

# Stability of implicit material point methods for geotechnical analysis of large deformation problems

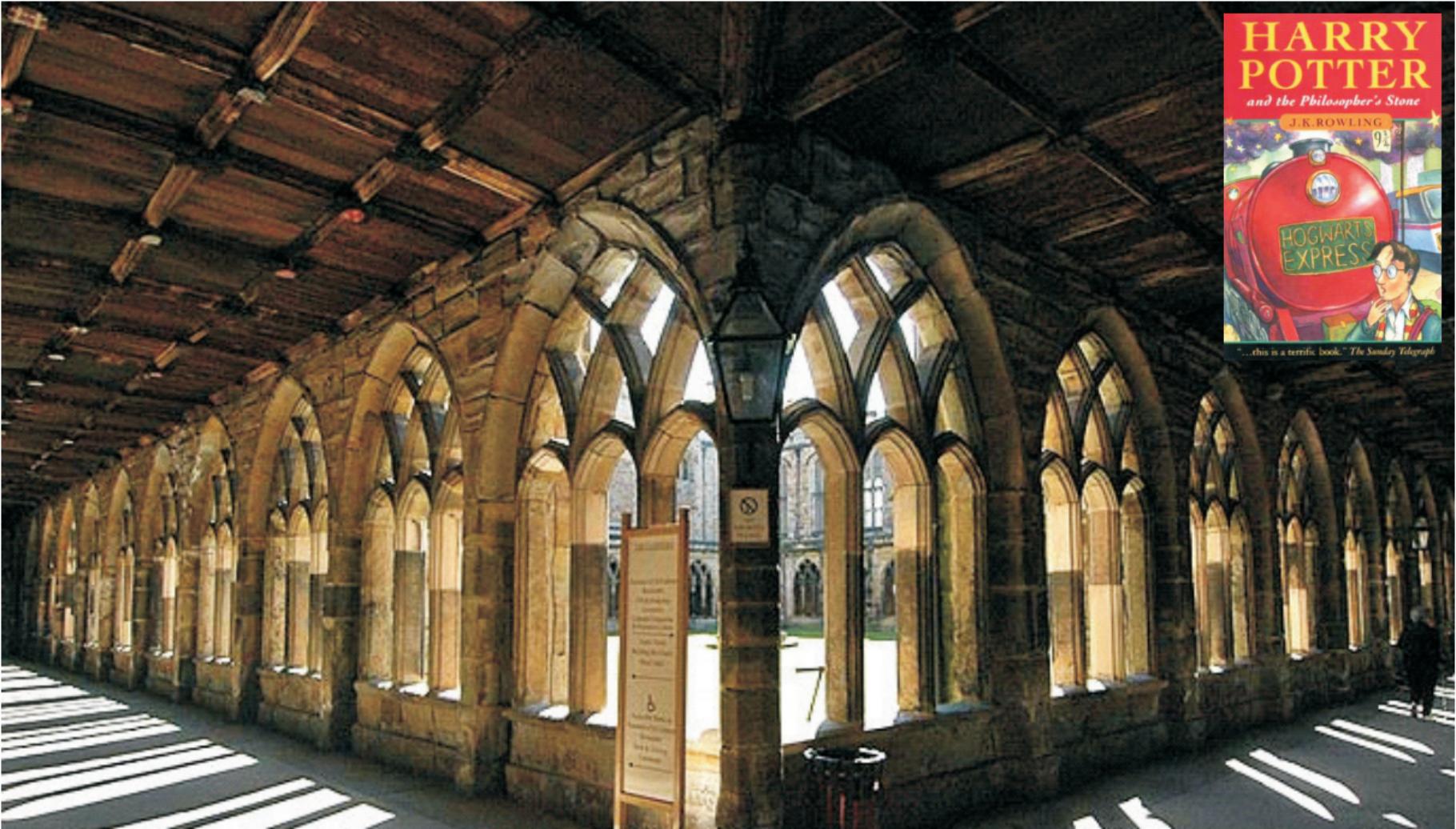
Will Coombs\*, R.E. Bird, G. Pretti & C.E. Augarde

\*Professor of Computational Mechanics  
Department of Engineering, Durham University, UK  
[w.m.coombs@durham.ac.uk](mailto:w.m.coombs@durham.ac.uk)

ALERT 2024



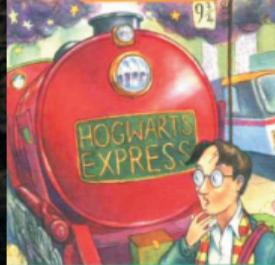




# HARRY POTTER

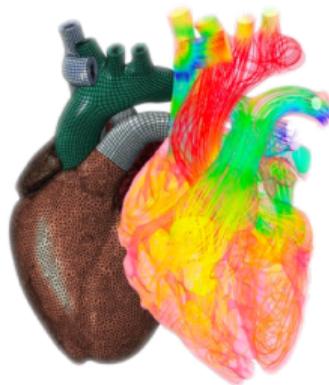
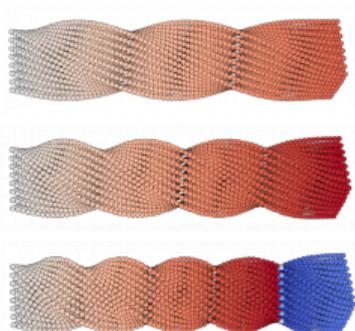
*and the Philosopher's Stone*

J.K. ROWLING



...this is a terrific book." *The Sunday Telegraph*

# Stability of implicit material point methods for geotechnical analysis of large deformation problems



# Stability of implicit material point methods for geotechnical analysis of large deformation problems



seabed ploughing  
(2014-2018)



screw piles  
(2016-2019)



drag anchors  
(2022-2025)



offshore decommissioning  
(future)

# Stability of implicit material point methods for geotechnical analysis of large deformation problems

overview of the MPM

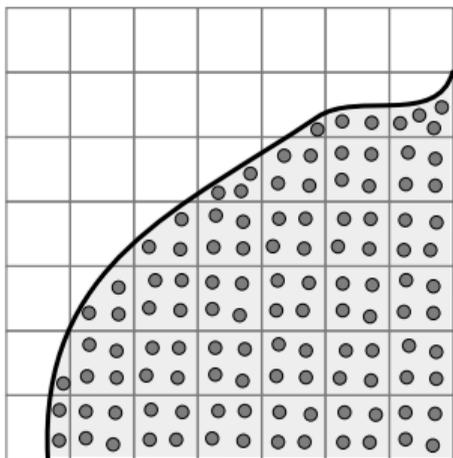
stability issues: cell crossing & small cuts

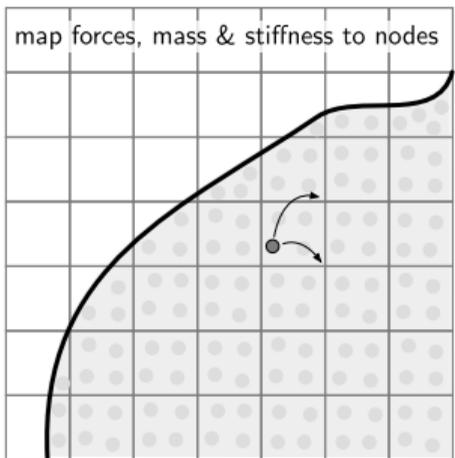
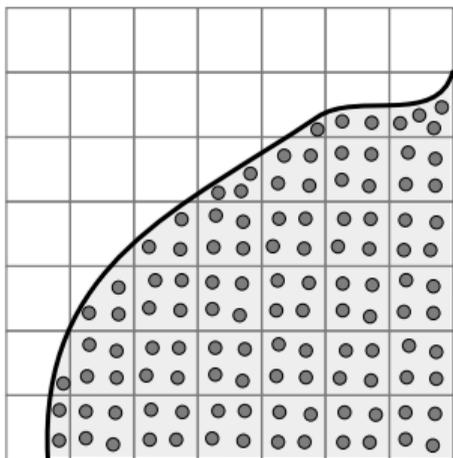
conditioning, implications, avoidance & remedies

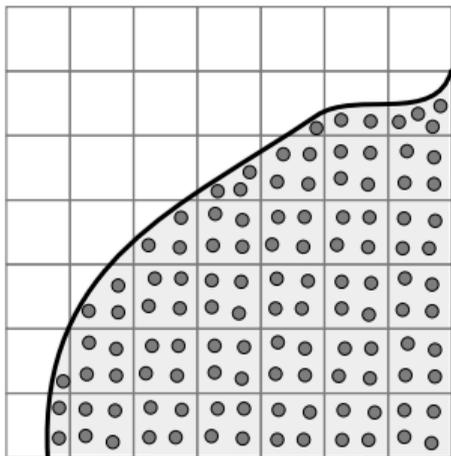
ghost stabilisation

numerical examples

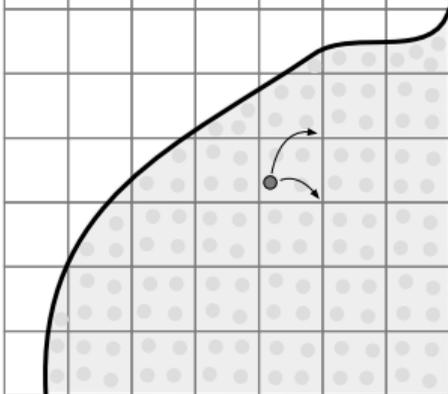
observations



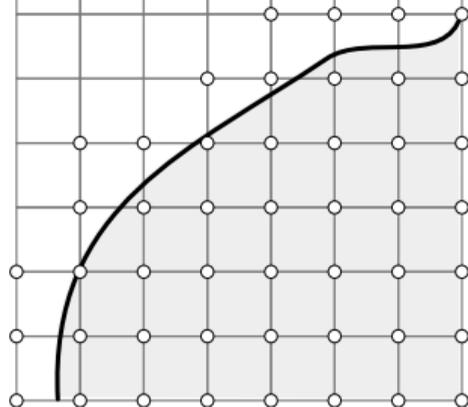


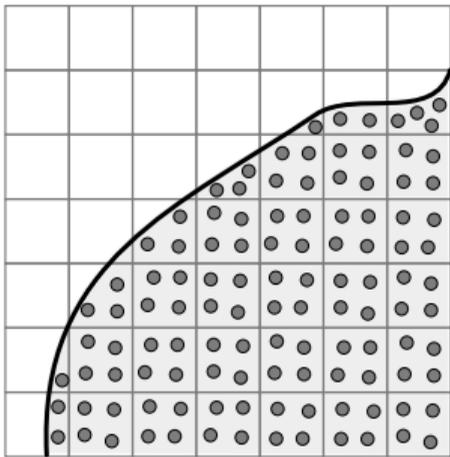


map forces, mass & stiffness to nodes

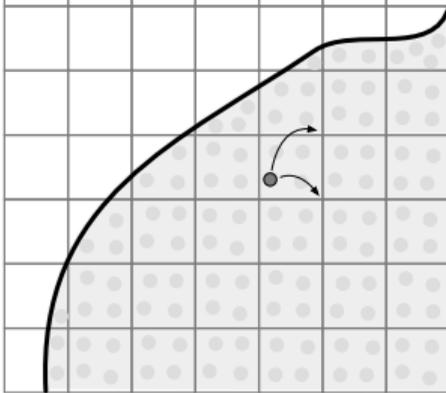


assemble governing equations at nodes

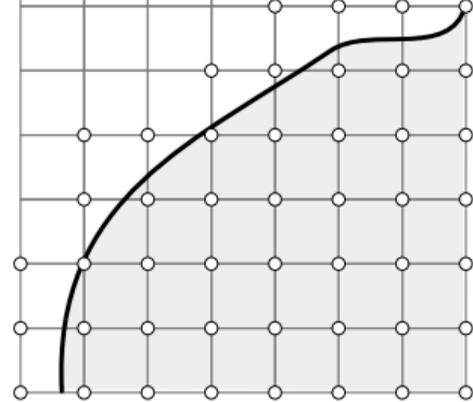




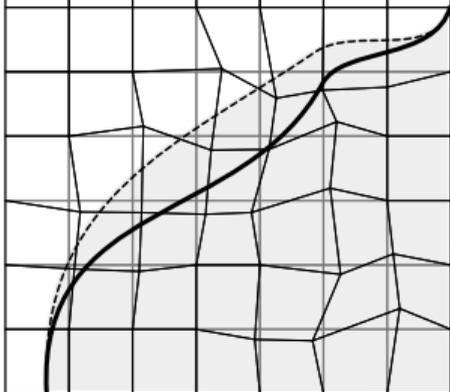
map forces, mass & stiffness to nodes

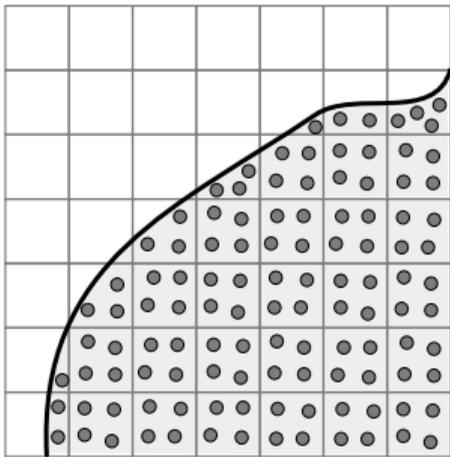


assemble governing equations at nodes

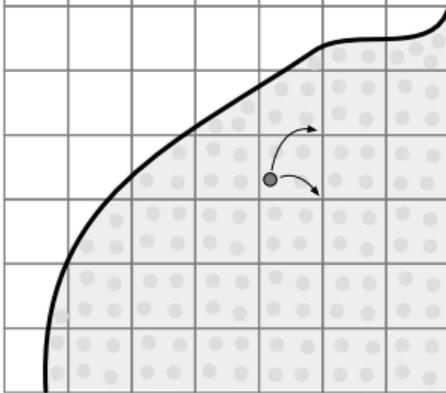


determine displacements at element nodes

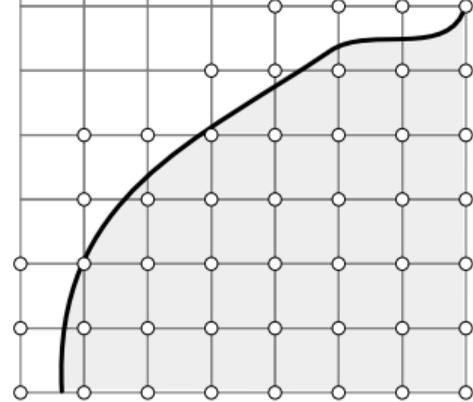




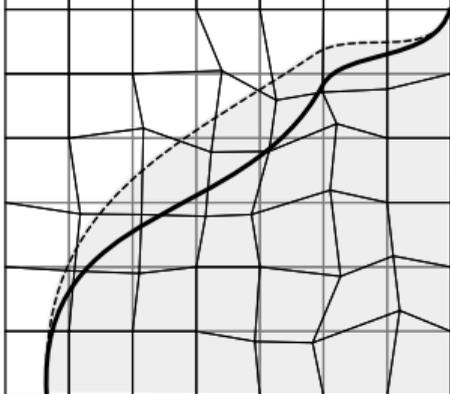
map forces, mass & stiffness to nodes



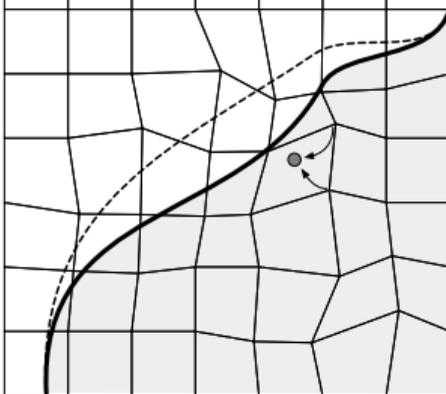
assemble governing equations at nodes

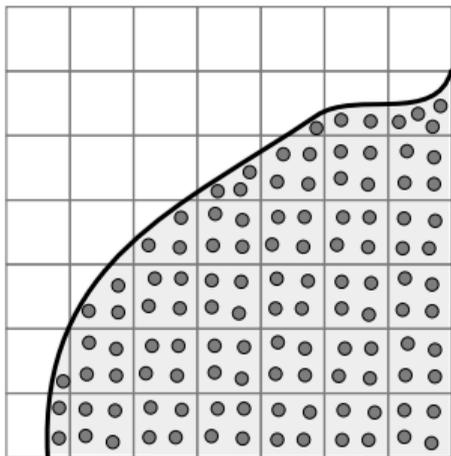


determine displacements at element nodes

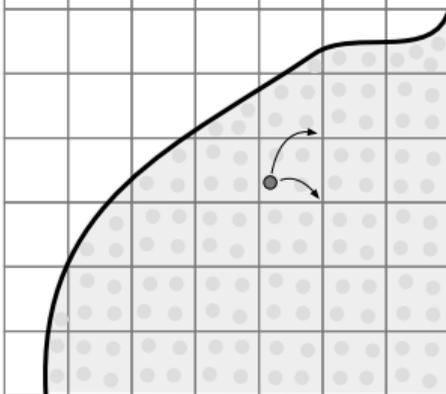


map nodal displacements to material points

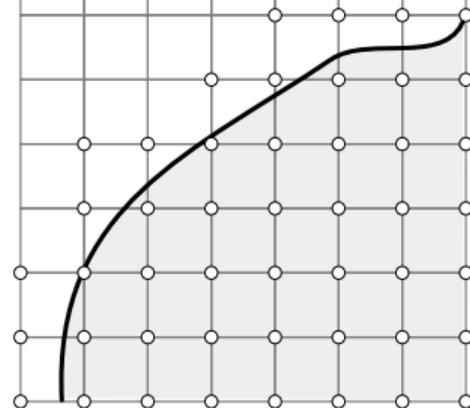




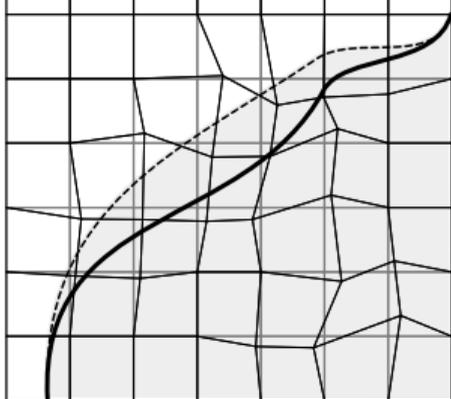
map forces, mass & stiffness to nodes



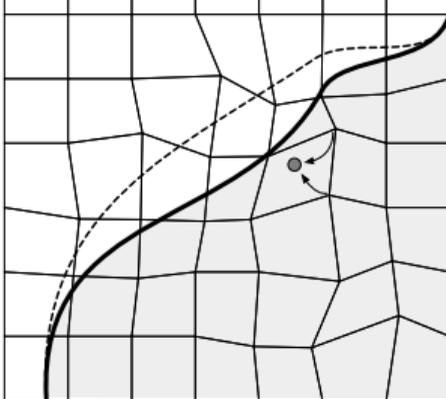
assemble governing equations at nodes



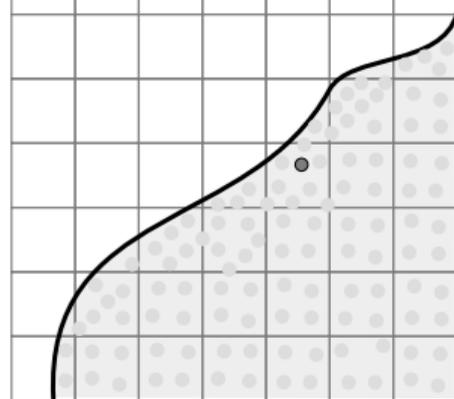
determine displacements at element nodes



map nodal displacements to material points



reset/replace background mesh and repeat



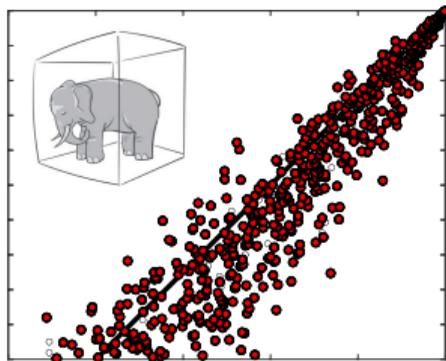
## the Material Point Method

*the finite element method where  
Gauss points are allowed to move...*

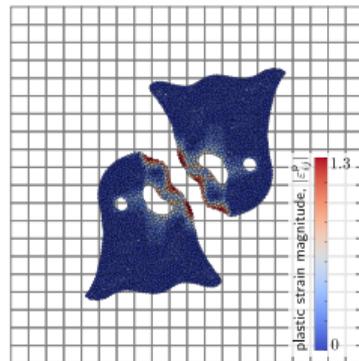
## the Material Point Method

*the finite element method where  
Gauss points are allowed to move...*

but there are issues...



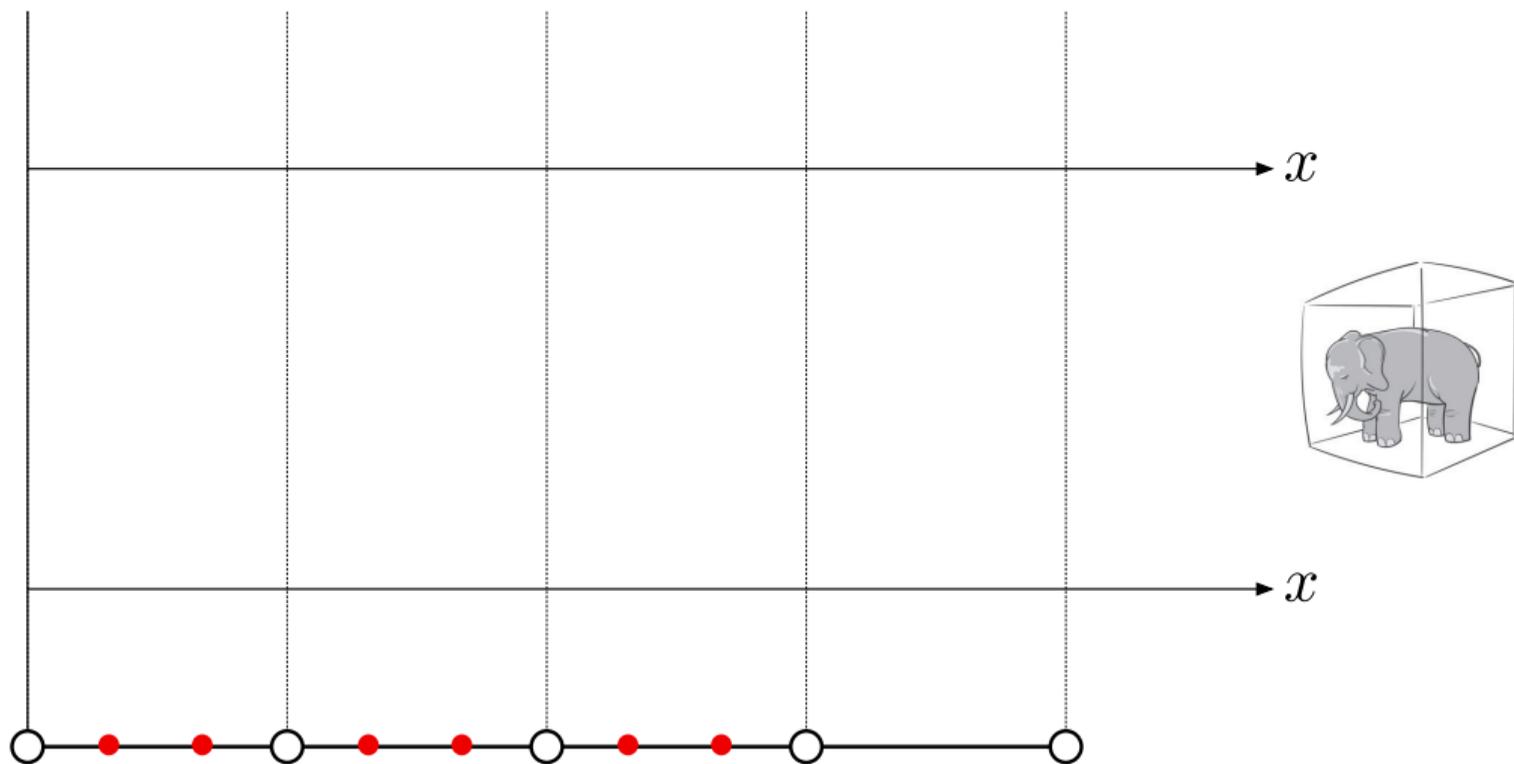
cell crossing



small-cuts

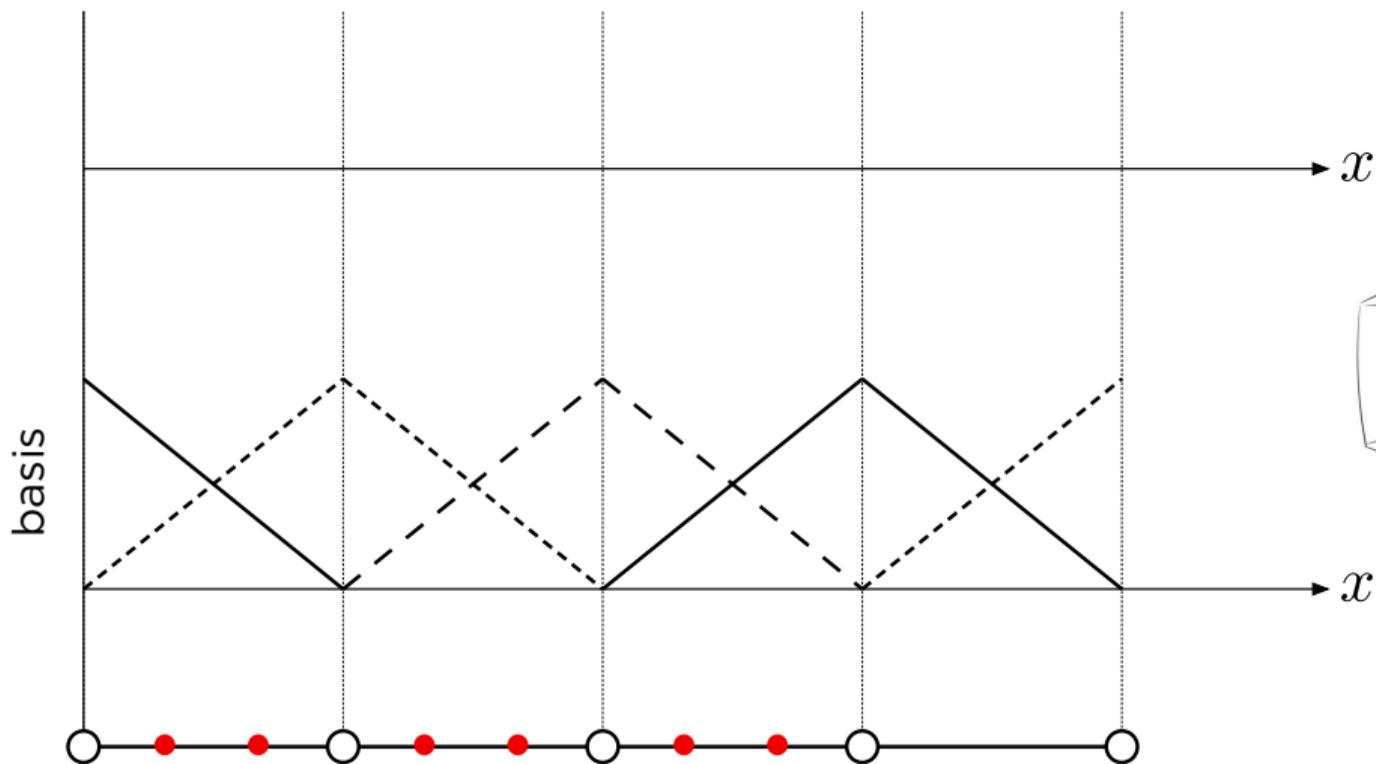
# Issues: cell crossing

the *issue* with material point methods



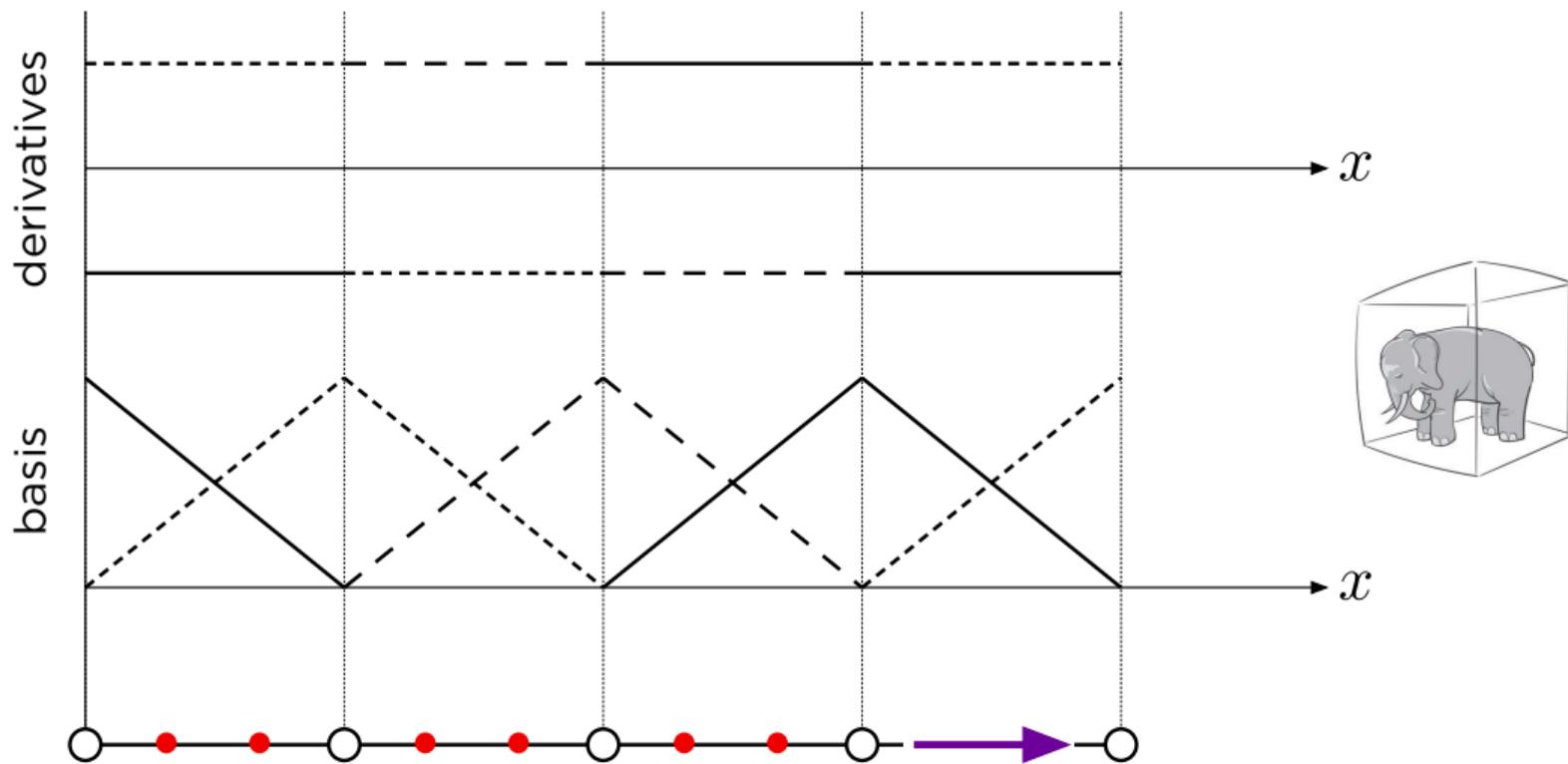
# Issues: cell crossing

the *issue* with material point methods



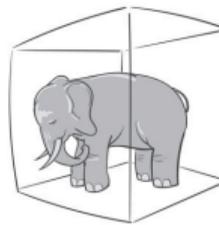
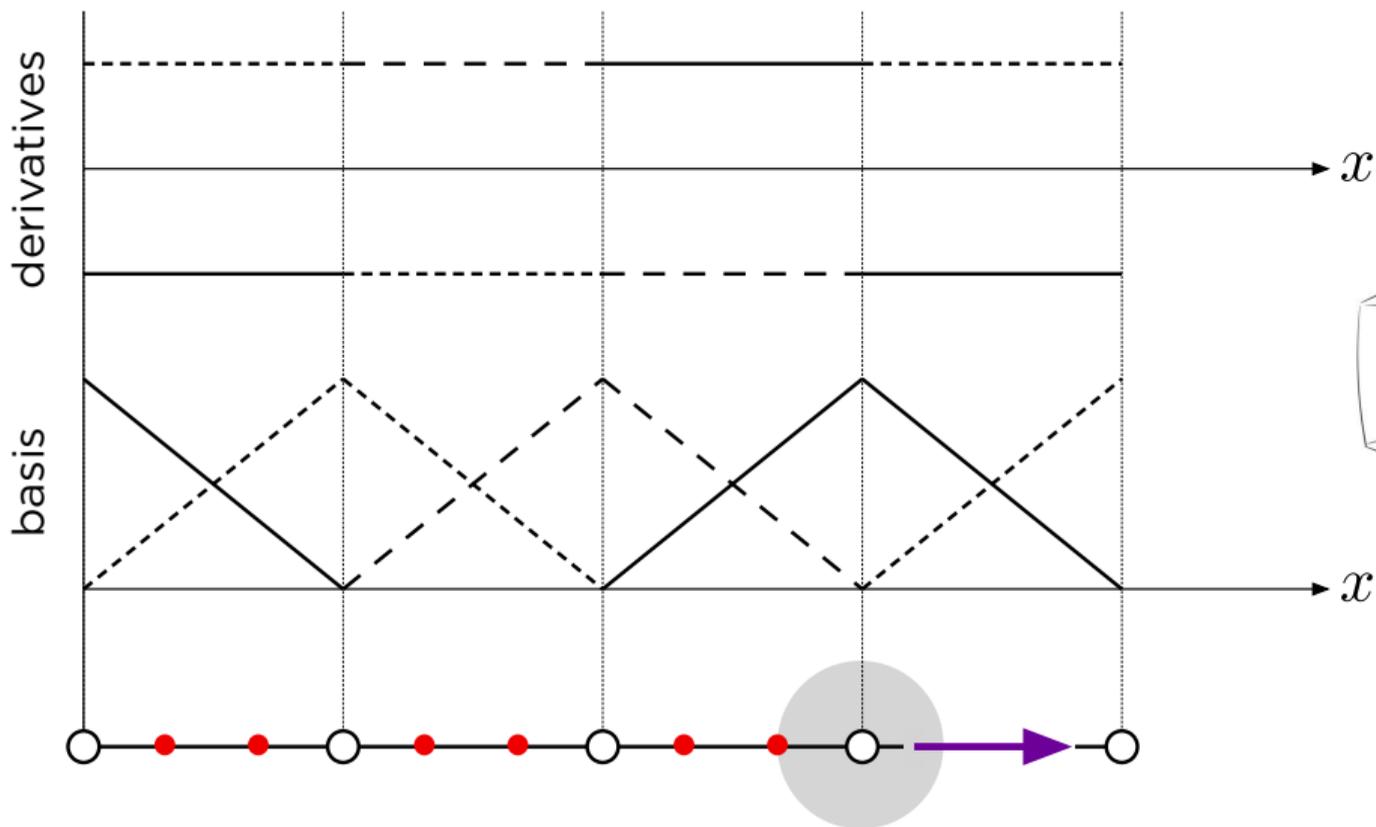
# Issues: cell crossing

the *issue* with material point methods



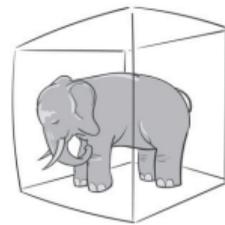
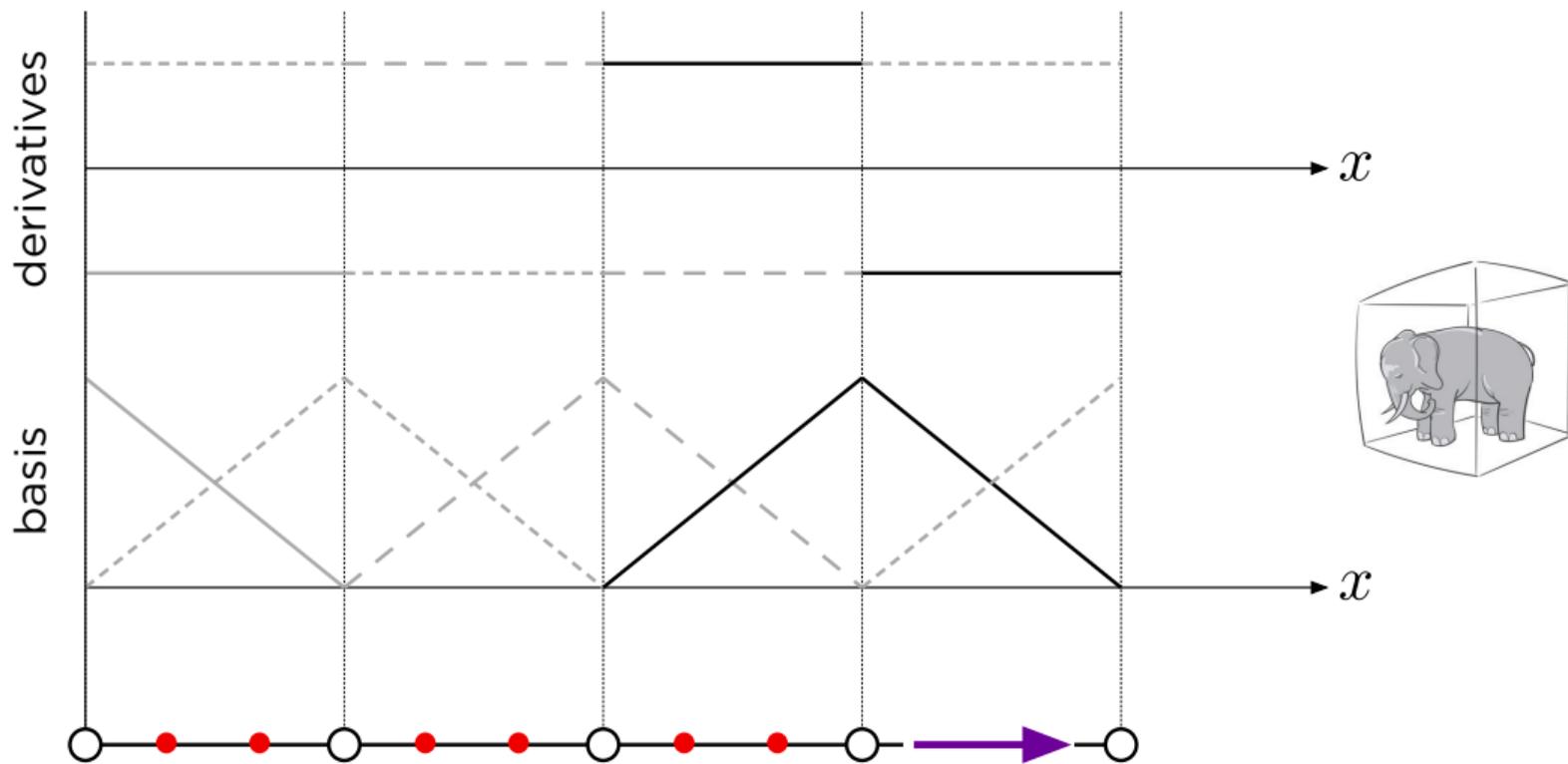
# Issues: cell crossing

the *issue* with material point methods



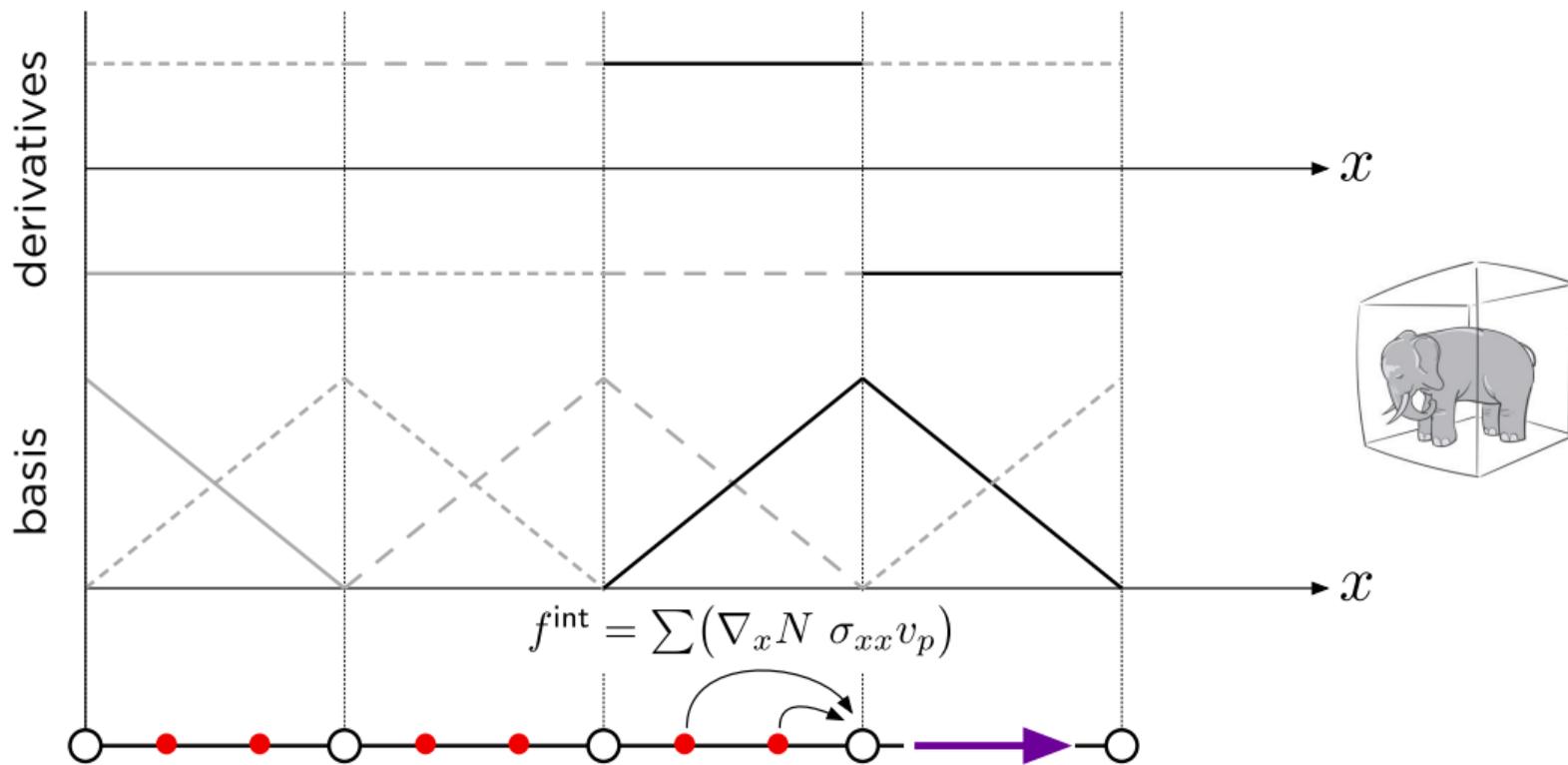
# Issues: cell crossing

the *issue* with material point methods



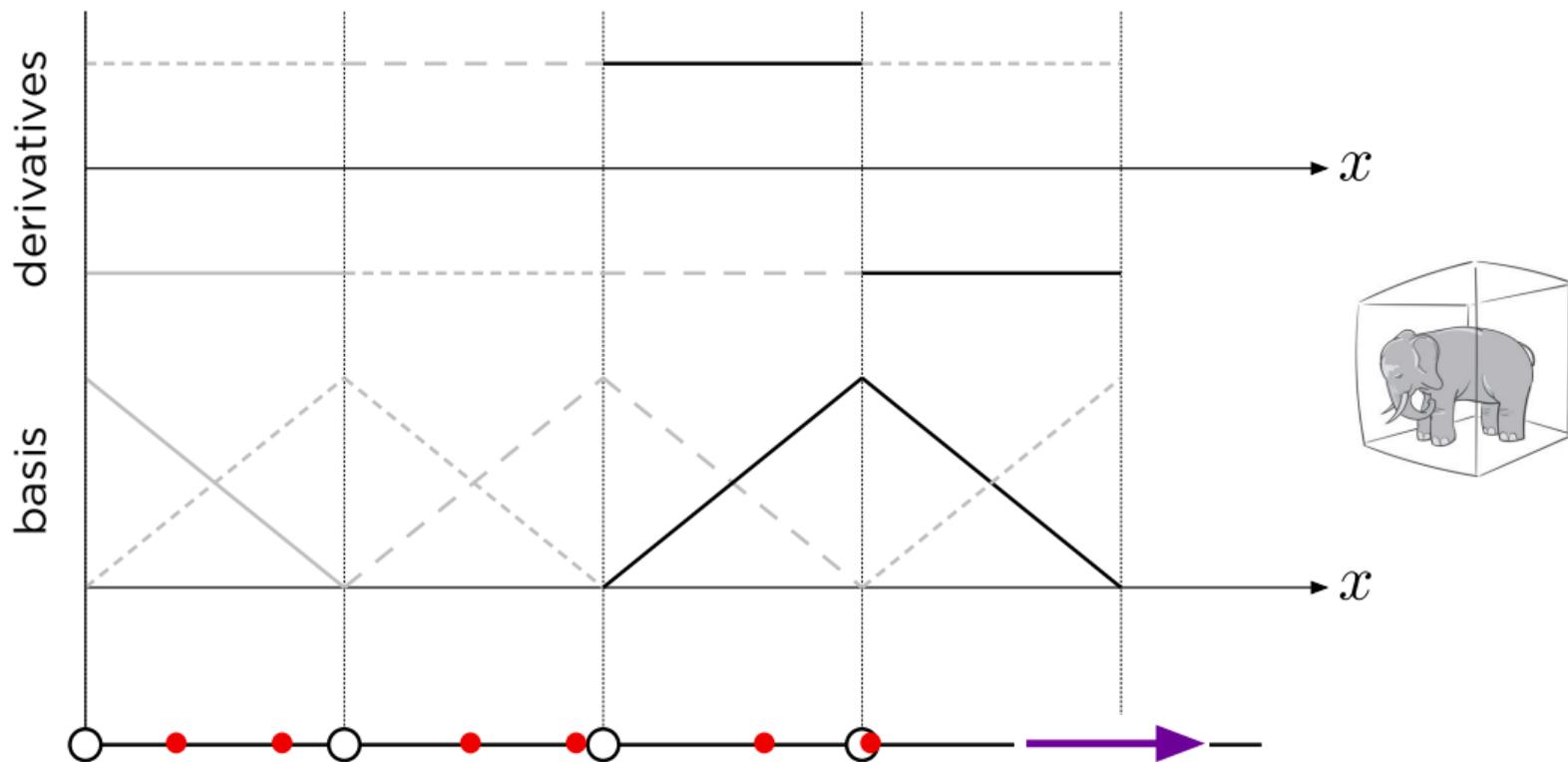
# Issues: cell crossing

the *issue* with material point methods



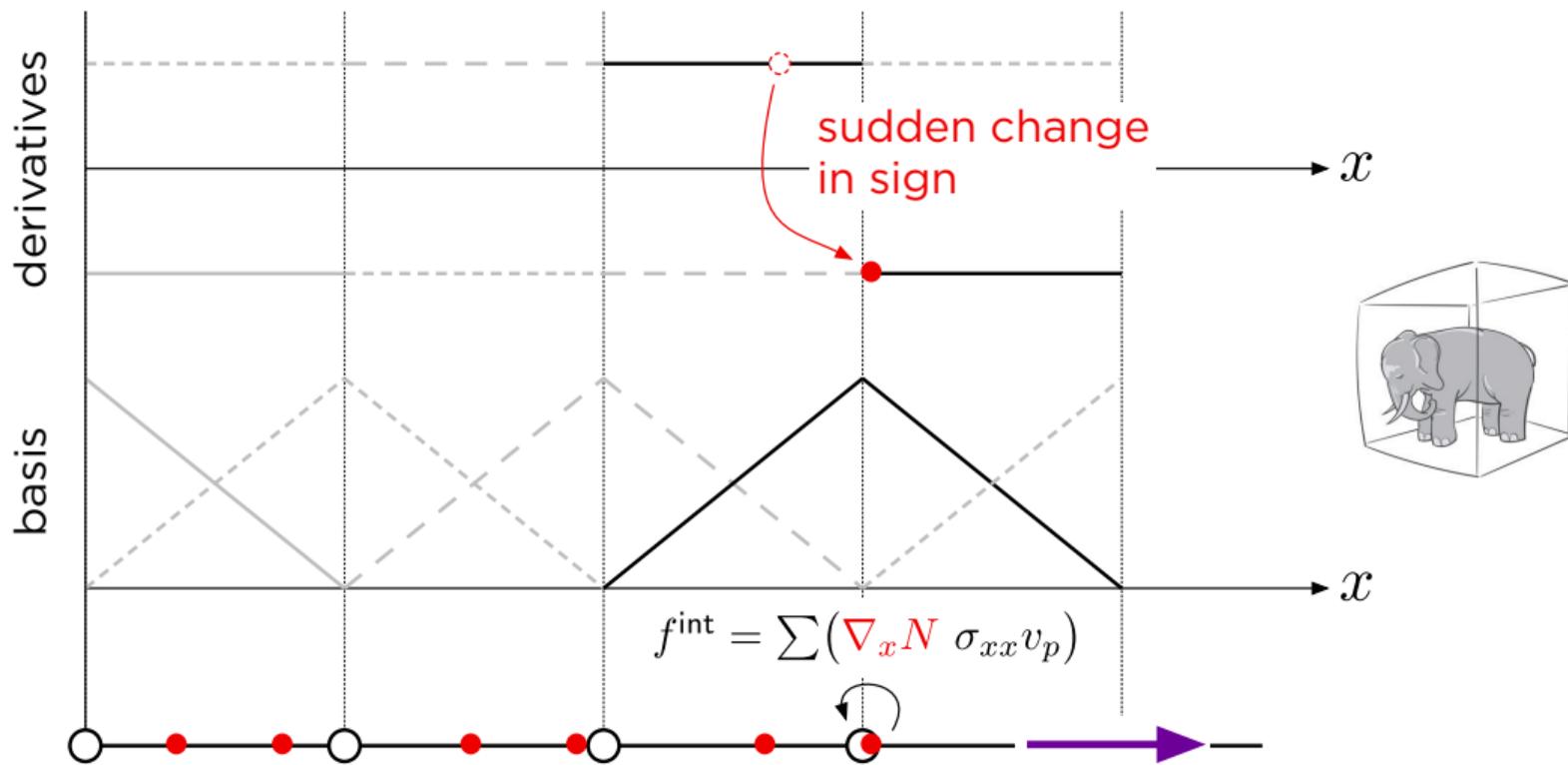
# Issues: cell crossing

the *issue* with material point methods



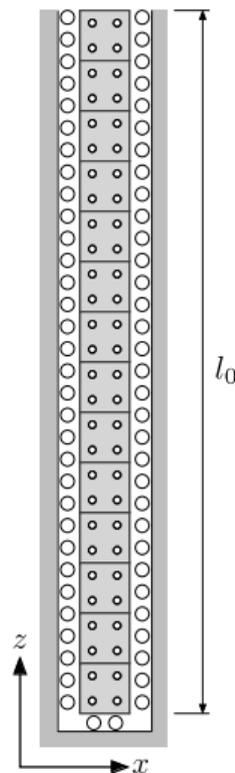
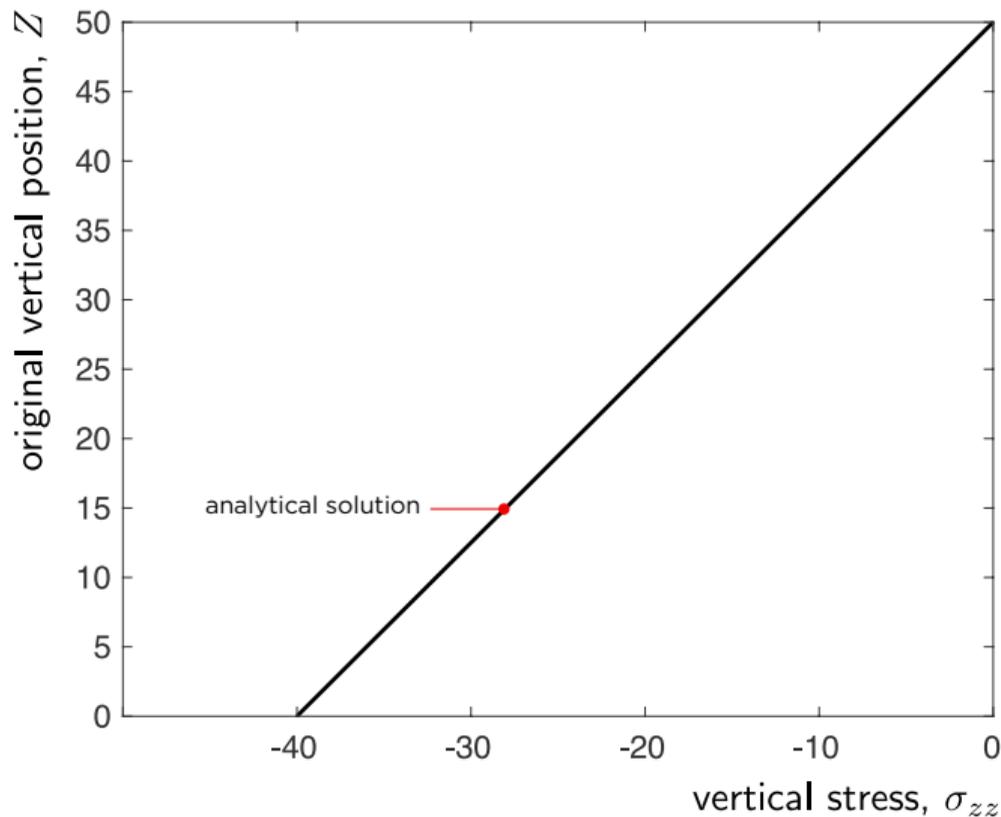
# Issues: cell crossing

the *issue* with material point methods



# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

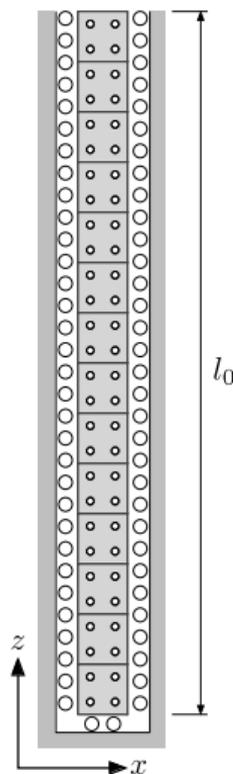
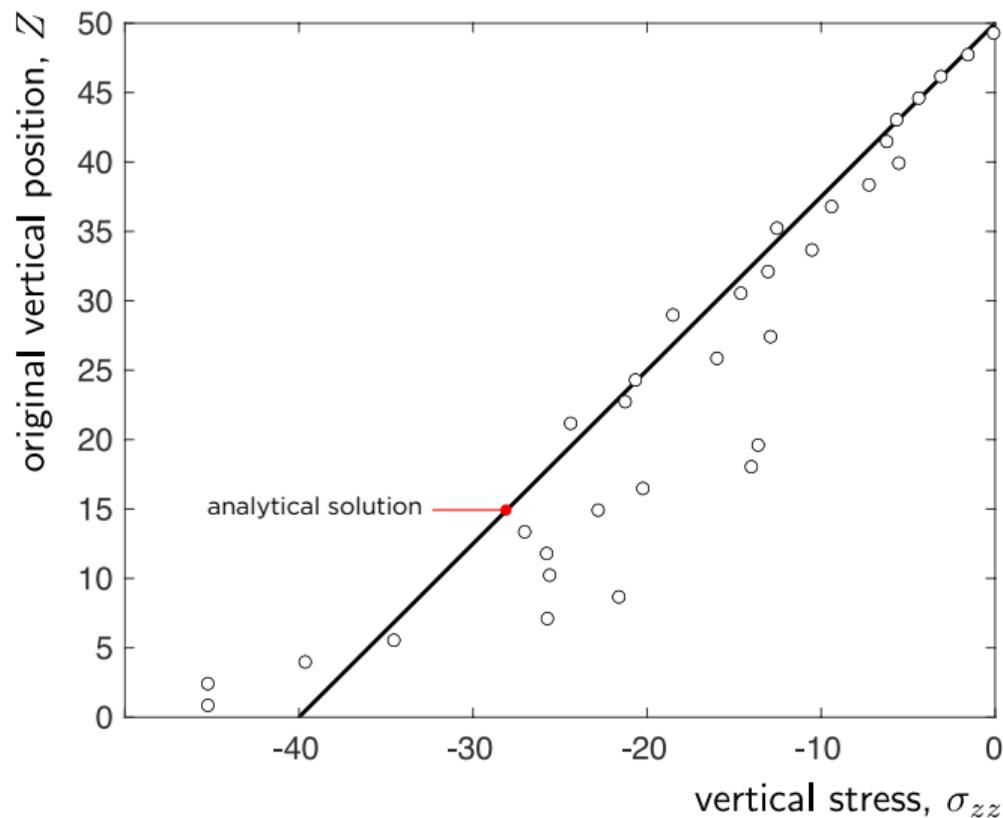
$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

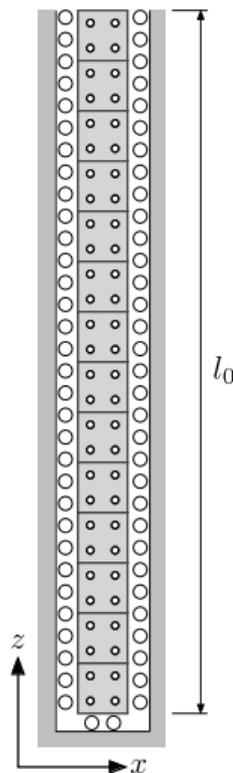
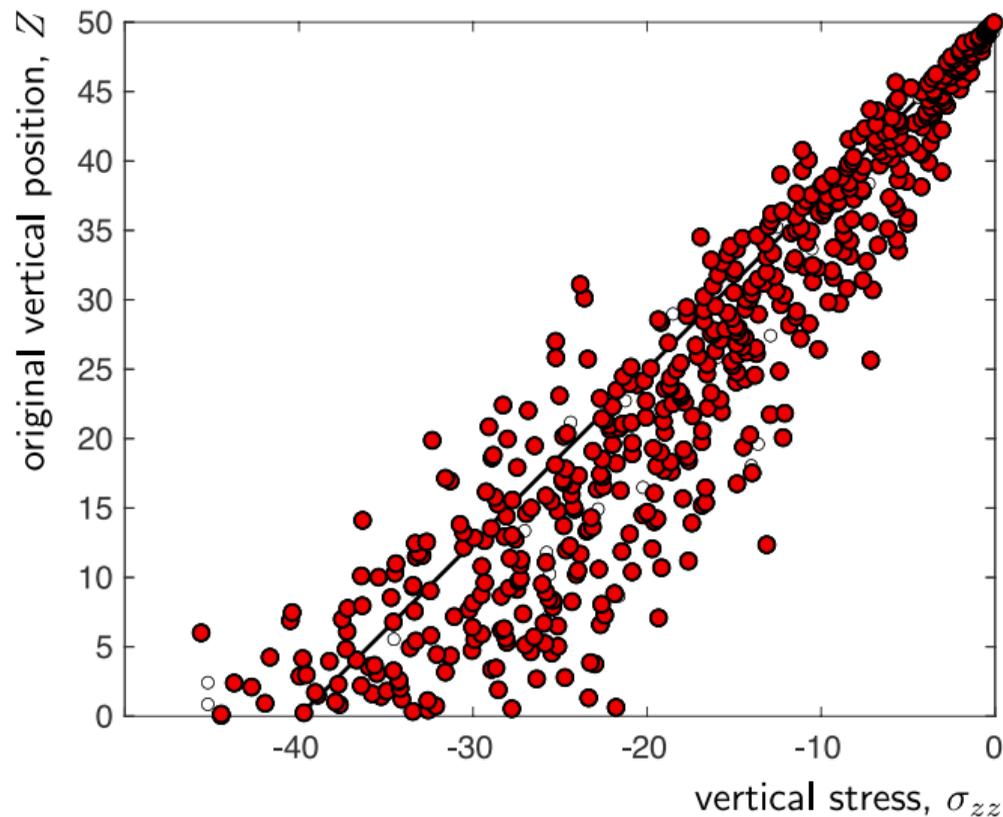
$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

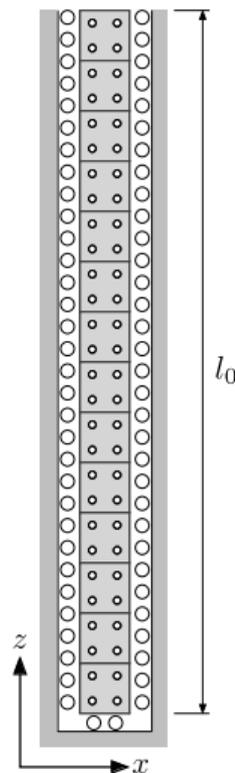
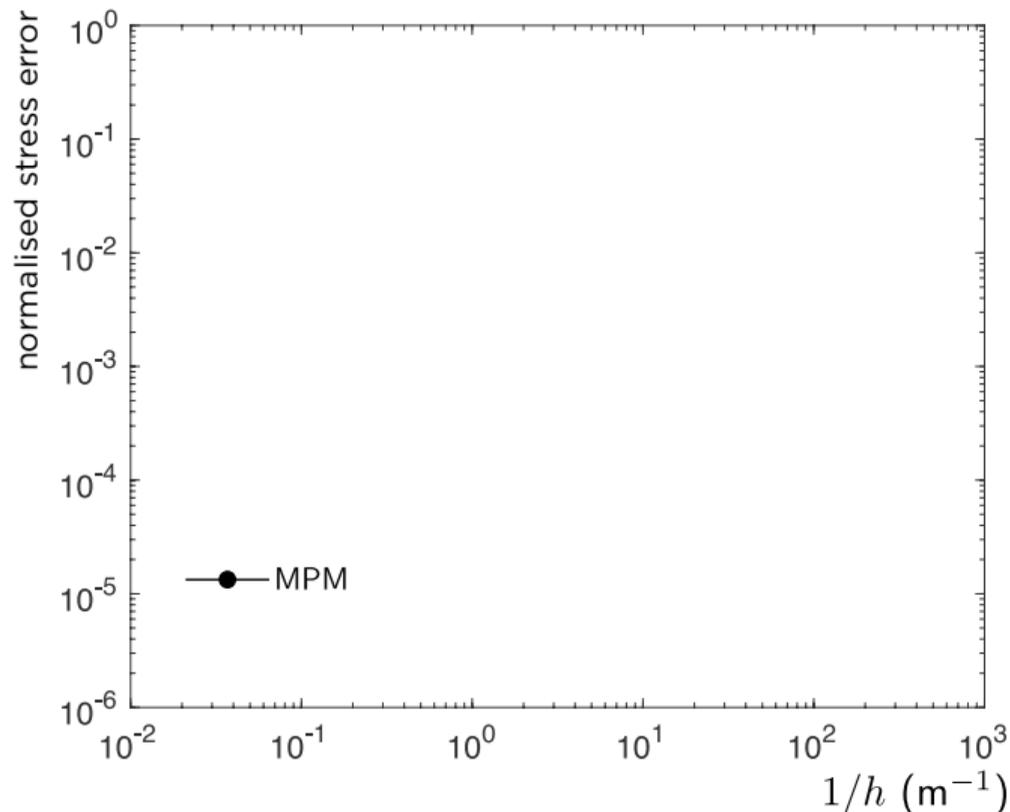
$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

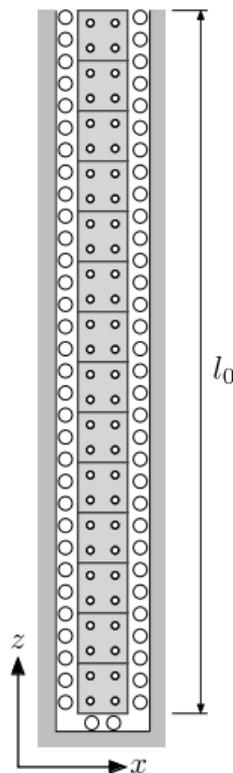
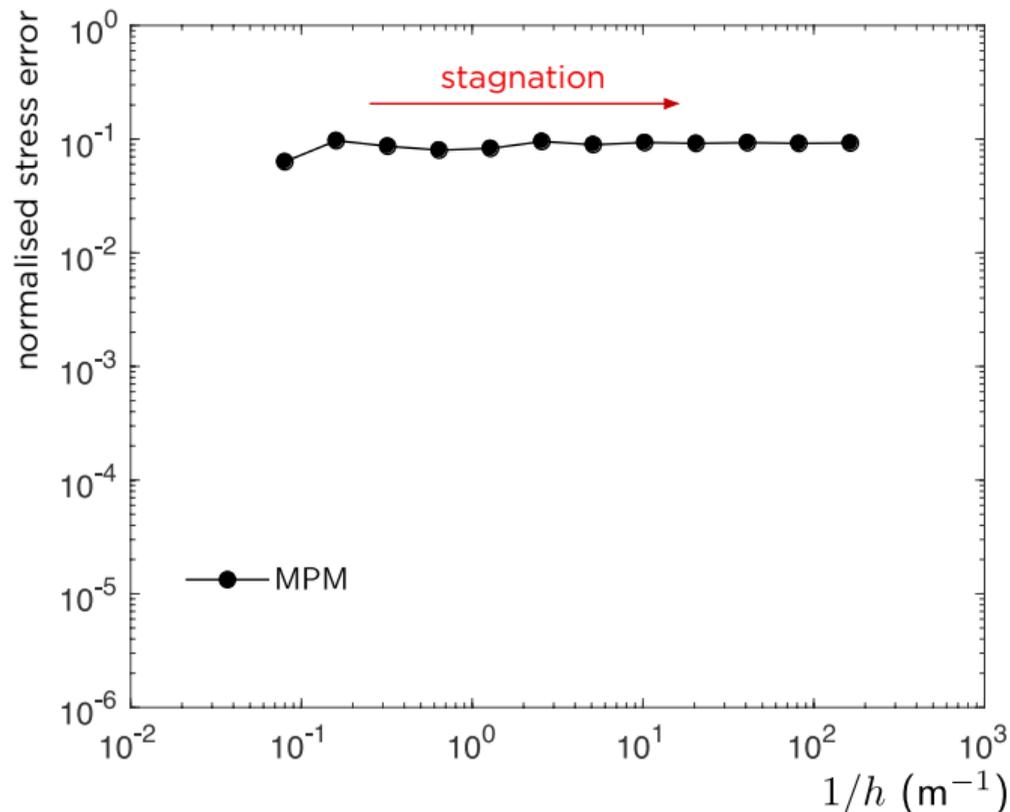
$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

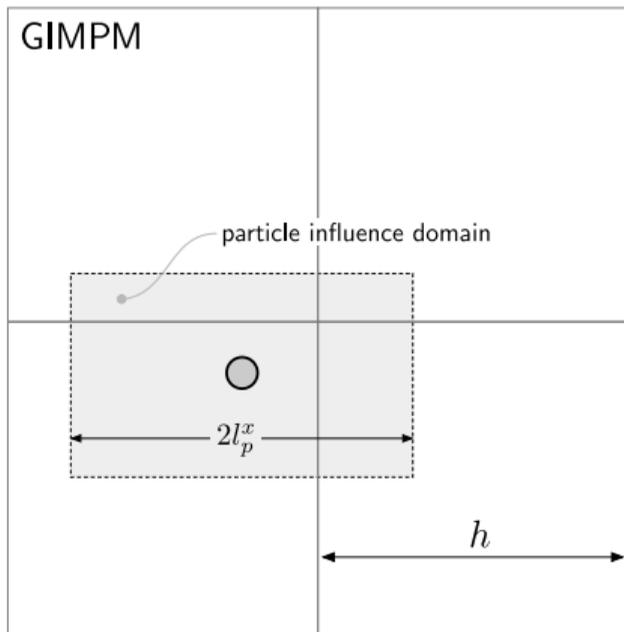
$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

# Stability issues: cell crossing

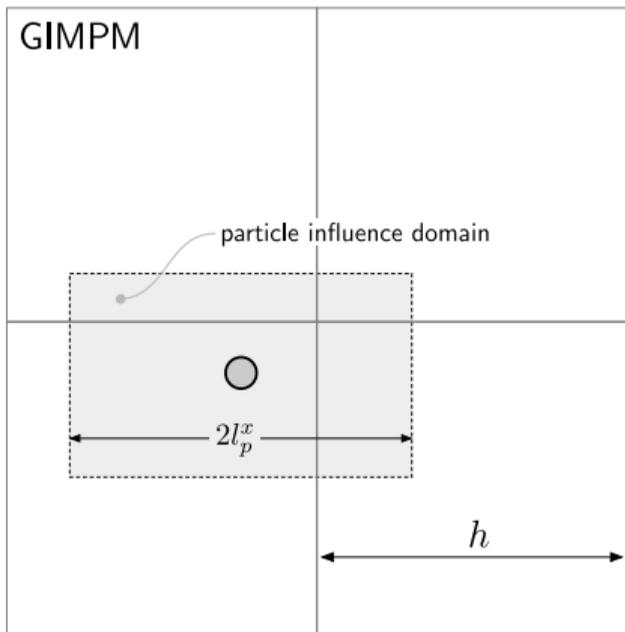
generalised interpolation material point method (GIMPM)



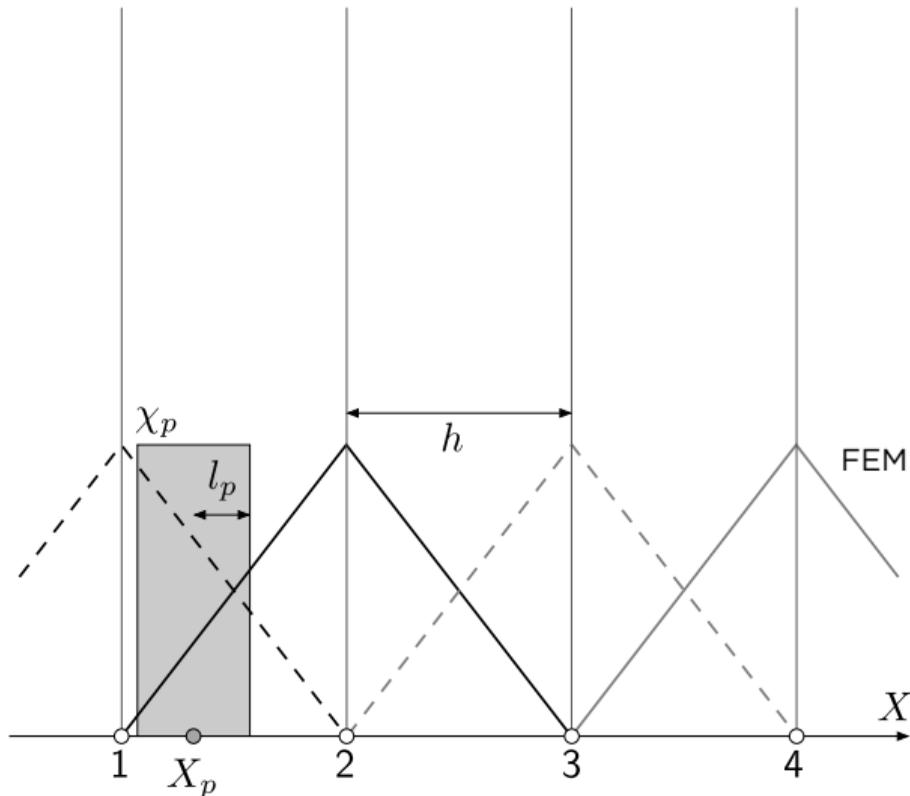
Bardenhagen, S. G., Kober, E. M. (2004). The Generalized Interpolation Material Point Method. *Computer Modeling in Engineering & Sciences*, 5(6), 477–496.

# Stability issues: cell crossing

## generalised interpolation material point method (GIMPM)

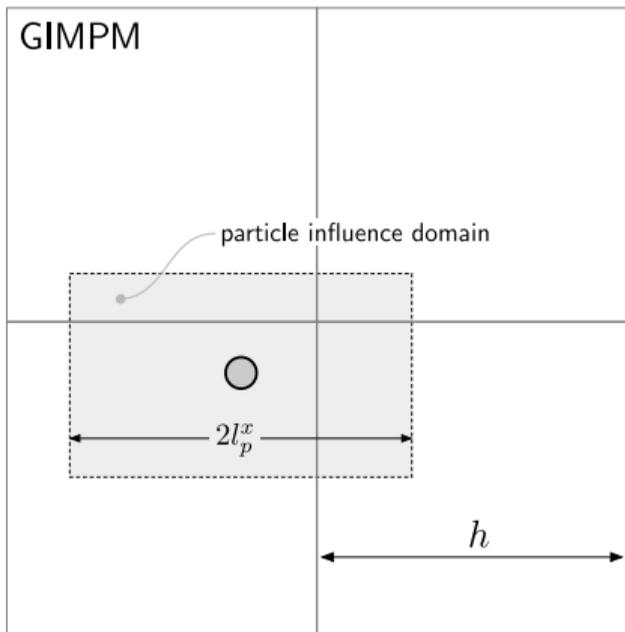


Bardenhagen, S. G., Kober, E. M. (2004). The Generalized Interpolation Material Point Method. *Computer Modeling in Engineering & Sciences*, 5(6), 477–496.

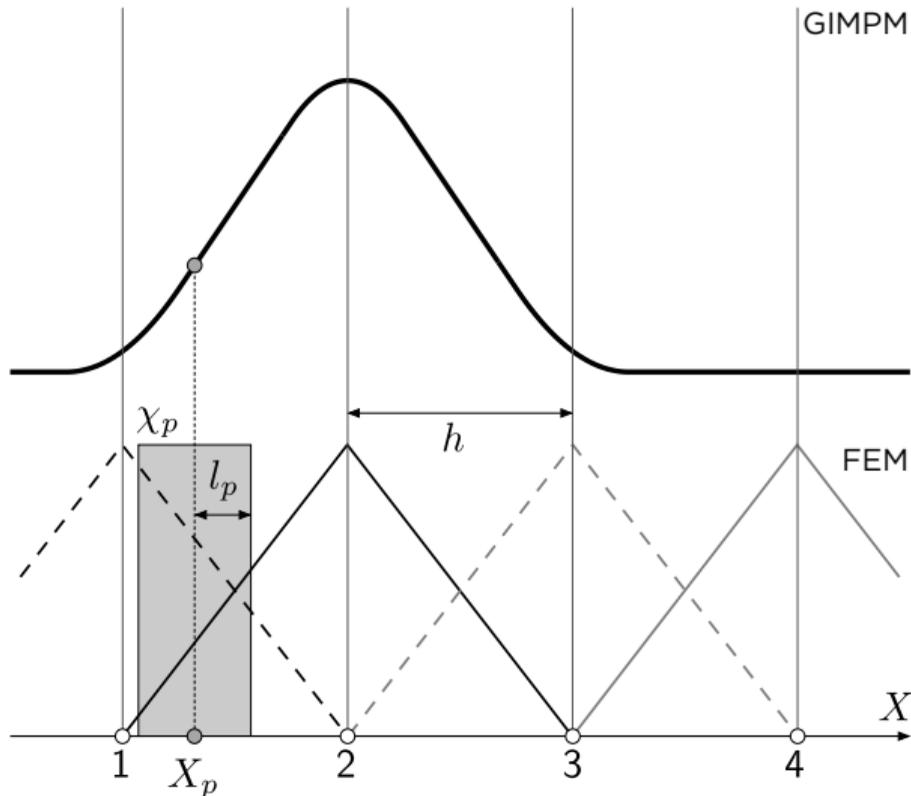


# Stability issues: cell crossing

## generalised interpolation material point method (GIMPM)

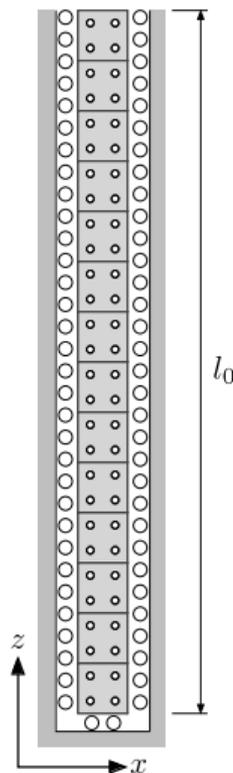
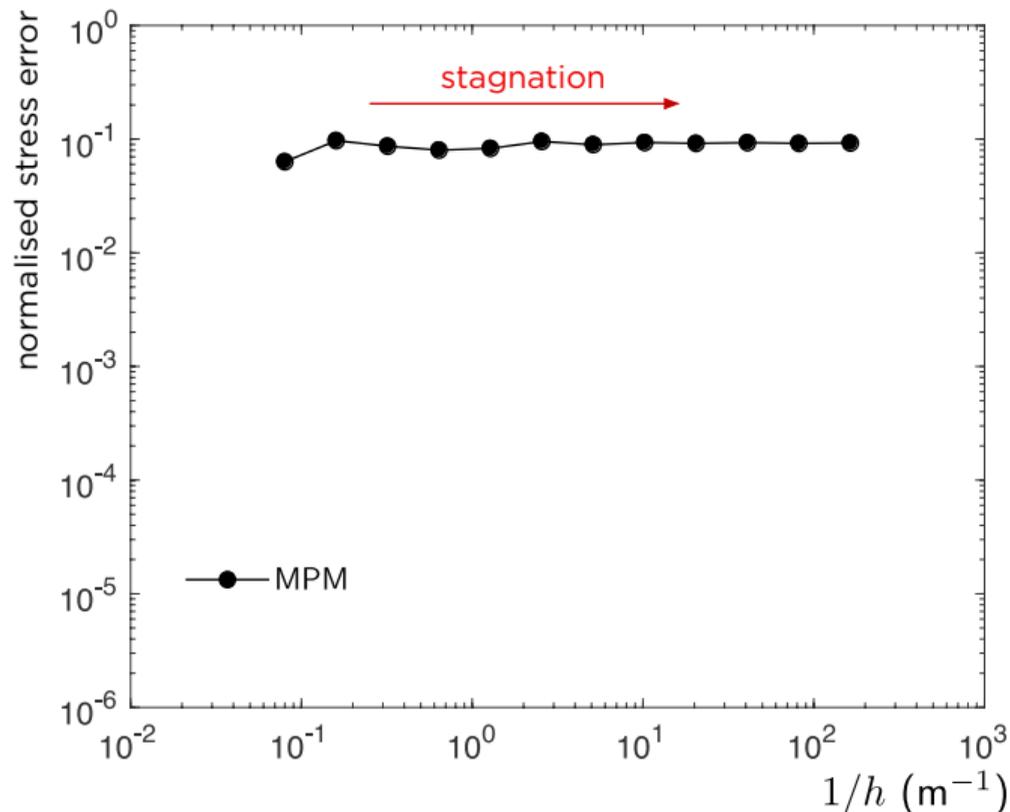


Bardenhagen, S. G., Kober, E. M. (2004). The Generalized Interpolation Material Point Method. *Computer Modeling in Engineering & Sciences*, 5(6), 477–496.



# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

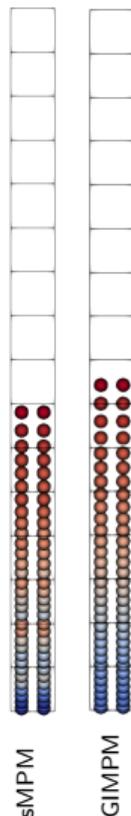
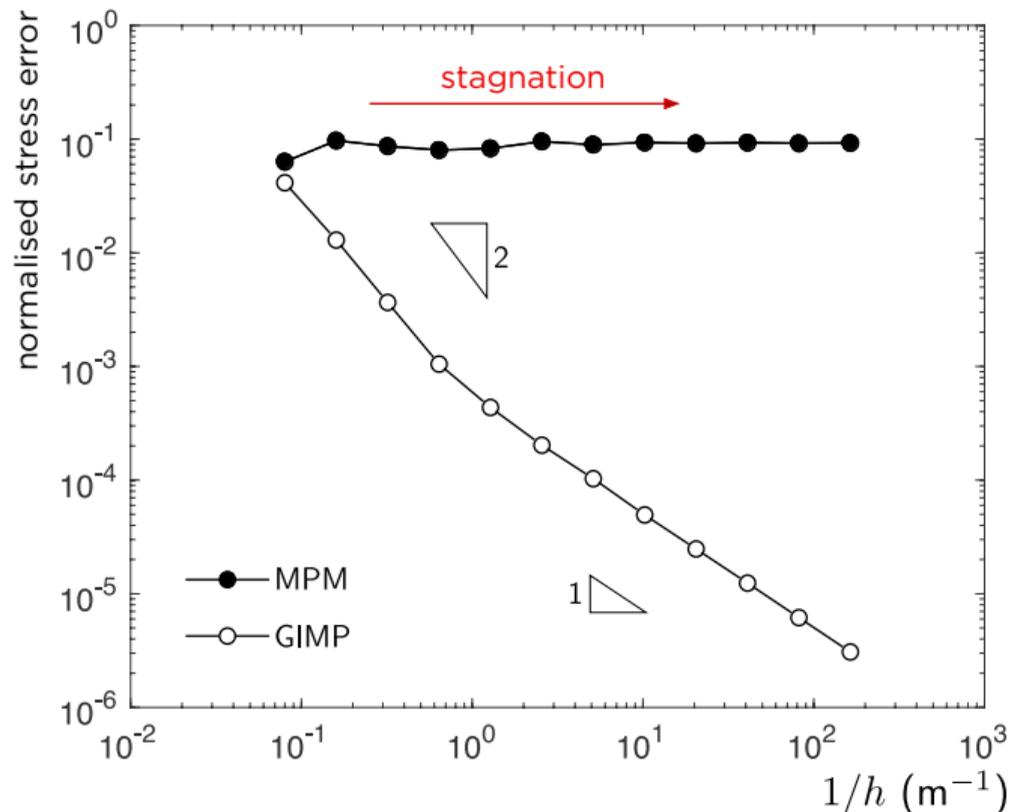
analytical stress  
solution

$$\sigma_{zz}^a = b(l_0 - Z)$$

Charlton, T., Coombs, W.M., &  
Augarde, C. (2017). *Computers  
and Structures*, 190, 108-125.

# Stability issues: cell crossing

elastic compaction under self weight



initial height,  
 $l_0 = 50\text{m}$

$E = 10\text{kPa}$

$\nu = 0$

$b = -800\text{N/m}^3$  body  
force applied over 40  
equal load steps

analytical stress  
solution

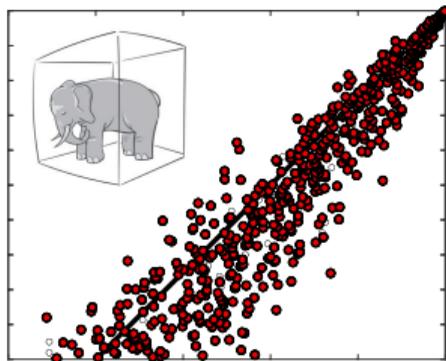
$$\sigma_{zz}^a = b(l_0 - Z)$$

Charlton, T., Coombs, W.M., &  
Augarde, C. (2017). *Computers  
and Structures*, 190, 108-125.

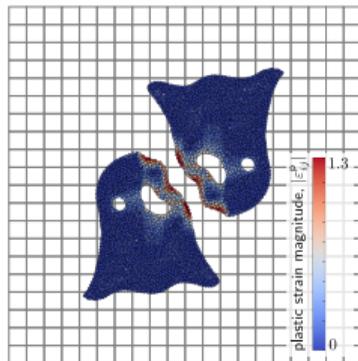
# the Material Point Method

*the finite element method where  
Gauss points are allowed to move...*

but there are issues...



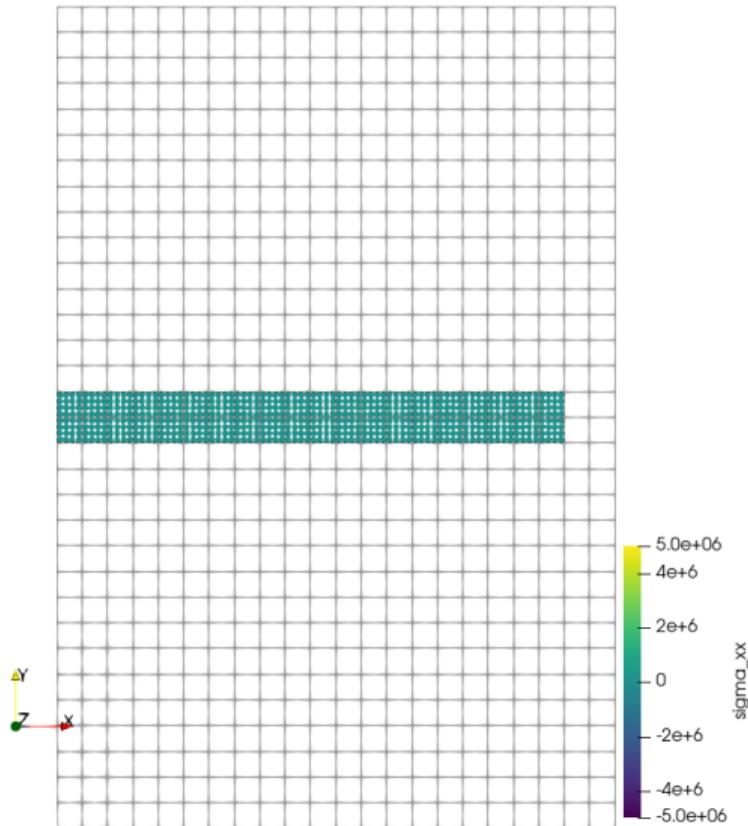
cell crossing



small-cuts

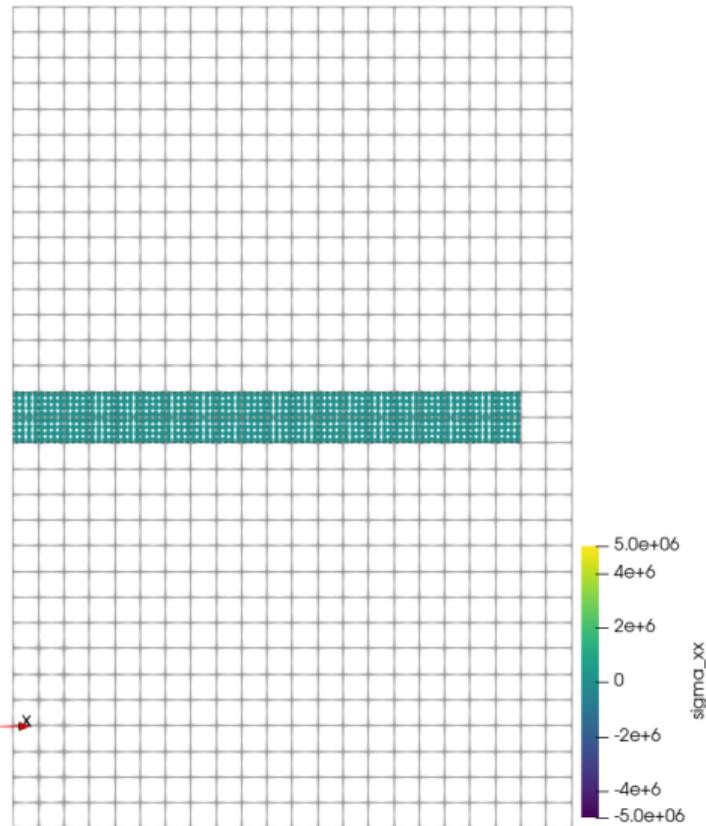
# Stability issues

explicit dynamic elastic analysis



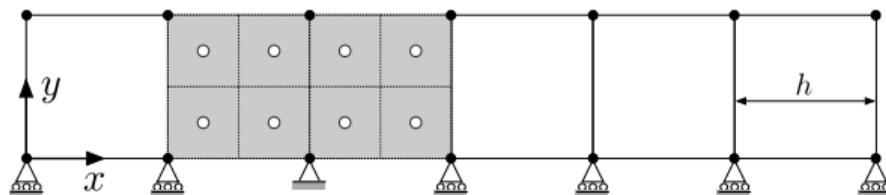
Will Coombs (DU)

Stability of material point methods



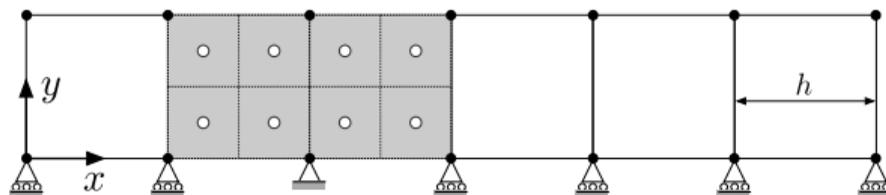
ALERT 2024

# Stability issues: conditioning

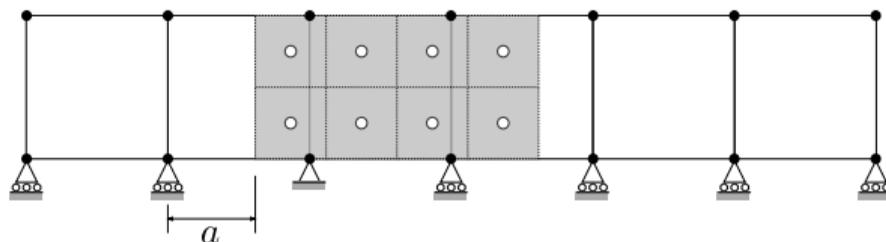


- grid node
- ◻ material point

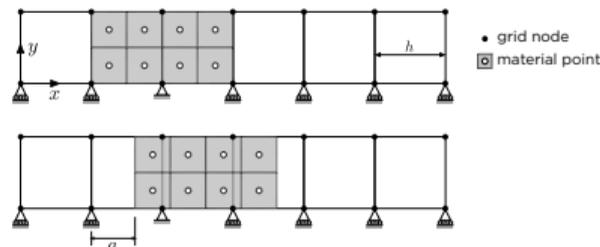
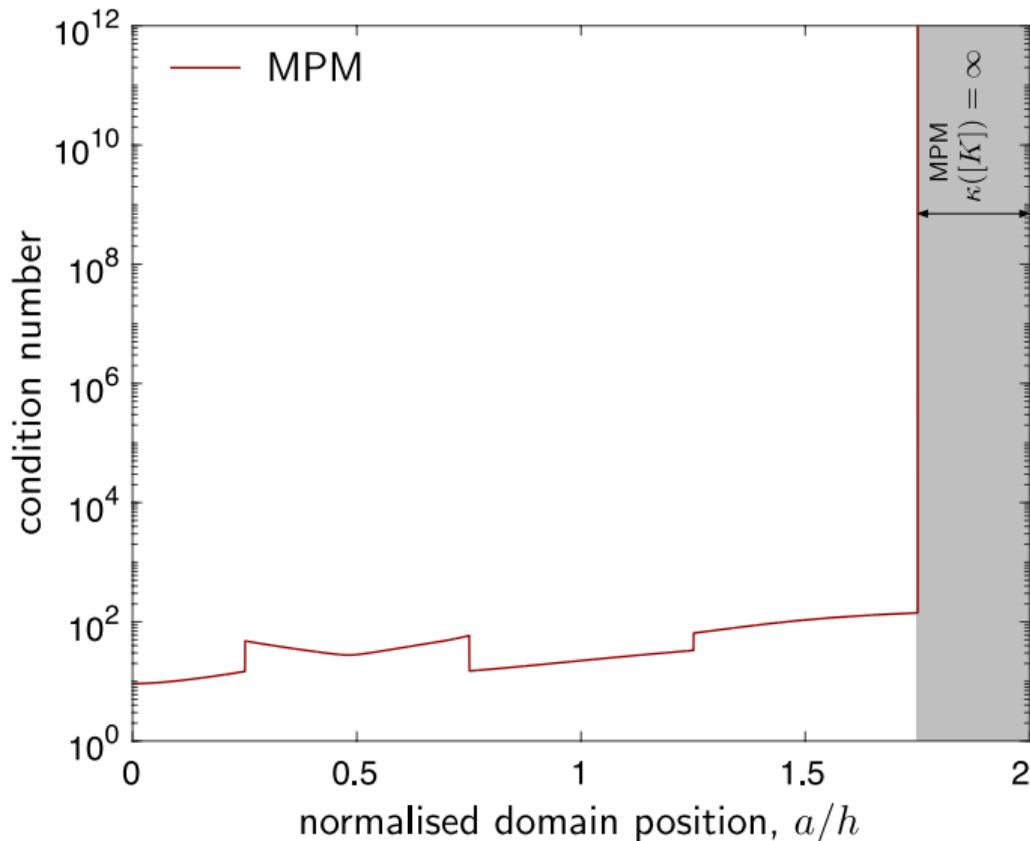
# Stability issues: conditioning



- grid node
- ◻ material point



# Stability issues: conditioning



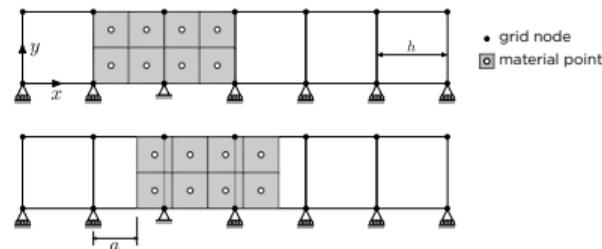
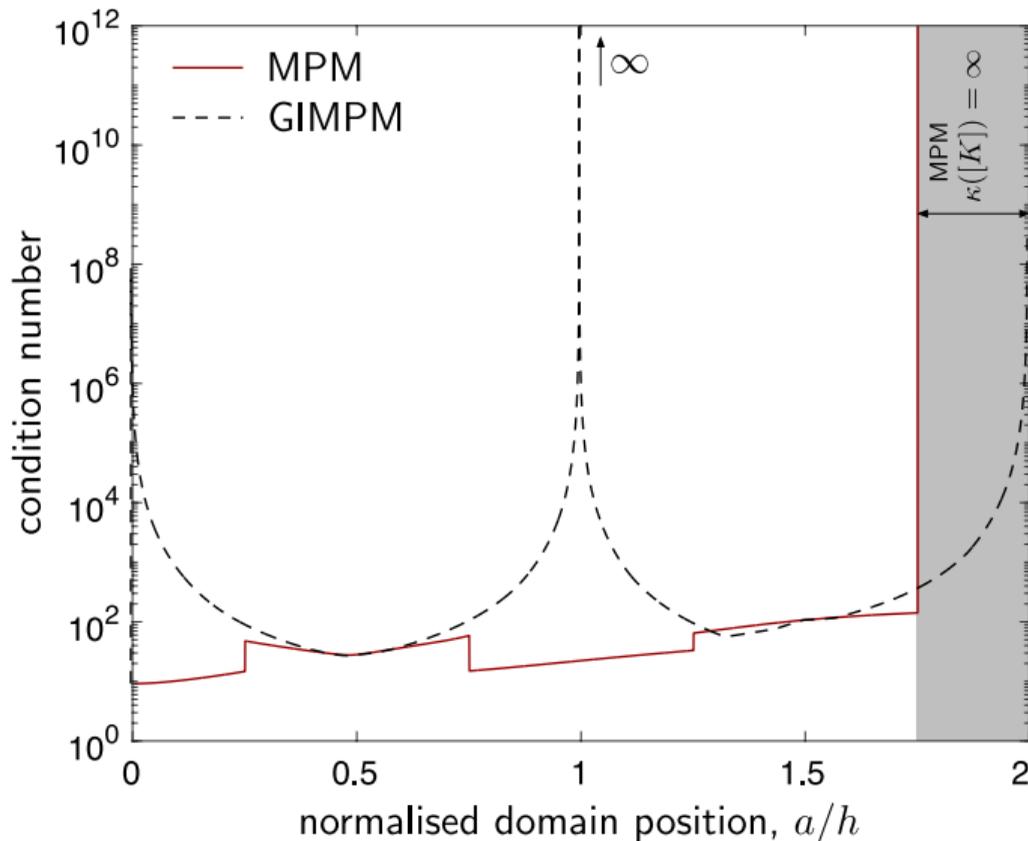
condition number,  $\kappa([K])$

ratio of the largest to  
smallest eigenvalue of  $[K]$

linked to the ease and accuracy  
of the solution of  $\{f\} = [K]\{d\}$

large numbers are *problematic*

# Stability issues: conditioning



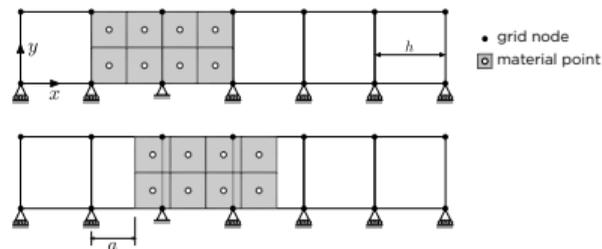
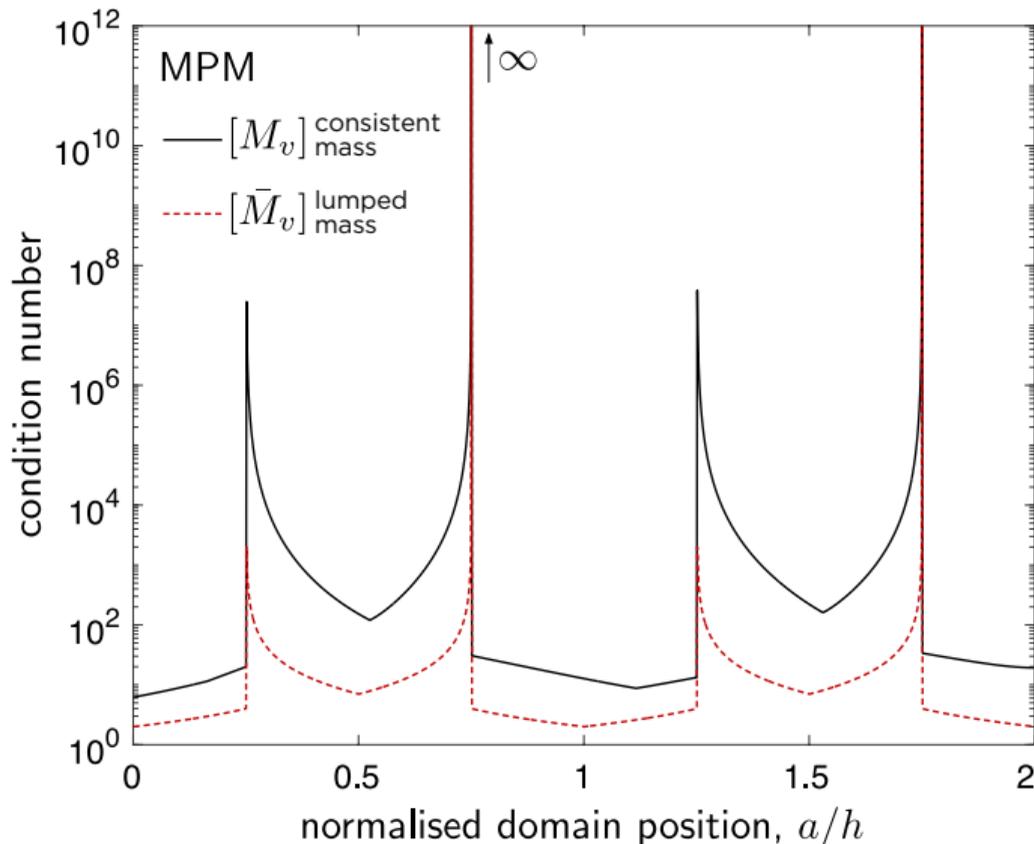
condition number,  $\kappa([K])$

ratio of the largest to  
smallest eigenvalue of  $[K]$

linked to the ease and accuracy  
of the solution of  $\{f\} = [K]\{d\}$

large numbers are *problematic*

# Stability issues: conditioning



condition number,  $\kappa([M])$

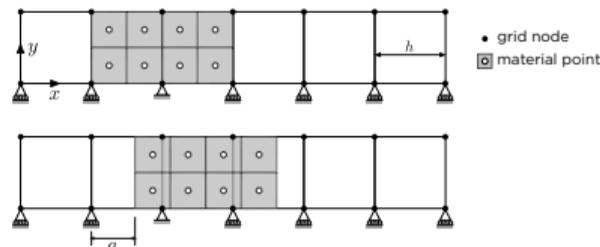
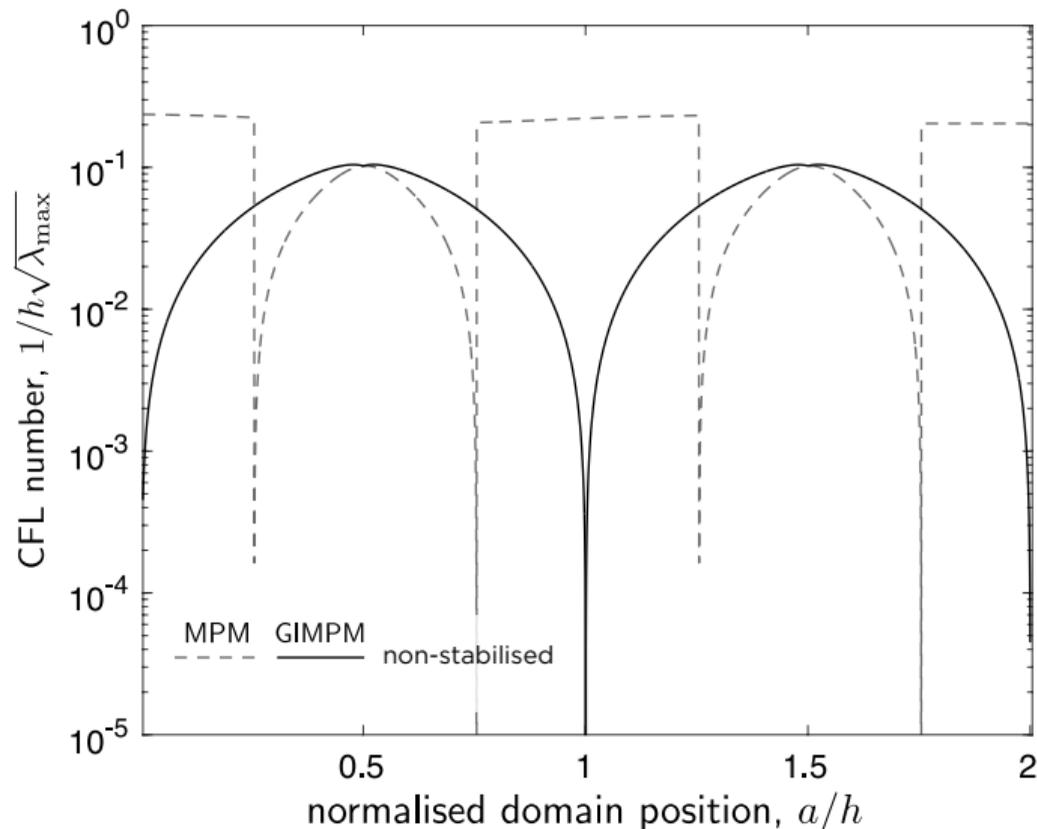
ratio of the largest to  
smallest eigenvalue of  $[M]$

linked to the ease and accuracy  
of the solution of  $\{f\} = [M]\{a\}$   
and other mapping issues

large numbers are *problematic*

note that the MPM  
conserves mass

# Stability issues: conditioning



Courant–Friedrichs–Lewy (CFL) condition limits the maximum explicit time step size

$$\Delta t \leq \alpha C_{\text{CFL}} \min(h)$$

$C_{\text{CFL}}$  is based on

$$[K]\{x\} = \lambda[M]\{x\}$$

# Stability issues: conditioning

remedies... or avoidance strategies

- ▶ Mass cut off algorithm (Sulsky *et al.*, 1995) Explicit
- ▶ Modified Update Stress Last (MUSL) approach (Sulsky *et al.*, 1995) Explicit
- ▶ Redistribute the forces associated with small nodal masses (Ma *et al.*, 2010) Explicit
- ▶ Soft stiffness to stabilisation (Wang *et al.*, 2016) Implicit
- ▶ Extended B-spline basis functions (Yamaguchi *et al.*, 2021) Explicit/Implicit

# Stability issues: conditioning

remedies... or avoidance strategies

- ▶ Mass cut off algorithm (Sulsky *et al.*, 1995) Explicit
- ▶ Modified Update Stress Last (MUSL) approach (Sulsky *et al.*, 1995) Explicit
- ▶ Redistribute the forces associated with small nodal masses (Ma *et al.*, 2010) Explicit
- ▶ Soft stiffness to stabilisation (Wang *et al.*, 2016) Implicit
- ▶ Extended B-spline basis functions (Yamaguchi *et al.*, 2021) Explicit/Implicit

*“the value of a nodal basis function... may be small. However, the internal force vector... does not approach zero → accelerations... can occasionally be **unphysical...**”*  
Sulsky *et al.* (1995)

# Stability issues: conditioning

remedies... or avoidance strategies

- ▶ Mass cut off algorithm (Sulsky *et al.*, 1995) Explicit
- ▶ Modified Update Stress Last (MUSL) approach (Sulsky *et al.*, 1995) Explicit
- ▶ Redistribute the forces associated with small nodal masses (Ma *et al.*, 2010) Explicit
- ▶ Soft stiffness to stabilisation (Wang *et al.*, 2016) Implicit
- ▶ Extended B-spline basis functions (Yamaguchi *et al.*, 2021) Explicit/Implicit

*“Such a small mass node not only leads to **tiny time steps**, but also often results in **instability** and failure of numerical simulations.”*

Ma *et al.* (2010)

# Stability issues: conditioning

remedies... or avoidance strategies

- ▶ Mass cut off algorithm (Sulsky *et al.*, 1995) Explicit
- ▶ Modified Update Stress Last (MUSL) approach (Sulsky *et al.*, 1995) Explicit
- ▶ Redistribute the forces associated with small nodal masses (Ma *et al.*, 2010) Explicit
- ▶ Soft stiffness to stabilisation (Wang *et al.*, 2016) Implicit
- ▶ Extended B-spline basis functions (Yamaguchi *et al.*, 2021) Explicit/Implicit

*“Such a small mass node not only leads to **tiny time steps**, but also often results in **instability** and failure of numerical simulations.”*

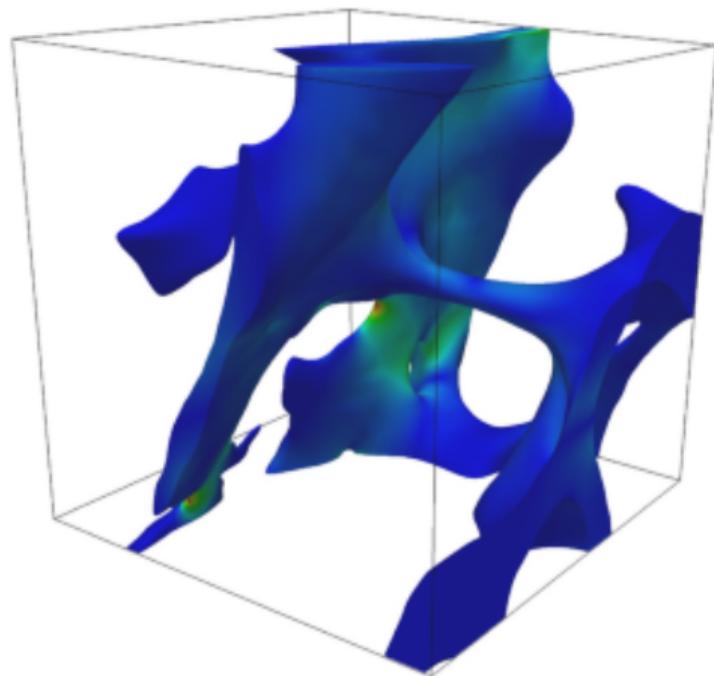
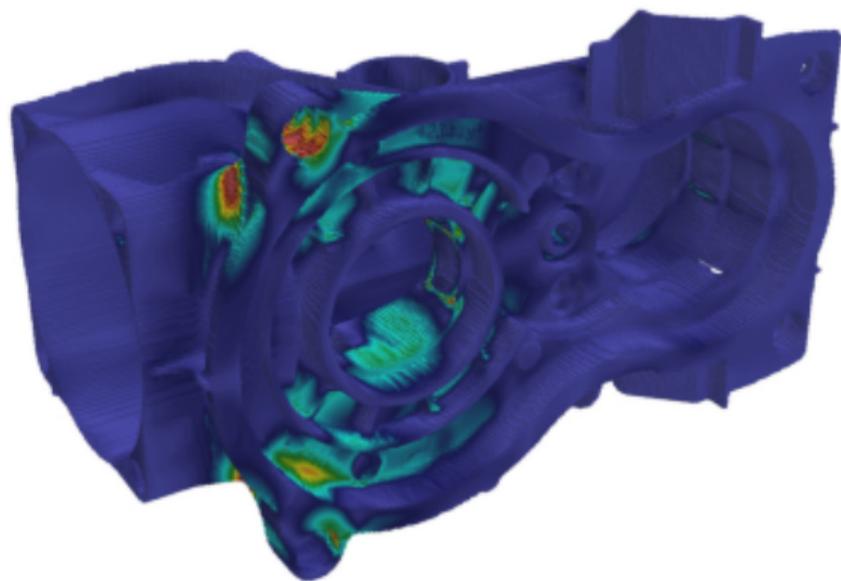
Ma *et al.* (2010)

*“...occupied by a small physical domain, has a harmful effect on the solution... cause **numerical instability**... **ill-conditioning**...”*

Yamaguchi *et al.* (2021)

# Unfitted methods & stabilisation

lessons from immersed finite element methods

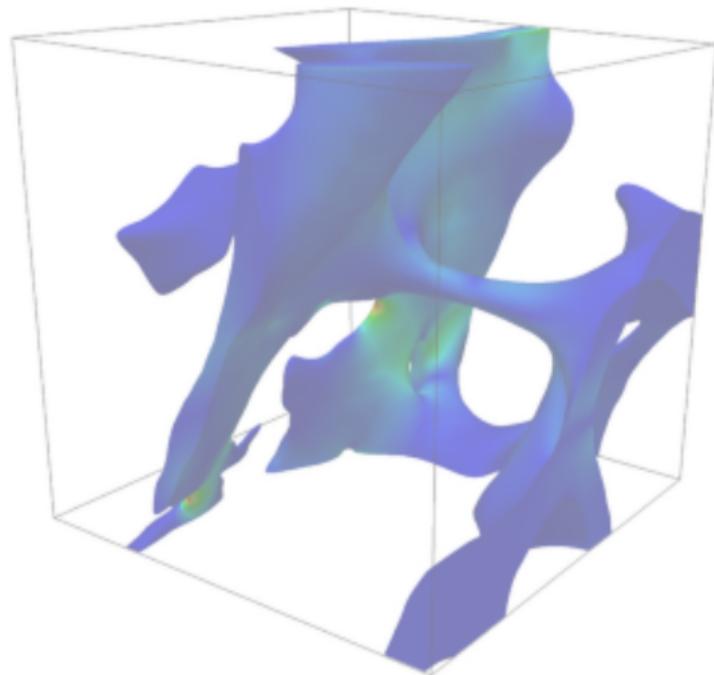
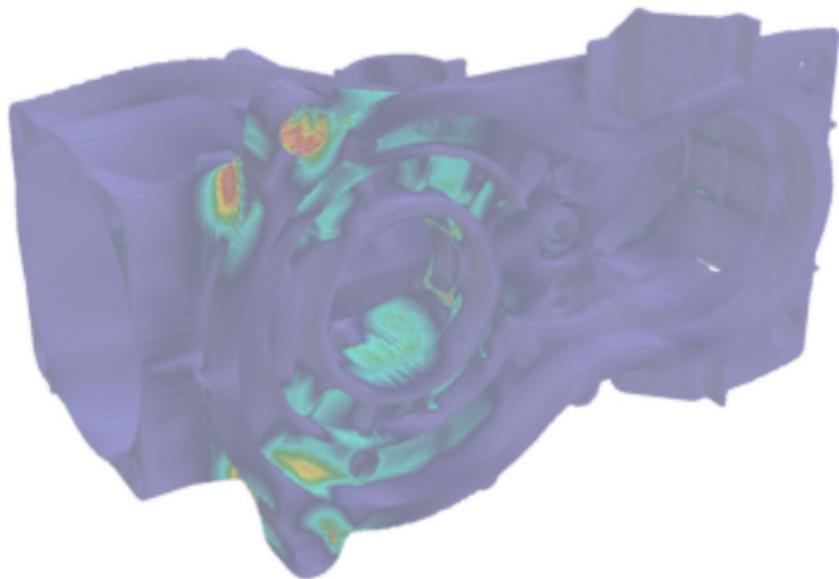


Burman E. Ghost penalty. *Comptes Rendus Mathematique* 2010; 348(21): 1217-1220.

# Unfitted methods & stabilisation

lessons from immersed finite element methods

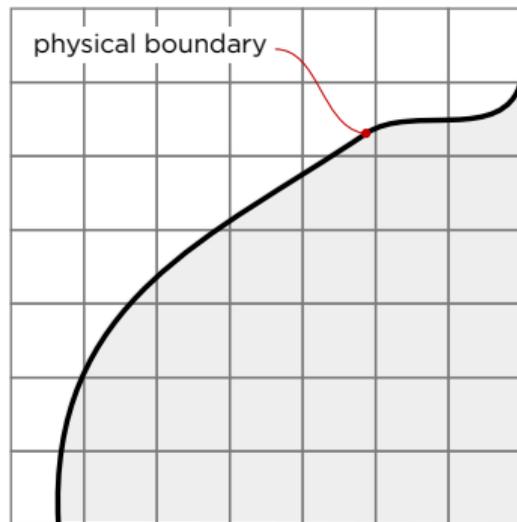
“...the condition number of the finite element matrix depends on how the domain boundary cuts the mesh. If the cut results in elements with very small intersections with the physical domain, the system matrix may be very ill-conditioned...” Burman (2010)



Burman E. Ghost penalty. *Comptes Rendus Mathematique* 2010; 348(21): 1217-1220.

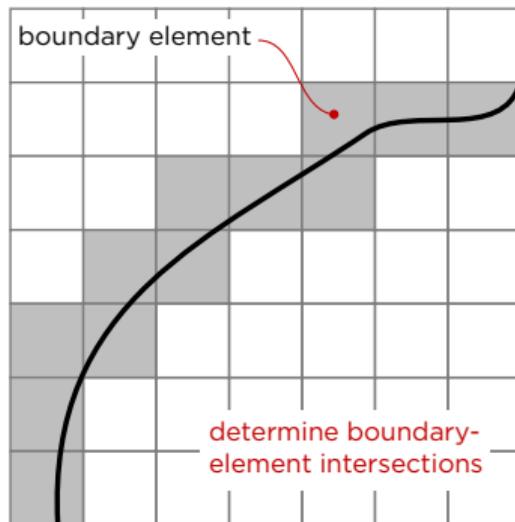
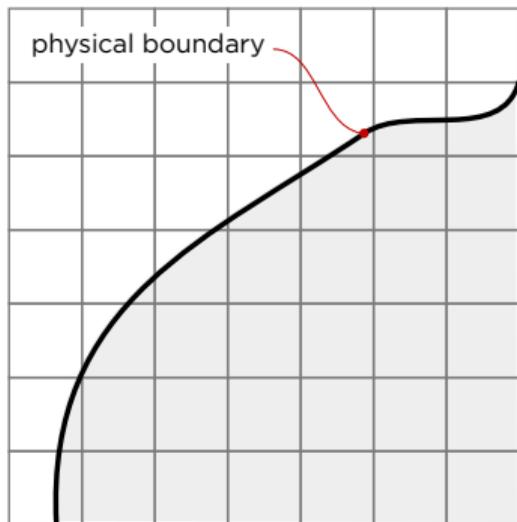
# Ghost stabilisation

immersed FEM  $\rightarrow$  MPM



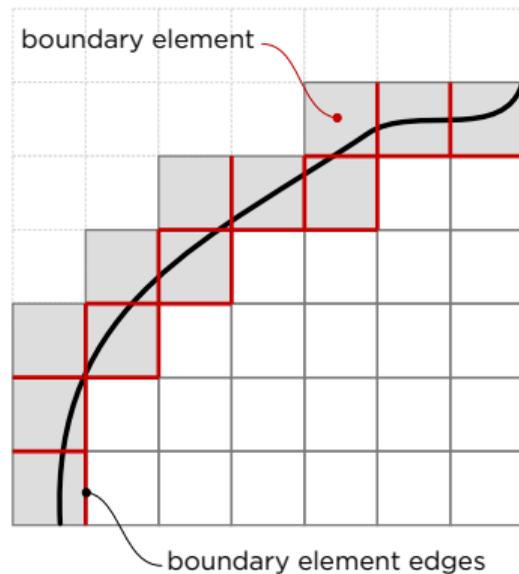
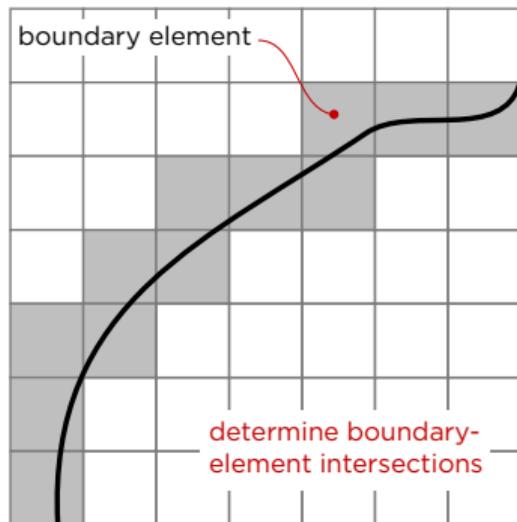
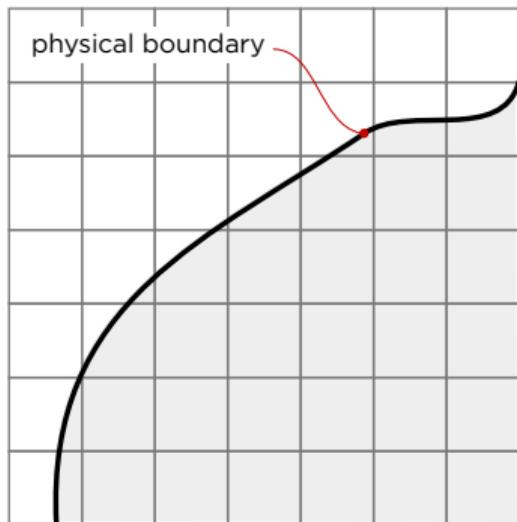
# Ghost stabilisation

immersed FEM  $\rightarrow$  MPM



# Ghost stabilisation

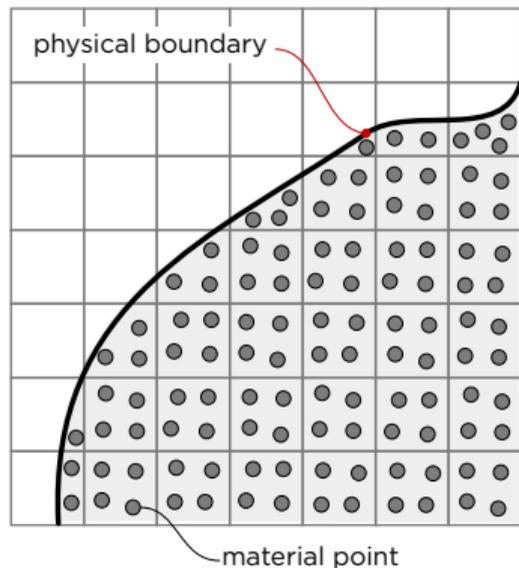
immersed FEM  $\rightarrow$  MPM



$$j(u_i, w_i) = \sum_{k=1}^q \frac{h^{2k+1}}{(2k+1)(k!)^2} \int_{\Gamma} [[\partial_n^k u_i]] [[\partial_n^k w_i]] d\Gamma \quad \text{where} \quad [[u_i]] = u_i|_{F^+} - u_i|_{F^-}$$

# Ghost stabilisation

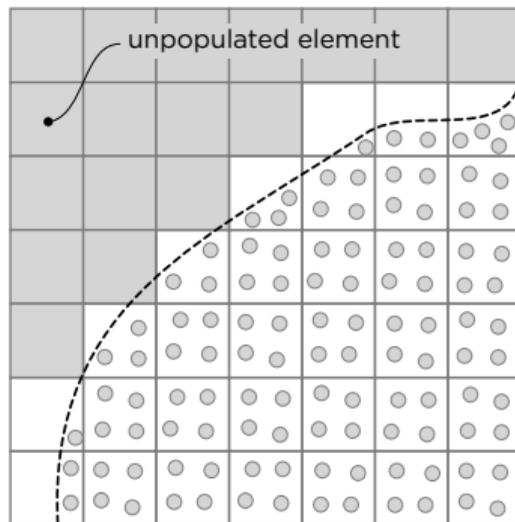
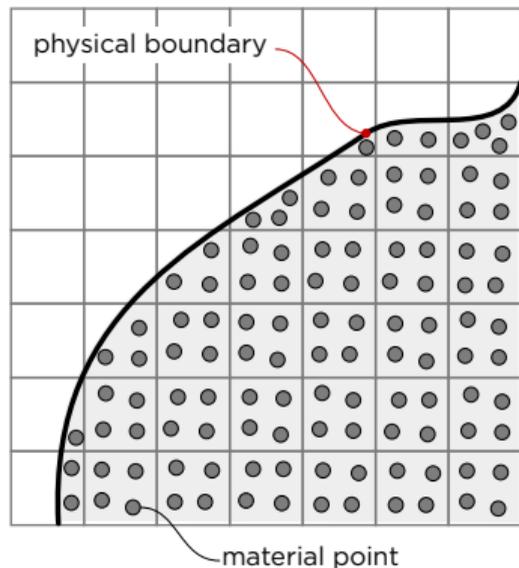
immersed FEM  $\rightarrow$  MPM



$$j(u_i, w_i) = \sum_{k=1}^q \frac{h^{2k+1}}{(2k+1)(k!)^2} \int_{\Gamma} [[\partial_n^k u_i]] [[\partial_n^k w_i]] d\Gamma$$

# Ghost stabilisation

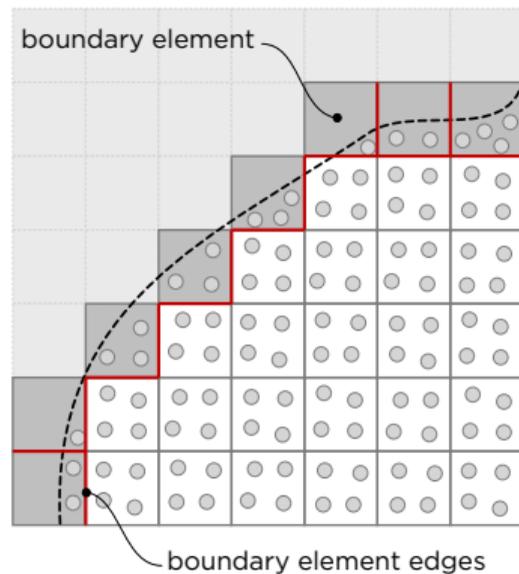
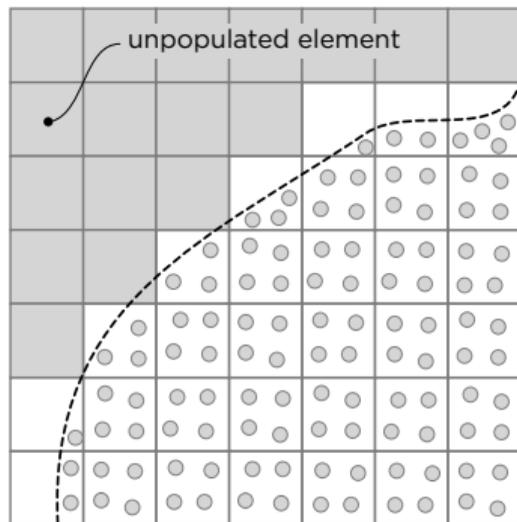
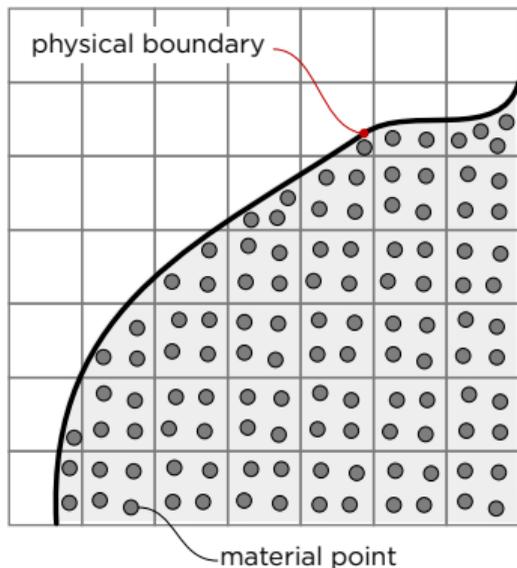
immersed FEM  $\rightarrow$  MPM



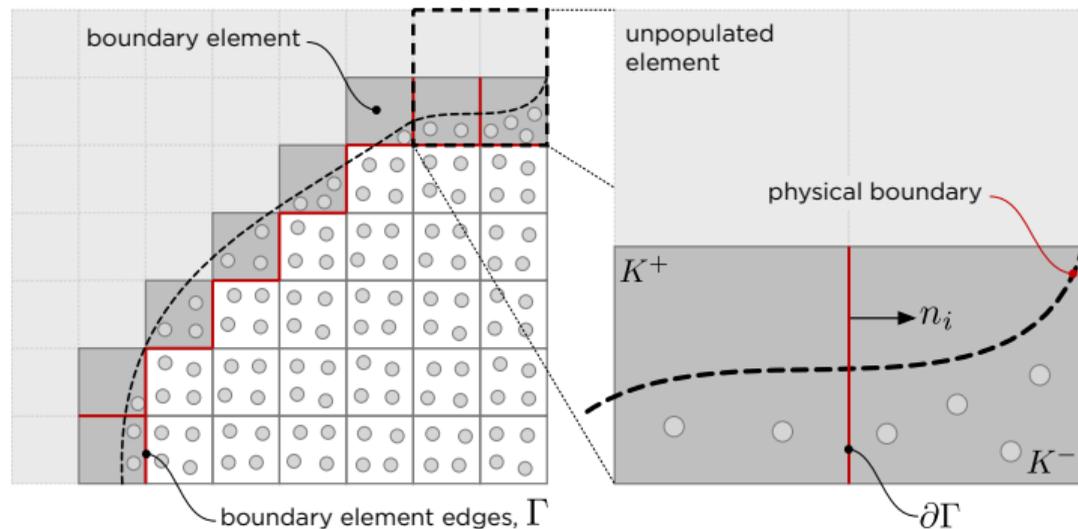
$$j(u_i, w_i) = \sum_{k=1}^q \frac{h^{2k+1}}{(2k+1)(k!)^2} \int_{\Gamma} [[\partial_n^k u_i]] [[\partial_n^k w_i]] d\Gamma$$

# Ghost stabilisation

immersed FEM  $\rightarrow$  MPM

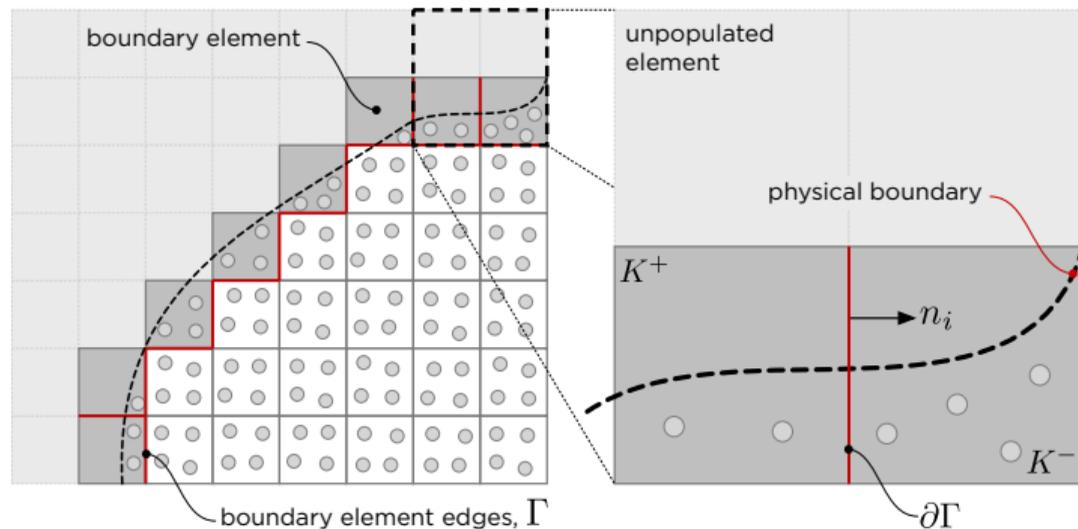


$$j(u_i, w_i) = \sum_{k=1}^q \frac{h^{2k+1}}{(2k+1)(k!)^2} \int_{\Gamma} [[\partial_n^k u_i]] [[\partial_n^k w_i]] d\Gamma \quad \rightarrow \quad j(u_i, w_i) = \frac{h^3}{3} \int_{\Gamma} [[\partial_n u_i]] [[\partial_n w_i]] d\Gamma$$



Coombs, W. (2023). Ghost stabilisation of the Material Point Method....  
 Int. J. Num. Meth. Eng., 124(21), 4841-4875. [doi.org/10.1002/nme.7332](https://doi.org/10.1002/nme.7332)

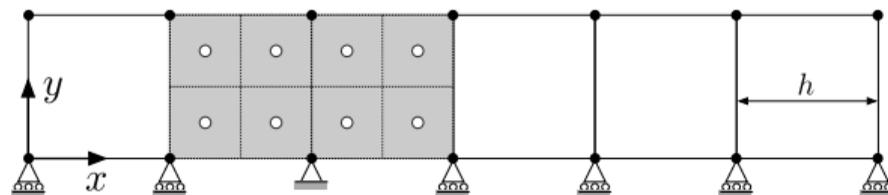
$$j(u_i, w_i) = \frac{h^3}{3} \int_{\Gamma} [[\partial_n u_i]] [[\partial_n w_i]] d\Gamma$$



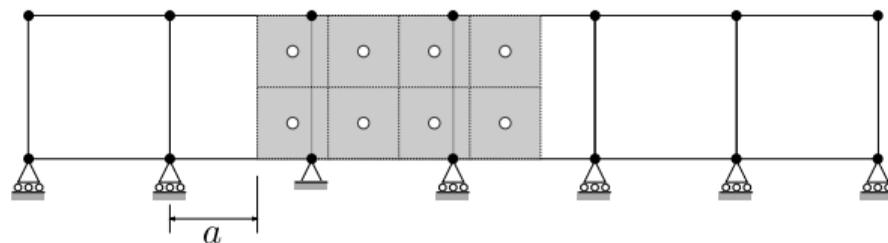
$$[K_G] = \frac{\gamma_k h^3}{3} \int_{\Gamma} ([G]^T [m] [G]) d\Gamma$$

penalty parameter,  $\gamma_k \propto E$

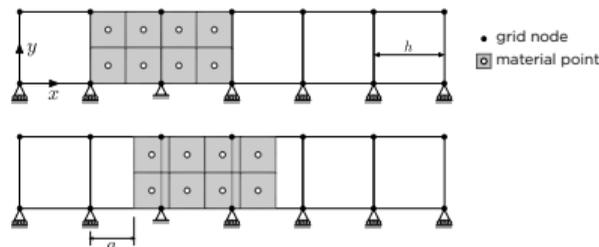
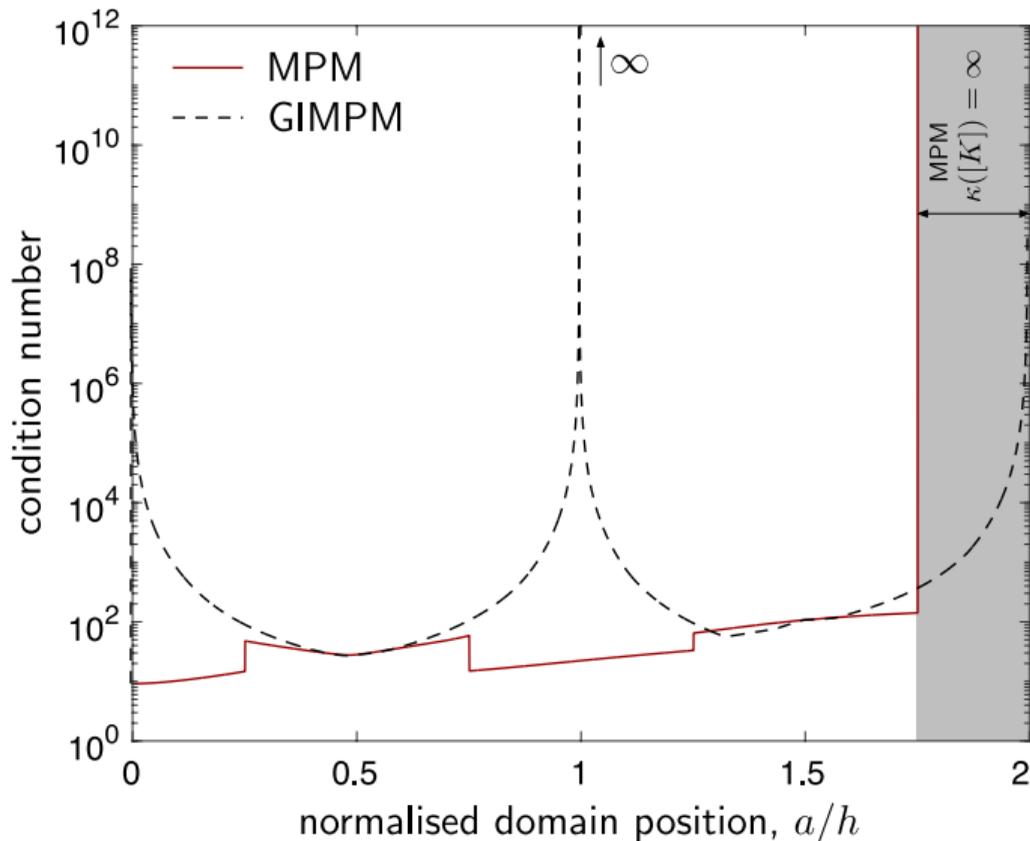
# Ghost stabilisation: 1D test



- grid node
- ◻ material point



# Ghost stabilisation: 1D test



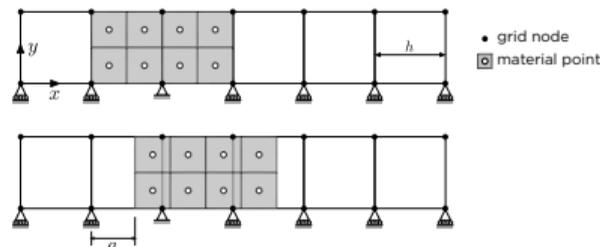
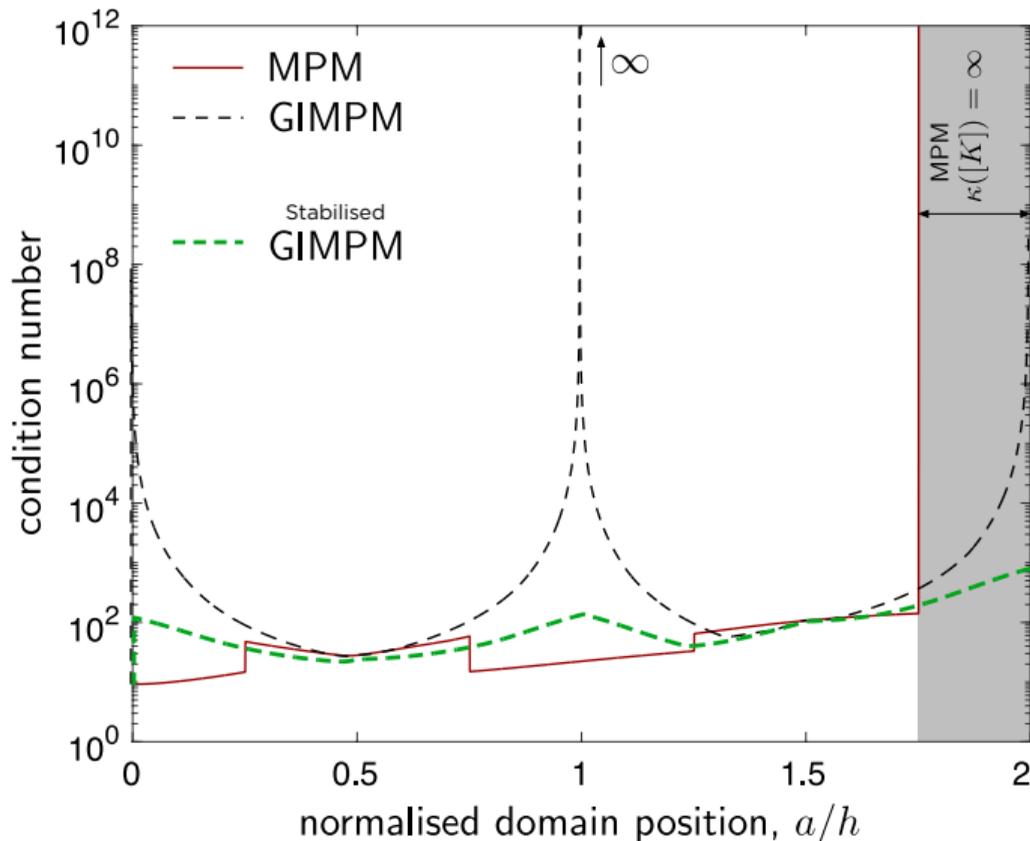
condition number,  $\kappa([K])$

ratio of the largest to  
smallest eigenvalue of  $[K]$

linked to the ease and accuracy  
of the solution of  $\{f\} = [K]\{d\}$

large numbers are *problematic*

# Ghost stabilisation: 1D test



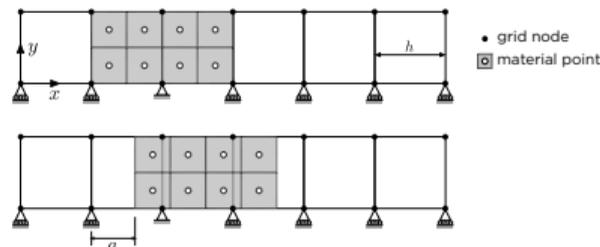
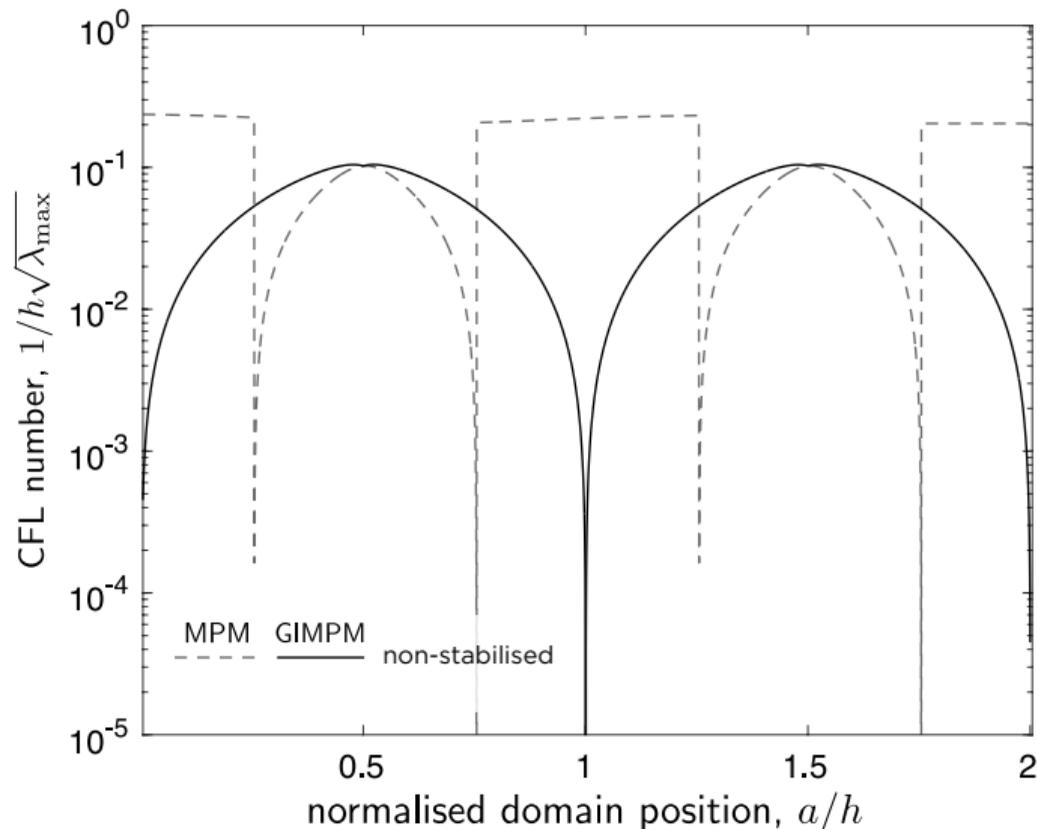
condition number,  $\kappa([K])$

ratio of the largest to  
smallest eigenvalue of  $[K]$

linked to the ease and accuracy  
of the solution of  $\{f\} = [K]\{d\}$

large numbers are *problematic*

# Ghost stabilisation: 1D test



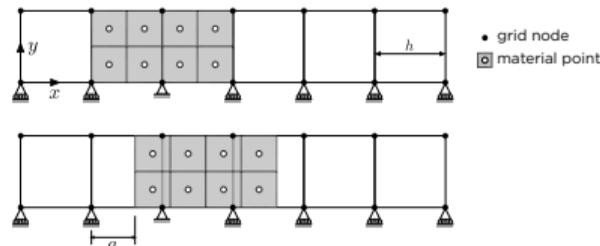
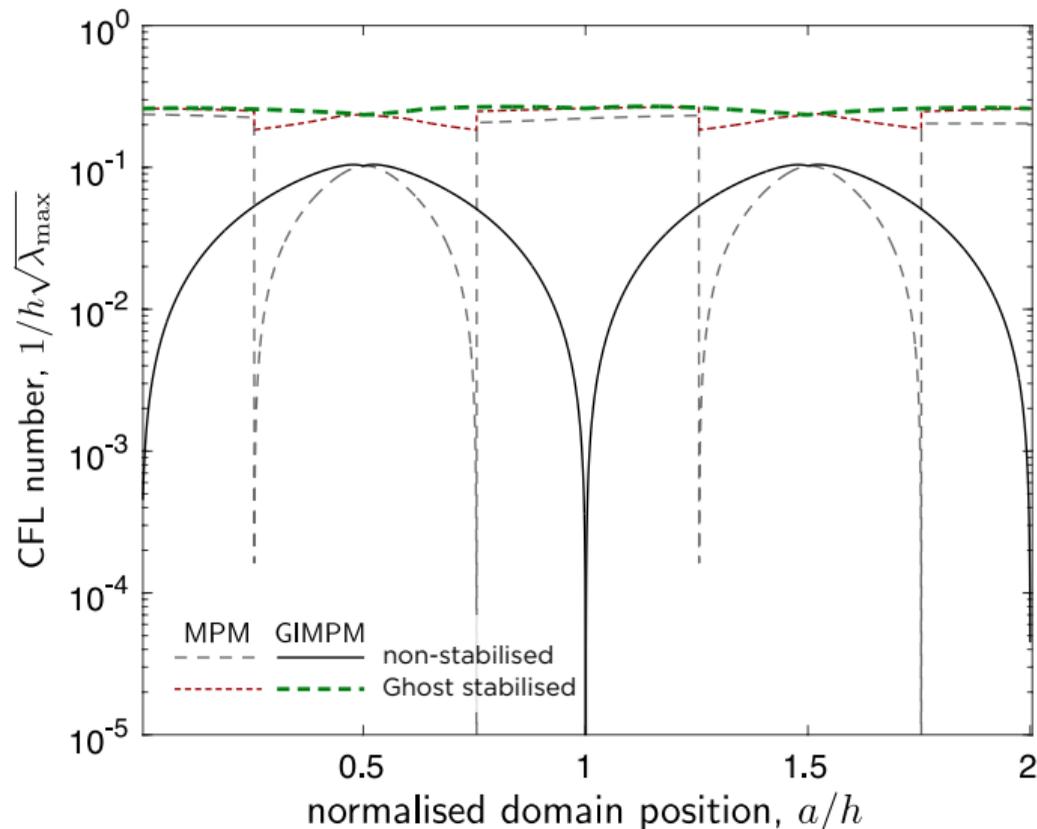
Courant–Friedrichs–Lewy (CFL) condition limits the maximum explicit time step size

$$\Delta t \leq \alpha C_{\text{CFL}} \min(h)$$

$C_{\text{CFL}}$  is based on

$$[K]\{x\} = \lambda[M]\{x\}$$

# Ghost stabilisation: 1D test



Courant–Friedrichs–Lewy (CFL) condition limits the maximum explicit time step size

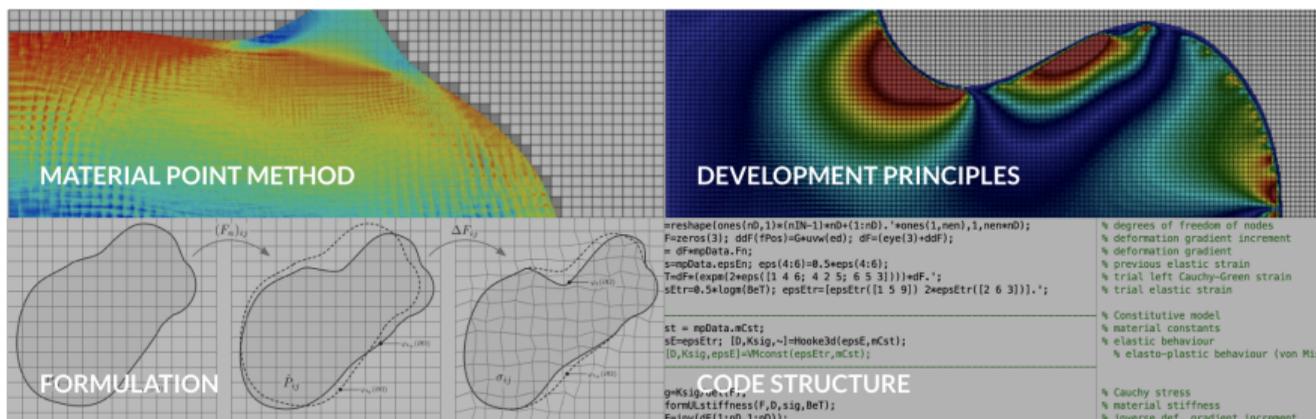
$$\Delta t \leq \alpha C_{\text{CFL}} \min(h)$$

$C_{\text{CFL}}$  is based on

$$[K]\{x\} = \lambda[M]\{x\}$$

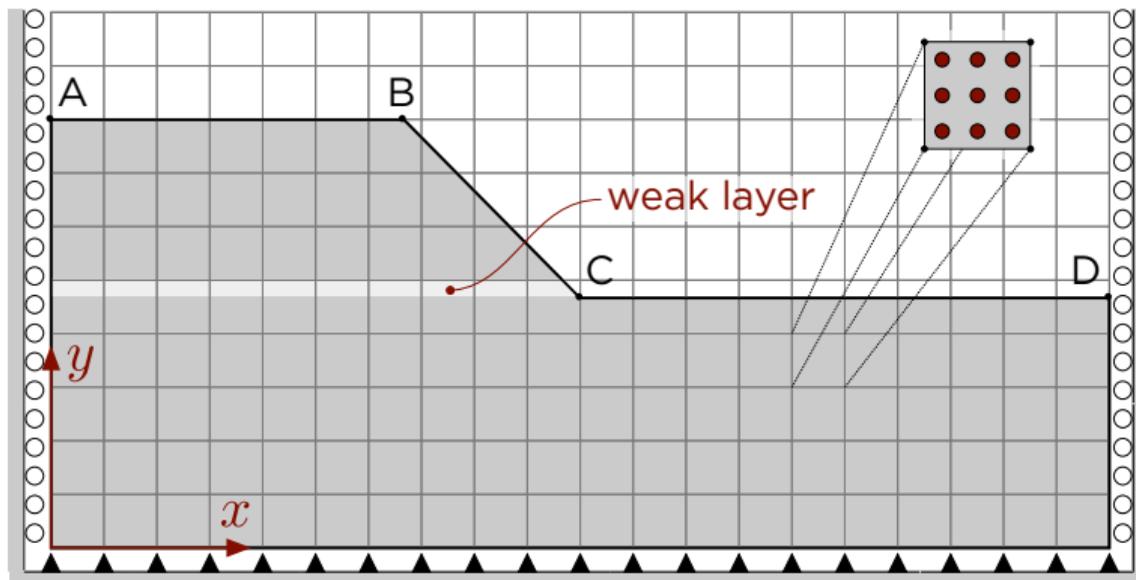


## AMPLE: A MATERIAL POINT LEARNING ENVIRONMENT



Coombs, WM & Augarde, CE (2020). AMPLE: A Material Point Learning Environment. *Advances in Engineering Software* 139: 102748.

# Numerical example: slope failure

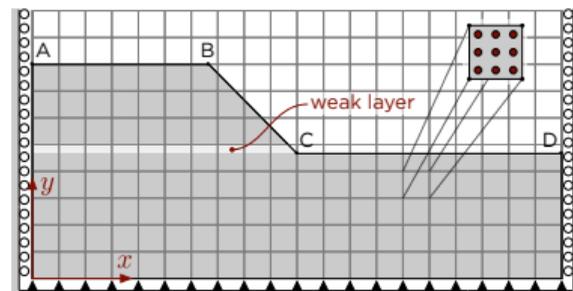


elastic properties  
 $E = 1\text{MPa}$ ,  $\nu = 0.3$

von Mises yield strength  
 $\rho_y = 15\text{kPa}$  (main)  
 $\rho_y = 7.5\text{kPa}$  (weak)

density,  $\rho = 2,400\text{kg/m}^3$   
gravity applied over  $40/h$  steps

# Numerical example: slope failure



elastic properties

$$E = 1\text{MPa}, \nu = 0.3$$

von Mises yield strength

$$\rho_y = 15\text{kPa (main)}$$

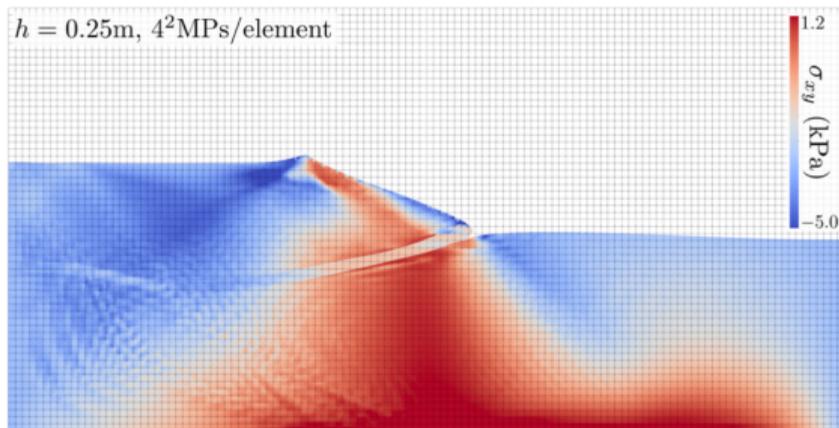
$$\rho_y = 7.5\text{kPa (weak)}$$

density,  $\rho = 2,400\text{kg/m}^3$

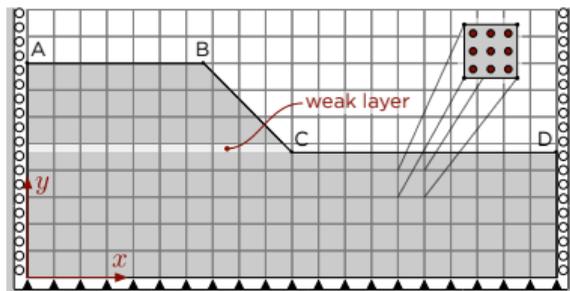
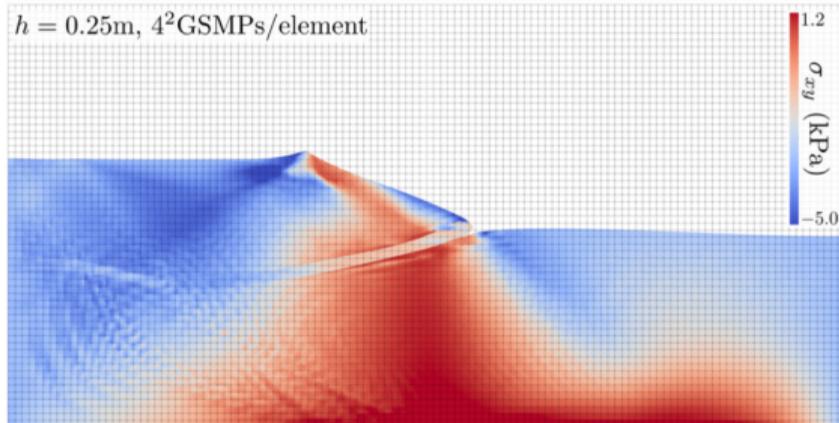
gravity applied over  $40/h$  steps

# Numerical example: slope failure

standard GIMP



Ghost stabilised GIMP



elastic properties

$$E = 1\text{MPa}, \nu = 0.3$$

von Mises yield strength

$$\rho_y = 15\text{kPa (main)}$$

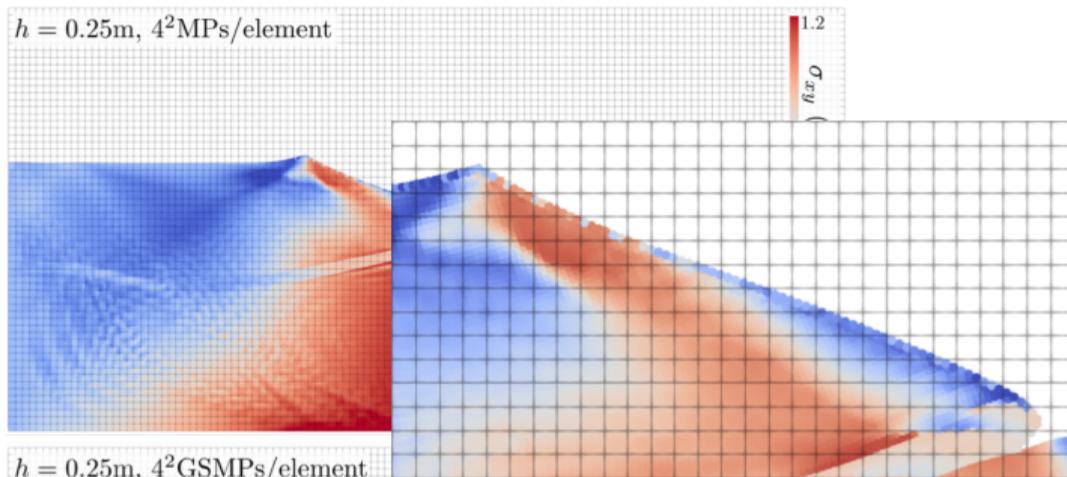
$$\rho_y = 7.5\text{kPa (weak)}$$

density,  $\rho = 2,400\text{kg}/\text{m}^3$

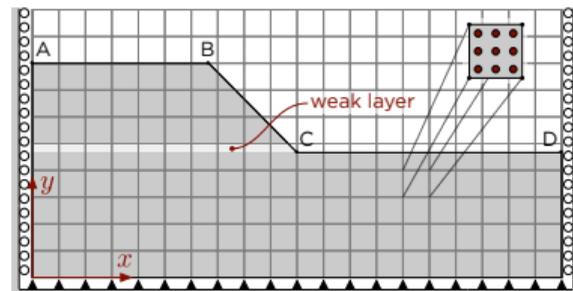
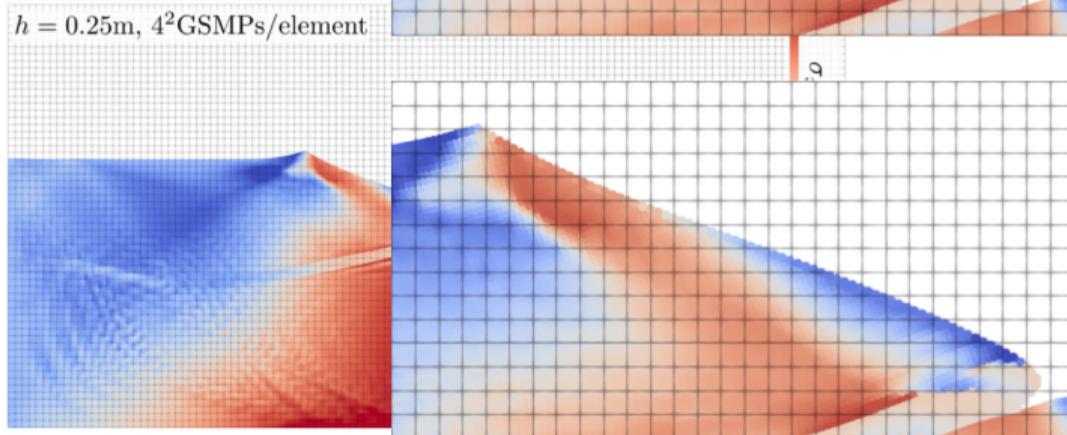
gravity applied over  $40/h$  steps

# Numerical example: slope failure

standard GIMP



Ghost stabilised GIMP



elastic properties

$$E = 1\text{MPa}, \nu = 0.3$$

von Mises yield strength

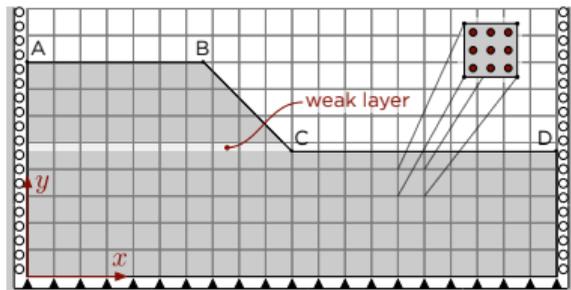
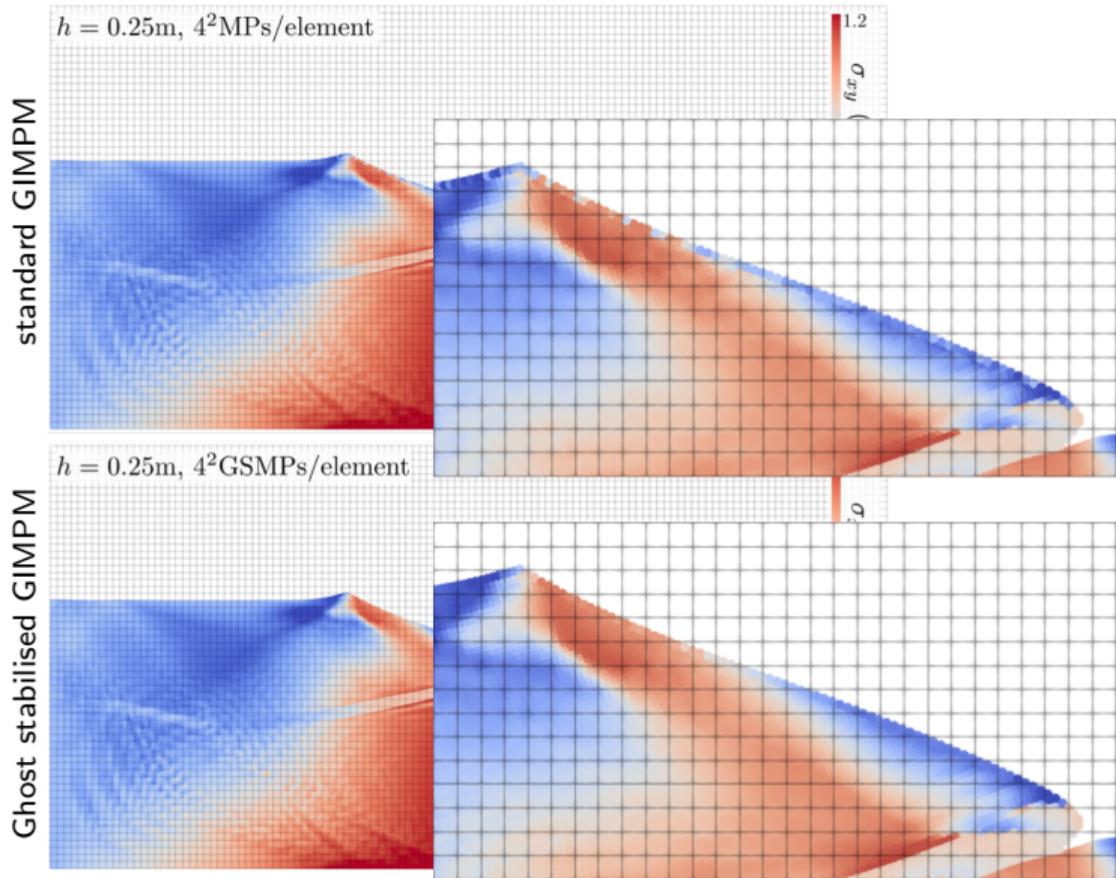
$$\rho_y = 15\text{kPa (main)}$$

$$\rho_y = 7.5\text{kPa (weak)}$$

density,  $\rho = 2,400\text{kg}/\text{m}^3$

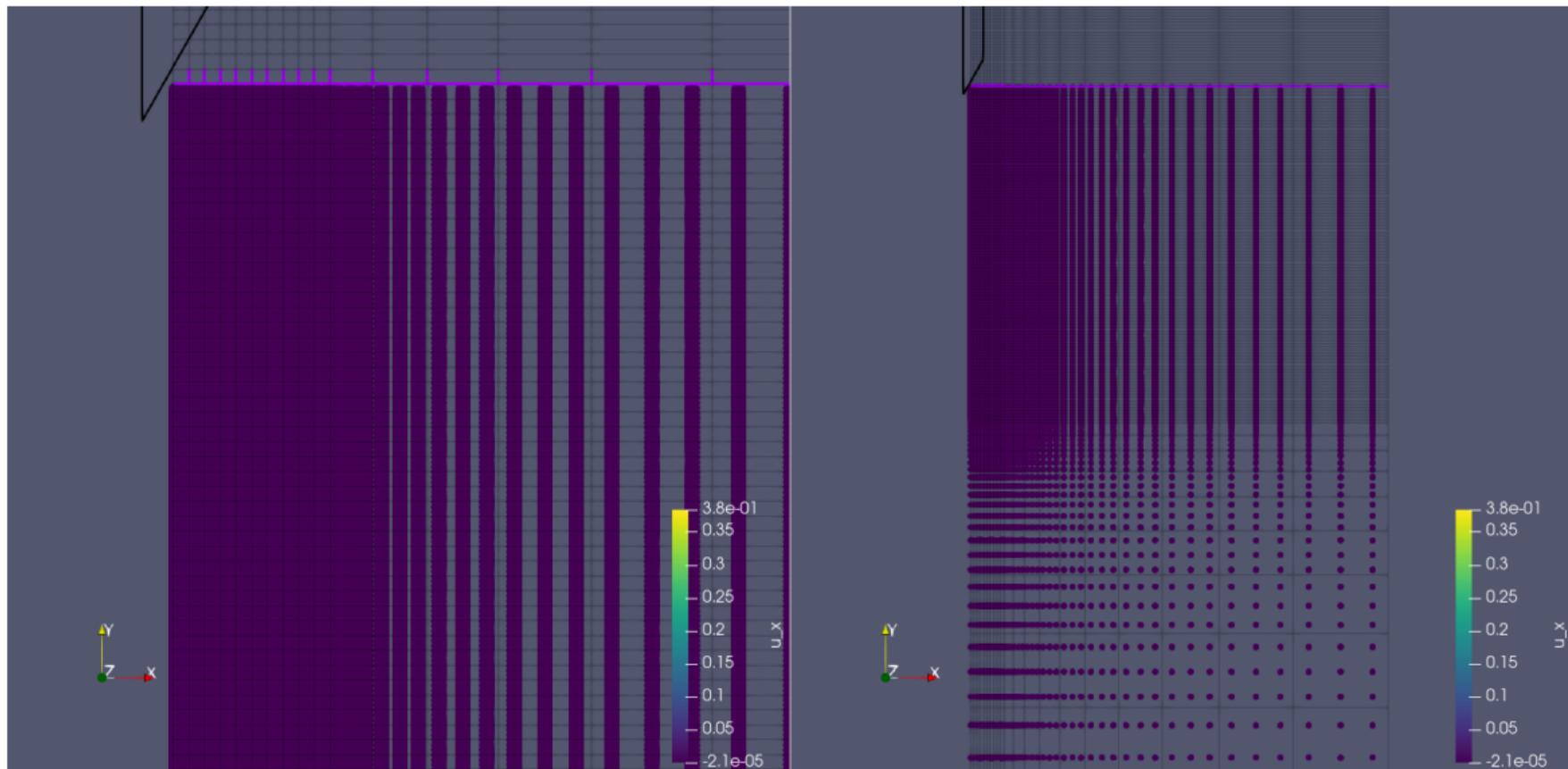
gravity applied over  $40/h$  steps

# Numerical example: slope failure

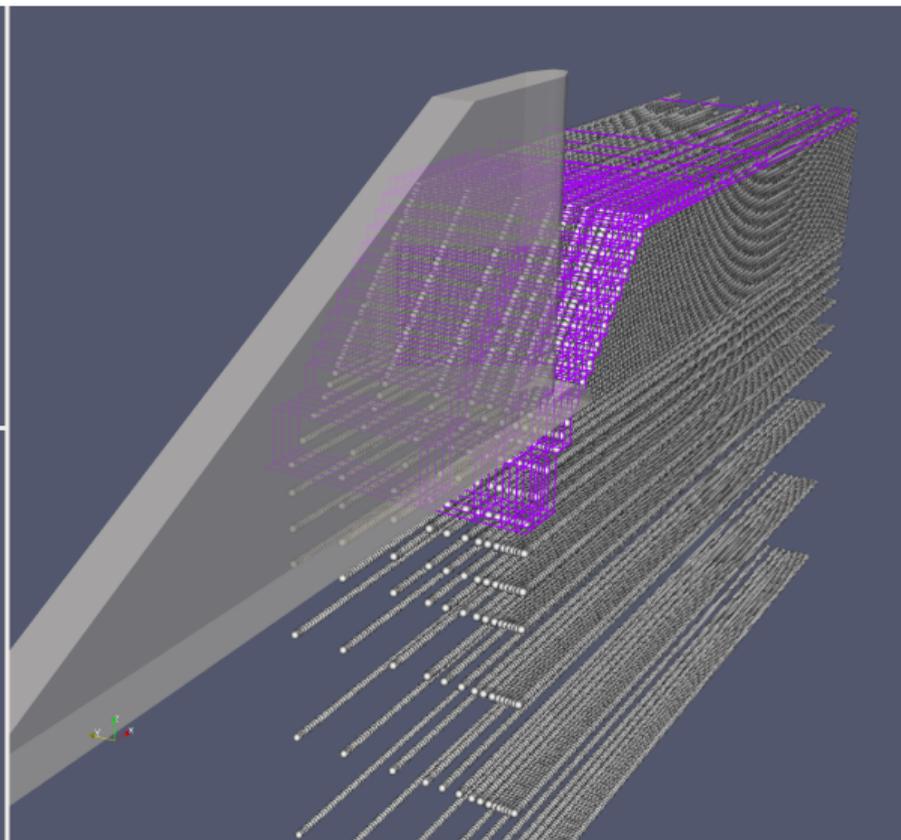
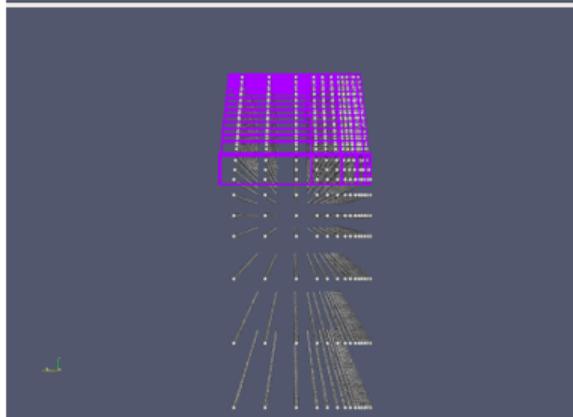
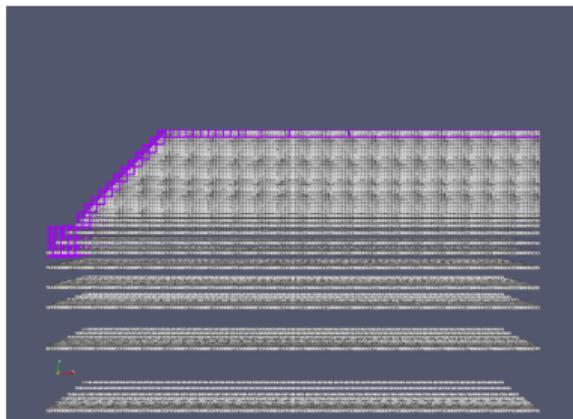


$h(\text{m})$	1.00	0.50	0.25
$2^2$ MPs	✓	✗	✓
$3^2$ MPs	✗	✗	✗
$4^2$ MPs	✓	✓	✓
$2^2$ GSMPs	✓	✓	✓
$3^2$ GSMPs	✓	✓	✓
$4^2$ GSMPs	✓	✓	✓

# Numerical example: Cone Penetration Test (CPT)



# Numerical example: seabed ploughing



$$RD = 44\%$$

$$\rho = 1670 \text{ kg/m}^3$$

$$E^* = 26 \text{ MPa}$$

$$\nu = 0.3$$

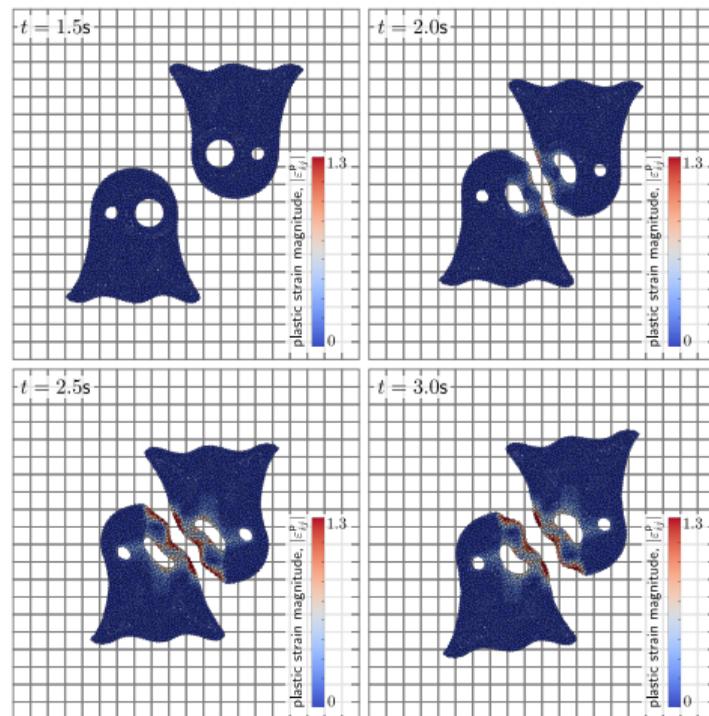
$$\phi = 33.5^\circ$$

$$\psi = 3.5^\circ$$

$$c = 0.3 \text{ kPa}$$



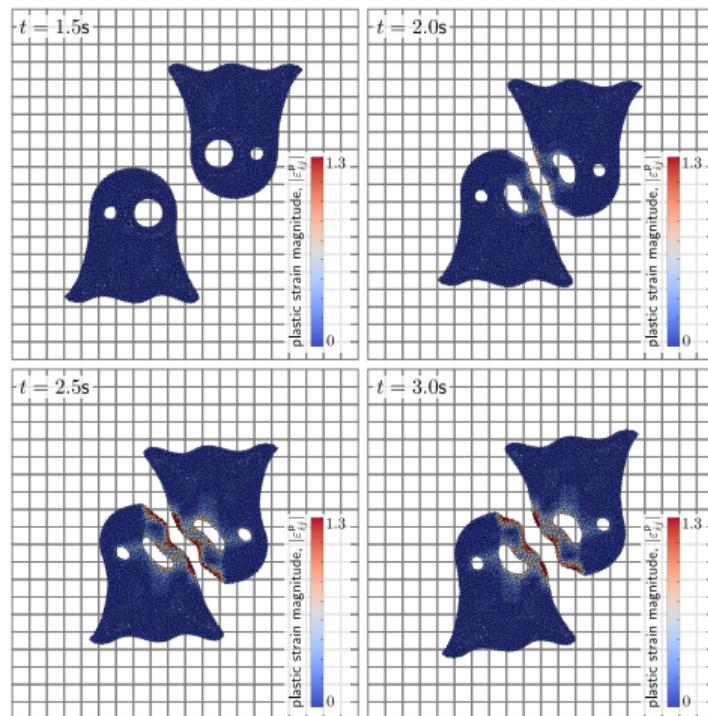
- ▶ The MPM suffers from conditioning issues due to the arbitrary interaction between the physical body and the background grid.
- ▶ Ghost stabilisation penalises jumps in the spatial gradient of the solution across the *boundary* of the physical body and introduces a bound on the condition number of the linear system - restoring coercivity to some degree (no proof).
- ▶ The stabilisation significantly improves the reliability of the MPM and reduces stress oscillations at the physical boundary.



explicit dynamic elasto-plastic analysis

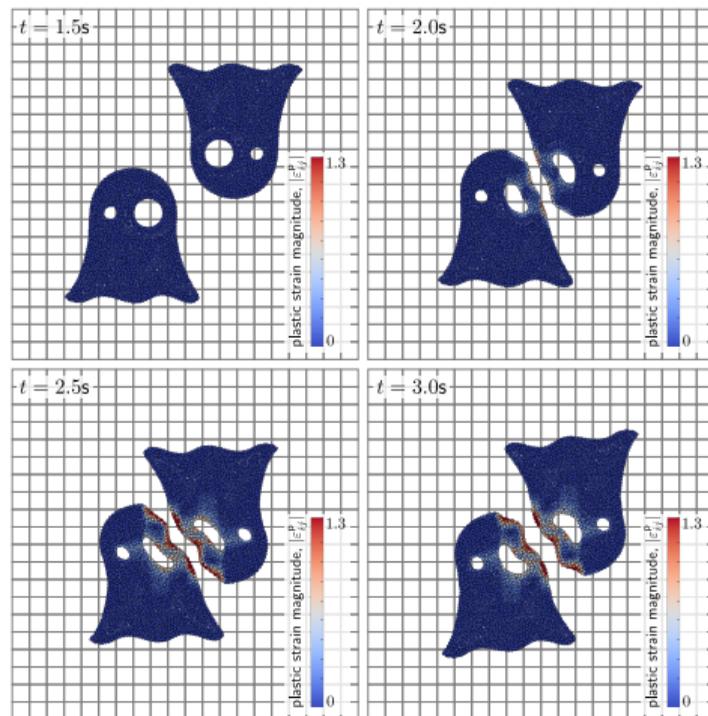
- ▶ 30 years since Sulsky *et al.* (1994)
- ▶ MPM is not a meshless method → an unfitted mesh-based method is more appropriate?
- ▶ Unless we deal with the instabilities, combining MPM with complex constitutive models is problematic.
- ▶ 3D large deformation coupled (soil-water) simulations are still a challenge: inf-sup, stiff system, long run times...
- ▶ Boundaries need more work and care.
- ▶ Implicit is difficult, but worth the hassle...  
(check with Robert and Ted)

Sulsky D, Chen Z, Schreyer HL (1994). A particle method for history-dependent materials. *Comput Methods Appl Mech Eng.* 118(1):179-196.



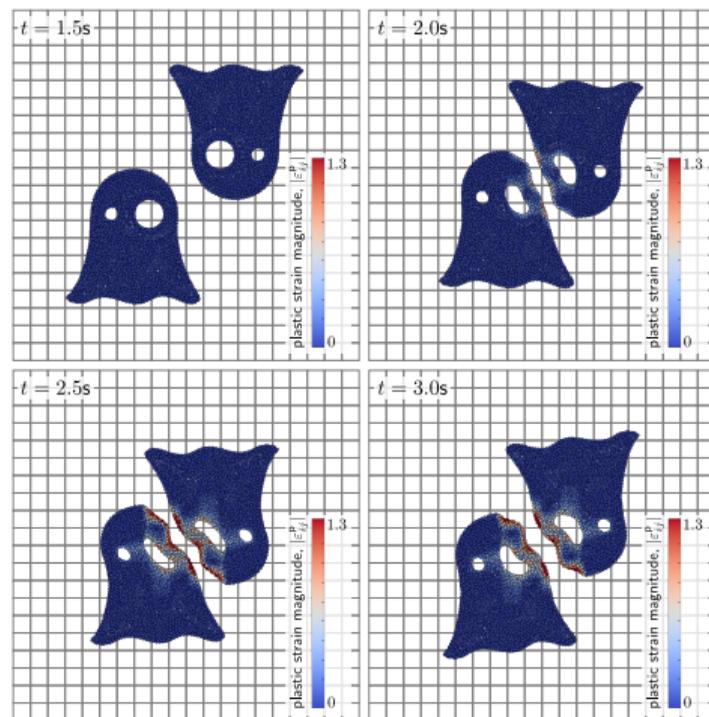
explicit dynamic elasto-plastic analysis

- ▶ 30 years since Sulsky *et al.* (1994)
- ▶ MPM is not a meshless method → an unfitted mesh-based method is more appropriate?
- ▶ Unless we deal with the instabilities, combining MPM with complex constitutive models is problematic.
- ▶ 3D large deformation coupled (soil-water) simulations are still a challenge: inf-sup, stiff system, long run times...
- ▶ Boundaries need more work and care.
- ▶ Implicit is difficult, but worth the hassle...  
(check with Robert and Ted)

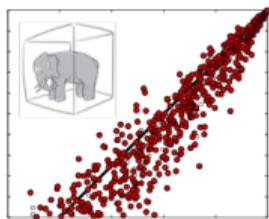


explicit dynamic elasto-plastic analysis

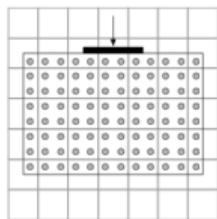
- ▶ 30 years since Sulsky *et al.* (1994)
- ▶ MPM is not a meshless method → an unfitted mesh-based method is more appropriate?
- ▶ Unless we deal with the instabilities, combining MPM with complex constitutive models is problematic.
- ▶ 3D large deformation coupled (soil-water) simulations are still a challenge: inf-sup, stiff system, long run times...
- ▶ Boundaries need more work and care.
- ▶ Implicit is difficult, but worth the hassle...  
(check with Robert and Ted)



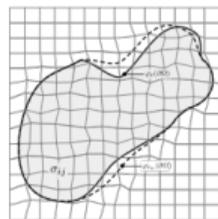
explicit dynamic elasto-plastic analysis



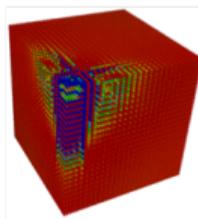
cell crossing



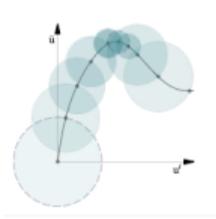
boundary conditions



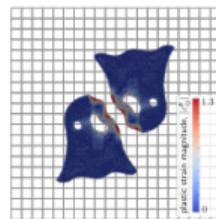
configurations



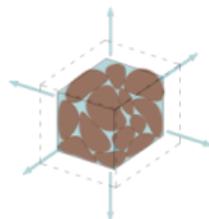
locking



arc length solvers



small-cuts



coupled analysis

This research was supported by Engineering and Physical Sciences Research Council grants: EP/N006054/1, EP/R004900/1 & EP/W000970/1.

# Stability of implicit material point methods for geotechnical analysis of large deformation problems

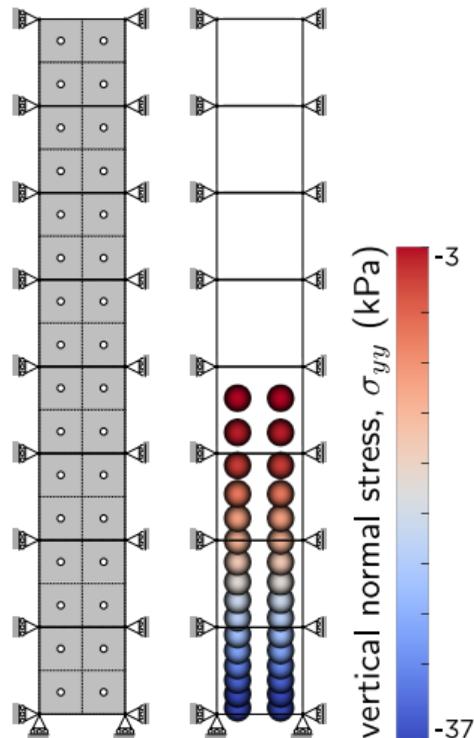
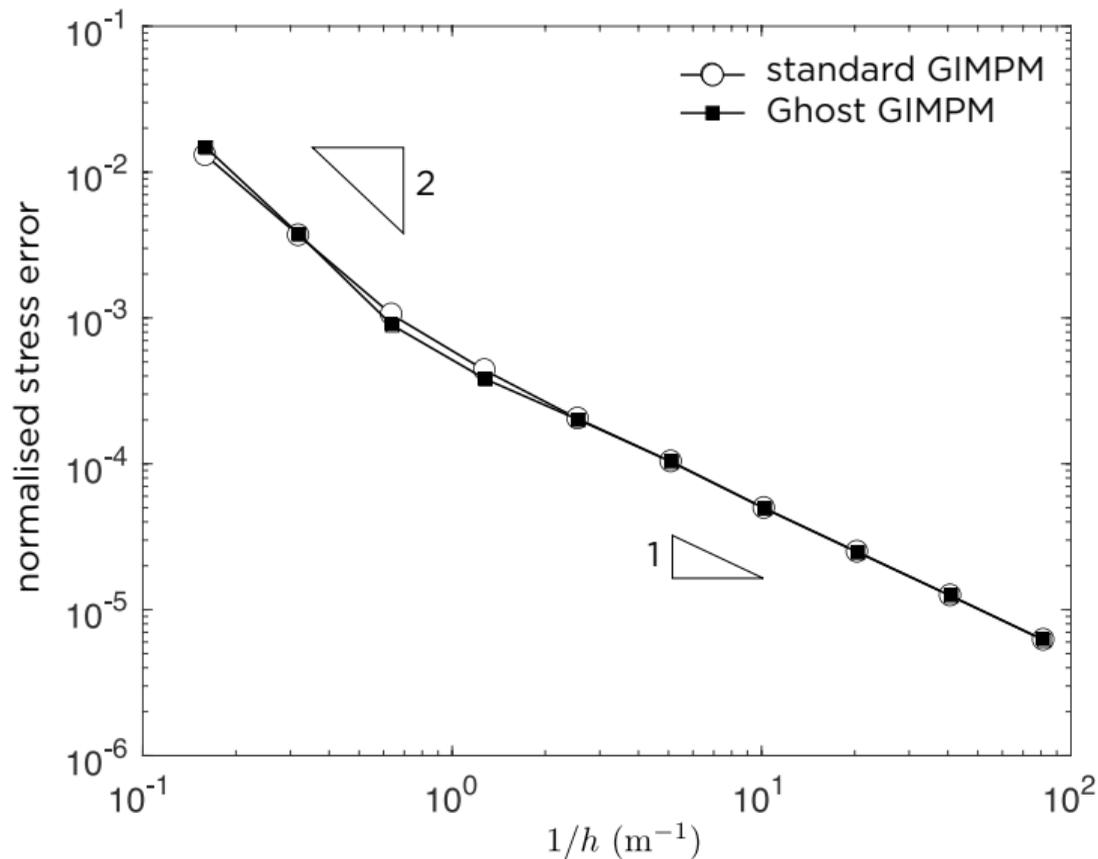
Will Coombs\*, R.E. Bird, G. Pretti & C.E. Augarde

\*Professor of Computational Mechanics  
Department of Engineering, Durham University, UK  
w.m.coombs@durham.ac.uk

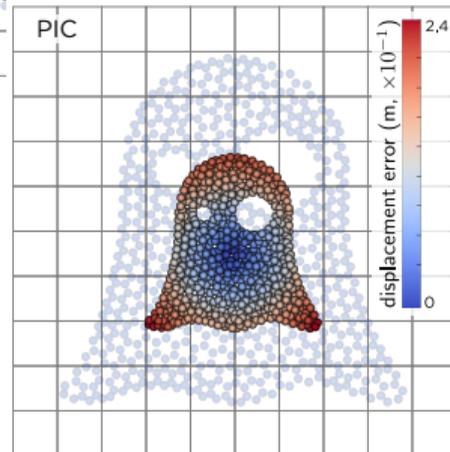
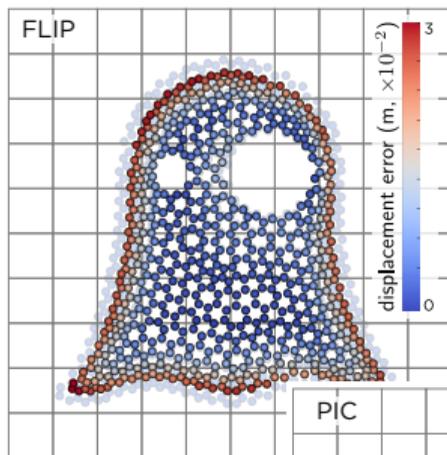
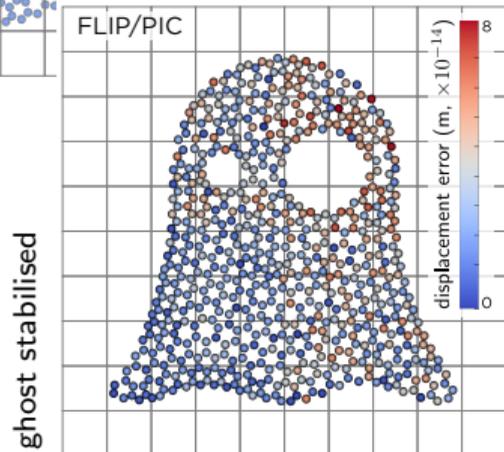
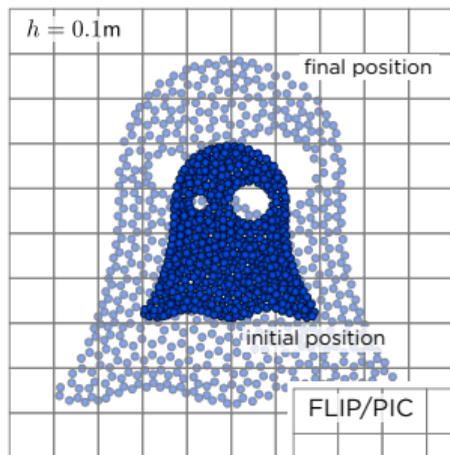
ALERT 2024

Interested in the details? [doi.org/10.1002/nme.7332](https://doi.org/10.1002/nme.7332)  
Coupled (soil-water) materials extension: [arxiv.org/abs/2405.12814](https://arxiv.org/abs/2405.12814)

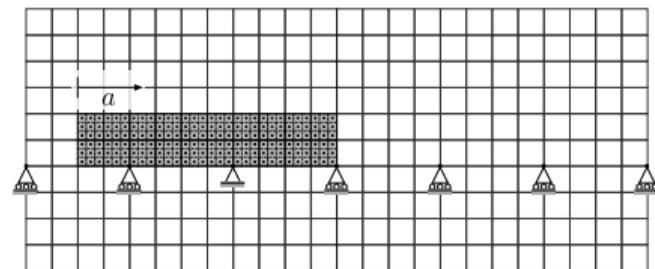
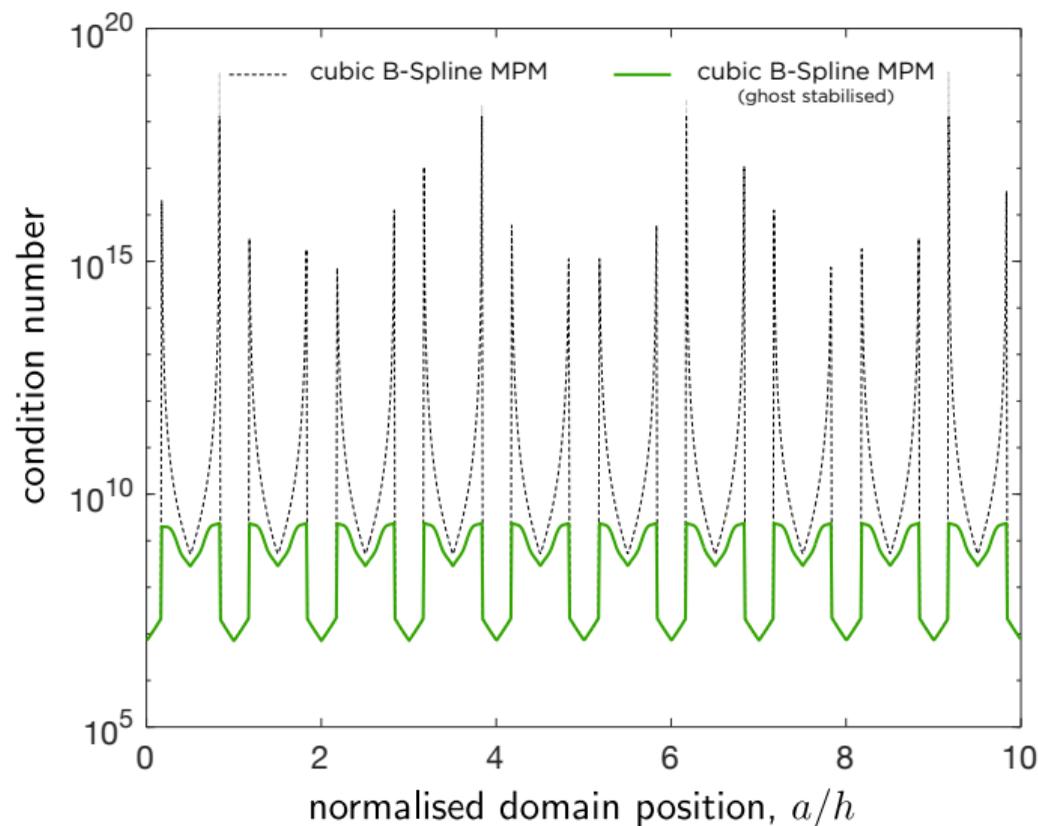
# Validation: column under self weight



# Velocity mapping: expansion



# Ghost stabilisation: B-Spline basis functions



$$j(u_i, w_i) = \sum_{k=1}^q \frac{h^{2k+1}}{(2k+1)(k!)^2} \int_{\Gamma} [[\partial_n^k u_i]] [[\partial_n^k w_i]] d\Gamma$$

condition number,  $\kappa([K])$

ratio of the largest to smallest eigenvalue of  $[K]$

linked to the ease and accuracy of the solution of  $\{f\} = [K]\{d\}$

large numbers are *problematic*