

Fading regularization inverse methods for the identification of boundary conditions in thin plate theory

IDEFIX Seminar, October 18, 2022

Mohamed Aziz Boukraa

IDEFIX, INRIA, ENSTA Paris, Institut Polytechnique de Paris

Thesis research (defended on December 2021)

under the supervision of P. Franck Delvare

LMNO-Université de Caen Normandie

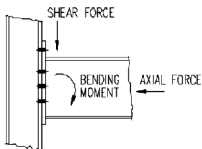
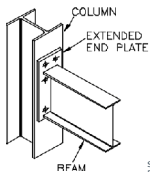




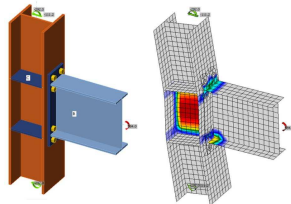
Motivations : Identifications of boundary conditions in structural mechanics



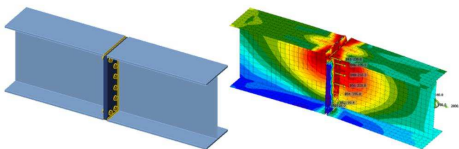
Motivations : Identifications of boundary conditions in structural mechanics



Sadeghian, Mojtaba et al. "Numerical Analysis of End Plate Bolted Connection with Corrugated Beam." *World Academy of Science, Engineering and Technology, International Journal of Civil, Environmental, Structural, Construction and Architectural Engineering* 9 (2015): 1496-1500.



<https://www.ideastatica.com/support-center/extended-end-plate-moment-connections-aisc>



<https://www.ideastatica.com/support-center/bolted-plate-to-plate-en>



<https://www.energieerrecrute.com>

- 1 The biharmonic Cauchy problem
- 2 Cauchy problem in thin plate theory
- 3 Plate finite element for second order Cauchy problem
- 4 Conclusion and Outlooks

Cauchy problem associated with the biharmonic equation

$$\Delta^2 u = 0 \quad \forall x \in \Omega$$

ou

$$\begin{cases} \Delta u = v & \forall x \in \Omega \\ \Delta v = 0 & \forall x \in \Omega \end{cases}$$

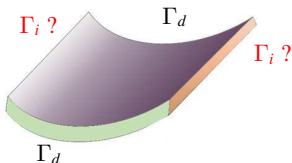
with

$$\begin{cases} u = \varphi_d & \forall x \in \Gamma_d \\ u_{,n} = \psi_d & \forall x \in \Gamma_d \\ v = \mu_d & \forall x \in \Gamma_d \\ v_{,n} = \phi_d & \forall x \in \Gamma_d \end{cases}$$

$$\partial\Omega = \Gamma_d \cup \Gamma_i \text{ et } \Gamma_d \cap \Gamma_i = \emptyset$$

$$\text{où } u_{,n} = \frac{\partial u}{\partial n} \text{ et } v_{,n} = \frac{\partial v}{\partial n}$$

No boundary condition is given on Γ_i



→ ill-posed problem in the sens of Hadamard

the stability of the solution cannot be guaranteed

→ It's an inverse problem !

→ Cannot be solved by the usual methods

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Based on the regularization of the continuous problem :

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Based on the regularization of the continuous problem :

- Quasi-reversibility method (*Lattès et al. (1967)*)

Second order ill-posed Cauchy problem \rightsquigarrow Fourth order well-posed problem

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Based on the regularization of the continuous problem :

- Quasi-reversibility method (*Lattès et al. (1967)*)

Second order ill-posed Cauchy problem \rightsquigarrow Fourth order well-posed problem

- Tikhonov methods (*Tikhonov et al. (1986)*)

Regularization by adding a control term (well-posed problem).

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Based on the regularization of the continuous problem :

- Quasi-reversibility method (*Lattès et al. (1967)*)

Second order ill-posed Cauchy problem \rightsquigarrow Fourth order well-posed problem

- Tikhonov methods (*Tikhonov et al. (1986)*)

Regularization by adding a control term (well-posed problem).

- Fading regularization method (*Cimetière et al. (2000,2001)*, *Delvare (2000)*)

Iterative regularization by adding a control term that tend to 0 (well-posed problems).

Examples of regularization methods

Based on a reformulation of the Cauchy problem :

- The method based on minimization of an energy-like error Functional (*Andrieux et al. (2005-2006)*)

Transform the problem into two well-posed problem with mixed boundary conditions and minimize the gap between the two field solutions.

- Steklov-Poincaré algorithm (*Belgacem et al. (2005)*)

Transform the problem into a Steklov-Poincaré problem, two direct problems with Dirichlet and Neumann boundary data respectively.

- ...

Based on the regularization of the continuous problem :

- Quasi-reversibility method (*Lattès et al. (1967)*)

Second order ill-posed Cauchy problem \rightsquigarrow Fourth order well-posed problem

- Tikhonov methods (*Tikhonov et al. (1986)*)

Regularization by adding a control term (well-posed problem).

- Fading regularization method (*Cimetière et al. (2000,2001)*, *Delvare (2000)*)

Iterative regularization by adding a control term that tend to 0 (well-posed problems).

- ...

Equivalent formulation of the problem

For $\Phi_d = (\varphi_d, \psi_d, \mu_d, \phi_d)$ a quadruplet of compatible data on Γ_d , (i.e. $\Phi_d \in H(\Gamma_d)$), the biharmonic Cauchy problem is equivalent to :

$$\begin{cases} \mathbf{U} = (u, u_n, v, v_n) \in H(\Gamma) \text{ such as :} \\ \mathbf{U} = \Phi_d \quad \text{on } \Gamma_d \end{cases}$$

with

$$H(\Gamma) = \left\{ \Phi = (\varphi, \psi, \mu, \phi) \in X(\Gamma) \text{ such as } \exists u \in \mathcal{H}_0^2 \right. \\ \left. \text{with } v = \Delta u \text{ and } (u, u', v, v') = (\varphi, \psi, \mu, \phi) \right\},$$

such as

$$X(\Gamma) = H^{3/2}(\Gamma) \times H^{1/2}(\Gamma) \times H^{-1/2}(\Gamma) \times H^{-3/2}(\Gamma)$$

and

$$\mathcal{H}_0^2 = \{u \in H^2(\Omega) \quad / \quad \Delta^2 u = 0\}.$$

The fading regularization method

Cimetière et al. (2000,2001), Delvare (2000)

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

The fading regularization method

Cimetière et al. (2000,2001), Delvare (2000)

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

1st intuition

$$\text{Minimize } \|\mathbf{V} - \Phi_d\|_{\Gamma_d}^2, \quad \mathbf{V} \in H(\Gamma)$$

× Ill posed problem !

The fading regularization method

Cimetière et al. (2000,2001), Delvare (2000)

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

1st idea of regularization

$$\mathbf{U} = \underset{\mathbf{V} \in H(\Gamma)}{\text{Argmin}} \left\{ \|\mathbf{V} - \Phi_d\|_{\Gamma_d}^2 + c \|\mathbf{V} - \Phi\|_{\Gamma_i}^2 \right\}$$

- ✓ Well posed optimization problem (control on the Γ_i part),
- ✓ Best agreement to the data (data relaxation),
- ✗ The solution depends on the choice of c and Φ !

The fading regularization method

Cimetière et al. (2000,2001), Delvare (2000)

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

Iterative algorithm

$$\mathbf{U}^{k+1} = \underset{\mathbf{V} \in H(\Gamma)}{\text{Argmin}} \left\{ \|\mathbf{V} - \Phi_d\|_{\Gamma_d}^2 + c \|\mathbf{V} - \mathbf{U}^k\|_{\Gamma_i}^2 \right\}$$

- ✓ A sequence of well-posed optimization problems,
- ✓ Best agreement to the data (data relaxation),
- ✓ Independence of the solution with respect to c and Φ ,
- ✗ No theoretical convergence result of the algorithm.

The fading regularization method

Cimetière et al. (2000,2001), Delvare (2000)

Basic idea : Seeking among all solutions of the equilibrium equation in Ω , the one that fits the best the boundary conditions available on Γ_d , with :

- independence to a regularization parameter,
- stability towards noisy data,

The fading regularization method

$$\mathbf{U}^{k+1} = \underset{\mathbf{V} \in H(\Gamma)}{\text{Argmin}} \left\{ \|\mathbf{V} - \Phi_d\|_{\Gamma_d}^2 + c \|\mathbf{V} - \mathbf{U}^k\|_{\Gamma}^2 \right\}$$

- ✓ A sequence of well-posed optimization problems,
- ✓ Best agreement to the data (data relaxation),
- ✓ Independence of the solution with respect to c ,
- ✓ Convergent algorithm.

→ At iteration k , there exists a unique minimum characterized by the optimality equation :

$$\langle \mathbf{U}^{k+1} - \Phi_d, \mathbf{V} \rangle_{\Gamma_d} + c \langle \mathbf{U}^{k+1} - \mathbf{U}^k, \mathbf{V} \rangle_{\Gamma} = 0 \quad \forall \mathbf{V} \in H(\Gamma)$$

Convergence of the continuous formulation

Theorem

Let Φ_d be the compatible Cauchy data associated with the compatible solution $\mathbf{U}_e \in \mathcal{H}(\Gamma)$. Then, the sequence $(\mathbf{U}^k)_{k \in \mathbb{N}}$ generated by the iterative algorithm verifies :

$$\mathbf{U}^k \rightarrow \Phi_d \quad \text{in } H(\Gamma_d) \quad \text{strongly}$$

$$\mathbf{U}^k \rightharpoonup \mathbf{U}_e \quad \text{in } H(\Gamma) \quad \text{weakly}$$

Convergence of the continuous formulation

Theorem

Let Φ_d be the compatible Cauchy data associated with the compatible solution $\mathbf{U}_e \in \mathcal{H}(\Gamma)$. Then, the sequence $(\mathbf{U}^k)_{k \in \mathbb{N}}$ generated by the iterative algorithm verifies :

$$\mathbf{U}^k \rightarrow \Phi_d \quad \text{in } H(\Gamma_d) \quad \text{strongly}$$

$$\mathbf{U}^k \rightharpoonup \mathbf{U}_e \quad \text{in } H(\Gamma) \quad \text{weakly}$$

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies:

$$\|\mathbf{U}^{n+1} - \mathbf{U}_e\|_{\Gamma}^2 + \sum_{k=0}^n \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{\Gamma}^2 + \frac{2}{c} \sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2 = \|\mathbf{U}^0 - \mathbf{U}_e\|_{\Gamma}^2$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

Convergence of the continuous formulation

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies:

$$\|\mathbf{U}^{n+1} - \mathbf{U}_e\|_{\Gamma}^2 + \sum_{k=0}^n \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{\Gamma}^2 + \frac{2}{c} \sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2 = \|\mathbf{U}^0 - \mathbf{U}_e\|_{\Gamma}^2$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

- The strong convergence

- The series $\sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2$ is bounded,
- $\|\mathbf{U}^k - \Phi_d\|_{\Gamma_d}^2$ tends to 0,
- $\mathbf{U}^k \xrightarrow[k \rightarrow +\infty]{} \Phi_d$ on Γ_d .

Convergence of the continuous formulation

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies:

$$\|\mathbf{U}^{n+1} - \mathbf{U}_e\|_{\Gamma}^2 + \sum_{k=0}^n \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{\Gamma}^2 + \frac{2}{c} \sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2 = \|\mathbf{U}^0 - \mathbf{U}_e\|_{\Gamma}^2$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

- The weak convergence

- Existence of a sub-sequence of $(\mathbf{U}^k)_k$ that is weakly convergent to \mathbf{U}_e

- $(\|\mathbf{U}^k - \mathbf{U}_e\|_{\Gamma}^2)_k$ is bounded, hence $(\mathbf{U}^k)_k$ is bounded in $H(\Gamma)$

- there exists a sub-sequence $(\mathbf{U}^{\mu})_{\mu}$ of $(\mathbf{U}^k)_k$ such as :

$$\mathbf{U}^{\mu} \rightharpoonup \mathbf{U}_L \text{ in } H(\Gamma)$$

- $\lim_{\mu \rightarrow +\infty} \|\mathbf{U}^{\mu} - \Phi_d\|_{\Gamma_d}^2 = 0$, hence $\lim_{\mu \rightarrow +\infty} \mathbf{U}^{\mu} = \Phi_d$

- by uniqueness of the limit on Γ_d : $\mathbf{U}_L|_{\Gamma_d} = \Phi_d$

- by uniqueness of the harmonic extension (**Holmgren's theorem**):

$$\mathbf{U}_L = \mathbf{U}_e \text{ on } \Gamma.$$

Convergence of the continuous formulation

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies:

$$\|\mathbf{U}^{n+1} - \mathbf{U}_e\|_{\Gamma}^2 + \sum_{k=0}^n \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{\Gamma}^2 + \frac{2}{c} \sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2 = \|\mathbf{U}^0 - \mathbf{U}_e\|_{\Gamma}^2$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

- The weak convergence
 - Existence of a sub-sequence of $(\mathbf{U}^k)_k$ that is weakly convergent to \mathbf{U}_e
 - Weak convergence of all the sequence $(\mathbf{U}^k)_k$ to \mathbf{U}_e on Γ
 - Proof by contradiction.

Convergence of the continuous formulation

Lemma

For all $n \in \mathbb{N}$, the sequence $(\mathbf{U}^k)_k$ generated by the iterative algorithm verifies:

$$\|\mathbf{U}^{n+1} - \mathbf{U}_e\|_{\Gamma}^2 + \sum_{k=0}^n \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{\Gamma}^2 + \frac{2}{c} \sum_{k=0}^n \|\mathbf{U}^{k+1} - \Phi_d\|_{\Gamma_d}^2 = \|\mathbf{U}^0 - \mathbf{U}_e\|_{\Gamma}^2$$

where \mathbf{U}_e is the compatible solution of the Cauchy problem.

- The weak convergence
 - Existence of a sub-sequence of $(\mathbf{U}^k)_k$ that is weakly convergent to \mathbf{U}_e
 - Weak convergence of all the sequence $(\mathbf{U}^k)_k$ to \mathbf{U}_e on Γ
 - Proof by contradiction.

Remark

No equivalence of the harmonic extension (Holmgren's theorem) in finite dimension.
Convergence of the discrete formulation ?

Convergence of the discrete formulation

- $H_N(\Gamma)$: characterization space of $H(\Gamma)$ in finite dimension
- The discrete fading regularization method :

Let $c > 0$ and $\mathbf{U}^0 \in H_N(\Gamma)$,

$$\left\{ \begin{array}{l} \mathbf{U}_N^{k+1} \in H_N(\Gamma) \text{ such as :} \\ J_c^{k+1}(\mathbf{U}_N^{k+1}) \leq J_c^{k+1}(\mathbf{V}_N), \quad \forall \mathbf{V}_N \in H_N(\Gamma) \\ \text{where } J_c^{k+1}(\mathbf{V}_N) = \|\mathbf{V}_N|_{\Gamma_d} - \Phi_d\|_{\Gamma_d}^2 + c\|\mathbf{V}_N - \mathbf{U}_N^k\|_{\Gamma}^2 \text{ for } \mathbf{V}_N \in H_N(\Gamma) \end{array} \right. \quad (1)$$

Φ_d : $4N_d$ -vector of discrete data

- The elements of $H_N(\Gamma)$ that fit at best the N_d data elements
 - If $N_d > N$: a solution in the sense of least squares.
 - If $N_d \leq N$: an infinity of solutions, defined to an element of the kernel of the "discrete trace operator" on Γ_d :

$$Z_N(\Gamma) = \{\mathbf{U}_N \in H_N(\Gamma); \quad \mathbf{U}_N|_{\Gamma_d} = 0\}$$

$$Z_N^\perp(\Gamma) = \{\mathbf{U}_N \in H_N(\Gamma); \quad \langle \mathbf{U}_N, \mathbf{V}_N \rangle_{\Gamma} = 0 \quad \forall \mathbf{V}_N \in Z_N(\Gamma)\}$$

Convergence of the discrete formulation

- The discrete Cauchy problem can be defined as :

$$\left\{ \begin{array}{l} \text{Find } \mathbf{U}_N^e \in Z_N^\perp(\Gamma) \quad \text{such as :} \\ \langle \mathbf{U}_N^e - \Phi_d, \mathbf{V}_N \rangle_{\Gamma_d} = 0, \quad \forall \mathbf{V}_N \in Z_N^\perp(\Gamma) \end{array} \right. \quad (2)$$

Theorem

If $\mathbf{U}_N^0 = 0$ then the sequence $(\mathbf{U}_N^k)_k$ verifies the following properties :

- $\mathbf{U}_N^k \in Z_N^\perp(\Gamma), \quad \forall k \geq 0,$
- the sequence $(\mathbf{U}_N^k)_k$ converges to the unique solution \mathbf{U}_N^e of the discrete Cauchy problem (2).

$$\langle \mathbf{U}_N^{k+1} - \Phi_d, \mathbf{V}_N \rangle_{\Gamma_d} + c \langle \mathbf{U}_N^{k+1} - \mathbf{U}_N^k, \mathbf{V}_N \rangle_{\Gamma} = 0, \quad \forall \mathbf{V}_N \in H_N(\Gamma)$$

$$\mathbf{U}_N^k = \mathbf{z}_N^k + \mathbf{y}_N^k, \quad \forall \mathbf{z}_N^k \in Z_N(\Gamma), \quad \forall \mathbf{y}_N^k \in Z_N^\perp(\Gamma) \text{ and } \forall k \geq 0$$

$$\mathbf{V}_N = \mathbf{z}_N + \mathbf{y}_N, \quad \forall \mathbf{z}_N \in Z_N(\Gamma) \text{ and } \forall \mathbf{y}_N \in Z_N^\perp(\Gamma)$$

$$\Rightarrow \mathbf{z}_N^{k+1} = \mathbf{z}_N^k, \quad \forall k \geq 0$$

$$\text{with the initialization } \mathbf{U}_N^0 = 0, \text{ we obtain that } \mathbf{z}_N^k = \mathbf{z}_N^0 = 0, \quad \forall k \geq 0$$

$$\Rightarrow \mathbf{U}_N^k \in Z_N^\perp(\Gamma), \quad \forall k \geq 0$$

Convergence of the discrete formulation

- The discrete Cauchy problem can be defined as :

$$\left\{ \begin{array}{l} \text{Find } \mathbf{U}_N^e \in Z_N^\perp(\Gamma) \quad \text{such as :} \\ \langle \mathbf{U}_N^e - \Phi_d, \mathbf{V}_N \rangle_{\Gamma_d} = 0, \quad \forall \mathbf{V}_N \in Z_N^\perp(\Gamma) \end{array} \right. \quad (2)$$

Theorem

If $\mathbf{U}_N^0 = 0$ then the sequence $(\mathbf{U}_N^k)_k$ verifies the following properties :

- $\mathbf{U}_N^k \in Z_N^\perp(\Gamma), \quad \forall k \geq 0,$
- the sequence $(\mathbf{U}_N^k)_k$ converges to the unique solution \mathbf{U}_N^e of the discrete Cauchy problem (2).

As in the continuous case, we have :

$$\lim_{k \rightarrow \infty} \|\mathbf{U}_N^{k+1} - \Phi_d\|_{\Gamma_d}^2 = 0$$

If the solution of the discrete Cauchy problem verifies compatibility hypothesis (i.e. $\mathbf{U}_N^e = \Phi_d$ on Γ_d)

$$\lim_{k \rightarrow \infty} \|\mathbf{U}_N^{k+1} - \mathbf{U}_N^e\|_{\Gamma_d}^2 = 0$$

By equivalence of finite dimensional norms, there exists $\alpha_N > 0,$

$$\|\mathbf{U}_N^{k+1} - \mathbf{U}_N^e\|_{\Gamma}^2 \leq \alpha_N \|\mathbf{U}_N^{k+1} - \mathbf{U}_N^e\|_{\Gamma_d}^2$$

Convergence of the discrete formulation

- The discrete Cauchy problem can be defined as :

$$\left\{ \begin{array}{l} \text{Find } \mathbf{U}_N^e \in Z_N^\perp(\Gamma) \text{ such as :} \\ \langle \mathbf{U}_N^e - \Phi_d, \mathbf{V}_N \rangle_{\Gamma_d} = 0, \quad \forall \mathbf{V}_N \in Z_N^\perp(\Gamma) \end{array} \right. \quad (2)$$

Theorem

If $\mathbf{U}_N^0 = 0$ then the sequence $(\mathbf{U}_N^k)_k$ verifies the following properties :

- $\mathbf{U}_N^k \in Z_N^\perp(\Gamma), \quad \forall k \geq 0,$
- the sequence $(\mathbf{U}_N^k)_k$ converges to the unique solution \mathbf{U}_N^e of the discrete Cauchy problem (2).

We can also prove that there exists $M > 0$ such that

$$\|\mathbf{U}_N^k - \mathbf{U}_N^e\|_\Gamma^2 \leq \left(\frac{c}{c + \alpha_N}\right)^k M, \quad \forall k \geq 0$$

→ Contraction of the discrete algorithm.

Stopping criteria for the fading regularization algorithm

The sequences composed by :

- The scalar product

$$sp(\mathbf{U}^{k+1}) := \langle \mathbf{U}^{k+1} - \Phi_d, \mathbf{U}^{k+1} - \mathbf{U}^k \rangle_{\Gamma_d}$$

- The relaxation term

$$J_{\Gamma_d}^{k+1}(\mathbf{U}) = \|\mathbf{U}^{k+1}|_{\Gamma_d} - \Phi_d\|_{H(\Gamma_d)}^2$$

- The regularization term

$$J_{\Gamma}^{k+1}(\mathbf{U}) = c \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{H(\Gamma)}^2$$

- The value of the functional

$$J_c^{k+1}(\mathbf{U}) = \|\mathbf{U}^{k+1}|_{\Gamma_d} - \Phi_d\|_{H(\Gamma_d)}^2 + c \|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{H(\Gamma)}^2$$

Stopping criteria for the fading regularization algorithm

The sequences composed by :

- The scalar product

$$sp(\mathbf{U}^{k+1}) := \langle \mathbf{U}^{k+1} - \Phi_d, \mathbf{U}^{k+1} - \mathbf{U}^k \rangle_{\Gamma_d} \leq 0, \quad \forall k > 0$$

- The relaxation term

$$J_{\Gamma_d}^{k+1}(\mathbf{U}) = \|\mathbf{U}^{k+1}|_{\Gamma_d} - \Phi_d\|_{H(\Gamma_d)}^2, \quad \searrow \quad \forall k > 0$$

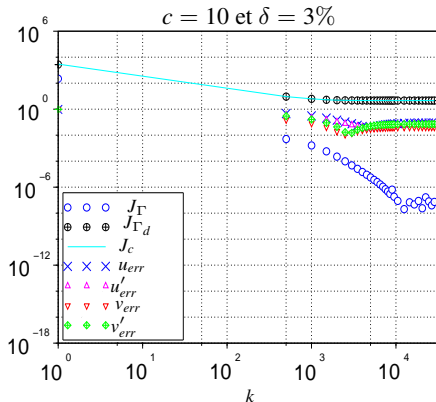
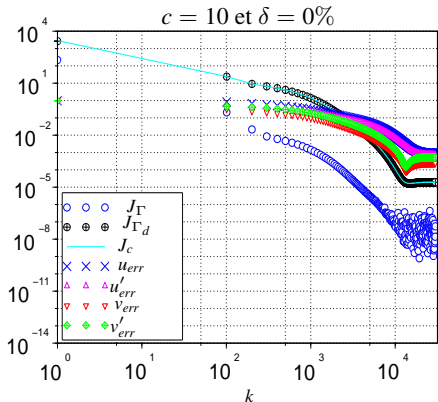
- The regularization term

$$J_{\Gamma}^{k+1}(\mathbf{U}) = c\|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{H(\Gamma)}^2, \quad \searrow \quad \forall k > 0$$

- The value of the functional

$$J_c^{k+1}(\mathbf{U}) = \|\mathbf{U}^{k+1}|_{\Gamma_d} - \Phi_d\|_{H(\Gamma_d)}^2 + c\|\mathbf{U}^{k+1} - \mathbf{U}^k\|_{H(\Gamma)}^2, \quad \searrow \quad \forall k > 0$$

Stopping criteria for the fading regularization algorithm



Proposition of a new stopping criterion

According to the lemma, for **compatible data** Φ_d , we have :

$$\underbrace{\sum_{j=0}^k \|\mathbf{U}^{j+1} - \mathbf{U}^j\|_{\Gamma}^2 + \frac{2}{c} \sum_{j=0}^k \|\mathbf{U}^{j+1} - \Phi_d\|_{\Gamma_d}^2}_{s_d^{k+1}(\mathbf{U})} = \underbrace{\|\mathbf{U}_e\|_{\Gamma}^2 - \|\mathbf{U}^{k+1} - \mathbf{U}_e\|_{\Gamma}^2}_{s_e^{k+1}(\mathbf{U})}$$

Proposition of a new stopping criterion

According to the lemma, for **compatible data** Φ_d , we have :

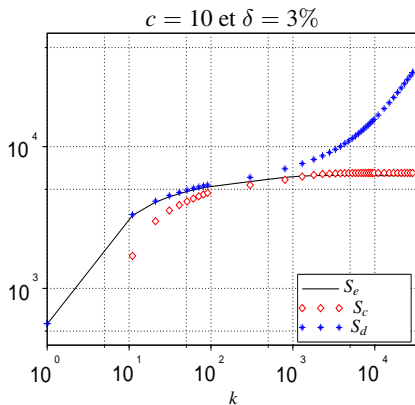
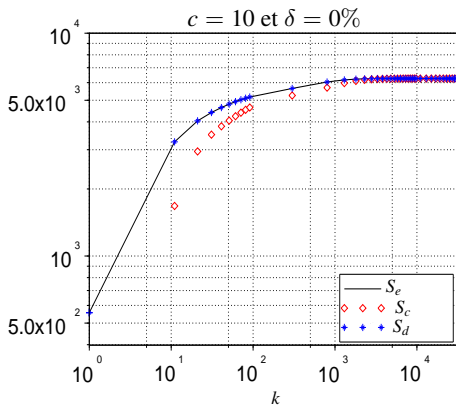
$$\underbrace{\sum_{j=0}^k \|\mathbf{U}^{j+1} - \mathbf{U}^j\|_{\Gamma}^2 + \frac{2}{c} \sum_{j=0}^k \|\mathbf{U}^{j+1} - \Phi_d\|_{\Gamma_d}^2}_{S_d^{k+1}(\mathbf{U})} = \underbrace{\|\mathbf{U}_e\|_{\Gamma}^2 - \|\mathbf{U}^{k+1} - \mathbf{U}_e\|_{\Gamma}^2}_{S_e^{k+1}(\mathbf{U})}$$

- **For noisy data** : $S_d^{k+1}(\mathbf{U}) \rightsquigarrow S_c^{k+1}(\mathbf{U})$

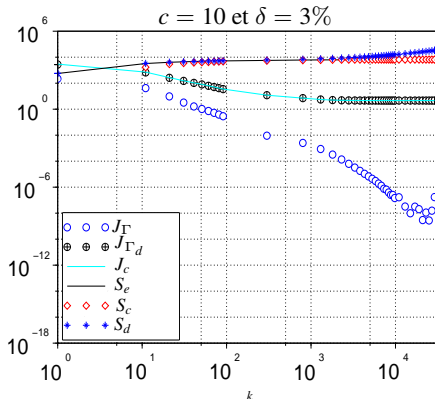
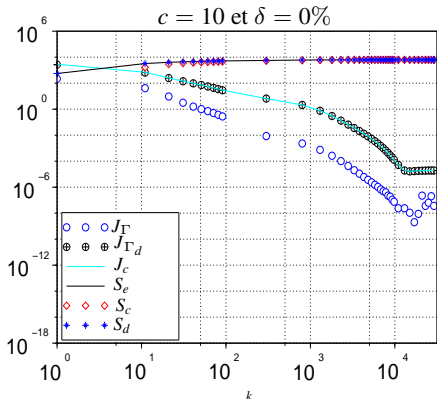
Idea : "estimate the value of the accumulation due to noise"

$$S_c^{k+1}(\mathbf{U}) := \sum_{j=0}^k \|\mathbf{U}^{j+1} - \mathbf{U}^j\|_{\Gamma}^2 + \frac{2}{c} \left(\sum_{j=0}^k \|\mathbf{U}^{j+1} - \widetilde{\Phi}_d\|_{\Gamma_d}^2 - (k+1) \|\mathbf{U}^{k+1} - \widetilde{\Phi}_d\|_{\Gamma_d}^2 \right)$$

Proposition of a new stopping criterion



Proposition of a new stopping criterion



Numerical implementation using the method of fundamental solutions (MFS)

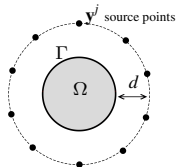
- Discretization of the space of solutions $H_N(\Gamma)$.
- Meshless method.
- Approximation by a linear combination of the fundamental solutions:

$$u(\mathbf{x}) \approx u^M(a, b, \underline{\mathbf{Y}}; \mathbf{x}) = \sum_{j=1}^M a_j \mathcal{F}_1(\mathbf{x}, \mathbf{y}^j) + b_j \mathcal{F}_2(\mathbf{x}, \mathbf{y}^j), \quad \mathbf{x} \in \bar{\Omega}$$

$$\mathcal{F}_1(x, y) = -\frac{1}{2\pi} \ln r(x, y) \quad x \in \bar{\Omega}, \quad y \in \mathbb{R}^2 \setminus \bar{\Omega},$$

$$\mathcal{F}_2(x, y) = -\frac{1}{8\pi} r^2(x, y) \ln r(x, y) \quad x \in \bar{\Omega}, \quad y \in \mathbb{R}^2 \setminus \bar{\Omega}.$$

$$r(\mathbf{x}, \mathbf{y}) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$$

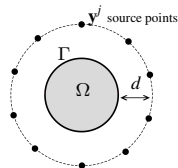


Numerical implementation using the method of fundamental solutions (MFS)

- Discretization of the space of solutions $H_N(\Gamma)$.
- Meshless method.
- Approximation by a linear combination of the fundamental solutions:

$$u(\mathbf{x}) \approx u^M(a, b, \underline{Y}; \mathbf{x}) = \sum_{j=1}^M a_j \mathcal{F}_1(\mathbf{x}, \mathbf{y}^j) + b_j \mathcal{F}_2(\mathbf{x}, \mathbf{y}^j), \quad \mathbf{x} \in \bar{\Omega}$$

- $\underline{\mathbf{X}}^T = (a_1, \dots, a_M, b_1, \dots, b_M)$ $2M$ -vector of unknowns,
- $\underline{\mathbf{U}}^T = (u, u_{,n}, v, v_{,n})$.



- Algebraic system

$$\mathcal{A}\underline{\mathbf{X}} = \underline{\mathbf{U}}$$

où $\mathcal{A} = \mathcal{A}(\mathbf{x}, \underline{Y}; \underline{n})$.

Resolution of the iterative algorithm using the MFS

- For $c > 0$ and $\mathbf{U}^0 = 0$, we define the sequence \mathbf{X}^k that minimize J_c^k :

$$J_c^{k+1}(\mathbf{X}) = \|\mathcal{A}|_{\Gamma_d}\mathbf{X} - \Phi_d\|_{\Gamma_d}^2 + c\|\mathcal{A}\mathbf{X} - \mathcal{A}\mathbf{X}^k\|_{\Gamma}^2$$

- The iterative algorithm amounts to determining the sequence $(\mathbf{X}^k)_k$ such that :

$$\mathbf{X}^{k+1} = \underset{\mathbf{X} \in \mathbb{R}^{2M}}{\text{Argmin}} \quad J_c^{k+1}(\mathbf{X})$$

Resolution of the iterative algorithm using the MFS

- For $c > 0$ and $\mathbf{U}^0 = 0$, we define the sequence \mathbf{X}^k that minimize J_c^k :

$$J_c^{k+1}(\mathbf{X}) = \|\mathcal{A}|_{\Gamma_d}\mathbf{X} - \Phi_d\|_{\Gamma_d}^2 + c\|\mathcal{A}\mathbf{X} - \mathcal{A}\mathbf{X}^k\|_{\Gamma}^2$$

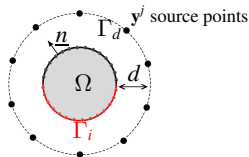
- The iterative algorithm amounts to determining the sequence $(\mathbf{X}^k)_k$ such that :

$$\mathbf{X}^{k+1} = \underset{\mathbf{X} \in \mathbb{R}^{2M}}{\text{Argmin}} \quad J_c^{k+1}(\mathbf{X})$$

Inversible linear system

$$(\mathcal{A}^t|_{\Gamma_d}\mathcal{A}|_{\Gamma_d} + c\mathcal{A}^t\mathcal{A})\mathbf{X}^{k+1} = \mathcal{A}^t|_{\Gamma_d}\Phi_d + c\mathcal{A}^t\mathcal{A}\mathbf{X}^k$$

Numerical simulations



Unit disk

Analytic solution

$\forall \mathbf{x} \in \bar{\Omega} :$

$$u^{an}(\mathbf{x}) = \frac{1}{2}x_1(\sin x_1 \cosh x_2 - \cos x_1 \sinh x_2),$$

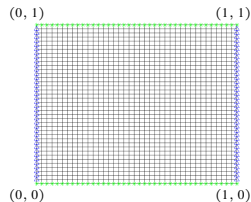
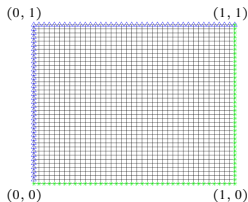
$$v^{an}(\mathbf{x}) = \Delta u^{an}(\mathbf{x}) = \cosh x_2 \cos x_1 + \sinh x_2 \sin x_1,$$

Noisy data

$\forall \mathbf{x} \in \Gamma_d :$

$$\begin{cases} \varphi_d(\mathbf{x}) = u^{an}(\mathbf{x}) + \delta \max(u^{an}(\mathbf{x}))\rho \\ \psi_d(\mathbf{x}) = u_{,n}^{an}(\mathbf{x}) + \delta \max(u_{,n}^{an}(\mathbf{x}))\rho \\ \mu_d(\mathbf{x}) = v^{an}(\mathbf{x}) + \delta \max(v^{an}(\mathbf{x}))\rho \\ \phi_d(\mathbf{x}) = v_{,n}^{an}(\mathbf{x}) + \delta \max(v_{,n}^{an}(\mathbf{x}))\rho \end{cases}$$

- δ : the percentage of noise level,
- ρ : a pseudo-random number in $[-1, 1]$.

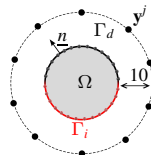
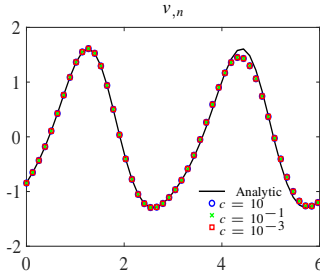
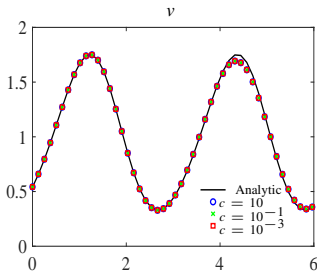
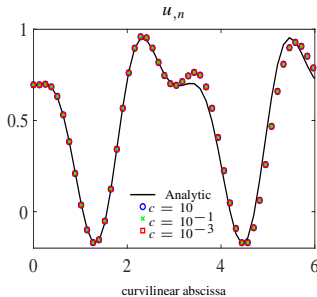
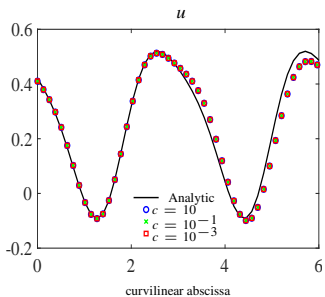


$\Omega = 40 \times 40$

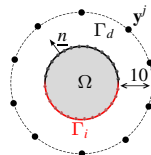
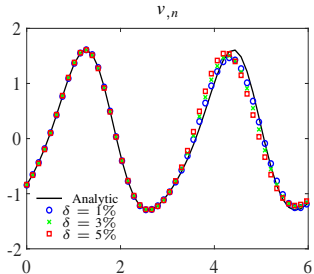
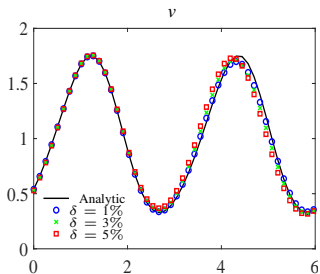
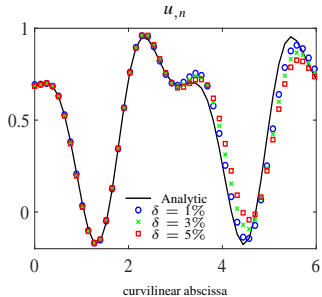
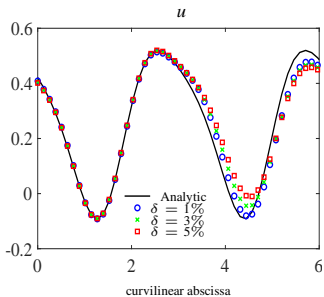
$\triangle \Gamma_i$: unknowns

* Γ_d : data

Independence towards the regularization parameter c

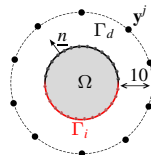
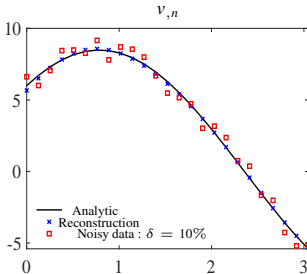
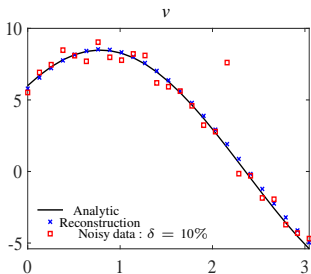
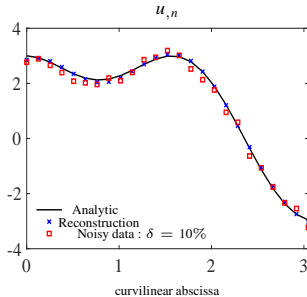
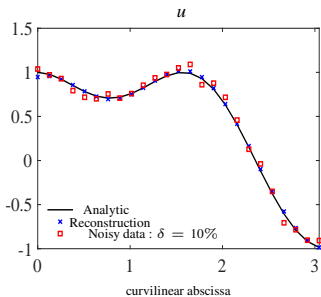


Stability towards noise level

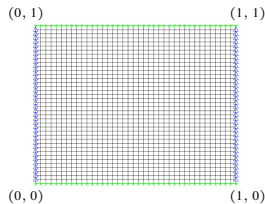
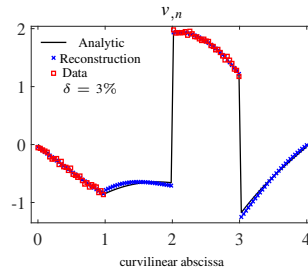
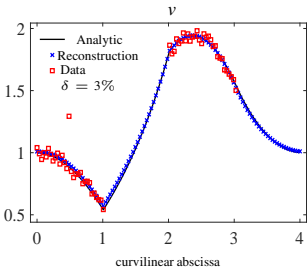
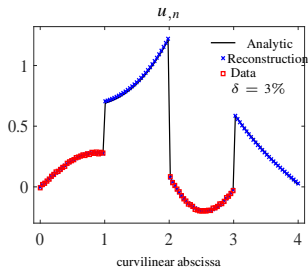
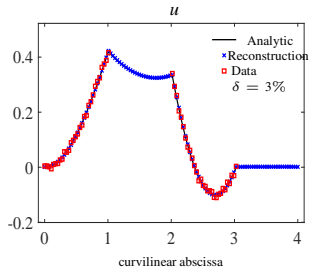




Ability to denoise the data



Reconstructions on the boundary of a square domain (noisy data located on two opposite sides)

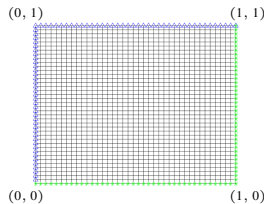
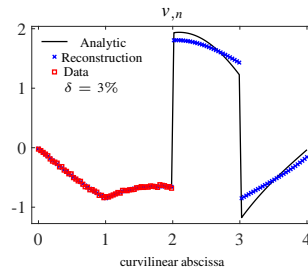
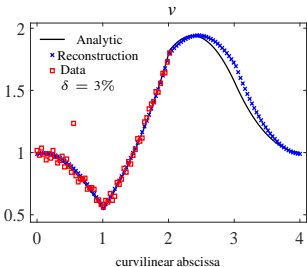
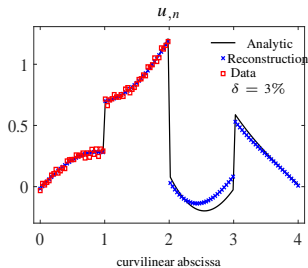
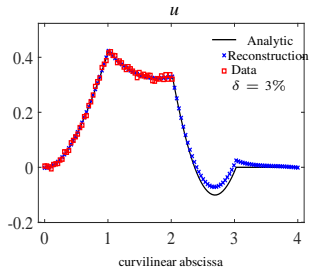


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data

Reconstructions on the boundary of a square domain (noisy data located on two adjacent sides)



$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$\ast \Gamma_d$: data

Reformulation of the Cauchy biharmonic problem

Coupled formulation

$$\left\{ \begin{array}{ll} \Delta u = v, & \text{in } \Omega \\ u = \varphi_d, & \text{on } \Gamma_d \\ u_{,n} = \psi_d, & \text{on } \Gamma_d \\ \Delta v = 0, & \text{in } \Omega \\ v = \mu_d, & \text{on } \Gamma_d \\ v_{,n} = \phi_d, & \text{on } \Gamma_d \end{array} \right.$$

$$\mathbb{H}^h(\Gamma) = \{ \mathbf{U} = (U, U', V, V') \in \mathbb{R}^N \times \mathbb{R}^{N'} \times \mathbb{R}^N \times \mathbb{R}^{N'} \mid \\ \Xi(V, V') \equiv KV + BV' = 0, \\ \Lambda(U, U', V) \equiv KU + BU' - DV = 0 \}.$$

Factorized formulation

$$\left\{ \begin{array}{ll} -\Delta v = 0, & \text{in } \Omega \\ v = \mu_d, & \text{on } \Gamma_d \\ v_{,n} = \phi_d & \text{on } \Gamma_d \end{array} \right. \quad \left\{ \begin{array}{ll} -\Delta u = v, & \text{in } \Omega \\ u = \varphi_d, & \text{on } \Gamma_d \\ u_{,n} = \psi_d & \text{on } \Gamma_d \end{array} \right.$$

$$\mathbb{H}_v^h(\Gamma) = \{ \mathbf{V} = (V, V') \in \mathbb{R}^N \times \mathbb{R}^{N'} \mid \\ \Xi(V, V') \equiv KV + BV' = 0 \},$$

and for $\mathbf{V} \in \mathbb{H}_v^h(\Gamma)$,

$$\mathbb{H}_u^h(\Gamma, V) = \{ \mathbf{U} = (U, U') \in \mathbb{R}^N \times \mathbb{R}^{N'} \mid \\ \Lambda(U, U', V) \equiv KU + BU' - DV = 0 \}.$$

Numerical implementations using the FEM

Coupled formulation

Let $c > 0$ and $\mathbf{U}^0 = (0, 0, 0, 0)$

$$\begin{cases} \mathbf{U}^{k+1} = \underset{\mathbb{R}^N \times \mathbb{R}^{N'} \times \mathbb{R}^N \times \mathbb{R}^{N'}}{\text{Argmin}} J_c^{k+1}(W, P, S, T) \\ \text{under the equality constraints : } \mathcal{E}(W, P, S, T) = 0, \end{cases}$$

$$\mathcal{E}(W, P, S, T) \equiv \begin{bmatrix} K & -D \\ 0 & K \end{bmatrix} \begin{bmatrix} W \\ S \end{bmatrix} + \begin{bmatrix} BP \\ BT \end{bmatrix}.$$

Factorized formulation

(a) Let $c_1 > 0$ and $\mathbf{V}^0 = (0, 0)$

$$\begin{cases} \mathbf{V}^{k+1} = (V^{k+1}, V'^{k+1}) = \underset{\mathbb{R}^N \times \mathbb{R}^{N'}}{\text{Argmin}} J_{c_1}^{k+1}(V, V') \\ \text{under the equality constraints :} \\ \Xi(V, V') := KV + BV' = 0 \end{cases}$$

\Rightarrow converges towards $\mathbf{V}_{\text{opt}} = (V_{\text{opt}}, V'_{\text{opt}})$

(b) Let $c_2 > 0$ and $\mathbf{U}^0 = (0, 0)$

$$\begin{cases} \mathbf{U}^{k+1} = (U^{k+1}, U'^{k+1}) = \underset{\mathbb{R}^N \times \mathbb{R}^{N'}}{\text{Argmin}} J_{c_2}^{k+1}(U, U') \\ \text{under the equality constraints :} \\ A(U, U') := KU + BU' = DV_{\text{opt}} \end{cases}$$

Numerical implementations using the FEM

Coupled formulation

Let $c > 0$ and $\mathbf{U}^0 = (0, 0, 0, 0)$

$$\begin{cases} \text{Find } (\mathbf{U}^{k+1}, \eta^{k+1}) \in \mathbb{R}^{N'} \times \mathbb{R}^{N'} \times \mathbb{R}^{N'} \times \mathbb{R}^{N'} \times \mathbb{R}^{N'} \\ \nabla J_c^{k+1}(\mathbf{U}^{k+1}) + (\eta^{k+1})' \nabla \mathcal{E}(\mathbf{U}^{k+1}) = 0, \\ \mathcal{E}(\mathbf{U}^{k+1}) = 0. \end{cases}$$

$$\begin{bmatrix} \nabla J_c^{k+1} & \nabla \mathcal{E}^T \\ \underline{\mathcal{E}} & 0 \end{bmatrix} \begin{bmatrix} \underline{\mathbf{U}}^{k+1} \\ \underline{\eta}^{k+1} \end{bmatrix} = \begin{bmatrix} \mathbf{F}^k \\ 0 \end{bmatrix}$$

$$\mathbf{F}^k = \begin{bmatrix} M_{\Gamma_d} \underline{\varphi}_d + c M_{\Gamma} \underline{U}^k \\ M_{\Gamma_d} \underline{\psi}_d + c M_{\Gamma} \underline{U}^{k'} \\ M_{\Gamma_d} \underline{\mu}_d + c M_{\Gamma} \underline{V}^k \\ M_{\Gamma_d} \underline{\phi}_d + c M_{\Gamma} \underline{V}^{k'} \end{bmatrix}.$$

Factorized formulation

(a) Let $c_1 > 0$ and $\mathbf{V}^0 = (0, 0)$

$$\begin{cases} \text{Find } (\mathbf{V}^{k+1}, \lambda^{k+1}) \in \mathbb{R}^{N'} \times \mathbb{R}^{N'} \times \mathbb{R}^{N'} \text{ such as} \\ \nabla J_{c_1}^{k+1}(\mathbf{V}^{k+1}) + (\lambda^{k+1})' \nabla \Xi(\mathbf{V}^{k+1}) = 0, \\ \Xi(\mathbf{V}^{k+1}) = 0, \end{cases}$$

$$\begin{bmatrix} \nabla J_{c_1}^{k+1} & \nabla \Xi^T \\ \underline{\Xi} & 0 \end{bmatrix} \begin{bmatrix} \underline{\mathbf{V}}^{k+1} \\ \underline{\lambda}^{k+1} \end{bmatrix} = \begin{bmatrix} \mathbf{F}_v^k \\ 0 \end{bmatrix}$$

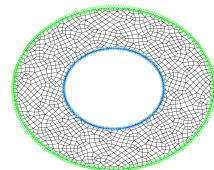
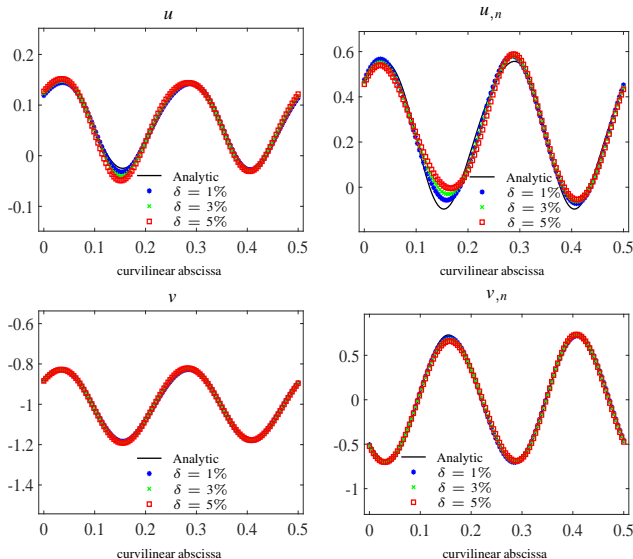
\Rightarrow converges towards $\mathbf{V}_{\text{opt}} = (V_{\text{opt}}, V'_{\text{opt}})$

(b) Let $c_2 > 0$ and $\mathbf{U}^0 = (0, 0)$

$$\begin{cases} \text{Find } (\mathbf{U}^{k+1}, \zeta^{k+1}) \in \mathbb{R}^{N'} \times \mathbb{R}^{N'} \times \mathbb{R}^{N'} \text{ such as} \\ \nabla J_{c_2}^{k+1}(\mathbf{U}^{k+1}) + (\zeta^{k+1})' \nabla \Lambda(\mathbf{U}^{k+1}) = 0, \\ \Lambda(\mathbf{U}^{k+1}) = V_{\text{opt}}. \end{cases}$$

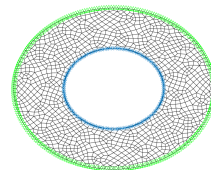
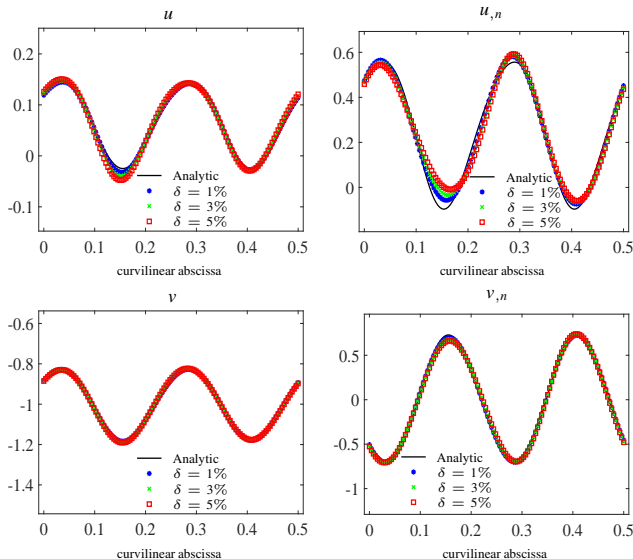
$$\begin{bmatrix} \nabla J_{c_2}^{k+1} & \nabla \Lambda^T \\ \underline{\Lambda} & 0 \end{bmatrix} \begin{bmatrix} \underline{\mathbf{U}}^{k+1} \\ \underline{\zeta}^{k+1} \end{bmatrix} = \begin{bmatrix} \mathbf{F}_u^k \\ V_{\text{opt}} \end{bmatrix}$$

Reconstructions on the inner boundary of an annular domain (factorized formulation)



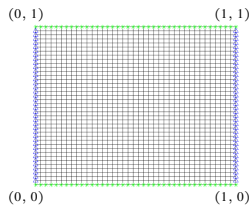
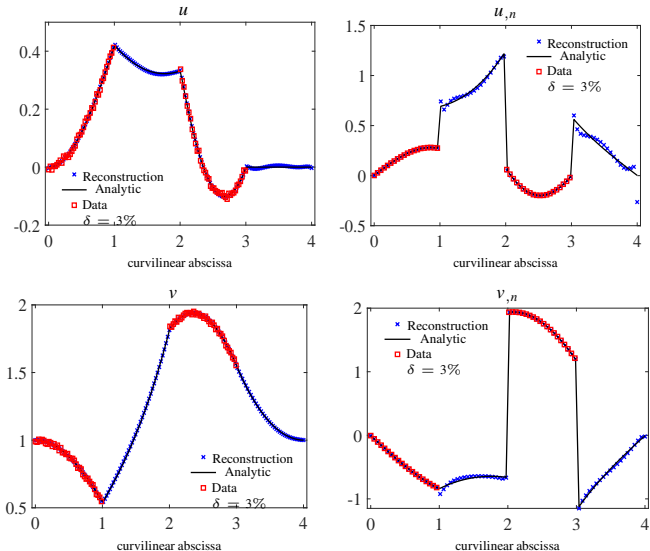
$\triangle \Gamma_i$: unknowns
 $*$ Γ_d : data

Reconstructions on the inner boundary of an annular domain (coupled formulation)



$\triangle \Gamma_i$: unknowns
 $*$ Γ_d : data

Reconstructions on the boundary of a square domain (noisy data located on two opposite sides)

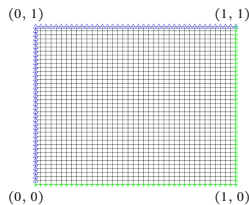
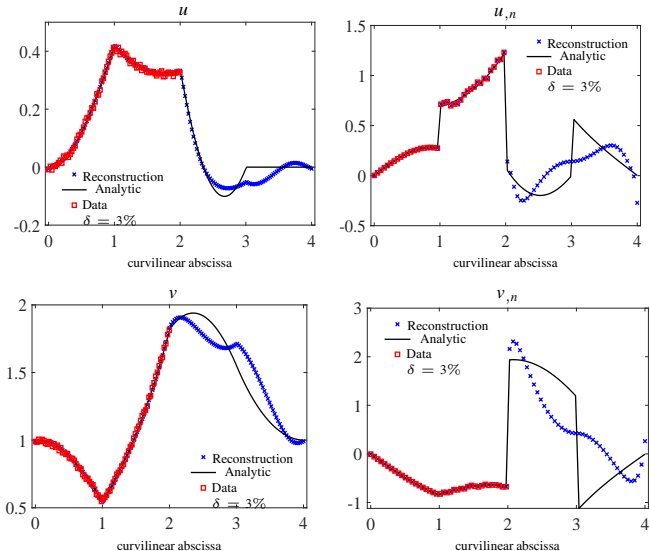


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data

Reconstructions on the boundary of a square domain (noisy data located on two adjacent sides)



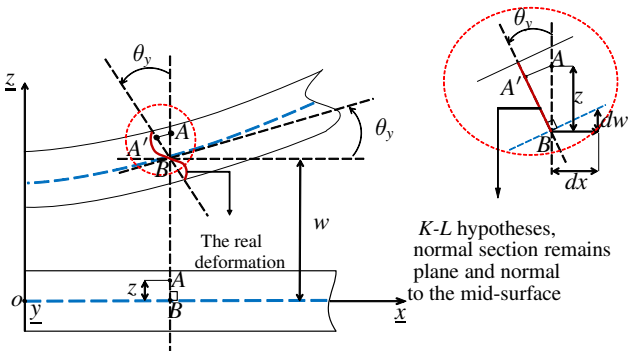
$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$\star \Gamma_d$: data

- 1 The biharmonic Cauchy problem
- 2 Cauchy problem in thin plate theory
 - Formulation of the problem
 - Discrete Kirchhoff finite elements
 - Numerical implementation of the iterative algorithm
 - Numerical results
- 3 Plate finite element for second order Cauchy problem
- 4 Conclusion and Outlook

Kirchhoff-Love hypotheses

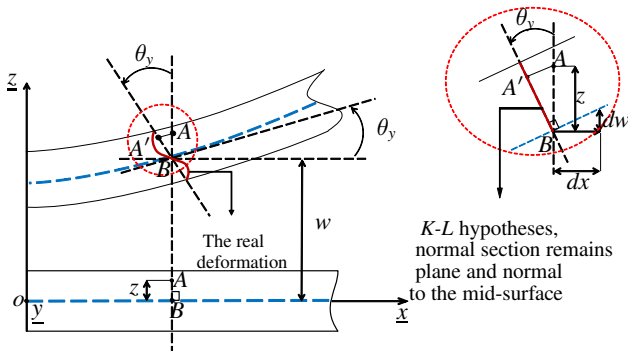


*K-L hypotheses,
normal section remains
plane and normal
to the mid-surface*

- *"Sections normal to the middle plane remain plane during deformation"*
- *"Sections normal to the middle plane remain normal to the middle plane during deformation"*

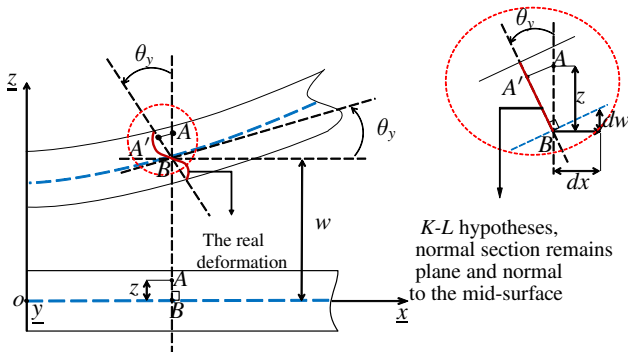


Kirchhoff-Love hypotheses



$$\begin{cases} \theta_x = \frac{\partial w}{\partial y} \\ \theta_y = -\frac{\partial w}{\partial x} \end{cases}$$

Kirchhoff-Love hypotheses



K-L hypotheses,
normal section remains
plane and normal
to the mid-surface

- Variational formulation:

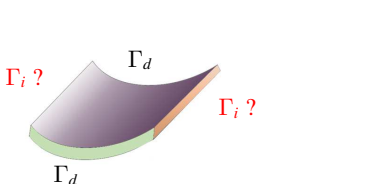
$$\int_{\Omega} \underbrace{((\mathbf{L}\nabla)^t \mathbf{D}(\mathbf{L}\nabla)w)}_{D\Delta^2 w} \delta w \, dx dy = \int_{\Omega} q(x, y) \delta w \, dx dy$$

$$+ \int_{\Gamma} \left[\mathcal{M}_n \frac{\partial \delta w}{\partial n} - \mathcal{V}_n \delta w \right] ds + \sum_i \delta w_i R_i$$

where $(\mathbf{L}\nabla) = \left[\frac{\partial^2}{\partial x^2} \quad \frac{\partial^2}{\partial y^2} \quad 2 \frac{\partial^2}{\partial x \partial y} \right]^t$ et \mathbf{D} is the flexural rigidity of the plate.

Cauchy problem in thin plate theory

- Cauchy problem associated with the biharmonic equation with mechanical boundary conditions that relate to the thin plate bending problem



$$\left\{ \begin{array}{ll} \Delta^2 w = 0 & \text{in } \Omega \\ w = \varphi_d & \text{on } \Gamma_d \\ w_{,n} = \psi_d & \text{on } \Gamma_d \\ \mathcal{M}_n = \mathcal{M}_d & \text{on } \Gamma_d \\ \mathcal{V}_n = \mathcal{V}_d & \text{on } \Gamma_d \end{array} \right.$$

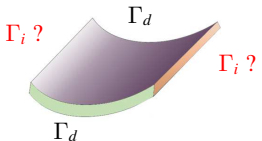
- The boundary conditions of the *Kirchhoff* thin plate theory amount to identifying the quantities w , $\frac{\partial w}{\partial n}$ and the forces :

$$\mathcal{M}_n = -D \left[\Delta w + (1 - \nu) \left(2n_x n_y \frac{\partial^2 w}{\partial x \partial y} - n_y^2 \frac{\partial^2 w}{\partial x^2} - n_x^2 \frac{\partial^2 w}{\partial y^2} \right) \right]$$

$$\mathcal{V}_n = -D \left[\frac{\partial \Delta w}{\partial n} + (1 - \nu) \frac{\partial}{\partial s} \left[n_x n_y \left(\frac{\partial^2 w}{\partial y^2} - \frac{\partial^2 w}{\partial x^2} \right) + (n_x^2 - n_y^2) \frac{\partial^2 w}{\partial x \partial y} \right] \right]$$

Cauchy problem in thin plate theory

- Cauchy problem associated with the biharmonic equation with mechanical boundary conditions that relate to the thin plate bending problem

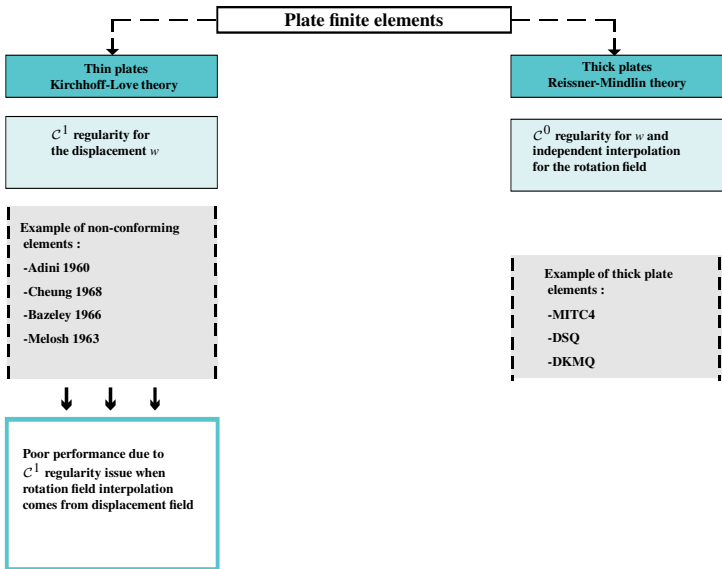


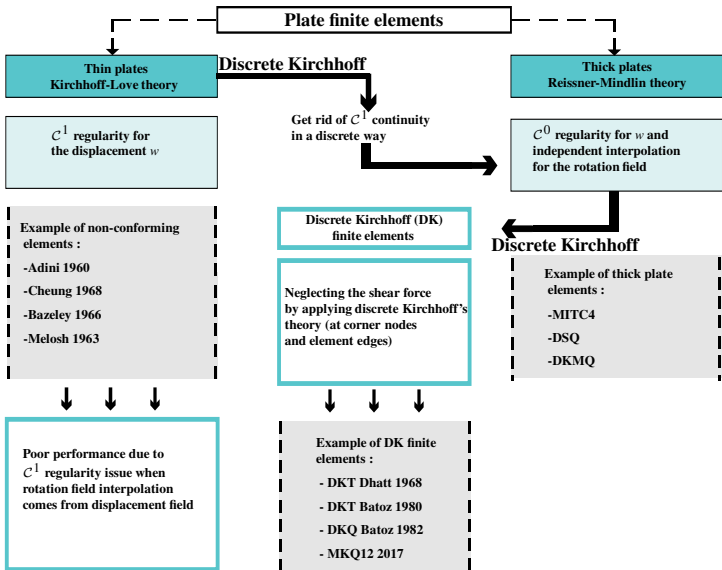
$$\left\{ \begin{array}{ll} \Delta^2 w = 0 & \text{in } \Omega \\ w = \varphi_d & \text{on } \Gamma_d \\ w_{,n} = \psi_d & \text{on } \Gamma_d \\ \mathcal{M}_n = \mathcal{M}_d & \text{on } \Gamma_d \\ \mathcal{V}_n = \mathcal{V}_d & \text{on } \Gamma_d \end{array} \right.$$

- The regularization functional becomes :

$$\begin{aligned} J_c^{k+1}(W) &= \|w|_{\Gamma_d} - \phi_d\|_{H^{3/2}(\Gamma_d)}^2 + \|w_{,n}|_{\Gamma_d} - \mu_d\|_{H^{1/2}(\Gamma_d)}^2 + \|\mathcal{M}_n|_{\Gamma_d} - \mathcal{M}_d\|_{H^{-1/2}(\Gamma_d)}^2 \\ &+ \|\mathcal{V}_n|_{\Gamma_d} - \mathcal{V}_d\|_{H^{-3/2}(\Gamma_d)}^2 + c \left(\|w - w^k\|_{H^{3/2}(\Gamma)} + \|w_{,n} - w_{,n}^k\|_{H^{1/2}(\Gamma)} \right. \\ &\left. + \|\mathcal{M}_n - \mathcal{M}_n^k\|_{H^{-1/2}(\Gamma)} + \|\mathcal{V}_n - \mathcal{V}_n^k\|_{H^{-3/2}(\Gamma)} \right), \\ \forall W &= (w, w_{,n}, \mathcal{M}_n, \mathcal{V}_n) \in \mathbf{H}(\Gamma). \end{aligned}$$

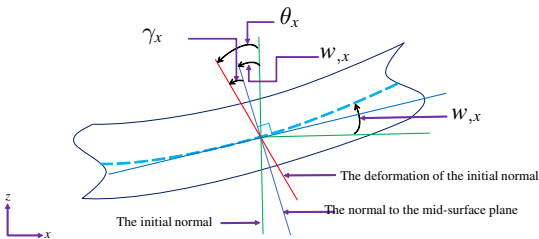
where $c > 0$ and $\mathbf{H}(\Gamma)$ is the space of the compatible quadruplets.





DK (Discrete Kirchhoff) finite elements

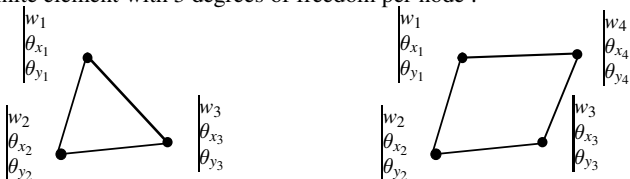
- **Thick plate finite element** : Including shear deformation $\theta_s = \gamma_s + \frac{\partial w}{\partial s}$



- Independent discretization of the displacement and the rotation field :

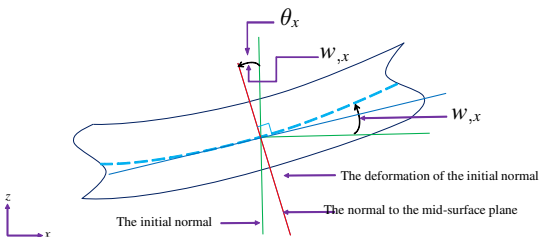
$$w = \sum_i N_i w_i \quad \theta_x = \sum_i N_i \theta_{x_i} \quad \theta_y = \sum_i N_i \theta_{y_i}$$

- Finite element with 3 degrees of freedom per node :



DK (Discrete Kirchhoff) finite elements

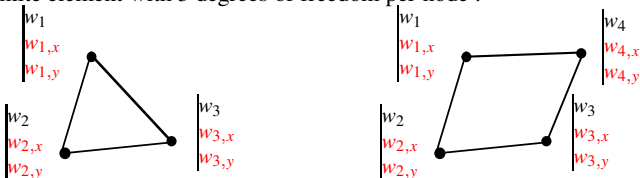
- DK finite element : *Kirchhoff* hypotheses $\gamma_s = 0 \Rightarrow \theta_s = \frac{\partial w}{\partial s}$



- Independent discretization of the displacement and the rotation field :

$$w = \sum_i N_i w_i \quad \theta_x = \sum_i N_i \theta_{x_i} \quad \theta_y = \sum_i N_i \theta_{y_i} \quad \text{such that } \theta_{s_i} = \frac{\partial w}{\partial s} \Big|_i$$

- Finite element with 3 degrees of freedom per node :



Numerical implementation of the iterative algorithm

- Interpolation of the displacement vector :

$$\underline{w}^e = \underline{\mathbf{N}} \underline{d}^e, \quad \underline{d}^{e_i} = \begin{bmatrix} w_i \\ \theta_{x_i} \\ \theta_{y_i} \end{bmatrix} = \begin{bmatrix} w_i \\ w_{,y_i} \\ -w_{,x_i} \end{bmatrix}.$$

- Interpolation the strain vector :

$$(\mathbf{L}\nabla)\underline{w}^e = \begin{bmatrix} \theta_{x,x} \\ \theta_{y,y} \\ \theta_{x,y} + \theta_{y,x} \end{bmatrix} = \underline{\mathbf{B}}^e \underline{d}^e$$

- Finite element formulation :

$$\left(\int_{\Omega} \underline{\mathbf{B}}^t \underline{\mathbf{D}} \underline{\mathbf{B}} d\Omega \right) \underline{d} = \int_{\Gamma} \left[-\underline{\mathbf{N}}^t_{,n} \mathcal{M}_n + \underline{\mathbf{N}}^t \mathcal{V}_n \right] ds$$

$$\mathbf{K} \underline{d} = \underbrace{\left[-\int_{\Gamma} \underline{\mathbf{N}}^t_{,n} ds \quad \int_{\Gamma} \underline{\mathbf{N}}^t ds \right]}_{\equiv \mathbf{F}} \underbrace{\begin{bmatrix} \mathcal{M}_n \\ \mathcal{V}_n \end{bmatrix}}_{\equiv \underline{b}}$$

$$\mathcal{E}(\underline{\mathbf{V}}) := \mathbf{K} \underline{d} - \mathbf{F} \underline{b} = 0, \text{ tel que } \underline{\mathbf{V}} = (\underline{d}, \underline{\mathcal{M}}_n, \underline{\mathcal{V}}_n)$$

Numerical implementation of the iterative algorithm

- The fading regularization algorithm :

$$\left\{ \begin{array}{l} \underline{\mathbf{V}}^{k+1} = \underset{\underline{\mathbf{V}} \in \mathbb{R}^{5N}}{\text{Argmin}} J_c^{k+1}(\underline{\mathbf{V}}) \\ \text{with } \underline{\mathbf{V}} = (\underline{d}, \underline{\mathcal{M}}_n, \underline{\mathcal{V}}_n) = (\underline{W}, \underline{\theta}_{,x}, \underline{\theta}_{,y}, \underline{\mathcal{M}}_n, \underline{\mathcal{V}}_n) \\ \text{under the equality constraints } \mathcal{E}(\underline{\mathbf{V}}) = 0 \end{array} \right.$$

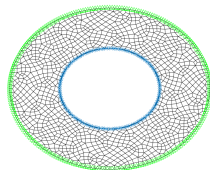
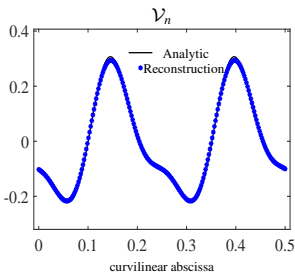
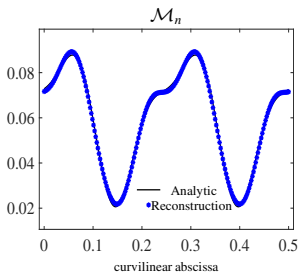
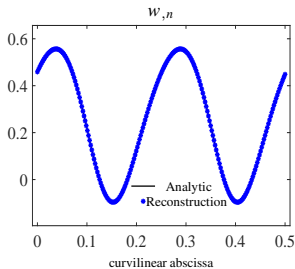
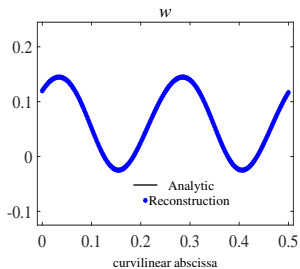
- The functional to be optimized :

$$\begin{aligned} J_c^{k+1}(\underline{\mathbf{V}}) &= \|\underline{W}|_{\Gamma_d} - \underline{\phi}_d\|_{L^2(\Gamma_d)}^2 + \|\underline{n}_y \underline{\theta}_{,x} + \underline{n}_x \underline{\theta}_{,y}|_{\Gamma_d} - \mu_d\|_{L^2(\Gamma_d)}^2 \\ &+ \|\underline{\mathcal{M}}_n|_{\Gamma_d} - \underline{\mathcal{M}}_d\|_{L^2(\Gamma_d)}^2 + \|\underline{\mathcal{V}}_n|_{\Gamma_d} - \underline{\mathcal{V}}_d\|_{L^2(\Gamma_d)}^2 + c \left(\|\underline{W} - \underline{W}^k\|_{L^2(\Gamma)}^2 \right. \\ &\left. + \|\underline{\theta}_{,x} - \underline{\theta}_{,x}^k\|_{L^2(\Gamma)}^2 + \|\underline{\theta}_{,y} - \underline{\theta}_{,y}^k\|_{L^2(\Gamma)}^2 + \|\underline{\mathcal{M}}_n - \underline{\mathcal{M}}_n^k\|_{L^2(\Gamma)}^2 + \|\underline{\mathcal{V}}_n - \underline{\mathcal{V}}_n^k\|_{L^2(\Gamma)}^2 \right) \end{aligned}$$

- Resolution of the linear system :

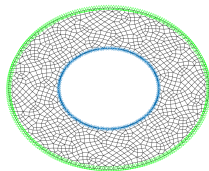
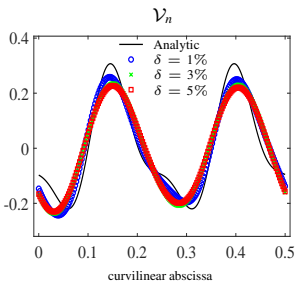
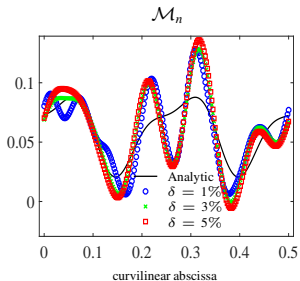
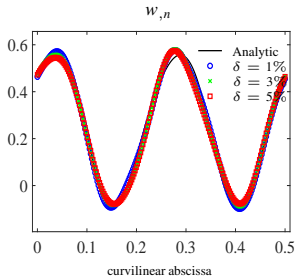
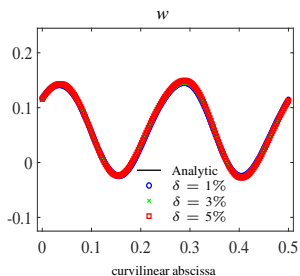
$$\begin{bmatrix} \nabla J_c^{k+1} & \nabla \mathcal{E}^T \\ \mathcal{E} & 0 \end{bmatrix} \begin{bmatrix} \underline{\mathbf{V}}^{k+1} \\ \underline{\eta}^{k+1} \end{bmatrix} = \begin{bmatrix} \underline{\mathcal{S}}^k \\ \underline{\mathbf{0}} \end{bmatrix}.$$

Reconstructions on the inner boundary of an annular domain (compatible data)



$\triangle \Gamma_i$: unknowns
* Γ_d : data

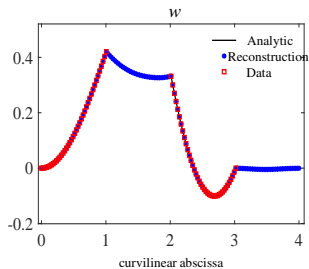
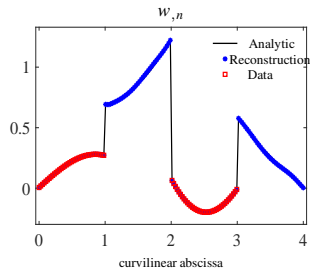
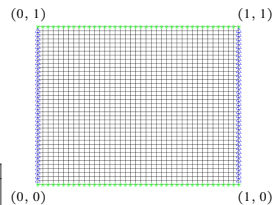
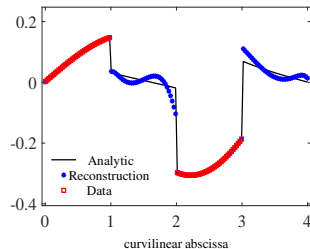
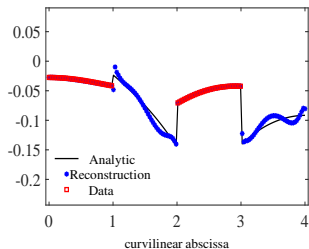
Reconstructions on the inner boundary of an annular domain (noisy data)



\triangle Γ_i : unknowns
 $*$ Γ_d : data

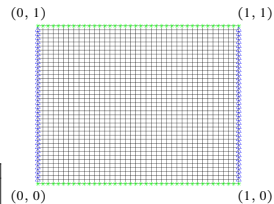
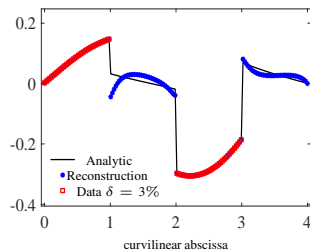
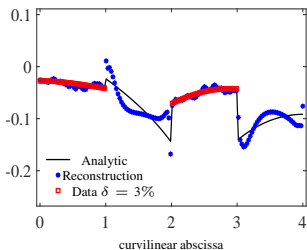
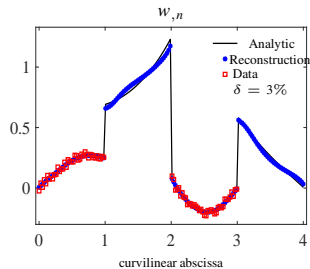
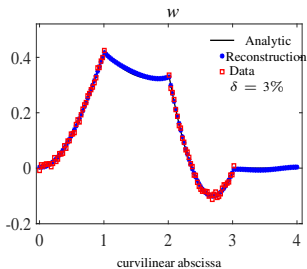


Reconstructions on the boundary of a square domain (compatible data located on two opposite sides)


 \mathcal{M}_n

 \mathcal{V}_n

 $\Omega = 40 \times 40$
 $\triangle \Gamma_i$: unknowns

 $* \Gamma_d$: data

Reconstructions on the boundary of a square domain (noisy data located on two opposite sides)

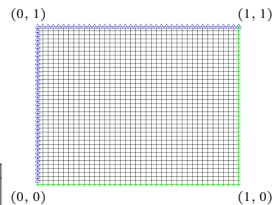
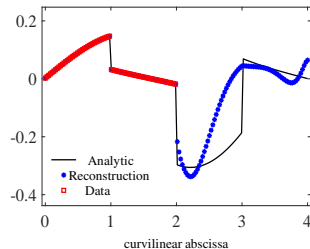
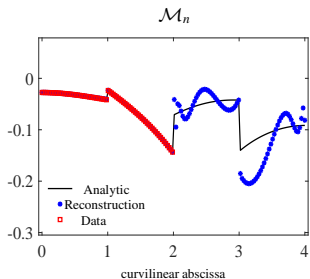
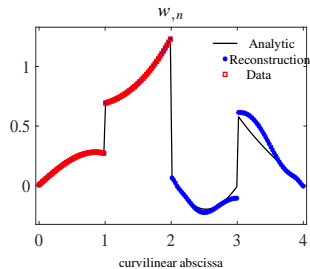
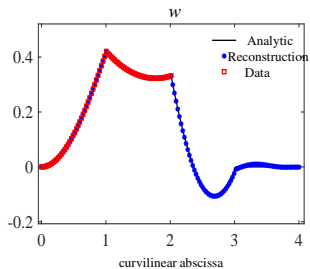


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$\ast \Gamma_d$: data

Reconstructions on the boundary of a square domain (compatible data located on two adjacent sides)



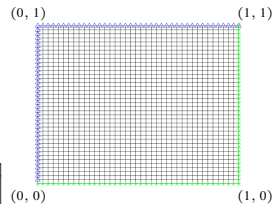
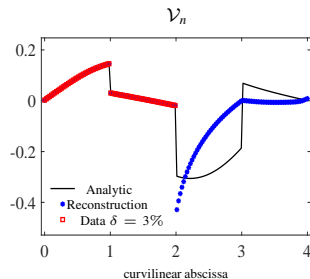
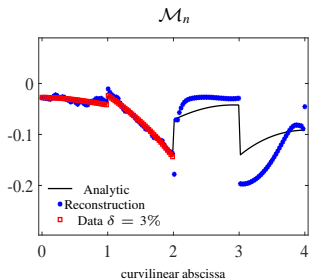
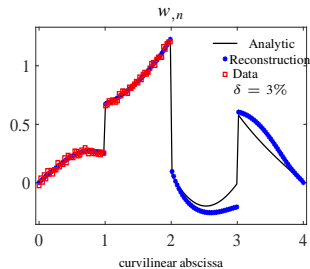
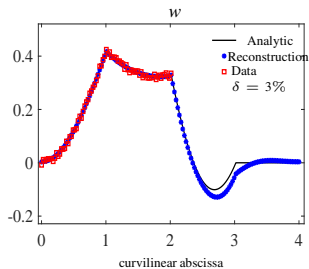
$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data



Reconstructions on the boundary of a square domain (noisy data located on two adjacent sides)



$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$\square \Gamma_d$: data

- 1 The biharmonic Cauchy problem
- 2 Cauchy problem in thin plate theory
- 3 Plate finite element for second order Cauchy problem**
 - Cauchy problem associated with the Laplace equation
 - Adaptation of the finite element of Melosh for the Laplacian
 - Numerical results
- 4 Conclusion and Outlooks

The Cauchy problem associated with the Laplace equation

- The Cauchy problem associated with the Laplace equation

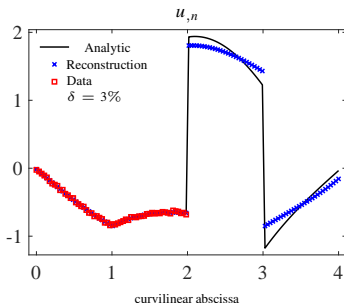
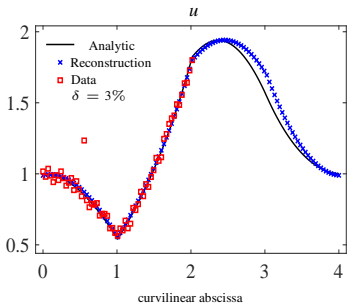
$$\begin{cases} \Delta u = 0 & \text{in } \Omega \\ u = \phi_d & \text{on } \Gamma_d \\ u_{,n} = \mu_d & \text{on } \Gamma_d \end{cases}$$

The Cauchy problem associated with the Laplace equation

- The Cauchy problem associated with the Laplace equation

$$\begin{cases} \Delta u = 0 & \text{in } \Omega \\ u = \phi_d & \text{on } \Gamma_d \\ u_{,n} = \mu_d & \text{on } \Gamma_d \end{cases}$$

- Results obtained using the method of fundamental solutions:

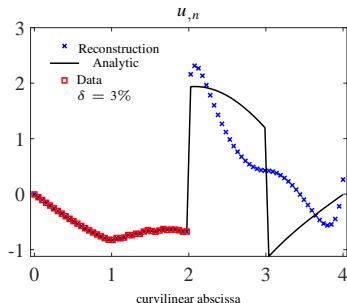
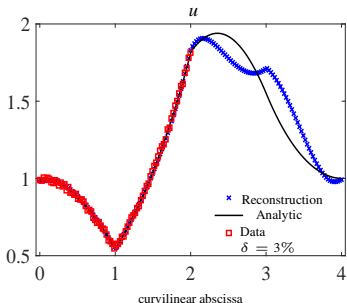


The Cauchy problem associated with the Laplace equation

- The Cauchy problem associated with the Laplace equation

$$\begin{cases} \Delta u = 0 & \text{in } \Omega \\ u = \phi_d & \text{on } \Gamma_d \\ u_{,n} = \mu_d & \text{on } \Gamma_d \end{cases}$$

- Results obtained by the finite element method:

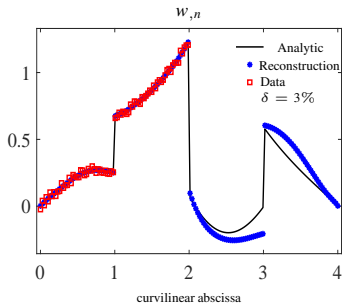
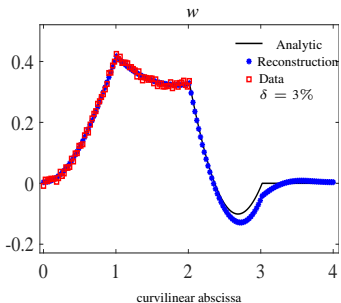


The Cauchy problem associated with the Laplace equation

- The Cauchy problem associated with the Laplace equation

$$\begin{cases} \Delta u = 0 & \text{in } \Omega \\ u = \phi_d & \text{on } \Gamma_d \\ u_{,n} = \mu_d & \text{on } \Gamma_d \end{cases}$$

- Results obtained by plate finite elements (DK):



Adaptation of Melosh finite element for the Laplacian

- Cubic interpolation for displacement

$$u = \alpha_1 + \alpha_2 x + \alpha_3 y + \alpha_4 x^2 + \alpha_5 xy + \alpha_6 y^2 + \alpha_7 x^3 + \alpha_8 x^2 y \\ + \alpha_9 xy^2 + \alpha_{10} y^3 + \alpha_{11} x^3 y + \alpha_{12} xy^3$$

$$u = \mathbf{P}\underline{\alpha}$$

- The degrees of freedom vector can be derived as

$$\underline{d} = \begin{pmatrix} u_i = \alpha_1 + \alpha_2 x_i + \alpha_3 y_i + \alpha_4 x_i^2 + \dots \\ \left(\frac{\partial u}{\partial y}\right)_i = \alpha_3 + \alpha_5 x_i + \dots \\ -\left(\frac{\partial u}{\partial x}\right)_i = -\alpha_2 - \alpha_5 y_i + \dots \end{pmatrix}$$

$$\underline{d} = \mathbf{C}\underline{\alpha} \Rightarrow \underline{\alpha} = \mathbf{C}^{-1}\underline{d}$$

- The vector of interpolation functions

$$u = \mathbf{P}\underline{\alpha} = \underbrace{\mathbf{P}\mathbf{C}^{-1}}_{\mathbf{N}}\underline{d} = \mathbf{N}\underline{d}.$$

- Finite element formulation associated with Laplace's equation

$$\int_{\Omega} \nabla u \nabla v d\Omega = \int_{\Gamma} \frac{\partial u}{\partial n} v d\sigma, \quad \forall v \in H_0^1(\Omega)$$

$$\left(\int_{\Omega} \nabla \mathbf{N}^t \nabla \mathbf{N} d\Omega \right) \underline{d} = \left(\int_{\Gamma} \mathbf{N}^t \mathbf{N}_{,n} d\sigma \right) \underline{d}$$

$$\mathbf{K}\underline{d} = \mathbf{F}\underline{d}$$

New regularization strategy

- The fading regularization algorithm :

Let $c > 0$ and $\mathbf{U}^0 \in \mathbf{H}(\Gamma)$,

$$\left\{ \begin{array}{l} \text{Find } \mathbf{U}^{k+1} = (u^{k+1}, u_{,x}^{k+1}, u_{,y}^{k+1}) \in \mathbf{H}(\Gamma) \text{ tel que} \\ J_c^{k+1}(\mathbf{U}^{k+1}) \leq J_c^{k+1}(\mathbf{V}), \quad \forall \mathbf{V} = (v, v_{,x}, v_{,y}) \in \mathbf{H}(\Gamma), \quad \forall k \geq 0, \\ \text{où } J_c^{k+1}(\mathbf{V}) = \|v|_{\Gamma_d} - \phi_d\|_{H^1(\Gamma_d)}^2 + \|(n_x v_{,x}|_{\Gamma_d} + n_y v_{,y}|_{\Gamma_d}) - \mu_d\|_{L^2(\Gamma_d)}^2 \\ \quad + c \|\mathbf{V} - \mathbf{V}^k\|_{\mathbf{H}(\Gamma)}^2 \end{array} \right.$$

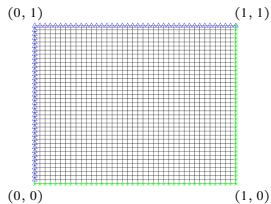
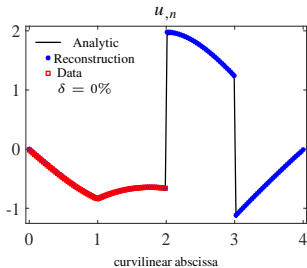
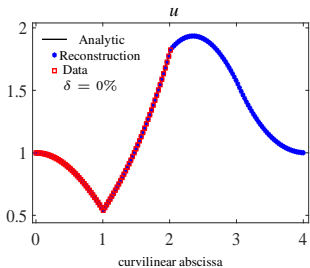
- The discrete fading regularization algorithm :

$$\left\| \begin{array}{l} \text{Argmin } J_c^{k+1}(\underline{\mathbf{U}}) \\ \underline{\mathbf{U}} \in \mathbb{R}^{3N} \\ \text{such as } (\mathbf{K} - \mathbf{F})\underline{\mathbf{U}} = 0 \end{array} \right.$$

where

$$\begin{aligned} J_c^{k+1}(\underline{\mathbf{V}}) &= \|\underline{V}|_{\Gamma_d} - \underline{\phi}_d\|_{L^2(\Gamma_d)}^2 + \|(\underline{n}_x \underline{V}_{,x}|_{\Gamma_d} + \underline{n}_y \underline{V}_{,y}|_{\Gamma_d}) - \underline{\mu}_d\|_{L^2(\Gamma_d)}^2 \\ &\quad + c \left(\|\underline{V} - \underline{U}^k\|_{L^2(\Gamma)} + \|\underline{V}_{,x} - \underline{U}_{,x}^k\|_{L^2(\Gamma)} + \|\underline{V}_{,y} - \underline{U}_{,y}^k\|_{L^2(\Gamma)} \right), \\ \forall \underline{\mathbf{V}} &= (\underline{V}, \underline{V}_{,x}, \underline{V}_{,y}) \in \mathbb{R}^{3N}. \end{aligned}$$

Reconstructions on the boundary of a square domain (data located on two adjacent sides)

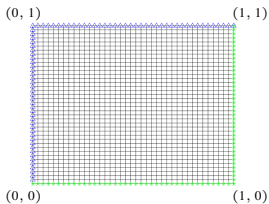
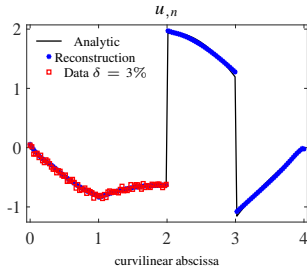
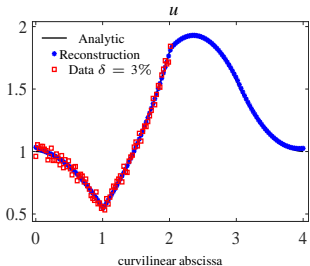
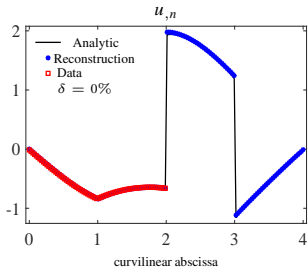
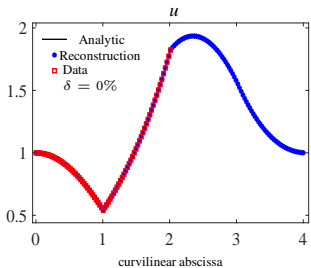


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data

Reconstructions on the boundary of a square domain (data located on two adjacent sides)

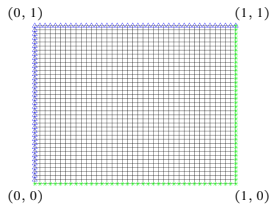
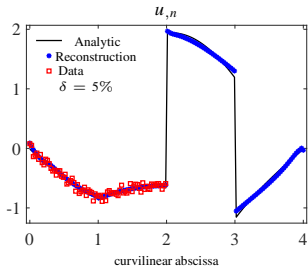
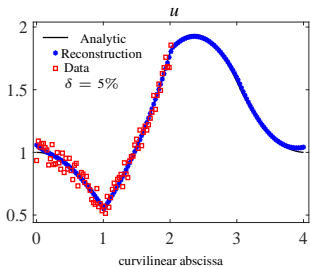


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data

Reconstructions on the boundary of a square domain (data located on two adjacent sides)

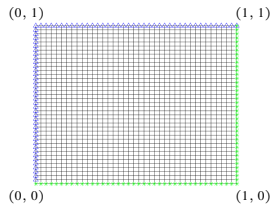
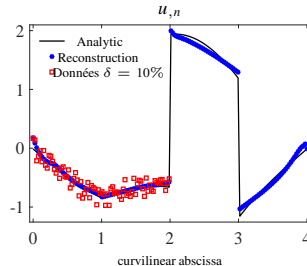
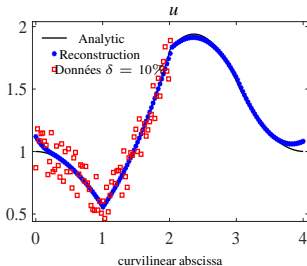
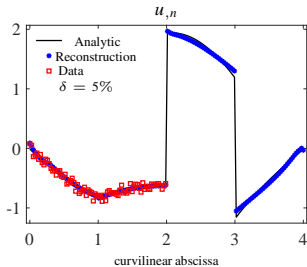
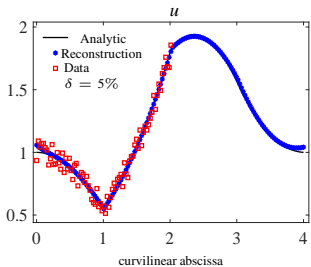


$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

* Γ_d : data

Reconstructions on the boundary of a square domain (data located on two adjacent sides)



$\Omega = 40 \times 40$

$\triangle \Gamma_i$: unknowns

$* \Gamma_d$: data

- 1 The biharmonic Cauchy problem
- 2 Cauchy problem in thin plate theory
- 3 Plate finite element for second order Cauchy problem
- 4 Conclusion and Outlooks**

Conclusion and Outlooks

- The fading regularization method :
 - converges to a solution of the equilibrium equation
 - robust (stable) towards noise
 - able to denoise data
- Numeric implementation of the fading regularization algorithm using MFS, FEM and Discrete Kirchhoff finite elements
- Reconstruction of the boundary conditions of the biharmonic Cauchy problem and of the Cauchy problem in thin plate theory for smooth and non-smooth domains
- Outlooks :
 - From a numerical point of view
 - Use of MFS for the Cauchy problem in thin plate theory
 - Use of other types of plate finite elements that ensure C^1 continuity (idea : adding the cross derivative as nodal parameter (Bogner or Bazeley elements))
 - Related to mechanics
 - Data completion problems in thin plate theory (identification of fields and/or boundary conditions, identification of defects, etc...)
 - Use of experimental and real data

Thank you

Feel free to add me to your contacts!



profile/Mohamed-Boukraa



in/mohamed-aziz-boukraa-231438b6/



mohamed.boukraa@inria.fr

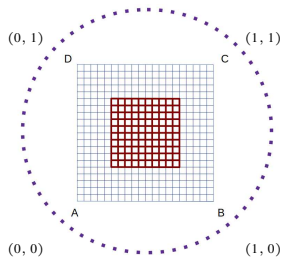


*Inria researcher (Postdoc position)
IDEFIX group, Inria, ENSTA Paris, Institut
Polytechnique de Paris*



Data completion problem using interior measurements

$$\begin{cases} \Delta^2 u = 0 & \forall x \in \Omega \\ u = \phi_d & \forall x \in \Omega_d \end{cases}$$



Ω

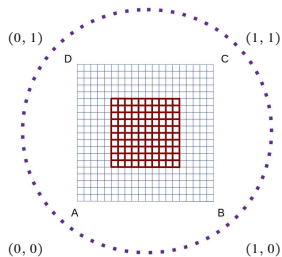
□ Ω_d : data

□ Ω_i : unknowns

● source points

Data completion problem using interior measurements by the MFS

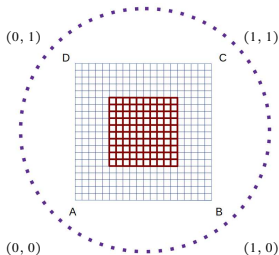
$$\begin{cases} \Delta^2 u = 0 & \forall x \in \Omega \\ u = \phi_d & \forall x \in \Omega_d \end{cases}$$



$$u(\mathbf{x}) \approx u^M(a, b, \underline{\mathbf{y}}; \mathbf{x}) = \sum_{j=1}^M a_j \mathcal{F}_1(\mathbf{x}, \mathbf{y}^j) + b_j \mathcal{F}_2(\mathbf{x}, \mathbf{y}^j), \quad \mathbf{x} \in \bar{\Omega} \quad (3)$$

Data completion problem using interior measurements by the MFS

$$\begin{cases} \Delta^2 u = 0 & \forall x \in \Omega \\ u = \phi_d & \forall x \in \Omega_d \end{cases}$$



$$u(\mathbf{x}) \approx u^M(a, b, \underline{\mathbf{y}}; \mathbf{x}) = \sum_{j=1}^M a_j \mathcal{F}_1(\mathbf{x}, \mathbf{y}^j) + b_j \mathcal{F}_2(\mathbf{x}, \mathbf{y}^j), \quad \mathbf{x} \in \bar{\Omega} \quad (3)$$

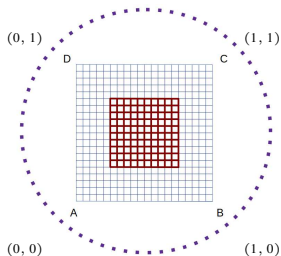
$$u_{,n}(\underline{\mathbf{x}}) \approx \frac{\partial u}{\partial n}(a, b, \underline{\mathbf{y}}, \underline{\mathbf{n}}; \underline{\mathbf{x}}) = \sum_{j=1}^M a_j \mathcal{F}'_1(\underline{\mathbf{x}}, \mathbf{y}^j; \underline{\mathbf{n}}) + b_j \mathcal{F}'_2(\underline{\mathbf{x}}, \mathbf{y}^j; \underline{\mathbf{n}}), \quad \underline{\mathbf{x}} \in \Gamma,$$

$$v(\underline{\mathbf{x}}) \approx \Delta u(a, b, \underline{\mathbf{y}}; \underline{\mathbf{x}}) = \sum_{j=1}^M b_j \mathcal{G}_2(\underline{\mathbf{x}}, \mathbf{y}^j), \quad \underline{\mathbf{x}} \in \Gamma, \quad (4)$$

$$v_{,n}(\underline{\mathbf{x}}) \approx \frac{\partial v}{\partial n}(a, b, \underline{\mathbf{y}}, \underline{\mathbf{n}}; \underline{\mathbf{x}}) = \sum_{j=1}^M b_j \mathcal{G}'_2(\underline{\mathbf{x}}, \mathbf{y}^j), \quad \underline{\mathbf{x}} \in \Gamma.$$

Data completion problem using interior measurements by the MFS

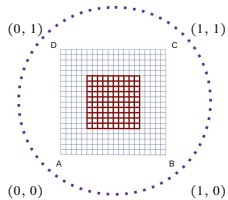
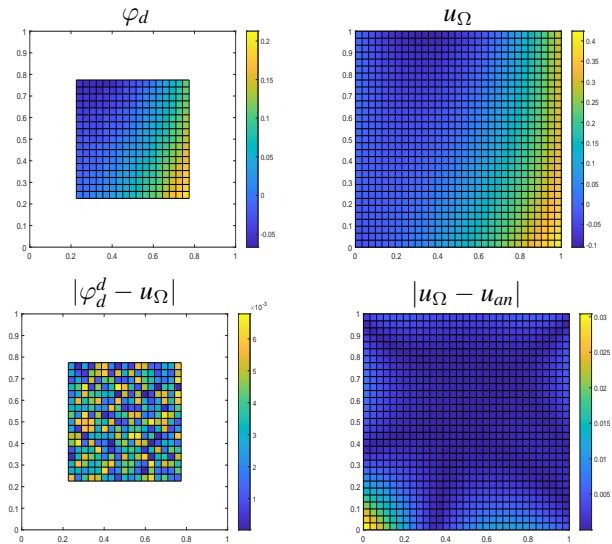
$$\begin{cases} \Delta^2 u = 0 & \forall x \in \Omega \\ u = \phi_d & \forall x \in \Omega_d \end{cases}$$



Given $c > 0$ and $u^0 \in H(\Omega)$,

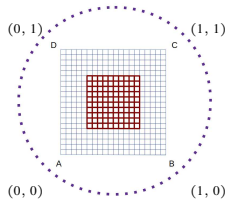
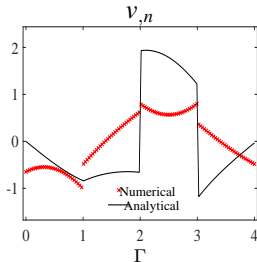
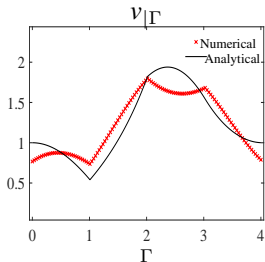
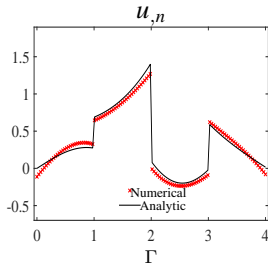
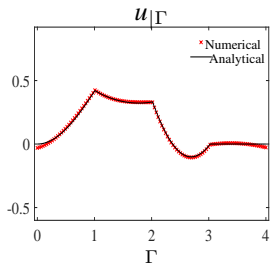
$$\begin{cases} \text{Find } u^{k+1} \in H(\Omega) \text{ such as :} \\ J_c^k(u^{k+1}) \leq J_c^k(w), \quad \forall w \in H(\Omega) \\ J_c^k(w) = \|w|_{\Omega_d} - \varphi_d\|_{H(\Omega_d)}^2 + c\|w - u^k\|_{H(\Omega)}^2 \end{cases} \quad (3)$$

Reconstructions of the solution u inside a square domain by the MFS from partial interior noisy data measurements ($\delta = 3\%$)



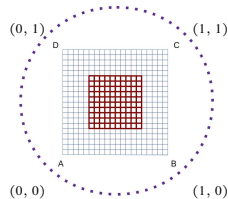
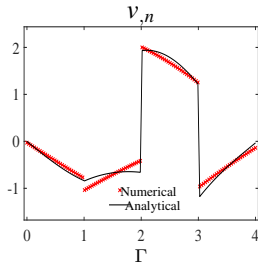
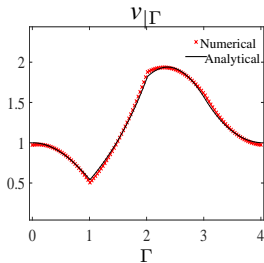
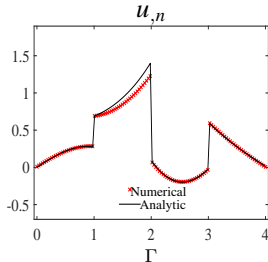
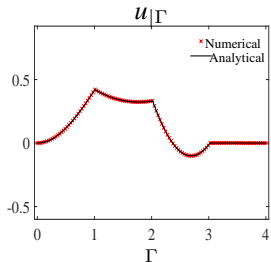
$\Omega = 30 \times 30$
 $\Omega_d = 15 \times 15$: data
 Ω_i : unknowns
 ● source points
 $M = 8$ and $d = 5$

Reconstructions of the boundary conditions of a square domain by the MFS from interior noisy data measurements ($\delta = 3\%$)



- $\Omega = 30 \times 30$
- $\Omega_d = 15 \times 15$: data
- Ω_i : unknowns
- source points
- $M = 8$ and $d = 5$

Reconstructions of the boundary conditions of a square domain by the MFS from interior exact data measurements



- $\Omega = 30 \times 30$
- $\Omega_d = 15 \times 15$: data
- Ω_i : unknowns
- source points
- $M = 8$ and $d = 5$

Theorem (Théorème de Holmgren – unicité du prolongement harmonique)

Soit $u \in H^2$ une solution du problème $P(u) = 0$ où les coefficients de P sont analytiques et $u = 0$ sur une courbe Γ non-caractéristique de classe C^1 . Alors u est identiquement nulle dans un voisinage de chaque point de Γ .

Remark

Le théorème de Holmgren s'applique en particulier aux opérateurs elliptiques puisqu'ils n'admettent pas de courbes caractéristiques.