MORPHORM

Digital Engineering: Enabling Technologies to Facilitate Agile Digital Engineering Workflows

University of New Mexico August 30, 2022

PRESENTED BY

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DRIVING DIGITAL ENGINEERING INNOVATION

Introduction

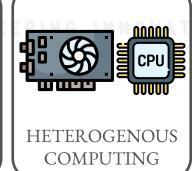


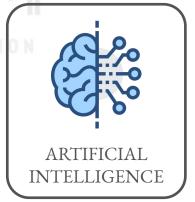
Trends









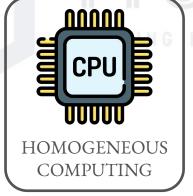




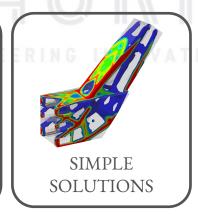
Opportunity



SOFTWARE







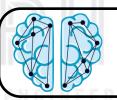




PROPOSAL



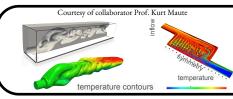
HARDWARE ABSTRACTION



INTELLIGENT DESIGN TOOL



REAL-TIME DISCOVERY



MULTI-PHYSICS EXPLORATION



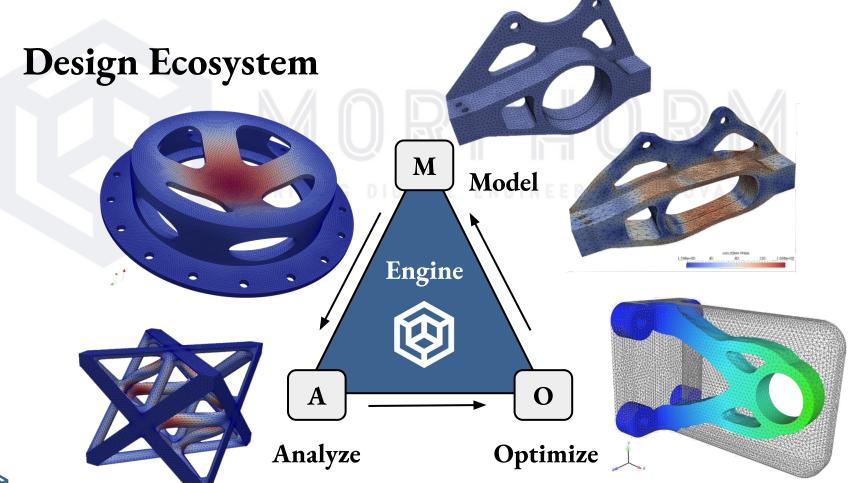
BUILT-IN RELIABILITY





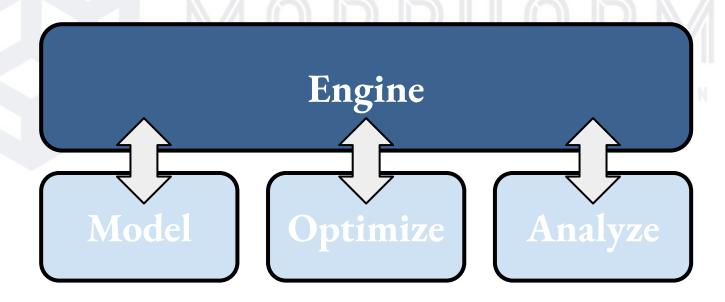
Design Platform







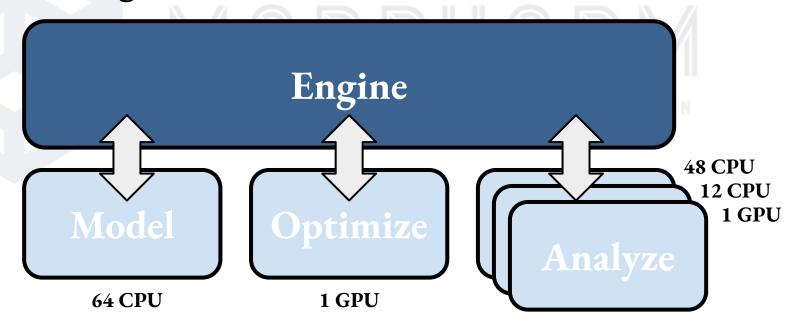
Multiple Program, Multiple Data (MPMD) Engine



Provides automated management and execution of programs and data transfers at runtime in an HPC environment



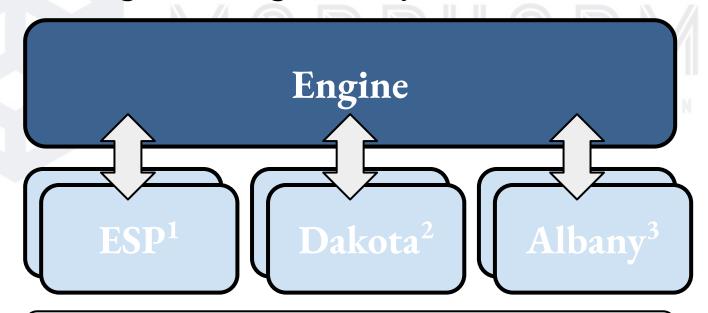
MPMD Engine: Concurrent Evaluations



Provides automated management and execution of concurrent programs and data transfers at runtime in an HPC environment



MPMD Engine: Plug-N-Play



Plug new modeling, optimization, and analysis tools into the ecosystem through a simple interface

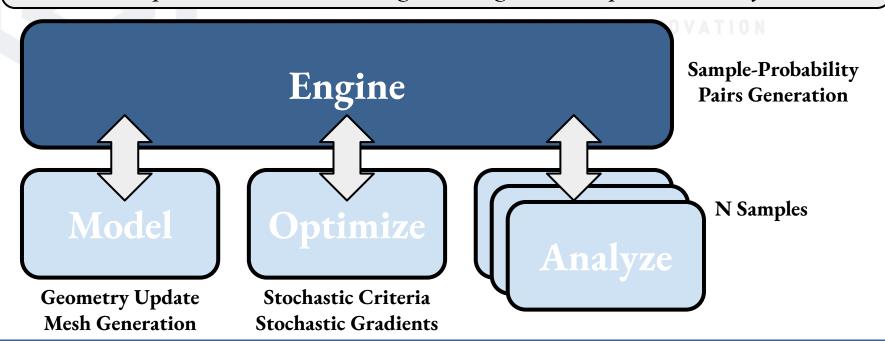


³https://github.com/sandialabs/Albany (Multiphysics Simulation Engine)

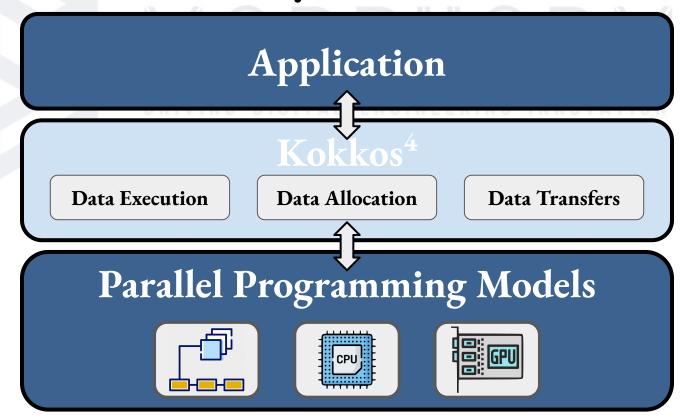
¹https://acdl.mit.edu/ESP/ (Geometry Modeling Engine)

Design Workflow Management

Problem Statement: Find the robust configuration such that the structural stiffness is improved and the mass budget is met given the input uncertainty



Performance Portability





Applications

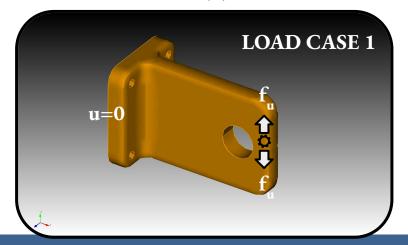


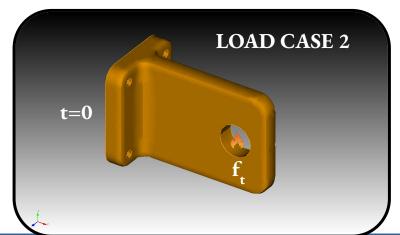
Topology Optimization

Problem Statement: Find the optimal configuration such that the structural stiffness and thermal conductivity is maximize given a mass budget

$$\min_{\mathbf{z} \in [0,1]^N} f(\mathbf{z}, \mathbf{u}) = \frac{\alpha_1}{2} \mathbf{u}^T \mathbf{K}_{\mathbf{u}}(\mathbf{z}) \mathbf{u} + \frac{\alpha_2}{2} \mathbf{t}^T \mathbf{K}_{\mathbf{t}}(\mathbf{z}) \mathbf{t} \quad \text{s.t.} \quad M(\mathbf{z}) \leq M_{lim}$$

with:
$$\mathbf{K_u}(\mathbf{z})\mathbf{u} = \mathbf{f_u}$$
 and $\mathbf{K_t}(\mathbf{z})\mathbf{t} = \mathbf{f_t}$







Total Derivative

Adjoint Method

$$\frac{df(\mathbf{z}, \mathbf{u})}{d\mathbf{z}} = \frac{\partial f(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \xi^T \frac{\partial \mathbf{R}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \underbrace{\left(\frac{\partial f(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}} + \xi^T \frac{\partial \mathbf{R}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}\right)}_{0} \frac{\partial \mathbf{u}}{\partial \mathbf{z}}$$

Adjoint Solve

$$\xi = - \left[\left(rac{\partial \mathbf{R}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}
ight)^T
ight]^{-1} \left(rac{\partial f(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}
ight)$$

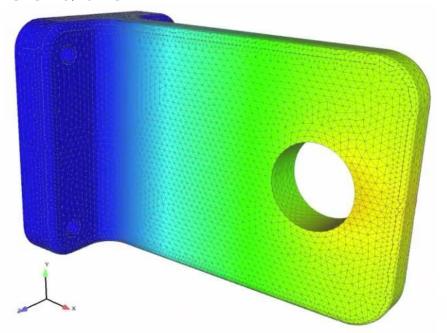
Total Derivative

$$\frac{df(\mathbf{z}, \mathbf{u})}{d\mathbf{z}} = \frac{\partial f(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \xi^T \frac{\partial \mathbf{R}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}}$$

Automatic Differentiation (AD) numerical methods are applied to derive the total derivative!!!



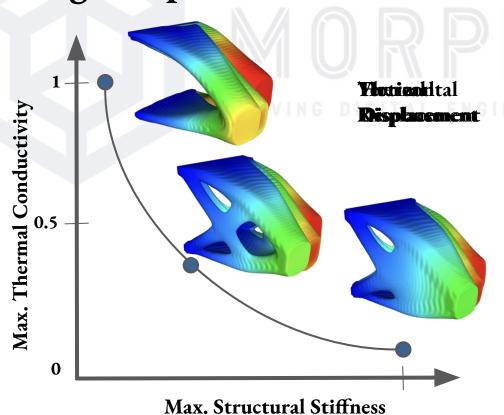
Real-Time Solution

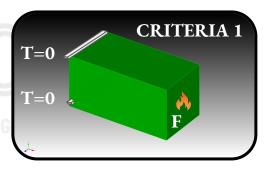




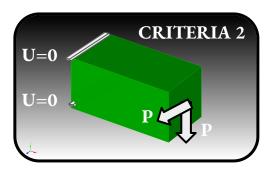


Design Exploration





Max. Thermal Conductivity



Max. Structural Stiffness



Topology Optimization

Problem Statement: Find the optimal configuration such that the structural mass is minimized and the material strength threshold is met everywhere

$$\min_{\mathbf{z} \in [0,1]^N} \quad f(\mathbf{z}, \mathbf{u}) = \alpha_1 M(\mathbf{z}) + \alpha_2 \mathbf{f}^T \mathbf{u}$$
s.t. $g_j(\mathbf{z}, \mathbf{u}) \le 0 \quad 0, \dots, j$
with: $\mathbf{K}(\mathbf{z}) \mathbf{u} = \mathbf{f}$

where

$$g_j(\mathbf{z}, \mathbf{u}) = P_j(\mathbf{z})\Lambda_j \left(\Lambda_j^2 + 1\right) \le 0 \qquad \Lambda_j = \sigma_j^{vm}/\sigma_{lim} - 1$$

Constraints need to be handled with care to avoid a computationally intensive solution method



Augmented Lagrangian (AL) Method⁵

The optimization problem formulation defined on slide 6 is recast as the solution of a sequence of optimization problems aiming to minimize the AL function:

$$\min_{\mathbf{z} \in [0,1]^N} \quad J^{(k)}(\mathbf{z},\mathbf{u}) = f(\mathbf{z},\mathbf{u}) + rac{1}{N} \sum_{j=1}^N \left[\lambda_j^{(k)} h_j(\mathbf{z},\mathbf{u}) + rac{\mu^{(k)}}{2} h_j(\mathbf{z},\mathbf{u})^2
ight]$$

where

$$h_j(\mathbf{z}, \mathbf{u}) = \max \left(g_j(\mathbf{z}, \mathbf{u}), -\frac{\lambda_j^{(k)}}{\mu_j^{(k)}} \right)$$

$$\lambda_j^{(k+1)} = \lambda_j^{(k+1)} + \mu_j^{(k)} h_j(\mathbf{z}, \mathbf{u})$$

$$\min\left(\beta\mu_j^{(k)}, \mu_{\max}\right), \ \beta > 1$$

Constraint Evaluation

Lagrange Multiplier

Penalty Update



Total Derivative

Adjoint Method

$$\frac{dJ^{(k)}(\mathbf{z}, \mathbf{u})}{d\mathbf{z}} = \frac{\partial J^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \xi^T \frac{\partial \mathbf{R}^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \underbrace{\left(\frac{\partial J^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}} + \xi^T \frac{\partial \mathbf{R}^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}\right)}_{0} \frac{\partial \mathbf{u}}{\partial \mathbf{z}}$$

Adjoint Solve

$$\xi^{(k)} = -\left[\left(\frac{\partial \mathbf{R}^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}\right)^T\right]^{-1} \left(\frac{\partial J^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{u}}\right)$$

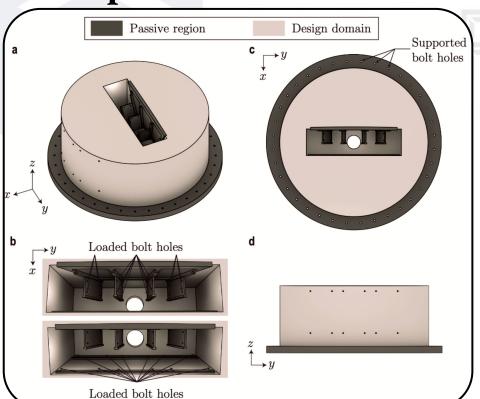
Total Derivative

$$\frac{dJ^{(k)}(\mathbf{z}, \mathbf{u})}{d\mathbf{z}} = \frac{\partial J^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}} + \left(\xi^{(k)}\right)^T \frac{\partial \mathbf{R}^{(k)}(\mathbf{z}, \mathbf{u})}{\partial \mathbf{z}}$$

Only One Adjoint Solve Per AL Iteration!!!



Example



Problem Statement: Find the optimal configuration such that the structural mass is minimized and the material strength threshold is met everywhere

Problem Setup

Linear Elasticity

• Young's Modulus: 70 GPa

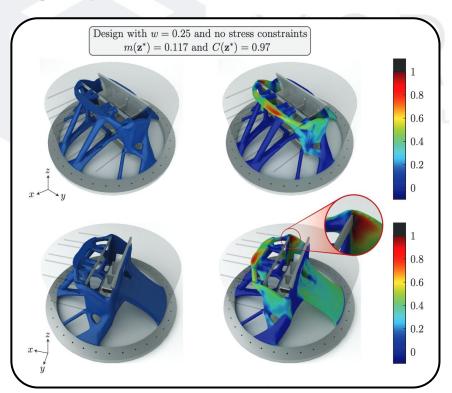
• Poisson's Ratio: 0.33

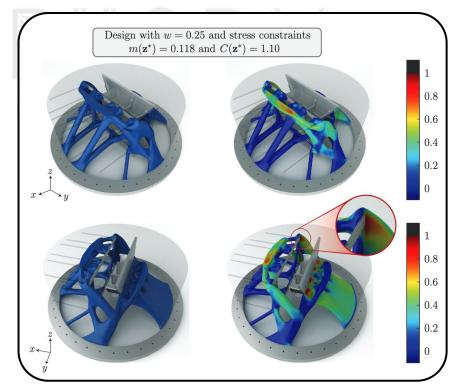
Traction Load: $\{1x10^3, 0.05x10^3, 0.05x10^3\}$

Stress Limit: 140 MPa



Results







Without Stress Constraints

Design Under Uncertainty

Problem Statement: Find the robust configuration such that the structural stiffness is improved and the mass budget is met given the input uncertainty

$$\min_{\mathbf{z} \in [0,1]^N} \quad \mathcal{J}\left(\mathbf{z}, \mathbf{U}; \Theta\right) = \mathbb{E}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right] + \kappa \mathrm{Std}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right]$$

s.t. $M(\mathbf{z}) \leq M_{lim}$

with: $\mathbf{K}(\mathbf{z}; \Theta)\mathbf{U} = \mathbf{F}(\Theta)$

where

$$\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta) = \alpha \mathbf{F}(\Theta)^T \mathbf{U}(\mathbf{z}; \Theta)$$

Structural Compliance

The goal is to find a robust configuration over all the expected environments



Approximation

Robust Optimization Formulation

$$\min_{\mathbf{z} \in [0,1]^N} \quad \widehat{\mathcal{J}}\left(\mathbf{z}, \mathbf{U}; \Theta
ight) = \widehat{\mathbb{E}}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right] + \kappa \widehat{\mathrm{Std}}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right]$$

s.t. $M(\mathbf{z}) \leq M_{lim}$

with: $\widehat{\mathbf{K}}(\mathbf{z}; \theta^{(j)})\widehat{\mathbf{U}}^{(j)} = \widehat{\mathbf{F}}(\theta^{(j)})$ for $j = 1, \dots, N_s$

Adjoint Solve

$$\frac{d\widehat{J}^{(j)}}{d\mathbf{z}} = \frac{\partial\widehat{J}^{(j)}}{\partial\mathbf{z}} + \left(\xi^{(j)}\right)^{T} \frac{\partial\mathbf{R}^{(j)}}{\partial\mathbf{z}} + \underbrace{\left(\frac{\partial\widehat{J}^{(j)}}{\partial\widehat{\mathbf{U}}^{(j)}} + (\xi^{(j)})^{T} \frac{\partial\mathbf{R}^{(j)}}{\partial\widehat{\mathbf{U}}^{(j)}}\right)}_{0} \underbrace{\frac{\partial\widehat{\mathbf{U}}^{(j)}}{\partial\mathbf{z}}} \Rightarrow \underbrace{\xi^{(j)} = -\left[\left(\frac{\partial\mathbf{R}^{(j)}}{\partial\widehat{\mathbf{U}}^{(j)}}\right)^{T}\right]^{-1} \left(\frac{\partial\widehat{J}^{(j)}}{\partial\widehat{\mathbf{U}}^{(j)}}\right)}_{\text{adjoint solve}}$$

Stochastic Total Derivative

$$\frac{d\widehat{J}^{(j)}}{d\mathbf{z}} = \frac{\partial \widehat{J}^{(j)}}{\partial \mathbf{z}} + \left(\xi^{(j)}\right)^T \frac{\partial \mathbf{R}^{(j)}}{\partial \mathbf{z}}$$



Monte Carlo Method

Expectation

$$\widehat{\mathbb{E}}\left[\mathbf{C}\right] = \widehat{\mathbb{E}}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right] = \frac{1}{N_s} \sum_{j=1}^{N_s} \left(\widehat{\mathbf{c}}(\mathbf{z}, \widehat{\mathbf{U}}^{(j)}; \theta^{(j)})\right) = \frac{1}{N_s} \sum_{j=1}^{N_s} \left(\widehat{\mathbf{c}}^{(j)}\right)$$

Standard Deviation

$$\widehat{\text{Std}}\left[\mathbf{C}(\mathbf{z}, \mathbf{U}; \Theta)\right] = \sqrt{\widehat{\mathbb{E}}\left[\mathbf{C}^{2}\right] + \widehat{\mathbb{E}}\left[\mathbf{C}\right]^{2}} = \sqrt{\frac{1}{N_{s}} \sum_{j=1}^{N_{s}} \left(\widehat{\mathbf{c}}^{(j)}\right)^{2} - \left(\frac{1}{N_{s}} \sum_{j=1}^{N_{s}} \widehat{\mathbf{c}}^{(j)}\right)^{2}}$$

Stochastic Total Derivative

$$\frac{d\widehat{J}}{d\mathbf{z}} = \frac{1}{N_s} \sum_{j=1}^{N_s} \left[\left(1 + \kappa \frac{\widehat{\mathbf{c}}^{(j)} - \mathbb{E}\left[\mathbf{C}\right]}{\operatorname{Std}\left[\mathbf{C}\right]} \right) \frac{\partial \widehat{\mathbf{c}}^{(j)}}{\partial \mathbf{z}} \right]$$



Stochastic Reduced Order Model (SROM) Method⁶

Expectation

Expectation
$$\widehat{\mathbb{E}}\left[\mathbf{C}
ight] = \widehat{\mathbb{E}}\left[\mathbf{C}(\mathbf{z},\mathbf{U};\Theta)
ight] = \sum_{j=1}^{M_s} \widehat{\mathbf{c}}(\mathbf{z},\widehat{\mathbf{U}}^{(j)}; heta^{(j)})p^{(j)} = \sum_{j=1}^{M_s} \widehat{\mathbf{c}}^{(j)}p^{(j)}$$

Standard Deviation

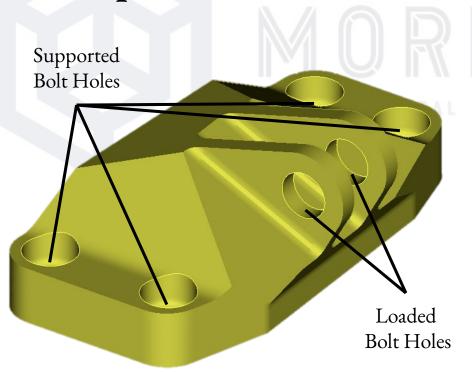
$$\widehat{\operatorname{Std}}\left[\mathbf{C}(\mathbf{z},\mathbf{U};\Theta)\right] = \sqrt{\widehat{\mathbb{E}}\left[\mathbf{C}^2\right] + \widehat{\mathbb{E}}\left[\mathbf{C}\right]^2} = \sqrt{\sum_{j=1}^{M_s} \left(\widehat{\mathbf{c}}^{(j)}\right)^2 p^{(j)} - \left(\sum_{j=1}^{M_s} \widehat{\mathbf{c}}^{(j)} p^{(j)}\right)^2}$$

Stochastic Total Derivative

$$\frac{d\widehat{J}}{d\mathbf{z}} = \sum_{j=1}^{M_s} \left[p^{(j)} \left(1 + \kappa \frac{\widehat{\mathbf{c}}^{(j)} - \mathbb{E}\left[\mathbf{C}\right]}{\operatorname{Std}\left[\mathbf{C}\right]} \right) \frac{\partial \widehat{\mathbf{c}}^{(j)}}{\partial \mathbf{z}} \right]$$



Example



Problem Statement: Find the robust configuration such that the structural stiffness is improved and the mass budget is met given the input material and load uncertainties.

Problem Setup

Linear Elasticity

- Young's Modulus: N(70 GPa,10 GPa)
- Poisson's Ratio: 0.33

Traction Load: {*N*(1 KPa,0.1 KPa), {N(0.5)

KPa,0.2 KPa), N(0.5 KPa,0.25 KPa)}

Stress Limit: 140 MPa

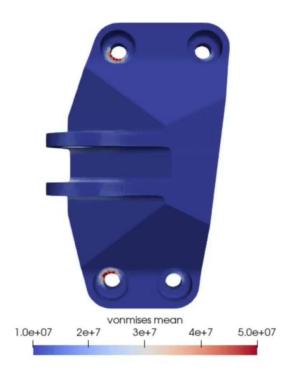


Results: Structural Topology Optimization

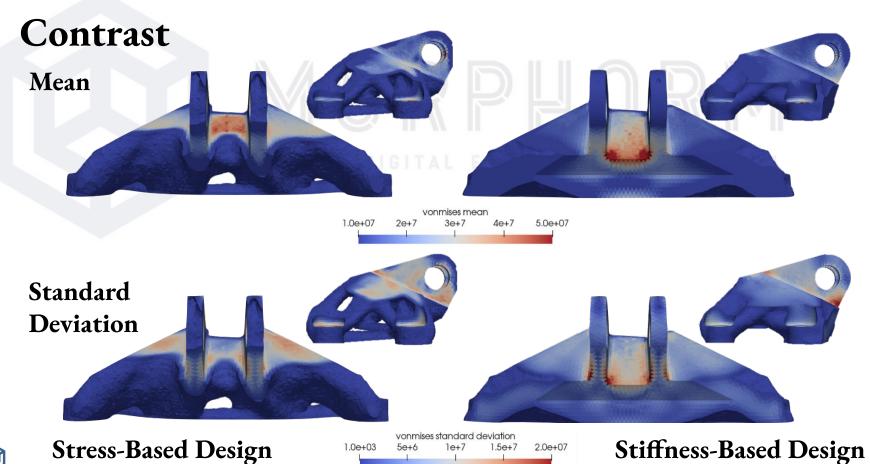




Results: Meet Material Strength Threshold







Computational Fluid Dynamics

Problem Statement: Find the flow channel configuration that minimizes the pressure difference between fluid inlet and outlet given a mass budget.

$$\begin{aligned} & \min_{\mathbf{z} \in [0,1]^N} \quad \frac{\alpha}{2} \| \mathbf{p}_{in} - \mathbf{p}_{out} \|^2 \\ & \text{s.t.} \quad M(\mathbf{z}) \leq M_{lim} \\ & \text{with:} \quad \frac{\partial \mathbf{u}_i}{\partial \mathbf{x}_i} = 0 \\ & \quad \frac{1}{c^2} \frac{\partial \mathbf{p}}{\partial t} = -\rho_0 \frac{\partial \mathbf{u}_i}{\partial \mathbf{x}_i} \quad \text{in} \quad \Omega \\ & \quad \rho_0 \left[\frac{\partial \mathbf{u}_i}{\partial t} + \frac{\partial}{\partial \mathbf{x}_i} (\mathbf{u}_i \mathbf{u}_j) \right] = -\frac{\partial \mathbf{p}}{\mathbf{x}_i} + \frac{\partial \tau_{ij}}{\partial \mathbf{x}_i} \quad \text{in} \quad \Omega \end{aligned}$$

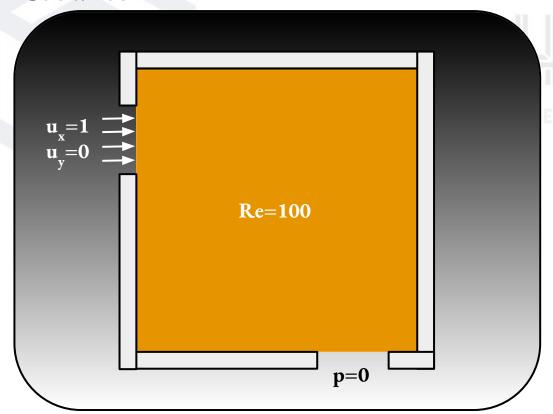
Incompressibility Condition

Conservation of Mass

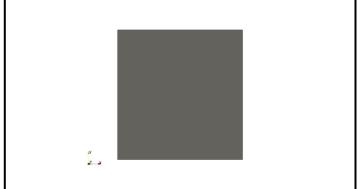
Conservation of Momentum



Results

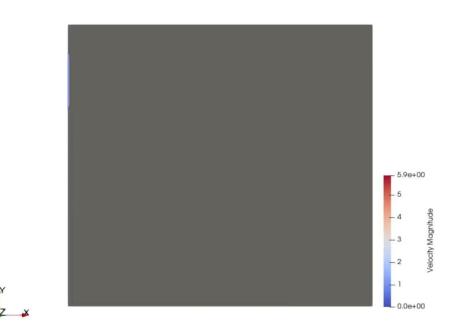


Problem Statement: Find the best flow channel configuration that minimizes the pressure difference between fluid inlet and outlet given a mass budget.





Fluid Velocity Field





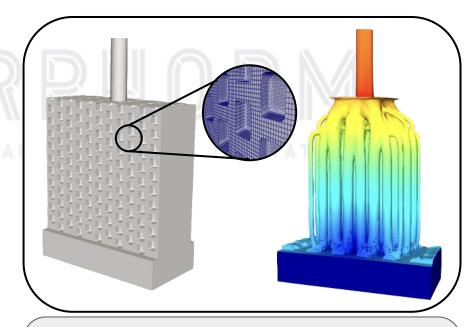


Final Thoughts



Conclusions

- Model-based design is intrinsically complex and multiphysics
- Automated management of software interactions is mandatory to effectively solve design problems driven by analysis and optimization
- Performance portability extends the lifespan of software products for digital engineering and scientific computing



Problem Statement ⁷: Find the geometry of flow channels that minimize the outer surface temperature for a given pressure difference between fluid reservoir and outlet.





Thank you for your time info@morphorm.com



