Global Approximation of Singular Capillary Surfaces: asymptotic analysis meets numerical analysis





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Height of the capillary surface depends <u>discontinuously</u> on the wedge angle. (Paul Concus and Robert Finn)

Laplace-Young Equation

$$\nabla \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} = u \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} = \cos \gamma \qquad \text{on } \partial \Omega$$



In a domain with a sharp corner, the solution becomes unbounded. (Concus and Finn)









Approximating Laplace-Young Equation

$$abla \cdot rac{
abla u}{\sqrt{1+|
abla u|^2}} = u \qquad ext{in } \Omega$$



$$\begin{aligned} |\nabla u| >> 1\\ \nabla \cdot \frac{\nabla u}{|\nabla u|} \approx u \end{aligned}$$

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$v(r,\theta) = \frac{\cos \theta - \sqrt{k^2 - \sin^2 \theta}}{kr}$$

(Concus and Finn, Miersemann, and King et al.)

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

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$$v(r,\theta) = \frac{\cos \theta - \sqrt{k^2 - \sin^2 \theta}}{kr}$$

(Concus and Finn, Miersemann, and King et al.)

$$u(r,\theta) = v(r,\theta) + O(r^3)$$
 as $r \to 0$

(Miersemann)

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

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$$v(p,q) = Ap^2 - 2\sqrt{1 - A^2(q - q_0)^2} \ p - A(q - q_0)^2 + Aq_0^2$$

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$v(p,q) = Ap^2 - 2\sqrt{1 - A^2(q - q_0)^2} \ p - A(q - q_0)^2 + Aq_0^2$$

$$u(p,q) = v(p,q) + O(p^{-5})$$
 as $p \to \infty$

(Aoki M.Math thesis)

Asymptotic Analysis (general cases)









 $\gamma_1 + \gamma_2 \neq \pi$

Asymptotic Analysis (general cases)



 $\gamma_1 + \gamma_2 \neq \pi$

$$u(x,y) = \frac{\cos \gamma_1 + \cos \gamma_2}{f_1(x) - f_2(x)} + O\left(\frac{f_1'(x) - f_2'(x)}{f_1(x) - f_2(x)}\right) \quad \text{as } x \to 0^+$$

* some restrictions on f_1 and f_2 apply (Aoki and Siegel)

in Ω

Asymptotic Analysis (summary)

Corner:
$$u(r,\theta) \approx \frac{\cos \theta - \sqrt{k^2 - \sin^2 \theta}}{kr}$$

Cusp:
$$u(x,y) \approx \frac{\cos \gamma_1 + \cos \gamma_2}{f_1(x) - f_2(x)}$$



Approximation only accurate near the singularity!

Numerical Analysis

Finite Element Approximation Basis Functions



Standard Trial Function Expansion

$$u \approx u^h := \sum_{i=1}^{N_{\text{node}}} c_i \phi_i$$

Finite Element Approximation (Function Spaces)



Unbounded Solutions of the Laplace-Young Equation

Bounded Solutions of the Laplace-Young Equation

Corner:

$$u = O\left(\frac{1}{r}\right) = O\left(\frac{1}{f_1(x) - f_2(x)}\right)$$

$$= \frac{O(1)}{f_1(x) - f_2(x)}$$

$$f_1(x)$$

$$f_1(x)$$

$$f_2(x)$$

▲



 $= \frac{O(1)}{f_1(x) - f_2(x)}$



$$u = \frac{O(1)}{f_1(x) - f_2(x)}$$

$$u = \frac{O(1)}{f_1(x) - f_2(x)}$$

Change of Variable

Bounded function

$$u = \frac{v}{f_1(x) - f_2(x)}$$

Unbounded function

$$u = \frac{O(1)}{f_1(x) - f_2(x)}$$

Change of Variable

$$u = \frac{v}{f_1(x) - f_2(x)}$$

$$u \approx \frac{\sum_{i=1}^{N_{\text{node}}} c_i \phi_i}{f_1(x) - f_2(x)}$$

Change of Coordinates



Change of Coordinates



Finite Volume Element method

Let $u \in C^2(\Omega)$ be the solution of the following PDE:

$$\nabla \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} = u$$

$$\int_{\Omega_{\alpha}} \nabla \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} dA = \int_{\Omega_{\alpha}} u \, dA \qquad \text{for all } \Omega_{\alpha} \subset \Omega$$

$$\int_{\partial \Omega_{\alpha}} \nu \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} ds = \int_{\Omega_{\alpha}} u \, dA \qquad \text{for all } \Omega_{\alpha} \subset \Omega$$


$$\int_{\partial\Omega_{\alpha}} \nu \cdot \frac{\nabla u}{\sqrt{1+|\nabla u|^2}} ds = \int_{\Omega_{\alpha}} u \, dA \qquad + \qquad \nu \cdot \frac{\nabla u}{\sqrt{1+|\nabla u|^2}} = \cos\gamma \qquad \text{ on } \partial\Omega$$



for all $\Omega_{\alpha} \subset \Omega$

We now approximate the solution with a finite element approximation

$$u \approx \frac{\sum_{i=1}^{N_{\text{node}}} c_i \phi_i}{f_1(x) - f_2(x)} = u^h$$

$$\int_{\partial\Omega_{\alpha}\setminus\partial\Omega}\nu\cdot\frac{\nabla u}{\sqrt{1+|\nabla u|^2}}ds + \int_{\partial\Omega_{\alpha}\cap\partial\Omega}\cos\gamma ds = \int_{\Omega_{\alpha}}u\,dA$$

for all $\Omega_{\alpha} \subset \Omega$

$$\begin{split} \int_{\partial\Omega_{\alpha}\setminus\partial\Omega}\nu\cdot\frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}}ds + \int_{\partial\Omega_{\alpha}\cap\partial\Omega}\cos\gamma ds &= \int_{\Omega_{\alpha}}u\,dA \\ & \text{for all }\Omega_{\alpha}\subset\Omega \\ & & \int_{\partial\Omega_{j}\setminus\partial\Omega}\nu\cdot\frac{\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)}{\sqrt{1+|\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)|^{2}}}ds + \int_{\partial\Omega_{j}\cap\partial\Omega}\cos\gamma ds \\ &= \int_{\Omega_{j}}\sum_{i=1}^{N_{\text{node}}}c_{i}\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)\,dA \qquad \text{for } j = 1, 2, \dots, N_{\text{node}} \end{split}$$



Finite Element Expansion



Finite Volume Method Control Volumes



$$\int_{\partial\Omega_{j}\setminus\partial\Omega}\nu\cdot\frac{\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)}{\sqrt{1+|\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)|^{2}}}ds+\int_{\partial\Omega_{j}\cap\partial\Omega}\cos\gamma ds$$

$$= \int_{\Omega_j} \sum_{i=1} c_i \left(\frac{\varphi_i}{f_1(x) - f_2(x)} \right) dA \qquad \text{for } j = 1, 2, \dots, N_{\text{node}}$$



$$\int_{\partial\Omega_{j}\setminus\partial\Omega}\nu\cdot\frac{\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)}{\sqrt{1+|\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)|^{2}}}ds+\int_{\partial\Omega_{j}\cap\partial\Omega}\cos\gamma ds$$

$$= \int_{\Omega_j} \sum_{i=1}^{N_{\text{node}}} c_i \left(\frac{\phi_i}{f_1(x) - f_2(x)} \right) \, dA \qquad \text{for } j = 1, 2, \dots, N_{\text{node}}$$



$$\int_{\partial\Omega_{j}\setminus\partial\Omega}\nu\cdot\frac{\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)}{\sqrt{1+|\sum_{i=1}^{N_{\text{node}}}c_{i}\nabla\left(\frac{\phi_{i}}{f_{1}(x)-f_{2}(x)}\right)|^{2}}}ds+\int_{\partial\Omega_{j}\cap\partial\Omega}\cos\gamma ds$$

$$= \frac{1}{2} \int \int_{\Omega_j} \sum_{i=1}^{N_{\text{node}}} c_i \phi_i \, ds \, dt \qquad \qquad \text{for } j = 1, 2, \dots, N_{\text{node}}$$

Asymptotic Laplace-Young Equation (in a Corner domain)

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$v(r,\theta) = \frac{\cos\theta - \sqrt{k^2 - \sin^2\theta}}{kr}$$

$$u(r,\theta) = v(r,\theta) + O(r^3)$$
 as $r \to 0$

(Asymptotic Laplace-Young Equation in a Corner domain)

	Without Change of Variable	With Change of Variable
Regular Coordinates	(Scott et al.)	
Curvilinear Coordinates		

(Asymptotic Laplace-Young Equation in a Corner domain)



- + Regular Trial Function + Regular Coordinate
- Asymptotic Analysis inspired Trial Function + Regular Coordinate
- Regular Trial Function + Curvilinear Coordinate
- ★ Asymptotic Anslysis inspired Trial Function + Curvilinear Coordinate

(Asymptotic Laplace-Young Equation in a Corner domain)

	Without Change of Variable	With Change of Variable
Regular Coordinates	Linear	Linear
Curvilinear Coordinates	Linear	Quadratic

Asymptotic Laplace-Young Equation

(in a Circular Cusp domain)

$$\nabla \cdot \frac{\nabla v}{|\nabla v|^2} = v \qquad \text{in } \Omega$$

$$\nu \cdot \frac{\nabla v}{|\nabla v|^2} = \cos \gamma \qquad \text{on } \partial \Omega$$



$$v(p,q) = Ap^2 - 2\sqrt{1 - A^2(q - q_0)^2} \ p - A(q - q_0)^2 + Aq_0^2$$

$$u(p,q) = v(p,q) + O(p^{-5})$$
 as $p \to \infty$

(Asymptotic Laplace-Young Equation in a Circular Cusp domain)



FEM with change of coordinates and without change of variable
FVEM with change of coordinates and without change of variable

• FEM with change of coordinates and with change of variable

 \star FVEM with change of coordinates and with change of variable























Open Problems

Theorem 2: u is bounded if $\cos \gamma_1 + \cos \gamma_2 = 0$, and $f_{1,2,}(x) \in C^2([0,\infty))$.

Y.A. and David Siegel, Bounded and Unbounded Capillary Surfaces in a Cusp Domain, to appear in Pacific Journal of Mathematics, accepted on December 31st 2011.

Open Problem 1: Is u bounded if $\cos \gamma_1 + \cos \gamma_2 = 0$, and $f_{1,2}(x) \notin C^2([0,\infty))$.

For example
$$f_1(x) = \frac{1}{6}x^{\frac{3}{2}}$$
 $f_2(x) = \frac{1}{8}x^{\frac{3}{2}}$

Open Problem 1: Is u bounded if $\cos \gamma_1 + \cos \gamma_2 = 0$, and $f_{1,2}(x) \notin C^2([0,\infty))$.

$$f_1(x) = \frac{1}{6}x^{\frac{3}{2}} \qquad \qquad f_2(x) = \frac{1}{8}x^{\frac{3}{2}}$$



Open Problem 1: Is u bounded if $\cos \gamma_1 + \cos \gamma_2 = 0$, and $f_{1,2}(x) \notin C^2([0,\infty))$.





Open Problem 2:

What is the formal asymptotic series for the double cusp domain?

The formal asymptotic series solution for the **regular** cusp domain:

$$v = \frac{\cos \gamma_1 + \cos \gamma_2}{f_1(x) - f_2(x)} + g(x, y)\frac{f_1'(x) - f_2'(x)}{f_1(x) - f_2(x)} + h(x, y)\frac{(f_1'(x) - f_2'(x))^2}{f_1(x) - f_2(x)}$$

$$g(x,y) = -\sqrt{1 - \left(\frac{\cos\gamma_1(t+1) + \cos\gamma_2(t-1)}{2}\right)^2}$$
$$h(x,y) = -\frac{\cos\gamma_1 + \cos\gamma_2}{4} \left(\delta t + \frac{t^2}{2}\right) + \frac{1 - \alpha}{2(\cos\gamma_1 + \cos\gamma_2}g(x,y)^2$$
$$t = \frac{2y - (f_1(x) + f_2(x))}{f_1(x) - f_2(x)}$$



Numerical Solution of the second order term
Asymptotic Approximation of the second order term






Open Problem 2:

What is the formal asymptotic series for the double cusp domain?

The formal asymptotic series solution for the **double cusp** domain:

$$v = \frac{\cos \gamma_1 + \cos \gamma_2}{f_1(x) - f_2(x)} + g(x, y)\frac{f_1'(x) - f_2'(x)}{f_1(x) - f_2(x)} + h(x, y)\frac{(f_1'(x) - f_2'(x))^2}{f_1(x) - f_2(x)}$$

$$g(x,y) = -\sqrt{1 - \left(\frac{\cos\gamma_1(t+1) + \cos\gamma_2(t-1)}{2}\right)^2} + C$$

$$h(x,y) = ?$$

$$t = \frac{2y - (f_1(x) + f_2(x))}{f_1(x) - f_2(x)}$$

Conclusion

Change of Variable

Change of Variable + Curvilinear Coordinate System

Change of Variable + Curvilinear Coordinate System

Finite Volume Element method or Finite Element method

Change of Variable + Curvilinear Coordinate System

Finite Volume Element method or Finite Element method

Numerical Approximation valid for the entire domain