A note on 2D focusing many-boson systems
Mathieu Lewin, Phan Thành Nam, Nicolas Rougerie

To cite this version:
Mathieu Lewin, Phan Thành Nam, Nicolas Rougerie. A note on 2D focusing many-boson systems. Proceedings of the American Mathematical Society, American Mathematical Society, 2017, 145 (6), pp.2441-2454. 10.1090/proc/13468. hal-01205889v2

HAL Id: hal-01205889
https://hal.archives-ouvertes.fr/hal-01205889v2
Submitted on 21 Oct 2015

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Distributed under a Creative Commons Attribution - NonCommercial - ShareAlike 4.0 International License
A NOTE ON 2D FOCUSING MANY-BOSON SYSTEMS

MATHIEU LEWIN, PHAN THÀNH NAM, AND NICOLAS ROUGERIE

Abstract. We consider a 2D quantum system of \( N \) bosons in a trapping potential \( |x|^s \), interacting via a pair potential of the form \( N^{2\beta-1}w(N^\beta x) \). We show that for all \( 0 < \beta < (s + 1)/(s + 2) \), the leading order behavior of ground states of the many-body system is described in the large \( N \) limit by the corresponding cubic nonlinear Schrödinger energy functional. Our result covers the focusing case \( w < 0 \) where even the stability of the many-body system is not obvious. This answers an open question mentioned by X. Chen and J. Holmer for harmonic traps \( (s = 2) \). Together with the BBGKY hierarchy approach used by these authors, our result implies the convergence of the many-body quantum dynamics to the focusing NLS equation with harmonic trap for all \( 0 < \beta < 3/4 \).


c\text{Contents}
c\text{1. Introduction 1}
c\text{2. Main results 4}
c\text{2.1. Statements 4}
c\text{2.2. Focusing quantum dynamics 4}
c\text{2.3. Strategy of proof 5}
c\text{3. Moments estimates: Proof of Lemma 5 7}
c\text{4. Lower bound via de Finetti: Proof of Lemma 3 8}
c\text{5. Final energy estimate: Proof of Theorem 11 10}
c\text{Appendix A. From Hartree to NLS 11}
\text{References 13}

1. Introduction

Since the experimental realization of Bose-Einstein condensation (BEC) in dilute trapped Bose gases in 1995 [1, 6], it has been an ongoing challenge in mathematical physics to derive the phenomenon from the first principles of quantum mechanics (see [3, 16, 21] and references therein). The nature of the interaction between particles plays an essential role. In particular, singular and/or attractive potentials complicate the analysis dramatically.

In the present paper, we are interested in the derivation of the minimization problem for the 2D nonlinear Schrödinger (NLS) energy functional

\[
\mathcal{E}_\text{NLS}(u) = \int_{\mathbb{R}^2} \left( |(i\nabla + A(x))u|^2 + V(x)|u(x)|^2 + \frac{a^2}{2}|u(x)|^4 \right) dx \tag{1}
\]

subject to the mass constraint

\[
\int_{\mathbb{R}^2} |u|^2 = 1. \tag{2}
\]
We will show that this NLS functional arises as an effective model for large dilute 2D bosonic systems, as a consequence of the occurrence of BEC in the ground states. We shall be more specifically concerned with the focusing (or attractive) case, \( a \leq 0 \).

Here \( V \) is an external potential which serves to trap the system and \( A \) is a vector potential corresponding to a magnetic field (or the effective influence of a rotation). We assume that

\[
V \in L^1_{\text{loc}}(\mathbb{R}^2, \mathbb{R}), \quad A \in L^2_{\text{loc}}(\mathbb{R}^2, \mathbb{R}^2) \quad \text{and} \quad V(x) \geq C^{-1}(|A(x)|^2 + |x|^s) - C
\]  

for a fixed parameter \( s > 0 \) (we always denote by \( C \) a generic positive constant whose value alters from line to line). The case \( s = 2 \) corresponds to the harmonic trap which is most often used in laboratory experiments.

We will assume that \( a > -a^* \) where \( a^* > 0 \) is the critical interaction strength for the existence of a ground state for the focusing NLS functional [23, 24, 11, 18]. In fact, \( a^* \) is the optimal constant of the Gagliardo-Nirenberg inequality:

\[
\left( \int_{\mathbb{R}^2} |\nabla u|^2 \right) \left( \int_{\mathbb{R}^2} |u|^2 \right) \geq \frac{a^*}{2} \int_{\mathbb{R}^2} |u|^4. \quad (4)
\]

Equivalently,

\[
a^* = |Q|_{L^2(\mathbb{R}^2)}^2,
\]

where \( Q \in H^1(\mathbb{R}^2) \) is the unique (up to translations) positive radial solution of

\[
-\Delta Q + Q - Q^3 = 0 \quad \text{in} \quad \mathbb{R}^2. \quad (5)
\]

The linear many-body model for \( N \) identical bosons we start from is described by the Hamiltonian

\[
H_N = \sum_{j=1}^{N} \left( (i\nabla_j + A(x_j))^2 + V(x_j) \right) + \frac{1}{N-1} \sum_{1 \leq i < j \leq N} w_N(x_i - x_j) \quad (6)
\]

acting on \( \mathcal{F}^N = \otimes_{\text{sym}}^N L^2(\mathbb{R}^2) \), the Hilbert space of square-integrable symmetric functions. The two-body interaction is chosen of the form

\[
w_N(x) = N^{2\beta} w(N^\beta x) \quad (7)
\]

for a fixed parameter \( \beta > 0 \) and a fixed function \( w \) satisfying

\[
w, \tilde{w} \in L^1(\mathbb{R}^2, \mathbb{R}), \quad w(x) = w(-x) \quad \text{and} \quad \int_{\mathbb{R}^2} w = a. \quad (8)
\]

The coupling constant \( 1/(N-1) \) ensures that the total kinetic and interaction energies are comparable, so that we can expect a nontrivial effective theory in the limit \( N \to \infty \).

Roughly speaking, BEC occurs when almost all particles live in a common quantum state, that is, in terms of wave functions,

\[
\Psi(x_1, ..., x_N) \approx u \otimes_N (x_1, ..., x_N) := u(x_1)u(x_2)...u(x_N)
\]

in an appropriate sense. By simply taking the trial wave functions \( u \otimes_N \), we obtain the Hartree energy functional

\[
\mathcal{E}_{H,N}(u) = \frac{\langle u \otimes_N, H_N u \otimes_N \rangle}{N} = \int_{\mathbb{R}^2} \left( |(i\nabla u(x) + A(x)u(x)|^2 + V(x)|u(x)|^2 + \frac{1}{2} |u(x)|^2 (w_N * |u|^2)(x) \right) dx. \quad (9)
\]
The infimum of the latter, under the mass constraint $\int |u|^2 = 1$, is thus an upper bound to the many-body ground state energy per particle. When $N \to \infty$, since

$$w_N \to \left( \int_{\mathbb{R}^2} w \right) \delta_0 = a \delta_0,$$

the Hartree functional formally boils down to the NLS functional. On the other hand, the Hartree functional is stable in the limit $N \to \infty$ only if

$$\inf_{u \in H^1(\mathbb{R}^2)} \left( \frac{\iint_{\mathbb{R}^2 \times \mathbb{R}^2} |u(x)|^2 |u(y)|^2 w(x-y) \, dx \, dy}{2 \|u\|_{L^2(\mathbb{R}^2)}^2 \|\nabla u\|_{L^2(\mathbb{R}^2)}^2} \right) \geq -1. \quad (11)$$

In fact, if (11) fails to hold, then the ground state energy of the Hartree functional converges to $-\infty$ as $N \to \infty$, see [14, Prop. 2.3]. Hence, Condition (11) is necessary for the many-body Hamiltonian to satisfy stability of the second kind:

$$H_N \geq -CN. \quad (12)$$

That the one-body stability condition (11) is also sufficient to ensure the many-body stability is highly nontrivial and it is one of the main concerns of the present paper. As in [14], we will actually assume the strict stability

$$\inf_{u \in H^1(\mathbb{R}^2)} \left( \frac{\iint_{\mathbb{R}^2 \times \mathbb{R}^2} |u(x)|^2 |u(y)|^2 w(x-y) \, dx \, dy}{2 \|u\|_{L^2(\mathbb{R}^2)}^2 \|\nabla u\|_{L^2(\mathbb{R}^2)}^2} \right) > -1 \quad (13)$$

which plays the same role as the assumption $a > -a^*$ in the NLS case. Note that (11) implies that $\int w \geq -a^*$, and (11) holds if $\int_{\mathbb{R}^2} |w| < a^*$.

The goal of the present paper is to improve on the results of [13] where we showed in particular that the many-body ground states converge (in terms of reduced density matrices) to those of the NLS functional when $N \to \infty$, provided

$$0 < \beta < \beta_0(s) := \frac{s}{4(s+1)}. \quad (14)$$

Here we extend this range to

$$0 < \beta < \beta_1(s) := \frac{s+1}{s+2}. \quad (15)$$

Note the qualitative improvement: while $\beta_0(s) < 1/2$, we have $\beta_1(s) > 1/2$. This means that we now allow the range of the interaction to be much smaller than the typical distance between particles, of order $N^{-1/2}$. We can thus treat a dilute limit where interactions are rare but strong, as opposed to the previous result which was limited to the mean-field case with many weak interactions.

Acknowledgements. The authors acknowledge financial support from the European Union’s Seventh Framework Programme (ERC Grant MNIQS no. 258023 and REA Grant no. 291734) and the ANR (Mathostaq Project ID ANR-13-JS01-0005-01).
2. Main results

2.1. Statements. We will prove the convergence of the ground state energy per particle of $H_N$ to that of the NLS functional (1). These are denoted respectively by

$$e_N := N^{-1} \inf_{\Psi \in \mathcal{S}^N} \langle \Psi_N, H_N \Psi_N \rangle \quad \text{and} \quad e_{\text{NLS}} := \inf_{\|u\|_{L^2} = 1} \mathcal{E}_{\text{NLS}}(u).$$

(15)

The convergence of ground states is formulated using $k$-particles reduced density matrices, defined for any $\Psi \in \mathcal{S}^N$ by a partial trace

$$\gamma^{(k)}_{\Psi} := \text{Tr}_{k+1\to N} |\Psi\rangle\langle \Psi|.$$ 

Equivalently, $\gamma^{(k)}_{\Psi}$ is the trace class operator on $\mathcal{F}^k$ with kernel

$$(\gamma^{(k)}_{\Psi})(x_1, \ldots, x_k; y_1, \ldots, y_k) = \int_{\mathbb{R}^{2(N-k)}} \overline{\Psi(x_1, \ldots, x_k, z)} \Psi(y_1, \ldots, y_k, z) dz.$$

Our main result is the following

Theorem 1 (Convergence to NLS theory). Assume that $V, A, w$ satisfy (13), (14) and (15). Then, for every $0 < \beta < (s+1)/(s+2)$,

$$\lim_{N \to \infty} e_N = e_{\text{NLS}} > -\infty.$$

Moreover, for any ground state $\Psi_N$ of $H_N$, there exists a Borel probability measure $\mu$ supported on the ground states of $\mathcal{E}_{\text{NLS}}(u)$ such that, along a subsequence,

$$\lim_{N \to \infty} \text{Tr} \left| \gamma^{(k)}_{\Psi_N} - \int |u \otimes k \rangle \langle u \otimes k| d\mu(u) \right| = 0, \quad \forall k \in \mathbb{N}. \quad (17)$$

If $\mathcal{E}_{\text{NLS}}(u)$ has a unique minimizing $u_0$ (up to a phase), then for the whole sequence

$$\lim_{N \to \infty} \text{Tr} \left| \gamma^{(k)}_{\Psi_N} - |u_0 \otimes k \rangle \langle u_0 \otimes k| \right| = 0, \quad \forall k \in \mathbb{N}. \quad (18)$$

Note that if $A = 0$ and $V$ is radial, one can prove the uniqueness for the NLS ground state by well-known arguments, reviewed for instance in [10]. Uniqueness can certainly fail when $A \neq 0$ (due to the occurrence of quantized vortices [22]), or when $a < 0$ and $V$ has several isolated minima [2, 11].

2.2. Focusing quantum dynamics. Most recently, Chen and Holmer [5] considered the derivation of the time-dependent 2D focusing NLS in a harmonic trap $V(x) = |x|^2$ from many-body quantum dynamics. They proved that for all $0 < \beta < 1/6$, if the initial state $\Psi_N(0)$ condenses on $u(0)$ (in the sense of density matrices as in (18)), then for every time $t > 0$, the evolved state $\Psi_N(t) = e^{-it\tilde{H}_N} \Psi_N(0)$ with

$$\tilde{H}_N = \sum_{j=1}^{N} (-\Delta_x + |x|^2) + \frac{1}{N-1} \sum_{1 \leq i < j \leq N} N^{2\beta} w(N^\beta(x_i - x_j))$$

condenses on the solution $u(t)$ to the time-dependent NLS equation

$$i\partial_t u(t) = (-\Delta + |x|^2 + a|u(t)|^2) u(t), \quad u|_{t=0} = u(0).$$

Their approach is based on the BBGKY hierarchy method and the stability of the second kind [12], which has been established in [14] for $0 < \beta < 1/6$. As discussed in [5, Section 2.3], their method actually allows to treat any $0 < \beta < 3/4$, provided that the stability holds for this larger range of $\beta$, which they left as an open question. Theorem 1 thus provides the needed stability estimate to extend the main result in [5] to any $0 < \beta < 3/4.$
Note that if $\beta < 1/2$, the next order correction to the 2D focusing quantum dynamics can be obtained using the Bogoliubov approach [15] (see [4] for the defocusing case).

2.3. Strategy of proof. We shall compare the many-body ground state energy per particle $e_N$ to that of the Hartree functional $\mathcal{E}_{H,N}(u)$

$$e_{H,N} := \inf_{\|u\|_{L^2} = 1} \mathcal{E}_{H,N}(u)$$

and then use that (see Appendix A)

$$\lim_{N \to \infty} e_{H,N} = e_{NLS}.$$ 

The upper bound $e_N \leq e_{H,N}$ can be obtained using trial states $u \otimes N$, and the difficult part is the matching lower bound.

The first ingredient of our proof of Theorem 1 is the following:

**Lemma 2** (First lower bound on the ground state energy).

For any $\beta \geq 0$ we have, in the limit $N \to \infty$,

$$e_N \geq \inf_{\|u\|_{L^2} = 1} \int_{\mathbb{R}^2} \left( \left| \nabla u(x) \right|^2 + V|u(x)|^2 + \frac{1}{2}|u|^2(w_N * |u|^2) \right) dx - CN^{2\beta - 1}$$

$$\geq e_{NLS}^0 - o(1) - CN^{2\beta - 1}.$$ 

(19)

Here $e_{NLS}^0$ denotes the NLS energy with $A \equiv 0$.

**Proof.** The first inequality is proved in [12, Section 3]. The second follows from the analysis of the Hartree functional in Appendix A. \(\square\)

When $\beta < 1/2$ and $A \equiv 0$ (no magnetic field), Lemma 2 implies immediately the convergence of the ground state energy (16). When either $\beta \geq 1/2$ or $A \neq 0$, the proof of the convergence (16) is more involved. In particular, when $\beta > 1/2$ and $w < 0$, the stability of the second kind (12) is not provided by Lemma 2.

The main novelty of the present paper is to obtain (12) by a bootstrap procedure, taking Lemma 2 as a starting point. As in [14], a major ingredient in our proof is a quantitative version of the quantum de Finetti theorem.

**Lemma 3** (Quantitative quantum de Finetti).

Let $\Psi \in \mathcal{S}^{N} = \otimes_{\text{sym}}^{N} L^2(\mathbb{R}^2)$ and let $P$ be a finite-rank orthogonal projector with

$$\dim(P\mathcal{S}) = d < \infty.$$ 

There exists a positive Borel measure $d\mu_\Psi$ on the unit sphere $S(P\mathcal{S})$ such that

$$\text{Tr} \left| \int_{S(P\mathcal{S})} |u \otimes^2 \rangle \langle u \otimes^2 | d\mu_\Psi(u) - P \otimes^2 \gamma_\Psi^{(2)} P \otimes^2 \right| \leq \frac{8d}{N}$$

(20)

and

$$\int_{S(P\mathcal{S})} d\mu_\Psi(u) \geq \left( \text{Tr}(P \gamma_\Psi^{(1)}) \right)^2.$$ 

(21)

**Proof.** The first inequality (20) is contained in [14, Lemma 3.4]. The second inequality (21) is established in the course of the proof of [14, Lemma 3.8]. \(\square\)
We will apply the above lemma with $P$ a spectral projector below an energy cut-off $L$ for the one-particle operator:

$$P := \mathbb{1}(h \leq L) \quad \text{with} \quad h := (i\nabla + A(x))^2 + V(x).$$  \hfill (22)

Note that Assumptions (3) ensure that

$$h \geq C^{-1}(1 - \Delta + |A(x)|^2 + V(x)) - C \geq C^{-1}(-\Delta + |x|^s) - C.$$  \hfill (23)

Therefore, we have a Cwikel-Lieb-Rosenblum type estimate (see [14, Lemma 3.3])

$$d := \dim(\mathbb{1}(h \leq L)) \leq CL^{1+2/s}.\hfill (24)$$

The first main improvement over our previous work [14] is a better way to control the error induced by using the finite-rank cut-off $P$. Using several Sobolev-type estimates on the interaction operator $w_N$ (Lemma 6 below), we obtain

**Lemma 4 (Second lower bound on the ground state energy).**

Let $\beta > 0$. For every $\delta \in (0, 1/2)$, there exists a constant $C_\delta > 0$ such that for all $N \geq 2$, $L \geq 1$ and for all wave functions $\Psi_N \in \mathcal{F}$:

$$\frac{\langle \Psi_N, H_N \Psi_N \rangle}{N} \geq \epsilon_{H,N} - C_\delta L^{1+\delta} \frac{d}{N} - \frac{C_\delta}{L^{1/4-\delta/2}} \text{Tr} \left( h\gamma^{(1)}_{\Psi_N} \right)^{1/4-\delta/2} \text{Tr} \left( h \otimes h\gamma^{(2)}_{\Psi_N} \right)^{1/2+\delta}.\hfill (25)$$

Lemma 4 provides a sharp lower bound to the ground state energy if we have a strong enough a-priori control of the error terms in the second line of (25). This is the other important improvement of the present paper.

**Lemma 5 (Moments estimates).**

Let $0 < \beta < 1$ and $\Psi_N \in \mathcal{F}$ be a ground state of $H_N$. For all $\epsilon \in (0, 1)$ we have

$$\text{Tr} \left( h\gamma^{(1)}_{\Psi_N} \right) \leq C \frac{1 + |\epsilon_{N,\epsilon}|}{\epsilon} \quad \text{and} \quad \text{Tr} \left( h \otimes h\gamma^{(2)}_{\Psi_N} \right) \leq C \left( \frac{1 + |\epsilon_{N,\epsilon}|}{\epsilon} \right)^2\hfill (26)$$

where

$$\epsilon_{N,\epsilon} := N^{-1} \inf_{\Psi \in \mathcal{F}, \|\Psi\|=1} \left\langle \Psi, \left( H_N - \epsilon \sum_{j=1}^N h_j \right) \Psi \right\rangle.\hfill (27)$$

This is reminiscent of similar estimates used by Erdős, Schlein and Yau for the time-dependent problem [9, 7, 8]. Recently, related ideas were also adapted to the ground state problem in [20]. Note, however, that these previous applications were limited to the defocusing case $w \geq 0$. Then $|\epsilon_{N,\epsilon}|$ is clearly bounded independently of $N$ and the moments estimates above allow to derive the NLS theory for any $\beta < 1$ (an even larger range of $\beta$ can be dealt with when $A = 0$, using the methods of [17]).

In the focusing case, we do not obtain actual a priori bounds by Lemma 5, since the estimates depend on $|\epsilon_{N,\epsilon}|$, which is essentially of the same order of magnitude as $|\epsilon_N|$. The uniform bound $|\epsilon_{N,\epsilon}| \leq C$ will be obtained by a bootstrap argument: Lemma 2 provides the starting point, and then the bounds in Lemmas 4 and 5 can be improved step by step, provided (14) holds. Once stability of the second kind is proved, the convergence of the ground state energy (16) follows immediately from Lemma 4. The convergence of density matrices (17) is a consequence of the proof of (10) and the quantum de Finetti Theorem, just as in [14].
Organization of the paper. We will prove Lemma 5 in Section 3, then Lemma 4 in Section 4. The proof of the main Theorem 1 is concluded in Section 5. Appendix A contains the needed estimate to pass to the limit in the Hartree functional.

3. Moments estimates: Proof of Lemma 5

Since we can always add a constant to \( V \) if necessary, from now on we will assume that \( V \geq 1 \), and hence \( h := (i\nabla + A(x))^2 + V(x) \geq 1 \). We will need the following

Lemma 6 (Operator bounds for two-body interactions).
For every \( W \in L^1 \cap L^2(\mathbb{R}^2, \mathbb{R}) \), the multiplication operator \( W(x-y) \) on \( L^2((\mathbb{R}^2)^2) \) satisfies

\[
|W(x-y)| \leq C\|W\|_{L^2} h_x, \\
|W(x-y)| \leq C\delta\|W\|_{L^1}(h_x h_y)^{1/2+\delta}, \quad \forall \delta > 0, \\
\pm (h_x W(x-y) + W(x-y) h_x) \leq C\|W\|_{L^2} h_x h_y. 
\]

Lemma 6 is the 2D analogue of [20, Lemma 3.2]. The proof is similar and we omit it for shortness. Now we come to the

Proof of Lemma 5

Note that \( C \geq e_{H,N} \geq e_N \geq e_{N,\varepsilon} \), and hence \( |e_N| \leq C(1 + |e_{N,\varepsilon}|) \). Clearly

\[
H_{N,\varepsilon} := H_N - \varepsilon \sum_{j=1}^N h_j \geq Ne_{N,\varepsilon}. 
\]

Taking the expectation against \( \Psi_N \) and using the definition of the one-body density matrix we obtain the first inequality in (26) immediately. To obtain the second inequality in (26), we use the ground state equation

\[
H_N \Psi_N = N e_N \Psi_N
\]

to write

\[
\frac{1}{N^2} \left\langle \Psi_N, \left( \sum_{j=1}^N h_j \right) H_N + H_N \left( \sum_{j=1}^N h_j \right) \right\rangle \Psi_N
= \frac{2e_N}{N} \left\langle \Psi_N, \sum_{j=1}^N h_j \Psi_N \right\rangle \leq C(1 + |e_{N,\varepsilon}|)^2. 
\]

Now we are after an operator lower bound on

\[
\frac{1}{N^2} \left( \sum_{j=1}^N h_j \right) H_N + \frac{1}{N^2} H_N \left( \sum_{j=1}^N h_j \right) = \frac{2}{N^2} \left( \sum_{j=1}^N h_j \right)^2
+ \frac{1}{N^2(N-1)} \sum_{i=1}^N \sum_{j<k} (h_i w_N(x_j - x_k) + w_N(x_j - x_k) h_i). 
\]

For every \( i = 1, 2, ..., N \), we have

\[
\frac{1}{N-1} \sum_{i \neq j}^N w_N(x_j - x_k) = H_{N,\varepsilon} - (1 - \varepsilon) \sum_{j=1}^N h_j - \frac{1}{N-1} \sum_{j \neq i}^N w_N(x_i - x_j) 
\geq Ne_{N,\varepsilon} - \left( 1 - \varepsilon + \frac{N^3}{N} \right) \sum_{j=1}^N h_j
\]

(34)
where we have used $H_{N,\varepsilon} \geq N\varepsilon h_N$ and applied (23) to obtain $w_N(x_i - x_j) \leq CN^\beta h_j$. Note that both sides of (34) commute with $h_i$. Therefore, we can multiply (34) with $h_i$ and then take the sum over $i$ to obtain

$$\frac{1}{N^2(N-1)} \sum_{i=1}^{N} \sum_{i\neq j<k \neq i} (h_i w_N(x_j - x_k) + w_N(x_j - x_k)h_i) \geq \frac{2\varepsilon N}{N} \sum_{j=1}^{N} h_j - \frac{2}{N^2} \left(1 - \varepsilon + \frac{CN^\beta}{N}\right) \left(\sum_{j=1}^{N} h_j\right)^2.$$  \hfill (35)

On the other hand, for every $j \neq k$, by (30) we have

$$h_j w_N(x_j - x_k) + w_N(x_j - x_k)h_j \geq -CN^\beta h_j h_k.$$  \hfill (36)

Inserting (35) and (36) into (33), we find the operator bound

$$\frac{1}{N^2} \left(\sum_{j=1}^{N} h_j\right) H_N + \frac{1}{N^2} H_N \left(\sum_{j=1}^{N} h_j\right) \geq \frac{2}{N^2} \left(\varepsilon - \frac{CN^\beta}{N}\right) \left(\sum_{j=1}^{N} h_j\right)^2 - \frac{C(1 + |\varepsilon N,\varepsilon|)}{2} \sum_{j=1}^{N} h_j.$$  \hfill (37)

Taking the expectation against $\Psi_N$ and using the first inequality in (26), we get

$$\frac{1}{N^2} \left\langle \Psi_N, \left(\sum_{j=1}^{N} h_j\right) H_N + H_N \left(\sum_{j=1}^{N} h_j\right) \right\rangle \Psi_N \geq \frac{2}{N^2} \left(\varepsilon - \frac{CN^\beta}{N}\right) \left(\sum_{j=1}^{N} h_j\right)^2 - \frac{C(1 + |\varepsilon N,\varepsilon|)}{\varepsilon}.$$

Putting (32) and (38) together, we deduce that

$$\frac{2}{N^2} \left(\varepsilon - \frac{CN^\beta}{N}\right) \left\langle \Psi_N, \left(\sum_{j=1}^{N} h_j\right)^2 \Psi_N \right\rangle \leq \frac{C(1 + |\varepsilon N,\varepsilon|)}{\varepsilon}.$$

If $\beta < 1$, then $\varepsilon - CN^\beta \geq \varepsilon/2 > 0$ for large $N$. Therefore, we conclude

$$\frac{1}{N^2} \left\langle \Psi_N, \left(\sum_{j=1}^{N} h_j\right)^2 \Psi_N \right\rangle \leq \frac{C(1 + |\varepsilon N,\varepsilon|)}{\varepsilon^2}$$

and the second inequality in (26) follows by definition of the two-body density matrix. \hfill $\Box$

4. LOWER BOUND VIA DE FINETTI: PROOF OF LEMMA 11

Again we can assume without loss of generality that $V \geq 1$, and hence $h \geq 1$. Take an arbitrary wave function $\Psi_N \in \mathcal{H}^N$. We have

$$\frac{\langle \Psi_N, H_N \Psi_N \rangle}{N} = \text{Tr} \left( K_2 \Psi_N \right)$$

where $K_2 = \frac{1}{2} \left(h_x + h_y + w_N(x - y)\right)$. 

\[ \]
Let $\Psi_N$ be a many-body wave function and $d\mu_{\Psi_N}$ the associated de Finetti measure defined in Lemma 3 with the projector $P$ as in (22). We write

$$\text{Tr} \left( K_2 \gamma_{\Psi_N}^{(2)} \right) = \int \langle u \otimes 2, K_2 u \otimes 2 \rangle d\mu_{\Psi_N}(u) + \text{Tr}(K_2(\gamma_{\Psi_N}^{(2)} - P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2))$$

and bound the right side from below term by term.

**Main term.** By the variational principle we have

$$\int \langle u \otimes 2, K_2 u \otimes 2 \rangle d\mu_{\Psi_N}(u) = \int \mathcal{E}_{H,N}(u)d\mu_{\Psi_N}(u) \geq \varepsilon_{H,N} \int d\mu_{\Psi_N}. \quad (41)$$

On the other hand, using (21) and $Q \leq L^{-1}h$ with $Q := 1 - P$, we have

$$\int d\mu_{\Psi_N} \geq \left( \text{Tr} \left( P_{\gamma_{\Psi_N}^{(1)}} \right) \right)^2 = \left( 1 - \text{Tr} \left( Q_{\gamma_{\Psi_N}^{(1)}} \right) \right)^2 \geq 1 - 2 \text{Tr} \left( Q_{\gamma_{\Psi_N}^{(1)}} \right) \geq 1 - 2L^{-1} \text{Tr} \left( h_{\gamma_{\Psi_N}^{(1)}} \right).$$

Since $|\varepsilon_{H,N}| \leq C$, (41) reduces to

$$\int \langle u \otimes 2, K_2 u \otimes 2 \rangle d\mu_{\Psi_N}(u) \geq \varepsilon_{H,N} - CL^{-1} \text{Tr}(h_{\gamma_{\Psi_N}^{(1)}}). \quad (42)$$

**First error term.** Using $Ph \leq LP$ and Lemma 3 we find that

$$\left| \text{Tr} \left( (h_1 + h_2) \left( P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2 - \int |u \otimes 2\rangle \langle u \otimes 2| d\mu_{\Psi_N}(u) \right) \right) \right| \leq CL \frac{d}{N}.$$ 

On the other hand, using Equation (24), we have

$$P \otimes 2 |w_N(x_1 - x_2)| \leq C_3((Ph)_1 \otimes (Ph)_2)^{1+2\delta} \leq CL^{1+2\delta} P \otimes 2$$

for all $\delta > 0$. Therefore, using Lemma 3 again, we find

$$\left| \text{Tr} \left( w_N \left( P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2 - \int |u \otimes 2\rangle \langle u \otimes 2| d\mu_{\Psi_N}(u) \right) \right) \right| \leq C_3 L^{1+2\delta} \frac{d}{N}.$$ 

Thus for all $\delta > 0$,

$$\text{Tr} \left( K_2 \left( P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2 - \int |u \otimes 2\rangle \langle u \otimes 2| d\mu_{\Psi_N}(u) \right) \right) \geq -C_3 L^{1+2\delta} \frac{d}{N}, \quad (43)$$

**Second error term.** Since $h$ commutes with $P$ and $h \geq hP$, we have

$$\text{Tr} \left( (h_1 + h_2)(\gamma_{\Psi_N}^{(2)} - P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2) \right) = \text{Tr} \left( \left( (h_1 + h_2) - P \otimes 2 (h_1 + h_2) P \otimes 2 \right) \gamma_{\Psi_N}^{(2)} \right) \geq 0.$$ 

Using the Cauchy-Schwarz inequality for operators

$$\pm(AB + B^*A^*) \leq \eta^{-1} AA^* + \eta B^* B, \quad \forall \eta > 0,$$

we find that

$$\pm 2 \left( \gamma_{\Psi_N}^{(2)} - P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2 \right)$$

$$= \pm \left( (1 - P \otimes 2) \gamma_{\Psi_N}^{(2)} + \gamma_{\Psi_N}^{(2)} (1 - P \otimes 2) + P \otimes 2 \gamma_{\Psi_N}^{(2)} (1 - P \otimes 2) + (1 - P \otimes 2) \gamma_{\Psi_N}^{(2)} P \otimes 2 \right)$$

$$\leq 2 \eta^{-1} (1 - P \otimes 2) \gamma_{\Psi_N}^{(2)} (1 - P \otimes 2) + \eta (\gamma_{\Psi_N}^{(2)} + P \otimes 2 \gamma_{\Psi_N}^{(2)} P \otimes 2)$$


for all $\eta > 0$. Taking the trace against $(w_N)_{\pm}$ and optimizing over $\eta > 0$ we find that

$$
\text{Tr}(w_N (\gamma_{\Phi_N}^{(2)} - P^{\otimes 2} \gamma_{\Phi_N}^{(2)} P^{\otimes 2})) \geq -\sqrt{2} \left( \text{Tr} \left( |w_N| (\gamma_{\Phi_N}^{(2)} + P^{\otimes 2} \gamma_{\Phi_N}^{(2)} P^{\otimes 2}) \right) \right)^{1/2} \\
\times \left( \text{Tr} \left( |w_N| (1 - P^{\otimes 2}) \gamma_{\Phi_N}^{(2)} (1 - P^{\otimes 2}) \right) \right)^{1/2}.
$$

(44)

Using again Equation (29) and the elementary fact

$$
t^r = \inf_{\eta > 0} \left( r \eta^{-1} t + (1 - r) \eta^{r/(1-r)} \right)
$$

for all $t \geq 0, r \in (0, 1)$

(45)

we get

$$
|w_N(x - y)| \leq C_\delta (h_x h_y)^{1/2+\delta} \leq C_\delta (\eta^{-1} h_x h_y + \eta^{1+2\delta})
$$

for all $\delta \in (0, 1/2), \eta > 0$.

Taking the trace against $\gamma_{\Phi_N}^{(2)} + P^{\otimes 2} \gamma_{\Phi_N}^{(2)} P^{\otimes 2}$ and optimizing over $\eta > 0$ (cf. (45)), we get

$$
\text{Tr} \left( |w_N| (\gamma_{\Phi_N}^{(2)} + P^{\otimes 2} \gamma_{\Phi_N}^{(2)} P^{\otimes 2}) \right) \leq 2C_\delta \left( \text{Tr} \left( h \otimes h \gamma_{\Phi_N}^{(2)} \right) \right)^{1/2+\delta}
$$

for all $\delta \in (0, 1/2)$. Similarly, from (29), (45) and $Q \leq L^{-1} h$, we find that

$$
(1 - P^{\otimes 2}) |w_N|(1 - P^{\otimes 2}) \leq C_\delta (1 - P^{\otimes 2}) (h \otimes h)^{1/2+\delta} (1 - P^{\otimes 2})
$$

$$
\leq C_\delta \left[ Q h^{1/2+\delta} \otimes h^{1/2+\delta} + h^{1/2+\delta} \otimes Q h^{1/2+\delta} \right]
$$

$$
\leq \frac{C_\delta}{L^{1/2-\delta}} \left[ h \otimes h^{1/2+\delta} + h^{1/2+\delta} \otimes h \right]
$$

$$
\leq \frac{C_\delta}{L^{1/2-\delta}} \left[ \eta^{-1} h \otimes h + \eta^{1+2\delta} (h \otimes 1 + 1 \otimes h) \right]
$$

for all $\delta \in (0, 1/2)$ and $\eta > 0$. Taking the trace against $\gamma_{\Phi_N}^{(2)}$ and optimizing over $\eta > 0$ we deduce that

$$
\text{Tr} \left( |w_N| (1 - P^{\otimes 2}) \gamma_{\Phi_N}^{(2)} (1 - P^{\otimes 2}) \right) \leq \frac{C_\delta}{L^{1/2-\delta}} \left( \text{Tr} \left( h \gamma_{\Phi_N}^{(1)} \right) \right)^{1/2-\delta} \left( \text{Tr} \left( h \otimes h \gamma_{\Phi_N}^{(2)} \right) \right)^{1/2+\delta}
$$

for all $\delta \in (0, 1/2)$. Therefore, it follows from (44) that

$$
\text{Tr}(w_N (\gamma_{\Phi_N}^{(2)} - P^{\otimes 2} \gamma_{\Phi_N}^{(2)} P^{\otimes 2})) \geq -\frac{C_\delta}{L^{1/4-\delta/2}} \left( \text{Tr} \left( h \gamma_{\Phi_N}^{(1)} \right) \right)^{1/4-\delta/2} \left( \text{Tr} \left( h \otimes h \gamma_{\Phi_N}^{(2)} \right) \right)^{1/2+\delta}.
$$

(46)

**Summary.** Inserting the estimates (22), (13) and (16) in (10) we find the desired lower bound. \qed

5. **Final energy estimate: Proof of Theorem 1**

We again assume, without loss of generality, that $V \geq 1$. We apply Lemma 4 to a ground state $\Psi_N$ of $H_N$, then insert the dimension estimate (21) and the results of Lemma 5 (recall the definition (27)). This gives

$$
\epsilon_{H,N} \geq \epsilon_N \geq \epsilon_{H,N} - C_\delta \left( \frac{L^{2+2/\delta+2\delta}}{N} + \frac{1}{L^{1/4-\delta/2}} \left( 1 + \frac{\epsilon_{N,\epsilon}}{\epsilon} \right)^{5/4+3\delta/2} \right)
$$

(47)

for all $\epsilon > 0, \delta \in (0, 1/2), N \geq 2$ and $L \geq 1$. 

Stability of the second kind. We will deduce from (47) that $|e_{N,\varepsilon}| \leq C$ for $\varepsilon > 0$ small, provided (14) holds. Using (47) with $w$ replaced by $(1 - \varepsilon)w$, we have

\[ e_{H,N}^\varepsilon \geq e_{N,\varepsilon} \geq e_{H,N}^\varepsilon - C_\delta \left( \frac{L^{2+2/s+2\delta}}{N} + \frac{1}{L^{1/4-\delta/2}} \left( \frac{1 + |e_{N,\varepsilon}'|}{\varepsilon'} \right)^{5/4+3\delta/2} \right) \]  

(48)

for all $1 > \varepsilon' > \varepsilon > 0$ and $\delta \in (0, 1/2)$, where $e_{H,N}^\varepsilon$ is the ground state energy of the Hartree functional with $h$ replaced by $(1 - \varepsilon)h$ (similarly as in (27)). Using Assumption (13), Lemma 7 and the diamagnetic inequality $\langle u, hu \rangle \geq \int |\nabla u|^2$, we find that there exists some $\varepsilon_0 > 0$ (depending only on $w$) such that

\[ e_{H,N}^\varepsilon \geq -C \]  

for all $0 \leq \varepsilon < \varepsilon_0$. (49)

We make the induction hypothesis (labeled $I_\eta$)

\[ \limsup_{N \to \infty} \frac{|e_{N,\varepsilon}|}{1 + N^\eta} < \infty \]  

for all $0 \leq \varepsilon < \varepsilon_0$. (50)

Note that $I_\eta$ holds for $\eta = 2\beta - 1$ by Lemma 2, and we ultimately aim at proving $I_0$. From (47) and (49), by choosing $L = N^\tau$ with $\tau > 0$, we deduce that if $I_\eta$ holds for some $\eta \leq 2\beta - 1$, then $I_{\eta'}$ also holds provided that

\[ \eta' > \max \left\{ \tau(2 + 2/s) - 1, (5\eta - \tau)/4 \right\} \]  

for some $\tau > 0$. (51)

With the optimal choice $\tau = s(5\eta + 4)/(9s + 8)$, the requirement (51) reduces to

\[ \eta' > \eta - \frac{s - \eta(s + 2)}{9s + 8}. \]  

(52)

When $\beta < (s + 1)/(s + 2)$, we can choose a constant $c$ such that

\[ 0 < c < \frac{s - (2\beta - 1)(s + 2)}{9s + 8} \]

and it is clear that (52) holds with $\eta' = \eta - c$ because $\eta \leq 2\beta - 1$. Thus we have shown that $I_\eta$ implies $I_{\eta - c}$ for some constant $c > 0$ independent of $\eta$. Repeating the argument sufficiently many times we finally deduce that $I_0$ holds, which is the desired stability bound.

Conclusion. Now, using $|e_{N,\varepsilon}| \leq C$ for $\varepsilon > 0$ small, (47) reduces to

\[ e_{H,N} \geq e_N \geq e_{H,N} - C_\delta \left( \frac{L^{2+2/s+2\delta}}{N} + \frac{1}{L^{1/4-\delta/2}} \right) \]  

(53)

for all $\delta \in (0, 1/2)$ and $L \geq 1$. By choosing $L = N^{4/(9s + 8)}$ we conclude that

\[ e_{H,N} \geq e_N \geq e_{H,N} - C_\alpha N^{-\alpha} \]  

(54)

for every $0 < \alpha < s/(9s + 8)$. The desired energy convergence (16) follows from (54) and $\lim_{N \to \infty} e_{H,N} = e_{\text{NLS}}$ (see Appendix A). Once the convergence of the energy is established, the convergence of states (17) follows exactly as in [14, Section 4.3], and we omit the details.

**Appendix A. From Hartree to NLS**

Here we prove an elementary lemma which, together with the variational principle, implies that $\lim_{N \to \infty} e_{H,N} = e_{\text{NLS}}$. 
Lemma 7 (Limit of the Hartree interaction energy).
For every $w \in L^1(\mathbb{R}^2)$ with $\int w = a$,
\[
\lim_{\lambda \to \infty} \sup_{u \in H^1} \|u\|_{L^4}^{-1} \left| \iint |u(x)|^2 \lambda^3 w(\lambda(x-y)) |u(y)|^2 \, dx \, dy - a \int |u(x)|^4 \, dx \right| = 0.
\]

Proof. It suffices to consider the case when $u \geq 0$. By introducing the variable $z = \lambda(x-y)$, we can write
\[
\iint |u(x)|^2 \lambda^3 w(\lambda(x-y)) |u(y)|^2 \, dx \, dy - a \int |u(x)|^4 \, dx = \iint |u(x)|^2 w(z) \left( |u(x-\lambda^{-1}z)|^2 - |u(x)|^2 \right) \, dx \, dz.
\]
Now we pick $L > 0$ and decompose
\[w(z) = \mathbb{1}(|z| > L) w(z) + \mathbb{1}(|z| \leq L) w(z).\]

By the Cauchy-Schwarz inequality
\[2 |u(x)|^2 |u(x-\lambda^{-1}z)|^2 \leq |u(x)|^4 + |u(x-\lambda^{-1}z)|^4\]
and the Sobolev’s embedding $\|u\|_{L^4} \leq C \|u\|_{H^1}$ we have
\[
\left| \iint |u(x)|^2 \mathbb{1}(|z| > L) w(z) \left( |u(x-\lambda^{-1}z)|^2 - |u(x)|^2 \right) \, dx \, dz \right| 
\leq \iint \left( \frac{3}{2} |u(x)|^4 + \frac{1}{2} |u(x-\lambda^{-1}z)|^4 \right) \mathbb{1}(|z| > L) |w(z)| \, dx \, dz 
= 2 \|u\|_{L^4}^4 \int_{|z| > L} |w(z)| \, dz 
\leq C \|u\|_{L^4}^4 \int_{|z| > L} |w(z)| \, dz. \quad (56)
\]

On the other hand, note that
\[
||u(x-\lambda^{-1}z)|^2 - |u(x)|^2| = \left| \int_0^1 (-\lambda^{-1}z) \cdot (\nabla |u|^2) (x - t \lambda^{-1}z) \, dt \right| 
\leq 2 \lambda^{-1} |z| \int_0^1 |\nabla u(x-t \lambda^{-1}z)| \cdot |u(x-t \lambda^{-1}z)| \, dt
\]
where we have used $|\nabla (u^2)| \leq 2 |\nabla u| |u|$ in the last estimate. Combining with Fubini’s theorem and Sobolev’s inequality $\|u\|_{L^6} \leq C \|u\|_{H^1}$, we find that
\[
\left| \iint |u(x)|^2 \mathbb{1}(|z| \leq L) w(z) \left( |u(x-\lambda^{-1}z)|^2 - |u(x)|^2 \right) \, dx \, dz \right| 
\leq 2 \lambda^{-1} L \int_0^1 \int |w(z)| \left( \int |u(x)|^2 |\nabla u(x-\lambda^{-1}z)| \cdot |u(x-\lambda^{-1}z)| \, dx \right) \, dz \, dt 
\leq 2 \lambda^{-1} L \int_0^1 \int |w(z)| \left( \int |u(x)|^6 \, dx \right)^{1/3} \left( \int |\nabla u(x-\lambda^{-1}z)|^2 \, dx \right)^{1/2} \times 
\times \left( \int |u(x-\lambda^{-1}z)|^6 \, dx \right)^{1/6} \, dz \, dt 
\leq C \lambda^{-1} L \|u\|_{H^1}^4 \|w\|_{L^1}. \quad (58)
\]

From (55), (56) and (58), it follows that
\[
\left\| u \right\|_{H^4} - 4H_1 \left| \int \int |u(x)|^2 \lambda^3 w(\lambda(x - y))|u(y)|^2 dxdy - a \int |u(x)|^4 dx \right|
\leq C \left( \int \left| w(z) \right| + \lambda^{-1} L \left\| w \right\|_{L^1} \right).
\]

The conclusion follows by choosing \( 1 \ll L \ll \lambda \) (for example \( L = \sqrt{\lambda} \)).

References

[1] M. H. Anderson, J. R. Ensher, M. R. Matthews, C. E. Wieman, and E. A. Cornell, Observation of Bose-Einstein Condensation in a Dilute Atomic Vapor, Science, 269 (5221) (1995), pp. 198–201.

[2] W. Aschbacher, J. Fröhlich, G. Graf, K. Schnee, and M. Troyer, Symmetry breaking regime in the nonlinear Hartree equation, J. Math. Phys., 43 (2002), pp. 3879–3891.

[3] N. Benedikter, M. Porta, and B. Schlein, Effective Evolution Equations from Quantum Dynamics, Preprint (2015) arXiv:1502.02498, (2015).

[4] C. Boccato, S. Cenatiempo, and B. Schlein, Quantum many-body fluctuations around nonlinear Schrödinger dynamics, Preprint (2015) arXiv:1509.08387.

[5] X. Chen and J. Holmer, The rigorous derivation of the 2d cubic focusing NLS from quantum many-body evolution, Preprint (2015) arXiv:1508.07675.

[6] K. B. Davis, M. O. Mewes, M. R. Andrews, N. J. van Druten, D. S. Durfee, D. M. Kurn, and W. Ketterle, Bose-Einstein Condensation in a Gas of Sodium Atoms, Phys. Rev. Lett., 75 (1995), pp. 3969–3973.

[7] L. Erdős, B. Schlein, and H.-T. Yau, Derivation of the cubic non-linear Schrödinger equation from quantum dynamics of many-body systems, Invent. Math., 167 (2007), pp. 515–614.

[8] Derivation of the Gross-Pitaevskii equation for the dynamics of Bose-Einstein condensate, Ann. of Math. (2), 172 (2010), pp. 291–370.

[9] L. Erdős and H.-T. Yau, Derivation of the nonlinear Schrödinger equation from a many body Coulomb system, Adv. Theor. Math. Phys., 5 (2001), pp. 1169–1205.

[10] R. L. Frank, Ground states of semi-linear PDE, Lecture notes from the “Summer School on Current Topics in Mathematical Physics”, CIRM Marseille, Sept. 2013.

[11] Y. Guo and R. Seiringer, On the Mass Concentration for Bose-Einstein Condensates with Attractive Interactions, Lett. Math. Phys., 104 (2014), pp. 141–156.

[12] M. Lewin, Mean-Field limit of Bose systems: rigorous results, Preprint (2015) arXiv:1510.04407.

[13] M. Lewin, P. T. Nam, and N. Rougerie, Derivation of Hartree’s theory for generic mean-field Bose gases, Adv. Math., 254 (2014), pp. 570–621.

[14] The mean-field approximation and the non-linear Schrödinger functional for trapped Bose gases, Trans. Amer. Math. Soc, in press. arXiv:1405.3220 (2014).

[15] M. Lewin, P. T. Nam, and B. Schlein, Fluctuations around Hartree states in the mean-field regime, Amer. J. Math., in press (2014).

[16] E. H. Lieb, R. Seiringer, J. P. Solovej, and J. Yngvason, The mathematics of the Bose gas and its condensation, Oberwolfach Seminars, Birkhäuser, 2005.

[17] E. H. Lieb, R. Seiringer, and J. Yngvason, A Rigorous Derivation of the Gross-Pitaevskii Energy Functional for a Two-dimensional Bose Gas, Comm. Math. Phys., 224 (2001), pp. 17–31.

[18] M. Maeda, On the symmetry of the ground states of nonlinear Schrödinger equation with potential, Adv. Nonlinear Stud., 10 (2010), pp. 895–925.

[19] P. Nam and M. Napiórkowski, Bogoliubov correction to the mean-field dynamics of interacting bosons, Preprint (2015) arXiv:1509.04631.

[20] P. Nam, N. Rougerie, and R. Seiringer, Ground states of large Bose systems: The Gross-Pitaevskii limit revisited, arXiv:1503.07061.

[21] N. Rougerie, De Finetti theorems, mean-field limits and Bose-Einstein condensation, Lecture Notes for a course at LMU, Munich (2014). arXiv:1506.05263.

[22] R. Seiringer, Gross-Pitaevskii theory of the rotating Bose gas, Commun. Math. Phys., 229 (2002), pp. 491–509.
[23] M. I. Weinstein, *Nonlinear Schrödinger equations and sharp interpolation estimates*, Comm. Math. Phys., 87 (1983), pp. 567–576.

[24] J. Zhang, *Stability of Attractive Bose-Einstein Condensates*, J. Stat. Phys., 101 (2000), pp. 731–746.

CNRS & Université Paris-Dauphine, CEREMADE (UMR 7534), Place de Lattre de Tassigny, F-75775 PARIS Cedex 16, France
E-mail address: mathieu.lewin@math.cnrs.fr

IST Austria, Am Campus 1, 3400 Klosterneuburg, Austria
E-mail address: pnam@ist.ac.at

Université Grenoble 1 & CNRS, LPMMC (UMR 5493), B.P. 166, F-38042 Grenoble, France
E-mail address: nicolas.rougerie@grenoble.cnrs.fr