Effective Boundary Conditions for the Heat Equation with Three-dimensional Anisotropic and Optimally Aligned Coatings

Xingri Geng

National University of Singapore

SciCADE, University of Iceland, Reykjavik 26 July, 2022

Overview

- Motivations
- 2 History
- 3 Mathematical model
- 4 Interior Inclusion
- **5** Boundary Coating
- 6 Ongoing Work

Motivations: cell

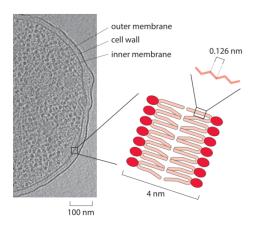


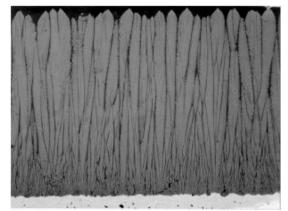
Figure: E. coli cell; membrane thick and diameter ratio 1:500; red-headed molecules are phospholipids

Motivations: Turbine Engine Blades

Coatings may be Anisotropic : anisotropy for TBC is caused by the fashions in which the ceramic "YSZ"(yttria-stabilized zirconia) is deposited on the blade :

TBC

If YSZ is sprayed on by electron beam physical vapor deposition (EB-PVD) method, then parallel crystal columns that are perpendicular to the boundary form; and between these columns a small volume fraction of elongated pores also form. (Picture taken from J.R. Nicholls K.J. Lawson, A. Johnstone, D.S. Rickerby)



Motivations:

Common features:

- Domain contains a thin component;
- Diffusion tensors on different components are drastically different.

Issues:

- the multi-scale in size and different diffusion tensors lead to computational difficulty;
- It is hard to see the effect of the thin component;

Resolution:

• think of the thin component as widthless surface and impose "effective boundary conditions" (EBCs).

History

- As early as 1959, Carlaw and Jaeger, in their classic book Conduction of Heat in Solids, first derived EBCs formally;
- Rigorous derivation was initiated by Sanchez-Palencia in 1974, to study Laplace equation and the heat equation with thin diamond-shaped inclusions;
- In 1980, Brezis, Caffarelli and Friedman studied the case of Poisson equation;
- In 1987, Buttazo and Kohn studied the case of thin layer of oscillating thickness;
- Lots of follow-up work on elastic equations, electromagnetic equations, etc;

Mathematical model

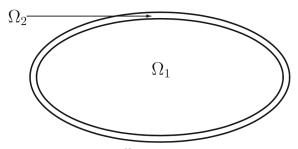


Fig. 1. The domain $\Omega=\overline{\Omega}_1\cup\Omega_2\subset\mathbb{R}^N$ consists of an isotropic body Ω_1 surrounded by a layer Ω_2 of uniform thickness δ

Mathematical model

For any fixed T > 0,

$$\begin{cases} u_t - \nabla \cdot (A(x)\nabla u) = f(x,t), & (x,t) \in Q_T = \Omega \times (0,T), \\ u = 0, & (x,t) \in S_T = \partial \Omega \times (0,T), \\ u = u_0, & (x,t) \in \Omega \times \{0\} \end{cases}$$
 (1)

where Ω_1 is fixed and $u_0 \in L^2(\Omega)$, $f \in L^2(Q_T)$. A(x) is symmetric and positive definite:

$$A(x) = \begin{cases} kI_{N \times N}, & x \in \Omega_1\\ (a_{ij}(x))_{N \times N}, & x \in \Omega_2 \end{cases}$$

with transmission conditions in $\partial \Omega_1$:

$$u_1 = u_2; \quad k \frac{\partial u_1}{\partial \mathbf{n}} = A(x) \nabla u_2 \cdot \mathbf{n}$$

and $\mathbf{n} = (n_1, ..., n_N)$ is the unit outer norm vector on $\partial \Omega_1$.



Results by Li, Rosencrans, Zhang and Wang¹

- Suppose $a_{ij}(x) = \sigma(\overline{a}_{ij}(x))$ with $\overline{a}_{ij}(x) \in C^1(\overline{\Omega}_2)$ and $\sigma(\delta)$ is a positive parameter.
- If σ is bounded and $\lim_{\delta\to 0} \frac{\sigma}{\delta} = \alpha$, then $u \to v$ in $L^2(\Omega_1 \times [0,T])$, where v is the weak solution of

$$\begin{cases} v_t - k\Delta v = f(x,t), & (x,t) \in Q_T, \\ k\frac{\partial v}{\partial \mathbf{n}} + \alpha(\sum_{i,j} \overline{a}_{ij}(x)n_i n_j)v = 0, & (x,t) \in S_T, \\ v = u_0, & x \in \Omega, t = 0 \end{cases}$$
 (2)

• A nature question : what is the effective boundary condition if $\sigma \to \infty$ as $\delta \to 0$?

Xingri Geng (NUS)

Interior Inclusion in 3-D

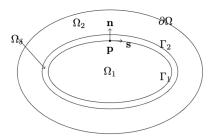
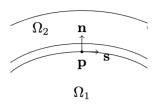


Figure.1: $\Omega = \overline{\Omega}_1 \cup \overline{\Omega}_\delta \cup \Omega_2$.

$$A(x) = \begin{cases} k_1, & x \in \Omega_1 \\ (a_{ij})_{3 \times 3}, & x \in \Omega_\delta \\ k_2, & x \in \Omega_2 \end{cases}$$

where k_1 and k_2 are two positive constants independent of $\delta > 0$; σ is a positive function of δ ; Ω and Ω_1 are fixed with $\Gamma_1 \in C^3$.

Optimally aligned condition



Optimally aligned coating 2 :

• For any $x \in \Omega_{\delta}$, $\mathbf{n}(p)$ is always an eigenvector;

Use curvilinear coordinates $(s, r), x = p + r\mathbf{n}(p) \in \Omega_{\delta}$, suppose

$$A(x)\mathbf{n}(p) = \sigma\mathbf{n}(p); \quad A(x)\mathbf{s}(p) = \mu\mathbf{s}(p)$$
 (3)

p- the projection of x on $\Gamma_1 = \partial \Omega_1$; r- distance from x to Γ_1 ; $\mathbf{s}(p)$ is an arbitrary tangent vector at p on $\partial \Omega_1$.

2. S. Rosencrans, and X. Wang, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN, SIAM J. Appl. Math, 2006 () A ROSENCRAN,

Sobolev spaces

$$\begin{split} W_2^{1,0}(Q_T) &= \{u \in L^2(Q_T) : \nabla u \in L^2(Q_T)\}; \\ W_{2,0}^{1,0}(Q_T) &= \{u \in W_2^{1,0}(Q_T) : \text{ with trace } 0 \text{ on } S_T\}; \\ W_2^{1,1}(Q_T) &= \{u \in L^2(Q_T) : u_t, \nabla u \in L^2(Q_T)\}; \\ W_{2,0}^{1,1}(Q_T) &= \{u \in W_2^{1,1}(Q_T) : \text{ with trace } 0 \text{ on } S_T\}; \\ V_2^{1,0}(Q_T) &= \{u \in W_2^{1,0}(Q_T) : u \in C([0,T], L^2(\Omega)); \\ V_{2,0}^{1,0}(Q_T) &= \{u \in V_2^{1,0}(Q_T) : \text{ with trace } 0 \text{ on } S_T\}; \\ V_{2,0}^{1,0}(Q_T) &= \{u \in V_2^{1,0}(Q_T) : \text{ with trace } 0 \text{ on } S_T\}; \end{split}$$

Weak solution:

Definition

u is a weak solution of (1), if $u(x,t) \in V_{2,0}^{1,0}(Q_T)$ and it holds that

$$\mathcal{A}[u,\xi] = -\int_{\Omega} u_0(x)\xi(x,0)dx + \int_{Q_T} (A(x)\nabla u) \cdot \nabla \xi - u\xi_t - f\xi dt dx \qquad (4)$$

$$=0$$

for any $\xi \in W_{2,0}^{1,1}(Q_T)$ satisfying $\xi = 0$ at t = T,

Energy estimates:

Lemma (1)

$$(i) \max_{t \in [0,T]} \int_{\Omega} u^{2}(x,t)dx + \int_{Q_{T}} \nabla u \cdot A(x) \nabla u dx dt$$

$$\leq C(T) \left(\int_{\Omega} u_{0}^{2} dx + \int_{Q_{T}} f^{2} dx dt \right);$$

$$(ii) \max_{t \in [0,T]} t \int_{\Omega} \nabla u \cdot A(x) \nabla u(x,t) dx + \int_{Q_{T}} t u_{t}^{2} dx dt$$

$$\leq C(T) \left(\int_{\Omega} u_{0}^{2} dx + \int_{Q_{T}} f^{2} dx dt \right);$$

$$(5)$$

Second order estimates:

Lemma (2)

Suppose $\Gamma_1 \in C^3$ and $f \in L^2(Q_T)$ with $u_0 \in L^2(\Omega)$. Then, for any fixed $t_0 > 0$, the weak solution u of (1) satisfies the following inequalities:

$$\int_{t_0}^T \int_{\Omega_{\delta}} \mu(\Delta_{\Gamma} u)^2 + \sigma(\nabla_{\Gamma} u_r)^2 \le O(1) + O(\frac{\sigma}{\mu}) + O(\frac{1}{\mu})$$
 (6)

and

$$\int_{t_0}^{T} \int_{\Omega_{\delta}} \sigma u_{rr}^2 \le O(1) + O(\frac{1}{\sigma}) + O(\frac{\mu}{\sigma}) \tag{7}$$

General results³

Theorem (X.Chen, C.Pond and X.Wang)

Let $m \geq 2$ be an integer and $\alpha \in (0,1)$. Suppose that $\partial \Omega_1 \in C^{m+\alpha}$ and $f \in C^{m-2+\alpha,(m-2+\alpha)/2}(\overline{\Omega}_h \times [0,T])(h=1,\delta,2)$, and $a_{ij} \in C^{m-1+\alpha,(m-1+\alpha)/2}(\overline{\Omega}_h \times [0,T])$, then for any $t_0 > 0$, the weak solution u of (1) satisfies

$$u \in C^{m+\alpha,(m+\alpha)/2)}(\overline{\mathcal{N}}_h \times [t_0,T])$$

where \mathcal{N} is a narrow neighborhood of $\partial\Omega_1$ and $\mathcal{N}_h = \mathcal{N} \cap \Omega_h$.

^{3.} X.Chen, C.Pond and X.Wang, Arch.Ration.Mech.Anal.(2012)

Main results

Theorem (Geng)

^a Suppose that $\Gamma_1 \in C^3$ with

$$\lim_{\delta \to 0} \frac{\sigma}{\delta} = b \in [0, \infty], \quad \lim_{\delta \to 0} \sigma \delta = a \in [0, \infty],$$

$$\lim_{\delta \to 0} \sigma \mu = \gamma \in [0, \infty], \quad \lim_{\delta \to 0} \mu \delta = \beta \in [0, \infty].$$
(8)

As $\delta \to 0$, $u \to v$ weakly in $W_2^{1,0}(\Omega)$, strongly in $C([0,T];L^2(\Omega))$, where v is the weak solution of the effective equation:

$$\begin{cases}
v_t - \nabla \cdot (A_0(x)\nabla v) = f(x,t), & (x,t) \in Q_T, \\
v = 0, & (x,t) \in S_T, \\
v = u_0, & x \in \Omega, t = 0,
\end{cases} \tag{9}$$

where $A_0(x) = k_1, x \in \Omega_1$ and $A_0 = k_2, x \in \Omega \setminus \overline{\Omega}_1$

a. Xingri Geng, submitted

Main results

Theorem (Geng)

subject to the effective boundary conditions on $\Gamma_1\times (0,T)$:

Case 1:
$$b \in [0, \infty)$$
, as $\delta \to 0$.

	$\gamma = 0$	$\gamma \in (0, \infty)$	$\gamma = \infty$
$\beta = 0$	$\begin{vmatrix} k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}}, \\ b(v_2 - v_1) = k_1 \frac{\partial v_1}{\partial \mathbf{n}} \end{vmatrix}$		
$\beta \in (0, \infty)$	$k_1 rac{\partial v_1}{\partial \mathbf{n}} = k_2 rac{\partial v_2}{\partial \mathbf{n}}$	$egin{aligned} k_1 rac{\partial v_1}{\partial \mathbf{n}} - k_2 rac{\partial v_2}{\partial \mathbf{n}} \ = \gamma \mathcal{J}^{eta/\gamma} [v_1 + v_2] \end{aligned}$	
$\beta = \infty$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}}$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} \\ = \gamma \mathcal{J}^{\infty} [v_1 + v_2]$	$ \begin{aligned} \nabla_{\Gamma} v_1 &= \nabla_{\Gamma} v_2 = 0 \\ \int_{\Gamma_1} k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} &= 0 \end{aligned} $

Case 2: $\sigma \to 0$ and $b = \infty$, as $\delta \to 0$.

		,	
	$\gamma = 0$	$\gamma \in (0, \infty)$	$\gamma = \infty$
$\beta = 0$		$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$	
,	$v_1 = v_2$	$v_1 = v_2$	$v_1 = v_2$
0 = (0)			$v_1 = v_2,$
$\beta \in (0, \infty)$			$k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = \beta \Delta_{\Gamma} v$
			$v_1 = v_2,$
$\beta = \infty$			$\nabla_{\Gamma}v=0,$
			$\int_{\Gamma_1} k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = 0$

Main results

Case 3: $\sigma \geq O(1) > 0$ and $a \in [0, \infty)$ as $\delta \to 0$.

		-	
	$\gamma = 0$	$\gamma \in (0, \infty)$	$\gamma = \infty$
$\beta = 0$		$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$
<i>p</i> 0	$v_1 = v_2$	$v_1 = v_2$	$v_1 = v_2$
$\beta \in (0, \infty)$			$\begin{vmatrix} v_1 = v_2, \\ k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = a \Delta_{\Gamma} v \end{vmatrix}$
$\beta = \infty$			$v_1 = v_2,$ $\nabla_{\Gamma} v = 0$ $\int_{\Gamma_1} k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = 0$
			$\int_{\Gamma_1} \kappa_1 \frac{\partial}{\partial \mathbf{n}} - \kappa_2 \frac{\partial}{\partial \mathbf{n}} = 0$

Case 4: $\sigma\delta \to \infty$ but $\sigma\delta^3 \to 0$ as $\delta \to 0$.

	$\gamma = 0$	$\gamma \in (0, \infty)$	$\gamma = \infty$
$\beta = 0$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$	$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}},$
ρ σ	$v_1 = v_2$	$v_1 = v_2$	$v_1 = v_2$
$\beta \in (0, \infty)$			$v_1=v_2,$
$ \rho \in (0,\infty) $			$k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = \beta \Delta_{\Gamma} v$
			$v_1 = v_2,$
$\beta = \infty$			$\nabla_{\Gamma}v=0$
			$\int_{\Gamma_1} k_1 \frac{\partial v_1}{\partial \mathbf{n}} - k_2 \frac{\partial v_2}{\partial \mathbf{n}} = 0$

Exotic BCs

Remarks:

- $\sigma \delta^3 \to 0$ can be removed if $\frac{\mu}{\sigma}$ does not vanish as $\delta \to 0$;
- Lots of new and exotic BCs will emerge, including Laplacian-Beltrami operator Δ_{Γ} and nonlocal operator \mathcal{J}^H ;
- $\nabla_{\Gamma} v = 0$ but v can be a function of t.
- \mathcal{J}^H is called Dirichlet-to-Neumann map.

Dirichlet-to-Neumann map:

Let g(s) be a function on $\partial \Omega_1$ and $H = \lim_{\delta \to 0} h = \lim_{\delta \to 0} \sqrt{\mu/\sigma} \delta$

$$\begin{cases}
\Psi_{RR} + \Delta_{\Gamma} \Psi = 0, & \partial \Omega_1 \times (0, H), \\
\Psi(s, 0) = g(s), & \Psi(s, H) = g(s)
\end{cases}$$
(10)

Define

$$\mathcal{J}^H[g] = \Psi_R(s,0) \tag{11}$$

 \mathcal{J}^H is symmetric for $H\in(0,\infty]$ and

$$\mathcal{J}^{\infty} = \lim_{H \to \infty} \mathcal{J}^{H} = -(-\Delta_{\Gamma})^{1/2}$$
 (12)

The formula of \mathcal{J}^H can be obtained by using eigenfunctions of the Laplace-Beltrami operator : $-\Delta_{\Gamma}$.

Specical case : $\sigma = \mu$

Theorem (Isotropic case)

(i) If $\lim_{\delta \to 0} \frac{\sigma}{\delta} = b \in [0, \infty]$ and $\sigma \to 0$, then

$$k_1 \frac{\partial v_1}{\partial \mathbf{n}} = b(v_1 - v_2), \quad k_1 \frac{\partial v_1}{\partial \mathbf{n}} = k_2 \frac{\partial v_2}{\partial \mathbf{n}}$$

(ii) If $\lim_{\delta \to 0} \sigma \delta = a \in [0, \infty)$ and $\sigma \ge O(1) > 0$, then

$$v_1 = v_2, \quad k_1 \frac{\partial v_1}{\partial \boldsymbol{n}} - k_2 \frac{\partial v_2}{\partial \boldsymbol{n}} = a \Delta_{\Gamma_1} v_1$$

(iii) If $\lim_{\delta \to 0} \sigma \delta = \infty$, then

$$v_1 = v_2, \quad \nabla_{\Gamma_1} v = 0, \quad \int_{\Gamma_1} (k_1 \frac{\partial v_1}{\partial \boldsymbol{n}} - k_2 \frac{\partial v_2}{\partial \boldsymbol{n}}) ds = 0$$

where v_1 and v_2 are the restrictions of v on $\Omega_1 \times (0,T)$ and $(\Omega \setminus \Omega_1) \times (0,T)$ respectively;

Proof of the theorem

Main Steps:

- Step 1 : existence and uniqueness of weak solution of (1);
- Step 2 : energy estimates of the weak solution of (1) and prove $u \to v$ strongly in $C([0,T];L^2(\Omega))$ as $\delta \to 0$;
- Step 3: show that v is the exact weak solution of (9) with related EBCs;
 - Construct a test function such that $\overline{\xi}(s,r,t) = \psi(s,r,t)$ in Ω_{δ} ,

$$\begin{cases}
\sigma \psi_{rr} + \mu \Delta_{\Gamma} \psi = 0, & \Gamma_1 \times (0, \delta), \\
\psi(s, 0, t) = g_1(s) & \psi(s, \delta, t) = g_2(s)
\end{cases}$$
(13)

- By rescaling, $\Psi(s,R) = \psi(s,\sqrt{\mu/\sigma}r,t)$
- Step 4: existence and uniqueness of the weak solution of the effective equation (9) with related EBCs;



Boundary coatings

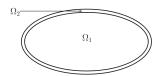


Fig. 1. The domain $\Omega=\overline{\Omega}_1\cup\Omega_2\subset\mathbb{R}^N$ consists of an isotropic body Ω_1 surrounded by a layer Ω_2 of uniform thickness δ

Theorem (Boundary case)

^a Let u be the weak solution of (1), then as $\delta \to 0$, $u \to v$ strongly in $C([0,T];L^2(\Omega))$, where v is the weak solution of the effective equation:

$$\begin{cases}
v_t - k\Delta v = f(x,t), & (x,t) \in \Omega_1 \times (0,T), \\
v(x,0) = u_0, & x \in \partial \Omega_1,
\end{cases}$$
(14)

a. Xingri Geng, ready to submit



Theorem (Boundary case)

subject to the following effective boundary conditions:

As $\delta \to 0$	$\frac{\sigma}{\delta} \to 0$	$\frac{\sigma}{\delta} \to \alpha \in (0, \infty)$	$\frac{\sigma}{\delta} o \infty$
$\sigma\mu \to 0$	$\frac{\partial v}{\partial \mathbf{n}} = 0$	$k \frac{\partial v}{\partial \mathbf{n}} = -\alpha v$	v = 0
$\sqrt{\sigma\mu} \to \gamma \in (0,\infty)$	$k \frac{\partial v}{\partial \mathbf{n}} = \gamma \mathcal{J}_D^{\infty}[v]$	$k \frac{\partial v}{\partial \mathbf{n}} = \gamma \mathcal{J}_D^{\gamma/\alpha}[v]$	v = 0
$\sigma\mu o \infty$	$ \nabla_{\Gamma} v = 0, \int_{\partial \Omega_1} \frac{\partial v}{\partial \mathbf{n}} = 0 $	$ \nabla_{\Gamma} v = 0, \int_{\partial \Omega_1} (k \frac{\partial v}{\partial \mathbf{n}} + \alpha v) dx = 0 $	v = 0

Boundary case: general case

Two different tangent diffusion rates

Assume $\partial \Omega_1$ is a topological torus, namely, $\partial \Omega_1 = \Gamma_1 \times \Gamma_2$ and A(x) satisfies

$$A(x)\mathbf{n}(p) = \sigma\mathbf{n}(p);$$

$$A(x)\mathbf{t}_{1}(p) = \mu_{1}\mathbf{t}_{1}(p);$$

$$A(x)\mathbf{t}_{2}(p) = \mu_{2}\mathbf{t}_{2}(p)$$
(15)

- $\mathbf{t}_1, \mathbf{t}_2$ two orthonormal eigenvectors of A(x) in the tangent plane; WOLG, suppose $\mu_1 > \mu_2$ and $\frac{\mu_2}{\mu_1} \to c \in [0, 1]$.
 - If $c \in (0, 1]$, EBCs are similar as above;
 - If c = 0 with $\frac{\mu_2/\mu_1}{\delta^2} \to 0$, new results arise.



EBCs

As $\delta \to 0$	$\frac{\sigma}{\delta} \to 0$	$\frac{\sigma}{\delta} \to \alpha \in (0, \infty)$	$rac{\sigma}{\delta} o \infty$
$\sigma\mu_1 \to 0$	$\frac{\partial v}{\partial \mathbf{n}} = 0$	$k\frac{\partial v}{\partial \mathbf{n}} = -\alpha v$	v = 0
$\sqrt{\sigma\mu_1} \to \gamma_1 \in (0,\infty)$	$k \frac{\partial v}{\partial \mathbf{n}} = \gamma_1 \mathcal{K}_D^{\infty}[v]$	$k \frac{\partial v}{\partial \mathbf{n}} = \gamma_1 \mathcal{K}_D^{\gamma_1/\alpha}[v]$	v = 0
$\sigma\mu_1 \to \infty$	$\nabla_{\Gamma} v = 0,$ $\int_{\Gamma} \frac{\partial v}{\partial \mathbf{n}} = 0$	$ abla_{\Gamma} v = 0, onumber o$	v = 0

Figure – EBCs on $\partial\Omega_1$ for $c\neq 0$

As $\delta \to 0$	$\frac{\sigma}{\delta} \to 0$	$\frac{\sigma}{\delta} \to \alpha \in (0, \infty)$	$\frac{\sigma}{\delta} o \infty$
$\sigma\mu_1 o 0$	$\frac{\partial v}{\partial \mathbf{n}} = 0$	$k \frac{\partial v}{\partial \mathbf{n}} = -\alpha v$	v = 0
$\sqrt{\sigma\mu_1} \to \gamma_1 \in (0,\infty)$	$k \frac{\partial v}{\partial \mathbf{n}} = \gamma_1 \Lambda_D^{\infty}[v]$	$k rac{\partial v}{\partial \mathbf{n}} = \gamma_1 \Lambda_D^{\gamma_1/lpha}[v]$	v = 0
$\sigma\mu_1 \to \infty, \sigma\mu_2 \to 0$	$\frac{\frac{\partial v}{\partial \tau_1}}{\int_{\Gamma_1} \frac{\partial v}{\partial \mathbf{n}}} = 0,$	$\frac{\frac{\partial v}{\partial \boldsymbol{\tau}_1}}{\int_{\Gamma_1} \left(\frac{\partial v}{\partial \mathbf{n}} + \alpha v\right) = 0}$	v = 0
$ \frac{\sigma\mu_1 \to \infty,}{\sqrt{\sigma\mu_2} \to \gamma_2 \in (0, \infty)} $	$\int_{\Gamma_1} \left(k \frac{\partial v}{\partial \mathbf{n}} - \gamma_2 \mathcal{D}_D^{\infty}[v] \right) = 0$	$rac{rac{\partial v}{\partial au_1} = 0,}{\int_{\Gamma_1} \left(k rac{\partial v}{\partial \mathbf{n}} - \gamma_2 \mathcal{D}_D^{\gamma_2/lpha}[v] ight) = 0}$	v = 0
$\sigma\mu_1 \to \infty, \sigma\mu_2 \to \infty$	$egin{array}{l} abla_{\Gamma} v = 0, \ eta_{\Gamma} rac{\partial v}{\partial \mathbf{n}} = 0 \end{array}$	$ abla_{\Gamma}v = 0, \ \int_{\Gamma}rac{\partial v}{\partial \mathbf{n}} = 0$	v = 0

Figure – EBCs on $\partial \Omega_1$ for c=0

Dirichlet-to-Neumann map

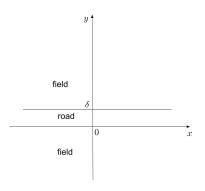
For $H \in (0, \infty]$, consider the degenerate equation :

$$\begin{cases}
\Phi_{RR} + \Phi_{s_1 s_1} = 0, & \partial \Omega_1 \times (0, H) \\
\Phi(s, 0) = g(s), & \Phi(s, H) = 0
\end{cases}$$
(16)

Define

$$\Lambda_D^H[g] = \Phi_R(s,0)$$

Ongoing Work



• Use EBC method to derive new model for other nonlinear equations, especially, Fisher-KPP.

THANK YOU!