

Grundlehren der mathematischen Wissenschaften 284

A Series of Comprehensive Studies in Mathematics

Editors

M. Artin S.S. Chern J.M. Fröhlich E. Heinz H. Hironaka
F. Hirzebruch L. Hörmander S. Mac Lane C.C. Moore
J.K. Moser M. Nagata W. Schmidt D.S. Scott Ya.G. Sinai
J. Tits B.L. van der Waerden M. Waldschmidt S. Watanabe

Managing Editors

M. Berger B. Eckmann S.R.S. Varadhan

Grundlehren der mathematischen Wissenschaften

A Series of Comprehensive Studies in Mathematics

A Selection

200. Dold: Lectures on Algebraic Topology
201. Beck: Continuous Flows in the Plane
202. Schmetterer: Introduction to Mathematical Statistics
203. Schoeneberg: Elliptic Modular Functions
204. Popov: Hyperstability of Control Systems
205. Nikol'skii: Approximation of Functions of Several Variables and Imbedding Theorems
206. André: Homologie des Algèbres Commutatives
207. Donoghue: Monotone Matrix Functions and Analytic Continuation
208. Lacey: The Isometric Theory of Classical Banach Spaces
209. Ringel: Map Color Theorem
210. Gihman/Skorohod: The Theory of Stochastic Processes I
211. Comfort/Negrepointis: The Theory of Ultrafilters
212. Switzer: Algebraic Topology—Homotopy and Homology
213. Shafarevich: Basic Algebraic Geometry
214. van der Waerden: Group Theory and Quantum Mechanics
215. Schaefer: Banach Lattices and Positive Operators
216. Pólya/Szegő: Problems and Theorems in Analysis II
217. Stenström: Rings of Quotients
218. Gihman/Skorohod: The Theory of Stochastic Process II
219. Duvant/Lions: Inequalities in Mechanics and Physics
220. Kirillov: Elements of the Theory of Representations
221. Mumford: Algebraic Geometry I: Complex Projective Varieties
222. Lang: Introduction to Modular Forms
223. Bergh/Löfström: Interpolation Spaces. An Introduction
224. Gilbarg/Trudinger: Elliptic Partial Differential Equations of Second Order
225. Schütte: Proof Theory
226. Karoubi: K-Theory, An Introduction
227. Grauert/Remmert: Theorie der Steinschen Räume
228. Segal/Kunze: Integrals and Operators
229. Hasse: Number Theory
230. Klingenberg: Lectures on Closed Geodesics
231. Lang: Elliptic Curves: Diophantine Analysis
232. Gihman/Skorohod: The Theory of Stochastic Processes III
233. Stroock/Varadhan: Multi-dimensional Diffusion Processes
234. Aigner: Combinatorial Theory
235. Dynkin/Yushkevich: Markov Control Processes and Their Applications
236. Grauert/Remmert: Theory of Stein Spaces
237. Köthe: Topological Vector-Spaces II
238. Graham/McGehee: Essays in Commutative Harmonic Analysis
239. Elliott: Probabilistic Number Theory I
240. Elliott: Probabilistic Number Theory II
241. Rudin: Function Theory in the Unit Ball of C^n
242. Huppert/Blackburn: Finite Groups I
243. Huppert/Blackburn: Finite Groups II
244. Kubert/Lang: Modular Units

continued after Index

Robert Finn

Equilibrium Capillary Surfaces

With 98 Illustrations



Springer-Verlag
New York Berlin Heidelberg Tokyo

Robert Finn
Department of Mathematics
Stanford University
Stanford, CA 94305
U.S.A.

AMS Classifications: 53C80, 53C42

Library of Congress Cataloging-in-Publication Data
Finn, Robert.

Equilibrium capillary surfaces.

(Grundlehren der mathematischen Wissenschaften; 284)

Bibliography: p.

Includes index.

1. Capillarity. I. Title. II. Series.

QC183.F56 1986 541.3'453 85-20792

© 1986 by Springer-Verlag New York Inc.
Softcover reprint of the hardcover 1st edition 1986

All rights reserved. No part of this book may be translated or reproduced in any form without written permission from Springer-Verlag, 175 Fifth Avenue, New York, New York 10010, U.S.A.

9 8 7 6 5 4 3 2 1

ISBN-13:978-1-4613-8586-8 e-ISBN-13:978-1-4613-8584-4
DOI: 10.1007/978-1-4613-8584-4

*To the fantasy and creativity of youth,
that they serve to build and not to destroy*

Preface

Capillarity phenomena are all about us; anyone who has seen a drop of dew on a plant leaf or the spray from a waterfall has observed them. Apart from their frequently remarked poetic qualities, phenomena of this sort are so familiar as to escape special notice. In this sense the rise of liquid in a narrow tube is a more dramatic event that demands and at first defied explanation; recorded observations of this and similar occurrences can be traced back to times of antiquity, and for lack of explanation came to be described by words deriving from the Latin word “capillus”, meaning hair.

It was not until the eighteenth century that an awareness developed that these and many other phenomena are all manifestations of something that happens whenever two different materials are situated adjacent to each other and do not mix. If one (at least) of the materials is a fluid, which forms with another fluid (or gas) a free surface interface, then the interface will be referred to as a *capillary surface*.

Attempts to explain observed phenomena go back at least to Leonardo da Vinci. A consistent theory capable of scientific prediction first appears however in the writings of Young and of Laplace in the early nineteenth century. The theory was later put onto a more solid foundation by Gauss, and it became the object of extensive study by some of the most imposing scientific figures of that century (although it must be remarked that very little more of major new interest was accomplished). The problem fell out of fashion during the first half of the present century; however, the impetus on the one hand of new mathematical developments on minimal surfaces, and on the other hand of the practical demands of space age technology and of medicine, have now led to renewed activity on several fronts.

Among mathematical developments, the BV theory, founded on the ideas of Caccioppoli and of de Giorgi and developed by Miranda, Giacquinta, Anzellotti, Massari, Tamanini, and others, led to the first general existence theorem for capillary surfaces (Emmer [46]). Independently the ideas of geometric measure theory were introduced and developed by Federer, Fleming, Almgren, Allard, and others, and were used effectively by Taylor [177] to prove boundary regularity.

From an engineering point of view, specific problems have been attack-

ed energetically using traditional methods, chiefly that of matching expansions (due originally, incidentally, to Laplace), and also numerically with computers. In general, good results were obtained; however, in some particular situations the procedures led unexpectedly to incoherent answers.

It is this circumstance that attracted my own interest. A direct study of the underlying equations showed that a discontinuous dependence on data occurs, which is governed by the particular nonlinearity in the equations. Unconventional but simple procedures led to a precise characterization of the criterion for singular behavior, to general bounds on solutions, and to asymptotically exact information in some cases.

It turned out that various other problems also lent themselves to analogous (phenomenological) approaches. By now a number of studies have appeared by various authors, using varying methods and occasionally with striking conclusions. A common and unifying thread is appearing, which may not be evident on reading the individual papers. I hope the detailed results presented in the following chapters will be of interest in themselves, and that their juxtaposition under a single cover will help to bring the thread into visibility.

The exposition is not intended to be encyclopedic, and the omission of a particular result in no sense implies that I regard it less highly than material I have included. I have tried to illustrate by example the varying kinds of situations that may be encountered, and in each case the choice of example has been determined largely by the simple criterion of familiarity. Thus, the work of Vogel [182, 183, 184] on liquid bridges, and of Turkington [180] on exterior problems and extension to a class of nonlinear operators, each of which I hold in high regard, is omitted by circumstance and not by design.

A glance through the Contents should indicate the specific nature of the material that has been covered. Much of it refers to particular configurations that may be taken as cases of special interest in the context of the general existence (and nonexistence) results of Chapters 6 and 7. Also for these general results the exposition is not complete, my intention being to emphasize the underlying ideas and the unifying thread. Attention is directed throughout to the unexpected, in the sense of behavior that differs qualitatively from what would be predicted by usual perturbation or linearizing procedures.

In the interest of conceptual and notational simplicity all material in the text is presented for the (physical) case of two-dimensional surfaces in 3-space. Many — but not all — of the results extend without essential change to surfaces of codimension one in n -space.

The purview of this book is limited to equilibrium configurations. It is not limited to energy minimizing configurations. The equations are not cognizant of global energy relations, and can lead to interesting solutions that are not observed physically as a global entity. Some of these are studied in Chapter 4.

Time dependent situations present a different world that will require a different book, presumably by a different author. We mention however recent work by Bemelmans [9], Pukhnachev and Solonnikov [151], and Dussan V and Chow [44].

I am indebted to many colleagues and students for comments and discussions that have done much to clarify my understanding and to shape my point of view. The book has also profited immeasurably from my long collaboration with Paul Concus. As to the specific material in the text, J.B. Keller has made helpful comments with regard to Chapter 1. Chapters 6 and 7 have benefited greatly from observations by L.F. Tam. I wish especially to thank Enrico Giusti, who generously shared with me his deep insight during the course of many conversations over many years. Giusti also read Chapters 6 and 7 in detail, and his comments led to a number of improvements in the formulations and proofs of the results.

Much of the writing was done while I was visiting at Universität Bonn under the auspices of Sonderforschungsbereich 72. I owe a special debt of gratitude to Stefan Hildebrandt for his warm hospitality and for the stimulating conditions for scientific work in the Institute he directs.

The new research presented here was supported in part by the National Science Foundation and by the National Aeronautics and Space Administration.

The larger portion of the typing was done by Charlotte Crabtree, who also prepared most of the figures. I want to thank her not only for her elegant work, but also for her patience with me in the course of many rewritings and changes. I also wish to thank Anke Vogt for her excellent typing of the remainder of the material.

This book has gained in accuracy and readability from the scrupulous attention its production editor gave to layout and detail. My thanks are due also to the compositor for precise and careful work.

Finally I want to express my appreciation to Springer-Verlag for its patience and understanding while awaiting a long overdue manuscript, and for its generous attention to details of production.

Palo Alto, California
November, 1985

ROBERT FINN

Contents

Chapter 1	
Introduction	1
1.1. Mean Curvature	1
1.2. Laplace's Equation	3
1.3. Angle of Contact	4
1.4. The Method of Gauss; Characterization of the Energies	4
1.5. Variational Considerations	7
1.6. The Equation and the Boundary Condition	10
1.7. Divergence Structure	11
1.8. The Problem as a Geometrical One	11
1.9. The Capillary Tube	12
1.10. Dimensional Considerations	13
Notes to Chapter 1	14
Chapter 2	
The Symmetric Capillary Tube	17
2.1. Historical and General	17
2.2. The Narrow Tube; Center Height	18
2.3. The Narrow Tube; Outer Height	22
2.4. The Narrow Tube; Estimates Throughout the Trajectory	24
2.5. Height Estimates for Tubes of General Size	25
2.6. Meniscus Height; Narrow Tubes	29
2.7. Meniscus Height; General Case	30
2.8. Comparisons with Earlier Theories	32
Notes to Chapter 2	35
Chapter 3	
The Symmetric Sessile Drop	37
3.1. The Correspondence Principle	37
3.2. Continuation Properties	38
3.3. Uniqueness and Existence	40
3.4. The Envelope	42
3.5. Comparison Theorems	43
3.6. Geometry of the Sessile Drop; Small Drops	50
3.7. Geometry of the Sessile Drop; Larger Drops	60
Notes to Chapter 3	65

Chapter 4	
The Pendent Liquid Drop	67
4.1. Mise en Scène	67
4.2. Local Existence	67
4.3. Uniqueness	69
4.4. Global Behavior; General Remarks	70
4.5. Small $ u_0 $	71
4.6. Appearance of Vertical Points	77
4.7. Behavior for Large $ u_0 $	82
4.8. Global Behavior	86
4.9. Maximum Vertical Diameter	90
4.10. Maximum Diameter	93
4.11. Maximum Volume	95
4.12. Asymptotic Properties	96
4.13. The Singular Solution	100
4.14. Isolated Character of Global Solutions	102
4.15. Stability	104
Notes to Chapter 4	106
Chapter 5	
Asymmetric Case; Comparison Principles and Applications	110
5.1. The General Comparison Principle	110
5.2. Applications	113
5.3. Domain Dependence	122
5.4. A Counterexample	124
5.5. Convexity	128
Notes to Chapter 5	130
Chapter 6	
Capillary Surfaces Without Gravity	133
6.1. General Remarks	133
6.2. A Necessary Condition	134
6.3. Sufficiency Conditions	140
6.4. Sufficiency Conditions II	144
6.5. A Subsidiary Extremal Problem	147
6.6. Minimizing Sequences	147
6.7. The Limit Configuration	148
6.8. The First Variation	150
6.9. The Second Variation	154
6.10. Solution of the Jacobi Equation	155
6.11. Convex Domains	160
6.12. Continuous and Discontinuous Disappearance	163
6.13. An Example	164
6.14. Another Example	165
6.15. Remarks on the Extremals	166
6.16. Example 1	168
6.17. Example 2	169
6.18. Example 3	170
6.19. The Trapezoid	171
6.20. Tail Domains; A Counterexample	183

6.21. Convexity	184
6.22. A Counterexample	185
6.23. Transition to Zero Gravity	185
Notes to Chapter 6	187
Chapter 7	
Existence Theorems	189
7.1. Choice of Venue	189
7.2. Variational Solutions	191
7.3. Generalized Solutions	192
7.4. Construction of a Generalized Solution	193
7.5. Proof of Boundedness	196
7.6. Uniqueness	201
7.7. The Variational Condition; Limiting Case	203
7.8. A Necessary and Sufficient Condition	205
7.9. A Limiting Configuration	206
7.10. The Case $\mu > \mu_0 > 1$	207
7.11. Application: A General Gradient Bound	208
Notes to Chapter 7	210
Chapter 8	
The Capillary Contact Angle	212
8.1. Everyday Experience	212
8.2. The Hypothesis	213
8.3. The Horizontal Plane; Preliminary Remarks	214
8.4. Necessity for φ	214
8.5. Proof that γ is Monotone	214
8.6. Geometrically Imposed Stability Bounds	218
8.7. A Further Kind of Instability	219
8.8. The Inclined Plane; Preliminary Remarks	220
8.9. Integral Relations, and Impossibility of Constant Contact Angle	221
8.10. The Zero-Gravity Solution	222
8.11. Postulated Form for φ	223
8.12. Formal Analytical Solution	224
8.13. The Expansion; Leading Terms	225
8.14. Computer Calculations	227
8.15. Discussion	228
8.16. Further Discussion	229
Notes to Chapter 8	232
Chapter 9	
Identities and Isoperimetric Relations	234
Bibliography	

IX. *Part of a Letter from Mr. Brook Taylor, F. R. S. to Dr. Hans Sloane R. S. Secr. Concerning the Ascent of Water between two Glass Planes.*

THE following Experiment seeming to be of use, in discovering the Proportions of the Attractions of Fluids, I shall not forbear giving an Account of it; tho' I have not here Conveniencies to make it in so successful a manner, as I could wish.

I fasten'd two pieces of Glass together, as flat as I could get; so that they were inclined in an Angle of about 2 Degrees and a half. Then I set them in Water, with the contiguous Edges perpendicular. The upper part of the Water, by rising between them, made this *Hyperbola*; [See Fig. 5.] which is as I copied it from the Glass.

I have examined it as well as I can, and it seems to approach very near to the common *Hyperbola*. But my *Apparatus* was not nice enough to discover this exactly.

The *Perpendicular Assymptote* was exactly determined by the Edge of the Glass; but the *Horizontal one* I could not so well discover. I am,

Sir,

Bifrons near Canterbury, June
25. 1712

Your most humble Servant,

BROOK TAYLOR.

X. *An Account of an Experiment touching the Ascent of Water between two Glass Planes, in an Hyperbolick Figure. By Mr. Francis Hauksbee, F. R. S.*

I Took two Glass Planes, each somewhat more than 20 Inches long, of the truest Surfaces I could procure. These being held close together at one of their Ends, the other Ends were opened exactly to an Angle of 20 Minutes. In this Form they were edgeways put

into a Trough of ting'd Water, which immediately arose between them in the Figure of the annex Scheme. *See Fig. 7.* At another time the Planes were opened to an Angle of 40 Minutes; then the Water appear'd between them, as in the Scheme with that Title. *See Fig. 6.* By these Schemes the Proportions of the Power of Attraction are in some measure evident to the Eye; for there may be seen at the several Distances, how many Lines (which are 12ths of Inches) the Water is elevated, and the prodigious Increase of them near the touching Ends. I hope the Tables are pretty accurate; for after many tryals, I find the Successes to be much the same, according to the different Angles. This Experiment was first made by Mr. Brook Taylor, as appears by his Letter to Dr. Hans Sloane, R. S. Sec. but he confesses his Apparatus not nice enough to discover exactly the Figure which the Water made between the Planes.

