

**Global Classical Solutions to the
3D Nordström-Vlasov System (math-ph/0507030)**

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Mean Field Approximation Kinetic Models

- Large collection of particles (with unit mass and charge) in which collisions are sufficiently rare to be neglected
- Interaction is only through a mean field generated by the particles altogether
- $f(t, x, p) \equiv$ probability density to find a particle at time t in the position x with momentum p
- Applications: Plasma Physics (Electromagnetic Field), Galactic Dynamics (Gravitational Field)

Non-Relativistic:

Vlasov-Poisson system

$$\partial_t f + p \cdot \nabla_x f - \nabla_x U \cdot \nabla_p f = 0$$

$$\Delta_x U = 4\pi\gamma \int f dp$$

$\gamma = -1$: Electrostatic field (Plasma physics)

$\gamma = 1$: Newtonian gravity (Stellar dynamics)

Relativistic:

Vlasov-Maxwell system $\gamma = -1$

Einstein-Vlasov system $\gamma = 1$

Non-Relativistic:

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Vlasov-Maxwell system $\gamma = -1$

Einstein-Vlasov system $\gamma = 1$

Nordström-Vlasov system $\gamma = 1$

Main assumptions for the Nordström-Vlasov system

- The gravitational forces are mediated by a scalar field ϕ and the effect of such forces is to conformally rescale the metric of the (four dimensional) spacetime according to the relation

$$g = e^{2\phi}\eta, \quad (1)$$

where η is the Minkowski metric.

- The particle density density is constant along the geodesic flow of the metric (1).

The Nordström-Vlasov system

Upon a conformal transformation, the Nordström-Vlasov system can be put in the form

$$\partial_t^2 \phi - \Delta_x \phi = -\mu, \quad \mu(t, x) = \int f(t, x, p) \frac{dp}{\sqrt{1 + |p|^2}},$$

$$Sf - \left[(S\phi) p + (1 + |p|^2)^{-1/2} \nabla_x \phi \right] \cdot \nabla_p f = 4f S\phi,$$

where

$$\hat{p} = \frac{p}{\sqrt{1 + |p|^2}}, \quad S = \partial_t + \hat{p} \cdot \nabla_x.$$

Interpretation of the solution: *Given a solution (f, ϕ) , the space-time metric is $g = e^{2\phi} \text{diag}(-1, 1, 1, 1)$ and the physical particle density (i.e., the one which is defined on the mass shell of g and it is constant on the geodesic flow of g) is $f_{\text{ph}}(t, x, p) = f(t, x, e^\phi p) e^{-4\phi}$.*

Vlasov-Maxwell system

$$\partial_t f + \hat{p} \cdot \nabla_x f + (E + \hat{p} \times B) \cdot \nabla_p f = 0,$$

$$\partial_t E - \nabla \times B = -j, \quad \partial_t B + \nabla \times E = 0,$$

$$\nabla \cdot E = \rho, \quad \nabla \cdot B = 0,$$

$$\rho(t, x) = \int f(t, x, p) dp, \quad j(t, x) = \int \hat{p} f(t, x, p) dp.$$

Remark: Global existence of classical solutions to the Cauchy problem in 3 dimensions for the Vlasov-Maxwell system is an open problem.

Theorem 1 *Given $f_0 : \mathbb{R}^3 \times \mathbb{R}^3 \rightarrow [0, \infty)$ and $\phi_0, \phi_1 : \mathbb{R}^3 \rightarrow \mathbb{R}$ satisfying*

$$f_0 \in C_c^1, \phi_0 \in C_b^3 \cap H^1, \phi_1 \in C_b^2 \cap L^2,$$

there exists a unique global solution (f, ϕ) of the Nordström-Vlasov system in the class

$$(f, \phi) \in C^1([0, \infty) \times \mathbb{R}^3 \times \mathbb{R}^3) \times C^2([0, \infty) \times \mathbb{R}^3),$$

such that $(f, \phi)|_{t=0} = (f_0, \phi_0)$ and $(\partial_t \phi)|_{t=0} = \phi_1$.

Local existence and continuation criterium

Theorem 2 (i) Given $f_0 : \mathbb{R}^3 \times \mathbb{R}^3 \rightarrow [0, \infty)$ and $\phi_0, \phi_1 : \mathbb{R}^3 \rightarrow \mathbb{R}$ satisfying

$$f_0 \in C_c^1, \quad \phi_0 \in C_b^3, \quad \phi_1 \in C_b^2,$$

there exists $T > 0$ and a unique solution (f, ϕ) of the Nordström-Vlasov system in the class

$$(f, \phi) \in C^1([0, T) \times \mathbb{R}^3 \times \mathbb{R}^3) \times C^2([0, T) \times \mathbb{R}^3),$$

such that $(f, \phi)|_{t=0} = (f_0, \phi_0)$ and $(\partial_t \phi)|_{t=0} = \phi_1$.

(ii) Let T_{\max} be the maximal time of existence and denote

$$\mathcal{P}(t) = \sup_{0 \leq s < t} \{e^\phi \sqrt{1 + |p|^2} : f(s, x, p) \neq 0, \text{ for some } x \in \mathbb{R}^3\}.$$

Then $\mathcal{P}(T_{\max}) < \infty \Rightarrow T_{\max} = \infty$, i.e., the solution is global.

Strategy of the proof

Consider the characteristics of the Vlasov equation,

$$\dot{x} = \hat{p}, \quad \dot{p} = -(S\phi)p - (1 + |p|^2)^{-1/2} \nabla_x \phi.$$

We denote by $(X, P)(s)$ the (backward) characteristic curve satisfying $(X, P)(t) = (x, p)$. Then we use that, along characteristics,

$$\frac{d}{ds} e^{2\phi} (1 + |p|^2) = 2e^{2\phi} \partial_s \phi. \quad (2)$$

The aim is to transform (2) in a Grönwall's type inequality by estimating $e^{2\phi} \partial_s \phi$ in terms of $\mathcal{P}(t)$. An estimate like

$$|e^{2\phi} \partial_t \phi| \leq C(t) \mathcal{P}(t)^2 \log \mathcal{P}(t)$$

would be enough, since it implies

$$\mathcal{P}(t)^2 \leq C + \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) ds$$

and so $\mathcal{P}(t) \leq C(t)$. However we are not able to obtain such a pointwise estimate for $\partial_t \phi$. Rather we have to use the integral version of (2), namely

$$e^{2\phi}(1 + |p|^2) = e^{2\phi_0(X(0))}(1 + |P(0)|^2) + 2 \int_0^t e^{2\phi} \partial_s \phi(s, X(s)) ds. \quad (3)$$

Eventually the quantity we shall estimate is the time integral in the right hand side of (3).

Conservation of energy

Local energy identity

$$\partial_t e + \nabla_x \cdot \mathbf{p} = 0,$$

where

$$e(t, x) = \int \sqrt{1 + |p|^2} f dp + \frac{1}{2}(\partial_t \phi)^2 + \frac{1}{2}(\nabla_x \phi)^2,$$

$$\mathbf{p}(t, x) = \int p f dp - \partial_t \phi \nabla_x \phi.$$

Non-local energy identities

$$\int \int \sqrt{1 + |p|^2} f dp dx + \int \left[\frac{1}{2}(\partial_t \phi)^2 + \frac{1}{2}(\nabla_x \phi)^2 \right] dx = \text{const.},$$

$$\int_{|x-y| \leq t} (e + \mathbf{p} \cdot \omega)(t - |x-y|, y) dy = \int_{|x-y| \leq t} e(0, y) dy, \quad \omega = \frac{(y-x)}{|x-y|}.$$

Note also that

$$e + \mathbf{p} \cdot \boldsymbol{\omega} = \int (\sqrt{1 + |\mathbf{p}|^2} + \boldsymbol{\omega} \cdot \mathbf{p}) f \, d\mathbf{p} + \frac{1}{2} (\boldsymbol{\omega} \wedge \nabla_x \phi)^2 + \frac{1}{2} (\partial_t \phi - \boldsymbol{\omega} \cdot \nabla_x \phi)^2.$$

Hence

$$\|\partial_t \phi(t)\|_{L^2(\mathbb{R}^3)} + \|\nabla_x \phi(t)\|_{L^2(\mathbb{R}^3)} \leq \text{const.},$$

$$\|(\boldsymbol{\omega} \wedge \nabla_x \phi)(t, x)\|_{L^2(\Lambda_{t,x})} + \|(\partial_t \phi - \boldsymbol{\omega} \cdot \nabla_x \phi)(t, x)\|_{L^2(\Lambda_{t,x})} \leq \text{const.},$$

where $\mathbb{R}^4 \supset \Lambda_{t,x} = \{(t - |x - y|, y) : |x - y| \leq t\}_{y \in \mathbb{R}^3}$ is the past light cone with vertex at (t, x) and base on $t = 0$.

L^∞ estimates

Lemma 1

$$(1) \quad e^\phi(t) \leq C(t),$$

$$(2) \quad e^\phi |\phi| \leq C(t),$$

$$(3) \quad e^{-4\phi} f(t) \leq C.$$

Proof: Let $\phi = \phi_{\text{hom}} + \psi$, where ψ is the solution of $\square\phi = -\mu$ with zero data and ϕ_{hom} solves $\square\phi = 0$ with data (ϕ_0, ϕ_1) . Since $\mu \geq 0$, then $\psi \leq 0$ and this implies (1) and (2). For (3) we observe that the Vlasov equation can be rewritten

$$\frac{d}{ds} \left[e^{-4\phi(s, X(s))} f(s, X(s), P(s)) \right] = 0.$$

By Kirchhoff's formula,

$$\begin{aligned} \partial_t \phi &= \partial_t \phi_{\text{hom}} - t^{-1} \int_{|x-y|=t} \int f^{\text{in}}(y, p) \frac{dp}{\sqrt{1+|p|^2}} dS_y \\ &\quad - \int_{|x-y|\leq t} \int \partial_t f(t-|x-y|, y, p) \frac{dp}{\sqrt{1+|p|^2}} \frac{dy}{|x-y|}. \end{aligned}$$

In the last integral we split $\partial_t f$ in a component along the free transport operator and a component along the light cone

$$\begin{aligned} (\partial_t f)(t-|x-y|, y, p) &= (1 + \omega \cdot \hat{p})^{-1} \left[(Sf)(t-|x-y|, y, p) \right. \\ &\quad \left. - \hat{p} \cdot \nabla_y [f(t-|x-y|, y, p)] \right]. \end{aligned}$$

By Vlasov, $Sf = [(S\phi)p + (1+|p|^2)^{-1/2}\nabla_x\phi] \cdot \nabla_p f - 4fS\phi$. Substituting, integrating by parts in y and p and rearranging the terms proves the following

The representation formula for $\partial_t \phi$

Proposition 1 *The function $\partial_t \phi$ satisfies the identity*

$$\partial_t \phi(t, x) = (\partial_t \phi)_D + \sum_{i=0}^5 \mathcal{Z}_i,$$

where

$$(\partial_t \phi)_D = \partial_t \phi_{\text{hom}} - \frac{1}{t} \int_{|x-y|=t} \int \frac{f_0(y, p)}{(1 + \omega \cdot \hat{p}) \sqrt{1 + |p|^2}} dp dS_y,$$

$$\mathcal{Z}_0 = -2 \int_{|x-y| \leq t} (\partial_t \phi) \mu(t - |x - y|, y) \frac{dy}{|x - y|},$$

$$\mathcal{Z}_1 = \int_{|x-y| \leq t} \int \frac{f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|^2},$$

$$\mathcal{Z}_2 = - \int_{|x-y| \leq t} \int \frac{f(t - |x - y|, y, p)}{\sqrt{1 + |p|^2} (\sqrt{1 + |p|^2} + \omega \cdot p)^2} dp \frac{dy}{|x - y|^2},$$

$$\mathcal{Z}_3 = 2 \int_{|x-y| \leq t} (\partial_t \phi - \omega \cdot \nabla_x \phi) \int \frac{(\omega \cdot \hat{p}) f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|},$$

$$\mathcal{Z}_4 = \int_{|x-y| \leq t} (\partial_t \phi - \omega \cdot \nabla_x \phi) \int \frac{f(t - |x - y|, y, p)}{\sqrt{1 + |p|^2} (\sqrt{1 + |p|^2} + \omega \cdot p)^2} dp \frac{dy}{|x - y|},$$

$$\mathcal{Z}_5 = -2 \int_{|x-y| \leq t} (\omega \wedge \nabla_x \phi) \cdot \int \frac{(\omega \wedge \hat{p}) f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|}.$$

Lemma 2 For $R > 1$, $a, b \geq 0$, denote

$$\mathcal{B}_{a,b}(R) = \int_{|p| \leq R} (\sqrt{1 + |p|^2} + \omega \cdot p)^{-a} (1 + |p|^2)^{-b} dp.$$

Then

$$\begin{aligned} \mathcal{B}_{a,b}(R) &\leq CR^{(2-2b)} \log R, & \text{if } a = 1, b < 1; \\ \mathcal{B}_{a,b}(R) &\leq CR^{(3-2b-a)}, & \text{if } a < 1, b < \frac{3-a}{2}; \\ \mathcal{B}_{a,b}(R) &\leq CR^{(1+a-2b)}, & \text{if } a > 1, b < \frac{1+a}{2}. \end{aligned}$$

Proof: The proof is by evaluating the integral in polar coordinates.

Let's go back to our main goal, which is to transform the identity

$$e^{2\phi}(1 + |p|^2) = e^{2\phi_0(X(0))}(1 + |P(0)|^2) + 2 \int_0^t e^{2\phi} \partial_s \phi(s, X(s)) ds.$$

in a Grönwall inequality. For this purpose we first estimate $\partial_t \phi$.

Proposition 2

$$|\partial_t \phi(t, x)| \leq 2 \int_{|x-y| \leq t} |\partial_t \phi| \mu(t - |x - y|, y) \frac{dy}{|x - y|} + C(t) \mathcal{P}(t)^2 \log \mathcal{P}(t).$$

Proof: From the integral representation formula we have

$$|\partial_t \phi(t, x)| \leq C(t) + 2 \int_{|x-y| \leq t} |\partial_t \phi| \mu(t - |x - y|, y) \frac{dy}{|x - y|} + \sum_{i=1}^5 |\mathcal{Z}_i|.$$

Let us show the estimate for \mathcal{Z}_1 and \mathcal{Z}_3 :

$$\mathcal{Z}_1 = \int_{|x-y| \leq t} \int \frac{f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|^2},$$

$$\mathcal{Z}_3 = 2 \int_{|x-y| \leq t} (\partial_t \phi - \omega \cdot \nabla_x \phi) \int \frac{(\omega \cdot \hat{p}) f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|},$$

The domain of integration in the variable p can be chosen as $\{|p| \leq e^{-\phi} \mathcal{P}(t)\}$ by the definition of $\mathcal{P}(t)$.

Estimate for \mathcal{Z}_1 : By the L^∞ estimates and the calculus Lemma,

$$\begin{aligned}
|\mathcal{Z}_1| &= \int_{|x-y| \leq t} \int_{|p| \leq e^{-\phi} \mathcal{P}(t)} \frac{f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|^2} \\
&= \int_{|x-y| \leq t} \int_{|p| \leq e^{-\phi} \mathcal{P}(t)} \frac{e^{4\phi} e^{-4\phi} f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|^2} \\
&\leq C \int_{|x-y| \leq t} e^{4\phi} \mathcal{B}_{1,0} (e^{-\phi} \mathcal{P}(t)) (t - |x - y|, y) \frac{dy}{|x - y|^2} \\
&\leq C(t) \mathcal{P}(t)^2 \int_{|x-y| \leq t} e^{2\phi} \log (e^{-\phi} \mathcal{P}(t)) (t - |x - y|, y) \frac{dy}{|x - y|^2} \\
&\leq C(t) \mathcal{P}(t)^2 \int_{|x-y| \leq t} \left(e^{2\phi} |\phi| (t - |x - y|, y) + e^{2\phi} \log \mathcal{P}(t) \right) \frac{dy}{|x - y|^2} \\
&\leq C(t) \mathcal{P}(t)^2 \log \mathcal{P}(t).
\end{aligned}$$

Estimate for \mathcal{Z}_3 : By the Cauchy-Schwarz inequality,

$$\begin{aligned}
|\mathcal{Z}_3| &= \left| 2 \int_{|x-y| \leq t} (\partial_t \phi - \omega \cdot \nabla_x \phi) \int \frac{(\omega \cdot \hat{p}) f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|} \right| \\
&\leq 2 \int_{|x-y| \leq t} |\partial_t \phi - \omega \cdot \nabla_x \phi| \int \frac{f(t - |x - y|, y, p)}{(\sqrt{1 + |p|^2} + \omega \cdot p)} dp \frac{dy}{|x - y|} \\
&\leq C \int_{|x-y| \leq t} |\partial_t \phi - \omega \cdot \nabla_x \phi| e^{4\phi} \mathcal{B}_{1,0} \left(e^{-\phi} \mathcal{P}(t) \right) (t - |x - y|, y) \frac{dy}{|x - y|} \\
&\leq C \left(\int_{|x-y| \leq t} |\partial_t \phi - \omega \cdot \nabla_x \phi|^2 (t - |x - y|, y) \right)^{1/2} \\
&\quad \times \left(\int_{|x-y| \leq t} e^{8\phi} \left[\mathcal{B}_{1,0} \left(e^{-\phi} \mathcal{P}(t) \right) \right]^2 (t - |x - y|, y) \frac{dy}{|x - y|^2} \right)^{1/2} \\
&\leq C(t) \mathcal{P}(t)^2 \log \mathcal{P}(t).
\end{aligned}$$

Recall the integral equation

$$e^{2\phi}(1 + |p|^2) = e^{2\phi_0(X(0))}(1 + |P(0)|^2) + 2 \int_0^t e^{2\phi} \partial_s \phi(s, X(s)) ds.$$

Using the estimate just proved, i.e.,

$$|\partial_t \phi(t, x)| \leq 2 \int_{|x-y| \leq t} |\partial_t \phi| \mu(t - |x - y|, y) \frac{dy}{|x - y|} + C(t) \mathcal{P}(t)^2 \log \mathcal{P}(t).$$

we obtain

$$\begin{aligned} e^{2\phi}(1 + |p|^2) &\leq C + 2 \int_0^t e^{2\phi} |\partial_s \phi(s, X(s))| ds \\ &\leq C + C(t) \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) ds + 4I_0(|\partial_t \phi| \mu, t), \end{aligned}$$

where

$$I_0(\partial_t \phi \mu, t) = \int_0^t e^{2\phi(s, X(s))} \int_{|X(s)-y| \leq s} \partial_t \phi \mu(s - |X(s) - y|, y) \frac{dy}{|X(s) - y|} ds.$$

We rewrite $I_0(g, t)$ as

$$I_0(g, t) = \int_0^t \mathcal{I}_0(g, \tau, t) d\tau,$$

where

$$\mathcal{I}_0(g, \tau, t) = \int_{\tau}^t e^{2\phi(s, X(s))} \int_{|y|=s-\tau} \frac{g(\tau, X(s) - y)}{(s - \tau)} dS_y ds.$$

We estimate \mathcal{I}_0 using a method due to Pallard*

Lemma 3 For all $0 \leq \tau \leq t$,

$$\mathcal{I}_0(g, \tau, t) \leq C(t) \frac{\|g(\tau)\|_{L^2}}{\sqrt{t - \tau}} \int_{\tau}^t \log \mathcal{P}(s) ds.$$

*C. Pallard: *On the boundness of the momentum support of solutions to the relativistic Vlasov-Maxwell system*. Indiana Univ. Math. J. (to appear)

Proof: We first rewrite \mathcal{I}_0 in spherical coordinates:

$$\mathcal{I}_0(g, \tau, t) = \int_{\tau}^t e^{2\phi(s, X(s))} \int_0^{\pi} \int_0^{2\pi} g(\tau, X(s) - (s - \tau)\omega)(s - \tau) \sin \theta \, d\varphi \, d\theta \, ds.$$

Now, Pallard showed that the transformation of variables $(s, \theta, \varphi) \rightarrow X(s) - (s - \tau)\omega$ is a C^1 diffeomorphism with Jacobian

$$J = (\dot{X}(s) \cdot \omega - 1)(s - \tau)^2 \sin \theta = (\hat{P}(s) \cdot \omega - 1)(s - \tau)^2 \sin \theta.$$

Hence, applying Cauchy-Schwarz's inequality,

$$\begin{aligned} \mathcal{I}_0(g, \tau, t) &\leq \left(\int_{\tau}^t \int_0^{\pi} \int_0^{2\pi} g^2(\tau, X(s) - (s - \tau)\omega) |J| \, d\varphi \, d\theta \, ds \right)^{1/2} \\ &\quad \times \left(\int_{\tau}^t e^{4\phi(s, X(s))} \int_0^{\pi} \int_0^{2\pi} \frac{\sin \theta}{(1 - \hat{P}(s) \cdot \omega)} \, d\varphi \, d\theta \, ds \right)^{1/2} \\ &\leq \|g(\tau)\|_{L^2} \left(\int_{\tau}^t e^{4\phi(s, X(s))} \int_0^{\pi} \int_0^{2\pi} \frac{\sin \theta}{(1 - \hat{P}(s) \cdot \omega)} \, d\varphi \, d\theta \, ds \right)^{1/2}. \end{aligned}$$

We estimate the angular integral as

$$\begin{aligned}
 \int_0^\pi \int_0^{2\pi} \frac{\sin \theta}{(1 - \widehat{P}(s) \cdot \omega)} d\varphi d\theta ds &= 2\pi \int_{-1}^1 \frac{du}{(1 - |\widehat{P}(s)|u)} \\
 &\leq C \left(1 - \log(1 - |\widehat{P}(s)|)\right) \\
 &\leq C (|\phi| + \log \mathcal{P}(s)).
 \end{aligned}$$

We finally obtain

$$\begin{aligned}
 \mathcal{I}_0(g, \tau, t) &\leq C(t) \|g(\tau)\|_{L^2} \left(\int_\tau^t (e^\phi |\phi| + \log \mathcal{P}(s)) ds \right)^{1/2} \\
 &\leq C(t) \frac{\|g(\tau)\|_{L^2}}{\sqrt{t - \tau}} \int_\tau^t \log \mathcal{P}(s) ds,
 \end{aligned}$$

which concludes the proof of the lemma. □

The proof of Theorem 1 is now almost complete. Recall that $g = \partial_t \phi \mu$ and so

$$\|\partial_t \phi \mu(\tau)\|_{L^2} \leq \|\mu(\tau)\|_{\infty} \|\partial_t \phi(\tau)\|_{L^2} \leq C(t) \mathcal{P}(\tau)^2, \quad \tau \leq t.$$

Thus

$$\mathcal{I}_0(|\partial_t \phi| \mu, \tau, t) \leq C(t) \frac{\mathcal{P}(\tau)^2}{\sqrt{t - \tau}} \int_{\tau}^t \log \mathcal{P}(s) ds.$$

Recall that

$$e^{2\phi}(1 + |p|^2) \leq C + C(t) \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) ds + 4\mathcal{I}_0(|\partial_t \phi| \mu, t),$$

where

$$\mathcal{I}_0(\partial_t \phi \mu, t) = \int_0^t \mathcal{I}_0(\partial_t \phi \mu, \tau, t) d\tau.$$

Now I_0 is bounded by

$$\begin{aligned}
I_0(|\partial_t \phi| \mu, t) &\leq C(t) \int_0^t \int_\tau^t \frac{\mathcal{P}(\tau)^2}{\sqrt{t-\tau}} \log \mathcal{P}(s) ds d\tau \\
&= C(t) \int_0^t \int_0^s \frac{\mathcal{P}(\tau)^2}{\sqrt{t-\tau}} \log \mathcal{P}(s) d\tau ds \\
&\leq C(t) \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) ds.
\end{aligned}$$

Finally, going back to

$$e^{2\phi}(1 + |p|^2) \leq C + C(t) \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) ds + 4I_0(|\partial_t \phi| \mu, t)$$

we obtain the Grönwall inequality

$$\mathcal{P}(t)^2 \leq C(t) \left(1 + \int_0^t \mathcal{P}(s)^2 \log \mathcal{P}(s) dt \right),$$

whence $\mathcal{P}(t) \leq C(t)$. By the continuation criterium this concludes the proof of the main theorem.