

# Optimal-Transportation Meshfree Approximation Schemes for Fluid and Plastic Flows

**M. Ortiz**

Bo Li, Feras Habbal

California Institute of Technology

COMPLAS X

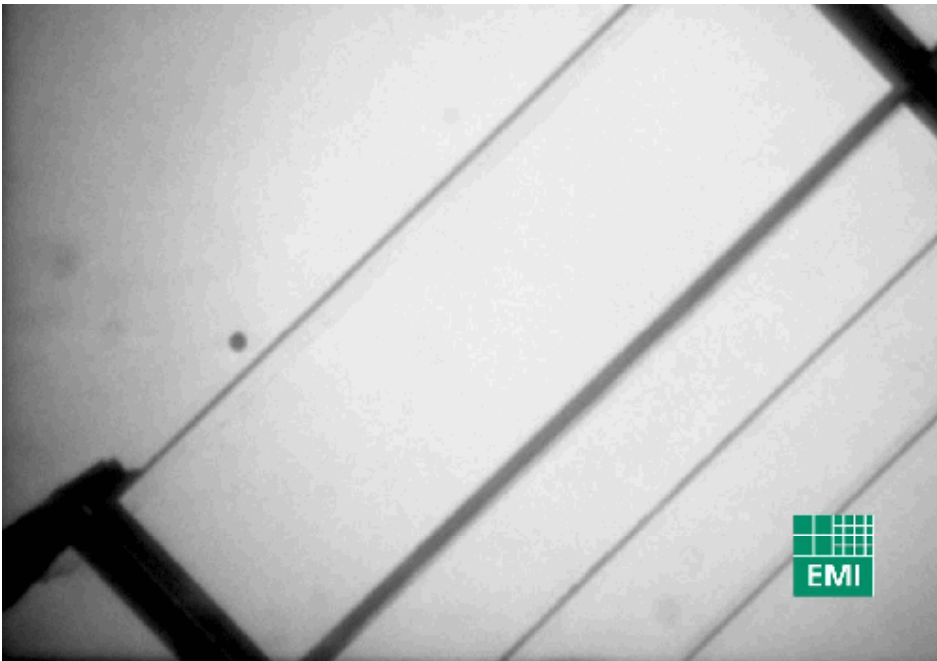
Barcelona, September 3, 2009



Michael Ortiz  
COMPLAS X

# Objective: Hypervelocity impact

- Hypervelocity impact is of interest to a broad scientific community: Micrometeorite shields, geological impact cratering...



Hypervelocity impact test of multi-layer micrometeorite shield (Ernst-Mach Institut, Germany)



The International Space Station uses 200 different types of shield to protect it from impacts

Michael Ortiz  
COMPLAS X

# Simulation requirements

- Hypervelocity impact: Grand challenge in scientific computing
- Main simulation requirements:
  - *Hypersonic dynamics, high-energy density (HED)*
  - *Multiphase flows (solid, fluid, gas, plasma)*
  - *Free boundaries + contact*
  - *Fracture, fragmentation, perforation*
  - *Complex material phenomena:*
    - *HED/extreme conditions*
    - *Ionization, excited states, plasma*
    - *Multiphase equation of state, transport*
    - *Viscoplasticity, thermomechanical coupling*
    - *Brittle/ductile fracture, fragmentation...*

# Optimal-Transportation Meshfree (OTM)

- Time integration (OT):
  - *Optimal transportation methods:*
    - *Geometrically exact, discrete Lagrangians*
  - *Discrete mechanics, variational time integrators:*
    - *Symplecticity, exact conservation properties*
  - *Variational material updates, inelasticity:*
    - *Incremental variational structure*
- Spatial discretization (M):
  - *Max-ent meshfree nodal interpolation:*
    - *Kronecker-delta property at boundary*
  - *Material-point sampling:*
    - *Numerical quadrature, material history*
  - *Dynamic reconnection, 'on-the-fly' adaptivity*

# Optimal transportation theory



Gaspard Monge

Beaune (1746), Paris (1818)

*"Sur la théorie des déblais et des remblais" (Mém. de l'acad. de Paris, 1781)*



Leonid V. Kantorovich

Saint Petersburg (1912)

Moscow (1986)

Nobel Prize in  
Economics (1975)

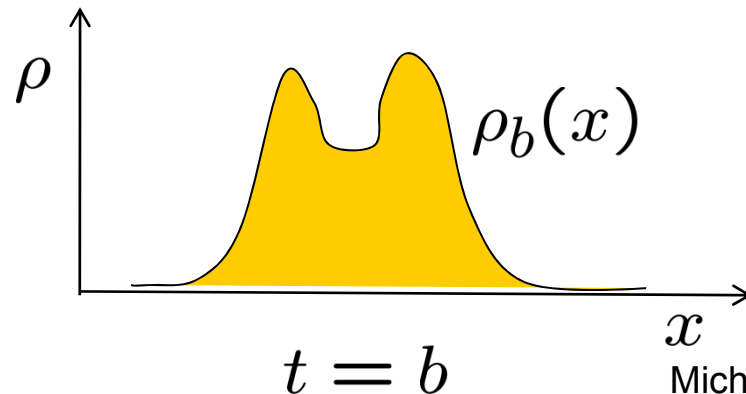
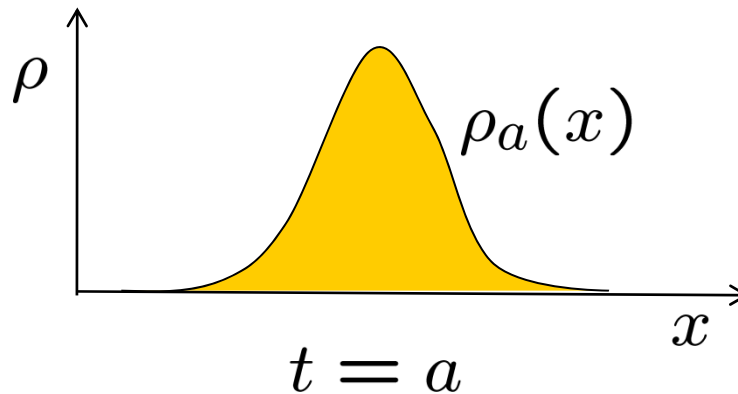
Michael Ortiz  
COMPLAS X

# Mass flows — Optimal transportation

- Flow of non-interacting particles in  $\mathbb{R}^n$

$$\left. \begin{aligned} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho v) &= 0 \\ \frac{\partial(\rho v)}{\partial t} + \nabla \cdot (\rho v \otimes v) &= 0 \end{aligned} \right\} t \in [a, b]$$

- Initial and final conditions:  $\begin{cases} \rho(x, a) = \rho_a(x) \\ \rho(x, b) = \rho_b(x) \end{cases}$



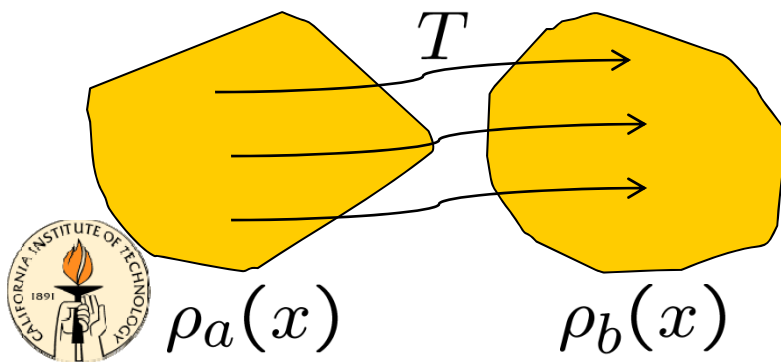
# Mass flows — Optimal transportation

- *Benamou & Brenier* minimum principle:

$$\left. \begin{array}{l} \text{minimize: } A(\rho, v) = \int_a^b \int \frac{\rho}{2} |v|^2 dx dt \\ \text{subject to: } \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho v) = 0 \end{array} \right\} \Rightarrow (\rho, v)$$

- Reformulation as optimal transportation problem:

$$\inf A = \inf_T \int |T(x) - x|^2 \rho_a(x) dx \equiv d_W^2(\rho_a, \rho_b)$$



- McCann's interpolation:

$$\varphi(x, t) = \frac{b-t}{b-a} x + \frac{t-a}{b-a} T(x) \Rightarrow (\rho, v)$$

Michael Ortiz  
COMPLAS X

# Euler flows — Optimal transportation

- Semidiscrete action:  $A_d(\rho_1, \dots, \rho_{N-1}) =$

$$\sum_{k=0}^{N-1} \left\{ \underbrace{\frac{1}{2} \frac{d_W^2(\rho_k, \rho_{k+1})}{(t_{k+1} - t_k)^2}}_{\text{inertia}} - \underbrace{\frac{1}{2} [U(\rho_k) + U(\rho_{k+1})]}_{\text{internal energy}} \right\} (t_{k+1} - t_k)$$

- Discrete Euler-Lagrange equations:  $\delta A_d = 0 \Rightarrow$

$$\frac{2\rho_k}{t_{k+1} - t_{k-1}} \left( \frac{\varphi_{k \rightarrow k+1} - \text{id}}{t_{k+1} - t_k} + \frac{\varphi_{k \rightarrow k-1} - \text{id}}{t_k - t_{k-1}} \right) = \nabla p_k + \rho_k b_k$$

$$\rho_{k+1} \circ \varphi_{k \rightarrow k+1} = \rho_k / \det(\nabla \varphi_{k \rightarrow k+1})$$

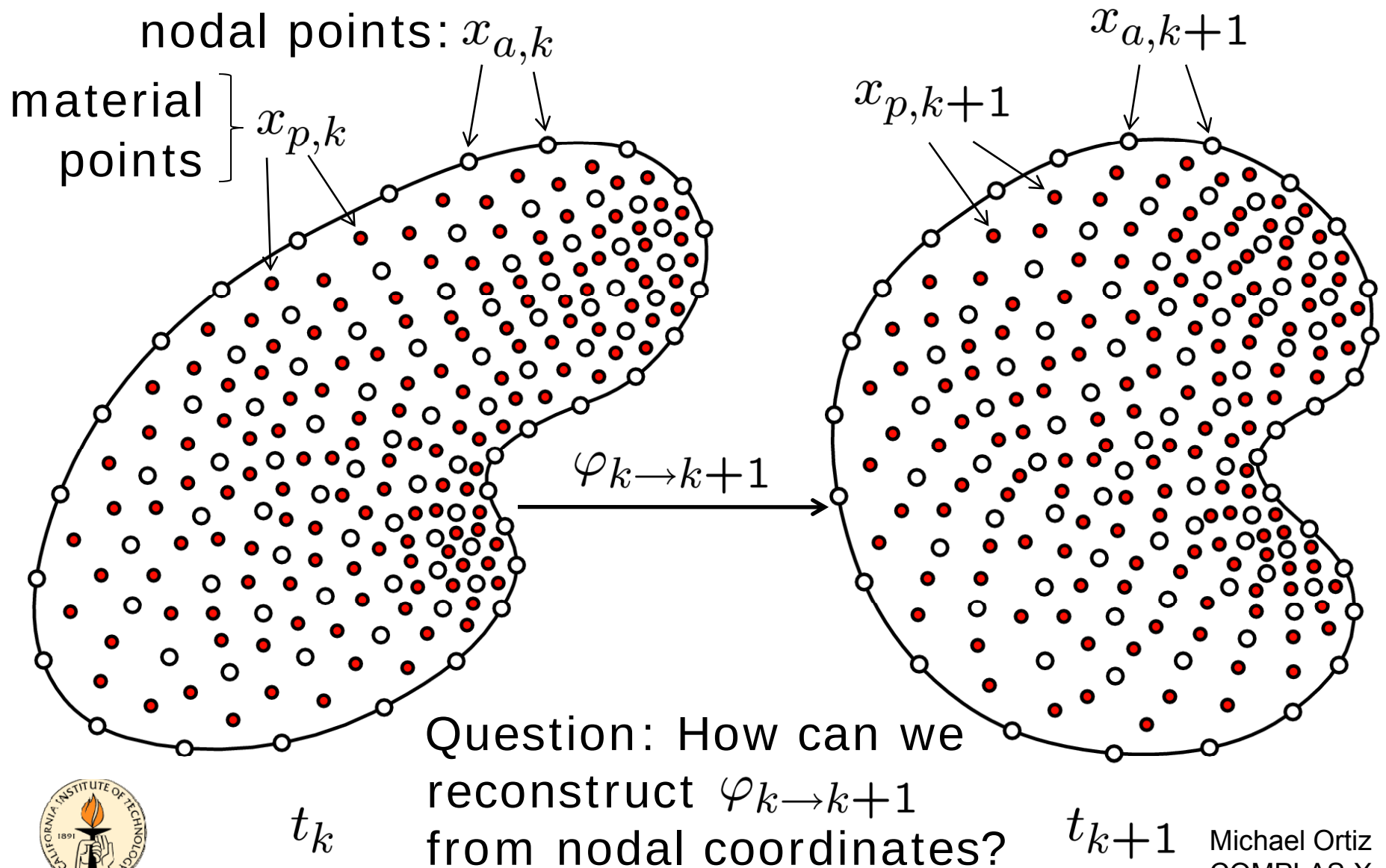
geometrically exact mass conservation!



# Optimal-Transportation Meshfree (OTM)

- Optimal transportation theory is a useful tool for generating geometrically-exact discrete Lagrangians for flow problems
- Inertial part of discrete Lagrangian measures distance between consecutive mass densities (in sense of Wasserstein)
- Discrete Hamilton principle of stationary action: Variational time integration scheme:
  - *Symplectic, time reversible*
  - *Exact conservation properties (linear and angular momenta, energy)*
  - *Strong variational convergence (in sense of  $\Gamma$ -convergence, non-linear phase error analysis)*

# OTM – Spatial discretization



# OTM – Max-ent interpolation

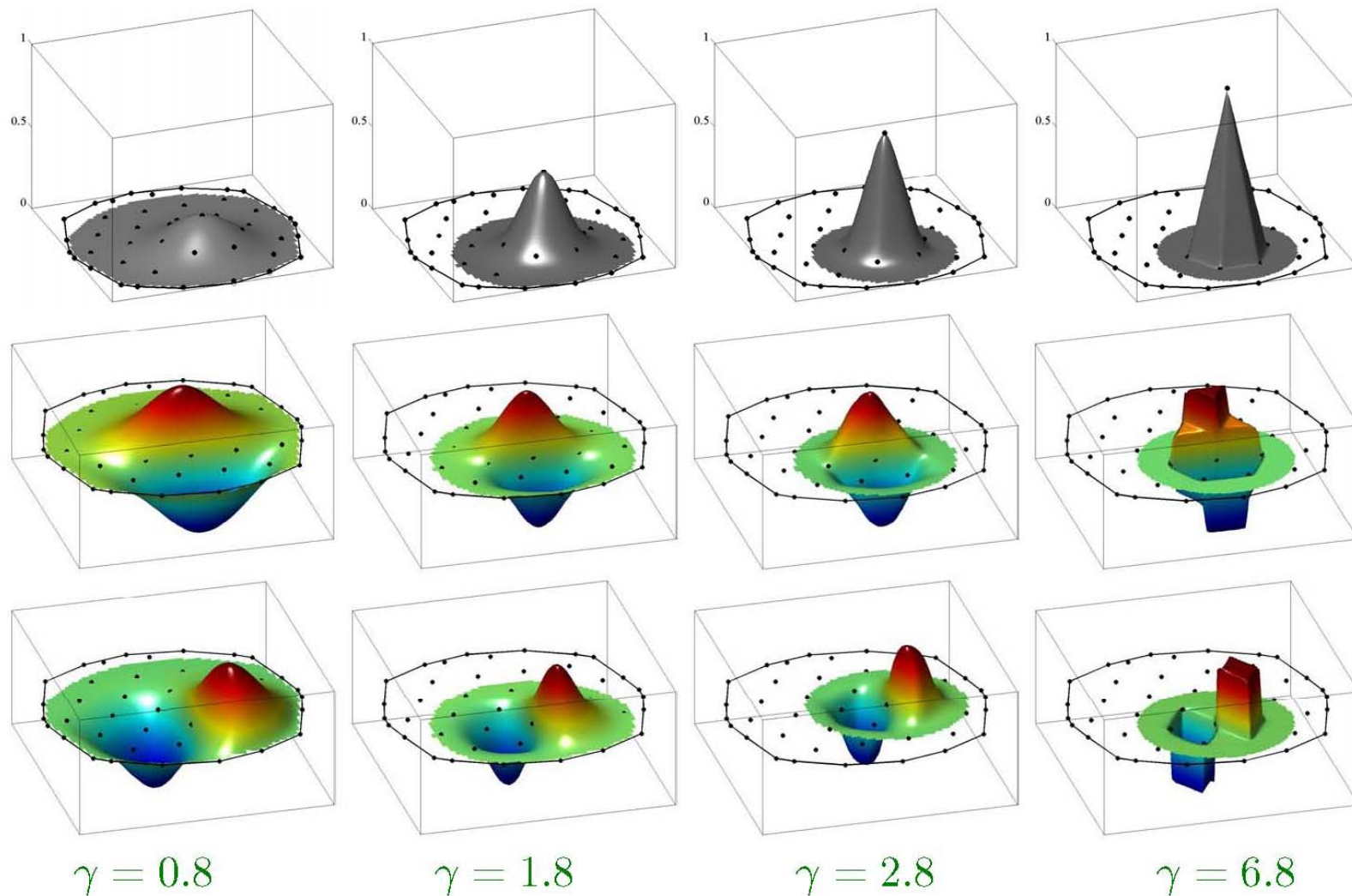
- Problem: Reconstruct function  $u(x)$  from nodal sample  $\{u(x_a), a = 1, \dots, N\}$  so that:
  - Reconstruction is *least biased*
  - Reconstruction is *most local*
- Optimal shape functions (Arroyo & MO, *IJNME*, 2006):

$$\text{Minimize: } \underbrace{\sum_{a=1}^N |x-x_a|^2 N_a(x)}_{\text{shape function width}} + \beta \underbrace{\sum_{a=1}^N N_a(x) \log N_a(x)}_{\text{information entropy}}$$

$$\text{Subject to: } \sum_{a=1}^N N_a(x) = 1, \quad \sum_{a=1}^N x_a N_a(x) = x.$$



# OTM — Max-ent interpolation

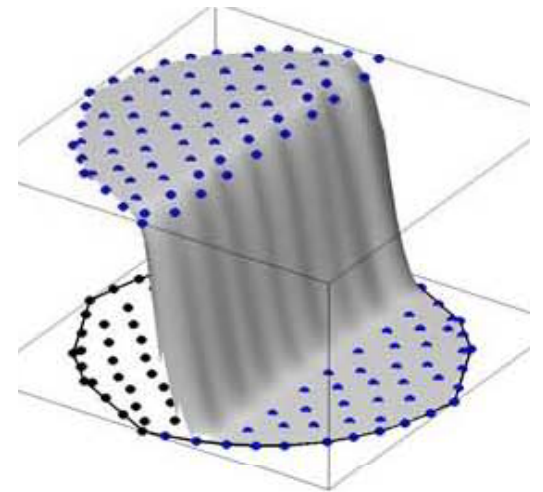
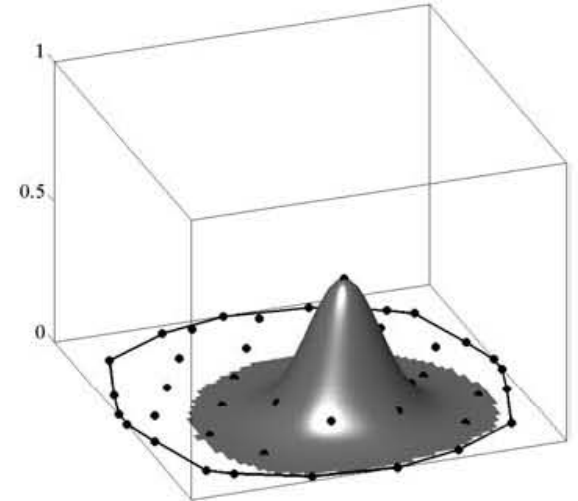


Max-ent shape functions,  $\gamma = \beta h^2$

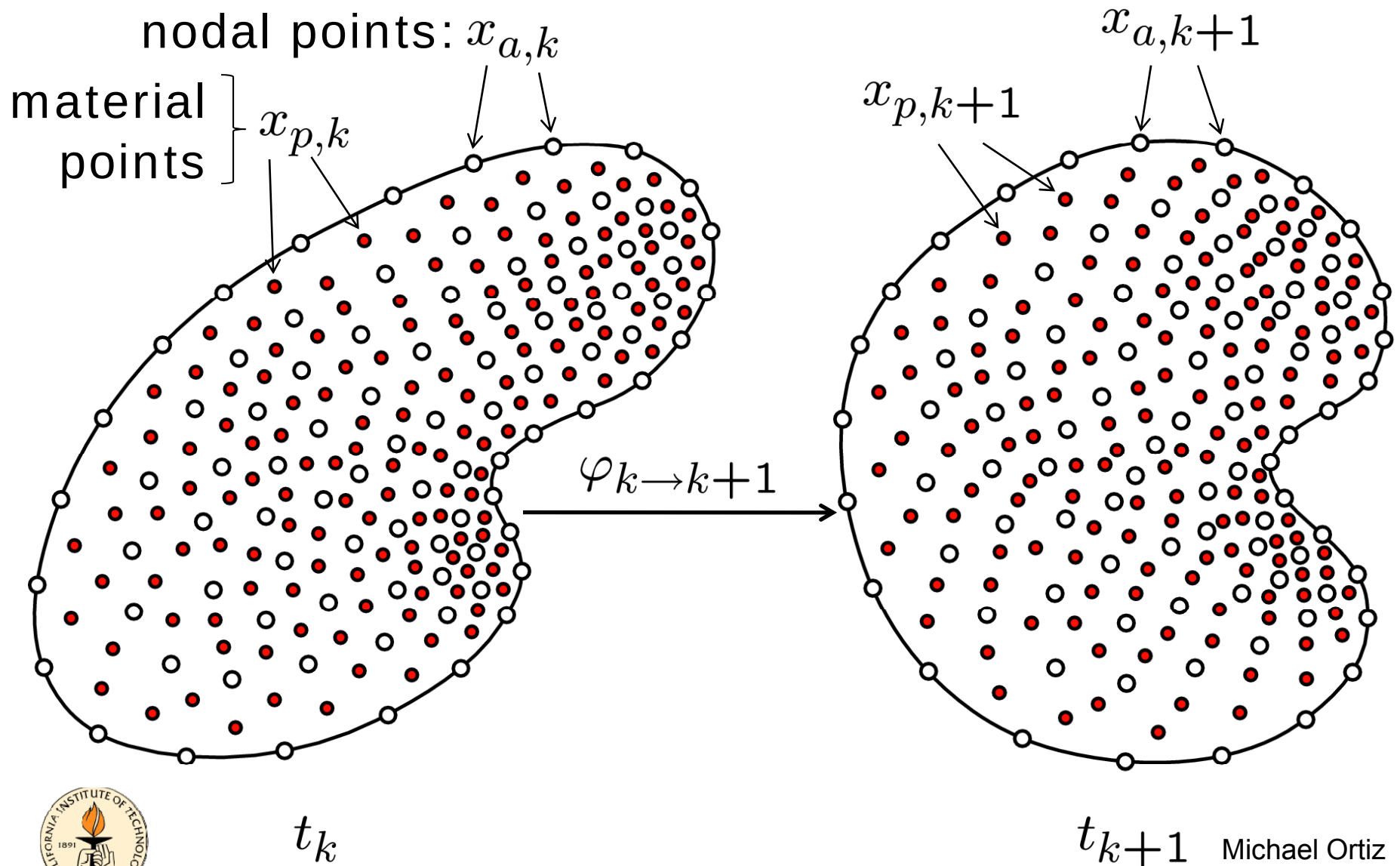
Michael Ortiz  
COMPLAS X

# OTM — Max-ent interpolation

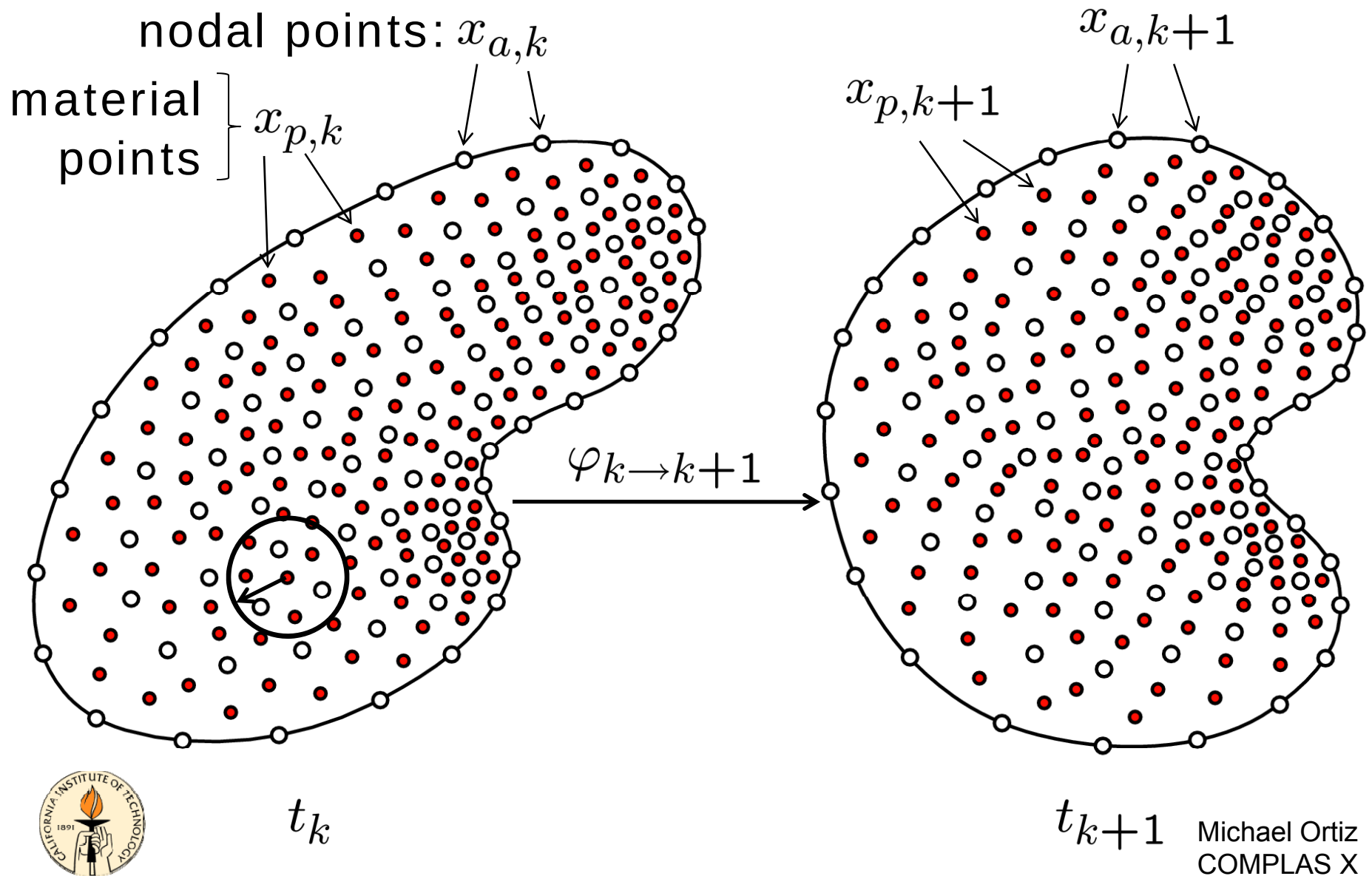
- Max-ent interpolation is smooth, meshfree
- Finite-element interpolation is recovered in the limit of  $\beta \rightarrow \infty$
- Rapid decay, short range
- Monotonicity, maximum principle
- Good mass lumping properties
- Kronecker-delta property at the boundary:
  - *Displacement boundary conditions*
  - *Compatibility with finite elements*

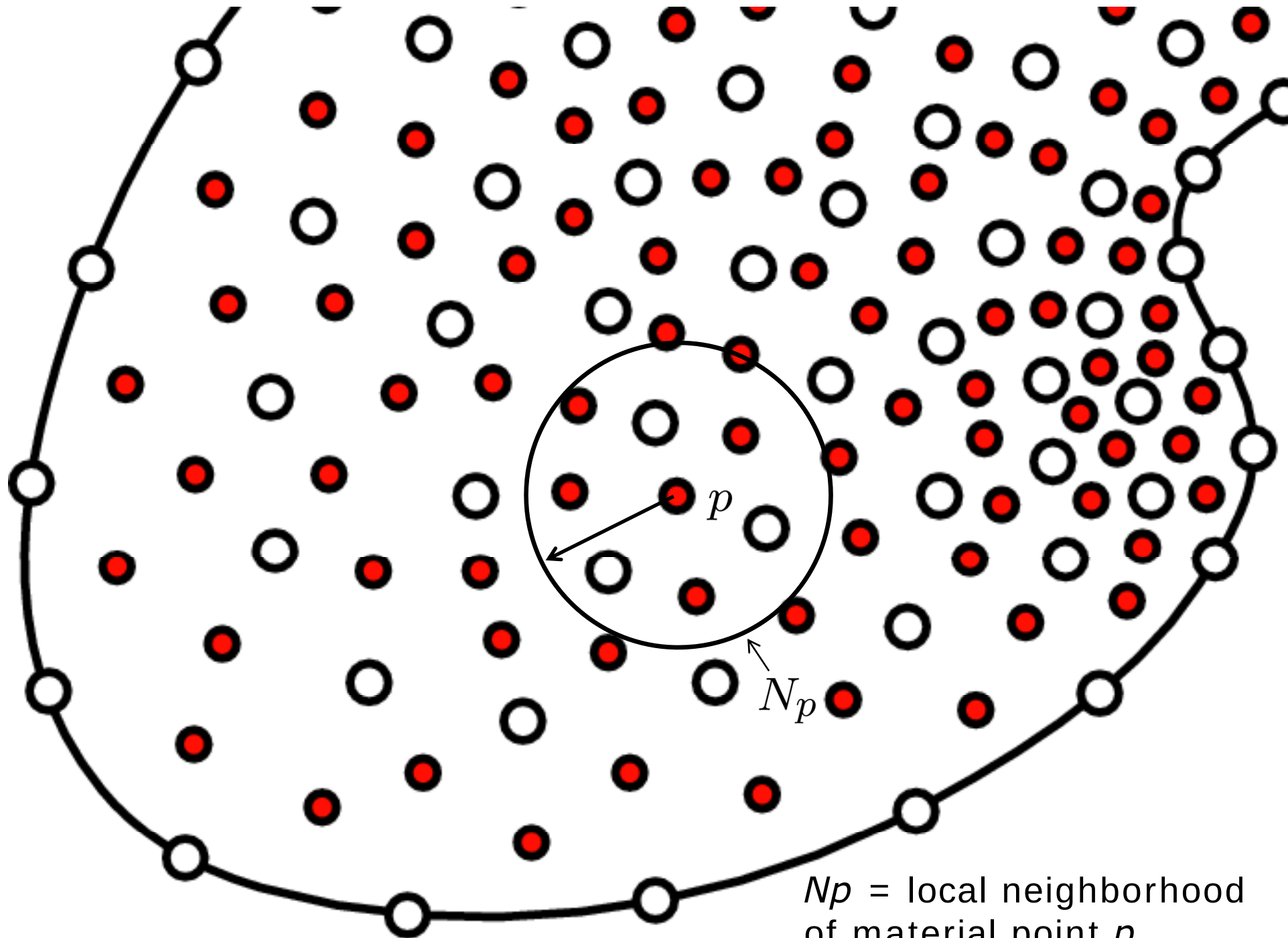


# OTM – Spatial discretization

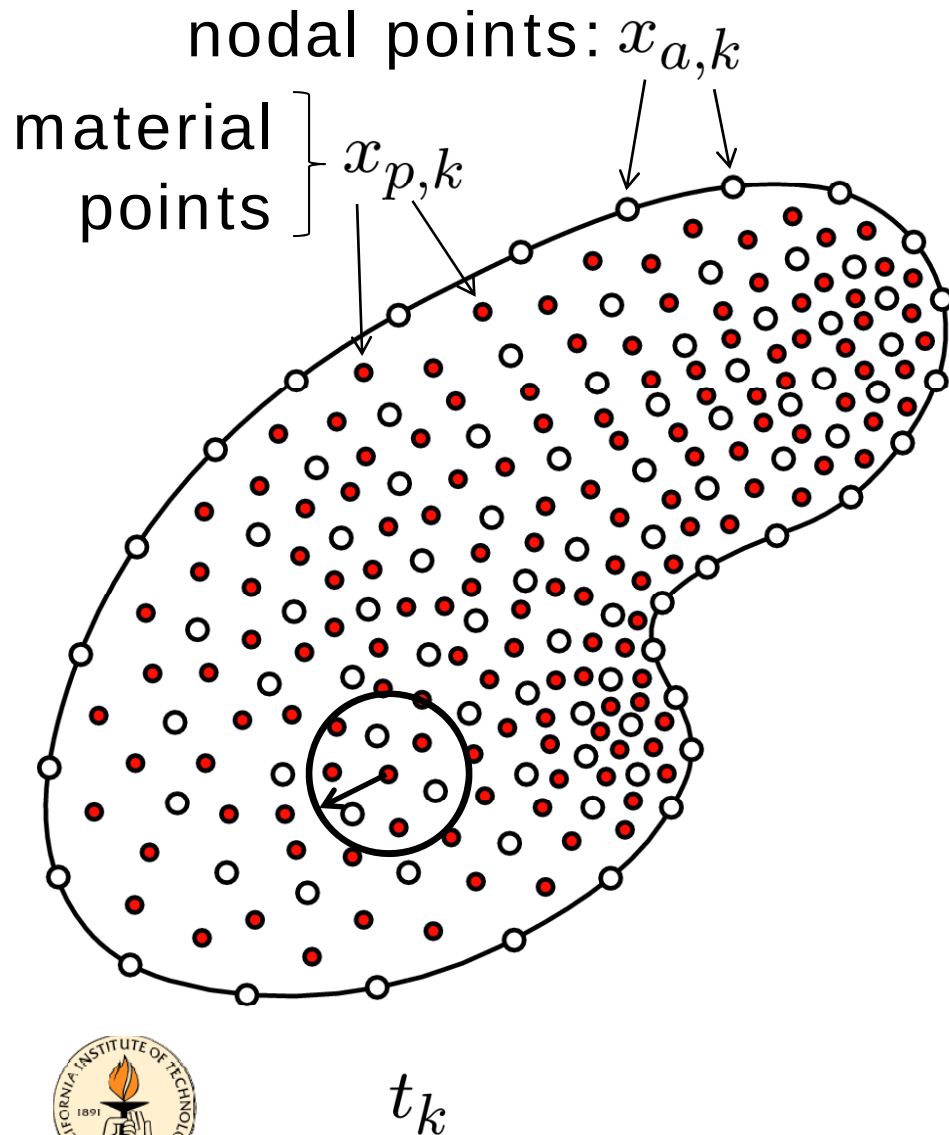


# OTM – Spatial discretization





# OTM – Spatial discretization



- Max-ent interpolation at node  $p$  determined by nodes in its local environment  $N_p$
- Local environments determined 'on-the-fly' by range searches
- Local environments evolve continuously during flow (dynamic reconnection)
- Dynamic reconnection requires no remapping of history variables!



# OTM – Flow chart

(i) Explicit nodal coordinate update:

$$x_{k+1} = x_k + (t_{k+1} - t_k) \left( v_k + \frac{t_{k+1} - t_{k-1}}{2} M_k^{-1} f_k \right)$$

(ii) Material point update:

position:  $x_{p,k+1} = \varphi_{k \rightarrow k+1}(x_{p,k})$

deformation:  $F_{p,k+1} = \nabla \varphi_{k \rightarrow k+1}(x_{p,k}) F_{p,k}$

volume:  $V_{p,k+1} = \det \nabla \varphi_{k \rightarrow k+1}(x_{p,k}) V_{p,k}$

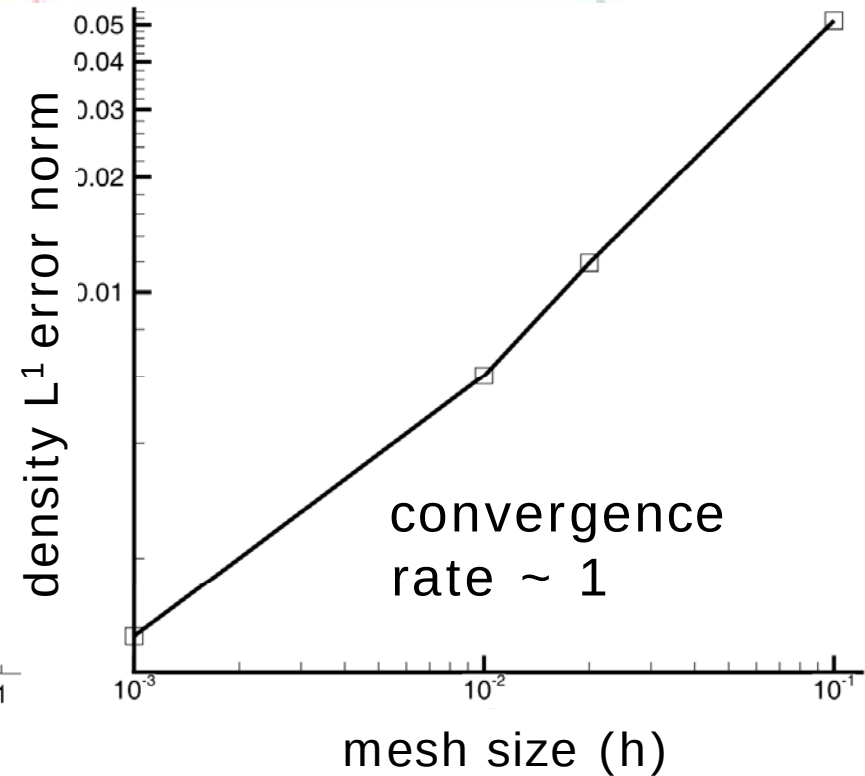
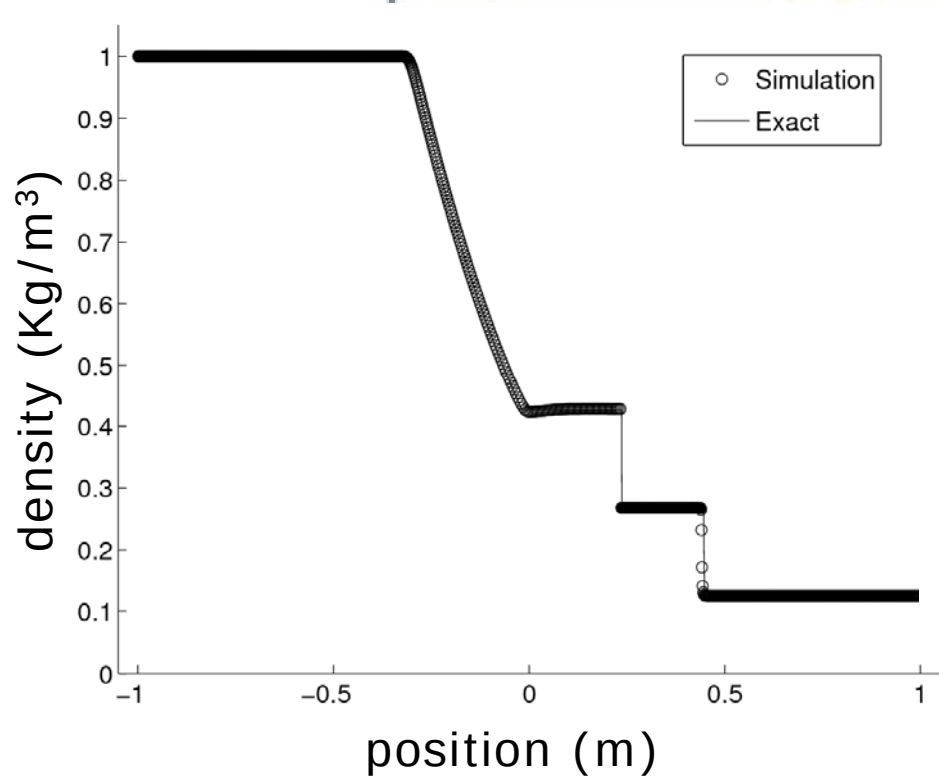
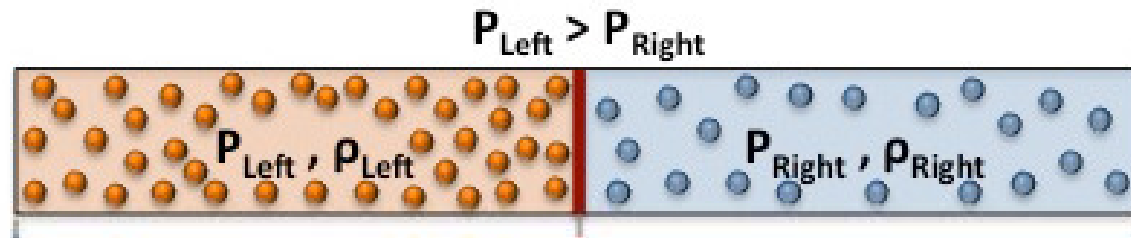
density:  $\rho_{p,k+1} = m_p / V_{p,k+1}$

(iii) Constitutive update at material points

(iv) Reconnect nodal and material points (range searches), recompute max-ext shape functions



# OTM – Riemann problem

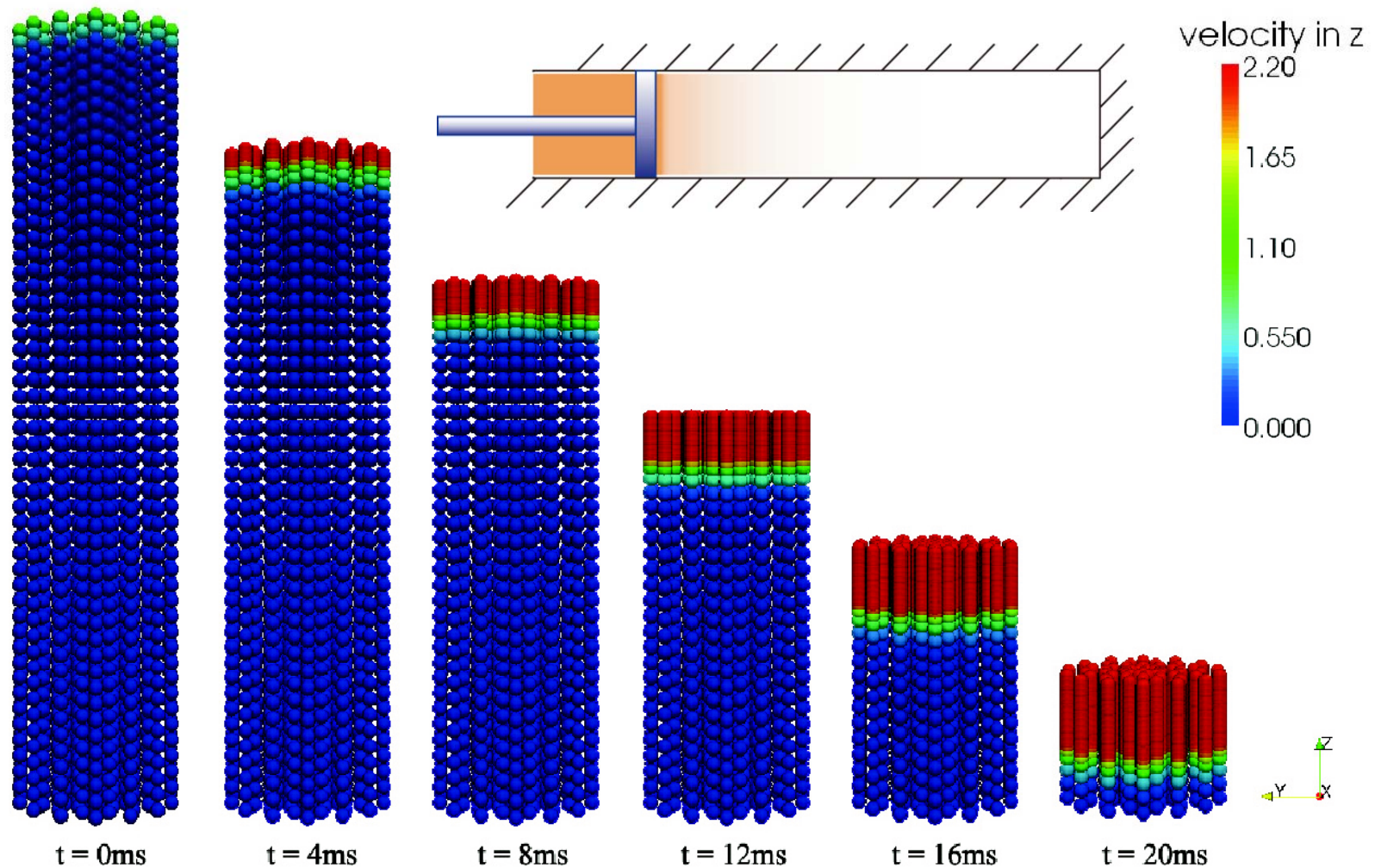


computed vs. exact  
wave structure

density convergence  
(L<sup>1</sup> norm)

Michael Ortiz  
COMPLAS X

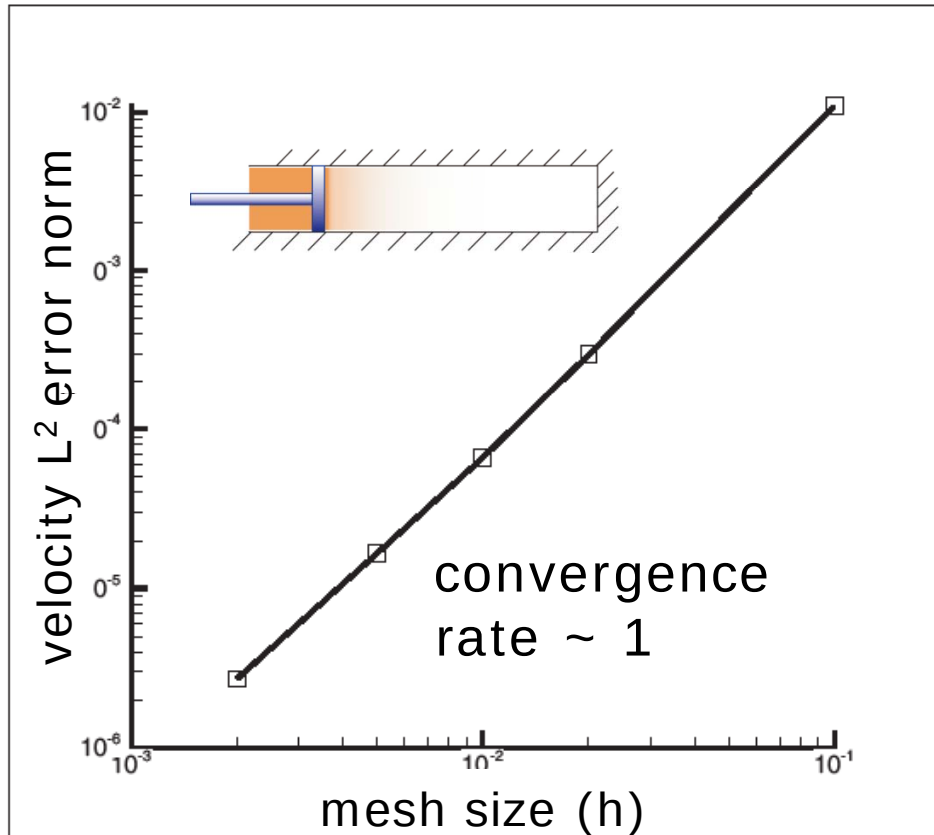
# OTM — Shock tube problem



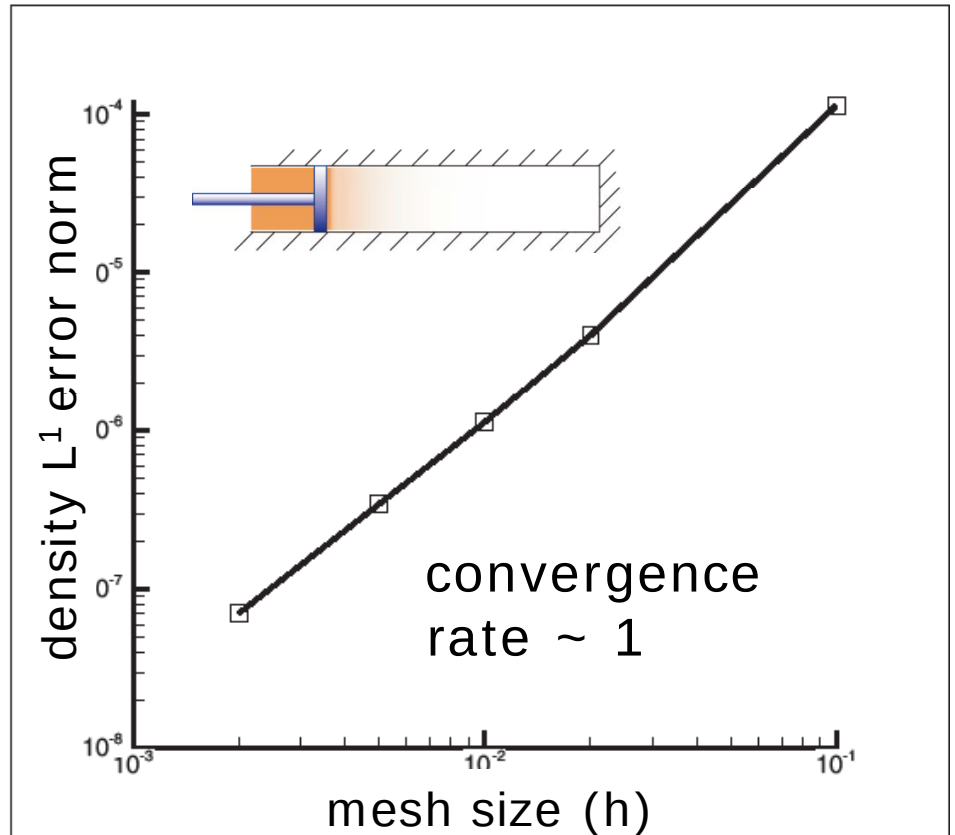
Shock tube problem – velocity snapshots

Michael Ortiz  
COMPLAS X

# OTM – Shock tube problem



velocity convergence  
( $L^2$  norm)



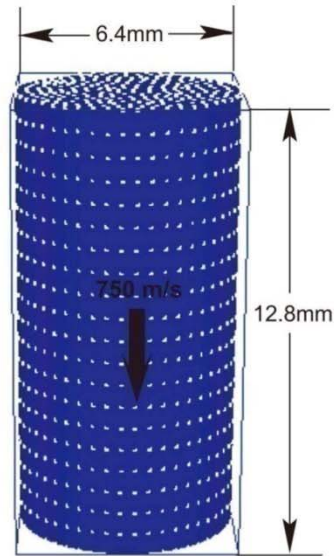
density convergence  
( $L^1$  norm)



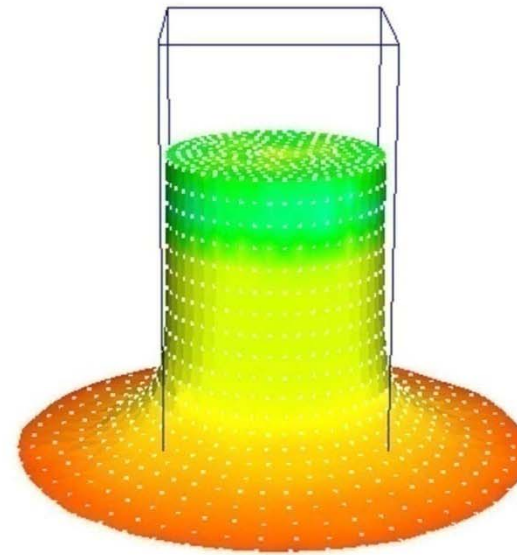
Shock tube problem – convergence plots

Michael Ortiz  
COMPLAS X

# OTM — Taylor anvil test

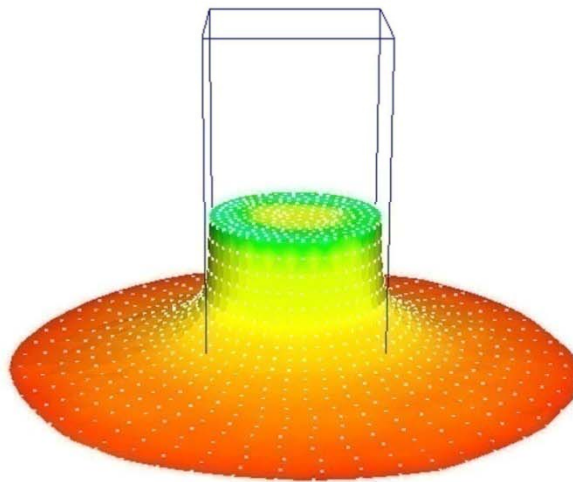


$t=0$

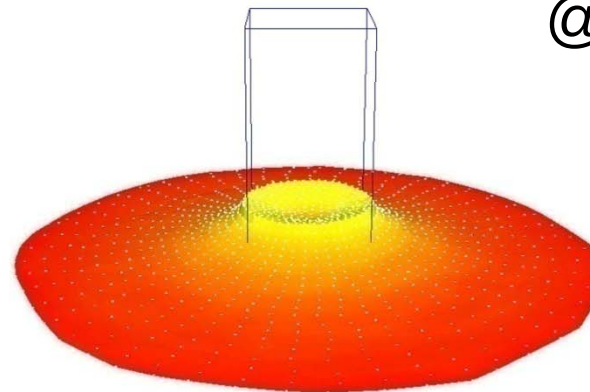


$t=7.5 \mu\text{s}$

copper rod  
@ 750 m/s



$t=15 \mu\text{s}$

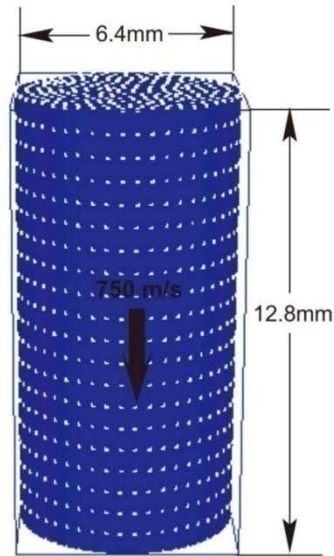


$t=28 \mu\text{s}$

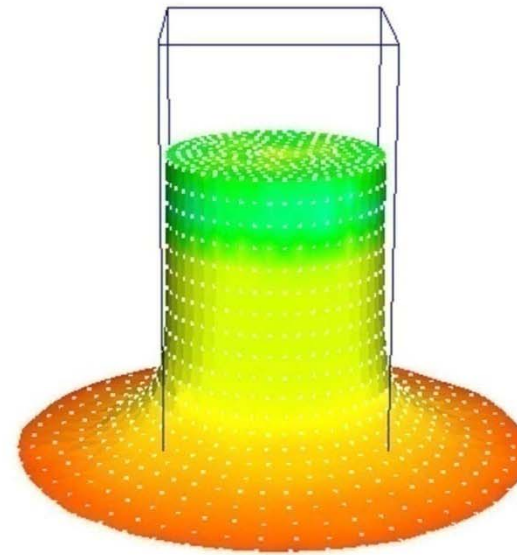


Michael Ortiz  
COMPLAS X

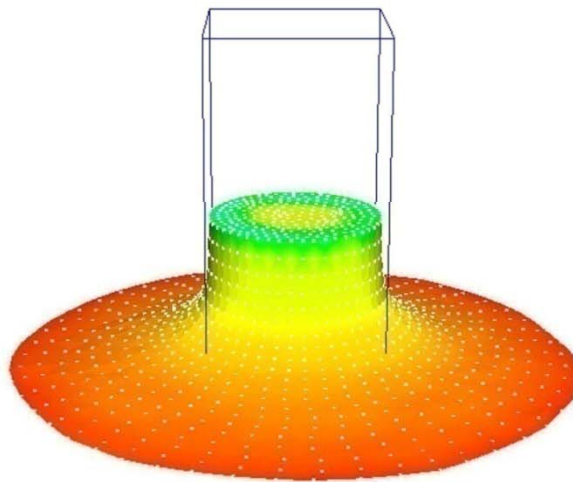
# OTM — Taylor anvil test



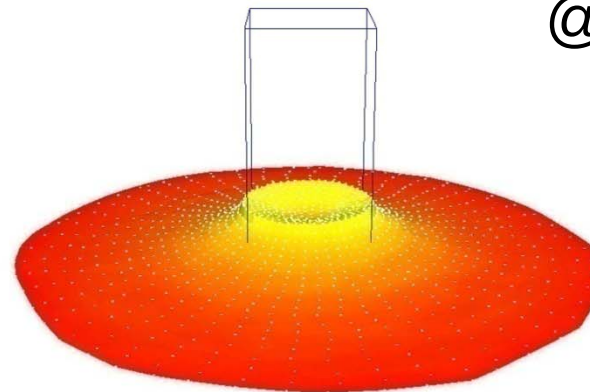
$t=0$



$t=7.5 \mu\text{s}$



$t=15 \mu\text{s}$



$t=28 \mu\text{s}$

copper rod  
@ 750 m/s

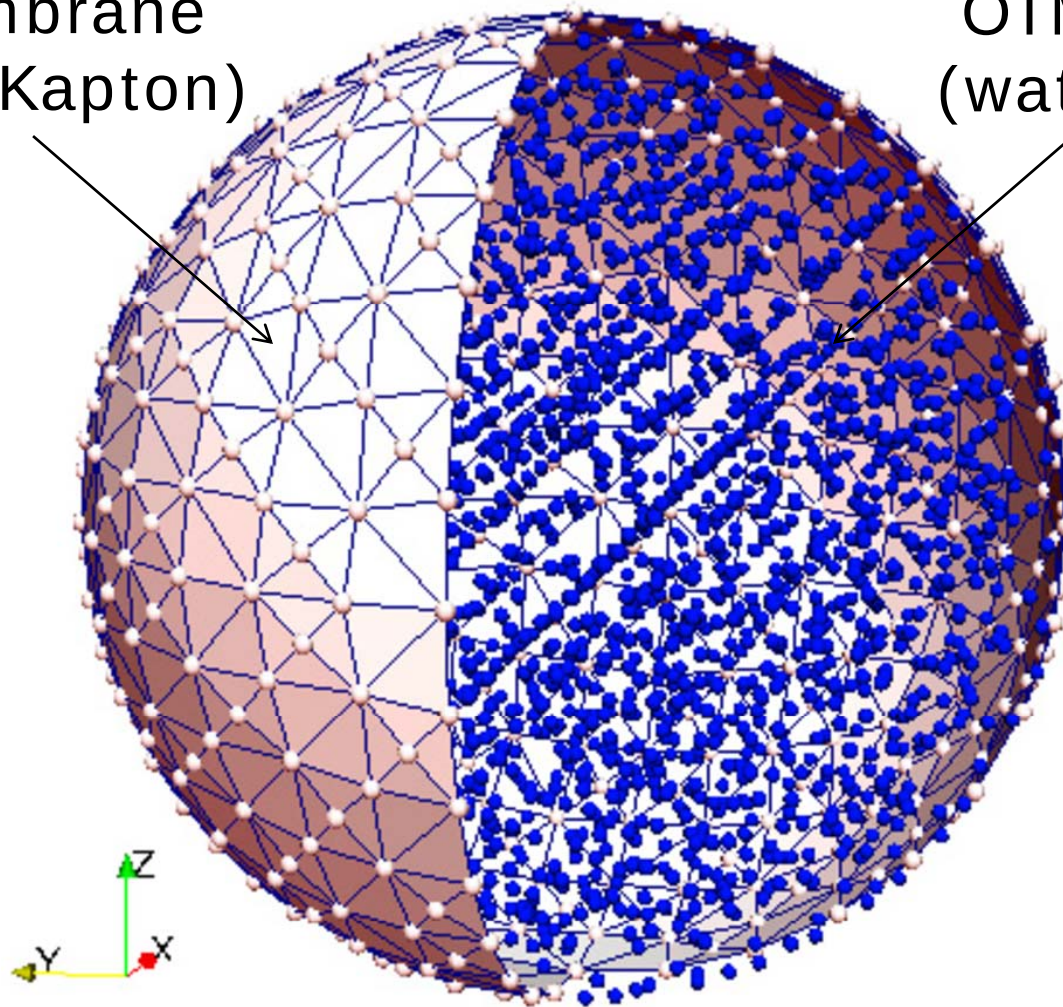


Michael Ortiz  
COMPLAS X

# OTM — Bouncing balloons

FE membrane  
(rubber, Kapton)

OTM fluid  
(water, air)

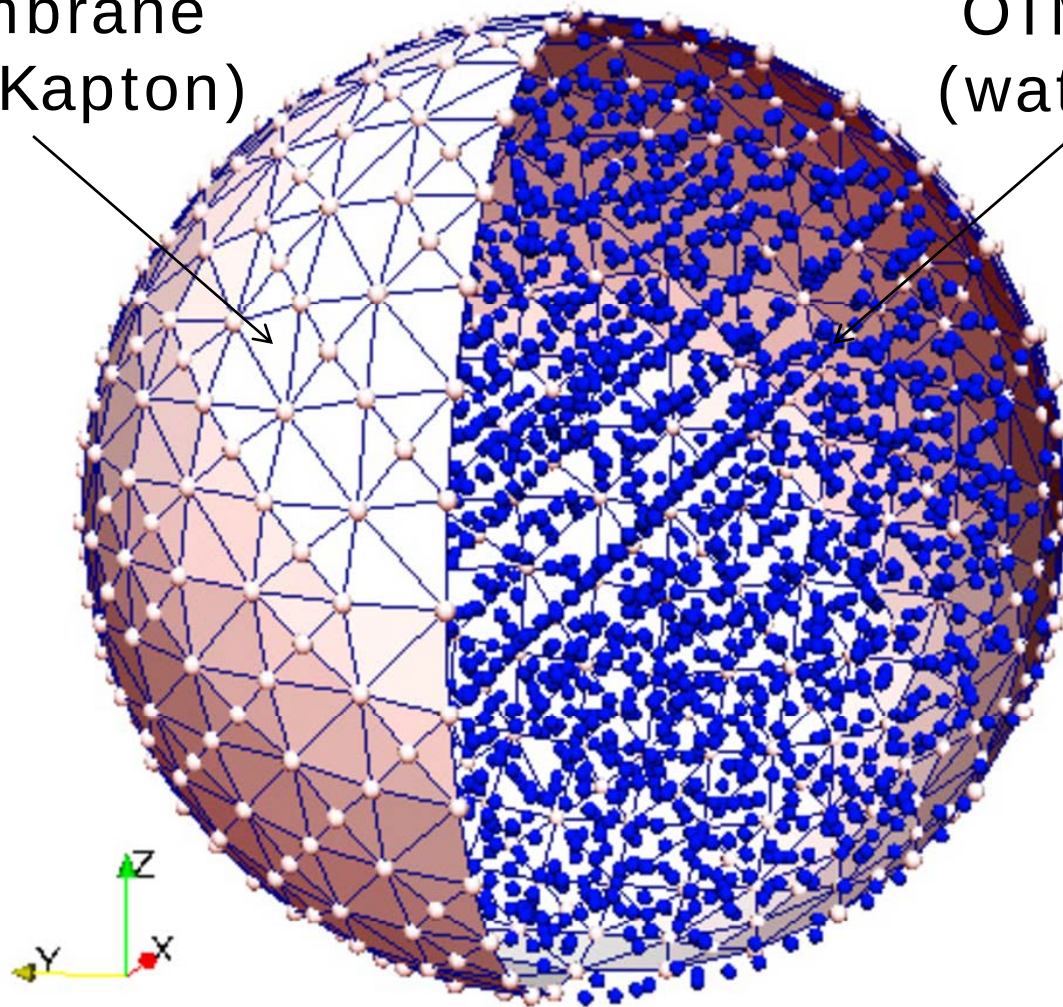


Michael Ortiz  
COMPLAS X

# OTM — Bouncing balloons

FE membrane  
(rubber, Kapton)

OTM fluid  
(water, air)

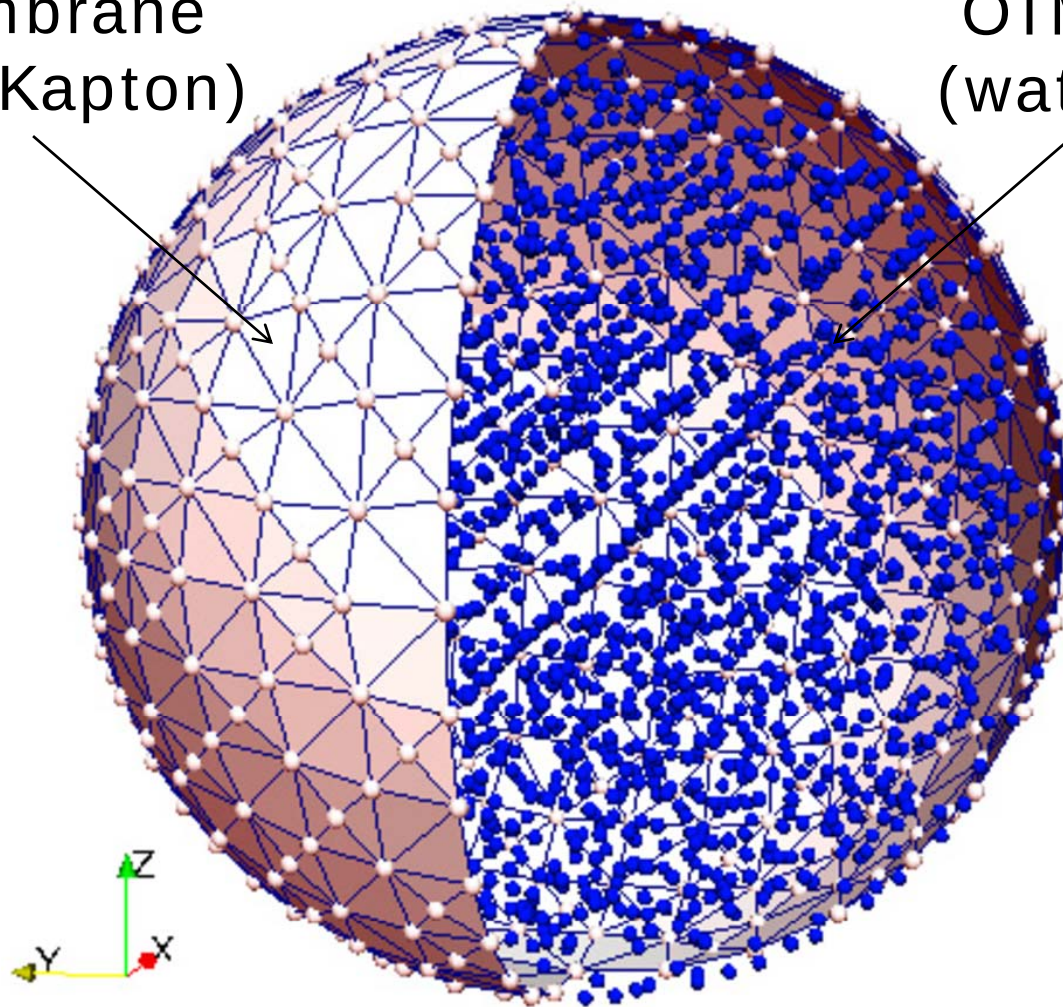


Michael Ortiz  
COMPLAS X

# OTM — Bouncing balloons

FE membrane  
(rubber, Kapton)

OTM fluid  
(water, air)

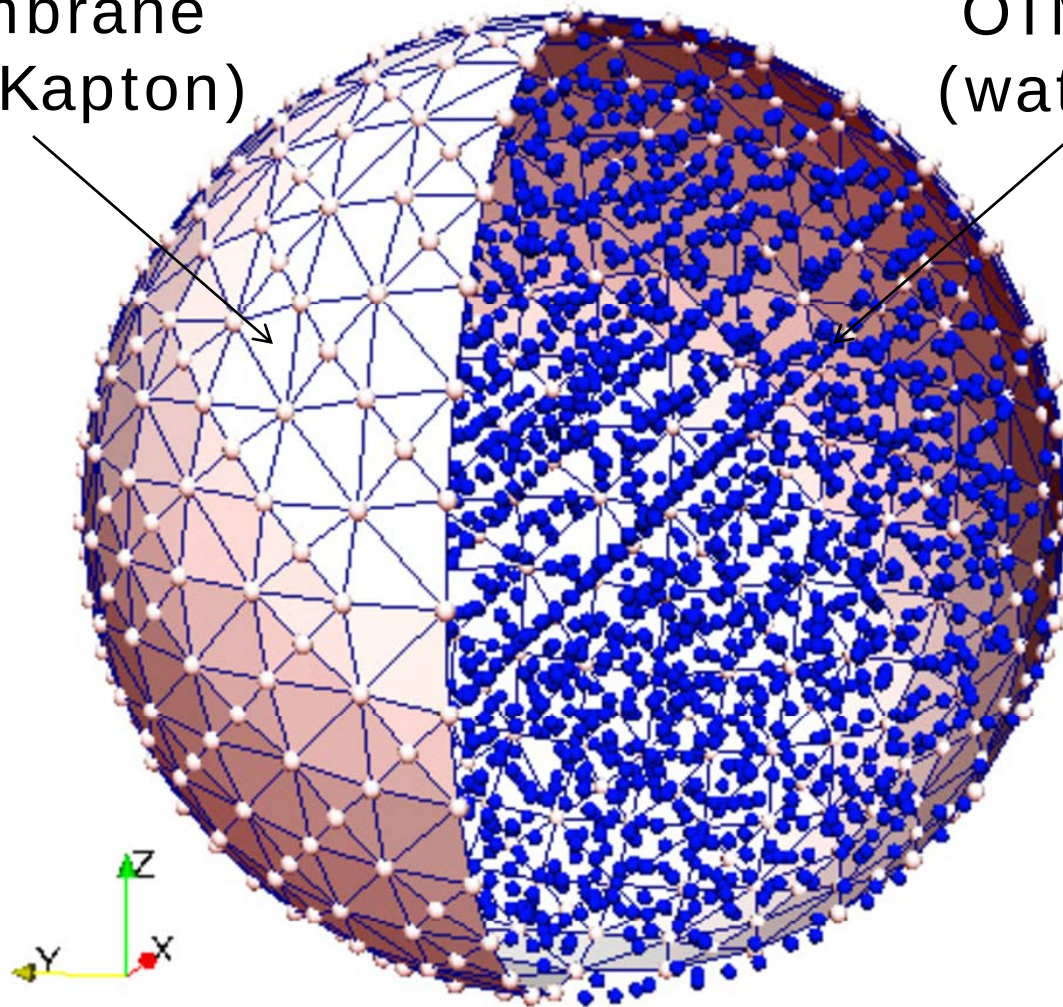


Michael Ortiz  
COMPLAS X

# OTM — Bouncing balloons

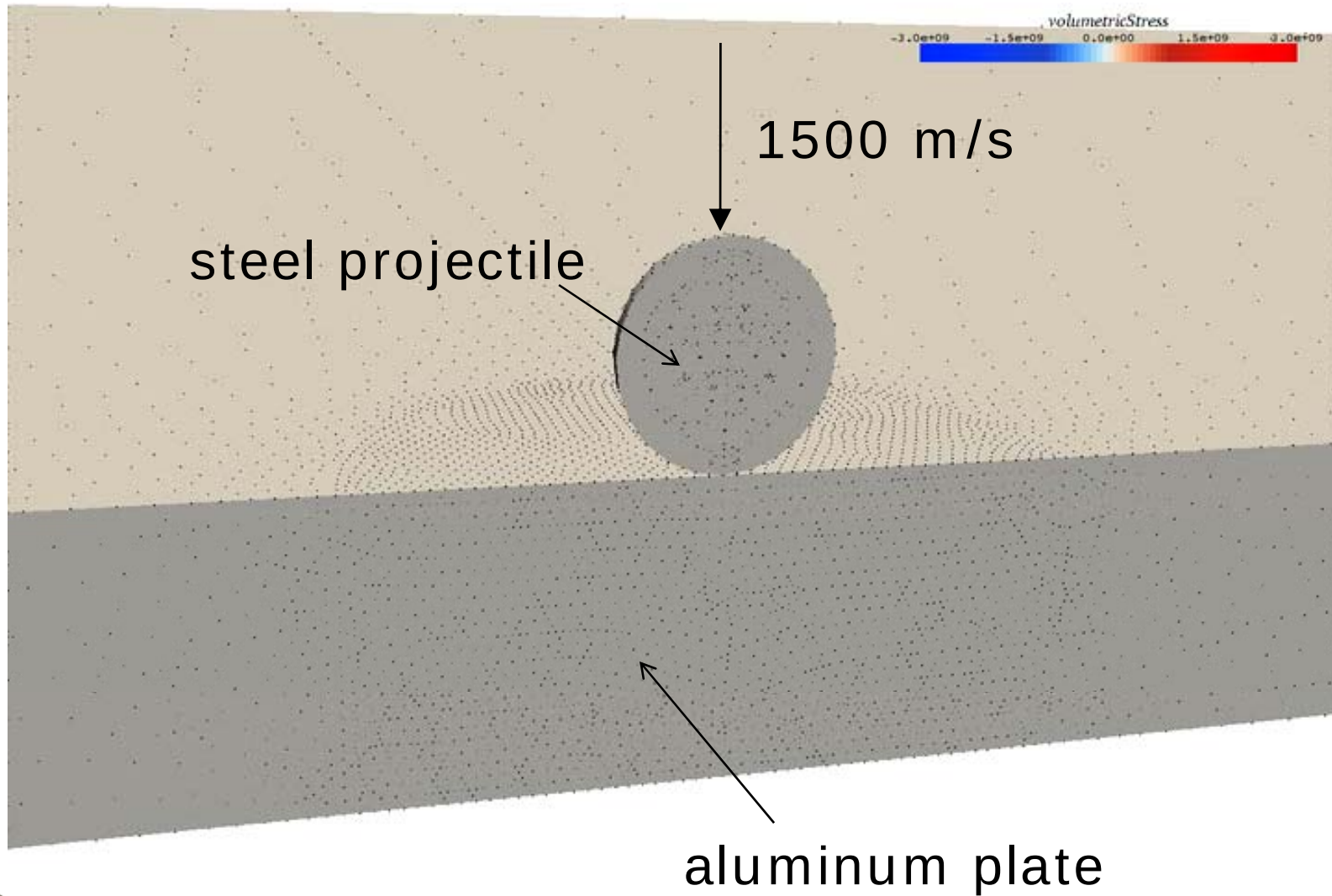
FE membrane  
(rubber, Kapton)

OTM fluid  
(water, air)

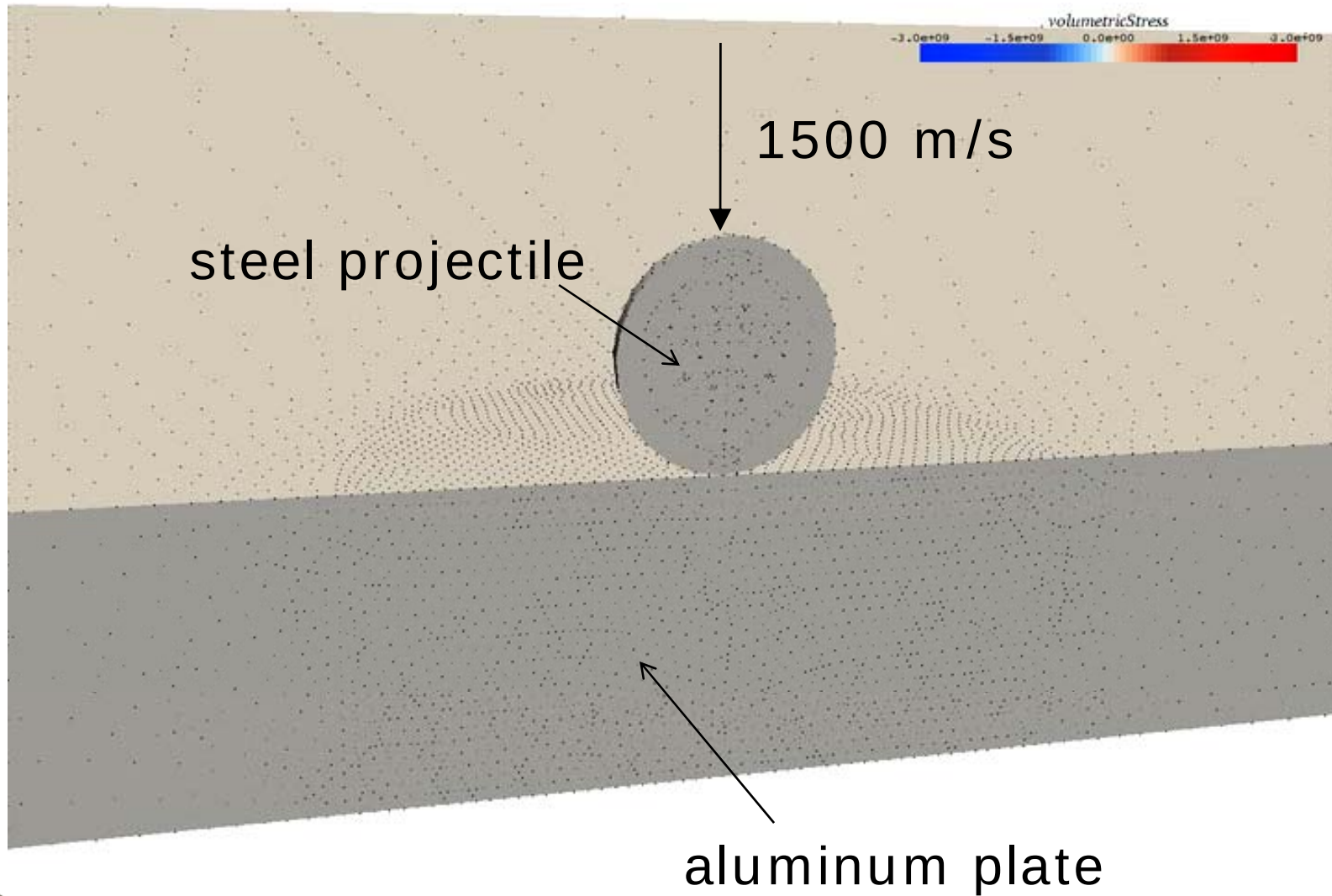


Michael Ortiz  
COMPLAS X

# OTM – Terminal ballistics



# OTM – Terminal ballistics



# OTM — Summary and outlook

- Optimum-Transportation-Meshfree method:
  - *OT is a useful tool for generating geometrically-exact discrete Lagrangians for flow problems*
  - *Max-ent approach supplies an efficient meshfree, continuously adaptive, remapping-free, FE-compatible, interpolation scheme*
  - *Material-point sampling effectively addresses the issues of numerical quadrature, history variables*
- Extensions include:
  - *Contact (seizing contact for free!)*
  - *Fracture and fragmentation (provably convergent)*
- Outlook: Parallel implementation, UQ...