

Nonlinear Diffusion

Lect 3

$$\frac{\partial}{\partial t} g(t, x, y) = \nabla \cdot (D(|\nabla g(t, x, y)|^2) \nabla g(t, x, y))$$

E.g. $D(|\nabla g|^2) = e^{-\frac{|\nabla g|^2}{2\sigma^2}}$, $D(|\nabla g|^2) = \frac{1}{1 + \sigma |\nabla g|^2}$

$$g|_{\partial\Omega} = n$$

$$\nabla \cdot (D(|\nabla g|^2) \nabla g) = D(|\nabla g|^2) \Delta g + (\nabla D(|\nabla g|^2)) \cdot \nabla g$$

$$= D(|\nabla g|^2) \Delta g + 2D'(|\nabla g|^2) (\nabla g)^T \text{Hess}_g \nabla g$$

$$= D(|\nabla g|^2) \Delta g + 2|\nabla g|^2 D'(|\nabla g|^2) \underbrace{\left(\frac{\nabla g}{|\nabla g|} \right)^T}_{\text{normal vectors}} \text{Hess}_g \frac{\nabla g}{|\nabla g|}$$

Normal
vectors
 $m \times m$
at
level set
boundary
 $\{x \in \mathbb{R}^m$
 $g(x) \leq M\}$
For $M = g(x)$

$$\Delta = \Delta_{\tan} + \Delta_{\text{normal}} \otimes \Delta_{\text{normal}} g$$

$$= D(|\nabla g|^2) \Delta_{\tan} g + (4|\nabla g|^2 D'(|\nabla g|^2) + D(|\nabla g|^2)) \Delta_{\text{normal}} g$$

IF $|\nabla g| \gg 1$, $\otimes > \oplus$ (i.e. dominant tangential diffusion)
IF $|\nabla g| \ll 1$, $\otimes \approx \oplus$ (approx. isotropic diffusion)