



Multiscale Analysis of Sharp Transient Thermal Gradients Using Coarse Generalized Finite Element Meshes

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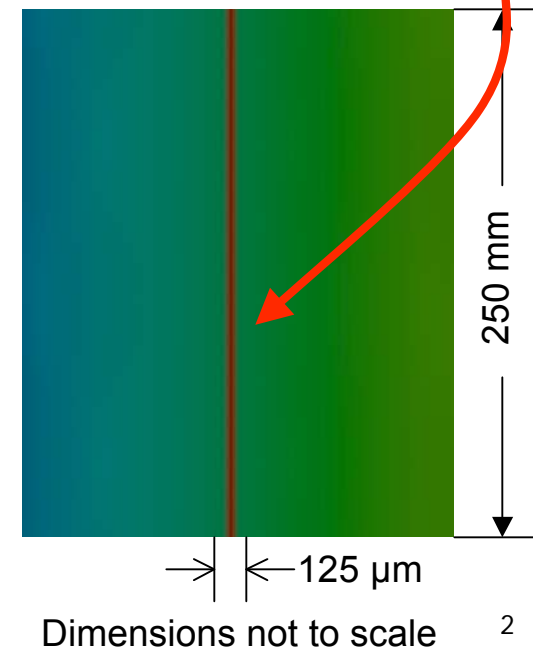
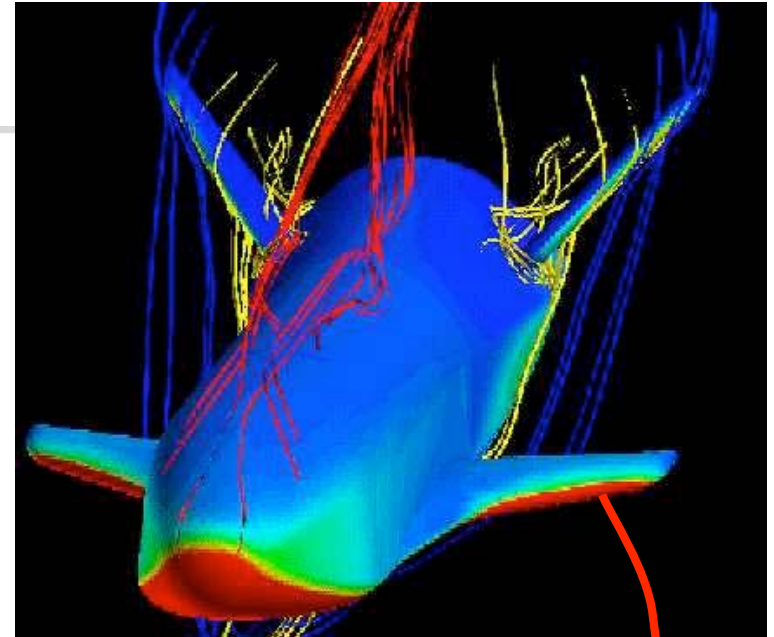
T. Eason
Air Force Research Laboratory
WPAFB, Dayton, OH

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Columbus, OH, Jul. 16, 2009



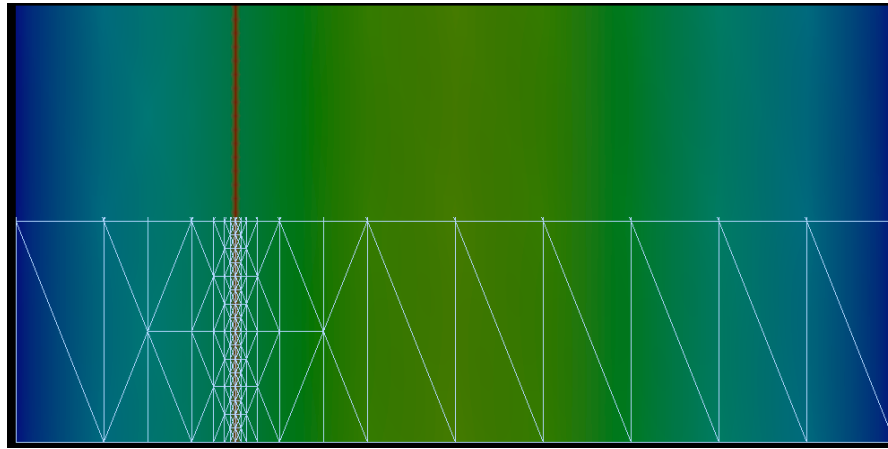
Motivation

- **Thermal loads on hypersonic aircrafts**
- Vehicles in hypersonic flight are subjected to intense thermal loads
- Shock wave impingements cause large thermal gradients
- Experiments are difficult and limited
- Predictive simulations require modeling phenomena spanning several spatial scales
- Advances in existing computational methods are needed
- Increasing computational power alone is not enough





Multi-Scale Problems: Computational Challenges



Thermal loads on
hypersonic aircrafts

- Adaptive mesh refinement (AMR) is required in standard FE Methods
- AMR requires several solve/adapt cycles in large computational models
- Most fine scale effects are non-local
 - Standard global-local analysis is not robust in general
- Transient and/or non-linear effects add significant complexity
 - Fine meshes may require very small time steps for stability/accuracy



Objectives and Outline

- Capture multi-scale phenomena in structural scale FEM meshes
 - No refinement of large scale structural models
- Computational accuracy comparable to AMR but at a much reduced computational cost and complexity

■ **Proposed approach**

- Generalized FEM with global-local enrichment functions: GFEM^{gl}

■ **Outline**

- Generalized finite element methods: Basic ideas
- Global-local enrichments for sharp thermal gradients
- Applications
- Assessment and closing remarks





Early works on Generalized FEMs

- Babuska, Caloz and Osborn, 1994 (Special FEM).
- Duarte and Oden, 1995 (Hp Clouds).
- Babuska and Melenk, 1995 (PUFEM).
- Oden, Duarte and Zienkiewicz, 1996 (Hp Clouds/GFEM).
- Duarte, Babuska and Oden, 1998 (GFEM).
- Belytschko et al., 1999 (Extended FEM).
- Strouboulis, Babuska and Copps, 2000 (GFEM).
- Basic idea:
 - Use a partition of unity to build shape functions
- Recent review paper
 - Belytschko T., Gracie R. and Ventura G. A review of extended/generalized finite element methods for material modeling, *Mod. Simul. Matl. Sci. Eng.*, 2009



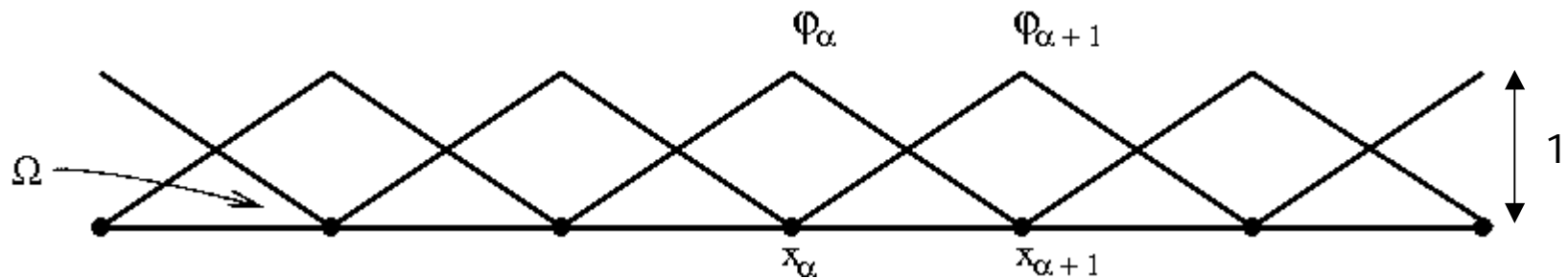
Generalized Finite Element Method

GFEM can be interpreted as a FEM in which shape functions are built using the concept of a partition of unity

Partition of Unity (PoU)

$$\sum_{\alpha} \varphi_{\alpha}(x) = 1 \quad \forall x \in \Omega$$

- φ_{α} = Linear FEM shape function





Generalized Finite Element Method

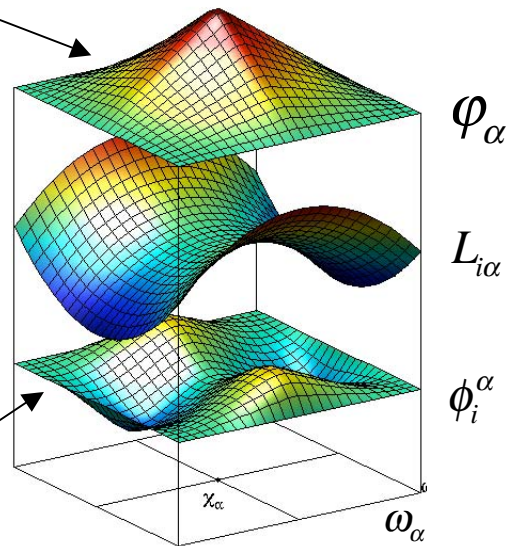
- GFEM shape function = FE shape function * enrichment function

$$\phi_i^\alpha = \varphi_\alpha L_{i\alpha} \quad i \in I(\alpha)$$

Linear FE shape
function

Enrichment
function

GFEM shape
function

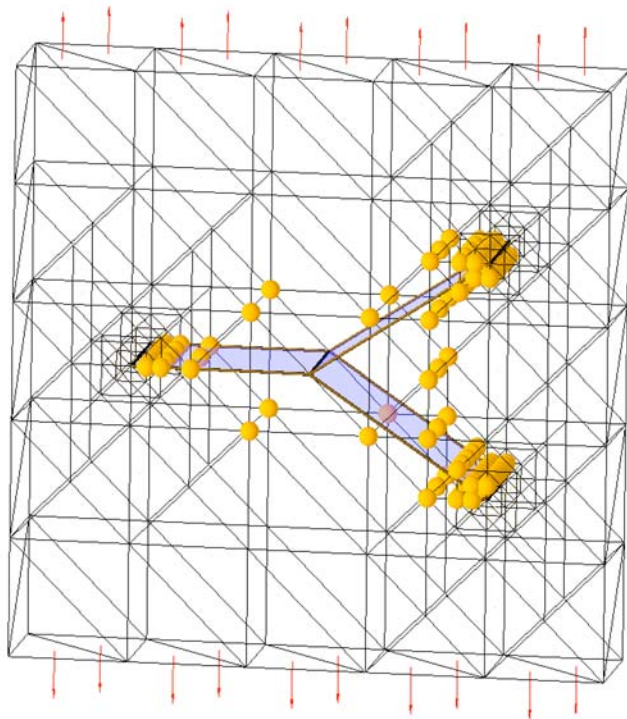


- Allows construction of shape functions which represent well the physics of the problem
- Applied to fracture mechanics, boundary and internal layers, moving interfaces, etc.

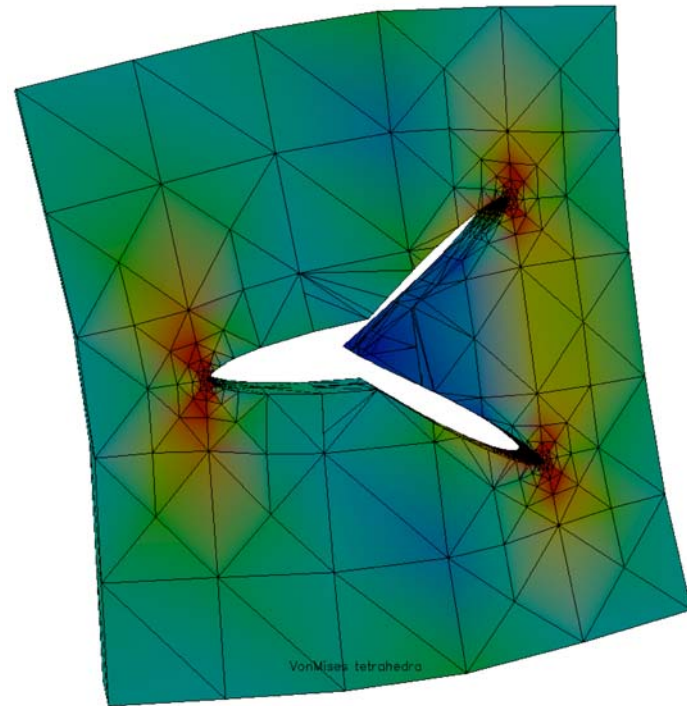


Modeling Cracks with the GFEM

- Discontinuities modeled via enrichment functions, *not* the FEM mesh
- Elements faces need not fit crack surfaces as in the std FEM:
Elements with good aspect ratio



● = Nodes with discontinuous enrichments



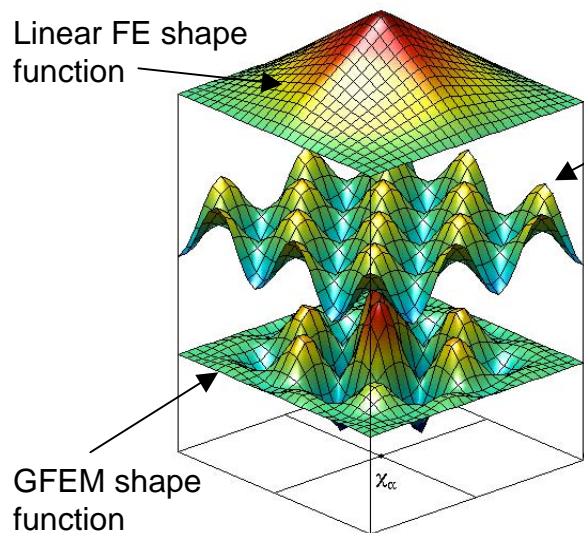
Von Mises stress

[Duarte et al., International Journal Numerical Methods in Engineering, 2007]



Global-Local Enrichment Functions

- Enrichment functions computed from solution of local boundary value problems: Global-local enrichment functions



Instead of using analytically defined functions:

- Enrichment functions are produced numerically through a global-local analysis
- Use a *coarse* mesh enriched with global-local functions

Enrichment = Numerical
solutions of BVP

[Copps et al. 2000],

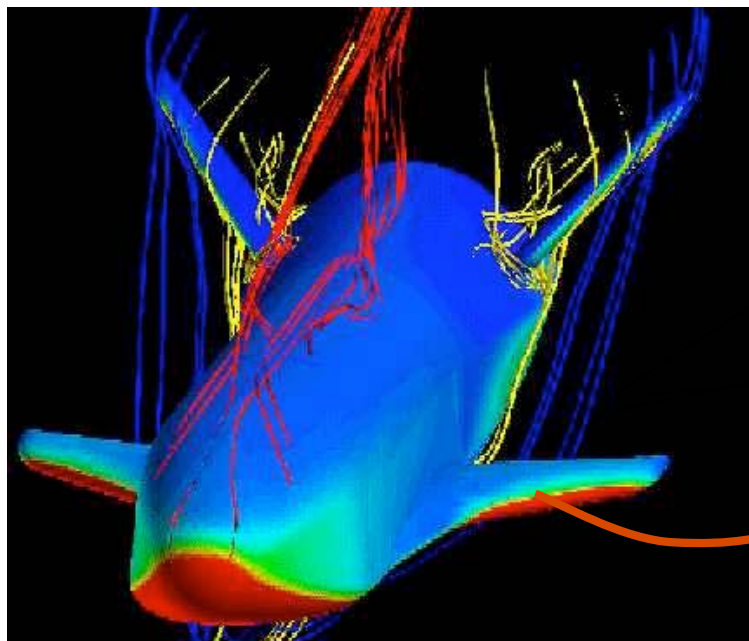
[Duarte et al. 2005]

- Duarte and Kim, *Computer Methods in Applied Mechanics and Engineering*, 2008.
- O'Hara, Duarte and Eason, *Computer Methods in Applied Mechanics and Engineering*, 2009.



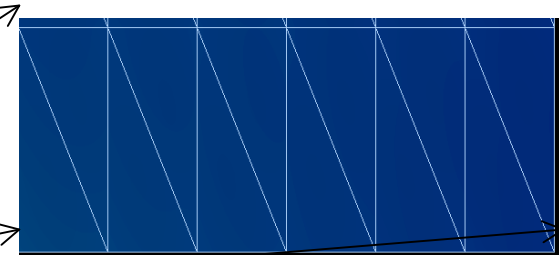
Construction of Global-Local Enrichments

- Step 1: Apply thermo, mechanical and acoustic loads to global structural model. Solve using best available FEM
- Step 2: Extract (automatically) local domains from (coarse) global mesh



Initial global problem

u_G^0 = solution of global problem



Local problem extracted from global domain

Boundary conditions

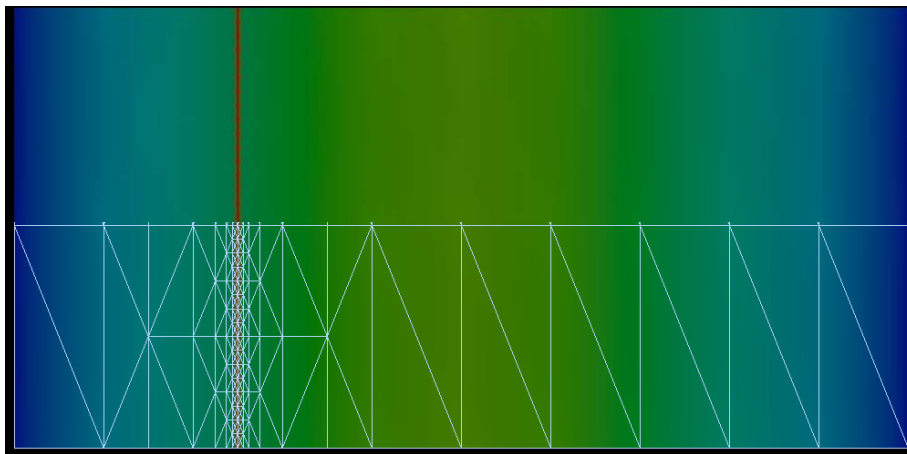
Boundary conditions for local problems provided by global solution:

$$u_{loc} = u_G^0 \quad \text{on } \partial\Omega_{loc}$$



Construction of Global-Local Enrichments

- Step 3: Local problems are solved using *hp* GFEM.
Use best available closed-form enrichment functions.



Hp adapted local mesh

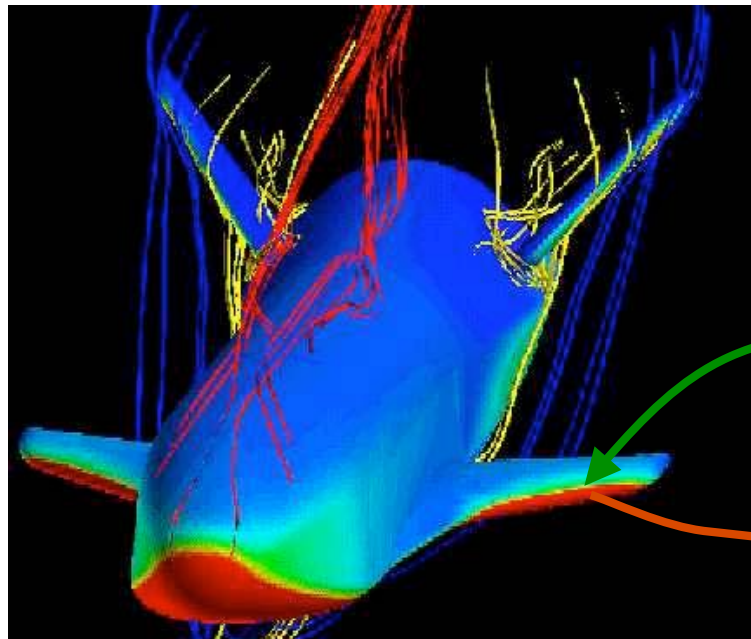
u_{loc_i} = Solution of local problem

- This is just the classical global-local FEM approach
- Major issue:
 - Quality of local solutions affected by boundary conditions (global solutions)



Construction of Global-Local Enrichments

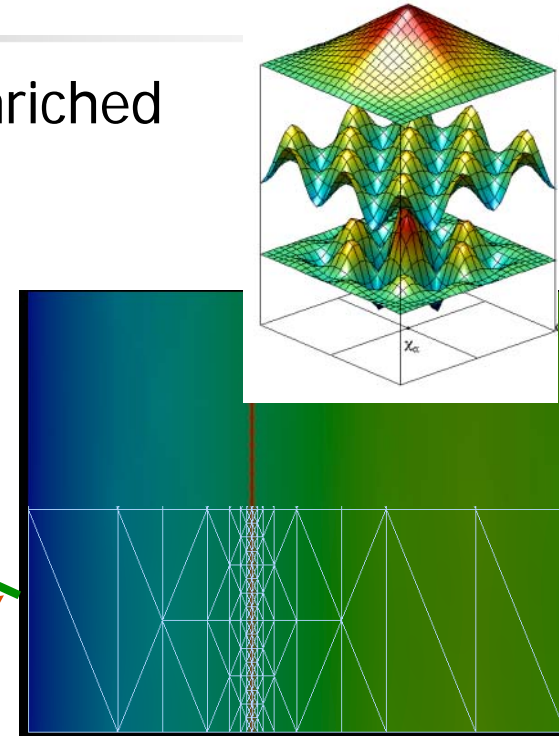
- Defining Step: Global (coarse) mesh is enriched with local solutions



Initial/Enriched global problem

Enrichment functions

Boundary conditions



Hp adapted local mesh

Enrichment of global FEM discretization with local solution:

$$\phi_\alpha = \varphi_\alpha u_{loc}$$

- Only few dofs added to global problem
- Repeat procedure if needed: Update local BCs and enrichment functions



Solution of Enriched Global Problem (Step 4)

$$\mathbf{u}_E = \underbrace{\tilde{\mathbf{u}}^0}_{\text{coarse scale (FEM)}} + \underbrace{\mathbf{u}^{\text{gl}}}_{\text{fine scale (GFEM)}} = [\mathbf{N}^0 \mathbf{N}^{\text{gl}}] \begin{bmatrix} \tilde{\mathbf{u}}^0 \\ \mathbf{u}^{\text{gl}} \end{bmatrix}$$

$\tilde{\mathbf{u}}^0$ = DOFs associate with FEM discretization

\mathbf{u}^{gl} = DOFs associate with G-L (hierarchical) enrichments

$$\dim(\mathbf{u}^{\text{gl}}) \ll \dim(\tilde{\mathbf{u}}^0)$$

Use, e.g., static condensation of \mathbf{u}^{gl}

Strain-displacement matrix is given by

$$\mathbf{B}_E = \mathbf{L} [\mathbf{N}^0 \mathbf{N}^{\text{gl}}] = [\mathbf{B}^0 \mathbf{B}^{\text{gl}}]$$



This leads to

$$\begin{bmatrix} \mathbf{K}^0 & \mathbf{K}^{0,\text{gl}} \\ \mathbf{K}^{\text{gl},0} & \mathbf{K}^{\text{gl}} \end{bmatrix} \begin{bmatrix} \underline{\tilde{\mathbf{u}}}^0 \\ \underline{\mathbf{u}}^{\text{gl}} \end{bmatrix} = \begin{bmatrix} \mathbf{F}^0 \\ \mathbf{F}^{\text{gl}} \end{bmatrix}$$

Where

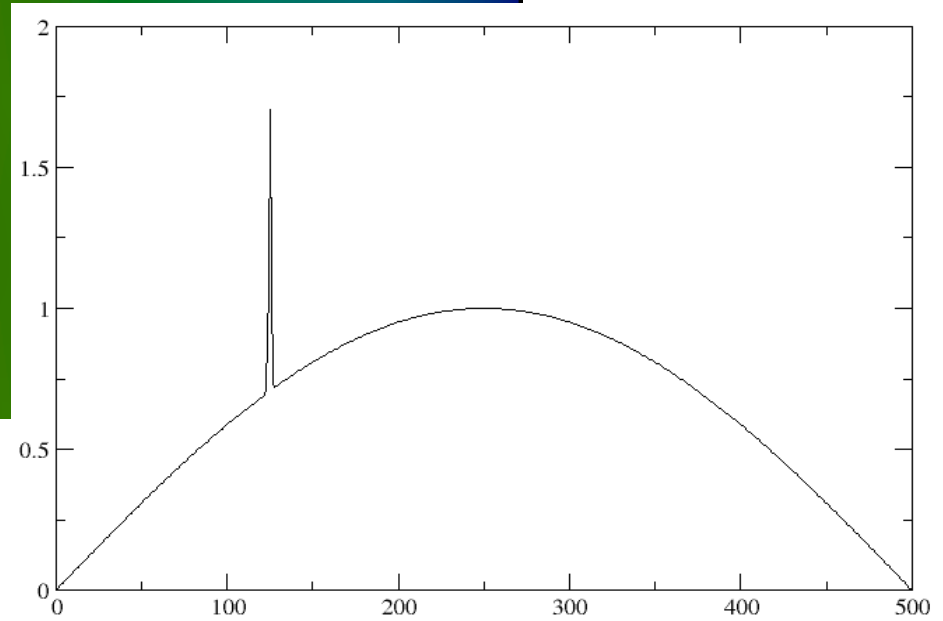
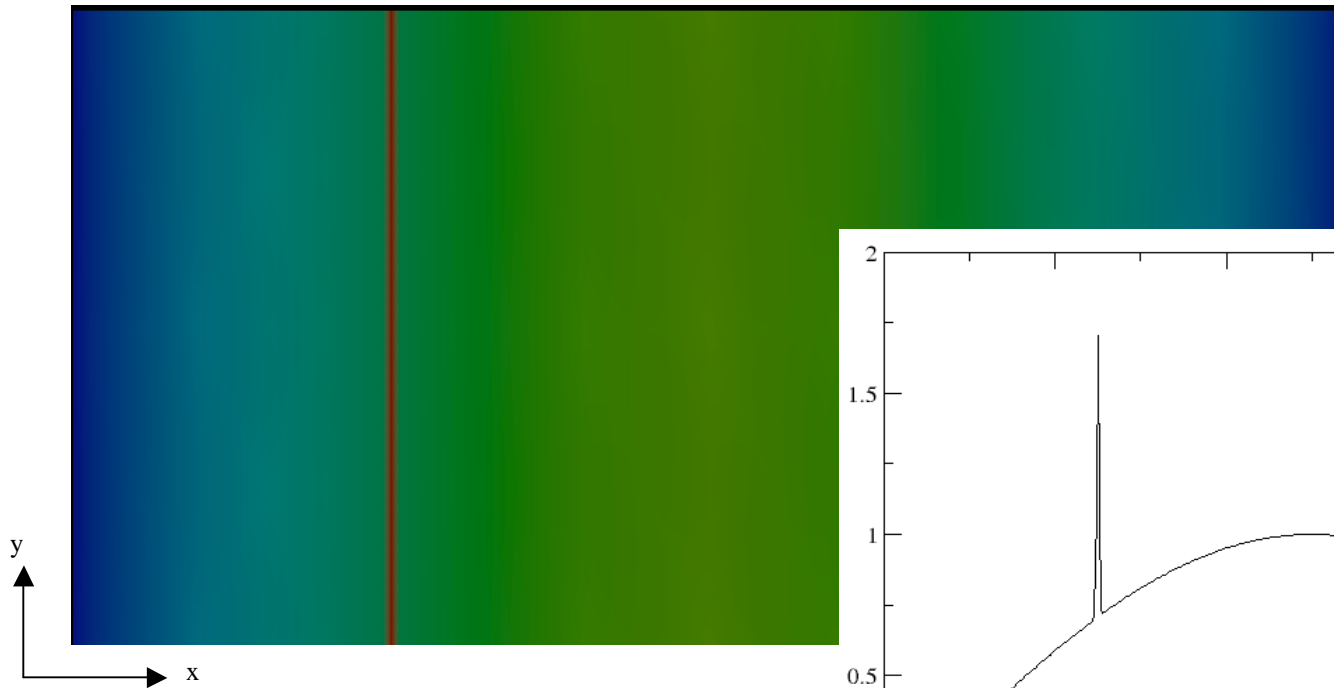
$$\mathbf{K}^0 = \int_{\Omega_G} (\mathbf{B}^0)^T \mathbf{D} \mathbf{B}^0 d\Omega$$

$$\mathbf{K}^{0,\text{gl}} = \int_{\Omega_{\text{loc}}} (\mathbf{B}^0)^T \mathbf{D} \mathbf{B}^{\text{gl}} d\Omega \quad \mathbf{K}^{\text{gl}} = \int_{\Omega_{\text{loc}}} (\mathbf{B}^{\text{gl}})^T \mathbf{D} \mathbf{B}^{\text{gl}} d\Omega$$



Benchmark Problem

Temperature on a 500 x 250 x 30 mm plate



Steady-State Heat Eq.

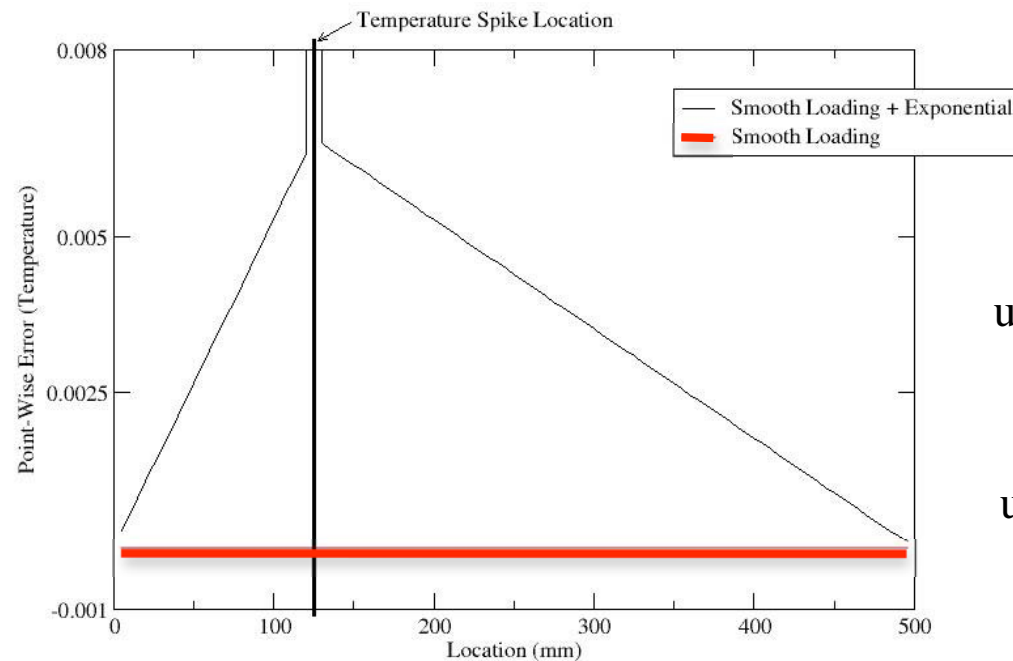
$$-\kappa \nabla^2 u = Q(x, y, z) \text{ in } \Omega$$

$$u(x) = e^{-\gamma(x-x_0)^2} + \sin\left(\frac{\pi x}{L}\right) \text{ Merle \& Dolbow (2002)}$$



Why bother resolving this local behavior?

- **Error in solution may be large even far from thermal spike (numerical pollution)**



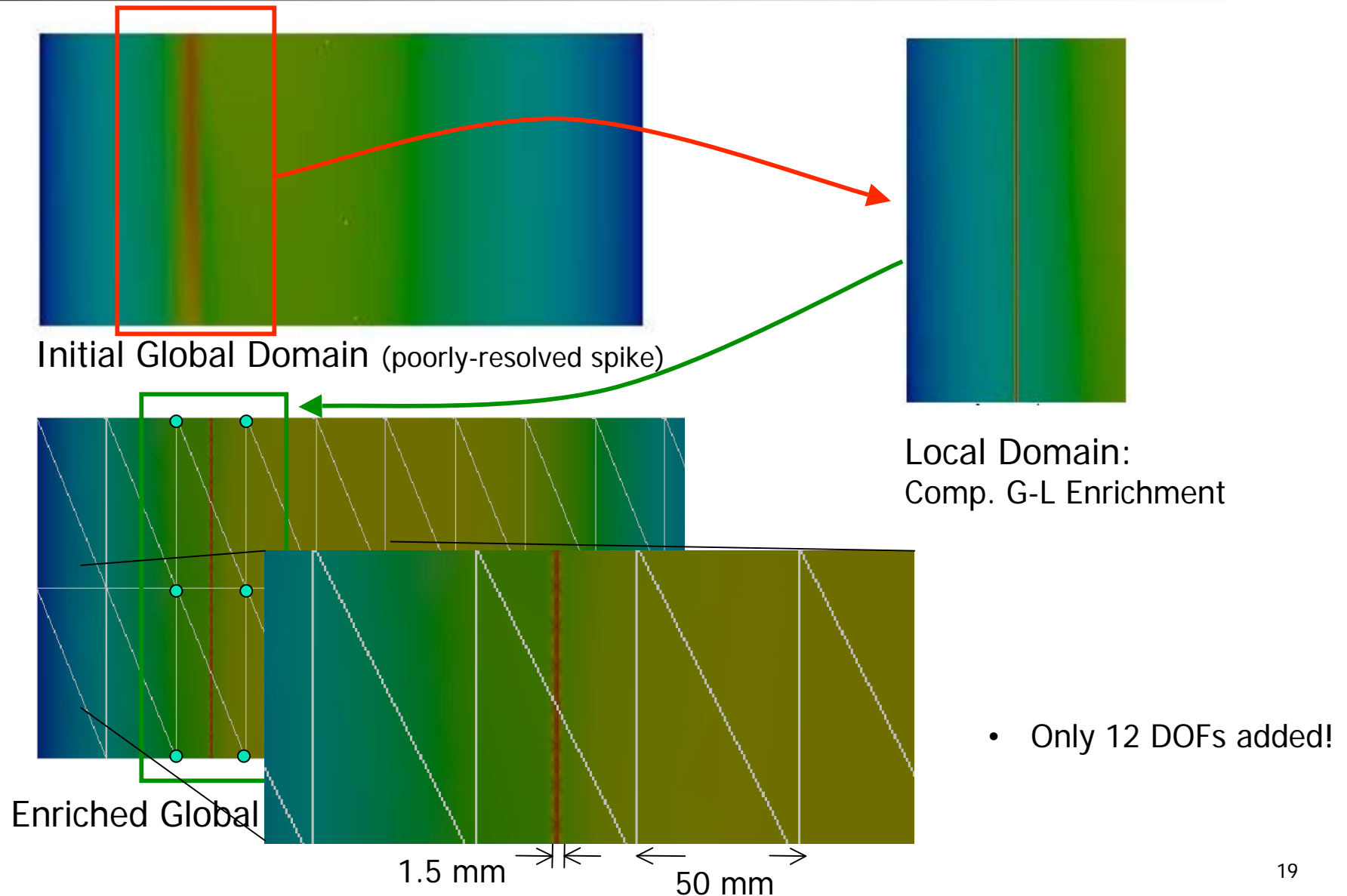
$$u(x) = \sin\left(\frac{\pi x}{L}\right) + e^{-\gamma(x-x_0)^2}$$

$$u(x) = \sin\left(\frac{\pi x}{L}\right)$$

- Can not predict local damage and failure if thermo-mechanical effects are not accurately captured



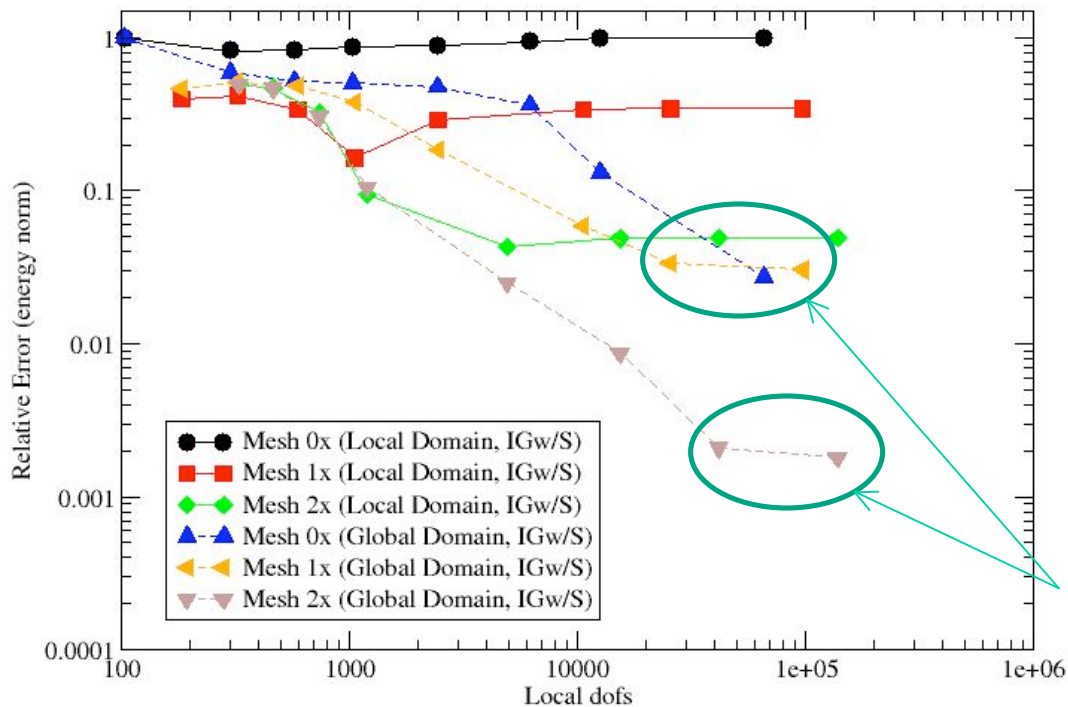
Effectiveness of GFEM^{gl} for Benchmark Problem





h-Extensions in Local Domains: Effects of BC Quality

- Mesh refine in local domains only



- Three coarse global meshes
 - Mesh 0x - 10 elements in x-dir
 - Mesh 1x - 20 elements in x-dir
 - Mesh 2x - 40 elements in x-dir
- Poor or no convergence in local domain
- Improved convergence in global domain
- Limit to range of convergence in enriched global domain for Mesh 1x and Mesh 2x

—— Local Domain
----- Enriched Global Domain

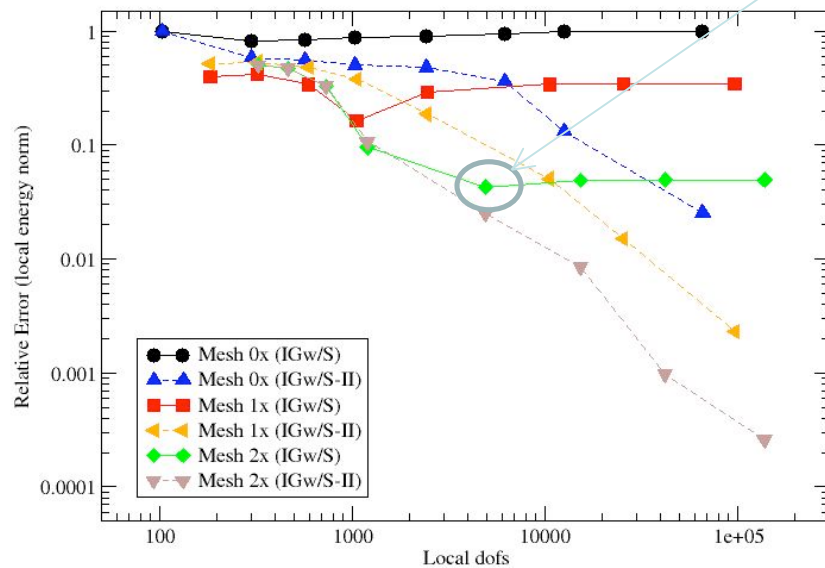


Two-Step Approach to Improve BC's

Perform second iteration, i.e. use enriched global solution as initial global step for a second global-local iteration; proceed as usual

Look more closely at this local refinement level

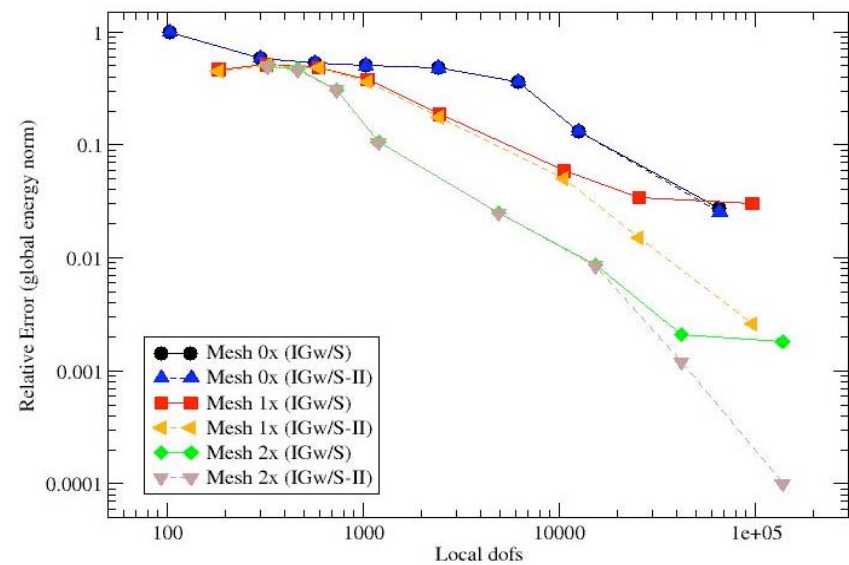
Local Domain



Convergence obtained in local domain.

———— Iteration 1
----- Iteration 2

Enriched Global Domain

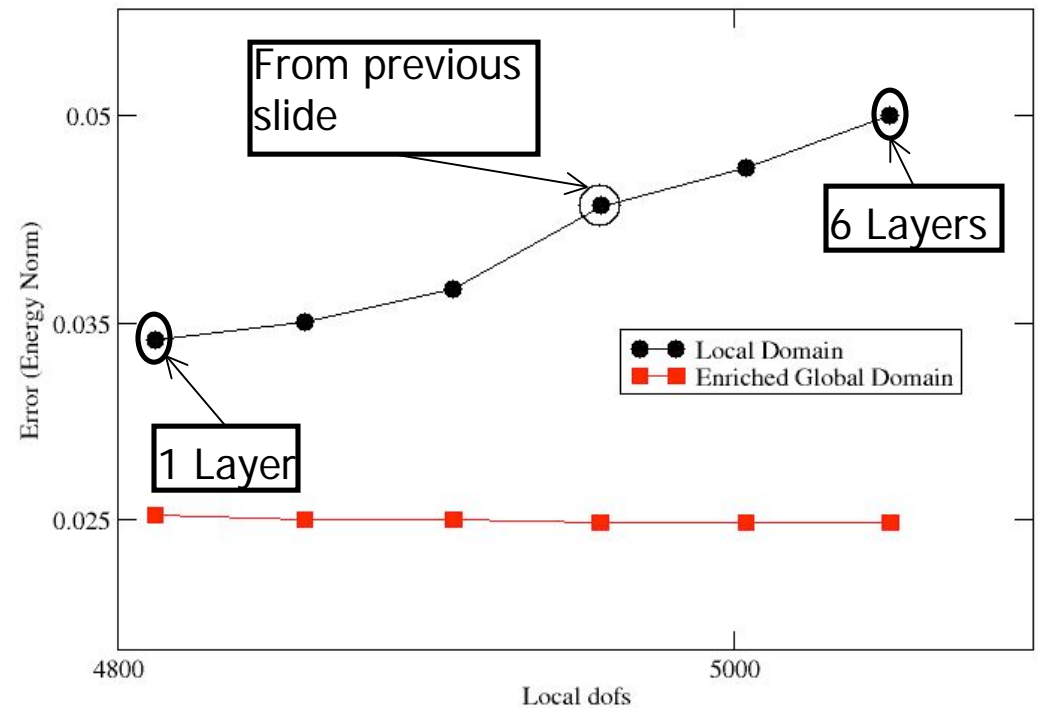
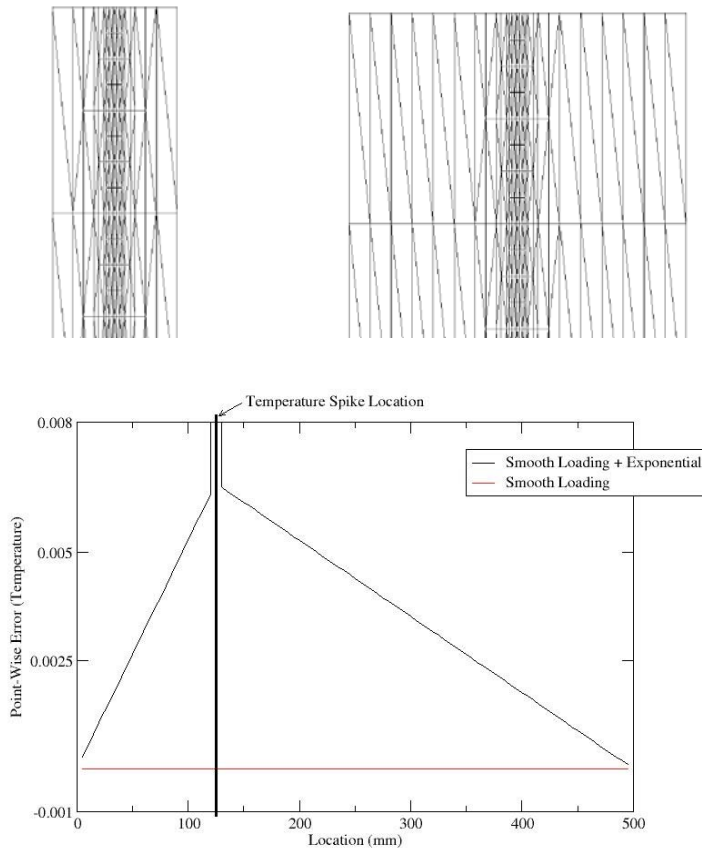


Extended range of convergence in global domain.



Effect of Local Domain Size

Keeping local refinement fixed, increase size of local domain to improve BCs. Commonly used in the Global-Local FEM.

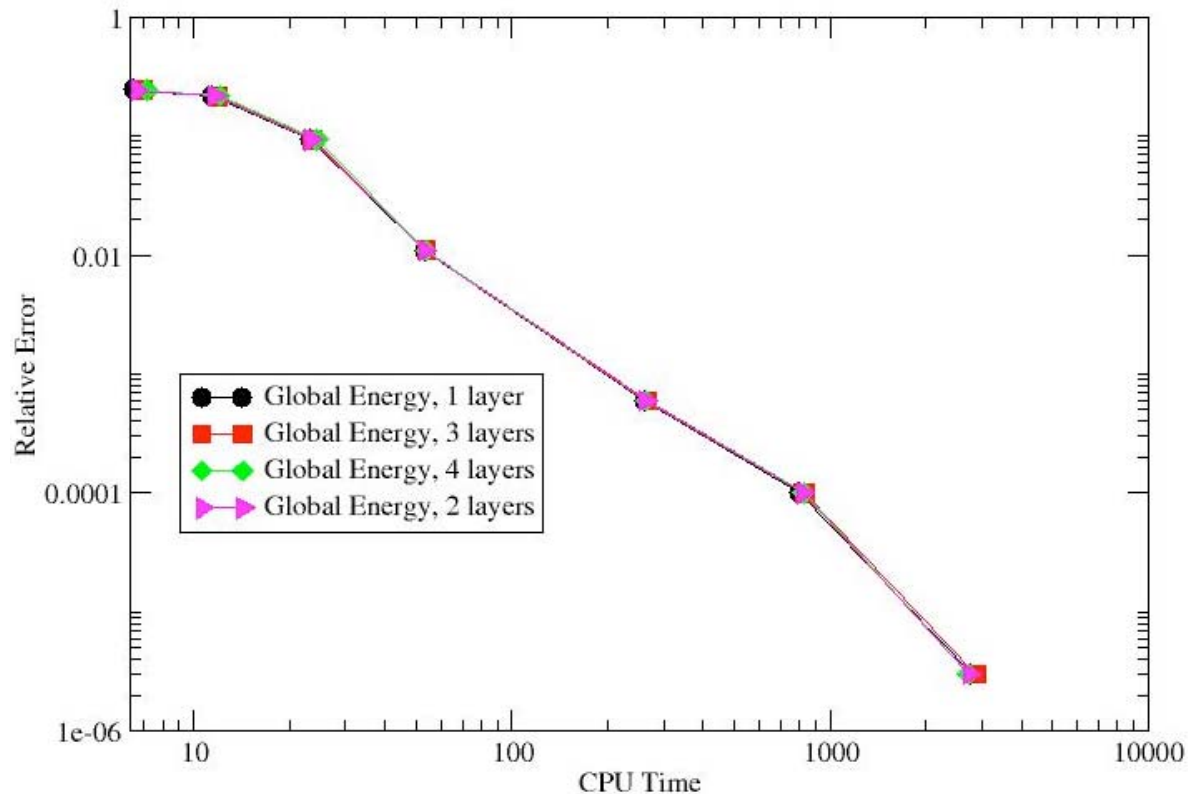


- Numerical pollution generates very poor BCs across domain.
- Local solution does not improve with increasing size of local domain.



Effect of Size of Local Domain on Enriched Global Solution

Error in Energy with varying size of Local Domain



Size of local domain has little effect on the enriched global solution!



Computational Performance of GFEM^{gl}

- Multiple-site thermal analysis of a stiffened plate

- ✓ Panel subjected to sharp fluxes over small regions plus a smooth thermal load

- ✓ Thermal conductivity:

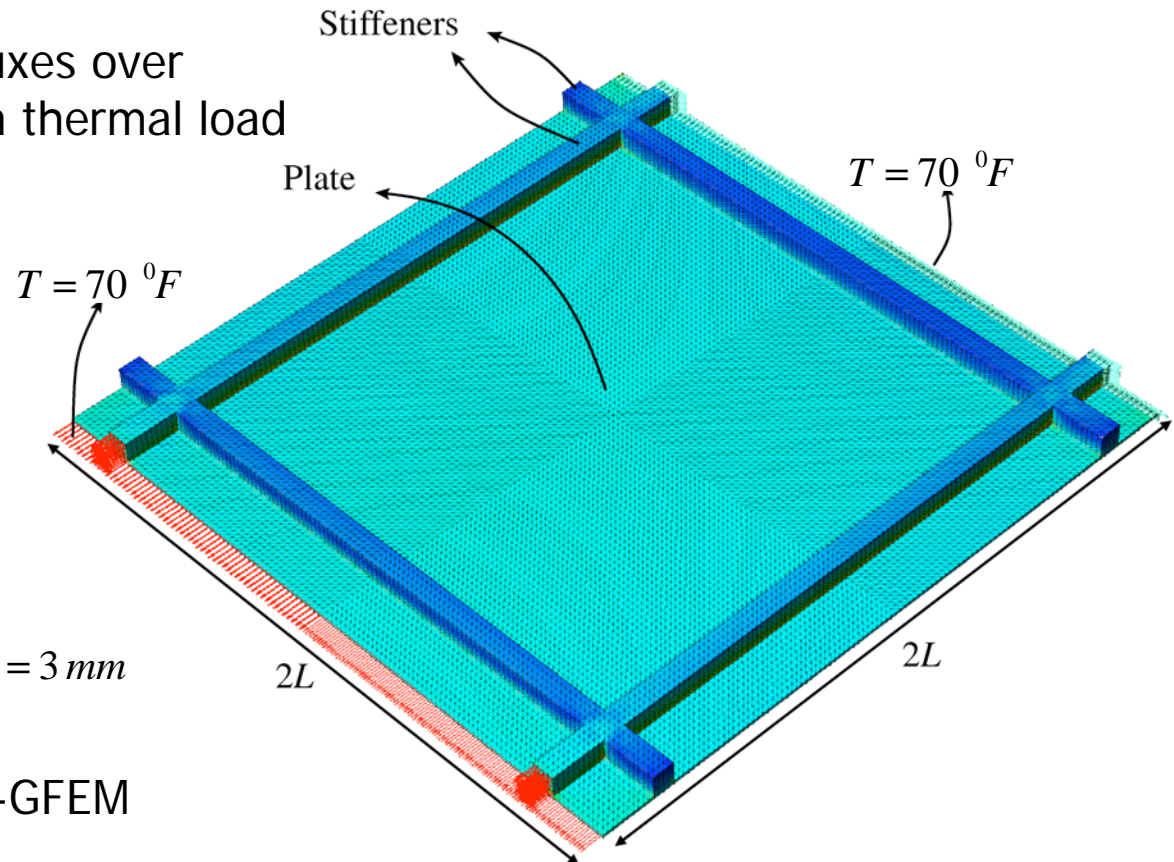
$$\kappa = 5.5 \frac{\text{W}}{\text{mm}^\circ\text{F}}$$

- ✓ Dimensions

$$L = 300 \text{ mm} \quad t = 3 \text{ mm}$$

$$b = 20 \text{ mm} \quad d = 50 \text{ mm} \quad h_e = 3 \text{ mm}$$

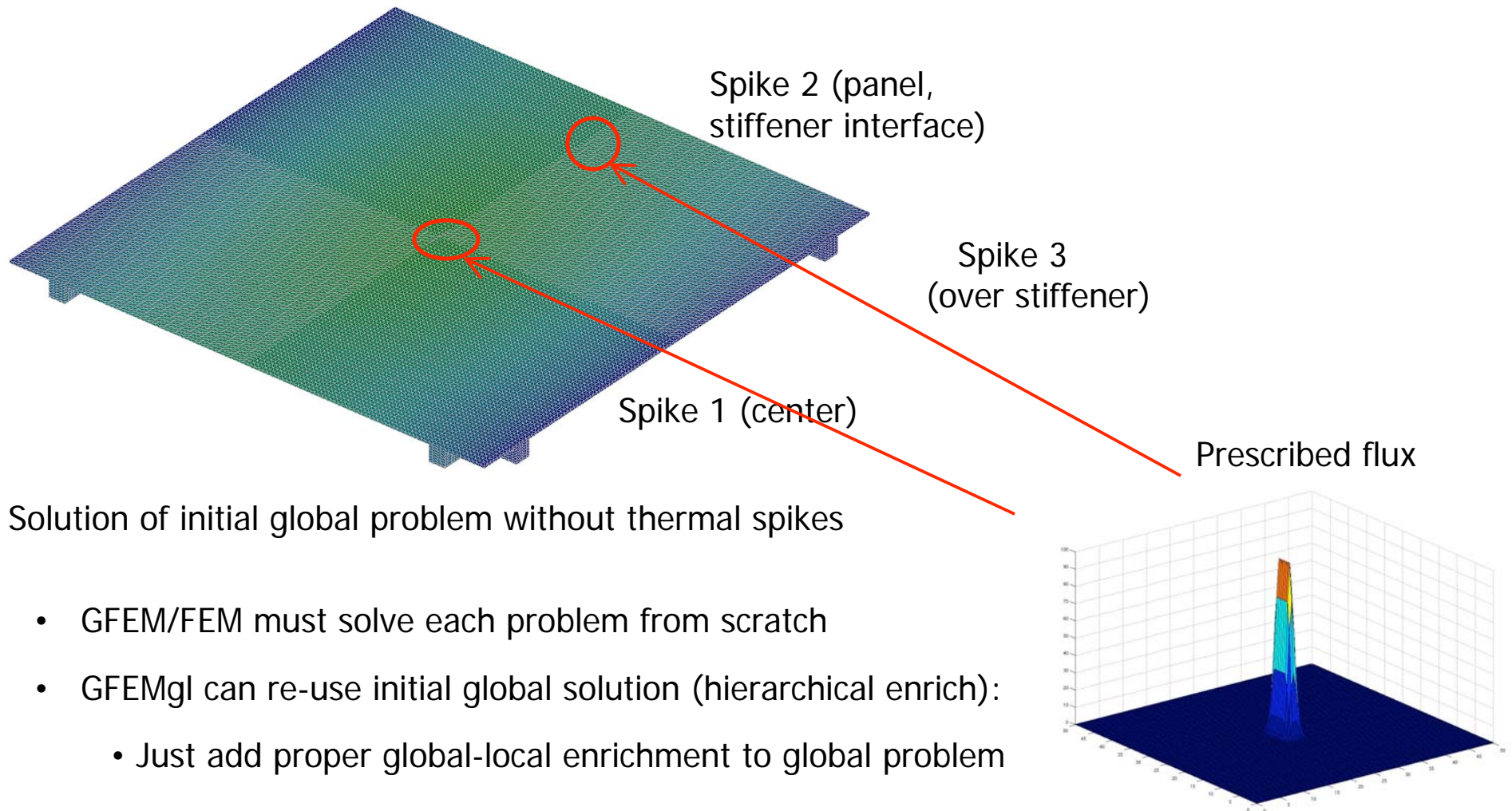
- ✓ Reference solution from *hp*-GFEM





Computational Performance

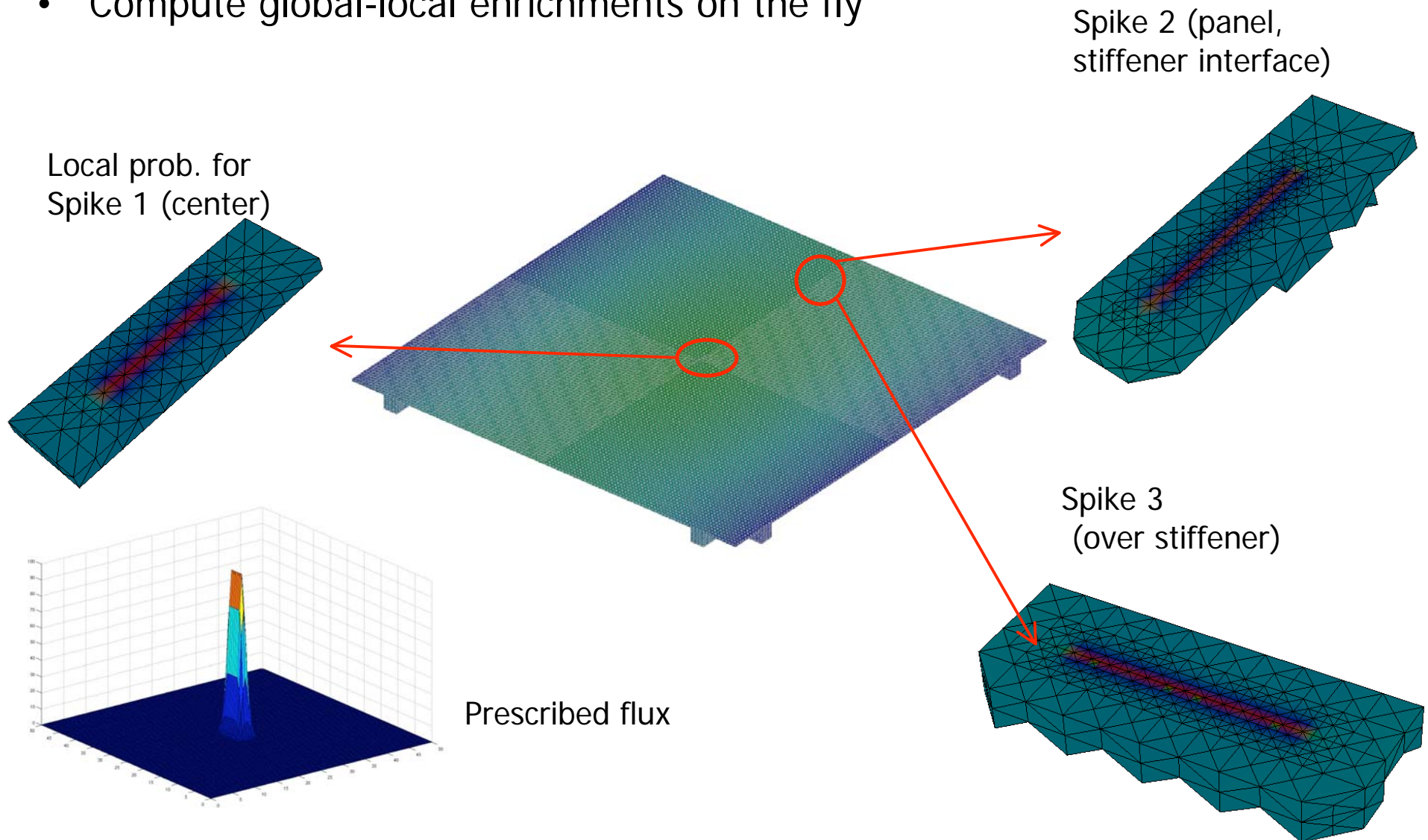
- Multiple-site thermal analysis – Three spike configurations





Computational Performance

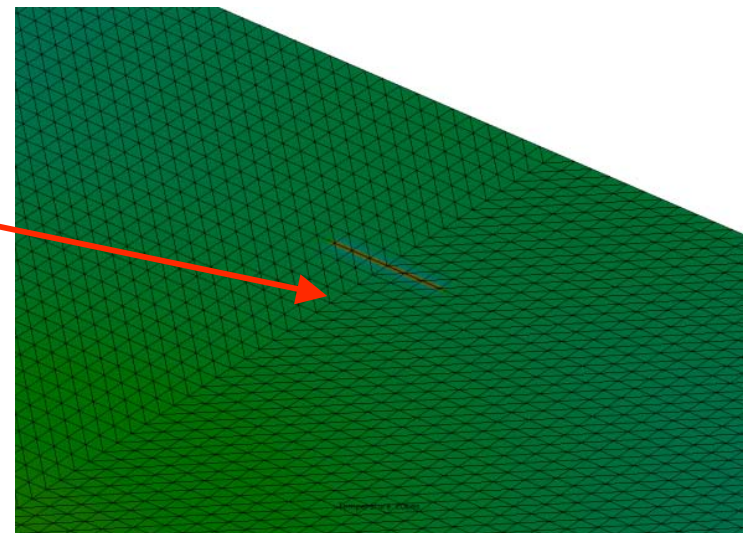
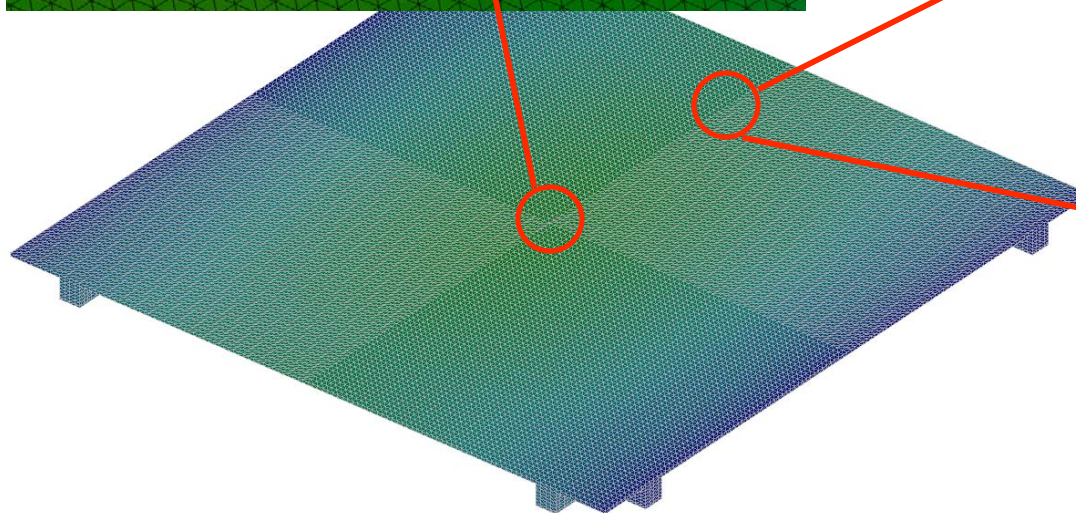
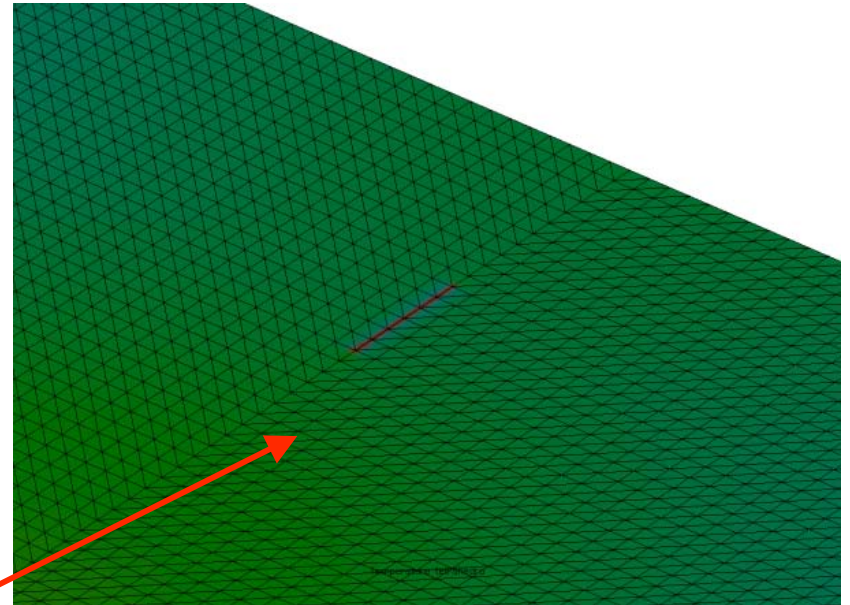
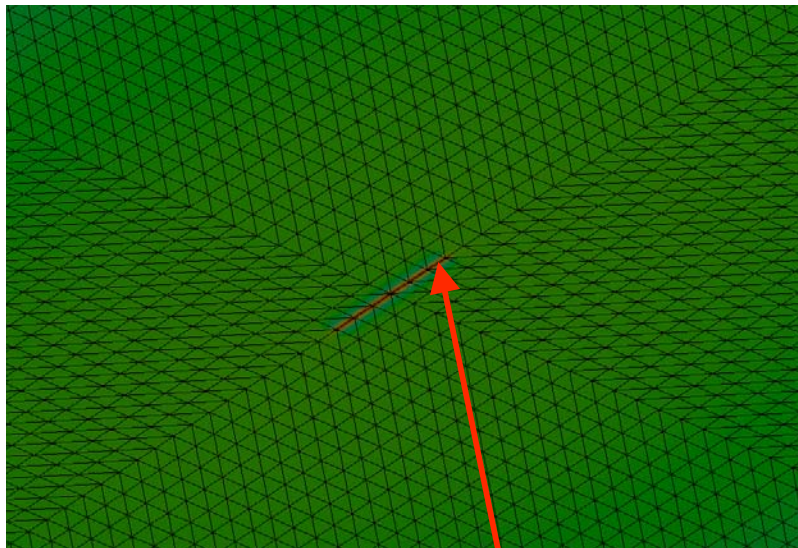
- Compute global-local enrichments on the fly





GFEM^{gl} Solutions

- Same global mesh used for all three cases

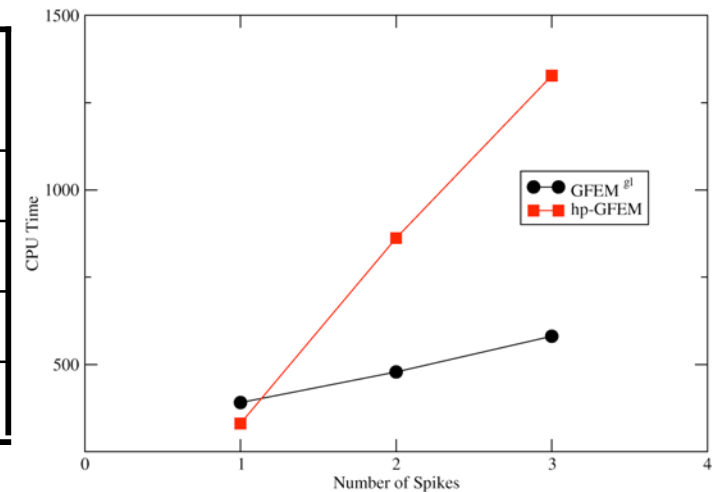




Computational Performance

- Hp-GFEM/FEM performance

Spike	Num DOFs	CPU time (s)	Internal energy
1	203,430	331	1.565e7
2	241,492	531	1.564e7
3	221,502	465	1.554e7
TOTAL:		1,327	



- GFEM^{g-l} performance

Spike	Num DOFs			CPU time (s)				Internal energy
	Init Gl	Local	Enrich Gl	Init Gl	Local	Enrich Gl	TOTAL	
1		12,930	182,196	319	10	61	71	1.558e7
2	182,136	22,220	182,205		36	52	88	1.546e7
3		29,890	182,186		50	57	107	1.555e7
TOTAL:							585	



Transient Heat Conduction

Strong Form of Governing Equation:

$$\rho c \frac{\partial u}{\partial t} - \kappa \nabla^2 u = Q(x, y, z) \text{ in } \Omega$$

Weak Form of Governing Equations:

$$[M] \{v^{n+1}\} + [K] \{d^{n+1}\} = \{F^{n+1}\}$$

Define the above quantities as:

$$M_{ij}^{el} = \int_{\Omega^{el}} c \phi_i \phi_j d\Omega \quad (\text{Capacity Matrix})$$

$$K_{ij}^{el} = \int_{\Omega^{el}} \kappa_{pq} \frac{\partial \phi_i}{\partial \phi_p} \frac{\partial \phi_j}{\partial \phi_q} d\Omega \quad (\text{Stiffness Matrix})$$

$$F_i = \int_{\Omega^{el}} Q(\vec{x}, t) \phi_i d\Omega + \int_{\Gamma_f^{el}} \bar{f}(\vec{x}, t) \phi_i d\Gamma_f \quad (\text{Load Vector})$$

- Time Integration Scheme: α -Method

Increments in solution/derivative:

$$d^{n+1} = d^n + \Delta t v^{n+\alpha} \quad 0 < \alpha \leq 1$$

$$v^{n+\alpha} = (1 - \alpha) v^n + \alpha v^{n+1}$$

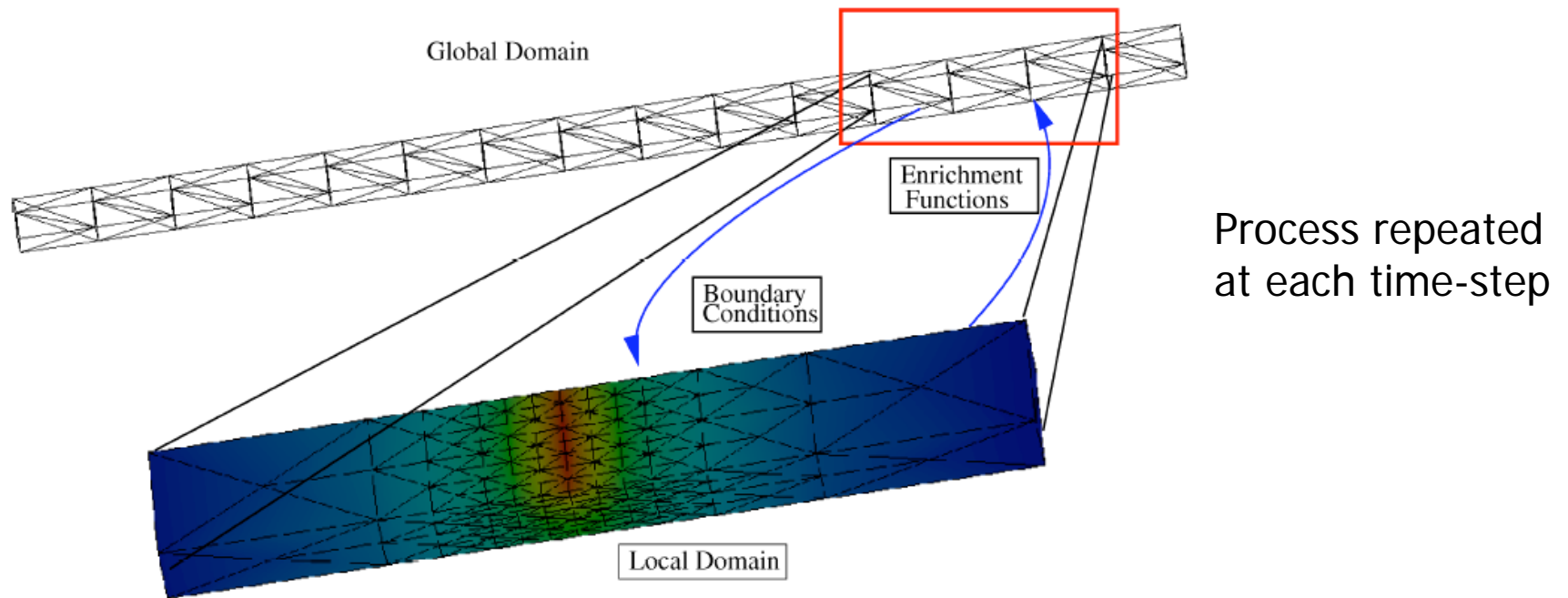
Solve for d^{n+1} and v^{n+1} at each time step using:

$$\frac{1}{\alpha \Delta t} [M + \alpha \Delta t K] d^{n+1} = F^{n+1} + \frac{M}{\alpha \Delta t} (d^n + (1 - \alpha) \Delta t v^n)$$

$$v^{n+1} = \frac{1}{\alpha \Delta t} (d^{n+1} - d^n) - \frac{1 - \alpha}{\alpha} v^n$$



GFEM^{gl} for Time-Dependent Problems



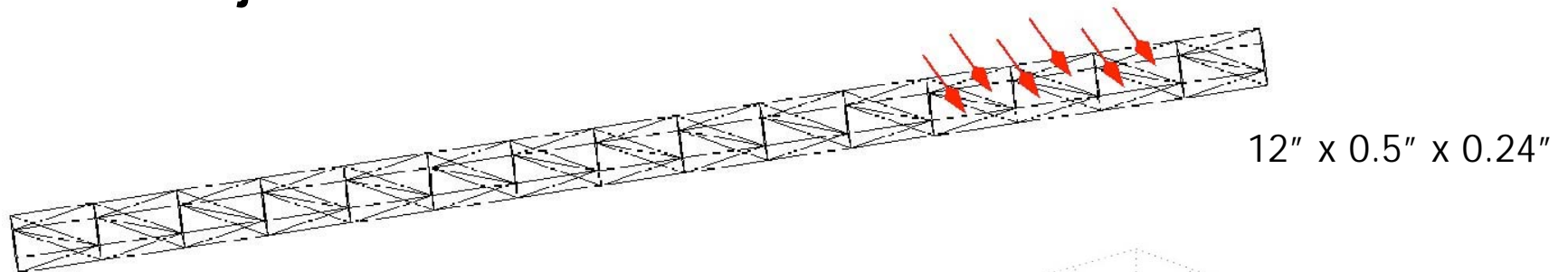
Same basic concept as in steady-state plus:

- boundary conditions taken from enriched global solution at t^n
 - enrichment functions generated for enriched global solution at t^{n+1}
 - no transient effects considered in local domain
- Use available information to build solution space for next time step



Analysis of Beam Subjected to Laser Heating

- **Beam subjected to a laser flux**

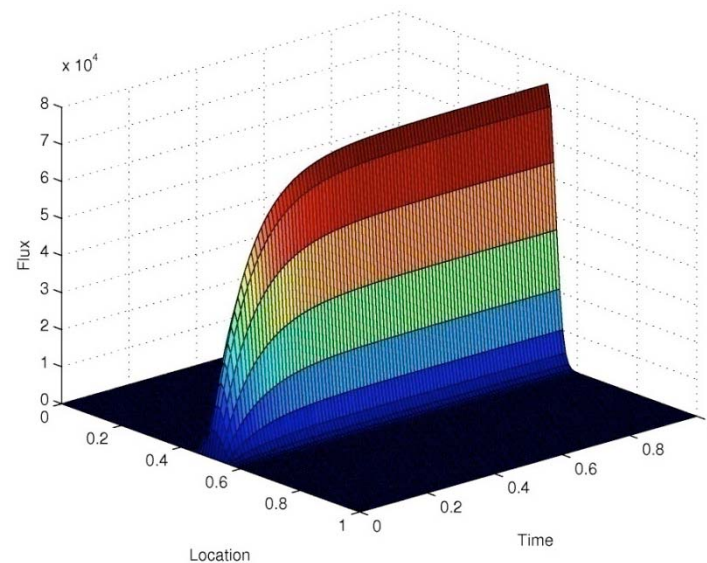


Flux function defined as:

$$q = I_0 * f(t) * \frac{1}{2\pi a^2} * G(x, b, a)$$

$$f(t) = 1 - \exp(-\gamma * t)$$

$$G(x, b, a) = \exp\left(\frac{-(x-b)^2}{2a^2}\right)$$



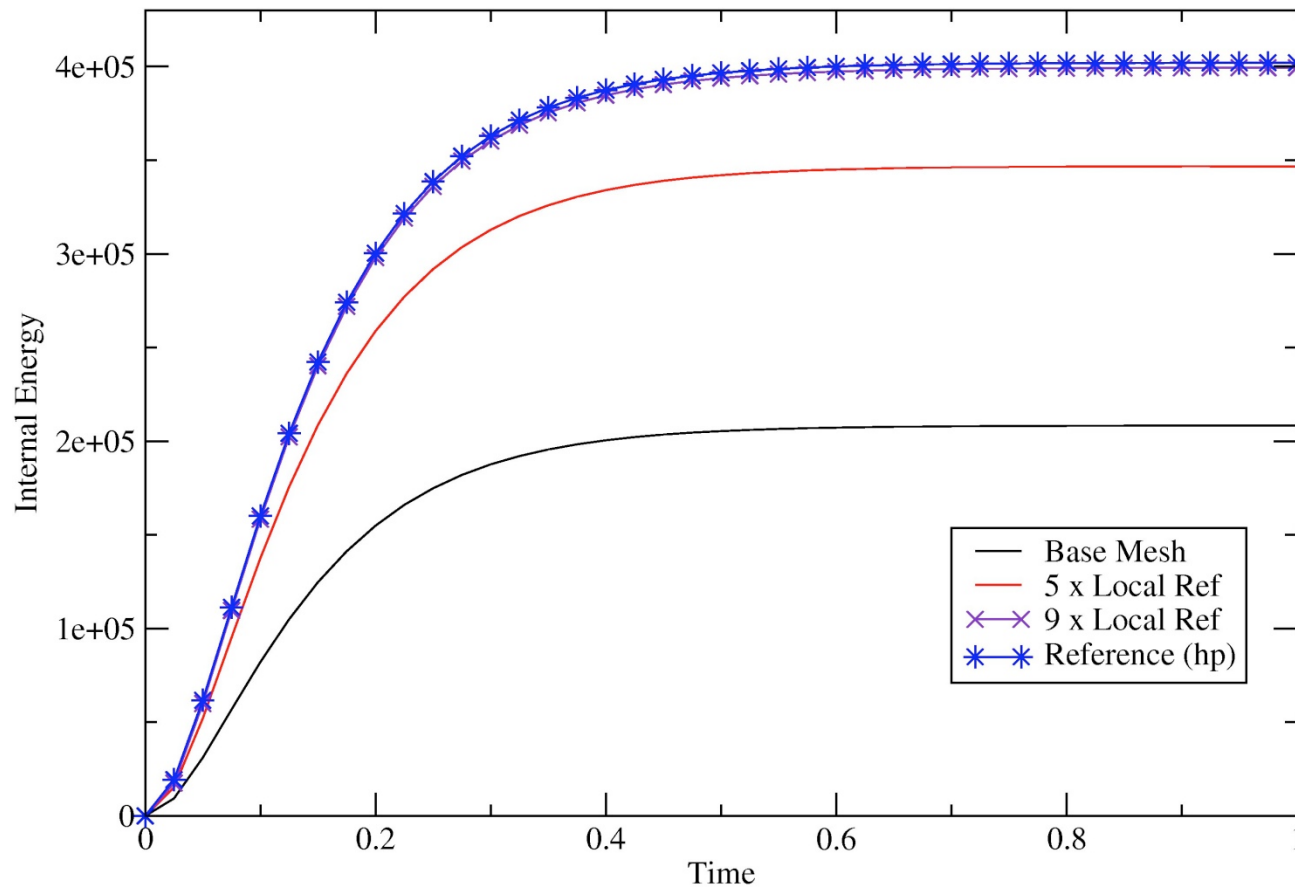
With constants:

$$I_0 = 295, a = 0.025, \gamma = 10.0, b = 9.3$$



Analysis of Beam Subjected to Laser Heating

- Internal energy of enriched global problem



Global mesh with $h_x = 1.0''$

Simulations:

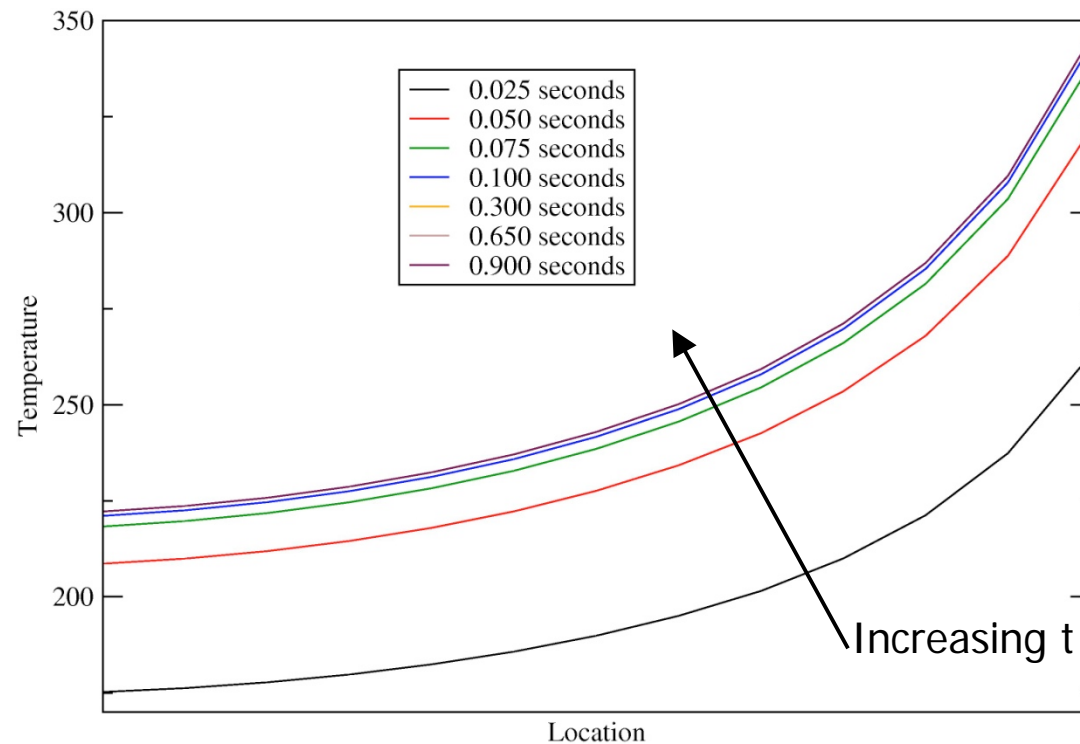
Base Mesh

GFEM^{gl}



Through-the-Thickness Temperature Distribution

- Enriched global problem



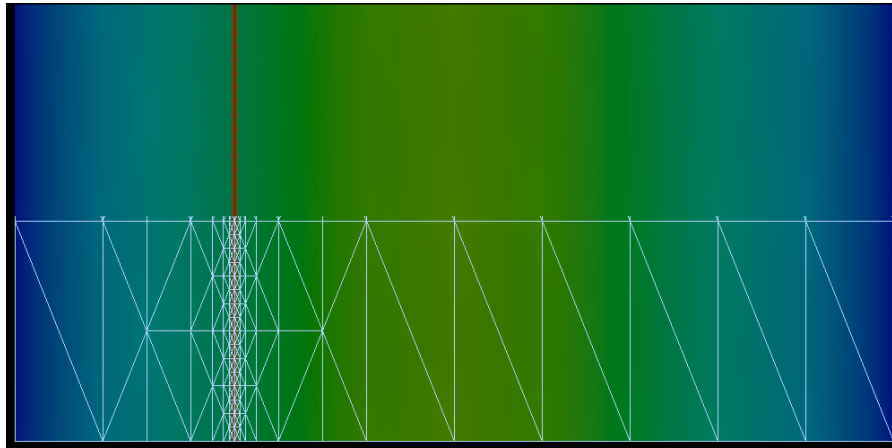
$(\gamma = 50)$

Non-linear through-the-thickness temperature variations

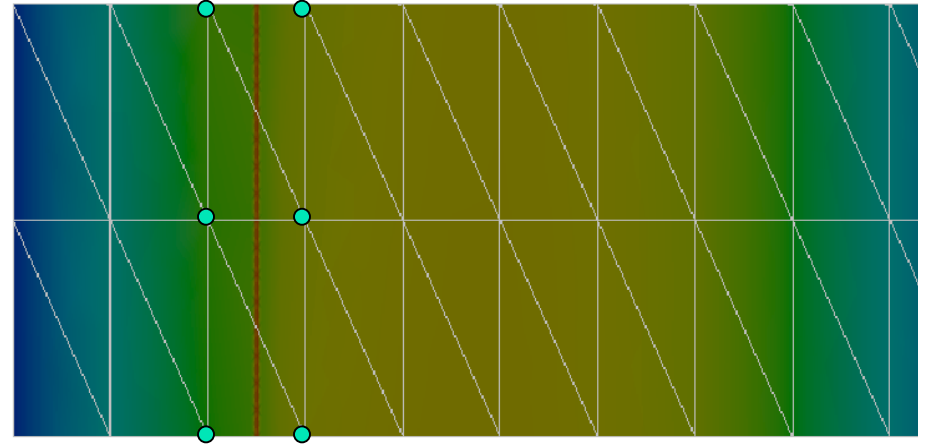


Multi-Scale Problems: Computational Challenges

Adaptive FEM



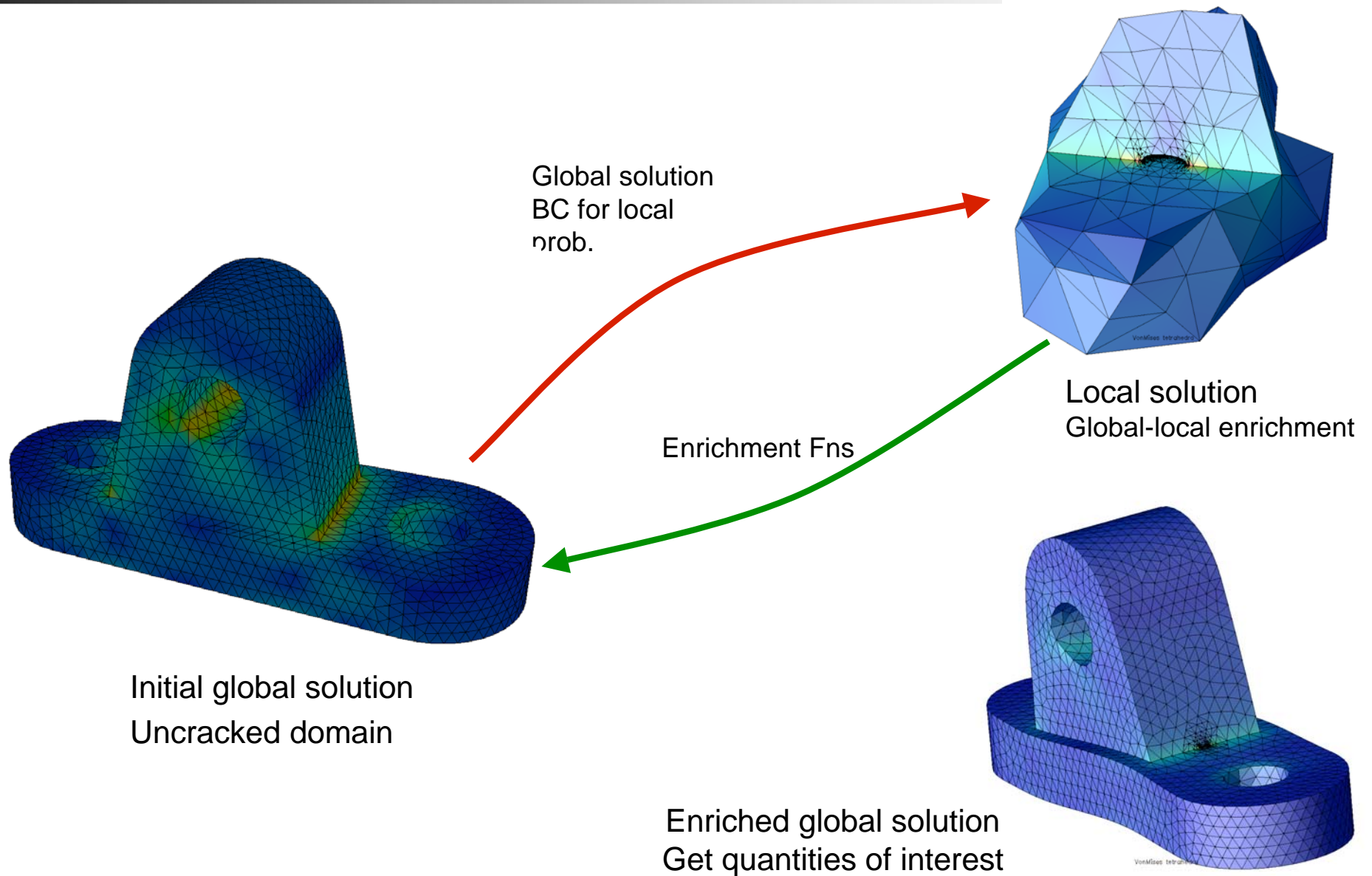
Adaptive GFEM^{gl}



- Adaptive mesh refinement (AMR) is required in standard FE Methods
- The GFEM^{gl} can deliver accurate solutions on coarse meshes
- Most fine scale effects are non-local (pollution effect)
 - Standard global-local analysis is not robust in general
- GFEM^{gl} : Account for interactions among non-separable scales
 - More robust than global-local FEM at a comparable computational cost



Application to 3-D Fracture





Questions ?

