

Computing multiple solutions of topology optimization problems

USNCCM17



John Papadopoulos¹



Patrick Farrell²



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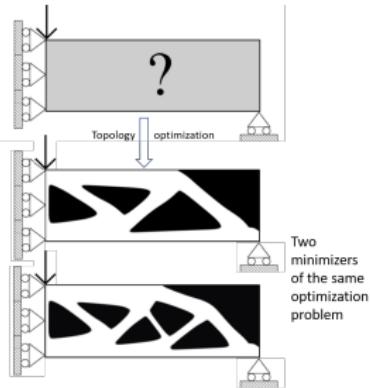
Endre Süli²

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Topology optimization

Objective

Find the optimal distribution of a continuum that minimizes a problem-specific cost functional with no prior knowledge of the optimal shape or topology.



Age, Andreassen, Lazarov, Sigmund, *Nature* (2017)

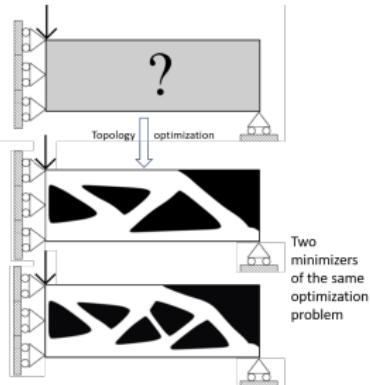
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- involve PDEs \implies require a discretization;
- be nonconvex \implies may support multiple local minima.

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- involve PDEs \implies require a discretization;
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Observations

- Potentially many (local) minimizers.
- Millions of degrees of freedom.

Consequences

- Require quickly converging algorithms.
- Compute multiple minimizers in a systematic manner.
- Require preconditioners for the solves e.g. effective multigrid cycles.

Our proposal

The deflated barrier method.

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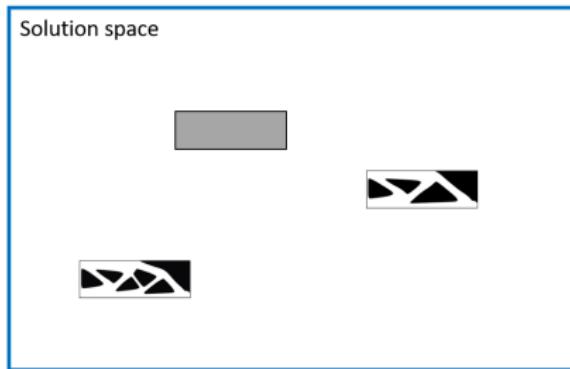
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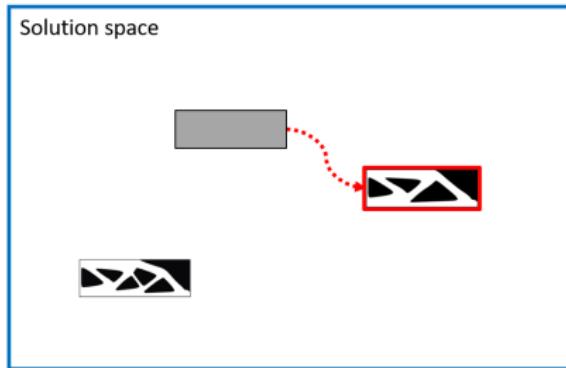
Barrier-like terms + primal-dual active set strategy + deflation



The deflated barrier method

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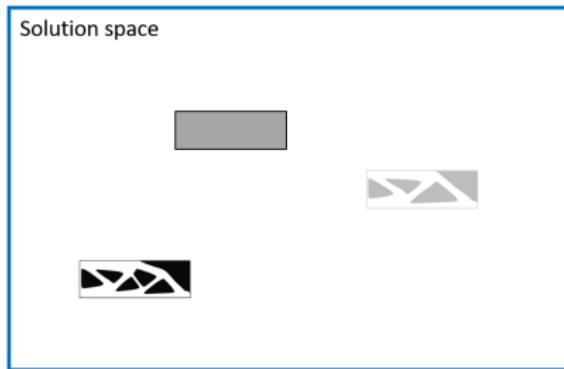


Step I: optimize from initial guess

The deflated barrier method

Deflated barrier method

Barrier-like terms + primal-dual active set strategy + deflation

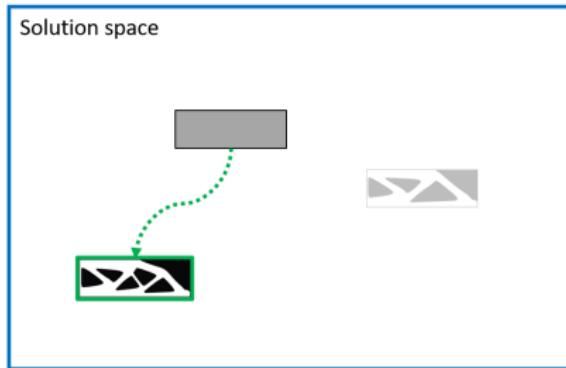


Step II: deflate solution found

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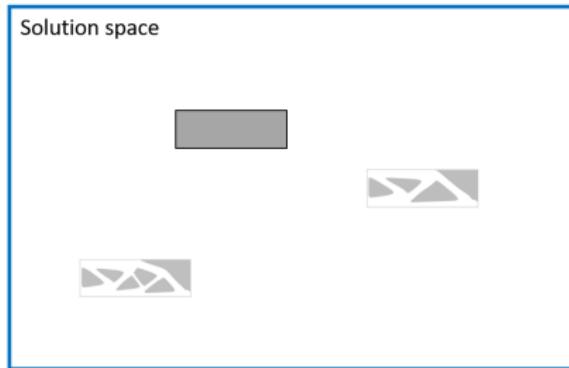


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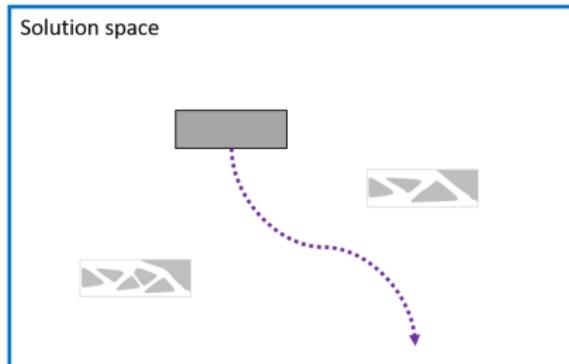
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Step III: termination on nonconvergence

A nonlinear transformation of first-order optimality conditions

$$\mathcal{F}(z) = 0 \rightarrow \mathcal{G}(z) := \mathcal{M}(z; r)\mathcal{F}(z) = 0.$$

A deflation operator

We say that $\mathcal{M}(z; r)$ is a deflation operator if for any sequence $z \rightarrow r$

$$\liminf_{z \rightarrow r} \|\mathcal{G}(z)\| = \liminf_{z \rightarrow r} \|\mathcal{M}(z; r)\mathcal{F}(z)\| > 0.$$

Theorem

This is a deflation operator for $p \geq 1$:

$$\mathcal{M}(z; r) = \left(\frac{1}{\|z - r\|^p} + 1 \right).$$

Construction of deflated problems

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Step 1

Compute the normal *undeflated* Newton update δz .

Step 2

Let $m = m(z_k) = \mathcal{M}(z_k, r)$. Then the **deflated** Newton update is

$$\delta z_D = \tau(z_k, \delta z) \delta z$$

where

$$\tau(z_k, \delta z) := \left(1 + \frac{m^{-1}(m')(\delta z)}{1 - m^{-1}(m')(\delta z)} \right).$$

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Deflation is very easy!

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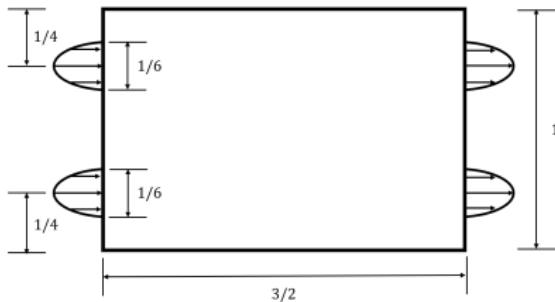
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The Borrvall–Pettersson problem

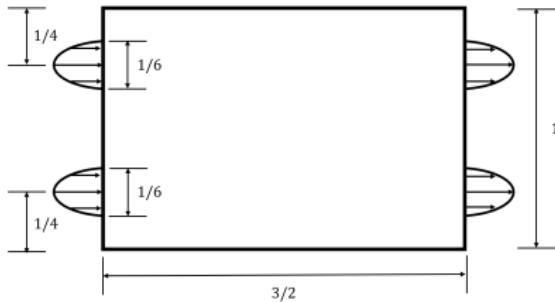


Double-pipe problem

A fluid topology optimization problem

- Stokes flow.
- Wish to minimize the power dissipation of the flow;
- Catch! The channels can occupy up to $1/3$ area.
- Requires solving a nonconvex optimization problem with PDE, box, and volume constraints.

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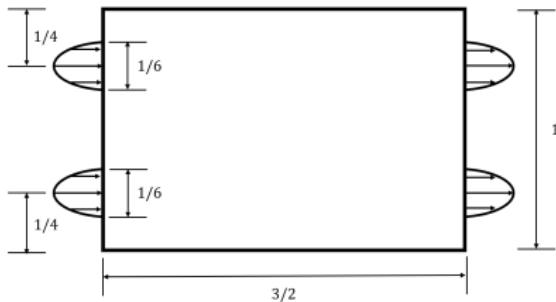


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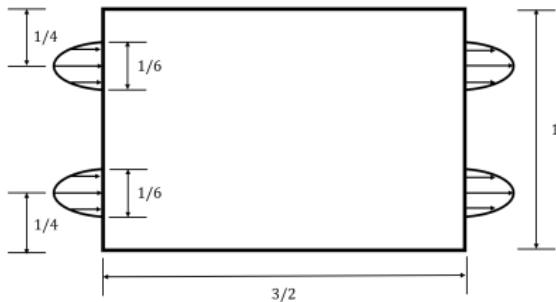


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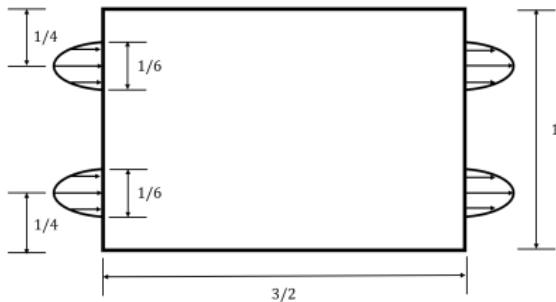


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Double-pipe solutions



(a) Straight channels

Double-pipe solutions



(a) Straight channels



(b) Double-ended wrench

Double-pipe solutions



(a) Straight channels



(b) Double-ended wrench



(c) Neumann (i)

Double-pipe solutions



(a) Straight channels



(b) Double-ended wrench



(c) Neumann (i)



(d) Neumann (ii)

Problem

Find velocity u and material distribution ρ that minimize

$$J(u, \rho) = \frac{1}{2} \int_{\Omega} \alpha(\rho) |u|^2 + |\nabla u|^2 - 2f \cdot u \, dx,$$

subject to $\operatorname{div}(u) = 0$, $0 \leq \rho \leq 1$, and $\int_{\Omega} \rho \, dx \leq \gamma |\Omega|$.

Deflated barrier method

For $\mu = \mu_0$ ($\mu \rightarrow 0$), solve $\nabla L_\mu(u, \rho, p, \lambda) = 0$ with a primal-dual active set strategy where

$$\begin{aligned} L_\mu(u, \rho, p, \lambda) = J(u, \rho) - \int_{\Omega} p \operatorname{div}(u) + \lambda(\gamma - \rho) \, dx \\ - \mu \int_{\Omega} \log((\rho + \epsilon)(1 + \epsilon - \rho)) \, dx. \end{aligned}$$

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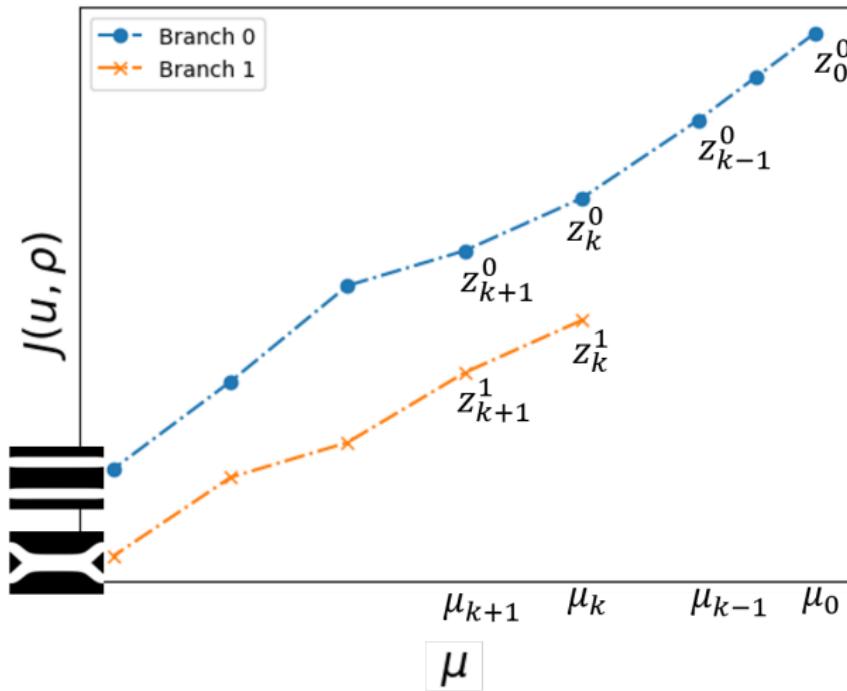
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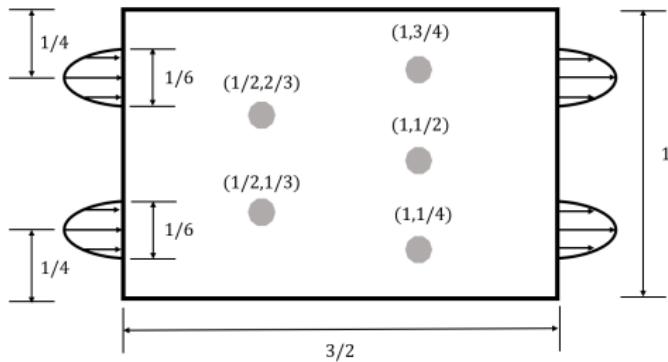
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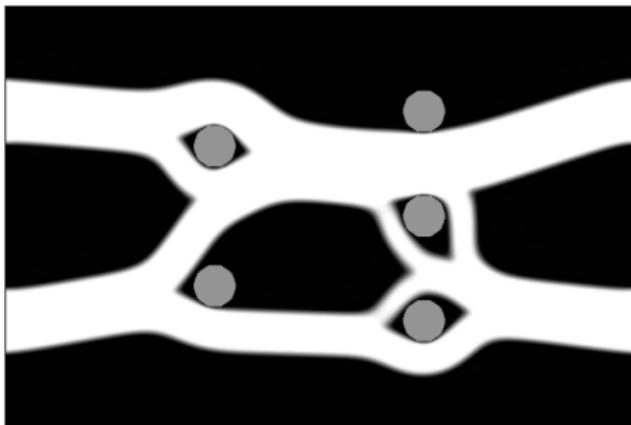


Five-holes double-pipe setup.

Fluid topology optimization

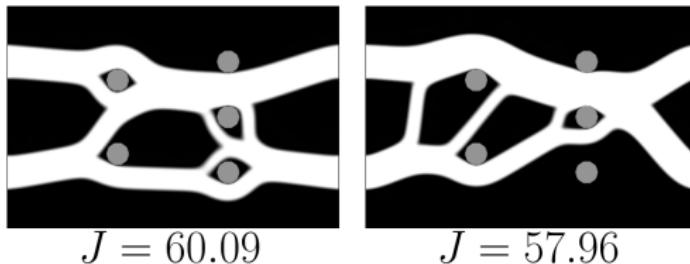
- Navier–Stokes flow.
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A fluid topology optimization problem

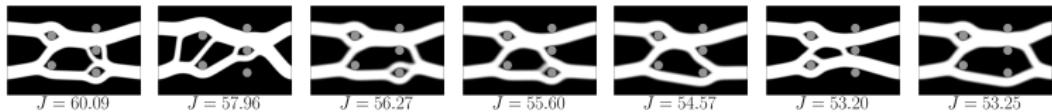


$$J = 60.09$$

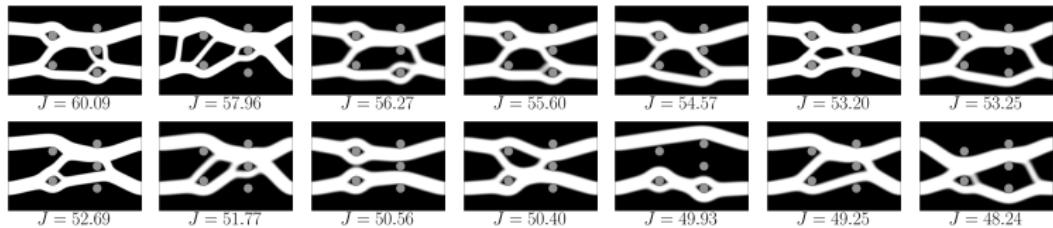
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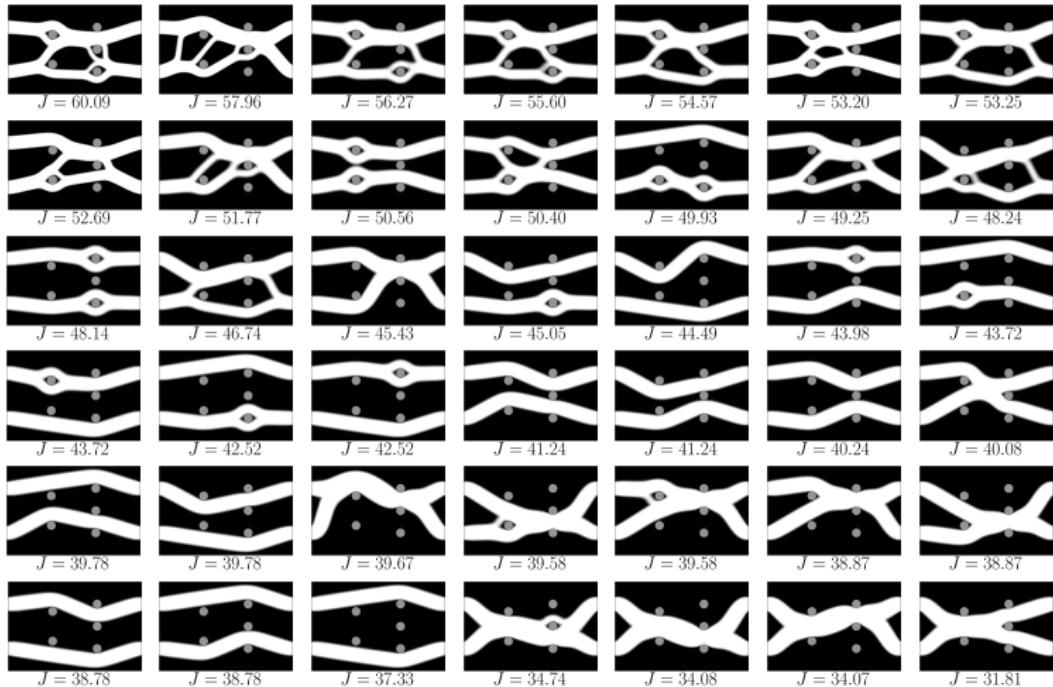
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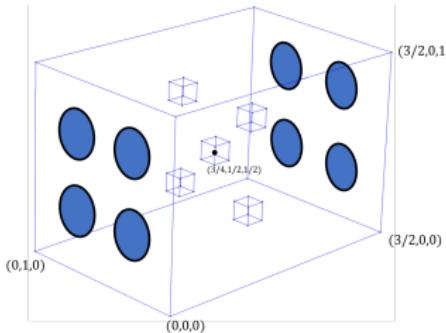


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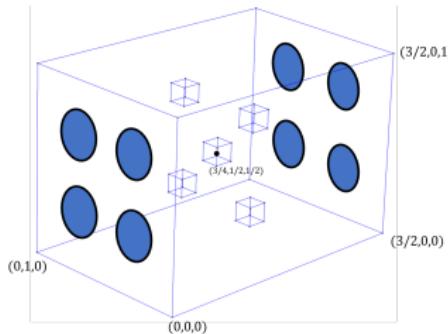
Examples

- 3D discretization on a $40 \times 40 \times 40$ block $\sim 3,000,000$ dofs.
- (Stokes) Nevertheless still numerically tractable via preconditioning techniques implemented with Firedrake 🦸
 - Nested block preconditioning via Schur complements;
 - Augmented Lagrangian control of the pressure Schur complement;
 - Vertex-star patch type relaxation for multigrid schemes.



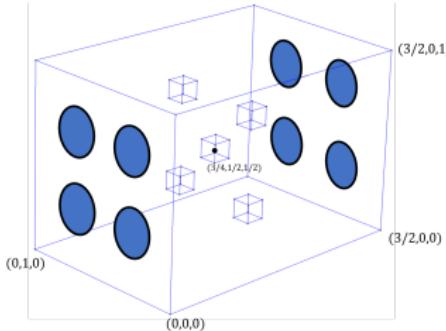
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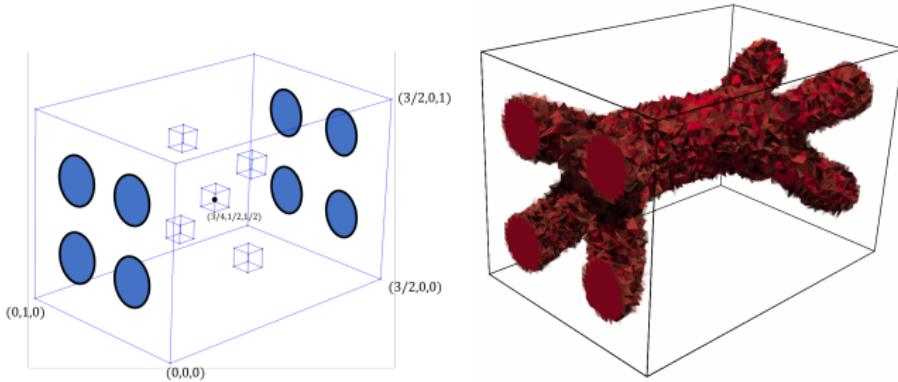
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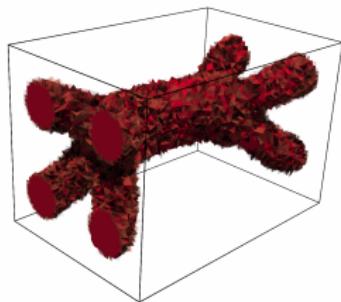
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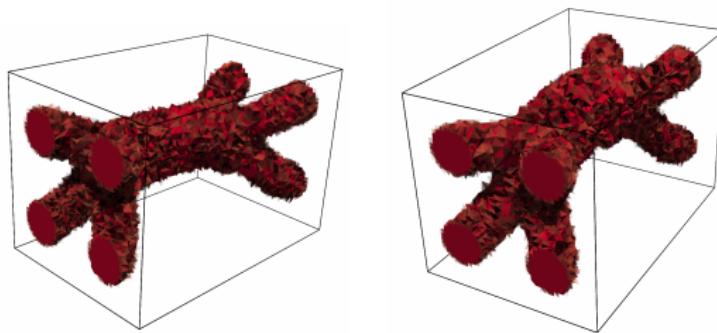
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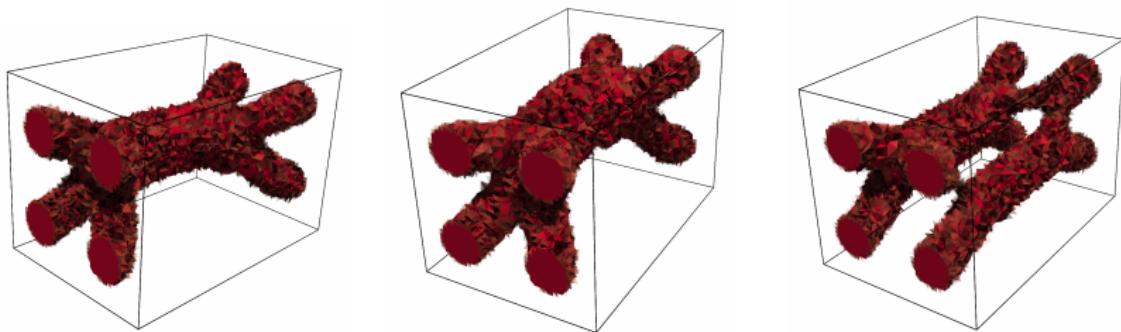
3D five-holes quadruple-pipe



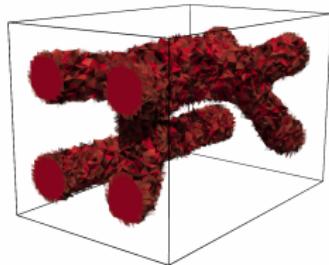
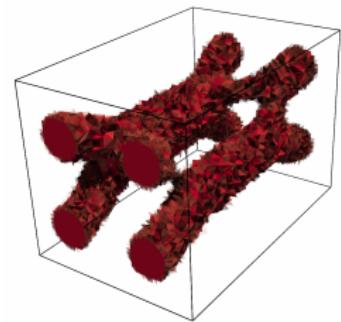
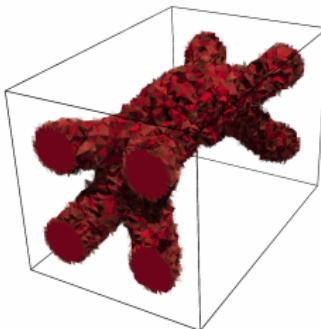
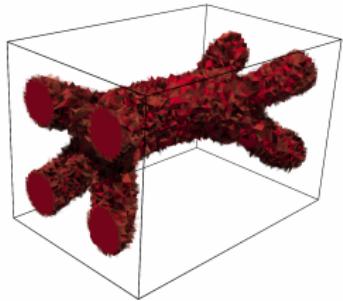
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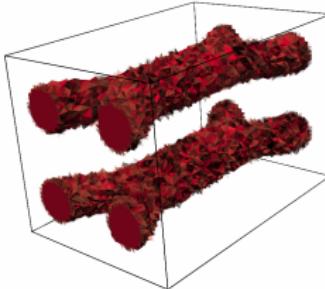
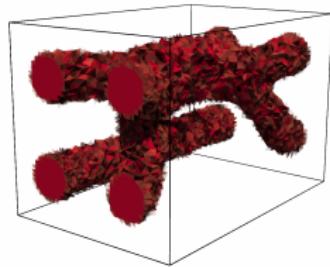
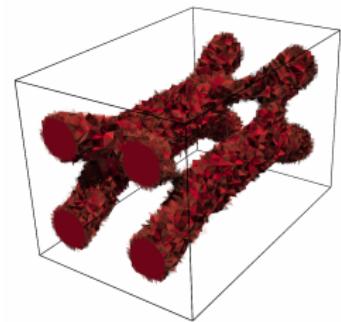
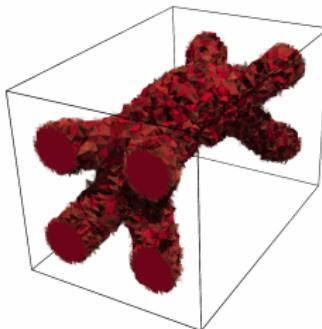
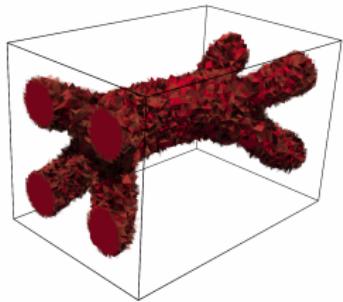
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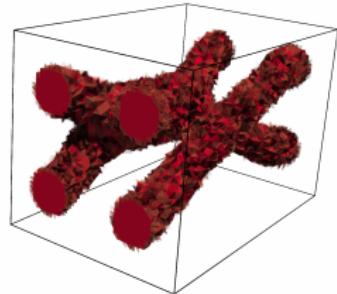
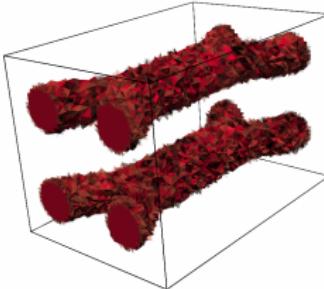
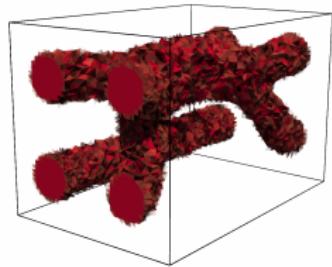
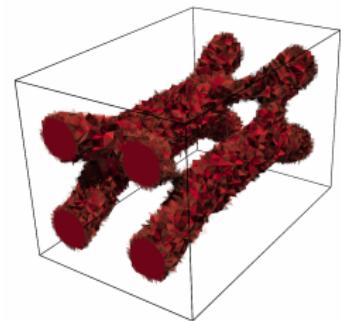
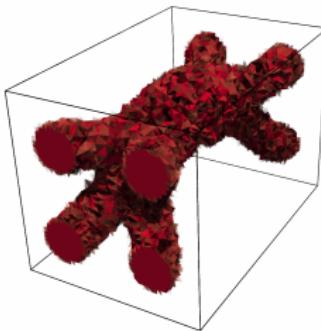
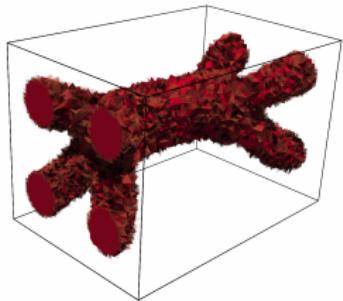
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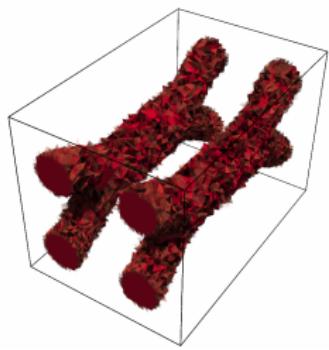
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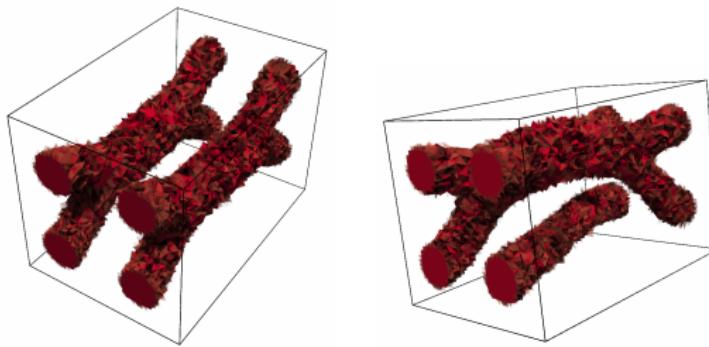
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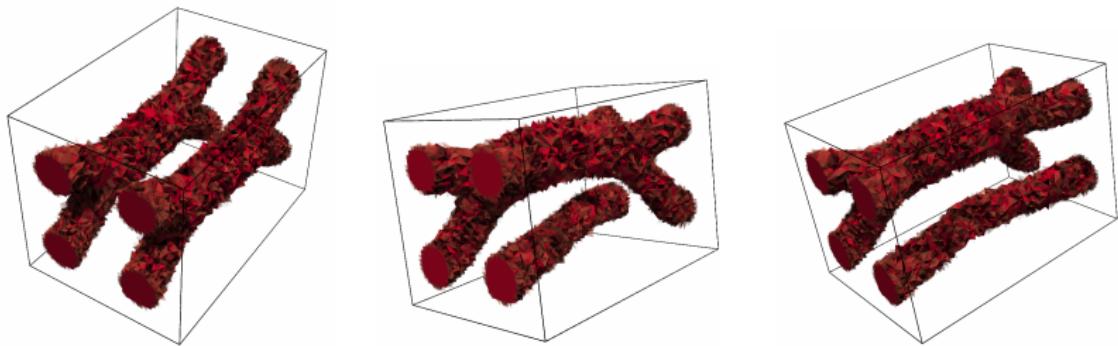
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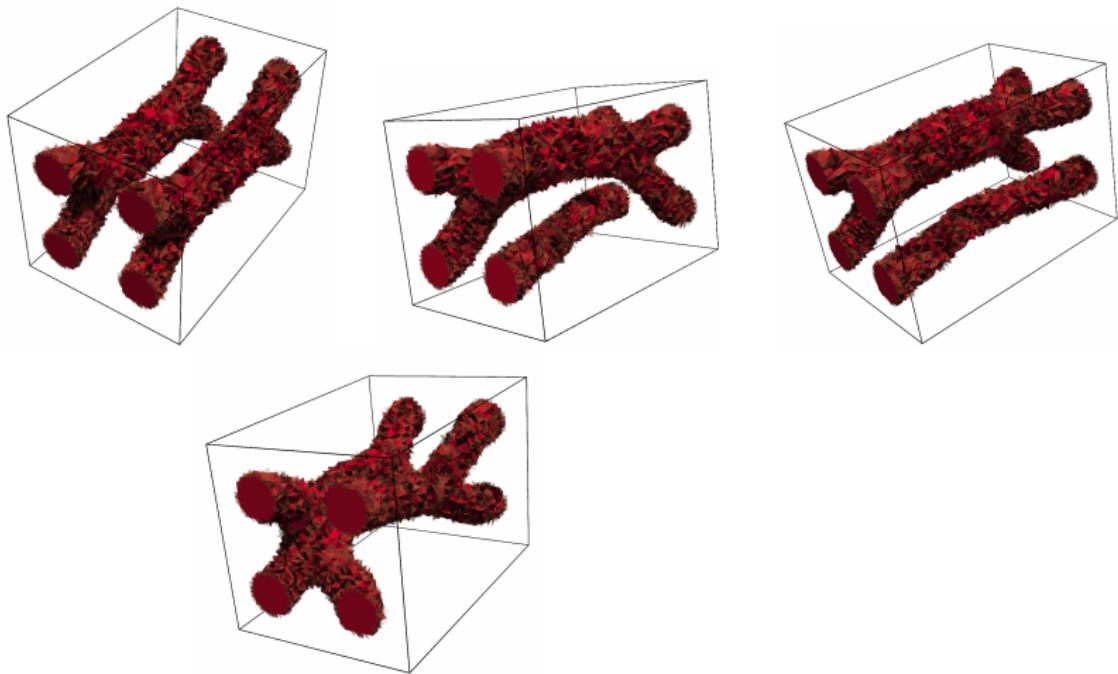
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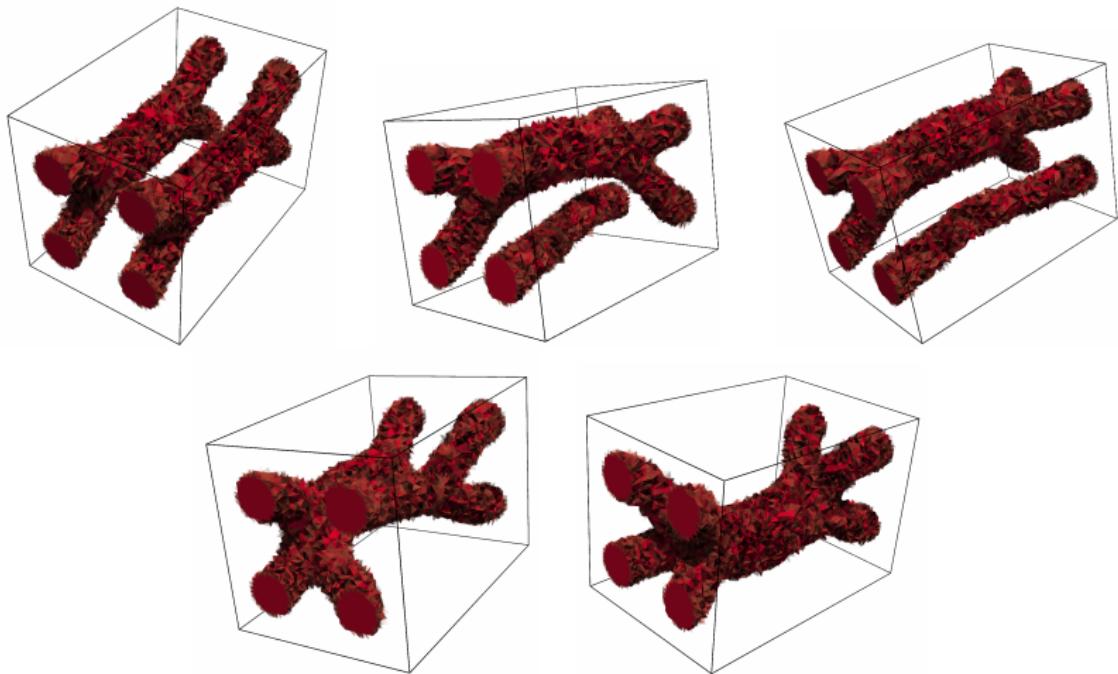
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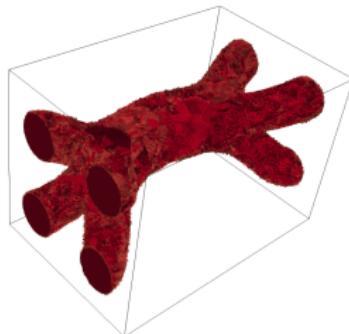
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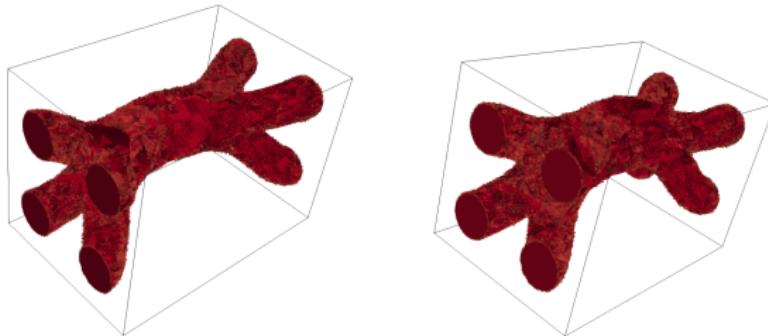


Further refinement



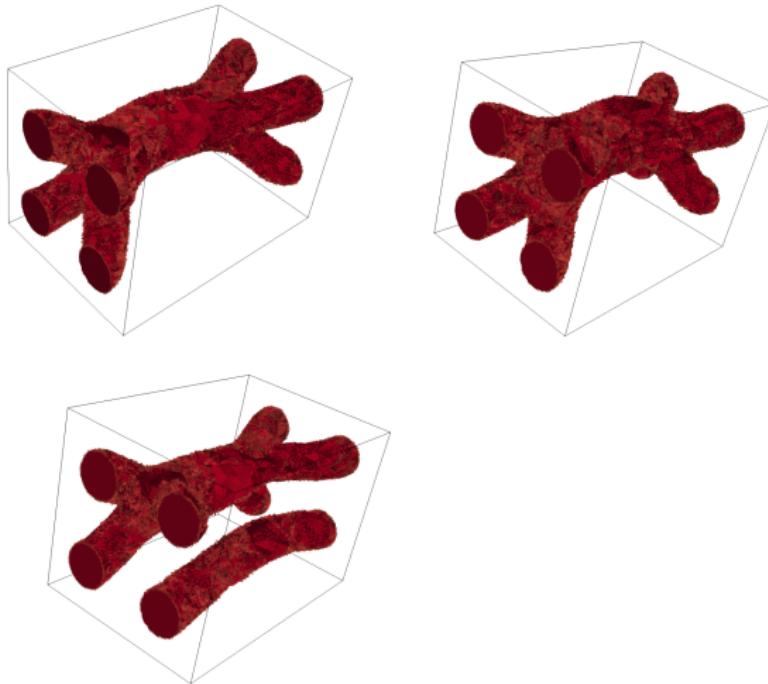
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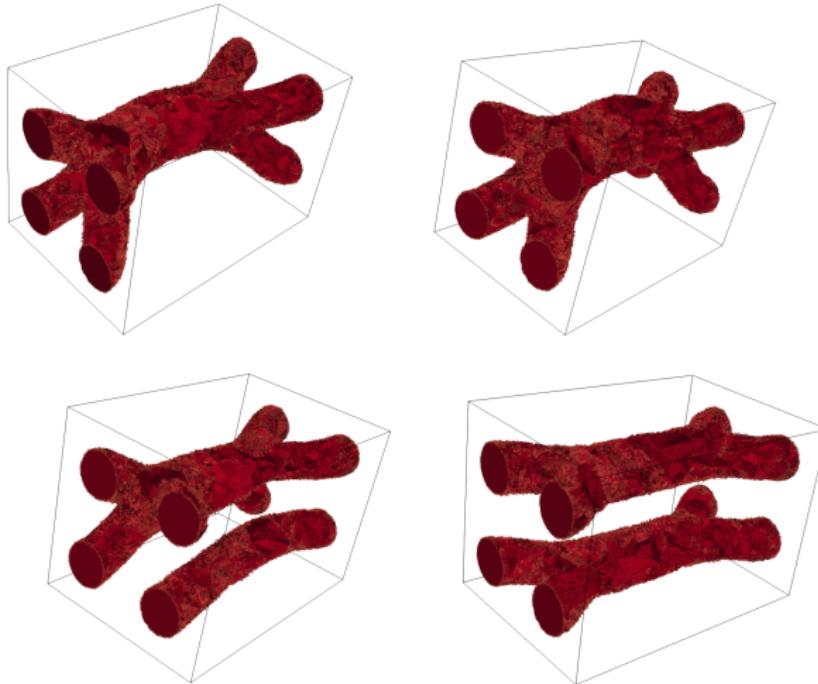
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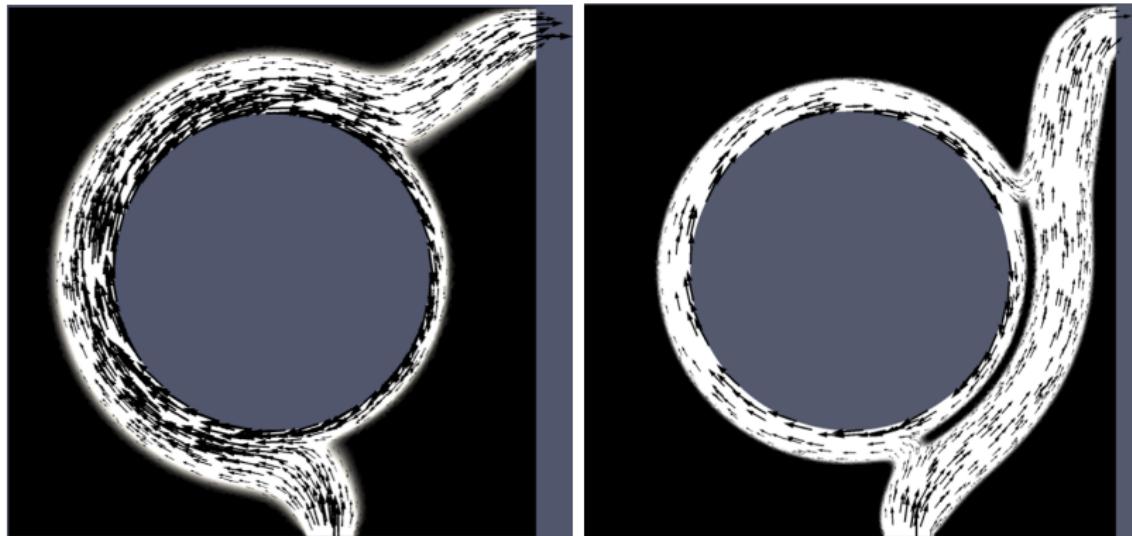
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Further refinement



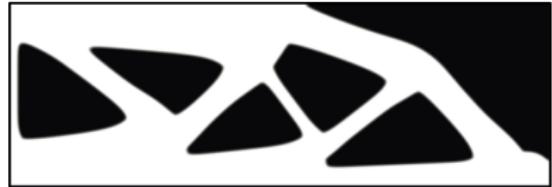
15,953,537 degrees of freedom.

More examples



Roller pump

More examples



MBB beam

More examples



Double cantilever

Conclusions

- A strategy for computing multiple solutions of topology optimization problems.
- Barrier-like terms + active set strategy + deflation.
- Can solve large 3D problems with good preconditioners.

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Deflated barrier method

[https://github.com/ioannisPApapadopoulos/fir3dab.](https://github.com/ioannisPApapadopoulos/fir3dab)

Deflation

[https://github.com/ioannisPApapadopoulos/Deflation.](https://github.com/ioannisPApapadopoulos/Deflation)

Deflation for bifurcation diagrams

[https://bitbucket.org/pefarrell/defcon.](https://bitbucket.org/pefarrell/defcon)

Thank you for listening!

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