

Topology Optimisation Using the Level Set Method

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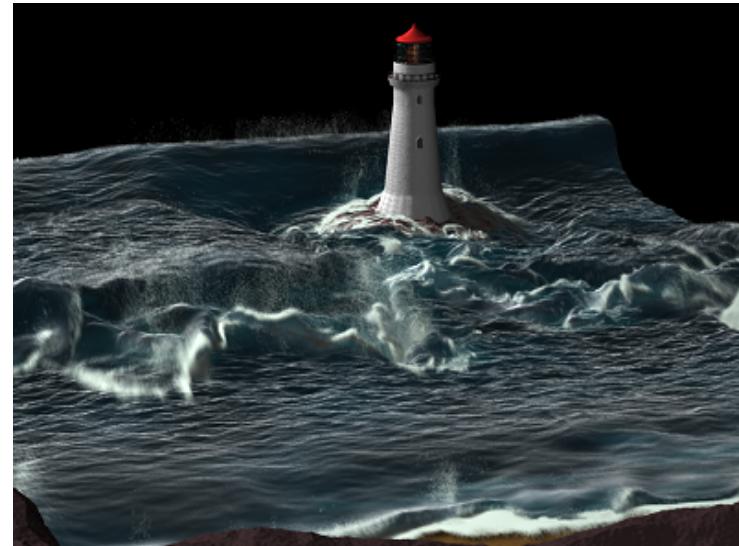
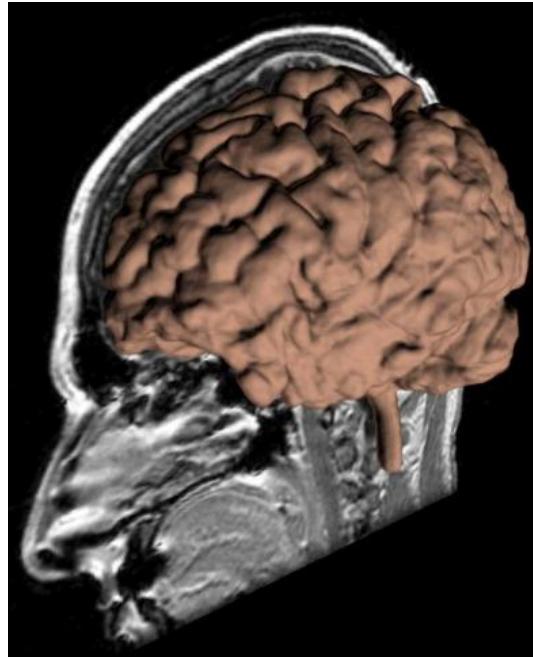
Researchers

- Chris Bowen, Chris Budd, Julian Padget
- Dave Betts, Peter Dunning, Yi-Zhe Song, Joao Duro
- Chris Brampton, Phil Browne, Kewei Duan, Caroline Edwards, Peter Giddings, Tom Makin, Vincent Seow, Phil Williams



The Level Set Method

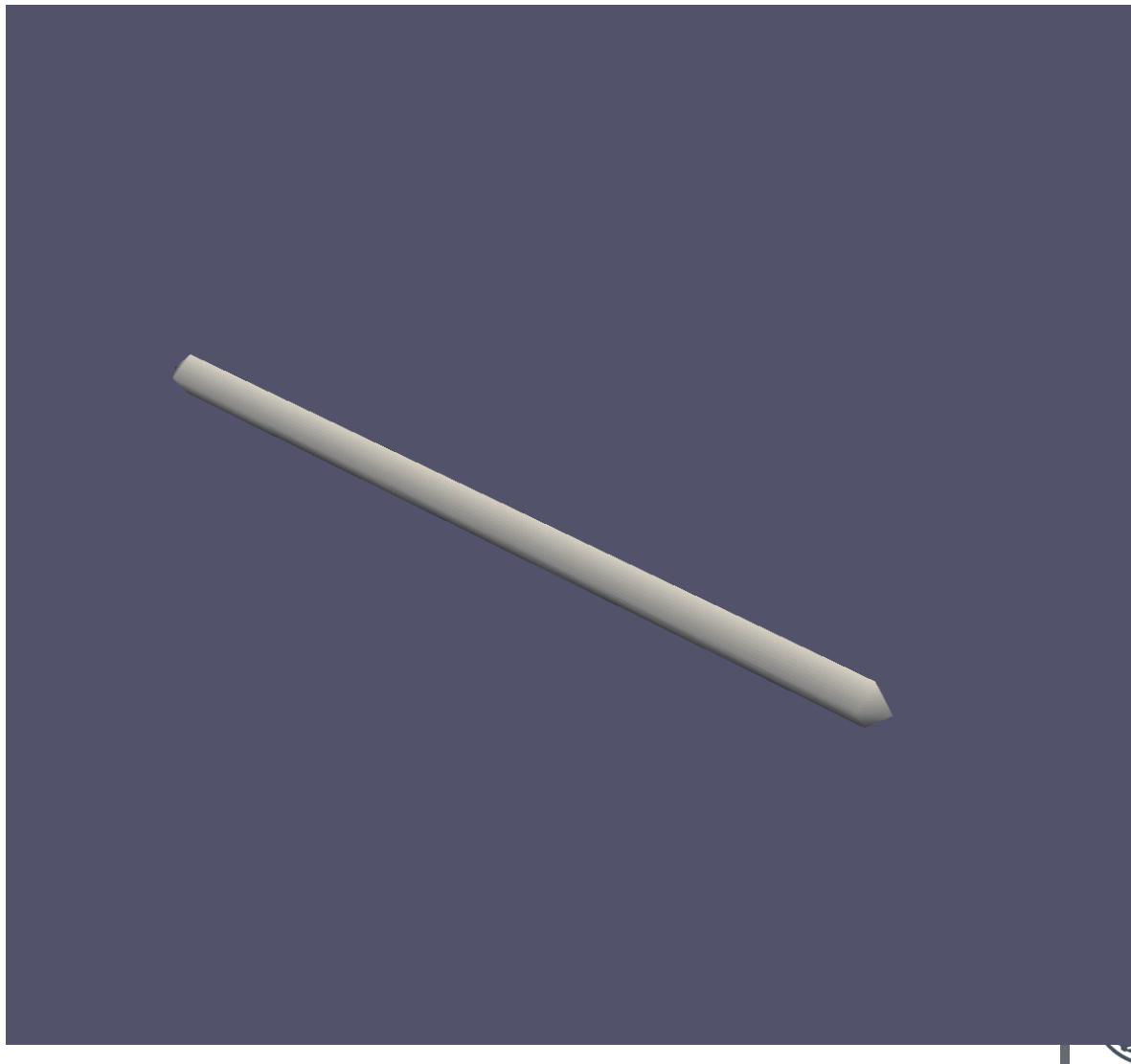
- Front or boundary tracking method
- Commonly used in image processing, moving boundary problems, multiphase problems, movies, etc...
- Level set topology optimisation since 2000 (Sethian and Wiegmann), < 20,000 papers (Google Scholar)



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Example: Level-Set (3D)

Cantilever Beam with Vertical Load



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Element-Based Method (SIMP)

Cantilever Beam with Vertical Load

Iteration 1

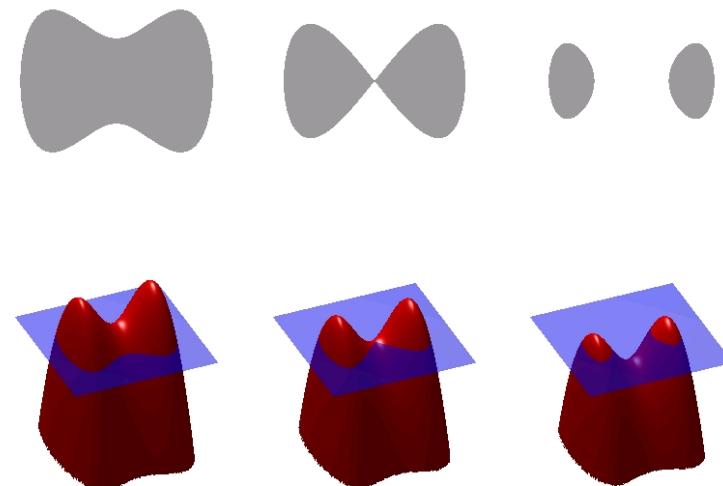


The Level Set Method

$$\begin{cases} \phi(x) > 0, & x \in \Omega_s \\ \phi(x) = 0, & x \in \Gamma_s \\ \phi(x) < 0, & x \notin \Omega_s \end{cases}$$

- Update $\phi(x)$ by solving discrete Hamilton-Jacobi equation

$$\phi_i^{k+1} = \phi_i^k - \Delta t |\nabla \phi_i^k| V_{n,i}$$



http://en.wikipedia.org/wiki/File:Level_set_method.jpg

- Naturally splits and merges holes

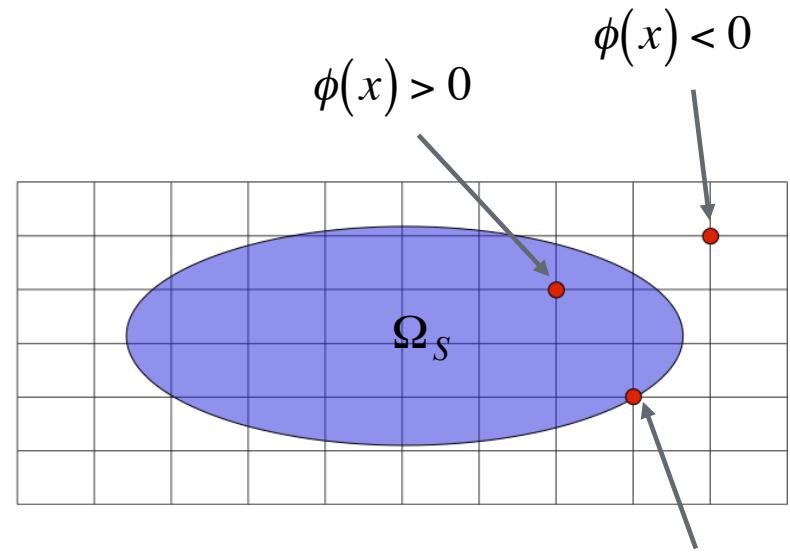
Level Set Topology Optimisation Method

1. Define the design problem.

2. Finite element analysis to compute boundary shape sensitivities, ς .

$$\varsigma(u) = A\varepsilon(u)\varepsilon(u)$$

Where A = material property, ε = strain



Level Set Topology Optimisation Method

3. Level set functions updated using a Hamilton-Jacobi equation

$$\phi_i^{k+1} = \phi_i^k - \Delta t |\nabla \phi_i^k| V_{n,i}$$

where $V_n = \lambda - \zeta(\psi)$, λ = Lagrange multiplier for a constraint and Δt = iterative time step.

4. λ is determined by Newton's method.
5. Gradient, $\Delta\phi$ is computed using the upwind finite difference scheme and higher order weighted essentially non-oscillatory method (WENO).
6. Check for convergence and iterate.

How does it create a new hole?

Where to create a hole is not difficult,
when to create is!



Previous Hole Creation Approaches

Methodology	Challenge
Start with a random number of holes.	Does not create holes; solutions dependent on the initial design.
Topological derivative to create a hole.	Does not link to shape derivative so optimisation of boundaries and hole creation are unrelated.
Topological derivatives are exclusively used.	Convergence can be slow.
Holes are created at regular intervals.	The selection of the interval is arbitrary and can slow the convergence.
Hole creation criteria based on stress or strain energy.	Heuristic, fundamentally does not link to shape derivative.

Our Approach of Creating a Hole

- Introduce a secondary level set function, $\bar{\phi}$.
- Describes the additional fictitious dimension, bounded by

$$-\bar{h} \leq \bar{\phi} \leq +\bar{h}$$

- $\bar{\phi}$ is updated using the Hamilton-Jacobi equation

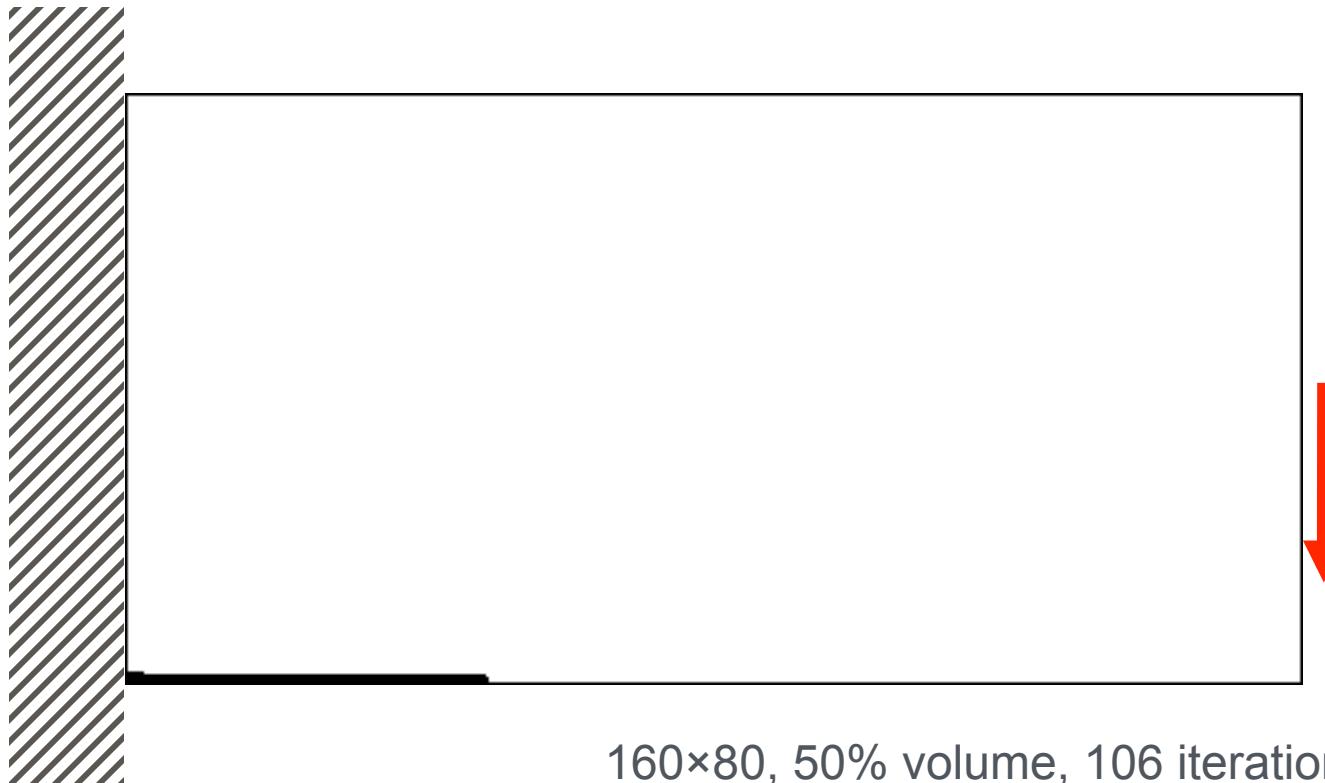
$$\bar{\phi}_i^{k+1} = \bar{\phi}_i^k - \Delta t \bar{V}_{n,i}$$

where $\bar{V}_n = \bar{\lambda} - \varsigma(u) \rightarrow$ establishes **link between shape and topological optimisation.**

- Hole creation only when more optimal than shape optimisation.



Cantilevered Beam in 2D

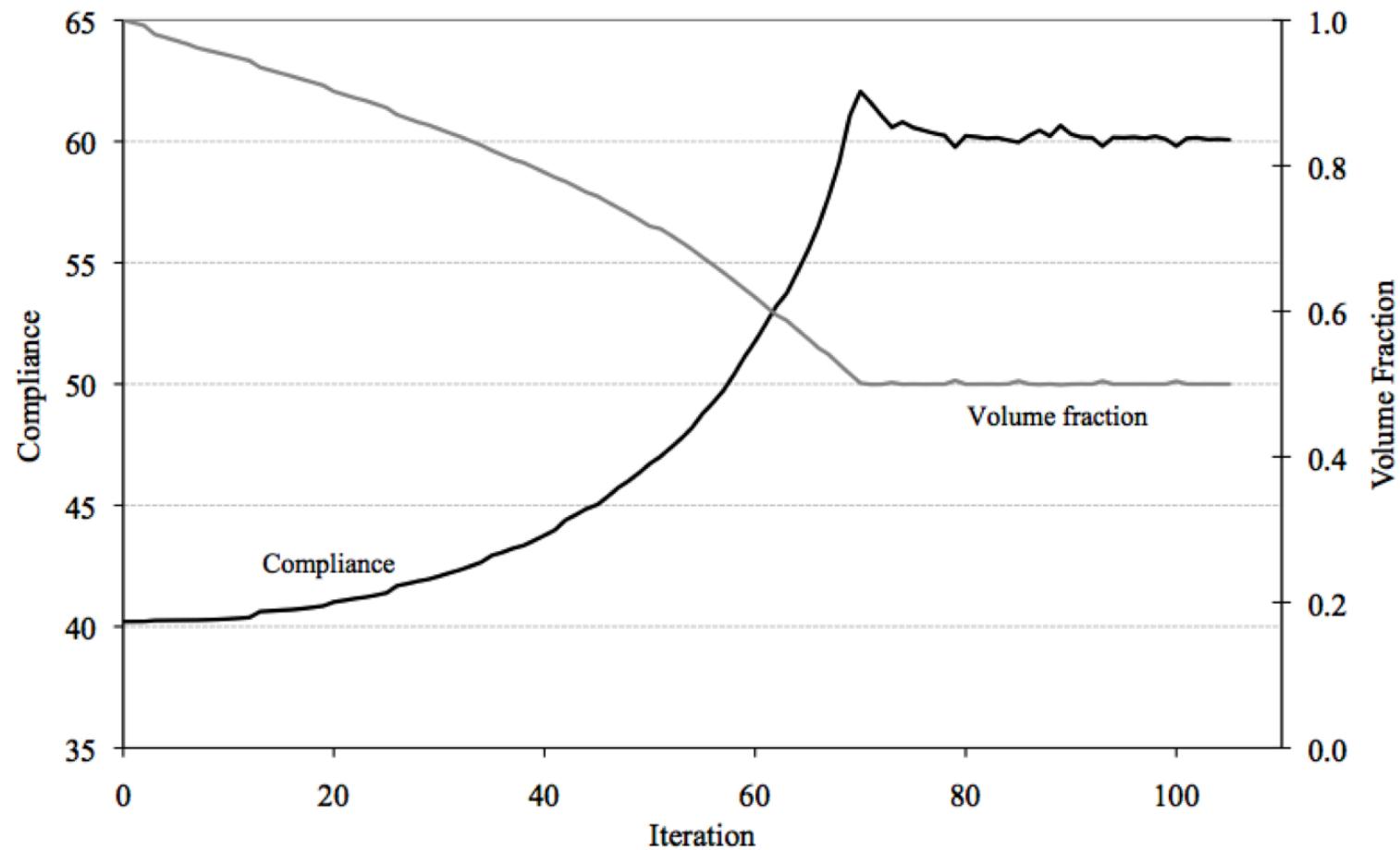


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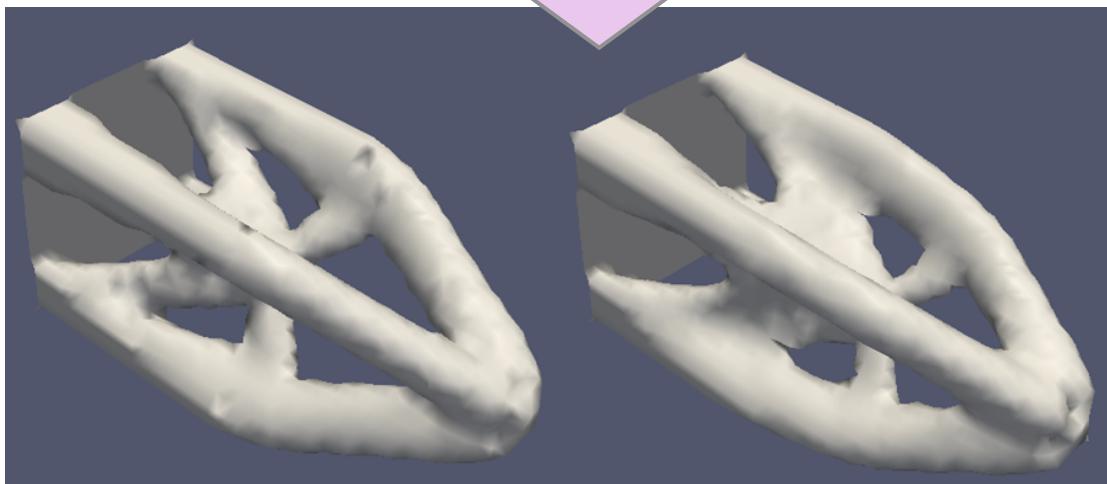
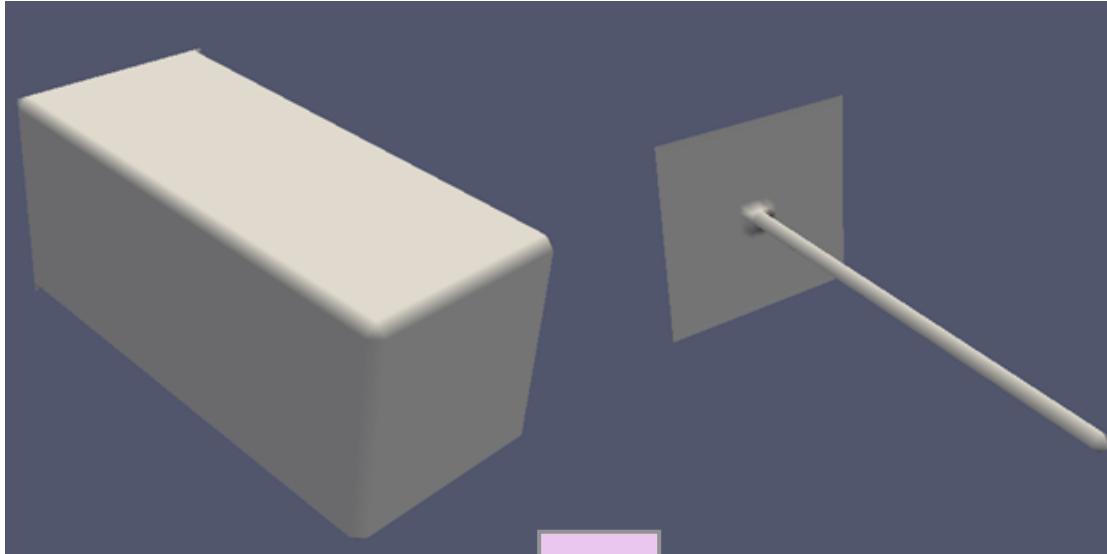


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Cantilevered Beam in 2D



Cantilevered Beam



- 45% volume constraint
- 0.5% difference in compliance
- Robust with respect to the initial design

Robust Topology Optimisation

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Robust Topology Optimisation

- Minimisation of **expected** and **variance** of performance

$$J = \left(\frac{\eta}{w} \right) E[C] + \left(\frac{1-\eta}{w^2} \right) Var[C]$$

where $E[C] = \int_f C(u, f) \prod_{i=1}^n P(f_i) df$

$$Var[C] = \int_f C(u, f)^2 \prod_{i=1}^n P(f_i) df - E[C]^2$$

- Topology optimisation + Uncertainties = **conventional methods are computationally intractable**

We have shown:

- The robust energy functional has an **analytical minimum**
- Can be solved by a **small set of auxiliary problems**
- Uncertainties in **magnitude** of loading

- Expected compliance: **(N+1) cases** $E[C] = \sum_{i,j=1}^m \kappa_{ij} \mu_i \mu_j + \sum_{i=1}^m \kappa_{ii} \sigma_i^2$
 - Variance: **(N+3) cases**

$$\langle C \rangle = C_1(u, \bar{f}, \theta) + \sum_{i=1}^n \left[w_{1,i} C_{2,i}(u, 1, \mu_{\theta i}) + w_{2,i} (C_{x,i}(u, 1, \theta_x) + C_{y,i}(u, 1, \theta_y)) \right]$$

- Uncertainties in **direction** of loading ($f_{ix} = f_i \cos \theta_i$ and $f_{iy} = f_i \sin \theta_i$)
 - Expected compliance: **(N+1) cases**

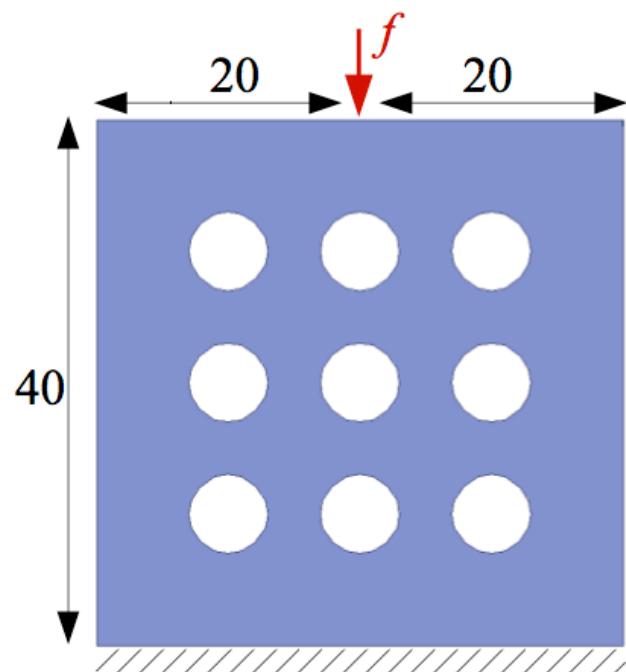
$$Var[C(f)] = 4 \sum_{i=1}^m \sum_{j=1}^m \sum_{k=1}^m (\kappa_{i,k} \kappa_{j,k} \mu_i \mu_j \sigma_k^2) + 2 \sum_{i=1}^m \sum_{j=1}^m (\kappa_{i,j}^2 \sigma_i^2 \sigma_j^2)$$

- Variance: 256 → 23, on-going.

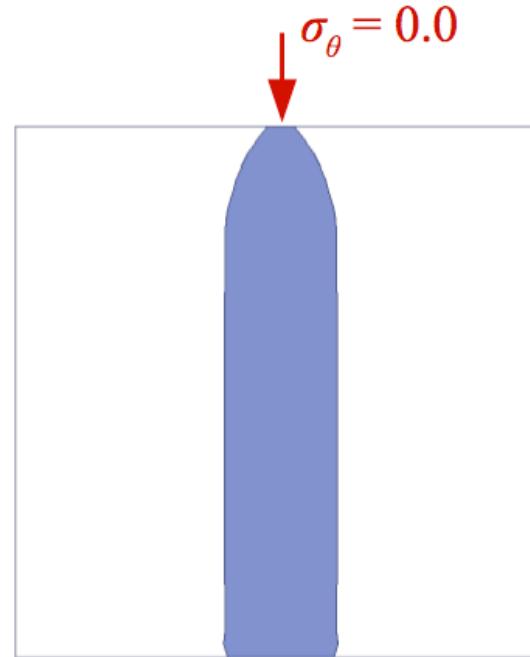


Example: Column under compression

A single load with uncertainty in direction, 20% volume

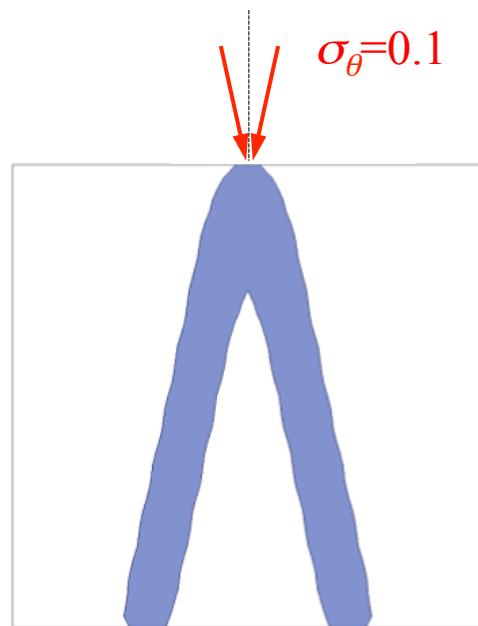


Initial design

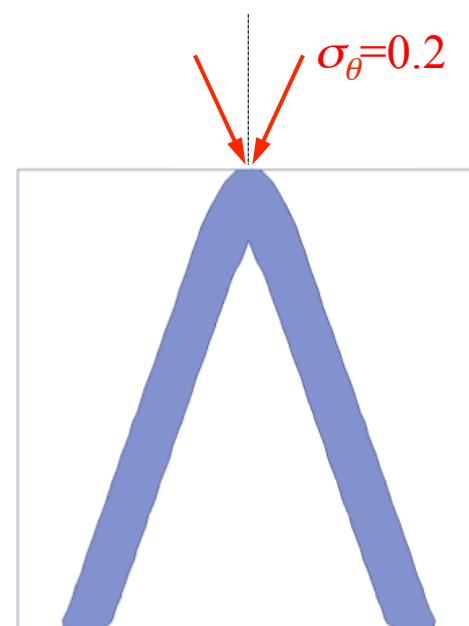


Deterministic solution

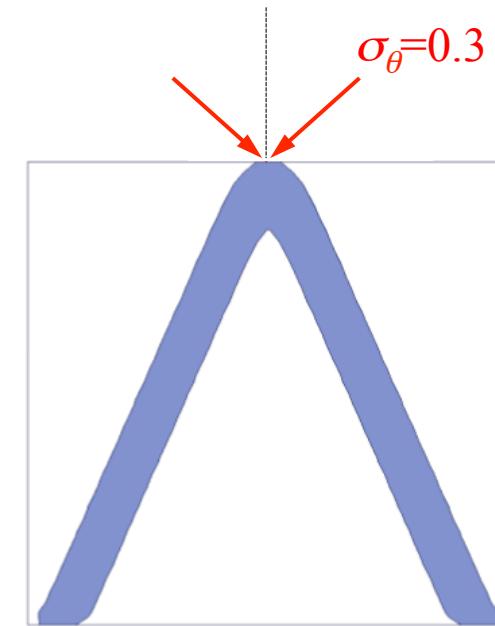
Example: Column under compression



$E[J]$: Det. sol. = 525
Robust sol. = 377 (22%)



$E[J]$: Det. sol. = 1124
Robust sol. = 449 (60%)



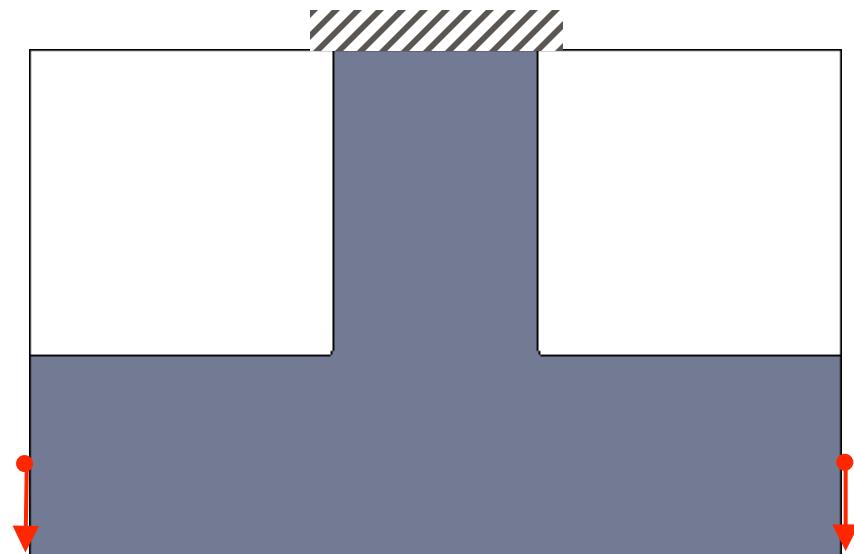
$E[J]$: Det. sol. = 2045
Robust sol. = 523 (74%)

Example: Double hook

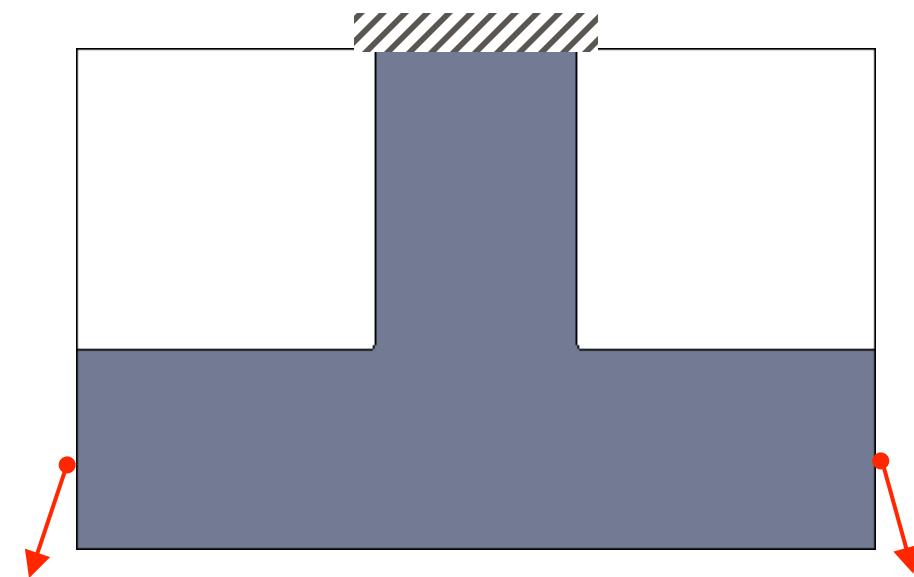
Uncertainties in magnitude: $\mu = 5.0$, $\sigma = 0.5$

Uncertainties in direction of loading: $\mu = 3\pi/2$, $\sigma = 0.25$

50% volume



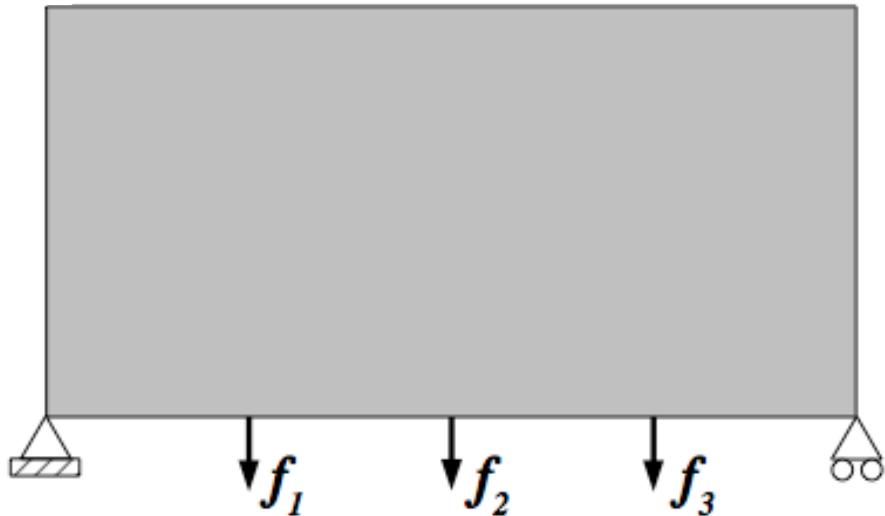
Deterministic solution
 $E[C] = 2.36$



Robust solution
 $E[C] = 1.50$

Example: Beam

160 x 80, 40% volume



Initial Design

$$\begin{array}{lll} \mu_1=1.0 & \mu_2=1.0 & \mu_3=1.0 \\ \sigma_1=0.5 & \sigma_2=0.1 & \sigma_3=0.2 \end{array}$$

$$J = \left(\frac{\eta}{w} \right) E[C] + \left(\frac{1-\eta}{w^2} \right) Var[C]$$



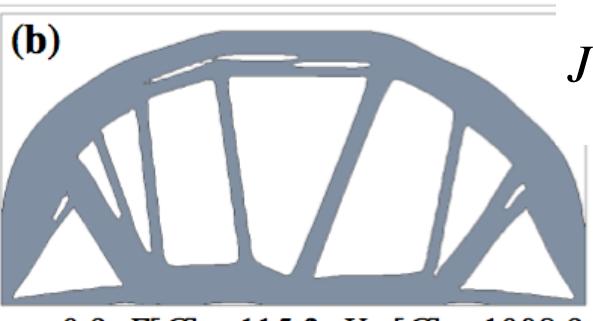
Deterministic Solution



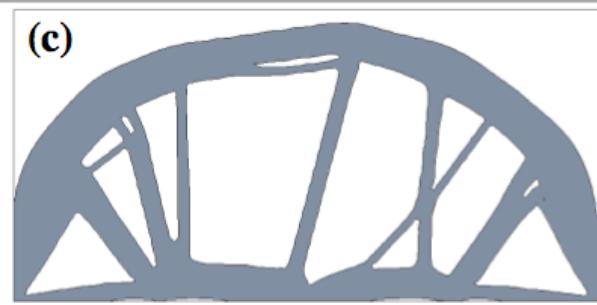
Example: Beam



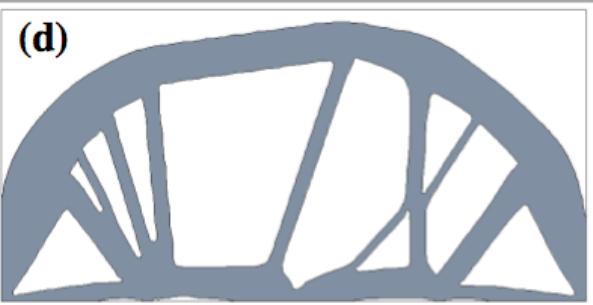
$\eta = 1.0, E[C] = 109.6, Var[C] = 1286.1$



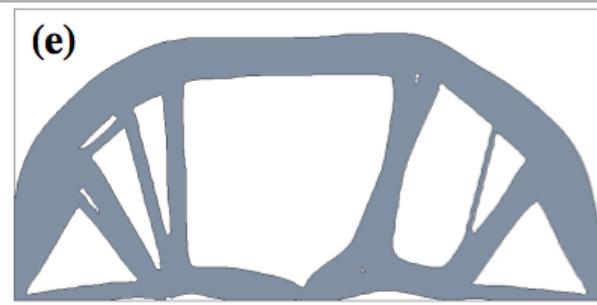
$\eta = 0.9, E[C] = 115.3, Var[C] = 1008.9$



$\eta = 0.75, E[C] = 123.9, Var[C] = 869.7$



$\eta = 0.5, E[C] = 131.8, Var[C] = 826.3$



$\eta = 0.25, E[C] = 134.9, Var[C] = 849.6$



$\eta = 0.0, E[C] = 138.9, Var[C] = 825.7$

$$J = \left(\frac{\eta}{w} \right) E[C] + \left(\frac{1-\eta}{w^2} \right) Var[C]$$

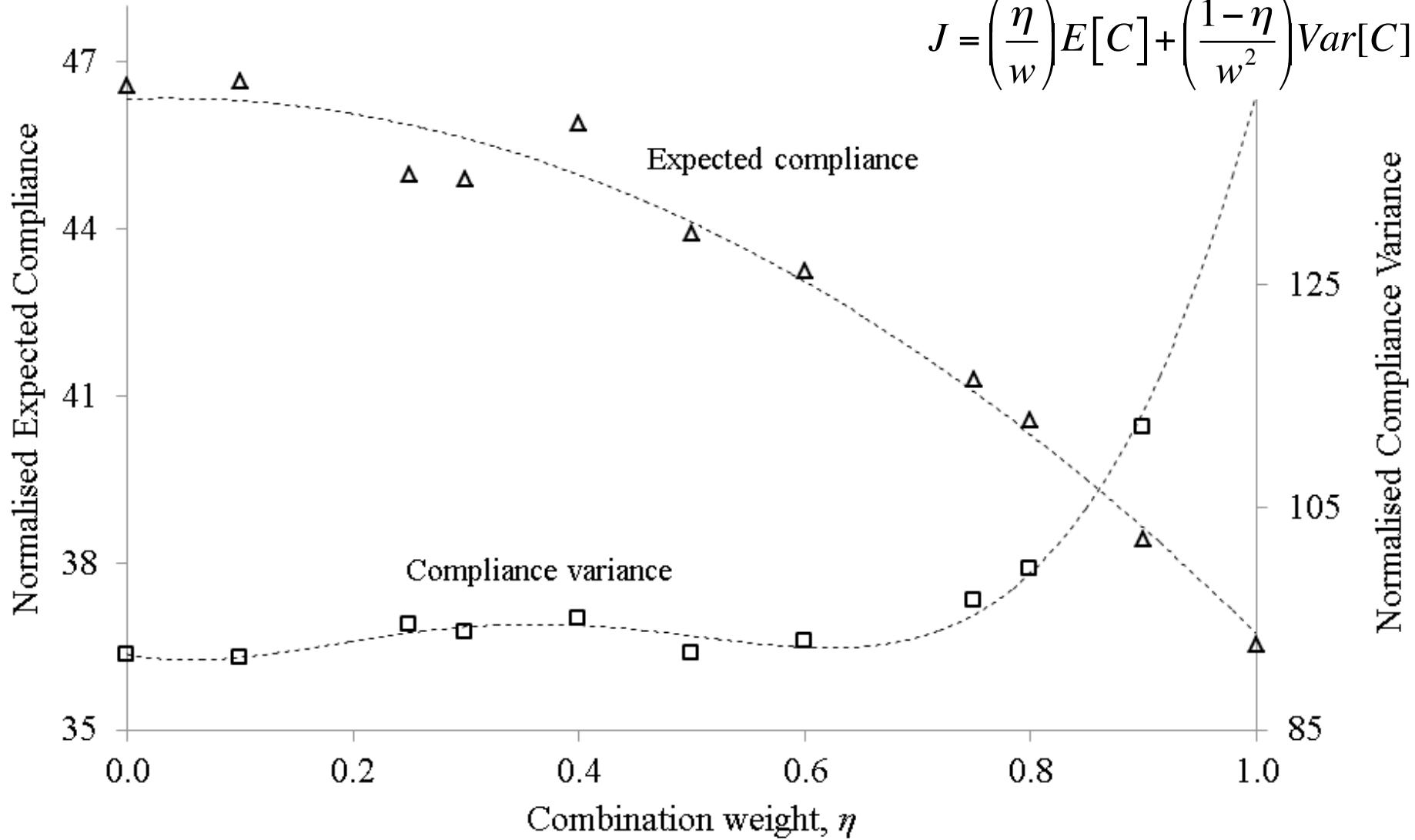
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Robust Solutions for Varying Weights

$$J = \left(\frac{\eta}{w} \right) E[C] + \left(\frac{1-\eta}{w^2} \right) Var[C]$$



Multidisciplinary Topology Optimisation

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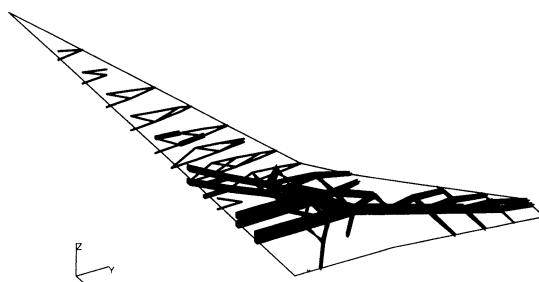


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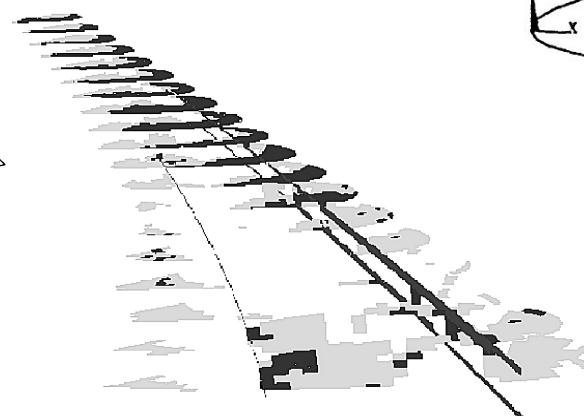
Aircraft Wing

Aero-Structural Optimisation

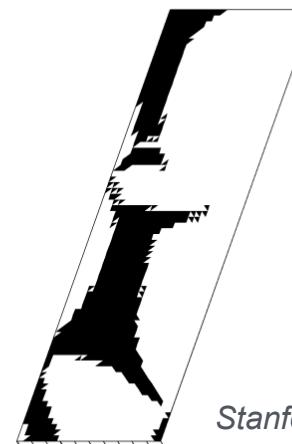
- Topology optimization be used to explore alternative designs
- Mostly applied to a pre-determined layout or an individual component



Balabanov & Haftka 1996



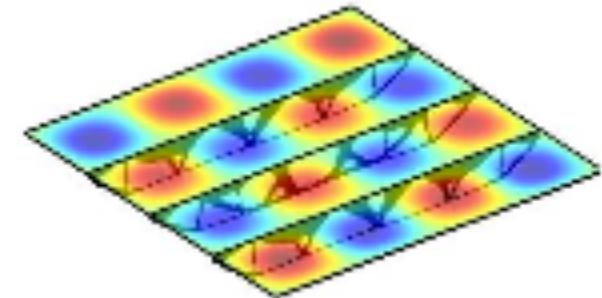
Maute & Allen 2004



Stanford & Beran, 2010



Eschenauer, Becker & Schumacher 1998



Stanford, Beran & Bhatia, 2013

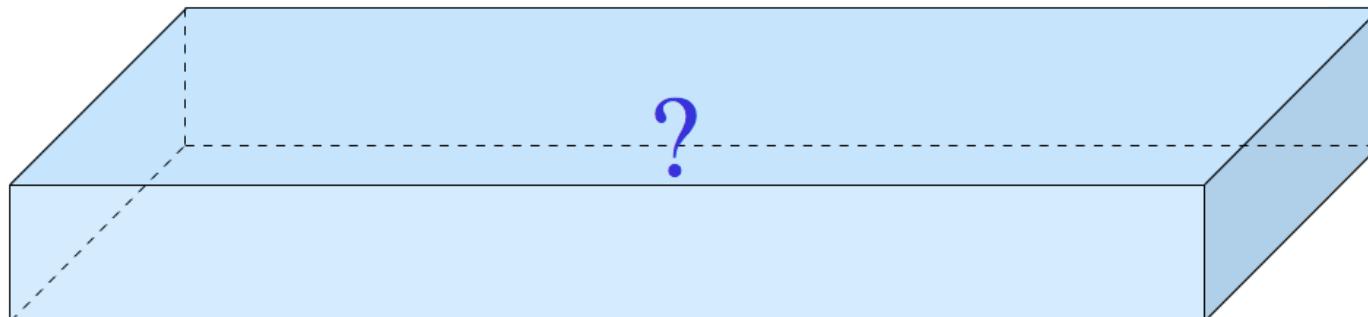
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3D Level Set Topology Optimisation of a Wing

- Objective to optimize 3D topology of wing box domain
- Including aero-structural coupling is important:
 - Loading dependent on deformed shape of the wing
 - Analysis & sensitivity computation



Aerostructural Topology Optimisation

- Minimize: Total structural compliance
- Subject to: Lift \geq Weight
- Aerodynamic loading from single flight condition
- Fixed angle of attack

$$\text{Minimize : } C(u) = f(u)^T u$$

$$\text{Subject to : } L(u) \geq W_c + W_b$$

$$Ku = f(u) = f_c + Qu$$

C = total compliance

u = structure displacement vector

f = total load vector

K = structure stiffness matrix

L = total lift

W_c = fixed aircraft weight

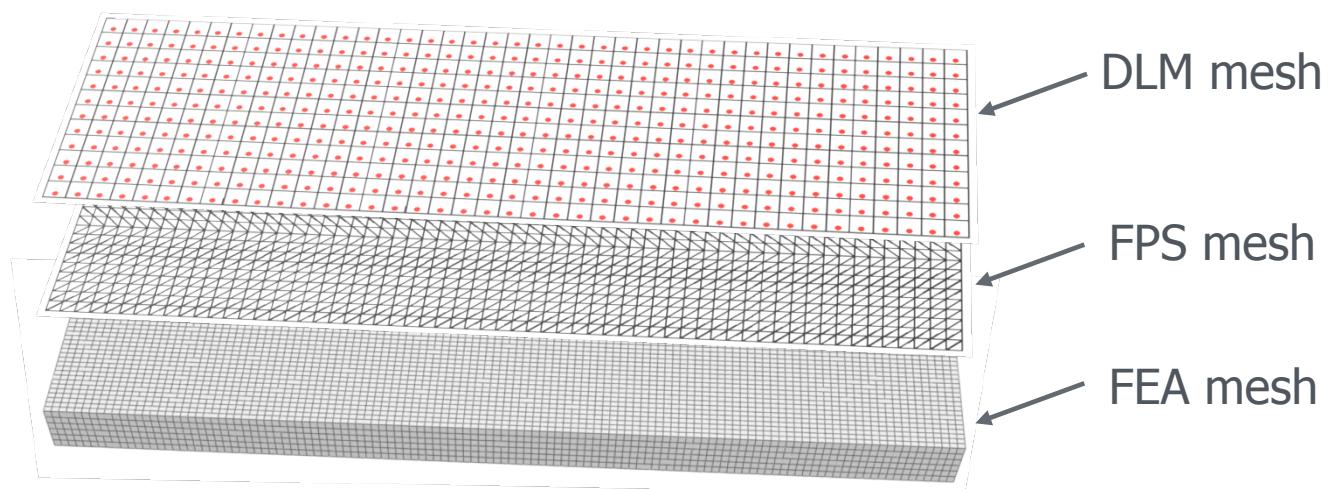
W_b = wing structure weight

f_c = fixed load vector

Q = aerodynamic stiffness matrix

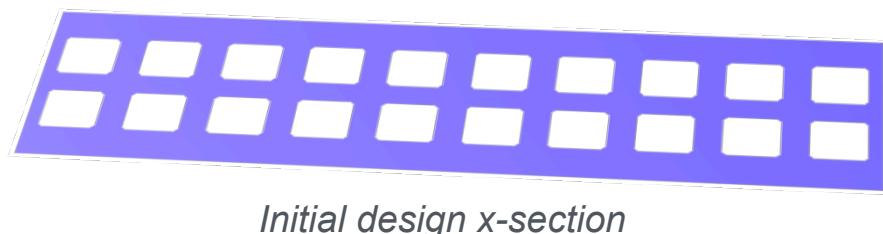
3D Level Set Topology Optimisation of a Wing

- Aerodynamics: Doublet Lattice Method
- Fluid-structure interaction: Finite Plate Spline (work conserved)
- Structures: Finite Element Analysis

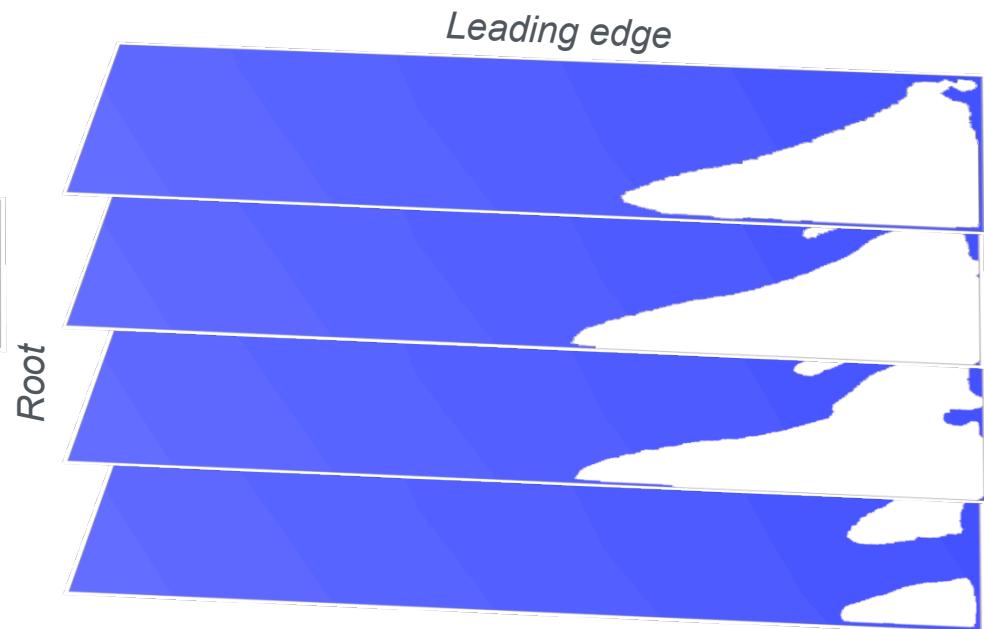


Example: 3D Wing Box

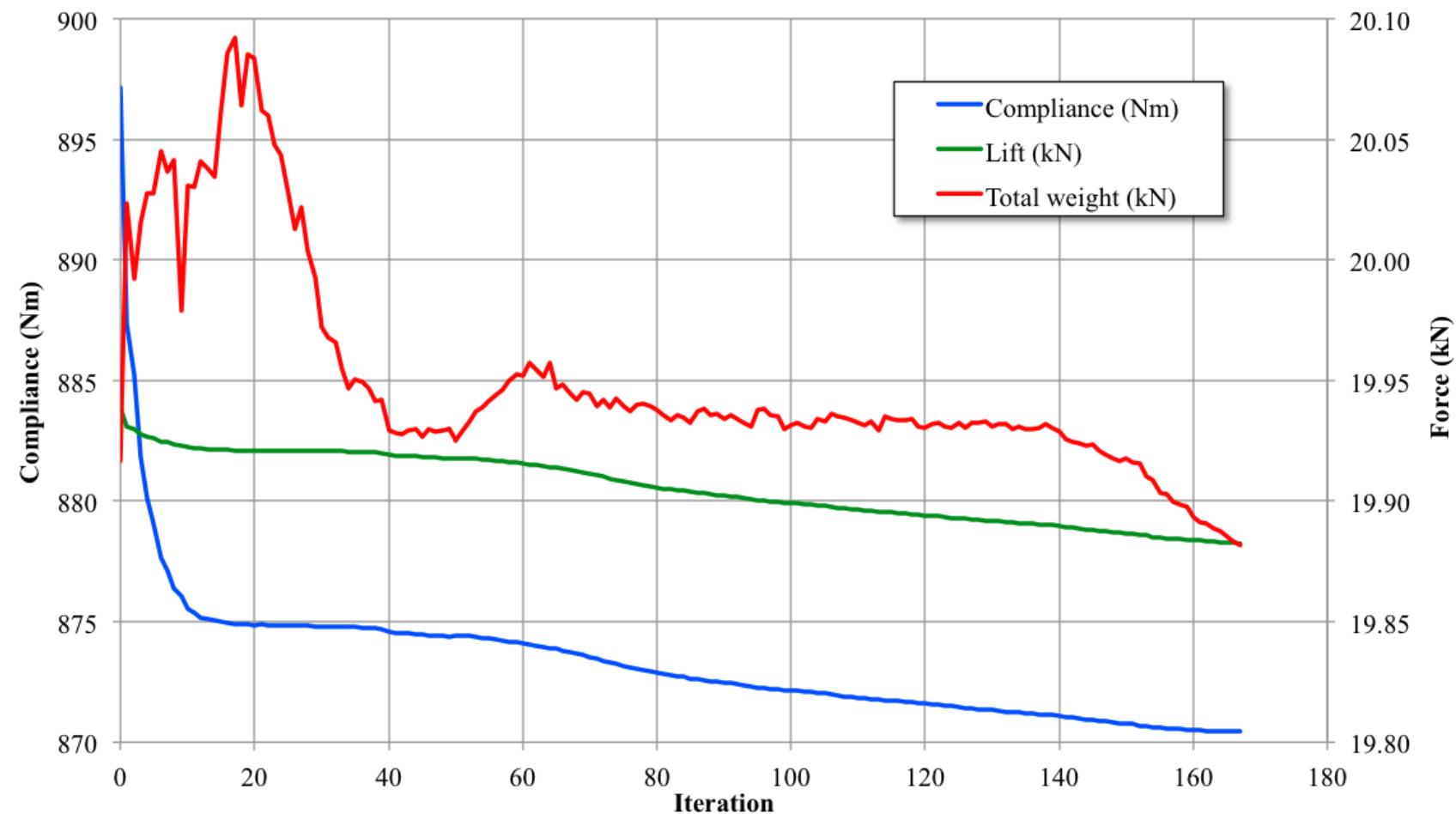
- Aspect ratio 6, Chord 2m
- Wing box from leading edge to 80% chord
- Wing box depth 15% Chord
- Discretization: $32 \times 120 \times 6$ elements



Design	Compliance (Nm)	Weight (kN)	Lift (kN)
Initial	897.1	19.92	19.94
Optimum	870.5	19.88	19.88



Example: 3D Wing Box



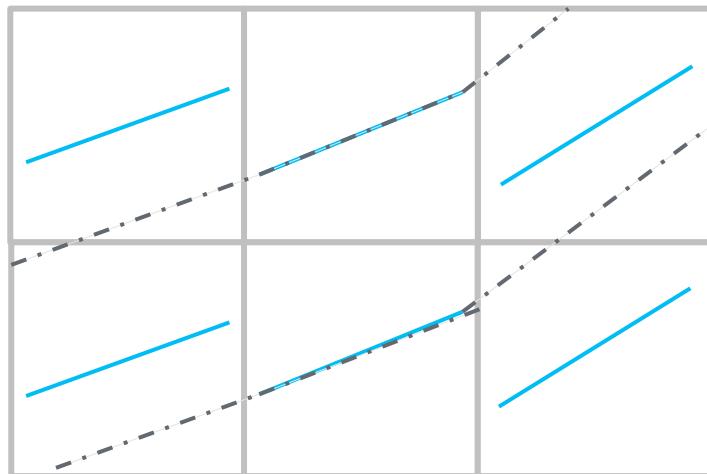
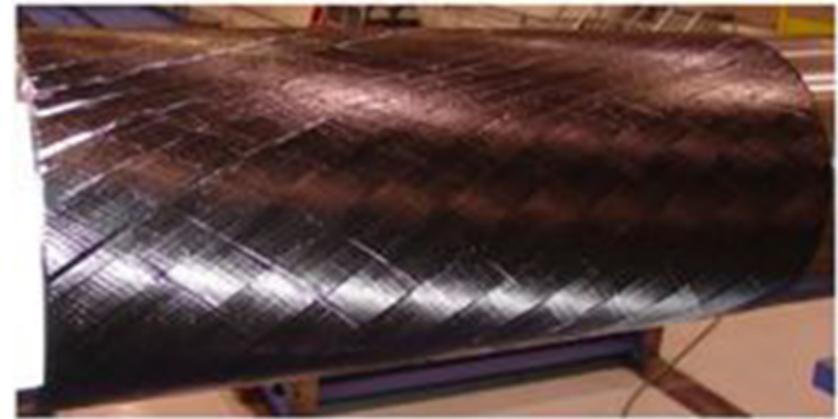
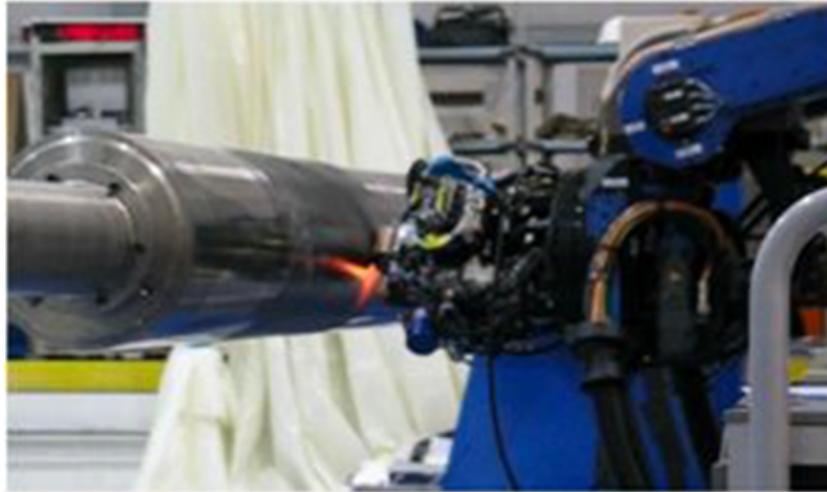
Composite Tow Paths Optimisation

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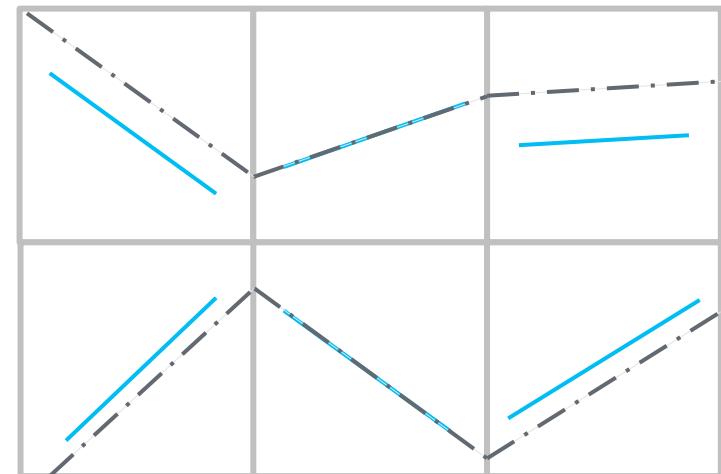


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Advanced Composite Materials



Continuous Fiber Angles.



Discontinuous Fiber Angles.

Composite Tow Paths Optimisation

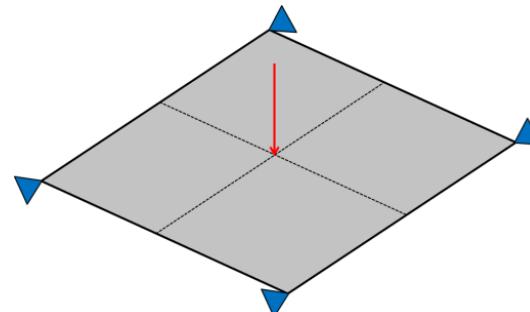
- Our approach: use the level set method
- Optimise the tow paths not the fibre angles
- Ensures continuity of fibre angles
- Initial solution: topological optimum with isotropic material
- Single and multiple level set functions
- Minimise compliance

Test Models

Cantilever Beam:

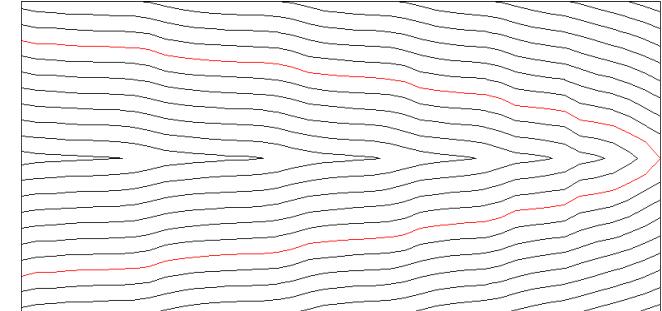
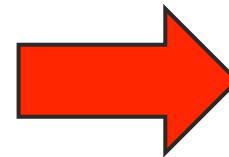
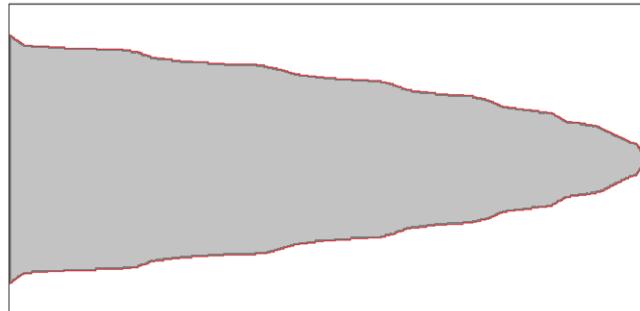


Plate Loaded Out of Plane:

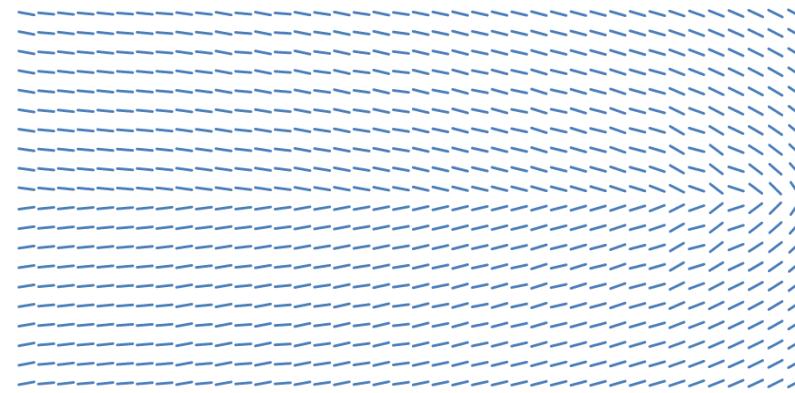
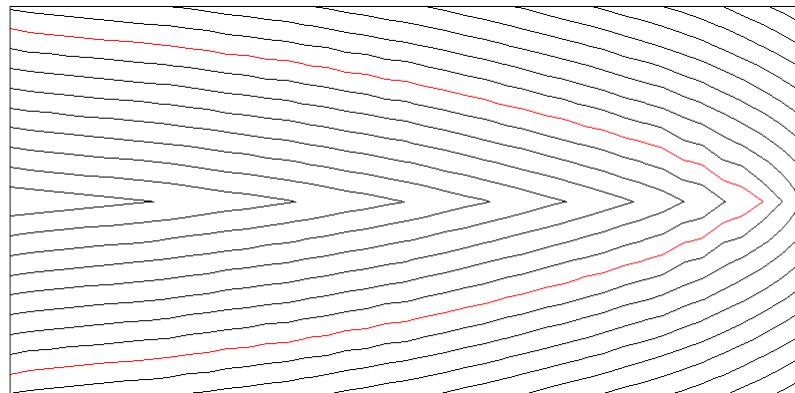


Cantilever Beam Result

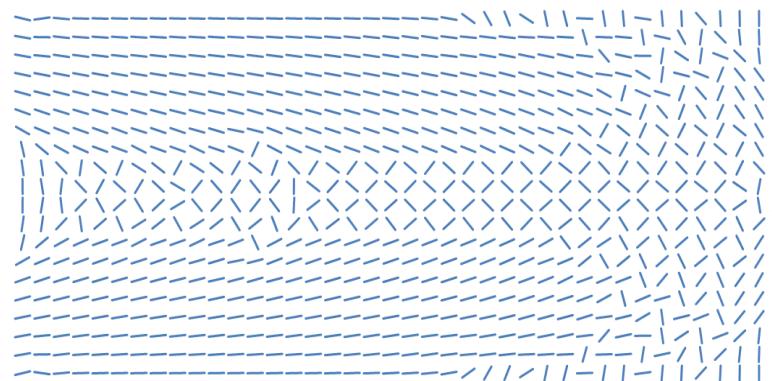
Initialisation



Final Solution



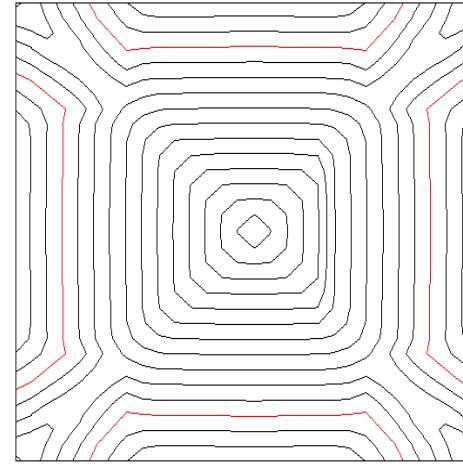
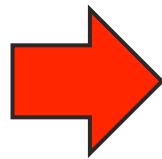
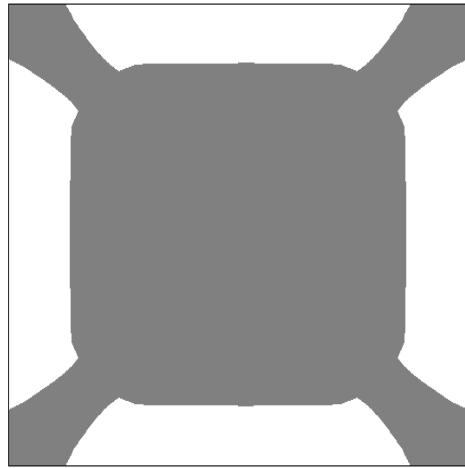
Elemental Solution



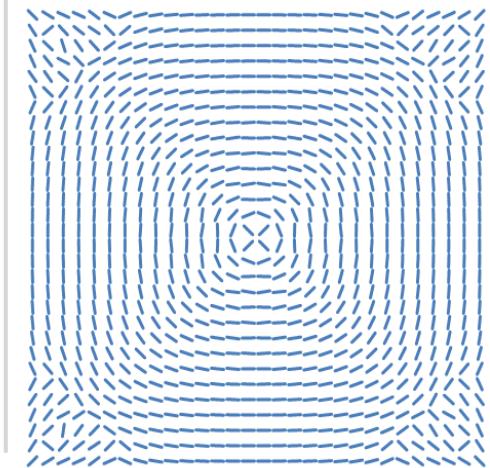
	Initial Compliance	Solution Compliance	% Difference	FCS
Level Set Method	26.94	19.30	18.99%	93.12%
Elemental Method	34.42	16.22	-	66.0%

Plate Loaded Out of Plane

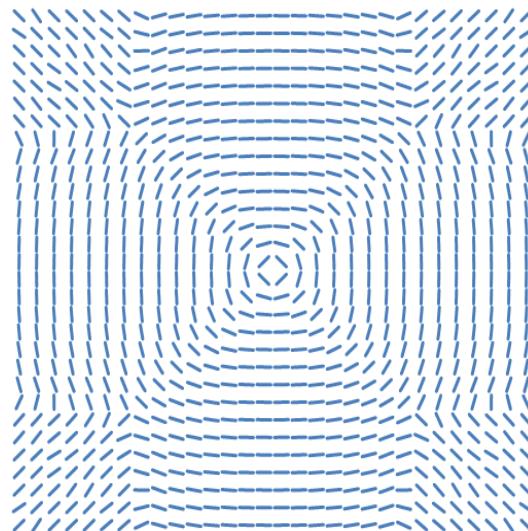
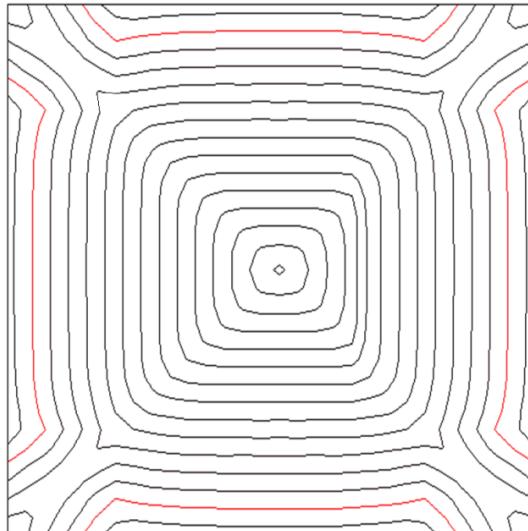
Initialisation



Elemental
Solution



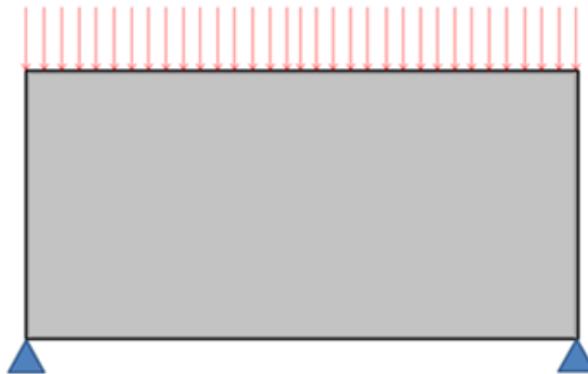
Final
Solution



	Compliance	% Difference	FCS
Level Set Method	1.51	9.42%	76.31%
Elemental Method	1.38	-	68.71%

Multiple Level Set Function

Bridge Beam:

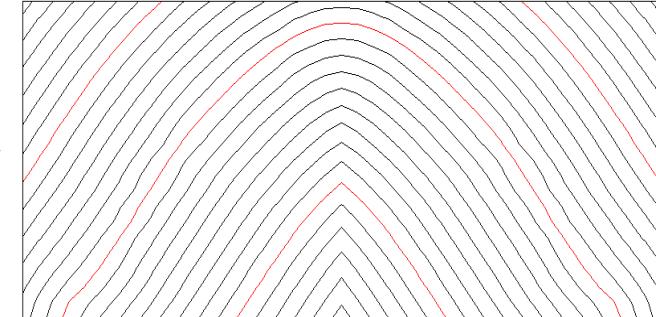
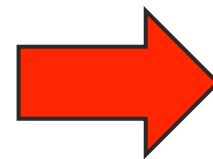
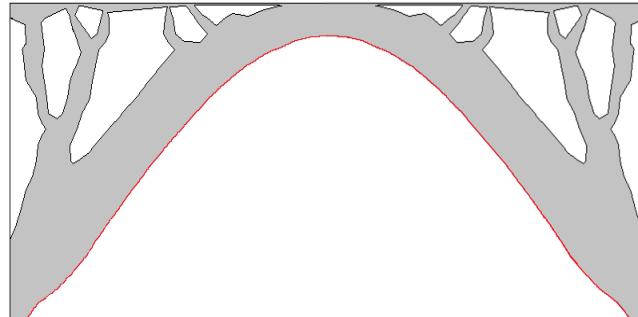


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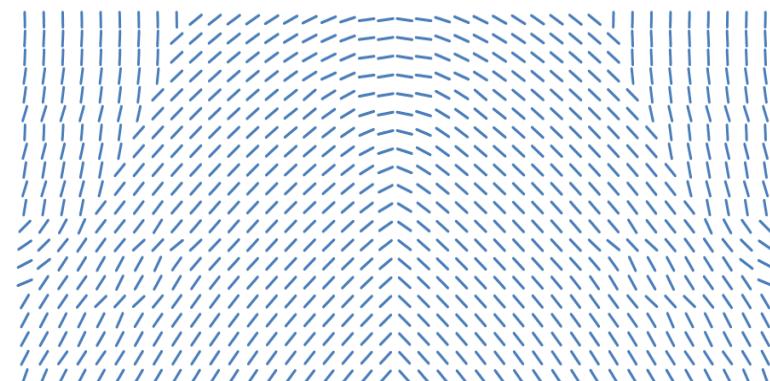
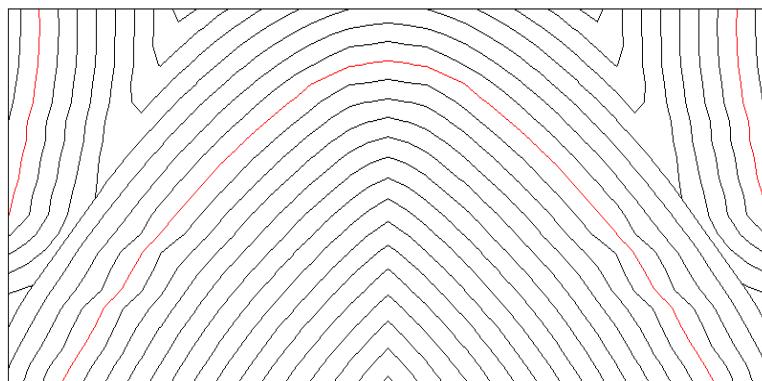


Bridge Beam Result

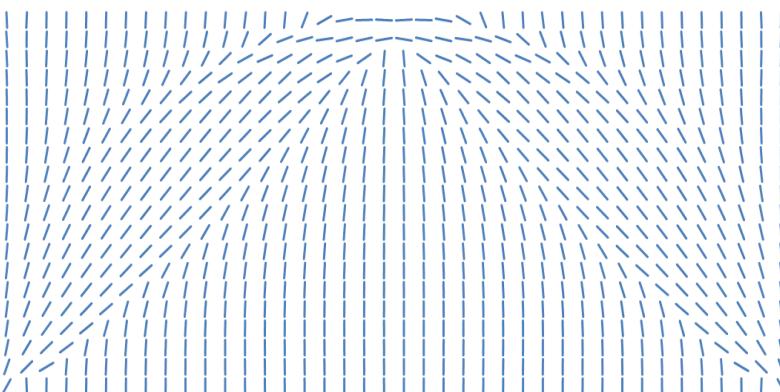
Initialisation



Final
Solution



Elemental
Solution



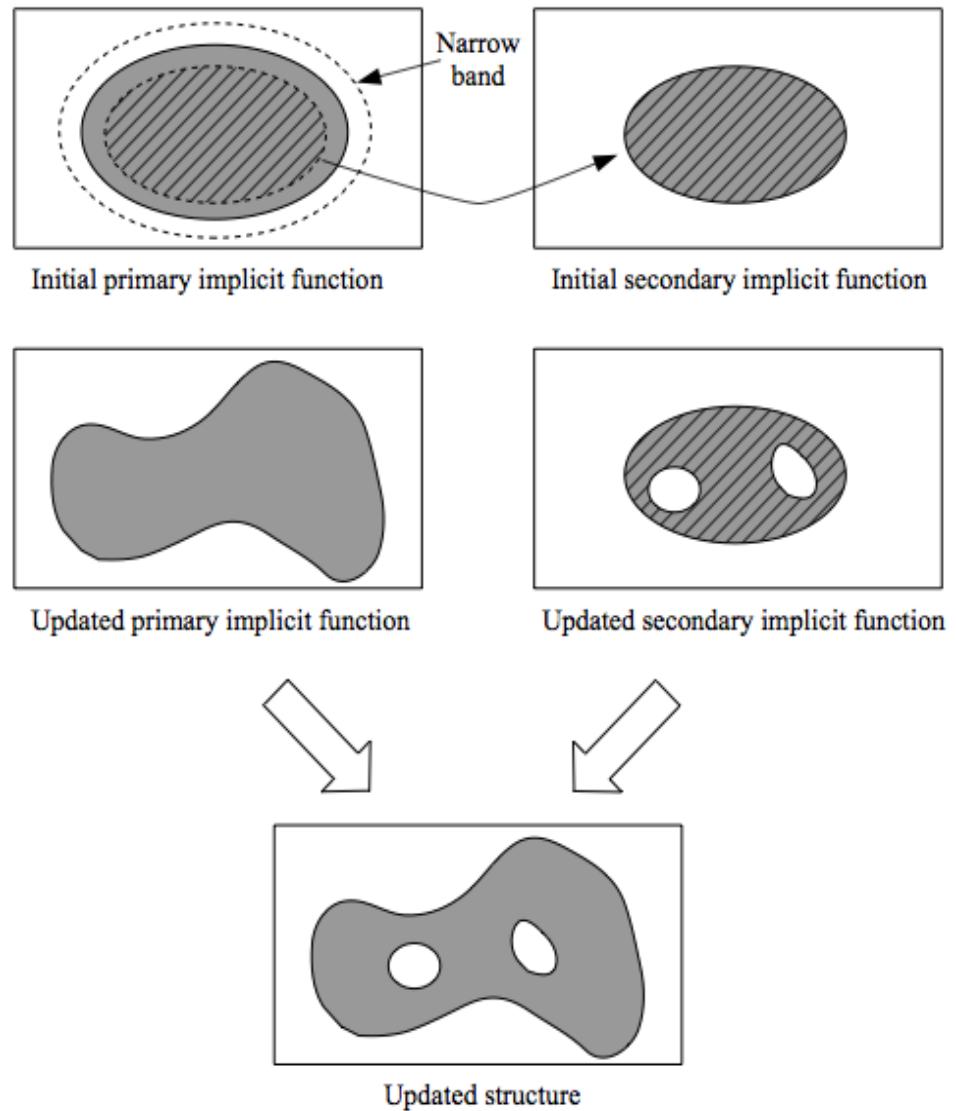
	Initial Compliance	Solution Compliance	% Difference	FCS
Level Set Method	2.54	1.86	18.47%	85.95%
Elemental Method	4.89	1.57	-	84.10%

Conclusion

- Level set topology optimisation method
 - Numerically stable
 - Reduced dependency on mesh and starting solutions
 - Robust with the starting solution
 - Well-defined boundaries guaranteed.
- Challenging and structural multidisciplinary problems
 - Aeroelasticity
 - Stress, buckling
 - Piezoelectric (actuated structures, energy harvesting)
 - Poro-elastic microstructures
 - Electromagnetic (antenna)
 - Composite materials
 - Resource oriented architecture
- Robust optimisation for uncertainties

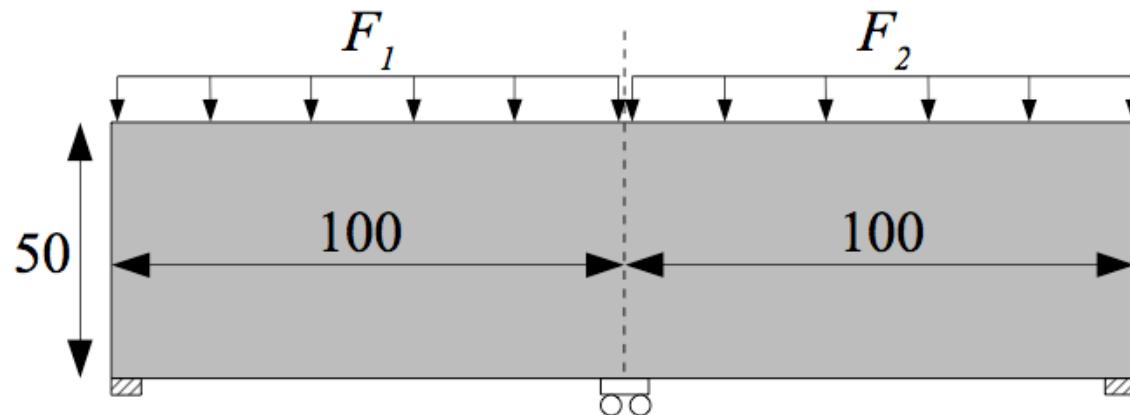
Our Approach of Creating a Hole

- A new hole is created when $\bar{\phi} < 0$
- Minimum hole size threshold: not if only one $\bar{\phi}_i < 0$ and $\bar{\phi}_j > 0$.
- $\bar{\phi}$ is copied on to ϕ .
- $\phi, \bar{\phi}$ are reinitialised and continued for another hole creation.



Example: Bridge

200 x 50, 50% volume



$$J = \left(\frac{\eta}{w} \right) E[C] + \left(\frac{1-\eta}{w^2} \right) Var[C]$$

Initial Design
 $\mu = 0.1$ / unit length
 $\sigma = 0.04$ / unit length

Deterministic Solution
Expectancy = 1321
Variance = 1326×10^3

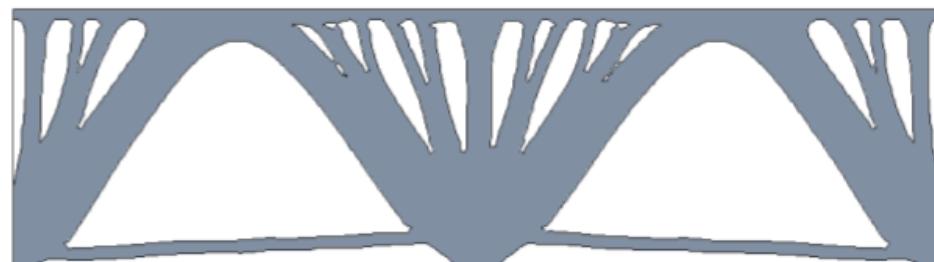
Example: Bridge



$$\eta = 1.0$$

Expectancy = 635.1

Variance = 100.7×10^3



$$\eta = 0.5$$

Expectancy = 633.7

Variance = 100.3×10^3



$$\eta = 0.0$$

Expectancy = 633.5

Variance = 100.2×10^3

