

Lecture of FreeFEM++



Minimization Problem

- Define the functional
 - $L(u) = \dots$
- Take the Fréchet derivative w.r.t u
 - $L(u + u') = L(u) + L(u)[u'] + \dots$
- Set the variation $L(u)[u'] = 0$
 - $L(u + u') = L(u)$

Minimization problem 1

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

Minimization problem 1

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

$$\begin{aligned} & L(u - u') \\ &= \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega \\ & - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

Minimization problem 1

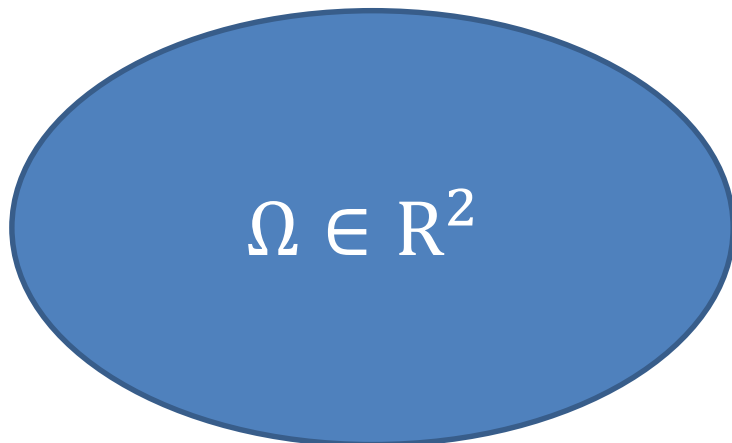
$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

$$\begin{aligned} L(u - u') &= \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

$$\begin{aligned} &= L(u) \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

Reminder: Strong form and Weak form of Poisson eq.
ポアソン方程式の強形式と弱形式

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Strong form

$$\begin{aligned} -\Delta u - f &= 0 \text{ in } \Omega \\ u &= 0 \text{ on } \Gamma \end{aligned}$$

Weak form

$$\int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega - \int_{\Omega} f v d\Omega = 0$$

Minimization problem 1

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

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$$\begin{aligned} &= L(u) \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

Set the equation be 0 because of the weak form

Minimization problem 1

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

$$\begin{aligned} L(u - u') &= \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

$$\begin{aligned} &= L(u) \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

Neglect because of $|u'| \ll |u|$

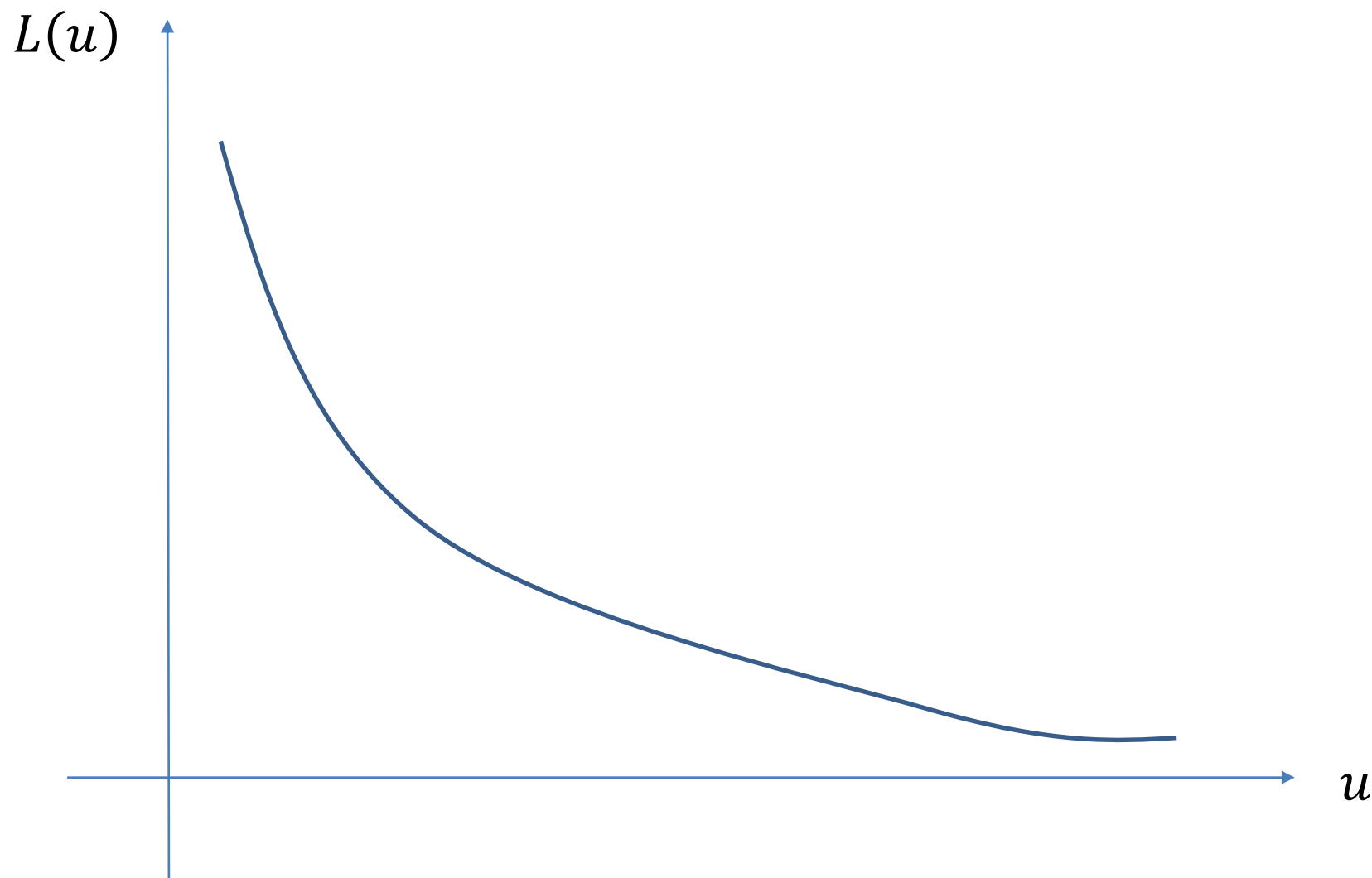
Minimization problem 1

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$

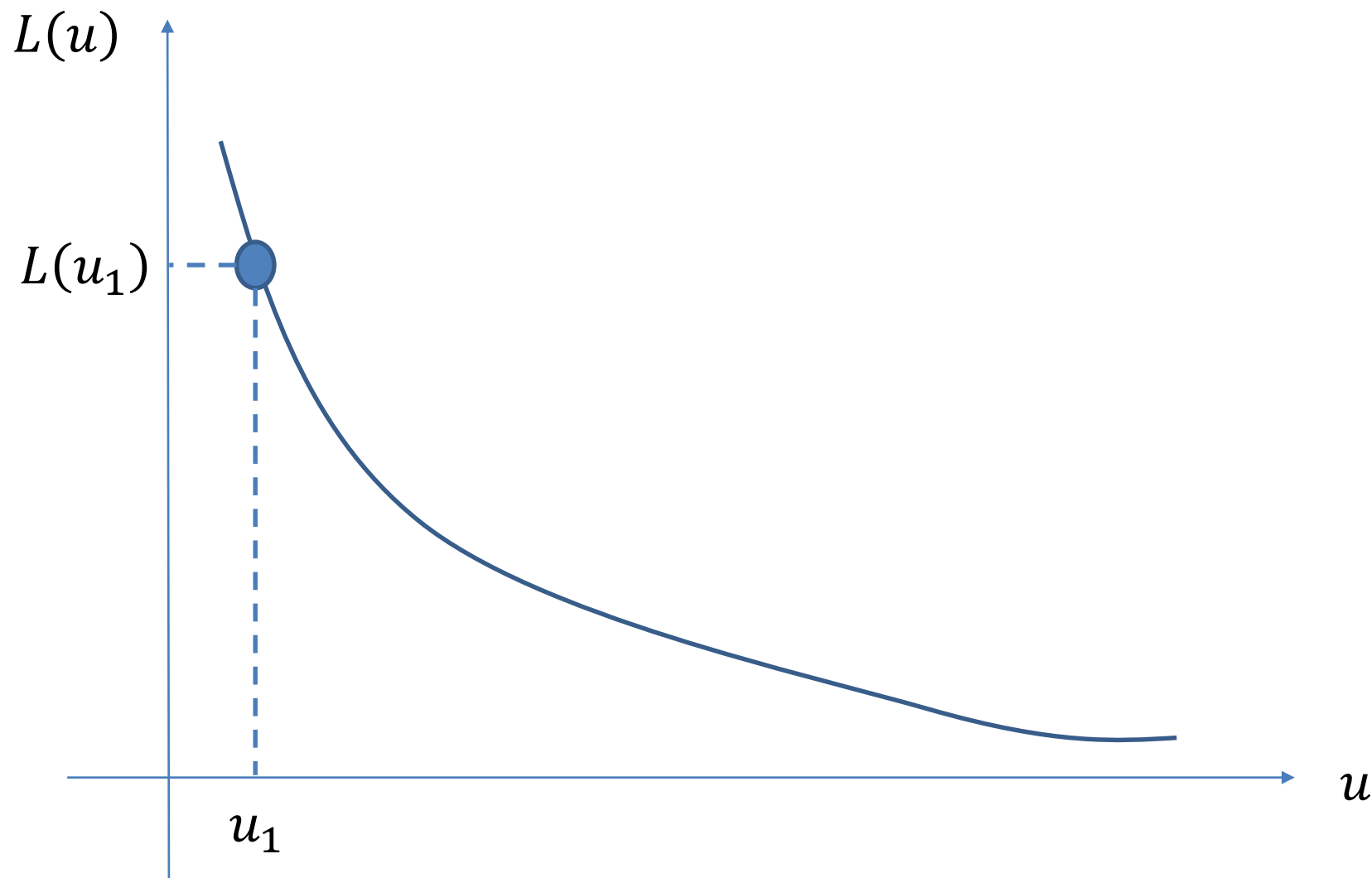
$$\begin{aligned} & L(u - u') \\ &= \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \\ &= L(u) \\ &\quad - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega \right\} + \frac{1}{2} \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega \end{aligned}$$

$\Rightarrow L(u - u') = L(u) = L(w) : \text{minimization of the functional}$

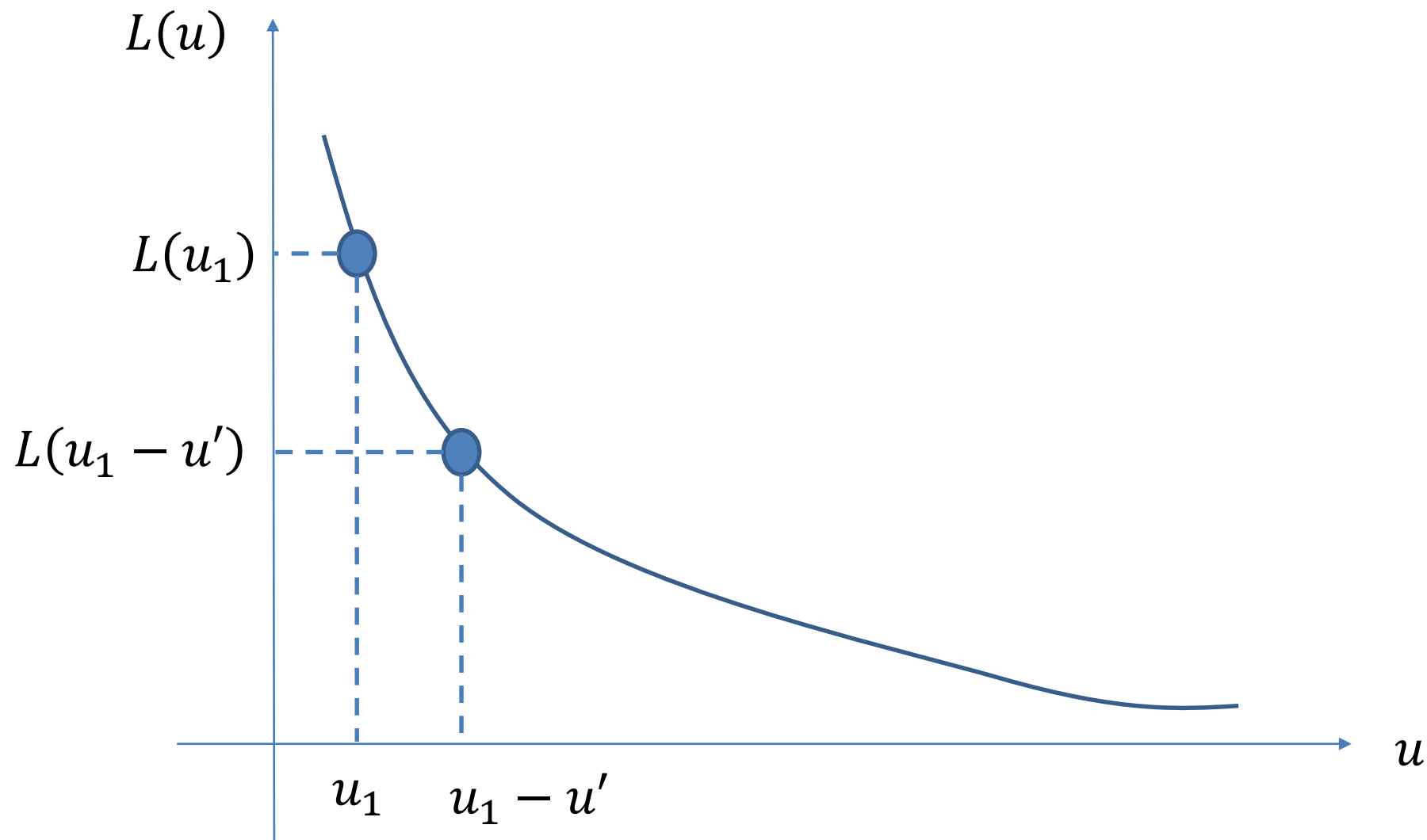
Schematic picture



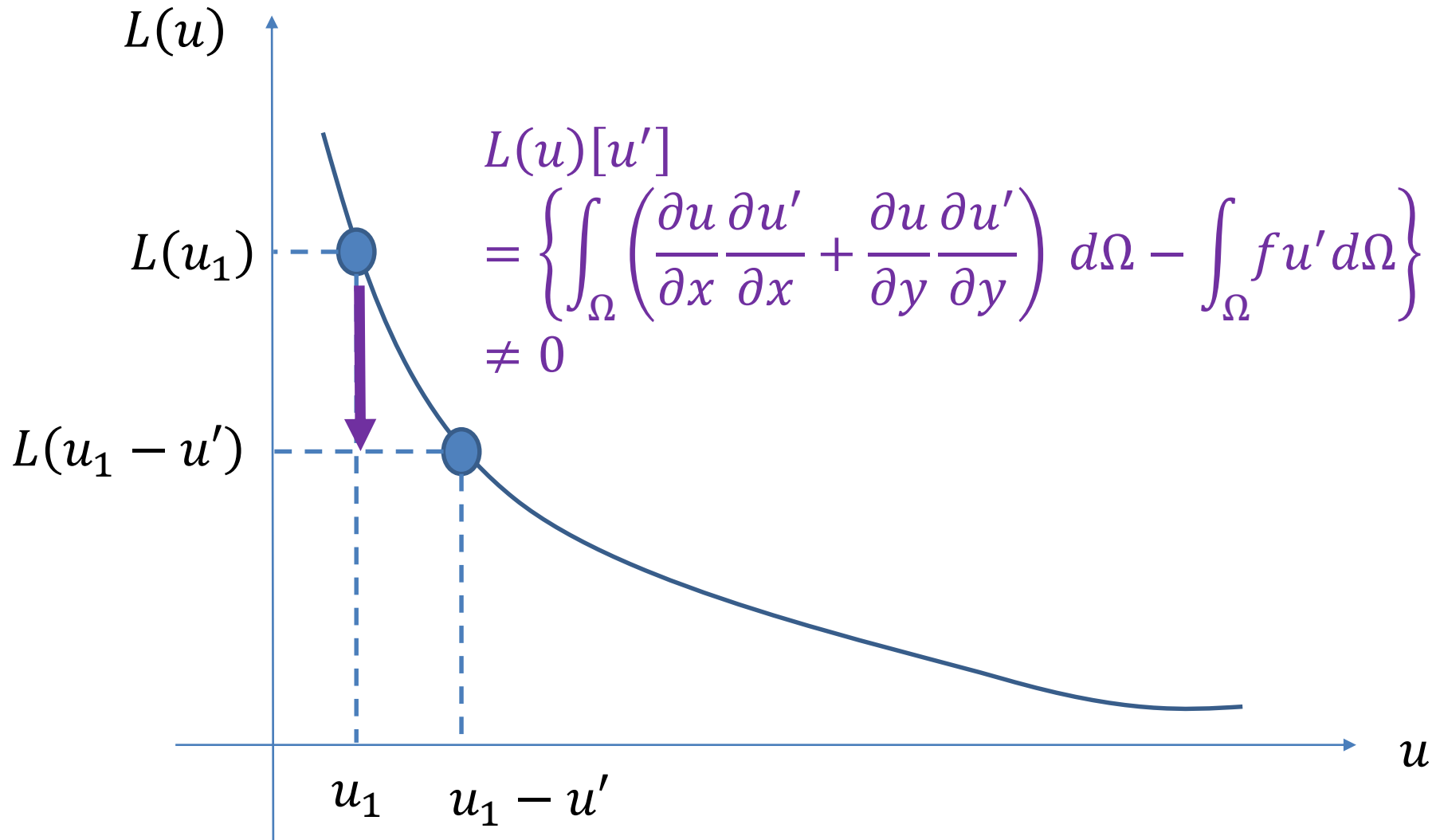
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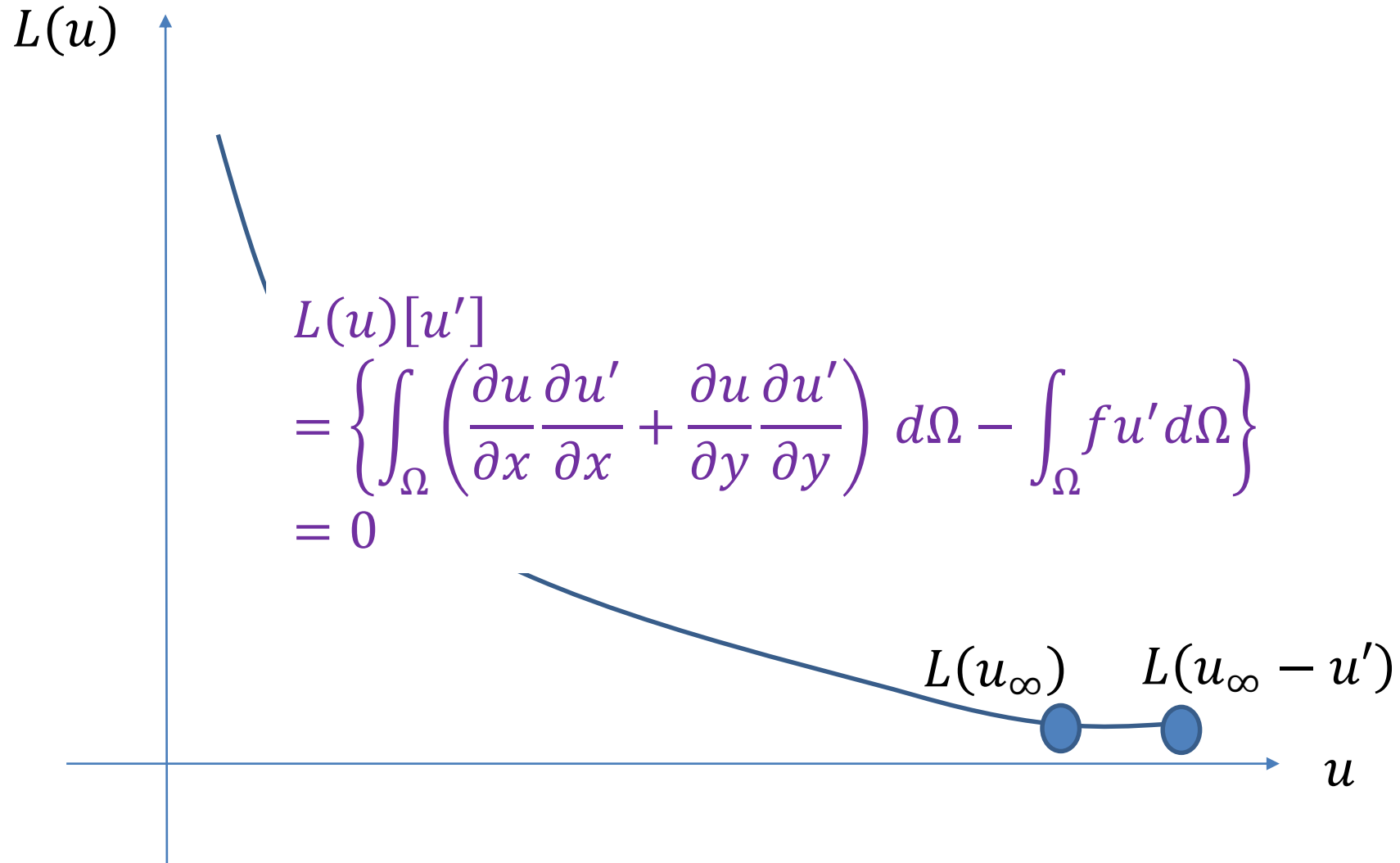
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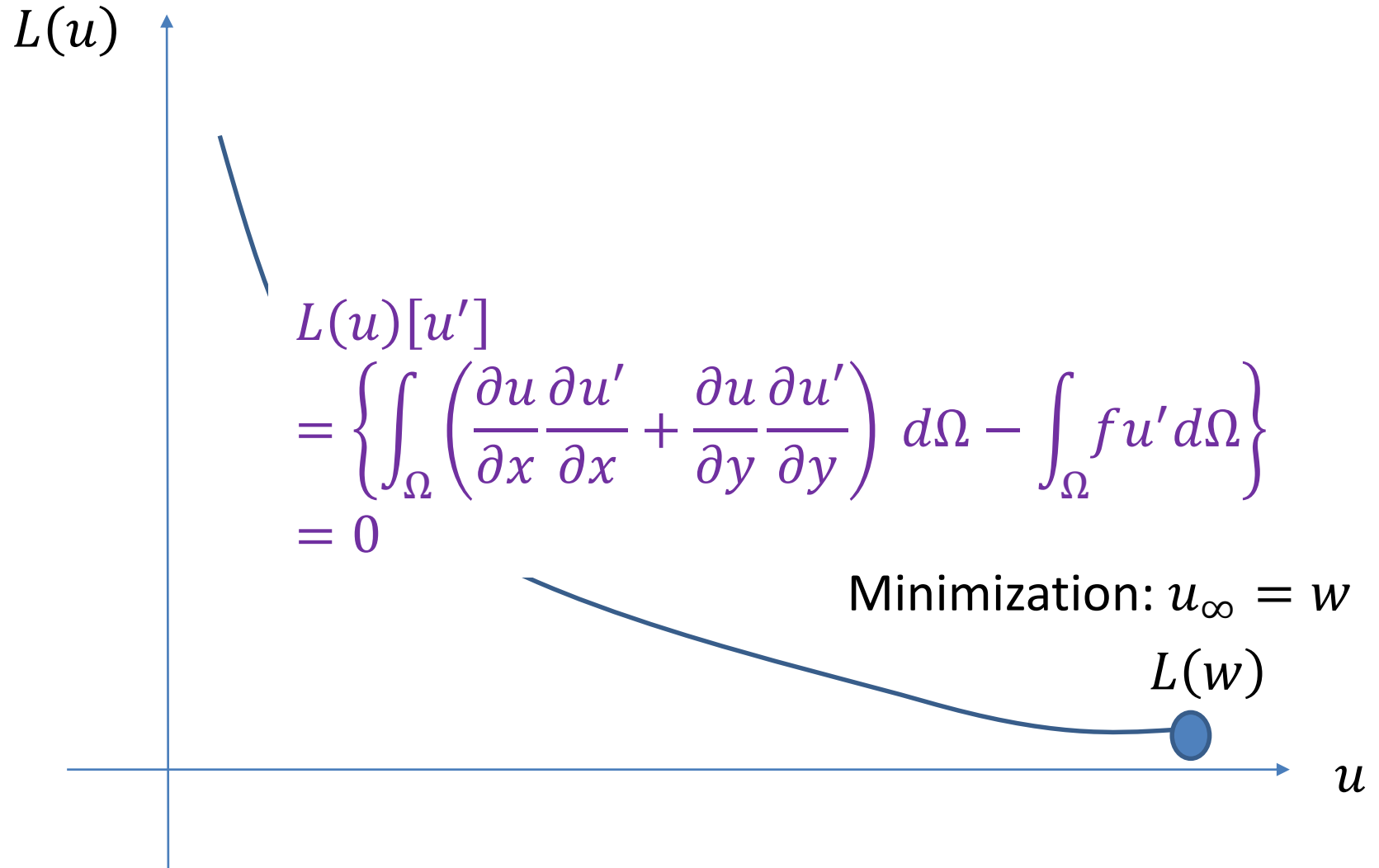
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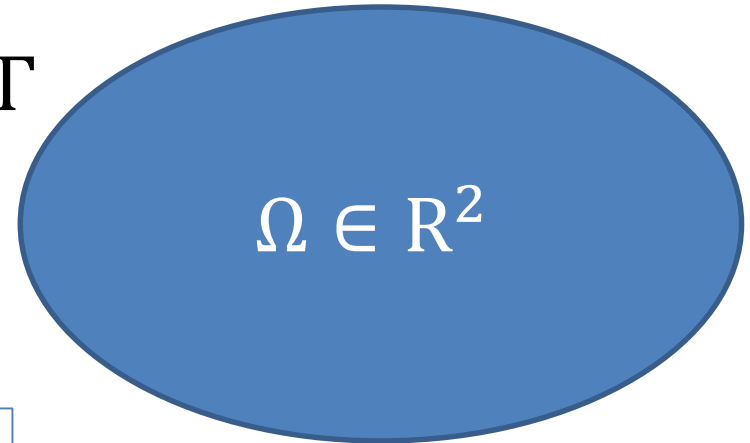
Summarize: numerical calculation of Poisson equation

Solving the BVP

$$\begin{aligned} -\Delta u - f &= 0 \text{ in } \Omega \\ u &= 0 \text{ on } \Gamma \end{aligned}$$



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Min. Problem of the functional $L(u)$

$$L(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$



Weak form (variation)

$$L(u)[u'] = \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega = 0$$

Optimization Problem

- Basic description:
 - Find w : the minimum value of u
, where u denotes the design parameter.

Optimization Problem

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 - Minimize $F(u)$: the cost function

Reminder:

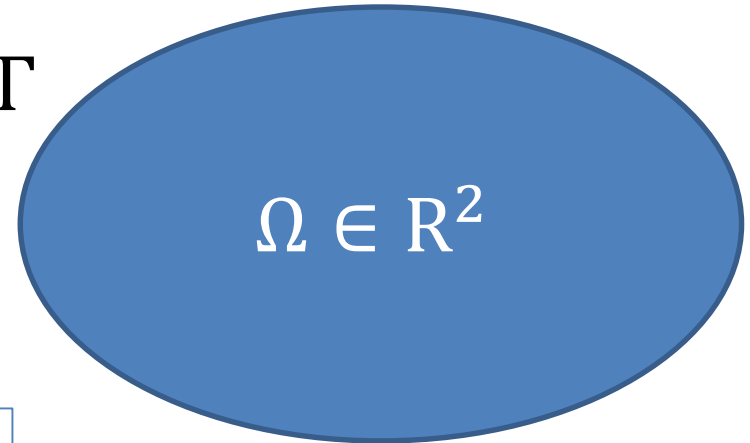
numerical calculation of Poisson equation

Solving the BVP

$$\begin{aligned} -\Delta u - f &= 0 \text{ in } \Omega \\ u &= 0 \text{ on } \Gamma \end{aligned}$$



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Min. Problem of the functional $L(u)$

$$L(u) = F(u) = \frac{1}{2} \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega - \int_{\Omega} f u d\Omega$$



Weak form (variation)

$$L(u)[u'] = \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} f u' d\Omega = 0$$

Optimization Problem

- Basic description:
 - Find w : the minimum value of u
, where u denotes the design parameter.
 - Minimize $F(u)$: the cost function
- The functional is written as
 - $L(u) = F(u)$

Constrained Optimization Problem

- Basic description:
 - Find w : the minimum value of u
, where u denotes the design parameter.
 - Minimize $F(u)$: the cost function
 - Subject to $G(u, v)$: the constraint function
- The functional is written as
 - $L(u, v) = F(u) - G(u, v)$

Constrained Optimization Problem

- Basic description:

- Find $F(u) = \frac{1}{2} \int_{\Omega} u^2 d\Omega$

- Subject to $G(u, v) = \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega - \int_{\Omega} f v d\Omega$

- The functional is written as

- $L(u, v) = F(u) - G(u, v)$
 $= \frac{1}{2} \int_{\Omega} u^2 d\Omega - \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega - \int_{\Omega} f v d\Omega \right\}$

Constrained Optimization Problem

$$L(u - u', v - v')$$

$$= L(u, v)$$

$$+ \left\{ \int_{\Omega} \left(\frac{\partial u}{\partial x} \frac{\partial v'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v'}{\partial y} \right) d\Omega - \int_{\Omega} f v' d\Omega \right\}$$
$$+ \left\{ - \int_{\Omega} u u' d\Omega + \int_{\Omega} \left(\frac{\partial u'}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega \right\}$$

$$= L(u, v) + L(u, v)[v'] + L(u, v)[u']$$

$L(u, v)[v'] = 0 \Rightarrow \Delta u + f = 0$: the main problem

$L(u, v)[u'] = 0 \Rightarrow \Delta v + u = 0$: the adjoint problem

Topology Optimization

- Derive strong forms for the main and the adjoint problem for the following constrained minimization problem,

– The cost function:

$$F(\theta, u) = \int_{\Omega} \psi(\phi^{\gamma}(\theta)) \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) d\Omega$$

– The constraint function:

$$G(\theta, u, v) = \int_{\Omega} \psi(\phi^{\gamma}(\theta)) \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega - \int_{\Omega} f v d\Omega$$

for real valued parameters $\alpha_1, \alpha_2, \gamma$

$$\phi(\theta) = 0.5\{\tanh(\theta) + 1\},$$

$$\psi(\phi^{\gamma}) = \alpha_1(1 - \phi^{\gamma}) + \alpha_2\phi^{\gamma}$$

Variation w.r.t. u, v

$$L(\theta, u, v) = F(\theta, u) - G(\theta, u, v)$$

$$\begin{aligned} &L(\theta - \theta', u - u', v - v') \\ &= L(\theta, u, v) + L(\theta, u, v)[\theta'] + L(\theta, u, v)[u'] + L(\theta, u, v)[v'] \end{aligned}$$

The main problem:

$$L(\theta, u, v)[v'] = \int_{\Omega} \psi(\phi^{\gamma}(\theta)) \left(\frac{\partial u}{\partial x} \frac{\partial v'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v'}{\partial y} \right) d\Omega - \int_{\Omega} f v' d\Omega$$

The adjoint problem:

$$\begin{aligned} &L(\theta, u, v)[u'] \\ &= 2 \int_{\Omega} \psi(\phi^{\gamma}(\theta)) \left(\frac{\partial u}{\partial x} \frac{\partial u'}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u'}{\partial y} \right) d\Omega - \int_{\Omega} \psi(\phi^{\gamma}(\theta)) \left(\frac{\partial u'}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u'}{\partial y} \frac{\partial v}{\partial y} \right) d\Omega \end{aligned}$$

Variation w.r.t. θ

- Take the Gâteaux derivative w.r.t θ

$$\phi(\theta - \theta') = \phi(\theta) - \frac{\partial \phi}{\partial \theta} \theta' ..$$

$$\Rightarrow \phi^\gamma(\theta - \theta') = \phi^\gamma(\theta) - \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta' ..$$

- Variation w.r.t. ψ

$$\psi(\phi^\gamma(\theta - \theta'))$$

$$\psi(\phi^\gamma) = \alpha_1(1 - \phi^\gamma) + \alpha_2 \phi^\gamma$$

$$= \psi\left(\phi^\gamma(\theta) - \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta'\right)$$

$$= \alpha_1 \left(1 - \phi^\gamma(\theta) + \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta'\right) + \alpha_2 \left(\phi^\gamma(\theta) - \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta'\right)$$

$$= \{\alpha_1(1 - \phi^\gamma) + \alpha_2 \phi^\gamma\} + \alpha_1 \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta' - \alpha_2 \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta'$$

$$= \psi(\phi^\gamma(\theta)) - (\alpha_2 - \alpha_1) \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta'$$

The sensitivity Analysis

The sensitivity

$$\begin{aligned}
 & L(\theta, u, v)[\theta'] \\
 &= - \int_{\Omega} (\alpha_2 - \alpha_1) \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta' \left\{ \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) - \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) \right\} d\Omega \\
 &= - \int_{\Omega} (\alpha_2 - \alpha_1) \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \theta' S d\Omega
 \end{aligned}$$

$$S = \left\{ \left(\frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} \right) - \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) \right\}$$

$$\frac{\partial \phi}{\partial \theta} = 0.5 \operatorname{sech}(\theta) = \frac{1}{\exp \theta + \exp(-\theta)}$$

The sensitivity Analysis

- The main problem : $L(\phi, u, v)[v'] = 0 \Rightarrow \psi \Delta \mathbf{u} = f$
 - The main variable u is obtained.
- The adjoint problem : $L(\phi, u, v)[u'] = 0 \Rightarrow \Delta \mathbf{v} = 2\Delta \mathbf{u}$
 - The adjoint variable v is obtained.
- The sensitivity is obtained substituting the main and the adjoint variables;

$$-(\alpha_2 - \alpha_1)\gamma\phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \left\{ \left(\frac{\partial \mathbf{u}}{\partial x} \frac{\partial \mathbf{u}}{\partial x} + \frac{\partial \mathbf{u}}{\partial y} \frac{\partial \mathbf{u}}{\partial y} \right) - \left(\frac{\partial \mathbf{u}}{\partial x} \frac{\partial \mathbf{v}}{\partial x} + \frac{\partial \mathbf{u}}{\partial y} \frac{\partial \mathbf{v}}{\partial y} \right) \right\}$$

Topology Optimization

- Firstly, we should normalize the sensitivity

$$\int_{\Omega} \nabla \Theta \cdot \nabla y \, d\Omega = \int_{\Omega} \left\{ -(\alpha_2 - \alpha_1) \gamma \phi^{\gamma-1} \frac{\partial \phi}{\partial \theta} \right\} S_y d\Omega$$

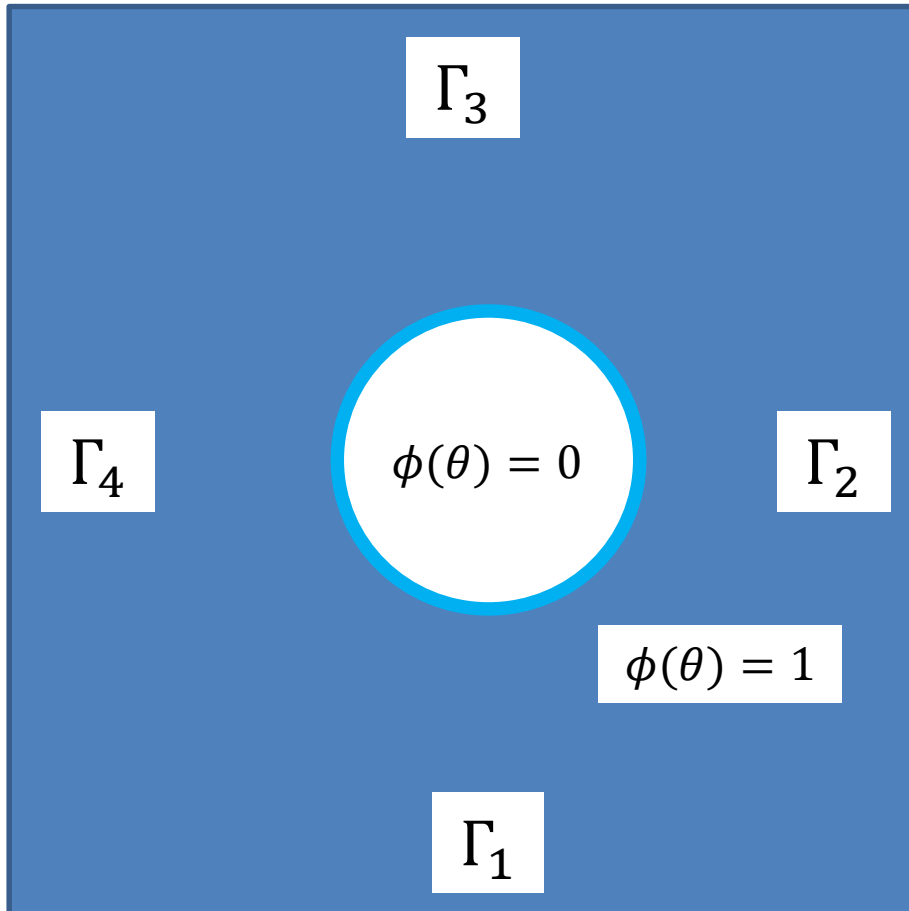
- Volume preserving is

$$\begin{aligned} \int_{\Omega} \Theta \, d\Omega &= A \Rightarrow \int_{\Omega} \Theta \, d\Omega - A = 0 \\ \Rightarrow \int_{\Omega} \left(\Theta - \frac{A}{|\Omega|} \right) d\Omega &= 0 \Rightarrow \Theta_n = \Theta - \frac{A}{|\Omega|}, \text{ where } |\Omega| = \int_{\Omega} d\Omega \end{aligned}$$

- We calculate the equation for the step size δ ,

$$\theta^{n+1} = \theta^n - \delta \Theta_n$$

Laplace_topo.edp



$$-\psi(\phi(\theta))\Delta u = 0 \text{ in } \Omega$$

$$\frac{\partial u}{\partial \nu} = 0 \text{ on } \Gamma_1 \cup \Gamma_3$$

$$u = -y(y - 1) \text{ on } \Gamma_4$$

$$u = 0 \text{ on } \Gamma_2$$

$$\psi(\phi) = \alpha_1(1 - \phi^\gamma) + \alpha_2\phi^\gamma$$

$$\phi(\theta) = 0.5\{\tanh(\theta) + 1\}$$

$$\theta = (x - 0.5)^2 + (y - 0.5)^2 - 0.2^2$$

$$\alpha_1 = 0.1,$$

$$\alpha_2 = 0.01,$$

$$\gamma = 10$$

Problem 19

use “Laplace_topo.edp”

Derive strong forms for the main and the adjoint problem for the following constrained minimization problem,

- The cost function:

$$F(u) = \int_{\Omega} \frac{1}{\text{Re}} \nabla \mathbf{u}^T : \nabla \mathbf{u}^T d\Omega$$

- The constraint function(Stokes eq. with external force $\psi \mathbf{u}$):

$$\begin{aligned} G(\theta, u, v) &= \int_{\Omega} \frac{1}{\text{Re}} \nabla \mathbf{u}^T : \nabla \mathbf{v}^T d\Omega - \int_{\Omega} \psi \mathbf{u} \cdot \mathbf{v} d\Omega \\ &+ \int_{\Omega} \{(\nabla \cdot \mathbf{u})q + (\nabla \cdot \mathbf{v})p\} d\Omega \end{aligned}$$

for real valued parameters β, ψ_1

$$\phi = 0.5\{\tanh(\beta\theta) + 1\} \text{ and } \psi = \psi_1 \frac{\alpha(1-\phi)}{\alpha+\phi}$$

Problem 20

Derive strong forms for the main and the adjoint problem for the following constrained minimization problem,

- The cost function:

$$F(u) = \int_{\Omega} \frac{1}{\text{Re}} \nabla \mathbf{u}^T : \nabla \mathbf{u}^T d\Omega$$

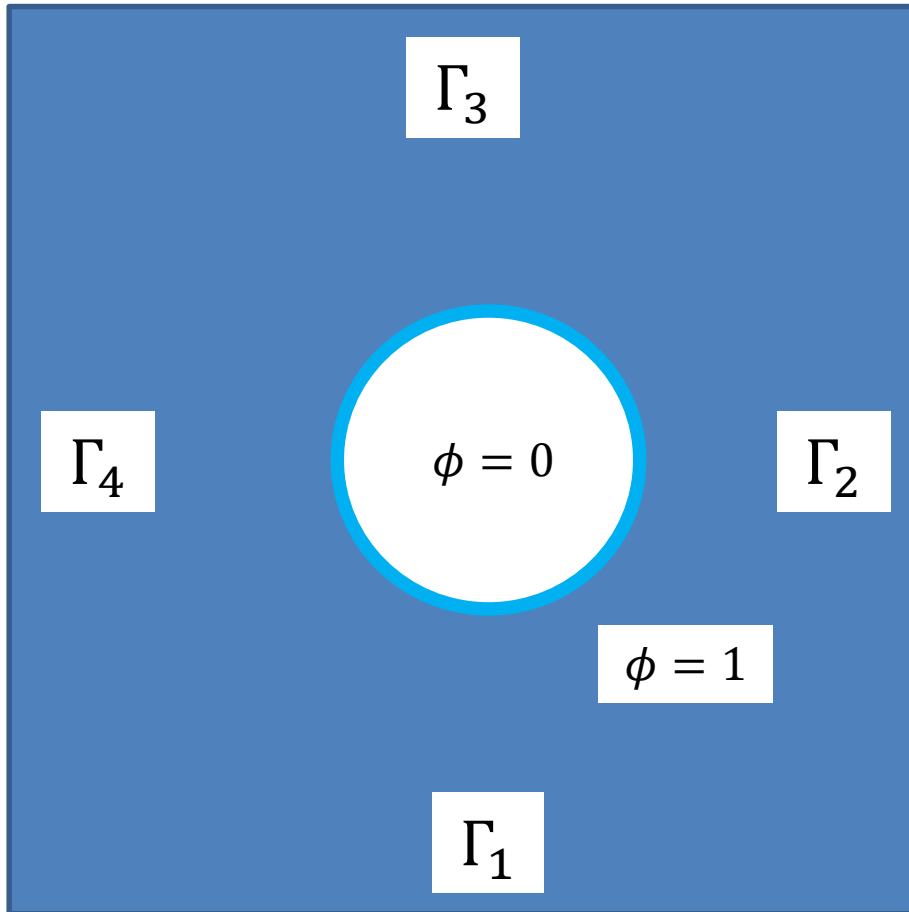
- The constraint function(Stokes eq. with external force $\psi \mathbf{u}$):

$$\begin{aligned} G(\theta, u, v) &= \int_{\Omega} \frac{1}{\text{Re}} \nabla \mathbf{u}^T : \nabla \mathbf{v}^T d\Omega - \int_{\Omega} \psi \mathbf{u} \cdot \mathbf{v} d\Omega \\ &+ \int_{\Omega} \{(\nabla \cdot \mathbf{u})q + (\nabla \cdot \mathbf{v})p\} d\Omega \end{aligned}$$

for real valued parameters β, ψ_1

$$\phi = 0.5\{\tanh(\beta\theta) + 1\} \text{ and } \psi = \psi_1 \frac{\alpha(1-\phi)}{\alpha+\phi}$$

Cont. Problem 20



$$u = 1, v = 0 \text{ on } \Gamma_3$$

$$\mathbf{u} = 0 \text{ on } \Gamma_1 \cup \Gamma_2 \cup \Gamma_4$$

$$\psi = \psi_1 \frac{\alpha(1 - \phi)}{\alpha + \phi}$$

$$\phi = 0.5\{\tanh(\beta\theta) + 1\}$$

$$\theta = (x - 0.5)^2 + (y - 0.5)^2 - 0.25^2$$

$$\psi_1 = 100, \beta = 100$$