

# Variational methods in fluid-structure interactions: Dynamics, dissipation, constraints, and Darcy's law in moving media

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<sup>2</sup>FGB & VP, *Comptes Rendus Mécanique* **342**, 79-84 (2014)

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# Outline

- 1 Problem formulation: tubes conveying fluid
- 2 Variational derivation of tube-fluid equations
- 3 Discretization of tube-fluid equations with examples
- 4 Compressible gas in stretchable tube
- 5 Introduction of dissipation
- 6 A simple problem: tube pendulum with a droplet
- 7 Poromechanics and Darcy's law as dynamical limit
- 8 Conclusions and open questions

# Variational treatment of a tube conveying fluid



**Figure:** Image of a garden hose and its mathematical description

- No friction in the system **for now**, incompressible fluid, Reynolds numbers  $\sim 10^4$  (**much higher in some applications**), general 3D motions
- Hose can stretch and bend arbitrarily (inextensible also possible)
- **Cross-section of the hose changes dynamically with deformations:**  
*collapsible tube*

## Previous work

- *Constant fluid velocity in the tube*, 2D dynamics:  
English: Benjamin (1961); Gregory, Païdoussis (1966); Païdoussis (1998); Doare, De Langre (2002); Flores, Cros (2009), ...  
Russian: Bolotin (?) (1956), Svetlitskii (monographs 1982, 1987), Danilin (2005), Zhermolenko (2008), Akulenko *et al.* (2015) ...  
Hard to generalize to general 3D motions  
Not possible to consistently incorporate the cross-sectional dynamics
- Elastic rod with directional (tangent) momentum source at the end – the follower-force method, see Bou-Rabee, Romero, Salinger (2002), critiqued by Elishakoff (2005).
- Shell models: Paidoussis & Denise (1972), Matsuzaki & Fung (1977), Heil (1996), Heil & Pedley (1996) , ... : Complex, computationally intensive, difficult (impossible) to perform analytic work for non-straight tubes.
- 3D dynamics from Cosserat's model (Beauregard, Goriely & Tabor 2010): Force balance, not variational, cannot accommodate dynamical change of the cross-section.
- Variational derivation: FGB & VP (2014,2015).

# Variational treatment of changing cross-sections dynamics

Mathematical preliminaries:

- 1 Rod dynamics is described by  $SE(3)$ -valued functions (rotations and translations in space)  $\pi(s, t) = (\Lambda, \mathbf{r})(s, t)$ .
- 2 Fluid dynamics inside the rod is described by 1D diffeomorphisms  $s = \varphi(a, t)$ , where  $a$  is the Lagrangian label.
- 3 Conservation of 1-form volume element (fluid incompressibility) defined through a **holonomic** constraint:

$$Q := A \left| \frac{d\mathbf{r}}{ds} \right| = (Q_0 \circ \varphi^{-1}(s, t)) \partial_s \varphi^{-1}(s, t) \quad (1)$$

where area  $A$  depends on the deformations of the tube.

- 4 Alternatively, evolution equation for  $Q$  is  $\partial_t Q + \partial_s(Qu) = 0$ .
- 5 Note that commonly used  $Au = \text{const}$  does not conserve volume for time-dependent flow. See e.g. [Kudryashov *et al*, Nonlinear dynamics (2008)] for **correct** derivation in 1D.

# Mathematical preliminaries: Geometric rod theory for elastic rods I

- Purely elastic Lagrangian

$$\mathcal{L} = \mathcal{L}(\mathbf{r}, \dot{\mathbf{r}}, \mathbf{r}', \Lambda, \dot{\Lambda}, \Lambda')$$

- Use  $SE(3)$  symmetry reduction [Simo, Marsden, Krishnaprasad 1988] (SMK) to reduce the Lagrangian to  $\ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma})$  of the following coordinate-invariant variables (prime= $\partial_s$ , dot= $\partial_t$ ):

$$\boldsymbol{\Gamma} = \Lambda^{-1} \mathbf{r}', \quad \boldsymbol{\Omega} = \Lambda^{-1} \Lambda', \quad (2)$$

$$\boldsymbol{\gamma} = \Lambda^{-1} \dot{\mathbf{r}}, \quad \boldsymbol{\omega} = \Lambda^{-1} \dot{\Lambda}. \quad (3)$$

- Note that symmetry reduction for elastic rods is *left-invariant* (reduces to body variables).
- **Notation:** small letters (e.g.  $\boldsymbol{\omega}, \boldsymbol{\gamma}$ ) denote time derivatives; capital letters (e.g.  $\boldsymbol{\Omega}, \boldsymbol{\Gamma}$ ) denote the  $s$ -derivatives.

# Mathematical preliminaries: Geometric rod theory for elastic rods II

- Euler Poincaré theory: [Holm, Marsden, Ratiu 1998].  
For elastic rods: compute variations as in [Ellis, Holm, Gay-Balmaz, VP and Ratiu, *Arch. Rat.Mech. Anal.*, (2010)]: consider  $\mathbf{\Sigma} = \Lambda^{-1}\delta\Lambda \in \mathfrak{so}(3)$  and  $\mathbf{\Psi} = \Lambda^{-1}\delta\mathbf{r} \in \mathbb{R}^3$ , and  $(\mathbf{\Sigma}, \mathbf{\Psi}) \in \mathfrak{se}(3)$ .

$$\delta\boldsymbol{\omega} = \frac{\partial\mathbf{\Sigma}}{\partial t} + \boldsymbol{\omega} \times \mathbf{\Sigma}, \quad \delta\boldsymbol{\gamma} = \frac{\partial\boldsymbol{\psi}}{\partial t} + \boldsymbol{\gamma} \times \mathbf{\Sigma} + \boldsymbol{\omega} \times \boldsymbol{\psi} \quad (4)$$

$$\delta\boldsymbol{\Omega} = \frac{\partial\mathbf{\Sigma}}{\partial s} + \boldsymbol{\Omega} \times \mathbf{\Sigma}, \quad \delta\boldsymbol{\Gamma} = \frac{\partial\boldsymbol{\psi}}{\partial s} + \boldsymbol{\Gamma} \times \mathbf{\Sigma} + \boldsymbol{\Omega} \times \boldsymbol{\psi}, \quad (5)$$

- Compatibility conditions (cross-derivatives in  $s$  and  $t$  are equal)  
 $\boldsymbol{\Omega}_t - \boldsymbol{\omega}_s = \boldsymbol{\Omega} \times \boldsymbol{\omega}, \quad \boldsymbol{\Gamma}_t + \boldsymbol{\omega} \times \boldsymbol{\Gamma} = \boldsymbol{\gamma}_s + \boldsymbol{\Omega} \times \boldsymbol{\gamma}.$
- Critical action principle  $\delta \int \ell dt ds = 0$  + (4,5) give SMK equations.

$$\begin{aligned} 0 &= \delta \int \ell dt ds = \int \left\langle \frac{\delta \ell}{\delta \boldsymbol{\omega}}, \delta \boldsymbol{\omega} \right\rangle + \int \left\langle \frac{\delta \ell}{\delta \boldsymbol{\Omega}}, \delta \boldsymbol{\Omega} \right\rangle + \dots \\ &= \int \langle \text{linear momentum eq, } \boldsymbol{\Psi} \rangle + \langle \text{angular momentum eq, } \mathbf{\Sigma} \rangle dt ds \end{aligned}$$

# Mathematics preliminaries: incompressible fluid motion

- Following Arnold (1966), describe a 3D incompressible fluid motion by  $\text{Diff}_{\text{Vol}}$  group  $\mathbf{r} = \varphi(\mathbf{a}, t)$ .
- Eulerian fluid velocity is  $\mathbf{u} = \varphi_t \circ \varphi^{-1}$ ; symmetry-reduced Lagrangian is  $\ell = 1/2 \int \mathbf{u}^2 d\mathbf{r}$ .
- Variations of velocity are computed as

$$\eta = \delta\varphi \circ \varphi^{-1}(s, t), \quad \delta\mathbf{u} = \eta_t + \mathbf{u}\nabla\eta - \eta\nabla\mathbf{u}. \quad (6)$$

- Incompressibility condition

$$J = \left| \frac{\partial \mathbf{r}}{\partial \mathbf{a}} \right| = 1 \Rightarrow \text{Lagrange multiplier } p.$$

- Euler equations:  $\delta \int \ell dV dt = 0$  with (6) and (??)

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p, \quad \text{div } \mathbf{u} = 0$$

Further considerations:  $\alpha$ -model, Complex fluids *etc.*: [D. D. Holm](#) & many others

# Garden hoses: Lagrangian and symmetry reductions

- 1 Symmetry group of the system (ignoring gravity for now)

$$G = SE(3) \times \text{Diff}_A(\mathbb{R}) = SO(3) \otimes \mathbb{R} \times \text{Diff}_A(\mathbb{R}). \quad (7)$$

- 2 Position of elastic tube and fluid:

$$(\pi, \varphi) \cdot \left( (\Lambda_0, \mathbf{r}_{t,0}), \mathbf{r}_f \right) = \left( \underbrace{\pi \cdot (\Lambda_0, \mathbf{r}_{t,0})}_{\text{left invariant}}, \underbrace{\pi \cdot \mathbf{r}_f \circ \varphi^{-1}(s, t)}_{\text{right invariant}} \right).$$

- 3 Velocities:

$$\begin{aligned} (\mathbf{v}_r, \mathbf{v}_f) &= \frac{d}{dt} \left( \mathbf{r}(s, t), \mathbf{r} \circ \varphi^{-1}(s, t) \right) \\ &= \left( \dot{\mathbf{r}}(s, t), \dot{\mathbf{r}} \circ \varphi^{-1}(s, t) + \mathbf{r}'(s, t)u(s, t) \right). \end{aligned} \quad (8)$$

- 4 Change in cross-section  $A = A(\Omega, \Gamma)$

- 5 Incompressibility condition  $J = A(s, t) \frac{\partial a}{\partial s} |\Gamma| = 1$  with Lagrange multiplier  $\mu$  (pressure)

$$\frac{\partial Q}{\partial t} + \frac{\partial}{\partial s}(Qu) = 0, \quad \text{with} \quad Q = A|\Gamma|. \quad (9)$$

# Equations of motion

$$\left\{ \begin{array}{l} (\partial_t + \boldsymbol{\omega} \times) \frac{\delta \ell}{\delta \boldsymbol{\omega}} + \boldsymbol{\gamma} \times \frac{\delta \ell}{\delta \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\delta \ell}{\delta \boldsymbol{\Omega}} - \frac{\partial Q}{\partial \boldsymbol{\Omega}} \boldsymbol{\mu} \right) + \boldsymbol{\Gamma} \times \left( \frac{\delta \ell}{\delta \boldsymbol{\Gamma}} - \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \boldsymbol{\mu} \right) = 0 \\ (\partial_t + \boldsymbol{\omega} \times) \frac{\delta \ell}{\delta \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\delta \ell}{\delta \boldsymbol{\Gamma}} - \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \boldsymbol{\mu} \right) = 0 \\ m_t + \partial_s (m u - \mu) = 0, \quad m := \frac{1}{Q} \frac{\delta \ell}{\delta u} \\ \partial_t Q + \partial_s (Q u) = 0, \quad Q = A |\boldsymbol{\Gamma}| \end{array} \right.$$

Compatibility condition:  $\Lambda_{st} = \Lambda_{ts}$ ,  $\mathbf{r}_{st} = \mathbf{r}_{ts}$

$$\partial_t \boldsymbol{\Omega} = \boldsymbol{\omega} \times \boldsymbol{\Omega} + \partial_s \boldsymbol{\omega}, \quad \partial_t \boldsymbol{\Gamma} + \boldsymbol{\omega} \times \boldsymbol{\Gamma} = \partial_s \boldsymbol{\gamma} + \boldsymbol{\Omega} \times \boldsymbol{\gamma}$$

Assume  $A = A(\boldsymbol{\Omega}, \boldsymbol{\Gamma})$ , symmetric tube with axis  $\mathbf{E}_1$  for Lagrangian

$$\ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u)$$

$$= \frac{1}{2} \int \left( \alpha |\boldsymbol{\gamma}|^2 + \langle \mathbb{I} \boldsymbol{\omega}, \boldsymbol{\omega} \rangle + \rho A(\boldsymbol{\Omega}, \boldsymbol{\Gamma}) |\boldsymbol{\gamma} + \boldsymbol{\Gamma} u|^2 - \langle \mathbb{J} \boldsymbol{\Omega}, \boldsymbol{\Omega} \rangle - \lambda |\boldsymbol{\Gamma} - \mathbf{E}_1|^2 \right) |\boldsymbol{\Gamma}| ds.$$

See FGB & VP for linear stability analysis, nonlinear solutions etc.

# Non-conservation of energy

Define the energy function

$$e(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u) = \int_0^L \left( \frac{\delta \ell}{\delta \boldsymbol{\omega}} \cdot \boldsymbol{\omega} + \frac{\delta \ell}{\delta \boldsymbol{\gamma}} \cdot \boldsymbol{\gamma} + \frac{\delta \ell}{\delta u} u \right) ds - \ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u)$$

and boundary forces at the exit (free boundary)

$$F_u := \frac{\delta \ell}{\delta u} u - \mu Q \Big|_{s=L}, \quad \mathbf{F}_\Gamma := \frac{\delta \ell}{\delta \boldsymbol{\Gamma}} - \mu \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \Big|_{s=L}, \quad \mathbf{F}_\Omega := \frac{\delta \ell}{\delta \boldsymbol{\Omega}} - \mu \frac{\partial Q}{\partial \boldsymbol{\Omega}} \Big|_{s=L}.$$

Then, the energy changes according to

$$\frac{d}{dt} e(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u) = \int_0^T (\mathbf{F}_\Omega \cdot \boldsymbol{\Omega} + \mathbf{F}_\Gamma \cdot \boldsymbol{\Gamma} + F_u u) \Big|_{s=L}^{s=0} dt.$$

The system is not closed and the energy is not conserved. Similar statement is true for variational discretization.

# Variational discretization of tube conveying fluid in space: definitions

- As in Demoures *et al* (2014), discretize  $s$  as  $s \rightarrow (s_0, s_1, \dots, s_N)$  and define the variables  $\lambda_i := \Lambda_i^{-1} \Lambda_{i+1} \in SO(3)$  (relative orientation) and  $\kappa_i = \Lambda_i^{-1}(\mathbf{r}_{i+1} - \mathbf{r}_i) \in \mathbb{R}^3$  (relative shift).
- Define the forward Lagrangian map  $s = \varphi(a, t)$  and back to labels map  $a = \psi(s, t) = \varphi^{-1}(s, t)$ .
- Discretize  $\psi(s, t)$  as  $\bar{\psi}(t) = (\psi_1(t), \psi_2(t), \dots, \psi_N(t))$  with  $\psi_i(t) \simeq \psi(s_i, t)$ .
- Discretize the spatial derivative as  $D_i \bar{\psi}(t) := \sum_{j \in J} a_j \psi_{i+j}(t)$ , where  $J$  is a discrete set around 0,
- For example, we can take  $D_i \bar{\psi} = (\psi_i - \psi_{i-1})/h$  (backwards derivative), in that case

$$J = (-1, 0) \quad \text{and} \quad a_{-1} = -\frac{1}{h}, a_0 = \frac{1}{h}.$$

- For more general cases, for example, variable  $s$ -step, we take  $D_i \bar{\psi}(t) := \sum_{j \in i+J} A_{ij} \psi_j(t)$ .

# Variational discretization of a tube conveying fluid in space: definitions

- Discretize the conservation law  $(Q_0 \circ \varphi^{-1})\partial_s \varphi^{-1} = Q(\Omega, \Gamma)$  as

$$Q_0 D_i \bar{\psi} = F(\lambda_i, \kappa_i) := F_i \quad \Rightarrow \quad \dot{F}_i + D_i(\bar{u}F) = 0$$

- Differentiate the identity  $s = \varphi(\psi(s, t), t)$  with respect to time to get  $u(s, t) = (\varphi_t \circ \psi)(s, t)$  as

$$u(s, t) = (\partial_t \varphi \circ \psi)(s, t) = -\frac{\partial_t \psi(s, t)}{\partial_s \psi(s, t)} \quad \Rightarrow \quad u_i(t) = -\frac{\dot{\psi}_i}{D_i \bar{\psi}}$$

- Define the approximation for the action

$$S = \int \ell(\omega, \gamma, \Omega, \Gamma, u) dt ds \rightarrow S_d = \int \sum_i \ell_d(\omega_i, \gamma_i, \lambda_i, \kappa_i, u_i) dt$$

# Variational discretization of variables: variations

- Define the discrete action principle

$$\delta \int \sum_i [\ell_d(\boldsymbol{\omega}_i, \boldsymbol{\gamma}_i, \lambda_i, \boldsymbol{\kappa}_i, u_i) + \mu_i (Q_0 D_i \bar{\psi} - F(\lambda_i, \boldsymbol{\kappa}_i))] dt = 0$$

- Compute the variations of **elastic** in variables terms of free variations  $\xi_i = \Lambda_i^{-1} \delta \Lambda_i \in \mathfrak{so}(3)$  and  $\boldsymbol{\eta}_i = \Lambda_i^{-1} \delta \mathbf{r}_i \in \mathbb{R}^3$  as

$$\delta \lambda_i = -\xi_i \lambda_i + \lambda_i \xi_{i+1} \quad \delta \boldsymbol{\kappa}_i = -\boldsymbol{\xi}_i \times \boldsymbol{\kappa}_i + \lambda_i \boldsymbol{\eta}_{i+1} - \boldsymbol{\eta}_i,$$

- Compute the variations of velocity in terms of  $\delta \psi_i$

$$\delta u_i = -\frac{\delta \dot{\psi}_i}{D_i \bar{\psi}} + \frac{\dot{\psi}_i}{(D_i \bar{\psi})^2} \sum_{j \in J} a_j \delta \psi_{i+j} = -\frac{Q_0}{D_i \bar{\psi}} \left( \delta \psi_i + u_i D_i \bar{\delta \psi} \right).$$

- Terms proportional to  $\xi_i$  give angular momentum conservation law
- Terms proportional to  $\boldsymbol{\eta}_i$  give linear momentum conservation law
- Terms proportional to  $\psi_i$  give a fluid momentum, but we need to use the fluid conservation law  $Q_0 D_i \bar{\psi} = F(\lambda_i, \boldsymbol{\kappa}_i) := F_i$  to **remove all  $\bar{\psi}$  from equations.**

# Variational integrator for spatial discretization I

- Angular momentum: terms proportional to  $\xi_i = (\Lambda_i^{-1} \delta \Lambda_i)^\vee$ <sup>1</sup>

$$\left( \frac{d}{dt} + \omega_i \times \right) \frac{\partial \ell_d}{\partial \omega_i} + \gamma_i \times \frac{\partial \ell_d}{\partial \gamma_i} + \left[ \left( \frac{\partial \ell_d}{\partial \lambda_i} - \mu_i \frac{\partial F}{\partial \lambda_i} \right) \lambda_i^T - \lambda_{i-1}^T \left( \frac{\partial \ell_d}{\partial \lambda_{i-1}} - \mu_{i-1} \frac{\partial F}{\partial \lambda_{i-1}} \right) \right]^\vee + \kappa_i \times \left( \frac{\partial \ell_d}{\partial \kappa_i} - \mu_i \frac{\partial F}{\partial \kappa_i} \right) = \mathbf{0}$$

Compare with the continuum equation:

$$(\partial_t + \omega \times) \frac{\delta \ell}{\delta \omega} + \gamma \times \frac{\delta \ell}{\delta \gamma} + (\partial_s + \Omega \times) \left( \frac{\delta \ell}{\delta \Omega} - \frac{\partial Q}{\partial \Omega} \mu \right) + \Gamma \times \left( \frac{\delta \ell}{\delta \Gamma} - \frac{\partial Q}{\partial \Gamma} \mu \right) = \mathbf{0}$$

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<sup>1</sup>We denote  $\hat{\mathbf{a}} = -\epsilon_{ijk} \mathbf{a}_k$  is the hat map for  $\mathbb{R}^3 \rightarrow \mathfrak{so}(3)$ , and  $\mathbf{a}^\vee = \mathbf{a} \in \mathbb{R}^3$  is its inverse

# Variational integrator for spatial discretization I

- Angular momentum: terms proportional to  $\xi_i = (\Lambda_i^{-1} \delta \Lambda_i)^\vee$ <sup>1</sup>

$$\left( \frac{d}{dt} + \omega_i \times \right) \frac{\partial \ell_d}{\partial \omega_i} + \gamma_i \times \frac{\partial \ell_d}{\partial \gamma_i} + \left[ \left( \frac{\partial \ell_d}{\partial \lambda_i} - \mu_i \frac{\partial F}{\partial \lambda_i} \right) \lambda_i^T - \lambda_{i-1}^T \left( \frac{\partial \ell_d}{\partial \lambda_{i-1}} - \mu_{i-1} \frac{\partial F}{\partial \lambda_{i-1}} \right) \right]^\vee + \kappa_i \times \left( \frac{\partial \ell_d}{\partial \kappa_i} - \mu_i \frac{\partial F}{\partial \kappa_i} \right) = \mathbf{0}$$

Compare with the continuum equation:

$$(\partial_t + \omega \times) \frac{\delta \ell}{\delta \omega} + \gamma \times \frac{\delta \ell}{\delta \gamma} + (\partial_s + \Omega \times) \left( \frac{\delta \ell}{\delta \Omega} - \frac{\partial Q}{\partial \Omega} \mu \right) + \Gamma \times \left( \frac{\delta \ell}{\delta \Gamma} - \frac{\partial Q}{\partial \Gamma} \mu \right) = \mathbf{0}$$

- Linear momentum: terms proportional to  $\eta_i = \Lambda_i^{-1} \delta \mathbf{r}_i$

$$\left( \frac{d}{dt} + \omega_i \times \right) \frac{\partial \ell_d}{\partial \gamma_i} + \left( \frac{\partial \ell_d}{\partial \kappa_i} - \mu_i \frac{\partial F}{\partial \kappa_i} \right) - \lambda_{i-1}^T \left( \frac{\partial \ell_d}{\partial \kappa_{i-1}} - \mu_{i-1} \frac{\partial F}{\partial \kappa_{i-1}} \right) = \mathbf{0}$$

Corresponding continuum equation

$$(\partial_t + \omega \times) \frac{\delta \ell}{\delta \gamma} + (\partial_s + \Omega \times) \left( \frac{\delta \ell}{\delta \Gamma} - \frac{\partial Q}{\partial \Gamma} \mu \right) = \mathbf{0}$$

<sup>1</sup>We denote  $\hat{\mathbf{a}} = -\epsilon_{ijk} \mathbf{a}_k$  is the hat map for  $\mathbb{R}^3 \rightarrow \mathfrak{so}(3)$ , and  $\mathbf{a}^\vee = \mathbf{a} \in \mathbb{R}^3$  is its inverse

# Variational integrator for spatial discretization II

- Fluid momentum equation: terms proportional to  $\delta\psi_i$

$$\frac{d}{dt} \left( \frac{1}{F_i} \frac{\partial \ell_d}{\partial u_i} \right) + D_i^+ \left( \frac{u}{F} \frac{\partial \ell_d}{\partial u} - \bar{\mu} \right) = 0$$

where we have defined the dual discrete derivative

$$D_i^+ \bar{X} := - \sum_{j \in J} a_j X_{i-j}, \text{ and } m^V_c := -\frac{1}{2} \sum_{ab} \epsilon_{abc} m_{ab}$$

Continuum equation:

$$m_t + \partial_s (mu - \mu) = 0, \quad m := \frac{1}{Q} \frac{\delta \ell}{\delta u}$$

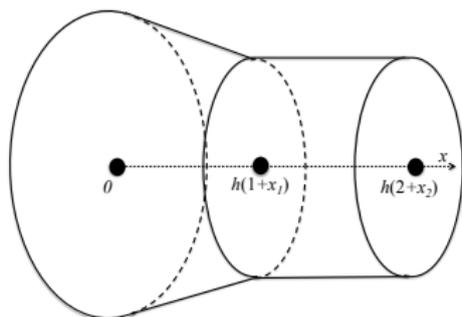
- Conservation law in the discrete form:

$$Q_0 D_i \bar{\psi} = F(\lambda_i, \kappa_i) := F_i \quad \Rightarrow \quad \dot{F}_i + D_i (\bar{u} F) = 0$$

Continuum version

$$Q(\Omega, \Gamma) := A|\Gamma| = (Q_0 \circ \varphi^{-1}(s, t)) \varphi' \circ \varphi^{-1}(s, t) \Rightarrow \partial_t Q + \partial_s (Qu) = 0$$

## An example: 1D stretching motion



- Assume that all motion of the tube is along the  $\mathbf{E}_1$  direction, so  $\mathbf{r}_k = h(k + x_k, 0, 0)^T$  and  $\Lambda_i = \text{Id}_{3 \times 3}$ , where  $x_k$  is the dimensionless deviation from equilibrium.
- Consider a simplified model with only three points,  $k = 0, 1, 2$ , denote  $x = x_1$ .
- Fixed BC on the left,  $x_0 = 0$  and no deformation in the cross-section.
- Free BC on the right,  $x_2 = x_1 = x$ .
- Express all variables  $u_i, \mu_i$  in terms of  $x_i$  and its time derivatives.
- Get a nonlinear ODE  $\ddot{x} = f(x, \dot{x})$  for a single variable  $x(t)$ .

# Numerical solutions of stretching tube equations

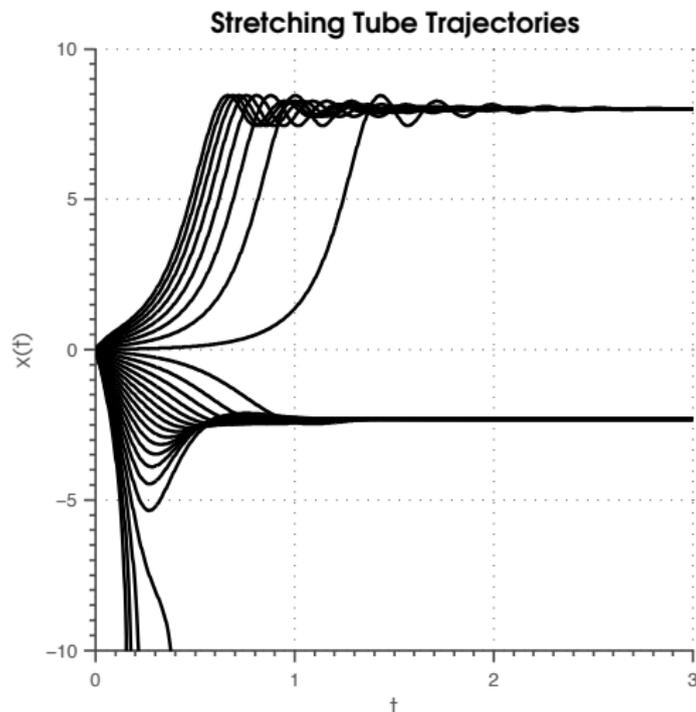


Figure: Trajectories  $x(t)$  starting with  $x(0) = 0$  for varying initial conditions  $x'(0) = x'_0$ .

# Steady states and their stability as a function of $u_0$

Parameter values:

$$h = 0.1, T = 1, \mu_0 = 1, \rho = 11, F_1 = 2, \alpha = 1, \beta = 3, \xi = 1.$$

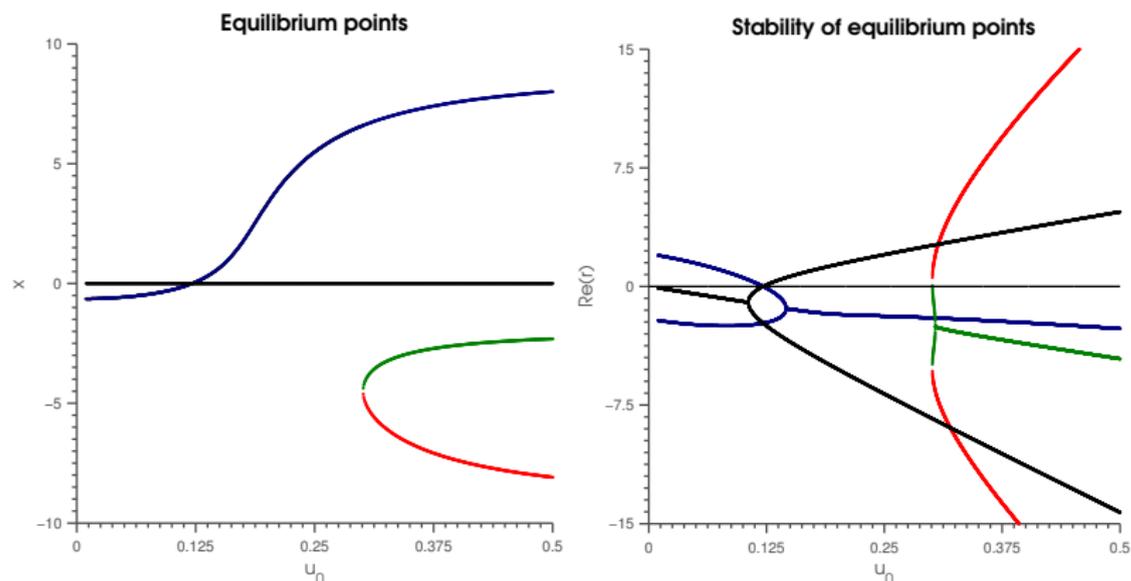


Figure: Left: Equilibrium points as a function of  $u_0$ , Right: their stability. Color labeling is the same for each equilibrium point.

# Time and space discretization

- Discretize  $s \rightarrow (s_0, s_1, \dots, s_N)$  and  $t \rightarrow (t_0, t_1, \dots, t_M)$ .
- Define the temporal and spatial relative orientations and shifts (first index is  $s$ , second index is  $t$ ):

$$\begin{aligned}\lambda_{i,j} &:= \Lambda_{i,j}^{-1} \Lambda_{i+1,j}, & \kappa_{i,j} &:= \Lambda_{i,j}^{-1} (\mathbf{r}_{i+1,j} - \mathbf{r}_{i,j}) \\ q_{i,j} &:= \Lambda_{i,j}^{-1} \Lambda_{i,j+1}, & \gamma_{i,j} &:= \Lambda_{i,j}^{-1} (\mathbf{r}_{i,j+1} - \mathbf{r}_{i,j}).\end{aligned}$$

- Define discrete spatial and temporal derivatives are  
 $D_{i,j}^s \bar{\psi} := \sum_{k \in K} a_j \psi_{i,j+k}$ ,  $D_{i,j}^t \bar{\psi} := \sum_{m \in M} b_m \psi_{i+m,j}$
- The velocity is given by

$$u_{i,j} = - \frac{D_{i,j}^t \bar{\psi}}{D_{i,j}^s \bar{\psi}} \quad \left( \text{Compare with } u = - \frac{\psi_t}{\psi_s} \right)$$

- Discrete conservation law is

$$Q_0 D_{i,j}^s \bar{\psi} = F_{i,j} \quad \Rightarrow \quad D_{i,j}^t \bar{F} + D_{i,j}^s (\bar{uF}) = 0.$$

# Variational integrator in time and space

- Consider the critical discrete action principle

$$\delta \sum_{i,j} \mathcal{L}_d (\lambda_{i,j}, \boldsymbol{\kappa}_{i,j}, \mathbf{q}_{i,j}, \boldsymbol{\gamma}_{i,j}, \mathbf{u}_{i,j}) + \mu_{i,j} (Q_0 D_{i,j}^s \bar{\psi} - F(\lambda_{i,j}, \boldsymbol{\kappa}_{i,j})) = 0$$

- Perform variations to obtain equations of motion
- Angular momentum equation: terms proportional to

$$\boldsymbol{\Sigma}_{i,j} = \left( \Lambda_{i,j}^{-1} \delta \Lambda_{i,j} \right)^\vee$$

$$\left[ \frac{\partial \mathcal{L}_d}{\partial \mathbf{q}_{i,j}} \mathbf{q}_{i,j}^T - \mathbf{q}_{i,j-1}^T \frac{\partial \mathcal{L}_d}{\partial \mathbf{q}_{i,j-1}} \right]^\vee + \left[ \left( \frac{\partial \mathcal{L}_d}{\partial \lambda_{i,j}} - \mu_{i,j} \frac{\partial F}{\partial \lambda_{i,j}} \right) \lambda_{i,j}^T - \lambda_{i-1,j}^T \left( \frac{\partial \mathcal{L}_d}{\partial \lambda_{i-1,j}} - \mu_{i-1,j} \frac{\partial F}{\partial \lambda_{i-1,j}} \right) \right]^\vee + \boldsymbol{\gamma}_{i,j} \times \frac{\partial \mathcal{L}_d}{\partial \boldsymbol{\gamma}_{i,j}} + \boldsymbol{\kappa}_{i,j} \times \frac{\partial \mathcal{L}_d}{\partial \boldsymbol{\kappa}_{i,j}} = \mathbf{0}$$

Continuum equation for reference

$$(\partial_t + \boldsymbol{\omega} \times) \frac{\delta \ell}{\delta \boldsymbol{\omega}} + \boldsymbol{\gamma} \times \frac{\delta \ell}{\delta \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\delta \ell}{\delta \boldsymbol{\Omega}} - \frac{\partial Q}{\partial \boldsymbol{\Omega}} \mu \right) + \boldsymbol{\Gamma} \times \left( \frac{\delta \ell}{\delta \boldsymbol{\Gamma}} - \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \mu \right) = \mathbf{0}$$

# Equations of motion, continued

- Linear momentum equation: terms proportional to  $\Psi_{i,j} = \Lambda_{i,j}^{-1} \delta \mathbf{r}_{i,j}$

$$\frac{\partial \mathcal{L}_d}{\partial \gamma_{i,j}} - q_{i,j-1}^T \frac{\partial \mathcal{L}_d}{\partial \gamma_{i,j-1}} + \left( \frac{\partial \mathcal{L}_d}{\partial \kappa_{i,j}} - \mu_{i,j} \frac{\partial F}{\partial \kappa_{i,j}} \right) - \lambda_{i-1,j}^T \left( \frac{\partial \mathcal{L}_d}{\partial \kappa_{i-1,j}} - \mu_{i-1,j} \frac{\partial F}{\partial \kappa_{i-1,j}} \right) = \mathbf{0}$$

Continuum version for reference:

$$(\partial_t + \boldsymbol{\omega} \times) \frac{\delta \ell}{\delta \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\delta \ell}{\delta \boldsymbol{\Gamma}} - \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \mu \right) = \mathbf{0}$$

- Fluid momentum equation: terms proportional to  $\delta \psi_{i,j}$

$$D_{i,j}^{t,+} \bar{m} + D_{i,j}^{s,+} (\bar{u}m - \bar{\mu}) = 0, \quad m_{i,j} := \frac{1}{F_{i,j}} \frac{\partial \mathcal{L}_d}{\partial u_{i,j}}$$

$$D_{i,j}^{s,+} \bar{X} := - \sum_{k \in K} a_k X_{i,j-k}, \quad D_{i,j}^{t,+} \bar{X} := - \sum_{m \in M} b_j X_{i-m,j}$$

Continuum version:  $m_t + \partial_s (mu - \mu) = 0, \quad m := \frac{1}{Q} \frac{\delta \ell}{\delta u}$

# Tube with expandable walls filled with compressible gas

- 1 Add entropy  $S$  and density  $\rho$  as variables; internal energy  $e(\rho, S)$

$$de = -pd \left( \frac{1}{\rho} \right) + TdS \Rightarrow p(\rho, S) = \rho^2 \frac{\partial e}{\partial \rho}(\rho, S), \quad T(\rho, S) = \frac{\partial e}{\partial S}(\rho, S),$$

- 2 Changes in radius of tube  $R(s, t)$  contributing to elastic energy,  $A = \pi R^2$ ,  $Q = A|\mathbf{\Gamma}|$
- 3 Remove the incompressibility condition
- 4 Equations for density and entropy

$$\xi_t + \partial_s \xi u = 0, \quad S_t + u \partial_s S = 0, \quad \xi := \rho Q.$$

- 5 Symmetry reduced Lagrangian

$$\ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u, \xi, S, R, \dot{R}) = \ell_0 - \xi e, \quad \xi := \rho Q$$

- 6 Perform variations to obtain equations of motion

# Equations of motion

$$\left\{ \begin{array}{l}
 (\partial_t + \boldsymbol{\omega} \times) \frac{\partial l_0}{\partial \boldsymbol{\omega}} + \boldsymbol{\gamma} \times \frac{\partial l_0}{\partial \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\partial l_0}{\partial \boldsymbol{\Omega}} + p \frac{\partial Q}{\partial \boldsymbol{\Omega}} \right) \\
 \quad + \boldsymbol{\Gamma} \times \left( \frac{\partial l_0}{\partial \boldsymbol{\Gamma}} + p \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \right) = 0 \\
 (\partial_t + \boldsymbol{\omega} \times) \frac{\partial l_0}{\partial \boldsymbol{\gamma}} + (\partial_s + \boldsymbol{\Omega} \times) \left( \frac{\partial l_0}{\partial \boldsymbol{\Gamma}} + p \frac{\partial Q}{\partial \boldsymbol{\Gamma}} \right) = 0 \\
 \partial_t \frac{\partial l_0}{\partial u} + u \partial_s \frac{\partial l_0}{\partial u} + 2 \frac{\partial l_0}{\partial u} \partial_s u = \xi \partial_s \frac{\partial l_0}{\partial \xi} - Q \partial_s p \\
 \partial_t \frac{\partial l_0}{\partial \dot{R}} - \partial_s^2 \frac{\partial l_0}{\partial R''} + \partial_s \frac{\partial l_0}{\partial R'} - \frac{\partial l_0}{\partial R} - p \frac{\partial Q}{\partial R} = 0 \\
 \partial_t \boldsymbol{\Omega} = \boldsymbol{\Omega} \times \boldsymbol{\omega} + \partial_s \boldsymbol{\omega}, \quad \partial_t \boldsymbol{\Gamma} + \boldsymbol{\omega} \times \boldsymbol{\Gamma} = \partial_s \boldsymbol{\gamma} + \boldsymbol{\Omega} \times \boldsymbol{\gamma} \\
 \partial_t \xi + \partial_s (\xi u) = 0, \quad \partial_t S + u \partial_s S = 0
 \end{array} \right.$$

If  $Q = \pi R^2 |\boldsymbol{\Gamma}|$  then some terms ~~cancel~~.

# Rankine-Hugoniot conditions

Define  $[f]$  to be the jump of  $f$  across the shock. Then, assume that the tube is continuous so  $[\gamma] = 0$ ,  $[\mathbf{\Gamma}] = 0$  etc. to obtain

$$c[\rho] = [\rho u] \quad (\text{mass})$$

$$c[\rho u] = \left[ \rho u^2 + \frac{1}{|\mathbf{\Gamma}|^2} p \right] \quad (\text{momentum})$$

$$c[E] = \left[ \frac{1}{2} \rho |\gamma + \mathbf{\Gamma} u|^2 + \frac{p}{|\mathbf{\Gamma}|^2} \mathbf{\Gamma} \cdot (\gamma + \mathbf{\Gamma} u) + \rho u e \right] \quad (\text{energy})$$

Compare with R-H conditions for straight tube:  $\mathbf{\Gamma} = \mathbf{E}_1$ ,  $\gamma = 0$ :

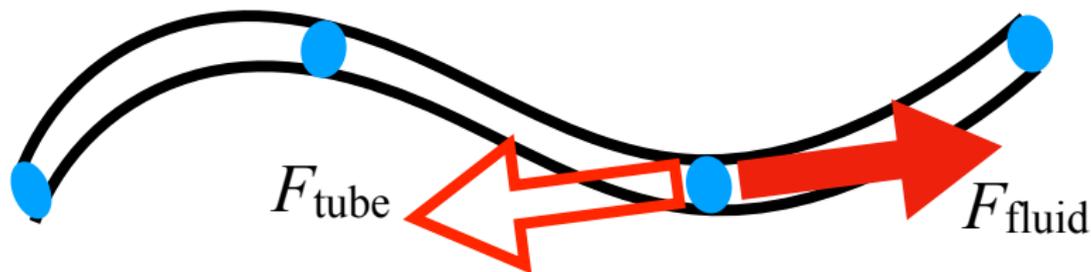
$$c[\rho] = [\rho u] \quad (\text{mass})$$

$$c[\rho u] = [\rho u^2 + p] \quad (\text{momentum})$$

$$c[E] = \left[ \left( \frac{1}{2} \rho u^2 + \rho e + p \right) u \right] \quad (\text{energy})$$

(FGB, VP, in preparation)

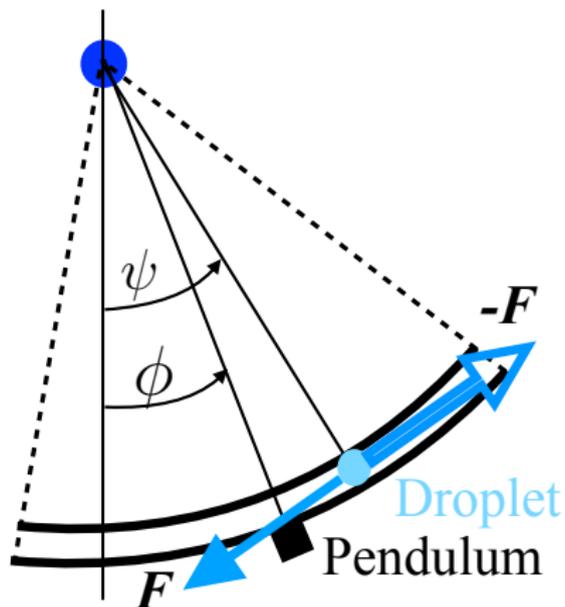
## On the role of friction in the tube conveying fluid



In **spatial frame**, there are equal and opposite forces acting on the tube from the fluid, and fluid from the tube.

Let us study a simplified model where friction dominates the motion of the fluid – **Darcy's law**

## A simple problem: pendulum with a viscous droplet



**Spatial frame:** Deviation of pendulum of mass  $M$  from vertical is  $\phi$ , deviation of droplet of mass  $m$  from vertical is  $\psi$ ; length of pendulum  $L$ .

# Dynamics of the pendulum with droplet I

Lagrangian:

$$L_0 = \frac{1}{2}ML^2\dot{\phi}^2 + MgL \cos \phi + \frac{1}{2}mL^2\dot{\psi}^2 + mgL \cos \psi$$

Choose time scale  $T = \sqrt{L/g}$ , rescale Lagrangian by  $MgL$  to obtain

$$L = \frac{1}{2}\dot{\phi}^2 + \cos \phi + \epsilon \left( \frac{1}{2}\dot{\psi}^2 + \cos \psi \right), \quad \epsilon := \frac{m}{M}$$

**Darcy's law:** Assume that friction dominates the motion of fluid. Darcy's law reads

$$\text{Relative velocity} = K \times \text{gravity force} \quad \Rightarrow \quad \dot{\psi} - \dot{\phi} = -\alpha \sin \psi$$

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**Nonholonomic constraint!** Use Lagrange-d'Alembert's method

$$\delta \int L dt = 0 \quad \text{on variations satisfying} \quad \delta \psi - \delta \phi = 0$$

$$\text{Equations of motion : } \begin{cases} \ddot{\phi} + \sin \phi + \epsilon (\ddot{\psi} + \sin \psi) = 0 \\ \dot{\psi} - \dot{\phi} = -\alpha \sin \psi \end{cases} \quad (10)$$

# Energy behavior on solutions

Define total energy  $E = \frac{1}{2} (\dot{\phi}^2 + \epsilon \dot{\psi}^2) - (\cos \phi + \epsilon \cos \psi)$ .

Then energy evolves according to

$$\dot{E} = (\ddot{\phi} + \sin \phi)\dot{\phi} + \epsilon(\ddot{\psi} + \sin \psi)\dot{\psi} = \epsilon(\ddot{\psi} + \sin \psi)(\dot{\psi} - \dot{\phi})$$

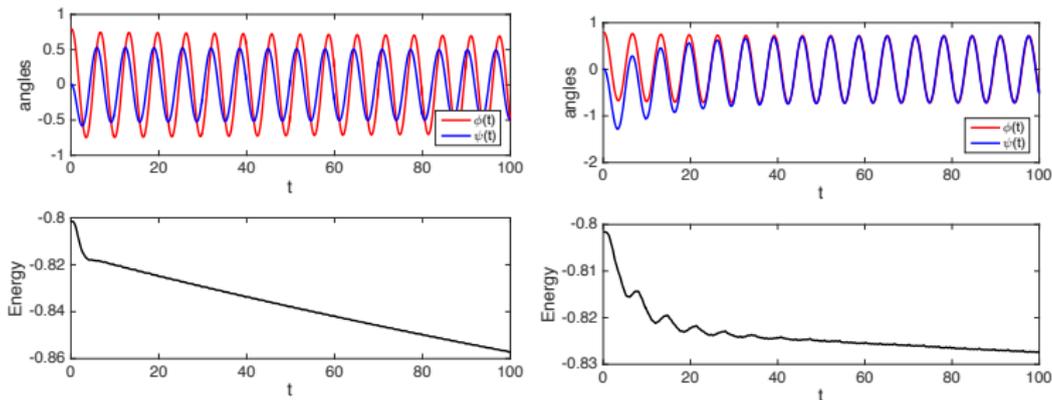


Figure: Top: solutions  $\phi(t)$  and  $\psi(t)$ . Bottom: Energy  $E(t)$ .

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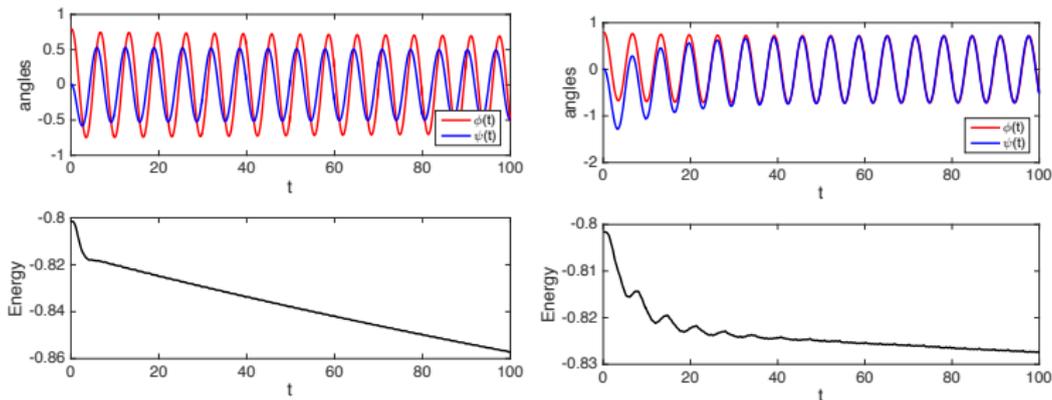


Figure: Top: solutions  $\phi(t)$  and  $\psi(t)$ . Bottom: Energy  $E(t)$ .

The answer is wrong! The energy cannot increase, since all the friction forces are internal

## Another approach

Kozlov (1980's-90's) and follow-up papers:

It is not sufficient to define the Lagrangian and the constraint.

One needs to know what the physics is to derive the equations of motion.

Lagrange-d'Alembert's for dynamics with non-conservative forces

$$\int L dt = \int F_{\text{body}} \delta\phi + F_{\text{fluid}} \delta\psi = \int A(\dot{\phi} - \dot{\psi})(\delta\phi - \delta\psi) dt$$

$$\text{Equations of motion: } \begin{cases} \ddot{\phi} + \sin \phi = -A(\dot{\phi} - \dot{\psi}) \\ \epsilon(\ddot{\psi} + \sin \psi) = A(\dot{\phi} - \dot{\psi}) \end{cases}$$

Then, energy evolves as

$$\dot{E} = (\ddot{\phi} + \sin \phi) \dot{\phi} + \epsilon(\ddot{\psi} + \sin \psi) \dot{\psi} = -A(\dot{\psi} - \dot{\phi})^2 \leq 0$$

Moreover,  $\dot{E} = 0$  iff  $\dot{\phi} = \dot{\psi}$  (synchronization)

# Results of simulations

$$z = \phi - \psi \Rightarrow z'' + A \frac{1 + \epsilon}{\epsilon} z' + 2 \cos\left(\frac{\phi + \psi}{2}\right) \sin\left(\frac{z}{2}\right) = 0$$

For small  $\phi$  and  $\psi$ , the state  $z_* = 0$  is linearly stable

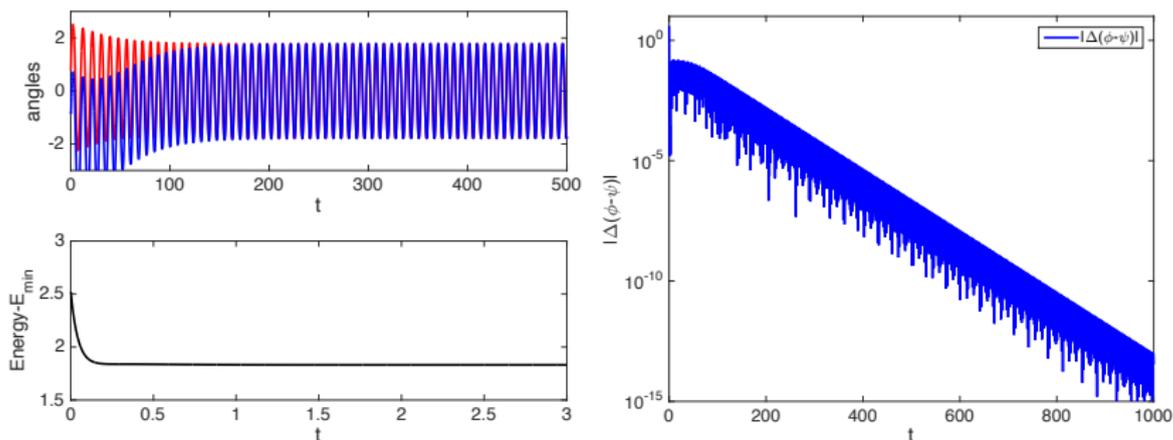


Figure: Left: solutions for  $\epsilon = 0.1$  and  $A = 1$ , Right:  $|\phi - \psi|$  vs  $t$ .

Solutions converge to  $\phi = \psi$  ('constraint manifold') after initial decay.

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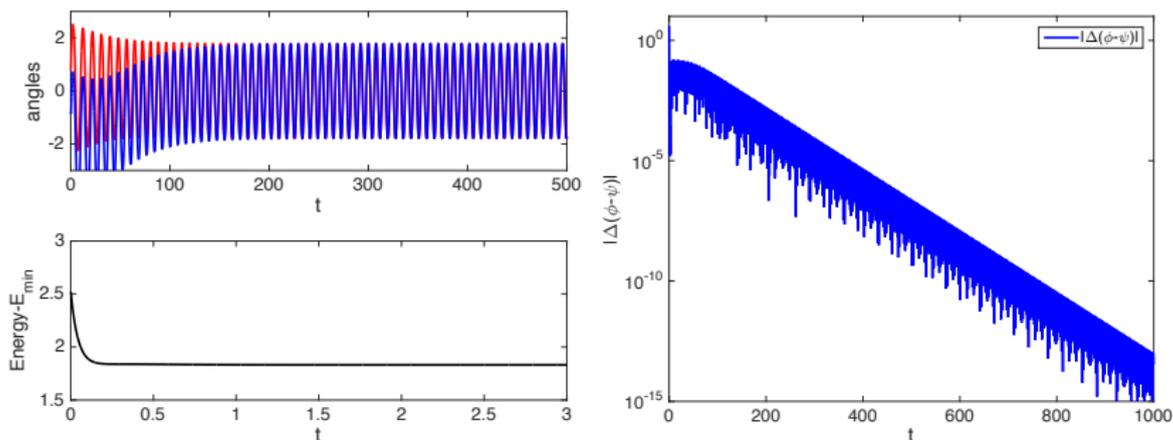


Figure: Left: solutions for  $\epsilon = 0.1$  and  $A = 1$ , Right:  $|\phi - \psi|$  vs  $t$ .

Solutions converge to  $\phi = \psi$  ('constraint manifold') after initial decay. The constraint is **holonomic** from the dynamics chosen by the system as  $t \rightarrow \infty$ . That is the 'dynamic' Darcy's law.

# Darcy's law, energy behavior, and generalizations

Let us introduce another potential force on the droplet to augment Darcy's law

$$L = \frac{1}{2}\dot{\phi}^2 + \cos \phi + \epsilon \left( \frac{1}{2}\dot{\psi}^2 + S \cos \psi \right), \quad \epsilon := \frac{m}{M}, \quad S \neq 1 > 0$$

We obtain the equations of motion

$$\begin{cases} \ddot{\phi} + \sin \phi = -A(\dot{\phi} - \dot{\psi}) \\ \epsilon (\ddot{\psi} + S \sin \psi) = A(\dot{\phi} - \dot{\psi}) \end{cases}$$

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No convergence to constraint manifold!  $\psi = \psi = 0$  is asymptotically stable, and all solutions  $\rightarrow 0$  as  $t \rightarrow \infty$

# Behavior of solutions

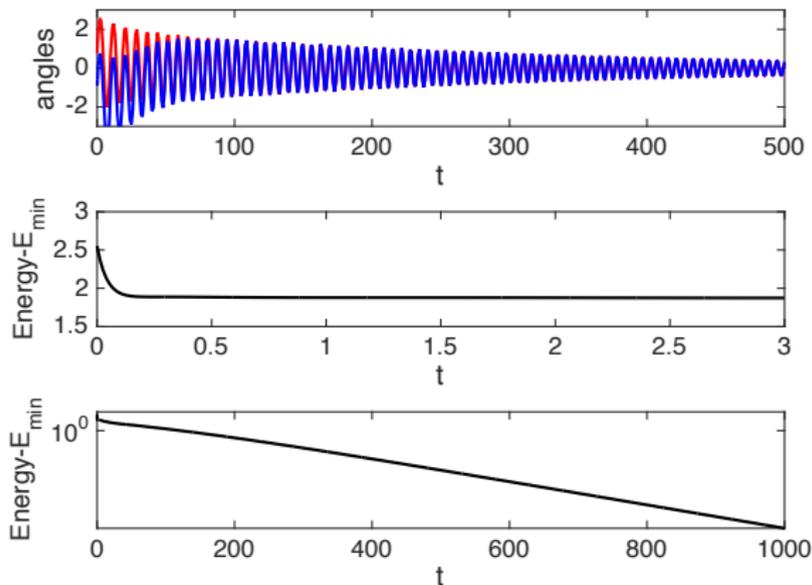


Figure: Simulations of equations with  $S = 2$ ,  $A = 1$  and  $\epsilon = 0.1$

**Fast** decay to 'slow manifold'; **slow** decay to 0.

Need to consider time scales as well (order of limits, large but finite times)

## Digression: an even simpler problem

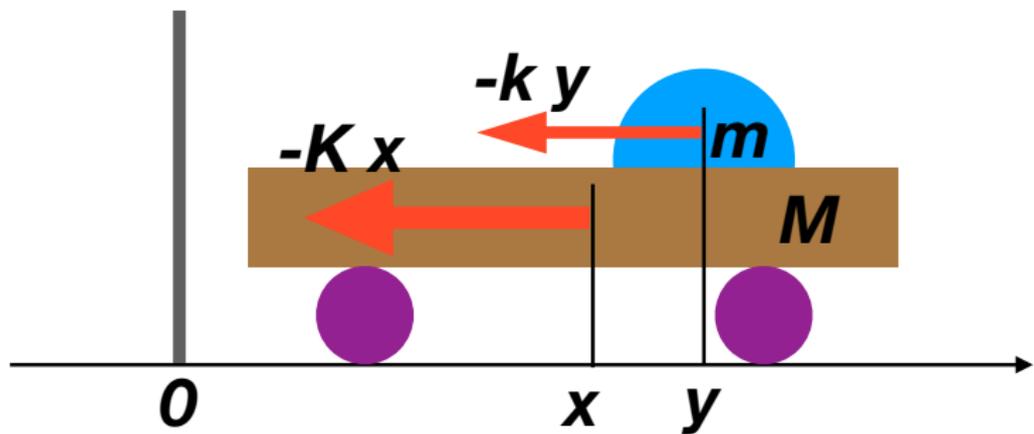


Figure: Droplet on a moving cart

Linear equations of motion:

$$\begin{cases} \ddot{x} + x = -A(\dot{x} - \dot{y}) \\ \epsilon(\ddot{y} + Sy) = A(\dot{x} - \dot{y}) \end{cases} \quad (11)$$

Asymptotically stable for  $S \neq 1$ , all solutions  $\rightarrow 0$

Stable at  $S = 1$ : convergence to  $x = y$  (synchronization).

## Coming back to the pendulum: body frame

Body variables (capitals) are defined

$$\Phi = \phi, \quad \Psi = \psi - \phi \quad \Rightarrow \quad \phi = \Phi, \quad \psi = \Psi + \Phi \quad (12)$$

Spatial Lagrangian transforms into the body Lagrangian as

$$L_B = \left( \frac{1}{2} \dot{\Phi}^2 + \cos \Phi \right) + \epsilon \left( \frac{1}{2} (\dot{\Psi} + \dot{\Phi})^2 + \cos(\Phi + \Psi) \right) \quad (13)$$

Transformation of forces using L-d'A external forces

$F_{f,sp}$  and  $F_{s,sp}$  are forces acting on the fluid and the solid in spatial frame. Then body frame forces are computed as

$$\delta \int L dt = \int F_{f,sp} \delta \psi + F_{s,sp} \delta \phi dt = \int \underbrace{(F_{f,sp} + F_{s,sp})}_{\text{body}} \delta \Phi + \underbrace{F_{f,sp}}_{\text{fluid}} \delta \Psi \quad (14)$$

$$\text{Equations of motion : } \begin{cases} \ddot{\Phi} + \sin \Phi = A \dot{\Psi} \\ \epsilon (\ddot{\Psi} + \ddot{\Phi} + \sin(\Psi + \Phi)) = -A \dot{\Psi} \end{cases} \quad (15)$$

## Variational poromechanics: 1 D motion

Darcy's law  $u_{\text{rel}} = \mu(\nabla p + \mathbf{f})$  (spatial frame)

However,  $\mu$  depends on the local properties of the fluid – must be in the body frame.

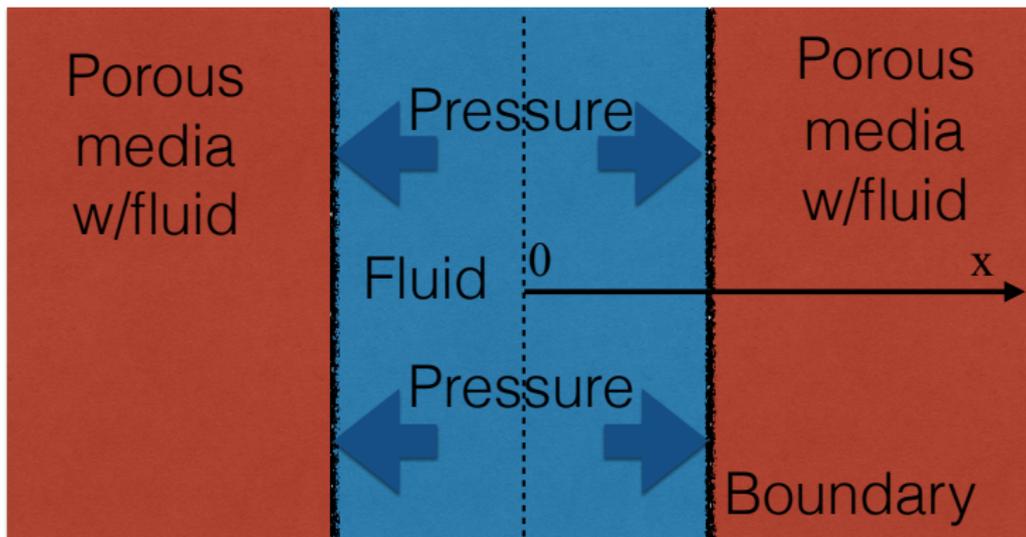


Figure: One-dimensional porous media: opening the gap

# Variables and variations

- 1 Motion of porous media  $x = \psi(X, t)$  – embeddings in  $\mathbb{R}^1$
- 2  $A = \varphi(X, t)$  is the Lagrangian motion of fluid particles starting at  $X$
- 3  $f(X, t)$  is porosity with conservation law  
 $Q_0 \circ \varphi^{-1}(X, t) \partial_X \varphi^{-1}(X, t) = Q(X, t)$ , and  $Q = f(\psi_x) \psi_x$
- 4 Relative fluid velocity  $U = \dot{\varphi} \circ \varphi^{-1}(X, t)$
- 5 Absolute fluid velocity

$$u(X, t) = \frac{\partial x_f}{\partial t} \circ \varphi^{-1}(X, t) = \psi_t + U \psi_x.$$

- 6 Variations in  $U$  are computed as  $\delta U = \eta_t + U \partial_X \eta - \eta \partial_X U$ , with  
 $\eta = \delta \varphi \circ \varphi^{-1}$
- 7 Lagrangian  $L = L(\psi, \psi_x, U)$
- 8 Spatial friction  $F_{\text{fluid},s} = -K(u - \dot{\psi})$ ,  $F_{\text{media},s} = K(u - \dot{\psi})$

# Variational principle

- 1 Taking variations as follows

$$\begin{aligned} \delta \int L(\psi_t, \psi_X, U) - P(Q_0 \circ \varphi^{-1}(X, t)) \partial_X \varphi^{-1}(X, t) - Q(X, t) dX dt \\ = \int F_{\text{fluid, b}} \eta + F_{\text{media, b}} \delta \psi dX dt \end{aligned}$$

- 2 Can be generalized to 3D and arbitrary metrics using  $D/Dt$ ,  $\text{DIV}$  and  $\nabla$  operators (see Marsden & Hughes, and also FGB's talk)
- 3 Equations of motion (cf. MacMinn et al, 2016 in [spatial frame and spatial Darcy's law](#)):

$$\begin{cases} \partial_t \frac{\partial L}{\partial U} + U \partial_X \frac{\partial L}{\partial U} + 2 \frac{\partial L}{\partial U} \partial_X U = -Q \frac{\partial P}{\partial X} - \mu U, & Q := f(\psi_X) \psi_X \\ \partial_t \frac{\partial L}{\partial \psi_t} + \partial_X \frac{\partial L}{\partial \psi_X} - \partial_X \left( P \frac{\partial Q}{\partial \psi_X} \right) = F_{\rho m} \\ Q_t + \partial_X (QU) = 0 \end{cases}$$
$$E := \int \left( \psi_t \frac{\partial L}{\partial \psi_t} + U \frac{\partial L}{\partial U} - L \right) dX \Rightarrow \dot{E} = - \int \mu U^2 dX \leq 0$$

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- 4 Procedure can also be repeated in spatial frame. [Why?](#)

# Conclusions and future work

- 1 Variational methods lead to consistent equations for fluid-structure interactions problem
- 2 Fluid conservation leads to holonomic constraints, viscous forces lead to constraints on 'inertial manifold' (non-holonomic?)
- 3 One needs to be careful defining limits and computing Darcy's law
- 4 ? How do we compute Darcy's law without solving the complete problem
- 5 ? Darcy's law as non-holonomic constraint?
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Happy birthday, Darryl!