



Modeling Holes and Inclusions by Level Sets in the Extended Finite Element Method

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WEB: <http://www.tam.nwu.edu/X-FEM>



Outline

1. Extended Finite Element Method (X-FEM)
2. Level Set Method
3. Modeling Holes and Inclusions
4. Partition of Unity Method
5. Governing Equations and Weak Form
6. Discrete Approximation
7. Level Set Function: $\varphi(\mathbf{x}, 0)$
8. Numerical Results
9. Conclusions



Extended Finite Element Method

- FE mesh is used to describe the domain
- Geometric discontinuities (cracks) and internal boundaries (holes and material interfaces) are not part of the FE mesh
- Presence of the internal geometric features are ensured by enriching the displacement approximation by additional functions through the notion of partition of unity (PU)

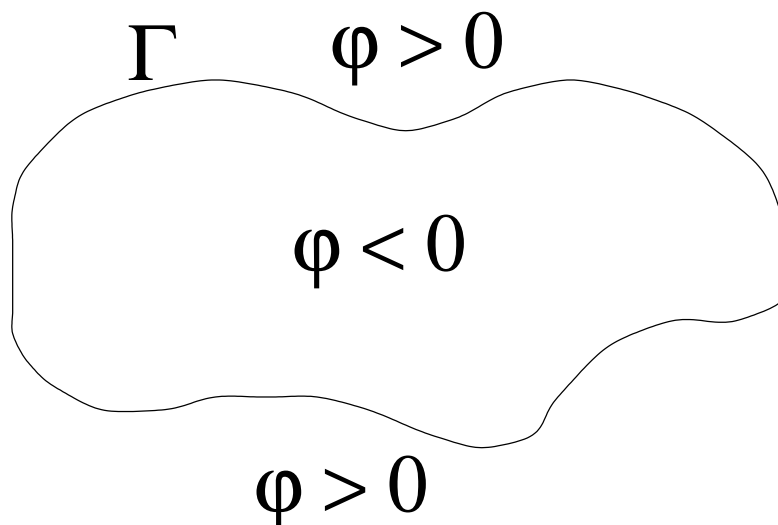
Applications

- Crack modeling in 2D and 3D
- Voids and multiple crack branching
- Mindlin-Reissner plates
- Adaptivity



Level Set Method

- Numerical technique for tracking moving interfaces: interface is represented as the zero level set of a function of one higher dimension:
 $\varphi(\mathbf{x}, t) = 0$
- Hyperbolic equation in terms of φ governs the motion of the interface
- Key advantages are:
 1. Computed on a fixed Eulerian mesh
 2. Handles topological changes in the interface naturally
 3. Interface properties: $\mathbf{n} = \frac{\nabla\varphi}{\|\nabla\varphi\|}$, $\kappa = \nabla \cdot \mathbf{n}$
 4. Formulation extends to higher dimensions





Modeling Holes and Inclusions

Finite Elements

- Mesh needs to conform to holes and inclusions
- Since the displacement field in each element is C^0 , the interface jump condition is met in a weak sense
- Mesh generation is time-intensive if a wide array of defects need to be analyzed

X-FEM and Level Sets

- Internal boundaries are independent of the mesh
- Additional functions are introduced in the displacement approximation through the notion of PU to model interfaces
- Level set function is used to represent the internal boundaries and to construct the enrichment function for material interfaces
- Single mesh suffices for analysis



Partition of Unity Method

(Melenk and Babuška, 1996)

Addresses the question—How can a function $f(\mathbf{x})$ be introduced in a finite element space over a region $D \subset \Omega$ such that the sparsity (require local approximation) of the stiffness matrix is retained?

Classical FE Approximation in Ω

$$u^h(\mathbf{x}) = \sum_I^n \phi_I(\mathbf{x}) u_I,$$

where

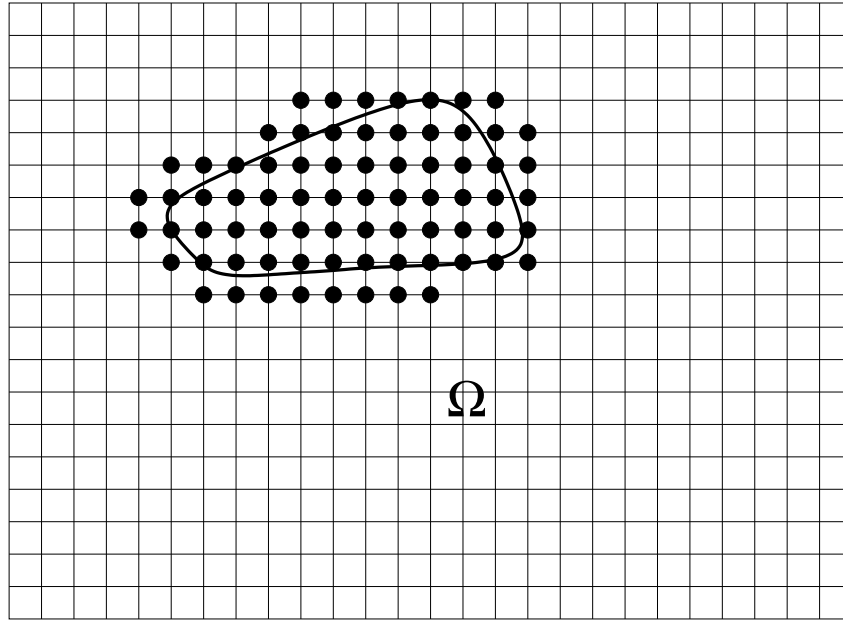
$$\sum_I^n \phi_I(\mathbf{x}) = 1, \quad \sum_I^n \phi_I(\mathbf{x}) \mathbf{x}_I = \mathbf{x}.$$

To represent the function $f(\mathbf{x})$ in the sub-region $D \subset \Omega$, an enriched finite element approximation is needed:

$$u^h(\mathbf{x}) = \underbrace{\sum_{\substack{I \\ n_I \in \mathbb{N}}} \phi_I(\mathbf{x}) u_I}_{\text{classical}} + \underbrace{\sum_{\substack{J \\ n_J \in \mathbb{N}^d}} \phi_J(\mathbf{x}) a_J f(\mathbf{x})}_{\text{enrichment}}$$

$$\mathbf{N}^d = \{n_J : n_J \in \mathbf{N}, \text{supp}(\phi_J) \cap D \neq \emptyset\}$$

$$\mathbf{N} = \{n_1, n_2, \dots, n_n\}$$



• NODES IN THE SET \mathbf{N}^d

Consequences

If $u_I = 0$ and $a_I = 1 \forall I$:

$$u^h(\mathbf{x}) = \sum_I \phi_I(\mathbf{x}) f(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in D$$

If $u_I = 0$ and $a_I = x_I$ or $a_I = y_I \forall I$:

$$u^h(\mathbf{x}) = \sum_I \phi_I(\mathbf{x}) x_I f(\mathbf{x}) = x f(\mathbf{x}), \quad \mathbf{x} \in D$$

$$u^h(\mathbf{x}) = \sum_I \phi_I(\mathbf{x}) y_I f(\mathbf{x}) = y f(\mathbf{x}), \quad \mathbf{x} \in D$$

Governing Equations of Linear Elasticity

$$\nabla \cdot \boldsymbol{\sigma} + \mathbf{b} = 0 \quad \text{in } \Omega,$$

$$\boldsymbol{\sigma} = \mathbf{C} : \boldsymbol{\varepsilon},$$

$$\boldsymbol{\varepsilon} = \nabla_s \mathbf{u},$$

Boundary Conditions

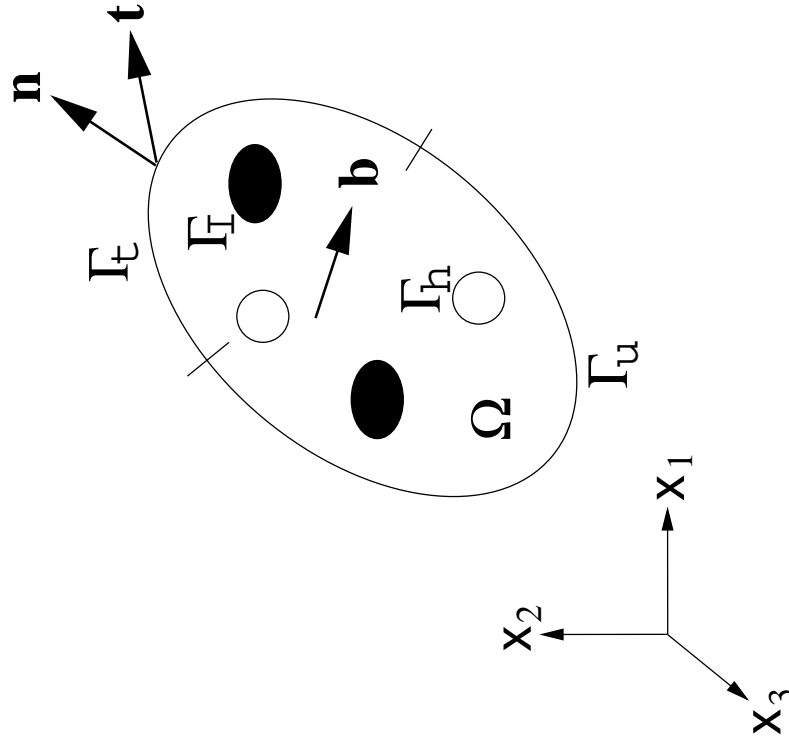
$$\mathbf{u} = \bar{\mathbf{u}} \quad \text{on } \Gamma_u,$$

$$\boldsymbol{\sigma} \cdot \mathbf{n} = \bar{\mathbf{t}} \quad \text{on } \Gamma_t,$$

$$\boldsymbol{\sigma} \cdot \mathbf{n}_h = 0 \quad \text{on } \Gamma_h,$$

$$[[\boldsymbol{\sigma} \cdot \mathbf{n}_I]] = 0 \quad \text{on } \Gamma_I,$$

$$\Gamma = \Gamma_u \cup \Gamma_t, \quad \Gamma_u \cap \Gamma_t = \emptyset$$



Variational Statement of BVP

Weak Form

$$\begin{aligned} &\text{Find } \mathbf{u} \in \mathbf{V} \text{ such that } \forall \mathbf{v} \in \mathbf{V}_0 \\ &\int_{\Omega} \boldsymbol{\sigma}(\mathbf{u}) : \boldsymbol{\varepsilon}(\mathbf{v}) = \int_{\Omega} \mathbf{b} \cdot \mathbf{v} \, d\Omega + \int_{\Gamma_t} \bar{\mathbf{t}} \cdot \mathbf{v} \, d\Gamma \\ &\mathbf{V} = (H^1(\Omega))^2, \quad \mathbf{V}_0 = (H_0^1(\Omega))^2 \end{aligned}$$

Weak Form (Discrete)

$$\begin{aligned} &\text{Find } \mathbf{u}^h \in \mathbf{V}^h \subset \mathbf{V} \text{ such that } \forall \mathbf{v}^h \in \mathbf{V}_0^h \subset \mathbf{V}_0 \\ &\int_{\Omega^h} \boldsymbol{\sigma}(\mathbf{u}^h) : \boldsymbol{\varepsilon}(\mathbf{v}^h) = \int_{\Omega^h} \mathbf{b} \cdot \mathbf{v}^h \, d\Omega + \int_{\Gamma_t^h} \bar{\mathbf{t}} \cdot \mathbf{v}^h \, d\Gamma \end{aligned}$$

Remark: For a crack, \mathbf{V}^h must contain a discontinuous field, whereas for a material interface Γ_I with outward normal \mathbf{n} , \mathbf{V}^h must contain a function f such that $[[\nabla f \cdot \mathbf{n}]] \neq 0$ across Γ_I .



Discrete Approximation

Trial and Test Functions

$$\mathbf{u}^h(\mathbf{x}) = \sum_I \phi_I(\mathbf{x}) \mathbf{u}_I + \sum_J \phi_J(\mathbf{x}) \psi(\varphi(\mathbf{x})) \mathbf{a}_J,$$

$$\mathbf{v}^h(\mathbf{x}) = \sum_I \phi_I(\mathbf{x}) \mathbf{v}_I + \sum_J \phi_J(\mathbf{x}) \psi(\varphi(\mathbf{x})) \mathbf{b}_J,$$

$\phi_I(\mathbf{x})$: FE shape function,

$\varphi(\mathbf{x})$: Level set function,

$\psi(\varphi(\mathbf{x}))$: Enrichment function for material interface

Discrete System

$$\mathbf{Kd} = \mathbf{f},$$

$$\mathbf{K}_{IJ} = \int_{\Omega^h} \mathbf{B}^T \mathbf{C} \mathbf{B} d\Omega,$$

$$\mathbf{f}_I = \int_{\Gamma_t^h} \hat{\phi}_I \bar{\mathbf{t}} d\Gamma + \int_{\Omega^h} \hat{\phi}_I \mathbf{b} d\Omega,$$

FE DOF : $\hat{\phi}_I = \phi_I$, Enriched DOF : $\hat{\phi}_I = \phi_I \psi$



Level Set Function: $\varphi(\mathbf{x}, 0)$

Circular

$$\varphi_I = \min_{\substack{\mathbf{x}_c^i \in \Omega_c^i \\ i=1, 2, \dots, n_c}} \{ \|\mathbf{x}_I - \mathbf{x}_c^i\| - r_c^i \}$$

Elliptical

$$\begin{aligned} \varphi_I &= \min_{i=1, 2, \dots, n_e} f(\boldsymbol{\xi}^i), \\ f(\boldsymbol{\xi}^i) &= \|\boldsymbol{\xi}^i\| - 1, \\ \boldsymbol{\xi}^i &= \begin{pmatrix} \hat{x}_1^i \\ a_i \end{pmatrix}, \frac{\hat{x}_2^i}{b_i}, \\ \hat{\mathbf{x}}^i &= \mathbf{R}^i(\mathbf{x}_I - \mathbf{x}_c^i) \end{aligned}$$

Polygonal

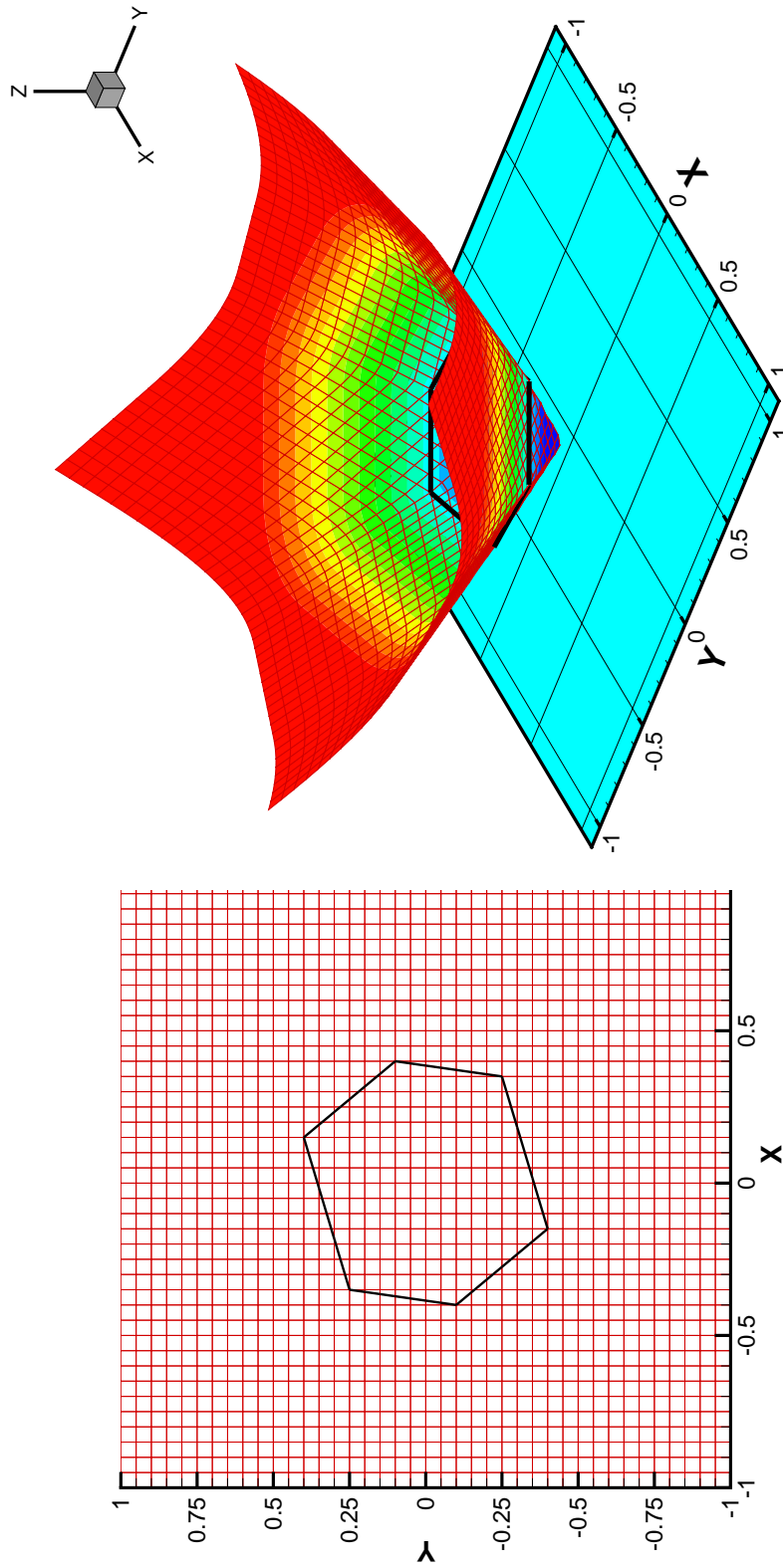
$$\Gamma_p = \cup_{i=1}^p \mathbf{l}_i, \quad \mathbf{l}_1 = [\mathbf{x}_1, \mathbf{x}_2], \dots, \mathbf{l}_p = [\mathbf{x}_p, \mathbf{x}_1],$$

$$\varphi_I = \|\mathbf{x}_I - \mathbf{x}_{\min}\| \operatorname{sgn}((\mathbf{x}_I - \mathbf{x}_{\min}) \cdot \mathbf{n}_{\min}),$$

$$\operatorname{sgn}(\xi) = (\xi \geq 0) ? 1 : -1,$$

$$\|\mathbf{x}_I - \mathbf{x}_{\min}\| = \min_{\substack{\mathbf{x}_i \in \mathbf{l}_i \\ i=1, 2, \dots, p}} \|\mathbf{x}_I - \mathbf{x}_i\|$$

Interpolation: $\varphi(\mathbf{x}) \equiv \varphi(\mathbf{x}, 0) = \sum_I \phi_I(\mathbf{x}) \varphi_I$



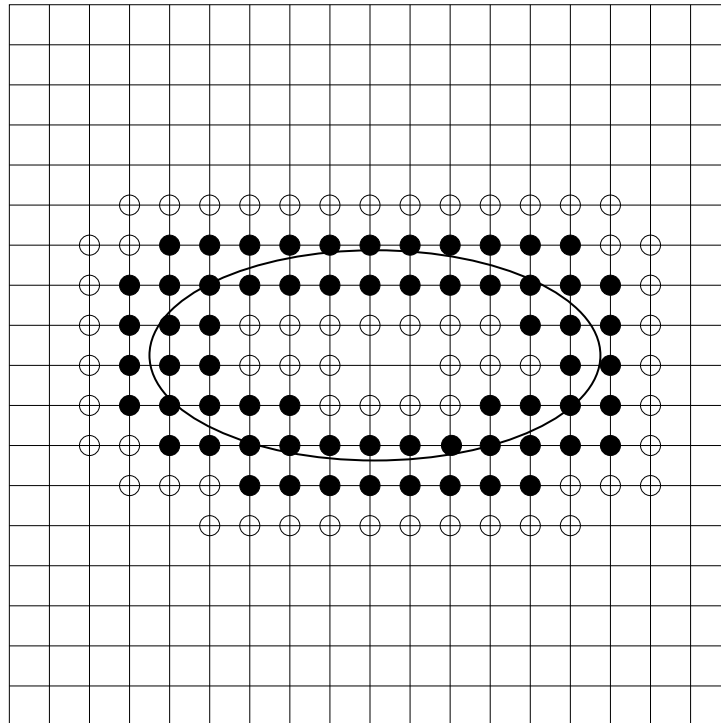
Level set function for a hexagonal interface

Nodal Enrichment and Partitioning

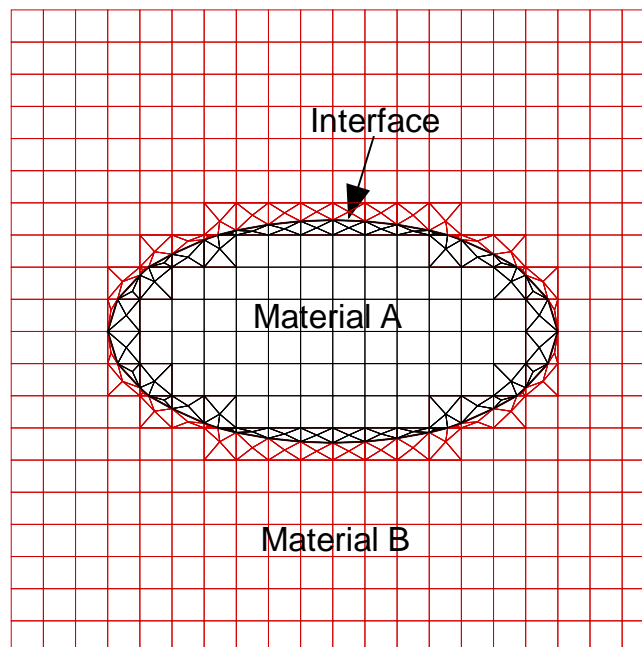
Algorithm

- Initialize: $\mathbf{T} = \{\}$
- for $i = 1$ to m ($t_i = i$ th element)
 - if $\varphi_I \varphi_J < 0$ for $(n_I, n_J) \in t_i$ $\{ \mathbf{T} \leftarrow \{ \mathbf{T}, t_i \} \}$
- end for
- $\mathbf{N}_e = \{n_I : n_I \in t_i, t_i \in \mathbf{T}\}$
- $\mathbf{N}_\psi = \{n_I : n_I \notin \mathbf{N}_e, n_J \in \mathbf{N}_e, (n_I, n_J) \in t_k\}$
- for $i = 1$ to m_c ($m_c = \text{Cardinality}(\mathbf{T}), t_i \in \mathbf{T}$)
 - $e_i = \text{edge of } t_i$
 - if $\varphi_I \varphi_J < 0$ for $(n_I, n_J) \in e_i$
 - find intersection points \mathbf{a} and \mathbf{b} :

$$\mathbf{x}_p = \mathbf{x}_I + \xi(\mathbf{x}_J - \mathbf{x}_I), \quad \xi = -\frac{\varphi_I}{\varphi_J - \varphi_I}$$
 - end if
 - partition t_i
- end for



- Enriched node in the set N_e
- Node in the set N_ψ



Enriched nodes and material typing

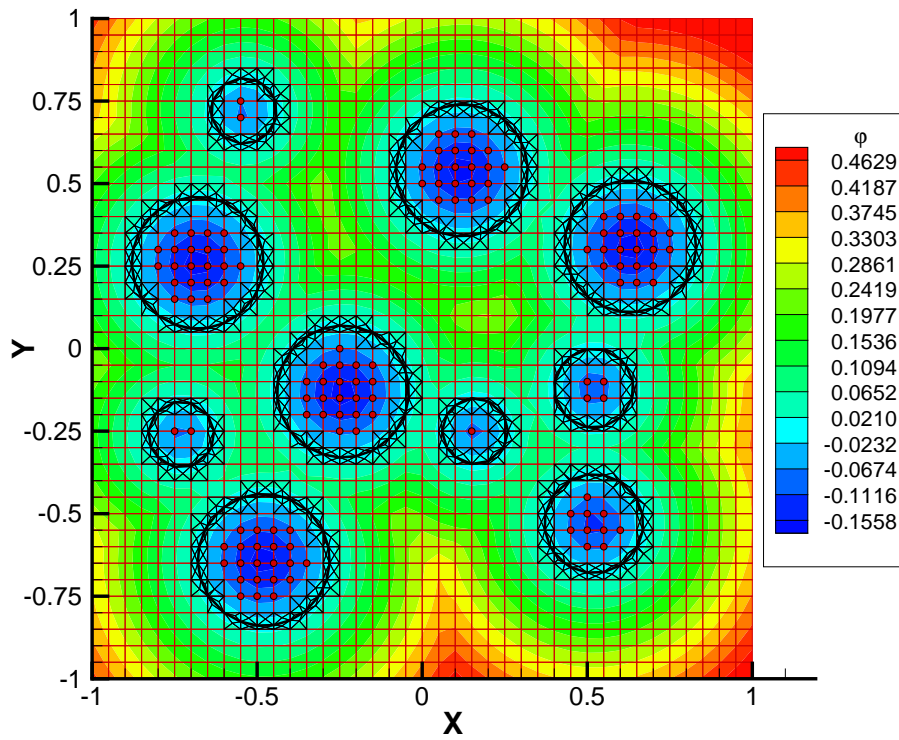
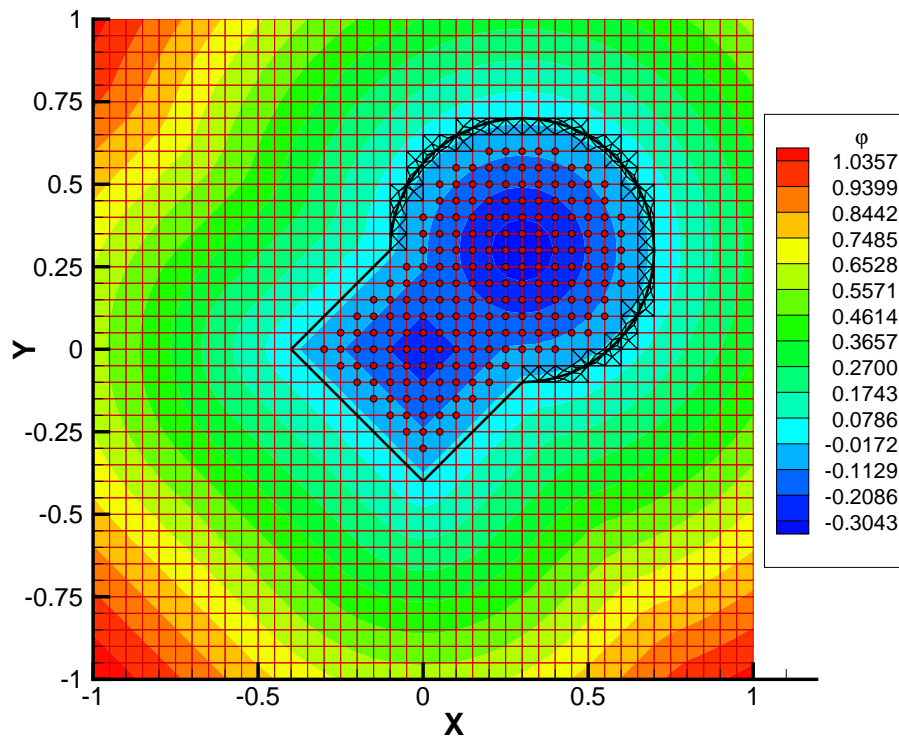
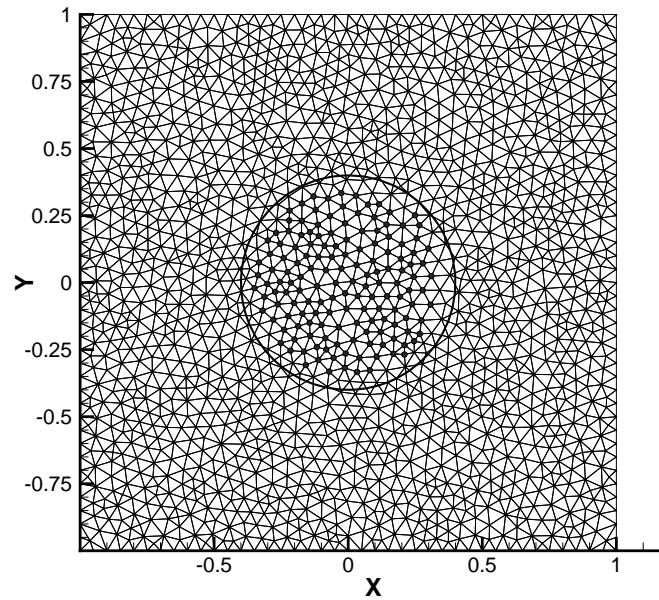
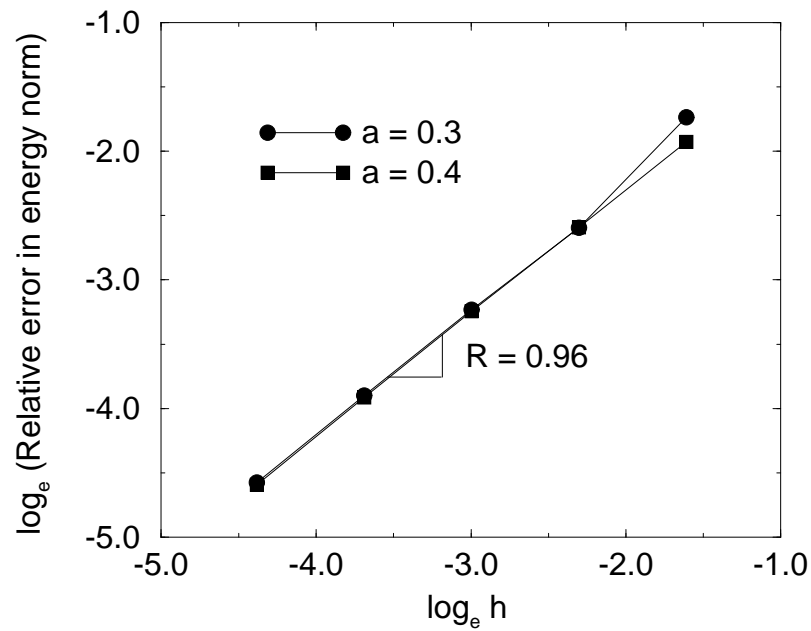


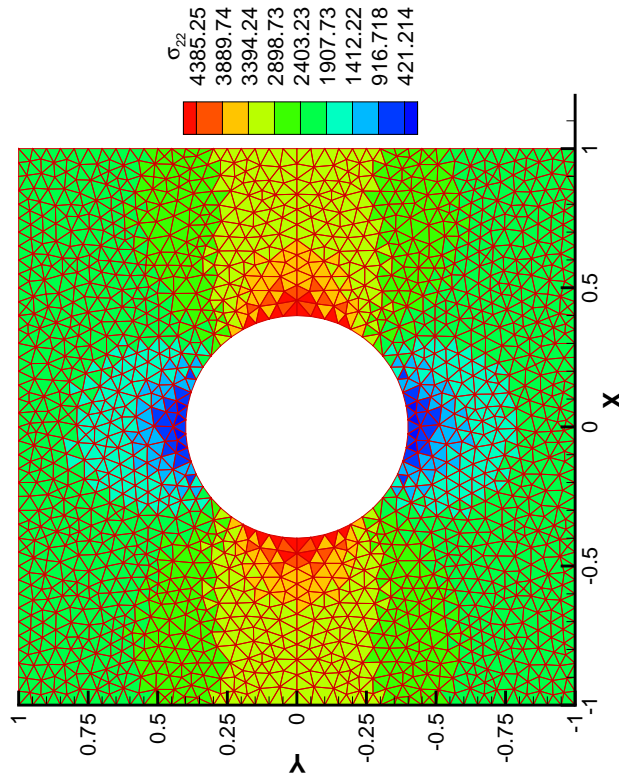
Plate with a Hole



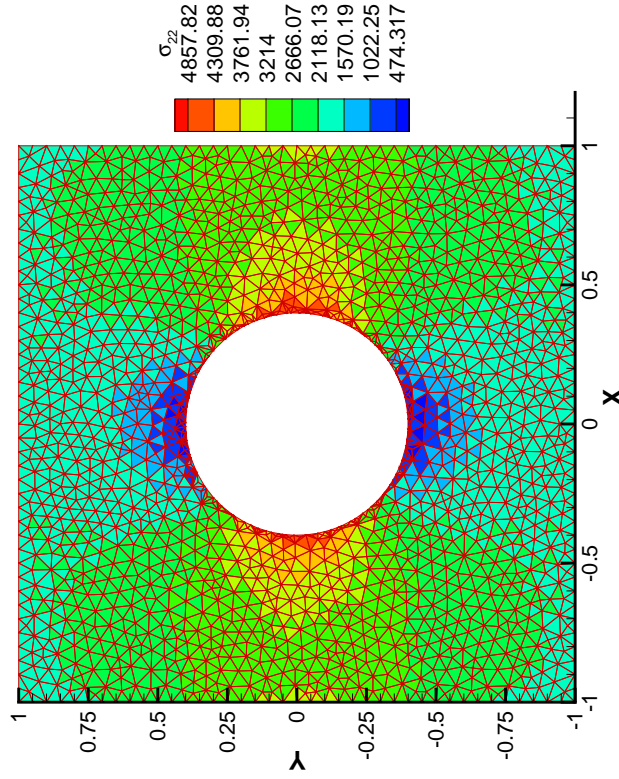
Mesh



Rate of convergence in energy



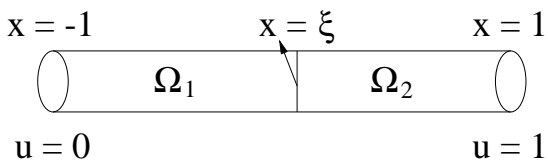
(a) FE



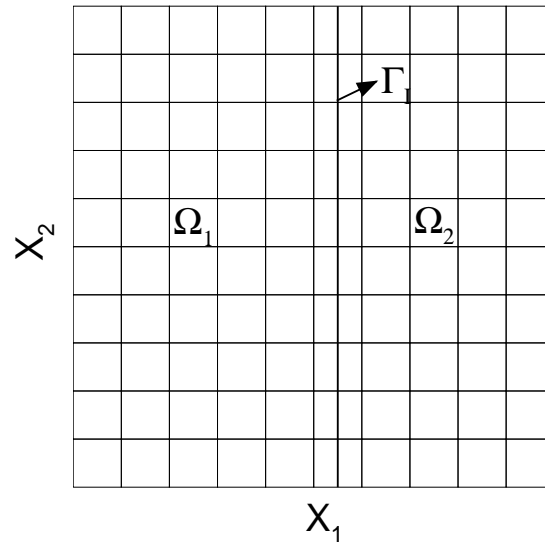
(b) X-FEM

Contour plot of the normal stress σ_{22}

Patch Test



1D bar



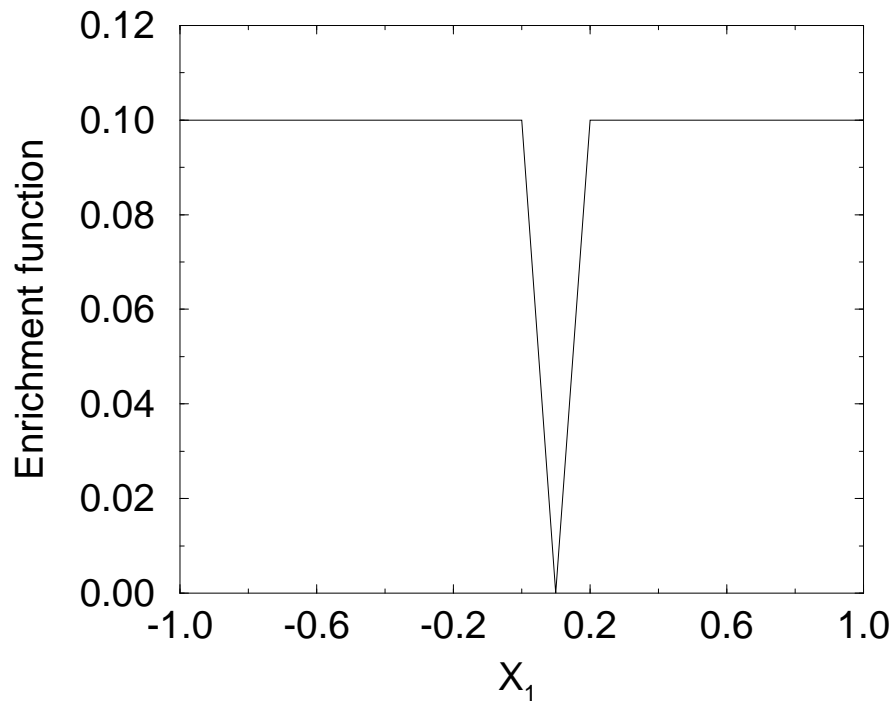
Mesh

Exact Solution

$$u_1(x) = \begin{cases} (1 + x_1)\alpha & -1 \leq x_1 \leq \xi \\ 1 + \frac{E_1}{E_2}(x_1 - 1)\alpha & \xi \leq x_1 \leq 1 \end{cases},$$

where

$$\alpha = \frac{E_2}{E_2(1 + \xi) - E_1(\xi - 1)}.$$



Enrichment function $\hat{\psi}$ ($\xi = 0.1$)

Relative energy norm

ξ	$ \varphi $	$\hat{\psi}$
0.01	8.3×10^{-2}	3.0×10^{-8}
0.05	1.6×10^{-1}	2.8×10^{-8}
0.10	1.8×10^{-1}	2.1×10^{-8}
0.15	1.8×10^{-1}	3.8×10^{-8}
0.19	1.6×10^{-1}	3.6×10^{-8}

Enrichment Functions for Interfaces

1. $\psi(\mathbf{x}) = |\varphi(\mathbf{x})|$

2. $\psi(\mathbf{x}) = \psi_1(\mathbf{x})$ (smoothing procedure)

- recall enriched nodal set \mathbf{N}_e and the set \mathbf{N}_ψ
- let $\mathbf{N}_\psi = \{n_1, n_2, \dots, n_p\}$ be sorted in $\uparrow \varphi_I$
- set $\psi_I = \varphi_I$ for $n_I \in \mathbf{N}_{e\psi}$, $\mathbf{N}_{e\psi} = \mathbf{N}_e \cup \mathbf{N}_\psi$
- New values of ψ_I ($n_I \in \mathbf{N}_\psi$) are computed:

– for $J = 1$ to p

(a) create the set $\mathbf{P}_J = \{n_I \in \mathbf{N}_{e\psi} : |\psi_I| < |\varphi_J|, (n_I, n_J) \in t_k\}$

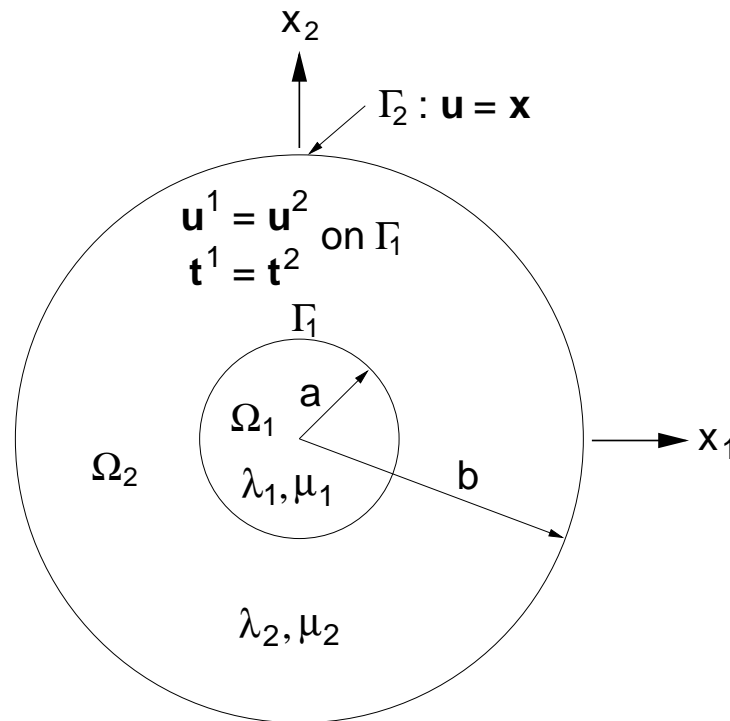
(b) solve: $\min \sum_{n_I \in \mathbf{P}_J} \left(\frac{\psi_J - \varphi_I}{L_I} \right)^2$ for ψ_J ,
 $L_I = d(\mathbf{x}_I, \mathbf{x}_J)$

(c) $\psi_J = \sum_{n_I \in \mathbf{P}_J} \alpha_I \varphi_I$, $\alpha_I = \frac{\frac{1}{L_I^2}}{\sum_{n_K \in \mathbf{P}_J} \frac{1}{L_K^2}}$

– end for

- $\psi(\mathbf{x}) \equiv \psi_1(\mathbf{x}) = \left| \sum_I \phi_I(\mathbf{x}) \psi_I \right|$

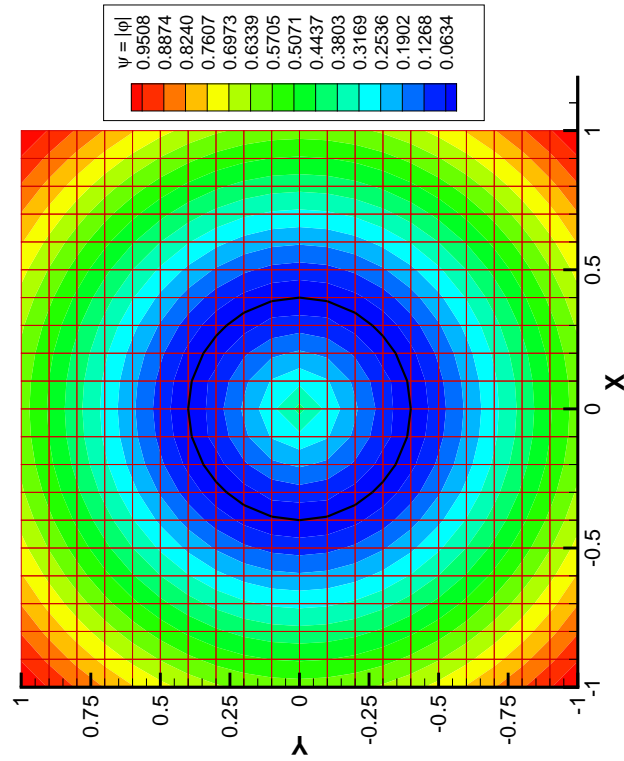
Bimaterial BVP



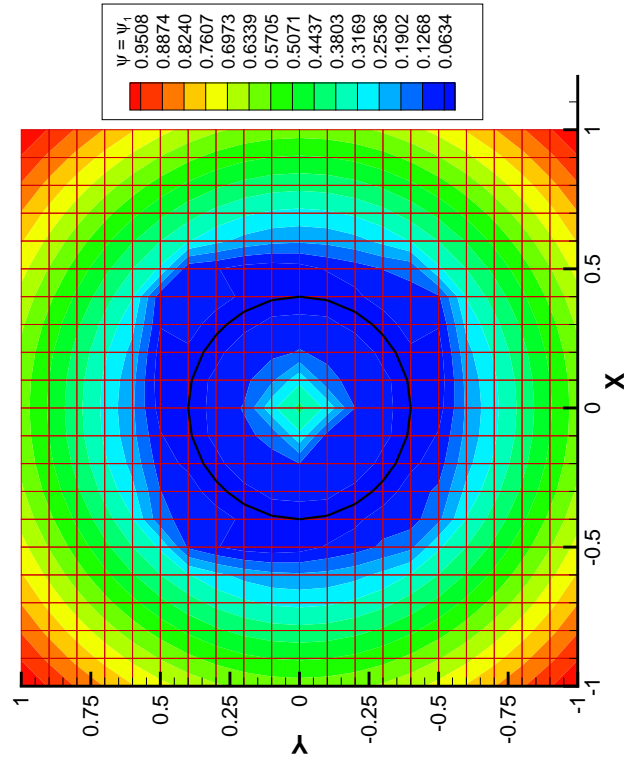
Navier's equation:
$$\frac{d}{dr} \left[\frac{1}{r} \frac{d}{dr} (ru_r) \right] = 0$$

$$u_r(r) = \begin{cases} \left[\left(1 - \frac{b^2}{a^2} \right) \alpha + \frac{b^2}{a^2} \right] r, & 0 \leq r \leq a \\ \left(r - \frac{b^2}{r} \right) \alpha + \frac{b^2}{r} & a \leq r \leq b \end{cases},$$

$$\alpha = \frac{(\lambda_1 + \mu_1 + \mu_2)b^2}{(\lambda_2 + \mu_2)a^2 + (\lambda_1 + \mu_1)(b^2 - a^2) + \mu_2 b^2}$$

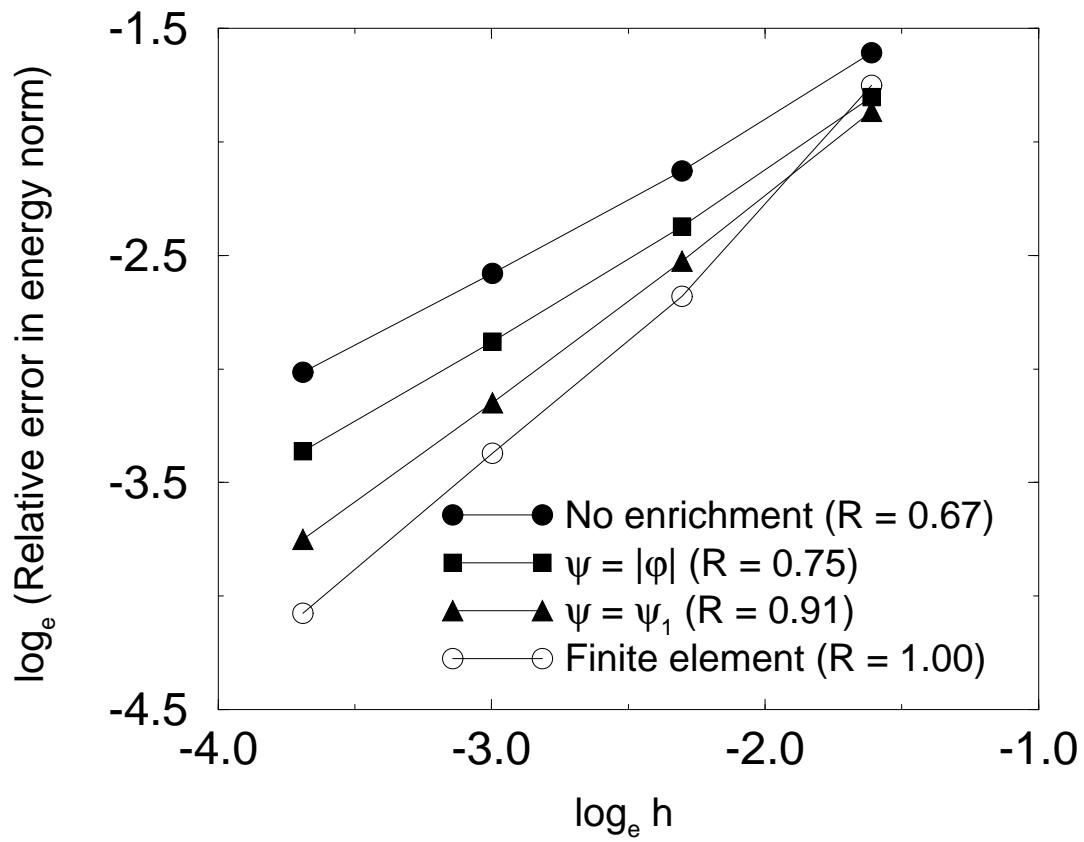


(a) $|\varphi|$



(b) ψ_1

Enrichment functions for material interfaces



Rate of convergence in energy



Conclusions

1. A numerical technique that couples the X-FEM and the level set method was proposed to model arbitrary holes and material interfaces without meshing the internal boundaries
2. The level set function φ is used to represent holes and inclusions, and φ is also used to develop the local enrichment for interfaces
3. Issues pertaining to the appropriate choice of enrichment functions for material interfaces were addressed, and a suitable enrichment function was derived that yielded near optimal rate of convergence for a bimaterial BVP
4. The methodology presented in this study is of merit in the modeling of arbitrary defects in multi-phase materials