MULTISCALE MODELING OF THE VISCOELASTICITY OF A RUBBER ROD UNDER TENSILE DEFORMATION

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ABSTRACT. A molecular based model for the viscoelasticity of rubber is developed using a stick-slip continuous molecular model. A corresponding nonlinear continuum model is given for tensile deformation. A linearized version of the model is studied for qualitative properties of the model. In our model cross-linked(CC)-system of molecules restrict the motion of entrapped or physically constrained(PC)-molecules. The dynamics of the PC-molecules is modeled by reptation in which the CC-molecules act as constraint boxes and the PC-molecules have to reptate in between the CC-molecules. We assume that a CC-unit cell is placed at each point of the rubber continuum with an entrapped PC-cell inside it. The deformation of the CC-cell causes a deformation of the PC-system which relaxes after removal of the deformation. In the relaxation process the PC-molecules act as internal variables affecting the relaxation process of the CC-system. The Rouse model for relaxing polymers is incorporated into the stick-slip model presented by Johnson and Stacer [28] for describing the dynamics of the entrapped molecule for a short time right after instantaneous step-strain of the constraining CC-cell.

1. INTRODUCTION

In the paper by Banks, et. al. [1], [2], [3], [4], [14] model was developed based on molecular models of Johnson and Stacer [28] and Doi and Edwards [24], where strain energy density functions were used to characterize the stress distribution for tensile and shear deformations. In this paper we use a microscopic description of the stress tensor following Doi and Edwards [24] to characterize the stress distribution for a general deformation. In this approach we enforce reptation following the approach of Johnson and Stacer [28] adhering more to the architecture of the constrained polymer and relating its deformation more closely to the constraining CC-cell. In addition the physical parameter of both the polymers in the CC-cell and the PC-molecule can be more readily reflected in the model and the relaxation process of both the PC-molecules as well as the CC-molecules are better described.

The proposed model for a single polymer strand is represented by a series of beads (or nodes) separated by springs, governed by Hooke's Law. The Rouse Model of polymer elasticity was proposed to model the dynamics of polymers by the Brownian

motion of these nodes. Such a model can be used to represent the dynamics of a system of chemically cross-linked polymers.

To develop the model we treat each constrained molecule as a chain of beads connected by springs representing intermolecular potential. Subsequent to an instantaneous step strain of the CC-cell the constrained molecule relaxes following the Rouse model for a short time. To enforce reptation we follow the idea of Johnson and Stacer [28]. That is, at each point of the rubber continuum we place a unit cell in the rubber continuum with an entrapped PC-molecule thereby relating the deformation of the entrapped molecule to that of the CC-cell.

As an application of the general stress formula that could be developed for rubber based on the microscopic approach we give a model of the viscoelasticity of rubber under tensile deformation. We also give qualitative properties of the model.

2. MODELING OF THE DYNAMICS OF THE PC-MOLECULAR CHAIN

We model a typical PC-molecule by a chain of N-beads connected by a spring. Let $R_n = (R_1, R_2, ..., R_N)$ be the position vectors of the beads in the chain. In the model we proceed to develop the dynamics of such a chain for a short period of time after instantaneous step deformation is given by the Rouse model where the motion of the beads be described by the Langevin equation [24]:

$$\frac{\partial}{\partial t}R_n(t) = \sum_m H_{nm} \cdot \left(-\frac{\partial U}{\partial R_m} + f_m(t)\right) + \frac{1}{2}k_B T \sum_m \frac{\partial}{\partial R_m} \cdot H_{nm},\tag{1}$$

where $f_m(t)$ is a random force term, k_B is Boltzmann's constant, T is the temperature, and the mobility tensor and the interaction potential, are chosen to be

$$H_{nm} = \frac{\delta_{nm}}{\zeta} I,$$

$$U = \frac{k}{2} \sum_{n=2}^{N} \| (R_n - R_{n-1}) \|^2,$$

respectively, with

$$k = \frac{3k_BT}{b^2},\tag{2}$$

where b is the effective segment bond length at equilibrium and ζ is the friction constant of the polymer sample.

If we use the parameters defined above for the mobility tensor, H_{nm} , and for the interaction potential, U, then equation (1), for the cases when n = 2, 3, ..., N - 1, can be written as

$$\zeta \frac{dR_n}{dt} = -k(2R_n - R_{n+1} - R_{n-1}) + f_n. \tag{3}$$

For the special cases of the extreme ends of the polymer, i.e., the cases when n = 1 and n = N, we see that (respectively)

$$\zeta \frac{dR_1}{dt} = -k(R_1 - R_2) + f_1,\tag{4}$$

$$\zeta \frac{dR_N}{dt} = -k(R_N - R_{N-1}) + f_N. \tag{5}$$

The term, f_n is a randomly distributed force, which takes into consideration the Brownian motion of the beads. Assume that the random force, f_n , is distributed according to a Gaussian distribution, which is determined by the following moments

$$\langle f_n(t)\rangle = 0,$$

$$\langle f_{n\alpha}(t)f_{m\beta}(t')\rangle = 2\zeta k_B T \delta_{nm}\delta_{\alpha\beta}\delta(t-t').$$
 (6)

If we regard n as a continuous variable, it is possible to rewrite Equation (3) using a continuous derivative as

$$\zeta \frac{\partial R_n}{\partial t} = k \frac{\partial^2 R_n}{\partial n^2} + f_n \tag{7}$$

$$\frac{\partial R_n}{\partial n}\big|_{n=0} = \frac{\partial R_n}{\partial n}\big|_{n=N} = 0,\tag{8}$$

under the assumption that $R_0 = R_1$ and $R_{N+1} = R_N$.

Define

$$b_n = R_{n+1} - R_n. (9)$$

Then, from (4)–(8), we have

$$\frac{db_n}{dt} = -\frac{3kT}{\zeta b^2} \sum_{k=1}^{N-1} A_{nk} b_k + f_{n+1}(t) - f_n(t), \tag{10}$$

where

$$A_{nk} = 2\delta_{nk} - \delta_{n+1,k} - \delta_{n-1,k} \tag{11}$$

Suppose the rubber medium is subjected to a deformation where the configuration gradient is A. Then, we can write A in a unique way as a product of a stretch tensor E, and a rotation R as

$$A = ER \tag{12}$$

Let V_1 , V_2 , V_3 , be the unit length eigenvectors corresponding to the eigenvalues λ_1 , λ_2 , λ_3 of E.

Suppose at time t_0 the portion of the PC-molecule between the n-th bead and (n + 1)-th bead is contained in a (CC)-cell of dimension L_{ni} in the V_i -direction. Corresponding to this CC-cell we write the vector

$$b_n^{CC}(t_0) = L_{n1}(t_0)V_1 + L_{n2}(t_0)V_2 + L_{n3}(t_0)V_3.$$
(13)

For the vector $b_n(t_0)$ we write

$$b_n(t_0) = l_{n1}(t_0)V_1 + l_{n2}(t_0)V_2 + l_{n3}(t_0)V_3.$$
(14)

Then,

$$E \cdot b_n^{CC}(t_0) = \lambda_1 L_{n1}(t_0) V_1 + \lambda_2 L_{n2}(t_0) V_2 + \lambda_3 L_{n3}(t_0) V_3$$
(15)

$$E \cdot b_n(t_0) = \lambda_1 l_{n1}(t_0) V_1 + \lambda_2 l_{n2}(t_0) V_2 + \lambda_3 l_{n3}(t_0) V_3.$$
(16)

Note that

$$\lambda_i l_{ni}(t_0) - l_{ni}(t_0) = \frac{l_{ni}(t_0)}{L_{ni}(t_0)} (\lambda_i L_{ni}(t_0) - L_{ni}(t_0)). \tag{17}$$

Thus,

$$\Delta l_{ni}(t_0) = \frac{l_{ni}(t_0)}{L_{ni}(t_0)} (\Delta L_{ni}(t_0)). \tag{18}$$

Let

$$U_{mn}(t_0) = \sqrt{\frac{2}{N}} \sin \frac{mn\pi}{N}, \quad m, n = 1, 2, \dots, N - 1,$$
 (19)

and

$$a_m = 4\sin^2(\frac{m\pi}{2N}), \quad m, n = 1, 2, \dots, N - 1.$$
 (20)

Then U_{mn} is an orthogonal matrix.

Set

$$q_m = \sum_{n=1}^{N-1} U_{nm} b_n. (21)$$

Then,

$$b_n = \sum_{n=1}^{N-1} U_{nk} q_k, \tag{22}$$

and

$$q'_{m}(t) = -\frac{3kT}{\zeta b^{2}} a_{m} q_{m} + h_{m}(t), \qquad (23)$$

where

$$h_m(t) = \sum_{l=1}^{N-1} U_{lm}(f_{l+1}(t) - f_l(t)).$$
(24)

For ease of notation we set

$$C_m = -\frac{3kT}{\zeta b^2} a_m. (25)$$

Immediately after the rubber medium is subjected to the above deformation at $t = t_0$ we have, for a short interval of time $t_0 < t < t_1$,

$$q_{m}(t) = U_{rp}b_{r}(t_{0}) + e^{-C_{p}(t-t_{0})}U_{rp}\frac{l_{ri}(t_{0})}{L_{ri}(t_{0})}\Delta L_{ri}(t_{0})V_{i}$$

$$+ \int_{t_{0}}^{t} e^{-C_{p}(t-s)}h_{p}(s)ds,$$
(26)

where we sum over repeated indices (r = 1, 2, ..., N - 1; i = 1, 2, 3).

If the rubber medium is again subjected to instantaneous step deformation at time t_1 , then for a short interval of time $t_1 < t < t_2$, we have

$$q_{m}(t) = U_{rp}b_{r}(t_{0}) + U_{rp}\frac{l_{ri(t_{0})}}{L_{ri}(t_{0})}\Delta L_{ri}(t_{0})e^{-C_{p}(t-t_{0})}V_{i}$$

$$U_{rp}\frac{l_{ri(t_{1})}}{L_{ri}(t_{1})}\Delta L_{ri}(t_{1})e^{-C_{p}(t-t_{1})}V_{i} + \int_{t_{0}}^{t}e^{-C_{p}(t-s)}h_{p}(s)ds, \qquad (27)$$

From (27) we infer, letting $\Delta_n = t_n - t_{n-1}$ tend to zero, that

$$q_m(t) = U_{rp}b_r(t_0) + \int_{t_0}^t U_{rp} \frac{l_{ri}(s)}{L_{ri}(s)} \frac{dL_{ri}(s)}{ds} e^{-C_p(t-s)} V_i + \int_{t_0}^t e^{-C_p(t-s)} h_p(s) ds, \qquad (28)$$

From (28), using (22), we have

$$b_n(t) = b_n(t_0) + \int_{t_0}^t U_{np} U_{rp} \frac{l_{ri}(s)}{L_{ri}(s)} \frac{dL_{ri}(s)}{ds} e^{-C_p(t-s)} V_i$$

$$+ \int_{t_0}^t e^{-C_p(t-s)} U_{np} U_{rp} (f_{r+1}(s) - f_r(s)) ds.$$
(29)

3. STRAIN ENERGY DENSITY

Microscopic stress tensor can be written based directly on (29). In this paper we develop a macroscopic model for the stress in the rubber medium based on (29). Toward this goal we use stress energy density function making use of (29). The stress energy function W consists of a portion W_{cc} from the CC-system of molecules and a portion W_{PC} from the PC-system of molecules. Thus, from (13) and (14) above the strain energy density at the n-th bead has the form

$$W = \sum_{n=1}^{N-1} W_{CC}^{n}(L_{n1}, L_{n2}, L_{n3+}) + \sum_{n=1}^{N-1} W_{PC}^{n}(l_{n1}, l_{n2}, l_{n3+})$$
(30)

The Cauchy stress in the principal direction V_j is given by

$$\tau_{j} = \sum_{n=1}^{N-1} L_{nj} \frac{\partial W_{CC}^{n}}{\partial L_{nj}} + \sum_{n=1}^{N-1} \sum_{i=1}^{3} \frac{\partial W_{PC}^{n}}{\partial l_{ni}} \frac{\partial l_{ni}}{\partial L_{nj}} - P, \tag{31}$$

where P is the hydrostatic pressure.

Using (17)

$$\tau_{j} = \sum_{n=1}^{N-1} \left[L_{nj} \frac{\partial W_{CC}^{n}}{\partial L_{nj}} + l_{nj} \frac{\partial W_{PC}^{n}}{\partial l_{nj}} \right] - P \tag{32}$$

4. DYNAMIC MODEL

In this section we develop a dynamic model for a rubber rod under tensile deformation. Consider a deformation of the rubber rod of the form

$$(x, y, z) \longrightarrow \left(x + u(x, t), y - \frac{1}{2}u_x(x, t)y, z - \frac{1}{2}u_x(x, t)z\right), \quad 0 < y^2 \ll 1, 0 < z^2 \ll 1.$$

Assuming $u_{xx} = o(u_x)$, we have

$$L_{n1} \approx 1 + u_x$$
, $L_{n2} = L_{n3} \approx 1 - \frac{1}{2}u_x$, and $V_i = e_i$, $i = 1, 2, 3$

where e_i is a unit vector in the *i*-th direction.

Next, in (31), set $\tau_2 = \tau_3 = 0$, and eliminating P, we get from (31)

$$\tau_1 = \sum_{n=1}^{N-1} \left[L_{n1} \frac{\partial W_{CC}^n}{\partial L_{n1}} - L_{n2} \frac{\partial W_{CC}^n}{\partial L_{n2}} + l_{n1} \frac{\partial W_{PC}^n}{\partial l_{n1}} - l_{n2} \frac{\partial W_{PC}^n}{\partial l_{n2}} \right]$$
(33)

From the deformation considered we enforce incompressibility by requiring

$$L_{n2} = L_{n3} \approx \frac{1}{\sqrt{L_{n1}}}, \qquad l_{n2} = l_{n3} \approx \frac{1}{\sqrt{l_{n1}}}$$

In addition, since we have tensile deformation we have $l_{ni} = b_{ni}$.

$$b_{n1} = b_{n1}(t_0) + \int_{t_0}^t U_{np} U_{rp} \frac{b_{r1}(s)}{L_{r1}(s)} \frac{dL_{r1}(s)}{ds} e^{-C_p(t-s)} ds$$

$$= \int_{t_0}^t e^{-C_p(t-s)} U_{np} U_{rp} (f_{r+1}(s) - f_{r+1}(s)) ds \quad n = 1, \dots, N-1.$$
 (34)

Next, write $1 + \partial_x u(x,t)$ for $L_{ri}(t)$, r = 1, 2, ..., N - 1, and $1 + \partial_x u_n^{PC}(x,t)$ for $b_{ni}(t)$. Now, setting $t_0 = 0$, we use (34) to write

$$1 + \partial_x u_n^{PC}(x,t) = 1 + \partial_x u_n^{PC}(x,0)$$

$$+ \int_0^t U_{nq} U_{rq} \frac{1 + \partial_x u_r^{PC}(x,s)}{1 + \partial_x u_x(x,s)} \partial_{sx}^2 u(x,s) e^{-C_q(t-s)} ds$$

$$+ \int_0^t U_{nq} U_{rq} e^{-C_q(t-s)} (f_{r+1}(s) - f_{r+1}(s)) ds$$
(35)

Setting $\partial_x u_n^{PC}(x,0) = 0$,

$$\partial_{x} u_{n}^{PC}(x,t) \approx \int_{0}^{t} U_{nq} U_{rq} (1 + \partial_{x} u_{r}^{PC} - \partial_{x} u) \partial_{sx}^{2} u(x,s) e^{-C_{q}(t-s)} ds$$

$$+ \int_{0}^{t} U_{nq} U_{rq} e^{-C_{q}(t-s)} (f_{r+1}(s) - f_{r+1}(s)) ds$$
(36)

$$\partial_{x} u_{n}^{PC}(x,t) - \partial_{x} u(x,t) \approx -\partial_{x} u(x,0) e^{-C_{q}t} - \int_{0}^{t} U_{nq} U_{rq} \partial_{x} u(x,s) e^{-C_{q}(t-s)}$$

$$+ \int_{0}^{t} U_{nq} U_{rq} (\partial_{x} u_{r}^{PC} - \partial_{x} u) \partial_{sx}^{2} u(x,s) e^{-C_{q}(t-s)} ds$$

$$+ \int_{0}^{t} U_{nq} U_{rq} e^{-C_{q}(t-s)} (f_{r+1}(s) - f_{r+1}(s)) ds$$
(37)

Given u(x,t) we can solve the linear integral equation (37) for $\partial_x u_n^{PC}(x,t) - \partial_x u(x,t)$, and hence, for $\partial_x u_n^{PC}(x,t)$, $n=1,2\ldots,N-1$.

An approximation for $\partial_x u_n^{PC}(x,t)$ can be obtained from the linear system of integral equations

$$\partial_{x} u_{n}^{PC}(x,t) = \partial_{x} u(x,t) - \int_{0}^{t} C_{q} U_{nq} \sum_{r=1}^{N-1} U_{rq} \partial_{x} u(x,s) e^{-C_{q}(t-s)}$$

$$+ \int_{0}^{t} U_{nq} U_{rq} (\partial_{x} u_{r}^{PC} - \partial_{x} u) \partial_{sx}^{2} u(x,s) e^{-C_{q}(t-s)} ds - \partial_{x} u(x,0) e^{-C_{q}t}$$

$$+ \int_{0}^{t} U_{nq} U_{rq} e^{-C_{q}(t-s)} (f_{r+1}(s) - f_{r+1}(s)) ds, \quad n = 1, \dots, N-1$$
 (38)

The stress σ_{n1} at bead n is given by $\frac{\tau_1(L_{n1},l_{n1})}{l_{n1}}$. Adding contributions to the stress from all the beads we have

$$\sum_{n} \sigma_{n1} = \sum_{n} \frac{\tau_{1}(1 + \partial_{x}u, 1 + \partial_{x}u_{n}^{PC})}{1 + \partial_{x}u_{n}^{PC})}$$

$$\approx A\partial_{x}u + \sum_{n} B_{n}\partial_{x}u_{n}^{PC}, \quad A \ge 0, \quad B_{n} \ge 0.$$
(39)

Then, from momentum balance we write

$$\rho \frac{\partial^2 u}{\partial t^2} - A \partial_x^2 u - \sum_n \partial_x^2 u_n^{PC} = q \tag{40}$$

Using (38) and (40) we have

$$\rho \frac{\partial^2 u}{\partial t^2} - A \partial_x^2 u - B \partial_x^2 u + \int_0^t C_q \sum_n B_n U_{nq} \sum_r U_{rq} \partial_x^2 u(x, s) e^{-C_q(t-s)} = q$$
 (41)

Next we proceed to get some understanding of the qualitative behaviour of (41).

Consider the Sturm-Liouville problem

$$-y'' - \lambda y = 0$$

$$y(a) - h_0 y'(a) = 0, \ h_0 \ge 0$$

$$y(b) + h_1 y'(b) = 0, \ h_1 \ge 0$$

We know that there is a sequence of eigenvalues $0 < \lambda_1 < \lambda_2 < \cdots < \lambda_n < \cdots \nearrow \infty$ and corresponding orthonormal eigenfunctions $\psi_1, \psi_2, \dots, \psi_n, \dots$

Consider a solution of (41) in the form

$$u(t,x) = \sum_{n=1}^{\infty} u_n(t)\psi_n(x). \tag{42}$$

Writing

$$q(t,x) = \sum_{n=1}^{\infty} q_n(t)\psi_n(x)$$

we have

$$u_m''(t) + \frac{\lambda_m(A_m + B_m)}{\rho} u_m - \frac{\lambda_m C_q U_{nq} B_n}{\rho} \int_0^t u_m(s) e^{-C_q(t-s)} ds = \frac{q_m}{\rho}$$
 (43)

Let $u_m^1 = u_m$, $u_m^2 = u'_m$. Then,

$$\frac{d}{dt} \begin{pmatrix} u_m^1 \\ u_m^2 \end{pmatrix} = \begin{pmatrix} u_m^2 \\ -\frac{\lambda_m(A+B)}{\rho} u_m^1 + \frac{\lambda_m C_q U_{nq} B_n}{\rho} \int_0^t u_m(s) e^{-C_q(t-s)} ds + \frac{q_m}{\rho} \end{pmatrix}$$
(44)

Taking Laplace transform in (44) we have

$$\zeta \hat{u}_{m}^{1} - u_{m}^{1}(0) = \hat{u}_{m}^{2}
\zeta \hat{u}_{m}^{2} - u_{m}^{2}(0) = -\frac{\lambda_{m}(A+B)}{\rho} u_{m}^{1} + \frac{\lambda_{m}C_{q}U_{nq}B_{n}}{\rho} \frac{1}{\zeta + C_{q}} + \frac{q_{m}}{\rho}$$

Let

$$\gamma_1 = \sum_n U_{n1} B_n$$

We need to investigate the roots of the equation

$$\zeta^{3} + C_{1}\zeta^{2} + \frac{1}{\rho}\lambda_{m}(A+B)\zeta + \frac{1}{\rho}\lambda_{m}[(A+B)C_{1} - C_{1}\gamma_{1}] = 0$$
 (45)

By Routh-Hurwitz Theorem the roots of (45) all have negative real parts provided $AC_1 + C_1(B - \gamma_1) > 0$. Further, the roots will be to the left half a vertical line given by x = -M, M > 0. Let

$$\gamma_q = \sum_{n} U_{nq} B_n$$

$$D_q = \sum_{q=2}^{\infty} C_q \gamma_q e^{C_q(t-s)}$$

$$\Gamma(\rho, C_1, \lambda_m, \gamma_1, \zeta) = \rho \zeta^2(\zeta + C_1) + \lambda_m (A+B)(\zeta + C_1) - \lambda_m C_1 \gamma_1$$

$$H_1(\rho, C_1, \lambda_m, \gamma_1, \zeta) = \frac{\Gamma}{\zeta(\zeta + C_1)}$$

$$H_2(\rho, C_1, \lambda_m, \gamma_1, \zeta) = (u'_m(0)\zeta + u_m(0))H_1$$

$$\Theta(t) = \sum_{q=2}^{\infty} D_q e^{-C_q t}$$

Then,

$$H_1 \hat{u}_m - (u'_m(0)\zeta + u_m(0)) = \frac{\lambda_m}{\rho} u'_m \hat{\Theta} + \frac{1}{\rho} \hat{q}_m$$

Taking inverse Laplace transform H_1 and H_2 are given by

$$H_1 = \sum_{i=1}^{3} \kappa_{mi} e^{\zeta_{mi}} t$$

$$H_2 = \sum_{i=1}^{3} \eta_{mi} e^{\zeta_{mi}} t$$

Then,

$$u_{m}(t) = \int_{0}^{t} \left[\int_{0}^{s} \left(\sum_{i=1}^{3} \kappa_{mi} e^{\zeta_{mi}}(s-r) \right) u_{m}(r) dr \right] \Theta(t-s) ds$$

$$+ \sum_{i=1}^{3} \eta_{mi} e^{\zeta_{mi}} t + \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} \int_{0}^{t} e^{\zeta_{mi}} (t-s) q_{m}(s) ds$$

$$= \int_{0}^{t} u_{m}(s) \sum_{i=1}^{3} \sum_{q=2}^{\infty} \frac{\kappa_{i} D_{q}}{\lambda_{i} + C_{q}} (e^{\zeta_{mi}}(t-s) - e^{-C_{q}(t-s)}) ds$$

$$+ \sum_{i=1}^{3} \eta_{mi} e^{\zeta_{mi}} t + \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} \int_{0}^{t} e^{\zeta_{mi}} (t-s) q_{m}(s) ds$$

$$(46)$$

Now consider the equation

$$w_m(t) = \int_0^t w_m(s) \sum_{i=1}^3 \sum_{q=2}^\infty \frac{\kappa_i D_q}{\lambda_i + C_q} (e^{\zeta_{mi}} (t-s) - e^{-C_q(t-s)}) ds + \sum_{i=1}^3 \eta_{mi} e^{\zeta_{mi}} t$$
 (47)

The integral equation (47) can be solved uniquely and

$$|w_m(t)| \le L_m e^{-K_m t}$$

We also have

$$u_{m}(t) - w_{m}(t) = \int_{0}^{t} (u_{m}(s) - w_{m}(s)) \sum_{i=1}^{3} \sum_{q=2}^{\infty} \frac{\kappa_{i} D_{q}}{\lambda_{i} + C_{q}} (e^{\zeta_{mi}} (t - s) - e^{-C_{q}(t - s)}) ds$$
$$+ \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} \int_{0}^{t} e^{\zeta_{mi}} (t - s) q_{m}(s) ds$$
(48)

If q_m is white noise the second integral in (48) is a Wiener integral. Then,

$$E[u_m(t) - w_m(t)] = 0$$

Thus,

$$E[u_m(t)] = w_m(t)$$

Let R(t,s) be the resolvent kernel for the integral equation for (47). Then,

$$u_{m}(t) - w_{m}(t) = \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} \int_{0}^{t} e^{\zeta_{mi}}(t-s)q_{m}(s)ds$$

$$= \int_{0}^{t} R(t,s) \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} \int_{0}^{s} e^{\zeta_{mi}}(s-r)q_{m}(r)dr$$

$$= \int_{0}^{t} q_{m}(r) \int_{r}^{t} R(t,s) \frac{1}{\rho} \sum_{i=1}^{3} \kappa_{mi} e^{\zeta_{mi}}(s-r)ds dr$$
(49)

The inner integral in (49) is bounded by a constant of the form

$$d_m \frac{1}{\rho} |\kappa_{mi}| \left(e^{Re(\zeta_{mi})t} + e^{Re(\zeta_{mi})r}\right)$$

Now we see that

$$E(|u_m(t) - w_m(t)|^2) \le \Delta_m t$$

$$E(|u_m(t)|^2) \le |w_m(t)|^2 + \Delta_m t$$

5. NONLINEAR PROBLEM

To obtain higher order terms set

$$\varepsilon_n(x,t) = \partial_x u_n^{PC}(x,t)$$

and from (37) and (39) we have

$$\rho \frac{\partial^2 u}{\partial t^2} - \partial_x \sum_n \sigma_{n1}(\partial_x u, \varepsilon_1, \dots, \varepsilon_n) = q,$$

$$\begin{split} \dot{\varepsilon}_n - (\partial_{tx}^2 u) \varepsilon_n &= \partial_{tx}^2 u - C_q U_{nq} \delta_q \partial_x u(x,t) \\ &+ \int_0^t C_q^2 U_{nq} \delta_q \partial_x u(x,s) ds \\ &+ \int_0^t C_q U_{nq} U_{rq} (\varepsilon_r(s) - \partial_x u(x,s)) \partial_{sx}^2 u(x,s)) e^{-C_q(t-s)} ds \\ &+ f_{n+1}(s) - f_n(s) - \int_0^t e^{-C_q(t-s)} C_q U_{nq} U_{rq} (f_{r+1}(s) - f_r(s)) ds \end{split}$$

where $\delta_q = \sum_r U_{rq}$ and

$$\sigma_{n1}(\partial_x u, \varepsilon_1, \dots, \varepsilon_n) = \sum_n \frac{\tau_1(1 + \partial_x u, 1 + \varepsilon_n)}{(1 + \varepsilon_n)}.$$

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