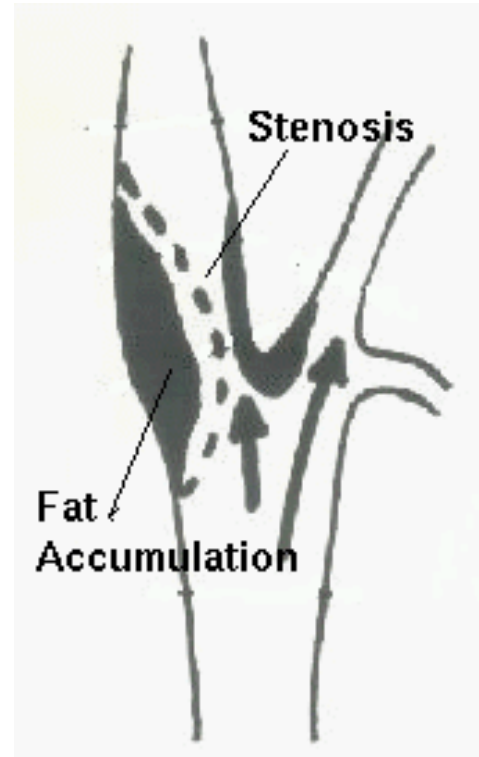
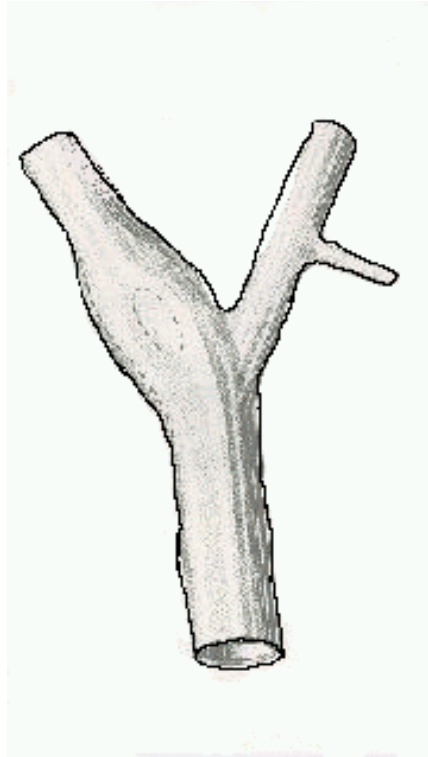


Méthode de quasi-Newton en interaction fluide-structure

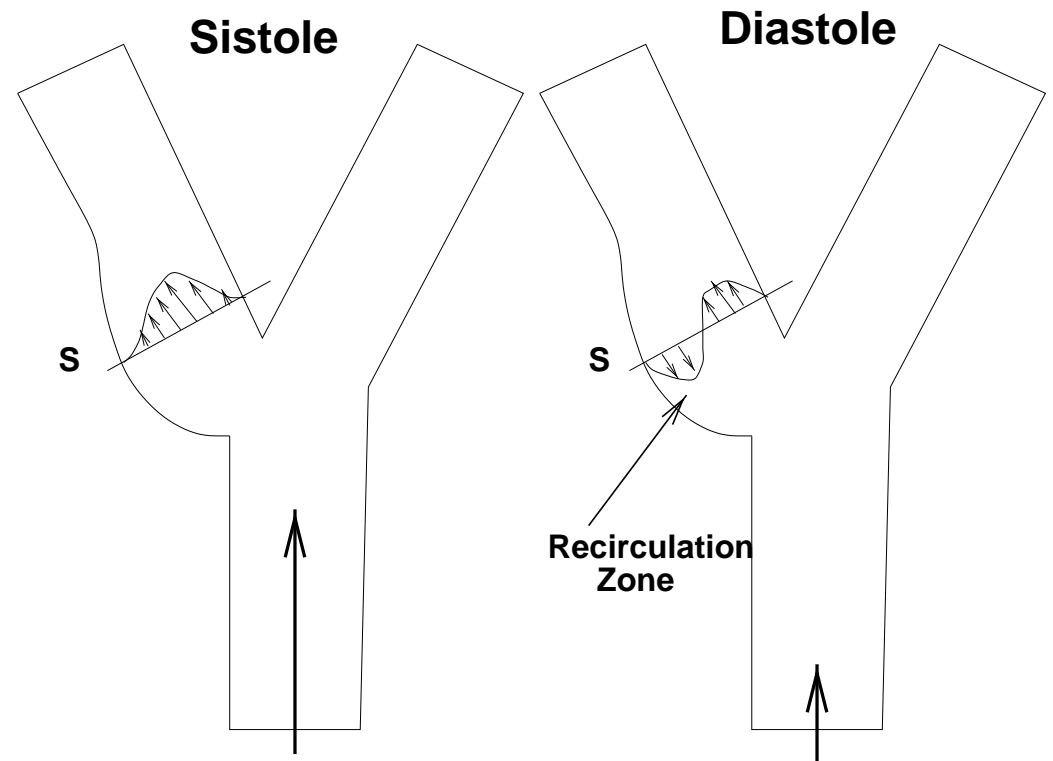
J.-F. Gerbeau & M. Vidrascu

Motivations médicales

Athérosclérose :



La formation des plaques est liée, entre autre, la **dynamique** du sang et aux **contraintes** exercées sur la paroi.

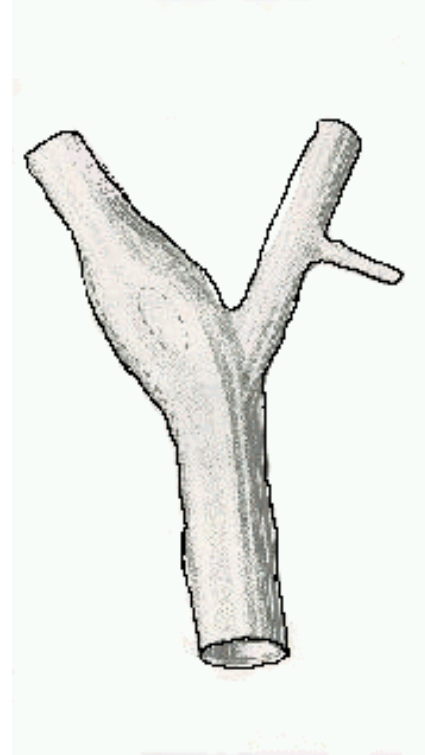


Ce que pourrait permettre la simulation :

- mieux comprendre le phénomène
- prévoir les conséquences d'opérations chirurgicales
- améliorer les prothèses

1. Problem statement

Purpose : simulate the mechanical interaction between the wall and the blood in a portion of large vessels



1.1. General equations Fluid models :

Navier-Stokes 2D or 3D (\mathbf{u}, p) in Arbitrary Lagrange Euler formulation (\mathbf{w})

Structure models :

- Structure 1D ($\mathbf{d} = d_r \mathbf{e}_r$) : cylindrical geometry, linear elasticity

$$\rho_w h \frac{\partial^2 d_r}{\partial t^2} - kGh \frac{\partial^2 d_r}{\partial z^2} + \frac{Eh}{1 - \nu^2} \frac{d_r}{R_0^2} - \gamma \frac{\partial^3 d_r}{\partial z^2 \partial t} = \mathbf{f}_\Sigma$$

- Structure 2D (\mathbf{d}). Shell model in large displacements (MITC)

Coupling Fluid-Structure interface Σ_t (reference configuration $\hat{\Sigma}$) :

$$\mathbf{u}|_{\Sigma_t} = \frac{\partial \mathbf{d}}{\partial t}|_{\hat{\Sigma}}$$

$$\langle \mathbf{f}_\Sigma, \boldsymbol{\varphi} \rangle = \int_{\Sigma_t} (p\mathbf{n} - 2\mu\boldsymbol{\epsilon}(\mathbf{u}) \cdot \mathbf{n}) \cdot \boldsymbol{\varphi} \, d\sigma$$

1.2. Variational formulation

Let \hat{v} and φ test functions independent of t on $\hat{\Omega}$, with $v = 0$ on Σ_t .

$$\begin{aligned} & \frac{d}{dt} \int_{\Omega_F(t)} \rho_F \mathbf{u} \cdot \mathbf{v} \, dx + \int_{\Omega_F(t)} \rho_F (\mathbf{u} - \mathbf{w}) \cdot \nabla \mathbf{u} \cdot \mathbf{v} \, dx \\ & - \int_{\Omega_F(t)} \rho_F \mathbf{u} \cdot \mathbf{v} \operatorname{div} \mathbf{w} \, dx - \int_{\Omega_F(t)} p \operatorname{div} \mathbf{v} \, dx + \int_{\Omega_F(t)} 2\mu \epsilon(\mathbf{u}) \cdot \epsilon(\mathbf{v}) \, dx = 0 \\ & \int_{\Omega_F(t)} q \operatorname{div} \mathbf{u} \, dx = 0 \\ & \int_{\Omega_F(t)} \nabla \mathbf{w} \cdot \nabla \mathbf{v} \, dx = 0 \\ & \int_{\hat{\Omega}_S} \rho_S \frac{\partial^2 \mathbf{d}}{\partial t^2} \cdot \varphi \, d\hat{x} + a(\mathbf{d}, \varphi) = \langle \mathbf{f}_{\Sigma_t}, \varphi \rangle \end{aligned}$$

1.3. Time discretization. Fluid. (implicit Euler)

$$\begin{aligned}
 & \frac{1}{\delta t} \int_{\Omega_F^{n+1}} \rho_F \mathbf{u}^{n+1} \cdot \mathbf{v} + \int_{\Omega_F^{n+1}} \rho_F (\mathbf{u}^{n+1} - \mathbf{w}^{n+1}) \cdot \nabla \mathbf{u}^{n+1} \cdot \mathbf{v} - \\
 & \int_{\Omega_F^{n+1}} \rho_F \mathbf{u}^{n+1} \cdot \mathbf{v} \operatorname{div} \mathbf{w}^{n+1} - \int_{\Omega_F^{n+1}} p \operatorname{div} \mathbf{v} + \int_{\Omega_F^{n+1}} 2\mu \epsilon(\mathbf{u}^{n+1}) \cdot \epsilon(\mathbf{v}) = \frac{1}{\delta t} \int_{\Omega_F^n} \rho_F \mathbf{u}^n \cdot \mathbf{v} \\
 & \int_{\Omega_F^{n+1}} q \operatorname{div} \mathbf{u}^{n+1} = 0 \\
 & \mathbf{u}^{n+1}|_{\Sigma^{n+1}} = \frac{\mathbf{d}^{n+1} - \mathbf{d}^n}{\delta t} \\
 & \int_{\Omega^{n+1}} \nabla \mathbf{w}^{n+1} \cdot \nabla \mathbf{v} = 0 \\
 & \mathbf{w}^{n+1}|_{\Sigma^{n+1}} = \mathbf{u}^{n+1}|_{\Sigma^{n+1}}
 \end{aligned}$$

$$\boxed{\mathbf{f}_{\Sigma^{n+1}} = \mathcal{F}(\mathbf{d}^{n+1})}$$

1.4. Time discretization. Structure. (mid-point)

$$\int_{\hat{\Omega}_S} \rho_S \frac{\mathbf{v}_S^{n+1} - \mathbf{v}_S^n}{\delta t} \cdot \boldsymbol{\varphi} \, d\hat{x} + \frac{1}{2} a(\mathbf{d}^n, \boldsymbol{\varphi}) + \frac{1}{2} a(\mathbf{d}^{n+1}, \boldsymbol{\varphi}) = \langle \mathbf{f}_{\Sigma^{n+1}}, \boldsymbol{\varphi} \rangle$$
$$\frac{\mathbf{d}^{n+1} - \mathbf{d}^n}{\delta t} = \frac{\mathbf{v}_S^{n+1} + \mathbf{v}_S^n}{2}$$

where $\langle \mathbf{f}_{\Sigma^{n+1}}, \boldsymbol{\varphi} \rangle$ is the “residual” of the fluid problem

$$\mathbf{d}^{n+1} = \mathcal{S}(\mathbf{f}_{\Sigma^{n+1}})$$

1.5. Fluid/structure coupling.

Two main approaches :

(i) **Staggered schemes** (*Piperno, Fohrat, Larrouturou, ...*)

At each time step : basically one resolution of \mathcal{F} and one resolution of \mathcal{S} .

→ this seems to be **unsuitable** for blood flows

(ii) **Implicit schemes** (*Le Tallec & Mouro*)

At each time step a nonlinear problem to be solved :

$$d^{n+1} = \mathcal{S} \circ \mathcal{F}(d^{n+1})$$

Advantages : stability (energy balance)

Drawback : expensive !

2. Numerical algorithms

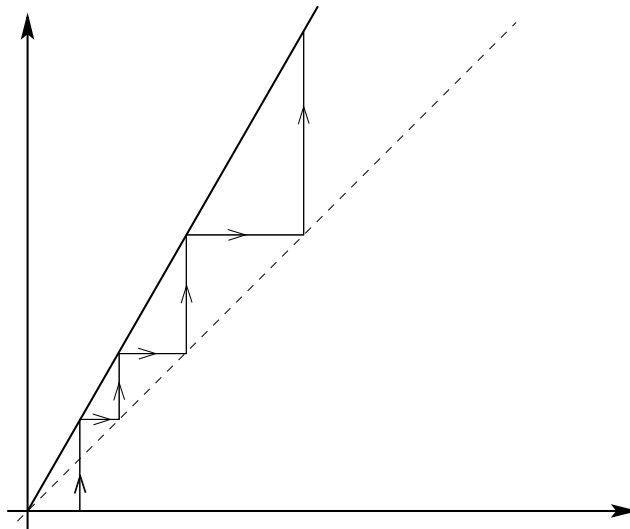
2.1. Fixed point algorithms

“Naive” fixed point algorithm

(i) $d_0 = d^n$

(ii) $d_{k+1} = \mathcal{S} \circ \mathcal{F}(d_k)$

→ does not converge !



Relaxed fixed point algorithm with prediction

$$(i) \mathbf{d}_0 = \mathbf{d}^n + \frac{3\delta t}{2}\mathbf{v}_S^n - \frac{\delta t}{2}\mathbf{v}_S^{n-1}$$

$$(ii) \tilde{\mathbf{d}}_{k+1} = \mathcal{S} \circ \mathcal{F}(\mathbf{d}_k)$$

$$(iii) \mathbf{d}_{k+1} = \omega_k \tilde{\mathbf{d}}_{k+1} + (1 - \omega_k)\mathbf{d}_k$$

How to choose ω_k ? :

(i) “by hand” : $\omega_k = \omega$

(ii) **Domain decomposition** (*Le Tallec - Mouro*) : reformulate the fixed point algorithm as a preconditioned gradient method applied to an interface problem

(iii) **Aitken-like acceleration formula** (*Mok - Wall - Ramm*) : heuristic generalization in n dimensions, of the formula that gives the exact solution for affine functions in 1D :

$$\omega_k = \frac{(\mathbf{d}_k - \mathbf{d}_{k-1}) \cdot (\mathbf{d}_k - \mathcal{S} \circ \mathcal{F}(\mathbf{d}_k) - \mathbf{d}_{k-1} + \mathcal{S} \circ \mathcal{F}(\mathbf{d}_{k-1}))}{|\mathbf{d}_k - \mathcal{S} \circ \mathcal{F}(\mathbf{d}_k) - \mathbf{d}_{k-1} + \mathcal{S} \circ \mathcal{F}(\mathbf{d}_{k-1})|^2}$$

Mok & co. concluded that (iii) gave slightly better results compared to (ii).

Domain decomposition method (formal)

$$\begin{bmatrix} A_{II}^F & A_{I\Sigma}^F & 0 \\ A_{\Sigma I}^F & A_{\Sigma\Sigma}^F + A_{\Sigma\Sigma}^S & A_{\Sigma I}^S \\ 0 & A_{I\Sigma}^S & A_{II}^S \end{bmatrix} \begin{bmatrix} d_I^F \\ d_\Sigma \\ d_I^S \end{bmatrix} = \begin{bmatrix} b_I^F \\ b_\Sigma \\ b_I^S \end{bmatrix} \quad (d_I^F = \delta t u_I^F)$$

(i) Fluid solver with Dirichlet boundary conditions : $A_{II}^F d_{I,k+1}^F = b_I^F - A_{I\Sigma}^F d_{\Sigma,k}$

(ii) Residual (force) computation : $F_{\Sigma,k+1} = A_{\Sigma I}^F d_{I,k+1}^F + A_{\Sigma\Sigma}^F d_{\Sigma,k}$

(iii) Structure solver with Neumann boundary conditions :

$$\begin{bmatrix} A_{\Sigma\Sigma}^S & A_{\Sigma I}^S \\ A_{I\Sigma}^S & A_{II}^S \end{bmatrix} \begin{bmatrix} \tilde{d}_{\Sigma,k+1} \\ d_{I,k+1}^S \end{bmatrix} = \begin{bmatrix} b_\Sigma - F_{\Sigma,k+1} \\ b_I^S \end{bmatrix}$$

(iv) $d_{\Sigma,k+1} = \omega_k \tilde{d}_{\Sigma,k+1} + (1 - \omega_k) d_{\Sigma,k}$

- Eliminate $d_{I,k+1}^F$ in (i) and (ii) ($S^F = A_{\Sigma\Sigma}^F - A_{\Sigma I}^F (A_{II}^F)^{-1} A_{I\Sigma}^F$)

$$F_{\Sigma,k+1} = S^F d_{\Sigma,k}^F + A_{\Sigma I}^F (A_{II}^F)^{-1} b_I^F$$

- Eliminate $d_{I,k+1}^S$ in (iii) ($S^S = A_{\Sigma\Sigma}^S - A_{\Sigma I}^S (A_{II}^S)^{-1} A_{I\Sigma}^S$)

$$S^S \tilde{d}_{\Sigma,k+1} = b_{\Sigma} - A_{\Sigma I}^S (A_{II}^S)^{-1} b_I^S - F_{\Sigma,k+1}$$

$$S^S \tilde{d}_{\Sigma,k+1} = -S^F d_{\Sigma,k} + b_{\Sigma} - A_{\Sigma I}^S (A_{II}^S)^{-1} b_I^S - A_{\Sigma I}^F (A_{II}^F)^{-1} b_I^F$$

$$\tilde{d}_{\Sigma,k+1} = (S^S)^{-1} (\tilde{b} - S^F d_{\Sigma,k})$$

- Relaxation :

$$\begin{aligned}
 d_{\Sigma,k+1} &= \omega_k \tilde{d}_{\Sigma,k+1} + (1 - \omega_k) d_{\Sigma,k} \\
 &= d_{\Sigma,k} + \omega_k (\tilde{d}_{\Sigma,k+1} - d_{\Sigma,k}) \\
 &= d_{\Sigma,k} + \omega_k \left[(S^S)^{-1} (\tilde{b} - S^F d_{\Sigma,k}) + d_{\Sigma,k} \right] \\
 &= d_{\Sigma,k} + \omega_k (S^S)^{-1} \left[\tilde{b} - (S^F + S^S) d_{\Sigma,k} \right]
 \end{aligned}$$

- We recognize a gradient method for the solution of

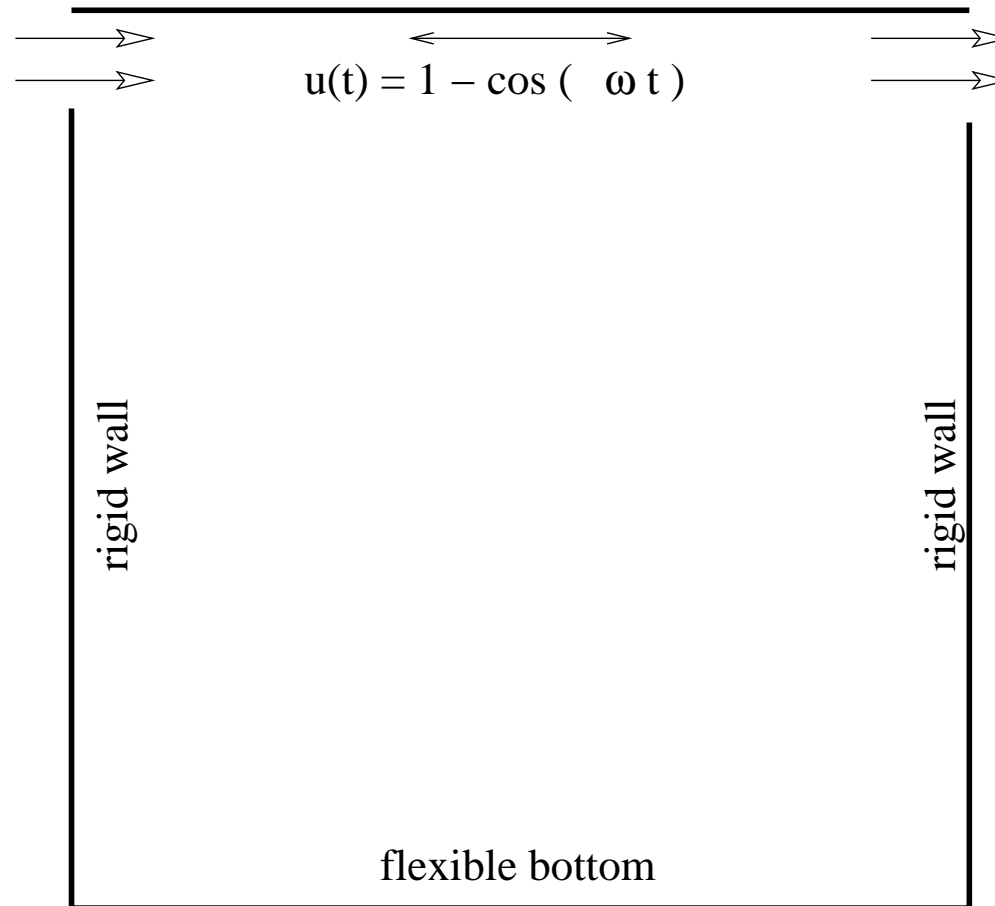
$$(S^F + S^S) d_{\Sigma} = \tilde{b}$$

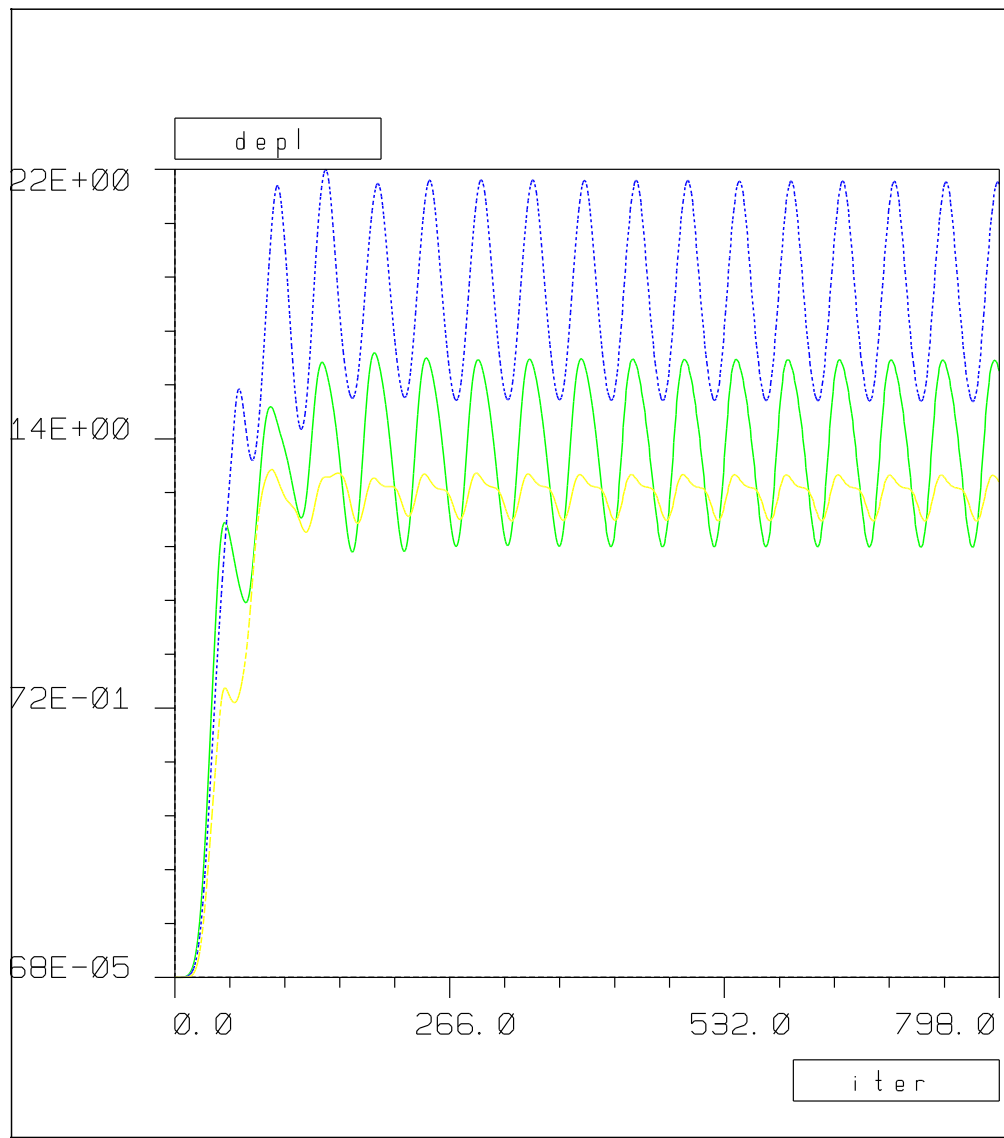
preconditionned by S^S .

→ this gives a way to design ω_k (e.g. steepest descent)

Benchmark test (Mok, Wall, Ramm in 2D)

Fluid : $\rho_F = 1$, $\mu = 0.01$ Structure : $\rho_S = 500$, $E = 250$, $h = 0.002$





MODULEF : vidrascu

03/09/02

tracou.data

NOMBRE DE COURBES : 3

EXTREMA EN X :
0.0 0.80E+03

EXTREMA EN Y :
-0.68E-05 0.22

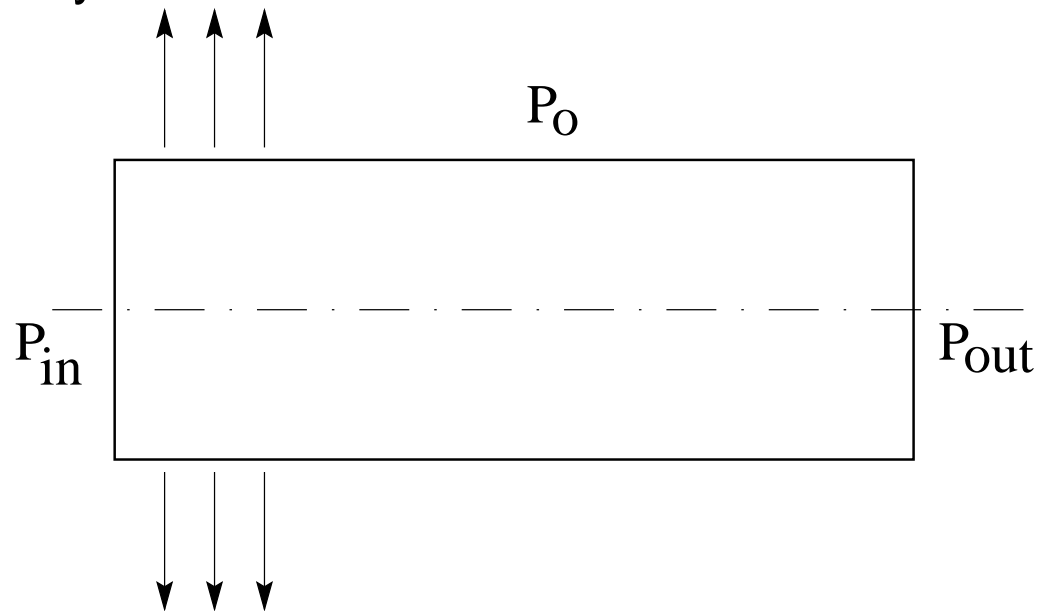
— : B
- - - : A
- - - : C

TRACE DE COURBES

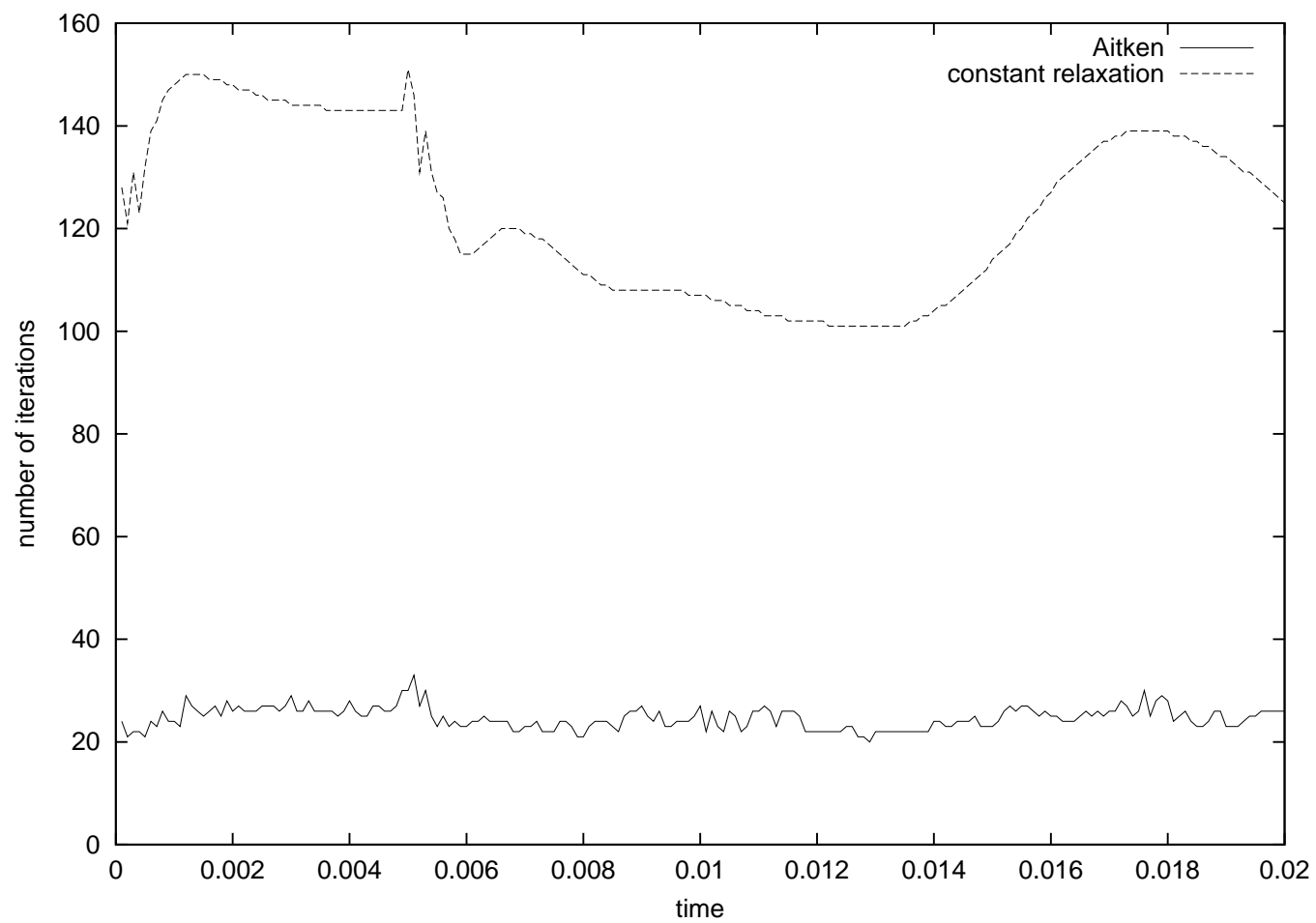
Pressure wave in artery

Fluid \approx blood

Structure \approx artery



$$\begin{cases} t = 0 & : \mathbf{u} = 0, \quad P = P_0 = 0. \\ 0 < t < 5 \text{ ms} & : P_{in} = 10 \text{ mmHg} \\ t > 5 \text{ ms} & : P_{in} = 0 \end{cases}$$



2.2. Quasi-Newton algorithms

$$\mathcal{R} = \mathcal{I} - \mathcal{S} \circ \mathcal{F}$$

$$\boxed{\mathcal{R}d = 0}$$

$$(i) \mathbf{d}_0 = \mathbf{d}^n + \frac{3\delta t}{2}\mathbf{v}_S^n - \frac{\delta t}{2}\mathbf{v}_S^{n-1}$$

$$(ii) \tilde{\mathcal{R}}'(\mathbf{d}_k)\delta\mathbf{d}_k = -\mathcal{R}(\mathbf{d}_k)$$

$$(iii) \mathbf{d}_{k+1} = \mathbf{d}_k + \lambda_k\delta\mathbf{d}_k$$

$\tilde{\mathcal{R}}'$ is a suitable approximation of \mathcal{R}'

λ_k is determined *via* a linesearch strategy.

First possibility : automatic differentiation . . .

Second possibility : (*Brown & Saad*)

The linear system at step (ii) is solved approximatively with a few iterations of GMRES. The matrix/vector products $\mathcal{R}'(\mathbf{d}_k)z$ are evaluated by computing :

$$\frac{\mathcal{R}(\mathbf{d}_k + hz) - \mathcal{R}(\mathbf{d}_k)}{h}$$

or (better)

$$\frac{\mathcal{R}(\mathbf{d}_k + hz) - \mathcal{R}(\mathbf{d}_k - hz)}{2h}$$

It works, but it's expensive and it's difficult to choose h .

Third possibility : evaluate the continuous Jacobian of the fluid structure problem (*Fernandez & Moubachir*). To be tested !

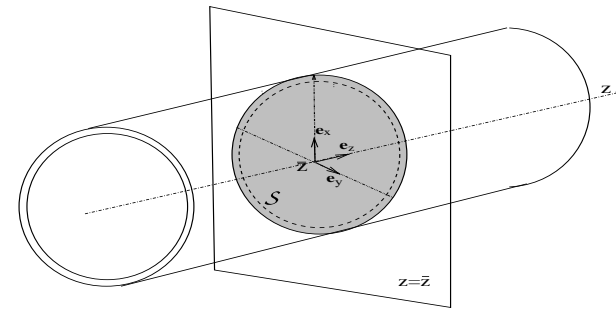
Fourth possibility :

use a reduced model.

3. Reduced FSI models

3.1. Classical 1D model :

- cylinder
- axial symmetry
- no radial velocity



- $A = |S|$ (area of S)

- $Q = \int_S u_z d\sigma$ (flux through S) ou $\bar{u} = \frac{Q}{A}$

- $\bar{p} = \frac{1}{A(z)} \int_S p d\sigma$ (mean pressure moyenne)

mass conservation :

$$\operatorname{div} \mathbf{u} = 0 \quad \Longrightarrow \quad \boxed{\frac{\partial A}{\partial t} + \frac{\partial Q}{\partial z} = 0}$$

momentum along z :

$$\frac{\partial u_z}{\partial t} + \operatorname{div} (u_z \mathbf{u}) + \frac{1}{\rho_F} \frac{\partial p}{\partial z} - \nu \Delta u_z = 0 \quad \Longrightarrow \quad \boxed{\frac{\partial Q}{\partial t} + \frac{\partial}{\partial z} \left(\alpha \frac{Q^2}{A} \right) + \frac{A}{\rho_F} \frac{\partial \bar{p}}{\partial z} + K_R \frac{Q}{A} = 0}$$

wall law : relation between \bar{p} and A

$$\text{e.g. : } \Phi(A) = p_0 + \frac{\sqrt{\pi} h_0 E}{(1 - \nu^2) A_0} \left(\sqrt{A} - \sqrt{A_0} \right) \quad \Longrightarrow \quad \boxed{\bar{p} = \beta_0 + \beta \sqrt{A}}$$

Main difficulties :

- geometry : cylinder
- mean value variables : 3D \rightarrow 1D \rightarrow 3D

3.2. A new reduced model

An important feature in fluid structure interaction problems in blood flow is the so-called “**mass added effect**”.

This effect can be captured with a non-viscous linear fluid model :

$$\left\{ \begin{array}{ll} \rho_F \partial_t \mathbf{u} + \nabla p = 0 & \text{on } \bar{\Omega}_F \\ \operatorname{div} \mathbf{u} = 0 & \text{on } \bar{\Omega}_F \\ \mathbf{u} \cdot \mathbf{n} = \partial_t \mathbf{d} \cdot \mathbf{n} & \text{on } \bar{\Sigma} \end{array} \right.$$

or,

$$\boxed{\left\{ \begin{array}{ll} -\Delta p = 0 & \text{on } \bar{\Omega}_F \\ \frac{\partial p}{\partial n} = -\rho_F \frac{\partial \mathbf{u}}{\partial t} \cdot \mathbf{n} & \text{on } \bar{\Sigma} \end{array} \right.}$$

3.3. The special case of the generalized wave equation

$$\text{Notation : } \left\{ \begin{array}{l} -\Delta p = 0 \quad \text{on } \Omega_F \\ \frac{\partial p}{\partial n} = g \quad \text{on } \Sigma \\ p = p^d \quad \text{on } \Gamma \end{array} \right. \longrightarrow \boxed{p|_{\Sigma} = \mathcal{M}_A g}$$

Generalized wave equation for the structure :

$$\rho_S \frac{\partial^2 d_r}{\partial t^2} - a \frac{\partial^2 d_r}{\partial z^2} + b d_r - c \frac{\partial^3 d_r}{\partial z^2 \partial t} = p_{\Sigma}$$

$$\text{Simplified fluid model : } p_{\Sigma} = -\rho_F \mathcal{M}_A \frac{\partial \mathbf{u}}{\partial t} \cdot \mathbf{n} = -\rho_F \mathcal{M}_A \frac{\partial^2 d_r}{\partial t^2}$$

Simplified fluid-structure problem :

$$\boxed{(\rho_S + \rho_F \mathcal{M}_A) \frac{\partial^2 d_r}{\partial t^2} - a \frac{\partial^2 d_r}{\partial z^2} + b d_r - c \frac{\partial^3 d_r}{\partial z^2 \partial t} = 0}$$

3.4. Three possible applications of the reduced model

With **1D model** structure (wave equation) :

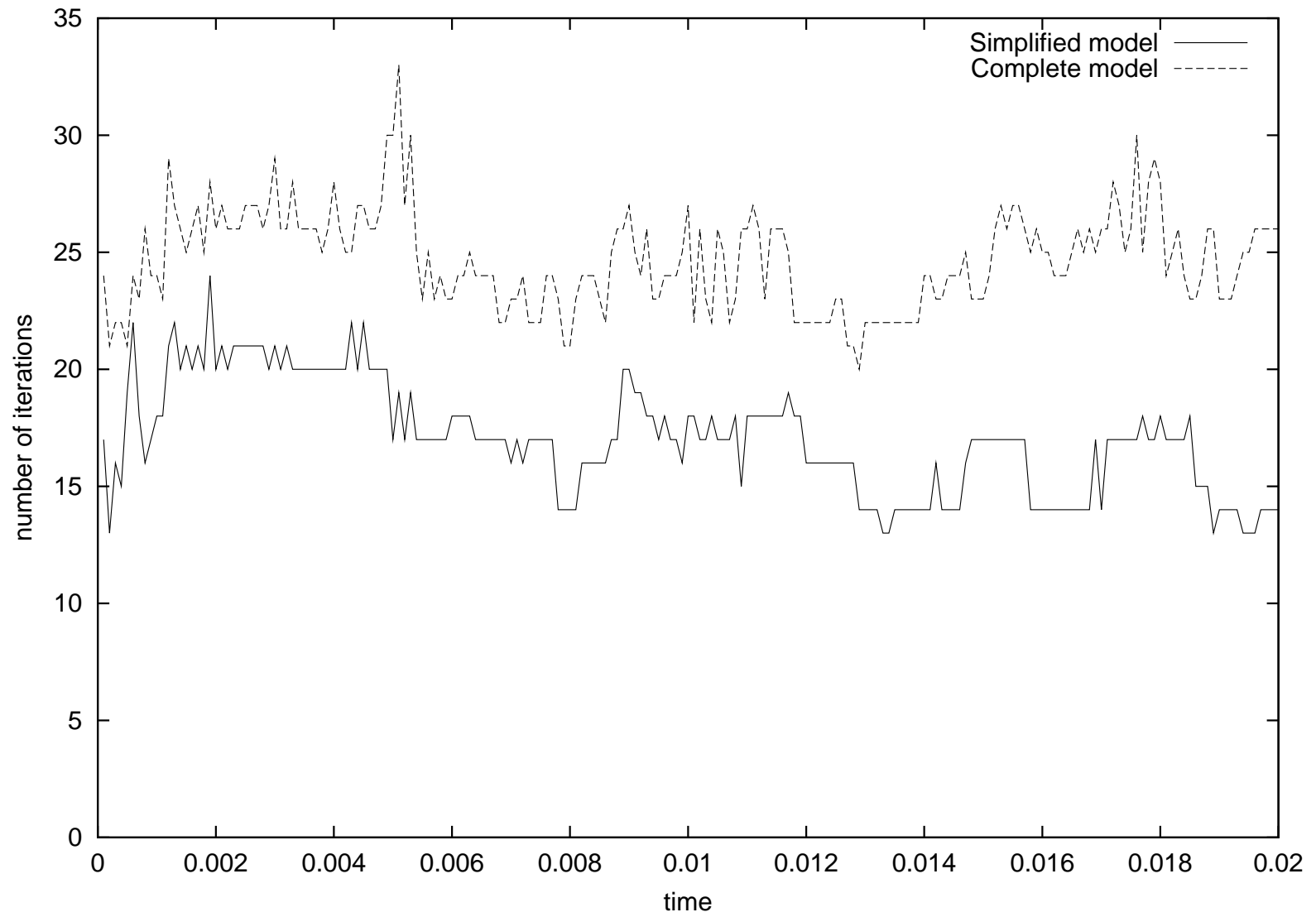
- (i) A good candidate for studying fluid-structure algorithms
- (ii) A possible alternative for classical FSI 1D models

With **general** structure models :

- (iii) A good candidate for approximating the jacobian in Quasi-Newton algorithms

(i) A good candidate for studying fluid-structure algorithms

- it is rather simple (linear)
- it shares two important features with the real model :
 - > lots of sub-structuring iterations are needed to converge
 - > analogous property of propagation



Why staggered algorithm does not work in blood flows ?

Implicit algorithm :

$$\mathbf{u}^{n+1} \cdot \mathbf{n} = \mathbf{v}_S^{n+1} \cdot \mathbf{n}$$
$$(\rho_S + \rho_F \mathcal{M}_A) \frac{\mathbf{v}_S^{n+1} - \mathbf{v}_S^n}{\delta t} - a \frac{\partial^2 d_r^{n+1/2}}{\partial z^2} + b d_r^{n+1/2} - c \frac{\partial^3 d_r^{n+1/2}}{\partial z^2 \partial t} = 0$$

Staggered algorithm :

$$\mathbf{u}^{n+1} \cdot \mathbf{n} = \mathbf{v}_S^n \cdot \mathbf{n}$$
$$\rho_S \frac{\mathbf{v}_S^{n+1} - \mathbf{v}_S^n}{\delta t} + \rho_F \mathcal{M}_A \frac{\mathbf{v}_S^n - \mathbf{v}_S^{n-1}}{\delta t} - a \frac{\partial^2 d_r^{n+1/2}}{\partial z^2} + b d_r^{n+1/2} - c \frac{\partial^3 d_r^{n+1/2}}{\partial z^2 \partial t} = 0$$

$$\begin{bmatrix} D_{n+1} \\ V_{n+1} \\ W_{n+1} \end{bmatrix} = P \begin{bmatrix} D_n \\ V_n \\ W_n \end{bmatrix}$$

Spectral property of the iteration matrix P :

- For $\rho_F/\rho_S > 0.001$ (roughly) : $|\lambda_k| \gg 1$
- $|\lambda_k|$ increases when δt **decreases**

(ii) A possible alternative for classical FSI 1D models

$$\frac{\partial}{\partial t} \begin{bmatrix} A \\ Q \end{bmatrix} + \frac{\partial}{\partial z} \begin{bmatrix} Q \\ \frac{Q^2}{A} + \frac{\beta}{3} A^{3/2} \end{bmatrix} = \begin{bmatrix} 0 \\ -K \frac{Q}{A} \end{bmatrix}$$

versus

$$(\rho_S + \rho_F \mathcal{M}_A) \frac{\partial^2 \mathbf{d}}{\partial t^2} - a \frac{\partial^2 \mathbf{d}}{\partial z^2} + b \mathbf{d} - c \frac{\partial^3 \mathbf{d}}{\partial z^2 \partial t} = 0$$

What has been lost ?

- nonlinearity
- viscous effect

What has been gained ?

- same variables as the complete model (3D-3D)
- realistic structure response

(iii) Approximate the tangent operator of the real problem

(i) Prediction : $\mathbf{d}_0 = \mathbf{d}^n + \frac{3\delta t}{2}\mathbf{v}_S^n - \frac{\delta t}{2}\mathbf{v}_S^{n-1}$

(ii) Resolution of $\tilde{\mathcal{R}}'(\mathbf{d}_k)\delta\mathbf{d}_k = -\mathcal{R}(\mathbf{d}_k)$

- evaluate $-\mathcal{R}(\mathbf{d}_k)$ (with $\mathcal{R} = \mathcal{I} - \mathcal{S} \circ \mathcal{F}$)
- Solve the linear system with GMRES (tolerance 10^{-3} , about 8 iterations).
The matrix/vector products being evaluated by :

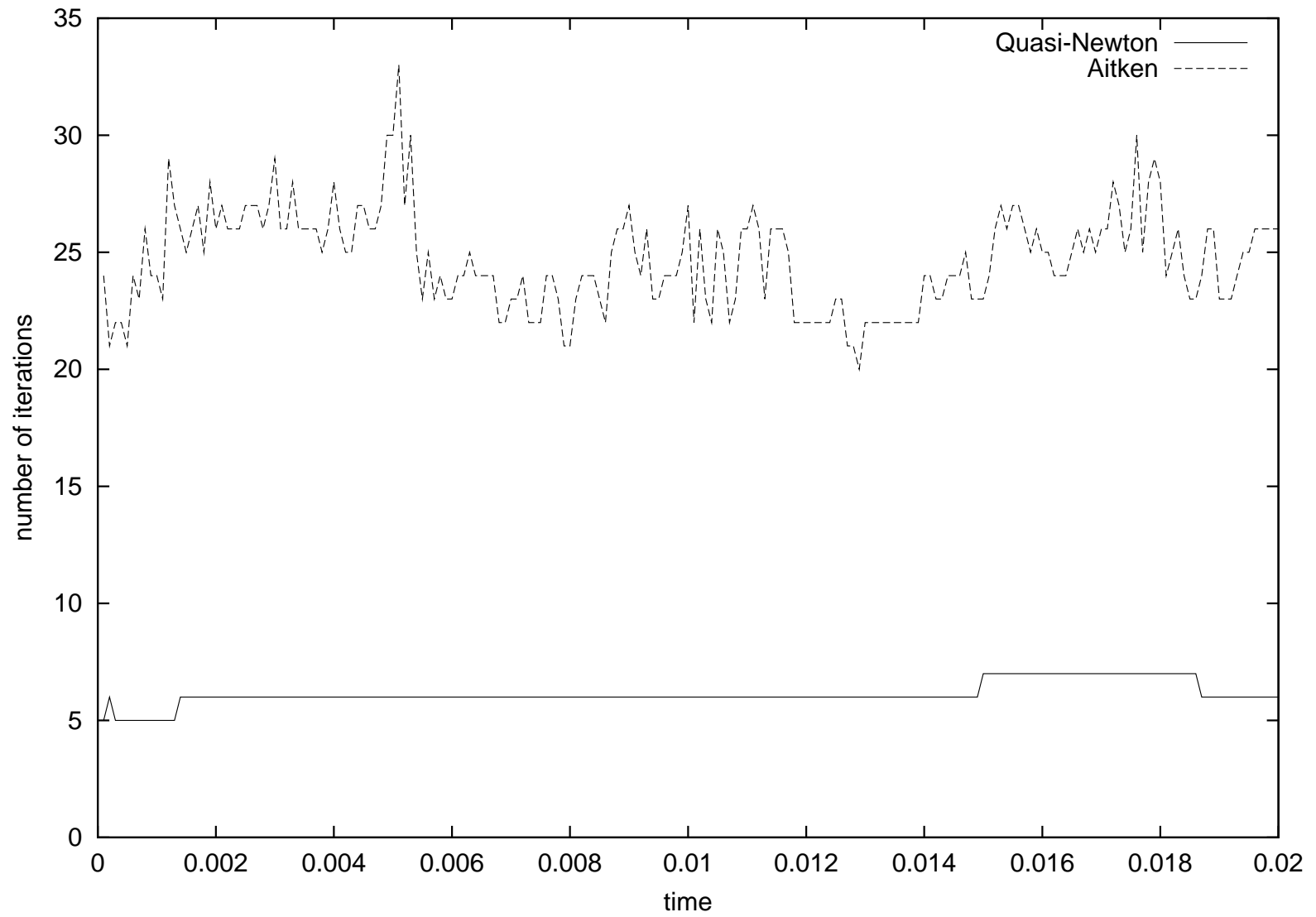
$$\tilde{\mathcal{R}}'(\mathbf{d}_k)z = z - \mathcal{S}'(\mathcal{F}(\mathbf{d}_k)) \cdot \tilde{\mathcal{F}}'(\mathbf{d}_k)z$$

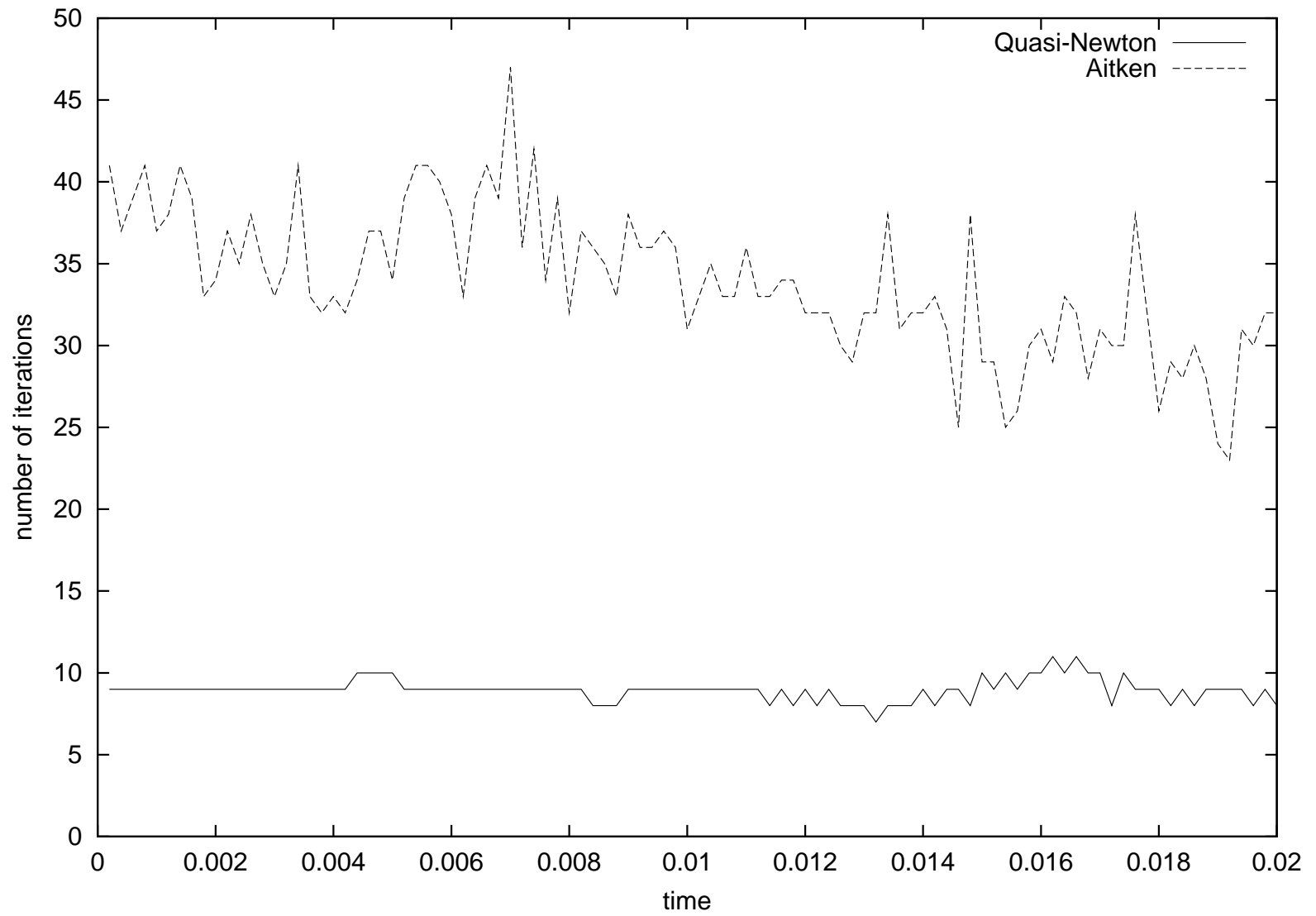
—→ one resolution of a **scalar Poisson** problem
(instead of Navier-Stokes)

—→ one resolution of the linearized structure (**already computed and factorized** during the structure solution)

(iii) $\mathbf{d}_{k+1} = \mathbf{d}_k + \lambda_k\delta\mathbf{d}_k$

In practice the linesearch procedure is never activated ($\lambda_k = 1$) : the approximated jacobian is not so bad !





Mean number of fluid-structure evaluations :

	Aitken	Quasi-Newton	Speed up
2D	24.7	6.1	4.
3D	33.9	8.9	3.8

Computational time :

	Aitken	Quasi-Newton	Speed up
2D	43 min	16 min	2.7
3D	12 h 16	5 h 13	2.4