汽车车身先进设计制造国家重点实验室 (湖南大学)

State Key Laboratory of Advanced Design and Manufacturing for Vehicle Body(Hunan University)

It is time to develop analysis tools based on boundary integral equation

Jianming Zhang

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- Difficulties in FEM
- Review of BIE
- Boundary Face Method
- Numerical results by BFM
- Hierarchical Matrix and ACA
- Numerical results by ACA
- Software development
- Conclusions



Difficulties in FEM

- Continuous parametric model and Discrete model.
 - High quality meshing demanding considerable effort or skill
 - Interaction between CAE and CAD







- Derivable trial function necessary in the weak form
 - Stiffer computational model
 - Contradiction between conforming and nonconforming elements



Difficulties in FEM

Many kinds of abstract element based on priori assumptions

- Element performance relies on its shape. Small features are omitted due to connectivity and aspect ratio
- Accuracy for stresses is of one order lower than displacements



- New assumptions are required for connecting different kinds of elements, unable to capture local stress
- Sound and solid training in FEM, rich skills and experiences are a must for a successful user. Analyst and designer are always not the same person



Desirable features of analysis tools for industrial daily design:

- Automatic meshing for complicated structures with complex geometry
- Complete solid modeling to capture local stress concentration
- Seamless interaction with CAD packages
- Fast computation ability to solve large scale problems

Complete solid stress analysis—— Boundary Face mehtod



Review of BIE

2D potential problem

$$\nabla^2 u = 0, \quad \forall x \in \Omega$$
$$u = \overline{u}, \quad \forall x \in \Gamma_u$$
$$\frac{\partial u}{\partial n} \equiv q = \overline{q}, \quad \forall x \in \Gamma_q$$

The equivalent weak form

$$\int_{\Omega} v \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) dx dy + \int_{\Gamma_q} \overline{v} \left(k \frac{\partial u}{\partial n} - \overline{q} \right) d\Gamma = 0$$

Once integration by part, FEM formulation

$$\int_{\Omega} \left(\frac{\partial v}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} \frac{\partial u}{\partial y} \right) dx dy - \int_{\Gamma_q} v \overline{q} d\Gamma = 0$$

• Twice integration by part, **BIE formulation**

$$\int_{\Omega} u \nabla^2 v d\Omega - \oint_{\Gamma} \left(\frac{\partial v}{\partial n} u - v \frac{\partial u}{\partial n} \right) d\Gamma = 0$$

- Contradiction between conforming and nonconforming elements
- Locking problems: membrane locking, volumetric locking, shear locking etc.
- Reduced integration and hourglass modes
- Accuracy of fluxes is one order lower than that of potential



Advantages of boundary formulations:

Easy mesh generation and modification



Domain type

Boundary type

Potential to make direct use of a body's parametric representation through Brep data of CAD packages

 High accuracy for local stress concentration





Domain type







Advantages of boundary formulations (2)

Suitable for solving singular problems







Complete coupled system of dam-canyon-reservoir



Acoustic fields from a Skipjack submarine model (250,220 elements for a radiation model, ka = 38.4, solved in 54 min. *)

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Advantages of boundary formulations (3)

- Natural way for imposing boundary conditions
 - (1) Boundary conditions are expressed by density functions. No abstract point load.

(2) For Robin condition,

$$\left(\frac{\partial u}{\partial x} + \boldsymbol{\alpha} u\right)\Big|_{S} = \boldsymbol{\beta}$$

$$\int_{\Omega} v \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) dx dy + \int_{\Gamma_R} \overline{v} \left(k \frac{\partial u}{\partial n} + \alpha u - \overline{q} \right) d\Gamma = 0$$
$$\int_{\Omega} \left(\frac{\partial v}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} \frac{\partial u}{\partial y} \right) dx dy - \int_{\Gamma_R} v \alpha u d\Gamma = \int_{\Gamma_R} v \overline{q} d\Gamma$$
$$\mathbf{Hu} - \mathbf{Gq} = \mathbf{0} \qquad \qquad \mathbf{Ax} = \mathbf{b}$$



Disadvantages of boundary formulations

- Dense and unsymmetrical coefficient matrices
 - Memory complexity $O(N^2)$
 - CPU complexity Direct solver: $O(N^3)$
 - Iterative solver: $O(N^2)$
- Requirement of fundamental solution
 - Applicable to linear problems only
- Singular and nearly singular integration involves complex mathematical operations



Breakthroughs in BEM techniques

Fast algorithms

Fast Multipole Method

Memory complexity: O(N); CPU complexity: O(N)

 Hierarchical Matrix and Adaptive Cross Approximation (ACA) Memory complexity: O(NlogN); CPU complexity: O(Nlog²N)

n	T

	Domain type methods (FEM, EFG, MLPG)	Boundary type methods (BEM, HdBNM)	Boundary type with linear complexity
Total degrees of freedom	$O(n^3)$	$O(n^2)$	$O(n^2)$
Memory requirement	$O(n^3)$	$O(n^4)$	$O(n^2)$
Time complexity	$O(n^3)$	$O(n^4)$	$O(n^2)$



Breakthroughs in BEM techniques --Fast algorithms





Breakthroughs in BEM techniques --Fast algorithms



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Breakthroughs in BEM techniques (2)

Breakthroughs in BEM techniques:

Dual reciprocity method

$$\nabla^2 u = b \approx \sum_{i=1}^{N+L} \alpha_i \varphi_i(r) = \sum_{i=1}^{N+L} \alpha_i (\nabla^2 \phi_i(r))$$

$$c_{i}u_{i} + \int_{\Gamma} q^{*}ud\Gamma - \int_{\Gamma} u^{*}qd\Gamma = \sum_{k=1}^{N+L} \alpha_{k}(c_{i}\phi_{ik} + \int_{\Gamma} q^{*}\phi_{k}d\Gamma - \int_{\Gamma} u^{*}\frac{\partial\phi_{k}}{\partial n}d\Gamma)$$

Accurate algorithm for nearly singular integration

Therefore, an analysis tool for BVP that performs far better than existing techniques is achievable by using boundary integral equation formulations



Boundary Face Method

The self-regular BIE for potential problems

 $0 = \int_{\Gamma} (u(\mathbf{s}) - u(\mathbf{y}))q^{s}(\mathbf{s}, \mathbf{y})d\Gamma - \int_{\Gamma} q(\mathbf{s})u^{s}(\mathbf{s}, \mathbf{y})d\Gamma$

The discretized form by elements

$$0 = \sum_{j=1}^{N_e} \int_{\Gamma_j} u^s(\mathbf{s}, \mathbf{y}) \sum_{I=1}^{N_p} \Phi_I(\mathbf{s}) q_I d\Gamma - \sum_{j=1}^{N_e} \int_{\Gamma_j} q^s(\mathbf{s}, \mathbf{y}) \sum_{I=1}^{N_p} (\Phi_I(\mathbf{s}) - \Phi_I(\mathbf{y})) u_I d\Gamma$$

In standard **BEM**,

elements are used to

- facilitate boundary integration
- interpolate Boundary variables
- approximate the geometry





Boundary Face Method (2)

The discretized form of BIE in BFM

$$0 = \sum_{j=1}^{N_c} \int_{\Gamma_j} u^s(\mathbf{s}, \mathbf{y}) \sum_{I=1}^{N} \Phi_I(\mathbf{s}) \hat{q}_I d\Gamma - \sum_{j=1}^{N_c} \int_{\Gamma_j} q^s(\mathbf{s}, \mathbf{y}) \sum_{I=1}^{N} (\Phi_I(\mathbf{s}) - \Phi_I(\mathbf{y})) \hat{u}_I d\Gamma$$

In the **BFM**,

elements are used to

- facilitate boundary integration, only
- Shape functions are separated from the elements
- The exact geometry is kept





Element class in C++

class CElement	
{	
public:	
CFace	i <u>*pFace</u> ;
CShape	*pShape;
virtual int	<pre>getRegularPatches(CRectPatch*, int*, CTrglPatch*);</pre>
virtual int	getSingularPatches(CIntpPt*, int*, CAnglPatch*,
	int*, CRectPatch*, int*, CTrglPatch*);
int getShap	e <u>l(int_num, T2P</u> OINT *vTpt, double *vShp);
virtual int	i <u>getIntGeoData</u> (T2POINT*, D3POINT*, D3NORMAL*, double*);
};	



Boundary Face Method (4)

Shape function class in C++



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Boundary Face Method (5)

 Weakly singular integration





$$\begin{cases} s_1^a = s_1^0 + (s_1^1 - s_1^0)\alpha \\ s_2^a = s_2^0 + (s_2^1 - s_2^0)\alpha \end{cases} \begin{cases} s_1^b = s_1^0 + (s_1^2 - s_1^0)\alpha \\ s_2^b = s_2^0 + (s_2^2 - s_2^0)\alpha \end{cases} \begin{cases} t_1 = t_1^a + (t_1^b - t_1^a)\beta \\ t_2 = t_2^a + (t_2^b - t_2^a)\beta \end{cases}$$
$$I = \sum_{i=1}^4 \int_0^1 \int_0^1 O(1/r) J_s(\mathbf{s}) J_L^{(i)}(\alpha) d\alpha d\beta \qquad J_L^{(i)} = \alpha S_\Delta$$

Nearly singular integration



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 $S_{\Delta} = \left| s_1^1 s_2^2 + s_1^2 s_2^0 + s_1^0 s_2^1 - s_1^2 s_2^1 - s_1^0 s_2^2 - s_1^1 s_2^0 \right|$



Numerical results by BFM

Governing equation

$$\nabla^2 u = 0$$

- Analytical solution
 - (1) Linear solution
 - (2) Quadratic solution-1
 - (3) Quadratic solution-2 u = xy + yz + zx
 - (4) Cubic solution

u = x + y + z $u = -2x^{2} + y^{2} + z^{2}$ u = xy + yz + zx $u = x^{3} + y^{3} + z^{3} - 3yx^{2} - 3xz^{2} - 3zy^{2}$

Error estimation

$$e = \frac{1}{|v|_{\max}} \sqrt{\frac{1}{N} \sum_{i=1}^{N} (v_i^{(e)} - v_i^{(n)})^2}$$



Numerical results by BFM (2)

Sensitivity study of source location in a cell



α	<i>u</i> =linear %	<i>u</i> =quadratic-1 %	<i>u</i> =cubic %
0.05	0.420	1.219	0.937
0.2	0.262	0.572	1.000
0.4	0.173	0.375	0.748
0.6	0.145	0.292	0.485
0.8	0.127	0.210	0.313
1.0	0.135	0.281	0.243

0.05	63.469	94.647	346.47
0.1	25.833	17.562	53.187
0.15	2.443	3.615	9.241
0.2	1.864	2.695	7.734
0.25	2.009	4.403	6.798
0.3	1.129	1.947	3.074
1/3	1.067	1.696	2.018
0.35	3.765	4.121	4.469
0.4	1.198	3.006	5.199
0.45	1.952	4.191	9.852

BNM by MK. Chatiz and S. Mukherjee

Int. J. Numer. Meth. Engng. 2000; 47:1523-1547



Numerical results by BFM (3)

 Sensitivity to cell shape



Node spacing	12x12	8x18	4x36
<i>u</i> =linear	0.04226	0.091	0.05908
<i>u</i> =quadratic-1	0.01355	0.03865	0.02179
<i>u</i> =quadratic-2	0.03552	0.06985	1.091
<i>u</i> =cubic	0.02694	0.1203	1.638

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side view

Numerical results by BFM (5)

 Convergence study on a elbow pipe



V

Z

 $\overline{R} = 7$

top view



Numerical results by BFM (6)



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Numerical results by BFM (7)











Numerical results by BFM (9)





Numerical results by BFM (10)

位移精确解为边界条件:





Numerical results by BFM (11)





Numerical results by BFM (12)



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Numerical results by BFM (13)



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- Why Hierarchical matrix and ACA, not FMM ?
 - Although the FMM possesses better asymptotic complexity (linear order). It depends on a priori knowledge of the kernel function, which is to be expanded by spherical harmonic series.
 - The Hierarchical Matrix and ACA are kernel independent.
 - The Hierarchical Matrix and ACA are a purely algebraic algorithms, namely the computational speed-up is achieved through linear algebra manipulations of the matrix, e.g. QR decomposition, SVD, LU decomposition, etc.
 - The Hierarchical Matrix and ACA can provide a direct solver for large scale computations, or an efficient preconditioner for an iterative solver as well, e.g. GMRES, CGN, etc.



Hierarchical matrix (*H*-matrix)

Block partitioning with tree









Low rank approximation







Arithmetic operations and complexity

Storage	Addition	Matrix-vector multiplication	Matrix-matrix multiplication	Matrix- inversion	LU- Decomposition
$O(n \log n)$	$O(n\log n)$	$O(n \log n)$	$O(n\log^2 n)$	$O(n\log^2 n)$	$O(n\log^2 n)$



Singular Value Decomposition (SVD)

$$\begin{pmatrix} A \\ \end{pmatrix} = \begin{pmatrix} U \\ \end{pmatrix} \begin{pmatrix} w_1 \\ \ddots \\ w_N \end{pmatrix} \begin{pmatrix} V \\ \end{pmatrix} M > N$$

$$M > N$$

$$M > N$$

$$N \times N$$

> If $w_i=0$ for i>k (rank A=k), then $\begin{pmatrix} A \\ \end{pmatrix} = \begin{pmatrix} U \\ U \end{pmatrix} \cdot \begin{pmatrix} V \\ \end{pmatrix} k < < N \qquad \begin{pmatrix} A \\ \end{pmatrix} \cdot \begin{pmatrix} x \\ x \end{pmatrix} = \begin{pmatrix} U \\ U \\ \vdots \end{pmatrix} \cdot \begin{pmatrix} V \\ y \end{pmatrix} \cdot \begin{pmatrix} x \\ x \end{pmatrix}$ M × N $M \times k \quad k \times N$ Both memory requirement and operations are reduced to k(M+N) from $M \times N$!!! ICCM2010, Zhangjiajie



Low rank approximation

▶ **Definition (\varepsilon - rank).** The ε - rank of a matrix $A \in \mathbb{C}^{M \times N}$ with respect to the matrix norm $\|\cdot\|$ is defined as

 $\operatorname{rank}_{\varepsilon} A = \min\left\{\operatorname{rank} T: \left\|A - T\right\| < \varepsilon\right\}$

> **Theorem.** The best approximation of at most rank k to A is

 $\|A - A_k\| = \min\{\|A - T\| : \operatorname{rank} T \le k\}$

where $A_k = \sum_{i=1}^{k} w_i u_i v_i^*$ and (w_i, u_i, v_i) , $i = 1, \dots, k$ are the k largest singular triplets

triplets.

$$\begin{pmatrix} A_k \end{pmatrix} = \begin{pmatrix} U \end{pmatrix} \bullet \begin{pmatrix} W_1 & & & \\ & \ddots & & \\ & & W_k \\ & & & W_{k+1} = 0 \\ & & & \ddots & \\ & & & & W_N = 0 \end{pmatrix} \bullet \begin{pmatrix} V \end{pmatrix}$$



• Early version of \mathcal{H} -matrix

$$\begin{split} L_{ij} &= \sum_{\iota=1}^{k} \int_{\Omega} p_{\iota}^{\tau}(x) \varphi_{i}(x) \, dx \int_{\Omega} g(x_{\iota}^{\tau}, y) \varphi_{j}(y) \, dy \qquad \sigma \\ &\tilde{g}(x, y) := \sum_{\iota=1}^{k} p_{\iota}^{\tau}(x) g(x_{\iota}^{\tau}, y) \qquad \sigma \\ &A_{i\iota} := \int_{\Omega} p_{\iota}^{\tau}(x) \varphi_{i}(x) \, dx \qquad \tau \\ &B_{j\iota} := \int_{\Omega} g(x_{\iota}^{\tau}, y) \varphi_{j}(y) \, dy \qquad L \Big|_{\tau \times \sigma} \approx AB^{T} \end{split}$$



Adaptive Cross Approximation (ACA)



$$a_{ij} = \int_{\Gamma} \kappa(x, y_i) \varphi_j(x) dS_x$$
$$\kappa(x, y) = -\frac{1}{4\pi} \frac{(x - y, n_x)}{|x - y|^2}$$
$$i \in t, \quad j \in s$$





ACA without iteration





Determine the skeleton points using geometric method. The predetermination of skeleton points is particularly helpful when evaluating the entries by boundary integration.

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The near part and far part may be overlapped each other!



Numerical results

Comparison with FMM







Multi-domain model				
DOFs	T_{coef} (s)	$T_{equ}(s)$	err_{ϕ}	
11888	711	1167	5.1×10^{-4}	
47448	4127	6418	1.6×10^{-4}	
106688	7753	12516	9.9×10^{-5}	
	Single-domain model			
DOFs	T_{coef} (s)	$T_{equ}(s)$	err_{ϕ}	
10288	530	803	5.7×10^{-4}	
41048	3906	5203	1.6×10^{-4}	
92288	8065	8937	9.5×10^{-5}	
By HdBNM-FMM				

Multi-domain model			
DOFs	T_{coef} (s)	T_{eau} (s)	err_{ϕ}
10720	249	88	7.9×10^{-5}
42944	2101	2744	7.0×10^{-5}
98682	4731	5357	9.9×10 ⁻⁶
Single-domain model			
DOFs	T_{coef} (s)	T_{equ} (s)	err _ø
9120	407	295	5.2×10^{-5}
36544	3307	5720	5.1×10^{-5}
82272	7017	13035	4.5×10^{-5}
By BFM-ACA			

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Numerical results

 CPU seconds for solving the system equation



The hierarchical LUdecomposition will be considerably beneficial to equations that have multiple right hand sides

Timing results for the thick cylinder problem



Numerical results

CNT composite simulation





	К	Nodes	Time (s)
HdBNM- FMM	1.337	165153	9776
BFM-ACA	1.353	165153	11945

	К	Nodes	Time (s)
HdBNM- FMM	0.919	109314	5396
BFM-ACA	0.954	109314	6127

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Geometric model





Discrete models

27100, 15381, 8492 boundary Nodes used for BFM analysis



112000、56000、29201 elements used for MSC/NASTRAN



29201 elements (FEM)

8492 boundary Nodes

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Homogeneous Case

Analytical solution:

$$T = x^{3} + y^{3} + z^{3} - 3yx^{2} - 3xz^{2} - 3zy^{2}$$

$$Dofs \quad Time (sec.) \quad Relative Error (%)$$

$$Layer 4 \ Layer 5 \ Layer 6 \ Layer 7$$

$$Layer 4 \ Layer 5 \ Layer 6 \ Layer 7$$

$$Prove 12100 \quad 144 \quad 0.16 \quad 0.28 \quad 0.41 \quad 0.04$$

$$Relative Error (%)$$

$$Relative Error (%)$$

$$Layer 4 \ Layer 5 \ Layer 6 \ Layer 7$$

$$Layer 4 \ Layer 5 \ Layer 6 \ Layer 7$$

$$Relative Error (%)$$

$$Relative Error (%)$$

$$Layer 4 \ Layer 5 \ Layer 6 \ Layer 7$$

$$Relative Error (%)$$

$$Relative Error ($$



Heterogeneous Case



Boundary Condition

Layer	λ (W/m°C)
1	2.575
2	2.475
3	2.375
4	2.325
5	2.275
6	1.275
7	2.4378

Materials for different layers





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Cases with rebars and water pipes embedded



Five embeded rebars

Five embeded water pipes







Elastic analysis of concrete dam

Linear field

$$u_x = \frac{2x + y + z}{2}, \quad u_y = \frac{x + 2y + z}{2}, \quad u_z = \frac{x + y + 2z}{2}$$









16956 Nodes

29480 Nodes

Layer No.	1	2	3	4	5	6	7
Traction_x	4.835	2.48	2.191	0.9077	0.2727	0.1369	0.01504
Traction_y	2.878	1.702	1.481	1.19	0.3241	0.08328	0.01582
Traction_z	1.769	0.5676	0.6066	0.2394	0.07427	0.03572	0.01752

Relative Error (%) for nodal tractions for layers when 5016 nodes are used



Elastic analysis of concrete dam (2)



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Software development (research goal)

Automatic, accurate and efficient analysis of large-scale complex structures with arbitrary geometries and material composition





Conclusions and ongoing work

Conclusions

- Thanks to the breakthroughs in BEM techniques, the situation for the BIE's application is not what it used to be. The BIE is ready to be used to develop analysis tools, which can perform much better than domain-type methods.
- The BFM is a general framework for implementation of numerical methods based on BIE. It has real potential for seamless interactions with the solid modeling packages (NX UG, Pro/E, etc.).
- The Hierarchical Matrix and ACA are purely algebraic algorithms. The BFM accelerated with Hierarchical Matrix and ACA can provide an automatic tool for large scale analysis of structures with complex geometries and material compositions.



Conclusions and ongoing work

Ongoing work

 Stress analysis of frame structures considering welding seams.



 Combining the present method with DRM to perform visco-thermoelastic analysis on a concrete dam and simulate its construction process.