



Topology optimization IV: Continuum topology optimization II

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- Design of compliant mechanisms
 - Formulation
 - Sensitivity
 - Problems
- Morphology filters via Heaviside projection
- Manufacturing-tolerant robust optimization
- Stress constraints
 - Sensitivity
 - Stress aggregation
 - Augmented Lagrangian
- Inverse homogenization

Design of compliant mechanisms



- Mobility gained from structural flexibility
- No need for body components such as hinges or sliders

- Basic formulation to minimize the (negative value of) output displacement

$$\begin{aligned} \min_{\boldsymbol{\rho}} \quad & \mathbf{I}_{\text{out}}^T \mathbf{u} \\ \text{subject to} \quad & \mathbf{K}(\boldsymbol{\rho}) \mathbf{u} = \mathbf{f} \\ & \mathbf{v}^T \boldsymbol{\rho} \leq \bar{V} \\ & \mathbf{0} \leq \boldsymbol{\rho} \leq \mathbf{1} \end{aligned}$$

- Is the formulation convex? (hint: write Hessian)

- Slight generalization of compliance minimization problems:

$$d(\boldsymbol{\rho}) = \mathbf{I}_{\text{out}}^T \mathbf{u}, \text{ where } \mathbf{K}(\boldsymbol{\rho})\mathbf{u} = \mathbf{f}$$

- What are the sensitivities of $d(\boldsymbol{\rho})$?
- Since the equilibrium equation must be satisfied, it must hold for any but fixed $\boldsymbol{\lambda} \in \mathbb{R}^{n_{\text{dof}}}$ that

$$d(\boldsymbol{\rho}) = \mathbf{I}_{\text{out}}^T \mathbf{u} + \boldsymbol{\lambda}^T (\mathbf{K}(\boldsymbol{\rho})\mathbf{u} - \mathbf{f})$$

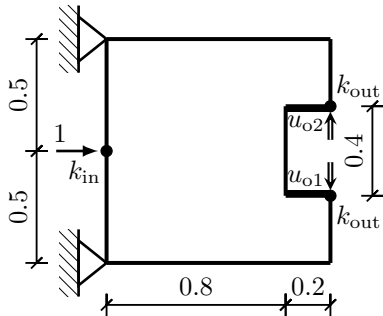
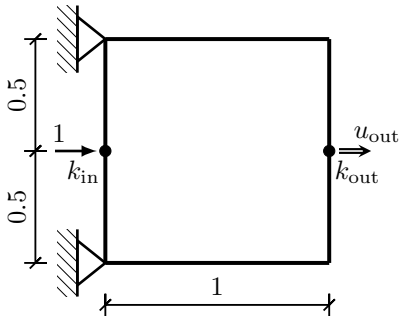
- Using the chain rule, we receive

$$\begin{aligned} \frac{\partial d}{\partial \rho_i} &= \mathbf{I}_{\text{out}}^T \frac{\partial \mathbf{u}}{\partial \rho_i} + \boldsymbol{\lambda}^T \left(\frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_i} \mathbf{u} + \mathbf{K}(\boldsymbol{\rho}) \frac{\partial \mathbf{u}}{\partial \rho_i} \right) \\ &= (\mathbf{I}_{\text{out}}^T + \boldsymbol{\lambda}^T \mathbf{K}(\boldsymbol{\rho})) \frac{\partial \mathbf{u}}{\partial \rho_i} + \boldsymbol{\lambda}^T \frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_i} \mathbf{u} \end{aligned}$$

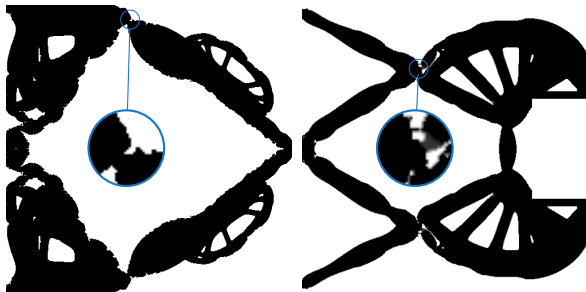
- Select $\boldsymbol{\lambda}$ such that $\mathbf{K}(\boldsymbol{\rho})\boldsymbol{\lambda} = -\mathbf{I}_{\text{out}}$

$$\frac{\partial d}{\partial \rho_i} = \boldsymbol{\lambda}^T \frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_i} \mathbf{u}$$

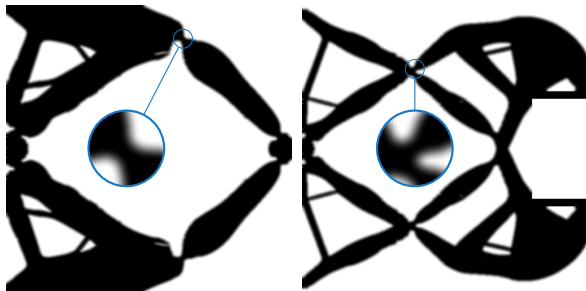
- Standard benchmark problems: inverter and gripper mechanisms
- Problems: length-scale control, de-facto hinges, concentration of stress, blurred interface



sensitivity filter

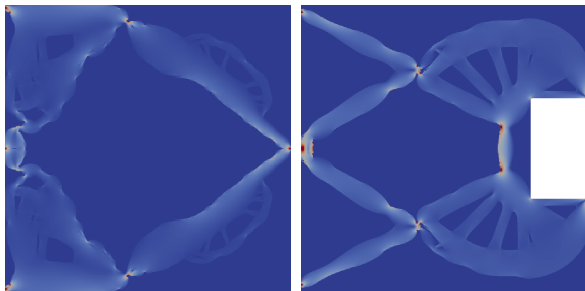


density filter

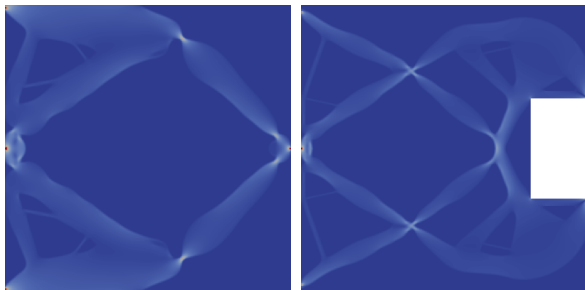




sensitivity filter



density filter

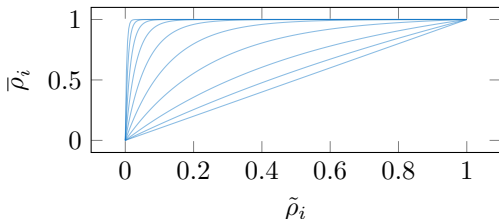




Projections

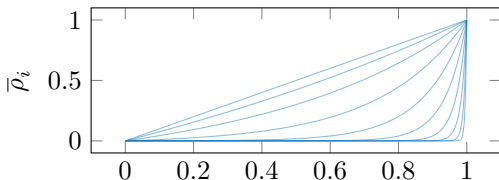
Smooth Heaviside function (dilate)

$$\bar{\rho}_i = 1 - e^{-\beta \tilde{\rho}_i} + \tilde{\rho}_i e^{-\beta}$$



Smooth Heaviside function (erode)

$$\bar{\rho}_i = e^{-\beta(1-\tilde{\rho}_i)} - (1 - \tilde{\rho}_i)e^{-\beta}$$



Original image



Structuring element



Erode

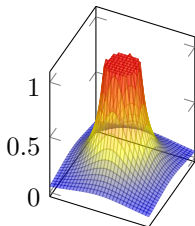
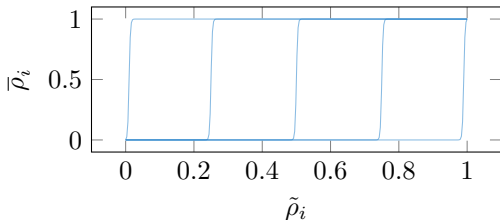


Dilate

Courtesy of O. Sigmund, Morphology-based black and white filters for topology optimization, *Structural and Multidisciplinary Optimization*, 33(4-5): 401-424, 2007, doi: 10.1007/s00158-006-0087-x

- Using a parameter η ($\eta = 0.0$ for dilate and $\eta = 1.0$ for erode)

$$\bar{\rho}_i = \frac{\tanh(\beta\eta) + \tanh(\beta(\tilde{\rho}_i - \eta))}{\tanh(\beta\eta) + \tanh(\beta(1 - \eta))}$$



- Sensitivity

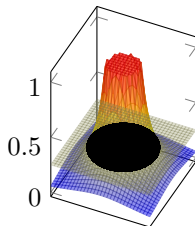
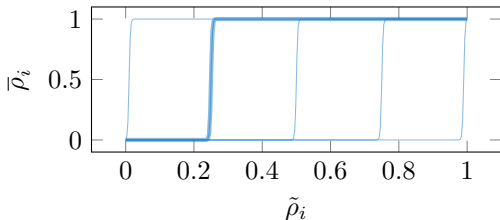
$$\frac{\partial \bar{\rho}_i}{\partial \tilde{\rho}_i} = \frac{1 - \tanh^2(\beta(\tilde{\rho}_i - \eta))}{\tanh(\beta\eta) + \tanh(\beta(1 - \eta))} \beta$$

- Chain rule (density filtering)

$$\frac{\partial f}{\partial \rho_i} = \sum_{j=1}^{n_e} \frac{\partial f}{\partial \bar{\rho}_j} \frac{\bar{\rho}_j}{\partial \tilde{\rho}_j} \frac{\partial \tilde{\rho}_j}{\partial \rho_j}, \text{ where } \frac{\partial \tilde{\rho}_j}{\partial \rho_j} = \frac{w(\mathbf{x}_j)v_j}{\sum_{k=1}^{n_e} w(\mathbf{x}_k)v_k}$$

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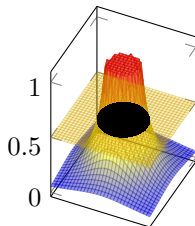
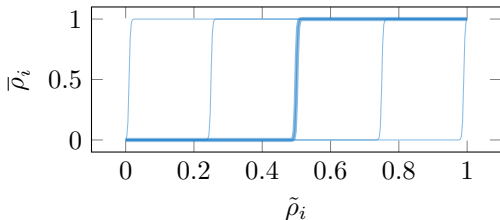
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- Sensitivity

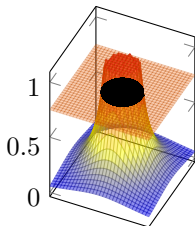
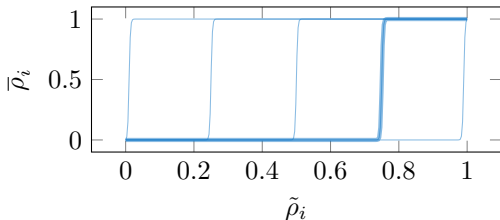
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- Sensitivity

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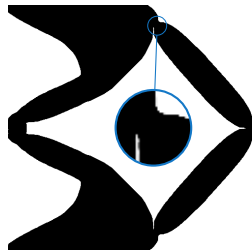
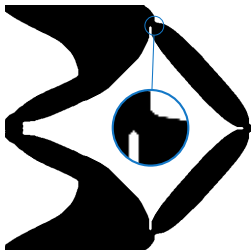
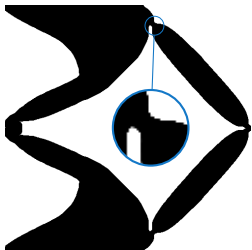
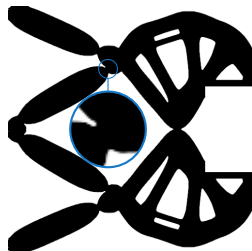
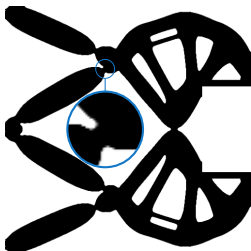
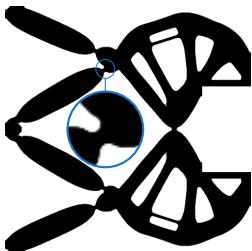
- Chain rule (density filtering)

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- Manufacturing-tolerant optimization: concurrent optimization of three fields ρ_d, ρ_e, ρ

$$\begin{aligned} & \min_{\rho_d, \rho_e, \rho, s} s \\ & \text{subject to } \mathbf{I}_{\text{out}}^T \mathbf{u}_d \leq s \\ & \quad \mathbf{I}_{\text{out}}^T \mathbf{u}_e \leq s \\ & \quad \mathbf{I}_{\text{out}}^T \mathbf{u} \leq s \\ & \quad \mathbf{K}(\rho_d) \mathbf{u}_d = \mathbf{f} \\ & \quad \mathbf{K}(\rho_e) \mathbf{u}_e = \mathbf{f} \\ & \quad \mathbf{K}(\rho) \mathbf{u} = \mathbf{f} \\ & \quad \mathbf{0} \leq \rho_d \leq 1 \\ & \quad \mathbf{0} \leq \rho_e \leq 1 \\ & \quad \mathbf{0} \leq \rho \leq 1 \\ & \quad \mathbf{v}^T \boldsymbol{\rho} \leq \bar{V} \end{aligned}$$

- Volume constraint must be set through ρ_d



$\eta = 0.75$

$\eta = 0.50$

$\eta = 0.25$

Stress constraints



- Two main challenges:
 - Local nature: large number of stress constraints
 - Singularity: elements with low stiffness usually possess large strain levels. Thus, stress constraints prevent introduction of holes
- Main state-of-the-art approaches:
 - Stress aggregation (“traditional”)
 - Global description → single adjoint problem
 - Relaxation procedure to avoid singularity
 - Slow continuation procedure needed
 - Augmented Lagrangian (recent result)
 - Augmented Lagrangian objective function
 - Single adjoint equation yet treating the constraints locally

- Stress

$$\boldsymbol{\sigma}_i(\rho_i) = \mathbf{D}_i(\rho_i)\mathbf{B}_i\mathbf{u}_i$$

- Equivalent von Mises stress

$$\begin{aligned}\sigma_{\text{eq}}(\rho_i)^2 &= \boldsymbol{\sigma}_i(\rho_i)^T \mathbf{V} \boldsymbol{\sigma}_i(\rho_i) \\ &= \mathbf{u}_i^T \mathbf{B}_i^T \mathbf{D}_i(\rho_i) \mathbf{V} \mathbf{D}_i(\rho_i) \mathbf{B}_i \mathbf{u}_i \\ &= f_\sigma(\rho_i)^2 \mathbf{u}_i^T \mathbf{B}_i^T \mathbf{D}_{0,i} \mathbf{V} \mathbf{D}_{0,i} \mathbf{B}_i \mathbf{u}_i \\ &= f_\sigma(\rho_i)^2 \mathbf{u}_i^T \mathbf{M}_{0,i} \mathbf{u}_i\end{aligned}$$

$$\sigma_{\text{eq}}(\rho_i) = f_\sigma(\rho_i) \sqrt{\mathbf{u}_i^T \mathbf{M}_{0,i} \mathbf{u}_i + \sigma_{\min}^2}$$

- In plane stress, we have

$$\mathbf{V} = \begin{pmatrix} 1 & -1/2 & 0 \\ -1/2 & 1 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

- σ_{\min} to circumvent numerical issues in sensitivities for $\mathbf{u}_i^T \mathbf{M}_{0,i} \mathbf{u}_i \rightarrow 0$
- Stress interpolation function, e.g., $f_\sigma(\rho_i) = \frac{\rho_i}{\varepsilon(1-\rho_i)+\rho_i}$, where $\varepsilon = 0.2$

- Stress

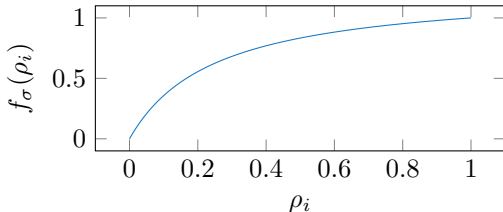
$$\boldsymbol{\sigma}_i(\rho_i) = \mathbf{D}_i(\rho_i)\mathbf{B}_i\mathbf{u}_i$$

- Equivalent von Mises stress

$$\sigma_{\text{eq}}(\rho_i) = f_\sigma(\rho_i)\sqrt{\mathbf{u}_i^T\mathbf{M}_{0,i}\mathbf{u}_i + \sigma_{\text{min}}^2}$$

- σ_{min} to circumvent numerical issues in sensitivities for $\mathbf{u}_i^T\mathbf{M}_{0,i}\mathbf{u}_i \rightarrow 0$

- Stress interpolation function, e.g., $f_\sigma(\rho_i) = \frac{\rho_i}{\varepsilon(1-\rho_i)+\rho_i}$, where $\varepsilon = 0.2$



- Adjoint method:

$$\sigma_{\text{eq},i}(\boldsymbol{\rho}) = f_{\sigma}(\rho_i) \sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2} + \boldsymbol{\lambda}^T (\mathbf{K}(\boldsymbol{\rho}) \mathbf{u} - \mathbf{f})$$

- After differentiation, we receive

$$\begin{aligned} \frac{\partial \sigma_{\text{eq},i}(\boldsymbol{\rho})}{\partial \rho_j} &= \frac{\partial f_{\sigma}(\rho_i)}{\partial \rho_j} \sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2} + \frac{f_{\sigma}(\rho_i) \mathbf{u}^T \mathbf{M}_{0,i} \frac{\partial \mathbf{u}}{\partial \rho_j}}{\sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2}} \\ &\quad + \boldsymbol{\lambda}^T \left(\frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_j} \mathbf{u} + \mathbf{K}(\boldsymbol{\rho}) \frac{\partial \mathbf{u}}{\partial \rho_j} \right) \end{aligned}$$

- After rearranging the terms

$$\begin{aligned} \frac{\partial \sigma_{\text{eq},i}(\boldsymbol{\rho})}{\partial \rho_j} &= \frac{\partial f_{\sigma}(\rho_i)}{\partial \rho_j} \sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2} + \boldsymbol{\lambda}^T \frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_j} \mathbf{u} \\ &\quad + \left(\frac{f_{\sigma}(\rho_i) \mathbf{u}^T \mathbf{M}_{0,i}}{\sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2}} + \boldsymbol{\lambda}^T \mathbf{K}(\boldsymbol{\rho}) \right) \frac{\partial \mathbf{u}}{\partial \rho_j} \end{aligned}$$

- To eliminate $\frac{\partial \mathbf{u}}{\partial \rho_j}$, we set

$$\lambda = -\mathbf{K}(\boldsymbol{\rho})^{-1} \frac{f_\sigma(\rho_i) \mathbf{M}_{0,i} \mathbf{u}}{\sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2}}$$

- Hence,

$$\begin{aligned} \frac{\partial \sigma_{\text{eq},i}(\boldsymbol{\rho})}{\partial \rho_j} &= \frac{\partial f_\sigma(\rho_i)}{\partial \rho_j} \sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2} \\ &\quad - \mathbf{u}^T \frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_j} \mathbf{K}(\boldsymbol{\rho})^{-1} \frac{f_\sigma(\rho_i) \mathbf{M}_{0,i} \mathbf{u}}{\sqrt{\mathbf{u}^T \mathbf{M}_{0,i} \mathbf{u} + \sigma_{\min}^2}} \end{aligned}$$

- Maximum stress level should be below the yield function $f_\alpha(\sigma_y)$

$$\frac{\max_{i=1}^{n_e} \{\sigma_{\text{eq},i}(\boldsymbol{\rho})\}}{f_\alpha(\sigma_y)} \leq 1$$

- Stress aggregation: approximate the max operator by a smooth function
- Usually, we use p -norm or p -mean functions, where p should be high enough to capture the operator but small enough due to numerical stability
- For any p , we have:

$$\left[\frac{1}{n_e} \sum_{i=1}^{n_e} \left(\frac{\sigma_{\text{eq},i}(\boldsymbol{\rho})}{f_\alpha(\sigma_y)} \right)^p \right]^{1/p} \leq \frac{\max_{i=1}^{n_e} \{\sigma_{\text{eq},i}(\boldsymbol{\rho})\}}{f_\alpha(\sigma_y)} \leq \left[\sum_{i=1}^{n_e} \left(\frac{\sigma_{\text{eq},i}(\boldsymbol{\rho})}{f_\alpha(\sigma_y)} \right)^p \right]^{1/p}$$

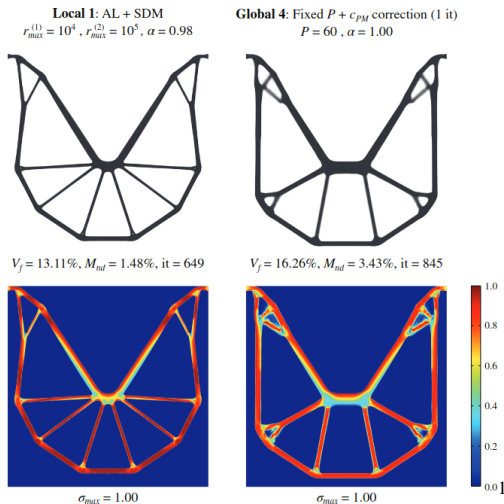
- While p -mean is thus an under-estimator, p -norm an over-estimator
- Continuation on p or a discontinuous corrector

- The idea is to replace original stress-constrained problem by a sequence of stress-unconstrained problems and an augmented objective function

$$\mathcal{L}(\boldsymbol{\rho}, \boldsymbol{\mu}, r) = f(\boldsymbol{\rho}) + \frac{r}{2} \sum_{i=1}^{n_e} \max \left\{ \frac{\mu_i}{r} + \frac{\sigma_{\text{eq},i}(\boldsymbol{\rho})}{f_{\alpha}(\sigma_y)} - 1, 0 \right\}^2$$

- Here, r is a penalization parameter and $\boldsymbol{\mu}$ Lagrange multipliers
- Lagrange multipliers are kept constant within subproblem solution, and updated as

$$\mu_k = \max \left\{ r \left(\frac{\sigma_{\text{eq},i}(\boldsymbol{\rho})}{f_{\alpha}(\sigma_y)} - 1 \right) + \mu_i, 0 \right\}$$
$$r = \min \left\{ \gamma_r r, \frac{r_{\max}}{n_e} \right\}$$



¹Courtesy of G. A. da Silva, N. Aage, A. T. Beck, and O. Sigmund, Local versus global stress constraint strategies in topology optimization: A comparative study, *International Journal for Numerical Methods in Engineering*, 122(21):6003–6036, 2021, doi: 10.1002/nme.6781

Inverse homogenization

- Homogenization method averages the microstructure by a representative periodic unit cell
- Inverse approach – inverse homogenization – optimize a PUC with prescribed/maximal effective macroscopic material properties

$$\mathbf{E}_{ijkl}^H = \frac{1}{|Y|} \sum_{e=1}^{n_e} \left(\mathbf{u}_e^{A(kl)} \right)^T \mathbf{k}_e \mathbf{u}_e^{A(ij)},$$

where

$$\mathbf{u}_e^{A(kl)} = \mathbf{u}_e^{0(kl)} - \mathbf{u}_e^{*(kl)}$$

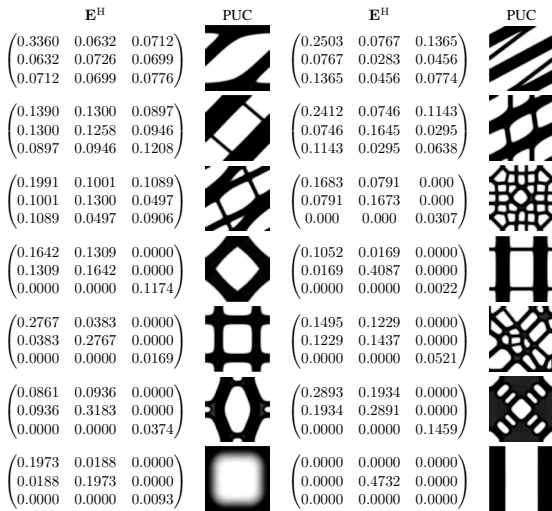
- $\mathbf{u}_e^{0(kl)}$ corresponds to displacements from three unit prestrains
- $\mathbf{u}_e^{*(kl)}$ is a periodic solution to the prestress

- Optimization problem formulation:

$$\begin{aligned} \min_{\boldsymbol{\rho}} \quad & \frac{1}{|Y|} \sum_{e=1}^N v_e \rho_e \\ \text{subject to} \quad & \mathbf{K} \mathbf{u}^{A(kl)} = \mathbf{f}^{kl}, \quad \forall k, l \in \{1, 2\}, \\ & E_{ijkl}^* - E_{ijkl}^H(\boldsymbol{\rho}) = 0, \quad \forall i, j, k, l \in \{1, 2\}, \\ & 0 \leq \rho_e \leq 1, \quad \forall e \in \{1, \dots, n_e\}, \end{aligned}$$

- Periodic boundary conditions
- Sensitivity:

$$\frac{\partial \mathbf{E}_{ijkl}^H}{\partial \rho_e} = \frac{1}{|Y|} \sum_{e=1}^{n_e} \left(\mathbf{u}^{A(kl)} \right)^T \frac{\partial \mathbf{K}(\boldsymbol{\rho})}{\partial \rho_e} \mathbf{u}^{A(ij)}$$





Summary



- Extension of TO to different problems is straightforward
- Heaviside projection can be used to suppress gray regions when used with density filtering
- Morphology operators (dilate/erode) provide simple manufacturing-tolerant designs and eliminate de-facto hinges
- Best procedure for stress constraints seems to be the Augmented Lagrangian method

References

- B. S. Lazarov, F. Wang, and O. Sigmund, Length scale and manufacturability in density-based topology optimization, *Archive of Applied Mechanics*, 86(1-2):189–218, 2016, doi: 10.1007/s00419-015-1106-4
- G. A. da Silva, N. Aage, A. T. Beck, and O. Sigmund, Local versus global stress constraint strategies in topology optimization: A comparative study, *International Journal for Numerical Methods in Engineering*, 122(21):6003–6036, 2021, doi: 10.1002/nme.6781