

Modelling the 1D piston problem as interconnected port-Hamiltonian systems

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1 Introduction

- The 1D piston problem
- Physics
- Port-Hamiltonian systems

2 Modelling the 1D piston

- Kinetic energy
- Internal energy
- One sub-system
- The 1D piston problem

3 Conclusion

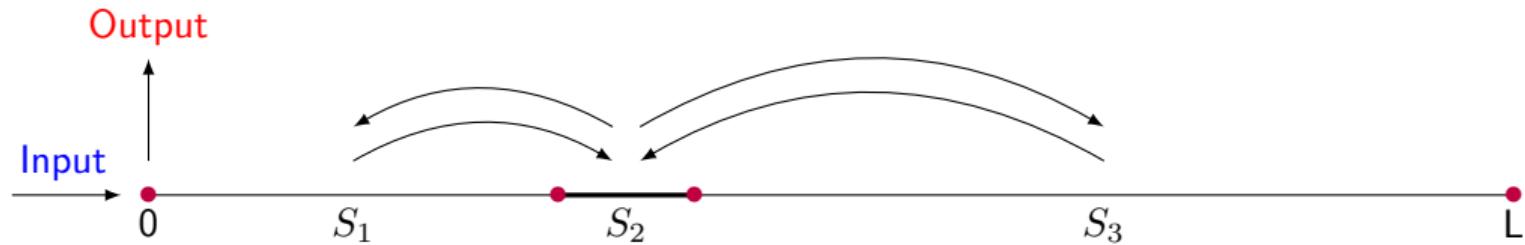
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The 1D piston problem

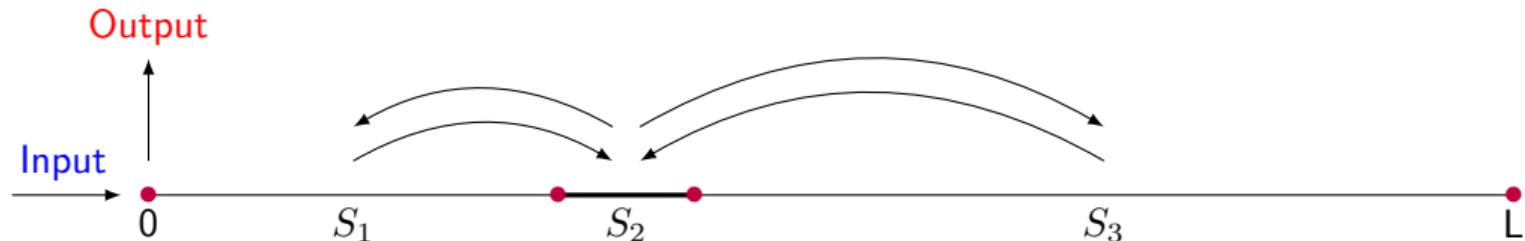


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S_2 : inert rigid body;

Arrows: interactions.

The 1D piston problem



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Notations:

ρ : mass density;

v : particle velocity;

$p := \rho v$: linear momentum;

σ : stress tensor;

u : internal energy density;

J_q : heat flux;

s : entropy density;

T : local temperature;

$\beta := \frac{1}{T}$: reciprocal temperature;

π : local pressure;

V : volume (length);

$J_s := \frac{1}{T} J_q$: entropy flux;

$$\Sigma := \frac{1}{T} (\sigma \partial_x v - J_s \partial_x T + \pi \frac{d}{dt} V) : \text{irreversible entropy production.}$$

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Axiomatics:

- Conservation of mass: $\partial_t \rho = -\partial_x(\rho v);$
- Conservation of linear momentum: $\partial_t p = -\partial_x(pv) + \partial_x(\sigma);$
- Conservation of internal energy: $\partial_t(\bar{u}) = -\partial_x(\bar{u}v) + \sigma \partial_x(v) - \partial_x(J_q), \quad \bar{u} := \rho u;$
- Gibb's formula: $d\bar{u} = T d\bar{s} - \pi dV + \sum_i \mu_i dn_i, \quad \bar{s} := \rho s.$

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Context & comportemental laws (equations of state):

- 1D domain: $V := (a, b);$
- No chemical reactions is to be found in the system (inert media): $\mu_i \equiv 0;$
- Dulong-Petit model: $u = C_v T, \quad C_v$ isochoric heat capacity.
- Fourier's law for heat conduction: $J_q = -k \nabla(T);$
- For fluids S_1, S_3 , stress tensors are of the form: $\nu \partial_x v - \pi;$
- Ideal gas law: $\pi V = n R T$, where n is the amount of substance and R the universal gas constant;
- For the rigid S_2 , the stress tensor is: $\sigma \equiv 0$ (Hooke's law with null elasticity modulus).

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- The **resistive/dissipative operator** R (linear and *positive*);

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$$\begin{cases} \partial_t \alpha(t) = (J - R) e_\alpha(t) + B u(t), \\ y(t) = B^* e_\alpha(t). \end{cases}$$

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Lossy Power Balance: $\frac{d}{dt} \mathcal{H}(\alpha(t)) = - \langle R e_\alpha(t), e_\alpha(t) \rangle_J + \langle u(t), y(t) \rangle_B \leq \langle u(t), y(t) \rangle_B.$

/!\ Although **the underlying geometry** is well-determined with the above equation,
constitutive relations between α and e_α are also needed to solve the system!

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- The **Bond space** $\mathcal{B} := \mathcal{F} \times \mathcal{E}$, with symmetrized bilinear product:

$$\left[\begin{pmatrix} \mathbf{f}^1 \\ \mathbf{e}^1 \end{pmatrix}, \begin{pmatrix} \mathbf{f}^2 \\ \mathbf{e}^2 \end{pmatrix} \right]_{\mathcal{B}} := \langle \mathbf{f}^1, \mathbf{e}^2 \rangle_{\mathcal{F}, \mathcal{E}} + \langle \mathbf{f}^2, \mathbf{e}^1 \rangle_{\mathcal{F}, \mathcal{E}};$$

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Theorem

If $\mathcal{J} \in \mathcal{L}(\mathcal{E}_1, \mathcal{F})$ is closed, densely defined and: $\langle \mathcal{J}\mathbf{e}^1, \mathbf{e}^2 \rangle_{\mathcal{F}, \mathcal{E}} = -\langle \mathcal{J}\mathbf{e}^2, \mathbf{e}^1 \rangle_{\mathcal{F}, \mathcal{E}}$ for all $\mathbf{e}_1, \mathbf{e}_2 \in \mathcal{E}_1$, then $\mathcal{D} := \text{Graph}(\mathcal{J}) \subset \mathcal{B}$ is a **Dirac structure**, i.e. $\mathcal{D}^{[\perp]} = \mathcal{D}$ with:

$$\mathcal{D}^{[\perp]} := \left\{ \begin{pmatrix} \mathbf{f} \\ \mathbf{e} \end{pmatrix} \in \mathcal{B} \mid \left[\begin{pmatrix} \mathbf{f} \\ \mathbf{e} \end{pmatrix}, \begin{pmatrix} \tilde{\mathbf{f}} \\ \tilde{\mathbf{e}} \end{pmatrix} \right]_{\mathcal{B}} = 0, \quad \forall \begin{pmatrix} \tilde{\mathbf{f}} \\ \tilde{\mathbf{e}} \end{pmatrix} \in \mathcal{D} \right\}.$$

$$\langle \mathbf{f}(t), \mathbf{e}(t) \rangle_{\mathcal{F}, \mathcal{E}} = 0, \quad \forall (\mathbf{f}(t), \mathbf{e}(t)) \in \mathcal{D}, \quad \forall t \geq 0.$$

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Let $(\partial_t \alpha, \mathbf{f}_R, -\mathbf{y}, \mathbf{e}_\alpha, \mathbf{e}_R, \mathbf{u})^\top$ be in \mathcal{D} . Adding $\mathbf{e}_R = R\mathbf{f}_R$: **the lossy power balance is satisfied!**

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Flow/effort representation **generalizes** the above state representation with $J - R$, *and this allows an easy way to interconnect sub-systems, thanks to algebraic constraints aside from the structure!*

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Main result

- An **underlying Dirac structure** *containing* the **power balance** is constructed for both the **kinetic** and **internal energies** of S_1 , S_2 and S_3 .
- The **six** resulting systems are interconnected to obtain a direct modelling of the 1D piston problem as a port-Hamiltonian system with algebraic constraints.
- An interesting feature is that this modelling keeps the **geometric structure of conservation laws** apart from the comportemental laws: the **constitutive relations**.

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Kinetic energy as Hamiltonian: $\mathcal{H}_k(\textcolor{red}{p}, \rho) := \frac{1}{2} \int_{\textcolor{red}{a}(t)}^{\textcolor{red}{b}(t)} \frac{\textcolor{red}{p}^2(t, x)}{\rho(t, x)} dx$, with $\textcolor{red}{p}$ and ρ as energy variables.

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Power balance: From the transport theorem:

$$\frac{d}{dt} \mathcal{H}_k(p, \rho) = \underbrace{[\rho(t, x)v(t, x)]_{a(t)}^{b(t)}}_{\text{Injection-rejection}} - \underbrace{\left[\rho(t, x) \frac{d}{dt} x \right]_{a(t)}^{b(t)}}_{\text{Moving boundary}} + \underbrace{[v(t, x)\sigma(t, x)]_{a(t)}^{b(t)}}_{\text{Force applied}} - \underbrace{\int_{a(t)}^{b(t)} \partial_x v(t, x)\sigma(t, x)dx}_{\text{Loss in thermal domain}}.$$

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$$\mathbf{y}_r(t) := \gamma_0\left(-\frac{v^2(t, x)}{2}\right) = \left(-\frac{v^2(t, a(t))}{2}, -\frac{v^2(t, b(t))}{2}\right)^\top.$$

Flows and efforts:

$$\begin{aligned}\mathbf{f}_k &:= \left(\partial_t \mathbf{p}, \quad \partial_t \rho, \quad -\partial_x \mathbf{v}, \quad \partial_x \mathbf{v}, \quad \partial_x \left(\frac{\mathbf{v}^2}{2} \right), \quad -\mathbf{y}_\sigma, \quad -\mathbf{y}_r \right)^\top, \\ \mathbf{e}_k &:= \left(\mathbf{v}, \quad -\frac{\mathbf{v}^2}{2}, \quad p\mathbf{v}, \quad \sigma, \quad \rho\mathbf{v}, \quad \mathbf{u}_\sigma, \quad \mathbf{u}_r \right)^\top.\end{aligned}$$

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Extended structure operator:

$$\mathcal{J}_k := \begin{pmatrix} 0 & 0 & -\partial_x & \partial_x & 0 & \gamma_0^* & 0 \\ 0 & 0 & 0 & 0 & -\partial_x & 0 & \gamma_0^* \\ -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\ \partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\partial_x & 0 & 0 & 0 & 0 & 0 \\ -\gamma_0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\gamma_0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}, \quad \begin{aligned}\gamma_0^* &\in \mathcal{L}(\mathbb{R}^2, H^{-1}(\mathbf{a}, \mathbf{b})), \text{ adjoint of } \gamma_0, \\ H^{-1}(\mathbf{a}, \mathbf{b}) &\text{ dual of } H_0^1(\mathbf{a}, \mathbf{b}) := \ker(\gamma_0), \\ &\text{w.r.t. } L^2(\mathbf{a}, \mathbf{b}).\end{aligned}$$

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Theorem

Let $\mathcal{E}_1^k := (H^1(\mathbf{a}(t), \mathbf{b}(t)))^5 \times (\mathbb{R}^2)^2$,
 $\mathcal{E}^k := (L^2(\mathbf{a}(t), \mathbf{b}(t)))^5 \times (\mathbb{R}^2)^2$, $\mathcal{F}^k := (\mathcal{E}^k)' = (L^2(\mathbf{a}(t), \mathbf{b}(t)))^5 \times (\mathbb{R}^2)^2$, $\mathcal{B}^k := \mathcal{F}^k \times \mathcal{E}^k$,
then $\mathcal{D}_k := \text{Graph}(\mathcal{J}_k)$ is an **underlying Dirac structure** of \mathcal{H}_k on \mathcal{B}^k .

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Internal energy as Hamiltonian: $\mathcal{H}_u(\bar{s}, \rho) := \int_{\alpha(t)}^{\beta(t)} \bar{u}(\bar{s}(t, x)) dx$, with \bar{s} and ρ as energy variables.

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Co-energy variables: $e_{\bar{s}} := \delta_{\bar{s}} \mathcal{H}_u = T$, the *local temperature*,
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Power balance: From the transport theorem:

$$\frac{d}{dt} \mathcal{H}_u(\bar{s}, \rho) = \underbrace{\left[\bar{u}(t, x) \frac{d}{dt} x \right]_{\alpha(t)}^{\beta(t)}}_{\text{Moving boundary}} - \underbrace{[\bar{u}(t, x) v(t, x)]_{\alpha(t)}^{\beta(t)}}_{\text{Injection-rejection}} - \underbrace{[J_q(t, x)]_{\alpha(t)}^{\beta(t)}}_{\text{Heating-cooling}} + \underbrace{\int_{\alpha(t)}^{\beta(t)} \partial_x v(t, x) \sigma(t, x) dx}_{\text{Gain from kinetic domain}} .$$

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This rewrites:

$$\frac{d}{dt} \mathcal{H}_u(\bar{s}, \rho) = - \langle \tilde{\mathbf{u}}_r, \tilde{\mathbf{y}}_r \rangle_{\mathbb{R}^2} + \langle \mathbf{u}_s, \mathbf{y}_s \rangle_{\mathbb{R}^2} + \langle \partial_x v, \sigma \rangle_{L^2(\mathbf{a}(t), \mathbf{b}(t))} ,$$

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$$\mathbf{u}_s(t) := \gamma_0(\mathbf{T}(t, \mathbf{x})) = (\mathbf{T}(t, \mathbf{a}(t)), \quad \mathbf{T}(t, \mathbf{b}(t)))^\top , \quad \mathbf{y}_s(t) := (\mathbf{J}_s(t, \mathbf{a}(t)), \quad -\mathbf{J}_s(t, \mathbf{b}(t)))^\top ,$$

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$$\tilde{\mathbf{u}}_r(t) := (\rho(t, \mathbf{a}(t)) \mathbf{v}(t, \mathbf{a}(t)) - \rho(t, \mathbf{a}(t)) \frac{d}{dt} \mathbf{a}(t), \quad -\rho(t, \mathbf{b}(t)) \mathbf{v}(t, \mathbf{b}(t)) + \rho(t, \mathbf{b}(t)) \frac{d}{dt} \mathbf{b}(t))^\top = -\mathbf{u}_r(t) ,$$

$$\tilde{\mathbf{y}}_r(t) := \gamma_0(\mathbf{u}) = (\mathbf{u}(t, \mathbf{a}(t)), \quad \mathbf{u}(t, \mathbf{b}(t)))^\top .$$

Flows and efforts:

$$\begin{aligned}\mathbf{f}_k &:= (\partial_t \bar{s}, \quad \partial_t \rho, \quad -\partial_x T, \quad -\partial_x \bar{T}, \quad -T, \quad -\partial_x u, \quad \mathbf{u}_s, \quad -\tilde{\mathbf{y}}_r)^\top, \\ \mathbf{e}_k &:= (\quad T, \quad u, \quad \bar{s}v, \quad J_s, \quad \Sigma, \quad \rho v, \quad -\mathbf{y}_s, \quad \tilde{\mathbf{u}}_r)^\top.\end{aligned}$$

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Extended structure operator:

$$\mathcal{J}_u := \begin{pmatrix} 0 & 0 & -\partial_x & -\partial_x & I & 0 & -\gamma_0^* & 0 \\ 0 & 0 & 0 & 0 & 0 & -\partial_x & 0 & \gamma_0^* \\ -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -I & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\ \gamma_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\gamma_0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

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then $\mathcal{D}_u := \text{Graph}(\mathcal{J}_u)$ is an **underlying Dirac structure** of \mathcal{H}_u on $\mathcal{B}^u.$

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Interconnection on a sub-system: $\mathcal{H}_{S_i}(p, \bar{s}, \rho) := \mathcal{H}_k(p, \rho) + \mathcal{H}_u(\bar{s}, \rho)$ is the total energy in S_i .

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Power balance:

$$\frac{d}{dt} \mathcal{H}_{S_i}(p, \bar{s}, \rho) = \langle \mathbf{u}_\sigma, \mathbf{y}_\sigma \rangle_{\mathbb{R}^2} + \langle \mathbf{u}_r, \mathbf{y}_r - \tilde{\mathbf{y}}_r \rangle_{\mathbb{R}^2} + \langle \mathbf{u}_s, \mathbf{y}_s \rangle_{\mathbb{R}^2}, \quad \text{thanks to } \mathbf{u}_r = -\tilde{\mathbf{u}}_r.$$

The total energy of the closed system is conservative, as expected.

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The total energy of the closed system is conservative, as expected.

Remark: $\mathbf{y}_r - \tilde{\mathbf{y}}_r = \gamma_0 \left(\mathbf{u} + \frac{\mathbf{v}^2}{2} \right)$ is the Dirichlet trace of the total energy density.

One sub-system

Extended structure operator on a $(\mathbf{a}(t), \mathbf{b}(t))$, for each fixed $t \geq 0$:

$$\partial_t \rho = \partial_t \rho \text{ by Lagrange multiplier } \rightarrow$$

$$\begin{pmatrix}
 \partial_t p \\
 \partial_t \rho \\
 -\partial_x v \\
 \partial_x v \\
 \partial_x \left(\frac{v^2}{2}\right) \\
 -y_\sigma \\
 -y_r \\
 \partial_t s \\
 \partial_t \rho \\
 -\partial_x T \\
 -\partial_x T \\
 -T \\
 -\partial_x u \\
 u_s \\
 -\tilde{y}_r \\
 0 \\
 0 \\
 0
 \end{pmatrix} =
 \begin{pmatrix}
 0 & 0 & -\partial_x & \partial_x & 0 & \gamma_0^* & 0 \\
 0 & 0 & 0 & 0 & -\partial_x & 0 & \gamma_0^* \\
 -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\
 \partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -\partial_x & 0 & 0 & 0 & 0 & 0 \\
 -\gamma_0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -\gamma_0 & 0 & 0 & 0 & 0 & 0
 \end{pmatrix} \mathbf{0} \begin{pmatrix}
 0 & 0 & -\partial_x & -\partial_x & I & 0 & -\gamma_0^* & 0 \\
 0 & 0 & 0 & 0 & 0 & -\partial_x & 0 & \gamma_0^* \\
 -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
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 -I & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -\partial_x & 0 & 0 & 0 & 0 & 0 & 0 \\
 \gamma_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -\gamma_0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{pmatrix} \begin{pmatrix}
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 I_{L^2} & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{pmatrix} \begin{pmatrix}
 v \\
 -\frac{v^2}{2} \\
 pv \\
 \sigma \\
 \rho v \\
 u_\sigma \\
 u_r \\
 T \\
 u \\
 \bar{s}v \\
 J_s \\
 \Sigma \\
 \rho v \\
 -y_s \\
 \tilde{u}_r \\
 u + \frac{v^2}{2} \\
 \rho v = \rho v \\
 u_r = -\tilde{u}_r
 \end{pmatrix}$$

Remark: The Lagrange multiplier for $\partial_t \rho = \partial_t \rho$ is the total energy density $u + \frac{v^2}{2}$.

In orange: Sign errors in the proceeding.

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The 1D piston problem

Interconnection of S_1, S_2 , and S_3 on $(a_0, a_3) = (0, L)$:

Assuming no matter exchange between sub-systems, neither between S_3 and the environment, and:

- thermodynamical equilibrium: $J_{q,1}(t, \textcolor{red}{a}_1(t)) = -J_{q,2}(t, \textcolor{red}{a}_1(t)), \quad J_{q,2}(t, \textcolor{red}{a}_2(t)) = -J_{q,3}(t, \textcolor{red}{a}_2(t));$
- mechanical equilibrium: $\sigma_1(t, \textcolor{red}{a}_1(t)) = -\sigma_2(t, \textcolor{red}{a}_1(t)), \quad \sigma_2(t, \textcolor{red}{a}_2(t)) = -\sigma_3(t, \textcolor{red}{a}_2(t));$
- internal boundary velocities only driven by the matter:

$$\textcolor{red}{v}_1(t, \textcolor{red}{a}_1(t)) = \textcolor{red}{v}_2(t, \textcolor{red}{a}_1(t)) = \mathrm{d}_t \textcolor{red}{a}_1(t), \quad \textcolor{red}{v}_2(t, \textcolor{red}{a}_2(t)) = \textcolor{red}{v}_3(t, \textcolor{red}{a}_2(t)) = \mathrm{d}_t \textcolor{red}{a}_2(t).$$

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$$v_1(t, a_1(t)) = v_2(t, a_1(t)) = d_t a_1(t), \quad v_2(t, a_2(t)) = v_3(t, a_2(t)) = d_t a_2(t).$$

Power balance: $\mathcal{H}_{\text{Tot}} := \mathcal{H}_{S_1} + \mathcal{H}_{S_2} + \mathcal{H}_{S_3}.$

$$\frac{d}{dt} \mathcal{H}_{\text{Tot}} = \underbrace{\rho_1(t, 0) v_1(t, 0)}_{\text{Injection-rejection}} \left(\frac{v_1^2(t, 0)}{2} + u(t, 0) \right) - \underbrace{\sigma_1(t, 0) v_1(t, 0)}_{\text{Pressure}} - \underbrace{J_{q,1}(t, 0) + J_{q,3}(t, L)}_{\text{Heating-cooling}}.$$

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Extended structure operator:

It is constructed thanks to the above contextual assumptions by writing the interactions in terms of equalities between inputs \mathbf{u} and outputs \mathbf{y} .

The 1D piston problem

With the additional hypotheses (in order to close the system with constitutive relations):

- fluids S_1 and S_3 are ideal Newtonian gas:

$$\sigma_i = \nu_i \partial_x v_i - \frac{n_i R T_i}{V_i}, \quad i = 1, 2;$$

- solid S_2 is rigid:

$$\sigma_2 \equiv 0;$$

- the heat transferts follow Fourier's law:

$$J_{q,i} = -\lambda_i \partial_x T_i, \quad i = 1, 2, 3;$$

- the Dulong-Petit model is valid:

$$\bar{u}_i = C_{v,i} \rho_i T_i, \quad i = 1, 2, 3;$$

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- the Dulong-Petit model is valid:

$$\bar{u}_i = C_{v,i} \rho_i T_i, \quad i = 1, 2, 3;$$

$$\left\{ \begin{array}{ll} \partial_t \rho_1 = -\partial_x (\rho_1 v_1), & (0, a_1), \\ \partial_t \rho_1 v_1 = -\partial_x (\rho_1 v_1^2) + \partial_x \left(\nu_1 \partial_x (v_1) - \frac{n_1 R T_1}{a_1} \right), & (0, a_1), \\ C_{v,1} \partial_t (\rho_1 T_1) = -\partial_x (C_{v,1} \rho_1 T_1) + \left(\nu_1 \partial_x (v_1) - \frac{n_1 R T_1}{a_1} \right) \partial_x (v_1) + \partial_x (\lambda_1 \partial_x (T_1)), & (0, a_1), \\ \rho_2 \partial_t v_2 = -(v_2)_2 \partial_x (\rho_2), & (a_1, a_2), \\ C_{v,2} \rho_2 \partial_t (T_2) = -\partial_x (C_{v,2} \rho_2 T_2) + \partial_x (\lambda_2 \partial_x (T_2)), & (a_1, a_2), \\ \partial_t \rho_3 = -\partial_x (\rho_3 v_3), & (a_2, L), \\ \partial_t \rho_3 v_3 = -\partial_x (\rho_3 v_3^2) + \partial_x \left(\nu_3 \partial_x (v_3) - \frac{n_3 R T_3}{L-a_2} \right), & (a_2, L), \\ C_{v,3} \partial_t (\rho_3 T_3) = -\partial_x (C_{v,3} \rho_3 T_3) + \left(\nu_3 \partial_x (v_3) - \frac{n_3 R T_3}{L-a_2} \right) \partial_x (v_3) + \partial_x (\lambda_3 \partial_x (T_3)), & (a_2, L), \\ \oplus \text{ boundary conditions.} \end{array} \right.$$

Remark: n^1 is a part of the injection–rejection control as it modifies the amount of substance in S_1 !

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We propose a new approach for the modelling of the 1D piston problem, as interconnected port-Hamiltonian systems. This allows:

- **meaningful** physical quantities;
- the construction of an algebraic structure encoding the power balance: a **Dirac structure**;
- the **postponement** of equations of state (Fourier's law, Newtonian fluids, ideal gas, rigid solid, Dulong-Petit model) at the end of the process.

Further works:

- structure-preserving discretization taking advantage of the knowledge of the Dirac structure;
- 2D and 3D models, with chemical reactions.

Thank you for your attention!

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