

DFG - Schwerpunktprogram 1095

Analysis

Modeling &

Simulation of

Multiscale Problems



Marie Curie Research Training Network MULTIMAT

Workshop on Multiscale Numerical Methods for Advanced Materials

Institute Henri Poincaré, Paris

March 14th – 16th, 2005

Numerical relaxation of nonconvex functionals in phase transitions of solids and finite strain elastoplasticity

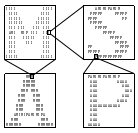
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Thanks to: G. Dolzmann, K. Hackl, A. Mielke, P. Plecháč, A. Prohl.

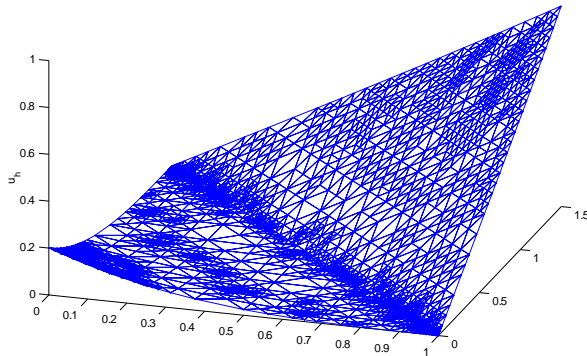
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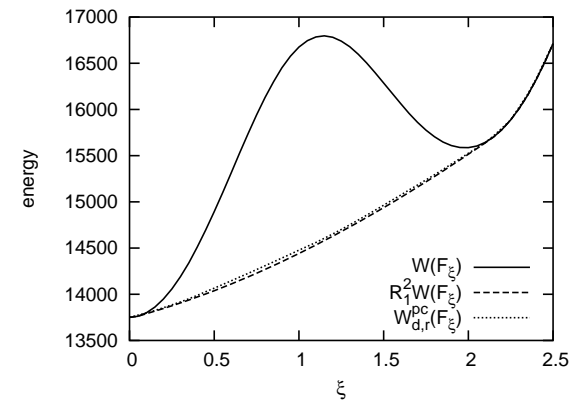
Computational microstructures in phase-transition solids & finite-strain elastoplasticity

Overview

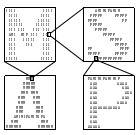
Computational Microstructures in 2D



Scientific computing in
vector nonconvex variational problem



Concluding Remarks



A 2D scalar benchmark problem

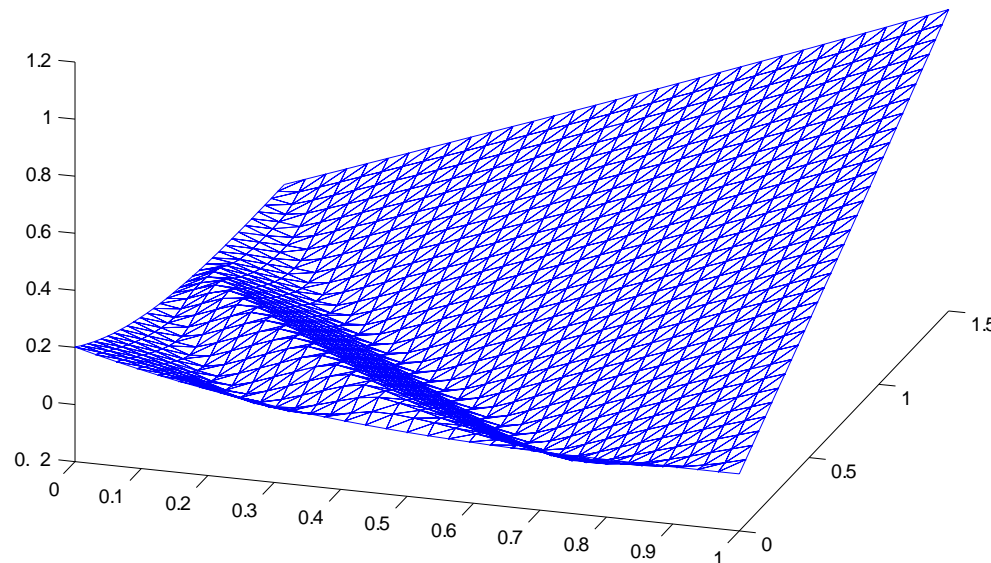
- Ericksen-James density energy in antiplane shear conditions ($m = 1, n = 2$) motivates

$$W(F) := |F - (3, 2)/\sqrt{13}|^2 |F + (3, 2)/\sqrt{13}|^2$$

(P) Minimize $E(u) := \int_{\Omega} W(Du) dx + \int_{\Omega} |u - f|^2 dx$ over $u \in \mathcal{A} = u_D + W_0^{1,4}(\Omega)$
 with $\Omega = (0, 1) \times (0, 3/2)$, $f(x, y) := -3t^5/128 - t^3/3$ for $t = (3(x - 1) + 2y)(\sqrt{13})$

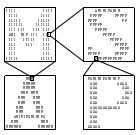
- $\inf E(\mathcal{A}) < E(u)$ for all $u \in \mathcal{A}$
- All the weakly converging infimising sequences (u_j) of (P) have the same weak limit u

Finite element solution $u_h(x, y)$ for (P_h)



- Oscillations mesh sensitive
- Difficult numerics

⇒ Why don't we relax?



Relax FE minimization for the benchmark problem



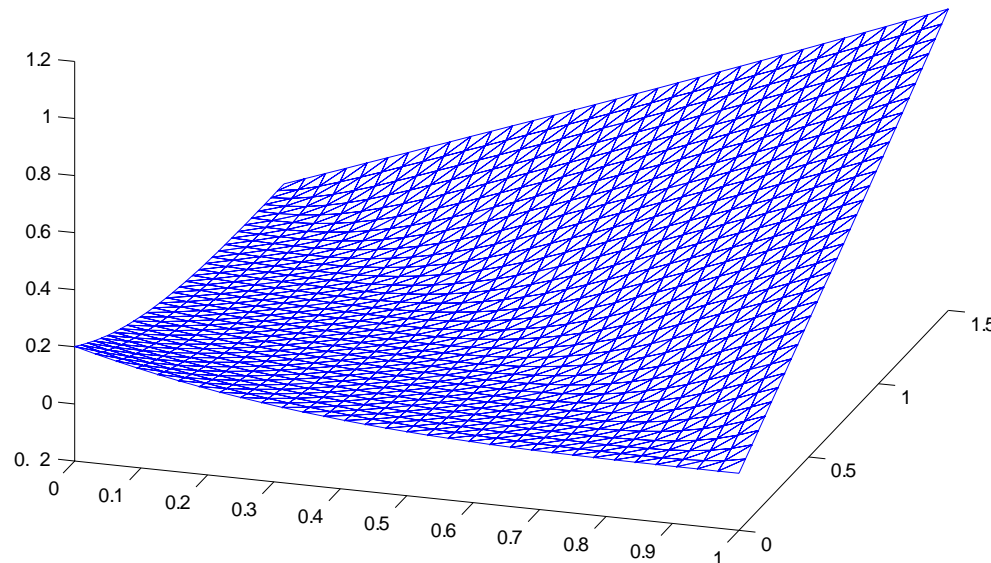
(RP) Minimize

$$RE(u) := \int_{\Omega} W^{**}(Du) dx + \int_{\Omega} |u - f|^2 dx$$

with $W^{**}(F) = ((|F|^2 - 1)_+)^2 + 4(|F|^2 - ((3, 2) \cdot F))^2 / \sqrt{13}$.

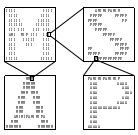
- (RP) has a unique solution $u \in \mathcal{A}$ equals to the weak limit u
- $E(u_j) \rightarrow \inf E(\mathcal{A}) \Rightarrow \sigma_j := DW(Du_j) \rightarrow \sigma := DW^{**}(Du)$ in measure

Finite element solution $u_h(x, y)$ for (RP_h)



- No oscillations and interface no sharp
- Simple numerics

\Rightarrow Where is the microstructure?



GYM for $2D$ scalar benchmark problem



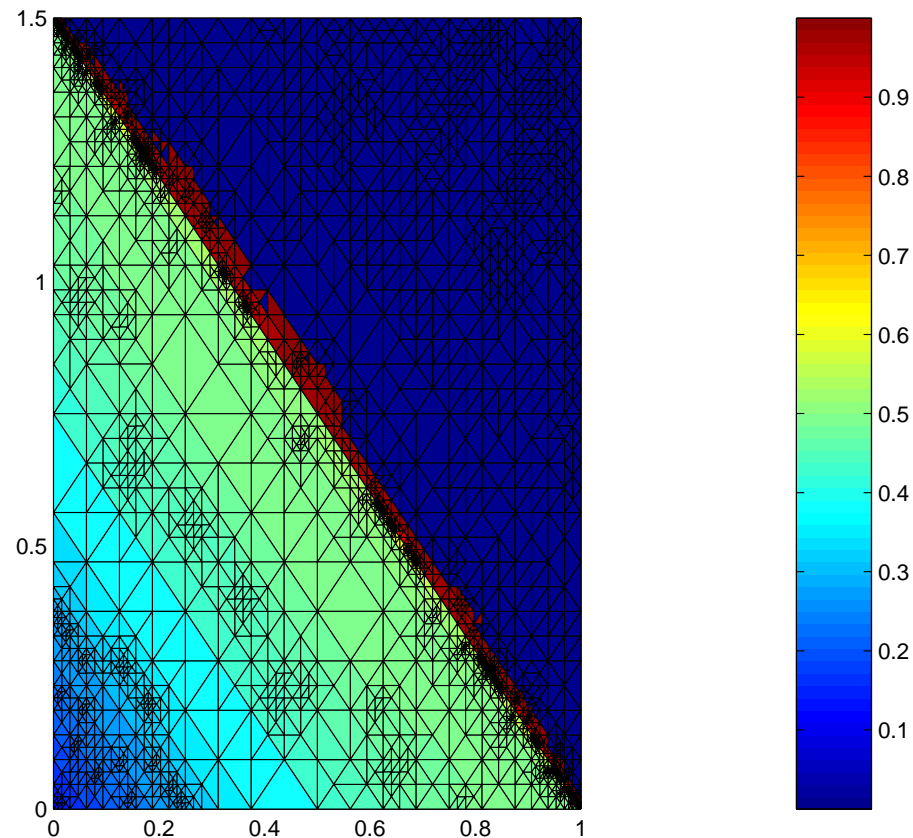
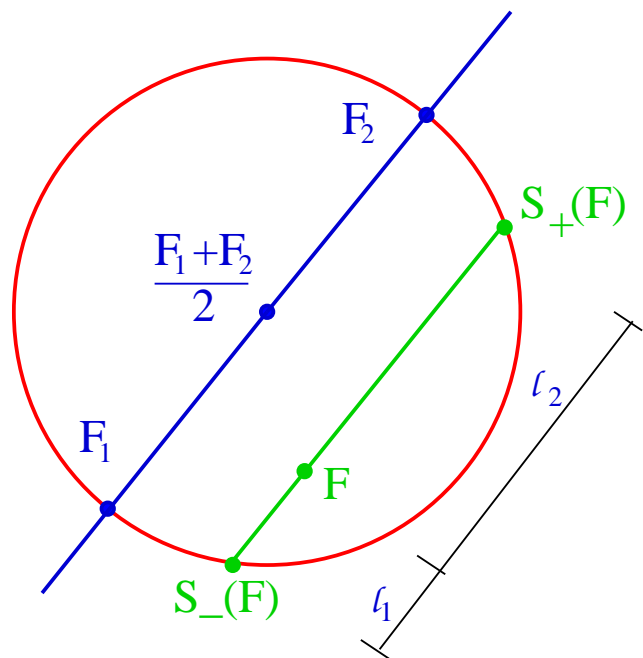
There exists a unique gradient Young measure (C & Plecháč '97)

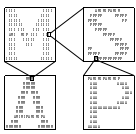
$$\nu_x = \lambda(F)\delta_{S_+(F)} + (1 - \lambda(F))\delta_{S_-(F)}$$

with $\mathbb{P} = \mathbb{I} - F_2 \otimes F_2$, $\lambda(F) = \frac{\ell_1}{\ell_1 + \ell_2}$, and $S_{\pm}(F) = \begin{cases} \mathbb{P}F \pm F_2(1 - |\mathbb{P}F|^2)^{-1/2} \text{ if } |F| \leq 1; \\ F \text{ if } 1 < |F|. \end{cases}$

Volume fraction from u_h of (RP) on $(\mathcal{T}_{15}, N = 2485)$

• F



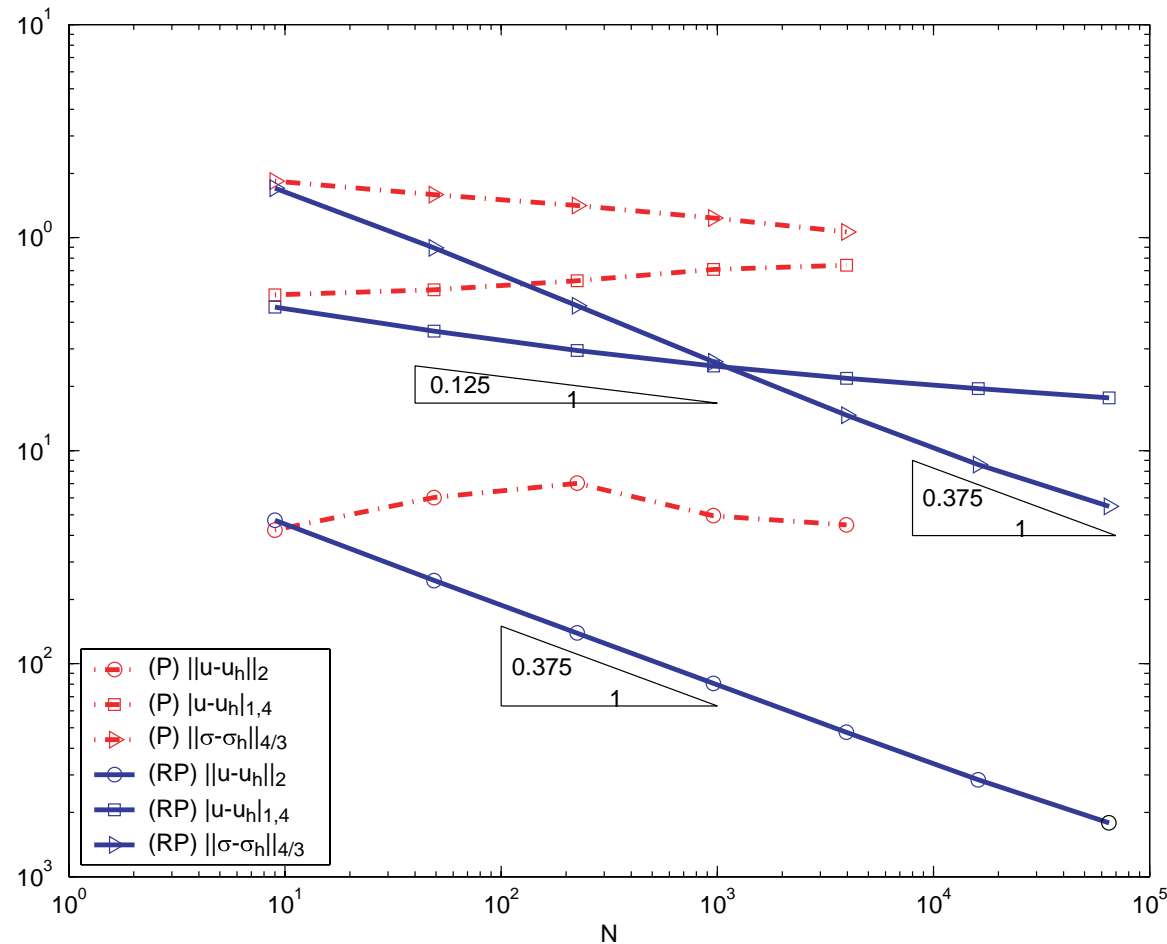


Convergence rate on uniform meshes for (P) & (RP)

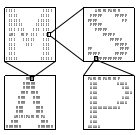


A priori error analysis for (RP_h)

$$\|u - u_h\|_{L^2} + \|\sigma - \sigma_h\|_{L^{4/3}} \lesssim \inf_{v_h \in \mathcal{A}_h} \|D(u - v_h)\|_{L^4(\Omega)} \lesssim |u - Iu|_{W^{1,4}(\Omega)}$$



- a priori bounds of **limitate use** in error control (lack of regularity for u) \Rightarrow
use a posteriori error estimate



A posteriori error estimate and adaptivity for (RP)

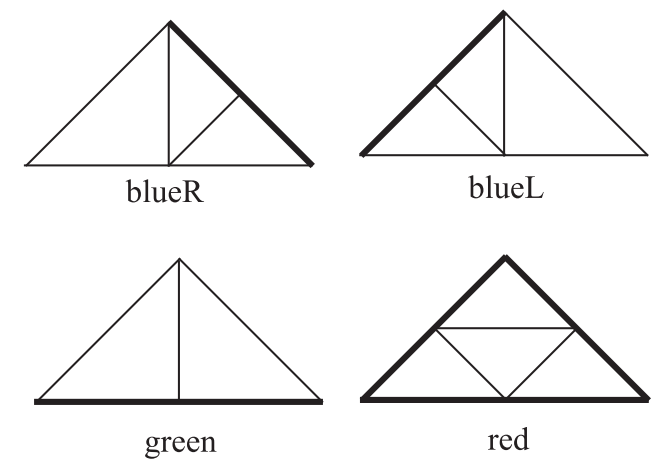
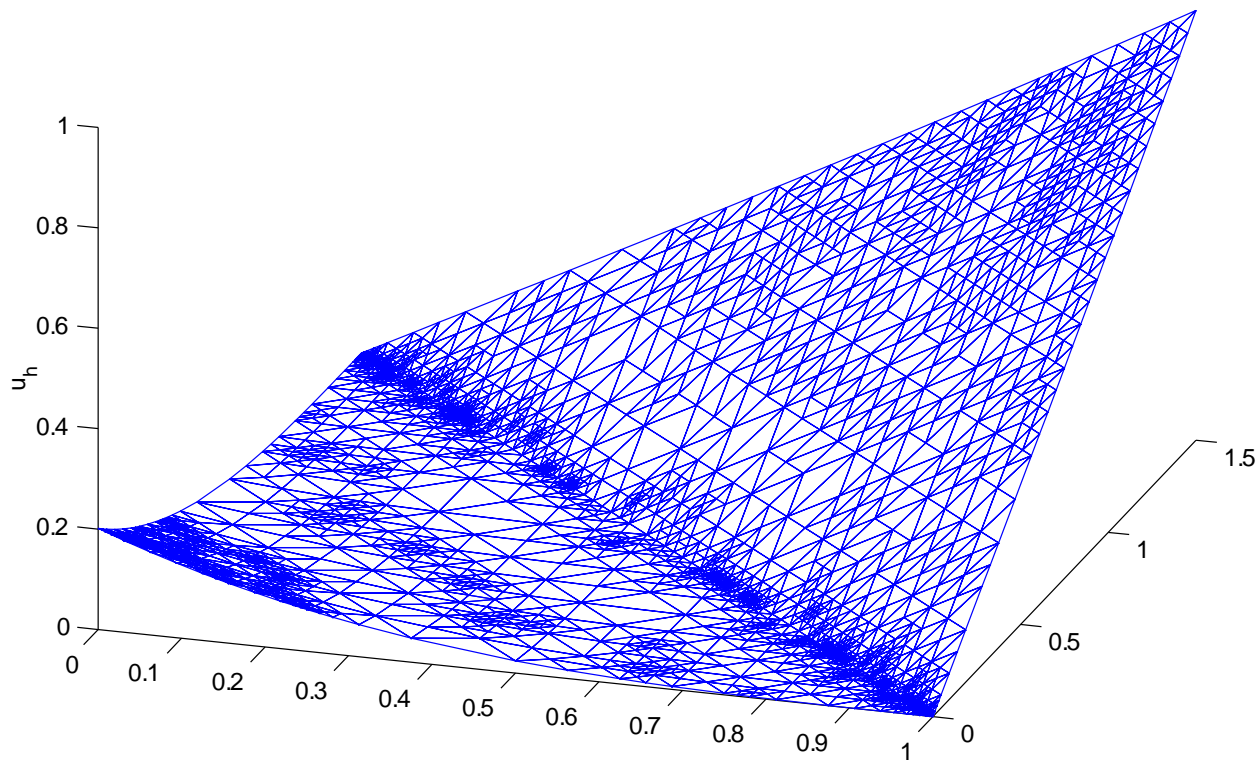


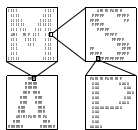
Averaging a posteriori error estimate for (RP_h)

$$\eta_M - h.o.t. \leq \|\sigma - \sigma_h\|_{L^{4/3}} \leq c\eta_M^{1/2} + h.o.t.$$

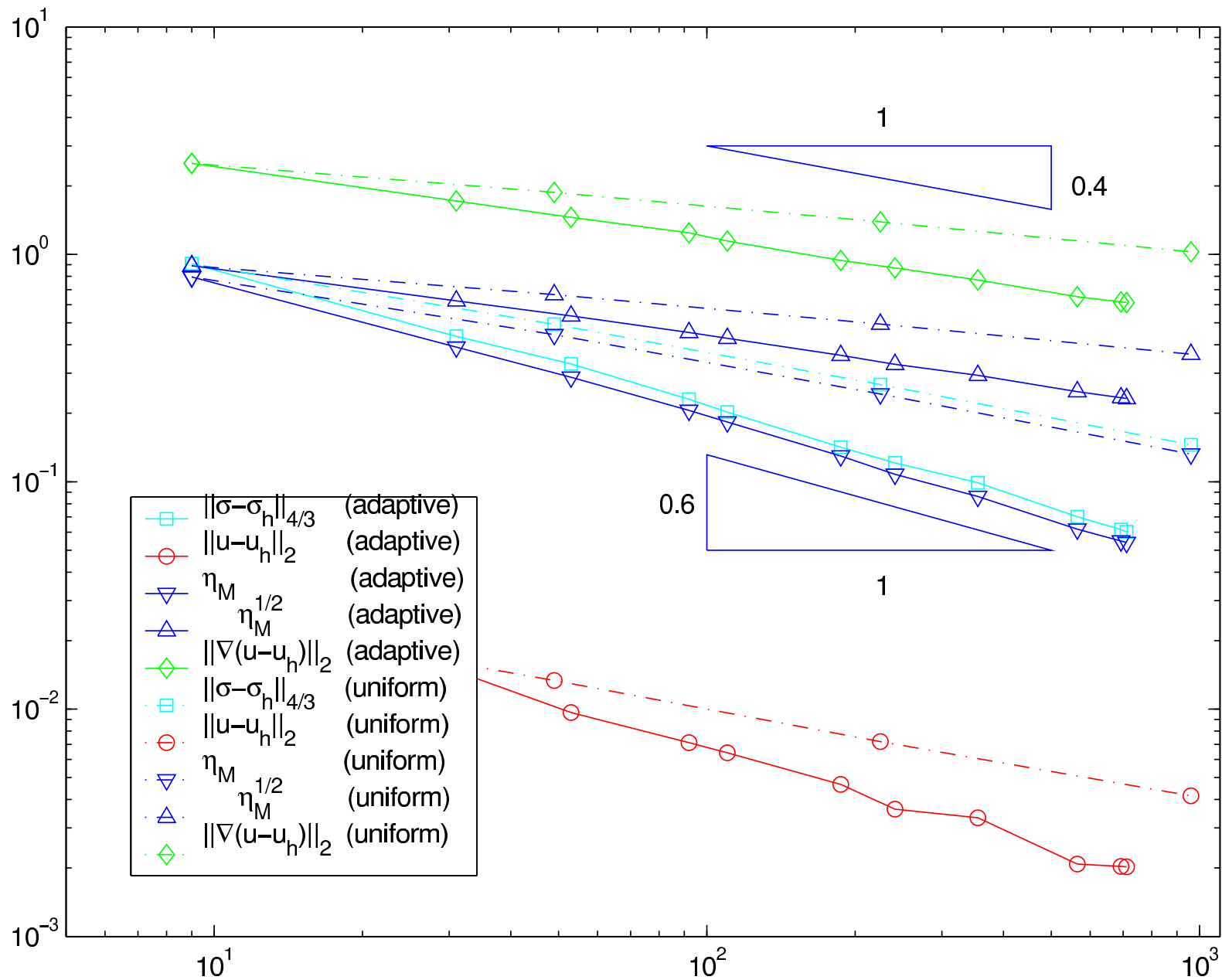
with $\eta_M = \left(\sum_{T \in \mathcal{T}} \eta_T^{4/3} \right)^{3/4}$, $\eta_T = \|\sigma_h - \mathcal{A}\sigma_h\|_{L^{4/3}(T)}$, \mathcal{A} averaging operator

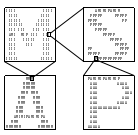
⇒ **Efficiency-reliability gap** (C & Jochimsen '03)





Experimental Convergence Rates for (RP)





Convexification \cap Stabilization



- In general, $E^c(u)$ with multiple minima and $D^2 E^c$ positive semidefinite
- Need for stabilization $\Rightarrow E_\gamma^c(v) = E^c(v) + \gamma \|\nabla v\|_{L^2(\Omega)}^2$

Proof in (C et al '04) of **global convergence** for a damped Quasi-Newton scheme applied to the minimization of E_γ^c .

- FEs (u_h) form **infimizing sequence** for $E^c := \int_\Omega W^{**}(Du) dx + \mathcal{L}(u)$ such that

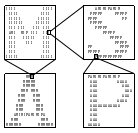
$$u_h \rightharpoonup u \text{ in } W^{1,p} \text{ with } u_h \rightarrow u \text{ in } L^p \text{ and } Du_h \rightharpoonup Du \text{ in } L^p$$
- For each $h > 0$, let u_h minimize $E^c + J_h$ over \mathcal{A}_h

Proof in (B et al '04) of

$$Du_h \rightarrow Du \text{ in } L^p$$

for the following stabilization terms for **standard low-order FEM**

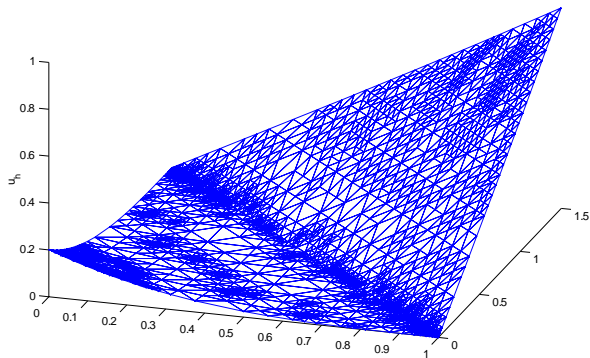
- ▶ $J_h(v_h) = \sum_{E \in \mathcal{E}_\Omega} h_E^\gamma \int_E |[Dv_h]|^2 ds$
- ▶ $J_h(v_h) = \int_\Omega h_T^{\gamma-1} |Dv_h - \mathcal{A}Dv_h|^2 dx$
- ▶ $J_h(v_h) = h^\gamma \int_\Omega |Dv_h|^2 dx$



Computational microstructures in phase-transition solids & finite-strain elastoplasticity

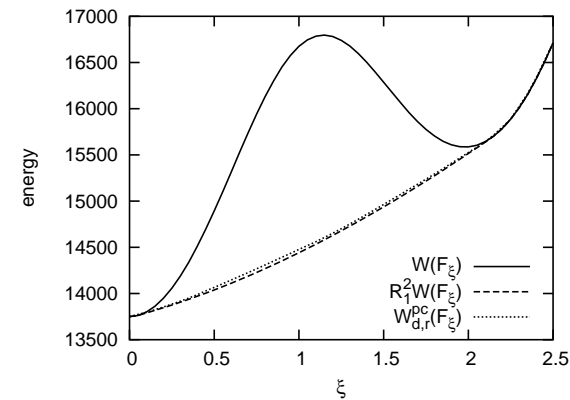


Computational Microstructures in 2D

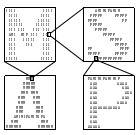


Scientific computing in

vector nonconvex variational problem



Concluding Remarks



Effective density energy: Quasiconvex envelope

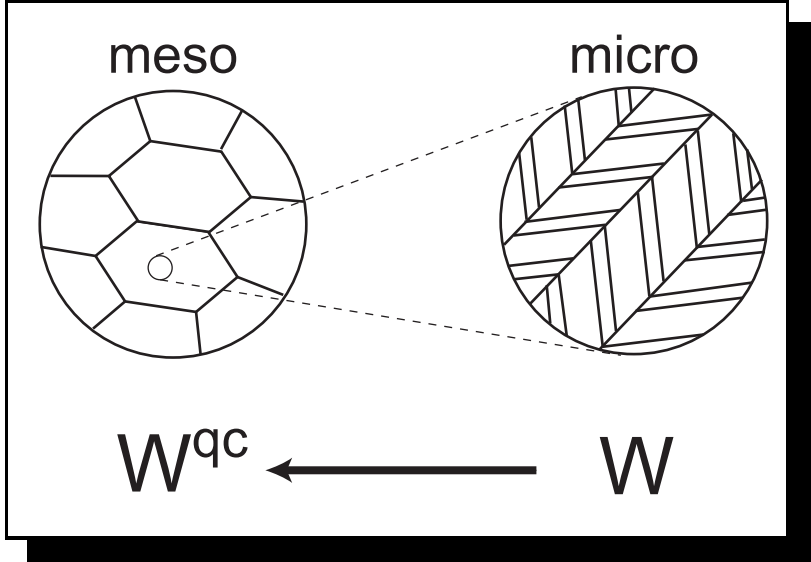


- For **vector nonconvex** variational problems, the relaxed formulation reads

$$\min_{u \in \mathcal{A}} \int_{\Omega} W^{qc}(Du(x)) dx \quad (= \inf_{u \in \mathcal{A}} \int_{\Omega} W(Du(x)) dx)$$

Quasiconvex envelope W^{qc} of W

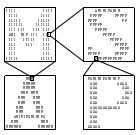
$$W^{qc}(F) = \inf_{\substack{y \in W^{1,\infty} \\ y = Fx \text{ on } \partial\omega}} \frac{1}{|\omega|} \int_{\omega} W(Dy(x)) dx$$



- W^{qc} known only for few energy densities W
- Simpler notions are **Polyconvexity** and **Rank-1-convexity** with

$$W^c \leq W^{pc} \leq W^{qc} \leq W^{rc} \leq W$$

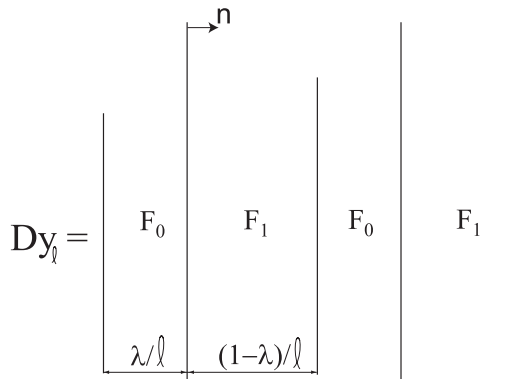
- Restrict $y = y(x)$ only to some microstructural patterns \Rightarrow **Laminates**



Finite laminates and microstructures



1st order laminate

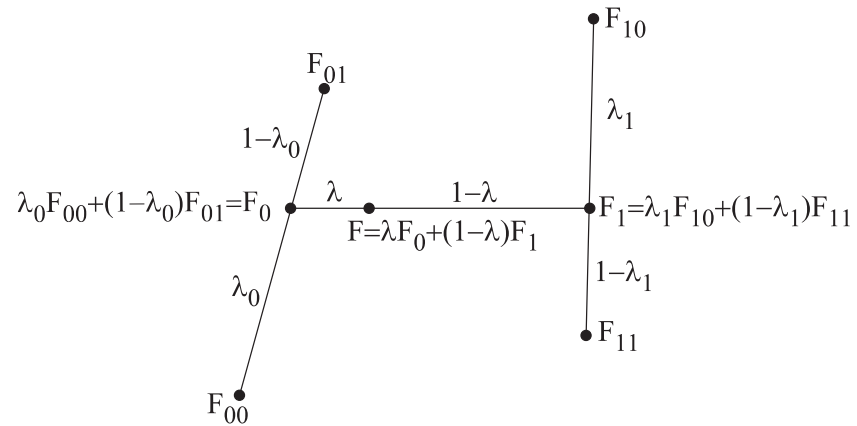
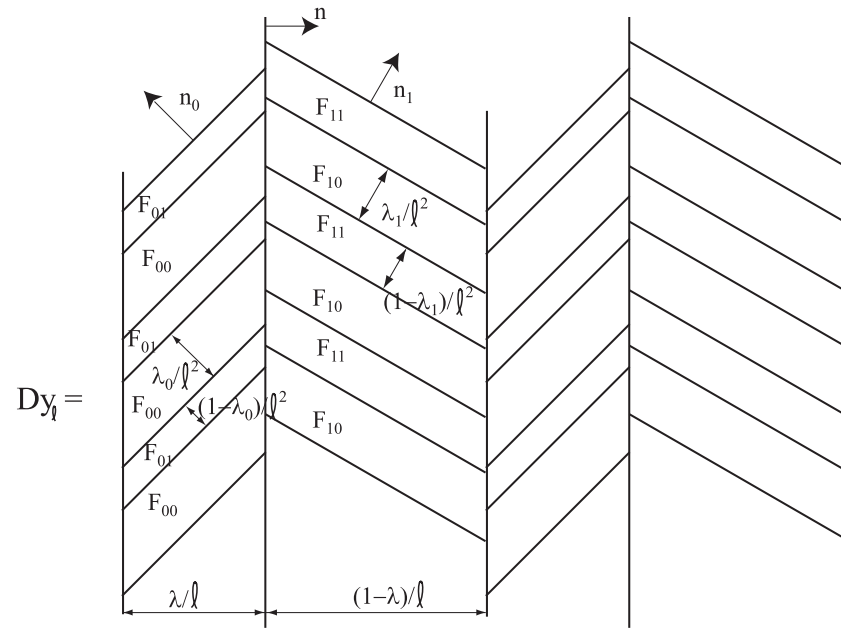


$$F_0 \quad \lambda \quad \quad \quad 1-\lambda \quad \quad \quad F_1$$

$$F = \lambda F_0 + (1-\lambda) F_1$$

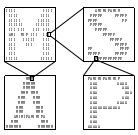
$$F_0 - F_1 = a \otimes n$$

2nd order laminate

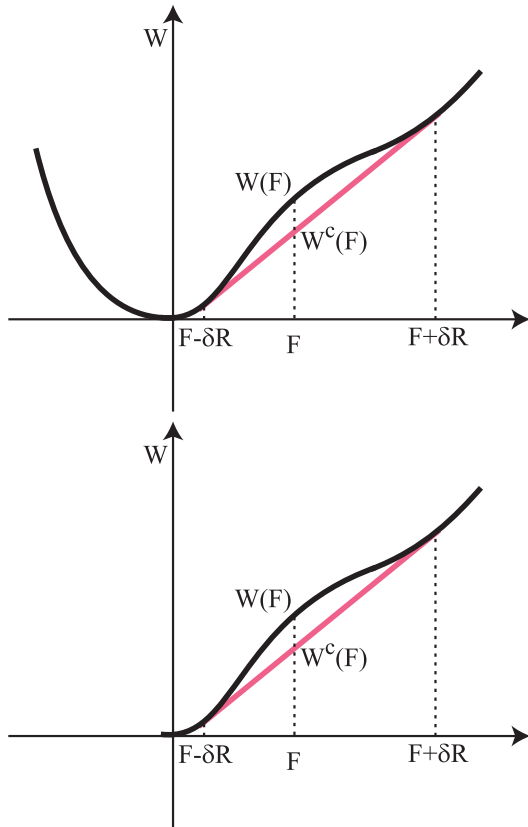


$$F_0 - F_1 = a \otimes n, \quad F_{00} - F_{01} = a_0 \otimes n_0,$$

$$F_{10} - F_{11} = a_1 \otimes n_1$$



Numerical lamination: algorithm



Numerical lamination (B '04, Dolzmann '99)

(a) $k = 0; R^{(k)}W = W$

(b) $g = R^{(k)}W$.

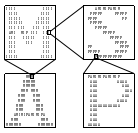
(c) For each F , for each $a, b \in \mathbb{R}^3$, $g = \text{convexify } R^{(k)}W(F + ta \otimes b)$.

(d) $R^{(k+1)}W = g$, compare with $R^{(k)}W$ to stop, otherwise $k := k+1$ and goto (b).

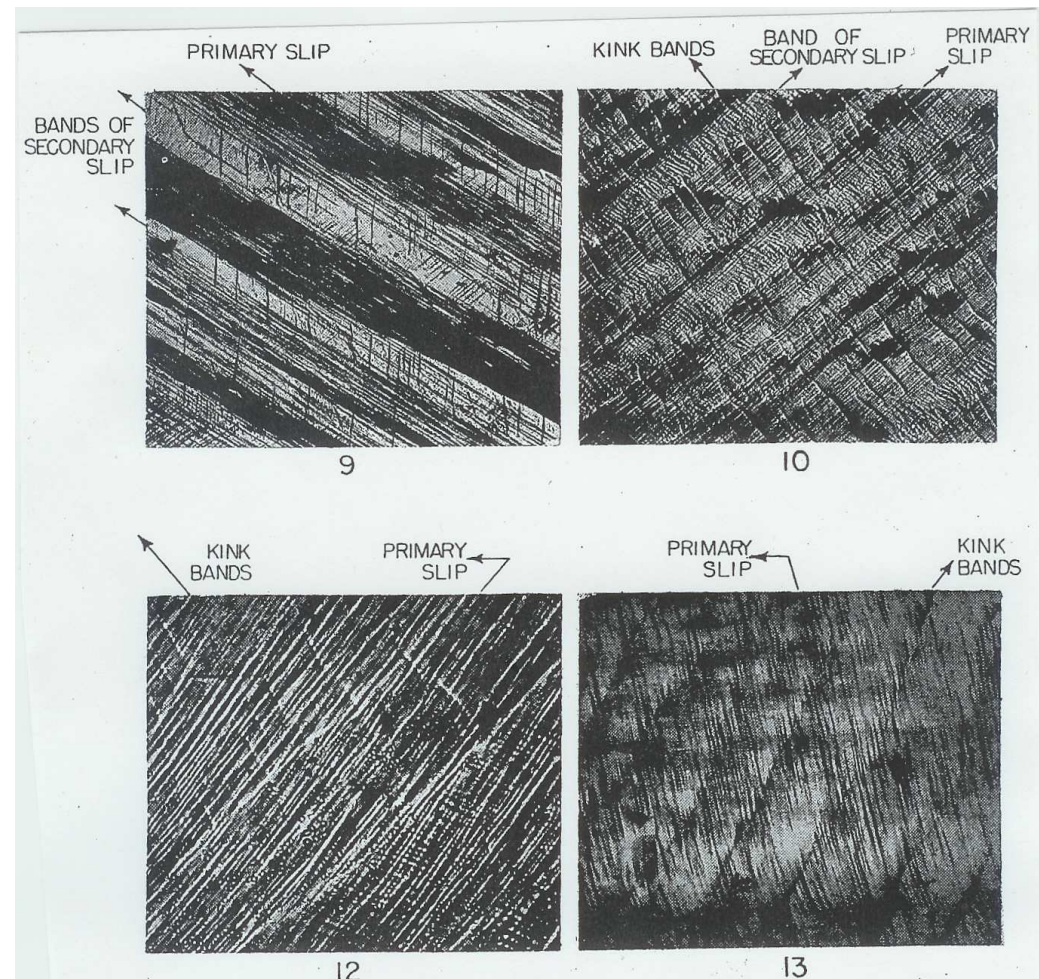
- Define discrete set of matrices $\mathcal{N}_{\delta,r} = \delta\mathbb{Z}^{3 \times 3} \cap \overline{B_r(0)}$
- Define discrete set of rank-one directions $\mathcal{R}_\delta^1 = \{\delta R \in \mathbb{R}^{3 \times 3} : R = a \otimes b, \text{ with } a, b \in \mathbb{Z}^3\}$
- Define $\ell_{R,\delta} := \{\ell \in \mathbb{Z} : F + \ell\delta R \in \overline{\text{co}\mathcal{N}_{\delta,r}}\}$

Solve $R_{\delta,r}^{(k+1)}W(F) = \inf_{R \in \mathcal{R}_\delta^1} \inf_{\substack{\theta_\ell \in \mathbb{R}^{\#\ell_{R,\delta}} \\ \sum_{\ell \in \ell_{R,\delta}} \theta_\ell = 1}} \sum_{\ell \in \ell_{R,\delta}} \theta_\ell R_{\delta,r}^{(k)}W(F + \delta\ell R)$

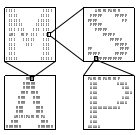
Convergence if: W Lipschitz, $W = W^{rc}$ on $\mathbb{R}^{3 \times 3} \setminus B_r(0)$, $\exists L \in \mathbb{N} : R_{\delta,r}^{(L)}W = W^{rc}(F)$



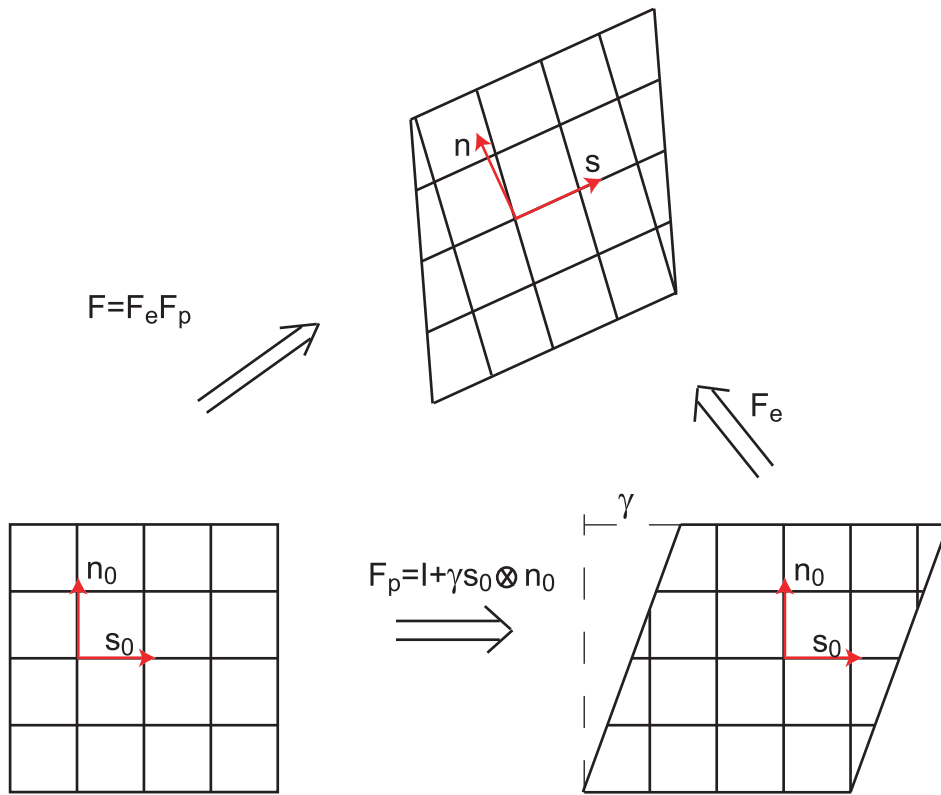
Strain hardening in FCC metal crystals (Experiments)



Optical micrographs of **Al** single crystal (Fig 9-10) & **Au** single crystal (Fig 12-13)
in a shear deformation test (Sawkill & Honeycombe)



Modeling crystal plasticity with single slip system



Constitutive modelling assumptions

$$W(F, z) = U(\det F_e) + \frac{\mu}{2} \text{tr}(F_e^T F_e) + \frac{a}{2} p^2$$

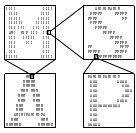
$$\Delta = \begin{cases} r|\dot{\gamma}| & \text{if } |\dot{\gamma}| + \dot{p} \leq 0 \\ \infty & \text{else} \end{cases} \Rightarrow$$

$$D(z_0, z_1) = \begin{cases} r|\gamma_1 - \gamma_0| & \text{if } |\gamma_1 - \gamma_0| \leq p_0 - p_1 \\ \infty & \text{else} \end{cases}$$

a, μ, r material constants, U neo-Hookian energy

\Rightarrow Closed form for W_{γ_0, p_0}^{red} (C et al '02)

$$W_{\gamma_0, p_0}^{red}(F) = U(\det F) + \frac{\mu}{2} (\text{tr} F^T F - 2\gamma_0 s \cdot n + \gamma_0^2 s \cdot s - \frac{(|s \cdot n - \gamma_0 s \cdot s| - \frac{r - a p_0}{\mu})^2}{|s|^2 + \frac{a}{\mu}})_+$$

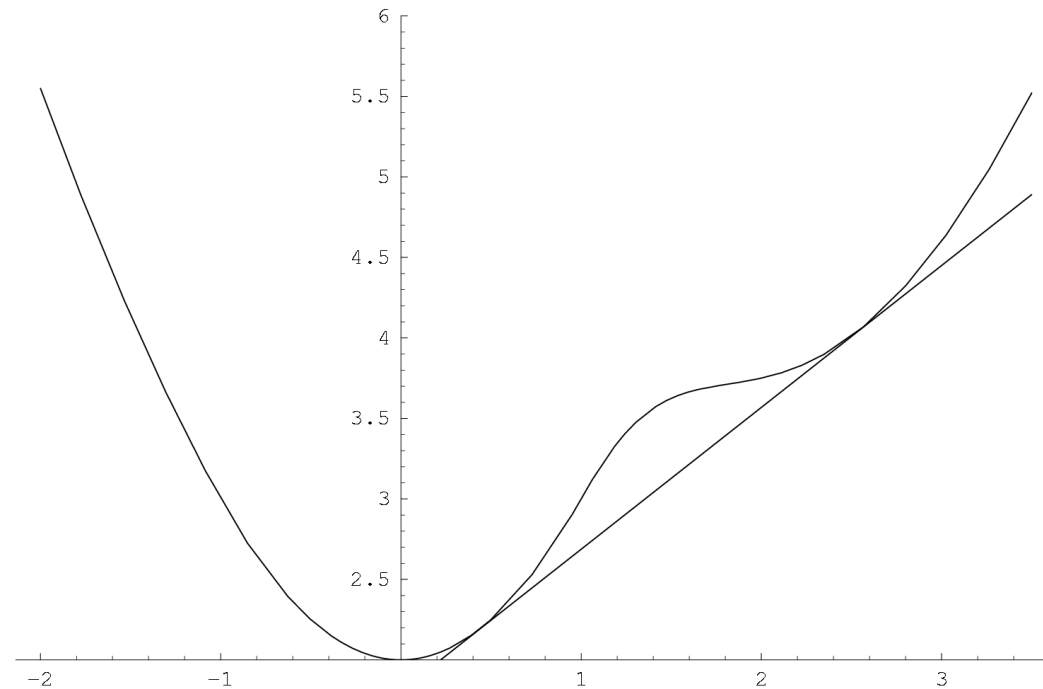


Properties of W_{γ_0, p_0}^{red}



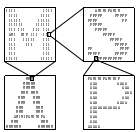
⇒ Examine $W_{\gamma_0, p_0}^{red}(F)$ along the family of rank-one tensors

$$F = I + \frac{1}{2}\alpha(s_0 + n_0) \otimes (n_0 - s_0)$$



$W^{red}(\alpha)$ for $\mu = 2, a = 0, r = 1, z_0 = 0$

$W^{red}(\alpha)$ is not convex $\Rightarrow W^{red}(F)$ is not rank-one convex
 $\Rightarrow W^{red}(F)$ is not quasiconvex \Rightarrow microstructures as minimizers of the energy



Numerical lamination for single-slip elastoplasticity



For $W_{\gamma_0, p_0}^{red}(F)$ the relaxation over the first order laminates is:

$$R^{(1)}W_{\gamma_0, p_0}^{red}(F; z) = \inf_z \left\{ (1 - \lambda)W_{\gamma_0, p_0}^{red}(F - \lambda a \otimes n) + \lambda W_{\gamma_0, p_0}^{red}(F + (1 - \lambda)a \otimes n) \right\}$$

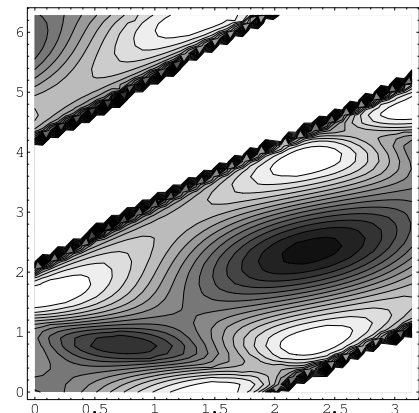
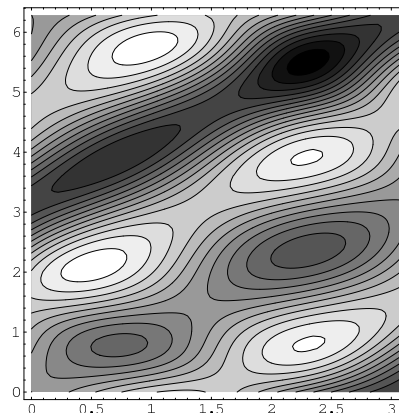
with $a = \rho(\cos\alpha, \sin\alpha)$, $n = (\cos\beta, \sin\beta)$, and $z = (\lambda, \rho, \alpha, \beta)$

Clustering algorithm (C et al. '04)

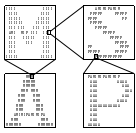
Input F , initial starting points (z_i) , tolerance

- (a) Sampling and reduction
- (b) Clustering
- (c) Center of attraction
- (d) Local search

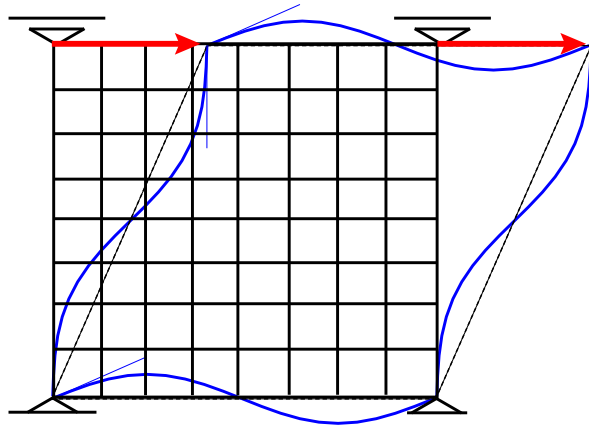
Output the value of $R^{(1)}W_{\gamma_0, p_0}^{red}(F)$.



Multiple minima (white) of $R^{(1)}W_{\gamma_0, p_0}^{red}(z)$ projected on the plane $\alpha - \beta$. Left: $\lambda = 0.1 \rho = 0.6$. Right: $\lambda = 0.1 \rho = 2.1$.

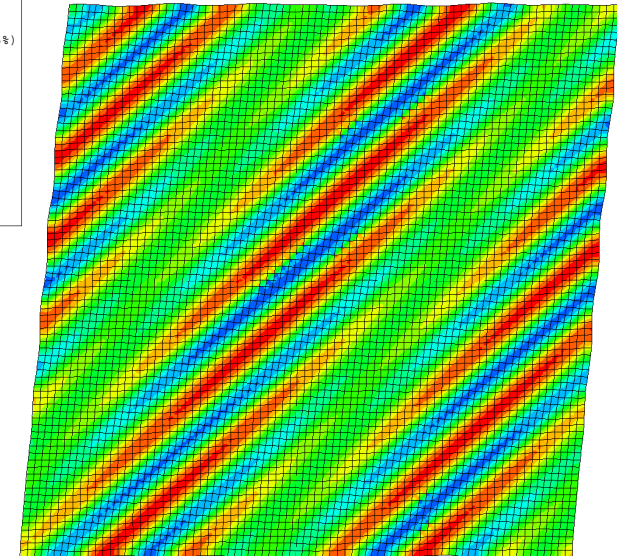
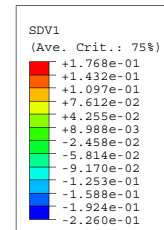
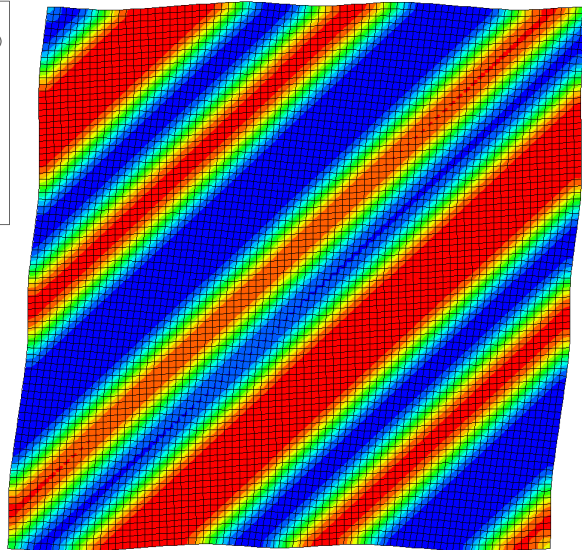
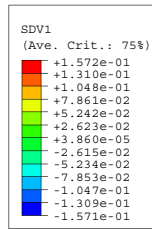


Numerical Example

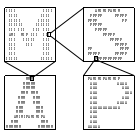


Plane strain elements
Periodic BCs

$$\text{Minimize } \int_{\Omega} R^{(k)} W(Du) dx \text{ over } \mathcal{A}$$



- ⇒ Orientation not sensitive to FE mesh
- ⇒ Volume fractions not sensitive to FE mesh



A sufficient condition for quasiconvexity: polyconvexity



$$T : F \in \mathbb{R}^{3 \times 3} \rightarrow T(F) = (F, \text{cof}F, \det F) \in \mathbb{R}^{3 \times 3} \times \mathbb{R}^{3 \times 3} \times \mathbb{R},$$

$$g : \mathbb{R}^{3 \times 3} \times \mathbb{R}^{3 \times 3} \times \mathbb{R} \rightarrow \mathbb{R} \text{ convex}$$

W polyconvex if $W(F) = g(T(F))$ for each $F \in \mathbb{R}^{3 \times 3}$

Polyconvex envelope of W

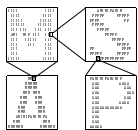
$$W^{pc}(F) = \inf_{\substack{A_i \in \mathbb{R}^{3 \times 3} \\ \lambda_i \in \mathbb{R}}} \left\{ \sum_{i=1}^{19} \lambda_i W(A_i) : \lambda_i \geq 0, \sum_{i=1}^{19} \lambda_i = 1, \sum_{i=1}^{19} \lambda_i T(A_i) = T(F) \right\}$$

Numerical Polyconvexification (Roubíček '96, B '04)

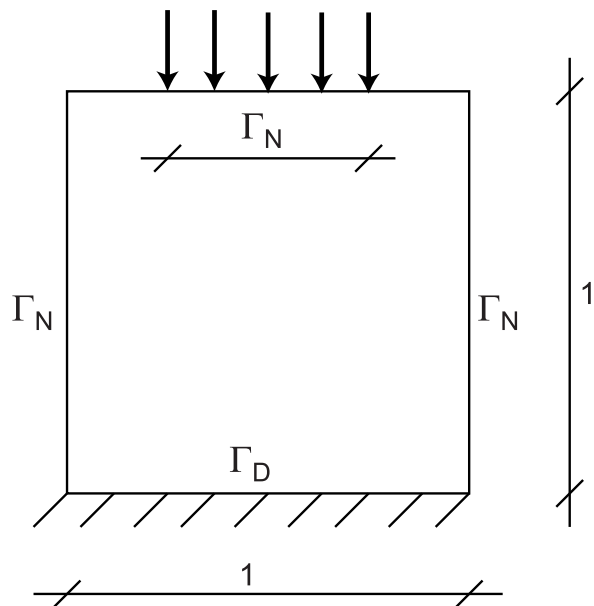
$$W_{\delta,r}^{pc}(F) = \inf_{\theta_A \in \mathbb{R}^{\#\mathcal{N}_{\delta,r}}} \left\{ \sum_{A \in \mathcal{N}_{\delta,r}} \theta_A W(A) : \theta_A \geq 0, \sum \theta_A = 1, \sum_{A \in \mathcal{N}_{\delta,r}} \theta_A T(A) = T(F) \right\}$$

$W \in C_{loc}^{1,\alpha}(\mathbb{R}^{3 \times 3})$ with $\alpha \in (0, 1] \Rightarrow W_{\delta,r}^{pc}(F) \rightarrow W^{pc}(F)$ as $\delta \rightarrow 0$

$\lambda_{\delta,r}^F \in \mathbb{R}^{19}$ Lagrangian multiplier, $\lambda_{\delta,r}^F \circ DT(F) \rightarrow \sigma := DW^{pc}(F)$



Numerical Example: Ericksen-James energy density



$$W = k_1(\text{Tr}C - \alpha - \beta)^2 + k_2 C_{12} + k_3(C_{11} - \alpha)^2(C_{22} - \alpha)^2$$

W no rank-1 convex \Rightarrow W no quasiconvex

Minimize $\int_{\Omega} W_{\delta,r}^{pc}(Du) dx + \int_{\Gamma_N} f u dx$ over \mathcal{A}

Steepest descent method

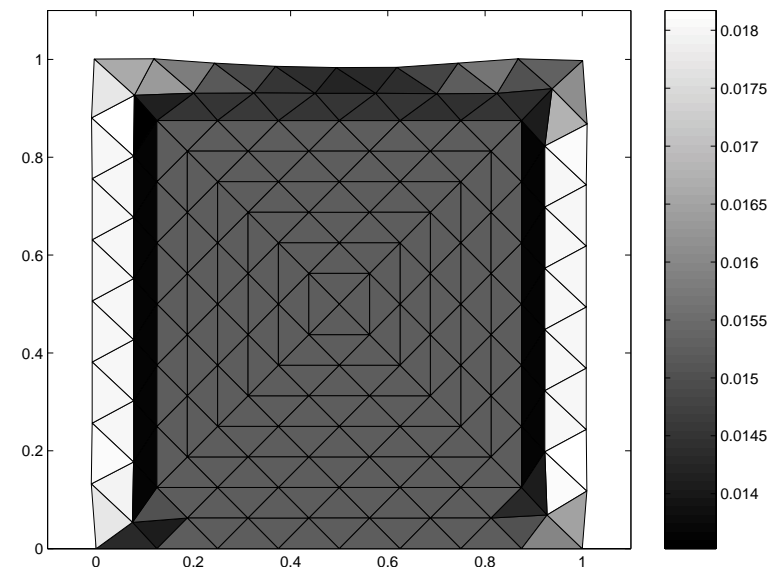
Input $u_h^{(0)}$; ε ; δ ; set $j = 0$.

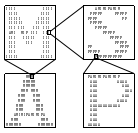
(a) Evaluate $\langle g_h^{(j)}, v_h \rangle = \int_{\Omega} \sigma_h^{(j)} \cdot Dv_h dx + \mathcal{L}(v_h)$

(b) If $\|g_h^{(j)}\| \leq \varepsilon$ stop else set $r_h^{(j)} = g_h^{(j)}$.

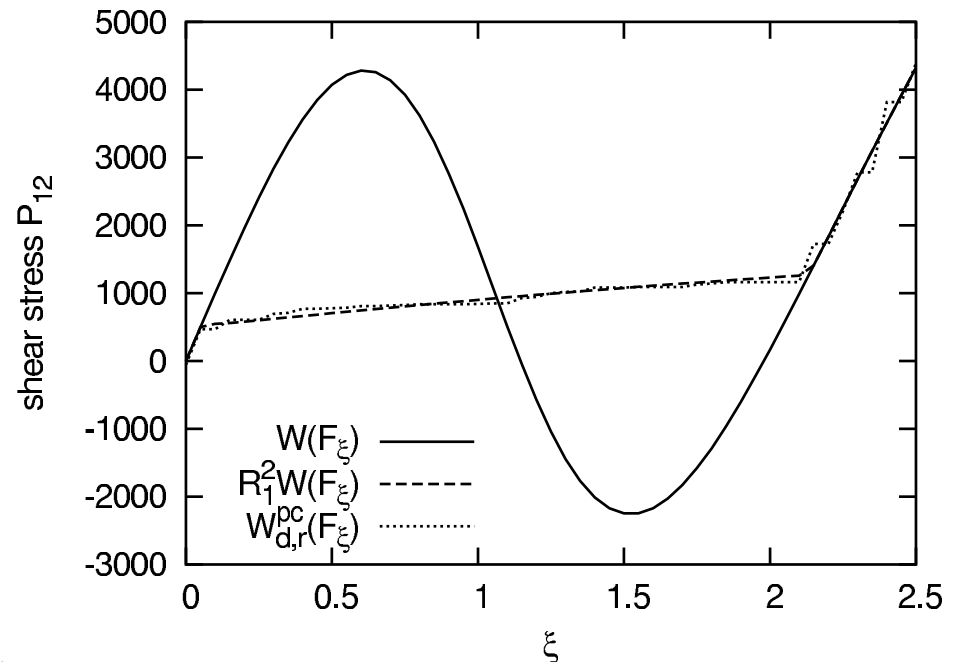
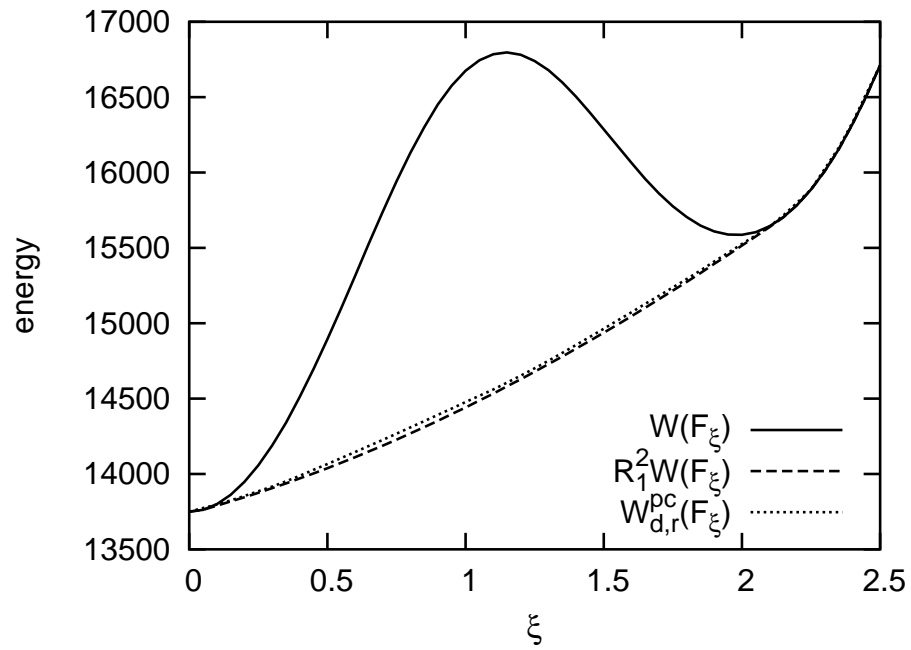
(d) Compute $t_j : E_{\delta}^{pc}(u_h^{(j)} + t_j r_h^{(j)}) < E_{\delta}^{pc}(u_h^{(j)})$

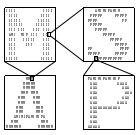
(e) Set $u_h^{(j+1)} = u_h^{(j)} + t_j r_h^{(j)}$; $j = j + 1$ and goto (a).





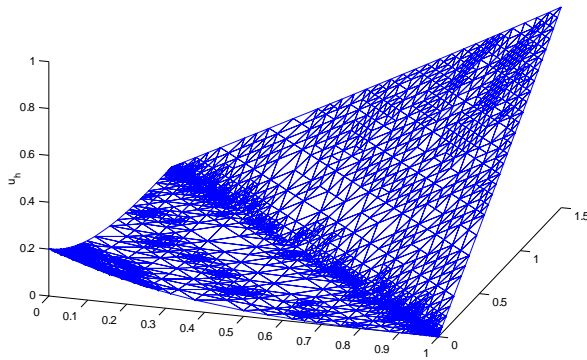
Numerical relaxation for the single-slip elastoplasticity



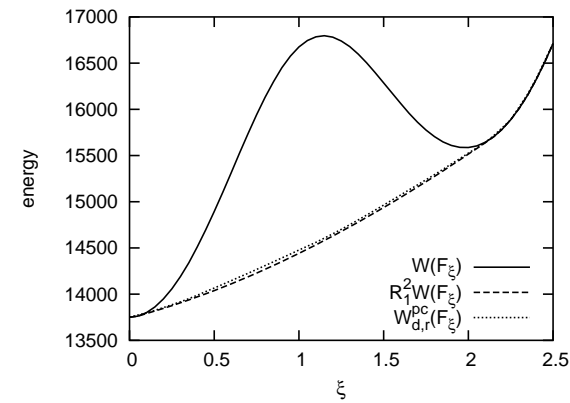


Computational microstructures in phase-transition solids & finite-strain elastoplasticity

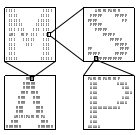
Computational Microstructures in $2D$



Scientific computing in vector nonconvex variational problem



Concluding Remarks



Concluding Remarks



Open Tasks:

- **Numerical Quasiconvexification.** A computational challenge: Compute W^{qc}
- **Computational microstructure:** Efficient algorithms for efficient numerical relaxation
- Error **analysis** for **vector nonconvex** minimisation problems still in their infancy

(C & Dolzmann '04) establish a priori error estimate for finite element discretizations in nonlinear elasticity for polyconvex materials under small loads

- How to model **surface energy** in crystal plasticity?

(Ortiz & Repetto '99, Conti & Ortiz '04) introduce a dislocation line energy and for latent hardening show competition between different contributions with different energy scaling

- How to analyse **evolution of microstructures** in finite strain elastoplasticity?