

Large time asymptotics of
nonlinear drift-diffusion systems
with Poisson coupling

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Abstract

We study the asymptotic behavior as $t \rightarrow +\infty$ of a system of densities of charged particles satisfying nonlinear drift-diffusion equations coupled by a damped Poisson equation for the drift-potential.

In plasma physics applications the damping is caused by a spatio-temporal rescaling of an “unconfined” problem, which introduces a harmonic external potential of confinement. We present formal calculations (valid for smooth solutions) which extend the results known in the linear diffusion case to nonlinear diffusion of *e.g.* Fermi-Dirac or fast diffusion/porous media type.

Key words and phrases: nonlinear drift-diffusion systems, asymptotic behavior of solutions, logarithmic Sobolev inequalities, fast diffusion, porous media

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1 Introduction

Consider the system

$$\begin{aligned} u_t &= \nabla \cdot (\nabla f(u) + u \nabla V + \beta(t) u \nabla \phi) \\ v_t &= \nabla \cdot (\nabla f(v) + v \nabla V - \beta(t) v \nabla \phi) \\ \Delta \phi &= v - u \end{aligned} \tag{1.1}$$

in $\mathbb{R}_t^+ \times \mathbb{R}_x^d$, $d \geq 3$, and assume that β is a nonnegative decreasing function of time t with $\lim_{t \rightarrow +\infty} \beta(t) = 0$. V is the exterior potential with $V(x) \rightarrow +\infty$ as $|x| \rightarrow +\infty$. The initial data $u_0 = u(t=0)$, $v_0 = v(t=0)$ are assumed to be in $L_+^1(\mathbb{R}_x^d)$. The function f satisfies

$$f(0) = 0, \quad f'(s) > 0 \quad \forall s \in (0, \infty). \tag{1.2}$$

The system (1.1) can be regarded as a model for a bipolar plasma, where both types of particles are confined by a potential $V(x)$, and where the Poisson coupling (mean field) becomes asymptotically weaker as $t \rightarrow +\infty$. In the next section, we derive such a model by a spatio-temporal rescaling from a system without confinement and without damping of the mean field. The function f defines the density-pressure constitutive relation, which is taken equal for both particle species (*cf* [8]).

Note that the minimum principle implies $u(t), v(t) \geq 0$ (since we assumed $u_0, v_0 \geq 0$). We remark that for the following we always take the Newtonian potential ψ of g as solution of $-\Delta \psi = g$ in \mathbb{R}^d .

In this paper the nonlinearities we have in mind are either

$$f(s) = s^m, \quad s \geq 0 \quad (1.3)$$

where the cases $m < 1$, $m = 1$ and $m > 1$ correspond to the fast diffusion equation, the heat equation (linear diffusion) and the porous media equation respectively, or the following diffusion equation corresponding to "physical" 3-dimensional flows in the Fermi-Dirac thermodynamical framework. Define, with $\epsilon > 0$ a parameter, $F: \mathbb{R} \rightarrow (0, \infty)$ by

$$F(\sigma) := \int_{\mathbb{R}_v^3} \frac{dv}{\epsilon + \exp(|v|^2/2 - \sigma)}. \quad (1.4)$$

Clearly, $F(-\infty) = 0$, $F(\infty) = \infty$. The nonlinearity f in (1.1) then reads

$$f(s) = sF^{-1}(s) - \int_0^s F^{-1}(\tau) d\tau, \quad 0 \leq s < \infty \quad (1.5)$$

(where F^{-1} denotes the inverse function of F).

Note that stationary solutions of the equation

$$z_t = \nabla \cdot (\nabla f(z) + z \nabla V) = \nabla \cdot (z(\nabla h(z) + \nabla V))$$

where $h'(s) = f'(s)/s$, are of the form

$$\begin{aligned} z(x) &= \left(C - V(x) \right)_+^{1/(m-1)} & \text{if } m \neq 1, \\ z(x) &= C e^{-V(x)} & \text{if } m = 1 \end{aligned}$$

for (1.3), and

$$z(x) = \int_{\mathbb{R}_v^3} \frac{dv}{\epsilon + C \exp(V(x) + |v|^2/2)}$$

for (1.4)-(1.5).

At the end of this introduction, let us mention a (nonexhaustive) list of references related to this work. Concerning the Gross logarithmic Sobolev inequalities in a PDE framework, we refer to [2] and references therein. The extension to the porous media or fast diffusion cases have been studied in [5, 6, 9]. For systems with a Poisson coupling and a linear diffusion, let us quote [2, 1, 3]. References [4, 7, 8] are relevant for the modelization and the analysis in the plasma physics or semiconductor context.

Notation. In the sequel the $L^p(\mathbb{R}^d)$ norms shall be denoted by $|\cdot|_p$.

2 Derivation from a drift-diffusion system without confinement

Systems of the form (1.1) can be obtained by a spatio-temporal rescaling from drift-diffusion systems without confinement, and with a nonlinear diffusion of power-law type.

Consider the system for the densities n and p of oppositely charged particles

$$\begin{aligned} n_t &= \nabla \cdot (\nabla f(n) + n \nabla \psi) \\ p_t &= \nabla \cdot (\nabla f(p) - p \nabla \psi) \\ \Delta \psi &= p - n \end{aligned} \tag{2.1}$$

where, with $m > 0$

$$f(s) = s^m \quad \text{for } s \geq 0, \tag{2.2}$$

and define u and v by

$$\begin{aligned} n(t, x) &= \frac{1}{R^d(t)} u \left(\log R(t), \frac{x}{R(t)} \right), \\ p(t, x) &= \frac{1}{R^d(t)} v \left(\log R(t), \frac{x}{R(t)} \right), \end{aligned} \tag{2.3}$$

with an increasing function $R > 0$.

Lemma 2.1 *A solution $\langle n, p \rangle$ of (2.1) (with f given by (2.2)) corresponds by the change of variables (2.3) to a solution $\langle u, v \rangle$ of (1.1) if and only if*

$$\begin{aligned} \dot{R} R^{d(m-1)+1} &= 1, \\ V(x) &= \frac{1}{2} |x|^2, \\ \beta(t) &= R(t)^{2-d}. \end{aligned} \tag{2.4}$$

Moreover

$$\psi(t, x) = \frac{1}{R^{d-2}(t)} \phi \left(\log R(t), \frac{x}{R(t)} \right).$$

Note that $\langle n, p \rangle$ and $\langle u, v \rangle$ have the same initial data if $R(0) = 1$. Contrarily to (1.1), the strength of the Poisson coupling in (2.1) is assumed to be constant in time: the damping in (1.1) appears as a consequence of the rescaling.

3 Asymptotic (uncoupled) problem

Consider now the system (1.1) with $\beta = 0$. Both u and v then solve an equation of the form

$$z_t = \nabla \cdot (\nabla f(z) + z \nabla V), \quad z(0) = z_0 \geq 0. \quad (3.1)$$

Formally we have

$$\int z(x, t) dx = \int z_0(x) dx \quad \text{for all } t > 0$$

(all the integrals are over \mathbb{R}^d , unless specified differently). Let

$$W[z] = \int [z(V + h(z)) - f(z)] dx \quad (3.2)$$

with the enthalpy defined by

$$h(z) = \int_1^z \frac{f'(s)}{s} ds. \quad (3.3)$$

For a solution of (3.1), a standard computation (formally) gives

$$\begin{aligned} \frac{d}{dt} W[z](t) &= \int [V + (h(z) + zh'(z) - f'(z))] z_t dx \\ &= - \int z |\nabla(V + h(z))|^2 dx. \end{aligned} \quad (3.4)$$

Consider then a steady state z_∞ such that, for a constant $C_z \in \mathbb{R}$ with

$$C_z \leq \inf_{\mathbb{R}^d} V + h(\infty) \quad (3.5)$$

we have

$$z_\infty(x) = \tilde{h}^{-1}(C_z - V(x)). \quad (3.6)$$

Here \tilde{h}^{-1} is the extension of h^{-1} given by

$$\tilde{h}^{-1}(\sigma) = \begin{cases} h^{-1}(\sigma) & \text{if } \sigma \in (h(0^+), h(\infty)), \\ 0 & \text{if } \sigma \leq h(0^+). \end{cases}$$

Remark 3.1 *In the fast diffusion / porous media cases (1.3)*

$h(s) = m(s^{m-1} - 1)/(m-1)$ is such that

$$\begin{aligned} h(0+) &= -\infty, & h(\infty) &= \frac{m}{m-1} & \text{if } m < 1, \\ h(0+) &= -\frac{m}{m-1}, & h(\infty) &= +\infty & \text{if } m > 1, \end{aligned}$$

while $h(0+) = -\infty$ and $h(\infty) = +\infty$ if $m = 1$. In the case (1.4)-(1.5) we have $h(s) = F^{-1}(s)$, $h(0+) = -\infty$ and $h(\infty) = +\infty$.

Note that (3.6) implies

$$\begin{aligned} V(x) + h(z_\infty(x)) &= C_z & \text{if } h(0^+) \leq C_z - V(x) \\ \text{and } z_\infty(x) &= 0 & \text{if } h(0^+) \geq C_z - V(x). \end{aligned} \quad (3.7)$$

Assume now that V is such that for all $C \in \inf_{\mathbb{R}^d} V + (h(0^+), h(\infty))$

$$\int \tilde{h}^{-1}(C - V(x)) dx < \infty. \quad (3.8)$$

Now let $M < \infty$ satisfy

$$0 \leq M \leq \int \tilde{h}^{-1} \left(\inf_{\mathbb{R}^d} V + h(\infty) - V(x) \right) dx \quad (3.9)$$

(the right hand side may very well be $+\infty$!). Then the steady state z_∞ is uniquely determined by the requirement

$$\int z_\infty(x) dx = M. \quad (3.10)$$

Note that this is the case for all $M \geq 0$ if $f(s) = s^m$ with $m > d/2 - 1$ and $V(x) = \frac{1}{2}|x|^2$ (cf [6]), or in the Fermi-Dirac case.

Assuming $W[z_0] < +\infty$, the entropy $W[z](t)$ decays monotonically with respect to t , and under additional regularity assumptions, it was shown in [2, 5, 6, 9] that

$$\lim_{t \rightarrow +\infty} W[z](t) = W[z_\infty] \quad (3.11)$$

if

$$\int z_0 dx = \int z_\infty dx = M. \quad (3.12)$$

In the following, we define the relative entropy

$$W[z|z_\infty] = W[z] - W[z_\infty] \quad (3.13)$$

of the nonnegative states z, z_∞ with equal integrals.

Remark 3.2 *Set*

$$\widetilde{W}[z|z_\infty] = \int \left(\int_{z_\infty(x)}^{z(x)} (h(s) - h(z_\infty(x))) ds \right) dx \geq 0. \quad (3.14)$$

Since, by the definition (3.3) of h

$$\int_{z_1}^{z_2} (h(s) - h(z_1)) ds = z_2(h(z_2) - h(z_1)) - f(z_2) + f(z_1), \quad (3.15)$$

we conclude

$$\begin{aligned} W[z|z_\infty] - \widetilde{W}[z|z_\infty] &= \int (V(x) + h(z_\infty))(z - z_\infty) dx \\ &= \int_{\{h(0^+) \geq C_z - V(x)\}} z(V(x) + h(0^+) - C_z) dx \geq 0, \end{aligned}$$

where (3.7) and (3.12) were used for the last equality. Therefore $W[z|z_\infty] \geq 0$ follows and $W[z|z_\infty] = \widetilde{W}[z|z_\infty]$ if $h(0^+) = -\infty$.

Remark 3.3 *Let $h(0^+) = -\infty$ and take a function $\Phi = \Phi(\gamma)$ with $\Phi(0) = 0$ and $\Phi'(\gamma) > 0$ for $\gamma \in \mathbb{R}$. We define the functional*

$$\widetilde{W}_\Phi[z|z_\infty] = \int \left(\int_{z_\infty(x)}^{z(x)} \Phi(h(s) - h(z_\infty(x))) ds \right) dx \geq 0. \quad (3.16)$$

and compute its time-derivative along the solution $z(t)$ of (3.1):

$$\frac{d}{dt} W_\Phi[z|z_\infty](t) = - \int z |\nabla(V + h(z))|^2 \Phi'(h(z) - h(z_\infty)) dx. \quad (3.17)$$

Thus, W_Φ is another relative entropy for (3.1).

4 A Lyapunov functional

Consider now a solution $\langle u, v \rangle$ of (1.1) such that

$$\int u_0 dx = M_u \geq 0, \quad (4.1)$$

$$\int v_0 dx = M_v \geq 0, \quad (4.2)$$

(with M_u, M_v satisfying (3.9) and $M_u + M_v > 0$), and define the relative entropy

$$\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle] = W[u|u_\infty] + W[v|v_\infty] + \frac{\beta}{2} |\nabla \phi|_2^2. \quad (4.3)$$

Similarly to the case studied in [1], [3], we obtain

Lemma 4.1 *For $d \geq 3$, if u and v are smooth and decay sufficiently fast as $|x| \rightarrow +\infty$, and if f satisfies (1.2) we have*

$$\begin{aligned} \frac{d}{dt} \left(\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle](t) \right) &= -2J - \beta^2 \int (u+v) |\nabla \phi|^2 dx \\ &- 2\beta \int [f(u) - f(v)] (u-v) dx + 2\beta \int \Delta \phi \nabla \phi \cdot \nabla V dx + \frac{1}{2} \frac{d\beta}{dt} |\nabla \phi|_2^2, \end{aligned} \quad (4.4)$$

where

$$J = \frac{1}{2} \int u |\nabla h(u) + \nabla V|^2 dx + \frac{1}{2} \int v |\nabla h(v) + \nabla V|^2 dx. \quad (4.5)$$

Proof: Assuming a sufficient decay of ϕ in $x \in \mathbb{R}^d$ (with $d \geq 3$) as $|x| \rightarrow +\infty$, we obtain

$$\frac{d}{dt} |\nabla \phi|_2^2(t) = 2 \int (-\Delta \phi)_t \phi dx = 2 \int (u_t - v_t) \phi dx, \quad (4.6)$$

and thus

$$\begin{aligned} \frac{d}{dt} \left(\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle](t) \right) &- \frac{1}{2} \frac{d\beta}{dt} |\nabla \phi|_2^2(t) \\ &= \int (V + h(u) + \beta \phi) u_t dx + \int (V + h(v) - \beta \phi) v_t dx. \end{aligned} \quad (4.7)$$

Then, replacing u_t and v_t by their expressions in (1.1) and integrating by parts, we obtain

$$\frac{d}{dt} \left(\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle](t) \right) - \frac{1}{2} \frac{d\beta}{dt} |\nabla \phi|_2^2(t)$$

$$\begin{aligned}
&= - \int \nabla(V + h(u) + \beta\phi) \cdot \left[\nabla f(u) + u \nabla V + \beta u \nabla \phi \right] dx \\
&\quad - \int \nabla(V + h(v) - \beta\phi) \cdot \left[\nabla f(v) + v \nabla V - \beta v \nabla \phi \right] dx.
\end{aligned}$$

The evaluation of the cross-terms between u or v and ϕ goes as follows

$$\begin{aligned}
&- \int \beta \nabla \phi \cdot \left[\nabla f(u) + u \nabla V \right] dx - \int \nabla(V + h(u)) \cdot \beta u \nabla \phi dx \\
&+ \int \beta \nabla \phi \cdot \left[\nabla f(v) + v \nabla V \right] dx + \int \nabla(V + h(v)) \cdot \beta v \nabla \phi dx \\
&= -2\beta \int \nabla \phi \cdot \left[\nabla f(u) + u \nabla V \right] dx \\
&\quad + 2\beta \int \nabla \phi \cdot \left[\nabla f(v) + v \nabla V \right] dx
\end{aligned}$$

using $z \nabla h(z) = \nabla f(z)$ since $sh'(s) = f'(s)$. Collecting the terms and using the Poisson equation, we first obtain

$$\begin{aligned}
&-2\beta \int \nabla \phi \cdot \left[\nabla f(u) - \nabla f(v) \right] dx \\
&= 2\beta \int \Delta \phi \left[f(u) - f(v) \right] dx \\
&= -2\beta \int (u - v) \left[f(u) - f(v) \right] dx,
\end{aligned}$$

and then

$$-2\beta \int \nabla \phi \cdot (u \nabla V - v \nabla V) dx = 2\beta \int (\nabla V \cdot \nabla \phi) \Delta \phi dx, \quad (4.8)$$

so (4.4) follows. \square

Later on we shall use the identity

$$\int \Delta \phi \nabla \phi \cdot \nabla V dx = \frac{1}{2} \int |\nabla \phi|^2 \Delta V dx - \int \nabla \phi^\top (D^2 V) \nabla \phi dx, \quad (4.9)$$

where $D^2 V$ denotes the Hessian of V and “ \top ” stands for transposition.

5 Another relative entropy

In this section (only) we shall assume $h(0^+) = -\infty$, $h(\infty) = \infty$, which hold in the Maxwell and Fermi-Dirac cases.

We define the “ t -local Maxwellian” functions $\bar{u} = \bar{u}(t)$ and $\bar{v} = \bar{v}(t)$ respectively by

$$\begin{aligned}
\bar{u}(x,t) &= h^{-1}(C_u(t) - V(x) - \beta(t)\bar{\phi}(x,t)), \\
\bar{v}(x,t) &= h^{-1}(C_v(t) - V(x) + \beta(t)\bar{\phi}(x,t)), \\
-\Delta\bar{\phi} &= \bar{u} - \bar{v}, \\
\int \bar{u}(x,t) dx &= M_u, \\
\int \bar{v}(x,t) dx &= M_v.
\end{aligned} \tag{5.1}$$

Note that, due to the dependence of β on t , the normalization constants C_u and C_v depend on t .

The potential $\bar{\phi}$ then solves the nonlinear elliptic problem

$$\begin{aligned}
-\Delta\bar{\phi} &= h^{-1}(C_u - V - \beta\bar{\phi}) - h^{-1}(C_v - V + \beta\bar{\phi}), \\
\int h^{-1}(C_u - V - \beta\bar{\phi}) dx &= M_u, \\
\int h^{-1}(C_v - V + \beta\bar{\phi}) dx &= M_v.
\end{aligned} \tag{5.2}$$

Remark 5.1 *The problem (5.2) has the following variational formulation: $\bar{\phi}$ minimizes the functional $\mathcal{E}[\phi]$ on $\mathcal{D}^{1,2}(\mathbb{R}^d) = \{\phi \in L^{2d/(d-2)}(\mathbb{R}^d) : \nabla\phi \in L^2(\mathbb{R}^d)\}$, where*

$$\begin{aligned}
\mathcal{E}[\phi] &= \frac{1}{2} \int |\nabla\phi|^2 dx + \frac{1}{\beta} \int G\left(D_1[\phi] - V - \beta\phi\right) dx - \frac{M_u}{\beta} D_1[\phi] \\
&\quad + \frac{1}{\beta} \int G\left(D_2[\phi] - V + \beta\phi\right) dx - \frac{M_v}{\beta} D_2[\phi].
\end{aligned}$$

Here G is a primitive of h^{-1} , i.e. $G' = h^{-1}$, and $D_1[\phi], D_2[\phi] \in \mathbb{R}$ are determined from the normalizations

$$\begin{aligned}
\int h^{-1}\left(D_1[\phi] - V - \beta\phi\right) dx &= M_u, \\
\int h^{-1}\left(D_2[\phi] - V + \beta\phi\right) dx &= M_v.
\end{aligned}$$

A simple computation gives (5.2) as the Euler–Lagrange equations of \mathcal{E} . In the linear diffusion case (i.e. $h(s) = \log s$, $h^{-1}(\sigma) = e^\sigma$), this variational

problem has been studied in [7], [4]), and has been shown to have “good” properties (boundedness from below, weak lower semicontinuity and strict convexity). The problem is under investigation in the nonlinear case.

Consider now the functional

$$\Sigma[u, v] = W[u|\bar{u}] + W[v|\bar{v}] + \frac{\beta}{2} (|\nabla\phi|_2^2 - |\nabla\bar{\phi}|_2^2). \quad (5.3)$$

A simple computation shows that

$$\begin{aligned} \Sigma[u, v] &= \int [u(h(u) - h(\bar{u})) - f(u) + f(\bar{u})] dx \\ &\quad + \int [v(h(v) - h(\bar{v})) - f(v) + f(\bar{v})] dx \\ &\quad + \int (u - \bar{u})(V + h(\bar{u})) dx + \int (v - \bar{v})(V + h(\bar{v})) dx \\ &\quad + \frac{\beta}{2} (|\nabla\phi|_2^2 - |\nabla\bar{\phi}|_2^2). \end{aligned}$$

The integrands in the first two terms on the right hand side can be expressed using (3.15). On the other hand, by the definition of \bar{u} and \bar{v} ,

$$\begin{aligned} &\int (u - \bar{u})(V + h(\bar{u})) dx + \int (v - \bar{v})(V + h(\bar{v})) dx \\ &= \int (u - \bar{u})(C_u - \beta\bar{\phi}) dx + \int (v - \bar{v})(C_v + \beta\bar{\phi}) dx \\ &= \int (-\Delta(\phi - \bar{\phi}))(-\beta\bar{\phi}) dx \\ &= -\beta \int \nabla\phi \cdot \nabla\bar{\phi} dx + \beta |\nabla\bar{\phi}|_2^2. \end{aligned}$$

Thus the representation

$$\Sigma[u, v] = \int \left(\int_{\bar{u}}^u (h(s) - h(\bar{u})) ds + \int_{\bar{v}}^v (h(s) - h(\bar{v})) ds \right) dx + \frac{\beta}{2} |\nabla\phi - \nabla\bar{\phi}|_2^2 \geq 0 \quad (5.4)$$

holds and the inequality is strict unless $\langle u, v \rangle = \langle \bar{u}, \bar{v} \rangle$.

Remark 5.2 Since for solutions of (5.2),

$$\begin{aligned}
& \frac{d}{dt} \left(\int (\bar{u}(V + h(\bar{u})) - f(\bar{u})) dx + \int (\bar{v}(V + h(\bar{v})) - f(\bar{v})) dx + \frac{\beta}{2} |\nabla \bar{\phi}|_2^2 \right) \\
&= \int (h(\bar{u}) + V + \beta \bar{\phi}) \frac{\partial \bar{u}}{\partial t} dx + \int (h(\bar{v}) + V - \beta \bar{\phi}) \frac{\partial \bar{v}}{\partial t} dx + \frac{1}{2} \frac{d\beta}{dt} |\nabla \bar{\phi}|_2^2 \\
&= \frac{1}{2} \frac{d\beta}{dt} |\nabla \bar{\phi}|_2^2
\end{aligned} \tag{5.5}$$

by the definition of \bar{u} and \bar{v} , for any solution of (1.1),

$$\frac{d}{dt} (\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle] - \Sigma[u, v]) = \frac{1}{2} \frac{d\beta}{dt} |\nabla \bar{\phi}|_2^2, \tag{5.6}$$

and we conclude

$$\lim_{t \rightarrow +\infty} (\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle](t) - \Sigma[u, v](t)) = 0. \tag{5.7}$$

Thus $\Sigma[u, v]$ is another relative entropy of (1.1).

6 Exponential decay in the bipolar case

The method used in [3] extends (formally) to the system (1.1) for which we assume from now on the existence of a smooth solution for $t \in [0, +\infty)$, which decays sufficiently fast for large $|x|$. We also assume in the following that V and f are chosen such that

$$W[z|z_\infty] \leq \frac{K}{2} \int z |\nabla h(z) + \nabla V|^2 dx \tag{6.1}$$

for all sufficiently regular nonnegative functions z on \mathbb{R}^d with $\int z dx = \int z_\infty dx$, where $K > 0$ is independent of z . In the following, we shall refer to this inequality as the *Generalized Sobolev inequality* (see [6], [5]). Note that the Gross logarithmic Sobolev inequality is an example of the Generalized Sobolev inequality for $f(s) = s$, i.e. for $h(s) = \log s$, and $V(x) = \frac{1}{2}|x|^2$.

Theorem 6.1 *Let $d \geq 3$ and consider f satisfying (1.2). Assume that f and V , $V(x) \rightarrow +\infty$ as $|x| \rightarrow +\infty$, are such that the Generalized Sobolev inequality (6.1) holds. Consider a sufficiently regular, global solution of (1.1) (which*

decays sufficiently fast for $|x|$ large) corresponding to initial data $u_0, v_0 \geq 0$ and assume that M_u, M_v (as defined in (4.1), (4.2)) satisfy (3.9). Moreover, assume that there are constants $c_1 \in \mathbb{R}$ and $\omega > 0$ such that

- (i) $2D^2V(x) - \text{Tr}(D^2V(x))I \geq c_1I$ for all $x \in \mathbb{R}^d$,
- (ii) $\beta_i(t) \leq -2\omega\beta(t)$ for all $t \geq 0$.

Then there exists a constant $\tilde{\lambda} > 0$, explicitly computable in terms of K, c_1, ω such that

$$\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle](t) \leq e^{-\tilde{\lambda}t} \mathcal{W}[\langle u_0, v_0 \rangle | \langle u_\infty, v_\infty \rangle] \quad (6.2)$$

for each solution $\langle u, v \rangle$ of (1.1) with initial data $\langle u_0, v_0 \rangle$ and all $t \geq 0$.

Remark 6.2 If we assume charge neutrality $M_u = M_v$, i.e. $\int (u_0 - v_0) dx = 0$, and $|\nabla\phi(0)|_2^2 < \infty$ (which follows from the finiteness of $\mathcal{W}[\langle u_0, v_0 \rangle | \langle u_\infty, v_\infty \rangle]$), then the results in Theorem 6.1 also hold true in the one- and two-dimensional cases $d=1, d=2$ (since $\lim_{|x| \rightarrow +\infty} |\nabla\phi(x, t)| = 0$ under the electroneutrality condition).

Remark 6.3 The potentials $V(x) = (1 + |x|^2)^{\alpha/2}$ with $0 < \alpha \leq 2$ do satisfy assumptions (i) on confinement, while $V(x) = (1 + |x|^2)^{\alpha/2}$ with $\alpha > 2$ does not.

Also note that Generalized Sobolev inequalities were so far proven only for uniformly convex potentials in the case of nonlinear functions $f = f(s)$. At least quadratic growth of $V(x)$ as $|x| \rightarrow \infty$ seems necessary for (6.1) to hold.

Remark 6.4 If $\beta(t) = e^{-(d-2)t}$ as it is the case when β is obtained by the mean of time-dependent rescalings, we recover the results of [3] for $f(s) = s$. For the system (2.1)-(2.2), the (algebraic) rate of convergence of course depends on m because of the dependence of R on t .

Remark 6.5 As it is well known, cf [3, 5, 6], results on exponential decay of the relative entropy imply (via Csiszár–Kullback inequalities) the exponential convergence to steady states of (1.1) and convergence to self-similar solutions of (2.1) with an algebraic decay rate in the L^1 -norms.

Proof: For any positive λ

$$\begin{aligned} & -\left(\frac{d}{dt}\mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle] + \lambda \mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle]\right) \\ & = \lambda \left(KJ - W[u|u_\infty] - W[v|v_\infty] \right) + (2 - \lambda K)J + B + 2E + F + C, \end{aligned} \quad (6.3)$$

where

$$\begin{aligned} B &= \beta^2 \int (u+v) |\nabla \phi|^2 dx, \\ E &= \beta \int [f(u) - f(v)] (u-v) dx, \\ F &= -\frac{1}{2}(\beta_t + \lambda\beta) |\nabla \phi|_2^2, \\ C &= -2\beta \int \Delta \phi \nabla \phi \cdot \nabla V dx. \end{aligned}$$

Observe that if we define

$$G_1 = \beta \int u (\nabla h(u) + \nabla V) \cdot \nabla \phi dx, \quad G_2 = \beta \int v (\nabla h(v) + \nabla V) \cdot \nabla \phi dx,$$

then

$$G_1 - G_2 = \beta \int \left(u (\nabla h(u) + \nabla V) - v (\nabla h(v) + \nabla V) \right) \cdot \nabla \phi dx = E + \frac{1}{2}C.$$

Now set

$$\begin{aligned} f_1 &= \sqrt{u} (\nabla h(u) + \nabla V), & g_1 &= \beta \sqrt{u} \nabla \phi, \\ f_2 &= \sqrt{v} (\nabla h(v) + \nabla V), & g_2 &= \beta \sqrt{v} \nabla \phi, \\ a_1 &= |f_1|_2, & b_1 &= |g_1|_2, & a_2 &= |f_2|_2, & b_2 &= |g_2|_2. \end{aligned}$$

By the Cauchy-Schwarz inequality we have

$$2|G_1 - G_2| = 2 \left| \int (f_1 g_1 - f_2 g_2) dx \right| \leq 2(a_1 b_1 + a_2 b_2).$$

But

$$0 \leq (a_1 b_2 - a_2 b_1)^2 = (a_1^2 + a_2^2)(b_1^2 + b_2^2) - (a_1 b_1 + a_2 b_2)^2,$$

$$\begin{aligned}
2\gamma(a_1b_1 + a_2b_2) &\leq 2\sqrt{\gamma^2(a_1^2 + a_2^2)}\sqrt{b_1^2 + b_2^2} \\
&\leq \gamma^2(a_1^2 + a_2^2) + (b_1^2 + b_2^2) \\
&= 2\gamma^2 J + B,
\end{aligned}$$

so that taking $\gamma = \sqrt{1 - \lambda K/2}$ with $\lambda K < 2$ we obtain

$$\sqrt{1 - \lambda K/2} |2E + C| \leq (2 - \lambda K)J + B.$$

Using (6.3) we arrive at

$$\begin{aligned}
& - \left(\frac{d}{dt} \mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle] + \lambda \mathcal{W}[\langle u, v \rangle | \langle u_\infty, v_\infty \rangle] \right) \\
& \geq \sqrt{1 - \lambda K/2} |2E + C| + 2E + C + F \\
& = (2E + C) \left(1 + \operatorname{sgn}(2E + C) \sqrt{1 - \lambda K/2} \right) + F.
\end{aligned} \tag{6.4}$$

By the assumption (i) of Theorem 6.1 and (4.9), $C \geq c_1 \beta |\nabla \phi|_2^2$. By assumptions (i) and (ii) of Theorem 6.1, $F \geq (\omega - \lambda/2) \beta |\nabla \phi|_2^2$.

Therefore if $2E + C \geq 0$, then $\tilde{\lambda} = \min(2/K, 2\omega)$ gives $-\left(\frac{d}{dt} \mathcal{W} + \lambda \mathcal{W}\right) \geq 0$ for $0 < \lambda \leq \tilde{\lambda}$. Otherwise, since $E \geq 0$, $C \leq 2E + C \leq 0$ (then, in particular, $c_1 < 0$) and

$$-\left(\frac{d}{dt} \mathcal{W} + \lambda \mathcal{W}\right) \geq \left[c_1 \left(1 - \sqrt{1 - \lambda K/2} \right) + \omega - \lambda/2 \right] \beta |\nabla \phi|_2^2.$$

Hence, there exists a $\tilde{\lambda} > 0$ such that the expression in the brackets is positive for $0 < \lambda < \tilde{\lambda}$, which implies (6.2). \square

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