Recurrent Neural Networks (RNNs) with dimension reduction and break down in the context of high dimensional localization step in multi-scale analysis

L. Wu, L. Noels
University of Liege
Computational & Multiscale Mechanics of Materials
http://www.ltas-cm3.ulg.ac.be

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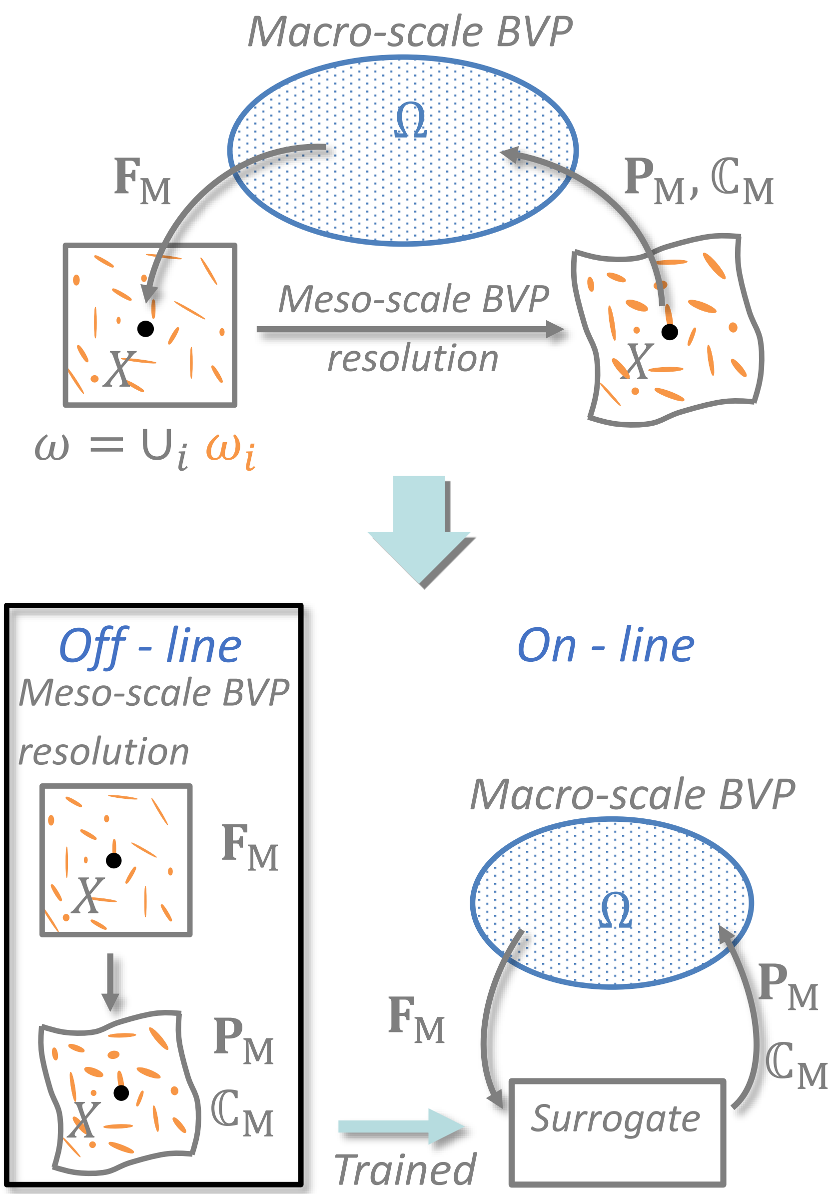
- Computational homogenisation (FE2)
  - Non-linear simulations
    - Iterations at macro-scale BVP
    - Sub-iterations at meso-scale BVP

Unaffordable

  - Introduction of data-driven approach
  - Use of surrogate models
    - Train a surrogate model (off-line)
      - Requires extensive data
      - Obtained from RVE simulations
    - Use the trained surrogate model during analyses (on-line)
      - Speed-up of several orders



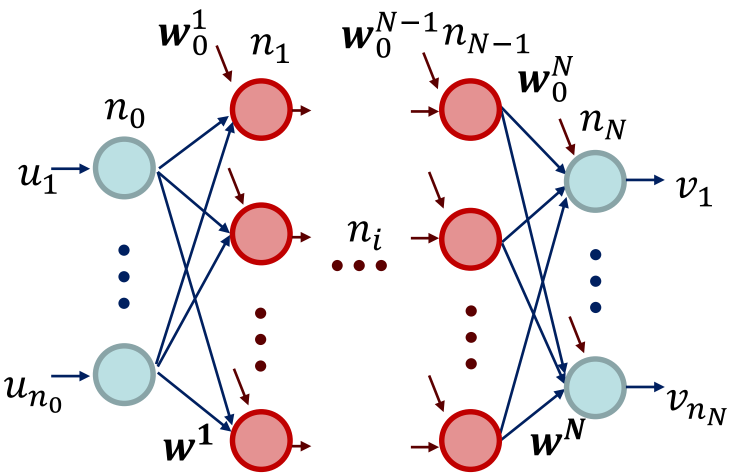
- Training
  - Evaluate
    - The weights w_{kj}^{i}, $k = 1..n_{i-1}, j = 1..n_i$
    - The bias w_0^i
    - Minimise error prediction $\boldsymbol{v}$ vs. real $\boldsymbol{v}^{(p)}$

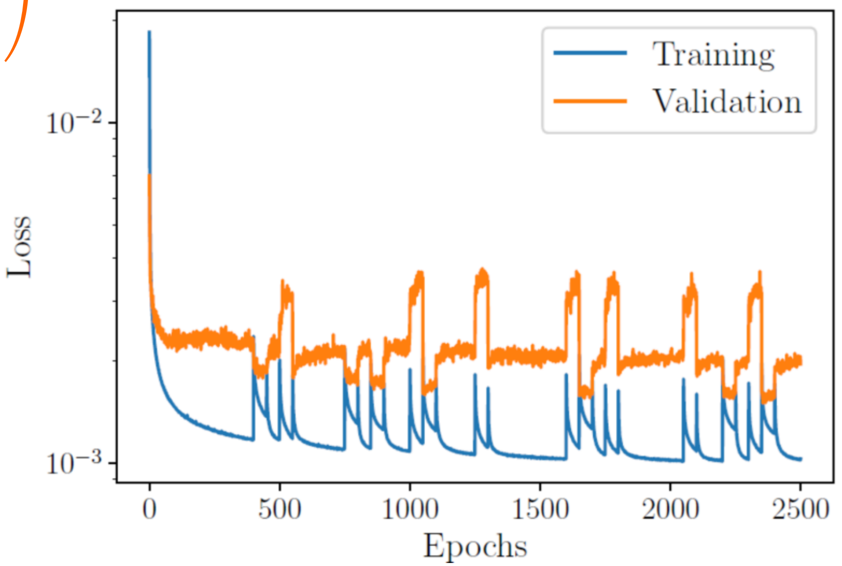
$$L_{\text{MSE}}\left(\mathbf{W}\right) = \frac{1}{n}\sum_{i}^{n}\left\|\boldsymbol{v}_i(\mathbf{W}) - \boldsymbol{v}_i^{(p)}\right\|^2$$

    - Requires an optimizer: Stochastic Gradient Descent

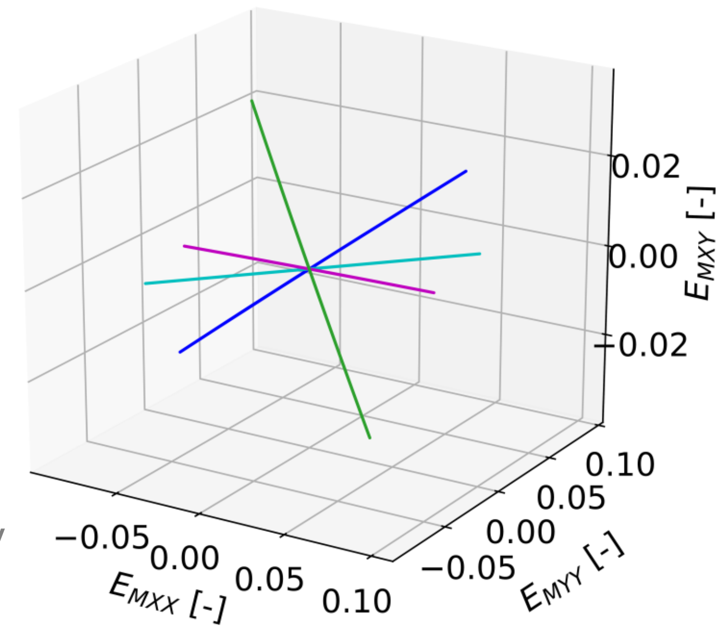
$$\boldsymbol{\Delta}\mathbf{W} = -\mathcal{F}\left(\frac{\partial L_i(\mathbf{W})}{\partial \mathbf{W}}, \quad \left(\frac{\partial L_i(\mathbf{W})}{\partial \mathbf{W}}\right)^2, \quad \text{batch size, ...}\right)$$

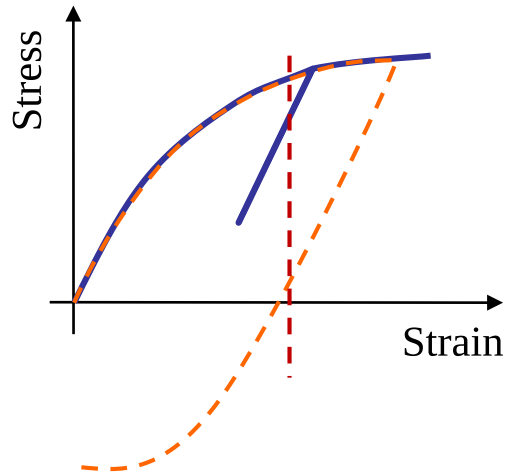
  - Training data
    - Input $\boldsymbol{u}^{(p)}$ & Output $\boldsymbol{v}^{(p)}$
- Testing
  - Use new data
    - Input $\boldsymbol{u}^{(p)}$ & Output $\boldsymbol{v}^{(p)}$
    - Verify prediction $\boldsymbol{v}$ vs. real $\boldsymbol{v}^{(p)}$



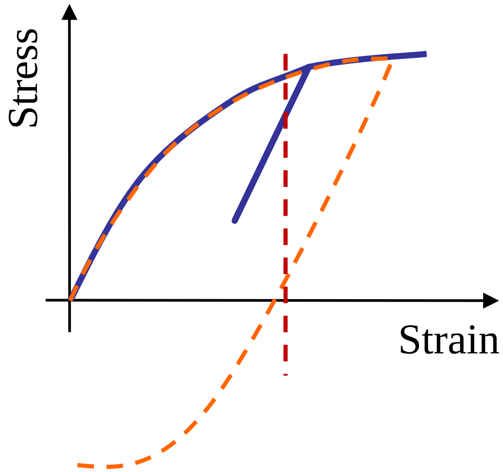


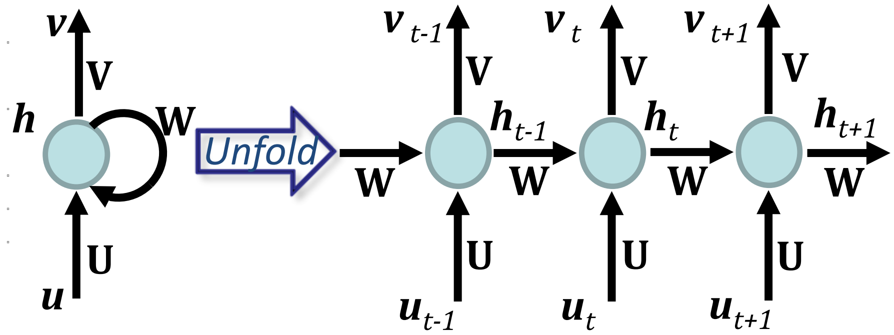
- Input / output definition
  - Input:
    - Strain (history): $\mathbf{F}_{\mathrm{M}}$
  - Output:
    - Stress (history): $\mathbf{P}_{\mathrm{M}}$
- Methodology
  - Address problem of history dependency
    - RVE without buckling
    - Elasto-plastic composite RVE





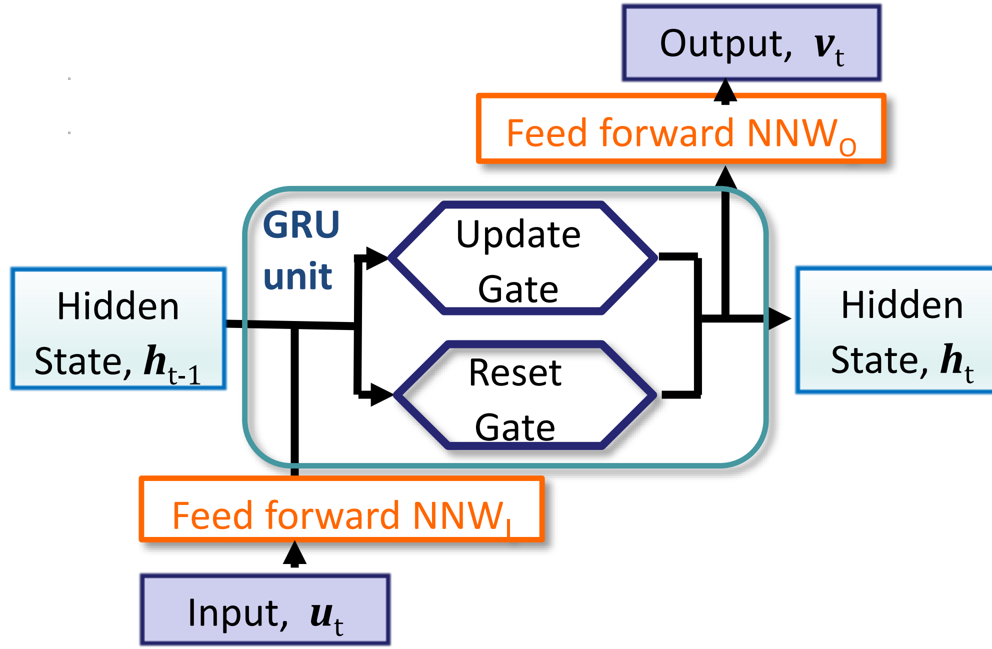
- Elasto-plastic material behaviour
  - No bijective strain-stress relation
    - Feed-forward NNW cannot be used
    - History should be accounted for
- Recurrent neural network
  - Allows a history dependent relation
    - Input $\boldsymbol{u}_t$
    - Output $\boldsymbol{v}_t = \boldsymbol{g}(\boldsymbol{u}_t, \boldsymbol{h}_{t-1})$
    - Internal variables $\boldsymbol{h}_t = \boldsymbol{g}(\boldsymbol{u}_t, \boldsymbol{h}_{t-1})$
  - Weights matrices $\mathbf{U}, \mathbf{W}, \mathbf{V}$
    - Trained using sequences
      - Inputs $\boldsymbol{u}_{t-n}^{(p)}, \ldots, \boldsymbol{u}_t^{(p)}$
      - Output $\boldsymbol{v}_{t-n}^{(p)}, \ldots, \boldsymbol{v}_t^{(p)}$

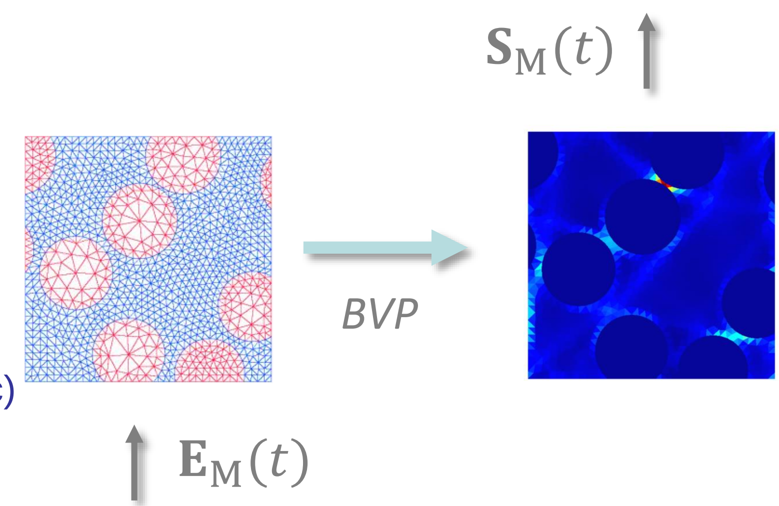




History dependency

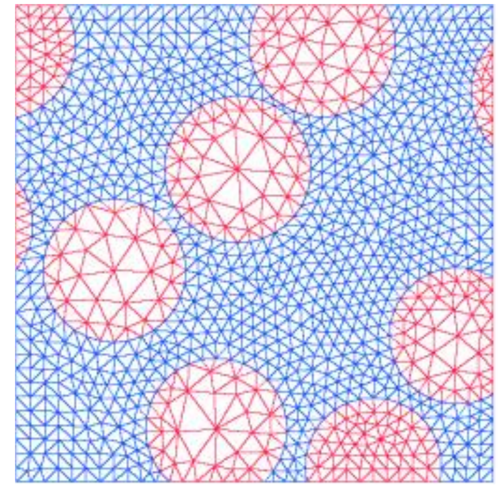
- Recurrent neural network design
  - 1 Gated Recurrent Unit (GRU)
    - Reset gate: select past information to be forgotten
    - Update gate: select past information to be passed along
    - Need to define number of hidden variables $\boldsymbol{h}_t$
  - 2 feed-forward NNWs
    - NNW_I to treat inputs $\boldsymbol{u}_t$
    - NNW_O to produce outputs $\boldsymbol{v}_t$
  - Input and Output
    - $\boldsymbol{u}_t$: homogenised GL strain $\mathbf{E}_\text{M}$ (symmetric)
    - $\boldsymbol{v}_t$: homogenised 2nd PK stress $\mathbf{S}_\text{M}$ (symmetric)

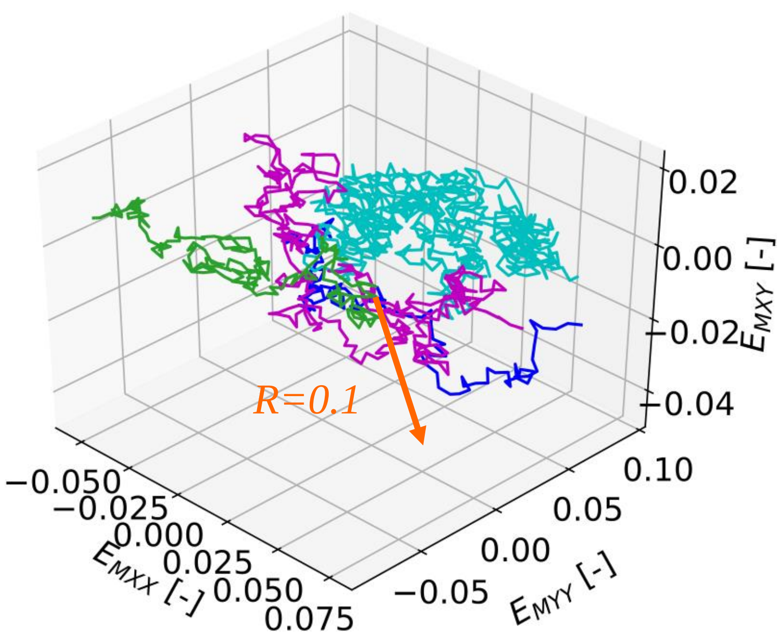


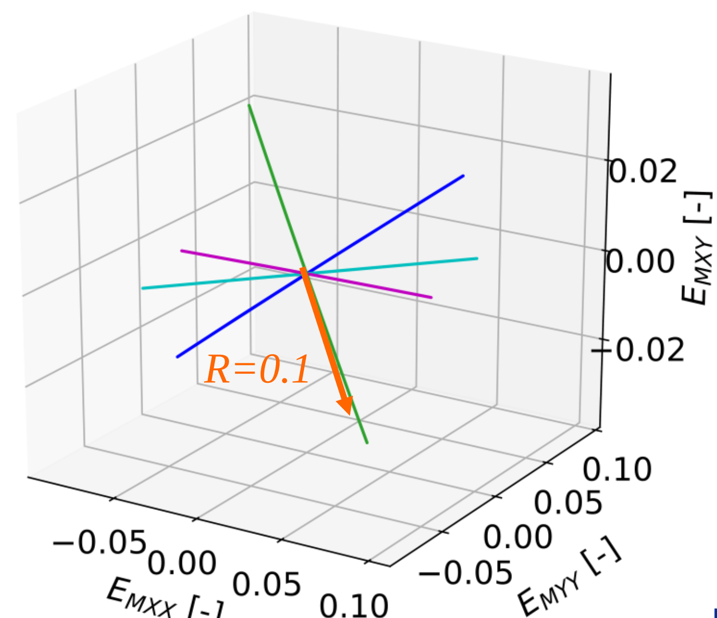


History dependency

- Data generation
  - Elasto-plastic composite RVE
  - Training stage
    - Should cover full range of possible loading histories
    - Use random walking strategy (thousands)
    - Completed with random cyclic loading (tens)
    - Bounded by a sphere of 10% deformation

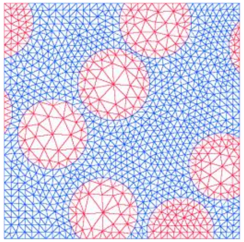


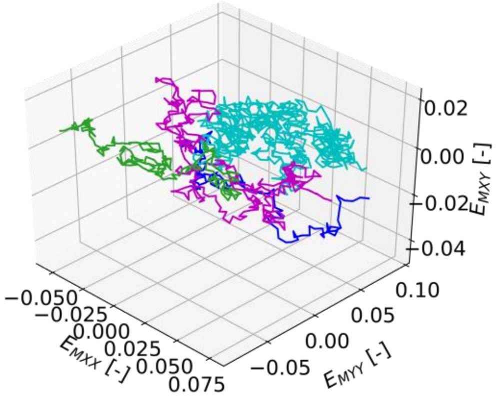


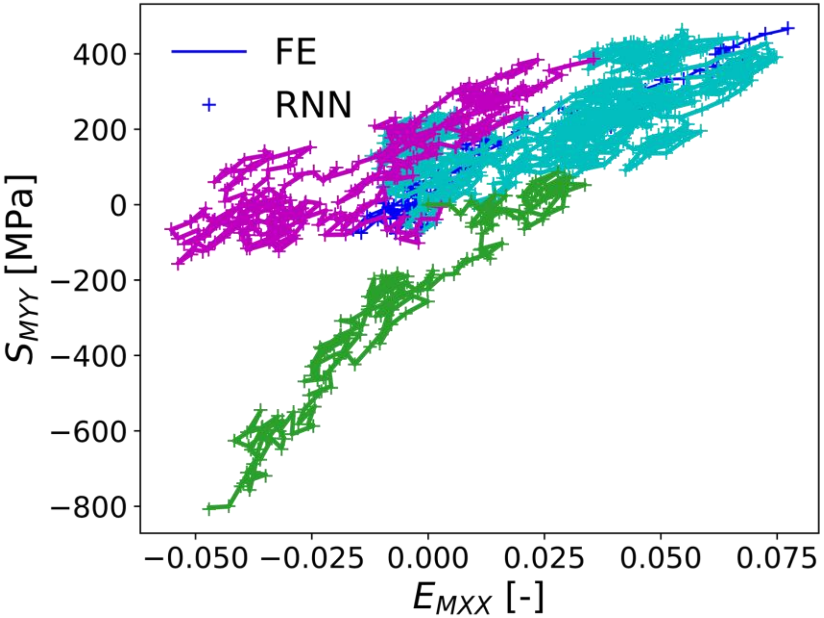


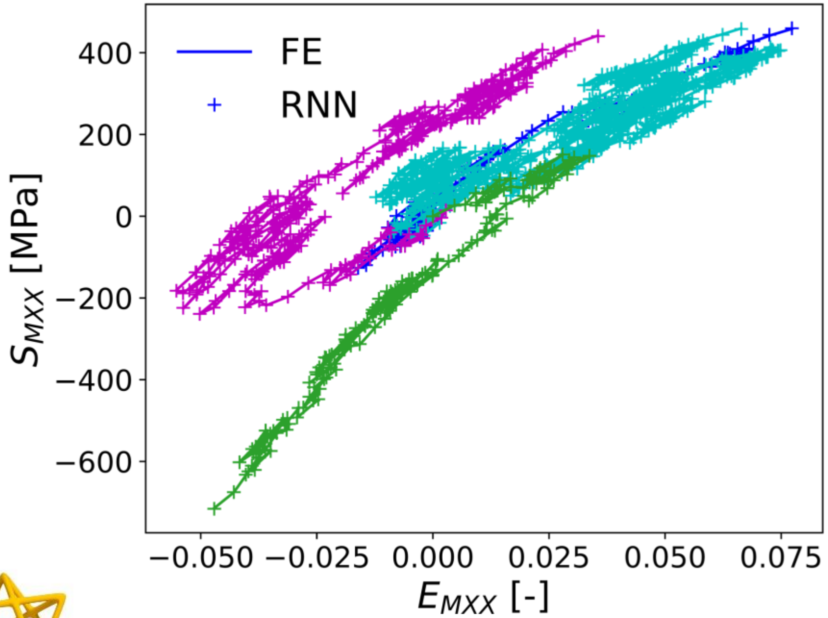
History dependency

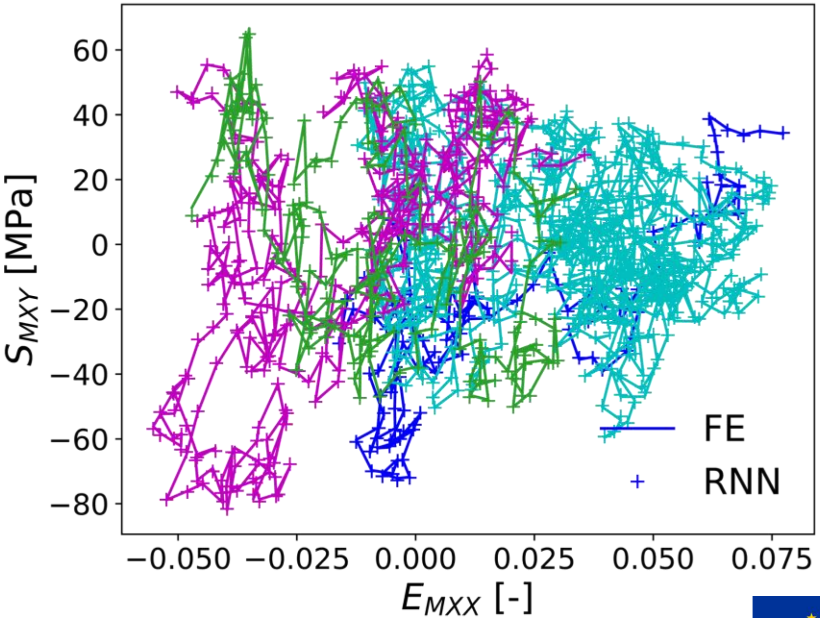
- Testing process (new data)
  - On random walk





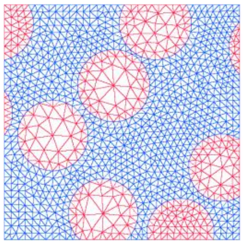


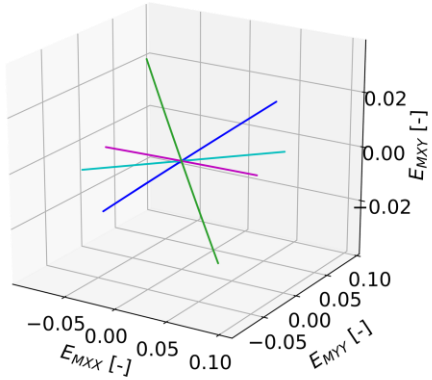


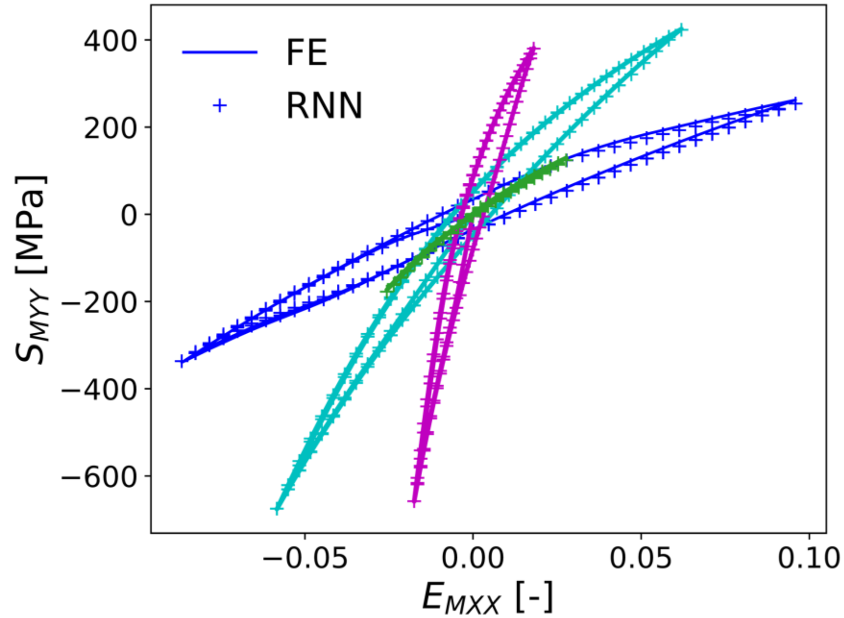


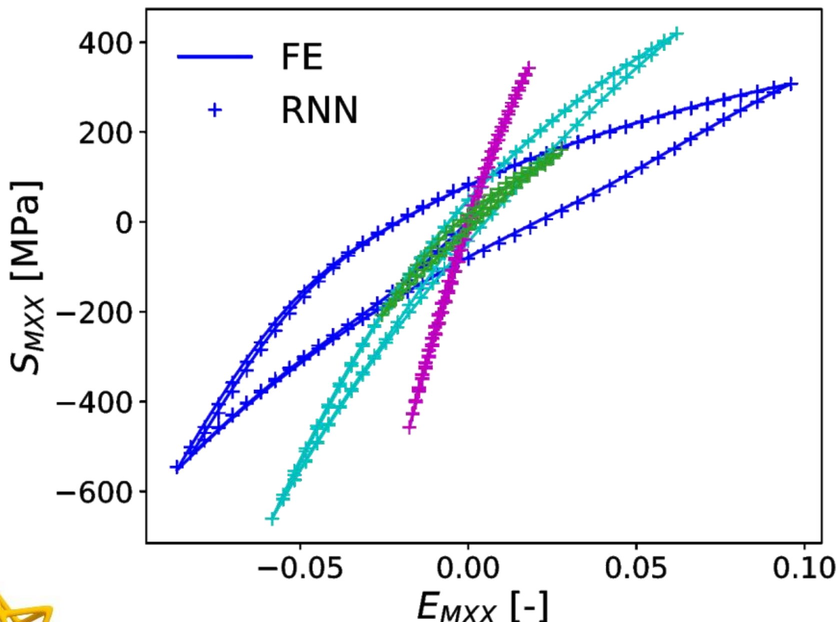
History dependency

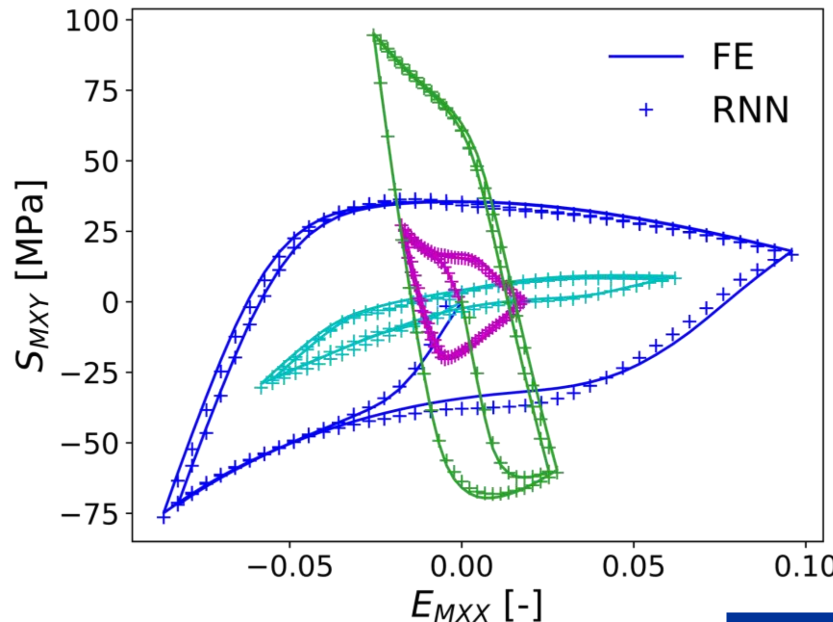
- Testing process (new data)
  - On cyclic loading



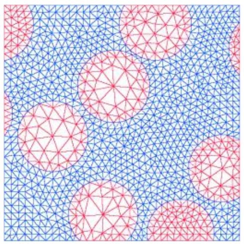


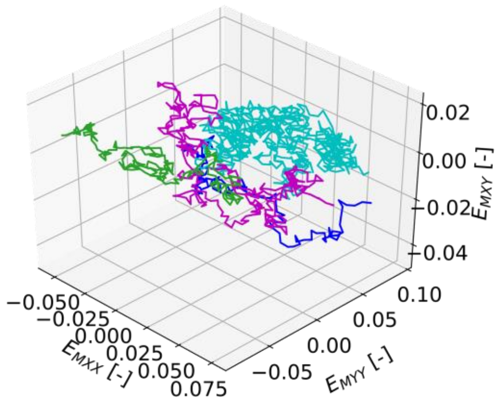


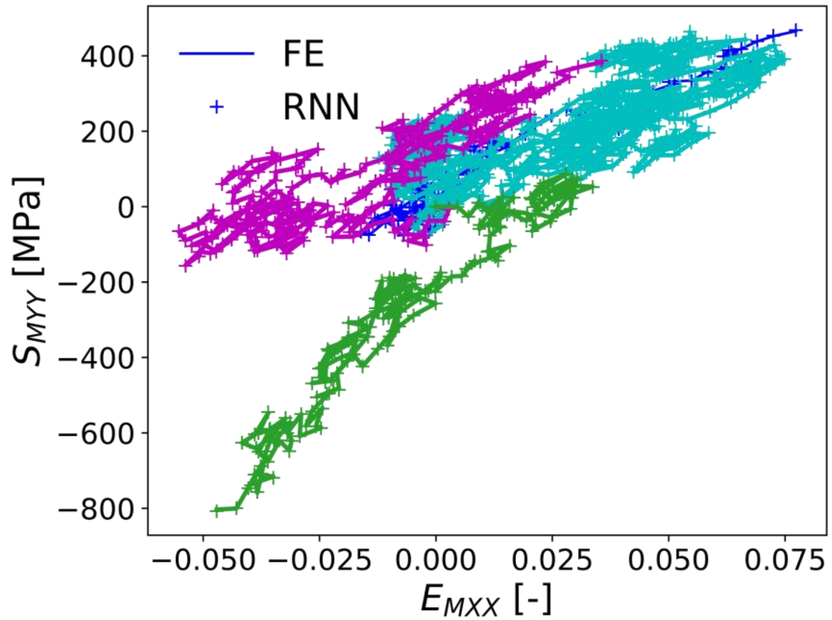




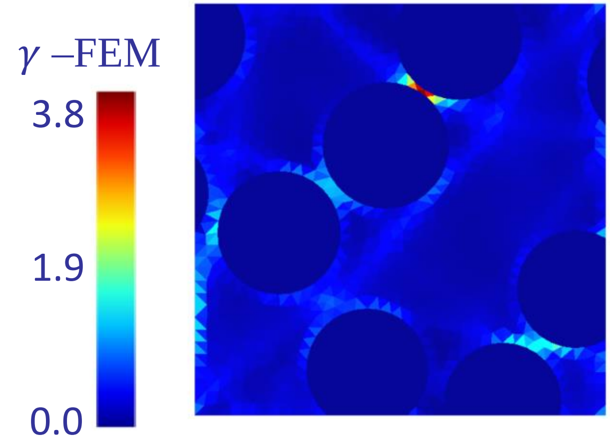
- Only homogenised output is predicted
  - On random walk



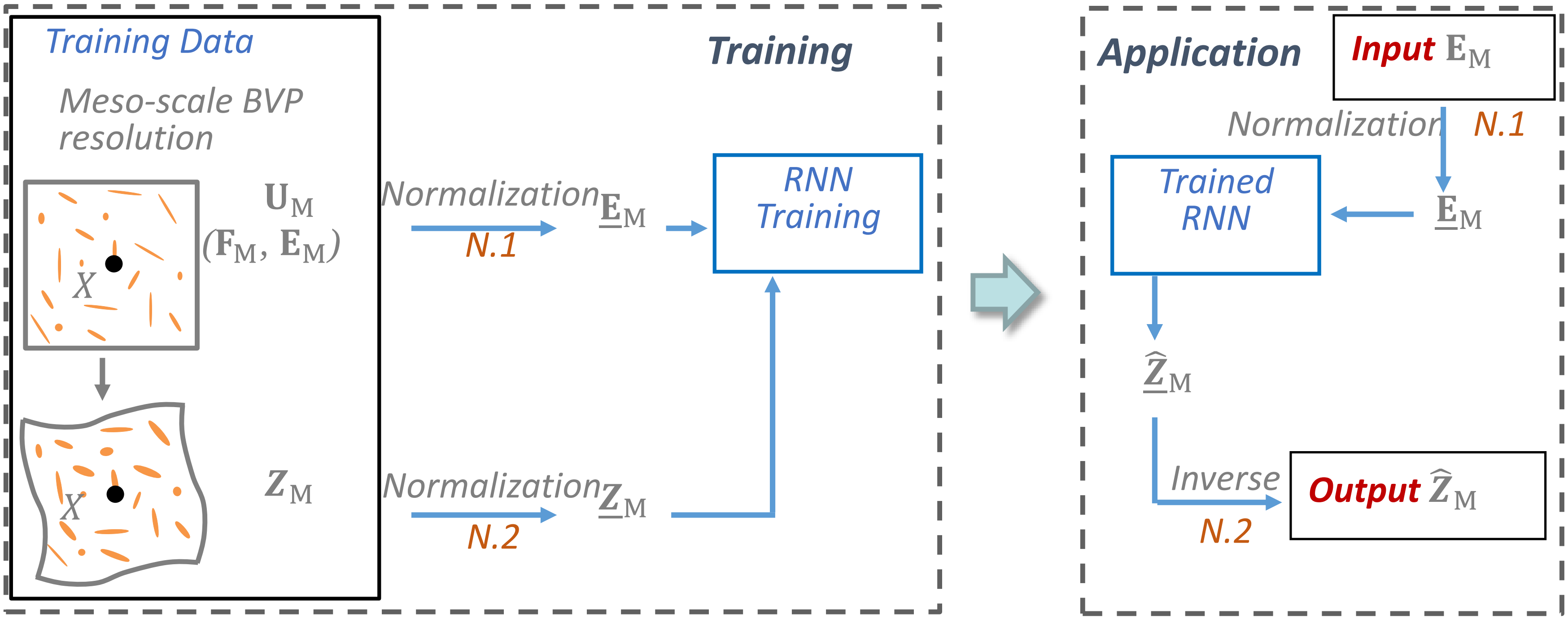




- Quid of local fields?
  - This is an advantage of multiscale methods
  - Useful to predict failure, fatigue etc.
  - Can we get it back at low cost?



- Also build a surrogate model of the internal variables



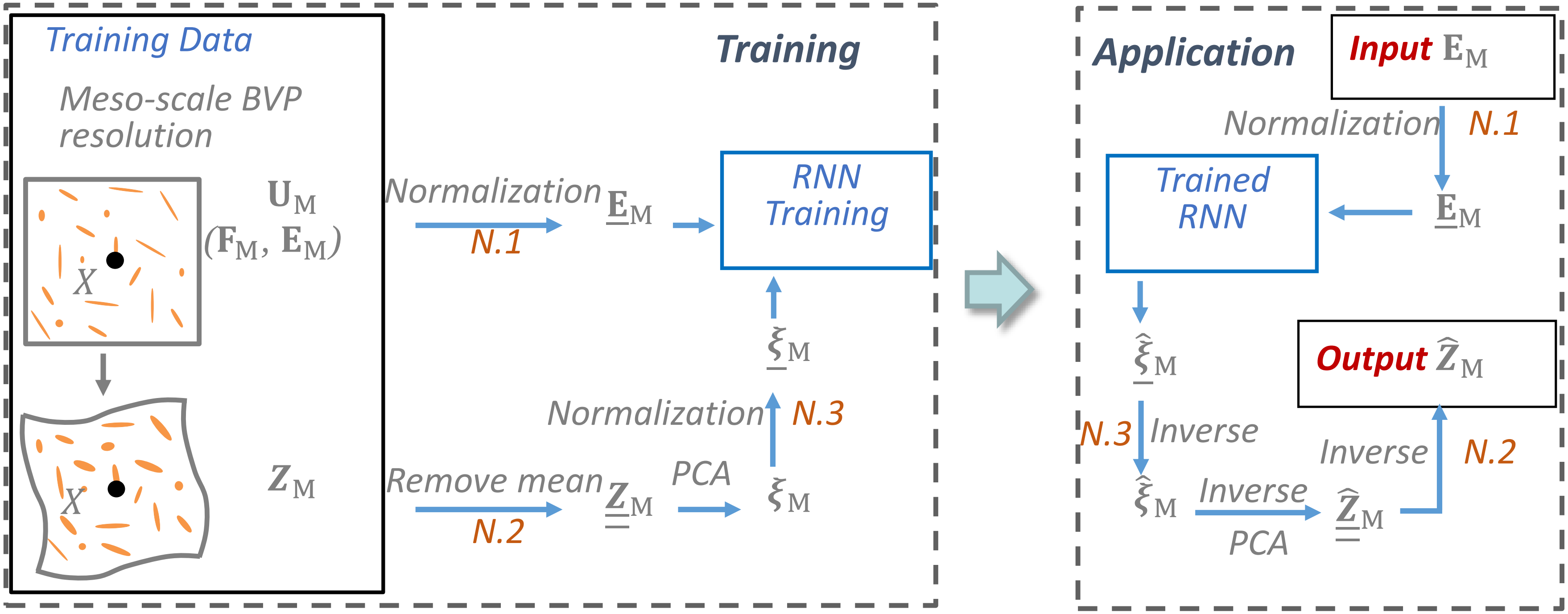
– Problem: The size of $\underline{\mathbf{Z}}_\mathrm{M}$ is large

  - $\underline{\mathbf{Z}}_\mathrm{M}$ of size d the number of Gauss points of the RVE × internal variables by Gauss point

➡ overwhelming cost

Localisation step

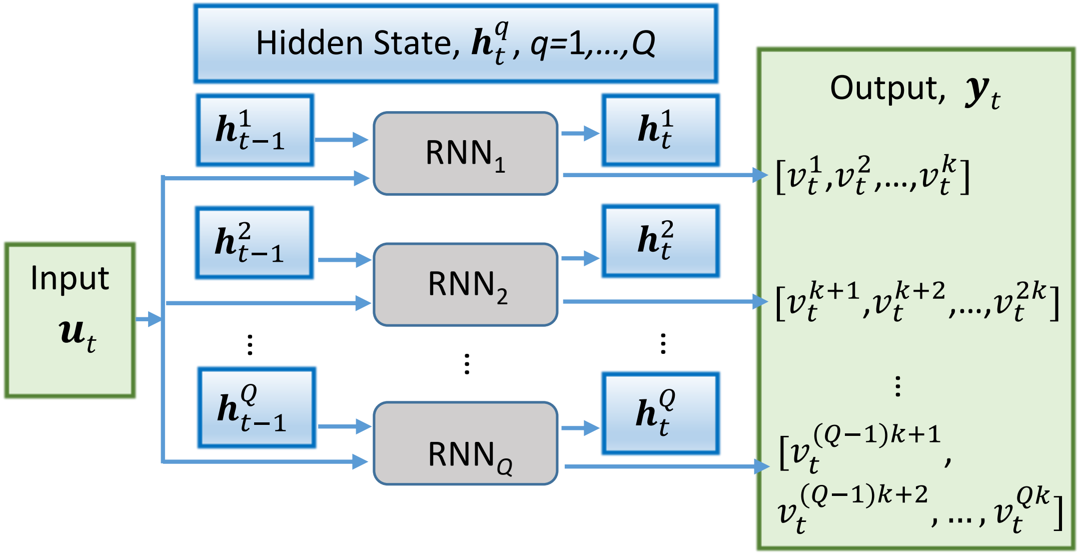
- Optimise the method: reduce the size of the internal variables



– Principal Component Analysis (PCA) applied on $\boldsymbol{Z}_\mathrm{M}$ to reduce the output of RNN

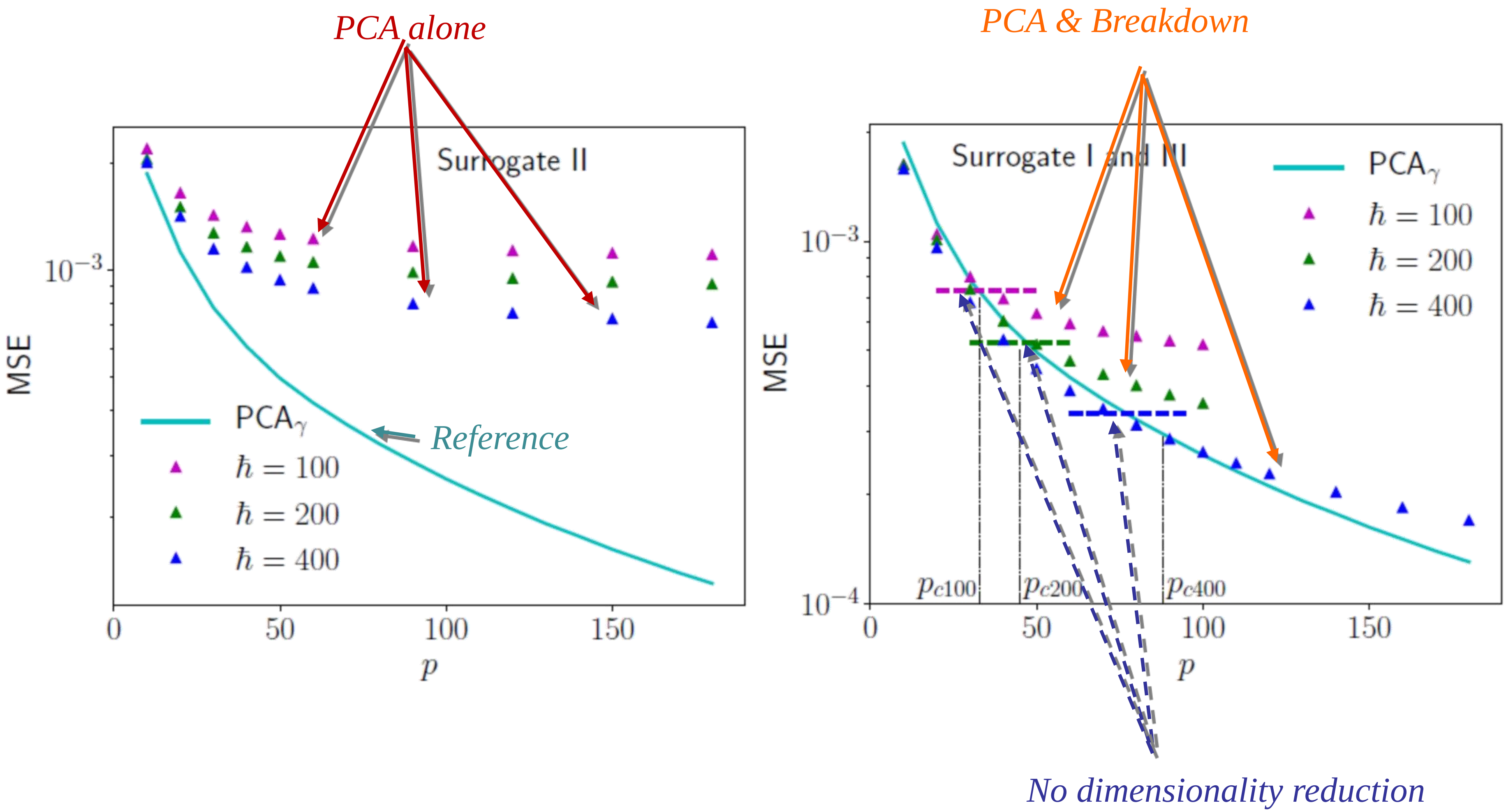
- Construct matrix $\mathbf{Z_M} = \left[\underline{\underline{Z}}_{\mathrm{M}_1}\ \underline{\underline{Z}}_{\mathrm{M}_2}\ \ldots \underline{\underline{Z}}_{\mathrm{M}_n}\right]_{d\times n}$ from n observations (1% from all data)
- Extract n ordered eigenvalues Λ_i and eigen vector $\underline{v}_i$ of $\mathbf{Z}_\mathrm{M}^T\mathbf{Z}_\mathrm{M}$
- Build reduced basis $\mathbf{V} = \left[\ \underline{v}_1\ \underline{v}_2\ \ \ldots \underline{v}_p\ \right]_{d\times p}$ and reduced data $\boldsymbol{\xi}_\mathrm{M} = \mathbf{V}^T\underline{\underline{\boldsymbol{Z}}}_\mathrm{M}$ of size $p < d$
- Reconstruction $\hat{\underline{\underline{\boldsymbol{Z}}}}_\mathrm{M} = \mathbf{V}\boldsymbol{\xi}_\mathrm{M}$
- But not enough

- Dimensionality reduction & break down

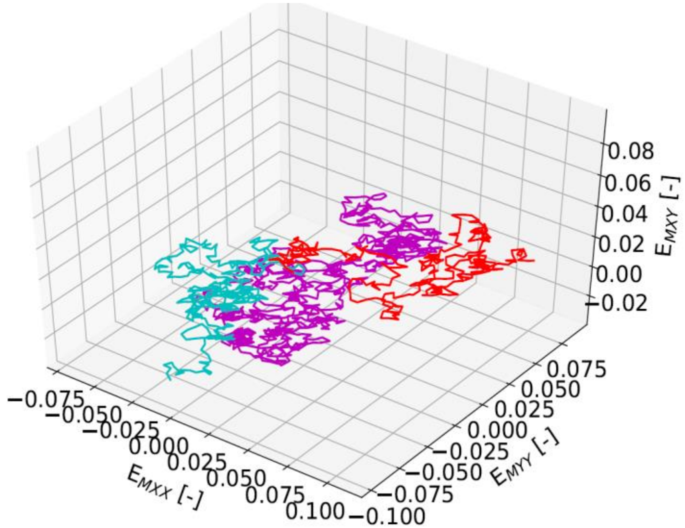


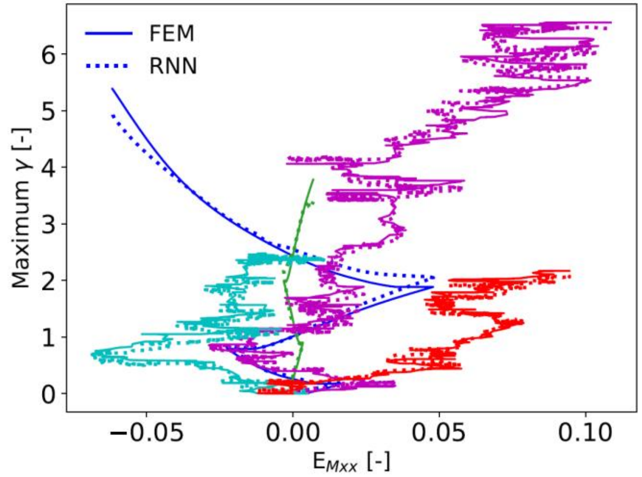
- To further reduce the output dimension of RNN
  - The surrogate modelling is carried out by a few small RNNs, instead of one big RNN
  - The high dimension output is divided into Q groups, and each RNN is used to reproduce only a part of output
- PCA reduces $\boldsymbol{Z}_{\mathrm{M}}$ to 180 outputs and we use Q=6

- Effect of dimensionality reduction and number of hidden variables

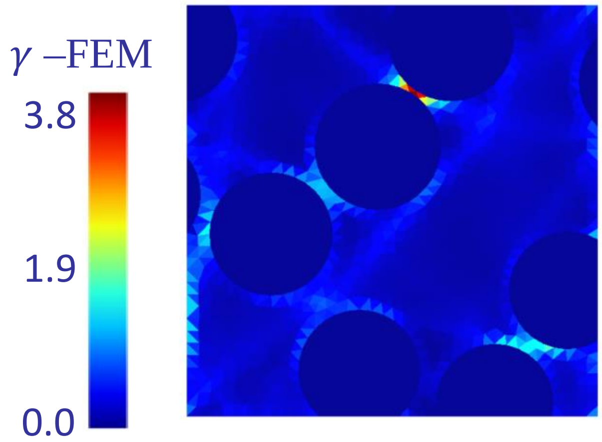


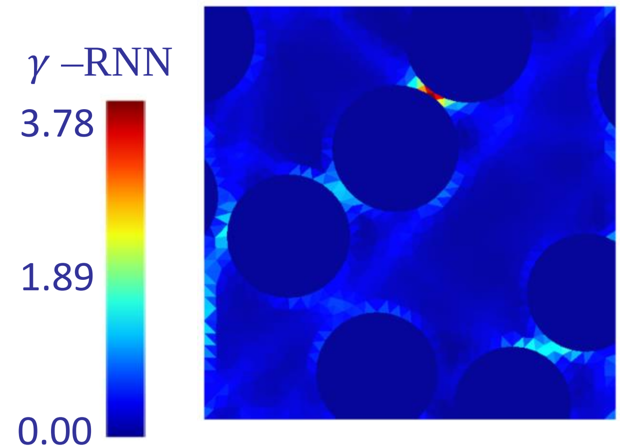
- Evaluation of equivalent plastic strain γ: Random loading (testing data)



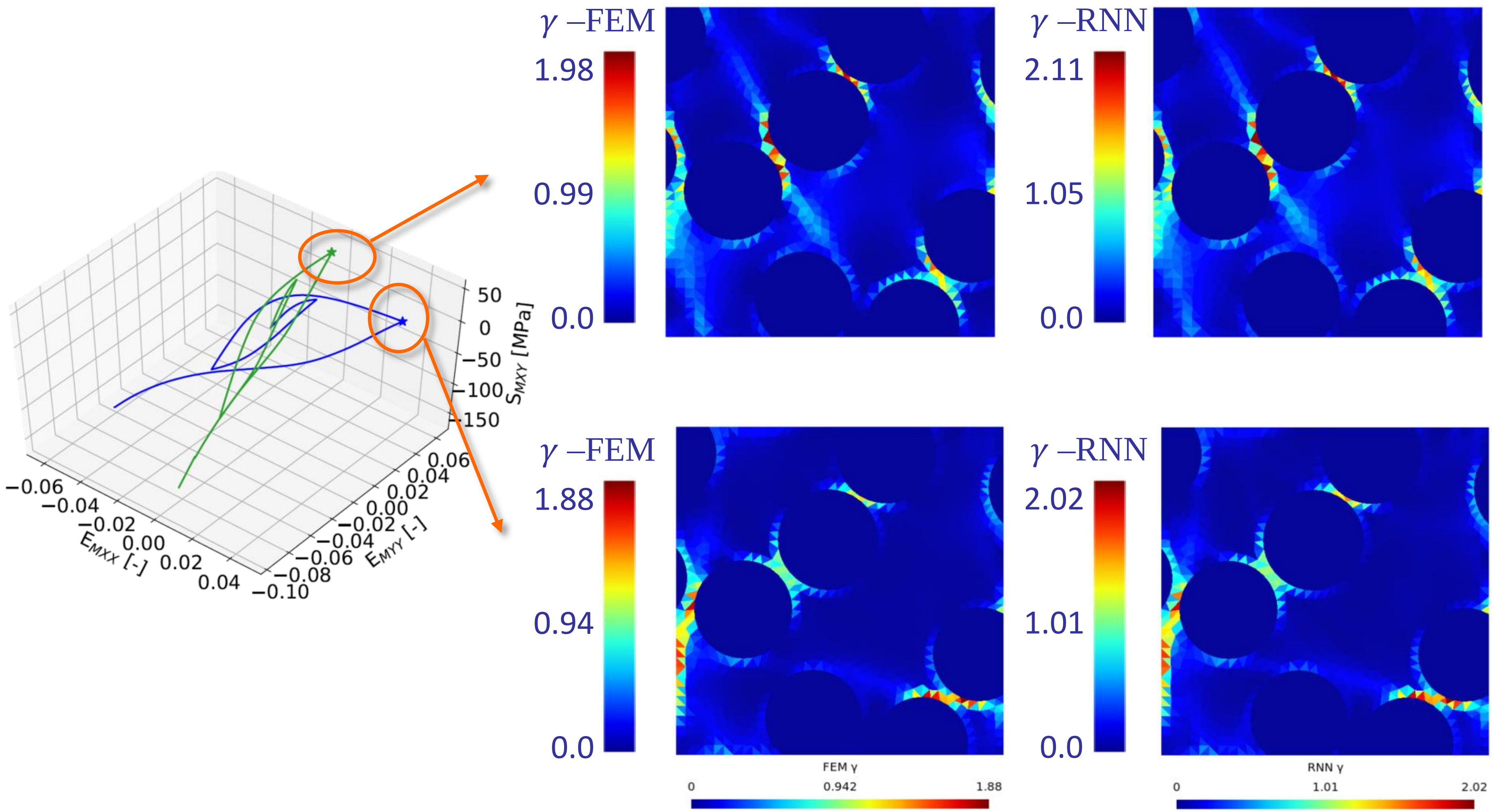


Purple loading – step 500





- Evaluation of equivalent plastic strain γ: Cyclic loading (testing data)



References

- More on
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  - Data on https://dx.doi.org/10.5281/zenodo.3902663
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  - Data on https://doi.org/10.5281/zenodo.5668390