

Discretization of integro-differential equations modelling dynamic fractional order viscoelasticity

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Outline

- Fractional order viscoelasticity
- Stability and regularity
- Spatial discretization
- A priori error estimates
- Temporal discretization
- A priori error estimates
- Earlier and ongoing work

Fractional order linear viscoelasticity

stress tensor: σ_{ij} , displacement vector: u_i

$$\text{strain tensor: } \epsilon_{ij} = \frac{1}{2} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right)$$

$$\sigma_{ij} = s_{ij} + \frac{1}{3} \sigma_{kk} \delta_{ij}, \quad \epsilon_{ij} = e_{ij} + \frac{1}{3} \epsilon_{kk} \delta_{ij} \quad \text{shear and bulk modes}$$

constitutive equations (Bagley and Torvik 1983):

$$s_{ij}(t) + \tau_1^{\alpha_1} D_t^{\alpha_1} s_{ij}(t) = 2G_\infty e_{ij}(t) + 2G\tau_1^{\alpha_1} D_t^{\alpha_1} e_{ij}(t)$$

$$\sigma_{kk}(t) + \tau_2^{\alpha_2} D_t^{\alpha_2} \sigma_{kk}(t) = 3K_\infty \epsilon_{kk}(t) + 3K\tau_2^{\alpha_2} D_t^{\alpha_2} \epsilon_{kk}(t)$$

relaxation time: $\tau_i > 0$, differentiation order: $\alpha_i \in (0, 1)$

$$D_t^\alpha f(t) = D_t D_t^{-1+\alpha} f(t) = D_t \frac{1}{\Gamma(1-\alpha)} \int_0^t (t-s)^{-\alpha} f(s) ds$$

Fractional order linear viscoelasticity

solve for σ by means of Laplace transformation:

$$s_{ij}(t) = 2G \left(e_{ij}(t) - \frac{G - G_\infty}{G} \int_0^t f_1(t-s) e_{ij}(s) ds \right)$$

$$\sigma_{kk}(t) = 3K \left(\epsilon_{kk}(t) - \frac{K - K_\infty}{K} \int_0^t f_2(t-s) \epsilon_{kk}(s) ds \right)$$

where

$$f_i(t) = -\frac{d}{dt} E_{\alpha_i} \left(-\left(\frac{t}{\tau_i}\right)^{\alpha_i} \right), \quad E_\alpha(t) = \sum_{n=0}^{\infty} \frac{t^n}{\Gamma(1 + \alpha n)} \text{ Mittag-Leffler func.}$$

simplifying assumptions: $\alpha = \alpha_1 = \alpha_2, \quad \tau = \tau_1 = \tau_2, \quad f = f_1 = f_2$

$$\gamma = \frac{G - G_\infty}{G} = \frac{K - K_\infty}{K} \in (0, 1), \quad \beta(t) = \gamma f(t), \quad \mu = G, \quad \lambda = K - \frac{2}{3}G$$

Fractional order linear viscoelasticity

$$\sigma_{ij}(t) = \left(2\mu\epsilon_{ij}(t) + \lambda\epsilon_{kk}(t)\delta_{ij} \right) - \int_0^t \beta(t-s) \left(2\mu\epsilon_{ij}(s) + \lambda\epsilon_{kk}(s)\delta_{ij} \right) ds$$

$$\gamma \in (0, 1), \quad \alpha \in (0, 1), \quad \tau > 0$$

$$\beta(t) = -\gamma \frac{d}{dt} E_\alpha \left(-\left(\frac{t}{\tau}\right)^\alpha \right) = \gamma \frac{\alpha}{\tau} \left(\frac{t}{\tau}\right)^{-1+\alpha} E'_\alpha \left(-\left(\frac{t}{\tau}\right)^\alpha \right) \approx Ct^{-1+\alpha}, \quad t \rightarrow 0$$

$$\beta(t) \geq 0, \quad \|\beta\|_{L_1(\mathbf{R}^+)} = \int_0^\infty \beta(t) dt = \gamma \left(E_\alpha(0) - E_\alpha(\infty) \right) = \gamma < 1$$

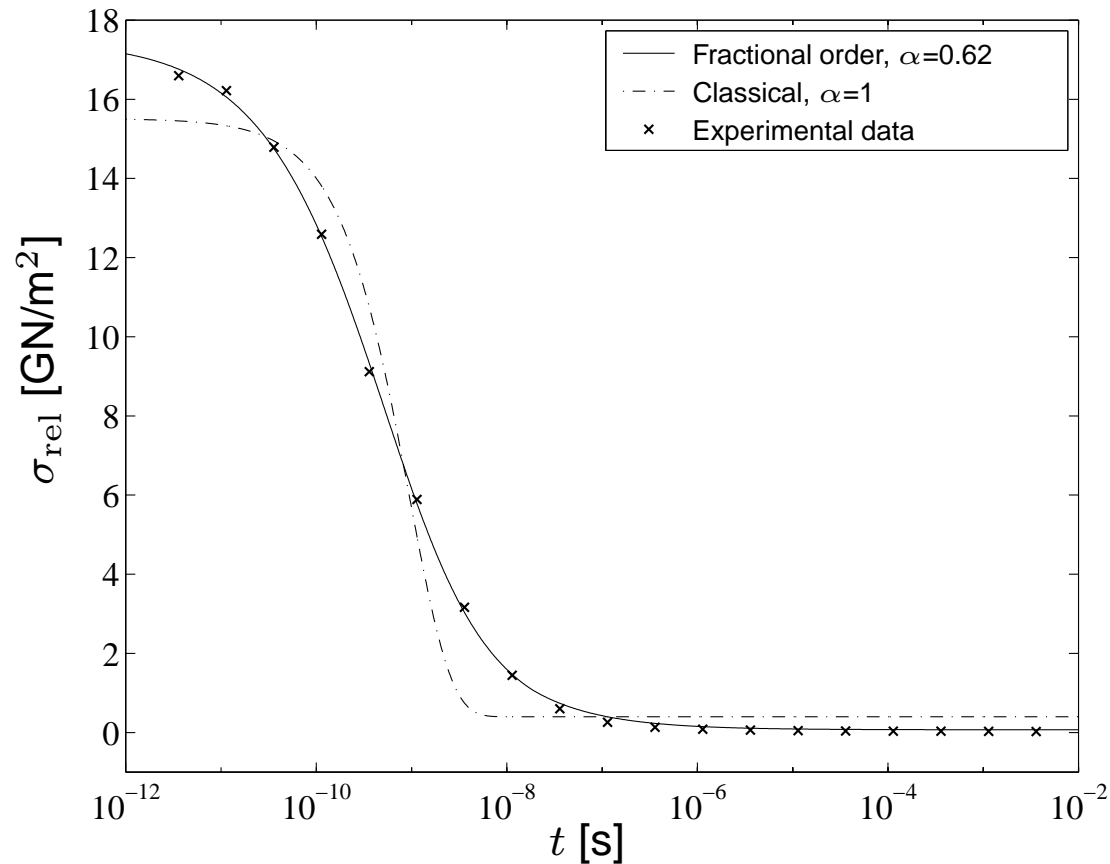
$$(-1)^n \frac{d^n}{dt^n} \beta(t) \geq 0 \quad \Rightarrow \quad (\beta * \phi, \phi) = \int_0^T \int_0^t \beta(t-s) \phi(s) ds \phi(t) dt \geq 0$$

viscoelastic model: time domain, few parameters

Stress response to unit strain – parameter fit

Uniaxial data at small strains for the rubber material: GR-S gum vulcanizates.

Data from Tobolsky. Classical: $\alpha = 1$, $\beta(t) = \frac{\gamma}{\tau} \exp\left(-\frac{t}{\tau}\right)$.



Equations of motion

equations of motion:

$$\begin{cases} \rho \ddot{u}_i - \sigma_{ij,j} = f_i, & \text{in } \Omega \\ u_i = 0, & \text{on } \Gamma \end{cases}$$

(also: traction boundary condition $\sigma \cdot n = g$ on Γ_N)

constitutive equations:

$$\begin{cases} \epsilon_{ij}(u) = \frac{1}{2} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \\ \sigma_{ij}(t) = \left(2\mu \epsilon_{ij}(u(t)) + \lambda \epsilon_{kk}(u(t)) \delta_{ij} \right) \\ \quad - \int_0^t \beta(t-s) \left(2\mu \epsilon_{ij}(u(s)) + \lambda \epsilon_{kk}(u(s)) \delta_{ij} \right) ds \end{cases}$$

Abstract formulation

$$V = [H_0^1(\Omega)]^3, \quad \|v\| = \|v\|_{L_2} = \left(\int_{\Omega} v_i v_i dx \right)^{1/2}, \quad (f, v) = \int_{\Omega} f_i v_i dx$$

$$a(u, v) = \int_{\Omega} \left(2\mu \epsilon_{ij}(u) \epsilon_{ij}(v) + \lambda \epsilon_{ii}(u) \epsilon_{jj}(v) \right) dx$$

weak formulation:

$$\begin{cases} u(t) \in V, & u(0) = u_0, & \dot{u}(0) = v_0 \\ \rho(\ddot{u}(t), \psi) + a(u(t), \psi) - \int_0^t \beta(t-s) a(u(s), \psi) ds = (f(t), \psi) & \forall \psi \in V \end{cases}$$

strong formulation:

$$\rho \ddot{u}(t) + Au(t) - \int_0^t \beta(t-s) Au(s) ds = f(t), \quad (Au)_i = -(2\mu \epsilon_{ij}(u) + \lambda \epsilon_{kk}(u) \delta_{ij}),_j$$

Stability and regularity

$$\xi(t) = 1 - \int_0^t \beta(s) ds, \quad \xi(0) = 1, \quad \lim_{t \rightarrow \infty} \xi(t) = 1 - \gamma, \quad \xi(t) \geq 1 - \gamma > 0$$

$$w(t, s) = u(t) - u(t - s), \quad s \in [0, t], \quad \text{“the history”}$$

$$\begin{aligned} Au(t) - \int_0^t \beta(t-s) (Au(s) \pm Au(t)) ds \\ &= Au(t) - \int_0^t \beta(t-s) ds Au(t) + \int_0^t \beta(t-s) (Au(t) - Au(s)) ds \\ &= \left(1 - \int_0^t \beta(s) ds\right) Au(t) + \int_0^t \beta(s) (Au(t) - Au(t-s)) ds \\ &= \xi(t) Au(t) + \int_0^t \beta(s) Aw(t, s) ds \end{aligned}$$

$$\rho(\ddot{u}(t), \psi) + \xi(t)a(u(t), \psi) + \int_0^t \beta(s)a(w(t, s), \psi) ds = (f(t), \psi) \quad \forall \psi \in V$$

Theorem 1: stability and regularity

$$\|v\|_l = \|A^{l/2}v\| = \sqrt{(v, A^l v)}, \quad l \in \mathbf{R}$$

$$\rho(\ddot{u}(t), \psi) + \xi(t)a(u(t), \psi) + \int_0^t \beta(s)a(w(t, s), \psi) ds = (f(t), \psi) \quad \forall \psi \in V$$

take $\psi = A^l \dot{u}(t)$

$$\begin{aligned} & \rho \|\dot{u}(T)\|_l^2 + \underbrace{\xi(T)}_{\geq 1-\gamma} \|u(T)\|_{l+1}^2 + \int_0^T \beta(t) \|u(t)\|_{l+1}^2 dt \\ & + \int_0^T \beta(s) \|w(T, s)\|_{l+1}^2 ds + \underbrace{\int_0^T \int_0^t [\beta(s) - \beta(t)] D_s \|w(t, s)\|_{l+1}^2 ds dt}_{\geq 0} \end{aligned}$$

$$= \rho \|v_0\|_l^2 + \|u_0\|_{l+1}^2 + 2 \int_0^T (f, A^l \dot{u}) dt$$

Theorem 1: stability and regularity

$$\rho^{\frac{1}{2}} \|\dot{u}(T)\|_l + (1 - \gamma)^{\frac{1}{2}} \|u(T)\|_{l+1} \leq C \left[\rho^{\frac{1}{2}} \|v_0\|_l + \|u_0\|_{l+1} + \rho^{-\frac{1}{2}} \int_0^T \|f\|_l dt \right]$$

$l \in \mathbf{R}$

Assume elliptic regularity: $\|v\|_{H^2} \leq C \|Av\| = C \|v\|_2 \quad \forall v \in D(A)$

$$\|\dot{u}(T)\|_{H^1} + \|u(T)\|_{H^2} \leq C \left[\|v_0\|_{H^1} + \|u_0\|_{H^2} + \rho^{-\frac{1}{2}} \int_0^T \|f\|_{H^1} dt \right]$$

$$\begin{aligned} \|\ddot{u}(T)\|_{H^2} &\leq C \left\| Au(T) - \int_0^T \beta(T-t) Au(t) dt + f(T) \right\|_2 \\ &\leq C \max_{0 \leq t \leq T} \|u(t)\|_4 + \|f(T)\|_2 \end{aligned}$$

Functional analytic framework

Fabiano and Ito (1990)

$$\ddot{u}(t) + Au(t) - \int_{-\infty}^t \beta(t-s)Au(s) ds = f(t)$$

$$\ddot{u}(t) + Au(t) - \int_0^t \beta(t-s)Au(s) ds = f(t) + \int_{-\infty}^0 \beta(t-s)Au(s) ds$$

known pre-history

Functional analytic framework

Fabiano and Ito (1990)

$$\ddot{u}(t) + Au(t) - \int_{-\infty}^t \beta(t-s)Au(s) ds = f(t)$$

$$\ddot{u}(t) + Au(t) - \int_0^{\infty} \beta(s)Au(t-s) ds = f(t)$$

$$\ddot{u}(t) + \left(1 - \int_0^{\infty} \beta(s)\right)Au(t) + \int_0^{\infty} \beta(s)A(u(t) - u(t-s)) ds = f(t)$$

$$\ddot{u}(t) + (1 - \gamma)Au(t) + \int_0^{\infty} \beta(s)A(u(t) - u(t-s)) ds = f(t)$$

$$v = \dot{u}, \quad \dot{v}(t) + (1 - \gamma)Av(t) + \int_0^{\infty} \beta(s)Aw(t, s) ds = f(t)$$

Functional analytic framework

Fabiano and Ito (1990)

$$\dot{u} = v, \quad \dot{v}(t) + (1 - \gamma)Au(t) + \int_0^\infty \beta(s)Aw(t, s) ds = f(t), \quad \dot{w} = v - w'$$

$$U(t) = \begin{bmatrix} u(t) \\ v(t) \\ w(t, \cdot) \end{bmatrix} \in H^1(\Omega) \times L_2(\Omega) \times W_{2,\beta}^1((0, \infty); H^1(\Omega)) = X$$

$$\dot{U}(t) + \mathcal{A}U(t) = F(t)$$

\mathcal{A} is dissipative on X : $\langle \mathcal{A}V, V \rangle \geq 0, \quad V \in D(\mathcal{A})$

Lumer-Phillips theorem, strongly continuous semigroup

existence and uniqueness

Spatial discretization

standard finite element space: $V_h \subset V$

$$\begin{cases} u_h(t) \in V_h, & u_h(0) = u_{0,h}, & \dot{u}_h(0) = v_{0,h} \\ \rho(\ddot{u}_h(t), \psi) + a(u_h(t), \psi) - \int_0^t \beta(t-s)a(u_h(s), \psi) ds = (f(t), \psi) \quad \forall \psi \in V_h \end{cases}$$

Theorem 2: stability

$$\begin{cases} A_h : V_h \rightarrow V_h \\ a(v_h, w_h) = (A_h v_h, w_h) \quad \forall v_h, w_h \in V_h \end{cases}$$

$$\|v_h\|_{h,l} = \|A_h^{l/2} v_h\| = \sqrt{(v_h, A_h^l v_h)}, \quad v_h \in V_h, l \in \mathbf{R}$$

$$\|\dot{u}_h(T)\|_{h,l} + \|u_h(T)\|_{h,l+1} \leq C \left[\|v_{0,h}\|_{h,l} + \|u_{0,h}\|_{h,l+1} + \int_0^T \|P_h f\|_{h,l} dt \right]$$

$$l \in \mathbf{R}$$

we use only $l = 0, -1$

Theorem 3: A priori error estimates

$$e = u_h - u$$

$$\|\dot{e}(T)\| \leq C \left(\|v_{h,0} - v_0\| + \|u_{h,0} - R_h u_0\|_{H^1} \right) \\ + Ch^2 \left(\|v_0\|_{H^2} + \|\dot{u}(T)\|_{H^2} + \int_0^T \|\ddot{u}\|_{H^2} dt \right),$$

$$\|e(T)\|_{H^1} \leq C \left(\|v_{h,0} - v_0\| + \|u_{h,0} - u_0\|_{H^1} \right) \\ + Ch \left(\|v_0\|_{H^1} + \|u_0\|_{H^2} + \|u(T)\|_{H^2} + \int_0^T \|\ddot{u}\|_{H^1} dt \right),$$

$$\|e(T)\| \leq C \left(\|v_{h,0} - v_0\| + \|u_{h,0} - u_0\| \right) \\ + Ch^2 \left(\|v_0\|_{H^2} + \|u_0\|_{H^2} + \|u(T)\|_{H^2} + \int_0^T \|\ddot{u}\|_{H^2} dt \right).$$

Proof: same as for the wave equation.

Time discretization – discontinuous Galerkin method

$$0 = t_0 < t_1 < \cdots < t_{n-1} < t_n < \cdots < t_N = T$$

$$I_n = (t_{n-1}, t_n), \quad k_n = t_n - t_{n-1}$$

$$\mathcal{W} = \left\{ w : w(t) = w_n \text{ for } t \in I_n, w_n \in V_h, n = 1, \dots, N \right\}$$

$$\left\{ \begin{array}{l} U_1, U_2 \in \mathcal{W}, \quad U_{1,0}^- = u_{0,h}, \quad U_{2,0}^- = v_{0,h}, \quad \text{and for } n = 1, \dots, N, \\ \int_{I_n} \left((\dot{U}_1(t), V_1(t)) - (U_2(t), V_1(t)) \right) dt + ([U_1]_{n-1}, V_{1,n-1}^+) = 0, \\ \int_{I_n} \left(\rho(\dot{U}_2(t), V_2(t)) + a(U_1(t), V_2(t)) \right. \\ \left. - \int_0^t \beta(t-s)a(U_1(s), V_2(t)) ds - (f(t), V_2(t)) \right) dt + \rho([U_2]_{n-1}, V_{2,n-1}^+) = 0 \\ \forall V_1, V_2 \in \mathcal{W} \end{array} \right.$$

$$U_i|_{I_n} = U_{i,n} \in V_h, \quad V_i|_{I_n} = \chi_i \in V_h, \quad i = 1, 2, \quad \text{implicit Euler}$$

Temporal discretization – discontinuous Galerkin

$$\begin{cases} k_n^{-1} (U_{1,n} - U_{1,n-1}) - U_{2,n} = 0 \\ k_n^{-1} (U_{2,n} - U_{2,n-1}) + A_h U_{1,n} - q_n(A_h U_1) - P_h \bar{f}_n = 0 \end{cases}$$

where

$$\bar{f}_n = \frac{1}{k_n} \int_{t_{n-1}}^{t_n} f(t) dt$$

$$\begin{aligned} q_n(A_h U_1) &= \frac{1}{k_n} \int_{t_{n-1}}^{t_n} \int_0^t \beta(t-s) A_h U_1(s) ds dt \\ &= \frac{1}{k_n} \int_{t_{n-1}}^{t_n} \sum_{j=1}^n \int_{t_{j-1}}^{t_j \wedge t} \beta(t-s) A_h U_{1,j} ds dt = \sum_{j=1}^n k_j \omega_{nj} A_h U_{1,j} \end{aligned}$$

$$\omega_{nj} = \frac{1}{k_n k_j} \int_{t_{n-1}}^{t_n} \int_{t_{j-1}}^{t_j \wedge t} \beta(t-s) ds dt, \quad t_j \wedge t = \min(t_j, t)$$

Temporal discretization – discontinuous Galerkin

$$k_n^{-1}(U_{2,n} - U_{2,n-1}) + A_h U_{1,n} - \sum_{j=1}^n k_j \omega_{nj} A_h U_{1,j} - P_h \bar{f}_n = 0$$

$$k_n^{-1}(U_{2,n} - U_{2,n-1}) + (1 - k_n \omega_{nn}) A_h U_{1,n} = \sum_{j=1}^{n-1} k_j \omega_{nj} A_h U_{1,j} + P_h \bar{f}_n$$

$$k_n \omega_{nn} = \frac{1}{k_n} \int_{t_{n-1}}^{t_n} \int_{t_{n-1}}^t \beta(t-s) ds dt$$
$$\approx \frac{\gamma}{(1+\alpha)\Gamma(1+\alpha)} \left(\frac{k_n}{\tau}\right)^\alpha < 1 \quad \text{if } k_n \text{ small}$$

Time discretization — stability

$$\begin{aligned} Au(t) - \int_0^t \beta(t-s) Au(s) ds \\ &= Au(t) - \int_0^t \beta(t-s) ds Au(t) + \int_0^t \beta(t-s) (Au(t) - Au(s)) ds \\ &= \left(1 - \int_0^t \beta(s) ds\right) Au(t) + \int_0^t \beta(s) (Au(t) - Au(t-s)) ds \end{aligned}$$

discrete time, variable steps: $U_1(t-s) \notin \mathcal{W}$

Time discretization — stability

$$\begin{aligned} Au(t) &= \int_0^t \beta(t-s) Au(s) ds \\ &= Au(t) - \int_0^t \beta(t-s) ds Au(t) + \int_0^t \beta(t-s) (Au(t) - Au(s)) ds \\ &= \left(1 - \int_0^t \beta(s) ds\right) Au(t) + \int_0^t \beta(t-s) A(u(t) - u(s)) ds \\ &= \xi(t) Au(t) + \int_0^t \beta(t-s) Aw(t, s) ds \end{aligned}$$

$$\rho(\ddot{u}(t), \psi) + \xi(t)a(u(t), \psi) + \int_0^t \beta(t-s)a(w(t, s), \psi) ds = (f(t), \psi) \quad \forall \psi \in V$$

Time discretization — stability

the crucial term:

$$\int_0^T \int_0^t \beta(t-s) a(w(t,s), \dot{u}(t)) ds dt$$

$$\left\{ w(t,s) = u(t) - u(s), \quad \dot{u}(t) = D_t w(t,s) \right\}$$

$$= \int_0^T \int_0^t \beta(t-s) a(w(t,s), D_t w(t,s)) ds dt$$

$$= \frac{1}{2} \int_0^T \int_0^t \beta(t-s) D_t \|w(t,s)\|_1^2 ds dt$$

$$= \frac{1}{2} \int_0^T \int_s^T \beta(t-s) D_t \|w(t,s)\|_1^2 dt ds$$

Time discretization — stability

the crucial term:

$$\begin{aligned} & \int_0^T \int_0^t \beta(t-s) a(w(t,s), \dot{u}(t)) ds dt \\ &= \frac{1}{2} \int_0^T \int_s^T \beta(t-s) D_t \|w(t,s)\|_1^2 dt ds \\ &= \frac{1}{2} \int_0^T \beta(T-s) \|w(T,s)\|_1^2 ds - \frac{1}{2} \int_0^T \beta(0) \|w(s,s)\|_1^2 ds \\ &\quad - \frac{1}{2} \int_0^T \int_s^T \beta'(t-s) \|w(t,s)\|_1^2 dt ds \geq 0 \quad ?? \end{aligned}$$

Time discretization — stability

the crucial term:

$$\begin{aligned} & \int_0^T \int_0^{t-\epsilon} \beta(t-s) a(w(t,s), \dot{u}(t)) ds dt \\ &= \frac{1}{2} \int_0^T \int_{s+\epsilon}^T \beta(t-s) D_t \|w(t,s)\|_1^2 dt ds \\ &= \frac{1}{2} \int_0^T \beta(T-s) \|w(T,s)\|_1^2 ds - \frac{1}{2} \int_0^T \beta(\epsilon) \|w(s+\epsilon,s)\|_1^2 ds \\ &\quad - \frac{1}{2} \int_0^T \int_{s+\epsilon}^T \beta'(t-s) \|w(t,s)\|_1^2 dt ds \geq 0 \quad \text{as } \epsilon \rightarrow 0^+ ?? \end{aligned}$$

Time discretization — stability

the crucial term:

$$\begin{aligned} & \int_0^T \int_0^{t-\epsilon} \beta(t-s) a(w(t,s), \dot{u}(t)) ds dt \\ &= \frac{1}{2} \int_0^T \int_{s+\epsilon}^T \beta(t-s) D_t \|w(t,s)\|_1^2 dt ds \\ &= \frac{1}{2} \int_0^T \beta(T-s) \|w(T,s)\|_1^2 ds - \frac{1}{2} \int_0^T \beta(\epsilon) \|w(s+\epsilon,s)\|_1^2 ds \\ &\quad - \frac{1}{2} \int_0^T \int_{s+\epsilon}^T \beta'(t-s) \|w(t,s)\|_1^2 dt ds \geq 0 \quad \text{as } \epsilon \rightarrow 0^+ ?? \end{aligned}$$

This works with $\epsilon = 0$ in the time-discrete case.

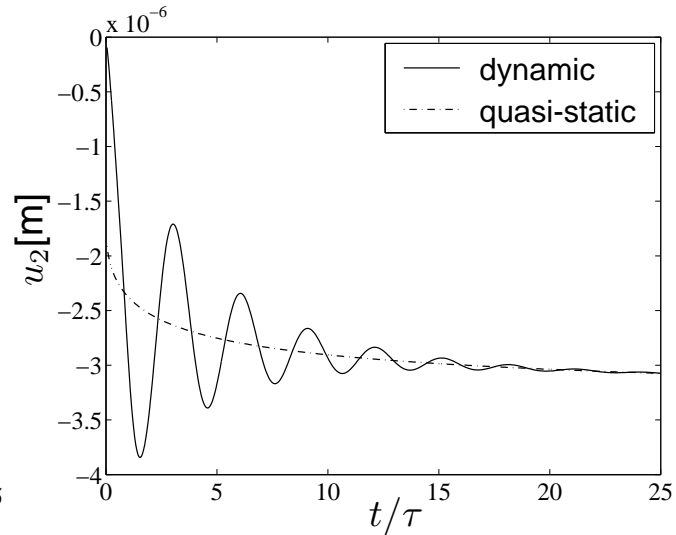
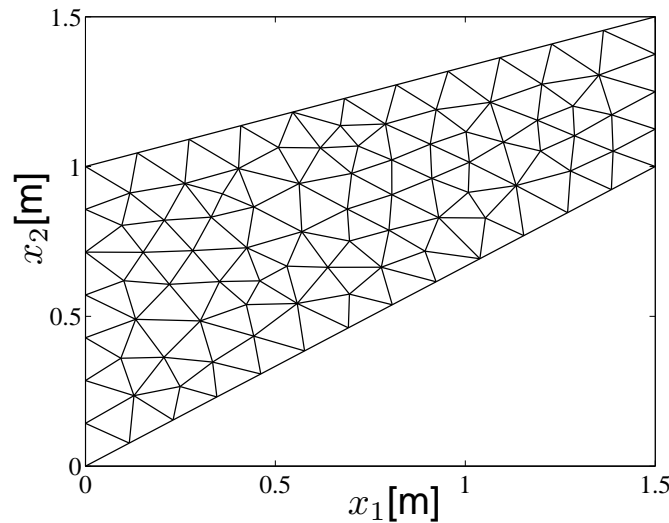
Time discretization

We can now prove stability and error estimates in a similar way as in the semidiscrete case.

$$\|U_{2,n}\|_{h,l} + \|U_{1,n}\|_{h,l+1} \leq C \left[\|v_{0,h}\|_{h,l} + \|u_{0,h}\|_{h,l+1} + \int_0^T \|P_h f\|_{h,l} dt \right]$$

$$0 \leq t_n \leq t_N = T, \quad l \in \mathbf{R}$$

Numerical experiment



$$\begin{aligned} u(x, 0) &= 0 \text{ m}, & \dot{u}(x, 0) &= 0 \text{ m/s}, & f(x, t) &= 0 \text{ N/m}^3, \\ u(x, t) &= 0 \text{ m at } x_1 = 0 \text{ m}, & g(x, t) &= (0, -1)\Theta(t) \text{ Pa at } x_1 = 1.5 \text{ m}, \\ \gamma &= 0.5, & E_0 &= 10 \text{ MPa}, & \alpha &= 0.5, & \nu &= 0.3, & \rho &= 40 \text{ kg/m}^3, \end{aligned}$$

The left figure shows the spatial discretization. The right figure shows the computed vertical displacement at the point (1.5,1.5) m.

Earlier work

- smooth kernel: Lin, Thomée, and Wahlbin (a priori error estimates)
- quasi-static motion $\rho \ddot{u} \approx 0$:
 - Shaw and Whiteman (a posteriori, adaptivity)
 - Adolfsson, Enelund, Larsson (a posteriori, adaptivity, sparse history)

Ongoing work

- a posteriori error estimates
- adaptivity
- sparse history
- other time-stepping methods
- two kernels: β_1 (shear), β_2 (bulk)