

Liquid Crystal and Phase-Field models are related by Mathematics

Francisco Guillén-González

Depto EDAN & IMUS, Universidad de Sevilla, Spain.

Collaborators:

B. Climent, J.V.Gutiérrez-Santacreu, M.A.Rguez-Bellido (Sevilla),

G.Tierra (Praha, Czech R.),

M.A.Rojas-medar, R.Cabrales (Chillan, Chile)

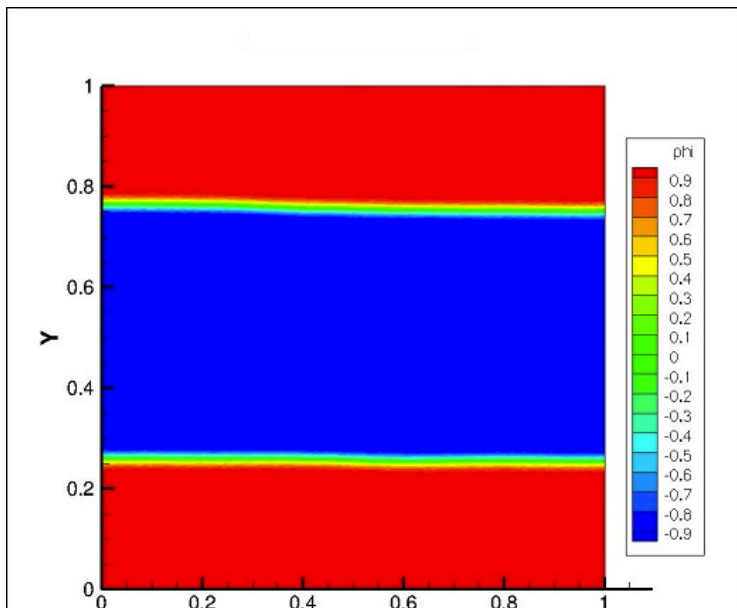
G.Grun (Erlangen, Germany)

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- 1 Optimization problem and asymptotic as $\varepsilon \rightarrow 0$
- 2 Time-dependent problems
- 3 Coupling with fluid dynamics
- 4 Other related models: Membranes, Solidification, Tumors
- 5 Mixed models: Nematic-Isotropic, Tumor-membranes

1. Optimization problem and asymptotic as $\varepsilon \rightarrow 0$

Diffuse-interface Phase-Field



- Situation: Two materials (f.e. two immiscible fluids) or two phases of the same material (f.e. solid-liquid, liquid-gas)
- Assumption: there exists a sharp-interface separating the phases.
- Approximation: Diffuse-interface (with small width ε) approaching sharp interface.
- Scalar Phase variable, $\phi : \Omega \rightarrow \mathbb{R}$ (order parameter) s.t.
$$\begin{cases} \phi = 1 & \text{phase A} \\ \phi = -1 & \text{phase B} \end{cases}$$
 and $\phi = 0$ as approximation of the interface Γ .
- Double-well potential function $F(\phi)$, with two stable values ($\phi = \pm 1$) and one unstable ($\phi = 0$). Then, $\int_{\Omega} F(\phi)$ is a convex-concave functional, but it's essentially convex and bounded from below.
- Examples: polynomial $F(\phi) = (\phi^2 - 1)^2/4$, (singular) logarithmic

Energy [van der Waals]: competition between philic $\frac{1}{2} \int_{\Omega} |\nabla\phi|^2$ and phobic $\int_{\Omega} F(\phi)$, averaged by a small width parameter ε :

$$\mathcal{E}(\phi) = \varepsilon \frac{1}{2} \int_{\Omega} |\nabla\phi|^2 + \frac{1}{\varepsilon} \int_{\Omega} F(\phi)$$

Interface width of order $O(\varepsilon)$, because

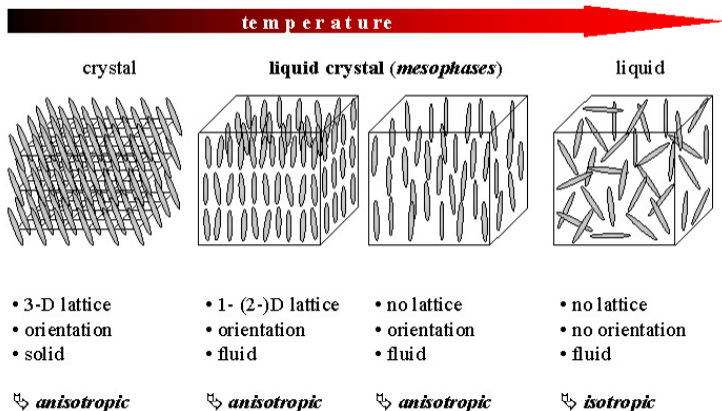
- 1 If width $O(\varepsilon^2)$ then $\varepsilon \int_{\Omega} |\nabla\phi|^2 \gg \frac{1}{\varepsilon} \int_{\Omega} F(\phi)$.
- 2 If width $O(\sqrt{\varepsilon})$ then $\frac{1}{\varepsilon} \int_{\Omega} F(\phi) \gg \varepsilon \int_{\Omega} |\nabla\phi|^2$.

- $\min_{\phi} \mathcal{E}(\phi) = \left(\int_{\Omega} \frac{\varepsilon}{2} |\nabla \phi|^2 + \frac{1}{\varepsilon} \int_{\Omega} F(\phi) \right)$ subject to BCs for ϕ : $\phi|_{\partial\Omega_D} = \phi_D$ on $\partial\Omega_D$.
- Euler-Lagrange optimality system ($\frac{\delta \mathcal{E}}{\delta \phi} = 0$):

$$-\varepsilon \Delta \phi + \frac{1}{\varepsilon} F'(\phi) = 0 \text{ in } \Omega, \quad \phi|_{\partial\Omega_D} = \phi_D \text{ on } \partial\Omega_D, \quad \varepsilon \nabla \phi \cdot \mathbf{n}|_{\partial\Omega_N} = 0 \text{ on } \partial\Omega_N,$$

- Th. Weistrass: Existence of (global) minimum ϕ^ε .
- As $\varepsilon \rightarrow 0$, sharp interface limit Γ (zero width), s.t. $\phi^\varepsilon \rightarrow \phi^0 = \pm 1$ on Γ_{\pm} .
- Γ -convergence results can be obtained [Modica-Mortola'77, Modica'87, ...].
- In fact, the Γ -limit in $L^1(\Omega)$ as $\varepsilon \rightarrow 0$ of $\mathcal{E}(\phi^\varepsilon)$ is $C_0\mathcal{P}(\phi^0)$
 $\mathcal{P}(\phi^0)$ is the "surface-area of $\Gamma = \{\phi^0 = 0\}$ in Ω ".

thermotropic liquid crystals



- Situation: An intermediate material between solid and liquid. Microscopically, it's (partially) ordered and macroscopically flows like liquids.
- Assumption: there exists a preferred orientation of molecules
- Director vector variable $\mathbf{d} : \Omega \rightarrow \mathbf{R}^N$ (order parameter)
- Elastic Energy [Oseen-Frank]: resistance to change the uniform orientation

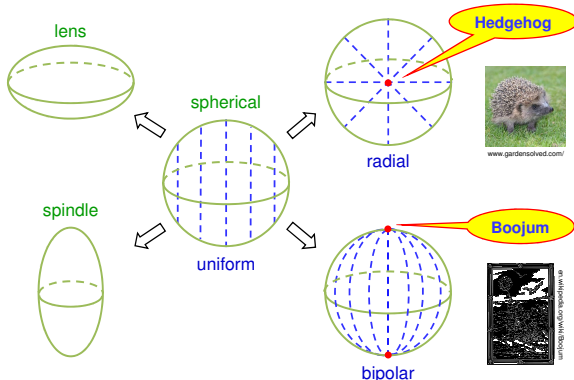
$$\mathcal{E}(\mathbf{d}) = \frac{1}{2} \int_{\Omega} \left(K_1 (\nabla \cdot \mathbf{d})^2 + K_2 (\mathbf{d} \cdot (\nabla \times \mathbf{d}))^2 + K_3 |\mathbf{d} \times (\nabla \times \mathbf{d})|^2 \right) dx$$

K_1, K_2, K_3 splay, twist and bend elastic constants.

- Simplification: equal constant case $\mathcal{E}(\mathbf{d}) = \frac{1}{2} \int_{\Omega} |\nabla \mathbf{d}|^2$
- The energy $\mathcal{E}(\mathbf{d})$ must be minimized under the non-convex constraint $|\mathbf{d}| = 1$.
- Defects: zones where anisotropic orientation is lost, i.e. singularities for the vector field \mathbf{d} .

Defects are singularities in vector fields. Defect points and BCs. Annihilations.

What dictates tactoid structure & shape?



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- Approximation by penalization: competition between elastic energy $\frac{1}{2} \int_{\Omega} |\nabla \mathbf{d}|^2$ and constraint $|\mathbf{d}| = 1$, averaged by a small penalization parameter ε :

$$\mathcal{E}(\mathbf{d}) = \frac{1}{2} \int_{\Omega} |\nabla \mathbf{d}|^2 + \frac{1}{\varepsilon^2} \int_{\Omega} F(\mathbf{d})$$

- $F(\mathbf{d})$ is a vectorial double-well potential, with stable points at $|\mathbf{d}| = 1$ and unstable at $\mathbf{d} = 0$.
- Example: polynomial $F(\mathbf{d}) = (|\mathbf{d}|^2 - 1)^2/4$.

$\varepsilon \rightarrow 0$

- $\min_{\mathbf{d}} \mathcal{E}(\mathbf{d}) \left(= \frac{1}{2} \int_{\Omega} |\nabla \mathbf{d}|^2 + \frac{1}{\varepsilon^2} \int_{\Omega} F(\mathbf{d}) \right)$ subject to Dirichlet BCs for \mathbf{d}
- Euler-Lagrange optimality system ($\frac{\delta \mathcal{E}}{\delta \mathbf{d}} = 0$):

$$-\Delta \mathbf{d} + \frac{1}{\varepsilon^2} F'(\mathbf{d}) = 0 \text{ in } \Omega, \quad \mathbf{d}|_{\partial\Omega_D} = \mathbf{d}_D \text{ on } \partial\Omega_D, \quad \nabla \mathbf{d} \cdot \mathbf{n}|_{\partial\Omega_N} = 0 \text{ on } \partial\Omega_N,$$

- Th. Weistrass: Existence of (global) minimum \mathbf{d}^ε .
- Limit of penalization problem as $\varepsilon \rightarrow 0$. Harmonic functions with values in the unit sphere surface \mathcal{S}^1 [F. Bethuel, H. Brezis, F. Helein], [J.Ball,A.Zarnescu]

Theorem

$\mathbf{d}^\varepsilon \rightarrow \mathbf{d}^0$ s.t. $|\mathbf{d}^0| = 1$ in Ω solution of

$$-\Delta \mathbf{d}^0 - |\nabla \mathbf{d}^0|^2 \mathbf{d}^0 = 0 \text{ in } \Omega, \quad \mathbf{d}^0|_{\partial\Omega_D} = \mathbf{d}_D \text{ on } \partial\Omega_D, \quad \nabla \mathbf{d}^0 \cdot \mathbf{n}|_{\partial\Omega_N} = 0 \text{ on } \partial\Omega_N.$$

In fact, $\lambda = |\nabla \mathbf{d}^0|^2 \mathbf{d}^0$ is the Lagrange multiplier related to $|\mathbf{d}^0| = 1$

2. Time-dependent problems

- Idea: ODE $c_t + F'(c) = 0$ with $F(c) = (c^2 - 1)^2$.
- Critical points: $c = \pm 1$ (stables) and $c = 0$ (unstable)
- Energy's law: $\frac{d}{dt}F(c(t)) + c_t(t)^2 = 0$, hence $F(c)$ is a Lyapunov functional.

- Phase variable : $\phi = \phi(t, \mathbf{x})$. Energy : $\mathcal{E}(\phi) = \int_{\Omega} \frac{\varepsilon}{2} |\nabla \phi|^2 + \frac{1}{\varepsilon} F(\phi)$
- Chemical potential : $\frac{\delta \mathcal{E}}{\delta \phi} = \mu = -\varepsilon \Delta \phi + \frac{1}{\varepsilon} F'(\phi)$, + BCs
- (AC) Allen-Cahn eq: $\partial_t \phi + \gamma \frac{\delta \mathcal{E}}{\delta \phi} = 0$ in Ω ($\gamma > 0$ relaxation time).
 - Maximum principle: If data take values in $[-1, 1]$ then $\phi(t, \mathbf{x}) \in [-1, 1]$.
 - No conservative: $\frac{d}{dt} \int_{\Omega} \phi(t) = \gamma \varepsilon \int_{\partial \Omega} \nabla \phi \cdot \mathbf{n} - \frac{\gamma}{\varepsilon} \int_{\Omega} F'(\phi(t)) \neq 0$
- (CH) Cahn-Hilliard eq: $\partial_t \phi - \nabla \cdot (m \nabla (\frac{\delta \mathcal{E}}{\delta \phi})) = 0$ in Ω .
 - Flux: $m \nabla (\frac{\delta \mathcal{E}}{\delta \phi})$, with $m = m(\phi) \geq 0$ the mobility.
 - Conservative: $\frac{d}{dt} \int_{\Omega} \phi(t) = 0$ (if $m \nabla \mu \cdot \mathbf{n}|_{\partial \Omega} = 0$).
 - Not maximum principle in general.

$$\text{Energy's law: } \frac{d}{dt}\mathcal{E}(t) + DISS = 0 \text{ where } DISS = \begin{cases} \gamma \int_{\Omega} \left(\frac{\delta\mathcal{E}}{\delta\phi}\right)^2 & \text{for (AC),} \\ \int_{\Omega} \left| m \nabla \left(\frac{\delta\mathcal{E}}{\delta\phi}\right) \right|^2 & \text{for (CH)} \end{cases}$$

Theorem (Analysis of the initial-boundary problem)

- *Weak solutions. Regularity.*
- *Time-periodicity for periodic time-dependent BCs.*

Theorem (Asymptotic behavior as $t \rightarrow +\infty$)

- *Existence of attractor.*
- *Convergence of trajectories to a (steady) equilibrium with polynomial decay:*
 $\phi(t) \rightarrow \phi^{\infty} \quad \text{and} \quad \|\phi(t) - \phi^{\infty}\| \leq C \frac{1}{(1+t)^p}.$
- *Stability of local minima. In general, not asymptotic stability ("continuous" of critical points with the same energy).*

- Energy $\mathcal{E}(\mathbf{d}) = \frac{1}{2} \int_{\Omega} |\nabla \mathbf{d}|^2 + \frac{1}{\varepsilon^2} \int_{\Omega} F(\mathbf{d})$
- Equilibrium system: $\frac{\delta \mathcal{E}}{\delta \mathbf{d}} = -\Delta \mathbf{d} + \frac{1}{\varepsilon^2} F'(\mathbf{d}),$ + BCs
- Allen-Cahn system. $\partial_t \mathbf{d} + \gamma \frac{\delta \mathcal{E}}{\delta \mathbf{d}} = 0,$ +ICs, BCs.
- Maximum principle: If $|\mathbf{d}| \leq 1$ then $|\mathbf{d}(t, \mathbf{x})| \leq 1.$
- Energy's law: $\frac{d}{dt} \mathcal{E}(t) + \gamma \int_{\Omega} \left| \frac{\delta \mathcal{E}}{\delta \mathbf{d}} \right|^2 = 0.$

3. Coupling with fluid dynamics

Navier-Stokes for incompressible fluids

- Linear momentum balance and incompressibility constraint):

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nabla \cdot \Sigma = \mathbf{f}, \quad \nabla \cdot \mathbf{v} = 0 \quad + ICs, BCs,$$

- Viscous newtonian fluids: Stress tensor $\Sigma = -p Id + 2\nu D\mathbf{v}$, with $p = p(t, \mathbf{x})$ the pressure (normal force), $\nu > 0$ viscosity coeff. and $D\mathbf{v} = (\nabla \mathbf{v} + (\nabla \mathbf{v})^t)/2$ the deformation tensor.
- In particular, for constant viscosity

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla p - \nu \Delta \mathbf{v} = \mathbf{f}, \quad \nabla \cdot \mathbf{v} = 0 \quad + ICs, BCs,$$

- Dissipative energy's law: $\frac{d}{dt} \mathcal{E}_{kin}(\mathbf{v}) + DISS = \int_{\Omega} \mathbf{f} \cdot \mathbf{v}$ where

$$\mathcal{E}_{kin}(\mathbf{v}) = \frac{1}{2} \int_{\Omega} |\mathbf{v}|^2 \quad (\text{Kinetic's energy}) \text{ and}$$

$$DISS = \int_{\Omega} \nu |\nabla \mathbf{v}|^2 \geq 0 \quad (\text{viscosity's dissipation})$$

Theorem (Analysis of the initial-boundary problem)

Existence of weak solutions. Regularity and uniqueness (local in time in 3D, global in time near of regular stationary solutions).

Theorem (Asymptotic behavior as $t \rightarrow +\infty$)

When $\mathbf{f} = \nabla q$ then $\mathbf{v}(t) \rightarrow 0$ with exponential decay.

Theorem (Numerical approx.)

- *Finite-Element space approx, compatibility between velocity and pressure approx., "inf-sup" stability cond.*
- *Energy-stable time approx. and Large-time stability. Time-splitting schemes. Time adaptation.*

- Situation: Two immiscible fluids (A and B) with matched densities (and viscosities), assuming a mixed diffuse-interface between them, of width $O(\varepsilon)$.
- Conservative phenomena: NS fluids + CH phase
- Stress tensor: $\Sigma = -p Id + 2\nu D\mathbf{v} + \Sigma_{phase}$ with $\Sigma_{phase} = -\lambda\varepsilon(\nabla\phi \otimes \nabla\phi)$. Then

$$-\nabla \cdot \Sigma_{phase} = \lambda\varepsilon \Delta\phi \nabla\phi + \nabla \left(\frac{\lambda\varepsilon}{2} |\nabla\phi|^2 \right)$$

i.e. capillary effects (= surface tension coefficient (λ) \times curvature ($\Delta\phi$) \times normal direction to the interface ($\nabla\phi$) + normal force changing the pressure).

- Phase energy: $\mathcal{E}_{phase}(\phi) = \int_{\Omega} E_{phase}(\phi) = \lambda \int_{\Omega} \left(\frac{\varepsilon}{2} |\nabla \phi|^2 + \frac{1}{\varepsilon} F(\phi) \right)$
- By using $F'(\phi) \nabla \phi = \nabla(F(\phi))$, the phase tensor can be rewritten as

$$-\nabla \cdot \Sigma_{phase} = -\mu \nabla \phi + \nabla (E_{phase}(\phi))$$

- PDE coupled system (Model H) [Hohenberg and Halperin'77]:

$$\begin{cases} \text{NS: } \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla \tilde{p} - \nu \Delta \mathbf{v} = \mu \nabla \phi, & \nabla \cdot \mathbf{v} = 0, & (\tilde{p} = p + E_{phase}(\phi)) \\ \text{CH: } \partial_t \phi + \mathbf{v} \cdot \nabla \phi - \nabla \cdot (m \nabla \mu) = 0, & \mu = \frac{\delta \mathcal{E}_{phase}}{\delta \phi} = \lambda \left(-\varepsilon \Delta \phi + \frac{1}{\varepsilon} F'(\phi) \right) \end{cases}$$

- Conservation of phase: $\frac{d}{dt} \int_{\Omega} \phi = 0$ (if $\mathbf{v} \cdot \mathbf{n}|_{\partial\Omega} = 0$ and $m \nabla \mu \cdot \mathbf{n}|_{\partial\Omega} = 0$)
- Dissipative problem: $\frac{d}{dt} \left(\mathcal{E}_{kin}(\mathbf{v}) + \mathcal{E}_{phase}(\phi) \right) + \int_{\Omega} \nu |\nabla \mathbf{v}|^2 + \int_{\Omega} m |\nabla \mu|^2 = 0,$

Theorem ((Analysis) [Abels, Garcke, Grasselli, Gal,])

Existence of weak solutions. Global in time regularity of the phase. Regularity of velocity and uniqueness (local in time in 3D or global in time for dominant viscosity).

Asymptotic $\varepsilon \rightarrow 0$

Theorem (($t \rightarrow +\infty$), [Feireisl, Miranville, Grasselli, Wu, Schimperna,])

($\mathbf{v}(t), \phi(t)$) $\rightarrow (0, \phi^\infty)$ with polynomial decay, where $\nabla \mu^\infty = 0$ with $\mu^\infty = \frac{\delta \mathcal{E}_{\text{phase}}}{\delta \phi}(\phi^\infty)$.

Stability of local minima.

Theorem ((Numeric), [Elliot, Boyer, Wise, Eyre, Shen, Grun, FGG-Tierra,...])

Unique-solvable and Energy-stable first order numerical schemes. Convergence. Error estimates. Time-splitting.

Open problems

- 1 Global regular solutions near of regular stationary solutions ($0, \phi^\infty$).
- 2 Second order time-splitting schemes

- 1 Situation: Fluid dynamic of a nematic liquid crystal.
- 2 Vector director \mathbf{d} , with $|\mathbf{d}| \approx 1$.
- 3 Nematic (elastic) stress tensor: $\Sigma_{nem} = -\lambda((\nabla \mathbf{d})^t \nabla \mathbf{d})$
- 4 Nematic energy: $\mathcal{E}_{nem}(\mathbf{d}) = \int_{\Omega} E_{nem}(\mathbf{d}) = \lambda \int_{\Omega} \left(\frac{1}{2} |\nabla \mathbf{d}|^2 + \frac{1}{\varepsilon^2} F(\mathbf{d}) \right)$
- 5 PDE coupled system (Lin's model) [F.H.Lin] as a simplification of the Ericksen-Leslie's model (NS-AC):

$$\begin{cases} \text{NS:} & \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla \tilde{p} - \nu \Delta \mathbf{v} = (\nabla \mathbf{d})^t \mathbf{w}, \quad \nabla \cdot \mathbf{v} = 0, \quad (\tilde{p} = p + E_{nem}(\mathbf{d})) \\ \text{AC:} & \partial_t \mathbf{d} + (\mathbf{v} \cdot \nabla) \mathbf{d} + \gamma \mathbf{w} = 0, \quad \mathbf{w} = \lambda(-\Delta \mathbf{d} + \frac{1}{\varepsilon^2} F'(\mathbf{d})) \end{cases}$$

- 6 Dissipative problem: $\frac{d}{dt} \left(\mathcal{E}_{kin}(\mathbf{v}) + \mathcal{E}_{nem}(\mathbf{d}) \right) + \int_{\Omega} \nu |\nabla \mathbf{v}|^2 + \gamma \int_{\Omega} |\mathbf{w}|^2 = 0$

Theorem ((Analysis), Lin-Liu, FGG-Rguez Bellido-Rojas Medar,)

Existence of weak solutions. Regularity and uniqueness (local in time in 3D or global in time for dominant viscosity). Uniqueness and regularity criteria. Time-periodic.

Theorem (($t \rightarrow +\infty$), Climent-FGG-Rguez Bellido, Petzeltova-Rocca-Schimperna, Grasselli-Wu,.....)

$(\mathbf{v}(t)\mathbf{d}(t)) \rightarrow (0, \mathbf{d}^\infty)$ s.t. $\frac{\delta \mathcal{E}_{nem}}{\delta \mathbf{d}}(\mathbf{d}^\infty)$ with polynomial decay. Stability of local minima.

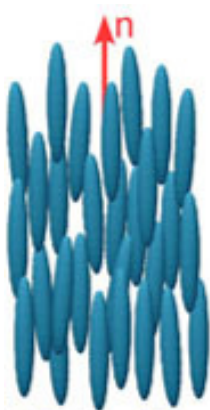
Theorem ((Numeric), Walkington, Liu, Prohl, Shen, Badia, Cabrales-FGG-Santacreu, ...)

Energy-stable numerical schemes, Unconditional (nonlinear) or conditional (linear). Convergence. Error estimates. Time-splitting.

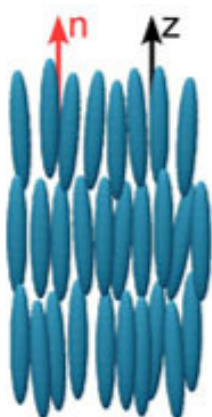
Open problems

- 1 Asymptotic $\varepsilon \rightarrow 0$. Problem: how to control the limit of $(\nabla \mathbf{d}_\varepsilon)^\top \nabla \mathbf{d}_\varepsilon$
- 2 For models with stretching: Time-periodic, Attractors, Stability of local minima.

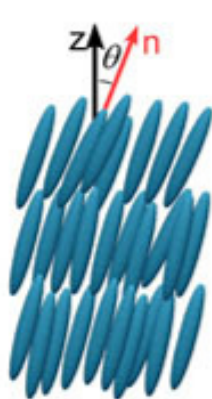
Smectic-A LCs



Nematic
(N)



Smectic A
(SmA)



Smectic C
(SmC)

- [E, Liu, FGG-Climent, FGG-Tierra]
- Layer variable: $\mathbf{n} = \mathbf{d} = \nabla\varphi$
- Smectic energy + penalization: $\mathcal{E}_{sm} = \lambda \int_{\Omega} \left(\frac{1}{2} |\Delta\varphi|^2 + \frac{1}{\varepsilon^2} F(\nabla\varphi) \right)$
- PDE coupled system (E's model) [E] (NS-AC):

$$\left\{ \begin{array}{l} \text{NS : } \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla \tilde{p} - \nu \Delta \mathbf{v} = \mu \nabla \varphi, \quad \nabla \cdot \mathbf{v} = 0, \\ \text{AC : } \partial_t \varphi + \mathbf{v} \cdot \nabla \varphi + \gamma \mu = 0, \quad \mu = \frac{\delta \mathcal{E}_{sm}}{\delta \varphi} = \lambda (\Delta \varphi - \frac{1}{\varepsilon^2} \nabla \cdot F'(\nabla \varphi)) \end{array} \right.$$

- Energy's law:

$$\frac{d}{dt} \left(\mathcal{E}_{kin}(\mathbf{v}) + \mathcal{E}_{sm}(\varphi) \right) + \int_{\Omega} \nu |D\mathbf{v}|^2 + \gamma \int_{\Omega} |\mu|^2 = 0$$

4. Other related models: Membranes, Solidification, Tumors

- Elastic curvature-dependent energy: Willmore or bending energy

$$\mathcal{E}_b(\phi) = \frac{\lambda}{2} \int_{\Omega} \left(-\varepsilon \Delta \phi + \frac{1}{\varepsilon} F'(\phi) \right)^2 = \frac{\lambda}{2} \int_{\Omega} w^2$$

- Conservative CH problem + Surface Area constraint: $B(\phi) = \int_{\Omega} \left(\frac{\varepsilon}{2} |\nabla \phi|^2 \right)$
- As $\varepsilon \rightarrow 0$, $\mathcal{E}_b(\phi^\varepsilon)$ Γ -conv. to the square of the curvature [Belletini'97]
- The elastic bending energy is modified to penalize the area:

$$\mathcal{E}(\phi) = \mathcal{E}_b(\phi) + \frac{1}{\eta} \frac{1}{2} (B(\phi) - \beta)^2$$

- Chemical potential:

$$\begin{aligned} \mu &= \frac{\delta \mathcal{E}(\phi)}{\delta \phi} = -\varepsilon \lambda \Delta w + \frac{\lambda}{\varepsilon} w F''(\phi) + \frac{1}{\eta} (B(\phi) - \beta) (-\varepsilon \Delta \phi) \\ &= \varepsilon^2 \lambda \Delta^2 \phi + G(\phi) \end{aligned}$$

- PDE coupled system:

$$\begin{cases} \text{NS: } \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla \tilde{p} - \nu \Delta \mathbf{v} = \mu \nabla \phi, & \nabla \cdot \mathbf{v} = 0, \\ \text{CH: } \partial_t \phi + \mathbf{v} \cdot \nabla \phi - \nabla \cdot (m \nabla \mu) = 0, & \mu = \varepsilon^2 \lambda \Delta^2 \phi + G(\phi) \end{cases}$$

- Conservation of phase: $\frac{d}{dt} \int_{\Omega} \phi = 0$ (if $\mathbf{v} \cdot \mathbf{n}|_{\partial\Omega} = 0$ and $m \nabla \mu \cdot \mathbf{n}|_{\partial\Omega} = 0$)
- Dissipative problem, satisfying the energy's law:

$$\frac{d}{dt} \left(\mathcal{E}_{kin}(\mathbf{v}) + \mathcal{E}(\phi) \right) + \int_{\Omega} \nu |\nabla \mathbf{v}|^2 + \int_{\Omega} m |\nabla \mu|^2 = 0$$

Open problems:

Asymptotic as $t \rightarrow +\infty$

Analysis for the non-penalized problem, via Lagrange multiplier [Colli-Laurencot'11,'12]

Solidification: Canigalp's model

- Phase: $\phi(t, \mathbf{x}) \in [0, 1]$ fraction of solid ($\phi = 1$ solid, $\phi = 0$ liquid).
- Latent heat effect; energy vs temperature is a multivalued function.
- Dendrite increasing vs anisotropic energy
- Models coupling convection in the liquid part are free-boundary models (limit of models with degenerate viscosity).
- Open problem: To obtain a diffuse-interface model (in the whole domain) with convection in the liquid part

Energy functional:

$$\mathcal{E} = \mathcal{E}_{kin}(\mathbf{v}) + \mathcal{E}_{heat}(\theta) + \mathcal{E}_{phase}(\phi),$$

$$\mathcal{E}_{kin}(\mathbf{v}) = \frac{1}{2} \int_{\Omega} |\mathbf{v}|^2, \quad \mathcal{E}_{heat}(\theta) = \frac{1}{2l} \int_{\Omega} (\theta - \theta_{melting})^2,$$

$$\mathcal{E}_{phase}(\phi) = \lambda \int_{\Omega} \left(\frac{\varepsilon}{2} |\nabla \phi|^2 + \frac{1}{\varepsilon} F(\phi) \right), \quad F(\phi) = \phi^2(1 - \phi)^2.$$

where $l > 0$ (latent heat), $\lambda > 0$ (capillarity).

Solidification (free-boundary problem)

$$\left\{ \begin{array}{ll} (\theta + l g(\phi))_t + \mathbf{v} \cdot \nabla (\theta + l g(\phi)) - \nabla \cdot (k(\phi) \nabla \theta) = f & \text{in } Q, \\ \phi_t + \mathbf{v} \cdot \nabla \phi + \gamma \left(\frac{\delta \mathcal{E}_{phase}}{\delta \phi} - g'(\phi)(\theta - \theta_{melting}) \right) = 0 & \text{in } Q, \\ \mathbf{v}_t + \mathbf{v} \cdot \nabla \mathbf{v} - \nabla \cdot (2\nu(\phi) D\mathbf{v}) + \nabla p - \frac{\delta \mathcal{E}_{phase}}{\delta \phi} \nabla \phi = G(\theta, \phi) & \text{in } Q_{ml}, \\ \nabla \cdot \mathbf{v} = 0 & \text{in } Q_{ml}, \\ D\mathbf{v} = 0 & \text{in } Q_s, \end{array} \right.$$

$$Q_{ml} = \{(x, t) \in Q : \phi(x, t) < 1\} \text{ and } Q_s = \{(x, t) \in Q : \phi(x, t) = 1\}.$$

The function $g = g(\phi)$ will be an interpolation function, with $g(1) = 0$ (solid phase), $g(0) = 1$ (liquid phase) and $0 < g < 1$ in the mushy zone.

$\nu(\phi) \in [\nu_L, +\infty]$. A classical Carman-Kozeny term is $\nu(\phi) = \nu_L \phi^2 / (1 - \phi)^3$.

- Phase eq. is of Allen-Cahn type for the modified free energy:

$$\mathcal{E}_{mod}(\phi, \theta) = \lambda \int_{\Omega} \left(\frac{\varepsilon}{2} |\nabla \phi|^2 + \frac{1}{\varepsilon} F(\phi) \right) - \int_{\Omega} g(\phi)(\theta - \theta_{melting})$$

- The modified double-well potential $\frac{\lambda}{\varepsilon} F(\phi) - g(\phi)(\theta - \theta_{melting})$ has the same two minimum points at $\phi = 0$ and $\phi = 1$, but modifying its values in these wells depending on the temperature.
- Maximum principle: $0 \leq \phi \leq 1$
- Energy's law:

$$\frac{d\mathcal{E}}{dt} + \int_{\Omega} 2\nu(\phi) |D\mathbf{v}|^2 + \frac{1}{l} \int_{\Omega} k(\phi) |\nabla(\theta - \theta_{melting})|^2 + \frac{1}{\gamma} \int_{\Omega} (\phi_t + \mathbf{v} \cdot \nabla \phi)^2 = \text{forces}$$

- Phases: concentration of tumor (or necrotic or quiescent) and health cells + Convection-Diffusion of nutrients (oxygen).
- $c(t, \mathbf{x})$ fraction of tumor cells, $n(t, \mathbf{x})$ concentration of nutrients:

$$\begin{aligned} c_t - \Delta \mu_c &= P(c)(\mu_n - \mu_c), & \mu_c &= -\varepsilon^2 \Delta c + F'(c), \\ n_t - \Delta \mu_n &= -P(c)(\mu_n - \mu_c), & \mu_n &= \frac{1}{\delta} n, \end{aligned}$$

- $P(c)$ is a nonnegative proliferation function:
$$\begin{cases} P(c) = \delta \hat{P} c(1 - c) & \text{if } c \in [0, 1], \\ P(c) = 0 & \text{otherwise} \end{cases}$$
- The total "mass" is conserved, i.e. $\frac{d}{dt} \int_{\Omega} (c + n) = \int_{\Omega} \Delta(\mu_c + \mu_n) = 0$
- Dissipative system, wrt. the energy $\mathcal{E}(c, n) = \int_{\Omega} \left(\frac{\varepsilon^2}{2} |\nabla c|^2 + F(c) + \frac{1}{2\delta} n^2 \right)$:

$$\frac{d}{dt} \mathcal{E}(c, n) + \int_{\Omega} \left(|\nabla \mu_c|^2 + |\nabla \mu_n|^2 + P(c)(\mu_n - \mu_c)^2 \right) = 0$$

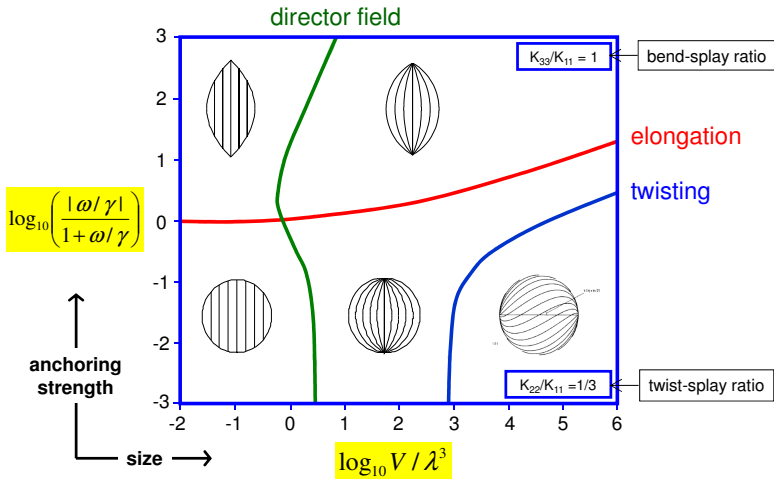
4. Mixed models: Nematic-Isotropic, Tumor-membranes

- Two-fluids + elastic energy in the nematic part (via interpolation function) + anchoring forces on Nematic-Isotropic interface
- CH phase + NS fluids + AC nematic + interpolation function
- [Liu, Yang, Shen, Wang,] Modelization and numerical simulations
- [FGG-Rguez Bellido-Tierra] Stable decoupled numerical scheme + numerical simulations

Open Problems:

- Mathematical analysis
- Splitting second-order schemes
- Capture the experimental phase diagram of different defects

Theoretical phase diagram



- Competition between tumor increasing and elasticity of biologic membranes
- Open Problem: To study models with
 - (CH + source terms) for tumors
 - (CH + Area constraint) for membranes

THANK YOU FOR YOUR ATTENTION