

Finite Volume Methods for Advection Diffusion on Moving Interfaces and Application on Surfactant Driven Thin Film Flow

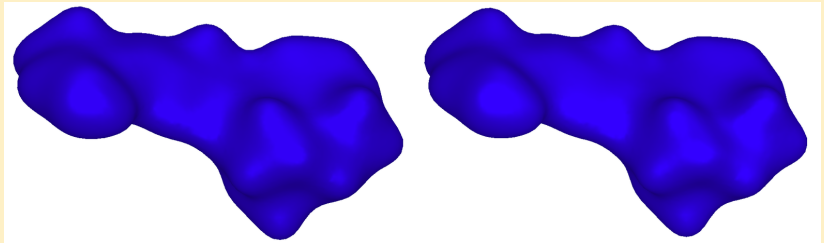
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Institute for Numerical Simulation
University of Bonn

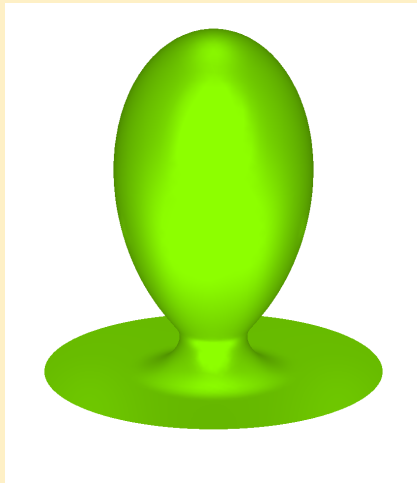
PhD defense
Bonn, 2012-07-12

- Motivation and Aim
- Part I: Finite volume method on evolving surfaces
 - Two points flux approximation Finite Volumes
 - O-Method Finite Volumes
- Part II: Surfactant driven thin-film flow on moving surfaces
 - Modeling
 - Simulation
- Summary and Perspectives

- Advection-Diffusion-Reaction on surfaces



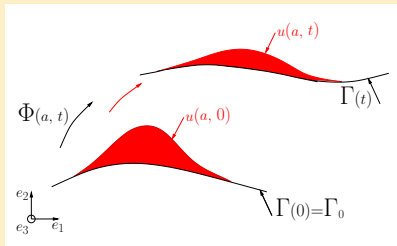
- Thin-film flow in a lung alveolus



$\Gamma(t)$: Family of 2-d smooth surfaces

$\Phi(\cdot, t)$: Sufficiently smooth map, $\Phi(\Gamma(0), t) = \Gamma(t)$

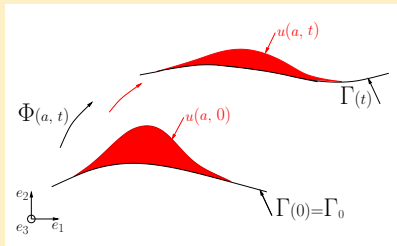
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Find $u(\cdot, t)$ such that

$$\dot{u} + u \nabla_{\Gamma(t)} \cdot \mathbf{v}_{\Gamma} - \nabla_{\Gamma(t)} \cdot (\mathcal{D}_0 \nabla_{\Gamma(t)} u) = g \quad \text{on } \Gamma(t)$$

$$u(\cdot, 0) = u_0(\cdot) \quad \text{on } \Gamma_0$$

+BC

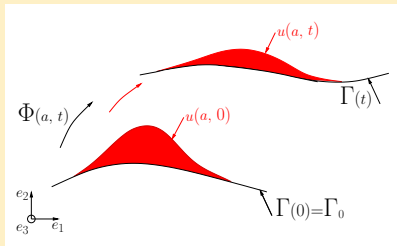
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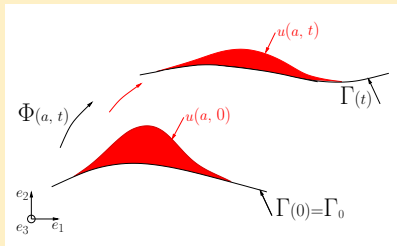
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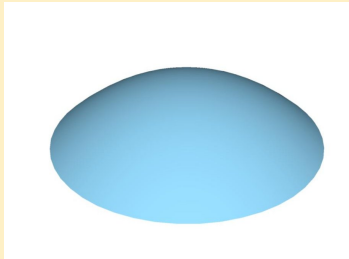
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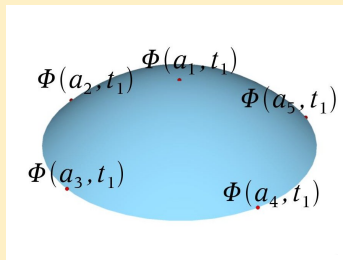
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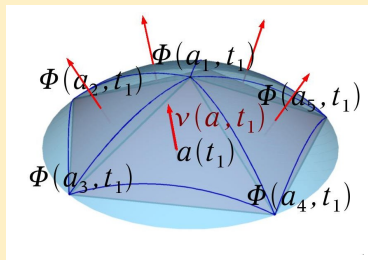
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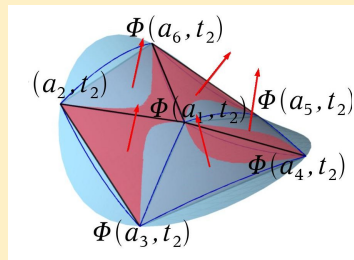
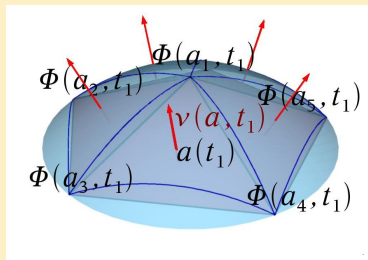
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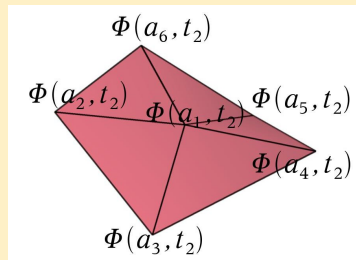
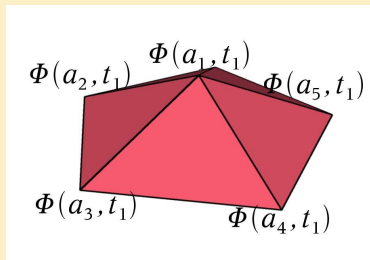


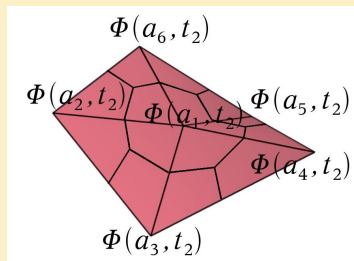
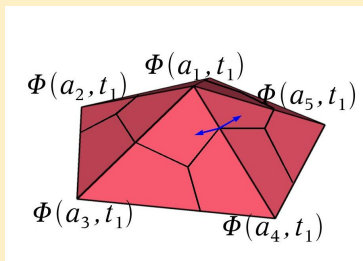


$$x(t) = a(t) - d(a(t))\nu(a(t))$$

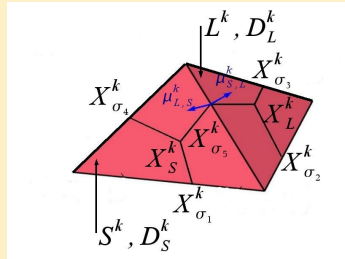


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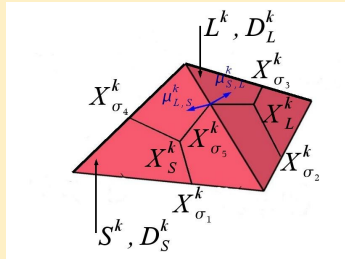
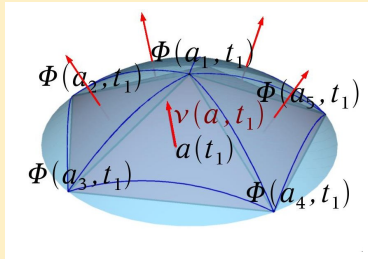




Zoom of two cells at t_k



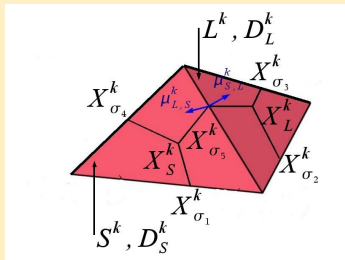
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$$\int_{t_k}^{t_{k+1}} \int_{S^l(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) - \int_{t_k}^{t_{k+1}} \int_{S^l(t)} \nabla \cdot (\mathcal{D}_0 \nabla u) = \int_{t_k}^{t_{k+1}} \int_{S^l(t)} g$$

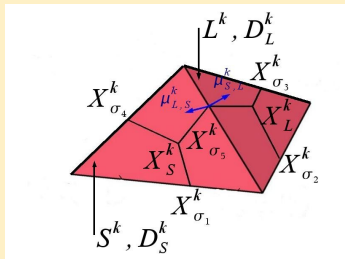
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For the simplicity, we assume $\mathcal{D} = \mathcal{I}_d$

$$\begin{aligned} \int_{t_k}^{t_{k+1}} \int_{S^l(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) &= \int_{t_k}^{t_{k+1}} \frac{d}{dt} \int_{S^l(t)} u \\ &\approx m(S(t_{k+1})) u_S^{k+1} - m(S(t_k)) u_S^k \end{aligned}$$

Zoom of two cells at t_k

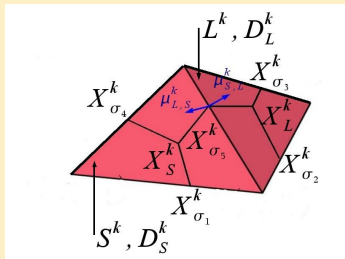


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$$\underbrace{- \int_{t_k}^{t_{k+1}} \int_{S^l(t)} \nabla \cdot (\mathcal{D}_0 \nabla u)}_{\approx}$$

$$\tau \sum_{\sigma_i \subset \partial S(t_{k+1})} m(\sigma_i) \frac{u_{\sigma_i}^{k+1} - u_S^{k+1}}{\| X_S^{k+1} X_{\sigma_i}^{k+1} \|}$$

Zoom of two cells at t_k



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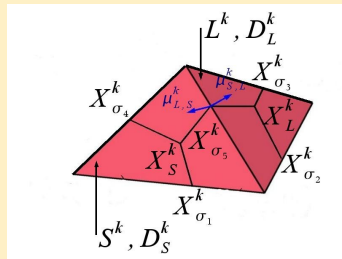
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\implies

Using flux balance at interfaces

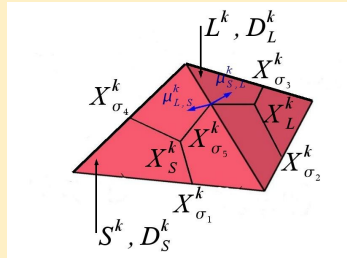
$$\tau \sum_{\sigma_i \subset \partial S} m(\sigma_i) \frac{1}{\|X_S^{k+1} X_{\sigma_i}^{k+1}\| + \|X_{L_i}^{k+1} X_{\sigma_i}^{k+1}\|} \cdot (u_{L_i}^{k+1} - u_S^{k+1})$$

Zoom of two cells at t_k



$$\int_{t_k}^{t_{k+1}} \int_{S^l(t)} g \approx \tau m(S(t_{k+1})) g_S^{k+1}$$

Zoom of two cells at t_k



Find $\left\{ u_S^{k+1} \right\}_{S, k}$ such that:

$$\begin{aligned}
 & m(S(t_{k+1})) u_S^{k+1} - m(S(t_k)) u_S^k \\
 & - \tau \sum_{\sigma_i \subset \partial S} m(\sigma_i) \frac{1}{\| \overrightarrow{X_S^{k+1} X_{\sigma_i}^{k+1}} \| + \| \overrightarrow{X_{L_i}^{k+1} X_{\sigma_i}^{k+1}} \|} \cdot \\
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Interpretation: $u^k = \{u_S^k\} \equiv \sum_S u_S^k \chi_S$
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Discrete H_0^1 semi-norm: $\sum_{\sigma_i = S(t_k)|L(t_k)} m(\sigma_i) \frac{1}{\| \overrightarrow{X_S^k X_{\sigma_i}^k} \| + \| \overrightarrow{X_L^k X_{\sigma_i}^k} \|} \cdot (u_L^k - u_S^k)^2$
Discrete L^2 norm: $\|U^k\|_{L^2(\Gamma_h^k)}^2 := \sum_S m(S(t_k)) (U_S^k)^2$

Theorem: The above system has a unique solution

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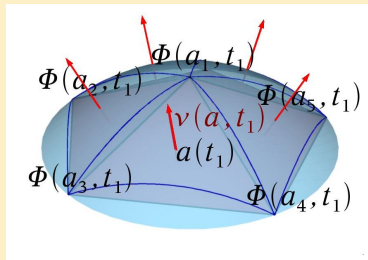
Theorem:

u : Real solution on $\Gamma(t)$,

u^k : Discrete solution on $\Gamma_h(t_k)$

$$E^k = \sum_S (u^{-l}(X_S^k, t_k) - u_S^k) \chi_S$$

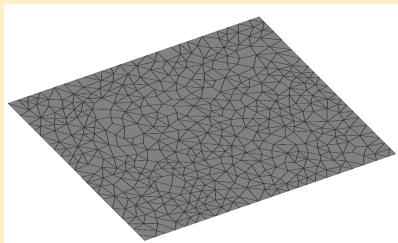
$$\|E^k\|_{\mathbb{L}^2(\Gamma_h(t_k))} \leq C(h + \tau)$$



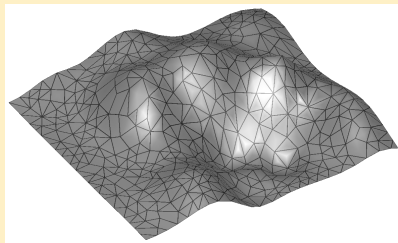
$$x(t) = a(t) - d(a(t))\nu(a(t))$$

O-Method Finite

polygonal surface

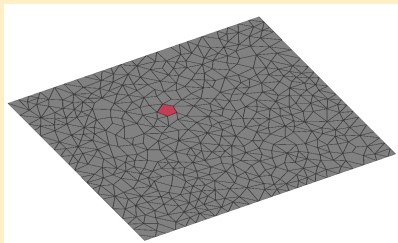


Initial surface (plane)

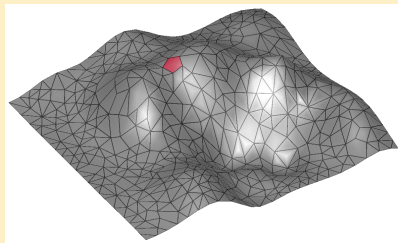


Evolved surface

polygonal surface

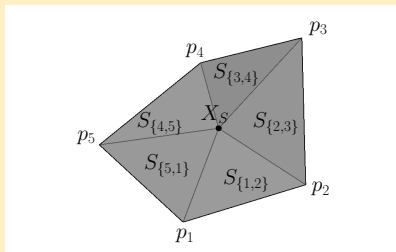


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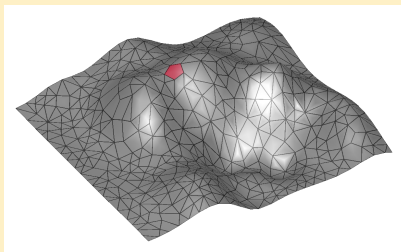


Evolved surface

polygonal surface



Cell



Evolved surface

Definition (Cell):

Given vertices p_i ($i = 1, \dots, n_S$) and a center point X_S , the cell S is the **closed fan of triangles** $S_{\{i,i+1\}} = [X_S, p_i, p_{i+1}]$ ($i + 1 \equiv (i \bmod n_S) + 1$).

Problem setup

Unknown function:

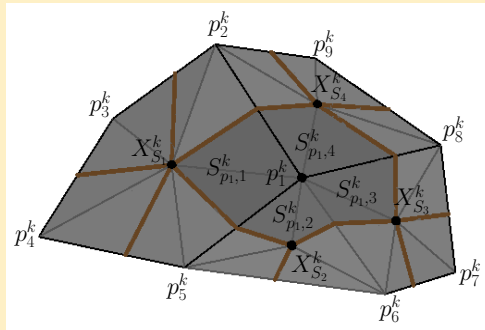
$u(\cdot, t_k)$ sufficiently smooth on $\Gamma^k = \Gamma(t_k)$, extended in $\mathcal{N}_{\delta, k} = \Phi(\mathcal{N}_{\delta, 0}, t_k)$ such that $\nabla u(\cdot, t_k) \cdot \nabla d(\cdot, \Gamma^k) \equiv 0$.

Known:

U_S , values of u at cell center X_S , + BC .

Approximate function:

Affine on subcells S_{p_i} ; thus constant gradient on subcells S_{p_i} .



Subdivision of cells and renumbering around the vertex p_1^k

Problem setup

Unknown function:

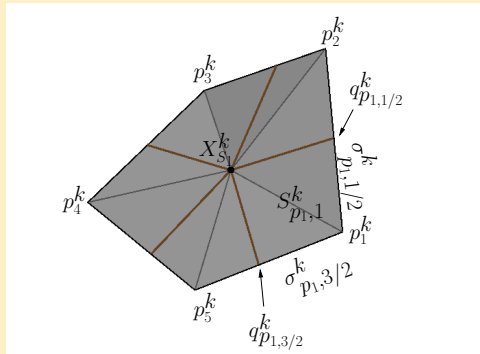
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Zoom into a single cell

Geometric setup

Local covariant basis:

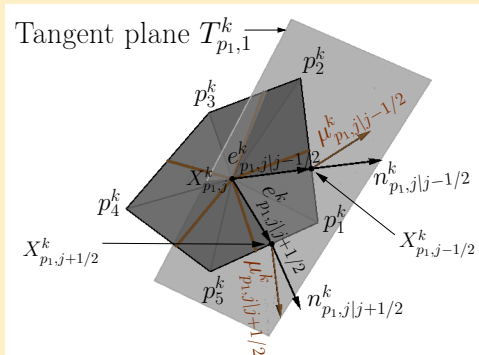
$$(e_{p_1,j|j+1/2}^k, e_{p_1,j|j-1/2}^k)$$

Local contravariant (dual) basis:

$$(\mu_{p_1,j|j+1/2}^k, \mu_{p_1,j|j-1/2}^k)$$

$$\mu_{p_1,j|j+l/2}^k \cdot e_{p_1,j|j+k/2}^k = \delta_k^l,$$

$$l \in \{-1, 1\}.$$



Geometric setup on subcells

Unit outward conormals:

$$n_{p_1,j|j+1/2}^k, \text{ and } n_{p_1,j|j-1/2}^k \in T_{p_1,j}^k$$

$$n_{p_1,j|j+1/2}^k \cdot \overrightarrow{p_1 p_5^k} = 0, \quad n_{p_1,j|j-1/2}^k \cdot \overrightarrow{p_1 p_2^k} = 0$$

Projection onto the tangent plane $T_{p_1,j}^k$: $\mathcal{P}_{p_1,j}^k$

Approximation on subcells

Diffusion tensor:

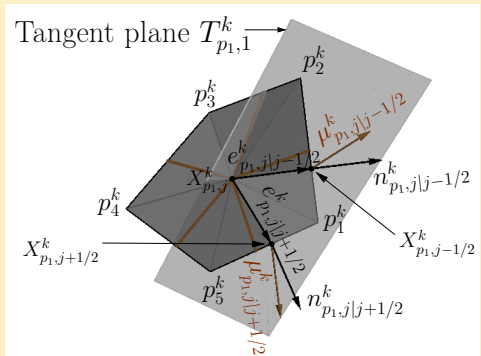
$$\mathcal{D} \approx \mathcal{D}_{p_1,j}^k := \mathcal{P}_{p_1,j}^k \mathcal{D} \mathcal{P}_{p_1,j}^k$$

Gradient:

$$\nabla_{\Gamma} u \approx \nabla_{p_1,j}^k u$$

$$:= (U_{p_1,j+1/2}^k - U_{p_1,j}^k) \mu_{p_1,j|j+1/2}^k + (U_{p_1,j-1/2}^k - U_{p_1,j}^k) \mu_{p_1,j|j-1/2}^k$$

$$\mathcal{D} \nabla_{\Gamma} u \approx \mathcal{D}_{p_1,j}^k \nabla_{p_1,j}^k u$$



Geometric setup on subcells

$$\Rightarrow m_{p_1,j-1/2}^k (\mathcal{D}_{p_1,j-1}^k \nabla_{p_1,j-1}^k u) \cdot n_{p_1,j-1|j-1/2}^k = -m_{p_1,j-1/2}^k (\mathcal{D}_{p_1,j}^k \nabla_{p_1,j}^k u) \cdot n_{p_1,j|j-1/2}^k + BC \text{ if necessary}$$

$$m_{p_1,j-1/2}^k = \overrightarrow{\|q_{p_1,j-1/2}^k p_i^k\|}$$

Gradient reconstruction

$$\begin{aligned} \implies & m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j-1}^k \nabla_{p_1, j-1}^k u) \cdot n_{p_1, j-1|j-1/2}^k \\ & = -m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j}^k \nabla_{p_1, j}^k u) \cdot n_{p_1, j|j-1/2}^k, \end{aligned} \quad + BC \text{ if necessary}$$

$$\implies M_{p_1}^k \tilde{U}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k$$

$$\tilde{U}_{p_1, \sigma}^k := (U_{p_1, 1/2}^k, U_{p_1, 3/2}^k, \dots)^\top, \quad \tilde{U}_{p_1}^k := (U_{p_1, 1}^k, U_{p_1, 2}^k, \dots)^\top$$

Stabilization of the gradient:

$$\left\{ \begin{array}{l} \text{Find } \tilde{U}_{p_1, \sigma}^k \text{ in } \mathcal{B}_{p_1}^k := \{\tilde{V}_{p_1, \sigma}^k := (V_{p_1, 1/2}^k, V_{p_1, 3/2}^k, \dots)^\top \mid M_{p_1}^k \tilde{V}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k\} \text{ such that} \\ \tilde{U}_{p_1, \sigma}^k = \operatorname{argmin}_{\tilde{V}_{p_1, \sigma}^k \in \mathcal{B}_{p_1}^k} \sum_j m_{p_1, j}^k \left\| [V_{p_1, j-1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j-1/2}^k + [V_{p_1, j+1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j+1/2}^k \right\|^2, \end{array} \right.$$

where $m_{p_1, j}^k := m(S_{p_1, j}^k)$ approximates $m(S_{p_1, j}^{l, k})$.

Gradient reconstruction

$$\begin{aligned} \implies & m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j-1}^k \nabla_{p_1, j-1}^k u) \cdot n_{p_1, j-1|j-1/2}^k \\ & = -m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j}^k \nabla_{p_1, j}^k u) \cdot n_{p_1, j|j-1/2}^k, \end{aligned} \quad + BC \text{ if necessary}$$

$$\implies M_{p_1}^k \tilde{U}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k$$

$$\tilde{U}_{p_1, \sigma}^k := (U_{p_1, 1/2}^k, U_{p_1, 3/2}^k, \dots)^\top, \quad \tilde{U}_{p_1}^k := (U_{p_1, 1}^k, U_{p_1, 2}^k, \dots)^\top$$

Stabilization of the gradient:

$$\left\{ \begin{array}{l} \text{Find } \tilde{U}_{p_1, \sigma}^k \text{ in } \mathcal{B}_{p_1}^k := \{\tilde{V}_{p_1, \sigma}^k := (V_{p_1, 1/2}^k, V_{p_1, 3/2}^k, \dots)^\top \mid M_{p_1}^k \tilde{V}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k\} \text{ such that} \\ \tilde{U}_{p_1, \sigma}^k = \operatorname{argmin}_{\tilde{V}_{p_1, \sigma}^k \in \mathcal{B}_{p_1}^k} \sum_j m_{p_1, j}^k \left\| [V_{p_1, j-1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j-1/2}^k + [V_{p_1, j+1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j+1/2}^k \right\|^2, \end{array} \right.$$

where $m_{p_1, j}^k := m(S_{p_1, j}^k)$ approximates $m(S_{p_1, j}^{l, k})$.

$$\implies \tilde{U}_{p_1, \sigma}^k = \mathbf{Coef}_{p_1}^k \tilde{U}_{p_1}^k$$

Gradient reconstruction

$$\begin{aligned} \implies & m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j-1}^k \nabla_{p_1, j-1}^k u) \cdot n_{p_1, j-1|j-1/2}^k \\ & = -m_{p_1, j-1/2}^k (\mathcal{D}_{p_1, j}^k \nabla_{p_1, j}^k u) \cdot n_{p_1, j|j-1/2}^k, \end{aligned} \quad + BC \text{ if necessary}$$

$$\implies M_{p_1}^k \tilde{U}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k$$

$$\tilde{U}_{p_1, \sigma}^k := (U_{p_1, 1/2}^k, U_{p_1, 3/2}^k, \dots)^\top, \quad \tilde{U}_{p_1}^k := (U_{p_1, 1}^k, U_{p_1, 2}^k, \dots)^\top$$

Stabilization of the gradient:

$$\left\{ \begin{array}{l} \text{Find } \tilde{U}_{p_1, \sigma}^k \text{ in } \mathcal{B}_{p_1}^k := \{\tilde{V}_{p_1, \sigma}^k := (V_{p_1, 1/2}^k, V_{p_1, 3/2}^k, \dots)^\top \mid M_{p_1}^k \tilde{V}_{p_1, \sigma}^k = N_{p_1}^k \tilde{U}_{p_1}^k\} \text{ such that} \\ \tilde{U}_{p_1, \sigma}^k = \operatorname{argmin}_{\tilde{V}_{p_1, \sigma}^k \in \mathcal{B}_{p_1}^k} \sum_j m_{p_1, j}^k \left\| [V_{p_1, j-1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j-1/2}^k + [V_{p_1, j+1/2}^k - U_{p_1, j}^k] \mu_{p_1, j|j+1/2}^k \right\|^2, \end{array} \right.$$

where $m_{p_1, j}^k := m(S_{p_1, j}^k)$ approximates $m(S_{p_1, j}^{l, k})$.

$$\implies \tilde{U}_{p_1, \sigma}^k = \mathbf{Coef}_{p_1}^k \tilde{U}_{p_1}^k$$

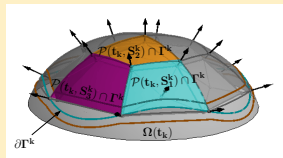
$$M_{p_1}^k \text{ invertible} \implies \mathbf{Coef}_{p_1}^k = (M_{p_1}^k)^{-1} N_{p_1}^k$$

Find $u(\cdot, t)$ such that

$$\dot{u} + u \nabla_{\Gamma(t)} \cdot v - \nabla_{\Gamma(t)} \cdot (\mathcal{D}_0 \nabla_{\Gamma(t)} u) = g \quad \text{on } \Gamma(t)$$

$$u(\cdot, 0) = u_0(\cdot) \quad \text{on } \Gamma_0$$

+BC



Representation of $\mathcal{P}(S_j^k, t_k) \cap \Gamma^k$
 ($j = 1, 2, 3$)

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) - \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} \nabla \cdot (\mathcal{D}_0 \nabla u)$$

$$= \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} g$$

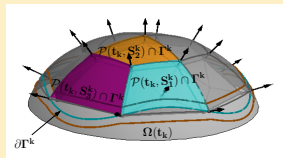
$$S^{l,k}(t) := \Phi(\Phi^{-1}(S^{l,k}, t_k), t), \quad S^{l,k} := \mathcal{P}(S^k, t_k)$$

Find $u(\cdot, t)$ such that

$$\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma} - \nabla_{\Gamma(t)} \cdot (\mathcal{D}_0 \nabla_{\Gamma(t)} u) = g \quad \text{on } \Gamma(t)$$

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Representation of $\mathcal{P}(S_j^k, t_k) \cap \Gamma^k$
($j = 1, 2, 3$)

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) - \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} \nabla \cdot (\mathcal{D}_0 \nabla u)$$

$$= \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} g$$

$$S^{l,k}(t) := \Phi(\Phi^{-1}(S^{l,k}, t_k), t), \quad S^{l,k} := \mathcal{P}(S^k, t_k)$$

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} g \approx \tau m_S^{k+1} G_S^{k+1},$$

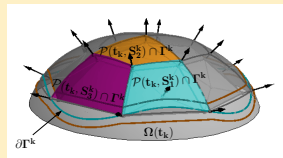
$$G_S^{k+1} := g(t, \mathcal{P}^{k+1} X_S^{k+1}).$$

Find $u(\cdot, t)$ such that

$$\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma} - \nabla_{\Gamma(t)} \cdot (\mathcal{D}_0 \nabla_{\Gamma(t)} u) = g \quad \text{on } \Gamma(t)$$

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+BC



Representation of $\mathcal{P}(S_j^k, t_k) \cap \Gamma^k$
($j = 1, 2, 3$)

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) - \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} \nabla \cdot (\mathcal{D}_0 \nabla u)$$

$$= \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} g$$

$$= \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} (\dot{u} + u \nabla_{\Gamma} v_{\Gamma})$$

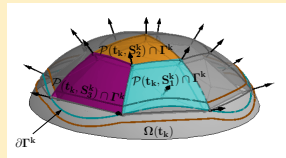
$$= \int_{S^{l,k}(t_{k+1}) \cap \Gamma(t_{k+1})} u - \int_{S^{l,k}(t_k) \cap \Gamma(t_k)} u \approx m_S^{k+1} U_S^{k+1} - m_S^k U_S^k.$$

Find $u(\cdot, t)$ such that

$$\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma} - \nabla_{\Gamma(t)} \cdot (\mathcal{D}_0 \nabla_{\Gamma(t)} u) = g \quad \text{on } \Gamma(t)$$

$$u(\cdot, 0) = u_0(\cdot) \quad \text{on } \Gamma_0$$

+BC



Representation of $\mathcal{P}(S_j^k, t_k) \cap \Gamma^k$
($j = 1, 2, 3$)

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} (\dot{u} + u \nabla_{\Gamma(t)} \cdot v_{\Gamma}) - \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} \nabla \cdot (\mathcal{D}_0 \nabla u)$$

$$= \int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} g$$

$$\int_{t_k}^{t_{k+1}} \int_{S^{l,k}(t) \cap \Gamma(t)} \nabla_{\Gamma} \cdot (\mathcal{D} \nabla_{\Gamma} u) = \int_{t_k}^{t_{k+1}} \int_{\partial(S^{l,k}(t) \cap \Gamma(t))} (\mathcal{D} \nabla_{\Gamma} u) \cdot \mu_{\partial S^{l,k}(t)}$$

$$\approx \tau \sum_{p_i \in \partial S^k} \left(m_{p_i, \mathcal{J}(p_i, S^k) - 1/2}^{k+1} \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^{k+1} u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) - 1/2}^{k+1} \right.$$

$$\left. + m_{p_i, \mathcal{J}(p_i, S^k) + 1/2}^{k+1} \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^{k+1} u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) + 1/2}^{k+1} \right).$$

$\mathcal{J}(p_i, S^k)$: local index number of the cell S^k around p_i^k .

Discrete problem:

Find $\{U_S^k\}_{S,k}$ such that:

$$\begin{aligned}
 & m_S^{k+1} U_S^{k+1} - m_S^k U_S^k - \tau \sum_{p_i \in \partial S^k} \\
 & \left(m_{p_i, \mathcal{J}(p_i, S^k) - 1/2}^{k+1} \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^{k+1} u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) - 1/2}^{k+1} \right. \\
 + & \left. m_{p_i, \mathcal{J}(p_i, S^k) + 1/2}^{k+1} \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^{k+1} u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) + 1/2}^{k+1} \right) \\
 = & \tau m_S^{k+1} G_S^{k+1},
 \end{aligned}$$

$$U_S^0 := u(t_0, \mathcal{P}^0(X_S^0)), \quad +BC.$$

$$\begin{aligned}
 \nabla_{p_1, j}^k u & := (U_{p_1, j-1/2}^k - U_{p_1, j}^k) \mu_{p_1, j | j-1/2}^k + (U_{p_1, j+1/2}^k - U_{p_1, j}^k) \mu_{p_1, j | j+1/2}^k, \\
 \tilde{U}_{p_i, \sigma}^k & = \mathbf{Coef}_{p_i}^k \tilde{U}_{p_i}^k.
 \end{aligned}$$

Discrete spaces:

$$\begin{aligned} \mathcal{V}_h^k &:= \left\{ U^k : \Gamma_h^k \rightarrow \mathbb{R} \mid \forall S^k \subset \Gamma_h^k, U^k|_{S^k} = \text{const} \right\} \\ \mathcal{V}_{\partial\Gamma}^k &:= \left\{ U^k_{\partial\Gamma} : \partial\Gamma_h^k \rightarrow \mathbb{R} \mid \forall p_i^k \in \partial\Gamma_h^k, U^k_{\partial\Gamma}|_{\sigma_{p_i^k, 1/2}^k} = \text{const}, U^k_{\partial\Gamma}|_{\sigma_{p_i^k, n_{p_i^k} + 1/2}^k} = \text{const} \right\} \end{aligned}$$

Discrete norms:

$$\begin{aligned} \mathfrak{N}_S^k &:= \frac{1}{m_S^k} \sum_{p_i \in \partial S^k} \\ &\left(m_{p_i, \mathcal{J}(p_i, S^k) - 1/2}^k \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^k u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) - 1/2}^k \right. \\ &\left. + m_{p_i, \mathcal{J}(p_i, S^k) + 1/2}^k \mathcal{D}_{p_i, \mathcal{J}(p_i, S^k)}^k \nabla_{p_i, \mathcal{J}(p_i, S^k)}^k u \cdot n_{p_i, \mathcal{J}(p_i, S^k) | \mathcal{J}(p_i, S^k) + 1/2}^k \right) \end{aligned}$$

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Discrete norms:

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$$\begin{aligned} -\sum_{S^k} m_S^k U_S^k \mathfrak{N}_S^k &= \sum_{p_i \in \Gamma_h^k} \left(\tilde{U}_{p_i}^k \right)^\top A_{p_i}^k \tilde{U}_{p_i}^k \\ &- \sum_{p_i^k \in \partial\Gamma_h^k} \left(m_{p_i^k, 1/2}^k U_{p_i^k, 1/2}^k \mathcal{D}_{p_i^k, 1}^k \nabla_{p_i^k, 1}^k u \cdot n_{p_i^k, 1|1/2}^k \right. \\ &\left. + m_{p_i^k, n_{p_i^k}+1/2}^k U_{p_i^k, n_{p_i^k}+1/2}^k \mathcal{D}_{p_i^k, n_{p_i^k}}^k \nabla_{p_i^k, n_{p_i^k}}^k u \cdot n_{p_i^k, n_{p_i^k}+1/2}^k \right), \end{aligned}$$

where $A_{p_i}^k$ is a square matrix and $A_{p_i}^k \mathbf{1}_{p_i} = 0 \cdot \mathbf{1}_{p_i}$ ($\mathbf{1}_{p_i} := (1, 1, \dots)^\top$)

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 &- \sum_{p_i^k \in \partial \Gamma_h^k} \left(m_{p_i, 1/2}^k U_{p_i, 1/2}^k \mathcal{D}_{p_i, 1}^k \nabla_{p_i, 1}^k u \cdot n_{p_i, 1|1/2}^k \right. \\
 &\left. + m_{p_i, n_{p_i}+1/2}^k U_{p_i, n_{p_i}+1/2}^k \mathcal{D}_{p_i, n_{p_i}}^k \nabla_{p_i, n_{p_i}}^k u \cdot n_{p_i, n_{p_i}|n_{p_i}+1/2}^k \right),
 \end{aligned}$$

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Remark:

$A_{p_i}^k$ depends only on $X_{p_i, j+1/2}^k$.

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 &\left. + m_{p_i,n_{p_i}+1/2}^k U_{p_i,n_{p_i}+1/2}^k \mathcal{D}_{p_i,n_{p_i}}^k \nabla_{p_i,n_{p_i}}^k u \cdot n_{p_i,n_{p_i}|n_{p_i}+1/2}^k \right),
 \end{aligned}$$

where $A_{p_i}^k$ is a square matrix and $A_{p_i}^k \mathbf{1}_{p_i} = 0 \cdot \mathbf{1}_{p_i}$ ($\mathbf{1}_{p_i} := (1, 1, \dots)^\top$)

Remark:

$A_{p_i}^k$ depends only on $X_{p_i,j+1/2}^k$.

Choose $X_{p_i,j+1/2}^k$ such that $A_{p_i}^k + (\mathbf{1}_{p_i} \otimes \mathbf{1}_{p_i})/n_{p_i}$ is strictly elliptic

Assumption: Any interior vertex p_i^k is surrounded by at least 3 cells.

Discrete norms:

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 -\sum_S m_S^k U_S^k \mathfrak{N}_S^k &= \sum_{p_i \in \Gamma_h^k} \left(\tilde{U}_{p_i}^k \right)^\top A_{p_i}^k \tilde{U}_{p_i}^k \\
 -\sum_{p_i^k \in \partial \Gamma_h^k} &\left(m_{p_i, 1/2}^k U_{p_i, 1/2}^k \mathcal{D}_{p_i, 1}^k \nabla_{p_i, 1}^k u \cdot n_{p_i, 1|1/2}^k \right. \\
 &\left. + m_{p_i, n_{p_i}+1/2}^k U_{p_i, n_{p_i}+1/2}^k \mathcal{D}_{p_i, n_{p_i}}^k \nabla_{p_i, n_{p_i}}^k u \cdot n_{p_i, n_{p_i}|n_{p_i}+1/2}^k \right),
 \end{aligned}$$

where $A_{p_i}^k$ is a square matrix and $A_{p_i}^k \mathbf{1}_{p_i} = 0 \cdot \mathbf{1}_{p_i}$ ($\mathbf{1}_{p_i} := (1, 1, \dots)^\top$)

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Discrete H_0^1 semi-norm: $\|U^k\|_{1, \Gamma_h^k}^2 := \sum_{p_i} \left(\tilde{U}_{p_i}^k \right)^\top A_{p_i}^k \tilde{U}_{p_i}^k$

Discrete L^2 norm: $\|U^k\|_{L^2(\Gamma_h^k)}^2 := \sum_S m_S^k (U_S^k)^2$

Theorem: The above discrete problem has a unique solution.

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Assume smooth variation of discrete points (The mesh does not stretch too much between two time steps). The stretch is bounded by $Ch\tau$.

Proposition 1: Stability, $L^\infty(L^2)$ and $L^2(H_0^1)$

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Proposition 1: Stability, $\mathbb{L}^\infty(\mathbb{L}^2)$ and $\mathbb{L}^2(\mathbb{H}_0^1)$

Assume smooth variation of discrete points (The mesh does not stretch too much between two time steps). The stretch is bounded by $Ch\tau$ and $A_{p_i}^k$ symmetric $\forall p_i^k$.

Proposition 2: Stability, $\mathbb{L}^2(\mathbb{L}^2)$ for $\partial_\tau U = \frac{U^{k+1} - U^k}{\tau}$, $\mathbb{L}^\infty(\mathbb{H}_0^1)$ for U

Theorem:

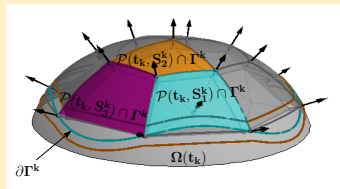
u : Real solution on $\Gamma(t)$,

U^k : Discrete solution on $\Gamma_h(t_k)$

$$E^k = \sum_S (u^{-l}(X_S^k, t_k) - U_S^k) \chi_S$$

$$\max_{1, \dots, k_{max}} \|E^k\|_{\mathbb{L}^2(\Gamma_h^k)}^2$$

$$+ \tau \sum_{k=1}^{k_{max}} \|E^k\|_{1, \Gamma_h^k}^2 \leq C(h + \tau)^2$$



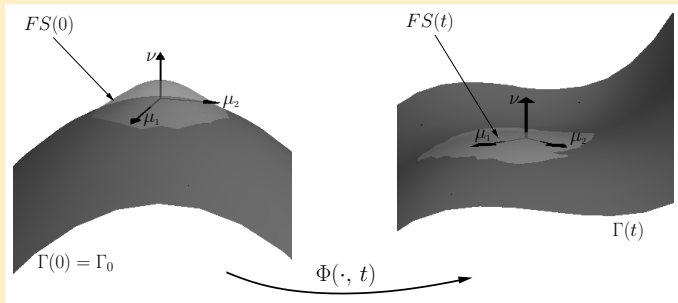
$\mathcal{P}(\mathbf{x}(t_k), t_k)$

$= \mathbf{x}(t_k) - \mathbf{d}(\mathbf{x}(t_k), \Omega(t_k)) \nu(\mathcal{P}(\mathbf{x}(t_k), t_k))$

Extension of \mathbf{u} : $\nabla \mathbf{u}(\cdot, t_k) \cdot \nabla \mathbf{d}(\cdot, \Gamma^k) \equiv \mathbf{0}$,

$\mathbf{u}^{-1}(\cdot, t_k) := \mathbf{u}(\cdot, t_k)|_{\Gamma^k}$

Modeling of surfactant driven thin film flow

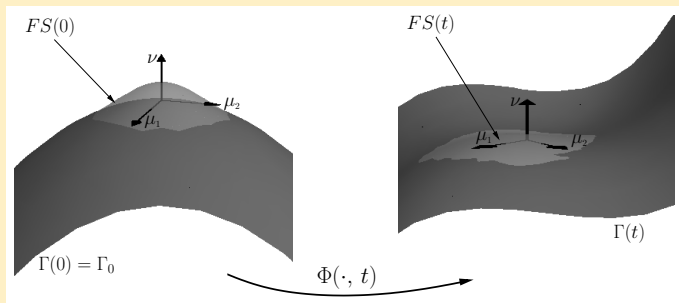


$\Gamma(t)$: Family of 2-d smooth surfaces

$\Phi(\cdot, t)$: Sufficiently smooth map, $\Phi(\Gamma(0), t) = \Gamma(t)$

$FS(t)$: Fluid Free Surface at t

Some variables:



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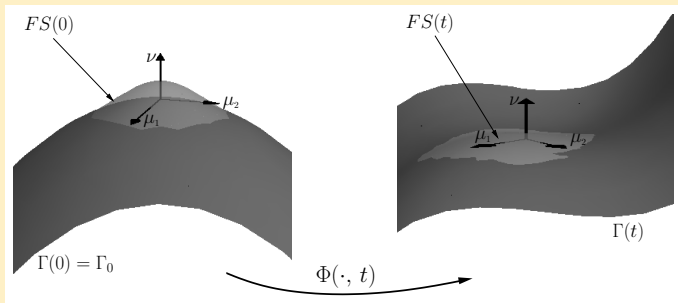
$FS(t)$: Fluid Free Surface at t

Some variables:

$\bar{\Pi}$: Surfactant concentration

$\bar{v}_{\mathcal{F}}$: velocity of the fluid particle, $\Phi(\Gamma(0), t) = \Gamma(t)$

\bar{v}_{FS} : velocity of the fluid particle on $FS(t)$



Surfactant equation

$$\begin{cases} \frac{\partial \bar{\Pi}}{\partial t} + (\bar{\nabla}_{FS} \cdot (\bar{\Pi} \bar{v}_{FS})) = \bar{\nabla}_{FS} \cdot (\bar{D}_{FS} \bar{\nabla}_{FS} \bar{\Pi}) & \text{on } FS \quad (\text{Stone 1990}) \\ (\bar{D}_{FS} \bar{\nabla}_{FS} \bar{\Pi}) \cdot n_{FS}^l = 0 & \text{on } \partial FS \end{cases}$$

Navier-Stokes equation

$$\begin{cases} \text{Mass conservation equation: } \bar{\nabla} \cdot \bar{v}_F = 0 \\ \text{Momentum equation: } \mu \bar{\nabla} \cdot (\bar{\nabla} \bar{v}_F) = \rho \frac{d\bar{v}_F}{dt} + \bar{\nabla} \bar{P} - \bar{f} \end{cases}$$

+ BC

Thin film boundary condition

- No penetration on the substrate $\Gamma(t)$ $\left((\bar{v}_{\mathcal{F}} - \bar{v}_{\Gamma}) \cdot \nu = 0 \right)$
- Slip boundary condition on the substrate $\Gamma(t)$ $\left(\mu [\bar{T}_{\mathcal{F}} \nu]_{tan} = \bar{\beta} (\bar{v}_{\mathcal{F}} - \bar{v}_{\Gamma}), \quad (\bar{T}_{\mathcal{F}} = \bar{\nabla} \bar{v}_{\mathcal{F}} + (\bar{\nabla} \bar{v}_{\mathcal{F}})^{\top}) \right)$
- Kinematic boundary condition (Fluid particles remain on FS)
- Shear stress condition on FS : $\mu [\bar{T}_{\mathcal{F}} \nu_{FS}]_{FS,tan} = \bar{\nabla}_{FS} \bar{\gamma}$
- Laplace-Young boundary condition $\left[-(\bar{P} - \bar{P}_0) \nu_{FS} + \mu \bar{T}_{\mathcal{F}} \nu_{F,S} \right] \cdot \nu_{FS} = \bar{\gamma} \bar{\mathcal{K}}_{FS}$

 μ : Viscosity ν_{FS} : Free surface normal $\bar{\beta}$: Free surface tangential slip tensor $\bar{\gamma}$: Surface tension \bar{P}_0 : Ambient pressure \bar{P} : Pressure

Equation of state

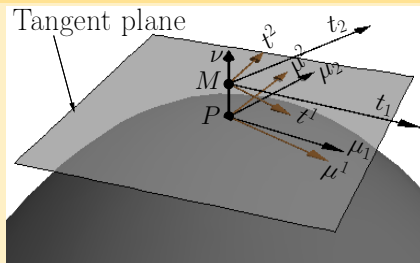
$$\bar{\gamma} = \bar{\gamma}_0 + RT_a \bar{\Pi}_\infty \ln(1 - \bar{\Pi}/\bar{\Pi}_\infty)$$

T_a : Absolute temperature (Kelvin)

R : Universal gas constant

$\bar{\gamma}_0$: Surface tension of the clean film ($\bar{\Pi}_0 = 0$)

$\bar{\Pi}_\infty$: Maximum possible surfactant concentration



Parameterization of $\Gamma(t)$: $\bar{X}(\bar{t}, \bar{s}), \quad \bar{s} = (\bar{s}_1, \bar{s}_2).$

Parameterization of the neighborhood of $\Gamma(t)$:

$$\bar{r}(\bar{t}, \bar{s}, \bar{y}) = \bar{X}(\bar{t}, \bar{s}) + \bar{y}\nu(\bar{t}, \bar{s}).$$

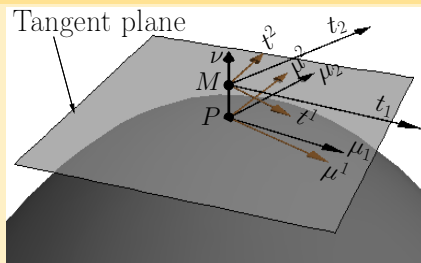
Curvilinear coordinate system:

Basis on $\Gamma(t)$:

$$\begin{aligned} \mu_1(\bar{t}, \bar{s}) &= \frac{\partial \bar{X}(\bar{t}, \bar{s})}{\partial \bar{s}_1} \\ \mu_2(\bar{t}, \bar{s}) &= \frac{\partial \bar{X}(\bar{t}, \bar{s})}{\partial \bar{s}_2} \\ \nu(\bar{t}, \bar{s}) &= \frac{\mu_1(\bar{t}, \bar{s}) \wedge \mu_2(\bar{t}, \bar{s})}{\|\mu_1(\bar{t}, \bar{s}) \wedge \mu_2(\bar{t}, \bar{s})\|} \end{aligned}$$

Basis in the neighborhood of $\Gamma(t)$:

$$\begin{aligned} t_1(\bar{t}, \bar{s}, \bar{y}) &= \frac{\partial \bar{r}(\bar{t}, \bar{s}, \bar{y})}{\partial \bar{s}_1} = (\text{Id} - \bar{y}\bar{K})\mu_1 \\ t_2(\bar{t}, \bar{s}, \bar{y}) &= \frac{\partial \bar{r}(\bar{t}, \bar{s}, \bar{y})}{\partial \bar{s}_2} = (\text{Id} - \bar{y}\bar{K})\mu_2 \\ t_3(\bar{t}, \bar{s}, \bar{y}) &= \frac{\partial \bar{r}(\bar{t}, \bar{s}, \bar{y})}{\partial \bar{y}} = \nu(\bar{t}, \bar{s}) \end{aligned}$$



Scaling of variables: $\bar{s} = \mathcal{L}s$, $\bar{y} = \mathcal{H}y$, $\bar{t} = \mathcal{T}t$, $\bar{K} = K/\mathcal{L}$,

$$\bar{X}(\bar{t}, \bar{s}) = \mathcal{L}X(t, s), \quad \bar{r}(\bar{t}, \bar{s}) = \mathcal{L}r(t, s);$$

$$[r(t, s) = X(t, s) + \epsilon y \nu(t, s), \quad (\epsilon = \mathcal{H}/\mathcal{L} \ll 1)]$$

Curvilinear coordinate system:

Basis on $\Gamma(t)$:

$$\mu_1(t, s) = \frac{\partial X(t, s)}{\partial s_1}$$

$$\mu_2(t, s) = \frac{\partial X(t, s)}{\partial s_2}$$

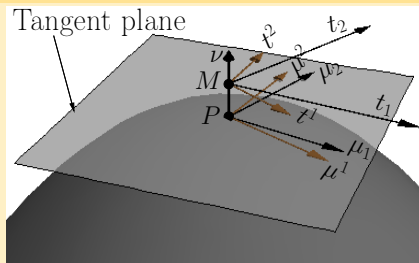
$$\nu(t, s) = \frac{\mu_1(t, s) \wedge \mu_2(t, s)}{\|\mu_1(t, s) \wedge \mu_2(t, s)\|}$$

Basis in the neighborhood of $\Gamma(t)$:

$$t_1(t, s, y) = \frac{\partial r(t, s, y)}{\partial s_1} = (\text{Id} - \epsilon y K) \mu_1$$

$$t_2(t, s, y) = \frac{\partial r(t, s, y)}{\partial s_2} = (\text{Id} - \epsilon y K) \mu_2$$

$$t_3(t, s, y) = \frac{\partial r(t, s, y)}{\partial y} = \epsilon \nu(t, s)$$



Decomposition of the velocity:

Fluid particle at M : $r(t, s_1(t), s_2(t), y(t))$

$$v_{\mathcal{F}} = \frac{dr}{dt} = (v_{\Gamma} + v_{R,tan}) + \epsilon(v_{mF} + v_{R,\nu}\nu), \quad \text{with}$$

$$v_{\Gamma} = \frac{\partial X}{\partial t_i}, \quad v_{R,tan} = (\text{Id} - \epsilon y K) \left(\frac{\partial s_1}{\partial t} \mu_1 + \frac{\partial s_2}{\partial t} \mu_2 \right),$$

$$v_{R,\nu} = \frac{dy}{dt}, \quad v_{mF} = -y (\nabla_{\Gamma} (v_{\Gamma} \cdot \nu) + K v_{\Gamma}).$$

Height of the film: H

Surfactant equation:

$$\begin{cases} \frac{\partial \Pi}{\partial t} + (\nabla_{FS} \cdot (\Pi v_{FS})) = \frac{1}{\mathcal{P}_e} \nabla_{FS} \cdot (D_{FS} \nabla_{FS} \Pi) & \text{on } FS, \\ (D_{FS} \nabla_{FS} \Pi) \cdot n_{FS}^l = 0 & \text{on } \partial FS. \end{cases}$$

Momentum equation projected on axis approximated at ϵ^2 order:

$$\begin{cases} \frac{\partial P}{\partial y} = \epsilon \mathcal{B}_0 f_\nu \\ -\epsilon \mathcal{K} \frac{\partial v_{R,tan}}{\partial y} + \frac{\partial^2 v_{R,tan}}{\partial y^2} = \nabla_\Gamma P + \epsilon y \mathcal{K} \nabla_\Gamma P - \mathcal{B}_0 f_{tan} \end{cases}$$

Boundary condition approximated at ϵ^2 order:

No penetration on Γ : $v_{R,\nu} = 0$

Friction slip condition on Γ : $\frac{\partial v_{R,tan}}{\partial y} + \epsilon \mathcal{K} v_{R,tan} = \beta v_{R,tan}$

Shear stress condition on FS : $\frac{\partial v_{R,tan}}{\partial y} + \epsilon \mathcal{K} v_{R,tan} = (\text{Id} + \epsilon \mathcal{H} \mathcal{K}) \nabla_\Gamma \gamma$

Laplace-Young's law on FS : $P = P_0 - C' \gamma \mathcal{K}_{FS}$,

Algorithm for the derivation of the reduced model of the thin-film equation

1. Momentum equation projected on axis approximated at ϵ^2 order:

$$\int_y^H \frac{\partial P}{\partial y} dy = \int_y^H \epsilon \mathcal{B}_0 f_\nu dy \implies P(y) = P_0 - C' \gamma \mathcal{K}_{FS} + \epsilon \mathcal{B}_0 f_\nu (y - H)$$

2. **Set** $v_{R,tan} = v_0 + yv_1 + y^2v_2 + y^3v_3 + y^4v_4 + y^5v_5 + \dots$
and integrate

$$\int_0^y -\epsilon \mathcal{K} \frac{\partial v_{R,tan}}{\partial y} + \frac{\partial^2 v_{R,tan}}{\partial y^2} dy = \int_0^y \nabla_\Gamma P + \epsilon y K \nabla_\Gamma P - \mathcal{B}_0 f_{tan} dy$$

at $\mathcal{O}(\epsilon^2)$ order using power series.

3. Multiply the mass conservation equation by

$$dS_{\Gamma,var} = [(t_1 \wedge t_2) \cdot \nu] [(\mu_1 \wedge \mu_2) \cdot \nu]^{-1} = 1 - \epsilon y \mathcal{K} + \frac{1}{2} \epsilon^2 y^2 (\mathcal{K}^2 - \mathcal{K}_2)$$

and integrate the result along ν from 0 to H .

$$\frac{\partial^\Gamma \eta}{\partial t} + \eta \nabla_\Gamma \cdot v_\Gamma + \nabla_\Gamma \cdot F dy = 0,$$

$$\eta = \int_0^H dS_{\Gamma, var} dy = H - \frac{1}{2} \epsilon H^2 \mathcal{K} + \frac{1}{6} \epsilon^2 H^3 (\mathcal{K}^2 - \mathcal{K}_2),$$

$$F = \int_0^H [(\text{Id} - \epsilon y (\mathcal{K} \text{Id} - K)) v_{R, tan}] dy.$$

Simulation of surfactant driven thin film flow

Thin-Film equation:

$$\frac{\partial^\Gamma \eta}{\partial t} + \eta \nabla_\Gamma \cdot v_\Gamma + \nabla_\Gamma \cdot F dy = 0,$$

$$+ BC$$

Surfactant equation:

$$\begin{cases} \frac{\partial \Pi}{\partial t} + (\nabla_{FS} \cdot (\Pi v_{FS})) = \frac{1}{\mathcal{P}_e} \nabla_{FS} \cdot (D_{FS} \nabla_{FS} \Pi) & \text{on } FS, \\ (D_{FS} \nabla_{FS} \Pi) \cdot n_{FS}^l = 0 & \text{on } \partial FS. \end{cases}$$

Equation of state:

$$\gamma = \frac{1 + E \ln(1 - x \Pi)}{1 + E \ln(1 - x)}.$$

Surfactant driven thin film equation

$$\left\{ \begin{array}{l} \mathfrak{P} = -\epsilon \Delta_{\Gamma} H \\ \frac{\partial \eta}{\partial t} + \eta \nabla_{\Gamma} \cdot v_{\Gamma} + \nabla_{\Gamma} \cdot [-\mathfrak{D}_1 \nabla_{\Gamma} (\phi + C' \gamma \mathfrak{P}) + \mathfrak{D}_2 \nabla_{\Gamma} \gamma + \mathfrak{D}_7 \nabla_{\Gamma} H] \\ + \sum_j \nabla_{\Gamma} \cdot (\mathfrak{D}_j \nabla_{\Gamma} \omega_j) = 0 \\ \frac{\partial \Pi}{\partial t} + \Pi \nabla_{FS} \cdot v_{p\nu} \\ + \nabla_{FS} \cdot (\mathfrak{D}_{FS,1} \nabla_{\Gamma} (\phi + C' \gamma \mathfrak{P}) + \mathfrak{D}_{FS,2} \nabla_{\Gamma} \gamma + \mathfrak{D}_{FS,3} \nabla_{\Gamma} H) \\ + \sum_j \nabla_{FS} \cdot (\mathfrak{D}_{FS,j} \nabla_{\Gamma} \omega_j) - \frac{1}{\mathcal{P}_e} \nabla_{FS} \cdot (D_{FS} \nabla_{FS} \Pi) = 0. \end{array} \right.$$

$v_{p\nu}$: velocity of the free surface particle parallel to ν .

$\mathfrak{D}_j = \mathfrak{D}_j(H, K, g_{\nu})$: substrate tensor.

$\mathfrak{D}_{FS,j} = \mathfrak{D}_{FS,j}(H, K, g_{\nu})$: Free surface tensor.

$\omega_j := \mathcal{K}, \mathcal{K}_2, g_{tan}$.

Surfactant driven thin film equation

$$\left\{ \begin{array}{l} \mathfrak{P} = -\epsilon \Delta_{\Gamma} H \end{array} \right. \quad (1)$$

$$\left\{ \begin{array}{l} \frac{\partial \eta}{\partial t} + \eta \nabla_{\Gamma} \cdot v_{\Gamma} + \nabla_{\Gamma} \cdot [-\mathfrak{D}_1 \nabla_{\Gamma} (\phi + C' \gamma \mathfrak{P}) + \mathfrak{D}_2 \nabla_{\Gamma} \gamma + \mathfrak{D}_7 \nabla_{\Gamma} H] \\ + \sum_j \nabla_{\Gamma} \cdot (\mathfrak{D}_j \nabla_{\Gamma} \omega_j) = 0 \end{array} \right. \quad (2)$$

$$\left\{ \begin{array}{l} \frac{\partial \Pi}{\partial t} + \Pi \nabla_{FS} \cdot v_{p\nu} \\ + \nabla_{FS} \cdot (\mathfrak{D}_{FS,1} \nabla_{\Gamma} (\phi + C' \gamma \mathfrak{P}) + \mathfrak{D}_{FS,2} \nabla_{\Gamma} \gamma + \mathfrak{D}_{FS,3} \nabla_{\Gamma} H) \\ + \sum_j \nabla_{FS} \cdot (\mathfrak{D}_{FS,j} \nabla_{\Gamma} \omega_j) - \frac{1}{\mathcal{P}_e} \nabla_{FS} \cdot (D_{FS} \nabla_{FS} \Pi) = 0. \end{array} \right. \quad (3)$$

$$\left\{ \begin{array}{l} (\nabla_{\Gamma} H) \cdot n_{\partial\Gamma}^l = 0 \quad \text{on } \partial\Gamma \end{array} \right. \quad (4)$$

$$\left\{ \begin{array}{l} [-\mathfrak{D}_5 \nabla_{\Gamma} (\Phi + C' \gamma \mathfrak{P})] \cdot n_{\partial\Gamma}^l = 0 \quad \text{on } \partial\Gamma \end{array} \right. \quad (5)$$

$$\left\{ \begin{array}{l} (D_{FS} \nabla_{FS} \Pi) \cdot n_{FS}^l = 0 \quad \text{on } \partial FS. \end{array} \right. \quad (6)$$

$$\nabla_{\Gamma} \cdot (u \nabla_{\Gamma} Q)$$

Algorithm:

- For each cell S , construct a local orthonormal basis $(e_{S,1}^k, e_{S,2}^k, \nu_S)$
- Use the gradients of u obtained on subcells using Id, to construct a minmod gradient $\nabla_S^k u$ on the cell S
- Construct the fluxes produced by the operator $\nabla_{\Gamma} \cdot (\nabla_{\Gamma} Q)$ on subedges
- Apply the standard upwind methodology using the mid point on edges

Algorithm:

Projection onto the free surface in the direction of ν : $\mathbb{P}(\cdot, t)$

Curved mesh on the free surface: $\mathbb{P}(\Gamma_h^k, t_k)$

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Parameterization of the substrate $\Gamma(t)$: $X(s, t), \quad s = (s_1, s_2)$

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Unit normal to $FS(t)$: $\nu_{FS} = \frac{\nu - \epsilon R_h \nabla_\Gamma H}{\sqrt{1 + \epsilon^2 \|R_h \nabla_\Gamma H\|^2}}, \quad R_h = (\text{Id} - \epsilon HK)^{-1}$

Important observation:

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Important observation:

μ tangent on $\Gamma(t) \quad \mapsto \quad (\text{Id} - \epsilon HK)\mu + \epsilon[(\nabla_\Gamma H) \cdot \mu]\nu$ tangent on $FS(t)$

Approximations on free surface curved subcell $\mathbb{P}(S_{p_i, j}^k, t_k)$:

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Approximations on free surface curved subcell $\mathbb{P}(S_{p_i, j}^k, t_k)$:

Project the finite volume setup described on the substrate onto the free surface.

Algorithm:

Projection onto the free surface in the direction of ν : $\mathbb{P}(\cdot, t)$

Curved mesh on the free surface: $\mathbb{P}(\Gamma_h^k, t_k)$

Parameterization of the substrate $\Gamma(t)$: $X(s, t), \quad s = (s_1, s_2)$

Parameterization of the free surface $FS(t)$: $r(s, t) = X(s, t_k) + \epsilon H(s, t) \nu(s, t)$

Unit normal to $FS(t)$: $\nu_{FS} = \frac{\nu - \epsilon R_h \nabla_\Gamma H}{\sqrt{1 + \epsilon^2 \|R_h \nabla_\Gamma H\|^2}}, \quad R_h = (\text{Id} - \epsilon HK)^{-1}$

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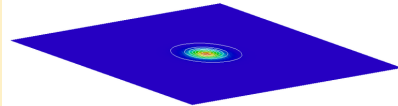
Approximations on free surface curved subcell $\mathbb{P}(S_{p_i, j}^k, t_k)$:

Project the finite volume setup described on the substrate onto the free surface.

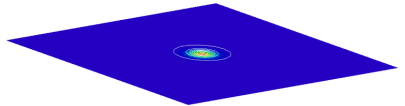
The finite volume scheme follows the same path as described above (O-method finite volume).

- Surfactant-Thin-film flowing on an evolving plane

Thin-film evolution

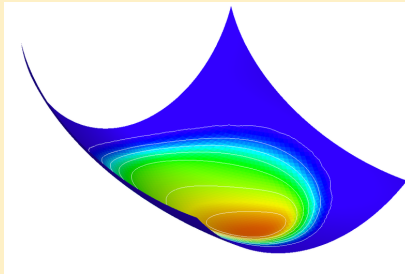


Surfactant evolution

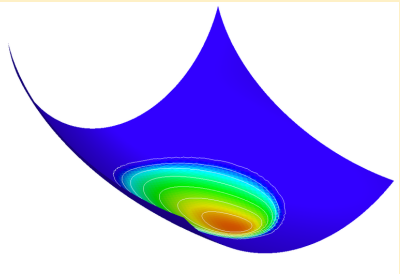


- Surfactant-Thin-film flowing on an evolving plane

Thin-film evolution



Surfactant evolution



Summary

- Robust Finite Volumes scheme for convection-diffusion reaction on polygonal surfaces
- Modeling of surfactant driven thin film flow
- Finite Volumes for PDE defined on moving free interfaces
- Fully coupled model for surfactant driven thin-film flow

Perspectives

- The technique is easily extended to tree dimension,
- One can also extend to higher order Finite volumes,
- The combination of this method with an appropriate mesh optimization tool will give a more stable scheme for skewed movement.

cf.:

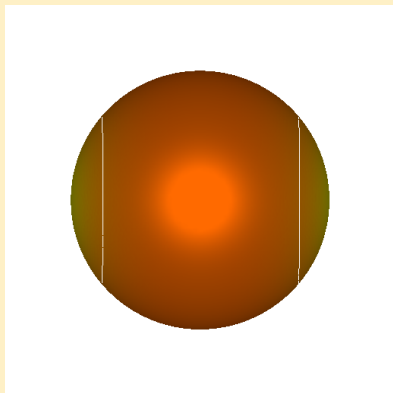
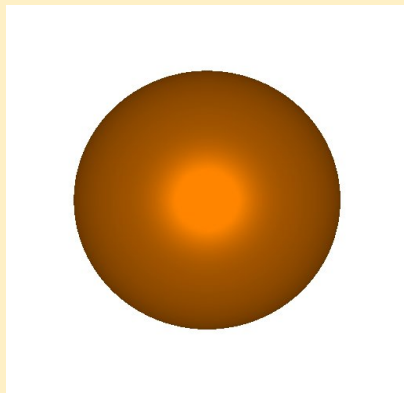
- 1 Martin Lenz, Simplice Firmin Nemadjieu, and Martin Rumpf, *Finite Volume Method on Moving Surfaces*, Finite Volumes for Complex applications V, Wiley, 2008, p. 561–568.
- 2 Martin Lenz, Simplice Firmin Nemadjieu, and Martin Rumpf, *A Convergent Finite Volume Scheme for Diffusion on Evolving Surfaces*, SIAM J. Numer. Anal. 49, 2011, p. 15–37.
- 3 Simplice Firmin Nemadjieu, *A Convergent Finite Volume Type O-method on Evolving Surfaces*, AIP Conference Proceedings; 9/30/2010, Vol. 1281, Issue 1, p. 2184 –2187.

THANK YOU FOR YOUR ATTENTION

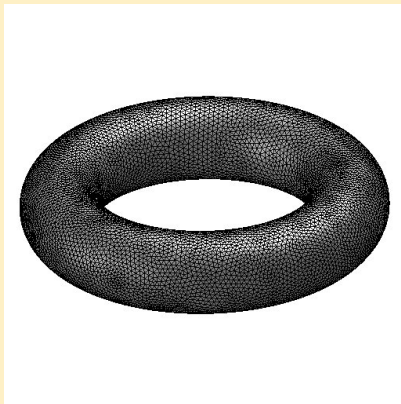
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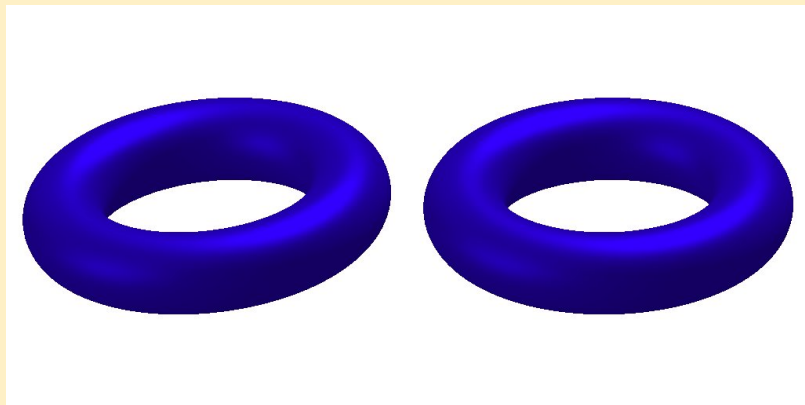
`simplice.nemadjieu@ins.uni-bonn.de`

`http://numod.ins.uni-bonn.de`



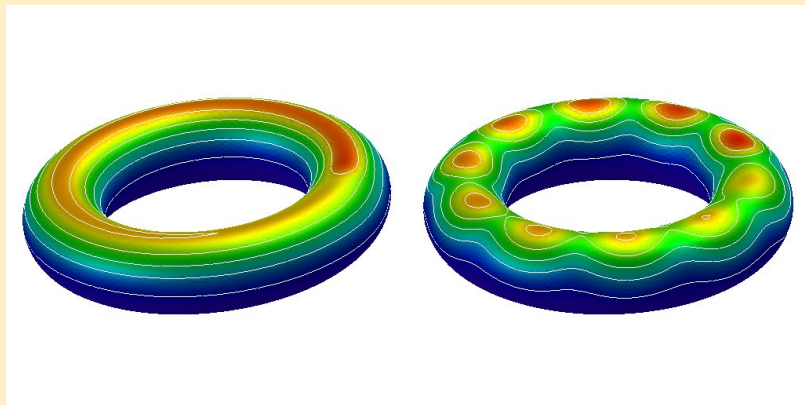
$$\mathcal{D}_0 = Id$$





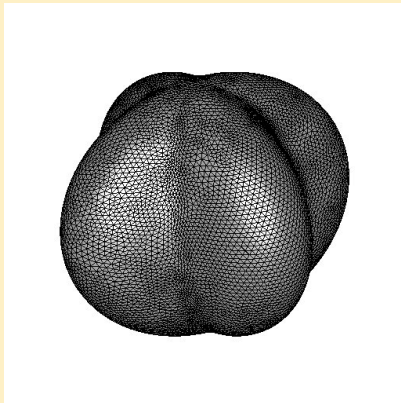
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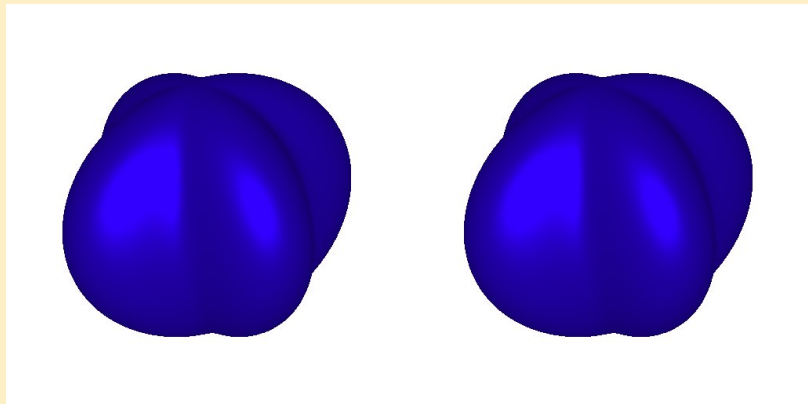
Periodic source term

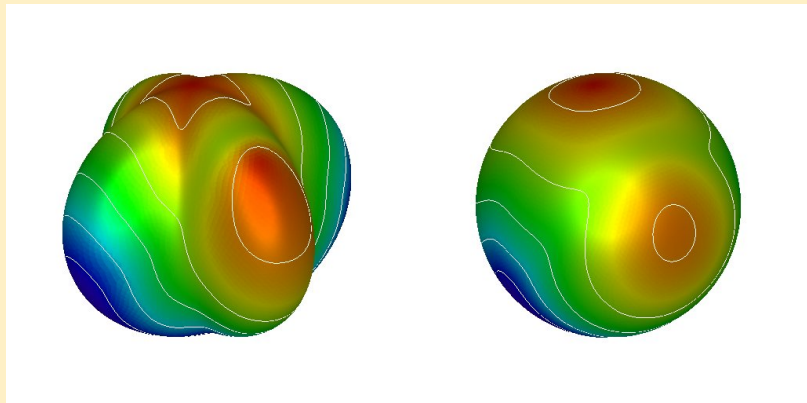


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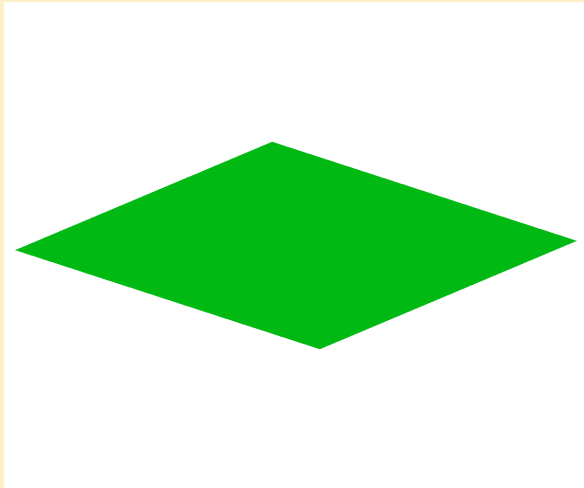
Periodic source term





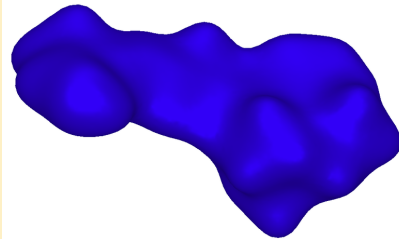


- Advection-Diffusion-Reaction on surfaces

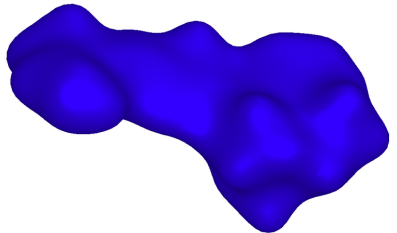


■ Advection-Diffusion-Reaction on surfaces

Evolution of surface by
mean-curvature flow

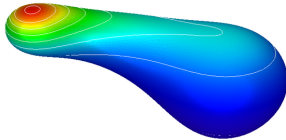


Static surface

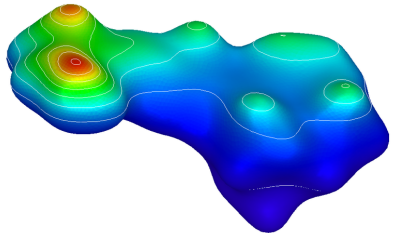


■ Advection-Diffusion-Reaction on surfaces

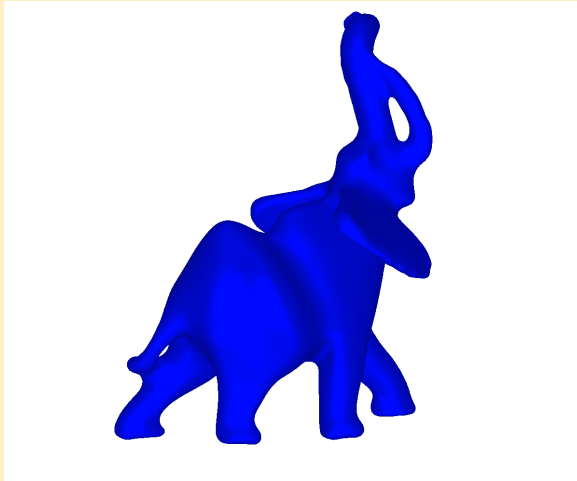
Evolution of surface by
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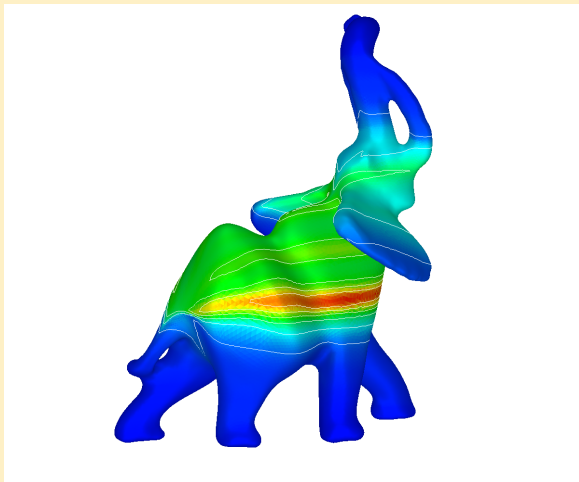
Static surface



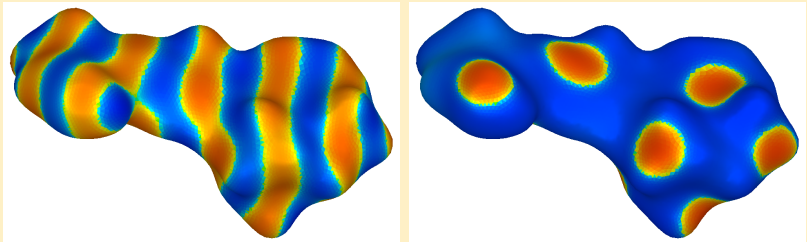
- Highly anisotropic Diffusion on surfaces



- Highly anisotropic Diffusion on surfaces



- Pattern formation on surfaces
- Textures generation on surfaces

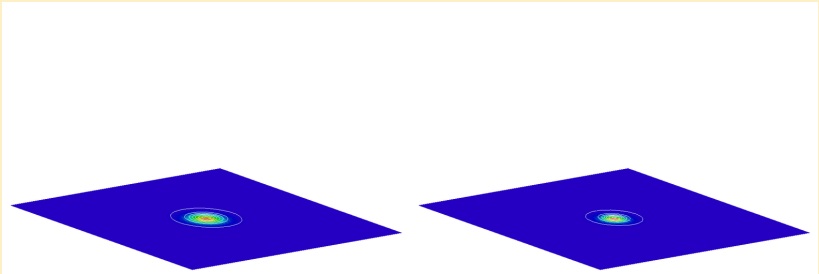


- Surfactant-Thin-film flowing on an evolving plane

Thin-film evolution

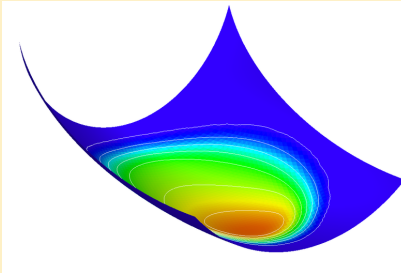


Surfactant evolution

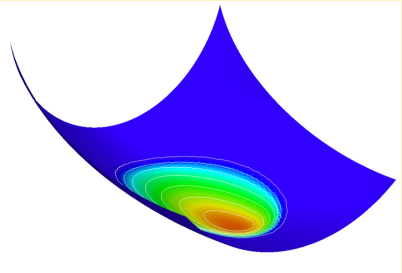


- Surfactant-Thin-film flowing on an evolving plane

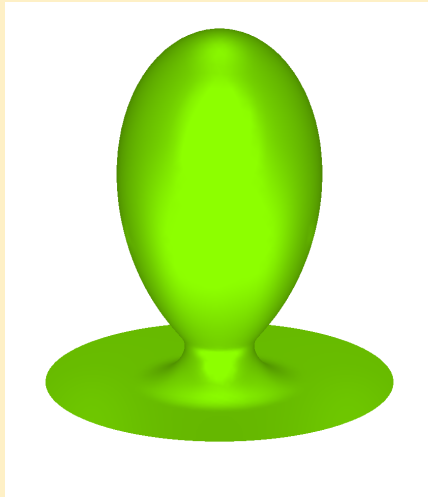
Thin-film evolution



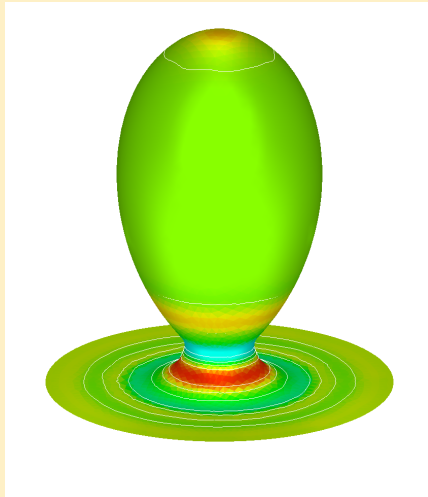
Surfactant evolution



- Thin-film flow in a lung alveolus



- Thin-film flow in a lung alveolus

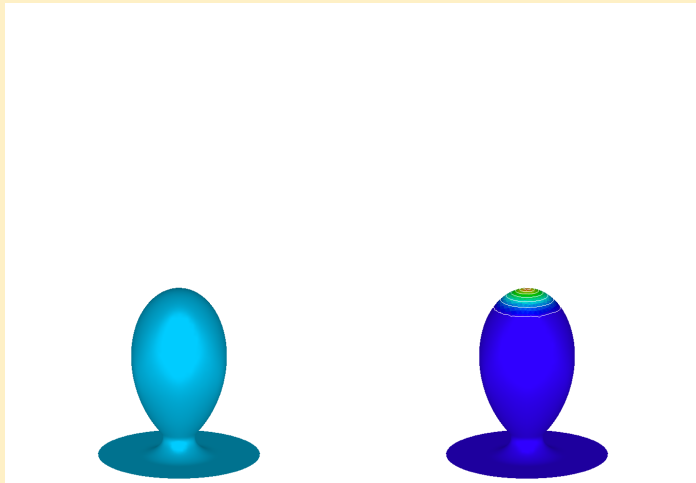


- Surfactant-Thin-film flowing in a lung alveolus

Thin-film evolution



Surfactant evolution

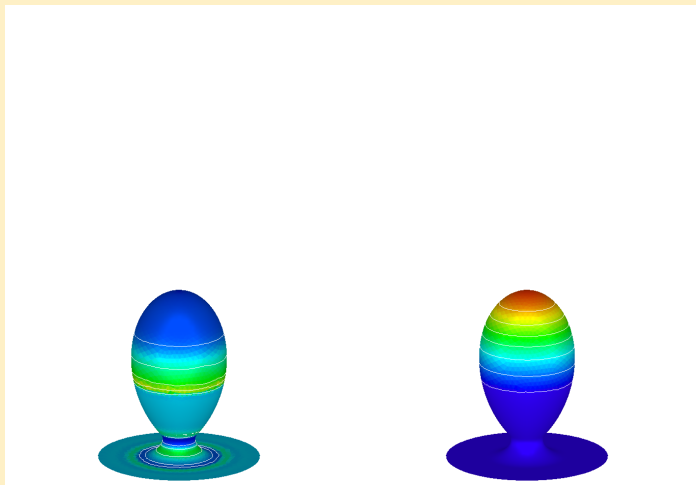


- Surfactant-Thin-film flowing in a lung alveolus

Thin-film evolution



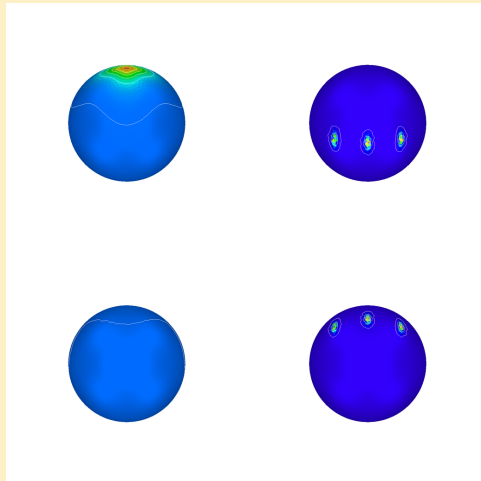
Surfactant evolution



■ Surfactant-Thin-film flowing on an evolving sphere

Thin-film evolution

Surfactant evolution



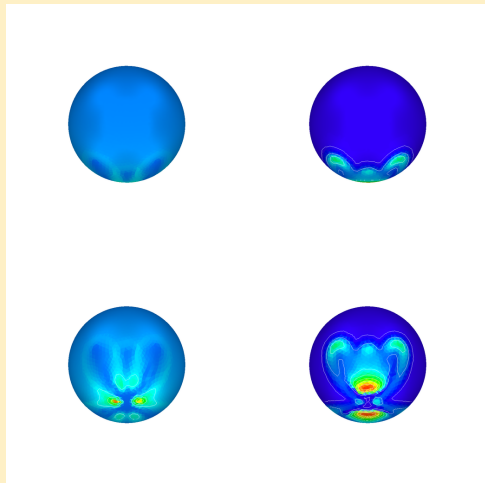
← Seen 30° from above

← Seen 50° from below

■ Surfactant-Thin-film flowing on an evolving sphere

Thin-film evolution

Surfactant evolution



Seen 30° from above



Seen 50° from below

