

Homogenization and corrector
of the Neumann's brush problem

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Revisiting the work of
Robert Brizzi and Jean-Paul Chabot

- Homogénéisation de frontières
Ph.D. Thesis, Université de Nice, 1978
- Boundary homogenization and Neumann
boundary condition, *Ricerche Mat.* 46,
1997, pp. 341-387

in a more general geometry,

and in the case where the void can appear

in the teeth area.

The problem

$$\begin{cases} -\operatorname{div} A D u_\varepsilon + c u_\varepsilon = f & \text{in } \Omega_\varepsilon \\ A D u_\varepsilon \cdot n_\varepsilon = 0 & \text{on } \partial \Omega_\varepsilon \end{cases}$$

(Neumann's boundary condition on $\partial \Omega_\varepsilon$)

with $A \in L^\infty(\Omega)^{N \times N}$, $A \geq \alpha I$, $\alpha > 0$,
 $c \in L^\infty(\Omega)$, $c \geq \gamma$, $\gamma > 0$,
 $f \in L^2(\Omega)$,

$\Omega_\varepsilon \subset \Omega$ is a comb when $N=2$,
 a brush when $N=3$.

Homogenization + corrector result
 when $\varepsilon \rightarrow 0$.

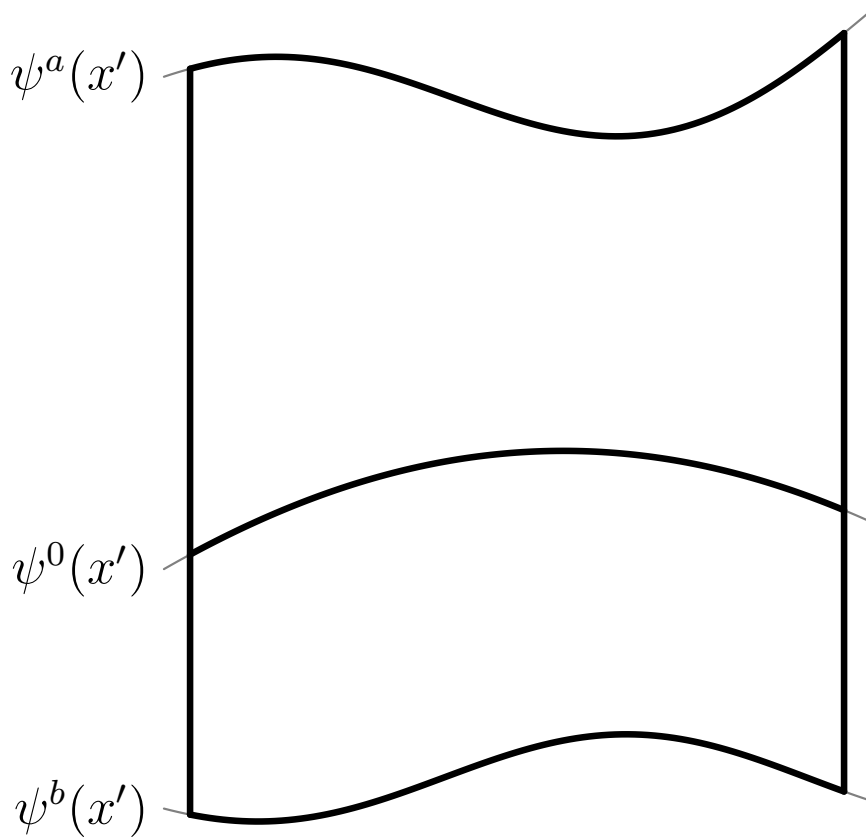


Figure: Ω in 2D

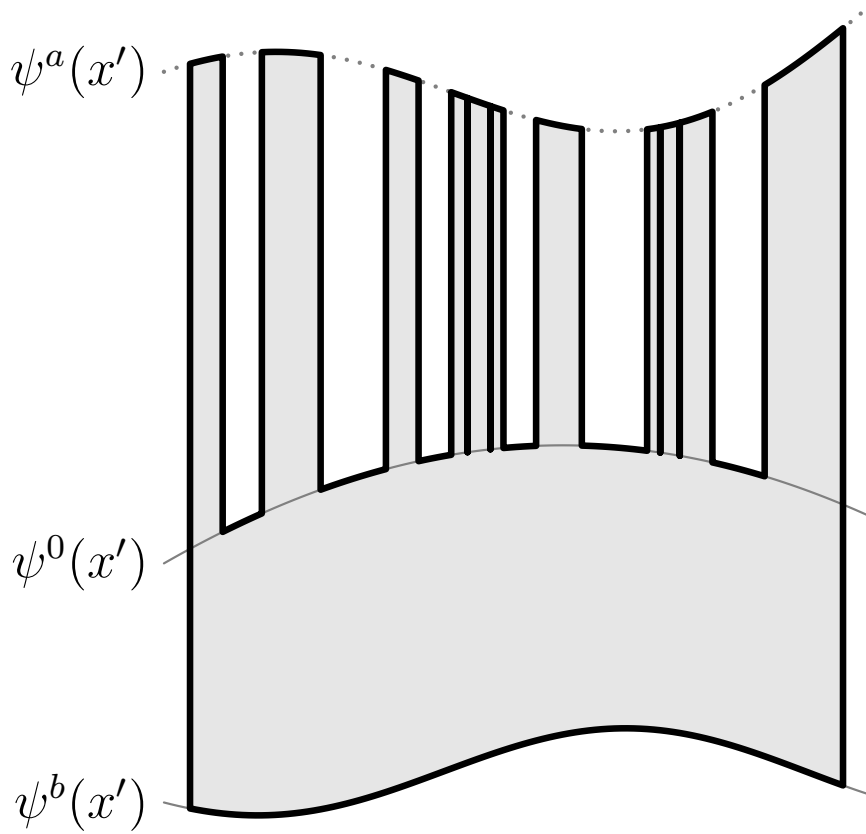


Figure: The comb in 2D

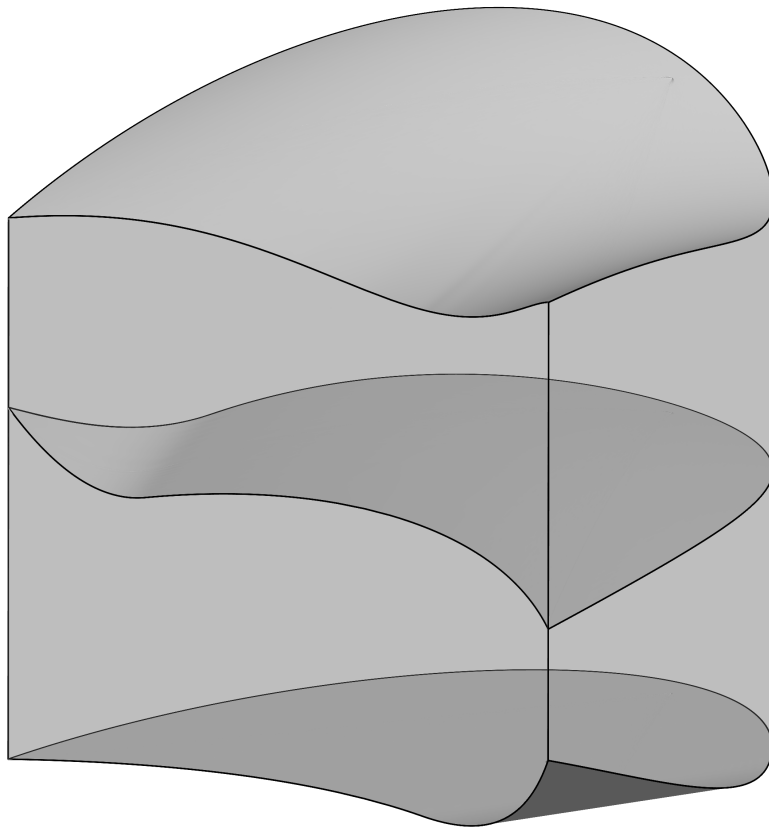


Figure: Ω in 3D



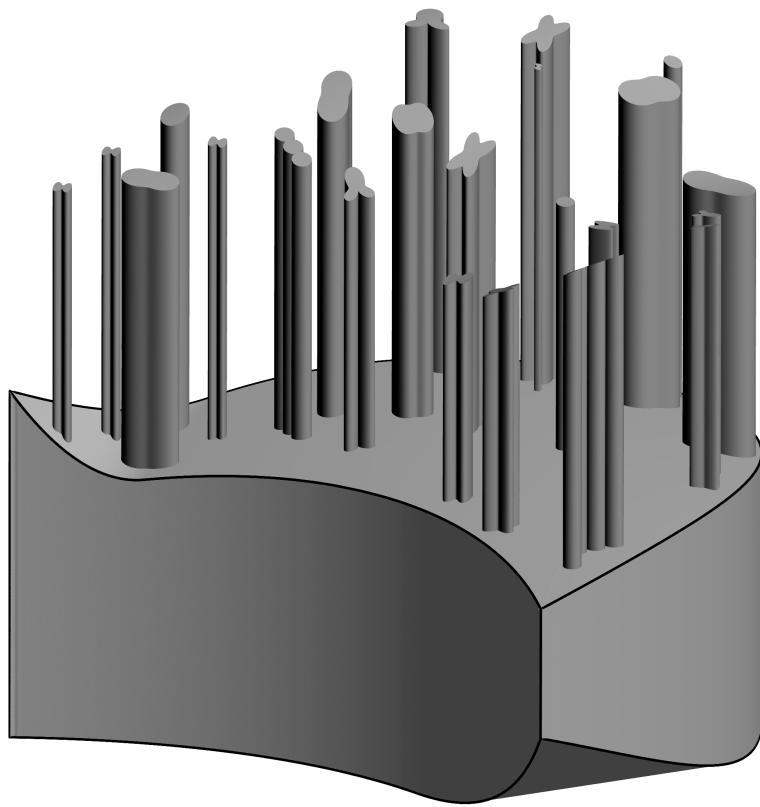
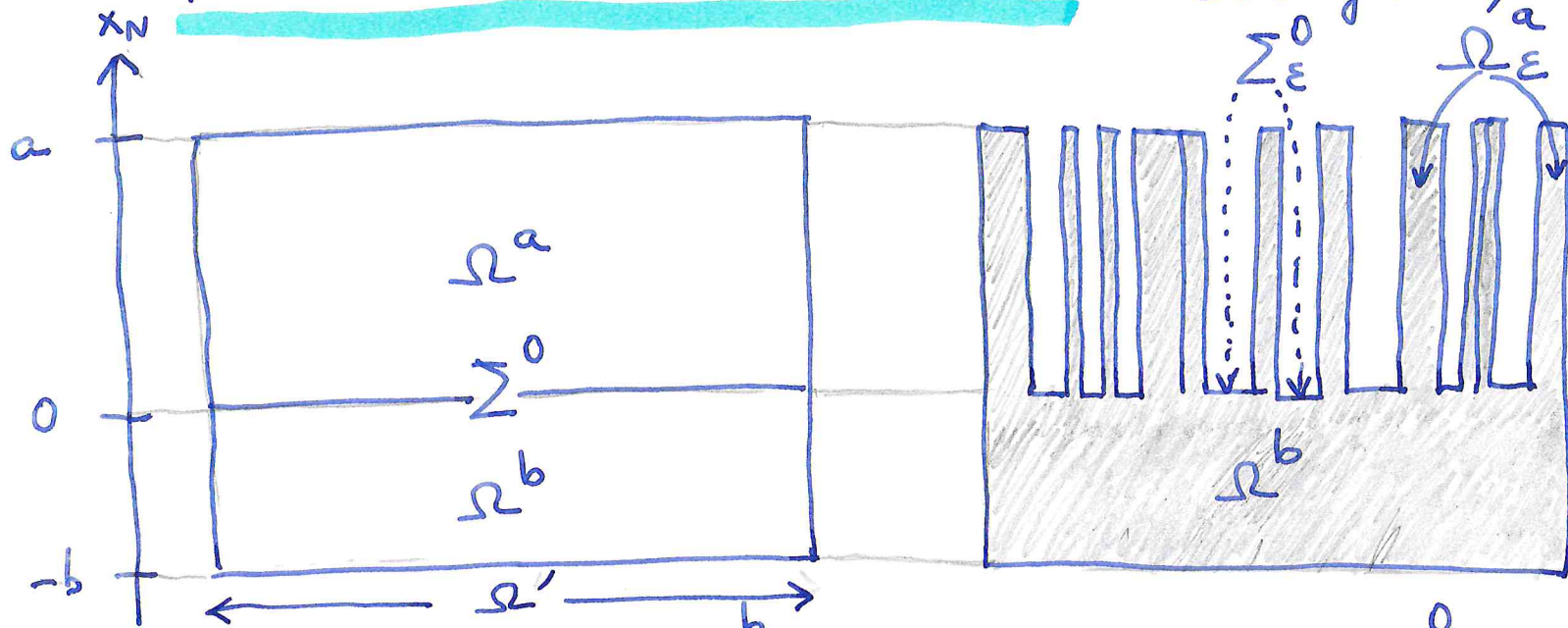


Figure: The brush in 3D 

The model: $N=2$: a comb (rectangular)



$$\Omega = \Omega^a \cup \Sigma^0 \cup \Omega^b$$

$$\Omega' \subset \mathbb{R}^{N-1} \begin{cases} \Omega^a = \Omega' \times]0, a[\\ \Sigma^0 = \Omega' \times \{x_N = 0\} \\ \Omega^b = \Omega' \times]-b, 0[\end{cases}$$

$$\forall x \in \mathbb{R}^N, x = (x', x_N), x' \in \mathbb{R}^{N-1}$$

$$\chi_{\omega_\varepsilon} \rightarrow \Theta(x') L^\infty(\mathbb{R}^{N-1}) \text{ weak } *$$

$$0 \leq \Theta(x') \leq 1$$

$$\Omega_\varepsilon = \Omega_\varepsilon^a \cup \Sigma_\varepsilon^0 \cup \Omega^b$$

$$\Omega_\varepsilon^a = \omega_\varepsilon \times]0, a[$$

$$\Sigma_\varepsilon^0 = \omega_\varepsilon^c \times \{x_N = 0\}$$

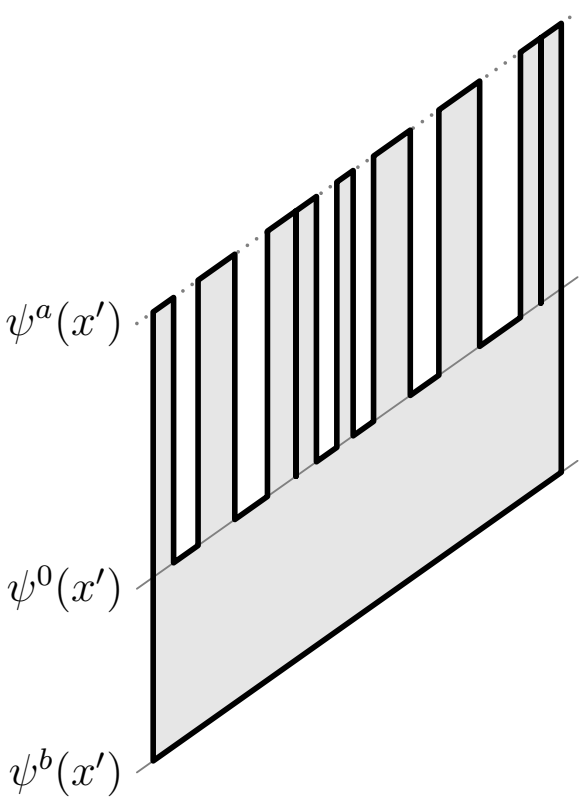
$$\omega_\varepsilon = \bigcup_j \omega_\varepsilon^j \quad \omega_\varepsilon^j \subset \mathbb{R}^{N-1}$$

ω_ε^j open, disjoint, diam $\omega_\varepsilon^j \leq \varepsilon$

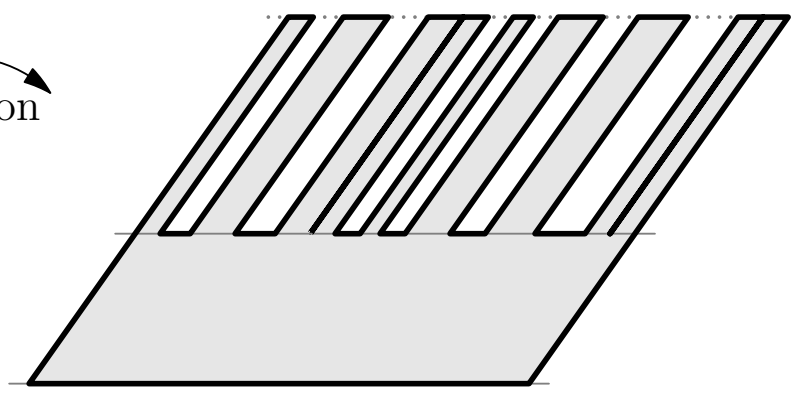
no regularity on $\partial\omega_\varepsilon^j$

$$\omega_\varepsilon^j \cap \omega_\varepsilon^k = \emptyset \quad \text{if } j \neq k$$

but $\overline{\omega_\varepsilon^j} \cap \overline{\omega_\varepsilon^k}$ can be non empty



rotation



The teeth are cylindrical: $w_\varepsilon^j(x) \rightarrow 0, a(\theta(x) = \theta(x'))$ is their limit density in Ω^a
with $0 \leq \theta(x') \leq 1$ in Ω^a

The void can appear in the teeth area ($\theta(x') = 0$)
and then the problem is degenerated

Variational formulation of the ε -problem

$$\begin{cases} u_\varepsilon \in H^1(\Omega_\varepsilon), \\ \int_{\Omega_\varepsilon} A Du_\varepsilon Dv_\varepsilon + \int_{\Omega_\varepsilon} c u_\varepsilon v_\varepsilon = \int_{\Omega_\varepsilon} f v_\varepsilon, \quad \forall v_\varepsilon \in H^1(\Omega_\varepsilon). \end{cases}$$

No need of any regularity on Ω_ε , except Ω_ε open.

The homogenized problem

Space

$$V_{\theta}(\Omega^a, \Omega^b) = \left\{ v = (v^a, v^b) : \right.$$

$$v^a = 0 \text{ on } \{\theta = 0\}^a = \{x \in \Omega^a : \theta(x') = 0\},$$

$$\sqrt{\theta} v^a \in L^2(\Omega^a), D_{x_N}(\sqrt{\theta} v^a) \in L^2(\Omega^a),$$

$$v^b \in H^1(\Omega^b),$$

$$\hat{\gamma}^a(\sqrt{\theta} v^a) = \sqrt{\theta} \gamma^b(v^b) \text{ on } \Sigma^0 \left. \right\},$$

Equation

with $\|v\|_{V_{\theta}}^2 = \int_{\Omega^a} |\sqrt{\theta} v^a|^2 + \int_{\Omega^a} |D_{x_N}(\sqrt{\theta} v^a)|^2 + \int_{\Omega^b} |v^b|^2 + \int_{\Omega^b} |D v^b|^2.$

$$u = (u^a, u^b) \in V_{\theta}(\Omega^a, \Omega^b),$$

$$\int_{\Omega^a} a_0(x) D_{x_N}(\sqrt{\theta} u^a) D_{x_N}(\sqrt{\theta} v^a) + \int_{\Omega^a} c \sqrt{\theta} u^a \sqrt{\theta} v^a +$$

$$+ \int_{\Omega^b} A(x) D u^b D v^b + \int_{\Omega^b} c u^b v^b = \int_{\Omega^a} \sqrt{\theta} f \sqrt{\theta} v^a + \int_{\Omega^b} f v^b,$$

$$\forall v = (v^a, v^b) \in V_{\theta}(\Omega^a, \Omega^b).$$

Remarks on the space $V_\theta(\Omega^a, \Omega^b)$

- v^a appears only through $\sqrt{\theta} v^a \dots$
 Therefore v^a is not really defined on $\{\theta=0\}^a$, where

$$\{\theta=0\}^a = \{x \in \Omega^a : \theta(x') = 0\}$$

 By convenience we set $v^a = 0$ on $\{\theta=0\}^a$.
- $\sqrt{\theta} v^a$ belongs to $L^2(\Omega^a)$
 but $v^a = \frac{1}{\sqrt{\theta}} (\sqrt{\theta} v^a)$ does not belong to $L^2(\Omega^a)$ in general
- γ^b is the trace operator $\gamma^b \in \mathcal{L}(H^1(\Omega^b); H^{1/2}(\Sigma^0))$
 $\hat{\gamma}^a$ is the face operator $\hat{\gamma}^a \in \mathcal{L}(H(\Omega^a; D_{x_N}); L^2(\Sigma^0))$
 where $H(\Omega^a, D_{x_N}) = \{w^a : w^a \in L^2(\Omega^a), D_{x_N} w^a \in L^2(\Omega^a)\}$
- $V_\theta(\Omega^a, \Omega^b)$ is an Hilbert space for the norm

$$\|v\|_{V_\theta}$$

Remarks on the homogenized equation

- The coefficient $a_0 = a_0(x)$ will be defined later
It depends only on the matrix $A(x)$ and satisfies

$$a_0 \in L^\infty(\Omega), \quad a_0(x) \geq \alpha \text{ a.e. } x \in \Omega$$

(same α as the matrix $A \geq \alpha I$).

- The equation has a unique solution
(apply Lax-Milgram Lemma)

The homogenization result

For any function $y_\varepsilon^a \in L^2(\Omega_\varepsilon^a)$ ($\Omega_\varepsilon^a =$ the teeth)

we define

$$y_\varepsilon^a(x) = \begin{cases} y_\varepsilon^a(x) & \text{if } x \in \Omega_\varepsilon^a, \\ 0 & \text{if } x \in \Omega^a \setminus \Omega_\varepsilon^a. \end{cases}$$

Theorem (Homogenization)

Let $u_\varepsilon \in H^1(\Omega^\varepsilon)$ be the sol. of the ε -problem, and let $u = (u^a, u^b) \in V_\theta(\Omega^a, \Omega^b)$ be the solution of the homogenized problem. Then, as $\varepsilon \rightarrow 0$,

$$\begin{cases} \widehat{u_\varepsilon^a} \rightharpoonup \sqrt{\theta} \sqrt{\theta} \nabla u^a \text{ in } L^2(\Omega^a) \text{ weakly,} \\ \widehat{D \cdot u_\varepsilon^a} \rightharpoonup \sqrt{\theta} z(x) D_{x_N}(\sqrt{\theta} \nabla u^a) \text{ in } (L^2(\Omega^a))^N \text{ weakly,} \\ u_\varepsilon^b \rightharpoonup u^b \text{ in } H^1(\Omega^b) \text{ weakly,} \end{cases}$$

where $z = z(x) \in L^\infty(\Omega)^N$ will be defined later and depends only on the matrix $A(x)$ on Ω^a .

Further to the above weak convergences, we have:

Theorem (Corrector) $\forall \varphi^\delta \in L^2(\Omega^a)$, $\forall \psi^\delta \in L^2(\Omega^a)$,

$$\begin{cases} u_\varepsilon^b \rightarrow u^b \text{ in } H^2(\Omega^b) \text{ strongly,} \\ \widetilde{u_\varepsilon^a} = \chi_{\Omega_\varepsilon^a} \varphi^\delta + \rho_\varepsilon^\delta \text{ (def. of } \rho_\varepsilon^\delta \in L^2(\Omega^a)), \\ \widetilde{Du_\varepsilon^a} = \chi_{\Omega_\varepsilon^a} z(x) \psi^\delta + \sigma_\varepsilon^\delta \text{ (def. of } \sigma_\varepsilon^\delta \in (L^2(\Omega^a))^N), \end{cases}$$

with

$$\limsup_\varepsilon \left[\gamma \|\rho_\varepsilon^\delta\|_{L^2(\Omega^a)}^2 + \alpha \|\sigma_\varepsilon^\delta\|_{(L^2(\Omega^a))^N}^2 \right] \leq \left[\|c\|_{L^\infty(\Omega^a)} \|\sqrt{\theta} u^a - \sqrt{\theta} \varphi^\delta\|_{L^2(\Omega^a)}^2 + \|a_0\|_{L^\infty(\Omega^a)} \|D_{x_N}(\sqrt{\theta} u^a) - \sqrt{\theta} \psi^\delta\|_{L^2(\Omega^a)}^2 \right]$$

→ Difficult to understand, but the idea is:

Take $\varphi^\delta = u^a$, $\psi^\delta = D_{x_N} u^a$ (impossible in general...)

then $\begin{cases} \widetilde{u_\varepsilon^a} - \chi_{\Omega_\varepsilon^a} u^a \rightarrow 0 \text{ in } L^2(\Omega^a) \text{ strongly,} \\ \widetilde{Du_\varepsilon^a} - \chi_{\Omega_\varepsilon^a} z(x) D_{x_N} u^a \rightarrow 0 \text{ in } (L^2(\Omega^a))^N \text{ strongly.} \end{cases}$

Remark: It is impossible to take $y^\delta = u^a$, $\psi^\delta = D_{x_N} u^a$ since they do not belong to $L^2(\Omega^a)$, but one can take

$$\forall \delta > 0, \quad \begin{array}{l} \hat{y}^\delta = \left[\chi_{\{\theta \geq \delta\}^a} \frac{1}{\sqrt{\theta}} \sqrt{\theta} u^a, \right. \\ \hat{\psi}^\delta = \left[\underbrace{\chi_{\{\theta \geq \delta\}^a} \frac{1}{\sqrt{\theta}}}_{\in L^\infty(\Omega^a)} \underbrace{D_{x_N}(\sqrt{\theta} u^a)}_{\in L^2(\Omega^a)}, \right. \end{array}$$

and then: $\sqrt{\theta} \hat{y}^\delta = \chi_{\{\theta \geq \delta\}^a} \sqrt{\theta} u^a \in L^2(\Omega^a)$

$$\sqrt{\theta} u^a - \sqrt{\theta} \hat{y}^\delta = \chi_{\{\theta < \delta\}^a} \sqrt{\theta} u^a \xrightarrow{\delta} \chi_{\{\theta = 0\}^a} \sqrt{\theta} u^a \equiv 0$$

in $L^2(\Omega^a)$ strongly as $\delta \rightarrow 0$

and similarly for $\sqrt{\theta} \hat{\psi}^\delta \dots$

so that

$$\lim_{\varepsilon \rightarrow 0} \sup \left[\gamma \|\hat{y}_\varepsilon^\delta\|_{L^2(\Omega^a)}^2 + \alpha \|\hat{\psi}_\varepsilon^\delta\|_{(L^2(\Omega^a))^N}^2 \right] \rightarrow 0 \text{ as } \delta \rightarrow 0.$$

Sketch of the proof

① First test function: $v_\varepsilon = u_\varepsilon$ in the ε -problem

$$\int_{\Omega_\varepsilon} A Du_\varepsilon Du_\varepsilon + \int_{\Omega_\varepsilon} c u_\varepsilon^2 = \int_{\Omega_\varepsilon} f u_\varepsilon$$

$$\begin{aligned} \alpha \int_{\Omega_\varepsilon^a} |Du_\varepsilon^a|^2 + \gamma \int_{\Omega_\varepsilon^a} |u_\varepsilon^a|^2 + \alpha \int_{\Omega^b} |Du_\varepsilon^b|^2 + \gamma \int_{\Omega^b} |u_\varepsilon^b|^2 &\leq \int_{\Omega_\varepsilon} f u_\varepsilon \leq \\ &\leq \frac{\alpha}{2} \int_{\Omega_\varepsilon^a} |u_\varepsilon^a|^2 + \frac{\gamma}{2} \int_{\Omega^b} |u_\varepsilon^b|^2 + \underbrace{\frac{1}{2\gamma} \int_{\Omega_\varepsilon^a} |f|^2 + \frac{1}{2\gamma} \int_{\Omega^b} |f|^2}_{\leq C_0} \end{aligned}$$

$\forall y_\varepsilon^a \in L^2(\Omega_\varepsilon^a)$: Notation:

$$\widetilde{y_\varepsilon^a} = \begin{cases} y_\varepsilon^a & \text{in } \Omega_\varepsilon^a, \\ 0 & \text{in } \Omega^a \setminus \Omega_\varepsilon^a, \end{cases}$$

$$\alpha \int_{\Omega^a} |\widetilde{Du_\varepsilon^a}|^2 + \gamma \int_{\Omega^a} |\widetilde{u_\varepsilon^a}|^2 + \alpha \int_{\Omega^b} |Du_\varepsilon^b|^2 + \frac{\gamma}{2} \int_{\Omega^b} |u_\varepsilon^b|^2 \leq C_0$$

② We extract a subsequence ε such that

$$\left\{ \begin{array}{l} \exists U^a \in L^2(\Omega^a), \\ \exists \overline{L}^a \in (L^2(\Omega^a))^N, \\ \exists u^b \in H^1(\Omega^b), \end{array} \right. \text{ s.t. } \left\{ \begin{array}{l} \widetilde{u_\varepsilon^a} \rightarrow U^a \text{ in } L^2(\Omega^a) \text{ weak,} \\ \widetilde{Du_\varepsilon^a} \rightarrow \overline{L}^a \text{ in } (L^2(\Omega^a))^N \text{ weak,} \\ u_\varepsilon^b \rightarrow u^b \text{ in } H^1(\Omega^b) \text{ weak.} \end{array} \right.$$

We define u^a by
$$u^a = \begin{cases} \frac{U^a}{\theta} & \text{on } \{\theta > 0\}^a, \\ 0 & \text{on } \{\theta = 0\}^a = \{x \in \Omega^a : \theta(x) = 0\}. \end{cases}$$

Then $U^a = \theta u^a$

since $U^a = 0$ on $\{\theta = 0\}^a$:

indeed:
$$\begin{array}{ccc} \widetilde{u_\varepsilon^a} & = & \widetilde{u_\varepsilon^a} \cdot \chi_{\Omega_\varepsilon^a} \\ \downarrow & & \downarrow \quad \downarrow \\ \text{weakly } U^a & & U^a \quad \theta \end{array} \quad \text{but } \chi_{\Omega_\varepsilon^a} \rightarrow 0 \text{ strongly on } \{\theta = 0\}^a \\ L^2(\Omega^a)$$

but $u^a \notin L^2(\Omega^a)$ since $u^a = \frac{U^a}{\sqrt{\theta}}$ on $\{\theta > 0\}^a$

Similarly we define ζ^a such that $\zeta^a = 0$ on $\{\theta = 0\}^a$
 $\overline{L}^a = \theta \zeta^a$ in Ω^a .

3

Actually $\sqrt{\theta} u^a \in L^2(\Omega^a)$ and $\sqrt{\theta} z^a \in (L^2(\Omega^a))^N$

lemma let $y_\varepsilon^a \in L^2(\Omega_\varepsilon^a)$ with $\|\widetilde{y_\varepsilon^a}\|_{L^2(\Omega^a)}^2 = \|y_\varepsilon^a\|_{L^2(\Omega_\varepsilon^a)}^2 \leq C$

Assume that

$$y_\varepsilon^a \xrightarrow{\varepsilon} \gamma^a = \theta y^a \text{ in } L^2(\Omega^a) \text{ weakly,}$$

where as before $y^a = 0$ on $\{\theta = 0\}^a$. We have $\theta y^a \in L^2(\Omega^a)$

But $\sqrt{\theta} y^a \in L^2(\Omega^a)$ and

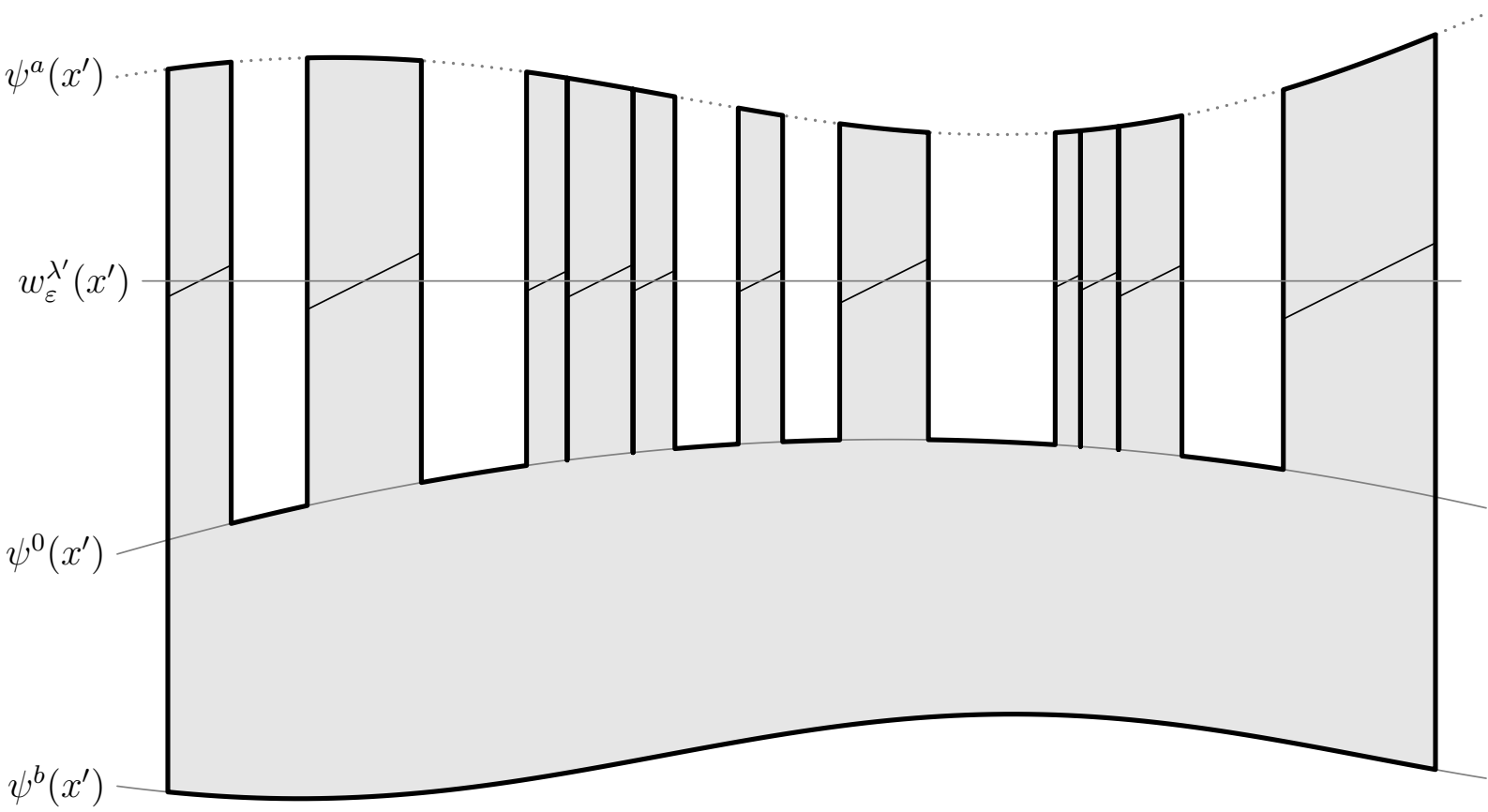
$$\liminf_\varepsilon \int_{\Omega^a} |\widetilde{y_\varepsilon^a}|^2 \geq \int_{\Omega^a} |\theta y^a|^2. \quad \text{lower semi continuity}$$

Moreover if there is $=$ here, then $\forall y^\delta \in L^2(\Omega^a)$,

$$\widetilde{y_\varepsilon^a} = \chi_{\Omega_\varepsilon^a} y^\delta + p_\varepsilon^\delta \quad (\text{def of } p_\varepsilon^\delta \in L^2(\Omega^a))$$

$$\text{with } \limsup_\varepsilon \|p_\varepsilon^\delta\|_{L^2(\Omega^a)}^2 \leq \|\sqrt{\theta} y^a - \sqrt{\theta} y^\delta\|_{L^2(\Omega^a)}^2$$

Corrector result when $\hat{y}^\delta = \chi_{\{\theta \geq \delta\}^a} \frac{1}{\sqrt{\theta}} \sqrt{\theta} y^a \quad \forall \delta > 0.$



4

What is \square^a ? A new test function

An idea of Robert BRIZZI and Jean-Paul CHALOT

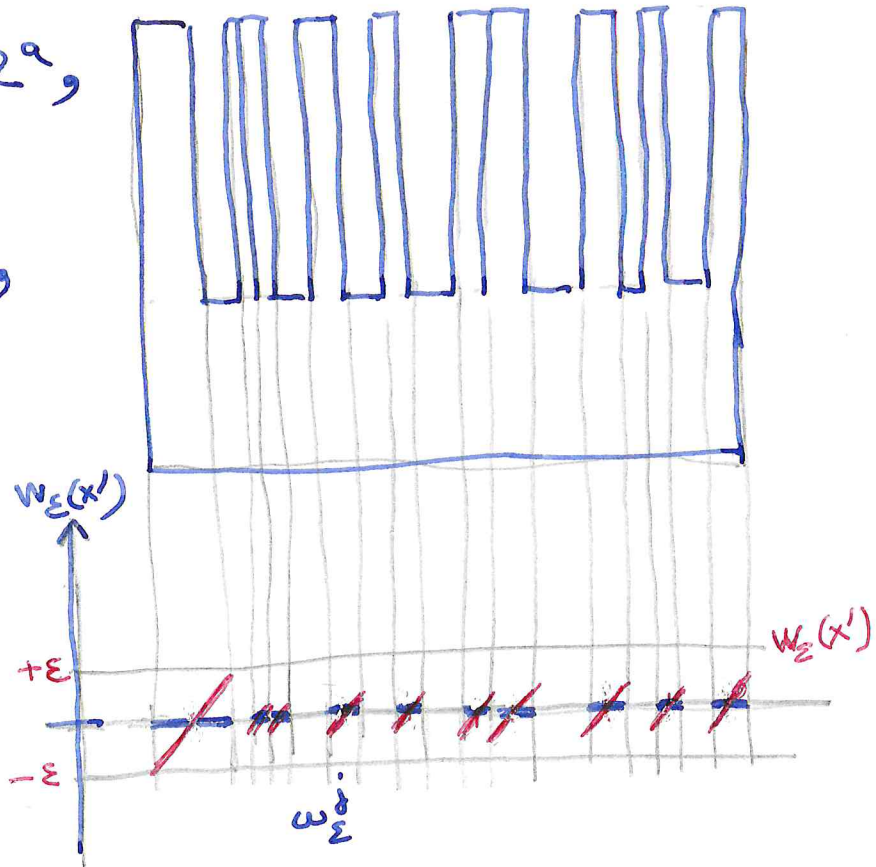
Ph.D. Thesis, 1978

$\forall \lambda' \in \mathbb{R}^{N-1}$ define $w_\varepsilon(x) = w_\varepsilon(x') = \lambda' \cdot (x' - c_\varepsilon^j)$ in ω_ε^j
for some $c_\varepsilon^j \in \omega_\varepsilon^j$

Then $\left\{ \begin{array}{l} w_\varepsilon \in H^1(\Omega_\varepsilon^a), \\ |w_\varepsilon(x)| \leq |\lambda'| \varepsilon \quad \forall x \in \Omega^a, \\ (\text{since diam } \omega_\varepsilon^j \leq \varepsilon) \\ Dw_\varepsilon(x) = \begin{pmatrix} \lambda' \\ 0 \end{pmatrix} \quad \forall x \in \Omega_\varepsilon^a, \end{array} \right.$

$\forall \varphi \in C_c^\infty(\Omega^a) \quad \varphi w_\varepsilon \in H^1(\Omega^\varepsilon)$

$\Rightarrow \left\{ \begin{array}{l} \int_{\Omega^a} A \square^a \begin{pmatrix} \lambda' \\ 0 \end{pmatrix} \varphi = 0 \\ \forall \lambda' \in \mathbb{R}^{N-1}, \quad \forall \varphi \in C_c^\infty(\Omega^a). \end{array} \right.$



⑤ Now we use the fact that the teeth are vertical cylinders (never used before). Therefore

$$\begin{aligned} \overbrace{D_{x_N} u_\varepsilon^a} &= D_{x_N} \widetilde{u_\varepsilon^a} \\ \Rightarrow \underline{\square_N^a} &= D_{x_N} U^a \Rightarrow \theta \zeta_N^a = D_{x_N} (\theta u^a) \\ \sqrt{\theta} \sqrt{\theta} \zeta_N^a &= D_{x_N} (\sqrt{\theta} \sqrt{\theta} u^a) \\ &= \sqrt{\theta}(x') D_{x_N} (\sqrt{\theta} u^a) \end{aligned}$$

Therefore $\sqrt{\theta} u^a \in L^2(\Omega^a)$
with $D_{x_N} (\sqrt{\theta} u^a) \in L^2(\Omega^a)$

⑥ Moreover $\left\{ \begin{array}{l} u_\varepsilon \in H^1(\Omega_\varepsilon) \\ \widetilde{u_\varepsilon^a} \in H(\mathbb{R}^a, D_{x_N}) \end{array} \right\} \Rightarrow \hat{\gamma}^a(\widetilde{u_\varepsilon^a}) = \int_{\Sigma_\varepsilon^0} \gamma^b(u_\varepsilon^b) \text{ on } \Sigma^0$

$$\hat{\gamma}^a(U^a) = \theta \gamma^b(u^b)$$

weak strong

Therefore $\hat{\gamma}^a(\sqrt{\theta} u^a) = \sqrt{\theta} \gamma^b(u^b)$ \Leftarrow $\begin{array}{l} \hat{\gamma}^a(\sqrt{\theta} \sqrt{\theta} u^a) = \theta \gamma^b(u^b) \\ \sqrt{\theta} \hat{\gamma}^a(\sqrt{\theta} u^a) \end{array}$

⑧ It remains to prove that one can replace
 $\forall v = (v^a, v^b) \in H^1(\Omega)$ by $\forall v = (v^a, v^b) \in \mathcal{V}_\theta(\Omega^a, \Omega^b)$
 i.e. that one can approximate every $v \in \mathcal{V}_\theta(\Omega^a, \Omega^b)$
by a sequence of $v_n \in H^1(\Omega)$ \leftarrow (in the norm of \mathcal{V}_θ)
 This proves that $u = (u^a, u^b)$ is the solution of
 the homogenized pb. The proof of the
Homogenization Theorem is complete.

⑨ The convergence of the right-hand sides of the
 ε -problem with $v_\varepsilon = u_\varepsilon$ to the right-hand side
 of the homogenized problem proves the convergence
of the energies, therefore that in the above lemma
 $\liminf \geq$ is actually $\liminf =$;
 this implies the corrector result and completes the
proof of the Corrector Theorem.

HAPPY BIRTHDAY GIANNI!

65 candles!

