

Research Article

Monotonicity of a Key Function Arised in Studies of Nematic Liquid Crystal Polymers

Hongyun Wang and Hong Zhou

Received 13 April 2007; Accepted 11 July 2007

Recommended by Nobuyuki Kenmochi

We revisit a key function arised in studies of nematic liquid crystal polymers. Previously, it was conjectured that the function is strictly decreasing and the conjecture was numerically confirmed. Here we prove the conjecture analytically. More specifically, we write the derivative of the function into two parts and prove that each part is strictly negative.

Copyright © 2007 H. Wang and H. Zhou. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

1. Introduction

In our previous study of steady states and dynamics of two-dimensional nematic liquid crystal polymers under an imposed weak shear [1], we carried out multiscale asymptotic expansions [2, 3] to reveal the slow time evolution of the polymer orientation distribution. In the two-dimensional case, the orientation of a polymer rod is represented by angle θ [4–6]. Let $\rho(\theta, t)$ denote the probability density of the orientation of the polymer rod ensemble. Our multiscale asymptotic analysis on the Smoluchowski equation which governs the evolution of the probability density [1] demonstrates that, to the leading term, the probability density $\rho(\theta, t)$ behaves like a travelling wave with nonuniform velocity

$$\rho(\theta, t) = \rho^{(0)}(\theta - \alpha(t)) + \dots \quad (1.1)$$

Here $\rho^{(0)}(\theta)$ is a given function and the phase angle $\alpha(t)$ evolves according to

$$\frac{d\alpha(t)}{dt} = \epsilon c_1 (\sin^2(\alpha(t)) - c_2), \quad (1.2)$$

2 Abstract and Applied Analysis

where ϵ is the Peclet number. For a weak shear, the Peclet number is small. c_1 is a positive constant independent of ϵ and α . The expression of c_2 is given by

$$c_2 = \frac{h(r)}{2g(r)}. \quad (1.3)$$

From the evolution equation (1.2), we see that the sign of c_2 determines the behavior of polymer orientation distribution: for $0 < c_2 < 1$, the polymer orientation distribution will converge to a steady state while for $c_2 < 0$, the polymer orientation distribution will keep rotating (tumbling). Function $g(r)$ is defined as

$$g(r) \equiv \left(\frac{1}{2\pi} \int_0^{2\pi} \exp(r \cos 2\theta) d\theta \right)^2. \quad (1.4)$$

Function $h(r)$ is defined as

$$h(r) \equiv \frac{1}{\langle \cos 2\theta \rangle} (1 - g(r)(1 - \langle \cos 2\theta \rangle)). \quad (1.5)$$

Here $\langle \cos 2\theta \rangle$ denotes the average of random variable $\cos 2\theta$ defined as

$$\langle \cos 2\theta \rangle \equiv \int_0^{2\pi} \cos 2\theta \rho(\theta, r) d\theta, \quad (1.6)$$

where the probability density used in the average is given by

$$\rho(\theta, r) \equiv \frac{\exp(r \cos 2\theta) d\theta}{\int_0^{2\pi} \exp(r \cos 2\theta) d\theta}. \quad (1.7)$$

It is clear that $\langle \cos 2\theta \rangle$ is a function of r . But for conciseness, we will simply write $\langle \cos 2\theta \rangle$ instead of writing $\langle \cos 2\theta \rangle(r)$. In the discussion here, r is treated as an independent variable for mathematical convenience. From physical considerations, a more meaningful quantity is, U , the normalized polymer concentration. In [1], we showed that r is a strictly increasing function of U , so there is a one-to-one correspondence between U and r .

Since function $g(r)$ is always positive, the sign of c_2 is completely determined by function $h(r)$. In [1], by doing expansions at $r = 0$ and at $r = \infty$, we showed

$$\begin{aligned} h(0) &= 1, \\ h'(0) &= -1, \\ h(r) &= \frac{-1}{4\pi r^2} \exp(2r) + \dots \quad \text{as } r \rightarrow +\infty. \end{aligned} \quad (1.8)$$

In [1], we made a conjecture that $h(r)$ is a strictly decreasing function of r for $r > 0$. Based on the conjecture, we concluded that there is a threshold r_0 such that $h(r) > 0$ for $r < r_0$ and $h(r) < 0$ for $r > r_0$. Because of the one-to-one correspondence between U and r , the conclusion in r leads to the conclusion that there is a threshold U_0 for the normalized polymer concentration: for $U < U_0$, the polymer orientation distribution will converge to a steady state while for $U > U_0$, the polymer orientation distribution will keep rotating (tumbling).

2. Proof of the conjecture

In [1], the conjecture that $h(r)$ is a strictly decreasing function of r for $r > 0$ is only numerically confirmed. In this study, we prove this conjecture analytically. We start by writing function $h(r)$ in a slightly different form:

$$h(r) = \frac{-(g(r) - 1)}{\langle \cos 2\theta \rangle} + g(r). \quad (2.1)$$

We calculate the derivative of $\rho(\theta, r)$:

$$\begin{aligned} \frac{d}{dr}\rho(\theta, r) &= \frac{\cos 2\theta \exp(r \cos 2\theta)}{\int_0^{2\pi} \exp(r \cos 2\theta) d\theta} \\ &\quad - \frac{\exp(r \cos 2\theta) \int_0^{2\pi} \cos 2\theta \exp(r \cos 2\theta) d\theta}{\left(\int_0^{2\pi} \exp(r \cos 2\theta) d\theta\right)^2} \\ &= (\cos 2\theta - \langle \cos 2\theta \rangle)\rho(\theta, r). \end{aligned} \quad (2.2)$$

Using this result, we compute the derivative of $\langle \cos 2\theta \rangle$:

$$\begin{aligned} \frac{d}{dr}\langle \cos 2\theta \rangle &= \langle \cos 2\theta (\cos 2\theta - \langle \cos 2\theta \rangle) \rangle \\ &= \langle \cos^2 2\theta \rangle - \langle \cos 2\theta \rangle^2 \\ &= \text{var}(\cos 2\theta) > 0, \end{aligned} \quad (2.3)$$

where $\text{var}(\cos 2\theta)$ denotes the variance of random variable $\cos 2\theta$ and is always positive for finite values of r . The derivative of function $g(r)$ is given by

$$\begin{aligned} \frac{d}{dr}g(r) &= \frac{2}{4\pi^2} \int_0^{2\pi} \exp(r \cos 2\theta) d\theta \int_0^{2\pi} \cos 2\theta \exp(r \cos 2\theta) d\theta \\ &= 2 \left(\frac{1}{2\pi} \int_0^{2\pi} \exp(r \cos 2\theta) d\theta \right)^2 \frac{\int_0^{2\pi} \cos 2\theta \exp(r \cos 2\theta) d\theta}{\int_0^{2\pi} \exp(r \cos 2\theta) d\theta} \\ &= 2g(r)\langle \cos 2\theta \rangle. \end{aligned} \quad (2.4)$$

Differentiating both sides of (2.1) with respect to r and using (2.3) and (2.4) yield

$$\begin{aligned} \frac{d}{dr}h(r) &= -(g(r) - 1) \frac{d}{dr} \left(\frac{1}{\langle \cos 2\theta \rangle} \right) - \frac{dg(r)}{dr} \frac{1}{\langle \cos 2\theta \rangle} + \frac{dg(r)}{dr} \\ &= (g(r) - 1) \frac{\text{var}(\cos 2\theta)}{\langle \cos 2\theta \rangle^2} - 2g(r) + 2g(r)\langle \cos 2\theta \rangle \\ &= (g(r) - 1 - 2g(r)\langle \cos 2\theta \rangle^2) \frac{\text{var}(\cos 2\theta)}{\langle \cos 2\theta \rangle^2} \\ &\quad + 2g(r)(\text{var}(\cos 2\theta) - 1 + \langle \cos 2\theta \rangle) \\ &\equiv Q_1(r) \frac{\text{var}(\cos 2\theta)}{\langle \cos 2\theta \rangle^2} + 2g(r)Q_2(r). \end{aligned} \quad (2.5)$$

4 Abstract and Applied Analysis

In this study, our goal is to prove $dh(r)/dr < 0$ for $r > 0$. Since in (2.5), both $g(r)$ and $\text{var}(\cos 2\theta)/\langle \cos 2\theta \rangle^2$ are always positive, to achieve our goal, we only need to prove the two theorems below.

THEOREM 2.1.

$$Q_1(r) \equiv g(r) - 1 - 2g(r)\langle \cos 2\theta \rangle^2 < 0 \quad \text{for } r > 0. \quad (2.6)$$

THEOREM 2.2.

$$Q_2(r) \equiv \text{var}(\cos 2\theta) - 1 + \langle \cos 2\theta \rangle < 0 \quad \text{for } r > 0. \quad (2.7)$$

Remark 2.3. The conclusion that function $h(r)$ is strictly decreasing for $r > 0$ follows directly from these two theorems.

To facilitate the proofs of these two theorems, we introduce a functional. Specifically, the functional maps a function of θ to a function of r defined as [5]

$$F[q(\theta)](r) \equiv \int_0^{2\pi} q(\theta) \exp(r \cos 2\theta) d\theta. \quad (2.8)$$

The derivative of $F[q(\theta)](r)$ is given by

$$\begin{aligned} \frac{d}{dr} F[q(\theta)](r) &= \int_0^{2\pi} q(\theta) \cos 2\theta \exp(r \cos 2\theta) d\theta \\ &= F[q(\theta) \cos 2\theta](r). \end{aligned} \quad (2.9)$$

With the notation of functional, $\langle \cos 2\theta \rangle$ and $g(r)$ can be written as

$$\begin{aligned} \langle \cos 2\theta \rangle &= \frac{F[\cos 2\theta](r)}{F[1](r)}, \\ g(r) &= \frac{F[1]^2(r)}{4\pi^2}. \end{aligned} \quad (2.10)$$

Proof of Theorem 2.1.

Step 1. Using the notation of functional, we express function $Q_1(r)$ as

$$Q_1(r) = \frac{1}{4\pi^2} (F[1]^2(r) - 4\pi^2 - 2F[\cos 2\theta]^2(r)). \quad (2.11)$$

It is straightforward to verify that $Q_1(0) = 0$. Thus, to prove $Q_1(r) < 0$ for $r > 0$, we only need to prove $dQ_1(r)/dr < 0$ for $r > 0$. Taking the derivative of $Q_1(r)$ and with the help of (2.9), we get

$$\frac{d}{dr} Q_1(r) = \frac{2F[\cos 2\theta](r)}{4\pi^2} (F[1](r) - 2F[\cos^2 2\theta](r)). \quad (2.12)$$

Using the fact that the functional $F[\bullet]$ is linear and using the identity $\cos^2 2\theta = 1 - \sin^2 2\theta$, we obtain

$$\frac{d}{dr} Q_1(r) = \frac{2F[\cos 2\theta](r)}{4\pi^2} (2F[\sin^2 2\theta](r) - F[1](r)). \quad (2.13)$$

Since $F[\cos 2\theta](0) = 0$ and $dF[\cos 2\theta](r)/dr = F[\cos^2 2\theta](r) > 0$, we have $F[\cos 2\theta](r) > 0$ for $r > 0$. As a result, to prove $dQ_1(r)/dr < 0$ for $r > 0$, we only need to prove $2F[\sin^2 2\theta](r) - F[1](r) < 0$ for $r > 0$.

Step 2. We now prove $2F[\sin^2 2\theta](r) - F[1](r) < 0$ for $r > 0$.

Using the Taylor expansion

$$\exp(r \cos 2\theta) = \sum_{n=0}^{\infty} \frac{r^n \cos^n 2\theta}{n!}, \tag{2.14}$$

and using the fact that $\int_0^{2\pi} \cos^{2n+1} 2\theta d\theta = \int_0^{2\pi} \sin^2 2\theta \cos^{2n+1} 2\theta d\theta = 0$ to get rid of terms of odd powers in the sum, we write the expression $2F[\sin^2 2\theta](r) - F[1](r)$ as

$$\begin{aligned} &2F[\sin^2 2\theta](r) - F[1](r) \\ &= \sum_{n=0}^{\infty} \frac{r^{2n}}{(2n)!} \int_0^{2\pi} (2\sin^2 2\theta \cos^{2n} 2\theta - \cos^{2n} 2\theta) d\theta. \end{aligned} \tag{2.15}$$

Applying integration by parts, we obtain

$$\begin{aligned} \int_0^{2\pi} 2\sin^2 2\theta \cos^{2n} 2\theta d\theta &= - \int_0^{2\pi} \sin 2\theta \frac{d(\cos^{2n+1} 2\theta)}{2n+1} \\ &= \frac{2}{2n+1} \int_0^{2\pi} \cos^{2n+2} 2\theta d\theta \\ &= \begin{cases} \int_0^{2\pi} \cos^{2n} 2\theta d\theta, & n = 0 \\ < \frac{2}{2n+1} \int_0^{2\pi} \cos^{2n} 2\theta d\theta, & n > 1. \end{cases} \end{aligned} \tag{2.16}$$

Substituting (2.16) into (2.15), we arrive at

$$\begin{aligned} &2F[\sin^2 2\theta](r) - F[1](r) \\ &< - \sum_{n=1}^{\infty} \frac{r^{2n}}{(2n)!} \left(\frac{2n-1}{2n+1} \right) \int_0^{2\pi} \cos^{2n} 2\theta d\theta < 0. \end{aligned} \tag{2.17}$$

This completes the proof of Theorem 2.1. □

Proof of Theorem 2.2.

Step 1. Using the definition $\text{var}(\cos 2\theta) = \langle \cos^2 2\theta \rangle - \langle \cos 2\theta \rangle^2$, the relation $\langle \cos^2 2\theta \rangle - 1 = -\langle \sin^2 2\theta \rangle$, and the notation of functional, we write function $Q_2(r)$ as

$$\begin{aligned} Q_2(r) &= -\langle \sin^2 2\theta \rangle - \langle \cos 2\theta \rangle^2 + \langle \cos 2\theta \rangle \\ &= -\frac{F[\sin^2 2\theta](r)}{F[1](r)} - \frac{F[\cos 2\theta]^2(r)}{F[1]^2(r)} + \frac{F[\cos 2\theta](r)}{F[1](r)}. \end{aligned} \tag{2.18}$$

Applying integration by parts to $F[\sin^2 2\theta](r)$, we have

$$\begin{aligned}
 F[\sin^2 2\theta](r) &= \int_0^{2\pi} \sin^2 2\theta \exp(r \cos 2\theta) d\theta \\
 &= \frac{-1}{2r} \int_0^{2\pi} \sin 2\theta d(\exp(r \cos 2\theta)) \\
 &= \frac{1}{r} \int_0^{2\pi} \cos 2\theta \exp(r \cos 2\theta) d\theta \\
 &= \frac{1}{r} F[\cos 2\theta](r).
 \end{aligned} \tag{2.19}$$

Substituting (2.19) into (2.18), using the fact that the functional $F[\bullet]$ is linear and using the relation $\cos 2\theta = 1 - 2\sin^2 \theta$, we obtain

$$\begin{aligned}
 Q_2(r) &= \frac{F[\cos 2\theta](r)}{F[1]^2(r)} \left(\left(1 - \frac{1}{r}\right) F[1](r) - F[\cos 2\theta](r) \right) \\
 &= \frac{1}{r} \cdot \frac{F[\cos 2\theta](r)}{F[1]^2(r)} (2F[r\sin^2 \theta](r) - F[1](r)).
 \end{aligned} \tag{2.20}$$

In the proof of Theorem 2.1, we have shown that $F[\cos 2\theta](r) > 0$ for $r > 0$. It follows that to prove $Q_2(r) < 0$ for $r > 0$, we only need to show $2F[r\sin^2 \theta](r) - F[1](r) < 0$ for $r > 0$.

Step 2. We now prove $2F[r\sin^2 \theta](r) - F[1](r) < 0$ for $r > 0$.

Using $\cos 2\theta = 2\cos^2 \theta - 1$, we rewrite and expand $\exp(r \cos 2\theta)$ as

$$\begin{aligned}
 \exp(r \cos 2\theta) &= \exp(-r) \exp(2r \cos^2 \theta) \\
 &= \exp(-r) \sum_{n=0}^{\infty} \frac{(2r)^n \cos^{2n} \theta}{n!}.
 \end{aligned} \tag{2.21}$$

Using this result, we write $2F[r\sin^2 \theta](r) - F[1](r)$ as

$$\begin{aligned}
 &2F[r\sin^2 \theta](r) - F[1](r) \\
 &= \exp(-r) \left[\sum_{n=0}^{\infty} \frac{(2r)^{n+1}}{n!} \int_0^{2\pi} \sin^2 \theta \cos^{2n} \theta d\theta - \sum_{n=0}^{\infty} \frac{(2r)^n}{n!} \int_0^{2\pi} \cos^{2n} \theta d\theta \right] \\
 &= \exp(-r) \left[\sum_{n=0}^{\infty} \frac{(2r)^{n+1}}{n!} \int_0^{2\pi} \sin^2 \theta \cos^{2n} \theta d\theta - 2\pi - \sum_{m=0}^{\infty} \frac{(2r)^{m+1}}{(m+1)!} \int_0^{2\pi} \cos^{2(m+1)} \theta d\theta \right] \\
 &= \exp(-r) \left[\sum_{n=0}^{\infty} \frac{(2r)^{n+1}}{n!} \int_0^{2\pi} \left(\sin^2 \theta \cos^{2n} \theta - \frac{\cos^{2n+2} \theta}{n+1} \right) d\theta - 2\pi \right].
 \end{aligned} \tag{2.22}$$

Integrating by parts, we obtain

$$\begin{aligned}
 \int_0^{2\pi} \sin^2 \theta \cos^{2n} \theta d\theta &= - \int_0^{2\pi} \sin \theta \frac{d(\cos^{2n+1} \theta)}{2n+1} \\
 &= \frac{1}{2n+1} \int_0^{2\pi} \cos^{2n+2} \theta d\theta.
 \end{aligned} \tag{2.23}$$

Substituting (2.23) into (2.22), we arrive at

$$\begin{aligned}
 & 2F[r\sin^2\theta](r) - F[1](r) \\
 &= \exp(-r) \left[- \sum_{n=1}^{\infty} \frac{(2r)^{n+1}}{n!} \frac{n}{(2n+1)(n+1)} \int_0^{2\pi} \cos^{2n+2}\theta d\theta - 2\pi \right] < 0 \quad \text{for } r > 0.
 \end{aligned}
 \tag{2.24}$$

This completes the proof of Theorem 2.2. \square

3. Concluding remarks

We provide a rigorous proof on the monotonicity of a key function in the study of nematic liquid crystal polymers. This monotonicity has enabled us to establish analytically the tumbling region of shear-driven nematic liquid crystal polymers [1]. This paper serves as a theoretical advance in our studies of complex fluids.

Acknowledgment

This work was partially supported by the U.S. National Science Foundation and the Air Force Office of Scientific Research.

References

- [1] H. Zhou and H. Wang, “Steady states and dynamics of 2-D nematic polymers driven by an imposed weak shear,” *Communications in Mathematical Sciences*, vol. 5, no. 1, pp. 113–132, 2007.
- [2] A. W. Bush, *Perturbation Methods for Engineers and Scientists*, CRC Press, Boca Raton, Fla, USA, 1992.
- [3] E. J. Hinch, *Perturbation Methods*, Cambridge Texts in Applied Mathematics, Cambridge University Press, Cambridge, UK, 1991.
- [4] C. Luo, H. Zhang, and P. Zhang, “The structure of equilibrium solutions of the one-dimensional Doi equation,” *Nonlinearity*, vol. 18, no. 1, pp. 379–389, 2005.
- [5] P. Constantin and J. Vukadinovic, “Note on the number of steady states for a two-dimensional Smoluchowski equation,” *Nonlinearity*, vol. 18, no. 1, pp. 441–443, 2005.
- [6] I. Fatkullin and V. Slastikov, “A note on the Onsager model of nematic phase transitions,” *Communications in Mathematical Sciences*, vol. 3, no. 1, pp. 21–26, 2005.

Hongyun Wang: Department of Applied Mathematics and Statistics, University of California, Santa Cruz, CA 95064, USA
Email address: hongwang@ams.ucsc.edu

Hong Zhou: Department of Applied Mathematics, Naval Postgraduate School, Monterey, CA 93943, USA
Email address: hzhou@nps.edu

Special Issue on Time-Dependent Billiards

Call for Papers

This subject has been extensively studied in the past years for one-, two-, and three-dimensional space. Additionally, such dynamical systems can exhibit a very important and still unexplained phenomenon, called as the Fermi acceleration phenomenon. Basically, the phenomenon of Fermi acceleration (FA) is a process in which a classical particle can acquire unbounded energy from collisions with a heavy moving wall. This phenomenon was originally proposed by Enrico Fermi in 1949 as a possible explanation of the origin of the large energies of the cosmic particles. His original model was then modified and considered under different approaches and using many versions. Moreover, applications of FA have been of a large broad interest in many different fields of science including plasma physics, astrophysics, atomic physics, optics, and time-dependent billiard problems and they are useful for controlling chaos in Engineering and dynamical systems exhibiting chaos (both conservative and dissipative chaos).

We intend to publish in this special issue papers reporting research on time-dependent billiards. The topic includes both conservative and dissipative dynamics. Papers discussing dynamical properties, statistical and mathematical results, stability investigation of the phase space structure, the phenomenon of Fermi acceleration, conditions for having suppression of Fermi acceleration, and computational and numerical methods for exploring these structures and applications are welcome.

To be acceptable for publication in the special issue of Mathematical Problems in Engineering, papers must make significant, original, and correct contributions to one or more of the topics above mentioned. Mathematical papers regarding the topics above are also welcome.

Authors should follow the Mathematical Problems in Engineering manuscript format described at <http://www.hindawi.com/journals/mpe/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/> according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Edson Denis Leonel, Department of Statistics, Applied Mathematics and Computing, Institute of Geosciences and Exact Sciences, State University of São Paulo at Rio Claro, Avenida 24A, 1515 Bela Vista, 13506-700 Rio Claro, SP, Brazil; edleonel@rc.unesp.br

Alexander Loskutov, Physics Faculty, Moscow State University, Vorob'evy Gory, Moscow 119992, Russia; loskutov@chaos.phys.msu.ru