Analysis of the finite element discretization of FSI with a fictitious domain approach

Lucia Gastaldi

Università di Brescia http://lucia-gastaldi.unibs.it

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Outline





- Saddle point problem analysis
- 4 Compressible solids

Main collaborators:

Daniele Boffi, Luca Heltai, Nicola Cavallini

Eulerian and Lagrangian frameworks

 $\Omega \subset \mathbb{R}^d$, d = 2, 3**x** Eulerian variable in Ω

 $\begin{array}{l} \mathcal{B}_t \text{ deformable structure domain} \\ \mathcal{B}_t \subset \mathbb{R}^m, \ m = d, d-1 \\ s \text{ Lagrangian variable in } \mathcal{B} \\ \textbf{X}(\cdot, t) : \mathcal{B} \rightarrow \mathcal{B}_t \text{ position of the solid} \\ \mathbb{F} = \frac{\partial \textbf{X}}{\partial s} \text{ deformation gradient} \end{array}$



$$\mathbf{u}(\mathbf{x},t) = \frac{\partial \mathbf{X}}{\partial t}(s,t)$$
 where $\mathbf{x} = \mathbf{X}(s,t)$



Model assumptions

Conservation of momenta, in absence of external forces,

$$\rho \dot{\mathbf{u}} = \rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \boldsymbol{\nabla} \mathbf{u} \right) = \operatorname{div} \boldsymbol{\sigma} \quad \text{in } \Omega$$

Mass conservation

$$\dot{\rho} + \rho \operatorname{div} \mathbf{u} = \mathbf{0}$$

Structural material with density ρ_s different from fluid density ρ_f

$$ho = egin{cases}
ho_f & ext{in } \Omega \setminus \mathcal{B}_t \
ho_s & ext{in } \mathcal{B}_t \end{cases}$$

In our case the Cauchy stress tensor has the following form

$$oldsymbol{\sigma} = egin{cases} oldsymbol{\sigma}_f & ext{in } \Omega \setminus \mathcal{B}_t \ oldsymbol{\sigma}_s & ext{in } \mathcal{B}_t \end{cases}$$

Model assumptions Thick incompressible solid

- ► Incompressible fluid: $\sigma_f = -p_f \mathbb{I} + \nu_f \nabla_{sym} \mathbf{u}_f$ where $\nabla_{sym} \mathbf{u} = \nabla \mathbf{u} + (\nabla \mathbf{u})^\top$ and p_f pressure
- ▶ Visco-hyperelastic incompressible material: $\sigma_s = \sigma_s^f + \sigma_s^e$ with $\sigma_s^f = -p_s \mathbb{I} + \nu_s \nabla_{sym} \mathbf{u}_s$ (p_s Lagrange multiplier associated with the incompressibility constraint) and σ_s^e elastic part of the stress

The Piola–Kirchhoff stress tensor takes into account the change of variable

$$\mathbb{P} = |\mathbb{F}| \boldsymbol{\sigma}_s^e \mathbb{F}^{- op}$$

and

$$\mathbb{P}(\mathbb{F}) = \frac{\partial W}{\partial \mathbb{F}}$$

where W is the potential energy density

FSI

FSI problem (thick incompressible solid)



+ initial and boundary conditions

FSI

FSI problem (thin solid)



$$\rho_f \left(\frac{\partial \mathbf{u}_f}{\partial t} + \mathbf{u}_f \cdot \nabla \mathbf{u}_f \right) = \operatorname{div} \boldsymbol{\sigma}_f \quad \text{in } \Omega \setminus \mathcal{B}_t$$
$$\operatorname{div} \mathbf{u}_f = 0 \qquad \qquad \text{in } \Omega \setminus \mathcal{B}_t$$
$$\rho_s \frac{\partial \mathbf{u}_s}{\partial t} = \operatorname{div}_s(\mathbb{P}(\mathbb{F})) + \mathbf{f} \qquad \qquad \text{in } \mathcal{B}$$
$$\mathbf{u}_f = \mathbf{u}_s \qquad \qquad \text{on } \mathcal{B}_t$$
$$\boldsymbol{\sigma}_f^+ \mathbf{n}^+ + \boldsymbol{\sigma}_f^- \mathbf{n}^- = -\mathbf{f} \qquad \qquad \text{on } \mathcal{B}_t$$

$$\boldsymbol{\sigma}_f = -\boldsymbol{p}_f \mathbb{I} + \nu_f \, \boldsymbol{\nabla}_{sym} \, \mathbf{u}_f \qquad \mathbf{u}_s = \frac{\partial \mathbf{X}}{\partial t}$$

+ initial and boundary conditions

FSI

Variational formulation of IBM

► Navier-Stokes
$$\mathbf{u}(t) \in H_0^1(\Omega)^d \ p \in L_0^2(\Omega)$$

 $\rho_f \frac{d}{dt}(\mathbf{u}(t), \mathbf{v}) + a(\mathbf{u}(t), \mathbf{v}) + b(\mathbf{u}(t), \mathbf{u}(t), \mathbf{v}) - (\operatorname{div} \mathbf{v}, p(t))$
 $= \langle \mathbf{d}(t), \mathbf{v} \rangle + \langle \mathbb{F}^{\mathrm{FSI}}(t), \mathbf{v} \rangle \qquad \forall \mathbf{v} \in H_0^1(\Omega)^d$
 $(\operatorname{div} \mathbf{u}(t), q) = 0 \qquad \forall q \in L_0^2(\Omega)$

► Excess Lagrangian mass density $\langle \mathbf{d}(t), \mathbf{v} \rangle = -\delta_{\rho} \int_{\mathcal{B}} \frac{\partial^2 \mathbf{X}}{\partial t^2} \mathbf{v}(\mathbf{X}(s, t)) ds$

► Load
$$\langle \mathbb{F}^{\mathrm{FSI}}(t), \mathbf{v} \rangle = -\int_{\mathcal{B}} \mathbb{P}(\mathbb{F}(s, t)) : \nabla_s \, \mathbf{v}(\mathbf{X}(s, t)) \, ds$$

- ► Body motion $\frac{\partial \mathbf{X}}{\partial t}(s,t) = \mathbf{u}(\mathbf{X}(s,t),t) \quad \forall s \in \mathcal{B}$
- ► Initial conditions $\mathbf{u}(\mathbf{x}, 0) = \mathbf{u}_0(\mathbf{x}) \ \forall \mathbf{x} \in \Omega, \quad \mathbf{X}(s, 0) = \mathbf{X}_0(s) \ \forall s \in \mathcal{B}.$

Energy estimate

Stability estimate

<Boffi-Cavallini-G. '11>

<Boffi talk, this morning>

$$\frac{\rho_f}{2} \frac{d}{dt} ||\mathbf{u}(t)||_0^2 + \mu ||\nabla \mathbf{u}(t)||_0^2 + \frac{d}{dt} E(\mathbf{X}(t)) + \frac{1}{2} \delta_\rho \frac{d}{dt} \left\| \frac{\partial \mathbf{X}}{\partial t} \right\|_B^2 = 0$$
where $E(\mathbf{X}(t)) = \int_{\mathcal{B}} W(\mathbb{F}(s,t)) \, ds$

The energy estimate of the time-space discretization requires a CFL condition.

We extend the *fictitious approach* used successfully for interface problem.

Fictitious domain approach

Thick incompressible solid

<Boffi-Cavallini-G. '15>

Fluid velocity and pressure are extended into the solid domain

$$\mathbf{u} = \begin{cases} \mathbf{u}_f & \text{in } \Omega \setminus \mathcal{B}_t \\ \mathbf{u}_s & \text{in } \mathcal{B}_t \end{cases} \qquad p = \begin{cases} p_f & \text{in } \Omega \setminus \mathcal{B}_t \\ p_s & \text{in } \mathcal{B}_t \end{cases}$$

- ► Body motion $\mathbf{u}(\mathbf{x}, t) = \frac{\partial \mathbf{X}}{\partial t}(s, t)$ for $\mathbf{x} = \mathbf{X}(s, t)$
- ▶ We introduce two functional spaces Λ and \mathcal{Z} and a bilinear form $\mathbf{c} : \Lambda \times \mathcal{Z} \to \mathbb{R}$ such that

$$\mathbf{c}(\mu, \mathbf{z}) = \mathbf{0} \quad \forall \mu \in \Lambda \qquad \Rightarrow \qquad \mathbf{z} = \mathbf{0}$$

Notation:

$$\begin{aligned} \mathbf{a}(\mathbf{u},\mathbf{v}) &= \left(\nu \, \boldsymbol{\nabla}_{sym} \, \mathbf{u}, \boldsymbol{\nabla}_{sym} \, \mathbf{v}\right) \quad \text{with} \ \nu &= \begin{cases} \nu_f & \text{in } \Omega \setminus \mathcal{B}_t \\ \nu_s & \text{in } \mathcal{B}_t \end{cases} \\ b(\mathbf{u},\mathbf{v},\mathbf{w}) &= \frac{\rho_f}{2} \left(\left(\mathbf{u} \cdot \boldsymbol{\nabla} \, \mathbf{v}, \mathbf{w}\right) - \left(\mathbf{u} \cdot \boldsymbol{\nabla} \, \mathbf{w}, \mathbf{v}\right) \right) \\ \delta_\rho &= \rho_s - \rho_f \end{aligned}$$

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Variational form with Lagrange multiplier

For $t \in [0, T]$, find $\mathbf{u}(t) \in H_0^1(\Omega)^d$, $p(t) \in L_0^2(\Omega)$, $\mathbf{X}(t) \in W^{1,\infty}(\mathcal{B})^d$, and $\lambda(t) \in \mathbf{\Lambda}$ such that

$$\begin{split} \rho \frac{d}{dt}(\mathbf{u}(t),\mathbf{v}) + a(\mathbf{u}(t),\mathbf{v}) + b(\mathbf{u}(t),\mathbf{u}(t),\mathbf{v}) \\ - (\operatorname{div}\mathbf{v},p(t)) + \mathbf{c}(\boldsymbol{\lambda}(t),\mathbf{v}(\mathbf{X}(\cdot,t))) = 0 \qquad \forall \mathbf{v} \in H_0^1(\Omega)^d \end{split}$$

$$(\operatorname{div} \mathbf{u}(t), q) = 0$$
 $\forall q \in L^2_0(\Omega)$

$$\delta_{\rho} \int_{\mathcal{B}} \frac{\partial^2 \mathbf{X}}{\partial t^2}(t) \mathbf{z} ds + \int_{\mathcal{B}} \mathbb{P}(\mathbb{F}(t)) \, \boldsymbol{\nabla}_s \, \mathbf{z} \, ds - \mathbf{c}(\boldsymbol{\lambda}(t), \mathbf{z}) = 0 \quad \forall \mathbf{z} \in \mathcal{H}^1(\mathcal{B})^d$$

$$\mathsf{c}\left(\mu,\mathsf{u}(\mathsf{X}(\cdot,t),t)-rac{\partial\mathsf{X}(t)}{\partial t}
ight)=0$$
 $\forall\mu\in\mathsf{N}$

Thin immersed solid

By integration by parts and the introduction of the Lagrange multiplier $\lambda = \mathbf{f}$, we obtain the same variational form as before except for $\delta_{\rho} = \rho_s$ and the definition of Λ , \mathcal{Z} and \mathbf{c} .

Definition of \mathbf{c}

Thick immersed solid The fact that $\overline{\mathbf{X}} \in W^{1,\infty}(\mathcal{B})^d$ implies $\mathbf{v}(\overline{\mathbf{X}}(\cdot)) \in H^1(\mathcal{B})^d$ Case $\mathbf{1} \ \mathcal{Z} = H^1(\mathcal{B})^d$, Λ dual space of $H^1(\mathcal{B})^d$, $\langle \cdot, \cdot \rangle$ duality pairing

$${f c}({m \lambda},{f z})=\langle {m \lambda},{f z}
angle \quad {m \lambda}\in {m \Lambda}=(H^1({\mathcal B})^d)', \; {f z}\in H^1({\mathcal B})^d$$

Case 2 $\mathcal{Z} = H^1(\mathcal{B})^d$, $\Lambda = H^1(\mathcal{B})^d$

$$\mathbf{c}(\boldsymbol{\lambda},\mathbf{z}) = \int_{\mathcal{B}} (\boldsymbol{\nabla}_{s} \, \boldsymbol{\lambda} \cdot \boldsymbol{\nabla}_{s} \, \mathbf{z} + \boldsymbol{\lambda} \cdot \mathbf{z}) \, ds \quad \boldsymbol{\lambda} \in \boldsymbol{\Lambda}, \, \, \mathbf{z} \in H^{1}(\mathcal{B})^{d}$$

Thin immersed solid In this case, $\mathbf{v}(\overline{\mathbf{X}}(\cdot))$ is the trace of \mathbf{v} and it belongs to $H^{1/2}(\mathcal{B})^d$. We set $\mathcal{Z} = H^{1/2}(\mathcal{B})^d$, Λ dual space of $H^{1/2}(\mathcal{B})^d$, $\langle \cdot, \cdot \rangle$ duality pairing

$$\mathbf{c}(oldsymbol{\lambda},\mathbf{z})=\langleoldsymbol{\lambda},\mathbf{z}
angle \quad oldsymbol{\lambda}\in \Lambda=(H^{1/2}(\mathcal{B})^d)', \,\, \mathbf{z}\in H^{1/2}(\mathcal{B})^d$$

Time semi-discretization (Modified Backward Euler)

Given
$$\mathbf{u}_0 \in H_0^1(\Omega)^d$$
 and $\mathbf{X}_0 \in W^{1,\infty}(\mathcal{B})$, for $n = 1, \dots, N$ find $(\mathbf{u}^n, p^n) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$, $\mathbf{X}^n \in H^1(\mathcal{B})^d$, and $\mathbf{\lambda}^n \in \mathbf{\Lambda}$, such that

$$\begin{split} \rho_f \left(\frac{\mathbf{u}^{n+1} - \mathbf{u}^n}{\Delta t}, \mathbf{v} \right) + b(\mathbf{u}^n, \mathbf{u}^{n+1}, \mathbf{v}) + a(\mathbf{u}^{n+1}, \mathbf{v}) \\ &- (\operatorname{div} \mathbf{v}, p^{n+1}) + \mathbf{c}(\boldsymbol{\lambda}^{n+1}, \mathbf{v}(\mathbf{X}^n)) = 0 \qquad \forall \mathbf{v} \in H_0^1(\Omega)^d \\ (\operatorname{div} \mathbf{u}^{n+1}, q) &= 0 \qquad \forall q \in L_0^2(\Omega) \\ \delta_\rho \left(\frac{\mathbf{X}^{n+1} - 2\mathbf{X}^n + \mathbf{X}^{n-1}}{\Delta t^2}, \mathbf{z} \right)_{\mathcal{B}} + (\mathbb{P}(\mathbb{F}^{n+1}), \nabla_s \mathbf{z})_{\mathcal{B}} \\ &- \mathbf{c}(\boldsymbol{\lambda}^{n+1}, \mathbf{z}) = 0 \qquad \forall \mathbf{z} \in H^1(\mathcal{B})^d \\ \mathbf{c} \left(\mu, \mathbf{u}^{n+1}(\mathbf{X}^n) - \frac{\mathbf{X}^{n+1} - \mathbf{X}^n}{\Delta t} \right) = 0 \qquad \forall \mu \in \mathbf{\Lambda} \\ \mathbf{u}^0 &= \mathbf{u}_0, \qquad \mathbf{X}^0 = \mathbf{X}_0 \end{split}$$

Energy estimate

Proposition

We assume that W is a C^1 convex function over the set of second order tensors, then

$$\frac{\rho_{f}}{2\Delta t} \left(\|\mathbf{u}^{n+1}\|_{0}^{2} - \|\mathbf{u}^{n}\|_{0}^{2} \right) + \nu \|\nabla_{\text{sym}} \mathbf{u}^{n+1}\|_{0}^{2} \\ + \frac{\delta_{\rho}}{2\Delta t} \left(\left\|\frac{\mathbf{X}^{n+1} - \mathbf{X}^{n}}{\Delta t}\right\|_{0,\mathcal{B}}^{2} - \left\|\frac{\mathbf{X}^{n} - \mathbf{X}^{n-1}}{\Delta t}\right\|_{0,\mathcal{B}}^{2} \right) \\ + \frac{E(\mathbf{X}^{n+1}) - E(\mathbf{X}^{n})}{\Delta t} \leq 0$$

Finite element discretization

We consider

- Background grid \mathcal{T}_h for the domain Ω (meshsize h_x)
- ▶ $(V_h, Q_h) \subseteq H_0^1(\Omega)^d imes L_0^2(\Omega)$ stable pair for the Stokes equations
- Grid S_h for \mathcal{B} (meshsize h_s)
- ▶ $S_h \subseteq H^1(\mathcal{B})^d$ continuous Lagrange elements

$$S_h = \{ \mathbf{z} \in C^0(\mathcal{B}; \Omega) : \mathbf{z} \in \mathbf{P}^1(\mathcal{T}) \ \forall \mathcal{T} \in \mathcal{S}_h \}$$

• $\Lambda_h \subseteq \Lambda$ continuous Lagrange elements. We consider $\Lambda_h = S_h$

Remark

- If c is the duality pairing between H¹(B)^d (or H^{1/2}(B)^d) and its dual space, we can represent it by the scalar product in L²(B) when µ ∈ L²
- Stabilized P1 P1 elements for Stokes could also be used <<u>Annese</u>, Phd Thesis '17>

Fully discrete problem

Given $\mathbf{u}_{0h} \in V_h$ and $\mathbf{X}_{0h} \in S_h$, for $n = 0, \dots, N-1$ find $(\mathbf{u}_h^n, \mathbf{p}_h^n) \in V_h \times Q_h$, $\mathbf{X}_h^n \in S_h$, and $\lambda_h^n \in \mathbf{\Lambda}_h$, such that

$$\rho_f\left(\frac{\mathbf{u}_h^{n+1}-\mathbf{u}_h^n}{\Delta t},\mathbf{v}\right)+b(\mathbf{u}_h^n,\mathbf{u}_h^{n+1},\mathbf{v})+a(\mathbf{u}_h^{n+1},\mathbf{v})$$
$$-\left(\operatorname{div}\mathbf{v},p_h^{n+1}\right)+\mathbf{c}(\boldsymbol{\lambda}_h^{n+1},\mathbf{v}(\mathbf{X}_h^n))=0\qquad\forall\mathbf{v}\in V_h$$

$$(\operatorname{div} \mathbf{u}_h^{n+1}, q) = 0 \qquad \qquad \forall q \in Q_h$$

$$\begin{split} \delta_{\rho} \left(\frac{\mathbf{X}_{h}^{n+1} - 2\mathbf{X}_{h}^{n} + \mathbf{X}_{h}^{n-1}}{\Delta t^{2}}, \mathbf{z} \right)_{\mathcal{B}} + (\mathbb{P}(\mathbb{F}_{h}^{n+1}), \boldsymbol{\nabla}_{s} \, \mathbf{z})_{\mathcal{B}} \\ &- \mathbf{c}(\boldsymbol{\lambda}_{h}^{n+1}, \mathbf{z}) = 0 \qquad \quad \forall \mathbf{z} \in S_{h} \end{split}$$

$$\mathbf{c} \left(\boldsymbol{\mu}, \mathbf{u}_{h}^{n+1}(\mathbf{X}_{h}^{n}) - \frac{\mathbf{X}_{h}^{n+1} - \mathbf{X}_{h}^{n}}{\Delta t} \right) = 0 \qquad \forall \boldsymbol{\mu} \in \mathbf{\Lambda}_{h}$$
$$\mathbf{u}_{h}^{0} = \mathbf{u}_{0h}, \qquad \mathbf{X}_{h}^{0} = \mathbf{X}_{0h}$$

where $\mathbb{F}_{h}^{n+1} = \boldsymbol{\nabla}_{s} \mathbf{X}_{h}^{n+1}$.

Energy estimate

Proposition

We assume that W is a C^1 convex function over the set of second order tensors, then

$$\begin{aligned} \frac{\rho_f}{2\Delta t} \left(\|\mathbf{u}_h^{n+1}\|_0^2 - \|\mathbf{u}_h^n\|_0^2 \right) + \nu \|\nabla_{\text{sym}} \mathbf{u}_h^{n+1}\|_0^2 \\ + \frac{\delta_{\rho}}{2\Delta t} \left(\left\|\frac{\mathbf{X}_h^{n+1} - \mathbf{X}_h^n}{\Delta t}\right\|_{0,\mathcal{B}}^2 - \left\|\frac{\mathbf{X}_h^n - \mathbf{X}_h^{n-1}}{\Delta t}\right\|_{0,\mathcal{B}}^2 \right) \\ + \frac{E(\mathbf{X}_h^{n+1}) - E(\mathbf{X}_h^n)}{\Delta t} \le 0 \end{aligned}$$

Saddle point problem analysis

Compressible solids

Numerical experiments

Codimension one structure position snapshots



The pictures represent the velocity streamlines and the structure position for the first and final time steps. The streamline color pictures the velocity magnitude, red is the higher value. Saddle point problem analysis

Compressible solids

Numerical experiments

Codimension zero structure position snapshots



The pictures represent the velocity streamlines and the structure position for the first and final time steps. The streamline color pictures the velocity magnitude, red is the higher value.

Energy ratio for codimension on<u>e structure</u>



The structure elastic constant $\kappa = 5$, $h_x = 1/32$, the fluid viscosity $\nu = 1$, $\delta \rho = 0$. The solid line correspond to the DLM-IBM scheme, while the dashed line marks the energy for the FE-IBM scheme.

Energy ratio for codimension one structure



The structure elastic constant $\kappa = 5$, $h_x = 1/32$, the fluid viscosity $\nu = 1$, $\delta \rho = 0.3$. The solid line correspond to the DLM-IBM scheme, while the dashed line marks the energy for the FE-IBM scheme.

Energy ratio for codimension zero structure



The structure elastic constant $\kappa = 1$, $h_s = 1/8$, the fluid viscosity $\nu = 0.05$, $\delta \rho = 0.3$. The solid line correspond to the DLM-IBM scheme, while the dashed line marks the energy for the FE-IBM scheme.

Mass conservation



Mass conservation of the $\rm FE\text{-}IBM$ (left) and $\rm DLM\text{-}IBM$ (right) with higher order fluid element.

Fictitious domain

Saddle point problem analysis

Compressible solids

Stationary problem

At each time step we have to solve a stationary problem.

We consider a linear stress tensor

$$\mathbb{P}(\mathbb{F}) = \kappa \mathbb{F} = \kappa \, oldsymbol{
abla}_s \, oldsymbol{\mathsf{X}}$$

and set:

$$\mathbf{u} = \mathbf{u}^{n+1}, \ \rho = \rho^{n+1}, \ \mathbf{X} = \mathbf{X}^{n+1} / \Delta t, \ \lambda = \lambda^{n+1}$$
$$\mathbf{f} = \frac{\rho_f}{\Delta t} \mathbf{u}^n$$
$$\mathbf{g} = \frac{\delta_\rho}{\Delta t^2} \left(2\mathbf{X}^n - \mathbf{X}^{n-1} \right)$$
$$\mathbf{d} = -\frac{1}{\Delta t} \mathbf{X}^n$$
$$\alpha = \rho_f / \Delta t, \ \beta = \delta_\rho / \Delta t, \ \gamma = \kappa \Delta t$$

Saddle point problem

Problem

Let $\overline{\mathbf{X}} \in W^{1,\infty}(\mathcal{B})^d$ be invertible with Lipschitz inverse and $\overline{\mathbf{u}} \in L^{\infty}(\Omega)$. Given $\mathbf{f} \in L^2(\Omega)^d$, $\mathbf{g} \in L^2(\mathcal{B})^d$, and $\mathbf{d} \in L^2(\mathcal{B})^d$, find $\mathbf{u} \in H^1_0(\Omega)^d$, $p \in L^2_0(\Omega)$, $\mathbf{X} \in H^1(\mathcal{B})^d$, and $\lambda \in \Lambda$ such that

$$\begin{aligned} \mathbf{a}_{f}(\mathbf{u},\mathbf{v}) &- (\operatorname{div}\mathbf{v},p) + \mathbf{c}(\boldsymbol{\lambda},\mathbf{v}(\overline{\mathbf{X}})) = (\mathbf{f},\mathbf{v}) & \forall \mathbf{v} \in H_{0}^{1}(\Omega)^{d} \\ (\operatorname{div}\mathbf{u},q) &= 0 & \forall q \in L_{0}^{2}(\Omega) \\ \mathbf{a}_{s}(\mathbf{X},\mathbf{z}) - \mathbf{c}(\boldsymbol{\lambda},\mathbf{z}) &= (\mathbf{g},\mathbf{z})_{\mathcal{B}} & \forall \mathbf{z} \in H^{1}(\mathcal{B})^{d} \\ \mathbf{c}(\boldsymbol{\mu},\mathbf{u}(\overline{\mathbf{X}}) - \mathbf{X}) &= \mathbf{c}(\boldsymbol{\mu},\mathbf{d}) & \forall \boldsymbol{\mu} \in \mathbf{\Lambda} \end{aligned}$$

where

$$\begin{aligned} \mathbf{a}_f(\mathbf{u},\mathbf{v}) &= \alpha(\mathbf{u},\mathbf{v}) + \mathbf{a}(\mathbf{u},\mathbf{v}) + \mathbf{b}(\overline{\mathbf{u}},\mathbf{u},\mathbf{v}) \quad \forall \mathbf{u},\mathbf{v} \in H_0^1(\Omega)^d \\ \mathbf{a}_s(\mathbf{X},\mathbf{z}) &= \beta(\mathbf{X},\mathbf{z})_{\mathcal{B}} + \gamma(\nabla_s \mathbf{X},\nabla_s \mathbf{z})_{\mathcal{B}} \quad \forall \mathbf{X},\mathbf{z} \in H^1(\mathcal{B})^d \end{aligned}$$

Discrete saddle point problem

Problem

Find $\mathbf{u}_h \in V_h$, $p_h \in Q_h$, $\mathbf{X}_h \in S_h$ and $\lambda_h \in \Lambda_h$ such that

$$\begin{aligned} & a_f(\mathbf{u}_h, \mathbf{v}) - (\operatorname{div} \mathbf{v}, p_h) + \mathbf{c}(\boldsymbol{\lambda}_h, \mathbf{v}(\overline{\mathbf{X}}(\cdot))) = (\mathbf{f}, \mathbf{v}) & \forall \mathbf{v} \in V_h \\ & (\operatorname{div} \mathbf{u}_h, q) = 0 & & \forall q \in Q_h \\ & a_s(\mathbf{X}_h, \mathbf{z}) - \mathbf{c}(\boldsymbol{\lambda}_h, \mathbf{z}) = (\mathbf{g}, \mathbf{z})_{\mathcal{B}} & & \forall \mathbf{z} \in S_h \\ & \mathbf{c}(\boldsymbol{\mu}, \mathbf{u}_h(\overline{\mathbf{X}}(\cdot)) - \mathbf{X}_h) = \mathbf{c}(\boldsymbol{\mu}, \mathbf{d}) & & \forall \boldsymbol{\mu} \in \Lambda_h. \end{aligned}$$

Operator form of the stationary problem

The stationary problem has the following double saddle point structure

$$\begin{bmatrix} A_f & B_f^\top & 0 & C_f^\top \\ B_f & 0 & 0 & 0 \\ 0 & 0 & A_s & -C_s^\top \\ \hline C_f & 0 & -C_s & 0 \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ p \\ \mathbf{X} \\ \hline \mathbf{\lambda} \end{bmatrix} \begin{bmatrix} \mathbf{f} \\ 0 \\ \mathbf{g} \\ \mathbf{d} \end{bmatrix}$$

In view of the analysis, it is useful to rearrange the variables as follows

$$\begin{bmatrix} A_f & 0 & C_f^\top & B_f^\top \\ 0 & A_s & -C_s^\top & 0 \\ C_f & -C_s & 0 & 0 \\ \hline B_f & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{X} \\ \mathbf{\lambda} \\ p \end{bmatrix} \begin{bmatrix} \mathbf{f} \\ \mathbf{g} \\ \mathbf{d} \\ 0 \end{bmatrix}$$

Theoretical results

<B.–Gastaldi '17>

This problem has been rigorously analyzed both at continuous and discrete level (existence, uniqueness, stability, and convergence)

Abstract saddle point formulation

Set:
$$\mathbb{V} = H_0^1(\Omega)^d \times H^1(\mathcal{B})^d \times \Lambda$$
 and $\mathbf{V} = (\mathbf{v}, \mathbf{z}, \lambda) \in \mathbb{V}$
 $\mathbb{A}(\mathbf{U}, \mathbf{V}) = \mathbf{a}_f(\mathbf{u}, \mathbf{v}) + \mathbf{a}_s(\mathbf{X}, \mathbf{z}) + \mathbf{c}(\lambda, \mathbf{v}(\overline{\mathbf{X}}) - \mathbf{z}) - \mathbf{c}(\mu, \mathbf{u}(\overline{\mathbf{X}}) - \mathbf{X})$
 $\mathbb{B}(\mathbf{V}, q) = (\operatorname{div} \mathbf{v}, q)$

Problem

Find $(\mathbf{U}, p) \in \mathbb{V} \times L^2_0(\Omega)$ such that

$$\begin{split} \mathbb{A}(\mathbf{U},\mathbf{V}) + \mathbb{B}(\mathbf{V},\rho) &= (\mathbf{f},\mathbf{v}) + (\mathbf{g},\mathbf{z})_{\mathcal{B}} + \mathbf{c}(\boldsymbol{\mu},\mathbf{d}) \quad \forall \mathbf{V} \in \mathbb{V} \\ \mathbb{B}(\mathbf{U},q) &= 0 \qquad \qquad \forall q \in L^2_0(\Omega). \end{split}$$

and its discretization Set: $\mathbb{V}_h = V_h \times S_h \times \Lambda_h$

Problem

Find $(\mathbf{U}_h, \boldsymbol{\lambda}_h) \in \mathbb{V}_h \times \mathbf{\Lambda}_h$ such that

$$egin{aligned} &\mathbb{A}(\mathbf{U}_h,\mathbf{V})+\mathbb{B}(\mathbf{V},p_h)=(\mathbf{f},\mathbf{v})+(\mathbf{g},\mathbf{z})_\mathcal{B}+\mathbf{c}(\mu,\mathbf{d}) &orall \mathbf{V}\in\mathbb{V}_h \ &\mathbb{B}(\mathbf{U}_h,q)=0 &orall \mathbf{d} \in Q_h. \end{aligned}$$

Main steps of the proof

Discrete case

Discrete inf-sup condition for ${\mathbb B}$

Since $V_h \times Q_h$ is stable for the Stokes equation, there exists a positive constant $\overline{\beta}_{div}$ such that for all $q_h \in Q_h$

$$\sup_{\mathbf{V}_h \in \mathbb{V}_h} \frac{\mathbb{B}(\mathbf{V}_h, q_h)}{|||\mathbf{V}_h|||_{\mathbb{V}}} = \sup_{\mathbf{v}_h \in \mathcal{V}_h} \frac{(\operatorname{div} \mathbf{v}_h, q_h)}{\|\mathbf{v}_h\|_1} \ge \overline{\beta}_{\operatorname{div}} \|q_h\|_0$$

The main issue is to show the invertibility of the operator matrix

$$\begin{bmatrix} A_f & 0 & C_f^\top \\ 0 & A_s & -C_s^\top \\ C_f & -C_s & 0 \end{bmatrix}$$

on the discrete kernel of \mathbb{B} :

$$\mathbb{K}_{\mathbb{B},h} = \{ \mathbf{V} \in \mathbb{V}_h : \mathbb{B}(\mathbf{V},q) = 0 \,\, \forall q \in Q_h \}.$$

Main steps of the proof (cont'ed)

Discrete inf-sup for \mathbb{A}

There exists $\kappa_0 > 0$, independent of h_x and h_s , such that

$$\inf_{\mathbf{U}\in\mathbb{K}_{\mathbb{B},h}}\sup_{\mathbf{V}\in\mathbb{K}_{\mathbb{B},h}}\frac{\mathbb{A}(\mathbf{U},\mathbf{V})}{|||\mathbf{U}|||_{\mathbb{V}}|||\mathbf{V}|||_{\mathbb{V}}}\geq\kappa_{0}.$$

Proposition

There exists $\alpha_1 > 0$ independent of h_x and h_s such that

$$\mathbf{a}_f(\mathbf{u}_h,\mathbf{u}_h) + \mathbf{a}_s(\mathbf{X}_h,\mathbf{X}_h) \geq \alpha_1(\|\mathbf{u}_h\|_1^2 + \|\mathbf{X}_h\|_{1,\mathcal{B}}^2) \quad \forall (\mathbf{u}_h,\mathbf{X}_h) \in \mathbf{V}_{0,h} \times \mathcal{S}_h$$

where

$$\begin{split} V_{0,h} &= \{ \mathbf{v}_h \in V_h : (\operatorname{div} \mathbf{v}_h, q_h) = 0 \ \forall q_h \in Q_h \} \\ \mathbb{K}_h &= \{ (\mathbf{v}_h, \mathbf{z}_h) \in V_{0,h} \times S_h : \ \mathbf{c}(\boldsymbol{\mu}_h, \mathbf{v}_h(\overline{\mathbf{X}}) - \mathbf{z}_h) = 0 \ \forall \boldsymbol{\mu}_h \in \mathbf{\Lambda}_h \} \end{split}$$

Proposition (Thick immersed solid)

There exists a constant $\beta_1 > 0$ independent of h_x and h_s such that for all $\mu_h \in \Lambda_h$ it holds true

$$\sup_{\substack{(\mathbf{v}_h,\mathbf{z}_h)\in V_{0,h}\times S_h}}\frac{\mathbf{c}(\boldsymbol{\mu}_h,\mathbf{v}_h(\overline{\mathbf{X}})-\mathbf{z}_h)}{(\|\mathbf{v}_h\|_1^2+\|\mathbf{z}_h\|_{1,\mathcal{B}}^2)^{1/2}}\geq \beta_1\|\boldsymbol{\mu}_h\|_{\mathbf{A}}.$$

Proposition (Thin immersed solid)

We assume that the domain Ω is convex. If h_x/h_s is sufficiently small and the mesh S_h is quasi-uniform, then there exists a constant $\beta_1 > 0$ independent of h_x and h_s such that for all $\mu_h \in \Lambda_h$ it holds true

$$\sup_{\substack{(\mathbf{v}_h,\mathbf{z}_h)\in V_{0,h}\times S_h}}\frac{\mathbf{c}(\boldsymbol{\mu}_h,\mathbf{v}_h(\overline{\mathbf{X}})-\mathbf{z}_h)}{(\|\mathbf{v}_h\|_1^2+\|\mathbf{z}_h\|_{1,\mathcal{B}}^2)^{1/2}}\geq \beta_1\|\boldsymbol{\mu}_h\|_{\mathbf{A}}.$$

The proof depends on the choice of **c**.

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Proof

Thick immersed solid

Case $1 c(\mu, \mathsf{z}) = \langle \mu, \mathsf{z}
angle$ for $\mu \in \mathsf{A}_h \ \mathsf{z} \in S_h$

The above inf-sup condition holds true if the L^2 -projection onto S_h is bounded in $H^1(\mathcal{B})^d$.

This can be proved by assuming that the mesh in \mathcal{B} is quasi-uniform or satisfies weaker assumptions as in <Bramble–Pasciak–Steinbach '02> <Crouzeix–Thomée '87>

Case 2
$$\mathbf{c}(\mu, \mathbf{z}) = \int_{\mathcal{B}} (\nabla_s \mu \nabla_s \mathbf{z} + \mu \mathbf{z}) ds$$
 for $\mu \in \mathbf{\Lambda}_h \mathbf{z} \in S_h$
The result follows directly from the continuous inf-sup conditition

Thin immersed solid

We use the continuous inf-sup condition, trace theorem and inverse inequality $\|\bar{\mathbf{u}}_h(\overline{\mathbf{X}}) - \bar{\mathbf{u}}(\overline{\mathbf{X}})\|_{0,\mathcal{B}} \leq Ch_x^{1/2} \|\bar{\mathbf{u}}\|_1$ and $\|\boldsymbol{\mu}_h\|_{0,\mathcal{B}} \leq Ch_s^{-1/2} \|\boldsymbol{\mu}_h\|_{\mathbf{A}}$. Then

$$\begin{split} \mathbf{c}(\boldsymbol{\mu}_h, \bar{\mathbf{u}}_h(\overline{\mathbf{X}})) &\geq \frac{1}{2c} \|\boldsymbol{\mu}\|_{\mathbf{A}} \|\bar{\mathbf{u}}\|_1 - C \|\boldsymbol{\mu}_h\|_{0,\mathcal{B}} h_x^{1/2} \|\bar{\mathbf{u}}\|_1 \\ &\geq \|\boldsymbol{\mu}\|_{\mathbf{A}} \|\bar{\mathbf{u}}\|_1 \Big(\frac{1}{2c} - C\left(\frac{h_x}{h_s}\right)^{1/2}\Big) \end{split}$$

Error estimates

Theorem

The following error estimates hold true

$$\begin{split} \|\mathbf{u} - \mathbf{u}_{h}\|_{H_{0}^{1}(\Omega)^{d}} + \|p - p_{h}\|_{L^{2}(\Omega)} + \|\mathbf{X} - \mathbf{X}_{h}\|_{H^{1}(\mathcal{B})^{d}} + \|\lambda - \lambda_{h}\|_{\Lambda} \\ &\leq C \inf_{(\mathbf{v}, q, \mathbf{z}, \mu) \in V_{h} \times S_{h} \times S_{h}} \left(\|\mathbf{u} - \mathbf{v}\|_{H_{0}^{1}(\Omega)^{d}} + \|p - q\|_{L^{2}(\Omega)} \right. \\ &+ \|\mathbf{X} - \mathbf{z}\|_{H^{1}(\mathcal{B})^{d}} + \|\lambda - \mu\|_{\Lambda} \Big) \end{split}$$

FSI	Fictitious domain	Saddle point problem analysis
The in	flated balloon	

Thin solid

$$\mathbf{u}(\mathbf{x},t) = \mathbf{0} \quad \forall \mathbf{x} \in \Omega, \quad \forall t \in]0, T[$$
$$p(\mathbf{x},t) = \begin{cases} \kappa(1/R - \pi R), & |\mathbf{x}| \le R \\ -\kappa \pi R, & |\mathbf{x}| > R \end{cases} \quad \forall t \in]0, T[$$

Time con	vergence			
Δt	$ \mathbf{X}_{ex} - \mathbf{X}_{h} _{L^2}$	L ² -rate	$ \mathbf{u}_{ex} - \mathbf{u}_{h} _{L^2}$	L ² -rate
1.10^{-1}	5.54945e-06	-	1.65152e-05	-
5·10 ⁻²	2.73334e-06	1.02	7.92803e-06	1.06
2.10^{-2}	1.05724e-06	1.04	3.01373e-06	1.06
1.10^{-2}	5.00445e-07	1.08	1.41808e-06	1.09

The inflated balloon

Spatial convergence

h _x	$ p-p_h _{L^2}$	L ² -rate	$ \mathbf{u}-\mathbf{u}_h _{L^2}$	L ² -rate
1/4	2.96063	-	0.02225	-
1/8	2.10271	0.49	0.01022	1.12
1/16	1.43488	0.55	0.00392	1.38
1/24	1.15722	0.53	0.00212	1.52
1/32	0.97502	0.60	0.00134	1.60
1/40	0.88740	0.42	0.00102	1.22
1/64	0.69442	0.52	0.00052	1.43

Compressible material

<Boffi-G.-Heltai '18>

Mass conservation in Eulerian coordinates

$$\dot{
ho}_s +
ho_s \operatorname{div} \mathbf{u}_s = 0$$
 in \mathcal{B}_t

or, equivalently,

div
$$\mathbf{u}_s(\mathbf{x}, t) = \frac{\dot{J}(s, t)}{J(s, t)}$$
 for $\mathbf{x} = \mathbf{X}(s, t)$

with $J=\det\mathbb{F}$ and thanks to $\rho_s(\mathbf{x},t)=\rho_{s_0}(\mathbf{s})/J(\mathbf{s},t)$

- ► Body motion $\mathbf{u}(\mathbf{x}, t) = \frac{\partial \mathbf{X}}{\partial t}(s, t)$ for $\mathbf{x} = \mathbf{X}(s, t)$
- Fluid velocity and pressure are extended into the solid domain

$$\mathbf{u} = \begin{cases} \mathbf{u}_f & \text{in } \Omega \setminus \mathcal{B}_t \\ \mathbf{u}_s & \text{in } \mathcal{B}_t \end{cases} \qquad p = \begin{cases} p_f & \text{in } \Omega \setminus \mathcal{B}_t \\ p_s = \mathbf{0} & \text{in } \mathcal{B}_t \end{cases}$$

Pressure field has no physical meaning in the solid, it is imposed weakly to be zero.

Variational formulation

For almost every $t \in]0, T]$, find $(\mathbf{u}(t), p(t)) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$, $\mathbf{w}(t) \in H^1(\mathcal{B})^d$, and $\lambda(t) \in \Lambda$ such that it holds

$$\begin{split} \rho_{f}(\dot{\mathbf{u}}(t),\mathbf{v}) &+ a(\mathbf{u}(t),\mathbf{v}) - (\operatorname{div}\mathbf{v},\rho(t)) \\ &+ \mathbf{c}(\lambda(t),\mathbf{v}(\mathbf{X}(\cdot,t))) = (\mathbf{f}(t),\mathbf{v}) + (\boldsymbol{\tau}_{g}(t),\mathbf{v})_{\partial\Omega_{N}} \quad \forall \mathbf{v} \in H_{0}^{1}(\Omega)^{d} \\ &- (\operatorname{div}\mathbf{u}(t),q) + (J q(\mathbf{X}(\mathbf{s},t))\mathbb{F}^{-\top}, \nabla_{s} \dot{\mathbf{w}}(t))_{\mathcal{B}} \\ &- \frac{1}{\kappa} (J\rho(t),q)_{\mathcal{B}} = 0 \qquad \qquad \forall q \in L_{0}^{2}(\Omega) \\ &(\delta_{\rho} \ddot{\mathbf{w}}(t),\mathbf{z})_{\mathcal{B}} + (\mathbb{P}(t),\nabla_{s}\mathbf{z})_{\mathcal{B}} \\ &+ (J\rho(\mathbf{X}(\mathbf{s},t),t)\mathbb{F}^{-\top}, \nabla_{s}\mathbf{z})_{\mathcal{B}} - \mathbf{c}(\lambda(t),\mathbf{z}) = 0 \qquad \qquad \forall \mathbf{z} \in H^{1}(\mathcal{B})^{d} \\ &\mathbf{c}\left(\mu,\mathbf{u}(\mathbf{X}(\cdot,t),t) - \dot{\mathbf{w}}(t)\right) = 0 \qquad \qquad \forall \mu \in \mathbf{\Lambda} \\ &\mathbf{X}(\mathbf{s},t) = \mathbf{s} + \mathbf{w}(\mathbf{s},t) \quad \text{for } \mathbf{s} \in \mathcal{B} \\ &\mathbf{u}(0) = \mathbf{u}_{0} \quad \text{in } \Omega, \qquad \mathbf{X}(0) = \mathbf{X}_{0} \quad \text{in } \mathcal{B}. \end{split}$$

Properties of the solution

Proposition

Let $(\mathbf{u}, \mathbf{\textit{p}}, \mathbf{w}, \boldsymbol{\lambda})$ be a solution of the above problem. We have that

$$p(t) = 0 \text{ in } \mathcal{B}_t \text{ for } t \in]0, T]$$

(div \mathbf{u}, q) _{$\Omega \setminus \mathcal{B}_t$} = 0 $\forall q \in L^2(\Omega \setminus \mathcal{B}_t).$

Energy estimate

$$\begin{split} &\frac{1}{2} \frac{d}{dt} \| \rho^{1/2} \mathbf{u}(t) \|_{0,\Omega}^2 + \| \nu^{1/2} \, \nabla_{\text{sym}} \, \mathbf{u}(t) \|_{0,\Omega}^2 + \frac{d}{dt} \int_B W(\mathbb{F}(t)) \, d\mathbf{s} \\ & \leq C \left(\| \mathbf{f}(t) \|_{0,\Omega}^2 + \| \boldsymbol{\tau}_g(t) \|_{H^{-1/2}(\partial\Omega_N)} \right). \end{split}$$

where

$$\rho = \begin{cases} \rho_f & \text{in } \Omega_t^f \\ \rho_s(\mathbf{x}, t) & \text{in } \Omega_t^s \end{cases}, \qquad \nu = \begin{cases} \nu_f & \text{in } \Omega_t^f \\ \nu_s & \text{in } \Omega_t^s \end{cases}$$

Operator form of the stationary problem

<B.–Gastaldi–Heltai '18>

After some manipulations, the matrix form of the stationary problem is as follows

$$\begin{bmatrix} A & B^{\top} & 0 & C_1^{\top} \\ B & M_p & B_s^{\top} & 0 \\ 0 & B_s & A_s & C_2^{\top} \\ C_1 & 0 & C_2 & 0 \end{bmatrix} \begin{bmatrix} U \\ P \\ X \\ \Lambda \end{bmatrix} = \begin{bmatrix} F \\ 0 \\ G \\ D \end{bmatrix}$$

Preliminary numerical tests





Influhence of the Poisson ratio

Poisson ratio 0.1 Poisson ratio 0.2 Poisson ratio 0.3 Poisson ratio 0.4



- The use of the fictitious domain method with Lagrange multiplier can be successfully extended to FSI problems
- Resulting semi-implicit scheme is unconditionally stable in time
- Analysis of stationary problem provides optimal error estimates
- Compressible solids can be studied with analogous strategy

THANK YOU