

$$\partial_t u = \nabla \cdot (D_V \nabla u) \quad x \in Y_S \quad (1)$$

$$D_V \nabla u \cdot \nu = k(u - \bar{u}) \quad x \in \Gamma \quad (2)$$

We assume D_V to be constant in Y_S .

Ansatz:

$$u_\varepsilon(x, y) = u_0(x, y) + \varepsilon u_1(x, y) + \varepsilon^2 u_2(x, y) + \mathcal{O}(\varepsilon^3) \quad (3)$$

Chain rule for the gradient:

$$\nabla = (\nabla_x + \frac{1}{\varepsilon} \nabla_y) \quad (4)$$

The left hand side of (1) becomes:

$$\partial_t u_\varepsilon = \partial_t (u_0(x, y) + \varepsilon u_1(x, y) + \varepsilon^2 u_2(x, y)) \quad (5)$$

The right hand side of (1) becomes:

$$\begin{aligned} \nabla \cdot (D_V \nabla u_\varepsilon) &= \nabla \cdot (D_V \nabla (u_0 + \varepsilon u_1 + \varepsilon^2 u_2)) \\ &= (\nabla_x + \frac{1}{\varepsilon} \nabla_y) \cdot (D_V (\nabla_x + \frac{1}{\varepsilon} \nabla_y) (u_0 + \varepsilon u_1 + \varepsilon^2 u_2)) \\ &= D_V (\varepsilon^{-2} (\nabla_y \cdot \nabla_y u_0) \\ &\quad + \varepsilon^{-1} (\nabla_x \cdot \nabla_y u_0 + \nabla_y \cdot \nabla_x u_0 + \nabla_y \cdot \nabla_y u_1) \\ &\quad + \varepsilon^0 (\nabla_x \cdot \nabla_x u_0 + \nabla_x \cdot \nabla_y u_1 + \nabla_y \cdot \nabla_x u_1 + \nabla_y \cdot \nabla_y u_2) \\ &\quad + \varepsilon^1 (\nabla_x \cdot \nabla_x u_1 + \nabla_x \cdot \nabla_y u_2 + \nabla_y \cdot \nabla_x u_2) \\ &\quad + \varepsilon^2 (\nabla_x \cdot \nabla_x u_2)) \end{aligned}$$

Comparing the orders of ε we get for ε^{-2} :

$$\nabla_y \cdot \nabla_y u_0(x, y) = 0 \quad (6)$$

Because of the periodicity in y it is $u_0(x, y) = u_0(x)$.

Therefore we get from the ε^{-1} :

$$\nabla_x \cdot \nabla_y u_0(x) = \nabla_y \cdot \nabla_x u_0(x) = 0 \quad (7)$$

It follows:

$$\nabla_y \cdot \nabla_y u_1(x, y) = 0 \quad (8)$$

We write u_1 as linear combination of u_0

$$u_1(x, y) = \sum_{j=1}^n w_j(y) \partial_{x_j} u_0(x) \quad (9)$$

The y -gradient can be written as

$$\nabla_y u_1(x, y) = \nabla_y \sum_{j=1}^n w_j(y) \partial_{x_j} u_0(x) \quad (10)$$

$$= \sum_{j=1}^n \partial_{x_j} u_0(x) \nabla_y w_j(y) \quad (11)$$

$$= \sum_{j=1}^n \partial_{x_j} u_0(x) \sum_{i=1}^n e_i \partial_{y_i} w_j(y) \quad (12)$$

Or component-wise

$$\partial_{y_i} u_1(x, y) = \sum_{j=1}^n \partial_{x_j} u_0(x) \partial_{y_i} w_j(y)$$

It is obvious that $\nabla_x u_0(x)$ can be represented as:

$$\nabla_x u_0(x) = \sum_{i=1}^n e_i \partial_{x_i} u_0(x) \quad (13)$$

From the ε^0 term we get:

$$\partial_t u_0 = D_V (\nabla_x \cdot \nabla_x u_0 + \nabla_x \cdot \nabla_y u_1 + \nabla_y \cdot \nabla_x u_1 + \nabla_y \cdot \nabla_y u_2)$$

We integrate over the cell:

$$\int_{Y_S} \partial_t u_0 \, dy = D_V \left(\int_{Y_S} \nabla_x \cdot (\nabla_x u_0 + \nabla_y u_1) \, dy + \int_{Y_S} \nabla_y \cdot (\nabla_x u_1 + \nabla_y u_2) \, dy \right)$$

The first integral then becomes:

$$\begin{aligned} & D_V \int_{Y_S} \nabla_x \cdot (\nabla_x u_0(x) + \nabla_y u_1(x, y)) \, dy \\ &= D_V \int_{Y_S} \nabla_x \cdot \left(\sum_{i=1}^n e_i \partial_{x_i} u_0(x) + \sum_{j=1}^n \partial_{x_j} u_0(x) \sum_{i=1}^n e_i \partial_{y_i} w_j(y) \right) \, dy \\ &= D_V \int_{Y_S} \sum_{i=1}^n \partial_{x_i}^2 u_0(x) + \sum_{j=1}^n \sum_{i=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \partial_{y_i} w_j(y) \, dy \\ &= D_V \int_{Y_S} \sum_{i=1}^n \sum_{j=1}^n \delta_{ij} \partial_{x_i} \partial_{x_j} u_0(x) + \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \partial_{y_i} w_j(y) \, dy \\ &= D_V \int_{Y_S} \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) (\delta_{ij} + \partial_{y_i} w_j(y)) \, dy \\ &= \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) D_V \int_{Y_S} (\delta_{ij} + \partial_{y_i} w_j(y)) \, dy \end{aligned}$$

We introduce now:

$$\hat{D}_{ij} = D_V \int_{Y_S} (\delta_{ij} + \partial_{y_i} w_j(y)) \, dy \quad (14)$$

Then we get:

$$D_V \int_{Y_S} \nabla_x \cdot (\nabla_x u_0(x) + \nabla_y u_1(x, y)) \, dy = \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} \quad (15)$$

Consider the second integral and integrate by parts:

$$D_V \int_{Y_S} \nabla_y \cdot (\nabla_x u_1 + \nabla_y u_2) \, dy = D_V \int_{\Gamma} (\nabla_x u_1 + \nabla_y u_2) \cdot \nu \, d\Gamma(y) \quad (16)$$

Putting these two integrals together we get:

$$\int_{Y_S} \partial_t u_0(x) \, dy = \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + D_V \int_{\Gamma} (\nabla_x u_1 + \nabla_y u_2) \cdot \nu \, d\Gamma(y) \quad (17)$$

We consider now the boundary condition. Using the ansatz function we get:

$$\begin{aligned} k(u_0 + \varepsilon u_1 + \varepsilon^2 u_2 - \bar{u}) &= D_V (\varepsilon^{-1} \nabla_y u_0 \\ &\quad + \varepsilon^0 (\nabla_x u_0 + \nabla_y u_1) \\ &\quad + \varepsilon (\nabla_x u_1 + \nabla_y u_2) \\ &\quad + \varepsilon^2 \nabla_x u_2) \cdot \nu \end{aligned}$$

Assume $k = \mathcal{O}(\varepsilon)$:

$$\varepsilon^{-1} D_V (\nabla_y u_0(x)) \cdot \nu = 0 \quad (18)$$

$$D_V (\nabla_x u_0 + \nabla_y u_1) \cdot \nu = 0 \quad (19)$$

$$\varepsilon D_V (\nabla_x u_1 + \nabla_y u_2) \cdot \nu = k(u_0 - \bar{u}) \quad (20)$$

$$\varepsilon^2 D_V (\nabla_x u_2) \cdot \nu = \varepsilon k u_1 \quad (21)$$

$$0 = \varepsilon^2 k u_2 \quad (22)$$

Applying the boundary condition to (17) and with the assumption $k \approx \varepsilon$ we get:

$$\int_{Y_S} \partial_t u_0(x) \, dy = \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + D_V \int_{\Gamma} (\nabla_x u_1 + \nabla_y u_2) \cdot \nu \, d\Gamma(y) \quad (23)$$

$$= \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + \int_{\Gamma} u_0(x) - \bar{u} \, d\Gamma(y) \quad (24)$$

$$= \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + |\Gamma| (u_0 - \bar{u}) \quad (25)$$

With this assumption for the boundary condition, we get:
 Assume k is independent of ε :

$$\varepsilon^{-1} D_V(\nabla_y u_0(x)) \cdot \nu = 0 \quad (26)$$

$$D_V(\nabla_x u_0 + \nabla_y u_1) \cdot \nu = k(u_0 - \bar{u}) \quad (27)$$

$$\varepsilon D_V(\nabla_x u_1 + \nabla_y u_2) \cdot \nu = \varepsilon k u_1 \quad (28)$$

$$\varepsilon^2 D_V(\nabla_x u_2) \cdot \nu = \varepsilon^2 k u_2 \quad (29)$$

With this assumption we get:

$$\int_{Y_S} \partial_t u_0(x) \, dy = \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + D_V \int_{\Gamma} (\nabla_x u_1 + \nabla_y u_2) \cdot \nu \, d\Gamma(y) \quad (30)$$

$$= \sum_{i=1}^n \sum_{j=1}^n \partial_{x_i} \partial_{x_j} u_0(x) \hat{D}_{ij} + \int_{\Gamma} k u_1(x, y) \, d\Gamma(y) \quad (31)$$

$$(32)$$