

Axel Schumacher · Thomas Vietor  
Sierk Fiebig · Kai-Uwe Bletzinger  
Kurt Maute *Editors*

# Advances in Structural and Multidisciplinary Optimization

Proceedings of the 12th World Congress  
of Structural and Multidisciplinary  
Optimization (WCSM012)

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# Foreword

The present proceeding is a collection of contributions from the Twelfth World Congress of Structural and Multidisciplinary Optimization (WCSMO12) held at the Technische Universität Braunschweig in Germany from June 5 to 9, 2017.

The WCSMO12 was organized by the International Society for Structural and Multidisciplinary Optimization (ISSMO) founded in October 1991 and has held the WCSMO biennially since 1995. One of the goals of ISSMO is to bring together researchers and practitioners in the field of structural and multidisciplinary optimization (SMO), by means of international meetings with high scientific standard. The ISSMO aims at stimulating and promoting research in all aspects of optimal design of structures as well as multidisciplinary design optimization, where the involved disciplines deal with the analysis of solids, fluids, or other field problems.

The organizing staff of the WCSMO12 was composed of members of the Technische Universität Braunschweig, the University of Wuppertal, the Volkswagen AG, the Technical University of Munich, and the University of Colorado Boulder.

We would like to express our gratitude to all the contributing authors who helped to create this comprehensive proceeding. Also, we thank the members of the International Papers Committee of the WCSMO12: Byeng Dong Youn from the Seoul National University in Korea, Qing Li from the University of Sydney in Australia, Ramana Grandhi from the Wright State University in Ohio, Zhan Kang from the Dalian University of Technology in China, and Niels Pedersen from the Technical University of Denmark.

This proceeding provides a detailed overview of the current research activities of methods for structural and multidisciplinary optimization. The content is subdivided into several parts. In part I to VI, we collect all contributions concerning general approaches and strategies for optimization processes, like robust design or surrogate models. Parts VII to VIII deal with optimization algorithms. In parts IX to XV, there are contributions dealing with structural optimization methods like shape

and topology optimization. Parts XVI to XXII contain contributions dealing with different physical models, like crash simulation, acoustic simulation, or the consideration of manufacturing aspects. Industrial applications are collected in parts XXIII to XXVII.

November 2017

Axel Schumacher  
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# Contents

## **Part I: General Approaches and Strategies: Multi-Disciplinary Optimization**

<b>Multidisciplinary System Optimisation on the Design of Cost Effective Space Launch Vehicle . . . . .</b>	<b>3</b>
Cédric Dupont, Andrea Tromba, and Sophie Missonnier	
<b>Multidisciplinary Design Optimization of Body Exterior Structures. . . .</b>	<b>17</b>
Michel H.J.W. Paas and Hessel C. van Dijk	
<b>An Augmented Sequential Optimization and Reliability Assessment for Reliability-Based Design Optimization . . . . .</b>	<b>31</b>
Jafar Roshanian, Ali A. Bataleblu, Benyamin Ebrahimi, and Ali A. Amini	
<b>Metamodel-Based Multidisciplinary Design Optimization of a General Aviation Aircraft . . . . .</b>	<b>47</b>
Jafar Roshanian, Ali A. Bataleblu, Mohammad H. Farghadani, and Benyamin Ebrahimi	
<b>How to Deal with Mixed-Variable Optimization Problems: An Overview of Algorithms and Formulations . . . . .</b>	<b>64</b>
Julien Pelamatti, Loïc Brevault, Mathieu Balesdent, El-Ghazali Talbi, and Yannick Guerin	
<b>Comprehensive PHEV Powertrain Co-design Performance Studies Using MDSDO . . . . .</b>	<b>83</b>
Saeed Azad, Mohammad Behtash, Arian Houshmand, and Michael Alexander-Ramos	
<b>Benchmarking Approaches for the Multidisciplinary Analysis of Complex Systems Using a Taylor Series-Based Scalable Problem . . . . .</b>	<b>98</b>
Shamsheer S. Chauhan, John T. Hwang, and Joaquim R.R.A. Martins	

<b>Convergence Strategy for Parallel Solving of Analytical Target Cascading with Augmented Lagrangian Coordination . . . . .</b>	<b>117</b>
Yongsu Jung, Namwoo Kang, and Ikjin Lee	
<b>Efficient Global Optimization Strategy Considering Expensive Constraints . . . . .</b>	<b>133</b>
Bin Yuan, Li Liu, Teng Long, and Renhe Shi	

## **Part II: General Approaches and Strategies: Multi-Objective Optimization**

<b>Producing Smart Pareto Sets for Multi-objective Topology Optimisation Problems . . . . .</b>	<b>145</b>
David J. Munk, Gareth A. Vio, Grant P. Steven, and Timoleon Kipouros	
<b>Multicriterial Optimization of Geometrical and Structural Properties of the Basic Module of a Single-Branch Truss-Z Structure . . . . .</b>	<b>163</b>
Machi Zawidzki and Łukasz Jankowski	
<b>Pseudo Expected Improvement Matrix Criteria for Parallel Expensive Multi-objective Optimization . . . . .</b>	<b>175</b>
Dawei Zhan, Jiachang Qian, Jun Liu, and Yuansheng Cheng	
<b>Optimal Near Sun Synchronous Orbital Design of a Nadir-Pointing Cubic Satellite with the Purpose of Thermal Load Control . . . . .</b>	<b>191</b>
Asad Saghari, Shima Rahmani, and Amir-reza Kosari	

## **Part III: General Approaches and Strategies: Design of Experiments and Surrogate Models (Meta-Models)**

<b>Simple Intuitive Multi-objective Parallelization of Efficient Global Optimization: SIMPLE-EGO . . . . .</b>	<b>205</b>
Carla Grobler, Schalk Kok, and Daniel N. Wilke	
<b>Gaussian Process for Aerodynamic Pressures Prediction in Fast Fluid Structure Interaction Simulations . . . . .</b>	<b>221</b>
Ankit Chiplunkar, Elisa Bosco, and Joseph Morlier	
<b>Efficient Metamodeling Strategy Using Multivariate Linear Interpolation for High Dimensional Problems . . . . .</b>	<b>234</b>
Kyeonghwan Kang, Ikjin Lee, and Donghyun Kim	
<b>Surrogate Modeling in the Design Optimization of Structures with Discontinuous Responses with Respect to the Design Variables – A New Approach for Crashworthiness Design . . . . .</b>	<b>242</b>
C. Boursier Niutta, E.J. Wehrle, F. Duddeck, and G. Belingardi	



<b>RBF-Based High Dimensional Model Representation Method Using Proportional Sampling Strategy . . . . .</b>	<b>259</b>
Xin Li, Teng Long, G. Gary Wang, Kambiz Haji Hajikolaie, and Renhe Shi	
<b>A Surrogate-Based Optimization Using Polynomial Response Surface in Collaboration with Population-Based Evolutionary Algorithm . . . . .</b>	<b>269</b>
Shima Rahmani, Masoud Ebrahimi, and Ayat Honaramooz	
<b>Using Gaussian Process to Enhance Support Vector Regression . . . . .</b>	<b>281</b>
Yi Zhang, Wen Yao, Xiaoqian Chen, and Fred van Keulen	
 <b><u>Part IV: General Approaches and Strategies: Uncertainty and Robust Design</u></b>	
<b>Improved Sequential Optimization and Reliability Assessment for Reliability-Based Design Optimization . . . . .</b>	<b>289</b>
Sang-Hyeon Choi and Ikjin Lee	
<b>Improved Adaptive-Loop Method for Non-probabilistic Reliability-Based Design Optimization . . . . .</b>	<b>299</b>
Yutian Wang, Peng Hao, Chen Liu, Wu Fangzhou, and Bo Wang	
<b>Multi-objective Reliability-Based Design Optimization for Energy Absorption Components Considering Manufacturing Effects . . . . .</b>	<b>310</b>
Huile Zhang, Guangyong Sun, Guangyao Li, and Qing Li	
<b>Robust Design Optimization of Vehicle and Adaptive Cruise Control Parameters Considering Fuel Efficiency . . . . .</b>	<b>320</b>
Hansu Kim, Tae Hee Lee, Yuho Song, and Kunsoo Huh	
<b>Bootstrap Guided Information Criterion for Reliability Analysis Using Small Sample Size Information . . . . .</b>	<b>326</b>
Eshan Amalnerkar, Tae Hee Lee, and Woochul Lim	
<b>Stochastic Sensitivity Analysis for Robust Topology Optimization . . . . .</b>	<b>334</b>
Xuchun Ren and Xiaodong Zhang	
<b>An Improved MPP-Based Importance Sampling Method for Reliability Analysis . . . . .</b>	<b>347</b>
Guijian Tang, Wen Yao, Xiaoqian Chen, and Yong Zhao	
<b>Characterization of Geometric Uncertainty in Gas Turbine Engine Components Using CMM Data . . . . .</b>	<b>361</b>
Jennifer Forrester and Andy Keane	
<b>An Optimal Configuration of an Aircraft with High Lift Configuration Using Surrogate Models and Optimisation Under Uncertainties . . . . .</b>	<b>375</b>
Joachim Rang and Wolfgang Heinze	

<b>Reliability-Based Topology Optimization for Continuum Structures with Non-probabilistic Uncertainty . . . . .</b>	<b>390</b>
Jing Zheng and Zhen Luo	
<b>Big-Data Based Rule-Finding for Analysis of Crash Simulations . . . . .</b>	<b>396</b>
C. Diez, P. Kunze, D. Toewe, C. Wieser, L. Harzheim, and A. Schumacher	
<b>Mathematical Models and Methods of Effective Estimation in Multi-objective Optimization Problems Under Uncertainties . . . . .</b>	<b>411</b>
Meniaïlov Ievgen, Khustochka Olexandr, Ugryumova Kateryna, Chernysh Sergey, Yepifanov Sergiy, and Ugryumov Mykhaylo	
<b>A Shifted-Constraint RBDO Framework Using Monte Carlo Simulations . . . . .</b>	<b>428</b>
Shima Rahmani, Asad Saghari, and Masoud Ebrahimi	
<b>Optimization of Manufacturing Tolerances on Sheet Metal Components in the Development Process . . . . .</b>	<b>439</b>
C. Hayer, S. Fiebig, T. Vietor, and J. Sellschopp	
 <b><u>Part V: General Approaches and Strategies: Sensitivity Analysis and Parameter Identification</u></b>	
<b>A Gradient-Based Topology Optimisation for Radar Cross Sections in Two-Dimensional Acoustics . . . . .</b>	<b>455</b>
Hiroshi Isakari, Toru Takahashi, and Toshiro Matsumoto	
<b>A Topology Optimisation of Wave Absorbers in Two-Dimensional Electro-Magnetic Field with an Accelerated BEM by the <math>\mathcal{H}</math>-Matrix Method . . . . .</b>	<b>469</b>
Kenta Nakamoto, Hiroshi Isakari, Toru Takahashi, and Toshiro Matsumoto	
<b>High-Fidelity Aero-Structure Gradient Computation Techniques. Application to the Onera M6 Wing . . . . .</b>	<b>483</b>
Timothée Achard, Christophe Blondeau, and Roger Ohayon	
<b>Identification for Input Sound Pressure Level in Hammering Test Based on Adjoint Variable and Finite Element Methods . . . . .</b>	<b>500</b>
Eiki Matsuoka, Takahiko Kurahashi, Yuki Murakami, Shigehiro Toyama, Fujio Ikeda, Tetsuro Itama, and Yoshihiro Tawara	
<b>Application of Digital Image Correlation to Material Parameter Identification . . . . .</b>	<b>507</b>
Nielen Stander, Katharina Witowski, Christian Ilg, Andre Haufe, Martin Helbig, and David Koch	

**Part VI: General Approaches and Strategies: General Aspects of Single-Objective Optimization**

<b>A Novel Adaptive Region-Based Global Optimization Method for High Dimensional Problem</b> . . . . .	525
Fan Ye and Hu Wang	
<b>Coupling of Computer-Aided Methods: Supporting Product Developer During Embodiment Synthesis</b> . . . . .	536
Albert Albers, Markus Spadinger, Manuel Serf, Stefan Reichert, Steffen Heldmaier, Micha Schulz, and Nikola Bursac	
<b>Optimization Design of Smart Reversible Diaphragms Using Shape Memory Polymer</b> . . . . .	549
Qing-Sheng Yang, Ran Tao, and Pin Wen	
<b>Experimental and Numerical Analysis of Mechanical Properties of Tape Spring Hinges and Optimal Design</b> . . . . .	562
Hong-ling Ye, Yang Zhang, Qing-sheng Yang, and Ramana V. Grandhi	
<b>Multidisciplinary Structural Optimization Using of NSGA-II and <math>\epsilon</math>-Constraint Method in Lightweight Application</b> . . . . .	573
Vahid Ghaffari Mejlej, Paul Falkenberg, Eiko Türcük, and Thomas Vietor	
<b>Fast Dynamic Analysis of Beam-Type Structures Based on Reduced-Order Model</b> . . . . .	590
Yuwei Li, Bo Wang, Peng Hao, Yan Zhou, and Yang Zhao	
<b>Parametric Modeling and Optimal Design of Space Tubular Extendable Booms via a One-Dimensional Unified Formulation</b> . . . . .	597
Yi Hu, Yong Zhao, Zhouhui Tuo, and Jie Wang	

**Part VII: Optimization Algorithms: Local Mathematical Methods**

<b>Multi-Fidelity Optimization of Complex Physics Involved Engineering Systems</b> . . . . .	613
C. Corey Fischer and Ramana V. Grandhi	
<b>Efficient Optimal Surface Texture Design Using Linearization</b> . . . . .	632
Chendi Lin, Yong Hoon Lee, Jonathon K. Schuh, Randy H. Ewoldt, and James T. Allison	
<b>Quadratic Multipoint Exponential Approximation: Surrogate Model for Large-Scale Optimization</b> . . . . .	648
Robert A. Canfield	
<b>Topology Optimization of General-Joint Planar Linkage Mechanisms with an Application to Finger Rehabilitation Device Design</b> . . . . .	662
Seok Won Kang, Jeong Han Yu, Sang Min Han, and Yoon Young Kim	

**Part VIII: Optimization Algorithms: Global Methods**  
**(e.g. Evolutionary Algorithms)**

<b>A Cross-Entropy Optimization Algorithm for Continuous Function Based on Improved Sampling</b> . . . . .	675
Zhengyang Ma, Wen Yao, Yong Zhao, and Yiyong Huang	
<b>Surrogate Based Global Optimization Using Adaptive Switching Infill Sampling Criterion</b> . . . . .	692
Dohyun Park, In-Bum Chung, and Dong-Hoon Choi	
<b>Enhanced Firefly Algorithm with Implicit Movement</b> . . . . .	700
Ronald Bartz, Sierk Fiebig, Thilo Franke, Paul Falkenberg, and Joachim Axmann	
<b>Application of Multilevel Optimization Algorithms</b> . . . . .	710
László Kota and Károly Jármai	

**Part IX: Structural Optimization: Sizing**

<b>Structure Sizing Optimization Capabilities at AIRBUS</b> . . . . .	719
Stéphane Grihon	
<b>Mixed-Integer Linear Programming Reformulation Approach for Global Discrete Sizing Optimization of Trussed Steel Portal Frames</b> . . .	738
Roxane Van Mellaert, Kristo Mela, Teemu Tiainen, Markku Heinisuo, Geert Lombaert, and Mattias Schevenels	
<b>Optimal Design of Double-Pipe Heat Exchangers</b> . . . . .	755
Máté Petrik, Gábor Szepesi, and Károly Jármai	

**Part X: Structural Optimization:**  
**Fiber and Composite Optimization**

<b>Optimization of Oriented and Parametric Cellular Structures by the Homogenization Method</b> . . . . .	767
Perle Geoffroy-Donders, Grégoire Allaire, Julien Cortial, and Olivier Pantz	
<b>Generating the Best Stacking Sequence Table for the Design of Blended Composite Structures</b> . . . . .	779
F. Farzan Nasab, H.J.M. Geijselaers, I. Baran, and A. de Boer	
<b>A Lean Method for Local Patch Reinforcement Using Principal Stress Lines</b> . . . . .	789
Philipp Gebhardt, Eiko Türec, and Thomas Vietor	
<b>Frequency Response Characteristics of 2D Wings in Uncertain Environments: A Random Matrix Theory Approach</b> . . . . .	799
Aditya Vishwanathan, David Munk, and Gareth Vio	

<b>Gradient Based Structural Optimization of a Stringer Stiffened Composite Wing Box with Variable Stringer Orientation . . . . .</b>	<b>814</b>
Sascha Dähne and Christian Hühne	
<b>Optimization Approach for Free-Orientation of a Laminated Shell Structure with Orthotropic Material . . . . .</b>	<b>827</b>
Yoshiaki Muramatsu and Masatoshi Shimoda	
<b>Structural Optimization of Stiffened Composite Panels for Highly Flexible Aircraft Wings . . . . .</b>	<b>838</b>
Tobias Bach and Christian Hühne	
<b>SIMP Based Topology Optimization for Injection Molding of SFRPs . . .</b>	<b>850</b>
Felix Ospald and Roland Herzog	

## **Part XI: Structural Optimization: Shape Optimization**

<b>Optimization of Stepped Plates in the Elastic Plastic Range . . . . .</b>	<b>865</b>
Jaan Lellep and Julia Polikarpus	
<b>Geometric Design of Tumbling Mill Lifter Bars Utilizing the Discrete Element Method . . . . .</b>	<b>878</b>
Daniel N. Wilke, Nicolin Govender, Raj K. Rajamani, and P. Pizette	
<b>Shape Optimization of Shell Structure for Controlling Transient Response . . . . .</b>	<b>889</b>
Mamoru Wakasa and Masatoshi Shimoda	
<b>Shape Optimization for Microstructure Design of Porous Materials Described by the Biot model in the Homogenization Framework . . . . .</b>	<b>904</b>
Eduard Rohan, Daniel Hübner, Vladimír Lukeš, and Michael Stingl	
<b>Optimum Morphing Shape Design for Morphing Wing with Corrugated Structure Using RBF Network . . . . .</b>	<b>916</b>
Gen Nakamura, Kengo Uehara, Nozomu Kogiso, and Tomohiro Yokozeki	

## **Part XII: Structural Optimization: Topology Optimization with Density Methods - Principal Approach**

<b>Comparison of Different Formulations of a Front Hood Free Sizing Optimization Problem Using the ESL-Method . . . . .</b>	<b>933</b>
Artem Karev, Lothar Harzheim, Rainer Immel, and Matthias Erzgräber	
<b>A Study on the Design of Large Displacement Compliant Mechanisms with a Strength Criteria Using Topology Optimization . . . . .</b>	<b>952</b>
Daniel M. De Leon, Juliano F. Gonçalves, and Carlos E. de Souza	

**Efficient Density Based Topology Optimization Using Dual-Layer Element and Variable Grouping Method for Large 3D Applications . . .** 967  
Jaeun Yoo and Ikjin Lee

**Topology Optimization and Reinforcement Derivation Method (RDM®) of a Hybrid Material Sump . . . . .** 979  
Marine Favre Decloux, Alex Desmond, Lucy Fusco, Martin Gambling, and Markus Hose

**Topology Optimization with Stress Constraints Using Isotropic Damage with Strain Softening . . . . .** 991  
Yakov Zelickman and Oded Amir

**Simultaneous Topology Optimization of Material Density and Anisotropy . . . . .** 1009  
Narindra Ranaivomiarana, François-Xavier Irisarri, Dimitri Bettebghor, and Boris Desmorat

**A Simple Approach to Deal with Zero Densities in Topology Optimisation . . . . .** 1019  
Kazem Ghabraie

**Using Exact Particular Solutions and Modal Reduction in Topology Optimization of Transient Thermo-Mechanical Problems . . . . .** 1027  
Max van der Kolk, Evert C. Hooijkamp, Matthijs Langelaar, and Fred van Keulen

**Optimal Tendon Layouts for Concrete Slabs in Buildings Derived Through Density-Based Topology Optimization Algorithms . . . . .** 1042  
Mark Sarkisian, Eric Long, Alessandro Beghini, Rupa Garai, David Shook, Ricardo Henoch, and Abel Diaz

**Contributions to Handle Maximum Size Constraints in Density-Based Topology Optimization . . . . .** 1054  
Eduardo Fernández, Maxime Collet, Simon Bauduin, Etienne Lemaire, and Pierre Duysinx

**Multimaterial Topology Optimization of Contact Problems Using Allen-Cahn Approach . . . . .** 1069  
Andrzej Myśliński

**Conceptual Design of Aircraft Structure Based on Topology Optimization Method . . . . .** 1083  
Guanghai Shi, Yupeng Zhang, Dongliang Quan, Dongtao Wu, and Chengqi Guan

**Singular, Large-Scale Solutions in Local Stress-Constrained Topology Optimization . . . . .** 1094  
Dirk Munro and Albert Groenwold

<b>Robust Multi-material Topology Optimization for Lattice Structure Under Material Uncertainties . . . . .</b>	<b>1110</b>
Kohei Shintani, Yu-Chin Chan, and Wei Chen	

### **Part XIII: Structural Optimization: Topology Optimization with Density Methods – Special Extensions**

<b>An Element Deactivation and Reactivation Scheme for the Topology Optimization Based on the Density Method . . . . .</b>	<b>1127</b>
Robert Dienemann, Axel Schumacher, and Sierk Fiebig	

<b>Topology and Cost Optimization Applied to Develop New Designs for a Monorail Structure . . . . .</b>	<b>1143</b>
Christopher Carrick and Il Yong Kim	

<b>Knowledge Discovery in Dataset Generated by Topology Optimization . . .</b>	<b>1156</b>
Shintaro Yamasaki, Kentaro Yaji, and Kikuo Fujita	

<b>Automatic Definition of Density-Driven Topology Optimization with Graph-Based Design Languages . . . . .</b>	<b>1168</b>
Manuel Ramsaier, Ralf Stetter, Markus Till, Stephan Rudolph, and Axel Schumacher	

<b>A PDE-Based Approach to Constrain the Minimum Overhang Angle in Topology Optimization for Additive Manufacturing . . . . .</b>	<b>1185</b>
Emiel van de Ven, Can Ayas, Matthijs Langelaar, Robert Maas, and Fred van Keulen	

<b>Optimal External Support Structure Design in Additive Manufacturing . . . . .</b>	<b>1200</b>
Yu-Hsin Kuo and Chih-Chun Cheng	

<b>Topology Optimization of Large Scale Turbine Engine Bracket Assembly with Additive Manufacturing Considerations . . . . .</b>	<b>1211</b>
Bradley Taylor, Jamal Zeinalov, and Il Yong Kim	

<b>Solving 2D/3D Heat Conduction Problems by Combining Topology Optimization and Anisotropic Mesh Adaptation . . . . .</b>	<b>1224</b>
Kristian Ejlebjerg Jensen	

### **Part XIV: Structural Optimization: Topology Optimization with Level Set Methods**

<b>Integrated Topology Optimization of Multi-component System Considering Interface Behavior of Interconnection Based on Conforming Mesh and Interface Elements . . . . .</b>	<b>1241</b>
Pai Liu and Zhan Kang	

**Stress Topology Optimisation for Architected Material  
Using the Level Set Method . . . . . 1254**  
Renato Picelli, Raghavendra Sivapuram, Scott Townsend,  
and H. Alicia Kim

**Part XV: Structural Optimization: Topology Optimization  
with Other Methods**

**Multi-objective Structural Optimization and Design  
of Microsatellite Supporting Legs . . . . . 1273**  
Hao Xu, Yong Zhao, Wen Yao, Ning Wang, and Bingxiao Du

**Dynamic Behavior of Hanging Truss Having Shape Memory  
Alloys (From the Optimization Viewpoint of Vibration Isolation  
and Attenuation) . . . . . 1283**  
Xuan Zhang, Kazuyuki Hanahara, and Yukio Tada

**A Novel Heuristic Generator of Structural Topologies Based  
on Sorted Compliances . . . . . 1296**  
Monika Mazur, Katarzyna Tajs-Zielińska, and Bogdan Bochenek

**Modifications of Bidirectional Evolutionary Structural  
Optimization for Structure Compliance . . . . . 1306**  
Vu Truong Vu

**Constrained Versions of the Free Material Design Methods  
and Their Applications in 3D Printing . . . . . 1317**  
Tomasz Lewiński, Sławomir Czarnecki, Radosław Czubacki,  
Tomasz Łukasiak, and Paweł Wawruch

**Macroscopically Isotropic and Cubic-Isotropic Two-Material Periodic  
Structures Constructed by the Inverse-Homogenization Method . . . . . 1333**  
Tomasz Łukasiak

**Pylon and Engine Mounts Performance Driven Structural  
Topology Optimization . . . . . 1349**  
Simone Coniglio, Christian Gogu, Rémi Amargier, and Joseph Morlier

**Human-in-the-Loop Layout and Geometry Optimization  
of Structures and Components . . . . . 1364**  
Linwei He, Matthew Gilbert, Thomas Johnson, and Chris Smith

**Young’s Modulus Control in Material and Topology Optimization . . . . 1374**  
Grzegorz Dzierżanowski and Tomasz Lewiński

**Regularization Scheme for Controlling Length Scale in Topology  
Optimization Based on Bacterial Chemotaxis . . . . . 1386**  
J.X. Leon-Medina, J.F. Giraldo-Avila, and M.A. Guzmán



**Structural Optimization Under Buckling Constraints Using Frame Elements with Anisotropic Cross Sections . . . . .** 1394  
Florian Mitjana, Sonia Caferi, Florian Bugarin, Christian Gogu, and Fabien Castanie

**On the Numerical Approximation of Michell Trusses and the Improved Ground Structure Method . . . . .** 1411  
Tomasz Sokół

**Cost and Weight Optimization of Hybrid Parts Using a Multi-material Topology Optimization Approach . . . . .** 1418  
Paul Falkenberg, Eiko Türec, and Thomas Vietor

**Part XVI: Optimization with Emphasis on Particular Physics Model: Considering Non-Linear Effects (e.g. Material, Geometric, Contact)**

**Topology Optimization of Orthotropic Elastic Design Domains with Mortar Contact Conditions . . . . .** 1427  
Niclas Strömberg

**Topology Optimization of Structures with Elasto-Plastic Strain Hardening Material Modeling . . . . .** 1439  
Mengxiao Li and Hexin Zhang

**Investigation of Contact Settings on the Result of Topology Optimization to Avoid Contact Stiffness Supports . . . . .** 1455  
Daniel Billenstien, Christian Glenk, Pascal Diwisch, and Frank Rieg

**Optimal Design of Skeletal Structures Exhibiting Nonlinear Response . . . . .** 1468  
Hazem Madah and Oded Amir

**Evolutionary Topology Optimization for Designing Cellular Fluid Actuators . . . . .** 1484  
Daniel Candeloro Cunha and Renato Pavanello

**Part XVII: Optimization with Emphasis on Particular Physics Model: Considering Dynamic and Accoustic Load-Cases**

**Topological Design of Vibro-Acoustic Structures Using a Generalized Incremental Frequency Method . . . . .** 1499  
Niels Olhoff and Jianbin Du

**An Approach to Use the Structural Intensity for Acoustical Topology Optimization . . . . .** 1516  
Sebastian Rothe and Sabine C. Langer

**Three-Dimensional Topology Optimization of a Flexible  
Multibody System via Moving Morphable Components . . . . . 1529**  
Jialiang Sun, Qiang Tian, and Haiyan Hu

**Part XVIII: Optimization with Emphasis on Particular Physics  
Model: Considering Crash Load-Cases**

**Metamodel-Based Global Optimization of Vehicle Structures  
for Crashworthiness Supported by Clustering Methods . . . . . 1545**  
Kai Liu, Duane Detwiler, and Andres Tovar

**Automatic Generation, Validation and Correlation of the Submodels  
for the Use in the Optimization of Crashworthy Structures . . . . . 1558**  
Carlos J. Falconi D., Alexander F. Walser, Harman Singh,  
and Axel Schumacher

**Multidisciplinary Optimisation of an Automotive Body-in-White  
Structure Using Crushable Frame Springs and Sub Space  
Metamodels in Trust-Regions . . . . . 1572**  
Charles Mortished, Jonathan Ollar, Peter Benzie, Royston Jones,  
Johann Sienz, and Vassili Toropov

**Topology Optimization of Thin-Walled Structures Under Static/Crash  
Loading Case in the Hybrid Cellular Automaton Framework . . . . . 1585**  
Duo Zeng and Fabian Duddeck

**A Topology Optimization Scheme for Crash Loaded Structures  
Using Topological Derivatives . . . . . 1601**  
Katrin Weider and Axel Schumacher

**Finding Optimized Layouts for Ribs on Surfaces Using the Graph  
and Heuristic Based Topology Optimization . . . . . 1615**  
Dominik Schneider and Axel Schumacher

**Part XIX: Optimization with Emphasis on Particular  
Physics Model: Considering Fatigue/Durability/Damage**

**Blend Repair Shape Optimization for Damaged Compressor Blisks . . . 1631**  
Ricarda Berger, Jan Häfele, Benedikt Hofmeister, and Raimund Rolfes

**Optimization of Fail-Safe Lattice Structures . . . . . 1643**  
Benedikt Kriegesmann, Julian Lüdeker, and Micah Kranz

**Probability-Based Damage Detection of Structures Using Surrogate  
Model and Enhanced Ideal Gas Molecular Movement Algorithm . . . . 1657**  
Mohammad Reza Ghasemi, Ramin Ghiasi, and Hesam Varae

<b>Optimization of Finite Element Mesh Division Considering Stress Singularity for Bonded Structures . . . . .</b>	<b>1675</b>
Kengo Yamagiwa and Takahiko Kurahashi	

## **Part XX: Optimization with Emphasis on Particular Physics**

### **Model: Considering Piezoelectricity, Magnetic and Electrical Fields**

<b>Topology Optimization of Power Semiconductor Devices . . . . .</b>	<b>1685</b>
Katsuya Nomura, Tsuguo Kondoh, Tsuyoshi Ishikawa, Shintaro Yamasaki, Kentaro Yaji, and Kikuo Fujita	

<b>Conductor Layout Optimization for Reducing the Magnetic Coupling Noise of a Filter Circuit Board . . . . .</b>	<b>1693</b>
Hiroki Bo, Shintaro Yamasaki, Kentaro Yaji, Katsuya Nomura, Atsuhiko Takahashi, and Kikuo Fujita	

<b>Integrated Design of Permanent Magnet Synchronous Motor by Incorporating Magnet Layout and Yoke Topology Optimizations . . . . .</b>	<b>1705</b>
Shun Maruyama, Shintaro Yamasaki, Kentaro Yaji, and Kikuo Fujita	

## **Part XXI: Optimization with Emphasis on Particular Physics Model: Considering Other Specialty Disciplines**

<b>Shape and Structural Design Optimization of Graphene Sheets in Natural Vibration Problem . . . . .</b>	<b>1719</b>
Jin-Xing Shi, Keiichiro Ohmura, and Masatoshi Shimoda	

<b>Two-Scale Concurrent Topology Optimization with Multiple Micro Materials Based on Principal Stress Direction . . . . .</b>	<b>1726</b>
Liang Xu and Gengdong Cheng	

<b>Topology Optimization of Viscoelastic Materials for Maximizing Damping and Natural Frequency of Macrostructures . . . . .</b>	<b>1738</b>
Qiming Liu and Xiaodong Huang	

<b>Design of Adsorbed Natural Gas Tanks with Metal Inclusions by Topology Optimisation . . . . .</b>	<b>1757</b>
R.C.R. Amigo, R.W. Hewson, and E.C.N. Silva	

## **Part XXII: Optimization with Emphasis on Particular Physics**

### **Model: Considering Manufacturing Aspects**

<b>Topology Optimization for Unifying Deposit Thickness in Electroplating Process . . . . .</b>	<b>1767</b>
Naoko Ishizuka, Takayuki Yamada, Kazuhiro Izui, and Shinji Nishiwaki	

**Multiscale, Thermomechanical Topology Optimization  
of Cellular Structures for Porous Injection Molds . . . . . 1783**  
Tong Wu, Kim Brand, Doyle Hewitt, and Andres Tovar

**Multidisciplinary Shape Optimization of Ductile Iron Castings  
by Considering Local Microstructure and Material Behaviour . . . . . 1798**  
Jakob Olofsson, Riccardo Cenni, Matteo Cova, Giacomo Bertuzzi,  
Kent Salomonsson, and Joel Johansson

**Topology Optimization with Integrated Casting Simulation  
and Parallel Manufacturing Process Improvement . . . . . 1815**  
Thilo Franke, Sierk Fiebig, Karsten Paul, Thomas Vietor,  
and Jürgen Sellschopp

**Part XXIII: Optimization with Efocusing on Particular  
Industrial Applications: Automotive**

**Parameterization Setup for Metamodel Based Optimizations  
of Tailor Rolled Blanks . . . . . 1833**  
Niklas Klinke and Axel Schumacher

**A Study of Topology Optimization for Joint Locations  
of Automotive Full Vehicle . . . . . 1851**  
Takanobu Saito, Yoshikiyo Tamai, and Jiro Hiramoto

**Part XXIV: Optimization with Efocusing on Particular  
Industrial Applications: Aircraft**

**On Fast Design of Innovative Hierarchical Stiffened Shells  
Against Imperfections . . . . . 1865**  
Kuo Tian, Bo Wang, Tianyu Zhu, Sijun Xiong, Ke Zhang, and Peng Hao

**Mixed Variable Structural Optimization: Toward an Efficient  
Hybrid Algorithm . . . . . 1880**  
Pierre-Jean Barjhoux, Youssef Diouane, Stéphane Grihon,  
Dimitri Bettebghor, and Joseph Morlier

**Part XXV: Optimization with Efocusing on Particular  
Industrial Applications: Civil Engineering**

**Optimal Estimation of Tidal Flow Based on Kalman Filter FEM  
Using Time History of Water Elevation . . . . . 1899**  
Takahiko Kurahashi, Taichi Yoshiara, Yasuhide Kobayashi,  
and Noboru Yamada

<b>Topology Optimization of Elastic Wave Barriers Using a Two-and-A-Half Dimensional Finite Element Methodology . . . .</b>	1906
Cédric Van hoorickx, Mattias Schevenels, and Geert Lombaert	
<b>Buckling Length in Mixed-Integer Linear Frame Optimization . . . . .</b>	1923
Teemu Tiainen, Kristo Mela, and Markku Heinisuo	
<b>Optimization of Extradosed Concrete Bridges . . . . .</b>	1937
Alberto M.B. Martins, Luís M.C. Simões, and João H.J.O. Negrão	
<b>Optimization of Concrete Cable-Stayed Bridges with Discrete Design Variables . . . . .</b>	1955
L.M.C. Simões, A.M.B. Martins, and J.H.J.O. Negrão	
<b>A Discrete Particle Swarm Algorithm for Sizing Optimization of Steel Truss Structures . . . . .</b>	1974
Waldir N. Felipe and Luiza F. Carneiro	
<b>Design of Cellular Materials and Mesostructures with Improved Structural and Thermal Performances . . . . .</b>	1983
Gieljan Vantighem, Marijke Steeman, Wouter De Corte, and Veerle Boel	
<b>Modified Ideal Gas Molecular Movement Algorithm Based on Quantum Behavior . . . . .</b>	1997
Mohammad Reza Ghasemi and Hesam Varae	

## **Part XXVI: Optimization with Efocusing on Particular Industrial Applications: Energy Systems**

<b>Development of a Multi-Objective Genetic Algorithm for the Design of Offshore Renewable Energy Systems . . . . .</b>	2013
Ajit C. Pillai, Philipp R. Thies, and Lars Johanning	
<b>Life Cycle Assessment of Welded Structures Using Cost Optimization . . . . .</b>	2027
Károly Jármai	
<b>A New Optimisation Framework for Investigating Wind Turbine Blade Designs . . . . .</b>	2044
T. Macquart, V. Maes, D. Langston, A. Pirrera, and P.M. Weaver	

## **Part XXVII: Optimization with Efocusing on Particular Industrial Applications: Others**

<b>Optimum Design on Neck Embossing Decoration of Aluminum Beverage Bottles . . . . .</b>	2063
Jing Han, Koetsu Yamazaki, and Akiyoshi Matsuzaki	

<b>Preliminary Study on Optimization of a Bulge Tool for Nuclear Fuel Manufacturing</b> . . . . .	2076
Jae-Jun Lee, Young-Duk Sim, Nam-Gyu Park, Se-Ick Son, and Jong-Sung Yoo	
<b>Design of Bone Plates for Mandibular Reconstruction Using Topology and Shape Optimization</b> . . . . .	2086
Michael Seebach, Felix Theurer, Peter Foehr, Constantin von Deimling, Rainer Burgkart, and Michael Friedrich Zaeh	
<b>Comparative Study Between Different Strut's Cross Section Shape on Minimizing Low Wall Shear Stress Along Stent Vicinity via Surrogate-Based Optimization</b> . . . . .	2097
Narendra Kurnia Putra, Pramudita Satria Palar, Hitomi Anzai, Koji Shimoyama, and Makoto Ohta	
<b>Author Index</b> . . . . .	2111

# Stochastic Sensitivity Analysis for Robust Topology Optimization

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**Abstract.** Topology optimization under uncertainty poses extreme difficulty to the already challenging topology optimization problem. This paper presents a new computational method for calculating topological sensitivities of statistical moments of high-dimensional complex systems subject to random inputs. The proposed method, capable of evaluating stochastic sensitivities for large-scale, robust topology optimization (RTO) problems, integrates a polynomial dimensional decomposition (PDD) of multivariate stochastic response functions and deterministic topology derivatives. In addition, the statistical moments and their topology sensitivities are both determined concurrently from a single stochastic analysis. When applied in collaboration with the gradient based optimization algorithm, the proposed method affords the ability of solving industrial-scale RTO design problems. Numerical examples indicate that the new method developed provides computationally efficient solutions.

**Keywords:** Stochastic sensitivity analysis · Polynomial dimensional decomposition · Robust design topology optimization · Topological derivatives

## 1 Introduction

Topology optimization is a computational design framework to identify the optimal distribution of materials for complex engineering systems [1, 2, 10, 17, 18, 20, 21]. Uncertainties, unavoidable in the manufacturing process and operating environment, often plague those engineering systems, thus need to be taken into account during the design process. Conventional deterministic design approaches typically lead to inefficient and overly conservative designs that overcompensate for uncertainties, or unknowingly risky designs due to the underestimation of uncertainties. Aimed at minimizing the propagation of input uncertainty, robust topology optimization (RTO) discovers insensitive topology design in the presence of uncertainty. In the past decade, it is increasingly viewed as an enabling

technology for topology design of aerospace, automotive, and civil structures subject to uncertainty.

The objective or constraint functions in RTO usually consist of first two moment properties, such as means and standard deviations, of certain stochastic responses, describing the objective robustness or feasibility robustness of a given topology. Therefore, solving a practical RTO problem draws in statistical moments and their sensitivity analysis for random responses. The fundamental problem rooted in statistical moment analysis entails calculation of a high-dimensional integral with respect to the probability measure  $f_{\mathbf{X}}(\mathbf{x})$  of  $\mathbf{X}$  over  $\mathbb{R}^N$ , where  $N$  is the number of random variables. In general, such an integral cannot be evaluated analytically. Direct numerical integration can be performed, but it is not economically feasible for the cases that  $N$  exceeds three or four, especially when expensive finite element analyses (FEA) are involved in the evaluation of response functions. Existing approximate methods for statistical moment analysis include the point estimate method (PEM) [8], Taylor series expansion or perturbation method [8], tensor product quadrature (TPQ) [9], Neumann expansion method [24], polynomial chaos expansion (PCE) [19], statistically equivalent solution [5], dimension-reduction method [22, 23], and others [6].

Two major concerns are relevant to existing approaches when conducting stochastic moment and their sensitivity analysis. First, the commonly used stochastic methods, such as the perturbation or Taylor series expansions, PEM, PCE, TPQ, and dimension-reduction methods begin to be inapplicable or inadequate when performing uncertainty quantification for many large-scale engineering problems. For example, although the Taylor series expansion and PEM are inexpensive and simple, they may deteriorate when the nonlinearity of response function is high and/or when the input uncertainty is large. PCE, commonly used in stochastic mechanics, is an infinite series involving Hermite polynomials of Gaussian variables (or others). However, for high-dimensional systems, PCE requires astronomically large numbers of terms or coefficients to capture the high nonlinearity of a stochastic response, easily succumbing to the curse of dimensionality. The dimension-reduction methods, to some extent, mitigate the curse of dimensionality, but they are based on the referential dimensional decomposition (RDD), often leading to sub-optimal approximations of a response function. Second, applied to design sensitivity analysis of the statistical moments, many of the aforementioned methods invoke finite-difference techniques, which require repetitive stochastic analyses at both perturbed and nominal design points. Therefore, they are often computationally expensive. Although some methods, such as Taylor series expansions, also provide the design sensitivities economically, its sensitivity estimates are either inaccurate or unreliable due to inherited errors from the associated second-moment analysis.

This paper presents a new approach for evaluating topology design sensitivities of statistical moments of complex engineering structures subject to random inputs. The method proposes a novel integration of polynomial dimensional decomposition (PDD) of a multivariate stochastic response function and deterministic topological derivative. For stochastic moment analysis, it leads to



analytical formulations for the first two moments. Furthermore, it is capable of incorporating both moment calculation and their topology design sensitivity evaluation in a single stochastic analysis. Section 2 describes the PDD approximation of a multivariate function, resulting in explicit formulae for the first two moments. Section 3 described the new integration of PDD and deterministic topological derivative as well as numerical procedures for topology sensitivities of moments. The calculation of PDD expansion coefficients, required in sensitivity analyses of moments, is discussed in Sect. 4. In Sect. 5, two numerical examples are presented to probe the accuracy and computational efficiency of the proposed method. Finally, conclusions are drawn in Sect. 6.

## 2 PDD and Moment Analysis

### 2.1 Robust Topology Optimization

The mathematical formulation for robust topology optimization involving a single objective function and  $1 \leq K < \infty$  constraint functions requires:

$$\begin{aligned} \min_{\Omega} \quad & c_0(\Omega) := w_1 \frac{\mathbb{E}[y_0(\Omega, \mathbf{X})]}{\mu_0^*} + w_2 \frac{\sqrt{\text{var}[y_0(\Omega, \mathbf{X})]}}{\sigma_0^*}, \\ \text{subject to} \quad & c_k(\Omega) := \alpha_k \sqrt{\text{var}[y_k(\Omega, \mathbf{X})] - \mathbb{E}[y_k(\Omega, \mathbf{X})]}; \quad k = 1, \dots, K, \quad (1) \\ & \Omega \subseteq D, \end{aligned}$$

where  $w_1 \in \mathbb{R}_0^+$  and  $w_2 \in \mathbb{R}_0^+$  are two non-negative, real-valued weights, satisfying  $w_1 + w_2 = 1$ ,  $\mu_0^* \in \mathbb{R} \setminus \{0\}$  and  $\sigma_0^* \in \mathbb{R}_0^+ \setminus \{0\}$  are two non-zero, real-valued scaling factors;  $\alpha_k \in \mathbb{R}_0^+$ ,  $k = 0, 1, \dots, K$ , are non-negative, real-valued constants associated with the probabilities of constraint satisfaction;  $D \subset \mathbb{R}^3$  is a bounded domain in which all admissible  $\Omega$  are included;  $\mathbf{X} := (X_1, \dots, X_N)^T \in \mathbb{R}^N$  is an  $N$ -dimensional random input vector completely defined by a family of joint probability density functions  $\{f_{\mathbf{X}}(\mathbf{x}), \mathbf{x} \in \mathbb{R}^N\}$  on the probability triple  $(\Omega_{\mathbf{X}}, \mathcal{F}, P)$ , where  $\Omega_{\mathbf{X}}$  is the sample space;  $\mathcal{F}$  is the  $\sigma$ -field on  $\Omega_{\mathbf{X}}$ ; and  $P$  is the probability measure associated with probability density  $f_{\mathbf{X}}(\mathbf{x})$ . Equation (1) describes a generic RTO problem involving the first two moments of certain responses.

To Solve Eq. (1) for an optimal topology employing gradient based algorithm, efficient methods for stochastic moments and their topology design sensitivities are required. The following subsections describe the recently developed polynomial dimensional decomposition method for stochastic moments and their sensitivities.

### 2.2 PDD

Consider a multivariate stochastic response  $y(\Omega, \mathbf{X})$ , representing any of the performance function  $y_k$  in Eq. (1) that depends on the random vector  $\mathbf{X} = \{X_1, \dots, X_N\}^T$ . Let  $\mathcal{L}_2(\Omega_{\mathbf{X}}, \mathcal{F}, P)$  be a Hilbert space of square-integrable

functions  $y$  with corresponding probability measure  $f_{\mathbf{X}}(\mathbf{x})d\mathbf{x}$  supported on  $\mathbb{R}^N$ . Assuming independent coordinates, the PDD expansion of function  $y$  is hierarchical:

$$y(\Omega, \mathbf{X}) = y_\emptyset(\Omega) + \sum_{\emptyset \neq u \subseteq \{1, \dots, N\}} \sum_{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|}} C_{u\mathbf{j}_{|u|}}(\Omega) \psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega), \quad (2)$$

in terms of a set of multivariate orthonormal polynomials [12, 13]  $\psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega) := \prod_{p=1}^{|u|} \psi_{i_p j_p}(X_{i_p}; \Omega)$  where  $\mathbf{j}_{|u|} = (j_1, \dots, j_{|u|}) \in \mathbb{N}^{|u|}$  is a  $|u|$ -dimensional multi-index;  $y_\emptyset(\Omega)$  is a constant; for  $|u| = 1$ ,  $C_{u\mathbf{j}_{|u|}}(\Omega) \psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega)$  is a univariate component function representing the individual contribution to  $y(\Omega, \mathbf{X})$  by a single input variable; for  $|u| = 2$ , it is a bivariate component function describing the cooperative influence of two input variables; and for  $|u| = S$ , it is an  $S$ -variate component function quantifying the interactive effects of  $S$  input variables. For most performance functions, Eq. (2) can be truncated by retaining, at most, the interactive effects of  $S < N$  input variables and  $m$ -th order polynomials as follows

$$\tilde{y}_{S,m}(\Omega, \mathbf{X}) := y_\emptyset(\Omega) + \sum_{\substack{\emptyset \neq u \subseteq \{1, \dots, N\} \\ 1 \leq |u| \leq S}} \sum_{\substack{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_\infty \leq m}} C_{u\mathbf{j}_{|u|}}(\Omega) \psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega), \quad (3)$$

where

$$y_\emptyset(\Omega) = \int_{\mathbb{R}^N} y(\mathbf{x}, \Omega) f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x} \quad (4)$$

and

$$C_{u\mathbf{j}_{|u|}}(\Omega) := \int_{\mathbb{R}^N} y(\mathbf{x}, \Omega) \psi_{u\mathbf{j}_{|u|}}(\mathbf{x}_u; \Omega) f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x}, \quad \emptyset \neq u \subseteq \{1, \dots, N\}, \mathbf{j}_{|u|} \in \mathbb{N}^{|u|}, \quad (5)$$

are various expansion coefficients. For  $S > 0$ , Eq. (3) contains interactive effects of at most  $S$  input variables  $X_{i_1}, \dots, X_{i_S}$ ,  $1 \leq i_1 < \dots < i_S \leq N$ , on  $y$ , thus resulting in the  $S$ -variate,  $m$ -th-order PDD approximation. When  $S \rightarrow N$  and  $m \rightarrow \infty$ ,  $\tilde{y}_{S,m}$  converges to  $y$  and engenders a sequence of hierarchical and convergent approximations of  $y$ . Depending on the dimensional structure and nonlinearity of a stochastic response, the truncation parameters  $S$  and  $m$  can be chosen accordingly. The higher the values of  $S$  and  $m$  permit the higher the accuracy, but also endow the computational cost of an  $S$ -th-order polynomial computational complexity [12, 13]. Henceforth, the  $S$ -variate,  $m$ -th-order PDD approximation will be simply referred to as *truncated PDD approximation* in this paper.

### 2.3 Moment Analysis

Let  $m^{(r)}(\Omega) := \mathbb{E}[y^r(\Omega, \mathbf{X})]$ , if it exists, denote the raw moment of  $y$  of order  $r$ , where  $r \in \mathbb{N}$ . Provided an  $S$ -variate,  $m$ -th-order PDD approximation  $\tilde{y}_{S,m}(\Omega, \mathbf{X})$  of  $y(\Omega, \mathbf{X})$ , let  $\tilde{m}^{(r)}(\Omega) := \mathbb{E}[\tilde{y}_{S,m}^r(\Omega, \mathbf{X})]$  denote the raw moment of  $\tilde{y}_{S,m}$  of order

*r.* The analytical expressions or explicit formulae for calculating the moments using PDD approximations are described as follows.

Applying the expectation operator on  $\tilde{y}_{S,m}(\Omega, \mathbf{X})$  and  $\tilde{y}_{S,m}^2(\Omega, \mathbf{X})$ , the first moment or mean [14]

$$\tilde{m}_{S,m}^{(1)}(\Omega) := \mathbb{E} [\tilde{y}_{S,m}(\Omega, \mathbf{X})] = y_\emptyset(\Omega) = \mathbb{E} [y(\Omega, \mathbf{X})] =: m^{(1)}(\Omega) \quad (6)$$

of the  $S$ -variate,  $m$ th-order PDD approximation reproduces the exact mean of  $y$ , whereas the second moment [14]

$$\tilde{m}_{S,m}^{(2)}(\Omega) := \mathbb{E} [\tilde{y}_{S,m}^2(\Omega, \mathbf{X})] = y_\emptyset^2(\Omega) + \sum_{\substack{\emptyset \neq u \subseteq \{1, \dots, N\} \\ 1 \leq |u| \leq S}} \sum_{\substack{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_\infty \leq m}} C_{u\mathbf{j}_{|u|}}^2(\Omega) \quad (7)$$

is evaluated as the sum of squares of all expansion coefficients of  $\tilde{y}_{S,m}(\Omega, \mathbf{X})$ . It is elementary to show that the estimation of second moment provided by Eq. (7) approaches the exact second moment

$$m^{(2)}(\Omega) := \mathbb{E} [y^2(\Omega, \mathbf{X})] = y_\emptyset^2(\Omega) + \sum_{\emptyset \neq u \subseteq \{1, \dots, N\}} \sum_{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|}} C_{u\mathbf{j}_{|u|}}^2(\Omega) \quad (8)$$

of  $y$  when  $S \rightarrow N$  and  $m \rightarrow \infty$ . The mean-square convergence of  $\tilde{y}_{S,m}$  is guaranteed as its component functions will include all required members of the associated Hilbert spaces. Furthermore, the variance of  $\tilde{y}_{S,m}(\Omega, \mathbf{X})$  is also mean-square convergent.

### 3 Topology Sensitivity of Stochastic Moments

#### 3.1 Deterministic Topological Derivative

For a given reference domain  $\Omega \subset \mathbb{R}^n$ ,  $n = 2$  or  $3$ , consider the following linear elastic system

$$\begin{cases} \nabla \cdot (\mathbb{C} : \varepsilon) = \mathbf{0} & \text{in } \Omega \\ \mathbf{u} = \bar{\mathbf{u}} & \text{on } \Gamma_D, \\ \mathbf{n} \cdot (\mathbb{C} : \varepsilon) = \bar{\mathbf{t}} & \text{on } \Gamma_N \end{cases} \quad (9)$$

where  $\mathbb{C}$  is the elastic tensor,  $\varepsilon = \frac{1}{2}(\mathbf{u}\nabla + \nabla\mathbf{u})$  is the Cauchy strain tensor,  $\Gamma_D$  and  $\Gamma_N$  are Dirichlet boundary and Neumann boundary of  $\Omega$ , respectively. For a point  $\xi_0 \in \Omega$  and a spherical hole  $\omega \in \mathbb{R}^n$  with a fixed radius and boundary  $\partial\omega$ , the translated and rescaled hole can be defined by  $\omega_\rho = \xi_0 + \rho\omega$ ,  $\forall \rho > 0$  and the perforated domain is  $\Omega_\rho = \Omega \setminus \overline{\omega_\rho}$ , the new problem with the Neumann boundary on the perforated hole is

$$\begin{cases} \nabla \cdot (\mathbb{C} : \varepsilon_\rho) = \mathbf{0} & \text{in } \Omega_\rho \\ \mathbf{u}_\rho = \bar{\mathbf{u}} & \text{on } \Gamma_D \\ \mathbf{n} \cdot (\mathbb{C} : \varepsilon_\rho) = \bar{\mathbf{t}} & \text{on } \Gamma_N \\ \mathbf{n} \cdot (\mathbb{C} : \varepsilon_\rho) = \mathbf{0} & \text{on } \partial\omega_\rho \end{cases} \quad (10)$$

In engineering design, it is often of interest to investigate a certain response function  $y$  defined over the domain  $\Omega$  and its variation when the domain is perforated by a small hole. In general,  $y$  is the function of  $\Omega$  as well as the displacement  $\mathbf{u}$ , and is differentiable with respect to  $\mathbf{u}$ , although it is often denoted as  $y(\Omega)$  for simplicity. For a small  $\rho > 0$ , if  $y(\Omega_\rho)$  admits the topological asymptotic expansion  $y(\Omega_\rho) = y(\Omega) + \rho^k D_T y(\Omega, \boldsymbol{\xi}_0) + o(\rho^k)$ , then  $\rho^k D_T y(\Omega, \boldsymbol{\xi}_0)$  represents the variation of the response function when the domain changes from  $\Omega$  to  $\Omega_\rho$ , and  $D_T y(\Omega, \boldsymbol{\xi}_0)$  is called the topological derivative at point  $\boldsymbol{\xi}_0$ . The concept of topological derivative is applicable to general boundary value problems including linear elastic systems.

When the total compliance of the structure is selected as the response function  $y$ , aided by the adjoint method, the domain truncation technique, and the asymptotic expansion with respect to the small parameter  $\rho$ , the deterministic topological derivative  $D_T y(\Omega, \boldsymbol{\xi}_0)$  reads [4]

$$D_T y(\Omega, \boldsymbol{\xi}_0) = \mathbf{a}(\mathbb{C} : \boldsymbol{\varepsilon}(\boldsymbol{\xi}_0)) : \tilde{\boldsymbol{\varepsilon}}(\boldsymbol{\xi}_0) \quad (11)$$

where  $\tilde{\boldsymbol{\varepsilon}}$  is the strain solution of the following adjoint problem

$$\begin{cases} \nabla \cdot (\mathbb{C} : \tilde{\boldsymbol{\varepsilon}}) = 0 & \text{in } \Omega \\ \tilde{\mathbf{u}} = -\bar{\mathbf{u}} & \text{on } \Gamma_D \\ \mathbf{n} \cdot (\mathbb{C} : \tilde{\boldsymbol{\varepsilon}}) = \bar{\mathbf{t}} & \text{on } \Gamma_N \end{cases} \quad (12)$$

and  $\mathbf{a}(\mathbb{C} : \boldsymbol{\varepsilon}(\boldsymbol{\xi}_0))$  is a second order tensor function implicitly related to  $\mathbb{C} : \boldsymbol{\varepsilon}(\boldsymbol{\xi}_0)$  and its components read

$$a_{ij} = \int_{\partial\omega_\rho} (\mathbf{n} \cdot \mathbb{C} : \hat{\boldsymbol{\varepsilon}}) \cdot \mathbf{e}_i \xi_j d\gamma(\boldsymbol{\xi}), \quad (13)$$

in which  $\mathbf{e}_i$  is  $i$ th orthonormal basis vector of the reference frame, and  $\hat{\boldsymbol{\varepsilon}}$  is the strain solution of the following problem

$$\begin{cases} \nabla \cdot (\mathbb{C} : \hat{\boldsymbol{\varepsilon}}) = \mathbf{0} & \text{in } \mathbb{R}^n \setminus \overline{\omega_\rho} \\ \mathbf{n} \cdot (\mathbb{C} : \hat{\boldsymbol{\varepsilon}}) = \mathbf{n} \cdot \mathbb{C} : \boldsymbol{\varepsilon}(\boldsymbol{\xi}_0) & \text{on } \partial\omega_\rho \end{cases} \quad (14)$$

For the case that the domain consist of isotropic linear elastic material, Eq. (14) has an analytical asymptotic solution [4, 7, 11], thus Eq. (11) can be further simplified and the topological derivative  $D_T y(\Omega, \boldsymbol{\xi}_0)$  has a concrete form

$$D_T y(\Omega, \boldsymbol{\xi}_0) = [\mathbb{C} : \tilde{\boldsymbol{\varepsilon}}(\boldsymbol{\xi}_0)] : \mathbb{A} : [\mathbb{C} : \boldsymbol{\varepsilon}(\boldsymbol{\xi}_0)] \quad (15)$$

in which  $\mathbb{A}$  is a fourth order tensor related to Young's modulus  $E$  and Poisson's ratio  $\nu$  as follows

$$\mathbb{A} = \frac{2\pi}{3E(7-5\nu)} [2(11+\nu-10\nu^2)\mathbb{I} - 3(1+4\nu-5\nu^2)\mathbf{I} \otimes \mathbf{I}] \quad (16)$$

where  $\mathbb{I}$  is the symmetric fourth order identity tensor and  $\mathbf{I}$  is the second order identity tensor.

For anisotropic linear elastic materials or nonlinear materials, the analytical solution for Eq. (14) is hardly available, so further investigations or alternatives are in demands.

### 3.2 Topology Sensitivity of Stochastic Moments

Let  $y(\Omega, \mathbf{X})$  be a response function of the linear system (9) subject to certain random input  $\mathbf{X}$ . For a point  $\xi_0 \in \Omega$ , taking topology derivative of  $r$ th moments of the response function  $y(\Omega, \mathbf{X})$  and applying the Lebesgue dominated convergence theorem, which permits interchange of the differential and integral operators, yields

$$\begin{aligned} D_T m^{(r)}(\Omega, \xi_0) &:= D_T \mathbb{E}[y^r(\Omega, \mathbf{X})] \big|_{\xi_0} = \int_{\mathbb{R}^N} r y^{r-1}(\Omega, \mathbf{X}) D_T y(\Omega, \mathbf{X}, \xi_0) f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x} \\ &= \mathbb{E}[r y^{r-1}(\Omega, \mathbf{X}) D_T y(\Omega, \mathbf{X}, \xi_0)] \end{aligned} \quad (17)$$

that is, the topology derivative is obtained from the expected value of the response function multiplied by its topology derivative.

For simplicity, we denote  $D_T y(\Omega, \mathbf{X}, \xi_0)$  by  $z(\Omega, \mathbf{X}, \xi_0)$ , existing an  $S$ -variate,  $m$ th-order PDD approximation  $\tilde{z}_{S,m}$  as

$$\tilde{z}_{S,m}(\Omega, \mathbf{X}, \xi_0) := z_{\emptyset}(\Omega, \xi_0) + \sum_{\substack{\emptyset \neq u \subseteq \{1, \dots, N\} \\ 1 \leq |u| \leq S}} \sum_{\substack{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_{\infty} \leq m}} D_{u\mathbf{j}_{|u|}}(\Omega, \xi_0) \psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega), \quad (18)$$

Replacing  $y$  and  $D_T y$  of Eq. (17) by their  $S$ -variate,  $m$ th-order PDD approximations  $\tilde{y}_{S,m}$  and  $\tilde{z}_{S,m}$ , respectively, we have

$$D_T \tilde{m}_{S,m}^{(r)}(\Omega, \xi_0) = \mathbb{E} \left[ r \tilde{y}_{S,m}^{r-1}(\Omega, \mathbf{X}) \tilde{z}_{S,m}(\Omega, \mathbf{X}, \xi_0) \right] \quad (19)$$

For  $r = 1, 2, 3$ , employing the zero mean property and orthonormal property of the PDD basis  $\psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega)$  yields analytical formulation for topology sensitivity of first three moments

$$D_T \tilde{m}_{S,m}^{(1)}(\Omega, \xi_0) = z_{\emptyset}(\Omega, \xi_0), \quad (20)$$

$$D_T \tilde{m}_{S,m}^{(2)}(\Omega, \xi_0) = 2 \times \left[ y_{\emptyset}(\Omega) z_{\emptyset}(\Omega, \xi_0) + \sum_{\substack{\emptyset \neq u \subseteq \{1, \dots, N\} \\ 1 \leq |u| \leq S}} \sum_{\substack{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_{\infty} \leq m}} C_{u\mathbf{j}_{|u|}}(\Omega) D_{u\mathbf{j}_{|u|}}(\Omega, \xi_0) \right], \quad (21)$$

$$D_T \tilde{m}_{S,m}^{(3)}(\Omega, \xi_0) = 3 \times \left[ z_\emptyset(\Omega, \xi_0) \tilde{m}_{S,m}^{(2)}(\Omega) + 2y_\emptyset(\Omega) \sum_{\substack{\emptyset \neq u \subseteq \{1, \dots, N\} \\ 1 \leq |u| \leq S}} \sum_{\substack{\mathbf{j}_{|u|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_\infty \leq m}} C_{u\mathbf{j}_{|u|}}(\Omega) D_{u\mathbf{j}_{|u|}}(\Omega, \xi_0) + T_k \right], \quad (22)$$

$$T_k = \sum_{\substack{\emptyset \neq u, v, w \subseteq \{1, \dots, N\} \\ 1 \leq |u|, |v|, |w| \leq S}} \sum_{\substack{\mathbf{j}_{|u|}, \mathbf{j}_{|v|}, \mathbf{j}_{|w|} \in \mathbb{N}^{|u|} \\ \|\mathbf{j}_{|u|}\|_\infty, \|\mathbf{j}_{|v|}\|_\infty, \|\mathbf{j}_{|w|}\|_\infty \leq m}} C_{u\mathbf{j}_{|u|}}(\Omega) C_{v\mathbf{j}_{|v|}}(\Omega) D_{w\mathbf{j}_{|w|}}(\Omega, \xi_0) \\ \times \mathbb{E}_{\mathbf{d}} [\psi_{u\mathbf{j}_{|u|}}(\mathbf{X}_u; \Omega) \psi_{v\mathbf{j}_{|v|}}(\mathbf{X}_v; \Omega) \psi_{w\mathbf{j}_{|w|}}(\mathbf{X}_w; \Omega)], \quad (23)$$

which requires expectations of various products of three random orthonormal polynomials. However, if  $\mathbf{X}$  follows Classical distributions such as Gaussian, Exponential, and Uniform distribution, then the expectations are easily determined from the properties of univariate Hermite, Laguerre, and Legendre polynomials [3, 15, 16]. For general distribution, numerical integration methods will apply.

## 4 Calculation of PDD Coefficients

The determination of truncated PDD expansion coefficients  $y_\emptyset(\Omega)$  and  $C_{u\mathbf{j}_{|u|}}(\Omega)$ , where  $\emptyset \neq u \subseteq \{1, \dots, N\}$  and  $\mathbf{j}_{|u|} \in \mathbb{N}^{|u|}$ ;  $\|\mathbf{j}_{|u|}\|_\infty \leq m_u$ , is vitally important for calculating the statistical moments and probability of failure, as well as associated design sensitivities, of the responses of interest. The PDD coefficients in Eq. (2), require calculations of various  $N$ -dimensional integrals over  $\mathbb{R}^N$ . For large  $N$ , it is computationally prohibitive to perform a  $N$ -dimensional numerical integration by an  $N$ -dimensional tensor product of a univariate quadrature rule. Therefore, the dimension-reduction integration (DRI) scheme, developed by Xu and Rahman [22], is adopted in this work to evaluate the coefficients accurately and effectively [22, 23].

Let  $\mathbf{c} = (c_1, \dots, c_N)^T \in \mathbb{R}^N$ , which is commonly adopted as the mean of  $\mathbf{X}$ , be a reference point, and  $y(\Omega, \mathbf{x}_v, \mathbf{c}_{-v})$  represent an  $|v|$ -variate RDD component function of  $y(\Omega, \mathbf{x})$ , where  $v \subseteq \{1, \dots, N\}$ . Given a positive integer  $S \leq R \leq N$ , when  $y(\Omega, \mathbf{x})$  in Eqs. (4) and (5) is replaced with its  $R$ -variate RDD approximation, the coefficients  $y_\emptyset(\Omega)$  and  $C_{u\mathbf{j}_{|u|}}(\Omega)$  are estimated from [22]

$$y_\emptyset(\Omega) \cong \sum_{i=0}^R (-1)^i \binom{N-R+i-1}{i} \sum_{\substack{v \subseteq \{1, \dots, N\} \\ |v|=R-i}} \int_{\mathbb{R}^{|v|}} y(\Omega, \mathbf{x}_v, \mathbf{c}_{-v}) f_{\mathbf{X}_v}(\mathbf{x}_v) d\mathbf{x}_v \quad (24)$$

and

$$C_{u\mathbf{j}_{|u|}}(\Omega) \cong \sum_{i=0}^R (-1)^i \binom{N-R+i-1}{i} \sum_{\substack{v \subseteq \{1, \dots, N\} \\ |v|=R-i, u \subseteq v}} \int_{\mathbb{R}^{|v|}} y(\Omega, \mathbf{x}_v, \mathbf{c}_{-v}) \psi_{u\mathbf{j}_{|u|}}(\mathbf{x}_u, \Omega) f_{\mathbf{x}_v}(\mathbf{x}_v) d\mathbf{x}_v, \quad (25)$$

respectively, requiring evaluation of at most  $R$ -dimensional integrals. The reduced integration facilitates calculation of the coefficients approaching their exact values as  $R \rightarrow N$  and is significantly more efficient than performing one  $N$ -dimensional integration, particularly when  $R \ll N$ . Hence, the computational effort is significantly lowered using the dimension-reduction integration. For instance, when  $R = 1$  or  $2$ , Eqs. (24) and (25) involve one-, or at most, two-dimensional integrations, respectively. Nonetheless, numerical integrations are still required for performing various  $|v|$ -dimensional integrals over  $\mathbb{R}^{|v|}$ , where  $0 \leq |v| \leq R$ .

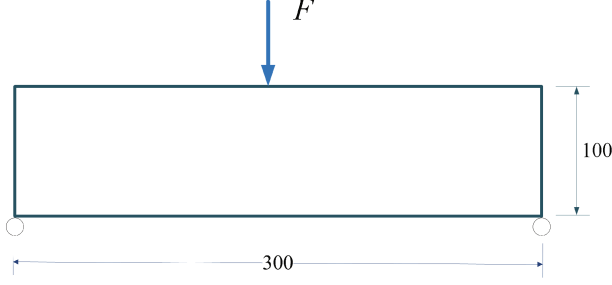
## 5 Numerical Examples

Two examples, comprising a three-point bending beam and a three-hole bracket, are illustrated to examine the efficiency of the PDD methods developed for calculating the first-order topology sensitivities of statistical moments. The PDD expansion coefficients were estimated by dimension-reduction integration with the mean input as the reference point,  $R = S$ , and the number of Gauss points  $n_g = m + 1$ , where  $S = 1$  and  $m = 1$  for all two problems. In both examples, orthonormal polynomials and associated Gauss quadrature rules consistent with the probability distributions of input variables, including classical forms, if they exist, were employed. No unit for length, force, and Young's modulus is specified in both examples for simplicity, while permitting any consistent unit system for the results.

### 5.1 A Three Point Bending Beam

The three point bend test is a classical experiment in engineering mechanics, often employed to measure the Young's modulus of a material. In this example, we employ it to illustrate topology design sensitivities. Consider a beam, of length 300 and height 100, resting on two roller supports and is subject to a concentrated load  $F$  at its top centre as shown in Fig. 1, where  $F \sim \mathcal{N}(10, 1)$  is a Gaussian random variable with mean value of 10 and standard deviation of 1. The beam consists of isotropic linear elastic material, of random Young's modulus  $E$  and deterministic Poisson's ratio 0.3, where  $E \sim \mathcal{N}(100, 1)$  is another Gaussian random variable with mean value of 100 and standard deviation of 1. The response function of interest is the total compliance of the beam, that is

$$y(\Omega) = \int_{\Omega} \frac{1}{2} \boldsymbol{\sigma} : \boldsymbol{\varepsilon} d\Omega. \quad (26)$$



**Fig. 1.** A three point bending beam



**Fig. 2.** A three point bending beam: topology sensitivity of the first moment of the total compliance

The objective of this example is to evaluate the topology sensitivity of the first two moments for the compliance response, i.e.  $D_T m^{(1)}(\Omega, \xi_0)$  and  $D_T m^{(2)}(\Omega, \xi_0)$ , for any point  $\xi_0$  in the beam. Figures 2 and 3 present the contours of approximate topology sensitivities,  $D_T \tilde{m}_{S,m}^{(1)}(\Omega, \xi_0)$  and  $D_T \tilde{m}_{S,m}^{(2)}(\Omega, \xi_0)$  by the proposed truncated PDD method. Based on the Eqs. (20) and (21), it is reasonable that two contour plots demonstrated a similar pattern by which the topology sensitivity varies with the location. For the particular response function, the total compliance, investigated in this example, the significant values of topology sensitivities of moments occurred in the location with high stress value, for instance, the top centre where the concentrated force is applied and the two lower corners where two roller supports are defined. Whereas two upper corners incurs negligible topology sensitivities, which can be inferred from the inappreciable stress of those locations.

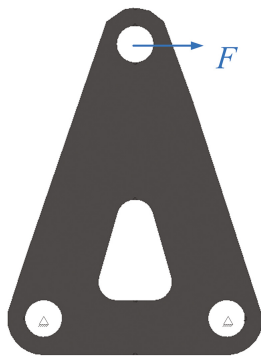
## 5.2 A Three-Hole Bracket

This example involves topology sensitivity analysis of a two-dimensional, three-hole bracket. The bottom two holes are fixed, and a deterministic horizontal force  $F$  is applied at the center of the top hole as shown in Fig. 4, where  $F \sim \mathcal{N}(15000, 1500)$  is a Gaussian random variable with mean value of 15000 and

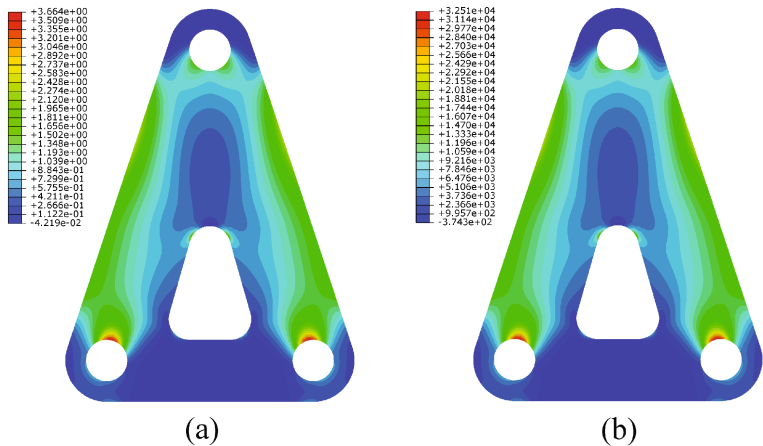




**Fig. 3.** A three point bending beam: topology sensitivity of the second moment of the total compliance



**Fig. 4.** A three-hole bracket



**Fig. 5.** A three-hole bracket: topology sensitivity for (a) the first moment and (b) the second moment of the total compliance

standard deviation of 1500. The bracket material has random elastic modulus  $E$  and deterministic Poisson's ratio  $\nu = 0.3$ , where  $E$  follows the Gaussian distribution with mean value of 207400 and standard deviation of 20740. The total compliance  $y(\Omega) = \int_{\Omega} \frac{1}{2} \boldsymbol{\sigma} : \boldsymbol{\varepsilon} d\Omega$  is also selected as the response function.

The topology sensitivity of the first two moments for the compliance response, i.e.  $D_T m^{(1)}(\Omega, \boldsymbol{\xi}_0)$  and  $D_T m^{(2)}(\Omega, \boldsymbol{\xi}_0)$ , are calculated by the proposed method. Their contours are presented in Fig. 5(a) and (b). In the same manner with the beam example, two contour plots demonstrated a similar pattern by which the topology sensitivity varies with the location. The location with high stress value likewise has the significant value of topology sensitivities. To obtain the contour of topology sensitivity, the total number of FEA required in either beam example or bracket example is 5, owing to the truncated polynomial dimensional decomposition of the response function and its deterministic topology derivatives.

## 6 Conclusions

The novel computational method grounded in PDD was developed for topology sensitivity analysis of high-dimensional complex systems subject to random inputs. The proposed method, capitalizing on a novel integration of PDD and deterministic topological derivatives, provides analytical expressions of approximate topology sensitivities of the first three moments that are mean-square convergent. Both the statistical moments and their topology sensitivities are determined concurrently from a single stochastic analysis. Numerical results indicate that the new methods developed provide computationally efficient solutions. The future work can be envisioned at least from the following three aspects: (1) convergence study for different  $S$  and  $m$  values, (2) subtly designed examples, for which the analytical topology sensitivity exists, to benchmark the accuracy of the proposed method, and (3) cases involving nonlinear materials.

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