



Phase-field approximations for branched transport, urban planning and Steiner problem

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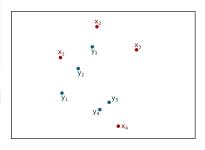
 $\omega_+,\,\omega_-\in\mathcal{P}(\mathbf{R}^n)$ atomic probability measures

- 'Source' measure $\omega_+ = \sum_i a_i \delta_{x_i}$,
- 'Sink' measure $\omega_- = \sum_j b_j \delta_{\mathbf{x}_j}$.

Polyhedral transport flux

 $\sigma \in \mathcal{M}(\mathbf{R}^n, \mathbf{R}^n)$ vector measure

$$\sigma = \sum_{i} \theta_{i} \nu_{i} \mathcal{H}^{1} \llcorner \Sigma_{i}$$



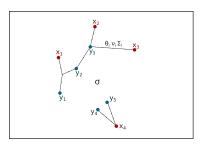
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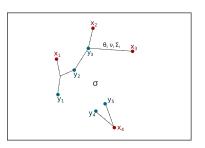
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Action

for
$$\phi \in \mathcal{C}_0(\mathbf{R}^n, \mathbf{R}^n)$$

$$(\sigma,\phi) = \sum_i \int_{\Sigma_i} \theta_i(
u_i,\phi) \; \mathrm{d}\mathcal{H}^1$$



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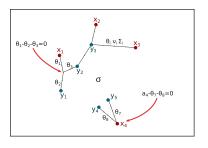
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Constraint

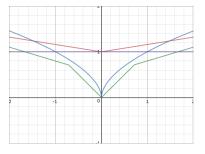
$$\operatorname{div} \sigma = \omega_+ - \omega_- \quad \text{in } \mathcal{D}'(\mathbf{R}^n)$$



Cost function

Let $f: \mathbf{R} \to \mathbf{R}^+$ be such that:

- 1. lower semicontinuous,
- 2. f(0) = 0,
- 3. sub-additive,
- 4. even.



- Branched transport:

$$f(\theta) = |\theta|^{\alpha}$$
 with $\alpha \in [0, 1)$

- 'Steiner' cost.

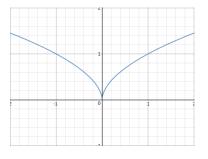
$$f(\theta) = \begin{cases} 0, & \text{if } \theta = 0, \\ 1, & \text{otherwise.} \end{cases}$$

- Urban Planning cost:

$$f(\theta) = \min\{\alpha_0|\theta|, \alpha_1|\theta| + \beta\}$$

 $\beta > 0 \text{ and } 0 < \alpha_1 < \alpha_0$

$$f(\theta) = \begin{cases} 0, & \text{if } \theta = 0, \\ (1 + \alpha |\theta|), & \text{otherwise} \end{cases}$$



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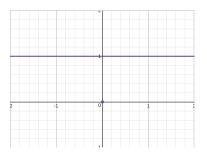
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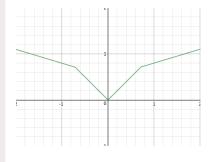
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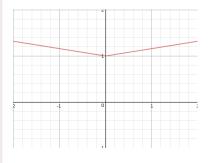
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For polyhedral transport flux we introduce

If f is:

$$\mathcal{F}(\sigma) = \sum_{i} f(\theta_{i}) \mathcal{H}^{1}(\Sigma_{i}) \qquad \text{if } \sigma = \sum_{i} \theta_{i} \nu_{i} \mathcal{H}^{1} \bot \Sigma_{i}. \tag{1}$$

1. lower semicontinuous,

2. f(0) = 0,

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$$\mathcal{F}$$
 extends on $X:=\{\sigma\in\mathcal{M}(\mathbf{R}^n,\mathbf{R}^n):\operatorname{div}\sigma=\omega_+-\omega_-\}$ via

Relaxation

$$\overline{\mathcal{F}}(\sigma) := \inf \left\{ \liminf_{j \to +\infty} \mathcal{F}(\sigma_j) : \sigma_j \in X \text{ of the form (\ref{eq:theory.eq}) and } \sigma_j \overset{*}{\rightharpoonup} \sigma \right\}.$$

Rectifiable σ

We will say that σ is rectifiable if $\sigma = (\theta, \nu, \Sigma)$ with

- 1. Σ is \mathcal{H}^1 -rectifiable.
- 2. $\theta \in L^1(\Sigma, \mathcal{H}^1 \sqcup \Sigma)$,
- 3. $\nu: \Sigma \to S^1$ is tangent to Σ , $\mathcal{H}^1 \sqcup \Sigma$ -a.e..

Gilbert-Steiner energy

If $\sigma \in X$ is rectifiable then $\overline{\mathcal{F}}(\sigma)$ can be written as

$$\int_{\Sigma} f(|\theta|) d\mathcal{H}^1.$$

PROBLEM

Find approximation of: $\operatorname{argmin} \{\mathcal{F}(\sigma) : \sigma \in X\}$

WHY: Steiner Tree Problem is NP-hard. [Karp (1972)]

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From now on $(\varepsilon) \subset \mathbf{R}$ will be a sequence such that $\varepsilon \downarrow 0$ and $\Omega \subset \mathbf{R}^2$ open and convex. Let ρ_{ε} be a convolution kernel we introduce

Relaxed vector measure:

$$\sigma \in L^1(\Omega,\mathbf{R}^2) \quad \text{ and } \quad \operatorname{div} \sigma = (\omega_+ - \omega_-) * \rho_\varepsilon \qquad \text{ in } \mathcal{D}'(\mathbf{R}^n)$$

Phase-field:

$$\varphi \in W^{1,2}(\Omega), \quad \varphi \geq \eta \quad \text{ and } \quad \varphi \llcorner \partial \Omega \equiv 1$$

For such couples (σ, φ) we let

$$\mathcal{F}_{\varepsilon}(\sigma,\varphi) := \underbrace{\int_{\Omega} \frac{\varphi^{2} |\sigma|^{2}}{2 \, \varepsilon} \, \mathrm{d}x}_{\text{'Constraint'}} + \underbrace{\int_{\Omega} \frac{\varepsilon}{2} |\nabla \varphi|^{2} + \frac{(1-\varphi)^{2}}{2 \, \varepsilon} \, \mathrm{d}x}_{\text{'Modica-Mortola'}}$$

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[Bonnivard, Lemenant, Santambrogio (2015)] consider

$$\frac{1}{c_{\varepsilon}} \sum_{i=1}^{N} d_{\varphi}(x_{0}, x_{i}) \qquad \text{instead of} \qquad \int_{\Omega} \frac{\varphi^{2} |\sigma|^{2}}{2 \, \varepsilon} \, \mathrm{d}x$$

where

$$d_{\varphi}(x,y) = \inf \left\{ \int_{\gamma} \varphi(x) \; \mathrm{d}\mathcal{H}^1(x) \, : \, \gamma \; \mathsf{curve in} \; \Omega \; \mathsf{connecting} \; x \; \mathsf{and} \; y \;
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Remark

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Then $arphi_arepsilon o 1$ in L^2

$$\int_{\Omega} (1 - \varphi_{\varepsilon})^2 \, \mathrm{d}x \le 2 \varepsilon C.$$

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What about σ_{ε} ? By Cauchy-Schwarz inequality we have

$$|\sigma_{\varepsilon}|(\Omega)^{2} = \left(\int_{\Omega} |\sigma_{\varepsilon}| \, \mathrm{d}x\right)^{2} \le \left(\int_{\Omega} \frac{\varphi_{\varepsilon}^{2} |\sigma_{\varepsilon}|^{2}}{2\varepsilon} \, \mathrm{d}x\right) \left(\int_{\Omega} \frac{2\varepsilon}{\varphi_{\varepsilon}^{2}} \, \mathrm{d}x\right)$$

Fix $\lambda \in (0,1)$ then

$$\begin{split} \int_{\Omega} \frac{2\varepsilon}{\varphi_{\varepsilon}^{2}} \, \mathrm{d}x &= \int_{\{\varphi_{\varepsilon} \geq \lambda\}} \frac{2\varepsilon}{\varphi_{\varepsilon}^{2}} \, \mathrm{d}x + \int_{\{\varphi_{\varepsilon} \leq \lambda\}} \frac{2\varepsilon}{\varphi_{\varepsilon}^{2}} \, \mathrm{d}x \\ &\leq \frac{2\varepsilon}{\lambda^{2}} \mathcal{L}^{2} (\{\varphi_{\varepsilon} \geq \lambda\}) + \frac{2\varepsilon}{\eta^{2}} \frac{2\varepsilon}{(1-\lambda)^{2}} \int_{\{\varphi_{\varepsilon} \leq \lambda\}} \frac{(1-\varphi_{\varepsilon})^{2}}{2\varepsilon} \, \mathrm{d}x \\ &\leq \frac{2\varepsilon}{\lambda^{2}} |\Omega| + \frac{4\varepsilon^{2}}{(1-\lambda)^{2} \eta^{2}} \int_{\{\varphi_{\varepsilon} < \lambda\}} \frac{(1-\varphi_{\varepsilon})^{2}}{2\varepsilon} \, \mathrm{d}x. \end{split}$$

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Theorem [Chambolle, F., Merlet]

If $\eta=\beta\varepsilon$ with $\beta>0$ the functional is equicoercive with respect to the weak-* convergence of measures and the strong L^2 convergence.

This condition is not necessary for the Γ -convergence alternatively we could ask

$$\sigma \in L^1(\Omega, \mathbf{R}^2)$$
, div $\sigma = (\omega_+ - \omega_-)\rho_{\varepsilon}$ and $|\sigma| \leq M$.

Consider $\sigma_{\varepsilon} \stackrel{*}{\rightharpoonup} \sigma$ and $\varphi \to 1$ in $L^2(\Omega)$. We split the functional on the two sets $\{\varphi_{\varepsilon} \leq \lambda\}$ and $\{\varphi_{\varepsilon} > \lambda\}$. First remark that

$$C > \int_{\{\varphi_{\varepsilon} > \lambda\}} \frac{\varphi_{\varepsilon}^{2} |\sigma_{\varepsilon}|^{2}}{2\varepsilon} dx \ge \frac{\lambda^{2}}{2\varepsilon |\{\varphi_{\varepsilon} > \lambda\}|} |\sigma_{\varepsilon}| (\{\varphi_{\varepsilon} > \lambda\})^{2}$$

 $' \implies '\operatorname{supp}(\sigma) \subset \{ arphi
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$$A_{\varepsilon} \quad \geq \quad \frac{\left[|\sigma_{\varepsilon}|(\Omega) \right]^2}{\left(\beta^2 \, \frac{4}{(1-\lambda)^2} \, \int_{\left\{ \varphi_{\varepsilon} < \lambda \right\}} \frac{(1-\varphi_{\varepsilon})^2}{2\varepsilon} + \frac{2\varepsilon}{\lambda^2} |\Omega| \right)} \ + \ \int_{\left\{ \varphi_{\varepsilon} < \lambda \right\}} \frac{\left(1-\varphi_{\varepsilon} \right)^2}{2\varepsilon}$$

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Optimize with respect to $\int_{\{\varphi_{\varepsilon}<\lambda\}} \frac{(1-\varphi_{\varepsilon})^2}{2\varepsilon}$ we obtain

$$\int_{\Omega} \frac{\varphi_{\varepsilon}^{2} |\sigma_{\varepsilon}|^{2}}{2\varepsilon} dx + \int_{\{\varphi_{\varepsilon} < \lambda\}} \frac{(1 - \varphi_{\varepsilon})^{2}}{2\varepsilon} dx \ge \beta |\sigma_{\varepsilon}|(\Omega)$$

On the other hand similarly to [Modica-Mortola (1977)]

$$\int_{\{\varphi_{\varepsilon} > \lambda\}} \frac{\varepsilon}{2} |\nabla \varphi_{\varepsilon}|^{2} + \frac{(1 - \varphi_{\varepsilon})^{2}}{2 \varepsilon} dx \ge \int_{\{\varphi_{\varepsilon} > \lambda\}} |\nabla \varphi_{\varepsilon}| (1 - \varphi_{\varepsilon}) dx$$
$$\ge \mathcal{H}^{1}(\{\phi \ne 1\})$$

Therefore

$$\liminf_{\varepsilon \downarrow 0} \mathcal{F}_{\varepsilon}(\sigma_{\varepsilon}, \varphi_{\varepsilon}) \geq \beta |\sigma|(\Omega) + \mathcal{H}^{1}(\mathsf{supp}(\sigma)).$$

Optimize with respect to $\int_{\{\varphi_{\varepsilon}<\lambda\}} \frac{(1-\varphi_{\varepsilon})^2}{2\varepsilon}$ we obtain

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Γ — lim inf

Theorem: Γ – lim inf [Chambolle, F., Merlet]

For any $(\sigma, \varphi) \in \mathcal{M}(\Omega, \mathbf{R}^2)$ and any $(\sigma_{\varepsilon}, \varphi_{\varepsilon})$ such that $\sigma_{\varepsilon} \stackrel{*}{\rightharpoonup} \sigma$ and $\varphi_{\varepsilon} \to \varphi$ it holds

$$\liminf_{arepsilon\downarrow0^+}\mathcal{F}_arepsilonig(\sigma_arepsilon,arphi_arepsilonig)\geq\mathcal{F}_etaig(\sigma,arphiig)$$

where

$$\mathcal{F}_{eta}(\sigma, arphi) := egin{cases} \int_{\Sigma} (1 + eta | heta |) \, \mathrm{d}\mathcal{H}^1 & ext{if } \sigma = heta
u \mathcal{H}^1 \llcorner \Sigma ext{ and } arphi \equiv 1 \ +\infty & ext{otherwise}. \end{cases}$$

1. In $\Omega \setminus \text{supp}((\omega_+ - \omega_-) * \rho_{\varepsilon})$, div $\sigma_{\varepsilon} = 0$ therefore

$$\sigma_{\varepsilon} = \nabla u_{\varepsilon}^{\perp}$$

on each set $O \subset \Omega \setminus \text{supp}((\omega_+ - \omega_-) * \rho_{\varepsilon})$

2. Γ – lim inf via slicing

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2. Γ – lim inf via slicing.

Γ-LIMSUP (INTUITIVELY)

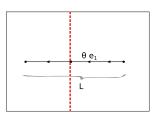
Consider a measure supported on a single segment $\sigma=\theta e_1\mathcal{H}^1 \llcorner [0,L] \times \{0\}$. Let $a_\varepsilon:=\frac{\theta\beta\,\varepsilon}{2}$ and $d_\Sigma(x)$ the distance function from Σ we set

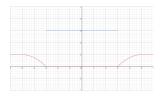
$$\sigma_{\varepsilon} := \frac{\theta}{2a_{\varepsilon}} \cdot e_1 \chi_{\{d_{\Sigma}(x) \leq a_{\varepsilon}\}}$$

and

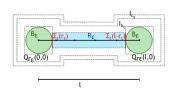
$$\phi_{arepsilon}(x) := 1 - (1 - \eta) \exp\left(rac{\mathsf{a}_{arepsilon} - \mathsf{d}_{\Sigma}(x)}{arepsilon}
ight)$$

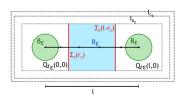
if $d_{\Sigma}(x) > a_{\varepsilon}$ and η otherwise.





PROBLEMS AT BRANCHING POINTS





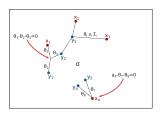
Idea: Solve the Poisson problem

$$\Delta u = \pm \theta \ \rho$$

with Neumann boundary conditions. Replace in a ball centered at branching points σ_{ε} with

$$\frac{\nabla u(x/\varepsilon)}{\varepsilon}$$

Use Kirchoff's laws and linearity of divergence operator.



T-LIMSUP

Since Polyhedral transport flux are dense in energy [Xia (1997)] we have

Theorem: $\Gamma - \limsup [Chambolle, F., Merlet]$

For any $(\sigma, \varphi) \in \mathcal{M}(\Omega, \mathbf{R}^2)$ there exists a sequence $(\sigma_{\varepsilon}, \varphi_{\varepsilon})$ such that $\varphi_{\varepsilon} \to \varphi$, $\sigma_{\varepsilon} \overset{*}{\to} \sigma$

$$\operatorname{\mathsf{div}} \sigma_{\varepsilon} = (\omega_{+} - \omega_{-}) * \rho_{\varepsilon}$$

and it holds

$$\limsup_{\varepsilon \downarrow 0^+} \mathcal{F}_\varepsilon \big(\sigma_\varepsilon, \varphi_\varepsilon \big) \leq \mathcal{F}_\beta \big(\sigma, \varphi \big).$$

Let $\Omega \subset \mathbf{R}^n$ open and convex. Let ρ_{ε} be a convolution kernel we introduce

Relaxed vector measure:

$$\sigma \in L^1(\Omega, \mathbf{R}^n) \quad \text{ and } \quad \operatorname{div} \sigma = (\omega_+ - \omega_-) * \rho_\varepsilon \qquad \text{ in } \mathcal{D}'(\mathbf{R}^n)$$

Phase-field:

$$\varphi \in W^{1,2}(\Omega), \quad \varphi \geq \eta \quad \text{ and } \quad \varphi \llcorner \partial \Omega \equiv 1$$

For such couples (σ, φ) we let

$$\mathcal{F}_{\varepsilon}(\sigma,\varphi) := \int_{\Omega} \left[\varepsilon^{p-n+1} |\nabla \varphi|^p + \frac{(1-\varphi)^2}{\varepsilon^{n-1}} + \frac{\varphi |\sigma|^2}{\varepsilon} \right] dx$$

then we extend it on $\mathcal{M}(\Omega,R^n)\times L^2(\Omega)$ as $+\infty$

$\overline{\text{What happens in } \mathbf{R}^n}$?

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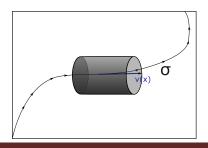
As before it holds

Theorem [Chambolle, F., Merlet]

If $\eta=\beta\varepsilon^n$ with $\beta>0$ the functional is equicoercive with respect to the weak-* convergence of measures and the strong L^2 convergence.

ISSUE: for the Γ – liminf we cannot use anymore the techinques used in \mathbf{R}^2 . We first prove that for any $(\sigma_{\varepsilon}, \varphi_{\varepsilon})$ such that $\mathcal{F}_{\varepsilon}(\sigma_{\varepsilon}, \varphi_{\varepsilon}) \leq C < +\infty$ up to subsequence $\sigma_{\varepsilon} \stackrel{*}{\rightharpoonup} \sigma$ with σ rectifiable. [White (1999)]

We consider an infinitesimal cylinder oriented as the tangent and study the problem on each n-1 slice of the cylinder.



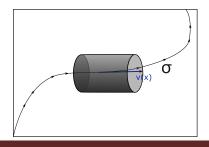
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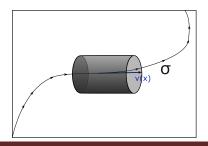
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To recover the cost function we achieve for the limit functional we need to study the functional restricted on n-1 dimensional balls B_r^\prime

$$f_{\varepsilon}(m,r) = \min\{\mathcal{F}_{\varepsilon}(\theta,\varphi) : \theta \in L^{1}(B'_{r}) \& \|\theta\| = m\}.$$

we show that it is equivalent to consider

$$\overline{f}_{\varepsilon}(\textit{m},\textit{r}) = \min\{\mathcal{F}_{\varepsilon}(\theta,\varphi) \; : \; \theta \, \in \, \textit{L}^{1}(\textit{B}'_{\textit{r}}) \, \& \, \|\theta\| = \textit{m}, \varphi \, \llcorner \, \partial \textit{B}'_{\textit{r}} \equiv 1\}$$

Pólya-Szegó \implies minimizers are radially symmetric.

$$f^d_eta(m) = \min_{\hat{r}>0} \quad \left\{ rac{eta \ m^2}{\omega_d \ \hat{r}^d} + \ \omega_d \ \hat{r}^d + (d-1) \ \omega_d \ q^d_\infty(0,\hat{r})
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$$q_{\infty}^d(\xi,\hat{r}) := \inf \left\{ \int_{\hat{r}}^{+\infty} t^{d-1} \left[|v'|^p + (1-v)^2 \right] \; \mathrm{d}t \, : \, v(\hat{r}) = \xi \; \text{ and } \; \lim_{t \to +\infty} v(t) = 1 \right\}.$$

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RESULT

Theorem: Γ -limit [Chambolle, F., Merlet]

$$\Gamma-\lim_{\varepsilon\downarrow 0}\mathcal{F}_\varepsilon=\mathcal{F}_\beta$$

where

$$\mathcal{F}_{eta}(\sigma, arphi) := egin{cases} \int_{\Sigma} f_{eta}^{n-1}(| heta|) \ \mathrm{d}\mathcal{H}^1, & ext{ if } \sigma = heta
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Drawback: No explicit cost function.

Advantages: The same approach can be used to approach similar problems with k-smooth manifold with the rescaling

$$\mathcal{F}_{\varepsilon}(\sigma,\varphi) := \int_{\Omega} \left[\varepsilon^{p-n+k} |\nabla \varphi|^p + \frac{(1-\varphi)^2}{\varepsilon^{n-k}} + \frac{\varphi |\sigma|^2}{\varepsilon} \right] dx$$

p > n - k and $\eta = \beta \varepsilon^{n-k+1}$.

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Let $\alpha_0 > \alpha_1 > \alpha_3 > 0$ and $0 = \beta_0 < \beta_1 < \beta_2$. Let $\Omega \subset \mathbf{R}^2$ for $\phi_i \in W^{1,2}(\Omega)$ and $\sigma \in L^1(\Omega, \mathbf{R}^2)$

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We no longer need to ask for $\omega_+, \omega_- \in \mathcal{P}(\Omega)$ to be atomic.

We prove that

Theorem [Chambolle, F., Rossmanith, Wirth]

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[Brancolini, Wirth (2017)]

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Numerical Implementation

Set
$$f_{\varepsilon} = (\omega_{+} - \omega_{-}) * \rho_{\varepsilon}$$

$$\min_{\sigma, \ \nabla \cdot \sigma = f_{\varepsilon}} \int_{\Omega} \frac{(\varphi^{2} + \alpha \varepsilon^{2})|\sigma|^{2}}{2\varepsilon} dx = \min_{\sigma} \max_{\lambda} \int_{\Omega} \frac{(\varphi^{2} + \alpha \varepsilon^{2})|\sigma|^{2}}{2\varepsilon} + \lambda (\nabla \cdot \sigma - f_{\varepsilon}) dx$$

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Therefore we introduce an alternating minization algorithm. Given an initial guess φ_0

$$\begin{cases} \lambda_j = \mathop{\rm argmin} \int_{\Omega} \frac{\varepsilon |\nabla \lambda|^2}{2(\varphi_{j-1}^2 + \alpha \varepsilon^2)} + \lambda f_{\varepsilon} \; \mathrm{d}x, \\ \sigma_j = \frac{\varepsilon \nabla \lambda_j}{\varphi_{j-1}^2 + \alpha \varepsilon^2}, \\ \varphi_j = \mathop{\rm argmin} \mathcal{F}_{\varepsilon}(\sigma_j, \varphi). \end{cases}$$

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$$\begin{cases} \lambda_j = \mathop{\mathsf{argmin}} \int_{\Omega} \frac{\varepsilon |\nabla \lambda|^2}{2(\varphi_{j-1}^2 + \alpha \varepsilon^2)} + \lambda f_\varepsilon \; \mathrm{d}x, \\ \sigma_j = \frac{\varepsilon \nabla \lambda_j}{\varphi_{j-1}^2 + \alpha \varepsilon^2}, \\ \varphi_j = \mathop{\mathsf{argmin}} \mathcal{F}_\varepsilon(\sigma_j, \varphi). \end{cases}$$

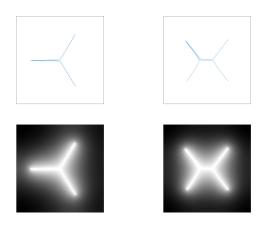


Figure: One source and two/three sinks, one phase field without diffuse component, $\alpha_1=0.05,\ \beta_1=1.$

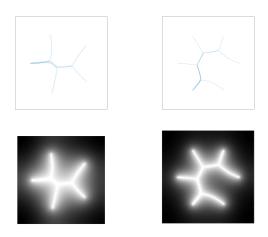


Figure: One source and four/five sinks, one phase field without diffuse component, $\alpha_1=0.05,\ \beta_1=1.$

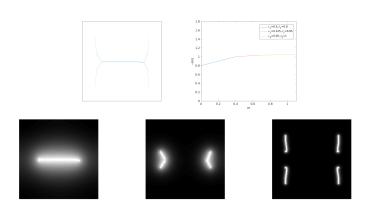


Figure: Four sources and four sinks, three phase fields without diffuse component, $\alpha_1=0.5,\ \beta_1=0.8,\ \alpha_2=0.125,\ \beta_2=0.95,\ \alpha_3=0.05,\ \beta_3=1.$

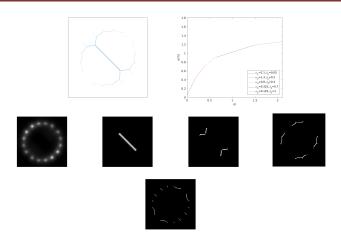


Figure: One source in the middle and 16 sinks on the circle boundaries, five phase fields without diffuse component, $\alpha_1=4.2,\ \beta_1=0.05,\ \alpha_2=2.6,\ \beta_2=0.2,\ \alpha_3=1.6,\ \beta_3=0.4,\ \alpha_4=0.65,\ \beta_4=0.7,\ \alpha_5=0.25,\ \beta_5=1.$

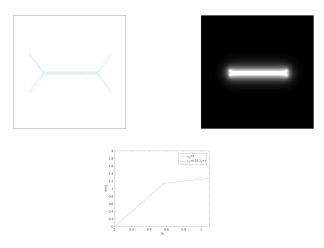


Figure: Two sources and two sinks, one phase field with a diffuse component, $\alpha_0=2$, $\alpha_1=0.25,\ \beta_1=1.$

Conclusion

RECALL:

- 1) Introduced a phase-field approximation to the branched transport with $f(\theta) = 1 + \beta |\theta|$,
- 2) Generalized this approach to deal with
 - a. ambient space \mathbb{R}^n
 - b. k-currents problem
 - c. Urban planning-type costs in \mathbb{R}^2 .

THANKS FOR YOUR ATTENTION