

Gradient-Based Biobjective Shape Optimization of Ceramic Components: Probability of Failure versus Cost

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MATHEMATICAL MODELLING,
ANALYSIS AND
COMPUTATIONAL MATHEMATICS



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GIVEN-Project

Shape optimization of gasturbines in volatile energy networks

- ▶ Collaboration with the University of Trier
- ▶ Project partners are:
 - ▶ Siemens AG
 - ▶ The German Aerospace Center (DLR)
 - ▶ Institute of Material Science at TU Kaiserslautern

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Outline

Problem

Modeling the PoF

Trade-Off Analysis

Multiobjective Descent Methods

2D Test Case

Shape Optimization

Outlook



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Problem

Problem:

- ▶ Ceramic component under tensile load
- ▶ Optimize its shape
 - ▶ improve reliability
 - ▶ minimize volume
- ▶ Instead of minimizing the peak stress consider the probability of failure



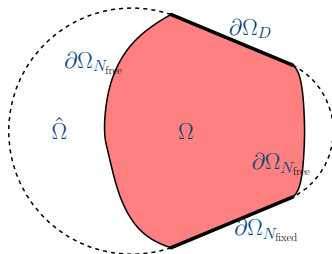
Mathematical Formulation in 2D

$\Omega \subseteq \mathbb{R}^2$: domain with Lipschitz boundary $\partial\Omega$.

$$\partial\Omega = \overline{\partial\Omega_D} \cup \overline{\partial\Omega_{N_{fixed}}} \cup \overline{\partial\Omega_{N_{free}}}.$$

Forces may act on the object with the shape given by Ω .

- ▶ Volume force: $\bar{f} \in L^2(\Omega, \mathbb{R}^2)$
- ▶ Surface force: $\bar{g} \in L^2(\partial\Omega_N, \mathbb{R}^2)$.



Mathematical Formulation in 2D

- ▶ The linear elasticity equation must hold for Ω .

$$B(u, v) = L(v), \forall v \in H_0^1(\Omega, \mathbb{R}^2),$$

where

$$\begin{aligned} B(u, v) &= \int_{\Omega} \sigma(u) : \varepsilon(v) dx \\ &= \lambda \int_{\Omega} \nabla \cdot u \nabla \cdot v dx + 2\mu \int_{\Omega} \varepsilon(u) : \varepsilon(v) dx \\ L(v) &= \int_{\Omega} \bar{f} v dx + \int_{\partial\Omega_N} \bar{g} v dA \end{aligned}$$

- ▶ Displacement $u \in H^1(\Omega, \mathbb{R}^2)$
- ▶ Stress tensor $\sigma(u) = \lambda \operatorname{tr}(\varepsilon(u)) I + \mu (\varepsilon(u) + \varepsilon(u)^T)$, strain tensor $\varepsilon(v)$, Lamé's constants λ, μ



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Modeling the Probability of Failure

- ▶ Risk of failure arises from flaws already in the material, due to the production process
- ▶ Under tensile load, these flaws may become the initial points of a rupture
- ▶ Objective function:

$$J(\Omega, Du) := \nu(A_c(\Omega, \nabla u)) = \frac{\Gamma(\frac{d}{2})}{2\pi^{\frac{d}{2}}} \int_{\Omega} \int_{S^{d-1}} \left(\frac{\sigma_n}{\sigma_0} \right)^m dn dx$$



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Trade-Off Analysis: Probability of Failure versus Cost

\min Probability of Failure (PoF)

\min Volume (Cost)

s.t. State equation and boundary conditions hold

↪ Biobjective optimization problem



Pareto Critical Point

Definition (Pareto Critical Point)

A necessary condition for a point $x \in \mathbb{R}^n$ to be locally Pareto optimal is

$$\{v \in \mathbb{R}^n \mid \nabla f_i(x)^\top v < 0, \forall i = 1, 2\} = \emptyset.$$

If x^* satisfies this condition we call it a *Pareto critical point*.



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Multiobjective Descent Methods

- ▶ Fliege and Svaiter (2000):
Steepest descent methods for multiobjective optimization
- ▶ Désidéri (2009, 2012, 2014, ...):
Multiple-gradient descent algorithm (MGDA)



Fliege and Svaiter, 2000

- ▶ Goal: Find a direction $v \in \mathbb{R}^n$ that is a descent direction for *all* objective functions, i.e., $\nabla f_i(x)^\top v < 0$, $i = 1, 2$
- ▶ Computing a descent direction $v \in \mathbb{R}^n$:

$$\begin{aligned} \min \quad & \alpha + \frac{1}{2} \|v\|^2 \\ \text{s.t.} \quad & \nabla f_i(x)^\top v \leq \alpha, \quad i = 1, 2 \end{aligned}$$

- ▶ Step length: Armijo-like rule (componentwise)



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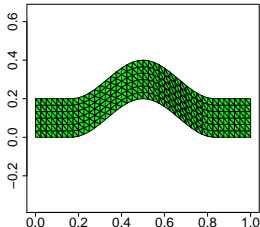
Shape Optimization

Outlook



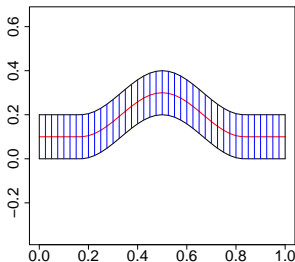
2D Test Case

- ▶ Beryllium oxide (BeO) with Weibull modulus $m = 5$.
- ▶ Testobject:
 - ▶ Deformed rod with thickness 0.2m and length 1m
 - ▶ Implemented in R
 - ▶ Discretized by finite elements (41x7 grid)
 - ▶ Objective functions: *probability of failure* and *volume*
 - ▶ Boundaries: fix left, pull right
 - ↪ expected solution: straight rod



Mesh-Morphing

- ▶ Approximation error depends on the mesh-quality
- ▶ Restrict movement: fix x coordinates
- ▶ Introduce a shape-parameter $\varrho = (\varrho^{ml}, \varrho^{th}) \in \mathbb{R}^{2 \cdot 41}$
- ▶ Fit via B-splines for implicit smoothing of shapes
 \rightsquigarrow further reduction of variables



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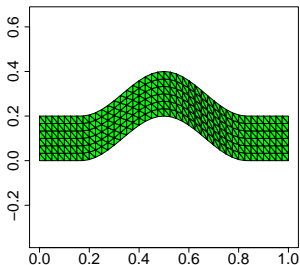
2D Test Case

Shape Optimization

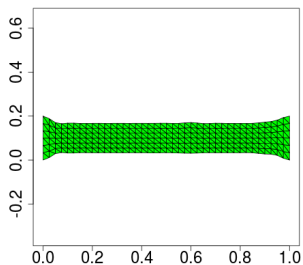
Outlook



Shape Optimization



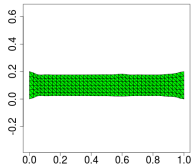
(a) Initial Shape



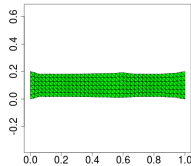
(b) One Optimized Shape



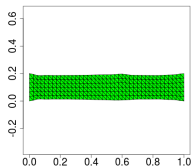
Shape Optimization (More Shapes)



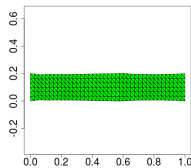
(c)



(d)



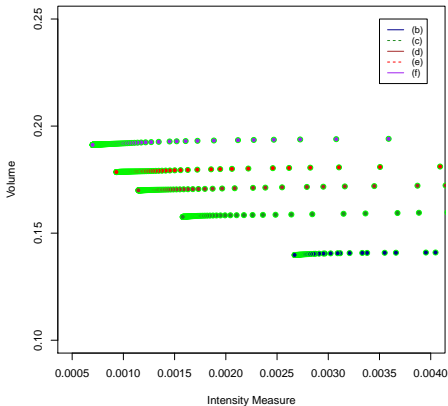
(e)



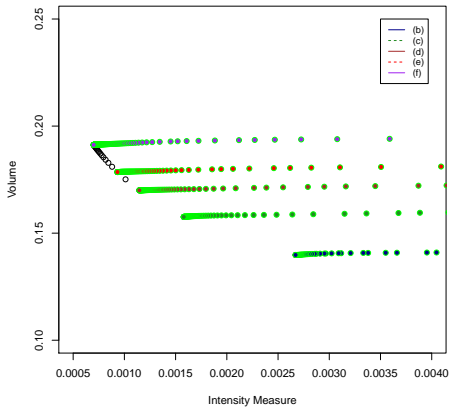
(f)



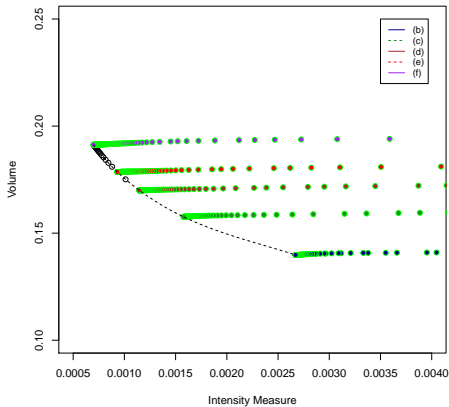
Convergence to Pareto Critical Points



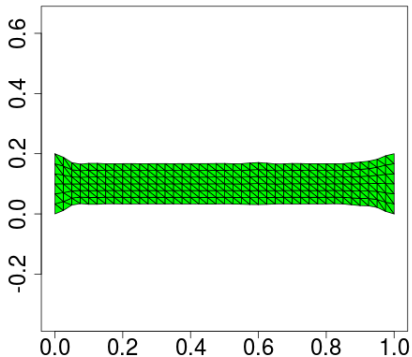
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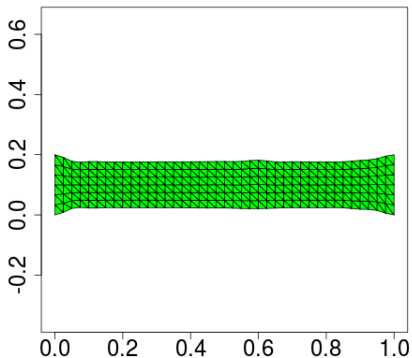
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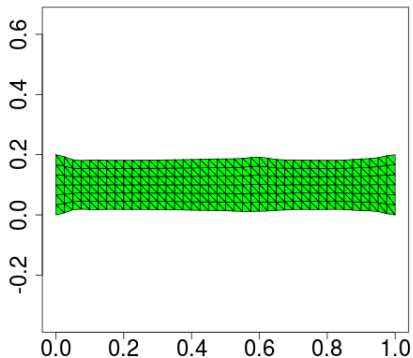
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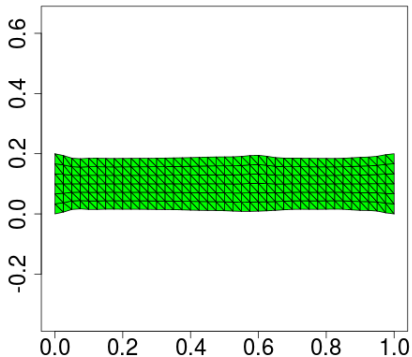
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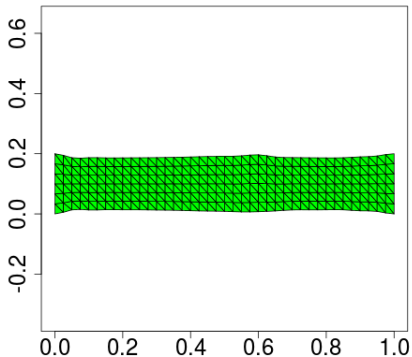
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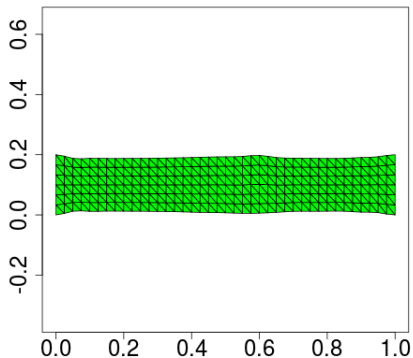
Convergence to Pareto Critical Points



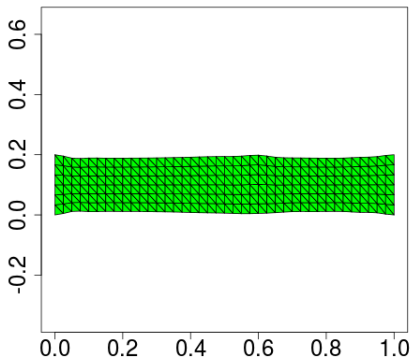
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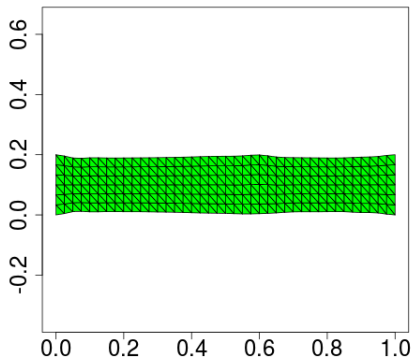
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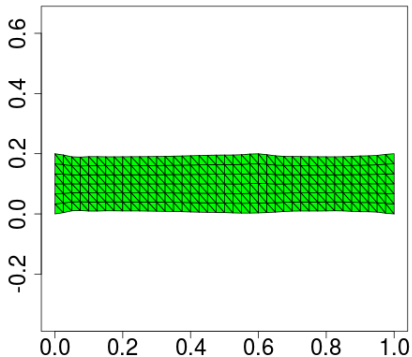
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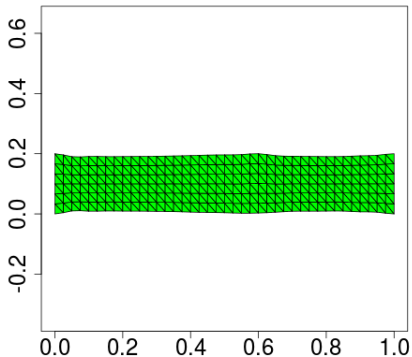
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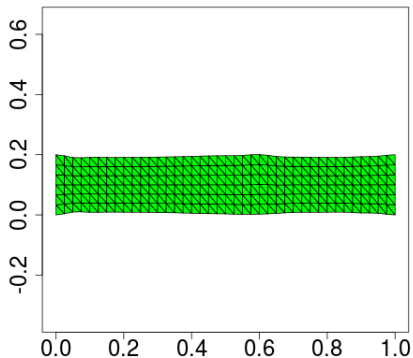
Convergence to Pareto Critical Points



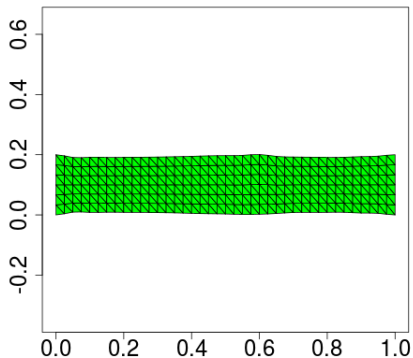
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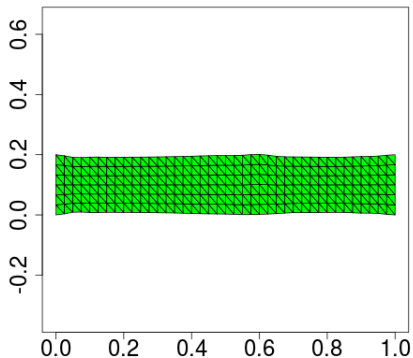
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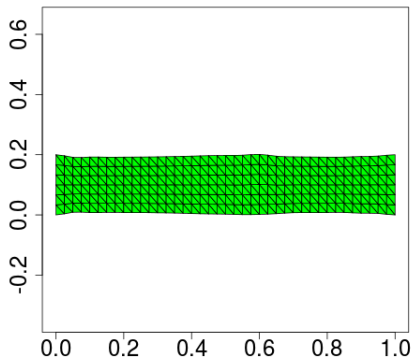
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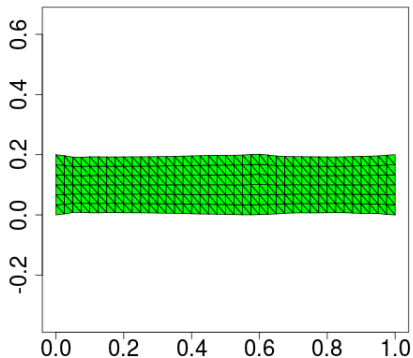
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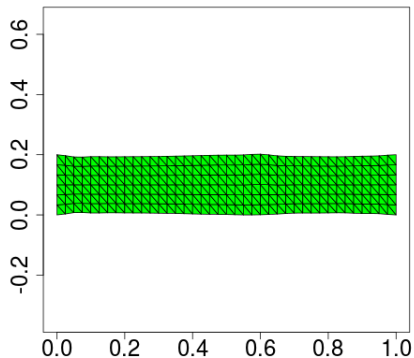
Convergence to Pareto Critical Points



Convergence to Pareto Critical Points



Convergence to Pareto Critical Points



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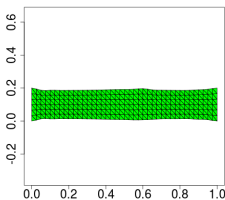


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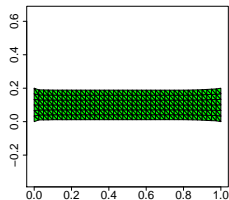
- ▶ Implementation in Python
- ▶ Extension to 3D
- ▶ Adaptive mesh refinement
- ▶ Avoiding local minima



Comparison with Weighted Sum Approach



(a) B.O.-Descent



(b) Weighted Sum

	(a)	(b)
Iterations	109	133
Int. measure	.00093	.00092
Volume	.17855	.17850

(b) dominates (a)!



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