

# Shape optimization in superconductivity

Antoine Laurain<sup>†</sup>, Malte Winckler,  
Irwin Yousept

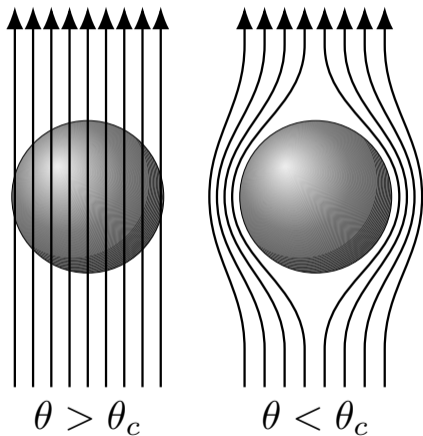


<sup>†</sup>Univ. São Paulo

UNIVERSITÄT  
DUISBURG  
ESSEN

*Open-Minded*

## Physical Background – Superconductivity



Maxwell's equations

$$\begin{cases} \varepsilon \partial_t \mathbf{E} - \mathbf{curl} \mathbf{H} + \mathbf{J} = \mathbf{f} & \text{in } \Omega \times (0, T), \\ \mu \partial_t \mathbf{H} + \mathbf{curl} \mathbf{E} = 0 & \text{in } \Omega \times (0, T), \\ \mathbf{E} \times \mathbf{n} = 0 & \text{in } \partial\Omega \times (0, T), \\ \mathbf{E}(\cdot, 0) = \mathbf{E}_0 & \text{in } \Omega, \\ \mathbf{H}(\cdot, 0) = \mathbf{H}_0 & \text{in } \Omega, \end{cases}$$

Bean's critical state model:

$$\begin{cases} \mathbf{J} \cdot \mathbf{E} = j_c(\theta) |\mathbf{E}| & \text{a.e. in } \Omega_{sc} \times (0, T), \\ |\mathbf{J}| \leq j_c(\theta) & \text{a.e. in } \Omega_{sc} \times (0, T), \\ \mathbf{J} = 0 & \text{a.e. in } \Omega \setminus \overline{\Omega_{sc}} \times (0, T). \end{cases}$$



## Variational inequality

Combining Maxwell's equations and Bean's model  $\rightsquigarrow$  Variational inequality

$$\left\{ \begin{array}{l} \int_{\Omega} \epsilon \frac{d}{dt} \mathbf{E}(t) \cdot (\mathbf{v} - \mathbf{E}(t)) + \mu^{-1} \frac{d}{dt} \mathbf{B}(t) \cdot (\mathbf{w} - \mathbf{B}(t)) dx \\ + \int_{\Omega} \mu^{-1} \mathbf{curl} \mathbf{E}(t) \cdot \mathbf{w} - \mu^{-1} \mathbf{B}(t) \cdot \mathbf{curl} \mathbf{v} dx \\ + \varphi(\boldsymbol{\theta}(t), \mathbf{v}) - \varphi(\boldsymbol{\theta}(t), \mathbf{E}(t)) \geq \int_{\Omega} \mathbf{f}(t) \cdot (\mathbf{v} - \mathbf{E}(t)) dx \\ \text{for a.e. } t \in (0, T) \text{ and every } (\mathbf{v}, \mathbf{w}) \in \mathbf{H}_0(\mathbf{curl}) \times \mathbf{L}^2(\Omega), \\ (\mathbf{E}(0), \mathbf{B}(0)) = (\mathbf{E}_0, \mathbf{B}_0), \end{array} \right. \quad (\text{VI})$$

with  $\varphi: L^\infty(\Omega) \times \mathbf{L}^2(\Omega) \rightarrow \mathbb{R}$  defined by  $\varphi(y, \mathbf{v}) := \int_{\Omega} j_c(x, y(x)) |\mathbf{v}(x)| dx$

## Variational inequality

Combining Maxwell's equations and Bean's model  $\rightsquigarrow$  Variational inequality

$$\left\{ \begin{array}{l} \int_{\Omega} \epsilon \frac{d}{dt} \mathbf{E}(t) \cdot (\mathbf{v} - \mathbf{E}(t)) + \mu^{-1} \frac{d}{dt} \mathbf{B}(t) \cdot (\mathbf{w} - \mathbf{B}(t)) dx \\ + \int_{\Omega} \mu^{-1} \mathbf{curl} \mathbf{E}(t) \cdot \mathbf{w} - \mu^{-1} \mathbf{B}(t) \cdot \mathbf{curl} \mathbf{v} dx \\ + \varphi(\theta(t), \mathbf{v}) - \varphi(\theta(t), \mathbf{E}(t)) \geq \int_{\Omega} \mathbf{f}(t) \cdot (\mathbf{v} - \mathbf{E}(t)) dx \\ \text{for a.e. } t \in (0, T) \text{ and every } (\mathbf{v}, \mathbf{w}) \in \mathbf{H}_0(\mathbf{curl}) \times \mathbf{L}^2(\Omega), \\ (\mathbf{E}(0), \mathbf{B}(0)) = (\mathbf{E}_0, \mathbf{B}_0), \end{array} \right. \quad (\text{VI})$$

with  $\varphi: L^\infty(\Omega) \times \mathbf{L}^2(\Omega) \rightarrow \mathbb{R}$  defined by  $\varphi(y, \mathbf{v}) := \int_{\Omega} j_c(x, y(x)) |\mathbf{v}(x)| dx$

# Variational inequality

Implicit Euler in time

$$\left\{ \begin{array}{l} \int_{\Omega} \epsilon \delta \mathbf{E}^n \cdot (\mathbf{v} - \mathbf{E}^n) + \mu^{-1} \delta \mathbf{B}^n \cdot (\mathbf{w} - \mathbf{B}^n) dx \\ + \int_{\Omega} \mu^{-1} \mathbf{curl} \mathbf{E}^n \cdot \mathbf{w} - \mu^{-1} \mathbf{B}^n \cdot \mathbf{curl} \mathbf{v} dx \\ + \varphi(\theta^n, \mathbf{v}) - \varphi(\theta^n, \mathbf{E}^n) \geq \int_{\Omega} \mathbf{f}^n \cdot (\mathbf{v} - \mathbf{E}^n) dx \\ \text{for } n \in \{1, \dots, N\} \text{ and every } (\mathbf{v}, \mathbf{w}) \in \mathbf{H}_0(\mathbf{curl}) \times \mathbf{L}^2(\Omega), \\ (\mathbf{E}^0, \mathbf{B}^0) = (\mathbf{E}_0, \mathbf{B}_0), \end{array} \right. \quad (\text{VI}_N)$$

where

$$\delta \mathbf{E}^n = \frac{\mathbf{E}^n - \mathbf{E}^{n-1}}{\tau} \quad \text{and} \quad \delta \mathbf{B}^n = \frac{\mathbf{B}^n - \mathbf{B}^{n-1}}{\tau}$$

# Variational inequality

Implicit Euler in time

$$\left\{ \begin{array}{l} \int_{\Omega} \epsilon \delta \mathbf{E}^n \cdot (\mathbf{v} - \mathbf{E}^n) + \mu^{-1} \delta \mathbf{B}^n \cdot (\mathbf{w} - \mathbf{B}^n) dx \\ + \int_{\Omega} \mu^{-1} \mathbf{curl} \mathbf{E}^n \cdot \mathbf{w} - \mu^{-1} \mathbf{B}^n \cdot \mathbf{curl} \mathbf{v} dx \\ + \varphi(\theta^n, \mathbf{v}) - \varphi(\theta^n, \mathbf{E}^n) \geq \int_{\Omega} \mathbf{f}^n \cdot (\mathbf{v} - \mathbf{E}^n) dx \\ \text{for } n \in \{1, \dots, N\} \text{ and every } (\mathbf{v}, \mathbf{w}) \in \mathbf{H}_0(\mathbf{curl}) \times \mathbf{L}^2(\Omega), \\ (\mathbf{E}^0, \mathbf{B}^0) = (\mathbf{E}_0, \mathbf{B}_0), \end{array} \right. \quad (\text{VI}_N)$$

where

$$\delta \mathbf{E}^n = \frac{\mathbf{E}^n - \mathbf{E}^{n-1}}{\tau} \quad \text{and} \quad \delta \mathbf{B}^n = \frac{\mathbf{B}^n - \mathbf{B}^{n-1}}{\tau}$$

## Decoupled System

Inserting  $\mathbf{v} = \mathbf{E}^n \rightsquigarrow$  **discrete Faraday's law**

$$\mathbf{B}^n = \mathbf{B}^{n-1} - \tau \mathbf{curl} \mathbf{E}^n \quad (\text{Fara}_N)$$

Inserting (Fara<sub>N</sub>) into (VI<sub>N</sub>) yields elliptic curl-curl VI

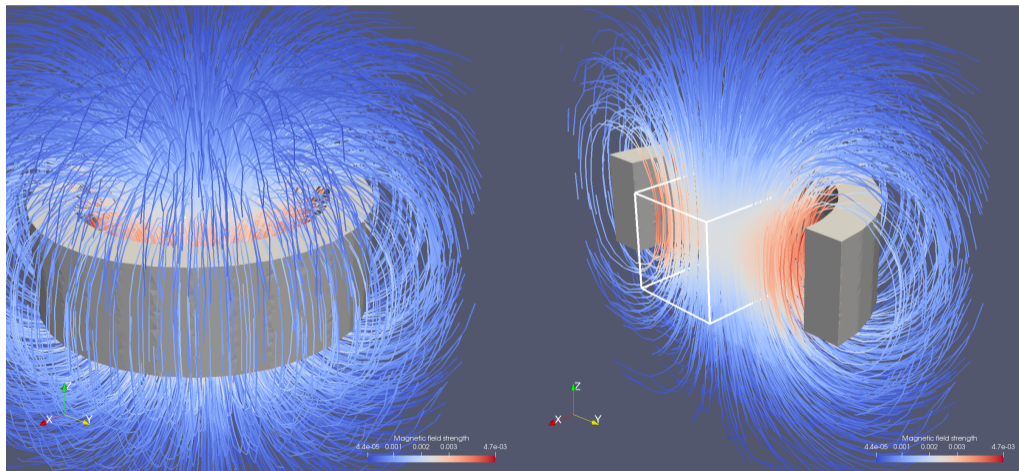
$$\begin{aligned} \int_{\Omega} \epsilon \tau^{-1} \mathbf{E}^n \cdot (\mathbf{v} - \mathbf{E}^n) dx + \int_{\Omega} \tau \mu^{-1} \mathbf{curl} \mathbf{E}^n \cdot \mathbf{curl}(\mathbf{v} - \mathbf{E}^n) dx + \varphi(\mathbf{v}) \\ - \varphi(\mathbf{E}^n) \geq \int_{\Omega} \mathbf{f}^n \cdot (\mathbf{v} - \mathbf{E}^n) + (\mu^{-1} \mathbf{B}^{n-1} + \epsilon \tau^{-1} \mathbf{E}^{n-1}) \cdot \mathbf{curl}(\mathbf{v} - \mathbf{E}^n) dx \end{aligned}$$

$\rightsquigarrow$  Fully discrete scheme with convergence analysis yields well-posedness for (VI) with temperature effects<sup>1</sup>

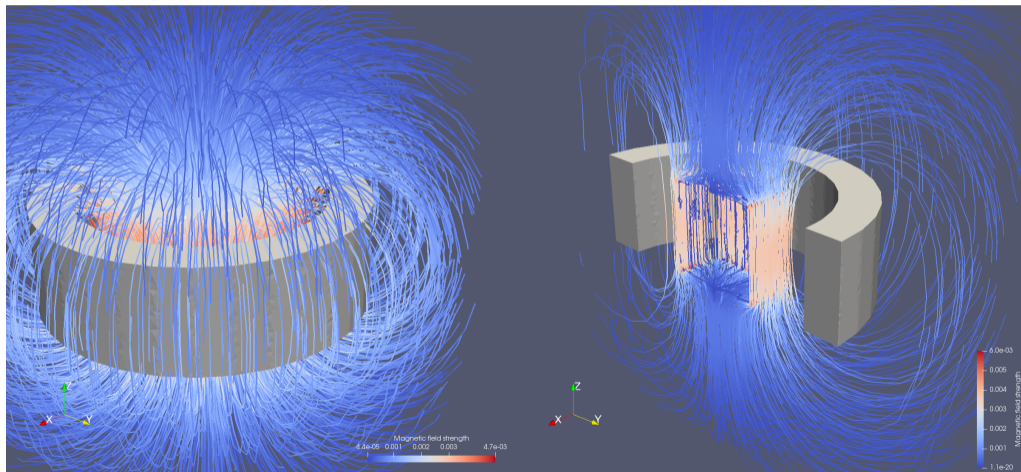
---

<sup>1</sup>M. W. and I. Yousept, Fully discrete scheme for Bean's critical-state model with temperature effects in superconductivity, minor revision in *SIAM J. Numer. Anal.*, 2019.

# Motivation for shape optimization



# Motivation for shape optimization



## Shape optimization problem

The minimization problem for some  $B \subset \Omega$

$$\min_{\omega \in \mathcal{O}} J(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}(\omega) - \mathbf{E}_d|^2 dx + \int_\omega dx \quad (\text{P})$$

Set of admissible shapes  $\mathcal{O} = \{\omega \subset B \mid \omega \text{ is open, } L\text{-Lipschitz}\}$  where  $\mathbf{E}(\omega)$  is the unique solution to

$$\begin{aligned} a(\mathbf{E}(\omega), \mathbf{v} - \mathbf{E}(\omega)) + \int_\omega j_c |\mathbf{v}| dx - \int_\omega j_c |\mathbf{E}(\omega)| dx \\ \geq \int_\Omega \mathbf{f} \cdot (\mathbf{v} - \mathbf{E}(\omega)) dx \quad \forall \mathbf{v} \in \mathbf{H}_0(\mathbf{curl}) \quad (\forall \omega) \end{aligned}$$

with

$$a(\mathbf{v}, \mathbf{w}) := \int_\Omega \nu \mathbf{curl} \mathbf{v} \cdot \mathbf{curl} \mathbf{w} dx + \int_\Omega \varepsilon \mathbf{v} \cdot \mathbf{w} dx,$$



## Shape optimization problem

The minimization problem for some  $B \subset \Omega$

$$\min_{\omega \in \mathcal{O}} J(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}(\omega) - \mathbf{E}_d|^2 dx + \int_{\omega} dx \quad (\text{P})$$

Set of admissible shapes  $\mathcal{O} = \{\omega \subset B \mid \omega \text{ is open, } L\text{-Lipschitz}\}$  where  $\mathbf{E}(\omega)$  is the unique solution to

$$\begin{cases} a(\mathbf{E}, \mathbf{v}) + \int_{\omega} \boldsymbol{\lambda} \cdot \mathbf{v} dx = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} dx & \forall \mathbf{v} \in \mathbf{H}_0(\mathbf{curl}) \\ |\boldsymbol{\lambda}(x)| \leq j_c(x), & \text{for a.e. } x \in \omega \\ \boldsymbol{\lambda}(x) \cdot \mathbf{E}(x) = j_c(x) |\mathbf{E}(x)| & \text{for a.e. } x \in \omega \end{cases}$$

Problem: **Not differentiable!**  $\rightsquigarrow$  Regularization technique.

# Regularization

Regularized minimization problem

$$\min_{\omega \in \mathcal{O}} J_\gamma(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}^\gamma(\omega) - \mathbf{E}_d|^2 dx + \int_\omega dx \quad (\text{P}_\gamma)$$

subject to

$$a(\mathbf{E}^\gamma, \mathbf{v} - \mathbf{E}^\gamma) + \varphi_\gamma(\mathbf{v}) - \varphi_\gamma(\mathbf{E}^\gamma) \geq \int_\Omega \mathbf{f} \cdot (\mathbf{v} - \mathbf{E}^\gamma) dx \quad \forall \mathbf{v} \in \mathbf{H}_0(\mathbf{curl})$$

with  $\varphi_\gamma: \mathbf{L}^2(\Omega) \rightarrow \mathbb{R}$  given by

$$\varphi_\gamma(\mathbf{v}) := \int_\Omega j_c \psi_\gamma(\mathbf{v}) dx, \quad \psi_\gamma(x) := \begin{cases} |x| - \frac{1}{2\gamma} & , \text{ if } |x| \geq \frac{1}{\gamma} \\ \frac{\gamma}{2} |x|^2 & , \text{ else.} \end{cases}$$

# Regularization

Regularized minimization problem

$$\min_{\omega \in \mathcal{O}} J_\gamma(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}^\gamma(\omega) - \mathbf{E}_d|^2 dx + \int_\omega dx \quad (\text{P}_\gamma)$$

subject to

$$\begin{cases} a(\mathbf{E}^\gamma, \mathbf{v}) + \int_\omega \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma) \cdot \mathbf{v} dx = \int_\Omega \mathbf{f} \cdot \mathbf{v} dx \quad \forall \mathbf{v} \in \mathbf{H}_0(\text{curl}) \\ \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma)(x) = \frac{j_c \gamma \mathbf{E}^\gamma(x)}{\max\{1, \gamma |\mathbf{E}^\gamma(x)|\}} \text{ for a.e. } x \in \omega. \end{cases}$$

Problem: **Still not differentiable!**  $\rightsquigarrow$  Another regularization technique.

# Regularization

Regularized minimization problem

$$\min_{\omega \in \mathcal{O}} J_\gamma(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}^\gamma(\omega) - \mathbf{E}_d|^2 dx + \int_\omega dx \quad (\text{P}_\gamma)$$

subject to

$$\begin{cases} a(\mathbf{E}^\gamma, \mathbf{v}) + \int_\omega \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma) \cdot \mathbf{v} dx = \int_\Omega \mathbf{f} \cdot \mathbf{v} dx \quad \forall \mathbf{v} \in \mathbf{H}_0(\text{curl}) \\ \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma)(x) = \frac{j_c \gamma \mathbf{E}^\gamma(x)}{\max_\gamma \{1, \gamma |\mathbf{E}^\gamma(x)|\}} \text{ for a.e. } x \in \omega. \end{cases}$$

# Regularization

Regularized minimization problem

$$\min_{\omega \in \mathcal{O}} J_\gamma(\omega) := \frac{1}{2} \int_B \kappa |\mathbf{E}^\gamma(\omega) - \mathbf{E}_d|^2 dx + \int_\omega dx \quad (\text{P}_\gamma)$$

subject to

$$\begin{cases} a(\mathbf{E}^\gamma, \mathbf{v}) + \int_\omega \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma) \cdot \mathbf{v} dx = \int_\Omega \mathbf{f} \cdot \mathbf{v} dx \quad \forall \mathbf{v} \in \mathbf{H}_0(\text{curl}) \\ \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma)(x) = \frac{j_c \gamma \mathbf{E}^\gamma(x)}{\max_\gamma \{1, \gamma |\mathbf{E}^\gamma(x)|\}} \text{ for a.e. } x \in \omega. \end{cases}$$

$\rightsquigarrow$  Well-posedness via **compactness result** for  $\mathcal{O}$ .

# Shape sensitivity analysis

- Shape derivative at  $\omega \in \mathcal{O}$ :

$$dJ(\omega)(\boldsymbol{\theta}) := \lim_{t \searrow 0} \frac{J(\omega_t) - J(\omega)}{t},$$

where  $\omega_t = \mathbf{T}_t(\omega)$  with  $\mathbf{T}_t : \Omega \rightarrow \Omega$  the flow of a vector field  $\boldsymbol{\theta} \in \mathcal{C}_c^{0,1}(B, \mathbb{R}^3)$

- Lagrangian approach:

$$\begin{aligned} \mathcal{L}(\omega, \mathbf{e}, \mathbf{v}) := & \frac{1}{2} \int_{\Omega} \kappa |\mathbf{e} - \mathbf{E}_d|^2 dx + \int_{\omega} dx \\ & + a(\mathbf{e}, \mathbf{v}) + \int_{\omega} \boldsymbol{\Lambda}_{\gamma}(\mathbf{e}) \cdot \mathbf{v} dx - \int_{\Omega} \mathbf{f} \cdot \mathbf{v} dx \end{aligned}$$

# Shape sensitivity analysis

- Shape derivative at  $\omega \in \mathcal{O}$ :

$$dJ(\omega)(\boldsymbol{\theta}) := \lim_{t \searrow 0} \frac{J(\omega_t) - J(\omega)}{t},$$

where  $\omega_t = \mathbf{T}_t(\omega)$  with  $\mathbf{T}_t : \Omega \rightarrow \Omega$  the flow of a vector field  $\boldsymbol{\theta} \in \mathcal{C}_c^{0,1}(B, \mathbb{R}^3)$

- Lagrangian approach:

$$\begin{aligned} \mathcal{L}(\omega_t, \mathbf{e}, \mathbf{v}) := & \frac{1}{2} \int_B \kappa |\mathbf{e} - \mathbf{E}_d|^2 dx + \int_{\omega_t} dx \\ & + a(\mathbf{e}, \mathbf{v}) + \int_{\omega_t} \boldsymbol{\Lambda}_\gamma(\mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega \mathbf{f} \cdot \mathbf{v} dx \end{aligned}$$

# Shape sensitivity analysis

- Shape derivative at  $\omega \in \mathcal{O}$ :

$$dJ(\omega)(\boldsymbol{\theta}) := \lim_{t \searrow 0} \frac{J(\omega_t) - J(\omega)}{t},$$

where  $\omega_t = \mathbf{T}_t(\omega)$  with  $\mathbf{T}_t : \Omega \rightarrow \Omega$  the flow of a vector field  $\boldsymbol{\theta} \in \mathcal{C}_c^{0,1}(B, \mathbb{R}^3)$

- Lagrangian approach:

$$\begin{aligned} \mathcal{L}(\omega_t, \mathbf{e}, \mathbf{v}) := & \frac{1}{2} \int_B \kappa |\mathbf{e} - \mathbf{E}_d|^2 dx + \int_{\omega_t} dx \\ & + a(\mathbf{e}, \mathbf{v}) + \int_{\omega_t} \boldsymbol{\Lambda}_\gamma(\mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega \mathbf{f} \cdot \mathbf{v} dx \end{aligned}$$

- Pull back:  $\int_{\omega_t} \rightarrow \int_\omega$  with  $x \mapsto \mathbf{T}_t(x) \rightsquigarrow$  terms like  $\mathbf{e} \circ \mathbf{T}_t$  with  $\mathbf{e} \in \mathbf{H}_0(\mathbf{curl})$



# Shape-Lagrangian

- Reparametrization  $H_0^1(\Omega) = \{e \circ \mathbf{T}_t^{-1} : e \in H_0^1(\Omega)\} \rightsquigarrow$  **Not** for  $H_0(\mathbf{curl})!$
- **Covariant transformation**

$$\Psi_t: H(\mathbf{curl}, \omega) \rightarrow H(\mathbf{curl}, \omega_t), \quad \Psi_t(e) := (D\mathbf{T}_t^{-\top} e) \circ \mathbf{T}_t^{-1}.$$

with important identity

$$(\mathbf{curl} \Psi_t(e)) \circ \mathbf{T}_t = \xi(t)^{-1} D\mathbf{T}_t \mathbf{curl} e,$$

- Shape-Lagrangian

$$\begin{aligned} G(t, e, v) := \mathcal{L}(\omega_t, \Psi_t(e), \Psi_t(v)) &= \frac{1}{2} \int_B \kappa |\Psi_t(e) - \mathbf{E}_d|^2 dx + \int_{\omega_t} dx \\ &+ a(\Psi_t(e), \Psi_t(v)) + \int_{\omega_t} \Lambda_\gamma(\Psi_t(e)) \cdot \Psi_t(v) dx - \int_\Omega \mathbf{f} \cdot \Psi_t(v) dx. \end{aligned}$$

## Averaged adjoint method

Shape-Lagrangian after change of variables  $x \mapsto \mathbf{T}_t(x)$ :

$$\begin{aligned} G(t, \mathbf{e}, \mathbf{v}) &= \frac{1}{2} \int_B \kappa \circ \mathbf{T}_t |D\mathbf{T}_t^{-\top} \mathbf{e} - \mathbf{E}_d \circ \mathbf{T}_t|^2 \xi(t) dx + \int_\omega \xi(t) dx \\ &+ \int_\Omega \mathbb{M}_1(t) \mathbf{curl} \mathbf{e} \cdot \mathbf{curl} \mathbf{v} + \mathbb{M}_2(t) \mathbf{e} \cdot \mathbf{v} dx \\ &+ \int_\omega \mathbb{M}_3(t, \mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega (\mathbf{f} \circ \mathbf{T}_t) \cdot (D\mathbf{T}_t^{-\top} \mathbf{v}) \xi(t) dx. \end{aligned}$$

with the notations

$$\begin{aligned} \mathbb{M}_1(t) &:= \xi(t)^{-1} D\mathbf{T}_t^\top (\nu \circ \mathbf{T}_t) D\mathbf{T}_t, \\ \mathbb{M}_2(t) &:= \xi(t) D\mathbf{T}_t^{-1} (\varepsilon \circ \mathbf{T}_t) D\mathbf{T}_t^{-\top}, \\ \mathbb{M}_3(t, \mathbf{e}) &:= \xi(t) D\mathbf{T}_t^{-1} \mathbf{\Lambda}_\gamma (D\mathbf{T}_t^{-\top} \mathbf{e}). \end{aligned}$$

## Averaged adjoint method

Shape-Lagrangian after change of variables  $x \mapsto \mathbf{T}_t(x)$ :

$$\begin{aligned} G(t, \mathbf{e}, \mathbf{v}) &= \frac{1}{2} \int_B \kappa \circ \mathbf{T}_t |D\mathbf{T}_t^{-\top} \mathbf{e} - \mathbf{E}_d \circ \mathbf{T}_t|^2 \xi(t) dx + \int_\omega \xi(t) dx \\ &+ \int_\Omega \mathbb{M}_1(t) \mathbf{curl} \mathbf{e} \cdot \mathbf{curl} \mathbf{v} + \mathbb{M}_2(t) \mathbf{e} \cdot \mathbf{v} dx \\ &+ \int_\omega \mathbb{M}_3(t, \mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega (\mathbf{f} \circ \mathbf{T}_t) \cdot (D\mathbf{T}_t^{-\top} \mathbf{v}) \xi(t) dx. \end{aligned}$$

↪ Compute shape derivative as  $\partial_t G(t, \mathbf{E}_t^\gamma, \mathbf{v})$  via AAM<sup>2,3</sup>.

---

<sup>2</sup>K. Sturm. Minimax Lagrangian approach to the differentiability of nonlinear PDE constrained shape functions without saddle point assumption. *SIAM J. Control Optim.*, 53(4):2017–2039, 2015.

<sup>3</sup>A. Laurain and K. Sturm. Distributed shape derivative via averaged adjoint method and applications. *ESAIM Math. Model. Numer. Anal.*, 50(4):1241–1267, 2016.

## Averaged adjoint method

Shape-Lagrangian after change of variables  $x \mapsto \mathbf{T}_t(x)$ :

$$\begin{aligned} G(t, \mathbf{e}, \mathbf{v}) &= \frac{1}{2} \int_B \kappa \circ \mathbf{T}_t |D\mathbf{T}_t^{-\top} \mathbf{e} - \mathbf{E}_d \circ \mathbf{T}_t|^2 \xi(t) dx + \int_\omega \xi(t) dx \\ &+ \int_\Omega \mathbb{M}_1(t) \mathbf{curl} \mathbf{e} \cdot \mathbf{curl} \mathbf{v} + \mathbb{M}_2(t) \mathbf{e} \cdot \mathbf{v} dx \\ &+ \int_\omega \mathbb{M}_3(t, \mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega (\mathbf{f} \circ \mathbf{T}_t) \cdot (D\mathbf{T}_t^{-\top} \mathbf{v}) \xi(t) dx. \end{aligned}$$

- (H0) the mapping  $[0, 1] \ni s \mapsto G(t, s\mathbf{E}_t^\gamma + (1-s)\mathbf{E}_0^\gamma, \mathbf{v})$  is absolutely continuous;
- (H1) the mapping  $[0, 1] \ni s \mapsto \partial_e G(t, s\mathbf{E}_t^\gamma + (1-s)\mathbf{E}_0^\gamma, \mathbf{v}; \hat{\mathbf{e}})$  belongs to  $L^1(0, 1)$  for every  $\hat{\mathbf{e}} \in \mathbf{H}_0(\mathbf{curl})$ ;

## Averaged adjoint method

Shape-Lagrangian after change of variables  $x \mapsto \mathbf{T}_t(x)$ :

$$\begin{aligned} G(t, \mathbf{e}, \mathbf{v}) &= \frac{1}{2} \int_B \kappa \circ \mathbf{T}_t |D\mathbf{T}_t^{-\top} \mathbf{e} - \mathbf{E}_d \circ \mathbf{T}_t|^2 \xi(t) dx + \int_\omega \xi(t) dx \\ &+ \int_\Omega \mathbb{M}_1(t) \mathbf{curl} \mathbf{e} \cdot \mathbf{curl} \mathbf{v} + \mathbb{M}_2(t) \mathbf{e} \cdot \mathbf{v} dx \\ &+ \int_\omega \mathbb{M}_3(t, \mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega (\mathbf{f} \circ \mathbf{T}_t) \cdot (D\mathbf{T}_t^{-\top} \mathbf{v}) \xi(t) dx. \end{aligned}$$

(H2) there exists a unique  $\mathbf{P}_t^\gamma \in \mathbf{H}_0(\mathbf{curl})$  that solves the averaged adjoint equation

$$\int_0^1 \partial_{\mathbf{e}} G(t, s\mathbf{E}_t^\gamma + (1-s)\mathbf{E}_0^\gamma, \mathbf{P}_t^\gamma; \hat{\mathbf{e}}) ds = 0 \quad \forall \hat{\mathbf{e}} \in \mathbf{H}_0(\mathbf{curl});$$

## Averaged adjoint method

Shape-Lagrangian after change of variables  $x \mapsto \mathbf{T}_t(x)$ :

$$\begin{aligned} G(t, \mathbf{e}, \mathbf{v}) &= \frac{1}{2} \int_B \kappa \circ \mathbf{T}_t |D\mathbf{T}_t^{-\top} \mathbf{e} - \mathbf{E}_d \circ \mathbf{T}_t|^2 \xi(t) dx + \int_\omega \xi(t) dx \\ &+ \int_\Omega \mathbb{M}_1(t) \mathbf{curl} \mathbf{e} \cdot \mathbf{curl} \mathbf{v} + \mathbb{M}_2(t) \mathbf{e} \cdot \mathbf{v} dx \\ &+ \int_\omega \mathbb{M}_3(t, \mathbf{e}) \cdot \mathbf{v} dx - \int_\Omega (\mathbf{f} \circ \mathbf{T}_t) \cdot (D\mathbf{T}_t^{-\top} \mathbf{v}) \xi(t) dx. \end{aligned}$$

(H3) the sequence  $\{\mathbf{P}_t^\gamma\}_{t \geq 0}$  satisfies

$$\lim_{t \searrow 0} \frac{G(t, \mathbf{E}_0^\gamma, \mathbf{P}_t^\gamma) - G(0, \mathbf{E}_0^\gamma, \mathbf{P}_0^\gamma)}{t} = \partial_t G(0, \mathbf{E}_0^\gamma, \mathbf{P}_0^\gamma).$$

## Shape derivative

Via averaged adjoint method:

$$dJ_\gamma(\omega)(\boldsymbol{\theta}) = \partial_t G(0, \mathbf{E}^\gamma, \mathbf{P}^\gamma) = \int_\Omega \mathbf{S}_1^\gamma : D\boldsymbol{\theta} + \mathbf{S}_0^\gamma \cdot \boldsymbol{\theta} \, dx,$$

with

$$\begin{aligned} \mathbf{S}_1^\gamma &= \left[ \frac{\kappa}{2} |\mathbf{E}^\gamma - \mathbf{E}_d|^2 + \chi_\omega - \nu \operatorname{curl} \mathbf{E}^\gamma \cdot \operatorname{curl} \mathbf{P}^\gamma + \varepsilon \mathbf{E}^\gamma \cdot \mathbf{P}^\gamma + \chi_\omega \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma) \cdot \mathbf{P}^\gamma \right. \\ &\quad \left. - \mathbf{f} \cdot \mathbf{P}^\gamma \right] \mathbf{I}_3 - \kappa \mathbf{E}^\gamma \otimes (\mathbf{E}^\gamma - \mathbf{E}_d) + \nu \operatorname{curl} \mathbf{E}^\gamma \otimes \operatorname{curl} \mathbf{P}^\gamma \\ &\quad + \nu^\top \operatorname{curl} \mathbf{P}^\gamma \otimes \operatorname{curl} \mathbf{E}^\gamma - \mathbf{P}^\gamma \otimes \varepsilon \mathbf{E}^\gamma - \mathbf{E}^\gamma \otimes \varepsilon^\top \mathbf{P}^\gamma + \mathbf{P}^\gamma \otimes \mathbf{f} \\ &\quad - \chi_\omega \boldsymbol{\Lambda}_\gamma(\mathbf{E}^\gamma) \otimes \mathbf{P}^\gamma - \mathbf{E}^\gamma \otimes \boldsymbol{\psi}^\gamma(\mathbf{E}^\gamma) \mathbf{P}^\gamma, \\ \mathbf{S}_0^\gamma &= \frac{\nabla \kappa}{2} |\mathbf{E}^\gamma - \mathbf{E}_d|^2 - \kappa D \mathbf{E}_d^\top (\mathbf{E}^\gamma - \mathbf{E}_d) + (D \nu^\top \operatorname{curl} \mathbf{E}^\gamma) \operatorname{curl} \mathbf{P}^\gamma \\ &\quad + (D \varepsilon^\top \mathbf{E}^\gamma) \mathbf{P}^\gamma - D \mathbf{f}^\top \mathbf{P}^\gamma. \end{aligned}$$

# Stability analysis

## Theorem

Let  $\omega \in \mathcal{O}$ . Then, the following stability estimate holds

$$|dJ_\gamma(\omega)(\boldsymbol{\theta})| \leq C \|\boldsymbol{\theta}\|_{\mathcal{C}^{0,1}(\Omega)} \quad \forall \boldsymbol{\theta} \in \mathcal{C}_c^{0,1}(\Omega)$$

with a constant  $C = C(j_c, \kappa, \epsilon, \nu, \mathbf{f}, \Omega, \mathbf{E}_d)$  (given explicitly).

- ↪ Estimate  $\mathbf{E}^\gamma, \mathbf{P}^\gamma$  via calculations with state and adjoint equation.
- ↪ Then estimate  $\mathbf{S}_1^\gamma$  and  $\mathbf{S}_0^\gamma$ .



# Convergence analysis

## Theorem

For  $\gamma_n \rightarrow \infty$  as  $n \rightarrow \infty$  we have (for a subsequence) that there exists  $\omega^* \in \mathcal{O}$

$$\omega^{\gamma_n} \rightarrow \omega^*$$

and  $\omega^*$  is an optimal solution to (P). Moreover,

$$\lim_{n \rightarrow \infty} \|\mathbf{E}^{\gamma_n}(\omega^{\gamma_n}) - \mathbf{E}(\omega^*)\|_{H(\mathbf{curl})} = 0$$

$$\lim_{n \rightarrow \infty} \|\boldsymbol{\lambda}^{\gamma_n}(\omega^{\gamma_n}) - \boldsymbol{\lambda}(\omega^*)\|_{H_0(\mathbf{curl})^*} = 0$$

---

**Algorithm 1** Level set algorithm

---

- 1: Set  $k = 0$  and choose an initial level-set function  $\phi_0$  and  $\omega_0 = \{x \in B \mid \phi_0(x) < 0\}$
- 2: Solve state equation and adjoint equation
- 3: Compute descent direction  $\theta_k$  by solving

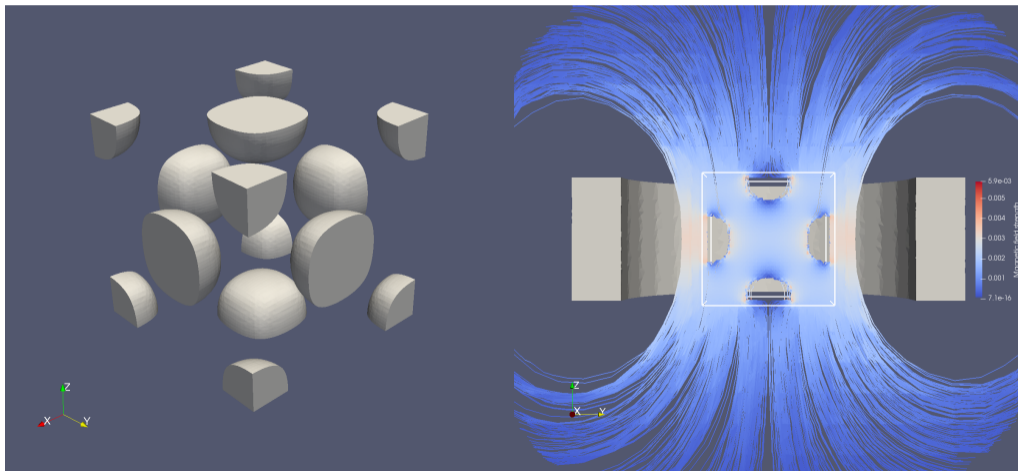
$$\mathcal{B}(\theta, \xi) = -dJ_\gamma(\omega_k)(\xi)$$

- 4: Solve Hamilton-Jacobi equations

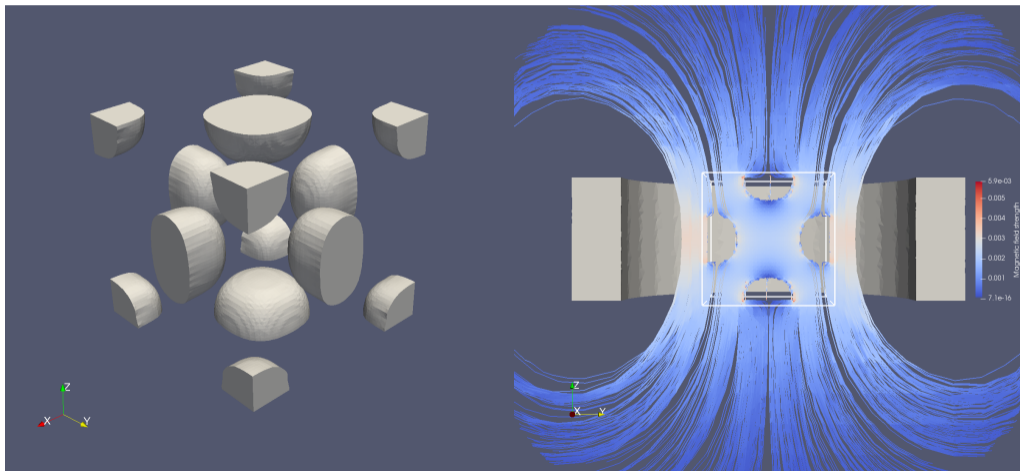
$$\partial_t \phi(x, t) + \theta_k(x) \nabla \phi(x, t) = 0 \quad \text{in } B \times \mathbb{R}^+, \quad \phi(x, 0) = \phi_k(x)$$

- 5: Update  $\phi_{k+1}(x) = \phi(x, \Delta t_k)$  and  $\omega_{k+1} = \{x \in B \mid \phi_{k+1}(x) < 0\}$ .
  - 6: Set  $k = k + 1$  and go to step 2 unless some stopping criterion is satisfied.
-

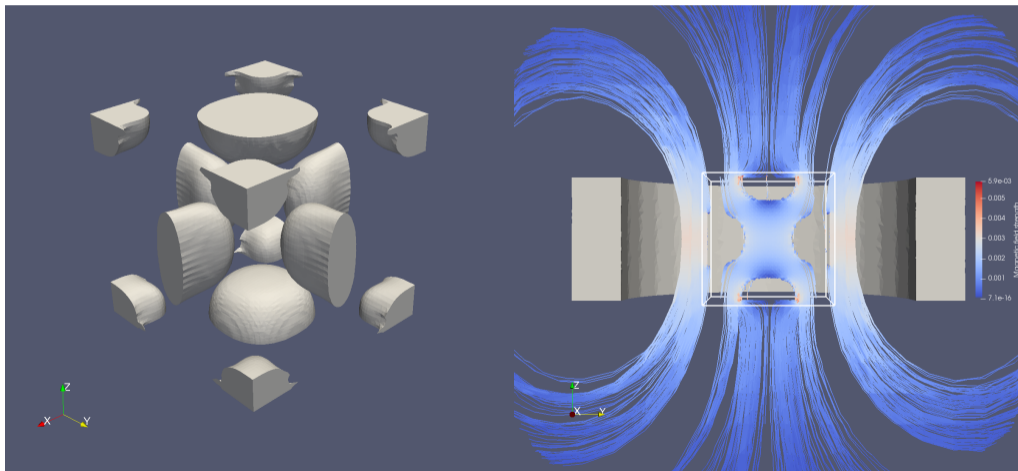
# Numerical experiments – Iteration 0



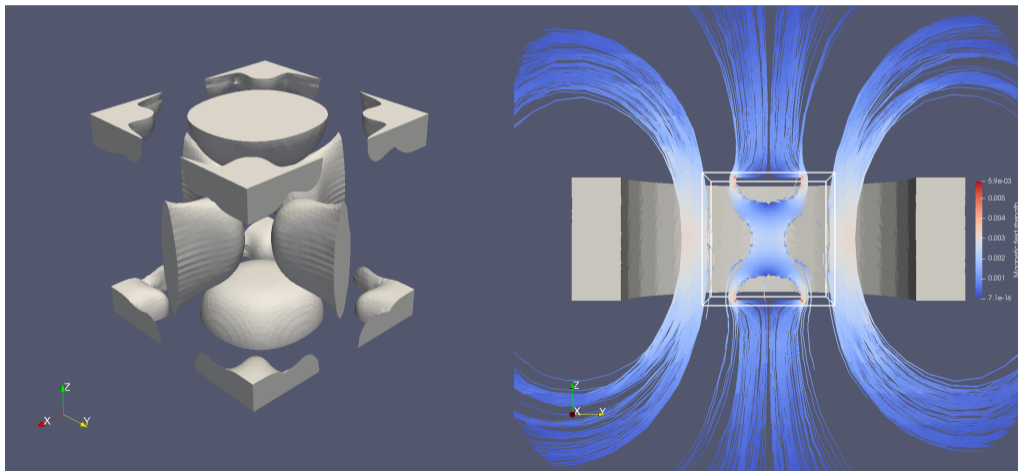
# Numerical experiments – Iteration 10



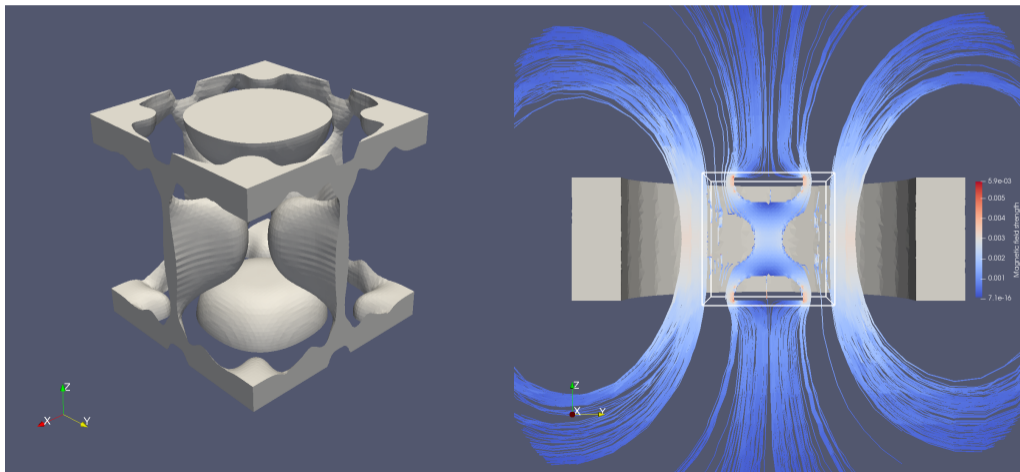
# Numerical experiments – Iteration 20



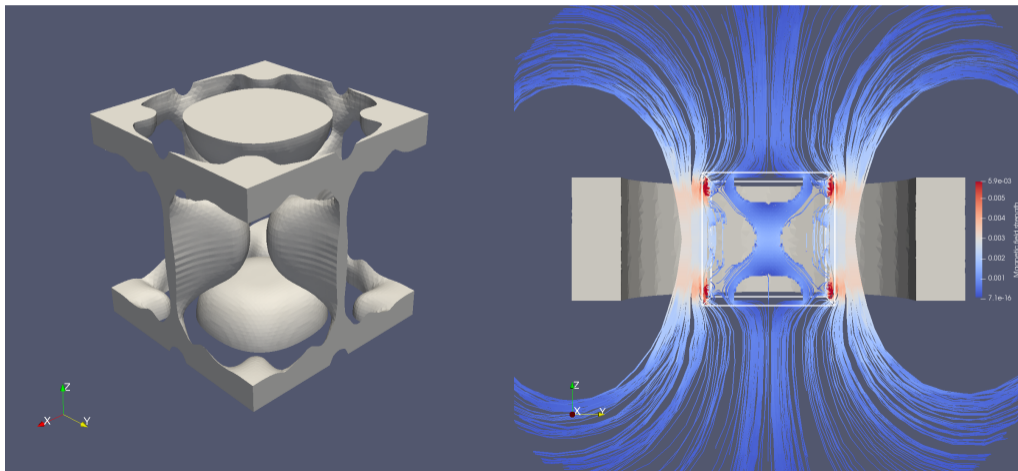
# Numerical experiments – Iteration 35



# Numerical experiments – Iteration 45

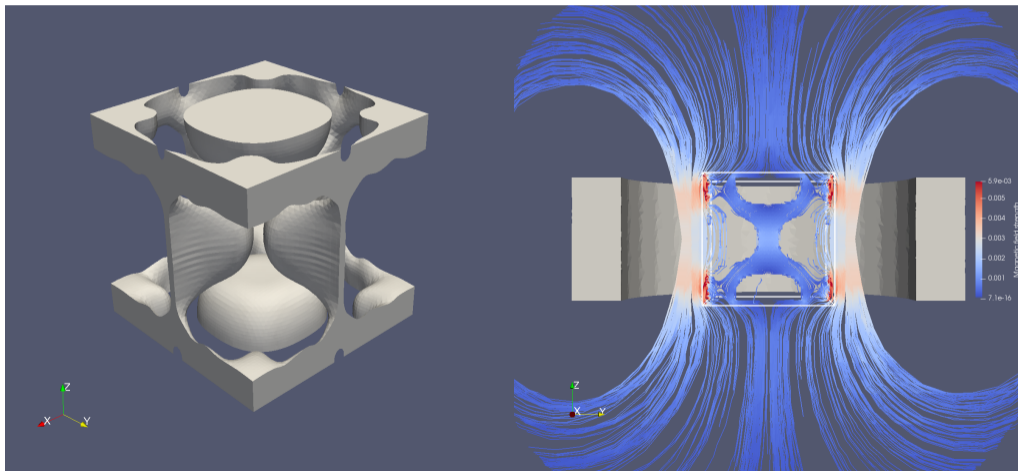


# Numerical experiments – Iteration 50

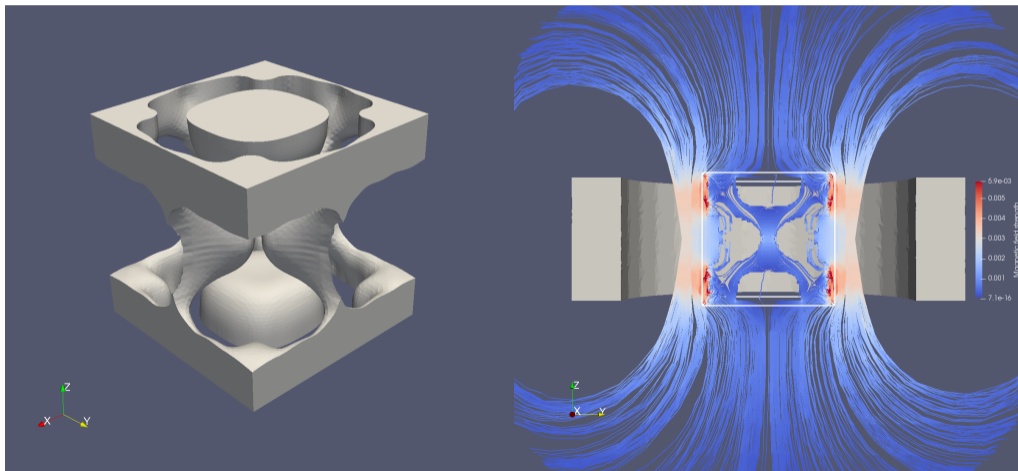




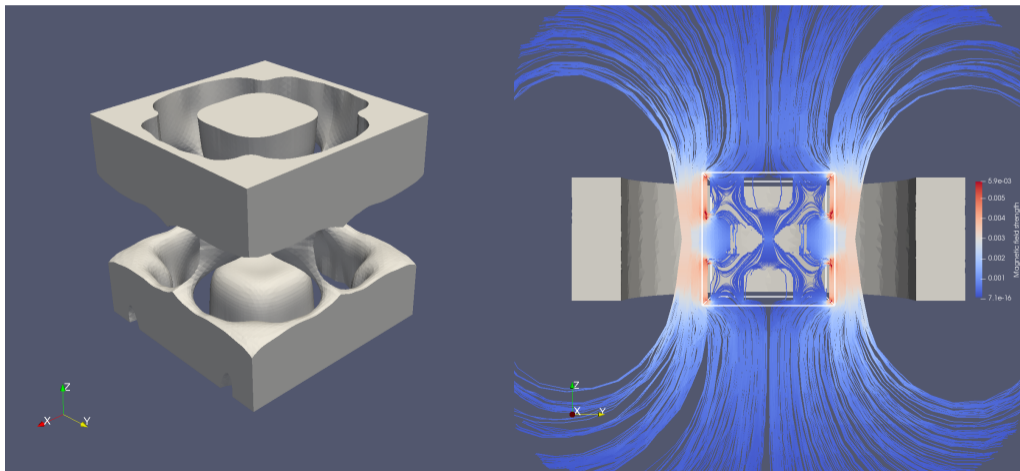
# Numerical experiments – Iteration 60



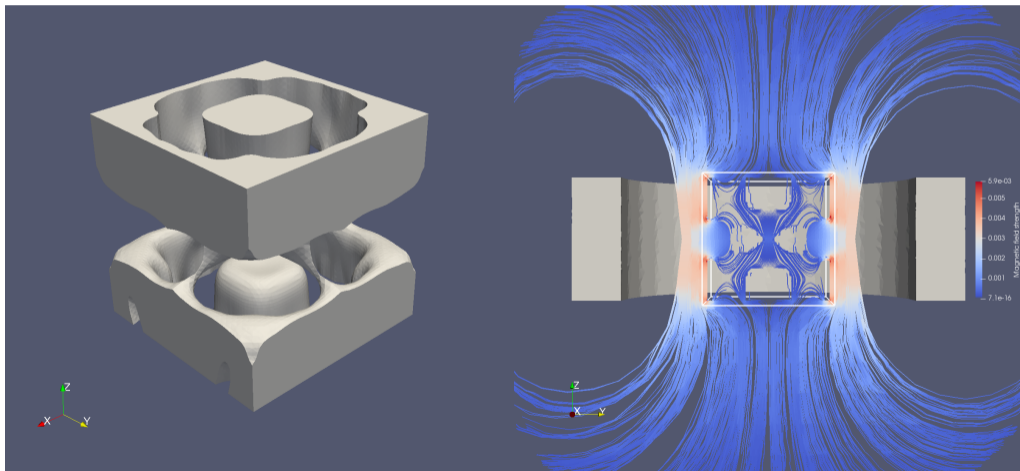
# Numerical experiments – Iteration 75



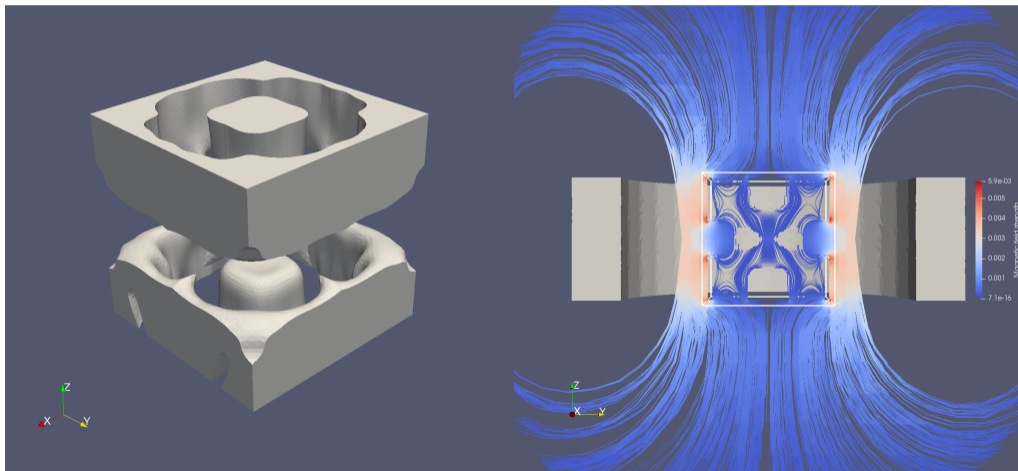
# Numerical experiments – Iteration 100



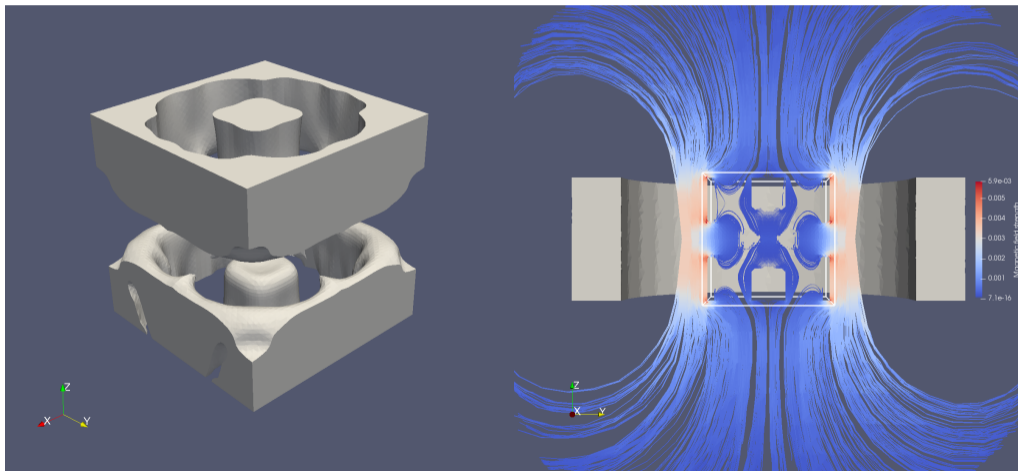
# Numerical experiments – Iteration 110



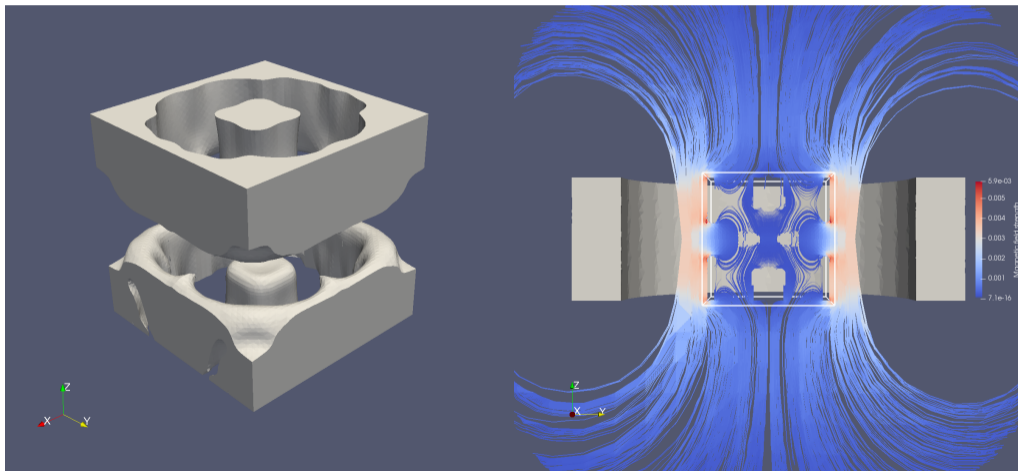
# Numerical experiments – Iteration 120



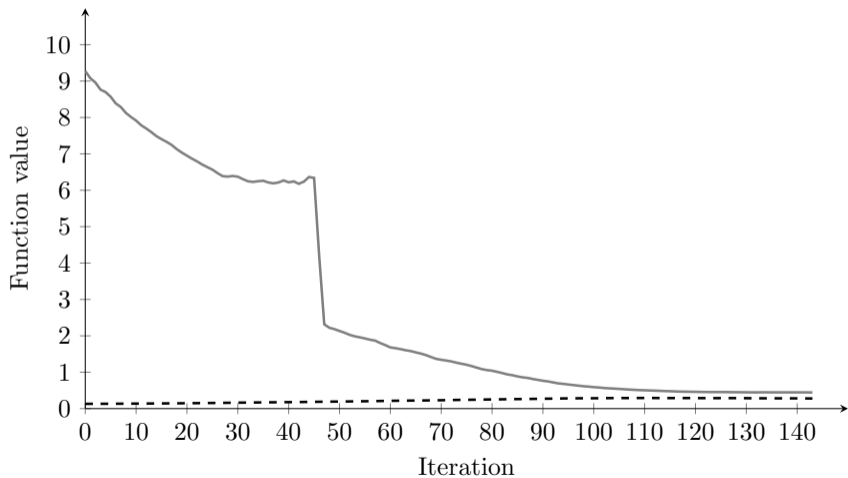
# Numerical experiments – Iteration 135



# Numerical experiments – Iteration 143



## Functional value







Thank you!