Fading regularization inverse methods for the identification of boundary conditions in thin plate theory

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Numerical implementation using DK finite elements

Perspectives

Motivations : Identifications of boundary conditions in structural mechanics



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Cauchy problem in thin plate theory

Motivations : Identifications of boundary conditions in structural mechanics





Sadeghian, Mojtaba et al. "Numerical Analysis of End Plate Bolted Connection with Corrugated Beam." World Academy of Science, Engineering and Technology. International Journal of Civil. Environmental, Structural, Construction and Architectural Engineering 9 (2015): 1496-1500.



ttps://www.ideastatica.com/support-center/extended-end-plate-moment-connections-ais



https://www.energierecrute.com



General context	The biharmonic Cauchy problem	Cauchy problem in thin plate theory	Numerical implementation using DK finite elements	Perspectives
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The biharmonic Cauchy problem



2 Cauchy problem in thin plate theory



3 Numerical implementation using Discrete Kirchhoff finite elements



General context

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he biharmonic Cauchy problem

Cauchy problem in thin plate theory

Numerical implementation using DK finite elements Persp

- The biharmonic Cauchy problem
 - Equivalent formulation of the problem
 - The fading regularization method
 - Convergence of the continuous formulation
- 2 Cauchy problem in thin plate theory
- 3 Numerical implementation using Discrete Kirchhoff finite elements
- Perspectives

Cauchy problem associated with the biharmonic equation

$$\Delta^{2} u = 0 \quad \forall x \in \Omega$$

ou
$$\begin{cases} \Delta u = v \quad \forall x \in \Omega \\ \Delta v = 0 \quad \forall x \in \Omega \end{cases}$$

$$\partial \Omega = \Gamma_{d} \cup \Gamma_{i} \text{ et } \Gamma_{d} \cap \Gamma_{i} = \emptyset$$

où $u_{,n} = \frac{\partial u}{\partial n} \text{ et } v_{,n} = \frac{\partial v}{\partial n}$





Stokes flow

u: the stream function

v: the vorticity of the fluid

Cauchy problem associated with the biharmonic equation

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ou with
$$\begin{cases} \Delta u = v \quad \forall x \in \Omega \\ \Delta v = 0 \quad \forall x \in \Omega \end{cases}$$
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où $u_{,n} = \frac{\partial u}{\partial n} \text{ et } v_{,n} = \frac{\partial v}{\partial n}$

General context

 $\begin{cases} u = \varphi_d \quad \forall x \in \Gamma_d \\ u_{,n} = \psi_d \quad \forall x \in \Gamma_d \\ v = \mu_d \quad \forall x \in \Gamma_d \\ v_{,n} = \phi_d \quad \forall x \in \Gamma_d \end{cases}$

No boundary condition is given on Γ_i



 \rightarrow ill-posed problem in the sens of Hadamard

the stability of the solution cannot be guaranteed

 \rightarrow It's an inverse problem !

 \rightarrow Cannot be solved by the usual methods

Numerical implementation using DK finite elements

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

• The method based on minimization of an energy-like error Functional (*Andrieux et al.* (2005-2006))

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

• Steklov-Poincaré algorithm (Belgacem et al. (2005))

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

• ...

Based on the regularization of the continuous problem :

- Quasi-reversibility method (*Lattès et al.* (1967))
 Second order ill-posed Cauchy problem → Fourth order well-posed problem
- Tikhonov methods (*Tikhonov et al.* (1986)) Regularization by adding a control term (well-posed problem).
- Fading regularization method (*Cimetière et al.* (2000,2001), *Delvare* (2000)) Iterative regularization by adding a control term that tend to 0 (well-posed problems).

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For $\Phi_d = (\varphi_d, \psi_d, \mu_d, \phi_d)$ a quadruplet of compatible data on Γ_d , (i.e.

 $\Phi_d \in H(\Gamma_d)$), the biharmonic Cauchy problem is equivalent to :

Cauchy problem in thin plate theory

$$\begin{cases} \mathbf{U} = (u, u_{,n}, v, v_{,n}) \in H(\Gamma) \text{ such as :} \\ \mathbf{U} = \Phi_d \qquad \text{on } \Gamma_d \end{cases}$$

Equivalent formulation of the problem

with

$$\begin{split} H(\Gamma) &= \left\{ \Phi = (\varphi, \psi, \mu, \phi) \in X(\Gamma) \text{ such as } \exists u \in \mathscr{H}_0^2 \\ & \text{ with } v = \Delta u \text{ and } (u, u', v, v') = (\varphi, \psi, \mu, \phi) \right\}, \end{split}$$

such as

$$X(\Gamma) = H^{3/2}(\Gamma) \times H^{1/2}(\Gamma) \times H^{-1/2}(\Gamma) \times H^{-3/2}(\Gamma)$$

and

$$\mathscr{H}_0^2 = \{ u \in H^2(\Omega) \quad / \quad \Delta^2 u = 0 \}.$$

Numerical implementation using DK finite elements

Perspective:

The fading regularization method *Cimetière et al. (2000,2001), Delvare (2000)*

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

$$\mathbf{U}^{k+1} = \underset{\mathbf{V} \in H(\Gamma)}{\operatorname{Argmin}} \left\{ \|\mathbf{V} - \Phi_d\|_{\Gamma_d}^2 + c \|\mathbf{V} - \mathbf{U}^k\|_{\Gamma}^2 \right\}$$

- \checkmark A sequence of well-posed optimization problems,
- \checkmark Best agreement to the data (data relaxation),
- \checkmark Independence of the solution with respect to *c*,
- ✓ Convergent algorithm.
- \rightarrow At iteration k, there exists a unique minimum characterized by the optimality equation :

$$\langle \mathbf{U}^{k+1} - \Phi_d, \mathbf{V} \rangle_{\Gamma_d} + c \langle \mathbf{U}^{k+1} - \mathbf{U}^k, \mathbf{V} \rangle_{\Gamma} = 0 \quad \forall \mathbf{V} \in H(\Gamma)$$

Theorem

Let Φ_d be the compatible Cauchy data associated with the compatible solution $\mathbf{U}_e \in \mathcal{H}(\Gamma)$. Then, the sequence $(\mathbf{U}^k)_{k \in \mathbb{N}}$ generated by the iterative algorithm verifies :

 $\mathbf{U}^k \to \Phi_d$ in $H(\Gamma_d)$ strongly $\mathbf{U}^k \rightharpoonup \mathbf{U}_e$ in $H(\Gamma)$ weakly

Theorem

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$$\mathbf{U}^k \to \Phi_d$$
 in $H(\Gamma_d)$ strongly
 $\mathbf{U}^k \rightharpoonup \mathbf{U}_e$ in $H(\Gamma)$ weakly

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies :

$$\|\mathbf{U}^{n+1} - \mathbf{U}_{e}\|_{\Gamma}^{2} + \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \mathbf{U}^{k}\|_{\Gamma}^{2} + \frac{2}{c} \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \Phi_{d}\|_{\Gamma_{d}}^{2} = \|\mathbf{U}^{0} - \mathbf{U}_{e}\|_{\Gamma}^{2}$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies :

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where \mathbf{U}_e is the compatible solution of the Cauchy problem.

The strong convergence

- The series
$$\sum_{k=0}^{n} ||\mathbf{U}^{k+1} - \Phi_{d}||_{\Gamma_{d}}^{2}$$
 is bounded,
 $\rightarrow ||\mathbf{U}^{k} - \Phi_{d}||_{\Gamma_{d}}^{2}$ tends to 0,
 $\rightarrow \mathbf{U}^{k} \underset{k \to +\infty}{\longrightarrow} \Phi_{d}$ on Γ_{d} .

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies :

$$\|\mathbf{U}^{n+1} - \mathbf{U}_{e}\|_{\Gamma}^{2} + \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \mathbf{U}^{k}\|_{\Gamma}^{2} + \frac{2}{c} \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \Phi_{d}\|_{\Gamma_{d}}^{2} = \|\mathbf{U}^{0} - \mathbf{U}_{e}\|_{\Gamma}^{2}$$

where U_e is the compatible solution of the Cauchy problem.

- The weak convergence
 - Existence of a sub-sequence of $(\mathbf{U}^k)_k$ that is weakly convergent to \mathbf{U}_e
 - $(\|\mathbf{U}^k \mathbf{U}_e\|_{\Gamma}^2)_k$ is bounded, hence $(\mathbf{U}^k)_k$ is bounded in $H(\Gamma)$

 \rightarrow there exists a sub-sequence $(\mathbf{U}^{\mu})_{\mu}$ of $(\mathbf{U}^{k})_{k}$ such as :

$$\mathbf{U}^{\mu} \rightharpoonup \mathbf{U}_L \text{ in } H(\Gamma)$$

- $\lim_{\mu \to +\infty} \|\mathbf{U}^{\mu} \Phi_d\|_{\Gamma_d}^2 = 0$, hence $\lim_{\mu \to +\infty} \mathbf{U}^{\mu} = \Phi_d$
- by uniqueess of the limit on $\Gamma_d : \mathbf{U}_L|_{\Gamma_d} = \Phi_d$
- by uniquness of the harmonic extension (Holmgren's theorem) :

$$\mathbf{U}_L = \mathbf{U}_e$$
 on Γ .

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies :

$$\|\mathbf{U}^{n+1} - \mathbf{U}_{e}\|_{\Gamma}^{2} + \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \mathbf{U}^{k}\|_{\Gamma}^{2} + \frac{2}{c} \sum_{k=0}^{n} \|\mathbf{U}^{k+1} - \Phi_{d}\|_{\Gamma_{d}}^{2} = \|\mathbf{U}^{0} - \mathbf{U}_{e}\|_{\Gamma}^{2}$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

- The weak convergence
 - Existence of a sub-sequence of $(\mathbf{U}^k)_k$ that is weakly convergent to \mathbf{U}_e
 - Weak convergence of all the sequence $(\mathbf{U}^k)_k$ to \mathbf{U}_e on Γ
 - \rightarrow Proof by contradiction.





- 2 Cauchy problem in thin plate theory
 - Formulation of the problem
 - Plate finite elements
 - Discrete Kirchhoff finite elements

3 Numerical implementation using Discrete Kirchhoff finite elements

Perspectives

Numerical implementation using DK finite elements



- "Sections normal to the middle plane remain plane during deformation"
- "Sections normal to the middle plane remain normal to the middle plane during deformation"

Numerical implementation using DK finite elements

Kirchhoff-Love hypotheses



$$\begin{cases} \theta_x = \frac{\partial w}{\partial y} \\ \theta_y = -\frac{\partial w}{\partial x} \end{cases}$$

Kirchhoff-Love hypotheses



General context

The biharmonic Cauchy problem

• Cauchy problem associated with the biharmonic equation with mechanical boundary conditions that relate to the thin plate bending problem



The boundary conditions of the *Kirchhoff* thin plate theory amount to identifying the quantities w,
 ^{Au}/_{Au} and the forces:

$$\mathcal{M}_{n} = -D\left[\Delta w + (1-\nu)\left(2n_{x}n_{y}\frac{\partial^{2}w}{\partial x\partial y} - n_{y}^{2}\frac{\partial^{2}w}{\partial x^{2}} - n_{x}^{2}\frac{\partial^{2}w}{\partial y^{2}}\right)\right]$$
$$\mathcal{V}_{n} = -D\left[\frac{\partial\Delta w}{\partial n} + (1-\nu)\frac{\partial}{\partial s}\left[n_{x}n_{y}(\frac{\partial^{2}w}{\partial y^{2}} - \frac{\partial^{2}w}{\partial x^{2}}) + (n_{x}^{2} - n_{y}^{2})\frac{\partial^{2}w}{\partial x\partial y}\right]\right]$$

Cauchy problem in thin plate theory

• Cauchy problem associated with the biharmonic equation with mechanical boundary conditions that relate to the thin plate bending problem



• The regularization functional becomes :

The biharmonic Cauchy problem

General context

$$\begin{split} J_{c}^{k+1}(W) &= \|w_{|\Gamma_{d}} - \phi_{d}\|_{H^{3/2}(\Gamma_{d})}^{2} + \|w_{,n}|_{\Gamma_{d}} - \mu_{d}\|_{H^{1/2}(\Gamma_{d})}^{2} + \|\mathcal{M}_{n}|_{\Gamma_{d}} - \mathcal{M}_{d}\|_{H^{-1/2}(\Gamma_{d})}^{2} \\ &+ \|\mathcal{V}_{n}|_{\Gamma_{d}} - \mathcal{V}_{d}\|_{H^{-3/2}(\Gamma_{d})}^{2} + c\left(\|w - w^{k}\|_{H^{3/2}(\Gamma)} + \|w_{,n} - w_{,n}^{k}\|_{H^{1/2}(\Gamma)} \right) \\ &+ \|\mathcal{M}_{n} - \mathcal{M}_{n}^{k}\|_{H^{-1/2}(\Gamma)} + \|\mathcal{V}_{n} - \mathcal{V}_{n}^{k}\|_{H^{-3/2}(\Gamma)}\right), \\ &\forall W = (w, w, n, \mathcal{M}_{n}, \mathcal{V}_{n}) \in \mathbf{H}(\Gamma). \end{split}$$

where c > 0 and $\mathbf{H}(\Gamma)$ is the space of the compatible quadruplets.

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Poor performance due to C^1 regularity issue when rotation field interpolation comes from displacement field



DK (Discrete Kirchhoff) finite elements

• Thick plate finite element : Including shear deformation $\theta_s = \gamma_s + \frac{\partial w}{\partial s}$

Cauchy problem in thin plate theory



• Independent discretization of the displacement and the rotation field :

$$w = \sum_{i} N_i w_i \quad \theta_x = \sum_{i} N_i \theta_{x_i} \quad \theta_y = \sum_{i} N_i \theta_{y_i}$$

General context

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The biharmonic Cauchy problem

• Finite element with 3 degrees of freedom per node : :



DK (Discrete Kirchhoff) finite elements

• **DK finite element** : *Kirchhoff* hypotheses $\gamma_s = 0 \Rightarrow \theta_s = \frac{\partial w}{\partial s}$

Cauchy problem in thin plate theory

General context

The biharmonic Cauchy problem



• Independent discretization of the displacement and the rotation field : $\sum N = 0$, $\sum N = 0$,

$$w = \sum_{i} N_{i} w_{i}$$
 $\theta_{x} = \sum_{i} N_{i} \theta_{x_{i}}$ $\theta_{y} = \sum_{i} N_{i} \theta_{y_{i}}$ such that $\theta_{s_{i}} = \frac{\partial w}{\partial s}$

• Finite element with 3 degrees of freedom per node :





The biharmonic Cauchy problem



- 3 Numerical implementation using Discrete Kirchhoff finite elements
 - Numerical implementation of the iterative algorithm
 - Numerical reconstructions
- Perspectives

Numerical implementation of the iterative algorithm

• Interpolation of the displacement vector :

$$\underline{w}^{e} = \underline{\mathbf{N}} \underline{d}^{e}, \quad \underline{d}^{e_{i}} = \begin{bmatrix} w_{i} \\ \theta_{x_{i}} \\ \theta_{y_{i}} \end{bmatrix} = \begin{bmatrix} w_{i} \\ w_{,y_{i}} \\ -w_{,x_{i}} \end{bmatrix}.$$

• Interpolation the strain vector :

$$(\mathbf{L}\nabla)\underline{w}^{e} = \begin{bmatrix} \theta_{x,x} \\ \theta_{y,y} \\ \theta_{x,y} + \theta_{y,x} \end{bmatrix} = \underline{B}^{e} \underline{d}^{e}$$

• Finite element formulation :

$$\left(\int_{\Omega} \underline{B}^{t} \underline{D} \, \underline{B} \, d\Omega\right) \underline{d} = \int_{\Gamma} \left[-\underline{\mathbf{N}}_{,n}^{t} \mathcal{M}_{n} + \underline{\mathbf{N}}^{t} \mathcal{V}_{n}\right] ds$$
$$\mathbf{K} \underline{d} = \underbrace{\left[-\int_{\Gamma} \mathbf{N}_{,n}^{t} ds - \int_{\Gamma} \mathbf{N}^{t} ds\right]}_{\equiv \mathbf{F}} \underbrace{\left[\frac{\mathcal{M}_{n}}{\mathcal{V}_{n}}\right]}_{\equiv \underline{b}}$$
$$\mathcal{E}(\underline{\mathbf{V}}) := \mathbf{K} \underline{d} - \mathbf{F} \, \underline{b} = 0, \text{ tel que } \underline{\mathbf{V}} = (\underline{d}, \underline{\mathcal{M}}_{n}, \underline{\mathcal{V}}_{n})$$

Numerical implementation of the iterative algorithm

• The fading regularization algorithm :

$$\begin{split} \underbrace{\mathbf{V}^{k+1} = \operatorname{Argmin}_{\boldsymbol{V} \in \mathbb{R}^{5N}} J_{c}^{k+1}(\underline{\mathbf{V}})}_{\text{with } \underline{\mathbf{V}} = (\underline{d}, \underline{\mathcal{M}}_{n}, \underline{\mathcal{V}}_{n}) = (\underline{W}, \underline{\theta}_{,x}, \underline{\theta}_{,y}, \underline{\mathcal{M}}_{n}, \underline{\mathcal{V}}_{n})}_{\text{under the equality constraints } \mathcal{E}(\underline{\mathbf{V}}) = 0 \end{split}$$

• The functional to be optimized :

$$\begin{split} J_{c}^{k+1}(\underline{\mathbf{V}}) &= \left\|\underline{W}_{|\Gamma_{d}} - \underline{\phi}_{d}\right\|_{L^{2}(\Gamma_{d})}^{2} + \left\|\underline{n}_{y}\underline{\theta}_{,x} + \underline{n}_{x}\underline{\theta}_{,y}\right|_{\Gamma_{d}} - \mu_{d}\right\|_{L^{2}(\Gamma_{d})}^{2} \\ &+ \left\|\underline{\mathcal{M}}_{n|\Gamma_{d}} - \underline{\mathcal{M}}_{d}\right\|_{L^{2}(\Gamma_{d})}^{2} + \left\|\underline{\mathcal{V}}_{n|\Gamma_{d}} - \underline{\mathcal{V}}_{d}\right\|_{L^{2}(\Gamma_{d})}^{2} + c\left(\left\|\underline{W} - \underline{W}^{k}\right\|_{L^{2}(\Gamma)}^{2} \\ &+ \left\|\underline{\theta}_{,x} - \underline{\theta}_{,x}\right\|_{L^{2}(\Gamma)}^{2} + \left\|\underline{\theta}_{,y} - \underline{\theta}_{,y}\right\|_{L^{2}(\Gamma)}^{2} + \left\|\underline{\mathcal{M}}_{n} - \underline{\mathcal{M}}_{n}^{k}\right\|_{L^{2}(\Gamma)}^{2} + \left\|\underline{\mathcal{V}}_{n} - \underline{\mathcal{V}}_{n}^{k}\right\|_{L^{2}(\Gamma)}^{2} \end{split}$$

• Resolution of the linear system :

$$\begin{bmatrix} \nabla J_c^{k+1} & \nabla \mathcal{E}^T \\ \mathcal{E} & 0 \end{bmatrix} \begin{bmatrix} \underline{\mathbf{V}}^{k+1} \\ \underline{\underline{\eta}}^{k+1} \end{bmatrix} = \begin{bmatrix} \mathcal{S}^k \\ \underline{\underline{0}} \end{bmatrix}.$$





Reconstructions on the boundary of a square domain (compatible data located on two opposite sides)



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Reconstructions on the boundary of a square domain (noisy data located on two opposite sides)



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Reconstructions on the boundary of a square domain (compatible data located on two adjacent sides)



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Fading regularization inverse methods for the identifiaction of boundary conditions in thin plate theory.

Reconstructions on the boundary of a square domain (noisy data located on two adjacent sides)



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- 1) The biharmonic Cauchy problem
- 2 Cauchy problem in thin plate theory
- 3 Numerical implementation using Discrete Kirchhoff finite elements
- 4 Perspectives

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Perspectives

- From a numerical point of view
 - Use of other types of plate finite elements that ensure C¹ continuity (idea : adding the cross derivative as nodal parameter (Bogner or Bazeley elements))
 - Use of other numerical methods (such as the method of fundamental solutions) for the Cauchy problem in thin plate theory
 - ...
- Perspectives related to mechanics
 - Data completion problems in thin plate theory (identification of fields and/or boundary conditions, identification of defects, etc...)
 - Use of experimental and real data
 - ...

Thank you

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