

Numerical tools for automating non-linear computational mechanics simulations

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Introduction



Yet another finite-element program ?

⇒ need to develop a in-house FE program yourself ?

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⇒ need to develop a in-house FE program yourself ?

Pros

- free and avoid black-box
- full control for adding new features
- integration with other computational framework
- learning by doing
- educational purposes

Cons

- time-consuming and heavy maintenance (documentation, tests)
- programming language dependence
- not well optimized
- long-term durability
- lack of community

Objectives

Observation: we **are not** computer scientists but we should use developments and tools in this domain to make our life easier

Focus on: improving **efficiency, accuracy, scalability, genericity, interoperability, sustainability, reproducibility** of numerical simulations in mechanics

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Key notions:

- Code generation
- Just-In-Time (JIT) compilation
- Domain-Specific Language (DSL)
- Automatic Differentiation (AD)
- High-Performance Computing (HPC)
- numerical solvers (linear systems, nonlinear systems, optimization problems)

Outline

- 1 Automating PDEs with FEniCSx
- 2 Code generation for material constitutive modeling
- 3 JAX and Automatic Differentiation
- 4 PDE-based optimisation

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① Automating PDEs with FEniCSx

- Introduction
- Linear problems
- Nonlinear problems

② Code generation for material constitutive modeling

③ JAX and Automatic Differentiation

④ PDE-based optimisation

<http://fenicsproject.org/>

collection of free, open source, software components for **automated solution** of differential equations



Features:

- automated solution of variational formulation (same spirit as FreeFem++, deal.ii, etc.)
- extensive library of finite elements
- designed for parallel computation (high-performance linear algebra through PETSc backends)
- simple Python interface and concise high-level language, efficient C code generation

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Applications:

- applied mathematics, fluid mechanics
- **solid mechanics, multiphysics** (heat transfer, transport, chemical reactions)
- electromagnetism, general relativity, ...

A collection of interoperable components

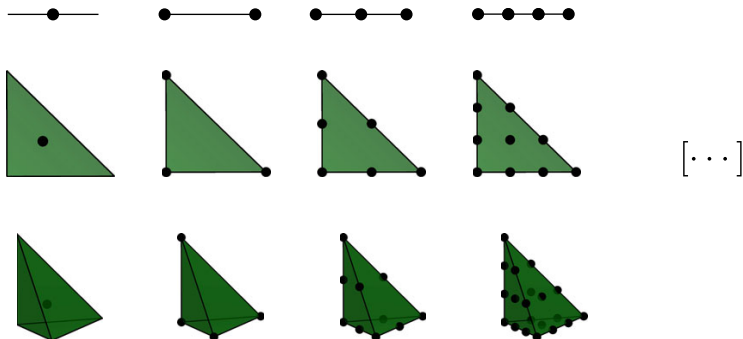
- **basix**: FE definition and tabulation of shape functions, derivatives, mappings
- **ufl** (Unified Form Language), for specifying FE discretizations of PDE in terms of FE variational forms
- **ffcx** (FEniCS Form Compiler), a compiler of UFL forms, generates low-level C code
- **dolfinx**, a C++/Python backend library providing data structures and algorithms for FE meshes, automated FE assembly, and numerical linear algebra

interaction with **PETSc** for linear algebra and linear/nonlinear solvers
fully parallel with MPI

FEniCSx: new implementation of legacy FEniCS

Basix : supported elements

Lagrange elements: arbitrary order, 1D/2D/3D simplices

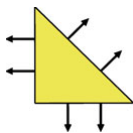
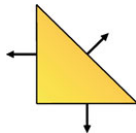
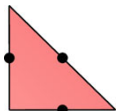


support for quads/hex, higher-order geometry

Soon: composite elements, prisms, mixed meshes

Less standard elements

Crouzeix-Raviart (CR), Raviart-Thomas (RT),
Brezzi-Douglas-Marini (BDM)



CR₁

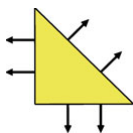
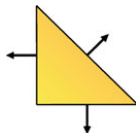
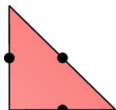
RT₁

BDM₁

Usage: mixed methods

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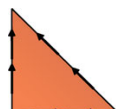
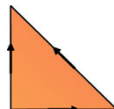
CR₁

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Usage: mixed methods

Nédélec

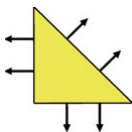
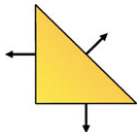
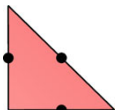


Nédélec (1st/2nd kind)

Usage: electro-magnetism (curl operator)

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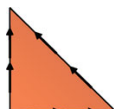
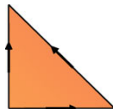


CR₁

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C^1 -elements **not supported** in `dolfinx` (Hermite elements for beams, Morley for plates, strain gradient theory)

A peek under the hood: code generation

Problem: building a mass matrix on a \mathbb{P}^k FE space V

For $(u, v) \in V \times V$

$$m(u, v) = \int_{\Omega} uv \, d\Omega$$

```
from mpi4py import MPI
import ufl
from dolfinx import fem, mesh

N = 10
domain = mesh.create_unit_square(MPI.COMM_WORLD, N, N)

V = fem.functionspace(domain, ("P", 1, ()))
u = ufl.TrialFunction(V)
v = ufl.TestFunction(V)
m = u * v * ufl.dx

jit_options = {"cache_dir": "./cache"}
m_compiled = fem.form(m, jit_options=jit_options)
```

DEMO

Linear elasticity

Weak form/variational formulation: Find $\mathbf{u} \in V$ such that:

$$\int_{\Omega} \boldsymbol{\sigma}(\mathbf{u}) : \nabla^s \mathbf{v} \, d\Omega = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega + \int_{\partial\Omega_N} \mathbf{T} \cdot \mathbf{v} \, dS \quad \forall \mathbf{v} \in V_0$$

= weak form of equilibrium and must be supplemented by a constitutive relation

Linear elastic case:

$$\boldsymbol{\sigma}(\mathbf{u}) = \mathbb{C} : \nabla^s \mathbf{u}$$

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We end up with a bilinear form k on the lhs and a linear form f on the rhs:

Find $\mathbf{u} \in V$ such that:

$$k(\mathbf{u}, \mathbf{v}) = f(\mathbf{v}) \quad \forall \mathbf{v} \in V_0$$

FEniCS **automatically** transforms this up to a discrete linear system:

$$[K]\{U\} = \{F\}$$

DEMO

Multi-field variational problems

One of the **big advantages of FEniCS**

e.g. Stokes incompressible fluids

mixed $u - p$ formulation with **Taylor-Hood element** ($\mathbb{P}^2/\mathbb{P}^1$)

```
# Define function space
P2 = VectorElement('P', tetrahedron, 2)
P1 = FiniteElement('P', tetrahedron, 1)
TH = MixedElement(P2, P1) # or P2*P1
W = FunctionSpace(mesh, TH)

# Define variational problem
(u, p) = TrialFunctions(W)
(v, q) = TestFunctions(W)
a = inner(grad(u), grad(v))*dx - p*div(v)*dx + div(u)*q*dx
L = dot(f, v)*dx
```

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```

MINI element ($\mathbb{P}^1 + \mathcal{B}$)/ \mathbb{P}^1

```
# Define function space
Pv1 = VectorElement('P', tetrahedron, 1)
B = VectorElement('Bubble', tetrahedron, 3)
W = FunctionSpace(mesh, (Pv1+B)*P1)
```


Reissner-Mindlin plates

Generalized strains

- Bending curvature strain: $\chi = \nabla^s \theta$
- Shear strain: $\gamma = \nabla w - \theta$

Generalized stresses

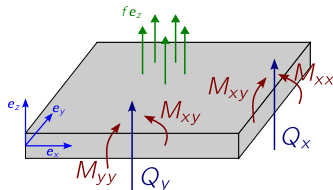
- Bending moment M
- Shear force Q

Equilibrium equations

- Vertical equilibrium: $\operatorname{div} Q + f = 0$
- Moment equilibrium: $\operatorname{div} M + Q = 0$

In **weak form**: Find $(w, \theta) \in V$

$$\int_{\Omega} (M : \nabla^s \hat{\theta} + Q \cdot (\nabla \hat{w} - \hat{\theta})) d\Omega = \int_{\Omega} f w d\Omega \quad \forall \hat{w}, \hat{\theta} \in V$$



DEMO

Time-dependent problems

No built-in support for time discretization schemes \Rightarrow should be handled in the variational formulation e.g. transient heat equation:

$$\rho c \frac{\partial T}{\partial t} + \operatorname{div}(-k \nabla T) = 0$$

Weak form:

$$\int_{\Omega} \left(\rho c \frac{\partial T}{\partial t} \hat{T} + k \nabla T \cdot \nabla \hat{T} \right) d\Omega = 0$$

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Implicit Euler: $\frac{\partial T}{\partial t} \approx \frac{T - T_n}{\Delta t}$

$$\int_{\Omega} \left(\rho c \frac{T - T_n}{\Delta t} \hat{T} + k \nabla T \cdot \nabla \hat{T} \right) d\Omega = 0$$

$$\int_{\Omega} \left(\rho c T \hat{T} + \Delta t k \nabla T \cdot \nabla \hat{T} \right) d\Omega = \int_{\Omega} \rho c T_n \hat{T} d\Omega$$

Non-linear problems

Finite-strain: Total Lagrangian formulation

\mathbf{P} : 1st Piola-Kirchhoff stress

$$\int_{\Omega} \mathbf{P}(\mathbf{u}) : \nabla \mathbf{v} \, d\Omega = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega + \int_{\partial\Omega_{\mathbf{N}}} \mathbf{T} \cdot \mathbf{v} \, dS \quad \forall \mathbf{v} \in V_0$$

Hyperelasticity: behavior derives from an elastic free energy $\psi(\mathbf{F})$ depending on the deformation gradient $\mathbf{F}(\mathbf{X}) = \mathbf{I} + \nabla_{\mathbf{X}} \mathbf{u}(\mathbf{X})$

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Optimality conditions of the minimization problem:

$$\min_{\mathbf{u} \in V} \int_{\Omega} \psi(\mathbf{F}) \, d\Omega - \int_{\Omega} \mathbf{f} \cdot \mathbf{u} \, d\Omega - \int_{\partial\Omega_{\mathbf{N}}} \mathbf{T} \cdot \mathbf{u} \, dS$$

$$\text{residual} \quad R(\mathbf{u}) = \int_{\Omega} \frac{\partial \psi}{\partial \mathbf{F}} : \nabla \mathbf{v} \, d\Omega - \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega - \int_{\partial\Omega_{\mathbf{N}}} \mathbf{T} \cdot \mathbf{v} \, dS = 0 \quad \forall \mathbf{v} \in V_0$$

$$\text{tangent operator} \quad K_{\text{tang}}(\mathbf{u}, \mathbf{v}) = \int_{\Omega} \nabla \mathbf{u} : \frac{\partial^2 \psi}{\partial \mathbf{F} \partial \mathbf{F}} : \nabla \mathbf{v} \, d\Omega$$

solvers: built-in Newton or PETSc SNES

Hyperelasticity

Simple definition using UFL **automatic differentiation**

DEMO

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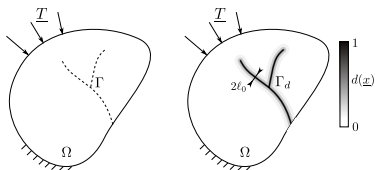
Hot-to-cold analysis (*turbine blade shape matching*)

Find reference configuration Ω_0 from **known** equilibrium configuration Ω_t

Find $\mathbf{X} \in \Omega_0$ s.t. $\mathbf{x} = \mathbf{X} + \mathbf{u}(\mathbf{x}) \quad \mathbf{x} \in \Omega_t$

$$\mathbf{F} = \frac{\partial \mathbf{x}}{\partial \mathbf{X}} = \left(\frac{\partial \mathbf{X}}{\partial \mathbf{x}} \right)^{-1} = (\mathbf{I} - \nabla_{\mathbf{x}} \mathbf{u})^{-1}$$

Phase-field approach to fracture



Two-fields minimum principle [Bourdin et al., 2000]: $\mathbf{u}(t)$, $d(t)$ minimizes the total energy:

$$\mathbf{u}(t), d(t) = \arg \min_{\mathbf{u}, d} \mathcal{E}_{pot}(\mathbf{u}, d) + \mathcal{E}_f(d)$$

with the irreversibility condition $\dot{d} \geq 0$

where:

$$\mathcal{E}_{pot}(\mathbf{u}, d) = \int_{\Omega} (1 - d)^2 \frac{1}{2} \boldsymbol{\varepsilon} : \mathbb{C} : \boldsymbol{\varepsilon} \, d\Omega - W_{ext}(\mathbf{u})$$

$$\mathcal{E}_f(d) = \frac{G_c}{2l_0} \int_{\Omega} (d^2 + l_0^2 \|\nabla d\|^2) \, d\Omega$$

Numerical implementation

Classical strategy: **alternate minimization**

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at time t_{n+1} , we know the past solution (u_n, d_n) , we iterate:

$$u_{n+1}^0 = u_n \text{ and } d_{n+1}^0 = d_n$$

for $i = 1, \dots, N_{\text{iter max}}$:

$$u_{n+1}^i = \arg \min_v \mathcal{E}_{\text{tot}}(v, d_{n+1}^i) \quad (1)$$

$$d_{n+1}^i = \arg \min_{d_n \leq d \leq 1} \mathcal{E}_{\text{tot}}(u_{n+1}^i, d) \quad (2)$$

$$\text{stop if } \|(u_{n+1}^i, d_{n+1}^i) - (u_{n+1}^{i-1}, d_{n+1}^{i-1})\| \leq \text{tol}$$

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Problem (1) = **standard elasticity problem** with fixed value of $d = d_{n+1}^i$

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Problem (1) = **standard elasticity problem** with fixed value of $d = d_{n+1}^i$

Problem (2) for AT1/AT2 = **minimizing a quadratic energy** in terms of d with bound constraints $d_n \leq d \leq 1$

⇒ there exist **dedicated solvers** (e.g. TAO distributed with PETSc)

Implementation

```
elastic_energy = (1-d)**2 * psi(u) * dx
fracture_energy = Gc / cw/10 * (d**2 + 10**2 * dot(grad(d), grad(d))) * dx
total_energy = elastic_energy + fracture_energy

F_u = derivative(elastic_energy, u, v)
J_u = derivative(F_u, u, u_)

problem_u = NonlinearProblem(F_u, u, bcs)
u_solver = NewtonSolver(domain.comm, problem_u)

# first derivative of energy with respect to d
F_dam = derivative(total_energy, d, d_)
# second derivative of energy with respect to d
J_dam = derivative(F_dam, d, dd)
# Definition of the optimisation problem with respect to d
damage_problem = TAOPProblem(total_energy, F_dam, J_dam, d, bc_d)

solver_d_tao = PETSc.TAO().create()
solver_d_tao.setType("tron")
solver_d_tao.setObjective(damage_problem.f)
solver_d_tao.setGradient(damage_problem.F, b)
solver_d_tao.setHessian(damage_problem.J, J)

# We set the bounds
solver_d_tao.setVariableBounds(dlb.vector, dub.vector)
```

Implementation

```
for i, t in enumerate(load_steps[1:]):
    # update bcs

    niter = 0
    for niter in range(Nitermax):
        # Solve displacement
        u_solver.solve(u)
        # Compute new damage
        solver_d_tao.solve(d.vector)

        # check error and update
        L2_error = fem.form(inner(d - dold, d - dold) * dx)
        error_L2 = np.sqrt(fem.assemble_scalar(L2_error)) / vol

        # Update damage
        d.vector.copy(dold.vector)

        if error_L2 < tol:
            break
    else:
        warnings.warn("Too many iterations in fixed point algorithm")

# Update lower bound to account for irreversibility
d.vector.copy(dlb.vector)
```

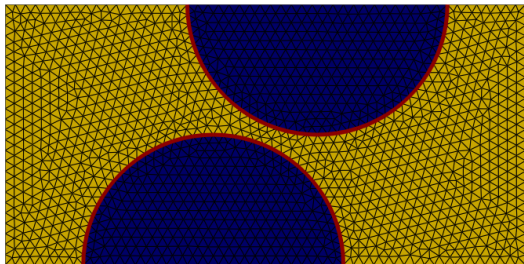
New feature: mixed domains

`dolfinx.mesh.create_submesh`

PDEs can now be solved on **subdomains** of **same dimension** or of **codimension 1** (1D/2D or 2D/3D)

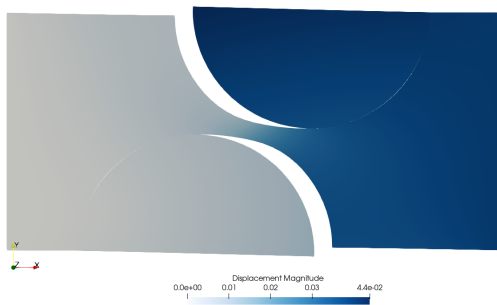
Example: CZM on an interface

$$\int_{\Omega} \boldsymbol{\sigma}(\nabla^s \mathbf{u}) : \nabla^s \mathbf{v} \, d\Omega + \int_{\Gamma} \mathcal{T}([\mathbf{u}], d) \cdot [[\mathbf{v}]] \, dS = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\Omega \quad \forall \mathbf{v} \in V_0$$



2 subdomains for matrix and inclusion (displacements) + 1 interface subdomain for damage variables

New feature: mixed domains



Other hyperelastic models: UFL representable or not ?

$$I_1 = \text{tr}(\mathbf{C}), \quad I_2 = \frac{1}{2}(I_1^2 - \text{tr}(\mathbf{C}^2)), \quad J = \det \mathbf{F}, \quad \mathbf{E} = \frac{1}{2}(\mathbf{C} - \mathbf{I})$$

- Saint-Venant Kirchhoff:

$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

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$$\psi(\mathbf{C}) = C_1 \sum_{n=1}^N \alpha_n (I_1^n - 3^n) \quad \checkmark$$

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- Mooney-Rivlin:

$$\psi(\mathbf{C}) = C_1(J^{-2/3} I_1 - 3) + C_2(J^{-4/3} I_2 - 3) \quad \checkmark$$

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$$\psi(\mathbf{C}) = \frac{\lambda}{2} \text{tr}(\mathbf{E})^2 + \mu \mathbf{E} : \mathbf{E} \quad \checkmark$$

- Arruda-Boyce:

$$\psi(\mathbf{C}) = C_1 \sum_{n=1}^N \alpha_n (I_1^n - 3^n) \quad \checkmark$$

- Mooney-Rivlin:

$$\psi(\mathbf{C}) = C_1 (J^{-2/3} I_1 - 3) + C_2 (J^{-4/3} I_2 - 3) \quad \checkmark$$

- Ogden:

$$\psi(\mathbf{C}) = \sum_{n=1}^N \frac{\mu_n}{\alpha_n} (\lambda_1^{\alpha_n} + \lambda_2^{\alpha_n} + \lambda_3^{\alpha_n}) \quad \times$$

need closed-form expression for λ_i in 3D, $\partial\psi/\partial\mathbf{C}$, $\partial^2\psi/\partial\mathbf{C}\partial\mathbf{C}$???

von Mises plasticity

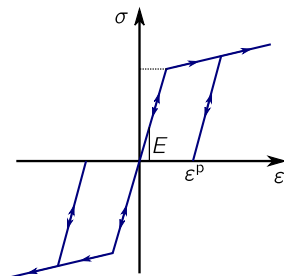
Isotropic hardening $h(p)$:

$$\boldsymbol{\sigma} = \mathbb{C} : (\boldsymbol{\varepsilon} - \boldsymbol{\varepsilon}^P)$$

$$\dot{\boldsymbol{\varepsilon}}^P = \dot{p} \frac{\mathbf{s}}{\sigma_{eq}}$$

$$f(\boldsymbol{\sigma}) = \sqrt{\frac{3}{2} \mathbf{s} : \mathbf{s}} - (\sigma_0 + h(p)) \leq 0$$

$$\dot{p} \geq 0, \quad \dot{p} f(\boldsymbol{\sigma}) = 0$$



von Mises plasticity

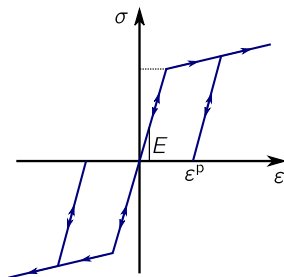
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Strain-driven strategy: $\Delta \boldsymbol{\varepsilon}, p_n, \boldsymbol{\sigma}_n \longrightarrow \boxed{\text{Constitutive relation}} \longrightarrow p_{n+1}, \boldsymbol{\sigma}_{n+1}$

von Mises plasticity

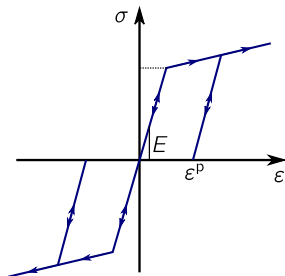
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Newton method:

$$\int_{\Omega} \boldsymbol{\sigma}(\boldsymbol{\varepsilon}_n + \Delta \boldsymbol{\varepsilon}) : \nabla^s \mathbf{v} \, d\Omega - L(\mathbf{v}) = 0 \quad \forall \mathbf{v} \in V$$

we need the tangent matrix $\mathbb{C}_t = \partial \boldsymbol{\sigma} / \partial \Delta \boldsymbol{\varepsilon}$

von Mises plasticity

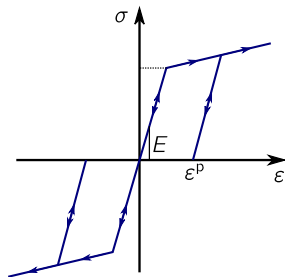
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$\boldsymbol{\sigma}$ and \mathbb{C}_t **not UFL-representable**

Outline

① Automating PDEs with FEniCSx

② **Code generation for material constitutive modeling**

- Introduction
- The MFront code generator
- On the FEniCSx side

③ JAX and Automatic Differentiation

④ PDE-based optimisation

Loi de comportement

Code_Aster (Fortran)

```

subroutine nmccam(fami, kpg, ksp, ndim, &
                 typmod, imate, carcri, &
                 deps, sigm, pcrn, option, sigp, &
                 pcrp, dsidep, retcom)
!
  implicit none
!
!   -- 3 CALCUL DE DEPSMO ET DEPSDV :
!   -----
  if (cplan) then
    call utmess('F', 'ALGORITHM6_63')
  end if
  depsmo = 0.d0
  do k = 1, ndimsi
    depsth(k) = deps(k)
  end do
  do k = 1, 3
    depsth(k) = depsth(k)-coef
    depsmo = depsmo+depsth(k)
  end do
  depsmo = -depsmo
  do k = 1, ndimsi
    depsdv(k) = depsth(k)+depsmo/3.d0*kron(k)
  end do
!
!   -- 4 CALCUL DE SIGMMO, SIGMDV, SIGEL,SIMOEL,SIELEQ, SIEQM :

```

Loi de comportement

Cast3m (ESOPE):

```

C CAMCLA SOURCE FANDEUR 22/05/02 21:15:02 11359
  SUBROUTINE CAMCLA(SIGO,NSTRS,DEPST,VARO,NVARI,XMAT,NCOMAT,XCAR,
  . SIGF,VARF,DEFP,PRECIS,MFR,KERRE)

*
* ON CALCULE LES CONTRAINTES FINALES EN ELASTIQUE
*
  XKO=(1.DO+E0)/XKAPA
  TRACEP= TRACE(DEPST)
  TRASIO = (TRACE(SIGO))/3.DO - COHE
  FAC = TRASIO * (EXP(-XKO*TRACEP) -1.DO)
  STOT(1)= SIGO(1)+G2*(DEPST(1)-TRACEP/3.DO) +FAC
  STOT(2)= SIGO(2)+G2*(DEPST(2)-TRACEP/3.DO) +FAC
  STOT(3)= SIGO(3)+G2*(DEPST(3)-TRACEP/3.DO) +FAC
  STOT(4)= SIGO(4)+G*DEPST(4)
  IF(IFOUR.GE.1) THEN
    STOT(5)= SIGO(5)+G*DEPST(5)
    STOT(6)= SIGO(6)+G*DEPST(6)
  ELSE
    STOT(5)= 0.DO
    STOT(6)= 0.DO
  ENDIF

*
  IF(IIMPI.EQ.33) THEN
    WRITE(IOIMP,77875) XKO,TRACEP
77875  FORMAT(1X,'  XKO = ',1PE12.5,2X,'TRACEP = ',1PE12.5/)

```

Loi de comportement

https://github.com/deryckchan/cam_clay_element (Matlab)

```

%% Strain stepping: set de before running this script; it gives ds
% Impose_Strain_MCC

% Calculate F. If F >= 0 already then update pc and do plastic flow
F = q*q/M/M - pc*p + p*p;
vCSL = vatm - (lambda - kappa) * log(2) - lambda * log(p / patm);
vCSLmarginp = 0.002; % Numerical hack to prevent too much flip-flopping between wet and dry
                    % side for no good reason
vCSLmarginm = -0.001;
% Derived state variables: Plastic

if F > 0
    % Split dry side and wet side!
    if (v > vCSL + vCSLmarginp) % Dry side. Bubble is expanding, just expand bubble
        % update pc based on new values of p and q at the start of this stage
        pc = q*q/M/M/p + p;
    elseif (v < vCSL - vCSLmarginm)
        % Wet side. Bubble is contracting, use volume
        pc = patm * exp((vatm - v - kappa * log(p / patm)) / (lambda - kappa));
    end % Else: very close to critical state already, stop updating pc

% Calculate plastic terms
dFds = (6/M/M).*s.*[0 0 0 1 1 1]' + ((2*p-pc)/3 + (3/M/M).*(s-p)).*[1 1 1 0 0 0]';
dFdWdWde = (-p * pc * vstart / (lambda - kappa)) .* [1 1 1 0 0 0]; % Using vstart gives
                    % more stable results than v(instantaneous)

```

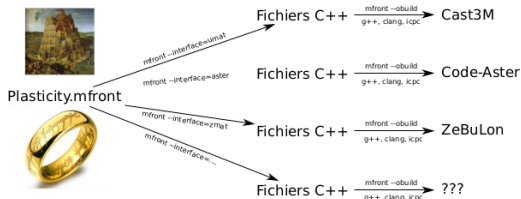
Loi de comportement



- decouple **FE solvers** from **material library**
- **inter-operability**: easy integration of a material library in various solvers (industrial and academic)
- improve quality assurance, long-term sustainability, collaboration

Introduction

<https://thelfer.github.io/tfel/web/index.html>



- **MFront** = a **code generation tool** dedicated to material knowledge (material properties, mechanical behaviours, point-wise models) :
Support for small and finite strain behaviours, cohesive zone models, generalised behaviours (non local and or multiphysics).
- Main goals :
 - ▶ Numerical efficiency
 - ▶ Inter-operability: **specific** (Cast3M, code_aster, Europlexus, Abaqus, Zebulon) and **generic interfaces**
 - ▶ Ease of use (**Domain-Specific Languages**)
- developed at CEA: main developer = Thomas Helffer

Ecosystem

- **TFEL/MFront:**

- ▶ TFEL C++ libraries: Math/Material
- ▶ **Behaviors** Domain-Specific Languages: Default, Implicit, DefaultFiniteStrain, DefaultCZM, DefaultGenericBehavior, etc.
- ▶ **Bricks:** StandardElasticity, StandardElastoViscoplasticity, FiniteStrainSingleCrystal

```
@DSL Implicit;
@Behaviour PerfectPlasticity;

@Epsilon 1.e-14;
@Theta 1;

@Brick StandardElastoViscoPlasticity{
  stress_potential : "Hooke" {young_modulus : 200e9, poisson_ratio : 0.3},
  inelastic_flow : "Plastic" {
    criterion : "Mises",
    isotropic_hardening : "Linear" {R0 : 150e6},
  }
};
```

- **MTest:** testing tool
- **Gallery:** documented examples
- **MFrontGenericInterfaceSupport:** open-source library to interact with a compiled behavior in Python, Fortran, C, Julia, etc. [Helfer, Thomas, et al. "The MFrontGenericInterfaceSupport project." Journal of Open Source Software 5.48 (2020): 1-8.]

A simple example: Norton viscoplasticity

```

@DSL Implicit;
@Behaviour Norton;
@Brick StandardElasticity;

@MaterialProperty stress E;
E.setGlossaryName("YoungModulus");
@MaterialProperty real nu, A, nn;
nu.setGlossaryName("PoissonRatio");
A.setEntryName("NortonCoefficient");
nn.setEntryName("NortonExponent");

@StateVariable real p;
p.setGlossaryName("EquivalentViscoplasticStrain");

@Integrator{
  constexpr const auto Me = Stensor4::M();
  const auto mu = computeMu(E, nu);
  const auto sigmae = sigmaeq(sigma);
  const auto ie = 1 / (max(sigmae, real(1.e-12)) * E);
  const auto vp = A * pow(sigmae, nn);
  const auto dvp/dsigmae = nn * vp * ie;
  const auto n = 3 * deviator(sigma) * (ie / 2);
  // Implicit system
  f $\epsilon^{el}$  += Delta p * n;
  fp -= vp * Delta t;
  // jacobian
  df $\epsilon^{el}$ /dDelta $\epsilon^{el}$  += 2 * mu * theta * dp * ie * (Me - (n @ n));
  df $\epsilon^{el}$ /dDelta p = n;
  dfp/dDelta $\epsilon^{el}$  = -2 * mu * theta * dvp/dsigmae * Delta t * n;
} // end of @Integrator

```

$$\sigma = \mathbb{C} : (\epsilon - \epsilon^{VP})$$

$$\dot{\epsilon}^{VP} = \dot{p} n$$

$$n = \frac{s}{\sigma_{eq}}$$

$$\dot{p} = A \sigma_{eq}^m$$

Unicode support

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  const auto n = 3 * deviator(sigma) * (ie / 2);
  // Implicit system
  fεe += Δp * n;
  fp -= vp * Δt;
  // jacobian
  dfεe/dΔεe += 2 * mu * theta * dp * ie * (Me - (n ⊗ n));
  dfεe/dΔp = n;
  dfp/dΔεe = -2 * mu * theta * dvp/dsigmae * Δt * n;
} // end of @Integrator

```

Implicit system at $t_n + \theta \Delta t$:

$$f_{\epsilon^e} = \Delta \epsilon^e - \Delta \epsilon + \Delta p \mathbf{n} = 0$$

$$f_p = \Delta p - A(\sigma_{eq})^n = 0$$

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  dfe/dDeltae += 2 * mu * theta * dp * ie * (Me - (n * n));
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```

Implicit system at $t_n + \theta \Delta t$:

$$f_{\epsilon^e} = \Delta \epsilon^e - \Delta \epsilon + \Delta p \mathbf{n} = 0$$

$$f_p = \Delta p - A(\sigma_{eq})^n = 0$$

Jacobian:

$$\frac{\partial f_{\epsilon^e}}{\partial \Delta \epsilon^e} = \mathbb{I} + \frac{2\mu\theta\Delta p}{\sigma_{eq}} (\mathbb{M} - \mathbf{n} \otimes \mathbf{n})$$

$$\frac{\partial f_{\epsilon^e}}{\partial \Delta p} = \mathbf{n}$$

$$\frac{\partial f_p}{\partial \Delta \epsilon^e} = -2\mu\theta\Delta t A n (\sigma_{eq})^{n-1} \mathbf{n}$$

tangent operator $\mathbb{C}_t = (J^{-1})_{11} \mathbb{C}$ using the inverse jacobian

Unicode support

Advanced aspects

- **Finite strain:** solvers require different "forms" of the tangent operator e.g. $\frac{d\sigma}{dd}$, $\frac{dP}{dF}$, $\frac{dS}{dE}$ and many others... \Rightarrow MFfront provides all conversion methods internally
- support for different modelling hypotheses: `PlaneStrain`, `Tridimensional`, `Axisymmetric`, etc. (optimized code/hypothesis)
- numerical jacobian for implicit systems
- compile-time dimensional analysis
- recently, support for **generalized behaviours**

Mechanics:

$$\Delta\varepsilon, \sigma_n, \mathbf{Y}_n \rightarrow \boxed{\text{MFfront}} \rightarrow \sigma_{n+1}, \mathbf{Y}_{n+1}, \frac{\partial\sigma}{\partial\Delta\varepsilon}$$

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$$\Delta\varepsilon, \sigma_n, \mathbf{Y}_n \rightarrow \boxed{\text{MFfront}} \rightarrow \sigma_{n+1}, \mathbf{Y}_{n+1}, \frac{\partial\sigma}{\partial\Delta\varepsilon}$$

Generalized behaviours:

$$(\Delta\mathbf{g}^1, \dots, \Delta\mathbf{g}^P)_n, (\sigma^1, \dots, \sigma^P)_n, \mathbf{Y}_n \rightarrow \boxed{\text{MFfront}} \rightarrow (\sigma^1, \dots, \sigma^P)_{n+1}, \mathbf{Y}_{n+1}, \frac{\partial\sigma^i}{\partial\Delta\mathbf{g}^j}$$

\mathbf{g}^j are **gradients** (temp. gradient, strain, etc.) depending on the FE unknowns \mathbf{u}
 σ^j are associated **fluxes** or **thermodynamic forces** (heat flux, stress, etc.)

dolfinx_materials: Python package for material behaviors

https://github.com/bleyerj/dolfinx_materials

Objective: provide simple way of defining and handling complex material constitutive behaviors within `dolfinx`

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Concept: see the constitutive relation as a *black-box function* mapping **gradients** (e.g. strain $\boldsymbol{\varepsilon} = \nabla^s \mathbf{u}$) to **fluxes** (e.g. stresses $\boldsymbol{\sigma}$) at the level of **quadrature points**

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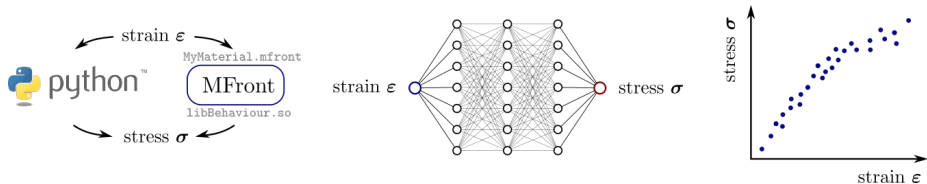
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Concrete implementation of the constitutive relation

- a user-defined Python function
- provided by an external library (e.g. behaviors compiled with MFront)
- a neural network inference
- solution to a FE computation on a RVE, etc.



A Python elasto-plastic behaviour

Material: provides info at the quadrature point level e.g. dimension of gradient inputs/stress outputs, stored internal state variables, required external state variables

```
class ElastoPlasticIsotropicHardening(Material):
    @property
    def internal_state_variables(self):
        return {"p": 1} # cumulated plastic strain

    def constitutive_update(self, eps, state):
        eps_old = state["Strain"]
        deps = eps - eps_old
        p_old = state["p"]

        C = self.elastic_model.compute_C()
        sig_el = state["Stress"] + C @ deps # elastic predictor
        s_el = K() @ sig_el
        sig_Y_old = self.yield_stress(state["p"])
        sig_eq_el = np.sqrt(3 / 2.0) * np.linalg.norm(s_el)
        if sig_eq_el - sig_Y_old >= 0:
            dp = fsolve(lambda dp: sig_eq_el - 3*mu*dp - self.yield_stress(p_old + dp), 0.0)
        else:
            dp = 0
        state["Strain"] = eps_old + deps
        state["p"] += dp
        return sig_el - 3 * mu * s_el / sig_eq_el * dp
```


Pseudo-code on the dolfinx side

QuadratureMap: storage of different quantities as Quadrature functions, evaluates UFL expression at quadrature points and material behavior for a set of cells

```

u = fem.Function(V)
qmap = QuadratureMap(u, deg_quad, material) # material = ["Strain"] --> ["Stress"]
qmap.register_gradient("Strain", eps(u))

sig = qmap.fluxes["Stress"] # a function defined on "Quadrature" space

Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx
Jac = ...

for i in Newton_loop: # custom Newton solver
    qmap.update() # update current stress estimate
    b = assemble_vector(Res)
    A = assemble_matrix(Jac)
    solve(A, b, du.vector) # compute displacement correction
    u.vector[:] += du.vector[:]

qmap.advance() # updates previous state with current one for next time step

```

Above code **independent from** the material, provided that gradients = ["Strain"] and fluxes = ["Stress"]

About the Jacobian and non-linear solvers

Material should provide a "tangent" operator

```
def constitutive_update(self, eps, state):  
    [...]  
    return sig, Ct
```

can be the algorithmic consistent operator, the secant, the elastic operator, etc...

```
Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx  
Jac = qmap.derivative(Res, u, du)
```

About the Jacobian and non-linear solvers

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Res = ufl.inner(sig, eps(v)) * qmap.dx - ufl.inner(f, u) * dx
Jac = qmap.derivative(Res, u, du)
```

Here: $qmap.derivative(Res, u, du) = ufl.derivative(Res, u, du) + ufl.inner(Ct * eps(du), eps(v)) * qmap.dx + \dots$ where Ct is a Quadrature function storing the values of $\frac{d"Stress"}{d"Strain"}$.

Available solvers: NewtonSolver, PETSc.SNES

FEniCSxMFront **integration**

MFrontMaterial class for loading a MFront library, calling the behaviour integration and giving access to fluxes, state variables and tangent operators

The **only** metadata not provided by **MGIS** is how the gradients (e.g. strain) are expressed as functions of the unknown fields \mathbf{u} (e.g. displacement)

The user is required to provide this link with UFL expressions (**registration**):

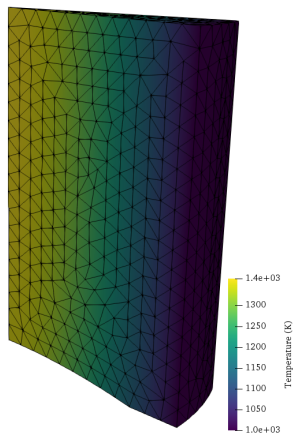
```
mat_prop = {"YoungModulus": E, "PoissonRatio": nu,
            "HardeningSlope": H, "YieldStrength": sig0}
material = MFrontMaterial("src/libBehaviour.so",
                          "IsotropicLinearHardeningPlasticity",
                          hypothesis="plane_strain",
                          material_properties=mat_prop)

qmap = QuadratureMap(domain, deg_quad, material)
qmap.register_gradient("Strain", strain(u))
sig = qmap.fluxes["Stress"]

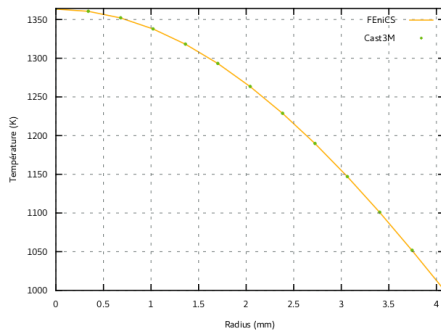
Res = ufl.dot(sig, strain(v)) * qmap.dx
Jac = qmap.derivative(Res, u, du)
```

DEMO

Examples - Stationary non-linear heat transfer



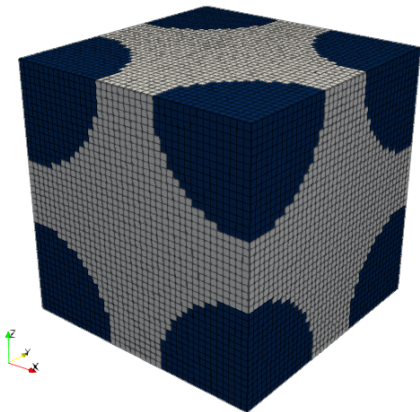
quad_deg	dolfinx/MFront	dolfinx
2	15.76 s	15.22 s
5	16.53 s	15.56 s



Ogden hyperelasticity

$$\psi(\mathbf{F}) = \frac{1}{2}K(J-1)^2 + \sum_{i=1}^N \frac{\mu_i}{\alpha_i} \left(\bar{\lambda}_1^{\alpha_i} + \bar{\lambda}_2^{\alpha_i} + \bar{\lambda}_3^{\alpha_i} \right)$$

where $\bar{\lambda}_j$ are eigenvalues of $\bar{\mathbf{C}} = J^{-2/3} \mathbf{F}^T \mathbf{F}$



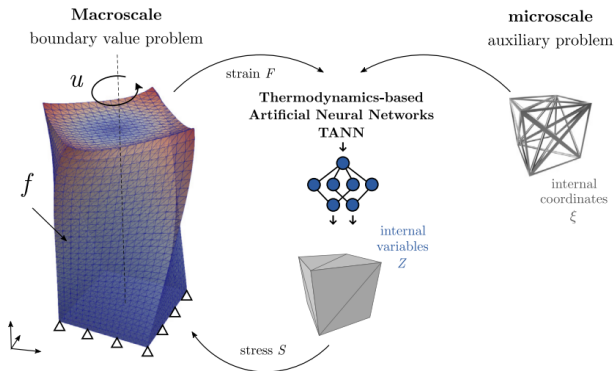
Ogden hyperelasticity

16 CPUs: **Linear solves** (x77) = 283.6 s, **Constitutive update** (x98): 20.93 s

Thermodynamics-based Artificial Neural Networks (TANN)

[Masi et al., 2019; Masi and Stefanou, 2022]

NN for the constitutive modeling of materials with **inelastic and complex microstructure**, complying with **thermodynamics requirements**



Multiscale FEM x TANN [Masi and Stefanou, 2022]

constitutive relation of RVE is **trained** on various load paths at the **microlevel**
constitutive relation at the **macrolevel** is **inferred** from the trained model

FEM x TANN in dolfinx_materials

```

import tensorflow as tf
import numpy as np

class TannMaterial(Material):
    def __init__(self, ANN_filename, nb_isv):
        self.model = tf.saved_model.load(ANN_filename)
        self.nb_isv = nb_isv

    @property
    def internal_state_variables(self):
        return {"ivars": self.nb_isv, "free_energy": 1, "dissipation": 1}

    def constitutive_update(self, eps, state):
        state_vars = np.concatenate((state["Strain"], state["Stress"], state["ivars"]))
        deps = eps - state["Strain"]
        inputs = np.concatenate((state_vars, deps))
        stress, svars, Ctang = self.model(inputs, training=False)

```

tangent operator is computed via NN automatic differentiation

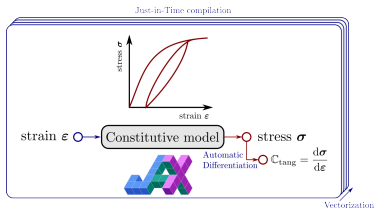
FEM x TANN in dolfinx_materials

Underlying microstructure = 3D truss

Outline

- ① Automating PDEs with FEniCSx
- ② Code generation for material constitutive modeling
- ③ **JAX and Automatic Differentiation**
 - JAX for constitutive modeling
 - Implicit Automatic Differentiation
 - Material model calibration
- ④ PDE-based optimisation

JAX for constitutive modeling



JAX = accelerated (GPU) array computation and program transformation, designed for HPC and large-scale **machine learning**

```
def constitutive_update(eps, state, dt):
    [...]
```

- **JIT and automatic vectorization**

```
batch_constitutive_update = jax.jit(jax.vmap(constitutive_update, in_axes=(0, 0, None)))
```

- **Automatic Differentiation**

```
constitutive_update_tangent = jax.jacfwd(constitutive_update, argnums=0, has_aux=True)
```

A simple example

Linear viscoelasticity DEMO

```

class LinearViscoElasticity(JAXMaterial):
    [...]

    @property
    def internal_state_variables(self):
        return {"epsv": 6}

    @tangent_AD
    def constitutive_update(self, eps, state, dt):
        epsv_old = state["epsv"]
        eps_old = state["Strain"]
        deps = eps - eps_old

        epsv_new = (
            eps
            + jnp.exp(-dt / self.tau) * (epsv_old - eps_old)
            - jnp.exp(-dt / 2 / self.tau) * deps
        )

        sig = self.branch0.C @ eps + self.branch1.C @ (eps - epsv_new)
        state["epsv"] = epsv_new
        state["Strain"] = eps
        state["Stress"] = sig
        return sig, state

```

What is Automatic Differentiation ?

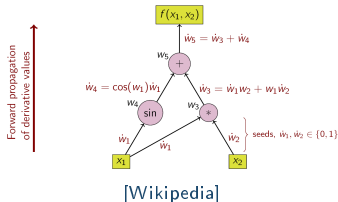
- Numerical differentiation: $f'(x) \approx \frac{f(x+h) - f(x)}{h}$ with e.g. $h = 10^{-6}$
truncation/rounding errors, $O(dim)$ evaluations

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expression swell, duplicate operations, no-closed form expression

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- **Symbolic differentiation:** f represented as an **expression graph**, generates **another expression graph of the derivative**
expression swell, duplicate operations, no-closed form expression
- **Automatic differentiation:** operates **directly on the computer program**, no symbolic representation (numerical evaluation only), **exact forward and reverse mode (back-propagation in ML)**



```
def f(x):
    [...]
    for i in range(n):
        [...]
```

```
def f(x):
    [...]
    if cond:
        [...]
    else:
        [...]
```

```
def f(x):
    [...]
    while cond:
        [...]
```


Differentiating through elastoplasticity

von Mises plasticity with nonlinear isotropic hardening $R(p)$

Return mapping algorithm

Elastic predictor $\sigma_{\text{elas}} = \sigma_n + \mathbb{C} : \Delta \varepsilon$

$$f_{\text{elas}} = \sigma_{\text{eq}}^{\text{elas}} - R(p_n)$$

- if $f_{\text{elas}} < 0$: $\sigma = \sigma_{\text{elas}}$ and $\Delta p = 0$
- else $\sigma_{n+1} = \sigma_{\text{elas}} - 2\mu\Delta\varepsilon^{\text{P}}$ with $\Delta\varepsilon^{\text{P}} = \Delta p \frac{3}{2\sigma_{\text{eq}}^{\text{elas}}} \mathbf{s}_{\text{elas}}$

$$\text{Solve } r(\Delta p) = \sigma_{\text{eq}}^{\text{elas}} - 3\mu\Delta p - R(p_n + \Delta p) = 0 \quad (1)$$

e.g. using fixed-point algorithm, Newton method, bisection, etc.

Every step is differentiable with AD, **except** (1).

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Every step is differentiable with AD, **except** (1).

Algorithm unrolling

Any algorithm used to solve (1) can be written in JAX using loops, conditionals, etc. We can **differentiate through the algorithm** (*unrolling the algorithm iterations*).

Implicit automatic differentiation [Blondel et al., 2022]

We can leverage instead the **implicit function theorem**

e.g. **root finding**: Find x_θ s.t. $F(x_\theta; \theta) = 0$

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To find $\partial_\theta x_\theta$, we differentiate the equation so that:

$$\begin{aligned}\partial_x F \partial_\theta x_\theta + \partial_\theta F &= 0 \\ \Rightarrow \partial_\theta x_\theta &= -[\partial_x F]^{-1} \partial_\theta F\end{aligned}$$

need only to solve a **linear system** for the **jacobian matrix** $[\partial_x F]$

the derivative computation becomes **independent from the algorithm** used to solve the nonlinear system, can use AD to form the jacobian $[\partial_x F]$

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Implementation of JAXNewton

```
class JAXNewton:
    """A tiny Newton solver implemented in JAX.
    Derivatives are computed via custom implicit differentiation."""

    def solve(self, x):
        solve = lambda f, x: newton_solve(x, f, jax.jacfwd(f), self.params)

        tangent_solve = lambda g, y: _solve_linear_system(x, jax.jacfwd(g)(y), y)

        return jax.lax.custom_root(self.r, x, solve, tangent_solve, has_aux=True)
```

Small-strain elastoplasticity

```

@tangent_AD
def constitutive_update(self, eps, state, dt):
    deps = eps - state["Strain"]
    p_old = state["p"]

    mu = self.elastic_model.mu
    sig_el = state["Stress"] + self.elastic_model.C @ deps
    sig_eq_el = jnp.clip(self.equivalent_stress(sig_el), a_min=1e-8)
    n_el = dev(sig_el) / sig_eq_el
    yield_criterion = sig_eq_el - self.yield_stress(p_old)

    deps_p_elastic = lambda dp: jnp.zeros(6)
    deps_p_plastic = lambda dp: 3 / 2 * n_el * dp
    def deps_p(dp, yield_criterion):
        return jax.lax.cond(yield_criterion < 0.0, deps_p_elastic, deps_p_plastic, dp)

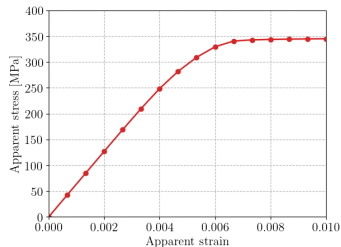
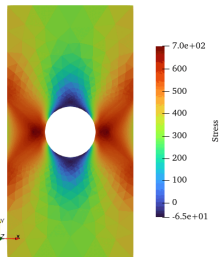
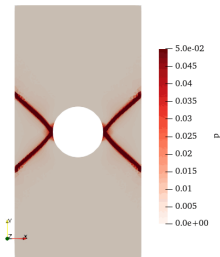
    def r(dp):
        r_elastic = lambda dp: dp
        r_plastic = lambda dp: sig_eq_el - 3 * mu * dp - self.yield_stress(p_old + dp)
        return jax.lax.cond(yield_criterion < 0.0, r_elastic, r_plastic, dp)

    solver = JAXNewton(r)
    dp, data = solver.solve(0.0)

    sig = sig_el - 2 * mu * deps_p(dp, yield_criterion)
    state["p"] += dp
    return sig, state

```

Small-strain elastoplasticity

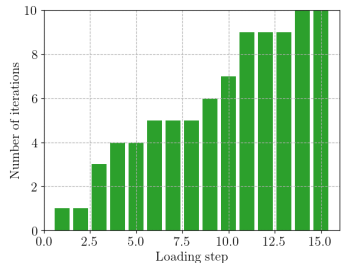


```

E, nu = 70e3, 0.3
elastic_model = LinearElasticIsotropic(E, nu)

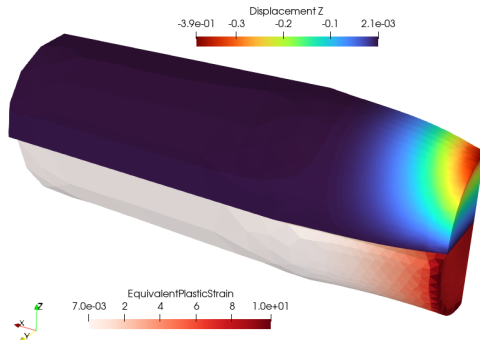
sig0 = 350.0
sigu = 500.0
b = 1e3
def yield_stress(p): # Voce-type exponential hardening
    return sig0 + (sigu - sig0) * (1 - jnp.exp(-b * p))

material = vonMisesIsotropicHardening(elastic_model,
    yield_stress)
  
```



$F^e F^p$ finite-strain plasticity

DEMO



Time spent	Unrolled AD	Implicit AD
Constitutive law	835 s	79 s
Linear solver	460 s	282 s

Material model calibration

Material behavior: $\sigma = F(\varepsilon, \mathcal{S}_n; \theta)$ with material parameters θ

e.g. $\theta = (E, \nu, \sigma_0, \sigma_u, b)$ isotropic elasticity + von Mises Voce hardening plasticity

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Material behavior: $\boldsymbol{\sigma} = F(\boldsymbol{\varepsilon}, \mathcal{S}_n; \boldsymbol{\theta})$ with material parameters $\boldsymbol{\theta}$

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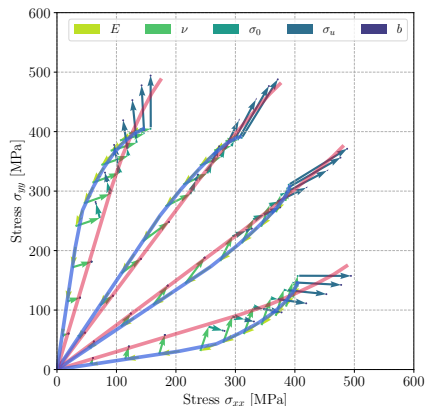
Calibration:

$$\boldsymbol{\theta}^* = \arg \min_{\boldsymbol{\theta}} \sum_k \|\boldsymbol{\sigma}^{(k)} - \boldsymbol{\sigma}_{\text{data}}^{(k)}\|^2$$

gradient-based optimisation, needs
material parameters sensitivities

$$\frac{\partial \boldsymbol{\sigma}^{(k)}}{\partial \boldsymbol{\theta}} = \frac{\partial F}{\partial \boldsymbol{\theta}}(\boldsymbol{\varepsilon}^{(k)}, \mathcal{S}_n^{(k)}; \boldsymbol{\theta})$$

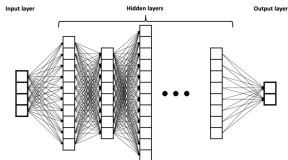
easy to obtain with **JAX**



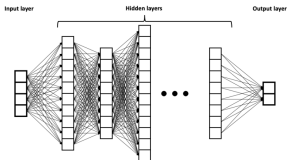
Outline

- ① Automating PDEs with FEniCSx
- ② Code generation for material constitutive modeling
- ③ JAX and Automatic Differentiation
- ④ **PDE-based optimisation**
 - Adjoint PDEs
 - Conic programming for non-smooth optimization

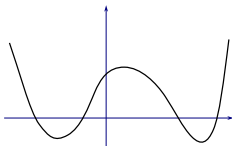
Introduction



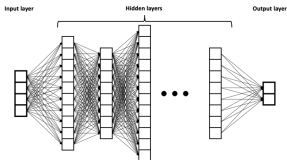
Introduction



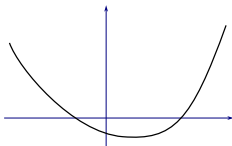
optimization is at the core of many fields of applications



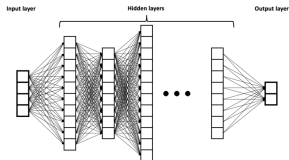
Introduction



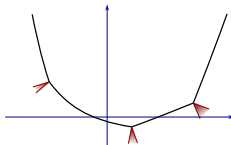
convex optimization is at the core of **many** fields of applications



Introduction



non-smooth **convex** **optimization** is at the core of **many** fields of applications



But why ?

- **guaranteed optimality** : local = global minima
- **algorithms efficiency** : often polynomial time complexity \Rightarrow **scalability**
- **mathematical elegance** of convex analysis (functions/sets/cones, duality, transforms, etc.) [Rockafellar, Moreau, 1970]
- **modeling power** : composition rules that preserve convexity
- **relaxation** of non-convex problems sometimes work very well, **reformulation** (convexity must be looked for when possible)

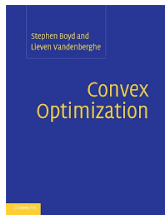
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- **widespread tools** : open-source & commercial solvers (Mosek, Gurobi, KNitro) and modeling languages (**cvxpy**, AMPL), tutorials
- very good **books** and **lectures** [Boyd & Vandenberghe, Convex Optimization]

```
import cvxpy as cp

w = cp.Variable(n)
gamma = cp.Parameter(nonneg=True)
ret = mu.T @ w
risk = cp.quad_form(w, Sigma)
prob = cp.Problem(cp.Maximize(ret - gamma * risk),
                  [cp.sum(w) == 1, w >= 0])
prob.solve()
```



Convex variational problems

variational equality:

$$\inf_{u \in V} J(u)$$

optimality conditions: $D_u J(u, v) = 0 \quad \forall v \in V$

Convex variational problems

variational inequalities arise in presence of contact, unilateral conditions, plasticity...

$$\begin{array}{ll} \inf_{u \in V} & J(u) \\ \text{s.t.} & u \in \mathcal{K} \end{array}$$

J convex function, \mathcal{K} convex set

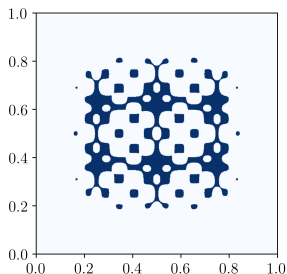
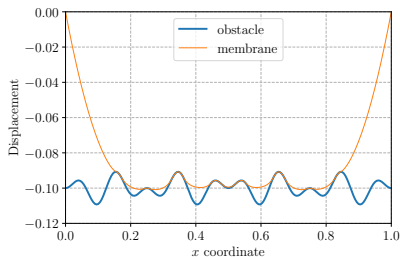
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J convex function, \mathcal{K} convex set
e.g. **obstacle problem**:

$$\begin{aligned} \inf_{u \in V} \quad & \int_{\Omega} \frac{1}{2} \|\nabla u\|_2^2 \, d\Omega - \int_{\Omega} f u \, d\Omega \\ \text{s.t.} \quad & u \geq g \text{ on } \Omega \end{aligned}$$



Adjoint-based optimization

Adjoints are key ingredients for sensitivity analysis, optimal control, etc.

$$\text{Find } u \in V \text{ s.t. } F(u; m) = 0$$

- u is the PDE **solution**
- m is a **parameter**

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Data assimilation: assume that we have a solution measurement u_{meas}

⇒ **Goal:** find m which best approximates u_{meas} e.g.

$$\begin{aligned} \min_m & \int_{\Omega} \|u - u_{\text{meas}}\|^2 d\Omega = J(m, u) \\ \text{s.t.} & F(u; m) = 0 \end{aligned}$$

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Reduced functional $R(m) = J(m; u(m)) \in \mathbb{R}$

⇒ optimization wrt m usually requires a **gradient descent**

How do we compute the **sensitivity** $\frac{dR}{dm}$?

Computing sensitivities

Tangent linear mode: $\frac{dR}{dm} = \frac{\partial J}{\partial m} + \frac{\partial J}{\partial u} \frac{du}{dm}$

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$$\begin{aligned} F(u(m); m) = 0 &\Rightarrow \frac{\partial F}{\partial u} \frac{du}{dm} + \frac{\partial F}{\partial m} = 0 \\ \frac{du}{dm} &= - \left(\frac{\partial F}{\partial u} \right)^{-1} \frac{\partial F}{\partial m} \end{aligned} \quad (2)$$

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Let p be the adjoint variable which solves:

$$p = \left(\frac{\partial F^*}{\partial u} \right)^{-1} \frac{\partial J^*}{\partial u} \quad (3)$$

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requires solving only **1 linear system** forward/reverse mode in Automatic Differentiation

Non-smooth optimization as conic programming

Linear programming

$$\begin{array}{ll} \min_x & \mathbf{c}^\top \mathbf{x} \\ \text{s.t.} & \mathbf{Ax} = \mathbf{b} \\ & \mathbf{x} \geq 0 \end{array}$$

Non-smooth optimization as conic programming

Conic programming

$$\begin{array}{ll} \min_x & \mathbf{c}^\top \mathbf{x} \\ \text{s.t.} & \mathbf{Ax} = \mathbf{b} \\ & \mathbf{x} \in \mathcal{K} \end{array}$$

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where \mathcal{K} is a product of elementary cones e.g.:

- positive orthants \mathbb{R}_+^m ;
- Lorentz quadratic cones: $\mathcal{Q}_m = \{\mathbf{z} = (z_0, \bar{\mathbf{z}}) \in \mathbb{R}^+ \times \mathbb{R}^{m-1} \text{ s.t. } \|\bar{\mathbf{z}}\|_2 \leq z_0\}$
- semi-definite cones \mathcal{S}_m^+ , the cone of semi-definite positive $m \times m$ symmetric matrices;
- power cones, exponential cones, etc.

Non-smooth optimization as conic programming

Conic programming

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Solvers

interior-point algorithms, very efficient and robust (20-30 iterations)

The magic cone family

very large modelling power of **convex** functions and constraints

Convex functions and conic representation

Usual convex functions:

- $f(\mathbf{x}) = \mathbf{c}^T \mathbf{x}$
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- $f(\mathbf{x}) = \|\mathbf{x}\|_p$ with $p \geq 1$
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Convex functions and conic representation

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(QuadOverLin)
- $f(\mathbf{x}) = \sum_{i=1}^k x_{[i]}$ with $x_{[i]}$ sorted entries in decreasing order (top- k)
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Conic representation [Nesterov & Nemirovski]

$$f(x) = \min_y c^T x + d^T y$$

$$\text{s.t. } b_l \leq Ax + By \leq b_u$$

$$y \in \mathcal{K}_1 \times \dots \times \mathcal{K}_p$$

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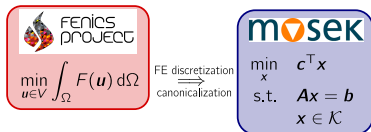
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all mentioned operations preserve conic structures and can be explicitly computed

The dolfinx_optim package

https://bleyerj.github.io/dolfinx_optim/



- **Domain-Specific Language** based on UFL for convex functions and their composition
- **Mosek** interior-point solver
- pre-defined **convex primitives**
 - ▶ `AbsValue`, `LinearTerm`, `QuadraticTerm`, `QuadOverLin`, etc.
 - ▶ **vectors**: `L1Norm`, `L2Norm`, `LinfNorm`, `LpNorm`, etc.
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- **composability** through convex-preserving transformations

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FE discretization
 \implies
 canonicalization



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Obstacle problem

```

prob = MosekProblem(domain, name="Obstacle problem")
u = prob.add_var(V, bc=bc, lx=g)

prob.add_obj_func(-ufl.dot(f, u) * ufl.dx)

J = QuadraticTerm(ufl.grad(u), degree)
prob.add_convex_term(J)

prob.optimize()
  
```

$$\begin{aligned}
 \inf_{u \in V} \quad & \int_{\Omega} \frac{1}{2} \|\nabla u\|_2^2 \, d\Omega - \int_{\Omega} f u \, d\Omega \\
 \text{s.t.} \quad & u \geq g \text{ on } \Omega
 \end{aligned}$$

Viscoplastic fluids around us

cosmetics



food

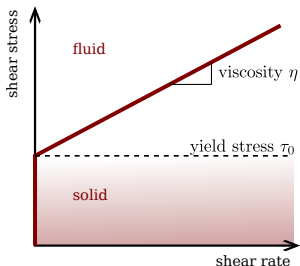


construction, geophysics



Formulation

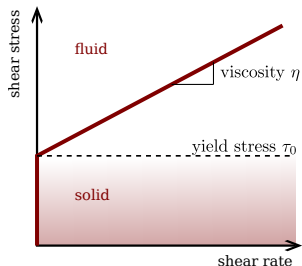
Viscoplastic fluids = a specific class of **non-Newtonian fluids** with a solid-like behaviour



- flow like a simple fluid above a **critical stress**
- remains at rest, like a solid, below

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- flow like a simple fluid above a **critical stress**
- remains at rest, like a solid, below

Primal variational principle: **smooth** + **non-smooth** term

$$\begin{aligned} \min_{\mathbf{u}, \mathbf{d}} \quad & \int_{\Omega} \left(\frac{\eta}{2} \|\mathbf{d}\|^2 + \sqrt{2}\tau_0 \|\mathbf{d}\| \right) d\Omega - \int_{\Omega} \mathbf{f} \cdot \mathbf{u} d\Omega \\ \text{s.t.} \quad & \mathbf{d} = \frac{1}{2} (\nabla \mathbf{u} + \nabla^T \mathbf{u}) \\ & \operatorname{div} \mathbf{u} = 0 \end{aligned}$$

Viscoplastic fluid implementation

```

prob = MosekProblem(domain, "Viscoplastic fluid")

u = prob.add_var(V, bc=bc)

# mass conservation condition
Vp = fem.functionspace(domain, ("P", 1))
p = ufl.TestFunction(Vp)
prob.add_eq_constraint(p * ufl.div(u) * ufl.dx)

def strain(v):
    D = ufl.sym(ufl.grad(v))
    return ufl.as_vector([D[0, 0], D[1, 1], ufl.sqrt(2) * D[0, 1]])

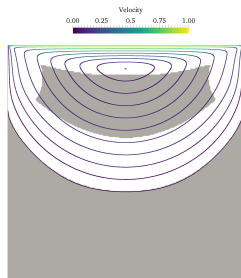
visc = QuadraticTerm(strain(u), 2)
plast = L2Norm(strain(u), 2)

# add viscous term mu*||strain||_2^2
prob.add_convex_term(2 * mu * visc)
# add plastic term sqrt(2)*tau0*||strain||_2
prob.add_convex_term(np.sqrt(2) * tau0 * plast)

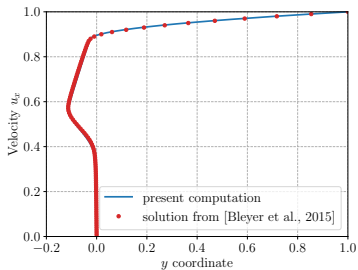
prob.optimize()

```

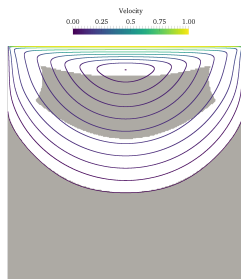
Viscoplastic fluid implementation



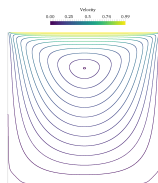
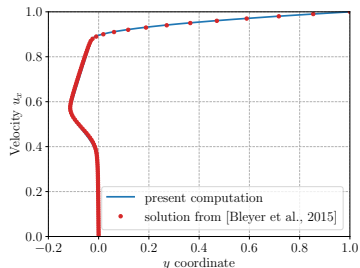
$Bi = 20$



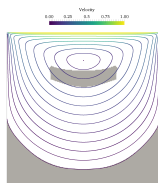
Viscoplastic fluid implementation



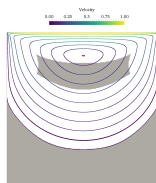
$Bi = 20$



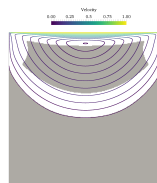
$Bi = 0$



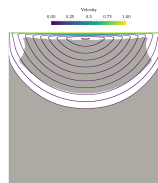
$Bi = 2$



$Bi = 5$



$Bi = 50$



$Bi = 200$

Variational cartoon/texture decomposition

Image $y = u$ (cartoon) + v (texture)

Y.Meyer's model (TV + G-norm) [Meyer, 2001]:

$$\begin{aligned} \inf_{u,v} \quad & \int_{\Omega} \|\nabla u\|_2 \, d\Omega + \alpha \|v\|_G \\ \text{s.t.} \quad & y = u + v \end{aligned}$$

$$\text{where } \|v\|_G = \inf_{g \in L^\infty(\Omega; \mathbb{R}^2)} \{ \|\sqrt{g_1^2 + g_2^2}\|_\infty \text{ s.t. } v = \text{div } g \}$$

reformulated as [Weiss et al., 2009]:

$$\begin{aligned} \inf_{u,g} \quad & \int_{\Omega} \|\nabla u\|_2 \, d\Omega \\ \text{s.t.} \quad & y = u + \text{div}(g) \\ & \|\sqrt{g_1^2 + g_2^2}\|_\infty \leq \alpha \end{aligned}$$

L_2 ad $L_{\infty,2}$ -norms are **conic-representable** \Rightarrow SOCP problem

Variational cartoon/texture decomposition

Image y : represented by a DGO field on a 512×512 finite-element mesh

$u, g \in \text{CR} \times \text{RT}$

```

prob = MosekProblem(domain, "Cartoon/texture decomposition")
Vu = fem.functionspace(domain, ("CR", 1))
Vg = fem.functionspace(domain, ("RT", 1))

u, g = prob.add_var([Vu, Vg], name=["Cartoon", "Texture"])

lamb_ = ufl.TestFunction(Vu)
constraint = ufl.dot(lamb_, u + ufl.div(g)) * ufl.dx
rhs = ufl.dot(lamb_, y) * ufl.dx
prob.add_eq_constraint(constraint, b=rhs)

tv_norm = L2Norm(ufl.grad(u), 0)
prob.add_convex_term(tv_norm)

g_norm = L2Ball(g / alpha, 2)
prob.add_convex_term(g_norm)

prob.optimize()

```


Variational cartoon/texture decomposition

Image y : represented by a DGO field on a 512×512 finite-element mesh

$$u, g \in \mathbb{C}\mathbb{R} \times \mathbb{R}\mathbb{T}$$

Original image



Cartoon layer



Texture layer



Barbara image

Limit analysis

Goal: find the maximum collapse load $F^+ = \lambda^+ F$ that a structure can sustain under a convex plasticity domain G

Plastic dissipation minimization principle:

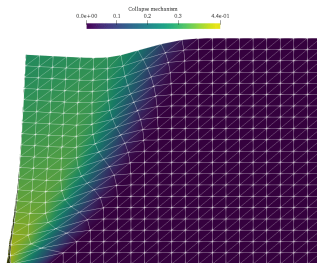
$$\lambda^+ = \min_{\mathbf{u} \in \mathcal{U}_{ad}} \int_{\Omega} \pi_G(\boldsymbol{\varepsilon}) d\Omega$$

$$\text{s.t.} \quad \int_{\Omega} \mathbf{f} \cdot \mathbf{u} d\Omega + \int_{\partial\Omega_N} \mathbf{T} \cdot \mathbf{u} dS = 1$$

$$\pi_G(\boldsymbol{\varepsilon}) = \sup_{\boldsymbol{\sigma} \in G} \boldsymbol{\sigma} : \boldsymbol{\varepsilon}$$

e.g. Mohr-Coulomb 3D criterion: $\pi_G(\boldsymbol{\varepsilon}) = \begin{cases} c \cotan \phi \operatorname{tr} \boldsymbol{\varepsilon} & \text{if } \operatorname{tr}(\boldsymbol{\varepsilon}) \geq \sin \phi \sum_I |\varepsilon_I| \\ +\infty & \text{otherwise} \end{cases}$

```
class MohrCoulomb(ConvexTerm):
    """SDP implementation of Mohr-Coulomb criterion."""
    def conic_repr(self, X):
        Y1 = self.add_var((3,3), cone=SDP(3))
        Y2 = self.add_var((3,3), cone=SDP(3))
        a = (1 - ufl.sin(phi)) / (1 + ufl.sin(phi))
        self.add_eq_constraint(X - to_vect(Y1) + to_vect(Y2))
        self.add_eq_constraint(ufl.tr(Y2) - a * ufl.tr(Y1))
        self.add_linear_term(2 * c * ufl.cos(phi) / (1 + ufl.sin(phi))
            * ufl.tr(Y1))
```



To conclude...

Automated tools for scientific documentation

The screenshot shows the homepage of the book "Numerical Tours of Computational Mechanics with FEniCSx" by Jeremy Bleyer. The page is organized into several sections:

- Navigation Sidebar (Left):** Contains sections for "Welcome", "Introduction" (with sub-items: Linear elasticity, Hyperelasticity, Reissner-Mindlin plates), "Tours" (with sub-items: Linear problems, Isotropic and orthotropic plane stress elasticity, Anisotropic formulation for elastic structures of revolution, Linear thermoelasticity (weak coupling), Thermo-elastic evolution problem (full coupling), Plates (with sub-items: Shear-locking in thick plate models with quadrilateral elements), Shells (with sub-items: Linear shell model, Generating a shell model with the `Mesh` Python API), Nonlinear problems (with sub-items: Elastoplastic analysis of a 2D von Mises material, Localized 1D solutions in phase-field approach to brittle fracture)), and "About the author".
- Main Content Area (Center):**
 - Title: "Numerical Tours of Computational Mechanics with FEniCSx"
 - Author: "Jeremy Bleyer"
 - Image: A stress field visualization of a hole in a plate, with a text box containing the problem statement: "Find $u \in V$ such that: $\int_{\Omega} \sigma(u) : \nabla^s v \, d\Omega = \int_{\Omega} f \cdot v \, d\Omega \quad \forall v \in V$ " and the definitions: $a = \text{inner}(\text{sigma}(u), \text{sym}(\text{grad}(v))) * dx$ and $L = \text{inner}(f, v) * dx$.
 - Section: "Welcome"
 - Section: "What is it about ?" with text: "These numerical tours will introduce you to a wide variety of topics in computational continuum and structural mechanics using the finite element software [FEniCSx](#). <http://fenicsproject.org>"
 - Text: "This book is organized in the following different parts:"
 - Section: "Introduction" with text: "This part contains a set of short numerical tours to get introduced to [FEniCSx](#) via basic examples." and a list item: "• a [linear elasticity problem](#)"
- Table of Contents (Right):** Lists "What is it about ?", "Introduction", "Tours", "Tips & Tricks", "Citing", and "About the author".

- Versioning: `git`
- Docstrings and comments
- Automatic doc generation: Sphinx
- Demos: Jupyter Notebooks, Jupytertext
- Publishing: JupyterBook, Readthedocs, Github Pages

comply very well with **open science** concepts