Solving inverse heat conduction problems by using Tikhonov regularization in combination with the genetic algorithm

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Abstract—It is well-known that inverse heat conduction problems (IHCPs) are severely ill-posed, which means that small perturbations in data may cause extremely large errors in the solution. This paper introduces an accurate method for solving inverse problems, as solution procedure, we use Tikhonov regularization in combination with the genetic algorithm. Finding the regularization parameter as the decisive parameter is modeled by this method, a few sample problems were solved to investigate the efficiency and accuracy of the method. A linear sum of fundamental solutions with unknown constant coefficients assumed as an approximated solution to the sample IHCP problem and collocation method is used to minimize residues in the collocation points. In this contribution, we use Morozov's discrepancy principle and Quasi-Optimality criterion for defining the objective function, which must be minimized to yield the value of the optimum regularization parameter.

Index Terms—Inverse Heat Transfer, Tikhonov regularization, Genetic algorithms, Ill-Posed Problems, Morozov's discrepancy principle.

I. INTRODUCTION

Inverse problems have wide applications in technological and scientific fields [1]. The primary purpose of solving these problems is to obtain solution indirectly. The main reason for the emergence of the inverse heat transfer problems is not knowing boundary conditions or difficulty in accessing boundaries. Therefore, to solve the problem without having boundary conditions, it is necessary to have additional information, which is usually obtained by the sensors installed in an accessible place. Therefore, with empirical data, it is possible to estimate the conditions needed to solve the problem without direct measurements or access to boundary locations.

In direct heat transfer problems, geometry, boundary conditions, initial conditions, and thermo-physical properties are known, and the purpose is to calculate the temperature distribution inside the solution domain. In the case of inverse heat transfer, one or some information are unknown, and the purpose is to estimate them by using additional information such as the measured temperatures inside the solution domain.

The main difficulty in solving inverse problems is that they are almost always severely ill-posed. A problem is called well-posed, according to Hadamard [2] if there exists a unique solution to it that continuously changes with input data. The inverse solution is extremely sensitive to measurement errors, and even the smallest in inputs may cause a significant error in the final approximation of the boundary conditions, therefore, regularization is required for solving inverse problems.

Since IHCPs are incredibly diverse, their solution also requires different strategies. On the one hand, solving methods can be classified into three different classes: analytical, numerical, and experimental solutions. Of course, in some cases, a combination of the mentioned methods can be used for solving the problem. Analytical methods are often useful in solving linear problems, but numerical methods such as the Finite Difference method, finite element method, and boundary elements are applied in solving nonlinear and multidimensional problems. In 1960, Stolz showed that frequent use of tiny time steps results in instability in the solution of such problems [3]. It can be seen that using small time steps has the opposite effect on inverse heat conduction problems (IHCPs) compared to numerical solutions of the direct heat conduction equation.

Another method that uses the regularization technique is the conjugate gradient method with an adjoint problem, which is developed and suggested in detail by Alifanov [4], Zisnik and Orlande [5]. The conjugate gradient method minimizes an objective function, at each iteration, choosing a new guess by taking the old assumption and tacking on an additional term that pushes the solution closer to the optimal one. This regularization technique can also be used to solve linear and nonlinear inverse problems or parametric estimations.

Tikhonov and Arsenin introduced Tikhonov and Iterative Regularization Methods [6]. This method is usually provided as a whole domain solution in which all the components of heat flux are estimated for all times and spatial locations simultaneously. Different approaches have been proposed in the literature for the solution of IHCPs, and generally, a specific solution for a particular problem cannot be applied for other problems. Various analytical and numerical methods have been proposed for solving IHCPs. The special sequential function developed by Beck [7], is a sequential method stepping forward in time, based on least squares method and Duhamel
For some samples, even combinational methods with non-optimal regularization parameters can be more accurately solved than results obtained by LSQR or TSVD [20], [21]. In 2015, Udayraj et al. examined three developed metaheuristic algorithms, including ant colony optimization, cuckoo search, and particle swarm optimization for a class of heat transfer problems. Unknown boundary heat fluxes are estimated for conduction, convection, and coupled conduction–radiation problems [22]. Heng et al. in 2016 used five types of Krill herd algorithms to optimize the geometric locations of the control points and solved the inverse geometry design of a two-dimensional radiative enclosure filling with participating media [23].

In this research, the method of Tikhonov regularization is combined with the genetic algorithm to solve the inverse problem. A genetic algorithm is used to find the regularization parameter, which is the main problem of regularization methods.

II. THEORY

The definition of a well-posed problem was given by Jacques and Hadamard for the first time, to understand what kind of boundary conditions should be used for different types of differential equations [24]. He believed that mathematical models of physical phenomena should have the following properties: a solution exists, the solution is unique; the solution changes continuously with initial conditions. If one of these properties is violated, the problem is called ill-posed. Stable numerical differentiation of noisy data, stable inversing of illposed matrices, parameter determination in a partial differential equation, first order homogeneous differential equations are examples of Ill-posed problems. Consider the following ill-posed problem in which $K$ is a linear bounded operator from $X$ into $Y$:

$$K\theta = W, \quad K : X \rightarrow Y,$$  \hspace{1cm} (1)

Suppose that the right side is given with its approximation $W_\delta$ in such a way that $\|W - W_\delta\| \leq \delta$. Naturally, we need to find the approximate answer in the set $Q_\delta : \{\theta \in X : \|K\theta - W_\delta\| \leq \delta\}$. In any case, in an ill-posed problem, we cannot take an arbitrary element $x_\delta \in Q_\delta$ as an approximate solution for problem (1), because $\theta_\delta$ does not change continuously as $W_\delta$ changes. Satisfying equation $\|K\theta - W_\delta\| \leq \delta$ does not guarantee that $\theta_\delta$ is close to the desired response. Suppose that $K$ is a bounded linear operator between Hilbert spaces $X$ to $Y$ [25] and then $J_\delta$ has a unique minimum in $\theta_\delta \in X$, the minimum is the unique solution of the normal equation $\lambda \theta_\lambda + K^* K \theta_\lambda = K^* W$. In which, for all $x \in X$, $J_\delta(\lambda) = \|K\theta_\lambda - W\|^2 + \lambda \|\theta_\lambda\|^2$ is defined as Tikhonov’s function. $R_\lambda : Y \rightarrow X, \quad R_\lambda = (\lambda I + K^* K)^{-1}$.$K^*$. It can be proved that the operators form a regularization strategy with

$$\lim_{\lambda \rightarrow 0} \|R_\lambda K\theta e - \theta e\| \leq \|K\theta e - \theta e\| = K^* z \in (X \ast (Y)), z \in Y.$$  \hspace{1cm} (2)

This method is called Tikhonov regularization.

After approximation, the result will be:

$$\|\theta_\lambda,\delta - \theta e\| \leq \frac{\delta}{2\sqrt{\lambda}} + \frac{\|x\|}{2} := E(\lambda)$$  \hspace{1cm} (2)
Theoretically, although \( \| z \| \) is not known, we can minimize the \( E(\lambda) \) function to find the optimal value for the \( \| z \| \) regularization parameter, e.g., in the posteriori method for choosing parameter \( \lambda \) which is called Morozov’s discrepancy principle the value of is not required. Choosing an appropriate regularization parameter is a critical part of achieving an optimal response. The most commonly used methods for selecting the regularization parameter are as follows.

**A. Morozov’s discrepancy principle**

In this method, it is proposed that \( \lambda(\delta) > 0 \) be calculated in such a way that the Tikhonov solution which corresponds to the following equation

\[
\lambda \theta_{\lambda,\delta} + K^*K \theta_{\lambda,\delta} = K^*W_\delta
\]

which is the minimizer of the following functional:

\[
J_{\lambda,\delta}(\theta_{\lambda,\delta}) := \| K \theta_{\lambda,\delta} - W_\delta \|^2 + \lambda \| \theta_{\lambda,\delta} \|^2
\]

satisfies

\[
\| K \theta_{\lambda,\delta} - W_\delta \| = W_\delta
\]

Therefore, \( \lambda \) choosing in this condition is sufficient to ensure that, on the one hand, the difference is equal to \( \delta \) and, on the other hand, \( \lambda \) is not too small [26].

**B. Quasi-Optimality criterion**

The Quasi-Optimality criterion [26] determines the value \( \lambda > 0 \) in such a way that

\[
\Lambda(\lambda) := \lambda^2 f_\delta^T K (K^*K + \lambda I)^{-4} K^* f_\delta = \min
\]

To obtain the regularization parameter, in this paper, we use Morozov’s discrepancy principle, which requires the disturbance amplitude, and Quasi-Optimality criterion, which does not require disturbance amplitude. We can use derivatives, or different numerical root finding can be used to optimize the objective functions of these two criterions, but doing this for any criterion requires separate calculations and derivation and root finding that complicates the work and raises computational costs, at the same time, there is no guarantee that the algorithm implemented converges. This paper presents a new high-precision meta-heuristic algorithm, which is easy to modify and doesn’t produce complications when the objective function changes, which then is applied to a sample problem. It is clear that the solution in Tikhonov regularization depends on the regularization parameter, which directly affects the degree of approximation and the stability of the solution. In terms of approximation, the smaller the \( \lambda \) is the better and \( \| \theta_{\lambda} - \theta_\| \) will have a smaller value in a stable solution; but from the stability point of view, the bigger the \( \lambda \) is the better. The key in solving Tikhonov regularization method is finding the optimal value for the regularization parameter. In Morozov’s discrepancy principle, the regularization parameter is chosen in such a way that:

\[
\| K \theta_{\lambda} - W_\delta \|_2^2 = \delta^2
\]

On the other hand, in the Quasi-Optimality criterion, the optimal regularization parameter is the minimizer of the following objective function.

\[
\Lambda(\lambda) = \frac{1}{\lambda^2 W_\delta^T K (K^*K + \lambda I)^{-4} K^* W_\delta}
\]

Unlike Morozov’s discrepancy principle, in the Quasi-Optimality criterion, the magnitude of perturbations is not required. In this paper, a genetic algorithm is used to find the optimal regularization parameter. The purpose is to optimize one of the two following objective functions for obtaining the optimal value of the regularization parameter.

\[
\Gamma(\lambda) = \| K \theta_{\lambda} - W_\delta \|^2 - \delta^2
\]

\[
\Lambda(\lambda) = \frac{1}{\lambda^2 W_\delta^T K (K^*K + \lambda I)^{-4} K^* W_\delta}
\]

Initially, a population of monogenic chromosomes which their gene value is \( \lambda \) is created, then by having the value of \( \lambda \) for each chromosome, \( \alpha_\lambda \) is calculated for each chromosome. Using \( \theta_\lambda \), the value of the objective functions \( \Gamma(\lambda) \) and \( \Lambda(\lambda) \) are calculated for each chromosome. Crossover and mutation operations are performed to create offspring and mutated chromosomes and the value of the objective functions are calculated for them. The chromosomes are ranked according to the value of their objective function then, the best chromosomes make up the second generation according to their rank, all of these operations are carried out again for the second generation. The genetic algorithm continues until the stopping criterion is satisfied. After stopping the algorithm, the chromosome which has the lowest value of the objective function in the last generation is the solution and its gene is the optimal regularization parameter \( \lambda_{opt} \). Fig. (1) depicts the schematic of solving an inverse heat conduction problem using the proposed algorithm in this paper.

**C. Solving the sample heat conduction problem using the proposed algorithm**

Fig. (2) illustrates an inverse heat conduction problem investigated in this paper. The energy equation with boundary and initial conditions for this problem can be written as follows:

\[
\begin{align*}
\frac{\partial u(x,t)}{\partial t} - \frac{\partial^2 u(x,t)}{\partial x^2} & = 0, \quad 0 \leq x \leq 1, \quad t \geq 0, \\
u(0,t) & = e^{-\pi^2 t}, \quad t \geq 0, \\
u(1,t) & = -e^{-\pi^2 t}, \quad t \geq 0, \\
u(x,0) & = \cos(\pi x), \quad 0 \leq x \leq L = 1
\end{align*}
\]

Analytical solution of this problem is \( u(x,t) = \cos(\pi x)e^{-\pi^2 t}, \quad 0 \leq x \leq 1, \quad t > 1 \). For two reasons, this problem has been used to define the inverse problem; First, it has a relatively large coverage factor \( e^{-\pi^2 t} \) which, by increasing the value of final time, i.e., increasing the value of \( \tau \), makes solving the problem more difficult and the matrix of coefficients much more ill-conditioned and as time increases, and the response approaches to its steady state quickly. Second, this problem has been used as a standard example in
research papers to investigate the accuracy and stability of the regularization algorithms. Using the exact solution of Eq. (11) in order to obtain the additional conditions, the inverse problem is defined as:

\[
\begin{aligned}
\frac{\partial u(x,t)}{\partial t} - \frac{\partial^2 u(x,t)}{\partial x^2} &= 0, & 0 \leq x \leq 1, & 0 \leq t \leq \tau, \\
u(0, t) &= f(t) = e^{-\pi^2 t}, & 0 \leq t \leq \tau, \\
u(1, t) &= G(t) = -e^{-\pi^2 t}, & 0 \leq t \leq \tau, \\
u(x, \tau) &= \Omega(t) = \cos(\pi x)e^{-\pi^2 \tau}, & 0 \leq x \leq 1
\end{aligned}
\]  

(12)

The approximate answer is formed using fundamental solutions as follows [27]:

\[
U^*(x, t) = \sum_{i=1}^{f} \alpha_i \Psi_i(x, t) = \sum_{i=1}^{f} \alpha_i \frac{H(t+t_0)}{\sqrt{2\pi (t+t_0)}} e^{\frac{(x-x_i)^2}{4(t+t_0)}}
\]

(13)

t_0 is a parameter that is equal to the value of final time \( \tau \) in our calculations. \( x_i \) will be uniformly distributed in \([0, 1]\). To investigate the stability of the problem, the noise level entered into the additional condition is considered to be 0, 1, 3 and 10 percent. The collocation points are defined as

\[
(x_i, t_i) = \begin{cases} 
(0, (\frac{\pi i}{m-1} - \frac{1}{2}) \tau), & s(i) = \frac{i-1}{m-1}, \quad i = 1, \ldots, m \\
(1, (\frac{\pi i}{m-1} - \frac{1}{2}) \tau), & s(i) = \frac{i-m-1}{m-1}, \quad i = m + 1, \ldots, 2m \\
(i-2m-1, \tau), & i = 2m + 1, \ldots, 2m + r
\end{cases}
\]

(14)

The genetic algorithm is used to minimize objective functions \( \Gamma \) and \( \Lambda \). The initial population consists of 25 chromosomes, each chromosome has only one gene, which is the value of regularization parameter \( \lambda \). The genetic algorithm criteria.

In order to investigate the accuracy of the approximate solution, error is defined on the collocated points on the boundary at \( t = 0 \) as:

\[
error(x_i) = U^*(x_i, 0) - u_{exc}(x_i, 0)
\]

(15)

In which \( u_{exc}(X_i, 0) = \cos(\pi X_i) \). The above equation shows the error distribution as a function of \( X \). The average error in the entire domain is calculated as:

\[
ME = \frac{\sum_{i=1}^{r} |U^*(x_i, 0) - u_{exc}(x_i, 0)|}{r}
\]

(16)

Where \( r \) is the number of collocation points on the boundary \( t = 0 \).

III. RESULTS

Regularization is done for \( m = 18 \), \( r = 18 \) (\( n = 54 \) collocation points), 54. no. of trial functions (\( f = 54 \)) and final time \( \tau = 0.1 \). The result of genetic calculations and convergence of objective functions are discussed in this paper. The performance of the Quasi-Optimality criterion and the Morozov’s discrepancy principle are also compared at the desired time. The approximated solutions will be compared with each other and with the exact solution.

A. Results for different values of noise levels

The value of converged Morozov and Quasi-Optimality objective functions using a genetic algorithm for noise \( = 1\% \) are respectively equal to \( \Gamma(\lambda_{opt}) \approx O(10^{-16}) \) and \( \Lambda(\lambda_{opt}) \approx O(10^{-16}) \). But this does not mean that the optimal regularization parameter of the Morozov’s discrepancy principle is better. But in general, the objective function of the Quasi-Optimality criterion converges to larger amounts in respect to
the Morozov’s objective function. Despite better convergence patterns for Morozov’s objective function in comparison with Quasi-Optimality criteria, it is clearly evident in Fig. (3) that using regularization parameter $\lambda_{\text{opt}}$ obtained from the quasi-optimal criterion, the approximate solution is generally closer to the exact one.

![Fig. 3](image)

**Fig. 3.** Comparison of the approximate solution obtained using Quasi-Optimality and Morozov’s regularization parameter with the exact solution for $\text{noise} = 1\%$ and $\tau = 0.1$ and $n = 54$ and $f = 54$.

Same as disturbance level at $\text{noise} = 1\%$; with an increase to $3\%$, the accuracy of the Quasi-Optimality criterion is much higher than the Morozov’s discrepancy principle (Fig. (4)). In calculating Tikhonov regularization coefficient using a genetic algorithm, increasing the population size will increase the required time it takes to calculate each generation, at the same time it reduces the number of generations needed to achieve optimal achievable value for regularization parameter. In various runs of the code, it can be seen that initial population growth did not affect improving the final value of the objective function. As a result, there was no need to increase the population size and examine its impact for noise levels.

![Fig. 4](image)

**Fig. 4.** Comparison of the approximate solution obtained using Quasi-Optimality and Morozov’s regularization parameter with the exact solution for $\text{noise} = 3\%$ and $\tau = 0.1$ and $n = 54$ and $f = 54$.

The Quasi-optimality criterion results in less error and is a more precise method. The optimal parameters of the two methods differ significantly as shown in the table (I). By increasing the noise level to $3\%$, the accuracy of the Quasi-optimality criterion is still much better than Morozov’s discrepancy principle as shown in table (II).

<table>
<thead>
<tr>
<th>Criterion</th>
<th>$\lambda_{\text{opt}}$</th>
<th>Objective function ME</th>
<th>$|\epsilon|$</th>
<th>$\delta$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Morozov</td>
<td>$9.32 \times 10^{-9}$</td>
<td>$5.20 \times 10^{-17}$</td>
<td>0.2397</td>
<td>1.1025</td>
</tr>
<tr>
<td>quasi-optimality</td>
<td>0.0419</td>
<td>$2.79 \times 10^{-9}$</td>
<td>0.0334</td>
<td>0.1570</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Criterion</th>
<th>$\lambda_{\text{opt}}$</th>
<th>Objective function ME</th>
<th>$|\epsilon|$</th>
<th>$\delta$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Morozov</td>
<td>0.0021</td>
<td>0</td>
<td>0.18</td>
<td>0.1872</td>
</tr>
<tr>
<td>quasi-optimality</td>
<td>0.0301</td>
<td>$3.06 \times 10^{-9}$</td>
<td>0.0271</td>
<td>0.1346</td>
</tr>
</tbody>
</table>

The value of average error increases as the norm of noise increases. Interestingly, by the rise in disturbance norms, the average error of the Morozov method has decreased, although the Quasi-optimality criterion is more precise. Various methods for choosing the regularization parameter in different problems have different accuracies.

Naturally, increasing the level of disturbance in a continuous solution will increase the error in the output. But using Morozov’s discrepancy principle by increasing the level of disturbances, the error value decreases in the most collocation points. In Quasi-optimality criterion, by increasing levels of disturbances, the error value increases subsequently and at the same time, remains at an acceptable level. Although this criterion does not require the extent of disturbance range or $\|W - W_s\|$ , it has a great accuracy.

As shown in Fig. (5-a), using Morozov’s discrepancy principle to find the optimal regularization parameter, in the case of a disturbance of 10 percent the error value in most collocation points will be less than 1 or 3 percent cases. Interestingly, the error value is the highest in the case where the disturbance level is 1%. Additionally, the error value is not acceptable at any level of disturbance. In Fig. (5-b) it can be seen by increasing levels of disturbances, the error value increases subsequently and at the same time remains at an acceptable level. The use of Quasi-optimality criterion can also be more practical since it might not be possible to find the norm of error in the measured data used as an additional condition. It can be seen in Fig. (6) that, even in the presence of 10% noise level, which is very high and in practice in inverse engineering, the measurement errors are much lower than this, the approximate solution follows exact solution accurately which demonstrates the successful implementation of our algorithm.
Fig. 5. The error in the collocation points on the boundary $t = 0$ for $n = 54, f = 54$, and at different noise levels, a) using the Quasi-optimality criterion b) using the Morozov’s discrepancy principle.

Fig. 6. Accurate and approximate solution on the collocation points on the boundary $t = 0$ for $n = 54, f = 54$, and at different noise levels using Quasi-optimality criterion.

Fig. (7) shows the approximate solution error on all collocation points for $n = 54, f = 54, \tau = 0.1$ in different noise levels using quasi-optimally criterion.

5% disturbance level and the final time $\tau = 0.25$ and applied Tikhonov regularization technique and the L-curve method to their problem. This problem has been analyzed again based on the method presented here, the problem is defined as:

$$
\begin{align*}
\frac{\partial u(x,t)}{\partial t} - \frac{\partial^2 u(x,t)}{\partial x^2} &= 0, \\
u(0, t) &= f(t) = 0, \\
u(1, t) &= g(t) = 0, \\
u(x, \tau) &= \Omega(t) = \sin(\pi x)e^{-\pi^2 \tau}, \\
0 &\leq x \leq 1
\end{align*}
$$

(17)

Fig. 8. Validation of the sample problem using quasi-optimally criterion assuming $\tau = 0.25, n = f = 60$ and noise = 5%.

The above problem was solved using the same parameters which were used by Lesnic. Fig. (8) illustrates that the method used in this study has an accurate solution and is in proper compliance with the results of Lesnic et al. [27] and has a precise solution.

B. Validation

The exact IHCP solved in this paper has not been solved in any paper. Therefore, to verify the method, the problem studied by Lesnic et al. [27], which they used fundamental functions method using 60 collocation points and 20 guessed functions, has been solved using out algorithm. Lesnic et al. [27] assumed

IV. Conclusion

The primary purpose of this paper is to introduce an effective method for solving inverse problems in combination with Tikhonov Regularization and genetic algorithms. Finding the optimal regularization parameter in Tikhonov regularization
has been modeled to investigate the efficiency and accuracy of its application in solving sample IHCPs. Fundamental solutions have been used to guess estimate solution with constant unknowns’ coefficients, and the collocation method is applied to minimize the residue on the collocation points.

The Morozov’s discrepancy Principle and the Quasi-Optimality criterion are used to define the objective functions which minimizing them gives the optimal parameter. Results show that the parameters of the Genetic Algorithm (like mutation rate, crossover, operator,...) should be chosen appropriately according to the dynamic of the problem. Otherwise, the results will not be sufficiently precise. Crossover and mutation operators play the main role in minimizing and changing the selection operator did not have any practical effect on minimizing the objective function. By increasing the number of collocation or nodal points, the condition number of the matrix of coefficients increased, and it became severely ill-conditioned, however, if regularization applied successfully, the increase of nodal or collocated points results in less error in the estimated solution. The quasi-optimality criterion was more effective at smaller final times while Morozov’s discrepancy principle was better at larger final times. The objective function of the Quasi-Optimality criterion minimized to lower values with respect to Morozov’s objective function. Comparing the results of the proposed hybrid method presented in this paper with the analytical solution and the results of other researchers indicates the efficiency and accuracy of this method in solving inverse problems.

REFERENCES


