Systèmes paraboliques dégénérés intervenant en mécanique des fluides et en médecine: analyse mathématique et numérique

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Introduction

- Pattern Formation
- Chemotaxis Model



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- 2 Pattern Formation for the Isotropic Chemotaxis Model
 - Necessary Conditions
 - Bifurcations
 - Numerical Simulation



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- 3 CVFE Scheme for Anisotropic Chemotaxis Model
 - Space Discretizations
 - CVFE Discretization



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- 4 Modified CVFE Scheme for the Anisotropic Chemotaxis Model
 - Modified CVFE Scheme
 - Discrete Properties
 - Numerical results



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Study of a Nonlinear Degenerate Parabolic Equation

• Main results

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5 Study of a Nonlinear Degenerate Parabolic Equation

Patterns are everywhere



Animal skin: stripes



Sand dunes



Animal skin: spots



Tumor cells

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Turing Principle



 A kinetic system of chemicals, stable, in the absence of diffusion (ODE), becomes unstable in the presence of diffusion (PDE).

Reaction-Diffusion System

$$\begin{cases} \partial_t u = D_u \nabla^2 u + f(u, v) & \text{in } Q_T, \\ \partial_t v = \underbrace{D_v \nabla^2 v}_{\text{diffusion}} + \underbrace{g(u, v)}_{\text{reaction}} & \text{in } Q_T. \end{cases}$$

u: activator v: inhibitor

Alan Turing



A. Turing, The chemical basis of morphogenesis, *Biological Sciences* 237 37-72, 1952.

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Turing Principle



Alan Turing

- A kinetic system of chemicals, stable, in the absence of diffusion (ODE), becomes unstable in the presence of diffusion (PDE).
- Stabilizing reaction kinetics + diffusion
 → instability!
- Diffusion driven pattern formation (nowadays: Turing patterns).
- Counter intuitive: Diffusion was/is thought of having stabilizing effect.



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Full Chemotaxis Model

Full Chemotaxis Model

Consider Ω an open bounded subset of \mathbb{R}^2 $(Q_{t_{\mathrm{f}}} = \Omega \times (0, t_{\mathrm{f}}))$

Anisotropic Keller-Segel model

$$\partial_t u - \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) a \left(u \right) \nabla u - \Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) = f \left(u \right) \quad \text{in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(D \left(\mathbf{x} \right) \nabla v \right) = \nu u - \delta v \quad \text{in } Q_{t_{\mathrm{f}}}$$

- u: cell density a(u): the cell density diffusion
- v: chemoattractant concentration
- $\Lambda(\mathbf{x})$ and $D(\mathbf{x})$: anisotropic diffusion tensors
- $\chi(u)$: cells sensitivity to chemicals
- f (u): cell density proliferation
- ν and δ : chemoattractant production and death rate
- **E.F** Keller and L.A Segel, Model for chemotaxis, *Journal of Theoretical Biology* vol. 30, pp. 225–234, 1971.

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Full Chemotaxis Model

Consider Ω an open bounded subset of \mathbb{R}^2 $(Q_{t_{\mathrm{f}}} = \Omega \times (0, t_{\mathrm{f}}))$

Anisotropic Keller-Segel model

$$\begin{aligned} \partial_t u - \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \mathbf{a} \left(u \right) \nabla u - \Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) &= f \left(u \right) & \text{ in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(D \left(\mathbf{x} \right) \nabla v \right) &= \nu u - \delta v & \text{ in } Q_{t_{\mathrm{f}}} \end{aligned}$$

We impose the homogeneous Neumann boundary conditions:

$$(\Lambda(\mathbf{x}) a(u) \nabla u - \Lambda(\mathbf{x}) \chi(u) \nabla v) \cdot \mathbf{n} = 0$$
 $(D(\mathbf{x}) \nabla v) \cdot \mathbf{n} = 0$

Initial conditions:

$$0\leq u(0,\mathbf{x})=u_{0}\left(\mathbf{x}
ight)\leq 1, \qquad v(0,\mathbf{x})=v_{0}\left(\mathbf{x}
ight)\geq 0 \qquad orall \mathbf{x}\in \Omega$$

E.F Keller and L.A Segel, Model for chemotaxis, *Journal of Theoretical Biology* vol. 30, pp. 225–234, 1971.

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Main Assumptions

We consider the main assumptions made about the system

- (A1) *a* is a nonnegative continuous function on [0, 1] such that a(0) = a(1) = 0.
- (A2) χ is a nonnegative continuous function on [0, 1] such that $\chi(0) = \chi(1) = 0.$
- (A3) Λ and D are two bounded, positive symmetric tensors on Ω $0 < T_{-} |\mathbf{w}|^{2} \le \langle T(\mathbf{x})\mathbf{w}, \mathbf{w} \rangle \le T_{+} |\mathbf{w}|^{2} < \infty$, $T = \Lambda$ or D.
- (A4) The cell density proliferation f is a continuous function such that $f(0) \ge 0$ and $f(1) \le 0$.
- (A5) The initial conditions u_0 and v_0 are two measurable functions in $L^2(\Omega)$.

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Pattern Formation Analysis

We aim to study the pattern formation for a chemotaxis model

- Determine the necessary conditions (Turing conditions)
- Influence of the bifurcation parameters on the generation of spatial patterns
- Apply an appropriate numerical scheme to capture the patterns

Turing Instability I

In the absence of diffusion:

Kinetic system (ODE)

$$\left(\begin{array}{c}\partial_{t}u\\\partial_{t}v\end{array}\right)=\left(\begin{array}{c}f\left(u\right)\\g\left(u,v\right)\end{array}\right)$$

Requirement

The spatial homogeneous steady state (u_s, v_s) be linearly stable.

Linearization [J.D.Murray]:

$$\mathbf{w}_t = A\mathbf{w}, \qquad \mathbf{w} = \begin{pmatrix} u - u_s \\ v - v_s \end{pmatrix}, \qquad A = \begin{pmatrix} f_u & f_v \\ g_u & g_v \end{pmatrix}_{(u_s, v_s)}$$

The conditions for which (u_s, v_s) is linearly stable are:

$$\operatorname{Tr}(A) = f_u + g_v < 0, \qquad \operatorname{Det}(A) = f_u g_v - f_v g_u > 0$$



J.D. Murray, Mathematical biology II: spatial models and biomedical applications, Springer, 2003.

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Asymptotic Expansion

Add diffusion (EDP) and examine small perturbations of the form

$$u = u_s + \varepsilon \widetilde{u}(x, t), \qquad v = v_s + \varepsilon \widetilde{v}(x, t), \qquad \varepsilon \ll 1.$$

Asymptotic Expansion

Add diffusion (EDP) and examine small perturbations of the form

$$u = u_s + \varepsilon \widetilde{u}(x, t), \qquad v = v_s + \varepsilon \widetilde{v}(x, t), \qquad \varepsilon \ll 1.$$

The full chemotaxis model converts into the linearized system

$$\begin{cases} \partial_t \tilde{u} = d_1 \overbrace{a(u_s)}^{\xi_s} \Delta \tilde{u} - \overbrace{\chi(u_s)}^{\psi_s} \Delta \tilde{v} + \tilde{u} f_u + \tilde{v} f_v, \\ \partial_t \tilde{v} = d_2 \Delta \tilde{v} + \tilde{u} g_u + \tilde{v} g_v. \end{cases}$$

- * From the asymptotic expansion, we transform into constants the coefficients of each the diffusion term and the cross-diffusion term.
- * In the sequel, we drop the tildes for convenience.

Turing Instability II

Question

Can (u_s, v_s) transform into an unstable steady state?

Linearization about the steady state

$$\partial_t \mathbf{w} = A\mathbf{w} + \mathcal{D}\Delta\mathbf{w}, \quad \mathcal{D} = \begin{pmatrix} d_1\xi_s & \psi_s \\ 0 & d_2 \end{pmatrix}.$$

Set W(x) as a solution of

$$-\Delta \mathbf{W} = k^2 \mathbf{W}, \quad (\mathbf{n} \cdot \nabla) \mathbf{W} = 0 \text{ for } x \text{ in } \partial \Omega,$$

We search for solutions of the form

$$\mathbf{w}\left(x,t\right)=\sum_{k}c_{k}e^{\lambda t}\mathbf{W}_{k}\left(x\right)$$

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Turing Instability II

We obtain

$$\lambda \mathbf{W}_k = A\mathbf{W}_k - \mathcal{D}k^2\mathbf{W}_k = (A - \mathcal{D}k^2)\mathbf{W}_k.$$

Necessary Conditions

Turing Instability II

We obtain

$$\lambda \mathbf{W}_k = A\mathbf{W}_k - \mathcal{D}k^2\mathbf{W}_k = (A - \mathcal{D}k^2)\mathbf{W}_k.$$

The characteristic polynomial associated with this system is (k: wave number)

$$|\lambda \mathcal{I} - A + \mathcal{D}k^2| = 0, \qquad \mathcal{I} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

So, the eigenvalues satisfy

$$\lambda_1 + \lambda_2 = -\left(\xi_s d_1 + d_2\right) k^2 + \operatorname{Tr}(A) < 0,$$

$$\lambda_1\lambda_2 = \xi_s d_1 d_2 k^4 + (\psi_s g_u - d_2 f_u - \xi d_1 g_v) k^2 + \operatorname{Det}(A).$$

Turing Conditions

The conditions for which we can expect the pattern formation are

$$\begin{aligned} &\mathsf{Tr}(A) = f_u + g_v < 0, \\ &\mathsf{Det}(A) = f_u g_v - f_v g_u > 0, \\ &(\psi_s g_u - d_2 f_u - \xi_s d_1 g_v) < 0, \\ &(\psi_s g_u - d_2 f_u - \xi_s d_1 g_v)^2 - 4\xi_s d_1 d_2 \mathsf{Det}(A) > 0. \end{aligned}$$

Pattern Formation for the Isotropic Chemotaxis Model

Necessary Conditions

Volume Filling Chemotaxis Model

Isotropic Keller-Segel model

$$\begin{aligned} \partial_t u - \operatorname{div} \left(d_1 a \left(u \right) \nabla u - \chi \left(u \right) \nabla v \right) &= f \left(u \right) & \text{ in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(d_2 \nabla v \right) &= \nu u - \delta v & \text{ in } Q_{t_{\mathrm{f}}} \end{aligned}$$

Volume-Filling Effect:



Volume Filling Chemotaxis Model

Isotropic Keller-Segel model

$$\begin{aligned} \partial_t u - \operatorname{div} \left(d_1 a \left(u \right) \nabla u - \chi \left(u \right) \nabla v \right) &= f \left(u \right) & \text{ in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(d_2 \nabla v \right) &= \nu u - \delta v & \text{ in } Q_{t_{\mathrm{f}}} \end{aligned}$$

For the given functions:

$$q(u) = 1 - \left(\frac{u}{\overline{u}}\right)^{\gamma}, \quad a(u) = (q(u) - q'(u)u), \quad \chi(u) = \chi u q(u)$$
$$f(u) = \mu u \left(1 - \frac{u}{u_c}\right)$$

Volume Filling Chemotaxis Model

Isotropic Keller-Segel model

$$\begin{aligned} \partial_t u - \operatorname{div} \left(d_1 a \left(u \right) \nabla u - \chi \left(u \right) \nabla v \right) &= f \left(u \right) & \text{ in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(d_2 \nabla v \right) &= \nu u - \delta v & \text{ in } Q_{t_{\mathrm{f}}} \end{aligned}$$

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$$f(u) = \mu u \left(1 - \frac{u}{u_c}\right)$$

The necessary condition for the pattern formation

$$\mu d_2 + \delta a(u_s) - \chi
u u_s q(u_s) < -2\sqrt{d_2 \mu \delta a(u_s)}$$

Bifurcation with Chemotaxis Sensitivity χ

The bifurcation value is

$$\chi_c = \frac{2\sqrt{d_2\mu\delta D(u_s)} + \mu d_2 + \delta D(u_s)}{\nu u_s q(u_s)}$$



Dispersion relation as the parameter χ passes through the bifurcation value.

$$\gamma = 1$$

 $d_1 = 0.1$
 $d_2 = 1$
 $u_c = 2$
 $\overline{u} = 4$
 $\mu = 4$
 $\nu = 5$
 $\delta = 10$

Bifurcations

Bifurcation with Growth Rate ν

The bifurcation value is

$$\nu_{c} = \frac{2\sqrt{d_{2}\mu\delta D(u_{s})} + \mu d_{2} + \delta D(u_{s})}{\chi u_{s}q(u_{s})}$$



Dispersion relation as the parameter ν passes through the bifurcation value.

$$\begin{array}{l} \gamma = 4 \\ d_1 = 0.1 \\ d_2 = 1 \\ u_c = 2 \\ \overline{u} = 4 \\ \mu = 4 \\ \chi = 0.5 \\ \delta = 10 \end{array}$$

Pattern Formation for the Isotropic Chemotaxis Model

Bifurcations

Bifurcation with Decay Rate δ

The critical value for δ is







0

 $\delta > \delta_c$

Initial Conditions



Random perturbation around u_s . $u(0, x, y) = u_s + \varepsilon \operatorname{rand}(0, 1)$ $u_s = 0.25$ $\varepsilon = 0.01$



 $\begin{array}{l} \mbox{Stationary condition for v.}\\ \mbox{$v=v_s=0.25$, $\Delta t=5\times 10^{-3}$}\\ \mbox{$\Omega=(0,10)\times(0,10)$} \end{array}$

Evolution of Cell Density



t = 240 $0 \le u \le 0.97$

 $t = 400 \quad 0 \le u \le 0.691 \quad t$

 $t = 500 \ 0 \le u \le 0.691$

Evolution of Cell Density at P_1 and P_2



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- CVFE Discretization

4 Modified CVFE Scheme for the Anisotropic Chemotaxis Model

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Nonlinear CVFE Scheme

We aim to construct a robust and consistent scheme for the anisotropic chemotaxis model

- Preserves the physical properties of the unknowns
- Converges towards a weak solution of the model

Nonlinear CVFE Scheme

Anisotropic Keller-Segel model

$$\begin{aligned} \partial_t u - \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \mathbf{a} \left(u \right) \nabla u - \Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) &= f \left(u \right) & \text{ in } Q_{t_{\mathrm{f}}} \\ \partial_t v - \operatorname{div} \left(D \left(\mathbf{x} \right) \nabla v \right) &= \nu u - \delta v & \text{ in } Q_{t_{\mathrm{f}}} \end{aligned}$$

Problem!

• Degeneracy of the diffusion term
Nonlinear CVFE Scheme

Anisotropic Keller-Segel model

$$\partial_t u - \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \mathbf{a} \left(u \right) \nabla u - \Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) = f \left(u \right) \qquad \text{in } Q_{t_{\mathrm{f}}}$$
$$\partial_t v - \operatorname{div} \left(D \left(\mathbf{x} \right) \nabla v \right) = \nu u - \delta v \qquad \qquad \text{in } Q_{t_{\mathrm{f}}}$$

Problem!

- Degeneracy of the diffusion term
- Presence of anisotropic diffusion tensors

Nonlinear CVFE Scheme



Problem!

- Degeneracy of the diffusion term
- Presence of anisotropic diffusion tensors

Solution:

• Apply a nonlinear CVFE scheme

Primal Mesh

We perform a uniform conform triangulation ${\mathcal T}$



Primal triangular mesh ${\mathcal T}$

$$\overline{\Omega} = \bigcup_{T \in \mathcal{T}} \overline{T}$$

- x_T the barycenter of T
- ${\mathcal V}$ the set of the vertices of ${\mathcal T}$
- σ_{KL} the line segment joining two vertices K and L

•
$$h := \operatorname{size}(\mathcal{T}) = \max_{\mathcal{T} \in \mathcal{T}} \operatorname{diam}(\mathcal{T})$$

Regularity assumption

$$\max_{T \in \mathcal{T}} \frac{\mathsf{diam}(T)}{\rho_T} \le \theta_{\mathcal{T}}$$

where $\rho_{\mathcal{T}}$ is the diameter of the largest ball inscribed in the triangle \mathcal{T}

Barycentric Dual Mesh

Construction of the the barycentric dual mesh \mathcal{M} :



barycentric dual mesh \mathcal{M}

- \mathcal{T}_K the set of triangles having K as a vertex
- *E_K* the set of edges of *T* having
 K as an extremity

We construct the dual control volume ω_K around the vertex K by connecting the barycenters of each $T \in \mathcal{T}_K$ with the barycenters \mathbf{x}_σ of each $\sigma \in \mathcal{E}_K$. We denote by m_K the measure of ω_K .

Barycentric Dual Mesh

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barycentric dual mesh \mathcal{M}

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We construct the dual control volume ω_K around the vertex K by connecting the barycenters of each $T \in \mathcal{T}_K$ with the barycenters \mathbf{x}_σ of each $\sigma \in \mathcal{E}_K$. We note that

$$\overline{\Omega} = \bigcup_{K \in \mathcal{V}} \overline{\omega_K}$$

Discrete FE-FV Spaces

 \bullet We denote by $\mathcal{H}_\mathcal{T}$ the finite element space

$$\mathcal{H}_{\mathcal{T}} = \{\phi \in \mathcal{C}^{\mathsf{0}}(\Omega); \phi_{|_{\mathcal{T}}} \in \mathbb{P}_{1}(\mathbb{R}), \forall T \in \mathcal{T}\} \subset H^{1}(\Omega)$$

with $(\varphi_{\mathcal{K}})_{\mathcal{K}\in\mathcal{V}}$ the canonical basis $(\varphi_{\mathcal{K}}(\mathbf{x}_{L}) = \delta_{\mathcal{K}L})$.

 \bullet We also denote by $\mathcal{X}_{\mathcal{M}}$ the finite volume space

$$\mathcal{X}_{\mathcal{M}}=\{\phi\in L^{\infty}\left(\Omega
ight)$$
; $\phi_{ert_{\omega_{K}}}\in\overline{\mathbb{R}}$ is constant, $orall K\in\mathcal{V}\}$

• We take a uniform time discretization and define the discrete sets

$$\mathcal{H}_{\mathcal{T},\Delta t} = \{ \phi \in L^{\infty}(\mathcal{Q}_{t_{\mathrm{f}}}); \phi(\cdot, t) = \phi(\cdot, t_{n+1}) \in \mathcal{H}_{\mathcal{T}}, \forall t \in (t_n, t_{n+1}] \}, \\ \mathcal{X}_{\mathcal{M},\Delta t} = \{ \phi \in L^{\infty}(\mathcal{Q}_{t_{\mathrm{f}}}); \phi(\cdot, t) = \phi(\cdot, t_{n+1}) \in \mathcal{X}_{\mathcal{M}}, \forall t \in (t_n, t_{n+1}] \}.$$

CVFE Scheme for Anisotropic Chemotaxis Model CVFE Discretization

CVFE Discretization: Diffusive Term (Isotropic Case)

Integrating the diffusive term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$-\int_{t_n}^{t_{n+1}}\int_{\omega_{\mathcal{K}}}\operatorname{div}\left(\Lambda\left(\mathbf{x}\right)a\left(u\right)\nabla u\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t=-\sum_{\sigma\subset\partial\omega_{\mathcal{K}}}\int_{t_n}^{t_{n+1}}\int_{\sigma}a\left(u\right)\Lambda\nabla u\cdot\eta_{\sigma}\,\mathrm{d}\sigma\,\mathrm{d}t$$

In the case of an isotropic diffusion tensor $(\Lambda(\mathbf{x}) = d_1 \mathbf{I}_2(\mathbf{x}))$

Finite Volume Approximation

$$-\frac{1}{\Delta t}\int_{t_n}^{t_{n+1}}\int_{\mathcal{K}} d_1 \operatorname{div}\left(\nabla A\left(u\right)\right) \mathrm{d}\mathbf{x} \,\mathrm{d}t \approx d_1 \sum_{L \in \mathcal{N}(\mathcal{K})} \frac{|\sigma_{\mathcal{K}L}|}{d_{\mathcal{K}L}} \left(A(u_L^{n+1}) - A(u_{\mathcal{K}}^{n+1})\right)$$

$$A(u) = \int_0^u a(s) ds \Rightarrow \operatorname{div} (\nabla A(u)) = \operatorname{div} (a(u) \nabla u)$$

B. Andreianov, M. Bendahmane, and M. Saad, Finite volume methods for degenerate chemotaxis model, 2011.

September 25, 2014

CVFE Scheme for Anisotropic Chemotaxis Model CVFE Discretization

CVFE Discretization: Diffusive Term (Isotropic Case)

Integrating the diffusive term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$-\int_{t_n}^{t_{n+1}}\int_{\omega_{\mathcal{K}}}\operatorname{div}\left(\Lambda\left(\mathbf{x}\right)a\left(u\right)\nabla u\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t=-\sum_{\sigma\subset\partial\omega_{\mathcal{K}}}\int_{t_n}^{t_{n+1}}\int_{\sigma}a\left(u\right)\Lambda\nabla u\cdot\eta_{\sigma}\,\mathrm{d}\sigma\,\mathrm{d}t$$

In the case of an isotropic diffusion tensor $(\Lambda(\mathbf{x}) = d_1 \mathbf{I}_2(\mathbf{x}))$

Finite Volume Approximation

$$-\frac{1}{\Delta t}\int_{t_n}^{t_{n+1}}\int_{\mathcal{K}} d_1 \mathrm{div}\left(\nabla A\left(u\right)\right) \mathrm{d}\mathbf{x} \,\mathrm{d}t \approx d_1\sum_{L\in \mathcal{N}(\mathcal{K})}\frac{|\sigma_{\mathcal{K}L}|}{d_{\mathcal{K}L}}\left(A(u_L^{n+1}) - A(u_{\mathcal{K}}^{n+1})\right)$$

The mesh is required to satisfy the orthogonality condition



Taylor's formula gives:

$$\nabla A(u) \cdot \eta_{KL} = \frac{A(u_L) - A(u_K)}{d_{KL}} + \mathcal{O}(h)$$

CVFE Discretization: Diffusive Term (Anisotropic Case)

In the case of an anisotropic diffusion tensor

Finite Volume Scheme:

 Loss of consistency of the diffusive flux ⇒ Finite Volume scheme does not permit to handle anisotropic diffusion problems.

A possible solution is to approximate the diffusive flux using the finite element scheme

- Simple discretization of a diffusion term with full tensor
- No restrictions on the mesh
- Well known method and widely used in numerical simulations

CVFE Scheme for Anisotropic Chemotaxis Model CVFE Discretization

CVFE Discretization: Diffusive Term (Anisotropic Case)

Using the finite element approximation, then

$$-\Lambda \nabla A(u) \cdot \eta_{\sigma} \approx \Lambda_{KL}(A(u_{K}) - A(u_{L})), \Lambda_{KL} = \int_{\Omega} \Lambda(\mathbf{x}) \nabla \varphi_{K}(\mathbf{x}) \cdot \nabla \varphi_{L}(\mathbf{x}) \, \mathrm{d}\mathbf{x}$$

Finite Volume finite element approximation

$$-\frac{1}{\Delta t}\int_{t_n}^{t_{n+1}}\int_{\omega_{\mathcal{K}}}\operatorname{div}\left(\Lambda\left(\mathbf{x}\right)a\left(u\right)\nabla u\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t\approx\sum_{\sigma_{\mathcal{K}L}\in\mathcal{E}_{\mathcal{K}}}\Lambda_{\mathcal{K}L}\left(\mathcal{A}(u_{\mathcal{K}}^{n+1})-\mathcal{A}(u_{L}^{n+1})\right)$$

CVFE Discretization: Convective Term (Anisotropic case)

Integrating the convective term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$\int_{t_n}^{t_{n+1}} \int_{\omega_K} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) \mathrm{d} \mathbf{x} \, \mathrm{d} t = \sum_{\sigma \subset \partial \omega_K} \int_{t_n}^{t_{n+1}} \int_{\sigma} \chi \left(u \right) \Lambda \left(\mathbf{x} \right) \nabla v \cdot \eta_{\sigma} \, \mathrm{d} \sigma \, \mathrm{d} t$$

We consider a numerical flux function G(a, b, c) satisfying

- Monotony: $G(\cdot, b, c)$ is nondecreasing and $G(a, \cdot, c)$ is nonincreasing
- Consistency: $G(a, a, c) = \chi(a)c$
- Conservation: G(a, b, c) = -G(b, a, c)
- Boundedness: $|G(a, b, c)| \leq C(|a| + |b|) |c|$

The approximation of the convective term is

$$\int_{t_n}^{t_{n+1}} \int_{\omega_{\mathcal{K}}} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) \mathrm{d} \mathbf{x} \, \mathrm{d} t \approx -\sum_{\sigma_{\mathcal{K}L} \in \mathcal{E}_{\mathcal{K}}} G \left(u_{\mathcal{K}}^{n+1}, u_{L}^{n+1}; \, \mathrm{d} V_{\mathcal{K}L}^{n+1} \right)$$

Nonlinear CVFE Scheme

In summary, we propose the following nonlinear CVFE scheme:

$$u_{\mathcal{M}}^{0}\left(\mathbf{x}\right) = u_{K}^{0} = \frac{1}{m_{K}} \int_{\omega_{K}} u_{0}\left(\mathbf{y}\right) \mathrm{d}\mathbf{y}, \qquad v_{\mathcal{M}}^{0}\left(\mathbf{x}\right) = v_{K}^{0} = \frac{1}{m_{K}} \int_{\omega_{K}} v_{0}\left(\mathbf{y}\right) \mathrm{d}\mathbf{y}$$

and for all $n \in \{0, \ldots, N\}$

$$m_{K} \frac{u_{K}^{n+1} - u_{K}^{n}}{\Delta t} + \sum_{\sigma_{KL} \in \mathcal{E}_{K}} \Lambda_{KL} \left(A(u_{K}^{n+1}) - A(u_{L}^{n+1}) \right) - \sum_{\sigma_{KL} \in \mathcal{E}_{K}} G\left(u_{K}^{n+1}, u_{L}^{n+1}; \operatorname{d} V_{KL}^{n+1} \right) = m_{K} f\left(u_{K}^{n+1} \right) m_{K} \frac{v_{K}^{n+1} - v_{K}^{n}}{\Delta t} + \sum_{\sigma_{KL} \in \mathcal{E}_{K}} D_{KL} \left(v_{K}^{n+1} - v_{L}^{n+1} \right) = m_{K} \left(\alpha u_{K}^{n} - \beta v_{K}^{n+1} \right)$$

Nonlinear CVFE Scheme

Theorem

Assume that $\Lambda_{KL} \geq 0$, $\forall K, L \in \mathcal{V}$ then

- The discrete maximum principle is guaranteed
- The schemes converges towards a weak solution to the continuous problem

A sufficient condition for the positivity of the transmissibility coefficients

- Λ is isotropic
- All the triangles of the primal mesh have only acute angles

M. Ibrahim and M. Saad, On the efficacy of a control volume finite element method for the capture of patterns for a volume-filling chemotaxis model, 2014.

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Anisotropic Diffusive Term

To approximate the flux $\mathcal{F}(u) = -a(u) \wedge \nabla u \cdot \eta_{\sigma}$, we use the diffusion fluxes provided by the finite element method as well as the Godunov scheme.

At an interface σ_{KL} , we have

•
$$-\Lambda \nabla u \cdot \eta_{\sigma} \approx \Lambda_{KL} (u_{K} - u_{L})$$

• $\mathcal{F}_{KL} (u_{K}, u_{L}) = \begin{cases} \min_{u \in [u_{K}, u_{L}]} \Lambda_{KL} (u_{K} - u_{L}) a(u), & \text{if } u_{K} \leq u_{L}, \\ \max_{u \in [u_{L}, u_{K}]} \Lambda_{KL} (u_{K} - u_{L}) a(u), & \text{if } u_{L} < u_{K}, \end{cases}$
where $\Lambda_{KL} = \int_{\Omega} \Lambda(\mathbf{x}) \nabla \varphi_{K}(\mathbf{x}) \cdot \nabla \varphi_{L}(\mathbf{x}) d\mathbf{x} = \Lambda_{LK}, \quad \forall K, L \in \mathcal{V}$

CVFE Discretization: Diffusive Term

In a simplified manner, we get the discretization of the diffusive term

$$-\int_{t_n}^{t_{n+1}} \int_{\omega_K} \operatorname{div}\left(\Lambda\left(\mathbf{x}\right) a\left(u\right) \nabla u\right) \mathrm{d}\mathbf{x} \,\mathrm{d}t \approx \Delta t \sum_{\sigma_{KL} \in \mathcal{E}_K} \Lambda_{KL} a_{KL}^{n+1} \left(u_K^{n+1} - u_L^{n+1}\right)$$

where

$$a_{\mathcal{K}L}^{n+1} = \begin{cases} \max_{s \in I_{\mathcal{K}L}^{n+1}} a(s) & \text{if } \Lambda_{\mathcal{K}L} \ge 0\\ \min_{s \in I_{\mathcal{K}L}^{n+1}} a(s) & \text{if } \Lambda_{\mathcal{K}L} < 0 \end{cases}$$

and

$$I_{KL}^{n+1} = [\min(u_K^{n+1}, u_L^{n+1}), \max(u_K^{n+1}, u_L^{n+1})]$$

Integrating the convective term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$\int_{t_n}^{t_{n+1}} \int_{\omega_K} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) \mathrm{d} \mathbf{x} \, \mathrm{d} t = \sum_{\sigma \subset \partial \omega_K} \int_{t_n}^{t_{n+1}} \int_{\sigma} \chi \left(u \right) \Lambda \left(\mathbf{x} \right) \nabla v \cdot \eta_{\sigma} \, \mathrm{d} \sigma \, \mathrm{d} t$$

We consider a numerical flux function G(a, b, c) satisfying

- Monotony: $G(\cdot, b, c)$ is nondecreasing and $G(a, \cdot, c)$ is nonincreasing
- Consistency: $G(a, a, c) = \chi(a)c$
- Conservation: G(a, b, c) = -G(b, a, c)
- Boundedness: $|G(a, b, c)| \leq C(|a| + |b|) |c|$

Under these properties, we obtain the maximum principle. However, we cannot derive energy estimates necessary to prove the convergence of the scheme.

Integrating the convective term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$\int_{t_n}^{t_{n+1}} \int_{\omega_K} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) \mathrm{d} \mathbf{x} \, \mathrm{d} t = \sum_{\sigma \subset \partial \omega_K} \int_{t_n}^{t_{n+1}} \int_{\sigma} \chi \left(u \right) \Lambda \left(\mathbf{x} \right) \nabla v \cdot \eta_{\sigma} \, \mathrm{d} \sigma \, \mathrm{d} t$$

To obtain the energy estimates, we add an additional assumption on χ

• There exists a nonnegative continuous function μ on [0,1] such that

$$\chi\left(u
ight)=\mu\left(u
ight) imes a\left(u
ight)$$
 and $\mu\left(0
ight)=\mu\left(1
ight)=0$

Under this assumption, we choose a numerical flux function to approximate the function μ and a Godunov scheme to approximate the resulting flux.

Integrating the convective term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$\int_{t_n}^{t_{n+1}} \int_{\omega_{\mathcal{K}}} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla \mathbf{v} \right) \mathrm{d}\mathbf{x} \, \mathrm{d}t = \sum_{\sigma \subset \partial \omega_{\mathcal{K}}} \int_{t_n}^{t_{n+1}} \int_{\sigma} \chi \left(u \right) \Lambda \left(\mathbf{x} \right) \nabla \mathbf{v} \cdot \eta_{\sigma} \, \mathrm{d}\sigma \, \mathrm{d}t$$

We get the discretization of the convective term



Integrating the convective term over $\omega_{\mathcal{K}} imes (t_n, t_{n+1})$

$$\int_{t_n}^{t_{n+1}} \int_{\omega_K} \operatorname{div} \left(\Lambda \left(\mathbf{x} \right) \chi \left(u \right) \nabla v \right) \mathrm{d} \mathbf{x} \, \mathrm{d} t = \sum_{\sigma \subset \partial \omega_K} \int_{t_n}^{t_{n+1}} \int_{\sigma} \chi \left(u \right) \Lambda \left(\mathbf{x} \right) \nabla v \cdot \eta_{\sigma} \, \mathrm{d} \sigma \, \mathrm{d} t$$

We get the discretization of the convective term

$$\int_{t_n}^{t_{n+1}} \int_{\omega_{\mathcal{K}}} \operatorname{div}\left(\Lambda\left(\mathbf{x}\right)\chi\left(u\right)\nabla v\right) \mathrm{d}\mathbf{x} \,\mathrm{d}t \approx -\sum_{\sigma_{\mathcal{K}L}\in\mathcal{E}_{\mathcal{K}}} \Lambda_{\mathcal{K}L} \mu_{\mathcal{K}L}^{n+1} a_{\mathcal{K}L}^{n+1}\left(v_{\mathcal{K}}^{n+1}-v_{L}^{n+1}\right)$$

An example on the numerical flux function for the approximation of μ :

$$\mu_{KL}^{n+1} = \begin{cases} \mu_{\downarrow} \left(u_{K}^{n+1} \right) + \mu_{\uparrow} \left(u_{L}^{n+1} \right), & \text{if } \Lambda_{KL} \left(v_{K}^{n+1} - v_{L}^{n+1} \right) \ge 0\\ \mu_{\uparrow} \left(u_{K}^{n+1} \right) + \mu_{\downarrow} \left(u_{L}^{n+1} \right), & \text{if } \Lambda_{KL} \left(v_{K}^{n+1} - v_{L}^{n+1} \right) < 0 \end{cases}$$

Modified CVFE Discretization: First Equation

In summary, we get the discretization of the first equation: For all $n \in \{0, \dots, N\}$

$$m_{K} \frac{u_{K}^{n+1} - u_{K}^{n}}{\Delta t} + \sum_{\sigma_{KL} \in \mathcal{E}_{K}} \Lambda_{KL} a_{KL}^{n+1} \left(u_{K}^{n+1} - u_{L}^{n+1} \right) - \sum_{\sigma_{KL} \in \mathcal{E}_{K}} \Lambda_{KL} \mu_{KL}^{n+1} a_{KL}^{n+1} \left(v_{K}^{n+1} - v_{L}^{n+1} \right) = m_{K} f \left(u_{K}^{n+1} \right)$$

Modified CVFE Discretization: Second Equation

The second equation of the Keller-Segel model

$$\partial_t v - \operatorname{div} (D(\mathbf{x}) \nabla v) = \nu u - \delta v \quad \text{in } Q_{t_{\mathrm{f}}}$$

We define the functions

$$\eta\left(v
ight) = \max\left(0,\min\left(v,1
ight)
ight), \qquad p\left(v
ight) = \int_{1}^{v} \frac{1}{\eta\left(s
ight)} \,\mathrm{d}s$$

$$m_{K}\frac{v_{K}^{n+1}-v_{K}^{n}}{\Delta t}+\sum_{\sigma_{KL}\in\mathcal{E}_{K}}D_{KL}\eta_{KL}^{n+1}\left(p\left(v_{K}^{n+1}\right)-p\left(v_{L}^{n+1}\right)\right)=m_{K}\left(\nu u_{K}^{n}-\delta v_{K}^{n+1}\right)$$

where

$$\eta_{KL}^{n+1} = \begin{cases} \max_{s \in I_{KL}^{n+1}} \eta(s) & \text{if } D_{KL} \ge 0 \\ \min_{s \in I_{KL}^{n+1}} \eta(s) & \text{if } D_{KL} < 0 \end{cases}$$

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Modified CVFE Scheme

In summary, we propose the following nonlinear modified CVFE scheme:

$$u_{\mathcal{M}}^{0}\left(\mathbf{x}\right) = u_{K}^{0} = \frac{1}{m_{K}} \int_{\omega_{K}} u_{0}\left(\mathbf{y}\right) \mathrm{d}\mathbf{y}, \qquad v_{\mathcal{M}}^{0}\left(\mathbf{x}\right) = v_{K}^{0} = \frac{1}{m_{K}} \int_{\omega_{K}} v_{0}\left(\mathbf{y}\right) \mathrm{d}\mathbf{y}$$

and for all $n \in \{0, \ldots, N\}$

$$m_{K} \frac{u_{K}^{n+1} - u_{K}^{n}}{\Delta t} + \sum_{\sigma_{KL} \in \mathcal{E}_{K}} \Lambda_{KL} a_{KL}^{n+1} \left(u_{K}^{n+1} - u_{L}^{n+1} \right) - \sum_{\sigma_{KL} \in \mathcal{E}_{K}} \Lambda_{KL} \mu_{KL}^{n+1} a_{KL}^{n+1} \left(v_{K}^{n+1} - v_{L}^{n+1} \right) = m_{K} f \left(u_{K}^{n+1} \right) m_{K} \frac{v_{K}^{n+1} - v_{K}^{n}}{\Delta t} + \sum_{\sigma_{KL} \in \mathcal{E}_{K}} D_{KL} \eta_{KL}^{n+1} \left(p \left(v_{K}^{n+1} \right) - p \left(v_{L}^{n+1} \right) \right) = m_{K} \left(\nu u_{K}^{n} - \delta v_{K}^{n+1} \right)$$

Discrete Maximum Principle

Proposition (Maximum principle)

Let $u^0_{\mathcal{M}} \in [0,1]$ and $v^0_{\mathcal{M}} \geq 0.$ Then

$$0 \le u_K^n \le 1 \text{ and } v_K^n \ge 0 \qquad \forall K \in \mathcal{V}, \forall n \in \{0, \dots, N+1\}$$

A Priori Estimates

We define the functions

$$\Gamma(v) = \int_{1}^{v} p(s) \, \mathrm{d}s, \qquad \phi(v) = \int_{0}^{v} \frac{1}{\sqrt{\eta(s)}} \, \mathrm{d}s$$

Proposition (Estimate on $v_{\mathcal{M},\Delta t}$)

For all $n \ge 0$, there exists a constant C > 0 independent of h

$$\sum_{K\in\mathcal{V}}m_{K}\Gamma\left(v_{K}^{n+1}\right)+\Delta t\sum_{\sigma_{KL}\in\mathcal{E}}D_{KL}\left(\phi(v_{K}^{n+1})-\phi(v_{L}^{n+1})\right)^{2}\leq C$$

From the definition of ϕ , we get

$$\iint_{Q_{t_{\mathrm{f}}}} \Lambda \nabla v_{\mathcal{T},\Delta t} \cdot \nabla v_{\mathcal{T},\Delta t} \mathrm{d} \mathbf{x} \, \mathrm{d} t = \sum_{n=0}^{N} \Delta t \sum_{\sigma_{\mathsf{KL}} \in \mathcal{E}} \Lambda_{\mathsf{KL}} (v_{\mathsf{K}}^{n+1} - v_{\mathsf{L}}^{n+1})^2 \leq C.$$

A Priori Estimates

We define the Lipschitz nondecreasing function

$$\xi(u) := \int_0^u \sqrt{a(s)} \, \mathrm{d}s, \qquad \forall u \in \mathbb{R}.$$

Proposition (Estimate on $u_{\mathcal{M},\Delta t}$)

For all $n \ge 0$, there exists a constant C > 0 independent of h

$$\sum_{K\in\mathcal{V}} m_{K} \left(u_{K}^{n+1}\right)^{2} + \Delta t \sum_{\sigma_{KL}\in\mathcal{E}} \Lambda_{KL} \left(\xi\left(u_{K}^{n+1}\right) - \xi\left(u_{L}^{n+1}\right)\right)^{2}$$

$$\leq \sum_{K\in\mathcal{V}} m_{K} \left(u_{K}^{n+1}\right)^{2} + \Delta t \sum_{\sigma_{KL}\in\mathcal{E}} \Lambda_{KL} a_{KL}^{n+1} \left(u_{K}^{n+1} - u_{L}^{n+1}\right)^{2} \leq C.$$

Convergence Towards a Weak Solution

Theorem (Convergence)

The sequence
$$(u_{\mathcal{M}_m,\Delta t_m}, v_{\mathcal{M}_m,\Delta t_m})_m$$
 converges to (u, v) as $m \to \infty$:
 $0 \le u \le 1, \quad v \ge 0$ a.e. in $Q_{t_{\mathrm{f}}}$
 $\xi(u), v \in L^2(0, t_{\mathrm{f}}; H^1(\Omega))$

such that for all $\varphi, \psi \in \mathcal{D}\left(\overline{\Omega} \times [0, t_{\mathrm{f}})\right)$

$$\begin{split} &-\int_{\Omega} u_{0}\left(\mathbf{x}\right)\varphi\left(\mathbf{x},0\right)\mathrm{d}\mathbf{x} - \iint_{Q_{t_{f}}} u\partial_{t}\varphi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t + \iint_{Q_{t_{f}}} a\left(u\right)\Lambda\nabla u\cdot\nabla\varphi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t \\ &-\iint_{Q_{t_{f}}}\Lambda\left(\mathbf{x}\right)\chi\left(u\right)\nabla v\cdot\nabla\varphi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t = \iint_{Q_{t_{f}}} f\left(u\right)\varphi\left(\mathbf{x},t\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t, \\ &-\int_{\Omega} v_{0}\left(\mathbf{x}\right)\psi\left(\mathbf{x},0\right)\mathrm{d}\mathbf{x} - \iint_{Q_{t_{f}}} v\partial_{t}\psi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t \\ &+\iint_{Q_{t_{f}}} D\left(\mathbf{x}\right)\nabla v\cdot\nabla\psi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t = \iint_{Q_{t_{f}}} g\left(u,v\right)\psi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t. \end{split}$$

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Modified Nonlinear CVFE Scheme

Numerical results

Primal and Dual Mesh (Isotropic case)





Primal mesh consisting of 14 336 triangles with acute angles.

Barycentric dual mesh consisting of 7 297 dual control volumes.

The mesh satisfies the orthogonality condition.

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September 25, 2014

Initial Conditions (Isotropic case)







 $v(0, \mathbf{x}, \mathbf{y}) = 5 \text{ into the four regions}$ of the domain as above. $\nu = 0.01, \ \delta = 0.005, \ d_1 = 0.0005$ $d_2 = 0.0001, \ \Delta t = 0.002$ Modified Nonlinear CVFE Scheme Nun

Numerical results

Evolution of Cell Density (Isotropic case)



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Primal and Dual Mesh (Anisotropic Case)

The anisotropic tensors are given by

$$\Lambda = d_1 \begin{pmatrix} 7 & 2 \\ 2 & 10 \end{pmatrix}, \quad D(\mathbf{x}) = d_2 \begin{pmatrix} 1 & 0 \\ 0 & 3 \end{pmatrix}.$$

Modified Nonlinear CVFE Scheme Nun

Numerical results

Primal and Dual Mesh (Anisotropic Case)





Primal mesh consisting of 5193 triangles with obtuse angles. Barycentric dual mesh consisting of 2665 dual control volumes.

The mesh does not satisfy the orthogonality condition.

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Modified Nonlinear CVFE Scheme Numerical results

Evolution of Cell Density (Anisotropic Case)



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Study of a Nonlinear Degenerate Parabolic Equation

Chemotaxis/Compressible Two Phase Flow Model

Consider Ω an open bounded subset of \mathbb{R}^d $(Q_{t_f} = (0, t_f) \times \Omega)$

Degenerate Parabolic Equation

 $\partial_t u - \operatorname{div} (a(u) \nabla u - f(u) \mathbf{V}) - g(u) \operatorname{div} (\mathbf{V}) + \gamma a(u) \nabla u \cdot \tilde{\mathbf{V}} = 0, \quad \text{in } Q_{t_{\mathrm{f}}}$
Chemotaxis/Compressible Two Phase Flow Model

Consider Ω an open bounded subset of \mathbb{R}^d $(Q_{t_{\mathrm{f}}} = (0, t_{\mathrm{f}}) \times \Omega)$

Degenerate Parabolic Equation

$$\partial_t u - \operatorname{div} (a(u) \nabla u - f(u) \mathbf{V}) - g(u) \operatorname{div} (\mathbf{V}) + \gamma a(u) \nabla u \cdot \tilde{\mathbf{V}} = 0, \quad \text{in } Q_{t_{\mathrm{f}}}$$

- In the case where g(u)≡0, then we obtain an equation modeling a chemotaxis-fluid process
 - *u*: cell density
 - a(u): diffusivity of the cell density
 - f(u): cells sensitivity to chemicals
 - V: gradient concentration of chemicals
 - $\tilde{\mathbf{V}}$: constant fluid velocity
 - γ: positive parameter

Chemotaxis/Compressible Two Phase Flow Model

Consider Ω an open bounded subset of \mathbb{R}^d $(Q_{t_{\mathrm{f}}} = (0, t_{\mathrm{f}}) \times \Omega)$

Degenerate Parabolic Equation

 $\partial_t u - \operatorname{div} (a(u) \nabla u - f(u) \mathbf{V}) - g(u) \operatorname{div} (\mathbf{V}) + \gamma a(u) \nabla u \cdot \tilde{\mathbf{V}} = 0, \quad \text{in } Q_{t_{\mathrm{f}}}$

- - *u*: saturation
 - a(u): mobility term
 - f(u): fractional flow
 - V: velocity of the flow
 - γ: compressibility factor

Chemotaxis/Compressible Two Phase Flow Model

Consider Ω an open bounded subset of \mathbb{R}^d $(Q_{t_{\mathrm{f}}} = (0, t_{\mathrm{f}}) \times \Omega)$

Degenerate Parabolic Equation

$$\partial_t u - \operatorname{div} (a(u) \nabla u - f(u) \mathbf{V}) - g(u) \operatorname{div} (\mathbf{V}) + \gamma a(u) \nabla u \cdot \tilde{\mathbf{V}} = 0, \quad \text{in } Q_{t_{\mathrm{f}}}$$

We impose the homogeneous Dirichlet boundary condition:

$$u(\mathbf{x},t) = 0,$$
 on $\Sigma_{t_{\mathrm{f}}} = \partial \Omega \times (0,t_{\mathrm{f}})$

Initial condition:

$$0 \leq u(\mathbf{x}, 0) = u_0(\mathbf{x}) \leq 1 \qquad \forall \mathbf{x} \in \Omega$$

In the sequel, we assume that $\gamma = 1$ and $\tilde{\mathbf{V}} = \mathbf{V}$.

Main Assumptions

We consider the main assumptions

(A1) V is a measurable function lying into $(L^{\infty}(\Omega))^d$ such that $V \cdot n \leq 0$.

(A2) f is a differentiable function in [0, 1] such that f(0) = 0 and f(1) = 1.

(A3) $g \in C^1([0,1])$ such that g(0) = 0 and g(1) = 1. In addition, $g'(u) \ge C_{g'} > 0$, $\forall u \in [0,1]$.

(A4) The mobility $a \in C^1([0, 1])$ verifies: $a(u) > 0, \forall 0 < u < 1 \text{ and it degenerates at 0 or 1.}$

Degeneracy at u = 1, a(1) = 0

Case where a(1) = 0 and a(0) > 0

We assume that, there exists $0 < r_2 \le 2$, $u_* < 1$, m_1 and $M_2 > 0$ such that: $m_1(1-u)^{r_2} \le a(u) \le M_2(1-u)^{r_2}$, $\forall u_* \le u < 1$. Study of a Nonlinear Degenerate Parabolic Equation

Main results

Degeneracy at u = 1, a(1) = 0

Case where a(1) = 0 and a(0) > 0

Theorem (Classical weak solution)

$$\begin{split} & 0 \leq u\left(\mathbf{x},t\right) \leq 1, \quad \forall \left(\mathbf{x},t\right) \in Q_{t_{\mathrm{f}}}, \\ & u \in L^2\left(0,t_{\mathrm{f}};H^1_0\left(\Omega\right)\right) \cap \mathcal{C}^0\big(\left[0,t_{\mathrm{f}}\right];L^2\left(\Omega\right)\big), \\ & \partial_t u \in L^2\left(0,t_{\mathrm{f}};H^{-1}\left(\Omega\right)\right), \end{split}$$

and such that: $\forall \varphi \in L^{2}(0, t_{\mathrm{f}}; \mathcal{H}_{0}^{1}(\Omega))$

$$\begin{split} \int_{0}^{t_{\mathrm{f}}} \left\langle \partial_{t} u, \varphi \right\rangle \, \mathrm{d}t &+ \int_{Q_{t_{\mathrm{f}}}} \mathbf{a}\left(u\right) \nabla u \cdot \nabla \varphi \, \mathrm{d}\mathbf{x} \, \mathrm{d}t - \int_{Q_{t_{\mathrm{f}}}} f\left(u\right) \mathbf{V} \cdot \nabla \varphi \, \mathrm{d}\mathbf{x} \, \mathrm{d}t \\ &+ \int_{Q_{t_{\mathrm{f}}}} g\left(u\right) \mathbf{V} \cdot \nabla \varphi \, \mathrm{d}\mathbf{x} \, \mathrm{d}t + \int_{Q_{t_{\mathrm{f}}}} g'\left(u\right) \mathbf{V} \cdot \nabla u \varphi \, \mathrm{d}\mathbf{x} \, \mathrm{d}t \\ &+ \int_{Q_{t_{\mathrm{f}}}} \mathbf{a}\left(u\right) \mathbf{V} \cdot \nabla u \varphi \, \mathrm{d}\mathbf{x} \, \mathrm{d}t = \mathbf{0}. \end{split}$$

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Degeneracy at u = 0, a(0) = 0 and a(1) > 0

Consider a regular test function φ then

$$\begin{split} \langle \partial_t u, \varphi \rangle + \int_{\Omega} \nabla A(u) \cdot \nabla \varphi d\mathbf{x} - \int_{\Omega} f(u) \mathbf{V} \cdot \nabla \varphi d\mathbf{x} + \int_{\Omega} \mathbf{V} \cdot \nabla g(u) \varphi d\mathbf{x} \\ + \int_{\Omega} \mathbf{V} \cdot \nabla \varphi g(u) d\mathbf{x} + \int_{\Omega} \nabla A(u) \cdot \mathbf{V} \varphi d\mathbf{x} = 0 \end{split}$$

Energy Estimates

We obtain $\nabla A(u) \in L^2(\Omega)$ but $\nabla g(u) \notin L^2(\Omega)$ Idea: Replace φ by $\beta(u)\varphi$ as a test function Intention: Choose the function $\beta(u)$ such that

$$\int_{\Omega} \mathbf{V} \cdot \nabla(g(u)\beta(u))\varphi$$

has a sens

Study of a Nonlinear Degenerate Parabolic Equation Main results

Degeneracy at u = 0, a(0) = 0 and a(1) > 0

Case where a(0) = 0 and a(1) > 0

We assume that, there exists r_1 , m_1 and $M_2 > 0$ such that:

 $m_1r_1u^{r_1-1} \leq a'(u) \leq M_2r_1u^{r_1-1}$

Study of a Nonlinear Degenerate Parabolic Equation Main results

Degeneracy at u = 0, a(0) = 0 and a(1) > 0

Case where a(0) = 0 and a(1) > 0

We assume that, there exists r_1 , m_1 and $M_2 > 0$ such that:

$$m_1 r_1 u^{r_1 - 1} \le a'(u) \le M_2 r_1 u^{r_1 - 1}$$

We define the continuous functions β_{θ} and h_{θ} , $\theta > 0$ by

$$eta_{ heta}(u) = u^{r-1+ heta}, \qquad h_{ heta} = \int_0^u eta_{ heta}(au) \,\mathrm{d} au$$

Theorem (Weighted weak solution)

$$egin{aligned} &0 \leq u\left(\mathbf{x},t
ight) \leq 1, \quad orall\left(\mathbf{x},t
ight) \in \mathcal{Q}_{t_{\mathrm{f}}}, \ &h_{ heta}\left(u
ight) \in L^2ig(0,t_{\mathrm{f}};\mathcal{H}^1_0\left(\Omega
ight)ig), \ &\sqrt{eta'\left(u
ight)}
abla u \in ig(L^2ig(\mathcal{Q}_{t_{\mathrm{f}}}ig)ig)^d\,, \end{aligned}$$

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Degeneracy at u = 0, a(0) = 0 and a(1) > 0

Weighted weak formulation

•

$$\forall \chi \in \mathcal{C}^1\left([0, T); H_0^1(\Omega)\right) \text{ with } \chi\left(\cdot, T\right) = 0 \text{ and } \chi \ge 0.$$

$$\begin{split} &-\int_{Q_{t_{\mathrm{f}}}}h_{\theta}(u)\partial_{t}\chi\mathrm{d}\mathbf{x}\,\mathrm{d}t - \int_{\Omega}h_{\theta}(u_{0})\chi(\mathbf{x},0)\mathrm{d}\mathbf{x} + \int_{Q_{t_{\mathrm{f}}}}a(u)\nabla u\cdot\nabla\left(\beta_{\theta}(u)\chi\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t \\ &+\int_{Q_{t_{\mathrm{f}}}}a(u)\mathbf{V}\cdot\nabla u\beta_{\theta}(u)\chi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t - \int_{Q_{t_{\mathrm{f}}}}\left(f(u) - g(u)\right)\mathbf{V}\cdot\nabla\left(\beta_{\theta}(u)\chi\right)\mathrm{d}\mathbf{x}\,\mathrm{d}t \\ &+\int_{Q_{t_{\mathrm{f}}}}g'\left(u\right)\mathbf{V}\cdot\nabla u\beta_{\theta}\left(u\right)\chi\,\mathrm{d}\mathbf{x}\,\mathrm{d}t \leq 0, \end{split}$$

Conclusion & Perspectives

Conclusion

- We studied the pattern formation for a nonlinear chemotaxis model
- We constructed a nonlinear scheme for an anisotropic chemotaxis model
- We studied the existence of weak solutions to a nonlinear degenerate parabolic equation

Perspectives

- Study the order of convergence of the modified nonlinear CVFE scheme
- Obtain weak formulations instead of the weighted formulations for the nonlinear degenerate parabolic equation

Thank you for your attention! Questions and comments are welcome!

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