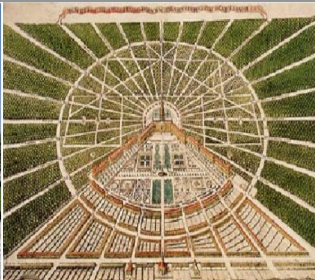


Matti Schneider

Treating inelastic problems with the basic scheme

Introduction to FFT-based numerical methods for the homogenization of random materials



In memoriam



Prof. Dr. Wolfgang Seemann
31.3.1961 - 8.2.2022

Overview I

1. From inelasticity to elasticity

2. The nonlinear basic scheme

3. Gradient descent

Overview

1. From inelasticity to elasticity

2. The nonlinear basic scheme

3. Gradient descent

Linear elasticity

given:

- cell Q
- stiffness $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\begin{aligned}\varepsilon &= \bar{\varepsilon} + \nabla^s u && \text{(compatibility)} \\ \sigma &= \mathbb{C} : \varepsilon && \text{(material law)} \\ \operatorname{div} \sigma &= 0 && \text{(equilibrium)}\end{aligned}$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Linear elasticity

given:

- cell Q
- stiffness $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = \mathbb{C} : \varepsilon \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Linear elasticity

given:

- cell Q
- stiffness $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = \mathbb{C} : \varepsilon \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Linear elasticity - beyond?

given:

- cell Q
- stiffness $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

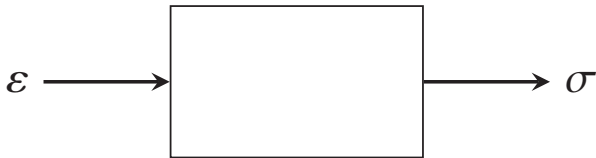
$$\sigma = \mathbb{C} : \varepsilon \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Inelasticity?



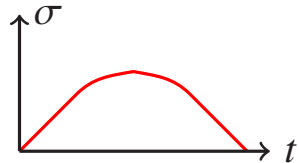
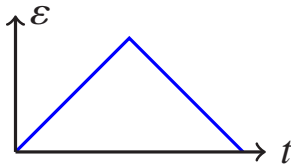
input:

- initial state
- strain history $\varepsilon : [t_{\text{start}}, t_{\text{end}}] \rightarrow \text{Sym}(d)$

output:

- stress history $\sigma : [t_{\text{start}}, t_{\text{end}}] \rightarrow \text{Sym}(d)$

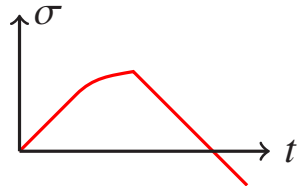
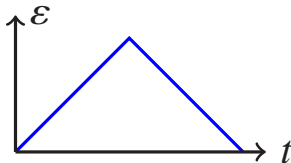
Inelasticity?



elasticity:

$$\sigma = f(\varepsilon)$$

Inelasticity?

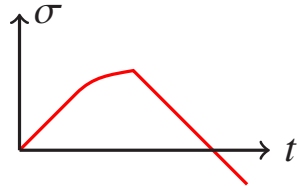
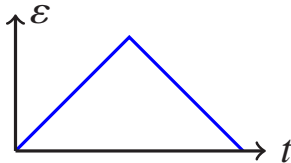


inelasticity:

$$\sigma = f(\varepsilon, z)$$

$$0 = g(\varepsilon, z, \dot{z})$$

Inelasticity?



inelasticity:

$$\sigma = f(\varepsilon, z)$$

$$0 = g(\varepsilon, z, \dot{z})$$

Example - vM plasticity

$$\begin{aligned}\sigma &= f(\varepsilon, z) \\ 0 &= g(\varepsilon, z, \dot{z})\end{aligned}$$

- $z = (\varepsilon^p, p)$
- Hooke's law

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

- evolution

$$\begin{aligned}\dot{\varepsilon}^p &= \dot{p} \sqrt{\frac{3}{2}} \frac{\text{dev } \sigma}{\|\text{dev } \sigma\|}, \\ \sqrt{\frac{3}{2}} \|\text{dev } \sigma\| &\leq \sigma_Y(p), \quad \dot{p} \geq 0, \quad \left(\sqrt{\frac{3}{2}} \|\text{dev } \sigma\| - \sigma_Y(p) \right) \dot{p} = 0\end{aligned}$$

Example - vM plasticity

$$\begin{aligned}\sigma &= f(\varepsilon, z) \\ 0 &= g(\varepsilon, z, \dot{z})\end{aligned}$$

- $z = (\varepsilon^p, p)$
- Hooke's law

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

- evolution

$$\dot{\varepsilon}^p = \dot{p} \sqrt{\frac{3}{2}} \frac{\text{dev } \sigma}{\|\text{dev } \sigma\|},$$

$$\dot{p} = \max \left(0, \dot{p} + \rho \left(\sqrt{\frac{3}{2}} \|\text{dev } \sigma\| - \sigma_Y(p) \right) \right), \quad \rho > 0$$

Linear elasticity - **beyond?**

given:

- cell Q
- **stiffness** $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = \mathbb{C} : \varepsilon \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = f(x, \varepsilon, z) \quad (\text{material law})$$

$$0 = g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x) \quad (\text{internal evolution})$$

$$\text{div } \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad \text{(compatibility)}$$

$$\sigma = f(x, \varepsilon, z) \quad \text{(material law)}$$

$$0 = g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x) \quad \text{(internal evolution)}$$

$$\text{div } \sigma = 0 \quad \text{(equilibrium)}$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad \text{(compatibility)}$$

$$\sigma = f(x, \varepsilon, z) \quad \text{(material law)}$$

$$0 = g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x) \quad \text{(internal evolution)}$$

$$\text{div } \sigma = 0 \quad \text{(equilibrium)}$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$\begin{aligned} \varepsilon &= \bar{\varepsilon} + \nabla^s u && \text{(compatibility)} \\ \sigma &= f(x, \varepsilon, z) && \text{(material law)} \\ 0 &= g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x) && \text{(internal evolution)} \\ \operatorname{div} \sigma &= 0 && \text{(equilibrium)} \end{aligned}$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$\begin{aligned}\sigma &= f(x, \bar{\varepsilon} + \nabla^s u, z) \\ 0 &= g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x) \quad \text{(internal evolution)} \\ \operatorname{div} \sigma &= 0 \quad \text{(equilibrium)}\end{aligned}$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

Upscaling inelasticity

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$

sought:

- $u : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \times [t_{\text{start}}, t_{\text{end}}] \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, \dot{z}), \quad z(x, t_{\text{start}}) = z_0(x)$$

output:

- $\bar{\sigma}(t) = \langle \sigma(t, \cdot) \rangle_Q$

given:

- cell Q
- functions $f(x, \varepsilon, z)$ and $g(x, \varepsilon, z, \dot{z})$
- strain history $\bar{\varepsilon}(t)$
- initial condition $z_0(x)$
- **time discretization** $t_{\text{start}} = t_0 < t_1 < \dots < t_N = t_{\text{end}}$, e.g.,
 $\dot{z}(t_{n+1}) \approx (z_{n+1} - z_n)/(t_{n+1} - t_n)$

sought ($n \rightarrow n + 1$):

- $u_{n+1} : Q \rightarrow \mathbb{R}^d$ (periodic) and $z_{n+1} : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon}_{n+1} + \nabla^s u_{n+1}, z_{n+1})$$

$$0 = g(\varepsilon_{n+1}, z_{n+1}, (z_{n+1} - z_n)/(t_{n+1} - t_n))$$

output:

- $\bar{\sigma}_{n+1} = \langle \sigma_{n+1} \rangle_Q$

Fix time step, drop $n + 1$

sought:

■ $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n))$$

- PDE in u (d unknowns) ↗ non-local, sparse (after discretization)
- algebraic equation in z (K unknowns) ↗ local

Fix time step, drop $n + 1$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n))$$

- PDE in u (d unknowns) ↗ non-local, sparse (after discretization)
- algebraic equation in z (K unknowns) ↗ local

Fix time step, drop $n + 1$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n))$$

- PDE in u (d unknowns) ↗ non-local, sparse (after discretization)
- algebraic equation in z (K unknowns) ↗ local

Option I: solve full system

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n))$$

- $d + K$ unknowns (at x)
- non-local, sparse (after discretization)

Option II: eliminate z

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, z)$$

$$0 = g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n))$$

- idea: write z as implicit function of ε

$$z \text{ solves } g(\varepsilon, z, (z - z_n)/(t_{n+1} - t_n)) = 0 \iff z = h_n(\varepsilon)$$

Option II: eliminate z

sought:

■ $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- d unknowns (at x)
- non-local, sparse (after discretization)
- “static condensation”

Option II: eliminate z

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- d unknowns (at x)
- non-local, sparse (after discretization)
- “static condensation”

Option II: eliminate z

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- d unknowns (at x)
- non-local, sparse (after discretization)
- “static condensation”

Option II: eliminate z

sought:

■ $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- d unknowns (at x)
- non-local, sparse (after discretization)
- “static condensation”

Option II: eliminate z

sought:

■ $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- leads to a **pseudo-elastic** problem for u
- z obtained in post-processing
- basis of user material routines

Option II: eliminate z

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- leads to a **pseudo-elastic** problem for u
- z obtained in post-processing
- basis of user material routines

Option II: eliminate z

sought:

■ $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- leads to a **pseudo-elastic** problem for u
- z obtained in post-processing
- basis of user material routines

Option II: eliminate z

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic) and $z : Q \rightarrow \mathbb{R}^K$

$$0 = \operatorname{div} f(x, \bar{\varepsilon} + \nabla^s u, h_n(\bar{\varepsilon} + \nabla^s u))$$

$$z = h_n(\bar{\varepsilon} + \nabla^s u)$$

- leads to a **pseudo-elastic** problem for u
- z obtained in post-processing
- basis of user material routines

Digression Part I

- inelasticity ↗ time steps
- move from one time step to the next
- eliminate the internal variables, update later
- we are left with solving

$$\operatorname{div} S(x, \bar{\varepsilon} + \nabla^s u) = 0$$

with an **elastic** “stress function” S

$$S(x, \varepsilon) \equiv f(x, \varepsilon, h_n(\varepsilon))$$

Overview

1. From inelasticity to elasticity

2. The nonlinear basic scheme

3. Gradient descent

Linear elasticity

given:

- cell Q
- stiffness $\mathbb{C}(x)$
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = \mathbb{C} : \varepsilon \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$
- $\Rightarrow \bar{\sigma} = \mathbb{C}^{\text{eff}} : \bar{\varepsilon}$

Non-Linear elasticity

given:

- cell Q
- stress function S
- strain $\bar{\varepsilon}$

sought:

- $u : Q \rightarrow \mathbb{R}^d$ (periodic)

$$\varepsilon = \bar{\varepsilon} + \nabla^s u \quad (\text{compatibility})$$

$$\sigma = S(x, \varepsilon) \quad (\text{material law})$$

$$\operatorname{div} \sigma = 0 \quad (\text{equilibrium})$$

output:

- $\bar{\sigma} = \langle \sigma \rangle_Q$

Lippmann-Schwinger reformulation



seek $u : Q \rightarrow \mathbb{R}^d$:

$$0 = -\operatorname{div} S(\cdot, \bar{\varepsilon} + \nabla^s u)$$

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$\operatorname{div} \mathbb{C}^0 : (\bar{\varepsilon} + \nabla^s u) = -\operatorname{div} \left[\mathbb{S}(\cdot, \bar{\varepsilon} + \nabla^s u) - \mathbb{C}^0 : (\bar{\varepsilon} + \nabla^s u) \right]$$

- reference material \mathbb{C}^0

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$\operatorname{div} \mathbb{C}^0 : \nabla^s u = -\operatorname{div} \left[\mathbb{S}(\cdot, \bar{\varepsilon} + \nabla^s u) - \mathbb{C}^0 : (\bar{\varepsilon} + \nabla^s u) \right]$$

- reference material \mathbb{C}^0

Lippmann-Schwinger reformulation



seek $u : Q \rightarrow \mathbb{R}^d$:

$$\operatorname{div} \mathbb{C}^0 : \nabla^s u = -\operatorname{div} \left[\mathbb{S}(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon \right]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$u = -G^0 \operatorname{div} [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$
- $G^0 = (\operatorname{div} \mathbb{C}^0 : \nabla^s)^{-1}$

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$\nabla^s u = -\nabla^s G^0 \operatorname{div} [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$
- $G^0 = (\operatorname{div} \mathbb{C}^0 : \nabla^s)^{-1}$

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$\bar{\varepsilon} + \nabla^s u = \bar{\varepsilon} - \nabla^s G^0 \operatorname{div} [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$
- $G^0 = (\operatorname{div} \mathbb{C}^0 : \nabla^s)^{-1}$

Lippmann-Schwinger reformulation

seek $u : Q \rightarrow \mathbb{R}^d$:

$$\bar{\varepsilon} + \nabla^s u = \bar{\varepsilon} - \Gamma^0 : [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$
- $\Gamma^0 = \nabla^s (\text{div } \mathbb{C}^0 : \nabla^s)^{-1} \text{div}$

Lippmann-Schwinger reformulation

seek $\varepsilon : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon = \bar{\varepsilon} - \Gamma^0 : [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

- reference material \mathbb{C}^0
- total strain $\varepsilon = \bar{\varepsilon} + \nabla^s u$
- $\Gamma^0 = \nabla^s (\text{div } \mathbb{C}^0 : \nabla^s)^{-1} \text{div}$

Nonlinear Lippmann-Schwinger equation



Universität
franco-allemande
Deutsch-Französische
Hochschule



seek $\varepsilon : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon = \bar{\varepsilon} - \Gamma^0 : [S(\cdot, \varepsilon) - \mathbb{C}^0 : \varepsilon]$$

Nonlinear **basic scheme**



seek $\varepsilon^{k+1} : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left[S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right]$$

Nonlinear basic scheme

seek $\varepsilon^{k+1} : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : [S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k]$$

- conceived by Moulinec & Suquet

[H. Moulinec and P. Suquet, Comptes Rendus de l'Académie des Sciences, 1994]

[H. Moulinec and P. Suquet, CMAME, 1998]

- works with any discretization

Nonlinear basic scheme

seek $\varepsilon^{k+1} : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left[S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right]$$

Questions:

- When does it converge?
- How to choose \mathbb{C}^0 ?

Nonlinear basic scheme

seek $\varepsilon^{k+1} : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left[S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right]$$

Questions:

- When does it converge?
- How to choose \mathbb{C}^0 ?

Nonlinear basic scheme

seek $\varepsilon^{k+1} : Q \rightarrow \text{Sym}(d)$:

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left[S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right]$$

Questions:

- When does it converge?
- How to choose \mathbb{C}^0 ?

Overview

1. From inelasticity to elasticity

2. The nonlinear basic scheme

3. Gradient descent

Gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in X}$$

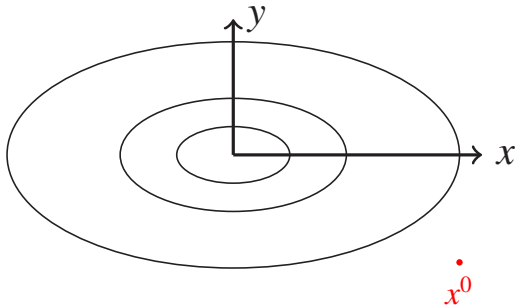
Critical point eq.:

$$\nabla f(x) \stackrel{!}{=} 0$$

Gradient descent:

$$x^{k+1} = x^k - s^k \nabla f(x^k)$$

s^k ... step size



Gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in X}$$

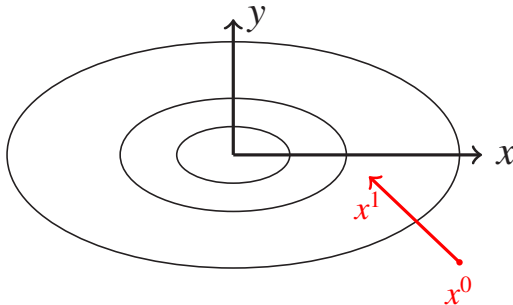
Critical point eq.:

$$\nabla f(x) \stackrel{!}{=} 0$$

Gradient descent:

$$x^{k+1} = x^k - s^k \nabla f(x^k)$$

s^k ... step size



Gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in X}$$

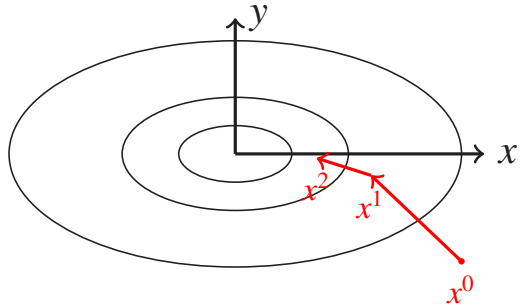
Critical point eq.:

$$\nabla f(x) \stackrel{!}{=} 0$$

Gradient descent:

$$x^{k+1} = x^k - s^k \nabla f(x^k)$$

s^k ... step size



Gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in X}$$

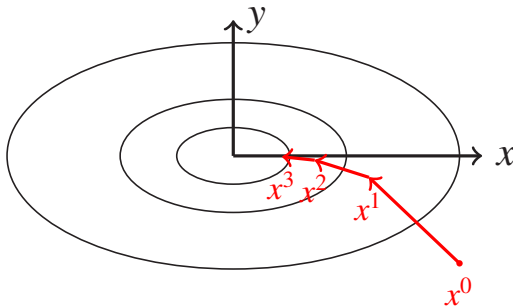
Critical point eq.:

$$\nabla f(x) \stackrel{!}{=} 0$$

Gradient descent:

$$x^{k+1} = x^k - s^k \nabla f(x^k)$$

s^k ... step size



Gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in X}$$

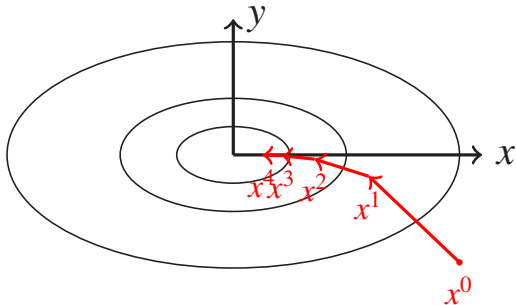
Critical point eq.:

$$\nabla f(x) \stackrel{!}{=} 0$$

Gradient descent:

$$x^{k+1} = x^k - s^k \nabla f(x^k)$$

s^k ... step size



Projected gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in A \subseteq X}$$

Critical point eq.:

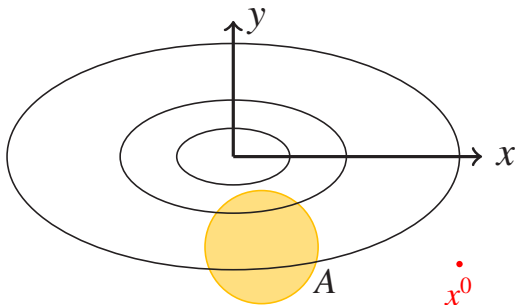
$$x \stackrel{!}{=} P_A(x - s \nabla f(x))$$

Gradient descent:

$$x^{k+1} = P_A(x^k - s^k \nabla f(x^k))$$

s^k ... step size

$$z = P_A(y) \text{ realizes } \min_{z \in A} \|y - z\|$$



Projected gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in A \subseteq X}$$

Critical point eq.:

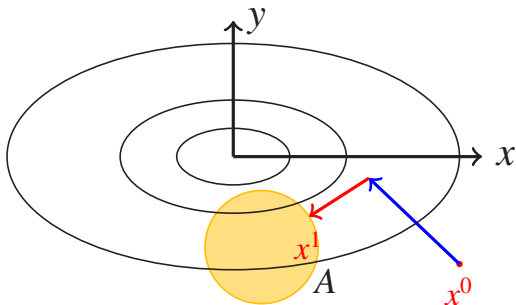
$$x \stackrel{!}{=} P_A(x - s \nabla f(x))$$

Gradient descent:

$$x^{k+1} = P_A(x^k - s^k \nabla f(x^k))$$

s^k ... step size

$$z = P_A(y) \text{ realizes } \min_{z \in A} \|y - z\|$$



Projected gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in A \subseteq X}$$

Critical point eq.:

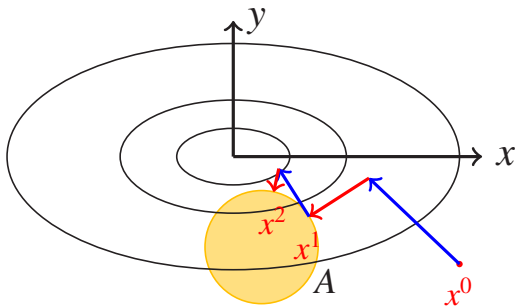
$$x \stackrel{!}{=} P_A(x - s \nabla f(x))$$

Gradient descent:

$$x^{k+1} = P_A(x^k - s^k \nabla f(x^k))$$

s^k ... step size

$$z = P_A(y) \text{ realizes } \min_{z \in A} \|y - z\|$$



Projected gradient descent

Goal:

$$f(x) \longrightarrow \min_{x \in A \subseteq X}$$

Critical point eq.:

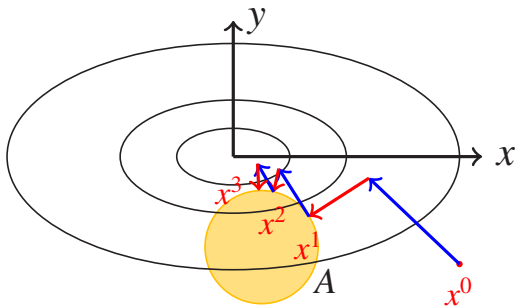
$$x \stackrel{!}{=} P_A(x - s \nabla f(x))$$

Gradient descent:

$$x^{k+1} = P_A(x^k - s^k \nabla f(x^k))$$

s^k ... step size

$$z = P_A(y) \text{ realizes } \min_{z \in A} \|y - z\|$$



Application to hyperelasticity

- X contains $\varepsilon : Q \rightarrow \text{Sym}(d)$ with inner product

$$(\varepsilon_1, \varepsilon_2)_{L^2} = \langle \varepsilon_1 : \varepsilon_2 \rangle_Q$$

- $f(\varepsilon) = \langle w(\cdot, \varepsilon) \rangle_Q$ for elastic energy, $S = \partial w / \partial \varepsilon$
- constraint set

$$A = \left\{ \varepsilon \mid \varepsilon = \bar{\varepsilon} + \nabla^s u \quad \text{for some periodic } u : Q \rightarrow \mathbb{R}^d \right\}$$

- any critical point of $f(\varepsilon) \rightarrow \min_{\varepsilon \in A}$ satisfies

$$\text{div } S(\cdot, \varepsilon) = 0$$

for some u with $\varepsilon = \bar{\varepsilon} + \nabla^s u$

Projected gradient descent?

$$x^{k+1} = P_A(x^k - s^k \nabla f(x^k))$$

- $\nabla f(x) = ?$
- $P_A = ?$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$f(\varepsilon) = \langle w(\cdot, \varepsilon) \rangle_Q$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$f(\varepsilon) = \frac{1}{|Q|} \int_Q w(x, \varepsilon) dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$f(\varepsilon + s\xi) = \frac{1}{|Q|} \int_Q w(x, \varepsilon + s\xi) dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$\left. \frac{d}{ds} f(\varepsilon + s\xi) \right|_{s=0} = \frac{d}{ds} \frac{1}{|Q|} \int_Q w(x, \varepsilon + s\xi) dx \Big|_{s=0}$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$\left. \frac{d}{ds} f(\varepsilon + s\xi) \right|_{s=0} = \frac{1}{|Q|} \int_Q \left. \frac{d}{ds} w(x, \varepsilon + s\xi) \right|_{s=0} dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$\left. \frac{d}{ds} f(\varepsilon + s\xi) \right|_{s=0} = \frac{1}{|Q|} \int_Q \frac{\partial w}{\partial \varepsilon}(x, \varepsilon) : \xi \, dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$(\nabla f(\varepsilon), \xi)_{L^2} = \frac{1}{|Q|} \int_Q \frac{\partial w}{\partial \varepsilon}(x, \varepsilon) : \xi \, dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$\frac{1}{|Q|} \int_Q \nabla f(\varepsilon) : \xi \, dx = \frac{1}{|Q|} \int_Q \frac{\partial w}{\partial \varepsilon}(x, \varepsilon) : \xi \, dx$$

Gradient?

implicit characterization:

$$(\nabla f(x), v)_X = \left. \frac{d}{ds} f(x + sv) \right|_{s=0} \quad \text{for all } v$$

our case:

$$\nabla f(\varepsilon) = \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon)$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\xi = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \xi\|_{L^2}^2 \quad \text{among} \quad \xi \in A$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^S u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^S u\|_{L^2}^2 \quad \text{among} \quad \bar{\varepsilon} + \nabla^S u \in A$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$\left. \frac{d}{ds} \|\varepsilon - \bar{\varepsilon} - \nabla^s(u + sv)\|_{L^2}^2 \right|_{s=0} \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$\left. \frac{d}{ds} \|\varepsilon - \bar{\varepsilon} - \nabla^s(u + sv)\|_{L^2}^2 \right|_{s=0} \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$(\varepsilon - \bar{\varepsilon} - \nabla^s u, -2\nabla^s v)_{L^2} \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$(\varepsilon - \bar{\varepsilon} - \nabla^s u, \nabla^s v)_{L^2} \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$\langle (\varepsilon - \bar{\varepsilon} - \nabla^s u) : \nabla^s v \rangle_Q \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$-\langle \operatorname{div}(\varepsilon - \bar{\varepsilon} - \nabla^s u) \cdot v \rangle_Q \stackrel{!}{=} 0 \quad \text{for all} \quad v : Q \rightarrow \mathbb{R}^d$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$-\operatorname{div} (\varepsilon - \bar{\varepsilon} - \nabla^s u) \stackrel{!}{=} 0$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$\operatorname{div} \nabla^s u \stackrel{!}{=} \operatorname{div} (\varepsilon - \bar{\varepsilon})$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$\operatorname{div} \nabla^s u \stackrel{!}{=} \operatorname{div} \varepsilon$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s u = P_A(\varepsilon) \quad \text{minimizes} \quad \|\varepsilon - \bar{\varepsilon} - \nabla^s u\|_{L^2}^2 \quad \text{among} \quad u : Q \rightarrow \mathbb{R}^d,$$

i.e.,

$$u = (\operatorname{div} \nabla^s)^{-1} \operatorname{div} \varepsilon$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$\bar{\varepsilon} + \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div} \varepsilon = P_A(\varepsilon)$$

Projector?

implicit characterization:

$$z = P_A(x) \quad \text{minimizes} \quad \|x - z\|_X^2 \quad \text{among} \quad z \in A$$

our case:

$$P_A(\varepsilon) = \bar{\varepsilon} + \Gamma : \varepsilon \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div} .$$

Projected gradient descent?

$$\varepsilon^{k+1} = P_A(\varepsilon^k - s^k \nabla f(\varepsilon^k))$$

- $\nabla f(\varepsilon) = ?$
- $P_A(\varepsilon) = ?$

Projected gradient descent?



$$\varepsilon^{k+1} = P_A(\varepsilon^k - s^k \nabla f(\varepsilon^k))$$

- $\nabla f(\varepsilon) = \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon)$
- $P_A(\varepsilon) = \bar{\varepsilon} + \Gamma : \varepsilon$ with $\Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$

Projected gradient descent?



$$\varepsilon^{k+1} = P_A \left(\varepsilon^k - s^k \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) \right)$$

- $\nabla f(\varepsilon) = \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon)$
- $P_A(\varepsilon) = \bar{\varepsilon} + \Gamma : \varepsilon$ with $\Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$

Projected gradient descent?

$$\boldsymbol{\varepsilon}^{k+1} = \bar{\boldsymbol{\varepsilon}} + \boldsymbol{\Gamma} : \left(\boldsymbol{\varepsilon}^k - s^k \frac{\partial w}{\partial \boldsymbol{\varepsilon}}(\cdot, \boldsymbol{\varepsilon}^k) \right)$$

- $\nabla f(\boldsymbol{\varepsilon}) = \frac{\partial w}{\partial \boldsymbol{\varepsilon}}(\cdot, \boldsymbol{\varepsilon})$
- $P_A(\boldsymbol{\varepsilon}) = \bar{\boldsymbol{\varepsilon}} + \boldsymbol{\Gamma} : \boldsymbol{\varepsilon}$ with $\boldsymbol{\Gamma} \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} + \Gamma : \left(\varepsilon^k - s^k \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} + s^k \Gamma : \left(\frac{1}{s^k} \varepsilon^k - \frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - s^k \Gamma : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \frac{1}{s^k} \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\text{div } \nabla^s)^{-1} \text{div}$$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - s^k \Gamma : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \frac{1}{s^k} \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbb{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $S = \partial w / \partial \varepsilon$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - s^k \Gamma : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \frac{1}{s^k} \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbb{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $S = \partial w / \partial \varepsilon$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - s^k \Gamma : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \frac{1}{s^k} \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbb{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $S = \partial w / \partial \varepsilon$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - s^k \Gamma : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \mathbf{C}^0 : \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbf{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $S = \partial w / \partial \varepsilon$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left(\frac{\partial w}{\partial \varepsilon}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^S (\operatorname{div} \nabla^S)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbb{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $S = \partial w / \partial \varepsilon$

Projected gradient descent?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left(\mathbf{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right) \quad \text{with} \quad \Gamma \equiv \nabla^s (\operatorname{div} \nabla^s)^{-1} \operatorname{div}$$

- suppose $s^k \equiv s^0$
- define $\mathbb{C}^0 \equiv \frac{1}{s^0} \operatorname{Id}$
- associated $\Gamma^0 \equiv s^0 \Gamma$
- write $\mathbf{S} = \partial w / \partial \varepsilon$

Projected gradient descent!

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : \left(\mathcal{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k \right)$$

- hyperelastic basic scheme \equiv projected gradient descent

[M. Kabel, T. Böhlke, MS, Comput Mech, 2014]

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (\mathcal{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- reference material \equiv inverse step size

$$\mathbb{C}^0 \equiv \frac{1}{s^0} \text{Id}$$

- s^0 large \Rightarrow instability
- s^0 small $\Rightarrow f(\varepsilon^{k+1}) < f(\varepsilon^k)$ (unless critical)

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (\mathcal{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- reference material \equiv inverse step size

$$\mathbb{C}^0 \equiv \frac{1}{s^0} \text{Id}$$

- s^0 large \Rightarrow instability
- s^0 small $\Rightarrow f(\varepsilon^{k+1}) < f(\varepsilon^k)$ (unless critical)

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (\mathcal{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- reference material \equiv inverse step size

$$\mathbb{C}^0 \equiv \frac{1}{s^0} \text{Id}$$

- s^0 large \Rightarrow instability
- s^0 small $\Rightarrow f(\varepsilon^{k+1}) < f(\varepsilon^k)$ (unless critical)

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (\mathcal{S}(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- import knowledge from **optimization**, e.g., on convergence

↗ [MS, CMAME, 2017]

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- α_+ -Lipschitz condition

$$\|S(x, \xi_1) - S(x, \xi_2)\| \leq \alpha_+ \|\xi_1 - \xi_2\| \quad \text{for all } x \in Q \quad \text{and} \quad \xi_1, \xi_2 \in \text{Sym}(d)$$

- monotone S (convex w)

$$(S(x, \xi_1) - S(x, \xi_2)) : (\xi_1 - \xi_2) \geq 0 \quad \text{for all } x \in Q \quad \text{and} \quad \xi_1, \xi_2 \in \text{Sym}(d)$$

- choose $\mathbb{C}^0 = \alpha_+ \text{Id}$ and obtain logarithmic convergence

$$f(\varepsilon^k) - \min f(\varepsilon^*) \leq \frac{2\alpha_+ \|\varepsilon^0 - \varepsilon^*\|^2}{k+4}$$

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- α_+ -Lipschitz condition

$$\|S(x, \xi_1) - S(x, \xi_2)\| \leq \alpha_+ \|\xi_1 - \xi_2\| \quad \text{for all } x \in Q \quad \text{and} \quad \xi_1, \xi_2 \in \text{Sym}(d)$$

- monotone S (convex w)

$$(S(x, \xi_1) - S(x, \xi_2)) : (\xi_1 - \xi_2) \geq 0 \quad \text{for all } x \in Q \quad \text{and} \quad \xi_1, \xi_2 \in \text{Sym}(d)$$

- choose $\mathbb{C}^0 = \alpha_+ \text{Id}$ and obtain logarithmic convergence

$$f(\varepsilon^k) - \min f(\varepsilon^*) \leq \frac{2\alpha_+ \|\varepsilon^0 - \varepsilon^*\|^2}{k+4}$$

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- α_+ -Lipschitz condition

$$\|S(x, \xi_1) - S(x, \xi_2)\| \leq \alpha_+ \|\xi_1 - \xi_2\| \quad \text{for all } x \in Q \quad \text{and} \quad \xi_1, \xi_2 \in \text{Sym}(d)$$

- **strongly** α_- -monotone S (**strongly** α_- -convex w)

$$(S(x, \xi_1) - S(x, \xi_2)) : (\xi_1 - \xi_2) \geq \alpha_- \|\xi_1 - \xi_2\|^2 \quad \text{for all } x \in Q, \xi_1, \xi_2 \in \text{Sym}(d)$$

- choose $\mathbb{C}^0 = (\alpha_+ + \alpha_-)/2$ Id and obtain **linear** convergence

$$\|\varepsilon^{k+1} - \varepsilon^*\|_{L^2} \leq \left(\frac{\alpha_+ - \alpha_-}{\alpha_+ + \alpha_-} \right) \|\varepsilon^k - \varepsilon^*\|_{L^2}$$

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- α_+ -Lipschitz condition

$$\|S(x, \xi_1) - S(x, \xi_2)\| \leq \alpha_+ \|\xi_1 - \xi_2\| \quad \text{for all } x \in Q \quad \text{and } \xi_1, \xi_2 \in \text{Sym}(d)$$

- **strongly** α_- -monotone S (**strongly** α_- -convex w)

$$(S(x, \xi_1) - S(x, \xi_2)) : (\xi_1 - \xi_2) \geq \alpha_- \|\xi_1 - \xi_2\|^2 \quad \text{for all } x \in Q, \xi_1, \xi_2 \in \text{Sym}(d)$$

- choose $\mathbb{C}^0 = (\alpha_+ + \alpha_-)/2$ Id and obtain **linear** convergence

$$\|\varepsilon^{k+1} - \varepsilon^*\|_{L^2} \leq \left(\frac{\alpha_+ - \alpha_-}{\alpha_+ + \alpha_-} \right) \|\varepsilon^k - \varepsilon^*\|_{L^2}$$

So what?

$$\varepsilon^{k+1} = \bar{\varepsilon} - \Gamma^0 : (S(\cdot, \varepsilon^k) - \mathbb{C}^0 : \varepsilon^k)$$

- α_+ -Lipschitz condition

$$\|S(x, \xi_1) - S(x, \xi_2)\| \leq \alpha_+ \|\xi_1 - \xi_2\| \quad \text{for all } x \in Q \quad \text{and } \xi_1, \xi_2 \in \text{Sym}(d)$$

- **strongly** α_- -monotone S (**strongly** α_- -convex w)

$$(S(x, \xi_1) - S(x, \xi_2)) : (\xi_1 - \xi_2) \geq \alpha_- \|\xi_1 - \xi_2\|^2 \quad \text{for all } x \in Q, \xi_1, \xi_2 \in \text{Sym}(d)$$

- choose $\mathbb{C}^0 = (\alpha_+ + \alpha_-)/2$ Id and obtain **linear** convergence

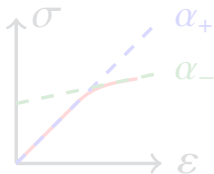
$$\|\varepsilon^{k+1} - \varepsilon^*\|_{L^2} \leq \left(\frac{\alpha_+ - \alpha_-}{\alpha_+ + \alpha_-} \right)^{k+1} \|\varepsilon^0 - \varepsilon^*\|_{L^2}$$

On the conditions

- if $S \in C^1$ in ε

$$\alpha_+ \text{-Lipschitz} \iff \lambda \leq \alpha_+ \quad \forall x, \xi \quad \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$

$$\alpha_- \text{-strongly convex} \iff \lambda \geq \alpha_- \quad \forall x, \xi \quad \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$



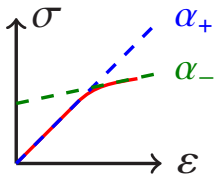
- maximum/minimum slopes of algo tangent
- estimated on-line
- theory does not cover porosity/softening

On the conditions

- if $S \in C^1$ in ε

$$\alpha_+ \text{-Lipschitz} \iff \lambda \leq \alpha_+ \quad \forall x, \xi \quad \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$

$$\alpha_- \text{-strongly convex} \iff \lambda \geq \alpha_- \quad \forall x, \xi \quad \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$



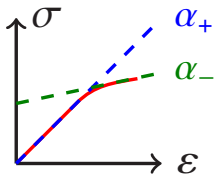
- maximum/minimum slopes of algo tangent
- estimated on-line
- theory does not cover porosity/softening

On the conditions

- if $S \in C^1$ in ε

$$\alpha_+ \text{-Lipschitz} \iff \lambda \leq \alpha_+ \quad \forall x, \xi \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$

$$\alpha_- \text{-strongly convex} \iff \lambda \geq \alpha_- \quad \forall x, \xi \forall \lambda \in \text{Eig} \left(\frac{\partial S}{\partial \varepsilon}(x, \xi) \right)$$

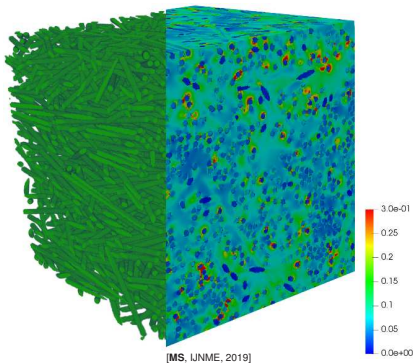


- maximum/minimum slopes of algo tangent
- estimated on-line
- theory does not cover porosity/softening

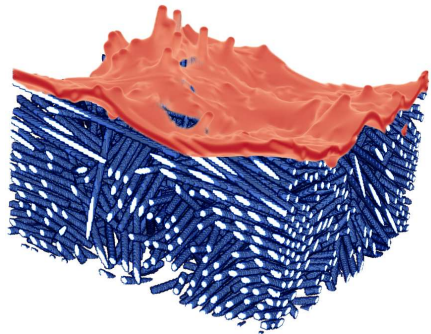
Digression Part III

- basic scheme \equiv projected gradient descent
- provides **intuition**
- import insights from optimization, e.g., Nesterov's book
- projected gradient descent ++ \equiv basic scheme ++ (tomorrow)

The end



[MS, IJNME, 2019]



[Ernesti-MS-Böhlike, CMAME, 2020]

matti.schneider@kit.edu