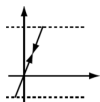
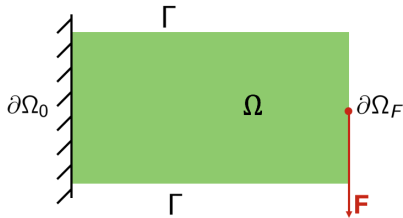
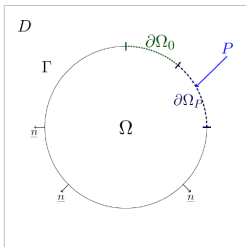


Towards elastoplastic topology optimization with direct methods

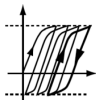
Mathilde Boissier, Georgios Michailidis, Natasha Vermaak

08/18/2016

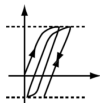
Introduction: context of this project



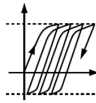
Elasticity:



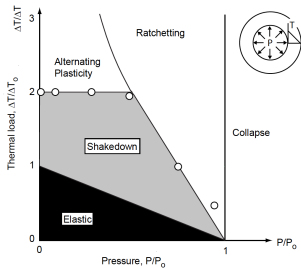
Alternative Plasticity:
low-cycle fatigue



Shakedown:



Ratcheting:
low-cycle fatigue



Introduction: context of this project

Project: minimize the weight of a structure under shakedown: make the solid as light as possible still keeping a shakedown behaviour.

Problem settings

Solid Ω elastoplastic

- ▶ boundary $\partial\Omega = \partial\Omega_F \cup \partial\Omega_0 \cup \Gamma$ of normal \underline{n}
 - ▶ $\partial\Omega_F$: non-optimizable
 - ▶ $\partial\Omega_0$: partially optimizable
 - ▶ Γ : optimizable

$$\partial\Omega_0 \cap \partial\Omega_F = \emptyset; \partial\Omega_F \cap \Gamma = \emptyset; \Gamma \cap \partial\Omega_0 = \emptyset$$

- ▶ elastoplasticity characterised by the Von Mises function f and the yield stress σ_Y by the elastoplastic stresses: $\{\sigma \text{ s.t. } f(\sigma) \leq \sigma_Y\}$

Problem reductions

- ▶ 2 dimensions.
- ▶ Loading: one cyclic load F , cycling between 0 and F_{max} .

Framework

- ▶ **The shakedown constraint**
- ▶ Optimization algorithm
- ▶ Preliminary results and future work

The shakedown constraint

Characterizing shakedown ⁽²¹⁾:

- ▶ Following the loading history
 - ▶ **Direct methods**
- \Rightarrow Lower-Bound Theorem
(Melan, Koiter, König)

Condition for shakedown ^(13,12,11):

A structure, Ω , will shakedown if there exists a stress field, σ , such that:

$$\begin{aligned} \int_{\Omega} (\sigma - \sigma^e(\Omega)) : e(\zeta) d\Omega &= 0 \quad \forall \zeta \in V \\ \forall \underline{x} \in \Omega \quad f(\sigma - \sigma^e(\Omega))(\underline{x}) &\leq \sigma_Y \\ f(\sigma)(\underline{x}) &\leq \sigma_Y \end{aligned} \tag{1}$$

with $\sigma^e(\Omega)$ the fictitious elastic stress caused by the load F_{max} and

$$V = \left\{ v \in H^1(\Omega)^d \text{ st } v = 0 \text{ on } \partial\Omega_0 \right\} \tag{2}$$

The shakedown constraint

Difficulties: σ doesn't result from an easy PDE formulation (not even unique).

Idea: Set σ as an unknown:

$$\min_{\substack{\Omega \in U \\ \sigma, \sigma^e \in C^0(D, \mathcal{S}_2(\mathbb{R}))}} J(\Omega, \sigma) = \int_{\Omega} d\Omega$$

$$st \left\{ \begin{array}{l} \int_{\Omega} (\sigma - \sigma^e) : e(\zeta) d\Omega = 0 \quad \forall \zeta \in V \\ \forall \underline{x} \in \Omega \quad f((\sigma - \sigma^e)(\underline{x})) \leq \sigma_Y \\ \quad \quad \quad f(\sigma)(\underline{x}) \leq \sigma_Y \\ \sigma^e \text{ the fictitious elastic stress caused by the load } F_{max} \end{array} \right. \quad (3)$$

The shakedown constraint

Simplifications

- ▶ Pointwise condition ($\forall x$) hard to consider \Rightarrow global constraints:

$$\int_{\Omega} (f(\sigma - \sigma^e)(\underline{x}) - \sigma_Y) d\Omega \leq 0$$
$$\int_{\Omega} (f(\sigma)(\underline{x}) - \sigma_Y) d\Omega \leq 0$$
(4)

- ▶ Avoiding a shape with no solid ⁽¹⁴⁾: minimize until volume=0
change the objective function adding the compliance*small coefficient
 \Rightarrow rigidity still needed:

$$J(\Omega) = \int_{\Omega} d\Omega + l * \int_{\Omega} Ae(u^e : e(u^e))d\Omega$$
(5)

The shakedown constraint

Simplifications

- ▶ fictitious elastic displacement u^e results from a PDE equivalent to a variational problem:

$$\forall v \in V = \{v \in H^1(\Omega) \text{ st } v = 0 \text{ on } \partial\Omega_0\}$$
$$\int_{\Omega} A e(u^e(\Omega)) : e(v) d\Omega = \int_{\partial\Omega_F} F_{max} v ds \quad (6)$$

Stress found using Hooke's law: $\sigma^e = A e(u^e)$.

With:

$$A \xi = 2\mu \xi + \lambda(\text{Tr} \xi) I_2$$
$$e : u \rightarrow e(u) = \begin{matrix} \frac{\partial_x u_x}{2} & \frac{(\partial_x u_y + \partial_y u_x)}{2} \\ \frac{(\partial_x u_y + \partial_y u_x)}{2} & \frac{\partial_y u_y}{2} \end{matrix}$$

Introducing the solution $u^e(\Omega)$ and $\sigma^e(\Omega)$ of this elastic problem \Rightarrow elimination of the elastic constraint.

The shakedown constraint

Final formulation

$$\min J(\Omega, \sigma) = \int_{\Omega} d\Omega + l * \int_{\Omega} Ae(u^e(\Omega)) : e(u^e(\Omega)) d\Omega$$

$$\Omega \in U$$

$$\sigma \in C^0(D, S_2(\mathbb{R}))$$

Objective Function:
volume+l*compliance

$$\text{st} \begin{cases} \int_{\Omega} (\sigma - \sigma^e(\Omega)) : e(\zeta) d\Omega = 0 & \forall \zeta \in V \\ \int_{\Omega} (f(\sigma) - \sigma_Y) d\Omega \leq 0 \\ \int_{\Omega} (f(\sigma - \sigma^e(\Omega)) - \sigma_Y) d\Omega \leq 0 \end{cases}$$

self-equilibrating condition

averaged safe-state
conditions

with:

$$\int_{\Omega} Ae(u^e(\Omega)) : e(v) d\Omega = \int_{\partial\Omega_F} F_{max} v ds \quad \forall v \in V$$

elastic variational problem

Framework

- ▶ The shakedown constraint
- ▶ **Optimization algorithm**
- ▶ Preliminary results and future work

Optimization algorithm

$$\begin{aligned} & \min_{\substack{\Omega \in U \\ \sigma \in C^0(D, \mathcal{S}_2(\mathbb{R}))}} J(\Omega, \sigma) = \int_{\Omega} d\Omega + l * \int_{\Omega} Ae(u^e(\Omega)) : e(u^e(\Omega)) d\Omega \\ \text{st } & \begin{cases} \int_{\Omega} (\sigma - \sigma^e(\Omega)) : e(\zeta) d\Omega = 0 & \forall \zeta \in V \\ \int_{\Omega} (f(\sigma) - \sigma_Y) d\Omega \leq 0 \\ \int_{\Omega} (f(\sigma - \sigma^e(\Omega)) - \sigma_Y) d\Omega \leq 0 \end{cases} \\ \text{with } & \int_{\Omega} Ae(u^e(\Omega)) : e(v) d\Omega = \int_{\partial\Omega_F} F_{max} v ds \quad \forall v \in V \end{aligned}$$

2 issues:

- ▶ Dealing with the constraints: Augmented Lagrangian Method
- ▶ Updating the shape: Level-set method

Optimization algorithm

Augmented Lagrangian Method (ALM)^(5,15)

- ▶ Type of problems considered

$$\min_x f(x) \quad \text{st} \begin{cases} c_e(x) = 0 \\ c_i(x) \geq 0 \end{cases} \quad (7)$$

- ▶ Penalization of constraints: transformed problem

$$\begin{aligned} \min_x L^{ALM}(x, \lambda_e, \lambda_i; \mu) = & f(x) - \sum_l \lambda_e^l c_e^l(x) + \frac{1}{2\mu} \sum_l (c_e^l(x))^2 \\ & + \sum_j \psi(c_i^j(x), \lambda_i^j; \mu) \end{aligned} \quad (8)$$

$$\text{with } \psi(t, \sigma; \mu) = \begin{cases} -\sigma t + \frac{1}{2\mu} t^2 & \text{if } t - \mu\sigma \leq 0 \\ -\frac{\mu}{2} \sigma^2 & \text{otherwise} \end{cases}$$

- ▶ Updating the multipliers (with x_k minimizer of L^{ALM} at iteration k .)

$$\lambda_e^{k+1} = \lambda_e^k - c_e(x_k)\mu; \quad \lambda_i^{k+1} = \max\left(\lambda_i^k - \frac{c_i(x_k)}{\mu}\right) \quad (9)$$

Optimization algorithm

Dealing with the constraints

- ▶ inequality constraints handled with to the ALM.
- ▶ equality constraint not handled with the ALM: ζ is already a Lagrange multiplier, giving the required degree of freedom.

New optimization problem

- ▶ New objective function

$$\begin{aligned} L^{ALM}(\Omega, \sigma, \lambda_1, \lambda_2, \zeta; \mu) &= \int_{\Omega} d\Omega + I * \int_{\Omega} Ae(u^e(\Omega) : e(u^e(\Omega)))d\Omega \\ &+ \int_{\Omega} (\sigma - \sigma^e(\Omega)) : e(\zeta)d\Omega + \psi \left(- \int_{\Omega} (f(\sigma) - \sigma_Y) d\Omega, \lambda_1; \mu \right) \\ &+ \psi \left(- \int_{\Omega} (f(\sigma - \sigma^e(\Omega)) - \sigma_Y) d\Omega, \lambda_2; \mu \right) \end{aligned} \tag{10}$$

- ▶ New optimization problem

$$\min_{\Omega, \sigma, \lambda_1, \lambda_2, \zeta} L^{ALM}(\Omega, \sigma, \lambda_1, \lambda_2, \zeta; \mu) \tag{11}$$

Optimization algorithm

Karush-Kuhn-Tucker (KKT) necessary condition for an optimum:

If $X = (\Omega, \sigma, \lambda_1, \lambda_2, \zeta)$, KKT condition: $\nabla L^{ALM}(X) = 0$

$$\begin{aligned} \partial_{\Omega} L^{ALM} &= 0 & \partial_{\lambda_1} L^{ALM} &= 0 & \partial_{\lambda_2} L^{ALM} &= 0 \\ \partial_{\sigma} L^{ALM} &= 0 & \partial_{\zeta} L^{ALM} &= 0 & & \end{aligned} \quad (12)$$

Iterative algorithm to make L^{ALM} decrease (at iteration k)

$$\sigma^{k+1} = \sigma^k - \partial_{\sigma} L^{ALM}(X^k) * \text{step},$$

$$\zeta^{k+1} = \zeta^k - \partial_{\zeta} L^{ALM}(X^k) * \text{step},$$

$$\lambda_1^{k+1} = \max \left(\lambda_1^k + \frac{1}{r} \int_{\Omega} (f(\sigma) - \sigma_0) d\Omega, 0 \right) \quad (\text{from the ALM}),$$

$$\lambda_2^{k+1} = \max \left(\lambda_2^k + \frac{1}{r} \int_{\Omega} (f(\sigma - \sigma^e(\Omega)) - \sigma_0) d\Omega, 0 \right) \quad (\text{from the ALM}),$$

Ω^{k+1} actualized by the level-set method with velocity V

$$\text{with } \partial_{\Omega} L^{ALM}(X^k) = \int_{\partial\Omega} V \theta \cdot n ds$$

Optimization algorithm

Level-set method ^(2,3,4,14)

Shape, Ω , represented by a function ϕ :

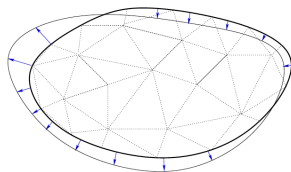
$$\begin{cases} \phi(x) = 0 & x \in \partial\Omega \cap D \\ \phi(x) < 0 & x \in \Omega \\ \phi(x) > 0 & x \in D \setminus \Omega \end{cases} \quad (14)$$

Evolution of ϕ : Hamilton-Jacobi equation

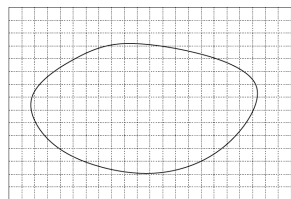
$$\partial_t \phi + V |\nabla \phi| = 0 \quad (15)$$

No need to remesh. At each iteration,
"picture" of the shape
 \Rightarrow Shape Capturing

Velocity, V , determined by the objective function's shape derivative.



Shape tracking



Shape capturing

Algorithm

- ▶ Set the Finite Element Formulation
- ▶ Choose all the parameters
 - ▶ Model: elasticity parameters, ...
 - ▶ Finite Element Formulation: number of elements, ...
 - ▶ Optimization coefficient: maximum number of iterations, ...
 - ▶ Coefficient for the compliance I
- ▶ Initialize the variables: X^0
- ▶ Iterative algorithm:
 - ▶ while $\|L_{old}^{ALM} - L^{ALM}\| > precision$ do
 - ▶ choose a step
 - ▶ from iteration k , compute the variables at $k+1$
 - ▶ end do
- ▶ check that the final shape satisfies the shakedown conditions.

Framework

- ▶ The shakedown constraint
- ▶ Optimization algorithm
- ▶ **Preliminary results and future work**

Preliminary results and future work

Elastic optimization



Volume:
0.347

- ▶ inequality constraint satisfied:
the average of Von Mises
function in the solid is under the
yield stress

$$\int_{\Omega} f(\sigma^e) - \sigma_Y d\Omega \leq 0$$

Shakedown optimization



Volume:
0.301

- ▶ inequality constraint satisfied:
the averaged safe-state
conditions are satisfied

$$\int_{\Omega} (f(\sigma) - \sigma_Y) d\Omega \leq 0$$

$$\int_{\Omega} (f(\sigma - \sigma^e(\Omega)) - \sigma_Y) d\Omega \leq 0$$

- ▶ equality constraint:

$$\int_{\Omega} (\sigma - \sigma^e(\Omega)) : e(\zeta) d\Omega$$

$$= -0.198822$$

Preliminary results and future work

Short-term work

- ▶ Check the first results + keep on testing to finish debugging the code
- ▶ Adjusting the different parameters:
 - ▶ initialization
 - ▶ descent step
 - ▶ coefficient about compliance
- ▶ Modifying the algorithm to respect the shakedown constraint for each shape found during the iterative process (by optimizing the other parameters)

Preliminary results and future work

Long-term work

Simplifications during the optimization

- ▶ global consideration of the safe-state constraints to be changed:

$$\forall \underline{x} \in \Omega, \quad f(\sigma)(\underline{x}) - \sigma_Y \leq 0 \quad \Rightarrow \quad \int_{\Omega} (f(\sigma)(\underline{x}) - \sigma_Y) d\Omega \leq 0$$

Assumptions while setting the problem

- ▶ structure in 2D here \Rightarrow 3D
- ▶ 1 cyclic load \Rightarrow N cyclic loads
- ▶ cyclic load \Rightarrow constant + cyclic load
- ▶ volumetric loads and temperature gradients

References

- [1] Grégoire Allaire. *Numerical analysis and optimization: an introduction to mathematical modelling and numerical simulation*. Oxford University Press, 2007.
- [2] Grégoire Allaire and François Jouve. Minimum stress optimal design with the level set method. *Engineering analysis with boundary elements*, 32(11):909–918, 2008.
- [3] Grégoire Allaire, François Jouve, and Anca-Maria Toader. Structural optimization using sensitivity analysis and a level-set method. *Journal of computational physics*, 194(1):363–393, 2004.
- [4] Grégoire Allaire and Marc Schoenauer. *Conception optimale de structures*, volume 58. Springer, 2007.
- [5] Dimitri P Bertsekas. *Constrained optimization and Lagrange multiplier methods*. Academic press, 2014.
- [6] Allan F Bower. *Applied mechanics of solids*. CRC press, 2009.
- [7] J Bree. Plastic deformation of a closed tube due to interaction of pressure stresses and cyclic thermal stresses. *International journal of mechanical sciences*, 31(11):865–892, 1989.
- [8] Giovanni Garcea and Leonardo Leonetti. Decomposition methods and strain driven algorithms for limit and shakedown analysis. In *Limit State of Materials and Structures*, pages 19–43. Springer, 2013.
- [9] Xu Guo, Wei Sheng Zhang, Michael Yu Wang, and Peng Wei. Stress-related topology optimization via level set approach. *Computer Methods in Applied Mechanics and Engineering*, 200(47):3439–3452, 2011.

References

- [10] Anton Mario Bongio Karrman and Grégoire Allaire. Structural optimization using sensitivity analysis and a level-set method, in *scilab and matlab*. 2009.
- [11] Warner Tjardus Koiter. *General theorems for elastic-plastic solids*. North-Holland Amsterdam, 1960.
- [12] Jan A König. *Shakedown of elastic-plastic structures*, volume 7. Elsevier, 2012.
- [13] Ernst Melan. *Der Spannungszustand eines "Mises-Hencky'schen" Kontinuums bei veränderlicher Belastung*. Hölder-Pichler-Tempsky in Komm., 1938.
- [14] Georgios Michailidis. *Manufacturing constraints and multi-phase shape and topology optimization via a level-set method*. PhD thesis, Ecole Polytechnique X, 2014.
- [15] Jorge Nocedal and Stephen Wright. *Numerical optimization*. Springer Science & Business Media, 2006.
- [16] Stanley Osher and James A Sethian. Fronts propagating with curvature-dependent speed: algorithms based on hamilton-jacobi formulations. *Journal of computational physics*, 79(1):12–49, 1988.
- [17] J-W Simon and D Weichert. Interior-point method for lower bound shakedown analysis of von mises-type materials. In *Limit State of Materials and Structures*, pages 103–128. Springer, 2013.
- [18] Michael Yu Wang, Xiaoming Wang, and Dongming Guo. A level set method for structural topology optimization. *Computer methods in applied mechanics and engineering*, 192(1):227–246, 2003.

References

- [19] K Wiechmann and E Stein. Shape optimization for elasto-plastic deformation under shakedown conditions. *International journal of solids and structures*, 43(22):7145–7165, 2006.
- [20] Qi Xia, Tielin Shi, Shiyuan Liu, and Michael Yu Wang. A level set solution to the stress-based structural shape and topology optimization. *Computers & Structures*, 90:55–64, 2012.
- [21] N. Vermaak, M. Boissier, L. Valdevit, R. M. McMeeking, "Some Graphical Interpretations of Melan's Theorem for Shakedown Design" In: *Direct Methods of Structural Analysis*, Editors: Alan Cocks, Olga Barrera, Alan Ponter, Springer 2016 (Submitted).

PROOF OF LOWER BOUND SHAKEDOWN THEOREM

CONTENTS

- Assumptions and preliminary concepts
 - Principle of virtual work
 - Principle of maximum plastic resistance
- Melan's lower bound shakedown theorem
- Proof of Melan's theorem

Assumptions:

- All deformations are small and strain field can be derived from deformations as:

$$\varepsilon_{ij} = \frac{1}{2}(u_{i,j} + u_{j,i}).$$

- Body forces (X_i) and surface tractions (p_i) can vary arbitrarily and independently.
- Loads are applied sufficiently slowly so that dynamic effects can be neglected.

Preliminary concepts: Principle of virtual work

- Equilibrium condition is given by the Principle of virtual work:

$$\int X_i u_i dv + \int p_i u_i ds = \int \sigma_{ij} \varepsilon_{ij} dv$$

which holds for all kinematically admissible strain distributions.

Preliminary concepts: Principle of maximum plastic resistance [1]

- Assume σ_{ij} is a stress state which creates plastic deformation in a structure. Principle of maximum plastic resistance states that, this stress state (σ_{ij}) gives an increment of work that exceeds or equals the work which would be done by a stress state within or at the yield limit (σ_{ija}):

$$(\sigma_{ij} - \sigma_{ija}) \dot{\varepsilon}_{ij}'' \geq 0$$

σ_{ija} : Allowable stress state within or at the yield limit

$\dot{\varepsilon}_{ij}''$: Plastic strain caused by σ_{ij}

Melan's Lower Bound Shakedown Theorem [2,3]:

- Actual stresses in a plastically deformed body may be written as the sum of fictitious elastic stresses (σ_{ij}^*) and residual stresses (ρ_{ij}) caused by plastic deformation.

$$\sigma_{ij} = \sigma_{ij}^* + \rho_{ij}$$

- If any system of residual stresses can be found such that sum of fictitious elastic stresses and residual stresses constitutes a safe state of stress at every point of the structure and for all possible load combinations, then structure will shakedown and subsequent loads will be carried in a purely elastic manner.

Proof of Melan's Theorem:

- Consider a fictitious strain energy associated with the difference between actual residual stress field (ρ_{ij}) and residual stress field that is assumed to satisfy the theorem ($\bar{\rho}_{ij}$).

$$A = \frac{1}{2} \int (\rho_{ij} - \bar{\rho}_{ij})(\varepsilon'_{ijr} - \bar{\varepsilon}'_{ijr}) dv$$

where ε'_{ijr} is the elastic strain field corresponding with residual stresses.

- Time derivative of A is (see additional slides for detailed steps):

$$\dot{A} = \int (\rho_{ij} - \bar{\rho}_{ij})\dot{\varepsilon}'_{ijr} dv$$

- Note that actual strains in the structure is a combination of elastic and plastic strains such that:

$$\varepsilon_{ij} = \varepsilon'_{ij} + \varepsilon''_{ij} = \varepsilon^*_{ij} + \varepsilon'_{ijr} + \varepsilon''_{ij}$$

Elastic strain Plastic strain Elastic strain due to fictitious elastic stress Elastic strain due to residual stress Plastic strain

Proof of Melan's Theorem (cont'd.):

- Substituting the time derivative of elastic strain due to residual stress we have:

$$\dot{A} = \int (\rho_{ij} - \bar{\rho}_{ij})(\dot{\epsilon}_{ij} - \dot{\epsilon}_{ij_r}^* - \dot{\epsilon}_{ij}^{\prime\prime}) dv$$

which can be rewritten as:

$$\dot{A} = \int (\rho_{ij} - \bar{\rho}_{ij})(\dot{\epsilon}_{ij} - \dot{\epsilon}_{ij_r}^*) dv - \int (\rho_{ij} - \bar{\rho}_{ij})(\dot{\epsilon}_{ij}^{\prime\prime}) dv$$

- Since $(\rho_{ij} - \bar{\rho}_{ij})$ is a self equilibrating stress state and $(\dot{\epsilon}_{ij} - \dot{\epsilon}_{ij_r}^*)$ is kinematically admissible since it is derived by subtraction of two kinematically admissible strain fields, Principle of Virtual Work asserts that:

$$\int (\rho_{ij} - \bar{\rho}_{ij})(\dot{\epsilon}_{ij} - \dot{\epsilon}_{ij_r}^*) dv = 0$$

Proof of Melan's Theorem (cont'd.):

- Time derivative of fictitious strain energy becomes:

$$\dot{A} = - \int (\rho_{ij} - \bar{\rho}_{ij}) \dot{\epsilon}_{ij}'' dv$$

- Recall from the theorem that actual stresses may be written as the sum of fictitious elastic stresses (σ_{ij}^*) and residual stresses (ρ_{ij}) caused by plastic deformation which results in:

$$\rho_{ij} = \sigma_{ij} - \sigma_{ij}^*$$

and the residual stress that is assumed to satisfy the theorem can be written as:

$$\bar{\rho}_{ij} = \sigma_{ij_a} - \sigma_{ij}^*$$

where σ_{ij_a} is the allowable stress state assumed to exist according to the theorem.

- Substituting these residual stress definitions in the above gives:

$$\dot{A} = - \int (\sigma_{ij} - \sigma_{ij_s}) \dot{\epsilon}_{ij}'' dv$$

Proof of Melan's Theorem (cont'd.):

$$\dot{A} = - \int (\sigma_{ij} - \sigma_{ij_s}) \dot{\epsilon}_{ij}'' dv$$

- On the account of principle of maximum plastic resistance $[(\sigma_{ij} - \sigma_{ij_a}) \dot{\epsilon}_{ij}'' \geq 0]$ this equation states that time derivative of fictitious strain energy (\dot{A}) is negative whenever plastic deformation exists.
- However A has to be positive, because strain energy density is always positive or zero [1]. These can only be satisfied simultaneously if either plastic strain rate vanishes or $\sigma_{ij} - \sigma_{ij_s}$ is zero. In either case the structure must shakedown to an elastic state.

[1] Bower, A.F., 2009. *Applied mechanics of solids*. CRC press.

[2] Melan, E., 1938. Zur plastizität des räumlichen kontinuums. *Archive of Applied Mechanics*, 9(2), pp.116-126.

[3] Koiter, W.T., 1956. A new general theorem on shakedown of elastic-plastic structures. *Proc. Koninkl. Ned. Akad. Wet. B*, 59, pp.24-34.