A level-set based mesh evolution method for shape optimization

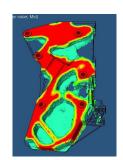
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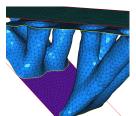
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Shape optimization and industrial applications

- The increase in the cost of raw materials urges to optimize the shape of mechanical parts from the early stages of design.
- The numerical resolution of shape optimization problems is plagued by a major difficulty:
 - The evaluations of the objective and its derivative involve mechanical computations, using the Finite Element method on a mesh of the shape.
 - The shape is (dramatically!) modified in the course of the iterative optimization process
 - ⇒ Need to update this computational mesh.
- This difficulty arises in many inverse problems: shape detection or reconstruction, image segmentation, etc.





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A model problem in linear elasticity

A shape is a bounded domain $\Omega \subset \mathbb{R}^d$, which is

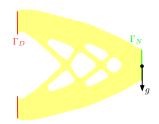
- fixed on a part Γ_D of its boundary,
- submitted to surface loads g, applied on $\Gamma_N \subset \partial \Omega$, $\Gamma_D \cap \Gamma_N = \emptyset$.

The displacement vector field $u_{\Omega}: \Omega \to \mathbb{R}^d$ is governed by the linear elasticity system:

$$\begin{cases}
-\operatorname{div}(Ae(u_{\Omega})) &= 0 & \text{in } \Omega \\
u_{\Omega} &= 0 & \text{on } \Gamma_{D} \\
Ae(u_{\Omega})n &= g & \text{on } \Gamma_{N} \\
Ae(u_{\Omega})n &= 0 & \text{on } \Gamma
\end{cases}$$

where $e(u) = \frac{1}{2}(\nabla u^T + \nabla u)$ is the strain tensor, and A is the Hooke's law of the material:

$$\forall e \in \mathcal{S}_d(\mathbb{R}), \ Ae = 2\mu e + \lambda tr(e)I.$$



A "Cantilever"



The deformed cantilever

A model problem in linear elasticity

Goal: Starting from an initial structure Ω_0 , find a new one Ω that minimizes a certain functional of the domain $J(\Omega)$.

Examples:

• The work of the external loads g or compliance $C(\Omega)$ of domain Ω :

$$C(\Omega) = \int_{\Omega} Ae(u_{\Omega}) : e(u_{\Omega}) \mathrm{d}x = \int_{\Gamma_N} g.u_{\Omega} \,\mathrm{d}s$$

• A least-square error between u_{Ω} and a target displacement $u_0 \in H^1(\Omega)^d$ (useful when designing micro-mechanisms):

$$D(\Omega) = \left(\int_{\Omega} k(x) |u_{\Omega} - u_{0}|^{\alpha} dx\right)^{\frac{1}{\alpha}},$$

where α is a fixed parameter, and k(x) is a weight factor.

A volume constraint may be enforced with a fixed penalty parameter ℓ :

Minimize
$$J(\Omega) := C(\Omega) + \ell \operatorname{Vol}(\Omega)$$
, or $D(\Omega) + \ell \operatorname{Vol}(\Omega)$.

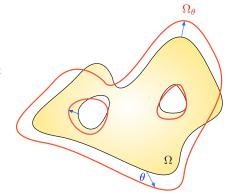
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Differentiation with respect to the domain: Hadamard's method (I)

Hadamard's boundary variation method features variations of a reference, Lipschitz domain Ω of the form:

$$\Omega_{\theta} := (\mathrm{Id} + \theta)(\Omega),$$

for "small" $\theta \in W^{1,\infty}\left(\mathbb{R}^d,\mathbb{R}^d\right)$.



emma 1

For all $\theta \in W^{1,\infty}\left(\mathbb{R}^d,\mathbb{R}^d\right)$ with norm $||\theta||_{W^{1,\infty}\left(\mathbb{R}^d,\mathbb{R}^d\right)} < 1$, $(\mathrm{Id} + \theta)$ is a Lipschitz diffeomorphism of \mathbb{R}^d , with Lipschitz inverse.

Differentiation with respect to the domain: Hadamard's method (II)

Definition 1.

Let $\Omega \subset \mathbb{R}^d$ be a smooth domain. A (scalar) function $\Omega \mapsto F(\Omega)$ is shape differentiable at Ω if the mapping

$$W^{1,\infty}(\mathbb{R}^d,\mathbb{R}^d)\ni heta\mapsto F(\Omega_ heta)$$

is Fréchet-differentiable at 0, i.e. the following expansion holds in the vicinity of 0:

$$F(\Omega_{\theta}) = F(\Omega) + F'(\Omega)(\theta) + o(||\theta||_{W^{1,\infty}(\mathbb{R}^d,\mathbb{R}^d)}).$$

The bounded operator $\theta \mapsto F'(\Omega)(\theta)$ is the shape derivative of $J(\Omega)$ at Ω .

Differentiation with respect to the domain: Hadamard's method (III)

• Techniques from optimal control allow to compute shape derivatives; in the case of "many" functionals $J(\Omega)$, the latter has the structure:

$$J'(\Omega)(\theta) = \int_{\Gamma} v_{\Omega} \, \theta \cdot n \, \mathrm{d}s,$$

where v_{Ω} is a scalar field depending on u_{Ω} , and possibly on an adjoint state p_{Ω} .

• The derivative $J'(\Omega)(\theta)$ yields a natural descent direction for $J(\Omega)$: for instance, defining θ as

$$\theta = -v_0 n$$

yields, for t > 0 sufficiently small (to be found numerically):

$$J(\Omega_{t heta}) = J(\Omega) - t \int_{\Gamma} v_{\Omega}^2 \, \mathrm{d}s + \mathrm{o}(t) < J(\Omega)$$

Example: If $J(\Omega) = C(\Omega) = \int_{\Gamma_N} g \cdot u_{\Omega} \, ds$ is the compliance, $v_{\Omega} = -Ae(u_{\Omega}) : e(u_{\Omega})$.

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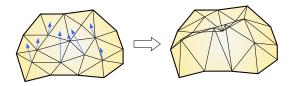
The generic numerical algorithm

Gradient algorithm: For n = 0, ... convergence,

- **①** Compute the solution u_{Ω^n} (and p_{Ω^n}) of the elasticity system on Ω^n .
- $\ensuremath{\Theta}$ From the shape derivative $J'(\Omega^n)$, infer a descent direction θ^n for $J(\Omega)$.
- **3** Advect the shape Ω^n according to θ^n , so as to get $\Omega^{n+1} := (\mathrm{Id} + \theta^n)(\Omega^n)$.

Problem: This strategy relies on two conflicting needs:

- An efficient advection of the shape $\Omega^n \to \Omega^{n+1}$ at each step;
- A high-quality mesh of each shape Ω^n , for finite element computations.



Pushing nodes according to the velocity field may result in an invalid configuration.

The generic numerical algorithm (II)

Pushing the vertices of the mesh of Ω^n along θ^n inevitably makes it ill-shaped, or worse, overlapping.

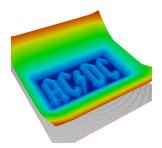
A short detour by the Level Set Method

A paradigm: [OSe] the motion of an evolving domain is best described in an implicit way.

One domain $\Omega \subset \mathbb{R}^d$ is equivalently defined by a function $\phi : \mathbb{R}^d \to \mathbb{R}$ such that:

$$\phi(x)<0\quad\text{if }x\in\Omega\quad;\quad\phi(x)=0\quad\text{if }x\in\partial\Omega\quad;\quad\phi(x)>0\quad\text{if }x\in{}^c\overline{\Omega}$$





A bounded domain $\Omega \subset \mathbb{R}^2$ (left); graph of an associated level set function (right).

Surface evolution equations in the level set framework

- Let $\Omega(t) \subset \mathbb{R}^d$ be a domain moving according to a velocity field $v(t,x) \in \mathbb{R}^d$.
- Let $\phi(t,x)$ be a level set function for $\Omega(t)$.
- The motion of $\Omega(t)$ translates in terms of ϕ as the level set advection equation:

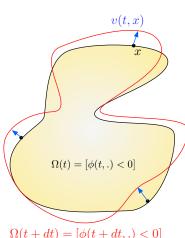
$$\frac{\partial \phi}{\partial t}(t,x) + v(t,x) \cdot \nabla \phi(t,x) = 0$$

• If v(t,x) is normal to the boundary $\partial\Omega(t)$, i.e.:

$$v(t,x) := V(t,x) \frac{\nabla \phi(t,x)}{|\nabla \phi(t,x)|},$$

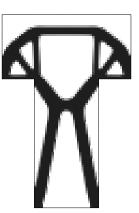
this rewrites as a Hamilton-Jacobi equation:

$$\frac{\partial \phi}{\partial t}(t,x) + V(t,x)|\nabla \phi(t,x)| = 0$$



The level set method of Allaire-Jouve-Toader [AlJouToa]

- The shapes Ω^n are embedded in a working domain D equipped with a fixed mesh.
- The successive shapes Ωⁿ are accounted for in the level set framework, i.e. via a function φⁿ: D → ℝ which implicitly defines them.
- At each step n, the exact linear elasticity system on Ω^n is approximated by the Ersatz material approach: the void $D\setminus\Omega^n$ is filled with a very 'soft' material, which leads to an approximate system posed on D.
- This approach is very versatile and does not require a mesh of the shapes at each iteration.



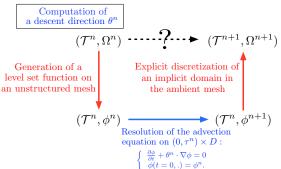
Shape accounted for with a level set description

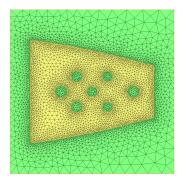
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The proposed method for handling mesh evolution

The mesh \mathcal{T}^n of D is unstructured and changes at each iteration n, so that Ω^n is explicitly discretized in \mathcal{T}^n .

- Finite element analyses are conducted on Ω^n by "forgetting" the part of \mathcal{T}^n for the void $D \setminus \Omega^n$.
- The advection $\Omega^n \to \Omega^{n+1}$ is carried out on the whole mesh \mathcal{T}^n , using a level set description ϕ^n of Ω^n .





Shape Ω equipped with a mesh, conformingly embedded in a mesh of the box D.

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Isosurface discretization (II)

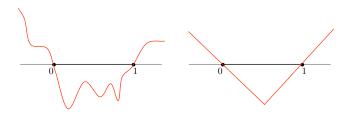
The level set function ϕ for $\Omega \subset D$ is often chosen as the signed distance function.

Definition 2.

The signed distance function $d_{\Omega}: \mathbb{R}^d \to \mathbb{R}$ to a bounded domain $\Omega \subset \mathbb{R}^d$ is given by:

$$d_{\Omega}(x) = \begin{cases} -d(x, \partial \Omega) & \text{if } x \in \Omega, \\ 0 & \text{if } x \in \partial \Omega, \\ d(x, \partial \Omega) & \text{otherwise,} \end{cases}$$

where $d(x,\partial\Omega):=\min_{p\in\partial\Omega}|x-p|$ is the usual Euclidean distance from x to $\partial\Omega$.

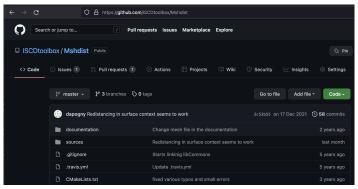


Two level set functions for the domain $\Omega = (0, 1) \subset \mathbb{R}$.

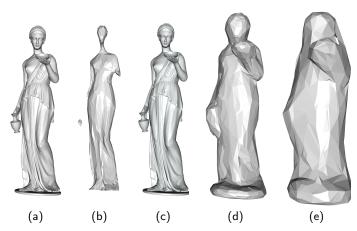


Isosurface discretization (III)

- Efficient algorithms exist to calculate d_{Ω} , such as the Fast Marching algorithm [SethianFMM], the Fast Sweeping algorithm [Zhao], etc.
- A free, open-source implementation: mshdist [DaFre].
 - https://github.com/ISCDtoolbox/Mshdist



A 3d example.

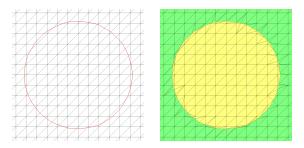


Isosurfaces of the signed distance function to the 'Aphrodite' (a): (b): isosurface -0.01, (c): isosurface 0, (d): isosurface 0.02, (e): isosurface 0.05.

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Meshing the negative subdomain of a level set function

Discretizing explicitely the 0 level set of a function $\phi:D\to\mathbb{R}$ defined at the vertices of a simplicial mesh $\mathcal T$ of a computational box D is fairly easy, using patterns.



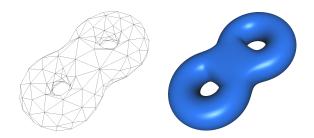
(Left) 0 level set of a scalar function defined over a mesh; (right) explicit discretization in the mesh.

However, doing so is bound to produce a very low-quality mesh, on which finite element computations will prove slow, inaccurate, not to say impossible.

⇒ Need to improve the quality of a mesh, while retaining its geometric features.

Local remeshing in 3d

- Let \mathcal{T} be an initial valid, yet potentially ill-shaped tetrahedral mesh. \mathcal{T} carries a surface mesh $\mathcal{S}_{\mathcal{T}}$, whose triangles are faces of tetrahedra of \mathcal{T} .
- \mathcal{T} is intended as an approximation of an ideal domain $\Omega \subset \mathbb{R}^3$, and $\mathcal{S}_{\mathcal{T}}$ as an approximation of its boundary $\partial\Omega$.

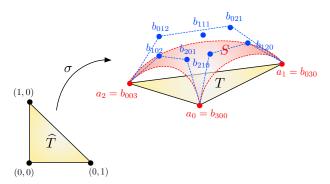


Poor geometric approximation (left) of a domain with smooth boundary (right)

Thanks to local mesh operations, we aim at getting a new, well-shaped mesh $\widetilde{\mathcal{T}}$, whose corresponding surface mesh $\mathcal{S}_{\widetilde{\mathcal{T}}}$ is a good approximation of $\partial\Omega$.

Local remeshing in 3d: definition of an ideal domain

- In realistic cases, the "ideal" domain Ω of ${\mathcal T}$ is unknown.
- However, from the knowledge of \mathcal{T} (and $\mathcal{S}_{\mathcal{T}}$), one can reconstruct geometric features of Ω or $\partial\Omega$: normal vectors at regular points of $\partial\Omega,...$
- These features allow for a local parametrization of $\partial\Omega$ around each surface triangle $T\in\mathcal{S}_{\mathcal{T}}$, e.g. as a Bézier surface.



Generation of a cubic Bézier parametrization for the piece of $\partial\Omega$ associated to triangle T, from the approximated geometrical features (normal vectors at nodes).

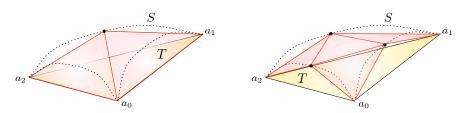
Local remeshing in 3d: remeshing strategy

- Four local remeshing operators are intertwined, to iteratively increase the quality
 of the mesh T: edge split, edge collapse, edge swap, and vertex relocation.
- Each one of them exists under two different forms, depending on whether it is applied to a surface configuration, or an internal one.
- A size map h is defined, to reach a good mesh sampling. It generally depends on the principal curvatures κ_1, κ_2 of $\partial \Omega$, but may also be user-defined (e.g. in a context of mesh adaptation).

Local mesh operators: edge splitting

If an edge pq is "too long", insert its midpoint m, then split it into two.

- If pq belongs to a surface triangle $T \in \mathcal{S}_{\mathcal{T}}$, m lies on the piece of $\partial \Omega$ computed from T. Else, it is merely inserted as the midpoint of p and q.
- An edge may be deemed "too long" when compared to the prescribed size, or because it entails a bad geometric approximation of $\partial\Omega$.

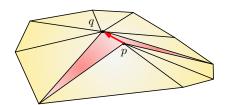


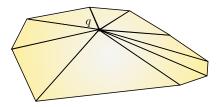
Splitting of one (left) or three (right) edges of triangle T, positioning the new points on the ideal surface \mathcal{S} (dotted).

Local mesh operators: edge collapse

If an edge pq is "too short", merge its two endpoints.

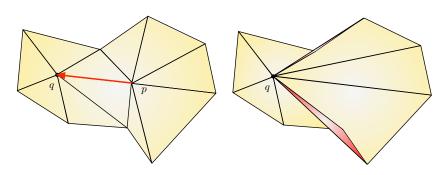
- Careful checks are in order to ensure the validity of the resulting configuration:
 - This operation may invalidate some tetrahedra (i.e. create overlappings).
 - When it is applied to a surface configuration, it may deteriorate the geometric approximation of $\partial\Omega$;
- An edge may be "too short" when compared to the prescribed size, or because it is unnecessarily short for a fine geometric approximation of $\partial\Omega$.





Collapse of point p over q in a surface configuration.

Local mesh operators: edge collapse

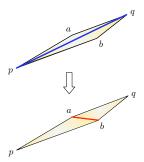


In 2d, collapsing p over q (left) invalidates the resulting mesh (right): both greyed triangles end up inverted.

Local mesh operators: edge swap (I)

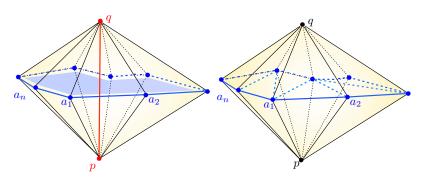
Suppress and edge pq from the mesh and reconnect the leftover cavity adequately.

This operator is key in improving the quality of the elements of the mesh.



In 2d the edge pq is removed from the mesh, and the edge ab corresponding to the alternate configuration is added.

Local mesh operators: edge swap (II)

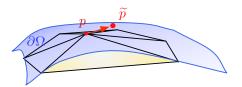


The 3d edge swap operator is much more involved than its 2d counterpart.

Local mesh operators: node relocation

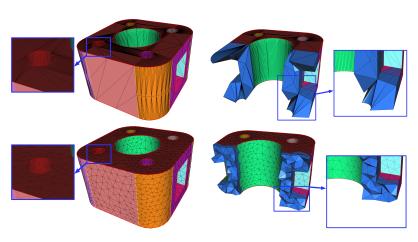
Slightly move a point p in the mesh, while leaving all connectivities unchanged.

This operator is the main ingredient in the fine-quality tuning of the mesh



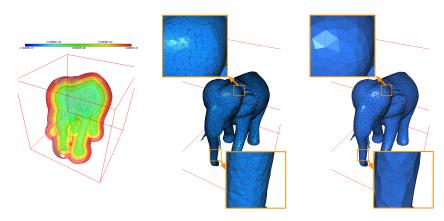
Relocation of node p to \widetilde{p} , along the surface.

Local remeshing in 3d: numerical examples



Mechanical part before (left) and after (right) remeshing.

Local remeshing in 3d: numerical examples



(Left) Some isosurfaces of an implicit function defined in a cube, (centre) result after rough discretization in the ambient mesh, (right) result after local remeshing.

A word of advertisement





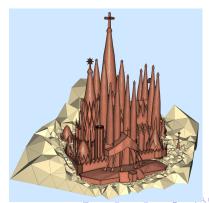
These general purpose remeshing algorithms are part of the free, open-source environment Mmg.



https://www.mmgtools.org



https://github.com/MmgTools/mmg



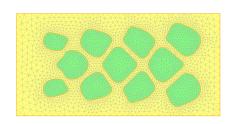
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Numerical implementation

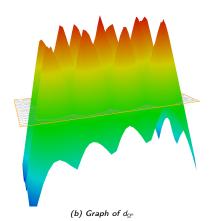
- At each iteration, the shape Ω^n is endowed with an unstructured mesh \mathcal{T}^n of a larger, fixed, bounding box D; a mesh of Ω^n explicitly appears as a submesh.
- When dealing with finite element computations on Ω^n , the part of \mathcal{T}^n exterior to Ω^n is discarded.
 - \Rightarrow The shape gradient is accurately calculated.

- When dealing with the shape update step,
 - **1** A level set function ϕ^n is generated on the whole mesh \mathcal{T}^n ,
 - ② The level set advection equation is solved on this mesh, to get ϕ^{n+1} .
 - **3** From the knowledge of ϕ^{n+1} , a new unstructured mesh \mathcal{T}^{n+1} is recovered, in which the new shape Ω^{n+1} explicitly appears.

Step 1: From the actual shape Ω^n , generate the signed distance function d_{Ω^n} at the vertices of the mesh \mathcal{T}^n of D.

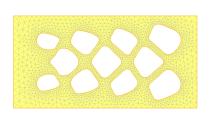


(a) The initial shape

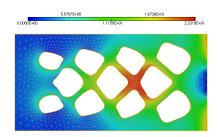


Step 2:

- Discard the exterior part $D \setminus \overline{\Omega^n}$;
- Calculate the descent direction θ^n on (the mesh \mathcal{T}^n of) Ω^n .



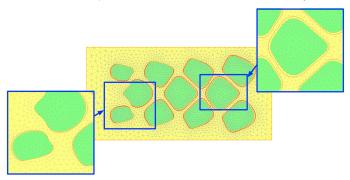
(a) The "interior mesh"



(b) Computation of θ^n

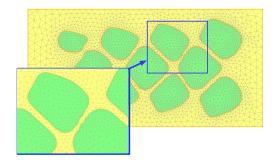
Step 3:

- "Retrieve" the whole mesh \mathcal{T}^n of D.
- Extend the velocity field θ^n to the whole mesh;
- Advect d_{Ω^n} along θ^n for a (small) time step τ^n .
- A new level set function ϕ^{n+1} is obtained on \mathcal{T}^n , for the new shape Ω^{n+1} .



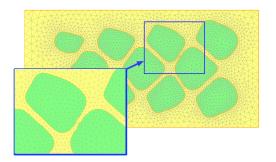
Step 4:

- The 0 level set of ϕ^{n+1} is explicitly discretized in the mesh \mathcal{T}^n .
- As expected, roughly "inserting" this line in \mathcal{T}^n yields a very ill-shaped mesh.



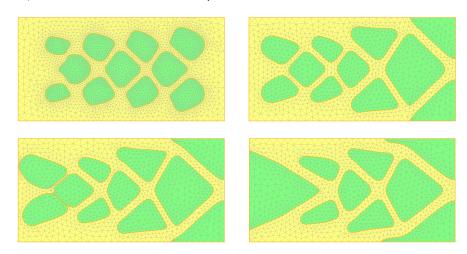
Rough discretization of the 0 level set of ϕ^{n+1} into \mathcal{T}^n ; the resulting mesh of D is ill-shaped.

- Mesh modification is then conducted, so as to enhance the overall quality of the mesh according to the geometry of the shape.
- ullet The new mesh \mathcal{T}^{n+1} is eventually obtained.



Quality-oriented remeshing of the previous mesh ends with the new, well-shaped mesh \mathcal{T}^{n+1} of D in which Ω^{n+1} is explicitly discretized.

Repeat the procedure until convergence (discretize the 0-level set in the computational mesh, clean the mesh,...).



Numerical results: 2d optimal mast

The "benchmark" two-dimensional optimal mast test case.

• Minimization of the compliance

$$C(\Omega) = \int_{\Omega} Ae(u_{\Omega}) : e(u_{\Omega}) dx.$$

• A volume constraint is enforced.

Numerical results: 3d cantilever

The "benchmark" three-dimensional cantilever test case.

• Minimization of the compliance

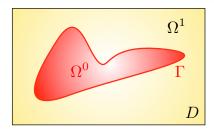
$$C(\Omega) = \int_{\Omega} Ae(u_{\Omega}) : e(u_{\Omega}) dx.$$

• A volume constraint is enforced by means of a fixed Lagrange multiplier.

Another example in multiphase optimization

Optimal repartition of two materials A_0, A_1 occupying subdomains Ω^0 and $\Omega^1 := D \backslash \Omega^0$ of a fixed working domain D, with total (discontinuous) Hooke's law

$$A_{\Omega^0} := A_0 \chi_{\Omega^0} + A_1 \chi_{\Omega^1}.$$



- We minimize the compliance $C(\Omega^0) = \int_D A_{\Omega^0} e(u_{\Omega^0}) : e(u_{\Omega^0}) dx$ of D.
- The shape derivative reads:

$$C'(\Omega^0)(\theta) = \int_{\Gamma} \mathcal{D}(u, u) \, \theta \cdot n \, \mathrm{d}s.$$

• Evaluating $\mathcal{D}(u, u)$ is awkward in a fixed mesh context, for it involves jumps of the (discontinuous) strain and stress tensors e(u) and $\sigma(u)$ at the interface Γ .

Numerical results: a multiphase beam

- We minimize the compliance of a beam D, with respect to the repartition of the constituent materials A_0 , A_1 ($E^1 = E^0/3$).
- A constraint on the volume of the stiffer material is enforced by means of a fixed Lagrange multiplier.

An advanced example in fluid-structure interaction (I)

- A solid obstacle $\Omega_s := \Omega$ is placed inside a fixed cavity D where a fluid is flowing, occupying the phase $\Omega_f := D \setminus \overline{\Omega_s}$.
- The fluid obeys the Navier-Stokes equations (Re = 60), and the solid is governed by the linearized elasticity system.
- Weak coupling between Ω_f and Ω_s : the fluid exerts a traction on the interface Γ .
- We optimize the shape of Ω_s with respect to the solid compliance

$$J(\Omega) = \int_{\Omega_s} Ae(u_{\Omega_s}) : e(u_{\Omega_s}) dx,$$

under a volume constraint.



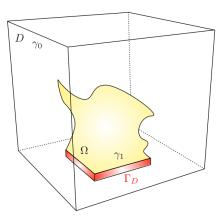
An advanced example in fluid-structure interaction (II)

Optimization of the shape of a heat diffuser (I) $\,$

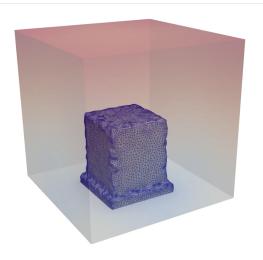
- A thermal chamber D is divided into
 - A phase Ω with high conductivity γ_1
 - A phase $D \setminus \overline{\Omega}$ with low conductivity γ_0 .
- A temperature $T_0=0$ is imposed on Γ_D and the remaining boundary $\partial D \setminus \overline{\Gamma_D}$ is insulated from the outside.
- A heat source is acting inside D.
- The temperature u_{Ω} inside D is solution to the two-phase Laplace equation.
- The average temperature inside *D*,

$$J(\Omega) = \frac{1}{|D|} \int_D u_{\Omega} \, \mathrm{d}x$$

is minimized under a volume constraint.



Optimization of the shape of a heat diffuser (II)



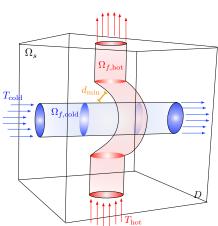
Optimization of the shape of a heat diffuser.

Optimization of the shape of a heat exchanger (I)

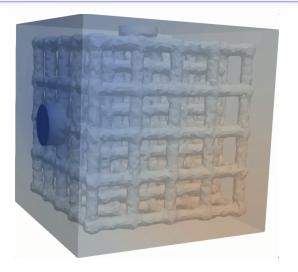
- A thermal chamber D is divided into
 - A phase $\Omega_{f,hot}$ conveying a hot fluid;
 - A phase $\Omega_{f,cold}$ conveying a cold fluid;
 - A solid phase Ω_s .
- The Navier-Stokes equations are satisfied in $\Omega_{f, \text{hot}}$, $\Omega_{f, \text{cold}}$.
- The stationary heat equation accounts for the temperature diffusion within *D*.
- The heat transferred from $\Omega_{f,hot}$ to $\Omega_{f,cold}$ is maximized.
- A constraint is imposed on the minimal distance between $\Omega_{f,hot}$ and $\Omega_{f,cold}$:

$$d(\Omega_{f,\mathsf{hot}},\Omega_{f,\mathsf{cold}}) \geq d_{\mathsf{min}}.$$

• Volume and pressure drop constraints are added on $\Omega_{f,hot}$, $\Omega_{f,cold}$.



Optimization of the shape of a heat exchanger (II)



Optimization of the shape of a heat exchanger.

Thank you!

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