

Energy transport in an open system. Thermal boundary conditions in a fractional superdiffusion of energy

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Motivation

- **Motivation:** understanding **energy transport** in an **open one dimensional chain of oscillators** subject to **(three) conservation laws**,
 - **harmonic chain** with **stochastic noise - momenta exchange** between atoms; in contact with **heat baths - Langevin thermostats at the endpoints**;
 - **closed system: the case of an infinite chain** (M. Jara, T.K., S. Olla 15') discussed earlier: **fractional Lévy superdiffusion of energy** with **index of stability $3/4$** ,
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- **two step limit** in an **infinite chain** with a **Langevin, or Poisson** thermostat attached at a **single site**,
 - **kinetic limit**: from a microscopic chain to a kinetic equation;
 - (LT) **Langevin thermostat**: T.K., S. Olla, H. Spohn, L. Ryzhik 20', T.K., S. Olla, 20',
 - (PT) **Poisson thermostat**: T.K., S. Olla 22', **interpolation** between **flip** and **Langevin**
 - **superdiffusive limit**: from the kinetic equation to a **fractional superdiffusion**:
 - (ND) **non-degenerate killing rate**: T.K., S. Olla, L. Ryzhik 20', relevant to the case discussed in (LT);
 - (D) **degenerate killing rate**: K. Bogdan, T.K., L. Marino 25';

- the direct hydrodynamic limit

- heuristic results:

- (S) at stationarity: S. Lepri, C. Mejia-Monasterio, A. Politi, 09'

- (NS) non-stationary case with the microscopic Dirichlet boundary:
A. Kundu, C. Bernardin, K. Saito, A. Kundu, A. Dhar 19',

Hydrodynamic limit for SSE with long jumps - open system

- C. Bernardin, P Cardoso, P Gonçalves, S. Scotta, 23': **the hydrodynamic limit** for **symmetric exclusion processes** with **heavy-tailed long jumps** and **in contact with infinitely extended reservoirs**
- **various regimes** for the limit
- **the regional fractional Laplacian** (censored stable process) with either:
 - (N) (homogeneous) **fractional Neumann**, or
 - (D) (non-homogeneous) **Dirichlet** boundary conditions

The model: stochastically perturbed harmonic chains

- **Microscopic dynamics:** unpinned harmonic chain with random exchange of momenta:

$$\dot{q}_x(t) = p_x(t), \quad x \in \mathbb{Z}_n = \{0, \dots, n\}$$

- **in the bulk:** $x = 1, \dots, n-1$

$$\begin{aligned} dp_x(t) = \Delta_N q_x(t) dt &+ [p_{x+1}(t-) - p_x(t-)] dN_{x,x+1}(\gamma t) \\ &+ [p_{x-1}(t-) - p_x(t-)] dN_{x-1,x}(\gamma t) \end{aligned}$$

$\{N_{x,x+1}(t), x = 0, \dots, n-1\}$ independent **Poisson processes** of intensity 1, $\gamma > 0$ - **intensity of the exchange**

- **Notation:** $\nabla f_x = f_{x+1} - f_x$, $\nabla^* f_x = f_x - f_{x-1}$,

$$\begin{aligned} \Delta_N f_x &= f_{x+1} + f_{x-1} - 2f_x = \nabla \nabla^* f_x, \\ f_{n+1} &:= f_n \quad \text{and} \quad f_{-1} = f_0. \end{aligned}$$

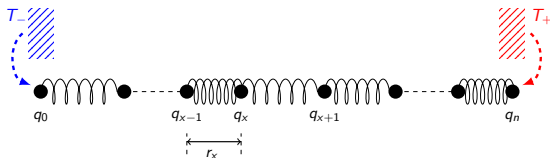
- **the energy exchanged** with two **Langevin heat baths** at temperatures $T_L > 0$ and $T_R > 0$:

$$dp_0(t) = (q_1(t) - q_0(t))dt + [p_1(t-) - p_0(t-)]dN_{0,1}(\gamma t) - \tilde{\gamma}p_0(t)dt + \sqrt{2T_L\tilde{\gamma}}dw_L$$

$$dp_n(t) = (q_{n-1}(t) - q_n(t))dt + [p_{n-1}(t-) - p_n(t-)]dN_{n-1,n}(\gamma t) - \tilde{\gamma}p_n(t)dt + \sqrt{2T_R\tilde{\gamma}}dw_R(t)$$

- $w_L(t)$ and $w_R(t)$ - **independent standard Brownian motions**
- $\tilde{\gamma} > 0$ - **the strength of the thermostats**

Stochastically perturbed harmonic chains



Rysunek: Oscillator chain: thermostats at both endpoints

- the dynamics is **unpinned**, **invariant under translations**:
($q_x \rightarrow q_x + a, a \in \mathbb{R}$).
- convenient to work with **the inter-particle stretches**

$$r_x := q_x - q_{x-1}, \quad x = 1, \dots, n.$$

Dynamics in terms of the momentum/stretch

- $\dot{r}_x(t) = \nabla^* p_x(t)$, $x \in \{1, \dots, n\}$,
- in **the bulk**: $x = 1, \dots, n-1$

$$dp_x(t) = \nabla r_x dt + [\nabla^* p_{x+1}(t-) dN_{x,x+1}(\gamma t) - \nabla^* p_x(t-) dN_{x-1,x}(\gamma t)]$$

- and **at the boundaries**:

$$dp_0(t) = r_1 dt + \nabla^* p_1(t-) dN_{0,1}(\gamma t) - \tilde{\gamma} p_0(t) dt + \sqrt{2\tilde{\gamma} T_L} dw_L(t),$$

$$dp_n(t) = -r_n dt - \nabla^* p_n(t-) dN_{n-1,n}(\gamma t) - \tilde{\gamma} p_n(t) dt + \sqrt{2\tilde{\gamma} T_R} dw_R(t).$$

Conserved quantities

- Local **conservation laws** (without boundaries):

(L) **stretch** r_x

(M) **momentum** p_x

(E) **energy**

$$\mathcal{E}_x(\mathbf{r}, \mathbf{p}) := \frac{1}{2}(p_x^2 + r_x^2), \quad x = 0, \dots, n,$$

superdiffusive time scaling

- **Scaling** $t := n^{3/2}t'$, $x = nu$, $u \in [0, 1]$

$$r_x^{(n)}(t) = r_x(n^{3/2}t), \quad p_x^{(n)}(t) = p_x(n^{3/2}t)$$

$$\dot{r}_x^{(n)}(t) = n^{3/2} \nabla^* p_x^{(n)}(t),$$

$$\begin{aligned} dp_x^{(n)}(t) &= n^{3/2} \nabla r_x^{(n)} dt + \left[\nabla^* p_{x+1}^{(n)}(t-) dN_{x,x+1}(n^{3/2}\gamma t) \right. \\ &\quad \left. - \nabla^* p_x^{(n)}(t-) dN_{x-1,x}(n^{3/2}\gamma t) \right] \\ &\quad + \sum_{z=0,n} \delta_{x,z} \left[-n^{3/2} \tilde{\gamma} p_z^{(n)}(t) dt + \sqrt{2n^{3/2} \tilde{\gamma} T_z} dw_z(t) \right] \end{aligned}$$

- **Conventions:**

$$\begin{aligned} T_0 &= T_L, \quad T_n = T_R, \quad w_0 = w_L, \quad w_n = w_R, \\ r_x^{(n)}(t) &\mapsto r_x(t), \quad p_x^{(n)}(t) \mapsto p_x(t) \end{aligned}$$

(IP) the existence of **an initial profile** of **the energy functional**

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{x=0}^n \varphi\left(\frac{x}{n}\right) \mathbb{E}_n[\mathcal{E}_{n,x}(0)] = \int_0^1 T_{\text{ini}}(u) \varphi(u) du,$$

for all $\varphi \in C[0, 1]$.

Informal statement of the main result

Theorem (The limit of thermal energy and equipartition)

- Under **some assumptions** about the initial data, $\exists T(t, u)$

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{x=0}^n \varphi\left(\frac{x}{n}\right) \mathbb{E}_n[\varepsilon_{n,x}(t)] = \int_0^1 T(t, u) \varphi(u) du, \quad \forall \varphi \in C[0, 1],$$

- $\forall \Phi : \mathbb{R}_+ \times [0, 1] \rightarrow \mathbb{R}$ - **compactly supported, cont. function**

$$\begin{aligned} & \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{x=0}^n \int_0^{+\infty} \Phi\left(t, \frac{x}{n}\right) \mathbb{E}_n[p_x^2(t)] dt \\ &= \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{x=0}^n \int_0^{+\infty} \Phi\left(t, \frac{x}{n}\right) \mathbb{E}_n[\varepsilon_x(t)] dt \\ &= \int_0^{+\infty} dt \int_0^1 T(t, u) \Phi(t, u) du. \end{aligned}$$

Informal description of the limit

- $T(t, u)$ is **the solution** of

$$\partial_t T(t, u) = -c_{\text{bulk}} |\Delta|^{3/4} T(t, u) + c_{\text{bd}} \sum_{v=0,1} \int_0^{+\infty} \left\{ V_\varrho(u, v) \int_0^1 V_\varrho(u', v) [T_v - T(t, u')] du' \right\} \frac{d\varrho}{\varrho^{3/4}},$$

with **the initial data** $T(0, u) = T_{\text{ini}}(u)$ and **the boundary conditions**: $T(t, 0) = T_L (= T_0)$, $T(t, 1) = T_R (= T_1)$.

- $V_\varrho(u', u) = \varrho G_\varrho(u', u)$, where $G_\varrho = (\rho - \Delta)^{-1}$ - **the Green's function** of **the Neumann Laplacian** Δ on $[0, 1]$
- $|\Delta|^{3/4}$ - **the spectral power** of **the Neumann Laplacian**

Boundary condition and the coefficients

- with $T_0 = T_L$, $T_1 = T_R$: for any $t > 0$

$$\int_0^{+\infty} \left\{ \int_0^t ds \left(\int_0^1 V_\varrho(u', v) (T_v - T(s, u')) du' \right)^2 \right\} \frac{d\varrho}{\varrho^{3/4}} < +\infty$$

- Coefficients:

$$c_{\text{bulk}} = \frac{1}{(2^3 \gamma)^{1/2}},$$

$$c_{\text{bd}} = \frac{\tilde{\gamma}}{2\gamma^{1/2}\pi(1+\tilde{\gamma})^2} = \frac{\sqrt{2}\tilde{\gamma}}{\pi(1+\tilde{\gamma})^2} c_{\text{bulk}}.$$

$$\frac{c_{\text{bd}}}{c_{\text{bulk}}} \rightarrow 0, \quad \tilde{\gamma} \rightarrow 0, \quad \text{or} \quad \tilde{\gamma} \rightarrow +\infty$$

$$\text{maximum} \quad \frac{c_{\text{bd}}}{c_{\text{bulk}}} = \frac{1}{2\sqrt{2}\pi} \quad \text{at} \quad \tilde{\gamma} = 1.$$

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Rigorous definition of $T(t, u)$

Definition (Weak solution)

Suppose that $c_{\text{bulk}}, c_{\text{bd}} > 0$, $T_0, T_1 > 0$ and $T_{\text{ini}} \in L^2[0, 1]$;

- i) $T \in C([0, +\infty); L_w^2[0, 1])$, where $L_w^2[0, 1]$ is equipped with **the weak topology**,
- ii) for any $t > 0$ and $v = 0, 1$ we have

$$\int_0^t ds \int_0^{+\infty} \left(\int_0^1 V_\varrho(u', v)(T_v - T(s, u')) du' \right)^2 \frac{d\varrho}{\varrho^{3/4}} < +\infty,$$

iii) for any $\varphi \in C_c^\infty(0, 1)$:

$$\begin{aligned} & \langle \varphi, T(t) \rangle_{L^2[0,1]} - \langle \varphi, T_{\text{ini}} \rangle_{L^2[0,1]} \\ &= -c_{\text{bulk}} \int_0^t \langle |\Delta|^{3/4} \varphi, T(s) \rangle_{L^2[0,1]} ds \\ &+ c_{\text{bd}} \int_0^t ds \int_0^{+\infty} \langle V_\varrho(\cdot, 0), \varphi \rangle_{L^2[0,1]} \\ & \quad \times \langle V_\varrho(\cdot, 0), T_L - T(s) \rangle_{L^2[0,1]} \frac{d\varrho}{\varrho^{3/4}} \\ &+ c_{\text{bd}} \int_0^t ds \int_0^{+\infty} \langle V_\varrho(\cdot, 1), \varphi \rangle_{L^2[0,1]} \\ & \quad \times \langle V_\varrho(\cdot, 1), T_R - T(s) \rangle_{L^2[0,1]} \frac{d\varrho}{\varrho^{3/4}}. \end{aligned}$$

Theorem (Uniqueness of weak solutions)

Suppose that $T_{\text{ini}} \in L^2[0, 1]$. Then, the equation has a **unique solution** $T(\cdot, \cdot)$. In addition,

$$\int_0^t T(s, \cdot) ds \in C[0, 1] \quad \text{and} \quad (1)$$
$$\int_0^t T(s, 0) ds = T_0 t, \quad \int_0^t T(s, 1) ds = T_1 t, \quad t \geq 0.$$

Theorem

Suppose that $T_{\text{ini}} \in H^{3/4}[0, 1]$ is such that $T_{\text{ini}}(v) = T_v$, $v = 0, 1$.
Then:

i) the solution $T(t)$ belongs to the space

$$C\left([0, +\infty); L^2[0, 1]\right) \cap L_{\text{loc}}^\infty\left([0, +\infty); H^{3/4}[0, 1]\right)$$

and $\int_0^t T(s)ds$ belongs to $C\left([0, +\infty); H^{3/4}[0, 1]\right)$, where the target spaces are considered with **the strong topologies**,

ii) we have

$$T_0 = T(t, 0) \quad \text{and} \quad T_1 = T(t, 1), \quad \text{for a.e. } t \geq 0, \quad (2)$$

iii) for any $\varphi \in H_0^{3/4}[0, 1]$ **the weak formulation** holds.

Some remarks: about the spectral Laplacian

- **In the bulk:** for $\varphi \in C^\infty[0, 1]$ we have

$$|\Delta|^{3/4}\varphi(u) = \int_0^1 q(u', u)[\varphi(u') - \varphi(u)]du',$$

with

$$q(u, u') := \frac{3}{2^{5/2}\pi^{1/2}} \sum_{n \in \mathbb{Z}} \left(\frac{1}{|u + u' + 2n|^{5/2}} + \frac{1}{|u - u' + 2n|^{5/2}} \right),$$

Boundary behavior

- **At the boundary:** $v = 0, 1$

$$\int_0^{+\infty} V_\varrho(u, v) V_\varrho(u', v) \frac{d\varrho}{\varrho^{3/4}} = g(u, u'; v),$$

$$g(u, u'; v) = \sum_{n, n' \in \mathbb{Z}} W(u + v + 2n, u' + v + 2n'), \quad \text{where}$$

$$W(u, u') = W(u', u) := \frac{5\Gamma^2\left(\frac{1}{4}\right)}{2^5\pi} \int_0^{\pi/2} \left(\frac{\sin^2(2\theta)}{(u \sin \theta)^2 + (u' \cos \theta)^2} \right)^{5/4} d\theta.$$

Here $\Gamma(\cdot)$ is **the Euler gamma function**.

$$\int_0^1 g(u, u'; v) du' = \sqrt{\pi} \sum_{n \in \mathbb{Z}} \frac{1}{|u + v + 2n|^{3/2}}, \quad v = 0, 1.$$

- Informal **reformulation** of the equation:

$$\partial_t T(t, u) = \int_0^1 r(u, u') [T(t, u') - T(t, u)] du' + \sum_{v=0,1} b(u; v) [T_v - T(t, u)],$$

$$r(u, u') := c_{\text{bulk}} q(u', u) - c_{\text{bd}} \sum_{v=0,1} g(u, u'; v),$$

$$b(u; v) := c_{\text{bd}} \int_0^1 g(u, u'; v) du'.$$

Probabilistic interpretation, cont'd

- If $r(u, u') \geq 0$, then $T(t, u)$ - **the density** of a Markov process with **creation** and **annihilation**:
 - (J) a particle **jumps** from u to u' with rate $r(u, u')$
 - (A) at time t and position u the particle gets **annihilated** at rate $b(u, 0) + b(u, 1)$;
 - (C) at time t and position u a particle is **created** at the rate $b(u, 0)T_L + b(u, 1)T_R$.

Remark about microscopic Dirichlet boundary condition

- **microscopic Dirichlet boundary condition:** $q_{-1} = 0, q_{n+1} = 0$
- **dynamics:** $\dot{q}_x(t) = p_x(t), \quad x \in \mathbb{Z}_n = \{0, \dots, n\}$
- **momentum:**

$$\begin{aligned} dp_x(t) &= \Delta_D q_x(t) dt + [p_{x+1}(t-) - p_x(t-)] dN_{x,x+1}(\gamma t) \\ &+ [p_{x-1}(t-) - p_x(t-)] dN_{x-1,x}(\gamma t) \\ &+ \sum_{z=0,n} \delta_{x,z} \left[-n^{3/2} \tilde{\gamma} p_z^{(n)}(t) dt + \sqrt{2n^{3/2} \tilde{\gamma}} T_z dw_z(t) \right] \end{aligned}$$

- **microscopic Dirichlet laplacian:**

$$\Delta_D f_x = f_{x+1} + f_{x-1} - 2f_x, \quad f_{n+1} := 0 \quad \text{and} \quad f_{-1} = 0.$$

Theorem

Suppose that $T_{\text{ini}} \in H^{3/4}[0, 1]$. Then, for **any test function** $\varphi \in C_c^\infty(0, 1)$ we have

$$\begin{aligned} & \int_0^1 T(t, u) \varphi(u) du - \int_0^1 T_{\text{ini}}(u) \varphi(u) du \\ &= -c_{\text{bulk}} \int_0^t ds \int_0^1 T(s, u) |\Delta_N|^{3/4} \varphi(u) du, \end{aligned}$$

with $T \in C\left([0, +\infty); L^2[0, 1]\right) \cap L_{\text{loc}}^\infty\left([0, +\infty); H^{3/4}[0, 1]\right)$, **the Dirichlet boundary condition:**

$$T(t, 0) = T_L, \quad T(t, 1) = T_R$$

and $c_{\text{bulk}} = \frac{1}{(2^{3\gamma})^{1/2}}$.

- **the fractional heat equation** with the **3/4-power** of **the Neumann laplacian** and **the Dirichlet boundary condition**
- **no boundary layer**
- **heuristics:**
 - G. Basile, T. K., S. Olla 15'
 - A. Kundu, C. Bernardin, K. Saito, A. Kundu, A. Dhar 19',

Assumptions about the initial data

- the distribution $\mu_n(0)$ of initial data $(\mathbf{r}(0), \mathbf{p}(0))$ is of **zero mean**,
- for a given $T > 0$, define

$$\nu_T(d\mathbf{r}, d\mathbf{p}) := g_T(\mathbf{r}, \mathbf{p})d\mathbf{r}d\mathbf{p}, \quad \text{where}$$
$$g_T(\mathbf{r}, \mathbf{p}) = \frac{e^{-\varepsilon_0/T}}{\sqrt{2\pi T}} \prod_{x=1}^n \frac{e^{-\varepsilon_x/T}}{2\pi T}$$

- **the relative entropy** with respect to ν_T bounded, up to a constant, by **the size of the system**:

$$0 \leq \mathbf{H}_{n,T}(0) = \int_{\Omega_n} f_n(0) \log f_n(0) d\nu_T \leq C_{H,T} n.$$

Assumptions: square summability of covariances

- Define

$$\mathcal{H}_n^{(2)}(t) = \frac{1}{2n} \sum_{x,x'=0}^n \left\{ (\mathbb{E}_n [p_x(t)p_{x'}(t)])^2 + (\mathbb{E}_n [r_x(t)r_{x'}(t)])^2 + 2(\mathbb{E}_n [p_x(t)r_{x'}(t)])^2 \right\}.$$

- there exists $C_{2,\mathcal{H}} > 0$ such that

$$\mathcal{H}_n^{(2)}(0) \leq C_{2,\mathcal{H}}.$$

Theorem (Entropy bound)

Under the assumption presented above, for any $t_ > 0$ there exists a constant $C_{H,t_*} > 0$ such that*

$$\mathbf{H}_{n,T}(t) \leq C_{H,t_*} n, \quad t \in [0, t_*].$$

- **Entropy bound - easy case:** $T_L = T_R = T$. Measure ν_T is **invariant** under the dynamics $\Rightarrow t \mapsto \mathbf{H}_{n,T}(t)$ is **not increasing**.

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Entropy inequality

- a version of Young's inequality, with the pair of **convex conjugate** functions: e^f and $g \log g$,
- for any $\alpha > 0$, probability measure μ on (Ω, \mathcal{F}) and measurable $f, g : \Omega \rightarrow [0, +\infty)$:

$$\int_{\Omega} fg d\mu \leq \frac{1}{\alpha} \left\{ \log \left(\int_{\Omega} e^{\alpha f} d\mu \right) + \int_{\Omega} g \log g d\mu \right\}$$

- **the entropy inequality** \Rightarrow

$$\begin{aligned} \mathbb{E}_{\mu_n} \left[\frac{1}{2} \sum_{x=0}^n (p_x^2(t) + r_x^2(t)) \right] &= \int_{\Omega_n} \left(\frac{1}{2} \sum_{x=0}^n (p_x^2 + r_x^2) \right) f_n(t) d\nu_T \\ &\leq \frac{1}{\alpha} \left\{ \log \left(\int_{\Omega_n} \exp \left\{ \frac{\alpha}{2} \sum_{x=0}^n (p_x^2 + r_x^2) \right\} d\nu_T \right) + \mathbf{H}_n(t) \right\} \end{aligned}$$

- the entropy inequality \Rightarrow the energy bound: $\exists C, C'$

$$\mathbb{E}_n[\mathcal{H}_n(t)] \leq C(n + \mathbf{H}_{n,\beta}(t)) \leq C'n, \quad t \geq 0, n = 1, 2, \dots$$

Corollary

Energy bound For any $t_* > 0$ there exists $C_{\mathcal{H},t_*} > 0$ such that

$$\mathbb{E}_n[\mathcal{H}_n(t)] \leq C_{\mathcal{H},t_*} n, \quad t \in [0, t_*], n = 1, 2, \dots \quad (3)$$

- the energy currents:

$$\frac{d}{dt} \mathbb{E}_n [\mathcal{E}_x(t)] = -n^{3/2} \nabla^* j_{x,x+1}(t), \quad x = 0, \dots, n,$$

$$j_{x,x+1}(t) = j_{x,x+1}^{(a)}(t) + j_{x,x+1}^{(s)}, \quad \text{where}$$

$$j_{x,x+1}^{(a)}(t) := -p_x(t)r_{x+1}(t), \quad j_{x,x+1}^{(s)} = -\frac{\gamma}{2}(p_{x+1}^2 - p_x^2)$$

- from thermostats:

$$j_{-1,0} := \tilde{\gamma}(T_L - p_0^2), \quad j_{n,n+1} := \tilde{\gamma}(p_n^2 - T_R).$$

Bound on the time interval of energy currents

Theorem

For any $t_* > 0$ there exists $C_{g,t_*} > 0$ such that

$$\sup_{x=0,\dots,n+2} \left| \int_0^t \mathbb{E}_n [j_{x-1,x}(s)] ds \right| \leq \frac{C_{g,t_*}}{\sqrt{n}}, \quad t \in [0, t_*], \quad n = 1, 2, \dots$$

Identity for covariances

$$\begin{aligned} \mathcal{H}_n^{(2)}(t) + \underbrace{\text{Bulk}(t)}_{\geq 0} + \underbrace{\text{Bulk-boundary}(t)}_{\geq 0} &= \mathcal{H}_n^{(2)}(0) \\ + \frac{2\tilde{\gamma}n^{3/2}}{n+1} \int_0^t \left[T_L \left(T_L - \mathbb{E}_n p_0^2(s) \right) + T_R \left(T_R - \mathbb{E}_n p_n^2(s) \right) \right] ds. \end{aligned}$$

Bulk-boundary terms

$$\begin{aligned} \text{Bulk-boundary}(t) &= \frac{2\tilde{\gamma}n^{3/2}}{n+1} \sum_{v=0,n} \int_0^t \left\{ T_v - \mathbb{E}_n [p_v^2(s)] \right\}^2 ds \\ &+ \frac{2\tilde{\gamma}n^{3/2}}{n+1} \sum_{v=0,n} \sum_{x=1}^n \int_0^t \left\{ \mathbb{E}_n [p_v(s)p_x(s)] \right\}^2 ds \\ &+ \frac{2\tilde{\gamma}n^{3/2}}{n+1} \sum_{v=0,n} \sum_{x'=1}^n \int_0^t \left\{ \mathbb{E}_n [p_v(s)r_{x'}(s)] \right\}^2 ds \end{aligned}$$

$$\begin{aligned} \text{Bulk}(t) &:= \frac{\gamma n^{3/2}}{n+1} \sum_{x=0}^{n-1} \int_0^t \left[\nabla \mathbb{E}_n p_x^2(s) \right]^2 ds \\ &+ \frac{2\gamma n^{3/2}}{n+1} \sum_{x=1}^n \sum_{\substack{x'=0 \\ x' \notin \{x-1, x\}}}^n \int_0^t \left\{ \mathbb{E}_n [\nabla^* p_x(s) p_{x'}(s)] \right\}^2 ds \\ &+ \frac{2\gamma n^{3/2}}{n+1} \sum_{x=1}^n \sum_{x'=1}^n \int_0^t \left\{ \mathbb{E}_n [\nabla^* p_x(s) r_{x'}(s)] \right\}^2 ds \end{aligned}$$

The special case $T_L = T_R = T$

- A direct calculation \Rightarrow

$$\frac{d}{dt} \mathbb{E}_n \mathcal{H}_n(t) = n^{3/2} \mathbb{E}_n (j_{-1,0}(t) - j_{n,n+1}(t)) ds.$$

- $T_L = T_R = T \Rightarrow$

$$\mathcal{H}_n^{(2)}(t) \leq \mathcal{H}_n^{(2)}(0) + \frac{2Tn^{3/2}}{n+1} \int_0^t \mathbb{E}_n (j_{-1,0}(s) - j_{n,n+1}(s)) ds.$$

Corollary (In the case $T_L = T_R$)

Suppose that $T_L, T_R > 0$. Then, for any $t_* > 0$ there exists $C > 0$ s.t.

$$\mathcal{H}_n^{(2)}(t) \leq C \tag{4}$$

- \Rightarrow L^2 estimate for the average energy functional

Limit identification

- $\varphi \in C_c^\infty(0, 1)$ - a test function,

$$\mathbb{E}_n(t; \varphi) = \frac{1}{n+1} \sum_{x=0}^n \varphi_x \mathbb{E}_n[\mathcal{E}_x(t)],$$
$$\varphi_x = \varphi(u_x), \quad u_x = \frac{x}{n+1},$$

- **Summation by parts**

$$\begin{aligned} \mathbb{E}_n(t, \varphi) - \mathbb{E}_n(0, \varphi) &= -\frac{n^{3/2}}{n+1} \sum_{x=0}^n \int_0^t \varphi_x \mathbb{E}_n[\nabla^* j_{x,x+1}(s)] ds \\ &= \frac{n^{1/2}}{n+1} \sum_{x=0}^{n-1} \varphi'_{n,x} \int_0^t \mathbb{E}_n[j_{x,x+1}(s)] ds. \end{aligned}$$

Here $\varphi'_{n,x} := n(\varphi_{x+1} - \varphi_x)$.

Current decomposition

$$\mathbb{E}_n(t; \varphi) - \mathbb{E}_n(0; \varphi) = J_n^{(a)}(t; \varphi') + J_n^{(s)}(t; \varphi') + o_n(1), \quad \text{where}$$

$$J_n^{(a)}(t; \varphi') := \frac{1}{\sqrt{n}} \sum_{x=1}^n \varphi'_x \int_0^t \mathbb{E}_n [j_{x-1,x}^{(a)}(s)] ds$$

$$= -\frac{1}{\sqrt{n}} \sum_{x=1}^n \varphi'_x \int_0^t \mathbb{E}_n [p_{x-1}(s)r_x(s)] ds,$$

$$J_n^{(s)}(t; \varphi') := -\frac{\gamma}{2\sqrt{n}} \sum_{x=0}^{n-1} \varphi'_x \int_0^t \mathbb{E}_n [\nabla p_x^2(s)] ds$$

$$= \frac{\gamma}{2n^{3/2}} \sum_{x=0}^{n-1} \varphi''_x \int_0^t \mathbb{E} [p_x^2(s)] ds + o_n(1) = o_n(1), \quad \text{and}$$

$$\varphi''_x := \varphi''(u_x).$$

Matrix of covariances

- $S(t)$ - **the covariance matrix**

$$S(t) = \begin{bmatrix} S^{(r)}(t) & S^{(r,p)}(t) \\ S^{(p,r)}(t) & S^{(p)}(t) \end{bmatrix},$$

where

$$S^{(r)}(t) = \left[\mathbb{E}_n[r_x(t)r_y(t)] \right]_{x,y=1,\dots,n},$$

$$S^{(p)}(t) = \left[\mathbb{E}_n[p_x(t)p_y(t)] \right]_{x,y=0,\dots,n}$$

$$S^{(r,p)}(t) = \left[\mathbb{E}_n[r_x(t)p_y(t)] \right]_{x=1,\dots,n,y=0,\dots,n} \quad \text{and}$$

$$S^{(p,r)}(t) = \left[S^{(r,p)}(t) \right]^T.$$

Dynamics in the matrix form

- $\mathbf{X}(t)$ - vector of **stretches and momenta**
- the solution of

$$d\mathbf{X}(t) = -n^{3/2}A\mathbf{X}(t)dt + \Sigma(\mathbf{p}(t-))dM_n(t),$$

- A is a 2×2 **block matrix**

$$A = \begin{pmatrix} 0_n & -\nabla^* \\ -\nabla & -\gamma\Delta_N + \tilde{\gamma}E \end{pmatrix},$$

where $E = [\delta_{x,0}\delta_{y,0} + \delta_{x,n}\delta_{y,n}]_{x,y=0,\dots,n}$

- $dM_n(t)$ - **zero mean vector, martingale**

$$dM(s)^T = \left(0_{n,1}, n^{3/4}dw_L(s), d\tilde{N}_{0,1}^{(n)}(\gamma s), \dots, d\tilde{N}_{n-1,n}^{(n)}(\gamma s), n^{3/4}dw_R(s) \right).$$

Matrix of covariances, cont'd

- using the dynamics:

$$\underbrace{A\langle\langle S \rangle\rangle_t + \langle\langle S \rangle\rangle_t A^T}_{\text{covariances, incl. boundary}} = \underbrace{\Sigma_2\left(\overline{\langle\langle (\nabla \mathbf{p})^2 \rangle\rangle}_t\right)}_{\text{kin. energy flow in the bulk}} + \underbrace{\frac{1}{n^{3/2}}\delta_{0,t}S}_{\text{time fluctuating term}},$$

$$\langle\langle f \rangle\rangle_t := \int_0^t \mathbb{E}_n f(s) ds,$$

$$\delta_{0,t} f := \mathbb{E}_n f(0) - \mathbb{E}_n f(t),$$

$$\overline{\langle\langle \mathbf{p} \rangle\rangle}^2(s) = \left[\mathbb{E}_n (\nabla^* p_1(s))^2, \dots, \mathbb{E}_n (\nabla^* p_n(s))^2 \right].$$

- the Fourier transforms

$$\tilde{S}^{(r)}(t) = \left[\langle \langle \tilde{r}_j \tilde{r}_{j'} \rangle \rangle_t \right]_{j,j'=1,\dots,n}, \quad \tilde{S}^{(rp)}(t) = \left[\langle \langle \tilde{r}_j \tilde{p}_{j'} \rangle \rangle_t \right]_{j=1,\dots,n,j'=0,\dots,n},$$

$$\tilde{S}^{(p)}(t) = \left[\langle \langle \tilde{p}_j \tilde{p}_{j'} \rangle \rangle_t \right]_{j,j'=0,\dots,n} \quad \text{and} \quad \tilde{S}^{(pr)}(t) = \left[\tilde{S}^{(rp)}(t) \right]^T,$$

Fourier transforms: the bases

$$\tilde{r}_j(t) := \sum_{x=1}^n \phi_j(x) r_x(t) \quad \text{and} \quad \tilde{p}_j(t) := \sum_{x=0}^n \psi_j(x) p_x(t),$$

$$\psi_j(x) = \left(\frac{2 - \delta_{0,j}}{n+1} \right)^{1/2} \cos \left(\frac{\pi j(2x+1)}{2(n+1)} \right),$$

$$\phi_j(x) = \left(\frac{2}{n+1} \right)^{1/2} \sin \left(\frac{jx\pi}{n+1} \right),$$

$$\nabla^* \psi_j = -\gamma_j \phi_j \quad \text{and} \quad \nabla \phi_j = \gamma_j \psi_j, \quad \gamma_j = 2 \sin \left(\frac{j\pi}{2(n+1)} \right)$$

$$\lambda_j = \gamma_j^2 = 4 \sin^2 \left(\frac{j\pi}{2(n+1)} \right).$$

Resolution of covariances

- for $\iota \in I = \{p, r, pr, r\}$

$$\tilde{S}_{j,j'}^{(\iota)} = \underbrace{\Theta_{\iota}(\lambda_j, \lambda_{j'}) F_{j,j'}}_{\text{bulk}} + \underbrace{\sum_{\iota' \in I} \Pi_{\iota'}^{(\iota)}(\lambda_j, \lambda_{j'}) B_{j,j'}^{(\iota')}}_{\text{boundary}} + \underbrace{\sum_{\iota' \in I} \Xi_{\iota'}^{(\iota)}(\lambda_j, \lambda_{j'}) R_{j,j'}^{(\iota')}}_{\text{fluctuations} = o_n(1)}$$

$$F_{j,j'} = \gamma \sum_{y=1}^n \phi_j(y) \phi_{j'}(y) \langle \langle (\nabla^* p_y)^2 \rangle \rangle_t,$$

$$R_{j,j'}^{(\iota)} = \frac{1}{n^{3/2}} \delta_{0,t} \tilde{S}_{j,j'}^{(\iota)}$$

- $p - r$ boundary-bulk covariances:

$$B_{j,j'}^{(pr)} = \psi_j(0) \tilde{s}_{0,j'}^{(p,\tilde{r})} + \psi_j(n) \tilde{s}_{n,j'}^{(p,\tilde{r})}, \quad B_{j,j'}^{(rp)} = B_{j',j}^{(pr)},$$

$$\tilde{s}_{z,j}^{(p,\tilde{r})} = \langle \langle \tilde{r}_j p_z \rangle \rangle_t,$$

Resolution of covariances

- for $\iota \in I = \{p, r, pr, r\}$

$$\tilde{S}_{j,j'}^{(\iota)} = \underbrace{\Theta_{\iota}(\lambda_j, \lambda_{j'}) F_{j,j'}}_{\text{bulk}} + \underbrace{\sum_{\iota' \in I} \Pi_{\iota'}^{(\iota)}(\lambda_j, \lambda_{j'}) B_{j,j'}^{(\iota')}}_{\text{boundary}} + \underbrace{\sum_{\iota' \in I} \Xi_{\iota'}^{(\iota)}(\lambda_j, \lambda_{j'}) R_{j,j'}^{(\iota')}}_{\text{fluctuations} = o_n(1)}$$

$$F_{j,j'} = \gamma \sum_{y=1}^n \phi_j(y) \phi_{j'}(y) \langle \langle (\nabla^* p_y)^2 \rangle \rangle_t,$$

$$R_{j,j'}^{(\iota)} = \frac{1}{n^{3/2}} \delta_{0,t} \tilde{S}_{j,j'}^{(\iota)}$$

- $p - r$ **boundary-bulk covariances:**

$$B_{j,j'}^{(pr)} = \psi_j(0) \tilde{S}_{0,j'}^{(p,\tilde{r})} + \psi_j(n) \tilde{S}_{n,j'}^{(p,\tilde{r})}, \quad B_{j,j'}^{(rp)} = B_{j',j}^{(pr)},$$

$$\tilde{S}_{z,j}^{(p,\tilde{r})} = \langle \langle \tilde{r}_j p_z \rangle \rangle_t,$$

Resolution of covariances - cont'd

- $p - p$ **boundary-bulk covariances:**

$$B_{j,j'}^{(p)} = B_{j,j'}^{(p,0)} + B_{j,j'}^{(p,n)}, \quad \text{where}$$

$$B_{j,j'}^{(p,z)} = \psi_j(z) \langle \langle \tilde{b}_{z,j'}^{(p)} \rangle \rangle_t + \langle \langle \tilde{b}_{z,j}^{(p)} \rangle \rangle_t \psi_{j'}(z) \quad \text{and}$$

$$\tilde{b}_{z,j}^{(p)}(s) := \sum_{x=0}^n b_{z,x}^{(p)}(s) \psi_j(x),$$

$$b_{0,0}^{(p)}(s) = T_L - \mathbb{E}_n p_0^2(s), \quad b_{n,n}^{(p)}(s) = T_R - \mathbb{E}_n p_n^2(s),$$

$$b_{z,x}^{(p)}(s) = -\mathbb{E}_n [p_z(s) p_x(s)], \quad x \neq z.$$

- coefficients $\Theta_{l'}^{(l)}(c, c')$, $\Pi_{l'}^{(l)}(c, c')$ i $\Xi_{l'}^{(l)}(c, c')$ can be computed **explicitly**

$$\Theta_{pr}(c, c') = \frac{(c - c')\sqrt{c'}}{\theta(c, c')} = \Xi_p^{(pr)}(c, c'),$$

$$\Pi_p^{(pr)}(c, c') = \tilde{\gamma}\Theta_{pr}(c, c'),$$

$$\Pi_{pr}^{(pr)}(c, c') = -\tilde{\gamma}\Xi_{pr}^{(pr)}(c, c'), \quad \Xi_{pr}^{(pr)}(c, c') = \frac{\gamma c'(c + c')}{\theta(c, c')},$$

$$\Pi_{rp}^{(pr)}(c, c') = -\tilde{\gamma}\Xi_{rp}^{(pr)}(c, c'), \quad \Xi_{rp}^{(pr)}(c, c') = -\frac{\gamma(c + c')\sqrt{cc'}}{\theta(c, c')}$$

$$\Pi_r^{(pr)}(c, c') = 0, \quad \Xi_r^{(pr)}(c, c') = \frac{1}{2\sqrt{c}} \left[1 + \frac{c^2 - (c')^2}{\theta(c, c')} \right],$$

$$\theta(c, c') = (c - c')^2 + 2\gamma^2 cc'(c + c').$$

Limit identification cont'd

- back to **the limit identification**, $l = \{p, pr, rp, r\}$,

$$\begin{aligned} E_n(t; \varphi) - E_n(0; \varphi) &= -\frac{1}{n} \sum_{jj'} \tilde{S}_{j'j}^{(pr)} \mathcal{W}_{jj'} + o_n(1) \\ &= \underbrace{-\frac{1}{n} \theta_{pr}(\varphi'; n)}_{\text{bulk}} - \underbrace{\frac{1}{n} \sum_{l \in I} \pi_l^{(pr)}(\varphi'; n)}_{\text{boundary-bulk}} - \underbrace{\frac{1}{n} \sum_{l \in I} \xi_l^{(pr)}(\varphi'; n)}_{\text{fluctuations}} + o_n(1). \end{aligned}$$

$$\theta_{pr}(\varphi'; n) = \sum_{j,j'=1}^n \mathcal{W}_{j,j'} \sqrt{\lambda_j \lambda_{j'}} \Theta_{pr}(\lambda_j, \lambda_{j'}) F_{j,j'},$$

$$\pi_{\iota}^{(pr)}(\varphi'; n) = \sum_{j=0}^n \sum_{j'=1}^n \mathcal{W}_{j,j'} \Pi_{\iota}^{(pr)}(\lambda_j, \lambda_{j'}) B_{j,j'}^{(\iota)}, \quad \iota \in I := \{p, pr, rp, r\}$$

$$\xi_{\iota}^{(pr)}(\varphi'; n) = \sum_{j=0}^n \sum_{j'=1}^n \mathcal{W}_{j,j'} \Xi_{\iota}^{(pr)}(\lambda_j, \lambda_{j'}) R_{j,j'}^{(\iota)},$$

$$\mathcal{W}_{j,j'} := \sqrt{n} \sum_{x=1}^n \phi_{j'}(x) \psi_j(x-1) \varphi'(u_x),$$

$$F_{j,j'} = \gamma \sum_{y=1}^n \phi_j(y) \phi_{j'}(y) \langle \langle (\nabla^* p_y)^2 \rangle \rangle_t, \quad R_{j,j'}^{(\iota)} = \frac{1}{n^{3/2}} \delta_{0,t} \tilde{S}_{j,j'}^{(\iota)}$$

Asymptotics of the bulk term

Proposition

For any $\varphi \in C_c^\infty(0, 1)$ we have

$$\begin{aligned}\frac{1}{n}\theta_{pr}(\varphi'; n) &= \frac{1}{(2^{3\gamma})^{1/2}n} \sum_{y=1}^n \langle\langle \mathcal{E}_y \rangle\rangle_t \sum_{\ell=1}^{+\infty} (\pi\ell)^{3/2} \hat{\varphi}_c(\ell) c_\ell(u_y) + o_n(1) \\ &= \frac{1}{(2^{3\gamma})^{1/2}} \int_0^t E_n \left(s, |\Delta_N|^{3/4} \varphi \right) ds + o_n(1),\end{aligned}$$

Here: $c_0(u) := 1$, $c_\ell(u) := \sqrt{2} \cos(\pi\ell u)$,

$$\hat{\varphi}_c(\ell) := \int_0^1 \varphi(u) c_\ell(u) du,$$

$$|\Delta_N|^{3/4} \varphi(u) = \sum_{n=0}^{+\infty} (n\pi)^{3/2} \hat{\varphi}_c(n) c_n(u)$$

Boundary layer estimates

- thanks to the L^2 control of covariances

$$(n+1)^{1/2} \sum_{j=0}^n \left(\tilde{b}_{z,j}^{(p)}(t) \right)^2 = (n+1)^{1/2} \sum_{x=0}^n \left(b_{z,x}^{(p)}(t) \right)^2 \leq C, \quad n = 1, 2, \dots$$

- **Boundary layer:** $v = 0, 1$, $\beta_n^{(p,v)} : [0, +\infty)^2 \rightarrow \mathbb{R}$

- where

$$\beta_n^{(p,v)}(t, \varrho) = 0, \quad \varrho \geq (n+1)^{2/3} \pi,$$

$$\beta_n^{(p,v)}(t, \varrho) = (n+1)^{1/2} \tilde{b}_{nv,j}^{(p)}(t), \quad 0 \leq j \leq (n+1)^{2/3}, \quad \varrho \in [\varrho_j, \varrho_{j+1}),$$

$$\varrho_j := \frac{j\pi}{(n+1)^{1/2}}$$

- $p - p$ covariances:

$$\tilde{b}_{z,j}^{(p)}(s) := \sum_{x=0}^n b_{z,x}^{(p)}(s) \psi_j(x),$$

$$b_{0,0}^{(p)}(s) = T_L - \mathbb{E}_n p_0^2(s), \quad b_{n,n}^{(p)}(s) = T_R - \mathbb{E}_n p_n^2(s),$$

$$b_{z,x}^{(p)}(s) = -\mathbb{E}_n [p_z(s) p_x(s)], \quad x \neq z.$$

Boundary layer estimates

- for any $t > 0$ **there exists** $C > 0$ such that

$$\int_0^t ds \int_0^{+\infty} [\theta_n^{(p,v)}(s, \varrho)]^2 d\varrho \leq C, \quad v = 0, 1, n = 1, 2, \dots,$$

Proposition

As $n \rightarrow +\infty$:

$$\pi_r^{(pr)}(\varphi'; n) = 0,$$

$$\frac{1}{n}(\pi_{pr}^{(pr)}(\varphi'; n) + \pi_{pr}^{(pr)}(\varphi'; n)) = o_n(1),$$

$$\begin{aligned} \frac{1}{n}\pi_p^{(pr)}(\varphi'; n)(n) &= \frac{2^{1/2}\tilde{\gamma}}{\pi} \sum_{v=0,1} \sum_{\ell=1}^{+\infty} c_\ell(nv)(\pi\ell)^2 \hat{\varphi}_c(\ell) \\ &\quad \times \int_0^t ds \int_0^{+\infty} \frac{\beta_n^{(p,v)}(s, \varrho) d\varrho}{(\pi\ell)^2 + \gamma^2 \varrho^4} + o_n(1). \end{aligned}$$

Identification of the limit of $\beta_n^{(p,v)}(s, \varrho)$ - closure of the equation for the energy

Proposition

For any **test function** $f \in L^2[0, +\infty)$, $t > 0$ and $v = 0, 1$ we have

$$\begin{aligned} & (1 + 2\tilde{\gamma}) \int_0^t ds \int_0^{+\infty} \beta_n^{(p,v)}(s, \varrho) f(\varrho) d\varrho \\ &= \sqrt{2} \int_0^t ds \int_0^{+\infty} \left(T_v - \sum_{\ell=0}^{+\infty} \frac{\gamma^2 \varrho^4 c_\ell(v) \hat{\mathfrak{E}}_n(s, \ell)}{(l\pi)^2 + \gamma^2 \varrho^4} \right) f(\varrho) d\varrho \\ &+ \frac{\tilde{\gamma}}{\pi} \int_0^t ds \int_0^{+\infty} \beta_n^{(pr,v)}(s, \varrho) \mathfrak{I}f(\varrho) d\varrho + o_n(1). \end{aligned}$$

- **Fourier cosine coefficients** of the energy functional

$$\widehat{\mathfrak{E}}_n(s, \ell) := \frac{1}{n+1} \sum_{y=0}^n \mathbb{E}_n \mathfrak{E}_y(s) c_\ell(u_y),$$

$$c_0(u) := 1, \quad c_\ell(u) := \sqrt{2} \cos(\pi \ell u), \quad u_y = \frac{y}{n+1},$$

- **operator** $\mathfrak{T} : C_c^1[0, +\infty) \rightarrow L^p[0, +\infty)$:

$$\mathfrak{T}f(\varrho) = 2 \int_0^{+\infty} \frac{[f(\varrho') - f(\varrho)]\varrho}{(\varrho - \varrho')(\varrho + \varrho')} d\varrho', \quad f \in C_c^1[0, +\infty).$$

It **extends continuously** to $L^p[0, +\infty)$ for any $p \in (1, +\infty)$

Boundary layer estimates: $p - r$ covariances

- $p - r$ covariances:

$$\tilde{b}_{z,j}^{(p,\tilde{r})}(s) = \mathbb{E}_n[\tilde{r}_j(s)p_z(s)] = \sum_{x=1}^n \phi_j(x)\mathbb{E}_n[p_z(s)r_x(s)],$$

- **Boundary layer:** $v = 0, 1$, $\beta_n^{(pr,v)} : [0, +\infty)^2 \rightarrow \mathbb{R}$

- where

$$\beta_n^{(pr,v)}(t, \varrho) = 0, \quad \varrho \geq (n+1)^{2/3}\pi,$$

$$\beta_n^{(pr,v)}(t, \varrho) = (n+1)^{1/2}\tilde{b}_{nv,j}^{(pr)}(t), \quad 0 \leq j \leq (n+1)^{2/3}, \quad \varrho \in [\varrho_j, \varrho_{j+1}),$$

$$\varrho_j := \frac{j\pi}{(n+1)^{1/2}}$$

- thanks to the L^2 control of covariances

$$(n+1)^{1/2} \sum_{j=0}^n \left(\tilde{b}_{z,j}^{(pr)}(t) \right)^2 = (n+1)^{1/2} \sum_{x=0}^n \left(b_{z,x}^{(pr)}(t) \right)^2 \leq C$$

for $n = 1, 2, \dots$, $z = 0, n$.

- \Rightarrow for any $t > 0$ there exists $C > 0$ such that

$$\int_0^t ds \int_0^{+\infty} [\beta_n^{(pr,v)}(s, \varrho)]^2 d\varrho \leq C, \quad v = 0, 1, n = 1, 2, \dots,$$

- thanks to the L^2 control of covariances

$$(n+1)^{1/2} \sum_{j=0}^n \left(\tilde{b}_{z,j}^{(pr)}(t) \right)^2 = (n+1)^{1/2} \sum_{x=0}^n \left(b_{z,x}^{(pr)}(t) \right)^2 \leq C$$

for $n = 1, 2, \dots$, $z = 0, n$.

- \Rightarrow for any $t > 0$ there exists $C > 0$ such that

$$\int_0^t ds \int_0^{+\infty} [\beta_n^{(pr,v)}(s, \varrho)]^2 d\varrho \leq C, \quad v = 0, 1, n = 1, 2, \dots,$$

Proposition

For **any test function** $f \in L^2[0, +\infty)$, $t > 0$ and $\nu = 0, 1$ we have

$$\begin{aligned} & \int_0^t ds \int_0^{+\infty} \beta_n^{(p, \nu)}(s, \varrho) f(\varrho) d\varrho \\ &= -\frac{\tilde{\gamma}}{\pi} \int_0^t ds \int_0^{+\infty} \beta_n^{(p, \nu)}(s, \varrho) \mathfrak{T}^* f(\varrho) d\varrho + o_n(1). \end{aligned}$$

- \mathfrak{T}^* - **the formal adjoint** of \mathfrak{T}

$$\mathfrak{T}^*f(\varrho) := 2 \int_0^{+\infty} \frac{[\varrho'f(\varrho') - \varrho f(\varrho)]d\varrho'}{(\varrho' - \varrho)(\varrho' + \varrho)}, \quad f \in C_c^1[0, +\infty).$$

- It **extends continuously** to the space $L^2[0, +\infty)$ and

$$\mathfrak{T}^*\mathfrak{T} = \pi^2\text{Id},$$

where Id is **the identity operator** on $L^2[0, +\infty)$.

Summary: identification of the boundary layer

Theorem

For **any test function** $f \in L^2[0, +\infty)$, $t > 0$ and $\nu = 0, 1$ we have

$$\int_0^t ds \int_0^{+\infty} \beta_n^{(p,\nu)}(s, \varrho) f(\varrho) d\varrho = \frac{\sqrt{2}}{(1 + \tilde{\gamma})^2} \\ \times \int_0^t ds \int_0^{+\infty} \left(T_\nu - \sum_{\ell=0}^{+\infty} \frac{\gamma^2 \varrho^4 c_\ell(\nu) \hat{\mathfrak{E}}_n(s, \ell)}{(\ell\pi)^2 + \gamma^2 \varrho^4} \right) f(\varrho) d\varrho + o_n(1)$$

where $\hat{\mathfrak{E}}_n(t, \ell)$ **the Fourier cosine coefficients of the energy functional**.

- Change of variables $\varrho' := \sqrt{\gamma} \varrho$. This ends the proof.

- **relative entropy** w.r.t. **the tilted Gibbs measure**

$$\mathbf{H}_{n,\beta}(t) := \int_{\Omega_n} \tilde{f}_n(t) \log \tilde{f}_n(t) d\nu_\beta,$$
$$\tilde{f}_n(t) := \frac{d\mu_n(t)}{d\nu_\beta}$$

- Here for $\beta : [0, 1] \rightarrow (0, +\infty)$

$$\nu_\beta(dr, dp) := \frac{e^{-\beta_0 p_0^2/2}}{\sqrt{2\pi\beta_0^{-1}}} dp_0 \prod_{x=1}^n \exp \{ -\beta_x \varepsilon_x - g(\beta_x) \} dr_x dp_x,$$

$$g(\beta) := \log \int_{\mathbb{R}^2} e^{-\frac{\beta}{2}(r^2+p^2)} dp dr = \log(2\pi\beta^{-1}), \quad \beta > 0,$$

$$\beta_x := \beta \left(\frac{x}{n+1} \right),$$

Estimates of entropy

- **easy estimate:** $\beta : [0, 1] \rightarrow [T_L^{-1}, T_R^{-1}]$ a C^1 -smooth function
s.t.

$$\beta' \geq 0, \quad \text{supp } \beta' \subset (0, 1), \quad \beta(0) = T_L^{-1} \quad \text{and} \quad \beta(1) = T_R^{-1}.$$

$$\mathbf{H}_{n,\beta}(t) \leq \mathbf{H}_{n,\beta}(0) + n^{1/2} |J_n(t; \beta')| + \frac{C}{n^{1/2}} \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds,$$

$$J_n(t; \beta') = \sum_{x=1}^n \beta'_x \int_0^t \mathbb{E}_n j_{x-1,x}^{(a)}(s) ds \quad - \text{integral Hamiltonian current}$$

Crucial estimate

- **crucial estimate**, quite technical

$$\begin{aligned} n^{1/2}|J_n(t; \beta')| &\leq C \left[n + n^{3/4}|J_n(t, \beta')|^{1/2} + \mathbb{E}_n \mathcal{H}_n(0) + \mathbb{E}_n \mathcal{H}_n(t) \right. \\ &+ \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds + \left(n \mathbb{E}_n \mathcal{H}_n(0) \right)^{1/2} + \left(n \mathbb{E}_n \mathcal{H}_n(t) \right)^{1/2} \\ &\left. + \left(n \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds \right)^{1/2} \right]. \end{aligned}$$

- **Young's inequality**

$$ab \leq \frac{a^2}{2\gamma} + \frac{\gamma b^2}{2}, \quad a, b, \gamma > 0,$$

\Rightarrow

$$n^{1/2}|J_n(t; \beta')| \leq C \left(n + \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds + \mathbb{E}_n \mathcal{H}_n(t) + \mathbb{E}_n \mathcal{H}_n(0) \right).$$

Energy and current bounds

- Recall

$$\mathbf{H}_{n,\beta}(t) \leq \mathbf{H}_{n,\beta}(0) + n^{1/2}|J_n(t; \beta')| + \frac{C}{n^{1/2}} \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds$$

\Rightarrow

$$\mathbf{H}_{n,\beta}(t) \leq \mathbf{H}_{n,\beta}(0) + C \left(n + \int_0^t \mathbb{E}_n \mathcal{H}_n(s) ds + \mathbb{E}_n \mathcal{H}_n(t) + \mathbb{E}_n \mathcal{H}_n(0) \right).$$

\Rightarrow **energy bound**

$$\forall t_* > 0 \exists C > 0 \sup_{t \in [0, t_*]} \mathbb{E}_n \mathcal{H}_n(t) \leq C$$

Time integral of the energy current

- $\Rightarrow |J_n(t; \beta')| \leq C\sqrt{n}$
- Estimate of **the supremum** of the current

$$\begin{aligned} & \sup_{x=0, \dots, n+1} \left| \int_0^t \mathbb{E}_n j_{x-1, x}(s) ds \right| \\ & \leq \left(\sum_{x=1}^n \beta_x \right)^{-1} \left\{ |J_n(t; \beta)| + \|\beta\|_\infty (T_L + T_R) t \right. \\ & \quad + \frac{1}{n^{3/2}} \left[(n+1) + \sum_{x=1}^n \beta_x \right] (\mathbb{E}_n \mathcal{H}_n(t) + \mathbb{E}_n \mathcal{H}_n(0)) \\ & \quad \left. + \frac{\|\beta\|_\infty}{n^{3/2}} \mathbb{E} \mathcal{H}_n(0) + \frac{\gamma \|\beta'\|_\infty}{2n} \left| \int_0^t \mathcal{H}_n(s) ds \right| \right\}. \end{aligned}$$

$$\Rightarrow \sup_{x=0, \dots, n+1} \left| \int_0^t \mathbb{E}_n j_{x-1, x}(s) ds \right| \leq \frac{C}{\sqrt{n}}$$

Solving the equation for temperature

- **Equations for the Fourier coefficients.**

Suppose that $T(t, \cdot) \in H^{3/4}[0, 1]$ for $t \geq 0$. Then the **Fourier coefficients of** $T(t, \cdot)$ satisfy :

$$\begin{aligned} & \sum_{\ell=0}^{+\infty} c_{\ell}(v) \hat{T}_c(t, \ell) ds = T_v, \quad v = 0, 1, \\ & \sum_{\ell=0}^{+\infty} \hat{T}_c(t, \ell) \hat{\varphi}_c(\ell) - \sum_{\ell=0}^{+\infty} \hat{T}_{\text{ini},c}(\ell) \hat{\varphi}_c(\ell) \\ & = -c_{\text{bulk}} \sum_{\ell=0}^{+\infty} (\pi \ell)^{3/2} \hat{\varphi}_c(\ell) \int_0^t \hat{T}_c(s, \ell) ds \\ & \quad - 2^{1/2} \pi c_{\text{bd}} \sum_{v=0,1} \sum_{\ell, \ell'=1}^{+\infty} \hat{\mathcal{K}}_v(\ell, \ell') \hat{\varphi}_c(\ell) \int_0^t \hat{T}_c(s, \ell') ds \end{aligned}$$

for all $\varphi \in H_0^{3/4}[0, 1]$.

- For $l, l' = 1, 2, \dots$, $c_l(v) = \sqrt{2} \cos(\pi l v)$

$$\widehat{\mathcal{K}}_v(l, l') := \frac{c_l(v)c_{l'}(v)(\pi l)^{1/2}(\pi l')^{1/2}(\pi l + \pi l' + (\pi l \pi l')^{1/2})}{((\pi l)^{1/2} + (\pi l')^{1/2})(\pi l + \pi l')}$$

- For trig. polynomials $\varphi, \psi \in P[0, 1]$

$$\varepsilon_K(\varphi, \psi) := \frac{\pi}{2^{3/2}} \sum_{v=0,1} \sum_{l, l'=1}^{+\infty} \widehat{\mathcal{K}}_v(l, l') \widehat{\varphi}_c(l) \widehat{\psi}_c(l')$$

Proposition

There exists $C_K > 0$ such that

$$0 \leq \varepsilon_K(\varphi) \leq C_K \|\varphi\|_{3/4,0}^2 := \left(\sum_{l=1}^{+\infty} (\pi l)^{3/2} \widehat{\varphi}_c^2(l) \right)^{1/2}, \quad \varphi \in P[0, 1],$$

where $\varepsilon_K(\varphi) := \varepsilon_K(\varphi, \varphi)$.

- **boundary conditions** \Rightarrow

$$\sum_{\ell=0}^{+\infty} \hat{T}_c(t, 2\ell) c_{2\ell}(0) = \bar{T} = \frac{1}{2}(T_L + T_R) \quad \text{and}$$

$$\sum_{\ell=1}^{+\infty} \hat{T}_c(t, 2\ell - 1) c_{2\ell-1}(0) = \frac{1}{2}\Delta T, \quad \text{where } \Delta T = T_L - T_R.$$

Even and odd modes

Denote

$$L_e^2[0, 1] := \left[\varphi(u) := \sum_{\ell=0}^{+\infty} \hat{\varphi}_c(2\ell) c_{2\ell}(u) \right],$$

$$L_o^2[0, 1] := \left[\varphi(u) := \sum_{\ell=1}^{+\infty} \hat{\varphi}_c(2\ell - 1) c_{2\ell-1}(u) \right]$$

counterparts $H_\iota^{3/4}[0, 1]$, $\iota = e, o$ - subspaces of $H^{3/4}[0, 1]$.

- We have

$$\mathcal{E}_K(\varphi, \psi) = \frac{\pi}{2^{3/2}} \sum_{\ell, \ell'=1}^{+\infty} [1 + (-1)^{\ell+\ell'}] \widehat{\mathcal{K}}(\ell, \ell') \widehat{\varphi}_c(\ell) \widehat{\psi}_c(\ell'), \quad \varphi, \psi \in P[0, 1],$$

$$\widehat{\mathcal{K}}(\ell, \ell') := \frac{(\pi\ell)^{1/2}(\pi\ell')^{1/2}(\pi\ell + \pi\ell' + (\pi\ell\pi\ell')^{1/2})}{((\pi\ell)^{1/2} + (\pi\ell')^{1/2})(\pi\ell + \pi\ell')}, \quad \ell, \ell' = 1, 2, \dots \quad (5)$$

- \Rightarrow **Equation for evolution** of temperature **decouples** into even and odd modes.

Even modes

- for **even indexed** Fourier coefficients.

$$\begin{aligned} & \sum_{\ell=0}^{+\infty} \hat{T}_c(t, 2\ell) \hat{\varphi}_c(2\ell) - \sum_{\ell=0}^{+\infty} \hat{T}_{\text{ini},c}(2\ell) \hat{\varphi}_c(2\ell) \\ &= -c_{\text{bulk}} \sum_{\ell=1}^{+\infty} (2\pi\ell)^{3/2} \hat{\varphi}_c(2\ell) \int_0^t \hat{T}_c(s, 2\ell) ds \\ & \quad - 2^{3/2} \pi c_{\text{bd}} \sum_{\ell, \ell'=1}^{+\infty} \hat{\mathcal{K}}_e(\ell, \ell') \hat{\varphi}_c(2\ell) \int_0^t \hat{T}_c(s, 2\ell') ds \end{aligned}$$

$$\text{for all } \varphi \in H_e^{3/4}[0, 1] \quad \text{s.t.} \quad \sum_{\ell=0}^{+\infty} \hat{\varphi}_c(2\ell) c_{2\ell}(v) = 0, \quad v = 0, 1$$

subject to the condition $\sum_{\ell=0}^{+\infty} \hat{T}_c(t, 2\ell) c_{2\ell}(0) = \bar{T} = \frac{1}{2}(T_L + T_R)$.

Here $\hat{\mathcal{K}}_e(\ell, \ell') := \hat{\mathcal{K}}(2\ell, 2\ell')$.

$$\begin{aligned}
 & \sum_{\ell=1}^{+\infty} \hat{T}_c(t, 2\ell - 1) \hat{\varphi}_c(2\ell - 1) - \sum_{\ell=0}^{+\infty} \hat{T}_{\text{ini},c}(2\ell - 1) \hat{\varphi}_c(2\ell - 1) \\
 &= -c_{\text{bulk}} \sum_{\ell=1}^{+\infty} (\pi(2\ell - 1))^{3/2} \hat{\varphi}_c(2\ell - 1) \int_0^t \hat{T}_c(s, 2\ell - 1) \\
 & \quad - 2^{3/2} \pi c_{\text{bd}} \sum_{\ell, \ell'=1}^{+\infty} \hat{\mathcal{K}}_o(\ell, \ell') \hat{\varphi}_c(2\ell - 1) \int_0^t \hat{T}_c(s, 2\ell' - 1) ds,
 \end{aligned}$$

for all $\varphi \in H_o^{3/4}[0, 1]$ s.t. $\sum_{\ell=1}^{+\infty} \hat{\varphi}_c(2\ell - 1) c_{2\ell-1}(v) = 0$, $v = 0, 1$,

subject to the condition $\sum_{\ell=1}^{+\infty} \hat{T}_c(t, 2\ell - 1) c_{2\ell-1}(0) = \frac{1}{2} \Delta T$, where $\Delta T = T_L - T_R$. Here $\hat{\mathcal{K}}_o(\ell, \ell') := \hat{\mathcal{K}}(2\ell - 1, 2\ell' - 1)$.

- $(Q_t^{(\iota)})$ a **strongly continuous semigroup** associated with each equation

$$Q_t^{(\iota)}\varphi(u) = \sum_{m=0}^{+\infty} e^{-\lambda_m^{(\iota)}t} \langle \vartheta_m^{(\iota)}, \varphi \rangle_{L^2[0,1]} \vartheta_m^{(\iota)}(u) \quad (6)$$

for $\varphi \in L^2_\iota[0, 1]$, $\iota = o, e$, $L^{(\iota)}$ **the generator**.

- $\vartheta_m^{(\iota)}$, $m = 1, 2, \dots$, the orthonormal bases of **eigenvectors** of $L^{(\iota)}$, **eigenvalues** $0 < \lambda_1^{(\iota)} \leq \lambda_2^{(\iota)} \leq \dots$,

$$\sum_{m=1}^{+\infty} \frac{1}{\lambda_m^{(\iota)}} < +\infty.$$

- **Convention** $\vartheta_0^{(e)}(u) \equiv 1$ and $\vartheta_0^{(o)}(u) \equiv 0$ and $\lambda_0^{(\iota)} = 0$.

- Looking for solutions of the form

$$T_\iota(t, u) = Q_t^{(\iota)} T_{\text{ini},e}(u) + \int_0^t c_\iota(s) Q_{t-s}^{(\iota)} \delta_\iota(u) ds. \quad (7)$$

where

$$\langle \delta_\iota, \varphi \rangle = \bar{\varphi}^{(\iota)}, \quad \text{where} \quad \bar{\varphi}^{(e)} = \frac{1}{2}(\varphi(0) + \varphi(1)),$$

$$\bar{\varphi}^{(o)} = \frac{1}{2}(\varphi(0) - \varphi(1)), \quad \varphi \in H^{3/4}[0, 1].$$

- Looking for solutions of the form

$$T_\iota(t, u) = Q_t^{(\iota)} T_{\text{ini},e}(u) + \int_0^t c_\iota(s) Q_{t-s}^{(\iota)} \delta_\iota(u) ds. \quad (8)$$

where

$$\langle \delta_\iota, \varphi \rangle = \bar{\varphi}^{(\iota)}, \quad \text{where} \quad \bar{\varphi}^{(e)} = \frac{1}{2}(\varphi(0) + \varphi(1)),$$

$$\bar{\varphi}^{(o)} = \frac{1}{2}(\varphi(0) - \varphi(1)), \quad \varphi \in H^{3/4}[0, 1].$$

- functions $c_\iota : [0, +\infty) \rightarrow \mathbb{R}$, $\iota = e, o$ determined by the equations

$$\bar{T} = \langle T_e(t), \delta_e \rangle = \langle Q_t^{(e)} T_{\text{ini},e}, \delta_e \rangle + \int_0^t c_e(s) \langle \delta_e, Q_{t-s}^{(e)} \delta_e \rangle ds$$

$$\frac{1}{2} \Delta T = \langle \Delta \delta_o, T_{c,o}(t) \rangle = \langle Q_t^{(o)} T_{\text{ini},o}, \delta_o \rangle + \int_0^t c_o(s) \langle \delta_o, Q_{t-s}^{(o)} \delta_o \rangle ds.$$

- Performing **the Laplace transform**

$$\frac{\bar{T}}{\lambda} = \langle (\lambda + L^{(e)})^{-1} T_{\text{ini},e}, \delta_e \rangle + \tilde{c}_e(\lambda) \langle \delta_e, (\lambda + L^{(e)})^{-1} \delta_e \rangle,$$

$$\frac{\Delta T}{2\lambda} = \langle \delta_o, (\lambda + L^{(o)})^{-1} T_{\text{ini},o} \rangle + \tilde{c}_o(\lambda) \langle \delta_o, (\lambda + L^{(o)})^{-1} \delta_o \rangle,$$

$$\tilde{c}_e(\lambda) = \sum_{m=1}^{+\infty} \frac{\lambda_m^{(e)} \tilde{T}_e(m) \bar{\vartheta}_m^{(e)}}{\lambda(\lambda + \lambda_m^{(e)})} \left\{ \sum_{m=0}^{+\infty} \frac{(\bar{\vartheta}_m^{(e)})^2}{\lambda + \lambda_m^{(e)}} \right\}^{-1},$$

$$\tilde{c}_o(\lambda) = \sum_{m=1}^{+\infty} \frac{\lambda_m^{(o)} \tilde{T}_o(m) \Delta\vartheta_m^{(o)}}{\lambda(\lambda + \lambda_m^{(o)})} \left\{ \sum_{m=1}^{+\infty} \frac{(\Delta\vartheta_m^{(o)})^2}{\lambda + \lambda_m^{(o)}} \right\}^{-1}.$$

Here

$$\bar{\vartheta}_m^{(e)} = \frac{1}{2}(\vartheta_m^{(e)}(0) + \vartheta_m^{(e)}(1)) \quad \Delta\vartheta_m^{(e)} = \vartheta_m^{(e)}(0) - \vartheta_m^{(e)}(1).$$

Lemma

Suppose that $T_{\text{ini}} \in H^{3/2}[0, 1]$. Then, there exist functions c_ℓ such that $e^{-\eta t} c_\ell(t) \in L^2[0, +\infty)$ for any $\eta > 0$ and

$$\tilde{c}_\ell(\lambda) = \int_0^{+\infty} e^{-\lambda t} c_\ell(t) dt, \quad \text{Re } \lambda > 0. \quad (9)$$

In addition,

$$F_\ell(t) := \int_0^t c_\ell(s) Q_{t-s}^{(\ell)} \delta_\ell ds \in C([0, +\infty); L^2[0, 1]), \quad t \geq 0 \quad (10)$$

and $\int_0^t F_\ell(s) ds \in C([0, +\infty); H_\ell^{3/4}[0, 1])$, the target spaces with the **strong topologies**.

Lemma

If we assume that $T_{\text{ini}} \in H^{3/4}[0, 1]$, then $F_t \in L^2_{\text{loc}}([0, +\infty); L^2_t[0, 1])$ and its integral belongs to $L^2_{\text{loc}}([0, +\infty); H^{3/4}_t[0, 1])$.

Stationary solution

Let

$$\vartheta_s(u) := \sum_{m=1}^{+\infty} \frac{\Delta \vartheta_m^{(o)} \vartheta_m^{(o)}(u)}{2\lambda_m^{(o)}},$$

$$T_s(u) := \bar{T} + \frac{\Delta T}{\Delta \vartheta_s} \vartheta_s(u).$$

We have

$$\Delta \vartheta_s = \sum_{m=1}^{+\infty} \frac{(\Delta \vartheta_m^{(o)})^2}{2\lambda_m^{(o)}} > 0.$$

We have $T_s(v) = T_v$, $v = 0, 1$. For any $\varphi \in H_0^{3/4}[0, 1]$

$$\begin{aligned} \langle |\Delta|^{3/4} \varphi, T_s \rangle_{L^2[0,1]} + \mathcal{E}_K(\varphi, T_s) &= \frac{\Delta T}{\Delta \vartheta_s} \sum_{m=1}^{+\infty} \langle \delta_o, \vartheta_m^{(o)} \rangle \langle \vartheta_m^{(o)}, \varphi \rangle_{L^2[0,1]} \\ &= \frac{\Delta T \Delta \varphi}{2\Delta \vartheta_s} = 0. \end{aligned}$$

Thank you for your attention!!!