

# Diffusion problems on metric graphs

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- 1 Heat equation and heat kernels
- 2 Laplacians on metric graphs
- 3 Spectral geometry
  - Basic estimates in terms of total length
  - Alternative estimates using different quantities
- 4 Thermal geometry
- 5 Nonlinear diffusion

$$\begin{cases} \frac{\partial u}{\partial t}(t, x) = \Delta u(t, x) & t \geq 0, x \in \Omega \\ u(0, x) = u_0(x) & x \in \Omega \\ u(t, z) = 0 & t \geq 0, z \in \partial\Omega \end{cases}$$

If  $\Omega \subset \mathbb{R}^d$  is open, Lipschitz, bounded, then  $\Delta$  with Dirichlet BCs is self-adjoint and negative semidefinite, and it has compact resolvent:

- the eigenvalues  $\lambda_k$ ,  $k \in \mathbb{N}$ , of  $-\Delta$  have finite multiplicities and accumulate at  $+\infty$
- there exists an ONB of  $L^2(\Omega)$  consisting of corresponding eigenfunctions  $\varphi_k$ ,  $k \in \mathbb{N}$ .

- Spectral Theorem:

$$\begin{aligned}u(t, x) &= e^{t\Delta} u_0(x) \\&= \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \langle \varphi_k, u_0 \rangle_{L^2(\Omega)} \varphi_k(x) \\&= \int_{\Omega} \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k(x) \varphi_k(y) u_0(y) dy \\&=: \int_{\Omega} p_t(x, y) u_0(y) dy\end{aligned}$$

- $e^{t\Delta}$  is compact, self-adjoint, and positive definite

↪ Mercer's Theorem: the series

$$p_t(x, y) := \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k(x) \varphi_k(y)$$

converges absolutely and uniformly in  $\overline{\Omega} \times \overline{\Omega}$ , for all  $t > 0$ .



James Mercer, 1883–1932

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## Heat kernels

$(X, d, \mu)$  metric measure space,  $A$  operator on  $L^p(X; \mu)$

$p = p_t(x, y) : (0, \infty) \times X \times X \rightarrow \mathbb{C}$  is the **heat kernel** associated with  $A$  if  $\forall t > 0$ ,  $\forall x, y \in X$

- (i)  $p_t(x, \cdot)f(\cdot) \in L^1(X)$  for all  $f \in L^p(X)$
- (ii)  $t \mapsto p_t(\cdot, y) \in C^1((0, \infty); L^p(X)) \cap C((0, \infty); D(A_x))$
- (iii)  $\frac{\partial}{\partial t} p_t(\cdot, y) = A_x p_t(\cdot, y)$
- (iv)  $p_{t+s}(x, y) = \int_X p_t(x, z)p_s(z, y) d\mu(z)$
- (v)  $\lim_{t \rightarrow 0^+} \int_X p_t(\cdot, y)f(y) d\mu(y) = f(\cdot)$  (in  $L^p(X)$ ) for all  $f \in L^p(X)$

Let  $A$  be differential operator on  $L^2(\Omega)$  (with BC)

- If there is a heat kernel associated with  $A$ , then

$$(*) \quad \begin{cases} \frac{\partial u}{\partial t}(t, x) = Au(t, x) & t \geq 0, x \in \Omega \\ u(0, x) = u_0(x) & x \in \Omega \end{cases}$$

is well-posed.

- $(*)$  well-posed  $\not\Rightarrow A$  has a heat kernel: e.g.  $\Omega = \mathbb{R}$ ,  $A = \frac{\partial}{\partial x}$ .  
Then  $u(t, x) = \int_{\mathbb{R}} \delta_{x+t}(y) u_0(y) dy$   
but  $p_t(\cdot, y) = \delta_{\cdot+t}(y) \notin H^1(\mathbb{R})$
- $A$  has a heat kernel  $\not\Rightarrow$

$$p_t(x, y) = \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k(x) \varphi_k(y)$$

e.g.  $\Omega = \mathbb{R}$ ,  $A = \frac{\partial^2}{\partial x^2}$ ,  $p_t(x, y) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{|x-y|^2}{4t}}$  but no eigenvalues

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Even if

$$p_t(x, y) = \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k(x) \varphi_k(y),$$

this may be difficult to use to deduce information on the heat equation.

However,

- $p_t(\cdot, \cdot) > 0 \forall t \Leftrightarrow$  **parabolic strict maximum principle**  
(i.e.,  $u_0 \geq 0, u \not\equiv 0 \Rightarrow u(t, \cdot) > 0 \forall t$ )
- $0 \leq p_t(\cdot, \cdot) \leq 1 \forall t \Leftrightarrow$  **Markov property**  
(i.e.,  $0 \leq u_0 \leq 1 \Rightarrow 0 \leq u(t, \cdot) \leq 1 \forall t$ )
- $|p_t^{(1)}(x, y)| \leq p_t^{(2)}(x, y) \Leftrightarrow$  **domination**  
(i.e.,  $|u_0^{(1)}| \leq u_0^{(2)} \Rightarrow |u^{(1)}(t)| \leq u^{(2)}(t) \forall t$ )
- $p_t(\cdot, \cdot) \in C^\infty(X \times X) \forall t > 0 \Leftrightarrow$  **smoothing effect**  
(i.e.,  $u_0 \in \mathcal{D}'(X) \Rightarrow u(t, \cdot) \in C^\infty(X)$ ); Schwartz–Hörmander

## Theorem

Given  $\mathcal{G}$  on finitely many edges of finite length, the Laplacian  $\Delta_{\mathcal{G}}$  on  $\mathcal{G}$  generates an analytic  $C_0$ -semigroup on  $L^2(\mathcal{G})$ . Indeed, it is associated with a heat kernel  $p^{\mathcal{G}} = p_t^{\mathcal{G}}(x, y)$  that satisfies.

- $0 \leq p_t^{\mathcal{G}}(x, y) \leq 1$  for all  $t$  and all  $x, y \in \mathcal{G}$ ;
- if  $\mathcal{G}$  is connected,  $0 < p_t(x, y)$  for all  $t$  and all  $x, y \in \mathcal{G}$ ;
- if Dirichlet conditions are imposed on a subset  $V^D \subset V$ ,  $p_t^{\mathcal{G}; V^D}(x, y) \leq p_t^{\mathcal{G}}(x, y)$ ;
- both  $p_t^{\mathcal{G}}$  and  $\frac{\partial^2}{\partial x^2} \frac{\partial^2}{\partial y^2} p_t^{\mathcal{G}}$  are jointly Lipschitz continuous, but  $p_t^{\mathcal{G}}(\cdot, y)$  is not continuously differentiable for any  $y$  unless  $\mathcal{G}$  is a loop or a path.

# $C_0$ -semigroups

## Definition

Let  $E$  be a normed space. A  $C_0$ -semigroup is a family  $(T(t))_{t \geq 0}$  of bounded linear operators on  $E$  such that

- $T(0) = \text{Id}$
- $T(t+s) = T(t)T(s)$
- $\lim_{t \rightarrow 0} T(t)f = f$  for all  $f \in E$ .

## Example

$T(t)f(\cdot) = f(t + \cdot)$  is a  $C_0$  semigroup on  $E = L^p(\mathbb{R})$  for any  $p \in [1, \infty)$  (but not for  $p = \infty$ : **Exercise**).

## Example

$T(t)f(\cdot) = e^{tq(\cdot)}f(\cdot)$  is a  $C_0$  semigroup on  $E = L^p(\Omega)$  for any  $p \in [1, \infty)$  and any  $q \in L^\infty(X)$ .

## Generators

### Definition

An operator  $A$  on  $E$  is said to be a **generator** of a  $C_0$ -semigroup  $(T(t))_{t \geq 0}$  on  $E$  if

$$D(A) = \left\{ f \in E : \exists \lim_{t \geq 0+} \frac{T(t)f - f}{t} \right\}$$
$$Af = \lim_{t \geq 0+} \frac{T(t)f - f}{t}.$$

### Example

$T(t)f(\cdot) = f(t + \cdot)$  on  $L^p(\mathbb{R})$  is generated by

$$D(A) = W^{1,p}(\mathbb{R})$$
$$Af = f'.$$

### Example

$T(t)f(\cdot) = e^{tq(\cdot)}f(\cdot)$  on  $L^p(\Omega)$ ,  $\Omega \subset \mathbb{R}^d$  is generated by

$$D(A) = L^p(\Omega)$$
$$Af = qf.$$

Recall:

$p = p_t(x, y) : (0, \infty) \times X \times X \rightarrow \mathbb{C}$  is the **heat kernel** associated with  $A$  if  $\forall t > 0$ ,  $\forall x, y \in X$

- i)  $p_t(x, \cdot)f(\cdot) \in L^1(X)$  for all  $f \in L^p(X)$
- ii)  $t \mapsto p_t(\cdot, y) \in C^1((0, \infty); L^p(X)) \cap C((0, \infty); D(A_x))$
- iii)  $\frac{\partial}{\partial t} p_t(\cdot, y) = A_x p_t(\cdot, y)$
- iv)  $p_{t+s}(x, y) = \int_X p_t(x, z)p_s(z, y) d\mu(z)$
- v)  $\lim_{t \rightarrow 0^+} \int_X p_t(\cdot, y)f(y) d\mu(y) = f(\cdot)$  (in  $L^p(X)$ ) for all  $f \in L^p(X)$

### Example

If there is a heat kernel  $p$  associated with  $A$ , then  $A$  generates on  $E = L^2(X; \mu)$  a  $C_0$ -semigroup given by

$$T(t)f = \int_X p_t(\cdot, y)f(y) d\mu(y), \quad t \geq 0.$$

## Proposition

For a generator  $A$  of a  $C_0$ -semigroup  $(T(t))_{t \geq 0}$  on  $E$  the following hold:

- $A$  is linear;
- if  $f \in D(A)$ , then  $T(t)f \in D(A)$  and  $\frac{d}{dt} T(t)f = T(t)Af = AT(t)f$  for all  $t \geq 0$ ;
- $A$  is closed and densely defined;
- $(T(t))_{t \geq 0}$  determines its generator uniquely, and vice versa.

Proof.

Exercise □

The  $C_0$ -semigroup generated by  $A$  is denoted by  $(e^{tA})_{t \geq 0}$ .

## Analytic semigroups

### Definition

A  $C_0$ -semigroup  $(e^{tA})_{t \geq 0}$  on a Banach space  $E$  is called **analytic** if

$$\|tAe^{tA}f\| \leq c\|f\|$$

for some  $c > 0$  and all  $t \in (0, 1]$  and  $f \in D(A)$ .

In particular,

$$\|Ae^{tA}f\| \leq c(t)\|f\|$$

i.e.,  $e^{tA}$  is bounded from  $E$  to  $D(A)$ , hence (**Exercise**) from  $E$  to  $\bigcap_{k \in \mathbb{N}} D(A^k)$ , for all  $t > 0$ .



## Example

- $T(t)f(\cdot) = e^{tq(\cdot)f(\cdot)}$  is analytic, for any  $q \in L^\infty(\Omega)$ ;
- $T(t)f(\cdot) = f(t + \cdot)$  is NOT analytic.

## Remark

A  $C_0$ -semigroup  $(e^{t\Delta^{\mathcal{G}}})_{t \geq 0}$  is analytic if and only if for some  $\theta \in (0, \pi)$  it has an analytic extension  $(e^{t\Delta^{\mathcal{G}}})_{t \in \Sigma_\theta}$  that is bounded on  $\Sigma_\theta \cap \{z \in \mathbb{C} : |z| \leq 1\}$ , where

$$\Sigma_\theta := \{re^{i\alpha} : r > 0, |\alpha| < \theta\}.$$

Any closed quadratic form  $\mathfrak{A}$  on  $L^2(X)$  is associated with a unique self-adjoint, positive semi-definite operator  $A$  on  $L^2(X)$ , and vice versa: there holds

$$D(A) = \{f \in D(\mathfrak{A}) : \exists g \in L^2(X) \text{ s.t. } \mathfrak{a}(f, h) = (g, h) \forall h \in D(\mathfrak{a})\}$$
$$Af = -g$$

where  $\mathfrak{a}$  is the bilinear form corresponding with  $\mathfrak{A}$ , i.e.,  $\mathfrak{A}(f) = \frac{1}{2}\mathfrak{a}(f, f)$ .  
Furthermore,  $A$  has compact resolvent iff  $D(\mathfrak{A})$  is compactly embedded in  $L^2(X; \mu)$ .

## Self-adjoint operators and the Spectral Theorem

Let  $A$  be a self-adjoint, negative semidefinite operator on  $L^2(X; \mu)$  with compact resolvent.

Then

- $L^2(X; \mu)$  has an ONB of eigenvectors of  $A$ :  $(-\lambda_k, \varphi_k)_{k \in \mathbb{N}}$ ;
- $A$  can be diagonalized:

$$D(A) = \left\{ f \in L^2(X; \mu) : \sum_{k \in \mathbb{N}} \lambda_k^2 (f, \varphi_k)^2 < \infty \right\},$$

$$Af = - \sum_{k \in \mathbb{N}} \lambda_k (f, \varphi_k) \varphi_k$$

- $A$  is associated with a closed quadratic form  $\mathfrak{a}$  given by

$$D(\mathfrak{a}) = \left\{ f \in L^2(X; \mu) : \sum_{k \in \mathbb{N}} \lambda_k (f, \varphi_k)^2 < \infty \right\}$$

$$\mathfrak{a}(f, g) = \sum_{k \in \mathbb{N}} \lambda_k (f, \varphi_k) (\varphi_k, g).$$

!  $\lambda_k \geq 0$

# Semigroups associated with closed quadratic forms

## Proposition

*Every self-adjoint, negative semidefinite operator generates an analytic semigroup.*

## Proof.

For simplicity, only for operators with compact resolvent:

- By functional calculus,  $e^{tA} := \sum_{k \in \mathbb{N}} e^{-t\lambda_k} (f, \varphi_k) \varphi_k$  is a well-defined bounded linear operator on  $L^2(X; \mu)$ ;
- Given  $f \in D(A)$  and  $t > 0$

$$\|tAe^{tA}f\|^2 = \left\| t \frac{d}{dt} e^{tA} f \right\|^2 = \sum_{k \in \mathbb{N}} |t\lambda_k e^{-t\lambda_k} (f, \varphi_k)|^2 \leq \frac{1}{e} \|f\|^2$$



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## Introducing metric graphs



Figure: Valentina Vettori, *Tails*, 2023

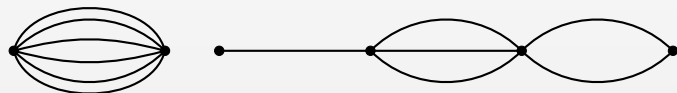
## Introducing metric graphs

Let

- $E = \{e_1, e_2, \dots\}$  finite or countably infinite set (“edge set”)
- $\ell : E \rightarrow (0, \infty)$  (“edge lengths”)
- $\sim$  equivalence relation on  $\mathcal{V} := \bigsqcup_{e \in E} \{0, \ell_e\}$  (“wiring”)

Define  $\mathcal{E} := \bigsqcup_{e \in E} [0, \ell_e]$  and extend canonically  $\sim$  to  $\mathcal{E}$ .

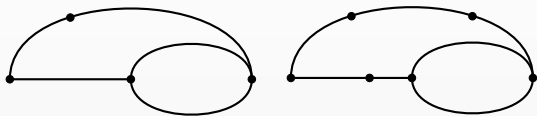
Then  $\mathcal{G} := \mathcal{E}/\sim$  is a **metric graph** and  $V := \mathcal{V}/\sim$  its **vertex set**.



$G := (V, E)$  is the **underlying combinatorial graph** of  $\mathcal{G}$ .

All topological features (number  $\kappa$  of connected components, Betti number  $\beta := \#E - \#V + \kappa$ , etc.) are determined by  $\sim$ .

The metric measure structure of  $\mathcal{G}$  does not change upon insertion of artificial, degree-2 vertices.



Inserting degree-2 vertices defines an equivalence relation. We will not distinguish between a metric graph and any of its representatives.

A metric graph does not have an intrinsic notion of boundary<sup>1</sup>, but each of its subgraphs does.

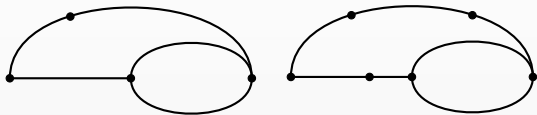


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<sup>1</sup>Not even the vertices of degree 1 are consistently "boundary"! E.g., the hot spot conjecture dramatically fails for metric graphs: the hot spots need not be located at vertices of degree 1.

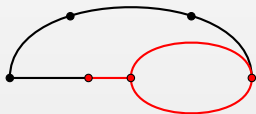


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Goal: define a Laplacian on  $\mathcal{G}$  by means of a quadratic function on  $L^2(\mathcal{G})$ .

Idea: integrate  $-\Delta^{\mathcal{G}} f \in L^2(\mathcal{G})$  against a test function  $h \in C(\mathcal{G}) \cap L^2(\mathcal{G})$ .

$$\begin{aligned}(-\Delta^{\mathcal{G}} f, h) &= \int_{\mathcal{G}} f''(x)h(x) \, dx \\ &= - \sum_{e \in E} \int_0^{\ell_e} f_e''(x)h_e(x) \, dx \\ &= - \sum_{e \in E} f_e'(x)h_e(x) \, dx \Big|_{x=0}^{x=\ell_e} + \sum_{e \in E} \int_0^{\ell_e} f_e'(x)h_e'(x) \, dx \\ &\stackrel{!}{=} -h(v) \sum_{e \sim v} \frac{\partial f_e}{\partial n}(v) + \sum_{e \in E} \int_0^{\ell_e} f_e'(x)h_e'(x) \, dx \\ &\stackrel{?}{=} \sum_{e \in E} \int_0^{\ell_e} f_e'(x)h_e'(x) \, dx = a(f, h)\end{aligned}$$

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Consider

$$H^1(\mathcal{G}) := \{f \in C(\mathcal{G}) \cap L^2(\mathcal{G}) : f' \in L^2(\mathcal{G})\}$$

and

$$D(\Delta^{\mathcal{G}}) := - \left\{ f \in H^1(\mathcal{G}) \cap \bigoplus_{e \in E} H^2(0, \ell_e) : \sum_{e \sim v} \frac{\partial f_e}{\partial n}(v) = 0 \quad \forall v \in V \right\}$$

**Proposition (Pavlov–Faddeev 1983, Nicaise 1986)**

$\Delta^{\mathcal{G}}$  is a self-adjoint operator on  $L^2(\mathcal{G})$  with compact resolvent.

**Proof.**

- It suffices to prove that  $\Delta^{\mathcal{G}}$  is associated with the closed quadratic form  $\alpha^{\mathcal{G}}(f, g) := \int_{\mathcal{G}} f'(x)g'(x) dx$  with domain  $D(\alpha^{\mathcal{G}}) := H^1(\mathcal{G})$ .
- Already proved:  $\Delta^{\mathcal{G}} \subset A$ . **Exercise:** prove  $A \subset \Delta^{\mathcal{G}}$ .
- $D(\alpha^{\mathcal{G}}) = H^1(\mathcal{G}) \subset \bigoplus_{e \in E} H^1(0, \ell_e) \xrightarrow{c} \bigoplus_{e \in E} L^2(0, \ell_e) = L^2(\mathcal{G})$ .

□

**Remark**

More generally, every bounded elliptic bilinear form  $\alpha$  on  $L^2(X; \mu)$  is associated with an operator that generates an analytic semigroup on  $L^2(X; \mu)$ ; the generator is self-adjoint iff  $\alpha$  is symmetric.

## Useful information about heat kernel on metric graphs?

Hardly so. Explicit construction of the heat kernel of  $(e^{t\Delta^{\mathcal{G}}})_{t \geq 0}$  actually available, via parametrix; however, the formula yields a hardly tractable series.

Proposition (Roth 1984; Becker–Gregorio–M. 2021)

$\Delta^{\mathcal{G}}$  is associated with a heat kernel  $p_t^{\mathcal{G}}$  given by

$$p_t^{\mathcal{G}}(x, y) := \frac{1}{\sqrt{4\pi t}} \sum_{\gamma \in \mathcal{P}_{x,y}} \alpha(\gamma) e^{-\frac{\text{length}(\gamma)^2}{4t}}$$

for appropriate “scattering coefficients”  $\alpha(P) \in [-1, 1]$ .

Also already known:

$$p_t^{\mathcal{G}}(x, y) := \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k^{\mathcal{G}}(x) \varphi_k^{\mathcal{G}}(y)$$

(uniformly in  $\mathcal{G} \times \mathcal{G}$ , for all  $t > 0$ ).

## Markovian property

### Proposition (Kramar–M.–Sikolya 2007)

$(e^{t\Delta^{\mathcal{G}}})_{t \geq 0}$  is a Markovian semigroup; it satisfies a strict maximum principle if  $\mathcal{G}$  is connected.

### Proof.

- Beurling–Deny 1959: If  $A \sim \mathfrak{a}$ , and  $\mathfrak{a} \geq 0$ , then  $(e^{tA})_{t \geq 0}$  is Markovian iff  $f \in D(\mathfrak{a})$  implies  $f \wedge \mathbf{1} \in D(\mathfrak{a})$  and  $\mathfrak{a}(f \wedge \mathbf{1}, (f - \mathbf{1})^+) \geq 0$ .
- Ouhabaz 1996: If  $A \sim \mathfrak{a}$ , and if  $(e^{tA})_{t \geq 0}$  is positive, then  $(e^{tA})_{t \geq 0}$  satisfies the strict maximum principle iff for each measurable  $\omega \subset X$   $\mu(\omega) = 0$  or  $\mu(X \setminus \omega) = 0$  whenever  $\mathbf{1}_\omega f \in D(\mathfrak{a})$  for every  $f \in D(\mathfrak{a})$ .
- $f_e \in H^1(0, \ell_e)$  implies  $f_e \wedge \mathbf{1} \in H^1(0, \ell_e)$  and

$$\int_0^{\ell_e} (f_e \wedge \mathbf{1})'(x) (f_e - \mathbf{1})^+'(x) dx = \int_{\{f \leq 1\}} (f_e \wedge \mathbf{1})'(x) (f_e - \mathbf{1})^+'(x) dx = 0.$$

- Also,  $\mathbf{1}_{\omega_e} f \notin H^1(0, \ell_e) \leftrightarrow C[0, \ell_e]$  unless  $\omega_e = \emptyset$  or  $\omega_e(0, \ell_e)$ .
- To conclude, observe that  $f \in C(\mathcal{G})$  implies  $f \wedge \mathbf{1} \in C(\mathcal{G})$ .



## Domination

A  $C_0$ -semigroup  $(T(t))_{t \geq 0}$  on  $L^p(X)$  is said to **dominate** another  $C_0$ -semigroup  $(S(t))_{t \geq 0}$  if  $|S(t)f| \leq T(t)|f|$  for all  $f \in L^p(X)$  and all  $t \geq 0$ .

### Proposition

Upon imposing Dirichlet conditions on  $V^D \subset V$  we obtain a new  $C_0$ -semigroup  $(e^{t\Delta^{G;V^D}})_{t \geq 0}$  that is dominated by  $(e^{t\Delta^G})_{t \geq 0}$ .

### Exercise (Diamagnetic inequality for point interactions)

Same holds if magnetic vertex conditions

$$u(v_+) = e^{i\theta_v} u(v_-)$$

are imposed on finitely many vertices  $V^m$  of degree 2.

Given two subspaces  $U, V$  of  $L^2(X; \mu)$ ,  $U$  is a **generalized ideal** of  $V$  if

- $u \in U \Rightarrow |u| \in V$
- $u \in U, v \in V, |v| \leq |u| \Rightarrow v \operatorname{sgn} u \in U$ .

### Example

$H_{\text{antiper}}^1(0, 1)$  is a generalized ideal of  $H_{\text{per}}^1(0, 1)$ ; neither of them is a generalized ideal of  $H^1(0, 1)$ , but  $H_0^1(0, 1)$  is.



## Proof

- Ouhabaz 1996 : Let  $A \sim a$  ,  $B \sim b$  ,  $S \sim s$ . If  $a, b$  are both restrictions of  $s$ , and if  $(e^{tA})_{t \geq 0}, (e^{tS})_{t \geq 0}$  are both positive, then  $(e^{tA})_{t \geq 0}$  dominates  $(e^{tB})_{t \geq 0}$  iff  $D(b)$  is a generalized ideal of  $D(a)$ .
- If Dirichlet conditions are imposed on  $V^D \subset V$ , then the corresponding operator  $\Delta^{\mathcal{G}; V^D}$  is associated with the quadratic form

$$b(f, g) = a(f, g), \quad f, g \in D(b) := H_0^1(\mathcal{G}; V^D)$$

where  $H_0^1(\mathcal{G}; V^D) := \{f \in H^1(\mathcal{G}) : f(v) = 0 \forall v \in V^D\}$ .

- Let us check Ouhabaz' criterion: introduce

$$s(f, g) = \int_{\mathcal{G}} f'(x)g'(x) dx, \quad f, g \in D(s) := \bigoplus_{e \in E} H^1(0, \ell_e)$$

which satisfies the Beurling–Deny criterion.

- $H_0^1(\mathcal{G}; V^D)$  is a generalized ideal of  $H^1(\mathcal{G})$ :  $f \in H_0^1(\mathcal{G}; V^D) \Rightarrow |f| \in H^1(\mathcal{G})$ ; and  $|g| \leq |f|$  with  $f \in H_0^1(\mathcal{G}; V^D) \Rightarrow g \operatorname{sgn} f \in H_0^1(\mathcal{G}; V^D)$ .

Theorem (Kramar–M.–Sikolya 2007, M.–Romanelli 2007, Bifulco–M. 2023)

Given  $\mathcal{G}$  on finitely many edges of finite length, the Laplacian  $\Delta_{\mathcal{G}}$  on  $\mathcal{G}$  is associated with a heat kernel  $p^{\mathcal{G}} = p_t^{\mathcal{G}}(x, y)$  that satisfies.

- $0 \leq p_t^{\mathcal{G}}(x, y) \leq 1$  for all  $t$  and all  $x, y \in \mathcal{G}$ ;
- if  $\mathcal{G}$  is connected,  $0 < p_t(x, y)$  for all  $t$  and all  $x, y \in \mathcal{G}$ ;
- if Dirichlet conditions are imposed on a subset  $V^D \subset \mathcal{G}$ ,  $p_t^{\mathcal{G}; V^D}(x, y) \leq p_t^{\mathcal{G}}(x, y)$ ;
- both  $p_t^{\mathcal{G}}$  and  $\frac{\partial^2}{\partial x^2} \frac{\partial^2}{\partial y^2} p_t^{\mathcal{G}}$  are jointly Lipschitz continuous, but  $p_t^{\mathcal{G}}(\cdot, y)$  is not continuously differentiable for any  $y$  unless  $\mathcal{G}$  is a loop or a path.

# Smoothness of functions in $D(\Delta^{\mathcal{G}})$

Lemma (M.–Plümer 2023)

$D(\Delta^{\mathcal{G}})$  is continuously embedded in  $\text{Lip}(\mathcal{G})$ .

Proof.

- $D(\Delta^{\mathcal{G}}) \hookrightarrow C(\mathcal{G}) \cap \bigoplus_{e \in E} H^2(0, \ell_e) \hookrightarrow C(\mathcal{G}) \cap \bigoplus_{e \in E} W^{1, \infty}(0, \ell_e)$ .

- Let  $u \in C(\mathcal{G}) \cap \bigoplus_{e \in E} W^{1, \infty}(0, \ell_e)$ . Let  $x, y \in \mathcal{G}$  and let  $\gamma \subset \mathcal{G}$  be a path connecting  $x$  and  $y$ . Then

$$|u(x) - u(y)| = \left| \int_{\gamma} u'(t) dt \right| \leq \text{length}(\gamma) \|u'\|_{\infty}.$$

- $\gamma$  arbitrary  $\Rightarrow$

$$|u(x) - u(y)| \leq \|u'\|_{\infty} d^{\mathcal{G}}(x, y).$$

Therefore,  $C(\mathcal{G}) \cap \bigoplus_{e \in E} W^{1, \infty}(0, \ell_e) \hookrightarrow \text{Lip}(\mathcal{G})$ .



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## Proof - #1

- Kantorovič–Wulich: Given  $p \in [1, \infty)$ , any operator in  $\mathcal{L}(L^p(X); L^\infty(X))$  has an integral kernel of class  $L^\infty(X; L^{p'}(X))$ , and vice versa.



Leonid Vital'evič Kantorovič  
1912–1986



Boris Sacharowitsch Wulich  
1913–1978

- $D(\Delta^{\mathcal{G}}) \hookrightarrow \text{Lip}(\mathcal{G}) \hookrightarrow L^\infty(\mathcal{G})$ : Therefore,  $e^{t\Delta^{\mathcal{G}}}(L^2(\mathcal{G})) \subset L^\infty(\mathcal{G})$  and by duality  $e^{t\Delta^{\mathcal{G}}}(L^1(\mathcal{G})) \subset L^2(\mathcal{G})$ : by the semigroup law  $e^{t\Delta^{\mathcal{G}}}(L^1(\mathcal{G})) \subset L^\infty(\mathcal{G})$ , i.e.,  $e^{t\Delta^{\mathcal{G}}}$  has a heat kernel  $p_t^{\mathcal{G}} \in L^\infty(\mathcal{G} \times \mathcal{G})$ , for all  $t > 0$ .
- $p_t(\cdot, y) \in D(\Delta^{\mathcal{G}})$  for all  $t > 0$ , but functions in  $D(\Delta^{\mathcal{G}})$  are not differentiable at any vertex of degree  $\geq 3$ .

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- $D(\Delta^{\mathcal{G}}) \leftrightarrow \text{Lip}(\mathcal{G}) \leftrightarrow L^\infty(\mathcal{G})$ : Therefore,  $e^{t\Delta^{\mathcal{G}}}(L^2(\mathcal{G})) \subset L^\infty(\mathcal{G})$  and by duality  $e^{t\Delta^{\mathcal{G}}}(L^1(\mathcal{G})) \subset L^2(\mathcal{G})$ : by the semigroup law  $e^{t\Delta^{\mathcal{G}}}(L^1(\mathcal{G})) \subset L^\infty(\mathcal{G})$ , i.e.,  $e^{t\Delta^{\mathcal{G}}}$  has a heat kernel  $p_t^{\mathcal{G}} \in L^\infty(\mathcal{G} \times \mathcal{G})$ , for all  $t > 0$ .
- $p_t(\cdot, y) \in D(\Delta^{\mathcal{G}})$  for all  $t > 0$ , but functions in  $D(\Delta^{\mathcal{G}})$  are not differentiable at any vertex of degree  $\geq 3$ .

## Proof - #2

- Let  $t > 0$  and  $f \in L^2(\mathcal{G})$ . Because (i)  $D(\Delta^{\mathcal{G}}) \hookrightarrow \text{Lip}(\mathcal{G})$  and (ii)  $e^{t\Delta^{\mathcal{G}}}$  is bounded from  $L^2(X; \mu)$  to  $D(\Delta^{\mathcal{G}})$

$$\begin{aligned} |e^{t\Delta^{\mathcal{G}}} f(x) - e^{t\Delta^{\mathcal{G}}} f(x')| &\leq C(t) d^{\mathcal{G}}(x, x') \|e^{t\Delta^{\mathcal{G}}} f\|_{D(\Delta^{\mathcal{G}})} \\ &\leq \frac{C(t)}{te} d^{\mathcal{G}}(x, x') \|f\|_{L^2(\mathcal{G})} \quad \forall x, x' \in \mathcal{G}. \end{aligned}$$

- Hence, for all  $f \in L^2(\mathcal{G})$

$$\begin{aligned} \left| (f, (p_t(x, \cdot) - p_t(x', \cdot))) \right| &= \left| \int_{\mathcal{G}} f(y) (p_t(x, y) - p_t(x', y)) dy \right| \\ &= \left| \int_X f(y) (p_t(x, y) - p_t(x', y)) dy \right| \\ &= \left| e^{t\Delta^{\mathcal{G}}} (f(x) - f(x')) \right| \\ &\leq C'(t) d^{\mathcal{G}}(x, x') \|f\|_{L^2(\mathcal{G})}. \end{aligned}$$

- We finally conclude that

$$\begin{aligned} \|p_t(x, \cdot) - p_t(x', \cdot)\|_{L^2(X; \mu)} &= \sup_{\|f\|_{L^2}=1} |(f, (p_t(x, \cdot) - p_t(x', \cdot)))| \\ &\leq C'(t) d^{\mathcal{G}}(x, x'). \end{aligned}$$

## Proof - #3

- By the semigroup law

$$p_t(x, y) = \int_{\mathcal{G}} p_{\frac{t}{2}}(x, z) p_{\frac{t}{2}}(z, y) dz$$

whence for a.e.  $y \in \mathcal{G}$

$$\begin{aligned} |p_t(x, y) - p_t(x', y)| &\leq C' \left(\frac{t}{2}\right) \|p_{\frac{t}{2}}(\cdot, y)\|_{L^2(\mathcal{G})} d^{\mathcal{G}}(x, x') \\ &\leq C'' \left(\frac{t}{2}\right) \|p_{\frac{t}{2}}\|_{L^\infty(\mathcal{G} \times \mathcal{G})} d^{\mathcal{G}}(x, x'), \end{aligned}$$

i.e.,  $\mathcal{G} \ni x \mapsto p_t(x, \cdot) \in L^\infty(\mathcal{G})$  is Lipschitz.

- Finally,

$$\begin{aligned} |p_t(x, y) - p_t(x', y')| &= \left| \int_{\mathcal{X}} p_{\frac{t}{2}}(x, z) p_{\frac{t}{2}}(z, y) dz - \int_{\mathcal{X}} p_{\frac{t}{2}}(x', z) p_{\frac{t}{2}}(z, y') dz \right| \\ &\leq \|p_{\frac{t}{2}}(x, \cdot)\|_{L^2(\mathcal{G})} \|p_{\frac{t}{2}}(\cdot, y) - p_{\frac{t}{2}}(\cdot, y')\|_{L^2(\mathcal{G})} \\ &\quad + \|p_{\frac{t}{2}}(\cdot, y')\|_{L^2(\mathcal{G})} \|p_{\frac{t}{2}}(x, \cdot) - p_{\frac{t}{2}}(x', \cdot)\|_{L^2(\mathcal{G})} \\ &\leq C''' \left(\frac{t}{2}\right) (d^{\mathcal{G}}(x, x') + d^{\mathcal{G}}(y, y')). \end{aligned}$$

- Likewise for  $\frac{\partial^2}{\partial x^2} \frac{\partial^2}{\partial y^2} p_t^{\mathcal{G}}(\cdot, \cdot)$ , using  $p_t(\cdot, y) \in D(\Delta^{\mathcal{G}})$  for a.e.  $y \in \mathcal{G}$ .



## More general operators

### Proposition

Everything we have seen is still valid if  $\Delta$  is replaced by

$$A_{c,V,\gamma} u := \frac{\partial}{\partial x} \left( c(\cdot) \frac{\partial u}{\partial x} \right) + V$$

with “ $\delta$ -interaction”

$$\text{continuity} \quad + \quad \sum_{e \sim v} c_e(v) \frac{\partial u_e}{\partial n}(v) + \gamma(v) u(v) = 0$$

for  $c \in L^\infty(\mathcal{G})$ ,  $V \in L^1(\mathcal{G})$ , and  $(\gamma(v))_{v \in V}$ .

### Proof.

$A_{c,V,\gamma}$  is associated with

$$a_{c,V,\gamma}^{\mathcal{G}}(f) := \int_{\mathcal{G}} a(x) |f'(x)|^2 dx + \int_{\mathcal{G}} V(x) |f(x)|^2 dx + \sum_{v \in V} \gamma(v) |f(v)|^2$$

with same form domain  $D(a_{c,V,\gamma}^{\mathcal{G}}(f)) = D(a^{\mathcal{G}}) = H^1(\mathcal{G})$ . □

! Dirichlet conditions at a vertex can be obtained letting  $\gamma(v) \rightarrow +\infty$ .

## Lack of domination

### Proposition

*If  $\mathcal{G}, \mathcal{G}'$  any two different wirings over the same edge set, then  $e^{t\Delta^{\mathcal{G}}}$  does not dominate  $e^{t\Delta^{\mathcal{G}'}}$  for any  $t > 0$ .*

### Proof.

$D(\mathfrak{a}^{\mathcal{G}})$  is not a generalized ideal of  $D(\mathfrak{a}^{\mathcal{G}'})$  (**Exercise**) □

## Miscellaneous comments

- Kennedy–Lang 2020: Similar results also hold operators with  $V \in L^1(\mathcal{G}; \mathbb{C})$ ,  $(\gamma(v))_{v \in V} \subset \mathbb{C}$ . In particular,  $|e^{tA_{c,V,\gamma}}| \leq e^{tA_{c, \operatorname{Re} V, \operatorname{Re} \gamma}}$
- Kurasov 2010, Berkolaiko–Weyand 2012, Egidi–M.–Seelmann 2023: One can also add a magnetic potential: somewhat trivial, because a gauge transformation makes  $\Delta_\alpha$  similar to  $\Delta$ . A diamagnetic inequality holds:

$$|e^{t\Delta_\alpha}| \leq e^{t\Delta} \quad \text{for all } t > 0.$$

- Glück–M. 2021: If  $\mathcal{G}, \mathcal{G}'$  any two different wirings over the same edge set, then  $e^{t\Delta^{\mathcal{G}}}$  does not even *eventually* dominate  $e^{t\Delta^{\mathcal{G}'}}$ :  
there is no  $t_0 > 0$  such that  $e^{t\Delta^{\mathcal{G}}} \leq e^{t\Delta^{\mathcal{G}'}}$  for all  $t > t_0$ .

**Open question:** Given two different wirings  $\mathcal{G}, \mathcal{G}'$ , is there  $M > 0$  such that  $e^{t\Delta^{\mathcal{G}}} \leq M e^{t\Delta^{\mathcal{G}'}}$  for all  $t > 0$ ?

## Long-time behavior

By resolvent compactness,  $\Delta_{\mathcal{G}}$  has an ONB of eigenfunctions  $(\varphi_k)$  with associated eigenvalues  $-\lambda_k = -\lambda_k(\mathcal{G})^2$ .

If  $\mathcal{G}$  is connected, then  $\lambda_0 = 0$  (simple!) with  $\varphi_0 = \mathbf{1}_{\mathcal{G}}$ .

Because  $e^{t\Delta_{\mathcal{G}}} f(\cdot) = \sum_{k=0}^{\infty} e^{-t\lambda_k} \varphi_k(\cdot) \int_{\mathcal{G}} \varphi_k(x) f(x) dx$ ,

$$\begin{aligned} \|e^{t\Delta_{\mathcal{G}}} f - \int_{\mathcal{G}} \varphi_0(x) f(x) dx\| &= \left\| \sum_{k=1}^{\infty} e^{-t\lambda_k} \varphi_k \int_{\mathcal{G}} \varphi_k(x) f(x) dx \right\| \\ &\leq e^{-t\lambda_1} \|f\| \end{aligned}$$

Estimating  $\lambda_1$  is crucial to study the long-time behaviour!

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<sup>2</sup>Recall:  $\lambda_k \geq 0$ !

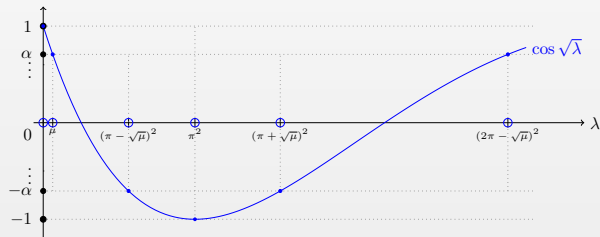
# The Laplacian on metric graphs and their underlying combinatorial graphs

Given  $\mathcal{G}$ , consider the underlying combinatorial graph  $G$ , its degree matrix  $\mathcal{D}^G$  and its discrete Laplacian  $\mathcal{L}^G$ .

## Proposition (von Below 1985)

If all  $\ell_e \equiv \ell$ , TFAE:

- $\lambda$  is eigenvalue of  $-\Delta^{\mathcal{G}}$
- $\alpha := \cos \sqrt{\lambda}$  is eigenvalue of  $\text{Id} - \mathcal{D}^{G^{-\frac{1}{2}}} \mathcal{L}^G \mathcal{D}^{G^{-\frac{1}{2}}}$



1 Heat equation and heat kernels

2 Laplacians on metric graphs

3 Spectral geometry

- Basic estimates in terms of total length
- Alternative estimates using different quantities

4 Thermal geometry

5 Nonlinear diffusion

# Nicaise' Isoperimetric Inequality

## Theorem (Nicaise 1987)

For any metric graph  $\mathcal{G}$  on finitely many edges of finite length  $\lambda_1(\mathcal{G}) \geq \frac{\pi^2}{|\mathcal{G}|^2}$ , with equality

if  $\mathcal{G} = \bullet \text{---} \bullet$

## Theorem (Friedlander 2005)

Nicaise' Inequality is sharp. Indeed

$$\lambda_j(\Delta_{\mathcal{G}}) \geq \frac{\pi^2(j+1)^2}{4|\mathcal{G}|^2} \quad \text{for all } j \in \mathbb{N},$$

with equality if (and only if!)  $\mathcal{G}$  is a metric star on  $j+1$  edges of same length.

## Exercise (Nicaise 1987)

Prove the estimate  $\lambda_1(\mathcal{G}; \mathbb{V}^{\text{D}}) \geq \frac{\pi^2}{4|\mathcal{G}|^2}$  if  $\mathbb{V}^{\text{D}} \neq \emptyset$ , with equality iff  $\mathcal{G} = \circ \text{---} \bullet$ .

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## Proof of Nicaise' Inequality – Kurasov–Naboko's version

- Produce  $\mathcal{G}_{(2)}$  by replacing each edge  $e$  in  $\mathcal{G}$  by two identical copies of  $e$ : then  $|\mathcal{G}_{(2)}| = 2|\mathcal{G}|$ .
- Take  $(\lambda_1, \varphi_1)$  and clone  $\varphi_1$  to produce an admissible test function  $\varphi_1^{(2)}$  for  $\lambda_1(\mathcal{G}_{(2)})$ : observe that  $\varphi_1^{(2)} \perp \mathbf{1}_{\mathcal{G}_{(2)}}$ .
- Also,  $\|\varphi_1^{(2)}\|_{L^2}^2 = 2\|\varphi_1\|_{L^2}^2$ ,  $\|\varphi_1^{(2)'}\|_{L^2}^2 = 2\|\varphi_1'\|_{L^2}^2$ : hence
$$\lambda_1(\mathcal{G}) = \frac{\|\varphi_1'\|_{L^2}^2}{\|\varphi_1\|_{L^2}^2} \geq \min_{\substack{f \in H^1(\mathcal{G}_{(2)}) \\ f \perp \mathbf{1}_{\mathcal{G}_{(2)}}}} \frac{\|f'\|_{L^2}^2}{\|f\|_{L^2}^2} = \lambda_1(\mathcal{G}_{(2)}).$$
- Cut through all vertices to turn  $\mathcal{G}_{(2)}$  into a cycle  $\mathcal{C}$ : this is possible because each vertex in  $\mathcal{G}_{(2)}$  has even degree, so  $\mathcal{G}_{(2)}$  contains a Eulerian cycle:  $\lambda_1(\mathcal{G}_{(2)}) \geq \lambda_1(\mathcal{C})$ .
- However,  $\lambda_1(\mathcal{C}) = \frac{4\pi^2}{|\mathcal{C}|^2} = \frac{\pi^2}{|\mathcal{G}|^2}$ .

## Selected surgery principles

### Proposition (Kennedy–Kurasov–Malenová–M. 2016)

Given  $\mathcal{G}$  with finitely many edges of finite length, produce  $\mathcal{G}'$  by

- ① cutting through a vertex  $v$  to create two new vertices  $v_1, v_2 \in \mathcal{G}$ , or
- ② attaching a pendant graph  $\mathcal{H}$  at a vertex  $v \in \mathcal{G}$ .

Then  $\lambda_k(\mathcal{G}) \geq \lambda_k(\mathcal{G}')$ .

Furthermore,  $\lambda_1(\mathcal{G}) = \lambda_1(\mathcal{C})$  if

- ③  $\mathcal{G}$  is a figure-8 graph and  $\mathcal{C}$  is a cycle graph with  $|\mathcal{G}| = |\mathcal{C}|$ .

### Proof.

(1)  $H^1(\mathcal{G}) \supset H^1(\mathcal{G}')$

(2) Take  $(\lambda_1, \varphi_1)$  and extend  $\varphi_1$  by continuity to a function that is constant on  $\mathcal{H}$ . Then  $\varphi_1 \mathbf{1}_{\mathcal{G}} - |\mathcal{H}| \mathbf{1}_{\mathcal{H}}$  is orthogonal to  $\mathbf{1}_{\mathcal{G}'}$ , hence an admissible test function for  $\lambda_1(\mathcal{G}')$ .

(3) Construct  $\mathcal{C}$  from  $\mathcal{G}$  by cutting through the (only) vertex  $v$ , thus creating  $v_1, v_2$ . By (1),  $\lambda_1(\mathcal{C}) \leq \lambda_1(\mathcal{G})$ .

Pick a ground state  $\psi_1$  on  $\mathcal{C}$ : up to rotation, wlog  $\psi_1(v_1) = \psi_1(v_2)$ : thus,  $\psi_1 \in H^1(\mathcal{G})$  is an admissible test function on  $\mathcal{G}$ , hence  $\lambda_1(\mathcal{G}) \leq \lambda_1(\mathcal{C})$ .  $\square$

## An upper estimate

Theorem (Kennedy–Kurasov–Malenová–M. 2016)

For any metric graph  $\mathcal{G}$  on  $E \geq 2$  edges of finite length

$$\lambda_1(\mathcal{G}) \leq \frac{\pi^2 E^2}{|\mathcal{G}|^2}.$$

Equality holds for equilateral stars and equilateral pumpkin graphs...

M.–Pivovarchik 2022: ...and for an infinite class of metric graphs (“inflated stars”, after Butler–Grout 2011).

## Proof

- Glue *all* vertices to produce a new metric graph  $\mathcal{G}'$  (a “metric flower”): then  $\lambda_1(\mathcal{G}) \leq \lambda_1(\mathcal{G}')$ .
- Produce a figure-8 graph  $\mathcal{G}''$  by plucking all petals of the metric flower but the two longest ones: then  $\lambda_j(\mathcal{G}') \leq \lambda_j(\mathcal{G}'')$  for all  $j$ .
- $\lambda_1(\mathcal{G}'') = \lambda_1(\text{Cycle of same total length as } \mathcal{G}') = \frac{4\pi^2}{|\mathcal{G}''|^2}$  (easy proof using symmetry).
- However, by the pigeonhole principle  $|\mathcal{G}''| \geq 2\frac{|\mathcal{G}|}{E}$ .

## Weyl asymptotics

Recall:

$$\lambda_j(\Delta_{\mathcal{G}}) \geq \frac{\pi^2(j+1)^2}{4|\mathcal{G}|^2} \quad \text{for all } j \in \mathbb{N},$$

### Proposition

Given  $\mathcal{G}$  on  $E < \infty$  edges of finite length,

$$\lambda_j(\mathcal{G}) \leq \frac{E^2 \pi^2 (j+1)^2}{|\mathcal{G}|^2}$$

### Proof.

Repeat the previous proof and, in the last step, observe that

$$\lambda_j(\mathcal{G}'') \leq \lambda_{j+1}(\text{Cycle of same total length as } \mathcal{G}') \leq \frac{(j+1)^2 \pi^2}{|\mathcal{G}''|^2} \quad (\text{again by symmetry}). \quad \square$$

### Corollary (Nicaise 1987)

$$\frac{\lambda_j(\mathcal{G})}{j^2} \approx \frac{\pi^2}{|\mathcal{G}|^2}$$

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## Eigenvalue estimates with Dirichlet vertex conditions

### Proposition (Plümer 2022)

If  $\mathcal{G}$  is a graph with finitely many edges of finite length, then

$$\lambda_1(\mathcal{G}; \mathbf{V}^D) \geq \frac{1}{|\mathcal{G}| \operatorname{Inr}(\mathcal{G}; \mathbf{V}^D)}$$

where  $\operatorname{Inr}(\mathcal{G}; \mathbf{V}^D) := \sup_{x \in \mathcal{G}} d(x, \mathbf{V}^D)$ .

### Proof.

Let  $f \in H_0^1(\mathcal{G}; \mathbf{V}^D)$ ,  $x \in \mathcal{G}$ ,  $v \in \mathbf{V}^D$ ,  $\gamma$  a geodesic between  $x, v$ . Then

$$f(x) - f(v) = \int_{\gamma} f'(y) dy$$

and

$$|f(x)|^2 \leq L(\gamma) \int_{\gamma} |f'(y)|^2 dy \leq d(x, \mathbf{V}^D) \|f'\|_{L^2(\mathcal{G})}^2.$$

Therefore,

$$\begin{aligned} \|f\|_{L^2(\mathcal{G})}^2 &\leq \int_{\mathcal{G}} d(x, \mathbf{V}^D) dx \|f'\|_{L^2(\mathcal{G})}^2 = |\mathcal{G}| \int_{\mathcal{G}} d(x, \mathbf{V}^D) dx \|f'\|_{L^2(\mathcal{G})}^2 \\ &\leq |\mathcal{G}| \operatorname{Inr}(\mathcal{G}; \mathbf{V}^D) \|f'\|_{L^2(\mathcal{G})}^2. \end{aligned}$$



## Lower estimate by diameter and nodal counting

### Corollary

If  $\mathcal{G}$  is a graph with finitely many edges of finite length, then

$$\lambda_k(\mathcal{G}) \geq \frac{\nu_k}{|\mathcal{G}| \text{Diam}(\mathcal{G})},$$

where  $\nu_k$  is # of nodal domains  $\mathcal{G}_1, \dots, \mathcal{G}_k$  of  $\psi_k$ ; in particular,

$$\lambda_1(\mathcal{G}) \geq \frac{2}{|\mathcal{G}| \text{Diam}(\mathcal{G})}.$$

### Proof.

$\lambda_k(\mathcal{G}) = \lambda_1(\mathcal{G}_j; \partial\mathcal{G}_j)$ , hence

$$\lambda_k(\mathcal{G}) \geq \frac{1}{|\mathcal{G}_j| \text{Inr}(\mathcal{G}_j; \partial\mathcal{G}_j)}.$$

By the pidgeonhole principle, there is  $j$  with  $|\mathcal{G}_j| \leq \frac{|\mathcal{G}|}{\nu_k}$ . □

## Lower estimate by mean distance

### Corollary (Baptista–Kennedy–M. 2023)

If  $\mathcal{G}$  is a graph with finitely many edges of finite length, then

$$\lambda_1(\mathcal{G}) \geq \frac{1}{|\mathcal{G}| \int_{\mathcal{G} \times \mathcal{G}} d(x, y) \, dx \, dy}.$$

### Proof.

- Pick  $x_0 \in \mathcal{G}$  with  $\int_{\mathcal{G}} d(x_0, y) \, dy = \int_{\mathcal{G} \times \mathcal{G}} d(x, y) \, dx \, dy$ .
- Use Plümer's estimate to deduce (for  $V^D := \{x_0\}$ )

$$1 \leq \lambda_1(\mathcal{G}; \{x_0\}) |\mathcal{G}| \int_{\mathcal{G} \times \mathcal{G}} d(x, y) \, dx \, dy.$$

- Consider the nodal domains  $\mathcal{G}_{\pm}$  of  $\Delta^{\mathcal{G}}$ , assume wlog that  $x_0 \in \mathcal{G}_+$  and deduce from domain monotonicity of the Dirichlet eigenvalues that

$$\lambda_1(\mathcal{G}) = \lambda_1(\mathcal{G}_+; \partial\mathcal{G}_+) \geq \lambda_1(\mathcal{G}; \{x_0\})$$



## Lower estimate by avoidance diameter

The **avoidance diameter** of  $\mathcal{G}$  is

$$\text{avoid}(\mathcal{G}) := \max_{\gamma} \min_{x \in \mathbb{S}^1} d(\gamma(-x), \gamma(x))$$

where max is taken over all injective continuous  $\gamma : \mathbb{S}^1 \rightarrow \mathcal{G}$ .

$\mathcal{G}$	$\text{avoid}(\mathcal{G})$
trees	0
equilateral figure-8 graph	$\frac{L}{4}$
equilateral flower graph on $k$ edges	$\frac{L}{2k}$
equilateral pumpkin graph on $k$ edges	$\frac{L}{k}$

Proposition (Berkolaiko–Kennedy–Kurasov–M. 2023:)

$$\lambda_1(\mathcal{G}) < \frac{6|\mathcal{G}|}{\text{avoid}(\mathcal{G})^3}$$

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## A homotopy lemma

### Lemma

Let  $\mathfrak{A}$  be closed quadratic form with  $\text{dom}(\mathfrak{A}) \xrightarrow{c} L^2(X; \mu)$ . Assume the associated operator  $A$  on  $L^2(X; \mu)$  to have one-dimensional null space spanned by some  $u$ .  
If

- $\psi : [0, 1] \rightarrow D(a) \setminus \{0\}$  satisfies  $\psi_0 = -\psi_1$  and
- $[0, 1] \ni t \mapsto (\psi_t, u) \in \mathbb{R}$  is continuous

then the second lowest eigenvalue  $\lambda_1(A)$  of  $A$  satisfies

$$\lambda_1(A) \leq \frac{\mathfrak{A}(\psi_{t_0})}{\|\psi_{t_0}\|_{L^2}^2} \quad \text{for some } t_0 \in (0, 1).$$

In our relevant case:  $\mathfrak{A}(f) = \int_{\mathcal{G}} |f'|^2 dx$ ,  $u \equiv 1$ .

### Proof.

Because  $(\psi_0, u) = -(\psi_1, u)$ , there is  $t_0$  with  $(\psi_{t_0}, u) = 0$ . Now, use  $\psi_{t_0}$  as a test function in the Rayleigh quotient. □

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## Sketch of the proof

Apply the homotopy lemma to

$$\psi_t := \mathcal{T}_{\gamma(e^{i\pi t}), \frac{1}{2}\text{avoid}(\mathcal{G})} - \mathcal{T}_{\gamma(-e^{i\pi t}), \frac{1}{2}\text{avoid}(\mathcal{G})}, \quad t \in [0, 2\pi),$$

where  $\gamma$  is the curve realizing the avoidance diameter and

$$\tau_{x,d}(y) := \begin{cases} d - d(x, y), & \text{if } d(x, y) \leq d, \\ 0, & \text{otherwise.} \end{cases}$$

Then

$$\lambda_1(\mathcal{G}) \leq \max_{t \in [0, 1]} \frac{|\mathcal{G}|}{2 \|\mathcal{T}_{\gamma(e^{i\pi t}), \text{avoid}(\mathcal{G})}\|^2} \leq \frac{6|\mathcal{G}|}{\text{avoid}(\mathcal{G})^3}.$$

1 Heat equation and heat kernels

2 Laplacians on metric graphs

3 Spectral geometry

- Basic estimates in terms of total length
- Alternative estimates using different quantities

4 Thermal geometry

5 Nonlinear diffusion



## Shape optimization wrt heat kernel?

Already seen:

If  $\mathcal{G}, \mathcal{G}'$  are two different wirings over the same edge set,

$$p_t^{\mathcal{G}}(x, y) \leq p_t^{\mathcal{G}'}(x, y) \quad \forall x, y \in \mathcal{G}$$

for all  $t \geq 0$  is **impossible**.

Idea: Consider the **overall insulation** wrt  $V^D$

$$\int_0^\infty \int_{\mathcal{G}} \int_{\mathcal{G}} p_t^{\mathcal{G}; V^D}(x, y) dx dy dt.$$

### Remark

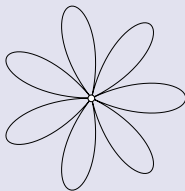
- Because  $p_t^{\mathcal{G}} \geq 0$ , so is  $\int_0^\infty \int_{\mathcal{G}} \int_{\mathcal{G}} p_t^{\mathcal{G}}(x, y) dx dy dt$ .
- The Green function  $G^{\mathcal{G}; V^D}$  is the Laplace transform of  $p_t^{\mathcal{G}; V^D}$  (**Exercise**).
- If  $V^D = \emptyset$ , the overall insulation is always  $= \infty$ , because  $\int_{\mathcal{G}} \int_{\mathcal{G}} p_t^{\mathcal{G}; V^D}(x, y) dx dy = |\mathcal{G}|$  (**Exercise**).


## Path graphs maximize insulation

### Theorem

$$\frac{1}{12} \frac{|\mathcal{G}|^3}{|\mathbb{E}|^3} \leq \int_0^\infty \int_{\mathcal{G}} \int_{\mathcal{G}} p_t^{\mathcal{G}}(x, y) dx dy dt \leq \frac{1}{3} |\mathcal{G}|^3$$

Lower estimate is an equality iff  $\mathcal{G} =$



Upper estimate is an equality iff  $\mathcal{G} =$  

## Proof (upper estimate)

- $\int_0^\infty p_t^{\mathcal{G}}(x, y) dt$  is the Green's function of  $\mathcal{G}$ , i.e., the integral kernel of  $\Delta^{-1}$ .
- Thus,  $\int_0^\infty \int_{\mathcal{G}} \int_{\mathcal{G}} p_t^{\mathcal{G}}(x, y) dx dy dt = - \int_{\mathcal{G}} \Delta^{-1} \mathbb{1}(x) dx$
- Describe the integrated heat content in variational terms, following Pólya:

$$- \int_{\mathcal{G}} (\Delta^{\mathcal{G}; V^D})^{-1} \mathbb{1}(x) dx = \max_{u \in H_0^1(\mathcal{G}; V^D)} \frac{\|u\|_{L^1}^2}{\|u'\|_{L^2}^2}$$

because the Euler–Lagrange equation for

$$-\Delta^{\mathcal{G}; V^D} u = \mathbb{1}$$

is

$$\frac{1}{2} \int_{\mathcal{G}} u'(x) h'(x) dx = \int_{\mathcal{G}} h(x) dx, \quad h \in H_0^1(\mathcal{G}; V^D)$$

- Mimic Nicaise' doubling trick.

## Proof (lower estimate)

- Use again  $\int_0^\infty \int_G \int_G p_t^G(x, y) dx dy dt = \max_{u \in H_0^1(G; \mathbb{V}^D)} \frac{\|u\|_{L^1}^2}{\|u'\|_{L^2}^2}$
- Consider, as a test function, the function  $u^*$  that satisfies  $-u^{*''} = \mathbb{1}$  with Dirichlet conditions on each edge.
- Check that

$$\frac{\|u_e^*\|_{L^1}^2}{\|u_e^{*'}\|_{L^2}^2} = \frac{|e|^3}{12}$$

and use Jensen.

## Landscape functions on metric graphs, after Filoche–Mayboroda

### Theorem

Let  $V^D \neq \emptyset$ . Then each eigenpair  $(\lambda, \varphi)$  of  $-\Delta^{\mathcal{G}; V^D}$  (even of the magnetic Laplacian  $\Delta_\alpha^{\mathcal{G}; V^D}$  !) satisfies

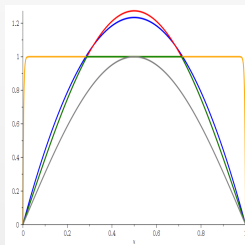
$$\frac{|\varphi(x)|}{\|\varphi\|_\infty} \leq \inf_{\delta > 0} \delta \left[ (-\lambda_1 + \delta - ((-\Delta^{\mathcal{G}; V^D})^{-1} \mathbb{1})) (x) \right]$$

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# Application to the heat kernel

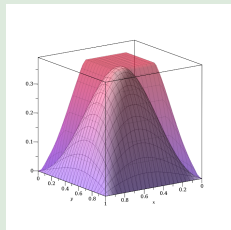
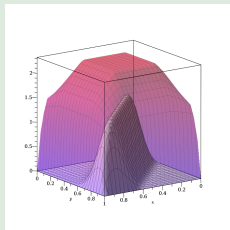
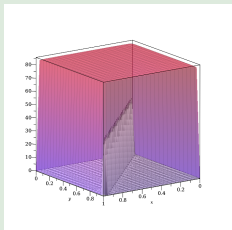
## Proposition

There exists  $C = C(\mathcal{G})$  with

$$p_t^{\mathcal{G};V^D}(x, y) \leq C \left[ \sum_{k \in \mathbb{N}} |\lambda_k|^2 e^{-t\lambda_k} \right] (-\Delta^{\mathcal{G};V^D})^{-1} \mathbb{1}(x) (-\Delta^{\mathcal{G};V^D})^{-1} \mathbb{1}(y).$$

## Example

If  $\mathcal{G} = \text{---}$



Same estimates holds even for the heat kernel of the magnetic Laplacian!

## Proof (for general magnetic Laplacians)

- Consider an ONB of eigenvectors of  $\Delta^{\mathcal{G};V^D}$ . Then

$$\varphi_k = \lambda_k (-\Delta_{\alpha}^{\mathcal{G};V^D})^{-1} \varphi_k$$

and because  $e^{t\Delta^{\mathcal{G};V^D}}$  dominates  $e^{t\Delta_{\alpha}^{\mathcal{G};V^D}}$

$$|\varphi_k| = |\lambda_k (-\Delta_{\alpha}^{\mathcal{G};V^D})^{-1} \varphi_k| \leq |\lambda_k| (-\Delta^{\mathcal{G};V^D})^{-1} |\varphi_k| \leq |\lambda_k| \|\varphi_k\|_{\infty} (-\Delta^{\mathcal{G};V^D})^{-1} \mathbb{1}.$$

- Bifulco–Kerner 2022: There exists  $C(\mathcal{G})$  such that  $\|\varphi_k\|_{\infty} \leq C(\mathcal{G})$  for all  $k$ .
- By Mercer,

$$\begin{aligned} p_t^{\mathcal{G};V^D}(x, y) &= \sum_{k \in \mathbb{N}} e^{-t\lambda_k} \varphi_k(x) \varphi_k(y) \\ &\leq C(\mathcal{G})^2 \sum_{k \in \mathbb{N}} |\lambda_k|^2 e^{-t\lambda_k} (-\Delta^{\mathcal{G};V^D})^{-1} \mathbb{1}(x) (-\Delta^{\mathcal{G};V^D})^{-1} \mathbb{1}(y). \end{aligned}$$



Unlike eigenfunctions, the torsion function can be computed explicitly

### Exercise

Let  $\mathcal{G}$  be equilateral ( $\ell_e \equiv 1$ ) and let  $v := (-\Delta^{\mathcal{G}; V^D})^{-1} \mathbb{1}$ , for  $V^D \neq \emptyset$ . Then the restriction  $g := v|_V : V \rightarrow \mathbb{R}$  is the unique solution of the system

$$\begin{cases} g(v) = 0, & v \in V^D, \\ \frac{1}{\deg(v)} \sum_{w \sim v} g(w) - g(v) = \frac{1}{2}, & v \in V \setminus V^D. \end{cases}$$

## Gradient of quadratic forms

Recall: given a closed quadratic form  $\mathfrak{A}$  with corresponding bilinear form  $\mathfrak{a}$ , the associated operator  $A$  satisfies

$$\mathfrak{a}(f, h) = (-Af, h) \quad \forall f \in D(A) \text{ and } h \in D(\mathfrak{a})\}$$

Indeed,  $\mathfrak{A}$  is infinitely many times continuously differentiable, and in particular (**Exercise**)

$$\mathfrak{A}'(f)h = \mathfrak{a}(f, h) = (-Af, h)$$

. Then  $-A$  is the **gradient** of  $\mathfrak{A}$ :  $-A = \partial\mathfrak{A}$ .

### Example

For the Dirichlet form  $\mathfrak{A}(f) = \frac{1}{2} \int_{\Omega} |\nabla f(x)|^2 dx$ ,  $f \in H_0^1(\Omega)$ , there holds  
 $\mathfrak{A}'(f)g = \int_{\Omega} \nabla f(x) \nabla g(x) dx = - \int_{\Omega} \Delta^{\Omega;D} f(x) g(x) dx$  : i.e.,  $\partial\mathfrak{A} = -\Delta^{\Omega;D}$ .

### Example

For all  $p > 1$   $\mathfrak{A}_p(f) = \frac{1}{p} \int_{\Omega} |\nabla f(x)|^p dx$ ,  $f \in W_0^{1,p}(\Omega)$ , is differentiable with derivative

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i.e.,  $-\partial\mathfrak{A}_p$  is the  $p$ -Laplacian on  $\Omega$  (with Dirichlet BCs).

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# Nonlinear semigroups

## Theorem (Brezis 1973)

Given a convex, lsc, proper, coercive energy  $\mathfrak{A} : L^2(X; \mu) \rightarrow [0, \infty]$ , the Cauchy problem for

$$\partial_t u + \partial \mathfrak{A}(u) = 0$$

is well-posed.

$\rightsquigarrow$  for all initial data  $u_0$  there exists a solution

$$t \mapsto u(t) =: e^{-\partial \mathfrak{A}} u_0$$

## Long time behavior vs $p$ -homogeneity

Let  $\mathfrak{A}_p$  be convex, lsc, proper, coercive and  $p$ -homogeneous:

- we can consider

$$\lambda_{1,p} := \inf_{u \perp \text{Ker}(\mathfrak{A}_p)} \frac{p\mathfrak{A}(u)}{\|u\|^p} > 0;$$

- $u \perp \text{Ker}(\mathfrak{A}_p)$  is called **eigenfunction** of  $\partial\mathfrak{A}$  for the (*variational*) *eigenvalue*  $\lambda$  if

$$\lambda\|u\|^{p-2}u = \partial\mathfrak{A}_p(u).$$

## Convergence to steady state vs $p$ -homogeneity

If  $p = 2$ ,

$$\|u(t)\|^2 \leq \|u(0)\|^2 e^{-2\lambda_1 t}$$

### Theorem (Bungert–Burger 2020)

Let  $\mathfrak{A}_p$  be convex, lsc, proper, coercive and  $p$ -homogeneous, for  $p \geq 1$ : then the solution of  $\partial_t u + \partial \mathfrak{A}_p(u) = 0$  with  $u(0) \perp \text{Ker}(\mathfrak{A}_p)$  satisfies

$$\|u(t)\|^2 \leq \frac{1}{\|u(0)\|^{2-p} + (p-2)\lambda_{1,p}t} \quad \text{if } p \in (2, \infty),$$
$$\|u(t)\|^2 \leq \|u(0)\|^{2-p} - (2-p)\lambda_{1,p}t \quad \text{if } p \in [1, 2).$$

### Remark

In particular, for  $p < 2$

$$\|u(t)\|^{2-p} \geq (2-p)\lambda_{1,p}(T_{\text{ex}} - t) \quad \text{and} \quad u(t) \equiv 0 \quad \forall t \geq T_{\text{ex}},$$

where

$$T_{\text{ex}} \leq \frac{\|u(0)\|^{2-p}}{(2-p)\lambda_{1,p}} < \infty.$$

Likewise: infinite extinction time if  $p > 2$ .

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Likewise: infinite extinction time if  $p > 2$ .

Estimating  $\lambda_{1,p} \equiv$  controlling long-time behavior. For  $\Omega$  and  $p \neq 2$ :

- Dirichlet: Bhattacharya (1999)
- Neumann: Brasco–Nitsch–Trombetti (2016)

## Prototypical Example

The  $p$ -Laplacian  $\Delta_p^{\mathcal{G}}$  is (minus) the derivative  $-\mathfrak{A}_p^{\mathcal{G}}$  in  $L^2(\mathcal{G})$  of the energy

$$\mathfrak{A}_p(f) := \frac{1}{p} \int_{\mathcal{G}} |f'|^p dx, \quad f \in W^{1,p}(\mathcal{G}) := C(\mathcal{G}) \cap \bigoplus_{e \in E} W^{1,p}(0, l_e).$$

( $\rightsquigarrow$  continuity + nonlinear Kirchhoff-type vertex conditions)

$\Delta_p^{\mathcal{G}}$  generates on  $L^2(\mathcal{G})$  a nonlinear (Markovian) semigroup.

(Likewise if Dirichlet conditions are imposed on a vertex subset  $V^D \subset V$ .)

## Eigenvalues of ( $p$ -)Laplacians on metric graphs

Proposition (Hofmann–Kennedy–M.–Plümer 2021)

$-\Delta_p^{\mathcal{G}}$  has countably many eigenvalues  $0 = \lambda_{0,p}(\mathcal{G}) \leq \lambda_{1,p}(\mathcal{G}) \leq \dots \rightarrow +\infty$ :

$$\lambda_{n,p}(\mathcal{G}) = (p-1) \left( \frac{\pi_p}{|\mathcal{G}|} \right)^p n^p + o(n^p) \quad \text{as } n \rightarrow \infty,$$

where  $\pi_p := \frac{2\pi}{p \sin(\frac{\pi}{p})}$ ,  $p \in (1, \infty)$ .

Bungert–Burger  $\Rightarrow$  If  $u(0) \perp \mathbb{1}$ , then

$$\|u(t)\|^2 \leq \frac{1}{\|u(0)\|^{2-p} + (p-2)\lambda_{1,p}t} \quad \text{if } p \in (2, \infty),$$
$$\|u(t)\|^2 \leq \|u(0)\|^{2-p} - (2-p)\lambda_{1,p}t \quad \text{if } p \in [1, 2).$$

How fast/slow can convergence be?

Theorem (Del Pezzo–Rossi 2016; Berkolaiko–Kennedy–Kurasov–M. 2017)

Given a graph on  $E < \infty$  edges of finite length, for all  $p \in (1, \infty)$

$$(p-1) \frac{\pi_p^p}{|\mathcal{G}|^p} \leq \lambda_{1,p}(\mathcal{G}) \leq (p-1) \frac{E^p \pi_p^p}{|\mathcal{G}|^p}, \text{ with equality iff } \mathcal{G} = \bullet \text{---} \bullet$$

If additionally  $\mathcal{G}$  is 2-connected:

$$\lambda_{1,p}(\mathcal{G}) \geq 2^p (p-1) \frac{\pi_p^p}{|\mathcal{G}|^p}, \text{ with equality iff } \mathcal{G} =$$



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**Thank you for your attention!**