# Geometric theory of flexible and expandable tubes conveying fluid

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#### Review: Variational principles in mechanics

Consider the system of *n* variables  $\boldsymbol{q} = (q_1, \ldots, q_n)$  and Lagrangian  $L(\boldsymbol{q}, \dot{\boldsymbol{q}})$ . Equations of motion are obtained by Hamilton's critical action principle

$$\delta S = \delta \int_{t_0}^{t_1} L(\boldsymbol{q}, \dot{\boldsymbol{q}}) \mathrm{d}t = 0$$

on variations  $\delta \boldsymbol{q}(t_0) = \delta \boldsymbol{q}(t_1) = 0$ . Assume  $\boldsymbol{q}(t) = \boldsymbol{q}_0(t) + \epsilon \delta \boldsymbol{q}(t)$  and select the first-order terms in  $\epsilon$  to get Euler-Lagrange equations

$$\delta S = \delta \int_{t_0}^{t_1} L(\boldsymbol{q}_0 + \epsilon \delta \dot{\boldsymbol{q}}, \dot{\boldsymbol{q}}_0 + \epsilon \delta \dot{\boldsymbol{q}}) dt$$
  
=  $\epsilon \int \frac{\partial L}{\partial \boldsymbol{q}} \delta \boldsymbol{q} + \frac{\partial L}{\partial \dot{\boldsymbol{q}}} \delta \dot{\boldsymbol{q}} dt + O(\epsilon^2) = \epsilon \int \underbrace{\left(\frac{\partial L}{\partial \boldsymbol{q}} - \frac{d}{dt}\frac{\partial L}{\partial \dot{\boldsymbol{q}}}\right)}_{=\boldsymbol{0}:\mathsf{EL} \;\mathsf{eqs}} \delta \boldsymbol{q} dt + O(\epsilon^2)$   
Euler-Lagrange equations:  $-\frac{d}{dt}\frac{\partial L}{\partial \dot{\boldsymbol{q}}} + \frac{\partial L}{\partial \boldsymbol{q}} = \boldsymbol{0}$ 

Euler-Lagrange equations are systematic, but not always easy to use ...

#### Motion of a rigid body

- Configuration manifold: orientation matrices,  $\Lambda \in Q = SO(3)$ , with  $3 \times 3$  matrices  $\Lambda^T \Lambda = \Lambda \Lambda^T = Id$
- Lagrangian is  $L = L(\Lambda, \dot{\Lambda})$ , Euler-Lagrange equations are given by

$$\delta \int L(\Lambda, \dot{\Lambda}) dt = 0$$
 on matrices satisfying  $\Lambda^T \Lambda - Id = 0$ 

 Can, in principle, write Euler-Lagrange equations with Lagrange multipliers for 3 × 3 matrices (9 equations, 6 multipliers): awkward, see *e.g.* Jose & Saletan's book.

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- Can, in principle, write Euler-Lagrange equations with Lagrange multipliers for 3 × 3 matrices (9 equations, 6 multipliers): awkward, see *e.g.* Jose & Saletan's book.
- Instead, notice that  $\Lambda^T \dot{\Lambda}$  is an antisymmetric matrix, define body angular velocity  $\Omega$  according to  $(\Lambda^T \dot{\Lambda})_{ij} = \epsilon_{ijk}\Omega_k$  and write Euler's equations as angular momentum conservation law

$$\mathbb{I}\dot{\Omega} = \mathbb{I}\Omega \times \Omega, \quad L = \frac{1}{2}\mathbb{I}\Omega \cdot \Omega, \quad \Omega = (\Lambda^{T}\dot{\Lambda})^{\vee}.$$

• Here, we have explicitly assumed that the Lagrangian (kinetic energy) depends on the body angular velocity  $\Omega = (\Lambda^T \dot{\Lambda})^{\vee}$ , and not on the spatial angular velocity  $\omega = (\dot{\Lambda}\Lambda^T)^{\vee} \neq \Omega$ , because the moment of inertia I is constant in the body frame.

#### Variational derivation of Euler's rigid body equations

- Configuration manifold Λ ∈ SO(3), a Lie group, with its Lie algebra (tangent at unity element) of antisymmetric matrices Ω̂ ∈ so(3).
- System is invariant wrt (left) rotations:  $L(R\Lambda, R\dot{\Lambda}) = L(\Lambda, \dot{\Lambda})$
- Identify  $3 \times 3$  antisymmetric matrices from  $\mathfrak{so}(3)$  and vectors with cross products,  $\widehat{\Omega} = \mathbf{\Omega} \times$  using the hat map

$$\widehat{\Omega} = \begin{pmatrix} 0 & -\Omega_3 & \Omega_2 \\ \Omega_3 & 0 & -\Omega_1 \\ -\Omega_2 & \Omega_1 & 0 \end{pmatrix}, \quad \widehat{\Omega} \mathbf{v} = \mathbf{\Omega} \times \mathbf{v}, \quad [\widehat{a}, \widehat{b}]^{\vee} = \mathbf{a} \times \mathbf{b}$$

• Define reduced Lagrangian  $\ell = \ell(\Omega)$ , and variations  $\mathbf{\Sigma} = (\Lambda^T \delta \Lambda)^{\vee}$ 

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• Define reduced Lagrangian  $\ell = \ell(\Omega)$ , and variations  $\mathbf{\Sigma} = (\Lambda^T \delta \Lambda)^{\vee}$ 

• A short calculation gives  $\begin{cases}
\frac{d}{dt}\widehat{\Sigma} = \frac{d}{dt}\left(\Lambda^{-1}\delta\Lambda\right) = -\widehat{\Omega}\widehat{\Sigma} + \Lambda^{-1}\delta\dot{\Lambda} \\
\delta\widehat{\Omega} = \delta\left(\Lambda^{-1}\dot{\Lambda}\right) = -\widehat{\Sigma}\widehat{\Omega} + \Lambda^{-1}\delta\dot{\Lambda}
\end{cases} \Rightarrow \begin{cases}
\delta\Omega = \dot{\Sigma} + [\widehat{\Omega},\widehat{\Sigma}] & \text{or} \\
\delta\Omega = \dot{\Sigma} + \Omega \times \Sigma
\end{cases}$ 

• Critical action principle is then given by

$$\delta \int \ell(\mathbf{\Omega}) \mathrm{d}t = \int \frac{\partial \ell}{\partial \mathbf{\Omega}} \delta \mathbf{\Omega} \mathrm{d}t = -\int \left( \frac{d}{dt} \frac{\partial \ell}{\partial \mathbf{\Omega}} + \mathbf{\Omega} \times \frac{\partial \ell}{\partial \mathbf{\Omega}} \right) \cdot \mathbf{\Sigma} = \mathbf{0}$$

• When  $\ell = \frac{1}{2} \mathbb{I} \Omega \cdot \Omega$ , we get exactly Euler's equations of motion.

#### Euler-Poincaré theory

The theory can be extended to an arbitrary Lie group

- **(**)  $SO(3) \rightarrow G$ , an arbitrary Lie group, with its Lie algebra  $\mathfrak{g}$ .
- 2 Invariance  $L(hg, h\dot{g}) = L(g, \dot{g})$  for all fixed  $h \in G$
- $\textcircled{O} Cross-products \rightarrow adjoint and co-adjoint actions of Lie group$
- Poisson brackets
- Onservation laws
- Variational methods allow to make progress for cases that are difficult (impossible) to analyze using force balance
- Calculations are formal and are based on known geometric objects, *i.e.*, computing actions on Lie algebras *etc*.
- Applications of variational methods to problems of increasing complexity, for cases that are difficult to solve otherwise

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### Exact geometric rod theory, $\boldsymbol{1}$

- Independent variables: time t and material parameter s (not necessarily arc length)
- Dependent variables: position of the centerline  $\mathbf{r}(s, t)$  and orientation  $\Lambda(s, t)$ , with  $(\Lambda, \mathbf{r}) \in SE(3)$  (group of rotations and translations).
- Lagrangian (dots= $\partial_t$ , primes =  $\partial_s$ )  $\mathcal{L} = \mathcal{L}(\mathbf{r}, \dot{\mathbf{r}}, \mathbf{r}', \Lambda, \dot{\Lambda}, \Lambda')$
- Use SE(3) symmetry reduction <sup>1</sup> to reduce the Lagrangian to  $\ell(\omega, \gamma, \Omega, \Gamma)$  of the following coordinate-invariant variables

$$\mathbf{\Gamma} = \Lambda^{-1} \mathbf{r}' \,, \quad \mathbf{\Omega} = \Lambda^{-1} \Lambda' \,, \, (\mathsf{Darboux vector})$$
 (1)

$$\gamma = \Lambda^{-1} \dot{\mathbf{r}}, \quad \omega = \Lambda^{-1} \dot{\Lambda}.$$
 (Angular velocity) (2)

- Note that symmetry reduction for elastic rods is *left-invariant* (reduces to body variables).
- Notation: small letters (e.g. ω, γ) denote time derivatives; capital letters (e.g. Ω, Γ) denote the s-derivatives.

<sup>&</sup>lt;sup>1</sup>Simo, Marsden, Krishnaprasad (1988) (SMK) Vakhtang Putkaradze Expandable tubes conveying fluid

#### Exact geometric rod theory, 2

- Euler Poincaré theory <sup>2</sup> applied to elastic rods <sup>3</sup>: consider
  - $\Sigma = \Lambda^{-1} \delta \Lambda \in \mathfrak{so}(3) \text{ and } \Psi = \Lambda^{-1} \delta r \in \mathbb{R}^3$ , and  $(\Sigma, \Psi) \in \mathfrak{se}(3)$ .

$$\delta \boldsymbol{\omega} = \frac{\partial \boldsymbol{\Sigma}}{\partial t} + \boldsymbol{\omega} \times \boldsymbol{\Sigma}, \qquad \delta \boldsymbol{\gamma} = \frac{\partial \boldsymbol{\psi}}{\partial t} + \boldsymbol{\gamma} \times \boldsymbol{\Sigma} + \boldsymbol{\omega} \times \boldsymbol{\psi} \qquad (3)$$

$$\delta \mathbf{\Omega} = \frac{\partial \mathbf{\Sigma}}{\partial s} + \mathbf{\Omega} \times \mathbf{\Sigma}, \qquad \delta \mathbf{\Gamma} = \frac{\partial \psi}{\partial s} + \mathbf{\Gamma} \times \mathbf{\Sigma} + \mathbf{\Omega} \times \psi, \qquad (4)$$

- Compatibility conditions (cross-derivatives in s and t are equal)  $\Omega_t - \omega_s = \Omega \times \omega, \quad \Gamma_t + \omega \times \Gamma = \gamma_s + \Omega \times \gamma.$
- Critical action principle  $\delta \int \ell dt ds = 0+$  (3,4) give SMK equations.

$$0 = \delta \int \ell dt ds = \int \left\langle \frac{\delta \ell}{\delta \omega}, \, \delta \omega \right\rangle + \int \left\langle \frac{\delta \ell}{\delta \Omega}, \, \delta \Omega \right\rangle + \dots$$

 $= \int \langle \text{linear momentum eq}, \Psi \rangle + \langle \text{angular momentum eq}, \Sigma \rangle \, \mathsf{d}t \mathsf{d}s$ 

• These equations are equivalent to the Cosserat's equations for elastic rods (SMK1988, Ellis et al. 2009)

<sup>3</sup>Ellis, Holm, Gay-Balmaz, VP and Ratiu, Arch. Rat.Mech. Anal., (2010) =  $\neg \land$ 

<sup>&</sup>lt;sup>2</sup>See, e.g., Holm, Marsden, Ratiu 1998

#### Elastic rods with non-local interactions

- Electrostatic interactions (e.g. polymers) or van-der-Vaals forces acting between different points in *s*, with the potential depending on Euclidian distance between the charges
- Static states can be computed by energy minimization <sup>4</sup>. Dynamics and geometry of the problem is computed in our work <sup>5</sup>
- We consider N elastic charges positioned, at each point s, at a vector η<sub>m</sub>(s) in the local body frame.
- A charge k is at the position  $\mathbf{c}_k(s,t) = \mathbf{r}(s,t) + \Lambda(s,t)\boldsymbol{\eta}_k(s)$ , Euclidian distance  $d_{k,m}(s,s')$  between charges at different points is  $d_{k,m}(s,s') = |\mathbf{c}_m(s') - \mathbf{c}_k(s)| |\kappa(s,s') + \xi(s,s')\boldsymbol{\eta}_m(s') - \boldsymbol{\eta}_k(s)|$ , where

 $\kappa(s,s'):=\!\!\Lambda^{-1}(s)\left(\mathsf{r}(s')-\mathsf{r}(s)\right)\in\mathbb{R}^3\quad\text{and}\quad\xi(s,s'):=\Lambda^{-1}(s)\Lambda(s')\in SO(3)$ 

• Thus, the total Lagrangian is  $\ell = \ell_{
m loc}(\omega,\gamma,\Omega,\Gamma) + \ell_{
m np}$ , with

 $\ell_{\mathrm{np}}(\xi, \kappa, \Gamma) = \iint U(\xi(s, s'), \kappa(s, s'), \Gamma(s), \Gamma(s')) \mathrm{d}s \mathrm{d}s'$ 

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#### Variations and equations of motion

• Critical action principle  $\delta S = \delta \int \ell_{
m loc}(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}) + \ell_{
m np} \mathsf{d}t = 0$ 

• Linear momentum equation is the term multiplying  $\Psi = \Lambda^{-1} \delta \mathbf{r}$   $\left(\frac{\partial}{\partial t} \frac{\delta l_{loc}}{\delta \gamma} + \omega \times \frac{\delta \ell_{loc}}{\delta \gamma}\right) + \left(\frac{\partial}{\partial s} \frac{\delta (\ell_{loc} + \ell_{np})}{\delta \Gamma} + \Omega \times \frac{\delta (\ell_{loc} + \ell_{np})}{\delta \Gamma}\right)$  $= \frac{\delta \ell_{loc}}{\delta \rho} + \int \left(\xi(s, s') \frac{\partial U}{\partial \kappa}(s', s) - \frac{\partial U}{\partial \kappa}(s, s')\right) \mathrm{d}s'.$ 

• Angular momentum equation is the term multiplying  $\Sigma = (\Lambda^{-1}\delta\Lambda)^{\vee}$  $\left(\frac{\partial}{\partial t}\frac{\delta\ell_{loc}}{\delta\omega} + \omega \times \frac{\delta\ell_{loc}}{\delta\omega}\right) + \left(\frac{\partial}{\partial s}\frac{\delta\ell_{loc}}{\delta\Omega} + \Omega \times \frac{\delta\ell_{loc}}{\delta\Omega}\right) = \frac{\delta\ell_{loc}}{\delta\gamma} \times \gamma$  $+ \frac{\delta(\ell_{loc} + \ell_{np})}{\delta\Gamma} \times \Gamma + \frac{\delta\ell_{loc}}{\delta\rho} \times \rho + \int \left(\frac{\partial U}{\partial\kappa}(s,s') \times \kappa(s,s') + \mathbf{Z}(s,s')\right) \mathrm{d}s',$ where the term  $\mathbf{Z}(s,s')$  is the vector given by

$$\widehat{\boldsymbol{Z}}(\boldsymbol{s},\boldsymbol{s}') = \xi(\boldsymbol{s},\boldsymbol{s}') \left(\frac{\partial U}{\partial \xi}(\boldsymbol{s},\boldsymbol{s}')\right)' - \frac{\partial U}{\partial \xi}(\boldsymbol{s},\boldsymbol{s}')\xi^{\mathsf{T}}(\boldsymbol{s},\boldsymbol{s}').$$

Steady helical states and stability can be computed analytically <sup>6</sup>

<sup>6</sup>S. Benoit, D. D. Holm and VP, J. Phys A, 2011 < □ > < ♂ > < ≣ > < ≡ >

#### More complex example: a tube conveying fluid



Figure: Image of a garden hose and its mathematical description

- No friction in the system, incompressible fluid, Reynolds numbers  $\sim 10^4$  (much higher in some applications), general 3D motions
- Hose can stretch and bend arbitrarily (inextensible also possible)
- Our work: arbitrary 3D motions, Lagrangians, Cross-section of the hose changes dynamically with deformations: *collapsible tube*, stretchable walls, compressible gas, ...

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#### Previous work

- Constant fluid velocity in the tube, 2D dynamics: English: Benjamin (1961); Gregory, Païdoussis (1966); Païdoussis (1998); Doare, De Langre (2002); Flores, Cros (2009), ... Russian: Bolotin (?) (1956), Svetlitskii (monographs 1982, 1987), Danilin (2005), Zhermolenko (2008), Akulenko *et al.* (2015) ... Hard to generalize to 3D, Not possible to consistently incorporate the cross-sectional dynamics
- Shell models: Paidoussis & Denise (1972), Matsuzaki & Fung (1977), Heil (1996), Heil & Pedley (1996), ...: Complex, computationally intensive, difficult (impossible) to perform analytic work for non-straight tubes.
- 3D dynamics from Cosserat's model: Bauergard, Goriely & Tabor (2010); Rivero-Rodriguez & Perez Saborid, (2015) Force balance, hard to accommodate dynamical change of the cross-section.
- Variational derivation: arbitrary Lagrangians, cross-sectional area change, 3D dynamics, initially curved pipes, ... <sup>7</sup>.

<sup>7</sup>FGB & VP (CR 2014, JNLS 2015 CR 2016), FGB, Georgievskii & VP, J., Fluids and Struct. 2018 <□ → <∂ → <≥ → <≥ → ≥

#### Variational treatment: tubes with changing cross-sections

- Rod dynamics is described by SE(3)-valued functions (rotations and translations in space)  $\pi(s, t) = (\Lambda, \mathbf{r})(s, t)$ .
- Fluid dynamics inside the rod is described by 1D diffeomorphisms  $s = \varphi(a, t)$ , where a is the Lagrangian label.
- Conservation of 1-form volume element fluid is given by the constraint  $Q(\mathbf{\Omega}, \mathbf{\Gamma}) = A|\mathbf{\Gamma}| = Q_0 \circ \varphi^{-1} \partial_s \varphi^{-1}$
- Incompressibility is enforced through Lagrange multiplier (pressure)
- Alternative way to write fluid conservation law is

$$\partial_t Q + \partial_s (Qu) = 0$$

Note that commonly used  $Au = \text{const does not conserve volume for time-dependent flow }^{8}$ .

• The presence of fluid introduces a complication of right invariant part in a left invariant dynamics of the tube, which have fundamental consequences for *e.g.* conservation laws, dynamics etc.

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## Mathematics preliminaries: right-invariant incompressible fluid motion

- Following Arnold (1966), describe a 3D incompressible fluid motion by Diff<sub>Vol</sub> group **r** = φ(**a**, t).
- Eulerian fluid velocity is  $\boldsymbol{u} = \varphi_t \circ \varphi^{-1}(\mathbf{r}, t)$ ; symmetry-reduced Lagrangian is  $\ell = 1/2 \int |\boldsymbol{u}|^2 d\mathbf{r}$ .
- Variations of velocity are computed as

$$\eta = \delta \varphi \circ \varphi^{-1}(\mathbf{a}, t), \quad \delta \boldsymbol{u} = \boldsymbol{\eta}_t + (\boldsymbol{u} \cdot \nabla) \boldsymbol{\eta} - (\boldsymbol{\eta} \cdot \nabla) \boldsymbol{u}.$$
 (5)

Incompressibility condition

$$J = \left| \frac{\partial \mathbf{r}}{\partial \mathbf{a}} \right| = 1 \Rightarrow \text{Lagrange multiplier } p.$$
 (6)

• Euler equations:  $\delta \int \ell \, \mathrm{d} V \, \mathrm{d} t = 0$  with (5) and (6)

$$\frac{\partial \boldsymbol{u}}{\partial t} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} = -\nabla \boldsymbol{p}, \quad \operatorname{div} \boldsymbol{u} = \boldsymbol{0}$$

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#### Garden hoses: Lagrangian and symmetry reductions

Symmetry group of the system (ignoring gravity for now)  $G = SE(3) \times \text{Diff}_{A}(\mathbb{R}) = SO(3) \otimes \mathbb{R} \times \text{Diff}_{A}(\mathbb{R}).$ 

Position of elastic tube and fluid:

$$(\pi,\varphi)\cdot\left(\left(\Lambda_{0},\mathbf{r}_{t,0}\right),\mathbf{r}_{f}\right)=\left(\underbrace{\pi\cdot\left(\Lambda_{0},\mathbf{r}_{t,0}\right)}_{\text{left invariant}},\underbrace{\pi\cdot\mathbf{r}_{f}\circ\varphi^{-1}(s,t)}_{\text{right invariant}}\right).$$

Velocities:

(7)

• Change in cross-section  $A = A(\Omega, \Gamma)$ 

Incompressibility condition J = A(s, t) ∂a/∂s |Γ| = 1 with Lagrange multiplier μ (pressure)

$$\frac{\partial Q}{\partial t} + \frac{\partial}{\partial s}(Qu) = 0, \quad \text{with} \quad Q = A|\mathbf{\Gamma}|. \tag{9}$$

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## Equations of motion

Equations for arbitrary  $\ell(\omega, \gamma, \Omega, \Gamma, u)$  and  $A = A(\Omega, \Gamma)$ 

$$\begin{aligned} & (\partial_t + \omega \times) \, \frac{\delta \ell}{\delta \omega} + \gamma \times \frac{\delta \ell}{\delta \gamma} + (\partial_s + \Omega \times) \left( \frac{\delta \ell}{\delta \Omega} - \frac{\partial Q}{\partial \Omega} \mu \right) + \mathbf{\Gamma} \times \left( \frac{\delta \ell}{\delta \mathbf{\Gamma}} - \frac{\partial Q}{\partial \mathbf{\Gamma}} \mu \right) = 0 \\ & (\partial_t + \omega \times) \, \frac{\delta \ell}{\delta \gamma} + (\partial_s + \Omega \times) \left( \frac{\delta \ell}{\delta \mathbf{\Gamma}} - \frac{\partial Q}{\partial \mathbf{\Gamma}} \mu \right) = 0 \\ & m_t + \partial_s \, (mu - \mu) = 0, \quad m := \frac{1}{Q} \, \frac{\delta \ell}{\delta u} \end{aligned}$$

$$\begin{split} \partial_t Q + \partial_s (Qu) &= 0, \quad Q = A |\mathbf{\Gamma}| \\ \partial_t \Omega &= \omega \times \Omega + \partial_s \omega, \qquad \partial_t \mathbf{\Gamma} + \omega \times \mathbf{\Gamma} = \partial_s \gamma + \Omega \times \gamma \end{split}$$

See our work for linear stability analysis, nonlinear traveling wave solutions etc 9

For constant cross-section, these equations are equivalent to Cosserat rod-based derivation <sup>10</sup>

<sup>9</sup>F. Gay-Balmaz and VP, CR Acad Sci Paris (2014), JNLS (2015), FGB, D. Georgievskii and VP, J. Fluids and Struct. (2018)

<sup>10</sup>Bauergard, Goriely & Tabor, Int. J. Solids Struct. 2010; Rivero-Rodriguez & Perez Saborid, J. Fluids and Struct. 2015 

#### Linear stability calculations for a finite tube

Our linear stability generalize earlier work <sup>11</sup> reducing to Timoshenko's beam vs Euler's beam in earlier models. Computational example:

- Soft rubber tube, Young's modulus  $E = 10^7 \text{ N/m}^2$ .
- Diameter: 1cm, length: 1m, wall thickness: 2 mm.
- Area deformation parameter  $A = A_0 K |\Omega|^2/2$ ,  $K = 0.1R^2 = 2.5 \cdot 10^{-6} \text{ m}^2$ .



Figure: Left:  $Im(\omega)$  vs u (m/s), right:  $Im(\omega)$  vs  $Re(\omega)$ . Instability of second mode for  $u_0 \simeq 5.7m/sec$ .

 $^{11}$ Benjamin, JFM (1961), Gregory & Paidoussis Proc Roy Soc A (1966), see also book by Paidoussis (2004)

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### Effect of the area change in the tube

Results for instability  $A = A_0 - K |\Omega|^2/2$  for K > 0 (solid black) and K = 0 (red dashed).



Figure: Left: critical velocity, m/s, Right: critical value of  $\omega$ , in 1/s. Additional results using geometric variational methods:

- Analytical solutions for nonlinear traveling waves
- Consideration of arbitrary nozzles at the exit
- Analytical treatment of linear stability analysis for helical geometry due to SE(3) symmetry

#### Stability of initially helical tubes

- In the geometric-based derivation, linearization about a helical state reduces to a system with constant coefficients because of SE(3) symmetry.
- Helix is parameterized by its Darboux vector  $\Omega_0 = K\pi (\cos \kappa, \sin \kappa, 0)^T / L$ , with 2 parameters K and  $\kappa$ .
- Such results are very difficult to obtain in traditional approaches.



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#### Flexible tubes with stretchable walls conveying fluid <sup>12</sup>

- Take, e.g. a circular cross-section,  $A = \pi R^2$ , and R = R(s, t).
- Configuration manifold

 $\mathcal{Q} := \mathcal{F}\left([0, L], SO(3) \times \mathbb{R}^3 \times I_R\right)$ 

 $\times \left\{ \varphi : \varphi^{-1}[0, L] \to [0, L] \mid \varphi \text{ diffeomorphism} \right\}.$ 

where  $I_R$  is the interval for allowed values of R, *e.g.*  $I_R = \mathbb{R}_+$ . Blue=tube; Red=fluid.

- Lagrangian  $\ell = \ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, u, R, \dot{R}, R')$  (and, perhaps, R'' etc)
- Kinetic energy of the rod:

$$\mathcal{K}_{\mathrm{rod}} = rac{1}{2} \int_0^L \left( lpha |m{\gamma}|^2 + a \dot{R}^2 + \mathbb{I}(R) m{\omega} \cdot m{\omega} 
ight) |m{\Gamma}| \mathrm{d}s,$$

• Eulerian velocity  $u(t,s) = (\partial_t \varphi \circ \varphi^{-1})(t,s), s \in [0, L].$ 

Kinetic energy of the fluid:

$$\mathcal{K}_{\mathrm{fluid}} = rac{1}{2} \int_0^L (\xi_0 \circ \varphi^{-1}) \partial_s \varphi^{-1} \left| \boldsymbol{\gamma} + \boldsymbol{\Gamma} \boldsymbol{u} \right|^2 \mathrm{d} \boldsymbol{s},$$

#### Compressible fluid case

- No incompressibility condition anymore; pressure is not a Lagrange multiplier but a thermodynamic variable.
- Introduce the effective line density of fluid  $\xi(t,s) = \rho(t,s)Q(t,s), \text{ conservation law is}$

$$\xi(t,s) = \left[ (\xi_0 \circ \varphi^{-1}) \partial_s \varphi^{-1} \right] (t,s)$$

Compressible fluid has additional internal energy density e(ρ, S) with

$$E_{\mathrm{int}} = \int_0^L \xi e(
ho, S) \mathrm{d}s.$$

The pressure and temperature are defined by thermodynamic identities

$$de = -p d\left(\frac{1}{\rho}\right) + T dS \implies$$

$$p(\rho, S) = \rho^2 \frac{\partial e}{\partial \rho}(\rho, S), \quad T(\rho, S) = \frac{\partial e}{\partial S}(\rho, S).$$

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#### Equations of motion

• Define the Lagrangian in reduced variables  $\ell(\omega, \gamma, \Omega, \Gamma, u, \xi, S, R, \dot{R})$   $= \int_{0}^{L} \left[ \ell_{0}(\omega, \gamma, \Omega, \Gamma, u, \xi, R, \dot{R}, R') - \xi e(\rho, S) - p_{\text{ext}}Q \right] ds.$ 

**2** Variational principle (implicit dependence on  $R_s$ ,  $R_{ss}$  etc).

$$\delta \int_0^T \ell(\boldsymbol{\omega}, \boldsymbol{\gamma}, \boldsymbol{\Omega}, \boldsymbol{\Gamma}, \boldsymbol{u}, \boldsymbol{\xi}, \boldsymbol{S}, \boldsymbol{R}, \dot{\boldsymbol{R}}) \mathrm{d}t = 0$$

on variations satisfying

$$\delta \boldsymbol{\omega} = \frac{\partial \boldsymbol{\Sigma}}{\partial t} + \boldsymbol{\omega} \times \boldsymbol{\Sigma}, \qquad \delta \boldsymbol{\gamma} = \frac{\partial \boldsymbol{\psi}}{\partial t} + \boldsymbol{\gamma} \times \boldsymbol{\Sigma} + \boldsymbol{\omega} \times \boldsymbol{\Psi}$$
$$\delta \boldsymbol{\Omega} = \frac{\partial \boldsymbol{\Sigma}}{\partial s} + \boldsymbol{\Omega} \times \boldsymbol{\Sigma}, \qquad \delta \boldsymbol{\Gamma} = \frac{\partial \boldsymbol{\psi}}{\partial s} + \boldsymbol{\Gamma} \times \boldsymbol{\Sigma} + \boldsymbol{\Omega} \times \boldsymbol{\Psi},$$
$$\delta \boldsymbol{u} = \partial_t \boldsymbol{\eta} + \boldsymbol{u} \partial_s \boldsymbol{\eta} - \boldsymbol{\eta} \partial_s \boldsymbol{u}$$
$$\delta \boldsymbol{\xi} = -\partial_s (\boldsymbol{\xi} \boldsymbol{\eta}), \qquad \delta \boldsymbol{S} = -\boldsymbol{\eta} \partial_s \boldsymbol{S}$$

#### Equations of motion (derivation)

- **(**) Angular momentum: terms multiplying  $\mathbf{\Sigma} = (\Lambda^{-1} \delta \Lambda)^{\vee}$
- **2** Linear momentum: terms multiplying  $\Psi = \Lambda^{-1} \delta \mathbf{r}$
- Solution Fluid mean mean stress multiplying  $\eta = \delta \varphi \circ \varphi^{-1}$
- Wall momentum: Euler-Lagrange equations from  $\delta R$
- **(**) Advection equations for entropy from  $\delta S$
- Incompressible fluid equations can be obtained as well with pressure being Lagrange multiplier for incompressibility
- Friction can be incorporated in our model using extra forces (Lagrange-d'Alembert's principle, neglected here)

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## Equations of motion (explicit)

Introducing for brevity

$$rac{D}{Dt}:=rac{\partial}{\partial t}+oldsymbol{\omega} imes,\quad rac{D}{Ds}:=rac{\partial}{\partial s}+oldsymbol{\Omega} imes$$

we obtain

 $\begin{cases} \frac{D}{Dt}\frac{\delta\ell}{\delta\omega} + \gamma \times \frac{\delta\ell}{\delta\gamma} + \frac{D}{Ds}\frac{\delta\ell}{\delta\Omega} + \mathbf{\Gamma} \times \frac{\delta\ell}{\delta\mathbf{\Gamma}} = 0 \quad \text{Rod, angular momentum} \\ \frac{D}{Dt}\frac{\delta\ell}{\delta\gamma} + \frac{D}{Ds}\frac{\delta\ell}{\delta\mathbf{\Gamma}} = 0 \quad \text{Rod, linear momentum} \\ \partial_t \frac{\delta\ell}{\delta u} + u\partial_s \frac{\delta\ell}{\delta u} + 2\frac{\delta\ell}{\delta u}\partial_s u = \xi\partial_s \frac{\delta\ell}{\delta\xi} - \frac{\delta\ell}{\delta S}\partial_s S \quad \text{Fluid momentum} \\ \partial_t \frac{\delta\ell}{\delta\dot{\mathbf{R}}} - \frac{\delta\ell}{\delta R} = 0 \quad \text{Rod, wall momentum (E-L eqs)} \\ \partial_t \Omega = \Omega \times \omega + \partial_s \omega, \quad \partial_t \mathbf{\Gamma} + \omega \times \mathbf{\Gamma} = \partial_s \gamma + \Omega \times \gamma \quad \text{Compatibility} \\ \partial_t \xi + \partial_s (\xi u) = 0, \quad \partial_t S + u\partial_s S = 0, \quad \text{Mass and entropy transport} \end{cases}$ |▲■▶|▲≣▶||▲≣▶||| 差||| のへの

#### Solutions for shock waves

To derive shock conditions, (Rankine-Hugoniot), need to find equations of motion for fluid mass, momentum and energy in conservation form.

• Mass:  $\partial_t \xi + \partial_s(\xi u) = 0$ 

Pluid momentum 'conservation'

$$\partial_t \big( \xi \mathbf{\Gamma} \cdot (\boldsymbol{\gamma} + u \mathbf{\Gamma}) \big) + \partial_s \big( u \xi \mathbf{\Gamma} \cdot (\boldsymbol{\gamma} + u \mathbf{\Gamma}) + p Q \big) - \xi (\boldsymbol{\gamma} + u \mathbf{\Gamma}) (\partial_s \boldsymbol{\gamma} + u \partial_s \mathbf{\Gamma}) = p \partial_s Q.$$

**③** Energy conservation : Define the linear energy density E as

$$\mathbb{E} = \int_{0}^{L} E \,\mathrm{d}s \,, \qquad E := \xi e + \dot{R} \frac{\partial \ell_{0}}{\partial \dot{R}} + \omega \cdot \frac{\partial \ell_{0}}{\partial \omega} + \gamma \cdot \frac{\partial \ell_{0}}{\partial \gamma} + u \frac{\partial \ell_{0}}{\partial u} - \ell_{0} \,.$$
  
Then,  $\boxed{\partial_{t} E + \partial_{s} J = 0}$  for the energy flux  $J$  given by  
 $J := \omega \cdot \frac{\partial \ell_{0}}{\partial \Omega} + \gamma \cdot \frac{\partial \ell_{0}}{\partial \Gamma} + \dot{R} \frac{\partial \ell_{0}}{\partial R'} + u^{2} \frac{\partial \ell_{0}}{\partial u} - \xi u \frac{\partial \ell_{0}}{\partial \xi} + p \gamma \cdot \frac{\partial Q}{\partial \Gamma} + \left(\frac{p}{\rho} + e\right) \xi u.$ 

These conservation laws are valid for arbitrary configurations of the tube – not necessarily a straight line.

#### Rankine-Hugonoit conditions across shock waves

Integrate the conservation laws for mass, momentum and energy across the shock  $% \left( {{{\rm{A}}_{\rm{B}}}} \right)$ 

$$c[\rho] = [\rho u]$$

$$c[\rho] \mathbf{\Gamma} \cdot \boldsymbol{\gamma} + c[\rho u] |\mathbf{\Gamma}|^{2} = [\rho u] \mathbf{\Gamma} \cdot \boldsymbol{\gamma} + [\rho u^{2}] |\mathbf{\Gamma}|^{2} + [\rho]$$

$$c\left[\rho\left(e + \frac{1}{2}|\boldsymbol{\gamma} + \mathbf{\Gamma}u|^{2}\right)\right] = \left[\frac{1}{2}\rho u |\boldsymbol{\gamma} + \mathbf{\Gamma}u|^{2} + \frac{\rho}{|\mathbf{\Gamma}|^{2}}\mathbf{\Gamma} \cdot (\boldsymbol{\gamma} + \mathbf{\Gamma}u) + \rho ue\right]$$

- These shock conditions are valid for arbitrary configuration of the tube
- They reduce for standard 1D conditions when the tube is straight and non-deformable and motion of gas is in one direction only
- The conditions satisfy the condition of entropy jump across the shock [S] ≥ 0, so the shock is an irreversible process.
- Impossible to guess these conditions by other methods

#### An example of the shock wave solution

Shock wave is propagating in a tube with thin rubber walls similar to the walls of a latex balloon.



Left: an example of a shock wave propagating in the tube. Right: Mach number of the shock as a function of shock's strength.

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#### Comparison with previous works

- Describes 1D gas motion in channel with variable cross-section (Witham 1974)
- 2 Equations for incompressible fluid case reduce to the models taking into account wall's inertia <sup>13</sup> (G =flux)

$$\begin{cases} \partial_t G + \partial_s \left( \alpha \frac{G^2}{A} \right) + \frac{A}{\rho} \partial_s p + K \frac{G}{A} = 0, \quad \partial_t A + \partial_s G = 0, \\ \alpha \frac{\partial^2 R}{\partial t^2} - \gamma_1 \frac{\partial R}{\partial t} - a \frac{\partial^2 R}{\partial s^2} - c \frac{\partial^3 R}{\partial s^2 \partial t} + bR = p - p_{\text{ext}} \end{cases}$$

Equations for incompressible fluid with stretchable walls coincides exactly with the models of arterial blood flow in a straight tube <sup>14</sup>

$$\begin{cases} \rho_0(\partial_t u + u\partial_s u) = -\partial_s p - \tau(u, A) \\ \partial_t A + \partial_s(Au) = 0, \quad p - p_{\text{ext}} = \Phi(A) - T\partial_{ss}A, \end{cases}$$

Obscribes pressure wave propagation along the tube (pulse)

<sup>13</sup>Quarteroni, Tuveri, Veneziani, Comput. Vis. Sci 2000, Formaggia, Lamponi, Quarteroni, J Engr. Math, 2003

#### Vakhtang Putkaradze

#### Geometric representation and Poisson bracket

- Let us ignore the stretchable wall for now; it will yield canonical part of Poisson bracket, and consider only the left- and right- invariant parts
- Consider two Lie groups G and H, with Lie algebras g and h. G acts on the left on a manifold P and that H acts on the right on a manifold N:

$$\begin{array}{ll} \text{Left} : \Phi : G \times P \to P, & (g,p) \mapsto \Phi_g(p), & \Phi_g \circ \Phi_h = \Phi_{gh} \\ \hline \text{Right} : \Psi : H \times N \to N, & (h,n) \mapsto \Psi_h(n), & \Psi_g \circ \Psi_h = \Psi_{hg}. \end{array}$$

- **③** For expandable tube,  $g(t) = (\Lambda(t), \mathbf{r}(t))$  and  $h(t) = \varphi(t)$ (dependence on s is implied); with  $P = (\Omega, \Gamma)$  and  $N = (\xi, S)$
- Orresponding group actions on P and N:

$$\begin{aligned} (\mathbf{\Omega},\mathbf{\Gamma}) &\mapsto \mathsf{Ad}_{(\Lambda,\mathbf{r})}(\mathbf{\Omega},\mathbf{\Gamma}) + (\Lambda,\mathbf{r})\partial_s(\Lambda,\mathbf{r})^{-1}, \\ \xi &\mapsto (\xi \circ \varphi)\partial_s \varphi \quad \text{and} \quad S \mapsto S \circ \varphi. \end{aligned}$$

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#### Momentum maps

Given the Lie algebra elements ζ ∈ g and u ∈ h, the associated infinitesimal generators ζ<sub>P</sub> and u<sub>N</sub>, (v.f. on P, resp., N) are defined by

$$\zeta_{P}(p) := \left. \frac{d}{d\varepsilon} \right|_{\varepsilon=0} \Phi_{\exp(\varepsilon\zeta)}(p), \quad \text{resp.,} \quad u_{N}(n) := \left. \frac{d}{d\varepsilon} \right|_{\varepsilon=0} \Psi_{\exp(\varepsilon u)}(n),$$

Octangent lift momentum maps for actions of Lie groups

$$\begin{aligned} \mathbb{J}_{L} &: T^* P \to \mathfrak{g}^*, \quad \langle \mathbb{J}_{L}(\alpha_p), \zeta \rangle = \langle \alpha_p, \zeta_P(p) \rangle \\ \mathbb{J}_{R} &: T^* N \to \mathfrak{h}^*, \quad \langle \mathbb{J}_{R}(\alpha_n), u \rangle = \langle \alpha_n, u_N(n) \rangle \end{aligned}$$

8 Reduced variables in Lagrangian

Left-invariant :  $\zeta(t) = g(t)^{-1}\dot{g}(t) \in \mathfrak{g}$   $p(t) = \Phi_{g(t)^{-1}}(p_0) \in P$ , Right-invariant :  $u(t) = \dot{h}(t)h(t)^{-1} \in \mathfrak{h}$   $n(t) = \Psi_{h(t)^{-1}}(n_0) \in N$ .

#### Lie algebra elements and variations

Solution critical action principle  $\delta \int_0^T \ell(\zeta(t), u(t), p(t), n(t)) dt = 0$ , on variations satisfying

$$\begin{array}{ll} \textit{Left} : & \delta \zeta = \dot{\sigma} + [\zeta, \sigma] & \delta p = -\sigma_P(p) \\ \textit{Right} : & \delta u = \dot{v} - [u, v] & \delta n = -v_N(n), \end{array}$$

2 Equations of motion

$$\begin{cases} \frac{d}{dt} \frac{\delta\ell}{\delta\zeta} - \operatorname{ad}_{\zeta}^{*} \frac{\delta\ell}{\delta\zeta} + \mathbb{J}_{L} \left( \frac{\delta\ell}{\delta p} \right) = 0 \\ \frac{d}{dt} \frac{\delta\ell}{\delta u} + \operatorname{ad}_{u}^{*} \frac{\delta\ell}{\delta u} + \mathbb{J}_{R} \left( \frac{\delta\ell}{\delta n} \right) = 0 \\ \dot{p} + \zeta_{P}(p) = 0, \quad \dot{n} + u_{N}(n) = 0 \end{cases}$$

coupled with Euler-Lagrange equations for radius, or some other set of parameters a (e.g. for elliptical or more complex profiles)

$$\frac{\partial}{\partial t}\frac{\delta\ell}{\delta\dot{a}} - \frac{\delta\ell}{\delta a} = 0$$

Vakhtang Putkaradze Expandable tubes conveying fluid

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#### Hamiltonian structure

Define variables for reduced Hamiltonian as  $(g(t), \alpha(t), h(t), \beta(t)) \in T^*(G \times H)$  $\mu(t) = g(t)^{-1}\alpha(t) \in \mathfrak{g}^* \qquad p(t) = \Phi_{g(t)^{-1}}(p_0) \in P$  $\nu(t) = \beta(t)h(t)^{-1} \in \mathfrak{h}^* \qquad n(t) = \Psi_{h(t)^{-1}}(n_0) \in \mathbb{N}.$ 2 Then, Poisson bracket is given by  $\dot{f} = \{f, h\}_{I} + \{f, h\}_{R} + \{f, h\}_{Canonical},$ where  $\{f,h\}_{L} = -\left\langle \mu, \left[\frac{\delta f}{\delta \mu}, \frac{\delta h}{\delta \mu}\right] \right\rangle + \left\langle \frac{\delta f}{\delta \mu}, \mathbb{J}_{L}\left(\frac{\delta h}{\delta \mu}\right) \right\rangle - \left\langle \frac{\delta h}{\delta \mu}, \mathbb{J}_{L}\left(\frac{\delta f}{\delta \mu}\right) \right\rangle$  $\{f,h\}_{R} = +\left\langle \nu, \left[\frac{\delta f}{\delta \nu}, \frac{\delta h}{\delta \nu}\right] \right\rangle + \left\langle \frac{\delta f}{\delta \nu}, \mathbb{J}_{R}\left(\frac{\delta h}{\delta n}\right) \right\rangle - \left\langle \frac{\delta h}{\delta \nu}, \mathbb{J}_{R}\left(\frac{\delta f}{\delta n}\right) \right\rangle.$ Is For expandable tube with compressible fluid.  $h(\boldsymbol{\pi},\boldsymbol{\mu},\boldsymbol{\Omega},\boldsymbol{\Gamma},\boldsymbol{\nu},\boldsymbol{\xi},S) = \int_{\boldsymbol{\Gamma}}^{\boldsymbol{L}} (\boldsymbol{\pi}\cdot\boldsymbol{\omega}+\boldsymbol{\mu}\cdot\boldsymbol{\gamma}+\boldsymbol{\nu}\boldsymbol{u}) \mathrm{d}\boldsymbol{s} - \ell(\boldsymbol{\omega},\boldsymbol{\gamma},\boldsymbol{\Omega},\boldsymbol{\Gamma},\boldsymbol{u},\boldsymbol{\xi},S),$  $\pi = \frac{\delta \ell}{\delta \omega}, \quad \mu = \frac{\delta \ell}{\delta \gamma}, \quad \nu = \frac{\delta \ell}{\delta \mu}, \quad \omega = \frac{\delta h}{\delta \pi}, \quad \gamma = \frac{\delta h}{\delta \mu}, \quad u = \frac{\delta h}{\delta \nu}.$ 

#### Explicit expression for Poisson brackets

$$\{f,g\}_{L} = -\int_{0}^{L} \pi \cdot \left(\frac{\delta f}{\delta \pi} \times \frac{\delta g}{\delta \pi}\right) ds - \int_{0}^{L} \mu \cdot \left(\frac{\delta f}{\delta \mu} \times \frac{\delta g}{\delta \pi} - \frac{\delta g}{\delta \mu} \times \frac{\delta f}{\delta \pi}\right) ds - \int_{0}^{L} \Omega \cdot \left(\frac{\delta f}{\delta \Omega} \times \frac{\delta g}{\delta \pi} - \frac{\delta g}{\delta \Omega} \times \frac{\delta f}{\delta \pi}\right) ds + \int_{0}^{L} \left(\frac{\delta f}{\delta \Omega} \cdot \partial_{s} \frac{\delta g}{\delta \pi} - \frac{\delta g}{\delta \Omega} \cdot \partial_{s} \frac{\delta f}{\delta \pi}\right) ds - \int_{0}^{L} \Omega \cdot \left(\frac{\delta f}{\delta \Gamma} \times \frac{\delta g}{\delta \mu} - \frac{\delta g}{\delta \Gamma} \times \frac{\delta f}{\delta \mu}\right) ds - \int_{0}^{L} \Gamma \cdot \left(\frac{\delta f}{\delta \Gamma} \times \frac{\delta g}{\delta \pi} - \frac{\delta g}{\delta \Gamma} \times \frac{\delta f}{\delta \pi}\right) ds + \int_{0}^{L} \left(\frac{\delta f}{\delta \Gamma} \cdot \partial_{s} \frac{\delta g}{\delta \mu} - \frac{\delta g}{\delta \Gamma} \cdot \partial_{s} \frac{\delta f}{\delta \mu}\right) ds , \{f,g\}_{R} = \int_{0}^{L} \nu \left(\frac{\partial g}{\partial \nu} \partial_{s} \frac{\partial f}{\partial \nu} - \frac{\partial f}{\partial \nu} \partial_{s} \frac{\partial g}{\partial \nu}\right) ds + \int_{0}^{L} \xi \left(\frac{\partial g}{\partial \nu} \partial_{s} \frac{\partial f}{\partial \xi} - \frac{\partial f}{\partial \nu} \partial_{s} \frac{\partial g}{\partial \xi}\right) ds + \int_{0}^{L} S \partial_{s} \left(\frac{\partial f}{\partial S} \frac{\partial g}{\partial \nu} - \frac{\partial f}{\partial \nu} \frac{\partial g}{\partial S}\right) ds .$$

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### Conclusions and future work

- Similar calculations can be done for incompressible fluid with thermal properties
- Next steps: Porous media treated as an ensemble of expandable tubes with certain orientations (with F. Gay-Balmaz and T. Farkhutdinov)
- Introduction of friction using recent variational theory of Gay-Balmaz and Yoshimura (nonlinear, nonholonomic constraint for entropy).
- Experimental realization of the flow in a shock tube
- Variational methods for a tube with a splitting channel (fork, bifurcation).

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