

Introduction to mechanistic data-driven methods for engineering, mechanical science and mechanics of materials: difficulties in purely data-driven approaches for machine learning and some possible remedies

Prof. Wing Kam Liu, Walter P. Murphy Professor

Director of Global Center on Advanced Material Systems and Simulation (https://camsim.northwestern.edu/)

Northwestern University, w-liu@northwestern.edu

Students, Postdocs

Hengyang Li Mahsa Tajdari Satyajit Mojumder Sourav Saha Puikei Cheng Orion L Kafka Jiaying Gao Cheng Yu Dr. Zhengtao Gan

Collaborators

Greg Olson (NU, QuesTek) NIST (Lyle Levine, Paul Witherell, Yan Lu) CHiMaD (<u>https://chimad.northwestern.edu/</u>) Jian Cao, Kori Ehmann Greg Wagner CT Wu, Zeliang Liu, and John Hallquist (LSTC) Xianghui Xiao and Tao Sun (ANL) John Sarwark (Feinberg NU, Lurie Hospital) 1. Motivation: sources of data in mechanical science and engineering

- 2. Mechanistic Machine Learning (MML) for mechanical science and engineering
 - Interpretation of the data
 - Relevant concepts in data science
 - Introduction to different Machine Learning (ML) methods
 - a. Unsupervised learning
 - b. Supervised learning
- 3. Applications of ML methods

Outline

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- 1. Topology optimization
 - 1. Feed Forward Neural Network (FFNN)
 - 2. FFNN+ Convolutional Neural Network (CNN)
- 2. Adolescent Idiopathic Scoliosis
 - 1. FFNN
 - 2. Physics Guided Neural Network (PGNN)
- 4. Why we need reduced order models/methods (ROM)
- 5. Summary and conclusions
- 6. References

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Multimodal data generation and collection

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Data generation and collection in composite systems

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Data exist in multiple length scales for composite materials system



- > Microstructure, material properties, structural performance.
- Information from four different scales are integrated to predict properties at part scale.



Approach: experiments and modeling motivated by data

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Validation by experiments









Data generation and collection in Adolescent Idiopathic Scoliosis (AIS)



*XR: Xray ** CT: Computerized Tomography, ***MR: Magnetic Resonance, courtesy: Lurie Children's Hospital of Chicago

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Interpretation of data in mechanical science and engineering



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Three types of machine learning in mechanical science and engineering





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Data-Science: Transduction

Data-science is the "fourth paradigm" of science (empirical, theoretical, computational, data-driven)^[21]

Conventional methods

Induction: specific observations to general theory (bottom-up) **Deduction**: general theory to testable observations (top-down)





Machine Learning

A program or system that builds (trains) a predictive model from input data

Dimensionality

□ Feature dimensionality: The number of features for each data point

Input dimensionality: The total number of data points

Fidelity

Quality of faithfulness of data





Database

□ A collection of rows or dataset with one or more features.

Features

Individual independent variables defining characteristics of a data set.

Informative and non-redundant data.

Feature engineering

Process of determining which features might be useful and converting raw data into said features.

Dimension reduction

□ Process of decreasing the number of dimensions representing a feature.

Objective function

□ The mathematical formula or metric that a model aims to optimize.

Courtesy: Google developers <u>https://developers.google.com/machine-learning/glossary/#m</u>



Illustration of relevant concepts for AIS*





Basic concepts of artificial neural network (ANN)

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Objective: To learn hidden relationship between input and output



Optimization problem: minimize Error: $E = \frac{1}{2}(\sigma^* - a_{i=1}^{l=3})^2$

[1] Boyd, S., & Vandenberghe, L. (2004). *Convex optimization*. Cambridge university press.

Sample input data

	3	σ (MPa)
Data point 1	0.1	20
Data point 2	0.2	38.6

Assume $\sigma^* = 20$

Gradient descent^[1]:

$$\begin{split} \Delta W_{11}^{l=3} &= \alpha \delta a_{i=1}^{l=2} & \Delta W_{11}^{l=2} &= \alpha \delta W_{11}^{l=3} a_{i=1}^{l=1} \\ \Delta W_{21}^{l=3} &= \alpha \delta a_{i=2}^{l=2} & \Delta W_{12}^{l=2} &= \alpha \delta W_{12}^{l=3} a_{i=1}^{l=1} \\ \Delta W_{31}^{l=3} &= \alpha \delta a_{i=3}^{l=2} & \Delta W_{13}^{l=2} &= \alpha \delta W_{13}^{l=3} a_{i=1}^{l=1} \\ \sigma^* : target value & \alpha : learning rate \\ \delta &= (\sigma^* - a_{i=1}^{l=3}) \end{split}$$



Example of training Neural Network (NN): learning back-propagation

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The error will reduce by iteration, finally

 $E \leq E^*$, convergence

Repeat for all data points until error is minimized



We often use a linear interpolation function $f^h(x)$ to approximate any continuous function f(x).



[1] Zhang, L., Yang, Y., Li H., Gao J., Reno D., Tang S., Liu W.K. Neural network finite element method, in preparation
 [2] <u>Approximation by superpositions of a sigmoidal function</u>, by George Cybenko (1989).
 [3] <u>Multilayer feedforward networks are universal approximators</u>, by Kurt Hornik, Maxwell Stinchcombe, and Halbert White (1989).
 Unpublished results

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Lemma 1 The continuous piece-wise linear function

$$B(x; a, b) = \begin{cases} 0 & x < a \\ x - a & a \le x \le b \\ b - a & x > b \end{cases},$$

can be represented by neural network as

-ReLU(-ReLU(x-a)+b-a)+b-a





Zhang, L., Yang, Y., Li H., Gao J., Reno D., Tang S., Liu W.K. Neural network finite element method, in preparation Unpublished results

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Proof: NN for 1D shape function approximation

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For 1D linear basis function, take the reflection to construct the right part and then combine these two parts.







Change in bias $b_j^{l=2}$, changes **the location** Change in weights $W_{i=1,j}^{l=3}$, changes **the slope** Zhang, L., Yang, Y., Li H., Gao J., Reno D., Tang S., Liu W.K. Neural network finite element method, in preparation Unpublished results JORTHWESTERN UNIVERSITY

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A simple illustration on unsupervised learning for clustering

Objective: Group 4 data points (each having five features) into 2 clusters



Averaged two columns

Clustering: Reduces the data dimensionality



Concept of K-means Clustering

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 $\left\|\boldsymbol{A}^m-\boldsymbol{W}^k\right\|^2$

- Cluster:
 - Points with most similar values
 - Has one average point: mean average of nearby data points

> Objective:

Minimize total distance between each average point and the data points within its cluster.

 $k=1 Am \subset ck$

minimize:

Mathematically:

Watt, J., Borhani, R., & Katsaggelos, A. K. (2016).Machine learning refined: foundations, algorithms, and applications. Cambridge University Press.

*S*⁶, k=6

Average points W^k

Kclusters

 A^m : Data point in cluster S^k

Euclidean distance

 W^k : Average point in cluster S^k

* * 🔆



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K-means clustering for Unidirectional (UD) composite

Grouping local material points in the microstructure based on strain responses (or other quantities, such as effective plastic strain)

Strain distribution



2D microstructure with 600 by 600 voxels

Cluster distribution based on strain intensity



2D microstructure with 32 clusters

- The strain field, originally represented by 360,000 voxels, is now represented by 32 clusters
- The strain patterns are adequately captured by the clusters





- Cluster:
 - Points with most similar values
 - Has one average point: weighted average of nearby data points
- > Objective:

Distribute all data points into a map of $K_1 \times K_2$ clusters so that the dissimilarity within a cluster is minimized, and the dissimilarity between clusters with nearby indexes is minimized

minimize: $\sum_{k=[1,1]}^{[K_1,K_2]} \sum_{A^m \in S^k} \sum_{k'=[1,1]}^{[K_1,K_2]} h(||k-k'||) \|A^m - W^k\|^2 \qquad \frac{||k-k'||}{\text{clusters' indexes}}$

h(||k - k'||): Gaussian kernel function



Unidirectional UD fiber composite (plane strain condition)



SOM provides orderly ranking of clusters, feature indicators, and physical insights, e.g. strain distribution, damage



Supervised learning

Supervised learning establishes the hidden relationship between the input and output data.
Gradient Search
Foints and Line



Can predict the material law from input and output strain-stress data.



Used for – Regression and Classification

[1] Tang, S., Zhang, G., Yang, H., Guo, X., Li, Y., & Liu, W. K. (2019). MAP123: A Data-driven Approach to Use 1D Data for 3D Nonlinear Elastic Materials Modeling, *CMAME* (Submitted) © Northwestern Univ. 2019, 32 Regression: prediction of response to an input based on a priori knowledge of the relationship between input and output data.

Regression

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Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, Clustering discretization methods for generation of material performance databases in machine learning and design optimization, *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0



The relationship between input and output can be explored using FFNN (an ANN with multiple hidden layers)



FFNN training: solving the following optimization problem

$$find : W_{ij}^{l=2}, \ b_j^{l=2}, \ W_{jk}^{l=3}, \ b_k^{l=3}$$

$$min \ loss \ function : MSE = \frac{1}{N_T \times N_N (l=3)} \sum_{s=1}^{N_T} \sum_{k=1}^{N_N (l=3)} \left(\sigma_k^{l=3,s} - \sigma_k^{*,l=3,s}\right)^2$$

$$where : \sigma_k^{l=3,s} = \sum_{j=1}^{N_N (l=2)} W_{jk}^{l=3} \left(\mathscr{A}\left(\sum_{i=1}^{N_N (l=1)} W_{ij}^{l=2} \varepsilon_i^{M,s} + b_j^{l=2}\right) + b_k^{l=3}\right)$$

Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, Clustering discretization methods for generation of material performance databases in machine learning and design optimization, *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0



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For a microstructure with given **micro-stress** distribution, can CNN predict the **macro-strain**?

Micro-stress xx distribution







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> Inverse modeling approach to obtain macroscopic strain from microscopic stress distribution using regression through CNN Feed Forward Neural Network





Classification of damage

Classification is a process of predicting the known class of given data points.

E.g., classify the state of the microstructure as "no damage" or "damage" based on local stress distribution

- Microscale material point damage is defined as: for any material point in the microscale domain, if the micro-stress exceeds certain threshold, the micro material point is damaged
- Macroscale material point damage is defined as:
 - 1) $P_D > P_{ND}$, damage in the microstructure
 - 2) $P_D < P_{ND}$, no damage in the microstructure

*P is probability



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Application of CNN for damage classification

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Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, Clustering discretization methods for generation of material performance databases in machine learning and design optimization, *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0

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Multiple length scales composite systems design & Optimization



Name	Part	Woven composite	UD composite	MoS2 polymer	Total
Length scale	cm	mm	μm	μm	-
Number of elements	10,000	40,000	360.000	90,000	1.296×10 ¹⁹
Approximate optimization iterations	200	200	200	100	-
Total calculation cost	-	-	-	-	A tremendous number

[1]https://www.cgtrader.com/3d-models/vehicle/part/car-frame-03

[2]https://www.comsol.com/blogs/performing-topology-optimization-with-the-density-method/

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Topology optimization (TopOpt)

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Single-scale topology optimization



- Homogenous material assumed
- No microstructure
- Only elastic responses considered

[1] Sigmund, O. (2001). A 99 line topology optimization code written in Matlab. *Structural and multidisciplinary optimization*, *21*(2), 120-127.

Microstructure-based topology optimization is a two-scale problem



Two-scale TopOpt:

- Microstructures in all material points
- Design of microstructures and structure topology
- Evaluation of microstructure is time consuming during design iterations
- Can FFNN and CNN approximate microstructure responses efficiently and accurately? © Northwestern Univ. 2019, 41



Topology optimization with FFNN

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FFNN approximates microstructure responses almost instantaneously

To be presented by Hengyang Li, 7/29/2019, 4:50-5:10pm, Room 202

Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, Clustering discretization methods for generation of material performance databases in machine learning and design optimization, *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0



TopOpt with FFNN for nonlinear elastic materials



Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, Clustering discretization methods for generation of material performance databases in machine learning and design optimization, *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0

FEM: finite element method

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TopOpt with FFNN+CNN for nonlinear elastic materials with damage constraints



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Data-driven approach in predicting Adolescent Idiopathic Scoliosis (AIS)



Physics Guided Neural Network (PGNN) to predict patient specific constants

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Assume linear relationship between effective stress and growth rate (\dot{X}_{mn}) between time m Δt and n Δt

 $\dot{X}_{mn} = (m - n) [A(1 + B \times \sigma_{eff}^{n})]$ $\Delta t : unit of time (month) \qquad \sigma_{eff}^{n} : effective stress at time n\Delta t$

A $(month^{-1})$ and $B(MPa^{-1})$ are patient specific constants that are calibrated inside the NN



 A_{LU} (month⁻¹) and B_{LU} (MPa⁻¹) patient specific constants for Lumbar vertebrae

 $\ensuremath{\textcircled{\text{C}}}$ W.K. Liu Group, Northwestern University 47



Composite NN using Multi-fidelity data



\alpha = Global angle vector [$\alpha_1 \alpha_2 \alpha_3 \alpha_4 \alpha_5$]

 Δt = age variance between target age and

 X^* = Vector of output co-ordinates of a

t = Age of the patient.

current age (month).

landmark $[X_1^* X_2^* X_3^*]$

 X^m : position of data point in m^{th} month X^n : position of data point in n^{th} month

$$\dot{X}_{mn} = \frac{\sqrt{(X_1^m - X_1^n)^2 + (X_2^m - X_2^n)^2 + (X_3^m - X_3^n)^2}}{\left(\sqrt{(X_1^n)^2 + (X_2^n)^2 + (X_3^n)^2}\right)}$$

Relative Error Data based FFNN: 18.5% PGNN: 4.63% Outline NORTHWESTERN-UNIVERSITY

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Rich database of mechanical response information are

necessary for training various Neural Networks

- Multiscale design and optimization is not feasible with direct microstructure responses calculation with Finite Element Method (FEM)
- Well-trained NNs accelerates microstructure and structure design process, e.g. Topology Optimization
- Material microstructure responses database is required for the training process.
- The database includes:
 - Macro-strain and macro-stress pairs
 - Micro-stress distribution and macro-strain pairs
 - Other microstructure quantities of interest

The gap:

- Microstructure response simulation can be expensive using FEM
- Rich database requires a lot of runs of microstructure simulation



1,000 load cases for training a 2D hyper elastic problem:



600 x 600 x 3 x **1000**

Running 1,000 microstructure simulation is expensive:

Microstructure	Total simulation time (s)	
FFT	3.01 x 10 ⁵	HPC is needed
FEM	2.04 x 10 ⁷	

Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, 'Clustering discretization methods for generation of material performance databases in machine learning and design optimization', *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0 © Northwestern Univ. 2019, 51



External loading states

Averaged stress



Li, H, Kafka, OL, Gao, J, Yu, C, Nie, Y, Zhang, L, Tajdari, M, Tang, S, Guo, X, Li, G, Tang, S, Cheng, G & Liu, WK 2019, 'Clustering discretization methods for generation of material performance databases in machine learning and design optimization', *Computational Mechanics*. https://doi.org/10.1007/s00466-019-01716-0 © Northwestern Univ. 2019, 52



Curse of dimensionality in complex material systems





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• **Objective:** Efficient and accurate homogenization of nonlinear history dependent heterogeneous materials with complex microstructure.



- Self-consistent Clustering Analysis (SCA)
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	System Complexity	Computational time	Speed-up
FEM	80x80x80	25.7 hr (24 cores)	1
ROM	16	2 s	1x10 ⁶
(SCA)	256	50 s	5x10 ⁴

To be covered in Lecture 2

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Why use reduced order modeling for data generation?

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- Material design requires a large database of microstructure response information
- Reduced order modeling (ROM) allows fast data generation for:
 - Different heterogeneous microstructures
 - Different material constituents

The microstructure database generation can now be done on single PC



- □ Rich datasets provide us an opportunity to integrate mechanical and data sciences for rapid prediction, design, and optimization.
- Data science enables solution of large-scale problems, otherwise not tractable using current methodologies.
- Reduce Order Models (ROM) such as Principal Component Analysis (PCA), Self-consistent Clustering Analysis (SCA), Multiresolution Clustering Analysis (MCA), help us rapidly generate key datasets.
- Machine learning techniques such as neural networks (FFNN, CNN, PGNN, etc.) can augment ROMs for extremely fast computations.
- Combining ROMs with machine learning techniques has the potential to discover, design, and optimize novel complex material systems.
- Mathematical theories for biological systems are in their infancy; discovery of hypotheses in biological system might be achieved by considering physics, e.g. via a physic guided neural network



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- NIST Gaithersburg
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- NSF
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 - CMMI MOMS
 - CMMI CPS





Ann & Robert H. Lurie Children's Hospital of Chicago®









National Institute of Standards and Technology U.S. Department of Commerce





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