

# Numerical tools for automating non-linear computational mechanics simulations

Jeremy Bleyer



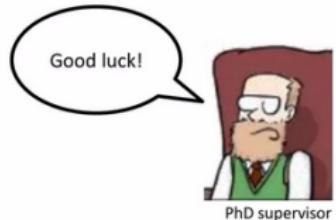
Cours ED SIE Méthodes numériques avancées  
March, 18<sup>th</sup> 2025

## Introduction



Yet another finite-element program ?  
⇒ need to develop a in-house FE program yourself ?

# Introduction



Yet another finite-element program ?  
⇒ need to develop a in-house FE program yourself ?

## Pros

- free and avoid black-box
- full control for adding new features
- integration with other computational framework
- learning by doing
- educational purposes

## Cons

- time-consuming and heavy maintenance (documentation, tests)
- programming language dependence
- not well optimized
- long-term durability
- lack of community

## Objectives

**Observation:** we **are not** computer scientists but we should use developments and tools in this domain to make our life easier

**Focus on:** improving **efficiency, accuracy, scalability, genericity, interoperability, sustainability, reproducibility** of numerical simulations in mechanics

## Objectives

**Observation:** we **are not** computer scientists but we should use developments and tools in this domain to make our life easier

**Focus on:** improving **efficiency, accuracy, scalability, genericity, interoperability, sustainability, reproducibility** of numerical simulations in mechanics

**New challenges:** data assimilation, control/optimization, uncertainty quantification, machine learning integration

## Objectives

**Observation:** we **are not** computer scientists but we should use developments and tools in this domain to make our life easier

**Focus on:** improving **efficiency, accuracy, scalability, genericity, interoperability, sustainability, reproducibility** of numerical simulations in mechanics

**New challenges:** data assimilation, control/optimization, uncertainty quantification, machine learning integration

**Key notions:**

- Code generation
- Just-In-Time (JIT) compilation
- Domain-Specific Language (DSL)
- Automatic Differentiation (AD)
- High-Performance Computing (HPC)
- numerical solvers (linear systems, nonlinear systems, optimization problems)

## Outline

- ① Automating PDEs with FEniCSx
- ② Code generation for material constitutive modeling
- ③ JAX and Automatic Differentiation
- ④ PDE-based optimisation

# Outline

## ① Automating PDEs with FEniCSx

- Introduction
- Linear problems
- Nonlinear problems

## ② Code generation for material constitutive modeling

## ③ JAX and Automatic Differentiation

## ④ PDE-based optimisation

<http://fenicsproject.org/>

collection of free, open source, software components for **automated solution** of differential equations



### Features:

- automated solution of variational formulation (same spirit as FreeFem++, deal.II, etc.)
- extensive library of finite elements
- designed for parallel computation (high-performance linear algebra through PETSc backends)
- simple Python interface and concise high-level language, efficient C code generation

<http://fenicsproject.org/>

collection of free, open source, software components for **automated solution** of differential equations



### Features:

- automated solution of variational formulation (same spirit as FreeFem++, deal.II, etc.)
- extensive library of finite elements
- designed for parallel computation (high-performance linear algebra through PETSc backends)
- simple Python interface and concise high-level language, efficient C code generation

### Applications:

- applied mathematics, fluid mechanics
- **solid mechanics, multiphysics** (heat transfer, transport, chemical reactions)
- electromagnetism, general relativity, ...

## A collection of interoperable components

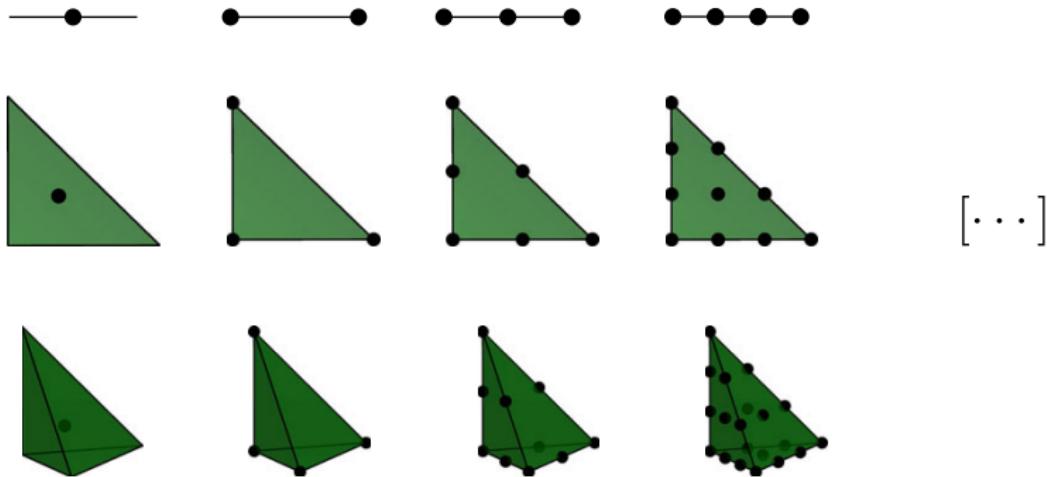
- **basix**: FE definition and tabulation of shape functions, derivatives, mappings
- **ufl** (Unified Form Language), for specifying FE discretizations of PDE in terms of FE variational forms
- **ffcx** (FEniCS Form Compiler), a compiler of UFL forms, generates low-level C code
- **dolfinx**, a C++/Python backend library providing data structures and algorithms for FE meshes, automated FE assembly, and numerical linear algebra

interaction with **PETSc** for linear algebra and linear/nonlinear solvers  
fully parallel with MPI

**FEniCSx**: new implementation of legacy FEniCS

## Basix : supported elements

Lagrange elements: arbitrary order, 1D/2D/3D simplices

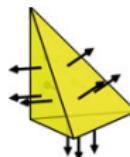
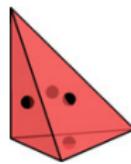
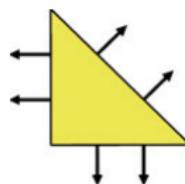
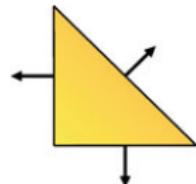
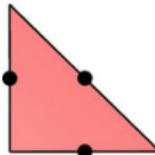


support for quads/hex, higher-order geometry

Soon: composite elements, prisms, mixed meshes

## Less standard elements

Crouzeix-Raviart (CR), Raviart-Thomas (RT),  
Brezzi-Douglas-Marini (BDM)



CR<sub>1</sub>

RT<sub>1</sub>

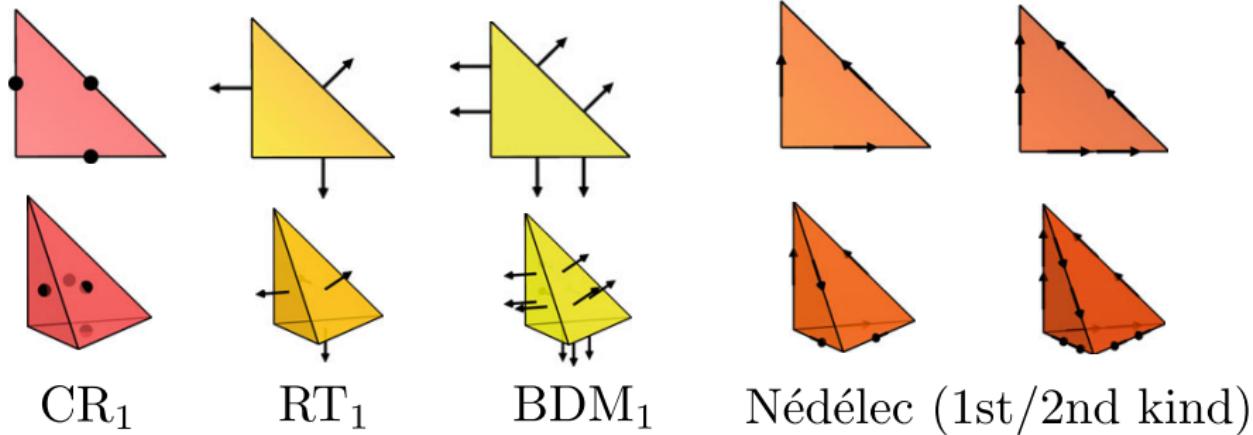
BDM<sub>1</sub>

Usage: mixed methods

## Less standard elements

Crouzeix-Raviart (CR), Raviart-Thomas (RT),  
Brezzi-Douglas-Marini (BDM)

Nédélec



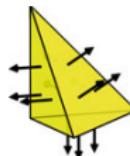
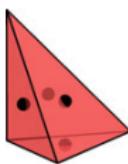
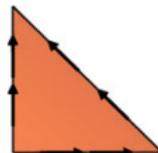
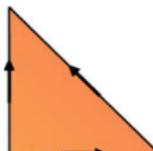
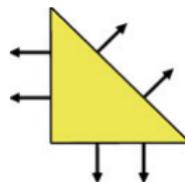
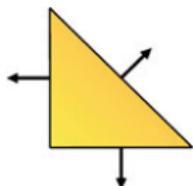
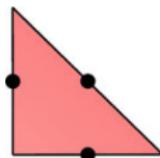
Usage: mixed methods

Usage: electro-magnetism ( $\text{curl}$  operator)

## Less standard elements

Crouzeix-Raviart (CR), Raviart-Thomas (RT),  
Brezzi-Douglas-Marini (BDM)

Nédélec



CR<sub>1</sub>

RT<sub>1</sub>

BDM<sub>1</sub>

Nédélec (1st/2nd kind)

Usage: mixed methods

$C^1$ -elements **not supported** in dolfinx (Hermite elements for beams, Morley for plates, strain gradient theory)

Usage: electro-magnetism (curl operator)

## A peek under the hood: code generation

**Problem:** building a mass matrix on a  $\mathbb{P}^k$  FE space  $V$

For  $(u, v) \in V \times V$

$$m(u, v) = \int_{\Omega} uv \, d\Omega$$

```
from mpi4py import MPI
import ufl
from dolfinx import fem, mesh

N = 10
domain = mesh.create_unit_square(MPI.COMM_WORLD, N, N)

V = fem.functionspace(domain, ("P", 1, ()))
u = ufl.TrialFunction(V)
v = ufl.TestFunction(V)
m = u * v * ufl.dx

jit_options = {"cache_dir": "./cache"}
m_compiled = fem.form(m, jit_options=jit_options)
```

## DEMO

## Linear elasticity

**Weak form/variational formulation:** Find  $\mathbf{u} \in V$  such that:

$$\int_{\Omega} \boldsymbol{\sigma}(\mathbf{u}) : \nabla^s \mathbf{v} \, d\Omega = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega + \int_{\partial\Omega_N} \mathbf{T} \cdot \mathbf{v} \, dS \quad \forall \mathbf{v} \in V_0$$

= weak form of equilibrium and must be supplemented by a constitutive relation

**Linear elastic case:**

$$\boldsymbol{\sigma}(\mathbf{u}) = \mathbb{C} : \nabla^s \mathbf{u}$$

## Linear elasticity

**Weak form/variational formulation:** Find  $\mathbf{u} \in V$  such that:

$$\int_{\Omega} \boldsymbol{\sigma}(\mathbf{u}) : \nabla^s \mathbf{v} \, d\Omega = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega + \int_{\partial\Omega_N} \mathbf{T} \cdot \mathbf{v} \, dS \quad \forall \mathbf{v} \in V_0$$

= weak form of equilibrium and must be supplemented by a constitutive relation

**Linear elastic case:**

$$\boldsymbol{\sigma}(\mathbf{u}) = \mathbb{C} : \nabla^s \mathbf{u}$$

We end up with a bilinear form  $k$  on the lhs and a linear form  $f$  on the rhs:

Find  $\mathbf{u} \in V$  such that:

$$k(\mathbf{u}, \mathbf{v}) = f(\mathbf{v}) \quad \forall \mathbf{v} \in V_0$$

FEniCS automatically transforms this up to a discrete linear system:

$$[\mathbf{K}]\{\mathbf{U}\} = \{\mathbf{F}\}$$

**DEMO**

## Multi-field variational problems

One of the **big advantages of FEniCS**

e.g. Stokes incompressible fluids

mixed  $u - p$  formulation with **Taylor-Hood element ( $\mathbb{P}^2/\mathbb{P}^1$ )**

```
# Define function space
P2 = VectorElement('P', tetrahedron, 2)
P1 = FiniteElement('P', tetrahedron, 1)
TH = MixedElement(P2, P1) # or P2*P1
W = FunctionSpace(mesh, TH)

# Define variational problem
(u, p) = TrialFunctions(W)
(v, q) = TestFunctions(W)
a = inner(grad(u), grad(v))*dx - p*div(v)*dx + div(u)*q*dx
L = dot(f, v)*dx
```

## Multi-field variational problems

One of the **big advantages of FEniCS**

e.g. Stokes incompressible fluids

mixed  $u - p$  formulation with **Taylor-Hood element ( $\mathbb{P}^2/\mathbb{P}^1$ )**

```
# Define function space
P2 = VectorElement('P', tetrahedron, 2)
P1 = FiniteElement('P', tetrahedron, 1)
TH = MixedElement(P2, P1) # or P2*P1
W = FunctionSpace(mesh, TH)

# Define variational problem
(u, p) = TrialFunctions(W)
(v, q) = TestFunctions(W)
a = inner(grad(u), grad(v))*dx - p*div(v)*dx + div(u)*q*dx
L = dot(f, v)*dx
```

### MINI element $(\mathbb{P}^1 + \mathcal{B})/\mathbb{P}^1$

```
# Define function space
Pv1 = VectorElement('P', tetrahedron, 1)
B = VectorElement('Bubble', tetrahedron, 3)
W = FunctionSpace(mesh, (Pv1+B)*P1)
```

# Reissner-Mindlin plates

## Generalized strains

- Bending curvature strain:  $\chi = \nabla^s \theta$
- Shear strain:  $\gamma = \nabla w - \theta$

## Generalized stresses

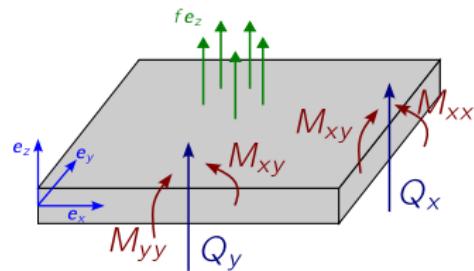
- Bending moment  $M$
- Shear force  $Q$

## Equilibrium equations

- Vertical equilibrium:  $\operatorname{div} Q + f = 0$
- Moment equilibrium:  $\operatorname{div} M + Q = 0$

In weak form: Find  $(w, \theta) \in V$

$$\int_{\Omega} (M : \nabla^s \hat{\theta} + Q \cdot (\nabla \hat{w} - \hat{\theta})) d\Omega = \int_{\Omega} f w d\Omega \quad \forall \hat{w}, \hat{\theta} \in V$$



**DEMO**

## Time-dependent problems

No built-in support for time discretization schemes  $\Rightarrow$  should be handled in the variational formulation e.g. transient heat equation:

$$\rho c \frac{\partial T}{\partial t} + \operatorname{div}(-k \nabla T) = 0$$

Weak form:

$$\int_{\Omega} \left( \rho c \frac{\partial T}{\partial t} \hat{T} + k \nabla T \cdot \nabla \hat{T} \right) d\Omega = 0$$

## Time-dependent problems

No built-in support for time discretization schemes  $\Rightarrow$  should be handled in the variational formulation e.g. transient heat equation:

$$\rho c \frac{\partial T}{\partial t} + \operatorname{div}(-k \nabla T) = 0$$

Weak form:

$$\int_{\Omega} \left( \rho c \frac{\partial T}{\partial t} \hat{T} + k \nabla T \cdot \nabla \hat{T} \right) d\Omega = 0$$

**Implicit Euler:**  $\frac{\partial T}{\partial t} \approx \frac{T - T_n}{\Delta t}$

$$\int_{\Omega} \left( \rho c \frac{T - T_n}{\Delta t} \hat{T} + k \nabla T \cdot \nabla \hat{T} \right) d\Omega = 0$$

$$\int_{\Omega} \left( \rho c T \hat{T} + \Delta t k \nabla T \cdot \nabla \hat{T} \right) d\Omega = \int_{\Omega} \rho c T_n \hat{T} d\Omega$$

## Non-linear problems

**Finite-strain:** Total Lagrangian formulation

$\boldsymbol{P}$ : 1<sup>st</sup> Piola-Kirchhoff stress

$$\int_{\Omega} \boldsymbol{P}(\boldsymbol{u}) : \nabla \boldsymbol{v} \, d\Omega = \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} \, d\Omega + \int_{\partial\Omega_N} \boldsymbol{T} \cdot \boldsymbol{v} \, dS \quad \forall \boldsymbol{v} \in V_0$$

**Hyperelasticity:** behavior derives from an elastic free energy  $\psi(\boldsymbol{F})$  depending on the deformation gradient  $\boldsymbol{F}(\boldsymbol{X}) = \boldsymbol{I} + \nabla_{\boldsymbol{X}} \boldsymbol{u}(\boldsymbol{X})$

## Non-linear problems

**Finite-strain:** Total Lagrangian formulation

$\boldsymbol{P}$ : 1<sup>st</sup> Piola-Kirchhoff stress

$$\int_{\Omega} \boldsymbol{P}(\boldsymbol{u}) : \nabla \boldsymbol{v} \, d\Omega = \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} \, d\Omega + \int_{\partial\Omega_N} \boldsymbol{T} \cdot \boldsymbol{v} \, dS \quad \forall \boldsymbol{v} \in V_0$$

**Hyperelasticity:** behavior derives from an elastic free energy  $\psi(\boldsymbol{F})$  depending on the deformation gradient  $\boldsymbol{F}(\boldsymbol{X}) = \boldsymbol{I} + \nabla_{\boldsymbol{X}} \boldsymbol{u}(\boldsymbol{X})$

Optimality conditions of the minimization problem:

$$\min_{\boldsymbol{u} \in V} \int_{\Omega} \psi(\boldsymbol{F}) \, d\Omega - \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{u} \, d\Omega - \int_{\partial\Omega_N} \boldsymbol{T} \cdot \boldsymbol{u} \, dS$$

$$\text{residual } R(\boldsymbol{u}) = \int_{\Omega} \frac{\partial \psi}{\partial \boldsymbol{F}} : \nabla \boldsymbol{v} \, d\Omega - \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} \, d\Omega - \int_{\partial\Omega_N} \boldsymbol{T} \cdot \boldsymbol{v} \, dS = 0 \quad \forall \boldsymbol{v} \in V_0$$

$$\text{tangent operator } K_{\text{tang}}(\boldsymbol{u}, \boldsymbol{v}) = \int_{\Omega} \nabla \boldsymbol{u} : \frac{\partial^2 \psi}{\partial \boldsymbol{F} \partial \boldsymbol{F}} : \nabla \boldsymbol{v} \, d\Omega$$

**solvers:** built-in Newton or PETSc SNES

# Hyperelasticity

Simple definition using UFL **automatic differentiation**

**DEMO**

# Hyperelasticity

Simple definition using UFL automatic differentiation

DEMO

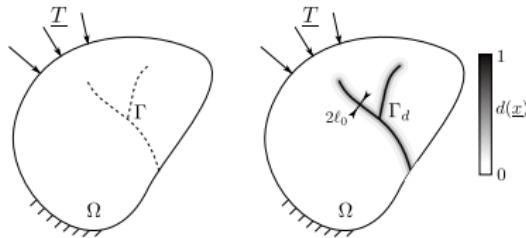
## Hot-to-cold analysis (*turbine blade shape matching*)

Find reference configuration  $\Omega_0$  from known equilibrium configuration  $\Omega_t$

Find  $\mathbf{X} \in \Omega_0$  s.t.  $\mathbf{x} = \mathbf{X} + \mathbf{u}(\mathbf{x}) \quad \mathbf{x} \in \Omega_t$

$$\mathbf{F} = \frac{\partial \mathbf{x}}{\partial \mathbf{X}} = \left( \frac{\partial \mathbf{X}}{\partial \mathbf{x}} \right)^{-1} = (\mathbf{I} - \nabla_{\mathbf{x}} \mathbf{u})^{-1}$$

## Phase-field approach to fracture



**Two-fields minimum principle** [Bourdin et al., 2000]:  $u(t), d(t)$  minimizes the total energy:

$$u(t), d(t) = \arg \min_{u,d} \mathcal{E}_{pot}(u, d) + \mathcal{E}_f(d)$$

with the irreversibility condition  $\dot{d} \geq 0$

where:

$$\boxed{\mathcal{E}_{pot}(u, d) = \int_{\Omega} (1 - d)^2 \frac{1}{2} \varepsilon : \mathbb{C} : \varepsilon \, d\Omega - W_{ext}(u)}$$

$$\boxed{\mathcal{E}_f(d) = \frac{G_c}{2\ell_0} \int_{\Omega} (d^2 + \ell_0^2 \|\nabla d\|^2) \, d\Omega}$$

## Numerical implementation

Classical strategy: **alternate minimization**

## Numerical implementation

Classical strategy: **alternate minimization**

at time  $t_{n+1}$ , we know the past solution  $(u_n, d_n)$ , we iterate:

$$u_{n+1}^0 = u_n \text{ and } d_{n+1}^0 = d_n$$

for  $i = 1, \dots, N_{\text{iter max}}$ :

$$u_{n+1}^i = \arg \min_v \mathcal{E}_{\text{tot}}(v, d_{n+1}^i) \quad (1)$$

$$d_{n+1}^i = \arg \min_{d_n \leq d \leq 1} \mathcal{E}_{\text{tot}}(u_{n+1}^i, d) \quad (2)$$

stop if  $\|(u_{n+1}^i, d_{n+1}^i) - (u_{n+1}^{i-1}, d_{n+1}^{i-1})\| \leq \text{tol}$

## Numerical implementation

Classical strategy: **alternate minimization**

at time  $t_{n+1}$ , we know the past solution  $(u_n, d_n)$ , we iterate:

$$u_{n+1}^0 = u_n \text{ and } d_{n+1}^0 = d_n$$

for  $i = 1, \dots, N_{\text{iter max}}$ :

$$u_{n+1}^i = \arg \min_v \mathcal{E}_{\text{tot}}(v, d_{n+1}^i) \quad (1)$$

$$d_{n+1}^i = \arg \min_{d_n \leq d \leq 1} \mathcal{E}_{\text{tot}}(u_{n+1}^i, d) \quad (2)$$

stop if  $\|(u_{n+1}^i, d_{n+1}^i) - (u_{n+1}^{i-1}, d_{n+1}^{i-1})\| \leq \text{tol}$

Problem (1) = **standard elasticity problem** with fixed value of  $d = d_{n+1}^i$

## Numerical implementation

Classical strategy: **alternate minimization**

at time  $t_{n+1}$ , we know the past solution  $(u_n, d_n)$ , we iterate:

$$u_{n+1}^0 = u_n \text{ and } d_{n+1}^0 = d_n$$

for  $i = 1, \dots, N_{\text{iter max}}$ :

$$u_{n+1}^i = \arg \min_v \mathcal{E}_{\text{tot}}(v, d_{n+1}^i) \quad (1)$$

$$d_{n+1}^i = \arg \min_{d_n \leq d \leq 1} \mathcal{E}_{\text{tot}}(u_{n+1}^i, d) \quad (2)$$

stop if  $\|(u_{n+1}^i, d_{n+1}^i) - (u_{n+1}^{i-1}, d_{n+1}^{i-1})\| \leq \text{tol}$

Problem (1) = **standard elasticity problem** with fixed value of  $d = d_{n+1}^i$

Problem (2) for AT1/AT2 = **minimizing a quadratic energy** in terms of  $d$  with bound constraints  $d_n \leq d \leq 1$

⇒ there exist **dedicated solvers** (e.g. TAO distributed with PETSc)

# Implementation

```
elastic_energy = (1-d)**2 * psi(u) * dx
fracture_energy = Gc / cw/10 * (d**2 + 10**2 * dot(grad(d), grad(d))) * dx
total_energy = elastic_energy + fracture_energy

F_u = derivative(elastic_energy, u, v)
J_u = derivative(F_u, u, u_)

problem_u = NonlinearProblem(F_u, u, bcs)
u_solver = NewtonSolver(domain.comm, problem_u)

# first derivative of energy with respect to d
F_dam = derivative(total_energy, d, d_)
# second derivative of energy with respect to d
J_dam = derivative(F_dam, d, dd)
# Definition of the optimisation problem with respect to d
damage_problem = TAOPProblem(total_energy, F_dam, J_dam, d, bc_d)

solver_d_tao = PETSc.TAO().create()
solver_d_tao.setType("tron")
solver_d_tao.setObjective(damage_problem.f)
solver_d_tao.setGradient(damage_problem.F, b)
solver_d_tao.setHessian(damage_problem.J, J)

# We set the bounds
solver_d_tao.setVariableBounds(dlb.vector, dub.vector)
```

# Implementation

```
for i, t in enumerate(load_steps[1:]):
    # update bcs

    niter = 0
    for niter in range(Nitermax):
        # Solve displacement
        u_solver.solve(u)
        # Compute new damage
        solver_d_tao.solve(d.vector)

        # check error and update
        L2_error = fem.form(inner(d - dold, d - dold) * dx)
        error_L2 = np.sqrt(fem.assemble_scalar(L2_error)) / vol

        # Update damage
        d.vector.copy(dold.vector)

        if error_L2 < tol:
            break
    else:
        warnings.warn("Too many iterations in fixed point algorithm")

    # Update lower bound to account for irreversibility
    d.vector.copy(dlb.vector)
```

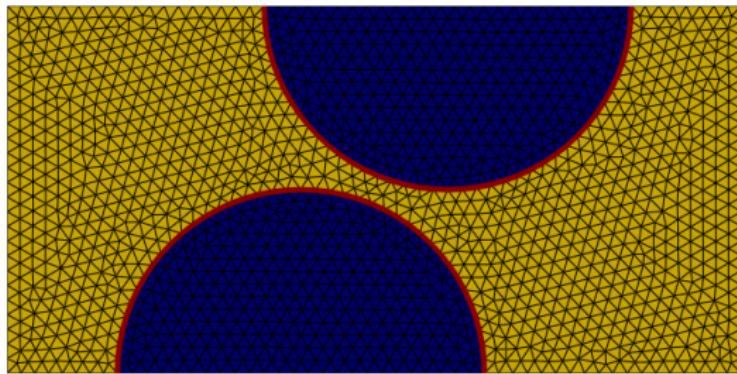
## New feature: mixed domains

```
dolfinx.mesh.create_submesh
```

PDEs can now be solved on **subdomains of same dimension** or of **codimension 1**  
(1D/2D or 2D/3D)

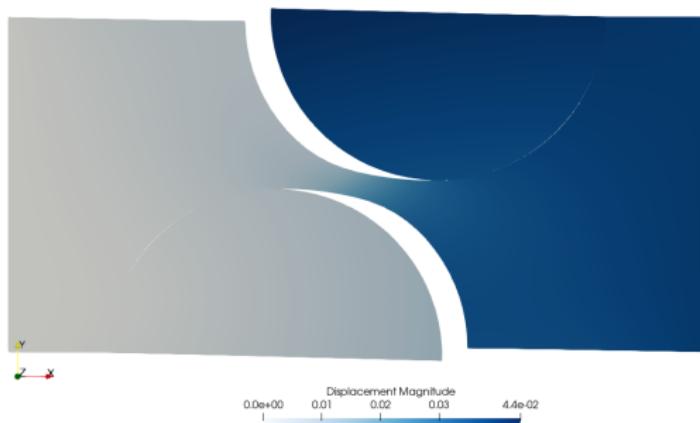
**Example:** CZM on an interface

$$\int_{\Omega} \sigma(\nabla^s u) : \nabla^s v \, d\Omega + \int_{\Gamma} T([u], d) \cdot [v] \, dS = \int_{\Omega} f \cdot v \, d\Omega \quad \forall v \in V_0$$



2 subdomains for matrix and inclusion (displacements) + 1 interface subdomain for damage variables

## New feature: mixed domains



## Other hyperelastic models: **UFL representable or not ?**

$$I_1 = \text{tr}(\mathbf{C}), I_2 = \frac{1}{2}(I_1^2 - \text{tr}(\mathbf{C}^2)), J = \det \mathbf{F}, \mathbf{E} = \frac{1}{2}(\mathbf{C} - \mathbf{I})$$

- Saint-Venant Kirchhoff:

$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

## Other hyperelastic models: UFL representable or not ?

$$I_1 = \text{tr}(\mathbf{C}), I_2 = \frac{1}{2}(I_1^2 - \text{tr}(\mathbf{C}^2)), J = \det \mathbf{F}, \mathbf{E} = \frac{1}{2}(\mathbf{C} - \mathbf{I})$$

- Saint-Venant Kirchhoff:

$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

- Arruda-Boyce:

$$\psi(\mathbf{C}) = C_1 \sum_{n=1}^N \alpha_n (I_1^n - 3^n) \quad \checkmark$$

## Other hyperelastic models: **UFL representable or not ?**

$$I_1 = \text{tr}(\mathbf{C}), I_2 = \frac{1}{2}(I_1^2 - \text{tr}(\mathbf{C}^2)), J = \det \mathbf{F}, \mathbf{E} = \frac{1}{2}(\mathbf{C} - \mathbf{I})$$

- Saint-Venant Kirchhoff:

$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

- Arruda-Boyce:

$$\psi(\mathbf{C}) = C_1 \sum_{n=1}^N \alpha_n (I_1^n - 3^n) \quad \checkmark$$

- Mooney-Rivlin:

$$\psi(\mathbf{C}) = C_1(J^{-2/3}I_1 - 3) + C_2(J^{-4/3}I_2 - 3) \quad \checkmark$$

## Other hyperelastic models: **UFL representable or not ?**

$$I_1 = \text{tr}(\mathbf{C}), I_2 = \frac{1}{2}(I_1^2 - \text{tr}(\mathbf{C}^2)), J = \det \mathbf{F}, \mathbf{E} = \frac{1}{2}(\mathbf{C} - \mathbf{I})$$

- Saint-Venant Kirchhoff:

$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

- Arruda-Boyce:

$$\psi(\mathbf{C}) = C_1 \sum_{n=1}^N \alpha_n (I_1^n - 3^n) \quad \checkmark$$

- Mooney-Rivlin:

$$\psi(\mathbf{C}) = C_1(J^{-2/3}I_1 - 3) + C_2(J^{-4/3}I_2 - 3) \quad \checkmark$$

- Ogden:

$$\psi(\mathbf{C}) = \sum_{n=1}^N \frac{\mu_n}{\alpha_n} (\lambda_1^{\alpha_n} + \lambda_2^{\alpha_n} + \lambda_3^{\alpha_n}) \quad \times$$

need closed-form expression for  $\lambda_i$  in 3D,  $\partial\psi/\partial\mathbf{C}, \partial^2\psi/\partial\mathbf{C}\partial\mathbf{C}$  ???

## von Mises plasticity

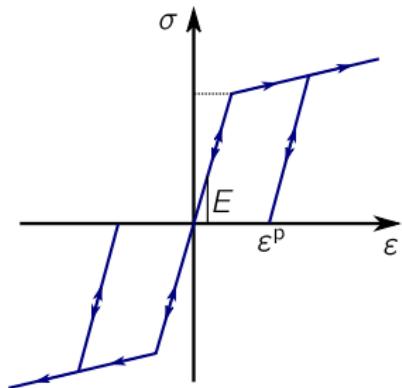
Isotropic hardening  $h(p)$ :

$$\sigma = \mathbb{C} : (\varepsilon - \varepsilon^p)$$

$$\dot{\varepsilon}^p = \dot{p} \frac{s}{\sigma_{eq}}$$

$$f(\sigma) = \sqrt{\frac{3}{2} s : s} - (\sigma_0 + h(p)) \leq 0$$

$$\dot{p} \geq 0, \quad \dot{p} f(\sigma) = 0$$



## von Mises plasticity

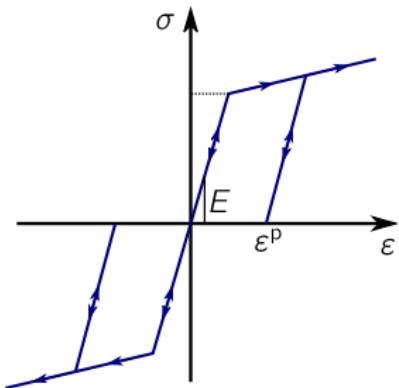
Isotropic hardening  $h(p)$ :

$$\sigma = \mathbb{C} : (\varepsilon - \varepsilon^p)$$

$$\dot{\varepsilon}^p = \dot{p} \frac{s}{\sigma_{eq}}$$

$$f(\sigma) = \sqrt{\frac{3}{2} s : s} - (\sigma_0 + h(p)) \leq 0$$

$$\dot{p} \geq 0, \quad \dot{p} f(\sigma) = 0$$



Strain-driven strategy:  $\Delta\varepsilon, p_n, \sigma_n \longrightarrow$  Constitutive relation  $\longrightarrow p_{n+1}, \sigma_{n+1}$

## von Mises plasticity

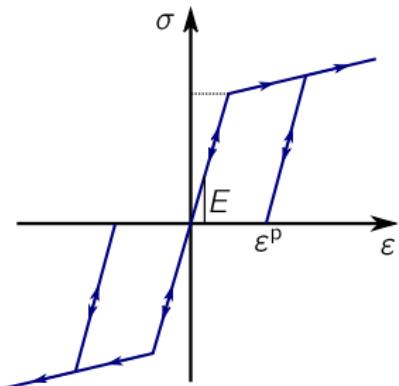
Isotropic hardening  $h(p)$ :

$$\sigma = \mathbb{C} : (\varepsilon - \varepsilon^p)$$

$$\dot{\varepsilon}^p = \dot{p} \frac{s}{\sigma_{eq}}$$

$$f(\sigma) = \sqrt{\frac{3}{2} s : s} - (\sigma_0 + h(p)) \leq 0$$

$$\dot{p} \geq 0, \quad \dot{p} f(\sigma) = 0$$



**Strain-driven strategy:**  $\Delta\varepsilon, p_n, \sigma_n \longrightarrow$  Constitutive relation  $\longrightarrow p_{n+1}, \sigma_{n+1}$   
**Newton method:**

$$\int_{\Omega} \sigma(\varepsilon_n + \Delta\varepsilon) : \nabla^s v \, d\Omega - L(v) = 0 \quad \forall v \in V$$

we need the tangent matrix  $\mathbb{C}_t = \partial\sigma/\partial\Delta\varepsilon$

## von Mises plasticity

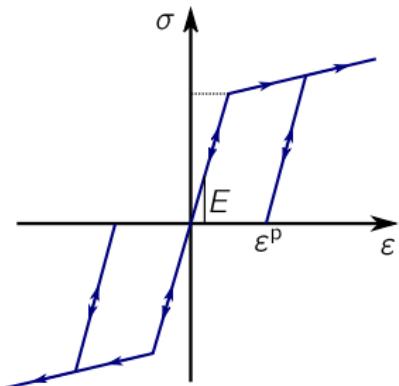
Isotropic hardening  $h(p)$ :

$$\sigma = \mathbb{C} : (\varepsilon - \varepsilon^p)$$

$$\dot{\varepsilon}^p = \dot{p} \frac{s}{\sigma_{eq}}$$

$$f(\sigma) = \sqrt{\frac{3}{2}s : s} - (\sigma_0 + h(p)) \leq 0$$

$$\dot{p} \geq 0, \quad \dot{p}f(\sigma) = 0$$



Strain-driven strategy:  $\Delta\varepsilon, p_n, \sigma_n \rightarrow$  Constitutive relation  $\rightarrow p_{n+1}, \sigma_{n+1}$   
 Newton method:

$$\int_{\Omega} \sigma(\varepsilon_n + \Delta\varepsilon) : \nabla^s v \, d\Omega - L(v) = 0 \quad \forall v \in V$$

we need the tangent matrix  $\mathbb{C}_t = \partial\sigma/\partial\Delta\varepsilon$

$\sigma$  and  $\mathbb{C}_t$  **not UFL-representable**

# Outline

① Automating PDEs with FEniCSx

② Code generation for material constitutive modeling

- Introduction
- The MFront code generator
- On the FEniCSx side

③ JAX and Automatic Differentiation

④ PDE-based optimisation

# Loi de comportement

## Code\_Aster (Fortran)

```
subroutine nmccam(fami, kpg, ksp, ndim, &
                   typmod, imate, carcri, &
                   deps, sigm, pcrm, option, sigp, &
                   pcrp, dsidep, retcom)
!
! implicit none
!
! -- 3 CALCUL DE DEPSMO ET DEPSDV :
! -----
if (cplan) then
    call utmess('F', 'ALGORITHM6_63')
end if
depsmo = 0.d0
do k = 1, ndimsi
    depsth(k) = deps(k)
end do
do k = 1, 3
    depsth(k) = depsth(k)-coef
    depsmo = depsmo+depsth(k)
end do
depsmo = -depsmo
do k = 1, ndimsi
    depsdv(k) = depsth(k)+depsmo/3.d0*kron(k)
end do
!
! -- 4 CALCUL DE SIGMMO, SIGMDV, SIGEL,SIMOEL,SIELEQ, SIEQM :
```

# Loi de comportement

## Cast3m (ESOPE):

```

C CAMCLA      SOURCE      FANDEUR    22/05/02     21:15:02      11359
      SUBROUTINE CAMCLA(SIGO,NSTRS,DEPST,VARO,NVARI,XMAT,NCOMAT,XCAR,
                           SIGF,VARF,DEFP,PRECIS,MFR,KERRE)

*
*   ON CALCULE LES CONTRAINTES FINALES EN ELASTIQUE
*
      XK0=(1.DO+EO)/XKAPA
      TRACEP= TRACE(DEPST)
      TRASIO = (TRACE(SIGO))/3.DO - COHE
      FAC = TRASIO * (EXP(-XKO*TRACEP) -1.DO)
      STOT(1)= SIGO(1)+G2*(DEPST(1)-TRACEP/3.DO) +FAC
      STOT(2)= SIGO(2)+G2*(DEPST(2)-TRACEP/3.DO) +FAC
      STOT(3)= SIGO(3)+G2*(DEPST(3)-TRACEP/3.DO) +FAC
      STOT(4)= SIGO(4)+G*DEPST(4)
      IF(IFOUR.GE.1) THEN
          STOT(5)= SIGO(5)+G*DEPST(5)
          STOT(6)= SIGO(6)+G*DEPST(6)
      ELSE
          STOT(5)= 0.DO
          STOT(6)= 0.DO
      ENDIF
*
      IF(IIMPI.EQ.33) THEN
          WRITE(IOIMP,77875) XK0,TRACEP
77875      FORMAT(1X,' XKO = ',1PE12.5,2X,'TRACEP = ',1PE12.5/)

```

## Loi de comportement

[https://github.com/deryckchan/cam\\_clay\\_element](https://github.com/deryckchan/cam_clay_element) (Matlab)

```
%% Strain stepping: set de before running this script; it gives ds
% Impose_Strain_MCC

% Calculate F. If F >= 0 already then update pc and do plastic flow
F = q*q/M/M - pc*p + p*p;
vCSL = vatm - (lambda - kappa) * log(2) - lambda * log(p / patm);
vCSLmarginp = 0.002; % Numerical hack to prevent too much flip-flopping between wet and dry
    side for no good reason
vCSLmarginm = -0.001;
% Derived state variables: Plastic

if F > 0
    % Split dry side and wet side!
    if (v > vCSL + vCSLmarginp) % Dry side. Bubble is expanding, just expand bubble
        % update pc based on new values of p and q at the start of this stage
        pc = q*q/M/M/p + p;
    elseif (v < vCSL - vCSLmarginm)
        % Wet side. Bubble is contracting, use volume
        pc = patm * exp((vatm - v - kappa * log(p / patm)) / (lambda - kappa));
    end % Else: very close to critical state already, stop updating pc

    % Calculate plastic terms
    dFdS = (6/M/M).*s.*[0 0 0 1 1 1]' + ((2*p-pc)/3 + (3/M/M).*(s-p)).*[1 1 1 0 0 0]';
    dFdWdWde = (-p * pc * vstart / (lambda - kappa)) .* [1 1 1 0 0 0]; % Using vstart gives
        more stable results than v(instantaneous)
```

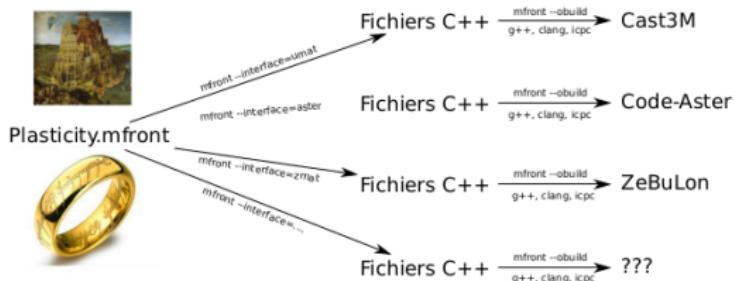
## Loi de comportement



- decouple **FE solvers** from **material library**
- **inter-operability**: easy integration of a material library in various solvers (industrial and academic)
- improve quality assurance, long-term sustainability, collaboration

# Introduction

<https://thelper.github.io/tfel/web/index.html>



- **MFront = a code generation tool** dedicated to material knowledge (material properties, mechanical behaviours, point-wise models) :  
Support for small and finite strain behaviours, cohesive zone models, generalised behaviours (non local and or multiphysics).
- Main goals :
  - ▶ Numerical efficiency
  - ▶ Inter-operability: **specific** (Cast3M, code\_aster, Europlexus, Abaqus, Zebulon) and **generic interfaces**
  - ▶ Ease of use (**Domain-Specific Languages**)
- developed at CEA: main developer = Thomas Helper

## Ecosystem

- **TFEL/MFront:**
  - ▶ TFEL C++ libraries: Math/Material
  - ▶ Behaviors Domain-Specific Languages: Default, Implicit, DefaultFiniteStrain, DefaultCZM, DefaultGenericBehavior, etc.
  - ▶ Bricks: StandardElasticity, StandardElastoViscoplasticity, FiniteStrainSingleCrystal

```
@DSL Implicit;
@Behaviour PerfectPlasticity;

@Epsilon 1.e-14;
@Theta 1;

@Brick StandardElastoViscoPlasticity{
    stress_potential : "Hooke" {young_modulus : 200e9, poisson_ratio : 0.3},
    inelastic_flow : "Plastic" {
        criterion : "Mises",
        isotropic_hardening : "Linear" {R0 : 150e6},
    }
};
```

- **MTest:** testing tool
- **Gallery:** documented examples
- **MFrontGenericInterfaceSupport:** open-source library to interact with a compiled behavior in Python, Fortran, C, Julia, etc. [Helper, Thomas, et al. "The MFrontGenericInterfaceSupport project." Journal of Open Source Software 5.48 (2020): 1-8.]

# A simple example: Norton viscoplasticity

```

@DSL Implicit;
@Behaviour Norton;
@Brick StandardElasticity;

@MaterialProperty stress E;
E.setGlossaryName("YoungModulus");
@MaterialProperty real v, A, nn;
v.setGlossaryName("PoissonRatio");
A.setEntryName("NortonCoefficient");
nn.setEntryName("NortonExponent");

@StateVariable real p;
p.setGlossaryName("EquivalentViscoplasticStrain");

@Integrator{
    constexpr const auto Me = Stensor4::M();
    const auto μ = computeMu(E, v);
    const auto σe = sigmaeq(σ);
    const auto iσe = 1 / (max(σe, real(1.e-12) + E));
    const auto vp = A · pow(σe, nn);
    const auto ∂vp/∂σe = nn · vp · iσe;
    const auto n = 3 · deviator(σ) · (iσe / 2);
    // Implicit system
    fεel += Δp · n;
    fp -= vp · Δt;
    // jacobian
    ∂fεel/∂Δεel += 2 · μ · θ · dp · iσe · (Me - (n ⊗ n));
    ∂fεel/∂Δp = n;
    ∂fp/∂Δεel = -2 · μ · θ · ∂vp/∂σe · Δt · n;
} // end of @Integrator

```

$$\sigma = \mathbb{C} : (\varepsilon - \varepsilon^{vp})$$

$$\dot{\varepsilon}^{vp} = \dot{p}n$$

$$n = \frac{s}{\sigma_{eq}}$$

$$\dot{p} = A\sigma_{eq}^m$$

## Unicode support

# A simple example: Norton viscoplasticity

```

@DSL Implicit;
@Behaviour Norton;
@Brick StandardElasticity;

@MaterialProperty stress E;
E.setGlossaryName("YoungModulus");
@MaterialProperty real v, A, nn;
v.setGlossaryName("PoissonRatio");
A.setEntryName("NortonCoefficient");
nn.setEntryName("NortonExponent");

@StateVariable real p;
p.setGlossaryName("EquivalentViscoplasticStrain");

@Integrator{
    constexpr const auto Me = Stensor4::M();
    const auto μ = computeMu(E, v);
    const auto σe = sigmaeq(σ);
    const auto iσe = 1 / (max(σe, real(1.e-12) + E));
    const auto vP = A · pow(σe, nn);
    const auto ∂vP/∂σe = nn · vP · iσe;
    const auto n = 3 · deviator(σ) · (iσe / 2);
    // Implicit system
    fεel += Δp · n;
    fp -= vP · Δt;
    // jacobian
    ∂fεel/∂Δεel += 2 · μ · θ · dp · iσe · (Me - (n ⊗ n));
    ∂fεel/∂Δp = n;
    ∂fp/∂Δεel = -2 · μ · θ · ∂vP/∂σe · Δt · n;
} // end of @Integrator

```

Implicit system at  $t_n + \theta\Delta t$ :

$$f_{\epsilon^e} = \Delta\epsilon^e - \Delta\epsilon + \Delta p n = 0$$

$$f_p = \Delta p - A(\sigma_{eq})^n = 0$$

## Unicode support

# A simple example: Norton viscoplasticity

```

@DSL Implicit;
@Behaviour Norton;
@Brick StandardElasticity;

@MaterialProperty stress E;
E.setGlossaryName("YoungModulus");
@MaterialProperty real v, A, nn;
v.setGlossaryName("PoissonRatio");
A.setEntryName("NortonCoefficient");
nn.setEntryName("NortonExponent");

@StateVariable real p;
p.setGlossaryName("EquivalentViscoplasticStrain");

@Integrator{
    constexpr const auto Me = Stensor4::M();
    const auto μ = computeMu(E, v);
    const auto σe = sigmaeq(σ);
    const auto iσe = 1 / (max(σe, real(1.e-12) + E));
    const auto vP = A · pow(σe, nn);
    const auto ∂vP/∂σe = nn · vP · iσe;
    const auto n = 3 · deviator(σ) · (iσe / 2);
    // Implicit system
    fεel += Δp · n;
    fp -= vP · Δt;
    // jacobian
    ∂fεel/∂Δεel += 2 · μ · θ · dp · iσe · (Me - (n ⊗ n));
    ∂fεel/∂Δp = n;
    ∂fp/∂Δεel = -2 · μ · θ · ∂vP/∂σe · Δt · n;
} // end of @Integrator

```

Implicit system at  $t_n + \theta\Delta t$ :

$$f_{\epsilon^e} = \Delta\epsilon^e - \Delta\epsilon + \Delta p n = 0$$

$$f_p = \Delta p - A(\sigma_{eq})^n = 0$$

Jacobian:

$$\frac{\partial f_{\epsilon^e}}{\partial \Delta\epsilon^e} = \mathbb{I} + \frac{2\mu\theta\Delta p}{\sigma_{eq}} (\mathbb{M} - \mathbf{n} \otimes \mathbf{n})$$

$$\frac{\partial f_{\epsilon^e}}{\partial \Delta p} = \mathbf{n}$$

$$\frac{\partial f_p}{\partial \Delta\epsilon^e} = -2\mu\theta\Delta t A n(\sigma_{eq})^{n-1} \mathbf{n}$$

tangent operator  $\mathbb{C}_t = (J^{-1})_{11} \mathbb{C}$  using the inverse jacobian

## Unicode support

## Advanced aspects

- **Finite strain:** solvers require different "forms" of the tangent operator e.g.  $\frac{d\sigma}{dd}, \frac{dP}{dF}, \frac{dS}{dE}$  and many others...  $\Rightarrow$  MFront provides all conversion methods internally
- support for different modelling hypotheses: PlaneStrain, Tridimensional, Axisymmetric, etc. (optimized code/hypothesis)
- numerical jacobian for implicit systems
- compile-time dimensional analysis
- recently, support for **generalized behaviours**

Mechanics:

$$\Delta\epsilon, \sigma_n, Y_n \rightarrow \boxed{\text{MFront}} \rightarrow \sigma_{n+1}, Y_{n+1}, \frac{\partial\sigma}{\partial\Delta\epsilon}$$

## Advanced aspects

- **Finite strain:** solvers require different "forms" of the tangent operator e.g.  $\frac{d\sigma}{dd}, \frac{dP}{dF}, \frac{dS}{dE}$  and many others...  $\Rightarrow$  MFront provides all conversion methods internally
- support for different modelling hypotheses: `PlaneStrain`, `Tridimensional`, `Axisymmetric`, etc. (optimized code/hypothesis)
- numerical jacobian for implicit systems
- compile-time dimensional analysis
- recently, support for **generalized behaviours**

**Mechanics:**

$$\Delta\epsilon, \sigma_n, Y_n \rightarrow \boxed{\text{MFront}} \rightarrow \sigma_{n+1}, Y_{n+1}, \frac{\partial\sigma}{\partial\Delta\epsilon}$$

**Generalized behaviours:**

$$(\Delta g^1, \dots, \Delta g^p)_n, (\sigma^1, \dots, \sigma^p)_n, Y_n \rightarrow \boxed{\text{MFront}} \rightarrow (\sigma^1, \dots, \sigma^p)_{n+1}, Y_{n+1}, \frac{\partial\sigma^i}{\partial\Delta g^j}$$

$g^j$  are **gradients** (temp. gradient, strain, etc.) depending on the FE unknowns  $u$   
 $\sigma^j$  are associated **fluxes** or **thermodynamic forces** (heat flux, stress, etc.)

**dolfinx\_materials: Python package for material behaviors**

[https://github.com/bleyerj/dolfinx\\_materials](https://github.com/bleyerj/dolfinx_materials)

**Objective:** provide simple way of defining and handling complex material constitutive behaviors within dolfinx

**dolfinx\_materials: Python package for material behaviors**

[https://github.com/bleyerj/dolfinx\\_materials](https://github.com/bleyerj/dolfinx_materials)

**Objective:** provide simple way of defining and handling complex material constitutive behaviors within `dolfinx`

**Concept:** see the constitutive relation as a *black-box function* mapping **gradients** (e.g. strain  $\boldsymbol{\varepsilon} = \nabla^s \mathbf{u}$ ) to **fluxes** (e.g. stresses  $\boldsymbol{\sigma}$ ) at the level of **quadrature points**

## dolfinx\_materials: Python package for material behaviors

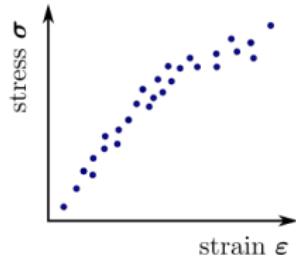
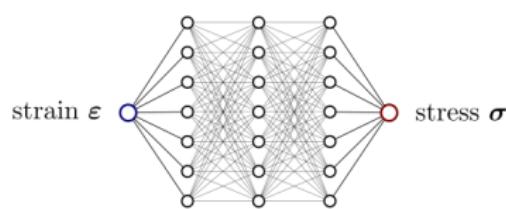
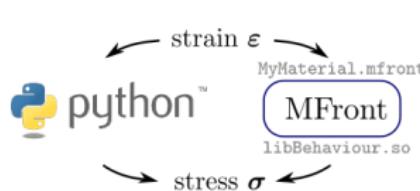
[https://github.com/bleyerj/dolfinx\\_materials](https://github.com/bleyerj/dolfinx_materials)

**Objective:** provide simple way of defining and handling complex material constitutive behaviors within dolfinx

**Concept:** see the constitutive relation as a *black-box function* mapping **gradients** (e.g. strain  $\epsilon = \nabla^s u$ ) to **fluxes** (e.g. stresses  $\sigma$ ) at the level of **quadrature points**

**Concrete implementation** of the constitutive relation

- a user-defined Python function
- provided by an external library (e.g. behaviors compiled with MFront)
- a neural network inference
- solution to a FE computation on a RVE, etc.



## A Python elasto-plastic behaviour

**Material:** provides info at the quadrature point level e.g. dimension of gradient inputs/stress outputs, stored internal state variables, required external state variables

```
class ElastoPlasticIsotropicHardening(Material):
    @property
    def internal_state_variables(self):
        return {"p": 1} # cumulated plastic strain

    def constitutive_update(self, eps, state):
        eps_old = state["Strain"]
        deps = eps - eps_old
        p_old = state["p"]

        C = self.elastic_model.compute_C()
        sig_el = state["Stress"] + C @ deps      # elastic predictor
        s_el = K() @ sig_el
        sig_Y_old = self.yield_stress(state["p"])
        sig_eq_el = np.sqrt(3 / 2.0) * np.linalg.norm(s_el)
        if sig_eq_el - sig_Y_old >= 0:
            dp = fsolve(lambda dp: sig_eq_el - 3*mu*dp - self.yield_stress(p_old + dp), 0.0)
        else:
            dp = 0
        state["Strain"] = eps_old + deps
        state["p"] += dp
        return sig_el - 3 * mu * s_el / sig_eq_el * dp
```

## Pseudo-code on the dolfinx side

**QuadratureMap:** storage of different quantities as Quadrature functions, evaluates UFL expression at quadrature points and material behavior for a set of cells

```

u = fem.Function(V)
qmap = QuadratureMap(u, deg_quad, material) # material = ["Strain"] --> ["Stress"]
qmap.register_gradient("Strain", eps(u))

sig = qmap.fluxes["Stress"]    # a function defined on "Quadrature" space

Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx
Jac = ...

for i in Newton_loop:          # custom Newton solver
    qmap.update()              # update current stress estimate
    b = assemble_vector(Res)
    A = assemble_matrix(Jac)
    solve(A, b, du.vector)    # compute displacement correction
    u.vector[:] += du.vector[:]

qmap.advance()                 # updates previous state with current one for next time step

```

Above code **independent from** the material, provided that `gradients = ["Strain"]` and `fluxes = ["Stress"]`

## About the Jacobian and non-linear solvers

Material should provide a "tangent" operator

```
def constitutive_update(self, eps, state):
    [...]
    return sig, Ct
```

can be the algorithmic consistent operator, the secant, the elastic operator, etc...

```
Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx
Jac = qmap.derivative(Res, u, du)
```

## About the Jacobian and non-linear solvers

Material should provide a "tangent" operator

```
def constitutive_update(self, eps, state):
    [...]
    return sig, Ct
```

can be the algorithmic consistent operator, the secant, the elastic operator, etc...

```
Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx
Jac = qmap.derivative(Res, u, du)
```

Here:  $\text{qmap.derivative}(\text{Res}, \text{u}, \text{du}) = \text{ufl.derivative}(\text{Res}, \text{u}, \text{du}) + \text{ufl.inner}(\text{Ct} * \text{eps}(\text{du}), \text{eps}(\text{v})) * \text{qmap.dx} + \dots$  where Ct is a Quadrature function storing the values of  $\frac{d\text{"Stress"}}{d\text{"Strain"}}$ .

**Available solvers:** NewtonSolver, PETSc.SNES

## FEniCSxMFront integration

MFrontMaterial class for loading a MFront library, calling the behaviour integration and giving access to fluxes, state variables and tangent operators

The **only** metadata not provided by MGIS is how the gradients (e.g. strain) are expressed as functions of the unknown fields  $\mathbf{u}$  (e.g. displacement)

The user is required to provide this link with UFL expressions (**registration**):

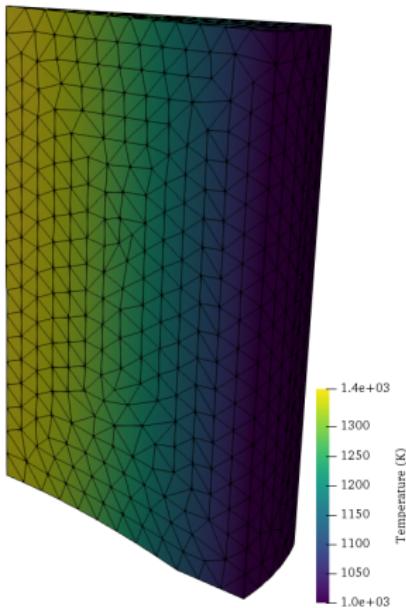
```
mat_prop = {"YoungModulus": E, "PoissonRatio": nu,
            "HardeningSlope": H, "YieldStrength": sig0}
material = MFrontMaterial("src/libBehaviour.so",
                          "IsotropicLinearHardeningPlasticity",
                          hypothesis="plane_strain",
                          material_properties=mat_prop)

qmap = QuadratureMap(domain, deg_quad, material)
qmap.register_gradient("Strain", strain(u))
sig = qmap.fluxes["Stress"]

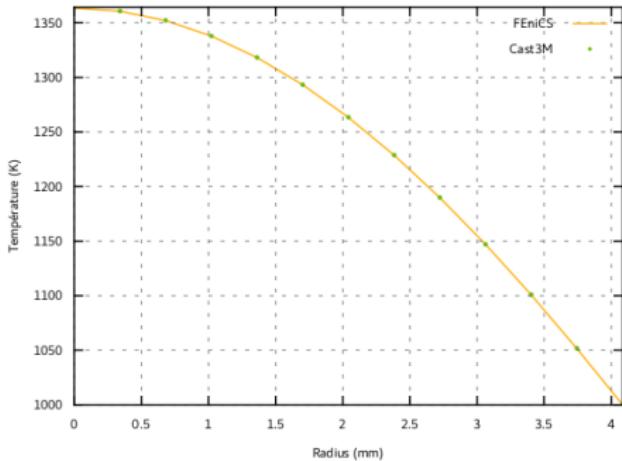
Res = ufl.dot(sig, strain(v)) * qmap.dx
Jac = qmap.derivative(Res, u, du)
```

## DEMO

## Examples - Stationary non-linear heat transfer



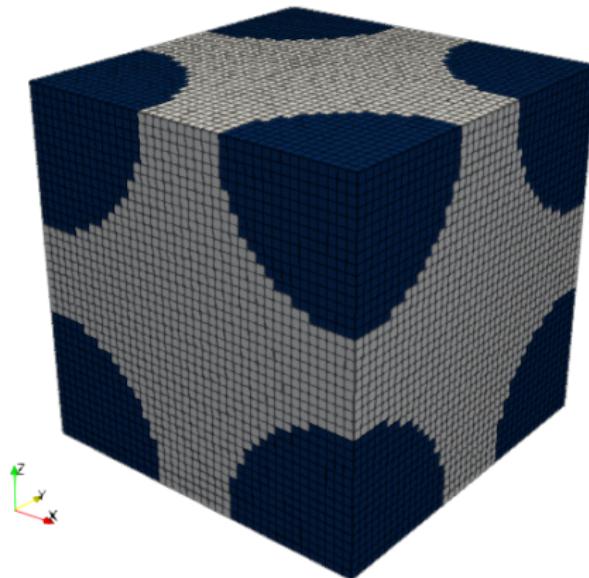
| quad_deg | dolfinx/MFront | dolfinx |
|----------|----------------|---------|
| 2        | 15.76 s        | 15.22 s |
| 5        | 16.53 s        | 15.56 s |



## Ogden hyperelasticity

$$\psi(\mathbf{F}) = \frac{1}{2}K(J-1)^2 + \sum_{i=1}^N \frac{\mu_i}{\alpha_i} \left( \bar{\lambda}_1^{\alpha_i} + \bar{\lambda}_2^{\alpha_i} + \bar{\lambda}_3^{\alpha_i} \right)$$

where  $\bar{\lambda}_j$  are eigenvalues of  $\bar{\mathbf{C}} = J^{-2/3} \mathbf{F}^T \mathbf{F}$



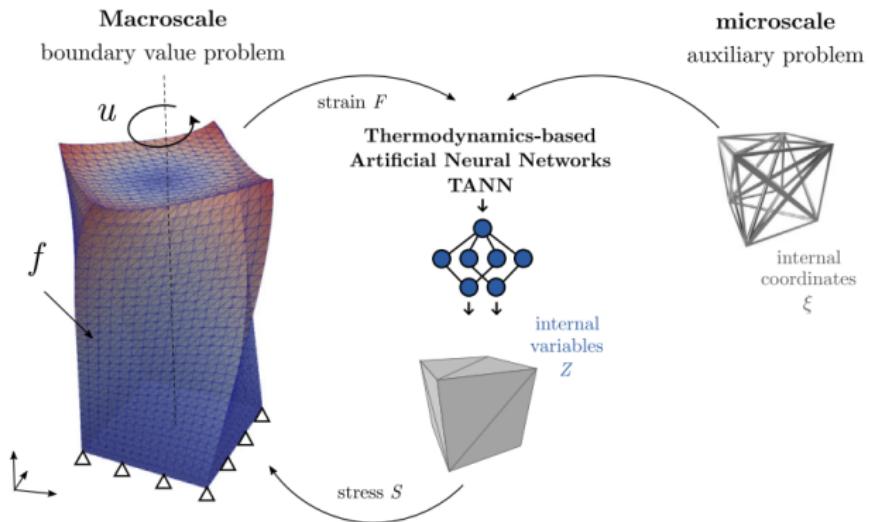
## Ogden hyperelasticity

16 CPUs: **Linear solves** (x77) = 283.6 s, **Constitutive update** (x98): 20.93 s

# Thermodynamics-based Artificial Neural Networks (TANN)

[Masi et al., 2019; Masi and Stefanou, 2022]

NN for the constitutive modeling of materials with **inelastic and complex microstructure**, complying with **thermodynamics requirements**



Multiscale FEM x TANN [Masi and Stefanou, 2022]

constitutive relation of RVE is **trained** on various load paths at the **microllevel**  
**constitutive relation** at the **macrolevel** is **inferred** from the trained model

## FEM x TANN in dolfinx\_materials

```
import tensorflow as tf
import numpy as np

class TannMaterial(Material):
    def __init__(self, ANN_filename, nb_isv):
        self.model = tf.saved_model.load(ANN_filename)
        self.nb_isv = nb_isv

    @property
    def internal_state_variables(self):
        return {"ivars": self.nb_isv, "free_energy": 1, "dissipation": 1}

    def constitutive_update(self, eps, state):
        state_vars = np.concatenate((state["Strain"], state["Stress"], state["ivars"]))
        deps = eps - state["Strain"]
        inputs = np.concatenate((state_vars, deps))
        stress, svars, Ctang = self.model(inputs, training=False)
```

tangent operator is computed via NN automatic differentiation

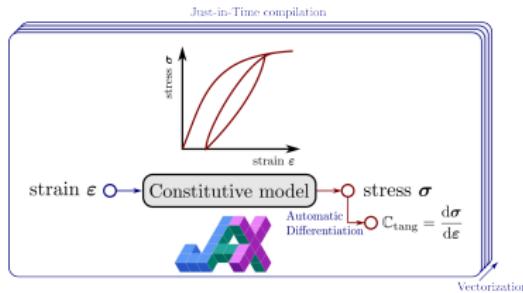
## FEM x TANN in dolfinx\_materials

Underlying microstructure = 3D truss

# Outline

- ① Automating PDEs with FEniCSx
- ② Code generation for material constitutive modeling
- ③ JAX and Automatic Differentiation
  - JAX for constitutive modeling
  - Implicit Automatic Differentiation
  - Material model calibration
- ④ PDE-based optimisation

# JAX for constitutive modeling



**JAX** = accelerated (GPU) array computation and program transformation, designed for HPC and large-scale **machine learning**

```
def constitutive_update(eps, state, dt):
    [...]
```

- **JIT and automatic vectorization**

```
batch_constitutive_update = jax.jit(jax.vmap(constitutive_update, in_axes=(0, 0, None))
```

- **Automatic Differentiation**

```
constitutive_update_tangent = jax.jacfwd(constitutive_update, argnums=0, has_aux=True)
```

# A simple example

## Linear viscoelasticity DEMO

```
class LinearViscoElasticity(JAXMaterial):
    [...]
    @property
    def internal_state_variables(self):
        return {"epsv": 6}
    @tangent_AD
    def constitutive_update(self, eps, state, dt):
        epsv_old = state["epsv"]
        eps_old = state["Strain"]
        deps = eps - eps_old

        epsv_new = (
            eps
            + jnp.exp(-dt / self.tau) * (epsv_old - eps_old)
            - jnp.exp(-dt / 2 / self.tau) * deps
        )
        sig = self.branch0.C @ eps + self.branch1.C @ (eps - epsv_new)
        state["epsv"] = epsv_new
        state["Strain"] = eps
        state["Stress"] = sig
        return sig, state
```

## What is Automatic Differentiation ?

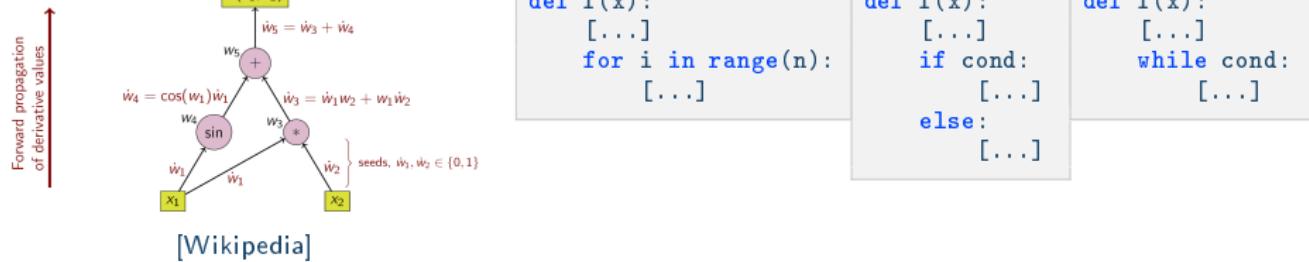
- Numerical differentiation:  $f'(x) \approx \frac{f(x + h) - f(x)}{h}$  with e.g.  $h = 10^{-6}$   
truncation/rounding errors,  $O(\dim)$  evaluations

## What is Automatic Differentiation ?

- Numerical differentiation:  $f'(x) \approx \frac{f(x + h) - f(x)}{h}$  with e.g.  $h = 10^{-6}$   
truncation/rounding errors,  $O(\dim)$  evaluations
- Symbolic differentiation:  $f$  represented as an expression graph, generates another expression graph of the derivative  
expression swell, duplicate operations, no-closed form expression

# What is Automatic Differentiation ?

- **Numerical differentiation:**  $f'(x) \approx \frac{f(x+h) - f(x)}{h}$  with e.g.  $h = 10^{-6}$   
**truncation/rounding errors,  $O(\dim)$  evaluations**
- **Symbolic differentiation:**  $f$  represented as an **expression graph**, generates another expression graph of the derivative  
**expression swell, duplicate operations, no-closed form expression**
- **Automatic differentiation:** operates **directly on the computer program**, no symbolic representation (numerical evaluation only), **exact forward and reverse mode (back-propagation in ML)**



# Differentiating through elastoplasticity

von Mises plasticity with nonlinear isotropic hardening  $R(p)$

## Return mapping algorithm

Elastic predictor  $\sigma_{\text{elas}} = \sigma_n + \mathbb{C} : \Delta\epsilon$

$$f_{\text{elas}} = \sigma_{\text{eq}}^{\text{elas}} - R(p_n)$$

- if  $f_{\text{elas}} < 0$ :  $\sigma = \sigma_{\text{elas}}$  and  $\Delta p = 0$

- else  $\sigma_{n+1} = \sigma_{\text{elas}} - 2\mu\Delta\epsilon^p$  with  $\Delta\epsilon^p = \Delta p \frac{3}{2\sigma_{\text{eq}}^{\text{elas}}} s_{\text{elas}}$

$$\text{Solve } r(\Delta p) = \sigma_{\text{eq}}^{\text{elas}} - 3\mu\Delta p - R(p_n + \Delta p) = 0 \quad (1)$$

e.g. using fixed-point algorithm, Newton method, bisection, etc.

Every step is differentiable with AD, except (1).

## Differentiating through elastoplasticity

von Mises plasticity with nonlinear isotropic hardening  $R(p)$

### Return mapping algorithm

Elastic predictor  $\sigma_{\text{elas}} = \sigma_n + \mathbb{C} : \Delta\epsilon$

$$f_{\text{elas}} = \sigma_{\text{eq}}^{\text{elas}} - R(p_n)$$

- if  $f_{\text{elas}} < 0$ :  $\sigma = \sigma_{\text{elas}}$  and  $\Delta p = 0$

- else  $\sigma_{n+1} = \sigma_{\text{elas}} - 2\mu\Delta\epsilon^p$  with  $\Delta\epsilon^p = \Delta p \frac{3}{2\sigma_{\text{eq}}^{\text{elas}}} s_{\text{elas}}$

$$\text{Solve } r(\Delta p) = \sigma_{\text{eq}}^{\text{elas}} - 3\mu\Delta p - R(p_n + \Delta p) = 0 \quad (1)$$

e.g. using fixed-point algorithm, Newton method, bisection, etc.

Every step is differentiable with AD, except (1).

### Algorithm unrolling

Any algorithm used to solve (1) can be written in JAX using loops, conditionals, etc.  
We can differentiate through the algorithm (*unrolling the algorithm iterations*).

## Implicit automatic differentiation [Blondel et al., 2022]

We can leverage instead the **implicit function theorem**

e.g. **root finding**: Find  $x_\theta$  s.t.  $F(x_\theta; \theta) = 0$

## Implicit automatic differentiation [Blondel et al., 2022]

We can leverage instead the **implicit function theorem**

e.g. **root finding**: Find  $x_\theta$  s.t.  $F(x_\theta; \theta) = 0$

To find  $\partial_\theta x_\theta$ , we differentiate the equation so that:

$$\begin{aligned}\partial_x F \partial_\theta x_\theta + \partial_\theta F &= 0 \\ \Rightarrow \quad \partial_\theta x_\theta &= -[\partial_x F]^{-1} \partial_\theta F\end{aligned}$$

need only to solve a **linear system** for the **jacobian matrix**  $[\partial_x F]$

the derivative computation becomes **independent from the algorithm** used to solve the nonlinear system, can use AD to form the jacobian  $[\partial_x F]$

## Implicit automatic differentiation [Blondel et al., 2022]

We can leverage instead the **implicit function theorem**

e.g. **root finding**: Find  $x_\theta$  s.t.  $F(x_\theta; \theta) = 0$

To find  $\partial_\theta x_\theta$ , we differentiate the equation so that:

$$\begin{aligned} \partial_x F \partial_\theta x_\theta + \partial_\theta F &= 0 \\ \Rightarrow \quad \partial_\theta x_\theta &= -[\partial_x F]^{-1} \partial_\theta F \end{aligned}$$

need only to solve a **linear system** for the **jacobian matrix**  $[\partial_x F]$

the derivative computation becomes **independent from the algorithm** used to solve the nonlinear system, can use AD to form the jacobian  $[\partial_x F]$

### Implementation of JAXNewton

```
class JAXNewton:
    """A tiny Newton solver implemented in JAX.
    Derivatives are computed via custom implicit differentiation."""

    def solve(self, x):
        solve = lambda f, x: newton_solve(x, f, jax.jacfwd(f), self.params)

        tangent_solve = lambda g, y: _solve_linear_system(x, jax.jacfwd(g)(y), y)

        return jax.lax.custom_root(self.r, x, solve, tangent_solve, has_aux=True)
```

# Small-strain elastoplasticity

```

@tangent_AD
def constitutive_update(self, eps, state, dt):
    deps = eps - state["Strain"]
    p_old = state["p"]

    mu = self.elastic_model.mu
    sig_el = state["Stress"] + self.elastic_model.C @ deps
    sig_eq_el = jnp.clip(self.equivalent_stress(sig_el), a_min=1e-8)
    n_el = dev(sig_el) / sig_eq_el
    yield_criterion = sig_eq_el - self.yield_stress(p_old)

    deps_p_elastic = lambda dp: jnp.zeros(6)
    deps_p_plastic = lambda dp: 3 / 2 * n_el * dp
    def deps_p(dp, yield_criterion):
        return jax.lax.cond(yield_criterion < 0.0, deps_p_elastic, deps_p_plastic, dp)

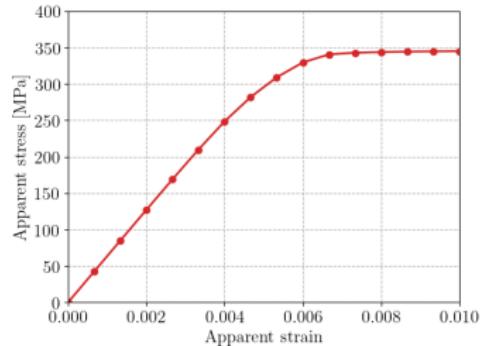
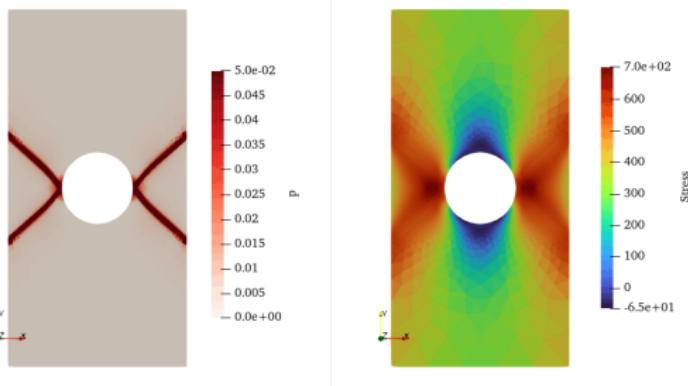
    def r(dp):
        r_elastic = lambda dp: dp
        r_plastic = lambda dp: sig_eq_el - 3 * mu * dp - self.yield_stress(p_old + dp)
        return jax.lax.cond(yield_criterion < 0.0, r_elastic, r_plastic, dp)

    solver = JAXNewton(r)
    dp, data = solver.solve(0.0)

    sig = sig_el - 2 * mu * deps_p(dp, yield_criterion)
    state["p"] += dp
    return sig, state

```

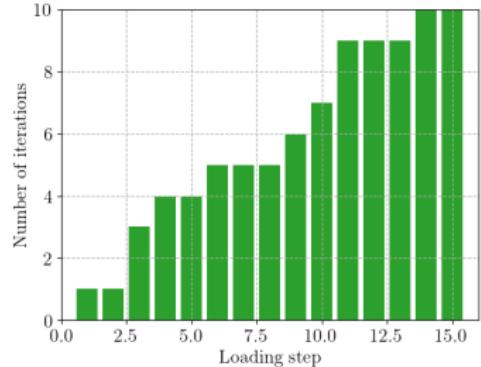
# Small-strain elastoplasticity



```
E, nu = 70e3, 0.3
elastic_model = LinearElasticIsotropic(E, nu)

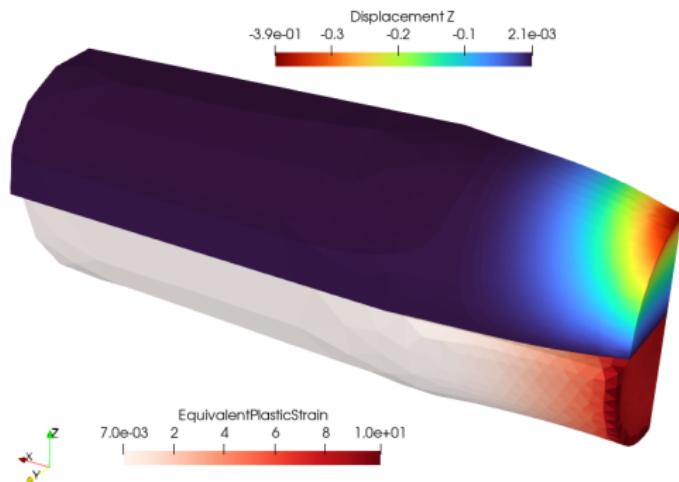
sig0 = 350.0
sigu = 500.0
b = 1e3
def yield_stress(p): # Voce-type exponential hardening
    return sig0 + (sigu - sig0) * (1 - jnp.exp(-b * p))

material = vonMisesIsotropicHardening(elastic_model,
    yield_stress)
```



# $F^e F^p$ finite-strain plasticity

DEMO



| Time spent       | Unrolled AD | Implicit AD |
|------------------|-------------|-------------|
| Constitutive law | 835 s       | 79 s        |
| Linear solver    | 460 s       | 282 s       |

## Material model calibration

Material behavior:  $\sigma = F(\varepsilon, S_n; \theta)$  with material parameters  $\theta$

e.g.  $\theta = (E, \nu, \sigma_0, \sigma_u, b)$  isotropic elasticity + von Mises Voce hardening plasticity

## Material model calibration

**Material behavior:**  $\sigma = F(\varepsilon, S_n; \theta)$  with material parameters  $\theta$

e.g.  $\theta = (E, \nu, \sigma_0, \sigma_u, b)$  isotropic elasticity + von Mises Voce hardening plasticity

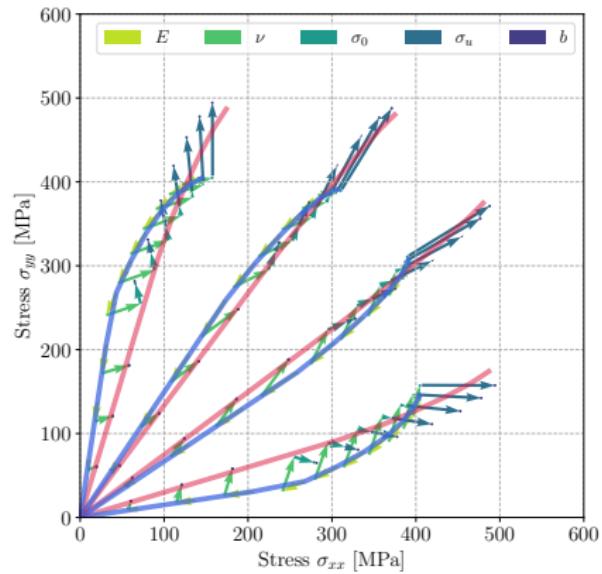
### Calibration:

$$\theta^* = \arg \min_{\theta} \sum_k \|\sigma^{(k)} - \sigma_{\text{data}}^{(k)}\|^2$$

**gradient-based** optimisation, needs  
**material parameters sensitivities**

$$\frac{\partial \sigma^{(k)}}{\partial \theta} = \frac{\partial F}{\partial \theta}(\varepsilon^{(k)}, S_n^{(k)}; \theta)$$

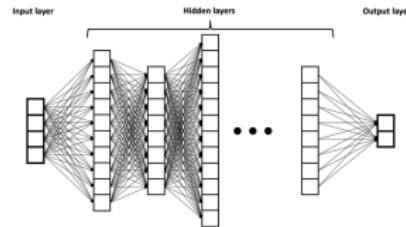
easy to obtain with **JAX**



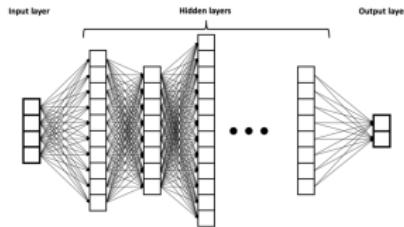
# Outline

- ① Automating PDEs with FEniCSx
- ② Code generation for material constitutive modeling
- ③ JAX and Automatic Differentiation
- ④ PDE-based optimisation
  - Adjoint PDEs
  - Conic programming for non-smooth optimization

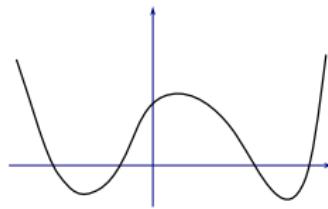
# Introduction



# Introduction

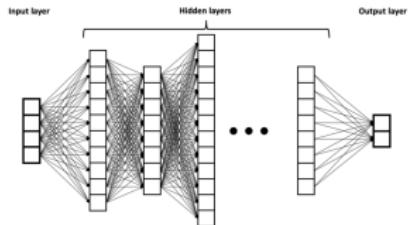


**optimization** is at the core of many fields of applications

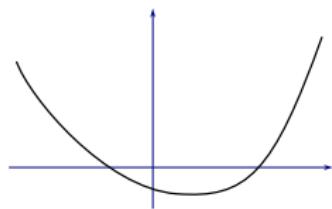


Wikimedia commons, Pixabay, Freepik

# Introduction

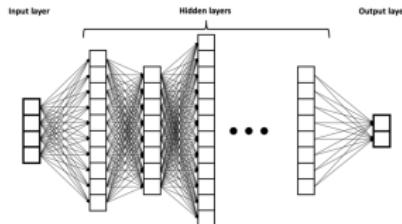


**convex optimization** is at the core of **many** fields of applications

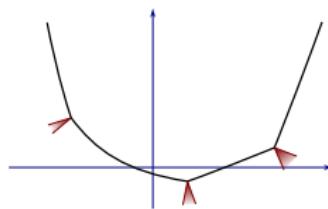


Wikimedia commons, Pixabay, Freepik

# Introduction



non-smooth convex optimization is at the core of many fields of applications



Wikimedia commons, Pixabay, Freepik

## But why ?

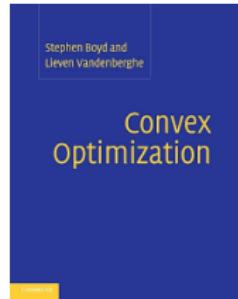
- **guaranteed optimality** : local = global minima
- **algorithms efficiency** : often polynomial time complexity  $\Rightarrow$  **scalability**
- **mathematical elegance** of convex analysis (functions/sets/cones, duality, transforms, etc.) [Rockafellar, Moreau, 1970]
- **modeling power** : composition rules that preserve convexity
- **relaxation** of non-convex problems sometimes work very well, **reformulation** (convexity must be looked for when possible)

## But why ?

- **guaranteed optimality** : local = global minima
- **algorithms efficiency** : often polynomial time complexity  $\Rightarrow$  **scalability**
- **mathematical elegance** of convex analysis (functions/sets/cones, duality, transforms, etc.) [Rockafellar, Moreau, 1970]
- **modeling power** : composition rules that preserve convexity
- **relaxation** of non-convex problems sometimes work very well, **reformulation** (convexity must be looked for when possible)
- **widespread tools** : open-source & commercial solvers (Mosek, Gurobi, KNitro) and modeling languages (**cvxpy**, AMPL), tutorials
- very good **books** and **lectures** [Boyd & Vandenberghe, Convex Optimization]

```
import cvxpy as cp

w = cp.Variable(n)
gamma = cp.Parameter(nonneg=True)
ret = mu.T @ w
risk = cp.quad_form(w, Sigma)
prob = cp.Problem(cp.Maximize(ret - gamma * risk),
                  [cp.sum(w) == 1, w >= 0])
prob.solve()
```



## Convex variational problems

variational equality:

$$\inf_{u \in V} J(u)$$

optimality conditions:  $D_u J(u, v) = 0 \quad \forall v \in V$

## Convex variational problems

variational inequalities arise in presence of contact, unilateral conditions, plasticity...

$$\begin{aligned} \inf_{u \in V} \quad & J(u) \\ \text{s.t.} \quad & u \in \mathcal{K} \end{aligned}$$

$J$  convex function,  $\mathcal{K}$  convex set

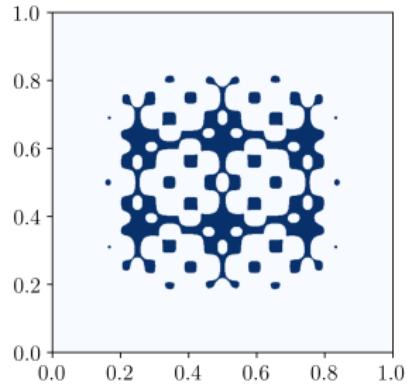
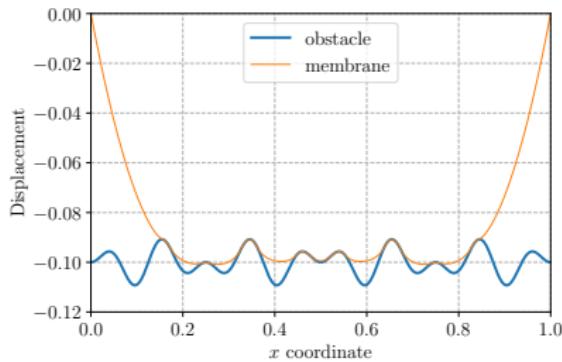
## Convex variational problems

variational inequalities arise in presence of contact, unilateral conditions, plasticity...

$$\begin{aligned} \inf_{u \in V} \quad & J(u) \\ \text{s.t.} \quad & u \in \mathcal{K} \end{aligned}$$

$J$  convex function,  $\mathcal{K}$  convex set  
e.g. **obstacle problem**:

$$\begin{aligned} \inf_{u \in V} \quad & \int_{\Omega} \frac{1}{2} \|\nabla u\|_2^2 \, d\Omega - \int_{\Omega} f u \, d\Omega \\ \text{s.t.} \quad & u \geq g \text{ on } \Omega \end{aligned}$$



## Adjoint-based optimization

Adjoints are key ingredients for sensitivity analysis, optimal control, etc.

$$\text{Find } u \in V \text{ s.t. } F(u; m) = 0$$

- $u$  is the PDE solution
- $m$  is a parameter

## Adjoint-based optimization

Adjoints are key ingredients for sensitivity analysis, optimal control, etc.

$$\text{Find } u \in V \text{ s.t. } F(u; m) = 0$$

- $u$  is the PDE solution
- $m$  is a parameter

**Data assimilation:** assume that we have a solution measurement  $u_{\text{meas}}$   
⇒ **Goal:** find  $m$  which best approximates  $u_{\text{meas}}$  e.g.

$$\begin{array}{ll}\min_m & \int_{\Omega} \|u - u_{\text{meas}}\|^2 d\Omega = J(m, u) \\ \text{s.t.} & F(u; m) = 0\end{array}$$

## Adjoint-based optimization

**Adjoints** are key ingredients for sensitivity analysis, optimal control, etc.

$$\text{Find } u \in V \text{ s.t. } F(u; m) = 0$$

- $u$  is the PDE solution
- $m$  is a parameter

**Data assimilation:** assume that we have a solution measurement  $u_{\text{meas}}$   
**⇒ Goal:** find  $m$  which best approximates  $u_{\text{meas}}$  e.g.

$$\begin{aligned} \min_m \quad & \int_{\Omega} \|u - u_{\text{meas}}\|^2 d\Omega = J(m, u) \\ \text{s.t.} \quad & F(u; m) = 0 \end{aligned}$$

**Reduced functional**  $R(m) = J(m; u(m)) \in \mathbb{R}$

⇒ optimization wrt  $m$  usually requires a **gradient descent**

How do we compute the **sensitivity**  $\frac{dR}{dm}$  ?

## Computing sensitivities

Tangent linear mode:  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

## Computing sensitivities

**Tangent linear mode:**  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

We use the implicit function theorem to compute  $du/dm$ :

$$\begin{aligned} F(u(m); m) = 0 \quad \Rightarrow \quad \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} &= 0 \\ \frac{du}{dm} &= - \left( \frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \tag{2}$$

## Computing sensitivities

**Tangent linear mode:**  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

We use the implicit function theorem to compute  $du/dm$ :

$$\begin{aligned} F(u(m); m) = 0 \quad \Rightarrow \quad \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} &= 0 \\ \frac{du}{dm} &= - \left( \frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \tag{2}$$

for  $m \in \mathbb{R}^k$ , computing  $\frac{du}{dm}$  requires solving  $k$  **linear systems**

## Computing sensitivities

**Tangent linear mode:**  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

We use the implicit function theorem to compute  $du/dm$ :

$$\begin{aligned} F(u(m); m) = 0 \quad \Rightarrow \quad \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} &= 0 \\ \frac{du}{dm} &= - \left( \frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \tag{2}$$

for  $m \in \mathbb{R}^k$ , computing  $\frac{du}{dm}$  requires solving  $k$  **linear systems**

**Adjoint mode:** we take the adjoint:

$$\frac{dR^*}{dm} = \frac{\partial J^*}{\partial m} - \frac{\partial F^*}{\partial m} \left( \frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u}$$

## Computing sensitivities

**Tangent linear mode:**  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

We use the implicit function theorem to compute  $du/dm$ :

$$\begin{aligned} F(u(m); m) = 0 \quad \Rightarrow \quad \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} &= 0 \\ \frac{du}{dm} &= - \left( \frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \tag{2}$$

for  $m \in \mathbb{R}^k$ , computing  $\frac{du}{dm}$  requires solving  $k$  **linear systems**

**Adjoint mode:** we take the adjoint:

$$\frac{dR^*}{dm} = \frac{\partial J^*}{\partial m} - \frac{\partial F^*}{\partial m} \left( \frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u}$$

Let  $p$  be the adjoint variable which solves:

$$p = \left( \frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u} \tag{3}$$

$$\frac{dR^*}{dm} = \frac{\partial J^*}{\partial m} - \frac{\partial F^*}{\partial m} p$$

## Computing sensitivities

**Tangent linear mode:**  $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

We use the implicit function theorem to compute  $du/dm$ :

$$\begin{aligned} F(u(m); m) = 0 \quad \Rightarrow \quad \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} &= 0 \\ \frac{du}{dm} &= - \left( \frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \tag{2}$$

for  $m \in \mathbb{R}^k$ , computing  $\frac{du}{dm}$  requires solving  $k$  **linear systems**

**Adjoint mode:** we take the adjoint:

$$\frac{dR^*}{dm} = \frac{\partial J^*}{\partial m} - \frac{\partial F^*}{\partial m} \left( \frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u}$$

Let  $p$  be the adjoint variable which solves:

$$p = \left( \frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u} \tag{3}$$

$$\frac{dR^*}{dm} = \frac{\partial J^*}{\partial m} - \frac{\partial F^*}{\partial m} p$$

requires solving only **1 linear system** forward/reverse mode in Automatic Differentiation

# Non-smooth optimization as conic programming

## Linear programming

$$\begin{array}{ll}\min\limits_x & \mathbf{c}^T \mathbf{x} \\ \text{s.t.} & \mathbf{A}\mathbf{x} = \mathbf{b} \\ & \mathbf{x} \geq \mathbf{0}\end{array}$$

## Non-smooth optimization as conic programming

### Conic programming

$$\begin{array}{ll}\min\limits_x & \boldsymbol{c}^T \boldsymbol{x} \\ \text{s.t.} & \boldsymbol{A}\boldsymbol{x} = \boldsymbol{b} \\ & \boldsymbol{x} \in \mathcal{K}\end{array}$$

## Non-smooth optimization as conic programming

### Conic programming

$$\begin{aligned} \min_x \quad & c^T x \\ \text{s.t.} \quad & Ax = b \\ & x \in \mathcal{K} \end{aligned}$$

where  $\mathcal{K}$  is a product of elementary cones e.g.:

- positive orthants  $\mathbb{R}_+^m$ ;
- Lorentz quadratic cones:  $\mathcal{Q}_m = \{z = (z_0, \bar{z}) \in \mathbb{R}^+ \times \mathbb{R}^{m-1} \text{ s.t. } \|\bar{z}\|_2 \leq z_0\}$
- semi-definite cones  $\mathcal{S}_m^+$ , the cone of semi-definite positive  $m \times m$  symmetric matrices;
- power cones, exponential cones, etc.

## Non-smooth optimization as conic programming

### Conic programming

$$\begin{array}{ll}\min\limits_x & \boldsymbol{c}^T \boldsymbol{x} \\ \text{s.t.} & \boldsymbol{A}\boldsymbol{x} = \boldsymbol{b} \\ & \boldsymbol{x} \in \mathcal{K}\end{array}$$

where  $\mathcal{K}$  is a product of elementary cones e.g.:

- positive orthants  $\mathbb{R}_+^m$ ;
- Lorentz quadratic cones:  $\mathcal{Q}_m = \{\mathbf{z} = (z_0, \bar{\mathbf{z}}) \in \mathbb{R}^+ \times \mathbb{R}^{m-1} \text{ s.t. } \|\bar{\mathbf{z}}\|_2 \leq z_0\}$
- semi-definite cones  $\mathcal{S}_m^+$ , the cone of semi-definite positive  $m \times m$  symmetric matrices;
- power cones, exponential cones, etc.

### Solvers

**interior-point algorithms**, very efficient and robust (20-30 iterations)

### The magic cone family

very large modelling power of **convex** functions and constraints

# Convex functions and conic representation

Usual convex functions:

- $f(x) = \mathbf{c}^T x$
- $f(x) = \frac{1}{2} x^T Q x$  with  $Q \succeq 0$
- $f(x) = \|x\|_p$  with  $p \geq 1$
- $f(x) = \delta_G(x) = \begin{cases} 0 & \text{if } x \in G \\ +\infty & \text{otherwise} \end{cases}$   
with  $G$  a convex set

# Convex functions and conic representation

## Usual convex functions:

- $f(x) = \mathbf{c}^\top \mathbf{x}$
- $f(x) = \frac{1}{2} \mathbf{x}^\top Q \mathbf{x}$  with  $Q \succeq 0$
- $f(x) = \|\mathbf{x}\|_p$  with  $p \geq 1$
- $f(x) = \delta_G(\mathbf{x}) = \begin{cases} 0 & \text{if } \mathbf{x} \in G \\ +\infty & \text{otherwise} \end{cases}$   
with  $G$  a convex set

## Less usual convex functions:

- $f(X) = \lambda_{\max}(X)$
- $f(x, t) = \|\mathbf{x}\|^2/t$  with  $t > 0$   
(QuadOverLin)
- $f(x) = \sum_{i=1}^k x_{[i]}$  with  $x_{[i]}$  sorted entries in decreasing order (top- $k$ )
- $f(x) = \log(\sum_i \exp(x_i))$  (soft-max)
- $f(X) = \log \det(X^{-1})$

# Convex functions and conic representation

## Usual convex functions:

- $f(\mathbf{x}) = \mathbf{c}^\top \mathbf{x}$
- $f(\mathbf{x}) = \frac{1}{2} \mathbf{x}^\top \mathbf{Q} \mathbf{x}$  with  $\mathbf{Q} \succeq 0$
- $f(\mathbf{x}) = \|\mathbf{x}\|_p$  with  $p \geq 1$
- $f(\mathbf{x}) = \delta_G(\mathbf{x}) = \begin{cases} 0 & \text{if } \mathbf{x} \in G \\ +\infty & \text{otherwise} \end{cases}$   
with  $G$  a convex set

## Less usual convex functions:

- $f(\mathbf{X}) = \lambda_{\max}(\mathbf{X})$
- $f(\mathbf{x}, t) = \|\mathbf{x}\|^2/t$  with  $t > 0$   
(QuadOverLin)
- $f(\mathbf{x}) = \sum_{i=1}^k x_{[i]}$  with  $x_{[i]}$  sorted entries in decreasing order (top- $k$ )
- $f(\mathbf{x}) = \log(\sum_i \exp(x_i))$  (soft-max)
- $f(\mathbf{X}) = \log \det(\mathbf{X}^{-1})$

## Convexity-preserving operations:

- sum
- supremum
- partial minimization
- Legendre-Fenchel transform
- inf-convolution
- perspective
- ...

## Convex functions and conic representation

### Usual convex functions:

- $f(x) = \mathbf{c}^T x$
- $f(x) = \frac{1}{2} x^T Q x$  with  $Q \succeq 0$
- $f(x) = \|x\|_p$  with  $p \geq 1$
- $f(x) = \delta_G(x) = \begin{cases} 0 & \text{if } x \in G \\ +\infty & \text{otherwise} \end{cases}$   
with  $G$  a convex set

### Less usual convex functions:

- $f(X) = \lambda_{\max}(X)$
- $f(x, t) = \|x\|^2/t$  with  $t > 0$   
(QuadOverLin)
- $f(x) = \sum_{i=1}^k x_{[i]}$  with  $x_{[i]}$  sorted entries in decreasing order (top- $k$ )
- $f(x) = \log(\sum_i \exp(x_i))$  (soft-max)
- $f(X) = \log \det(X^{-1})$

### Convexity-preserving operations:

- sum
- supremum
- partial minimization
- Legendre-Fenchel transform
- inf-convolution
- perspective
- ...

### Conic representation [Nesterov & Nemirovski]

$$\begin{aligned} f(x) = \min_y \quad & \mathbf{c}^T x + \mathbf{d}^T y \\ \text{s.t.} \quad & \mathbf{b}_l \leq \mathbf{A}x + \mathbf{B}y \leq \mathbf{b}_u \\ & y \in \mathcal{K}_1 \times \dots \times \mathcal{K}_p \end{aligned}$$

# Convex functions and conic representation

## Usual convex functions:

- $f(\mathbf{x}) = \mathbf{c}^T \mathbf{x}$
- $f(\mathbf{x}) = \frac{1}{2} \mathbf{x}^T \mathbf{Q} \mathbf{x}$  with  $\mathbf{Q} \succeq 0$
- $f(\mathbf{x}) = \|\mathbf{x}\|_p$  with  $p \geq 1$
- $f(\mathbf{x}) = \delta_G(\mathbf{x}) = \begin{cases} 0 & \text{if } \mathbf{x} \in G \\ +\infty & \text{otherwise} \end{cases}$   
with  $G$  a convex set

## Less usual convex functions:

- $f(\mathbf{X}) = \lambda_{\max}(\mathbf{X})$
- $f(\mathbf{x}, t) = \|\mathbf{x}\|^2/t$  with  $t > 0$   
(QuadOverLin)
- $f(\mathbf{x}) = \sum_{i=1}^k x_{[i]}$  with  $x_{[i]}$  sorted entries in decreasing order (top- $k$ )
- $f(\mathbf{x}) = \log(\sum_i \exp(x_i))$  (soft-max)
- $f(\mathbf{X}) = \log \det(\mathbf{X}^{-1})$

## Convexity-preserving operations:

- sum
- supremum
- partial minimization
- Legendre-Fenchel transform
- inf-convolution
- perspective
- ...

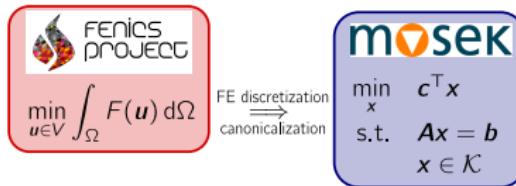
## Conic representation [Nesterov & Nemirovski]

$$\begin{aligned} f(\mathbf{x}) = \min_{\mathbf{y}} \quad & \mathbf{c}^T \mathbf{x} + \mathbf{d}^T \mathbf{y} \\ \text{s.t.} \quad & \mathbf{b}_l \leq \mathbf{A} \mathbf{x} + \mathbf{B} \mathbf{y} \leq \mathbf{b}_u \\ & \mathbf{y} \in \mathcal{K}_1 \times \dots \times \mathcal{K}_p \end{aligned}$$

all mentioned operations preserve conic structures and can be explicitly computed

## The dolfinx\_optim package

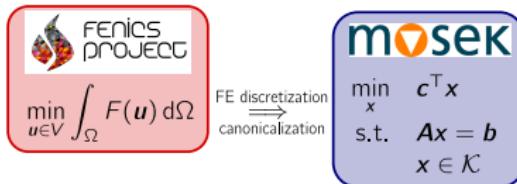
[https://bleyerj.github.io/dolfinx\\_optim/](https://bleyerj.github.io/dolfinx_optim/)



- **Domain-Specific Language** based on UFL for convex functions and their composition
- Mosek interior-point solver
- pre-defined **convex primitives**
  - ▶ `AbsValue`, `LinearTerm`, `QuadraticTerm`, `QuadOverLin`, etc.
  - ▶ `vectors`: `L1Norm`, `L2Norm`, `LinfNorm`, `LpNorm`, etc.
  - ▶ `matrices`: `SpectralNorm`, `NuclearNorm`, `FrobeniusNorm`, `LambdaMax`, etc.
- **composability** through convex-preserving transformations

## The dolfinx\_optim package

[https://bleyerj.github.io/dolfinx\\_optim/](https://bleyerj.github.io/dolfinx_optim/)



- **Domain-Specific Language** based on UFL for convex functions and their composition
- Mosek interior-point solver
- pre-defined **convex primitives**
  - ▶ `AbsValue`, `LinearTerm`, `QuadraticTerm`, `QuadOverLin`, etc.
  - ▶ `vectors`: `L1Norm`, `L2Norm`, `LinfNorm`, `LpNorm`, etc.
  - ▶ `matrices`: `SpectralNorm`, `NuclearNorm`, `FrobeniusNorm`, `LambdaMax`, etc.
- **composability** through convex-preserving transformations

### Obstacle problem

```
prob = MosekProblem(domain, name="Obstacle problem")
u = prob.add_var(V, bc=bc, lx=g)

prob.add_obj_func(-ufl.dot(f, u) * ufl.dx)

J = QuadraticTerm(ufl.grad(u), degree)
prob.add_convex_term(J)

prob.optimize()
```

$$\begin{array}{ll} \inf_{u \in V} & \int_{\Omega} \frac{1}{2} \|\nabla u\|_2^2 \, d\Omega - \int_{\Omega} fu \, d\Omega \\ \text{s.t.} & u \geq g \text{ on } \Omega \end{array}$$

# Viscoplastic fluids around us

cosmetics



food

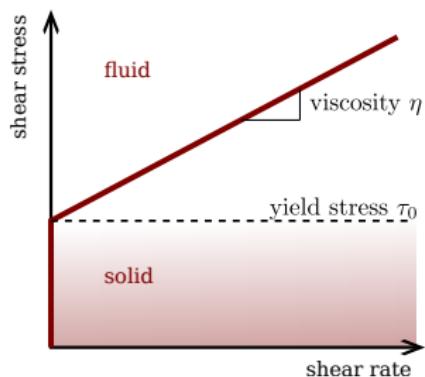


construction, geophysics



## Formulation

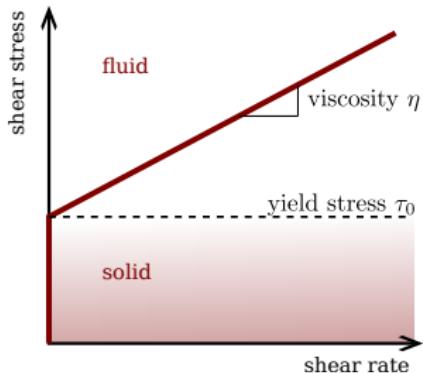
Viscoplastic fluids = a specific class of **non-Newtonian fluids** with a solid-like behaviour



- flow like a simple fluid above a **critical stress**
- remains at rest, like a solid, below

## Formulation

**Viscoplastic fluids** = a specific class of **non-Newtonian fluids** with a solid-like behaviour



- flow like a simple fluid above a **critical stress**
- remains at rest, like a solid, below

Primal variational principle: **smooth** + **non-smooth** term

$$\begin{aligned} \min_{\boldsymbol{u}, \boldsymbol{d}} \quad & \int_{\Omega} \left( \frac{\eta}{2} \|\boldsymbol{d}\|^2 + \sqrt{2} \tau_0 \|\boldsymbol{d}\| \right) d\Omega - \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{u} d\Omega \\ \text{s.t.} \quad & \boldsymbol{d} = \frac{1}{2} (\nabla \boldsymbol{u} + \nabla^T \boldsymbol{u}) \\ & \operatorname{div} \boldsymbol{u} = 0 \end{aligned}$$

## Viscoplastic fluid implementation

```
prob = MosekProblem(domain, "Viscoplastic fluid")

u = prob.add_var(V, bc=bc)

# mass conservation condition
Vp = fem.functionspace(domain, ("P", 1))
p = ufl.TestFunction(Vp)
prob.add_eq_constraint(p * ufl.div(u) * ufl.dx)

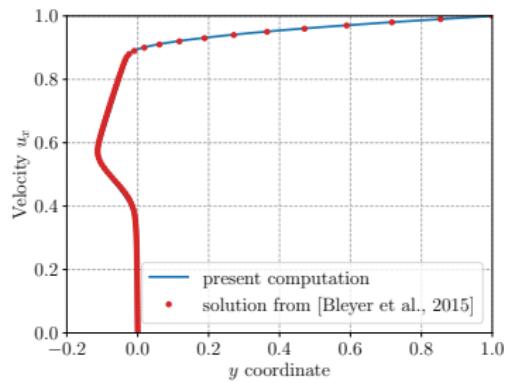
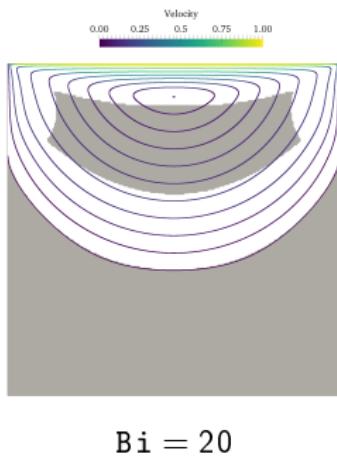
def strain(v):
    D = ufl.sym(ufl.grad(v))
    return ufl.as_vector([D[0, 0], D[1, 1], ufl.sqrt(2) * D[0, 1]])

visc = QuadraticTerm(strain(u), 2)
plast = L2Norm(strain(u), 2)

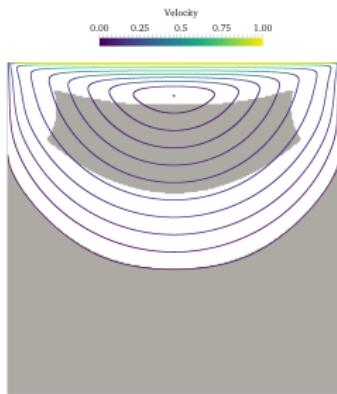
# add viscous term mu*||strain||_2^2
prob.add_convex_term(2 * mu * visc)
# add plastic term sqrt(2)*tau0*||strain||_2
prob.add_convex_term(np.sqrt(2) * tau0 * plast)

prob.optimize()
```

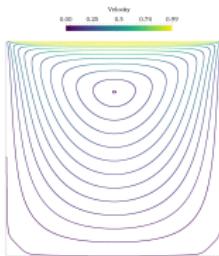
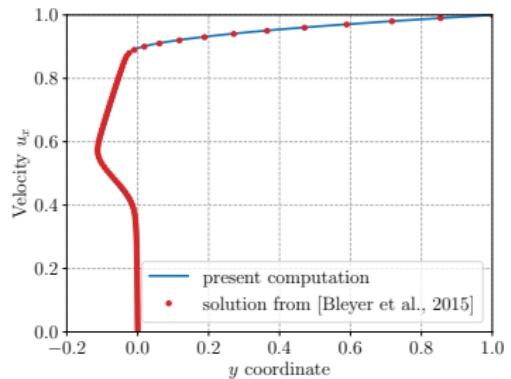
## Viscoplastic fluid implementation



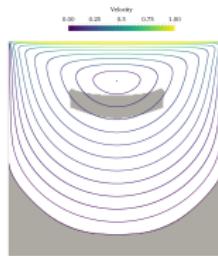
# Viscoplastic fluid implementation



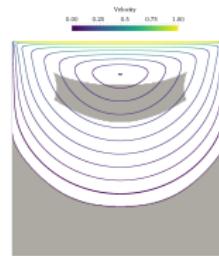
$Bi = 20$



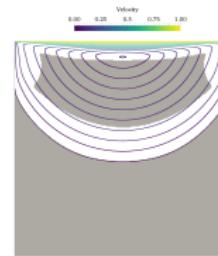
$Bi = 0$



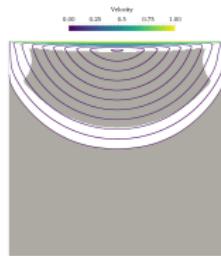
$Bi = 2$



$Bi = 5$



$Bi = 50$



$Bi = 200$

## Variational cartoon/texture decomposition

Image  $y = u$  (cartoon) +  $v$  (texture)

Y. Meyer's model (TV + G-norm) [Meyer, 2001]:

$$\begin{array}{ll} \inf_{u,v} & \int_{\Omega} \|\nabla u\|_2 d\Omega + \alpha \|v\|_G \\ \text{s.t.} & y = u + v \end{array}$$

where  $\|v\|_G = \inf_{g \in L^\infty(\Omega; \mathbb{R}^2)} \{\|\sqrt{g_1^2 + g_2^2}\|_\infty \text{ s.t. } v = \operatorname{div} g\}$

reformulated as [Weiss et al., 2009]:

$$\begin{array}{ll} \inf_{u,g} & \int_{\Omega} \|\nabla u\|_2 d\Omega \\ \text{s.t.} & y = u + \operatorname{div}(g) \\ & \|\sqrt{g_1^2 + g_2^2}\|_\infty \leq \alpha \end{array}$$

$L_2$  ad  $L_{\infty,2}$ -norms are **conic-representable**  $\Rightarrow$  SOCP problem

## Variational cartoon/texture decomposition

Image  $y$  : represented by a DGO field on a  $512 \times 512$  finite-element mesh  
 $u, g \in CR \times RT$

```
prob = MosekProblem(domain, "Cartoon/texture decomposition")
Vu = fem.functionspace(domain, ("CR", 1))
Vg = fem.functionspace(domain, ("RT", 1))

u, g = prob.add_var([Vu, Vg], name=["Cartoon", "Texture"])

lamb_ = ufl.TestFunction(Vu)
constraint = ufl.dot(lamb_, u + ufl.div(g)) * ufl.dx
rhs = ufl.dot(lamb_, y) * ufl.dx
prob.add_eq_constraint(constraint, b=rhs)

tv_norm = L2Norm(ufl.grad(u), 0)
prob.add_convex_term(tv_norm)

g_norm = L2Ball(g / alpha, 2)
prob.add_convex_term(g_norm)

prob.optimize()
```

## Variational cartoon/texture decomposition

Image  $y$  : represented by a DGO field on a  $512 \times 512$  finite-element mesh  
 $u, g \in CR \times RT$

Original image



Cartoon layer



Texture layer



*Barbara* image

## Limit analysis

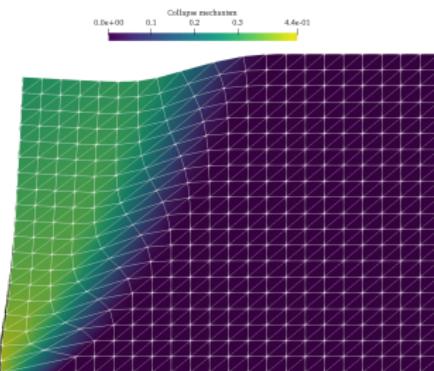
**Goal:** find the maximum collapse load  $F^+ = \lambda^+ F$  that a structure can sustain under a convex plasticity domain  $G$

**Plastic dissipation minimization principle:**

$$\begin{aligned} \lambda^+ &= \min_{\boldsymbol{u} \in \mathcal{U}_{ad}} \quad \int_{\Omega} \pi_G(\boldsymbol{\varepsilon}) d\Omega \\ \text{s.t.} \quad & \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{u} d\Omega + \int_{\partial\Omega_N} \boldsymbol{T} \cdot \boldsymbol{u} dS = 1 \end{aligned} \quad \pi_G(\boldsymbol{\varepsilon}) = \sup_{\boldsymbol{\sigma} \in G} \boldsymbol{\sigma} : \boldsymbol{\varepsilon}$$

e.g. Mohr-Coulomb 3D criterion:  $\pi_G(\boldsymbol{\varepsilon}) = \begin{cases} c \cotan \phi \operatorname{tr} \boldsymbol{\varepsilon} & \text{if } \operatorname{tr}(\boldsymbol{\varepsilon}) \geq \sin \phi \sum_I |\varepsilon_I| \\ +\infty & \text{otherwise} \end{cases}$

```
class MohrCoulomb(ConvexTerm):
    """SDP implementation of Mohr-Coulomb criterion."""
    def conic_repr(self, X):
        Y1 = self.add_var((3,3), cone=SDP(3))
        Y2 = self.add_var((3,3), cone=SDP(3))
        a = (1 - ufl.sin(phi)) / (1 + ufl.sin(phi))
        self.add_eq_constraint(X - to_vect(Y1) + to_vect(Y2))
        self.add_eq_constraint(ufl.tr(Y2) - a * ufl.tr(Y1))
        self.add_linear_term(2 * c * ufl.cos(phi) / (1 + ufl.sin(phi))
        * ufl.tr(Y1))
```





# Automated tools for scientific documentation

**Numerical Tours of Computational Mechanics with FEniCSx**

Jeremy Bleyer

Find  $u \in V$  such that:

$$\int_{\Omega} \sigma(u) : \nabla v \, d\Omega = \int_{\Omega} f \cdot v \, d\Omega \quad \forall v \in V$$

```
a = inner(sigma(u), sym(grad(v))) * dx
L = inner(f, v) * dx
```

**Welcome**

**What is it about ?**

These numerical tours will introduce you to a wide variety of topics in computational continuum and structural mechanics using the finite element software [FEniCSx](#), <http://fenicsproject.org>.

This book is organized in the following different parts:

- Versioning: [git](#)
  - Docstrings and comments
  - Automatic doc generation: [Sphinx](#)
  - Demos: [Jupyter Notebooks](#), [Jupytext](#)
  - Publishing: [JupyterBook](#), [Readthedocs](#), [Github Pages](#)
- comply very well with **open science** concepts