

Project Thesis

Solving Cahn Hilliard Equation

Isak Hammer

April 6, 2022



1 Introduction

PLAN FOR REPORT

1) Introduction

2) DG for poission problem

- classical DG
- (Sability/ apriori error analysis)
- (numerical experiments)
- HDG for Possion Equation

3) Biharmonic Equation (Main part)

- (CIP for biharmonic equation)
- Hybridized CIP for biharmonic equation
- (Stability/ Error Estimate)
- Numerical Experiments
 - * Manufactured solution
 - * Convergence rate
 - * Condition number (h^{-4})

4) Cahn-Hilliard Equation

- Combine CIP Biharmonic with Cahn Hilliard

5) Possible Extensions:

- Compare with mixed formulation

2 DG for Possion Problem

2.1 Possion Problem

Lets define the problem

$$\begin{aligned} -\varepsilon \nabla u &= f & \text{in } \Omega \\ u &= u_D & \text{on } \Gamma_D \\ \partial_n u &= g & \text{on } \Gamma_N \\ \partial_n u + \beta u &= h & \text{on } \Gamma_R \end{aligned}$$

Here is $\partial\Omega = \Gamma_D \cup \Gamma_N \cup \Gamma_R$.

2.2 Classical DG

2.3 Hybrid DG Method

We want to write this on a weak form. Let the spaces we work on be

$$H^1(\mathcal{T}_h) = \{u \in L^2(\Omega), u \in H^1(T) \forall T \in \mathcal{T}_h\}$$

For the problem to be discontinuous do we define the trial and test function to be $u \in H^1(\Omega)$ and $v \in H^1(\mathcal{T}_h)$. Thus,

$$-\sum_{T \in \mathcal{T}_h} \int_T \varepsilon \nabla^2 u \cdot v dx = \sum_{T \in \mathcal{T}_h} \left\{ \int_T \varepsilon \nabla u \nabla v dx - \int_{\partial T} \varepsilon \cdot \partial_n u \cdot v ds \right\} = \sum_{T \in \mathcal{T}_h} \int_T f \cdot v dx. \quad (1)$$

But we want to introduce the shorter notation equivalently such that

$$\sum_{T \in \mathcal{T}_h} \{ \varepsilon (\nabla u, \nabla v)_T - \varepsilon \langle \partial_n u, v \rangle_{\partial T} \} = \sum_{T \in \mathcal{T}_h} (f, v). \quad (2)$$

Where $\langle \cdot, \cdot \rangle$ is the surface integral operator. Before we continue we want to introduce an alternative method to integrate using edges. Let $v_F \in L^2(\mathcal{F}_h)$ for the set of all facets \mathcal{F}_h . Now the surface integral can be rewritten such that

$$\sum_{T \in \mathcal{T}_h} \varepsilon \langle \partial_n u, v_F \rangle = \sum_{E \in \mathcal{F}^{int}} \varepsilon \langle \partial_{n^+} u, v_F \rangle_E + \varepsilon \langle \partial_{n^-} u, v_F \rangle_E + \sum_{E \in \mathcal{F}^{ext}} \varepsilon \langle \partial_n u, v_F \rangle. \quad (3)$$

Here we are using the definitions n^+ and n^- illustrated using figure 1. Let's define some crucial spaces for the DG method

$$V = \{(u, u_F) : u \in H^2(\mathcal{T}_h) \cap H^1(\Omega), u_F \in L^2(\mathcal{F}_h)\}$$

$$V_h = \{(u, u_F) : u \in \mathcal{P}^k(T) \forall T \in \mathcal{T}_h, u_F \in \mathcal{P}^k(E) \forall E \in \mathcal{F}_h\}$$

and now including Dirichlet conditions using the previous definition

$$V_D = \{(u, u_F) \in V, u_F = u_D \text{ on } \Gamma_D\} \quad V_{h,D} = \{(u, u_F) \in V_h, u_F = u_D \text{ on } \Gamma_D\}$$

$$V_0 = \{(u, u_F) \in V, u_F = 0 \text{ on } \Gamma_D\} \quad V_{h,0} = \{(u, u_F) \in V_h, u_F = 0 \text{ on } \Gamma_D\}$$

Defining $(u, u_F) \in V_D$ and $(v, v_F) \in V_0$. Now adding (2) and (3) can we easily see that

$$\sum_{T \in \mathcal{T}_h} \{\varepsilon (\nabla u, \nabla v)_T\} = \sum_{T \in \mathcal{T}_h} (f, v)_T + \sum_{E \in \mathcal{F}^{int}} \varepsilon \langle \partial_{n^+} u, v_F \rangle_E + \varepsilon \langle \partial_{n^-} u, v_F \rangle_E + \sum_{E \in \mathcal{F}^{ext}} \varepsilon \langle \partial_n u, v_F \rangle. \quad (4)$$

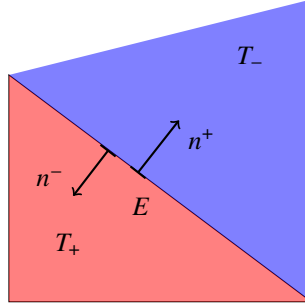


Figure 1: Edge E shared by the triangles T_- and T_+ and the normal unit vectors n^+ and n^- .

Applying the Neumann conditions on Γ_N and Γ_R , can the condition on the exterior facets be rewritten such that

$$\sum_{E \in \mathcal{F}^{ext}} \varepsilon \langle \partial_n u, v_F \rangle = \varepsilon \langle g, v_F \rangle_{\Gamma_N} + \varepsilon \langle h - \beta u, v_F \rangle_{\Gamma_R}$$

Keep in mind that we on the exterior boundaries define the integral so $\langle f, v_F \rangle_\Gamma = \int_\Gamma f \cdot v_F \cdot n ds$ for an arbitrary Neumann boundary function f on some surface Γ . Hence (4) ends up being

$$\sum_{T \in \mathcal{T}_h} \varepsilon (\nabla u, \nabla v)_T - \sum_{E \in \mathcal{F}^{int}} (\varepsilon \langle \partial_{n^+} u, v_F \rangle_E + \varepsilon \langle \partial_{n^-} u, v_F \rangle_E) + \beta \langle \varepsilon u, v_F \rangle_{\Gamma_R} = \sum_{T \in \mathcal{T}_h} (f, v)_T + \langle g, v_F \rangle_{\Gamma_N} + \langle h, v_F \rangle_{\Gamma_R}. \quad (5)$$

According to Lehrenfeld 2010 [1] at page 13 on equation (1.2.7) is (5) equivalent to

$$\sum_{T \in \mathcal{T}_h} (\varepsilon \nabla u, \nabla v)_T - \sum_{T \in \mathcal{T}_h} \langle \varepsilon \partial_n u, [\![v]\!] \rangle_{\partial T} + \beta \langle \varepsilon u, v_F \rangle_{\Gamma_R} = \sum_{T \in \mathcal{T}_h} (f, v)_T + \langle \varepsilon g, v_F \rangle_{\Gamma_N} + \langle \varepsilon h, v_F \rangle_{\Gamma_R} \quad (6)$$

Where, $u, u_F \in V_D$ and $v, v_F \in V_h$. Here is the jump defined simply as $[\![v]\!] = v - v_F$. Remember that $v_F = \text{tr}_{\partial T}(v)$. What we see is for (5) and (6) to be equivalent must this be true.

$$\sum_{T \in \mathcal{T}_h} \langle \varepsilon \partial_n u, [\![v]\!] \rangle_{\partial T} = \sum_{T \in \mathcal{T}_h} \langle \varepsilon \partial_n u, v \rangle_{\partial T} - \langle \varepsilon \partial_n u, v_F \rangle_{\partial T} = \sum_{E \in \mathcal{F}^{int}} \varepsilon (\langle \partial_{n^+} u, v_F \rangle_E + \langle \partial_{n^-} u, v_F \rangle_E). \quad (7)$$

Since $(u, u_F) \in V$ has to be continuous, hence the jump is $[\![u]\!] = 0$ for the correct solution. Hence, adding $-\langle \varepsilon \partial_n v, [\![u]\!] \rangle_{\partial T}$ for symmetry and $\tau_h \langle \varepsilon [\![u]\!], [\![v]\!] \rangle_{\partial T}$ for stability with some stabilization parameter τ_h for each $T \in \mathcal{T}_h$. This can be added to lhs on (6) such that,

$$\begin{aligned}
& \sum_{T \in \mathcal{T}_h} (\varepsilon \nabla u, \nabla v)_T - \sum_{T \in \mathcal{T}_h} \{ \langle \varepsilon \partial_n u, [v] \rangle_{\partial T} - \langle \varepsilon \partial_n v, [u] \rangle_{\partial T} + \tau_h \langle \varepsilon [u], [v] \rangle_{\partial T} \} \\
& \quad + \beta \langle \varepsilon u, v_f \rangle_{\Gamma_R} \\
& = \sum_{T \in \mathcal{T}_h} (f, v) + \langle \varepsilon g, v_F \rangle_{\Gamma_N} + \langle \varepsilon h, v_F \rangle_{\Gamma_R}
\end{aligned} \tag{8}$$

Finally, we can now construct the discrete system. Let now $u, u_F \in V_{h,D}$ and $v, v_F \in V_{h,0}$ be the discretized spaces. Using what we have in (6) we can define

$$\begin{aligned}
F(v, v_F) &= \sum_{T \in \mathcal{T}_h} (f, v) + \langle \varepsilon g, v_F \rangle_{\Gamma_N} + \langle \varepsilon h, v_F \rangle_{\Gamma_R} \\
B(u, u_F, v, v_F) &= \sum_{T \in \mathcal{T}_h} (\varepsilon \nabla u, \nabla v)_T - \sum_{T \in \mathcal{T}_h} \{ \langle \varepsilon \partial_n u, [v] \rangle_{\partial T} - \langle \varepsilon \partial_n [u] \rangle_{\partial T} + \tau_h \langle \varepsilon [u], [v] \rangle_{\partial T} \} + \beta \langle \varepsilon u, v_F \rangle_{\Gamma_R}
\end{aligned}$$

Hence, the numerical method must solve

$$B(u, u_F, v, v_F) = F(v, v_F). \tag{9}$$

3 C^0 Interior Penalty Method for Biharmonic Equation

3.1 Introduction of the Boundary Value Problem

In this section do we want to establish a numerical method to fourth order equations. Instead of embarking on the special case of surface PDE described in (19) can we establish a general numerical theory on \mathbb{R}^2 , which we later can generalize on closed surface later. Assume that we restrict ourself to a compact surface $\Omega \in \mathbb{R}^2$ and let $f \in L^2(\Omega)$ as defined in 5.1. Let say we want to solve the equation on the form.

$$\begin{aligned} \Delta^2 u - \beta \Delta u + \gamma u &= f \quad \beta, \gamma \geq 0 \\ \frac{\partial u}{\partial n} &= 0 \quad \text{on } \Omega \\ \frac{\partial \Delta u}{\partial n} &= q \quad \text{on } \partial \Omega \end{aligned} \quad (10)$$

For convenience are the boundary condition q chosen to be defined via a $\phi \in H^4(\Omega)$ such that $q = \frac{\partial \Delta \phi}{\partial n}$ so $\frac{\partial \phi}{\partial n} = 0$ on $\partial \Omega$.

3.2 Weak Formulation

We want to rewrite (10) on weak formulation. Now define the Hilbert space

$$V = \left\{ v \in H^2(\Omega) : \frac{\partial v}{\partial n} = 0 \quad \text{on } \partial \Omega \right\}.$$

It can be shown [2] that a convinient form is to write it as

$$\begin{aligned} a(u, v) &= (f, v)_{L^2(\Omega)} - (q, v)_{L^2(\partial \Omega)} \\ &= \int_{\Omega} D^2 w : D^2 v dx + \int_{\Omega} \nabla w \nabla v dx + \int_{\Omega} \gamma w \cdot v dx. \end{aligned} \quad (11)$$

For all $\forall v \in V$, where

$$D^2 w : D^2 v = \sum_{i,j=1}^2 \frac{\partial^2 w}{\partial x_i \partial x_j} \cdot \frac{\partial^2 v}{\partial x_i \partial x_j}.$$

In fact, according to [2] can it be shown that the problem has a unique solution if and only if $\gamma > 0$. However, in the case where $\gamma = 0$ can we provoke a unique solution by introducing the condition

$$\int_{\Omega} f dx = \int_{\partial \Omega} q ds$$

Taking this into account can we expand the solution space such that

$$V^* = \begin{cases} V, & \text{if } \gamma > 0 \\ \{v \in V : v(p^*) = 0\}, & \text{if } \gamma = 0 \end{cases}$$

Where p^* is a corner in Ω . In fact, now all solutions of (11) exists in V^* .

3.3 Construction of C^0 Interior Penalty Method

We want to construct a C^0 interior penalty method based on C^0 Lagrange elements. Assume \mathcal{T}_h be a triangulation of Ω and V_h be the \mathcal{P}_2 Lagrange finite element space associated with \mathcal{T}_h

$$V_h = \left\{ v \in C(\overline{\Omega}) : v_T = v|_T \in \mathcal{P}_2(T) \quad \forall T \in \mathcal{T}_h \right\}$$

So that we can earn a similar space for the approximated solution space ,

$$V_h^* = \begin{cases} V_h, & \text{for } \gamma > 0 \\ \{v \in V_h : v(p^*) = 0\} & \text{for } \gamma = 0. \end{cases}$$

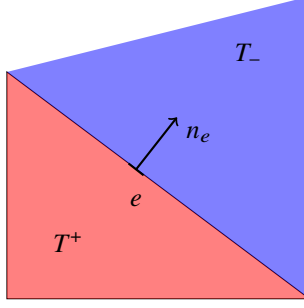


Figure 2: Edge e shared by the triangles T_- and T_+ and the normal unit vector n_e .

Here is p^* again a corner in Ω . Let us now generalize the Hilbert space as well to the approximated solution space by defining

$$H^k(\Omega, \mathcal{T}_h) = \{H^1(\Omega) : v_T \in H^k(T) \quad \forall T \in \mathcal{T}_h\}.$$

Now assume that that $e \in \mathcal{E}_h^i$ is shared between two triangles $T_-, T_+ \in \mathcal{T}_h$. Then we can assume that the unit normal from T_- to T_+ is described as n_e as illustrated in figure 2. Finally, we now want to define jumps internally,

$$\begin{aligned} \left\| \frac{\partial v_h}{\partial n_e} \right\| &= \frac{\partial v_{T_+}}{\partial n_e} \Big|_e - \frac{\partial v_{T_-}}{\partial n_e} \Big|_e, \quad \forall v \in H^2(\Omega, \mathcal{T}_h) \\ \left\| \frac{\partial^2 v_h}{\partial n_e^2} \right\| &= \frac{\partial^2 v_{T_+}}{\partial n_e^2} \Big|_e - \frac{\partial^2 v_{T_-}}{\partial n_e^2} \Big|_e \quad \forall v \in H^3(\Omega, \mathcal{T}_h). \end{aligned}$$

And similarly for means internally,

$$\begin{aligned} \left\{ \left\| \frac{\partial v_h}{\partial n_e} \right\| \right\} &= \frac{1}{2} \left(\frac{\partial v_{T_+}}{\partial n_e} \Big|_e + \frac{\partial v_{T_-}}{\partial n_e} \Big|_e \right) \quad \forall v \in H^2(\Omega, \mathcal{T}_h) \\ \left\{ \left\| \frac{\partial^2 v_h}{\partial n_e^2} \right\| \right\} &= \frac{1}{2} \left(\frac{\partial^2 v_{T_+}}{\partial n_e^2} \Big|_e + \frac{\partial^2 v_{T_-}}{\partial n_e^2} \Big|_e \right) \quad \forall v \in H^3(\Omega, \mathcal{T}_h), \end{aligned}$$

Let the edges along the boundary be defined as $e \in \mathcal{E}_h^b$ along a some boundary triangle \mathcal{T}_h . We can then define the jump and mean as

$$\begin{aligned} \left\| \frac{\partial v_h}{\partial n_e} \right\| &= -\frac{\partial v_T}{\partial n_e} \Big|_e \quad \forall v \in H^2(\Omega, \mathcal{T}_h) \\ \left\{ \left\| \frac{\partial^2 v_h}{\partial n_e^2} \right\| \right\} &= \frac{\partial v_T}{\partial n_e} \Big|_e \quad \forall v \in H^3(\Omega, \mathcal{T}_h) \end{aligned}$$

Using the results from [2] can we formulate the discrete formulation the boundary value problem (10) using C^0 interior penalty method. Our goals is to find a $u_h \in V_h^*$ such that this is true,

$$\mathcal{A}(u_h, v_h) = (f, v_h)_{L^2(\Omega)} - (q, v_h)_{L^2(\partial\Omega)} \quad \forall v_h \in V_h^*. \quad (12)$$

Where $w_h, v_h \in V_h$ and

$$\begin{aligned} \mathcal{A}(w_h, v_h) &= \sum_{T \in \mathcal{T}_h} \int_T D^2 w_h : D^2 v_h \\ &\quad + \sum_{e \in \mathcal{E}_h} \int_e \left\{ \left\| \frac{\partial^2 w_h}{\partial n_e^2} \right\| \right\} \left\| \frac{\partial v_h}{\partial n_e} \right\| ds \\ &\quad + \sum_{e \in \mathcal{E}_h} \left\{ \left\| \frac{\partial^2 v_h}{\partial n_e^2} \right\| \right\} \left\| \frac{\partial w_h}{\partial n_e} \right\| ds \\ &\quad + \sum_{e \in \mathcal{E}_h} \frac{\sigma}{|e|} \int_e \left\| \frac{\partial w_h}{\partial n_e} \right\| \left\| \frac{\partial v_h}{\partial n_e} \right\| ds \\ &\quad + \int_{\Omega} \beta \nabla w_h \cdot \nabla v_h dx + \int_{\Omega} \gamma w_h v_h dx. \end{aligned} \quad (13)$$

The notation $|e|$ is to describe the length of the edge e and $\sigma \geq 1$ is a penalty parameter.

3.4 Hybrid DG Biharmonic Equation

Let us again define the problem

$$\begin{aligned} \nabla^4 u &= f \quad \text{in } \Omega \\ \partial_n u &= \partial_n \nabla^2 u = 0 \quad \text{on } \partial\Omega \end{aligned} \quad (14)$$

In fact, we must also assume the solvability condition $\int_{\Omega} f dx = 0$ to obtain a unique solution according to equation (2.4) in Brenner [3], which also can be related to equation (3.4) in Gu [2].

Anyhow, let us first define the Hilbert space of the discrete solution

$$\begin{aligned} H^1(\mathcal{T}_h) &= \{v \in L_2(\Omega) : v|_T \in H^1(T) \forall T \in \mathcal{T}_h\} \\ V &= \{v \in H^2(\Omega) : \partial_n v = 0 \text{ and } \partial_n \nabla^2 v = 0 \text{ on } \partial\Omega\} \end{aligned}$$

Probably need to work more on this argumentation

Let us now define $u, v \in V$.

3.4.1 HDG Method

Let us now define our workspace using the spaces

$$\begin{aligned} V &= \{(u, u_F) : u \in H^4(\mathcal{T}_h) \cap H^1(\Omega)\} \\ V_h &= \{(u, u_F) : u \in \mathcal{P}^k(T) \forall T \in \mathcal{T}, u_F \in \mathcal{P}^k(E) \forall E \in \mathcal{F}_h\} \end{aligned}$$

and the ones including the null dirichlet conditions

$$\begin{aligned} V_0 &= \{(u, u_F) \in V : u = 0, u_F = 0 \text{ on } \partial\Omega\}, \\ V_{0,h} &= \{(u, u_F) \in V_h : u = 0, u_F = 0 \text{ on } \partial\Omega\}. \end{aligned}$$

Let $(u, u_F) \in V$

$$\begin{aligned} \sum_T (\nabla^4 u, v) &= \sum_T (\nabla^3 u, \nabla v)_T + \langle \partial_n \nabla^2 u, v \rangle_{\partial\Omega} \\ &= \sum_T (\nabla^2 u, \nabla^2 v)_T - \langle \partial_n \nabla u, \nabla v \rangle_{\partial T} + \langle \partial_n \nabla^2 u, v \rangle_{\partial T} \end{aligned}$$

3.4.2 Basic DG method

Let $w, v \in H^4(T)$. Using the same method as in equation (3.6) in [2] can we deduce that for every triangle $T \in \mathcal{F}_h$

$$\begin{aligned} (\nabla^4 w, v)_T &= \langle \partial_n \nabla^2 w, v \rangle_{\partial T} - (\nabla(\nabla^2 w), \nabla v)_T \\ &= (D^2 w, D^2 v)_T + \langle \partial_n \nabla^2 w, v \rangle_{\partial T} - \langle \partial_n \nabla w, \nabla v \rangle_{\partial T} \\ &= (D^2 w, D^2 v)_T - \langle \partial_{nt} w, \partial_t v \rangle_{\partial T} - \langle \partial_{nn} w, \partial_n v \rangle_{\partial T} + \langle \partial_n \nabla^2 w, v \rangle_{\partial T} \end{aligned}$$

Keep in mind that this is a results by defining $\nabla = (\partial_n, \partial_t)$ such that $\langle \partial_n \nabla w, \nabla v \rangle_{\partial T} = \langle \partial_{nt} w, \partial_t v \rangle_{\partial T} + \langle \partial_{nn} w, \partial_n v \rangle_{\partial T}$. Thus, letting $u, v \in H^4(T)$ does this hold for local continuity

$$(\nabla^4 u, v)_T = (D^2 u, D^2 v)_T - \langle \partial_{nt} u, \partial_t v \rangle_{\partial T} - \langle \partial_{nn} u, \partial_n v \rangle_{\partial T} + \langle \partial_n \nabla^2 u, v \rangle_{\partial T}. \quad (15)$$

For global continuity does it end up with so that $v \in \{v \in H^1(\Omega) : v|_T \in H^4(T), \forall T \in \mathcal{T}_h\} \cap C^0(\bar{\Omega})$ such that

$$(\nabla^4 u, v)_{\Omega} = \sum_{T \in \mathcal{T}_h} (D^2 u, D^2 v)_T + \sum_{E \in \mathcal{F}^{ext}} \langle \partial_n \nabla^2 u, v \rangle_E - \langle \partial_{nt} u, \partial_n v \rangle_E + \sum_{E \in \mathcal{F}^{int}} \langle \partial_{nn} u, [\partial_{ne} v] \rangle_E. \quad (16)$$

(This comes from a similar equation (3.7) given in Gu [2]. What we see is that for (15) and (16) to be equivalent on normal and global form must this be true

$$\sum_{T \in \mathcal{T}_h} -\langle \partial_{nt} u, \partial_t v \rangle_{\partial T} - \langle \partial_{nn} u, \partial_n v \rangle_{\partial T} + \langle \partial_n \nabla^2 u, v \rangle_{\partial T} = \sum_{E \in \mathcal{F}^{ext}} \langle \partial_n \nabla^2 u, v \rangle_E - \langle \partial_{nt} u, \partial_n v \rangle_E + \sum_{E \in \mathcal{F}^{int}} \langle \partial_{nn} u, [\partial_{ne} v] \rangle_E$$

- (a) Here is what is happening in Gu [2]. Let $w_h, v_h \in V_h = \left\{ v \in C(\overline{\Omega}) : v_T = v|_T \in \mathcal{P}_2(T) \quad \forall T \in \mathcal{T}_h \right\}$. Anyhow, **assuming** that this equation holds can we introduce the numerical correction term,

$$\sum_{E \in \mathcal{F}_h} \tau_h \langle [\partial_{n_e} w_h], [\partial_{n_e} v_h] \rangle_E$$

Do some research on the correct stability and symmetry term and why this is necessary.

Where τ_h is to be determined based on each triangulation.

Keep in mind that the jump is defined as $[\partial_{n_e} v_h] = n_e (\nabla v_+ - \nabla v_-)$. We have now the basic DG method

$$\begin{aligned} \mathcal{A}(w_h, v_h) &= \sum_{T \in \mathcal{T}_h} (D^2 w_h, D^2 v_h)_T \\ &+ \sum_{E \in \mathcal{F}_h} \langle \{\partial_{n_e n_e} w_h\}, [\partial_{n_e} v_h] \rangle_E + \langle \{\partial_{n_e n_e} v_h\}, [\partial_{n_e} w_h] \rangle_E + \tau_h \langle [\partial_{n_e} w_h], [\partial_{n_e} v_h] \rangle_E. \end{aligned} \quad (17)$$

and

$$F(v_h) = (f, v_h)_\Omega. \quad (18)$$

Hence, the discretized numerical problem is to solve

$$\mathcal{A}(w_h, v_h) = F(v_h), \quad w_h, v_h \in V_h = \left\{ v \in C(\overline{\Omega}) : v_T = v|_T \in \mathcal{P}_2(T) \quad \forall T \in \mathcal{T}_h \right\}.$$

In Gu [2] (eq 3.10 p.31) they introduce

$$\begin{aligned} (D^2 v : D^2 w)_T &= \langle \partial_{nt} v, \partial_t w \rangle_{\partial T} + \langle \partial_{nn} v \partial_n w \rangle_{\partial T} \\ &= \sum_{i=1}^3 \partial_{n_i t_i} v \int_{E_i} \partial_t w ds + \langle \partial_{nn} v, \partial_n w \rangle_{\partial T} \\ &= \langle \partial_{nn} v, \partial_n w \rangle_{\partial T} \end{aligned}$$

Using the identity $ab + cd = \frac{1}{2}(a+c)(b+d) + \frac{1}{2}(a-c)(b-d)$ they end up with the equations

$$\sum_{T \in \mathcal{T}_h} (D^2 v : D^2 w)_T = - \sum_{E \in \mathcal{F}^{int}} \{ \partial_{n_e n_e} v \} [\partial_{n_e} w] - [\partial_{n_e n_e} v] \{ \partial_{n_e} w \}$$

3.4.3 HC0IP Method copied from NGSolve

We consider the Kirchhoff plate equation: Find $w \in H^2$, such that

$$\int \nabla^2 w : \nabla^2 v = \int f v$$

A conforming method requires C^1 continuous finite elements. But there is no good option available, and thus there is no H^2 conforming finite element space in NGSolve.

$$\sum_T \nabla^2 w : \nabla^2 v - \int_E \{ \nabla^2 w \}_{nn} [\partial_n v] - \int_E \{ \nabla^2 v \}_{nn} [\partial_n w] + \alpha \int_E [\partial_n w] [\partial_n v]$$

[Baker 77, Brenner Gudi Sung, 2010]

We consider its hybrid DG version, where the normal derivative is a new, facet-based variable:

$$\sum_T \nabla^2 w : \nabla^2 v - \int_{\partial T} (\nabla^2 w)_{nn} (\partial_n v - \widehat{v}_n) - \int_{\partial T} (\nabla^2 v)_{nn} (\partial_n w - \widehat{w}_n) + \alpha \int_E (\partial_n v - \widehat{v}_n)(\partial_n w - \widehat{w}_n)$$

4 Cahn Hilliard Equation on a Closed Membrane

Let c_0 and c_1 indicate the concentration profile of the substances in a 2-phase system such that $c_0(\mathbf{x}, t) : \Omega \times [0, \infty] \rightarrow [0, 1]$ and similarly $c_1(\mathbf{x}, t) : \Omega \times [0, \infty] \rightarrow [0, 1]$, where \mathbf{x} is a element of some surface Ω and t is time. However, in the 2 phase problem we will restrict ourself so that $c_0(t, \mathbf{x}) + c_1(t, \mathbf{x}) = 1$ at any \mathbf{x} at time t . A property of the restriction is that we now can express c_0 using c_1 , with no loss of information. Hence, let us now define $c = c_0$ so $c(\mathbf{x}, t) : \Omega \times [0, \infty] \rightarrow [0, 1]$. It has been shown that 2 phase system if thermodynamically unstabl can be evolve into a phase separation described by a evolutionary differential equation [4] using a model based on chemical energy of the substances. However, further development has been done [5] to solve this equation on surfaces. Now assume model that we want to describe is a phase-seperation on a closed membrane surface Γ , so that $c(\mathbf{x}, t) : \Gamma \times [0, T] \rightarrow [0, 1]$. Then is the surface Cahn Hilliard equation described such that

$$\rho \frac{\partial c}{\partial t} - \nabla_\Gamma (M \nabla_\Gamma (f'_0 - \varepsilon^2 \nabla_\Gamma^2 c)) = 0 \quad \text{on } \Gamma. \quad (19)$$

We define here the tangential gradient operator to be $\nabla_\Gamma c = \nabla c - (\mathbf{n} \cdot \nabla c) \mathbf{n}$ applied on the surface Γ restricted to $\mathbf{n} \cdot \nabla_\Gamma c = 0$.

Lets define ε to be the size of the layer between the substances c_1 and c_2 . The density ρ is simply defined such that $\rho = \frac{m}{S_\Gamma}$ is a constant based on the total mass divided by the total surface area of Γ . Here is the mobility M often derived such that is is dependent on c and is crucial for the result during a possible coarsening event [5]. However, the free energy per unit surface $f_0 = f_0(c)$ is derived based on the thermodynamical model and should according to [5] be nonconvex and nonlinear.

A important observation is that equation (19) is a fourth order equation which makes it more challenging to solve using conventional FEM methods. This clear when writing the equation on the equivalent weak form and second order equations arise.

5 Appendix

5.1 The Space $L^2(\Omega)$

Using the definition from [6] and we let Ω be a an open set in \mathbb{R}^d and $p \in \mathbb{R}$ such that $p \geq 1$. Then we denote $L^p(\Omega)$ to be the set of measurable function $u : \Omega \rightarrow \mathbb{R}$ such that it is equipped in a finite Banach space

$$\|u\|_{L^p(\Omega)} = \left(\int_{\Omega} |u|^p \right)^{\frac{1}{p}}.$$

Now let $u, v : \Omega \rightarrow \mathbb{R}$. Then is $L^2(\Omega)$ a Hilbert space when the inner product is finite such that this exists

$$(u, v)_{L^2(\Omega)} = \int_{\Omega} uv.$$

If the integral is finite do we say that $u, v \in L^2(\Omega)$.

5.2 The Space $H^m(\Omega)$, $m > 1$

Again using the definition from [6]. Let $\alpha = (\alpha_1, \dots, \alpha_d)$, $\alpha \geq 0$, such that $|\alpha| = \sum_{i=1}^d \alpha_i$. Now we define the space

$$H^m(\Omega) = \{u \in L^2(\Omega) : D^\alpha u \in L^2(\Omega) \quad \forall \alpha : |\alpha| \leq m\}.$$

Suppose that u, v is measurable functions. We can now define $u \in H^m(\Omega)$ the Banach space is finite .

$$\|u\|_{H^m(\Omega)} = \left(\|u\|_{L^2(\Omega)}^2 + \sum_{k=1}^m \|u\|_{H^k(\Omega)}^2 \right)^{\frac{1}{2}}, \quad \|u\|_{H^k(\Omega)} = \sqrt{\sum_{|\alpha|=k} \|D^\alpha u\|_{L^2(\Omega)}^2}$$

Similarly for the finite Hilbert space

$$(u, v)_{H^m(\Omega)} = \sum_{|\alpha| \leq m} \int_{\Omega} D^\alpha u D^\alpha v$$

References

- [1] Christoph Lehrenfeld. “Hybrid Discontinuous Galerkin methods for solving incompressible flow problems”. PhD thesis. May 2010.
- [2] S. Gu and La.). Department of Mathematics Louisiana State University (Baton Rouge. *C0 Interior Penalty Methods for Cahn-Hilliard Equations*. Dissertation (Louisiana State University (Baton Rouge, La.)) Louisiana State University, 2012. URL: <https://books.google.no/books?id=eKP1xQEACAAJ>.
- [3] Susanne Brenner. *C0 Interior Penalty Methods*. Springer International Publishing, 2012. URL: https://link.springer.com/content/pdf/10.1007/978-3-642-23914-4_2.pdf.
- [4] John W. Cahn and John E. Hilliard. “Free Energy of a Nonuniform System. I. Interfacial Free Energy”. In: *The Journal of Chemical Physics* 28.2 (1958), pp. 258–267. DOI: [10.1063/1.1744102](https://doi.org/10.1063/1.1744102). eprint: <https://doi.org/10.1063/1.1744102>. URL: <https://doi.org/10.1063/1.1744102>.
- [5] Vladimir Yushutin et al. “A computational study of lateral phase separation in biological membranes”. In: *International Journal for Numerical Methods in Biomedical Engineering* 35.3 (2019). e3181 cnm.3181, e3181. DOI: <https://doi.org/10.1002/cnm.3181>. eprint: <https://onlinelibrary.wiley.com/doi/pdf/10.1002/cnm.3181>. URL: <https://onlinelibrary.wiley.com/doi/abs/10.1002/cnm.3181>.
- [6] A. Manzoni, A. Quarteroni, and S. Salsa. *Optimal Control of Partial Differential Equations: Analysis, Approximation, and Applications*. Applied Mathematical Sciences. Springer International Publishing, 2021. ISBN: 9783030772253. URL: <https://books.google.no/books?id=V3NpzgEACAAJ>.