

# Robust and distributionally robust shape and topology optimization

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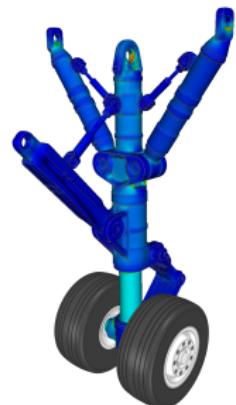
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## Foreword: Shape and topology optimization

- **Shape optimization** aims to **minimize** a function of the **domain**.
- Such problems can be traced back to the early human history...
- ... The needs to realize energy savings and get free from fossile fuels have aroused much enthusiasm for the discipline.
- It finds applications in **varied physical contexts**, such as:
  - Structure mechanics: Industrial components, civil engineering (buildings, beams),...
  - Fluid mechanics: External aerodynamics (aircrafts), heat exchangers, ...
  - Electromagnetism: Electric machines (motors), nanooptics (photonic devices), ...



*Hooke's principle: "As hangs the flexible chain, so but inverted stands the rigid arch".*

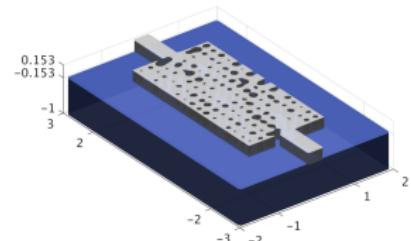


*Optimized design of a landing gear (courtesy of Ansys).*

- The mathematical description of realistic systems involves **physical parameters**, e.g.
  - In structure mechanics: loads, elastic moduli.
  - In fluid mechanics: viscosity, density of the fluid.
- These are often **known imperfectly**, because either
  - They are measured or estimated,
  - They become altered through use, or due to wear.
- The optimal character of a design is very sensitive to the parameters describing its environment,  
⇒ Need for “**robust**” optimal design formulations.
- All the formulations of this requirement suffer from technical, or conceptual flaws.
- We present **three robust optimal design paradigms**, depending on the knowledge about uncertainties.



Turbine blades operate under uncertain load and temperature conditions.



The wavelength of the light injected in a nanophotonic device is uncertain.

- 1 Shape and topology optimization optimization under uncertainties
- 2 Worst-case optimal design
- 3 Probabilistic optimal design
- 4 Distributionally robust optimal design
  - Wasserstein ambiguity sets
  - Moment-based ambiguity sets
  - Distributionally robust CVaR
- 5 Conclusion and perspectives

## 1 Shape and topology optimization optimization under uncertainties

### 2 Worst-case optimal design

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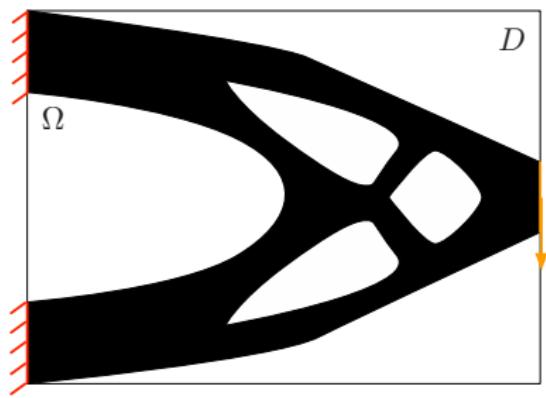
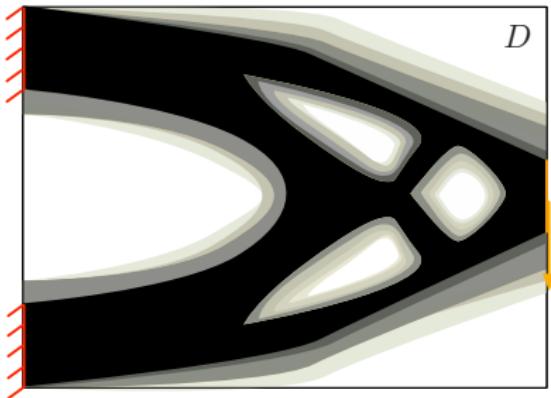
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## A generic, abstract optimal design setting (I)

- The **design**  $h$  is sought within a set  $\mathcal{U}_{\text{ad}}$ :
  - $h : D \rightarrow [0, 1]$  may be a “grayscale” density function, defined on a large “hold-all” domain  $D \subset \mathbb{R}^d$ ;
  - $h$  may be a “black-and-white” shape  $\Omega \subset D$ .
- The **physical parameters** are aggregated into an element  $\xi$  in a set  $\Xi$ ,

When  $h$  is an elastic structure,  $\xi$  may represent the loads applied on  $h$ , or the material parameters (Young's modulus, Poisson's ratio).



## A generic, abstract optimal design setting (II)

- The **cost** of a design  $h$  when the parameters  $\xi$  are at play is  $\mathcal{C}(h, \xi)$ .

When  $h$  is a structure,  $\mathcal{C}(h, \xi)$  may be the compliance of  $h$ .

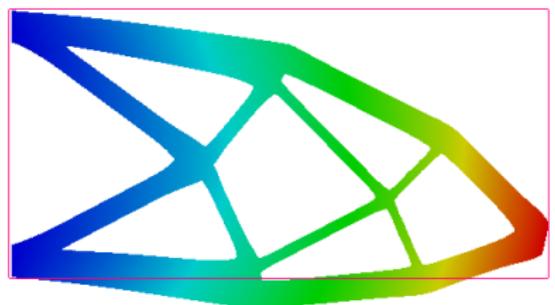
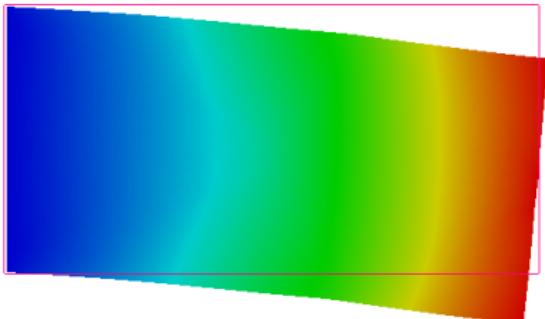
- In applications, this cost is often of the form:

$$\mathcal{C}(h, \xi) = S(\xi, u_{h, \xi}),$$

where the **state**  $u_{h, \xi} \in V$  is the solution to a  $\xi$ -dependent system, say, for simplicity:

$$\mathcal{A}(h)u_{h, \xi} = b(\xi).$$

When  $h$  is an elastic structure,  $\mathcal{A}(h)$  is the linear elasticity operator and  $u_{h, \xi}$  is the displacement of  $h$ .



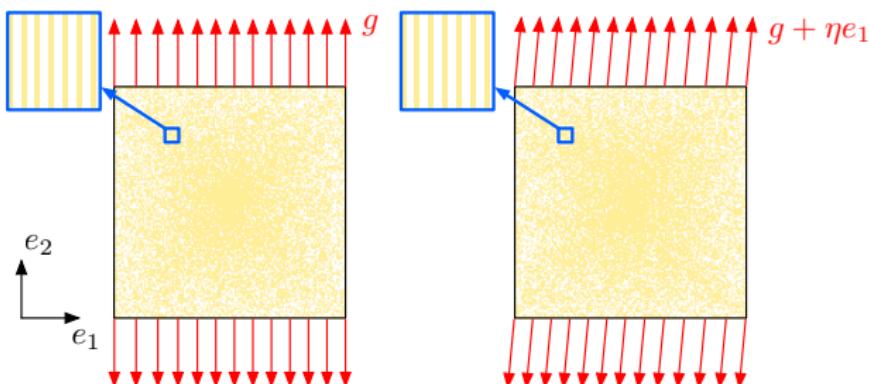
### A generic, abstract optimal design setting (III)

- The **ideal optimal design problem**, when  $\xi \equiv \xi^0$  is known perfectly, reads:

$$\min_{h \in \mathcal{U}_{\text{ad}}} \mathcal{C}(h, \xi^0),$$

where constraints are omitted for simplicity.

- The optimal character of a design is strongly dependent on the actual value of  $\xi$ .



The elastic microstructure withstanding a vertical traction load  $\xi^0$  with minimum compliance  $\mathcal{C}(h, \xi^0)$  is also the worst one when an arbitrarily small horizontal component is added to  $\xi^0$ :  $\mathcal{C}(h, \xi^0 + \eta e_1) = \infty$  [CheChe].

⇒ Need for a means to incorporate “**robustness**” into the optimal design problem.

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# The worst-case design approach (I)

Joint work with G. Allaire

- We assume minimal knowledge about the uncertain parameters  $\xi$ .
  - The value  $\xi^0$  of  $\xi$  under **ideal conditions**.
  - A **maximum bound**  $m$  on the difference between  $\xi$  and  $\xi^0$ .
- Robustness with respect to  $\xi$  is then enforced via a **worst-case** formulation:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J_{\text{wc}}(h), \text{ where } J_{\text{wc}}(h) = \sup_{\|\xi - \xi^0\|_{\Xi} \leq m} \mathcal{C}(h, \xi).$$

- This difficult min-max bilevel program is intractable, except in a few, very particular situations [AmCi, DeGAIJou].
- Assuming the amplitude  $m$  of the uncertainties to be “small”, it can be given formal, approximate counterparts.

## The worst-case design approach (II)

Idea: **Linearize** the cost function around the ideal value  $\xi^0$  of the data:

For  $\xi = \xi^0 + \hat{\xi}$ , with “small”  $\hat{\xi}$ ,  $\mathcal{C}(h, \xi) \approx \mathcal{C}(h, \xi^0) + \frac{\partial \mathcal{C}}{\partial \xi}(h, \xi^0)(\hat{\xi})$ .

- We then define a (formal) **approximate worst-case functional**  $\widetilde{J}_{\text{wc}}(h)$  by:

$$\widetilde{J}_{\text{wc}}(h) = \sup_{\|\hat{\xi}\|_{\Xi} \leq m} \left( \mathcal{C}(h, \xi^0) + \frac{\partial \mathcal{C}}{\partial \xi}(h, \xi^0)(\hat{\xi}) \right).$$

- The above supremum of an **affine mapping** over a ball rewrites:

$$\widetilde{J}_{\text{wc}}(h) = \mathcal{C}(h, \xi^0) + m \left\| \frac{\partial \mathcal{C}}{\partial \xi}(h, \xi^0) \right\|_{\Xi^*},$$

where  $\Xi^*$  is the dual space  $\Xi$ .

- This expression involves the awkward derivative of the mapping

$$\xi \longmapsto \mathcal{C}(h, \xi) = S(\xi, u_{h, \xi}).$$

- This derivative can be calculated thanks to the **adjoint method**.

## The worst-case design approach (III)

- The chain rule yields:

$$\frac{\partial \mathcal{C}}{\partial \xi}(h, \xi^0)(\hat{\xi}) = \frac{\partial S}{\partial \xi}(\xi^0, u_{h, \xi^0})(\hat{\xi}) + \left\langle \frac{\partial S}{\partial u}(\xi^0, u_{h, \xi^0}), u_{h, \xi^0}^1(\hat{\xi}) \right\rangle_{V^*, V},$$

where the derivative  $u_{h, \xi^0}^1(\hat{\xi}) := \left. \frac{\partial u_{h, \xi}}{\partial \xi} \right|_{\xi=\xi^0}(\hat{\xi})$  is the solution to:

$$\mathcal{A}(h) u_{h, \xi^0}^1(\hat{\xi}) = \frac{\partial b}{\partial \xi}(\xi^0)(\hat{\xi}).$$

- We now define the **adjoint state**  $p_{h, \xi^0} \in V$  as the solution to the problem:

$$\mathcal{A}(h)^T p_{h, \xi^0} = - \frac{\partial S}{\partial u}(\xi^0, u_{h, \xi^0}).$$

- A classical adjoint-based computation yields:

$$\begin{aligned} \left. \frac{\partial}{\partial \xi} (S(\xi, u_{h, \xi})) \right|_{\xi=\xi^0}(\hat{\xi}) &= \frac{\partial S}{\partial \xi}(\xi^0, u_{h, \xi^0})(\hat{\xi}) - \left\langle \mathcal{A}(h)^T p_{h, \xi^0}, u_{h, \xi^0}^1(\hat{\xi}) \right\rangle_{V^*, V}, \\ &= \frac{\partial S}{\partial \xi}(\xi^0, u_{h, \xi^0})(\hat{\xi}) - \left\langle \frac{\partial b}{\partial \xi}(\xi^0)^T p_{h, \xi^0}, \hat{\xi} \right\rangle_{\Xi^*, \Xi}, \end{aligned}$$

- Finally:

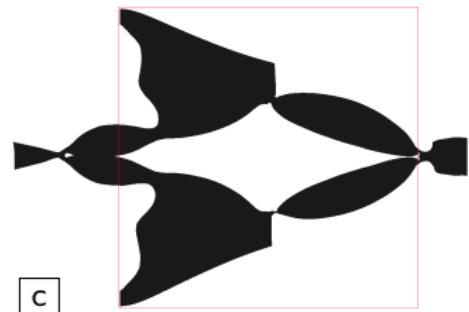
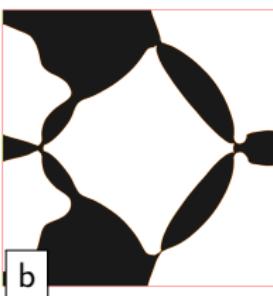
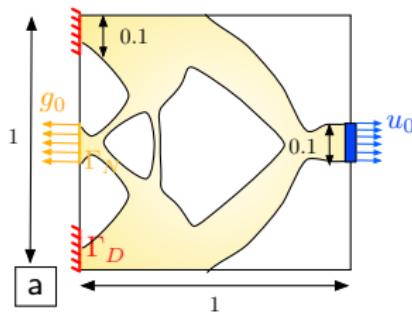
$$\widetilde{J}_{\text{wc}}(h) = \mathcal{C}(h, \xi^0) + m \left\| \frac{\partial S}{\partial \xi}(\xi^0, u_{h, \xi^0}) - \frac{\partial b}{\partial \xi}(\xi^0)^T p_{h, \xi^0} \right\|_{\Xi^*}.$$

## A numerical example (I)

- We consider the optimization of the shape of a **force inverter**:

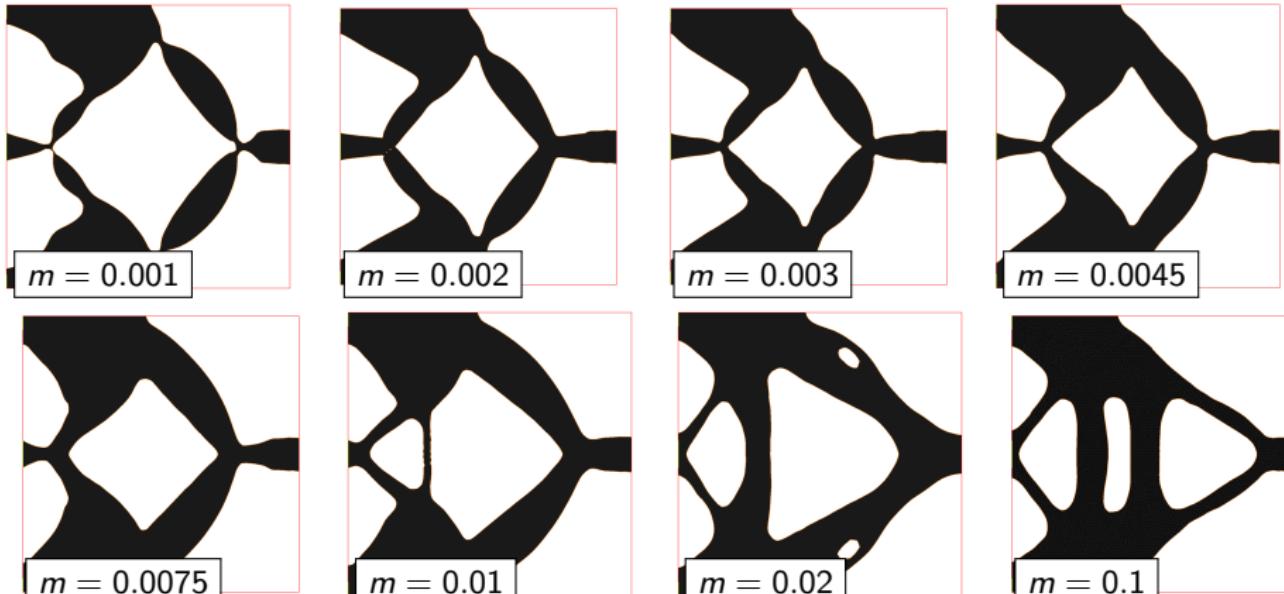
$$\min_{\Omega} \mathcal{C}(\Omega, \xi), \text{ where } \mathcal{C}(\Omega, \xi) = \int_{\Omega} \chi(x) |u_{\Omega, \xi} - u_T|^2 \, dx.$$

- The uncertain parameters  $\xi$  are the **Lamé coefficients** of the elastic material.
- The state  $u_{\Omega, \xi}$  is the **elastic displacement** of  $\Omega$ .



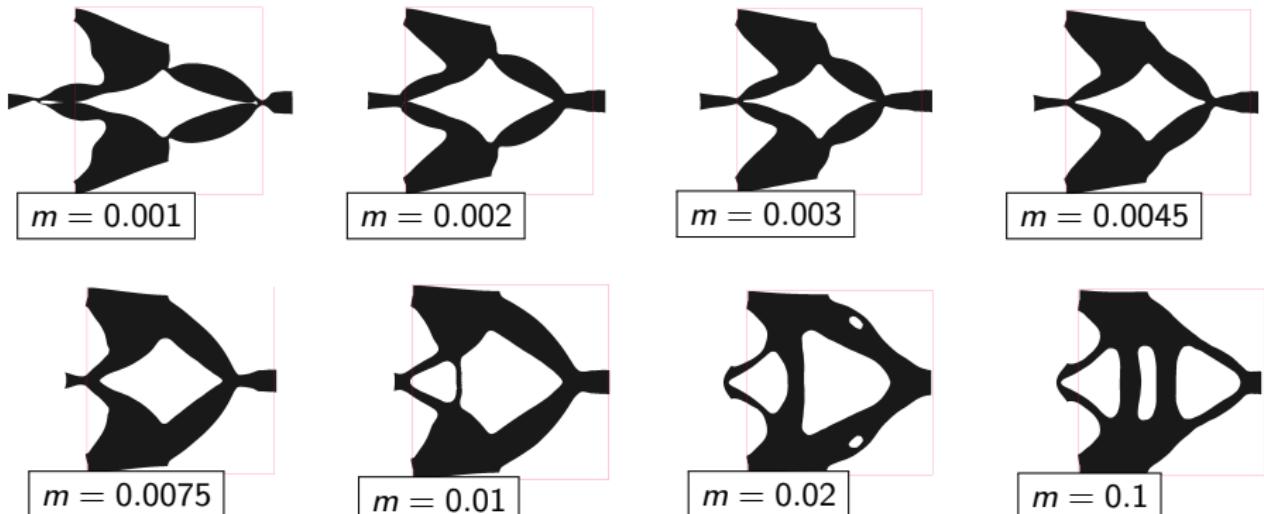
(a) Setting of the problem; (b) Optimized shape without perturbations; (c) Displacement of this design.

## A numerical example (II)



*Optimized shapes of the inverter.*

### A numerical example (III)



*Deformed configurations of the optimized inverter designs.*

### Assets of this approach:

- It rests on **minimal assumptions** about the uncertain parameters  $\xi$ .

### Drawbacks of this approach:

- The general **bi-level optimization** formulation is difficult and costly; it can often be addressed only via a (coarse) approximation.
- Worst-case formulations often lead to “**pessimistic**” designs, showing poor nominal performance for the sake of anticipating an unlikely worst-case scenario.

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- (For simplicity) the uncertain parameter  $\xi$  lies in a finite-dimensional set  $\Xi \subset \mathbb{R}^k$ .
- **Probabilistic** approaches rest on the **law** of  $\xi$ , as a probability measure  $\mathbb{P} \in \mathcal{P}(\Xi)$ :

$$\forall A \subset \Xi, \text{ the probability that } \xi \text{ belong to } A \text{ is } \mathbb{P}\{\xi \in A\} = \int_A d\mathbb{P}(\xi).$$

- The **mean value**  $\xi^0 \in \mathbb{R}^k$  of  $\xi$  is:

$$\xi^0 = \int_{\Xi} \xi d\mathbb{P}(\xi).$$

- The **covariance matrix**  $\Sigma^0 \in \mathbb{S}_+^k$  of  $\xi$  is:

$$\Sigma^0 = \int_{\Xi} (\xi - \xi^0) \otimes (\xi - \xi^0) d\mathbb{P}(\xi).$$

- **Assumption:** The components of  $\xi$  are **uncorrelated** random variables:

$$\Sigma_{ij}^0 = 0 \text{ whenever } i \neq j.$$

- Probabilistic optimal design problems feature a **statistical quantity** of  $\mathcal{C}(h, \xi)$ , e.g.
  - The **mean value** of the cost  $\mathcal{C}(h, \xi)$ :

$$J_{\text{mean}}(h) := \int_{\Xi} \mathcal{C}(h, \xi) \, d\mathbb{P}(\xi).$$

- Other statistical quantities of  $\mathcal{C}(h, \xi)$  such as its **variance**:

$$J_{\text{var}}(h) = \int_{\Xi} (\mathcal{C}(h, \xi) - J_{\text{mean}}(h))^2 \, d\mathbb{P}_{\text{true}}(\xi).$$

- A **probability of failure**:

$$J_{\text{fail}}(h) := \mathbb{P}\left\{ \xi \in \Xi \text{ s.t. } \mathcal{C}(h, \xi) > C_T \right\},$$

where  $C_T$  is a **safety threshold**.

- These quantities and their derivatives are typically evaluated by **very costly** Monte-Carlo methods, stochastic collocation algorithms, ...

## Probabilistic optimal design (III)

- **Idea:** Assuming that the discrepancy  $\xi - \xi^0$  is “small”, approximate quantities can be obtained by **linearization** of  $\xi \mapsto \mathcal{C}(h, \xi)$ :

$$\mathcal{C}(h, \xi) \approx \mathcal{C}(h, \xi^0) + \frac{\partial \mathcal{C}}{\partial \xi}(h, \xi^0)(\xi - \xi^0) + \frac{1}{2} \frac{\partial^2 \mathcal{C}}{\partial \xi^2}(h, \xi^0)(h, \xi - \xi^0, \xi - \xi^0).$$

- For instance,  $J_{\text{mean}}(h)$  is approximated by:

$$\begin{aligned}\widetilde{J_{\text{mean}}}(h) &\approx \mathcal{C}(h, \xi^0) + \sum_{i=1}^k \frac{\partial \mathcal{C}}{\partial \xi_i}(\xi^0) \underbrace{\int_{\Xi} (\xi_i - \xi_i^0) \, d\mathbb{P}(\xi)}_{=0} \\ &\quad + \frac{1}{2} \sum_{i,j=1}^k \frac{\partial^2 \mathcal{C}}{\partial \xi_i \partial \xi_j}(\xi^0) \underbrace{\int_{\Xi} (\xi_i - \xi_i^0)(\xi_j - \xi_j^0) \, d\mathbb{P}(\xi)}_{=\Sigma_{ij}^0}.\end{aligned}$$

- Such quantities can be handled by “standard” optimal design algorithms.

## Optimization of a bridge under random loads (I)

- The cost function is the **compliance** of shapes:

$$\mathcal{C}(\Omega, \xi) = \int_{\Omega} \xi \cdot u_{\Omega, \xi} \, dx = \int_{\Omega} A e(u_{\Omega, \xi}) : e(u_{\Omega, \xi}) \, dx.$$

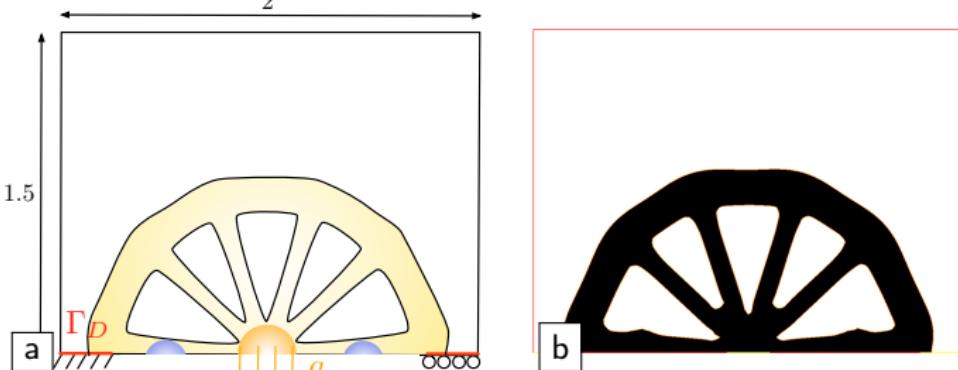
- The law  $\mathbb{P}$  of the uncertain loads reads:

$$\mathbb{P} = \delta_{\xi^1} + \delta_{\xi^2},$$

where the two load scenarii  $\xi^1, \xi^2 = (0, -m)$  are supported in the blue spots.

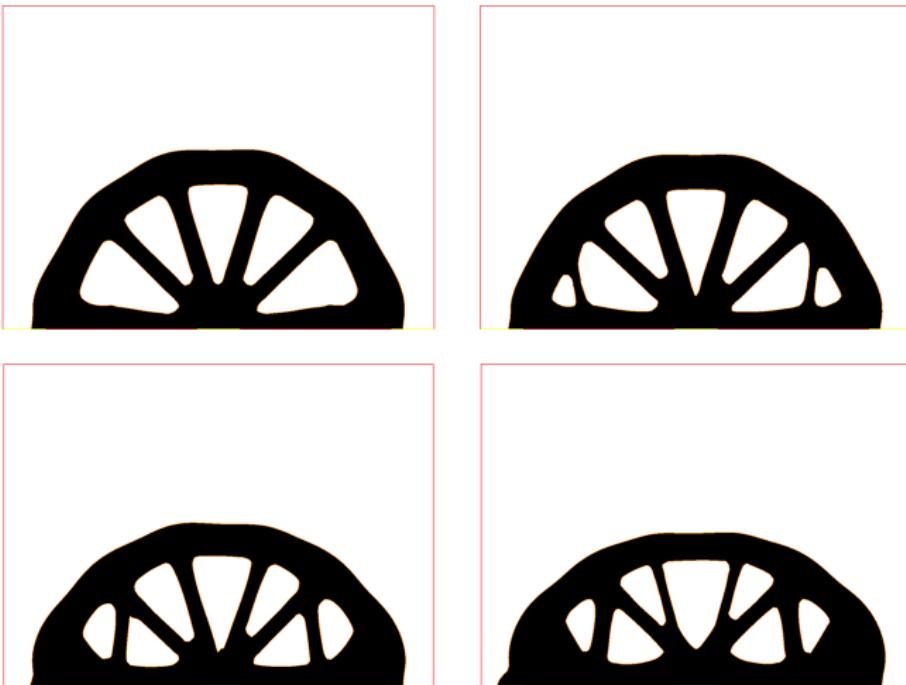
- We solve the problem:

$$\min_{\Omega} \left( \frac{\widetilde{J}_{\text{mean}}(h)}{2} + \delta \widetilde{J}_{\text{var}}(h) \right) \text{ s.t. } \text{Vol}(\Omega) = V_T.$$



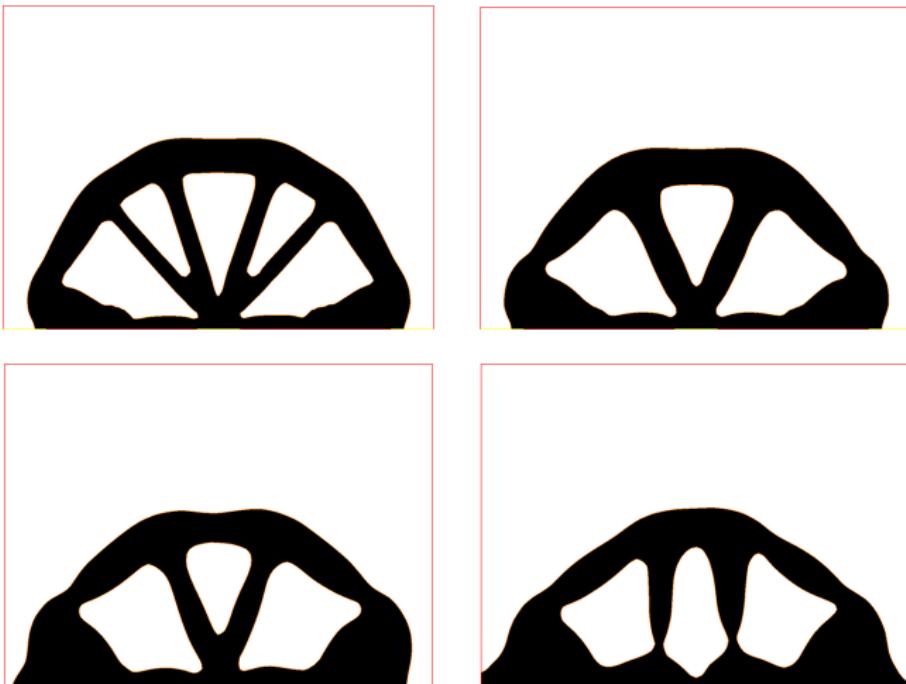
(a) The bridge test case; (b) optimal shape in the unperturbed situation.

## Optimization of a bridge under random loads (II)



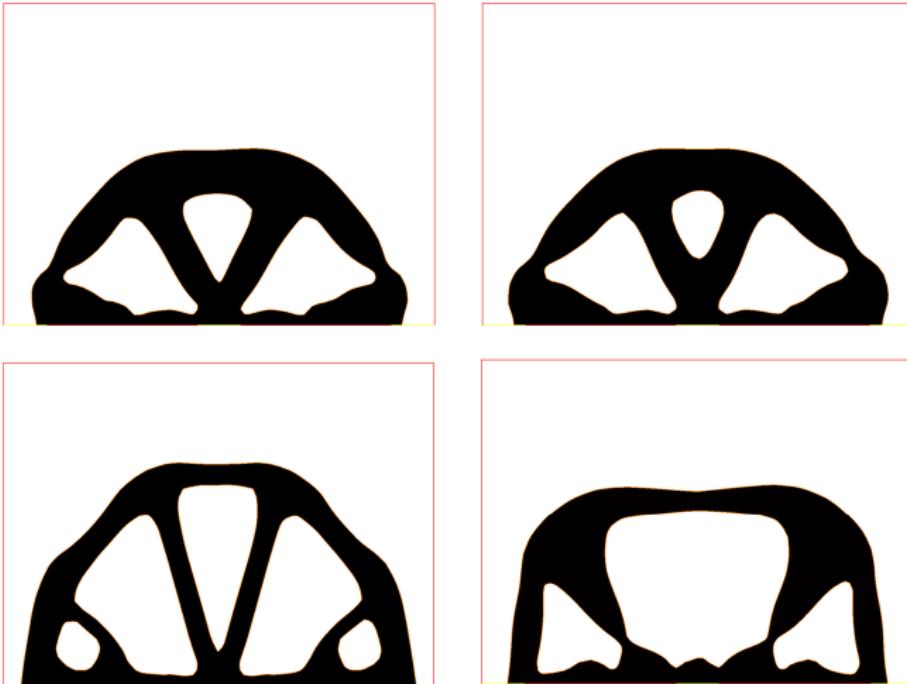
*Optimized shapes for  $\delta = 0$  and  $m = 1, 2, 5, 10$ .*

## Optimization of a bridge under random loads (III)



*Optimized shapes for  $\delta = 3$  and  $m = 1, 2, 5, 10$ .*

## Comparison with the worst-case approach



*Optimized shapes for the linearized worst-case design approach with  $m = 1, 2, 5, 10$ .*

### Assets of this approach:

- The optimization of probabilistic functionals tends to produce optimized designs with better nominal performances than their worst-case counterparts.

### Drawbacks of this approach:

- The probability law  $\mathbb{P}_{\text{true}}$  of  $\xi$  is assumed to be **known**, while often, this law is only accessible through a set of samples  $\xi^i, i = 1, \dots, N$ .

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# The distributionally robust approach (I)

Joint work with F. Lutzeler, J. Prando and B. Thibert

- The recent idea of **distributionally robustness** alleviates the need for the knowledge of the “true” law  $\mathbb{P}_{\text{true}}$  of  $\xi$ ;
- It solely relies on an “estimate”  $\mathbb{P}$  of the latter.

Minimize the **worst expectation** of  $\mathcal{C}(h, \xi)$  when the law  $\mathbb{Q}$  of  $\xi$  is “close” to  $\mathbb{P}$ .

$$\sup_{\substack{\mathbb{Q} \in \mathcal{P}(\Xi), \\ \mathbb{Q} \text{ “close” to } \mathbb{P}}} \int_{\Xi} \mathcal{C}(h, \xi) d\mathbb{Q}(\xi).$$

 **D. Kuhn, S. Shafiee, and W. Wiesemann**, *Distributionally robust optimization*, Acta Numerica, 34, (2025), pp. 579–804.

 **F. Lin, X. Fang, and Z. Gao**, *Distributionally robust optimization: A review on theory and applications*, Numerical Algebra, Control & Optimization, 12 (2022), p. 159.

## The distributionally robust approach (II)

- (For simplicity) the uncertain parameter  $\xi$  lies in a finite-dimensional set  $\Xi \subset \mathbb{R}^k$ .
- The only available information about  $\xi \in \Xi$  is a (reconstructed) **nominal law**  $\mathbb{P}$ .

**Example:**  $\mathbb{P}$  is the **empirical mean** of observed samples  $\xi^i$ ,  $i = 1, \dots, N$ :

$$\mathbb{P} := \frac{1}{N} \sum_{i=1}^N \delta_{\xi^i}.$$

- The **distributionally robust optimal design problem** reads:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J_{\text{dr}}(h), \text{ where } J_{\text{dr}}(h) = \sup_{\mathbb{Q} \in \mathcal{A}} \int_{\Xi} \mathcal{C}(h, \xi) d\mathbb{Q}(\xi),$$

where the **ambiguity set**  $\mathcal{A} \subset \mathcal{P}(\Xi)$  contains the laws  $\mathbb{Q}$  that are “close” to  $\mathbb{P}$ .

## The distributionally robust approach (III)

We consider three types of distributionally robust problems:

- ①  $\mathcal{A} \equiv \mathcal{A}_W$  is the set of probability measures which are “close” to  $\mathbb{P}$ ,

$$\mathcal{A}_W = \left\{ \mathbb{Q} \in \mathcal{P}(\Xi), \ d(\mathbb{P}, \mathbb{Q}) \leq m \right\},$$

in terms of a certain “*distance*”  $d(\cdot, \cdot)$  on  $\mathcal{P}(\Xi)$ : the **Wasserstein distance**.

- ②  $\mathcal{A} \equiv \mathcal{A}_M$  is the set of probability measures on  $\Xi$  whose first- and second-order **moments** are “close” to those of  $\mathbb{P}$ :

$$\mathcal{A}_M = \left\{ \mathbb{Q} \in \mathcal{P}(\Xi) \text{ s.t. } \sup_{|\alpha| \leq 2} \left| \int_{\Xi} \xi^{\alpha} \, d\mathbb{P}(\xi) - \int_{\Xi} \xi^{\alpha} \, d\mathbb{Q}(\xi) \right| \leq m \right\}.$$

- ③ Another statistical quantity of the cost than its expectation is made robust: its **conditional value at risk**.

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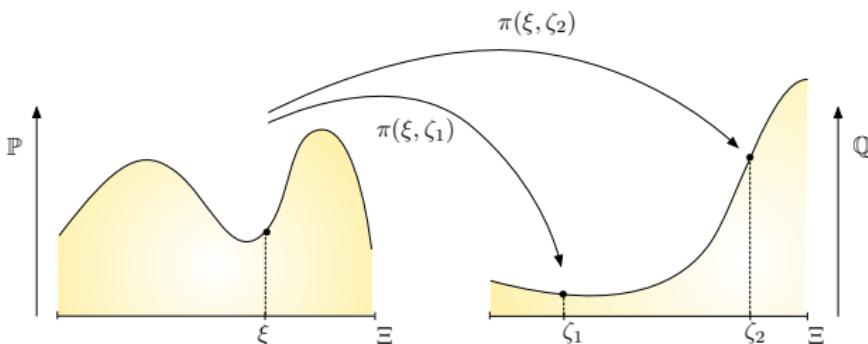
## The Wasserstein distance (I)

- A **coupling** is a probability measure  $\pi \in \mathcal{P}(\Xi \times \Xi)$ .
- The first and second **marginals**  $\pi_1, \pi_2 \in \mathcal{P}(\Xi)$  of  $\pi \in \mathcal{P}(\Xi \times \Xi)$  are defined by:

$$\forall \varphi \in \mathcal{C}(\Xi), \quad \int_{\Xi \times \Xi} \varphi(\xi, \zeta) d\pi(\xi, \zeta) = \int_{\Xi} \varphi(\xi) d\pi_1(\xi), \text{ and}$$

$$\int_{\Xi \times \Xi} \varphi(\zeta) d\pi(\xi, \zeta) = \int_{\Xi} \varphi(\zeta) d\pi_2(\zeta).$$

- Interpretation: If  $\pi \in \mathcal{P}(\Xi \times \Xi)$  is a coupling with marginals  $\mathbb{P}, \mathbb{Q} \in \mathcal{P}(\Xi)$ ,  
 $\pi(\xi, \zeta) \approx \text{amount of mass transferred from } \xi \text{ to } \zeta$ .



### Definition 1.

Let  $\Xi$  be a compact subset of  $\mathbb{R}^k$ ; the **Wasserstein distance**  $W(\mathbb{P}, \mathbb{Q})$  between two probability measures  $\mathbb{P}, \mathbb{Q} \in \mathcal{P}(\Xi)$  is

$$W(\mathbb{P}, \mathbb{Q}) = \inf_{\substack{\pi \in \mathcal{P}(\Xi \times \Xi) \\ \pi_1 = \mathbb{P}, \pi_2 = \mathbb{Q}}} \int_{\Xi \times \Xi} c(\xi, \zeta) d\pi(\xi, \zeta),$$

where the **ground cost**  $c(\xi, \zeta)$  on  $\mathbb{R}^k$  is chosen to be quadratic  $c(\xi, \zeta) = |\xi - \zeta|^2$ .

- The Wasserstein distance “lifts” the **ground cost**  $c(\xi, \zeta)$  on  $\Xi$  into a distance over probability measures on  $\Xi$ .
- It is a flexible means to evaluate the distance between  $\mathbb{P}$  and  $\mathbb{Q} \in \mathcal{P}(\Xi)$ , which smoothly appraises **differences** (e.g. translations) **between the supports of  $\mathbb{P}$  and  $\mathbb{Q}$** .

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 **G. Peyré and M. Cuturi**, *Computational optimal transport: With applications to data science*, Foundations and Trends in Machine Learning, 11 (2019), pp. 355–607.

 **F. Santambrogio**, *Optimal transport for applied mathematicians*, Birkhäuser, 2015.



## Entropy-regularization of the Wasserstein distance

- For a variety of reasons, the Wasserstein distance is often **regularized** [Cu]:

$$W_\varepsilon(\mathbb{P}, \mathbb{Q}) = \inf_{\substack{\pi \in \mathcal{P}(\Xi \times \Xi) \\ \pi_1 = \mathbb{P}, \pi_2 = \mathbb{Q}}} \left( \int_{\Xi \times \Xi} c(\xi, \zeta) d\pi(\xi, \zeta) + \varepsilon H(\pi) \right),$$

where the **entropy**  $H(\pi)$  of a coupling  $\pi$  is:

$$H(\pi) = \begin{cases} \int_{\Xi \times \Xi} \log \frac{d\pi}{d\pi_0} d\pi & \text{if } \pi \text{ is absolutely continuous w.r.t. } \pi_0, \\ \infty & \text{otherwise.} \end{cases}$$

- The fixed **reference coupling**  $\pi_0 \in \mathcal{P}(\Xi \times \Xi)$  plays the role of a “prior”.
- A judicious choice about  $\pi_0$ , with nice **statistical guarantees**, is

$$\pi_0(\xi, \zeta) = \mathbb{P}(\xi) d\nu_\xi(\zeta), \quad \text{with} \quad d\nu_\xi(\zeta) := \alpha_\xi e^{-\frac{c(\xi, \zeta)}{2\sigma^2}} \mathbb{1}_\Xi(\zeta) d\zeta,$$

for some  $\sigma > 0$  and a normalization factor  $\alpha_\xi$  [AIMa]:

$$\text{For all } \varphi \in \mathcal{C}(\Xi \times \Xi), \quad \int_{\Xi \times \Xi} \varphi(\xi, \zeta) d\pi_0(\xi, \zeta) = \int_\Xi \left( \int_\Xi \varphi(\xi, \zeta) d\nu_\xi(\zeta) \right) d\mathbb{P}(\xi).$$

Intuition:

- $\pi_0$  “spreads” the mass of  $\mathbb{P}$  at  $\xi$  over a characteristic length scale  $\sigma$ .
- $\sigma$  accounts for a “degree of confidence” in the nominal law  $\mathbb{P}$ .

## The distributionally robust optimal design problem

The **entropy-regularized distributionally robust optimal design problem** reads:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J_{\text{dr}, \varepsilon}(h), \text{ where } J_{\text{dr}, \varepsilon}(h) = \sup_{\substack{\mathbb{Q} \in \mathcal{P}(\Xi), \\ W_{\varepsilon}(\mathbb{P}, \mathbb{Q}) \leq m}} \int_{\Xi} \mathcal{C}(h, \xi) \, d\mathbb{Q}(\xi).$$

This **bilevel min-max** problem looks very difficult at first glance... but it can be given a tractable reformulation up to the use of **convex duality**.

## Proposition 1 ([AIMa]).

Besides “mild” assumptions, suppose that:

- $\Xi$  is a convex and compact subset of  $\mathbb{R}^k$ ,
- $f : \Xi \rightarrow \mathbb{R}$  is a continuous function,
- $\mathbb{P} \in \mathcal{P}(\Xi)$  is a probability measure.

For any  $m > 0$ , and for a sufficiently small value of  $\sigma$ , the following equality holds:

$$\sup_{W_\varepsilon(\mathbb{P}, \mathbb{Q}) \leq m} \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) = \inf_{\lambda \geq 0} \left\{ \lambda m + \lambda \varepsilon \int_{\Xi} \log \left( \int_{\Xi} e^{\frac{f(\zeta) - \lambda c(\xi, \zeta)}{\lambda \varepsilon}} d\nu_{\xi}(\zeta) \right) d\mathbb{P}(\xi) \right\}.$$

Hint of proof: We introduce a **Lagrange multiplier**  $\lambda$  for the constraint on  $W_\varepsilon(\mathbb{P}, \mathbb{Q})$ :

$$\begin{aligned} \sup_{W_\varepsilon(\mathbb{P}, \mathbb{Q}) \leq m} \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) &= \sup_{\mathbb{Q} \in \mathcal{P}(\Xi)} \inf_{\lambda \geq 0} \left( \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) + \lambda(m - W_\varepsilon(\mathbb{P}, \mathbb{Q})) \right), \\ &= \inf_{\lambda \geq 0} \sup_{\mathbb{Q} \in \mathcal{P}(\Xi)} \left( \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) + \lambda(m - W_\varepsilon(\mathbb{P}, \mathbb{Q})) \right), \end{aligned}$$

where the exchange of the infimum and supremum proceeds from [convex duality](#).

## A convex duality result (II)

Inserting the definition of  $W_\varepsilon(\mathbb{P}, \mathbb{Q})$ , it follows:

$$\sup_{W_\varepsilon(\mathbb{P}, \mathbb{Q}) \leq m} \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) = \inf_{\lambda \geq 0} \sup_{\substack{\pi \in \mathcal{P}(\Xi \times \Xi) \\ \pi_{\mathbf{1}} = \mathbb{P}}} \left\{ \lambda m + \int_{\Xi} (f(\zeta) - \lambda c(\xi, \zeta) - \lambda \varepsilon H(\pi)) d\pi(\xi, \zeta) \right\},$$

Given the definition of  $H(\pi)$ , the maximization holds over couplings  $\pi$  of the form

$$\pi(\xi, \zeta) = a(\xi, \zeta) \pi_0(\xi, \zeta), \text{ for some function } a \in L^1(\Xi \times \Xi; d\pi_0),$$

and so:

$$\begin{aligned} \sup_{W_\varepsilon(\mathbb{P}, \mathbb{Q}) \leq m} \int_{\Xi} f(\zeta) d\mathbb{Q}(\zeta) &= \inf_{\lambda \geq 0} \sup_{\substack{\alpha \in L^1(\Xi \times \Xi; d\pi_0) \\ \int_{\Xi} \alpha(\xi, \zeta) d\nu_{\xi}(\zeta) = 1}} \left\{ \lambda m \right. \\ &\quad \left. + \int_{\Xi} (f(\zeta) - \lambda c(\xi, \zeta) - \lambda \varepsilon \log \alpha(\xi, \zeta)) \alpha(\xi, \zeta) d\pi_0(\xi, \zeta) \right\}. \end{aligned}$$

Exploiting the [Euler-Lagrange equation](#) for the inner maximization, we obtain:

$$\alpha(\xi, \zeta) = \left( \int_{\Xi} e^{\frac{f(\zeta) - \lambda c(\xi, \zeta)}{\lambda \varepsilon}} d\nu_{\xi}(\zeta) \right)^{-1} e^{\frac{f(\zeta) - \lambda c(\xi, \zeta)}{\lambda \varepsilon}},$$

and the desired result follows.

## A convex duality result (III)

- The [entropy-regularized distributionally robust optimization problem](#) rewrites:

$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \lambda \geq 0}} \mathcal{D}(h, \lambda), \text{ where}$$

$$\mathcal{D}(h, \lambda) := \lambda m + \lambda \varepsilon \int_{\Xi} \log \left( \int_{\Xi} e^{\frac{\mathcal{C}(h, \zeta) - \lambda c(\xi, \zeta)}{\lambda \varepsilon}} d\nu_{\xi}(\zeta) \right) d\mathbb{P}(\xi).$$

- This problem can be solved by a standard optimization algorithm based on the derivatives of the functional  $\mathcal{D}(h, \lambda)$  with respect to  $h$  and  $\lambda$ .
- [Constraints](#) can be added to the problem without additional conceptual difficulty.

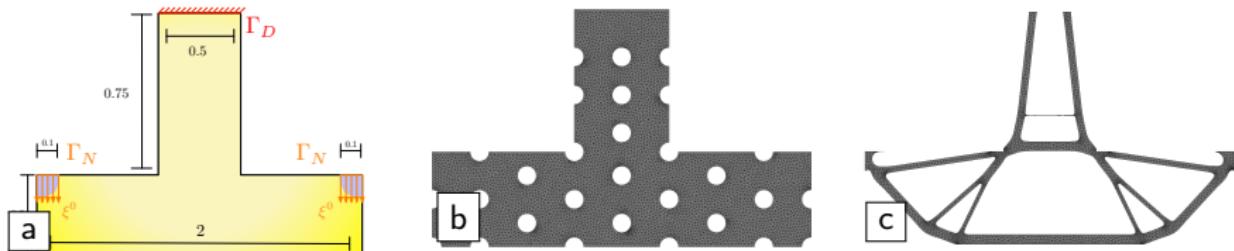
# Distributionally robust design of a T-shaped beam (I)

- We optimize the **geometry** of a 2d T-shaped beam  $\Omega$ .
- The **applied loads**  $\xi \in \mathbb{R}^2$  are uncertain, with ideal value  $\xi^0 = (0, -1)$ .
- The law of  $\xi$  is itself uncertain, with **nominal approximation**  $\mathbb{P} = \delta_{\xi^0}$ .
- We minimize the **total stress** within  $\Omega$  under a volume constraint:

$$\min_{\Omega} \Sigma(\Omega, \xi^0) \text{ s.t. } \text{Vol}(\Omega) = V_T, \text{ where } V_T = 0.3,$$

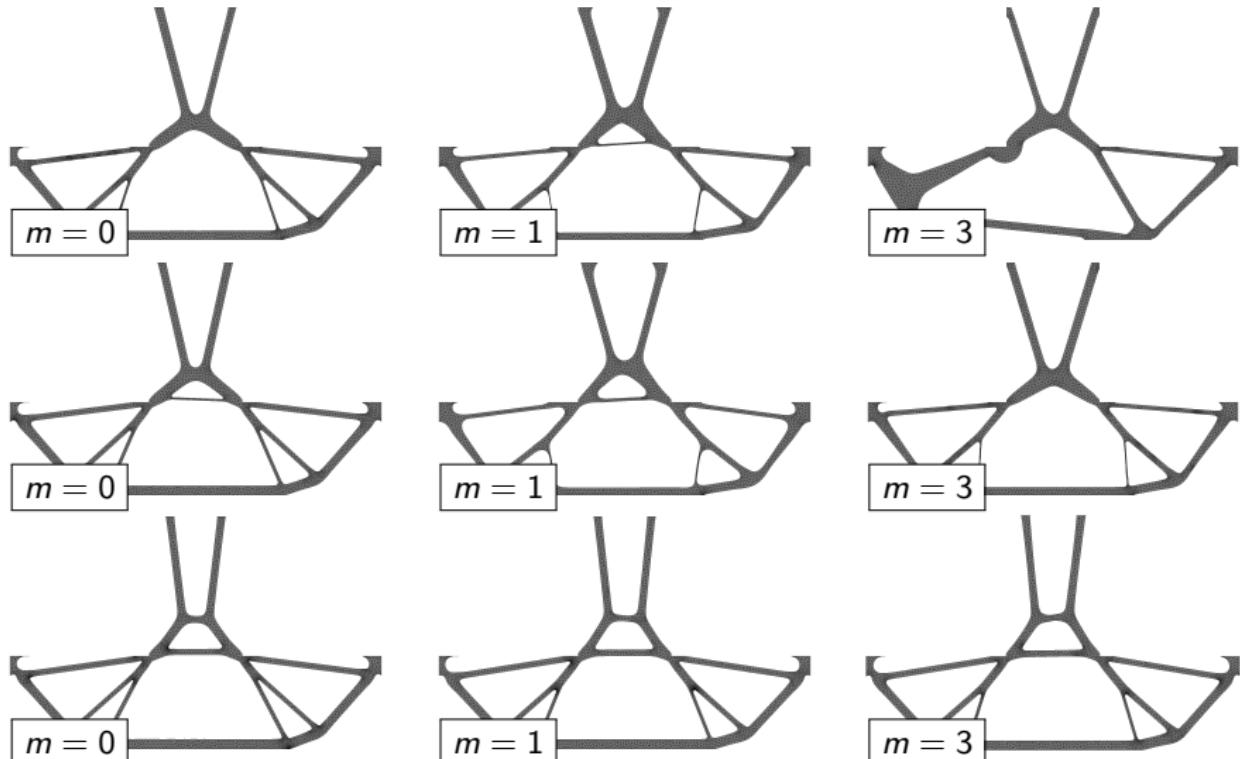
where the stress function is defined by

$$\Sigma(\Omega, \xi) = \int_{\Omega} \chi(x) \|\sigma(u_{\Omega, \xi})\|^2 \, dx.$$



(a) Setting of the minimization of stress within a T-shaped beam; (b) Mesh of the initial shape; (c) Optimized shape  $\Omega_{\text{det}}^*$  assuming a perfect knowledge of the loads.

## Distributionally robust design of a T-shaped beam (II)



*Distributionally robust optimized designs obtained in the T-shaped beam example, associated to various values of  $\sigma^2$ ; (1<sup>st</sup> row)  $\sigma^2 = 1e-0.5$ ; (2<sup>nd</sup> row)  $\sigma^2 = 1e-1$ ; (3<sup>rd</sup> row)  $\sigma^2 = 1e-3$ .*

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- Wasserstein ambiguity sets
- **Moment-based ambiguity sets**
- Distributionally robust CVaR

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## Moment-based ambiguity sets (I)

- We assume that only the **first** and **second-order moments**  $\mu^0 \in \mathbb{R}^k$  and  $\Sigma^0 \in \mathbb{S}_+^k$  of the true law  $\mathbb{P}_{\text{true}}$  have been reconstructed [DeYe]:

$$\mu^0 = \int_{\Xi} \xi \, d\mathbb{P}_{\text{true}}(\xi), \text{ and } \Sigma^0 = \int_{\Xi} (\xi - \mu^0) \otimes (\xi - \mu^0) \, d\mathbb{P}_{\text{true}}(\xi).$$

- The **ambiguity set** of interest is then:

$$\mathcal{A}_M = \left\{ \mathbb{Q} \in \mathcal{P}(\Xi), \left| \int_{\Xi} \xi \, d\mathbb{Q}(\xi) - \mu^0 \right| \leq m_1, \right. \\ \left. \text{and } \int_{\Xi} (\xi - \mu^0) \otimes (\xi - \mu^0) \, d\mathbb{Q}(\xi) \leq m_2 \Sigma^0 \right\},$$

where  $m_1 > 0$  and  $m_2 > 0$  are given bounds.

## Moment-based ambiguity sets (II)

- We define the **entropy**  $H(\mathbb{Q})$  of a probability measure  $\mathbb{Q} \in \mathcal{P}(\Xi)$  by:

$$H(\mathbb{Q}) = \begin{cases} \int_{\Xi} \log \frac{d\mathbb{Q}}{d\mathbb{Q}_0} d\mathbb{Q} & \text{if } \mathbb{Q} \text{ is absolutely continuous w.r.t. } \mathbb{Q}_0, \\ +\infty & \text{otherwise,} \end{cases}$$

where  $\mathbb{Q}_0 \in \mathcal{P}(\Xi)$  is a given **reference law**.

Ex:  $\mathbb{Q}_0$  is the  $k$ -variate Gaussian law with mean value  $\mu^0$  and covariance matrix  $\Sigma^0$ .

- This leads to the **moment-based distributionally robust** optimal design problem:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J_M(h), \text{ where } J_M(h) := \sup_{\mathbb{Q} \in \mathcal{A}_M} \left( \int_{\Xi} \mathcal{C}(h, \xi) d\mathbb{Q}(\xi) - \varepsilon H(\mathbb{Q}) \right).$$

### Proposition 2.

Let  $\Xi \subset \mathbb{R}^k$  be compact, and let  $f : \Xi \rightarrow \mathbb{R}$  be a continuous function. It holds:

$$\sup_{\mathbb{Q} \in \mathcal{A}_M} \left( \int_{\Xi} f(\xi) d\mathbb{Q}(\xi) - \varepsilon H(\mathbb{Q}) \right) = \inf_{\substack{\lambda \geq \mathbf{0}, |\tau| \leq \mathbf{1}, \\ S \in \mathbb{S}_+^k}} \left\{ \lambda m_1 - \lambda \tau \cdot \mu^0 + m_2 S : \Sigma^0 \right. \\ \left. + \varepsilon \log \left( \int_{\Xi} \left( e^{\frac{f(\xi) + \lambda \tau \cdot \xi - S \cdot (\xi - \mu^0) \otimes (\xi - \mu^0)}{\varepsilon}} \right) d\mathbb{Q}_0(\xi) \right) \right\}.$$

The **moment-based distributionally robust problem** thus rewrites:

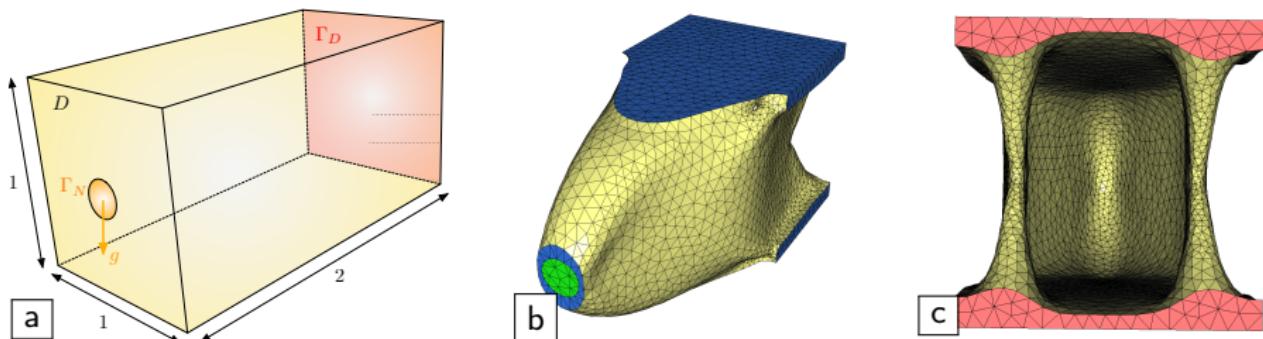
$$\min_{\substack{h \in \mathcal{U}_{ad}, |\tau| \leq \mathbf{1}, \\ \lambda \geq \mathbf{0}, S \in \mathbb{S}_+^k}} \mathcal{D}_M(h, \lambda, \tau, S), \text{ where } \mathcal{D}_M(h, \lambda, \tau, S) := \\ \lambda m_1 - \lambda \tau \cdot \mu^0 + m_2 S : \Sigma^0 + \varepsilon \log \left( \int_{\Xi} \left( e^{\frac{\mathcal{C}(h, \xi) + \lambda \tau \cdot \xi - S \cdot (\xi - \mu^0) \otimes (\xi - \mu^0)}{\varepsilon}} \right) d\mathbb{Q}_0(\xi) \right).$$

This is a **standard optimal design problem**, posed over an augmented set of variables.

## Distributionally robust design of a 3d beam under moment ambiguity (I)

- We optimize the **shape**  $\Omega$  of a 3d cantilever beam under **uncertain loads**  $\xi \in \mathbb{R}^3$ .
- In an ideal situation, the applied load  $\xi = \xi^0 := (0, 0, -1)$  is known perfectly.
- We then consider the following **compliance** minimization problem:

$$\min_{\Omega} C(\Omega, \xi^0) \quad \text{s.t.} \quad \text{Vol}(\Omega) = V_T, \text{ where } V_T = 0.45.$$



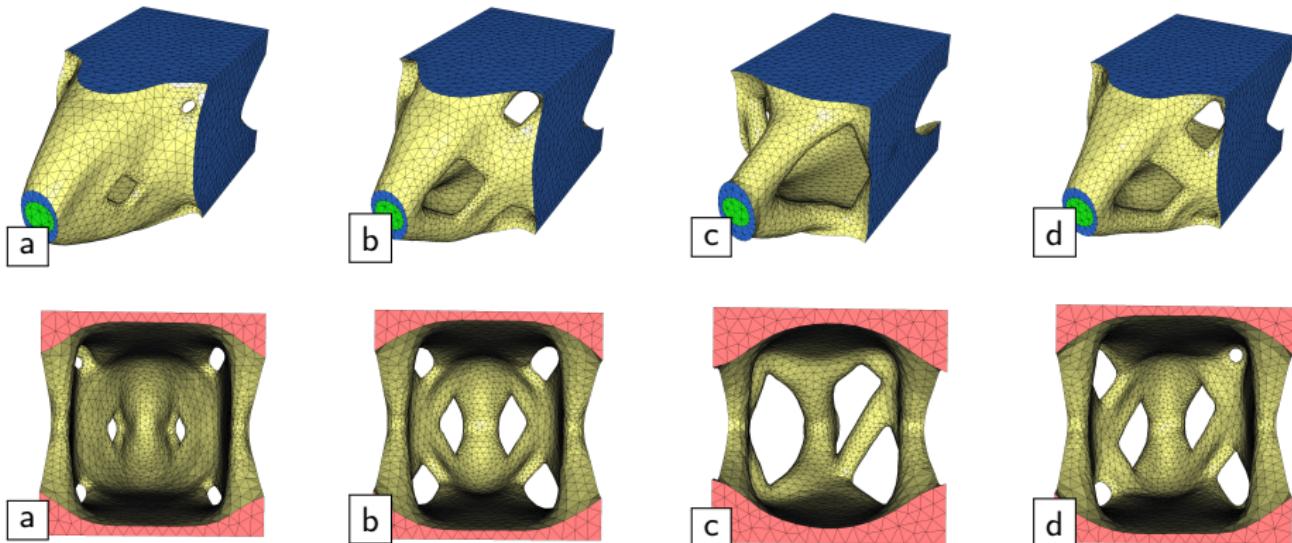
(a) Setting of the shape optimization example of a 3d cantilever beam; (b,c) Optimized structure  $\Omega_{\text{det}}^*$  when the applied load  $\xi \equiv \xi^0$  is perfectly known.

- We now assume that the applied load  $\xi$  is uncertain, with **unknown probability law**.
- The only pieces of information about  $\mathbb{P}_{\text{true}}$  are:
  - The **mean value**  $\mu^0 = \xi^0$ ;
  - The **covariance matrix**  $\Sigma^0 = \sigma^2 I$ , where  $\sigma^2 = 0.01$ .
- We thus consider the distributionally robust version of the previous problem:

$$\min_{\Omega} \left( \sup_{\mathbb{Q} \in \mathcal{A}_M} \int_{\Xi} C(\Omega, \xi) \, d\mathbb{Q}(\xi) - \varepsilon H(\mathbb{Q}) \right) \text{ s.t. } \text{Vol}(\Omega) = V_T$$

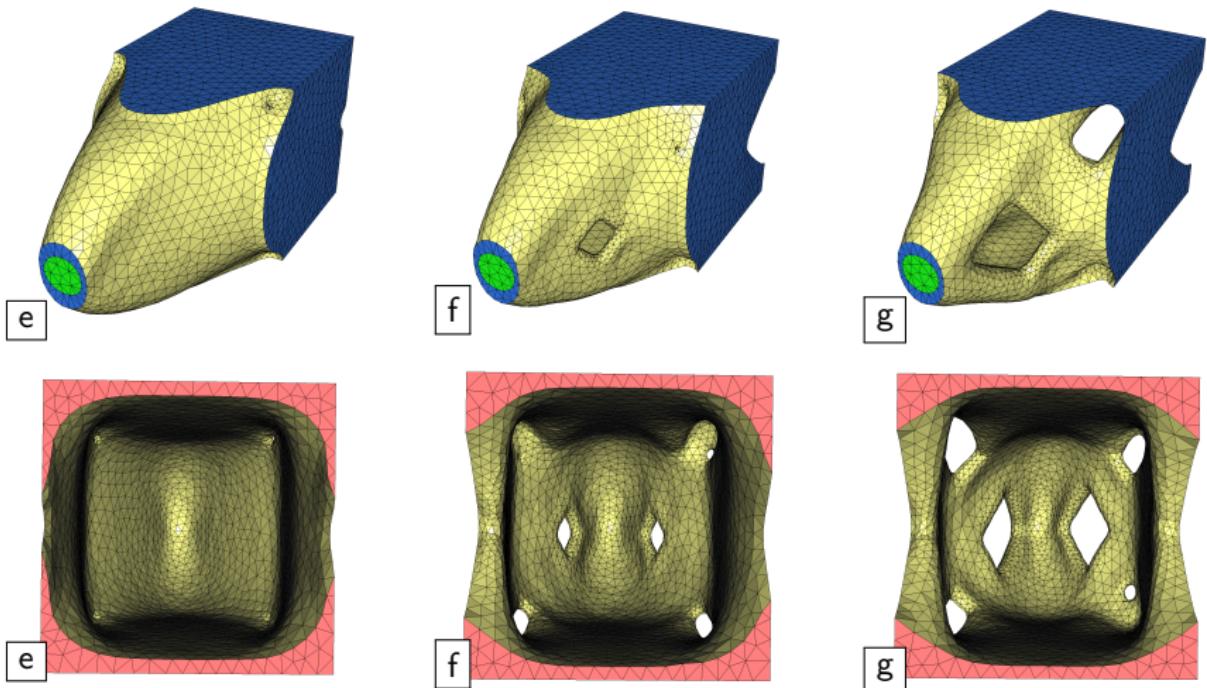
- ... or rather its tractable reformulation.

## Distributionally robust design of a 3d beam under moment ambiguity (III)



Optimized 3d cantilever beams under distributional uncertainties using a moment ambiguity set; front and back views for the parameters (a)  $m_1 = 0, m_2 = 1$ ; (b)  $m_1 = 1, m_2 = 1$ ; (c)  $m_1 = 2, m_2 = 1$ , and (d)  $m_1 = 5, m_2 = 1$ .

## Distributionally robust design of a 3d beam under moment ambiguity (IV)



Optimized 3d cantilever beams under distributional uncertainties using a moment ambiguity set; front and back views for the parameters (e)  $m_1 = 0, m_2 = 2$ ; (f)  $m_1 = 2, m_2 = 1$ , and (g)  $m_1 = 5, m_2 = 5$ .

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- The previous distributionally robust problems are of the form:

$$\min_{h \in \mathcal{U}_{\text{ad}}} \sup_{\mathbb{Q} \in \mathcal{A}} \int_{\Xi} \mathcal{C}(h, \xi) \, d\mathbb{Q}(\xi),$$

i.e. the worst value of the **expectation** of  $\mathcal{C}(h, \cdot)$  is minimized.

- We “robustify” another statistical quantity of  $\mathcal{C}(h, \cdot)$ : its **conditional value at risk**.
- This indicator better appraises “how much”  $\mathcal{C}(h, \cdot)$  **deviates from its mean value**.
- In particular, it allows for a surrogate expression of **failure probabilities**.

## A glimpse of the notion of Conditional Value at Risk (I)

Let  $h \in \mathcal{U}_{\text{ad}}$  and  $\mathbb{P} \in \mathcal{P}(\Xi)$  be the (known) law of the uncertain parameter  $\xi \in \Xi$ .

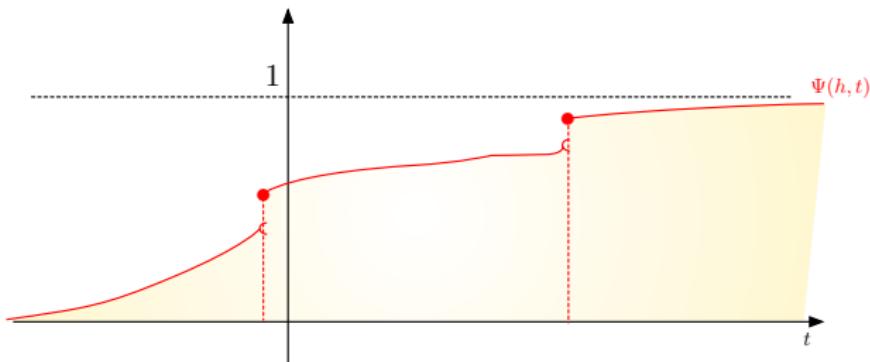
- The **cumulative distribution function**  $t \mapsto \Psi(h, t)$  of the cost  $\mathcal{C}(h, \cdot)$  is:

$$\forall t \in \mathbb{R}, \quad \Psi(h, t) = \mathbb{P}\{\xi \in \Xi, \mathcal{C}(h, \xi) \leq t\}.$$

- This function is non decreasing, with limits:

$$\lim_{t \rightarrow -\infty} \Psi(h, t) = 0, \text{ and } \lim_{t \rightarrow +\infty} \Psi(h, t) = 1.$$

- It is continuous from the right, but it may be discontinuous from the left at  $t \in \mathbb{R}$  if  $\mathcal{C}(h, \cdot) = t$  on a subset of  $\Xi$  with positive measure.
- (For simplicity) We suppose that  $\Psi(h, \cdot)$  is continuous.



## Definition 2.

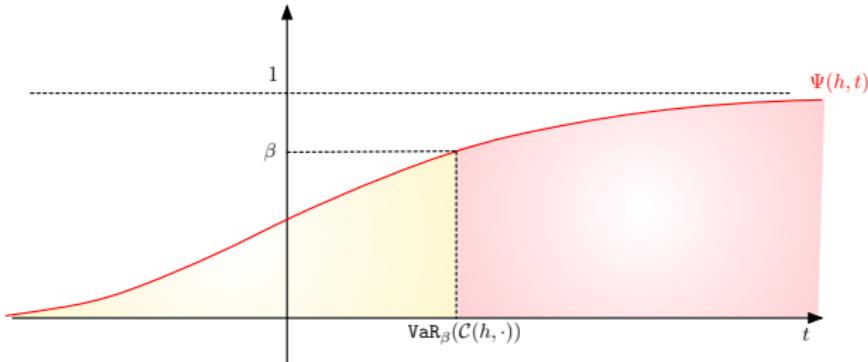
For a given threshold  $\beta \in (0, 1)$ ,

- The  $\beta$ -value at risk, or  $\beta$ -quantile  $\text{VaR}_\beta(\mathcal{C}(h, \cdot))$  of  $\mathcal{C}(h, \cdot)$  is the smallest value  $t \in \mathbb{R}$  majorizing  $\mathcal{C}(h, \cdot)$  with probability  $\beta$ :

$$\mathbf{VaR}_\beta(\mathcal{C}(h, \cdot)) = \inf \{t \in \mathbb{R}, \Psi(h, t) \geq \beta\}.$$

- The  **$\beta$ -conditional value at risk**  $\text{CVaR}_\beta(\mathcal{C}(h, \cdot))$  is the average of  $\mathcal{C}(h, \cdot)$  over the events where it exceeds  $\text{VaR}_\beta(\mathcal{C}(h, \cdot))$ :

$$\text{CVaR}_\beta(\mathcal{C}(h, \cdot)) = \frac{1}{1 - \beta} \int_{\{\xi \in \Xi, \mathcal{C}(h, \xi) \geq \text{VaR}_\beta(\mathcal{C}(h, \cdot))\}} \mathcal{C}(h, \xi) \, d\mathbb{P}(\xi).$$



The conditional value at risk can be expressed as a **minimum value**.

### Theorem 3.

*The following representation formula holds true:*

$$\text{CVaR}_\beta(\mathcal{C}(h, \cdot)) = \inf_{\alpha \in \mathbb{R}} \left\{ \alpha + \frac{1}{1-\beta} \int_{\Xi} [\mathcal{C}(h, \xi) - \alpha]_+ \, d\mathbb{P}(\xi) \right\},$$

where  $[t]_+ := \max(t, 0)$ .

*The minimum in the above program is uniquely attained at  $\alpha = \text{VaR}_\beta(\mathcal{C}(h, \cdot))$ .*

- The conditional value at risk allows for a convenient reformulation of **failure probability constraints**, of the form

$$\mathbb{P}\left\{\xi \in \Xi, \mathcal{C}(h, \xi) \geq C_T\right\} \leq 1 - \beta,$$

for a parameter  $\beta \in (0, 1)$  and a safety threshold  $C_T \in \mathbb{R}$ .

- Indeed, the definition of  $\Psi(h, t)$  implies that:

$$\mathbb{P}\left\{\xi \in \Xi, \mathcal{C}(h, \xi) \geq C_T\right\} \leq 1 - \beta \iff \Psi(h, C_T) \geq \beta.$$

- Since  $\text{VaR}_\beta(\mathcal{C}(h, \cdot))$  is the smallest value  $t \in \mathbb{R}$  such that  $\mathcal{C}(h, \xi) \leq t$  with probability  $\beta$ , this is in turn equivalent to:

$$\text{VaR}_\beta(\mathcal{C}(h, \cdot)) \leq C_T.$$

- A **conservative surrogate** for this requirement is:

$$\text{CVaR}_\beta(\mathcal{C}(h, \cdot)) \leq C_T.$$

- Let us consider an optimal design problem featuring an **objective function**  $J(h)$  and a constraint on the **probability that the cost  $\mathcal{C}(h, \xi)$  exceed  $C_T$** :

$$\min_{h \in \mathcal{U}_{\text{ad}}} J(h) \quad \text{s.t.} \quad \mathbb{P}\left\{ \xi \in \Xi \text{ s.t. } \mathcal{C}(h, \xi) \geq C_T \right\} \leq 1 - \beta.$$

- A conservative surrogate for this problem is:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J(h) \quad \text{s.t.} \quad \text{CVaR}_\beta(\mathcal{C}(h, \cdot)) \leq C_T.$$

- Using Theorem 3, this rewrites as a “classical” optimization **over the pair  $(h, \alpha)$** :

$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \alpha \in \mathbb{R}}} J(h) \quad \text{s.t.} \quad \alpha + \frac{1}{1 - \beta} \int_{\xi \in \Xi} [\mathcal{C}(h, \xi) - \alpha]_+ \, d\mathbb{P}(\xi) \leq C_T.$$

## Conditional Value at Risk and probability of failure (III)

- The law of  $\xi$  is now **uncertain**: only a **nominal law**  $\mathbb{P} \in \mathcal{P}(\Xi)$  is available.
- (For instance) Assuming an ambiguity set  $\mathcal{A}_W$  of Wasserstein type, the **distributionally robust counterpart** of the previous problem reads:

$$\min_{h \in \mathcal{U}_{\text{ad}}} J(h) \text{ s.t. } \sup_{\mathbb{Q} \in \mathcal{A}_W} \min_{\alpha \in \mathbb{R}} \left( \alpha + \frac{1}{1-\beta} \int_{\xi \in \Xi} [\mathcal{C}(h, \xi) - \alpha]_+ \, d\mathbb{Q}(\xi) \right) \leq C_T.$$

- Using similar **duality techniques** as previously, this rewrites:

$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \lambda \geq 0, \alpha \in \mathbb{R}}} J(h) \text{ s.t. } \mathcal{D}_C(h, \lambda, \alpha) \leq C_T, \text{ where}$$

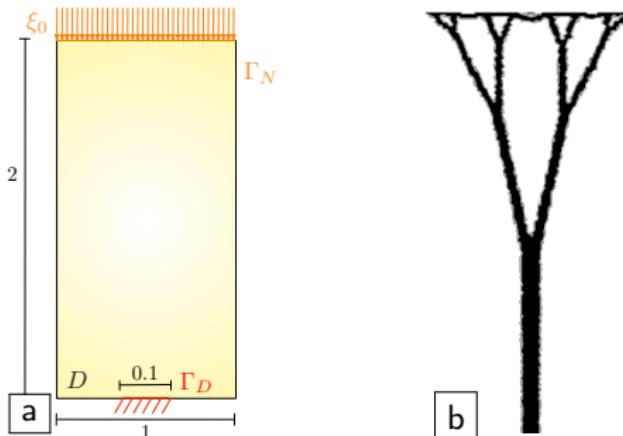
$$\mathcal{D}_C(h, \lambda, \alpha) = \alpha + \frac{\lambda m}{1-\beta} + \frac{\lambda \varepsilon}{1-\beta} \int_{\Xi} \log \left( \int_{\Xi} e^{\frac{[\mathcal{C}(h, \zeta) - \alpha]_+ - \lambda c(\xi, \zeta)}{\lambda \varepsilon}} \, d\nu_{\xi}(\zeta) \right) \, d\mathbb{P}(\xi).$$

- This “classical” problem can be solved by standard numerical algorithms.

## Numerical example (I)

- We optimize a 2d bridge, accounted for by a **density function**  $h : D \rightarrow [0, 1]$ .
- It is clamped along the lower side  $\Gamma_D$  of  $\partial D$ .
- A load  $\xi$  is applied on its upper boundary  $\Gamma_N$ .
- At first, we optimize the **compliance**  $C(h, \xi^0)$  of the structure under a volume constraint, in the ideal situation where the load is  $\xi^0 := (0, -1)$ :

$$\min_{h \in \mathcal{U}_{\text{ad}}} C(h, \xi^0) \text{ s.t. } \text{Vol}(h) = V_T, \text{ where } V_T = 0.245.$$



(a) Setting of the bridge problem; (b) Optimized design  $h_{\text{det}}^*$  in ideal conditions.

## Numerical example (II)

- We now assume that the load  $\xi \in \Xi \subset \mathbb{R}^2$  is uncertain.
- Its (known) law  $\mathbb{P} \in \mathcal{P}(\Xi)$  is the Gaussian law centered at  $\xi^0$  with variance  $\sigma^2$ .
- We solve the problem

$$\min_{h \in \mathcal{U}_{\text{ad}}} \text{Vol}(h) \text{ s.t. } \mathbb{P}\left\{\xi \in \Xi \text{ s.t. } C(h, \xi) \geq C_T\right\} \leq 1 - \beta,$$

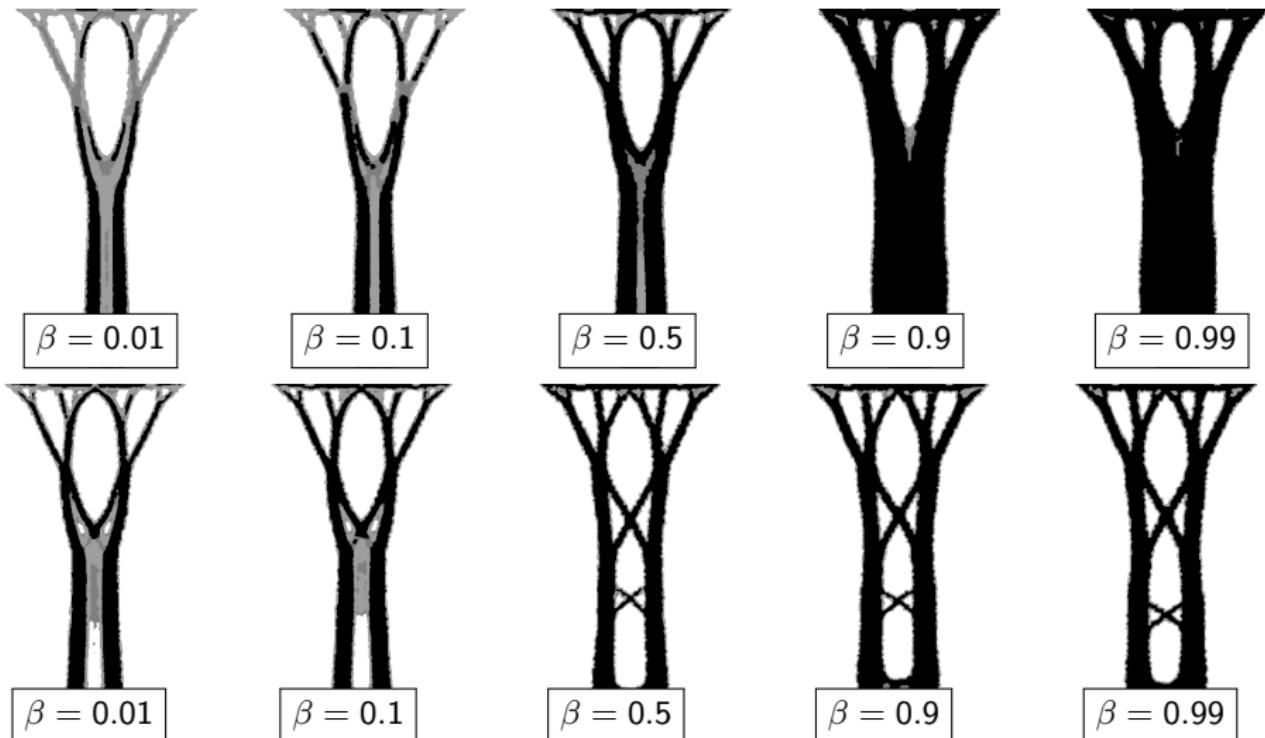
where the threshold  $C_T := 40$  is close to  $C(h_{\text{det}}^*, \xi^0)$ .

- We replace this problem by the following conservative version:

$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \alpha \in \mathbb{R}}} \text{Vol}(h) \text{ s.t. } \alpha + \frac{1}{1 - \beta} \int_{\xi \in \Xi} [C(h, \xi) - \alpha]_+ \, d\mathbb{P}(\xi) \leq C_T.$$

- We solve this problem for several values of the variance  $\sigma^2$  of the law  $\mathbb{P}$  for  $\xi$  and the bound  $\beta$ .

### Numerical example (III)



Optimized designs of the bridge under a safety constraint; (Upper row)  $\sigma^2 = 1e-2.5$ ; (Lower row)  $\sigma^2 = 1e-2$ .

## Numerical example (IV)

- We now turn to the situation where the law  $\mathbb{P}$  of  $\xi$  is uncertain.
- A **nominal law**  $\mathbb{P} := \delta_{\xi^0}$  is reconstructed from the single ideal load.
- We consider the **Wasserstein distributionally robust** problem:

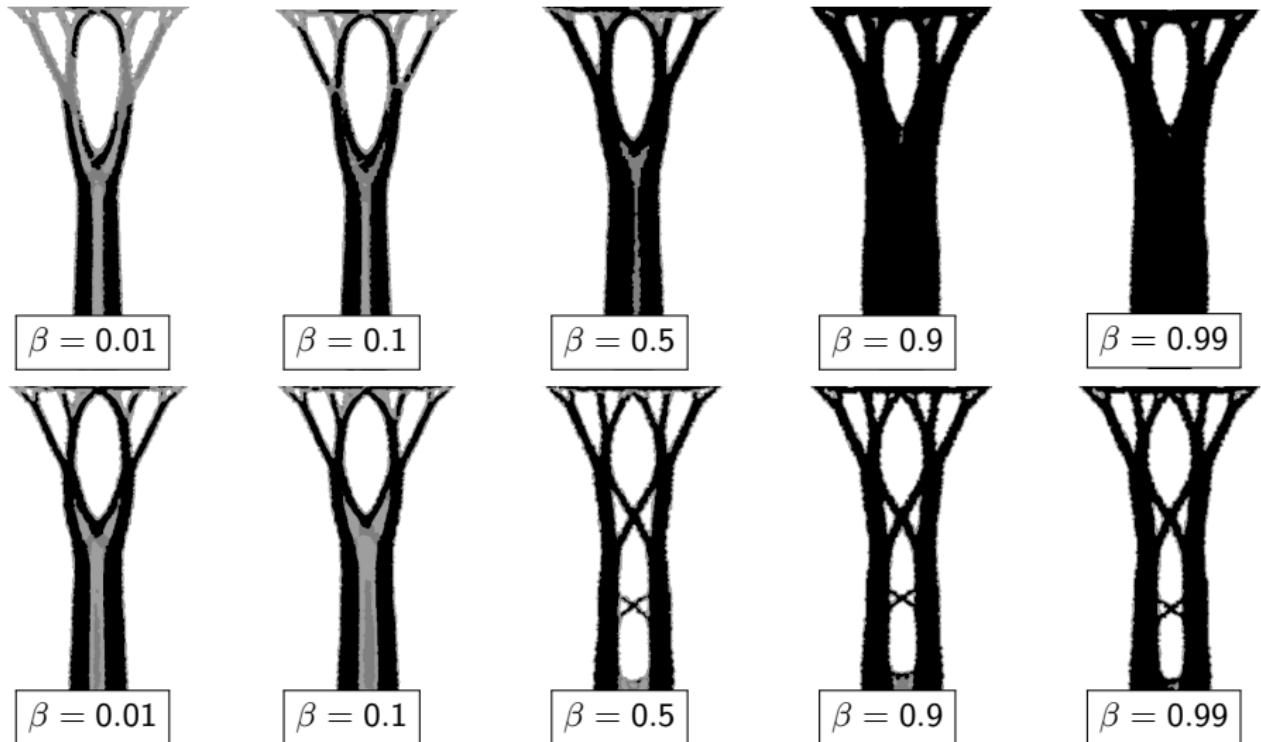
$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \alpha \in \mathbb{R}}} \text{Vol}(h) \text{ s.t. } \sup_{\mathbb{Q} \in \mathcal{A}_{\mathbf{W}}} \min_{\alpha \in \mathbb{R}} \left( \alpha + \frac{1}{1-\beta} \int_{\xi \in \Xi} [\mathcal{C}(h, \xi) - \alpha]_+ \, d\mathbb{Q}(\xi) \right) \leq C_T.$$

- This problem has the following equivalent formulation:

$$\min_{\substack{h \in \mathcal{U}_{\text{ad}}, \\ \lambda \geq 0, \alpha \in \mathbb{R}}} \text{Vol}(h) \text{ s.t. } \mathcal{D}_C(h, \lambda, \alpha) \leq C_T, \text{ where}$$

$$\mathcal{D}_C(h, \lambda, \alpha) = \alpha + \frac{\lambda m}{1-\beta} + \frac{\lambda \varepsilon}{1-\beta} \log \left( \int_{\Xi} e^{\frac{[\mathcal{C}(h, \zeta) - \alpha]_+ - \lambda c(\xi^0, \zeta)}{\lambda \varepsilon}} \, d\nu_{\xi^0}(\zeta) \right).$$

## Numerical example (V)



*Distributionally robust designs of the bridge for a Wasserstein radius  $m = 0.5$ , various values of the parameter  $\beta$  and (top row)  $\sigma^2 = 1e-3$ , (bottom row)  $\sigma^2 = 1e-2.5$ .*

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### Conclusion:

- The distributionally robust designs systematically show:
  - Worse performance than their “simple” probabilistic counterparts in situations present in the nominal law;
  - Better performance in “out-of-sample” situations.
- Infinite-dimensional uncertain parameters can be considered after approximation (e.g. KL decomposition for a random field).
- Uncertainties over different data have been considered (material uncertainties, geometric uncertainties).

### Perspectives:

- Treatment of **geometric uncertainties** in a distributionally robust way, with an optimal transport approach.

## A word of advertisement

- All the numerical realizations are based on [open-source](#) libraries.
- A webpage gathering [lecture notes](#), [slides](#), [demonstration codes](#), etc.



<https://dapogny.org/tutosto.html>

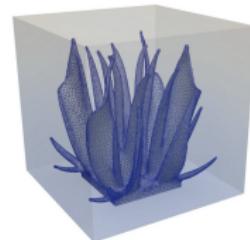


### Shape and topology optimization: online resources

The discipline of shape and topology optimization has aroused a growing enthusiasm among mathematicians, physicists and engineers since the seventies, fostered by its impressive technological and industrial achievements. Nowadays, problems pertaining to fields as diverse as mechanical engineering, fluid mechanics or quantum chemistry are currently tackled with such techniques, and raise new, challenging issues.

This webpage gather useful resources of various nature, with the aim to popularize this subject and disseminate possible numerical implementations. In particular, you will find:

- Lecture notes and review articles.
- Slides and records of graduate courses.
- Open source implementations, ranging from simple, educational toy codes, to more involved frameworks allowing to deal with challenging personal test cases.
- Useful links to similar resources, emanating from other researchers.



### Pedagogical articles and presentations

Article in the "Gazette des mathématiciens"

Large-audience presentation in prep. school

Review chapter about level set based shape optimization

Thank you !

Thank you for your attention!

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