

The spin coating system in the singular limit of vanishing surface tension



TECHNISCHE
UNIVERSITÄT
DARMSTADT

Lorenz von Below

Joint work with Matthias Geissert (TU Darmstadt)

8th Japanese-German International Workshop
on Mathematical Fluid Dynamics
Waseda University, Tokyo, June 17, 2013

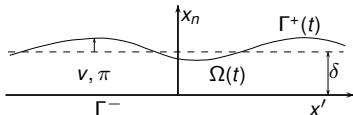
The Navier-Stokes equations with free boundary in an infinite layer

We study the dependence of solutions to the system

$$(NS_\sigma) \left\{ \begin{array}{ll} \partial_t v - \Delta v + v \nabla v + \nabla \pi = f & \text{in } \Omega(t) \\ \operatorname{div} v = 0 & \text{in } \Omega(t) \\ -S(v, \pi) \nu = \sigma \kappa \nu & \text{on } \Gamma^+(t) \\ V = v \nu & \text{on } \Gamma^+(t) \\ v = 0 & \text{on } \Gamma^- \\ v(0) = v_0 & \text{in } \Omega(0) \end{array} \right.$$

for $t > 0$ on the surface tension parameter $\sigma \geq 0$, in particular as $\sigma \rightarrow 0$.

- ▶ For $\sigma = 0$: Abels, Beale, Solonnikov ...
- ▶ For $\sigma > 0$: Beale, Denk et al., Shibata and Shimizu, Solonnikov ...



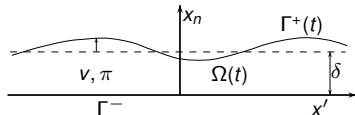
The Navier-Stokes equations with free boundary in an infinite layer

We study the dependence of solutions to the system

$$(NS_\sigma) \left\{ \begin{array}{ll} \partial_t v - \Delta v + v \nabla v + \nabla \pi = f & \text{in } \Omega(t) \\ \operatorname{div} v = 0 & \text{in } \Omega(t) \\ -S(v, \pi) \nu = \sigma \kappa \nu & \text{on } \Gamma^+(t) \\ V = v \nu & \text{on } \Gamma^+(t) \\ v = 0 & \text{on } \Gamma^- \\ v(0) = v_0 & \text{in } \Omega(0) \end{array} \right.$$

for $t > 0$ on the surface tension parameter $\sigma \geq 0$, in particular as $\sigma \rightarrow 0$.

- ▶ For $\sigma = 0$: Abels, Beale, Solonnikov ...
- ▶ For $\sigma > 0$: Beale, Denk et al., Shibata and Shimizu, Solonnikov ...



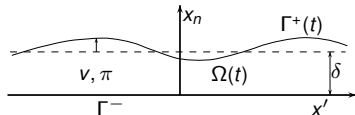
The Navier-Stokes equations with free boundary in an infinite layer

We study the dependence of solutions to the system

$$(NS_\sigma) \left\{ \begin{array}{ll} \partial_t v - \Delta v + v \nabla v + \nabla \pi = f & \text{in } \Omega(t) \\ \operatorname{div} v = 0 & \text{in } \Omega(t) \\ -S(v, \pi) \nu = \sigma \kappa \nu & \text{on } \Gamma^+(t) \\ V = v \nu & \text{on } \Gamma^+(t) \\ v = 0 & \text{on } \Gamma^- \\ v(0) = v_0 & \text{in } \Omega(0) \end{array} \right.$$

for $t > 0$ on the surface tension parameter $\sigma \geq 0$, in particular as $\sigma \rightarrow 0$.

- ▶ For $\sigma = 0$: Abels, Beale, Solonnikov ...
- ▶ For $\sigma > 0$: Beale, Denk et al., Shibata and Shimizu, Solonnikov ...





Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal, Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal,
Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal, Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Abels 2005 ($\sigma = 0$)

- ▶ Transformation to a fixed domain (Transformation to Lagrange coordinates)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for $n < p < \infty$ on sufficiently small time intervals.

Denk, Geissert, Hieber, Saal, Sawada 2011 ($\sigma > 0$)

- ▶ Transformation to a fixed domain (Hanzawa transform)
- ▶ Analysis of the linear problem
- ▶ Fixed point argument to solve the nonlinear problem
- ▶ Obtain unique solution of the free boundary problem in L_p setting for p large enough on $(0, T)$ for initial data $\leq \varepsilon(\sigma)$ with $\varepsilon(\sigma) \rightarrow 0$ for $\sigma \rightarrow 0$.

Theorem

Assume

- ▶ f, u_0 satisfy certain compatibility and regularity conditions
- ▶ $\Omega(0)$ is a flat layer
- ▶ $n \geq 2, n + 2 < p < \infty$
- ▶ $\sigma^* > 0$.

Then there is $T > 0$ and $C > 0$ such that for $0 \leq \sigma \leq \sigma^*$ there is a unique solution (u, θ) of (NS_σ) with

$$\begin{aligned} & \|u\|_{H_p^1(0, T; L^p(\Omega_0)) \cap L_p(0, T; H_p^2(\Omega_0))} + \|\theta\|_{L_p(0, T; \dot{H}_p^1(\Omega_0))} \\ & + \|\gamma\theta\|_{W_p^{1/2-1/2p}(0, T; L^p(\Gamma_0^+)) \cap L^p(0, T; W_p^{1-1/p}(\Gamma_0^+))} \leq C \|(f, u_0)\|. \end{aligned}$$

Here $T > 0$ and $C > 0$ are independent of σ .

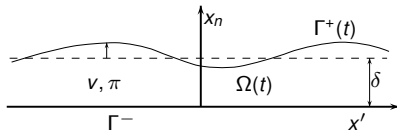
Transformation to a fixed domain: Lagrange coordinates

$$(NS_\sigma) \left\{ \begin{array}{ll} \partial_t v - \Delta v + v \nabla v + \nabla \pi = f & \text{in } \Omega(t) \\ \operatorname{div} v = 0 & \text{in } \Omega(t) \\ -S(v, \pi) \nu = \sigma \kappa \nu & \text{on } \Gamma^+(t) \\ V = v \nu & \text{on } \Gamma^+(t) \\ v = 0 & \text{on } \Gamma^- \\ v(0) = v_0 & \text{in } \Omega(0) \end{array} \right.$$

$v(t, x) = u(t, \xi)$ with

$$x = X_u(t, \xi) = \xi + \int_0^t u(\tau, \xi) \, d\tau$$

and $\pi(t, x) = \theta(t, \xi)$.



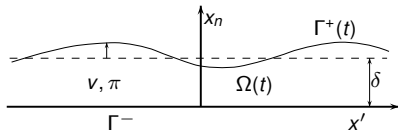
Transformation to a fixed domain: Lagrange coordinates

$$(NS_\sigma) \left\{ \begin{array}{ll} \partial_t v - \Delta v + v \nabla v + \nabla \pi = f & \text{in } \Omega(t) \\ \operatorname{div} v = 0 & \text{in } \Omega(t) \\ -S(v, \pi) \nu = \sigma \kappa \nu & \text{on } \Gamma^+(t) \\ V = v \nu & \text{on } \Gamma^+(t) \\ v = 0 & \text{on } \Gamma^- \\ v(0) = v_0 & \text{in } \Omega(0) \end{array} \right.$$

$v(t, x) = u(t, \xi)$ with

$$x = X_u(t, \xi) = \xi + \int_0^t u(\tau, \xi) \, d\tau$$

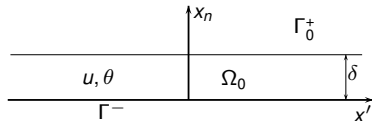
and $\pi(t, x) = \theta(t, \xi)$.



Transformation to a fixed domain: Lagrange coordinates

$$\left\{ \begin{array}{ll} \partial_t u - \Delta u + \nabla \theta = F_1(u, \theta) & \text{in } (0, T) \times \Omega_0 \\ \operatorname{div} u = F_d(u) & \text{in } (0, T) \times \Omega_0 \\ Eu\nu|_{\tan} = G_{\tan}^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ \nu \cdot S(u, \theta)\nu - \sigma(m - \Delta_{\Gamma_0^+})\eta = G_n^+(u, \theta) & \text{on } (0, T) \times \Gamma_0^+ \\ \partial_t \eta - u \cdot \nu = K^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ u = 0 & \text{on } (0, T) \times \Gamma^- \\ u(0) = u_0 & \text{in } \Omega_0 \\ \eta(0) = 0 & \text{in } \Gamma_0^+ \end{array} \right.$$

- ▶ $u(t, \xi) = v(t, x)$
- ▶ $\theta(t, \xi) = \pi(t, x)$
- ▶ η artificial function, $m > 0$.



We look for solutions of the system

$$\left\{ \begin{array}{ll} \partial_t u - \Delta u + \nabla \theta = f_1 & \text{in } (0, T) \times \Omega_0 \\ \operatorname{div} u = f_d & \text{in } (0, T) \times \Omega_0 \\ Eu\nu|_{\tan} = g_{\tan}^+ & \text{on } (0, T) \times \Gamma_0^+ \\ \nu \cdot S(u, \theta)\nu - \sigma(m - \Delta_{\Gamma_0^+})\eta = g_n^+ & \text{on } (0, T) \times \Gamma_0^+ \\ \partial_t \eta - u \cdot \nu = k^+ & \text{on } (0, T) \times \Gamma_0^+ \\ u = 0 & \text{on } (0, T) \times \Gamma^- \\ u(0) = u_0 & \text{in } \Omega_0 \\ \eta(0) = 0 & \text{in } \Gamma_0^+ \end{array} \right.$$

for data satisfying certain compatibility and regularity assumptions.

Theorem

Given

- ▶ data f_1, f_d, g^+, k^+, u_0 satisfying certain compatibility and regularity conditions
- ▶ $\sigma^* > 0, n < p < \infty,$

for any $\sigma \in [0, \sigma^*]$ there is a unique solution (u, θ, η) of the linear problem satisfying

$$\begin{aligned} & \|u\|_{H_p^1(L^p(\Omega_0)) \cap L_p(H_p^2(\Omega_0))} + \|\theta\|_{L_p(\hat{H}_p^1(\Omega_0))} + \|\gamma\theta\|_{W_p^{1/2-1/2p}(L^p(\Gamma_0^+)) \cap L^p(W_p^{1-1/p}(\Gamma_0^+))} \\ & + \|\eta\|_{H_p^1(J; W_p^{2-1/p}(\Gamma_0^+))} + \sigma \|\Delta_{\Gamma_0^+} \eta\|_{L^p(W_p^{1-1/p}(\Gamma_0^+))} \leq C \|(f_1, f_d, g^+, k^+, u_0)\| \end{aligned}$$

with a constant $C > 0$ independent of σ .



Ingredients of the proof:

- ▶ Derivation of an explicit solution formula: Fourier-Laplace transform, reduction to system of ODEs in normal direction
- ▶ Careful analysis of the representation formula and of dependence on σ : Newton polygon method, H^∞ -calculus, Kalton-Weis theorem

Ingredients of the proof:

- ▶ Derivation of an explicit solution formula: Fourier-Laplace transform, reduction to system of ODEs in normal direction
- ▶ Careful analysis of the representation formula and of dependence on σ : Newton polygon method, H^∞ -calculus, Kalton-Weis theorem

$$\left\{ \begin{array}{ll} \partial_t u - \Delta u + \nabla \theta = F_1(u, \theta) & \text{in } (0, T) \times \Omega_0 \\ \operatorname{div} u = F_d(u) & \text{in } (0, T) \times \Omega_0 \\ Eu\nu|_{\tan} = G_{\tan}^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ \nu \cdot S(u, \theta)\nu - \sigma(m - \Delta_{\Gamma_0^+})\eta = G_n^+(u, \theta) & \text{on } (0, T) \times \Gamma_0^+ \\ \partial_t \eta - u \cdot \nu = K^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ u = 0 & \text{on } (0, T) \times \Gamma^- \\ u(0) = u_0 & \text{in } \Omega_0 \\ \eta(0) = 0 & \text{in } \Gamma_0^+ \end{array} \right.$$

- ▶ Estimates for the nonlinearities F_1, F_d, G^+, K^+ .
- ▶ Employ fixed point iteration to solve the nonlinear problem.

$$\left\{ \begin{array}{ll} \partial_t u - \Delta u + \nabla \theta = F_1(u, \theta) & \text{in } (0, T) \times \Omega_0 \\ \operatorname{div} u = F_d(u) & \text{in } (0, T) \times \Omega_0 \\ Eu\nu|_{\tan} = G_{\tan}^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ \nu \cdot S(u, \theta)\nu - \sigma(m - \Delta_{\Gamma_0^+})\eta = G_n^+(u, \theta) & \text{on } (0, T) \times \Gamma_0^+ \\ \partial_t \eta - u \cdot \nu = K^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ u = 0 & \text{on } (0, T) \times \Gamma^- \\ u(0) = u_0 & \text{in } \Omega_0 \\ \eta(0) = 0 & \text{in } \Gamma_0^+ \end{array} \right.$$

- ▶ Estimates for the nonlinearities F_1, F_d, G^+, K^+ .
- ▶ Employ fixed point iteration to solve the nonlinear problem.



$$\left\{ \begin{array}{ll} \partial_t u - \Delta u + \nabla \theta = F_1(u, \theta) & \text{in } (0, T) \times \Omega_0 \\ \operatorname{div} u = F_d(u) & \text{in } (0, T) \times \Omega_0 \\ Eu\nu|_{\tan} = G_{\tan}^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ \nu \cdot S(u, \theta)\nu - \sigma(m - \Delta_{\Gamma_0^+})\eta = G_n^+(u, \theta) & \text{on } (0, T) \times \Gamma_0^+ \\ \partial_t \eta - u \cdot \nu = K^+(u) & \text{on } (0, T) \times \Gamma_0^+ \\ u = 0 & \text{on } (0, T) \times \Gamma^- \\ u(0) = u_0 & \text{in } \Omega_0 \\ \eta(0) = 0 & \text{in } \Gamma_0^+ \end{array} \right.$$

- ▶ Estimates for the nonlinearities F_1, F_d, G^+, K^+ .
- ▶ Employ fixed point iteration to solve the nonlinear problem.

- ▶ Generalise our results to the case where $\Omega(0)$ is sufficiently close to a layer.
- ▶ Investigate convergence of solutions (u, θ) as $\sigma \rightarrow 0$.
- ▶ Obtain information on regularity of the upper boundary and behaviour as $\sigma \rightarrow 0$.

- ▶ Generalise our results to the case where $\Omega(0)$ is sufficiently close to a layer.
- ▶ Investigate convergence of solutions (u, θ) as $\sigma \rightarrow 0$.
- ▶ Obtain information on regularity of the upper boundary and behaviour as $\sigma \rightarrow 0$.

- ▶ Generalise our results to the case where $\Omega(0)$ is sufficiently close to a layer.
- ▶ Investigate convergence of solutions (u, θ) as $\sigma \rightarrow 0$.
- ▶ Obtain information on regularity of the upper boundary and behaviour as $\sigma \rightarrow 0$.



Thank you for your attention!