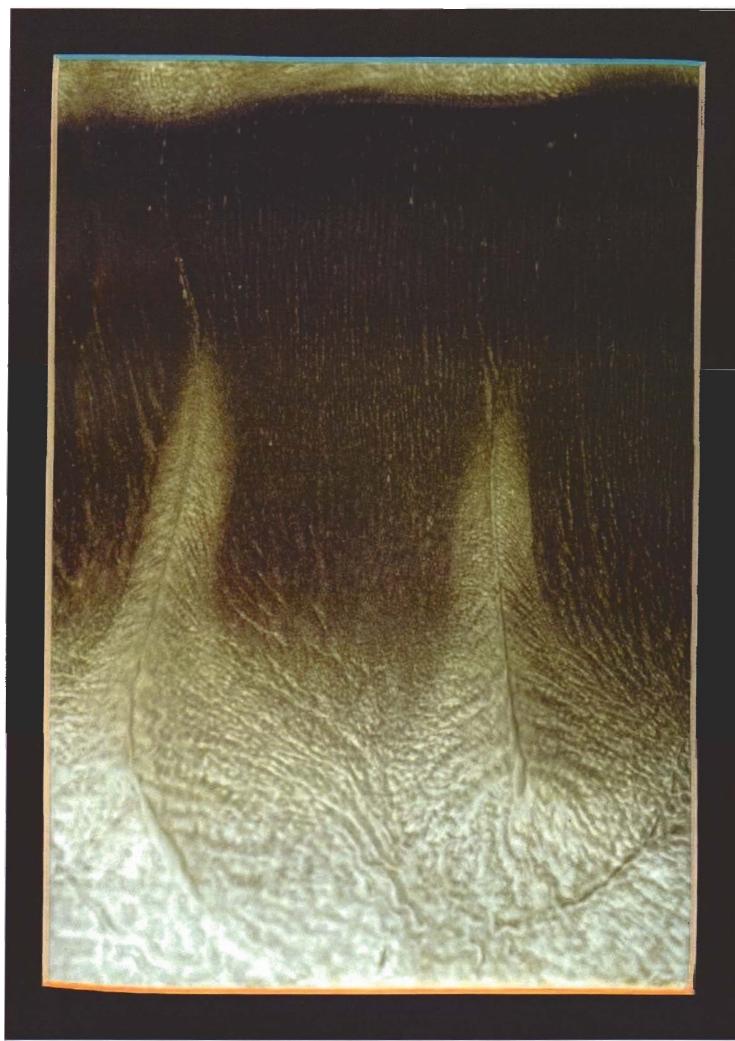
### **Mary Pugh**

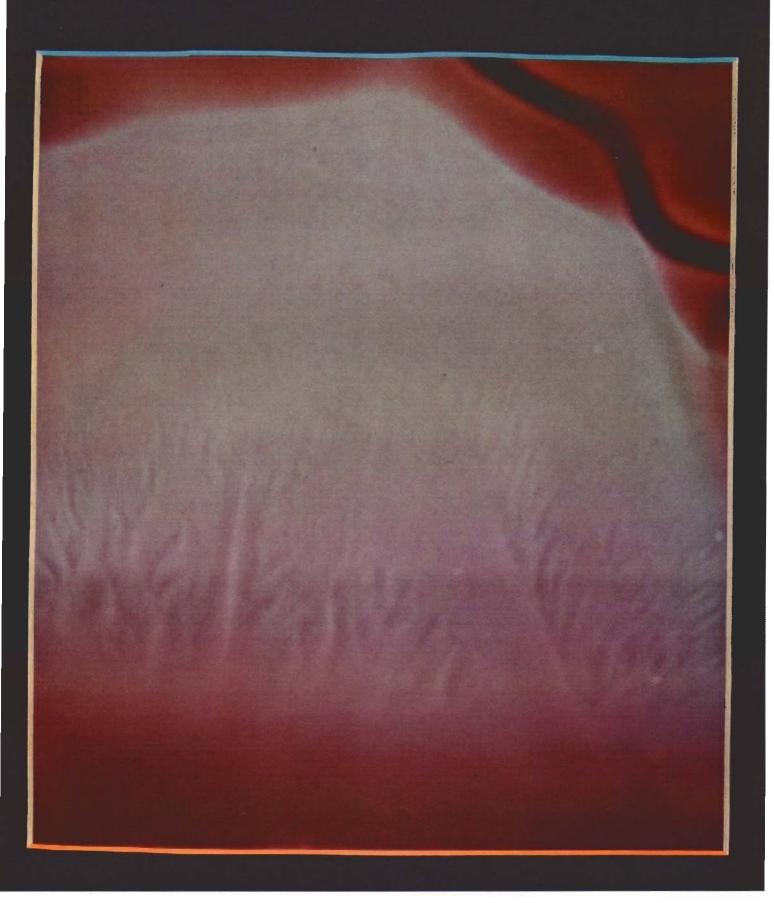
#### **Department of Mathematics, University of Toronto**

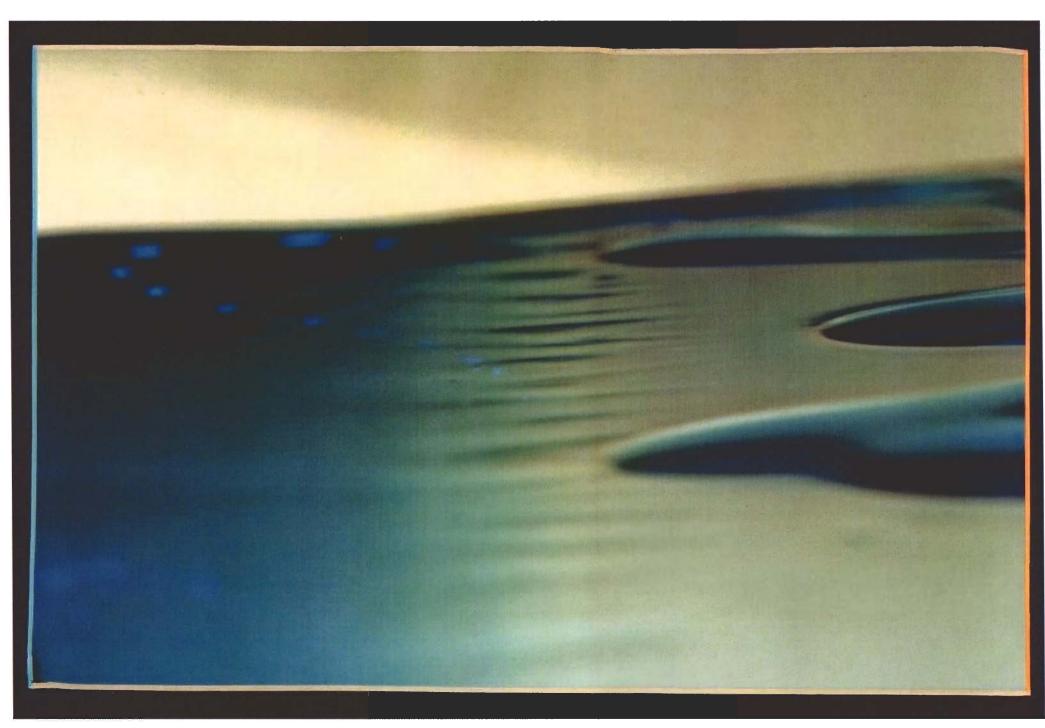
#### The Richness of Thin Films

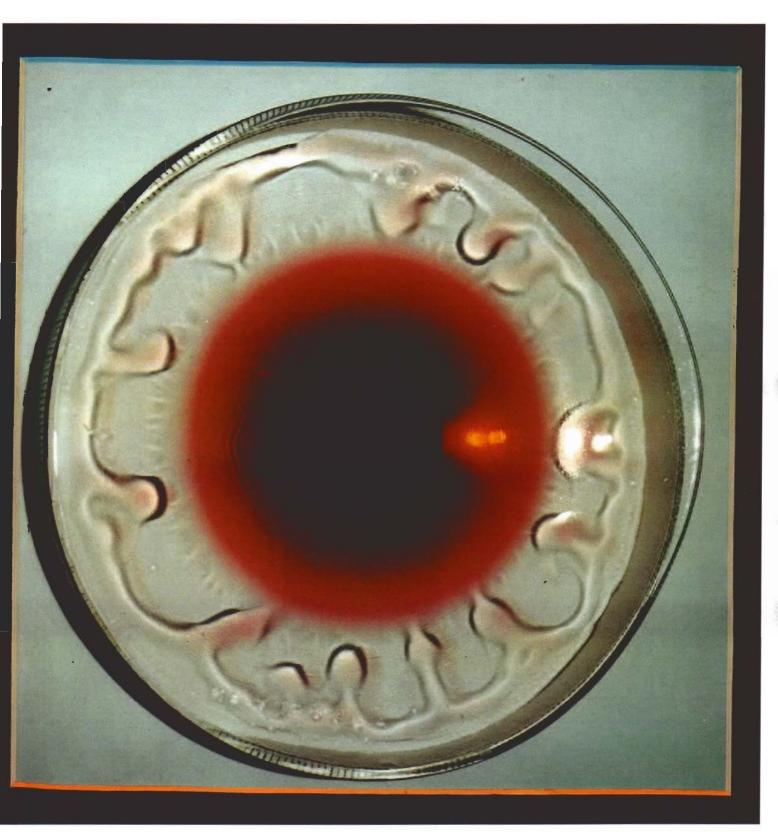
I will present a survey of modelling, computational, and analytical work on thin liquid films of viscous fluids. I will particularly focus on films that are being acted on by more than one force. For example, if you've painted the ceiling, how do you model the effects of surface tension and gravity? How do you study the dynamics of the air/liquid interface? How do things change if you're considering a freshly painted wall? Or floor?

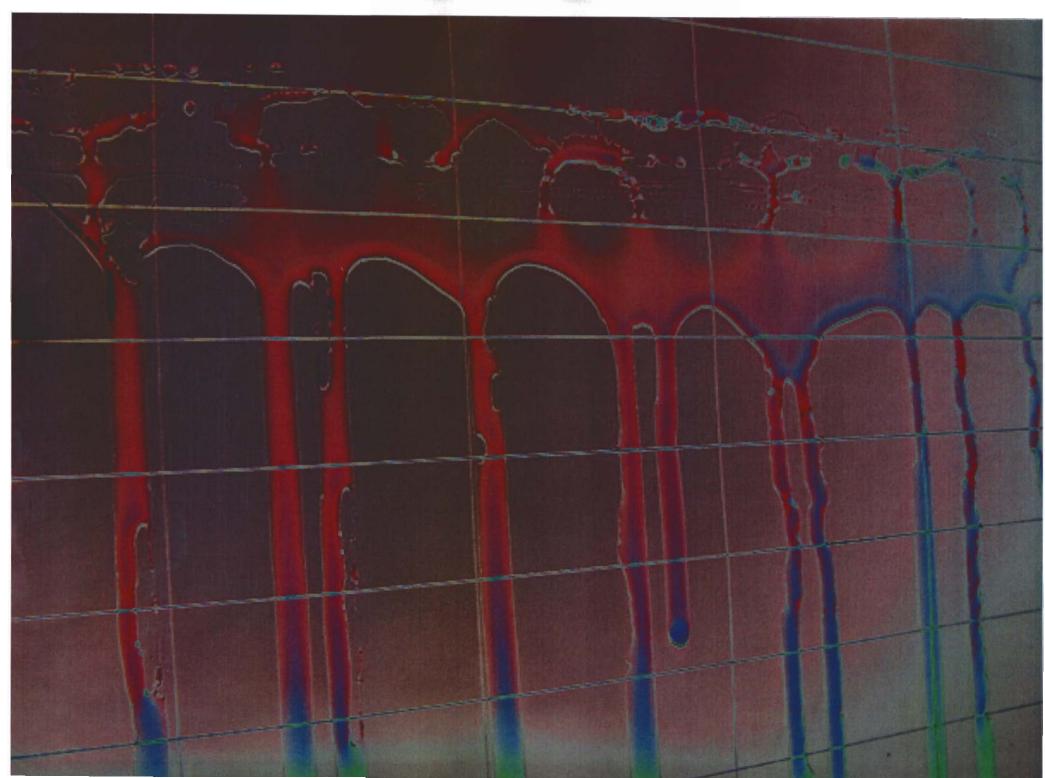
The talk will be aimed at a general audience. In particular, I hope that students will attend.











## $\Lambda_{\pm} = -(f(h)h_{\times\times\times})_{x} - (g(h)h_{\times})_{x} \qquad f, g \geq 0$



gravity-destabilized film  $h_t = -(h^3h_{xxx})_x - B(h^3h_x)_x \quad \text{thrhardt} \\ + Davis$ 

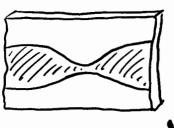


he = - (h3hxxx)x - B(\frac{1}{h}hx)x Williams + Davis



Now in a pipe Harnmond

ht = -(h3hxxx)x - B(h3hx)x Jensen



gravity-destabled Hele-Shaw cell  $h_t = -(hh_{xxx})_x - B(hh_x)_x$  Joldstein + Pesci + Shelley



Ashid Popalation Dynamics  $h_t = -(hh_{xxx})_x - ((h-c)h_x)_x$ 

Lewis

# Mathematical Issues concerning $h_t = -(h^n h_{xxx})_x$

Allluce instantaneous finite speed of full wetting propagation  $h_t = (h^m h_x)_x$  m > 0= hm/xx+ m/m-1/2 Why? he=chxx The smaller c is the Slower the spread t=0 compactly he=bmhxx+-Supported ht=-(h"hxxx)x as x-> e(+), hills (like clo) ht=-hxxx 1111111111 finite speed of propag. infinite speed of propagation. h(x,4)20 4x, E Bernis+Friedman 91 AND fluid penetrates Berrozzi+ Rugh Baretta, Bersch, dal Passo 90. the surface :

Bernis 96

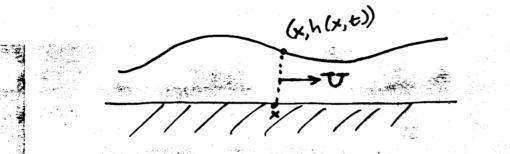
Why is there finite speed of propagation? Why is nonnegativity preserved?

The PDEs 
$$h_t = -(h^n h_{x \times x})_x$$
  
 $h_t = -(h^n h_{x \times x})_x - (h^n h_x)_x$ 

have the form

$$h_{t} + (hT)_{x} = 0$$

This arises from conservation of mass.



U= vertically averaged fluid velocity above position x at time t.

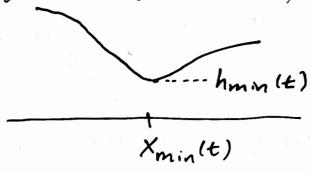
Finite Speed of propagation?

Contact line is at 
$$x = a(t)$$
.

For it to move, expect:  $\frac{d}{dt}a(t) = \lim_{x\to a(t)} U(x,t) = \lim_{x\to a(t)} h(x,t)h_{xxx}(x,t)$ 

Since hold as x > a(t), need hxxx 100 like h... delicate!!

How does the equation "notice" if the solution begins to form a dry patch?



Can humin(t) 10?

$$=-\frac{h}{2} \left| \frac{\partial U}{\partial x} \right|_{X_{min}(t)} = -\frac{h}{min}(t) U_{x}(X_{min}(t), t)$$

h(x,0)=h.(x)>0 & nonnegative initial data.

Q: How & you construct nonnegative Solutions?

A: Very carefully!

idea 1: regularize the equation...

Let £70 be a small parameter.

Find the solution he of the initial value problem

 $\begin{cases} h_{\varepsilon t} = -\left(\left(h_{\varepsilon}^{n} + \varepsilon\right) h_{\varepsilon \times x \times}\right)_{x} \\ h_{\varepsilon}(x, 0) = h_{o} \quad \text{at } t = 0 \end{cases}$ 

then take E 60.

Humm... @ won't have nonnegative solutions in general. And even if you can prove the limit is nonnegative (you can't) then this regularization will not be useful computationally.

# Idea #2 (Bernist Friedman, '91)

Trade one degeneracy for another.

Let he be a solution of

$$\begin{cases}
h_{\text{Et}} = -\left(f_{\text{E}}(h_{\text{E}}) h_{\text{EXXX}}\right)_{\text{X}} \\
h_{\text{E}} = h_{\text{o}} + \epsilon^{1/5} \qquad t = 0
\end{cases}$$

where  $f_{\varepsilon}(y) = \frac{y}{\varepsilon y^n + y^4}$ .

Then he 70 for all time and ho-lim he is a weak solution of the original initial valve problem.

Why that  $f_{\epsilon}$ ? ans: for  $\epsilon = 0$ ,  $f_{\epsilon}(y) = y'' \sqrt{\epsilon}$   $\epsilon \neq 0$  then  $f_{\epsilon}(y) \sim y''$  for  $y \ll 1$ .

How is  $h_t = -(h^4 h \times x \times) \times$ with positive initial data going to preserve positivity?

$$h_t = -(h^n h_{xxx})_x$$

With periodic or Neumann Boundary Conditions?

# Dissipated Energy

$$\frac{d}{dt} \frac{1}{2} \int h_{x}^{2} dx = - \int h^{n} h_{xxx} dx \leq 0$$

$$\Rightarrow \int_{h_{x}}^{2} (x,t) dx \leq \int_{h_{x}}^{2} (x) dx$$

# Dissipared "Entropy"

$$\frac{d}{dt} \int_{h}^{2-n} = -(n-1)(n-2) \int_{h \times x}^{2}$$

$$\Rightarrow i \int n=4 \quad \frac{d}{dt} \int \frac{1}{h^2} = -6 \int h_{xx}^2 \leq 0$$

$$\Rightarrow$$
 if  $\int \frac{1}{h_0^2} < \infty$  then  $\int \frac{1}{h^2} < \infty$  at each time

## Conclude

If n=4 and ho70 then the solution of

ht = - (hh hxxx)x

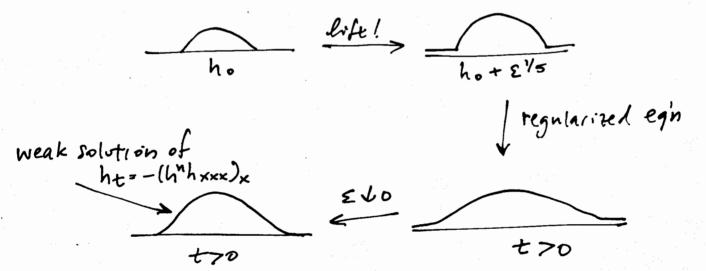
will have finite  $\int_{h^2}^{1}$  at each time and

will be  $C^{1/2}$  at each time.

Fact: if hmin(t) to at xmm(t) and h remains  $C^{1/2}$  then this will force  $\int \frac{1}{h^{2}} \rightarrow \infty.$ 

conclude: 470 for all time.

regularization



Consider

$$h_t = -(f(h)hxxx)x - (g(h)hx)x$$

linearly

stabilizing

term

term

Q: Can the second-order term overpower the fourth-order term? This would be undesirable for a thin film... h would have left the regime of validity...

Recall  $h_t = h_{xx} + h^p$ Stabilizing destabilizing

know  $\frac{dy}{dt} = y^p$  can blow up in finite time if p>1.

thm: If p>1 then I initial data ho
that yield solutions with h 100 exponent:
in finite time.

p=1

Intuition:

ho is tall and narrow

he=hP

drives top to blow up

faster than

ht=hxx

can bring it down.

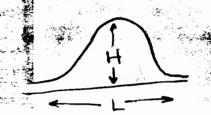
Consider he= -(hhxxx)x-B(hhx)x

that if m>n then ||h||<sub>0</sub>-10 in finite time.

Note: their conjecture was for a wide class of equations, including those that do not preserve the sign of the solution. Ours have hozo at t=0 => h > 0 at t>0

Does this change the blow-up conjecture?

Modified Conjecture: (Bertozzi+P. 977)



volume conservation:

H.L = V < ~

(this uses that the ) solution conserves sign)

Find a critical exponent...

$$\frac{(n^{n}h_{xxx})_{x} \sim (h^{m}h_{x})_{x}}{H^{n+1}} \sim \frac{H^{m+1}}{L^{2}} \Rightarrow H^{n-m} \sim L^{2}$$

$$\Rightarrow H^{n-m+2} \sim H^{2}L^{2} \leq V^{2} < \infty$$

If  $H \uparrow \infty$  then must have  $n-m+2 \leq 0$   $\implies [m \geq n+2]!$ 

Bectorist P.

Conjecture:

 $h_t = -(h^n h_{xxx})_x - B(h^m h_x)_x$ 

A: m<n+2 => positive/nonnegative solutions remain bounded for all time

11h(,t)11/20 < C < 00 proven

The second of th

Bertozzi+P. 97

R determined by 15, m, n, and ho

B:  $m \ge n+2$  and  $m \le \sqrt{2} \Rightarrow positive/nonnegative$ 

Proven Bertozzi+P. 97

solutions grow at most exponentially in time 11h(:,t)||<sub>10</sub> ≤ Ce<sup>at</sup>

Cha detid by B, m, n, and ho

C: M>n+2 and m>1/2 => => h. such that

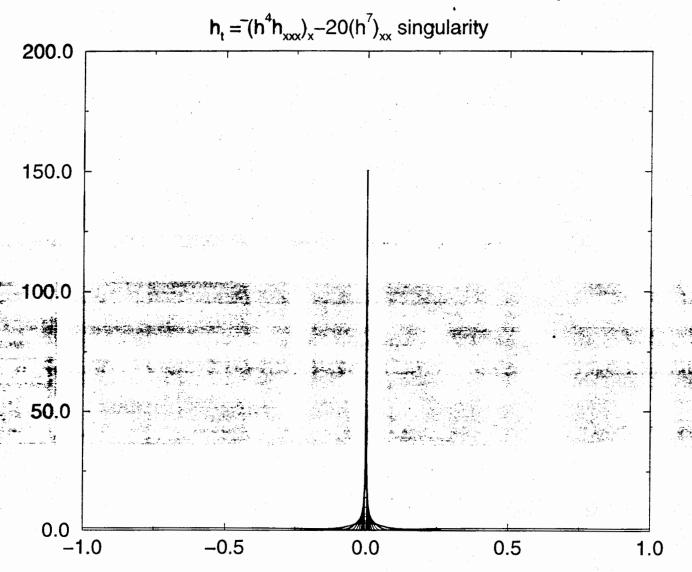
num.evidence Bertozzi+P. 97 11h(:,+)11, and 11h(:,+)11,00 100 in finite time

proven for n=1
Bertozzi+P. 99

Note: conjecture stated and A+B proven for general egn ht = - (f(h)h\*xx)x - (g(h)h\*)x ]

### Critical Case

#### Numerical evidence of blowup



$$n_t = -(h^4h_{xxx})_x - 140(h^6h_x)_x$$
  
 $n = 4$   $m = 6$  critical case

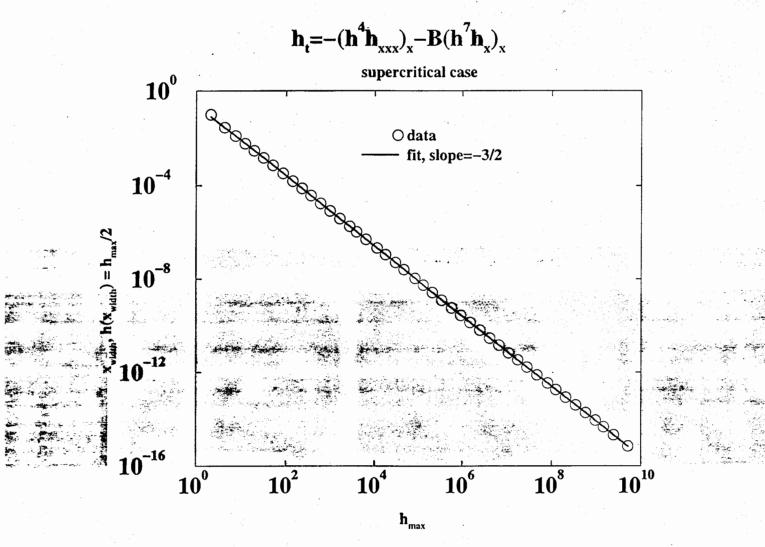


Figure 2: Blowup in supercritical case with m = n + 3. Here we confirm the scaling q = (m - n)/2 for the blowup profile.

## Theorem (Bertozzi + P. 97)

If h is smooth and nonnegative and periodic and m<n+2 then h is uniformly bounded. Specifically, IM such that

 $\|h\|_{H^1} \leq M < \infty$  for all time

and hence  $\|h\|_{L^{\infty}} \leq M < \infty$  Ht. M depends on  $h_0, m, n$ , and the length of the interval.

Proof: the energy 
$$\mathcal{E}(h) := \int \frac{1}{2} h_{x}^{2} - G(W) dx$$
 where  $G''(h) : h^{m-n}$  is dissipated in time: 
$$\frac{d}{dt} \mathcal{E}(h) \leq 0 \implies \mathcal{E}(h(\cdot;t)) \in \mathcal{E}(h_{0}) < \infty$$

E is unsigned, but if m<n+2 then one can use an unterpolation inequality and IC such that

Diss: pated Energy  $\mathcal{E}(u(\cdot,t)) = \int_{2}^{1} u_{x}^{2} - \frac{1}{(m-n+1)(m-n+2)} u^{m-n+2} dx$ 

Subcritical case m<n+2

Gagliardo-Nirenberg

⇒ J. C. (determined by Suo)

Such that

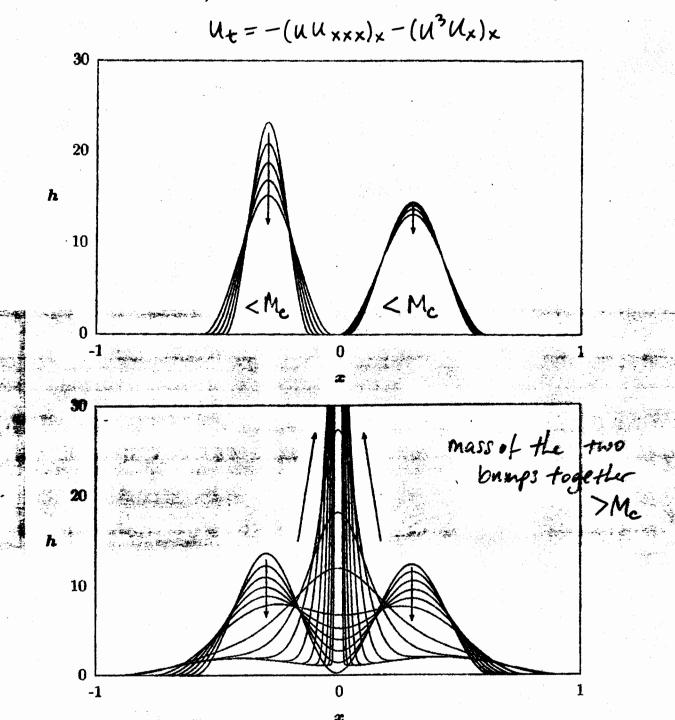
 $\|u(\cdot,t)\|_{H^{r}} \leq \mathcal{E}(u(\cdot,t)) + C_{r}$ 

So E(u(·,+)) V-00 impossible Control of E imposes control of IIuIIHI => solutions exist all time.

Witelski+Bernoff+Bertozzi (2003)
found a sharp SZ.-Nagy inequality that yields  $\left[\frac{1}{2} - \frac{3(Su_0)^2}{16\pi^2}\right] \int u_x^2(x,t) dx \leq \mathcal{E}(u(\cdot,t))$ 

770 if Sundx < 2521 TT =: Mc

Figure courtesy Witelski, Bernoff, Bertozzi (2003)



Concl: if Suo < Mc then solution exists for all time and 1141141 < C.

Q: What if Suo>Mc?

This mass is invariant with respect to the natural rescaling.

The existence Heavy yields weak solutions that have zero contact angles at almost all times so we seek

Self similar solutions

With compact support

1 zen untact angles.

 $U(x,t) = (1+\sigma t)^{\frac{1}{n+4}} \left( \left( \frac{x}{(1+\sigma t)^{\frac{1}{n+4}}} \right) \right)$ 

that solves  $u_t = -(u^n u_{xxx}) - (u^{n+2} u_x)_x$ 

0=+1 solutions are source-type. Exist for all time, spreading in self-similar manner. Requires n<3. The solutions have "droplet" profiles

Beretta 1997

# Figure burtesy Witelski, Bernoff, Bertozzi 2003 Dynamics of a critical-case thin film equation

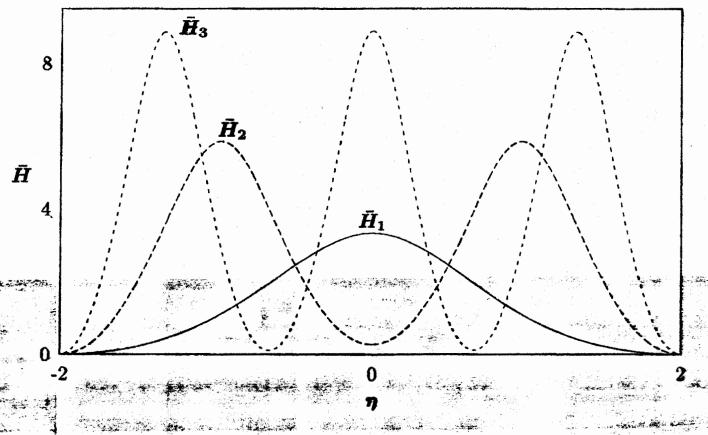


FIGURE 6. The first three blow-up similarity solutions for  $\bar{L}=2$ .

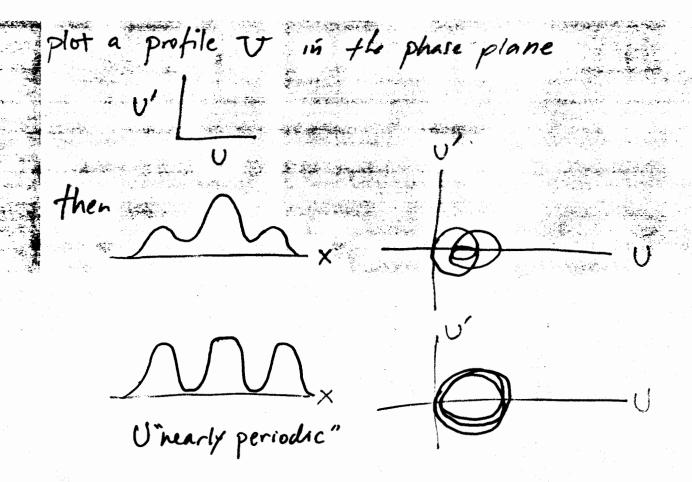
Witelski, Bernoff, Bertottis (2003) did extensive numerics & asymptotics on N=1 case of equation

$$U_t = -(uu_{\times\times\times})_{\times} - (u^3u_{\times})_{\times}$$

They found I countable family of compactly supported zero contact angle self-similar blow-up solutions. (One for each # of local max.)

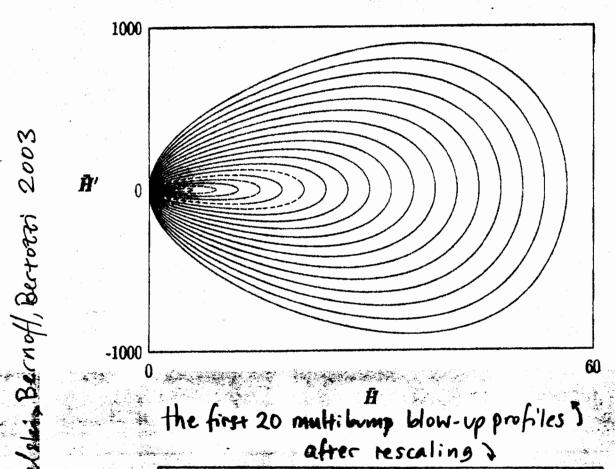
Witelski, Bernoff, Bertozzi (2003) cont.  $u_t = -(uu_{xxx})_x - (u^3u_x)_x$ self-similar blow-up solution has profile That satisfies

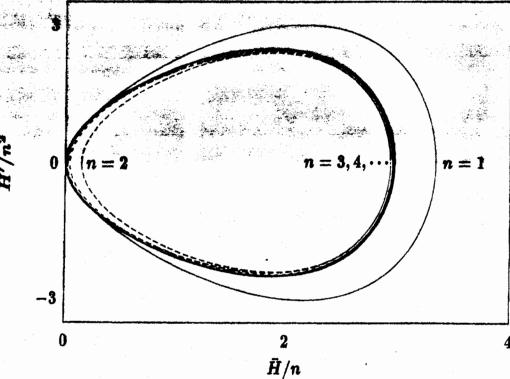
$$U''' = \frac{-1}{5} \times - U^2 U' \quad \textcircled{3}$$



computationally observed: multibump solutions appear to be very close to steedy states and the more bumps, the larger Umax.

$$U(x) \rightarrow \frac{1}{n}U(\frac{x}{n}) \quad \textcircled{*} \Rightarrow U''' = -U^2U' - \frac{1}{5}\frac{1}{n^3}x$$





WB<sup>2</sup> Continued.  $U_t = -(u_{xxx})_x - (u^3u_x)_x$  $U''' = -U^2U' - \frac{1}{5} \frac{1}{n^3} \times \text{blow-up profile}$   $V''' = -V^2V' \quad \text{Steady-state profile}$ 

Self-similar blow-up adutions that blow up at T=1 satisfy the ODE

$$U^{n}U''' = -\frac{1}{n+4} \times U - U^{n+2}U'$$

View this as an initral data problem:

(assumed symmetric about x=to integrate up.

$$\left( \begin{array}{c}
 U''' = -\frac{1}{n+4} \times U^{1-n} - U^2 U' \\
 U(0) = H \\
 U''(0) = 0 \\
 U''(0) = 8
 \right)$$

take Solution until x=L where U(L)=0.

reflect about x=0, this is the desired profile V:

Given H, seek & so that the resulting solution T has zero contact angles.

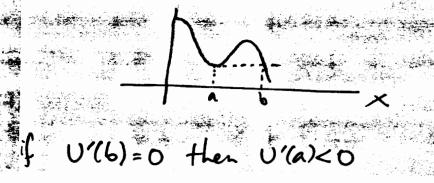
8, yields A 82 yields...

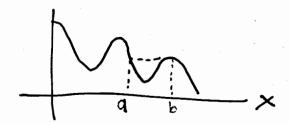
#### Qualitative Properties of self-similar (Slepcev, Pugh 2003 blowup solutions

theorem: if n73/2 then & solutions with Zero contact angles.

3/2 pops out of local asymptotics at contact line.

theorem: if T is a solution of self-similar profile equation and  $0 \le a < b$  with U(a) = U(b)and U'(a) = 0 Hen U'(b) < 0





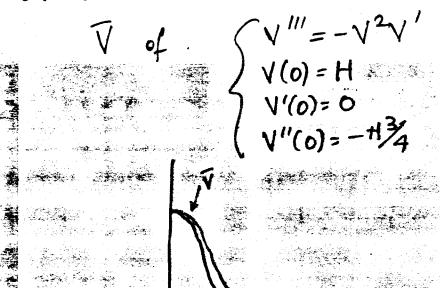
height. As x increases, local maxima decrease in height. As x increases, local minima decrease in height

Support [a,b] where acoch.

theorem: Any solution that blows up in finite time in a self similar manner, with zero contact angles has

Suo(x)dx > Mc = 27 /3

<u>Proof</u>: (sketch) by comparison to steady State solution



U with same initial data  $U(0)=H, U'(0)=0, U''(0)=-H^{3}/4$ has nonzero contact angle.

can prove comparison theorem: if U has zero contact angles then U(x) > V(x) at all  $x \neq 0$   $\Rightarrow \int U_0 = \int U > \int V = 2\pi \sqrt{\frac{2}{3}}$ 

Note: these comparison methods show that any source-type spreading solution must have mass <  $2\pi\sqrt{\frac{2}{3}}$ 

#### Existence Reswits

theorem: If 0<n<3/2, 3 Hn such that if H \le Hn then & self similar profile U with

- · U(0) = H U'(0) = O U''(0) = 8
- · zero contact angles
- · compact support

that yields a solution u(x,+) that blows up self-similarly as +11. As n+3/2, Hn10.

Note: This is the analogue of the BW observation length > L1. Lengths [0, Li] write to [Hmin, D).

theorem: If orne 3/2, and keN, 3 Hn, k such that if HZ Ank then 3 self similar profile U with

- · U(0)=H U'(0)=0 U'(0)=8
- · sero contact angles · Compact support

that yelds a solution u(x,t) with k bocal maxima that blows up self similarly as t11. As n13/2, Hn,k 100. As K100, Ank 100.

Shape thosem

0<n<3/2 and H>Hn,1. Let U

be the self similar profile with one
local maxima, zero contact angles,
compact support.

then 11U-VII -> 0 as HTD.

(Recall V is the steady state displet solution with zero contact angles and mass 2TT /2/3 = Mc)

trancl: if you look at a steady displet and a displet blom-up solution, they look very similar.

transl: steady droplets are unstable to perturbation?

that add small mass. Since an arbitrarily

small addition of mass to V could result in

unitial data uo= U which will then

ldow up in finite time T= 1.

Methods of existence proofs.

Good news: a shooting method works.

Bad news: the equation does not have the nice properties that

 $u_{t} = -(u^{n}u_{xxx})_{x}$   $u_{t} = -(u^{n}u_{xxx})_{x} \pm (u^{n+2}u_{x})_{x}$ have when seeking source - type solutions.

Idea Inspired By Simulations: The self similar blow-up profile U is very close to steady state

Solution V with same initial data. Let's try to slave U to V and then transfer understanding of V to U.

With compact support & zero contact angles ....

$$\begin{cases} V''' = -V^2V' \\ V(0) = H \\ V'(0) = 0 \\ V''(0) = -\frac{H^3}{4} \end{cases}$$
 Important

V positive perrodic steady state with Vmin <<!

$$\begin{cases} V''' = -V^2V' \\ V(0) = H \\ V''(0) = 0 \\ V'''(0) = -\frac{H^3}{4} + E$$

$$= \int_{0}^{1} \int_{0}^{1} V(0) dt = \int_{0}^{1} \int_{0}^{1} V(0) dt = \int_{0}^{1} \int_{0}^{1} \int_{0}^{1} V(0) dt = \int_{0}^{1} \int_$$

V Jelf similar profile with

$$\int U''' = -\frac{1}{N+4} \times U^{1-4} - U^2 U'$$

$$U(0) = H$$

$$U''(0) = 0$$

$$U'''(0) = -\frac{H^3}{4} + \varepsilon$$

if H is sufficiently large then

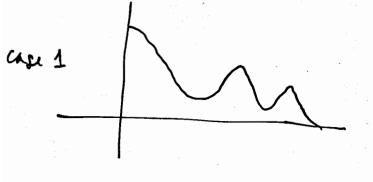
U is trapped between V and

V with sufficiently tight control

to ensure the shooting argument
works.

#### FIX Hyo.

What is a shooting argument?



8 is not sufficiently regative to ensure only one local max on [0,L]

$$U(0)=H$$
  $U'(0)=0$   
 $U''(0)=8$   
8 18 too negative  
 $\Rightarrow U'(L)<0$  at contact

$$\mathcal{L}_{\chi} := \min \{ \times 70 | U'(\chi) = 0 \text{ or } \chi = \infty \}$$
 = | ocation of first critical pt, so if  $\pm$ 

location of some or so if \$

$$5^{+} := \{8 < 0 \mid x_8 \leq \beta_8 \}$$
 (as 1)  
 $5^{-} := \{8 < 0 \mid \beta_8 \leq x_8 \}$  (as 2)

Standard approach

Assume  $S^+ \cap S^- = \emptyset$ .

Show S+ # \$ show S- # \$

show S+ both open & closed.

Show 5- both pen & closed.

> untradiction since

S+US = [-10,0] & connected set.

Problem: In our case, it can be really tricky showing St is open. In fact it's not always true if H in it sufficiently large.

 $\begin{cases}
U''' = -\frac{1}{n+4} \times U^{1-n} - U^2U' \\
U(0) = H \\
U'(0) = 0 \\
U''(0) = 8
\end{cases}$ SAN

3 solutions with same H, different values of 8
83<82<8,<0

てア

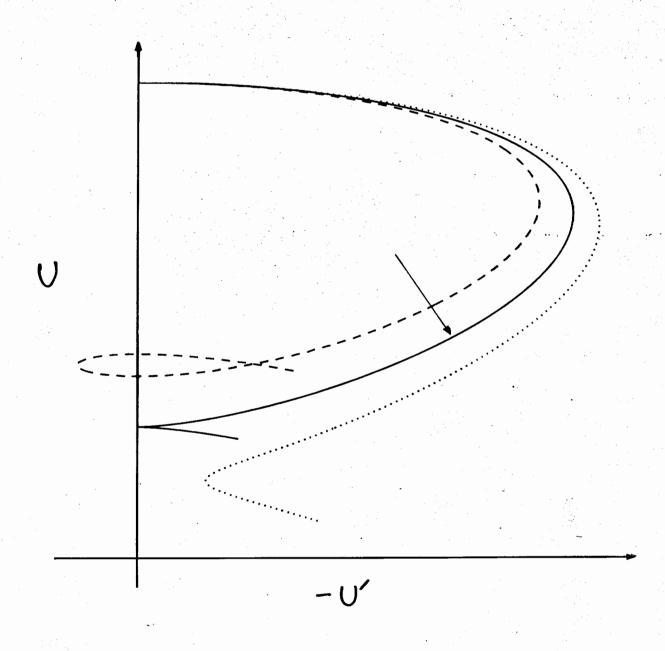
×

.... : monotonic, U'<0

- : monotonic, with one critial point xorc

--- : not monotonic

St = 8800 ( critical point & contact line 3 S-= 8800 ( critical point > contact line 3



## Advertise ment

Dejan Slepcer has beautiful new results for the linear stability of

- · drople+ steady states
- . self-similar spreading solutions
- · self similar blowup solutions

Nontrivial because

- i) equation not 2nd order \$ linear operator not trivially self adjoint
- 2) Solutions have low regularity at the contact line.