

Final Presentation of Study Group Workshop

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General backgrounds of the proposed various subjects by Professor Yuko Hatano and Professor Takuya Kawanishi on environmental engineering

Our main working concept is

- Understanding environmental serious issues
- Mathematical models and feasibility
- Numerical simulations
- Fitting with real or experimental data

Outline

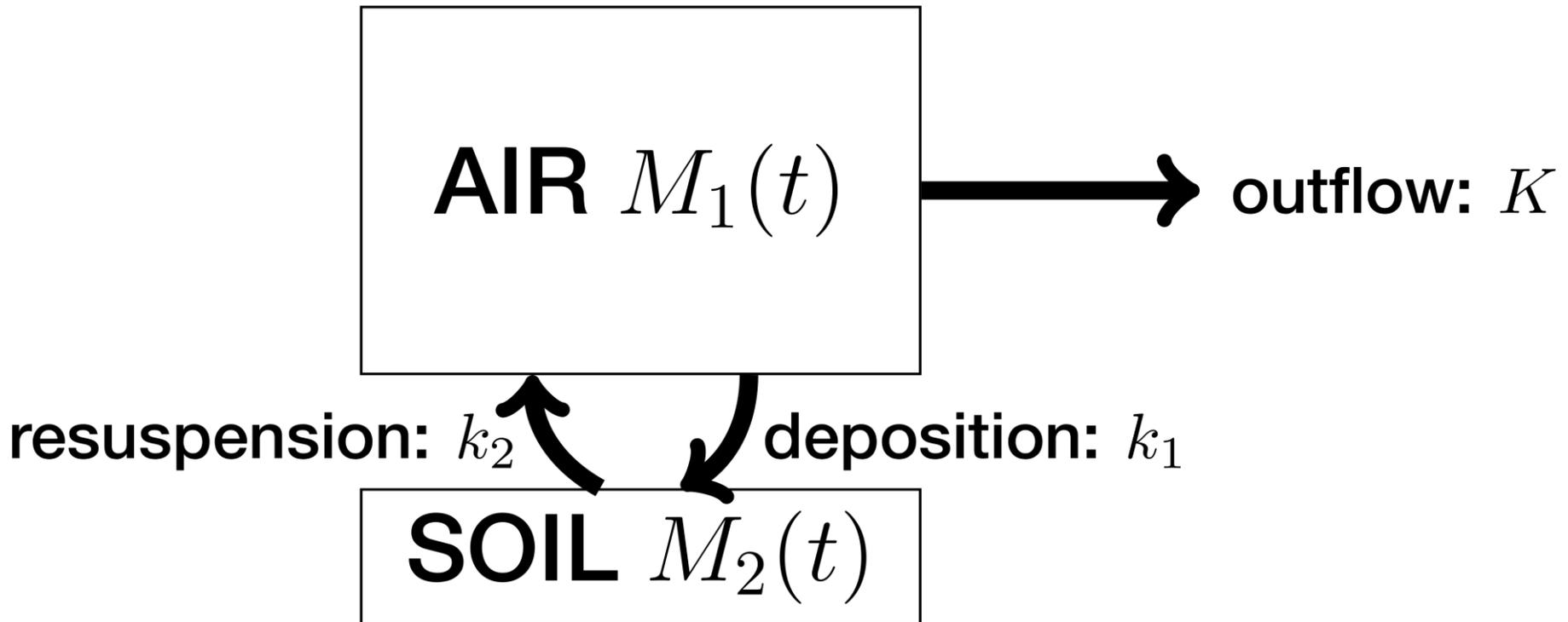
- Topic 1: Improvement of a box model and estimation of the initial explosion amounts (from Prof. Hatano)
- Topic 2: Advection equation modeling of radioactive material in the air (from Prof. Hatano)
- Topic 3: Satellite image analysis for effective afforestation (from Prof. Kawanishi)

**TOPIC 1: IMPROVEMENT OF THE BOX
MODEL AND ESTIMATION OF THE
INITIAL EXPLOSION AMOUNTS**

Box Model

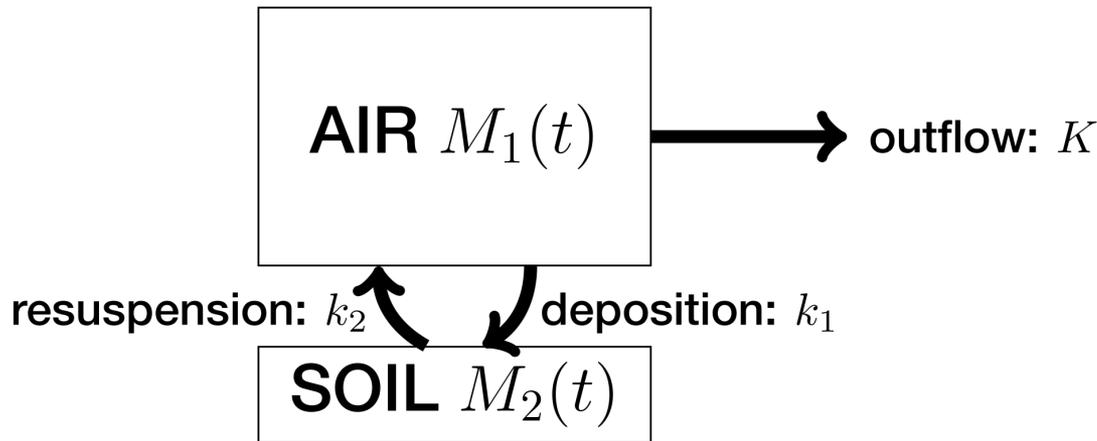
Regard air, soil, ...etc as boxes

Example(1) resuspension and deposition of radioactive material



Box Model

Example(1) resuspension and deposition of radioactive material

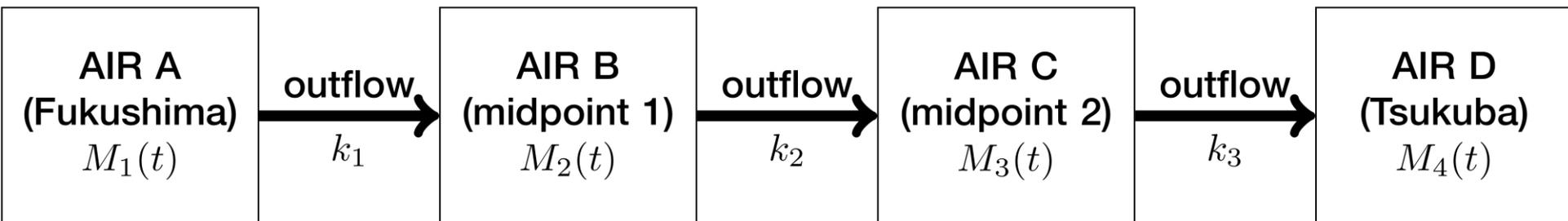


$$\begin{cases} M_1'(t) = -KM_1(t) + k_2M_2(t) \\ M_2'(t) = -k_1M_1(t) - k_2M_2(t) \end{cases}$$

Box Model

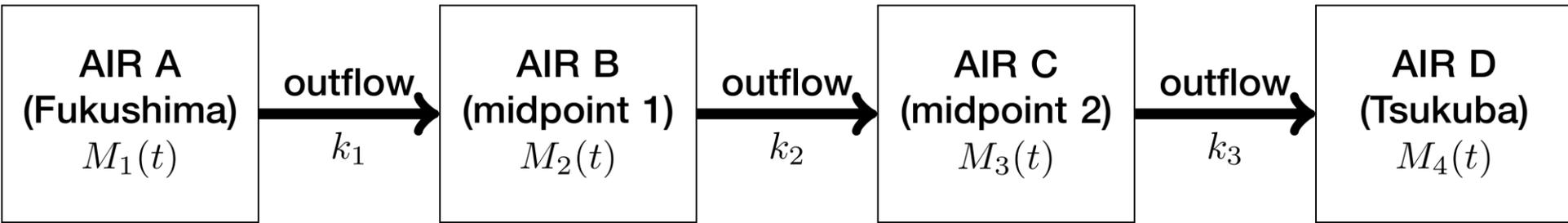
Regard air, soil, ...etc as boxes

Example(2) Incoming radioactive materials from Fukushima to Tsukuba



Box Model

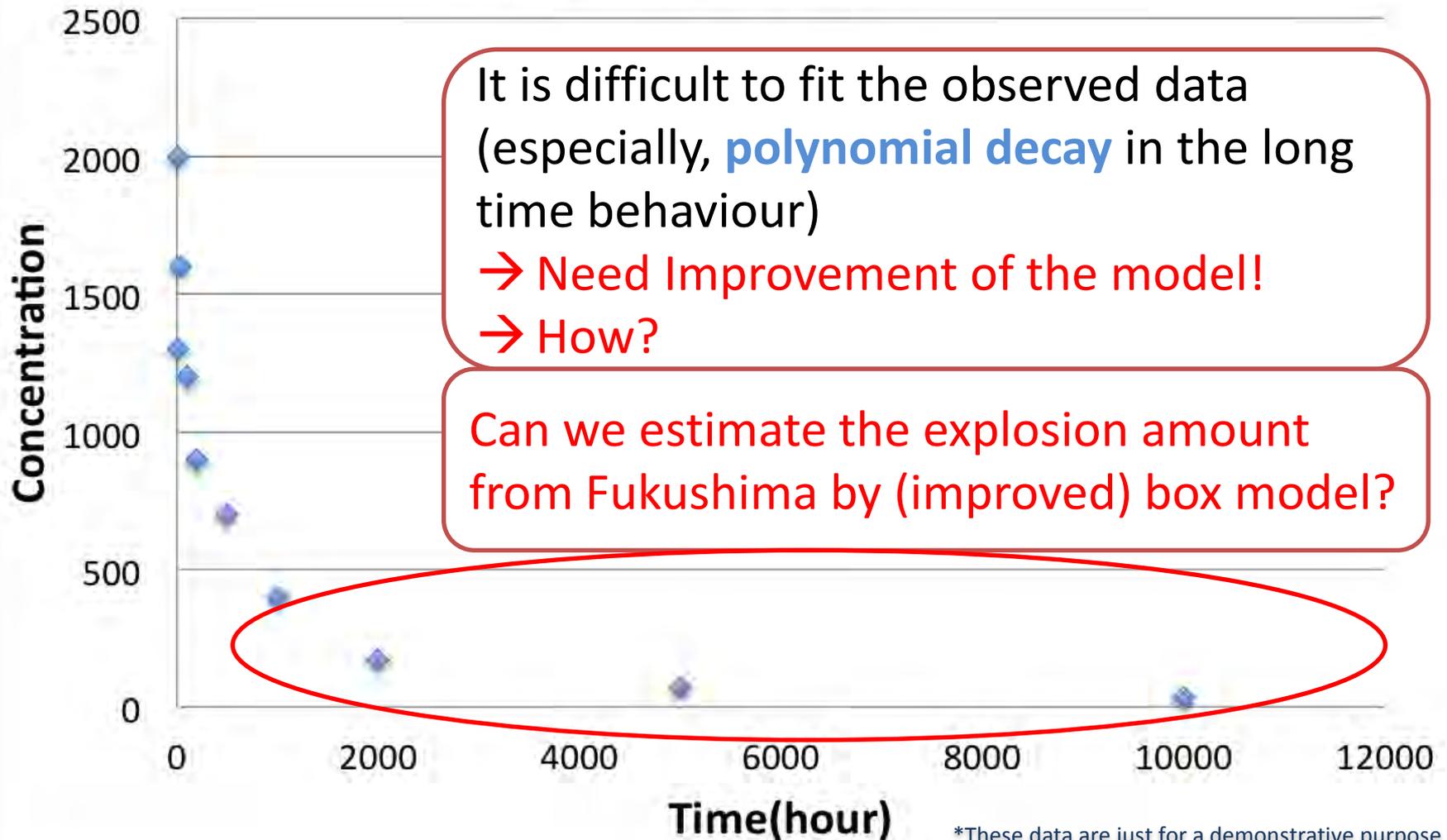
Example(2) Incoming radioactive materials from Fukushima to Tsukuba



$$\frac{d}{dt} \begin{pmatrix} M_1(t) \\ M_2(t) \\ M_3(t) \\ M_4(t) \end{pmatrix} = \begin{pmatrix} -k_1 & 0 & 0 & 0 \\ k_1 & -k_2 & 0 & 0 \\ 0 & k_2 & -k_3 & 0 \\ 0 & 0 & k_3 & 0 \end{pmatrix} \begin{pmatrix} M_1(t) \\ M_2(t) \\ M_3(t) \\ M_4(t) \end{pmatrix}$$

Problem on box model

Concentration of Cs-137



*These data are just for a demonstrative purpose.

Basic Strategy

$$\begin{cases} M_1'(t) = -K M_1(t) + k_2 M_2(t) \\ M_2'(t) = -k_1 M_1(t) - k_2 M_2(t) \end{cases}$$

Coefficients are assumed to be **constants**

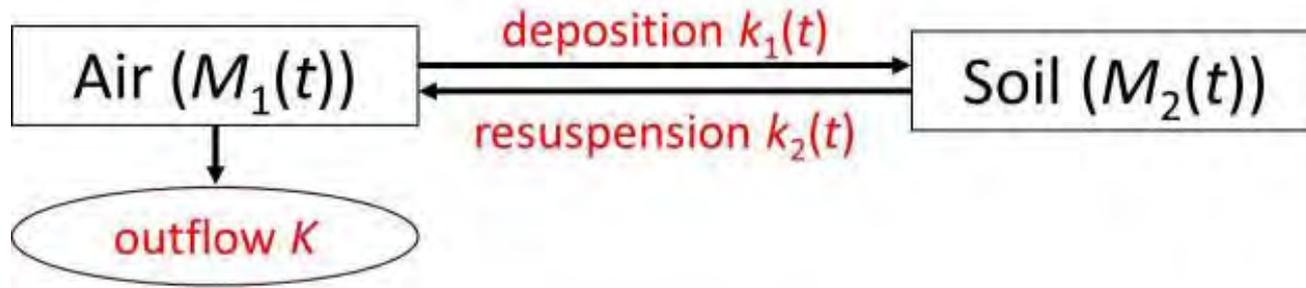
→ Description power is limited.

(Only exponential decay can be expected.)

$$\frac{d}{dt} \begin{pmatrix} M_1(t) \\ M_2(t) \\ M_3(t) \\ M_4(t) \end{pmatrix} = \begin{pmatrix} -k_1 & 0 & 0 & 0 \\ k_1 & -k_2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} M_1(t) \\ M_2(t) \\ M_3(t) \\ M_4(t) \end{pmatrix}$$

We introduce the time dependent coefficients.

Air & soil model



$M_1(t)$: mass radioactive materials in air.

$M_2(t)$: mass radioactive materials in soil.

Governing equation

$$\frac{d}{dt} \begin{pmatrix} M_1(t) \\ M_2(t) \end{pmatrix} = \begin{pmatrix} -K & k_2(t) \\ k_1(t) & -k_2(t) \end{pmatrix} \begin{pmatrix} M_1(t) \\ M_2(t) \end{pmatrix} + \begin{pmatrix} f_1(t) \\ 0 \end{pmatrix}.$$

Coefficient settings

Assumptions

- ▶ $k_1(t)$: deposition effect decreases rapidly, e.g.,

$$k_1(t) = e^{-t}.$$

- ▶ $k_2(t)$: resuspension effect decrease moderately, e.g.,

$$k_2(t) = \frac{\alpha}{t + \tau}.$$

- ▶ K : small ($10^{-3} \sim 10^{-2}$).
- ▶ τ : large, e.g., $\tau > K^{-1}$.
- ▶ $f_1(t)$: newly introduced (artificial) source term.

Numerical simulation

We choose $K = 10^{-2}$, $\tau = 10^3$, $\alpha = 1$ and

$$f_1(t) = A \exp(-t^\beta), \quad \beta = 0.2.$$

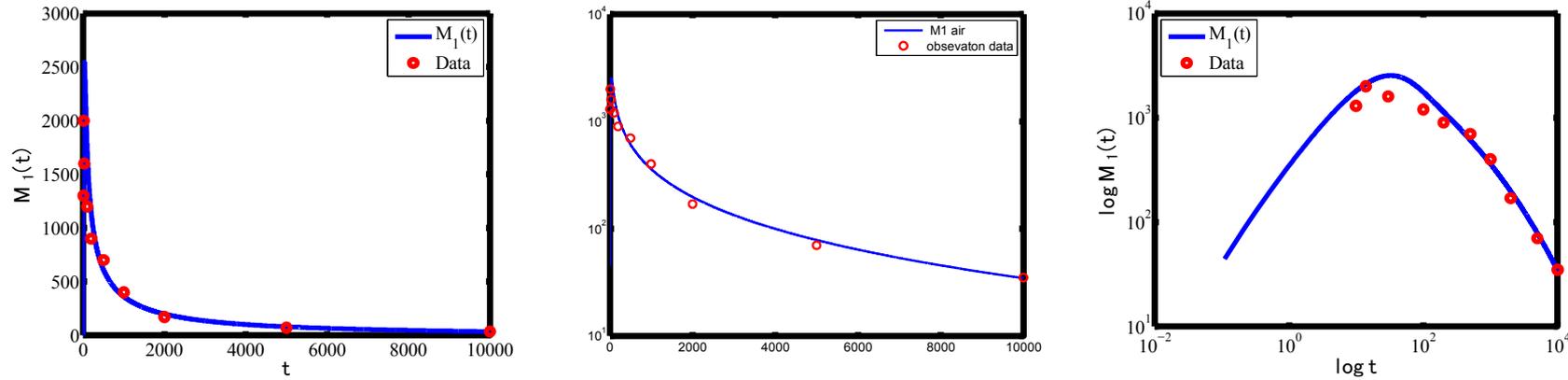
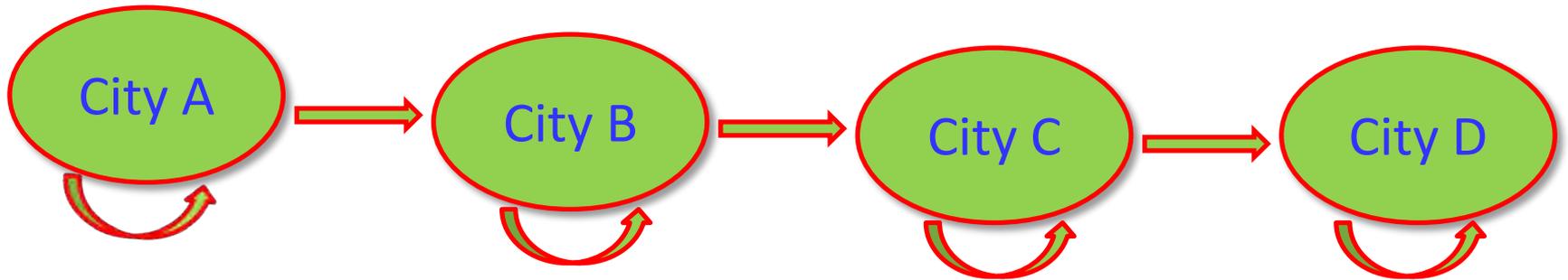


Figure: Left: Plot of $M_1(t)$ and the data. Middle: Semilog plot. Right: log-log plot.

Improvement of 4 Boxes Model



- One way propagation
- Every city could be viewed as a point
- Every city has a known absorption coefficient
- Propagation needs time

Improvement of Four Boxes Model

$$\frac{dC_1(t)}{dt} = -a_1(t)C_1(t) + f(t) - k_1(t)C_1(t), t > 0, \quad (1-a)$$

$$\frac{dC_2(t)}{dt} = -a_2(t)C_2(t) + k_1(t)C_1(t) - k_2(t)C_2(t), t > T_1, \quad (1-b)$$

$$\frac{dC_3(t)}{dt} = -a_3(t)C_3(t) + k_2(t)C_2(t) - k_3(t)C_3(t), t > T_2, \quad (1-c)$$

$$\frac{dC_4(t)}{dt} = -a_4(t)C_4(t) + k_3(t)C_3(t) - k_4C_4(t), t > T_3, \quad (1-d)$$

where $a_i(t) > 0$ are known absorption coefficient. $k_j(t) > 0$ are the propagation ability from one city to the next one.

Assumption: We know the observation data $Z(t)$ for $t \in [T_3, T_n]$.

Inverse Problem: Determine $\{k_j(t)\}_{j=1}^3$ such that $C_4(t) = Z(t)$.

Improvement of Four Boxes Model

Procedure:

- ▶ $C_1(T_3)$ + Eq.(1-a):
Solving $C_1(t)$ in $t \in [0, T_1]$ to get $C_1(T_1)$

Improvement of Four Boxes Model

Procedure:

- ▶ $C_1(T_3)$ + Eq.(1-a):
Solving $C_1(t)$ in $t \in [0, T_1]$ to get $C_1(T_1)$
- ▶ $C_2(T_1) = C_1(T_1)$ and Eq.(1-b):
Solving $C_2(t)$ in $t \in [T_1, T_2]$ to get $C_2(T_2)$

Improvement of Four Boxes Model

Procedure:

- ▶ $C_1(T_3)$ + Eq.(1-a):
Solving $C_1(t)$ in $t \in [0, T_1]$ to get $C_1(T_1)$
- ▶ $C_2(T_1) = C_1(T_1)$ and Eq.(1-b):
Solving $C_2(t)$ in $t \in [T_1, T_2]$ to get $C_2(T_2)$
- ▶ $C_3(T_2) = C_2(T_2)$ and Eq.(1-c):
Solving $C_3(t)$ in $t \in [T_2, T_3]$ to get $C_3(T_3)$
- ▶ $C_4(T_3) = C_3(T_3)$ and Eq.(1-d):
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Improvement of Four Boxes Model

Procedure:

- ▶ $C_1(T_3)$ + Eq.(1-a):
Solving $C_1(t)$ in $t \in [0, T_1]$ to get $C_1(T_1)$
- ▶ $C_2(T_1) = C_1(T_1)$ and Eq.(1-b):
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- ▶ $C_4(T_3) = C_3(T_3)$ and Eq.(1-d):
Solving $C_4(t)$ in $t \in [T_3, T_n]$ to get $C_4(t)$ for $t \in [T_3, T_n]$

Optimization:

Assume $k_i(t)$ have **special form** with unknown parameters, we can solve the following problem to get $k_i(t)$

$$\min \int_{T_3}^{T_n} |C_4(t) - Z(t)|^2 dt.$$

Numerical Simulations

Set $a_i(t) = \exp(-K * t_i^\beta)$, $f_1(t) = A \exp(-t^\gamma)$, $k_i(t) = \frac{\alpha_i}{t + T_i}$,
 $T_i = 2$,

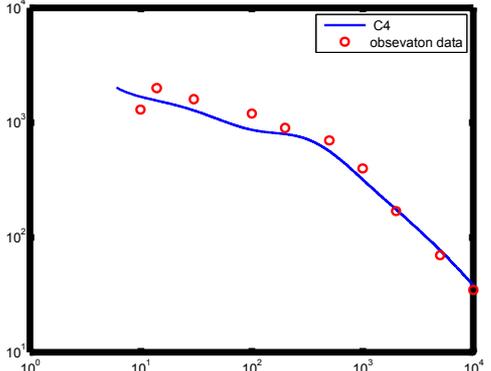
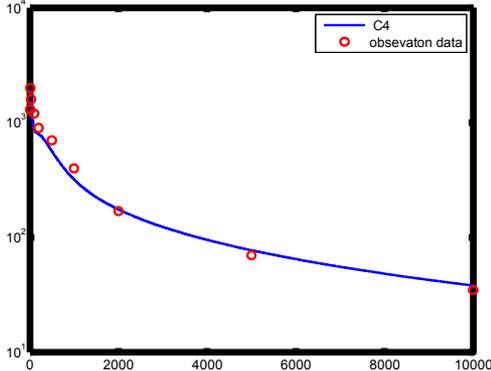
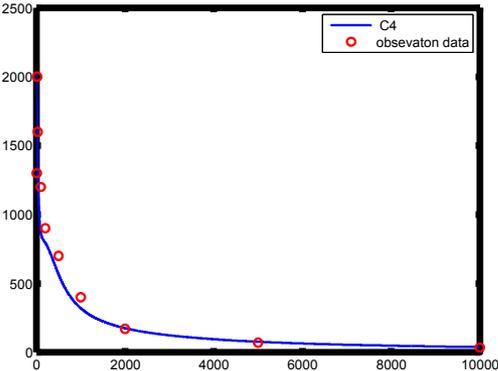


Figure: Left: Plot of $C_4(t)$ and the data. Middle: Semilog plot. Right: log-log plot.

One-box Model

$$\begin{cases} M'(t) + p(t)M(t) = q(t), & t > 0 \\ M(0) = 0. \end{cases}$$

where $p(t) = \frac{\ell}{t+\tau} + k$ and $q(t) = C \exp(-(t+\tau)^\beta)$. Here, the parameters ℓ, τ, k, C, β are all undetermined.

The explicit solution is as follows

$$M(t) = \frac{C \int_0^t \exp(ks - (s+\tau)^\beta)(s+\tau)^\ell ds}{\exp(kt)(t+\tau)^\ell}.$$

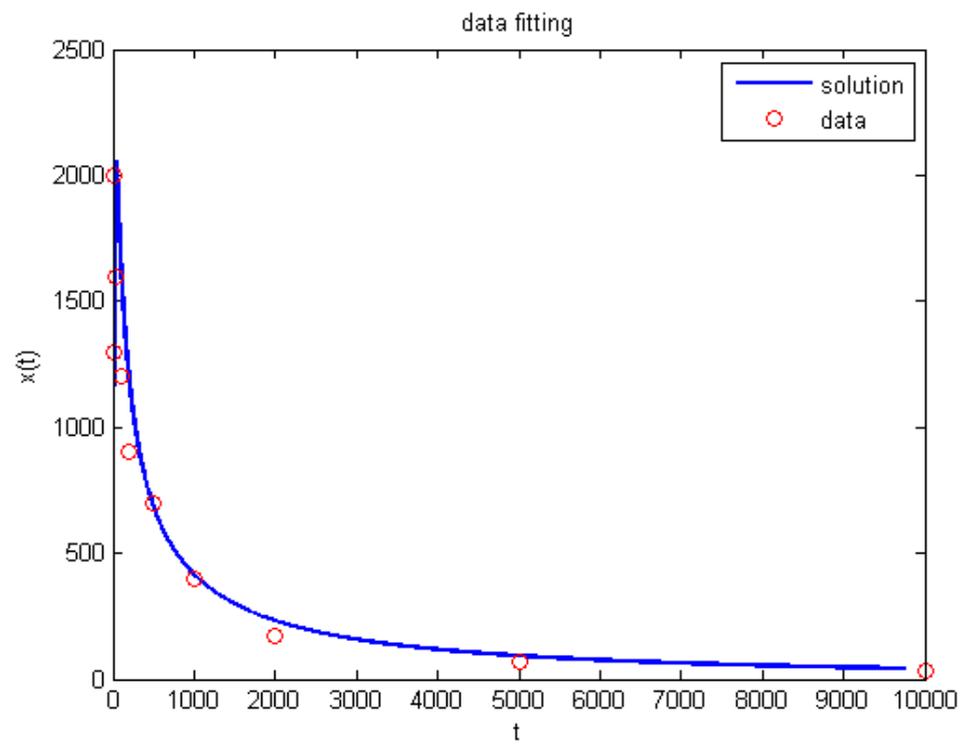
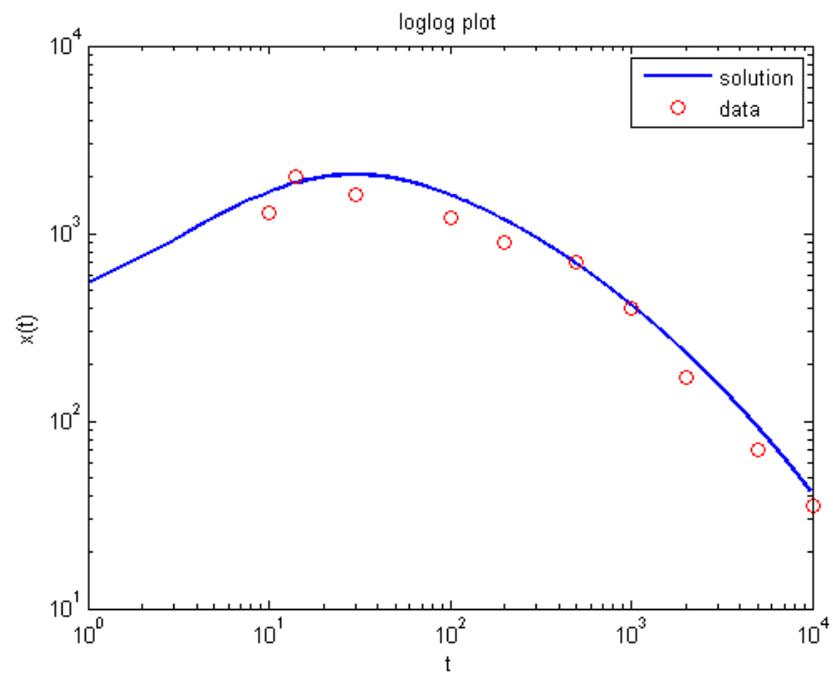
Parameter Identification: $\tau = t_e, k = 1/\tau C \leftarrow x(t_e)$ and $\ell \leftarrow 1$.

Asymptotic Expansion for determining β , when t is large

$$x(t) \leftarrow C \frac{1}{k} + \frac{\beta}{k^2} (t+\tau)^{\beta-1} \exp(-(t+\tau)^\beta), \quad \beta < 1.$$

Numerical method: Bisection of β) $\beta = 0.2$.

In this example, $\ell = 1, \beta = 0.2, \tau = 14, C = 1500$.



One Box Model

$$\frac{du}{dt} = -Ku.$$

Here we assume

$$K(t) = \frac{\alpha}{t + \tau} \quad (\alpha, \tau > 0).$$

$$K(t) \approx \begin{cases} \frac{\alpha}{\tau}, & t \ll \tau, \\ \frac{\alpha}{t}, & t \gg \tau. \end{cases}$$

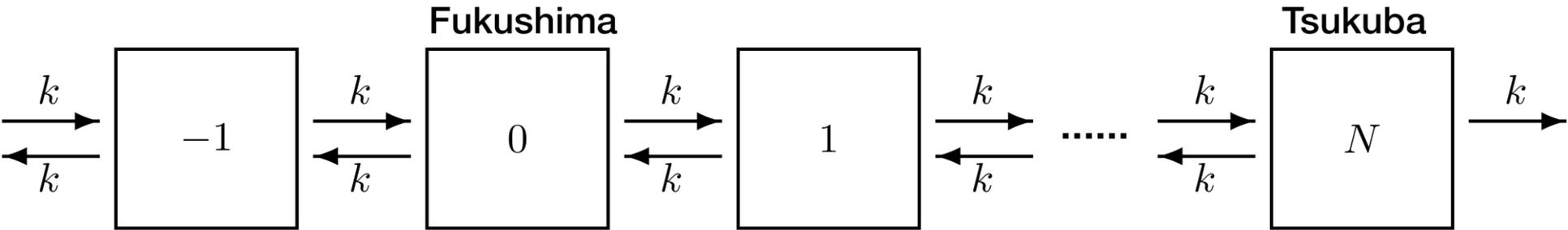
One Box Model

$$\frac{du}{dt} = -Ku. \quad K(t) = \frac{\alpha}{t + \tau} \quad (\alpha, \tau > 0).$$

$$u(t) = u(0)\tau^\alpha (t + \tau)^{-\alpha}$$

$$u(t) \approx u(0) \times \begin{cases} e^{-\alpha t/\tau}, & t \ll \tau, \\ \left(\frac{\tau}{t}\right)^\alpha, & t \gg \tau. \end{cases}$$

Multi-box model



$$\left\{ \begin{array}{l} \frac{du_{-N}}{dt} = -2ku_{-N} + ku_{-N+1}, \\ \frac{du_j}{dt} = -2ku_j + k(u_{j-1} + u_{j+1}), \quad (j = -N + 1, \dots, N - 1) \\ \frac{du_N}{dt} = -2ku_N + ku_{N-1}. \end{array} \right.$$

Multi-box model

$$\left\{ \begin{array}{l} \frac{du_{-N}}{dt} = -2ku_{-N} + ku_{-N+1}, \\ \frac{du_j}{dt} = -2ku_j + k(u_{j-1} + u_{j+1}), \quad (j = -N + 1, \dots, N - 1) \\ \frac{du_N}{dt} = -2ku_N + ku_{N-1}. \end{array} \right.$$

We assume that

$$k = \frac{K(t)}{(\Delta x)^2}$$

where Δx is a distance between two boxes:

$$\Delta x = \frac{\text{distance between Fukushima and Tsukuba}}{N}.$$

Multi-box model

In the limit of N to infinity, our box model is expressed by

$$\begin{cases} \partial_t u = K(t) \partial_x^2 u, & x \in \mathbb{R}, \quad t > 0, \\ u = a(x), & x \in \mathbb{R}, \quad t = 0. \end{cases}$$

Assuming that $a(x) = \delta(x)$, we have

$$u(x, t) = \frac{1}{\sqrt{4\pi\alpha}} \left[\log \left(1 + \frac{t}{\tau} \right) \right]^{-1/2} \exp \left[\frac{-x^2}{4\alpha \log \left(1 + \frac{t}{\tau} \right)} \right].$$

Multi-box model

$$u(x, t) = \frac{1}{\sqrt{4\pi\alpha}} \left[\log \left(1 + \frac{t}{\tau} \right) \right]^{-1/2} \exp \left[\frac{-x^2}{4\alpha \log \left(1 + \frac{t}{\tau} \right)} \right].$$

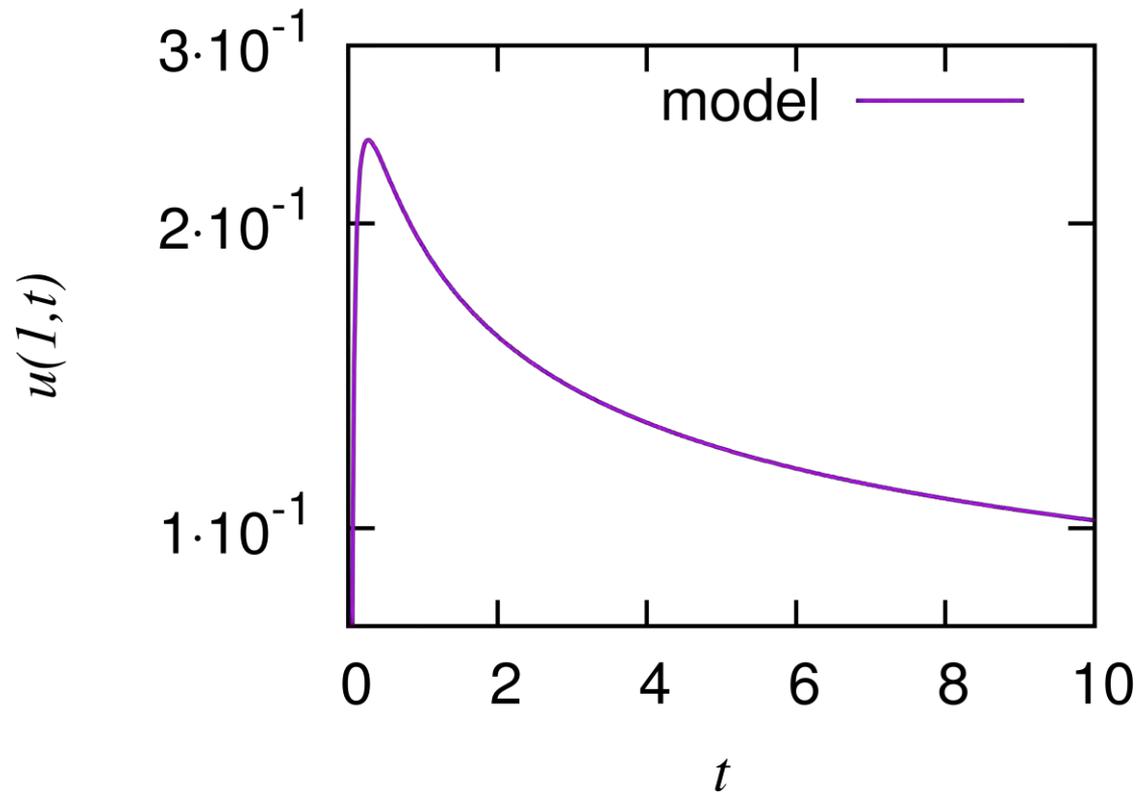
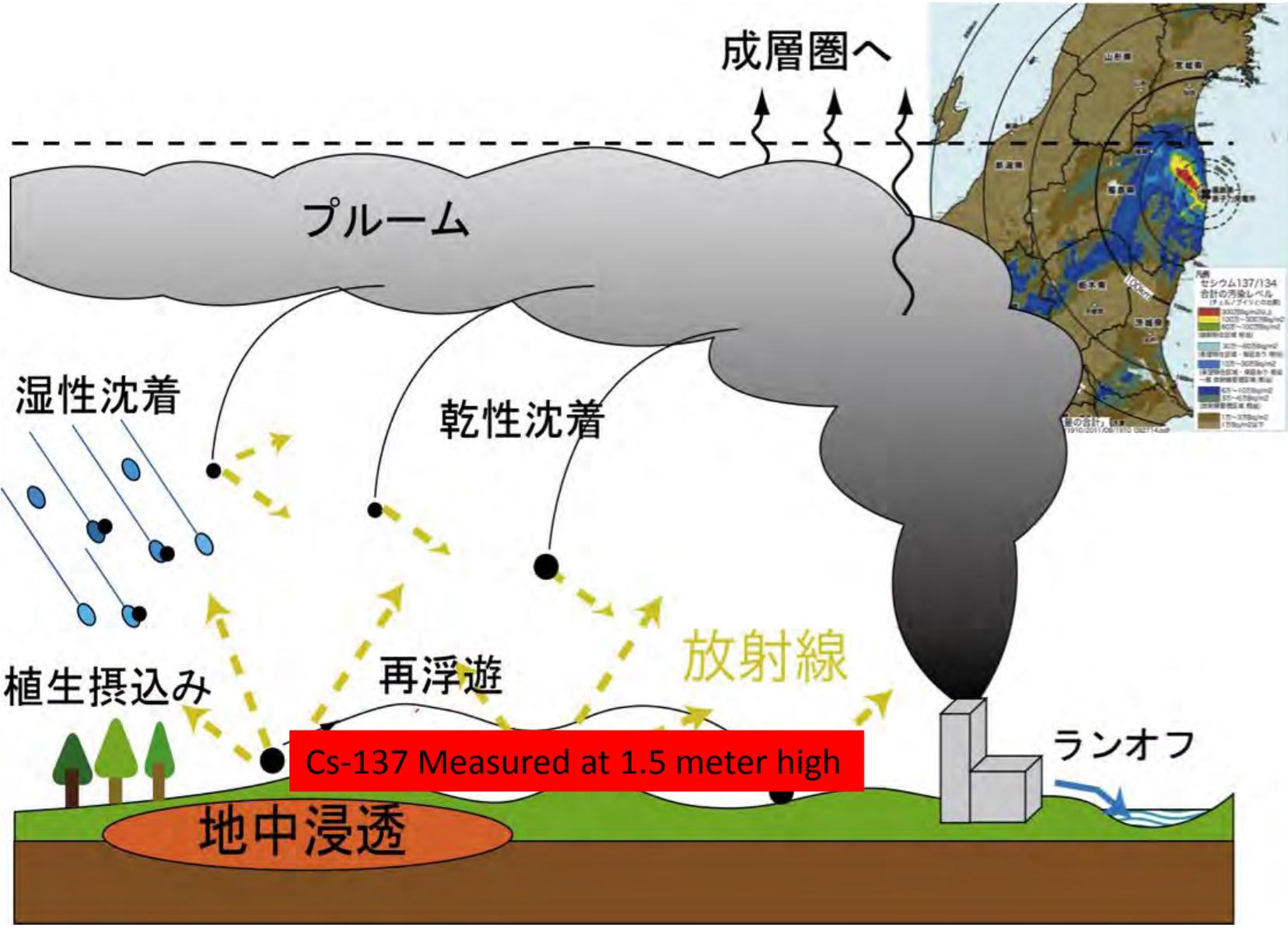


Figure 1: the graph of $u(t)$ when $\alpha = 4$ and $\tau = 2$.

**TOPIC 2: ADVECTION EQUATION
MODELING OF RADIOACTIVE MATERIAL IN
THE AIR**



(x_0, y_0) : Location of Fukushima Daiichi Nuclear Power Plant

t : Elapsed day after the accident

$C(x, y, t)$: Concentration of Cs-137 in the air at $z = 1.5$ meter high

$v_1(t), v_2(t)$: Effective wind velocity

Initial Condition: $C(x, y, 0) = \delta(x - x_0)\delta(y - y_0)$

Boundary Condition: $C(\pm\infty, \pm\infty, t) = 0$

=====

We treat the 2-D problem because

$$C(x, y, z, t) \simeq C(x, y, t) \times \text{const.} \quad (\text{Gavrilov})$$

Advection Equation of Cs-137:

$$\frac{\partial C(x, y, t)}{\partial t} + v_i(t) \frac{\partial C(x, y, t)}{\partial x_i} + \lambda_{env}(t) C(x, y, t) + \lambda_{dec} C(x, y, t) = 0. \quad (1)$$

===== CONSTANT REMOVAL PROCESSES =====

$$\lambda_{dec} = \lambda_{rad} + \lambda_{inf} + \lambda_{runoff} + \dots$$

λ_{rad} : radioactive decay rate

λ_{inf} : soil-infiltration rate

λ_{runoff} : runoff rate

(all the removal processes with the first-order kinetics)

Can we generate the following decay by choosing appropriate coefficients?

$$Ae^{-\lambda t} t^{-\gamma}$$

**Discussions on model equations
describing specified decay rates**

Backgrounds

In order to quantitatively interpret observed data of cesium and predict, we need mathematical model equations. Here we summarize them among linear equations and test feasibility.

(I) Box model (Subject 1)

(II) Advection model (Subject 2)

(III) Diffusion equation

(IV) Fractional diffusion equation

(I) Box model

$$\frac{du}{dt}(t) = A(t)u(t), \quad t > 0.$$

Here $u = (u_1, \dots, u_n)^T$, $A(t): N \times N$ symmetric matrix.

Given $\mu_1(t), \dots, \mu_N(t)$ (e.g., $\mu_k(t) = c_k t^{-\gamma_k}$), determine $A(t)$ such that $u_k(t) \sim \mu_k(t)$ as $t \rightarrow \infty$, $k = 1, 2, \dots, N$.

(II): Advection equation

$$\begin{cases} \partial_t C(x, t) + v_1(t)\partial_1 C + v_2(t)\partial_2 C + q(x, t)C = 0, \\ C(x, 0) = \delta(x) : \quad \text{Dirac delta} \end{cases}$$

Here $x = (x_1, x_2) \in \mathbb{R}^2$

Remark. $q(x, t) = \lambda_{env}(x, t) + \lambda_{dec}$.

Determine $q(x, t)$ such that

$$\int_{\mathbb{R}^2} C(x, t) dx \sim A e^{-\lambda t} t^{-\gamma} \quad \text{for large } t > 0.$$

(III): Diffusion equation with time dependent diffusivity

$$\begin{cases} \partial_t u = p(t)\Delta u, & t > 0, x \in \Omega, \\ u = 0 & \text{on } \partial\Omega, \quad u(x, 0) = a(x), \quad x \in \Omega. \end{cases}$$

Ω : bounded domain.

Given $\mu(t)$, determine $p(t)$ such that $u(x, t) \sim \mu(t)$ as $t \rightarrow \infty$.

(IV) Fractional diffusion equation

- multiple orders

$$\sum_{k=1}^N q_k \partial_t^{\alpha_k} u = u = \Delta u$$

- distributed orders

$$\int_0^1 \mu(\xi) \partial_t^\xi u d\xi = \Delta u$$

(II) Advection equation

By method of characteristics:

$$\left\{ \begin{array}{l} \partial_t C(x, t) + v_1(t)\partial_1 C + v_2(t)C + q(x, t)C = 0, \quad x = (x_1, x_2) \in \mathbb{R}^2, t > 0, \\ C(x, 0) = \delta(x) : \text{Dirac delta.} \end{array} \right.$$

Then:

$$\int_{\mathbb{R}^2} C(x, t) dx = \exp\left(-\int_0^t q\left(\int_0^s v_1(\xi) d\xi, \int_0^s v_2(\xi) d\xi, s\right) ds\right).$$

Example. Let $v_1(t) = 2t$, $v_2 = 1$ and $q(x, t) = \frac{x_1}{1+t} + r_3$. Then

$$\int_{\mathbb{R}^2} C(x, t) dx = \frac{1}{1+t} e^{-\frac{t^2}{2} + (1-r_3)t}.$$

(III) Diffusion equation

$$\begin{cases} \partial_t u = p(t)\Delta u, & t > 0, x \in \Omega \text{ bounded domain,} \\ u = 0 & \text{on } \partial\Omega, \quad u(x, 0) = a(x), \quad x \in \Omega. \end{cases}$$

Then

$$\|u(\cdot, t)\|_{L^2(\Omega)}^2 = \sum_{k=1}^{\infty} (a, \varphi_k)^2 \exp\left(-2\lambda_k \int_0^t p(\xi) d\xi\right).$$

Here $\Delta\varphi_k = -\lambda_k\varphi_k$, $\lambda_k > 0$, $\varphi_k = 0$ on $\partial\Omega$, $\|\varphi_k\| = 1$ and $(\varphi_k, \varphi_\ell) = 0$ if $k \neq \ell$.

Example: Let $p(t) = \frac{\alpha}{1+\beta t}$, $\alpha, \beta > 0$. Then $\|u(\cdot, t)\|_{L^2(\Omega)} \leq \|a\|(1 + \beta t)^{-\frac{\lambda_1 \alpha}{\beta}}$

(IV) Fractional diffusion equation

Fractional diffusion equation can simulate slow diffusion? \Rightarrow **YES**

$$\|u(\cdot, t)\|_{L^2(\Omega)} = \begin{cases} O(t^{-\alpha}), & \text{single term,} \\ O(t^{-\alpha_1}), & \text{multi-term,} \\ O((\log t)^{-1}), & \text{distributed order.} \end{cases}$$

α_1 : minimum order of derivatives

Fractional diffusion equation can simulate slow diffusion from the polynomial to logarithmic decay.

- **Distributed order case.** We assume $\mu(\alpha) = \mu(0) + o(\alpha^\delta)$ with some $\delta > 0$ as $\alpha \rightarrow 0$, $\mu \in C[0, 1]$, $\mu \geq 0$, $\mu(0) > 0$. Then

$$\|u(\cdot, t)\|_{L^2(\Omega)} = o((\log t)^{-1}) \Rightarrow u \equiv 0$$
 (Li-Luchko-Yamamoto 2014): **Log. decay is the best possible**
- **Single case.**

$$\|u(\cdot, t)\|_{L^2(\Omega)} = o(t^{-\alpha}) \implies u \equiv 0.$$

Summary

-
- (I): Input-out linear system
- (II) - (III): Assuming some physical equations, we make data fitting for coefficients.
- (IV): Fractional diffusion equation is based on continuous time random walk.

Physical backgrounds: (I) < (II), (III) < (IV)

TOPIC 3: SATELLITE IMAGE ANALYSIS FOR EFFECTIVE AFFORESTATION

Problem

How to analyze this picture to determine the position of the afforestation

地図(タイトルなし)
地図の説明を入力します。

凡例
○ アイテム

Proposals

- Application of **generalized polarization tensor**
 - Cluster the trees in several group
- Blurring using **time-cone model**
 - Find a void area

Our Problem

Let Ω be a one of the grid in the region of interest. Let $T = \bigcup_{k=1}^N T_k$, where T_k is well separated small domain (Tree or Trees). We want to approximate T by relatively large domains $\tilde{T} = \bigcup_{k=1}^M \tilde{T}_k$ ($M \ll N$) in a 'good' way.

Suggestion : Use the Generalized Polarization Tensors

Properties of GPT

- ▶ The full set of GPTs determines T uniquely.
- ▶ Finite number of GPTs can give the good approximation of T . For example, if we use GPT $m_{\alpha\beta}$ for $|\alpha| = |\beta| = 1$ (Polarization Tensor), then we can approximate T by a ellipse.

Generalized Polarization Tensors (GPT)

Ω : electric conductive medium.

T_k : an inclusion with conductivity σ .

$$T = \bigcup_{k=1}^N T_k, \quad \gamma = \chi(\Omega \setminus T) + (\sigma - 1)\chi(T).$$

Consider the following transmission problem:

$$\begin{cases} \nabla \cdot \gamma \nabla u = 0 & \text{in } \mathbb{R}^2, \\ u(x) - h(x) = O(|x|^{1-d}) & \text{as } |x| \rightarrow \infty. \end{cases}$$

Then solution u can be represented by a single layer potentials

$$u(x) = h(x) + \sum_{k=1}^N \mathcal{S}_{\partial T_k}[\phi^{(k)}](x),$$

where $\phi^{(k)}$ satisfies

$$(\lambda I - \mathcal{K}_{\partial T_k}^*)[\phi^{(k)}] - \sum_{s \neq k} \frac{\partial \mathcal{S}_{\partial T_k}[\phi^{(s)}]}{\partial \nu^{(k)}} \Big|_{\partial T_k} = \frac{\partial h}{\partial \nu^{(k)}} \Big|_{\partial T_k} \text{ on } \partial T_k.$$

Here we denote

$$\lambda = \frac{\sigma + 1}{2(\sigma - 1)}.$$

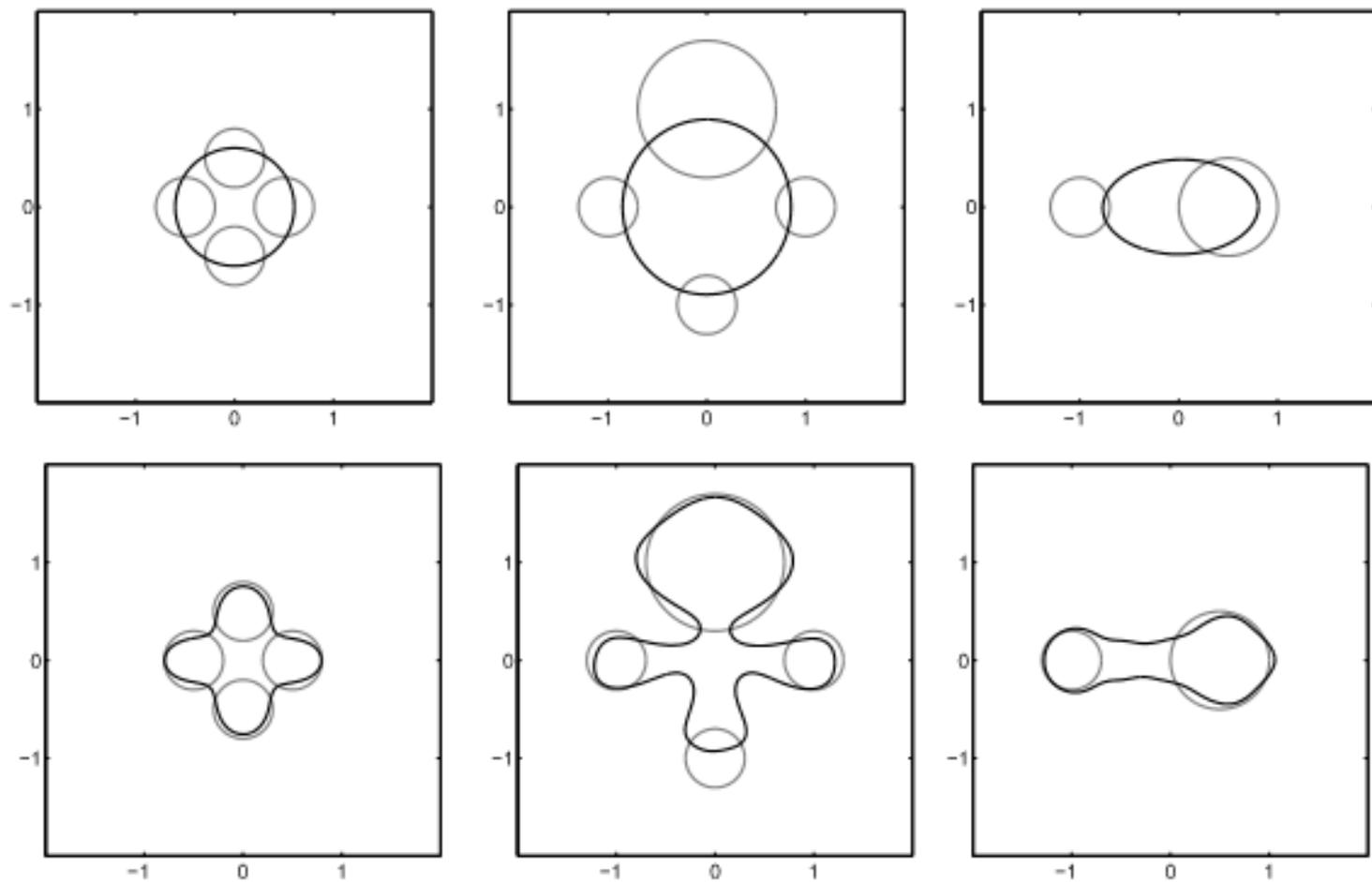
For the multi-index $\alpha = (\alpha_1, \alpha_2), \beta = (\beta_1, \beta_2) \in \mathbb{Z}_+^2$, let $\phi_\alpha^{(k)}$ be the solution of

$$(\lambda I - \mathcal{K}_{\partial T_k}^*)[\phi_\alpha^{(k)}] - \sum_{s \neq k} \frac{\partial \mathcal{S}_{\partial T_k}[\phi_\alpha^{(s)}]}{\partial \nu^{(k)}} \Big|_{\partial T_k} = \frac{\partial x^\alpha}{\partial \nu^{(k)}} \Big|_{\partial T_k} \text{ on } \partial T_k.$$

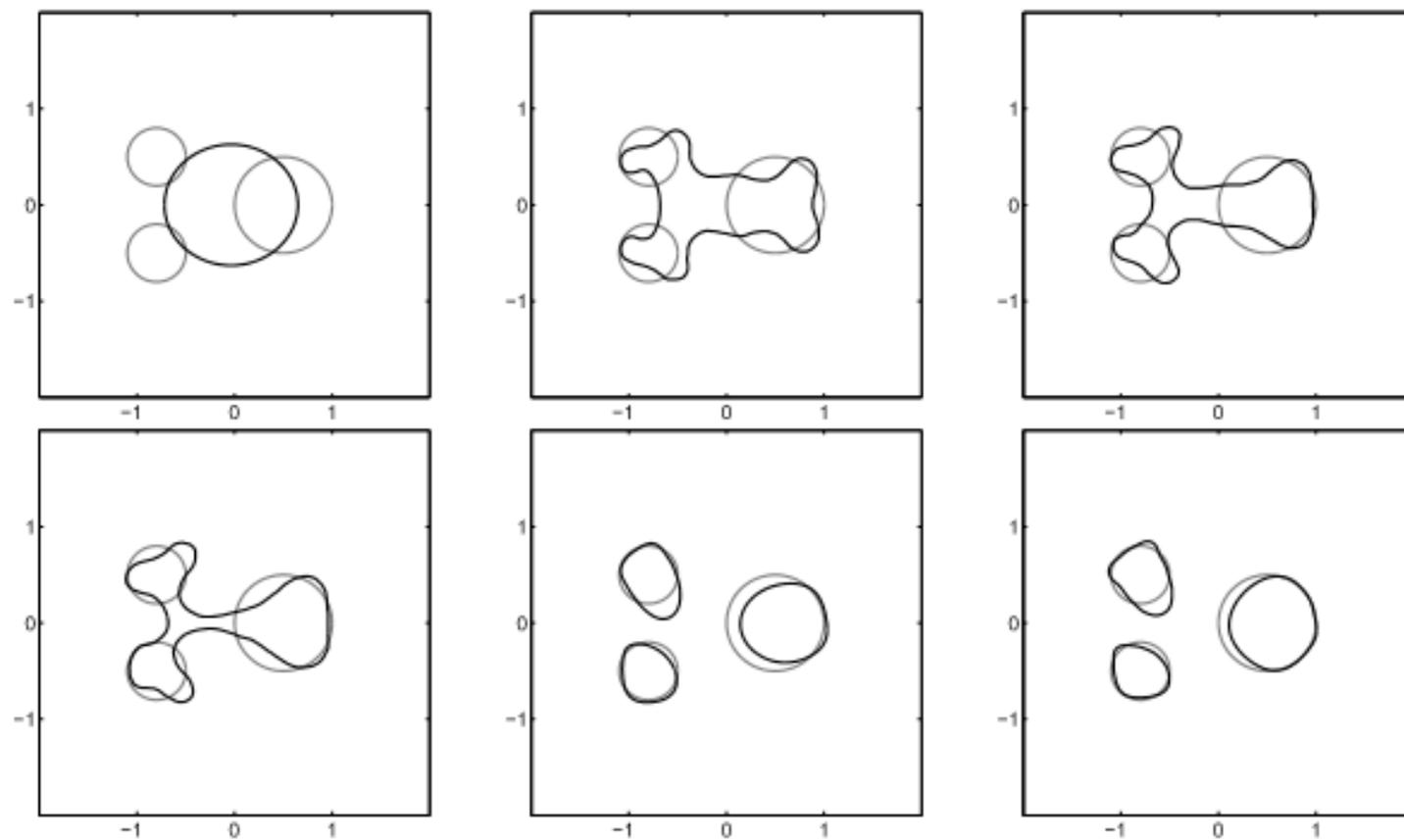
Then the generalized polarization tensor defined $m_{\alpha\beta}$ to be

$$m_{\alpha\beta} = \sum_{k=1}^N \int_{\partial T_k} x^\beta \phi_\alpha^{(k)}(x) d\sigma(x).$$

Some numerical results of the GPT



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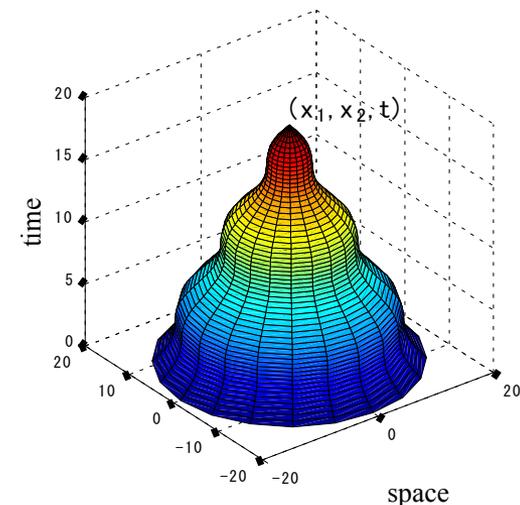
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 growth speed $\rho(t)$ }

Time cone (domain of dependence):

$$\Omega_{\rho}(x, t) := \left\{ (y, s); 0 < s < t, \right. \\ \left. |y - x| < \int_s^t \rho(\tau) d\tau \right\}.$$



Equivalent wave-type equation¹

Essence $u(x, t)$ is determined by the **integrated effect** of $\Psi(x, t)$ in the time cone $\Omega_\rho(x, t)$:

$$u(x, t) = \int_{\Omega_\rho(x, t)} \Psi(y, s) dy ds \quad (x \in \mathbb{R}^3, t \geq 0).$$

¹Y. Liu and M. Yamamoto, Appl. Anal., 93, 2014, 1297–1318. 

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Let $\rho(t) \equiv 1$. Then u satisfies

$$\begin{cases} (\partial_t^2 - \Delta)^2 u(x, t) = 8\pi \Psi(x, t) & (x \in \mathbb{R}^3, t > 0), \\ \partial_t^j u(x, 0) = 0 & (x \in \mathbb{R}^3, j = 0, 1, 2, 3). \end{cases}$$

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In our problem, we can choose

$$\Psi(x, t) = \chi_T(x), \quad T = \bigcup_{k=1}^K \{y \in \mathbb{R}^3; |y - x_k| < \varepsilon\}.$$

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Numerical simulation

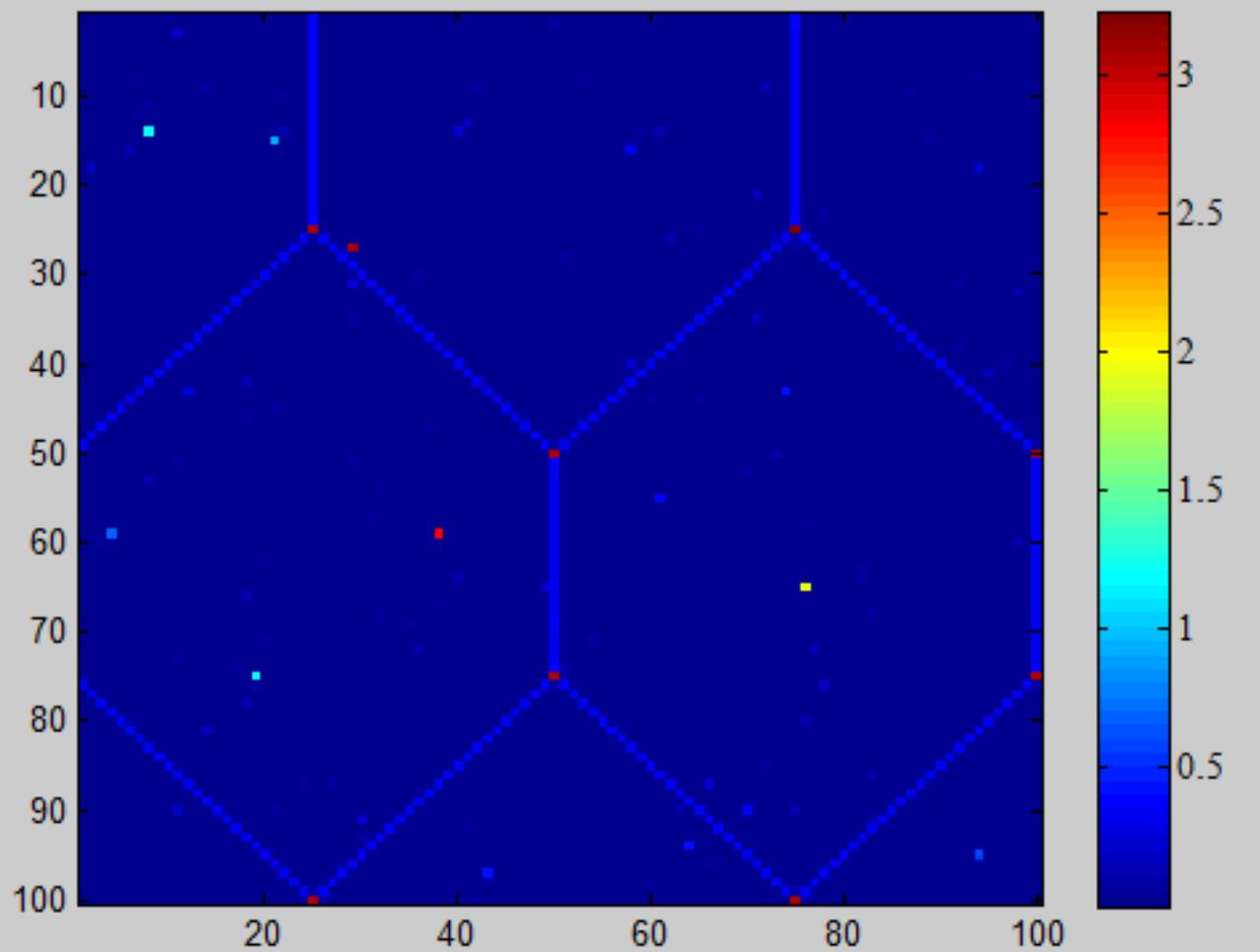
Fact We have a fast solver for 3-dim. double wave equations.

Example

$\chi_D(x)$: Hexagonal shape with random noise. ►

(2-D Forward Problem)

Time = 0.2707



Summary and Future works

Topic 1: Improvement of a box model and estimation of the initial explosion amounts

- We improve the box model introducing time-dependent coefficients.
- We do the data fitting.
- (Future work) Estimation of the initial explosion amounts
 - Inverse problem
 - Data assimilation

Summary and Future works

Topic 2: Advection equation modeling of radioactive material in the air

- We summarize and compare several PDEs which describe a polynomial decay phenomena.
- (Future works) More mathematical Analysis and simulation

Summaries and Future works

Topic 3: Satellite image analysis for effective afforestation

- We propose two approaches
 - Generalized polarization tensors
 - Time cone model
- (Future works) Simulation