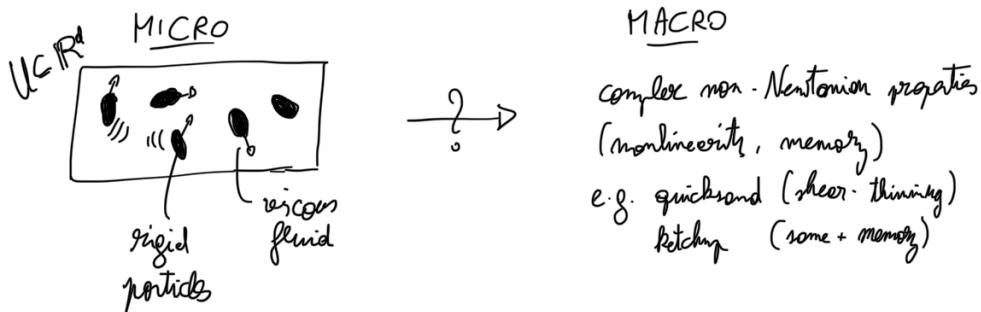


MATHEMATICS OF PARTICLE SUSPENSIONS
— A TALE FROM MICRO TO MACRO

① Introduction.

Motivation: Particle suspensions - from micro to macro



Micro system: • rigid particles $\{I_{\varepsilon,N}^m\}_{N \in \mathbb{N}}$ { diam $\varepsilon \ll 1$
number $N \gg 1$

• center $X_{\varepsilon,N}^m \in U$
orientation $R_{\varepsilon,N}^m \in S^3$ (say: ellipsoids of revolution)

• Stokes fluid: internal force

$$\begin{cases} -\Delta u_{\varepsilon,N} + \nabla p_{\varepsilon,N} = h & \text{in } U \setminus \bigcup_m I_{\varepsilon,N}^m \\ \operatorname{div} u_{\varepsilon,N} = 0, \quad u_{\varepsilon,N} \in H_0(U) \end{cases}$$

$$+ \text{rigid BCs: } u_{\varepsilon,N}|_{I_{\varepsilon,N}^m} = V_{\varepsilon,N}^m + W_{\varepsilon,N}^m \times (x - X_{\varepsilon,N}^m) \\ (\text{no-slip}) \quad \text{for some } V_{\varepsilon,N}^m, W_{\varepsilon,N}^m \in \mathbb{R}^3 \text{ (unknown)}$$

$$\Leftrightarrow D u_{\varepsilon,N}|_{I_{\varepsilon,N}^m} = 0 \quad \forall m. \quad (Du = \frac{1}{2}(iu + (iu)^T))$$

• neglect particle inertia: Newton's eqn \rightarrow balance of forces/torques

$$\left\{ \begin{array}{l} \underbrace{\int_{\partial I_{\varepsilon,N}^m} \sigma(u_{\varepsilon,N}, p_{\varepsilon,N}) \nu}_{\text{force exerted by fluid}} + \underbrace{|I_{\varepsilon,N}^m| e}_{\text{sedimentation}} = 0, \quad \sigma(u, p) = 2Du - pI_3 \\ \underbrace{\int_{\partial I_{\varepsilon,N}^m} (x - X_{\varepsilon,N}^m) \times \sigma(u_{\varepsilon,N}, p_{\varepsilon,N}) \nu}_{\text{torque}} = 0 \end{array} \right. , \quad \text{Cauchy stress tensor.} \\ (\text{note: } \operatorname{div} \sigma(u, p) = -\Delta u + \nabla p)$$

$$\bullet \text{particle motion: } \begin{cases} \frac{\partial}{\partial t} X_{\varepsilon,N}^m = V_{\varepsilon,N}^m \\ \frac{\partial}{\partial t} R_{\varepsilon,N}^m = W_{\varepsilon,N}^m \times R_{\varepsilon,N}^m \end{cases} \quad \forall m.$$

\Rightarrow quasi-static evolution: ① given particles' position, $\{I_{\varepsilon N}^m\}_{m \in \mathbb{N}}, R_{\varepsilon N}^m$

$\exists!$ fluid velocity $u_{\varepsilon N} \in H_0^1(U)$:

$$\left\{ \begin{array}{l} -\Delta u_{\varepsilon N} + \nabla P_{\varepsilon N} = h, \quad \operatorname{div} u_{\varepsilon N} = 0, \quad U \setminus \bigcup I_{\varepsilon N}^m \\ \operatorname{D} u_{\varepsilon N} = 0 \quad \text{in } \bigcup I_{\varepsilon N}^m \\ \int_{\partial I_{\varepsilon N}^m} \sigma_{\varepsilon N} n + |I_{\varepsilon N}^m| e = 0, \quad \int_{\partial I_{\varepsilon N}^m} (x \cdot X_{\varepsilon N}) \times \sigma_{\varepsilon N} n = 0 \quad \forall m. \end{array} \right.$$

exercise: this system is well-posed

(see below for corresponding scalar problem)

② update particle positions:

$$\left\{ \begin{array}{l} \partial_t X_{\varepsilon N}^m = V_{\varepsilon N}^m, \quad \partial_t R_{\varepsilon N}^m = W_{\varepsilon N}^m \times R_{\varepsilon N}^m \\ \text{where } V_{\varepsilon N}^m + W_{\varepsilon N}^m \times (x - X_{\varepsilon N}^m) \equiv u_{\varepsilon N} \mid_{I_{\varepsilon N}^m} \quad \forall m. \end{array} \right.$$

Mosca limit: • averaging / "homogenization" for fluid flow given microstructure

$$\text{i.e. } u_\varepsilon \sim \bar{u} : \left\{ \begin{array}{l} -\operatorname{div}(\bar{B} \nabla \bar{u}) = h \quad \text{in } U \\ \operatorname{div}(\bar{u}) = 0 \end{array} \right.$$

\bar{B} = effective viscosity (depending on microstructure)



• microstructure evolves in time, adapting to external forces

\Rightarrow expect non-Newtonian behavior: $\left\{ \begin{array}{l} \text{nonlinear response} \\ \text{memory. (e.g. ketchup)} \end{array} \right.$

Plan of course: ① homogenization, effective viscosity

② dilute expansion: simplifying dependence on microstructure
'effective medium expansion'

③ coupling to dynamics in dilute regime -
mean-field limits, hydro limit.

} focus on
fluid flow
(given microstr.)

} back to
dynamics
 \rightarrow non-Newtonian

Difficulties: hydro interaction are $\left\{ \begin{array}{l} \text{multi-body} \quad (\rightarrow \text{non-trivial homog.}) \\ \text{non-explicit} \\ \text{long-range} \quad (\rightarrow \text{convergence issues}) \\ \text{singular at short distance} \quad (\rightarrow \text{more MF difficult}) \end{array} \right\}$ unusual for MF

} unusual for MF

I) Homogenization and effective viscosity.

physics eqn
in heterog medium
(e.g. Stokes with
rigid inclusion)
 $L(\frac{1}{\varepsilon}, \nabla) u_\varepsilon = h$

large-scale
limit
($\varepsilon \ll 1$)



'effective' physics eqn
... as if homog medium
(e.g. Stokes with
effective viscosity)
 $\bar{L}(\nabla) \bar{u} = h$

\approx law of large numbers
for heterog media

DIFFICULTY: solution operator
is nonlinear wrt
heterogeneities.

I.1) Probabilistic description of microstructure

- let $\{I_m\}_m$ family of random sets
 $\Leftrightarrow \{(X_m, R_m)\}_m$ decorated point process
(constructed on some probe space (Ω, \mathcal{P}))

• $I_m = I(X_m, R_m)$
(say ellipsoids of revolution)

- disjointness assumption: $I_m \cap I_m = \emptyset \quad \forall m \neq m' \text{ a.s.}$
- simplest probe setting for averaging:

* spatially homogeneous statistics ("stationarity") for $\mathcal{G} = \bigcup I_n$

i.e. law of $\mathcal{G} + x = \text{law of } \mathcal{G} \quad \forall x \in \mathbb{R}^d$

i.e. $P[x_1 \in \mathcal{G} + x, \dots, x_n \in \mathcal{G} + x]$ is independent of $x \quad \forall x_1, \dots, x_n, n$

terminology :- if "random field" if $\varphi: \mathbb{R}^d \times \Omega \rightarrow \mathbb{R}$ $\sigma(\mathcal{G})$ -measurable (think $\varphi = \varphi(\cdot, \omega)$)

- if "stationary" if $\varphi = \varphi(\cdot, \omega)$ satisfies $\varphi(x+y, \omega) = \varphi(x, \omega-y)$ a.s. $\forall x, y$

[rem: for a stat. we have $E\varphi(x) = E\varphi$ indep of x !]

* ergodicity for \mathcal{G} (probabilistic "minimality")

i.e. if a stationary random field φ is translation-invariant (i.e. $\varphi(x+y) = \varphi(x)$ a.s. $\forall x, y$)
then $\exists c \in \mathbb{R}, \varphi = c$ a.s.
 $\Leftrightarrow \varphi(x, \omega-y) = \varphi(x, \omega)$

Reminder: Ergodic theorem: $\left\{ \begin{array}{l} \text{Under ergodicity assumption,} \\ \text{(Birkhoff-Khinchine)} \\ \text{(generalization of LLN)} \end{array} \right\}$ For any $\sigma(\mathcal{Y})$ -meas. stationary random field y with $\mathbb{E}|y| < \infty$, we have: $\underbrace{\int_{B_R} y}_{\text{spatial average}} \xrightarrow{R \rightarrow \infty} \underbrace{\mathbb{E} y}_{\text{ensemble average}}$ a.s. $\Rightarrow y(\cdot) \rightarrow \mathbb{E} y$ in $L^1_{loc}(\mathbb{R}^d)$ a.s.

Application: volume fraction $\lambda := \lim_{R \rightarrow \infty} \frac{|B_R \cap \mathcal{Y}|}{|B_R|}$ exists
 $= \mathbb{E} \mathbb{I}_y$ a.s.

I.2) Simplified setting (for convenience)

We shall focus on corresponding $\left\{ \begin{array}{l} \text{scalar problem (no pressure!)} \\ \text{in } \mathbb{R}^d \text{ (no boundary issue)} \end{array} \right.$

$$\left\{ \begin{array}{l} -\Delta u_\varepsilon = h \in C_c^\infty(\mathbb{R}^d) \quad \text{in } \mathbb{R}^d \setminus \varepsilon \mathcal{Y} \quad (\mathcal{Y} := \bigcup_m I_m) \\ u_\varepsilon \in H^1(\mathbb{R}^d) \\ \nabla u_\varepsilon|_{\varepsilon \mathcal{Y}} = 0 \\ \int_{\varepsilon \partial I_m} \partial_n u_\varepsilon = 0 \quad \forall m \end{array} \right. \quad \text{"stiff inclusions" (conducting spheres in electric field)}$$

Eronic * weak formulation is:

$$\left\{ \begin{array}{l} u_\varepsilon \in \dot{H}^1(\mathbb{R}^d), \nabla u_\varepsilon|_{\varepsilon \mathcal{Y}} = 0 \\ \int_{\mathbb{R}^d} \nabla v \cdot \nabla u_\varepsilon = \int_{\mathbb{R}^d \setminus \mathcal{Y}} h u_\varepsilon \quad \forall v \in \dot{H}^1(\mathbb{R}^d) \text{ with } \nabla v|_{\varepsilon \mathcal{Y}} = 0. \end{array} \right.$$

* a priori estimate: $v = u_\varepsilon \rightsquigarrow \|\nabla u_\varepsilon\|_{L^2} \leq \|h\|_{L^2}$

* this problem is well-posed (Leray-Milgram) (a.s. - provided inclusions are disjoint)

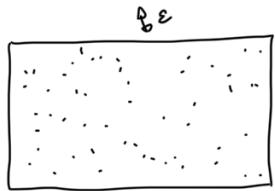
* Consider orthogonal projection $\Pi_\varepsilon: \dot{H}^2(\mathbb{R}^d) \rightarrow \{v \in \dot{H}^2(\mathbb{R}^d): \nabla v|_{\varepsilon \mathcal{Y}} = 0\}$.

Show that we have: $\left\{ \begin{array}{l} u_\varepsilon = \Pi_\varepsilon v_\varepsilon \\ -\Delta v_\varepsilon = h \mathbb{I}_{\mathbb{R}^d \setminus \mathcal{Y}} \quad \text{in } \mathbb{R}^d. \end{array} \right.$

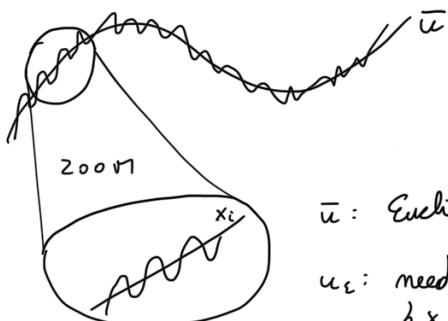
(direct consequence of weak formulation)

Observation: For $\kappa \geq 1$, consider solution $u_\varepsilon^\kappa \in H^1(\mathbb{R}^d)$ of $-\operatorname{div}\left(\underbrace{(1+\kappa \mathbb{1}_\Omega)_\varepsilon}_{(1+\kappa \mathbb{1}_\Omega)(\varepsilon)} \nabla u_\varepsilon^\kappa\right) = h \mathbb{1}_{\mathbb{R}^d \setminus \Omega_\varepsilon}$ in \mathbb{R}^d
(exercise) Then $u_\varepsilon^\kappa \rightarrow u_\varepsilon$ in H^1 as $\kappa \nearrow \infty$.
 i.e. stiff inclusions correspond to zero conductivity (degenerate elliptic problem)

I.3) Heuristics for homogenization.



$$\begin{cases} -\Delta u_\varepsilon = h, & \varepsilon \downarrow 0 \\ + \text{stiff BC} \end{cases}$$



u_ε oscillates on scale $O(\varepsilon)$
 expect $u_\varepsilon \sim \bar{u}$ effective profile

$$\begin{aligned} \bar{u}: & \text{ Euclidean coordinates } \{x \mapsto x_i\}_i, -\Delta x_i = 0 \\ u_\varepsilon: & \text{ need } \underbrace{\text{corrected coordinate}}_{x \mapsto x_i + \varphi_i(x)} \quad \begin{cases} -\Delta(x_i + \varphi_i) = 0, & y^c \\ + \text{stiff BC} \end{cases} \\ & \text{ie } \begin{cases} -\Delta \varphi_i = 0, & y^c \\ \nabla \varphi_i + e_i = 0, & y \\ \int_{\partial I_m} \partial_n \varphi_i = 0 & \forall m \end{cases} \end{aligned}$$

difficulty: in what space can we construct φ_i ?
 - φ_i not stationary in general
 - want at least $|\varphi_i(x)| \ll h$ as $|x| \nearrow \infty$
 - can in fact take $\nabla \varphi_i$ stationary

→ "2-scale expansion" = intrinsic Taylor expansion of effective profile
 expect $u_\varepsilon \sim \bar{u} + \varepsilon \varphi_i(\frac{x}{\varepsilon}) \nabla_i \bar{u}$ in H^1

Remaining question: what is effective profile \bar{u} ?

$$\begin{aligned} \text{energy } \int_{\mathbb{R}^d} |\nabla u_\varepsilon|^2 - \mathbb{1}_{\mathbb{R}^d \setminus \Omega_\varepsilon} h u_\varepsilon & \sim \int_{\mathbb{R}^d} \left| (e_i + \nabla \varphi_i)\left(\frac{x}{\varepsilon}\right) \nabla_i \bar{u} \right|^2 - (1 - \mathbb{1}_\Omega)\left(\frac{x}{\varepsilon}\right) h \bar{u} \\ & = \int_{\mathbb{R}^d} \nabla_i \bar{u} \cdot \nabla_j \bar{u} \left[(e_i + \nabla \varphi_i) \cdot (e_j + \nabla \varphi_j) \right]\left(\frac{x}{\varepsilon}\right) - h \bar{u} (1 - \mathbb{1}_\Omega)\left(\frac{x}{\varepsilon}\right) \\ & \rightarrow \int_{\mathbb{R}^d} \bar{B}_{ij} \cdot \bar{B} \nabla \bar{u} - (1 - \lambda) h \bar{u} \quad \text{by ergodic theorem} \\ \text{where } \begin{cases} \bar{B}_{ij} = \mathbb{E} (e_i + \nabla \varphi_i) \cdot (e_j + \nabla \varphi_j) \\ \lambda = \mathbb{E} \mathbb{1}_\Omega \end{cases} \end{aligned}$$

\Rightarrow expect $-\nabla \cdot \bar{B} \bar{v}_n = (1-\lambda) h$
effective equation

1.4) Homogenization theorem.

Proposition. $\exists!$ random field φ_i s.t. $\begin{cases} -\Delta \varphi_i = 0, & \text{if } \\ \nabla \varphi_i + e_i = 0, & \text{if } \\ \int_{\partial I_m} \partial_n \varphi_i = 0 & \forall m \end{cases}$
with $\nabla \varphi_i$ stationary, $\mathbb{E} \nabla \varphi_i = 0$, $\mathbb{E} |\nabla \varphi_i|^2 < \infty$.
under (H^2_{distr})

\rightarrow can define $\bar{B}_{ij} := \mathbb{E} (e_i + \nabla \varphi_i) \cdot (e_j + \nabla \varphi_j) = \delta_{ij} + \mathbb{E} \nabla \varphi_i \cdot \nabla \varphi_j$
 $\& \bar{B} \geq \text{Id}$

Rem: • no control on φ_i itself of $\int_{B_R} |\varphi_i - f \varphi_i|^2 \leq \underbrace{R^2}_{\rightarrow \infty} \underbrace{\int_{B_R} |\nabla \varphi_i|^2}_{\rightarrow 0 \text{ if } \mathbb{E} |\nabla \varphi_i|^2 < \infty} \quad (\text{Poincaré inequality as } R \nearrow \infty)$
in general

exercice: $\exists C \text{ st } \mathbb{E} |\varphi - \mathbb{E} \varphi|^2 \leq C \mathbb{E} |\nabla \varphi|^2 \quad \forall \varphi \text{ stationary!}$ ($\text{if BM: non-stationary}$
 $\text{in white noise: stationary!}$)

• but we have: $\left[\begin{array}{l} \nabla \varphi_i \text{ stat} \\ \mathbb{E} \nabla \varphi_i = 0 \\ \mathbb{E} |\nabla \varphi_i|^2 < \infty \end{array} \right] \Rightarrow \begin{aligned} R^{-2} \int_{B_R} |\varphi_i|^2 &\xrightarrow{R \nearrow \infty} 0 \text{ a.s.} \\ &\& \varepsilon \varphi_i(\frac{\cdot}{\varepsilon}) \xrightarrow{\varepsilon \rightarrow 0} 0 \text{ in } H^2 \text{ a.s.} \\ &\left(\begin{array}{l} ("|\varphi_i(x)| \ll |x| \text{ as } |x| \nearrow \infty") \\ \text{unbounded at } \infty \end{array} \right) \end{aligned}$
exercice!
as corollary of ergodic theorem

Theorem. $\left[\begin{array}{l} u_\varepsilon - \bar{u} - \varepsilon \varphi_i(\frac{\cdot}{\varepsilon}) \nabla_i \bar{u} \rightarrow 0 \text{ in } \dot{H}^1 \text{ a.s.} \\ \text{i.e. } \nabla u_\varepsilon \rightarrow \nabla \bar{u} \text{ and } \nabla u_\varepsilon - (e_i + \nabla \varphi_i)(\frac{\cdot}{\varepsilon}) \nabla_i \bar{u} \rightarrow 0 \text{ in } L^2 \text{ a.s.} \end{array} \right]$
under (H^2_{distr}) with $\gamma > d$

BUT this cannot be true in general: cf. stiff clusters



\Rightarrow in that case: $\nabla \varphi_i$ stat. with $\mathbb{E} \nabla \varphi_i = 0$, $\mathbb{E} |\nabla \varphi_i|^2 < \infty$
 $\& (\nabla \varphi_i + e_i)|_{e_i} = 0 \text{ a.s.}$

Geometric assumption:

(H_{geom}) $\left[\begin{array}{l} \exists \delta > 0: \text{dist}(I_m, I_m) \geq \delta \quad \forall m \neq m \text{ a.s.} \\ \cdots \text{not very physical!} \end{array} \right]$



$(H_{\text{cluster}}^{\delta}) \left[\exists \delta > 0 : \text{the } \delta\text{-clusters } \{K_\alpha\}_\alpha \text{ satisfy} \right.$

$$\left. \mathbb{E} \sum_\alpha \mathbf{1}_{K_\alpha} (\text{diam } K_\alpha)^\delta < \infty \right]$$

 is $\{K_\alpha\}_\alpha$ are the connected components of $\{I_m + \delta B\}_m$.

Observation: $\left\{ \begin{array}{l} (H_{\text{cluster}}^{\delta}) \Rightarrow \exists \varphi_0 : \nabla \varphi_0 \text{ stat}, \mathbb{E} \nabla \varphi_0 = 0, \mathbb{E} |\nabla \varphi_0|^2 < \infty, (\nabla \varphi_0 + e)|_y = 0 \\ \text{exercise: choose } \varphi_0(x) = -\sum_\alpha e \cdot (x - z_\alpha) \chi_\alpha(x), \quad \chi_\alpha = \begin{cases} 0 & \text{in } (K_\alpha + \delta B)^c \\ 1 & \text{in } K_\alpha \end{cases} \\ \text{& check conditions} \end{array} \right.$

$$|\nabla \chi_\alpha| \approx \delta^{-1}$$

Exercise: proof of Proposition — using Lax-Milgram in variational space

- consider $\left\{ \begin{array}{l} \mathcal{D}^2 = \{ \Psi \in L^2_{\text{loc}}(\mathbb{R}^d \times \Omega) : \Psi \text{ stationary}, \mathbb{E} \Psi = 0, \mathbb{E} |\Psi|^2 < \infty, \nabla_x \Psi = 0 \text{ nearly} \\ \mathcal{Y}_{\mathcal{D}^2} = \{ \Psi \in \mathcal{D}^2 : (\Psi + e)|_y = 0 \} \text{ convex} \end{array} \right.$
- by corollary eqn: $\left\{ \begin{array}{l} \forall \chi \in C_c^\infty(\mathbb{R}^d, L^\infty(\Omega)) \text{ with } \nabla \chi|_y = 0, \\ \forall \Psi = \nabla \phi \in \mathcal{Y}_{\mathcal{D}^2}, \\ \int_X \nabla \phi \cdot \nabla \varphi_i + \int \phi \nabla \chi \cdot \nabla \varphi_i = 0 \end{array} \right.$

$$\Psi = \nabla \phi \text{ for some } \phi \in H^1_{\text{ex}}(\Omega^d)$$

choosing $\chi \rightarrow R^{-d} \chi(\frac{x}{R})$, we get $\left\{ \begin{array}{l} \mathbb{E} \Psi \cdot \nabla \varphi_i = 0 \quad \forall \Psi \in \mathcal{Y}_{\mathcal{D}^2} \\ \nabla \varphi_i \in \mathcal{Y}_{\mathcal{D}^2} \end{array} \right.$
 \Rightarrow weak formulation of corollary eqn

given $\theta_i \in \mathcal{Y}_{\mathcal{D}^2}$, this means: $\nabla \varphi_i = \theta_i + \hat{\theta}_i$
where $\left\{ \begin{array}{l} \mathbb{E} \Psi \cdot \hat{\theta}_i = 0 \quad \forall \Psi \in \mathcal{Y}_{\mathcal{D}^2} \\ \hat{\theta}_i \in \mathcal{Y}_{\mathcal{D}^2} \end{array} \right.$ so can use Lax-Milgram for this problem

- missing key point: $\mathcal{Y}_{\mathcal{D}^2}$ is not empty — cf (H_{cluster}) !

□

Proof of quantitative homogenization (Theorem):

- consider for simplicity unif. elliptic problem $\left\{ \begin{array}{l} -\nabla \cdot \underbrace{a(\frac{\cdot}{\varepsilon})}_{\|e\|^2 \leq e \cdot a(\cdot) \leq K \|e\|^2} \nabla u_\varepsilon = h \\ u_\varepsilon \in H^1(\mathbb{R}^d) \end{array} \right.$

a priori estimate: $\|\nabla u_\varepsilon\|_{L^2} \leq \|h\|_{L^{2/\alpha}}$
 \Rightarrow up to sub: $\begin{cases} \nabla u_\varepsilon \rightarrow \bar{u}, L^2 \\ a(\frac{\cdot}{\varepsilon}) \nabla u_\varepsilon \rightarrow \bar{p}, L^2 \end{cases} \Rightarrow \begin{cases} -\nabla \cdot \bar{p} = h \\ \text{question: } \bar{p} \sim \bar{u} ? \end{cases}$

write $\underbrace{(e_i + \nabla \varphi_i)(\frac{\cdot}{\varepsilon})}_{\stackrel{\rightharpoonup}{e_i}} \cdot \underbrace{a(\frac{\cdot}{\varepsilon}) \nabla u_\varepsilon}_{\stackrel{\rightharpoonup}{p}} = \underbrace{[a(e_i + \nabla \varphi_i)](\frac{\cdot}{\varepsilon})}_{\stackrel{\rightharpoonup}{a(e_i + \nabla \varphi_i)}} \cdot \underbrace{\nabla u_\varepsilon}_{\stackrel{\rightharpoonup}{\nabla \bar{u}}} \dots \text{weak-weak!}$

compensated conservation: e.g. $\int_X \nabla \varphi(\cdot) \cdot \alpha(\cdot) \nabla u_\varepsilon$
 (or div-curl)
 $= - \underbrace{\int \varepsilon \varphi(\cdot) \nabla \chi \cdot \underbrace{\alpha(\cdot)}_{\bar{p}} \nabla u_\varepsilon}_{\rightarrow 0} + \int X \varepsilon \varphi(\cdot) h \rightarrow 0!$

get $\bar{p} = \bar{\alpha} \nabla \bar{u}$
 $\Rightarrow -\nabla \cdot \bar{\alpha} \nabla \bar{u} = h !$

- exercise: how does this argument change for $\alpha = 1 + \kappa \mathbb{1}_Y$, $\kappa \nearrow \infty$?

(focus for simplicity of (Hausdorff) - uniform separation)

→ key is to define a suitable notion of flux $\begin{cases} \text{div } p_i = 0, p_i \text{ stationary} \\ p_i \mathbb{1}_{Y_0} = (\nabla \varphi_i + e_i) \\ \text{& necessarily } \mathbb{E} p_i = \bar{B} e_i ! \end{cases}$ in \mathbb{R}^d

i.e. $p_i = (\nabla \varphi_i + e_i) + \sum_m \mathbb{1}_{I_m} \nabla \varphi_i^m$
 with $\begin{cases} -\Delta \varphi_i^m = 0, I_m \\ \partial_n \varphi_i^m = \partial_n \varphi_i, \partial I_m \end{cases}$

↑ more or less $\bar{B}_{ij} = \mathbb{E} (\underbrace{\nabla \varphi_i + e_i}_{=0 \text{ in } Y} \cdot (\nabla \varphi_j + e_j))$
 $= \mathbb{E} (\nabla \varphi_i + e_i) \cdot p_j$
 $= e_i \cdot \mathbb{E} p_j \text{ or } \nabla \cdot p_j = 0 !$

So can repeat div-curl with this!

△