

Monge-Ampère gravitation

Yann Brenier
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16th Plasma Kinetics Working Meeting
WPI U-Wien, 21 Jul-1/01 Aug 2025

The classical gravitational Vlasov-Poisson system

$$\partial_t f(t, x, \xi) + \nabla_x \cdot (\xi f(t, x, \xi)) + \nabla_\xi \cdot (\nabla \varphi(t, x) f(t, x, \xi)) = 0, \quad (t, x, \xi) \in [0, T] \times \mathbb{T}^d \times \mathbb{R}^d,$$

$$f(t, x, \xi) \geq 0, \quad \Delta \varphi(t, x) = \rho(t, x) - 1, \quad \rho(t, x) = \int_{\mathbb{R}^d} f(t, x, \xi) d\xi, \quad \int_{\mathbb{T}^d} \rho(t, x) dx = 1$$

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as ρ concentrates: $|\nabla \varphi(t, x)| \leq \text{diam}(\mathbb{T}^d)$ (Y. B., G. Loeper GAFA 2004).

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N.B. This is similar to Born-Infeld 1934 nonlinear Electromagnetism where any electrostatic force is unconditionally bounded (see Y.B. ARMA 2004).

MONGE-AMPERE GRAVITATION: a 256^3 particle simulation of the early universe based on the 3D version of M rigot's semi-discrete Monge-Amp re solver. Each "Laguerre cell" corresponds to a cluster of galaxies!

With B. L vy (INRIA) and R. Mohayaee (Institut d'Astrophysique de Paris) 2024.

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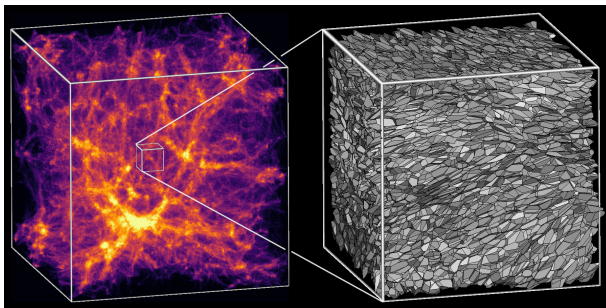


FIG. 5. Simulation of Monge-Amp re gravity (60 Mpc/h, 256^3 particles), and zoom on the Laguerre cells of the central region.

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(Y.B., G. Loeper GAFA '04, Y.B.Confl. Math '11, B. Lévy, Y.B., R. Mohayahee arXiv 24)

$$\rho(t, x) = \det(I + D^2\varphi(t, x)) \text{ instead of } \rho(t, x) = 1 + \Delta\varphi(t, x)$$

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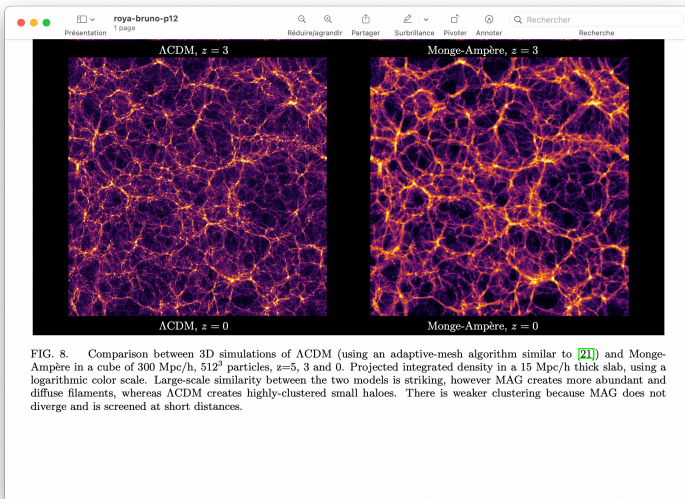
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- iv) has a computational complexity similar to Poisson thanks to the Monge-Ampère solver by Quentin Mérigot (2D) and Bruno Lévy (3D);
- v) enjoys a nice stochastic interpretation in terms of brownian clouds!

MONGE-AMPERE vs NEWTON (B. Lévy, Y.B., R. Mohayaee arxiv 2404.07697v2)



PURELY STOCHASTIC ORIGIN OF MONGE-AMPERE GRAVITATION FROM THE LARGE DEVIATIONS OF BROWNIAN CLOUDS

Ambrosio, Baradat, B., Analysis and PDEs '22, Léonard, Mohayaei arXiv 24
(picture taken from B. Lévy, Y.B., R. Mohayaei arxiv 2404.07697v2)

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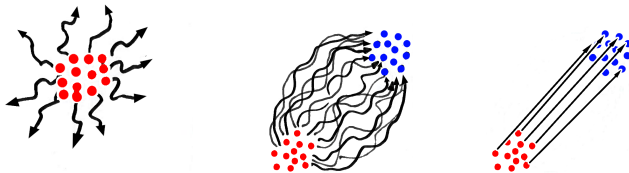


FIG. 1. Left panel: unconditioned motion of M independent Brownian particles; Center panel: motion of independent Brownian particles conditioned by their initial and final positions (in red and blue respectively); Right: conditioned Brownian motion with vanishing noise, all trajectories tend to geodesics.

BROWNIAN CLOUDS

We define a brownian cloud to be a finite set of N indistinguishable points in the euclidean space, initially located on a finite cubic lattice $\{A(\alpha) \in \mathbb{R}^d, \alpha = 1, \dots, N\}$ and subject to N independent Brownian motions in \mathbb{R}^d , with uniform noise ν .

DIFFUSION EQUATION AND BROWNIAN CLOUDS

In PDE terms, we just consider the diffusion equation in \mathbb{R}^{Nd} :

$$\frac{\partial \rho}{\partial t}(t, X) = \frac{\nu}{2} \Delta \rho(t, X), \quad \rho(t=0, X) = \frac{1}{N!} \sum_{\sigma \in \mathfrak{S}_N} \prod_{\alpha=1}^N \delta(X(\alpha) - A(\sigma(\alpha)))$$

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where the initial data take the relabeling symmetry into account so that $\rho(t, X)$ is just the probability density of finding the brownian cloud at position X (up to a permutation of the labels) at time t

$$\rho(t, X) = \frac{1}{N!} (2\pi\nu t)^{-Nd/2} \sum_{\sigma \in \mathfrak{S}_N} \prod_{\alpha=1}^N \exp\left(-\frac{|X(\alpha) - A(\sigma(\alpha))|^2}{2\nu t}\right)$$

L'ONDE PILOTE aka osmotic velocity or score (AI)

After solving the diffusion equation in the space of "clouds" $X \in \mathbb{R}^{Nd}$

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we may solve the companion ODE in the same space \mathbb{R}^{Nd}

$$\frac{dX_t}{dt} = v(t, X_t), \quad v(t, X) = -\frac{\nu}{2} \nabla(\log \rho)(t, X), \quad X_{t_0} = Y_0 \text{ given in } \mathbb{R}^{Nd}$$

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This is an adaptation of de Broglie's "onde pilote" idea. As a matter of fact, a similar calculation also works for the free Schrödinger equation.

"ONDE PILOTE" AND ZERO NOISE LIMIT

Setting $t = \exp(2\tau)$, we more explicitly get
(with abuse of notation $X_t \rightarrow X_\tau$):

$$\frac{dX_\tau}{d\tau} = -\nabla_X \Phi_{\nu,\theta}(X_\tau), \quad \Phi_{\nu,\tau}(X) = \nu \exp(2\tau) \log \sum_{\sigma \in \mathcal{S}_N} \exp\left(\frac{-\|X - A_\sigma\|^2}{2\nu \exp(2\tau)}\right)$$

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Surprisingly enough, we may easily pass to the limit $\nu \rightarrow 0$
in the class of maximal monotone operators (cf. Brezis' book)

$$\frac{d_+ X_\tau}{d\tau} = -\overline{\nabla}_X \Phi(X_\tau), \quad \Phi(X) = \lim_{\nu \rightarrow 0} \Phi_{\nu,\tau}(X) = - \inf_{\sigma \in \mathcal{S}_N} \|X - A_\sigma\|^2 / 2$$

Indeed, $\Phi_{\nu,\tau}(X)$ reads $-\frac{\|X\|^2 + \|A\|^2}{2} +$ a convex function of X .

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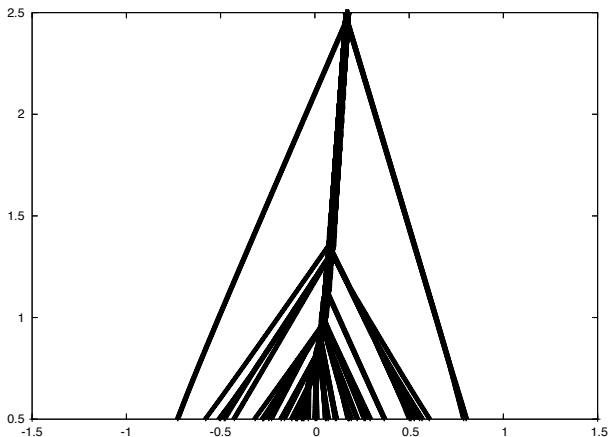
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N.B. Through $\overline{\nabla}_X \Phi$, this equation includes sticky collisions in 1D.

In 1D this just reduces to "dust" with sticky collisions

horizontal : 51 grid points in x / vertical : 60 grid points in t



LARGE DEVIATIONS OF THE "ONDE PILOTE"

$$\frac{dX_\tau}{d\tau} = -\nabla_X \Phi_{\nu,\tau}(X_\tau) + \sqrt{\eta} \frac{dB_\tau}{d\tau} \quad \Phi_{\nu,\tau}(X) = \nu e^{2\tau} \log \sum_{\sigma \in \mathbb{S}_N} \exp\left(\frac{-\|X - A_\sigma\|^2}{2\nu e^{2\tau}}\right),$$

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$\eta \rightarrow 0$, WHILE $\nu > 0$ IS KEPT FIXED:

$$\text{Prob}(X_{\tau_0} = Y_0, X_{\tau_1} = Y_1) \sim \exp\left(-\frac{\mathcal{A}}{2\eta}\right)$$

$$\mathcal{A} = \inf_X \int_{\tau_0}^{\tau_1} \left\| \frac{dX_\tau}{d\tau} + \nabla_X \Phi_{\nu,\tau}(X_\tau) \right\|^2 d\tau, \quad X_{\tau_0} = Y_0, X_{\tau_1} = Y_1$$

ZERO-NOISE LIMIT OF THE ACTION FUNCTIONAL

THEOREM (L. Ambrosio, A. Baradat, Y.B. Analysis and PDE 2023)

$$\int_{\tau_0}^{\tau_1} \left\| \frac{dX_\tau}{d\tau} + \bar{\nabla}_X \Phi(X_\tau) \right\|^2 d\tau, \quad \Phi(X) = - \inf_{\sigma \in \mathfrak{S}_N} \|X - A_\sigma\|^2 / 2$$

(which -at least in 1D- handles sticky collisions thanks to $\bar{\nabla}_X \Phi$)
is the " Γ -limit", as $\nu \rightarrow 0$, of the Freidlin-Wentzell Action functional

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RECOVERY OF MONGE-AMPERE GRAVITATION!

Using the least action principle, we obtain

$$\frac{d^2 X_\tau(\alpha)}{d\tau^2} = X_\tau(\alpha) - A(\sigma_{opt}(\alpha)) , \quad X_\tau(\alpha) \in \mathbb{R}^d, \quad \alpha = 1, \dots, N$$

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Finally, using Optimal Transport tools, we find that, as $N \rightarrow \infty$

$$f_N(\tau, x, \xi) = \frac{1}{N} \sum_{\alpha=1}^N \delta(x - X_\tau(\alpha)) \delta\left(\xi - \frac{dX_\tau(\alpha)}{d\tau}\right)$$

asymptotically solves the Monge-Ampère gravitational model

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THANKS!

THE SEMI-NEWTONIAN GRAVITATIONAL MODEL OF THE EARLY UNIVERSE (Zeldovich, Peebles...)

The trajectory $t \in \mathbb{R}_+ \rightarrow X_t(a) \in \mathbb{R}^3$ of each "particle" labelled by $a \in \mathbb{R}^3 \pmod{\mathbb{Z}^3}$ for simplicity) is driven by

$$\frac{2t}{3} \frac{d^2 X_t}{dt^2} + \frac{dX_t}{dt} + (\nabla \varphi)(t, X_t) = 0, \quad 1 + t \Delta \varphi = \rho = \int_{\mathbb{T}^3} \delta(x - X_t(a)) da$$

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cf. Uriel Frisch and coll. Nature 417 (2002), with a renewed interest after the launching of the James Webb Space Telescope 25/12/2021.

VLASOV-POISSON FORMULATION

The Peebles equations

$$\frac{2t}{3} \frac{d^2 X_t}{dt^2} + \frac{dX_t}{dt} + (\nabla \varphi)(t, X_t) = 0, \quad 1 + t \Delta \varphi = \rho = \int_{\mathbb{T}^3} \delta(x - X_t(a)) da$$

can be translated as the singular (at $t = 0$), non-autonomous, Vlasov-Poisson system

$$\partial_t f + \nabla_x \cdot (\xi f) + \nabla_\xi \cdot \left(\frac{3}{2t} (\xi + \nabla \varphi) f \right) = 0, \quad 1 + t \Delta \varphi = \int_{\mathbb{R}^3} f(t, x, \xi) d\xi$$

just by setting

$$f(t, x, \xi) = \int_{\mathbb{T}^3} \delta(x - X_t(a)) \delta\left(\xi - \frac{dX_t}{dt}(a)\right) da, \quad (t, x, \xi) \in \mathbb{R}_+ \times \mathbb{R}^3 \times \mathbb{R}^3.$$

ZELDOVICH APPROXIMATION

A very simple approximate solution **EXACT** in 1D was proposed by Zeldovich in the 1970s for the semi-newtonian model

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$$\rightarrow: \quad X_t(a) = a - t \nabla \varphi_0(a), \quad \Delta \varphi_0(x) = \lim_{t \rightarrow 0} \frac{\rho(t, x) - 1}{t}$$

Each particle just travels with a constant velocity due to the initial density fluctuation, until a collision occurs, which is somewhat reminiscent of Lucretius' (99-55 BC) "DE RERUM NATURA".

DE RERUM NATURA LIBER SECUNDUS 216 – 224

LUCRETIUS (99 – 55BC)

Quod nisi declinare solerent (corpora), omnia deorsum imbris uti guttae caderent per inane profundum ...Ita nihil umquam natura creasset.

But if (corpora) were not in the habit of deviating, they would all fall straight down through the depths of the void, like drops of rain... In that case, nature would never have produced anything.

MONGE-AMPERE GRAVITATION (MAG)

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- iv) has a computational complexity similar to Poisson thanks to the Monge-Ampère solver by Quentin Mérigot (2D) and Bruno Lévy (3D).