

Dissertation Defense

System Reliability-Based Design and Multiresolution Topology Optimization

Tam H. Nguyen

07/16/2010



Advisors: Glaucio H. Paulino & Junho Song

Department of Civil and Environmental Engineering
University of Illinois at Urbana-Champaign



Contents

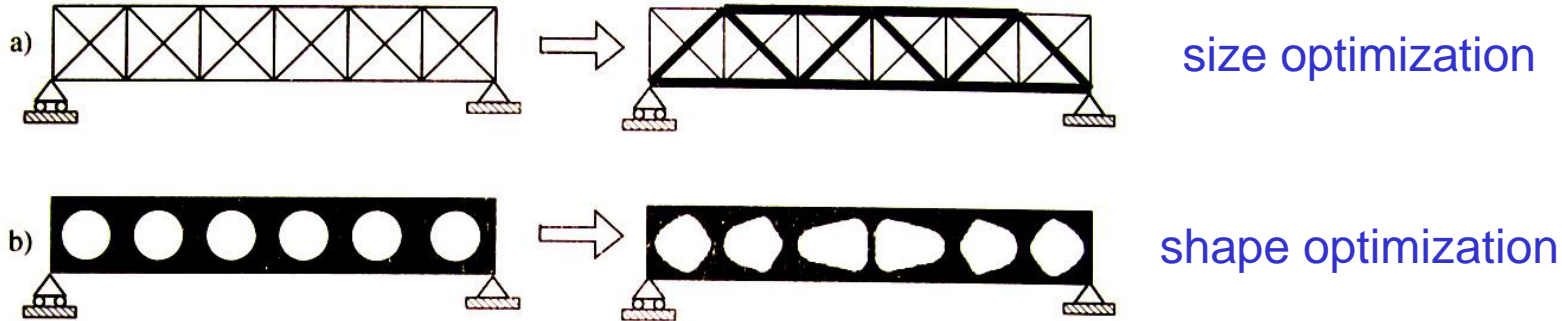
- Introduction
- **Multiresolution** Topology Optimization (MTOP)
- **Improving** Multiresolution Topology Optimization (iMTOP)
- **System Reliability-based Design** Optimization (SRBDO)
- **System Reliability-based Topology** Optimization (SRBTO)
- Summary and Conclusions

Intro.		MTOP			iMTOP				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future

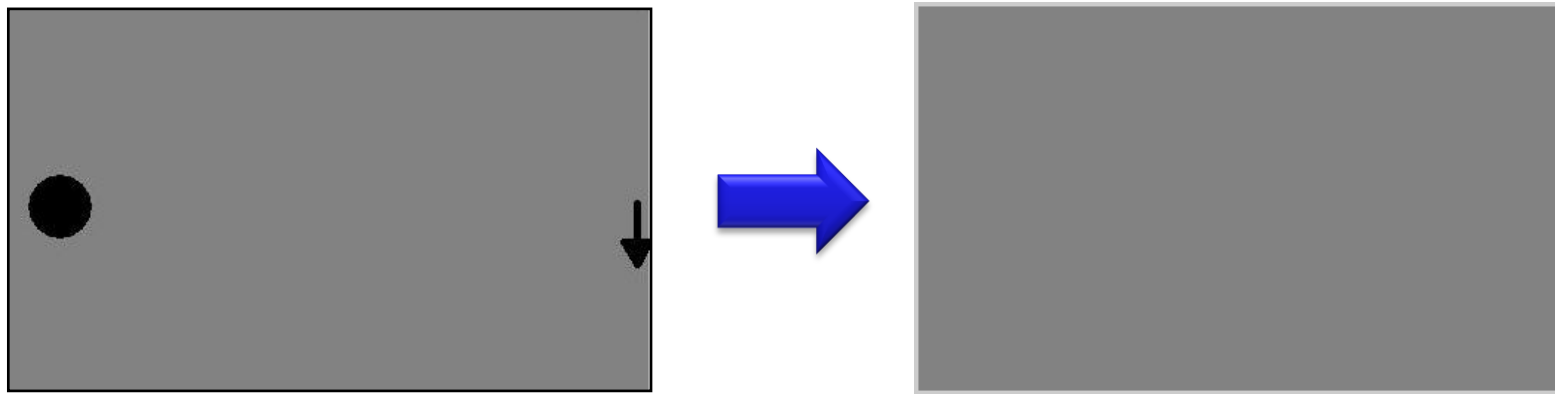


Topology Optimization

- **Classical structural design optimization: the optimal sizes or shapes for a given layout and connectivity**



- **Topology optimization: the best topology, shape, size under a given domain and boundary conditions**

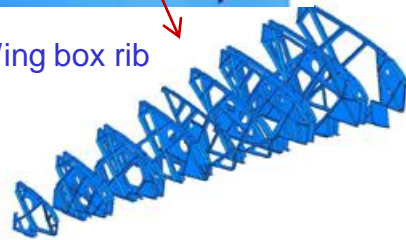


Topology Optimization Applications



Airbus

Wing box rib

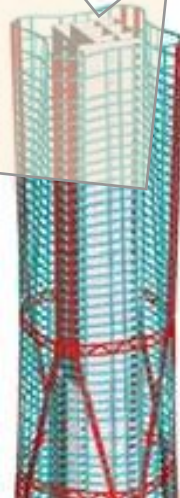
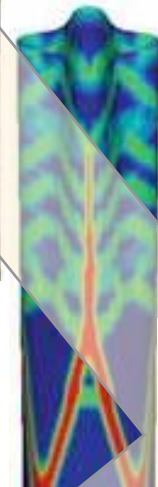


500 kg reduction/wing

(www.altair.com)



Skidmore, Owings & Merrill, LLP (SOM)



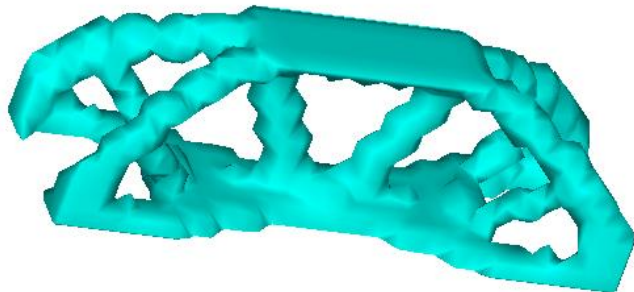
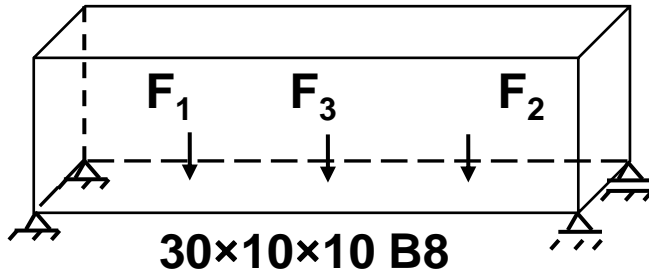
Intro.		MTOP			iMTOP			SRBDO			SRBTO			Conclusions		
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



Large-scale Topology Optimization

■ Coarse mesh

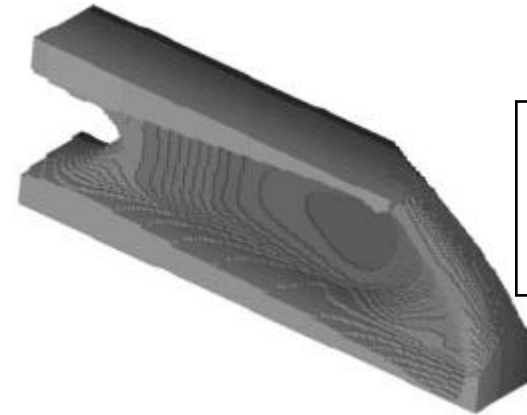
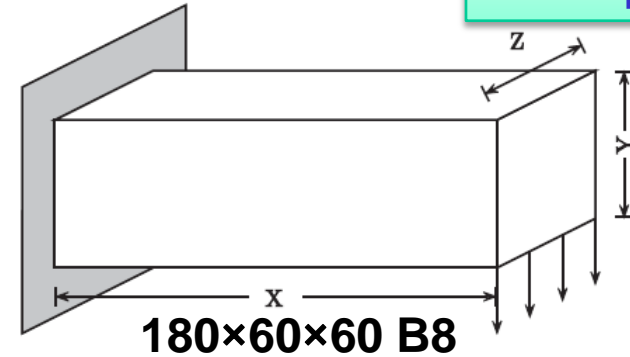
Low resolution



An example using Matlab code

■ Fine mesh

Computationally expensive



~ 1.0 mil. unknowns
Fast solver, PC, C++
Run time: ~ 45.7 hours

Wang, de Stuler, and Paulino, (2007), *IJNME*

Question 1: How to obtain **high resolution** with **affordable** computational cost?

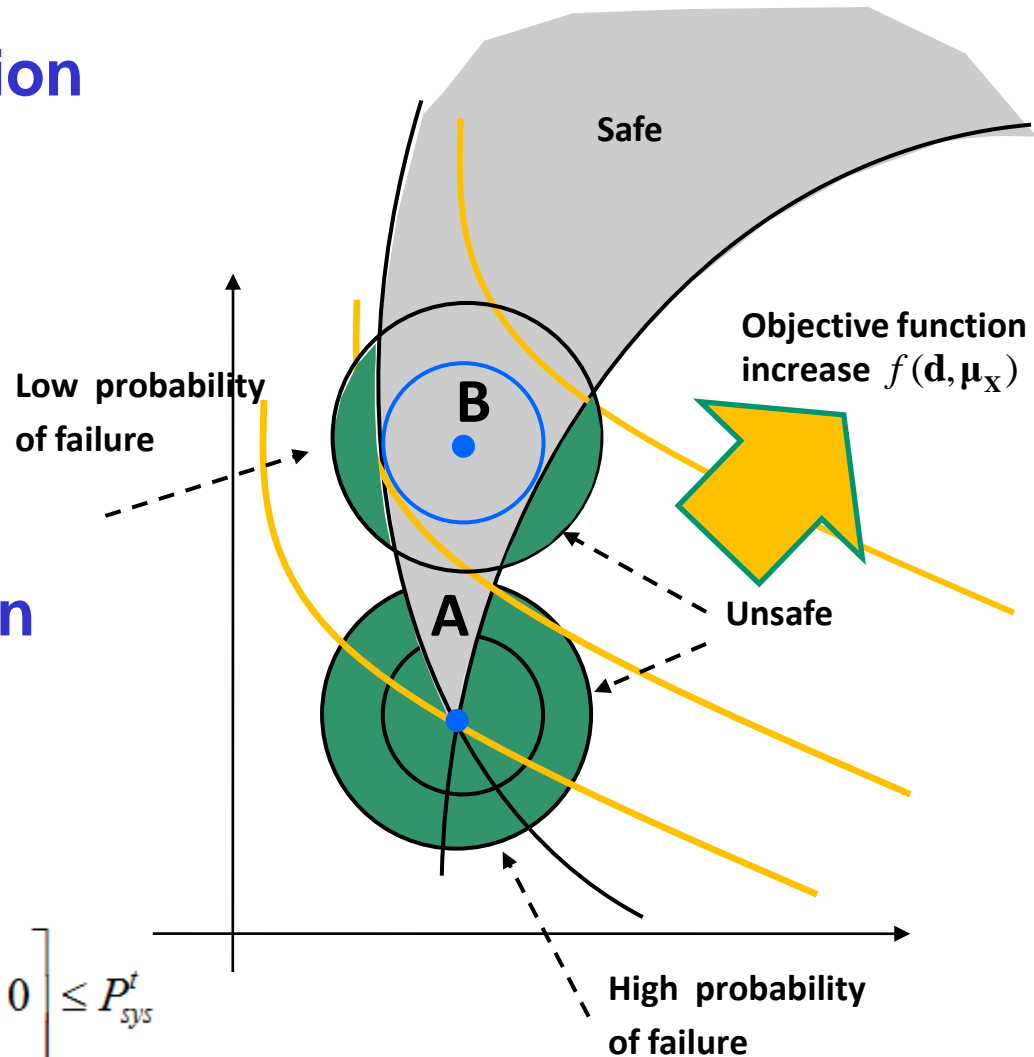
Reliability-Based Design Optimization

Deterministic Optimization

$$\begin{aligned} \min_{\mathbf{d}, \boldsymbol{\mu}_X} & f(\mathbf{d}, \boldsymbol{\mu}_X) \\ \text{s.t.} & g_i(\mathbf{d}, \mathbf{X}) > 0 \\ & \mathbf{d}^L \leq \mathbf{d} \leq \mathbf{d}^U \end{aligned}$$

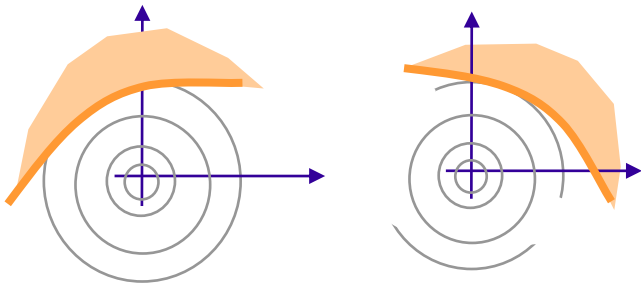
Reliability-Based Design Optimization (RBDO)

$$\begin{aligned} \min_{\mathbf{d}, \boldsymbol{\mu}_X} & f(\mathbf{d}, \boldsymbol{\mu}_X) \\ \text{s.t.} & P_{\text{sys}} = P(E_{\text{sys}}) = P \left[\bigcup_k \bigcap_{i \in C_k} g_i(\mathbf{d}, \mathbf{X}) \leq 0 \right] \leq P_{\text{sys}}^t \end{aligned}$$



System Reliability-Based Design Optimization

■ Component RBDO

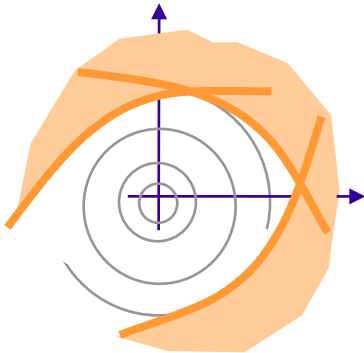


$$\min_{\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}}} f(\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}})$$

$$s.t. \quad P \quad g_i(\mathbf{d}, \mathbf{X}) \leq 0 \leq P_i^t \quad i=1, \dots, n$$

$$\mathbf{d}^L \leq \mathbf{d} \leq \mathbf{d}^U, \quad \boldsymbol{\mu}_{\mathbf{X}}^L \leq \boldsymbol{\mu}_{\mathbf{X}} \leq \boldsymbol{\mu}_{\mathbf{X}}^U$$

■ System RBDO



$$\min_{\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}}} f(\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}})$$

$$s.t. \quad P(E_{\text{sys}}) = P \left[\bigcup_k \bigcap_{i \in C_k} g_i(\mathbf{d}, \mathbf{X}) \leq 0 \right] \leq P_{\text{sys}}^t \quad ?$$

$$\mathbf{d}^L \leq \mathbf{d} \leq \mathbf{d}^U, \quad \boldsymbol{\mu}_{\mathbf{X}}^L \leq \boldsymbol{\mu}_{\mathbf{X}} \leq \boldsymbol{\mu}_{\mathbf{X}}^U$$

Question 2: How to handle **system probability** in RBDO?

Objectives

1. To obtain **high resolution with affordable computational cost in topology optimization.**
2. To handle **system probability in Reliability-Based Design Optimization (RBDO).**
3. To apply RBDO framework in **topology optimization (RBTO).**



Multiresolution Topology Optimization

Intro.		MTOPT			iMTOPT				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOPT	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



Topology Optimization Procedure

■ Problem formulation

$$\min_{\rho} C(\rho, \mathbf{u}_d) = \mathbf{f}^T \mathbf{u}_d$$

$$s.t.: \mathbf{K}(\rho) \mathbf{u}_d = \mathbf{f}$$

$$V(\rho) = \int_{\Omega} \rho(\boldsymbol{\psi}) dV \leq V_s$$

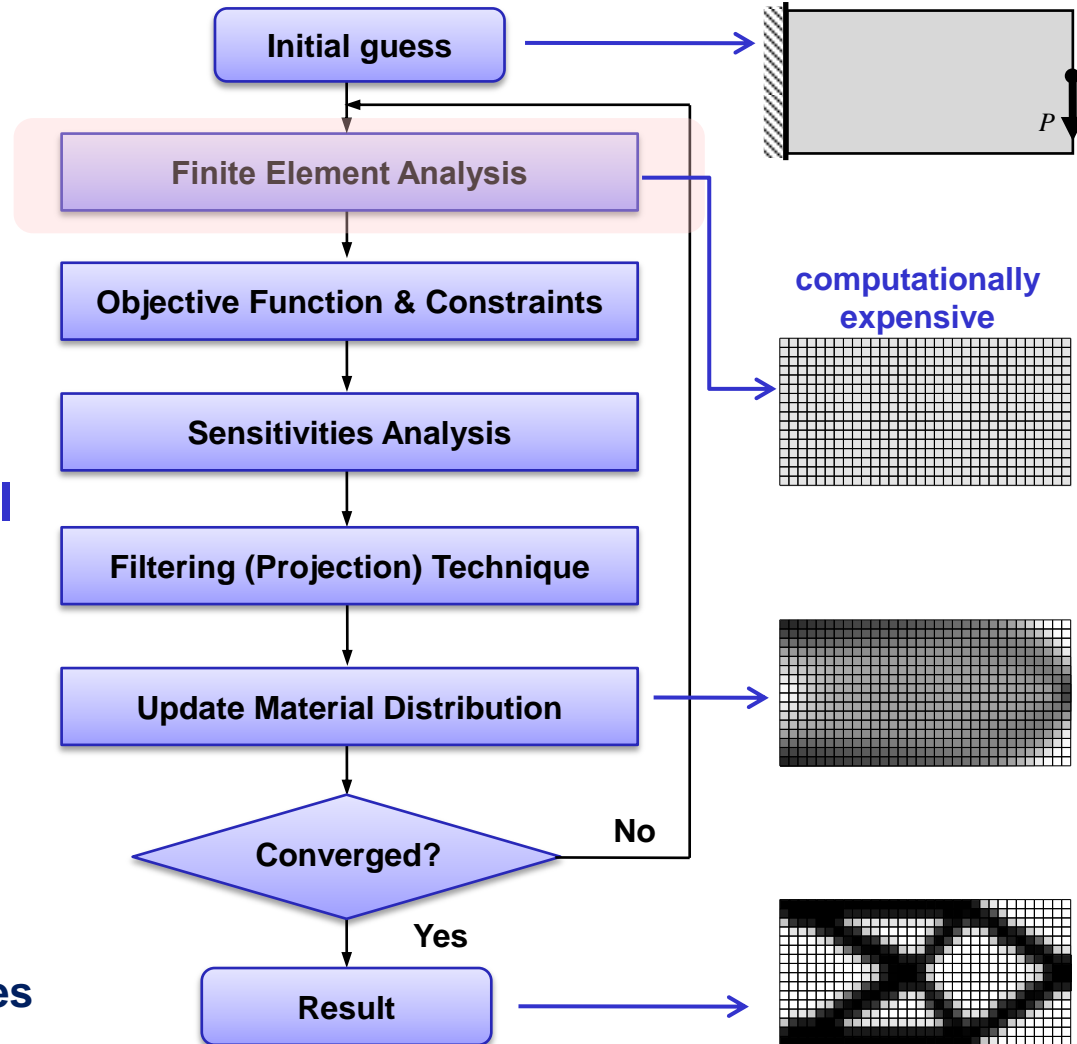
$$0 < \rho_{\min} \leq \rho(\boldsymbol{\psi}) \leq 1$$

■ Solid and Isotropic Material with Penalization (SIMP)

$$E(\boldsymbol{\psi}) = \rho(\boldsymbol{\psi})^p E^0$$

■ Optimizers

- Optimality Criteria (OC)
- Method of Moving Asymptotes (MMA)



High Resolution Topology Optimization

■ Large-scale (high resolution) TOP

- Large number of finite elements
- Computationally expensive

■ Existing high resolution TOP

- Parallel computing (Borrvall and Petersson, 2000)
- Fast solvers (Wang et al. 2007)
- Approximate reanalysis (Amir et al. 2009)
- Adaptive mesh refinement (de Stuler et al. 2008)

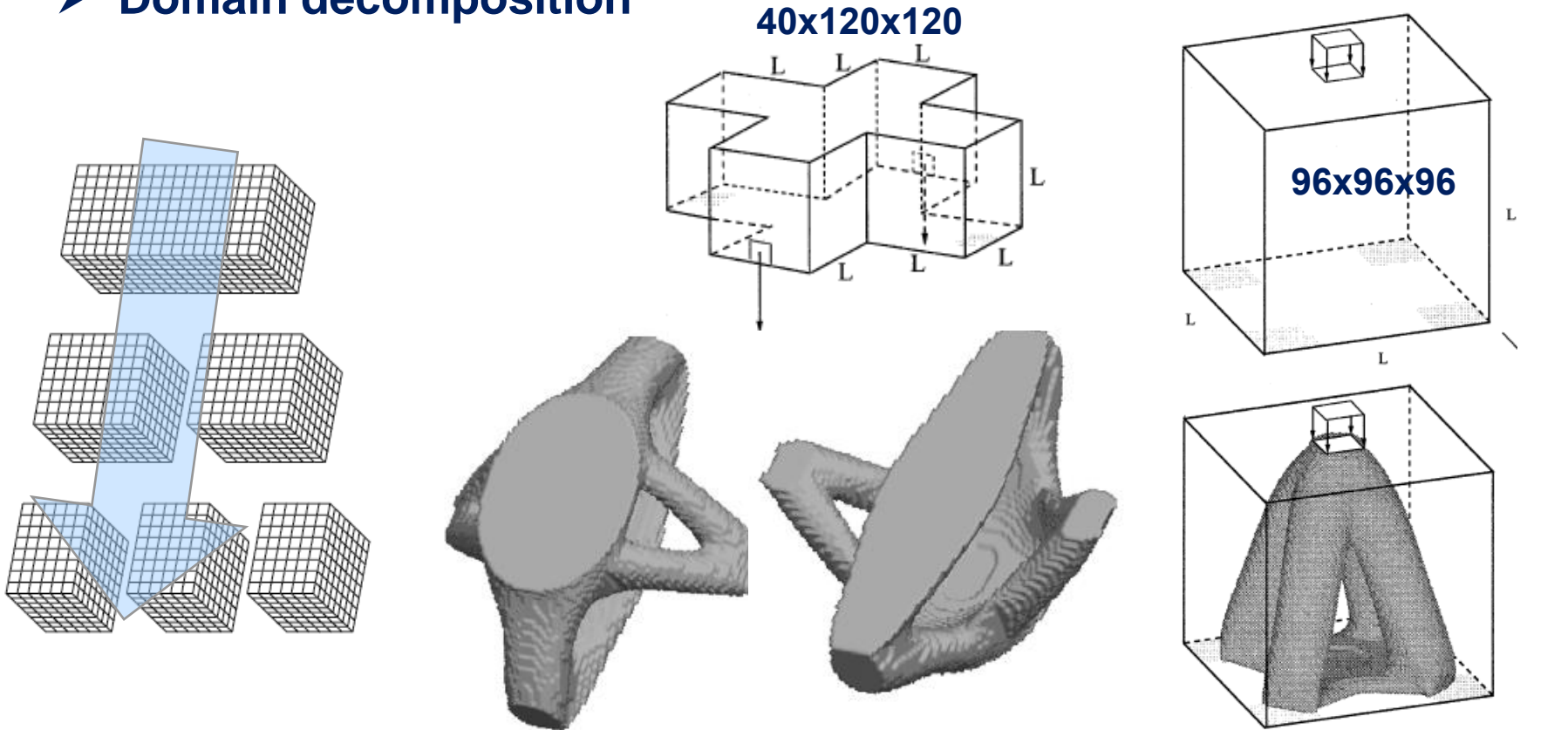


TOP (1): Parallel Computing

Parallel computing:

Borrvall and Petersson, (2000), *IJNME*

Domain decomposition



A cross-shaped section (320,000 B8/U)

A stool (884,736 B8/U)

Intro.		MTOP			iMTOP				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future

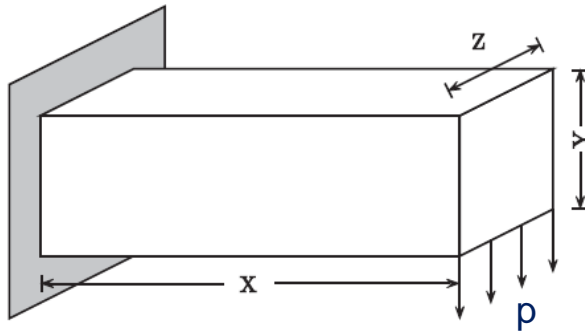


TOP (2): Fast Solvers

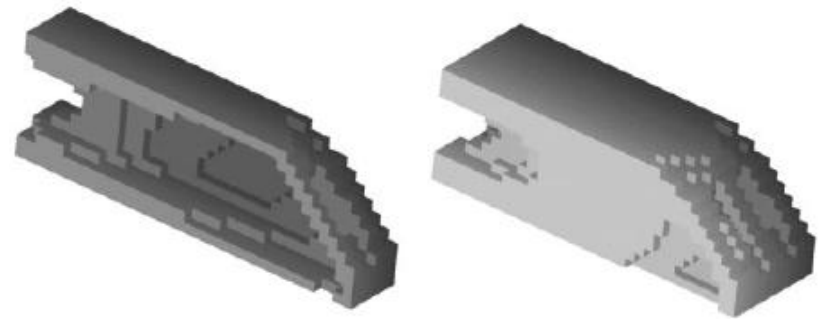
■ Fast iterative solvers

Wang, de Stuler, and Paulino, (2007), *IJNME*

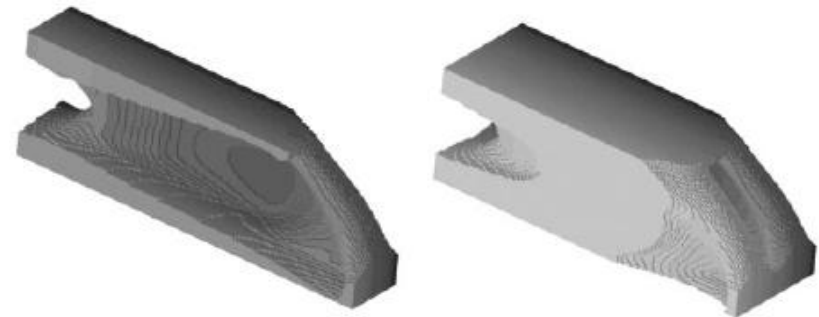
- Use precondition Krylov subspace methods with recycling
- Reduce computational time for FEA



Configuration



Coarse mesh: **32x12x12**



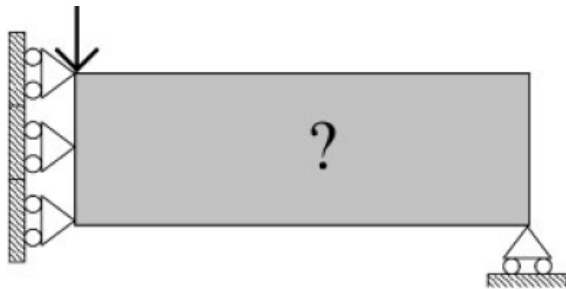
Fine mesh: **180x60x60**

Solution on a PC with approx. 1 million unknowns

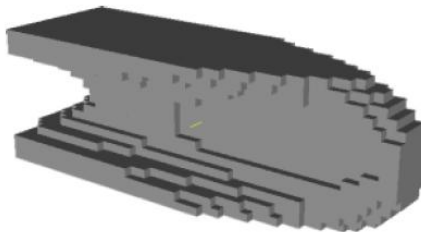
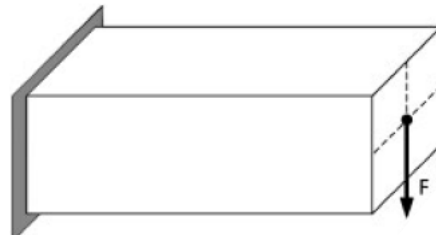
TOP (3): Approximate Reanalysis

■ Reduce the number of FEA solutions

- FEA at an interval of iterations
- Approximate at other iterations
- Efficiency factor: 1 ~ 5 times

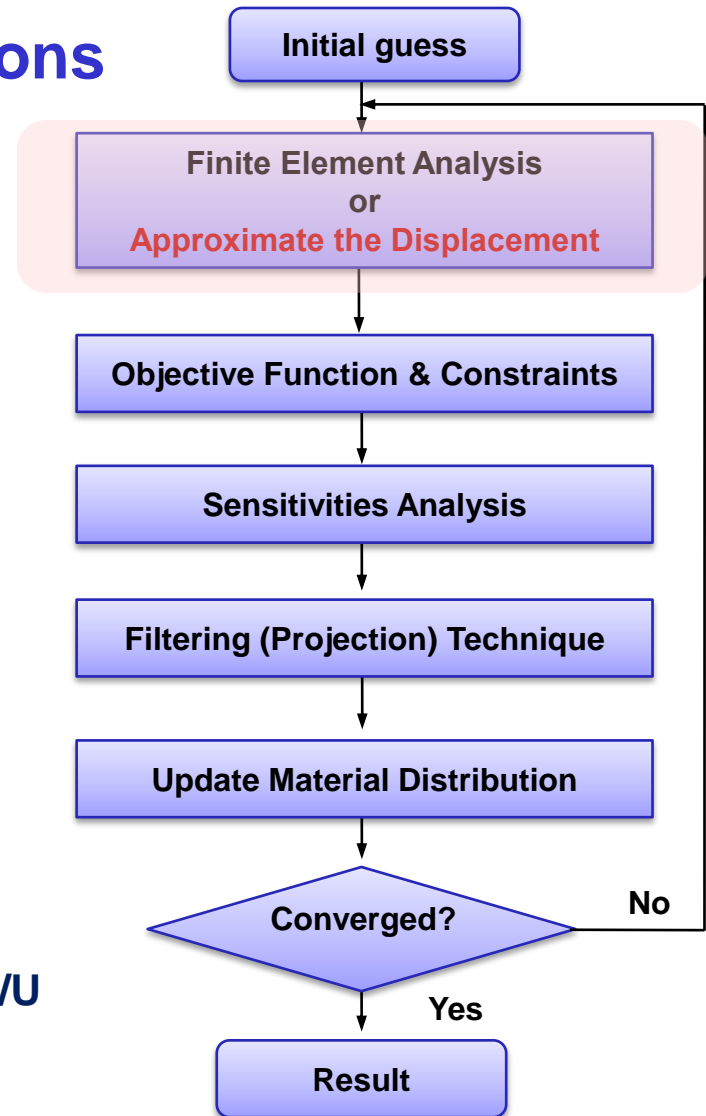


MBB: 60x20 Q4/U



Cantilever: 48x16x16 B8/U

Amir, Bendsoe, and Sigmund, (2009), *IJNME*

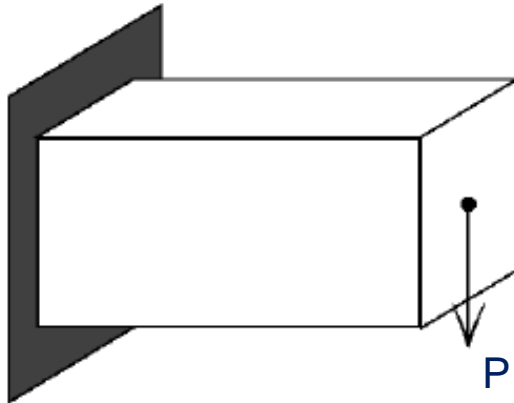


TOP (4): Adaptive Mesh Refinement

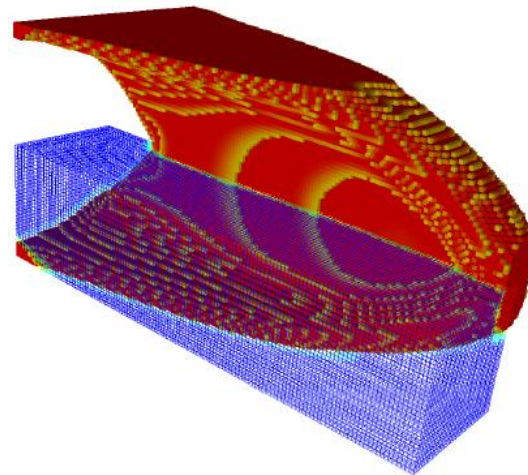
■ AMR TOP

de Stuler, Wang, and Paulino, (2008), IASS-IACM

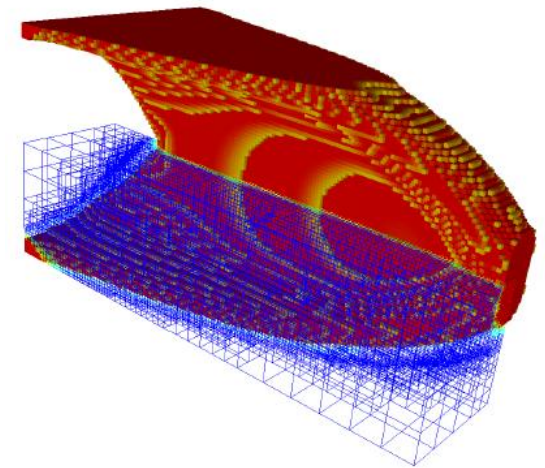
- Refine the solid and surface regions
- Reduce the total number of FEs
- Obtain resolution as fine uniform mesh (efficiency factor 3)



Configuration: 2:1:1



Uniform mesh: 128x64x64
524,288 B8/U



AMR: initial mesh 64x32x32
initial 65,520 B8/U
final 228,692 B8/U

Remarks on High Resolution TOP

■ Large-scale TOP

- Fine mesh: → Large number of finite elements
- FEA cost increases

■ Existing approaches:

- Powerful computing resources: many processors
- Reduce cost associated with FEA:
 - Fast solvers
 - Approximate reanalysis
 - Adaptive mesh refinement

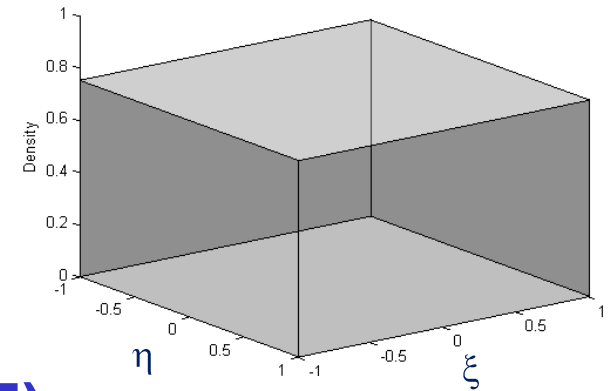
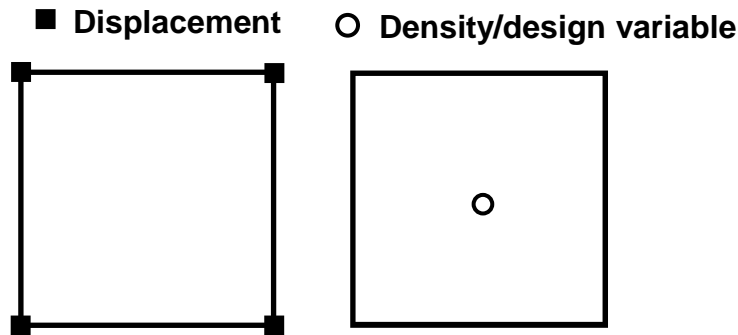
Same discretization for analysis and design



Proposed Multiresolution TOP (MTOP)

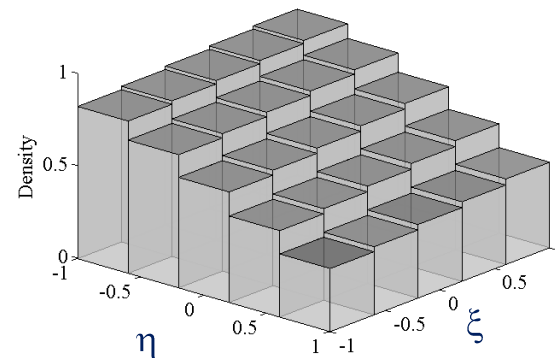
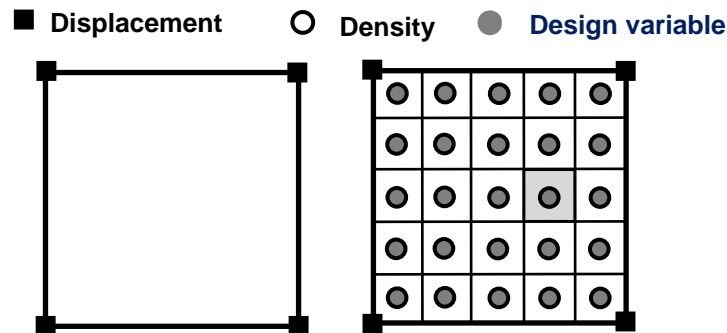
Conventional element-based approach (Q4/U)

- Same discretization for displacement and density



Proposed MTOP approach (Q4/n25)

- Different discretizations for displacement and density/design variables



MTOP: Integration of Stiffness Matrix

■ Stiffness matrix

$$\mathbf{K}_e = \int_{\Omega_e} \mathbf{B}^T \mathbf{D} \mathbf{B} d\Omega$$

■ Numerical integration

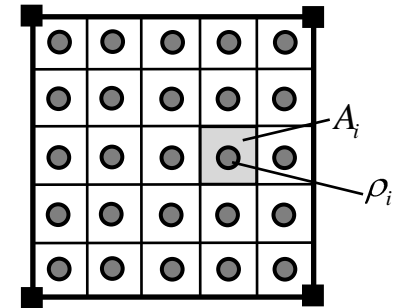
$$\mathbf{K}_e \approx \sum_{i=1}^n \mathbf{B}^T \mathbf{D} \mathbf{B} \Big|_i A_i$$

■ SIMP model

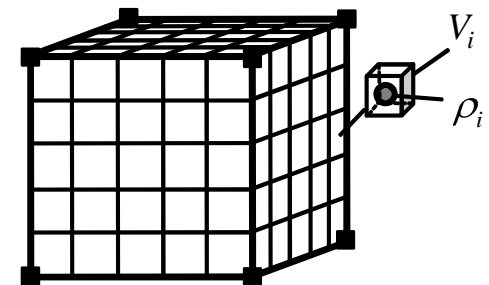
$$\mathbf{K}_e \approx \sum_{i=1}^{N_n} (\rho_i)^p \left[\mathbf{B}_e^T \Big|_i \mathbf{D}_0 \mathbf{B}_e \Big|_i A_i \right] = \sum_{i=1}^{N_n} (\rho_i)^p \mathbf{I}_i$$

■ Sensitivity

$$\frac{\partial \mathbf{K}_e}{\partial d_n} = \frac{\partial \mathbf{K}_e}{\partial \rho_i} \frac{\partial \rho_i}{\partial d_n} = \frac{\partial \left(\sum_{j=1}^{N_n} (\rho_j)^p \mathbf{I}_j \right)}{\partial \rho_i} \frac{\partial \rho_i}{\partial d_n} = p(\rho_i)^{p-1} \mathbf{I}_i \frac{\partial \rho_i}{\partial d_n}$$



Q4/n25



B8/n125



MTOP: Projection (filtering)

■ Compute density from design variables

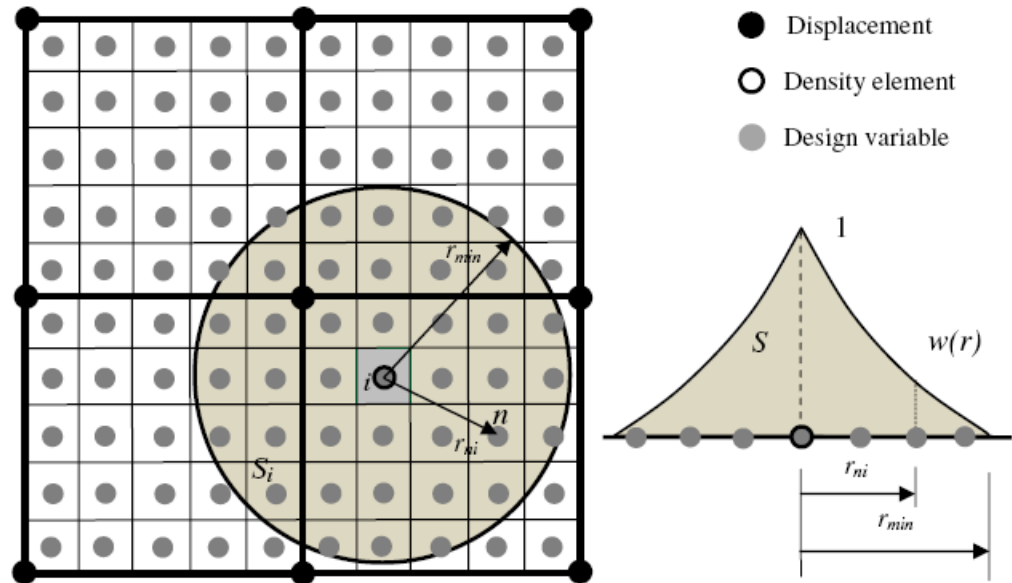
➤ Minimum length-scale (Guest *et al.* 2004, Almeida *et al.* 2009)

$$\rho_i = f(d_n)$$

$$\rho_i = \frac{\sum_{n \in S_i} d_n w(r_{ni})}{\sum_{m \in S_i} w(r_{mi})}$$

$$w(r_{mi}) = \begin{cases} \frac{r_{\min} - r_{mi}}{r_{\min}} & \text{if } r_{mi} \leq r_{\min} \\ 0 & \text{otherwise} \end{cases}$$

$$\frac{\partial \rho_i}{\partial d_n} = \frac{w(r_{ni})}{\sum_{m \in S_i} w(r_{mi})}$$



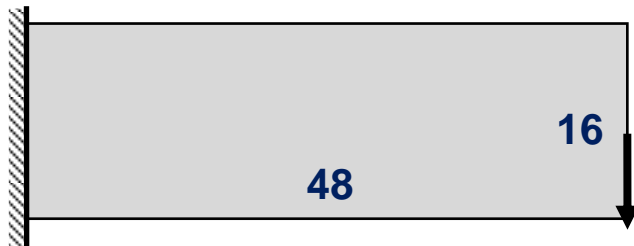
MTOP Examples: 2D Cantilever Beam

Objective: minimum compliance

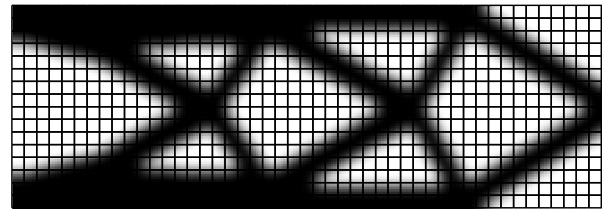
Constraint: $volfrac = 0.5$

Length scale: $r_{min} = 1.2$

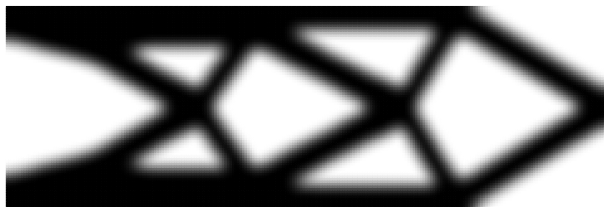
Nguyen, Paulino, Song, and Le, (2010), *JSMO*



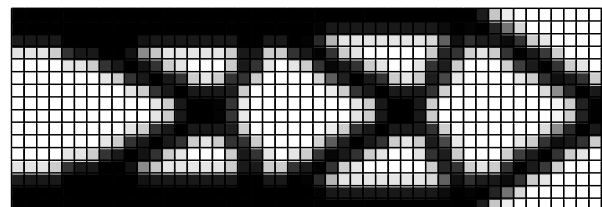
Configuration



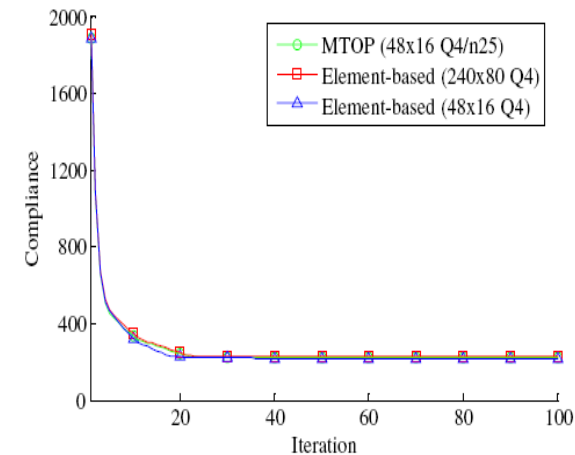
**MTOP Q4/n25 FE mesh 48x16
(C=208.23)**



**Q4/U FE mesh 240x80
(C=210.68)**



**Q4/U FE mesh 48x16
(C=205.57)**



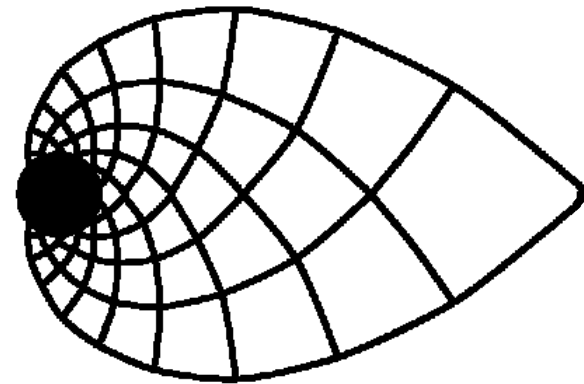
Convergence history



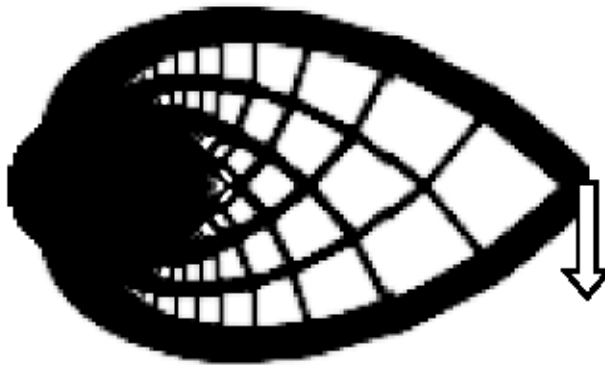
MTOP Examples: 2D Michell Truss



Domain (3:2)



Analytical solution

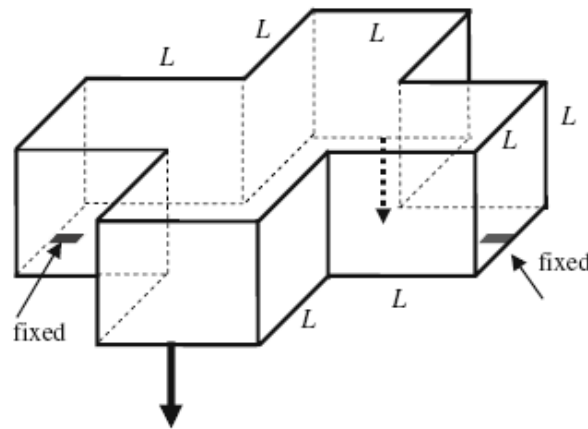


Sigmund solution (Sigmund, 2000)



MTOP: 180x120 Q4/n25 elements

MTOP: 3D Cross-shaped Section

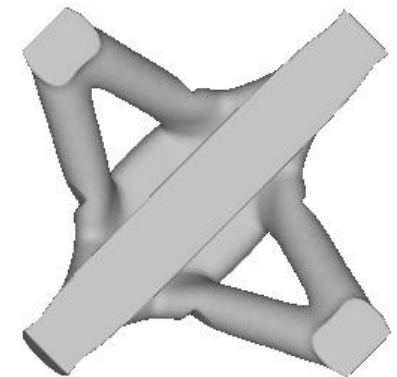
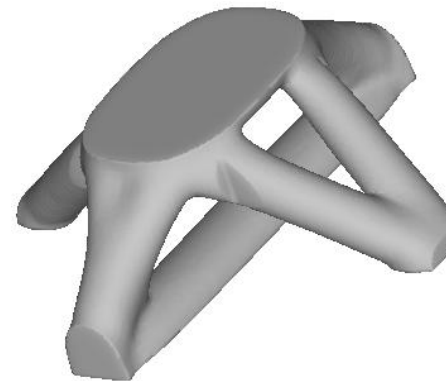
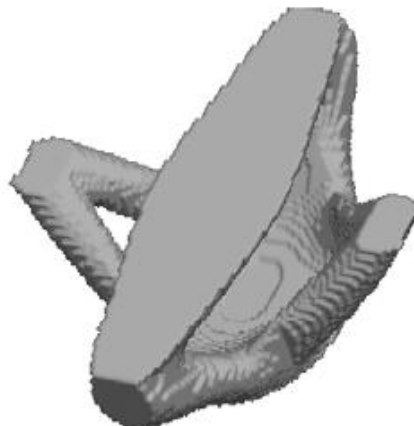
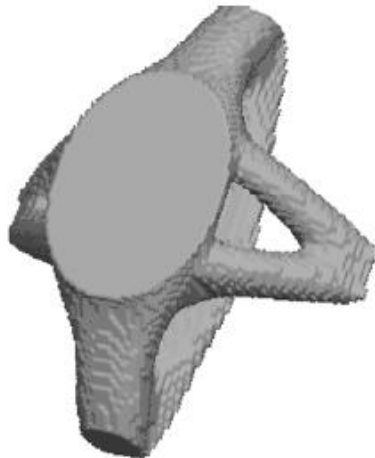


■ Borrvall & Petersson (2000)

➤ **320,000** B8/U elements

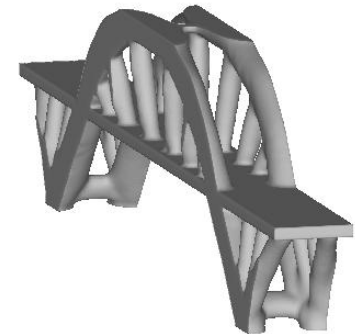
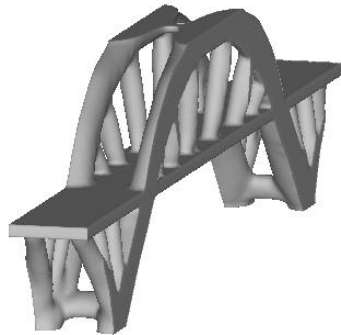
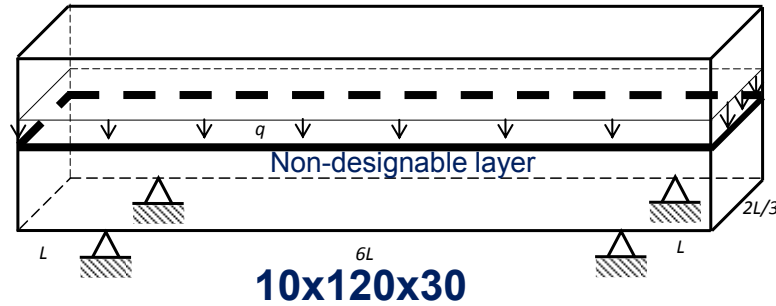
■ MTOP

➤ **5,000** B8/n125 elements



MTOP: 3D Bridge Design

Configuration



MTOP B8/n125
36,000 elements

Existing design



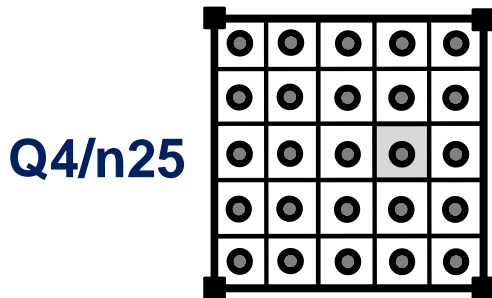
(<http://www.sellwoodbridge.org>)

Can MTOP's efficiency be improved?

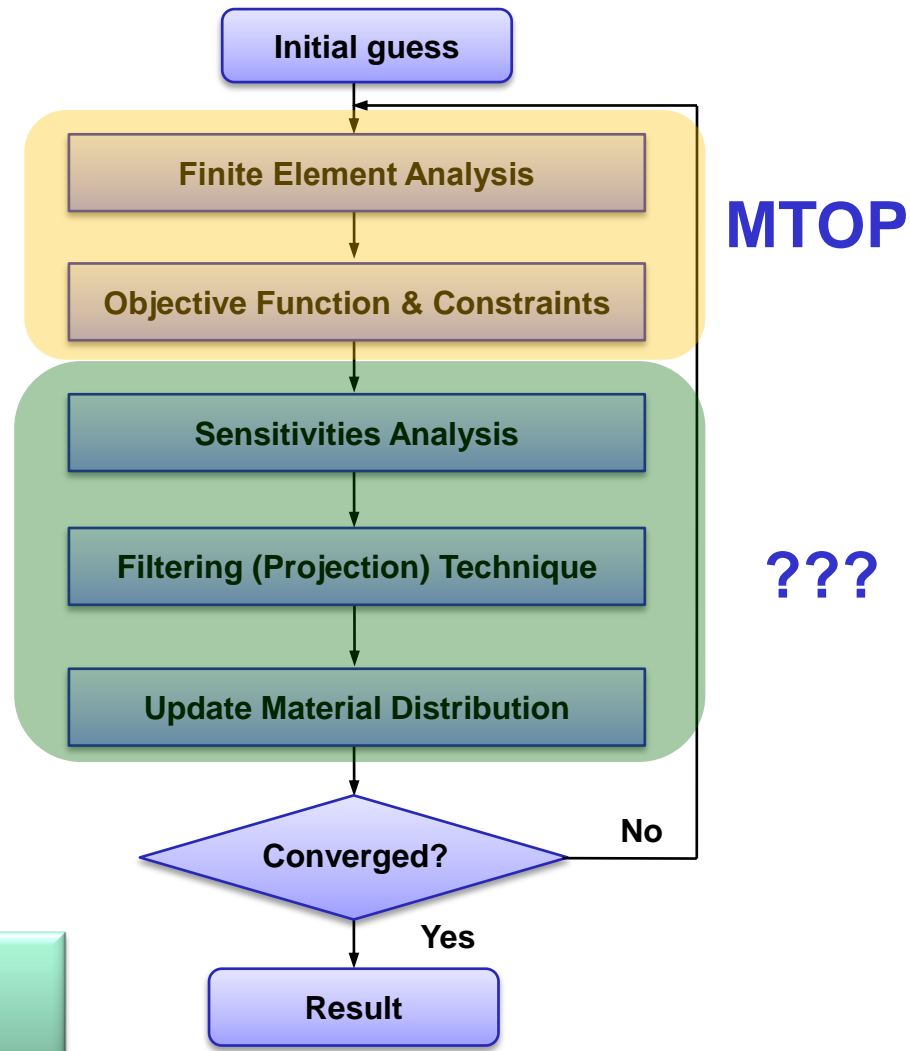
■ MTOP approach

- Density/design variable: same fine mesh
- FE mesh: coarse
- Reduce cost $\mathbf{K}(\rho)\mathbf{u}_d = \mathbf{f}$

■ Improving MTOP efficiency?

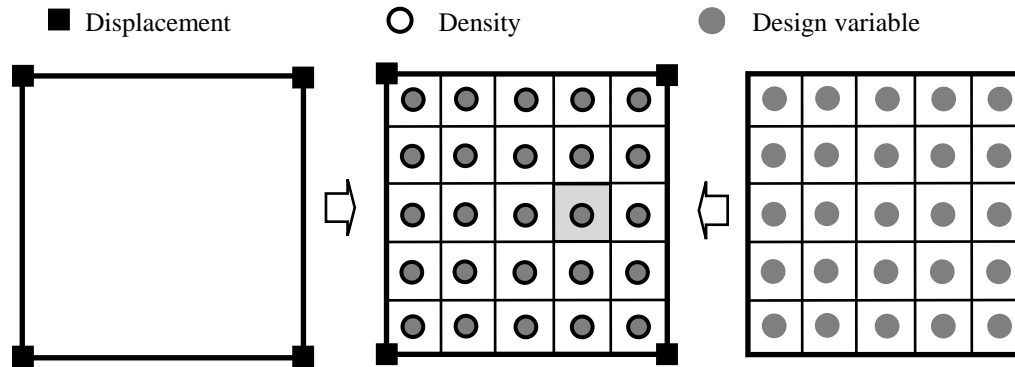


➤ Different discretizations for density & design variable?

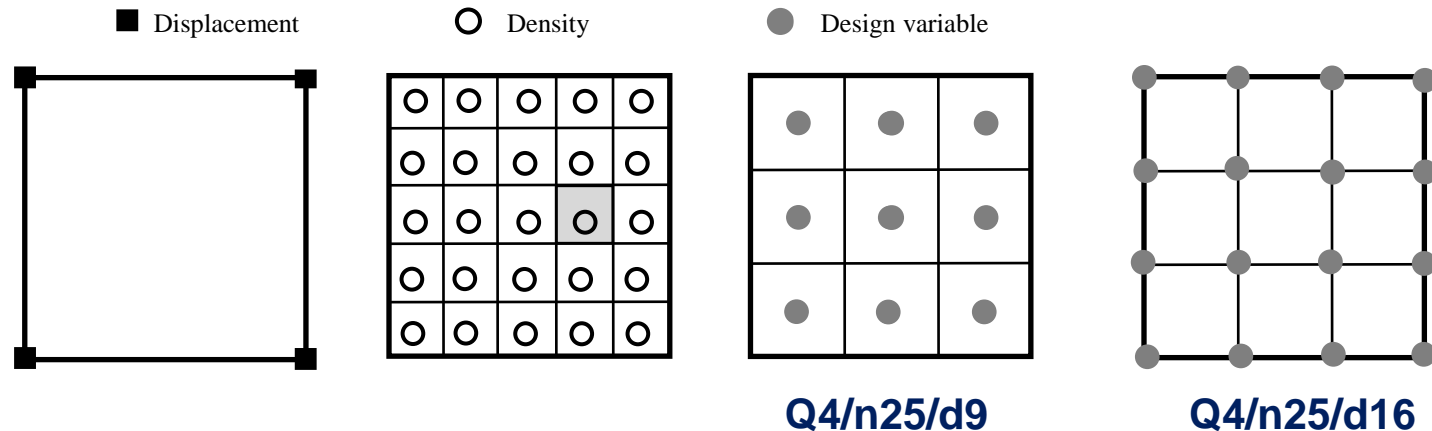


Improving Multiresolution Topology Optimization (iMTOP)

■ MTOP approach (Q4/n25) or (Q4/n25/d25)



■ Proposed iMTOP approach (Q4/n25/d9) and (Q4/n25/d16)



Improving Multiresolution Topology Optimization (iMTOP)

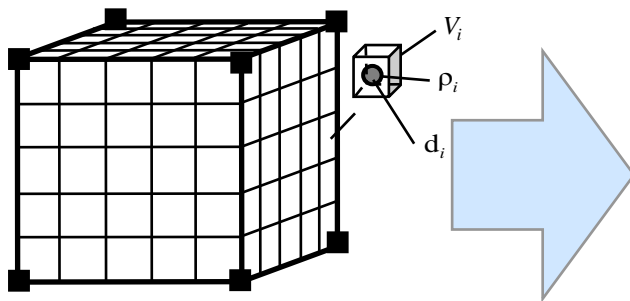
■ MTOP

■ iMTOP

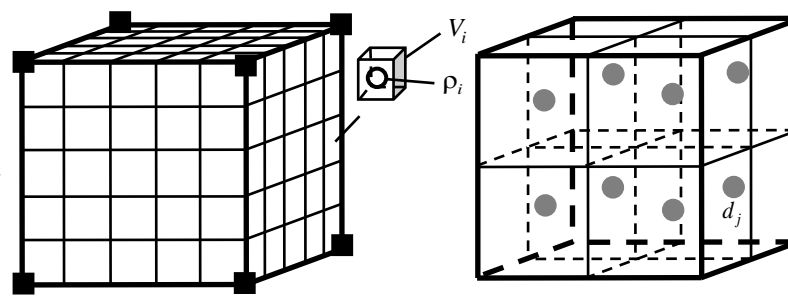
■ Displacement

○ Density

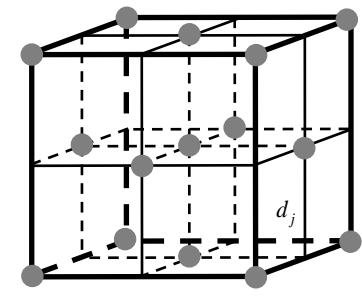
● Design variable



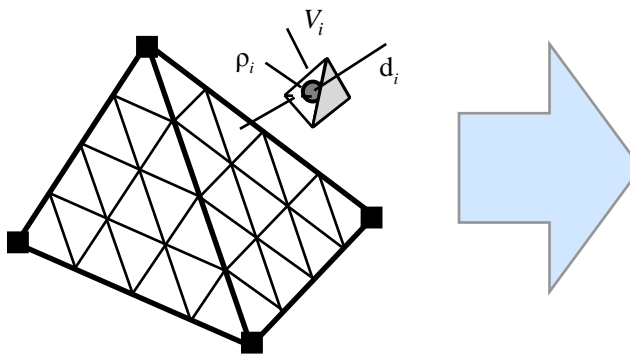
B8/n125



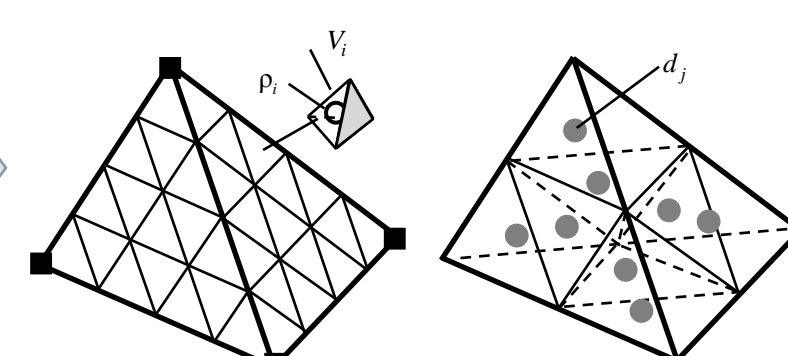
B8/n125/d8



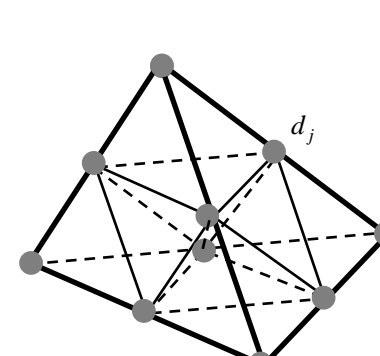
B8/n125/d15



TET4/n64



TET4/n64/d8



TET4/n64/d10

Intro.		MTOP			iMTOP				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



iMTOP: Projection (Q4/n25/d9)

■ Compute density from design variables

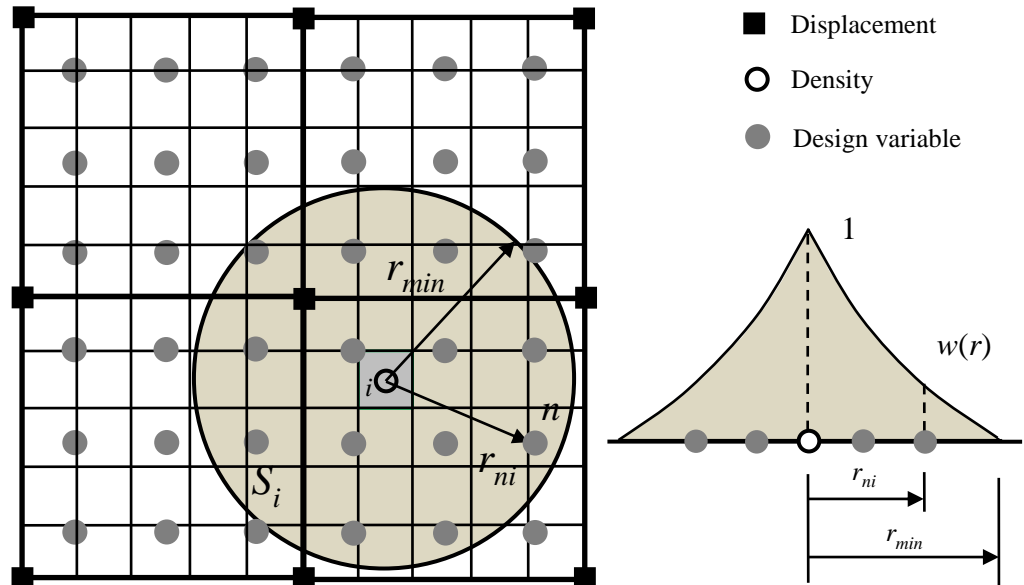
➤ Minimum length-scale (Guest *et al.* 2004, Almeida *et al.* 2009)

$$\rho_i = f(d_n)$$

$$\rho_i = \frac{\sum_{n \in S_i} d_n w(r_{ni})}{\sum_{m \in S_i} w(r_{mi})}$$

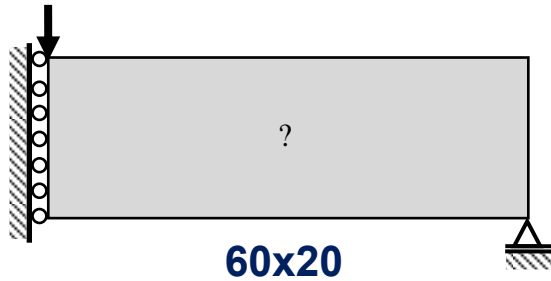
$$w(r_{mi}) = \begin{cases} \frac{r_{\min} - r_{mi}}{r_{\min}} & \text{if } r_{mi} \leq r_{\min} \\ 0 & \text{otherwise} \end{cases}$$

$$\frac{\partial \rho_i}{\partial d_n} = \frac{w(r_{ni})}{\sum_{m \in S_i} w(r_{mi})}$$

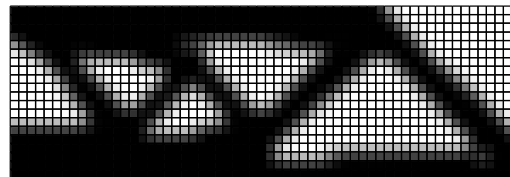


iMTOP: MBB Beam

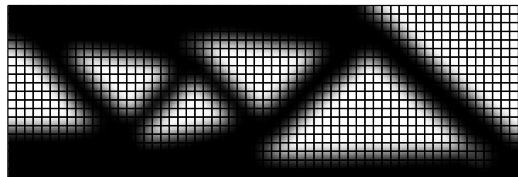
Messerschmitt-Bolkow-Blohm (MBB) beam



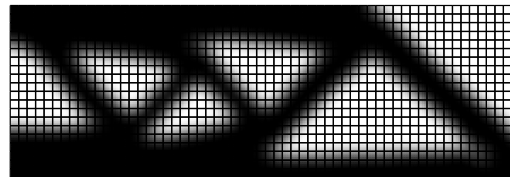
300x100 Q4/U



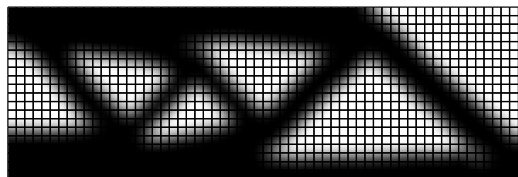
60x20 Q4/U



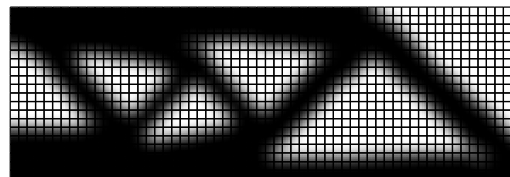
60x20 Q4/n25/d25



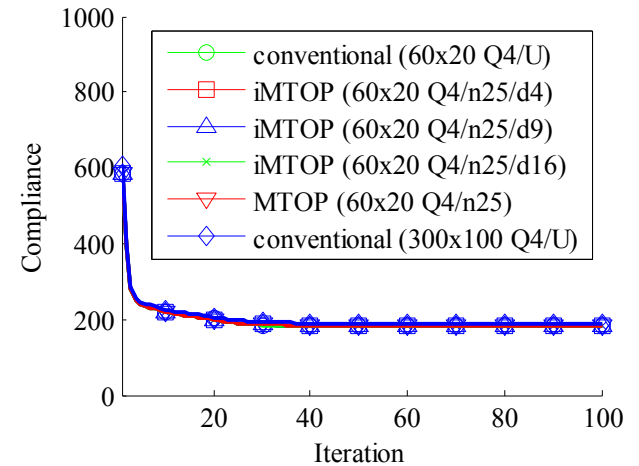
60x20 Q4/n25/d16



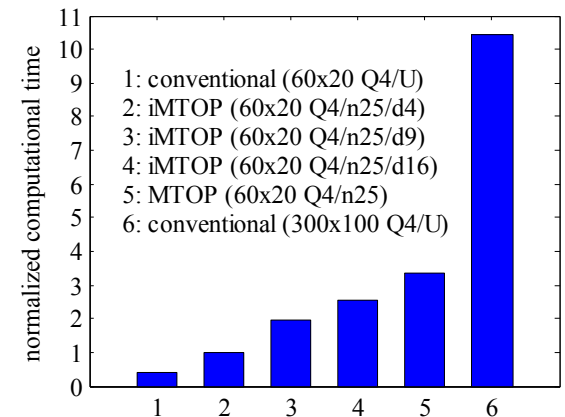
60x20 Q4/n25/d9



60x20 Q4/n25/d4



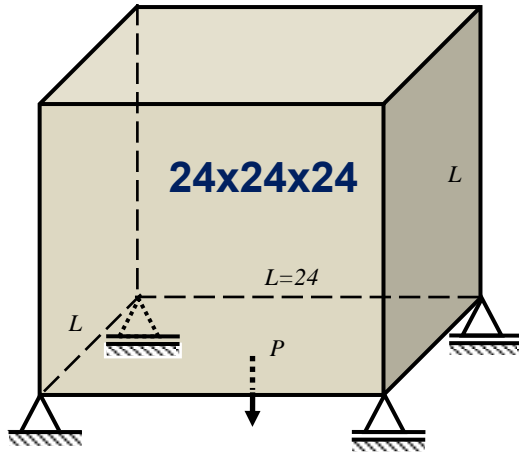
convergence



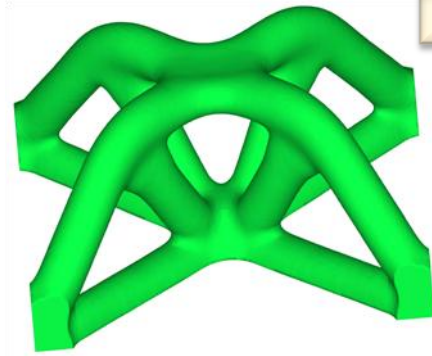
Efficiency



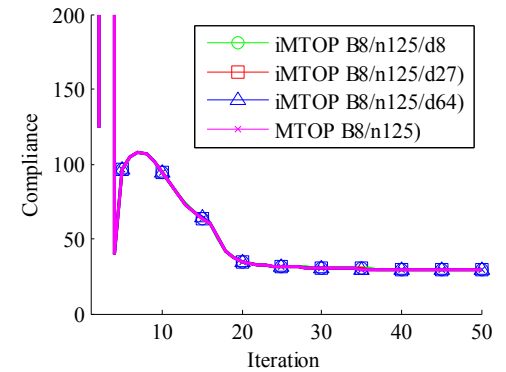
iMTOP: A Cube with Concentrated Load



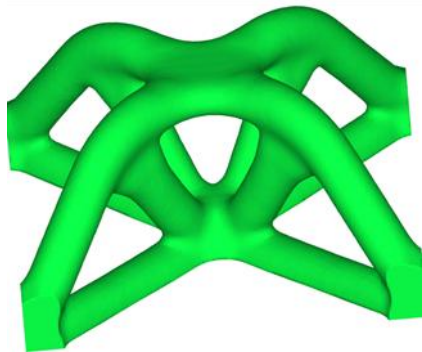
Nguyen, Paulino, Song, and Le, (submitted), *IJNME*



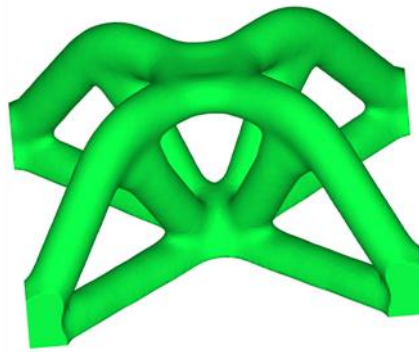
MTOP B8/n125/d125
(C=29.04)



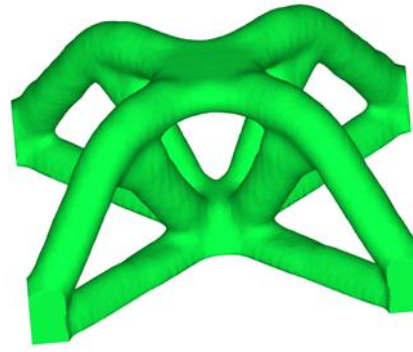
convergence



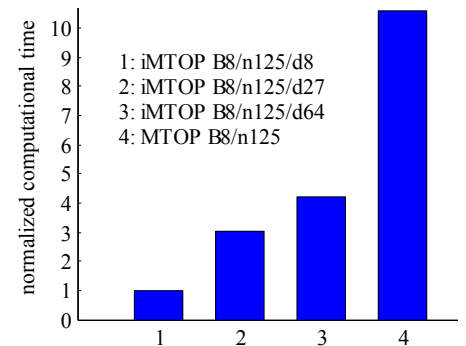
iMTOP B8/n125/d64
(C=29.06)



iMTOP B8/n125/d27
(C=29.08)



iMTOP B8/n125/d8
(C=29.33)



Efficiency

Intro.		MTOP			iMTOP			SRBDO			SRBTO			Conclusions		
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



Adaptive MTOP

■ Why Adaptive MTOP?

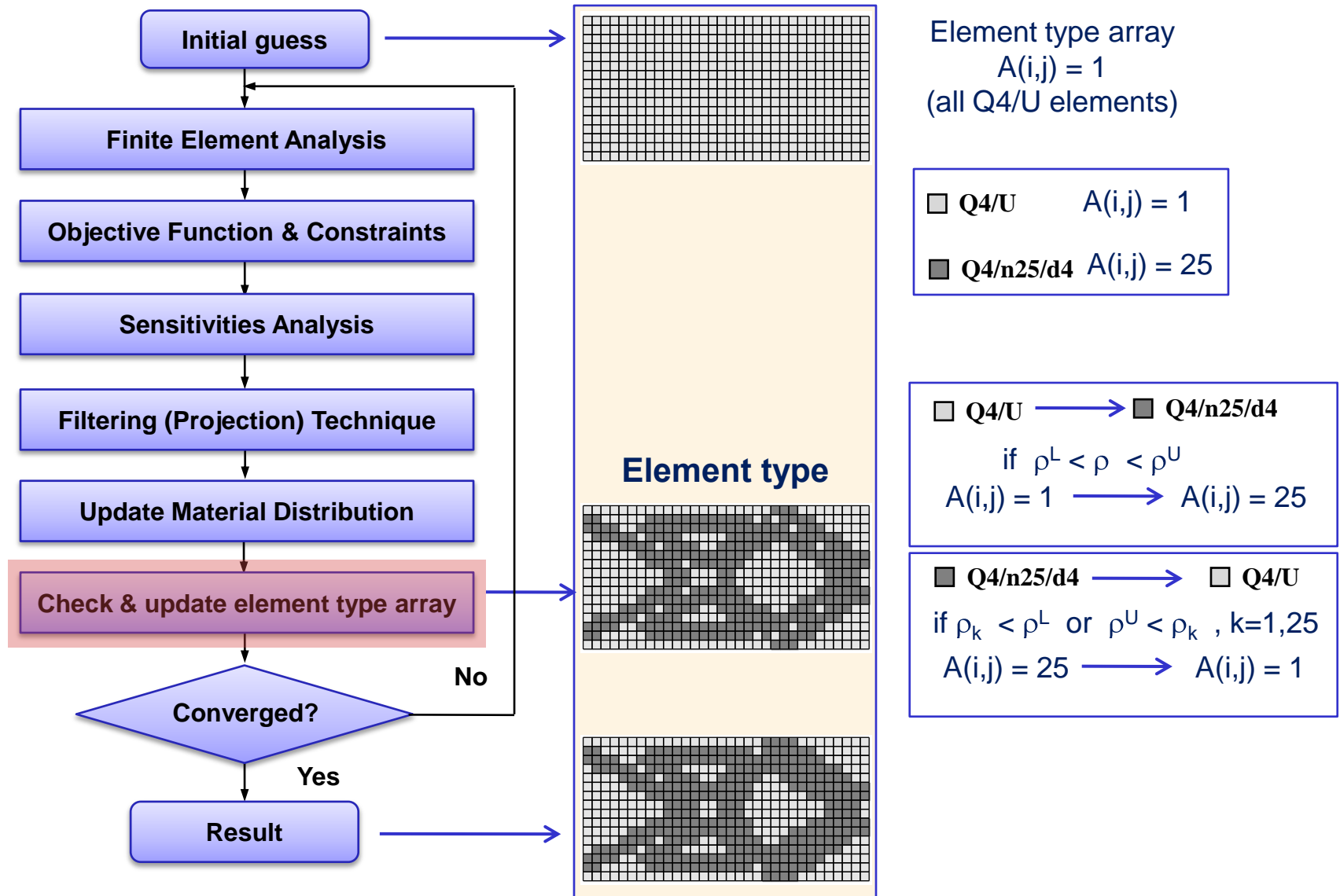
- Further improve the efficiency
- Reduce the number of density elements and design variables during optimization process?

■ Adaptive MTOP (e.g. Q4/U & Q4/n25/d4)

- Q4/n25/d4 requires more computational cost than Q4/U
- Q4/n25/d4 provides higher resolution
- Use Q4/n25/d4 where and when needed only, otherwise Q4/U
- Unchanged the Finite Element Mesh during optimization process

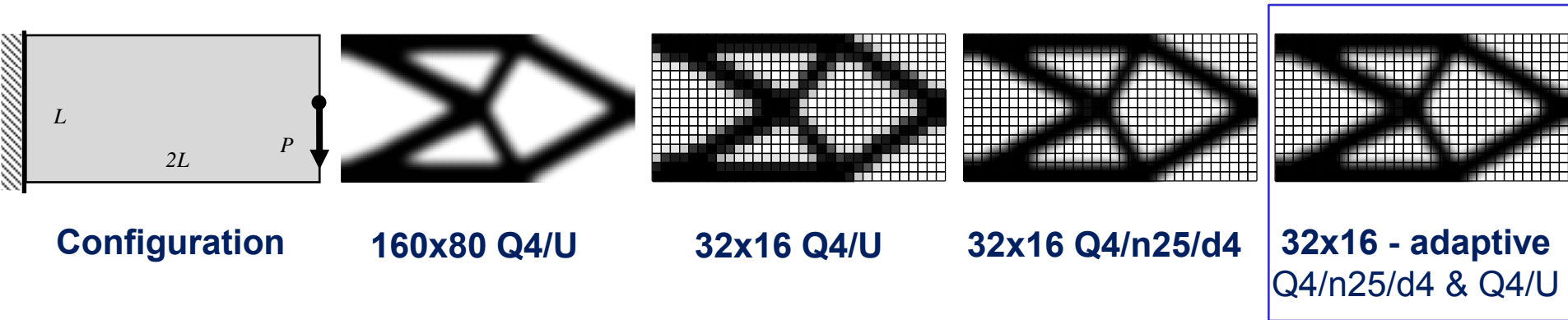


Adaptive MTOP Procedure

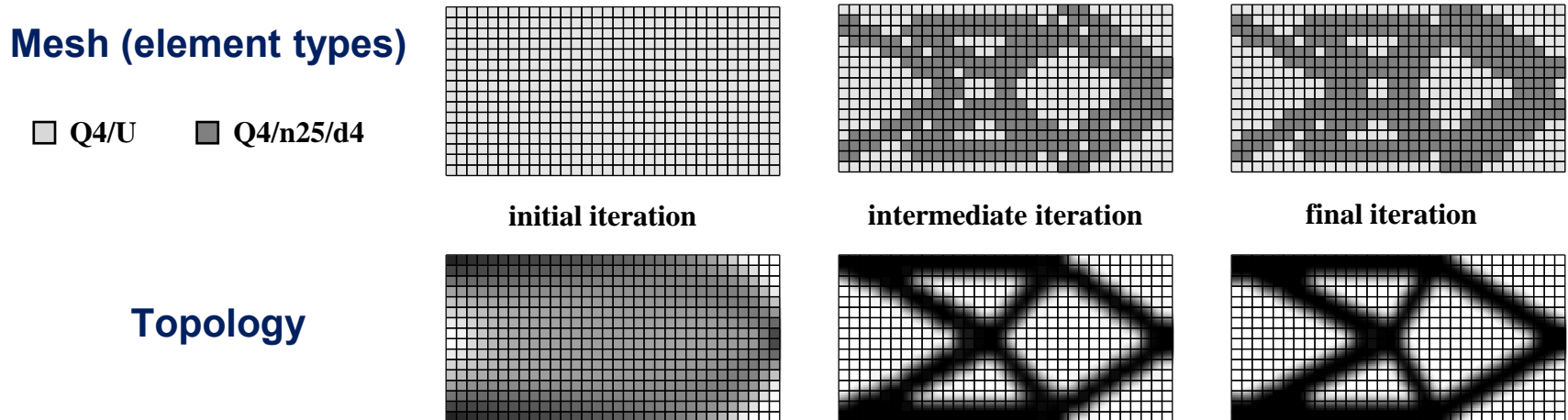


Adaptive MTOP: 2D Cantilever

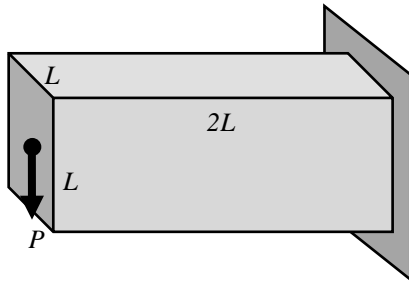
Optimal topologies by iMTOP and adaptive MTOP



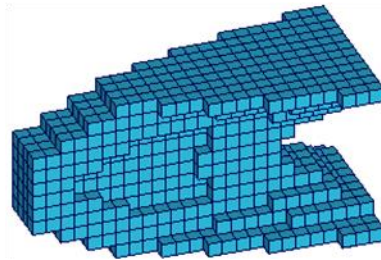
Adaptive MTOP optimization process



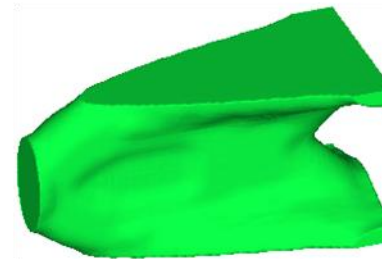
Adaptive MTOP: 3D Cantilever Beam



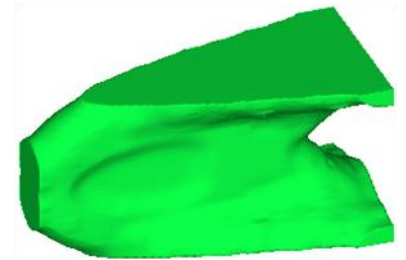
Configuration



24x12x12
B8/U

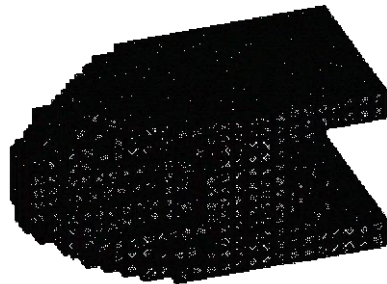


24x12x12
B8/n125/d8

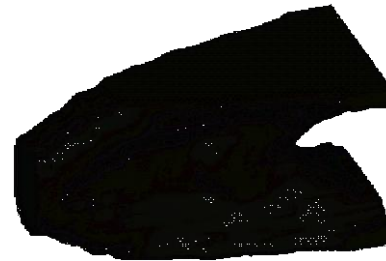


24x12x12
B8/n125/d8 & B8/U

Adaptive MTOP optimization process



Initial iteration
(3,456 B8/U)



Intermediate iteration
(2,288 B8/U & 1,168 B8/n125/d8)



Final iteration
(2,072 B8/U & 1,384 B8/n125/d8)

(FE mesh : 24x12x12 unchanged)



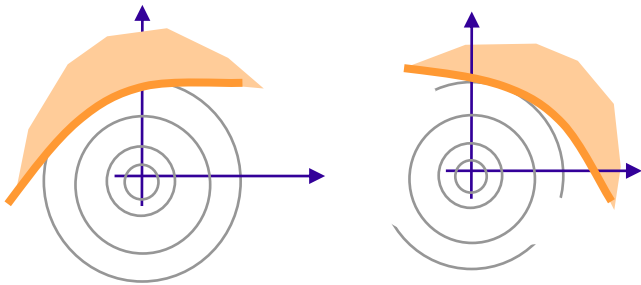
System Reliability-Based Design/Topology Optimization

Intro.		MTOP			iMTOP				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



RBDO Formulation

■ Component RBDO

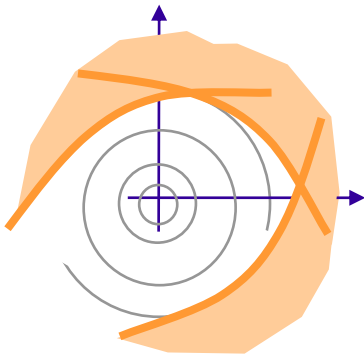


$$\min_{\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}}} f(\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}})$$

$$s.t. \quad P \quad g_i(\mathbf{d}, \mathbf{X}) \leq 0 \leq P_i^t \quad i=1, \dots, n$$

$$\mathbf{d}^L \leq \mathbf{d} \leq \mathbf{d}^U, \quad \boldsymbol{\mu}_{\mathbf{X}}^L \leq \boldsymbol{\mu}_{\mathbf{X}} \leq \boldsymbol{\mu}_{\mathbf{X}}^U$$

■ System RBDO



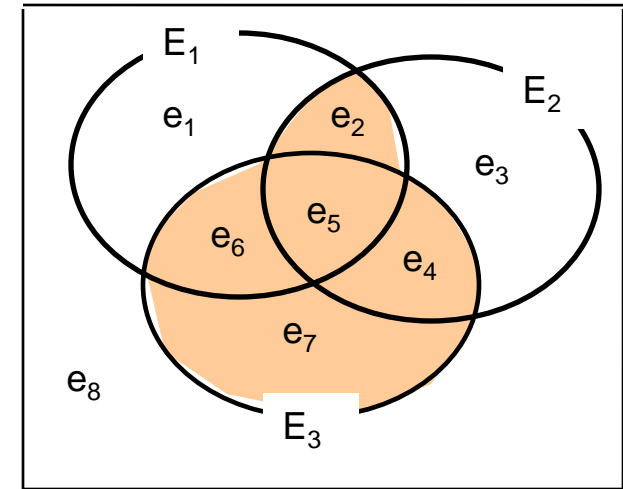
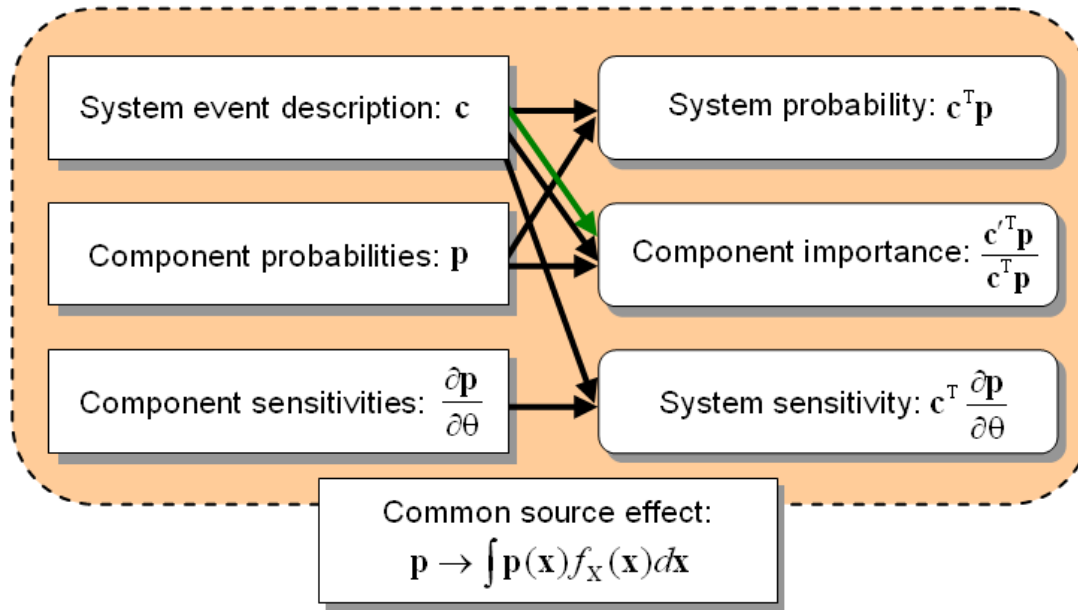
$$\min_{\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}}} f(\mathbf{d}, \boldsymbol{\mu}_{\mathbf{X}})$$

$$s.t. \quad P(E_{\text{sys}}) = P \left[\bigcup_k \bigcap_{i \in C_k} g_i(\mathbf{d}, \mathbf{X}) \leq 0 \right] \leq P_{\text{sys}}^t \quad ?$$

$$\mathbf{d}^L \leq \mathbf{d} \leq \mathbf{d}^U, \quad \boldsymbol{\mu}_{\mathbf{X}}^L \leq \boldsymbol{\mu}_{\mathbf{X}} \leq \boldsymbol{\mu}_{\mathbf{X}}^U$$

Matrix-based System Reliability (MSR) Method

Song and Kang, (2009); *Structural Safety*



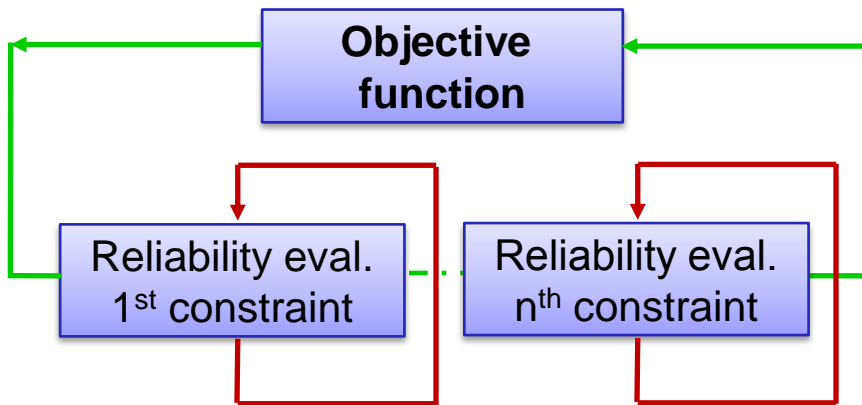
mutually exclusive and collectively exhaustive events (MECE)

- **Convenient:** matrix-based procedures for c and p ; easy SRA calculation (inner product)
- **General:** uniform application to series, parallel, and any general systems
- **Flexible:** inequality-type information; incomplete information (“LP bounds” method)
- **Efficient:** no need to re-compute “ p ”; replace “ c ” for SRA of a new event
- **Common Source Effect:** can account for statistical dependence between components
- **Decision Support:** parameter sensitivities, component importance measure; inferences

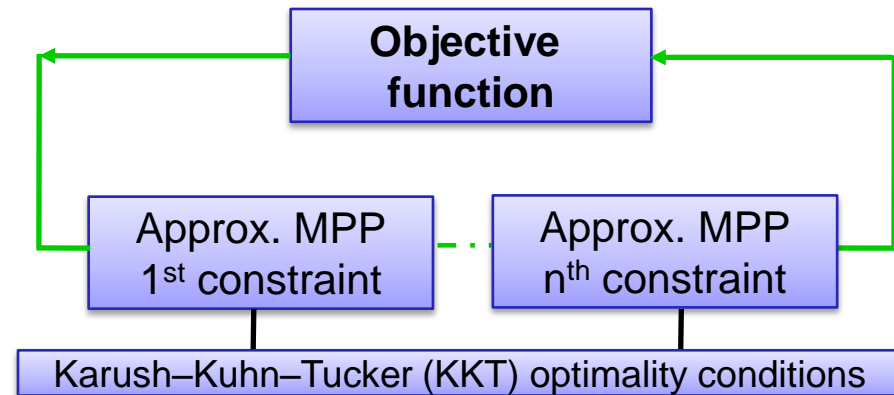
Proposed approach: SRBDO using MSR

■ Adopt a single-loop RBDO (Liang et al. 2007)

➤ Double-loop RBDO



➤ Single-loop RBDO



■ Use MSR method to compute P_{sys} and its gradients

$$\begin{aligned}
 & \min_{\mathbf{d}, \boldsymbol{\mu}_X, P_1^t, \dots, P_n^t} f(\mathbf{d}, \boldsymbol{\mu}_X) \\
 & s.t. \quad g_i(\mathbf{d}, \mathbf{X}(\mathbf{U}_i^t)) \geq 0 \quad i=1, \dots, n \quad \text{Single-loop PMA} \\
 & P_{sys} = \begin{cases} \int_s \mathbf{c}^T \mathbf{p}(s) f_s(s) ds \leq P_{sys}^t & \text{dependent} \\ \mathbf{c}^T \mathbf{p} \leq P_{sys}^t & \text{independent} \end{cases} \quad \text{MSR method}
 \end{aligned}$$



Proposed approach: SRBDO using MSR (contd.)

■ Sensitivity w.r.t. design variables $\theta = \{d, \mu_x\}$

$$\frac{\partial P_{\text{sys}}}{\partial \theta} = \int_{\mathbf{s}} \mathbf{c}^T \frac{\partial \mathbf{p}(\mathbf{s})}{\partial \theta} f_{\mathbf{s}}(\mathbf{s}) d\mathbf{s}$$

$$\frac{\partial \mathbf{p}(\mathbf{s})}{\partial \theta} = \begin{bmatrix} \mathbf{p}(\mathbf{s})^{\langle 1 \rangle} & \mathbf{p}(\mathbf{s})^{\langle 2 \rangle} & \dots & \mathbf{p}(\mathbf{s})^{\langle n \rangle} \end{bmatrix} \frac{\partial \mathbf{P}(\mathbf{s})}{\partial \theta} = \hat{\mathbf{P}}(\mathbf{s}) \frac{\partial \mathbf{P}(\mathbf{s})}{\partial \theta}$$

$$\mathbf{P}(\mathbf{s}) = [P_1(\mathbf{s}) \ P_2(\mathbf{s}) \ \dots \ P_n(\mathbf{s})]^T$$

→ Use probabilities and sensitivities by component reliability analysis (FORM)

■ Sensitivity w.r.t. component failure probability P_i^t

$$\frac{\partial P_i(\mathbf{s})}{\partial P_i} = \frac{\partial P_i(\mathbf{s})}{\partial \beta_i} \cdot \frac{\partial \beta_i}{\partial P_i} = - \frac{\partial P_i(\mathbf{s})}{\partial \beta_i} \cdot \frac{1}{\varphi(-\beta_i)}$$

SRBDO of Truss System

$$\min_{\mathbf{d}=\{A_1, \dots, A_6\}} f(\mathbf{d}) = \sqrt{2}(A_1 + A_2) + A_3 + A_4 + A_5 + A_6$$

$$s.t. \quad P_{\text{sys}} = P \left[\bigcup_{k=1}^{15} \bigcap_{i \in C_k} g_i(\mathbf{d}, \mathbf{X}) \leq 0 \right] \leq P_{\text{sys}}^t = 0.001$$

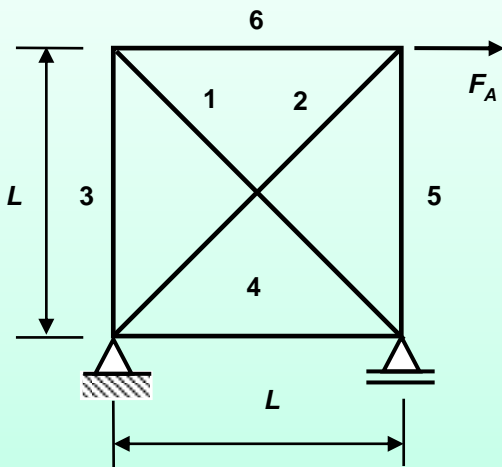
$$g_i(\mathbf{d}, \mathbf{X}) = A_i F_i - 0.707 F_A \quad i = 1, 2$$

$$A_i F_i - 0.500 F_A \quad i = 3, \dots, 6$$

$$A_1, A_2, A_3, A_4, A_5, A_6 \geq 0$$

→ Minimize total weight of the system

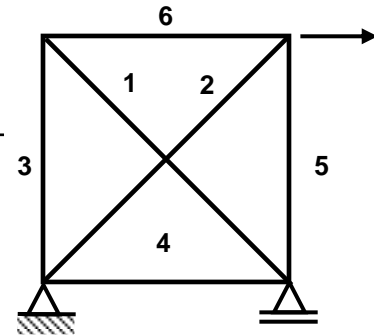
→ Definition of system failure: at least two members fail (cut-set systems): effects of load re-distributions NOT considered



Random Variables (Gaussian distribution)	Mean	Std Dev
Member strength F_i , $i=1, \dots, 6$ (Mpa)	745	62
Applied load F_A (kN)	4450	45

SRBDO of Truss System (contd.)

Members	Area: A_i ($\times 10^{-3}$ mm ²)		Reliability Index: β_i	
	McDonald & Mahadevan	SRBDO/MSR	McDonald & Mahadevan	SRBDO/MSR
1	18.43	17.89	2.89	2.67
2	18.27	17.89	2.83	2.67
3	13.51	13.20	3.16	2.99
4	13.44	13.20	3.12	2.99
5	13.33	13.20	3.06	2.99
6	13.09	13.20	2.92	2.99
$f(x)$	105.24	> 103.36		



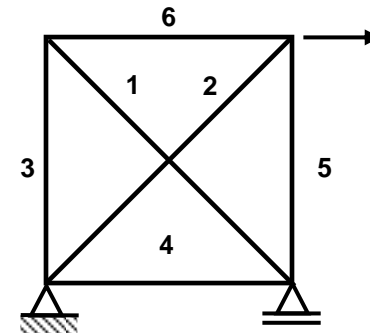
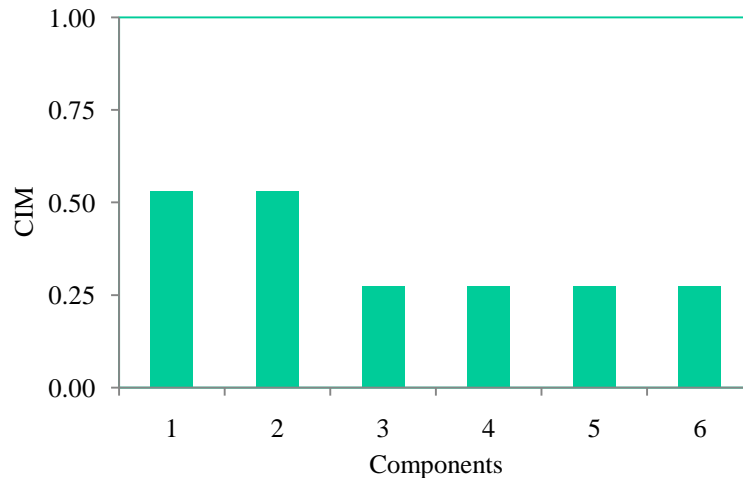
- Better optimal design (i.e. less total weight) and symmetric results
- Monte Carlo simulations (c.o.v. = 0.03, 10^6 times) on the system failure probability: $P_{sys} = 0.00107$ (cf. MSR gives 0.001)

SRBDO of Truss System (contd.)

■ Conditional probability Importance Measure (CIM)

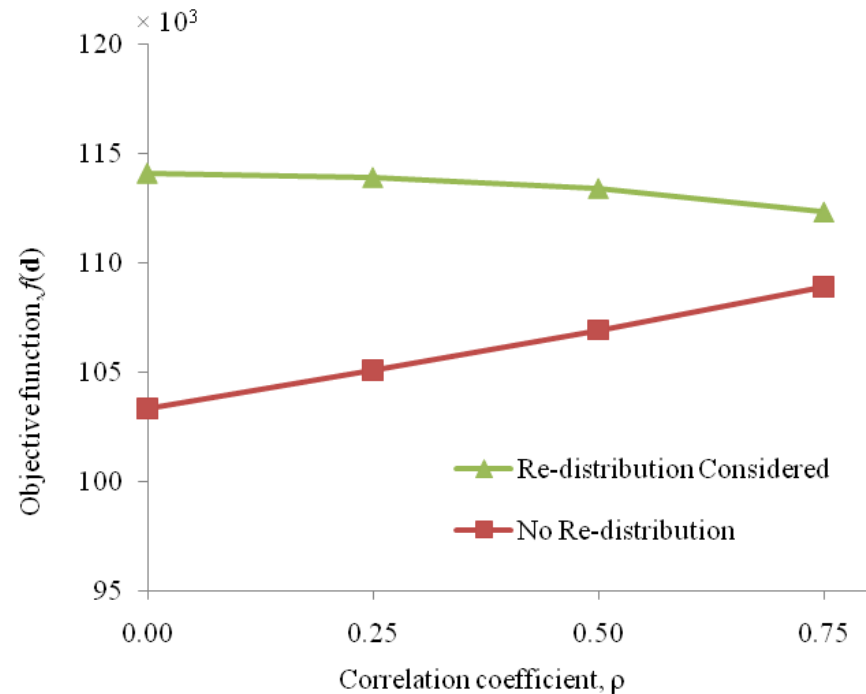
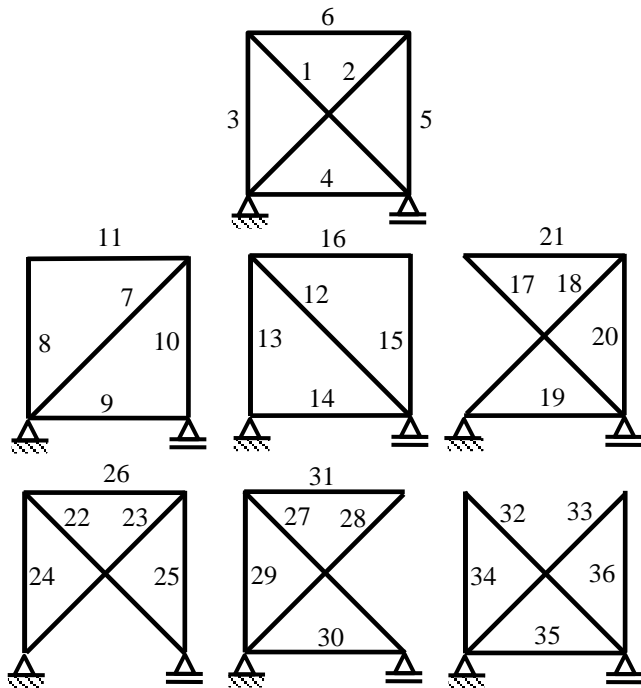
$$\text{CIM}_i = P(E_i | E_{\text{sys}}) = \frac{P(E_i E_{\text{sys}})}{P(E_{\text{sys}})} = \frac{\mathbf{c}^T \mathbf{p}}{\mathbf{c}^T \mathbf{p}}$$

- **Relative contribution of components to the system failure probability (can be computed efficiently by MSR method)**



SRBDO of Truss System (contd.)

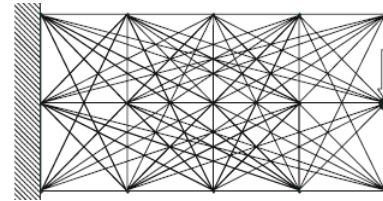
- Effects of load re-distributions (sequential failures)
- Effects of correlation between random variables and between components



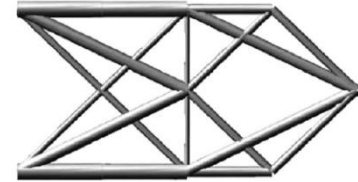
Existing SRBTO Approaches

Discrete structures

- Mogami *et al.* (2006)
- Truss examples



Ground structure



Optimal structure

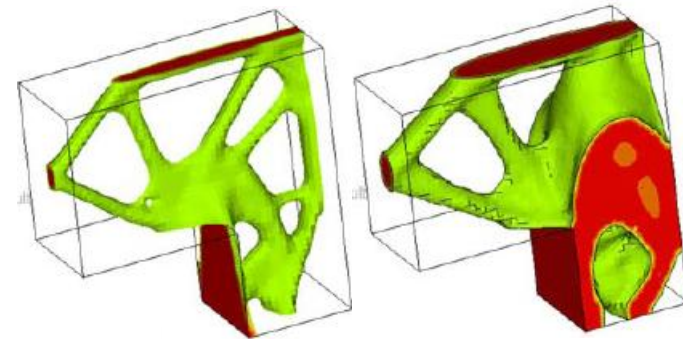
Mogami *et al.* (2006), JSMO

Continuum structures

- Silvia *et al.* (2010)
- Limit-states: statistically **independent**

$$P(E_{sys}) = P\left(\bigcup_{i=1}^n E_i\right) = \sum_{i=1}^n P(E_i) - \sum_{i=1}^{n-1} \sum_{j=i+1}^n P(E_i E_j) + \dots + (-1)^{n-1} P(E_1 E_2 \dots E_n)$$

$$P(E_1 E_2 E_3) = P(E_1)P(E_2)P(E_3)$$



DTO

SRBTO

Silvia *et al.* (2010), JSMO

Objective: SRBTO for continuum structures with **dependent** limit-states?

Proposed Approach: **SORM**-based RBTO

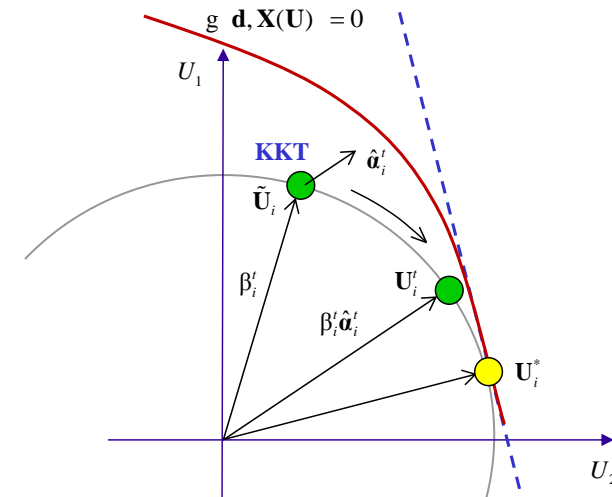
■ Enhance the accuracy in RBTO

- First-Order Reliability Method (FORM) → inaccurate for nonlinear limit-states
- Propose to use Second-Order Reliability Method (SORM) to improve the accuracy

■ SORM-based CRBTO

At the k-th step

$$\beta_i^{t(k)} = \beta_i^t \quad \longrightarrow \quad \beta_i^{t(k)} = \frac{\beta_i^t}{\beta_i^{t(k-1)(SORM)}} \times \beta_i^{t(k-1)}$$



■ SORM-based SRBTO

$$P(E_{sys}; \mathbf{P}^t) = \begin{cases} \int_s \mathbf{c}^T \mathbf{p}^t(s) f_s(s) ds \leq P_{sys}^t \\ \mathbf{c}^T \mathbf{p}^t \leq P_{sys}^t \end{cases}$$

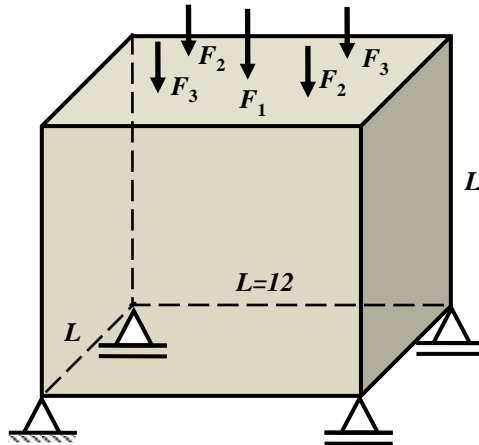
At the k-th step



$$P(E_{sys}; \mathbf{P}^{t(SORM)}) = \begin{cases} \int_s \mathbf{c}^T \mathbf{p}^{t(SORM)}(s) f_s(s) ds \leq P_{sys}^t \\ \mathbf{c}^T \mathbf{p}^{t(SORM)} \leq P_{sys}^t \end{cases}$$



SRBTO of a Stool

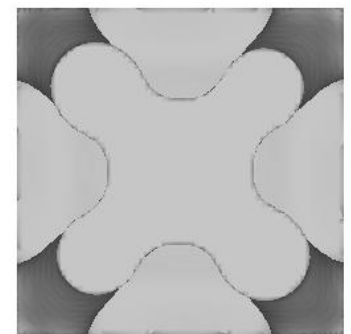
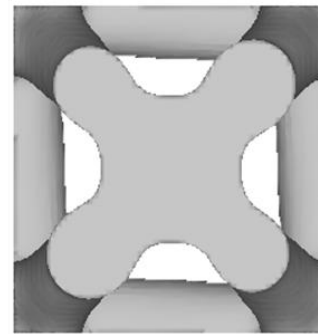
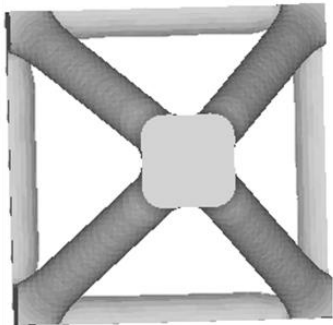
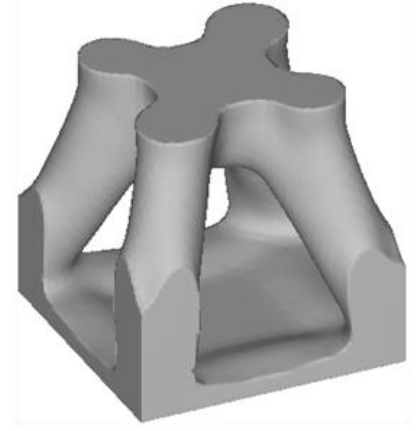
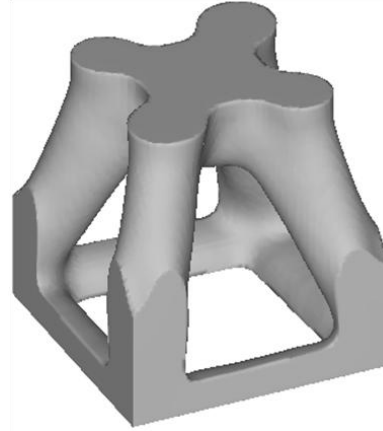
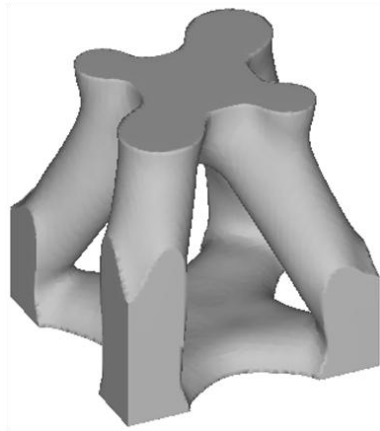
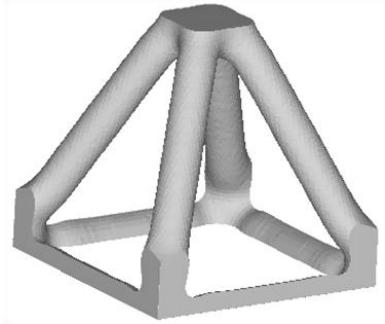


- **Objective: minimize volume** $V(\rho)$
- **Limit-states:** $g_i(\rho, \bar{\mathbf{F}}_i) = 120 - C_i(\rho, \bar{\mathbf{F}}_i)$, $i = 1, 2$
- **Random loads:** $\mathbf{F} \sim (F_1, F_2, F_3) \sim N(100, 10), N(0, 30), N(0, 40)$
- **Load cases:** $\bar{\mathbf{F}}_1 = (F_1, F_2)$, $\bar{\mathbf{F}}_2 = (F_1, F_3)$

■ Constraints

- **Deterministic TO (DTO):** $g_i(\rho, \mathbf{f}) > 0$, $i = 1, 2$
- **Component RBTO (CRBTO):** $P(g_i(\rho, \bar{\mathbf{F}}_i) \leq 0) \leq P_i^t$, $i = 1, 2$
- **System RBTO (SRBTO):** $P(\cup \cap g_i(\rho, \bar{\mathbf{F}}_i) \leq 0) \leq P_{sys}^t$

Optimal Topologies



volfrac = 6.3%

volfrac = 24.4%
($\sigma_F=10$)

volfrac = 22.3%
($\sigma_{F1}=10$)

volfrac = 23.9%
($\sigma_{F1}=20$)

DTO

CRBTO

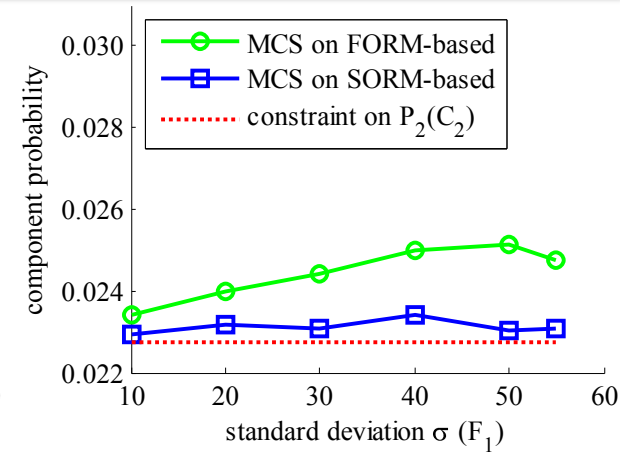
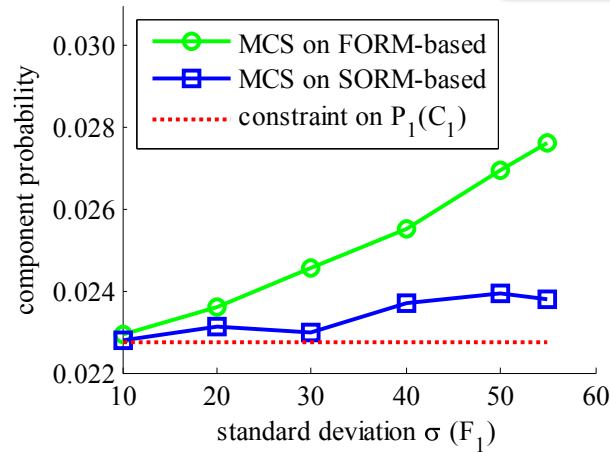
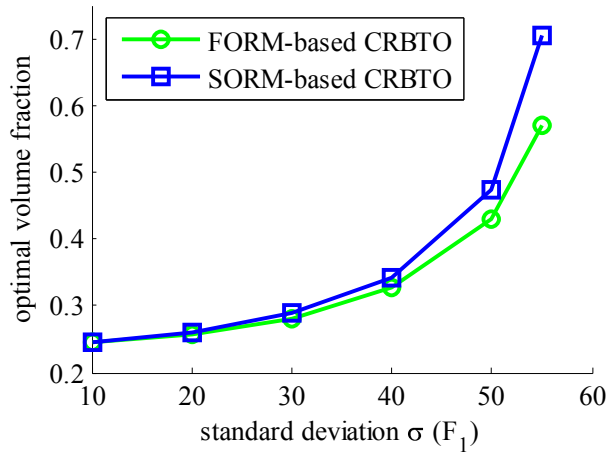
SRBTO

SRBTO

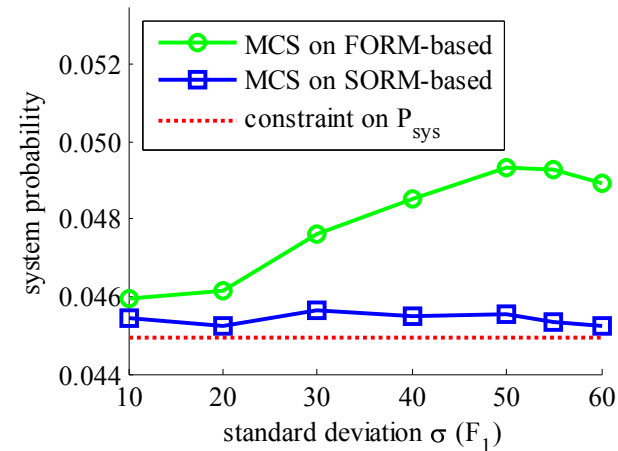
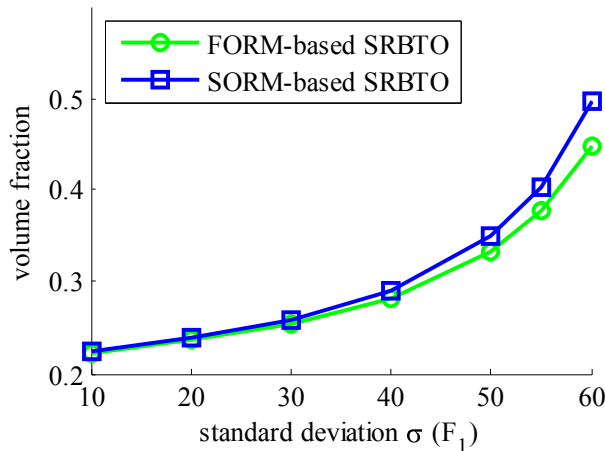
Improve Accuracy by Second-Order Reliability Method

Component RBTO

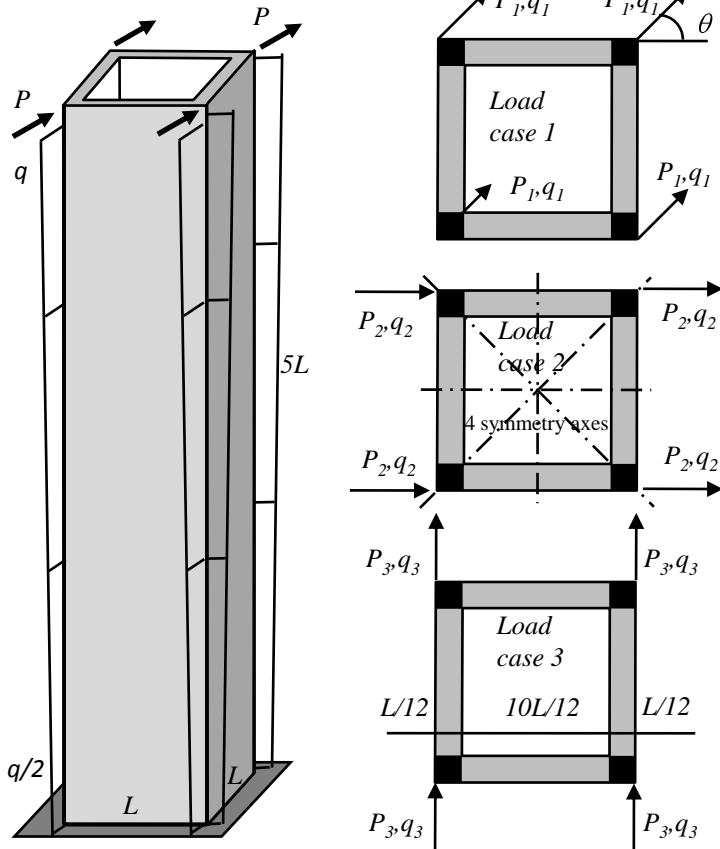
Nguyen, Song, and Paulino, (submitted), *JSMO*



System RBTO



SRBTO of a Building Core



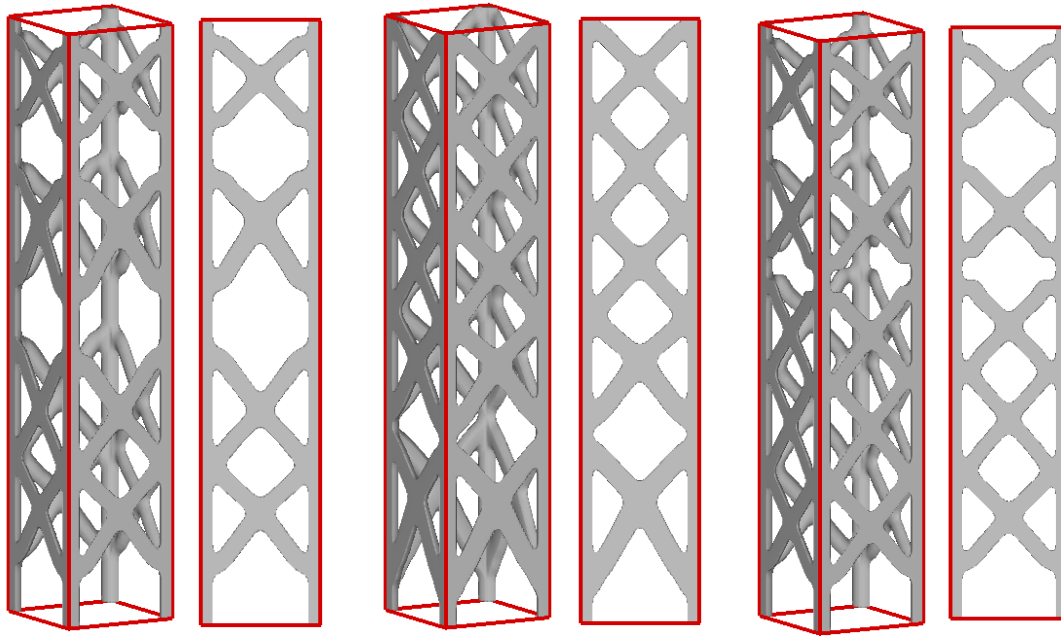
- **Objective:** minimize volume $V(\rho)$
- **Limit-states:** $g_i(\rho, \bar{\mathbf{F}}_i) = C_i^0 - C_i(\rho, \bar{\mathbf{F}}_i)$
- **Random loads:** $\mathbf{F} \sim (P_1, P_2, P_3, q_1, q_2, q_3)$
- **Load cases:** $\bar{\mathbf{F}}_i = (P_i, q_i)$

Load Cases	P		q (at top)		C_i^0
	mean	c.o.v	mean	c.o.v	
Case 1	70.71	0.30	2.82	0.15	250
Case 2	50.00	0.15	2.00	0.30	125
Case 3	50.00	0.20	2.00	0.15	125



Optimal Topologies of the Building Core

Nguyen, Song, and Paulino, (submitted), *JSMO*



volfrac = **21.93%**

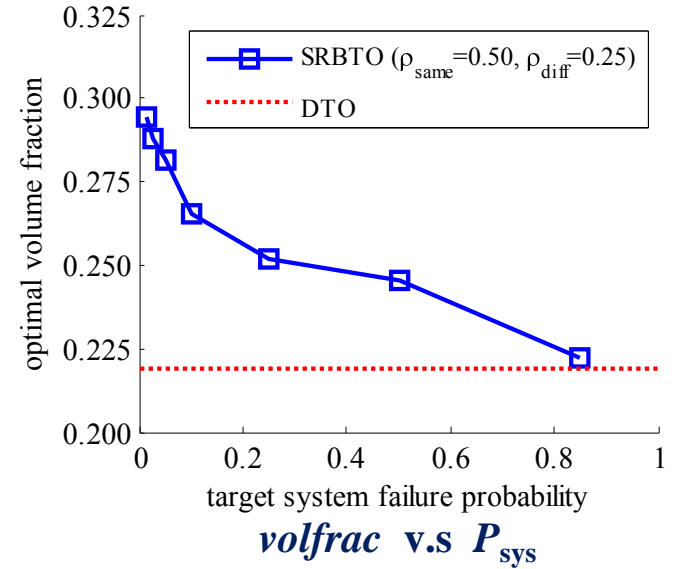
volfrac = **28.15%**
($P_{sys} = 0.05$)

volfrac = **22.25%**
($P_{sys} = 0.85$)

DTO

SRBTO

SRBTO



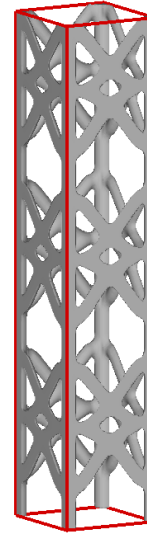
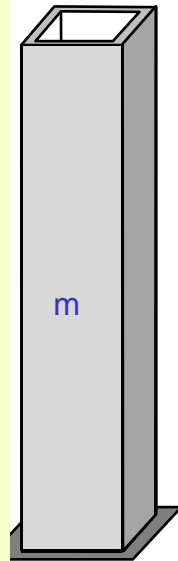
Probabilities: SRBTO/MSR v.s MCS

		P_1	P_2	P_3	P_{sys}
$\rho_{same} = 0.5$ $\rho_{diff} = 0.25$	SRBTO	0.02731	0.02088	0.00539	0.05000
	MCS	0.02747	0.02101	0.00542	0.05023
$\rho_{same} = 0.5$ $\rho_{diff} = 0.25$	SRBTO	0.26940	0.25973	0.20818	0.50000
	MCS	0.26977	0.26006	0.20800	0.50008
$\rho_{same} = 0.9$ $\rho_{diff} = 0.45$	SRBTO	0.02812	0.02227	0.00625	0.05000
	MCS	0.02816	0.02242	0.00638	0.05017

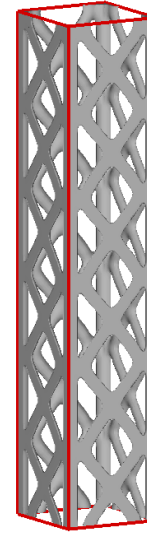
Building Core with Pattern Repetition



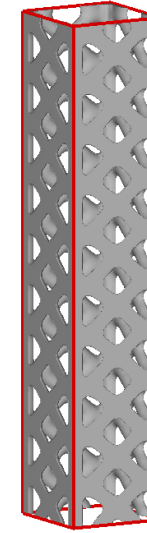
<http://www.som.com>



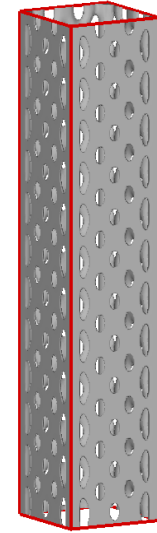
m=3



m=6

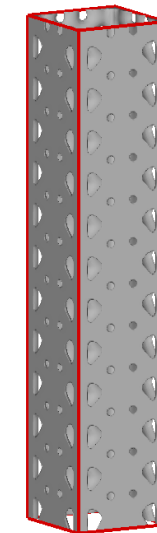
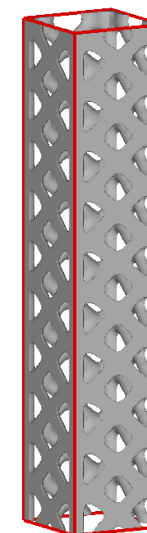
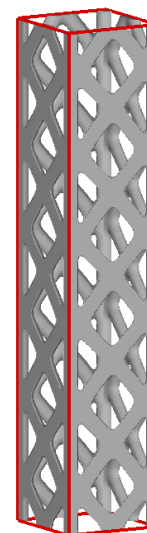
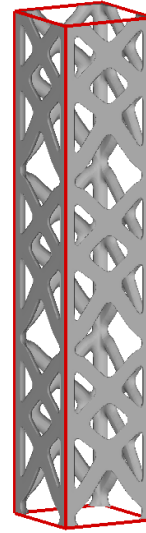


m=10



m=12

DTO



SRBTO

Intro.		MTOP			iMTOP				SRBDO			SRBTO			Conclusions	
TOP	RBDO	Reviews	MTOP	Examples	improving	Examples	Adaptive	Examples	MSR	SRBDO/M	Examples	Existing	Improved	Examples	Summary	Future



Summary & Conclusions

■ MTOP & iMTOP:

- Use three distinct displacement, density, and design variable fields
- Improve efficiency, apply to large-scale problems

■ Adaptive MTOP:

- Use MTOP and iMTOP elements where and when needed
- Reduce the number of density elements and design variables

■ SRBDO/MSR:

- Apply to general system including link-set, cut-set
- Address dependence between limit-states, provide sensitivity

■ SRBTO

- Propose accurate single-loop SORM-based CRBTO & SRBTO approaches
- Include pattern repetition constraints



Future Research Topics

- Optimal locations of design variables in MTOP
- MTOP approach in nonlinear and stress-based problems
- MTOP using Krylov subspace methods and recycling
- SRBDO with multi-scale MSR approach
- SRBDO with mixed continuous-discrete random variables



Contributions

- Nguyen, T. H., Paulino, G. H., Song, J., Le, C. H., (2010). "A computational paradigm for multiresolution topology optimization (MTO)." *Structural and Multidisciplinary Optimization* 41(4): 525-539.
- Nguyen, T. H., Song, J., Paulino, G. H., (2010). "Single-loop system reliability-based design optimization using matrix-based system reliability method: theory and applications." *Journal of Mechanical Design* 132(1): 011005.
- Sutradhar, A., Paulino, G. H., Miller, M. J., Nguyen, T. H., (2010). "Topological optimization for designing patient-specific large craniofacial segmental bone replacements." *Proceedings of the National Academy of Sciences* 107(30) 13222-13227.
- Nguyen, T. H., Paulino, G. H., Song, J., Le, C. H., "Improving multiresolution topology optimization via multiple discretizations." *International Journal for Numerical Methods in Engineering* (submitted).
- Nguyen, T. H., Song, J., Paulino, G. H., "Single-loop system reliability-based topology optimization considering statistical dependence between limit states." *Structural and Multidisciplinary Optimization* (submitted).



Acknowledgements

■ Advisors:

- **Glaucio H. Paulino & Junho Song**

■ Committee:

- **Glaucio H. Paulino, Junho Song, Jerome F. Hajjar, C. Armando Duarte, Ravi C. Penmetsa, William F. Baker, Alessandro Beghini, Alok Sutradhar**

■ Financial Support:

- **Vietnam Education Foundation**
- **National Science Foundation**

■ **Computational Mechanics Group, Structural System Reliability Group and colleagues at UIUC**

■ **Special thanks to my family**



Thank you for your attention !

