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Research Report

**Shape optimization problem
for coupling of elasticity
and Navier-Stokes equations**

I. Lasiecka, K. Szulc, A. Żochowski

**Instytut Badań Systemowych
Polska Akademia Nauk**

**Systems Research Institute
Polish Academy of Sciences**



POLSKA AKADEMIA NAUK

Instytut Badań Systemowych

ul. Newelska 6

01-447 Warszawa

tel.: (+48) (22) 3810100

fax: (+48) (22) 3810105

Kierownik Zakładu zgłaszający pracę:
Prof. dr hab. inż. Antoni Żochowski

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Irena Lasiecka, Katarzyna Szulc, Antoni Żochowski

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Chapter 2

Linearization of the Navier-Stokes equation

2.1 Variational formulation

Let us consider now the variational formulation of the coupled problem. We rewrite the equations (1.10)-(1.11) in the following form for each coordinate of the vector \mathbf{w} :

$$-\nu \Delta_y w_1 + \mathbf{w} \nabla_y w_1 + \nabla_y p e_1 = 0 \quad (1.1)$$

$$-\nu \Delta_y w_2 + \mathbf{w} \nabla_y w_2 + \nabla_y p e_2 = 0 \quad (1.2)$$

$$\operatorname{div}_y \mathbf{w} = 0 \quad (1.3)$$

We associate a test function ξ_1 with w_1 , a test function ξ_2 with w_2 and η with p , we denote by $\mathbf{n} = [n_1, n_1]^\top$. We recall the boundary conditions for functions w_1 and w_2 :

$$w_1|_{\Gamma_{\text{wall}}} = 0, \quad w_2|_{\Gamma_{\text{wall}}} = 0,$$

$$w_1|_{\Gamma_{\text{in}}} = g_1, \quad w_2|_{\Gamma_{\text{in}}} = g_2,$$

$$w_1|_{\Gamma_{\text{int}(u)}} = 0, \quad w_2|_{\Gamma_{\text{int}(u)}} = 0,$$

$$\frac{\partial w_1}{\partial \mathbf{n}} + p \cdot \mathbf{n}_1 = 0, \quad \frac{\partial w_2}{\partial \mathbf{n}} + p \cdot \mathbf{n}_2 = 0,$$

and we set the boundary conditions for test functions ξ_1, ξ_2 as:

$$\xi_1 = 0 \text{ on } \Gamma_{\text{wall}} \cup \Gamma_{\text{in}} \cup \Gamma_{\text{int}(u)},$$

$$\xi_2 = 0 \text{ on } \Gamma_{\text{wall}} \cup \Gamma_{\text{in}} \cup \Gamma_{\text{int}(u)}.$$

Multiplying the equation (1.1) by the test function ξ_1 we get:

$$- \int_{\Omega_2(u)} (\xi_1 \nu \Delta_y w_1 - \xi_1 \mathbf{w} \nabla_y w_1 - \xi_1 \nabla_y p e_1) = 0, \quad (1.4)$$

thus

$$\begin{aligned} - \int_{\Gamma_{\text{wall}} \cup \Gamma_{\text{in}} \cup \Gamma_{\text{int}}(u)} \nu \xi_1 (\nabla_y w_1 \cdot \mathbf{n}) - \int_{\Gamma_{\text{out}}} \nu \xi_1 (\nabla_y w_1 \cdot \mathbf{n}) + \int_{\Omega_2(u)} \nu (\nabla_y \xi_1 \cdot \nabla_y w_1) \\ + \int_{\Omega_2(u)} \xi_1 (\mathbf{w} \cdot \nabla_y w_1) - \int_{\partial \Omega_2(u)} \xi_1 p n_1 + \int_{\Omega_2(u)} p \xi_{1/y_1} = 0 \end{aligned}$$

>From the boundary conditions for ξ_1 and w_1 on Γ_{out} we get

$$\begin{aligned} - \int_{\Gamma_{\text{out}}} \nu \xi_1 p n_1 + \int_{\Omega_2(u)} \nu (\nabla_y \xi_1 \cdot \nabla_y w_1) \\ + \int_{\Omega_2(u)} \xi_1 (\mathbf{w} \cdot \nabla_y w_1) - \int_{\Gamma_{\text{out}}} \xi_1 p n_1 + \int_{\Omega_2(u)} p \cdot \xi_{1/y_1} = 0 \end{aligned}$$

so

$$\int_{\Omega_2(u)} \nu (\nabla_y \xi_1 \cdot \nabla_y w_1) + \int_{\Omega_2(u)} \xi_1 (\mathbf{w} \cdot \nabla_y w_1) + \int_{\Omega_2(u)} p \cdot \xi_{1/y_1} + (\nu - 1) \int_{\Gamma_{\text{out}}} \xi_1 p n_1 = 0 \quad (1.5)$$

2.2 Linearisation

Suppose that $T : \Omega(0) \rightarrow \Omega(u)$ is given by $T(x) = x + \varphi(x)$, where

$$\varphi(x) = \begin{bmatrix} \varphi_1(x_1, x_2) \\ \varphi_2(x_1, x_2) \end{bmatrix} \quad (1.6)$$

We denote by $\varphi_{i/j} = \frac{\partial \varphi_i}{\partial x_j}$ partial derivatives of function φ , so we have

$$D\varphi = \begin{bmatrix} \varphi_{1/1} & \varphi_{1/2} \\ \varphi_{2/1} & \varphi_{2/2} \end{bmatrix} \quad (1.7)$$

and the derivative of the mapping \mathbb{T} can be written as

$$D\mathbb{T} = \begin{bmatrix} 1 + \varphi_{1/1} & \varphi_{1/2} \\ \varphi_{2/1} & 1 + \varphi_{2/2} \end{bmatrix} \quad (1.8)$$

which means that $D\mathbb{T} = I + D\varphi$ and is such, that $\|D\varphi\| \ll 1$, and $\varphi = 0$ on $\Gamma_{\text{wall}} \cup \Gamma_{\text{in}} \cup \Gamma_{\text{out}}$.

We are looking for a linearised expression of operator $A(\varphi)$ given by:

$$A(\varphi) = J(\varphi) \cdot (D\mathbb{T})^{-1}(D\mathbb{T})^{-T} \quad (1.9)$$

where $J(\varphi)$ is a determinant of the matrix $D\mathbb{T}$, $(D\mathbb{T})^{-1}$ is an inverse of $D\mathbb{T}$ and $(D\mathbb{T})^{-T}$ is transpose of $D\mathbb{T}^{-1}$. In linearisation we ignore all terms $(\varphi_{i/j})^k$ for $k > 1$, then the linearised form of determinant $J(\varphi)$ is obtained as follows:

$$\begin{aligned} J(\varphi) &= \det(D\mathbb{T}) = \det \begin{bmatrix} 1 + \varphi_{1/1} & \varphi_{1/2} \\ \varphi_{2/1} & 1 + \varphi_{2/2} \end{bmatrix} \\ &= (1 + \varphi_{1/1})(1 + \varphi_{2/2}) - \varphi_{1/2}\varphi_{2/1} \\ &\cong 1 + \varphi_{1/1} + \varphi_{2/2} = 1 + \text{div}\varphi \end{aligned} \quad (1.10)$$

Since the inverse $(D\mathbb{T})^{-1}$ and the transpose $(D\mathbb{T})^{-T}$ are given by

$$D\mathbb{T}^{-1} = \frac{1}{J} \begin{bmatrix} 1 + \varphi_{2/2} & -\varphi_{1/2} \\ -\varphi_{2/1} & 1 + \varphi_{1/1} \end{bmatrix} \quad (1.11)$$

and

$$D\mathbb{T}^{-T} = \frac{1}{J} \begin{bmatrix} 1 + \varphi_{2/2} & -\varphi_{2/1} \\ -\varphi_{1/2} & 1 + \varphi_{1/1} \end{bmatrix} \quad (1.12)$$

then we get the following linearization for the multiplication of (1.11) and (1.12) we get

$$\begin{aligned} (D\mathbb{T})^{-1}(D\mathbb{T})^{-T} &\cong \frac{1}{J^2} \begin{bmatrix} 1 + 2\varphi_{2/2} & -\varphi_{2/1} - \varphi_{1/2} \\ -\varphi_{2/1} - \varphi_{1/2} & 1 + 2\varphi_{1/1} \end{bmatrix} \\ &= \frac{1}{J^2}(I + B(\varphi)) \end{aligned} \quad (1.13)$$

with

$$B(\varphi) = \begin{bmatrix} 2\varphi_{2/2} & -\varphi_{2/1} - \varphi_{1/2} \\ -\varphi_{2/1} - \varphi_{1/2} & 2\varphi_{1/1} \end{bmatrix} \quad (1.14)$$

Thus

$$A(\varphi) = J \cdot \frac{1}{J^2}(I + B(\varphi)) = \frac{1}{J}(I + B(\varphi)) \quad (1.15)$$

But since

$$\frac{1}{1 + \operatorname{div}\varphi} \cong 1 - \operatorname{div}\varphi \quad (1.16)$$

then

$$A(\varphi) = (1 - \operatorname{div}\varphi)(I + B(\varphi)) \cong I - I\operatorname{div}\varphi + B(\varphi) \quad (1.17)$$

Then the first term in (1.5) can be written as

$$\int_{\Omega_2(u)} \nu(\nabla_y \xi_1 \cdot \nabla_y \mathbf{w}_1) dy = \int_{\Omega_2(0)} (A(\varphi) \nabla_x(\xi_1 \circ T) \nabla_x(\mathbf{w}_1 \circ T)) dx \quad (1.18)$$

The second term in (1.5) can be written as

$$\begin{aligned} \int_{\Omega_2(u)} \xi_1(\mathbf{w} \cdot \nabla_y \mathbf{w}_1) &= \int_{\Omega_2(0)} J \xi_1(\mathbf{w} \cdot (DT)^{-T} \cdot \nabla(\mathbf{w}_1 \circ T)) \\ &= \int_{\Omega_2(0)} \xi_1 \mathbf{w} (K \cdot \nabla \mathbf{w}_1) \end{aligned} \quad (1.19)$$

where

$$K = I + \begin{bmatrix} \varphi_{2/2} & -\varphi_{2/1} \\ -\varphi_{1/2} & \varphi_{1/1} \end{bmatrix} = I + B_1(\varphi) \quad (1.20)$$

with

$$B(\varphi) = B_1(\varphi) + B_1^\top(\varphi)$$

The third term in (1.5) can be rewritten as:

$$\begin{aligned} \int_{\Omega_2(u)} \mathbf{p} \cdot \xi_{1/y_1} &= \int_{\Omega_2} \mathbf{p} \mathbf{e}_1^\top \cdot \nabla_y \xi \\ &= \int_{\Omega_2(0)} \mathbf{p} \mathbf{e}_1^\top (DT)^{-\top} \nabla(\xi \circ T) \cong \int_{\Omega_2(0)} \mathbf{p} \mathbf{e}_1^\top K \cdot \nabla \xi \end{aligned} \quad (1.21)$$

The third equation in (??) can be written as

$$\int_{\Omega_2(u)} \eta \cdot \operatorname{div} \mathbf{w} = 0 \quad (1.22)$$

$$\begin{aligned}
& \int_{\Omega_2(u)} [e_1^\top \nabla_y w_1 + e_2^\top \nabla_y w_2] \eta \\
&= \int_{\Omega^{(0)}} \eta J [e_1^\top (DT)^{-\top} \nabla (w_1 \circ T) + e_2^\top (DT)^{-\top} \nabla (w_2 \circ T)] \\
&\cong \int_{\Omega_2(0)} \eta (e_1^\top K \nabla_x w_1 + e_2^\top K \nabla_x w_2)
\end{aligned} \tag{1.23}$$

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