

Online-Efficient RB Methods for Contact and Other Problems in Nonlinear Solid Mechanics

K. Veroy

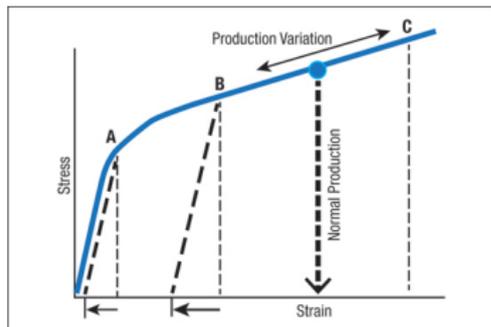
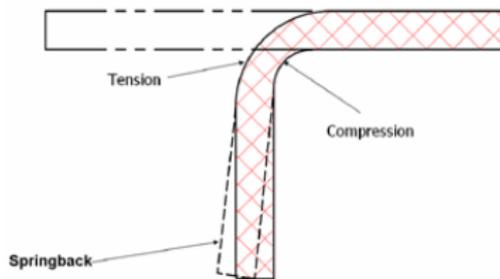
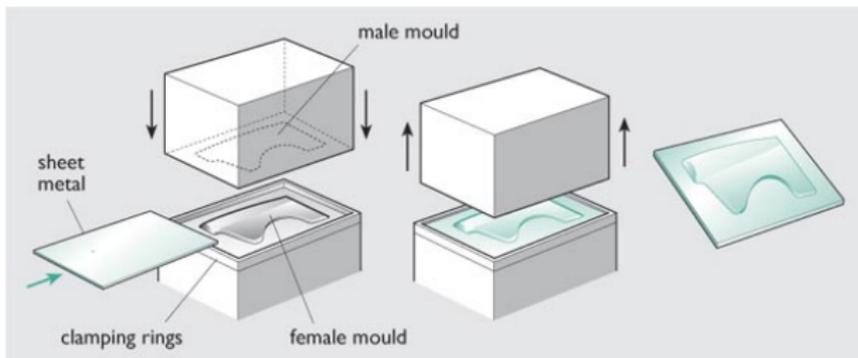


Aachen Institute for Advanced Study
in Computational Engineering Science



Joint work with Z. Zhang and E. Bader
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Motivating Example: Manufacturing



Common Thread

Contact

Friction

Elastoplasticity

Variational Inequalities (VIs)

Contact

Friction

Elastoplasticity

Variational Inequalities (VIs)

Contact

Elliptic VI of the 1st kind (EVI-1)

Friction

Elastoplasticity

Variational Inequalities (VIs)

Contact

Elliptic VI of the 1st kind (EVI-1)

Friction

Elliptic VI of the 2nd kind (EVI-2)

Elastoplasticity

Variational Inequalities (VIs)

Contact

Elliptic VI of the 1st kind (EVI-1)

Friction

Elliptic VI of the 2nd kind (EVI-2)

Elastoplasticity

Parabolic VI (with EVI-1,2)

RB for Parametrized VIs

Haasdonk, Salomon & Wohlmuth (SIAM J Num Anal, 2012)

- ▶ Reduced Basis Method (RBM) for EVI-1

Haasdonk, Salomon & Wohlmuth (Num Math & Adv App, 2011)

- ▶ RBM for PVI-1

Glas & Urban (preprint, 2013)

- ▶ RBM for PVI-1 through space-time formulation

RB for Parametrized VIs

[HSW12]

- ▶ RB approximation and error estimation for **EVI-1**
 - ▶ Partial offline/online computational decomposition
 - ▶ Online cost to evaluate error estimates depends on \mathcal{N}_{FE}
 - ▶ Numerical results for one-dimensional obstacle problem

Difficulties

- ▶ High online cost for more complex 2- or 3-D problems
- ▶ Applicable only to EVI-1 (or PVI-1)

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The Plan

EVIs of the 1st kind

- ▶ Simple Obstacle Problem
- ▶ General Formulation
- ▶ Reduced Basis Method [HSW12]

Proposed Methods

- ▶ Method D
- ▶ Method R

Summary & Perspectives

Obstacle Problem

Region of no contact

$$\begin{aligned} -\nabla^2 u - f &= 0 \\ u &< g \end{aligned}$$

Region of contact

$$\begin{aligned} -\nabla^2 u - f &\geq 0 \\ u &= g \end{aligned}$$

Obstacle Problem

Admissible Displacements

$$K = \{ v \text{ sufficiently smooth} \mid v \leq g \text{ in } \Omega \}$$

Constrained Minimization Statement

$$u = \arg \inf_{v \in K} \int_{\Omega} \left(\frac{1}{2} \nabla v \cdot \nabla v - f v \right) dx$$

Weak Form

$$\int_{\Omega} \nabla u \cdot \nabla (v - u) dx \geq \int_{\Omega} f(v - u) dx, \quad \forall v \in K$$

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Elliptic Variational Inequality - 1st kind

Admissible Set

K a convex subset of V

Constrained Minimization Statement

$$u = \arg \inf_{v \in K} \frac{1}{2}a(v, v) - f(v)$$

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$$K = \{ v \in V \mid b(v, \eta) \leq g(\eta), \forall \eta \in M \}$$

Saddle Point Inequality

$$a(u, v) + b(v, \lambda) = f(v) \quad \forall v \in V$$

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where $u \in V, \lambda \in M$.

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Elliptic Variational Inequality - 1st kind

KKT Conditions

The solution $(u, \lambda) \in V \times M$ satisfies

$$Au + B^T \lambda = f \quad \text{STATIONARITY}$$

$$g - Bu \geq 0 \quad \text{PRIMAL FEASIBILITY}$$

$$\lambda \geq 0 \quad \text{DUAL FEASIBILITY}$$

$$\lambda^T (g - Bu) = 0 \quad \text{COMPLEMENTARITY}$$

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Parametrized KKT Conditions

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The solution $(u(\mu), \lambda(\mu)) \in V \times M$ satisfies

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$g(\mu) - B(\mu)u(\mu) \geq 0$	PRIMAL FEASIBILITY
$\lambda(\mu) \geq 0$	DUAL FEASIBILITY
$\lambda^T(g(\mu) - B(\mu)u(\mu)) = 0$	COMPLEMENTARITY

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Following [HSW12], we introduce

$$1 \leq i \leq N$$

$$W_N = \text{span}\{ \lambda(\mu_i) \}$$

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λ -SNAPSHOTS

$$V_N = \text{span}\{ u(\mu_i), T\lambda(\mu_i) \}$$

u -SNAPSHOTS

$$= \text{span}\{ \varphi_j, 1 \leq j \leq N_u \}$$

+ SUPREMIZERS

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u -SNAPSHOTS
+ SUPREMIZERS

$$\begin{aligned} M_N &= \text{span}_+\{ \lambda(\mu_i) \} \\ &= \left\{ \sum_{i=1}^N \alpha_i \lambda(\mu_i) \mid \alpha_i \geq 0 \right\} \end{aligned}$$

CONVEX CONE

We then define our RB approximations as

$$\mathbf{u}_N(\boldsymbol{\mu}) = \sum_{i=1}^{N_u} \underline{\mathbf{u}}_{Ni}(\boldsymbol{\mu}) \varphi_i \quad \in V_N$$

$$\boldsymbol{\lambda}_N(\boldsymbol{\mu}) = \sum_{i=1}^{N_\lambda} \underline{\boldsymbol{\lambda}}_{Ni}(\boldsymbol{\mu}) \boldsymbol{\lambda}(\boldsymbol{\mu}_i) \quad \in M_N$$

where $\mathbf{u}_N \in V_N$ and $\boldsymbol{\lambda}_N \in M_N$ satisfy

$$a(\mathbf{u}_N, v) + b(v, \boldsymbol{\lambda}_N) = f(v) \quad \forall v \in V_N$$

$$b(\mathbf{u}_N, \boldsymbol{\eta} - \boldsymbol{\lambda}_N) \leq g(\boldsymbol{\eta} - \boldsymbol{\lambda}_N) \quad \forall \boldsymbol{\eta} \in M_N$$

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$$\mathbf{a}(\mathbf{u}_N, \mathbf{v}) + \mathbf{b}(\mathbf{v}, \boldsymbol{\lambda}_N) = \mathbf{f}(\mathbf{v}) \quad \forall \mathbf{v} \in V_N$$

$$\mathbf{b}(\mathbf{u}_N, \boldsymbol{\eta} - \boldsymbol{\lambda}_N) \leq \mathbf{g}(\boldsymbol{\eta} - \boldsymbol{\lambda}_N) \quad \forall \boldsymbol{\eta} \in M_N$$

The coefficients $\underline{u}_N(\mu) \in \mathbb{R}^{N_u}$ and $\underline{\lambda}_N(\mu) \in \mathbb{R}^{N_\lambda}$ satisfy

$$A_N \underline{u}_N + B_N^T \underline{\lambda}_N = f_N$$

$$g_N - B_N \underline{u}_N \geq 0$$

$$\underline{\lambda}_N \geq 0$$

$$\underline{\lambda}_N^T (g_N - B_N \underline{u}_N) = 0$$

How can we quantify the error $\|u - u_N\|_V$?

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How can we quantify the error $\|u - u_N\|_V$?

Substituting u_N and λ_N into the original problem

$$r_E = f - A u_N - B^T \lambda_N \quad \text{EQUALITY RESIDUAL}$$

$$r_I = B u_N - g \quad \text{"INEQUALITY RESIDUAL"}$$

Following [HSW12], error is indicated by

$$r_E \neq 0$$

$$[r_I]_+ = [B u_N - g]_+ \quad \text{component-wise positive part}$$

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The RB approximation errors can be bounded by

[PROP 4.2]

$$\|u - u_N\|_V \leq \Delta_u := c_1 + \sqrt{c_1^2 + c_2}$$

$$\|\lambda - \lambda_N\|_W \leq \Delta_\lambda := \frac{1}{\beta} (\|r_E\|_{V'} + \gamma_a \Delta_u)$$

Here, the constants are given by

$$c_1 := \frac{1}{2\alpha} \left(\|r_E\|_{V'} + \frac{\gamma_a}{\beta} \delta_1 \right) \quad c_2 := \frac{1}{\alpha} \left(\frac{\|r_E\|_{V'}}{\beta} \delta_1 + \delta_2 \right)$$

$$\delta_1 := \|\pi(\hat{e}_I)\|_W \quad \delta_2 := \langle \lambda_N, \pi(\hat{e}_I) \rangle_W$$

where $\pi : W \rightarrow M$ is a (generally nonlinear) projection operator.

For the case $W = V'$, [HSW12] proposes

$$\underline{\pi}(\underline{\eta}) = (\underline{M}^W)^{-1}[\underline{M}^W \underline{\eta}]_+$$

so that

$$\delta_1 = [Bu_N - g]_+^T M^V [Bu_N - g]_+$$

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This requires $O(\mathcal{N}_{\text{FE}})$ operations **online**.

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EVIs of the 1st kind

- ▶ Simple Obstacle Problem
- ▶ General Formulation
- ▶ Reduced Basis Method [HSW12]

Proposed Methods

- ▶ Method D
- ▶ Method R

Summary & Perspectives

Method D

Observation

Recall from [HSW12]

$$r_I = B u_N - g$$

“INEQUALITY RESIDUAL”

$$[r_I]_+ = [B u_N - g]_+$$

ERROR INDICATOR

Note that $-r_I$ is in fact an approximation to the slack variable

$$s := g - B u \geq 0$$

Method D

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Recall from [HSW12]

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Method D

Assuming that B is parameter-independent and that B^{-1} exists,

$$u = B^{-1}(g - s)$$

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Assuming that B is parameter-independent and that B^{-1} exists,

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We can introduce, in addition to our primal problem,

$$Au + B^T \lambda = f$$

$$g - Bu \geq 0$$

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Method D

Assuming that B is parameter-independent and that B^{-1} exists,

$$u = B^{-1}(g - s)$$

We can introduce, in addition to our primal problem, a **dual** problem

$$Au + B^T \lambda = f$$

$$g - Bu \geq 0$$

$$\lambda \geq 0$$

$$\lambda^T (g - Bu) = 0$$

$$\tilde{A}s - \lambda = \tilde{f}$$

$$s \geq 0$$

$$\lambda \geq 0$$

$$\lambda^T s = 0$$

where $\tilde{A} := B^{-T}AB^{-1}$ and $\tilde{f} := B^{-T}(AB^{-1}g - f)$.

D is for Dual

Approximation

In addition to the primal RB spaces, we introduce $1 \leq i \leq N_\lambda$

$$W'_N = \text{span}\{s(\mu_i)\} \quad s\text{-SNAPSHOTS}$$

and compute our RB approximation for s

$$s_N(\mu) = \sum_{i=1}^{N_\lambda} \underline{s}_{N_i}(\mu) s(\mu_i) \in W'_N$$

by solving ...

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D is for Dual

... for the coefficients $\underline{s}_N(\mu) \in \mathbb{R}^{N_s}$ and $\underline{\lambda}_N^s(\mu) \in \mathbb{R}^{N_\lambda}$

$$\tilde{A}_N \underline{s}_N - \underline{\lambda}_N^s = \tilde{f}_N$$

$$\underline{s}_N \geq 0$$

$$\underline{\lambda}_N^s \geq 0$$

$$(\underline{\lambda}_N^s)^T \underline{s}_N = 0$$

We now define an intermediate approximation to u

$$u^{s_N} := E^{-1}(g - s_N)$$

and make the following observation ...

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Note that the condition

$$g_N - B_N \underline{u}_N \geq 0$$

was insufficient to ensure that

$$g - Bu_N \geq 0$$

but that

$$\underline{s}_N \geq 0$$

suffices to ensure that

$$s_N = g - Bu^{s_N} \geq 0$$

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$$s_N = g - B u^{s_N} \geq 0$$

D is for Dual

However, u^{sN} is expensive to compute, so we introduce

$$W_N^s = \text{span}\{W^{-1}B u(\mu_i)\} = \text{span}\{W^{-1}B \varphi_i\}$$

and compute our final RB approximation u_N^{sN} from

$$\langle B u_N^{sN}, \eta \rangle_{W',W} = \langle g - s_N, \eta \rangle_{W',W}, \quad \forall \eta \in W_N^s.$$

We then decompose the error into two parts

$$\|u - u_N^{sN}\|_V \leq \|u - u^{sN}\|_V + \|u^{sN} - u_N^{sN}\|_V$$

and show that ...

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$$\langle B\mathbf{u}_N^{sN}, \boldsymbol{\eta} \rangle_{W',W} = \langle \mathbf{g} - \mathbf{s}_N, \boldsymbol{\eta} \rangle_{W',W}, \quad \forall \boldsymbol{\eta} \in W_N^s.$$

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and show that ...

D is for Dual

... the errors in are bounded by

$$\|u - u^{sN}\|_V \leq \Delta_u^1 := c_1 + \sqrt{c_1^2 + c_2}$$

$$\|u^{sN} - u_N^{sN}\|_V \leq \Delta_u^2 := \frac{\|r_2\|_{W'}}{\beta}$$

$$\|\lambda^u - \lambda_N^u\|_W \leq \Delta_\lambda := \frac{1}{\beta} (\|r_1\|_{V'} + \gamma_\alpha \Delta_u^1)$$

Here,

$$c_1 := \frac{1}{2\alpha} \|r_1\|_{V'} \quad c_2 := \frac{1}{\alpha} \lambda_N^T s_N$$

$$r_1 := f - AB^{-1}(g - s_N) + B^T \lambda_N$$

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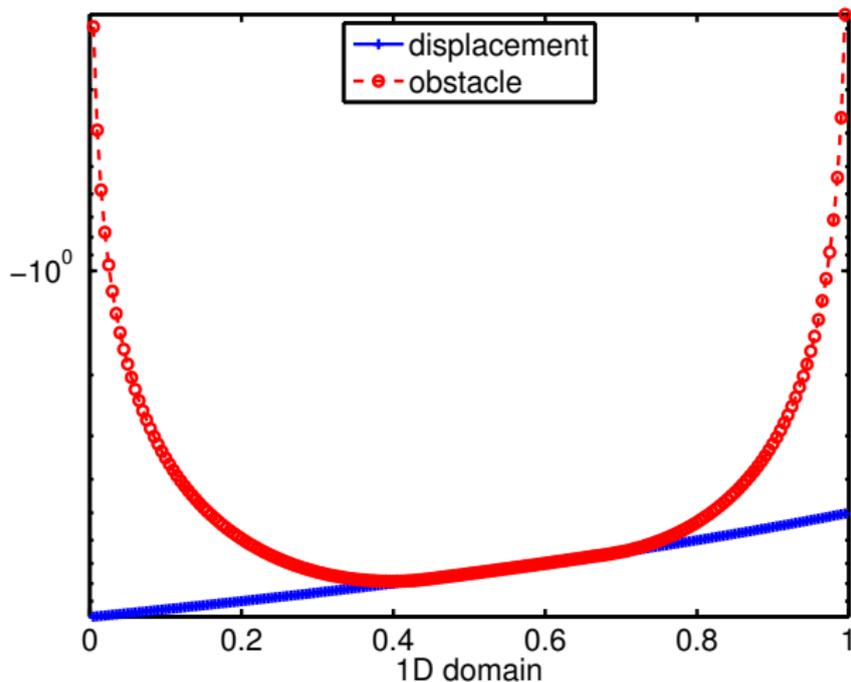
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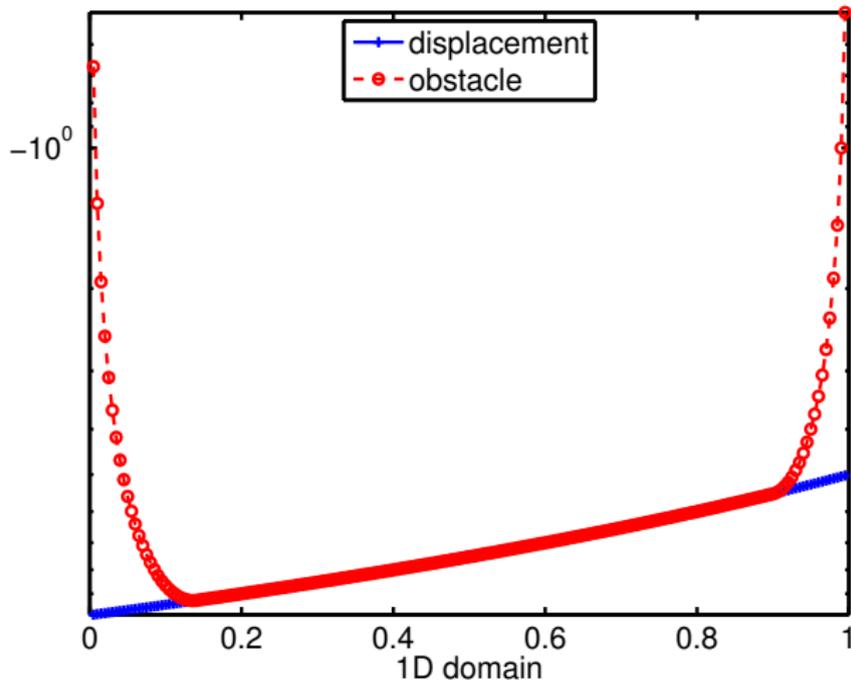
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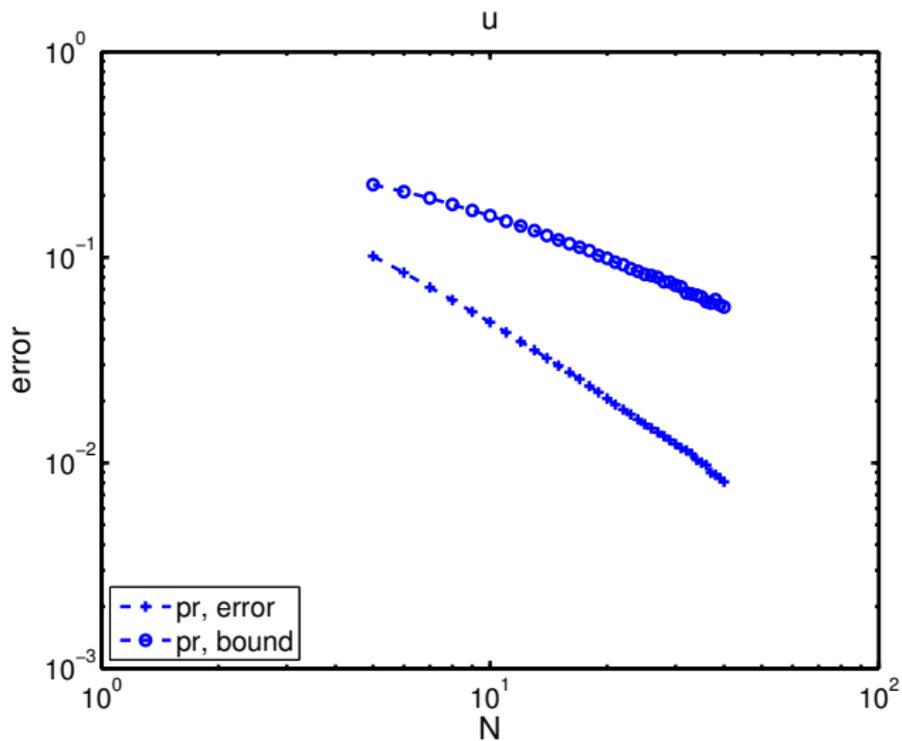
Numerical Results - 1D



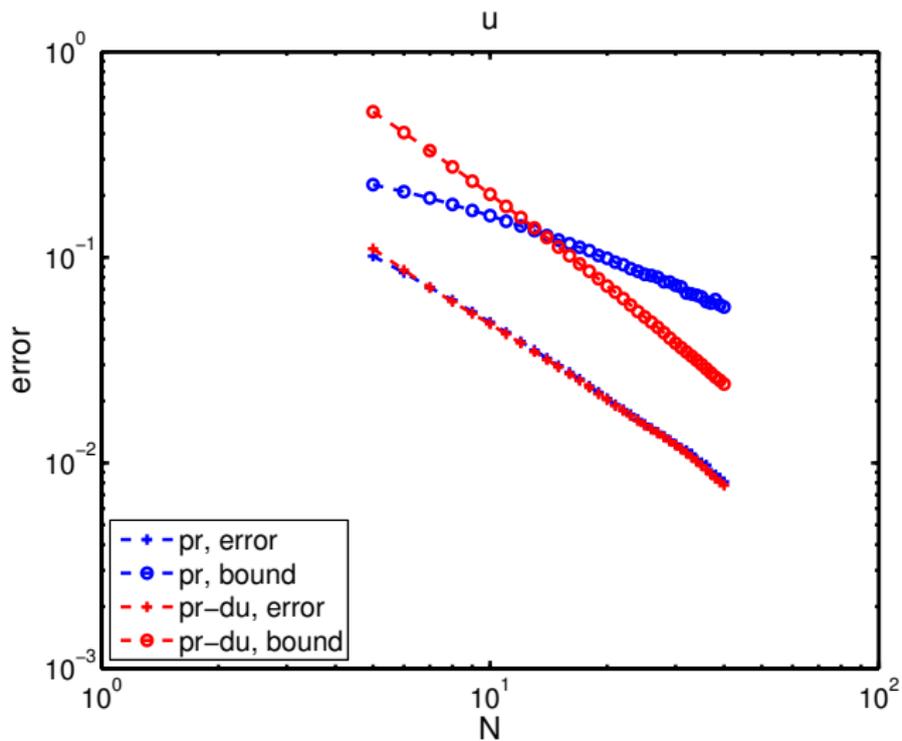
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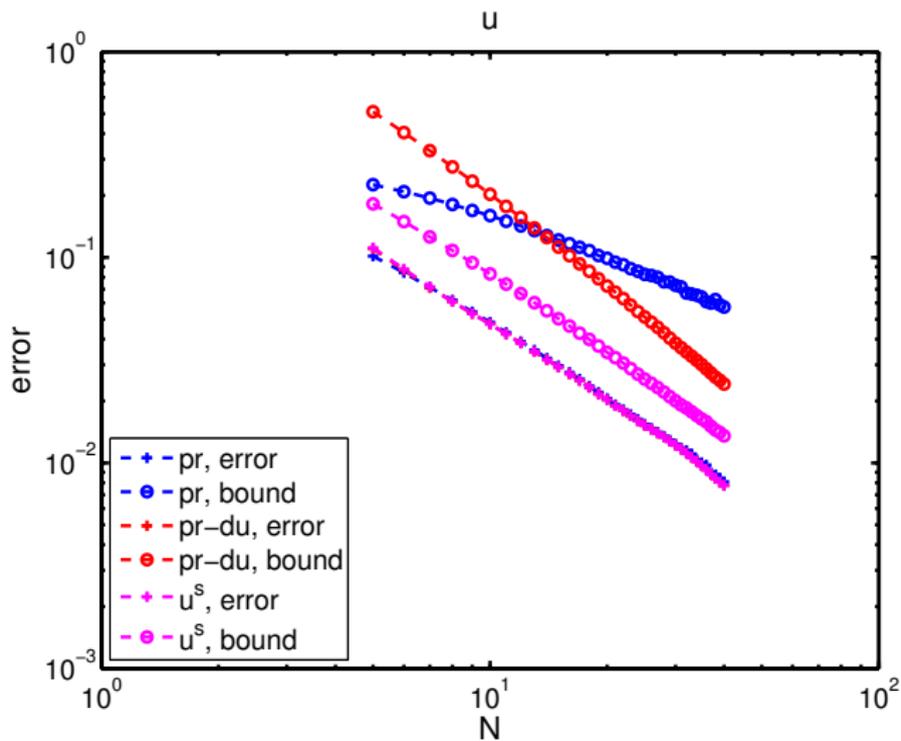
Numerical Results - 1D



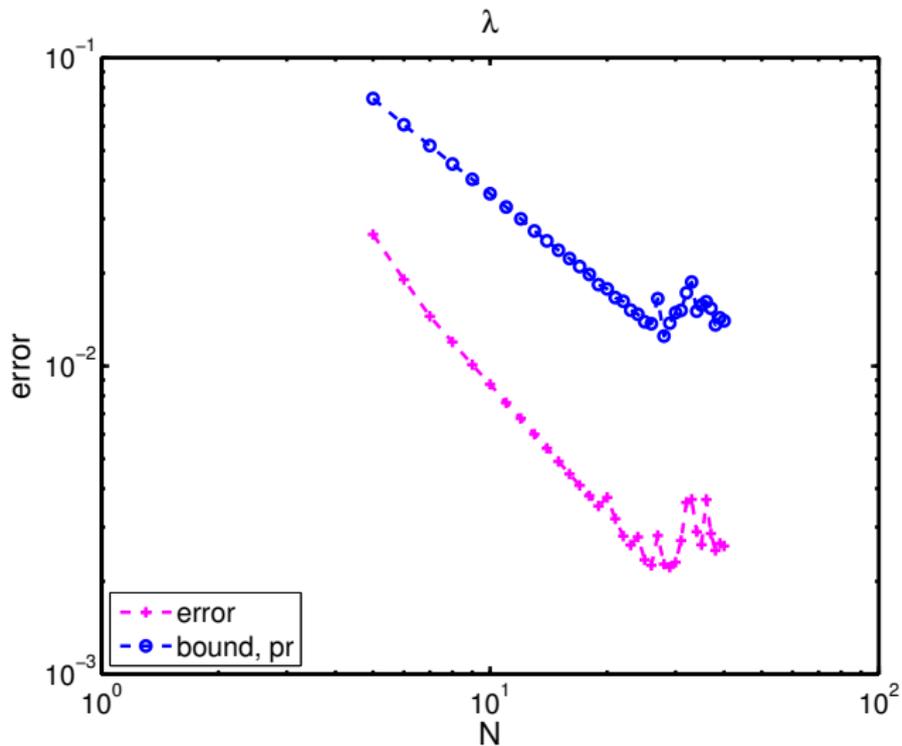
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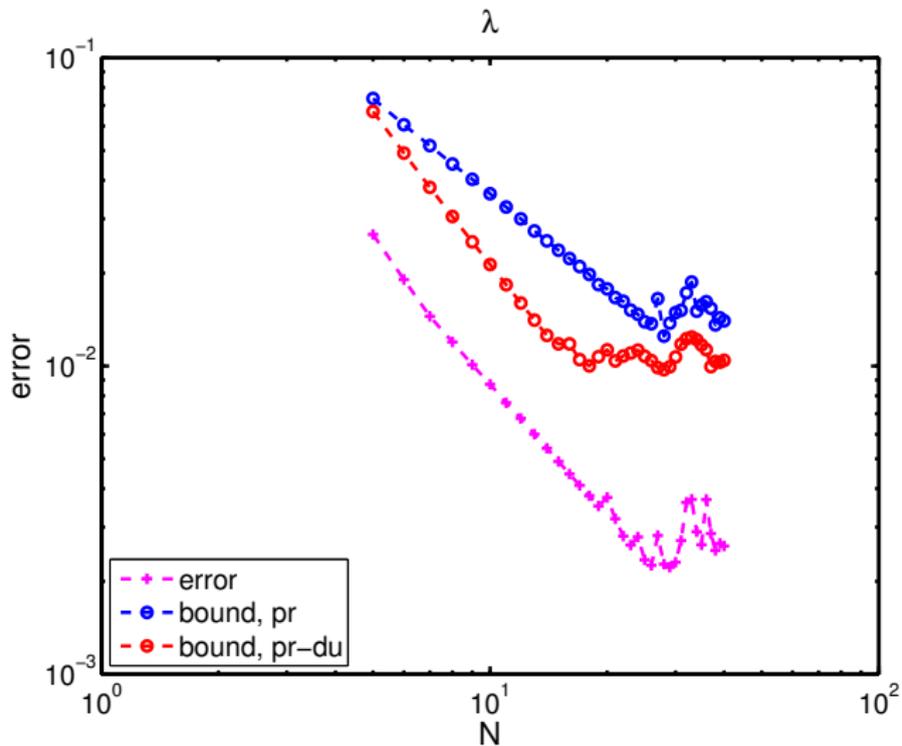
Numerical Results - 1D



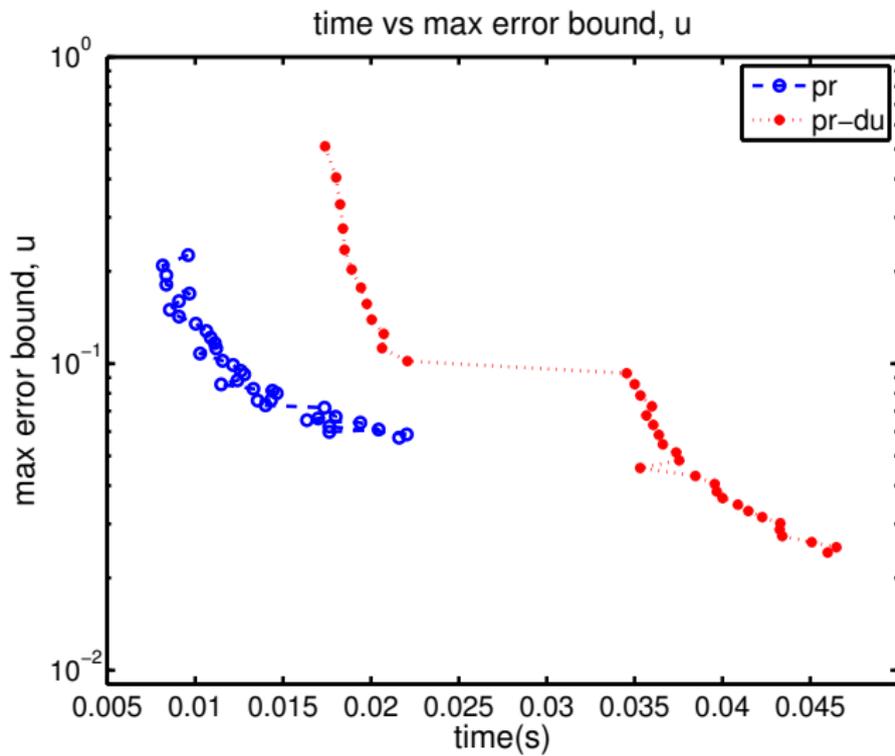
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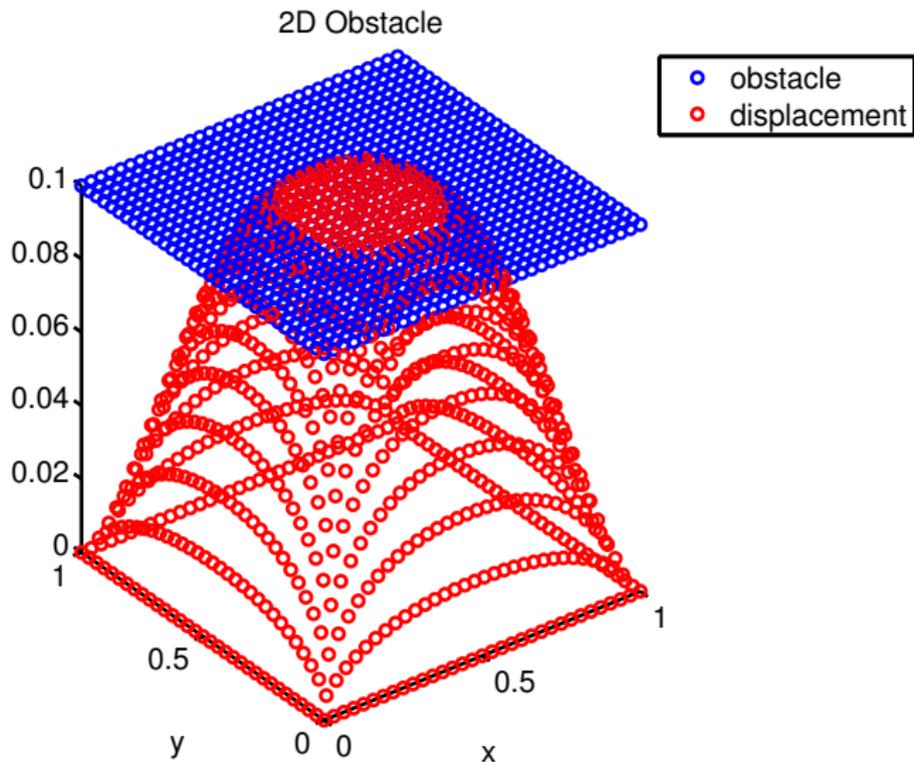
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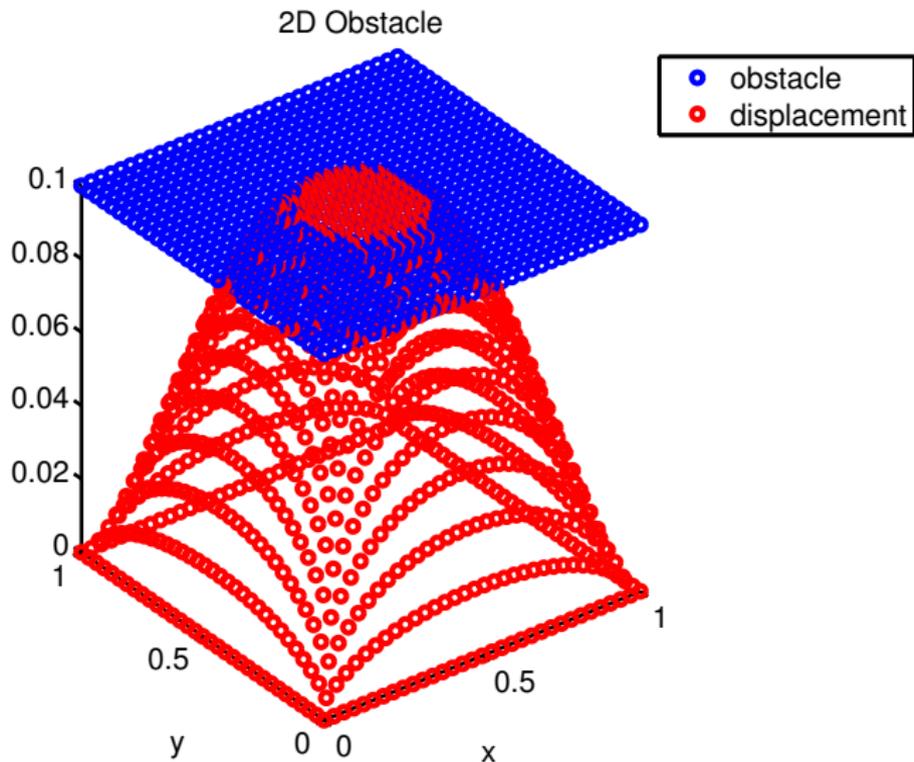
Numerical Results - 1D



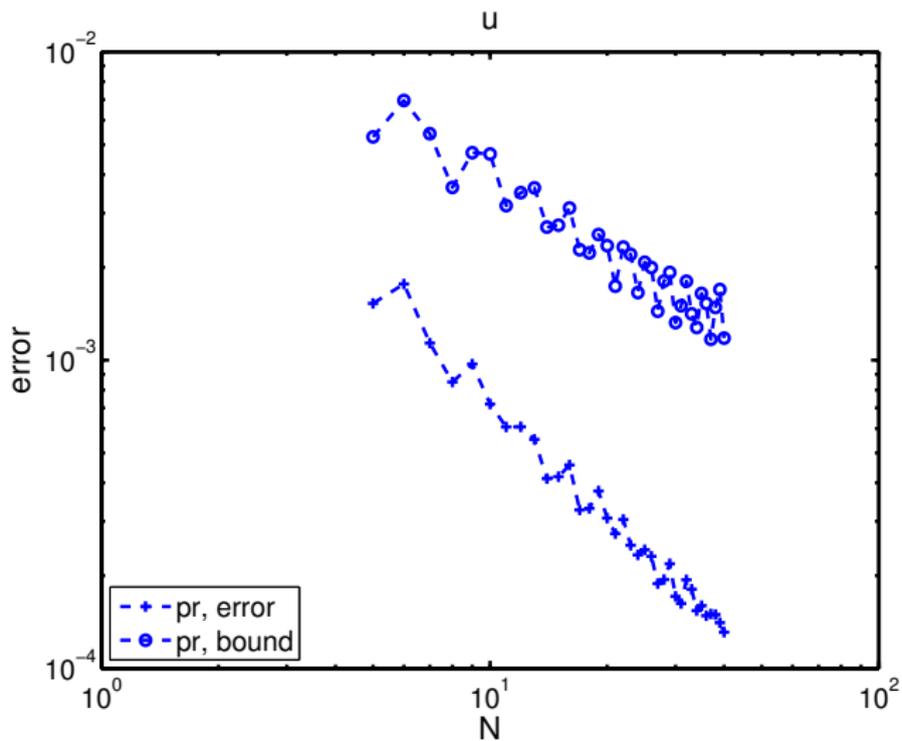
Numerical Results - 2D



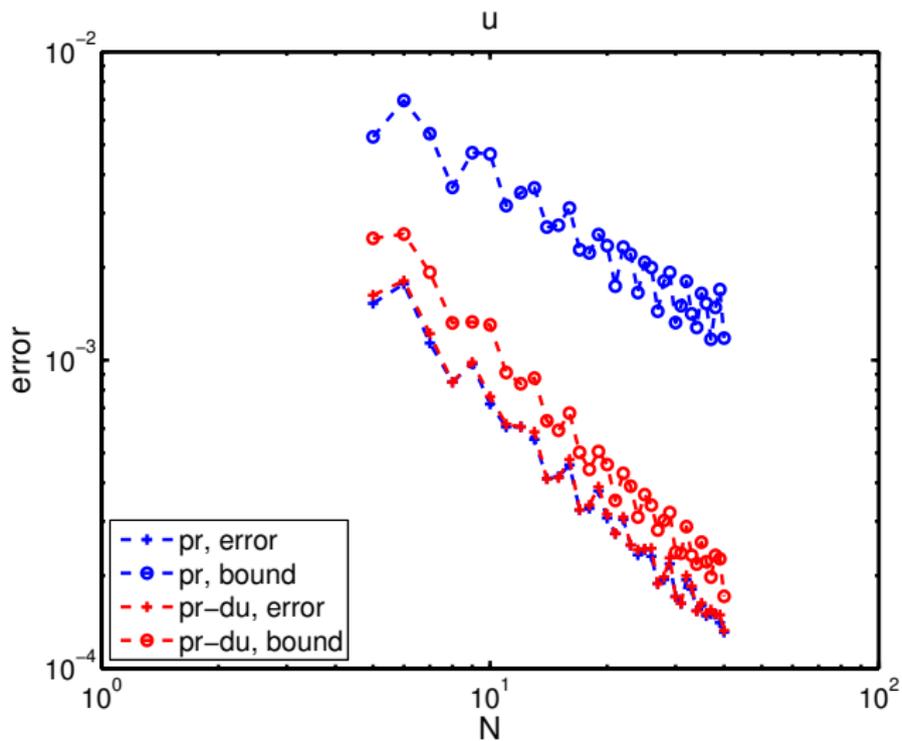
Numerical Results - 2D



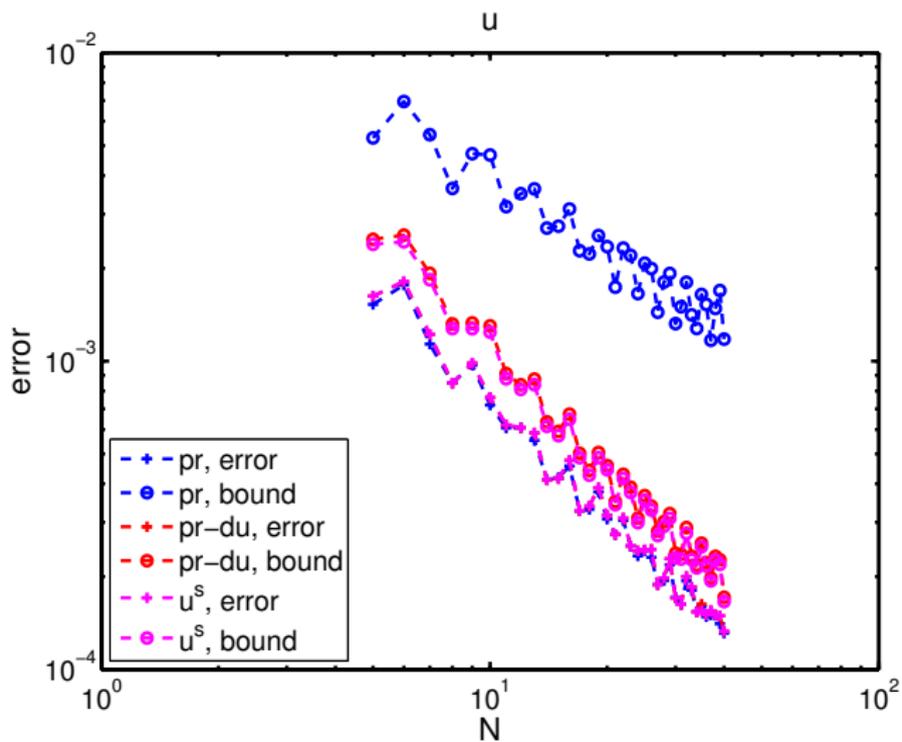
Numerical Results - 2D



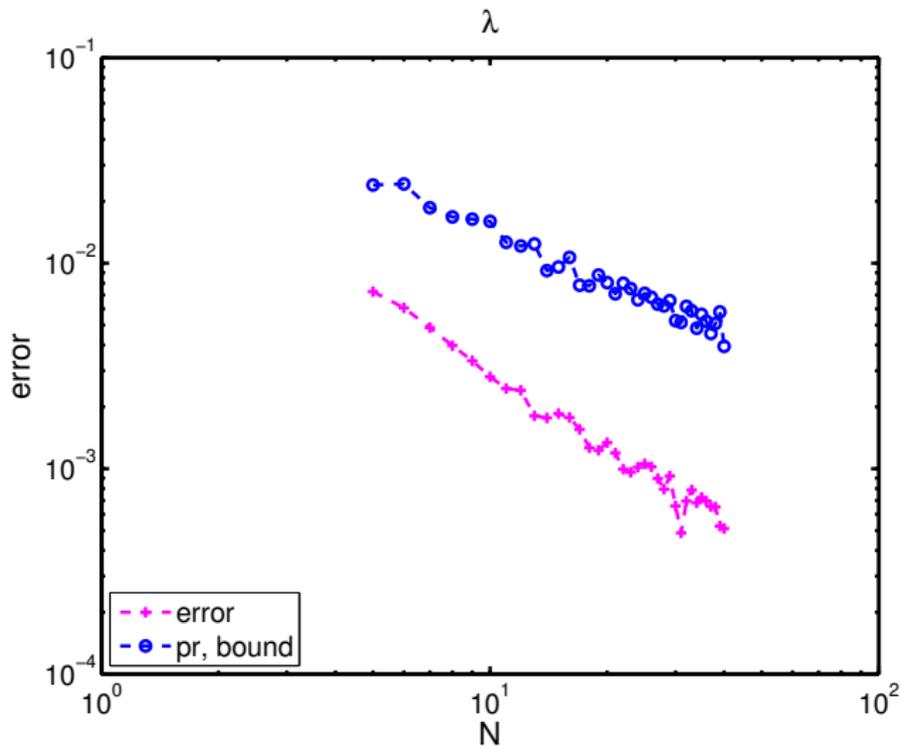
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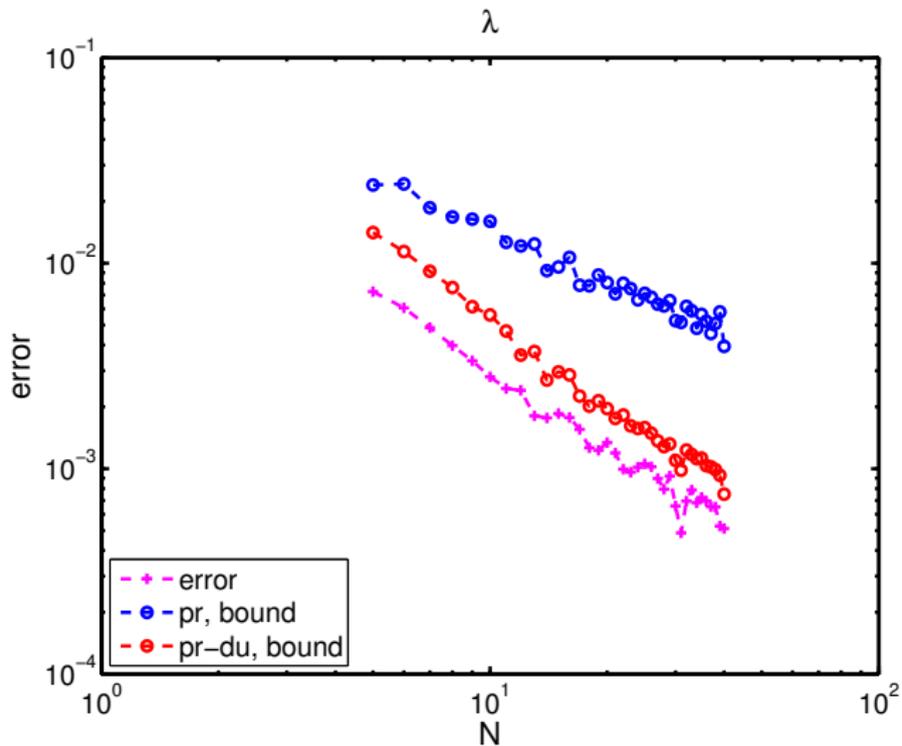
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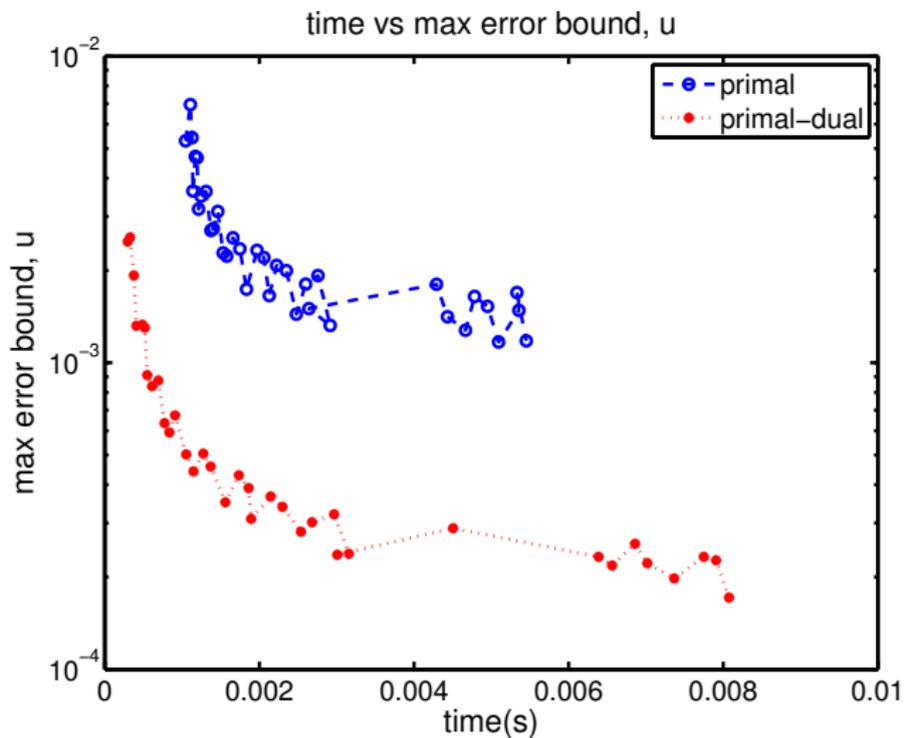
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Mid-Talk Summary

We developed an **online-efficient certified** reduced basis method for elliptic variational inequalities of the first kind.

We introduce a **dual problem** to enable computation of **sharp** and **inexpensive** *a posteriori* error bounds.

The **online** computational cost depends on N , Q , but **not** on \mathcal{N}_{FE} .

However, the method is not applicable to

- problems where B is μ -dependent
- EVIs of the second kind

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Coulomb Friction

Equilibrium $-\sigma_{ij,j} = 0$

Constitutive Law $\sigma_{ij} = C_{ijkl}\varepsilon_{kl}$

Strain-Displacement $\varepsilon_{ij} = \frac{1}{2}(u_{i,j} + u_{j,i})$

Boundary Conditions

DISPLACEMENT $u_i = 0$ on Γ_u

APPLIED TRACTION $\sigma_n = g_i$ on Γ_g

CONTACT $\sigma_n < 0$ on Γ_C

FRICITION: If $|\sigma_t| < \nu_F |\sigma_n|$ then $u_t = 0$

If $|\sigma_t| = \nu_F |\sigma_n|$ then $u_t = -\lambda \sigma_t$ for some $\lambda > 0$

Coulomb Friction

Variational Formulation

The displacement $u \in K$ satisfies

$$a(u, v - u) + j(u, v) - j(u, u) \geq f(v - u)$$

$$\forall v \in K$$

where

$$j(u, v) = \int_{\Omega} \nu_F |\sigma_n(u)| |v_t|$$

See, e.g., [Han & Reddy, 1999]

Variational Inequalities

First Kind

$$u = \arg \inf_{v \in K} \frac{1}{2}a(v, v) - f(v)$$

where K is a convex subset of V .

Second Kind

$$u = \arg \inf_{v \in V} \frac{1}{2}a(v, v) + j(v) - f(v)$$

where the functional j is nondifferentiable.

Method R

We transform the **constrained** minimization problem (EVI-1)
into an **unconstrained** minimization problem.

Start with an interior point and replace the constraint
with a barrier function.

The barrier causes the objective function to increase without bound
as u approaches the constraint.

See, e.g., [Weiser, SIAM J Optim, 2005]
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R is for Regularize

Obstacle Problem

Let the admissible set be given by

$$K = \{ v \in V \mid v \leq g \text{ in } \Omega \}$$

We introduce u_ν

$$u_\nu = \arg \inf_{v \in V} \frac{1}{2} a(v, v) - f(v) - \nu \int_{\Omega} \log(g - v) d\Omega$$

$$\Rightarrow a(u, v) - f(v) + \nu \int_{\Omega} \frac{v}{g - u} d\Omega = 0, \quad \forall v \in V$$

R is for Regularize

For problems of the form

$$a(\mathbf{u}, \mathbf{v}) - \mathbf{f}(\mathbf{v}) + \langle \mathbf{h}(\mathbf{u}), \mathbf{v} \rangle_{V', V} = 0, \quad \forall \mathbf{v} \in V$$

where $\mathbf{h}(\cdot; \mu)$ is nonlinear, we can approximate \mathbf{h}
using the **Empirical Interpolation Method**:

$$h(\mathbf{u}(\mathbf{x}; \mu); \mu) \approx h_M^u(\mathbf{x}; \mu) = \sum_{m=1}^M g_m(\mathbf{x}) \varphi_{M,m}^u(\mu)$$

where

$$\sum_{m=1}^M g_m(\mathbf{x}_i) \varphi_{M,m}^u(\mu) = h(\mathbf{u}(\mathbf{x}_i; \mu); \mu), \quad 1 \leq i \leq M$$

\mathbf{x}_i are interpolation pts, and g_m are chosen by a greedy procedure

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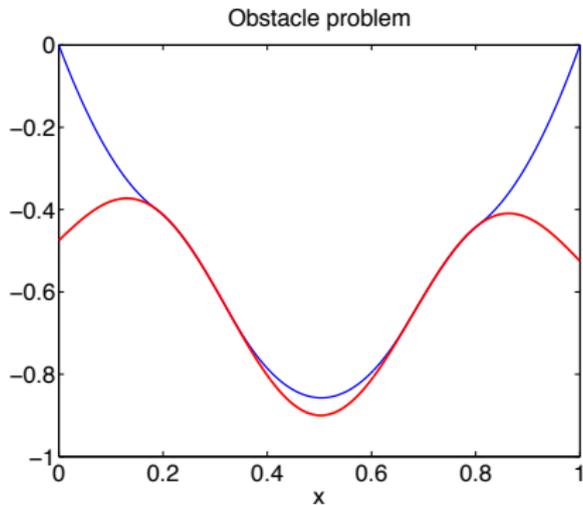
B is for Barrier

The **Empirical Interpolation Method** provides

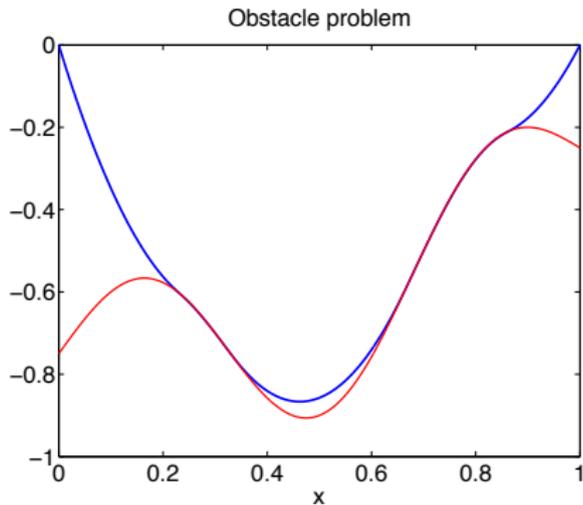
- affine approximations to non-affine and/or nonlinear forms
- efficient *a posteriori* error estimators (in some cases, bounds)

See, e.g., [Barrault, Maday, Nguyen, & Patera, CR Math, 2004],
[Grepl, Maday, Nguyen, & Patera, M2AN, 2007].

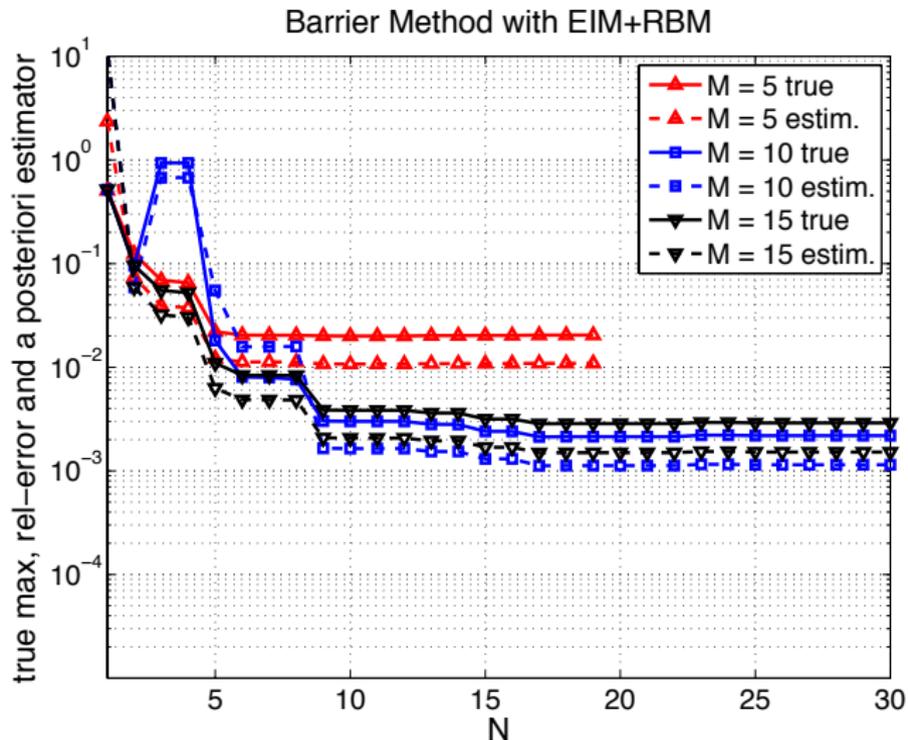
RB Method for Problems in Solid Mechanics



RB Method for Problems in Solid Mechanics



Numerical Results - 1D



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Summary & Perspectives

- ▶ We proposed two **online-efficient** RB approaches for VIs:
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 - **Regularization Approach**

motivated by problems in nonlinear solid mechanics.

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