Existence and uniqueness for nonlocal and crystalline mean curvature flows

Massimiliano Morini University of Parma

Australia-Italy-Taiwan Trilateral Meeting, Tainan, January 2019

Two classical "weak" methods

Nonlocal motions: a unified theory

Crystalline flows: existence and uniqueness

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Plan of the talk

Two classical "weak" methods

Nonlocal motions: a unified theory

Crystalline flows: existence and uniqueness

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Nonlocal motions: a unified theory

Crystalline flows: existence and uniqueness

Outline

Two classical "weak" methods

Nonlocal motions: a unified theory

Crystalline flows: existence and uniqueness

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A classical geometric evolution

Motion by mean curvature: $t \mapsto E_t \subset \mathbb{R}^d$

 $V = -H_{\partial E_t} \quad \text{on } \partial E_t \quad (MCM)$

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Figure: An example of pinching singularity (Grayson '89).

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Question: How to define a global-in-time solution? How to define a solution starting from irregular initial sets?

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The level set approach

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$$\begin{cases} u_t = |\nabla u| \operatorname{div} \frac{\nabla u}{|\nabla u|} \\ u(\cdot, 0) = u_0 \end{cases}$$
(LS)

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• Global existence and uniqueness for (LS) by Evans-Spruck (1991) and Chen-Giga-Goto (1991) with the machinery of viscosity solutions.

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Non uniqueness by fattening

If one fixes the level set, uniqueness can only hold up to fattening:



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Generic Uniqueness : For all but countably many s, no fattening occurs and the evolution E_s is unique.

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The ATW minimizing movements approach Minimizing movements: $E_{n-1} \mapsto E_n$

$$\min\left(\operatorname{Per}(F) + \frac{1}{h}\int_{F\Delta E_{n-1}}\operatorname{dist}(x,\partial E_{n-1})\,dx\right)$$

(ATW)

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Question: Does uniqueness of flat flows (up to fattening) hold also in the general anisotropic, possibly crystalline, case? Two classical "weak" methods

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- $J(E) < +\infty$ for all $E \in C^2$ with compact boundary
- $J(\emptyset) = J(\mathbb{R}^d) = 0$
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J is submodular $\iff \widetilde{J}$ is convex (Chambolle, Giacomini, Lyssardi 2010), $z \gg z = 200$

Generalized (nonlocal) curvatures

Definition

We say that $\kappa(\cdot, E)$ is the curvature of ∂E w.r.t. J if for any smooth $(\Phi_{\varepsilon})_{\varepsilon}$, with $\Phi_0 = Id$, setting $X := \frac{\partial \Phi_{\varepsilon}}{\partial \varepsilon}|_{\varepsilon=0}$, one has

$$\frac{d}{d\varepsilon}J(\Phi_{\varepsilon}(E))_{|_{\varepsilon=0}} = \int_{\partial E} \kappa(x, E) X(x) \cdot \nu^{E}(x) d\mathcal{H}^{N-1}(x).$$

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Standing assumptions:

- Existence: κ(·, E) is defined for all E of class C²
- Continuity: If $E_n \to E$ in C^2 and $x_n \in \partial E_n \to x \in \partial E$, then $\kappa(x_n, E_n) \to \kappa(x, E)$
- Non degeneracy: inf_{ρ>0} min_{x∈∂B_ρ} κ(x, B_ρ) > −∞

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Lemma (Monotonicity)

Let $E, F \in C^2$ with $E \subseteq F$ and let $x \in \partial F \cap \partial E$. Then

 $\kappa(x,F) \leq \kappa(x,E).$

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Level set formulation of nonlocal geometric flows

We are interested in

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Representing $E(0) := \{u_0 \ge 0\}$, one is led to the Cauchy problem:

$$\begin{cases} u_t(x,t) + |Du(x,t)|\kappa(x,\{y: u(y,t) \ge u(x,t)\}) = 0\\ u(0,\cdot) = u_0. \end{cases}$$

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 Weak formulation: The curvature κ is defined only on regular sets. We consider viscosity solutions.

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A level-by-level generalized ATW scheme

For any fixed time step h > 0, let $T_h E$ be the minimal solution to

$$\min_{F \subset \mathbb{R}^d} \left\{ J(F) + \frac{1}{h} \int_{F \bigtriangleup E} \operatorname{dist}(x, \partial E) \, dx \right\}$$

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Lemma (Discrete Comparison Principle) $E \subseteq E' \Longrightarrow T_h E \subseteq T_h E'$

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Discrete-in-time evolutions

•
$$s > s' \Longrightarrow T_h\{u \ge s\} \subseteq T_h\{u \ge s'\}.$$

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Let u₀ ∈ BUC(ℝ^d), constant outside a compact set. We define

$$u_h(x,t) := (T_h)^{[\frac{t}{h}]} u_0.$$

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The main existence and uniqueness result

It can be shown that, up to subsequences, $u_h \rightarrow u$ uniformly on compact sets

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Theorem (Chambolle-M.-Ponsiglione, ARMA 2015) The limiting function u is a viscosity solution of

$$\begin{cases} u_t(x,t) + |Du(x,t)|\kappa(x,\{y: u(y,t) \ge u(x,t)\}) = 0\\ u(0,\cdot) = u_0. \end{cases}$$

Moreover, if κ is "uniformly continuous" with respect to C^2 convergence of sets, then the level set flow is unique, it obeys the comparison principle, and the set flow $t \mapsto \{x : u(x,t) \ge s\}$ depends only on $\{u^0 \ge s\}$.

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Some examples covered by the theory

• Smooth anisotropic curvature flows

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- Fractional mean curvature flow: for $\alpha \in (0,1)$ let

$$J^{\alpha}(E) := \int \int_{\mathbb{R}^N \times \mathbb{R}^N} \frac{|\chi_E(x) - \chi_E(y)|}{|x - y|^{N + \alpha}} \, dx dy = [\chi_E]^2_{H^{\frac{\alpha}{2}}}$$

G. Gilboa; S. Osher, Multiscale Model. Simul. (2007)

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 → Hele-Shaw type flows Cardaliaguet, p = 2

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- Minkowski-type flow:

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Barchiesi, Kang, Lee, Morini, Ponsiglione, Multiscale=Modell Simil: (2010) 📱 🔊 🔍

Limitations of the theory

Consider a norm ϕ and the corresponding anisotropic perimeter

$$P_{\phi}(E) = \int_{\partial E} \phi(\nu^{E}) \, d\mathcal{H}^{d-1}$$

The curvature κ_{ϕ}^{E} is the the first variation of P_{ϕ} . If ϕ is smooth, then $\kappa_{\phi}^{E} = \operatorname{div}_{\tau} (\nabla \phi(\nu^{E}))$

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$$V = -m(\nu^{E_t})\kappa_{\phi}^{E_t}$$

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- If ϕ is non-smooth (e.g. crystalline), then the Cahn-Hoffmann field $\nabla \phi(\nu^E)$ and hence κ_{ϕ}^E are not well defined in a classical way.

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where the norm m is a mobility

- If ϕ is smooth (and $m(\nu)\equiv 1$) we apply previous theory
- If φ is non-smooth (e.g. crystalline), then the Cahn-Hoffmann field ∇φ(ν^E) and hence κ^E_φ are not well defined in a classical way. The previous theory does not apply

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The crystalline case



The crystalline case



The unit ball B_{ϕ} The Wulff shape W_{ϕ}

 Lack of differentiability: the Cahn-Hoffmann field ∇φ(ν^E) is not uniquely defined for some directions

The crystalline case



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- The curvature becomes nonlocal!

Crystalline flows: existence and uniqueness





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Known results

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- The case *d* ≥ 3: investigated by many authors, only partial results were available prior to ours:
 - Convex initial data: Bellettini, Caselles, Chambolle & Novaga (2008)
 - Polyhedral initial data: Giga, Gurtin & Matias (1998)
 - the well-posedness and the validity of a comparison principle in the general case has been a long-standing open problem as well as the uniqueness of the crystalline flat flow

Recent developments

Chambolle-M.-Ponsiglione 2016

Let ϕ be any (possibly crystalline) anisotropy. Then, the anisotropic mean curvature equation

 $V = -\phi(\nu) \, \kappa_{\phi}$

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• The result holds for the "natural" mobility $m=\phi$

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Soner's distance formulation: heuristics

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• Analogously, setting $d^{c}(\cdot, t) := dist(\cdot, E^{c}(t))$, we have

 $\partial_t d^c \ge \operatorname{div}(\nabla \phi(\nabla d^c)) \quad \text{in } \{d^c > 0\}.$

Our new weak formulation of $V = -\phi(\nu) \kappa_{\phi}$

Definition

Let $E := (E(t))_{t \ge 0} \subseteq \mathbb{R}^{\mathbb{N}} \times [0, +\infty)$ be a closed tube. We say that E is a weak superflow if

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 $\partial_t d \geq \operatorname{div} z$ in $\mathbb{R}^N \times (0, T^*) \setminus E$

in the distributional sense for a suitable z s.t. $z \in \partial \phi(\nabla d)$ a.e

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Let $A := (A(t))_{t \ge 0} \subseteq \mathbb{R}^{\mathbb{N}} \times [0, +\infty)$ be a (relatively) open tube. We say that A is a weak subflow if $\mathbb{R}^{\mathbb{N}} \times [0, +\infty) \setminus A$ is weak superflow.

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Let $E \subseteq \mathbb{R}^{\mathbb{N}} \times [0, +\infty)$ be a closed tube. We say that E is a weak flow or solution if:

(a) E is a weak superflow;
(b) A := Int E is a weak subflow;

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 - Existence: via minimizing movements

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Comparison

Let $E(0) \subset A(0)$ and let $\Delta > 0$ be the distance of their boundaries. Let E be a weak superflow, and A a weak subflow. Claim: We want to prove that $\Delta(t) \ge \Delta$

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Parabolic maximum principle: In a strip $S \subset A \setminus E$, we want to prove that $\Delta(t) \geq \Delta$ (at least for short time). Distances are "rigid": $\Delta(t) \geq \Delta$ everywhere Iteration: $\Delta(t) \geq \Delta$ for all times (before T^*).

Existence and uniqueness for $V=-\phi(
u)\,\kappa_{\phi}$

Theorem (Chambolle-M.-Ponsiglione, CPAM 2016)

Let ϕ be any anisotropy and u^0 be a uniformly continuous function in \mathbb{R}^N . Then, for all but countably many $s \in \mathbb{R}$ the minimizing movements scheme starting from $E_s^0 := \{u^0 \ge s\}$ converge to the unique weak solution E_s of $V = -\phi(\nu) \kappa_{\phi}$, with initial datum E_s^0 .

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After our preprint appeared, Giga-Pozar (preprint 2016): viscosity approach in three-dimensions for

$$V=-m(\nu)(\kappa_{\phi}+1),$$

for bounded initial sets and when ϕ is purely crystalline.

ϕ -regular mobilities

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Chambolle-M.-Novaga-Ponsiglione, to appear

The techniques of Chambolle-M.-Ponsiglione can be pushed to treat $V = -m(\nu^{E(t)})(\kappa_{\phi}^{E(t)} + g(x, t))$, when m is ϕ -regular and g is bounded forcing term with spatial Lipschitz continuity

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Note: the equations $V = -\kappa_{\phi}$ or $V = -(\kappa_{\phi} + 1)$, with ϕ crystalline, are not covered

General mobilities

Theorem (Chambolle-M.-Novaga-Ponsiglione, to appear on JAMS) For any ϕ and m there exists a unique level set flow $u^{\phi,m}$ corresponding to $V = -m(\nu)(\kappa_{\phi} + g)$, with initial datum u^0 .

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- Idea: Let m_n → m, where m_n is φ-regular. Then, by delicate stability estimates on the ATW scheme one can show that the corresponding {u^{φ,m_n}} admit a unique limit.
- The long-standing problem of the well-posedness of crystalline flows and of the uniqueness of crystalline flat flows is settled.

Giga & Pozar again

Shortly after, Giga & Pozar (to appear on CPAM) : crystalline viscosity approach in *N*-dimensions for

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Conclusions

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- The variational point of view highlights the crucial role of convexity (submodularity)
- General consistency result between viscosity solutions and minimizing movements
- The general theory does not apply to the crystalline mean curvature flow
- New recent approach: provides the first general well-posedness result for crystalline mean curvature flows valid in any dimension and for arbitrary initial sets

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Thank you for your attention!