A SYMMETRIZED PARAMETRIC FINITE ELEMENT METHOD FOR ANISOTROPIC SURFACE DIFFUSION OF CLOSED CURVES
WEIZHU BAO∗, WEI JIANG†, AND YIFEI LI‡

Abstract. We deal with a long-standing problem about how to design an energy-stable numerical scheme for solving the motion of a closed curve under anisotropic surface diffusion with a general anisotropic surface energy \( \gamma(n) \) in two dimensions, where \( n \) is the outward unit normal vector. By introducing a novel surface energy matrix \( Z_k(n) \) which depends on the Cahn-Hoffman \( \xi \)-vector and a stabilizing function \( k(n) \), we first reformulate the equation into a conservative form, and derive a new symmetrized variational formulation for anisotropic surface diffusion with weakly or strongly anisotropic surface energies. Then, a semi-discretization in space for the variational formulation is proposed, and its area conservation and energy dissipation properties are proved. The semi-discretization is further discretized in time by an implicit structural-preserving scheme (SP-PFEM) which can rigorously preserves the enclosed area in the fully-discrete level. Furthermore, we prove that the SP-PFEM is unconditionally energy-stable for almost any anisotropic surface energy \( \gamma(n) \) under a simple and mild condition on \( \gamma(n) \). For several commonly-used anisotropic surface energies, we construct \( Z_k(n) \) explicitly. Finally, extensive numerical results are reported to demonstrate the high performance of the proposed scheme.

Key words. Anisotropic surface diffusion, Cahn-Hoffman \( \xi \)-vector, anisotropic surface energy, parametric finite element method, structure-preserving, energy-stable, surface energy matrix

AMS subject classifications. 65M60, 65M12, 35K55, 53C44

1. Introduction. Anisotropic surface diffusion is an important and common process at material surfaces/interfaces in solids due to different surface lattice orientations. The lattice orientational difference leads to anisotropic surface energy in solid materials. It thus generates an anisotropic evolution process for a solid material. Recently, anisotropic surface diffusion has been regarded as an important kinetic process in surface phase formation, epitaxial growth, heterogeneous catalysis, and many other areas in surface/materials science \[34\]. It has been witnessing significant and broader applications in materials science, computational geometry and solid-state physics, such as the evolution of voids in microelectronic circuits \[30, 43\], microstructure evolution in solids \[11, 17\], the smoothing of discrete surfaces \[13\], and solid-state dewetting \[57, 15, 22, 39\].

As shown in Fig. 1.1 for a closed curve \( \Gamma \) in two dimensions (2D) associated with a given anisotropic surface energy \( \gamma(n) \), where \( n = (n_1, n_2)^T \in S^1 \) representing the unit outward normal vector, the motion by anisotropic surface diffusion of the curve is described by the following geometric evolution equation \[32, 12\]

\[
V_n = \partial_{ss}\mu,
\]

where \( V_n \) is the normal velocity, \( s \) is the arclength parameter of \( \Gamma \), and \( \mu := \mu(s) \) is the chemical potential (or weighted curvature denoted as \( \kappa_\gamma := \kappa_\gamma(s) \) in the literature

∗Department of Mathematics, National University of Singapore, Singapore, 119076 (mat-baowz@nus.edu.sg). This author’s research was supported by the Ministry of Education of Singapore grant MOE2019-T2-1-063 (R-146-000-206-112).
†School of Mathematics and Statistics & Hubei Key Laboratory of Computational Science, Wuhan University, Wuhan, 430072, P. R. China (jiangwei1007@whu.edu.cn). This author’s research was supported by the National Natural Science Foundation of China Nos. 12271414 and 11871384, and the National Key Research and Development Program of China No. 2020YFA0714201.
‡Department of Mathematics, National University of Singapore, Singapore, 119076 (e0444158@u.nus.edu).
generated from the energy functional \( W(\Gamma) := \int_{\Gamma} \gamma(n) ds \) via the thermodynamic variation \([12, 3]\). It is well-known that the anisotropic surface diffusion has the following two essential geometric properties: (i) the area of the region enclosed by the curve is conserved, and (ii) the free energy (or weighted length) \( W(\Gamma) \) of the curve decreases in time \([39, 3, 27]\). More precisely, the motion by anisotropic surface diffusion is the \( H^{-1} \)-gradient flow of the free energy (or weighted length) functional \( W(\Gamma) \) \([36, 31]\).

Let \( \gamma(p) : \mathbb{R}^2 \to \mathbb{R} \) be a homogeneous extension of the anisotropic surface energy \( \gamma(n) : S^1 \to \mathbb{R}^+ \) satisfying: (i) \( \gamma(p)|_{p=n} = \gamma(n) \) for \( n \in S^1 \), and (ii) \( \gamma(cp) = c\gamma(p) \) for \( c > 0 \) and \( p \in \mathbb{R}^2 \). A typical homogeneous extension is widely used in the literature as \([25, 14]\)

\[
\gamma(p) := \begin{cases} 
|p| \gamma \left( \frac{p}{|p|} \right), & \forall p = (p_1, p_2)^T \in \mathbb{R}^2_+ := \mathbb{R}^2 \setminus \{0\}, \\
0, & p = 0,
\end{cases}
\]

where \( |p| = \sqrt{p_1^2 + p_2^2} \). Then the Cahn-Hoffman \( \xi \)-vector introduced by Cahn and Hoffman is mathematically given by \([20, 40]\)

\[
\xi := \xi(n) = \nabla \gamma(p)|_{p=n} = \gamma(n)n + (\xi \cdot \tau)\tau, \quad \forall n \in S^1,
\]

where \( \tau = n^\perp \) is the unit tangential vector with the notation \( ^\perp \) denoting clockwise rotation by \( \frac{\pi}{2} \) (cf. Fig. 1.1). Furthermore, the chemical potential \( \mu \) (or weighted curvature) and the Hessian matrix \( H_\gamma(n) \) are defined as \([25]\)

\[
\mu := -n \cdot \partial_n \xi^\perp, \quad H_\gamma(n) := \nabla \nabla \gamma(p)|_{p=n}, \quad \forall n \in S^1.
\]

We remark here that \( H_\gamma(n)n = 0 \) and thus 0 is an eigenvalue of \( H_\gamma(n) \) and \( n \) is a corresponding eigenvector. We denote the other eigenvalue of \( H_\gamma(n) \) as \( \lambda(n) \in \mathbb{R} \). The Frank diagram \( \mathcal{F} \) of \( \gamma(n) \) is defined as \( \mathcal{F} := \{ p \in \mathbb{R}^2 | \gamma(p) \leq 1 \} \), i.e., \( 1/\gamma \) plot (see Page 190 in \([14]\)).

Let \( \Gamma := \Gamma(t) \) be parameterized by \( X := X(s, t) = (x(s, t), y(s, t))^T \in \mathbb{R}^2 \) with \( t \) representing the time and \( s \) denoting the arclength parametrization of \( \Gamma \) (cf. Fig. 1.1).
\[1.1\), then via the Cahn-Hoffman \( \xi \)-vector in \[1.3\), the anisotropic surface diffusion equation \((1.1)\) for \( \Gamma \) is described as follows \[25\):

\[
(1.5a) \quad \partial_t X = \partial_{ss} \mu n, \quad 0 < s < L(t), \quad t > 0, \\
(1.5b) \quad \mu = -n \cdot \partial_s \xi \perp, \quad \xi = \nabla \gamma(p)\big|_{p=n},
\]

where \( L(t) = \int_{\Gamma(t)} ds \) is the length of \( \Gamma(t) \), and

\[
(1.6) \quad \tau = \partial_s X = n \perp, \quad n = -\partial_s X \perp = -\tau \perp.
\]

The initial data for \((1.5)\) is given as

\[
(1.7) \quad X(s, 0) = X_0(s) = (x_0(s), y_0(s))^T, \quad 0 \leq s \leq L_0,
\]

where \( L_0 \) represents the length of the initial curve \( \Gamma_0 = \Gamma(0) \).

When \( \gamma(n) \equiv 1 \), it is named as isotropic surface energy; in the isotropic case, \( \gamma(p) = |p| \) in \[1.2\), \( \xi = n \) in \[1.3\), and \( \mu = \kappa \) and \( H_\perp(n) \equiv I_2 - nn^T \) in \[1.4\) with \( \kappa \) the curvature and \( I_2 \) the \( 2 \times 2 \) identity matrix and \( \lambda(n) \equiv 1 \), and thus \((1.5)\) collapses to the (isotropic) surface diffusion \[2, 22, 25, 47\]. In contrast, when \( \gamma(n) \) is not a constant, it is named as anisotropic surface energy; and in the anisotropic case, when \( \tau^T H_\perp(n) \tau \geq 0 \) for all \( n \in S^1 \) with \( \tau = n \perp \) \( (\Leftrightarrow \lambda(n) \geq 0 \) for \( n \in S^1 \) \( \Leftrightarrow \hat{\gamma}(\theta) := \hat{\gamma}(\theta) + \gamma''(\theta) \geq 0 \) for all \( \theta \in [-\pi, \pi] \) with \( \hat{\gamma}(\theta) := \gamma(n) = \gamma(-\sin \theta, \cos \theta) \) \( \Leftrightarrow \) the Frank diagram of \( \gamma(n) \) is convex), it is called as weakly anisotropic; otherwise, when \( \tau^T H_\perp(n) \tau \) changes sign for \( n \in S^1 \) \( (\Leftrightarrow \lambda(n) \) changes sign for \( n \in S^1 \) \( \Leftrightarrow \hat{\gamma}(\theta) \) changes sign for \( \theta \in [-\pi, \pi] \) \( \Leftrightarrow \) the Frank diagram of \( \gamma(n) \) is not convex), it is called as strongly anisotropic.

Some commonly-used anisotropic surface energies \( \gamma(n) \) are summarized as below:

(i) the Riemannian-like metric (also called as BGN) anisotropic surface energy \[7, 10\]

\[
(1.8) \quad \gamma(n) = \sum_{l=1}^{L} \gamma_l(n) = \sum_{l=1}^{L} \sqrt{n^T G_l n}, \quad \forall n \in S^1,
\]

where \( G_l \in \mathbb{R}^{2 \times 2}, l = 1, \ldots, L \), are symmetric and positive definite matrices;

(ii) the \( l^r \)-norm metric anisotropic surface energy \[14\]

\[
(1.9) \quad \gamma(n) = \|n\|_{l^r} = (|n_1|^r + |n_2|^r)^{\frac{1}{r}}, \quad \forall n = (n_1, n_2)^T \in S^1,
\]

where \( 1 < r < \infty \);

(iii) the \( m \)-fold anisotropic surface energy \[4\]

\[
(1.10) \quad \gamma(n) = 1 + \beta \cos(m(\theta - \theta_0)), \quad \forall n = (n_1, n_2)^T = (-\sin \theta, \cos \theta)^T \in S^1,
\]

where \( m = 2, 3, 4, 6, \theta_0 \in [0, \pi] \) is a phase shift angle, and \( \beta \geq 0 \) controls the degree of the anisotropy;

(iv) the regularized \( l^1 \)-norm metric anisotropic surface energy which can be viewed as a regularization for the non-smooth surface energy \( \gamma(n) = |n_1| + |n_2| \) \[7, 9\]

\[
(1.11) \quad \gamma(n) = \sqrt{n_1^2 + \varepsilon^2 n_2^2} + \sqrt{\varepsilon^2 n_1^2 + n_2^2}, \quad \forall n = (n_1, n_2)^T \in S^1,
\]
where $0 < \varepsilon \ll 1$ is a small ‘artificial’ regularization parameter. This regularization can be treated as a special case of (1.8).

For the convenience of readers, we list $\gamma(p)$, $\xi(n)$, $\lambda(n)$ and $H_r(n)$ of the above surface energies in Appendix A.

Different numerical methods have been proposed for the isotropic/anisotropic surface diffusion, such as the marker-particle method [41, 16], the finite element method via graph representation [1, 14, 15], the $\theta$-L formulation method [21], the discontinuous Galerkin finite element method [44], and the parametric finite element method (PFEM) [6, 8, 19, 4, 25, 29]. Among these methods, the PFEM performs the best in terms of accuracy and efficiency as well as mesh quality in practical computations via reformulating (1.5) as [25]

\begin{equation}
\begin{aligned}
\mathbf{n} \cdot \partial_t \mathbf{X} &= \partial_s \mu, \quad 0 < s < L(t), \quad t > 0, \\
\mu \mathbf{n} &= -\partial_s \xi^\perp, \quad \xi = \nabla \gamma(p) \big|_{p=-\mathbf{n}}.
\end{aligned}
\end{equation}

When $\gamma(n) \equiv 1$ (i.e., isotropic surface energy), noting $\mu = \kappa$ and $\mathbf{n} = -\partial_s \mathbf{X}^\perp$, then (1.12b) collapses to $\kappa \mathbf{n} = -\partial_s \mathbf{X}$. In this case, the PFEM is semi-implicit, unconditionally energy-stable, and enjoys asymptotic equal mesh distribution [6] and thus there is no need to re-mesh during time evolution. Very recently, a structure-preserving PFEM (SP-PFEM) was proposed for the surface diffusion [5, 2]. However, when the PFEM is extended directly to simulate anisotropic surface diffusion, many good properties are no longer preserved, especially for the unconditional energy stability, which can be preserved only for a very special Riemannian-like metric anisotropic surface energy in (1.8) with a modified variational formulation [7]. Recently, by reformulating (1.12b) into a conservative form, an energy-stable PFEM was designed for weakly anisotropic surface diffusion under a very strong condition on $\gamma(\theta) = \gamma(-\sin \theta, \cos \theta)$ [29]. To our best knowledge, it is still an open question to design an unconditionally energy-stable scheme for solving the anisotropic surface diffusion (1.12) with any form of $\gamma(n)$.

The objective of this paper is to propose an unconditionally energy-stable SP-PFEM for solving the anisotropic surface diffusion (1.12) with the surface energy $\gamma(n)$ satisfying a relatively mild condition as

\begin{equation}
\gamma(-\mathbf{n}) = \gamma(\mathbf{n}), \quad \forall \mathbf{n} \in \mathbb{S}^1, \quad \gamma(p) \in C^2(\mathbb{R}^2 \setminus \{0\}).
\end{equation}

We first reformulate (1.12b) into a conservative and self-adjoint form by introducing a novel symmetric positive definite surface energy matrix $Z_k(n)$ depending on the Cahn-Hoffman $\xi$-vector and a stabilizing function $k(n)$, and then derive a new symmetrized variational formulation for the anisotropic surface diffusion (1.12). The symmetrized variational formulation is first discretized in space by PFEM and then discretized in time by an implicit SP-PFEM which preserves the area in the fully-discrete level. Under the simple and mild condition (1.13) on $\gamma(n)$, we rigorously prove that the SP-PFEM is energy dissipative and thus is unconditionally energy stable for almost all anisotropic surface energy $\gamma(n)$ arising in practical applications, including both weakly and strongly anisotropic surface energies.

The remainder of this paper is structured as follows: In section 2, we first introduce the surface energy matrix $Z_k(n)$, propose a new symmetrized variational formulation and show its area conservation and energy dissipation. In section 3, we present a semi-discretization in space by PFEM and a full-discretization by an implicit SP-PFEM for the weak formulation. In section 4, we prove the unconditional energy-stability of SP-PFEM under the condition (1.13) on $\gamma(n)$. In section 5, numerical
results are given to demonstrate the high performance of the proposed SP-PFEM. Finally, we draw some conclusions in section 6.

2. A new symmetrized variational formulation and its properties. In this section, we present a new conservative and self-adjoint formulation of (1.12b) and a new symmetrized variational formulation of (1.12), and prove the area conservation and energy dissipation of the new formulation.

2.1. A symmetric positive definite surface energy matrix. Introducing a symmetric surface energy matrix $Z_k(n)$ as

\begin{equation}
(2.1) \quad Z_k(n) = \gamma(n)I_2 - n\xi(n)^T - \xi(n)n^T + k(n)nn^T, \quad \forall n \in S^1,
\end{equation}

where $k(n) : S^1 \rightarrow \mathbb{R}^+$ is a stabilizing function to be determined later, then we have

\begin{lemma}
(2.1) (symmetric and conservative form). With the symmetric surface energy matrix $Z_k(n)$ in (2.1), the anisotropic surface diffusion (1.12) can be reformulated as

\begin{align}
(2.2a) & \quad \{ n \cdot \partial_s X = \partial_{ss} \mu, \\
(2.2b) & \quad \mu n = -\partial_s (Z_k(n)\partial_s X).
\end{align}

\end{lemma}

\begin{proof}
From (1.3), noting (1.6) and (2.3), and using $n \cdot \tau = 0$, we get

\begin{equation}
(2.3) \quad \xi^\perp = \gamma(n)n^\perp + (\xi \cdot \tau)\tau^\perp = \gamma(n)\tau - (\xi \cdot \tau)n.
\end{equation}

From (2.1), noticing (1.6) and (2.3), and using $n \cdot \tau = 0$, we get

\begin{equation}
Z_k(n)\partial_s X = Z_k(n)\tau = (\gamma(n)I_2 - n\xi^T - \xi n^T + k(n)nn^T)\tau
\end{equation}

\begin{equation}
(2.4) \quad = \gamma(n)\tau - (\xi \cdot \tau)n + (n \cdot \tau)(k(n)n - \xi) = \xi^\perp.
\end{equation}

Plugging (2.4) into (1.12), we obtain (2.2) immediately. \square

\begin{remark}
When $\gamma(n) \equiv 1$ and by taking $k(n) \equiv 2$ in (2.1), we have $\mu = \kappa$ and $\xi = n$, and thus $Z_k(n) \equiv I_2$. Then (2.2) collapses to the standard formulation by PFEM for surface diffusion \cite{7}. Similarly, when $\gamma(n)$ is chosen as the Riemannian-like metric anisotropic surface energy (1.8), by taking $k(n) = \sum_{i=1}^L \gamma_i(n)^{-1} Tr(G_i)$ with $Tr(G_i)$ denoting the trace of $G_i$, then (2.2) collapses to the formulation used in \cite{7}. A similar formulation but without the symmetrizing term $-\xi(n)n^T$ and the stabilizing term $k(n)$ can also be found in \cite{8} (1.18).
\end{remark}

2.2. The variational formulation. Let $T = \mathbb{R}/\mathbb{Z} = [0, 1]$ be the periodic unit interval and we parameterize the evolution curves $\Gamma(t)$ as

\begin{equation}
(2.5) \quad \Gamma(t) := X(T, t), \quad X(\rho, t) := (x(\rho, t), y(\rho, t))^T : T \times \mathbb{R}^+ \rightarrow \mathbb{R}^2.
\end{equation}

The arclength parameter $s$ is computed by $s(\rho, t) = \int_0^\rho |\partial_q X(q, t)| \, dq$ with its derivative $\partial_\rho s = |\partial_\rho X|$. By the introduced time-independent variable $\rho$, the evolving curve $\Gamma(t)$ can then be parameterized over a fixed domain $\rho \in T = [0, 1]$. We do not distinguish the two parameterization $X(\rho, t)$ and $X(s, t)$ for $\Gamma(t)$ if there is no ambiguity. We also introduce the usual Sobolev space as

\begin{equation}
L^2(T) = \left\{ u : T \rightarrow \mathbb{R} \mid \int_T |u(\rho)|^2 \, d\rho < +\infty \right\},
\end{equation}
equipped with the weighted $L^2$-inner product with respect to the closed curve $\Gamma(t)$

\[(2.7) \quad (u,v)_{\Gamma(t)} := \int_{\Gamma(t)} u(s)v(s) \, ds = \int_{\mathbb{T}} u(\rho)v(\rho) \partial_\rho s(\rho,t) \, d\rho, \quad \forall \, u,v \in L^2(\mathbb{T}),\]

which can be easily extended to $[L^2(\mathbb{T})]^2$. Here, we always assume that $\partial_\rho s(\rho,t)$ is bounded for all $t$. Moreover, the Sobolev space $H^1(\mathbb{T})$ is given as

\[(2.8) \quad H^1(\mathbb{T}) := \{u : \mathbb{T} \to \mathbb{R}, \ u \in L^2(\mathbb{T}), \ \partial_\rho u \in L^2(\mathbb{T})\}.\]

Multiplying a test function $\varphi(\rho) \in H^1(\mathbb{T})$ to (2.2a), and then integrating over $\Gamma(t)$ and taking integration by parts, we have

\[(2.9) \quad \left( n \cdot \partial_\rho X, \varphi \right)_{\Gamma(t)} = \left( \partial_\rho \mu, \varphi \right)_{\Gamma(t)} = - \left( \partial_\rho \mu, \partial_\rho \varphi \right)_{\Gamma(t)}.\]

Similarly, by multiplying a test function $\omega = (\omega_1, \omega_2)^T \in [H^1(\mathbb{T})]^2$ to (2.2b), we obtain

\[(2.10) \quad \left( \mu n, \omega \right)_{\Gamma(t)} = \left( -\partial_\rho (Z_k(n)\partial_\rho X), \omega \right)_{\Gamma(t)} = \left( Z_k(n)\partial_\rho X, \partial_\rho \omega \right)_{\Gamma(t)}.\]

By combining the two weak formulations (2.9) and (2.10), we now get the novel symmetrized variational formulation for the anisotropic surface diffusion (2.2) (or (1.5)) with the initial condition (1.7). More precisely, for a given initial curve $\Gamma(0) := \Gamma(\mathbb{T}, 0)$ with $X(\rho, 0) = X_0(\rho) \in [H^1(\mathbb{T})]^2$, find the solution $\Gamma(t) := X(T, t)$, $X(\cdot, t) \in [H^1(\mathbb{T})]^2$ and $\mu(\cdot, t) \in H^1(\mathbb{T})$ such that:

\[(2.11a) \quad \left( n \cdot \partial_\rho X, \varphi \right)_{\Gamma(t)} + \left( \partial_\rho \mu, \partial_\rho \varphi \right)_{\Gamma(t)} = 0, \quad \forall \varphi \in H^1(\mathbb{T}),\]

\[(2.11b) \quad \left( \mu n, \omega \right)_{\Gamma(t)} - \left( Z_k(n)\partial_\rho X, \partial_\rho \omega \right)_{\Gamma(t)} = 0, \quad \forall \omega \in [H^1(\mathbb{T})]^2.\]

### 2.3. Area conservation and energy dissipation

Let $A(t)$ denote the area (i.e., the region $\Omega(t)$ enclosed by the curve $\Gamma(t)$) and $W_c(t)$ denote the free energy (or weighted length), which are defined as

\[(2.12) \quad A(t) := \int_{\Omega(t)} 1 \, dx = \int_0^{L(t)} y(s,t) \partial_s x(s,t) \, ds, \quad W_c(t) := \int_{\Gamma(t)} \gamma(n) \, ds, \quad t \geq 0.\]

For the above variational problem (2.11), we have

**Proposition 2.2** (area conservation and energy dissipation). *The area $A(t)$ of the solution $(X(\cdot, t), \mu(\cdot, t)) \in [H^1(\mathbb{T})]^2 \times H^1(\mathbb{T})$ defined by the variational problem (2.11) is conserved, and the energy $W_c(t)$ is dissipative, i.e.*

\[(2.13) \quad A(t) \equiv \int_0^{L_0} y_0(s)x_0'(s) \, ds, \quad W_c(t) \leq W_c(t_1) \leq \int_0^{L_0} \gamma(n) \, ds, \quad t \geq t_1 \geq 0.\]

**Proof.** The proof of area conservation is similar to the Proposition 2.1 in [29], thus we omit the details for brevity.
To prove the energy dissipation in (2.13), taking the derivative of $W_c(t)$ with respect to $t$, noting (1.3), (2.4), (2.11b) with $\omega = \partial_s X$, and (2.11a) with $\varphi = \mu$, and $\partial_t \mathbf{n} = (\mathbf{r} \cdot \partial_t \mathbf{n}) \mathbf{r} = - (\mathbf{n} \cdot \partial_t \mathbf{X}) \mathbf{r}$, we have

$$
\dot{W}_c(t) = \frac{d}{dt} \int_0^{L(t)} \gamma(n) ds = \frac{d}{dt} \int_0^1 \gamma(n) \partial_s s d\rho = \int_0^1 (\gamma(n) \partial_s \rho_s + \nabla \gamma(n) \cdot \partial_t \mathbf{n} \partial_s s) d\rho
$$

$$
= \int_0^1 (\gamma(n) \mathbf{r} - (\mathbf{\xi} \cdot \mathbf{r}) \mathbf{n}) \cdot \partial_s \partial_t X \partial_s s d\rho = \left( Z_k(n) \partial_s X, \partial_s \partial_t X \right)_{\Gamma(t)}
$$

$$
= - \left( \partial_s \mu, \partial_s \mu \right)_{\Gamma(t)} \leq 0,
$$

which implies the energy dissipation in (2.13).

3. PFEM discretizations and their properties. In this section, we first discretize the variational problem (2.11) in space by PFEM and show its area conservation and energy dissipation. Then we further discretize the semi-discretization in time by a structure-preserving PFEM (SP-PFEM) which conserves area in the fully-discrete level.

3.1. A semi-discretization in space by PFEM and its properties. Let $N > 0$ be an integer, the mesh size $h = 1/N$, the grid points $\rho_j = jh$ for $j = 0, 1, \ldots, N$, and the subintervals $I_j = [\rho_{j-1}, \rho_j]$ for $j = 1, 2, \ldots, N$. Then we can give a uniform partition of the torus $\mathbb{T}$ by $\mathbb{T} = [0, 1] = \bigcup_{j=1}^N I_j$. Moreover, the finite element subspace of $H^1(\mathbb{T})$ is given by

$$
\mathbb{X}^h = \mathbb{X}^h(\mathbb{T}) := \{ u^h \in C(\mathbb{T}) \mid u^h |_{I_j} \in \mathcal{P}_1, \forall j = 1, 2, \ldots, N \},
$$

where $\mathcal{P}_1$ stands for the space of polynomials of degree at most 1.

Let the piecewise linear curve $\Gamma^h(t) := X^h(\mathbb{T}, t), X^h(\cdot, t) = (x^h(\cdot, t), y^h(\cdot, t))^T \in [\mathbb{X}^h]^2$ be the numerical approximation of $\Gamma(t) := X(\mathbb{T}, t), X(\cdot, t) \in [H^1(\mathbb{T})]^2$ and the piecewise linear function $\mu^h(\cdot, t) \in \mathbb{X}^h$ be the numerical approximation of $\mu(\cdot, t) \in H^1(\mathbb{T})$, where $(X(\cdot, t), \mu(\cdot, t)) \in [H^1(\mathbb{T})]^2 \times H^1(\mathbb{T})$ is given by the variational problem (2.11). Then $\Gamma^h(t)$ is formed by ordered vectors $\{ h_j(t) \}_{j=1}^N$ and we assume that for $t \geq 0$, these vectors $h_j(t)$ satisfy

$$
h_{\min}(t) := \min_{1 \leq j \leq N} |h_j(t)| > 0, \quad h_j(t) := X^h(\rho_j, t) - X^h(\rho_{j-1}, t), \forall j,
$$

where $|h_j(t)|$ is the length of the vector $h_j(t)$ for $j = 1, 2, \ldots, N$.

The outward unit normal vector $\mathbf{n}^h$, the unit tangential vector $\mathbf{r}^h$, and the Cahn-Hoffman $\mathbf{\xi}$-vector $\mathbf{\xi}^h$ of the curve $\Gamma^h(t)$ are constant vectors in the interior of each interval $I_j$ which can be computed by $h_j(t)$ as

$$
\mathbf{n}^h|_{I_j} = - \frac{(h_j)^\perp}{|h_j|} := \mathbf{n}_j, \quad \mathbf{r}^h|_{I_j} = \frac{h_j}{|h_j|} := \mathbf{r}_j, \quad \mathbf{\xi}^h|_{I_j} = \mathbf{\xi}(h_j) := \mathbf{\xi}_j.
$$

Furthermore, for two scalar-/vector-valued functions $u$ and $v$ in $\mathbb{X}^h$ or $[\mathbb{X}^h]^2$ respectively, the mass lumped inner product $\langle \cdot, \cdot \rangle^h_{\Gamma^h}$ over $\Gamma^h$ is defined as

$$
\langle u, v \rangle^h_{\Gamma^h} := \frac{1}{2} \sum_{j=1}^N |h_j| \left[ \langle u \cdot v \rangle(\rho_j) + \langle u \cdot v \rangle(\rho_{j-1}) \right],
$$
where \( u(\rho_j^\pm) = \lim_{\rho \to \rho_j^\pm} u(\rho) \) for \( 0 \leq j \leq N \).

Suppose \( \Gamma^h(0) := X^h(T, 0), X^h(\cdot, 0) \in [K]^2 \) is the piecewise linear interpolation of \( X_0(s) \) in \([1, 7]\), where \( X^h(\rho = \rho_j, 0) = X_0(s = s^0_j) \) with \( s^0_j = L_0 \rho_j \) for \( j = 0, 1, \ldots, N \). Now we can state the following spatial semi-discretization of the symmetrized variational formulation \((2.11)\): for a given initial curve \( \Gamma^h(0) := X^h(T, 0), X^h(\cdot, 0) \in [K]^2 \), find the solution \( \Gamma^h(t) := X^h(T, t), X^h(\cdot, t) = (x^h(\cdot, t), y^h(\cdot, t))^T \in [K]^2 \) and \( \mu^h(\cdot, t) \in K^h \), such that

\[
\begin{align}
(3.4a) & \quad (n^h \cdot \partial_t X^h, \varphi^h)^h_{\Gamma^h} + \left( \hat{\partial}_s \mu^h, \partial_s \varphi^h \right)^h_{\Gamma^h} = 0, \quad \forall \varphi^h \in K^h, \\
(3.4b) & \quad \left( \mu^h, n^h \cdot \omega^h \right)^h_{\Gamma^h} - \left( K(n^h) \partial_s X^h, \partial_s \omega^h \right)^h_{\Gamma^h} = 0, \quad \forall \omega^h \in [K]^2,
\end{align}
\]

where

\[
Z_k(n^h) = \gamma(n^h)I_2 - n^h \xi(n^h)T - \xi(n^h)(n^h)^T + k(n^h) n^h(n^h)^T = \gamma(n^h)I_2 - n^h \xi(n^h)T - \xi(n^h)(n^h)^T + k(n^h) n^h(n^h)^T.
\]

Let \( A^h(t) \) denote the area of the enclosed region of the piecewise linear closed curve \( \Gamma^h(t) \), and \( W^h(t) \) be its total free energy, which are defined as

\[
A^h(t) = \frac{1}{2} \sum_{j=1}^{N} [x_j^h(t) - x_{j-1}^h(t)] [y_j^h(t) + y_{j-1}^h(t)], \quad W^h(t) = \sum_{j=1}^{N} [h_j(t)] |\gamma(n_j^h)|.
\]

**Remark 3.1.** Similar to the proof in [29, Proposition 3.1], for the solution of the above semi-discretization \((3.4)\), we can easily prove the area conservation and energy dissipation during time evolution.

**3.2. A structure-preserving PFEM.** Let \( \tau > 0 \) be the time step size, and \( t_m = m\tau \) be the discrete time levels for each \( m \geq 0 \). Let \( \Gamma^m = \Gamma^h|m = X^m(T) \), \( X^m(\cdot) = (x^m(\cdot), y^m(\cdot))^T \in [\mathbb{K}]^2 \) is the numerical approximation of \( \Gamma^h(t_m) = X^h(T, t_m) \), \( X^h(\cdot, t_m) \in [\mathbb{K}]^2 \) and \( \mu^m(\cdot) \in K^h \) be the numerical approximation of \( \mu^h(\cdot, t_m) \in K^h \) for each \( m \geq 0 \), where \( (X^h(\cdot, t), \mu^h(\cdot, t)) \) is the solution of the semi-discretization \((3.4)\). Similarly, \( \Gamma^m \) is formed by the ordered vectors \( \{h_j^m\}_{j=1}^{N} \) defined by

\[
h_j^m := X^m(\rho_j) - X^m(\rho_{j-1}), \quad j = 1, 2, \ldots, N.
\]

Again, for each \( m \geq 0 \), the outward unit normal vector \( n^m \), the unit tangential vector \( \tau^m \), and the Cahn-Hoffman \( \xi \)-vector \( \xi^m \) of the curve \( \Gamma^m \) are constant vectors in the interior of each interval \( I_j \) which can be computed as

\[
n^m|_{I_j} = -\frac{\langle h_j^m \rangle}{|h_j^m|} := n_j^m, \quad \tau^m|_{I_j} = \frac{h_j^m}{|h_j^m|} := \tau_j^m, \quad \xi^m|_{I_j} = \xi(n_j^m) := \xi_j^m.
\]

Following the idea in [5, 23] to design a SP-PFEM for surface diffusion, i.e., using the backward Euler method in time and the information of the curve at current time step and next time step to linearly interpolate the normal vector, a symmetrized SP-PFEM discretization of \((3.4)\) is given as: for a given initial curve \( \Gamma^0 := X^0(T) \), \( X^0(\cdot) \in [\mathbb{K}]^2 \), for \( m \geq 0 \), find the curve \( \Gamma^{m+1} := X^{m+1}(T) \), \( X^{m+1}(\cdot) \in [\mathbb{K}]^2 \), and \( \mu^{m+1} \in K^{m+1} \), such that
\[ \mathbb{K}^h \] and the chemical potential \( \mu^{m+1}(\cdot) \in \mathbb{K}^h \), such that
\[
\begin{align*}
(3.8a) \quad & \left( \frac{X^{m+1} - X^m}{\tau} \cdot n^{m+\frac{1}{2}}, \varphi^h \right)_{\Gamma^m} + \left( \partial_s \mu^{m+1}, \partial_s \varphi^h \right)_{\Gamma^m} = 0, \quad \forall \varphi^h \in \mathbb{K}^h, \\
(3.8b) \quad & \left( \mu^{m+1}, n^{m+\frac{1}{2}} \cdot \omega^h \right)_{\Gamma^m} - \left( Z_k(n^m) \partial_s X^{m+1}, \partial_s \omega^h \right)_{\Gamma^m} = 0, \quad \forall \omega^h \in [\mathbb{K}^h]^2,
\end{align*}
\]
where \( s \) is the arclength parameter of \( \Gamma^m \), and \( n^{m+\frac{1}{2}} \) and \( Z_k(n^m) \) are defined as
\[
(3.9) \quad n^{m+\frac{1}{2}} := -\frac{1}{2} \left( \partial_s X^m + \partial_s X^{m+1} \right) \perp = -\frac{1}{2} \left[ \big| \partial_s X^m \big| \left( \partial_s X^m + \partial_s X^{m+1} \right) \right] \perp,
\]
\[
Z_k(n^m) = \gamma(n^m) I_2 - n^m \xi(n^m)^T - \xi(n^m)(n^m)^T + k(n^m) n^m(n^m)^T
\]
\[
(3.10) \quad = \gamma(n^m) I_2 - n^m \xi(n^m)^T - \xi(n^m)(n^m)^T + k(n^m) n^m(n^m)^T,
\]
and for any scalar-/vector-valued function \( f \in \mathbb{K}^h \) or \([\mathbb{K}^h]^2 \) respectively, we compute its derivative with respect to the arclength parameter on \( \Gamma^m \) as \( \partial_s f = \big| \partial_s X^m \big|^{-1} \partial_s f \).

The above scheme is “weakly implicit” with only one nonlinear term introduced in (3.8a) and (3.8b), respectively. In particular, the nonlinear term is a polynomial function of degree at most two with respect to the components of \( X^{m+1} \) and \( \mu^{m+1} \). Again, similar to [5] for surface diffusion, the fully-implicit SP-PFEM (3.8) can be efficiently and accurately solved by the Newton’s iterative method in practical computations.

**Remark 3.2.** The choice of \( n^{m+\frac{1}{2}} \) in (3.8) plays an essential role in the proof of the area conservation, but it makes the numerical scheme fully-implicit, i.e. a nonlinear system has to be solved at each time step. By replacing \( n^{m+1/2} \) with \( n^m \), we can easily construct a semi-implicit PFEM, where only a linear system has to be solved at each time step. Similar to the fully-implicit SP-PFEM (3.8), the semi-implicit PFEM can also be proved to be unconditionally energy-stable if \( \gamma(n) \) satisfies the condition (1.13). Of course, the semi-implicit PFEM does not conserve the area at the fully-discrete level.

### 3.3. Main results.

Let \( A^m \) be the area of the interior region of the piecewise linear closed curve \( \Gamma^m \), and \( W^m_c (m \geq 0) \) be its energy, which are defined as
\[
(3.11) \quad A^m := \frac{1}{2} \sum_{j=1}^N (x_j^m - x_{j-1}^m) (y_j^m + y_{j-1}^m), \quad W^m_c := W_c(\Gamma^m) = \sum_{j=1}^N h_j^m |\gamma(n_j^m)|.
\]

Denote
\[
(3.12) \quad F(n, \dot{n}) = \frac{\gamma(\dot{n})^2 - \gamma(n)^2 + 2 \gamma(n)(\xi \cdot \dot{n}^1)(n \cdot \dot{n}^1)}{\gamma(n)(n \cdot \dot{n}^1)^2}, \quad \forall \, n \neq \pm \dot{n} \in \mathbb{S}^1,
\]
and define the minimal stabilizing function \( k_0(n) : \mathbb{S}^1 \to \mathbb{R}^+ \) as (the existence will be given in next section)
\[
(3.13) \quad k_0(n) := \max_{n \in \mathbb{S}^1} F(n, \dot{n}), \quad \text{with} \quad \mathbb{S}^1 := \{ \dot{n} \in \mathbb{S}^1 \mid \dot{n} \cdot n \geq 0 \}, \quad n \in \mathbb{S}^1.
\]

Then for the SP-PFEM (3.8), we have

**Theorem 3.1 (structure-preserving).** Assume \( \gamma(n) \) satisfies (1.13) and take \( k(n) \) in (2.1) satisfying \( k(n) \geq k_0(n) \) for \( n \in \mathbb{S}^1 \), then the SP-PFEM (3.8) is area conservation and energy dissipation, i.e.
\[
(3.14) \quad A^m \equiv A^0 = \frac{1}{2} \sum_{j=1}^N (x_j^0 - x_{j-1}^0) (y_j^0 + y_{j-1}^0), \quad m \geq 0.
\]
\begin{equation}
W_{c}^{m+1} \leq W_{c}^{m} \leq \ldots \leq W_{c}^{0} = \sum_{j=1}^{N} |h_{j}^{0}| \gamma(n_{j}^{0}), \quad \forall m \geq 0.
\end{equation}

The proof of area conservation (3.14) is similar to the proof in [5, Theorem 2.1] and it is omitted here for brevity, and we will establish the energy dissipation or unconditional energy stability (3.15) in next section.

4. Energy dissipation. In this section, we first show, under the condition (1.13) on $\gamma(n)$, the minimal stabilizing function $k_{0}(n)$ (3.13) is well defined, and then prove the energy dissipation of the SP-PFEM (3.8).

4.1. Choice of the stabilizing function. The function $F(n, \hat{n})$ is continuous for $n \neq \pm \hat{n}$. Thus to show the maximum in (3.13) is finite, it suffices to extent the definition of $F(n, \hat{n})$ to $n = \pm \hat{n}$.

**Theorem 4.1 (existence of limit).** For $\gamma(p) \in C^{2}(\mathbb{R}^{2} \setminus \{0\})$, we have

\begin{equation}
\lim_{\hat{n} \to n \in \mathbb{S}^{1}} F(n, \hat{n}) = (n^{\perp})^{T} H_{\gamma}(n)n^{\perp} + \frac{|\xi|^{2}}{\gamma(n)}, \quad \forall n \in \mathbb{S}^{1}.
\end{equation}

**Proof.** Plugging the vector decomposition $\gamma(n) = \xi \cdot n = (\xi \cdot \hat{n})^{\perp}(n \cdot \hat{n}) + (\xi \cdot \hat{n})(n \cdot \hat{n})$ and $1 = n \cdot n = (n \cdot \hat{n})^{2} + (n \cdot \hat{n})^{2}$ into (3.12), we get

\begin{equation}
F(n, \hat{n}) = \frac{\gamma(\hat{n})^{2} - \gamma(n)^{2} + 2\gamma(n)^{2} - 2\gamma(n)(\xi \cdot \hat{n})(n \cdot \hat{n})}{\gamma(n)|n - \hat{n}|^{2}(1 - |n - \hat{n}|^{2}/4)}
= \frac{\gamma(\hat{n})^{2} + \gamma(n)^{2} - 2\gamma(n)(\xi \cdot \hat{n})(1 - |n - \hat{n}|^{2}/2)}{\gamma(n)|n - \hat{n}|^{2}(1 - |n - \hat{n}|^{2}/4)}
= \frac{1}{1 - |n - \hat{n}|^{2}/4} \left[ \frac{\gamma(\hat{n})^{2} - \gamma(n)^{2} - 2\gamma(n)(\xi \cdot (\hat{n} - n))}{\gamma(n)|n - \hat{n}|^{2}} + \xi \cdot \hat{n} \right].
\end{equation}

Here we use the following equality

\[ n \cdot \hat{n} = \frac{|n|^{2} + |\hat{n}|^{2} - |n - \hat{n}|^{2}}{2} = 1 - \frac{|n - \hat{n}|^{2}}{2}. \]

Under the condition $\gamma(p) \in C^{2}(\mathbb{R}^{2} \setminus \{0\})$, using Taylor expansion and noting $\nabla \gamma(p)^{2} = 2\gamma(p)\nabla^{2} \gamma(p)$ and $\xi = \nabla \gamma(p)|_{p=n}$, we obtain

\[ \gamma(p)^{2} - \gamma(n)^{2} - 2\gamma(n)(\xi \cdot (p-n)) = (p - n)^{T} \left[ \gamma(n)H_{\gamma}(n) + \xi\xi^{T} \right] (p - n) + o(|p - n|^{2}). \]

For any $n \in \mathbb{S}^{1}$, noting that

\[ \lim_{p \to n^{+}} \frac{p - n}{|p - n|} = n^{\perp}, \quad \lim_{p \to n^{-}} \frac{p - n}{|p - n|} = -n^{\perp}, \]
where \( p \to n^+ / n^- \) means \( p \cdot n^\perp \geq 0 / \leq 0 \), respectively. We then get
\[
\lim_{p \to n^+ \atop p \in S^1} (p - n)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] (p - n) = (n^\perp)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] n^\perp,
\]
\[
\lim_{p \to n^- \atop p \in S^1} (p - n)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] (p - n) = -(n^\perp)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] (-n^\perp)
\]
\[
= (n^\perp)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] n^\perp,
\]
thus we have
\[
\lim_{p \to n^- \atop p \in S^1} \frac{\gamma(p)^2 - \gamma(n)^2 - 2\gamma(n)\xi \cdot (p - n)}{|p - n|^2} = (n^\perp)^T \left[ \frac{\gamma(n)H_\gamma(n) + \xi \xi^T}{|p - n|^2} \right] n^\perp
\]
\[
= \gamma(n)(n^\perp)^T H_\gamma(n)n^\perp + (\xi \cdot n^\perp)^2.
\]
Combining (4.2) and (4.3), noting (1.3) to get \( \gamma(n) = \xi \cdot n \), we obtain
\[
\lim_{n \to \hat{n} \atop \hat{n} \in S^1} \frac{F(n, \hat{n})}{\gamma(n)} \frac{\gamma(p)^2 - \gamma(n)^2 - 2\gamma(n)\xi \cdot (p - n)}{|p - n|^2} = \frac{\xi \cdot n^\perp}{\gamma(n)} + \frac{\xi \cdot n^\perp}{\gamma(n)}
\]
\[
= (n^\perp)^T H_\gamma(n)n^\perp + \frac{\xi \cdot n^\perp}{\gamma(n)}.
\]
The proof is completed.

**Theorem 4.2 (existence of stabilizing function).** Under the condition (1.13) on \( \gamma(n) \) and assume \( k(n) \geq k_0(n) \) for \( n \in S^1 \) in (2.1), we have
\[
(4.5) \quad \gamma(n)[(\hat{n}^\perp)^T Z_k(n)\hat{n}^\perp] \geq \gamma(\hat{n})^2, \quad \forall n, \hat{n} \in S^1.
\]
In addition, we have an alternative definition of \( k_0(n) \) in (3.13) as
\[
(4.6) \quad k_0(n) = \inf \left\{ k(n) \mid \gamma(n)[(\hat{n}^\perp)^T Z_k(n)\hat{n}^\perp] \geq \gamma(\hat{n})^2, \quad \forall \hat{n} \in S^1 \right\}, \quad n \in S^1.
\]

**Proof.** Assume \( k(n) \geq k_0(n) \) for \( n \in S^1 \). For any \( n \in S^1 \), when \( \hat{n} \in S^1 \), i.e. \( \hat{n} \cdot n \geq 0 \), plugging (2.1) into the left hand of (4.5), noting (3.12) and (3.13), we have
\[
\gamma(n)[(\hat{n}^\perp)^T Z_k(n)\hat{n}^\perp] = \gamma(n)^2 - 2\gamma(n)(\xi \cdot n^\perp)(n \cdot n^\perp) + \gamma(n)k(n)(n \cdot n^\perp)^2
\]
\[
\geq \gamma(n)^2 - 2\gamma(n)(\xi \cdot n^\perp)(n \cdot n^\perp) + \gamma(n)k_0(n)(n \cdot n^\perp)^2
\]
\[
\geq \gamma(n)^2 - 2\gamma(n)(\xi \cdot n^\perp)(n \cdot n^\perp) + \gamma(n)F(n, \hat{n})(n \cdot n^\perp)^2
\]
\[
= \gamma(\hat{n})^2.
\]
On the other hand, when \( \hat{n} \cdot n < 0 \), then \( -\hat{n} \cdot n > 0 \), from (4.7) by replacing \( \hat{n} \) by \(-\hat{n}\) and noting \( \gamma(-\hat{n}) = \gamma(\hat{n}) \), we have

\[
\gamma(n)[(\hat{n}^+)^T Z_k(n)\hat{n}^+] = \gamma(n)[(-\hat{n}^+)^T Z_k(n)(-\hat{n}^+)] \geq \gamma(-\hat{n})^2 = \gamma(\hat{n})^2.
\]

Combining (4.7) and (4.8), we get (4.5) immediately.

From the above proof, it is easy to see that

\[
\gamma(n)[(\hat{n}^+)^T Z_k(n)\hat{n}^+] \geq \gamma(\hat{n})^2, \quad \forall n, \hat{n} \in S^1,
\]

which implies

\[
k_0(n) \geq \inf \left\{ k(n) \mid \gamma(n)[(\hat{n}^+)^T Z_k(n)\hat{n}^+] \geq \gamma(\hat{n})^2, \quad \forall \hat{n} \in S^1 \right\}, \quad \forall n \in S^1.
\]

On the other hand, suppose \( Z_k(n) \) satisfies (4.5), then we have

\[
\gamma(n) \left( \gamma(n) - 2(\xi \cdot n)(n \cdot \hat{n}^+) + k(n)(n \cdot \hat{n}^+)^2 \right) \geq \gamma(\hat{n})^2, \quad \forall \hat{n} \in S^1,
\]

which implies

\[
k(n) \geq \frac{\gamma(\hat{n})^2 - \gamma(n)^2 + 2\gamma(n)(\xi \cdot n)(n \cdot \hat{n}^+)}{\gamma(n)(n \cdot \hat{n}^+)^2} = F(n, \hat{n}), \quad \forall \hat{n} \in S^1.
\]

By condition (1.13), this inequality holds for all \( \hat{n} \in S^1 \). Thus we get \( k(n) \geq k_0(n) \), which implies

\[
k_0(n) \leq \inf \left\{ k(n) \mid \gamma(n)[(\hat{n}^+)^T Z_k(n)\hat{n}^+] \geq \gamma(\hat{n})^2, \quad \forall \hat{n} \in S^1 \right\}, \quad \forall n \in S^1.
\]

Combining (4.9) and (4.12), we obtain (4.6) immediately. \( \square \)

**Remark 4.1.** Assume \( n = (-\sin \theta, \cos \theta)^T \) \((\theta \in [-\pi, \pi])\) and \( \hat{n} = (-\sin \hat{\theta}, \cos \hat{\theta})^T \), then the problem to find the minimal stabilizing function \( k_0(n) \) defined in (3.13) can be reformulated as an optimization problem in terms of the single variable \( \theta \), i.e.,

\[
k_0(\theta) := k_0(n) = k_0(-\sin \theta, \cos \theta) = \max_{\theta \in \theta} \tilde{F}^\theta(\hat{\theta}), \quad -\pi \leq \theta \leq \pi,
\]

where

\[
\tilde{F}^\theta(\hat{\theta}) := F(n, \hat{n}) = \frac{\hat{\gamma}(\hat{\theta})^2 - \hat{\gamma}(\hat{\theta})^2 - 2\hat{\gamma}(\hat{\theta})\hat{\gamma}'(\hat{\theta}) \cos(\hat{\theta} - \theta) \sin(\hat{\theta} - \theta)}{\hat{\gamma}(\theta) \sin^2(\hat{\theta} - \theta)} + 2\hat{\gamma}(\theta),
\]

with \( \hat{\gamma}(\theta) := \gamma(n) = \gamma(-\sin \theta, \cos \theta) \) and \( \hat{\gamma}(\hat{\theta}) := \gamma(\hat{n}) = \gamma(-\sin \hat{\theta}, \cos \hat{\theta}) \) by noting \( \xi = \xi(n) = \hat{\gamma}(\hat{\theta})n - \hat{\gamma}'(\hat{\theta})n^+ \). Thus for a given \( n \) (or \( \theta \)), we can obtain \( k_0(n) \) (or \( k_0(\theta) \)) by numerically solving the above single-variable optimization problem (4.13).

**Corollary 4.3** (positivity of the minimal stabilizing function). Assume (4.5) is satisfied, then \( Z_k(n) \) is a symmetric positive definite matrix and

\[
\gamma(-n) = \gamma(n), \quad k_0(n) > 0, \quad \forall n \in S^1.
\]

**Proof.** Taking \( \hat{n} = -n \) in (4.5), noting the first equality in (4.7), we get \( \gamma(n)^2 \geq \gamma(-n)^2 \) which suggests \( \gamma(-n)^2 \geq \gamma(-(-n))^2 = \gamma(n)^2 \), and thus we obtain the first
equality in (4.15) since \( \gamma(n) > 0 \). From (4.5), we get \( Z_k(n) \) is symmetric positive definite, which implies \( k(n) = \text{Tr}(Z_k(n)) \geq k_0(n) = \text{Tr}(Z_{k_0}(n)) > 0 \) for \( n \in \mathbb{S}^1 \). \( \square \)

If we consider from the anisotropic surface energy \( \gamma(n) \) to its corresponding minimal stabilizing function \( k_0(n) \) defined in (4.6) (or (3.13)) as a mapping, then it is a sub-linear mapping, i.e., positively homogeneous and subadditive.

**Lemma 4.4** (positive homogeneity and subadditivity). Assume \( k_0(n), k_1(n) \) and \( k_2(n) \) be the minimal stabilizing functions for the anisotropic surface energies \( \gamma(n), \gamma_1(n) \) and \( \gamma_2(n) \), respectively, then we have

(i) if \( \gamma_1(n) = c \gamma(n) \) with \( c > 0 \), then \( k_1(n) = c k_0(n) \) for \( n \in \mathbb{S}^1 \), and

(ii) if \( \gamma(n) = \gamma_1(n) + \gamma_2(n) \), then \( k_0(n) \leq k_1(n) + k_2(n) \) for \( n \in \mathbb{S}^1 \).

**Proof.** From (1.3), we get

\[
\gamma(n) = \sqrt{\gamma_1(n)^2 + \gamma_2(n)^2 + 2 \gamma_1(n) \gamma_2(n) (n \cdot \mathbf{n}^1 + n \cdot \mathbf{n}^2)^2} = c \gamma(n).
\]

Combining (4.17) and (3.13), we obtain the positive homogeneity immediately.

(ii) If \( \gamma(n) = \gamma_1(n) + \gamma_2(n) \), then \( \boldsymbol{\xi} = \boldsymbol{\xi}_1 + \boldsymbol{\xi}_2 \), thus we have

\[
Z_{k_1+k_2}(n) = \gamma(n) I_2 - \xi_1 n^T - n \xi^T + (k_1(n) + k_2(n)) nn^T
= Z_{k_1}(n) + Z_{k_2}(n),
\]

where

\[
Z_{k_1}(n) = \gamma_1(n) I_2 - \xi_1 n^T - n \xi^T + k_1(n) nn^T,
\]

\[
Z_{k_2}(n) = \gamma_2(n) I_2 - \xi_2 n^T - n \xi^T + k_2(n) nn^T.
\]

By using Cauchy inequality, we get

\[
\gamma(n) (\mathbf{n}^1)^T Z_{k_1+k_2}(n) \mathbf{n}^1 \geq (\sqrt{\gamma_1(n) (\mathbf{n}^1)^T Z_{k_1}(n) \mathbf{n}^1} + \sqrt{\gamma_2(n) (\mathbf{n}^1)^T Z_{k_2}(n) \mathbf{n}^1})^2
\]

(4.18)

\[
\geq (\gamma_1(n) + \gamma_2(n))^2 = \gamma(n)^2
\]

Combining (4.18) and (4.6), we get \( k_0(n) \leq k_1(n) + k_2(n) \) for \( n \in \mathbb{S}^1 \). \( \square \)

**4.2. Energy dissipation.** For the SP-PFEM (3.8), we have:

**Theorem 4.5** (energy dissipation). Assume the surface energy matrix \( Z_k(n) \) satisfies (4.5), then the SP-PFEM (3.8) is unconditionally energy stable, i.e. for any \( \tau > 0 \), we have

\[
W_{c}^{m+1} \leq W_{c}^{m} \leq \ldots \leq W_{c}^{0} = \sum_{j=1}^{N} [h_j^0] \gamma(n_j^0), \quad \forall m \geq 0.
\]

**Proof.** Under (4.5), we know that \( Z_k(n) \) is symmetric positive definite. Thus we have

\[
(Z_k(n)u, u - v) \geq \frac{1}{2} (Z_k(n)u, u) - \frac{1}{2} (Z_k(n)v, v), \quad \forall u, v \in \mathbb{R}^2.
\]
Using (2.4) and $\xi \cdot n = \gamma(n)$, we get

$$
(\partial_s X^m)^T Z_k(n^m) \partial_s X^m = \tau^m \cdot (\xi^m) = \gamma(n^m).
$$

Combining (4.21) and (4.20), noting $Z_k(n)$ satisfies (4.5), we obtain

$$
\left( Z_k(n^m) \partial_s X^{m+1}, \partial_s X^{m+1} - \partial_s X^m \right)_h^{\Gamma_m} + \frac{1}{2} \int_{\Gamma_m} \gamma(n^m) ds
\geq \frac{1}{2} \left( Z_k(n^m) \partial_s X^{m+1}, \partial_s X^{m+1} - \partial_s X^m \right)_h^{\Gamma_m} + \frac{1}{2} \int_{\Gamma_m} \gamma(n^m) ds
$$

$$
= \sum_{j=1}^N \left( h_j^{m+1} \right)^T Z_k(n_j^m) h_j^{m+1} + \tau(n_j^m) h_j^{m+1} \geq \sum_{j=1}^N |h_j^{m+1}| \sqrt{\left( n_j^{m+1} \right)^T Z_k(n_j^m) (n_j^{m+1})} \gamma(n_j^m)
$$

Taking $\varphi^h = \mu^{m+1}$ in (3.8a) and $\omega^h = X^{m+1} - X^m$ in (3.8b) and combining the inequality (4.22), we get

$$
W_e^{m+1} - W_e^m = \int_{\Gamma_m+1} \gamma(n^{m+1}) ds - \int_{\Gamma_m} \gamma(n^m) ds
\leq \left( Z_k(n^m) \partial_s X^{m+1}, \partial_s X^{m+1} - \partial_s X^m \right)_h^{\Gamma_m}
$$

$$
= -\tau(\partial_s \mu^{m+1}, \partial_s \mu^{m+1})_h^{\Gamma_m} \leq 0, \, \forall m \geq 0,
$$

which implies the energy dissipation (4.19) for the SP-PFEM (3.8).

Combining Theorems 4.2 and 4.3, finally we have

**Corollary 4.6** (energy dissipation). Assume $\gamma(n)$ satisfies (1.13) and taking $k(n) \geq k_0(n)$ in (2.1), then the SP-PFEM (3.8) is unconditionally energy stable.

4.3. Explicit formulas for the minimal stabilizing function. Here we give explicit formulas of the minimal stabilizing function $k_0(n)$ for several popular anisotropic surface energies $\gamma(n)$ in applications. Denote

$$
J = \begin{pmatrix}
0 & -1 \\
1 & 0
\end{pmatrix}, \quad Z_0(n) = \begin{pmatrix}
1 & n_1 n_2 \\
n_1 n_2 & 1
\end{pmatrix}, \quad \forall n = \begin{pmatrix}
n_1 \\
n_2
\end{pmatrix} \in \mathbb{S}^1.
$$

**Lemma 4.7** (Riemannian-like metric). When $\gamma(n)$ is taken as the Riemannian-like metric anisotropic surface energy (1.8), we have $k_0(n) \leq k_1(n)$, where

$$
k_1(n) = \sum_{l=1}^L \gamma_l(n)^{-1} Tr(G_l), \quad Z_{k_1}(n) = \sum_{l=1}^L \gamma_l(n)^{-1} J^T G_l J, \quad \forall n \in \mathbb{S}^1.
$$

and $k_0(n) = k_1(n)$ if $L = 1$.

The proof can be found in Appendix B.

**Remark 4.2.** By taking $k(n) = k_1(n)$ in (2.1) and using the semi-implicit discretization $n^m$ instead of $n^{m+1/2}$, the SP-PFEM (3.8) collapses to the BGN formulation used in [7].

**Lemma 4.8** ($l'$-norm metric). When $\gamma(n)$ is taken as the $l'$-norm metric anisotropic surface energy (1.9), we have
(i) when \( r = 4 \), \( k_0(n) = 2\gamma(n)^{-3} \) and \( Z_{k_0}(n) = \gamma(n)^{-3}Z_0(n) \), and
(ii) when \( r = 6 \), \( k_0(n) = 2\gamma(n)^{-5}(n_1^2 + n_2^2) \).

The proof can be found in Appendix C.

**Lemma 4.9** (\( m \)-fold). When \( \gamma(n) \) is taken as the \( m \)-fold anisotropy \( (1.10) \), we have

(i) when \( \gamma(n) = 1 + \beta \cos 2\theta \), then

\[
(4.25) \quad k_0(n) = 4 - 2\gamma(n) + \frac{4\beta^2}{\gamma(n)} \quad \text{and}
\]

(ii) when \( \gamma(n) = 1 + \beta \cos 4\theta \), then

\[
(4.26) \quad k_0(n) \leq 2\gamma(n) + \frac{16\beta + 16\beta^2}{\gamma(n)} := k_1(n).
\]

The proof can be found in Appendix D.

**5. Numerical results.** In this section, we numerically implement the SP-PFEM \((3.8)\) for simulating the evolution of closed curves under anisotropic surface diffusion. Numerical results demonstrate the high performance of the proposed scheme, e.g., the spatial/temporal convergence rates, energy dissipation, area conservation, and asymptotic quasi-uniform mesh distribution. Here, the distance between two closed curves \( \Gamma_1 \) and \( \Gamma_2 \) is measured by the manifold distance \( M(\Gamma_1, \Gamma_2) \) which was introduced in the reference \cite{17}.

Since formally the scheme is first-order accurate in time and second-order accurate in space, the mesh size \( h \) and the time step \( \tau \) are chosen as \( \tau = O(h^2) \), e.g., \( \tau = h^2 \), except where noted. Let \( \Gamma^m \) be the numerical approximation of \( \Gamma(t = t_m = m\tau) \) with mesh size \( h \) and time step \( \tau \), the numerical error is then measured as

\[
(5.1) \quad e^h(t_m) := M(\Gamma^m, \Gamma(t = t_m)), \quad m \geq 0.
\]

Because the exact solution can not be obtained analytically, we choose fine meshes \( h = h_e, \tau = \tau_e \) to obtain \( \Gamma(t = t_m) \) numerically, e.g., \( h_e = 2^{-8} \) and \( \tau_e = 2^{-10} \).

The normalized area loss and the mesh ratio \( R^h(t_m) \), which indicates the mesh quality during evolution, are defined as

\[
(5.2) \quad \Delta A^h(t_m) := A^h(t_m) - A^h(0), \quad R^h(t_m) := \frac{\max_{1 \leq j \leq N} |h_j^m|}{\min_{1 \leq j \leq N} |h_j^m|}, \quad m \geq 0,
\]

where \( A^h(t_m) \) is the area of the inner region enclosed by \( \Gamma^m \).

In the following simulations, the initial shape in \((1.7)\) is always chosen as an ellipse with length 4 and width 1 except where noted, and the tolerance of the Newton iteration in the SP-PFEM \((3.8)\) is chosen as \( 10^{-12} \).

**5.1. Convergence rates and energy dissipation.** In order to test convergence rates of the SP-PFEM \((3.8)\), without loss of generality, we choose the following two kinds of anisotropic surface energies:

- Case I: the Riemannian-like metric anisotropic surface energy \((1.8)\) with \( L = 1 \) and \( G_1 = \text{diag}(1, 2) =: G \), and the corresponding minimal stabilizing function \( k_0(n) \) is given explicitly in \((4.24)\);
- Case II: the \( L^r \)-norm metric anisotropic surface energy \((1.9)\) with \( r = 4 \) and the corresponding minimal stabilizing function \( k_0(n) \) is given explicitly in Lemma 4.8.
Fig. 5.1. Spatial convergence rates of the SP-PFEM (3.8) for: Case I at different times with $k(n) = k_0(n)$ in (4.24) (a), and at time $t = 0.5$ for different $k(n)$ (b); and Case II at different times with $k(n) = k_0(n)$ in Lemma 4.8 (c), and at time $t = 0.5$ for different $k(n)$ (d).

Fig. 5.1 plots spatial convergence rates of the SP-PFEM at different times under a fixed value $k(n)$ in (2.1) or different values of $k(n)$ under a fixed time $t = 0.5$. Fig. 5.2 depicts time evolution of the normalized area loss and the normalized energy under different parameters. Fig. 5.3 depicts time evolution of the mesh ratio $R_h(t)$ under different mesh sizes $h$, time steps $\tau$ and $k(n)$ for the above two cases.

From Figs. 5.1, 5.2, and 5.3 we can obtain the following results for the SP-PFEM (3.8) for simulating anisotropic surface diffusion of closed curves:

(i) The SP-PFEM is second-order accurate in space (cf. Fig. 5.1);
(ii) The area is conserved numerically up to the round-off error around $10^{-16}$ (cf. Fig. 5.2(a)&(d));
(iii) The number of Newton iteration at each time step is around 2 to 4, thus it is very efficient (cf. Fig. 5.2(a)&(d));
(iv) The SP-PFEM is unconditionally energy-stable when $k(n)$ satisfies the energy dissipation condition in Theorem 4.5 (cf. Fig. 5.2(b)-(c)&(e)-(f));
(v) The mesh ratio $R_h(t = t_m)$ approaches a constant $C$ when $t \gg 1$ for each case, which indicates asymptotic quasi-uniform mesh distribution, no matter what kind of anisotropic surface energy is used as long as it is weakly anisotropic.

5.2. Application for morphological evolutions. Here, we use the SP-PFEM (3.8) to simulate the morphological evolution under different anisotropic surface energies, i.e., morphological evolutions of closed curves from a $4 \times 1$ rectangle towards their corresponding equilibrium shapes. Fig. 5.4 depicts morphological evolutions for the
Fig. 5.2. Time evolution of the normalized area loss $\frac{\Delta A^h(t)}{A^h(0)}$ (first row, blue dashed line) and iteration number (first row, black line) and the normalized energy $\frac{W^h_c(t)}{W^h_c(0)}$ (second and third rows) for: Case I with $k(n) = k_0(n)$ in (4.24) for $h = 2^{-3}$ (a), and with $h = 2^{-3}$ for different $\tau$ (b), and with $h = 2^{-3}$ for different $k(n)$ (c); and Case II with $k(n) = k_0(n)$ in Lemma 4.8 for $h = 2^{-3}$ (d), and with $h = 2^{-3}$ for different $\tau$ (e), and with $h = 2^{-3}$ for different $k(n)$ (f).

four different weakly anisotropic surface energies including (a) the regularized $l^1$-norm metric (1.11) with $\varepsilon = 0.1$ by taking $k(n) = k_1(n) := \frac{1.01}{\sqrt{n_1^2 + 0.01n_2^2}} + \frac{1.01}{\sqrt{n_1^2 + 0.01n_2^2}}$, (b) the $l^1$-norm metric (1.9) with $r = 4$ and $k(n) = k_0(n)$ given in Lemma 4.8, (c) 2-fold anisotropic energy (1.10) with $m = 2$, $\theta_0 = \frac{\pi}{2}$ and $\beta = \frac{2}{3}$ and $k(n) = k_0(n)$ given in (4.25), and (d) the Riemannian-like metric (1.8) with $L = 1$ and $G_1 = \text{diag}(1, 2) := G$ and $k(n) = k_0(n)$ given in (4.24). Figs. 5.5 and 5.6 show morphological evolutions and the normalized energy $\frac{W^h_c(t)}{W^h_c(0)}$ under the 2-fold $\gamma(n) = 1 + \frac{3}{5} \cos(2\theta)$ and the 4-fold
As shown in Fig. 5.4(a)–(b), if we choose the anisotropy as the regularized $l^1$-norm metric or the $l^4$-norm metric, the equilibrium shapes are almost “faceting” squares; for 2-fold anisotropy (c.f. 5.4(c)), the number of edges in its equilibrium shape is exactly two; and for the Riemannian-like metric anisotropic energy (c.f. 5.4(d)), the equilibrium shape is an ellipse. The numerical results are perfectly consistent with the theoretical predictions by the well-known Wulff construction [42, 7, 3]. Because the anisotropic surface diffusion is area preserving during the evolution, we can easily obtain its theoretical equilibrium shape (or Wulff shape) by using the expression in [3, 24]. As shown in Figs. 5.5(h)&5.6(h), the numerical equilibrium shapes are again perfectly consistent with the theoretical predictions by the Wulff construction in the strongly anisotropic cases. Meanwhile, we can clearly see that the normalized energy is monotonically decreasing during the evolution for the strongly anisotropic cases. Furthermore, we observe that the numerical equilibrium has several “cusps”, which result from the self intersection of the Wulff envelope [3].

6. Conclusions. By utilizing a symmetric positive definite surface energy matrix $Z_k(n)$ and a stabilizing function $k(n)$, we reformulated the anisotropic surface diffusion equation with any arbitrary anisotropic surface energy $\gamma(n)$ into a novel symmetrized form and derived a new variational formulation. We discretized the variational problem in space by the PFEM. For temporal discretization, we proposed
Symmetrized PFEM for anisotropic surface diffusion

Fig. 5.4. Morphological evolutions of a close rectangular curve under anisotropic surface diffusion with different anisotropic surface energies: (a) regularized $l^1$-norm metric $\gamma(n) = \sqrt{n_1^2 + 0.01n_2^2 + \sqrt{0.01n_1^2 + n_2^2}}$; (b) $l^4$-norm metric $\gamma(n) = \frac{4}{\sqrt{n_1^4 + n_2^4}}$; (c) 2-fold $\gamma(n) = 1 + 1/3 \cos(2(\theta - \pi/2))$; and (d) Riemannian-like metric $\gamma(n) = \sqrt{n^T n}$, where the parameters $h = 2^{-6}$, $\tau = h^2$, and the red line, black dashed line and blue line represent the initial shape, intermediate shape and equilibrium shape, respectively.

Appendix A. The Cahn-Hoffman $\xi$-vector for several anisotropic surface energies,

a fully implicit SP-PFEM, which can rigorously preserve the total area up to machine precision. Then we rigorously proved that the proposed SP-PFEM is unconditionally energy-stable under a simple and mild condition (1.13) on the anisotropic surface energy $\gamma(n)$. Finally, numerical results demonstrated that the SP-PFEM is second-order accurate in space, first-order in time, unconditionally energy-stable, and enjoys very good mesh quality during the evolution, and no mesh redistribution procedure is needed even for strongly anisotropic cases. Another important contribution is that the new scheme can also work well for the strongly anisotropic cases (shown in Figs. 5.5-5.6). In the existing literature, a Willmore regularization energy term is often added into the model to deal with the strongly anisotropic cases [33, 28, 18, 38, 24], but here we only use one unified scheme to tackle the two cases. In the future, we will further explore the high performance of the schemes, especially for the strongly anisotropic cases; and extend the new variational formulation to anisotropic surface diffusion of open/closed surfaces in three dimensions [26, 46].
Fig. 5.5. Morphological evolutions and the normalized energy of a close rectangular curve under anisotropic surface diffusion with the strongly 2-fold anisotropic surface energy \( \gamma(n) = 1 + \frac{3}{5} \cos(2\theta) \) towards its equilibrium at different times: (a) \( t = 0 \); (b) \( t = 10\tau \); (c) \( t = 20\tau \); (d) \( t = 100\tau \); (e) \( t = 250\tau \); (f) \( t = 500\tau \); (g) \( t = 700\tau \); and (h) \( t = 5000\tau \), where the other parameters are chosen as the same as Fig. 5.4.

For the Riemannian-like metric surface energy (1.8), we have
\[
\gamma(p) = \sum_{l=1}^{L} \sqrt{p^T G_l p}, \quad \forall p \in \mathbb{R}^2 := \mathbb{R}^2 \setminus \{0\},
\]
\[
\xi = \xi(n) = \sum_{l=1}^{L} \gamma_{l}(n)^{-1} G_l n, \quad \lambda(n) = \sum_{l=1}^{L} \gamma_{l}(n)^{-3} \det(G_l) > 0,
\]
which indicates the Riemannian-like metric anisotropy is always weakly anisotropic.

For the \( l^r \)-norm \( (r \geq 2) \) metric anisotropic surface energy (1.9), we have
\[
\gamma(p) = \|p\|_{l^r} = (|p_1|^r + |p_2|^r)^{\frac{1}{r}}, \quad \forall p = (p_1, p_2)^T \in \mathbb{R}^2,
\]
\[
\xi = \xi(n) = \gamma(n)^{1-r} \left( \begin{array}{c} |n_1|^{r-2}n_1 \\ |n_2|^{r-2}n_2 \end{array} \right), \quad \lambda(n) = (r-1)^{\frac{1}{2}} |n_1 n_2|^{r-2} \gamma(n)^{2r-4}, \quad \forall n \in S^1,
\]
which indicates the \( l^r \)-norm \( (r \geq 2) \) metric anisotropy is always weakly anisotropic.

For the \( m \)-fold anisotropic surface energy (1.10) with \( \theta_0 = 0 \), we have
\[
\gamma(p) = (p_1^2 + p_2^2)^{\frac{1}{2}} (1 + \beta \cos(m\theta)), \quad \forall p = (p_1, p_2)^T \in \mathbb{R}^2.
\]
Plugging (A.5) into (1.3), we get
\[
\xi = \xi(n) = n + \beta \cos(m\theta)n + \beta m \sin(m\theta)n^\perp, \quad \forall n = (-\sin \theta, \cos \theta)^T \in S^1,
\]
\[
\lambda(n) = 1 - \beta (m^2 - 1) \cos(m\theta),
\]
Fig. 5.6. Morphological evolutions and the normalized energy of a close rectangular curve under anisotropic surface diffusion with the strongly 4-fold anisotropic surface energy $\gamma(n) = 1 + \frac{2}{m^2} \cos(4\theta)$ towards its equilibrium at different times: (a) $t = 0$; (b) $t = 5\tau$; (c) $t = 10\tau$; (d) $t = 20\tau$; (e) $t = 160\tau$; (f) $t = 300\tau$; (g) $t = 500\tau$; and (h) $t = 5000\tau$, where the parameters are chosen as $h = 2^{-\frac{5}{10}}$, $\tau = h^2$, and the red dashed line in (h) is the Wulff envelope.

which indicates that it is weakly anisotropic if $0 < \beta \leq \frac{1}{m^2 - 1}$; otherwise, it is strongly anisotropic.

For all the above $\gamma(n)$, their Hessian matrices are of the form:

$$H_\gamma(n) = \lambda(n) \begin{pmatrix} n_2^2 & -n_1n_2 \\ -n_1n_2 & n_1^2 \end{pmatrix}, \quad \forall n = (n_1, n_2)^T \in S^1.$$  

(A.8)

**Appendix B.** Proof of Lemma 4.7 for the Riemannian-like metric anisotropy

Proof. First we consider the case $L = 1$ and assume $G_1 = \begin{pmatrix} a & b \\ & c \end{pmatrix} = G$ with $a > 0$ and $ac - b^2 > 0$, then the minimal stabilizing function $k_0(n)$ becomes

$$k_0(n) = \gamma(n)^{-1} \mathrm{Tr}(G) = \gamma(n)^{-1}(a + c) := k_1(n).$$  

(B.1)

By using $\xi$ in (A.1), the corresponding surface energy matrix with respect to $k_1(n)$ can be given as

$$Z_{k_1}(n) = \gamma(n)I_2 - \xi n^T - n\xi^T + k_1(n)nn^T$$
$$= \gamma(n)I_2 - \gamma(n)^{-1}(a + c)nn^T$$
$$= \gamma(n)^{-1} \begin{pmatrix} \gamma(n)^2 - 2(an_1^2 + bn_1n_2) + (a + c)n_1^2 & * \\ -(an_1n_2 + bn_2^2) - (b^2 + cn_1n_2) + (a + c)n_1n_2 & * \end{pmatrix}$$

(B.2)
where the * means the entry can be deduced in the same way. By direct computations, we obtain

\[
\gamma(\hat{n}) (\hat{n}^\perp)^T Z_{k_1}(n) \hat{n}^\perp - \gamma(\hat{n})^2 = (\hat{n}^\perp)^T J^T G J \hat{n}^\perp - \gamma(\hat{n})^2 = \hat{n}^T G \hat{n} - \gamma(\hat{n})^2 = 0.
\]

From the alternative definition of \(k_0(n)\) in (4.6), we obtain \(k_0(n) \leq k_1(n)\).

On the other hand, we take \(\hat{n} \to n\) in \(F(n, \hat{n})\). By applying (4.1) and the Hessian matrix derived in (A.1) and (A.8), we then have

\[
(n^\perp)^T H_n n^\perp + \frac{||\xi||^2}{\gamma(n)}
= \gamma(n)^{-3} \left((ac-b^2)(n_2^2 + 2n_1^2n_2 + n_1^4) + (an_1 + bn_2)^2 + (bn_1 + cn_2)^2\right)
= \gamma(n)^{-3} \left(ac + a^2n_1^2 + 2abn_1n_2 + 2acn_1n_2 + c^2n_2^2\right)
= \gamma(n)^{-3} \left(an_1^2 + 2bn_1n_2 + cn_2^2\right)(a+c)
= \gamma(n)^{-1}(a+c) = k_0(n),
\]

which means \(k_0(n) \geq \gamma(n)^{-1}(a+c)\) by (3.13), hence \(k_0(n) = \gamma(n)^{-1}\text{Tr}(G) = k_1(n)\).

For \(L > 1\), Lemma 4.4 yields \(k_1(n) = \sum_{i=1}^{L} \gamma_i(n)^{-1}\text{Tr}(G_i) \geq k_0(n)\), and \(Z_{k_1}(n)\) can be derived by the same argument in (B.2). \(\square\)

**Appendix C.** Proof of Lemma 4.8 for the \(l^p\)-norm metric anisotropy.

Fig. 5.7. The Frank diagrams of the weakly anisotropic energies: (a)-(d) used in Fig. 5.4 respectively; and the strongly anisotropic energies: (e) \(\gamma(n) = 1 + \frac{3}{5} \cos(2\theta)\) in Fig. 5.5, and (f) \(\gamma(n) = 1 + \frac{3}{10} \cos(4\theta)\) in Fig. 5.6.
Proof. (i) When \( r = 4 \), a direct computation shows
\[
\gamma(n)(\hat{n}^-)^T Z_{k_0}(n)\hat{n}^- - \gamma(\hat{n})^2
= 1 - 2n_1n_2\hat{n}_1\hat{n}_2 \over \sqrt{n_1^2 + n_2^2} - \sqrt{\hat{n}_1^2 + \hat{n}_2^2}
= (n_1^2 + n_2^2)^2 + (\hat{n}_1^2 + \hat{n}_2^2)^2 - 4n_1n_2\hat{n}_1\hat{n}_2 - 2\sqrt{\hat{n}_1^4 + \hat{n}_2^4} \sqrt{n_1^4 + n_2^4}
\geq (n_1^2 + n_2^2)^2 + (\hat{n}_1^2 + \hat{n}_2^2)^2 - 4n_1n_2\hat{n}_1\hat{n}_2 - n_1^4 - n_2^4 - \hat{n}_1^4 - \hat{n}_2^4
\over 2\sqrt{n_1^4 + n_2^4}
= (n_1n_2 - \hat{n}_1\hat{n}_2)^2 \geq 0, \quad \forall n, \hat{n} \in S^1.
\]
By Theorem 4.2 we get \( k_0(n) \leq 2\gamma(n)^{-3} \). On the other hand, by taking \( \hat{n} = (n_2, n_1)^T \in S^1 \) in (3.12) and the \( \xi \) vector given in (A.4), we obtain
\[
F(n, \hat{n}) = 2\gamma(n)(\gamma(n)^{-3}(n_1^3, n_2^3) \cdot (-n_1, n_2))(-n_1^3 + n_2^3)
\over \gamma(n)(-n_1^2 + n_2^2) = 2\gamma(n)^{-3}(-n_1^2 + n_2^2)(n_1^2 + n_2^2)
\geq 0, \quad \forall n, \hat{n} \in S^1.
\]
By (3.13), we know that \( k_0(n) \geq 2\gamma(n)^{-3} \), hence \( k_0(n) = 2\gamma(n)^{-3} \).

(ii) When \( r = 6 \), a direct computation shows
\[
\gamma(n)(\hat{n}^-)^T Z_{k_0}(n)\hat{n}^- - \gamma(\hat{n})^2
= \gamma(n)^{-4}(1 - n_1^2n_2^2 - 2n_1n_2\hat{n}_1\hat{n}_2) - \over 3\sqrt{\hat{n}_1^6 + \hat{n}_2^6}
= \gamma(n)^{-4}\left(1 - n_1^2n_2^2 - 2n_1n_2\hat{n}_1\hat{n}_2 - \over 3(n_1^6 + n_2^6)(\hat{n}_1^6 + \hat{n}_2^6)\right)
\geq \gamma(n)^{-4}\left(2(n_1^2 + n_2^2)^3 + (\hat{n}_1^2 + \hat{n}_2^2)^3 - n_1^2n_2^2 - 2n_1n_2\hat{n}_1\hat{n}_2 - \over 3(n_1^6 + n_2^6)(\hat{n}_1^6 + \hat{n}_2^6)\right)
= \gamma(n)^{-4}\left(6n_1^4n_2^2 + 6n_1^2n_2^4 + 3\hat{n}_1^4\hat{n}_2^2 + 3\hat{n}_1^2\hat{n}_2^4 - n_1^2n_2^2 - 2n_1n_2\hat{n}_1\hat{n}_2\right)
= \gamma(n)^{-4}(2n_1^2n_2^2(n_1^2 + n_2^2) + \hat{n}_1^2\hat{n}_2^2(\hat{n}_1^2 + \hat{n}_2^2) - n_1^2n_2^2 - 2n_1n_2\hat{n}_1\hat{n}_2)
= \gamma(n)^{-4}(n_1n_2 - \hat{n}_1\hat{n}_2)^2 \geq 0, \quad \forall n, \hat{n} \in S^1.
\]
By Theorem 4.2 we get \( k_0(n) \leq 2\gamma(n)^{-5}(n_1^3 + n_2^3n_1^2 + n_1^4) \). On the other hand, by taking \( \hat{n} = (n_2, n_1)^T \in S^1 \) in (3.12) and the \( \xi \) vector given in (A.4), we obtain
\[
F(n, \hat{n}) = 2\gamma(n)(\gamma(n)^{-5}(n_1^3, n_2^3) \cdot (-n_1, n_2))(-n_1^3 + n_2^3)
\over \gamma(n)(-n_1^2 + n_2^2) = 2\gamma(n)^{-5}(-n_1^2 + n_2^2)(n_1^2 + n_2^2n_1^2 + n_1^4)
= 2\gamma(n)^{-5}(n_1^3 + n_2^3n_1^2 + n_1^4).
\]
By (3.13), we know that \( k_0(n) \geq 2\gamma(n)^{-5}(n_1^3 + n_2^3n_1^2 + n_1^4) \), hence \( k_0(n) = 2\gamma(n)^{-5}(n_1^3 + n_2^3n_1^2 + n_1^4) \). \( \square \)

Appendix D. Proof of Lemma 4.7 for the 2/4-fold anisotropy
Proof. For the \( m \)-fold anisotropy \( \hat{\gamma}(\theta) = \gamma(n) = 1 + \beta \cos m\theta \), we know that \( \hat{\gamma}'(\theta) = -m\beta \sin m\theta \). The \( \tilde{F}^0(\hat{\theta}) \) given in (4.14) is

\[
\tilde{F}^0(\hat{\theta}) = 2(1 + \beta \cos m\theta)
\]

\[
+ \frac{(1 + \beta \cos m\hat{\theta})^2 - (1 + \beta \cos m\theta)^2}{(1 + \beta \cos m\theta) \sin^2(\theta - \hat{\theta}) + m\beta \sin m\theta \sin(2(\hat{\theta} - \theta))},
\]

(D.1)

(i) For the 2-fold anisotropy, i.e. \( m = 2 \), by applying Mathematica to (D.1), we get

\[
\tilde{F}^0(\hat{\theta}) = 4 - 2(1 + \beta \cos 2\theta) + \frac{2\beta^2(1 - \cos 2(\hat{\theta} + \theta))}{1 + \beta \cos 2\theta}.
\]

Thus by (4.13) in Remark 4.1, we obtain

\[
k_0(n) = \max_{\hat{\theta} \in [\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}]} \tilde{F}^0(\hat{\theta}) \leq 4 - 2\gamma(n) + \frac{4\beta^2}{\gamma(n)}.
\]

On the other hand, by taking \( \hat{\theta} = \frac{\pi}{2} - \theta \) in (D.2), we obtain

\[
\tilde{F}^0(\frac{\pi}{2} - \theta) = 4 - 2\gamma(n) + \frac{4\beta^2}{\gamma(n)} \leq k_0(n).
\]

By combining (D.3) and (D.4), we know \( k_0(n) = 4 - 2\gamma(n) + \frac{4\beta^2}{\gamma(n)} \), which validates (4.25).

(ii) For the 4-fold anisotropy, i.e. \( m = 4 \), by applying Mathematica to (D.1), we get

\[
\tilde{F}^0(\hat{\theta}) = 2\gamma(n) - \frac{16\beta \cos(\hat{\theta} - \theta) \cos(\hat{\theta} + 3\theta)}{\gamma(n)}
\]

\[
- \frac{4\beta^2 \cos(\hat{\theta} - \theta)(2\cos(2\hat{\theta} + 7\theta) + \cos(3\hat{\theta} + 5\theta) + \cos(5\hat{\theta} + 3\theta))}{\gamma(n)}.
\]

Thus by (4.13) in Remark 4.1, we obtain

\[
k_0(n) = \max_{\hat{\theta} \in [\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}]} \tilde{F}^0(\hat{\theta}) \leq 2\gamma(n) + \frac{16\beta + 16\beta^2}{\gamma(n)} = k_1(n),
\]

which validates (4.26).

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