

Two numerical algorithms for anisotropic curvature motions

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in collaboration with

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Outline

- Merriman-Bence-Osher scheme
- Chambolle's algorithm for Ahlmgren-Taylor-Wang's algorithm
- The use of signed distance function
- Linear heat equations

- Accurate and efficient (high order) geometric motions of an interface
- Crystalline curvature

Related Work

- Merriman-Bence-Osher, Ruuth-Merriman
- [Deckelnik-Dziuk-Elliott:Acta-Numerica], Rumpf, Nochetto, Lakkis, Heintz, Garcke, Kimura
- Level set methods:
- Phase-field methods: Kobayashi, ...
- Almgren-Taylor-Wang, Chambolle, Novaga, Paolini, Bellettini
- [Esedoglu-Ruuth-Tsai]
- [Oberman-Osher-Takei-Tsai]

Anisotropic MCF

- Almgren-Taylor-Wang's discrete time variational formulation:

$$\mathcal{E}(C) = \int_C \gamma(\hat{n}_C) ds$$

$$\min_f \mathcal{E}(f(C)) - \mathcal{E}(C) + \frac{1}{2h} \langle f, f \rangle$$

- Chambolle's formulation:

$$u^{n+1} = \arg \min_u \int \gamma(\nabla u) + \frac{1}{2\Delta t} \int (u - \text{dist}_{\{u^n=0\}})^2$$

Computationally nontrivial optimization due to nonlinearity.

Anisotropic MCF

- The level set method, with smooth anisotropy,

$$\frac{\partial u}{\partial t} = (\gamma + \gamma'') |\nabla u| \nabla \cdot \frac{\nabla u}{|\nabla u|}$$

- Difficult to generate efficient and accurate numerical schemes.
No good multigrid method.
- This equation is not suitable for crystalline curvature flow.

Merriman-Bence-Osher scheme

$$w^0 = \chi_\Omega \quad (\text{char. function})$$

- Step 1: diffuse

$$u_\tau = \Delta u, \quad 0 < \tau \leq \delta t$$
$$u(x, 0) = w^n$$

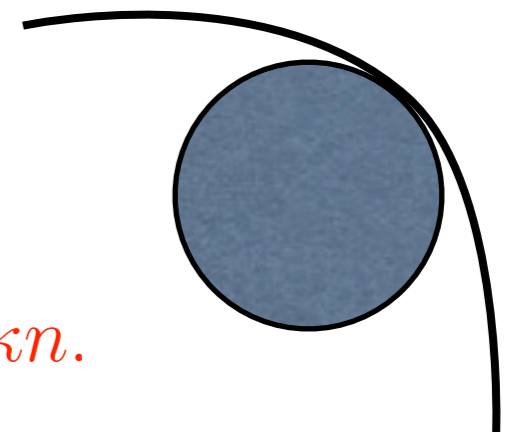
- Step 2: threshold

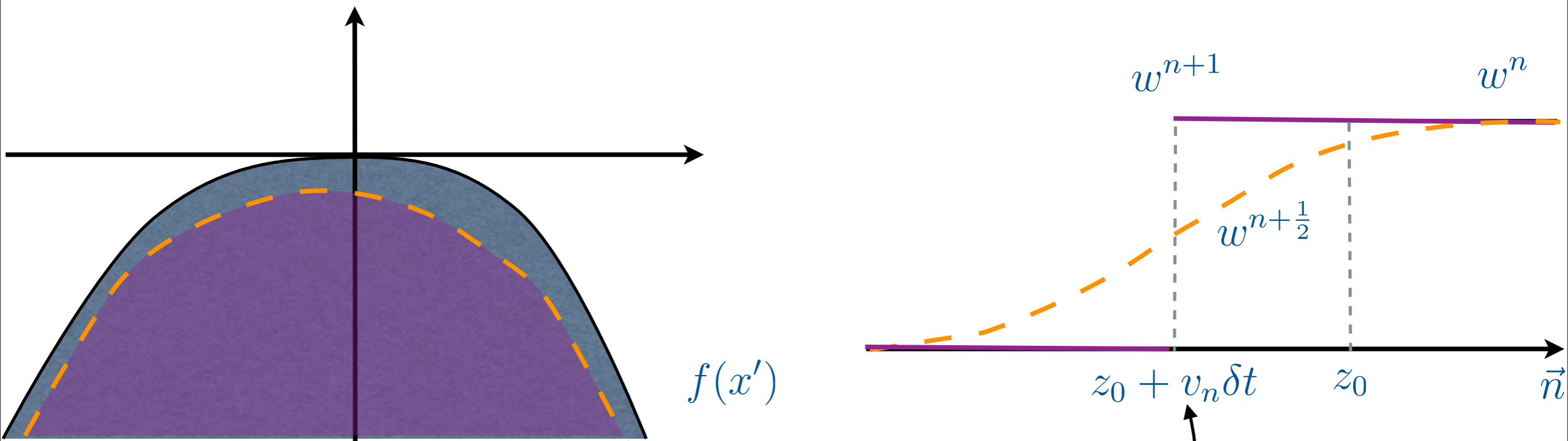
$$w^{n+1} = \chi_{\{u(\cdot, \delta t) \geq \frac{1}{2}\}}$$

- Iterate

In polar coordinates: $\Delta \sim \frac{1}{r} \partial_r + \partial_r^2$

In the limit, $\{u = \frac{1}{2}\}$ is moving by its curvature $- \kappa n$.





$f(x')$

$z_0 + v_n \delta t$

z_0

\vec{n}

w^{n+1}

w^n

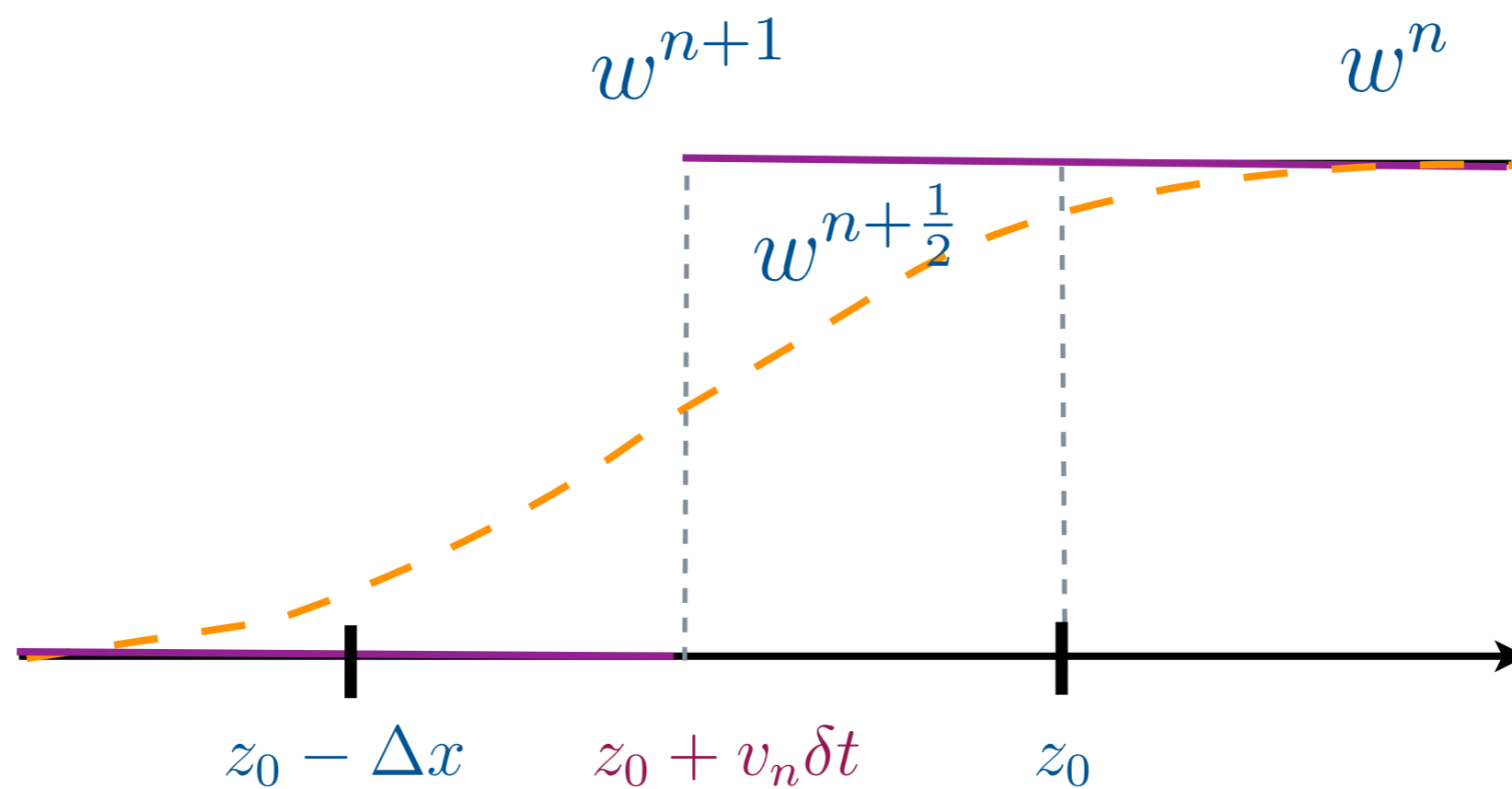
$w^{n+\frac{1}{2}}$

$$\left\{ w^{n+1} = \frac{1}{2} \right\} = \left\{ w^{n+\frac{1}{2}} = \frac{1}{2} \right\}$$

Converges to motion by mean curvature for $\partial\Omega(t)$

[Mascarenhas, Barles-Georgelin, Evans, Souganidis, Ishii]

Potential trapping on a grid



Non-stationary numerical solutions require: $\delta t > C_0 \Delta x$

How far can one go?

- Step 1: diffuse

$$w^{n+\frac{1}{2}} = G_{\delta t}[w^n]$$

Pro: optimal numerical solution.

- Step 2: threshold

$$w^{n+1} = \mathcal{T}[w^{n+\frac{1}{2}}]$$

Pros: simplicity and efficiency

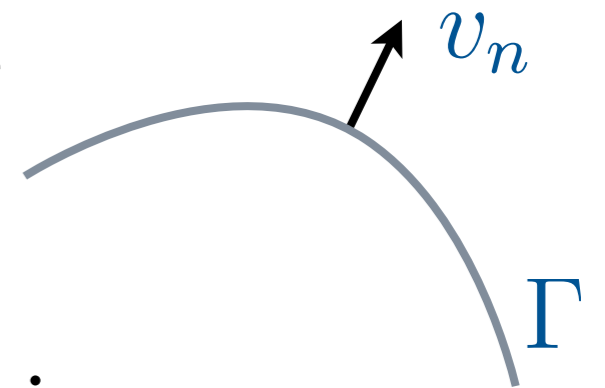
- Iterate

Pros: unconditional stable, efficiency.

Objectives

- Compute geometric motions of a curve

$$v_n = v_n(\vec{n}_\Gamma, \kappa_\Gamma, \dots)$$



- Construct minimizers of a class of energies

$$\min_{\Gamma} J[\Gamma]$$

- Simple, efficient, and robust algorithms

Some energies

- Curve length/total variation
- Mumford-Shah energy (and variants)
[Esedoglu-Tsai 2005]
- Elastic energy

Stability, efficiency, resolution and accuracy

- Algorithm stable for large time steps
- Efficiency in solving linear diffusion equation
- Diffusion kernels are wide: $G_{\sqrt{\delta t}}$ $\delta t = c_0 \Delta x$
(curves cannot be too close)
- Truncation error: $|y(t_n) - y_n| = \mathcal{O}(\delta t^{\frac{3}{2}})$
- Grid refinement strategy: [Ruuth]

Threshold dynamics/ Diffusion generated motion

Use signed distance functions.

- Step 1: diffuse $w^{n+\frac{1}{2}} = G_{\delta t}[w^n]$

- Step 2: threshold $w^{n+1} = \mathcal{T}[w^{n+\frac{1}{2}}]$

Threshold operator

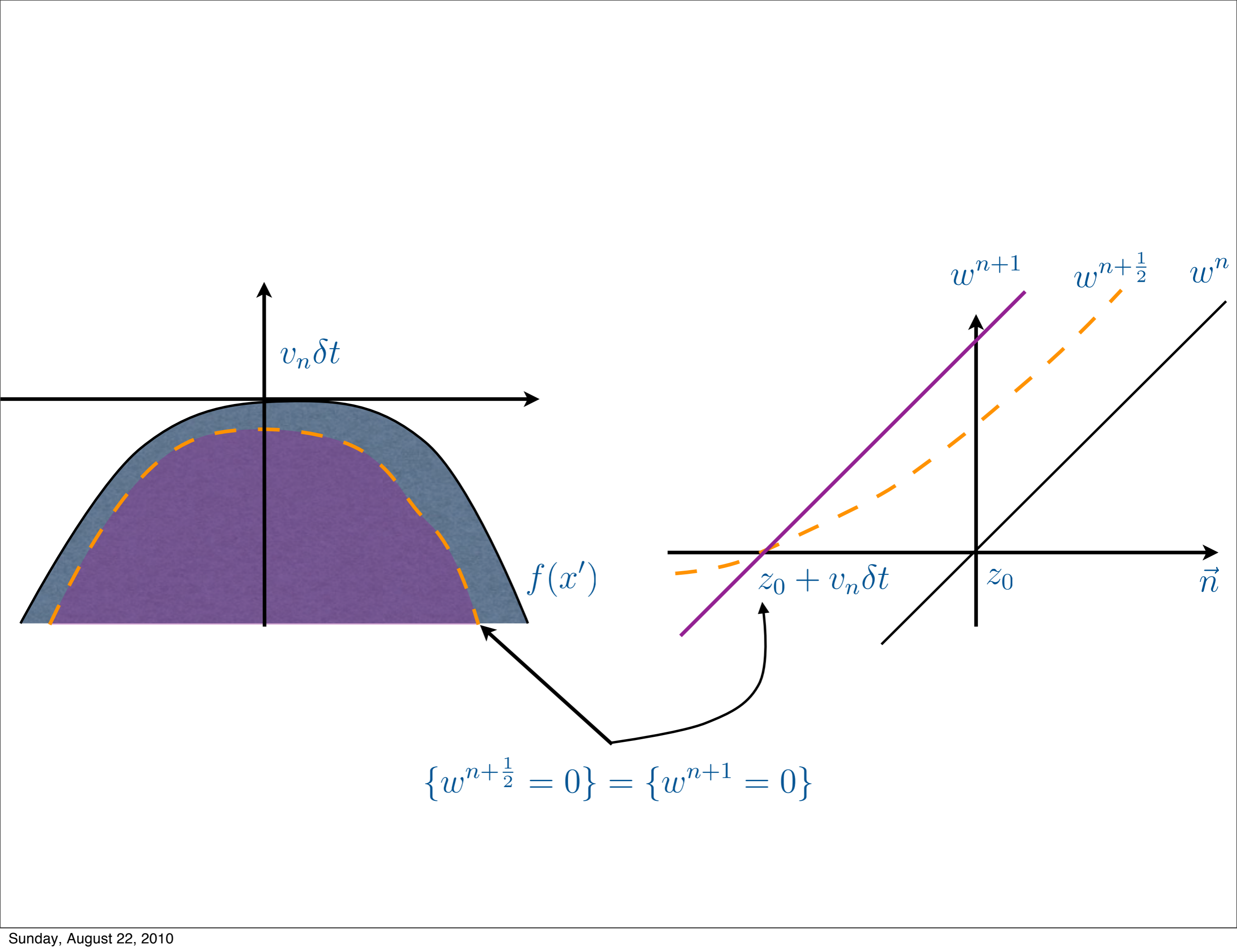


“redistancing”

- Iterate

No restriction on

$$\delta t > C_0 \Delta x$$



The set-up

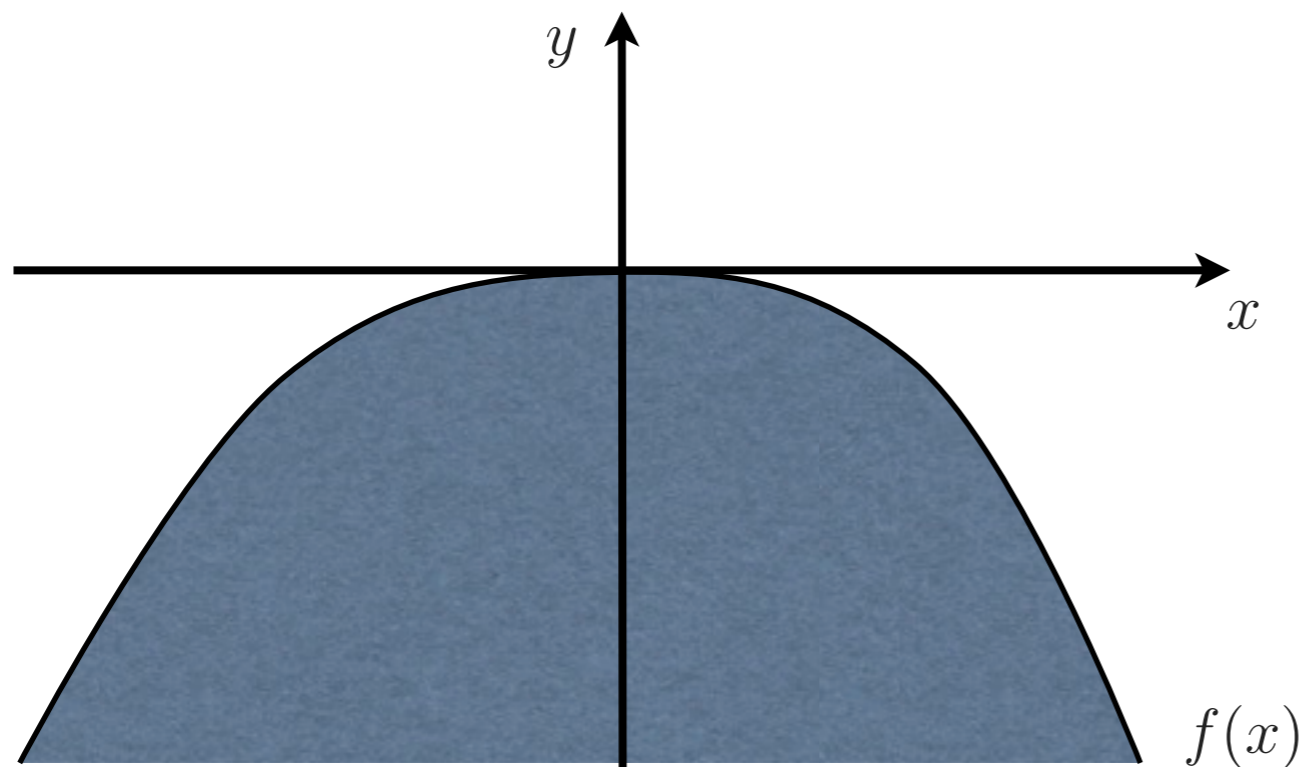
$$\Gamma = \{(x, f(x))\}$$

$$f(0) = f'(0) = 0, \text{ and } f''(0) = -\kappa(0).$$

$$|\nabla u(x, y)| = 1 \text{ such that } d(x, f(x)) = 0,$$

$$d(x, y) > 0 \quad \text{if} \quad y > f(x)$$

$$d(x, y) < 0 \quad \text{if} \quad y < f(x)$$



Asymptotics near the interface

$$|\nabla d| = 1$$

$$d(0, 0) = 0, \text{ and } d_y(0, 0) = 1, d_x(0, 0) = 0.$$

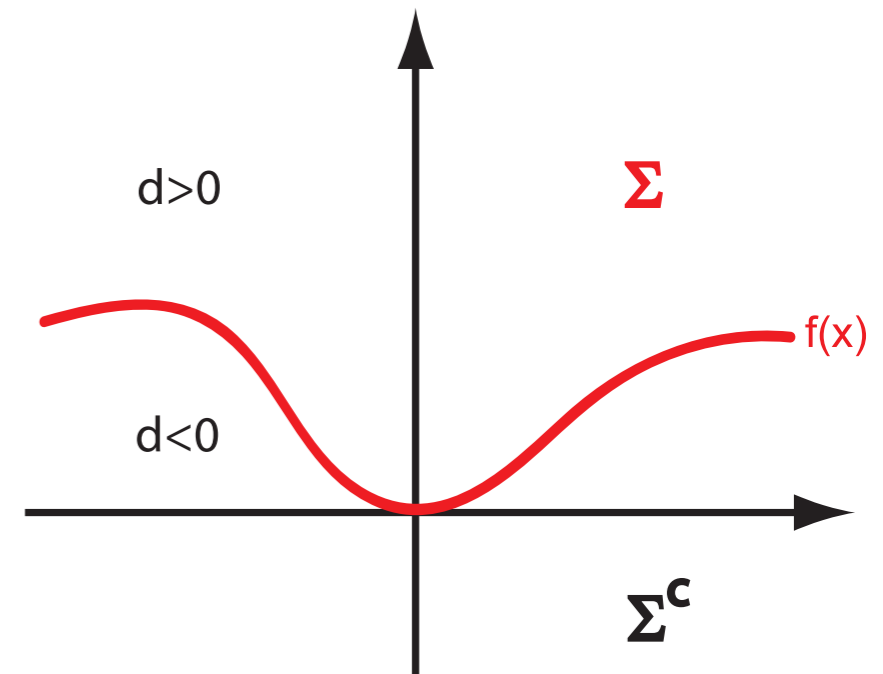
Lemma. For sufficiently small y ,

$$d_y(0, y) = 1$$

$$d_x(0, y) = 0$$

$$d_{yy}(0, y) = d_{yyy}(0, y) = d_{yyyy}(0, y) = 0.$$

$$d_{xy}(0, y) = d_{xyy}(0, y) = d_{xyyy}(0, y) = 0.$$



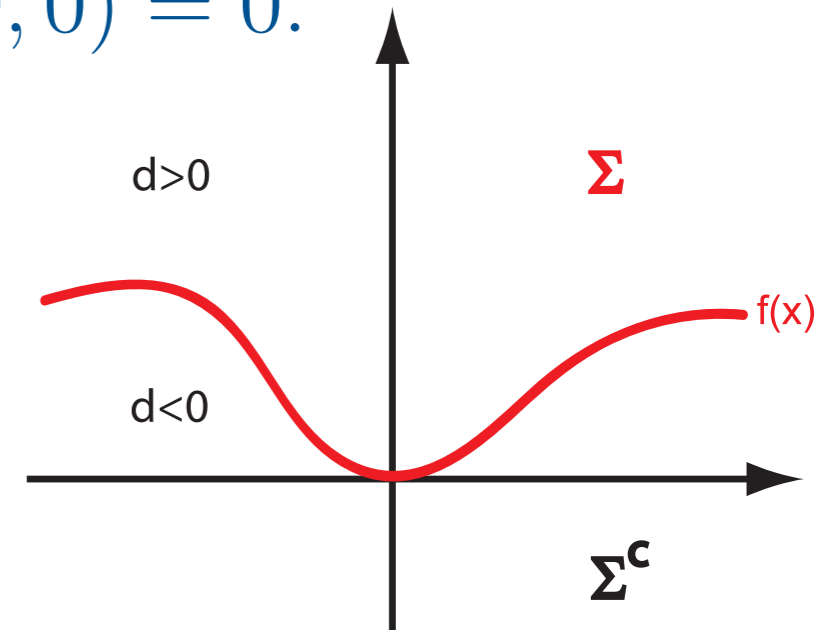
Asymptotics near the interface

$$|\nabla d| = 1$$

$$d(0, 0) = 0, \text{ and } d_y(0, 0) = 1, d_x(0, 0) = 0.$$

Theorem:

$$\begin{aligned} d(x, y) = & y + \frac{1}{2}\kappa x^2 \\ & + \frac{1}{6}(\kappa_x x^3 - 3\kappa^2 x^2 y) \\ & + \frac{1}{24}((\kappa_{xx} - 3\kappa^3)x^4 - 12\kappa\kappa_x x^3 y + 12\kappa^3 x^2 y^2) \\ & + \mathcal{O}(r^5). \end{aligned}$$



For $y = \mathcal{O}(\delta t)$

$$G_{\delta t} * d(0, y) = y + \kappa \delta t - \kappa^2 y \delta t + \frac{1}{2}(\kappa_{xx} + \kappa^3) \delta t^2 + \mathcal{O}(\delta t^3)$$

Curvature motion

For $y = \mathcal{O}(\delta t)$

$$G_{\delta t} * d(0, y) = y + \kappa \delta t - \kappa^2 y \delta t + \frac{1}{2}(\kappa_{xx} + \kappa^3) \delta t^2 + \mathcal{O}(\delta t^3)$$

Solve:

$$G_{\delta t} * d(0, y) = 0$$

\implies location of new zero level set

$$y = -\kappa \delta t + \kappa^2 y \delta t + \dots$$

Forward Euler in time

- Convolve (spatial discretization):

$$G_{\delta t} * d^n(0, y) = y + \kappa \delta t + \mathcal{O}(\delta t^2)$$

- Threshold:

$$d^{n+1} = \mathcal{T}[G_{\delta t} * d^n]$$

$$\{\mathcal{T}[u] = 0\} = \{u = 0\}$$

Improving the truncation error

$$G_t * d(0, y) = y + \kappa t - \kappa^2 y t + \frac{1}{2}(\kappa_{xx} + \kappa^3)t^2 + \mathcal{O}(t^3),$$

$$\tilde{G}_t * d := (2G_t - \frac{1}{2}G_{2t}) * d = \frac{3}{2}y + \kappa t + \kappa^2 y t + \mathcal{O}(t^3)$$

$$\begin{aligned} K_{\delta t}(0, y) &= \tilde{G}_{\delta t} * d - \frac{d}{\delta t}(\tilde{G}_{\delta t} * d - \frac{3}{2}d)^2 \\ &= \frac{3}{2}y + \kappa \delta t + \mathcal{O}(\delta t^3). \end{aligned}$$

Essential for building higher order accuracy in the evolution.

Higher order time stepping

Resolution	# time steps	Relative error (%)	Order
32 × 32	10	0.98	–
64 × 64	20	0.41	1.25
128 × 128	40	0.19	1.11
256 × 256	80	0.093	1.03
512 × 512	160	0.045	1.05

Resolution	# of time steps	Relative error (%)	Order
32 × 32	10	0.17	–
64 × 64	20	0.047	1.85
128 × 128	40	0.013	1.85
256 × 256	80	0.0033	1.98
512 × 512	160	0.00086	1.94

Results from shrinking a circle.

Curvature dependent motions

In a suitable coordinate system, near $d(0,0)=0$:

$$u(x, y) := K_{\delta t}[d] \quad s.t. \quad u(0, y) = y + f(\kappa)dt$$

interface $\{u=0\}$ moves by $f(\kappa)dt$

Use the expansion:

$$G_{\delta t} * d(0, y) = y + \kappa\delta t - \kappa^2 y\delta t + \frac{1}{2}(\kappa_{xx} + \kappa^3)\delta t^2 + \mathcal{O}(\delta t^3)$$

$$u := d + f\left(\frac{G_{M\delta t} * d - d}{M\delta t}\right)\delta t$$



$$\kappa + \mathcal{O}(\delta t)$$

Motion by $f(\mathbf{k})$

1. Form the function

$$A(\mathbf{x}) := d_j + (\delta t) f \left(\frac{1}{M(\delta t)} \left\{ G_{M(\delta t)} * d_j - d_j \right\} \right) \quad (83)$$

2. Construct distance function d_{j+1} by

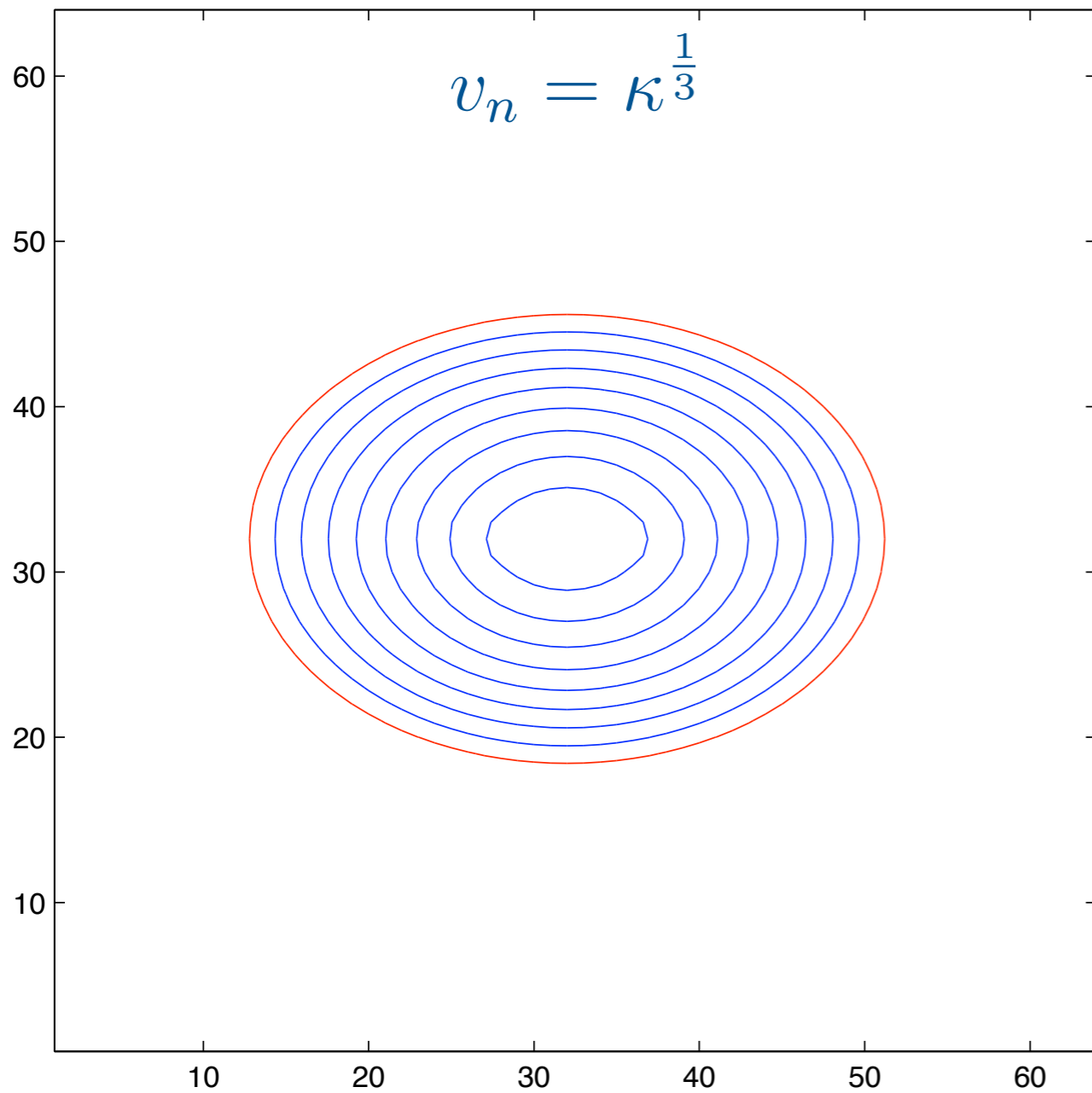
$$d_{j+1}(\mathbf{x}) = \mathbf{Redist}(A). \quad (84)$$

Proposition: f odd, increasing, and Lipschitz

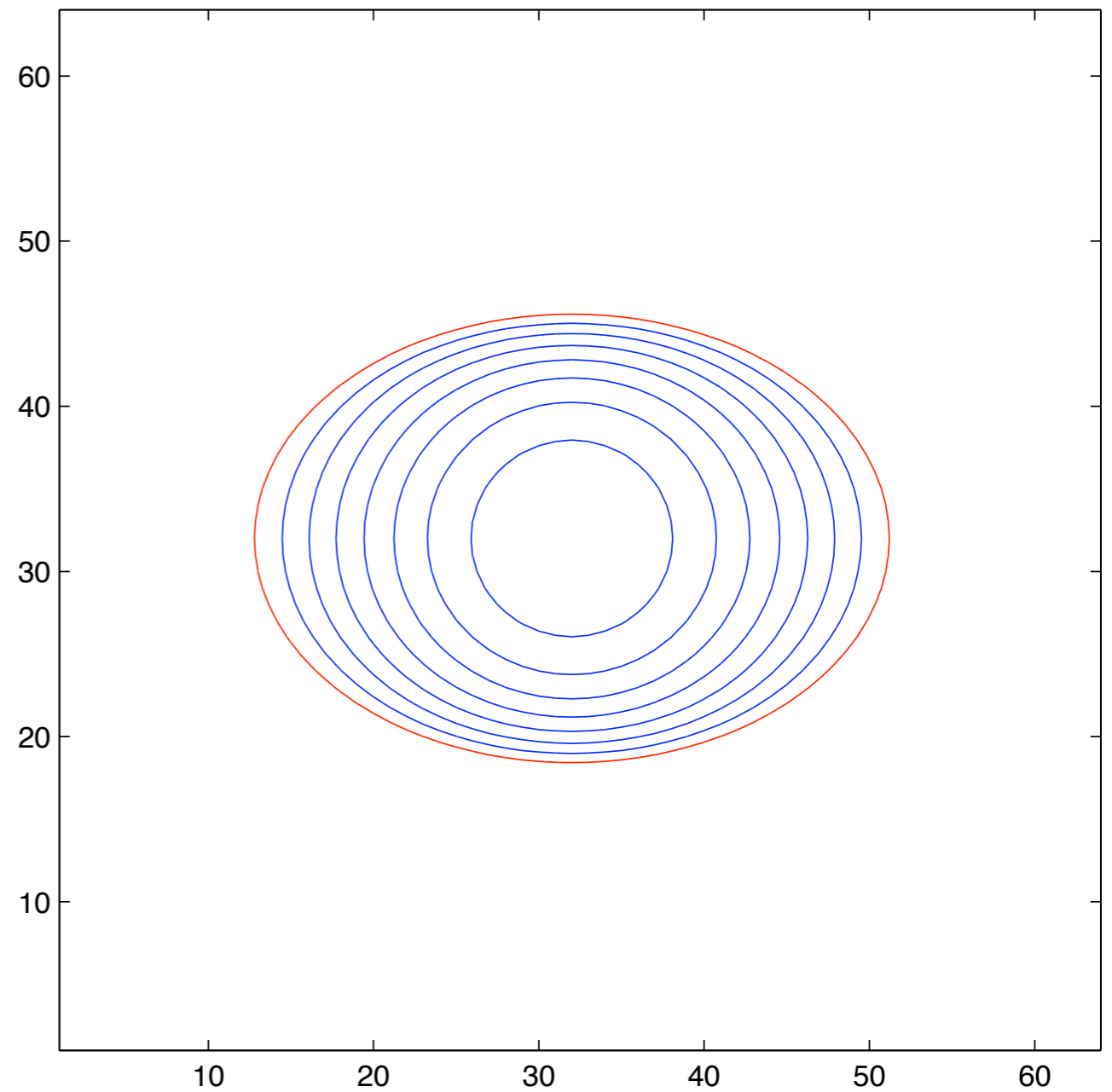
If $M \geq L_f$, then algorithm (83) and (84) is monotone for any choice of time step size $\delta t > 0$.

Affine curvature motion

Affine Invariant Motion by Curvature



Motion by Curvature



Notice the very coarse grid used in simulations.

Numerical convergence and accuracy

[Alvarez-Guichard-Lions-Morel]:

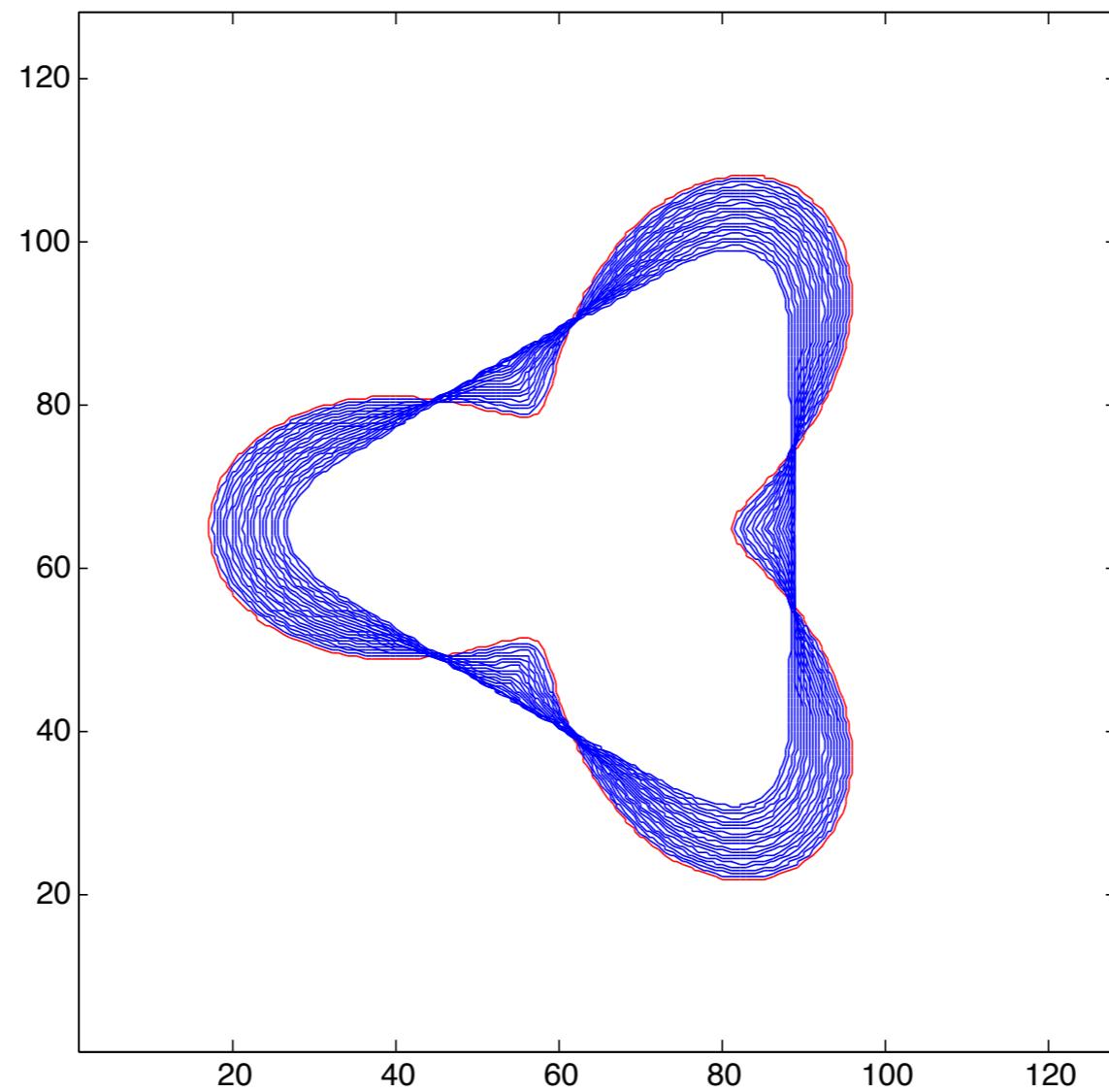
$$v_n = \kappa^{\frac{1}{3}}$$

Shrinking circle: $r(t) = \left(r_0^{4/3} - \frac{4}{3}t \right)^{\frac{3}{4}} .$

Refinement	s=1	2	4	8	16	32
Abs.err (1st order LTE)	1.5877e-3	7.6315e-4	3.4621e-4	1.6191e-4	7.5632e-5	3.3652e-5
Abs.err (2nd order LTE)	2.4445e-4	-2.7820e-4	-1.4523e-4	-6.0250e-5	-3.0562e-5	-1.8146e-5

Affine curvature motion

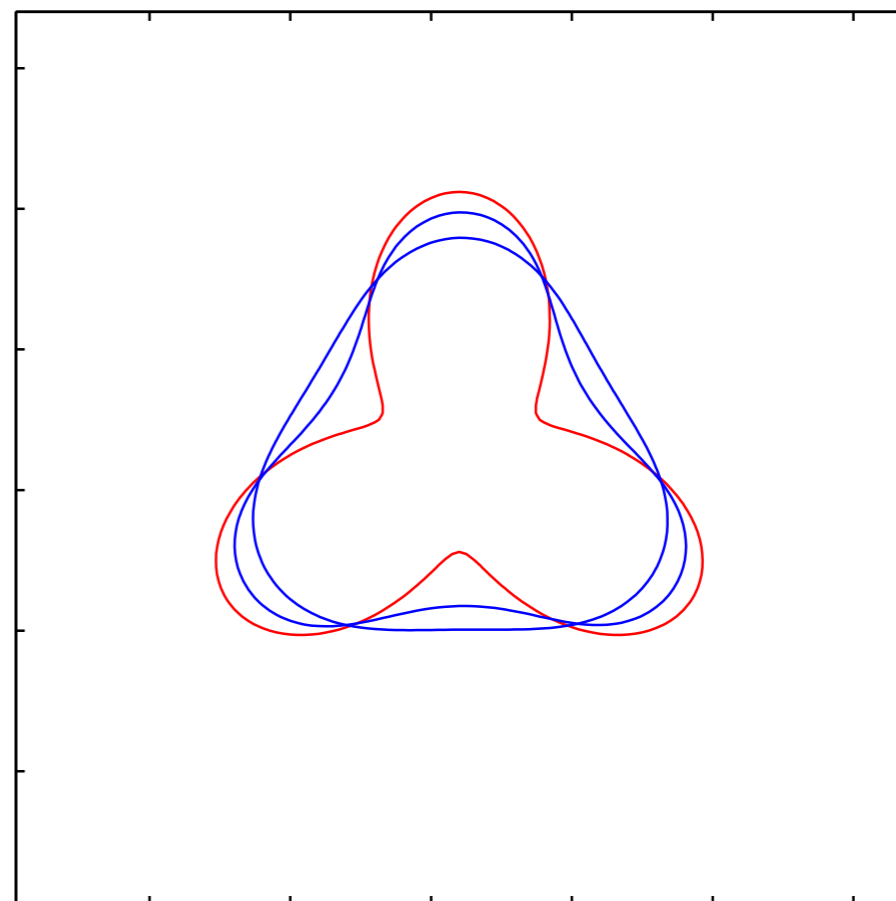
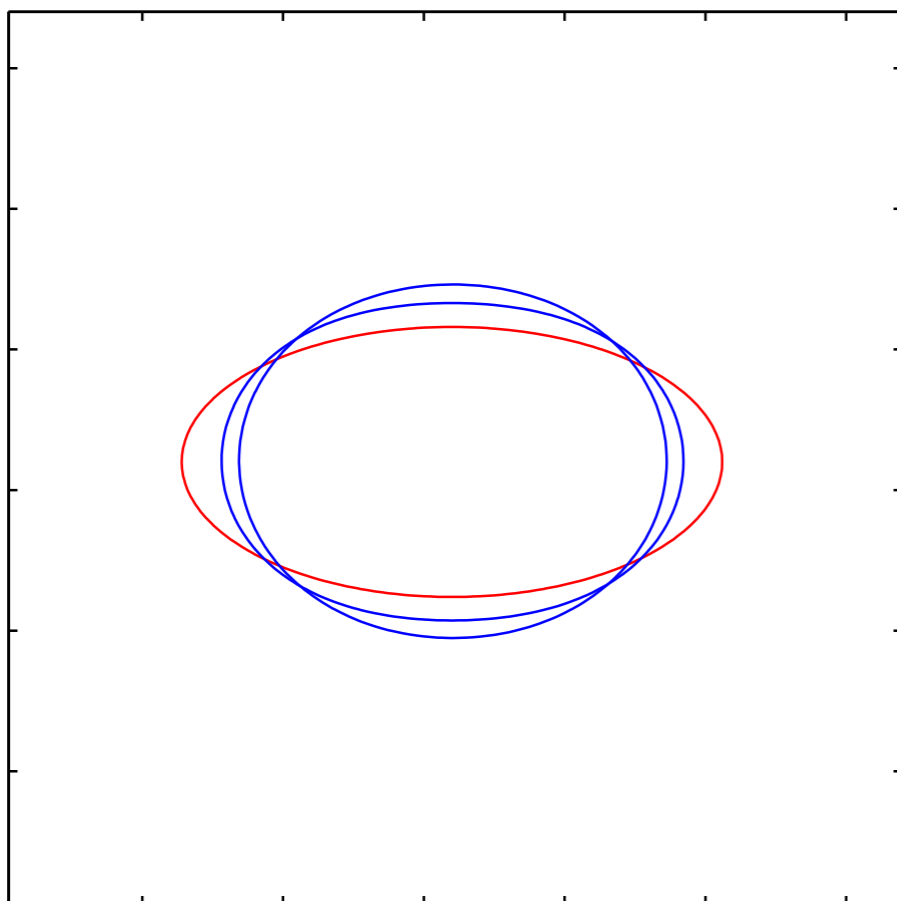
$$v_n = \kappa^{\frac{1}{3}}$$



Algorithm seems stable at inflection point

Surface diffusion

$$v_n = -\kappa_{xx}$$



Change in area at final time is around 4.25% with 4000 steps on a 128x128 grid.

A word on complexity

- NxN grid
- Diffusions: $\mathcal{O}(N)$ or $\mathcal{O}(N \log N)$
- **Highly accurate** redistancing: $\mathcal{O}(N)$ or $\mathcal{O}(N \log N)$
- Solution in $0 < t < T: T/\delta t$. $M = T/\delta t \implies \mathcal{O}(MN^3 \log N)$

Second word on complexity

- Total cost: $\mathcal{O}\left(\frac{T}{\delta t} \cdot N^3 \log N\right)$

- How small should δt be?

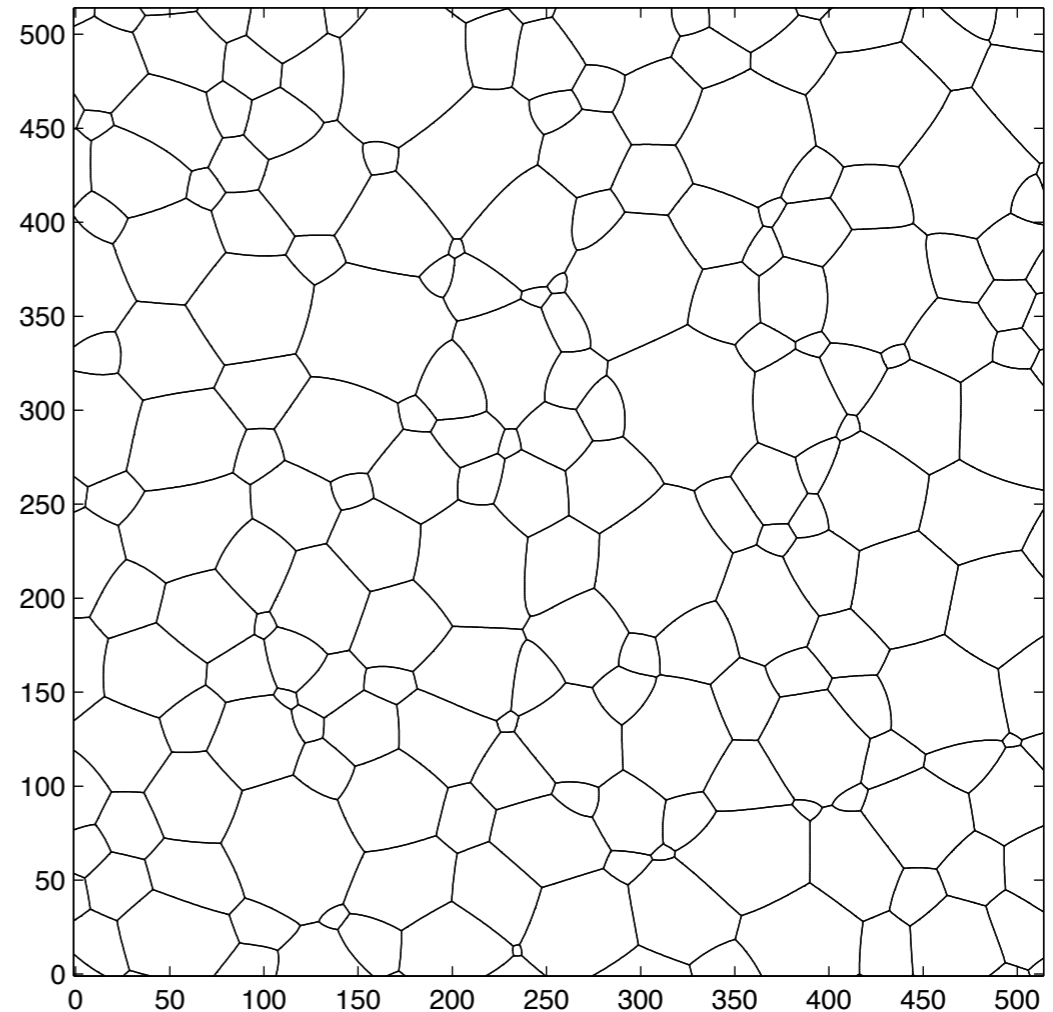
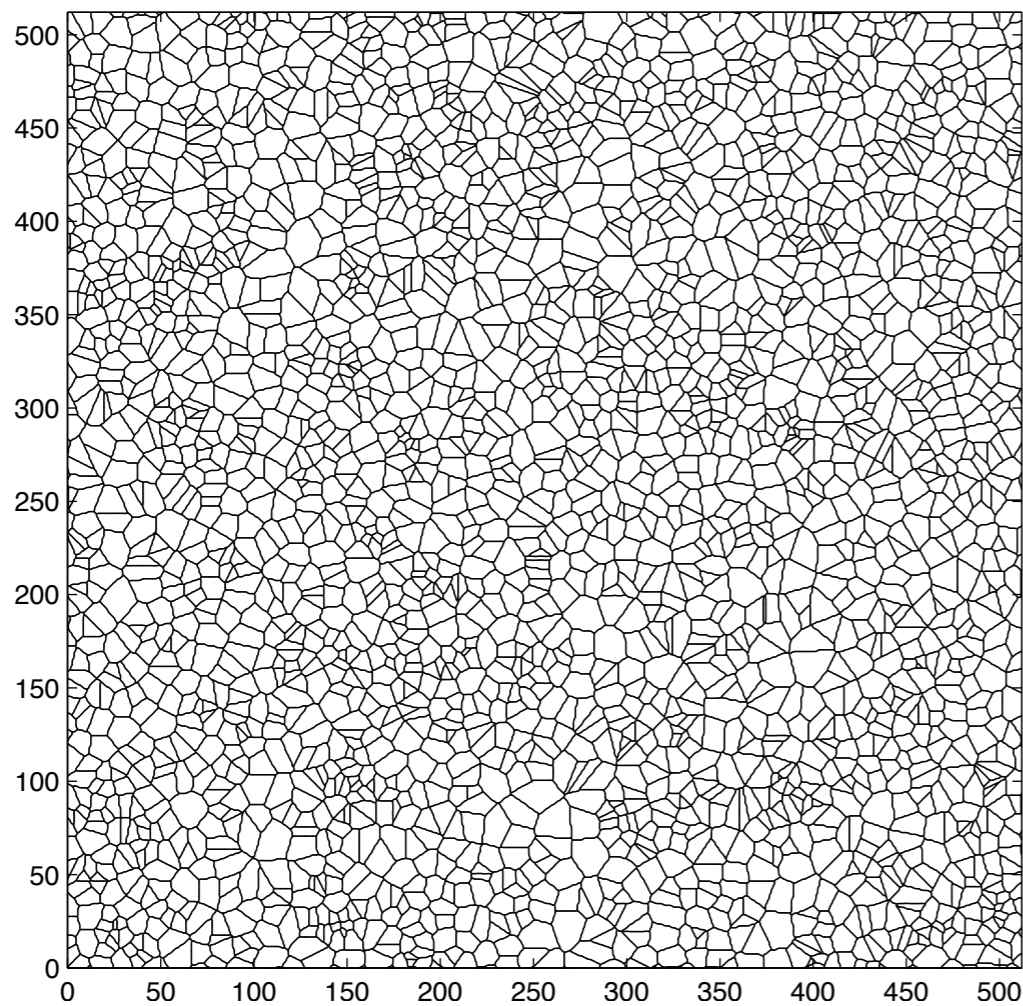
$$\text{Err} = \mathcal{O}(\delta t^2)$$

$$\text{Prescribed err} = \mathcal{O}(\Delta x^p) = \mathcal{O}(\delta t^2) \implies M = TN^{\frac{p}{2}}$$

- Explicit Willmore flow:

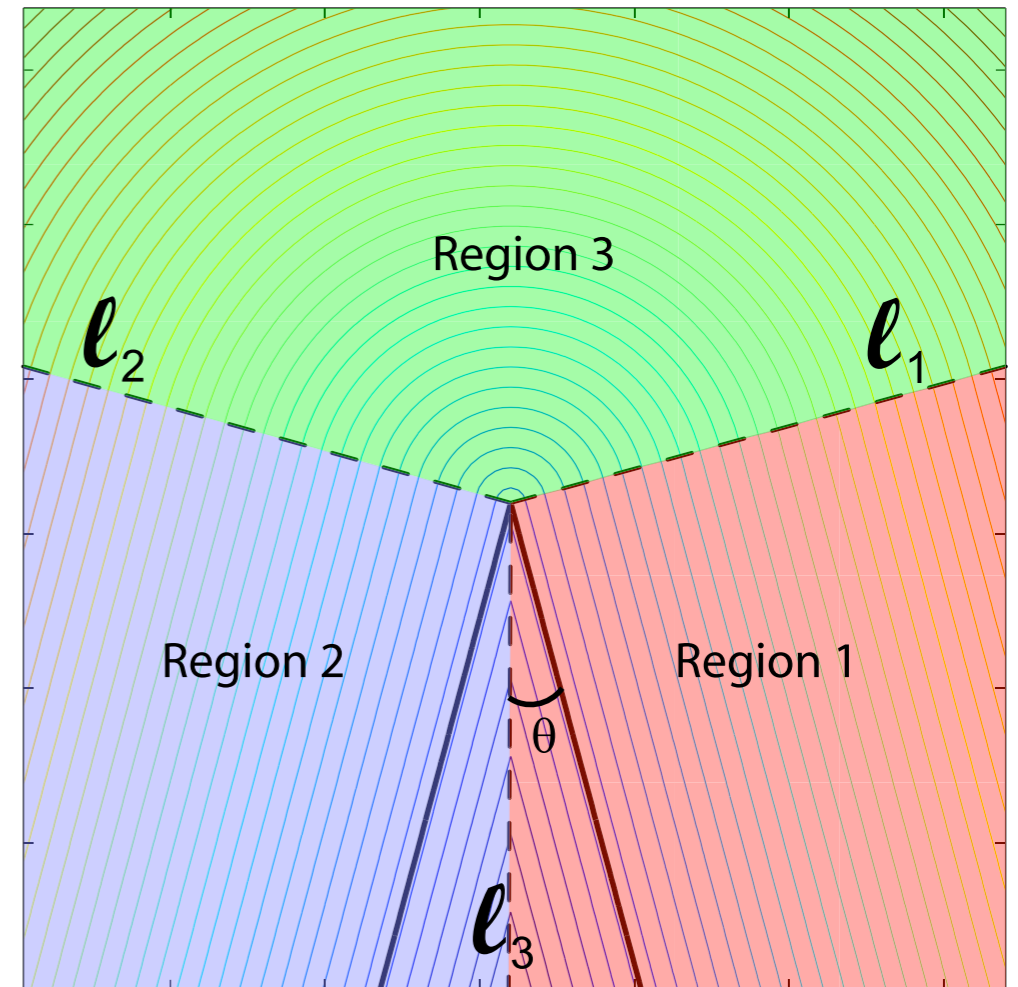
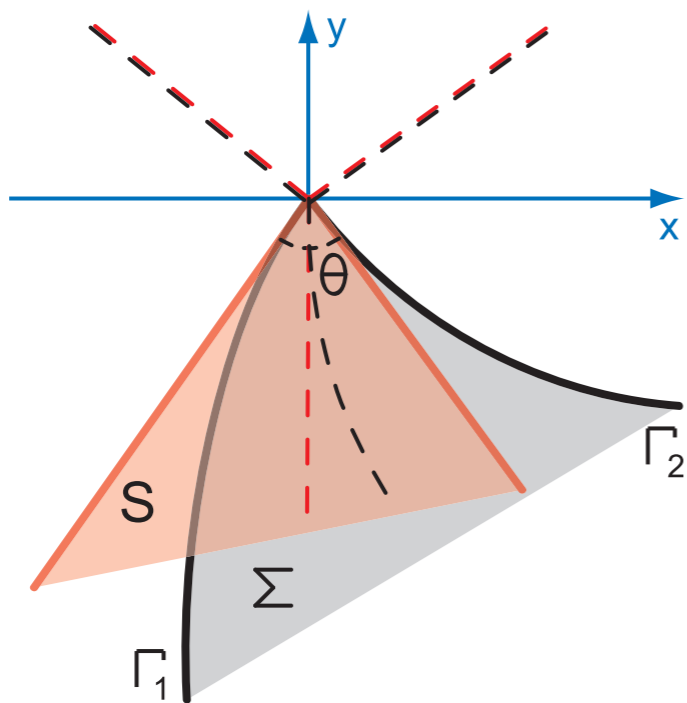
$$\Delta t \leq C_0 \Delta x^4 \implies \mathcal{O}(N^4 \cdot N^2)$$

Curvature motion of multiple junctions (ex: large scale coarse graining)



[Elsley, Esedoglu, Smereka, 2009]

The distance function to a corner



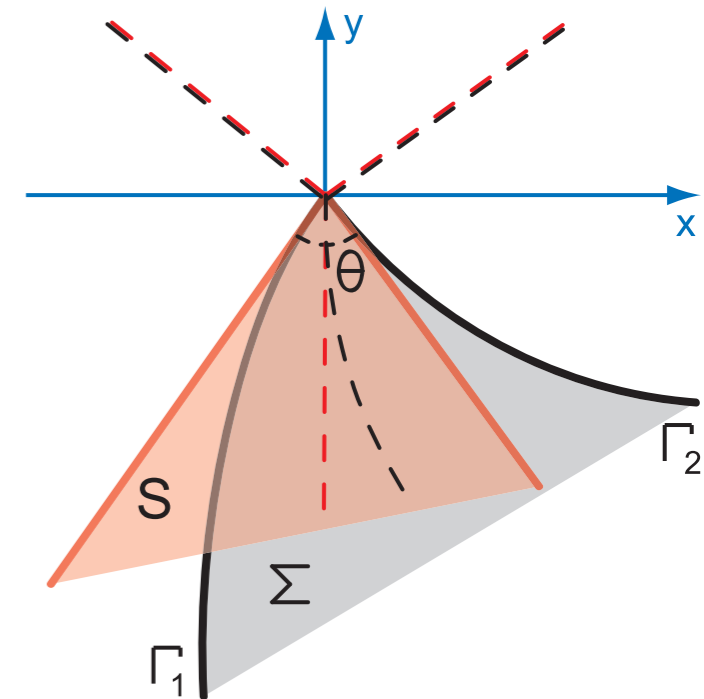
Two C^2 curves meeting at the origin.

Approx. the signed distance function by that of a sector.

$$|d(\mathbf{x}) - \tilde{d}(\mathbf{x})| = \mathcal{O}(|\mathbf{x}|^2) \quad \text{as } \mathbf{x} \longrightarrow \mathbf{0}.$$

Approximation of corners

$$\begin{aligned}
 |d * G_t(\mathbf{0}) - \tilde{d} * G_t(\mathbf{0})| &\leq \int_{\mathbb{R}^2} |(d - \tilde{d})(-\mathbf{x})| G_t(\mathbf{x}) d\mathbf{x} \\
 &\leq \int_{\mathbb{R}^2} O(|\mathbf{x}|^2) G_t(\mathbf{x}) d\mathbf{x} \\
 &= O(t) \text{ as } t \rightarrow 0.
 \end{aligned}$$



$$\begin{aligned}
 \left| \frac{\partial}{\partial x_j} (d * G_t)(\mathbf{0}) - \frac{\partial}{\partial x_j} (\tilde{d} * G_t)(\mathbf{0}) \right| &= \left| (d * \partial_{x_j} G_t)(\mathbf{0}) - (\tilde{d} * \partial_{x_j} G_t)(\mathbf{0}) \right| \\
 &\leq \int_{\mathbb{R}^2} O(|\mathbf{x}|^2) |\partial_{x_j} G_t| d\mathbf{x} \\
 &= O(\sqrt{t}) \text{ as } t \rightarrow 0.
 \end{aligned}$$

$$\left| \frac{\partial^2}{\partial x_i \partial x_j} (d * G_t)(0, 0) - \frac{\partial^2}{\partial x_i \partial x_j} (\tilde{d} * G_t)(0, 0) \right| = \mathcal{O}(1)$$

Expansion near a corner

$$\int_{\mathbb{R}^2} d(x', y') G_t(x - x', y - y') dx' dy'$$

$$= \frac{\sqrt{t}}{\pi} \left(\theta - \frac{\pi}{2} - \cos \theta + C_1(t) \right)$$

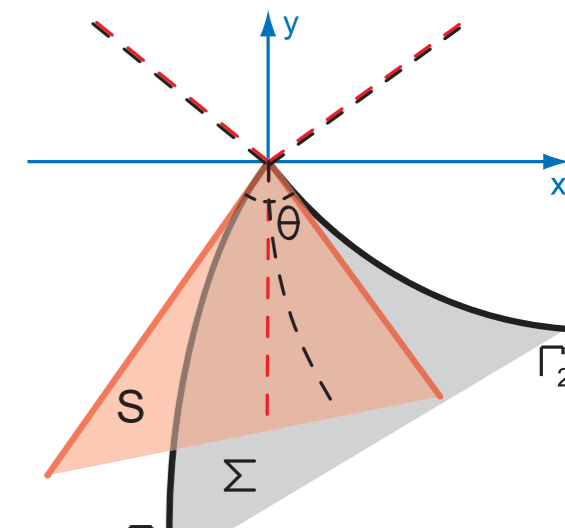
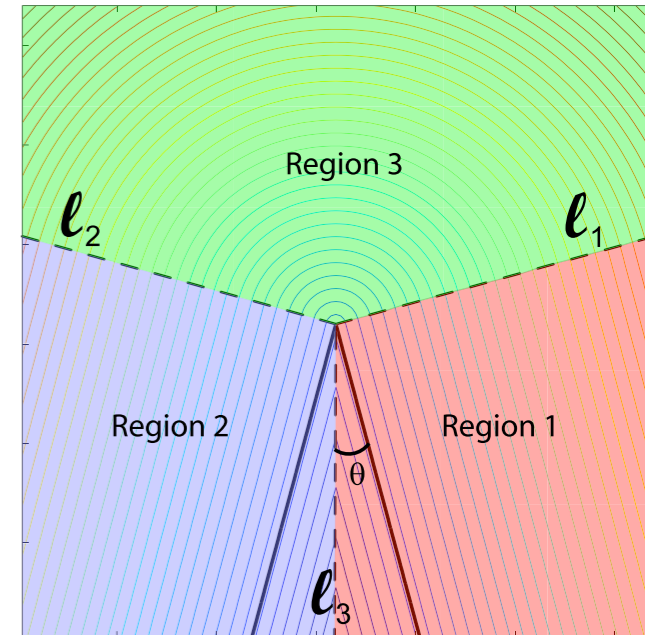
$$+ C_2(t) x$$

$$+ \frac{1}{2\pi} \left(4 \cos^3 \theta - \pi \sin \theta - 2\theta \sin \theta - 6 \cos \theta + C_3(t) \right) y$$

$$+ \frac{1}{\sqrt{t}} \frac{1}{16\sqrt{\pi}} \left(2\theta - 4 \cos \theta - \sin 2\theta - \pi + C_3(t) \right) x^2$$

$$+ \frac{1}{\sqrt{t}} \frac{1}{16\sqrt{\pi}} \left(\sin 2\theta + 2\theta - \pi + C_4(t) \right) y^2$$

$$+ \frac{1}{\sqrt{t}} C_5(t) xy + H.O.T.$$



The coefficients $C_j(t)$ satisfy $C_j(t) = O(\sqrt{t})$ as $t \rightarrow 0^+$.

Algorithm for multiple junctions

1. Form the convolutions

$$L_j^k := K_{\delta t} * d_j^k \quad (92)$$

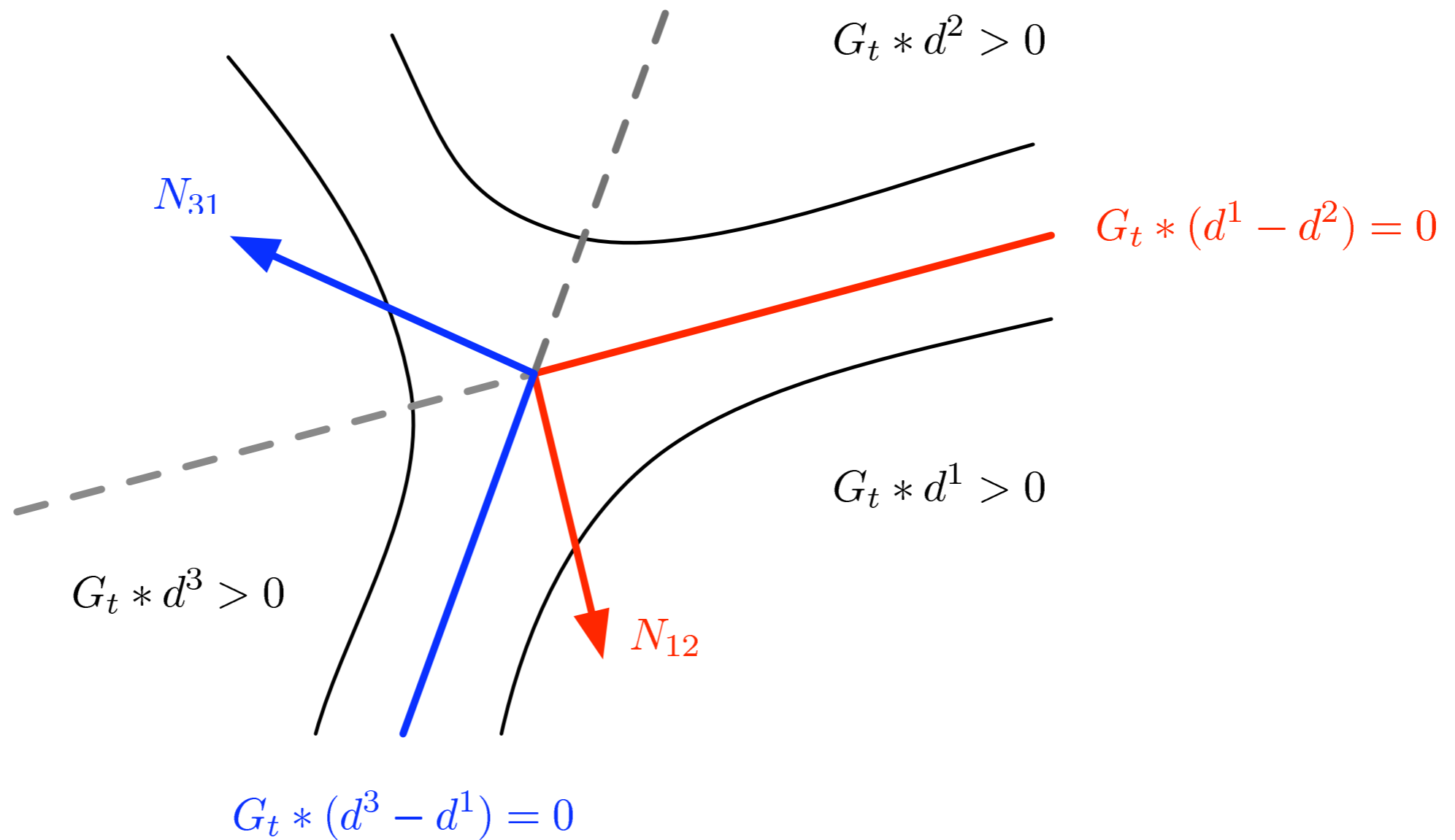
for $k = 1, \dots, m$ where K_t is one of the kernels:

$$K_t = G_t \text{ or } K_t = \frac{1}{3} \left(4G_{\frac{3}{2}t} - G_{3t} \right).$$

2. Construct the signed distance functions d_{j+1}^k for $k = 1, \dots, m$ according to

$$d_{j+1}^k = \mathbf{Redist} \left(L_j^k - \max \{ L_j^\ell : \ell \neq k \} \right). \quad (93)$$

Phase re-assignment



[Baldo, Bronsard et al, Osher et al.]

Where does the junction go?

Phase reassignment: $d^1 \longleftarrow d^1 * G_t - \max(d^2 * G_t, d^3 * G_t)$

$$\begin{aligned}
 (d^1 * G_t - d^2 * G_2) (0, y) &= (A(\theta_1) - A(\theta_2)) \sqrt{t} \\
 &+ (B(\theta_1) - \cos(\theta_1 + \theta_2) B(\theta_2)) y \\
 &+ \frac{1}{\sqrt{t}} (Q(\theta_1) - Q(\theta_2)) y^2 \\
 &+ \mathcal{O}(t)
 \end{aligned}$$

New interface location along y-axis:

$$\theta_1 \neq \theta_2 : y^2 + b\sqrt{t} y + a t = 0 \quad y \simeq C_0 \sqrt{t} = \left(C_0 \frac{1}{\sqrt{t}} \right) t$$

v
↓

Where does the junction go?

New triple junction location:

$$(d^1 * G_t)(x_*, y_*) = (d^2 * G_t)(x_*, y_*) = (d^3 * G_t)(x_*, y_*)$$

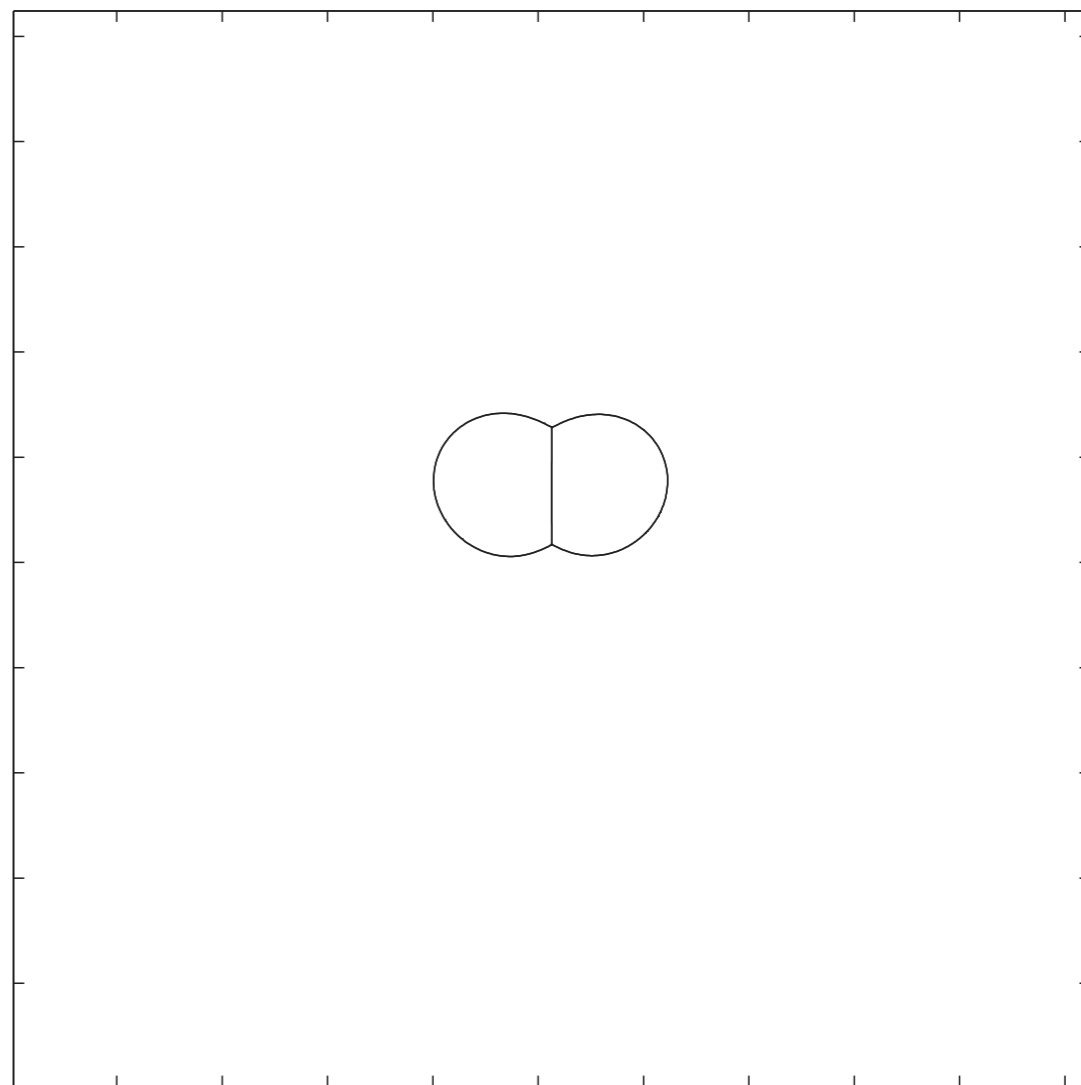
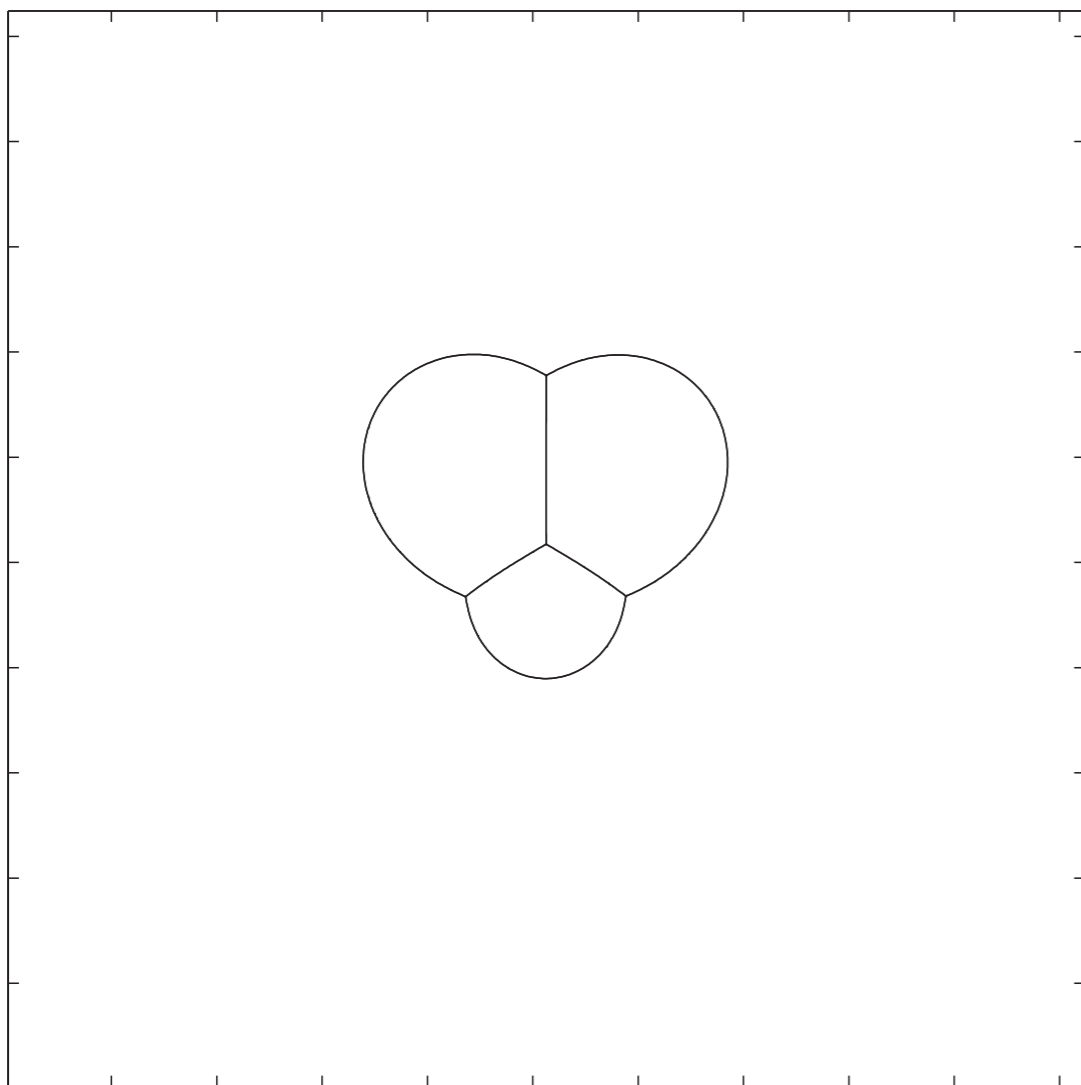
Near the 'Mercedes' angle:

$$\begin{aligned} x_* &= -\frac{\sqrt{3}}{3} \frac{A'(\frac{\pi}{3})}{B(\frac{\pi}{3})} \sqrt{t} (2\theta_2 + \theta_1 - \pi) + \text{H.O.T.} \\ &= \frac{2(3 + 2\sqrt{3})}{5(3 + \pi\sqrt{3})} \sqrt{t} (2\theta_2 + \theta_1 - \pi) + \text{H.O.T.} \end{aligned}$$

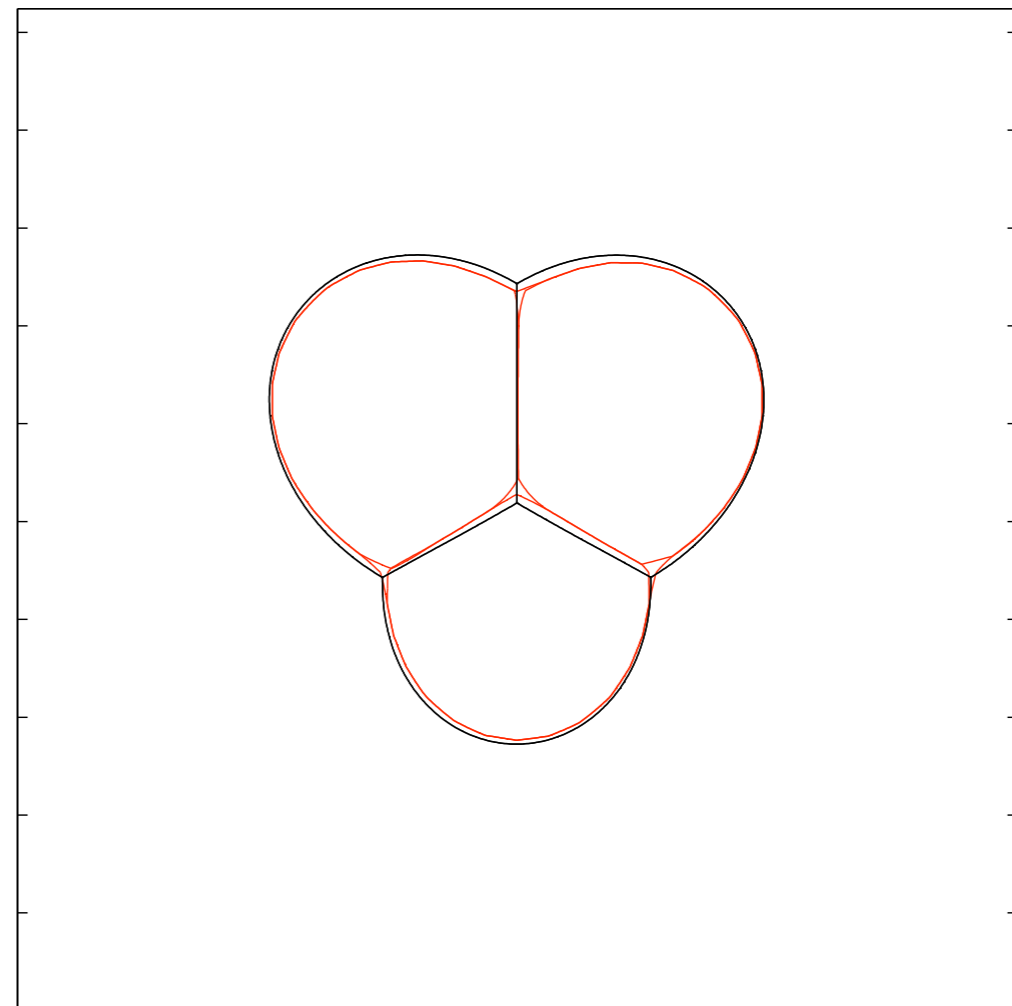
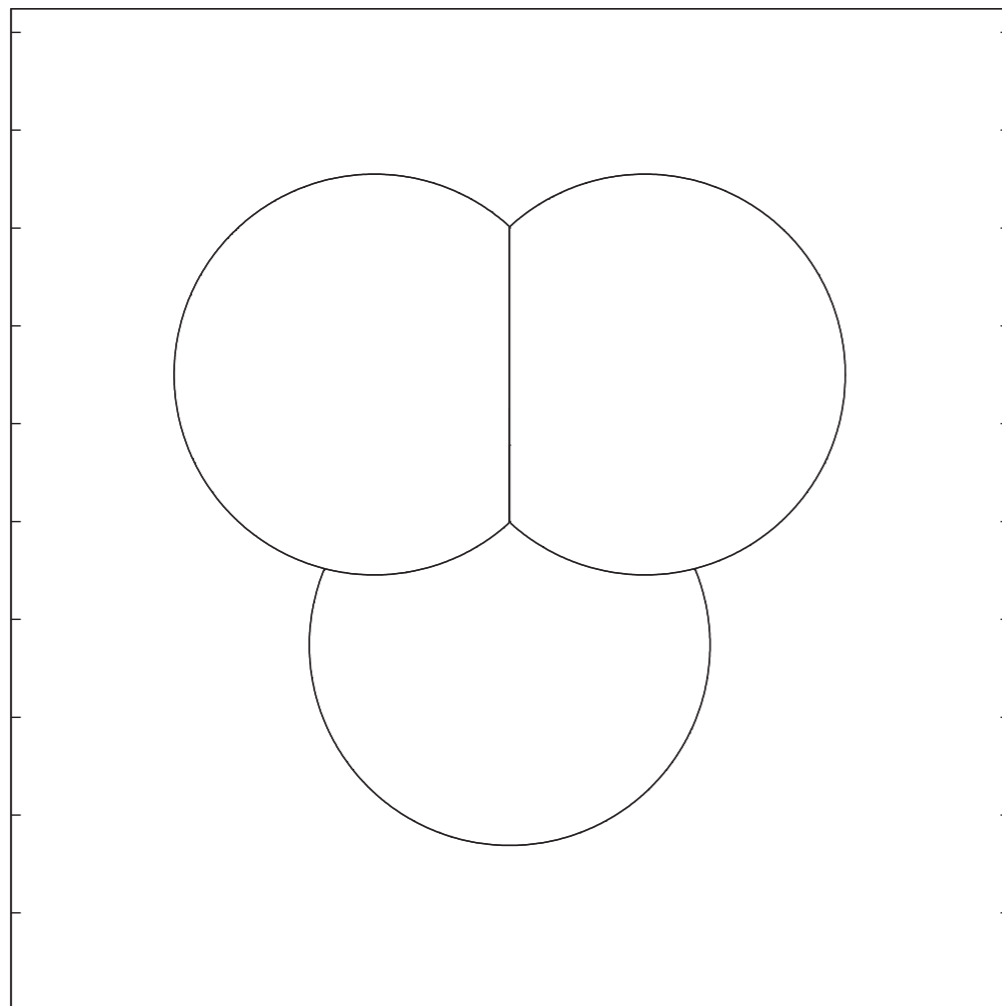
$$\begin{aligned} y_* &= -\frac{A'(\frac{\pi}{3})}{B(\frac{\pi}{3})} \sqrt{t} \left(\theta_1 - \frac{\pi}{3} \right) + \text{H.O.T.} \\ &= \frac{6(2 + \sqrt{3})}{5(3 + \pi\sqrt{3})} \sqrt{t} \left(\theta_1 - \frac{\pi}{3} \right) + \text{H.O.T.} \end{aligned}$$



Topological changes



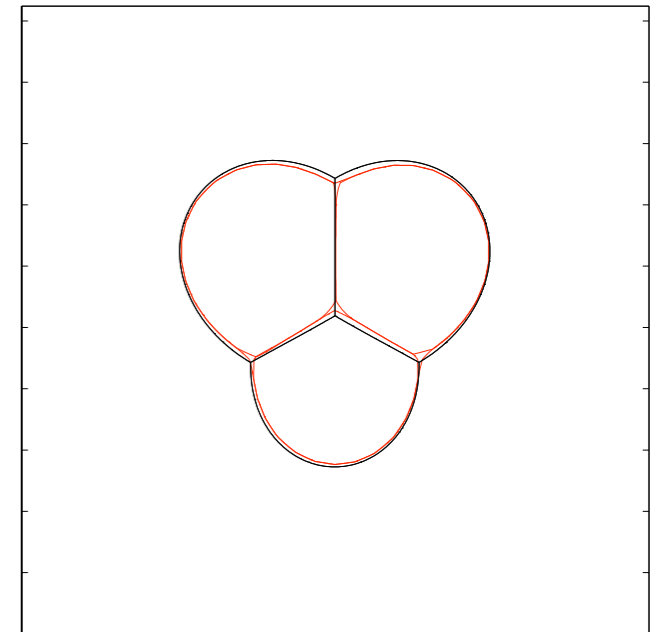
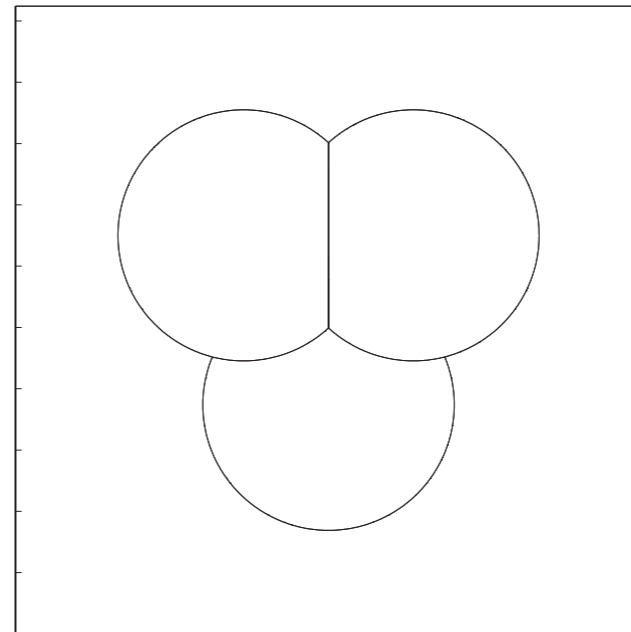
Good resolution on coarse grids



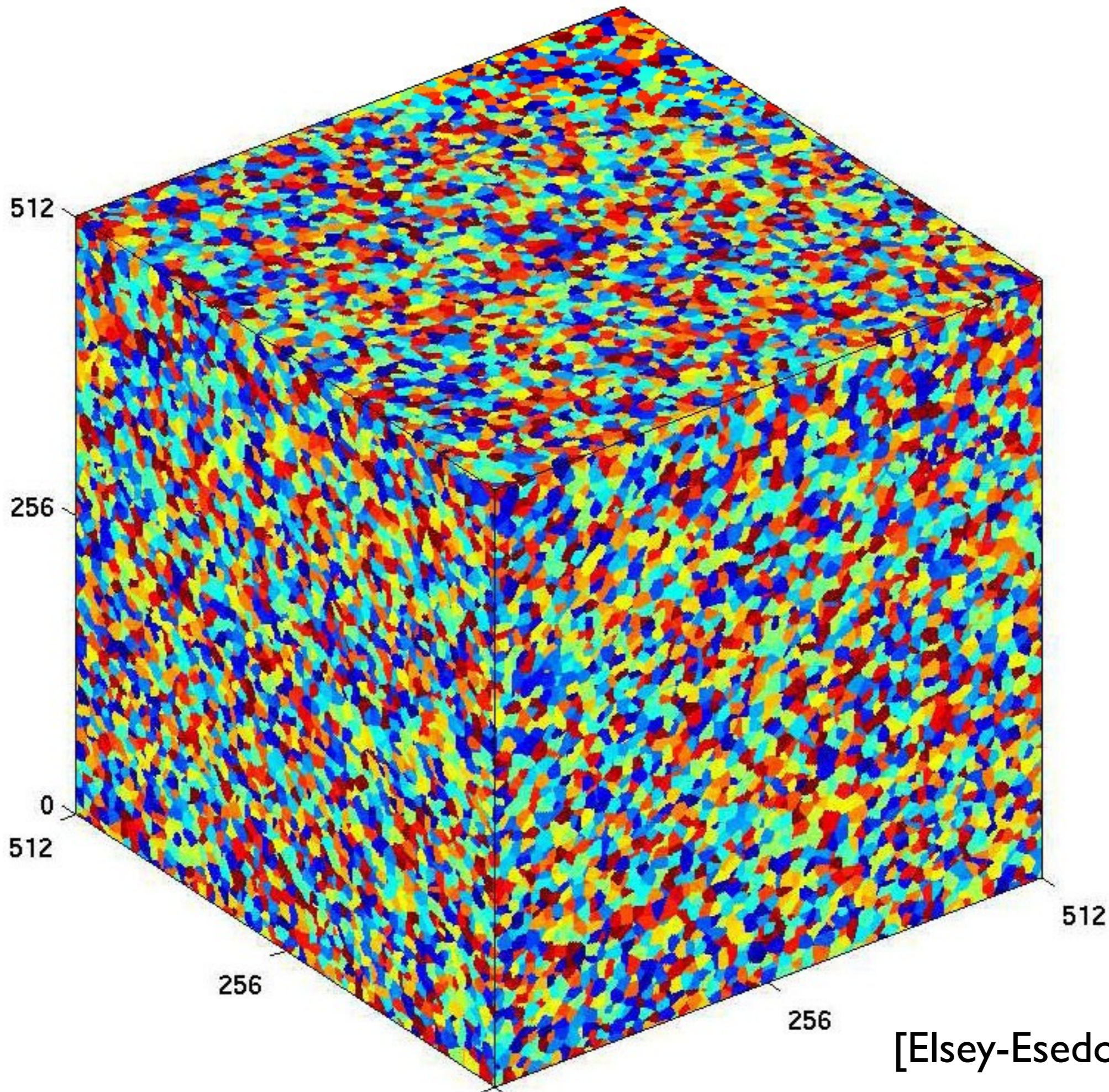
30 steps on a 32×32 grid v.s. 480 steps on a 512×512 grid.

Accuracy w.r.t von Neumann Law

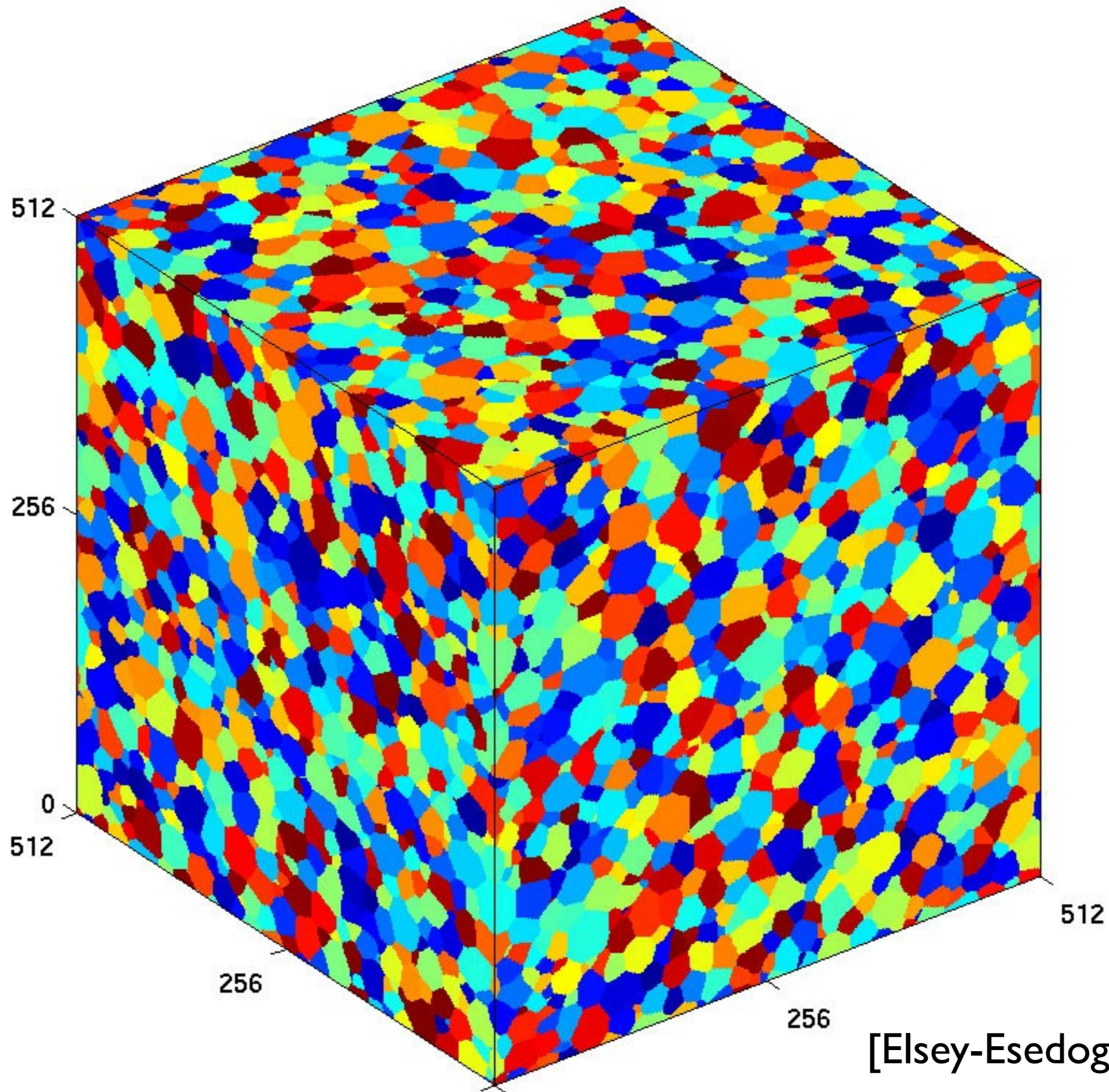
$$\frac{d}{dt}A(t) = \frac{\pi}{3}(n - 6) = -\pi$$



Resolution	# of Time Steps	Relative Error	Order
32×32	30	3.91%	—
64×64	60	2.07%	0.918
128×128	120	1.28%	0.693
256×256	240	0.84%	0.608
512×512	480	0.53%	0.664



[Elsley-Esedoglu-Smerekka]



[Elsay-Esedoglu-Smerekka]

Anisotropic MCF

- Almgren-Taylor-Wang's discrete time variational formulation:

$$\mathcal{E}(C) = \int_C \gamma(\hat{n}_C) ds$$

$$\min_f \mathcal{E}(f(C)) - \mathcal{E}(C) + \frac{1}{2h} \langle f, f \rangle$$

- Chambolle's formulation:

$$u^{n+1} = \arg \min_u \int \gamma(\nabla u) + \frac{1}{2\Delta t} \int (u - \text{dist}_{\{u^n=0\}})^2$$

Split Bregman Method (I)

$$\min_u \int \gamma(\nabla u) + \frac{1}{2h} \int (u - f)^2 \quad f = d_{\Gamma}(t_n)$$

$$\longrightarrow \min_{u,d} \int \gamma(d) + \frac{1}{2h} \int (u - f)^2 \quad \text{s.t.} \quad d = \nabla u$$

Bregman iterative algorithm:

Constrained minimization solved by a sequence of unconstrained problems:

$$\min_{u,d} \int \gamma(d) + \frac{1}{2h} \int (u - f)^2 + \frac{\lambda}{2} \int |d - \nabla u - b^k|^2$$

$$\longrightarrow u^{k+1}, d^{k+1} \rightarrow b^{k+1}$$

Split Bregman Method (II)

$$\min_{u,d} \int \gamma(d) + \frac{1}{2h} \int (u - f)^2 + \frac{\lambda}{2} \int |d - \nabla u - b^k|^2$$

Iterate the alternative minimizations of u and d :

$$u^{k+1} \leftarrow u - h\lambda\Delta u = f + h\lambda\nabla \cdot (d^k - b^k)$$

Optimal solution for linear diffusion type equations

$$d^{k+1} \leftarrow \min \int \gamma(d) + \frac{\lambda}{2} \|d - \nabla u - b^k\|^2$$

derive simple update formula

$$b^{k+1} = b^k + (\nabla u^{k+1} - d^{k+1})$$

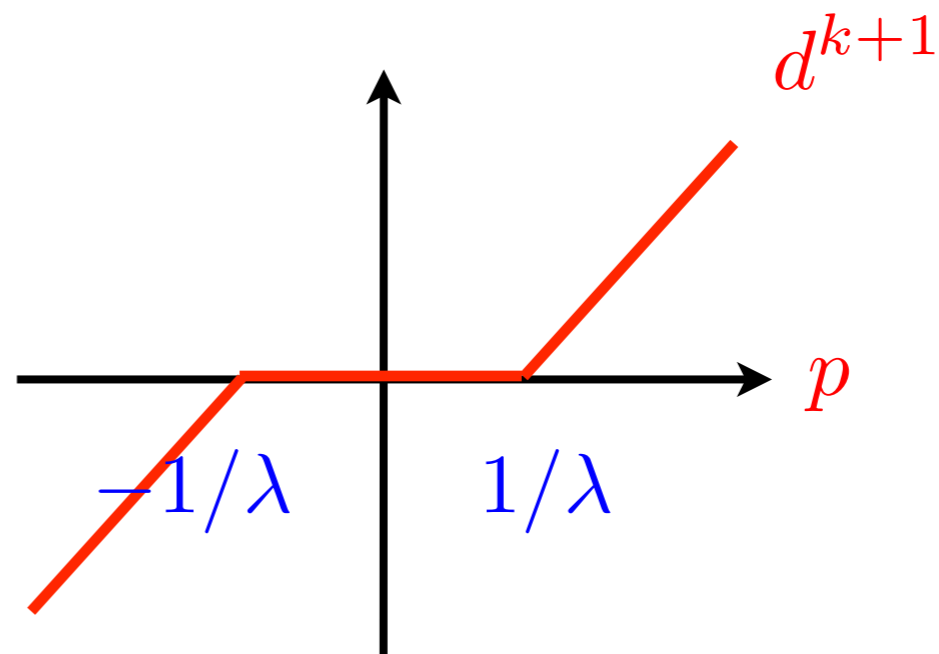
Shrinkage formulae (I)

$$d^{k+1} \leftarrow \min_d \int \gamma(d) + \frac{\lambda}{2} \|d - p\|^2$$

Pointwise shrinkage problem: $\min_{d \in \mathbb{R}^d} \gamma(d) + \frac{\lambda}{2} |d - p|^2$

$$|\gamma(d)| = |d| \quad (\text{I-D})$$

$$d^{k+1} = \text{shrink}(p, 1/\lambda)$$



Shrinkage formulae (II)

$$d^*(p) = \arg \min_d \left\{ \gamma(d) + \frac{1}{2} |d - p|^2 \right\}$$

$$\gamma(d) = \max_i \{n_i \cdot d\} \iff \gamma(d) = \sup_{q \in W} d \cdot q$$

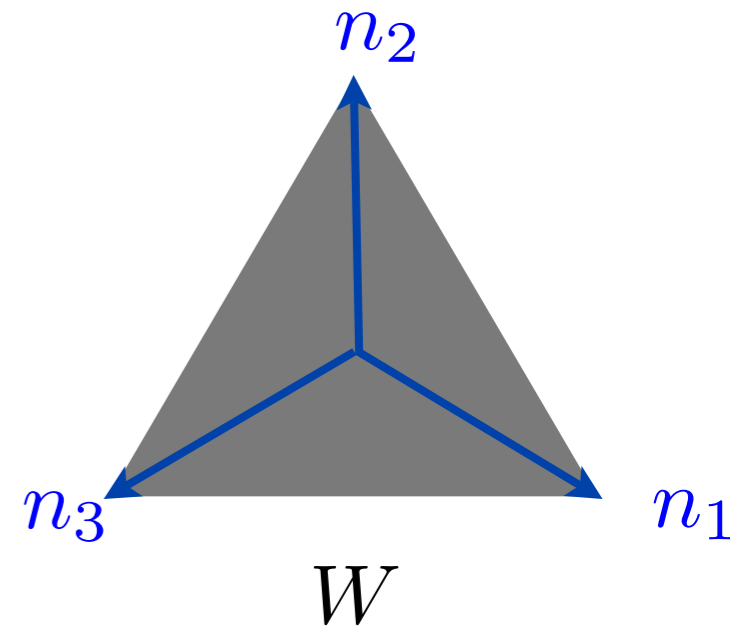
$$\min_d \left\{ \gamma(d) + \frac{1}{2} |d - p|^2 \right\}$$

$$\implies \min_{d \in \mathbb{R}^n} \max_{q \in W} \left\{ d \cdot q + \frac{1}{2} |d - p|^2 \right\}$$

$$\implies \max_{q \in W} \min_{d \in \mathbb{R}^n} \left\{ d \cdot q + \frac{1}{2} |d - p|^2 \right\} \quad (\text{by convexity})$$

$$d = p - q$$

$$\implies \max_{q \in W} \left\{ -\frac{1}{2} |q|^2 + p \cdot q \right\} = \min_{q \in W} \left\{ \frac{1}{2} |q - p|^2 \right\}$$



Shrinkage formulae (II)

$$d^*(p) = \arg \min_d \left\{ \gamma(d) + \frac{1}{2} |d - p|^2 \right\}$$

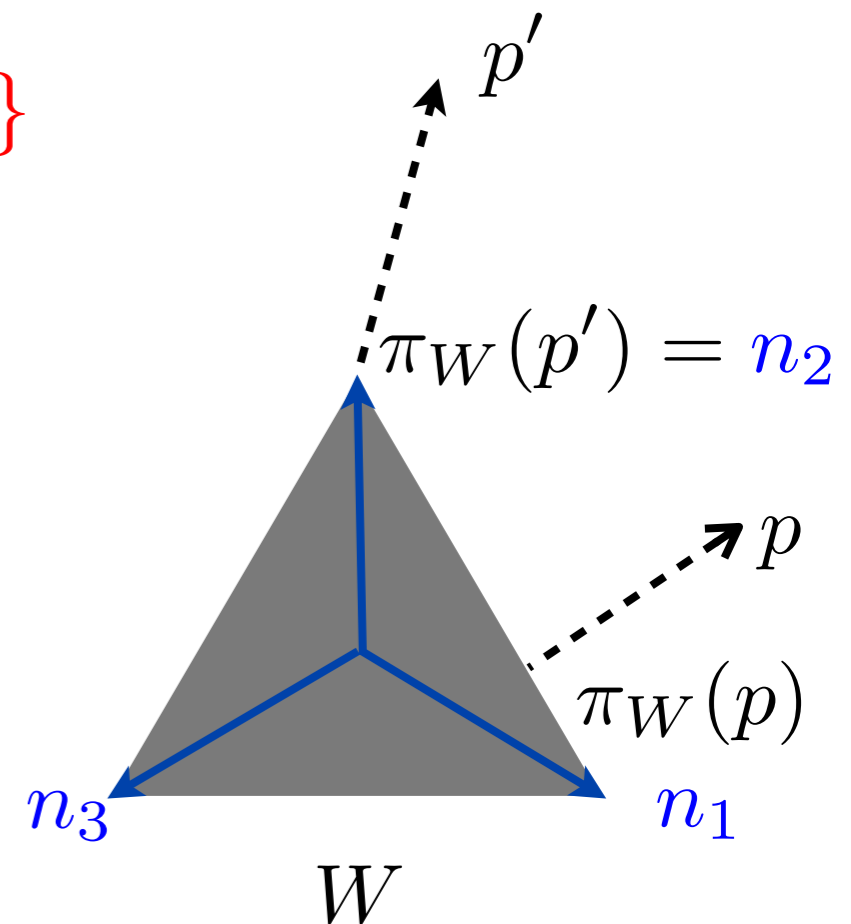
$$\gamma(d) = \max_i \{n_i \cdot d\} \iff \gamma(d) = \sup_{q \in W} d \cdot q$$

$$\implies \max_{q \in W} \left\{ -\frac{1}{2} |q|^2 + p \cdot q \right\} = \min_{q \in W} \left\{ \frac{1}{2} |q - p|^2 \right\}$$

$$d^*(p) = p - \pi_W(p)$$

Simple, explicit expression for the minimizer,
involving the vertices and the faces of the polyhedron

Fast and accurate numerical projection: [Tsai, 2002]



Crystalline MCF algorithm

$$\min_u \int \gamma(\nabla u) + \frac{1}{2h} \int (u - f)^2 \quad f = d_{\Gamma(t_n)}$$

- Find the minimizer (u,d):

$$u^{k+1} \leftarrow u - h\lambda\Delta u = f + h\lambda\nabla \cdot (d^k - b^k)$$

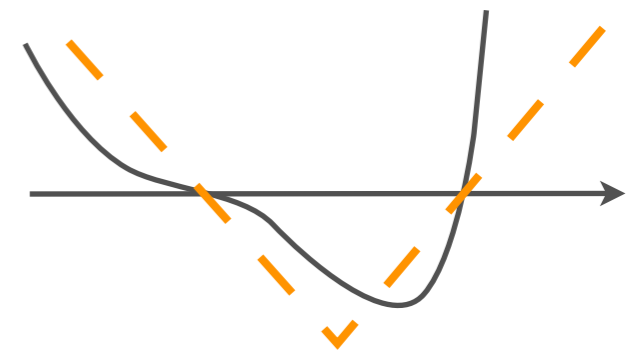
$$d^{k+1} \leftarrow \min \int \gamma(d) + \frac{\lambda}{2} \|d - \nabla u - b^k\|^2$$

$$d^*(p) = p - \pi_W(p)$$

$$b^{k+1} = b^k + (\nabla u^{k+1} - d^{k+1})$$

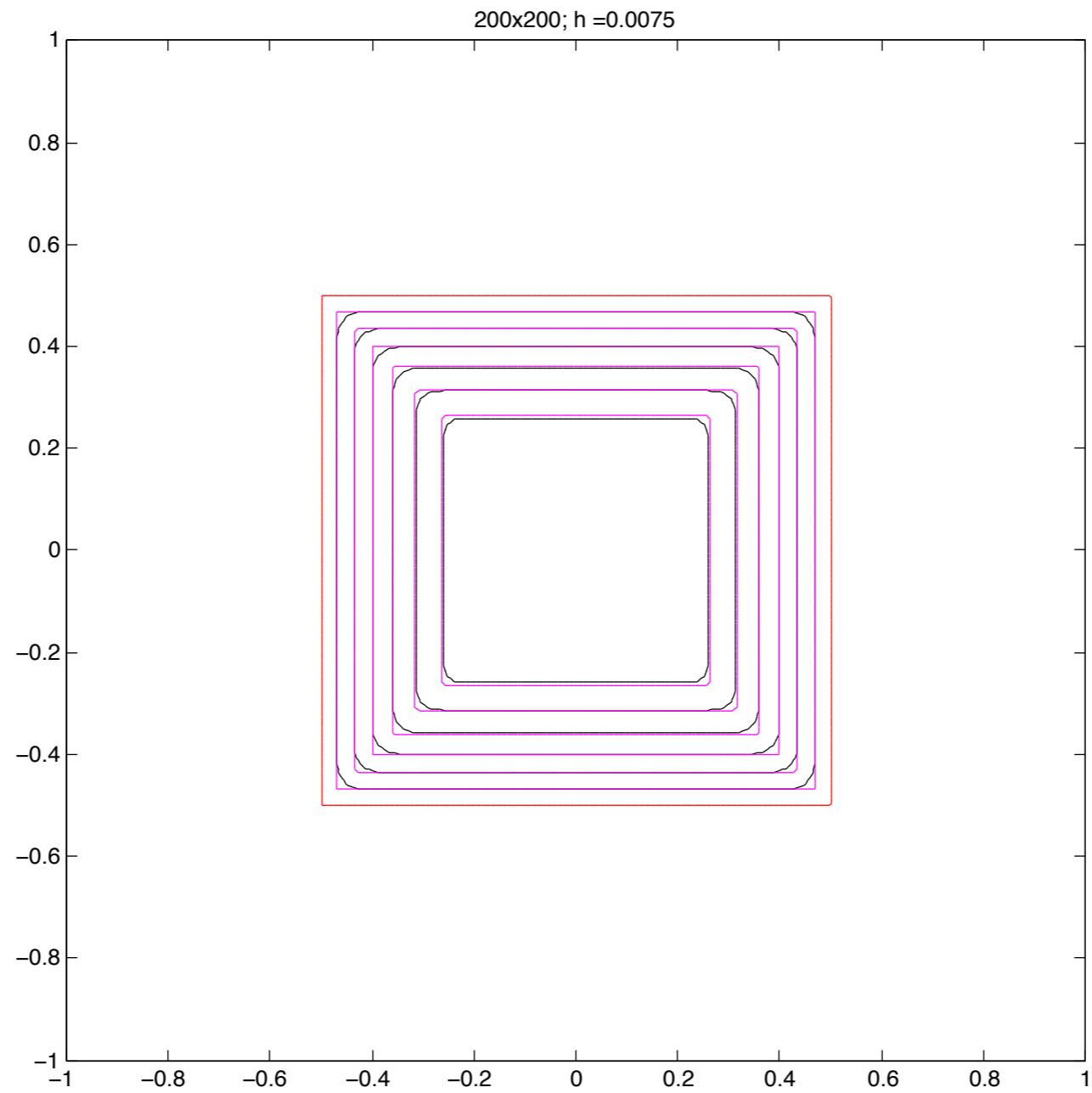
- Redistancing: $f := \text{redistance}(u^{k+1})$

$$\Gamma(t_{n+1}) := \{f = 0\}$$

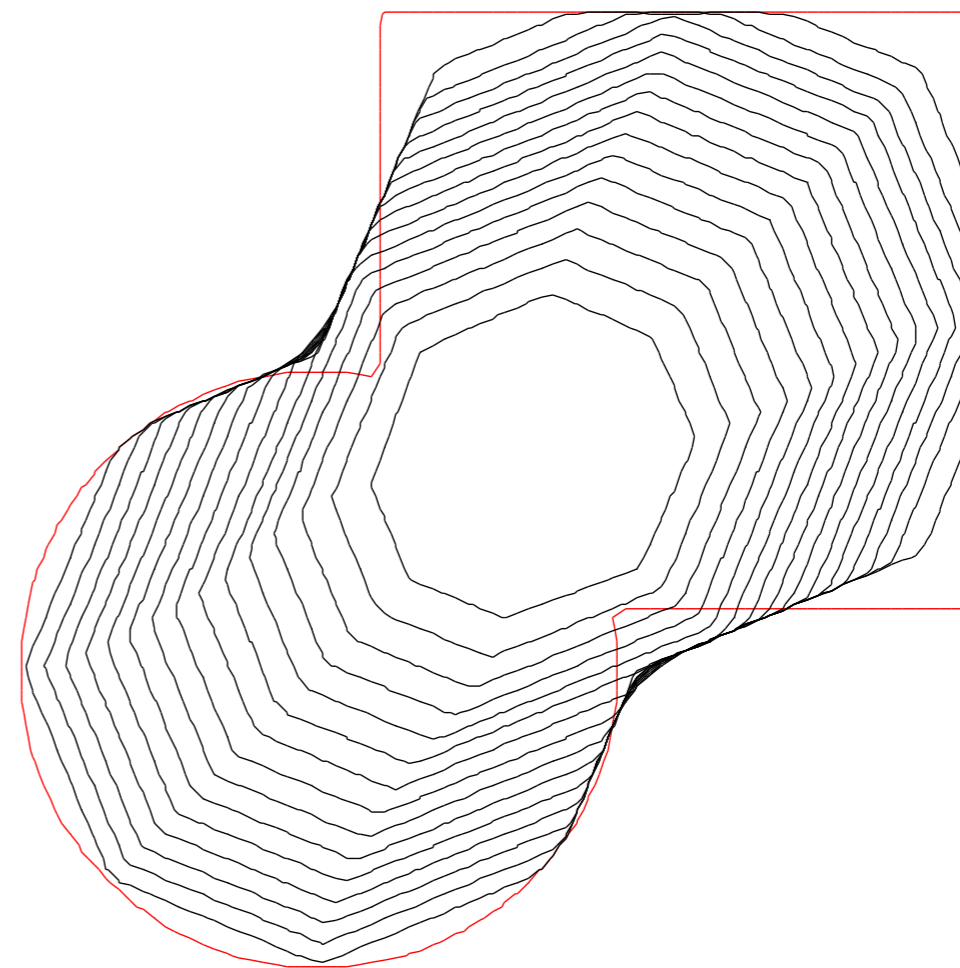
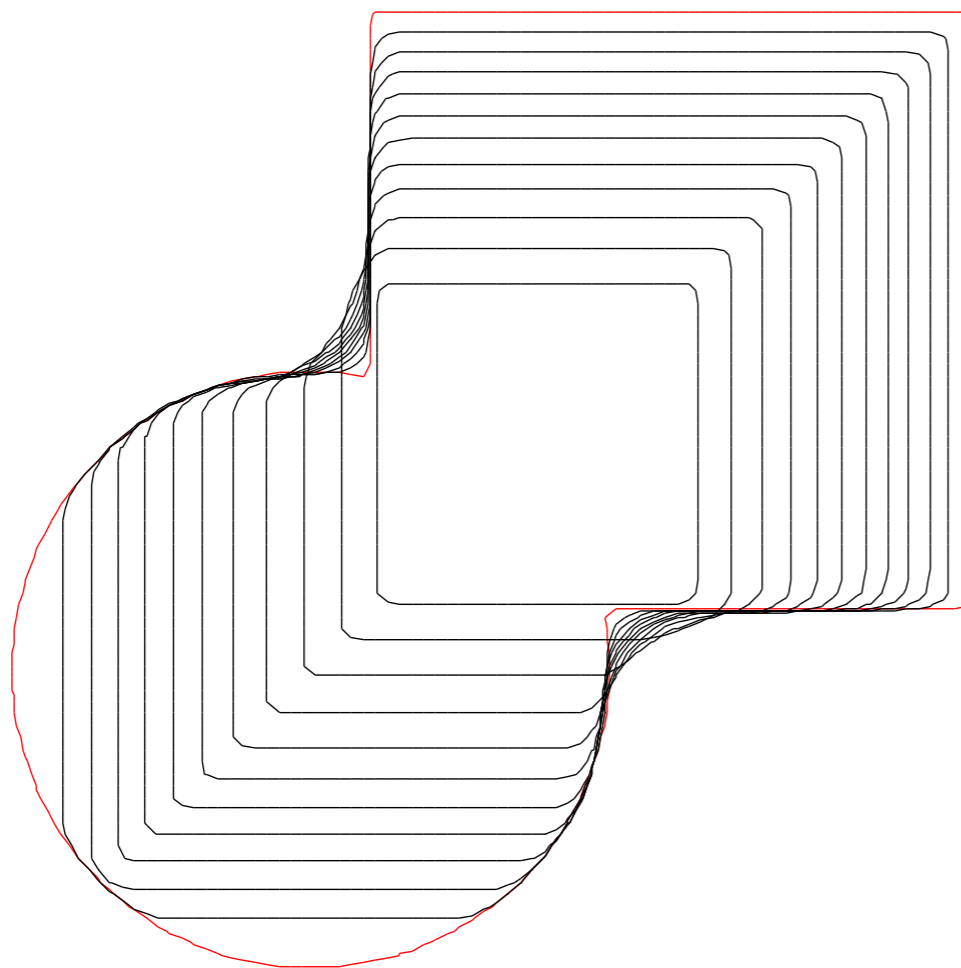


Fast, and high-order approach by eikonal flow: [Cheng-Tsai]

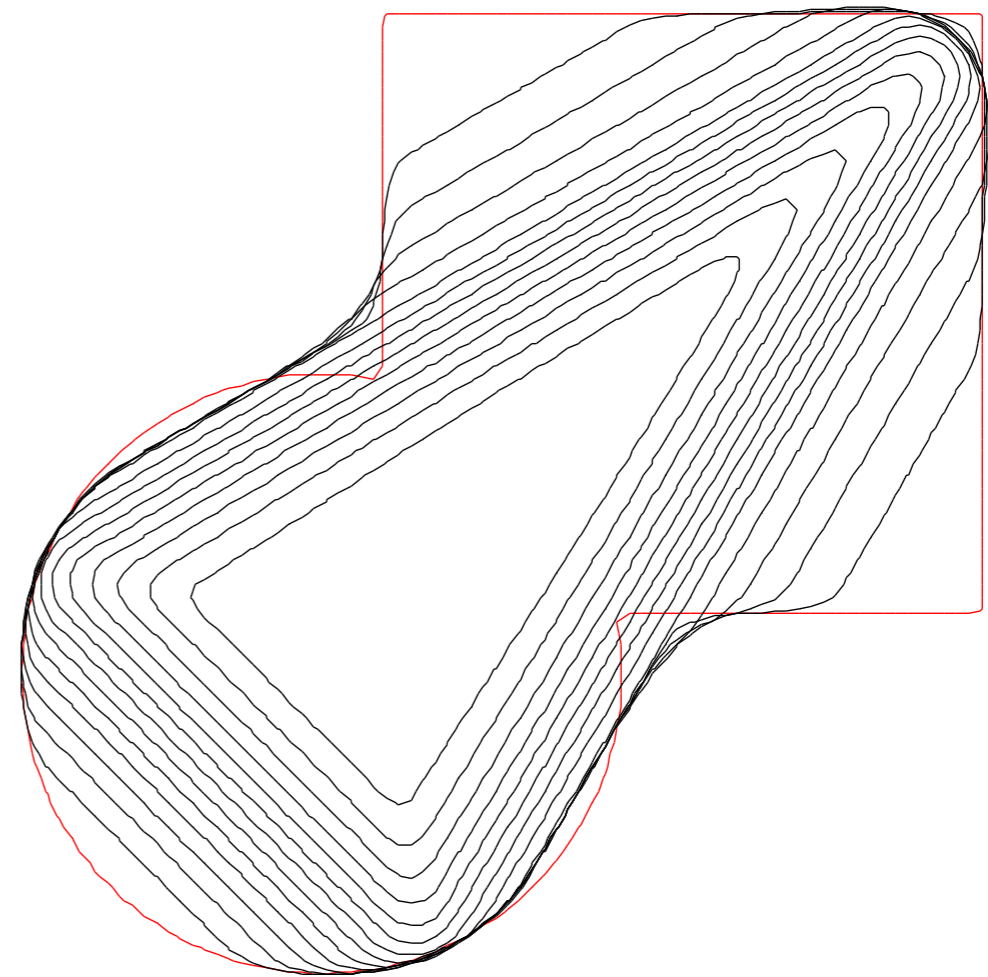
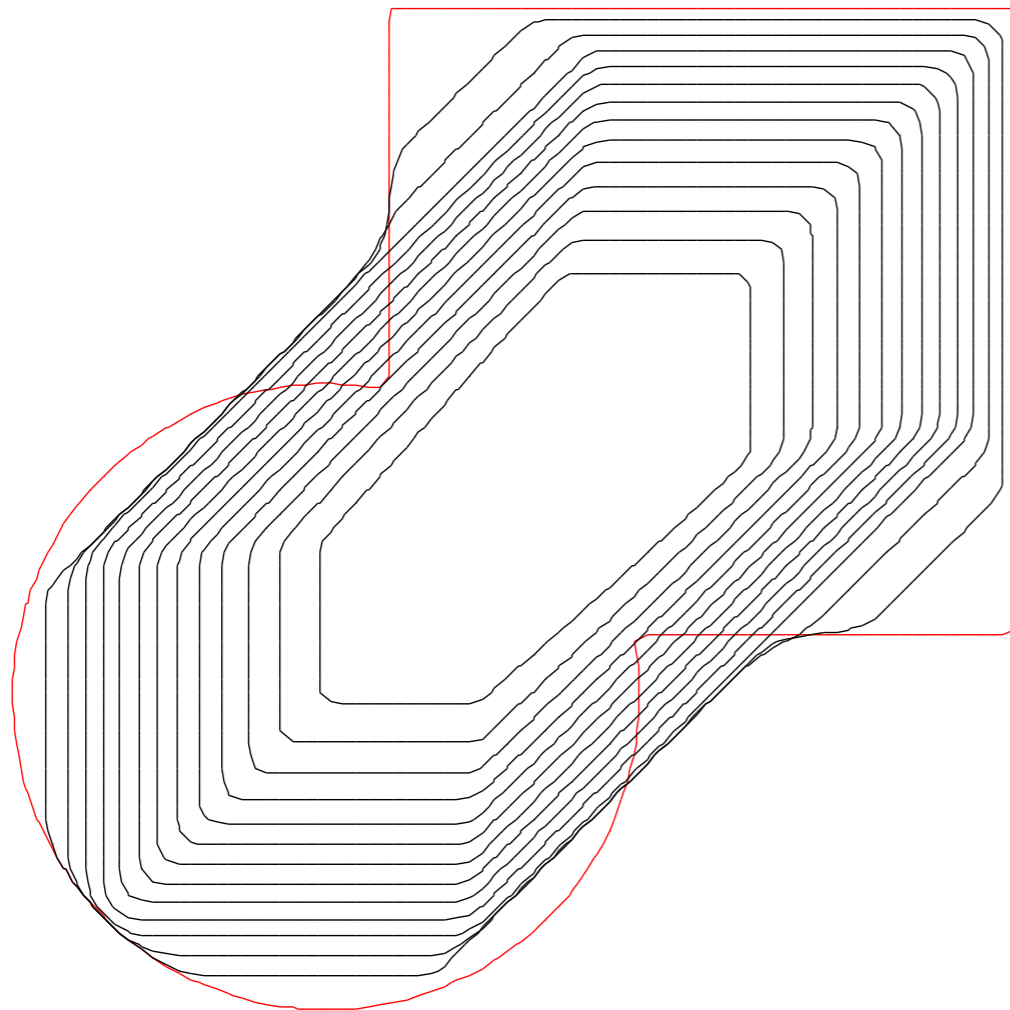
Result - self similar solutions



Results



Some results



Diffusion generated anisotropic motion

For smooth anisotropic curvatures:

- Step 1: diffuse $w^{n+\frac{1}{2}} = G_{\delta t}[w^n]$

- Step 2: threshold $w^{n+1} = \mathcal{T}[w^{n+\frac{1}{2}}]$

“redistancing to a suitably weighted signed distance function”

- Iterate

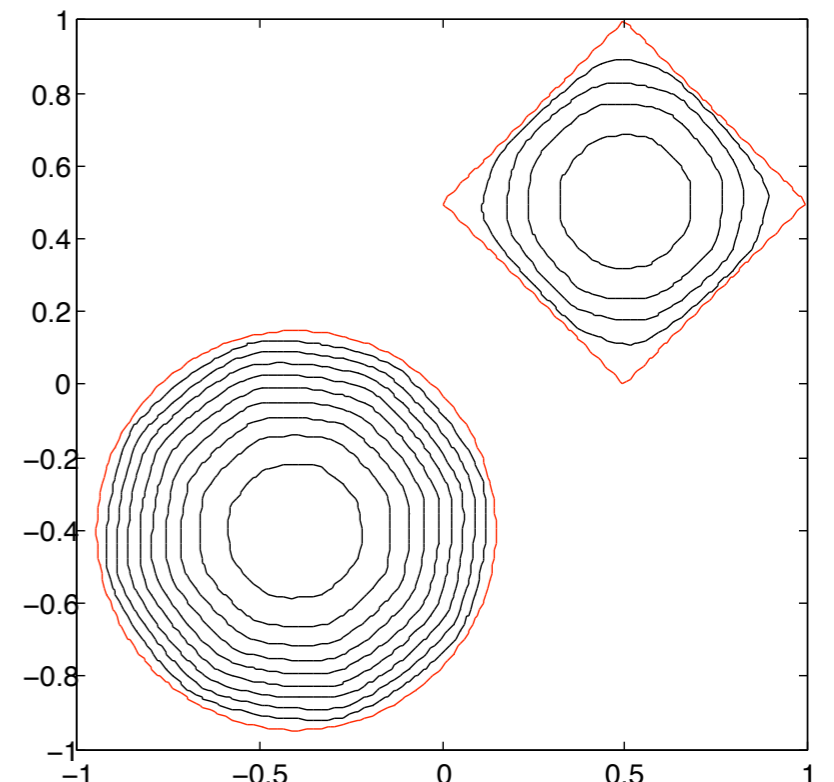
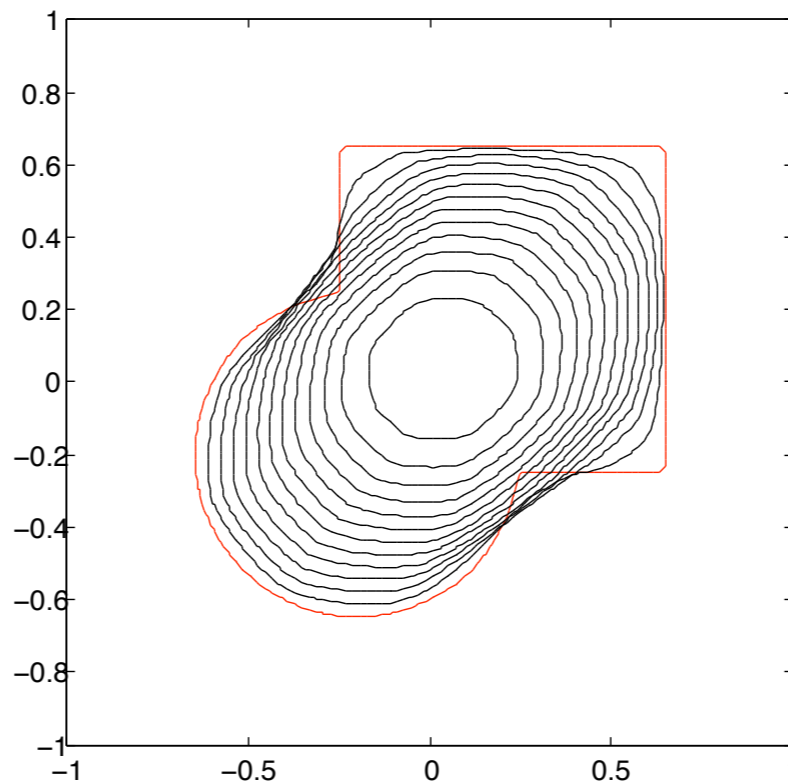
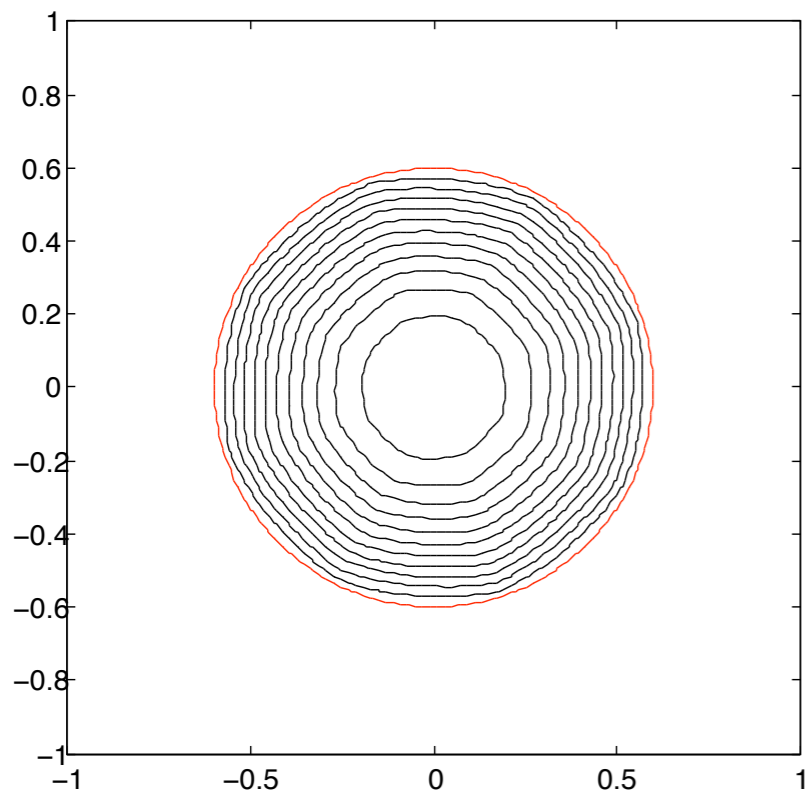
Smooth anisotropy

$$\gamma(\theta) = (64 + \sin(8\theta/50))$$

$$\frac{\partial \theta}{\partial s} = \frac{p^\perp \cdot \nabla u}{\gamma + \gamma''},$$

$$\frac{\partial u}{\partial s} = h(\Delta u - \nabla \cdot d),$$

$$R = p \cdot \nabla u, \quad d = Rp.$$



Summary

- Almgren-Taylor-Wang, Chambolle algorithms: difficulty of solving nonlinear equations.
- MBO scheme: solve a simple linear heat equation
- Asymptotics for distance functions
- High resolution and accuracy algorithms
- Algorithm stable for large time steps
- Efficiency in solving linear diffusion equation
- Direct application to 3D