

Multiphysics shape optimization based on a level set mesh evolution framework

Florian Feppon

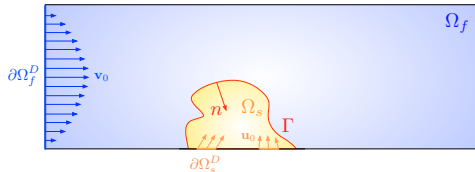
Grégoire Allaire, Charles Dapogny
Julien Cortial, Felipe Bordeu

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Simplified weakly coupled three-physics setting

$$\min_{\Gamma} J(\Gamma, \mathbf{v}(\Gamma), p(\Gamma), T(\Gamma), \mathbf{u}(\Gamma)).$$

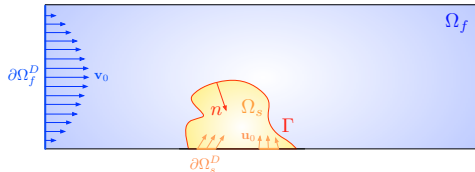


- Incompressible Navier-Stokes equations for (\mathbf{v}, p) in Ω_f

$$-\operatorname{div}(\sigma_f(\mathbf{v}, p)) + \rho \nabla \mathbf{v} \mathbf{v} = \mathbf{f}_f \text{ in } \Omega_f$$

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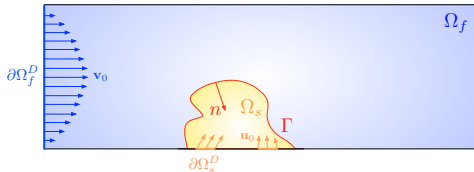
- Steady-state convection-diffusion for T_f and T_s in Ω_f and Ω_s :

$$-\operatorname{div}(k_f \nabla T_f) + \rho \mathbf{v} \cdot \nabla T_f = Q_f \quad \text{in } \Omega_f$$

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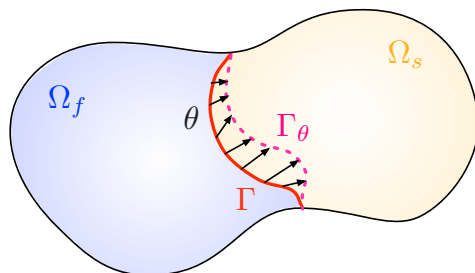
- ▶ Linearized thermoelasticity with fluid-structure interaction for \mathbf{u} in Ω_s :

$$-\operatorname{div}(\sigma_s(\mathbf{u}, T_s)) = \mathbf{f}_s \quad \text{in } \Omega_s$$

$$\sigma_s(\mathbf{u}, T_s) \cdot \mathbf{n} = \sigma_f(\mathbf{v}, p) \cdot \mathbf{n} \quad \text{on } \Gamma.$$

Hadamard's method of boundary variations

$$\min_{\Gamma} J(\Gamma)$$



$$\Gamma_{\theta} = (I + \theta)\Gamma, \text{ where } \theta \in W_0^{1,\infty}(\Omega, \mathbb{R}^d), \quad \|\theta\|_{W^{1,\infty}(\mathbb{R}^d, \mathbb{R}^d)} < 1.$$

$$J(\Gamma_{\theta}) = J(\Gamma) + \frac{dJ}{d\theta}(\theta) + o(\theta), \quad \text{where } \frac{|o(\theta)|}{\|\theta\|_{W^{1,\infty}(\Omega, \mathbb{R}^d)}} \xrightarrow{\theta \rightarrow 0} 0,$$

For industrial applications, we seek to solve

$$\begin{aligned} \min_{\Gamma} \quad & J(\Gamma, \mathbf{v}(\Gamma), p(\Gamma), T(\Gamma), \mathbf{u}(\Gamma)) \\ \text{s.t.} \quad & g_i(\Gamma, \mathbf{v}(\Gamma), p(\Gamma), T(\Gamma), \mathbf{u}(\Gamma)) = 0, \quad 1 \leq i \leq p \\ & h_i(\Gamma, \mathbf{v}(\Gamma), p(\Gamma), T(\Gamma), \mathbf{u}(\Gamma)) \leq 0, \quad 1 \leq i \leq q \end{aligned}$$

For reliability:

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4. No fine tuning of optimization algorithm parameters should be required

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Our method:

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2. We implement a *single* analytical formula for

$$\frac{d}{d\Gamma} [J(\Gamma, \mathbf{v}(\Gamma), p(\Gamma), T(\Gamma), \mathbf{u}(\Gamma))]$$

for an arbitrary J based on $\frac{\partial J}{\partial \Gamma}, \dots, \frac{\partial J}{\partial \mathbf{u}}$.

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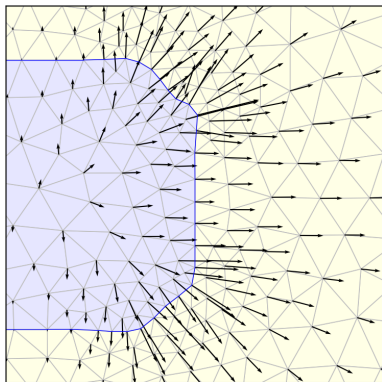
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3. We designed our own constrained optimization algorithm

1. Level set based mesh evolution method

We consider the algorithm proposed by Allaire, Dapogny, Frey (2013):

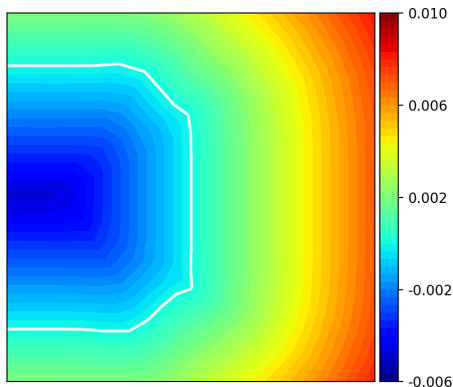
1. Given a mesh and a moving vector field



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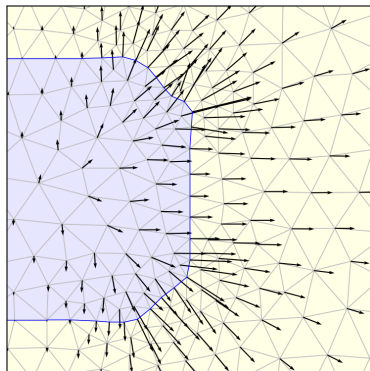
2. A level-set function ϕ associated to $\Omega = \Omega_s \cup \Omega_f$ is computed on the mesh.



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We consider the algorithm proposed by Allaire, Dapogny, Frey (2013):

3. The level-set function is advected on the computational domain which is then adaptively remeshed:



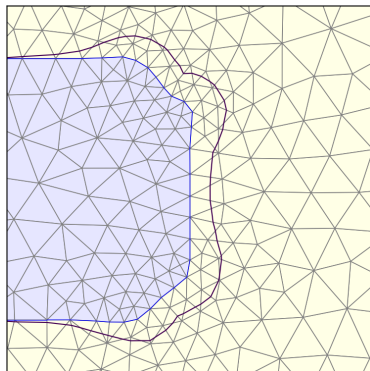
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Advection of a level set for Ω on the computational mesh.

$$\partial_t \phi + \boldsymbol{\theta} \cdot \nabla \phi = 0$$

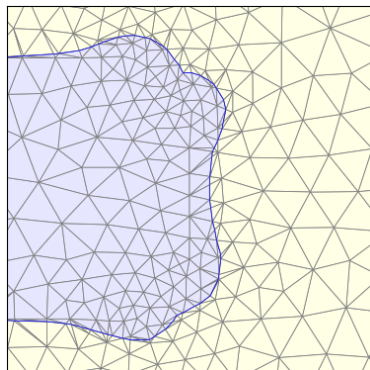


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Breaking the zero isoline of the level set.

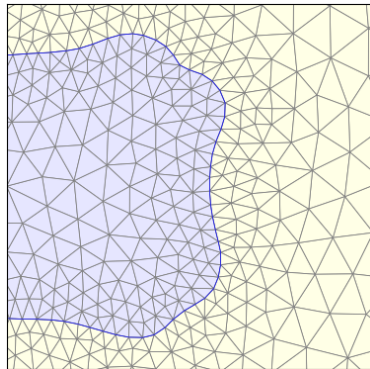


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Remeshing adaptively
the computational mesh.



2. User provides minimal information

For instance, for drag minimization

$$J(\Gamma, \mathbf{v}(\Gamma)) = \int_{\Omega_f} 2\nu \mathbf{e}(\mathbf{v}) : \mathbf{e}(\mathbf{v}) dx$$

with $\mathbf{e}(\mathbf{v}) = (\nabla \mathbf{v} + \nabla \mathbf{v}^T)/2$.

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Then the value of $\frac{d}{d\Gamma}[J(\Gamma, \mathbf{v}(\Gamma))]$ is computed analytically and automatically by solving adjoint states.

2. User provides minimal information

$$\begin{aligned} & \frac{d}{d\boldsymbol{\theta}} \left[J(\Gamma_{\boldsymbol{\theta}}, \mathbf{v}(\Gamma_{\boldsymbol{\theta}}), p(\Gamma_{\boldsymbol{\theta}}), T(\Gamma_{\boldsymbol{\theta}}), \mathbf{u}(\Gamma_{\boldsymbol{\theta}})) \right] (\boldsymbol{\theta}) \\ &= \overline{\frac{\partial \mathcal{J}}{\partial \boldsymbol{\theta}}} (\boldsymbol{\theta}) + \int_{\Gamma} (\mathbf{f}_f \cdot \mathbf{w} - \sigma_f(\mathbf{v}, p) : \nabla \mathbf{w} + \mathbf{n} \cdot \sigma_f(\mathbf{w}, q) \nabla \mathbf{v} \cdot \mathbf{n} + \mathbf{n} \cdot \sigma_f(\mathbf{v}, p) \nabla \mathbf{w} \cdot \mathbf{n}) (\boldsymbol{\theta} \cdot \mathbf{n}) ds \\ &+ \int_{\Gamma} \left(k_s \nabla T_s \cdot \nabla S_s - k_f \nabla T_f \cdot \nabla S_f + Q_f S_f - Q_s S_s - 2k_s \frac{\partial T_s}{\partial n} \frac{\partial S_s}{\partial n} + 2k_f \frac{\partial T_f}{\partial n} \frac{\partial S_f}{\partial n} \right) (\boldsymbol{\theta} \cdot \mathbf{n}) ds \\ &+ \int_{\Gamma} (\sigma_s(\mathbf{u}, T_s) : \nabla \mathbf{r} - \mathbf{f}_s \cdot \mathbf{r} - \mathbf{n} \cdot \mathbf{A}e(\mathbf{r}) \nabla \mathbf{u} \cdot \mathbf{n} - \mathbf{n} \cdot \sigma_s(\mathbf{u}, T_s) \nabla \mathbf{r} \cdot \mathbf{n}) (\boldsymbol{\theta} \cdot \mathbf{n}) ds \end{aligned}$$

2. User provides minimal information

$$\int_{\Omega_s} \mathbf{Ae}(\mathbf{r}) : \nabla \mathbf{r}' \, d\mathbf{x} = \frac{\partial \mathfrak{J}}{\partial \hat{\mathbf{u}}}(\mathbf{r}') \quad \forall \mathbf{r}' \in V_{\mathbf{u}}(\Gamma).$$

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↓

$$\int_{\Omega_s} k_s \nabla S \cdot \nabla S' d\mathbf{x} + \int_{\Omega_f} (k_f \nabla S \cdot \nabla S' + \rho c_p S \mathbf{v} \cdot \nabla S') d\mathbf{x} = \int_{\Omega_s} \alpha \operatorname{div}(\mathbf{r}) S' d\mathbf{x} + \frac{\partial \mathfrak{J}}{\partial \hat{T}}(S) \quad \forall S' \in V_T(\Gamma).$$

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$$\int_{\Omega_s} k_s \nabla S \cdot \nabla S' \, d\mathbf{x} + \int_{\Omega_f} (k_f \nabla S \cdot \nabla S' + \rho c_p S \mathbf{v} \cdot \nabla S') \, d\mathbf{x} = \int_{\Omega_s} \alpha \operatorname{div}(\mathbf{r}) S' \, d\mathbf{x} + \frac{\partial \mathfrak{J}}{\partial \hat{T}}(S) \quad \forall S' \in V_T(\Gamma).$$

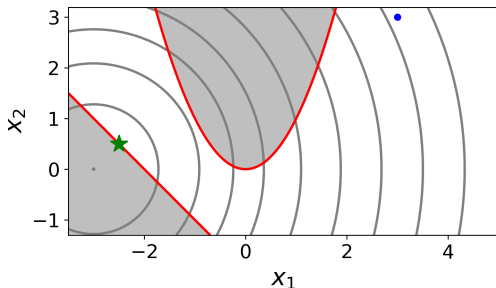


$\mathbf{w} = \mathbf{r}$ on Γ and $\forall (\mathbf{w}', q') \in V_{\mathbf{v}, \rho}(\Gamma)$

$$\int_{\Omega_f} \left(\sigma_f(\mathbf{w}, q) : \nabla \mathbf{w}' + \rho \mathbf{w} \cdot \nabla \mathbf{w}' \cdot \mathbf{v} + \rho \mathbf{w} \cdot \nabla \mathbf{v} \cdot \mathbf{w}' - q' \operatorname{div}(\mathbf{w}') \right) d\mathbf{x} = \int_{\Omega_f} -\rho c_p S \nabla T \cdot \mathbf{w}' \, d\mathbf{x} + \frac{\partial \mathfrak{J}}{\partial (\mathbf{v}', \rho')}(\mathbf{w}', q'),$$

3. A generic optimization algorithm

$$\begin{aligned} \min_{(x_1, x_2) \in \mathbb{R}^2} \quad & J(x_1, x_2) = x_1^2 + (x_2 + 3)^2 \\ \text{s.t.} \quad & \begin{cases} h_1(x_1, x_2) = -x_1^2 + x_2 & \leq 0 \\ h_2(x_1, x_2) = -x_1 - x_2 - 2 & \leq 0 \end{cases} \end{aligned}$$



3. A generic optimization algorithm

All in all, we solve an ODE of the form

$$\dot{x} = -\alpha_J \xi_J(x) - \alpha_C \xi_C(x)$$

- ▶ $-\xi_J(x)$ is the best descent direction $-\xi_J(x)$ tangent to the constraints:
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$$\{\xi \in \mathbb{R}^n, Dh_i(x)\xi = 0 \text{ for } i \in I\}$$

for I a relevant subset of the constraints.

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for I a relevant subset of the constraints.

3. The subset I can determined by solving some dual quadratic optimization subproblem.
- ▶ $-\xi_C(x)$ is a Gauss-Newton direction moving the trajectory back onto the feasible set:

$$Dh_i(-\xi_C(x)) = -h_i(x).$$

Practical implementation

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- ▶ The optimization loop runs in python
- ▶ Remeshing is performed by mmg2d (-1s option)

Volume minimization subject to rigidity constraint

$$\begin{aligned} \min_{\Omega} \int_{\Omega_s} dx \\ \text{s.t.} \int_{\Omega_s} A e(\mathbf{u}) : e(\mathbf{u}) dx \leq C \end{aligned}$$

Volume minimization subject to multiple load rigidity constraints

$$\begin{aligned} \min_{\Omega} \quad & \int_{\Omega_s} dx \\ \text{s.t.} \quad & \int_{\Omega_s} A e(\mathbf{u}_i) : e(\mathbf{u}_i) dx \leq C_i, \quad \forall i = 1 \dots 9 \end{aligned}$$

Demonstrations on shape optimization test cases

Lift maximisation subject to drag, volume and center of mass constraint:

$$\begin{aligned} \max_{\Omega} \quad & \int_{\partial\Omega_f} \mathbf{e}_y \cdot \sigma_f(\mathbf{v}, p) \cdot \mathbf{n} dx \\ \text{s.t.} \quad & \left\{ \begin{array}{l} \int_{\Omega_f} 2\nu \mathbf{e}(\mathbf{v}) : \mathbf{e}(\mathbf{v}) dx \leq C_{drag}, \\ \int_{\Omega_f} dx = C_{vol}, \\ \int_{\Omega_f} \mathbf{x} dx = 0 \end{array} \right. \end{aligned}$$

Demonstrations on shape optimization test cases

Heat transfer subject to maximal pressure drop, volume and center of mass constraint:

$$\begin{aligned} \max_{\Omega} \quad & \int_{\partial\Omega_{f,out}} \rho c_p T \mathbf{v} \cdot \mathbf{n} Ds - \int_{\partial\Omega_{f,in}} \rho c_p T \mathbf{v} \cdot \mathbf{n} Ds \\ \text{s.t.} \quad & \int_{\partial\Omega_{f,out}} p ds - \int_{\partial\Omega_{f,in}} p ds \leq DP_0 \end{aligned}$$



Demonstrations on shape optimization test cases

Heat exchange subject to maximal pressure drop and non penetration constraint:

$$\begin{aligned} \max_{\Omega} \quad & \int_{\Omega_{f,cold}} \rho c_p \mathbf{v} \cdot \nabla T dx - \int_{\Omega_{f,hot}} \rho c_p \mathbf{v} \cdot \nabla T dx \\ \text{s.t.} \quad & \int_{\partial\Omega_{f,out}} p ds - \int_{\partial\Omega_{f,in}} p ds \leq DP_0, \\ & d(\Omega_{f,hot}, \Omega_{f,cold}) \geq d_{\min} \end{aligned}$$

Demonstrations on shape optimization test cases

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-  FEPPON, F., ALLAIRE, G., BORDEU, F., CORTIAL, J., AND DAPOGNY, C. Shape optimization of a coupled thermal fluid-structure problem in a level set mesh evolution framework.
HAL preprint hal-01686770 (2018).
-  FEPPON, F., ALLAIRE, G., AND DAPOGNY, C. Null space gradient flows for constrained optimization with applications to shape optimization.
In preparation (2018).