Project Thesis Solving Cahn Hilliard Equation

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1 Introduction

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2 DG for Possion Problem

2.1 Possion Problem

Lets define the problem

$$-\varepsilon \nabla u = f \quad \text{in } \Omega$$

$$u = u_D \quad \text{on } \Gamma_D$$

$$\partial_n u = g \quad \text{on } \Gamma_N$$

$$\partial_n u + \beta u = h \quad \text{on } \Gamma_R$$

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

$$H^{1}\left(\mathcal{T}_{h}\right)=\left\{ u\in L^{2}\left(\Omega\right),u\in H^{1}\left(T\right)\forall T\in\mathcal{T}_{h}\right\}$$

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,

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

But we want to introduce the shorter notation equivalently such that

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

Where $\langle \cdot, \cdot \rangle$ is the surface integral operator. Before we contitinue do we want to introduce a 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

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

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

$$V = \left\{ (u, u_F) : u \in H^2 \left(\mathcal{T}_h \right) \cap H^1 \left(\Omega \right), u_F \in L^2 \left(\mathcal{F}_h \right) \right\}$$
$$V_h = \left\{ (u, u_F) : u \in \mathcal{P}^k \left(T \right) \forall T \in \mathcal{T}_h, \quad u_F \in \mathcal{P}^k \left(E \right) \forall E \in \mathcal{F}_h \right\}$$

and now including drichlet conditions using the previous definition

$$\begin{split} V_D &= \{(u,u_F) \in V, u_F = u_D \quad \text{on } \Gamma_D\} \quad V_{h,D} = \{(u,u_F) \in V_h, u_F = u_D \quad \text{on } \Gamma_D\} \\ V_0 &= \{(u,u_F) \in V, u_F = 0 \quad \text{on } \Gamma_D\} \quad V_{h,0} = \{(u,u_F) \in V_h, u_F = 0 \quad \text{on } \Gamma_D\} \end{split}$$

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

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

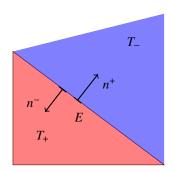


Figure 1: Edge E shared by the triangles T_- and T_+ and the normal unit vectors n^+ and n^- .

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

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

Keep in mind that we on the exterior boundaries define the integral so $\langle f, v_F \rangle_{\Gamma} = \int_{\Gamma} f \cdot v_F \cdot nds$ for a arbitary neumann boundary function f on some surface Γ . Hence (4) ends up being

$$\sum_{T \in \mathcal{T}_{L}} \varepsilon \left(\nabla u, \nabla v \right) - \sum_{F \in Fint} \left(\varepsilon \left\langle \partial_{n^{+}} u, v_{F} \right\rangle_{E} + \varepsilon \left\langle \partial_{n^{-}} u, v_{F} \right\rangle_{E} \right) + \beta \left\langle \varepsilon u, v_{F} \right\rangle_{\Gamma_{R}} = \sum_{T \in \mathcal{T}_{L}} \left(f, v \right)_{T} + \left\langle g, v_{F} \right\rangle_{\Gamma_{N}} + \left\langle h, v_{F} \right\rangle_{\Gamma_{R}}. \tag{5}$$

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

$$\sum_{T \in \mathcal{T}_{L}} (\varepsilon \nabla u, \nabla v)_{T} - \sum_{T \in \mathcal{T}_{L}} \langle \varepsilon \partial_{n} u, \llbracket v \rrbracket \rangle_{\partial T} + \beta \langle \varepsilon u, v_{F} \rangle_{\Gamma_{R}} = \sum_{T \in \mathcal{T}_{L}} (f, v) + \langle \varepsilon g, v_{F} \rangle_{\Gamma_{N}} + \langle \varepsilon h, v_{F} \rangle_{\Gamma_{R}}$$
 (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 $v_F = tr_{\partial T}(v)$. What we see is for (5) and (6) to be equivalent must this be true.

$$\sum_{T \in \mathcal{T}_h} \langle \varepsilon \partial_n u, \llbracket v \rrbracket \rangle_{\partial T} = \sum_{T \in \mathcal{T}_h} \langle \varepsilon \partial_n u, v \rangle_{\partial T} - \langle \varepsilon \partial_n u, v_F \rangle_{\partial T} = \sum_{E \in \mathcal{F}^{int}} \varepsilon \left(\langle \partial_{n^+} u, v_F \rangle_E + \langle \partial_{n^-} u, v_F \rangle_E \right). \tag{7}$$

Since $(u, u_F) \in V$ is has to be continious, hence the jump is $\llbracket u \rrbracket = 0$ for the correct solution. Hence, adding $-\langle \varepsilon \partial_n v, \llbracket u \rrbracket \rangle_{\partial T}$ for symmetry and $\tau_h \langle \varepsilon \llbracket u \rrbracket, \llbracket v \rrbracket \rangle_{\partial T}$ 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,

$$\sum_{T \in \mathcal{T}_{h}} (\varepsilon \nabla u, \nabla v)_{t} - \sum_{T \in \mathcal{T}_{h}} \{ \langle \varepsilon \partial_{n} u, \llbracket v \rrbracket \rangle_{\partial T} - \langle \varepsilon \partial_{n} v, \llbracket u \rrbracket \rangle_{\partial T} + \tau_{h} \langle \varepsilon \llbracket u \rrbracket, \llbracket v \rrbracket \rangle_{\partial T} \}
+ \beta \langle \varepsilon u, v_{f} \rangle_{\Gamma_{R}}$$

$$= \sum_{T \in \mathcal{T}_{h}} (f, v) + \langle \varepsilon g, v_{F} \rangle_{\Gamma_{N}} + \langle \varepsilon h, v_{F} \rangle_{\Gamma_{R}}$$
(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) can we define

$$\begin{split} F\left(v,v_{F}\right) &= \sum_{T \in \mathcal{T}_{h}} \left(f,v\right) + \left\langle \varepsilon g,v_{F}\right\rangle_{\Gamma_{N}} + \left\langle \varepsilon h,v_{F}\right\rangle_{\Gamma_{R}} \\ B\left(u,u_{F},v,v_{F}\right) &= \sum_{T \in \mathcal{T}_{h}} \left(\varepsilon \nabla u,\nabla v\right)_{t} - \sum_{T \in \mathcal{T}_{h}} \left\{\left\langle \varepsilon \partial_{n}u,\llbracket v \rrbracket\right\rangle_{\partial T} - \left\langle \varepsilon \partial_{n}\left\llbracket u \rrbracket\right\rangle_{\partial T} + \tau_{h}\left\langle \varepsilon \left\llbracket u \right\rrbracket,\llbracket v \rrbracket\right\rangle_{\partial T}\right\} + \beta\left\langle \varepsilon u,v_{F}\right\rangle_{\Gamma_{R}} \end{split}$$

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 6.1. Let say we want to solve the equation on the form.

$$\Delta^{2}u - \beta \Delta u + \gamma u = f \quad \beta, \gamma \ge 0$$

$$\frac{\partial u}{\partial n} = 0 \quad \text{on } \Omega$$

$$\frac{\partial \Delta u}{\partial n} = q \quad \text{on } \partial \Omega$$
(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 $\frac{\partial \phi}{\partial n} = 0$. $\partial \Omega$.

3.2 Weak Formulation

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

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

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

$$a(u,v) = (f,v)_{L^{2}(\Omega)} - (q,v)_{L^{2}(\partial\Omega)}$$

$$= \int_{\Omega} D^{2}w : D^{2}v dx + \int_{\Omega} \nabla w \nabla v dx + \int_{\Omega} \gamma w \cdot v dx.$$
(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

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

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 à \mathcal{P}_2 Lagrange finite element space associated with \mathcal{T}_h

$$V_{h} = \left\{ v \in C\left(\overline{\Omega}\right) : v_{T} = v|_{T} \in \mathcal{P}_{2}\left(T\right) \quad \forall T \in \mathcal{T}_{h} \right\}$$

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

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

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

$$H^{k}\left(\Omega,\mathcal{T}_{h}\right)=\left\{ H^{1}\left(\Omega\right):v_{T}\in H^{k}\left(T\right)\quad\forall T\in\mathcal{T}_{h}\right\} .$$

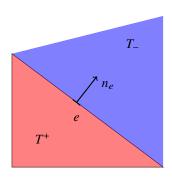


Figure 2: Edge e shared by the triangles T_{-} and T_{+} and the normal unit vector n_{e} .

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,

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

And similarly for means internally,

$$\begin{split} & \left\{ \left| \frac{\partial v_{T_{-}}}{\partial n_{e}} \right| \right\} = \frac{1}{2} \left(\frac{\partial v_{T_{+}}}{\partial n_{e}} |_{e} + \frac{\partial v_{T_{-}}}{\partial n_{e}} |_{e} \right) \quad \forall v \in H^{2} \left(\Omega, \mathcal{T}_{h} \right) \\ & \left\{ \left| \frac{\partial^{2} v_{h}}{\partial n_{e}^{2}} \right| \right\} = \frac{1}{2} \left(\frac{\partial^{2} v_{T_{+}}}{\partial n_{e}^{2}} |_{e} + \frac{\partial^{2} v_{T_{-}}}{\partial n_{e}^{2}} |_{e} \right) \quad \forall v \in H^{3} \left(\Omega. \mathcal{T}_{h} \right), \end{split}$$

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

$$\left[\left[\frac{\partial v_h}{\partial n_e} \right] \right] = -\frac{\partial v_T}{\partial n_e} |_e \quad \forall v \in H^2 \left(\Omega, \mathcal{T}_h \right)$$

$$\left\{ \left[\frac{\partial^2 v_h}{\partial n_e^2} \right] \right\} = \frac{\partial v_T}{\partial n_e} |_e \quad \forall v \in H^3 \left(\Omega, \mathcal{T}_h \right)$$

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,

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

$$\tag{12}$$

Where $w_h, v_h \in V_h$ and

$$\mathcal{A}(w_{h}, v_{h}) = \sum_{T \in \mathcal{T}_{h}} \int_{T} D^{2}w_{h} : D^{2}v_{h}$$

$$+ \sum_{e \in \mathcal{E}_{h}} \int_{e} \left\{ \left\{ \frac{\partial^{2}w_{h}}{\partial n_{e}^{2}} \right\} \right\} \left[\left\{ \frac{\partial v_{h}}{\partial n_{e}} \right\} \right] ds$$

$$+ \sum_{e \in \mathcal{E}_{h}} \left\{ \left\{ \frac{\partial^{2}v_{h}}{\partial n_{e}^{2}} \right\} \right\} \left[\left\{ \frac{\partial w_{h}}{\partial n_{e}} \right\} \right] ds$$

$$+ \sum_{e \in \mathcal{E}_{h}} \frac{\sigma}{|e|} \int_{e} \left[\left\{ \frac{\partial w_{h}}{\partial n_{e}} \right\} \right] \left[\left\{ \frac{\partial v_{h}}{\partial n_{e}} \right\} \right] ds$$

$$+ \int_{\Omega} \beta \nabla w_{h} \cdot \nabla v_{h} dx + \int_{\Omega} \gamma w_{h} v_{h} dx.$$

$$(13)$$

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

4 C^0 Interior Penalty Method for Biharmonic Equation

We will now try to formulate and analyze a similar discontinious Galerkin approach for the biharmonic equation

4.1 Hybrid DG Biharmonic Equation

Let us again define the problem

$$\nabla^4 u = f \quad \text{in } \Omega$$

$$\partial_n u = \partial_n \nabla^2 u = 0 \quad \text{on } \partial \Omega$$
(14)

In fact, we must also assume the solvability condtion $\int_{\Omega} f dx = 0$ 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

$$\begin{split} H^{1}\left(\mathcal{T}_{h}\right) &= \left\{v \in L_{2}\left(\Omega\right) : v \mid_{T} \in H^{1}\left(T\right) \forall T \in \mathcal{T}_{h}\right\} \\ V &= \left\{v \in H^{2}\left(\Omega\right) : \partial_{n}v = 0 \text{ and } \partial_{n}\nabla^{2}v = 0 \text{ on } \partial\Omega\right\} \end{split}$$

Probably need to work more on this argumentation

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

4.1.1 HDG Method

Let us now define our workspace using the spaces

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

and the ones including the null drichlet conditions

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

Let $(u, u_F) \in V$

$$\sum_{T} (\nabla^{4} u, v) = \sum_{T} (\nabla^{3} u, \nabla v)_{T} + \langle \partial_{n} \nabla^{2} u, v \rangle_{\partial \Omega}$$

$$= \sum_{T} (\nabla^{2} u, \nabla^{2} v)_{T} - \langle \partial_{n} \nabla u, \nabla v \rangle_{\partial T} + \langle \partial_{n} \nabla^{2} u, v \rangle_{\partial T}$$

4.1.2 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 $T \in \mathcal{F}_h$

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

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

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

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

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

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

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

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

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

Where τ_h is to be determined based on each triangulation.

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

$$\mathcal{A}(w_{h}, v_{h}) = \sum_{T \in \mathcal{T}_{h}} (D^{2}w_{h}, D^{2}v_{h})_{T}
+ \sum_{E \in \mathcal{F}_{h}} \langle \{\!\{\partial_{n_{e}n_{e}}w_{h}\}\!\}, [\![\partial_{n_{e}}v_{h}]\!]\rangle_{E} + \langle \{\!\{\partial_{n_{e}n_{e}}v_{h}\}\!\}, [\![\partial_{n_{e}}w]\!]\rangle_{E} + \tau_{h} \langle [\![\partial_{n_{e}}w_{h}]\!], [\![\partial_{n_{e}}v_{h}]\!]\rangle_{E}$$
(17)

and

$$F(v_h) = (f, v_h)_{\Omega}. \tag{18}$$

Hence, the discretized numerical problem is to solve

$$\mathcal{A}\left(w_{h},v_{h}\right)=F\left(v_{h}\right),\quad w_{h},v_{h}\in V_{h}=\left\{v\in C\left(\overline{\Omega}\right):v_{T}=v\mid_{T}\in\mathcal{P}_{2}\left(T\right)\quad\forall T\in\mathcal{T}_{h}\right\}.$$

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

$$\begin{split} \left(D^2v:D^2w\right)_T &= \langle \partial_{nt}v,\partial_tw\rangle_{\partial T} + \langle \partial_{nn}v\partial_n,w\rangle_{\partial T} \;.\\ &= \sum_{i=1}^3 \partial_{n_it_i}v\int_{E_i} \partial_twds + \langle \partial_{nn}v,\partial_nw\rangle_{\partial T} \\ &= \langle \partial_{nn}v,\partial_nw\rangle_{\partial T} \end{split}$$

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

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

4.1.3 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.

$$\sum_{T} \nabla^{2} w : \nabla^{2} v - \int_{E} \{ \nabla^{2} w \}_{nn} \left[\partial_{n} v \right] - \int_{E} \{ \nabla^{2} v \}_{nn} \left[\partial_{n} w \right] + \alpha \int_{E} \left[\partial_{n} w \right] \left[\partial_{n} v \right]$$

[Baker 77, Brenner Gudi Sung, 2010]

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

$$\sum_{T} \nabla^{2} w : \nabla^{2} v - \int_{\partial T} (\nabla^{2} w)_{nn} (\partial_{n} v - \widehat{v_{n}}) - \int_{\partial T} (\nabla^{2} v)_{nn} (\partial_{n} w - \widehat{w_{n}}) + \alpha \int_{E} (\partial_{n} v - \widehat{v_{n}}) (\partial_{n} w - \widehat{w_{n}})$$

5 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 $c_0(\mathbf{x},t): \Omega \times [0,\infty] \to [0,1]$ and similarly $c_1(\mathbf{x},t): \Omega \times [0,\infty] \to [0,1]$, where \mathbf{x} is a element of some surface Ω and t is time. However, in the 2 phase problem will 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 $c(\mathbf{x},t):\Omega \times [0,\infty] \to [0,1]$. It has been shown that 2 phase system if thermodynamically unstabl can be evolve into a phase seperation described by a evolutional 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 $c(\mathbf{x},t):\Gamma \times [0,T] \to [0,1]$. Then is the surface Cahn Hilliard equation described such that

$$\rho \frac{\partial c}{\partial t} - \nabla_{\Gamma} \left(M \nabla_{\Gamma} \left(f_0' - \varepsilon^2 \nabla_{\Gamma}^2 c \right) \right) = 0 \quad \text{on } \Gamma.$$
 (19)

We define here the tangential gradient operator to be $\nabla_{\Gamma}c = \nabla c - (\mathbf{n}\nabla c)\mathbf{n}$ 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 divaded 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 coarsering 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.

6 Appendix

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

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

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

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

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

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

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

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

Similarly for the finite Hilbert space

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

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