



Optimal Design of Composite Structures by Advanced Mixed Integer Nonlinear Optimization

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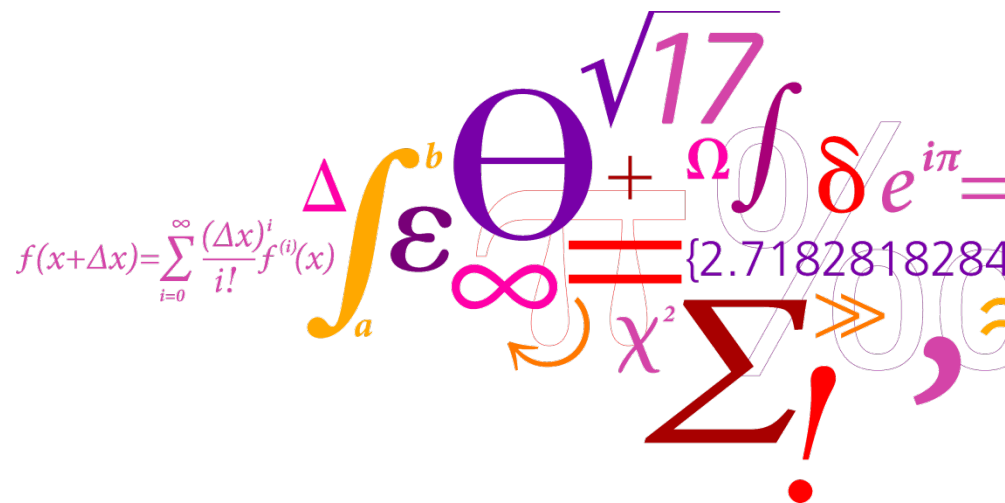
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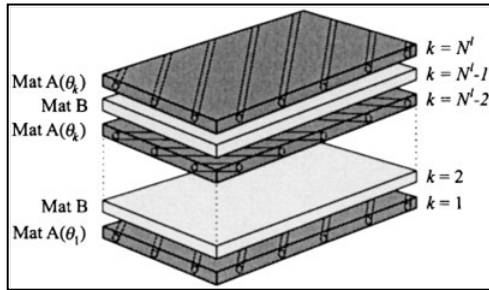
Optimal Design of Composite Structures by Advanced Mixed Integer Nonlinear Optimization Techniques

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- Senior Scientist Mathias Stolpe – DTU Wind Energy
- Professor Erik Lund – Aalborg University
- PhD Student René Sørensen – Aalborg University



Composite Materials

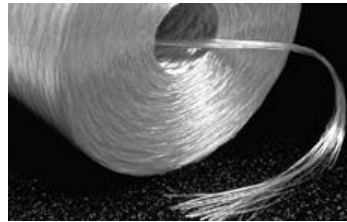
□ Composite Material



=

□ Fibres

- Glass Fibres
- Carbon Fibres
- Cellulose Fibres
- and more ...



Glass fibres

□ Matrix

- Polymers
- Metals
- Ceramics



Polyester matrix

- We consider **discrete multi material minimum compliance** problems.
- We are dealing with plies that have **constant** and **equal thicknesses** and the **number of layers** is **constant** and non varying through the entire structure.
- Our aim is to solve the considered problems to **global optimality** by modern special purpose **methods** and **heuristics**.

Problem Formulation – Minimum Compliance

minimize Compliance

subject to Equilibrium equations
 Mass constraint
 Manufacturing constraints
 Single material selection per layer and element (DMO)



$$\begin{aligned} & \underset{x, u_1, \dots, u_L}{\text{minimize}} && \sum_{l=1}^L w_l f_l^T u_l \\ & \text{subject to} && K(x)u_l - f_l = 0, \quad l = 1, \dots, L \\ & && m(x) \leq m_c, \\ & && Ax \leq b, \\ & && \sum_{i=1}^{N^i} x_{ijk} = 1, \quad \forall (j, k) \\ & && x_{ijk} \in \{0, 1\}, \quad \forall (i, j, k) \end{aligned}$$

Problem Formulation – Minimum Weight

minimize Weight

subject to Equilibrium equations
 Compliance Constraint
 Manufacturing constraints
 Single material selection per layer and element (DMO)



$$\begin{aligned} & \underset{x, u_1, \dots, u_L}{\text{minimize}} && m(x) \\ & \text{subject to} && K(x)u_l - f_l = 0, \quad \forall l \\ & && f_l^T u_l \leq c_l^{\max}, \quad \forall l \\ & && Ax \leq b, \\ & && \sum_{i=1}^{N^i} x_{ijk} = 1, \quad \forall (j, k) \\ & && x_{ijk} \in \{0, 1\}, \quad \forall (i, j, k) \end{aligned}$$

Problem Formulation – Minimum Compliance


minimize Compliance
subject to Equilibrium equations
 Mass constraint
 Manufacturing constraints
 Single material
 selection per layer
 and element
 (DMO)



$$\begin{aligned}
 &\underset{x, u_1, \dots, u_L}{\text{minimize}} && \sum_{l=1}^L w_l f_l^T u_l \\
 &\text{subject to} && K(x)u_l - f_l = 0, \quad l = 1, \dots, L \\
 & && m(x) \leq m_c, \\
 & && Ax \leq b, \\
 & && \sum_{i=1}^{N^i} x_{ijk} = 1, \quad \forall (j, k) \\
 & && x_{ijk} \in \{0, 1\}, \quad \forall (i, j, k)
 \end{aligned}$$

- Our models closely follow the **Discrete Material Optimization** (DMO) parameterization scheme.
- The design variables associate candidate materials from a given set to each layer and every finite element.
- All **materials** behave **linearly elastic** and the structural behavior of the laminate is described using an **equivalent single layer theory** (ESL).
- The finite element formulations are based on the **first order shear deformation theory** (FSDT).

Reformulation – Nested Analysis and Design

<p>minimize Compliance</p> <p>subject to Mass constraint Manufacturing constraints Single material selection per layer and element (DMO)</p>		<p>minimize $\sum_{l=1}^L \frac{w_l f_l^T K(x)^{-1} f_l}{}$ $u_l = K(x)^{-1} f_l$ ←</p> <p>subject to $m(x) \leq m_c,$ $Ax \leq b,$ $\sum_{i=1}^n x_{ijk} = 1, \quad \forall(j, k)$ $x_{ijk} \in \{0, 1\}, \quad \forall(i, j, k)$</p>
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□ (A1) The topology of the structure does not change and the stiffness matrix is **symmetric** and **positive definite**. The stiffness matrix is **linear** (or affine) in the design variables

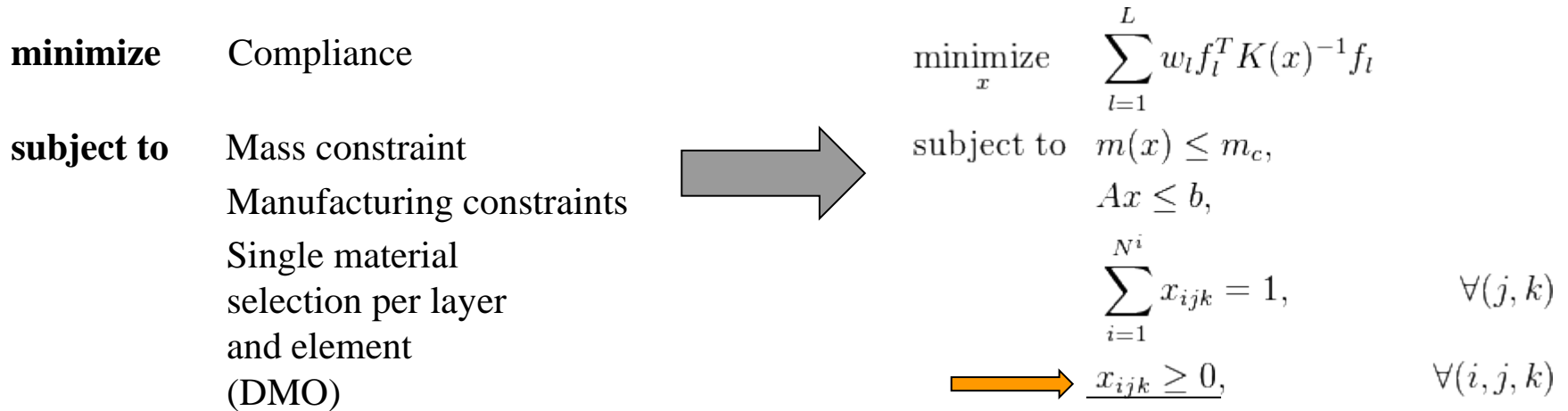
$$K(x) = \sum_{ijk} x_{ijk} K_{ijk} = \sum_{ijk} x_{ijk} B_j^T C_{ik} B_j = \sum_j B_j^T \left(\sum_{ik} x_{ijk} C_{ik} \right) B_j$$

□ (A2) The external loads $f_l \in R^{n_d} \setminus \{0\}$. Furthermore, we assume that the load vectors are **independent** of the design variables.

□ (A3) The mass limit satisfies $\sum_{j=1}^{N^j} \sum_{k=1}^{N^k} t_k a_j \min_i \{\rho_i\} < m_c < \sum_{j=1}^{N^j} \sum_{k=1}^{N^k} t_k a_j \max_i \{\rho_i\}$

□ (A4) Throughout the weighting factors $w_l \geq 0$ of each load case and satisfy $\sum_{l=1}^L w_l = 1$

Continuous Relaxation – Interior Point Method

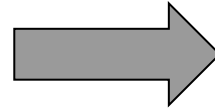


- ❑ By **relaxing** the **integer constraints** on the design variables we get the **continuous relaxation** of the minimum compliance problem.
- ❑ The continuous relaxation is solved by a **primal-dual interior point method**.
- ❑ The continuous problem has a **non empty feasible set**.
- ❑ The objective function is **bounded** from **below** by zero.
- ❑ There is at least one optimal solution of the continuous problem (Weierstrass theorem).
- ❑ Finding a KKT-point to the continuous problem assures **global optimality**.

Heuristic for Minimum Compliance Problems

minimize Distance to 0-1 design

subject to Mass constraint
 Manufacturing constraints
 Single material selection per layer and element (DMO)

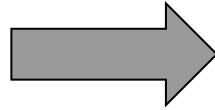


$$\begin{aligned}
 &\underset{x}{\text{minimize}} && \|\bar{x}^0 - x\|_1 \\
 &\text{subject to} && m(x) \leq m_c, \\
 & && Ax \leq b, \\
 & && \sum_{i=1}^{N^i} x_{ijk} = 1, && \forall (j, k) \\
 & && x_{ijk} \in \{0, 1\}, && \forall (i, j, k)
 \end{aligned}$$

- ❑ Smart **rounding** of the optimal solution of the continuous relaxation.
- ❑ The method is guaranteed to find a **feasible 0-1 design**.
- ❑ There are no guarantees on the quality of the obtained design.
- ❑ The 0-1 problem has a **non-empty feasible set**.
- ❑ There exists at least one optimal solution of the 0-1 problem.

Heuristic for the Minimum Weight Problem


minimize	Distance to 0-1 design	minimize	$\ x - \bar{x}^{m-1}\ _1$	
subject to	Compliance constraint	subject to	$c_l(\bar{x}^n) + \nabla c_l(\bar{x}^n)(x - \bar{x}^n) \leq c_l^{\max},$	$\forall n = 0, \dots, m-1, \quad \forall l$
	Manufacturing constraints		$(\bar{x}^n - \hat{x}^n)^T(x - \bar{x}^n) \geq 0,$	$\forall n = 1, \dots, m-1$
	Single material selection per layer and element (DMO)		$Ax \leq b,$	
			$\sum_{i=1}^{N^i} x_{ijk} = 1,$	$\forall(j, k)$
			$x_{ijk} \in \{0, 1\},$	$\forall(i, j, k)$



minimize	Distance to 0-1 design	minimize	$\ x - \hat{x}^m\ _2^2$	
subject to	Compliance constraint	subject to	$c_l(x) \leq c_l^{\max},$	$\forall l$
	Manufacturing constraints		$Ax \leq b,$	
	Single material selection per layer and element (DMO)		$\sum_{i=1}^{N_i} x_{ijk} = 1,$	$\forall(j, k)$
			$x_{ijk} \geq 0,$	$\forall(i, j, k)$



Global Optimization – Outer Approximation

minimize	Compliance		minimize η	
subject to	Compliance constraint		subject to	$c(x^p) + (\nabla c(x^p))^T(x - x^p) - \eta \leq 0, \quad p = 1, \dots, P$
	Mass constraint			$m(x) \leq m_c,$
	Manufacturing constraints			$Ax \leq b,$
	Single material selection per layer and element (DMO)			$\sum_{i=1}^{N^i} x_{ijk} = 1, \quad \forall(j, k)$
				$x_{ijk} \in \{0, 1\}, \quad \forall(i, j, k)$
				$\eta \geq 0$

- ❑ **Approximate** the non-linear objective and constraint functions **with linear functions**.
- ❑ Solve a **sequence of linear mixed 0-1 problems**. Guaranteed to converge to **global minimizer**.
- ❑ Since the function $c(x)$ is convex the **linearization constraints** represent **supporting hyperplanes**.
- ❑ The **feasible set** of the 0-1 problem is **non-empty**.

Global Optimization – Outer Approximation

Algorithm: Outer Approximation for solving the minimum compliance problem.

Solve the continuous relaxation. Denote the optimal solution \bar{x}^0

Generate a compliance inequality on \bar{x}^0 , i.e.

$$c(\bar{x}^0) + (\nabla c(\bar{x}^0))^T(x - \bar{x}^0) - \eta \leq 0$$

Solve the rounding heuristic problem. Denote the optimal solution \hat{x}

Set the lower bound $lb = z_R$

Compute the displacement vectors $u_l = K(\hat{x})^{-1}f_l$. Set the upper bound

$$ub = \sum_l w_l f_l^T u_l$$

Set $p = 1$

while $(ub - lb)/ub > \epsilon_0$ **do**

Solve the linear mixed 0-1 problem. Denote the optimal design \hat{x}^p

Generate compliance inequalities for all solutions of the master problem.

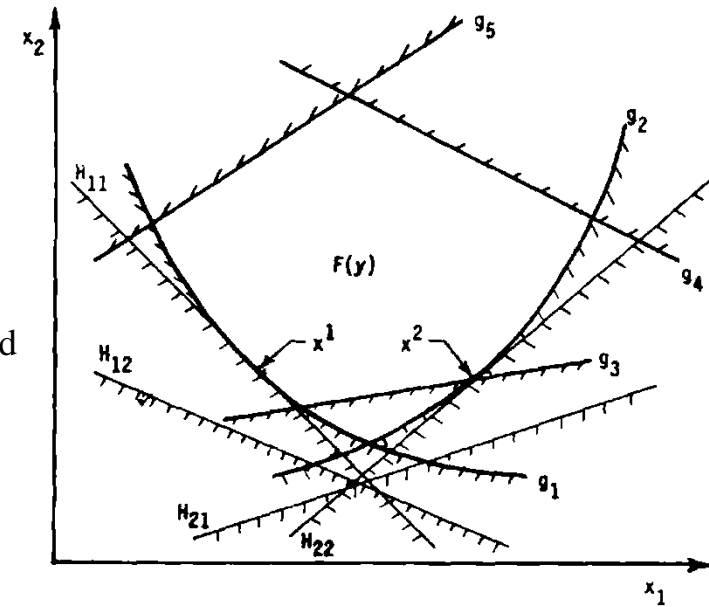
Update the lower bound $lb \leftarrow \max\{lb, z_{OA}\}$

For all solutions of the master problem, compute the corresponding displacement vector.

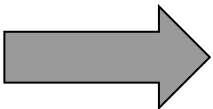
Update the upper bound $ub \leftarrow \min\{ub, \sum_{l=1} w_l f_l^T u_l\}$

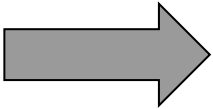
Set $p \leftarrow p + 1$

end



Gap improvement Heuristic/Method – Feasibility Pump

minimize	Distance to 0-1 design	minimize	$\ x - \bar{x}^{m-1}\ _1$	
subject to	Compliance constraint	subject to	$c(\bar{x}^n) + (\nabla c(\bar{x}^n))^T(x - \bar{x}^n) \leq c^{\max},$	$\forall n = 0, \dots, m - 1$
	Mass Constraint		$(\bar{x}^n - \hat{x}^n)^T(x - \bar{x}^n) \geq 0,$	$\forall n = 1, \dots, m - 1$
	Manufacturing constraints		$m(x) \leq m_c,$	
	Single material selection per layer and element (DMO)		$Ax \leq b,$	
			$\sum_{i=1}^{N^i} x_{ijk} = 1,$	$\forall (j, k)$
			$x_{ijk} \in \{0, 1\},$	$\forall (i, j, k)$

minimize	Distance to 0-1 design	minimize	$\ x - \hat{x}^m\ _2^2$	
subject to	Compliance constraint	subject to	$c(x) \leq c^{\max},$	
	Mass Constraint		$m(x) \leq m_c,$	
	Manufacturing constraints		$Ax \leq b,$	
	Single material selection per layer and element (DMO)		$\sum_{i=1}^{N^i} x_{ijk} = 1,$	$\forall (j, k)$
			$x_{ijk} \geq 0,$	$\forall (i, j, k)$

Gap improvement Heuristic/Method

Algorithm: Gap improvement Heuristic/Method for the minimum compliance problem.

Solve the continuous relaxation. Denote the optimal solution \bar{x}^0

Generate a compliance inequality on \bar{x}^0 , i.e. $c(\bar{x}^0) + (\nabla c(\bar{x}^0))^T(x - \bar{x}^0) - c^{\max} \leq 0$

Solve the rounding heuristic problem. Denote the optimal solution \hat{x}

Set the lower bound $lb = z_R$

Compute the displacement vectors $u_l = K(\hat{x})^{-1}f_l$. Set the upper bound $ub = \sum_l w_l f_l^T u_l$

Set the target value $c^{\max} = (ub + lb)/2$

while $(ub - lb)/ub > \epsilon_0$ **do**

Set $p = 1$

while $c(\hat{x}^p) > c^{\max}$ **do**

Attempt to solve the 0-1 problem.

If it is infeasible then

Update the lower bound $lb \leftarrow c^{\max}$

Update the target value $c^{\max} \leftarrow (ub + lb)/2$

else

Denote the optimal solution \hat{x}^p

Generate compliance inequalities on the solutions from the 0-1 problem.

Solve the nonlinear relaxation. Denote the optimal solution \bar{x}^p

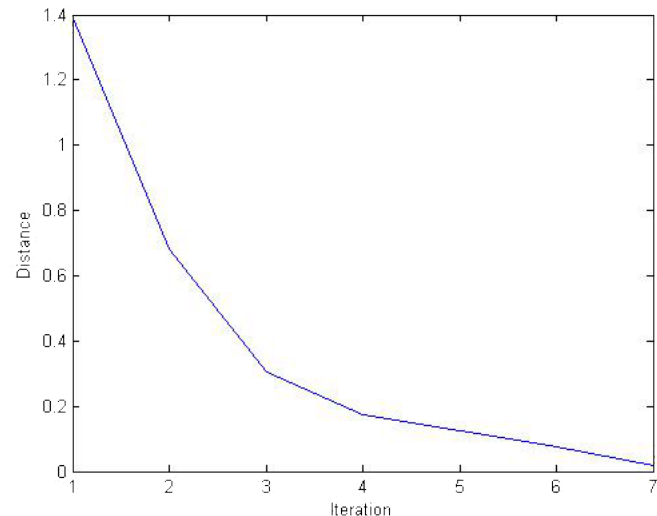
Generate a compliance inequality on \bar{x}^p , i.e. $c(\bar{x}^p) + (\nabla c(\bar{x}^p))^T(x - \bar{x}^p) - c^{\max} \leq 0$

Set $p \leftarrow p + 1$

end

end

Update the upper bound $ub \leftarrow c(\hat{x}^p)$. Update the target value $c^{\max} \leftarrow (ub + lb)/2$



Numerical Example – Layered Clamped Plate

Problem	Elements	DOF	Variables		Foam	Orthotropic
P1G1	4x4	405	640	Ex [GPa]	0.065	34.0
P1G2	8x8	1445	2560	Gxy [GPa]	-	9.0
P1H1	16x16	5445	10240	Major Poisson's ratio	0.47	0.29
P1H2	32x32	21125	40960	Density [kg/m³]	200.0	1910.0

Distributed Out of Plane (Static) Loading

Clamped plate 1.0m x 1.0m x 0.005m

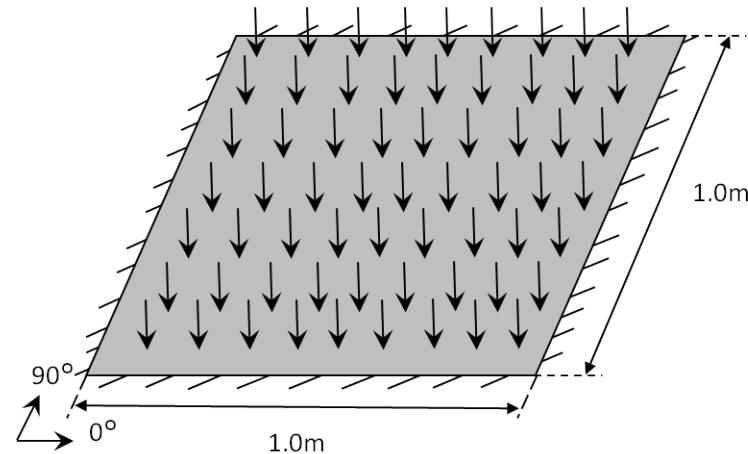
8 layers of equal thickness

5 candidate materials

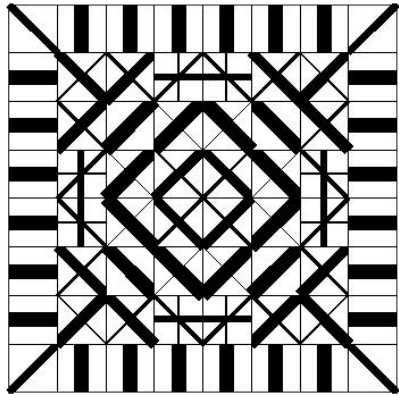
Glass fiber reinforced epoxy { $-45^\circ, 0^\circ, 45^\circ, 90^\circ$ }

Isotropic polymeric foam (allowable mass is 49.4[kg])

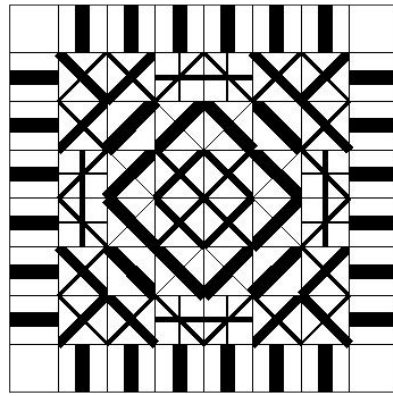
Q9 Plate Elements



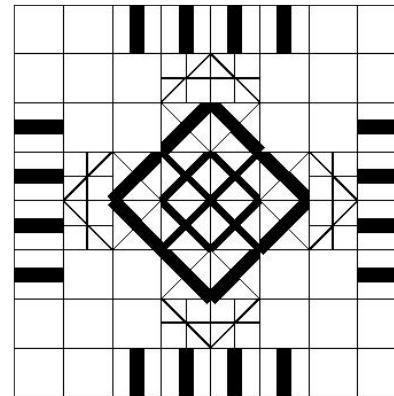
Continuous Relaxation



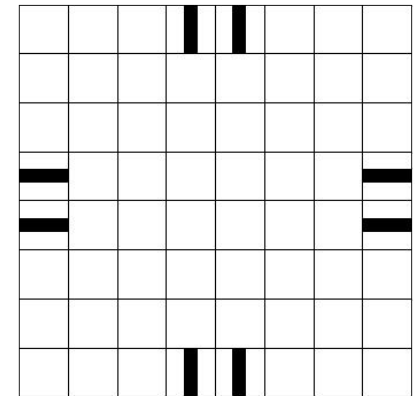
Layer 1



Layer 2

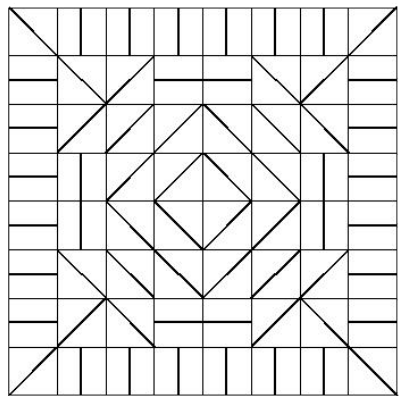


Layer 3

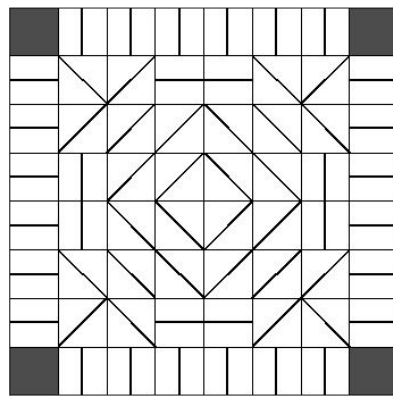


Layer 4

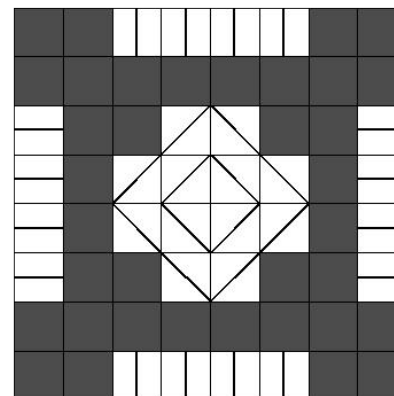
Rounding Heuristic – Relative Optimality Gap of 2.8%



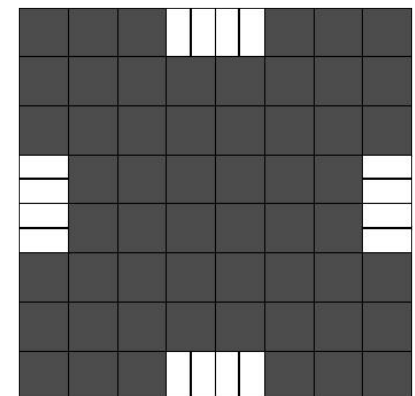
Layer 1



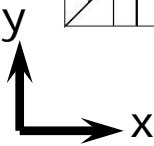
Layer 2



Layer 3



Layer 4



Numerical Example – Layered Clamped Plate

Numerical Results with the Heuristics

Problem	Objective	Elements	DOF	Variables	Itns I.P.	Itns Heuristic	Time [h:m:s]		Bounds		Gap (%)
							I.P.	Heuristic	Lower	Upper	
P1H1	Compliance	16x16	5445	10240	20	1	00:01:54	00:00:02	1.797	1.933	7.0
P1H1	Weight	16x16	5445	10240	21	17	00:02:03	00:22:43	42.560	43.428	2.0
P1H2	Compliance	32x32	21125	40960	22	1	00:15:07	00:00:15	1.787	1.923	7.1
P1H2	Weight	32x32	21125	40960	20	10	00:24:07	00:58:46	37.803	38.920	2.9

- The obtained results showcase the **excellent convergence properties** and the ability of the primal-dual interior point method to react swiftly to changes of scale of our problems.
- The method managed to converge in 20 to 22 iterations in all the examined cases.

Numerical Example – Layered Clamped Plate

Numerical Results with the gap improvement method

Problem	Objective	Elements	DOF	Variables	Time [h:m:s]	Itns	Bounds		Gap (%)
							Lower	Upper	
P1H1	Compliance	16x16	5445	10240	00:10:12	2	1.797	1.810	<1%
P1H1	Weight	16x16	5445	10240	0:21:51	1	42.560	42.994	<1%
P1H2	Compliance	32x32	21125	40960	15:32:12	3	1.787	1.804	<1%
P1H2	Weight	32x32	21125	40960	12:25:45	2	37.803	38.082	<1%

Numerical Results with Outer Approximation

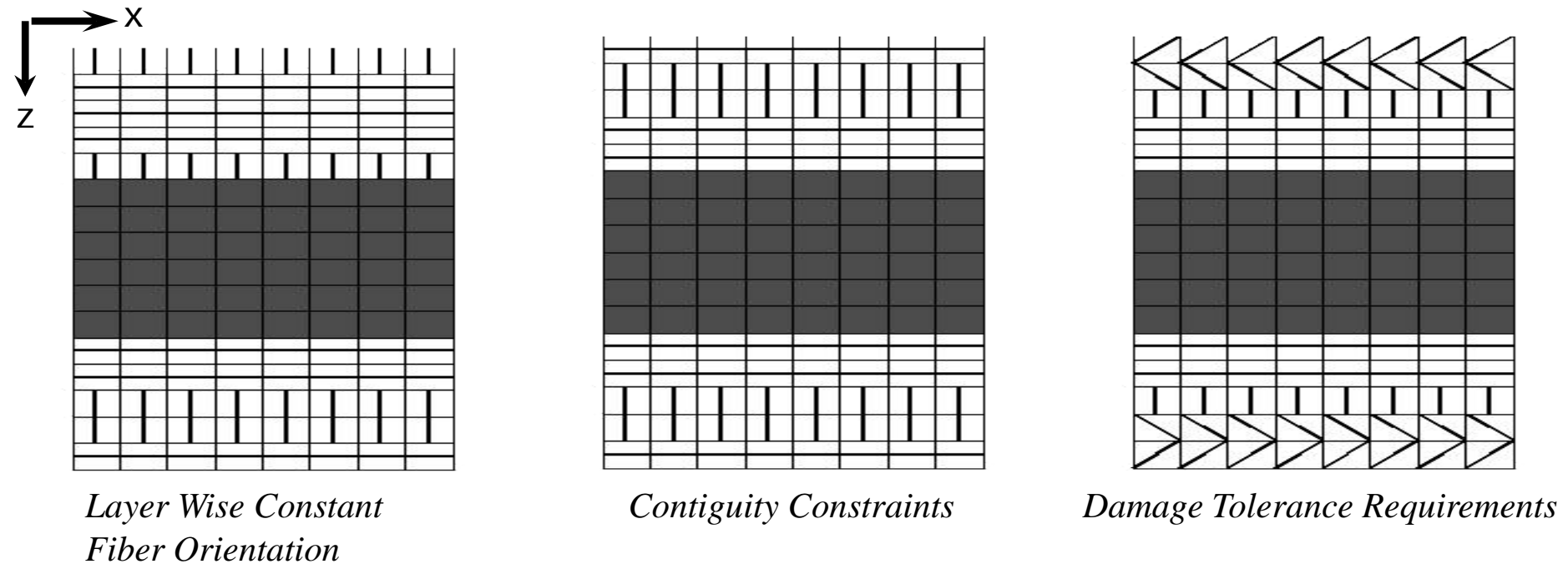
Problem	Objective	Elements	DOF	Variables	Time [h:m:s]	O.A.		Bounds		Gap (%)	
						Itns	Cuts	Lower	Upper	Heuristic	O.A.
P1G1	Compliance	4x4	405	640	00:00:12	1	4	1.651	1.654	2.8	<1%
P1G1	Weight	4x4	405	640						<1%	
P1G2	Compliance	8x8	1445	2560	00:10:00	50	94	1.817	1.835	49.1	<1%
P1G2	Weight	8x8	1445	2560	00:23:48	111	352	37.484	37.484	2.9	<1%

□ The gap improvement algorithm was used as a **global optimization method** and was able to solve all the considered problem instances to **global optimality**.

□ **Outer approximation** is able to solve the considered problem only for **small scale** instances.

Ongoing Work – Manufacturing Constraints

- Articles covering optimal design of composite structures under manufacturing constraints are scarce in the literature and generally only (small) part of a structure and small-scale problems are considered.
- It is common practice to divide the structure into panels that may be designed independently, and consider manufacturing constraints **in plane** and **through the thickness** of the composite.



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THANK YOU FOR YOUR ATTENTION