Section 12: Probability and Statistics

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On convergence to statistic equilibrium in two-temperature problem for wave equation with mixing

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ABSTRACT_

We consider wave equations in the whole space R^3 . We assume that the initial datum $Y_0 = (Y_0^0(x), Y_0^1(x))$ is a random function in an appropriate functional Fréchet space \mathcal{H} , Y_0 has zero expectation and finite mean density of the energy. Moreover, we assume a mixing condition of Ibragimov-Linnik type. Roughly speaking, the random values $Y_0(x)$ and $Y_0(y)$ are asymptotically independent as $|x - y| \to \infty$. We assume that the initial correlation functions $Q_0^{ij}(x,y) \equiv EY_0^i(x)Y_0^j(y)$, i, j = 0, 1, and some of its derivatives are continuous and have a decay as $|x - y| \to \infty$. At last, we assume that correlation functions $Q_0^{ij}(x,y) = q_-^{ij}(x - y)$, if $x_3, y_3 < -a$ and $Q_0^{ij}(x,y) = q_+^{ij}(x - y)$ if $x_3, y_3 > a$. Here a is a positive constant, and $q_{\pm}^{ij}(x - y)$ are the correlation functions of some Gaussian translation-invariant measures μ_{\pm} on \mathcal{H} .

We study the distribution μ_t of the random solution at the moments $t \in R$. Our main result means a convergence to a statistic equilibrium, i.e. a weak convergence of the measures $\mu_t \to \mu_{\infty}$, $t \to \infty$, where μ_{∞} is a Gaussian space-homogeneous measure. We obtain the explicit formulas for the correlation functions of the limit measure μ_{∞} . We extend the results to the equations with variable coefficients, which are constant outside a finite region. We apply our results to the case of Gibbs measures $\mu_{\pm} = g_{\pm}$ corresponding to two different temperatures T_{\pm} . We show that the limit energy current formally is $+\infty \cdot (0, 0, T_+ - T_-)$ for the Gibbs measures, and it is finite $\sim (0, 0, T_+ - T_-)$ for the convolution with a test function.

Keywords: wave equation, random solution, statistic equilibrium

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