Constrained evolution problems on a metric graph

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Differential Operators on Graphs and Waveguides, TU Graz, 2019.



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• Which would you rather have?

A more comprehensive list of collaborators

- Josip Tambača, Department of Mathematics, University of Zagreb (thanks for the slides).
- Sunčica Čanić, UC Berkeley
- David Paniagua, Baylor College of Medicine, Huston
- Bojan \check{Z} ugec, Faculty of Organization and Informatics, University of Zagreb
- Mate Kosor, Maritime Department, University of Zadar
- Matko Ljulj, University of Zagreb
- Josip Iveković, University of Zagreb
- Matea Galović, University of Zagreb
- Marko Hajba, University of Zagreb
- K. Schmidt, TU Darmstadt
- Volker Mehrmann, TU Berlin

Outline



About stents

- Usage of stents
- Stent properties

2 FEM on the metric graph

- ID curved rod model
- 1D stent model
- Weak formulation
- Mixed formulation

3 Time dependent problems

- Mixed formulation
- Comparison of the 1D and 3D model
- Examples

4 Some further developments

Optimal design

• carotid stenosis



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• carotid stenosis



• stent: "solution" of the problem



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- made of cylindrical tubes by laser cuts
- mostly made of metals: 316L stainless steel, lately from cobalt, chrome and nickel.
- expanded on the place of stenosis (balloon expandable is dominant (99%) over self-expanding)
- properties depend on
 - complex geometry of stent,
 - mechanical properties of material.
- metal \implies theory of elasticity

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- metal \implies theory of elasticity
- small deformation \Longrightarrow use linearized elasticity
- We are looking for stents such that response of the stented artery is closest to the response of the healthy artery.



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- $\bullet \mbox{ struts thin } \Longrightarrow \mbox{ very fine mesh} \\ \mbox{ needed }$

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(rigorous justification Jurak, Tambača (1999), (2001))

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- 1D model much easier and quicker to solve than 3D
 - numerical approximation in 3D: minutes
 - numerical approximation in 1D: seconds

• At each edge: the system of 12 ODE

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(Tambača, Kosor, Čanić, Paniagua, SIAM J. Appl. Math., 2010)

(Zunino, Tambača, Cutri, Čanić, Formaggia, Migliavacca, Annals of Biomedical Engineering, 2015)

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Outline in two pictures



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• \mathcal{V} – vertices ($n_{\mathcal{V}}$ number of vertices)

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- parametrization of edges $\mathbf{\Phi}_e : [0, \ell_e] \to \mathbb{R}^3$ (for t^e and \mathbf{Q}^e)
- material and cross-section properties (for **H**^e)

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- **1** Place the contact conditions in the Sobolev space on a graph
- Consider a larger product Sobolev space and leave contact conditions in vertices as constraints

1D stent model – in $H^1(\mathcal{N}; \mathbb{R}^6)$

Unknown:
$$\boldsymbol{U} = (\boldsymbol{U}^1, \dots, \boldsymbol{U}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{u}}^1, \boldsymbol{\tilde{\omega}}^1), \dots, (\boldsymbol{\tilde{u}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{\omega}}^{n_{\mathcal{E}}}))$$

Test function: $\boldsymbol{V} = (\boldsymbol{V}^1, \dots, \boldsymbol{V}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{v}}^1, \boldsymbol{\tilde{w}}^1), \dots, (\boldsymbol{\tilde{v}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{w}}^{n_{\mathcal{E}}}))$

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Unknown: $\boldsymbol{U} = (\boldsymbol{U}^1, \dots, \boldsymbol{U}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{u}}^1, \boldsymbol{\tilde{\omega}}^1), \dots, (\boldsymbol{\tilde{u}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{\omega}}^{n_{\mathcal{E}}}))$ Test function: $\boldsymbol{V} = (\boldsymbol{V}^1, \dots, \boldsymbol{V}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{v}}^1, \boldsymbol{\tilde{w}}^1), \dots, (\boldsymbol{\tilde{v}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{w}}^{n_{\mathcal{E}}}))$ Function spaces on the graph \mathcal{N} :

$$\begin{split} H^{1}(\mathcal{N};\mathbb{R}^{6}) = & \left\{ \boldsymbol{V} \in \prod_{i=1}^{n_{\mathcal{E}}} H^{1}((0,\ell^{e_{i}});\mathbb{R}^{6}) : \\ \boldsymbol{V}^{i}((\boldsymbol{\Phi}^{i})^{-1}(\boldsymbol{v})) = \boldsymbol{V}^{j}((\boldsymbol{\Phi}^{j})^{-1}(\boldsymbol{v})), \boldsymbol{v} \in \mathcal{V}, \boldsymbol{v} \in \boldsymbol{e}^{i} \cap \boldsymbol{e}^{j} \right\}, \\ V_{\text{stent}} = & \left\{ \boldsymbol{V} \in H^{1}(\mathcal{N};\mathbb{R}^{6}) : \boldsymbol{\tilde{v}}^{i'} + \boldsymbol{t}^{i} \times \boldsymbol{\tilde{w}}^{i} = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \boldsymbol{V} = 0 \right\}. \end{split}$$

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Unknown: $\boldsymbol{U} = (\boldsymbol{U}^1, \dots, \boldsymbol{U}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{u}}^1, \boldsymbol{\tilde{\omega}}^1), \dots, (\boldsymbol{\tilde{u}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{\omega}}^{n_{\mathcal{E}}}))$ Test function: $\boldsymbol{V} = (\boldsymbol{V}^1, \dots, \boldsymbol{V}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{v}}^1, \boldsymbol{\tilde{w}}^1), \dots, (\boldsymbol{\tilde{v}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{w}}^{n_{\mathcal{E}}}))$ Function spaces on the graph \mathcal{N} :

$$\begin{aligned} H^{1}(\mathcal{N};\mathbb{R}^{6}) = & \left\{ \boldsymbol{V} \in \prod_{i=1}^{n_{\mathcal{E}}} H^{1}((0,\ell^{e_{i}});\mathbb{R}^{6}) : \\ \boldsymbol{V}^{i}((\boldsymbol{\Phi}^{i})^{-1}(\boldsymbol{v})) = \boldsymbol{V}^{j}((\boldsymbol{\Phi}^{j})^{-1}(\boldsymbol{v})), \boldsymbol{v} \in \mathcal{V}, \boldsymbol{v} \in \boldsymbol{e}^{i} \cap \boldsymbol{e}^{j} \right\}, \\ V_{\text{stent}} = & \left\{ \boldsymbol{V} \in H^{1}(\mathcal{N};\mathbb{R}^{6}) : \boldsymbol{\tilde{v}}^{i'} + \boldsymbol{t}^{i} \times \boldsymbol{\tilde{w}}^{i} = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \boldsymbol{V} = 0 \right\}. \end{aligned}$$

Add weak formulations for rods:

Unknown: $\boldsymbol{U} = (\boldsymbol{U}^1, \dots, \boldsymbol{U}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{u}}^1, \boldsymbol{\tilde{\omega}}^1), \dots, (\boldsymbol{\tilde{u}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{\omega}}^{n_{\mathcal{E}}}))$ Test function: $\boldsymbol{V} = (\boldsymbol{V}^1, \dots, \boldsymbol{V}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{v}}^1, \boldsymbol{\tilde{w}}^1), \dots, (\boldsymbol{\tilde{v}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{w}}^{n_{\mathcal{E}}}))$ Function spaces on the graph \mathcal{N} :

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Add weak formulations for rods: find $oldsymbol{U} \in V_{ ext{stent}}$ such that

$$\begin{split} \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \mathbf{Q}^{i} \mathbf{H}^{i}(\mathbf{Q}^{i})^{T} (\tilde{\boldsymbol{\omega}}^{i})' \cdot \tilde{\boldsymbol{w}}' dx_{1} &= \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{f}}^{i} \cdot \tilde{\boldsymbol{v}} dx_{1} \\ &+ \sum_{i=1}^{n_{\mathcal{E}}} \tilde{\boldsymbol{p}}^{i}(\ell^{i}) \tilde{\boldsymbol{v}}(\ell^{i}) - \tilde{\boldsymbol{p}}^{i}(0) \tilde{\boldsymbol{v}}(0) + \tilde{\boldsymbol{q}}^{i}(\ell^{i}) \tilde{\boldsymbol{w}}(\ell^{i}) - \tilde{\boldsymbol{q}}^{i}(0) \tilde{\boldsymbol{w}}(0), \ \boldsymbol{V} \in V_{\text{stent}} \end{split}$$

Unknown: $\boldsymbol{U} = (\boldsymbol{U}^1, \dots, \boldsymbol{U}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{u}}^1, \boldsymbol{\tilde{\omega}}^1), \dots, (\boldsymbol{\tilde{u}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{\omega}}^{n_{\mathcal{E}}}))$ Test function: $\boldsymbol{V} = (\boldsymbol{V}^1, \dots, \boldsymbol{V}^{n_{\mathcal{E}}}) = ((\boldsymbol{\tilde{v}}^1, \boldsymbol{\tilde{w}}^1), \dots, (\boldsymbol{\tilde{v}}^{n_{\mathcal{E}}}, \boldsymbol{\tilde{w}}^{n_{\mathcal{E}}}))$ Function spaces on the graph \mathcal{N} :

$$\begin{split} H^1(\mathcal{N};\mathbb{R}^6) = & \Big\{ \boldsymbol{V} \in \prod_{i=1}^{n_{\mathcal{E}}} H^1((0,\ell^{e_i});\mathbb{R}^6) : \\ & \boldsymbol{V}^i((\boldsymbol{\Phi}^i)^{-1}(v)) = \boldsymbol{V}^j((\boldsymbol{\Phi}^j)^{-1}(v)), v \in \mathcal{V}, v \in e^i \cap e^j \Big\}, \\ & V_{\text{stent}} = & \{ \boldsymbol{V} \in H^1(\mathcal{N};\mathbb{R}^6) : \boldsymbol{\tilde{v}}^{i'} + \boldsymbol{t}^i \times \boldsymbol{\tilde{w}}^i = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \boldsymbol{V} = 0 \}. \end{split}$$

Add weak formulations for rods: find $\boldsymbol{U} \in V_{\mathrm{stent}}$ such that

$$\sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \mathbf{Q}^{i} \mathbf{H}^{i} (\mathbf{Q}^{i})^{\mathsf{T}} (\tilde{\boldsymbol{\omega}}^{i})' \cdot \tilde{\boldsymbol{w}}' d\mathsf{x}_{1} = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{f}}^{i} \cdot \tilde{\boldsymbol{v}} d\mathsf{x}_{1}, \qquad \boldsymbol{V} \in V_{\mathrm{stent}}$$

(Čanić & Tambača, IMA Journal of Applied Mathematics, 2012)

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1D stent model: properties for the forms

$$a(\boldsymbol{U},\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \mathbf{Q}^{i} \mathbf{H}^{i}(\mathbf{Q}^{i})^{T} (\tilde{\boldsymbol{\omega}}^{i})^{\prime} \cdot \tilde{\boldsymbol{w}}^{\prime} dx_{1}, \quad f(\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{f}}^{i} \cdot \tilde{\boldsymbol{v}}^{i} dx_{1},$$

Problem (W) Find $\boldsymbol{U} \in V_{\text{stent}}$ such that

$$a(oldsymbol{U},oldsymbol{V})=f(oldsymbol{V}),\qquadoldsymbol{V}\in V_{ ext{stent}}.$$

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1D stent model: properties for the forms

$$a(\boldsymbol{U},\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \mathbf{Q}^{i} \mathbf{H}^{i}(\mathbf{Q}^{i})^{T} (\tilde{\boldsymbol{\omega}}^{i})^{\prime} \cdot \tilde{\boldsymbol{w}}^{\prime} dx_{1}, \quad f(\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{f}}^{i} \cdot \tilde{\boldsymbol{v}}^{i} dx_{1},$$

Problem (W) Find $\boldsymbol{U} \in V_{\text{stent}}$ such that

$$a(\boldsymbol{U},\, \boldsymbol{V})=f(\, \boldsymbol{V}), \qquad \boldsymbol{V}\in V_{ ext{stent}}.$$

- V_{stent} is a Hilbert space (*b* is continuous)
- a is V_{stent} -elliptic
- f is continuous on $V_{
 m stent}$

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1D stent model: properties for the forms

$$a(\boldsymbol{U},\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \mathbf{Q}^{i} \mathbf{H}^{i}(\mathbf{Q}^{i})^{T} (\tilde{\boldsymbol{\omega}}^{i})^{\prime} \cdot \tilde{\boldsymbol{w}}^{\prime} dx_{1}, \quad f(\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{f}}^{i} \cdot \tilde{\boldsymbol{v}}^{i} dx_{1},$$

Problem (W) Find $\boldsymbol{U} \in V_{\text{stent}}$ such that

$$a(oldsymbol{U},oldsymbol{V})=f(oldsymbol{V}),\qquadoldsymbol{V}\in V_{ ext{stent}}.$$

- V_{stent} is a Hilbert space (b is continuous)
- a is V_{stent} -elliptic
- f is continuous on $V_{
 m stent}$

Lax-Milgram implies

Theorem (form *a* is V_{stent} -elliptic)

There exits a unique solution of Problem (W).

Problem: to construct functions within $V_{\text{stent}}!$

$$V_{\text{stent}} = \{ \boldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6) : \tilde{\boldsymbol{v}}^{i'} + \boldsymbol{t}^i \times \tilde{\boldsymbol{w}}^i = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \boldsymbol{V} = 0 \},$$

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Problem: to construct functions within $V_{\text{stent}}!$

$$\begin{split} V_{\text{stent}} &= \{ \boldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6) : \, \tilde{\boldsymbol{v}}^{i'} + \boldsymbol{t}^i \times \, \tilde{\boldsymbol{w}}^i = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \, \boldsymbol{V} = 0 \}, \\ b(\boldsymbol{V}, \boldsymbol{P}) &:= \sum_{i=1}^{n_{\mathcal{E}}} \int_0^{\ell^i} \, \tilde{\boldsymbol{p}}^i \cdot (\, \tilde{\boldsymbol{v}}^{i'} + \boldsymbol{t}^i \times \, \tilde{\boldsymbol{w}}^i) dx_1 \\ &+ \alpha \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_0^{\ell^i} \, \tilde{\boldsymbol{v}}^i dx_1 + \boldsymbol{\beta} \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_0^{\ell^i} \, \tilde{\boldsymbol{w}}^i dx_1, \end{split}$$

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Problem: to construct functions within $V_{\rm stent}!$

$$V_{\text{stent}} = \{ \mathbf{V} \in H^{1}(\mathcal{N}; \mathbb{R}^{6}) : \tilde{\mathbf{v}}^{i'} + \mathbf{t}^{i} \times \tilde{\mathbf{w}}^{i} = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \mathbf{V} = 0 \},$$

$$b(\mathbf{V}, \mathbf{P}) := \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\mathbf{p}}^{i} \cdot (\tilde{\mathbf{v}}^{i'} + \mathbf{t}^{i} \times \tilde{\mathbf{w}}^{i}) dx_{1}$$

$$+ \alpha \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\mathbf{v}}^{i} dx_{1} + \beta \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\mathbf{w}}^{i} dx_{1},$$

$$\mathbf{P} = (\tilde{\mathbf{p}}^{1}, \dots, \tilde{\mathbf{p}}^{n_{\mathcal{E}}}, \alpha, \beta),$$

$$M := L^{2}(\mathcal{N}; \mathbb{R}^{3}) \times \mathbb{R}^{3} \times \mathbb{R}^{3} = \prod_{i=1}^{n_{\mathcal{E}}} L^{2}(0, \ell^{i}; \mathbb{R}^{3}) \times \mathbb{R}^{3} \times \mathbb{R}^{3}$$

Then

$$V_{ ext{stent}} = \{ oldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6) : b(oldsymbol{V}, oldsymbol{\Theta}) = 0, orall oldsymbol{\Theta} \in M \}.$$

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Problem: to construct functions within $V_{\text{stent}}!$

$$\begin{split} V_{\text{stent}} &= \{ \boldsymbol{V} \in H^{1}(\mathcal{N}; \mathbb{R}^{6}) : \tilde{\boldsymbol{v}}^{i'} + \boldsymbol{t}^{i} \times \tilde{\boldsymbol{w}}^{i} = 0, i = 1, \dots, n_{\mathcal{E}}, \int_{\mathcal{N}} \boldsymbol{V} = 0 \}, \\ b(\boldsymbol{V}, \boldsymbol{P}) &:= \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{p}}^{i} \cdot (\tilde{\boldsymbol{v}}^{i'} + \boldsymbol{t}^{i} \times \tilde{\boldsymbol{w}}^{i}) dx_{1} \\ &\quad + \alpha \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{v}}^{i} dx_{1} + \boldsymbol{\beta} \cdot \sum_{i=1}^{n_{\mathcal{E}}} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{w}}^{i} dx_{1}, \\ \boldsymbol{P} &= (\tilde{\boldsymbol{p}}^{1}, \dots, \tilde{\boldsymbol{p}}^{n_{\mathcal{E}}}, \alpha, \boldsymbol{\beta}), \\ \mathcal{M} &:= L^{2}(\mathcal{N}; \mathbb{R}^{3}) \times \mathbb{R}^{3} \times \mathbb{R}^{3} = \prod_{i=1}^{n_{\mathcal{E}}} L^{2}(0, \ell^{i}; \mathbb{R}^{3}) \times \mathbb{R}^{3} \times \mathbb{R}^{3} \end{split}$$

Then

$$V_{ ext{stent}} = \{ oldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6) : b(oldsymbol{V}, oldsymbol{\Theta}) = 0, orall oldsymbol{\Theta} \in M \}.$$

Solution: mixed formulation

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Constrained evolution

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Mixed formulation

Problem (M) Find $(\boldsymbol{U}, \boldsymbol{P}) \in H^1(\mathcal{N}; \mathbb{R}^6) \times M$ such that $a(\boldsymbol{U}, \boldsymbol{V}) + b(\boldsymbol{V}, \boldsymbol{P}) = f(\boldsymbol{V}), \qquad \boldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6),$ $b(\boldsymbol{U}, \boldsymbol{\Theta}) = 0, \quad \boldsymbol{\Theta} \in M.$

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Mixed formulation

Problem (M) Find $(\boldsymbol{U}, \boldsymbol{P}) \in H^1(\mathcal{N}; \mathbb{R}^6) \times M$ such that $a(\boldsymbol{U}, \boldsymbol{V}) + b(\boldsymbol{V}, \boldsymbol{P}) = f(\boldsymbol{V}), \qquad \boldsymbol{V} \in H^1(\mathcal{N}; \mathbb{R}^6),$ $b(\boldsymbol{U}, \boldsymbol{\Theta}) = 0, \qquad \boldsymbol{\Theta} \in M.$

Theorem

If b satisfies the inf-sup condition:

$$\inf_{\boldsymbol{\Theta}\in L^2(\mathcal{N};\mathbb{R}^3)\times\mathbb{R}^3\times\mathbb{R}^3}\sup_{\boldsymbol{V}\in H^1(\mathcal{N};\mathbb{R}^6)}\frac{b(\boldsymbol{V},\boldsymbol{\Theta})}{\|\boldsymbol{V}\|_{H^1(\mathcal{N};\mathbb{R}^6)}\|\boldsymbol{\Theta}\|_{L^2(\mathcal{N};\mathbb{R}^3)\times\mathbb{R}^3\times\mathbb{R}^3}}\geq\beta>0$$

the Problem (M) has unique solution. Then the Problem (W) is equivalent to Problem (M)!

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Alternatively - in the direct product space

We will also consider direct product space formulation \Rightarrow Let linear algebra solver do the heavy lifting

• We build $H^1(\mathcal{N};\mathbb{R}^6)$ by eliminating constraints

$$V^{i}((\Phi^{i})^{-1}(v)) = V^{j}((\Phi^{j})^{-1}(v))$$

• Alternative introduce new variables and extend the restriction form. We then we get

$$\begin{split} V &= L^2(\mathcal{N};\mathbb{R}^3) \times L^2(\mathcal{N};\mathbb{R}^3) \times \mathbb{R}^{3n_{\mathcal{E}}} \times \mathbb{R}^{3n_{\mathcal{E}}} \times \mathbb{R}^{3n_{\mathcal{E}}} \times \mathbb{R}^{3n_{\mathcal{E}}} \times \mathbb{R}^3 \times \mathbb{R}^3, \\ M &= L^2_{H^1}(\mathcal{N};\mathbb{R}^3) \times L^2_{H^1}(\mathcal{N};\mathbb{R}^3) \times \mathbb{R}^{3n_{\mathcal{V}}} \times \mathbb{R}^{3n_{\mathcal{V}}}. \end{split}$$

- Projection by interpolation theory will be easier, since this is just a large product space
- We pay by considerably increasing the dimension of the problem is it to expensive?

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Recall



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inf-sup for stents

Lemma

All stents in class S satisfy inf-sup condition.

Class ${\mathcal S}$ contains:

- stents with all curved struts
- stents with straight struts which are linearly independent in all vertices they meet.
- Proof, essentially LA (Grubišić, Iveković, Tambača, Žugec, Rad HAZU, 2017)
- Proof for the V space formulation (Grubišić, Ljulj, Mehrmann, Tambača, 2018)
- Direct product space formulation adds additional constraints (continuity at vertices of displacements and couples)

FEM for mixed formulation

Let us take finite dimensional subspaces

$$V^h \subset H^1(\mathcal{N}; \mathbb{R}^6), \qquad M^h \subset M.$$

Problem (M^h) Find $(U^h, P^h) \in V^h \times M^h$ such that $a(U^h, V^h) + b(V^h, P^h) = f(V^h), \quad V^h \in V^h,$ $b(U^h, \Theta^h) = 0, \quad \Theta^h \in M^h.$

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Geometry matters!



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Note: $V_{\text{stent}}^h \not\subset V_{\text{stent}}$

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- V^h piecewise polynomials of order n (denoted by P^n)
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$$\int_0^{\ell_i} \widetilde{m{ heta}}^i \cdot (m{ heta}^i)' = 0$$
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If $m \ge n-1$, \boldsymbol{U}^h , exists.

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Remark

We miss discrete inf-sup for the formulation in $H^1(\mathcal{N}; \mathbb{R}^6)$. However, for the direct product space formulation inf-sup follows readily!

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Note – compare with information science PDE graph models.



- Information science:
 - Huge graph, but a scalar function
 - "Finite difference" discretization
- Structural optimization:
 - Highly structured graph, nodes of low incidence degree
 - Constrained vector valued functions.
 - FEM discretization

• introduce new vertices (with the same junction conditions)

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$$\mathcal{I}^2: V_{ ext{stent}} o V^h_{ ext{stent}}$$
 is defined by

$$\mathcal{I}^2 \boldsymbol{U}|_{\boldsymbol{e}} \in \mathcal{P}^2, \quad (\mathcal{I}^2 \boldsymbol{U})|_{\boldsymbol{e}_i}(0) = \boldsymbol{U}|_{\boldsymbol{e}_i}(0), \quad (\mathcal{I}^2 \boldsymbol{U})|_{\boldsymbol{e}_i}(0) = \boldsymbol{U}|_{\boldsymbol{e}_i}(\ell),$$

and discrete inextensibility

$$\int_0^{\ell^i} \boldsymbol{\tilde{\theta}}^i \cdot ((\boldsymbol{\tilde{u}}^i)' + \boldsymbol{t}^i \times \boldsymbol{\tilde{\omega}}^i) dx_1 = 0, \qquad \boldsymbol{\tilde{\theta}}^i \in P^1.$$

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Note that full inextensibility poses to big restriction for the error estimate!

• The interpolation satisfies the estimate

$$\|m{U} - \mathcal{I}^2 m{U}\|_{H^1(0,\ell^i;\mathbb{R}^6)} \leq Ch^2 \|m{U}'''\|_{L^2(0,\ell^i)}.$$

• The interpolation satisfies the estimate

$$\|oldsymbol{U}-\mathcal{I}^2oldsymbol{U}\|_{H^1(0,\ell^i;\mathbb{R}^6)}\leq Ch^2\|oldsymbol{U}^{\prime\prime\prime}\|_{L^2(0,\ell^i)}.$$

Adapting an argument from Boffi, Brezzi and Gastaldi we obtain

Theorem

Let h > 0 denotes the size of the discretization mesh, $(\boldsymbol{U}, \boldsymbol{P})$ is the solution of the mixed formulation and $(\boldsymbol{U}^h, \boldsymbol{P}^h)$ solution of the discretized problem piecewisely $(P^2)^6 \times (P^1)^3$ polynomials. Then

$$\|oldsymbol{U}-oldsymbol{U}^h\|_{H^1(\mathcal{N};\mathbb{R}^6)}\leq Ch^2(\|oldsymbol{U}^{\prime\prime\prime}\|_{L^2(\mathcal{N};\mathbb{R}^6)}+\|oldsymbol{P}^{\prime\prime}\|_{L^2(\mathcal{N};\mathbb{R}^3)}).$$

• no error estimate for multipliers!

• yields resolvent estimates for the spectral problem!

(Grubišić, Tambača, in review NLAA)

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Numerical examples - convergence validate estimates



Constrained evolution

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Numerical rate of convergence



- $E(h) = Ch^{\alpha}$
- for radial forcing depending as x_1^2 on the longitudinal variable.

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Numerical rate of convergence



•
$$E(h) = Ch^{\alpha}$$

- for radial forcing depending as x_1^2 on the longitudinal variable.
- numerical approximations for 2, 4, 8, 16, 32, 64 division of struts are compared with solution for 128 divisions of every strut.
- L^2 errors are one order better then H^1 .
- coincide with theoretical estimates.

	direct	product for.	in $H^1(\mathcal{N})$		
splitting $\#$	time(s)	size of matrix	time(s)	size of matrix	
8	22	105198	2	38958	
16	47	211182	42	78702	
32	108	423150	152	158190	
64	288	847086	629	317166	
128	903	1694958	4183	635118	

Tablica: Times and matrix sizes for the old and new numerical scheme

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Evolution problem

$$\begin{split} \tilde{\boldsymbol{p}}^{i'} + \tilde{\boldsymbol{f}}^{i} &= \rho^{i} A^{i} \partial_{tt} \tilde{\boldsymbol{u}}^{i}, \\ \tilde{\boldsymbol{q}}^{i'} + \boldsymbol{t}^{i} \times \tilde{\boldsymbol{p}}^{i} &= 0, \\ \tilde{\boldsymbol{\omega}}^{i'} + \boldsymbol{Q}^{i} \boldsymbol{H}^{i} (\boldsymbol{Q}^{i})^{T} \tilde{\boldsymbol{q}}^{i} &= 0, \end{split} \qquad i = 1, \dots, n_{\mathcal{E}} \qquad + \text{ junction conditions} \\ \tilde{\boldsymbol{u}}^{i'} + \boldsymbol{t}^{i} \times \tilde{\boldsymbol{\omega}}^{i} &= \boldsymbol{\theta}^{i}, \end{split}$$

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Evolution problem

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Let (limit of 3D linearized Antman-Cosserat model)

$$m(\boldsymbol{U},\boldsymbol{V}) = \sum_{i=1}^{n_{\mathcal{E}}} \rho^{i} A^{i} \int_{0}^{\ell^{i}} \tilde{\boldsymbol{u}}^{i} \cdot \tilde{\boldsymbol{v}}^{i} dx_{1},$$

Problem (EvoP)

Find $\boldsymbol{U} \in L^2(0, T; V_{\mathrm{stent}})$ such that

 $\partial_{tt} m(\boldsymbol{U}, \boldsymbol{V}) + a(\boldsymbol{U}, \boldsymbol{V}) = f(\boldsymbol{V}), \qquad \boldsymbol{V} \in V_{\text{stent}}.$

Eigenvalue problem

Problem (EigP) Find $(\lambda, U) \in \mathbb{R} \times V_{\text{stent}}$, $U \neq 0$ such that $a(U, V) = \lambda^2 m(U, V)$, $V \in V_{\text{stent}}$.

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Eigenvalue problem

Problem (EigP) Find $(\lambda, \boldsymbol{U}) \in \mathbb{R} \times V_{\text{stent}}$, $\boldsymbol{U} \neq 0$ such that

$$a(\boldsymbol{U},\boldsymbol{V}) = \lambda^2 m(\boldsymbol{U},\boldsymbol{V}), \qquad \boldsymbol{V} \in V_{\mathrm{stent}}.$$

Problem (EigQ)

Find $(\lambda, (\boldsymbol{U}, \boldsymbol{\Xi})) \in \mathbb{R} \times (H^1(\mathcal{N}; \mathbb{R}^6) \times L^2(\mathcal{N}; \mathbb{R}^3) \times \mathbb{R}^3 \times \mathbb{R}^3)$, $(\boldsymbol{U}, \boldsymbol{\Xi}) \neq 0$ such that

$$egin{aligned} & m{a}(m{U},m{V})+m{b}(m{V},m{\Xi})=\lambda^2 m(m{U},m{V}), & m{V}\in H^1(\mathcal{N};\mathbb{R}^6), \ & m{b}(m{U},m{\Theta})=0, & m{\Theta}\in L^2(\mathcal{N};\mathbb{R}^3) imes\mathbb{R}^3 imes\mathbb{R}^3. \end{aligned}$$

 \Rightarrow continuous inf – sup condition guarantees that the resolvent set is nonempty

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$$egin{aligned} & m{a}(Tm{f},m{V})+m{b}(Sm{f},m{V})=(m{f},m{V}), & m{V}\in ext{Dom}(m{a}), \ & m{b}(m{\Theta},Tm{f})=0, & m{\Theta}\in ext{Dom}(B^*). \end{aligned}$$

$$\begin{aligned} & a(Tf, V) + b(Sf, V) = (f, V), \quad V \in \mathsf{Dom}(a), \\ & b(\Theta, Tf) = 0, \quad \Theta \in \mathsf{Dom}(B^*). \end{aligned}$$

 \Rightarrow Bounded compact operators T_h norm converge to T.

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⇒ Bounded compact operators T_h norm converge to T. ⇒ If the resolvent is converging somewhere – say at z = 0 –then it converges for every z in resolvent set $\rho(T) = \mathbb{C} \setminus \text{Spec}(T)$.

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⇒ Bounded compact operators T_h norm converge to T. ⇒ If the resolvent is converging somewhere – say at z = 0 –then it converges for every z in resolvent set $\rho(T) = \mathbb{C} \setminus \text{Spec}(T)$. ⇒ Analogous definition of T_h . ⇒ Let λ , u and λ_h and u_h be eigenvalues and eigenvectors from V^h ⇒ Then

$$|\lambda - \lambda_h| \le C \|T - T_h\|_{\mathsf{Dom}(a)} = O(I - \mathcal{I}^2) = O(h^2)$$

 $\|U - U_h\|_{\mathsf{Dom}(a)} \le C \|T - T_h\|_{\mathsf{Dom}(a)} = O(I - \mathcal{I}^2) = O(h^2)$.

eigenfuction c.rate optimal, eigenvalue c.rate not. \Rightarrow If S_h exists, then

$$|\lambda - \lambda_h| \leq C \|T - T_h\|_{\mathsf{Dom}(a)} \|S - S_h\|$$
.

 $\Rightarrow \lambda_h$ is not a Ritz value of the solution operator T.

⇒ Let λ , u and λ_h and u_h be eigenvalues and eigenvectors from V^h ⇒ Then

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$$|\lambda - \lambda_h| \leq C \|T - T_h\|_{\mathsf{Dom}(a)} \|S - S_h\|$$
.

⇒ λ_h is not a Ritz value of the solution operator T. ⇒ Note that here we also have the "singular mass" operator, and so we are actually studying the convergence of $T_h M_h$! \Rightarrow Jordan structure as a consequence of algebraic constraints.

Lemma

Consider (EigQ) and let (E, K) be its block operator matrix representation. Then there exists a nonsingular V with the property that

- Sobolev spaces on graphs nice review by O. Post
- Good interpolation operators for lower order spaces hard because of the contact conditions in junctions! Geometry of the graph plays a role.
- for second order problems see Arioli and Benzi 2015.

The interplay of geometry and constraints

Doing interpolation on each edge and then assembling into a graph sometimes fails.

Verification of the 1D model

Compare 1D and 3D solutions (jointly with K. Schmidt and A. Semin)

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geometry





discretization



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Verification of the 1D model – COMSOL, CONCEPTS

similar phenomena



- Problems with thin geometries
 - switch to compiled code in CONCEPTS (K.Schmidt)
- Error between 1D reduced model and CONCEPTS 3D model is 2%.

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Examples of eigenproblem for 1D stent model

Four stent meshes considered (similar to Palmaz, Express; Cypher and Xience by Cordis)



Leading eigenvalues

	Palmaz	Cypher	Express	Xience		
1.	1.033	0.8894	0.06014	0.05488		
2.	1.033	0.8895	0.06014	0.05488		
3.	5.265	1.3683	0.32504	0.28767		
4.	7.499	3.5328	0.33972	0.32201		
5.	7.499	3.5329	0.33973	0.32201		
6.	11.329	3.6604	0.58740	0.58038		

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Palmaz





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L. Grubišić

Constrained evolution

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Convergence rates



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- 0 is in the resolvent set
- Problem is index 2 (∞ eigenvalue has Jordan chain of length 2)
- Imaginary eigenvalues are semisimple
- use deflation and exponential integrators, or backward differentiation schemes like BDF-2, or Volker's favorite Radau2a.

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Work so far

- Grubišić, Tambača, Quasi-semidefinite eigenvalue problem and applications. Nanosystems: Physics, Chemistry, Mathematics, 2017
- Christian Mehl, Volker Mehrmann, Michal Wojtylak, Linear algebra properties of dissipative Hamiltonian descriptor systems, ArXiv.org, 2018
- Luka Grubišić, Matko Ljulj, Volker Mehrmann, Josip Tambača, Modeling and discretization methods for the numerical simulation of elastic stents, ArXiv.org, 2018

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 \Rightarrow In the phase space implicit midpoint rule reads

$$\begin{bmatrix} E & 0 \\ 0 & K \end{bmatrix} \begin{bmatrix} u_{k+1} - u_k \\ v_{k+1} - v_k \end{bmatrix} = \begin{bmatrix} 0 & K \\ -K & 0 \end{bmatrix} \begin{bmatrix} u_{k+1} + u_k \\ v_{k+1} + v_k \end{bmatrix} \frac{h}{2} + \begin{bmatrix} f(\cdot) \\ 0 \end{bmatrix} h$$

 \Rightarrow Port Hamiltionian formulation since K is invertible

 \Rightarrow Time stepper in action

Optimal design of stents

Minimization of maximal radial displacement – minimize the discrepancy to the artery without stenosis.



Thank you for your attention!

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Acknowledgment

Research supported in part by the grant: "Asymptotic and algebraic analysis of nonlinear eigenvalue problems in contact mechanics and electro magnetism"

Administered jointly by DAAD and MZO.

Acknowledgment Research supported in part by the Croatian Science Foundation grant nr. HRZZ 9345