

Boundary Element Methods for Shape Optimisation in Homogenisation

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- Shape Optimisation has many applications in the industry.
- A bone implant should have the same material properties as a real bone.
- We can think of a bone as a periodic scaffold structure.
- How shall we choose the shapes of the holes?



- 1. Motivation
- 2. Homogenisation
- 3. Shape Optimisation
- 4. Boundary Elements
- 5. Implementation
- 6. Numerical Examples

- Define $\mathbb{T}^3 = \mathbb{R}^3 / \left[-\frac{1}{2}, \frac{1}{2} \right]^3$.
- Let $\mathbf{A} : \mathbb{T}^3 \to \mathbb{R}^{3 \times 3}$, $\varepsilon > 0$ and $\mathbf{A}^{\varepsilon}(\mathbf{x}) = \mathbf{A}(\frac{\mathbf{x}}{\varepsilon})$.
- For a domain D ⊆ ℝ³, we are interested in the solution u^ε of the partial differential equation

$$\begin{cases} -\operatorname{div}\left(\mathbf{A}^{\varepsilon}\nabla u^{\varepsilon}\right)=f & \text{in } D, \\ u^{\varepsilon}=0 & \text{on } \partial D. \end{cases}$$



- Homogenisation treats the behaviour of u^ε in the limit case ε → 0.
- There exists a homogenised problem

$$\begin{cases} -\operatorname{div} \left(\mathbf{A}_0 \nabla u_0 \right) = f & \text{in } D, \\ u_0 = 0 & \text{on } \partial D. \end{cases}$$

with a homogenised solution u_0 such that $u^{\varepsilon} \rightharpoonup u_0$ weakly in $H^1(D)$.



The effective material tensor $\mathbf{A}_0 = \begin{bmatrix} a_{i,j} \end{bmatrix}_{i,j=1}^3$, is given by the entries

$$m{a}_{i,j} = \int_{\mathbb{T}^3} \left\langle m{A}(m{e}_i \!+\!
abla w_i), \ m{e}_j \!+\!
abla w_j
ight
angle \, \mathrm{d} V,$$

where for i = 1, 2, 3, w_i is the solution of the cell problem

find
$$w_i \in H^1_{per}(\mathbb{T}^3)$$
 s.t. div $(\mathbf{A}(\boldsymbol{e}_i + \nabla w_i)) = 0$.



- For a scaffold structure, we define $\mathbf{A} = \mathbbm{1}_{\mathbb{T}^3 \setminus \overline{\Omega}} \mathbf{I}$.
- Then, the cell problem is equivalent to the exterior Neumann problem

$$\left\{ egin{array}{ll} \Delta w_i = 0 & ext{ in } \mathbb{T}^3 \setminus \overline{\Omega}, \ \partial_{m{n}} w_i = - n_i & ext{ on } \Gamma = \partial \Omega. \end{array}
ight.$$

The compatibility condition is satisfied, as

$$\int_{\Gamma} -n_i \, \mathrm{d}A = -\int_{\Gamma} \langle \boldsymbol{e}_i, \boldsymbol{n} \rangle \, \mathrm{d}A = -\int_{\Omega} \mathrm{div}(\boldsymbol{e}_i) \, \mathrm{d}V = 0.$$

The effective material tensor only depends on the size and the shape of Ω.

For a desired material tensor \mathbf{B} , we define the shape functional

$$J(\Omega) = rac{1}{2} \| \mathbf{A}_0(\Omega) - \mathbf{B} \|_F^2 = rac{1}{2} \sum_{i,j=1}^3 (a_{i,j}(\Omega) - b_{i,j})^2.$$

Goal: Optimise the shape of Ω such that $J(\Omega)$ is minimal.

It is crucial to know the behaviour of $J(\Omega)$ when Ω is slightly deformed.

Shape Optimisation

- Let $\tilde{f}: \left[-\frac{1}{2}, \frac{1}{2}\right]^3 \to \left[-\frac{1}{2}, \frac{1}{2}\right]^3$ be a sufficiently smooth vector field with compact support, and $f: \mathbb{T}^3 \to \mathbb{T}^3$ be the periodic continuation of \tilde{f} .
- We define the perturbation of the identity as

$$T_{t,f}(\boldsymbol{x}) = \boldsymbol{x} + t\boldsymbol{f}(\boldsymbol{x}).$$

For t > 0 small enough, $T_{t,f}$ is a diffeomorphism that preserves each cell. • We define the shape derivative of $a_{i,j}$ in the direction of f as

$$a_{i,j}'[\boldsymbol{f}](\Omega) = \left[\frac{\mathsf{d}}{\mathsf{d}t}a_{i,j}(T_{t,\boldsymbol{f}}(\Omega))\right]_{t=0} = \lim_{t\to 0}\frac{a_{i,j}(T_{t,\boldsymbol{f}}(\Omega)) - a_{i,j}(\Omega)}{t}.$$

Consequently,

$$J'[\boldsymbol{f}](\Omega) = \sum_{i,j=1}^{3} a'_{i,j}[\boldsymbol{f}](\Omega) (a_{i,j}(\Omega) - b_{i,j}).$$

Remember the solutions of the cell problems w_i . By defining $\phi_i = x_i + w_i$, it holds:

Theorem (Dambrine and Harbrecht, 2020)

The coefficient $a_{i,j}(\Omega)$ and its shape derivative are given by

$$egin{aligned} & eta_{i,j}(\Omega) = \int_{\mathbb{T}^3 \setminus \overline{\Omega}} ig\langle
abla \phi_i, \
abla \phi_j ig
angle \, \mathrm{d} V, \ & eta_{i,j}[m{f}](\Omega) = - \int_{\Gamma} ig\langle
abla_{\Gamma} \phi_i, \
abla_{\Gamma} \phi_j ig
angle \langle m{f}, m{n}
angle \, \mathrm{d} A, \end{aligned}$$

where ∇_{Γ} is the tangential gradient.

Remember that we have to solve the exterior Neumann problems

$$\left\{ egin{array}{ll} \Delta w_i = 0 & ext{ in } \mathbb{T}^3 \setminus \overline{\Omega}, \ \partial_{m{n}} w_i = - n_i & ext{ on } \Gamma = \partial \Omega. \end{array}
ight.$$

- In every iteration step, the shape of the domain Ω changes.
- The values of w_i will be needed on the boundary $\Gamma = \partial \Omega$ only.
- The resulting shape might not be convex.

Solution: Use Boundary Elements.

Boundary Elements: Theoretical Background

Definition

Let $d \in \mathbb{N}$, $\Omega \subseteq \mathbb{R}^d$, and let \mathcal{L} be an elliptic, second order differential operator. The **fundamental solution** or **Green's function** is a function that satisfies the distributional equation

$$\mathcal{L}_{\boldsymbol{y}}G(\boldsymbol{x},\boldsymbol{y})=\delta_{\boldsymbol{0}}(\boldsymbol{x}-\boldsymbol{y}).$$

Examples:

$$\mathcal{L} = -\Delta, \qquad \qquad G(\mathbf{x}, \mathbf{y}) = \begin{cases} -\frac{1}{2\pi} \log \left(\|\mathbf{x} - \mathbf{y}\| \right), & d = 2, \\ \frac{1}{4\pi \|\mathbf{x} - \mathbf{y}\|}, & d = 3. \end{cases}$$
$$\mathcal{L} = -\Delta - \kappa^2 \mathcal{I}, \qquad \qquad G(\mathbf{x}, \mathbf{y}) = \begin{cases} \frac{i}{4} H_0^{(1)} (\kappa \|\mathbf{x} - \mathbf{y}\|), & d = 2, \\ \frac{\exp \left(i\kappa \|\mathbf{x} - \mathbf{y}\| \right)}{4\pi \|\mathbf{x} - \mathbf{y}\|}, & d = 3. \end{cases}$$

Let $\Omega \subseteq \mathbb{R}^3$ with a Lipschitz boundary $\Gamma = \partial \Omega$. Consider the interior Laplace problem with Dirichlet boundary conditions

$$\begin{cases} \Delta u = 0 & \text{in } \Omega, \\ u = g & \text{on } \Gamma. \end{cases}$$

Green's representation formula gives us

$$\begin{split} u(\boldsymbol{x}) &= -\int_{\Omega} \left(\Delta_{\boldsymbol{y}} G \right)(\boldsymbol{x}, \boldsymbol{y}) u(\boldsymbol{y}) \, \mathrm{d} V_{\boldsymbol{y}} \\ &= \int_{\Gamma} G(\boldsymbol{x}, \boldsymbol{y}) (\partial_{\boldsymbol{n}} u)(\boldsymbol{y}) \, \mathrm{d} A_{\boldsymbol{y}} - \int_{\Gamma} \left(\partial_{\boldsymbol{n}_{\boldsymbol{y}}} G \right)(\boldsymbol{x}, \boldsymbol{y}) u(\boldsymbol{y}) \, \mathrm{d} A_{\boldsymbol{y}}, \qquad \boldsymbol{x} \in \Omega. \end{split}$$

Using the trace properties, one obtains

$$\mathcal{V}\partial_{\boldsymbol{n}} u = \left(\mathcal{K} + \frac{1}{2}\mathcal{I}\right) u\big|_{\Gamma},$$

with

$$\mathcal{V}\varrho(\boldsymbol{x}) = \int_{\Gamma} G(\boldsymbol{x}, \boldsymbol{y})\varrho(\boldsymbol{y}) \, \mathrm{d}A_{\boldsymbol{y}}, \qquad \mathcal{K}\varrho(\boldsymbol{x}) = \int_{\Gamma} \partial_{\boldsymbol{n}_{\boldsymbol{y}}} G(\boldsymbol{x}, \boldsymbol{y})\varrho(\boldsymbol{y}) \, \mathrm{d}A_{\boldsymbol{y}}.$$

Having $\partial_n u$, one can calculate $u(\mathbf{x})$ for every $\mathbf{x} \in \Omega$ according to Green's representation formula.

- On a Lipschitz domain in three dimensions, the operator

 V : H^{-1/2+s}(Γ) → H^{1/2+s}(Γ) is continuous for |s| ≤ ¹/₂, and invertible for s = 0.
- On a Lipschitz domain in three dimensions, the operator

 K : *H*^{1/2+s}(Γ) → *H*^{1/2+s}(Γ) is continuous for |s| ≤ ¹/₂, but ker (*K* + ¹/₂*I*) = span{1}.
- In a periodic setting, the fundamental solution satisfies $-\Delta_{\mathbf{y}}G(\mathbf{x}, \mathbf{y}) = \delta_{\mathbf{0}}(\mathbf{x} \mathbf{y}) 1.$
- In a periodic setting, the fundamental solution cannot be represented explicitly, but as the series

$$G(\boldsymbol{x},\boldsymbol{y}) = \frac{1}{4\pi \|\boldsymbol{x}-\boldsymbol{y}\|} + \frac{\|\boldsymbol{x}-\boldsymbol{y}\|^2}{6} + \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \alpha_n^m \phi_n^m (\boldsymbol{x}-\boldsymbol{y}).$$

Here, $\alpha_n^m \in \mathbb{C}$ are scalar coefficients and ϕ_n^m denote the solid spherical harmonics.

Definition

For an admissible decomposition $\mathcal{T} = \{T_1, ..., T_N\}$ of Γ , with nodes $\{x_1, ..., x_M\}$, we define the **ansatz space** $S_h^1(\Gamma) = \text{span}\{\psi_1, ..., \psi_M\}$, where

$$\psi_i(\mathbf{x}) = egin{cases} 1, & \mathbf{x} = \mathbf{x}_i, \ 0, & \mathbf{x} = \mathbf{x}_j, \ i
eq J \ ext{transformed bilinear}, & ext{else.} \end{cases}$$



Remember that we want to solve

$$\mathcal{V}t = \left(\mathcal{K} + \frac{1}{2}\mathcal{I}
ight)g,$$

where $t = \partial_n u$ and $g = u|_{\Gamma}$ are the given Dirichlet data.

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ight)g,$$

where $t = \partial_n u$ and $g = u|_{\Gamma}$ are the given Dirichlet data.

We can pose the variational problem

find
$$t \in L^2(\Gamma)$$
, such that $\langle \mathcal{V}t, \ \psi
angle_{\Gamma} = \left\langle \left(\mathcal{K} + rac{1}{2} \mathcal{I}
ight) g, \ \psi
ight
angle_{\Gamma} \qquad ext{for any } \psi \in L^2(\Gamma).$

Remember that we want to solve

$$\mathcal{V}t=\left(\mathcal{K}+rac{1}{2}\mathcal{I}
ight)oldsymbol{g},$$

where $t = \partial_n u$ and $g = u|_{\Gamma}$ are the given Dirichlet data.

If $Q_h : L^2(\Gamma) \to S_h^1(\Gamma)$ denotes the $L^2(\Gamma)$ -orthogonal projection, we solve the Galerkin problem

find
$$t_h \in S_h^1(\Gamma)$$
, such that
 $\langle \mathcal{V}t_h, \psi_i
angle_{\Gamma} = \left\langle \left(\mathcal{K} + \frac{1}{2}\mathcal{I}\right) \mathcal{Q}_h g, \psi_i \right\rangle_{\Gamma}, \qquad i = 1, ..., M.$

Let us define

$$\begin{split} \mathbf{K}_{h} &= \left[\left\langle \mathcal{K}\psi_{j},\psi_{i}\right\rangle _{\Gamma} \right]_{i,j=1}^{M}, \qquad \qquad \mathbf{V}_{h} &= \left[\left\langle \mathcal{V}\psi_{j},\psi_{i}\right\rangle _{\Gamma} \right]_{i,j=1}^{M}, \\ \mathbf{M}_{h} &= \left[\left\langle \psi_{j},\psi_{i}\right\rangle _{\Gamma} \right]_{i,j=1}^{M}, \qquad \qquad \mathbf{g}_{h} &= \left[\left\langle g,\psi_{i}\right\rangle _{\Gamma} \right]_{i=1}^{M}. \end{split}$$

Then, the Galerkin variational formulation is equivalent to

$$\mathbf{V}_h \boldsymbol{t}_h = \left(\mathbf{K}_h + \frac{1}{2}\mathbf{M}_h\right)\mathbf{M}_h^{-1}\boldsymbol{g}_h.$$

- For an exterior Neumann problem, the resulting equation is $(\mathcal{K} \frac{1}{2}\mathcal{I}) u|_{\Gamma} = \mathcal{V}\partial_{\mathbf{n}}u$.
- The operator $(\mathcal{K} \frac{1}{2}\mathcal{I}) : H^{s}(\Gamma) \to H^{s}(\Gamma)$ is continuously invertible for s = 0, 1/2.
- To make the solution of an interior Neumann problem unique, one can factor out the constant, i.e., set

$$ilde{t}_h = t_h - rac{\langle t_h, 1
angle_\Gamma}{\|1\|_{L^2(\Gamma)}^2} 1, \qquad ilde{t}_h = t_h - rac{t_h^T \mathsf{M}_h \mathbf{1}_h}{\mathbf{1}_h^T \mathsf{M}_h \mathbf{1}_h} \mathbf{1}_h$$

Boundary Elements: Convergence

Using the described procedure, one can show that

 $\left\|u-u_h\right\|_{L^2(\Gamma)} \leq Ch^2 \|u\|_{H^2(\Gamma)}, \qquad \left|u(\boldsymbol{x})-u_h(\boldsymbol{x})\right| \leq Ch^4 \|u\|_{H^2(\Gamma)}, \quad \boldsymbol{x} \in \Omega.$



- The equation is solved on the boundary only.
- No volume mesh has to be generated, or updated, respectively.
- Singularities arising from the geometry are treated in a natural way.
- One dimension lower, but full matrices instead.
- There exist fast boundary element methods to overcome the full population.

We use the Boundary Element Method Based Engineering Library BEMBEL.

- Written in C++, compatible with Eigen3.
- Fast multipole method, combined with H²-matrices.
- Parametric surface representation.



- Decomposition into surface patches
 Γ_i with parametrisations γ_i.
- On each element, the parametrisation γ_i is approximated by a piecewise polynomial.
- In the case of a quintic polynomial, we achieve an L²([0, 1]²)-accuracy of O(h⁶).



- Take a correlation kernel C(r), for example a Matérn kernel.
- Calculate the eigenfunctions of the corresponding Hilbert-Schmidt operator.
- This gives us a deformation basis, with some spacial relation to the geometry.
 - A Sphere delivers spherical harmonics.
 - Each geometry delivers another basis
- Calculate the deformation functions by a quintic interpolation.

Implementation: Shape Calculus

Lemma (Harbrecht, Multerer, and v. R., 2021)

It holds

$$egin{aligned} &m{a}_{i,j}(\Omega) = \delta_{i,j}ig(1-|\Omega|ig) - \int_{\Gamma} w_j \langle m{e}_i,m{n}
angle \ \mathrm{d}A, \ &m{a}_{i,j}'[m{f}](\Omega) = -\int_{\Gamma}ig[ig\langle m{e}_i +
abla_{\Gamma} w_i, \ m{e}_j +
abla_{\Gamma} w_jig
angle - ig\langle m{e}_i,m{n}
angle ig\langle m{n},m{e}_jig
angleig] ig\langle m{f},m{n}
angle \ \mathrm{d}A. \end{aligned}$$

It holds

$$|\Omega| = \int_{\Omega} \operatorname{div}\left(rac{oldsymbol{x}}{3}
ight) \, \mathrm{d}V = rac{1}{3} \int_{\Gamma} \langle oldsymbol{x}, oldsymbol{n}
angle \, \mathrm{d}A.$$

For b ∈ span{n}[⊥], and c ∈ ℝ³, we have (b, c) = (n × b, n × c). This allows us to use the surface curl instead of the tangential gradient.

Let us define

$$g(\mathbf{y}) = J((\mathbf{I} + y_1 \mathbf{f}_1 + ... + y_N \mathbf{f}_N)(\Omega)).$$

We use the direction of the steepest descent

$$\boldsymbol{d} = -\nabla g(\boldsymbol{0}) = - \left[J'[\boldsymbol{f}_1](\Omega), ..., J'[\boldsymbol{f}_N](\Omega) \right]^{\mathsf{T}}.$$

• If g(d) < g(0), set

$$\Omega_{\text{new}} = (\mathbf{I} + d_1 \mathbf{f}_1 + \ldots + d_N \mathbf{f}_N)(\Omega).$$

If not, decrease the step size.

In practice, we calculate the quadratic polynomial h(t), which interpolates g(td) at the points

$$(0, g(\mathbf{0})), (0, g'(\mathbf{0})), (1, g(\mathbf{d})).$$

Afterwards, we use its minimum $t^* \in (0,1)$ as the new step size.

- An evaluation of the shape functional is expensive, so we do not want to apply an Armijo line search.
- The BFGS method was also applied, but did not perform well.

- The initial deformation basis is used throughout the whole process.
- In all of the subsequent examples, the optimisation was stopped if $J(\Omega) < 1e-5$.
- The calculations were carried out on the fourth refinement level, resulting in

$$N \sim N_{
ho} (2^4+1)^2$$

unknowns.

If not stated otherwise, N = 16 deformation functions were used.



Desired Tensor $\mathbf{B} = 0.9\mathbf{I}$, Initial Guess $\mathcal{B}_{0.3}(0)$, Iterations: 3.



Desired Tensor $\mathbf{B} = 0.6\mathbf{I}$, Initial Guess $\mathcal{B}_{0.3}(0)$, Iterations: 6.



Desired Tensor $\mathbf{B} = \text{diag}(0.9, 0.88, 0.86)$, Initial Guess $\mathcal{B}_{0.3}(0)$, Iterations: 17.



For the next example, we define the transformation matrix ${\boldsymbol{\mathsf{T}}}$ as

$$\mathbf{T} = \begin{bmatrix} \frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \end{bmatrix}$$

.



Desired Tensor $\mathbf{B} = \mathbf{T}$ diag $(0.9, 0.88, 0.86)\mathbf{T}^{\mathsf{T}}$, Initial Guess $\mathcal{B}_{0.3}(0)$, Iterations: 25.



Desired Tensor $\mathbf{B} = \text{diag}(0.9, 0.88, 0.86)$, Initial Guess $[-0.15, 0.15]^3$, Iterations: 13.



Desired Tensor $\mathbf{B} = \mathbf{T}$ diag $(0.9, 0.88, 0.86)\mathbf{T}^{T}$, Initial Guess $[-0.15, 0.15]^3$, Iterations: 14.

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Desired Tensor $\mathbf{B} = \text{diag}(0.9, 0.88, 0.86)$, Initial Guess $\mathbf{T}[-0.15, 0.15]^3$, Iterations: 15.



Desired Tensor $\mathbf{B} = \mathbf{T}$ diag $(0.9, 0.88, 0.86)\mathbf{T}^{T}$, Initial Guess $\mathbf{T}[-0.15, 0.15]^3$, Iterations: 25.

Boundary Element Methods for Shape Optimisation in Homogenisation

In the following examples, we use the initial guess

$$\mathcal{B}_{0.15}\left(egin{bmatrix} -0.25 \\ -0.25 \\ -0.25 \end{bmatrix}
ight) \cup [0.175, \ 0.325]^3.$$

As the desired tensor, we use

 $\mathbf{B} = diag(1, 0.995, 0.99).$

We also use a correlation length ℓ different from 1. If ℓ is small, the correlation is small.

Numerical Examples: Sphere and Cube



 $\ell = 1$, Iterations: 12, Deformation Functions: 16.

Numerical Examples: Sphere and Cube



$\ell = \frac{1}{4}$, Iterations: 8, Deformation Functions: 50.

These calculations can be extended to higher-order ansatz spaces and more complex geometries. In the following example, the initial toy box is contained in $[-0.3, 0.3]^3$. The desired tensor is

 $\mathbf{B} = diag(0.82, 0.78, 0.74).$

The calculations were performed with 200 piecewise (bi-)quadratic ansatz functions.





Iteration: 0, $J(\Omega) = 1.92e-3$, Step Size: 1.



Iteration: 1, $J(\Omega) = 1.69e-3$, Step Size: 1.



Iteration: 2, $J(\Omega) = 1.40e-3$, Step Size: 1.



Iteration: 3, $J(\Omega) = 1.34e-3$, Step Size: 1.



Iteration: 4, $J(\Omega) = 1.26e-3$, Step Size: 1.



Iteration: 5, $J(\Omega) = 1.21e-3$, Step Size: 1.



Iteration: 6, $J(\Omega) = 3.38e-5$, Step Size: 0.49.



Iteration: 7, $J(\Omega) = 1.41e-5$, Step Size: 0.10.



Iteration: 8, $J(\Omega) = 8.53e-6$, Step Size: 0.03.





200 deformation functions

50 deformation functions

- The final shape is not unique, but depends on the choice of the deformation functions and the initial shape.
- The shape optimisation procedure was successfully implemented with the boundary element method library BEMBEL.
- Boundary elements are useful for shape optimisation problems, as no mesh volume mesh has to be updated.
- The calculations can be extended to higher-order ansatz functions.
- The shape optimisation can be performed with a reference shape of an arbitrary topology.

Thank you for your attention!

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