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Avner Friedman Willard Miller, Jr.

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Preface

This is the fourth volume in the series “Mathematics in Industrial Problems.” The motivation for these volumes is to foster interaction between Industry and Mathematics at the “grass roots”; that is, at the level of specific problems. These problems come from Industry: they arise from models developed by the industrial scientists in ventures directed at the manufacture of new or improved products. At the same time, these problems have the potential for mathematical challenge and novelty.

To identify such problems, I have visited industries and had discussions with their scientists. Some of the scientists have subsequently presented their problems in the IMA Seminar on Industrial Problems. The book is based on questions raised in the seminar and subsequent discussions. Each chapter is devoted to one of the talks and is self-contained. The chapters usually provide references to the mathematical literature and a list of open problems which are of interest to the industrial scientists. For some problems partial solution is indicated briefly. The last chapter of the book contains a short description of solutions to some of the problems raised in the third volume, as well as references to papers in which such solutions have been published.

The speakers in the seminar on Industrial Problems have given us at the IMA hours of delight and discovery. My thanks to John Ockendon (Oxford University), Sanjay S. Patel (AT&T Bell Laboratories), Richard Olmsted (3M), Andrew Ogielski (Bellcore), Peter Blakey (Motorola, Inc.), Charles Rennolet (FMC), Edward Bissett (General Motors), Leonard Borucki (Motorola), Yitzhak Shnidman (Eastman Kodak), David Ross (Eastman Kodak), Pat Hagan (Los Alamos National Laboratory), Blaise Morton (Honeywell), Michael Honig (Bell Communications Research), Claude Greengard (IBM), Kam-Chuen Ng (Eastman Kodak), Carl Nelson (Alliant Techsystems Inc.), Gary Strumolo (Ford), Alan E. Ames (Polaroid), Erich Wimmer (Cray Research) and Robert Goor (General Motors).

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Director
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June 14, 1991

Contents

Preface	ix
1 Real-world free boundary problems	1
1.1 Hypersonic flow	1
1.2 Problems with free boundaries close to fixed boundaries . .	4
1.3 Free boundary problems in superconductors	9
1.4 Elastic contact	13
1.5 Partial solution	15
1.6 References	15
2 Terminally attached polymer chains	18
2.1 Experiments and the MWC model	18
2.2 The SCF theory	23
2.3 Numerical results	25
2.4 Mathematical problems	28
2.5 References	29
3 Orientation of colloidal magnetically switchable particles	31
3.1 Ferrohydrodynamics	31
3.2 A statistical mechanics approach	34
3.3 References	40
4 Information, probability and learning from examples	41
4.1 Learning from examples	41
4.2 Simple geometric examples	43
4.3 The Vapnik and Chervonenkis theory	45
4.4 References	49
5 An augmented drift-diffusion formulation in semiconductor devices	51
5.1 Semiconductor device modeling	51
5.2 The augmented drift-diffusion model	53
5.3 Mathematical issues	57
5.4 Partial solution	58
5.5 References	59

6	Analytical and heuristic modeling of distributed algorithms	60
6.1	Examples and terminology	60
6.2	Analytic results	63
6.3	Markov mode for search tree	65
6.4	Search with multiprocessor	67
6.5	References	68
7	Modeling catalytic converter performance	70
7.1	Chemical reactions	70
7.2	The differential equations	72
7.3	Numerical approach	73
7.4	Control problems	75
7.5	References	77
8	A model for titanium silicide film growth	78
8.1	Description of the process	78
8.2	A model with interfaces	83
8.3	A two-dimensional model	84
8.4	References	87
9	A three-state model for gel electrophoresis	88
9.1	Polymer reptation and the repton model	89
9.2	A biased repton model	93
9.3	Mapping into a discrete pseudospin model	94
9.4	Mean field approximation	97
9.5	Open problems	99
9.6	References	100
10	A limited coalescence problem	101
10.1	The model	101
10.2	Asymptotic distribution	104
10.3	The Monte Carlo method	105
10.4	Mathematical results	106
10.5	References	107
11	High field semiconductor equations	108
11.1	Motivation	109
11.2	Scaling	110
11.3	Moderate force	112
11.4	Strong force	113
11.5	The semiconductor case	115
11.6	Open problems	117
11.7	References	118

12 Structured singular values and invariant theory	119
12.1 FDLTI systems	119
12.2 Feedback under parametric uncertainty	121
12.3 Structured singular value	122
12.4 A new approach	124
12.5 Open problems	127
12.6 References	128
13 Signal design with an amplitude constraint	129
13.1 L^p/L^q signal design	130
13.2 Necessary optimality condition	131
13.3 The fixed-point problem	132
13.4 Open problems	134
13.5 References	134
14 Head-disk interface in magnetic storage device	136
14.1 Modified Reynolds equation	137
14.2 Free molecular flow	140
14.3 The limiting process as $h \rightarrow 0$	142
14.4 References	144
15 Parameter identification in a reaction diffusion model	146
15.1 The direct problem	146
15.2 The inverse problem	148
15.3 Modification of the model	148
15.4 A related problem	149
15.5 Existence and uniqueness	150
15.6 References	152
16 Linear analysis of megastructures	153
16.1 The three bar truss	154
16.2 The hypercircle method	158
16.3 References	160
17 Aerodynamic design with cfd	161
17.1 Vehicle drag	161
17.2 Governing equations	163
17.3 Simplifications	163
17.4 Research areas	167
17.5 References	168
18 Experimental design and quality loss function	169
18.1 Experimental design	169
18.2 Motivation	170
18.3 Sampling	172
18.4 The quality loss function	173

18.5	References	176
19	Numerical simulations for industrial chemical research	177
19.1	Computational approach to chemical research	177
19.2	Theoretical concepts	179
19.3	Requirements for atomistic computations	182
19.4	References	184
20	An adaptive feedforward approach to robot control	186
20.1	Mathematical model	186
20.2	Nonlinear feedforward	189
20.3	Path planning	190
20.4	Mathematical issues	191
20.5	References	193
21	Solutions to problems from part 3	194
21.1	References	195
	Index	196

1

Real-world free boundary problems

The Mathematical Study Group is a group of Applied Mathematicians at Oxford University, England, who have been interacting with British industry over the past 22 years. Their interaction includes modeling of industrial processes as well as developing mathematical analysis of the models. One of the leading mathematicians of the Oxford Study Group is John Ockendon. On September 14, 1990 he gave a talk describing several problems that have emerged in recent years in hypersonic flow, porous medium flow, ship hydrodynamics, superconductivity, and contact problems. The common feature to these problems is that they are free boundary problems. Ockendon's presentation included a list of challenging open problems. The following write-up is based on his talk, preprints and notes.

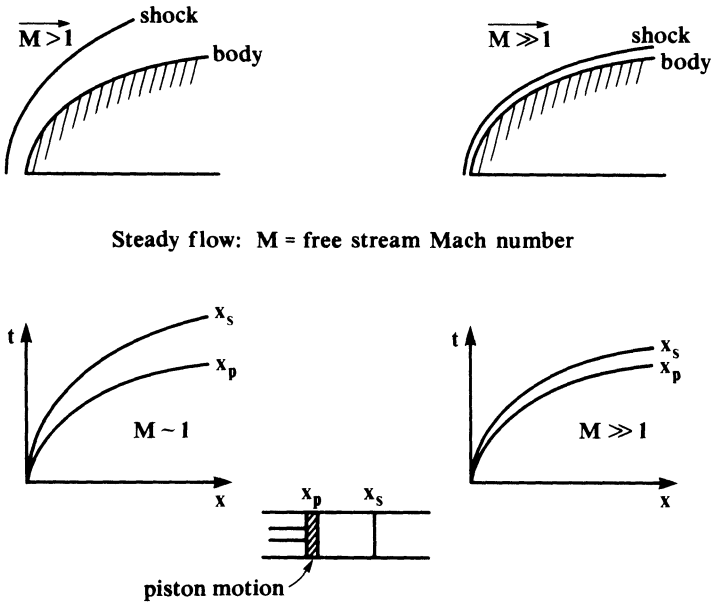
1.1 Hypersonic flow

Hypersonic flow is one for which some typical Mach number M is large ($M \gg 1$). For a good introduction the reader is referred to the books [1] [2]. There is a revived interest in the modeling of hypersonic gas dynamics. This requires reliable mathematical results to test computational algorithms. For the sake of simplicity we shall ignore here the important effects of viscosity and chemical reactions (see, however, [3] for a study which includes the latter effects). When M becomes large, the key phenomenon is the shrinkage of gas downstream of a shock wave into a "shock layer" of thickness $O\left(M^{-2}, \frac{\gamma-1}{\gamma+1}\right)$ where γ is the specific heat ratio which decreases from 1.4 as M increases; it will be assumed later on that

$$\varepsilon \equiv \frac{\gamma-1}{\gamma+1} \ll 1; \quad (1.1)$$

this assumption though is physically somewhat questionable.

We consider here the 1-dimensional problem of a piston motion, with $x = x_p$ and $x = x_s$, the positions of the piston and shock respectively; see Figure 1.1



Steady flow: M = free stream Mach number

FIGURE 1.1

The Eulerian equations for the density ρ , pressure p and velocity u are:

$$\frac{d\rho}{dt} + \rho \frac{\partial u}{\partial x} = 0 \quad (\text{conservation of mass}), \quad (1.2)$$

$$\rho \frac{du}{dt} + \frac{\partial p}{\partial x} = 0 \quad (\text{conservation of momentum}), \quad (1.3)$$

$$\frac{de}{dt} + p \frac{d}{dt} \frac{1}{\rho} = 0 \quad (1.4)$$

where $\frac{d}{dt} = \frac{\partial}{\partial t} + u \frac{\partial}{\partial x}$, $e = \frac{p}{(\gamma - 1)\rho}$ is the internal energy, and the specific heat ratio γ is assumed constant. Then

$$\frac{d}{dt} \left(\frac{p}{\rho^\gamma} \right) = 0.$$

We shall shortly make the assumptions that $M \rightarrow \infty$ and γ is near 1, so that (1.1) holds.

Using the fact that the gas is undisturbed in $x > x_s(x)$ with pressure p_0 and density ρ_0 , the Rankine-Hugoniot conditions along the shock $x = x_s(t)$

are

$$\frac{\rho}{\rho_0} = \frac{\gamma + 1}{\gamma - 1 + 2/M^2}, \quad (1.5)$$

$$\frac{p}{p_0} = \frac{2\gamma M^2 - (\gamma - 1)}{\gamma + 1}, \quad (1.6)$$

$$u = \frac{2\dot{x}_s}{\gamma + 1} \left(1 - \frac{1}{M^2} \right) \quad (1.7)$$

where p_0 is constant and $M^2 = \rho_0 \dot{x}_s^2 / \gamma p_0$; ρ_0 need not be constant.

We introduce the particle path function ξ , a function satisfying $\partial\xi/\partial x = \rho$, $\partial\xi/\partial t = -\rho u$, and consider ξ as an independent variable. Then

$$x = x_p(t) \quad \text{at} \quad \xi = 0$$

where $x_p(t)$ is the position of the piston at time t . With x, p, ρ as dependent functions of ξ, t , the equations of gas dynamics become

$$\frac{\partial x}{\partial \xi} = \frac{1}{\rho}, \quad (1.8)$$

$$\frac{\partial^2 x}{\partial t^2} + \frac{\partial p}{\partial \xi} = 0, \quad (1.9)$$

$$\frac{\partial}{\partial t} \left(\frac{p}{\rho^\gamma} \right) = 0 \quad (1.10)$$

and, in addition to (1.5), (1.6),

$$x = x_s(t) \quad \text{at} \quad \xi = \int_0^{x_s} \rho_0 dx.$$

Letting $M \rightarrow \infty$ in (1.5), (1.6) we get

$$\rho = \frac{\gamma + 1}{\gamma - 1} \rho_0, \quad p = 2\rho_0 \dot{x}_s^2 / (\gamma + 1), \quad x = x_s(t) \quad \text{at} \quad \xi = \int_0^{x_s} \rho_0 dx. \quad (1.11)$$

We now use (1.1): we take $\rho_0 = 1$ for simplicity, and develop (1.8), (1.9), (1.10) and (1.11) into powers of ε , and compute formally the lowest order terms. Writing $\rho = \varepsilon^{-1} \bar{\rho}$, we obtain, to lowest order in ε (for details, see [3]):

$$\frac{\partial^2 x}{\partial t^2} + \frac{\partial p}{\partial \xi} = 0, \quad \frac{p}{\bar{\rho}} = G(\xi), \quad \frac{\partial x}{\partial \xi} = \frac{\varepsilon}{\bar{\rho}}$$

where $G(x_s) = \dot{x}_s^2$. Eliminating p we obtain for the unknown function $x = x(\xi, t)$ the nonlinear hyperbolic equation

$$\left(\frac{\partial x}{\partial \xi}\right)^2 \frac{\partial^2 x}{\partial t^2} = \varepsilon \left(G(\xi) \frac{\partial^2 x}{\partial \xi^2} - G'(\xi) \frac{\partial x}{\partial \xi} \right) \text{ if } 0 < \xi < x_s(t), t > 0 \quad (1.12)$$

together with the shock conditions

$$x = x_s(t), \quad \frac{\partial x}{\partial \xi} = \varepsilon \quad \text{on} \quad \xi = x_s(t), \quad t > 0 \quad (1.13)$$

and the boundary condition

$$x = x_p(t) \quad \text{at} \quad \xi = 0. \quad (1.14)$$

The function $G(\xi)$ depends on the free boundary $\xi = x_s(t)$ according to

$$G(x_s(t)) = \dot{x}_s(t)^2. \quad (1.15)$$

We expect $x_s(t)$ to increase monotonically in t and thus $G(\xi)$ will be well defined.

If $x_p(t) = t^\alpha$ then a similarity solution exists with $x_s(t) = At^\alpha$ provided $\alpha > \frac{2}{3}$ (see [3] and the references given there); the solution breaks down at $\alpha = \frac{2}{3}$.

Conjecture: If $x_p(t) = t^\alpha$ and $\alpha \leq 2/3$ then there does not exist a solution of (1.12)–(1.15).

The case $\alpha = 2/3$ corresponds to the so called “blast wave” [4] [5] which models an instantaneous finite energy release.

Problems. (1) Prove the above conjecture.

(2) If $x_p(t) = t^\alpha f(t)$ where $\alpha > \frac{2}{3}$ and $f(t)$ is a smooth positive function for $t \geq 0$ then there exists a solution to the hyperbolic free boundary problems (1.12)–(1.15).

Other hyperbolic problems for chemically reacting flows are described in [3], and also lead to free boundary problems.

1.2 Problems with free boundaries close to fixed boundaries

Free boundary problems in which the free boundary is near a known boundary may be approximated by linearization. We illustrate this with the classical model of water waves. The problem is to find a potential function φ ($\nabla\varphi$ is the velocity) satisfying in the water region:

$$\Delta\varphi = 0 \quad \text{if} \quad -b(x) < y < f(x, t) \quad (x = (x_1, x_2))$$

where $y = -b(x)$ is the fixed bottom, $y = f(x, t)$ is the free surface of the water, and the boundary conditions:

$$\frac{\partial \varphi}{\partial n} = 0 \quad \text{on} \quad y = -b(x),$$

and

$$\frac{\partial \varphi}{\partial n} = V_n, \quad \frac{\partial \varphi}{\partial t} + \frac{1}{2} |\nabla \varphi|^2 + gy = 0 \quad \text{on the free boundary } y = f(x, t);$$

here V_n is the velocity of the free boundary and $\partial/\partial n$ is the derivative in the normal direction.

If $|\frac{\partial f(x, t)}{\partial x}| \ll 1$, we linearize about the equilibrium solution with $\varphi = 0$ and free boundary $y = 0$ by taking

$$f(x, t) = \varepsilon \eta(x, t), \quad \varphi = \varepsilon u,$$

and dropping higher order terms. We obtain

$$\Delta u = 0 \quad \text{if} \quad y < 0, \quad (1.16)$$

with

$$\frac{\partial u}{\partial y} = \frac{\partial \eta}{\partial t}, \quad \frac{\partial u}{\partial t} + g\eta = 0 \quad \text{on} \quad y = 0.$$

Eliminating η results in the boundary condition

$$\frac{\partial^2 u}{\partial t^2} + g \frac{\partial u}{\partial y} = 0 \quad \text{on} \quad y = 0. \quad (1.17)$$

The system (1.16), (1.17) supplemented by initial and boundary conditions is the well known *linearized water wave problem*.

Percolation in a Sand-bank Consider next percolation of sea water in gently sloping sand-bank $-b < y < \varepsilon g(x)$, $\varepsilon > 0$ and $\varepsilon \ll 1$; we take x to be 1-dimensional. Denote by p the pressure of the sea water in the sand-bank. By Darcy's law (taking the gravity constant =1)

$$p(x, y, t) = -y + \varepsilon u(x, y, t)$$

in the wet part of the sand-bank, where we have normalized so that $-\nabla p$ is the velocity of the sea water. On the free boundary Γ which is the boundary of the dry portion of the sand-bank, $p = 0$ and, by the continuity equation, also

$$-\varepsilon \frac{\partial u}{\partial n} = V_n$$

where V_n is the velocity of the free boundary. If we denote the free boundary by $y = \varepsilon h(x, t)$, then to lower order, on the free boundary,

$$\frac{\partial u}{\partial y} = -\frac{\partial h}{\partial t} \quad (1.18)$$

and

$$u = h \quad (\text{since } p = 0). \tag{1.19}$$

On the wet part $p = 0$, so $u = g(x)$ and, for outflow, $\partial u / \partial y \leq 0$. By linearization about $y = 0$ we then get:

$$\Delta u = 0 \quad \text{if } -b < y < 0, \tag{1.20}$$

$$u \leq g, \quad \frac{\partial u}{\partial t} + \frac{\partial u}{\partial y} \leq 0, \quad (u - g) \left(\frac{\partial u}{\partial t} + \frac{\partial u}{\partial y} \right) = 0 \quad \text{on } y = 0 \tag{1.21}$$

with

$$\frac{\partial u}{\partial n} = 0 \quad \text{on } y = -b. \tag{1.22}$$

The dry part corresponds to $u(x, 0, t) < g(x)$ and the wet part corresponds to $u(x, 0, t) = g(x)$.

The motivation for this problem is illustrated in Figure 1.2 where a plant requires cooling water for its operation.

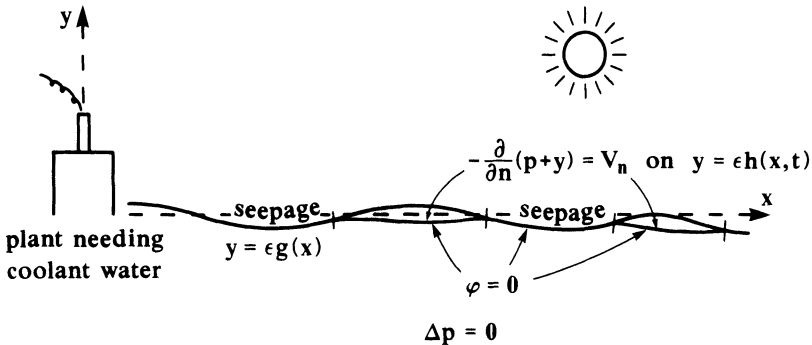


FIGURE 1.2

The system (1.20)–(1.22) supplemented by initial and boundary conditions was formulated in [6]. Existence, uniqueness and properties of the solution have been established in [7].