

Error estimate for classical solutions to the heat equation in a moving thin domain and its limit equation

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Mathematical Aspects for Interfaces and Free Boundaries

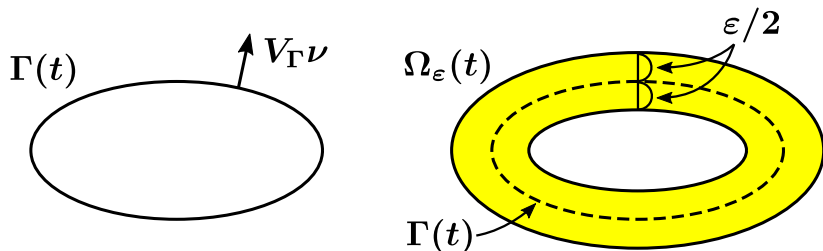
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Moving Surface and Moving Thin Domain

- ▶ $\Gamma(t)$: given closed moving hypersurface in $\mathbb{R}^n$
without changing topology ($n \geq 2, t \in [0, T]$)
 - ▶ $\nu(\cdot, t)$: unit outer normal vector field of $\Gamma(t)$
 - ▶ $V_\Gamma(\cdot, t)$: scalar outer normal velocity of $\Gamma(t)$

- ▶ $\Omega_\varepsilon(t)$: moving thin domain in $\mathbb{R}^n$ ($\varepsilon > 0$: small)

$$\Omega_\varepsilon(t) = \{y + r\nu(y, t) \mid y \in \Gamma(t), -\varepsilon/2 < r < \varepsilon/2\}$$



Heat Eq. in Moving Thin Domain

$$(H_\varepsilon) \begin{cases} \partial_t \rho^\varepsilon - \Delta \rho^\varepsilon = 0 & \text{in } Q_{\varepsilon,T} = \bigcup_{t \in (0,T]} \Omega_\varepsilon(t) \times \{t\} \\ \partial_{\nu_\varepsilon} \rho^\varepsilon + V_\varepsilon \rho^\varepsilon = 0 & \text{on } \partial_\ell Q_{\varepsilon,T} = \bigcup_{t \in (0,T]} \partial \Omega_\varepsilon(t) \times \{t\} \\ \rho^\varepsilon(\cdot, 0) = \rho_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{cases}$$

- ▶ $\nu_\varepsilon(\cdot, t)$: unit outer normal vector field of $\partial \Omega_\varepsilon(t)$
- ▶ $V_\varepsilon(\cdot, t)$: scalar outer normal velocity of $\partial \Omega_\varepsilon(t)$
- ▶ Neumann type B.C. with additional term $V_\varepsilon \rho^\varepsilon$

$$\Leftrightarrow \frac{d}{dt} \int_{\Omega_\varepsilon(t)} \rho^\varepsilon dx = 0, \quad t \in (0, T)$$

- ▶ Our interest: What happens when the thickness $\varepsilon \rightarrow 0$?
(Thin-film Limit Problem)

Previous Works on Moving Thin Domains

- ▶ Elliott–Stinner (2009): diffuse interface approximation in

$$\Omega_\varepsilon(t) \xrightarrow{\varepsilon \rightarrow 0} \Gamma(t): \text{moving hypersurface}$$

of an advection-diffusion eq. on $\Gamma(t)$

- ▶ Elliott–Stinner–Styles–Welford (2011): numerical computation of the diffuse interface model
- ▶ Pereira–Silva (2013): reaction-diffusion eq. in

$$\Omega_\varepsilon(t) = \{(x', x_n) \in \mathbb{R}^n \mid x' \in \omega, 0 < x_n < \varepsilon g(x, t)\} \\ \xrightarrow{\varepsilon \rightarrow 0} \omega \subset \mathbb{R}^{n-1}: \text{stationary domain}$$

- ▶ M. (2017): rigorous derivation of a limit eq. of (H_ε) in L^2

Thin-film Limit of (H_ε) in the L^2 -framework

$$(H_\varepsilon) \quad \partial_t \rho^\varepsilon - \Delta \rho^\varepsilon = 0 \text{ in } Q_{\varepsilon,T}, \quad \partial_{\nu_\varepsilon} \rho^\varepsilon + V_\varepsilon \rho^\varepsilon = 0 \text{ on } \partial_\ell Q_{\varepsilon,T}$$

M. (2017, Interfaces Free Bound.)

- For an L^2 -weak sol. ρ^ε to (H_ε) , when $\varepsilon \rightarrow 0$,

Average of ρ^ε in thin direction $\rightarrow \exists \eta$ weakly on $\Gamma(t)$

- η is a unique L^2 -weak sol. to the limit eq.

$$(H_0) \quad \begin{cases} \partial^\circ \eta - V_\Gamma H \eta - \Delta_\Gamma \eta = 0 & \text{on } S_T = \bigcup_{t \in (0,T]} \Gamma(t) \times \{t\} \\ \eta(\cdot, 0) = \eta_0 & \text{on } \Gamma(0) \end{cases}$$

► $\partial^\circ = \partial_t + V_\Gamma \nu \cdot \nabla$: normal time derivative

► H : mean curvature, Δ_Γ : Laplace–Beltrami op.

- (H_0) is a diffusion eq. on $\Gamma(t)$ (cf. Dziuk–Elliott (2007))

Aim of This Talk

M. (2017, Interfaces Free Bound.)

- ▶ L^2 -difference estimate for ρ^ε and η

$$\begin{aligned} \varepsilon^{-1/2} \|\rho^\varepsilon - \bar{\eta}\|_{L^2(Q_{\varepsilon,T})} \\ \leq c \left(\varepsilon^{-1/2} \|\rho_0^\varepsilon - \bar{\eta}_0\|_{L^2(\Omega_\varepsilon(0))} + \varepsilon \|\eta_0\|_{L^2(\Gamma(0))} \right) \end{aligned}$$

- ▶ $\bar{\eta}(\mathbf{y} + r\nu(\mathbf{y}, t), t) = \eta(\mathbf{y}, t)$ ($\mathbf{y} \in \Gamma(t)$, $|r| < \varepsilon/2$)
- ▶ Estimate in $L^2(Q_{\varepsilon,T})$ has ambiguity due to $|\Omega_\varepsilon(t)| = O(\varepsilon)$
→ To avoid it, we take the scaled norm $\varepsilon^{-1/2} \|\cdot\|_{L^2(Q_{\varepsilon,T})}$

Aim of This Talk

Another approach to avoid ambiguity due to $|\Omega_\varepsilon(t)| = O(\varepsilon)$:

- ▶ Difference estimate in the **sup**-norm for classical solutions

Main Result

Theorem 1 (M., Interfaces Free Bound., 2023)

Let ρ^ε and η be classical sols. to (H_ε) and (H_0) . Then,

$$\|\rho^\varepsilon - \bar{\eta}\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} \leq c \left(\|\rho_0^\varepsilon - \bar{\eta}_0\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \varepsilon \|\eta\|_{\mathcal{B}^{2,1}(\overline{S_T})} \right)$$

- ▶ $\|\psi\|_{\mathcal{B}(\Omega)} = \sup_\Omega |\psi|$ for a bounded ψ on $\Omega \subset \mathbb{R}^k$ ($k \geq 1$)
- ▶ $\|\eta\|_{\mathcal{B}^{2,1}(\overline{S_T})} = \|\eta\|_{\mathcal{B}(\overline{S_T})} + \|\partial^\circ \eta\|_{\mathcal{B}(\overline{S_T})} + \sum_{k=1,2} \|\nabla_\Gamma^k \eta\|_{\mathcal{B}(\overline{S_T})}$
($\|\eta\|_{\mathcal{B}^{2,1}(\overline{S_T})} \leq c \|\eta_0\|_{C^{2+\alpha}(\Gamma(0))}$, $0 < \alpha < 1$)

$$(H_\varepsilon) \begin{cases} \partial_t \rho^\varepsilon - \Delta \rho^\varepsilon = 0 & \text{in } Q_{\varepsilon,T}, \partial_{\nu_\varepsilon} \rho^\varepsilon + V_\varepsilon \rho^\varepsilon = 0 & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \rho^\varepsilon(\cdot, 0) = \rho_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \quad (\rho_0^\varepsilon \in C(\overline{\Omega_\varepsilon(0)})) \end{cases}$$

$$(H_0) \begin{cases} \partial^\circ \eta - V_\Gamma H \eta - \Delta_\Gamma \eta = 0 & \text{on } S_T \\ \eta(\cdot, 0) = \eta_0 & \text{on } \Gamma(0) \quad (\eta_0 \in C(\Gamma(0))) \end{cases}$$

Idea of Proof

$$\begin{aligned}(H_\varepsilon) \quad & \partial_t \rho^\varepsilon - \Delta \rho^\varepsilon = 0 \text{ in } Q_{\varepsilon,T}, \quad \partial_{\nu_\varepsilon} \rho^\varepsilon + V_\varepsilon \rho^\varepsilon = 0 \text{ on } \partial_\ell Q_{\varepsilon,T} \\ (H_0) \quad & \partial^\circ \eta - V_\Gamma H \eta - \Delta_\Gamma \eta = 0 \text{ on } S_T\end{aligned}$$

Idea is standard, **but we need to be always careful about ε :**

- (1) Construct an approximate solution $\rho_\eta^\varepsilon (\approx \bar{\eta})$ to (H_ε)
- (2) Estimate $\rho^\varepsilon - \rho_\eta^\varepsilon$ by the maximum principle for (H_ε)

In the actual proof, we first derive an a priori estimate for

$$(\widetilde{H}_\varepsilon) \quad \left\{ \begin{array}{ll} \partial_t \tilde{\rho}^\varepsilon - \Delta \tilde{\rho}^\varepsilon = f_\eta^\varepsilon & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \tilde{\rho}^\varepsilon + V_\varepsilon \tilde{\rho}^\varepsilon = \psi_\eta^\varepsilon & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \tilde{\rho}^\varepsilon(\cdot, 0) = \tilde{\rho}_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{array} \right. \quad \left(\begin{array}{l} \tilde{\rho}^\varepsilon = \rho^\varepsilon - \rho_\eta^\varepsilon \\ f_\eta^\varepsilon, \psi_\eta^\varepsilon: \text{errors} \end{array} \right)$$

in order to determine what is a suitable approx. sol. ρ_η^ε .

A Priori Estimate with Explicit Dependence on ε

Theorem 2 (M., Interfaces Free Bound., 2023)

If $\tilde{\rho}^\varepsilon$ is a classical sol. to $(\widetilde{H}_\varepsilon)$, then $\exists c > 0$ indep. of ε s.t.

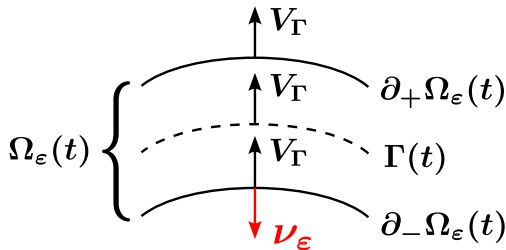
$$\|\tilde{\rho}^\varepsilon\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} \leq c \left(\|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|f_\eta^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \varepsilon^{-1} \|\psi_\eta^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})} \right)$$

Difficulty: we argue by the maximum principle, but

$$V_\varepsilon = \pm V_\Gamma \text{ on } \partial_\pm \Omega_\varepsilon(t)$$

in the boundary condition

$$\begin{aligned} \partial_{\nu_\varepsilon} \tilde{\rho}^\varepsilon + V_\varepsilon \tilde{\rho}^\varepsilon &= \psi_\eta^\varepsilon \\ &\text{on } \partial_\pm \Omega_\varepsilon(t) \end{aligned}$$



Theorem 2 (M., Interfaces Free Bound., 2023)

If $\tilde{\rho}^\varepsilon$ is a classical sol. to $(\widetilde{H}_\varepsilon)$, then $\exists c > 0$ indep. of ε s.t.

$$\|\tilde{\rho}^\varepsilon\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} \leq c \left(\|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|f_\eta^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \varepsilon^{-1} \|\psi_\eta^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})} \right)$$

Idea: for $x = y + r\nu(y, t) \in \overline{\Omega_\varepsilon(t)}$ ($y \in \Gamma(t)$, $|r| \leq \varepsilon/2$), let

$$\Phi_\varepsilon(x, t) = rV_\Gamma(y, t) - (r + \varepsilon/2)(r - \varepsilon/2)$$

Then, $\zeta^\varepsilon(x, t) = e^{\Phi_\varepsilon(x, t)} \tilde{\rho}^\varepsilon(x, t)$ satisfies

$$\begin{cases} \partial_t \zeta^\varepsilon - \Delta \zeta^\varepsilon + \mathbf{b}^\varepsilon \cdot \nabla \zeta^\varepsilon + C^\varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} f^\varepsilon & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \zeta^\varepsilon + \varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} \psi^\varepsilon & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \zeta^\varepsilon(\cdot, 0) = e^{\Phi_\varepsilon(\cdot, 0)} \tilde{\rho}_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{cases}$$

with $|C^\varepsilon| \leq C_1$ (const. indep. of ε) $\Rightarrow$ Standard argument

Choice of Suitable Approximate Solution

- By Theorem 2, the approx. sol. $\rho_\eta^\varepsilon (\approx \bar{\eta})$ should satisfy

$$\begin{cases} \partial_t \rho_\eta^\varepsilon - \Delta \rho_\eta^\varepsilon = O(\varepsilon) & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \rho_\eta^\varepsilon + V_\varepsilon \rho_\eta^\varepsilon = O(\varepsilon^2) & \text{on } \partial_\ell Q_{\varepsilon,T} \end{cases}$$

However, $\bar{\eta}$ itself does not satisfy this due to $V_\varepsilon \rho_\eta^\varepsilon$ in B.C.!

- To find ρ_η^ε , we substitute the asymptotic expansion

$$\begin{aligned} \rho^\varepsilon(y + \varepsilon z \nu(y, t), t) &= \eta_0(y, t, z) + \varepsilon \eta_1(y, t, z) + \cdots \\ (y, t) &\in S_T, \quad z \in [-1/2, 1/2] \end{aligned}$$

for (H_ε) and determine η_0 , η_1 , and η_2 :

$$\begin{cases} O(\varepsilon^{-2}) \text{ in } Q_{\varepsilon,T}, \quad O(\varepsilon^{-1}) \text{ on } \partial_\ell Q_{\varepsilon,T} \Rightarrow \eta_0(z) = \eta_0 \\ O(\varepsilon^{-1}) \text{ in } Q_{\varepsilon,T}, \quad O(1) \text{ on } \partial_\ell Q_{\varepsilon,T} \Rightarrow \eta_1(z) = -z V_\Gamma \eta_0 \end{cases}$$

- $O(1)$ in $Q_{\varepsilon,T}$, $O(\varepsilon)$ on $\partial_\ell Q_{\varepsilon,T} \Rightarrow$ Equation for $\eta_2(z)$:

$$\begin{cases} \partial_z^2 \eta_2(z) = \partial^\circ \eta_0 - \Delta_\Gamma \eta_0 - V_\Gamma H \eta_0 + V_\Gamma^2 \eta_0 & (|z| < 1/2) \\ \partial_z \eta_2(\pm 1/2) = \pm V_\Gamma^2 \eta_0 / 2 \end{cases}$$

- Since $\int_{-1/2}^{1/2} \partial_z^2 \eta_2(z) dz = [\partial_z \eta_2(z)]_{-1/2}^{1/2}$, we must have

$$\partial^\circ \eta_0 - V_\Gamma H \eta_0 - \Delta_\Gamma \eta_0 = 0 \text{ on } S_T \text{ (Limit eq.)}$$

In this case, $\eta_2(z) = z^2 V_\Gamma^2 \eta_0 / 2$.

- Therefore, the suitable approx. sol. ρ_η^ε to (H_ε) is

$$\begin{aligned} \rho_\eta^\varepsilon(y + \varepsilon z \nu(y, t), t) &= \sum_{k=0}^2 \varepsilon^k \eta_k(y, t, z) \\ &= \eta_0(y, t) - \varepsilon z (V_\Gamma \eta_0)(y, t) + \{(\varepsilon z)^2 / 2\} (V_\Gamma^2 \eta_0)(y, t) \\ &\quad (y, t) \in \overline{S_T}, z \in [-1/2, 1/2] \end{aligned}$$

Thank you for your attention!

Definitions of Classical Solutions

- ρ^ε is a classical sol. to $(H_\varepsilon) \stackrel{\text{def}}{\Leftrightarrow}$

$$\rho^\varepsilon \in C(\overline{Q_{\varepsilon,T}}), \quad \partial_i \rho^\varepsilon \in C(Q_{\varepsilon,T} \cup \partial_\ell Q_{\varepsilon,T}), \\ \partial_t \rho^\varepsilon, \partial_i \partial_j \rho^\varepsilon \in C(Q_{\varepsilon,T})$$

and ρ^ε satisfies (H_ε) at each point of $\overline{Q_{\varepsilon,T}}$

- η is a classical sol. to $(H_0) \stackrel{\text{def}}{\Leftrightarrow}$

$$\eta \in C(\overline{S_T}), \quad \partial^\circ \eta, \underline{D}_i \eta, \underline{D}_i \underline{D}_j \eta \in C(S_T)$$

and η satisfies (H_0) at each point of $\overline{S_T}$

A Priori Estimate with Explicit Dependence on ε

Theorem 2 (M., Interfaces Free Bound., 2023)

If $\tilde{\rho}^\varepsilon$ is a classical sol. to $(\widetilde{H}_\varepsilon)$, then $\exists c > 0$ indep. of ε s.t.

$$\|\tilde{\rho}^\varepsilon\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} \leq c \left(\|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|f_\eta^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \varepsilon^{-1} \|\psi_\eta^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})} \right)$$

Idea of Proof

► For $x = y + r\nu(y, t) \in \overline{\Omega_\varepsilon(t)}$ with $y \in \Gamma(t)$, $|r| \leq \varepsilon/2$, let

$$\Phi_\varepsilon(x, t) = rV_\Gamma(y, t) - (r + \varepsilon/2)(r - \varepsilon/2)$$

Then, $\zeta^\varepsilon(x, t) = e^{\Phi_\varepsilon(x, t)} \tilde{\rho}^\varepsilon(x, t)$ satisfies

$$\begin{cases} \partial_t \zeta^\varepsilon - \Delta \zeta^\varepsilon + b^\varepsilon \cdot \nabla \zeta^\varepsilon + C^\varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} f^\varepsilon & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \zeta^\varepsilon + \varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} \psi^\varepsilon & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \zeta^\varepsilon(\cdot, 0) = e^{\Phi_\varepsilon(\cdot, 0)} \tilde{\rho}_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{cases}$$

$$\begin{cases} \partial_t \zeta^\varepsilon - \Delta \zeta^\varepsilon + \mathbf{b}^\varepsilon \cdot \nabla \zeta^\varepsilon + C^\varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} f^\varepsilon & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \zeta^\varepsilon + \varepsilon \zeta^\varepsilon = e^{\Phi_\varepsilon} \psi^\varepsilon & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \zeta^\varepsilon(\cdot, 0) = e^{\Phi_\varepsilon(\cdot,0)} \tilde{\rho}_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{cases}$$

► Moreover, $\exists C_1 > 0$ indep. of ε s.t. $|C^\varepsilon| \leq C_1$ in $Q_{\varepsilon,T}$.

► Hence, $Z_\pm^\varepsilon(x, t) = \pm e^{-(C_1+1)t} \zeta^\varepsilon(x, t) - M^\varepsilon$ with

$$M^\varepsilon = \|e^{\Phi_\varepsilon(\cdot,0)} \tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|e^{\Phi_\varepsilon} f^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \varepsilon^{-1} \|e^{\Phi_\varepsilon} \psi^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})}$$

satisfies $(D^\varepsilon(x, t) = C^\varepsilon(x, t) + C_1 + 1 \geq 1)$

$$\begin{cases} \partial_t Z_\pm^\varepsilon - \Delta Z_\pm^\varepsilon + \mathbf{b}^\varepsilon \cdot \nabla Z_\pm^\varepsilon + D^\varepsilon Z_\pm^\varepsilon \leq 0 & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} Z_\pm^\varepsilon + \varepsilon Z_\pm^\varepsilon \leq 0 & \text{on } \partial_\ell Q_{\varepsilon,T}, \quad Z_\pm^\varepsilon(\cdot, 0) \leq 0 & \text{in } \Omega_\varepsilon(0) \end{cases}$$

$\Rightarrow Z_\pm^\varepsilon \leq 0 \Rightarrow$ Estimate for $\zeta^\varepsilon = e^{\Phi_\varepsilon} \tilde{\rho}^\varepsilon \Rightarrow$ Theorem 2

A Priori Estimate is Optimal

- Assume that $\exists c > 0$ indep. of ε s.t.

$$(b) \|\tilde{\rho}^\varepsilon\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} \leq c \left(\|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|f^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \|\psi^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})} \right)$$

for all classical sol. $\tilde{\rho}^\varepsilon$ to

$$\begin{cases} \partial_t \tilde{\rho}^\varepsilon - \Delta \tilde{\rho}^\varepsilon = f^\varepsilon & \text{in } Q_{\varepsilon,T} \\ \partial_{\nu_\varepsilon} \tilde{\rho}^\varepsilon + V_\varepsilon \tilde{\rho}^\varepsilon = \psi^\varepsilon & \text{on } \partial_\ell Q_{\varepsilon,T} \\ \tilde{\rho}^\varepsilon(\cdot, 0) = \tilde{\rho}_0^\varepsilon & \text{in } \Omega_\varepsilon(0) \end{cases}$$

- For any smooth $\zeta, \zeta_2: \overline{S_T} \rightarrow \mathbb{R}$, let

$$\tilde{\rho}^\varepsilon(x, t) = \zeta(y, t) - r(V_\Gamma \zeta)(y, t) + (r^2/2)\zeta_2(y, t)$$

$$x = y + r\nu(y, t) \in \overline{\Omega_\varepsilon(t)}, \quad (y, t) \in \overline{S_T}, \quad |r| \leq \varepsilon/2$$

$$\begin{aligned}\tilde{\rho}^\varepsilon(x, t) &= \zeta(y, t) - r(V_\Gamma \zeta)(y, t) + (r^2/2)\zeta_2(y, t) \\ x &= y + r\nu(y, t) \in \overline{\Omega_\varepsilon(t)}, \quad (y, t) \in \overline{S_T}, \quad |r| \leq \varepsilon/2\end{aligned}$$

► Then, $\psi^\varepsilon = \partial_{\nu_\varepsilon} \tilde{\rho}^\varepsilon + V_\varepsilon \tilde{\rho}^\varepsilon$ on $\partial_\ell Q_{\varepsilon, T}$ satisfies

$$\begin{aligned}\psi^\varepsilon(x, t) &= \pm(\varepsilon/2)(\zeta_2 - V_\Gamma \zeta)(y, t) + (\varepsilon^2/8)(V_\Gamma \zeta_2)(y, t) \\ &= O\left(\varepsilon\left(\|\zeta\|_{\mathcal{B}(\overline{S_T})} + \|\zeta_2\|_{\mathcal{B}(\overline{S_T})}\right)\right)\end{aligned}$$

► Also, $f^\varepsilon = \partial_t \tilde{\rho}^\varepsilon - \Delta \tilde{\rho}^\varepsilon$ in $Q_{\varepsilon, T}$ satisfies

$$\begin{aligned}f^\varepsilon(x, t) &= (\partial^\circ \zeta + V_\Gamma^2 H \zeta - V_\Gamma H \zeta - \Delta_\Gamma \zeta - \zeta_2)(y, t) \\ &\quad + O\left(\varepsilon\left(\|\zeta\|_{\mathcal{B}^{2,1}(\overline{S_T})} + \|\zeta_2\|_{\mathcal{B}^{2,1}(\overline{S_T})}\right)\right)\end{aligned}$$

► Thus, if $\zeta_2 = \partial^\circ \zeta + V_\Gamma^2 H \zeta - V_\Gamma H \zeta - \Delta_\Gamma \zeta$ on $\overline{S_T}$, then

$$f^\varepsilon(x, t) = O\left(\varepsilon\left(\|\zeta\|_{\mathcal{B}^{2,1}(\overline{S_T})} + \|\zeta_2\|_{\mathcal{B}^{2,1}(\overline{S_T})}\right)\right)$$

$$\tilde{\rho}^\varepsilon(x, t) = \zeta(y, t) - r(V_\Gamma \zeta)(y, t) + (r^2/2)\zeta_2(y, t)$$

► Now we apply (b) to $\tilde{\rho}^\varepsilon$ to get

$$\begin{aligned} \|\tilde{\rho}^\varepsilon\|_{\mathcal{B}(\overline{Q_{\varepsilon,T}})} &\leq c \left(\|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \|f^\varepsilon\|_{\mathcal{B}(Q_{\varepsilon,T})} + \|\psi^\varepsilon\|_{\mathcal{B}(\partial_\ell Q_{\varepsilon,T})} \right) \\ &\leq c \left\{ \|\tilde{\rho}_0^\varepsilon\|_{\mathcal{B}(\overline{\Omega_\varepsilon(0)})} + \varepsilon \left(\|\zeta\|_{\mathcal{B}^{2,1}(\overline{S_T})} + \|\zeta_2\|_{\mathcal{B}^{2,1}(\overline{S_T})} \right) \right\} \end{aligned}$$

From this, we further deduce that

$$\|\zeta\|_{\mathcal{B}(\overline{S_T})} \leq c \left\{ \|\zeta(\cdot, 0)\|_{\mathcal{B}(\Gamma(0))} + \varepsilon \left(\|\zeta\|_{\mathcal{B}^{2,1}(\overline{S_T})} + \|\zeta_2\|_{\mathcal{B}^{2,1}(\overline{S_T})} \right) \right\}$$

► Letting $\varepsilon \rightarrow 0$, we obtain

$$\|\zeta\|_{\mathcal{B}(\overline{S_T})} \leq c \|\zeta(\cdot, 0)\|_{\mathcal{B}(\Gamma(0))}$$

for **any** smooth $\zeta: \overline{S_T} \rightarrow \mathbb{R}$ (obviously absurd!)

Zeroth Order Terms of Time Derivative and Laplacian

- ▶ $d(\cdot, t)$: signed distance from $\Gamma(t)$
- ▶ $H(\cdot, t)$: mean curvature of $\Gamma(t)$
- ▶ For $\eta: S_T \rightarrow \mathbb{R}$ and $y \in \Gamma(t)$, $|r| < \varepsilon/2$,

$$\bar{\eta}(x, t) = \eta(y, t), \quad x = y + r\nu(y, t) \in \Omega_\varepsilon(t)$$

- ▶ Then, for $(d^k \bar{\eta})(x, t) = d(x, t)^k \bar{\eta}(x, t)$ with $k = 0, 1, 2$,

$$\left\{ \begin{array}{l} \left\| \partial_t \bar{\eta} - \overline{\partial^\circ \eta} \right\|_{\mathcal{B}(Q_{\varepsilon, T})} \\ \left\| \Delta \bar{\eta} - \overline{\Delta_\Gamma \eta} \right\|_{\mathcal{B}(Q_{\varepsilon, T})} \\ \left\| \Delta(d\bar{\eta}) - \left(-\overline{H\eta} \right) \right\|_{\mathcal{B}(Q_{\varepsilon, T})} \\ \left\| \Delta(d^2 \bar{\eta}) - 2\bar{\eta} \right\|_{\mathcal{B}(Q_{\varepsilon, T})} \end{array} \right\} \leq c\varepsilon \|\eta\|_{\mathcal{B}^{2,1}(S_T)}$$