Q-tensor theory

Arghir Dani Zarnescu

Liquid crystal modeling

The constrained de Gennes' theory (with JM Ball)

Analogy with Ginzburg-Landau

The uniform convergence (with A. Majumdar)

Refined description of minimizers (with Luc Nguyen)

Coarsening and statistical dynamics (with E. Kirr and M. Wilkinson)

Q-tensors+NSE (with M. Paicu)

Mathematical problems of the Q-tensor theory of nematic liquid crystals

Arghir Dani Zarnescu

Carnegie Mellon 22 March 2011

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Collaborators:

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- M. Atiyah (Edinburgh), J. Ball (Oxford), E. Feireisl (Prague),
- R. Ignat(Paris), E. Kirr(Urbana-Champaign), A. Majumdar(Oxford),
- L. Nguyen(Princeton), M. Paicu(Bordeaux), J. Robbins (Bristol),
- G. Schimperna (Pavia), V. Slastikov (Bristol), M. Wilkinson (Oxford)

Liquid crystals: physics

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Isotropic liquid phase

Nematic liquid crystal phase

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A measure μ such that $0 \le \mu(A) \le 1 \ \forall A \subset \mathbb{S}^2$

The probability that the molecules are pointing in a direction contained in the surface A ⊂ S² is μ(A)

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P∮E Q-tensor theory

Oxford

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Liquid crystal modeling

Ball)

 $Q = \int_{\mathbb{S}^2} p \otimes p \, d\mu(p) - \frac{1}{3} \, ld$

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Q is a 3 × 3 symmetric, traceless matrix - a Q-tensor

P∮E Q-tensor theory

Oxford

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Liquid crystal modelina

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P∮E Q-tensor theory

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Liquid crystal modelina

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- The Q-tensor is:
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 - uniaxial if it has two equal eigenvalues
 - biaxial otherwise
- **Ericksen's theory (1991)** for uniaxial *Q*-tensors which can be written as

$$Q(x) = s(x)\left(n(x) \otimes n(x) - \frac{1}{3}Id\right), \quad s \in \mathbb{R}, n \in \mathbb{S}^2$$

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Oseen-Frank theory (1958) take s in the uniaxial representation to be a fixed constant s_{\perp}

P∮E Q-tensor theory

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Q-tensors: beyond liquid crystals

Q-tensor theory

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Q-tensors+NSE (with M. Paicu) Carbon nanotubes:



LC states of DNA:





Active LC: cytoskeletal filaments and motor proteins

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Q-tensor theory

Centre for The big picture

increasing complexity of equations

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Nonlinear

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Ball)

Full system-weak solutions (work in progress) with G. Schimperna (Pavia) and E. Fereisl (Prague)

- Coupled Navier-Stokes Q-tensor system(weak) solutions and regularity in 2D) (submitted) with M. Paicu (Bordeaux)
- Dynamics for the Q-tensor system only-statistical dynamics (work in progress) with Ph.D. student M. Wilkinson (Oxford) and E. Kirr (Urbana-Champaign)

Stationary elliptic system

- singular perturbation problem(published) with A. Majumdar(Oxford) and refinement (submitted) with L. Nguyen (Princeton)
- existence and energetic stability(work in progress) index 1/2-defects (with V. Slastikov (Bristol) and J. Robbins (Bristol)
- existence and energetic stability(work in progress) radial hegehog (with R. Ignat (Paris), L. Nguyen and V. Slastikov)

Q-harmonic maps: topological issues (submitted and in progress) with M. Atiyah, J. Ball (Oxford) イロト イロト イヨト イヨ

Topological aspects: line fields (constrained Centre for Nonlinear Q-tensors)

P∮E Q-tensor theory

Oxford

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The constrained de Gennes' theory (with JM Ball)

E. Kirr and M.

Use functions $Q: \Omega \to \{s_+(n \otimes n - \frac{1}{3}Id)\}$ with $s_+ = s_+(\alpha, T, b, c)$ and $n \in \mathbb{S}^2$





Theorem

(JM Ball-AZ) In a simply connected domain a line field in $W^{1,p}$ is orientable if $p \ge 2$. For p < 2 there exist line fields that are not orientable.

A complex topology

Q-tensor theory

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Theorem (JM Ball, AZ) Let *G* be a domain with holes in the plane. A line field in $W^{1,p}$ for $p \ge 2$ is orientable if and only if its restriction to the boundary is orientable.

A domain with holes and **partial** boundary conditions

Q-tensor theory

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Comparison between line fields and vector fields global energy minimizers



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For M large enough the line field perspective has lower energy

Beyond constrained Q-tensors

Q-tensor theory

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Q-tensors+NSE (with M. Paicu) Energy functionals in the three theories:

Landau-de Gennes:

$$\mathcal{F}_{LG}[Q] = \int_{\Omega} \frac{L}{2} Q_{ij,k}(x) Q_{ij,k}(x) + f_B(Q(x)) dx$$
$$f_B(Q) = \frac{\alpha(T - T^*)}{2} \operatorname{tr}(Q^2) - \frac{b}{3} \operatorname{tr}(Q^3) + \frac{c}{4} \left(\operatorname{tr}Q^2\right)^2$$
with $Q(x) : \Omega \to \{M \in \mathbb{R}^3, M = M^t, \operatorname{tr}M = 0\}$ a Q-tensor

Ericksen's theory:

 $\mathcal{F}_{E}[s,n] = \int_{\Omega} s(x)^{2} |\nabla n(x)|^{2} + k |\nabla s(x)|^{2} + W_{0}(s(x)) dx$ with $(s,n) \in \mathbb{R} \times \mathbb{S}^{2}$

Beyond constrained Q-tensors

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with $(s, n) \in \mathbb{R} \times \mathbb{S}^2$

Oseen-Frank:

$$\mathcal{F}_{OF}[n] = \int_{\Omega} n_{i,k}(x) n_{i,k}(x) \, dx, \quad n \in \mathbb{S}^2$$

Beyond constrained Q-tensors

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■ $\tilde{f}_B(Q) \ge 0$ and $\tilde{f}_B(Q) = 0 \Leftrightarrow Q \in \{s_+(n \otimes n - \frac{1}{3}Id)\}$ with $s_+ = s_+(\alpha, T, b, c)$ and $n \in \mathbb{S}^2$.

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Experimentally L << 1</p>

Ginzburg-Landau: $u : \mathbb{R}^n \to \mathbb{R}^n$ and energy functional

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- **Ginzburg-Landau:** $u : \mathbb{R}^n \to \mathbb{R}^n$ and energy functional

$$F_{GL}[u] = \int_{\Omega} \frac{|\nabla u(x)|^2}{2} + \frac{1}{\varepsilon^2} (1 - |u|^2)^2 dx$$

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Boundary conditions and the $W^{1,2}$ convergence

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$$Q_{min} = \{s_+\left(n(x) \otimes n(x) - \frac{1}{3}Id\right), n \in \mathbb{S}^2\}$$

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so that
$$\tilde{f}_B(Q) = 0 \Leftrightarrow Q \in Q_{min}$$

Boundary conditions: $Q_b(x) = s_+ \left(n_b(x) \otimes n_b(x) - \frac{1}{3} Id \right), \ n_b(x) \in C^{\infty}(\partial\Omega, \mathbb{S}^2)$

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 $\square Q^{(L)} \to Q^{(0)} \text{ in } W^{1,2} \text{ on a subsequence, as } L \to 0.$

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- Recall: $\tilde{F}_{LG} = \int_{\Omega} \frac{|\nabla Q|^2}{2} + \frac{\tilde{f}_B(Q)}{L} dx$
- $Q^{(L)} \rightarrow Q^{(0)}$ in $W^{1,2}$ on a subsequence, as $L \rightarrow 0$.
- $Q^{(0)}$ a global energy minimizer of $\int_{\Omega} \frac{|\nabla Q|^2}{2}$ in the space $W^{1,2}(\Omega, Q_{min})$

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• Recall:
$$\tilde{F}_{LG} = \int_{\Omega} \frac{|\nabla Q|^2}{2} + \frac{\tilde{f}_B(Q)}{L} dx$$

- $Q^{(L)} \rightarrow Q^{(0)}$ in $W^{1,2}$ on a subsequence, as $L \rightarrow 0$.
- $Q^{(0)}$ a global energy minimizer of $\int_{\Omega} \frac{|\nabla Q|^2}{2}$ in the space $W^{1,2}(\Omega, Q_{min})$
- $Q^{(0)} = s_+ \left(n^{(0)} \otimes n^{(0)} \frac{1}{3} ld \right)$ and $\int_{\Omega} \frac{|\nabla Q^{(0)}|^2}{2} dx = 2s_+^2 \int_{\Omega} \frac{|\nabla n^{(0)}|^2}{2} dx$ with $n^{(0)}$ a global minimizer of $\mathcal{F}_{OF}[n] = \int_{\Omega} |\nabla n|^2 dx$ in $W^{1,2}(\Omega, \mathbb{S}^2)$

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Boundary conditions and the $W^{1,2}$ convergence

Q-tensor theory

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We denote

$$Q_{min} = \{s_+\left(n(x) \otimes n(x) - \frac{1}{3}Id\right), n \in \mathbb{S}^2\}$$

so that
$$\widetilde{f}_B(Q)=0 \Leftrightarrow Q \in Q_{min}.$$

Boundary conditions: $Q_b(x) = s_+ (n_b(x) \otimes n_b(x) - \frac{1}{3}Id), n_b(x) \in C^{\infty}(\partial\Omega, \mathbb{S}^2)$

• Recall:
$$\tilde{F}_{LG} = \int_{\Omega} \frac{|\nabla Q|^2}{2} + \frac{\tilde{f}_B(Q)}{L} dx$$

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Q-tensors+NSE (with M. Paicu) Recall the energy functional:

$$\mathcal{F}_{LG}[Q] = \int_{\Omega} \frac{L}{2} Q_{ij,k}(x) Q_{ij,k}(x) + f_B(Q(x)) dx$$
$$f_B(Q) = \frac{\alpha(T - T^*)}{2} \operatorname{tr}(Q^2) - \frac{b}{3} \operatorname{tr}(Q^3) + \frac{c}{4} \left(\operatorname{tr}Q^2\right)^2$$

The energy inequality:

$$\frac{1}{r}\int_{B_r}\frac{|\nabla Q|^2}{2}+\frac{\tilde{f}_B(Q)}{L}dx\leq \frac{1}{R}\int_{B_R}\frac{|\nabla Q|^2}{2}+\frac{\tilde{f}_B(Q)}{L}dx$$

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for r < R

Bochner-type inequality:

$$-\Delta e_L \leq e_L^2$$

where
$$e_L = \int_{B_r} \frac{|\nabla Q|^2}{2} + \frac{r_B(Q)}{L}$$

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Combine the two into a standard rescaling and blow-up argument. Troubles near the boundary.

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- Combine the two into a standard rescaling and blow-up argument. Troubles near the boundary.
- Remark that uniform $W^{1,\infty}$ bounds cannot held in the whole $\Omega^{2,\infty}$

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Examples



$$f_B(Q) = \frac{\alpha(T-T^*)}{2} \operatorname{tr}(Q^2) - \frac{b}{3} \operatorname{tr}(Q^3) + \frac{c}{4} \left(\operatorname{tr}Q^2\right)^2$$

$$\begin{split} & \left[\alpha(T-T^*)Q_{ij}-b\left(Q_{il}Q_{lj}-\delta_{ij}\mathrm{tr}(Q)^2\right)+cQ_{ij}\mathrm{tr}(Q^2)\right]\times\\ & \left[\alpha(T-T^*)Q_{ij}-b\left(Q_{il}Q_{lj}-\delta_{ij}\mathrm{tr}(Q)^2\right)+cQ_{ij}\mathrm{tr}(Q^2)\right] \end{split}$$
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 $\left[\alpha(T-T^*)Q_{ij}-b\left(Q_{il}Q_{jj}-\delta_{ij}\mathrm{tr}(Q)^2\right)+cQ_{ij}\mathrm{tr}(Q^2)\right]Q_{ij}$

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$$\begin{bmatrix} \alpha(T - T^*)Q_{ij} - b(Q_{il}Q_{lj} - \delta_{ij}\text{tr}(Q)^2) + cQ_{ij}\text{tr}(Q^2) \end{bmatrix} \times \\ \begin{bmatrix} \alpha(T - T^*)Q_{ij} - b(Q_{il}Q_{lj} - \delta_{ij}\text{tr}(Q)^2) + cQ_{ij}\text{tr}(Q^2) \end{bmatrix}$$

$$\left[\alpha(T-T^*)Q_{ij}-b\left(Q_{il}Q_{jj}-\delta_{ij}\mathrm{tr}(Q)^2\right)+cQ_{ij}\mathrm{tr}(Q^2)\right]Q_{ij}$$

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$$L\Delta Q_{ij} = -a^2 Q_{ij} - b^2 \left(Q_{ip} Q_{pj} - \frac{1}{3} \text{tr} Q^2 \delta_{ij} \right) + c^2 \left(\text{tr} Q^2 \right) Q_{ij}, i, j = 1, 2, 3$$

■ Multiply by *Q_{ij}* sum over repeated indices and obtain:

$$L\Delta(Q_{ij}Q_{ij}) - 2LQ_{ij,l}Q_{ij,l} = L\Delta Q_{ij}Q_{ij} \ge Lg(|Q|)$$
$$a(|Q|)^{\frac{def}{2}} - a^2|Q|^2 - \frac{b^2}{2}|Q|^3 + c^2|Q|^4$$

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$$L\Delta(Q_{ij}Q_{ij}) - 2LQ_{ij,l}Q_{ij,l} = L\Delta Q_{ij}Q_{ij} \ge Lg(|Q|)$$
 $g(|Q|) \stackrel{def}{=} -a^2|Q|^2 - rac{b^2}{\sqrt{6}}|Q|^3 + c^2|Q|^4$

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• On the other hand g(|Q|) > 0 for $|Q| > \sqrt{\frac{2}{3}}s_+$

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• On the other hand g(|Q|) > 0 for $|Q| > \sqrt{\frac{2}{3}}s_+$

Hence $L\Delta(|Q|^2)(x) > 0$ for all interior points $x \in \Omega$, where $|Q(x)| > \sqrt{\frac{2}{3}}s_+$.

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- Hence $L\Delta(|Q|^2)(x) > 0$ for all interior points $x \in \Omega$, where $|Q(x)| > \sqrt{\frac{2}{3}}s_+$.

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The uniform convergence result

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Proposition

(A. Majumdar, AZ) Let $\Omega \subset \mathbb{R}^3$ be a simply-connected bounded open set with smooth boundary. Let $Q^{(L)}$ denote a global minimizer of the energy

$$\tilde{F}_{LG}[Q] = \int_{\Omega} \frac{L}{2} Q_{ij,k}(x) Q_{ij,k}(x) + \tilde{f}_{B}(Q(x)) dx$$

with $Q \in W^{1,2}$ subject to boundary conditions $Q_b \in C^{\infty}(\partial\Omega)$, with $Q_b(x) = s_+(n \otimes n - \frac{1}{3}Id), n \in \mathbb{S}^2$. Let $L_k \to 0$ be a sequence such that $Q^{(L_k)} \to Q^{(0)}$ in $W^{1,2}(\Omega)$.

Let $K \subset \Omega$ be a compact set which contains no singularity of $Q^{(0)}$. Then

$$\lim_{k \to \infty} Q^{(L_k)}(x) = Q^{(0)}(x), \text{ uniformly for } x \in K$$
(1)

Beyond the small L limit

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• Heuristically: $Q^{(L)} \sim Q^{(0)} + LR^{(L)} + h.o.t$

Beyond the first order term: biaxial $Q = s \left(n \otimes n - \frac{1}{3} Id \right) + r \left(m \otimes m - \frac{1}{3} Id \right)$

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β(Q) = 1 - ^{6(tr(Q³))²}/_{(tr(Q²))³}-biaxiality parameter
 S. Kralj, E.G. Virga, J. Phys. A (2001)



Figure 1. Schematic representation of the biaxial core of a hedgehog. We show the section with a plane through the symmetry axis of the core. The ellipses suggest the molecular orientation on this section: the points where they degenerate in a disc are traversed by the uniaxial ring with negative scalar order parameter, which comes out of the page; accordingly, the broken circles show the trace of the torus with a maximum degree of biaxiality. Both the symmetry axis and the far director field are uniaxial with positive scalar order parameter.

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S. Kralj, E.G. Virga, J. Phys. A (2001)



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A matrix depending smoothly on a parameter can have discontinuous eigenvectors

Example: A real analytic matrix



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Example: A real analytic matrix



 Consistent with the interpretation of PG De Gennes (Comptes Rendus Hebdomadaires des Seances de l'Academie des sciences, Serie B, 275(9) 1972)

A. Sonnet, A. Killian and S. Hess Phys. Rev. E 52 (1995)



FIG. 1. Core of an s=1/2 disclination. The center is uniaxial with negative Maier-Saupe order parameter (planar uniaxial). It transforms via a biaxial ring into a uniaxial form with a positive S.

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- A matrix depending smoothly on a parameter can have discontinuous eigenvectors
- Example: A real analytic matrix

$$Q^{(L)}(x, y, z) = \underbrace{\begin{pmatrix} 1 & y & 0 \\ y & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix}}_{\substack{d \in I \\ d \in Q(0)}} + \underbrace{\begin{pmatrix} Lx & 0 & 0 \\ 0 & -Lx & 0 \\ 0 & 0 & 0 \end{pmatrix}}_{\substack{d \in I_{R}(1)}}$$

i On $y = 0$ and $L \neq 0$ we have eigenvectors $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$ On $x = 0$ and $L \neq 0$ we have eigenvectors $\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$
 $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$ are eigenvectors everywhere.

- Consistent with the interpretation of PG De Gennes (Comptes Rendus Hebdomadaires des Seances de l'Academie des sciences, Serie B, 275(9) 1972)
- A. Sonnet, A. Killian and S. Hess Phys. Rev. E 52 (1995)



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The regularity of eigenvectors in our case

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Proposition

(i) Let $Q^{(L)}$ be a global minimizer of $\tilde{F}_{LG}[Q]$. Then there exists a set of measure zero, possibly empty, Ω_0 in Ω such that the eigenvectors of $Q^{(L)}$ are smooth at all points $x \in \Omega \setminus \Omega_0$. The uniaxial-biaxial, isotropic-uniaxial or isotropic-biaxial interfaces are contained in Ω_0 .

(ii) Let $K \subset \Omega$ be a compact subset of Ω that does not contain singularities of the limiting map $Q^{(0)}$. Let $n^{(L)}$ denote the leading eigenvector of $Q^{(L)}$ Then, for L small enough (depending on K), the leading eigendirection $n^{(L)} \otimes n^{(L)} \in C^{\infty}(K; M^{3\times 3})$.

The geometry of the Q-tensor (I)

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Recall
$$\Delta Q^{(L)} = \frac{1}{L} \left[-a^2 Q - b^2 \left(Q^2 - \frac{\operatorname{tr}(Q^2)}{3} ld \right) + c^2 Q \operatorname{tr}(Q^2) \right]$$

Heuristically: $Q^{(L)} \sim Q^{(0)} + LR^{(1)} + h.o.t$

The limit $Q^{(0)} = s_+ \left(n \otimes n - \frac{1}{3} Id \right)$ and $Q^{(0)} \triangle Q^{(0)} = \triangle Q^{(0)} Q^{(0)}$

The geometry of the Q-tensor (I)

Q-tensor theory

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Liquid crystal modeling

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After some geometry...

$$\Delta Q^{(0)} = -\frac{4}{s^2} \left(Q^{(0)} - \frac{1}{6} \operatorname{Id} \right) \sum_{\alpha=1}^3 \left(\nabla_{\alpha} Q^{(0)} \right)$$

- Equivalently the initial equation is $\Delta Q_{L_{k'}} = -\frac{4}{s_+^2} (Q_{L_{k'}} - \frac{1}{6} Id) \sum_{\alpha=1}^3 (\nabla_{\alpha} Q_{L_{k'}})^2 + L_{k'} R_{L_{k'}}$
- We want to determine $R^{(1)} \stackrel{\text{def}}{=} \lim_{L \to 0} \frac{1}{L} (Q^{(L)} Q^{(0)})$

Oxford Centre for Nonlinear The geometry of the Q-tensor (I)

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- We want to determine $R^{(1)} \stackrel{\text{def}}{=} \lim_{L \to 0} \frac{1}{L} (Q^{(L)} Q^{(0)})$

The geometry of the Q-tensor (II)

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Lemma

For a point $Q \in S_*$, the tangent and normal spaces to S_* at Q are

$$T_{Q}S_{*} = \{ \dot{Q} \in M_{3\times 3}^{sym} : \frac{1}{3}s_{+}\dot{Q} = \dot{Q}Q + Q\dot{Q} \},$$
(2)

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$$(T_Q S_*)^{\perp} = \{ Q^{\perp} \in M^{sym}_{3 \times 3} : Q^{\perp} Q = Q Q^{\perp} \}.$$
 (3)

Lemma

Let Q be a point in S_* . For X, Y in T_QS_* and Z, W in $(T_QS_*)^{\perp}$, we have XY + YX, $ZW + WZ \in (T_QS_*)^{\perp}$ and $XZ + ZX \in T_QS_*$.

The equation for the next term in the asymptotic expansion

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Proposition

(L. Nguyen, AZ) Assume that $Q_{L_k} \in C^2(\Omega, S_0)$ is a critical point of I_{L_k} , and that as $L_k \to 0$, Q_{L_k} converges on compact subsets of Ω in C^2 -norm to $Q_* \in C^2(\Omega, S_*)$ which is a critical point of I_* and $\frac{1}{L_k}(Q_{L_k} - Q_*)$ converges in C^2 -norm to some $Q_\bullet \in C^2(\Omega, S_0)$. If we write $Q_\bullet = Q_\bullet^{\blacksquare} + Q_\bullet^{\perp}$ with $Q_\bullet^{\blacksquare} \in T_{Q_*}S_*$ and $Q_\bullet^{\perp} \in (T_{Q_*}S_*)^{\perp}$, then (i) Q_\bullet^{\perp} is given by

$$Q_{\bullet}^{\perp} = -\frac{2}{b^2 s_{+}^2} \Big[\frac{6}{6a^2 + b^2 s_{+}} |\nabla Q_*|^2 (c^2 Q_* + \frac{1}{3}b^2 ld) (Q_* - \frac{1}{6}s_+ ld) - \sum_{\alpha=1}^3 (\nabla_{\alpha} Q_*)^2 \Big],$$
(4)

(ii) and Q^{\parallel}_{\bullet} satisfies in Ω the equations

$$\Delta Q_{\bullet}^{\parallel} = \left[-b^{2} \left(Q_{\bullet}^{\parallel} Q_{\bullet}^{\perp} + Q_{\bullet}^{\perp} Q_{\bullet}^{\parallel} \right) - \frac{6c^{2}}{6a^{2} + b^{2} s_{+}} |\nabla Q_{\bullet}|^{2} Q_{\bullet}^{\parallel} \right] - \frac{4}{s_{+}^{2}} \left[\left(\nabla Q_{\bullet}^{\parallel} \right)^{\parallel} \nabla Q_{\bullet} + \nabla Q_{\bullet} \left(\nabla Q_{\bullet}^{\parallel} \right)^{\parallel} \right] \left(Q_{\bullet} - \frac{1}{6} s_{+} ld \right) - \left(\Delta Q_{\bullet}^{\perp} \right)^{\parallel}, \quad (5)$$

where $(\nabla Q^{\parallel}_{\bullet})^{\parallel}$ and $(\Delta Q^{\perp}_{\bullet})^{\parallel}$ are the tangential components of $\nabla Q^{\parallel}_{\bullet}$ and $\Delta Q^{\perp}_{\bullet}$, respectively.

Dynamical issues: statistical aspects of coarsening

Q-tensor theory

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- The quenching from the isotropic into the nematic occurs through the creation of nematically ordered islands into the ambient isotropic fluid.
- A scaling phenomenon: the pattern of domains at a later time looks statistically similar to that at an earlier time, up to a time-dependent change of scale.

$$C(r,t) = \frac{\langle Tr \left[Q(x+r,t)Q(x,t) \right] \rangle}{\langle Tr \left[Q(x,t)Q(x,t) \right] \rangle}$$
(6)

where the brackets \langle, \rangle denote an average over $x \in \mathbb{R}^d$ and over the initial conditions.

■ The statistical scaling hypothesis states that for late enough times the correlation function *C*(*r*, *t*) will assume a scaling form:

$$C(r,t) \sim f(\frac{r}{L(t)}) \tag{7}$$

where L(t) is the time-dependent length scale of the nematic domains.

Statistical solutions and the correlation function

Q-tensor theory

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Q-tensors+NSE (with M. Paicu) ■ The simplest gradient flow of the energy $\int_{\mathbb{R}^d} \frac{L}{2} |\nabla Q|^2 + \frac{a}{2} tr(Q^2) - \frac{b}{3} tr(Q^3) + \frac{c}{4} tr^2(Q^2) dx$

$$\partial_t Q_{ij} = \Delta Q_{ij} + a^2 Q_{ij} + b^2 \left(Q_{il} Q_{lj} - \frac{\delta_{ij}}{3} \operatorname{tr}(Q^2) \right) - c^2 Q_{ij} \operatorname{tr}(Q^2), i, j = 1, 2, 3$$

- Consider an averaging measure μ_0 on the infinite-dimensional functional space of initial datas, let us call it *H*. If Probability that $Q_0 \in A = \mu_0(A)$, for a Borel set $A \subset H$ then one can rigorously define the time-dependent family of measures $\mu_t(A) \stackrel{def}{=} \mu_0(\{S(t, Q_0) \in A\}) = \mu_0(S(t)^{-1}A)$ (where $S(t, Q_0)$ is the solution with initial data Q_0 at time *t*) and study the evolution of these measures.
- We define then C(r, t):

$$C(r,t) \stackrel{\text{def}}{=} \frac{\int_{H} \left(\int_{\mathbb{R}^{3}} \operatorname{Tr} \left[Q(x+r)Q(x) \right] \, dx \right) \, d\mu_{t}(Q)}{\int_{H} \left(\int_{\mathbb{R}^{3}} \operatorname{Tr} \left[Q(x)Q(x) \right] \, dx \right) \, d\mu_{t}(Q)}$$

The evolutionary equation: just a bistable gradient system

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$$\partial_t u = u_{xx} - F'(u), \ u(t,x) : \mathbb{R}_+ \times \mathbb{R} \to \mathbb{R}$$

Choosing a suitable initial data, our system reduces to the scalar equation above.



■ The equation is: u_t = u_{xx} - au + bu² - c²u³ with a > 0 in the shallow quenching and a < 0 in the deep quenching</p>

We continue referring just to the shallow quenching regime!

The evolutionary equation: just a bistable gradient system

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Statistical solutions as averages of individual Centre for solutions and the individual behaviour I

P∮E Q-tensor theory

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Coarsening and statistical dynamics (with E. Kirr and M. Wilkinson)

(A. Zlatos, JAMS, 19 (2006)) For initial data $u(0, x) = \chi_{[-L,L]}$ we have that there exists $L_0 > 0$ so that

- If $L < L_0$ $u(t, x) \rightarrow 0$ uniformly on compacts
- If $L = L_0 u(t, x) \rightarrow U$ uniformly on compacts, with U a stationary solution
- If $L > L_0$ $u(t, x) \rightarrow 1$ uniformly on compacts

$$C_n(r,t) = \frac{\sum_{j=1}^{J(n)} \theta_j^{(n)} \int_H \left(\int_{\mathbb{R}^3} \operatorname{Tr} \left[Q(x+r)Q(x) \right] \, dx \right) \, d\delta_{Q_j^{(n)}}}{\int_H \left(\int_{\mathbb{R}^3} \operatorname{Tr} \left[Q(x)Q(x) \right] \, dx \right) \, d\sigma \, d\delta_{Q_j^{(n)}}} \to C(r,t)$$
(8)

where $\sum_{i=1}^{J(n)} \theta_i^{(n)} = 1$.

Understanding the behaviour of individual solution helps to understand the statistical solutions. But it might not be necessary ...

æ

Q-tensor theory

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Statistical solutions as averages of individual solutions and the individual behaviour II

For small enough initial data we have a representation

$$Q_{ij}(t,x) = A_{ij}(Q) \frac{e^{-\frac{|x|^2}{4(t+1)}}}{e^{a^2t} \left(4\pi(t+1)\right)^{3/2}} + w_{ij}(t,x)$$

Image: A matrix

where w_{ij} decays faster than the first term.

• Let
$$C_{\delta}(r,t) \stackrel{\text{def}}{=} \frac{\int_{H} (\int_{\mathbb{R}^{3}} \operatorname{Tr}[Q(x+r)Q(x)] \, dx) \, d\delta_{Q(t)}(Q)}{\int_{H} (\int_{\mathbb{R}^{3}} \operatorname{Tr}[Q(x)Q(x)] \, dx) \, d\delta_{Q(t)}(Q)}$$
. Then
 $\|C_{\delta}(r,t) - e^{-\frac{|r|^{2}}{8(t+1)}}\|_{L^{\infty}(dr)} = o(1) \text{ as } t \to \infty.$

Thus for small initial data, L(t) ~ t^{1/2}, but this scaling only captures the underlying brownian motion.

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Q-tensors+NSE (with M. Paicu) If $u_0(x)$ is spherically symmetric $u_0(x) = \chi_{B(0,R)}$ for R large enough we have $u(t,x) \sim \chi_{B(0,\overline{c}t)}$ and $C_{\delta}(r,t) \sim P(\frac{t}{t})$ as $t \to \infty$ (where P is a third order polynomial).

Thus for some large enough initial data $L(t) \sim t$ as $t \to \infty$

Statistical solutions as averages of individual

solutions and the individual behaviour III

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- Statistical solutions as averages of individual solutions and the individual behaviour III
 - If $u_0(x)$ is spherically symmetric $u_0(x) = \chi_{B(0,R)}$ for R large enough we have $u(t,x) \sim \chi_{B(0,\bar{c}t)}$ and $C_{\delta}(r,t) \sim P(\frac{r}{t})$ as $t \to \infty$ (where P is a third order polynomial).
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Q-tensors+NSE (with M. Paicu) Statistical solutions as averages of individual solutions and the individual behaviour III

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The Q-tensors+NSE system of equations

The flow equations:

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$$\begin{aligned} \partial_t u + u \nabla u &= v \Delta u + \nabla p + \nabla \cdot \tau + \nabla \cdot \sigma \\ \nabla \cdot u &= 0 \end{aligned}$$

where we have the symmetric part of the additional stress tensor:

$$\begin{split} \tau &= -\xi \left(Q + \frac{1}{3} Id \right) H - \xi H \left(Q + \frac{1}{3} Id \right) \\ &+ 2\xi (Q + \frac{1}{3} Id) Q H - L \left(\nabla Q \odot \nabla Q + \frac{\operatorname{tr}(Q^2)}{3} Id \right) \end{split}$$

and an antisymmetric part $\sigma = QH - HQ$ where

$$H = L\Delta Q - aQ + b[Q^2 - \frac{\operatorname{tr}(Q^2)}{3}Id] - cQ\operatorname{tr}(Q^2)$$

The equation for the liquid crystal molecules, represented by functions with values in the space of Q-tensors (i.e. symmetric and traceless d × d matrices):

$$(\partial_t + u \cdot \nabla)Q - S(\nabla u, Q) = \Gamma H$$

with

$$S(\nabla u, Q) \stackrel{\text{def}}{=} (\xi D + \Omega)(Q + \frac{1}{3}Id) + (Q + \frac{1}{3}Id)(\xi D - \Omega) - 2\xi(Q + \frac{1}{3}Id)\operatorname{tr}(Q\nabla u)$$

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Q-tensors+NSE (with M. Paicu)

$$E(t) \stackrel{\text{def}}{=} \int_{\mathbb{R}^d} \frac{L}{2} |\nabla Q|^2 + \frac{a}{2} \operatorname{tr}(Q^2) - \frac{b}{3} \operatorname{tr}(Q^3) + \frac{c}{4} \operatorname{tr}^2(Q^2) \, dx$$

free energy of the liquid crystal molecules

$$+\underbrace{\frac{1}{2}\int_{\mathbb{R}^d}|u|^2(t,x)\,dx}_{\underbrace{}}$$

kinetic energy of the flow

is decreasing $\frac{d}{dt}E(t) \leq 0$.

Note that this does not readily provide L^p norm estimates.

Proposition

For d = 2,3 there exists a weak solution (Q, u) of the coupled system, with restrictions c > 0 and $|\xi| < \xi_0 s$, subject to initial conditions

$$Q(0,x) = \bar{Q}(x) \in H^{1}(\mathbb{R}^{d}), \ u(0,x) = \bar{u}(x) \in L^{2}(\mathbb{R}^{d}), \ \nabla \cdot \bar{u} = 0 \ in \ \mathcal{D}'(\mathbb{R}^{d})$$
(9)

The solution (Q, u) is such that $Q \in L^{\infty}_{loc}(\mathbb{R}_+; H^1) \cap L^2_{loc}(\mathbb{R}_+; H^2)$ and $u \in L^{\infty}_{loc}(\mathbb{R}_+; L^2) \cap L^2_{loc}(\mathbb{R}_+; H^1).$

Regularity difficulties: the maximal derivatives and "the co-rotational parameter"

Q-tensor theory

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Q-tensors+NSE (with M. Paicu)

$$\begin{aligned} & (\partial_t + u \cdot \nabla) Q - \left(\xi D(u) + \Omega(u)\right) \left(Q + \frac{1}{3} ld\right) + \left(Q + \frac{1}{3} ld\right) \left(\xi D(u) - \Omega(u)\right) \\ & -2\xi \left(Q + \frac{1}{3} ld\right) \operatorname{tr} \left(Q \nabla u\right) = \Gamma H \end{aligned}$$

$$\partial_{t}u + u\nabla u = \nu\Delta u_{\alpha} + \nabla p + \nabla \cdot \left(QH - HQ\right)$$
$$-\nabla \cdot \left(\xi\left(Q + \frac{1}{3}Id\right)H + \xi H\left(Q + \frac{1}{3}Id\right)\right)$$
$$+2\xi\nabla \cdot \left((Q + \frac{1}{3})QH\right) - L\nabla \cdot \left(\nabla Q \odot \nabla Q + \frac{1}{3}\mathrm{tr}(Q^{2})\right)$$
$$\nabla \cdot u = 0$$

with
$$H = L\Delta Q - aQ + b[Q^2 - \frac{\operatorname{tr}(Q^2)}{3}ld] - cQ\operatorname{tr}(Q^2)$$

- Worse than Navier-Stokes
- Where's the difficulty?

Recall the system:

If $\xi = 0$ maximal derivatives only

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$$(\partial_t + u \cdot \nabla) Q - (\xi D(u) + \Omega(u)) (Q + \frac{1}{3} Id) + (Q + \frac{1}{3} Id) (\xi D(u) - \Omega(u)) -2\xi (Q + \frac{1}{3} Id) tr(Q \nabla u) = \Gamma H$$

$$\partial_{t}u + u\nabla u = \nu\Delta u_{\alpha} + \nabla p + \nabla \cdot \left(QH - HQ\right)$$
$$-\nabla \cdot \left(\xi\left(Q + \frac{1}{3}Id\right)H + \xi H\left(Q + \frac{1}{3}Id\right)\right)$$
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Q-tensors+NSE (with M. Paicu)

$$\begin{pmatrix} \partial_t + u \cdot \nabla Q - \left(\xi D(u) + \Omega(u)\right) (Q + \frac{1}{3}Id) + (Q + \frac{1}{3}Id) \left(\xi D(u) - \Omega(u)\right) \\ -2\xi(Q + \frac{1}{3}Id) \operatorname{tr}(Q\nabla u) = \Gamma H$$

$$\begin{aligned} \partial_t u + u \nabla u &= \nu \Delta u_\alpha + \nabla p + \nabla \cdot \left(QH - HQ \right) \\ -\nabla \cdot \left(\xi \left(Q + \frac{1}{3} Id \right) H + \xi H \left(Q + \frac{1}{3} Id \right) \right) \\ &+ 2\xi \nabla \cdot \left((Q + \frac{1}{3}) QH \right) - L \nabla \cdot \left(\nabla Q \odot \nabla Q + \frac{1}{3} tr(Q^2) \right) \\ \nabla \cdot u &= 0 \end{aligned}$$

with
$$H = L\Delta Q - aQ + b[Q^2 - \frac{\operatorname{tr}(Q^2)}{3}Id] - cQ\operatorname{tr}(Q^2)$$

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- The uniform convergence (with A. Majumdar)
- Refined description of minimizers (with Luc Nguyen)
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Q-tensors+NSE (with M. Paicu)

$$\begin{pmatrix} \partial_t + u \cdot \nabla Q - \left(\xi D(u) + \Omega(u)\right) (Q + \frac{1}{3}Id) + (Q + \frac{1}{3}Id) \left(\xi D(u) - \Omega(u)\right) \\ -2\xi(Q + \frac{1}{3}Id) \operatorname{tr}(Q\nabla u) = \Gamma H$$

$$\begin{aligned} \partial_t u + u \nabla u &= \nu \Delta u_\alpha + \nabla p + \nabla \cdot \left(QH - HQ \right) \\ -\nabla \cdot \left(\xi \left(Q + \frac{1}{3} Id \right) H + \xi H \left(Q + \frac{1}{3} Id \right) \right) \\ &+ 2\xi \nabla \cdot \left((Q + \frac{1}{3}) QH \right) - L \nabla \cdot \left(\nabla Q \odot \nabla Q + \frac{1}{3} tr(Q^2) \right) \\ \nabla \cdot u &= 0 \end{aligned}$$

with
$$H = L\Delta Q - aQ + b[Q^2 - \frac{\operatorname{tr}(Q^2)}{3}Id] - cQ\operatorname{tr}(Q^2)$$

- Worse than Navier-Stokes
- Where's the difficulty?

Recall the system:

- If ξ = 0 maximal derivatives only
- If $\xi \neq 0$ maximal derivatives+high power of Q
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The regularity result, in 2D

Q-tensor theory

Arghir Dani Zarnescu

Ball)

E. Kirr and M.

Q-tensors+NSE (with M. Paicu)

Theorem

Let s > 0 and $(\bar{Q}, \bar{u}) \in H^{s+1}(\mathbb{R}^2) \times H^s(\mathbb{R}^2)$. There exists a global a solution (Q(t, x), u(t, x)) of the coupled system, with restrictions c > 0 and $|\xi| < \xi_0$, subject to initial conditions

$$Q(0,x)=\bar{Q}(x),\ u(0,x)=\bar{u}(x)$$

and $Q \in L^{2}_{loc}(\mathbb{R}_{+}; H^{s+2}(\mathbb{R}^{2})) \cap L^{\infty}_{loc}(\mathbb{R}_{+}; H^{s+1}(\mathbb{R}^{2})),$ $u \in L^2_{loc}(\mathbb{R}^+; H^{s+1}(\mathbb{R}^2) \cap L^{\infty}_{loc}(\mathbb{R}^+; H^s))$. Moreover, we have:

$$L\|\nabla Q(t,\cdot)\|_{H^{s}(\mathbb{R}^{2})}^{2} + \|u(t,\cdot)\|_{H^{s}(\mathbb{R}^{2})}^{2} \leq C\left(e + \|\bar{Q}\|_{H^{s+1}(\mathbb{R}^{2})} + \|\bar{u}\|_{H^{s}(\mathbb{R}^{2})}\right)^{e^{e^{t}}}$$
(10)

e Ct

where the constant C depends only on $\overline{Q}, \overline{u}, a, b, c, \Gamma$ and L. If $\xi = 0$ the increase in time of the norms above can be made to be only doubly exponential.

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The full system (in progress with E. Feireisl and G. Schimperna)

Q-tensor theory

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Liquid crystal modeling

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Q-LC molecules, *u*-fluid velocity, *θ*-temperature

$$\begin{aligned} (\partial_t + u \cdot \nabla) Q - \left[(\xi + 1) \nabla u + (\xi - 1) \nabla u^t \right] \left(\frac{Q}{2} + \frac{1}{2d} ld \right) - \left(\frac{Q}{2} + \frac{1}{2d} ld \right) \left[(\xi + 1) \nabla u + (\xi - 1) \nabla u^t \right] \\ + 2\xi (Q + \frac{1}{d} ld) tr(Q \nabla u) &= \Gamma \left(L \Delta Q - \frac{\partial \psi(Q)}{\partial Q} + \frac{1}{d} tr\left(\frac{\partial \psi}{\partial Q} \right) ld \right) \\ \underbrace{\frac{def}{def}}_{def} \end{aligned}$$

$$\partial_{t}u + \nabla \cdot (u \otimes u) - \nabla \cdot \left(\lambda(\theta)[OH - HO] - pid - \frac{\mu(\theta)}{2}(\nabla u + \nabla u^{t})\right)$$

$$\stackrel{\text{def}_{T_{1}}}{=} \nabla \cdot \left(\lambda(\theta)\left[-\varepsilon(O + \frac{1}{d}Id)H - \varepsilon H(O + \frac{1}{d}Id) + 2\varepsilon(O + \frac{1}{d})OH - L\nabla O \otimes \nabla O\right]\right) + f$$

$$\stackrel{\text{def}_{T_{2}}}{=} \nabla \cdot u = 0$$

$$\partial_{t}\theta + \nabla \cdot (\theta u) + \nabla \cdot (J(O, \theta)\nabla \theta) = (T_{1} + T_{2}) : \nabla u$$

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