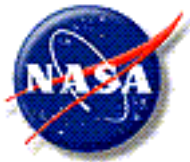
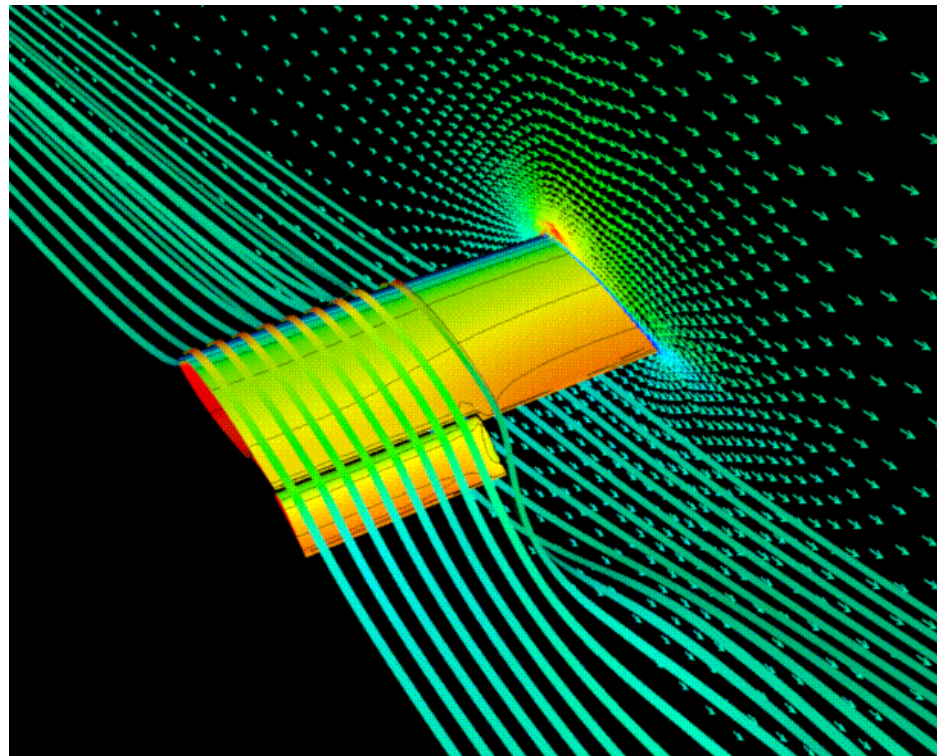


Aerodynamic Design Optimization Using the Navier-Stokes Equations



Eric J. Nielsen
Eric.J.Nielsen@nasa.gov
<http://fun3d.larc.nasa.gov>

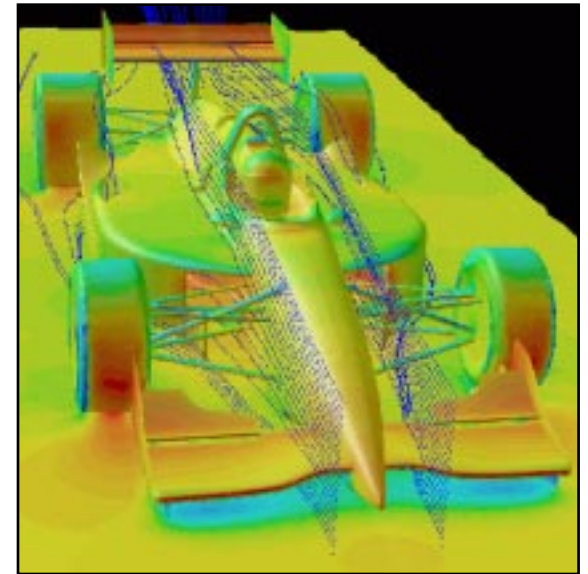
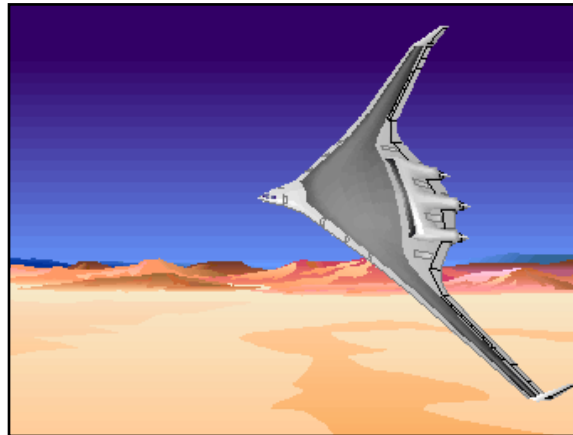
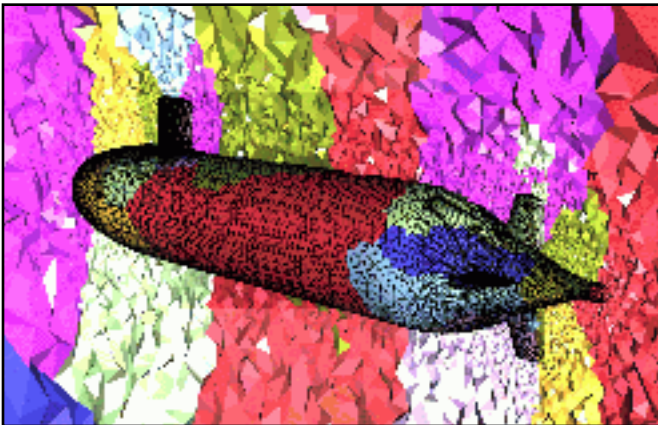
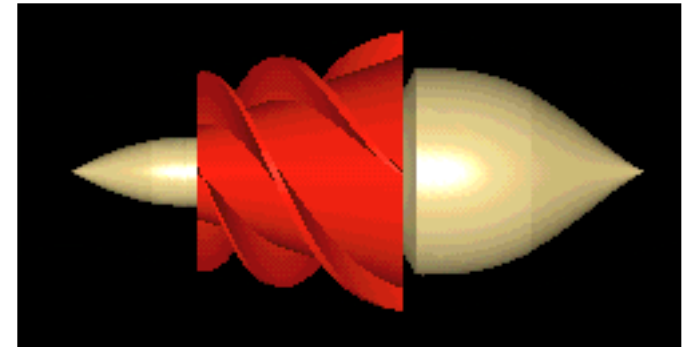


Computational Modeling and Simulation Branch
NASA Langley Research Center
Hampton, Virginia USA

Motivation

To enable rapid, high-fidelity design optimization in the early stages of the design cycle and to discover new aerodynamic concepts

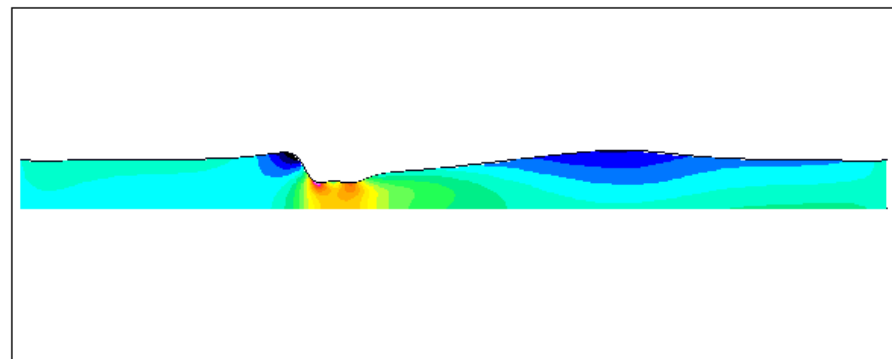
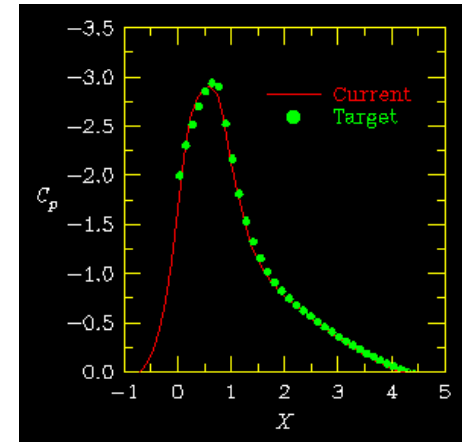
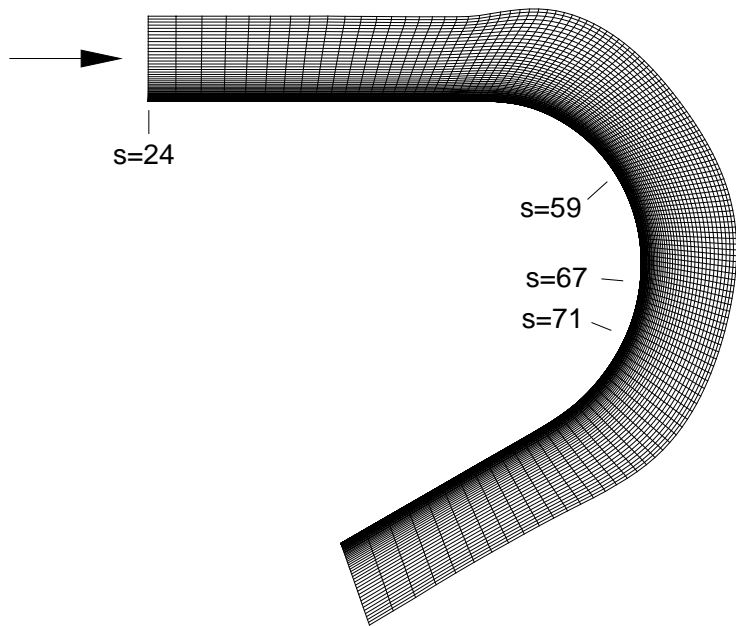
- Complex flow physics
- Interaction through the flowfield
- Global cost functions
- Prior knowledge of the flowfield not required
- Design of any vehicle where fluid mechanics is important
- Design of experiments



Design One Tunnel Wall to Give a Pressure Distribution on Another

Design Upper Wall to Give “Stratford-like” Distribution on Lower Wall

Design Constant Pressure Inner Wall for Turbulence Modeling Study



The Aerodynamic Optimization Problem

$$\begin{aligned} & \min f(x, u(x)) \\ \text{s.t. } & C_E(x, u(x)) = 0, \quad C_I(x, u(x)) \leq 0, \quad x_L \leq x \leq x_U \\ & \text{where given } x, u(x) \text{ is computed via } A(x, u(x)) = 0 \end{aligned}$$

- Often assumed that f, C_E, C_I, ∇ are readily available — *here this is not the case!*
- A computational aero simulation is used to obtain f, C_E, C_I, ∇ :

f may be C_L, C_D, \dot{q} , etc.

C_E, C_I may be C_L, C_M , etc.

These are typically integrated quantities of $u(x)$.

- Question of validation
 - Error bounds
 - Useful in adaptation \longrightarrow decrease in expense of evaluation

The Reynolds-Averaged Navier-Stokes Equations

$$V \frac{\partial Q}{\partial t} + \oint_{\Omega} (\vec{F}_i \cdot \hat{n}) d\Omega - \oint_{\Omega} (\vec{F}_v \cdot \hat{n}) d\Omega = 0 \quad Q = \begin{bmatrix} \rho \\ \rho u \\ \rho v \\ \rho w \\ E \end{bmatrix} \quad \vec{F}_i = \begin{bmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ \rho uw \\ (E+p)u \end{bmatrix} \hat{i} + \begin{bmatrix} \rho v \\ \rho v^2 + p \\ \rho v^2 + p \\ \rho vw \\ (E+p)v \end{bmatrix} \hat{j} + \begin{bmatrix} \rho w \\ \rho w^2 + p \\ \rho w^2 + p \\ \rho w^2 + p \\ (E+p)w \end{bmatrix} \hat{k}$$

$$\vec{F}_v = f_v \hat{i} + g_v \hat{j} + h_v \hat{k} \quad f_v = \begin{bmatrix} 0 \\ \tau_{xx} \\ \tau_{xy} \\ \tau_{xz} \\ u\tau_{xx} + v\tau_{xy} + w\tau_{xz} - q_x \end{bmatrix} \quad g_v = \begin{bmatrix} 0 \\ \tau_{yx} \\ \tau_{yy} \\ \tau_{yz} \\ u\tau_{xy} + v\tau_{yy} + w\tau_{zy} - q_y \end{bmatrix} \quad h_v = \begin{bmatrix} 0 \\ \tau_{zx} \\ \tau_{zy} \\ \tau_{zz} \\ u\tau_{xz} + v\tau_{yz} + w\tau_{zz} - q_z \end{bmatrix}$$

$$\tau_{xx} = (\mu + \mu_t) \frac{M_\infty^2}{Re} \frac{2}{3} [2u_x - (v_y + w_z)] \quad \tau_{yy} = (\mu + \mu_t) \frac{M_\infty^2}{Re} \frac{2}{3} [2v_y - (u_x + w_z)] \quad \tau_{zz} = (\mu + \mu_t) \frac{M_\infty^2}{Re} \frac{2}{3} [2w_z - (u_x + v_y)]$$

$$\tau_{xy} = \tau_{yx} = (\mu + \mu_t) \frac{M_\infty}{Re} (u_y + v_x) \quad \tau_{xz} = \tau_{zx} = (\mu + \mu_t) \frac{M_\infty}{Re} (u_z + w_x) \quad \tau_{yz} = \tau_{zy} = (\mu + \mu_t) \frac{M_\infty}{Re} (v_z + w_y)$$

$$q_x = \frac{-M_\infty}{Re(\gamma-1)} \left(\frac{\mu}{Pr} + \frac{\mu_t}{Pr_t} \right) \frac{\partial a^2}{\partial x} \quad q_y = \frac{-M_\infty}{Re(\gamma-1)} \left(\frac{\mu}{Pr} + \frac{\mu_t}{Pr_t} \right) \frac{\partial a^2}{\partial y} \quad q_z = \frac{-M_\infty}{Re(\gamma-1)} \left(\frac{\mu}{Pr} + \frac{\mu_t}{Pr_t} \right) \frac{\partial a^2}{\partial z}$$

Perfect Gas
Eqn of State

$$p = (\gamma - 1) \left[E - \rho \frac{(u^2 + v^2 + w^2)}{2} \right]$$

$$\mu = \frac{\hat{\mu}}{\hat{\mu}_\infty} = \frac{(1 + C^*)(\hat{T}/\hat{T}_\infty)^{3/2}}{\hat{T}/\hat{T}_\infty + C^*}$$

Sutherland's Law

Functions

Turbulence Model

Spalart-Allmaras One-Equation Model

$$\frac{D\tilde{v}}{Dt} = \frac{M_\infty}{\sigma Re} \left\{ \nabla \cdot [(\nu + (1 + c_{b_2})\tilde{v})\nabla\tilde{v}] - c_{b_2}\tilde{v}\nabla^2\tilde{v} \right\}$$

$$-\frac{M_\infty}{Re} \left(c_{w_1} f_w - \frac{c_{b_1}}{\kappa^2} f_{t_2} \right) \left(\frac{\tilde{v}}{d} \right)^2 + c_{b_1} (1 - f_{t_2}) \tilde{S} \tilde{v} + \frac{Re}{M_\infty} f_{t_1} \Delta U^2$$

$$f_{v_1} = \frac{\chi^3}{\chi^3 + c_{v_1}^3}$$

$$f_{v_2} = 1 - \frac{\chi}{1 + \chi f_{v_1}}$$

$$g = r + c_{w_2} (r^6 - r)$$

$$\chi = \frac{\tilde{v}}{\nu}$$

$$f_w = g \left(\frac{1 + c_{w_3}^6}{g^6 + c_{w_3}} \right)^{1/6}$$

$$r = \frac{M_\infty}{Re} \frac{\tilde{v}}{\tilde{S} \kappa^2 d^2}$$

$$\tilde{S} = S + \frac{M_\infty}{Re} \frac{\tilde{v}}{\kappa^2 d^2} f_{v_2}$$

$$\mu_t = \rho \nu_t = \rho \tilde{v} f_{v_1}$$

Flow Solver

- Solves the governing equations using a finite-volume node-based upwind implicit solution scheme on mixed-element unstructured grids
- Highly scalable MPI implementation using domain-decomposition
- Compressible and incompressible formulations; reacting-gas chemistry option being matured
- Spalart's one-equation turbulence model integrated to the wall, solved loosely or tightly coupled
- Time-accurate options
- Multigrid with point- and line-implicit smoothers

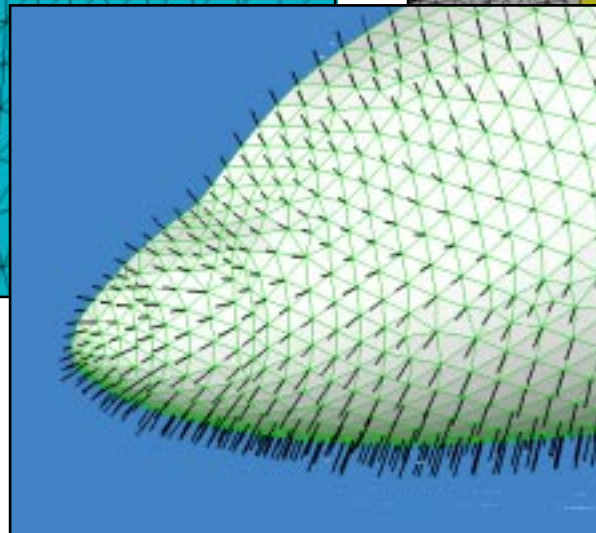
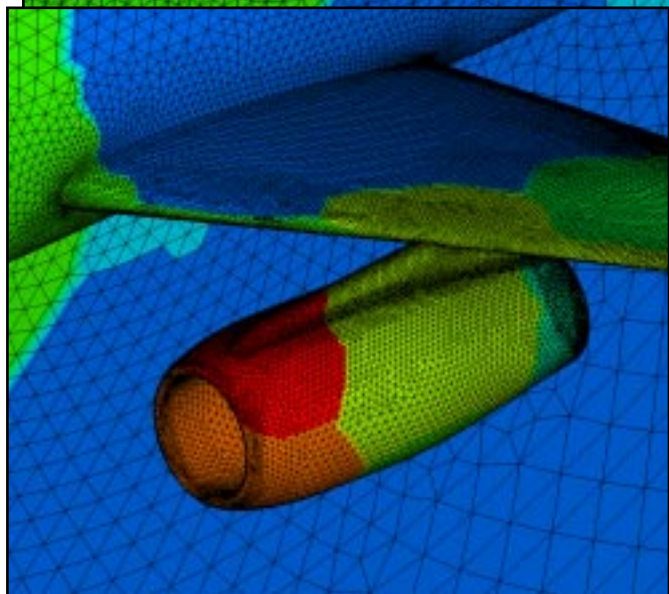
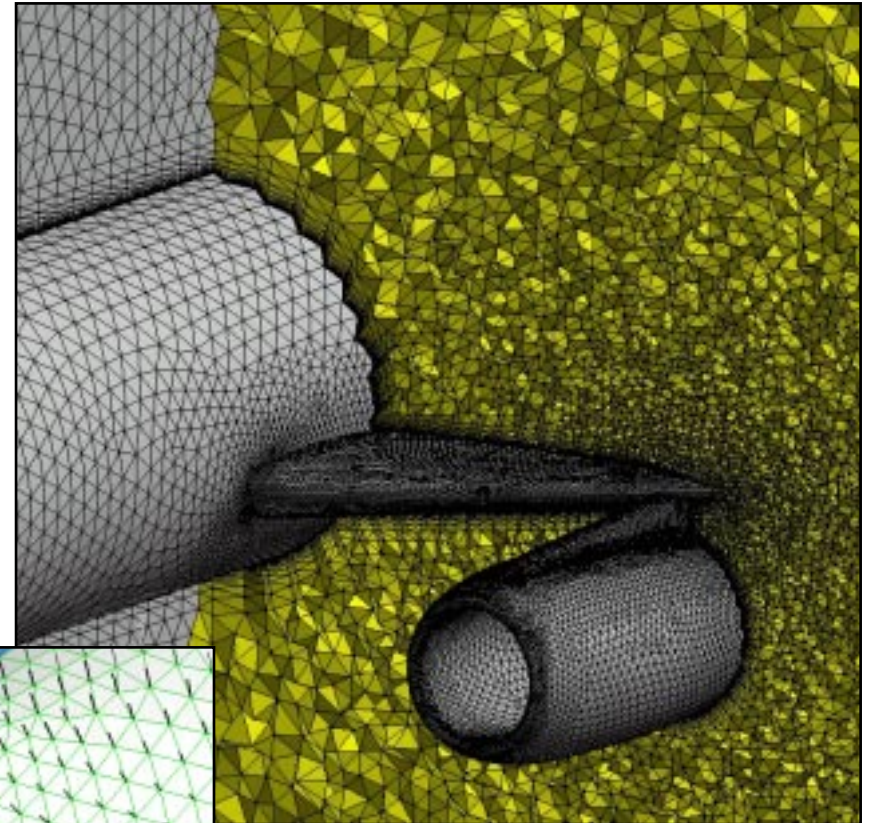
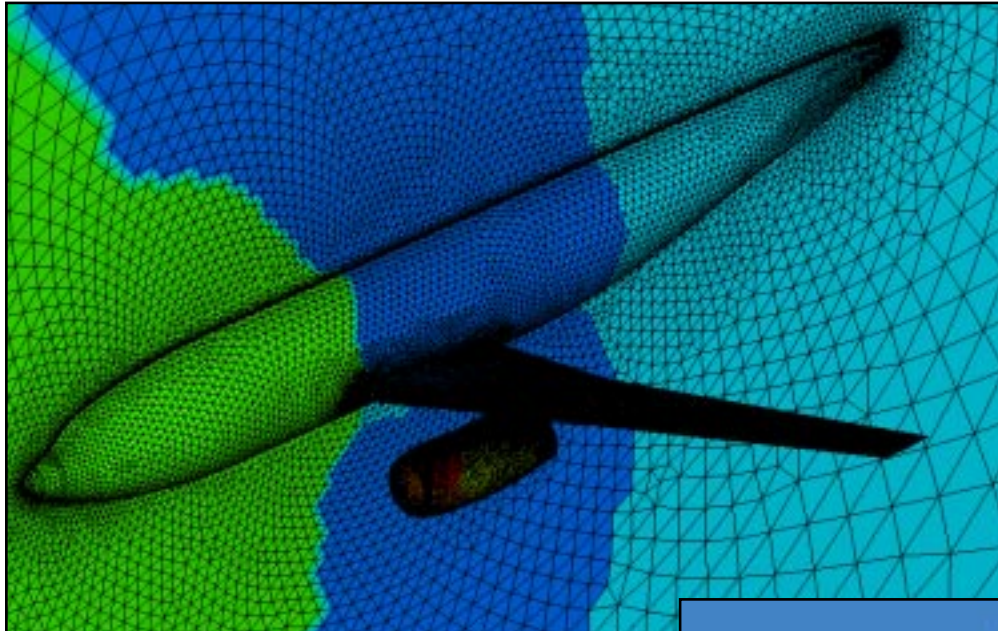
Pre-processor is ~80,000 lines of source code

Solver is ~115,000 lines of source code

Problem Areas: Flow Solver

- Knobs always need adjusting
- Turbulence modeling

Grid Used for Typical RANS Computation

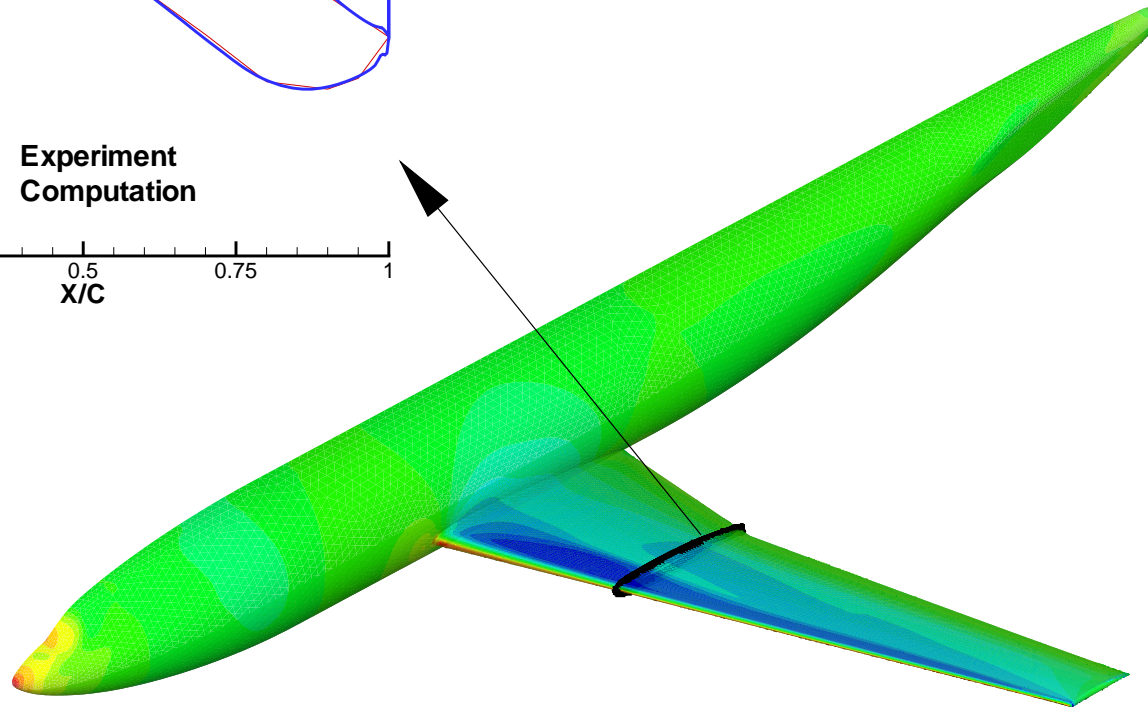
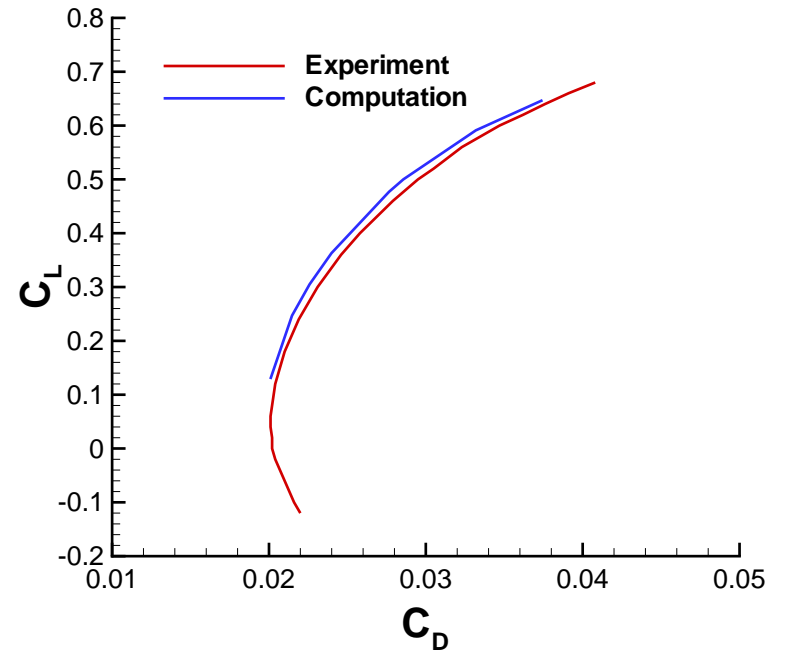
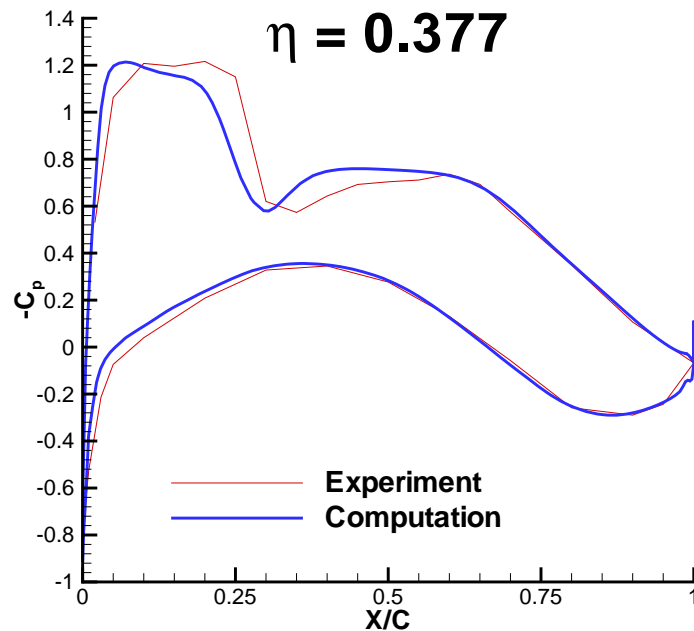


1,827,470 Nodes
10,715,204 Elements
Partitioned for 20 CPU's

Results of a Typical RANS Analysis

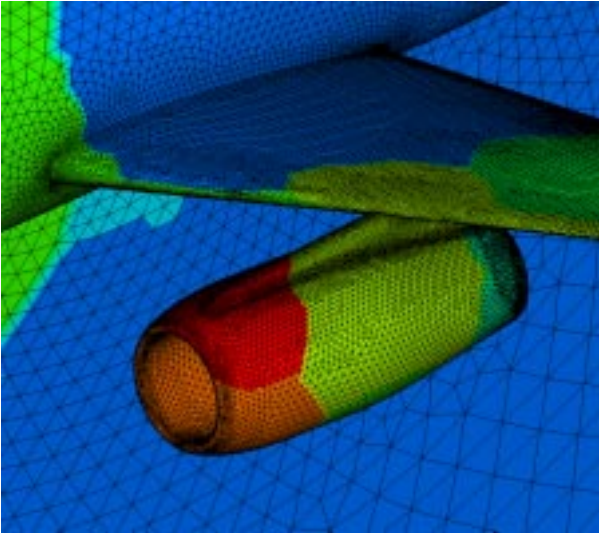
$$M_\infty = 0.75 \quad Re = 3 \times 10^6 \quad C_L = 0.5$$

~30 Hours Wallclock Time on 20 CPU's

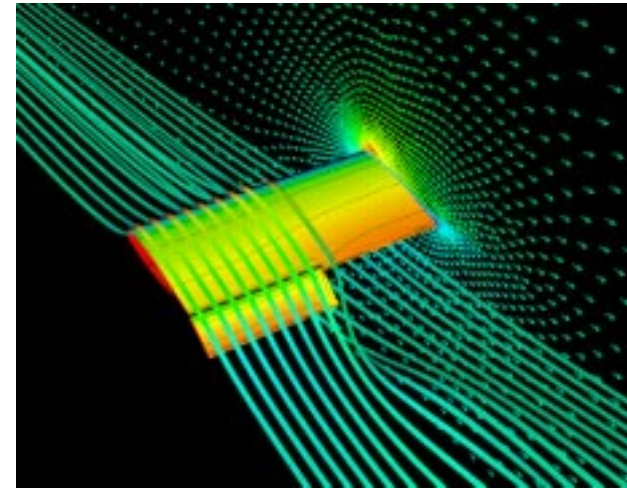


The Design Environment

Domain Decomposition



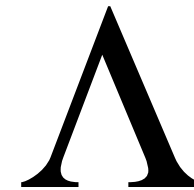
Flow Solver



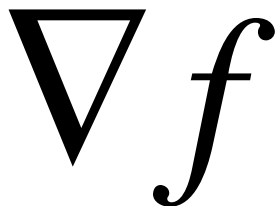
Optimizer
 $\min(f)$

Parameterization
MASSOUD
(Samareh)

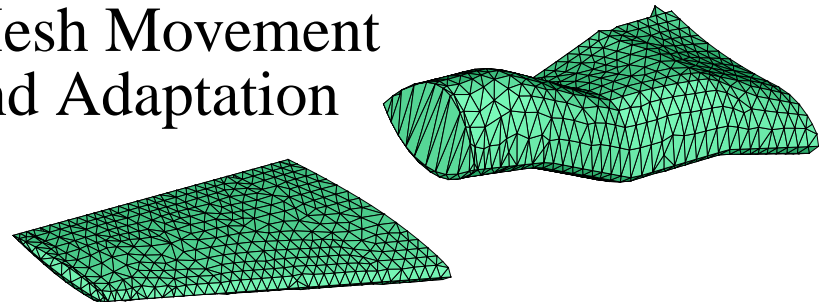
Adjoint Solver



Gradient Evaluation



Mesh Movement
and Adaptation



Obtaining Design Sensitivities: An Overview of Various Techniques

Finite-Differences

- Easy to implement
- Each variable must be perturbed independently
- Choice of step size is always an issue

Direct Differentiation

- Yields the most sensitivity information, but requires the solution of a large linear system of equations for each design variable

Complex Variables

- Yields similar information as direct approach, very little coding effort required

Adjoint Approach

- Solution of one linear system produces gradients of a cost function “independent” of the number of design variables

Differentiation Using Complex Variables

- Traditional Finite Difference

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h} + O(h^2)$$

- Complex-Variable Approach (Lyness & Moler)

$$f(x+ih) = f(x) + ihf'(x) - \frac{h^2}{2}f''(x) - \frac{ih^3}{6}f'''(x) + \frac{h^4}{24}f^{iv}(x) + \dots$$
$$\longrightarrow f'(x) \approx \frac{\text{Im}[f(x+ih)]}{h}$$

Second-order accurate, incurs no subtractive cancellation error,
and **requires hardly any coding**

- Ruby script “complexifies” current code base every night - handles all variable declarations, file I/O, MPI, operator overloading, etc.
- Resulting code is readable
- Extremely useful in tracking down hand-differentiated linearization bugs

Adjoint and Design Equations

Define a Lagrangian function, L:

$$L(\mathbf{D}, \mathbf{Q}, \mathbf{X}, \Lambda) = f(\mathbf{D}, \mathbf{Q}, \mathbf{X}) + \Lambda^T \mathbf{R}(\mathbf{D}, \mathbf{Q}, \mathbf{X})$$

Now differentiate:

$$\frac{\partial L}{\partial \mathbf{D}} = \left\{ \frac{\partial f}{\partial \mathbf{D}} + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \frac{\partial f}{\partial \mathbf{X}} \right\} + \left[\frac{\partial \mathbf{Q}}{\partial \mathbf{D}} \right]^T \left\{ \frac{\partial f}{\partial \mathbf{Q}} + \left[\frac{\partial \mathbf{R}}{\partial \mathbf{Q}} \right]^T \Lambda \right\} + \left\{ \left[\frac{\partial \mathbf{R}}{\partial \mathbf{D}} \right]^T + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \left[\frac{\partial \mathbf{R}}{\partial \mathbf{X}} \right]^T \right\} \Lambda$$

$$\left[\frac{\partial \mathbf{R}}{\partial \mathbf{Q}} \right]^T \Lambda = - \left(\frac{\partial f}{\partial \mathbf{Q}} \right)$$

Adjoint
Equation

$$\frac{\partial L}{\partial \mathbf{D}} = \left\{ \frac{\partial f}{\partial \mathbf{D}} + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \frac{\partial f}{\partial \mathbf{X}} \right\} + \left\{ \left[\frac{\partial \mathbf{R}}{\partial \mathbf{D}} \right]^T + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \left[\frac{\partial \mathbf{R}}{\partial \mathbf{X}} \right]^T \right\} \Lambda$$

Sensitivity
Equation

Gradients

Adaptation

Some Remarks on the Adjoint Equation

Key idea: Adjoint communicates high-fidelity physics information through the flowfield

- Requires complete linearizations of discrete residual wrt dependent variables (performed by hand in current work)
- Ignoring pieces of the linearizations is dangerous
- Careful construction of a time-marching algorithm based on the flow solver yields identical asymptotic convergence rates
- By including the ability to handle multiple RHS's, some of the overhead associated with multiple cost functions/constraints can be mitigated
- Adjoints provide a mathematically rigorous approach to error estimation and grid adaptation

Problem Areas: Adjoint Solver

- If nonlinear problem is unsteady, little hope for linearized version
- Can use stronger solvers, but some (most) problems are just unsteady

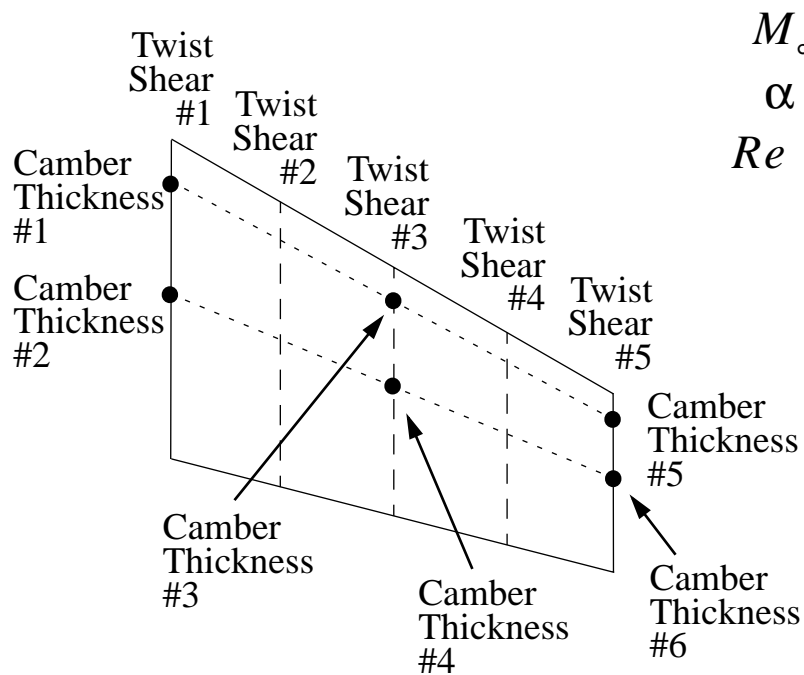
Gradients

Adaptation

Consistency of Linearization

Three-Dimensional Turbulent Flow

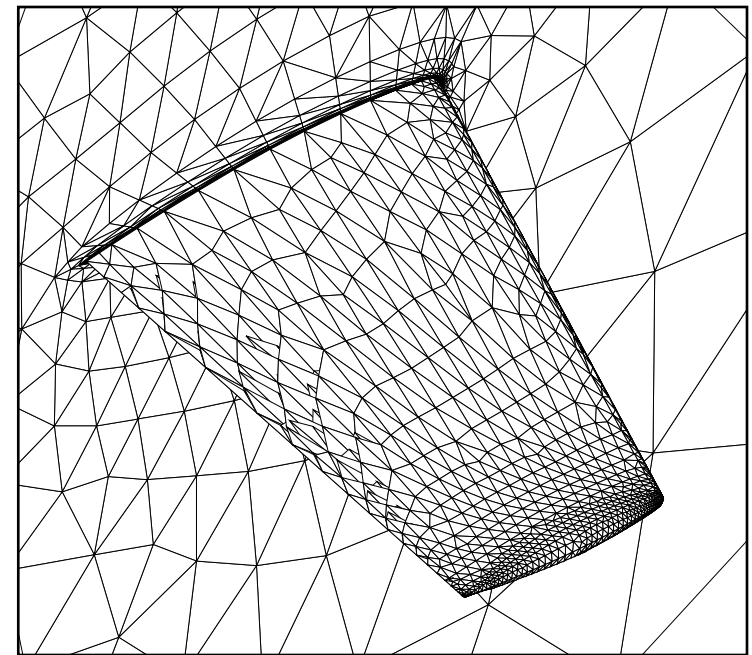
		Camber	Thickness	Twist	Shear
C_L	Adjoint	0.956208938269467	-0.384940321071468	-0.010625997076936	-0.005505627646872
	Complex	0.956208938269046	-0.384940321071742	-0.010625997076937	-0.005505627647001
C_D	Adjoint	0.027595818243822	0.035539494383655	-0.000939653505699	-0.000389373578383
	Complex	0.027595818243811	0.035539494383619	-0.000939653505699	-0.000389373578412



$$M_\infty = 0.84$$

$$\alpha = 3.06^\circ$$

$$Re = 5 \times 10^6$$



Adjoint Methods for Error Estimation and Grid Adaptation

Traditional grid adaptation relies on solution gradients.

*But what if the feature (e.g., shock) is in
the wrong place to begin with?*

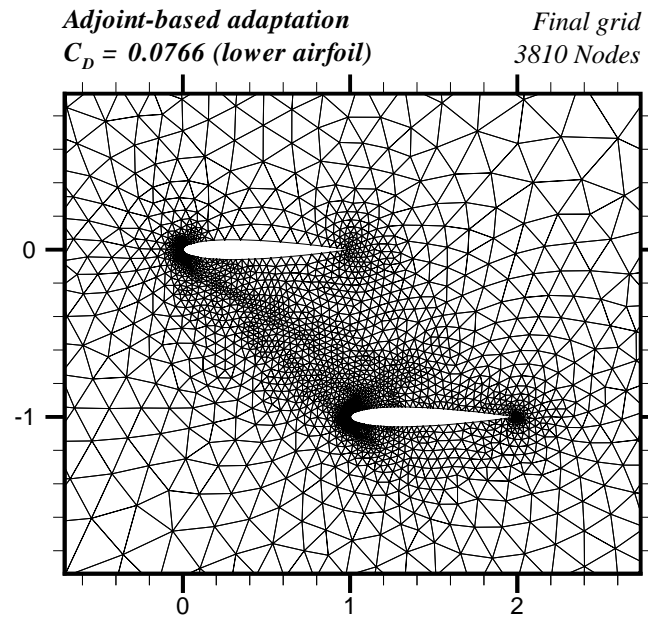
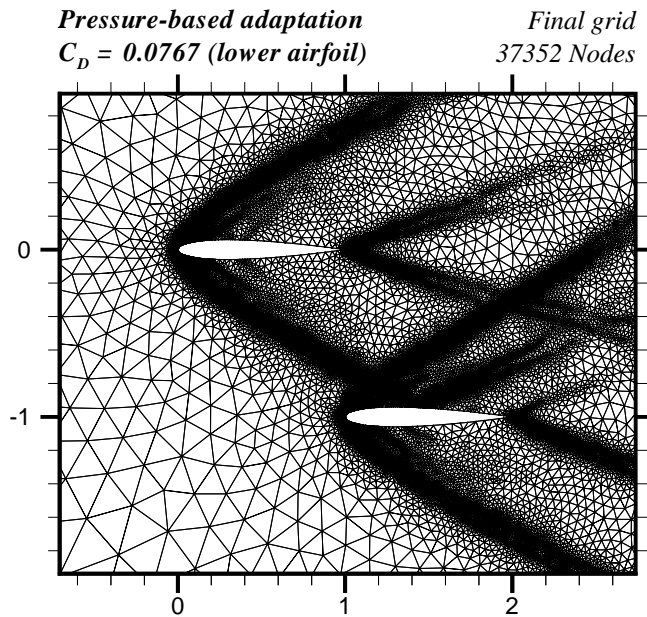
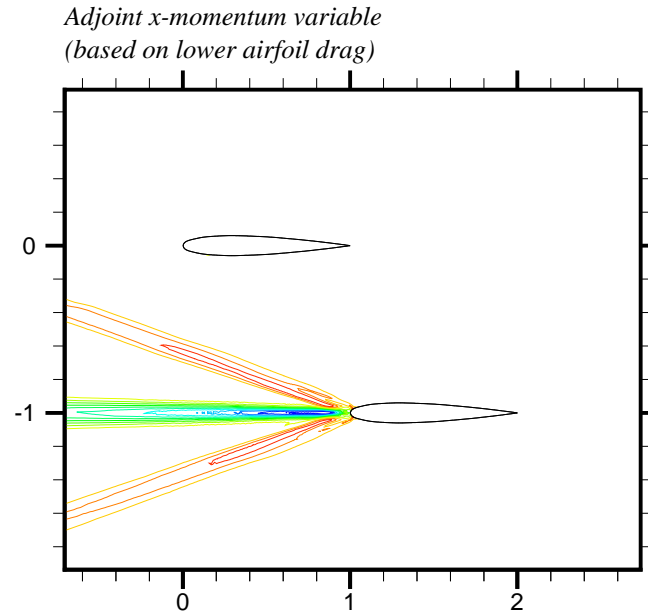
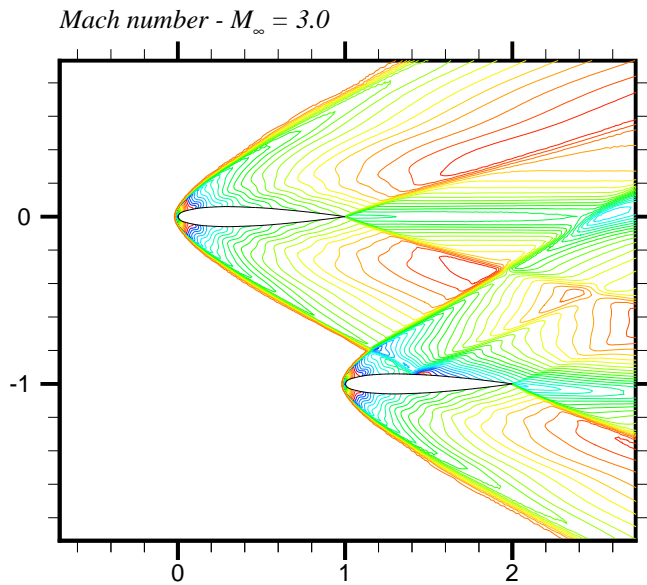
Adjoint methods avoid this problem and can be used to “tune” grids to accurately predict a given engineering quantity, such as lift or drag.

This can dramatically reduce the number of mesh points required for a given application,
and produce the correct answer.

Problem Areas: Grid Adaptation

- Highly anisotropic 3D adaptation mechanics need to be developed

Traditional Versus Adjoint Adaptation



Sensitivity Evaluation Using Adjoint Variables

$$\frac{\partial L}{\partial \mathbf{D}} = \left\{ \frac{\partial f}{\partial \mathbf{D}} + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \frac{\partial f}{\partial \mathbf{X}} \right\} + \left\{ \left[\frac{\partial \mathbf{R}}{\partial \mathbf{D}} \right]^T + \left[\frac{\partial \mathbf{X}}{\partial \mathbf{D}} \right]^T \left[\frac{\partial \mathbf{R}}{\partial \mathbf{X}} \right]^T \right\} \Lambda$$

- Requires complete linearizations of
 - Discrete residual wrt grid (distance function, etc)
 - Surface parameterization wrt design variables
 - Mesh movement scheme wrt design variables
- Ignoring pieces of the linearizations is dangerous

Evaluating this expression is expensive and is *not* independent of the number of design variables

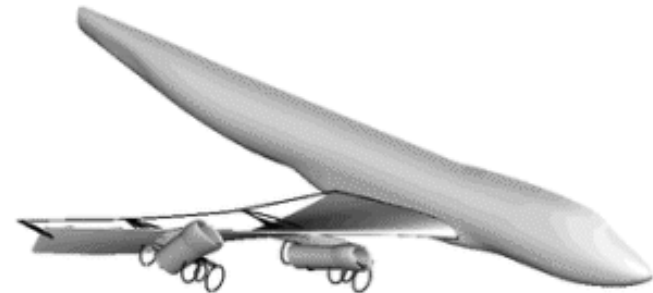
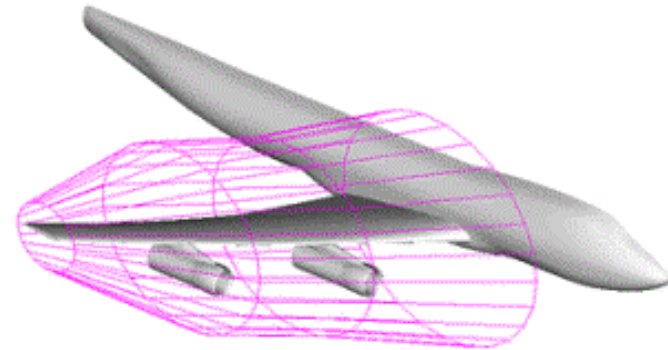
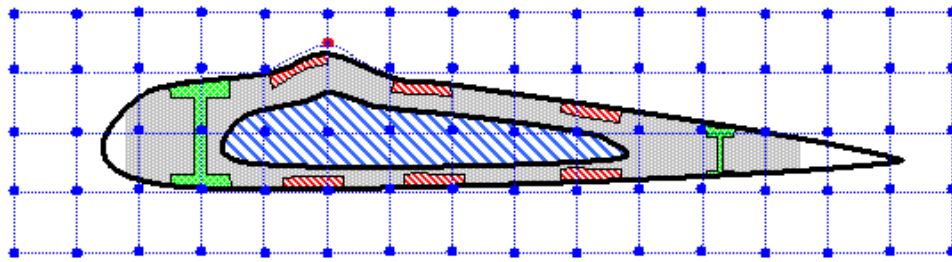
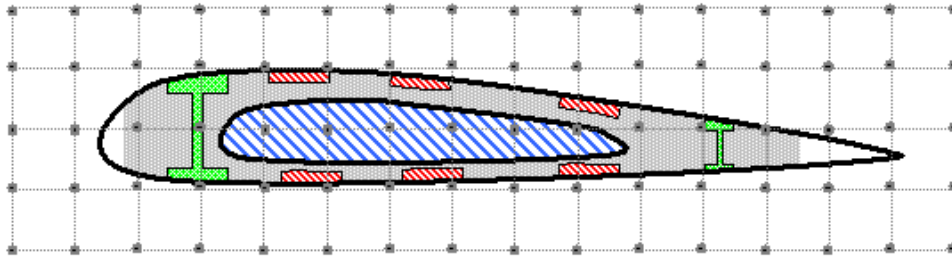
Problem Areas: Gradient Evaluation

- Mesh sensitivities are extremely expensive - can an adjoint problem be formulated?

Geometric Parameterization Using MASSOUD

(Jamshid Samareh, NASA Langley)

- Parameterizes the changes in shape, not the shape itself - reduces the number of design variables
- Parameterizes the discipline grids - avoids manual grid regeneration
- Uses advanced soft object animation algorithms for deforming grids
- Analytic sensitivities available



Problem Areas: Parameterization

- What are good design variables to use?
- What design variables are going to cause mesh movement problems?
- How to pick bounds?

Functions

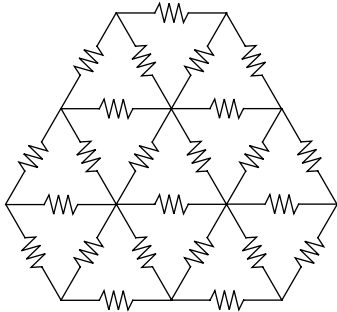
Gradients

Mesh Movement Techniques

Functions

Gradients

Spring Analogy



$$\sum_{j \in N_i} K_{ij} (\Delta \mathbf{x}_i - \Delta \mathbf{x}_j) = 0$$

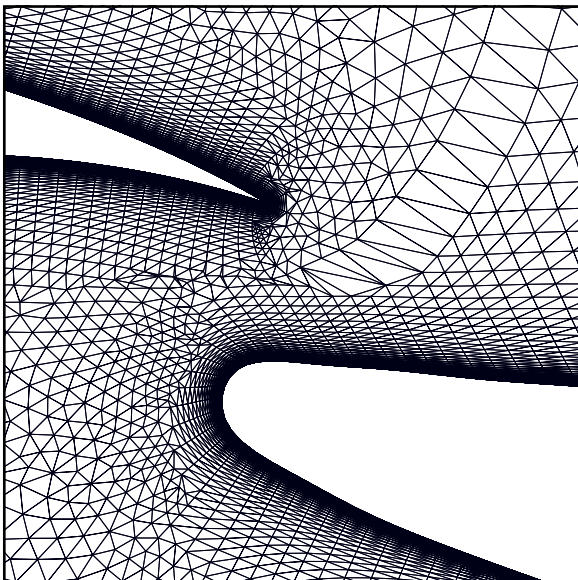
Linear Elasticity

$$\nabla^2 u + \frac{1}{1-2\nu} \frac{\partial}{\partial x} \nabla \cdot \vec{V} = 0$$

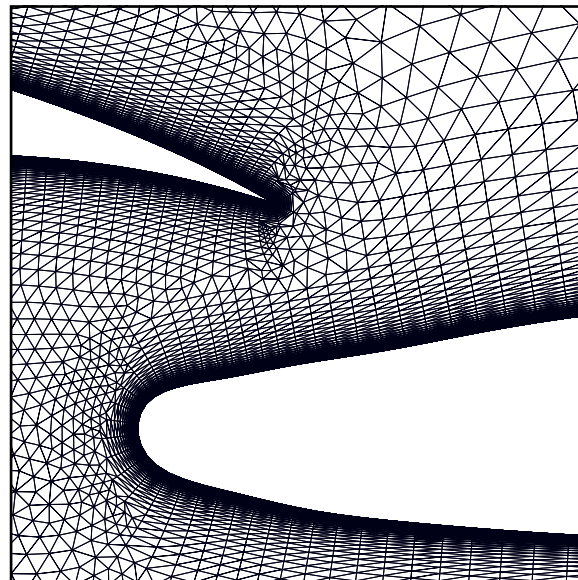
$$\nabla^2 v + \frac{1}{1-2\nu} \frac{\partial}{\partial y} \nabla \cdot \vec{V} = 0$$

$$\text{Set } \frac{1}{1-2\nu} = \text{aspect ratio}$$

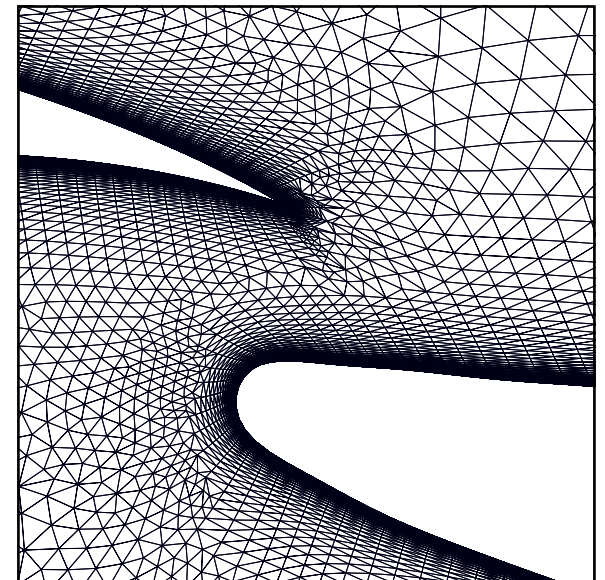
Distance/Springs



Original Mesh

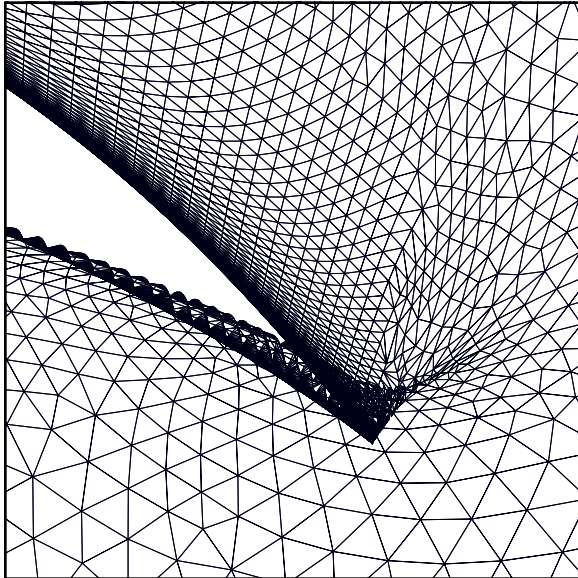


Linear Elasticity

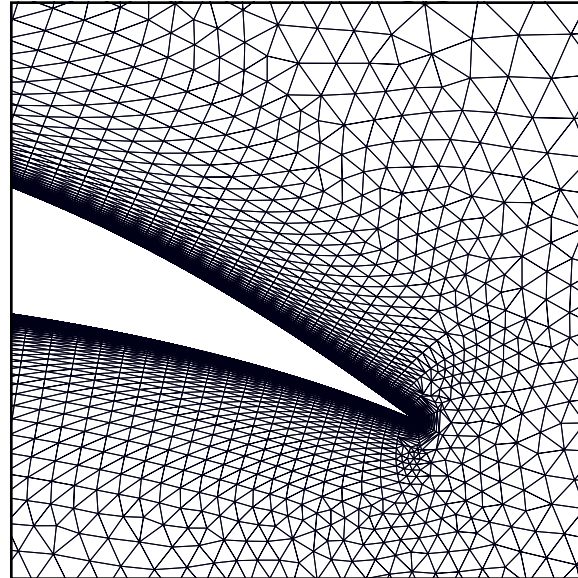


Mesh Movement Techniques

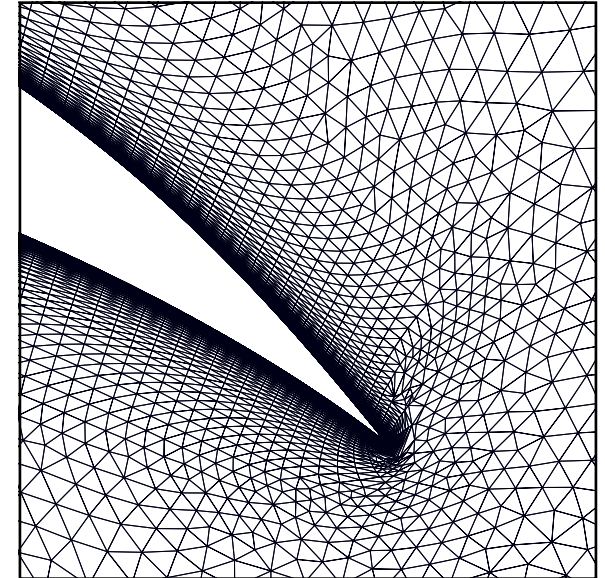
Distance/Springs



Original Mesh



Linear Elasticity



Problem Areas: Mesh Movement

- Extremely difficult to move realistic 3D grids - showstopper!
- High quality grids do not grow on trees - take what you can get
- Irreversible process causes problems for optimizer
- Grid regeneration introduces noise (even differentiable?)

Functions

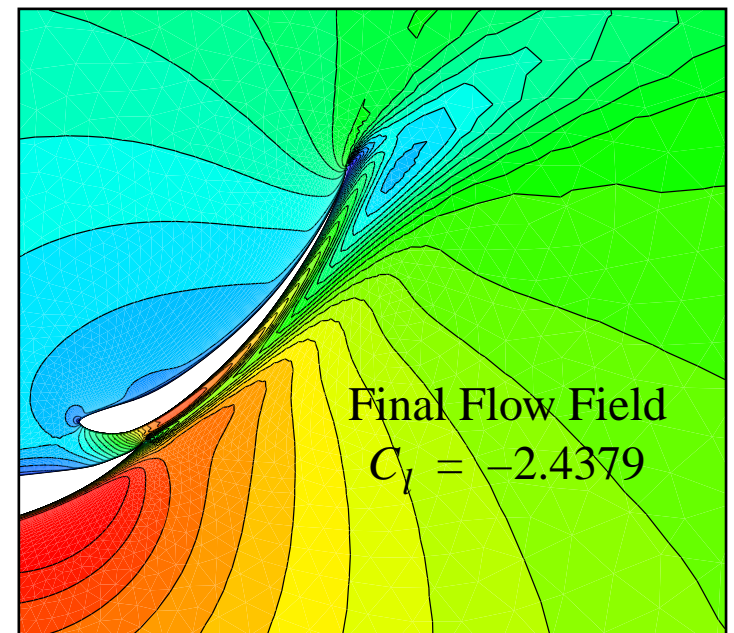
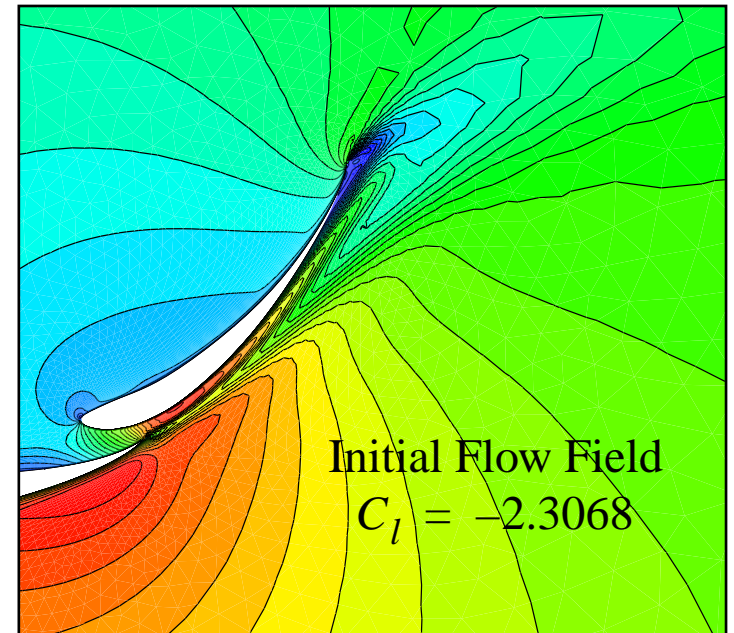
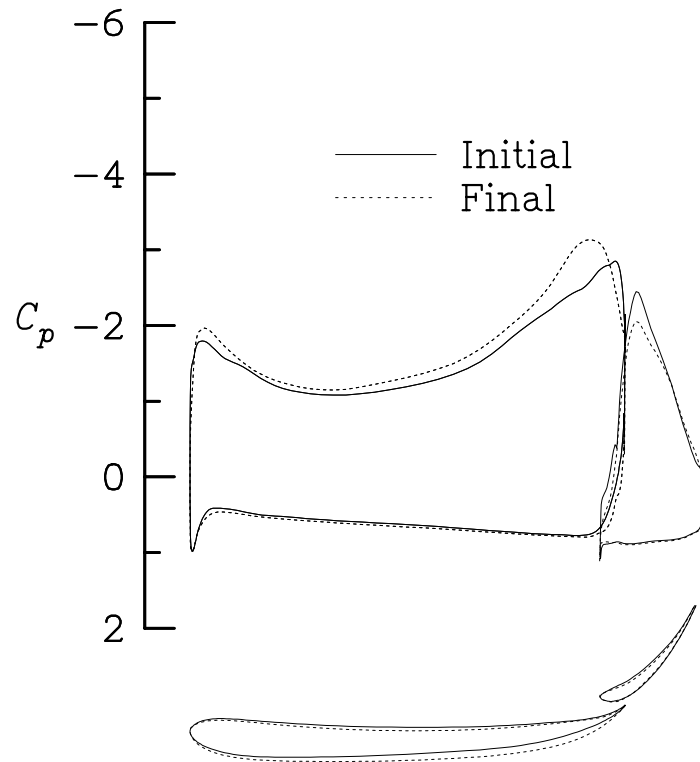
Gradients

Design Example: Multielement Airfoil for Open-Wheel Racing Car

Goal: Increase the downforce
65 Design Variables, 25 Design Cycles

15,446 Nodes

$$\alpha = 12^\circ \quad Re = 2.4 \times 10^6$$

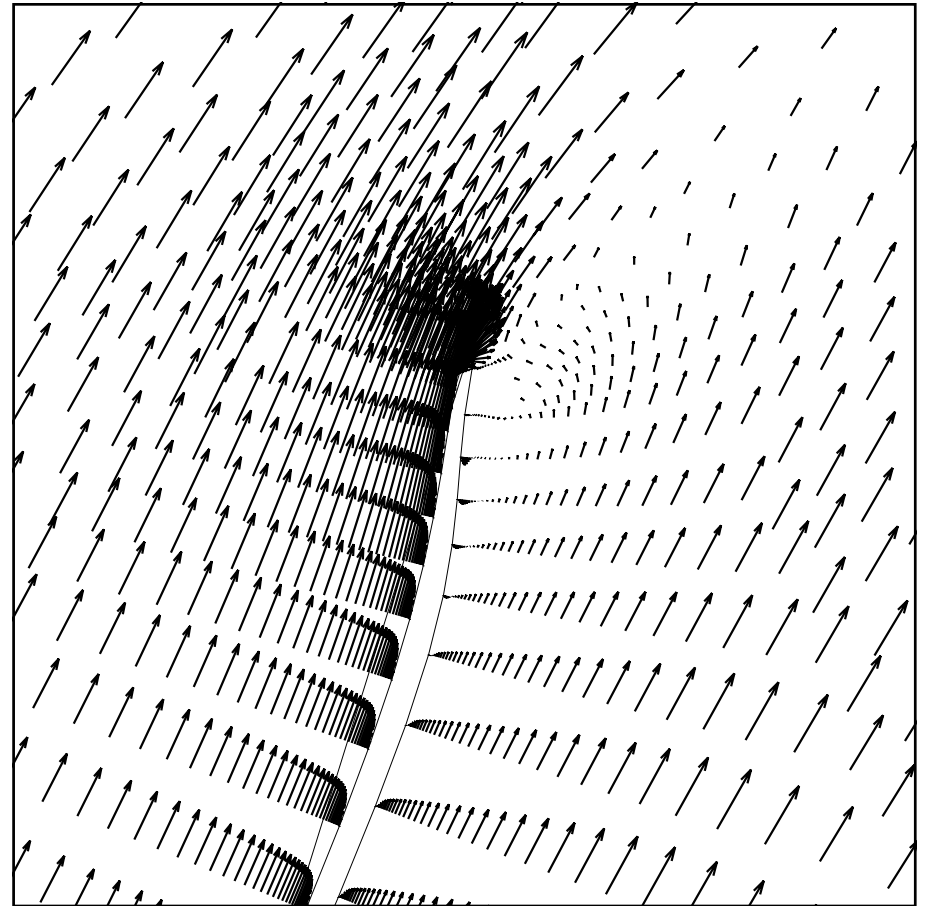
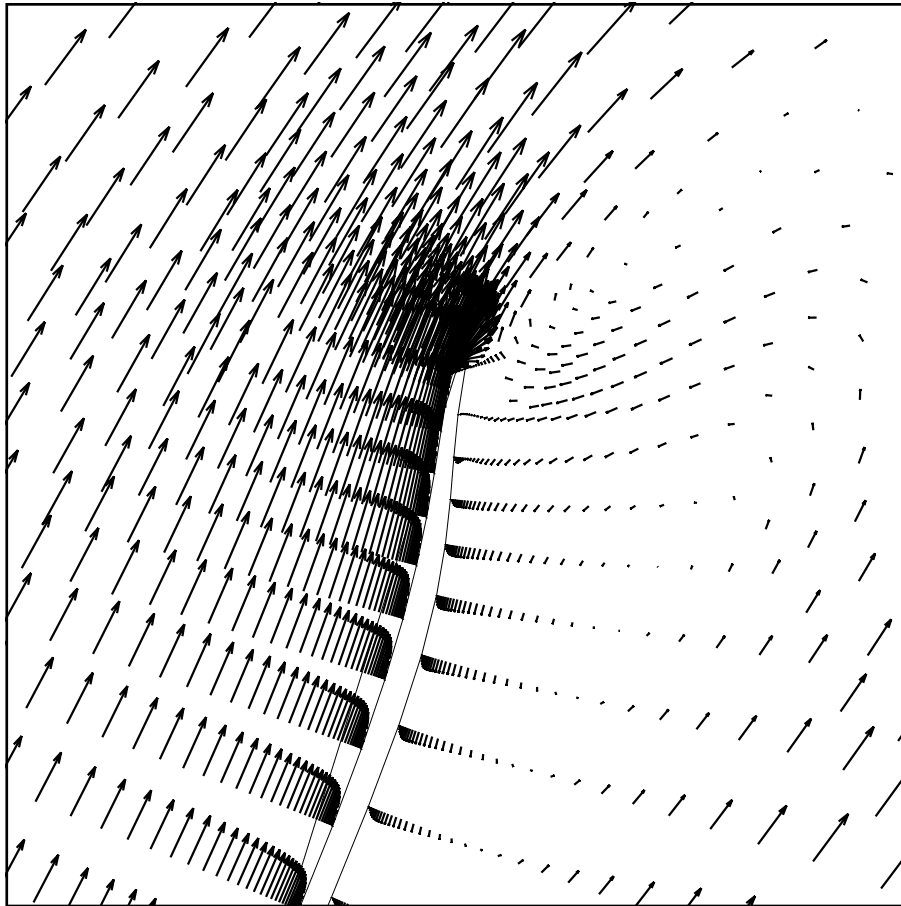


Multiement Airfoil for Open-Wheel Racing Car

Close-up of Velocity Vectors at Flap Trailing Edge

Initial Flow Field

Final Flow Field

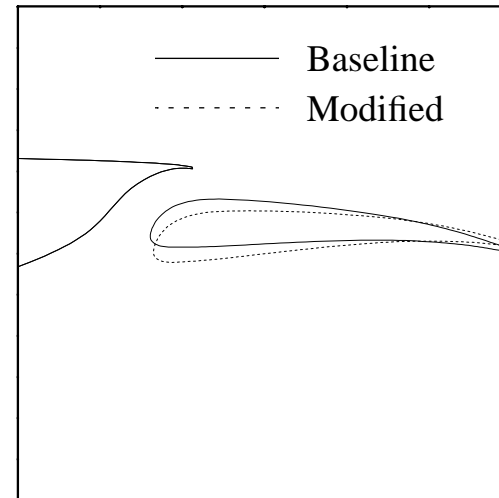
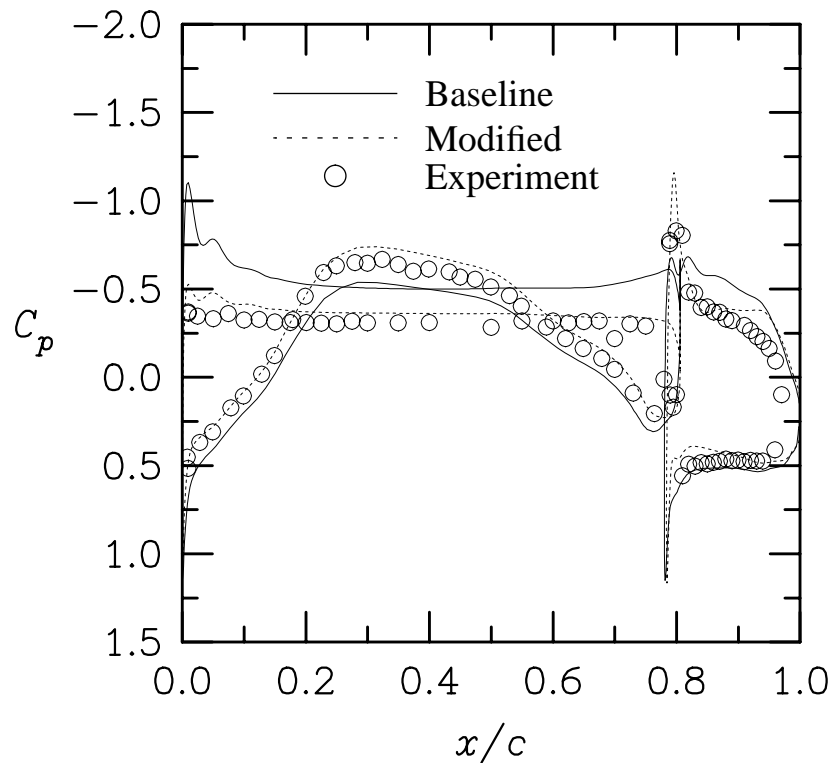


Application of Mesh Movement to a Multielement Airfoil Configuration

$$M_\infty = 0.7, \alpha = 1.5^\circ, Re = 30 \times 10^6$$

Experiment had non-uniform gap/overlap across span and deflected at high dynamic pressures

Objective: Determine flap position based on experimental pressures



Large Scale Design Case

Turbulent Flow Over Slotted Cruise Configuration

Goal: Reduce drag while maintaining lift

$$M_{\infty} = 0.75 \quad Re = 6.2 \times 10^6$$

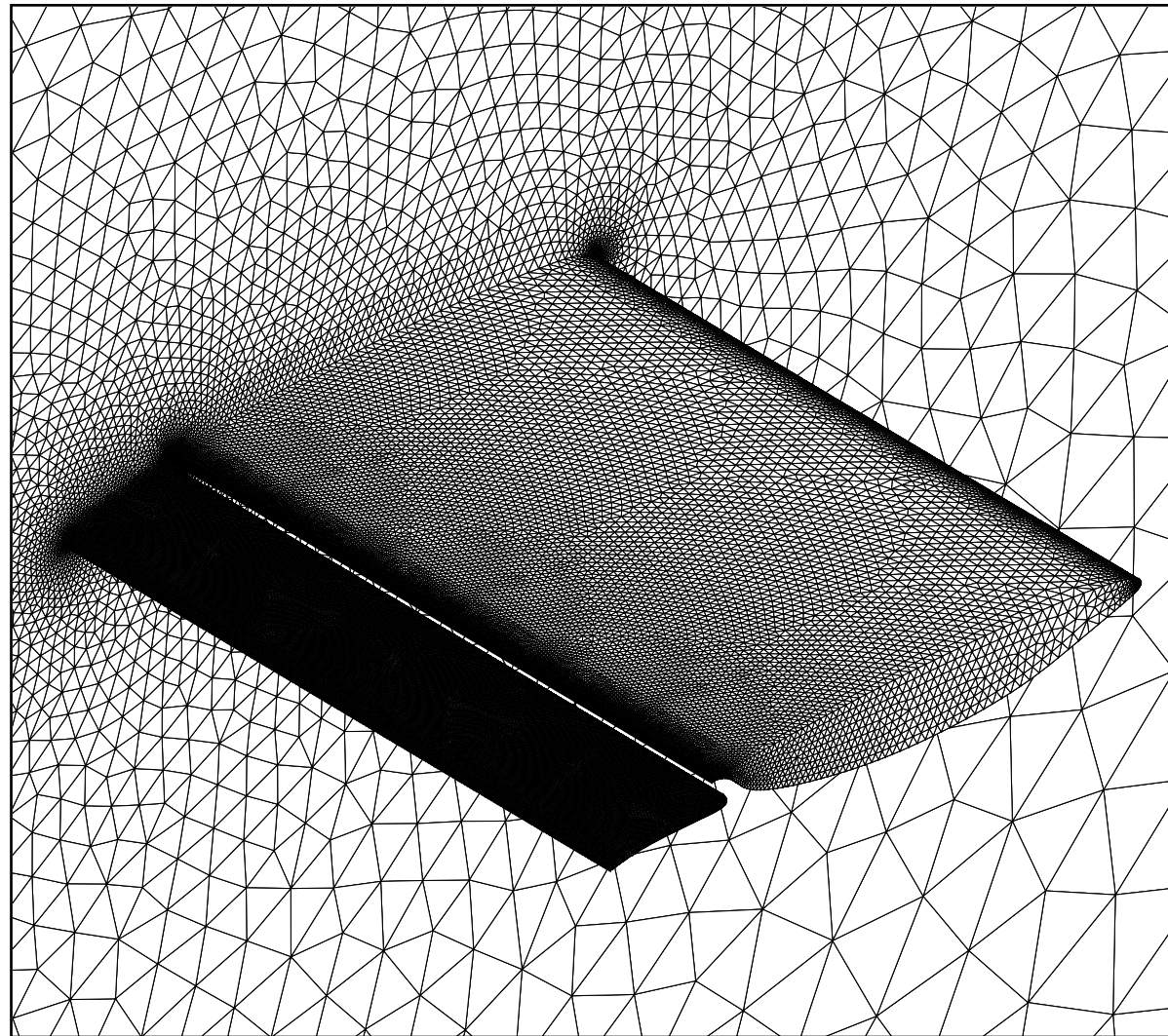
843,385 Nodes
4,796,360 Cells

34 Design Variables

- Angle of attack
- 15 Camber values on each element
- Flap translation and rotation

5 Design cycles/16 CPU's
~6 Days wall clock time

12 GB memory required



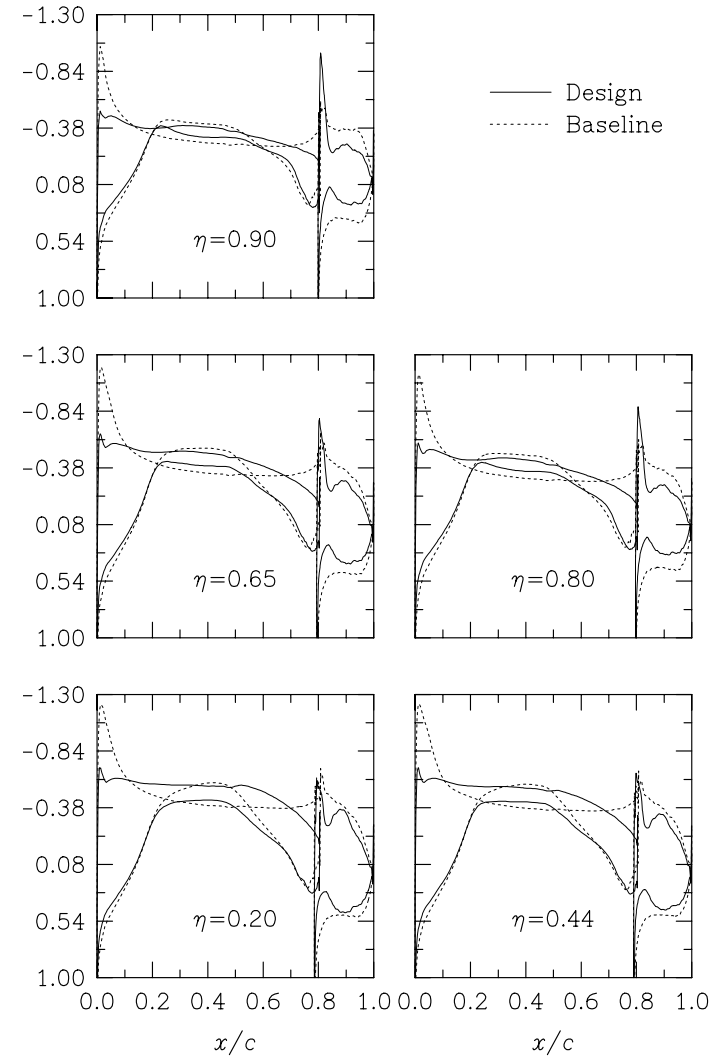
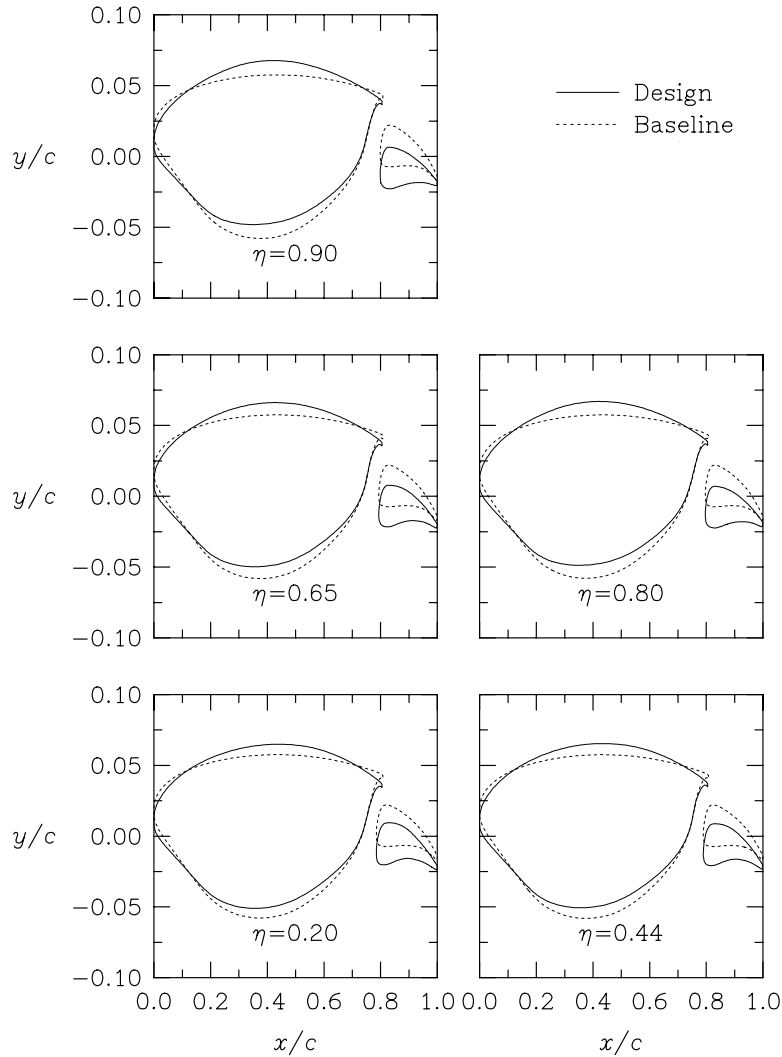
Large Scale Design Case

Turbulent Flow Over Slotted Cruise Configuration

Baseline Geometry Modified Geometry

$\alpha = 2.81^\circ$
 $C_L = 0.4375$
 $C_D = 0.0399$

$\alpha = 3.30^\circ$
 $C_L = 0.4374$
 $C_D = 0.0378$



Typical Cost of a Single Design Cycle

Assuming 1,000,000 Mesh Points on 20 CPU's

Flow Solve	10 Hours
Adjoint Solve	8 Hours
20-30 Grid Sensitivities and Gradient Evaluations	10 Hours
Line Search with 5-6 Grid Moves and Flow Solves	20 Hours

Single Design Cycle

~2 Days Wallclock Time

Now consider:

- ~10 Design cycles in a given run
- Robust (i.e., multipoint) design
- Unsteady flows
- Reacting gas chemistry
- MDO

Future Directions / Possible Solutions

Flow and Adjoint Solutions

- Adaptive, “smart” algorithms
- Simultaneous convergence/error estimation monitoring
- Adjoint-based grid adaptation

Mesh Movement

- High quality initial grids
- Mesh untangling (Freitag)
- Quaternion-based approaches (Samareh)
- Adjoint-based sensitivities

Grid Adaptation

- Algorithms for highly anisotropic meshes

Optimization

- Model management (Alexandrov)
- Parallel algorithms

Hardware

- Massively parallel computing