

Implicit Integration of Plasticity Models via Trust-Region Methods

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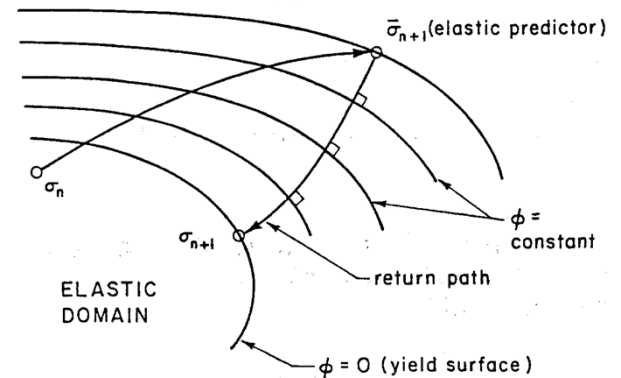


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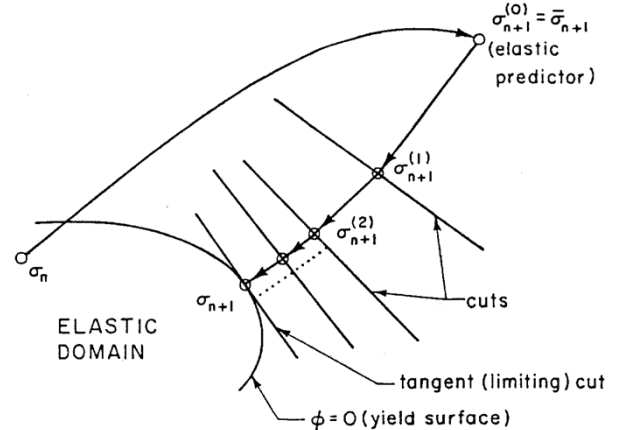
Elastic-Plastic Model Integration

- Most stress-updating algorithms still based on Return Mapping Algorithms (RMAs)
 - Fully Implicit Closest Point Projection (CPP)
 - Semi-Implicit Convex Cutting Plane (CCP)
- Implicit integration of constitutive models desirable for
 - Accuracy
 - Speed
- Key requirement of implicit capabilities integration routines must be robust

Schematic of CPP-RMA



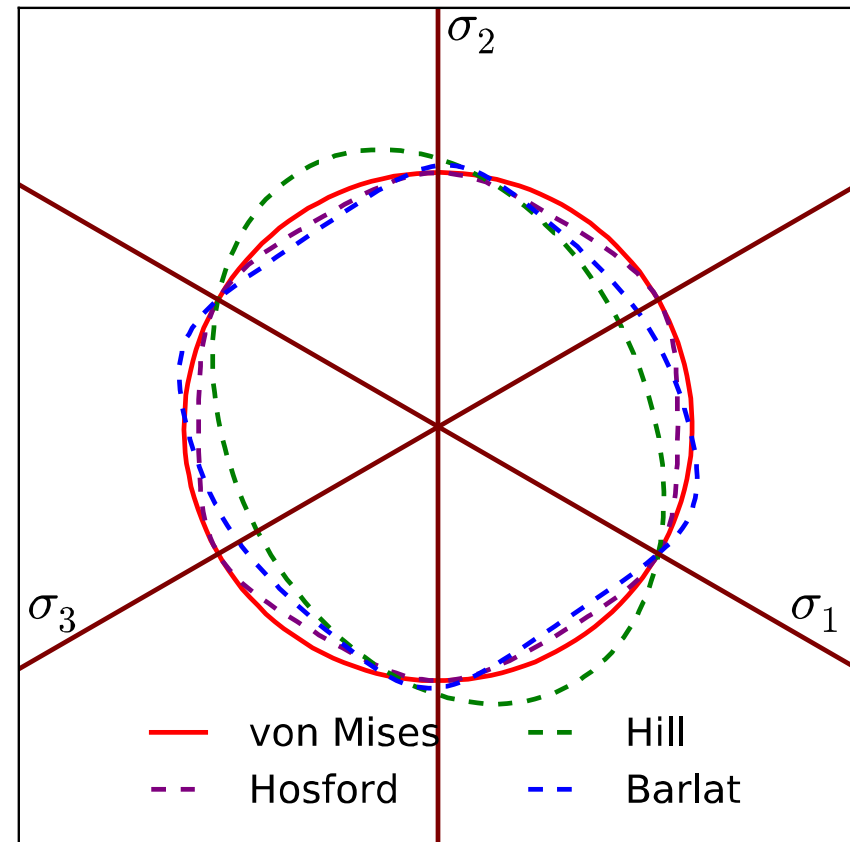
Schematic of CCP-RMA



Ortiz and Simo, 1986 IJNME 23, 353-366

Complex Plasticity Models

- Plasticity models becoming increasingly complex, common
 - Anisotropic and/or non-quadratic yield function forms
 - *e.g.* Hill, Hosford, Karan
- Pose additional challenges for numerical schemes
 - High curvature
 - Anisotropy
 - Misaligned material directions
- Lose guaranteed convergence with these implementations



RMA as Optimization

- “The interpretation of the algorithm... as optimality conditions of a **convex minimization problem** is of fundamental significance... This interpretation opens the possibility of **applying** a number of **algorithms** well **developed in convex mathematical programming** to solving elastoplastic problems.” [Simo and Hughes, 1998, Sec 1.4.3.2]
- Most implementations still based on Newton-Raphson
 - Some line search implementations – not widely adopted
 - Substepping schemes find considerable use

Proposed Novel RMA Solver

- Numerical methods in non-linear optimization widely studied in recent decades
 - Number of algorithms developed
 - Very few considered for RMA problems
- **Objective:** Develop a novel trust-region (TR) based integration scheme tailored for constitutive model integration
 - Analyze robustness
 - Address scaling inherit to non-linear optimization schemes
 - Investigate impact of algorithmic parameters on performance

MODELING

Plasticity Models

- Consider two different plasticity models/yield surfaces:
 - Non-quadratic Hosford
 - Anisotropic and non-quadratic Barlat (Yld2004-18P)
 - Focus on perfect plasticity, $\sigma_y(\bar{\epsilon}^p) = \sigma_y^0$

Considered Yield Surfaces

Con. Equation:

$$\dot{\sigma}_{ij} = \mathbb{C}_{ijkl} (\dot{\epsilon}_{kl} - \dot{\epsilon}_{kl}^p)$$

Yield Surface:

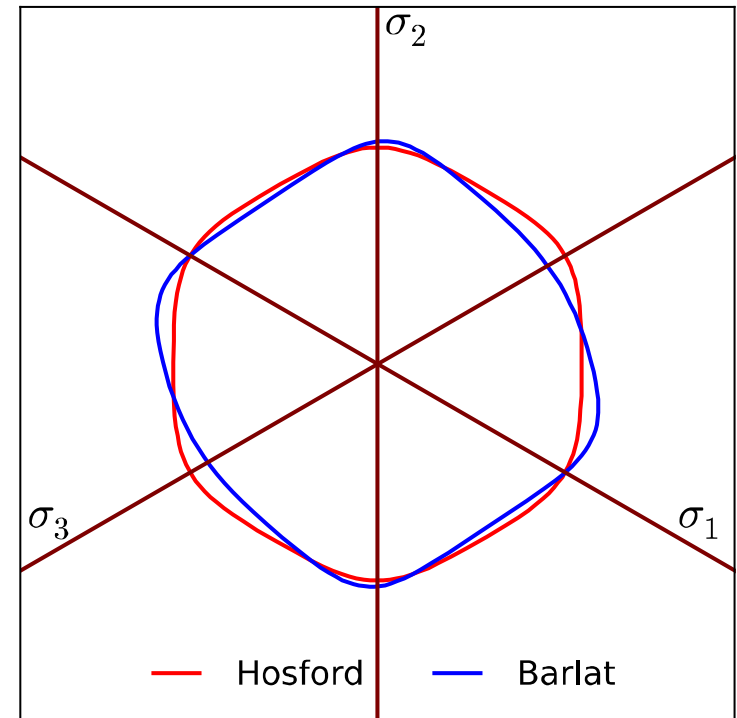
$$f(\sigma_{ij}, \bar{\epsilon}^p) = \phi(\sigma_{ij}) - c$$

Assoc. Flow Rule:

$$\dot{\epsilon}_{ij}^p = \dot{\gamma} \frac{\partial f}{\partial \sigma_{ij}}$$

KKT Conditions:

$$\dot{\gamma} \geq 0; \quad \dot{\gamma} f = 0; \quad f \leq 0$$

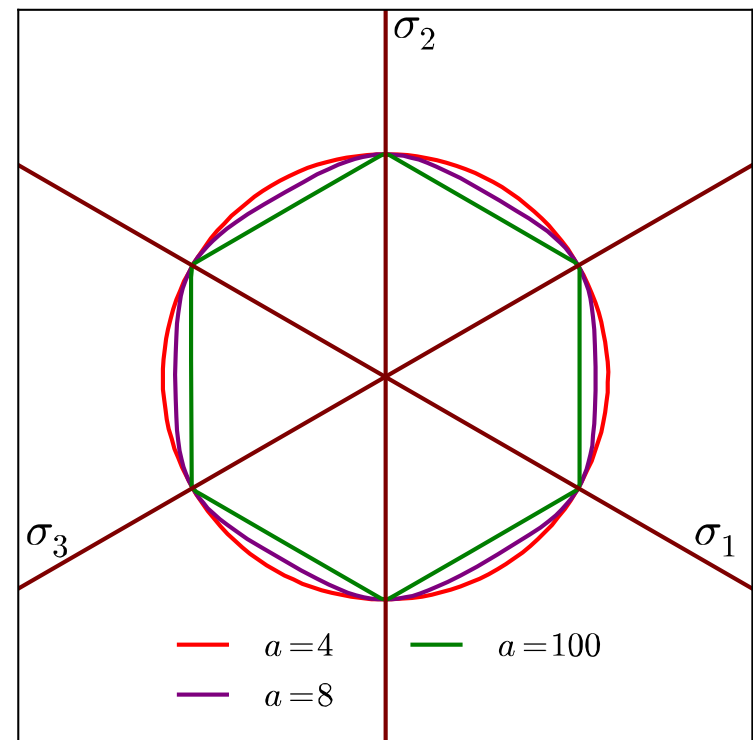


Hosford Yield Surface

- Non-quadratic yield surface requiring only two parameters
 - If $a = 2, 4$, the surface reduces to the von Mises form
 - $a \rightarrow \infty$ yields the Tresca condition

Hosford yield surface with different

$$\phi(\sigma_{ij}) = \left[\frac{1}{2} (|\sigma_1 - \sigma_2|^a + |\sigma_2 - \sigma_3|^a + |\sigma_3 - \sigma_1|^a) \right]^{1/a}$$



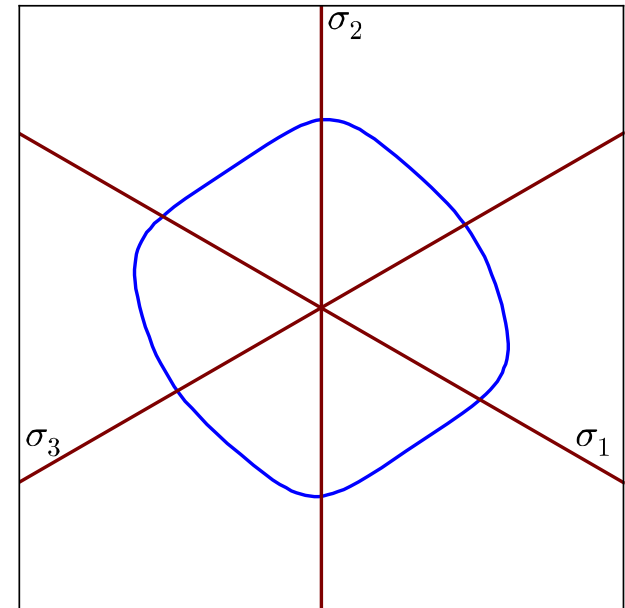
Barlat (Yld2004-18P) Yield Surface

- Anisotropic and non-quadratic yield surface

$$\phi(\sigma_{ij}) = \left\{ \frac{1}{4} \left[|s'_1 - s''_1|^a + |s'_1 - s''_2|^a + |s'_1 - s''_3|^a + |s'_2 - s''_1|^a + |s'_2 - s''_2|^a + |s'_2 - s''_3|^a + |s'_3 - s''_1|^a + |s'_3 - s''_2|^a + |s'_3 - s''_3|^a \right] \right\}^{1/a}$$

$$s'_{ij} = C'_{ijkl} s_{kl} ; \quad s''_{ij} = C''_{ijkl} s_{kl}$$

$$[C'] = \begin{bmatrix} 0 & -c'_{12} & -c'_{13} & 0 & 0 & 0 \\ -c'_{21} & 0 & -c'_{23} & 0 & 0 & 0 \\ -c'_{31} & -c'_{32} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & c'_{44} & 0 & 0 \\ 0 & 0 & 0 & 0 & c'_{55} & 0 \\ 0 & 0 & 0 & 0 & 0 & c'_{66} \end{bmatrix}$$



Return Mapping Problem

- Elastic predictor/inelastic corrector; Fully implicit RMA-CPP
- Solution to non-linear problem $r_I^{(n+1)}(x_I) = 0$

$$\text{Residual Vector} \quad r_I = \begin{bmatrix} r_{ij}^\varepsilon & r^f \end{bmatrix}^T \quad \left\{ \begin{array}{l} r_{ij}^{\varepsilon(n+1)} = -d\varepsilon_{ij}^{p(n+1)} + d\gamma^{(n+1)} \frac{\partial \phi}{\partial \sigma_{ij}^{(n+1)}} \\ r^{f(n+1)} = f\left(\sigma_{ij}^{(n+1)}, d\gamma^{(n+1)}\right) \end{array} \right.$$

$$\text{State Vector} \quad x_I = [\sigma_{ij}, d\gamma]^T$$

- Problem solved by iteratively updating the state vector

$$x_I^{(k+1)} = x_I^{(k)} + \alpha^{(k)} p_I^{(k)}$$

Step Size
Step Vector

Existing Solution Approaches

- Newton-Raphson (NR)

$$\alpha^{(k)} = 1 \quad \forall k \quad p_I^{NR(k)} = - \left(J^{(k)} \right)_{IJ}^{-1} r_J^{(k)}$$

$$J_{IJ} = \begin{bmatrix} (\mathcal{L}_{ijkl})^{-1} & \frac{\partial \phi}{\partial \sigma_{ij}} \\ \frac{\partial \phi}{\partial \sigma_{ij}} & -\frac{\partial \sigma_y}{\partial \bar{\epsilon}^p} \end{bmatrix}$$

$$\mathcal{L}_{ijkl} = \left(\mathbb{C}_{ijkl}^{-1} + d\gamma \frac{\partial^2 \phi}{\partial \sigma_{ij} \partial \sigma_{kl}} \right)^{-1}$$

- Line-search augmented NR (LS-NR): As before but

$$\alpha^{(k)} = \min_{\alpha} \psi \left(r_I^{(k)}(\alpha) \right), \quad \alpha \in (0, 1]$$

Merit Function

- For optimization methods need to introduce a merit function
 - Assess convergence
 - Gauge improvement over an increment

$$\psi(r_I) = \frac{1}{2} D_{JK}^1 r_K D_{JL}^1 r_L$$

$$D_{IJ}^1 = \begin{bmatrix} c^{N\varepsilon} c^{W\varepsilon} \mathbb{I}_{ijkl} & 0_{ij} \\ 0_{ij} & c^{Nf} c^{Wf} \end{bmatrix} \begin{matrix} c^{N\varepsilon}, c^{Nf} \rightarrow \text{Normalization} \\ c^{W\varepsilon}, c^{Wf} \rightarrow \text{Weight} \end{matrix}$$

- With a equal weighted, stress normalization:

$$\psi(r_I) = \frac{1}{2} \left(\left(\frac{E}{\sigma_y^0} \right)^2 r_{ij}^\varepsilon r_{ij}^\varepsilon + \left(\frac{r^f}{\sigma_y^0} \right)^2 \right)$$

Trust-Region Based Solver

- Step 1: Construct a scaled model problem, $\tilde{m}^{(k)}(\tilde{p}_I)$
- Step 2: With $\alpha^{(k)} = 1$, find $\tilde{p}_I^{(k)}$ minimizing model problem in trusted domain $(\tilde{m}_I, \tilde{\Delta}^{(k)})$

$$\tilde{\psi}^{(k)}(\tilde{p}_I) = \psi^{(k)}(\tilde{p}_I) + \tilde{g}_I^{(k)} \tilde{p}_I + \frac{1}{2} \tilde{p}_I \tilde{B}_{IJ}^{(k)} \tilde{p}_J$$
- Step 3: Calculate improvement, $\rho^{(k)}$, of a given trial increment, $\tilde{p}_I^{(k)}$

$$\Delta^{(k)} \geq \|\tilde{p}_I^{(k)}\|_1$$
- Step 4: Update variables:

- If $\rho^{(k)} \geq \text{tol}$

■ Accept trial solution $\tilde{x}_I^{(k+1)} = x_I^{(k)}$

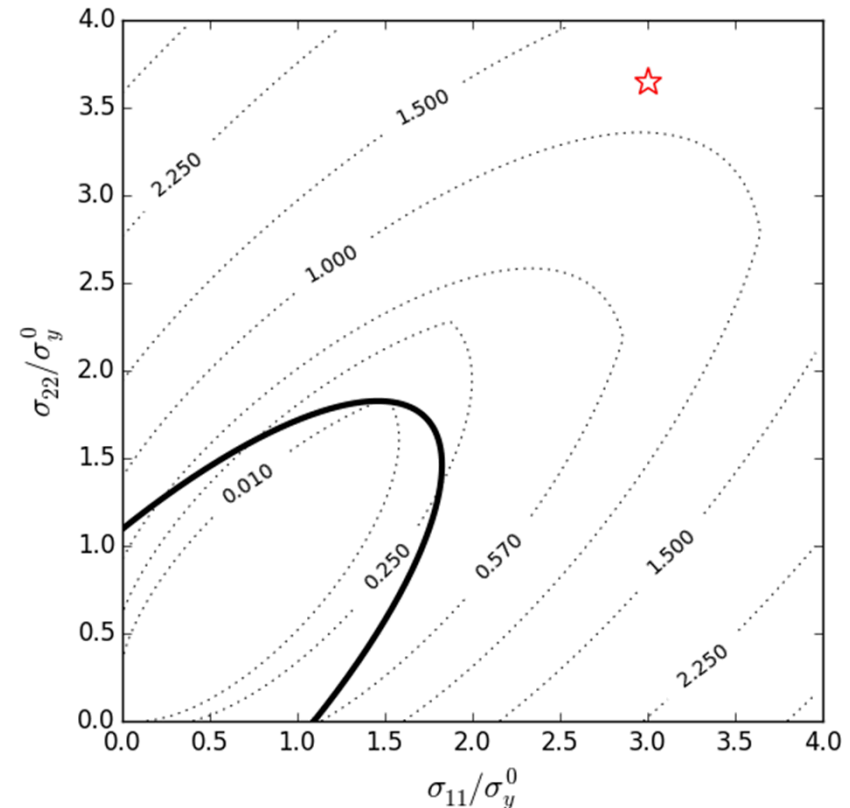
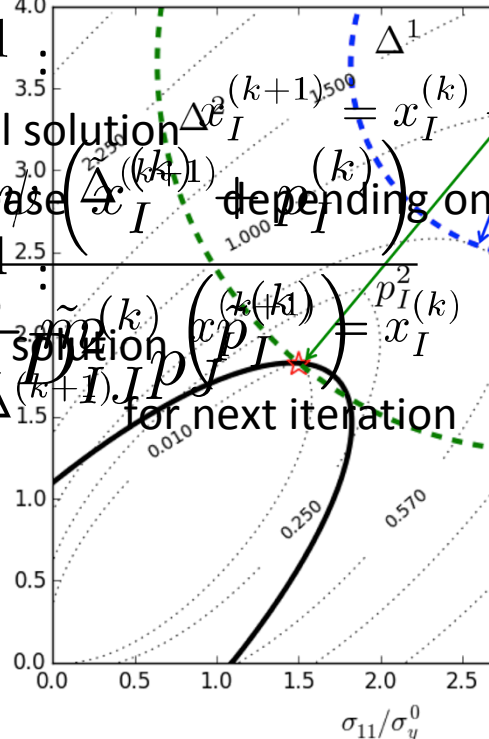
■ Keep/increase $\tilde{\Delta}_I^{(k+1)}$ depending on

$\rho^{(k)} =$ ■ If $\rho^{(k)} < \text{tol}$

■ Reject trial solution $\tilde{x}_I^{(k+1)} = \tilde{p}_I^{(k)}$

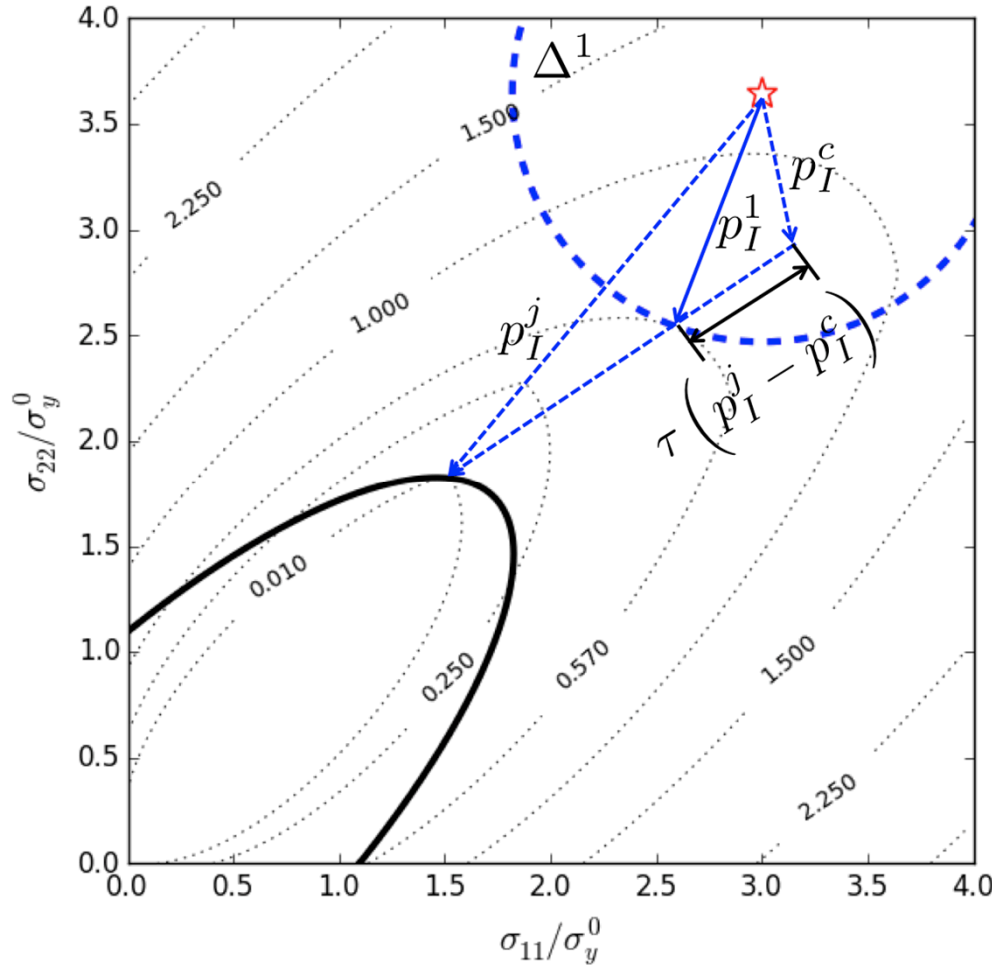
■ Decrease $\tilde{\Delta}_I^{(k+1)}$ for next iteration

$$D_{IJ}^2 = \begin{bmatrix}$$



Determination of Step Vector

- To find the step vector, use the dogleg method



Cauchy Point:

$$\tilde{p}_I^c(k) = -\tau^{(k)} \left(\frac{\tilde{\Delta}^{(k)}}{\|\tilde{g}_I^{(k)}\|} \right) \tilde{g}_I^{(k)}$$

$$\tau^{(k)} = \min \left[1, \frac{\|\tilde{g}_I^{(k)}\|^3}{\tilde{\Delta}^{(k)} \tilde{g}_I^{(k)} \tilde{B}_{IJ}^{(k)} \tilde{g}_J^{(k)}} \right]$$

Fullstep:

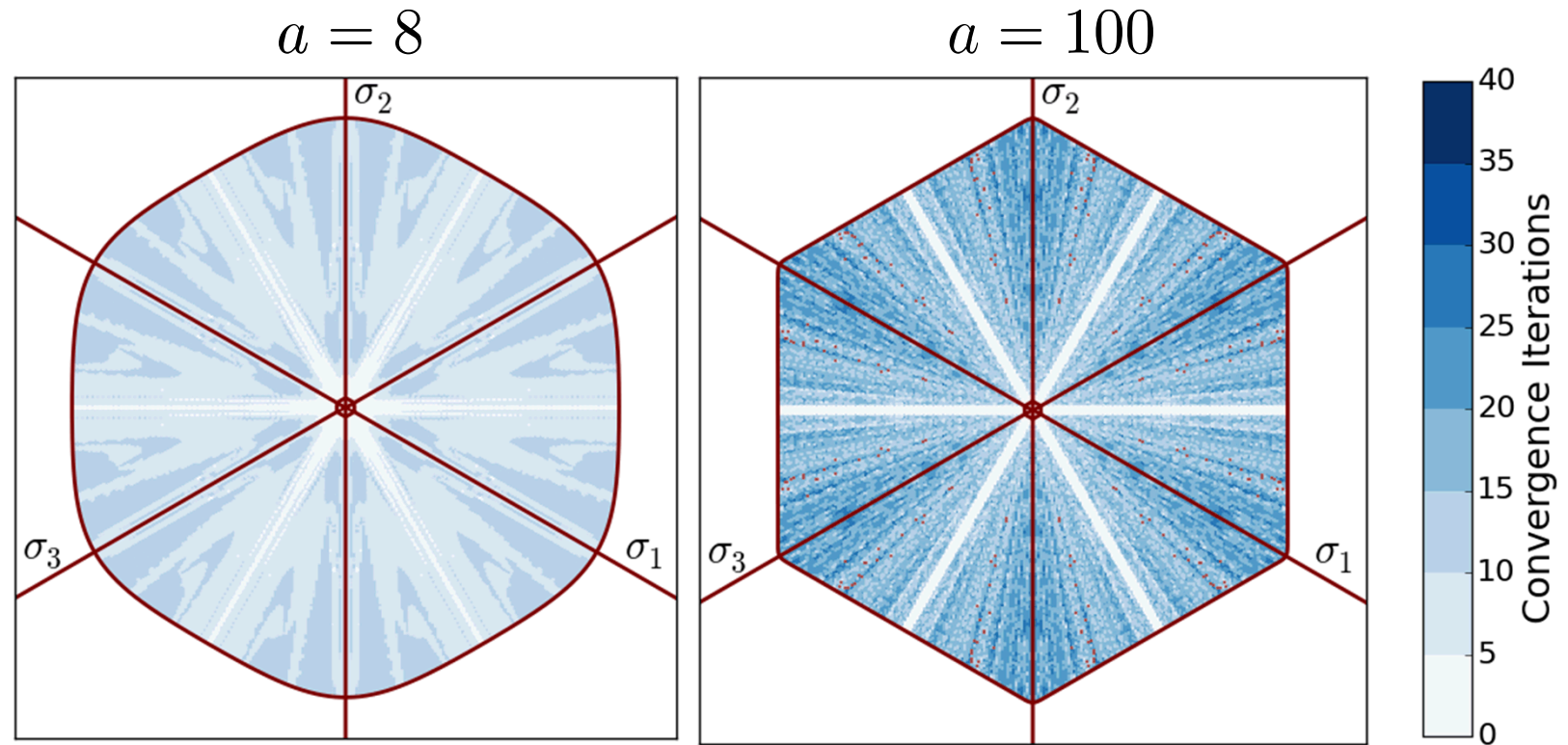
$$\tilde{p}_I^j(k) = - \left(\tilde{B}^{(k)} \right)_{IJ}^{-1} \tilde{g}_J^{(k)}$$

Performance of Trust-Region Approach (Hosford)

RESULTS

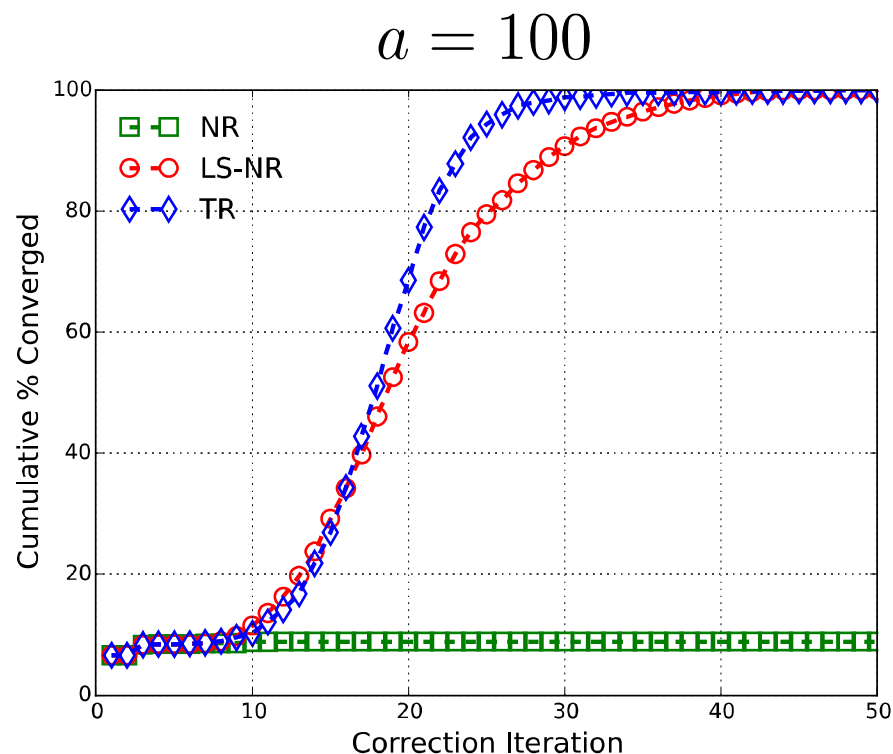
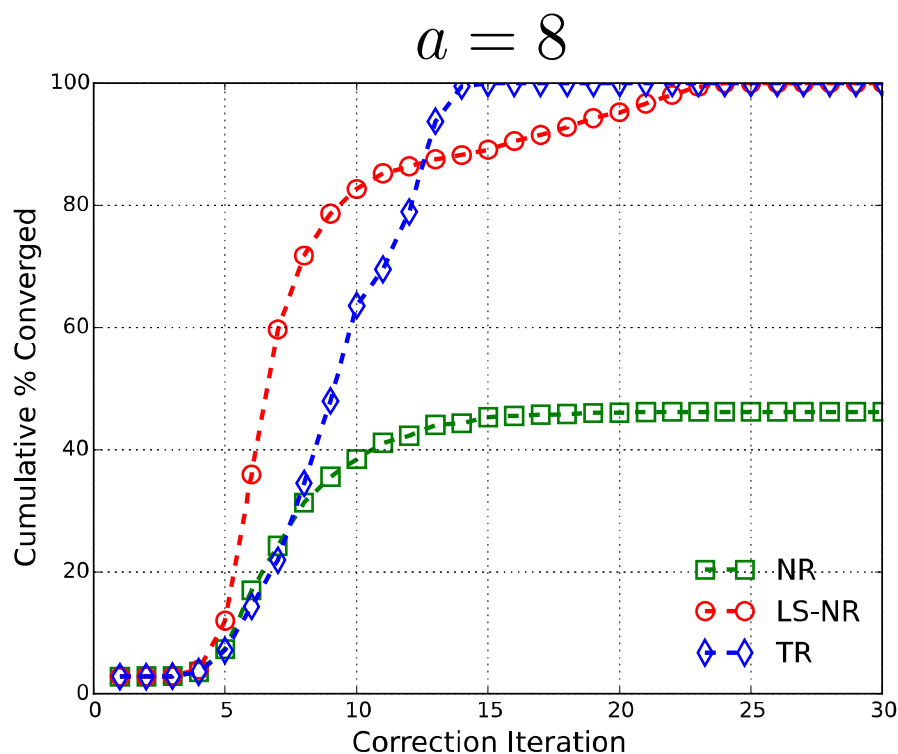
Convergence Maps

- Determine number of correction iterations needed for TR algorithm at $\phi(\sigma_{ij}) \leq 30\sigma_y^0$



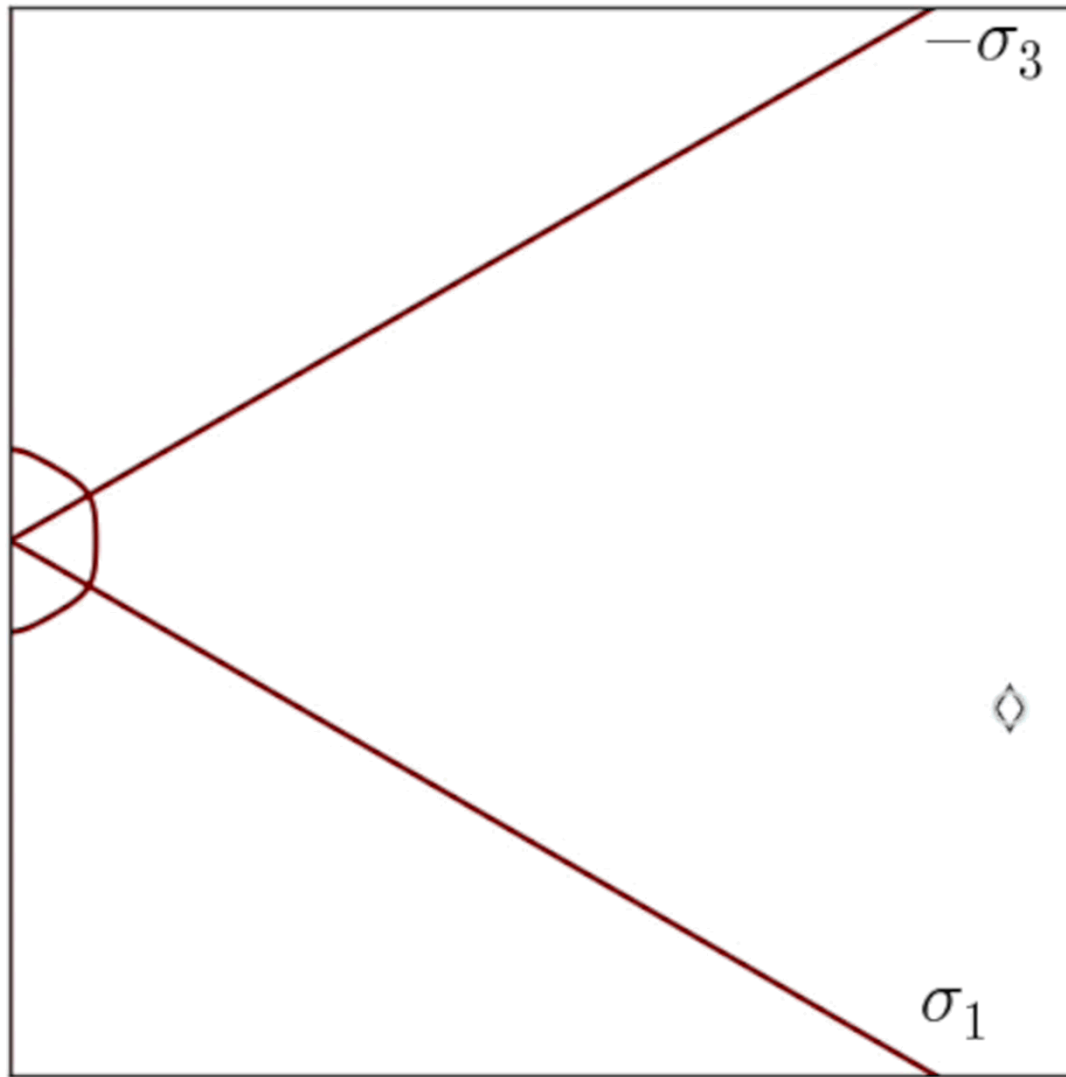
- Proposed algorithm converges for nearly every trial stress

Cumulative Convergence Distributions

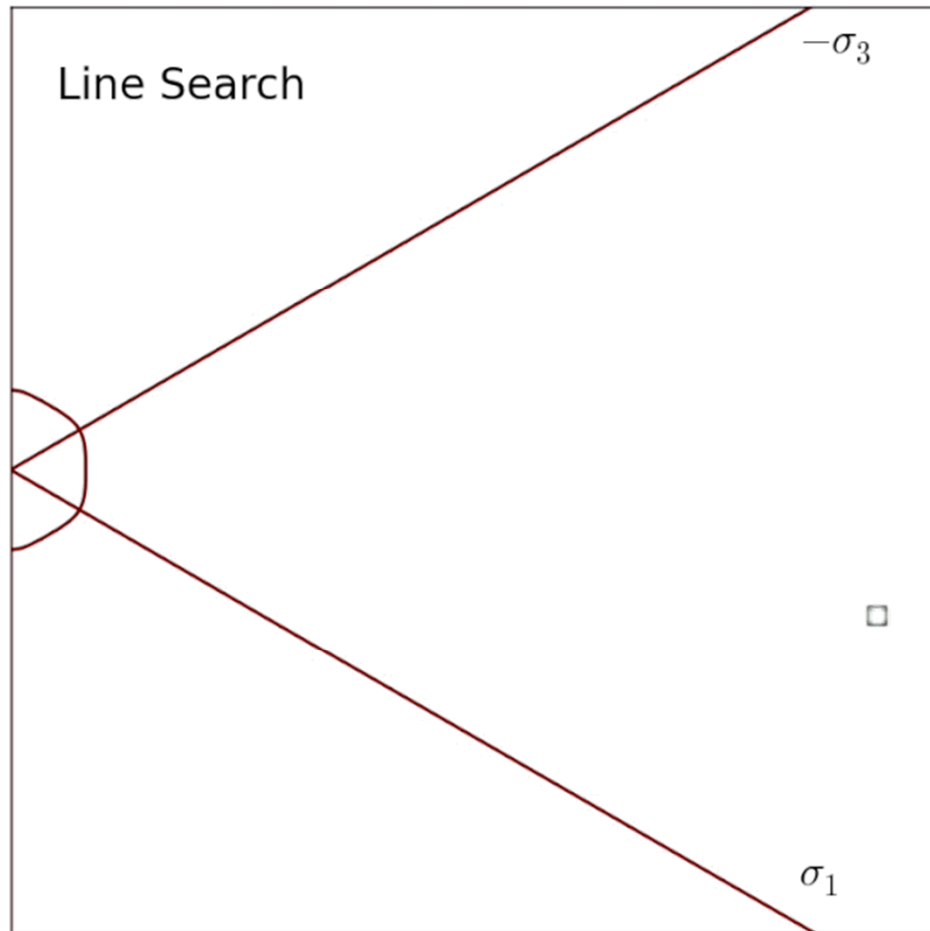
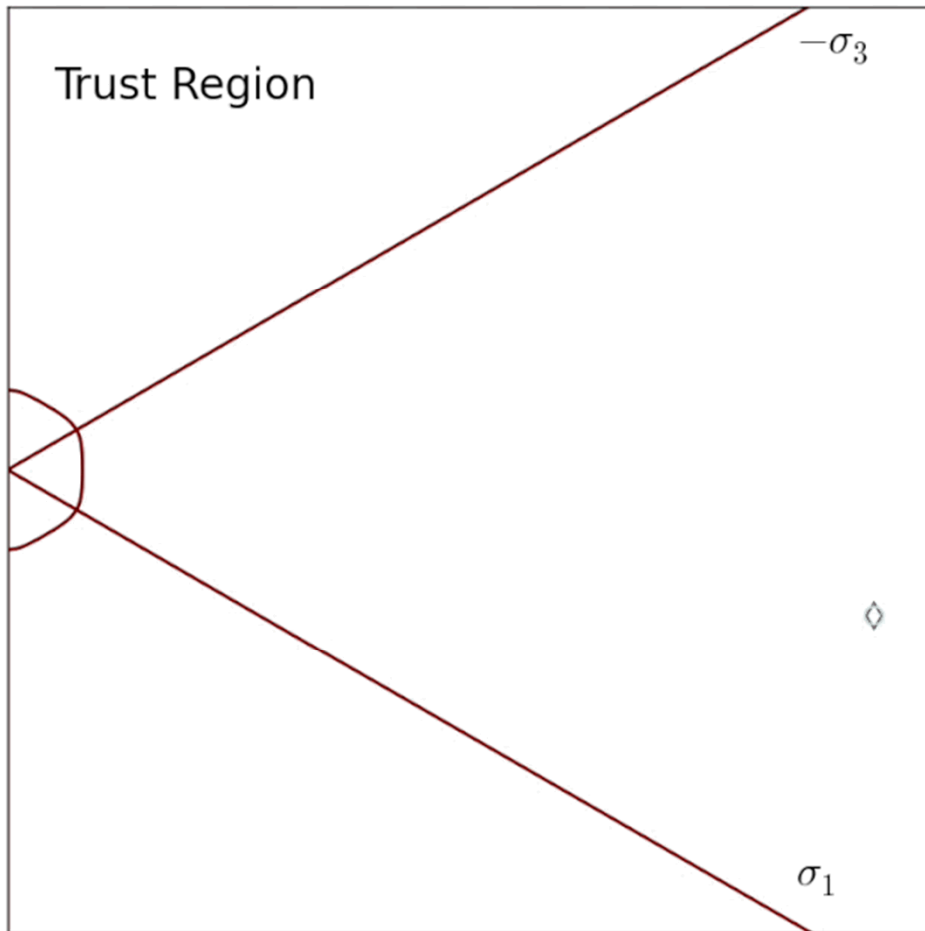


- Convergence of TR method well in excess of traditional NR
 - Comparable with LS-NR
 - TR better at higher iterations

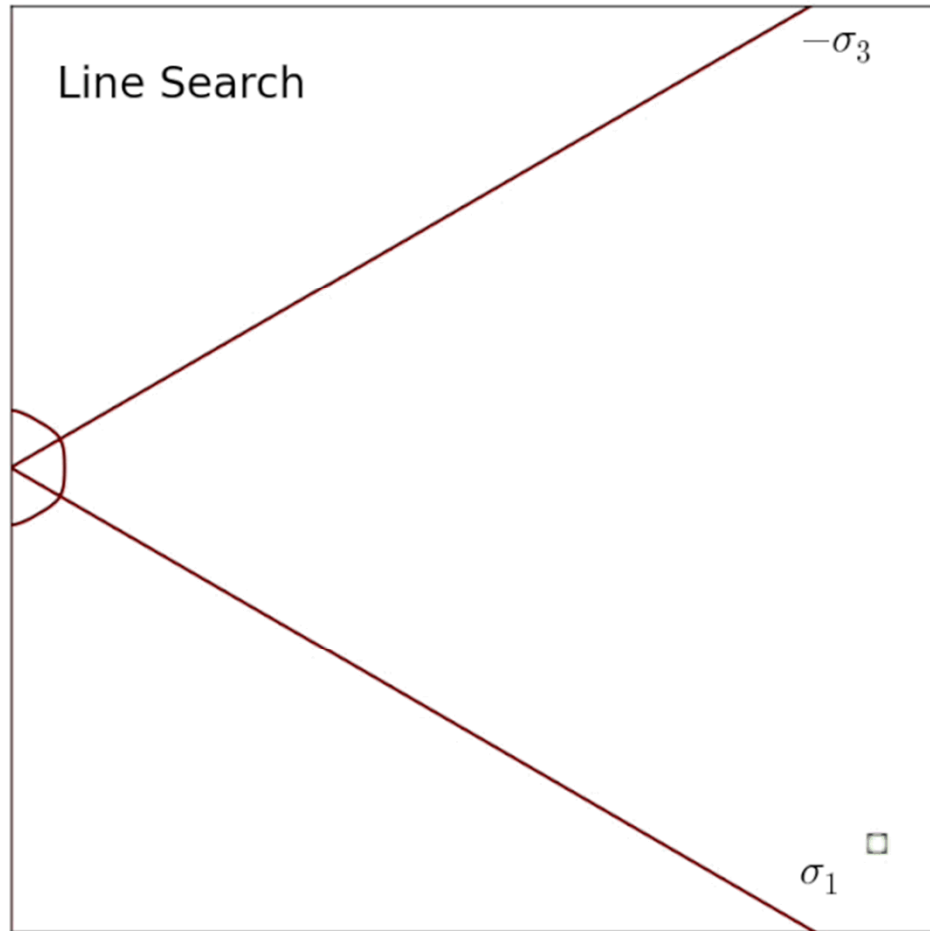
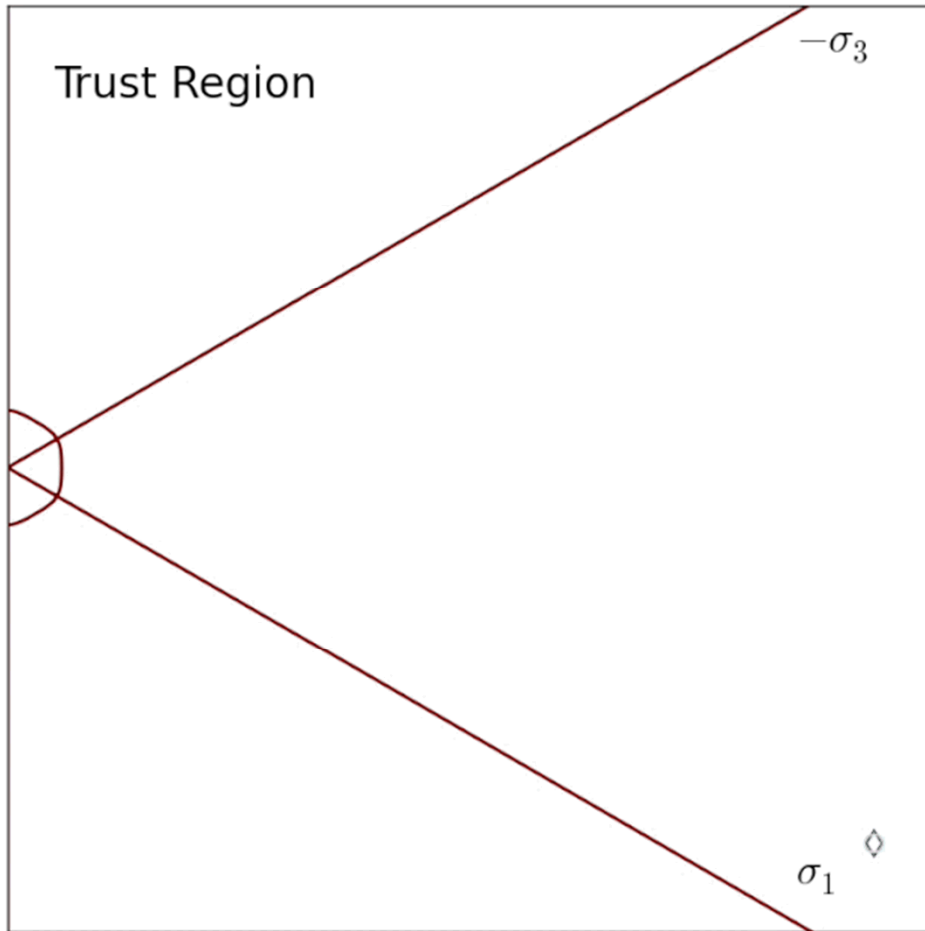
Trust-Region Return Trajectory



Return Trajectory – Comparison (A)

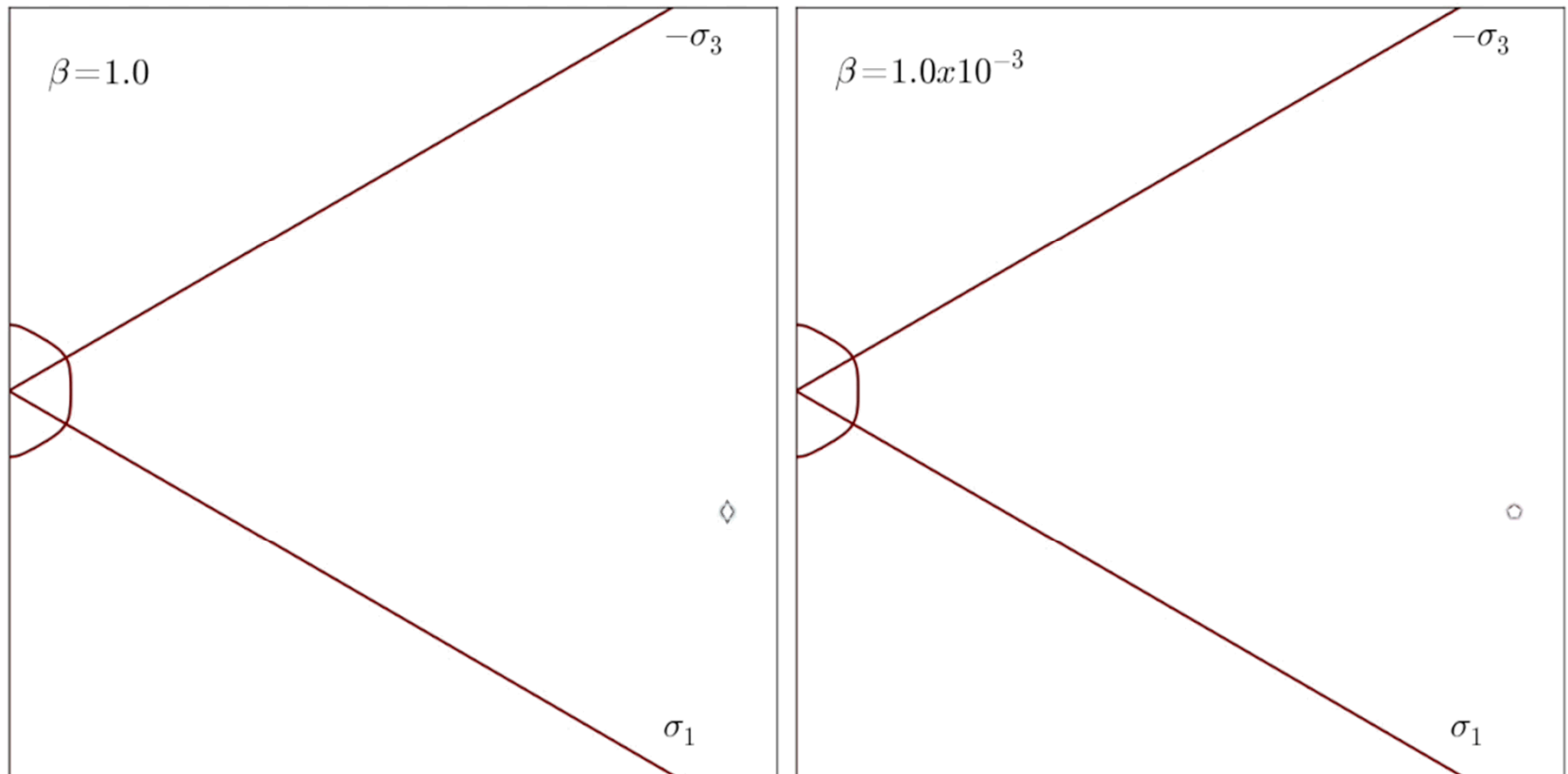


Return Trajectory – Comparison (B)



Scaling in TR

$$\psi(r_I) = \frac{1}{2} \left(\left(\beta \frac{E}{\sigma_y^0} \right)^2 r_{ij}^\varepsilon r_{ij}^\varepsilon + \left(\frac{r^f}{\sigma_y^0} \right)^2 \right)$$



Impact of Algorithmic Parameters (Barlat)

RESULTS

Algorithmic Parameters

- Use of non-linear optimization schemes introduces series of algorithmic parameters
 - Scaling in residual, state variables
 - Acceptability conditions
 - Values often taken from optimization literature – not RMA tailored
- How does the choice of these parameters affect performance?
- First look at merit function normalization:

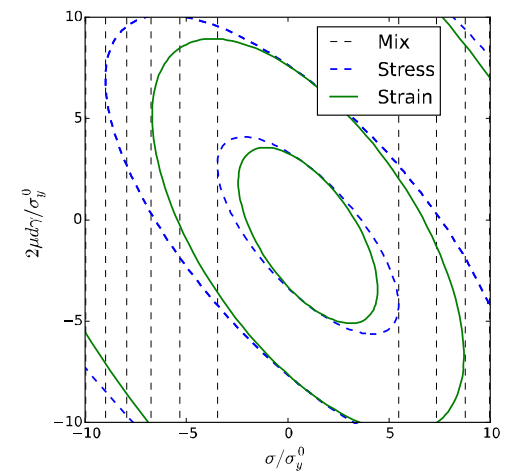
Stress Normalized: $\psi_1^\sigma(r_I) = \frac{1}{2} \left(\left(\frac{E}{\sigma_y^0} \right)^2 r_{ij}^\varepsilon r_{ij}^\varepsilon + \left(\frac{r^f}{\sigma_y^0} \right)^2 \right)$

Strain Normalized: $\psi_2^\varepsilon(r_I) = \frac{1}{2} \left(r_{ij}^\varepsilon r_{ij}^\varepsilon + \left(\frac{r^f}{2\mu} \right)^2 \right)$

Mixed Measure: $\psi_3(r_I) = \frac{1}{2} \left(r_{ij}^\varepsilon r_{ij}^\varepsilon + (r^f)^2 \right)$

$$c^{W\varepsilon} = c^{Wf} = 1$$

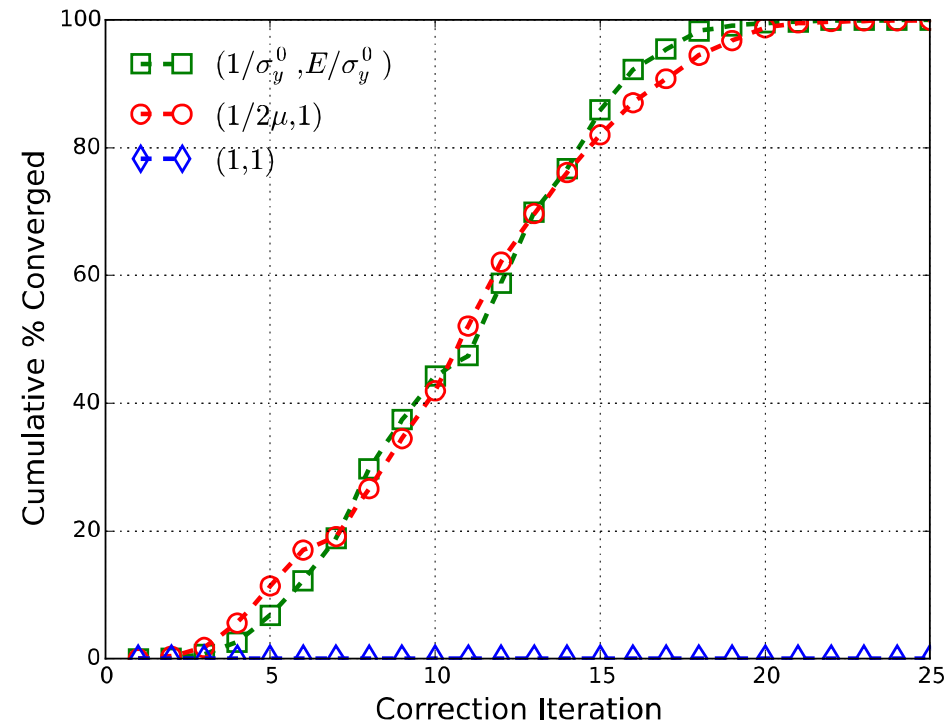
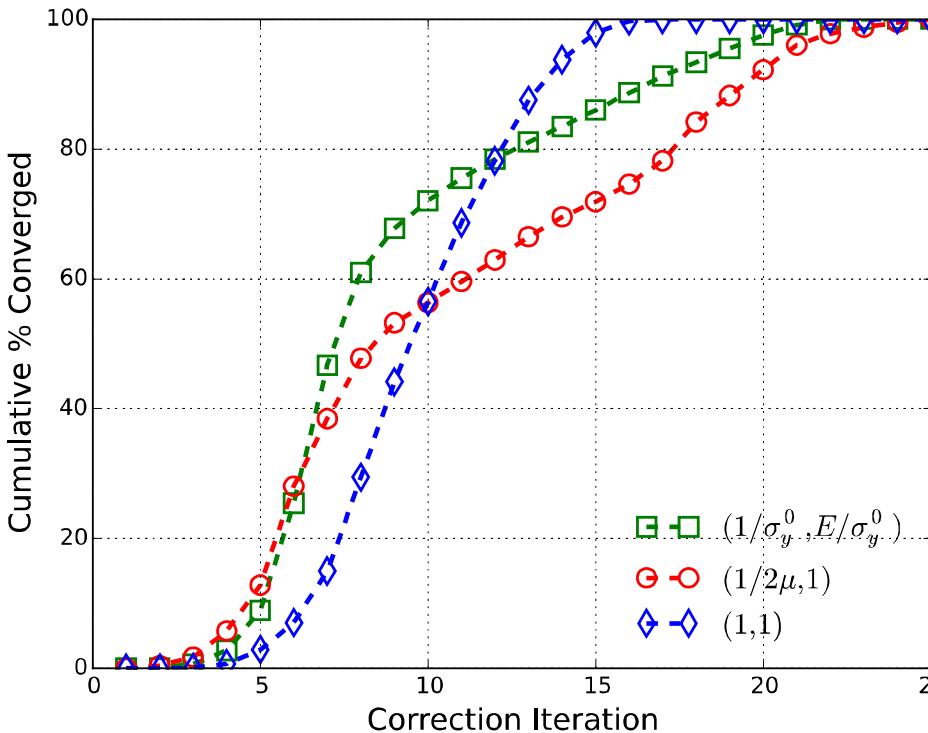
1D Idealization of Different Merit Functions



Barlat CCDs -- Normalization

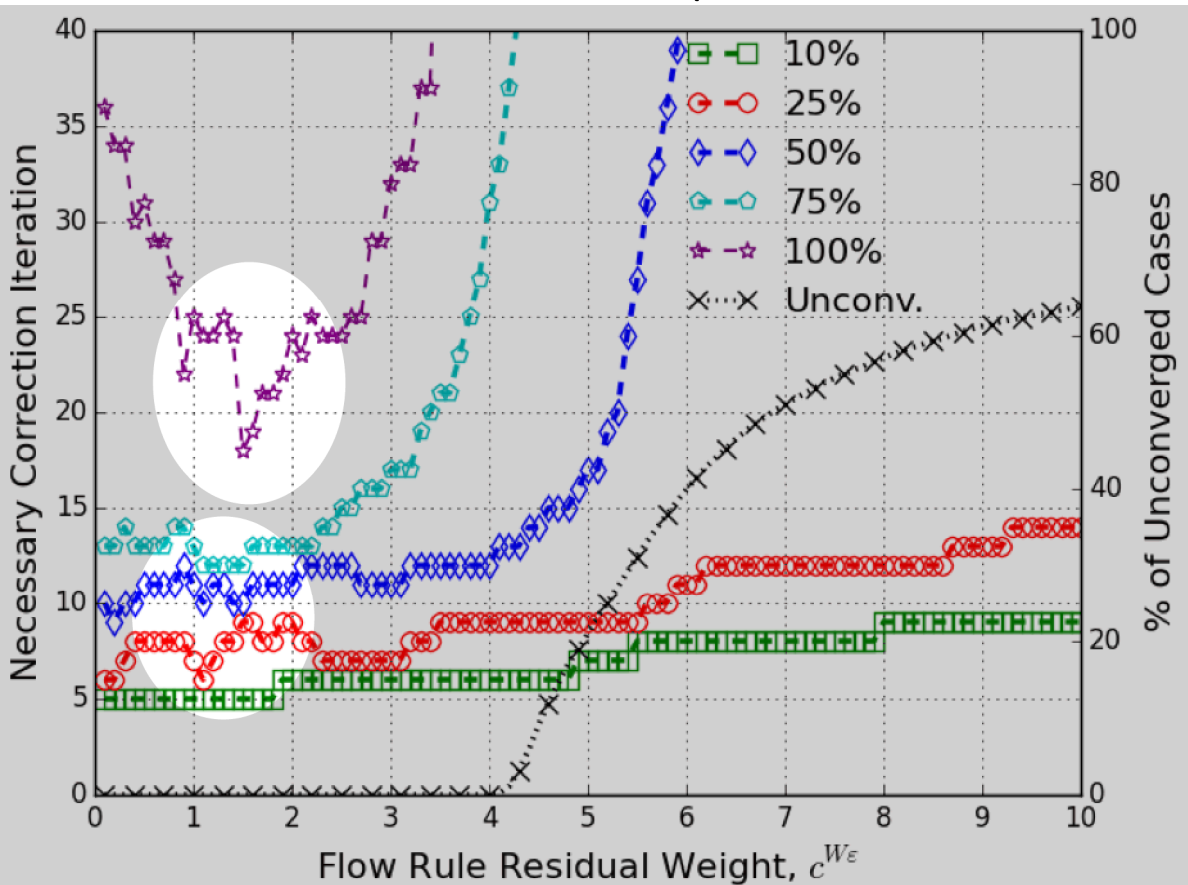
- LS-NR shows stronger dependence on merit function selection
 - Scaled forms do better at lower iterations; Mixed first to hit 100%
- Mixed measure TR converges < 1% of the time

LS-NR



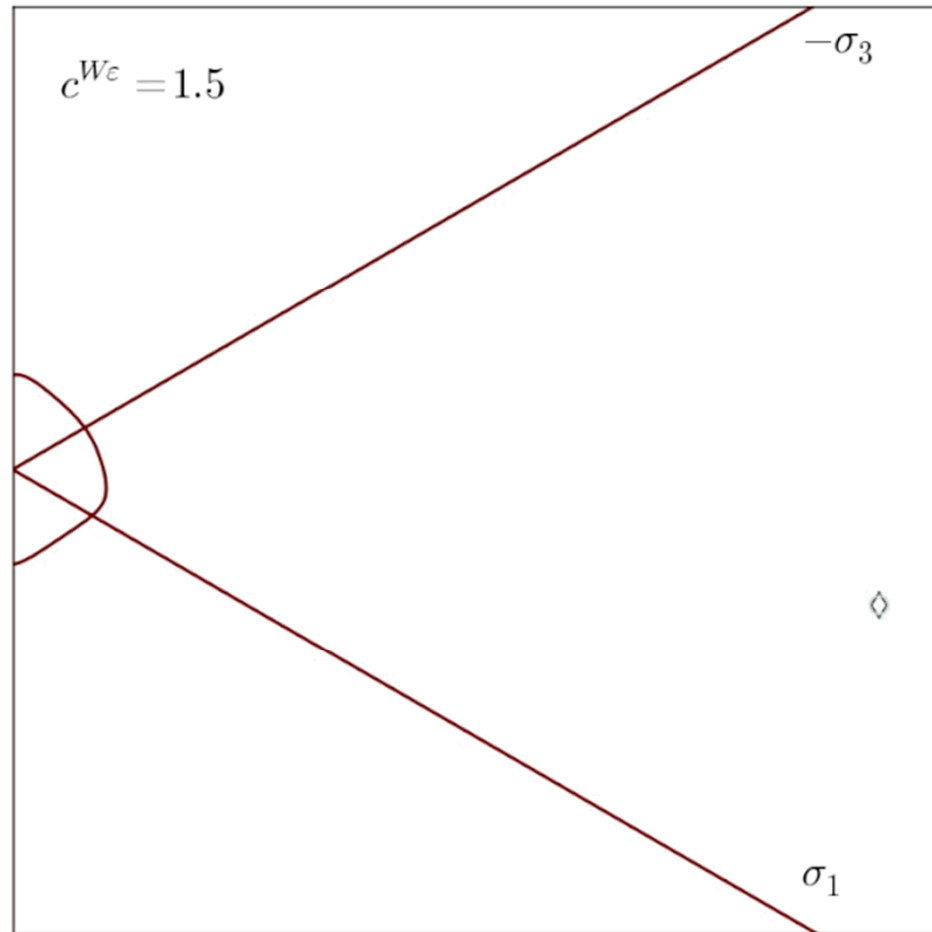
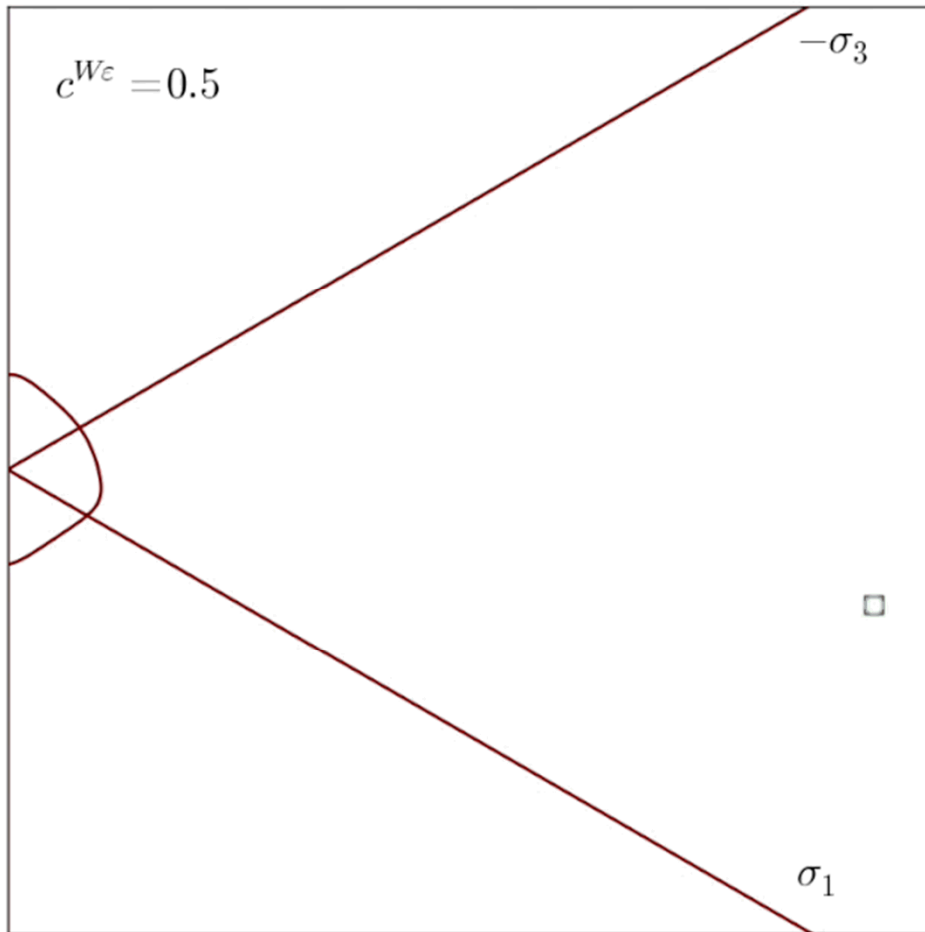
Impact of Weighting

$$\psi_1^\sigma(r_I) = \frac{1}{2} \left(\left(c^{W_\varepsilon} \frac{E}{\sigma_y^0} \right)^2 r_{ij}^\varepsilon r_{ij}^\varepsilon + \left(\frac{r^f}{\sigma_y^0} \right)^2 \right)$$



- Weighting can be used aid in selecting appropriate path
- Minimum number of correction iterations **not** at 1

Weighting Return Maps



Conclusions

- Novel implicit integration scheme for CPP-RMA implemented
 - Tailored trust-region approach for complex plasticity models
 - Scales addressed in both state variables and merit functions
- Investigated impact of algorithmic parameters on RMA performance
 - Appropriate selection can aid performance
 - Way to automatically select scaling?
- This algorithm has potential for more complex problems:
 - Multisurface (e.g. Crystal Plasticity; Multiple inelastic mechanisms)
 - More complex mechanisms (Damage)
 - Coupled multiphysics (thermal-mechanical analysis)

Acknowledgements

- Sandia National Laboratories is a multi-program laboratory managed and operated by Sandia Corporation, a wholly owned subsidiary of Lockheed Martin Corporation, for the U.S. Department of Energy's National Nuclear Security Administration under contract DE-AC04- 94AL85000
- Original inspiration and motivation for this work came arose from discussions with Jakob Ostien, Jay Foulk, and Alejandro Mota (SNL-CA)

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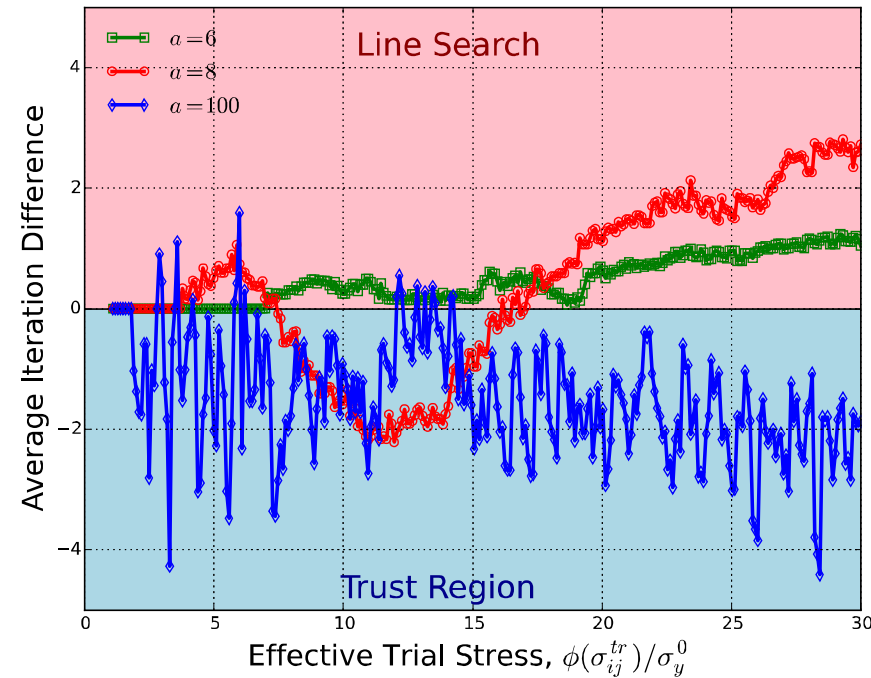
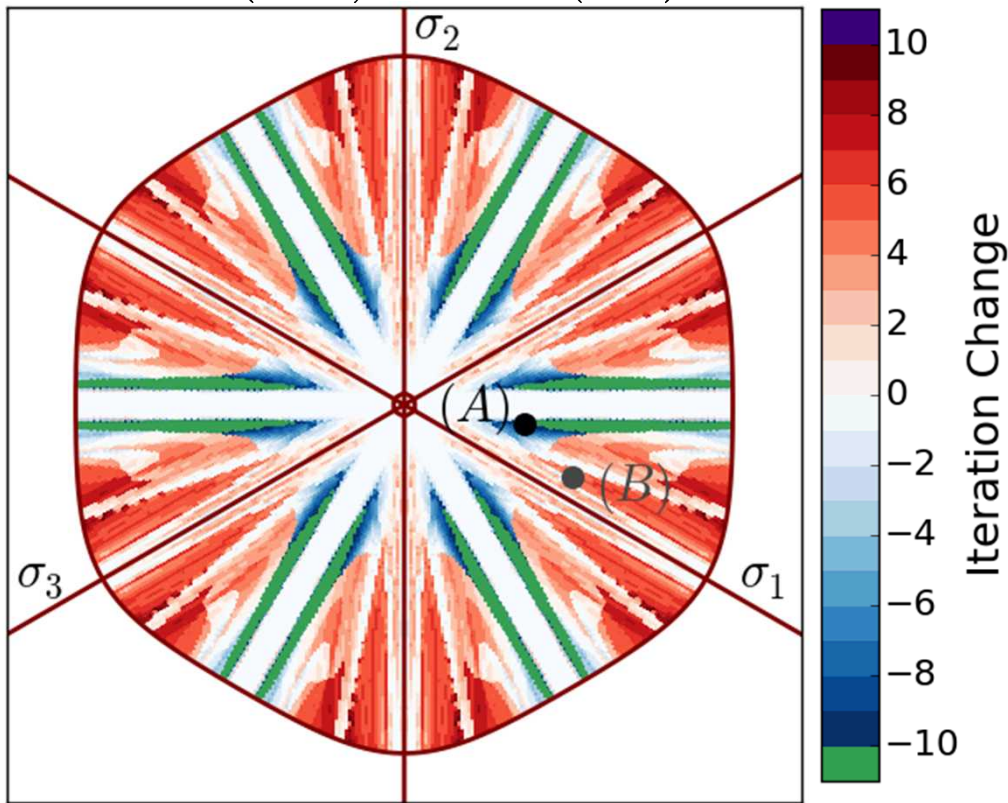
Appendix



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Performance: TR vs LS-NR

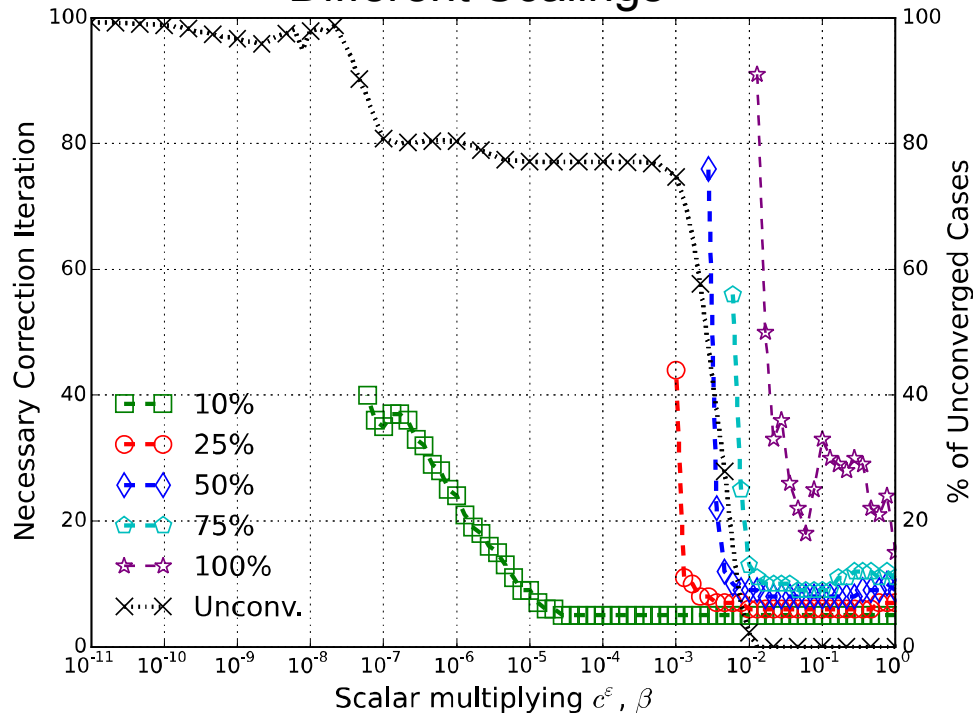
Iteration change, $a = 8$
 $\text{iter}(\text{TR}) - \text{iter}(\text{LS})$



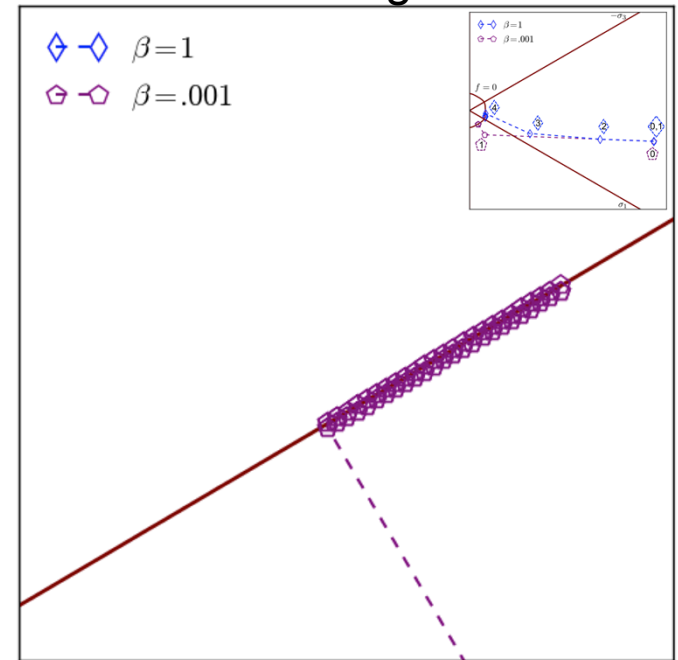
- Regions of large performance increase
- TR seems to do better as (a) increases

Importance of Scaling w/ TR

Convergence Thresholds for Different Scalings



Return Trajectories with Different Scalings

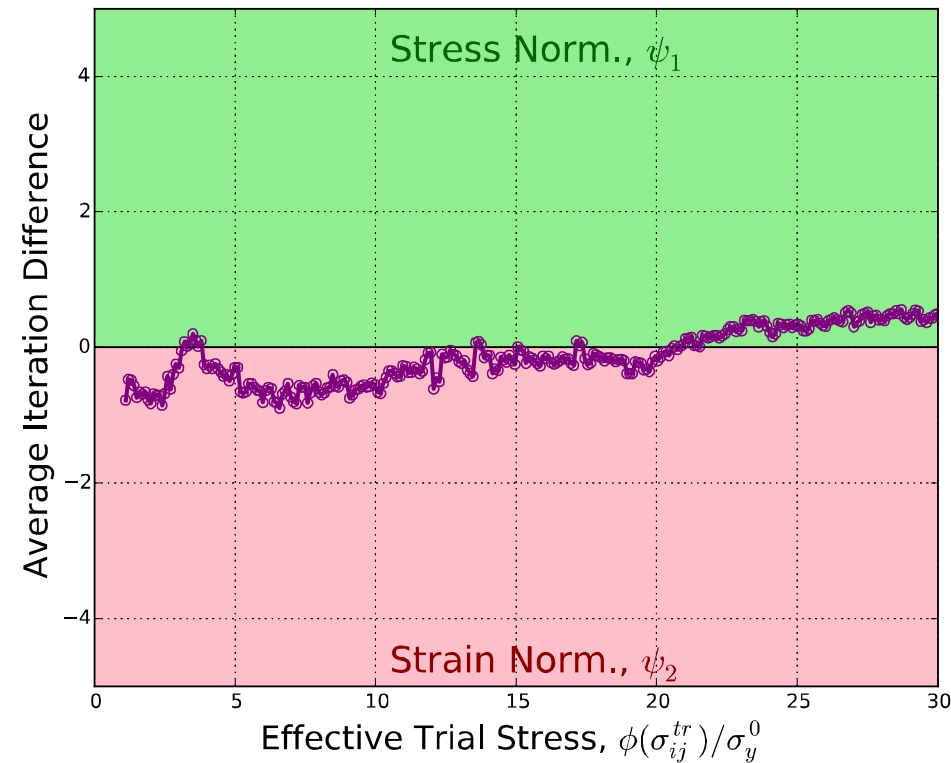
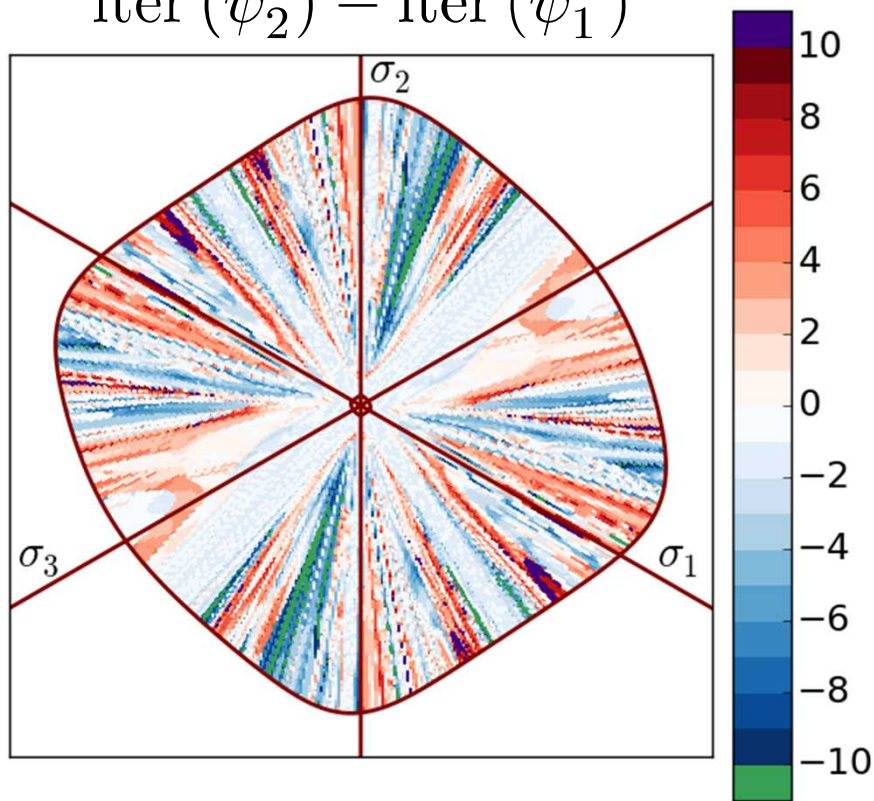


- Appropriately scaling the problem essential for TR to converge

Iteration Difference Maps -- Normalization

- Preferable merit function varies with dominant loading
- Limited regions exhibit large differences

$$\text{iter}(\psi_2^\varepsilon) - \text{iter}(\psi_1^\sigma)$$

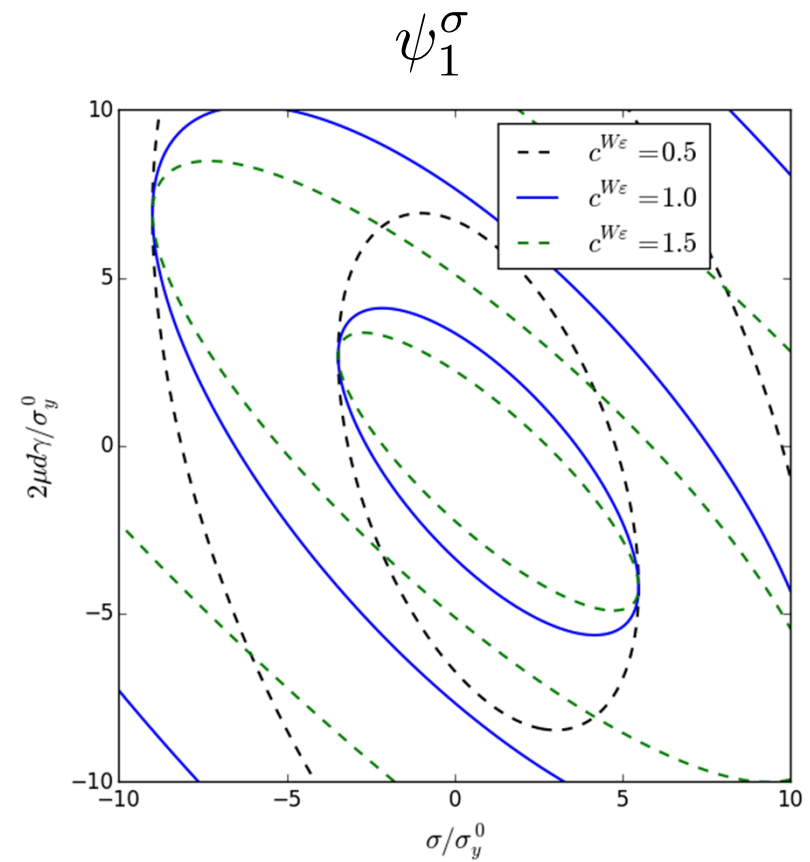
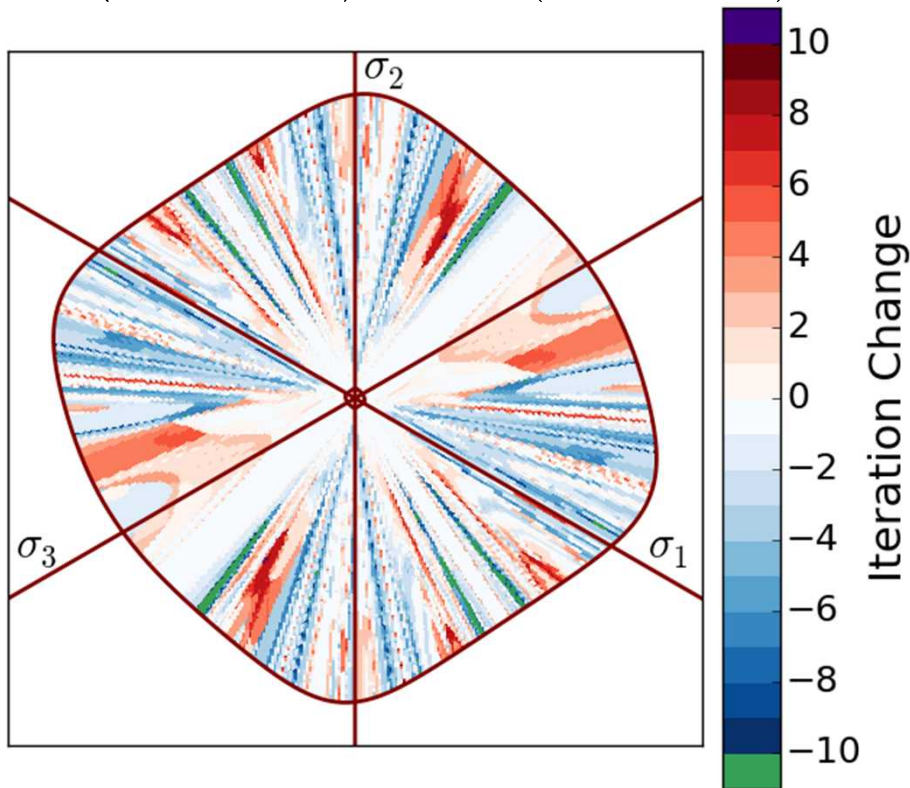


Merit Functions -- Weighting

- Weighting can be used to bias the residual towards either consistency or plastic strain residual

- Influence return mapping path?

iter ($c^{W\varepsilon} = 1.5$) – iter ($c^{W\varepsilon} = 1.0$)



Scaled Relations

$$\tilde{m}^{(k)}(\tilde{p}) = \psi^{(k)} + \tilde{g}_I^{(k)} \tilde{p}_I + \frac{1}{2} \tilde{p}_I \tilde{B}_{IJ}^{(k)} \tilde{p}_J$$

Gradient: $\tilde{g}_I^{(k)} = D_{LK}^1 r_K^{(k)} D_{LJ}^1 J_{JN}^{(k)} (D^2)^{-1}_{NI}$

Approximate Hessian: $\tilde{B}_{IJ}^{(k)} = (D^2)^{-1}_{IL} D_{MK}^1 J_{KN}^{(k)} D_{MA}^1 J_{AL}^{(k)} (D^2)^{-1}_{NJ}$

$$\tilde{g}_I^k = \left[\frac{(c^\varepsilon)^2}{b^\sigma} r_{ij}^{\varepsilon(k)} S_{ijkl}^{ep} + \frac{(c^f)^2}{b^\gamma} r^{f(k)} \frac{\partial \phi}{\partial \sigma_{ij}^{(k)}}, \quad \frac{(c^\varepsilon)^2}{b^\gamma} r_{ij}^{\varepsilon(k)} \frac{\partial \phi}{\partial \sigma_{ij}^{(k)}} - \frac{(c^f)^2}{b^\gamma} r^{f(k)} \frac{\partial \sigma_y}{\partial \bar{\varepsilon}^{p(k)}} \right]^T$$

$$\tilde{B}_{IJ}^k = \left[\begin{aligned} & \left(\frac{c^\varepsilon}{b^\sigma} \right)^2 S_{ijrs}^{ep} S_{rskl}^{ep} + \left(\frac{c^f}{b^\sigma} \right)^2 \frac{\partial \phi}{\partial \sigma_{ij}^{(k)}} \frac{\partial \phi}{\partial \sigma_{kl}^{(k)}}, & \frac{(c^\varepsilon)^2}{b^\sigma b^\gamma} S_{ijrs}^{ep} \frac{\partial \phi}{\partial \sigma_{rs}^{(k)}} - \frac{(c^f)^2}{b^\sigma b^\gamma} \frac{\partial \sigma_y}{\partial \bar{\varepsilon}^{p(k)}} \frac{\partial \phi}{\partial \sigma_{ij}^{(k)}} \\ & \frac{(c^\varepsilon)^2}{b^\sigma b^\gamma} S_{klrs}^{ep} \frac{\partial \phi}{\partial \sigma_{rs}^{(k)}} - \frac{(c^f)^2}{b^\sigma b^\gamma} \frac{\partial \sigma_y}{\partial \bar{\varepsilon}^{p(k)}} \frac{\partial \phi}{\partial \sigma_{kl}^{(k)}}, & \left(\frac{c^\varepsilon}{b^\gamma} \right)^2 \frac{\partial \phi}{\partial \sigma_{rs}^{(k)}} \frac{\partial \phi}{\partial \sigma_{rs}^{(k)}} + \left(\frac{c^f}{b^\gamma} \right)^2 \frac{\partial \sigma_y}{\partial \bar{\varepsilon}^{p(k)}} \frac{\partial \sigma_y}{\partial \bar{\varepsilon}^{p(k)}} \end{aligned} \right]$$

Selecting TR Size

- For TR, need to set initial, $\tilde{\Delta}^{(0)}$, and maximum, $\bar{\Delta}$, radii
 - Final stress lies between previous converged and trial
 - Maximum plastic strain increment would correspond to input strain
 - Want to enable single step solution

$$\tilde{\Delta}^0 = \bar{\Delta} = b^\sigma \sqrt{(\sigma_i^{tr} - \sigma_i^n)(\sigma_i^{tr} - \sigma_i^n)} + b^\gamma d\bar{\varepsilon}$$

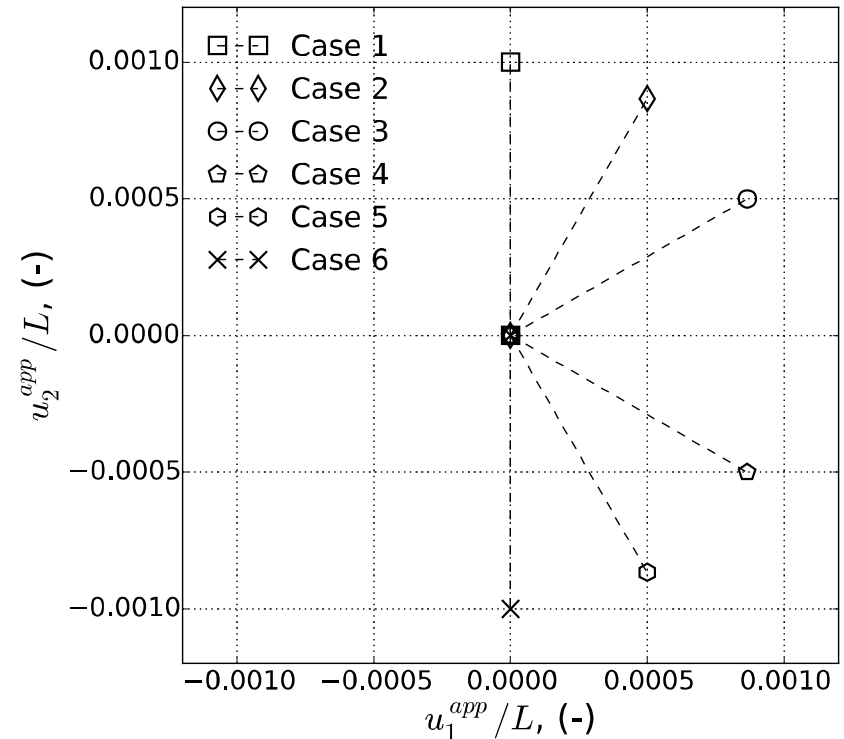
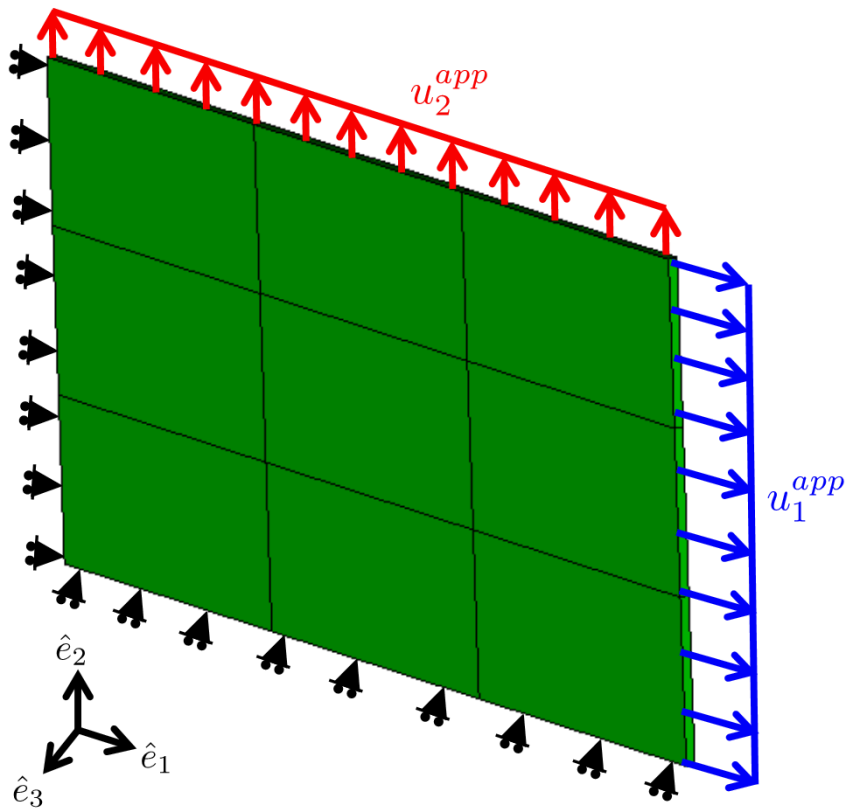
$$d\bar{\varepsilon} = \sqrt{\frac{2}{3} d\varepsilon_{ij}^{n+1} d\varepsilon_{ij}^{n+1}}$$

- For robustness analysis

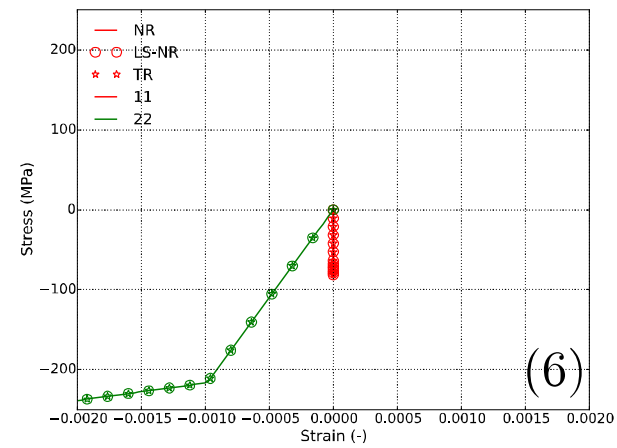
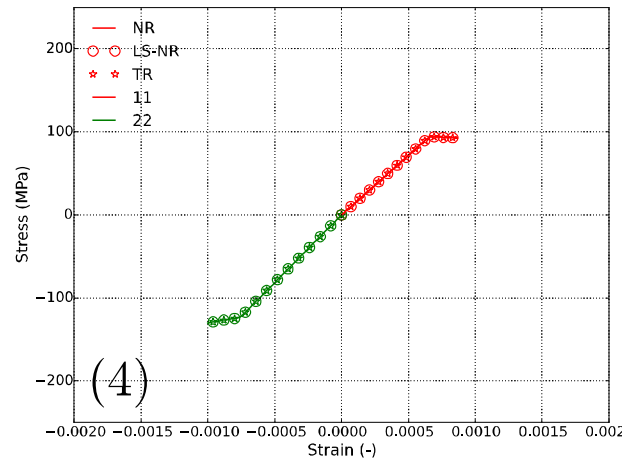
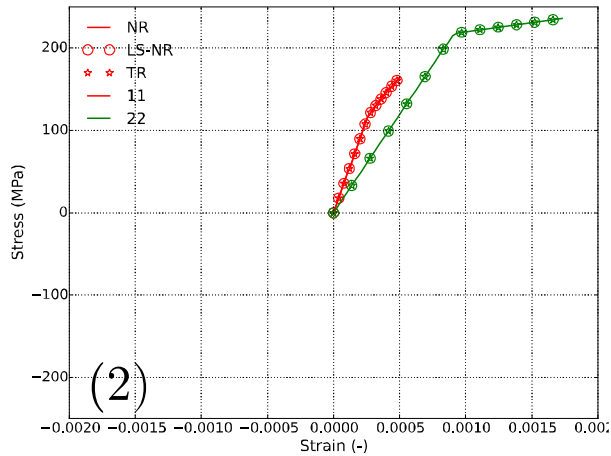
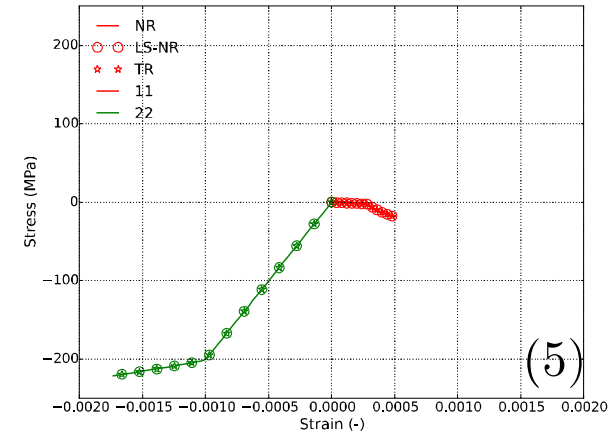
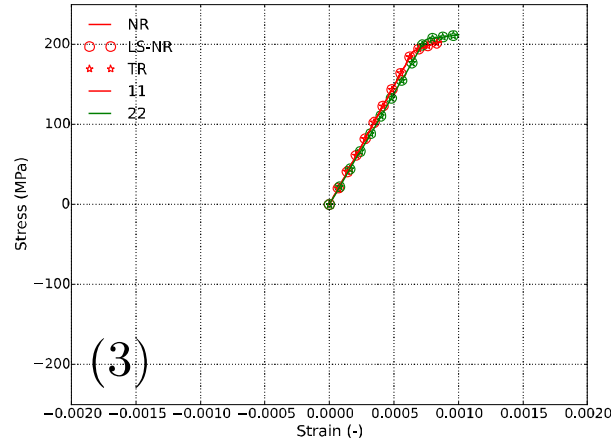
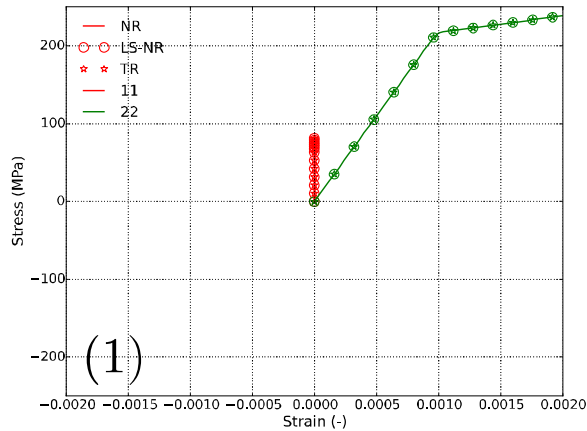
$$\bar{\Delta} = b^\sigma \sqrt{(\phi(\sigma_{ij}^{tr}) - \sigma_y^0)(\phi(\sigma_{ij}^{tr}) - \sigma_y^0)} + b^\gamma \sqrt{\frac{2}{3} S_{ijk} \sigma_{kl}^{tr} S_{ijmn} \sigma_{mn}^{tr}}$$

Verification

- Verification through Sierra/SM
- Consider series of plane stress, biaxial displacement problems

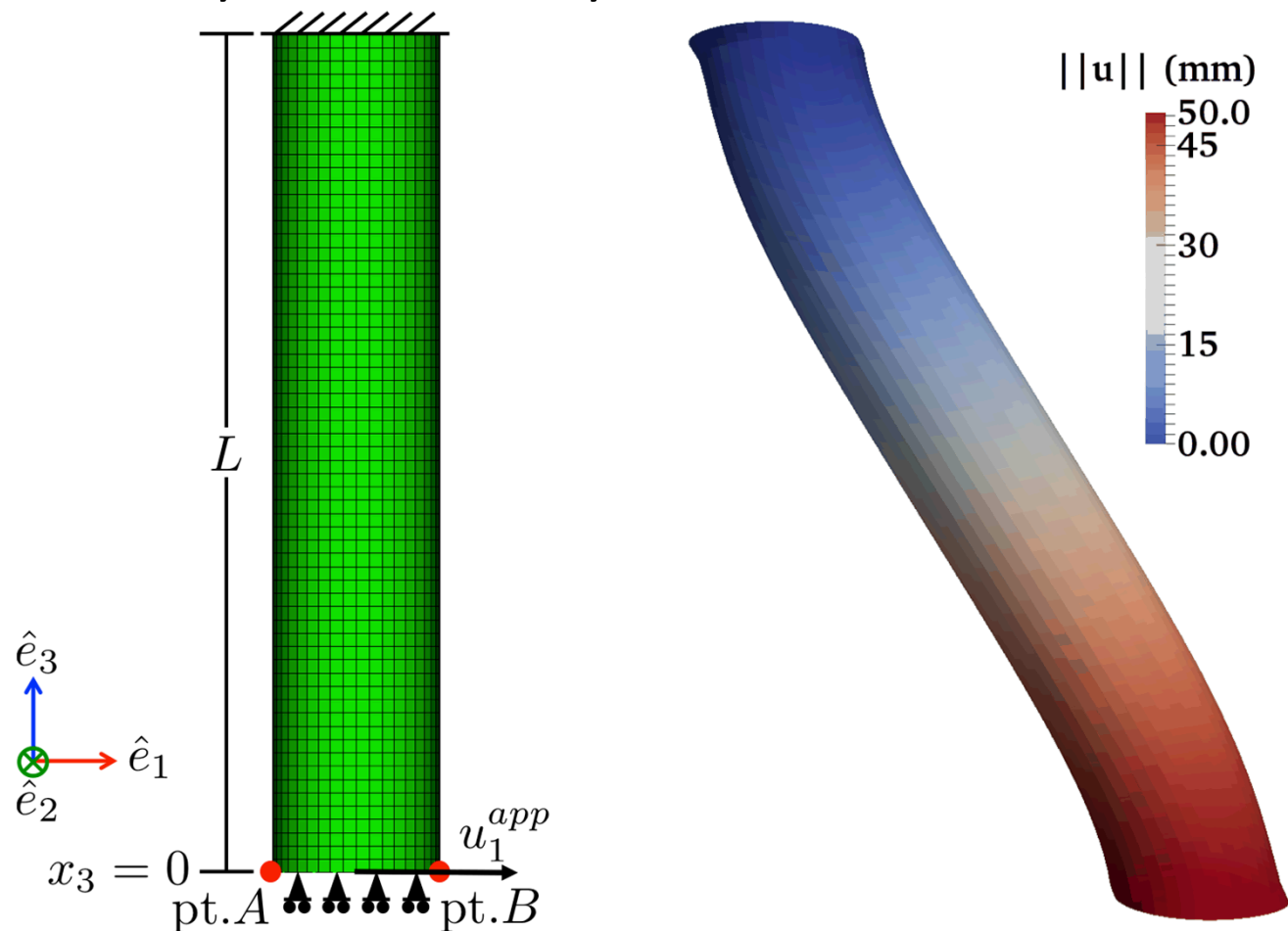


Verification -- Results



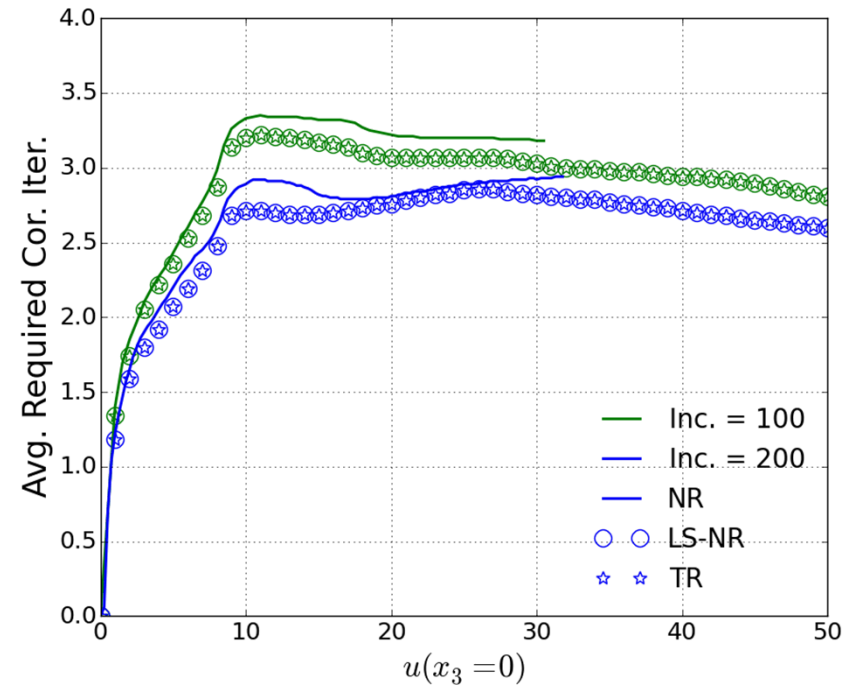
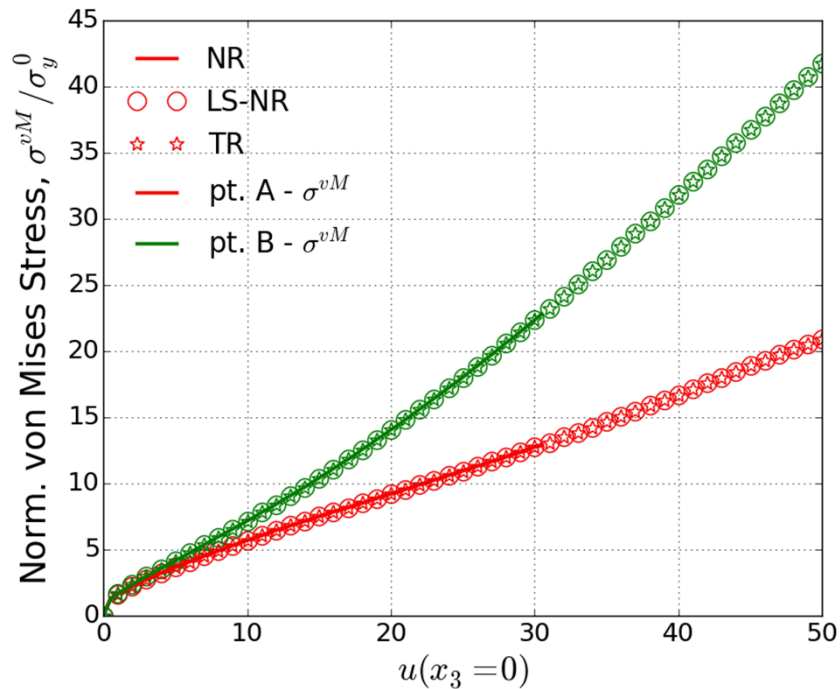
Verification – Large Problem

- Rod in Tension and Shear Problem
- Previously considered by Shterenlikht and Alexander



Verification -- Rod Results

- NR Cannot finish simulation



Material Parameters

$$E = 200 \text{ GPa}$$

$$\nu = 0.3$$

$$\sigma_y^0 = 200 \text{ MPa}$$

$$a = 8$$

| | | | |
|-----------|-----------|------------|-----------|
| c'_{12} | -0.069888 | c''_{12} | 0.981171 |
| c'_{13} | 0.936408 | c''_{13} | 0.476741 |
| c'_{21} | 0.079143 | c''_{21} | 0.575316 |
| c'_{23} | 1.003060 | c''_{23} | 0.866827 |
| c'_{31} | 0.524741 | c''_{31} | 1.145010 |
| c'_{32} | 1.363180 | c''_{32} | -0.079294 |
| c'_{44} | 1.023770 | c''_{44} | 1.051660 |
| c'_{55} | 1.069060 | c''_{55} | 1.147100 |
| c'_{66} | 0.954322 | c''_{66} | 1.404620 |

Scaling Impact

$$b^\gamma = \beta 2\mu \text{ and } c^\varepsilon = (E/\sigma_y^0)$$

$$b^\gamma = \beta 2\mu \text{ and } c^\varepsilon = \beta (E/\sigma_y^0)$$

