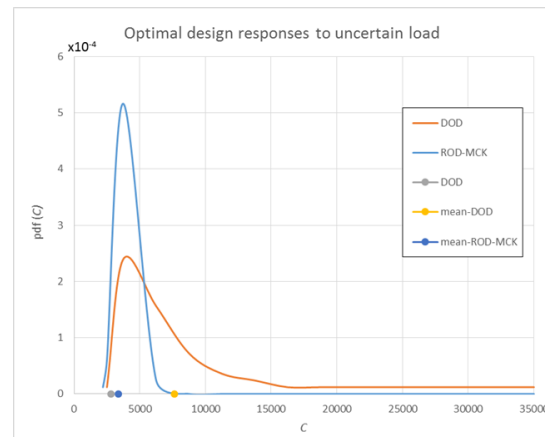
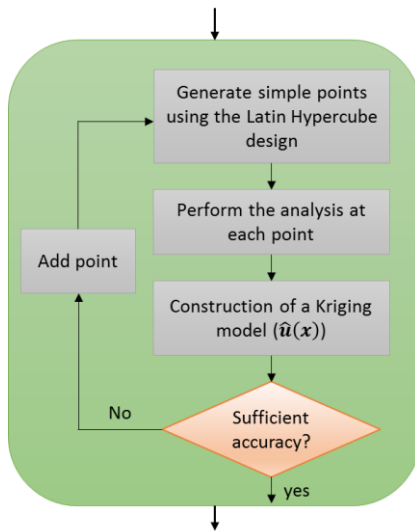
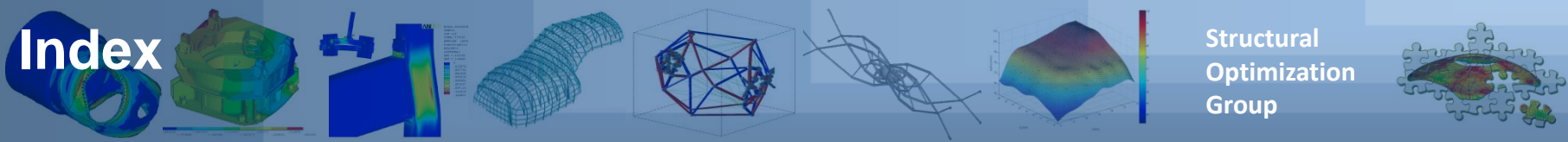


# Robust Topology Optimization of Structures using Kriging Models



**Pascual Martí Montrull**  
**Alberto Cordero Martínez**  
**Mariano Victoria Nicolás**

Universidad Politécnica de Cartagena  
Departamento de Estructuras y Construcción



- Introduction.
- Robust topology optimization.
  - Formulation.
  - Algorithm for robust topology optimization.
- SIMP method.
- Uncertainty.
  - Quantification.
  - Propagation.
- Kriging Models.
- Examples.
- Conclusions.



- Structures used in real world should consider the effect of an uncertainty environment.
- Design under uncertainty:
  - **Reliability-Based Design Optimization (RBDO)**. Minimum failure probability.
  - **Robust Design Optimization (RDO)**. Solution insensitive to uncertainties.
- **Robust Topology Optimization (RTO)**, is a combination between Robust Design Optimization (RDO) and Topology Optimization (TO).
- Some works about **RTO** under uncertainty in loading:
  - Chen et al. (2010).
  - Dunning and Kim (2011; 2013).
  - Zhao and Wang (2014-a; 2014-b).



**min.**

$$C(\mathbf{u})$$

Subject to:

$$\mathbf{K}(\boldsymbol{\rho})\mathbf{u}(\boldsymbol{\rho}) = \mathbf{f}$$

$$V \leq V_{\max}$$

$$0 \leq \boldsymbol{\rho} \leq 1$$

**min.**

$$E[C(\mathbf{u}, \mathbf{z})]$$

Subject to:

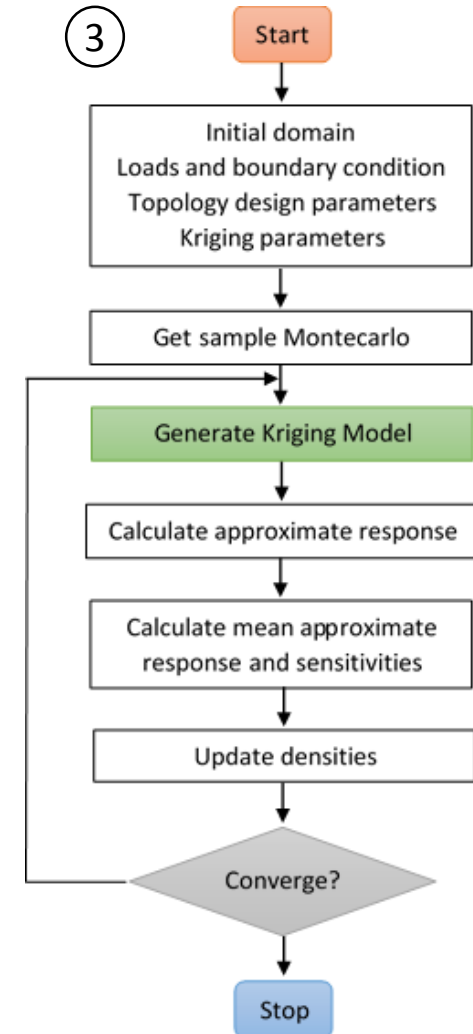
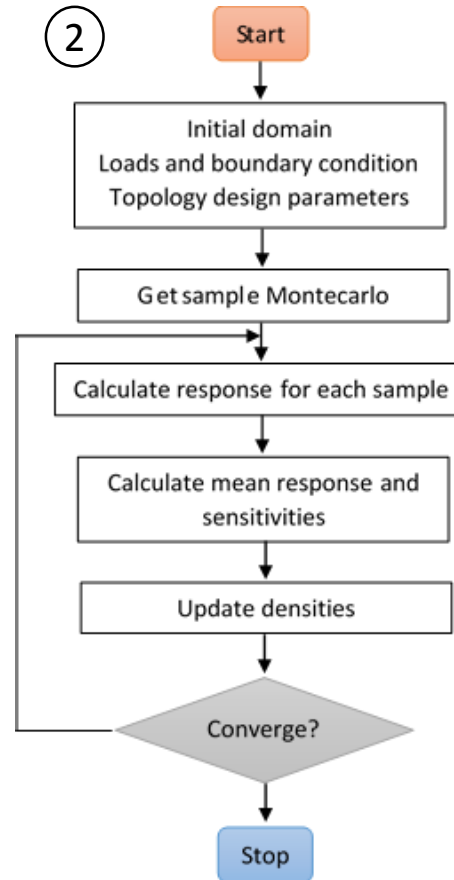
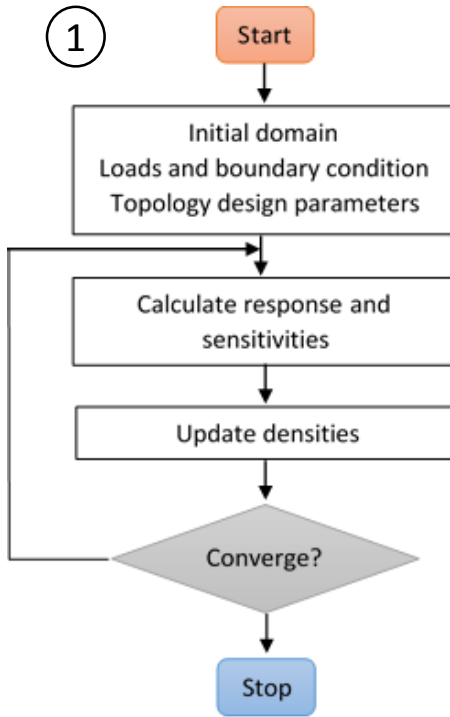
$$\mathbf{K}(\boldsymbol{\rho}, \mathbf{z})\mathbf{u}(\boldsymbol{\rho}, \mathbf{z}) = \mathbf{f}(\mathbf{z})$$

$$V(\mathbf{z}) \leq V_{\max}$$

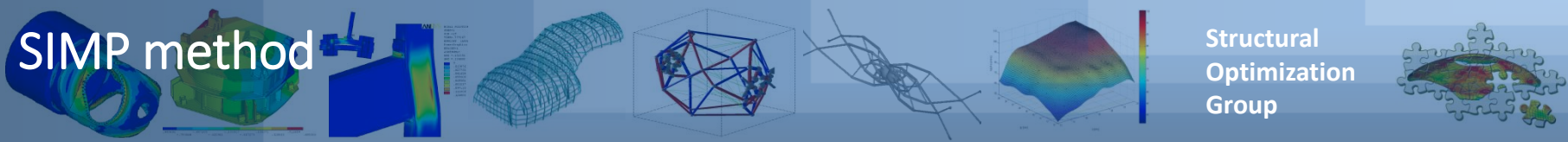
$$0 \leq \boldsymbol{\rho} \leq 1$$

$C(\cdot)$ : compliance,  
 $\mathbf{u}$ : displacement field,  
 $\mathbf{K}$ : stiffness matrix,  
 $\mathbf{f}$ : load vector,  
 $\boldsymbol{\rho}$ : densities vector,  
 $\mathbf{z}$ : uncertainty variables,  
 $E[\cdot]$ : expected value.

# Robust topology optimization: algorithm



- 1 Deterministic.
- 2 Robust (Montecarlo).
- 3 Robust (Kriging + Montecarlo).



- Density based method (Bendsøe 1989; Rozvany et al. 1992)

$$0 \leq \rho_e \leq 1.$$

- Penalization for intermediate densities:

$$E_e(\rho_e) = E_{min} + (E_0 - E_{min})\rho_e^p.$$

$E(x)$  Young modulus updated,  
 $E_0$  Young modulus solid material,  
 $E_{min}$  Young modulus for void material,  
 $p$ : penalization factor.

- Density filter is used to avoid mesh dependent solution and checkerboard patterns.
- The topology optimization problem is solved by means of a standard optimality criteria method (Sigmund 2001).



- In this work are considered independent random variables in loading.
  - Magnitude, Direction, Position.
- A random variable is defined by a **probability density function (pdf)**.

pdf	Parameters
Beta	a: first shape parameter , b: second shape parameter
Chisquare	v: degrees of freedom
Exponential	$\mu$ : mean
Gamma	a: shape parameter, b: scale parameter
Inverse Gaussian	$\mu$ : scale parameter, $\lambda$ : shape parameter
Lognormal	$\mu$ : log mean, $\sigma$ : log standard deviation
Normal	$\mu$ : mean, $\sigma$ : standard deviation
Poisson	$\lambda$ : mean
Uniform	a: lower endpoint, b: upper endpoint
Weibull	a: scale parameter, b: shape parameter

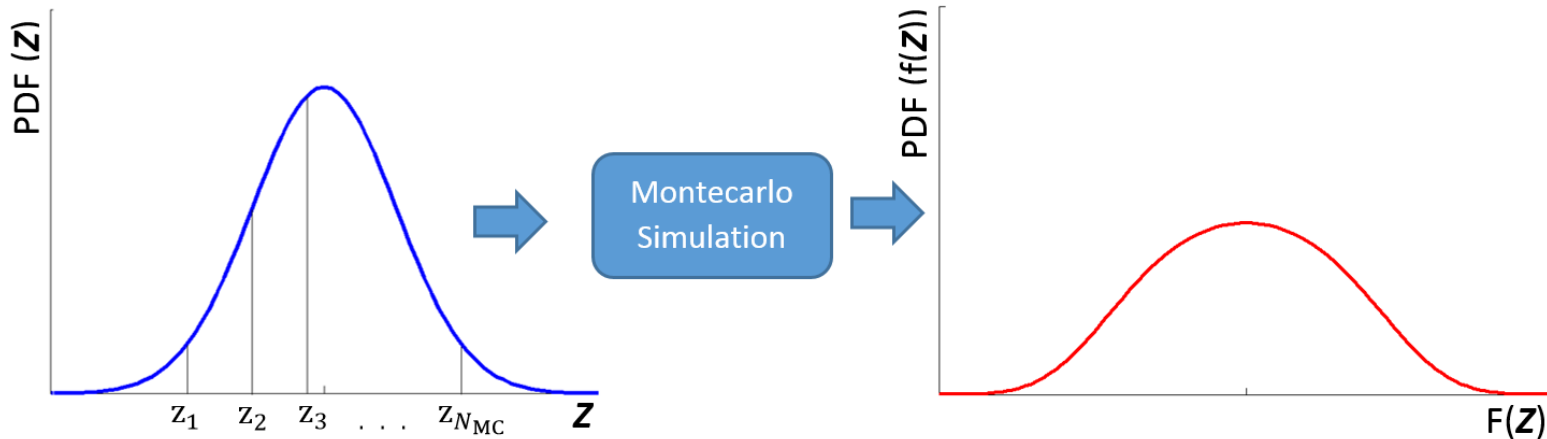


- Performance expected value  $\mu_f$  is defined as

$$\mu_f = E[C(\mathbf{u}, \mathbf{z})] = \int C(\mathbf{u}, \mathbf{z}) \text{pdf}(\mathbf{z}) d\mathbf{z}$$

- This integral can be difficult to evaluate.
- Therefore approximate methods are used:
  - Simulation methods: Montecarlo (MC), Quasi-MC, Latin Hypercube,...
  - Expansion methods: collocation method, perturbation method,...
  - FORM, SORM.
  - Meta-models: response surface method, Kriging methods,...
  - Approximate integration: Univariate Dimension Reduction (UDR), Bivariate Dimension Reduction (BDR), ...
- The Montecarlo (MC) method is used in this work.





$$\mu_f = E[C(\boldsymbol{\rho}, \mathbf{z})] \approx \frac{1}{N_{MC}} \sum_{i=1}^{N_{MC}} C(\boldsymbol{\rho}, \mathbf{z}_i)$$

- The accuracy of estimate is good if  $N_{MC}$  is large ( $>10000$ ).
- The computational cost is proportional to  $N_{MC}$ .



- Kriging Models are interpolation models.
- They are used to surrogate a true response  $f(\mathbf{x})$ .
- Reduce the computational cost

$$\hat{f}_l(\mathbf{x}) = F(\beta_{:,l}, \mathbf{x}) + Z_l(\mathbf{x}) \quad l = 1, \dots, q$$

Regression model

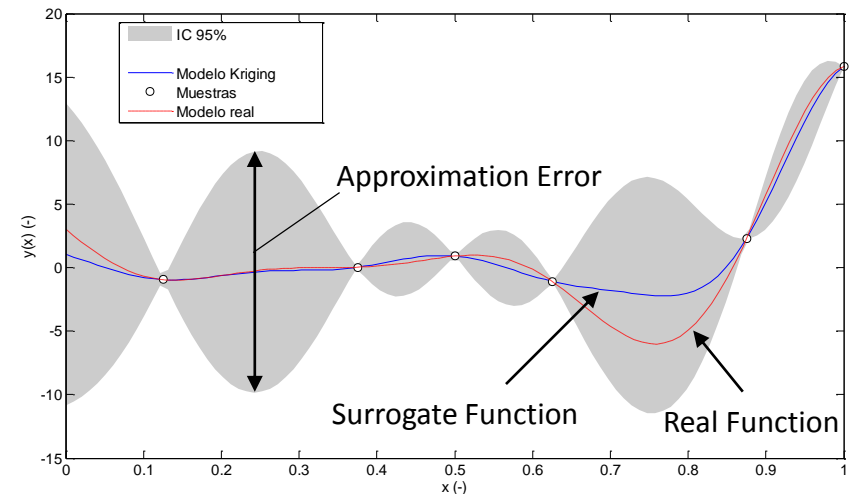
$$F(\beta_{:,l}, \mathbf{x}) = \sum_{i=1}^p \beta_{i,l} f_i(\mathbf{x})$$

Stochastic process

$$E[z_l(w), z_l(x)] = \sigma_l^2 \mathcal{R}(\theta, w, x),$$

$$E[z_l(x)] = 0,$$

$$l = 1, \dots, q$$



- Design steps:

- Latin Hypercube Design (size  $N_K$ )

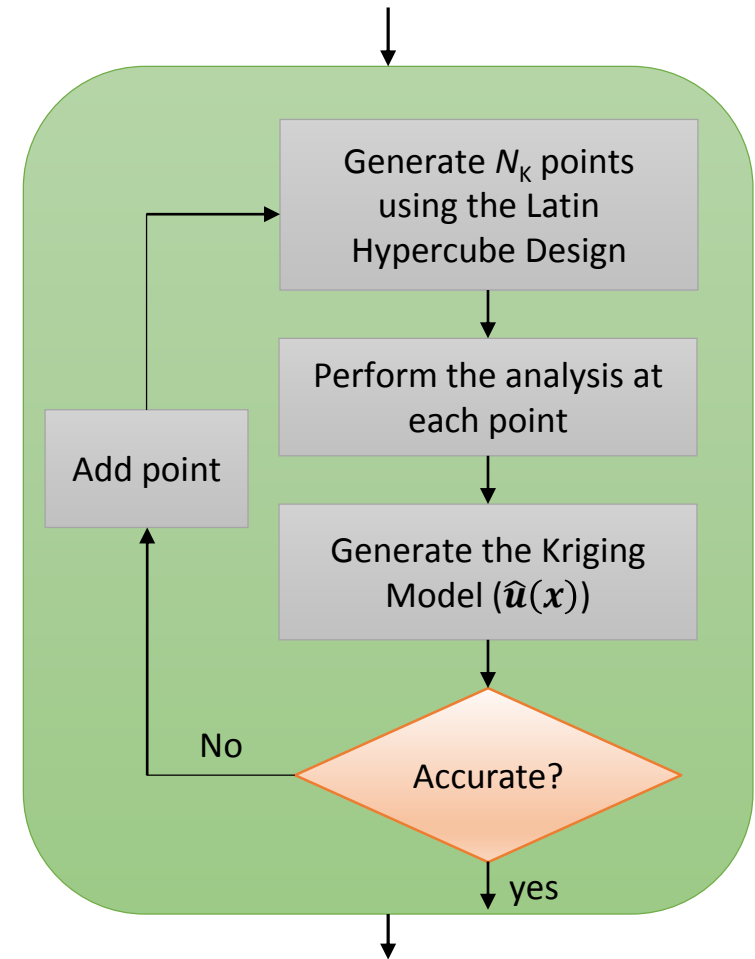
$$\mathbf{S} = [\mathbf{s}_1 \ \mathbf{s}_2 \ \dots \ \mathbf{s}_{N_K}].$$

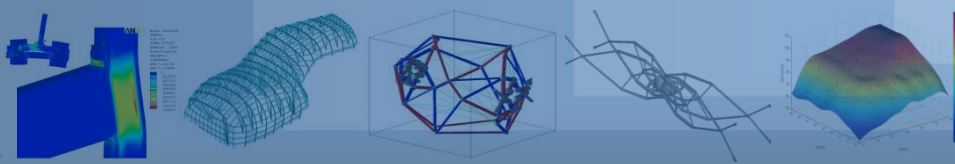
- Evaluate structural response (displacement)

$$\mathbf{u} = [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_{N_K}].$$

- Generate the Kriging Model

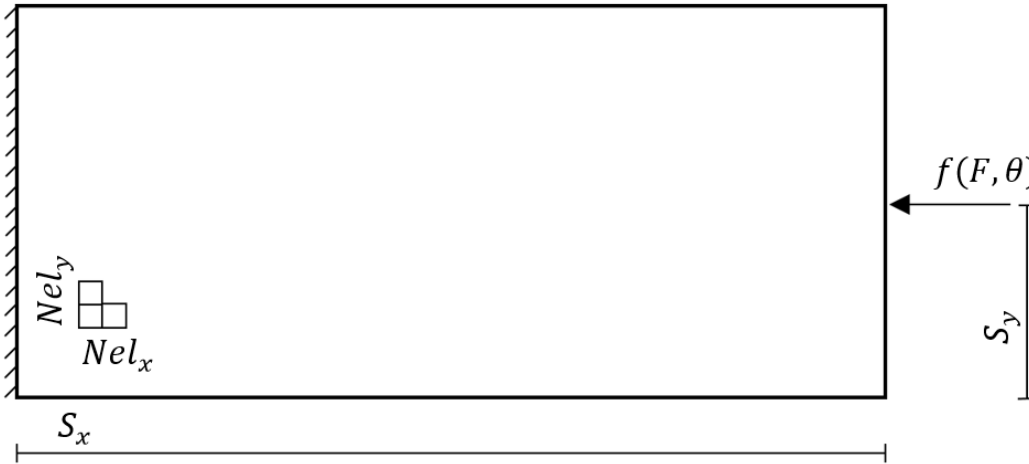
$$\hat{\mathbf{u}}(\mathbf{x}) \approx f(\mathbf{S}, \mathbf{u}).$$





- Elasticity module:
  - $E_o/E_{\min}$ :  $1/10^{-4}$ ,
  - Poisson's ratio: 0,3.
- Finite elements:
  - 4-node bilinear,
  - Unit sized elements.
- SIMP parameters:
  - Penalization factor:  $p = 3$ ,
  - Filter radio:  $r = 2$ .
- Kriging Model
  - Regression function: first order polynomial.
  - Correlation function: exponential.

# Example 1: Cantilever beam (1)



$$V_f/V_o = 0,3$$

$f$ : Punctual load.

$F$ : Magnitude.

$\theta$ : Direction.

$S_x$ : Load position on x axis (0-1).

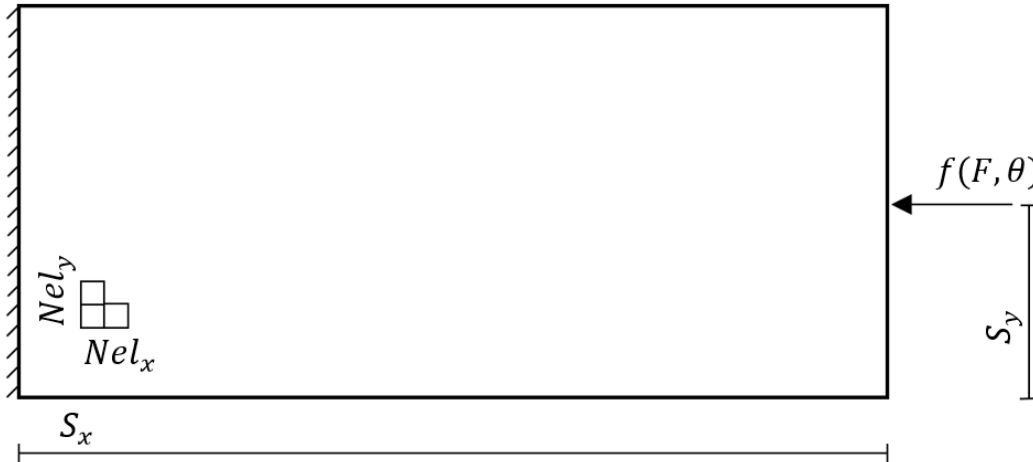
$S_y$ : Load position on y axis (0-1).

Case 1: Uncertain load **position**.

Case 2: Uncertain load **magnitude**.

Case 3: Uncertain load **direction**.

# Example 1: Cantilever beam (2) Uncertain load position



## Case 1:

$$V_f/V_o = 0,3;$$

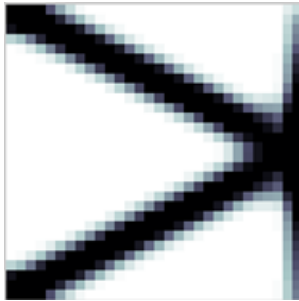
$$F : 1;$$

$$\theta : +90^\circ;$$

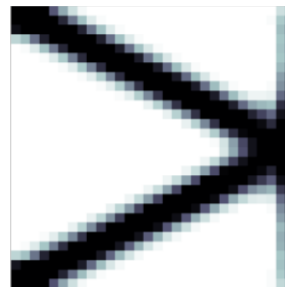
$$S_x : 1.0, S_y : \text{Normal}(0,5 \ 0,17);$$

$$Nel_x : 30; Nel_y : 30;$$

$$N_{MC} : 10000; N_K : 10.$$

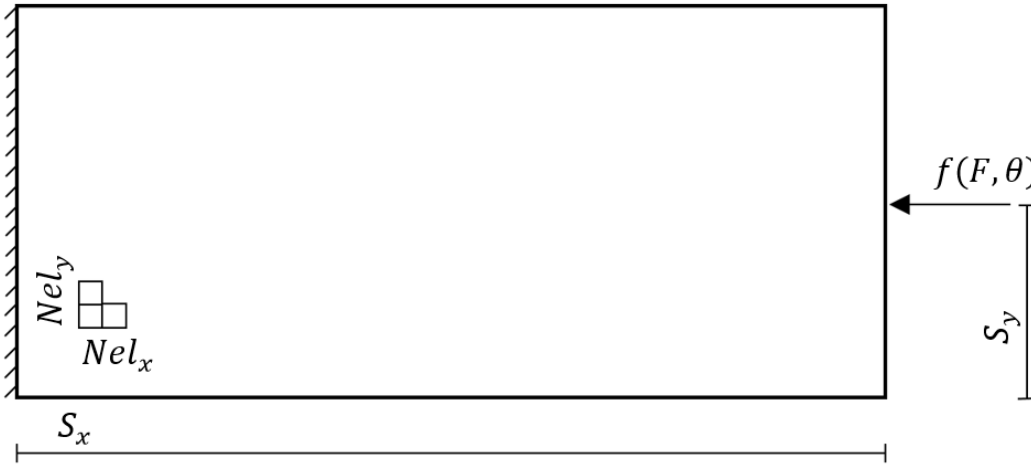


Montecarlo:  
 $E[C] = 34,83$



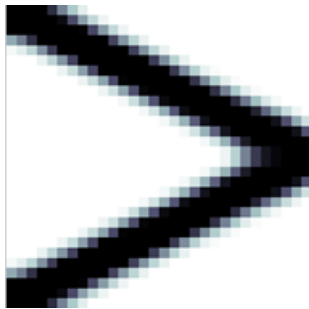
Montecarlo-Kriging:  
 $E[C] = 35,27 (+1,2 \%)$

# Example 1: Cantilever beam (3) Uncertain load magnitude

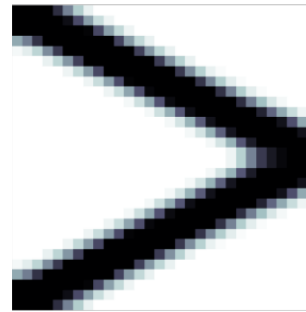


## Case 2:

$V_f/V_o = 0,3$ ;  
 $F$  : Normal (1 0,033);  
 $\theta$  :  $+90^\circ$ ;  
 $S_x$  : 1,0,  $S_y$  : 0,5;  
 $N_{el_x}$  : 30;  $N_{el_y}$  : 30;  
 $N_{MC}$  : 10000;  $N_K$  : 6.

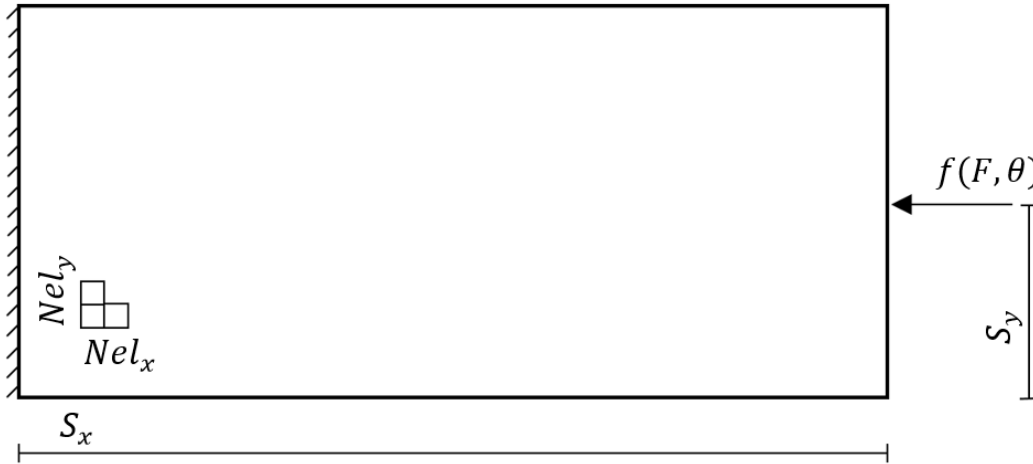


Montecarlo:  
 $E[C] = 26,65$



Montecarlo-Kriging:  
 $E[C] = 26,60$  (-0,2 %)

# Example 1: Cantilever beam (4) Uncertain load direction



## Case 3:

$$V_f/V_o = 0,3;$$

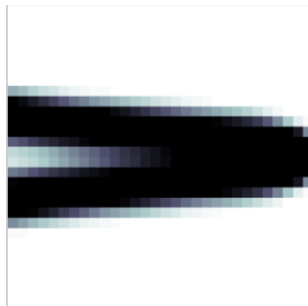
$$F : 1;$$

$$\theta : \text{Normal } (0^\circ \ 5^\circ);$$

$$S_x : 1,0, S_y : 0,5;$$

$$N_{el_x} : 30; N_{el_y} : 30;$$

$$N_{MC} : 10000; N_K : 6.$$



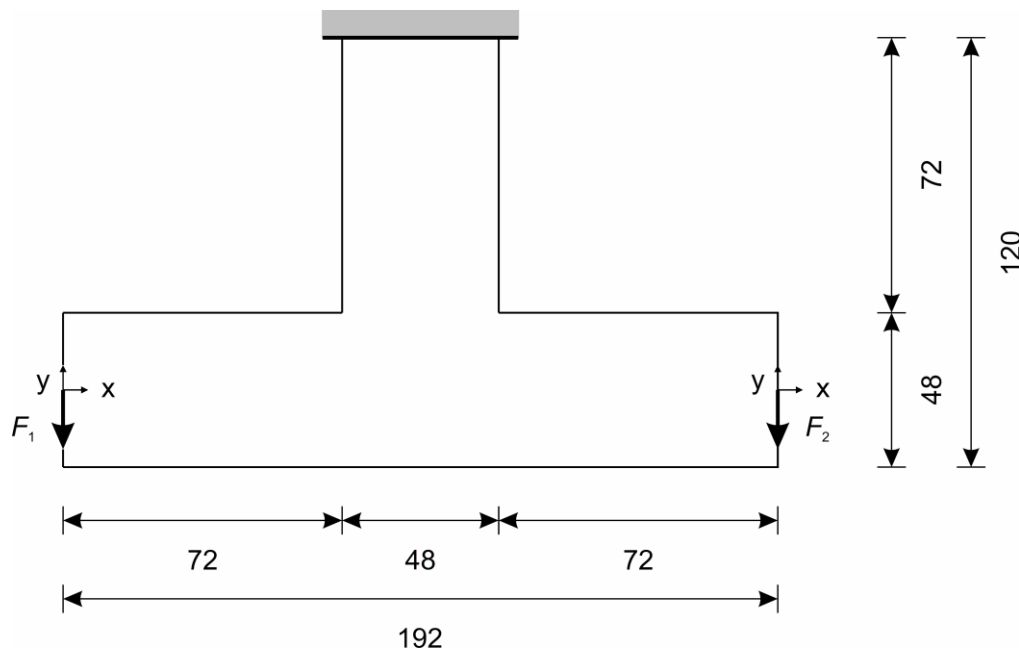
Montecarlo:  
 $E[C] = 6,04$



Montecarlo-Kriging:  
 $E[C] = 6,05$  (-0,2 %)



# Example 2: Inverted T (1)



$$N_{MC} = 10000,$$

$$N_K = 6,$$

$$V_f/V_o = 0,5.$$

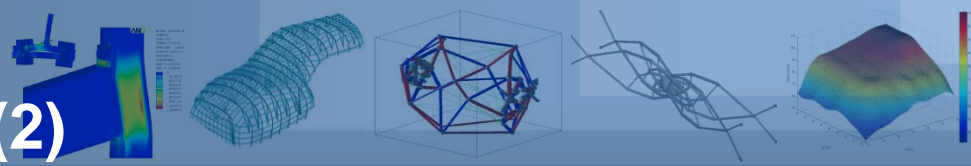
Uncertain loads  $F_1$   $F_2$ ,

Normal ( $\mu_F = 5,0$   $\sigma_F = 0,5$ ),

Normal ( $\mu_\theta = -90^\circ$   $\sigma_\theta = 14,3^\circ$ ).

12672 bilinear elements,  
2570 dof.

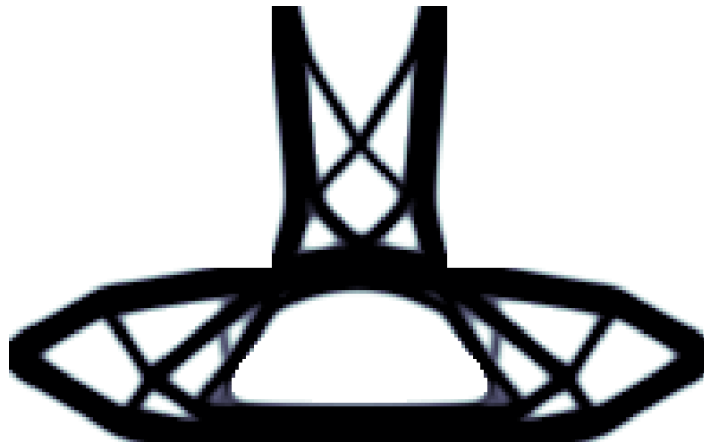
# Example 2: Inverted T (2)



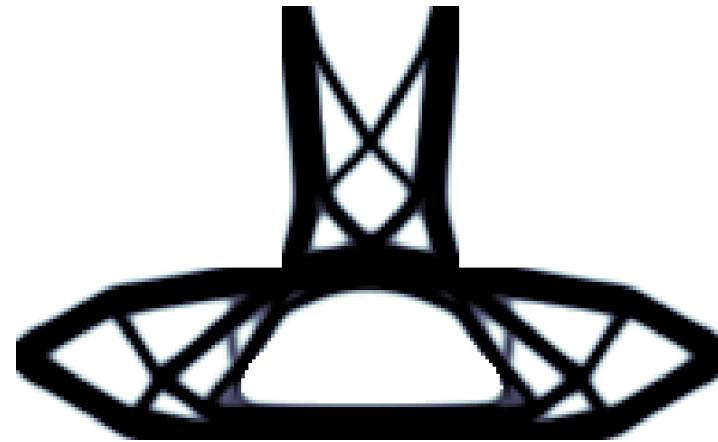
Structural  
Optimization  
Group



Deterministic design  $C = 2786,91$



Robust design (MC),  $E[C] = 3341,70$ .  
 $t_i = 99388$  s

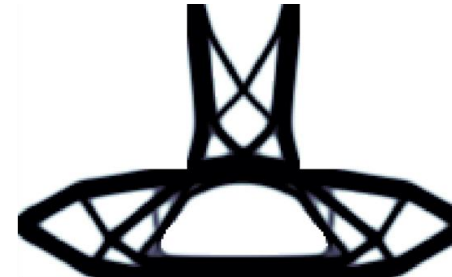


Robust design (MCK),  $E[C] = 3328,20$  (-0,40 %).  
 $t_i = 44$  s (-99,95 %)

# Example 2: Inverted T (3)



Deterministic design



Robust design

Deterministic design

$$C = 2786,91$$

Robust design with uncertain load

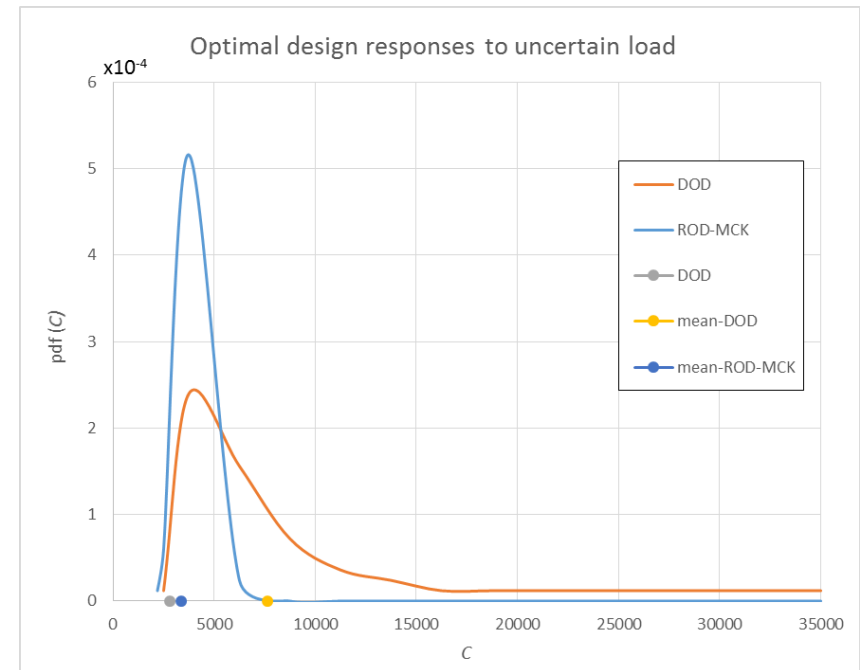
$$E[C] = 3376,82 \quad SD[C] = 701,74$$

Deterministic design with uncertainty load

$$E[C] = 7657,80 \quad SD[C] = 6519,0$$

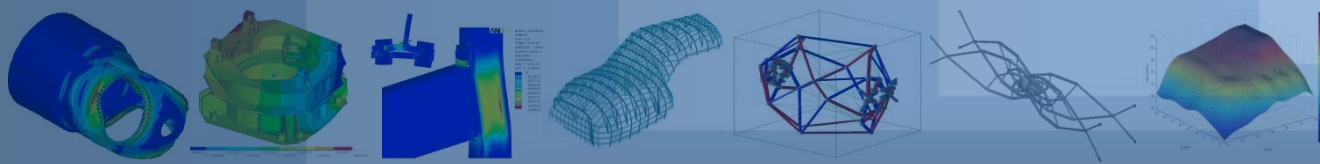
$E[\cdot]$  : expected value

$SD[\cdot]$  : standard deviation

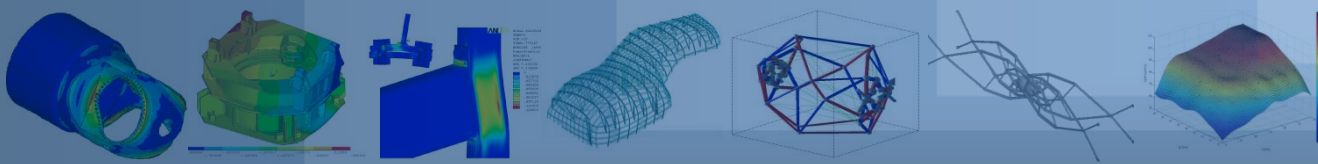




- A general methodology for topology optimization with uncertainty is presented in this work.
- Loading uncertainties are considered in magnitude, direction and position, like independent random variables.
- Montecarlo method is used to propagate the uncertainty to the response and a Kriging Model is used to reduce the computational cost.
- The proposed methodology (MCK) is accurate and very efficient. The computational cost is much lower than standard Montecarlo method.



**This work has been supported in part by the  
Ministerio de Economía y Competitividad of  
Spain, via the research Project DPI2011-26394.  
Its support is greatly appreciated.**



**Thanks for your attention**  
**Gracias por su atención**  
**Obrigado pela atenção**