

A fast nonlinear conjugate gradient based method for frictional contact problems

J. Zhao, E.A.H. Vollebregt, C.W. Oosterlee

Delft Institute of Applied Mathematics, TU Delft

2nd Feb., 2015

Outline

- Introduction.
- Formulation of frictional contact.
- **TangCG algorithm.**
- Numerical results of a Cattaneo shift problem.
- Conclusion.

Introduction

United States



France



Spain



China



Germany



England



Introduction

United States



France



● Speed

Spain



China



Germany



England



Introduction

United States



France



Spain



China



Germany



England



- Speed
- Security (e.g. anti-derailment).

Introduction

United States



France



Spain



China



Germany



England



- **Speed**
- **Security** (e.g. anti-derailment).
- **Comfort** (e.g. less noise, less swaying).

Introduction

United States



France



Spain



China



Germany



England



- **Speed**
- **Security** (e.g. anti-derailment).
- **Comfort** (e.g. less noise, less swaying).



Introduction

United States



France



Spain



China



Germany



England

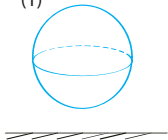


- **Speed**
- **Security** (e.g. anti-derailment).
- **Comfort** (e.g. less noise, less swaying).

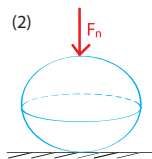
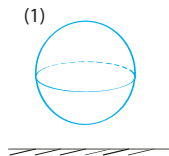


Introduction

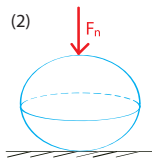
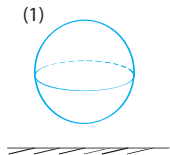
(1)



Introduction

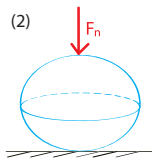
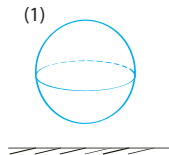


Introduction

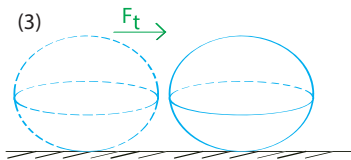


Pressure &
Contact area

Introduction

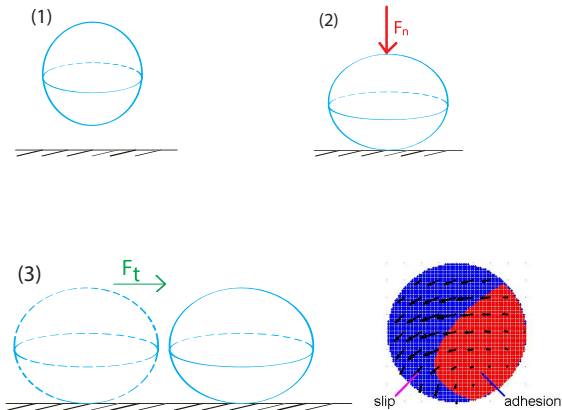


Pressure &
Contact area



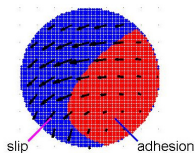
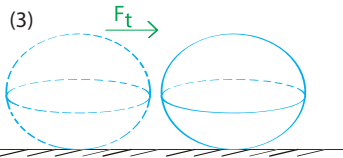
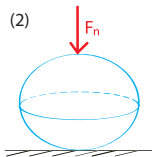
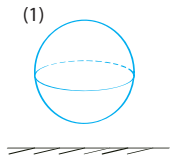
Introduction

Pressure &
Contact area



Introduction

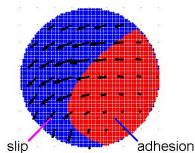
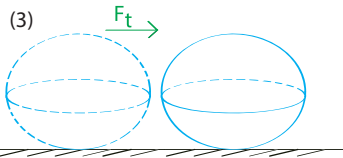
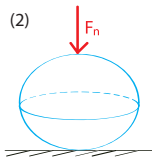
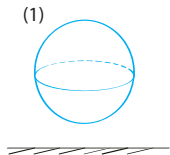
Pressure &
Contact area



Frictional stress,
adhesion & slip

Introduction

Pressure &
Contact area



Frictional stress,
adhesion & slip

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\min_{\mathbf{p}} \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p}$$

$$\text{sub } \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N$$

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nI}$.

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nI}$.
- \mathbf{A} is symmetric, positive definite (SPD), dense, and block Toeplitz with Toeplitz blocks (BTTB).

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nl}$.
- \mathbf{A} is symmetric, positive definite (SPD), dense, and block Toeplitz with Toeplitz blocks (BTTB).
- Constraints are nonlinear in 3D.

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nI}$.
- \mathbf{A} is symmetric, positive definite (SPD), dense, and block Toeplitz with Toeplitz blocks (BTTB).
- Constraints are nonlinear in 3D.
- Convex optimization.

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nl}$.
- \mathbf{A} is symmetric, positive definite (SPD), dense, and block Toeplitz with Toeplitz blocks (BTTB).
- Constraints are nonlinear in 3D.
- Convex optimization.

Existing methods: TANG method, ConvexGS method.

Formulation of frictional contact

Kalker's numerical variational form (after discretization):

$$\begin{aligned} \min_{\mathbf{p}} \quad & \phi = \frac{1}{2} \mathbf{p}^T \mathbf{A} \mathbf{p} + \mathbf{w}^T \mathbf{p} \\ \text{sub} \quad & \|\mathbf{p}_I\| \leq g_I, \quad \text{for element } I = 1, \dots, N \end{aligned}$$

- Coulomb's friction law: $g_I = \mu p_{nl}$.
- \mathbf{A} is symmetric, positive definite (SPD), dense, and block Toeplitz with Toeplitz blocks (BTTB).
- Constraints are nonlinear in 3D.
- Convex optimization.

Existing methods: TANG method, ConvexGS method.

We aim at a faster solver.

What to solve:

Convex optimization problem:

What to solve:

Convex optimization problem:

1. unique minimum.

What to solve:

Convex optimization problem:

1. unique minimum.
2. the KKT conditions provide both necessary and sufficient conditions.

What to solve:

Convex optimization problem:

1. unique minimum.
2. the KKT conditions provide both necessary and sufficient conditions.

According to **KKT condition**, the governing equations are:

- $\mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w}$,
- In adhesion area H:

$$\mathbf{s}_I = \mathbf{0}$$

- In slip area S:

$$\begin{cases} ||\mathbf{p}_I|| = g_I \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0 \end{cases}$$

What to solve:

Convex optimization problem:

1. unique minimum.
2. the KKT conditions provide both necessary and sufficient conditions.

According to **KKT condition**, the governing equations are:

- $\mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w}$,
- In adhesion area H:

$$\mathbf{s}_I = \mathbf{0}$$

- In slip area S:

$$\begin{cases} ||\mathbf{p}_I|| = g_I \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0 \end{cases}$$

What to solve:

Convex optimization problem:

1. unique minimum.
2. the KKT conditions provide both necessary and sufficient conditions.

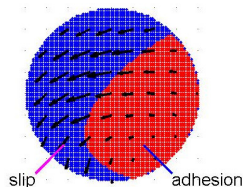
According to **KKT condition**, the governing equations are:

- $\mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w}$,
- In adhesion area H:

$$\mathbf{s}_I = \mathbf{0}$$

- In slip area S:

$$\begin{cases} ||\mathbf{p}_I|| = g_I \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0 \end{cases}$$



What to solve:

Convex optimization problem:

1. unique minimum.
2. the KKT conditions provide both necessary and sufficient conditions.

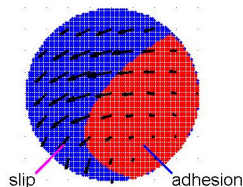
According to **KKT condition**, the governing equations are:

- $\mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w}$,
- In adhesion area H:

$$\mathbf{s}_I = \mathbf{0}$$

- In slip area S:

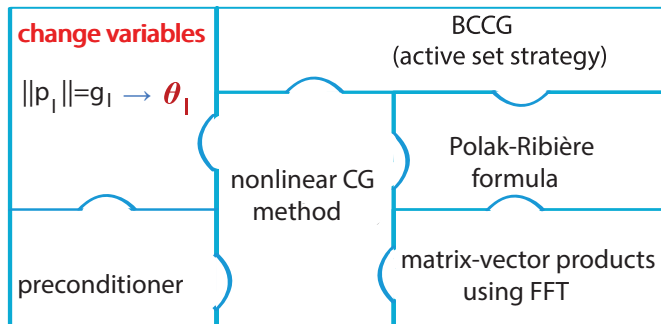
$$\begin{cases} ||\mathbf{p}_I|| = g_I \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0 \end{cases}$$



We solve for \mathbf{p} ,
 H and S .

TangCG algorithm

Main components of TangCG:



TangCG algorithm

♠ Change variables in slip area

Inspired by:

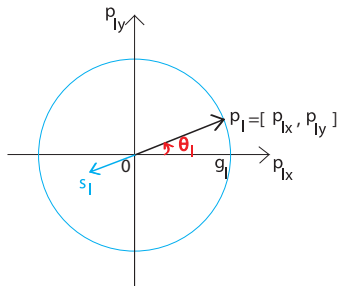
In slip area: $||\mathbf{p}_I|| = g_I$

TangCG algorithm

♠ Change variables in slip area

Inspired by:

In slip area: $\|p_I\| = g_I$

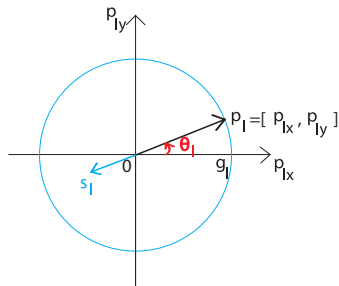


TangCG algorithm

♠ Change variables in slip area

Inspired by:

In slip area: $\|p_I\| = g_I$



• Conventional variables

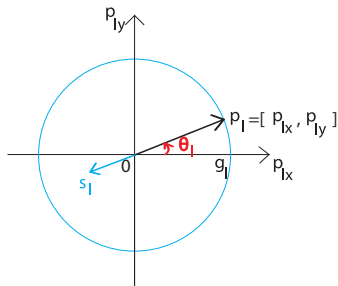
p_{Ix}, p_{Iy}

TangCG algorithm

♠ Change variables in slip area

Inspired by:

In slip area: $\|\mathbf{p}_I\| = g_I$



• Conventional variables

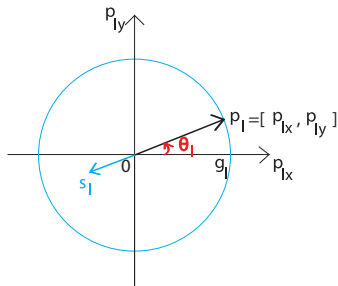
$$p_{Ix}, p_{Iy} \Rightarrow \theta_I.$$

TangCG algorithm

♠ Change variables in slip area

Inspired by:

In slip area: $||\mathbf{p}_I|| = g_I$



- Conventional variables $p_{Ix}, p_{Iy} \Rightarrow \theta_I$.
- Governing equations for slip element are reduced to

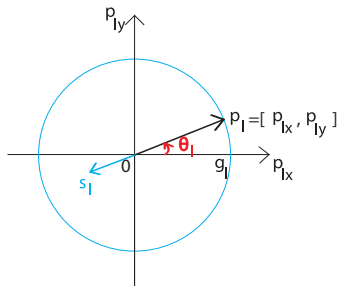
$$p_{Ix} s_{Iy} - p_{Iy} s_{Ix} = 0.$$

TangCG algorithm

♠ Change variables in slip area

Inspired by:

In slip area: $||\mathbf{p}_I|| = g_I$

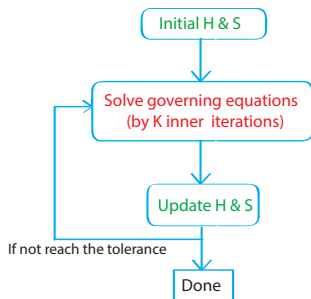


- Conventional variables $p_{Ix}, p_{Iy} \Rightarrow \theta_I$.
- Governing equations for slip element are reduced to

$$p_{Ix} s_{Iy} - p_{Iy} s_{Ix} = 0.$$

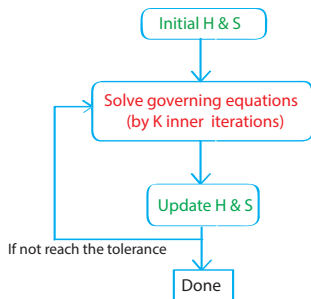
TangCG algorithm

♠ Active set strategy:



TangCG algorithm

♠ Active set strategy:

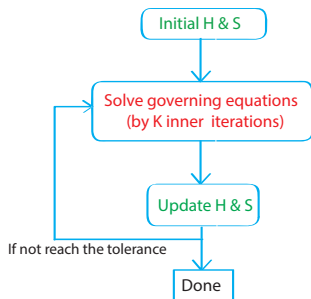


The governing equations:

$$\begin{cases} \mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w} \\ \mathbf{s}_I = \mathbf{0}, \quad I \in H \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0, \quad I \in S \end{cases}$$

TangCG algorithm

♠ Active set strategy:



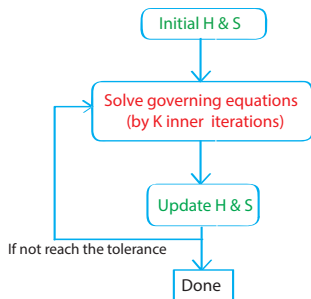
The governing equations:

$$\begin{cases} \mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w} \\ \mathbf{s}_I = \mathbf{0}, \quad I \in H \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0, \quad I \in S \end{cases}$$

- Nonlinear system.

TangCG algorithm

♠ Active set strategy:



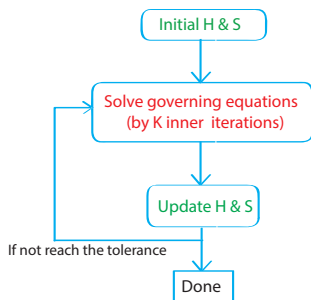
The governing equations:

$$\begin{cases} \mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w} \\ \mathbf{s}_I = \mathbf{0}, \quad I \in H \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0, \quad I \in S \end{cases}$$

- Nonlinear system.
- Nonlinear CG method.

TangCG algorithm

♠ Active set strategy:



The governing equations:

$$\begin{cases} \mathbf{s} = \mathbf{A}\mathbf{p} + \mathbf{w} \\ \mathbf{s}_I = \mathbf{0}, \quad I \in H \\ p_{Ix}s_{Iy} - p_{Iy}s_{Ix} = 0, \quad I \in S \end{cases}$$

- Nonlinear system.
- Nonlinear CG method.

TangCG algorithm

♠ Nonlinear CG: in each iteration:

TangCG algorithm

♠ Nonlinear CG: in each iteration:

1. Linearize at \mathbf{p}^k :

$$\mathbf{J}^k \cdot \delta \mathbf{p}^k = -F(\mathbf{p}^k).$$

TangCG algorithm

♠ Nonlinear CG: in each iteration:

1. Linearize at \mathbf{p}^k :

$$\mathbf{J}^k \cdot \delta \mathbf{p}^k = -F(\mathbf{p}^k).$$

2. Solve this linearized equation:

2.1 Compute residual \mathbf{r}^k .

2.2 Construct search direction \mathbf{v}^k .

2.3 Perform a line search, and obtain the steplength:

$$\alpha^k = \frac{(\mathbf{v}^k, \mathbf{r}^k)}{(\mathbf{v}^k, \mathbf{q}^k)}$$

where $\mathbf{q}^k = \mathbf{J}^k \mathbf{v}^k$.

TangCG algorithm

♠ Nonlinear CG: in each iteration:

1. Linearize at \mathbf{p}^k :

$$\mathbf{J}^k \cdot \delta \mathbf{p}^k = -F(\mathbf{p}^k).$$

2. Solve this linearized equation:

2.1 Compute residual \mathbf{r}^k .

2.2 Construct search direction \mathbf{v}^k .

2.3 Perform a line search, and obtain the steplength:

$$\alpha^k = \frac{(\mathbf{v}^k, \mathbf{r}^k)}{(\mathbf{v}^k, \mathbf{q}^k)}$$

where $\mathbf{q}^k = \mathbf{J}^k \mathbf{v}^k$.

3. Update:

$$\mathbf{p}^{k+1} = \mathbf{p}^k + \alpha^k \mathbf{v}^k.$$

TangCG algorithm

♠ Nonlinear CG: in each iteration:

1. Linearize at \mathbf{p}^k :

$$\mathbf{J}^k \cdot \delta \mathbf{p}^k = -F(\mathbf{p}^k).$$

2. Solve this linearized equation:

2.1 Compute residual \mathbf{r}^k .

2.2 Construct search direction \mathbf{v}^k .

2.3 Perform a line search, and obtain the steplength:

$$\alpha^k = \frac{(\mathbf{v}^k, \mathbf{r}^k)}{(\mathbf{v}^k, \mathbf{q}^k)}$$

where $\mathbf{q}^k = \mathbf{J}^k \mathbf{v}^k$.

3. Update:

$$\mathbf{p}^{k+1} = \mathbf{p}^k + \alpha^k \mathbf{v}^k.$$

TangCG algorithm

Construct search direction?

TangCG algorithm

Construct search direction?

- Polak-Ribière formula, to obtain conjugate search directions.

TangCG algorithm

Construct search direction?

- Polak-Ribière formula, to obtain conjugate search directions.
- Use the steepest descent direction when H and S are changed.

TangCG algorithm

Construct search direction?

- Polak-Ribière formula, to obtain conjugate search directions.
- Use the steepest descent direction when H and S are changed.

Compute $\mathbf{q}^k = J^k \mathbf{v}^k$?

TangCG algorithm

Construct search direction?

- Polak-Ribière formula, to obtain conjugate search directions.
- Use the steepest descent direction when H and S are changed.

Compute $\mathbf{q}^k = J^k \mathbf{v}^k$?

- Not necessary to generate J^k explicitly.

TangCG algorithm

Construct search direction?

- **Polak-Ribière formula**, to obtain conjugate search directions.
- Use the steepest descent direction when H and S are changed.

Compute $\mathbf{q}^k = J^k \mathbf{v}^k$?

- Not necessary to generate J^k explicitly.
- Involves computing the matrix-vector products with a **BTTB matrix A** .

TangCG algorithm

Construct search direction?

- **Polak-Ribière formula**, to obtain conjugate search directions.
- Use the steepest descent direction when H and S are changed.

Compute $\mathbf{q}^k = J^k \mathbf{v}^k$?

- Not necessary to generate J^k explicitly.
- Involves computing the matrix-vector products with a **BTTB matrix A** .
- Apply the **fast Fourier transform (FFT)** technique, the complexity is reduced to $\mathcal{O}(n \log n)$ from $\mathcal{O}(n^2)$.

TangCG algorithm

One iteration on the slip element l :

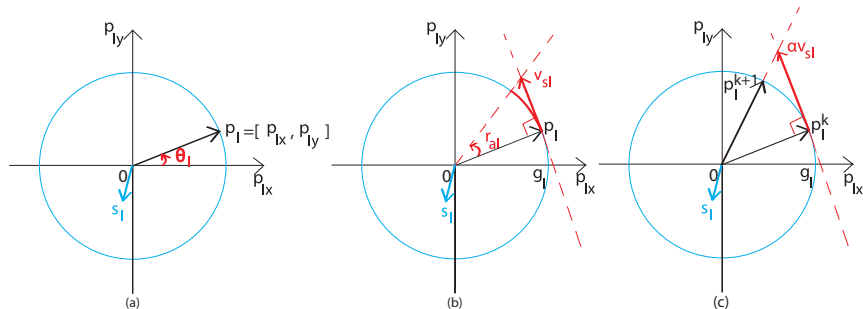


Figure: (a) current iterate. (b) residual and search direction. (c) update.

TangCG algorithm

One iteration on the slip element l :

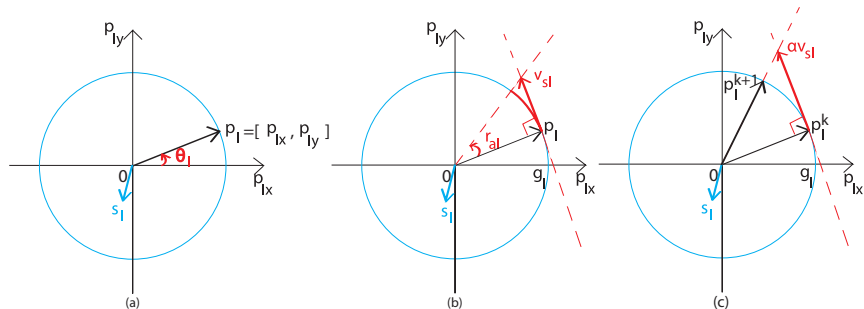


Figure: (a) current iterate. (b) residual and search direction. (c) update.

TangCG algorithm

♠ Preconditioner:

- For what matrix?

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix** in each nonlinear CG iteration.

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix** in each nonlinear CG iteration.
- Use what approach?

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix** in each nonlinear CG iteration.
- Use what approach?
⇒ **Diagonal Scaling**.

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix in each nonlinear CG iteration.**
- Use what approach?
⇒ **Diagonal Scaling.**
- How to precondition?

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix** in each nonlinear CG iteration.
- Use what approach?
⇒ **Diagonal Scaling**.
- How to precondition?
⇒ **Make all diagonal elements equal**.

TangCG algorithm

♠ Preconditioner:

- For what matrix?
⇒ **Jacobian matrix** in each nonlinear CG iteration.
- Use what approach?
⇒ **Diagonal Scaling**.
- How to precondition?
⇒ **Make all diagonal elements equal**.

Numerical results of a Cattaneo shift problem

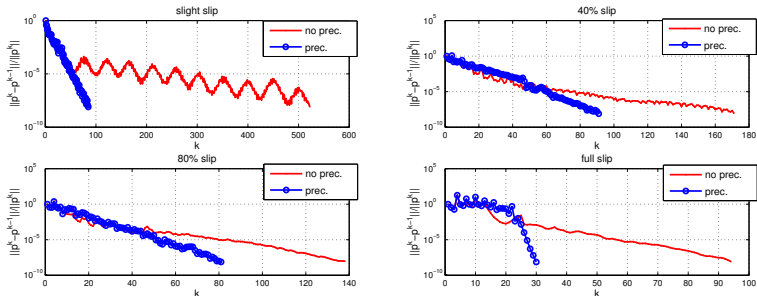
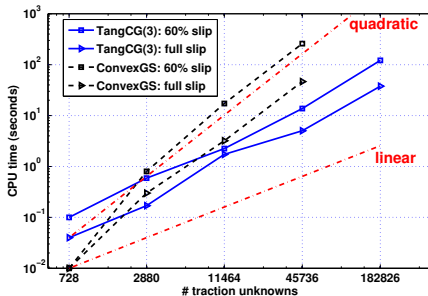
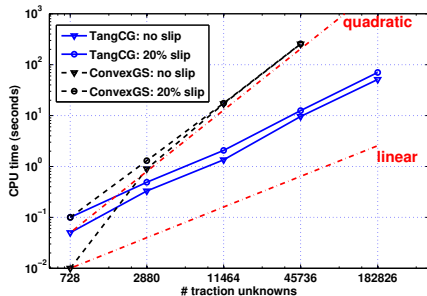
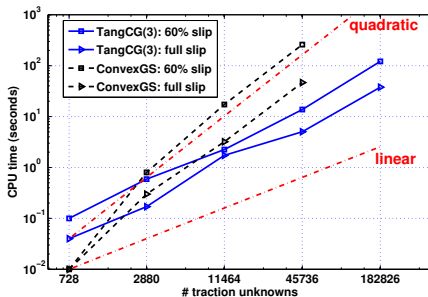
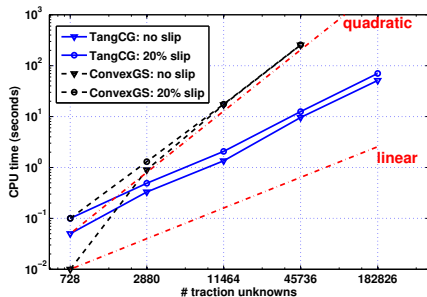


Figure: The convergence behavior of TangCG with and without prec.

Numerical results and conclusion

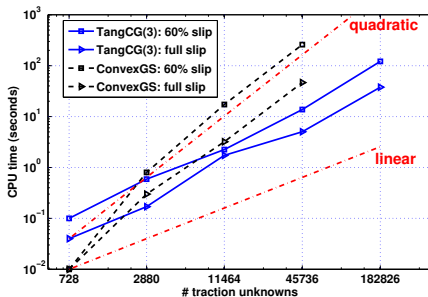
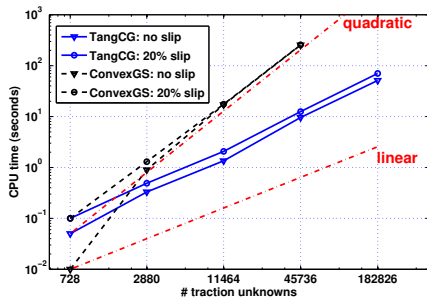


Numerical results and conclusion



Conclusion about TangCG with prec.:

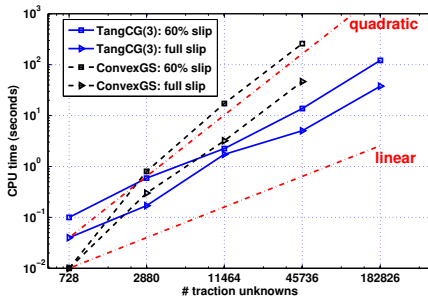
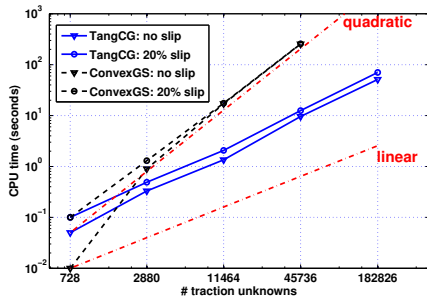
Numerical results and conclusion



Conclusion about TangCG with prec.:

- **robust:** it works well for different situation of slip.

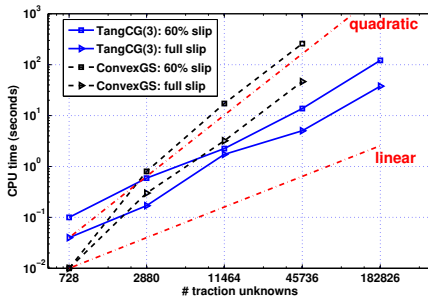
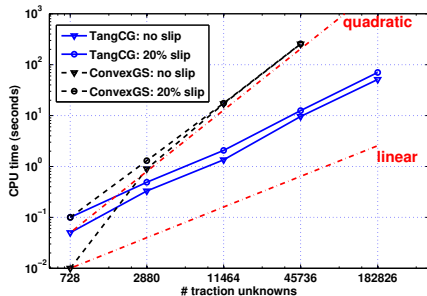
Numerical results and conclusion



Conclusion about TangCG with prec.:

- **robust**: it works well for different situation of slip.
- **fast**: it reduces the computational time dramatically (around $\mathcal{O}(n^{1.7})$).

Numerical results and conclusion



Conclusion about TangCG with prec.:

- **robust**: it works well for different situation of slip.
- **fast**: it reduces the computational time dramatically (around $\mathcal{O}(n^{1.7})$).

Thank you for your attention!