

Fast diffusion equations, tails and convergence rates.

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Gradient Flows: face to face - 3
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A general framework

Nonnegative, integrable solutions to an evolution (of parabolic type) PDE

$$\begin{cases} \partial_t u = \nabla \cdot (\mathcal{A}(t, x, u, \nabla u)) + \mathcal{B}(t, x, u, \nabla u) & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d, \end{cases}$$

- ▷ Asymptotic behaviour given by a (family of) function(s) $V = V(t, x)$
- ▷ Let us suppose, for instance,

$$\|u(t, x) - V(t, x)\|_{L^1(\mathbb{R}^d)} \rightarrow 0 \quad \text{as } t \rightarrow \infty,$$

Main question: understanding the behaviour of solutions for **large** $|x|$ and how it affects **convergence** to equilibrium ($V(t, x)$).

A first example: the heat equation - 1

Cauchy problem for nonnegative, integrable initial data

$$\begin{cases} \partial_t u = \Delta u & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) \geq 0 & \text{in } \mathbb{R}^d, \end{cases}$$

▷ The solution $u(t, x)$ is given by

$$u(t, x) = G * u_0 \quad \text{where} \quad G(t, x) = \frac{1}{(4\pi t)^{\frac{d}{2}}} e^{-\frac{|x|^2}{4t}}$$

▷ G also represents the **asymptotic behaviour** for large times, i.e., as $t \rightarrow \infty$

$$\|u(t) - MG(t)\|_{L^1(\mathbb{R}^d)} \rightarrow 0 \quad \text{and} \quad t^{\frac{d}{2}} \|u(t) - MG(t)\|_{L^\infty(\mathbb{R}^d)} \rightarrow 0,$$

where $M = \int_{\mathbb{R}^d} u_0(x) dx$.

▷ If $\int_{\mathbb{R}^d} |x|^2 u_0(x) dx < \infty$ then we can have **rate of convergence**

$$\|u(t) - MG(t)\|_{L^1(\mathbb{R}^d)} \lesssim t^{-\frac{1}{2}} \quad \text{and} \quad t^{\frac{d}{2}} \|u(t) - MG(t)\|_{L^\infty(\mathbb{R}^d)} \lesssim t^{-\frac{1}{2}},$$

A first example: the heat equation - 2

Q_0) All solutions to the heat equation (with $L^1(\mathbb{R}^d)$ initial datum) develop **gaussian tails**?

▷ Let's take $u_0 \sim A|x|^{-\alpha}$ for $|x|$ large and $\alpha > d$. Then¹ on the set

$$S := \{(t, x) \in (0, \infty) \times \mathbb{R}^d : 2(\alpha - d + \delta)t \log(t) \leq |x|^2 \leq 2(\alpha - d + 2\delta)t \log(t)\} \text{ for } \delta > 0$$

the solution $u(t, x)$ with initial datum u_0 behave as

$$u(t, x) \sim A |x|^{-\alpha} \quad \text{as } |x| \rightarrow \infty.$$

▷ Then, for $(t, x) \in S$, we have

$$G(t, x) \sim \frac{b}{t^{\frac{\alpha}{2} + \frac{\delta}{4}}} \quad \text{VS} \quad u(t, x) \sim \frac{A}{t^{\frac{\alpha}{2}} \log^{\frac{\alpha}{2}}(t)}$$

▷ **No uniform rate of convergence!**

$$t^{\frac{d}{2}} \|G(t, x) - u(t, x)\|_{L^\infty(\mathbb{R}^d)} \geq \frac{a}{t^{\frac{\alpha-d}{2}} \log^{\frac{\alpha}{2}}(t)}$$

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Fast diffusion equation

Nonnegative, integrable solutions to the Cauchy problem for the FDE

$$\begin{cases} \partial_t u = \Delta(u^m) & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d, \\ \frac{d-2}{d} < m < 1, & d \geq 3 \end{cases}$$

Main question: understanding the behaviour of solutions for **large** $|x|$ and how it affects **convergence** to equilibrium.

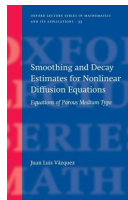
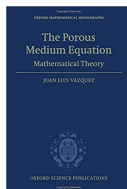
- M. Bonforte, N. S., Fine properties of solutions to the Cauchy problem for a Fast Diffusion Equation with Caffarelli-Kohn-Nirenberg weights, to appear in **Annales de l'Institut Henri Poincaré C - Analyse Non Linéaire**
- M. Bonforte, D. Stan, N. S. The Cauchy problem for the fast p-Laplacian evolution equation. Characterization of the global Harnack principle and fine asymptotic behaviour, **Journales de Mathématiques Pures et Appliquées**
- M. Bonforte, J. Dolbeault, B. Nazaret, N.S. Stability in Gagliardo-Nirenberg-Sobolev inequalities, **Memoirs of the American Mathematical Society**

Porous Medium and Fast Diffusion Equations

$$u_t = \Delta u^m = \nabla \cdot (m u^{m-1} \nabla u) \quad \text{where } m > 0$$

- ▷ $m > 1$, Porous Medium Equation, slow diffusion (finite speed of propagation)
- ▷ $m = 1$, Heat Equation²
- ▷ $0 < m < 1$, Fast Diffusion Equation, Fat tails

Main references: two monographs of **J. L. Vázquez**



²do you know that Fourier was a leading figure also in another branch of science?

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PME ($m > 1$) : Free boundaries and finite speed of propagation

Nonnegative, integrable solutions to the Cauchy problem

$$(CP) \quad \begin{cases} \partial_t u = \Delta u^m & \text{in } (0, \infty) \times \mathbb{R}^d, \quad m > 1, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d, \end{cases}$$

▷ Fundamental solution

$$u(x, t) = t^{-\frac{1}{m-1}} (C t^{2\vartheta} - k \xi^2)_+^{\frac{1}{m-1}}, \quad \vartheta = \frac{1}{d(m-1) + 2} > 0, \quad k = \frac{(m-1)\vartheta}{2m} > 0$$

▷ Solutions are not classical!

▷ If $u \in C_c^\infty(\mathbb{R}^d)$ then $u(x, t) \in C^\alpha(\mathbb{R}^d)$ and it is compactly supported for any $t > 0$ (finite speed of propagation).

▷ $\int_{\mathbb{R}^d} u(x, t) dx = \int_{\mathbb{R}^d} u_0 dx$, for any $t > 0$ (mass conservation)

▷ $u(x, t) \rightarrow 0$ as $t \rightarrow 0$

Porous Medium and Fast Diffusion Equations

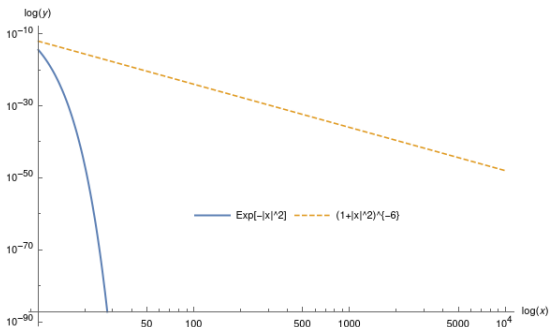
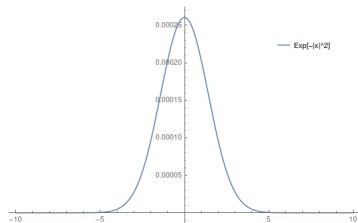
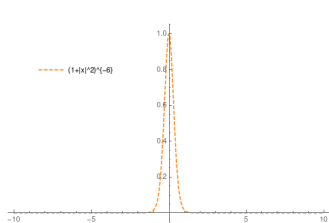
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- ▷ $m = 1$, Heat Equation³

▷ $0 < m < 1$, Fast Diffusion Equation, Fat tails

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Fat tail ($(1 + |x|^2)^{-6}$) vs Gaussian tail ($e^{-|x|^2}$)



Fast Diffusion Equation

Nonnegative, integrable solutions to the Cauchy problem

$$(CP) \quad \begin{cases} \partial_t u = \Delta u^m & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d, \end{cases}$$

Parameters and main features:

▷ m in the range $\frac{d-2}{d} < m < 1$, with $d \geq 3$.

▷ Initial data in

$$u_0 \in L^1_+(\mathbb{R}^d) = \{u_0 : \mathbb{R}^d \rightarrow \mathbb{R} : u_0 \geq 0, \int_{\mathbb{R}^d} u_0 \, dx < \infty\}.$$

▷ Existence and uniqueness in L^1_{loc} are settled, solutions are C^∞ , see **Herrero-Pierre** '85.

▷ **Mass** is conserved, namely for all $t > 0$,

$$\int_{\mathbb{R}^d} u(t, x) \, dx = \int_{\mathbb{R}^d} u_0(x) \, dx$$

Fast Diffusion Equation

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▷ (CP) admits the self-similar solution (called **Barenblatt**)

$$\mathcal{B}_M(t, x) = \frac{t^{\frac{1}{1-m}}}{\left[b_0 \frac{t^{2\vartheta}}{M^{2\vartheta(1-m)}} + b_1 |x|^2 \right]^{\frac{1}{1-m}}} = t^{-d\vartheta} \mathbf{B}_M(x t^{-\vartheta}),$$

where $\vartheta^{-1} = 2 - d(1 - m) > 0$, and

$$\mathbf{B}_M(x) = \left[\frac{b_0}{M^{2\vartheta(1-m)}} + b_1 |x|^2 \right]^{\frac{1}{m-1}}$$

▷ Asymptotic behaviour (relaxation to self-similarity) as $t \rightarrow \infty$

$$\|u(t) - \mathcal{B}_M(t)\|_{L^1(\mathbb{R}^d)} \rightarrow 0 \quad \text{and} \quad t^{d\vartheta} \|u(t) - \mathcal{B}_M(t)\|_{L^\infty(\mathbb{R}^d)} \rightarrow 0$$

Rates of convergence towards the Barenblatt profile

A very popular question in the late 90's and 00's was⁴

Can we get rates of convergence towards the Barenblatt profile?

Carrillo-Vázquez 2003 under hp. of *finite relative entropy* ($\int_{\mathbb{R}^d} |x|^2 u_0(x) dx < \infty$)

$$\|u(t) - \mathcal{B}_M(t)\|_{L^1(\mathbb{R}^d)} \lesssim t^{-\frac{1}{2}}$$

▷ However, in general, **there is no rate of convergence in $L^1(\mathbb{R}^d)$** ! Consider the solution $u_\alpha(t, x)$ with initial datum

$$u_0(x) := \frac{A}{(1 + B|x|^2)^\alpha}$$

For any $\delta > 0$ there exist $\alpha = \alpha(\delta)$ such that $u_\alpha(t, x)$ as $t \rightarrow \infty$

$$t^\delta \|u_\alpha(t) - \mathcal{B}_M(t)\|_{L^1(\mathbb{R}^d)} \longrightarrow \infty$$

The rate of convergence towards the Barenblatt profile **depend** on the **tail behaviour** of the solution!

⁴Long story: look at the book of Jüngel or our paper **M.Bonforte, J.Dolbeault, B. Nazaret, and N.S. 2021**

Refined asymptotic behaviour: questions

Main question: understanding the behaviour of solutions for large $|x|$.

We consider the *uniform relative error*, for any $t > 0$

$$\left\| \frac{u(t)}{\mathcal{B}_M(t)} - 1 \right\|_{L^\infty(\mathbb{R}^d)}$$

Q_1) For which initial datum $u_0 \in L^1_+(\mathbb{R}^d)$ the solution $u(t, x)$ to (CP) converges to $\mathcal{B}_M(t, x)$ in *uniform relative error*, i.e.

$$\lim_{t \rightarrow \infty} \left\| \frac{u(t)}{\mathcal{B}_M(t)} - 1 \right\|_{L^\infty(\mathbb{R}^d)} = 0$$

Q_2) When Q_1) has a positive answer, can we compute rate of convergence? Does it exist $g(t)$ such that $g(t) \rightarrow \infty$ as $t \rightarrow \infty$ such that

$$\left\| \frac{u(t)}{\mathcal{B}_M(t)} - 1 \right\|_{L^\infty(\mathbb{R}^d)} < \frac{1}{g(t)}$$

If yes, then $\|u(t) - \mathcal{B}_M(t)\|_{L^1(\mathbb{R}^d)} \lesssim \frac{1}{g(t)}$ and $t^{d\vartheta} \|u(t) - \mathcal{B}_M(t)\|_{L^\infty(\mathbb{R}^d)} \lesssim \frac{1}{g(t)}$

A heat (equation) intermezzo

For solutions to $u_t = \Delta u$ uniform convergence in relative error does **not** hold,

$$\sup_{\mathbb{R}^d} \left| \frac{u(t, x)}{e^{-\frac{|x|^2}{4t}}} \right| = \sup_{\mathbb{R}^d} \left| e^{\frac{-|x_0|^2 + 2x \cdot x_0}{4t}} \right| = +\infty.$$

Take for instance $(4\pi)^{\frac{d}{2}} u(1, x) = e^{-\frac{|x+x_0|^2}{4t}}$.

Answer to Q1: it is a matter of tails!

The **relative error**

$$\left| \frac{u(t, x) - \mathcal{B}_M(t, x)}{\mathcal{B}_M(t, x)} \right|$$

is not always uniformly bounded in \mathbb{R}^d

- ▷ **Fast Diffusion** : any solution develop a **fat tail** $u(t, x) \gtrsim |x|^{-\frac{2}{1-m}}$ for $|x|$ large
- ▷ However, let the initial datum be

$$u_0(x) = \frac{1}{(1 + |x|^2)^{\frac{m}{1-m}}} > \mathcal{B}_M(t, x),$$

then the solution $u(t, x)$ to (CP) with initial data u_0 satisfies

$$\mathcal{B}_M(t, x) < \frac{1}{\left[(ct + 1)^{\frac{1}{1-m}} + |x|^2 \right]^{\frac{m}{1-m}}} \leq u(t, x) \leq \frac{(1 + t)^{\frac{m}{1-m}}}{(1 + t + |x|^2)^{\frac{m}{1-m}}},$$

Recall that $\mathcal{B}_M(t, x) \sim |x|^{-\frac{2}{1-m}}$

Answer to Q1: the path to the Global Harnack Principle

We can reformulate the problem as an inequality for $x \in \mathbb{R}^d$ and t large of the form

$$\mathcal{B}_{M_1}(t - \tau_1, x) \leq u(t, x) \leq \mathcal{B}_{M_2}(t + \tau_2, x) \quad \text{(GHP)}$$

The **GHP** holds if $u_0 \lesssim |x|^{-\frac{2}{1-m}}$, **Vázquez 2003/ Bonforte - Vázquez 2006**

Let us define

$$|f|_{\mathcal{X}_m} := \sup_{R>0} R^{\frac{2}{1-m}-d} \int_{\mathbb{R}^d \setminus B_R(0)} |f(x)| dx < \infty,$$

and the space

$$\mathcal{X}_m := \{f \in L^1_+(\mathbb{R}^d) : |f|_{\mathcal{X}} < +\infty\}.$$

Theorem [M. Bonforte, N.S. - 2020]

Under the running assumptions, **GHP** holds, i.e.,

$$\mathcal{B}_{M_1}(t - \tau_1, x) \leq u(t, x) \leq \mathcal{B}_{M_2}(t + \tau_2, x),$$

if and only if the initial data $u_0 \in \mathcal{X}_m \setminus \{0\}$.

Our contribution: we found the maximal set of initial data for which **GHP** holds!

However: see **Vázquez 2003** where a similar condition is introduced.

Answer to Q1: difference between pointwise and integral assumptions

The two assumptions

$$u_0 \lesssim |x|^{-\frac{2}{1-m}} \quad \text{and} \quad \sup_{R>0} R^{\frac{2}{1-m}-d} \int_{\mathbb{R}^d \setminus B_R(0)} |u_0(x)| \, dx < \infty,$$

are different ! The pointwise implies the integral one but not viceversa !

$$g_{\alpha,\beta}(y) := \sum_{k=2}^{\infty} \frac{\chi_{B_k^\beta}(y)}{||y| - k|^\alpha},$$

where $\chi_{B_k^\beta}$ is the characteristic function of the set

$$B_k^\beta := \{x \in \mathbb{R}^d : k \leq |x| \leq k + k^{-\beta}\}$$

Answer to Q1: convergence in uniform relative error

$$(CP) \quad \begin{cases} \partial_t u = \Delta u^m & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d, \end{cases} \quad \frac{d-2}{d} < m < 1, \quad \text{with } d \geq 3.$$

Theorem-1 [M. Bonforte, N.S. - 2020]

Under the running assumption, a solution $u(t, x)$ to (CP) converges to $\mathcal{B}_M(t, x)$ in *uniform relative error*, i.e.

$$\lim_{t \rightarrow \infty} \left\| \frac{u(t) - \mathcal{B}_M(t)}{\mathcal{B}_M(t)} \right\|_{L^\infty(\mathbb{R}^d)} = 0$$

if and only if

$$u_0 \in \mathcal{X}_m \setminus \{0\} \quad \text{and} \quad M = \|u_0\|_{L^1(\mathbb{R}^d)}$$

where

$$\mathcal{B}_M(t, x) = \frac{t^{\frac{1}{1-m}}}{\left[b_0 \frac{t^{2\vartheta}}{M^{2\vartheta(1-m)}} + b_1 |x|^2 \right]^{\frac{1}{1-m}}} \quad \text{and}$$

$$|f|_{\mathcal{X}_m} := \sup_{R>0} R^{\frac{2}{1-m}-d} \int_{\mathbb{R}^d \setminus B_R(0)} |f(x)| \, dx$$

Answer to Q2: Rate of convergence

What is known about the *relative error* in the range $\frac{d-2}{d} < m < 1$, $\tau > 0$ constant

$$\left\| \frac{u(t, x) - \mathcal{B}_M(t + \tau, x)}{\mathcal{B}_M(t + \tau, x)} \right\|_{L^\infty(\mathbb{R}^d)} \leq \frac{1}{g(t)}.$$

- ▷ Optima: $g(t) = Ct$
- ▷ [Carrillo-Vazquez 2003], radial data $g(t) = Ct$ and $u_0(x) \lesssim |x|^{-2/(1-m)}$ pointwise
- ▷ [Kim-McCann 2006], $g(t) = Ct$ and $\int_{\mathbb{R}^d} |x|^\alpha u_0 dx = \int_{\mathbb{R}^d} |x|^\alpha \mathcal{B}_M(\cdot, x) dx$ for $\alpha \leq \frac{2}{1-m} - d$
- ▷ [Blanchet, Bonforte, Dolbeault, Grillo, Vazquez], better rates if

$$\mathcal{B}_{M_1}(\tau, x) \leq u_0(x) \leq \mathcal{B}_{M_2}(\tau, x)$$

Theorem-2 [M. Bonforte, J. Dolbeault, B. Nazaret, N.S. - 2021]

Assume $\frac{d}{d+2} < m < 1$ and $u_0 \in \mathcal{X}_m$ then

$$\left\| \frac{u(t) - \mathcal{B}_M(t)}{\mathcal{B}_M(t)} \right\|_{L^\infty(\mathbb{R}^d)} \leq \frac{C}{t^a}$$

where $a < 1$.

▷ If we assume radially on the initial datum then $a = 1$.

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What is known so far?

The main ingredient is the **GHP**; we know that (**in the correct range of parameters**) and in the correct space of initial data \mathcal{X}_m it holds for

- ▷ $u_t = \Delta(u^m)$;
- ▷ $u_t = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$, in the range $d \geq 3$, $\frac{2d}{d+1} < p < 2$
- ▷ $u_t = \operatorname{div}(|\nabla u^m|^{p-2} \nabla u^m)$, the doubly non linear eq.
- ▷ $\partial_t u = \nabla \cdot (\mathcal{A}(t, x, u, \nabla u)) + \mathcal{B}(t, x, u, \nabla u)$, under hps. in which the eq. is similar to the above

This phenomenon depends mostly on **fat tails**, the **GHP** also holds for **fractional** heat equation

$$u_t + (-\Delta)^s u = 0, \quad 0 < s < 1,$$

▷ [Bonforte, Sire, Vazquez 2017] and [Vazquez 2018]

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Thank you for your attention!



Generalized Global Harnack principle

What happens for if the initial data $u_0 \notin \mathcal{X}$?

If the initial data

$$\frac{1}{(A + |x|)^\alpha} \leq u_0(x) \leq \frac{1}{(B + |x|)^\alpha} \quad \text{where } d < \alpha < \frac{2}{1 - m},$$

then the solution

$$u(t, x) \asymp \frac{1}{|x|^\alpha} \quad \text{for large } |x|.$$

Generalized Global Harnack principle

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p-Laplace evolution equation

(Almost) everything holds for the problem

$$(p - \text{CP}) \quad \begin{cases} \partial_t u = \Delta_p(u) & \text{in } (0, \infty) \times \mathbb{R}^d, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^d. \end{cases}$$

Recall that $\Delta_p(u) = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$, we focus on the range $d \geq 3$, $\frac{2d}{d+1} < p < 2$.

Let us define

$$|f|_{\mathcal{X}_p} := \sup_{R>0} R^{\frac{p}{2-p}-d} \int_{B_R^c(0)} |f(x)| \, dx < \infty,$$

and the space

$$\mathcal{X}_p := \{u \in L^1_+(\mathbb{R}^d) : |u|_{\mathcal{X}_p} < +\infty\}.$$

Theorem [M. Bonforte, N.S., D. Stan]

The **GHP** holds if and only if $u_0 \in \mathcal{X}_p \setminus \{0\}$.

Convergence of the **relative error** holds if and only if $u_0 \in \mathcal{X}_p \setminus \{0\}$.

On the heat equation and fractional heat equation

For solutions to $u_t = \Delta u$ uniform convergence in relative error does **not** hold,

$$\sup_{\mathbb{R}^d} \left| \frac{u(t, x)}{e^{-\frac{|x|^2}{4t}}} \right| = +\infty.$$

Take for instance $(4\pi)^{\frac{d}{2}} u(1, x) = e^{-\frac{|x+x_0|^2}{4}}$. For the **fractional** heat equation

$$u_t + (-\Delta)^s u = 0, \quad 0 < s < 1, \quad (\text{F})$$

we have

Theorem (J.L. Vázquez, 2018)

Let $u(t, x)$ be a solution to (F) with initial datum $u_0 \in L^1(\mathbb{R}^d)$ and compactly supported. Then

$$\sup_{\mathbb{R}^d} \left| \frac{u(t, x) - M P_t(x)}{M P_t(x)} \right| \leq C M R t^{-2s}$$

where M is the mass of u_0 , P_t is the fundamental solutions to (F), t large and u_0 is supported in the ball of radius R .

In 2003, **Vázquez** also introduced the following condition for which a form of GHP holds

$$\int_{B_{\frac{|x|}{2}}(x)} u_0(y) \, dy = O\left(|x|^{d - \frac{2}{1-m}}\right)$$

which is “a posteriori” equivalent to

$$|f|_{\mathcal{X}} := \sup_{R>0} R^{\frac{2}{1-m} - d} \int_{B_R^c(0)} |f(x)| \, dx < \infty,$$

The proof of the equivalence uses the GHP!

Convergence of the relative error-1

The **relative error**

$$\left| \frac{u(t, x) - \mathcal{B}_M(t, x)}{\mathcal{B}_M(t, x)} \right|$$

is not always uniformly bounded in \mathbb{R}^d (recall the solution $w(t, x)$).

However, for initial data in \mathcal{X} it is!

Carrillo and Vázquez, proved for **radial** solution whose initial data satisfy $u_0(|x|) \lesssim |x|^{-\frac{2}{1-m}}$

$$\left\| \frac{u(t, x) - \mathcal{B}_M(t, x)}{\mathcal{B}_M(t, x)} \right\|_{L^\infty(\mathbb{R}^d)} \leq \frac{C}{t}.$$

Later Kim and McCann get rid of the **radial** assumption, but no result are available for the whole space \mathcal{X} .

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Convergence of the relative error-2

Theorem [M. Bonforte, N.S.]

Under the running assumption, a solution $u(t, x)$ to (CP) converges to $\mathcal{B}_M(t, x)$ in *uniform relative error*, i.e.

$$\lim_{t \rightarrow \infty} \left\| \frac{u(t, x) - \mathcal{B}_M(t, x)}{\mathcal{B}_M(t, x)} \right\|_{L^\infty(\mathbb{R}^d)} = 0$$

if and only if

$$u_0 \in \mathcal{X} \setminus \{0\}$$

In the case of radial initial data we find the estimate of Carrillo and Vázquez for the whole \mathcal{X}

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