is paper describes objective technical results and analysis. Any subjective views or opinions that might be expres the paper do not necessarily represent the views of the U.S. Department of Energy or the United States Governm

Data-informed Multiscale Modeling of Additive Materials SAND2018-5674C

Tim Wildey[†], Troy Butler[‡], John Jakeman[†], D. Tom Seidl[†], Bart van Bloemen Waanders[†]

> [†] Sandia National Laboratories¹ Center for Computing Research Optimization and UQ Group

[‡] University of Colorado Denver Department of Mathematics and Statistics

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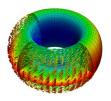
¹Sandia National Laboratories is a multimission laboratory managed and operated by National Technology and Engineering Solutions of Sandia, LLC., a wholly owned subsidiary of Honeywell International, Inc., for the U.S. Department of Energy's National Nuclear Security

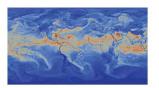
Motivation

Flow in Nuclear Reactor (Turbulent CFD)

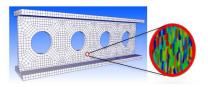








Climate Modeling



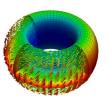
Multi-scale Materials Modeling

Motivation

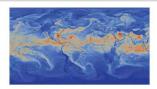
Flow in Nuclear Reactor (Turbulent CFD)



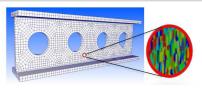




We are working to develop data-informed models ...

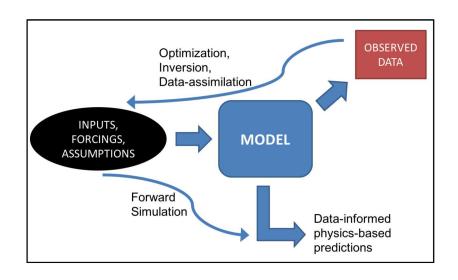


Climate Modeling

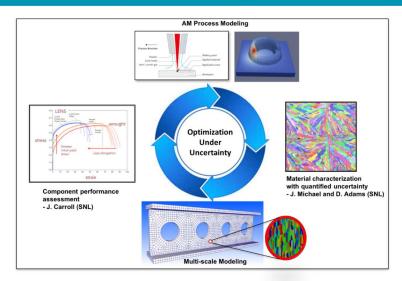


Multi-scale Materials Modeling

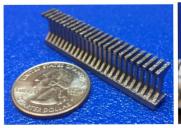
Data-informed Physics-Based Predictions

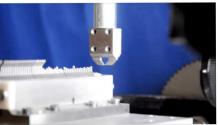


Predict/Control Performance of Additive Manufacturing of Materials and Components with Quantified Uncertainty

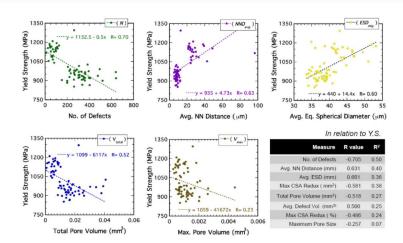


High-throughput Testing of Dog-bone Exemplar





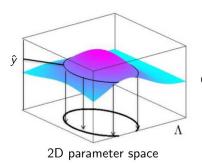
Assessing Statistical Correlations



Key Question:

Can we use this data to inform a physics-based computational model?

A Deterministic Inverse Problem

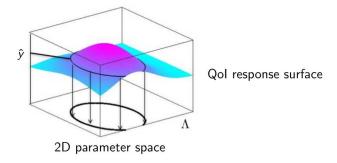


Qol response surface

Problem

Given a deterministic observation, \hat{y} , find $\lambda \in \Lambda$ such that $D(\lambda) = \hat{y}$.

A Deterministic Inverse Problem

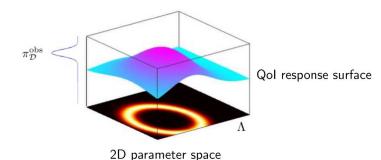


Problem

Given a deterministic observation, \hat{y} , find $\lambda \in \Lambda$ such that $D(\lambda) = \hat{y}$.

- Solutions may not be unique without additional assumptions.
- Requires solving several deterministic forward problems.

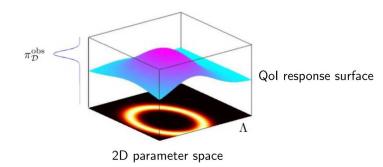
A Stochastic Inverse Problem



Problem

Given a probability density on observations, find a probability density on Λ such that the push-forward matches the given density on the observed data.

A Stochastic Inverse Problem

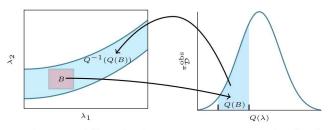


Problem

Given a probability density on observations, find a probability density on Λ such that the push-forward matches the given density on the observed data.

- Solutions may not be unique without additional assumptions.
- We only need to solve a **single stochastic forward problem**.

A Solution to the Stochastic Inverse Problem

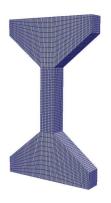


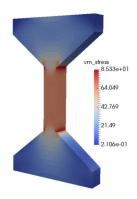
We use measure theory and Bayes' rule to construct a posterior density:

$$\pi_{\Lambda}^{\mathsf{post}}(\lambda) = \pi_{\Lambda}^{\mathsf{prior}}(\lambda) \frac{\pi_{\mathcal{D}}^{\mathsf{obs}}(D(\lambda))}{\pi_{\mathcal{D}}^{\mathsf{O}(\mathsf{prior})}(D(\lambda))}.$$

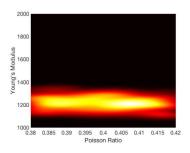
- $\pi_{\Lambda}^{\text{prior}}$ is the **given** prior
- ullet $\pi^{
 m obs}_{\cal D}$ is the **given** distribution of the data
- \bullet Computing $\pi_{\mathcal{D}}^{D(\mathrm{prior})}$ requires a forward propagation of the prior.
- For more details, see: "Combining Push-forward Measures and Bayes Rule to Construct Consistent Solutions to Stochastic Inverse Problems", BJW. SISC 40 (2), 2018.

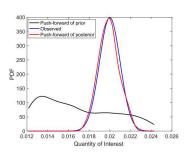
An Illustrative Example



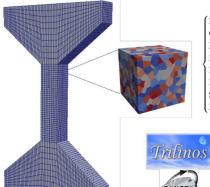


An Illustrative Example





Perspective on Multiscale Modeling and Simulation



Dynamic/adaptive subgrid model selection,

Goal-oriented error estimates,

Machine learning (classification),

 $Homogenized\ elastic,\ crystal\ elasticity,\ crystal\ plasticity,\ etc.,$

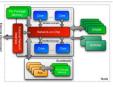
FEM, HDG, Multiscale hybridized, FE², etc., Multiphysics (thermo-chemo-mechanical),

Stochastic subgrid models,

Leverage emerging computational architectures







Generalized Multiscale Mortar/Hybridized Formulation

Local/Fine Scale Problems

On each element $K_i \in \mathcal{T}_H$, we solve the local fine-scale problem:

$$\begin{cases} \frac{\partial \mathbf{u}_i}{\partial t} + \nabla \cdot \mathbf{F}_i(\mathbf{u}_i) = \mathbf{G}(\mathbf{u}_i), & \text{in } K_i \times (0, T], \\ \mathbf{u}_i = \mathbf{g}, & \text{on } \partial K_i \cap \partial \Omega \times (0, T], \\ \mathbf{u}_i = \boldsymbol{\lambda}, & \text{on } \Gamma_i \times (0, T], \\ \mathbf{u}_i = \mathbf{u}_0, & \text{on } K_i, \quad t = 0. \end{cases}$$

where $\lambda = \mathbf{u}|_{\Gamma_l}$.

Generalized Multiscale Mortar/Hybridized Formulation

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where $\lambda = \mathbf{u}|_{\Gamma_l}$.

Global/Coarse Scale Problem

Continuity and conservation of the appropriate fields across interfaces:

$$\begin{cases} \mathbf{u}_i = \mathbf{u}_j, \\ -\mathbf{F}_i(\mathbf{u}_i) \cdot \mathbf{n}_i = \mathbf{F}_j(\mathbf{u}_j) \cdot \mathbf{n}_j \end{cases} \text{ on } \Gamma_{i,j} \times (0, T]$$

where \mathbf{n}_i is the outwards facing normal to $\partial \Omega_i$.

Conclusions and Future Work

- Our goal is to develop data-informed physics-based models
- Many approaches exist for incorporating data into a simulation
- The consistent Bayesian approach provides a robust approach for inverting a distribution
- Multiscale mortar/hybridized methods provide a mathematically elegant concurrent multiscale framework
- Consistent variational formulation (enables adjoints for optimization)
- Easily extends to multiphysics applications
- Modeling philosophy can be implemented at the element level which recovers many modern discretization techniques with specific choices for discretization, fluxes, etc.

Thanks! Questions?

Acknowledgments

T. Wildey's work was supported by the U.S. Department of Energy, Office of Science, Early Career Research Program.

Thank you for your attention! Questions?