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## **Uniform exponential decay of the free energy for Voronoi finite volume discretized reaction-diffusion systems**

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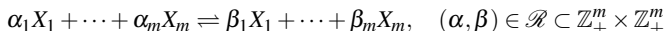
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## Model equations

$X_i$	species, $i = 1, \dots, m$	$\bar{u}_i$	reference densities
$v_i$	chemical potentials	$u_i = \bar{u}_i e^{v_i}$	densities

- reversible reactions



reaction rates

$$k_{\alpha\beta} (e^{v \cdot \alpha} - e^{v \cdot \beta}), \quad v = (v_1, \dots, v_m)$$

generation rate of species  $X_i$

$$R_i := \sum_{(\alpha, \beta) \in \mathcal{R}} k_{\alpha\beta} (e^{v \cdot \alpha} - e^{v \cdot \beta}) (\beta_i - \alpha_i)$$

- flux density

$$j_i = -u_i \mu_i \nabla v_i, \quad i = 1, \dots, m,$$

### continuity equations

$$\frac{\partial u_i}{\partial t} + \nabla \cdot j_i = R_i \text{ in } \mathbb{R}_+ \times \Omega, \quad v \cdot j_i = 0 \text{ on } \mathbb{R}_+ \times \Gamma,$$

$$u_i(0) = U_i \text{ in } \Omega, \quad i = 1, \dots, m.$$

$$v = (v_1, \dots, v_m) \in V = H^1(\Omega; \mathbb{R}^m), \quad u = (u_1, \dots, u_m) \in V^*$$

**Operators**  $A, E : V \cap L^\infty(\Omega, \mathbb{R}^m) \rightarrow V^*$

$$\langle Av, \bar{v} \rangle_V := \int_{\Omega} \left\{ \sum_{i=1}^m \bar{u}_i e^{v_i} \mu_i \nabla v_i \cdot \nabla \bar{v}_i + \sum_{(\alpha, \beta) \in \mathcal{R}} k_{\alpha\beta} \left( e^{\alpha \cdot v} - e^{\beta \cdot v} \right) (\alpha - \beta) \cdot \bar{v} \right\} dx$$

$$\langle Ev, \bar{v} \rangle_V := \int_{\Omega} \sum_{i=1}^m \bar{u}_i e^{v_i} \bar{v}_i dx, \quad \bar{v} \in V$$

**Problem (P)**

$$\left. \begin{aligned} u'(t) + Av(t) &= 0, \quad u(t) = Ev(t) \text{ f.a.a. } t \in \mathbb{R}_+, \quad u(0) = U, \\ u &\in H_{\text{loc}}^1(\mathbb{R}_+; V^*), \quad v \in L_{\text{loc}}^2(\mathbb{R}_+; V) \cap L_{\text{loc}}^\infty(\mathbb{R}_+; L^\infty(\Omega)^m). \end{aligned} \right\} \quad (\text{P})$$

### Dissipation rate

$$D(v) = \int_{\Omega} \sum_{i=1}^m \bar{u}_i e^{v_i} \mu_i \nabla v_i \cdot \nabla v_i \, dx \\ + \int_{\Omega} \sum_{(\alpha, \beta) \in \mathcal{R}} k_{\alpha\beta} (e^{v \cdot \alpha} - e^{v \cdot \beta}) (\alpha - \beta) \cdot v \, dx \geq 0 \quad \forall v \in V \cap L^{\infty}(\Omega, \mathbb{R}^m)$$

### Free energy

$$F(u) = \int_{\Omega} \sum_{i=1}^m \left( u_i \left( \ln \frac{u_i}{\bar{u}_i} - 1 \right) + \bar{u}_i \right) \, dx$$

### Stoichiometric subspace

$$\mathcal{S} = \text{span} \{ \alpha - \beta : (\alpha, \beta) \in \mathcal{R} \}$$

- Invariants:**  $(u, v)$  solution to (P)  $\implies$

$$u(t) - U \in \mathcal{U} := \left\{ u \in V^* : (\langle u_1, 1 \rangle, \dots, \langle u_m, 1 \rangle) \in \mathcal{S} \right\} \quad \forall t > 0.$$

- Thermodynamic equilibrium:** There exists a unique solution  $(u^*, v^*)$  to

$$Av^* = 0, \quad u^* = Ev^*, \quad u^* - U \in \mathcal{U}. \quad (\text{S})$$

Moreover,  $\nabla v^* = 0$  and  $v^* \in \mathcal{S}^\perp$ .

- Monotonous decay of the free energy:** Let  $(u, v)$  be a solution to (P). Then

$$F(u(t_2)) \leq F(u(t_1)) \leq F(U) \quad \text{for } t_2 \geq t_1 \geq 0.$$

- Exponential decay of the free energy:** Let  $(u, v)$  be a solution to (P) and let  $(u^*, v^*)$  be the thermodynamic equilibrium. Then there exists a constant  $\lambda > 0$  such that

$$F(u(t)) - F(u^*) \leq e^{-\lambda t} (F(U) - F(u^*)) \quad \forall t \geq 0.$$

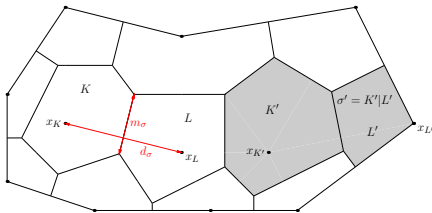
## Voronoi finite volume discretization

$\Omega \subset \mathbb{R}^N$ ,  $N \leq 3$ , open, bounded, polyhedral domain

$$\mathcal{M} = (\mathcal{P}, \mathcal{T}, \mathcal{E})$$

- set  $\mathcal{P}$  of grid points in  $\bar{\Omega}$ ,  $\mathcal{P}$  is assumed to be boundary conforming Delaunay
- family  $\mathcal{T}$  of control volumes,
- family  $\mathcal{E}$  of faces of the Voronoi boxes

$$\mathcal{E}_{int} \subset \mathcal{E}, \mathcal{E}_K \subset \mathcal{E}, M = \#\mathcal{P}$$



For  $x_K \in \mathcal{P}$  the Voronoi box  $K$  is given by

$$K = \{x \in \Omega : |x - x_K| < |x - x_L| \quad \forall x_L \in \mathcal{P}, x_L \neq x_K\}, \quad K \in \mathcal{T}.$$

$m_\sigma = (n-1)$ -dimensional measure of Voronoi face  $\sigma$ ,

$d_\sigma = |x_K - x_L|$  for  $\sigma = K|L \in \mathcal{E}_{int}$

## Discretization scheme

$u_i^K$  Mass of species  $X_i$  in the box  $K$   $\vec{u} = (u_i^K)_{K \in \mathcal{T}, i=1, \dots, m} \in \mathbb{R}^{Mm}$   
 $v_{iK}$  chemical potential of the species  $X_i$  in  $x_K$   $\vec{v} = (v_{iK})_{K \in \mathcal{T}, i=1, \dots, m} \in \mathbb{R}^{Mm}$

### Voronoi finite volume - implicit Euler - discretization

$$\left. \begin{aligned}
 \frac{u_i^K(t_n) - u_i^K(t_{n-1})}{t_n - t_{n-1}} - \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_{int}} Y_i^\sigma Z_i^\sigma(t_n) (v_{iL}(t_n) - v_{iK}(t_n)) \frac{m_\sigma}{d_\sigma} &= R_i^K(t_n), \\
 u_i^K(t_n) &= \bar{u}_{iK} e^{v_{iK}(t_n)} \text{mes}(K), \quad n \geq 1, \\
 u_i^K(0) &= \int_K U_i \, dx, \quad K \in \mathcal{T}, \quad i = 1, \dots, m,
 \end{aligned} \right\} \quad (\mathcal{P}_{\mathcal{M}})$$

$Z_i^\sigma = \frac{1}{2}(\mathbf{e}^{v_{iK}} + \mathbf{e}^{v_{iL}})$ ,  $\sigma = K|L$ ,  $Y_i^\sigma$  suitable average of  $\bar{u}_i \mu_i$  corresponding to face  $\sigma$

$\bar{u}_{iK}$ ,  $k_{\alpha\beta K}$  average of  $\bar{u}_i$ ,  $k_{\alpha\beta}$  on the box  $K$ ,

$$R_i^K(t_n) = \sum_{(\alpha, \beta) \in \mathcal{R}} k_{\alpha\beta K} (\mathbf{e}^{\alpha \cdot v_K(t_n)} - \mathbf{e}^{\beta \cdot v_K(t_n)}) (\beta_i - \alpha_i) \text{mes}(K)$$



- Invariants:**  $(\vec{u}, \vec{v}) \in (\mathbb{R}^{Mm})^2$  solution to the discretized problem  $(P_{\mathcal{M}}) \implies$

$$\vec{u}(t_n) - \vec{U} \in \left\{ \vec{u} \in \mathbb{R}^{Mm} : \left( \sum_{K \in \mathcal{T}} u_1^K, \dots, \sum_{K \in \mathcal{T}} u_m^K \right) \in \mathcal{S} \right\} \quad \forall n \in \mathbb{N}$$

- Stationary solutions:** There is exactly one stationary solution  $(\vec{u}^*, \vec{v}^*)$  to  $(P_{\mathcal{M}})$  fulfilling the above invariance property.

$(\vec{u}^*, \vec{v}^*)$  is a discrete **thermodynamic equilibrium**.

- The scheme is **dissipative** and the **discrete free energy**

$$\hat{F}(\vec{u}) = \sum_{i=1}^m \sum_{K \in \mathcal{T}} \left( u_i^K v_{iK} - u_i^K + \bar{u}_{iK} \text{mes}(K) \right)$$

decays **monotonously** and **exponentially** to its equilibrium value.

Results are also valid for

(Gärtner/G. '09, G. '08)

- anisotropic diffusion  
flux densities

$\mathbf{S}_i$  positive definite, symmetric

$$j_i = -u_i \mathbf{S}_i \nabla v_i$$

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- more general statistical relations  
flux densities

$$u_i = \bar{u}_i g_i(v_i - \bar{v}_i)$$

$$j_i = -\bar{u}_i g_i'(v_i - \bar{v}_i) \mathbf{S}_i \nabla v_i$$

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$$u_i = \bar{u}_i g_i(v_i - \bar{v}_i)$$

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- charged species  $X_i$  with charge numbers  $q_i$   
in addition Poisson equation for the electrostatic potential  $v_0$

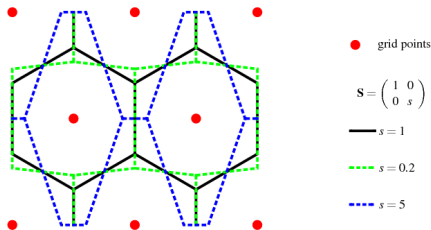
$$-\nabla \cdot (\mathbf{S}_0 \nabla v_0) = f + \sum_{i=1}^m q_i u_i \quad \text{on } \mathbb{R}_+ \times \Omega \quad + \quad \text{BCs}$$

flux densities

$$j_i = -\bar{u}_i g_i'(v_i - \bar{v}_i) \mathbf{S}_i \nabla (v_i + q_i v_0)$$

Use for each species  $X_i$ ,  $i = 1, \dots, m$ , their own **anisotropic Voronoi boxes**

$$K^{(i)} = \{x \in \bar{\Omega} : (x - x_K)^T \mathbf{S}_i^{-1} (x - x_K) \leq (x - x_L)^T \mathbf{S}_i^{-1} (x - x_L) \quad \forall x_L \in \mathcal{P}\}$$



- fluxes through faces  $\sigma^{(i)}$  additionally contain the factor  $|\mathbf{S}_i \mathbf{v}^{\sigma^{(i)}}|$
- reaction terms have to be evaluated on all different intersection sets  $K_{k_1}^{(1)} \cap K_{k_2}^{(2)} \cap \dots \cap K_{k_m}^{(m)}$ ,  $k_i \in \{1, \dots, M\}$

**Aim:** Uniform exponential decay of the free energy for a class of Voronoi finite volume discretizations  $\mathcal{M}$  of  $\Omega$  with the properties

$$\text{diam}(\sigma) \leq \kappa_1 d_\sigma \quad \forall \sigma \in \mathcal{E}_{int}, \quad r_{K,out} \leq \kappa_2 r_{K,in} \quad \forall K \in \mathcal{T} \quad (\text{Q})$$

$X(\mathcal{M})$  = set of functions from  $\Omega$  to  $\mathbb{R}$ , being constant on each  $K \in \mathcal{T}$ .

$v_K$  = value of  $\underline{v} \in X(\mathcal{M})$  on  $K$ .

Discrete  $H^1$ -seminorm for  $\underline{v} \in X(\mathcal{M})$

$$|\underline{v}|_{1,\mathcal{M}}^2 = \sum_{\sigma \in \mathcal{E}_{int}} |D_\sigma \underline{v}|^2 \frac{m_\sigma}{d_\sigma}, \quad \text{where } D_\sigma \underline{v} = |v_K - v_L| \text{ for } \sigma = K|L.$$

use functions

$$\begin{array}{llll} v_i & u_i & \bar{u}_i & \frac{k_{\alpha\beta}}{a_i} = e^{v_i/2} \in X(\mathcal{M}) \\ v_{iK} & u_{iK} & \bar{u}_{iK} & \frac{k_{\alpha\beta K}}{e^{v_{iK}/2}} \text{ on } K \end{array}$$

$$\text{where } u_{iK} := \frac{u_i^K}{\text{mes}(K)}$$

## Formulation of $(P_{\mathcal{M}})$ by piecewise constant functions

$$E_{\mathcal{M}} : X(\mathcal{M}) \rightarrow X(\mathcal{M}), E_{\mathcal{M}}(\underline{v}) = (\bar{u}_i \mathbf{e}^{v_i})_{i=1, \dots, m}, \quad \underline{u} = E_{\mathcal{M}}(\underline{v})$$

**Free energy:**  $F_{\mathcal{M}} : X(\mathcal{M}) \rightarrow \mathbb{R}$ ,

$$F_{\mathcal{M}}(\underline{u}) = \int_{\Omega} \sum_{i=1}^m (u_i v_i - u_i + \bar{u}_i) \, dx \neq F(\underline{u})$$

**Dissipation rate:**

$$\begin{aligned} D_{\mathcal{M}}(\underline{v}) &= \sum_{i=1}^m \sum_{\sigma \in \mathcal{E}_{int}} Y_i^{\sigma} Z_i^{\sigma} |D_{\sigma} v_i|^2 \frac{m_{\sigma}}{d_{\sigma}} + \int_{\Omega} \sum_{(\alpha, \beta) \in \mathcal{R}} \frac{k_{\alpha\beta}}{d_{\alpha\beta}} [e^{\alpha \cdot \underline{v}} - e^{\beta \cdot \underline{v}}] (\alpha - \beta) \cdot \underline{v} \, dx \\ &\geq c \sum_{i=1}^m |a_i|_{1, \mathcal{M}}^2 + c \int_{\Omega} \sum_{(\alpha, \beta) \in \mathcal{R}} \left[ \prod_{i=1}^m a_i^{\alpha_i} - \prod_{i=1}^m a_i^{\beta_i} \right]^2 \, dx \geq 0, \quad \underline{a}_i = \mathbf{e}^{v_i/2}. \end{aligned}$$

**Invariants:**  $\underline{u}(t_n) - U \in \mathcal{U} \quad \forall n \in \mathbb{N}$

For the thermodynamic equilibrium  $(\underline{u}^*, \underline{v}^*)$  to  $(P_{\mathcal{M}})$  (resulting from  $(\bar{u}^*, \bar{v}^*)$ ) we get

$$\underline{u}_i^* = \frac{\bar{u}_i}{\bar{u}_i} u_i^*, \quad i = 1, \dots, m, \quad \underline{v}^* = v^* \in \mathcal{S}^{\perp}.$$

### Theorem A. [Uniform estimate of the free energy by the dissipation rate]

Let a class of Voronoi finite volume discretizations fulfill (Q), moreover let  $(\underline{u}^*, \underline{v}^*)$  be the thermodynamic equilibrium to  $(P_{\mathcal{M}})$ . Then, for all  $\rho > 0$  there exists a constant  $c_\rho > 0$  such that

$$F_{\mathcal{M}}(E_{\mathcal{M}}\underline{v}) - F_{\mathcal{M}}(\underline{u}^*) \leq c_\rho D_{\mathcal{M}}(\underline{v})$$

for all  $\underline{v} \in \mathcal{N}_{\rho, \mathcal{M}} := \left\{ \underline{v} \in X(\mathcal{M}) : F_{\mathcal{M}}(E_{\mathcal{M}}\underline{v}) - F_{\mathcal{M}}(\underline{u}^*) \leq \rho, E_{\mathcal{M}}\underline{v} - U \in \mathcal{U} \right\}$   
uniformly for all Voronoi finite volume discretizations  $\mathcal{M}$ .

Indirect proof:

Suppose there is  $\{\mathcal{M}_l\}$  with  $\text{size}(\mathcal{M}_l) \rightarrow 0$  and corresponding  $\underline{v}_l \in \mathcal{N}_{\rho, \mathcal{M}_l}$  such that

$$F_{\mathcal{M}_l}(E_{\mathcal{M}_l}\underline{v}_l) - F_{\mathcal{M}_l}(\underline{u}_l^*) = C_l D_{\mathcal{M}_l}(\underline{v}_l) \quad \text{with} \quad C_l \rightarrow \infty,$$

construct a contradiction.



Essential tool in this proof:

**Theorem B.** [Discrete Sobolev-Poincaré inequality]

(G./Griepentrog' 10)

$$\|u - m_{\Omega}(u)\|_{L^q(\Omega)} \leq c_q |u|_{1, \mathcal{M}} \quad \forall u \in X(\mathcal{M})$$

for  $q \in [1, \infty)$  if  $N = 2$ ,  $q \in [1, \frac{2N}{N-2})$  if  $N > 2$  uniformly for all  $\mathcal{M}$  with the property (Q).

$$\begin{aligned} D_{\mathcal{M}_l}(v_l) \rightarrow 0 &\implies |\underline{a}_{\mathcal{M}_l}|_{1, \mathcal{M}_l} \rightarrow 0 \\ \implies \underline{a}_{\mathcal{M}_l} - m_{\Omega}(\underline{a}_{\mathcal{M}_l}) &\rightarrow 0 \text{ in } L^q(\Omega), \\ m_{\Omega}(\underline{a}_{\mathcal{M}_l}) &\rightarrow e^{v_i^*/2} \end{aligned}$$

guarantees the limit passage  $l \rightarrow \infty$  in parts of the dissipation rate resulting from the reaction terms.

### Theorem C. [Uniform exponential decay of the free energy]

We consider Voronoi finite volume discretizations  $\mathcal{M}$  fulfilling the property (Q). Let  $(\underline{u}, \underline{v})$  be a solution to  $(P_{\mathcal{M}})$  and let  $(\underline{u}^*, \underline{v}^*)$  be the thermodynamic equilibrium to  $(P_{\mathcal{M}})$ . Then

$$F_{\mathcal{M}}(\underline{u}(t_n)) - F_{\mathcal{M}}(\underline{u}^*) \leq e^{-\lambda^* t_n} (F_{\mathcal{M}}(\underline{U}) - F_{\mathcal{M}}(\underline{u}^*)) \quad \forall n \geq 1$$

with a unified constant  $\lambda^* > 0$ .

Idea of the proof:

**Discrete Brézis formula:** For  $n_2 > n_1 \geq 0$  and  $\lambda \geq 0$  we obtain

$$\begin{aligned} & e^{-\lambda t_{n_2}} \left( F_{\mathcal{M}}(\underline{u}(t_{n_2})) - F_{\mathcal{M}}(\underline{u}^*) \right) - e^{-\lambda t_{n_1}} \left( F_{\mathcal{M}}(\underline{u}(t_{n_1})) - F_{\mathcal{M}}(\underline{u}^*) \right) \\ & \leq \sum_{r=n_1+1}^{n_2} e^{\lambda t_{r-1}} (t_r - t_{r-1}) \left\{ e^{\lambda \bar{h}} \lambda \left( F_{\mathcal{M}}(\underline{u}(t_r)) - F_{\mathcal{M}}(\underline{u}^*) \right) - D_{\mathcal{M}}(\underline{v}(t_r)) \right\}. \end{aligned}$$

For  $n_2 > n_1 \geq 0$  and  $\lambda \geq 0$  we obtain

$$\begin{aligned} & e^{-\lambda t_{n_2}} \left( F_{\mathcal{M}}(\underline{u}(t_{n_2})) - F_{\mathcal{M}}(\underline{u}^*) \right) - e^{-\lambda t_{n_1}} \left( F_{\mathcal{M}}(\underline{u}(t_{n_1})) - F_{\mathcal{M}}(\underline{u}^*) \right) \\ & \leq \sum_{r=n_1+1}^{n_2} e^{\lambda t_{r-1}} (t_r - t_{r-1}) \left\{ e^{\lambda \bar{h}} \lambda \left( F_{\mathcal{M}}(\underline{u}(t_r)) - F_{\mathcal{M}}(\underline{u}^*) \right) - D_{\mathcal{M}}(\underline{v}(t_r)) \right\}. \end{aligned}$$

- $\lambda = 0$ :

$$F_{\mathcal{M}}(\underline{u}(t_{n_2})) + \sum_{r=n_1+1}^{n_2} (t_r - t_{r-1}) D_{\mathcal{M}}(\underline{v}(t_r)) \leq F_{\mathcal{M}}(\underline{u}(t_{n_1})) \leq F_{\mathcal{M}}(\underline{U})$$

$F_{\mathcal{M}}$  decays monotonously,

$$\begin{aligned} F_{\mathcal{M}}(\underline{U}) - F_{\mathcal{M}}(\underline{u}^*) & \leq \rho \text{ for all } \mathcal{M} \text{ with (Q), } E_{\mathcal{M}} \underline{v}(t_r) - U \in \mathcal{U} \\ & \implies \underline{v}(t_r) \in \mathcal{N}_{\rho, \mathcal{M}} \text{ for } r \geq 1 \end{aligned}$$

- **apply Theorem A**, choose  $\lambda > 0$  such that  $\lambda e^{\lambda \bar{h}} c_{\rho} < 1$   
 $\implies$  result follows uniformly for all  $\mathcal{M}$  with (Q).

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## Assumptions

$\Omega \subset \mathbb{R}^N$ ,  $N = 2, 3$ , open, bounded polyhedral domain;

$\mu_i, \bar{u}_i, U_i \in L_+^\infty(\Omega)$ ,  $\mu_i, \bar{u}_i \geq \delta > 0$ ,  $q_i \in \mathbb{Z}$ ,  $i = 1, \dots, m$ ;

$\mathcal{R} \subset \mathbb{Z}_+^m \times \mathbb{Z}_+^m$  finite subset,  $k_{\alpha\beta} \in L_+^\infty(\Omega)$ ,  $k_{\alpha\beta} \geq \delta > 0$  for all  $(\alpha, \beta) \in \mathcal{R}$ .

If  $N = 3$  then  $\max_{(\alpha, \beta) \in \mathcal{R}} \max \left\{ \sum_{i=1}^m \alpha_i, \sum_{i=1}^m \beta_i \right\} \leq 3$ ;

( $< 3$  for uniform exponential decay of the free energy)

$\sum_{i=1}^m \langle U_i, \lambda_i \rangle > 0 \quad \forall \lambda \in \mathcal{S}_+^\perp \setminus \{0\}$

(Slater condition)

$\{b \in \mathbb{R}_+^m : b^\alpha = b^\beta \quad \forall (\alpha, \beta) \in \mathcal{R}, u - U \in \mathcal{U}, u_i = \bar{u}_i b_i\} \cap \partial \mathbb{R}_+^m = \emptyset$ ;

(no false equilibria in the sense of Prigogine)

$\mathcal{M}$  Voronoi finite volume discretization,

$\mathcal{P}$  boundary conforming Delaunay grid,  $\bar{h} = \sup_{n \in \mathbb{N}} (t_n - t_{n-1}) < \infty$ .

$\Omega \subset \mathbb{R}^N$  is star shaped with respect to some ball  $B(y_0, R)$ .

$$\rho(y) = \begin{cases} \exp \left\{ -\frac{R^2}{R^2 - |y - y_0|^2} \right\} & \text{if } |y - y_0| < R, \\ 0 & \text{if } |y - y_0| \geq R. \end{cases}$$

$$\rho^{\mathcal{M}} \in X(\mathcal{M}): \quad \rho_K^{\mathcal{M}}(x) = \min_{y \in \bar{K}} \rho(y) \quad \text{for } x \in K.$$

For all finite volume meshes  $\mathcal{M}$  of  $\Omega$  we suppose the following properties:

- $\int_{\Omega} \rho^{\mathcal{M}}(x) dx \geq \kappa_0$ ,
- $\mathcal{E}_K \cap \mathcal{E}_{ext} \neq \emptyset$  implies  $x_K \in \partial\Omega$ ,
- The geometric weights fulfill property (Q).

$\bar{\Omega} = \cup_{I \in \mathcal{I}} \bar{\Omega}_I$  finite disjoint union of subdomains s.t. discontinuities of  $\bar{u}_i$ ,  $i = 1, \dots, m$ , coincide with subdomain boundaries.  $(N - 1)$  dimensional measure of all internal subdomain boundaries is bounded. There exists some  $\gamma \in (0, 1]$  such that  $\bar{u}_i \in \mathcal{C}^{0,\gamma}(\Omega_I) := \{w|_{\Omega_I}, w \in C^{0,\gamma}(\mathbb{R}^N)\}$ ,  $i = 1, \dots, m, I \in \mathcal{I}$ .