Bubble Assemblies in Binary/Ternary Systems with Long Range Interaction

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1 Background: Diverse Patterns and Block Copolymers

2 Binary Systems: Ohta-Kawasaki model

3 Ternary Systems: Ohta-Nakazawa model

Ongoing works

Diverse Patterns



- Top left: Disc assemblies. Vampire Plecostomus (Image Credit: PlanetCatfish.com);
- Top right: Disc assemblies. cross section of diblock copolymer in cylindrical phase (Image Credit: Peter R. Lewis);
- Bottom left: Lamellar patterns. Marbled Headstander (Image Credit: seriouslyfish.com)
- Bottom right: Core-shell assemblies. Blue Spotted Grouper (Image Credit: flickr.com)

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Block copolymers

- When two or more different monomers unite together to polymerize, their result is called a **copolymer**.
- Copolymers can be classified based on how the monomers are arranged along the chain. These include:
 - Alternating copolymers
 - Random copolymers
 - Block copolymers



- Block copolymers comprise two or more homopolymer subunits linked by covalent bonds.
- Block copolymers with two or three distinct blocks are called diblock copolymers and triblock copolymers, resepctively.



(Image Credit: Frank S. Bates and Glenn H. Fredrickson)

- Due to incompatibility between blocks, block copolymers undergo a phase separation; but becuase blocks are covalently bonded, they cannot demix macroscopically as water and oil. We call it microphase separation.
- Block copolymers are interesting because they can microphase separate to form periodic nanostructures. For instance, styrene-butadiene-styrene block copolymer is used for shoe soles and adhesives.
- More Commercial use: wine bottle stoppers, jelly candles, outdoor coverings for optical fibre cables, bitumen modifiers, or in artificial organ technology.

Block copolymers



(Image Credit: Frank S. Bates and Glenn H. Fredrickson)

$$E(\phi) = \int_{\Omega} \left[\frac{\epsilon}{2} |\nabla \phi|^2 + \frac{1}{\epsilon} W(\phi) \right] dx + \frac{\gamma}{2} \int_{\Omega} \left| (-\Delta)^{-\frac{1}{2}} \left(f(\phi) - \omega \right) \right|^2 dx.$$

- Ohta-Kawasaki theory (Ohta-Kawasaki, Macromolecules 1986).
- ϕ : the concentration of one of the two species
 - $\{\phi(x) = 1\}$, A-species rich region;
 - $\{\phi(x) = 0\}$, B-species rich region;
 - $\{0 < \phi(x) < 1\}$, transition layer;
 - $W(\phi) = 18\phi^2(\phi 1)^2;$
 - $\gamma,$ strength of long-range repulsion.

$$E(\phi) = \int_{\Omega} \left[\frac{\epsilon}{2} |\nabla \phi|^2 + \frac{1}{\epsilon} W(\phi) \right] dx + \frac{\gamma}{2} \int_{\Omega} \left| (-\Delta)^{-\frac{1}{2}} \left(f(\phi) - \omega \right) \right|^2 dx.$$

f(φ): an artificial term for the force localization
 f(φ) = 3φ² - 2φ³;

- $f(1) = 1, f(0) = 0, f(\phi)$ resembles ϕ as an indicator;
- f'(1) = f'(0) = 0, repulsive force is enforced near A-B interface.

Binary diffuse interface model: Ohta-Kawasaki theory

$$E(\phi) = \int_{\Omega} \left[\frac{\epsilon}{2} |\nabla \phi|^2 + \frac{1}{\epsilon} W(\phi) \right] dx + \frac{\gamma}{2} \int_{\Omega} \left| (-\Delta)^{-\frac{1}{2}} (f(\phi) - \omega) \right|^2 dx.$$

•
$$(-\Delta)^{-1} : \mathring{L}^2_{per}(\Omega) \to \mathring{H}^1_{per}(\Omega)$$

 $(-\Delta)^{-1}(f(\phi) - \omega) = v \iff -\Delta v = f(\phi) - \omega.$

• $(-\Delta)^{-\frac{1}{2}}$ is its positive square root

$$\int_{\Omega} \left| (-\Delta)^{-\frac{1}{2}} (f(\phi) - \omega) \right|^2 dx = \int_{\Omega} (-\Delta)^{-1} (f(\phi) - \omega) (f(\phi) - \omega) dx$$
$$= \int_{\Omega} v (-\Delta v) dx = \int_{\Omega} |\nabla v|^2 dx.$$

• Volume constraint: $\int_{\Omega} f(\phi) dx = \omega |\Omega|$

Gradient flow dynamics

• L² gradient flow dynamics with volume penalty: penalized Allen-Cahn-Ohta-Kawasaki dynamics (pACOK)

$$rac{\partial \phi}{\partial t} = \epsilon \Delta \phi - rac{1}{\epsilon} W'(\phi) - \gamma (-\Delta)^{-1} (f(\phi) - \omega) f'(\phi) \ - M \left(\int_{\Omega} f(\phi) d\mathbf{x} - \omega |\Omega| \right) f'(\phi).$$

 H⁻¹ gradient flow dynamics: Cahn-Hilliard-Ohta-Kawasaki dynamics (CHOK)

$$rac{\partial \phi}{\partial t} = \Delta \left[\left(-\epsilon \Delta \phi + rac{1}{\epsilon} W'(\phi)
ight) + \gamma (-\Delta)^{-1} (f(\phi) - \omega) f'(\phi)
ight].$$

- $f(\phi) = \phi$, IEQ method (Cheng, Yang and Shen, JCP 2017);
- f(φ) = φ, implicit midpoint spectral method (Benesova, Melcher and Suli, SINUM 2014);

Energy stable schemes

Convex splitting schemes

- Wang-Wang-Wise, DCDS-A, 2010;
- Shen-Wang-Wang-Wise, SINUM, 2012;
- Chen-Conde-Wang-Wang-Wise, JSC, 2012;
- Chen-Wang-Wang-Wise, JSC, 2014;
- Stabilized semi-implicit schemes
 - Xu-Tang, SINUM, 2006;
 - Li-Qiao-Tang, SINUM, 2016;
 - Ju-Li-Qiao-Zhang, Math. Comput. 2017;
 - Du-Ju-Li-Qiao, JCP, 2018;
- IEQ method
 - Ju-Zhao-Yang-Wang-Shen, 2016-2017;

Stabilized semi-implicit schemes for pACOK

Penalized Ohta-Kawasaki energy:

$$\begin{split} E[\phi] &= \int_{\Omega} \left[\frac{\epsilon}{2} |\nabla \phi|^2 + \frac{1}{\epsilon} W(\phi) \right] dx + \frac{\gamma}{2} \int_{\Omega} \left| (-\Delta)^{-\frac{1}{2}} \Big(f(\phi) - \omega \Big) \Big|^2 dx \\ &+ \frac{M}{2} \left(\int_{\Omega} f(\phi) dx - \omega |\Omega| \right)^2, \end{split}$$

•
$$E_I[\phi] = \int_{\Omega} \frac{\epsilon}{2} |\nabla \phi|^2 + \frac{\kappa}{2\epsilon} \phi^2 + \frac{\gamma}{2} \beta \left| (-\Delta)^{-\frac{1}{2}} (\phi - \omega) \right|^2 dx;$$

• $E_n[\phi] = E_I[\phi] - E[\phi];$

• Semi-discrete scheme:

$$\frac{\phi^{n+1}-\phi^n}{\tau}=-\frac{\delta E_l}{\delta \phi}(\phi^{n+1})+\frac{\delta E_n}{\delta \phi}(\phi^n).$$

Semi-discrete scheme:

$$\frac{\phi^{n+1}-\phi^n}{\tau}=-\frac{\delta E_l}{\delta \phi}(\phi^{n+1})+\frac{\delta E_n}{\delta \phi}(\phi^n).$$

Unconditional unique solvability: all eigenvalues of the following operator are positive

$$\left(\left(\frac{1}{\tau} + \frac{\kappa}{\epsilon}\right)I - \epsilon\Delta + \gamma\beta(-\Delta)^{-1}\right)\phi^{n+1} = F^n$$

Stabilized semi-implicit schemes for pACOK

Semi-discrete scheme:

$$\frac{\phi^{n+1}-\phi^n}{\tau}=-\frac{\delta E_c}{\delta \phi}(\phi^{n+1})+\frac{\delta E_e}{\delta \phi}(\phi^n).$$

• Unconditional energy stability:

$$E[\phi^{n+1}] \le E[\phi^n],$$

provided that

$$\begin{split} \kappa \geq \frac{L_W}{2} + \epsilon \Big(\frac{\gamma L_f}{2} \| (-\Delta)^{-1} \|_{\infty} \max\{\omega, 1-\omega\} \\ &+ \frac{M}{2} |\Omega| \left(L_p^2 + L_f \max\{\omega, 1-\omega\} \right) \Big); \\ \beta \geq \frac{L_p^2}{2}. \end{split}$$

- Quadratic and linear extensions of W and f, respectively;
- L_W, L_f are upper bounds of |W''|, |f''|;
- L_p is Lipschitz constant of f.

Spectral collocation approximation for space

•
$$\Omega = [-X,X) \times [-Y,Y) \subset \mathbb{R}^2;$$

N_x and N_y are two positive even integers, h_x = ^{2X}/_{N_x} and h_y = ^{2Y}/_{N_y};
Ω_h = Ω ∩ (h_xℤ ⊗ h_yℤ);

Index sets:

$$egin{aligned} & \mathcal{S}_h = \left\{ (i,j) \in \mathbb{Z}^2 | 1 \leq i \leq N_x, 1 \leq j \leq N_y
ight\}, \ & \hat{\mathcal{S}}_h = \left\{ (k,l) \in \mathbb{Z}^2 | -rac{N_x}{2} + 1 \leq k \leq rac{N_x}{2}, -rac{N_y}{2} + 1 \leq j \leq rac{N_y}{2}
ight\}. \end{aligned}$$

• periodic grid functions on Ω_h :

$$\mathcal{M}_h = \left\{ f: \Omega_h \to \Omega | f_{i+mN_x, j+nN_y} = f_{ij}, \forall (i,j) \in S_h, \forall (m,n) \in \mathbb{Z}^2 \right\}.$$

Discrete inner products and norms:

$$\langle f, g \rangle_h = h_x h_y \sum_{(i,j) \in S_h} f_{ij} g_{ij}, \|f\|_{h,L^2} = \sqrt{\langle f, f \rangle_h}, \|f\|_{h,L^\infty} = \max_{(i,j) \in S_h} |f_{ij}|;$$

$$\langle \mathbf{f}, \mathbf{g} \rangle_h = h_x h_y \sum_{(i,j) \in S_h} \left(f_{ij}^1 g_{ij}^1 + f_{ij}^2 g_{ij}^2 \right), \|\mathbf{f}\|_{h,L^2} = \sqrt{\langle \mathbf{f}, \mathbf{f} \rangle_h}.$$

Spectral collocation approximation for space

• 2D discrete Fourier transform (DFT):

$$\hat{f}_{kl} = \frac{1}{N_x N_y} \sum_{(i,j) \in S_h} f_{ij} \exp\left(-i\frac{k\pi}{X}x_i\right) \exp\left(-i\frac{l\pi}{Y}y_j\right), \quad (k,l) \in \hat{S}_h,$$

• 2D inverse DTF (iDFT) :

$$f_{ij} = \sum_{(k,l)\in \hat{S}_h} \hat{f}_{kl} \exp\left(i\frac{k\pi}{X}x_i\right) \exp\left(i\frac{l\pi}{Y}y_j\right), \quad (i,j)\in S_h.$$

• Let $\widehat{\mathcal{M}}_h = \{ Pf | f \in \mathcal{M}_h \}$ and define the operators \hat{D}_x, \hat{D}_y on $\widehat{\mathcal{M}}_h$ as

$$(\hat{D}_x\hat{f})_{kl} = \left(\frac{\mathrm{i}k\pi}{X}\right)\hat{f}_{kl}, \quad (\hat{D}_y\hat{f})_{kl} = \left(\frac{\mathrm{i}l\pi}{X}\right)\hat{f}_{kl}, \quad (k,l)\in\hat{S}_h,$$

• Fourier spectral approximations to the the spatial operators ∂_x , ∂_{xx} : $D_x = P^{-1}\hat{D}_x P$, $D_y = P^{-1}\hat{D}_y P$, $D_x^2 = P^{-1}\hat{D}_x^2 P$, $D_y^2 = P^{-1}\hat{D}_y^2 P$.

Spectral collocation approximation for space

• Discrete gradient, divergence and Laplace operators are given respectively by

$$\nabla_h f = (D_x f, D_y f)^T, \nabla_h \cdot \mathbf{f} = D_x f^1 + D_y f^2,$$

$$\Delta_h f = D_x^2 f + D_y^2 f = P^{-1} (\hat{D}_x^2 + \hat{D}_y^2) P f.$$

• Let $\mathring{\mathcal{M}}_h = \{f \in \mathcal{M}_h | \langle f, 1 \rangle_h = 0\}$ be the collections of all periodic grid functions with zero mean. Define $(-\Delta_h)^{-1} : \mathring{\mathcal{M}}_h \to \mathring{\mathcal{M}}_h$ as

$$(-\Delta_h)^{-1}f = u \iff -\Delta_h u = f.$$

In terms of DFT and iDFT, we define it as

$$(-\Delta_h)^{-1}f = -P^{-1}(\hat{D}_x^2 + \hat{D}_y^2)^{-1}Pf$$

= $-P^{-1} \begin{cases} \left[\left(\frac{k\pi}{X}\right)^2 + \left(\frac{l\pi}{Y}\right)^2 \right]^{-1} \hat{f}_{kl}, & (k,l) \neq (0,0) \\ 0, & (k,l) = (0,0) \end{cases}$

Uniform L^{∞} bound of $(-\Delta_h)^{-1}$

Lemma

For any functions $f \in \mathcal{M}_h$, we have

$$\|f\|_{h,L^{\infty}} \leq C_s \|f\|_{h,H^s}$$

provided s > d/2, d = 2, 3, where C_s is a constant only depending on s and independent of h.

• Discrete H^s norms for $f \in \mathcal{M}_h$:

$$\|f\|_{h,H^s}^2 = \sum_{(k,l)\in \hat{S}_h} \Big(1+(k^2+l^2)^s\Big)|\hat{f}_{kl}|^2.$$

• Taking s = 2, we can have an estimate on C_2 :

$$C_2^2 = \sum_{(k,l)\in\mathbb{Z}^2} rac{1}{1+(k^2+l^2)^2} \leq 1+4\cdotrac{\pi^2}{6}+rac{\pi^2}{2}.$$

Lemma

Let any $u, f \in \mathcal{M}_h$ be such that $-\Delta_h u = f$, then we have

$$\|u\|_{h,L^{\infty}} \le C_{\infty} \|f\|_{h,L^{\infty}},\tag{1}$$

where C_{∞} is independent of h. In other words, $\|(-\Delta_h)^{-1}\|_{h,L^{\infty}} \leq C_{\infty}$ is uniformly bounded.

•
$$||u||_{h,L^{\infty}} \le C_2 ||u||_{h,H^2} \le C_{\infty} ||f||_{h,L^{\infty}};$$

• $C_{\infty} = C_2 \sqrt{(1+C_p^4)|\Omega|};$

•
$$C_p \leq \frac{\max\{X,Y\}}{\pi}$$
.

Energy stability for full discrete schemes of pACOK

Find
$$\phi_h^{n+1} = (\phi_{ij}^{n+1}) \in \mathcal{M}_h$$
 such that

$$\frac{\phi_h^{n+1} - \phi_h^n}{\tau} = \epsilon \Delta_h \phi_h^{n+1} - \frac{\kappa_h}{\epsilon} \phi_h^{n+1} - \gamma \beta_h (-\Delta_h)^{-1} (\phi_h^{n+1} - \omega) + \frac{1}{\epsilon} \left[\kappa_h \phi_h^n - W'(\phi_h^n) \right] + \gamma \left[\beta_h (-\Delta_h)^{-1} (\phi_h^n - \omega) - (-\Delta_h)^{-1} (f(\phi_h^n) - \omega) f'(\phi_h^n) \right] - M \left[\langle f(\phi_h^n), 1 \rangle_h - \omega |\Omega| \right] f'(\phi_h^n).$$

• Unconditional unique solvability.

Energy stability for full discrete schemes of pACOK

Define a discrete analogy of the energy $E[\phi]$:

$$E_{h}[\phi_{h}] = \frac{\epsilon}{2} \|\nabla_{h}\phi_{h}\|_{h,L^{2}}^{2} + \frac{1}{\epsilon} \langle W(\phi_{h}), 1 \rangle_{h} + \frac{\gamma}{2} \|(-\Delta_{h})^{-\frac{1}{2}} (f(\phi_{h} - \omega))\|_{h,L^{2}}^{2} \\ + \frac{M}{2} \left(\langle f(\phi_{h}), 1 \rangle_{h} - \omega |\Omega| \right)^{2}.$$

Theorem

For any $\tau > 0$, the ϕ_h^{n+1} determined by the full discrete scheme satisfies: $E_h[\phi_h^{n+1}] \leq E_h[\phi_h^n],$

provided that the constants κ_h and β_h satisfy

$$\begin{split} \kappa_h &\geq \frac{L_W}{2} + \epsilon \Big(\frac{\gamma L_f}{2} \| (-\Delta_h)^{-1} \|_{h,\infty} \max\{\omega, 1-\omega\} \\ &+ \frac{M}{2} |\Omega| \left(L_p^2 + L_f \max\{\omega, 1-\omega\} \right) \Big); \quad \beta_h \geq \frac{L_p^2}{2}. \end{split}$$

Numerical experiments: binary system

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Numerical experiments: binary system

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Numerical experiments: binary system



Ternary diffuse interface model: Ohta-Nakazawa theory

$$\begin{split} E(\phi_1,\phi_2) &= \int_{\Omega} \left[\frac{\epsilon}{2} \left(|\nabla \phi_1|^2 + |\nabla \phi_2|^2 + \nabla \phi_1 \cdot \nabla \phi_2 \right) + \frac{1}{2\epsilon} W_T(\phi_1,\phi_2) \right] dx \\ &+ \sum_{i,j=1}^2 \frac{\gamma_{ij}}{2} \int_{\Omega} \left[\left(-\Delta \right)^{-\frac{1}{2}} \left(f(\phi_i) - \omega_i \right) \left(-\Delta \right)^{-\frac{1}{2}} \left(f(\phi_j) - \omega_j \right) \right] dx. \end{split}$$

- Ohta-Nakazawa theory for ABC-type copolymers (Nakazawa-Ohta, Macromolecules 1993).
- $\phi_1, \phi_2, 1 \phi_1 \phi_2$ label A, B, C rich regions, respectively.
- $W_T(\phi_1, \phi_2) := W(\phi_1) + W(\phi_2) + W(1 \phi_1 \phi_2).$
- Volume constraints:

$$\int_{\Omega} f(\phi_i) dx = \omega_i |\Omega|, \quad i = 1, 2.$$

• Symmetric $[\gamma_{ij}]_{2\times 2}$: long-range interaction strengths.

$$\begin{split} \frac{\partial \phi_i}{\partial t} &= \epsilon \Delta \phi_i + \frac{\epsilon}{2} \Delta \phi_j - \frac{1}{2\epsilon} \frac{\partial W_T}{\partial \phi_i} \\ &- \gamma_{ii} (-\Delta)^{-1} (f(\phi_i) - \omega_i) f'(\phi_i) \\ &- \gamma_{ij} (-\Delta)^{-1} (f(\phi_j) - \omega_j) f'(\phi_i) \\ &- M_i \left[\int_{\Omega} f(\phi_i) dx - \omega |\Omega| \right] f'(\phi_i), \quad i = 1, 2, \ j \neq i. \end{split}$$

Stabilized semi-implicit scheme for pACON

$$\begin{split} \frac{\phi_{1}^{n+1} - \phi_{1}^{n}}{\tau} &= \epsilon \Delta \phi_{1}^{n+1} + \frac{\epsilon}{2} \Delta \phi_{2}^{n} - \frac{\kappa_{1}}{2\epsilon} \phi_{1}^{n+1} - \frac{1}{2\epsilon} \left(\frac{\partial W_{T}}{\partial \phi_{1}} (\phi_{1}^{n}) - \kappa_{1} \phi_{1}^{n} \right) \\ &- \gamma_{11} \beta_{11} (-\Delta)^{-1} (\phi_{1}^{n+1} - \omega_{1}) - \gamma_{12} (-\Delta)^{-1} (f(\phi_{2}^{n}) - \omega_{2}) f'(\phi_{2}^{n}) \\ &- \gamma_{11} \left[(-\Delta)^{-1} (f(\phi_{1}^{n}) - \omega_{1}) f'(\phi_{1}^{n}) - \beta_{11} (-\Delta)^{-1} (\phi_{1}^{n} - \omega_{1}) \right] \right] \\ &- M_{1} \left[\int_{\Omega} f(\phi_{1}^{n}) dx - \omega_{1} |\Omega| \right] f'(\phi_{1}^{n}), \\ \frac{\phi_{2}^{n+1} - \phi_{2}^{n}}{\tau} &= \epsilon \Delta \phi_{2}^{n+1} + \frac{\epsilon}{2} \Delta \phi_{1}^{n+1} - \frac{\kappa_{2}}{2\epsilon} \phi_{2}^{n+1} - \frac{1}{2\epsilon} \left(\frac{\partial W_{T}}{\partial \phi_{2}} (\phi_{2}^{n}) - \kappa_{2} \phi_{2}^{n} \right) \\ &- \gamma_{22} \beta_{22} (-\Delta)^{-1} (\phi_{2}^{n+1} - \omega_{2}) - \gamma_{21} (-\Delta)^{-1} (f(\phi_{1}^{n+1}) - \omega_{1}) f'(\phi_{1}^{n+1}) \\ &- \gamma_{22} \left[(-\Delta)^{-1} (f(\phi_{2}^{n}) - \omega_{2}) - \beta_{22} (-\Delta)^{-1} (\phi_{2}^{n} - \omega_{2}) \right] \right] \\ &- M_{2} \left[\int_{\Omega} f(\phi_{2}^{n}) dx - \omega_{2} |\Omega| \right] f'(\phi_{2}^{n}), \end{split}$$

• $(\phi_1^n, \phi_2^n) \to (\phi_1^{n+1}, \phi_2^n) \to (\phi_1^{n+1}, \phi_2^{n+1});$ • $E[\phi_1^{n+1}, \phi_2^{n+1}] \le E[\phi_1^{n+1}, \phi_2^n] \le E[\phi_1^n, \phi_2^n]$ for properly chosen $\kappa_1, \kappa_2, \beta_{11}, \beta_{22}.$

Numerical experiments: ternary systems

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Numerical experiments: ternary systems

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Double bubble assemblies (small γ_{12})

The effect of $\gamma_{11} = \gamma_{22}$



Double bubble assemblies (small γ_{12})

Number of double bubbles obeys $\frac{2}{3}$ -law



Single bubble assemblies (large γ_{12})

Size of red/yellow bubbles is independent of their volume fraction. In this case, we take $\gamma_{11} = \gamma_{22}$.



Single bubble assemblies (large γ_{12})

Size of red/yellow bubbles depends on $\frac{\gamma_{11}}{\gamma_{22}}$ via $\frac{1}{3}$ -law.



When will double bubble assemblies appear?



Double bubble to single bubble assemblies: effect of γ_{12}



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Double bubble to single bubble assemblies: effect of γ_{12}



Aug 08, 2018 38 / 41

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A more general system of N + 1 constituents

$$\begin{split} & E^{N}[\phi_{1},\cdots,\phi_{N}] \\ &= \int_{\Omega} \frac{\epsilon}{2} \sum_{\substack{i,j=0\\i \leq j}}^{N} \nabla \phi_{i} \cdot \nabla \phi_{j} + \frac{1}{2\epsilon} \left[\sum_{i=1}^{N} W(\phi_{i}) + W\left(1 - \sum_{i=1}^{N} \phi_{i}\right) \right] dx \\ &+ \sum_{i,j=1}^{N} \frac{\gamma_{ij}}{2} \int_{\Omega} \left[(-\Delta)^{-\frac{1}{2}} \left(f(\phi_{i}) - \omega_{i} \right) (-\Delta)^{-\frac{1}{2}} \left(f(\phi_{j}) - \omega_{j} \right) \right] dx \end{split}$$

• Ternary system (N = 2): 3d simulations, new patterns;

• Quaternary system (N = 3): 2d and 3d simulations, new patterns.

- L^{∞} bound of ϕ^n for pACOK;
- Error estimates for the fully discrete schemes of pACOK;
- Higher order schemes and energy stabilities;
- etc.

Thank you!

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