

Structure-Preserving Discretization of a Coupled Heat-Wave System, as Interconnected Port-Hamiltonian Systems

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1 Introduction

- Main Objective
- Definitions and Notations

2 The simplified, linearised “fluid–structure” model (Zhang and Zuazua, 2007)

3 Partitioned Finite Element Method (PFEM)

4 Numerical simulations

5 Conclusion

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- Model “**energy**” **exchanges** between simpler open subsystems.
- The power balance is *encoded* in a **Stokes-Dirac structure**.

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- Port-Hamiltonian Systems (PHS):

- Model “energy” exchanges between simpler open subsystems.
- The power balance is encoded in a Stokes-Dirac structure.

- Partitioned Finite Element Method (PFEM):

- It translates the Stokes-Dirac structure into a Dirac structure.
- The discrete Hamiltonian satisfies the “discrete” power balance.

A Partitioned Finite Element Method for Power-Preserving Discretization of Open Systems of Conservation Laws

Cardoso-Ribeiro F.L., Matignon D. and Lefèvre L.

IMA Journal of Mathematical Control and Information, 38(2):493–533, (2020)

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~~~ the variational derivative of  $\mathcal{H}$  w.r.t  $\vec{\alpha}$ ;
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- The **input**  $u$  and the **collocated output**  $y$  (boundary scalar fields).

# Linear Port-Hamiltonian Systems (PHS)

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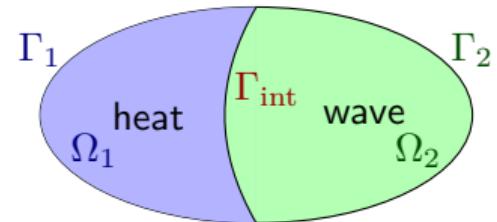
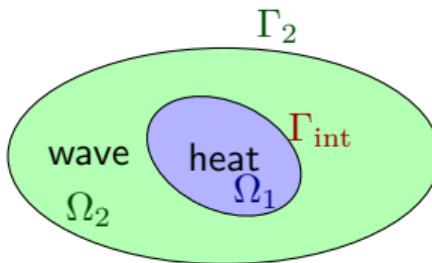
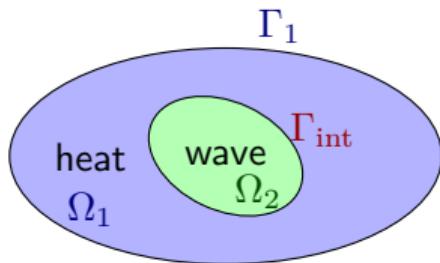
$$\begin{bmatrix} Q^{-1} & 0 & 0 \\ 0 & S^{-1} & 0 \\ 0 & 0 & I \end{bmatrix} \begin{bmatrix} \partial_t \vec{e}_{\vec{\alpha}}(t) \\ \vec{e}_R(t) \\ -y(t) \end{bmatrix} = \begin{bmatrix} J & -G & B \\ G^* & 0 & 0 \\ -B^* & 0 & 0 \end{bmatrix} \begin{bmatrix} \vec{\alpha}(t) \\ \vec{e}_R(t) \\ u(t) \end{bmatrix}.$$

Lossy Power Balance

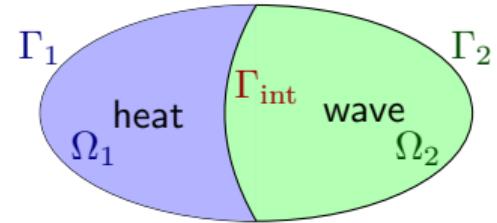
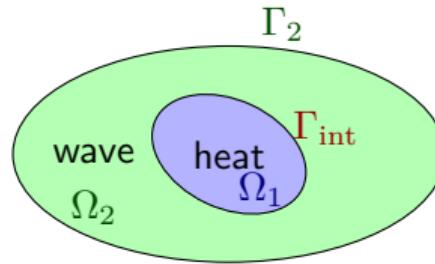
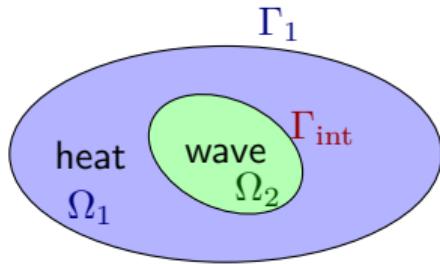
$$\frac{d}{dt} \mathcal{H}(\vec{\alpha}(t)) = - \langle RQ \vec{\alpha}(t), Q \vec{\alpha}(t) \rangle_J + \langle u(t), y(t) \rangle_B \leq \langle u(t), y(t) \rangle_B.$$

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System and configurations



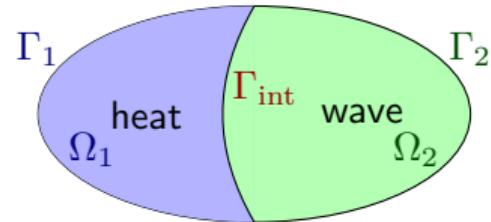
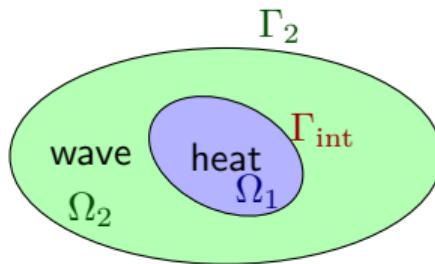
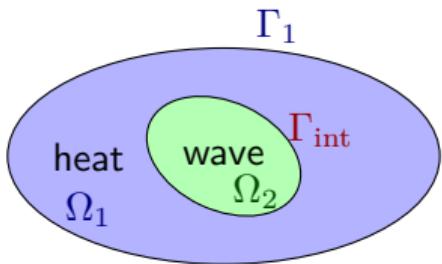
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$$\begin{cases} \partial_t T(t, \vec{x}) - \Delta T(t, \vec{x}) &= 0, & \vec{x} \in \Omega_1, \\ T(t, \vec{x}) &= 0, & \vec{x} \in \Gamma_1, \end{cases}$$

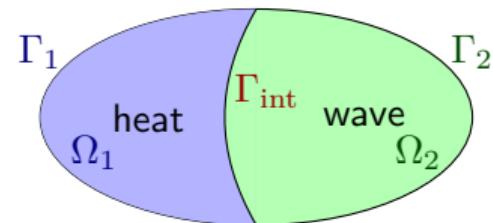
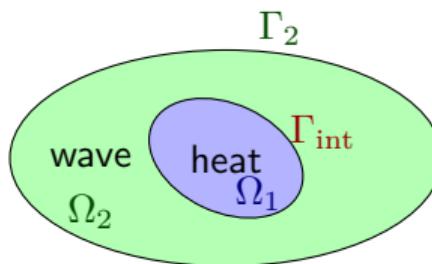
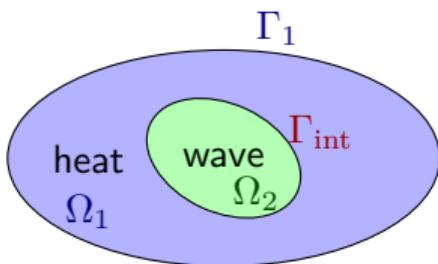
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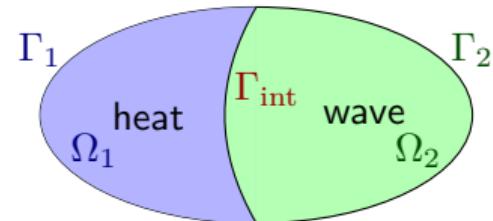
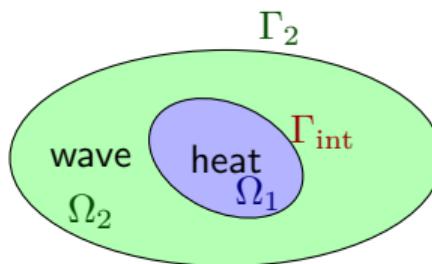
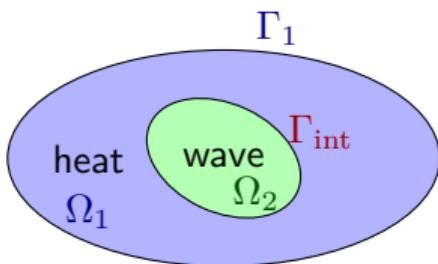


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$$\begin{cases} T(t, \vec{x}) = \partial_t w(t, \vec{x}), & \vec{x} \in \Gamma_{\text{int}}, \\ \partial_{\vec{n}_1} T(t, \vec{x}) = -\partial_{\vec{n}_2} w(t, \vec{x}), & \vec{x} \in \Gamma_{\text{int}}, \end{cases}$$

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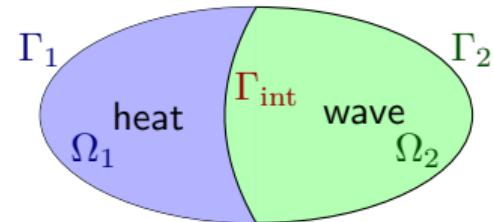
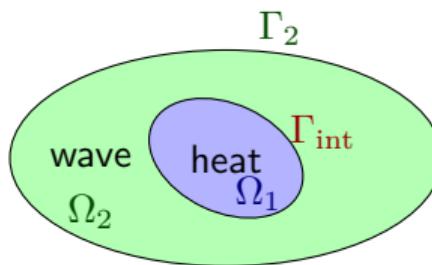
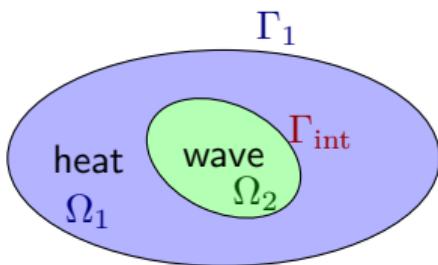
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Geometric Control Condition (GCC):

All characteristics of the wave equation must encounter Ω_1 in finite time.

Long-time behavior of a coupled heat-wave system arising in fluid-structure interaction

Zhang X. and Zuazua E.

Archive for Rational Mechanics and Analysis, 184(1):49–120, (2007)

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Remark

In our numerical simulations, the initial data are such that the constant solution is the null solution.

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Hamiltonian: $\mathcal{H}_T(T) := \frac{1}{2} \int_{\Omega_1} |T(t, \vec{x})|^2 d\vec{x}.$

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Lossy Power Balance

$$\frac{d}{dt} \mathcal{H}_T = - \int_{\Omega_1} \|J_Q\|^2 + \langle \mathbf{u}_1, \mathbf{y}_1 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})}.$$

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Lossless Power Balance

$$\frac{d}{dt} \mathcal{H}_w = \langle \mathbf{y}_2, \mathbf{u}_2 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})}.$$

Coupling: transmission condition

Gyrator interconnection on Γ_{int} :

$$\mathbf{u}_1(t, \vec{x}) = -\mathbf{y}_2(t, \vec{x}), \quad \mathbf{u}_2(t, \vec{x}) = \mathbf{y}_1(t, \vec{x}), \quad \forall t > 0, \vec{x} \in \Gamma_{\text{int}}.$$

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The **total Hamiltonian** of the coupled Heat-Wave system is given by:

$$\mathcal{H}(T, \partial_t w, \nabla w) := \underbrace{\frac{1}{2} \int_{\Omega_1} |T(t, \vec{x})|^2 d\vec{x}}_{\mathcal{H}_T} + \underbrace{\frac{1}{2} \int_{\Omega_2} |\partial_t w(t, \vec{x})|^2 + \|\nabla w(t, \vec{x})\|^2 d\vec{x}}_{\mathcal{H}_w}.$$

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Dissipative Power Balance

$$\begin{aligned}\frac{d}{dt} \mathcal{H} &= \frac{d}{dt} \mathcal{H}_T + \frac{d}{dt} \mathcal{H}_w \\ &= - \int_{\Omega_1} |J_Q|^2 + \langle \mathbf{u}_1, \mathbf{y}_1 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})} + \langle \mathbf{y}_2, \mathbf{u}_2 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})} \\ &= - \int_{\Omega_1} |J_Q|^2 - \langle \mathbf{y}_2, \mathbf{y}_1 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})} + \langle \mathbf{y}_2, \mathbf{y}_1 \rangle_{H^{-\frac{1}{2}}(\Gamma_{\text{int}}), H^{\frac{1}{2}}(\Gamma_{\text{int}})} \\ &= - \int_{\Omega_1} |J_Q|^2.\end{aligned}$$

- 1 Introduction
- 2 The simplified, linearised “fluid–structure” model (Zhang and Zuazua, 2007)
- 3 Partitioned Finite Element Method (PFEM)
- 4 Numerical simulations
- 5 Conclusion

3 steps: Weak formulation – Stokes identity – FEM

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Weak formulation:

For all test functions v_T , \vec{v}_Q on Ω_1 , v_w , \vec{v}_w on Ω_2 and v_∂ on Γ_{int} :

Heat:
$$\begin{cases} \langle \partial_t T, v_T \rangle_{L^2(\Omega_1)} = \langle -\operatorname{div}(J_Q), v_T \rangle_{L^2(\Omega_1)}, \\ \langle J_Q, \vec{v}_Q \rangle_{\mathbf{L}^2(\Omega_1)} = \langle -\nabla T, \vec{v}_Q \rangle_{\mathbf{L}^2(\Omega_1)}, \\ \langle v_\partial, \mathbf{y}_1 \rangle_{\Gamma_{\text{int}}} = \langle v_\partial, T \rangle_{\Gamma_{\text{int}}}, \end{cases}$$

3 steps: Weak formulation – Stokes identity – FEM

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Wave:
$$\left\{ \begin{array}{l} \langle \partial_t(\partial_t w), v_w \rangle_{L^2(\Omega_2)} = \langle \operatorname{div}(\nabla w), v_w \rangle_{L^2(\Omega_2)}, \\ \langle \partial_t(\nabla w), \vec{v}_w \rangle_{\mathbf{L}^2(\Omega_2)} = \langle \nabla \partial_t w, \vec{v}_w \rangle_{\mathbf{L}^2(\Omega_2)}, \\ \langle \mathbf{y}_2, v_\partial \rangle_{\Gamma_{\text{int}}} = \langle \nabla w \cdot \mathbf{n}_2, v_\partial \rangle_{\Gamma_{\text{int}}}, \end{array} \right.$$

3 steps: Weak formulation – Stokes identity – FEM

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For all test functions v_T , \vec{v}_Q on Ω_1 , v_w , \vec{v}_w on Ω_2 and v_∂ on Γ_{int} :

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Stokes (Green) identity:

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Partitioned Finite Element Method (PFEM)

Projection on finite element basis: $(\xi_k^{\text{int}})_{1 \leq k \leq N_{\Gamma_{\text{int}}}}$ for \mathbf{u}_1 & \mathbf{u}_2 & \mathbf{y}_1 & \mathbf{y}_2 and

$$\begin{array}{llllll} (\varphi_j^1)_{1 \leq j \leq N_T} & (\overrightarrow{\psi}_i^1)_{1 \leq i \leq N_Q} & (\xi_k^1)_{1 \leq k \leq N_{\Gamma_1}} & (\varphi_j^2)_{1 \leq j \leq N_p} & (\overrightarrow{\psi}_i^2)_{1 \leq i \leq N_q} & (\xi_k^2)_{1 \leq k \leq N_{\Gamma_2}} \\ T & J_Q & \mathbf{0} \text{ & } \mathbf{y}_T & \partial_t w & \nabla w & \mathbf{0} \text{ & } \mathbf{y}_w \end{array}$$

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T J_Q $\mathbf{0}$ & \mathbf{y}_T $\partial_t w$ ∇w $\mathbf{0}$ & \mathbf{y}_w

Heat:

$$\begin{bmatrix} \mathbf{M}_1 & 0 & 0 & 0 \\ 0 & \vec{\mathbf{M}}_1 & 0 & 0 \\ 0 & 0 & \mathbf{M}_{bnd,1} & 0 \\ 0 & 0 & 0 & \mathbf{M}_{\text{int}} \end{bmatrix} \begin{pmatrix} \frac{d}{dt} T \\ J_Q \\ \mathbf{0} \\ -\mathbf{y}_1 \end{pmatrix} = \begin{bmatrix} 0 & \mathbf{D}_1 & \mathbf{B}_1 & \mathbf{B}_{1,\text{int}} \\ -\mathbf{D}_1^\top & 0 & 0 & 0 \\ -\mathbf{B}_1^\top & 0 & 0 & 0 \\ -\mathbf{B}_{1,\text{int}}^\top & 0 & 0 & 0 \end{bmatrix} \begin{pmatrix} T \\ J_Q \\ \mathbf{y}_T \\ \mathbf{u}_1 \end{pmatrix},$$

$$(\mathbf{D}_1)_{j,i} = \int_{\Omega_1} \vec{\psi}_i^1 \cdot \nabla \varphi_j^1 \in \mathbb{R}^{N_T \times N_Q}, \quad (\mathbf{B}_1)_{j,k} = - \int_{\Gamma_1} \xi_k^1 \gamma_0(\varphi_j^1) \in \mathbb{R}^{N_T \times N_{\Gamma_1}}, \quad \mathbf{B}_{1,int} \in \mathbb{R}^{N_T \times N_{\Gamma_{\text{int}}}}.$$

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Wave:
$$\begin{bmatrix} \mathbf{M}_2 & 0 & 0 & 0 \\ 0 & \vec{\mathbf{M}}_2 & 0 & 0 \\ 0 & 0 & \mathbf{M}_{bnd,2} & 0 \\ 0 & 0 & 0 & \mathbf{M}_{\text{int}} \end{bmatrix} \begin{pmatrix} \frac{d}{dt} \partial_t w \\ \frac{d}{dt} \nabla w \\ -\underline{\mathbf{y}}_w \\ -\underline{\mathbf{y}}_2 \end{pmatrix} = \begin{bmatrix} 0 & \mathbf{D}_2 & 0 & 0 \\ -\mathbf{D}_2^\top & 0 & \mathbf{B}_2 & \mathbf{B}_{2,\text{int}} \\ 0 & -\mathbf{B}_2^\top & 0 & 0 \\ 0 & -\mathbf{B}_{2,\text{int}}^\top & 0 & 0 \end{bmatrix} \begin{pmatrix} \partial_t w \\ \nabla w \\ 0 \\ \underline{\mathbf{u}}_2 \end{pmatrix},$$

$$(\mathbf{D}_2)_{j,i} = \int_{\Omega_2} \operatorname{div}(\vec{\psi}_i^2) \varphi_j^2 \in \mathbb{R}^{N_p \times N_q}, \quad (\mathbf{B}_2)_{j,k} = \int_{\Gamma_2} \xi_k^2 \vec{\psi}_j^2 \cdot \mathbf{n}_2 \in \mathbb{R}^{N_q \times N_{\Gamma_2}}, \quad \mathbf{B}_{2,int} \in \mathbb{R}^{N_q \times N_{\Gamma_{\text{int}}}}.$$

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T J_Q 0 & \mathbf{y}_T $\partial_t w$ ∇w 0 & \mathbf{y}_w

Heat:
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$$(\mathbf{D}_1)_{j,i} = \int_{\Omega_1} \vec{\psi}_i^1 \cdot \nabla \varphi_j^1 \in \mathbb{R}^{N_T \times N_Q}, \quad (\mathbf{B}_1)_{j,k} = - \int_{\Gamma_1} \xi_k^1 \gamma_0(\varphi_j^1) \in \mathbb{R}^{N_T \times N_{\Gamma_1}}, \quad \mathbf{B}_{1,int} \in \mathbb{R}^{N_T \times N_{\Gamma_{\text{int}}}}.$$

Wave:
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Gyrorator:
$$\mathbf{M}_{\text{int}} \underline{\mathbf{u}}_1 = -\mathbf{M}_{\text{int}} \underline{\mathbf{y}}_2, \quad \mathbf{M}_{\text{int}} \underline{\mathbf{u}}_2 = \mathbf{M}_{\text{int}} \underline{\mathbf{y}}_1.$$

Let $\mathbf{C} := \mathbf{B}_{1,\text{int}} \mathbf{M}_{\text{int}}^{-1} \mathbf{B}_{2,\text{int}}^\top$ the **gyrator interconnection** matrix.

$$\text{Diag} \begin{bmatrix} \mathbf{M}_1 \\ \overrightarrow{\mathbf{M}}_1 \\ \mathbf{M}_2 \\ \overrightarrow{\mathbf{M}}_2 \\ \mathbf{M}_{bnd,1} \\ \mathbf{M}_{bnd,2} \end{bmatrix} \begin{pmatrix} \frac{d}{dt} \mathbf{T} \\ \mathbf{J}_Q \\ \frac{d}{dt} \frac{\partial_t w}{\nabla w} \\ \frac{d}{dt} \frac{\nabla w}{\nabla w} \\ \underline{\mathbf{0}} \\ -\underline{\mathbf{y}}_w \end{pmatrix} = \begin{bmatrix} 0 & \mathbf{D}_1 & 0 & -\mathbf{C} & \mathbf{B}_1 & 0 \\ -\mathbf{D}_1^\top & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \mathbf{D}_2 & 0 & 0 \\ \mathbf{C}^\top & 0 & -\mathbf{D}_2^\top & 0 & 0 & \mathbf{B}_2 \\ -\mathbf{B}_1^\top & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -\mathbf{B}_2^\top & 0 & 0 \end{bmatrix} \begin{pmatrix} \mathbf{T} \\ \mathbf{J}_Q \\ \frac{\partial_t w}{\nabla w} \\ \underline{\mathbf{y}}_T \\ \underline{\mathbf{0}} \end{pmatrix}$$

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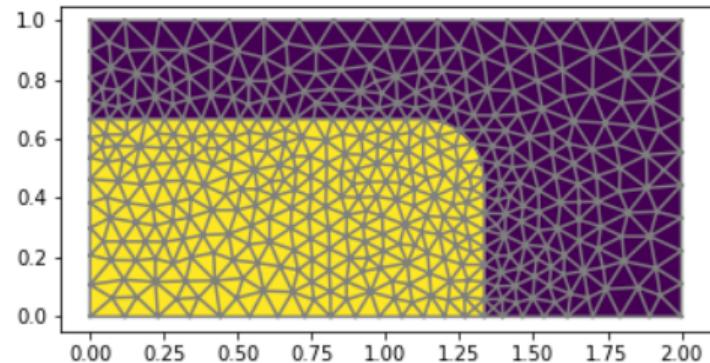
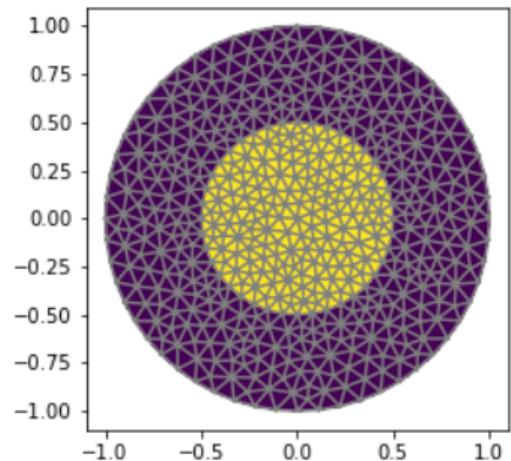
$$\text{Diag} \begin{bmatrix} \mathbf{M}_1 \\ \overrightarrow{\mathbf{M}}_1 \\ \mathbf{M}_2 \\ \overrightarrow{\mathbf{M}}_2 \\ \mathbf{M}_{bnd,1} \\ \mathbf{M}_{bnd,2} \end{bmatrix} \begin{pmatrix} \frac{d}{dt} \underline{T} \\ \underline{J}_Q \\ \frac{d}{dt} \underline{\partial_t w} \\ \frac{d}{dt} \underline{\nabla w} \\ \underline{0} \\ -\underline{\mathbf{y}}_w \end{pmatrix} = \begin{bmatrix} 0 & \mathbf{D}_1 & 0 & -\mathcal{C} & \mathbf{B}_1 & 0 \\ -\mathbf{D}_1^\top & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \mathbf{D}_2 & 0 & 0 \\ \mathcal{C}^\top & 0 & -\mathbf{D}_2^\top & 0 & 0 & \mathbf{B}_2 \\ -\mathbf{B}_1^\top & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -\mathbf{B}_2^\top & 0 & 0 \end{bmatrix} \begin{pmatrix} \underline{T} \\ \underline{J}_Q \\ \underline{\partial_t w} \\ \underline{\nabla w} \\ \underline{\mathbf{y}}_T \\ \underline{0} \end{pmatrix}$$

Discrete Lossy Power Balance

The discrete Hamiltonian \mathcal{H}^d is defined as the continuous Hamiltonian \mathcal{H} evaluated in the *approximated solution*.

$$\frac{d}{dt} \mathcal{H}^d(\underline{T}, \underline{\partial_t w}, \underline{\nabla w}) = -\underline{J}_Q^\top \overrightarrow{\mathbf{M}}_1 \underline{J}_Q.$$

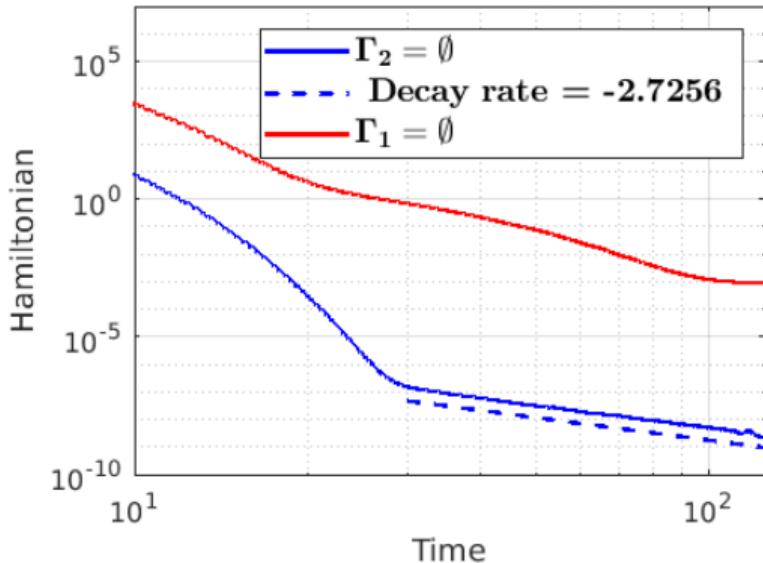
- 1 Introduction
- 2 The simplified, linearised “fluid–structure” model (Zhang and Zuazua, 2007)
- 3 Partitioned Finite Element Method (PFEM)
- 4 Numerical simulations
- 5 Conclusion



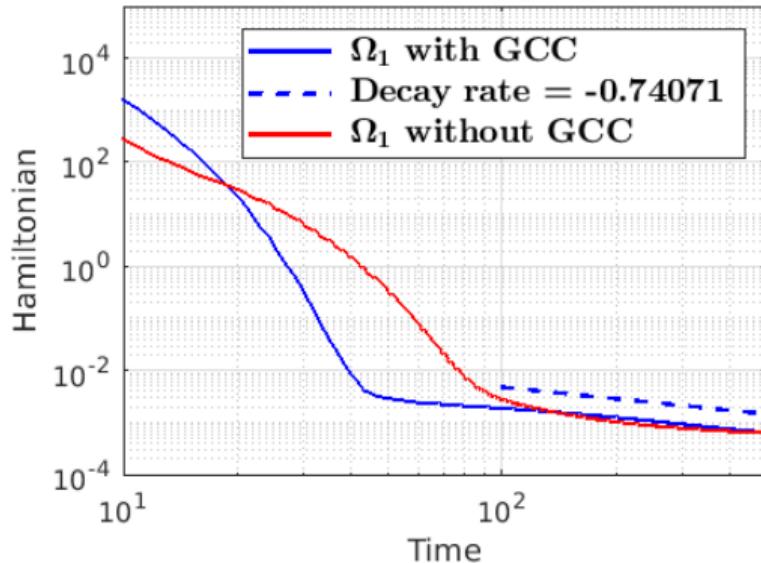
Switching Ω_1 and Ω_2 , **four cases** are covered.

Hamiltonian decays

Hamiltonian vs time (log-log), Circles



Hamiltonian vs time (log-log), L-shape



GCC holds, $\Gamma_1 \neq \emptyset$ and $\Gamma_2 = \emptyset$

GCC fails, $\Gamma_1 = \emptyset$ and $\Gamma_2 \neq \emptyset$

GCC holds, $\Gamma_1 \neq \emptyset$ and $\Gamma_2 \neq \emptyset$

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To sum up:

A numerical validation of the interest of PHS has been performed:

- The long-time behaviour is as expected at the discrete level;
- The simulation process is intrinsically object oriented.

To go further:

- Choice for the **finite elements families**?
- **Symplectic** time scheme?  **DAE!!!**
- Structure-preserving **model reduction**?

- A Partitioned Finite Element Method for Power-Preserving Discretization of Open Systems of Conservation Laws
Cardoso-Ribeiro F.L., Matignon D. and Lefèvre L.
IMA Journal of Mathematical Control and Information, 38(2):493–533, (2020)
- Numerical Approximation of Port-Hamiltonian Systems for Hyperbolic or Parabolic PDEs with Boundary Control
Brugnoli A., Haine G., Serhani A. and Vasseur X.
Journal of Applied Mathematics and Physics, 9(6):1278–1321 (2021)
- Long-time behavior of a coupled heat-wave system arising in fluid-structure interaction
Zhang X. and Zuazua E.
Archive for Rational Mechanics and Analysis, 184(1):49–120, (2007)

Thank you for your attention!

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