Title	Crystalline and level set flow - Convergence of a crystalline algorithm for a general anisotropic curvature flow in the plane
Author(s)	Giga, MH; Giga, Y.
Citation	Hokkaido University Preprint Series in Mathematics, 479, 1-16
Issue Date	2000-2-1
DOI	10.14943/83625
Doc URL	http://hdl.handle.net/2115/69229
Туре	bulletin (article)
File Information	pre479.pdf



# CRYSTALLINE AND LEVEL SET FLOW-CONVERGENCE OF A CRYSTALLINE ALGORITHM FOR A GENERAL ANISOTROPIC CURVATURE FLOW IN THE PLANE

MI-HO GIGA AND YOSHIKAZU GIGA

Series #479. February 2000

## HOKKAIDO UNIVERSITY PREPRINT SERIES IN MATHEMATICS

- #455 F. Oda and T. Yoshida, Crossed burnsiope rings [I]: The fundamental theorem, 50 pages. 1999.
- #456 D. Pei, T. Sano and E. Torii, Generic differential geometry of hyperbolic plane curves, 13 pages. 1999.
- #457 A. Arai and M. Hirokawa, Grounds states of a general class of quantum field Hamiltonians, 55 pages. 1999.
- #458 S. Izumiya and N. Takeuchi, Singularities of ruled surfaces in R<sup>3</sup>, 11 pages. 1999.
- #459 Y. Giga and M.-H. Sato, On semicontinuous solutions for general Hamilton-Jacobi equations, 8 pages, 1999.
- #460 H. Furuhata and T. Kurose, Self-dual centroaffine surfaces of codimension two with constant affine mean curvature, 14 pages. 1999.
- #461 M.-H. Giga, Y. Giga and R. Kobayashi, Very singular diffusion equations, 37 pages, 1999.
- #462 T. Nakazi, Essential norms of some singular integral operators, 6 pages, 1999.
- #463 R. Agemi, Global existence of nonlinear elastic waves, 57 pages, 1999.
- #464 T. Mikami, Dynamical systems in the variational formulation of the Fokker-Plank equation by the Wasserstein metric, 52 pages. 1999.
- #465 N. Kawazumi and Y. Shibukawa, The meromorphic solutions of the Bruschi-Calogero equation, 20 pages. 1999.
- #466 S. Izumiya, G. Kossioris and G. Makrakis, Multivalued solutions to the eikonal equation in stratified media, 24 pages. 1999.
- #467 K. Kubota and K. Yokoyama, Global existence of classical solutions to systems of nonlinear wave equations with different speed of propagation, 105 pages. 1999.
- #468 A. Higuchi, K. Matsue and T. Tsujishita, Deductive hyperdigraphs a method of describing diversity of coherences, 35 pages. 1999.
- #469 M. Nakamura and T. Ozawa, Small solutions to nonlinear Schrödinger equations in the Sobolev spaces, 26 pages. 1999.
- #470 M. Nakamura and T. Ozawa, Small solutions to nonlinear wave equations in the Sobolev spaces, 27 pages. 1999.
- #471 K. Ito and Y. Kohsaka, Stability of a stationary solution for evolving boundaries of symmetric three-phases driven by surface diffusion, 36 pages. 1999.
- #472 Y. Giga and M.-H. Sato, A level set approach to semicontinuous viscosity solutions for Cauchy problems, 32 pages. 1999.
- #473 R. Yoneda, Characterization of Bloch space and Besov spaces by oscillations, 31 pages. 1999.
- #474 T. Nakazi, Norm inequalities for some singular integral operators, 13 pages. 1999.
- #475 A. Inoue and Y. Kasahara, Asymptotics for prediction errors of stationary processes with reflection positivity, 15 pages. 1999.
- #476 T. Sano, On affine parallels of generic plane curves, 8 pages. 1999.
- #477 T. Nakazi, On an invariant subspace whose common zero set is the zeros of some function, 11 pages. 1999.
- #478 M.-H. Giga and Y. Giga, Generalized motion by nonlocal curvature in the plane, 68 pages. 2000.

#### CRYSTALLINE AND LEVEL SET FLOW – CONVERGENCE OF A CRYSTALLINE ALGORITHM FOR A GENERAL ANISOTROPIC CURVATURE FLOW IN THE PLANE

#### MI-HO GIGA AND YOSHIKAZU GIGA\*

**Abstract.** Recently, a level set formulation is extended by the authors to handle evolution of curves driven by singular interfacial energy including crystalline energy. In this paper as an application of this theory a general convergence result is established for a crystalline algorithm for a general anisotropic curvature flow.

#### 1 Introduction

We consider an evolution equation of a closed, simple curve  $\Gamma_t$  in the plane  $\mathbf{R}^2$ :

$$V = M(\mathbf{n})(\Lambda_{\gamma}(\mathbf{n}) + C) \tag{1.1}$$

or its generalization

$$V = g(\mathbf{n}, \Lambda_{\gamma}(\mathbf{n})). \tag{1.2}$$

Here V denotes the normal velocity of  $\Gamma_t$  in the direction of the outward unit normal  $\mathbf{n}$ . For a given smooth simple closed curve S in  $\mathbf{R}^2$  the quantity  $\Lambda_{\gamma}(\mathbf{n})$  on S is the first variation of the interfacial energy  $\int_S \gamma(\mathbf{n}) ds$  with respect to change of area enclosed by S. It is formally of form

$$\Lambda_{\gamma}(\mathbf{n}) = -\operatorname{div}\,\xi(\mathbf{n}),\tag{1.3}$$

where  $\xi = \nabla \gamma$  and  $\gamma$  is a given positively homogeneous function of degree one in  $\mathbf{R}^2$  called an interfacial energy (density); div denotes the divergence on the curve S. If  $\gamma(p) = |p|$  with then  $\Lambda_{\gamma}(\mathbf{n})$  equals the usual curvature  $\kappa$  of S. So  $\Lambda_{\gamma}$  is called an (enegetically) weighted curvature. In (1.1)  $M(\mathbf{n})$  denotes a given positive function called mobility and C is a given constant. In (1.2) we always assume that g is nondecreasing in the second variable. Clearly, (1.1) is an example of (1.2). We always assume that the interfacial

<sup>\*</sup>Partly supported by the Grand-in-Aid for Scientific Research No. 10304010, the Japan Society for the Promotion of Science

energy density  $\gamma$  is convex. By these assumptions (1.2) is at least degenerate parabolic. The dependence of  $\mathbf{n}$  in g gives a kinetic anisotropy. The reader is referred to an interesting book of [22] for derivation of (1.1) and (1.2) from thermomechanics and review articles [14], [15] for mathematical analysis on these equations. For example the well-posedness of the initial value problem is well-known when  $\gamma$  is at least  $C^2$  (outside the origin) and g is continuous in the level set formulation; see [14] and papers cited there.

If  $\gamma$  is not  $C^1$ , the meaning of (1.1) may not be clear. The authors of [26] and [2] proposed a notion of a solution when the Frank diagram Frank  $\gamma = \{p \in \mathbb{R}^2; \ \gamma(p) \leq 1\}$  of  $\gamma$  is a convex polygon containing the origin as an interior point. In this case  $\gamma$  is called a crystalline energy. They consider a special family of evolving polygonal curves to define a notion of solutions for (1.1) which is sometimes called a crystalline flow. An extension to (1.2) is given in §2 with various properties of solutions. In fact, we give a sufficient condition for (1.2) so that a crystalline flow is extended after disappearing of some facets before formation of a self-intersection or extinction. If (1.2) is  $V = |\Lambda_{\gamma}|^{\alpha-1}\Lambda_{\gamma}$  ( $\alpha > 0$ ) and Frank  $\gamma$  is a rectangle, our condition ( $\alpha \geq 1$ ) is also necessary. This relates to the problem whether a convex polygon shrinks to a point or line. As shown in [31] all rectangle shrinks to a point if and only if  $\alpha \geq 1$  when Frank  $\gamma$  is a square. We extend this result for more general equation (1.2) when g is not necessarily a power of curvatures.

Recently, a level set formulation is extended by the authors [10], [12] so that it applies to some classs of non  $C^1$  interfacial energy  $\gamma$  including any crystalline energy. The theory is nontrivial since the evolution when  $\gamma$  is not  $C^1$  has nonlocal feature. One has to build up fundamental calculus for nonlocal curvatures. In [10], [12] we gave a notion of solutions (called a *level set flow*) without a priori restriction of the shape. This approach is synthetic since it applies to both smooth and singular interfacial energy simultaneously. Typical results include:

- (i) (well-posedness) the problem (1.2) admits a unique (up to fattening) global-in-time solution for *any* initial curve; (1.2) is solvable beyond pinching.
- (ii) (approximation property) the solution of (1.2) can be approximated by solutions of approximate equation with approximate interfacial energy.

In this paper we prove the consistency of two notions of solutions (§3). In fact we prove that a crystalline flow is a level set flow under some assumptions on g(p,0). A general theory developed in [10], [12] provides several important properties on a crystalline flow. In particular, from the approximation property it follows that a crystalline flow can be approximated by solutions of approximate strictly parabolic equations with smooth  $\gamma$ . The approximation property also gives the convergence of crystalline algorithm for (1.2) which is one of main topics in this paper (§4). The convergence of a crystalline algorithm of graph-like solutions of  $V = \kappa$  is proved by [18] with convergence rate. Independently, general convergence of graph-like solutions of (1.1) with C = 0 is proved in [4] via nonlinear

semigroup theory. Later, the result in [18] is extended for closed convex curves in [17]; see also [19] for overview of these development. In [25] K. Ishii and H. M. Soner proved the convergence crystalline algorithm for  $V = \kappa$  for any closed curve (not necessary convex) by using viscosity solutions. At the same time we proved the convergence for graph-like solutions for general equation (1.2) by extending the theory of viscosity solutions to motion by nonlocal curvature [6], [7], [9]. In [6] the consistency has been proved for graph-like solutions while in [7] well-posedness of the problem is studied. In [9] the convergence has been established. In the meanwhile the result in [17] is extended in [30] to  $V = |\kappa|^{\alpha-1}\kappa$  with  $\alpha > 0$  for closed convex curves, where time is also discreted. Our approach is synthetic and does not require convexity of curves. Also the equation that our theory applies is a general equation of form (1.2). However, our theory does not provide rate of convergence since the situation is too general.

There are several other topics related to crystalline flow but we do not mention them here. Instead, we refer review papers [27], [29], [15] and a recent paper [12] and references therein for these topics.

### 2 Crystalline flow

We consider a crystalline energy  $\gamma$ , i.e., Frank  $\gamma$  is a convex m-polygon. Let  $q_i$  ( $i=1,2,\ldots,m$ ) be its verteces. Let  $\mathcal{N} \subset S^1 = \{|p|=1\}$  be the set of all unit vectors of form  $q_i/|q_i|$  ( $i=1,2,\ldots,m$ ). We say that a simple polygonal curve S in  $\mathbb{R}^2$  is an admissible crystal if all outward normal (orientation) belongs to  $\mathcal{N}$  and orientations of adjacent segment (facet) point to verteces adjacent in Frank  $\gamma$ . We say a family of polygon  $\{S_t\}_{t\in J}$  is an admissible evolving crystal if  $S_t$  is an admissible crystal for all  $t\in J$  and corners of  $S_t$  move at least  $C^1$  in time, where J is a time interval. The last requirement implicitly assumes that the number of facets and the orientation at each facet are independent of time. In other words,  $S_t$  is of form  $S_t = \bigcup_{j=1}^r S_j(t)$  and  $S_j(t)$  is a maximal nontrivial closed segment (facet) of  $S_t$  and the orientation  $\mathbf{n}_j$  of  $S_j(t)$  is independent of time. For later convenience we number facets clockwise. Our definition is consistent with [16].

#### 2.1 Regular flow

Let  $\{S_t\}_{t\in J}$  be an admissible evolving crystal with J=[0,T). We say that  $\{S_t\}_{t\in J}$  is a  $\gamma$ -regular flow of (1.2) if

$$V = g(\mathbf{n}_j; \ \chi_j \Delta(\mathbf{n}_j) / L_j(t)) \quad \text{on} \quad S_j(t)$$
(2.1)

for j = 1, 2, ..., r. The quantity  $\chi_j \Delta(\mathbf{n}_j)/L_j(t)$  is a nonlocal weighted curvature  $\Lambda_{\gamma}(\mathbf{n}_j)$ , where  $L_j(t)$  is the length of  $S_j(t)$  and  $\Delta(\mathbf{m}_i) = \tilde{\gamma}'(\theta_i + 0) - \tilde{\gamma}'(\theta_i - 0)$ ,  $\mathbf{m}_i = (\cos \theta_i, \sin \theta_i) \in \mathcal{N}$  with  $\tilde{\gamma}(\theta) = \gamma(\cos \theta, \sin \theta)$ . The quantity  $\chi_j$  is a transition number. It takes +1 (resp.

-1) if  $S_t$  is concave (resp. convex) in the direction of  $\mathbf{n}_j$ ; we use convention that  $\chi_j = -1$  for all  $j = 1, \ldots, r$  if  $\{S_t\}$  is a convex polygon. Otherwise we set  $\chi_j = 0$ . The quantity  $\Delta(\mathbf{m}_i)$  is the length of facet of Wulff shape

$$W_{\gamma} = \{ x \in \mathbf{R}^2; \ x \cdot p \le \gamma(p) \text{ for all } p \in \mathbf{R}^2 \}$$
 (2.2)

with outward normal  $\mathbf{m}_i \in \mathcal{N}$ . By this convention the weighted curvature  $\Lambda_{\gamma}$  of Wulff shape is -1 independent of the facet. This explains that the quantity  $\chi_j \Delta(\mathbf{n}_j)/L_j(t)$  is a substitute of  $\Lambda_{\gamma}$  in (1.3) provided we postulate that  $\Lambda_{\gamma}$  is constant on each facet. (This constancy hypotheses may not be appropriate when the equation (1.2) or (1.1) is not spatially homogeneous [8] or surface evolution [3], [32].)

**Lemma 1**(Local existence). Assume that  $\lambda \mapsto g(\mathbf{m}_i, \lambda)(\mathbf{m}_i \in \mathcal{N})$  is locally Lipschitz (continuous) on  $\mathbf{R} \setminus \{0\}$ . Let  $S_0$  be an admissible crystal. Then there is a constant T > 0 and a unique  $\gamma$ -regular flow  $\{S_t\}_{t \in J}$  of (1.2) with initial data  $S_0$ , where J = [0, T).

This follows from the local existence theorem of a system of ordinary differential equations for  $L_i$ 's. Indeed,  $L_i$  always fulfills

$$\frac{dL_j}{dt}(t) = (\cot \vartheta_{j+1} + \cot \vartheta_j)V_j - (\sin \vartheta_j)^{-1}V_{j-1} - (\sin \vartheta_{j+1})^{-1}V_{j+1} \quad (j = 1, \dots, r) \quad (2.3)$$

as in [2], [22]. Here  $\vartheta_j = \theta_j - \theta_{j-1}$  for  $\mathbf{n}_j = (\cos \theta_j, \sin \theta_j)$  and  $V_j$  denotes the normal velocity of  $S_j(t)$ ; the index j is considered modulo r. Combining (2.1) and (2.3) we get an r-system of ordinary differential equations for  $L_j$ 's.

For later citation we define a few classes of g. We say that g belongs to  $\mathcal{D}_{\gamma}$  if  $\lambda \mapsto g(\mathbf{m}_i, \lambda)$  is locally Lipschitz on  $\mathbf{R} \setminus \{0\}$ , nondecreasing on  $\mathbf{R}$  and  $\lim_{\lambda \to \pm \infty} g(\mathbf{m}_i, \lambda) = \pm \infty$  for all  $\mathbf{m}_i \in \mathcal{N}$ . If  $g \in \mathcal{D}_{\gamma}$  satisfies a growth condition

$$\int_{I_{\pm}} g(\mathbf{m}_i, \lambda) \lambda^{-2} d\lambda = \pm \infty \quad \text{for all} \quad \mathbf{m}_i \in \mathcal{N}$$
 (2.4)

with  $I_+=(1,\infty)$  and  $I_-=(-\infty,-1),$  we say that g belongs to  $\mathcal{D}_{\gamma}^o$ .

Lemma 2(Facet disappearing). For  $g \in \mathcal{D}_{\gamma}$  let  $\{S_t\}_{t \in J_0}$  be a  $\gamma$ -regular flow of (1.2) with  $J_0 = [0, T_*)$ ,  $T_* < \infty$ . Let  $S_{tj}$  denote a facet of  $S_t$  disappearing at  $T_*$  i.e. the length  $\ell_{tj}$  of  $S_{tj}$  tends to zero as  $t \to T_*$ ; this follows from a weaker condition  $\underline{\lim}_{t \to T_*} \ell_{tj} = 0$ .

- (i) If the transition number  $\chi_j$  of  $S_{tj}$  is not zero near  $T_*$ , then one of following two phenomena occurs exclusively.
- (a) (Single point extinction).  $S_t$  becomes convex near  $T_*$  and all facets disappear at  $T_*$ .
- (b) (Degenerate pinching). For t close to  $T_*$  there are two parallel facets  $S_{ti_0}$ ,  $S_{ti_1}$  ( $i_0 < j < i_1$ ) with opposite orientations such that all facet  $S_{ti}$  ( $i_0 < i < i_1$ ) disappears at  $t = T_*$  with  $\chi_i = \chi_j$  and that  $S_{tk}$  ( $k = i_0, i_1$ ) does not disappear at  $t = T_*$  unless  $\chi_k = 0$ .

- (ii) If (a) and (b) does not occur, all facet disappearing at  $t = T_*$  always has zero transition number and at most two consecutive facets disappear. The limit  $S_*$  of  $\{S_t\}$  as  $t \to T_*$  is a polygonal curve satisfying conditions of admissible crystals except the embeddedness assumption.
- (iii) If  $g \in \mathcal{D}_{\gamma}^{o}$ , then (b) does not occur.
- (iv) If the Wulff  $\gamma$  has not parallel facets (i.e.  $\mathcal{N} \cap (-\mathcal{N}) = \emptyset$ ), then (b) does not occur.

The part (i) and (ii) can be proved as in [28], [25, Lemma 3.4] where (1.1) with C=0 and  $M=\gamma$  is discussed. However, it is easy to generalize to our setting. There are no parallel facets for (iv) so (iv) is trivial. For graph-like solutions clearly (b) does not occur. In [6] all possible way of facet disappearing is discussed for (1.1) for graph-like solutions. The part (iii) is new in this generality. For (1.1) with C=0 and  $M=\gamma$  it is essentially proved in [28]; it corresponds to [25, Case 1, subcase 2] where no details are given. The growth condition (2.4) is actually necessary to exclude (b) when Wulff  $\gamma$  is a rectangle. We shall show it after the proof of (iii).

Proof of (iii). We shall derive a contradiction assuming (b). Let  $\ell_i(t)$  be the length of  $S_{ti}$ . Let w(t) be the distance between of  $S_{ti_0}$  and  $S_{ti_1}$ . Since the argument is symmetric, we may assyme that  $\chi_i = 1$  for  $i = i_0 + 1, \ldots, i_1 - 1$ . By assumption and geometry  $V_{i_0}$  is bounded and  $(\sin \vartheta_{i_0})^{-1}V_{i_0-1}$  is bounded from below near  $T_*$  so by (2.3) we see that

$$\dot{\ell} = d\ell/dt \le C - aV_{i_0+1} \quad \text{with} \quad \ell = \ell_{i_0}$$
(2.5)

with some constant C > 0 independent of t, where  $a = 1/\sin \vartheta_{i_0+1}$ . By our convention and  $\chi_{i_0+1} = 1$  the constant a is positive. Since  $\ell_{i_0+1} \le aw$ , we see

$$V_{i_0+1} \ge g(\mathbf{n}_{i_0+1}, \Delta(\mathbf{n}_{i_0+1})/(aw)) \tag{2.6}$$

by monotonicity of g. Since  $\lim_{t\to T_*} w = 0$  and  $\lim_{\lambda\to\infty} g(\cdot,\lambda) = \infty$ , (2.5) and (2.6) implies  $\dot{\ell}_{i_0} < 0$  for t close to  $T_*$  and similarly  $\dot{\ell}_{i_1} < 0$ . Thus, monotonicity of g and (2.1) implies that  $V_{i_0}$  and  $V_{i_1}$  are nondecreasing near  $T_*$ . Thus  $\dot{w} = -(V_{i_0} + V_{i_1}) \leq 0$  since  $\lim_{t\to T_*} w = 0$ . Since  $S_{i_0}$  does not disappear if  $\chi_{i_0} \neq 0$  and the same for  $S_{i_1}$ ,  $\dot{w}$  is bounded near  $T_*$ . Thus

$$I = \int_{T_* - \delta}^{T_*} \dot{\ell} \dot{w} dt \le C_0 \int_{T_* - \delta}^{T_*} (-\dot{\ell}) dt = C_0 \ell(T_* - \delta) < \infty$$

with some constant  $C_0$  for small  $\delta > 0$ . On the other hand by (2.5) and (2.6)

$$I \ge \int_{T_*-\delta}^{T_*} (C - ag(\mathbf{n}_{i_0+1}, \Delta(\mathbf{n}_{i_0+1})/(aw)))\dot{w}dt.$$

Our assumption (2.4) implies  $\int_0^1 g(\mathbf{m}_i, 1/s) ds = \infty$  so we get  $I \ge \infty$  which is a contradiction.  $\square$ 

Example. Assume that Wulff  $\gamma$  is a rectangle. Assume that (2.4) is not fulfilled, say the integral for  $I_-$  is finite for  $\mathbf{m}_1$  (orthogonal to  $\mathbf{m}_2$ ). Then a small rectangle whose facet  $S_{t1}$  of orientation  $\mathbf{m}_1$  is small compared with adjacent  $S_{t2}$  shrinks to a line and  $S_{t1}$  disappears. Indeed, let x denote the length of  $S_{t1}$  and y denote that of  $S_{t2}$ . Then by (2.1) and (2.3)  $\dot{y} = -h_1(x)$ ,  $\dot{x} = -h_2(y)$ , with  $h_i(x) = -g(\mathbf{m}_i, -\Delta(\mathbf{m}_i)/x)$ , i = 1, 2. If initial data is taken small, say  $x_0, y_0 \in (0, \varepsilon)$ , then  $\dot{x} \leq 0$ ,  $\dot{y} \leq 0$  and at least one of x and y tends to zero in a finite time  $T_*$ . Since  $\int_{I_-} g(\mathbf{m}_1, \lambda) \lambda^{-2} d\lambda > -\infty$  is equivalent to  $\int_0^1 h_1(x) dx < \infty$ , for small  $\xi$  there is  $\eta$  such that  $\int_0^{\eta} h_2(y) dy > \int_0^{\xi} h_1(x) dx$ . Let  $\eta_0(\xi)$  denote infimum of  $\eta > 0$ . Then  $\eta_0(\xi) \to 0$  as  $\xi \to 0$ . We take  $x_0, y_0 \in (0, \varepsilon)$  so that  $y_0 > \eta_0(x_0)$ . Since  $\dot{x}h_1(x) = \dot{y}h_2(y)$ , integrating on (0,t) yields  $\int_{y(t)}^{y_0} h_2(y) dy = \int_{x(t)}^{x_0} h_1(x) dx$ . When  $x(t) \to 0$  as  $t \to T_*$ , y(t) does not converge to zero because of the choice of  $y_0$  since otherwise we get a contradiction.

Similarly, it is possible to construct an example of initial data so that it exhibits degenerate pinching before extinction time. For this purpose consider a big squre with orientations  $\mathbf{m}_1$ ,  $\mathbf{m}_2$  touching the above rectangle on a part of one of long facets of the rectangle. We remove the intersection (except end points) to get a desired admissible crystal  $S_0$  of 8 facets.

In [31] for  $g(\lambda) = |\lambda|^{\alpha-1}\lambda$ ,  $\alpha > 0$  it is shown that all rectangle shrinks to a point if and only if  $\alpha \geq 1$ , which is equivalent to (2.4) for such a type of g. Our results generalize his result for general g. When Frank  $\gamma$  is 2k-regular polygon, it is reasonable to conjecture that all convex polygon shrinks to a point if and only if  $\alpha \geq \alpha_k = (1 + 2\cos \pi/k)^{-1}$ ; this is settled for k = 2 as mentioned above. The number  $\alpha_k$  is a critical number such that regular 2k-polygon is "linearly stable" discussed in [31], where it is shown that some convex polygon shrinks to a line for small  $\alpha > 0$  for k = 3, 4, while all convex polygon shrinks to a point for  $\alpha \geq 1$  for all k; the last result is included in Lemma 2.

#### 2.2 Extension

By Lemma 1 it is rather clear that one can construct a  $\gamma$ -regular flow after some facet disappears provided that  $S_*$  is an admissible crystal. We say that  $\{S_t\}_{t\in J}$  is a crystalline flow with initial data  $S_0$  there is some  $t_0 = 0 < t_1 < \cdots < t_\ell = T \le \infty$  such that  $\{S_t\}_{t\in J_h}$  is a  $\gamma$ -regular flow for  $J_h = [t_h, t_{h+1})$  with initial data  $S_{t_h}$   $(h = 0, \dots, \ell - 1)$  and  $S_t \to S_{t_{h+1}}$  in the sense of Hausdorff distance topology as  $t \uparrow t_{h+1}$  and at  $t_{h+1}$  some facet disappears for  $h = 0, 1, \dots, \ell - 2$ . By definition a crystalline flow  $S_t$  is continuous in time  $t \in [0, T)$ . Since the number of facets is finite, facet disappearing occurs at most finitely many epochs. At the time of extinction (i.e. enclosed open set becomes empty), at least one of facets with nonzero transition number disappears by geometry. So by Lemma 2 either (a) or (b) occurs. Lemma 2 yields:

**Lemma 3.** Assume that (i)  $g \in \mathcal{D}_{\gamma}^{o}$  or that (ii)  $g \in \mathcal{D}_{\gamma}$  and Wulff  $\gamma$  has no parallel facets. At the maximal time  $T_{*}$  of existence of a crystalline flow  $\{S_{t}\}_{t \in J}$  with  $J = [0, T_{*})$  for (1.2)  $S_{t}$  self-intersects or shrinks to a point at  $T_{*}$  provided that  $T_{*} < \infty$ .

**Remark 4.** If  $S_0$  is convex so that transition number of all facets is -1, then  $S_t$  cannot self-intersect from its geometry before the extinction time. By Lemma 2 we have:

**Theorem 5.** Assume that  $g \in \mathcal{D}_{\gamma}$ . Let  $T_* \in (0, \infty]$  be the maximal time of the existence of a crystalline flow  $\{S_t\}_{t\in J}$  with  $J = [0, T_*)$  for (1.2). If  $S_0$  is convex, then  $S_t$  stays convex so that no facet disappears during evolutions. Moreover, if  $T_* < \infty$ , then  $S_t$  shrinks to a point or a line.

This is interpreted as a discrete analog for (1.2) of the result of [5] when  $V = \kappa$  is discussed. For (1.1) with M = 1 and C = 1 this is contained in [28, Theorem 3.2]. If the Wulff shape of  $\gamma$  has a center of symmetry and  $g(p,\lambda) = -g(-p,-\lambda)$  for  $p \in \mathbb{R}^2$ , |p| = 1,  $\lambda \in \mathbb{R}$ , then the evolution law (1.2) is independent of the choice of orientation of  $\mathbf{n}$ . The condition of  $\gamma$  is for example fulfilled if we assume that  $\gamma$  is even, i.e.,  $\gamma(p) = \gamma(-p)$  for all  $p \in \mathbb{R}^2$ . A typical example is (1.1) with C = 0, M(p) = M(-p),  $\gamma(p) = \gamma(-p)$  for all  $p \in \mathbb{R}^2$  with |p| = 1. For such an evolution law one can prove that self intersection does not occur even if  $S_0$  is not convex. The proof is essentially the same as in [25, Lemma 3.3] (reflecting idea of [16]) and [28, Theorem 3.2]; one should also handle the case that self-intersection and facet disappearing occur simultaneously although it is not difficult. Lemma 2 now yields the next result, which is a discrete analog of the result of [21] for  $V = \kappa$ .

**Proposition 6.** Assume that  $g \in \mathcal{D}_{\gamma}^{o}$  and that  $\gamma(p) = \gamma(-p)$  and  $g(p, \lambda) = -g(-p, -\lambda)$  for all  $p \in \mathcal{N}$ ,  $\lambda \in \mathbf{R}$ . Let  $T_{*} \in (0, \infty]$  be as in Theorem 5. If  $T_{*} < \infty$ , then  $S_{t}$  shrinks to a point at  $T_{*}$ . In particular,  $S_{t}$  becomes convex for t close to  $T_{*}$ .

## 3 Consistency with a level set flow

Our goal is to prove that a crystalline flow is a level set flow under some assumptions on g(p,0) for  $p \notin \mathcal{N}$ .

#### 3.1 Level set flow

Let D (resp. E) be an open (a closed) set in  $\overline{\mathbf{R}}_+^3 = \mathbf{R}^2 \times [0, \infty)$ . Assume that  $D \cap \mathcal{R}_T$  ( $E \cap \mathcal{R}_T$ ) is bounded for every T, where  $\mathcal{R}_T = \mathbf{R}^2 \times [0, T]$ . We say that D (resp. E) is an open (a closed) evolution of (1.2) with initial data D(0) (resp. E(0)) if there is a continuous function u in  $\overline{\mathbf{R}}_+^3$  that is a continuous "solution" of the level set equation of (1.2) in  $\mathbf{R}_+^3 = \mathbf{R}^2 \times (0, \infty)$  such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$  (resp.  $E = \mathbf{R}^2 \times (0, \infty)$ ) such that  $D = \{(x, t) \in \overline{\mathbf{R}}_+^3; u(x, t) > 0\}$ 

 $\{(x,t)\in \overline{\mathbf{R}}_+^3;\ v(x,t)\geq 0\}$ ) and that u(x,t) is negative constant outside some bounded set in  $\mathcal{R}_T$  for every  $T<\infty$ . Here A(t) denotes the cross-section of A at time t i.e.,  $A(t)=\{x\in \mathbf{R}^2;(x,t)\in A\}$  for a set A in  $\overline{\mathbf{R}}_+^3$ . If a closed set  $\Gamma$  is expressed as  $E\setminus D$  with closed and open evolution E and D, we say that  $\Gamma$  is a level set flow with initial data  $\Gamma_0=E(0)\setminus D(0)$  of (1.2); the orientation is reflected in the level set equation.

Of course, the definition of solutions of the level set equation is not standard when Frank  $\gamma$  has corners. We refer [10], [12] for rigorous definitions. We list several properties of open and closed evolutions.

**Lemma 7.** Assume that  $\gamma$  is crystalline. Assume that  $\lambda \mapsto g(p,\lambda)$  is nondecreasing and that  $g(p,\lambda)$  is continuous on  $S^1 \times \mathbf{R}$ . Assume that

$$\overline{\lim}_{|\lambda| \to \infty} \sup_{|p|=1} |g(p,\lambda)/\lambda| < \infty. \tag{3.1}$$

(The totality of g satisfying these three conditions denotes A).

- (i) (Unique existence). For a given bounded open (closed) set  $D_0$  (resp.  $E_0$ ) there is a unique open (closed) evolution of (1.2) D(resp. E) in  $\overline{\mathbb{R}}^3_+$  with initial data  $D_0(\text{resp. } E_0)$ . In particular, there is a unique level set flow of (1.2) with initial data  $\Gamma_0 = E_0 \setminus D_0$ .
- (ii) (Semigroup property). Let  $\mathcal{M}(t)$  denote the mapping from  $\Gamma_0$  to  $\Gamma(t)$ . Then  $\mathcal{M}(t+s)\Gamma_0 = \mathcal{M}(t)(\mathcal{M}(s)\Gamma_0)$  for any  $t \geq 0$ ,  $s \geq 0$ .
- (iii) (Left continuity).  $\Gamma(t-\delta) \to \Gamma(t)$  as  $\delta \downarrow 0$  for t>0 in the Hausdorff distance topology.

The part (i) is contained in one of main results of [10], [12], where more general  $\gamma$  is discussed. The part (ii) immediately follows from (i). Note that even if  $\Gamma_0 = \partial D_0$  the set  $\Gamma(t)$  may have interior. This phenomenon may occur even for  $V = \kappa$  [14] and called fattening phenomena. The part (iii) needs more explanation. The upper semicontinuity of  $\Gamma(t)$  is immediate since  $\Gamma$  is closed. To see left lower semicontinuity we observe that center of small ball survives for a while (depending on the size) when we flow the ball. (This is implicit in [12, Section 8].) The left lower semiconitinuity of  $\Gamma(t)$  follows by comparing such evolutions with the aid of the comparison principle in [10], [12]. For a related argument see Remark 14(i). Similar phenomenon is found in [1] for the mean curvature flow equation.

Remark 8. The growth assumption (3.1) can be removed if we modify the notion of solution as in [24] or [20] although it needs more technical complexity.

#### 3.2 Condition on preserving corners

We consider an evolution equation  $V = g^0(\mathbf{n})$  with  $g^0(p) = g(p, 0)$ . It is easy to see that the coners of  $A_i = \bigcap_{j=0}^1 H_{i+j}$  and  $B_i = \bigcap_{j=0}^1 H_{i+j}$  with  $H_{i+j} = \{x \in \mathbf{R}^2; x \cdot \mathbf{m}_{i+j} \leq g^0(\mathbf{m}_{i+j})\}$ 

stay as coners by motion by  $V = g^0(\mathbf{n})$  if and only if

$$A_i \subset \{x \in \mathbf{R}^2; \ x \cdot \mathbf{m} \le g^0(\mathbf{m})\} \subset B_i \tag{3.2}$$

for all  $\mathbf{m} = (\cos \theta, \sin \theta)$  such that  $\theta_i \leq \theta \leq \theta_{i+1}$ , where  $\mathbf{m}_{i+j} = (\cos \theta_{i+j}, \sin \theta_{i+j}) \in \mathcal{N}$  (j = 0, 1) and  $\mathcal{N} = \{\mathbf{m}_i\}_{i=1}^m$ ;  $\mathbf{m}_i$  is indexed (modulo m) counterclockwise i.e.,  $\theta_i < \theta_{i+1}$ .

If evolving curve is given as the graph of a function  $u = u(x_1, t)$ , then  $V = g^0(\mathbf{n})$  is of the form

$$u_t = a(u_{x_1}), \ a(\sigma) = \sqrt{1 + \sigma^2} g(\frac{-\sigma}{\sqrt{1 + \sigma^2}}, \ \frac{1}{\sqrt{1 + \sigma^2}}), \ u_{x_1} = \frac{\partial u}{\partial x_1},$$

where n is taken upward. The condition (3.2) is equivalent to

$$a(p) = \delta a(p_i) + (1 - \delta)a(p_{i+1})$$
(3.3)

for  $p = \delta p_i + (1 - \delta)p_{i+1}$ ,  $0 \le \delta \le 1$ , where  $\mathbf{m}_{i+j} = (-p_{i+j}, 1)/\sqrt{1 + p_{i+j}^2}$  with j = 0, 1. (If the corner perserving condition (3.2) is not fulfilled, the coner may be cut and rounded.) This condition is well-noticed for example in [23], [13]. The form (3.3) is found in [6].

#### 3.3 Consistency with $\gamma$ -regular flow

**Theorem 9.** Assume that  $\gamma$  is crystalline and  $g \in \mathcal{A} \cap \mathcal{D}_{\gamma}$ . Assume that g satisfies (3.2) for all i. Let  $S_0$  be an admissible crystal. Let  $D_0$  be the bounded open set enclosed by  $S_0$ . Then a  $\gamma$ -regular flow  $\{S_t\}_{t\in J_0}$  of (1.2) with  $S_t|_{t=0} = S_0$  agree with a level set flow of (1.2) with initial data  $S_0 = \partial D_0$  in  $\mathbf{R}^2 \times J$ , where  $J_0$  is a time interval  $[0, T_0)$ .

Proof. By the semigroup perperty (Lemma 7 (ii)) it suffices to prove that  $\gamma$ -regular flow  $\{S_t\}$  agrees with the level set flow  $\{\Gamma(t)\}$  for a short time [0,T). Indeed, let  $T'(\geq T)$  be the maximal time such that  $S_t$  agree with  $\Gamma(t)$  for  $t \in [0,T')$ . If T' < T, then  $\Gamma(T') = S_{T'}$  follows from by left continuity of  $\Gamma(t)$  (Lemma 7 (iii)) and continuity of  $S_t$ . By a short time consistency  $\mathcal{M}(s)\Gamma(T') = S_{T'+s}$  for small s. The semigroup property yields  $\Gamma(T'+s) = S_{T'+s}$ . This contradicts the maximality of T'.

We shall prove a short time consistency. We set

$$u_0(x) = \max\{-\delta, \min\{\delta, \operatorname{dist}_{\gamma}(x, S_0)\}\}, \quad x \in \mathbf{R}^2$$

for  $\delta > 0$ . Here  $\operatorname{dist}_{\gamma}$  denotes the signed distance function with respect to the Minkowski metric such that  $W_{\gamma}$  is a unit ball. (We use the convention that  $\operatorname{dist}_{\gamma}(x, S_0) > 0$  for  $x \in D_0$ .) The value of  $\operatorname{dist}_{\gamma}$  is defined by  $\operatorname{dist}_{\gamma}(x, S_0) = \inf_{y \in S_0} \{\mu \geq 0; x - y \in \mu W_{\gamma}\}$  for  $x \in D_0$ . If  $\delta$  is taken sufficiently small, then every c-level set  $S_0^c$  ( $-\delta < c < \delta$ ) and the boundary of  $\pm \delta$ -level set  $S_0^{\pm \delta}$  is an admissible crystal. One can construct  $\gamma$ -regular flow  $S_t^c$  starting from  $S_0^c$ ( $-\delta \leq c \leq \delta$ ) for some time interval  $[0, T_c)$ . By continuous dependence

of solution of ODE (2.1), (2.3) in c we see that  $T_c$  for  $c \in [-\delta, \delta]$  is bounded from below by some positive constant T. For  $t \in [0,T)$  we set u(x,t) = c if  $x \in S_t^c$  for  $c \in [-\delta, \delta]$ ;  $u(x,t) = \delta$  if x is a point enclosed by  $S_t^{\delta}$ ;  $u(x,t) = -\delta$  if x is a point not enclosed by  $S_t^{-\delta}$ . By continuous dependence of solution of ODE and the comparison principle stated at the end of §3.3 (Lemma 10) u is well-defined in  $Q_0 = \mathbb{R}^2 \times [0,T)$ . Moreover, by nonincreasing of distance of  $S_t^c$  and  $S_t^{c'}$  in Lemma 10 we see that u is Lipschitz continuous in x locally uniformly in time  $t \in [0,T)$ . It is not difficult to see that  $u(x,\cdot)$  is also continuous in time for fixed x. Thus the function u is continuous in  $Q_0$  and  $u(x,t) = -\delta$  for  $x, |x| \geq R_0$ ,  $t \in [0,T)$  with some large  $R_0$ . By construction  $S_t$  is the zero level set of u for  $t \in [0,T)$ .

It suffices to prove that u is a sub and supersolution of the level set equation of (1.2). We present a proof only for a subsolution since the proof for a supersolution is symmetric. Let  $\varphi$  be a test function of u at  $(\hat{x}, \hat{t}) \in Q = \mathbb{R}^2 \times (0, T)$ , i.e.,

$$\max_{Q}(u-\varphi) = (u-\varphi)(\hat{x},\hat{t}) = 0, \tag{3.4}$$

with  $\varphi(x,t) = h(x) + k(t)$ ,  $k \in C^1(0,T)$ ,  $h \in C^2_{\gamma}(U)$ , where U is a neighborhood of  $(\hat{x},\hat{t})$ . The class  $C^2_{\gamma}$  is defined in [10], [12]. If  $\nabla \varphi(\hat{x},\hat{t}) = 0$  and  $\nabla \nabla \varphi(\hat{x},\hat{t}) = 0$ , then by construction  $u(\hat{x},\hat{t}) = \pm \delta$ . If  $\hat{x} \notin S^{\pm \delta}_{\hat{t}}$ , then by (3.4) clearly  $\varphi_t(\hat{x},\hat{t}) = k'(\hat{t}) = 0$ . If  $\hat{x} \in S^{\delta}_{\hat{t}}$ ,  $\varphi_t(\hat{x},\hat{t}) \leq 0$  since otherwise near  $\hat{x}$ ,  $u(x,t) < \delta$  for  $t(>\hat{t})$  close to  $\hat{t}$  which contradicts continuity of  $S^{\delta}_{t}$  near  $\hat{t}$ . Similarly,  $\hat{x} \in S^{-\delta}_{\hat{t}}$  implies  $\varphi_t(\hat{x},\hat{t}) \leq 0$ . In any cases we have  $\varphi_t(\hat{x},\hat{t}) \leq 0$  which is the desired inequality.

It remains to handle the case  $\nabla \varphi(\hat{x}, \hat{t}) \neq 0$ . By construction  $\hat{x} \in S_{\hat{t}}^c$  for some  $c \in [-\delta, \delta]$ . There are two cases.

Case A.  $-\nabla h(\hat{x})/|\nabla h(\hat{x})| \in \mathcal{N}$ . If  $\hat{x}$  is not a corner point of  $S_{\hat{t}}^c$ , i.e.,  $\hat{x} \in S_{\hat{t}j}^c$  is not an end point for some j, then by (3.4) and comparison of the curvature as in [16] we have

$$\Lambda_{\gamma}(\mathbf{n}_j) \le \Lambda_{\gamma}(h)(\hat{x}),\tag{3.5}$$

where  $\Lambda_{\gamma}(h)$  is defined as in [10], [12]; it is a nonlocal curvature of the  $h(\hat{x})$ -level set of h at  $\hat{x}$ . Since  $\{S_{\hat{t}}^c\}$  is a  $\gamma$ -regular flow, the normal velocity  $V_j$  of  $\{S_{\hat{t}j}^c\}$  satisfies  $V_j = g(\mathbf{n}_j, \Lambda_{\gamma}(\mathbf{n}_j))$ . By (3.4) we see  $V_j = \varphi_l(\hat{x},\hat{t})/|\nabla\varphi(\hat{x},\hat{t})|$ . Since g is nondecreasing in the last variable, (3.5) now yields

$$\varphi_t(\hat{x},\hat{t})/|\nabla\varphi(\hat{x},\hat{t})| - g(-\nabla h(\hat{x})/|\nabla h(\hat{x})|, \ \Lambda_{\gamma}(h)(\hat{x})) \le 0.$$
(3.6)

Suppose that a facet containing  $\hat{x}$  of  $h(\hat{x})$ -level set of h touches a facet  $S_{\hat{t}j}^c$  other than the end points. Then we still get (3.6) since the left hand side of (3.6) is unchanged on the intersection of  $S_{\hat{t}j}^c$  and  $h(\hat{x})$ -level set of h and the necessary inequality is derived at some intersection point other than end points in the same way.

Thus it remains to handle the case that  $h(\hat{x})$ -level set of h touches  $S_{\hat{i}\hat{j}}^c$  only at a corner point  $\hat{x}$  of two facets of  $S_{\hat{i}\hat{j}}^c$ . By (3.4) and geometry we have (3.5) for one of facet  $S_{\hat{i}\hat{j}}^c$  containing  $\hat{x}$  and obtain (3.6). The proof of Case A is now complete.

Case B.  $\mathbf{m} = -\nabla h(\hat{x})/|\nabla h(\hat{x})| \notin \mathcal{N}$ . By (3.4) and geometry  $\hat{x}$  must be a corner of  $S_{\hat{i}j}^c$ . Moreover,  $\Lambda_{\gamma}(\mathbf{n}_j) \leq 0$  if a facet  $S_{\hat{i}j}^c$  containing  $\hat{x}$ . Since  $\gamma$  is crystalline,  $\Lambda_{\gamma}(h)(\hat{x}) = 0$ . By corner preserving condition (3.2) and (3.4) we observe that  $\varphi_t(\hat{x},\hat{t})/|\nabla \varphi(\hat{x},\hat{t})| - g(\mathbf{m},0) \leq V_j - g(\mathbf{n}_j,0)$  for at least one of facet  $S_{\hat{i}j}^c$  containing  $\hat{x}$ . Since  $\Lambda_{\gamma}(\mathbf{n}_j) \leq 0$  and since g is nondecreasing in the last variable, we have  $V_j - g(\mathbf{n}_j,0) \leq 0$ . We have thus proved (3.6) for the Case B.  $\square$ 

**Lemma 10.** Assume that  $\gamma$  is crystalline and  $g \in \mathcal{D}_{\gamma}$ . Let  $S'_0$  be an admissible crystal enclosing another admissible crystal  $S_0$ . Let  $\{S'_t\}_{t\in J}$  and  $\{S_t\}_{t\in J}$  be a crystalline flow for (1.2) with initial  $S'_0$  and  $S_0$ , respectively. Then  $S'_t$  always encloses  $S_t$  for  $t \in J$  and the distance of  $S'_t$  is nonincreasing in t.

In [16] this statement is proved for (1.1). However, it is straightforward to extend their result to (1.2) based on the comparison of nonlocal curvature  $\Lambda_{\gamma}$ .

#### 3.4 Consistency with a crystalline flow

Theorem 11. Assume that  $\gamma$  is crystalline and  $g \in \mathcal{A} \cap \mathcal{D}_{\gamma}$  satisfies (3.2) for all i. Let  $S_0$  be an admissible crystal. Let  $D_0$  be the bounded open set enclosed by  $S_0$ . Then a crystalline  $\{S_t\}_{t\in J}$  of (1.2) with  $S_t|_{t=0} = S_0$  agrees with a level set flow of (1.2) with initial data  $S_0 = \partial D_0$  in  $\mathbb{R}^2 \times J$ , where J is a time interval [0,T).

By Theorem 9 one can prove Theorem 11 by using semigroup property and left semicontinuity (Lemma 7) as described in the beginning of the proof of Theorem 9 since  $\{S_t\}$  is continuous in time t (even if some facet disappear at that time.)

Remark 12. A level set flow exists after the time self-intersection occurs. Thus it gives a unique way to extend a crystalline flow after pinching up to fattening. We do not discuss this topic in this paper. A heuristic argument is found in [28].

## 4 Convergence of a crystalline algorithm

In [12] we proved a general convergence of a level set flow. We give here a special version of [12, Corollary 8.3, Remark 8.5 (i), (iii)].

**Theorem 13.** Assume that  $\gamma_{\varepsilon}$  is crystalline for  $\varepsilon > 0$  and  $\gamma_{\varepsilon}$  converges to  $\gamma_0$  locally uniformly on  $\mathbf{R}^2$  as  $\varepsilon \to 0$ . Assume that  $\gamma_0 > 0$  and  $\gamma_0$  is  $C^2$  outside the origin. Assume

that  $g_{\varepsilon} \in \mathcal{A}$  for  $\varepsilon \geq 0$  and that

$$\overline{\lim}_{|\lambda| \to \infty} \sup_{0 < \varepsilon < 1} \sup_{|p| = 1} |g_{\varepsilon}(p, \lambda)/\lambda| < \infty. \tag{4.1}$$

Assume moreover that  $g_{\varepsilon}$  converges to  $g_0$  locally uniformly on  $S^1 \times \mathbf{R}$  as  $\varepsilon \to 0$ . Let  $D_0^{\varepsilon}(\varepsilon \geq 0)$  be a bounded open set in  $\mathbf{R}^2$  and let  $E_0^{\varepsilon} = \overline{D_0^{\varepsilon}}$ . Let  $E^{\varepsilon}$  and  $D^{\varepsilon}$  be a closed (an open) evolution in  $\overline{\mathbf{R}}_+^3$  of

$$V = g_{\varepsilon}(\mathbf{n}, \Lambda_{\gamma_{\varepsilon}}(\mathbf{n})) \tag{I_{\varepsilon}}$$

with initial data  $E_0^{\varepsilon}$  and  $D_0^{\varepsilon}$ , respectively. Assume that  $\lim_{\varepsilon \to 0} d_H(E_0^{\varepsilon}, E_0^0) = 0$ , where  $d_H$  denotes the Hausdorff distance in  $\mathbf{R}^2$ . Then the following two properties hold.

(i) For  $T < \infty$ 

$$\lim_{\varepsilon \to 0} \sup_{0 \le t \le T} d_H(E^{\varepsilon}(t), E^0(t)) = 0 \tag{4.2}$$

provided that  $E^0$  is strongly regular in [0,T] in the sense that

$$E^{0}(t) = \overline{D^{0}(t)} \quad \text{for all } t \in [0, T]. \tag{4.3}$$

(ii) Let  $T^{\varepsilon}$  be the extinction time of  $E^{\varepsilon}$  ( $\varepsilon \geq 0$ ) i.e.,  $T_{\varepsilon} = \sup\{t \geq 0; E^{\varepsilon}(t) = \emptyset\}$ . If (4.3) holds for all  $T < T_0$  (so that  $E^0 = \overline{D^0}$  in  $\overline{\mathbf{R}}_+^3$ ), then  $E^{\varepsilon}$  converges to  $E^0$  in the Hausdorff distance topology in  $\overline{\mathbf{R}}_+^3$ . Moreover,  $T_{\varepsilon} \to T_0$  as  $\varepsilon \to 0$ .

Remark 14. (i) The condition (4.3) is stronger than usual nonfattening condition  $E = \overline{D}$  in  $\mathbf{R}^2 \times [0,T]$  as remarked in [12, Remark 8.5 (iii)]. It also guarantees that E(t) is continuous in  $t \in [0,T]$  so Theorem 13 follows from [12, Corollary 8.3]. Indeed, by Lemma 7 (iii) and closedness of E it suffices to prove that E(t) is right lower semicontinuous at each  $t_0 \in [0,T]$ . If not, there is an open ball  $B \subset \mathbf{R}^2 \setminus E(t_j)$  and  $t_j \downarrow t_0$  such that  $B \cap E(t_0) \neq \emptyset$ . Since  $E(t_0) = \overline{D(t_0)}$  this implies there is another small open ball  $B_1 \subset B$  such that  $B_1 \subset E(t_0)$ . If we flow  $B_1$  by  $(I_0)$  its center  $\hat{x}$  stays in an evolution for a while. By the comparison we see  $B_1 \subset E(t_j)$  which is a contradiction.

(ii) Under the hypotheses of Theorem 13 it follows that  $\lim_{\varepsilon \to 0} \sup_{0 \le t \le T} d_H(\Gamma^{\varepsilon}(t), \Gamma^0(t)) = 0$ , where  $\Gamma^{\varepsilon} = E^{\varepsilon} \setminus D^{\varepsilon}$  is the level set flow of  $(I_{\varepsilon})$  with initial data  $\Gamma_0^{\varepsilon} = \partial D_0^{\varepsilon}$ . To prove convergence of crystalline algorithm it is convient to notice the following elementary property.

**Lemma 15**(Interpolation). Assume the same hypotheses of Theorem 13 concerning  $\gamma_{\varepsilon}(\varepsilon > 0)$ . Assume that  $g_0 \in \mathcal{A}$ . Then there is a sequence  $\{g_{\varepsilon}\} \subset \mathcal{A}$  satisfying the following properties.

- (i)  $g_{\varepsilon} \to g_0$  as  $\varepsilon \to 0$  locally uniformly on  $S^1 \times \mathbf{R}$ .
- (ii) The uniform growth condition (4.1) is fulfilled.
- (iii)  $g_{\varepsilon}$  satisfies the corner perserving condition (3.2) for all  $\mathbf{m}_i \in \mathcal{N}_{\varepsilon}$ , where  $\mathcal{N}_{\varepsilon}$  is the set of unit vectors pointing to verteces of Frank  $\gamma_{\varepsilon}$ .

(iv) 
$$g_{\varepsilon}(\mathbf{m}_i, \lambda) = g_0(\mathbf{m}_i, \lambda)$$
 for all  $\mathbf{m}_i \in \mathcal{N}_{\varepsilon}$ .

It is also convenient to define a notion of a kind of simplicity of curves for the boundary of E(t). For a closed set E in  $\overline{\mathbb{R}}^3_+$  and  $\delta > 0$  we set  $D_{\delta}(t) = \{x \in E(t); \operatorname{dist}(x, \partial(E(t))) > \delta\}$  and  $U_{\delta}(t) = \{x \notin E(t); \operatorname{dist}(x, \partial(E(t))) > \delta\}$ . For  $\eta > 0$  if both  $D_{\delta}(t)$  and  $U_{\delta}(t)$  is connected for all  $t \in [0, T]$  and all  $\delta < \eta$ , we say that  $\partial(E(t))$  is  $\eta$ -simple on [0, T]. By definition a smoothly evolving smooth simple curve on [0, T] is  $\eta$ -simple for some  $\eta > 0$ .

**Main Theorem.** Assume that  $\gamma_{\varepsilon}$  is crystalline for  $\varepsilon > 0$  and  $\gamma_{\varepsilon}$  converges to  $\gamma_0$  locally uniformly on  $\mathbf{R}^2$  as  $\varepsilon \to 0$ . Assume that  $\gamma_0 > 0$  and  $\gamma_0$  is  $C^2$  outside the origin. Assume that  $g_0 \in \mathcal{A}$ . Assume that  $g_0 \in \mathcal{D}_{\gamma_{\varepsilon}}$  for  $\varepsilon > 0$ . Let  $E_0$  be the closure of a bounded open set  $D_0$ . Let E be a closed evolution in  $\overline{\mathbf{R}}_+^3$  of

$$V = g_0(\mathbf{n}, \, \Lambda_{\gamma}(\mathbf{n})) \tag{4.4}$$

with initial data  $E_0$ . For  $T < \infty$  assume that E is strongly regular in [0,T]. Let  $S_0^{\varepsilon}$  be an admissible crystal with respect to  $\gamma_{\varepsilon}(\varepsilon > 0)$ . Assume that  $d_H(E_0^{\varepsilon}, E_0) \to 0$  as  $\varepsilon \to 0$ , where  $E_0^{\varepsilon} = \overline{D_0^{\varepsilon}}$  and  $D_0^{\varepsilon}$  is a bounded open set enclosed by  $S_0^{\varepsilon}$ . Assume one of following three conditions.

- (a) (Convexity)  $S_0^{\varepsilon}$  is convex for small  $\varepsilon > 0$  (so that  $E_0^{\varepsilon}(t)$  is convex.)
- (b) (Symmetry)  $\gamma_{\varepsilon}(p) = \gamma_{\varepsilon}(-p)$  for  $\varepsilon \geq 0$  and  $g_0(p,\lambda) = -g_0(-p,-\lambda)$  for all  $p \in S^1$ ,  $\lambda \in \mathbf{R}$  and  $g_0 \in \mathcal{D}_{\gamma_{\varepsilon}}^o$  for  $\varepsilon > 0$ .
- (c)  $\partial(E(T))$  is  $\eta$ -simple on [0,T]. Moreover, either Wulff  $\gamma_{\varepsilon}$  does not have parallel facets or  $g_0 \in \mathcal{D}_{\gamma_{\varepsilon}}^o$  for  $\varepsilon > 0$ .

Then we have the following properties

(i) (Existence of crystalline flow up to T for small  $\varepsilon > 0$ ) For sufficiently small  $\varepsilon > 0$  there is a crystalline flow  $\{S_t^{\varepsilon}\}_{t \in J}$  of

$$V = g_0(\mathbf{n}, \Lambda_{\gamma_e}(\mathbf{n})) \tag{4.5}$$

for some  $J = [0, T'_{\varepsilon})$  with  $T'_{\varepsilon} > T$ .

(ii) (Convergence) Let  $E_t^{\varepsilon}$  be the compact set enclosed by  $\{S_t^{\varepsilon}\}$ . Then

$$\lim_{\varepsilon \to 0} \sup_{0 \le t \le T} d_H(E^\varepsilon_t, E(t)) = 0, \ \lim_{\varepsilon \to 0} \sup_{0 \le t \le T} d_H(S^\varepsilon_t, \partial(E(t))) = 0.$$

Proof. (i) We take  $g_{\varepsilon}$  approximating  $g_0$  as in Lemma 15. Let  $E^{\varepsilon}$  be a closed evolution of  $(I_{\varepsilon})$  in  $\overline{\mathbb{R}}^3_+$  with  $E^{\varepsilon}(0) = E_0^{\varepsilon}$ . Then by the consistency (Theorem 11)  $\partial(E^{\varepsilon}(t))$  is a crystalline flow of (4.5) with initial data  $S_0^{\varepsilon}$  on  $[0, T_{\varepsilon}')$ , where  $T_{\varepsilon}' > 0$  is the maximal time of the existence of the crystalline flow. By the convergence (4.2) and strong regularity (4.3) for sufficiently small  $\varepsilon$  the set  $E^{\varepsilon}(t)$  cannot be a singleton nor a line for  $t \in [0, T]$ . In the case (a) Theorem 5 yields  $T_{\varepsilon}' > T$ . Assume that  $T_{\varepsilon}' \leq T$ . Then by Lemma 3  $\partial(E^{\varepsilon}(T_{\varepsilon}'))$ 

must self-interest and satisfies conditions of admissible crystals except embeddeness; degenerate pinch does not occur. This does not happen in the case (b) by Proposition 6. In the case (c) by (4.2) and  $\eta$ -simplicity of  $\partial(E^0(t))$  on [0,T], we see for small  $\varepsilon > 0$   $\partial(E^{\varepsilon}(T'_{\varepsilon}))$  is  $\delta$ -simple for small  $\delta > 0$ , which yields a contradiction. We thus have  $T'_{\varepsilon} > T$ . (ii) Since  $E^{\varepsilon}_{t} = E^{\varepsilon}(t)$  for  $t < T'_{\varepsilon}$ , this follows from (4.2).  $\square$ 

- Remark 16. (i) In [12, Corollary 8.3] a more general interfacial energy  $\gamma_{\varepsilon}$  is considered in Theorem 13. For example  $\gamma_0$  is allowed to be some non  $C^1$  function in Theorem 13 and also in Main Theorem. For  $g_0 \in \mathcal{A}$  there is  $g_{\varepsilon} \in \mathcal{D}_{\gamma_{\varepsilon}}^o$  satisfying (i)-(iii) of Lemma 15 and  $g_{\varepsilon}(-p, -\lambda) = -g_{\varepsilon}(p, \lambda)$  if  $g_0$  has such a property. Thus, if we consider a crystalline flow of  $V = g_{\varepsilon}(\mathbf{n}, \Lambda_{\gamma_{\varepsilon}}(\mathbf{n}))$  instead of (4.5) we need not assume  $g_0 \in \mathcal{D}_{\gamma_{\varepsilon}}^o$  nor  $g_0 \in \mathcal{D}_{\gamma_{\varepsilon}}$  to get convergence results in the Main Theorem.
- (ii) Our main theorem includes the convergence result of [25] for  $V = \kappa$  as a very special case of (b). In their situation  $E(t) \setminus D(t)$  is a smooth solution until it shrinks to a point at  $t = T_0$ . So strong regularity (4.3) is automatically fulfilled.
- (iii) If  $E_0 \setminus D_0$  is a  $C^1$ -curve, it is not difficult to construct a sequence  $E_0^{\varepsilon} = \overline{D_0^{\varepsilon}}$  such that  $S_0^{\varepsilon} = E_0^{\varepsilon} \setminus D_0^{\varepsilon}$  is an admissible crystal with respect to  $\gamma_{\varepsilon}$  and that  $d_H(E_0^{\varepsilon}, E_0) \to 0$  as  $\varepsilon \to 0$ .
- (iv) The convergence of normals or curvature of  $S_t^{\varepsilon}$  is not known although such a result is available for graph-like solutions [11].
- (v) (Approximation of extinction time) If  $E^0$  is strongly regular for every  $T < T_0$ , where  $T_0$  is the extinction time of  $E^0$ , then  $T'_{\varepsilon} \to T_0$  provided that one of (a), (b) holds. Here  $T'_{\varepsilon}$  is the maximal time of existence of a crystalline flow of  $(I_{\varepsilon})$  with initial data  $S_0^{\varepsilon}$ . This follows from Theorem 13 (ii), Theorem 5 and Proposition 6. Note that we need to prove that  $\partial(E^{\varepsilon}(t))$  agrees with crystalline flow up to  $t = T'_{\varepsilon}$  although it is not difficult.

#### References

- [1] S. Altschuler, S. B. Angenent and Y. Giga, Mean curvature flow through singularities for surfaces of rotation, J. Geom. Anal. 5(1995), 293-358
- [2] S. B. Angenent and M. E. Gurtin, Multiphase thermomechanics with interfacial structure 2. Evolution of an isothermal interface, Arch. Rational Mech. Anal. 108(1989), 323-391
- [3] G. Bellettini, M. Novaga and M. Paolini, Facet-breaking for three-dimensional crystals evolving by mean curvature, Interfaces and Free boundaries 1(1999), to appear.
- [4] T. Fukui and Y. Giga, Motion of a graph by nonsmooth weighted curvature, In: World congress of nonlinear analysts '92 (ed V. Lakshmikantham), Walter de Gruyter, Berlin I(1996), 47-56
- [5] M. E. Gage and R. Hamilton, The heat equation shrinking convex plane curves, J. Differential Geometry 23(1996), 69-96

- [6] M.-H. Giga and Y. Giga, Consistency in evolutions by crystalline curvature, In: Free Boundary Problems, Theory and Applications (eds. M. Niezgódka and P. Strzelecki), Proceedings of the Zakopane Congress '95, (1996), pp.186-202, Longman
- [7] M.-H. Giga and Y. Giga, Evolving graphs by singular weighted curvature, Arch. Rational. Mech. Anal. 141(1998), 117-198
- [8] M.-H. Giga and Y. Giga, A subdifferential interpretation of crystalline motion under nonuniform driving force, Proc. of the International Conference in Dynamical Systems and Differential Equations, Springfield Missouri, (1996), "Dynamical Systems and Differential Equations", (eds. W.-X. Chen and S.-C. Hu), Southwest Missouri Univ. vol.1(1998), pp.276-287
- [9] M.-H. Giga and Y. Giga, Stability for evolving graphs by nonlocal weighted curvature, Commun. in Partial Differential Equations, 24(1999), 109-184
- [10] M.-H. Giga and Y. Giga, Motion driven by nonlocal curvature in the plane, In: Asymptotics in Nonlinear Diffusive Systems, (eds. Y. Nishiura et al.), Tohoku Math. Publ. 8(1998), 75-83
- [11] M.-H. Giga and Y. Giga, Remarks on convergence of evolving graphs by nonlocal curvature, In: Progress in Partial Differential Equations vol.1 (eds. H. Amann, C. Bandle, M. Chipot, F. Conrad and L. Shafrir) Pitman Research Notes in Mathematics Series, 383(1998), pp.99-116, Longman, Essex, England
- [12] M.-H. Giga and Y. Giga, Generalized motion by nonlocal curvature in the plane, preprint
- [13] Y. Giga, Motion of a graph by convexified energy, Hokkaido Math. J. 23(1994), 185-212
- [14] Y. Giga, A level set method for surface evolution equations, Sugaku 47(1995), 321-340; English transl., Sugaku Expositions 10(1997), 217-241
- [15] Y. Giga, Anisotropic effects in interface dynamics, Sugaku to appear, English transl. in preparation
- [16] Y. Giga and M. Gurtin, A comparison theorem for crystalline evolution in the plane, Quart. of Appl. Math. 54(1996), 727-737
- [17] P. M. Girão, Convergence of a crystalline algorithm for the motion of a simple closed convex curve by weighted curvature, SIAM J. Numer. Anal. 32(1995), 886-899
- [18] P. M. Girão and R. V. Kohn, Convergence of a crystalline algorithm for the heat equation in one dimension and for the motion of a graph by weighted curvature, Numer. Math. 67(1994), 41-70
- [19] P. M. Girão and R. V. Kohn, The crystalline algorithm for computing motion by curvature, In: Variational Methods for Discontinuous Structure (eds. R. Serapioni and F. Tomarelli) Progress in Nonlinear Differential Equations and Applications, 25(1996), pp.7-18, Birkhauser, Basel
- [20] S. Goto, Generalized motion of hypersurfaces whose growth speed depends superlinearly on the curvature tensor, Differential and Integral Equations 7(1994), 323-343

- [21] M. Grayson, The heat equation shrinks embedded plane curves to round points, J. Differential Geometry 26(1987) 285-314
- [22] M. E. Gurtin, Thermomechanics of Evolving Phase Boundaries in the Plane, Oxford, Clarendon Press, 1993
- [23] M. E. Gurtin, H. M. Soner and P. E. Souganidis, Anisotropic motion of an interface relaxed by the formation of infinitesimal wrinkles, J. Differential Equations 119(1995), 54-108
- [24] H. Ishii and P. Souganidis, Generalized motion of noncompact hypersurfaces with velocity having arbitrary growth on the curvature tensor, Tôhoku Math. J. 47(1995), 227-250
- [25] K. Ishii and H.-M. Soner, Regularity and convergence of crystalline motion, SIAM J. Math. Anal. 30(1999), 19-37
- [26] J. Taylor, Constructions and conjectures in crystalline nondifferential geometry, In: Differential Geometry (eds. B. Lawson and K. Tanenblat), Proceedings of the Conference on Differential Geometry, Rio de Janeiro, Pitman Monographs in Pure and Applied Math. 52(1991), pp.321-336, Pitman, London
- [27] J. Taylor, Mean curvature and weighted mean curvature, Acta Metall. 40(1992), 1475-1485
- [28] J. Taylor, Motion of curves by crystalline curvature, including triple junctions and boundary points, In: Differntial Geometry: Partial Differential Equations on Manifolds (eds. R. Greene and S. T. Yau), Proc. Symp. Pure Math., 54(1993) Part I, pp.417-438, Amer. Math. Society Providence, RI
- [29] J. Taylor, J. Cahn and C. Handwerker, Geometric models of crystal growth, Acta Metall. 40(1992), 1443-1474
- [30] T. Ushijima and S. Yazaki, Convergence of a crystalline algorithm for the motion of a closed curve by a power of curvature  $V = K^{\alpha}$ , SIAM J. Num. Anal., to appear
- [31] S. Yazaki, Existence of self-similar solutions to an anisotropic motion by a power of crystalline curvature, preprint
- [32] J. Yunger, Facet stepping and motion by crystalline curvature, PhD Thesis, Rutgers University (1998)

M.-H. Giga and Y. Giga Department of Mathematics Hokkaido University Sapporo 060-0810, Japan