

Optimal Unsteady Flow Control and One-Shot Aerodynamic Shape Optimization using AD

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(Recent) Work supported by

DFG Priority Program 1253 on Optimization with PDEs

DFG Project on Optimal Flow Control

BMBF Project DGHPOPT



Bundesministerium
für Bildung
und Forschung

Ingredients

for Efficient Optimization and Control in Aerodynamics

- **Adjoint-based sensitivity evaluation (discrete, continuous, hybrid)**
- **Checkpointing for unsteady adjoint computation**
- **Non-loosely coupled (adjoint) PDEs for MDO**
- **One-shot methods (also called All-at-once, SAND, ...)**
- **Preconditioning of design equation**
- **Gradient smoothing**
- **Multilevel parameterization / Free node parameterization**
- **Shape derivatives and shape gradients**
- **Incorporation of adaptation by dual weighted residuals (DWR)**
- **Calculation of Pareto-fronts by “equality-constraint-based scans”**
- **...**

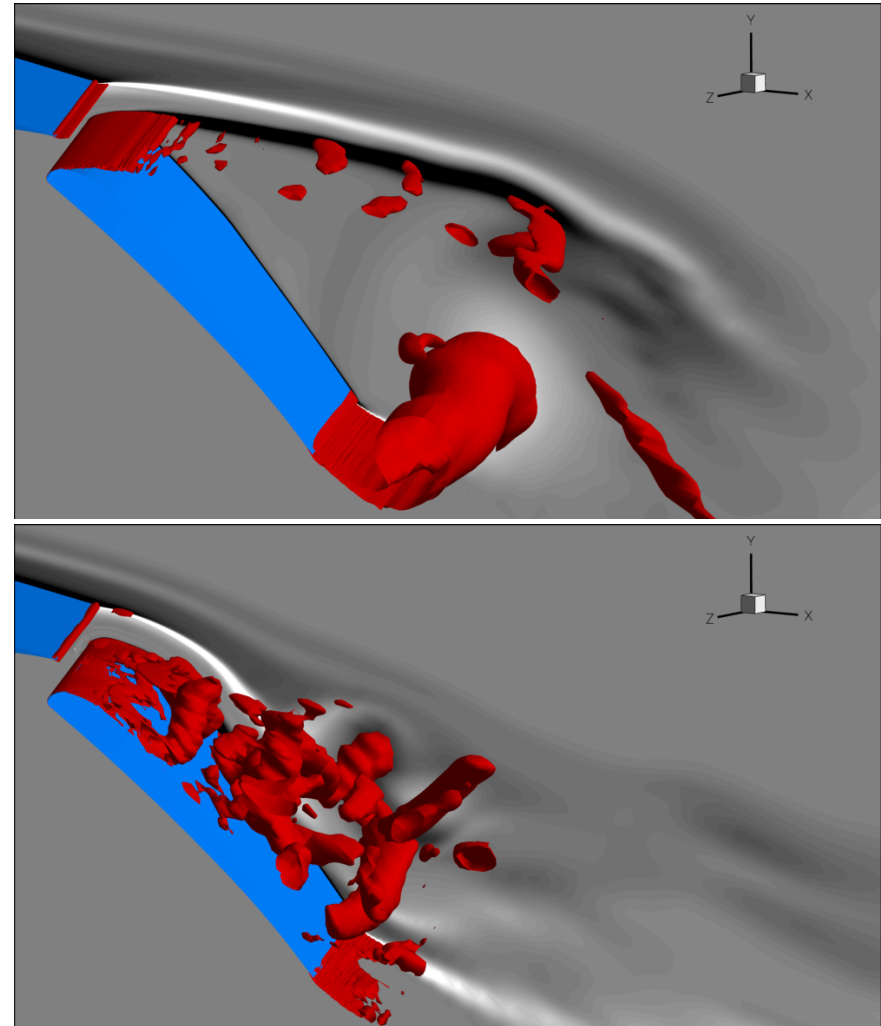
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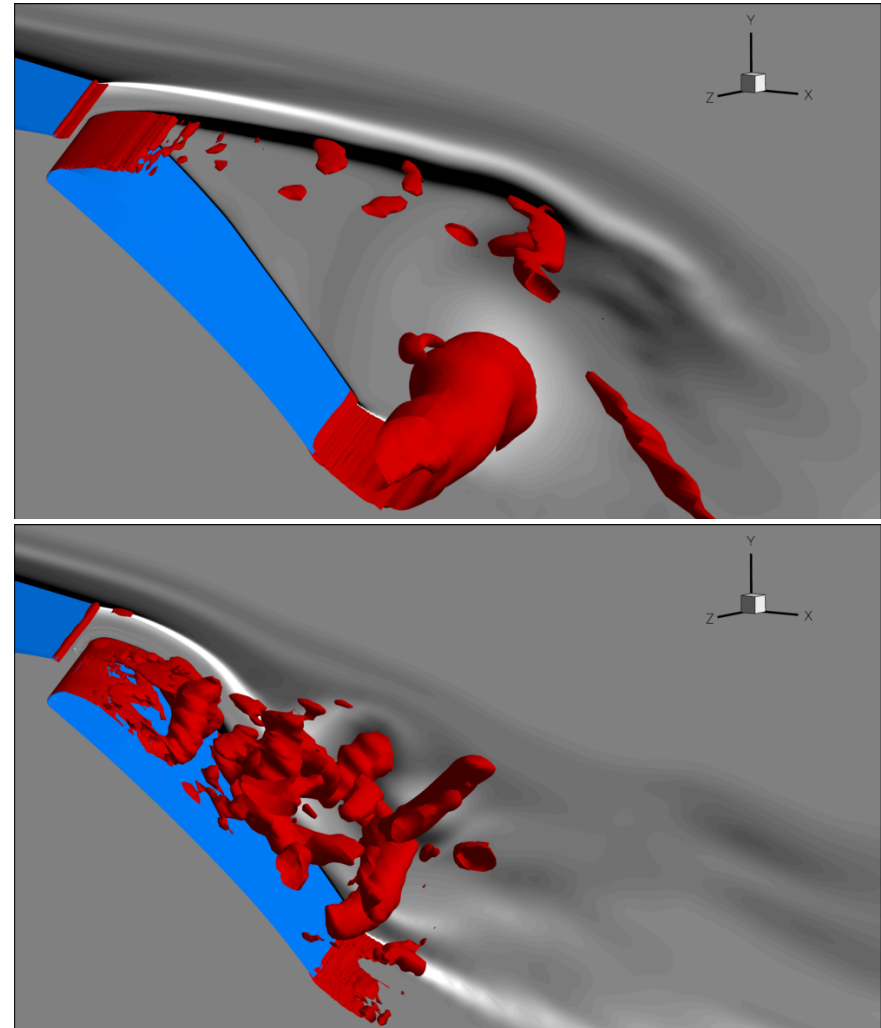
Optimal Active Flow Control - Motivation

- *Aerodynamic behaviour often influenced by separation*
 - *wings*
 - *vehicles*
- *Active flow control is promising concept to manipulate separated flow*
 - *often realised by blowing and / or suction*
- *How to choose effective excitation parameters?*
 - *often determined by open-loop in expensive experiments / numerical simulations*



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⇒ **Gradient based optimal control methods much more efficient!**

Adjoint - Motivation

Optimal control problem

$$\min_{\phi \in \Phi} J(\phi, w) \quad \text{s.t.} \quad R(\phi, w) = 0$$

Gradient-based optimal control, e.g.

$$\phi_{k+1} = \phi_k - \alpha_k \nabla J|_{\phi_k}$$

Calculation of the gradient

$$\nabla J|_{\phi_k} = \left(\frac{dJ}{d(\phi_k)_n} \right)_{n=1, \dots, M}$$

Finite differences

Continuous adjoint

Discrete adjoint

Adjoint - Motivation

Optimal control problem

$$\min J(\phi, w) \quad \text{s.t.} \quad R(\phi, w) = 0$$

Finite differences are inexact and too expensive to calculate

Gradients calculated by adjoints are accurate

Numerical effort for gradient computation by adjoints is independent from the number of design / control variables

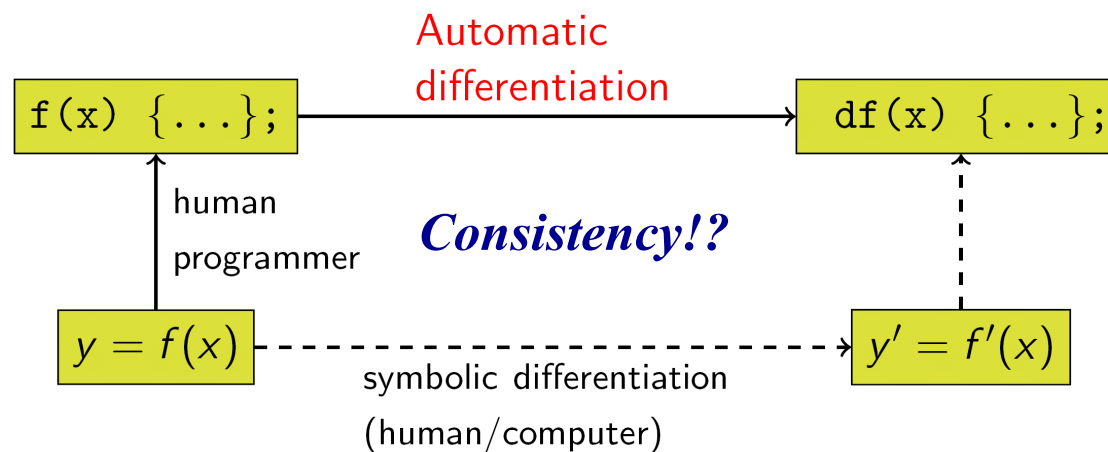
⇒ Use of adjoints!

Different Adjoint Approaches

- **Continuous Adjoint**
 - *optimize then discretize*
 - *hand coded adjoint solvers*
 - *time consuming in implementation*
 - *efficient in run and memory*
- **Discrete Adjoint / Algorithmic Differentiation (AD)**
 - *discretize then optimize*
 - *hand coding of adjoint solvers or ...*
 - *... more or less automated generation*
 - *memory effort increases (way out e.g. check-pointing)*
- **Hybrid Adjoint**
 - *merge “continuous and discrete” routines*
 - *optimize differentiated code*

Discrete Adjoint Method

- **First discretise then optimise**
 - *First discretise the primal system*
 - *Then obtain the adjoint system based on the discretised primal equations*
- **Possibility proposed here: Automatic or Algorithmic Differentiation (AD)**
- **Basic principle**
 - *Computer code is concatenation of basic operations (+,-,*,etc.)*
 - *Apply differentiation rules to this concatenation by using chain rule*



Governing Equations

The incompressible RANS equations are given as

$$\frac{\partial(\rho \bar{u}_i)}{\partial x_i} = 0$$
$$\frac{\partial(\rho \bar{u}_i)}{\partial t} + \frac{\partial}{\partial x_i} (\rho \bar{u}_i \bar{u}_j + \overline{\rho u'_i u'_j}) = -\frac{\partial \bar{p}}{\partial x_i} + \frac{\partial \bar{\tau}_{ij}}{\partial x_i}$$

The Reynolds stresses are modeled by the eddy viscosity model

$$-\overline{\rho u'_i u'_j} = \mu_t \left(\frac{\partial \bar{u}_i}{\partial x_j} + \frac{\partial \bar{u}_j}{\partial x_i} \right) - \frac{2}{3} \rho \delta_{ij} k \quad \text{and} \quad \mu_t = 0.31 \rho k / \max(0.31 \omega; \Omega F_2)$$

Two equation SST k- ω turbulence model

$$\frac{\partial(\rho k)}{\partial t} + \frac{\partial(\rho k \bar{u}_i)}{\partial x_i} = \bar{\tau}_{ij} \frac{\partial \bar{u}_j}{\partial x_i} - \beta^* \rho \omega k + \frac{\partial}{\partial x_i} \left((\mu + \sigma_k \mu_t) \frac{\partial k}{\partial x_i} \right)$$
$$\frac{\partial(\rho \omega)}{\partial t} + \frac{\partial(\rho \omega \bar{u}_i)}{\partial x_i} = \frac{\gamma}{\nu_t} \bar{\tau}_{ij} \frac{\partial \bar{u}_j}{\partial x_i} - \beta \rho \omega^2 + \frac{\partial}{\partial x_i} \left((\mu + \sigma_\omega \mu_t) \frac{\partial \omega}{\partial x_i} \right) + 2(1 - F_1) \rho \sigma_{\omega 2} \frac{1}{\omega} \frac{\partial k}{\partial x_i} \frac{\partial \omega}{\partial x_i}$$

Governing Equations

The incompressible RANS equations are given as

$$\frac{\partial(\rho \bar{u}_i)}{\partial x_i} = 0$$

$$\frac{\partial(\rho \bar{u}_i)}{\partial t}$$

The Reynolds

$$-\rho \overline{u'_i u'_j}$$

Two equations

$$\frac{\partial(\rho k)}{\partial t} + \frac{\partial(\rho \bar{u}_i k)}{\partial x_i}$$

$$\frac{\partial(\rho \omega)}{\partial t} + \frac{\partial(\rho \bar{u}_i \omega)}{\partial x_i}$$

But: $\omega \rightarrow \infty$ at wall!

\Rightarrow SST k - ω turbulence model is non-differentiable!

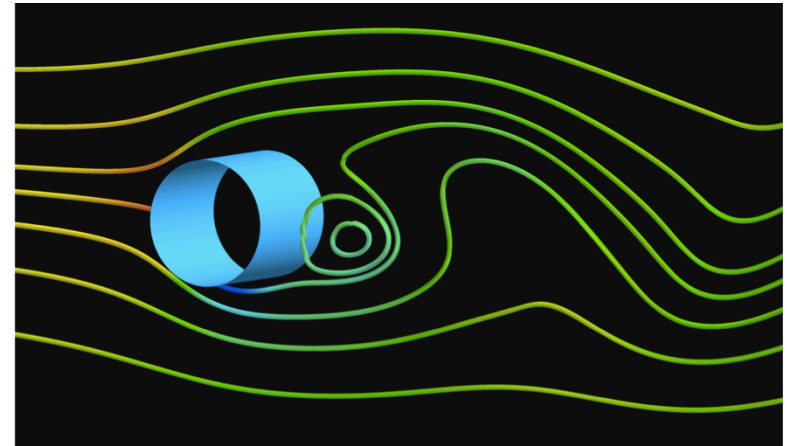
\Rightarrow Frozen turbulence assumption for continuous adjoint approach necessary!

\Rightarrow Leads to extra inconsistency!

$$\frac{1}{\omega} \frac{\partial k}{\partial x_i} \frac{\partial \omega}{\partial x_i}$$

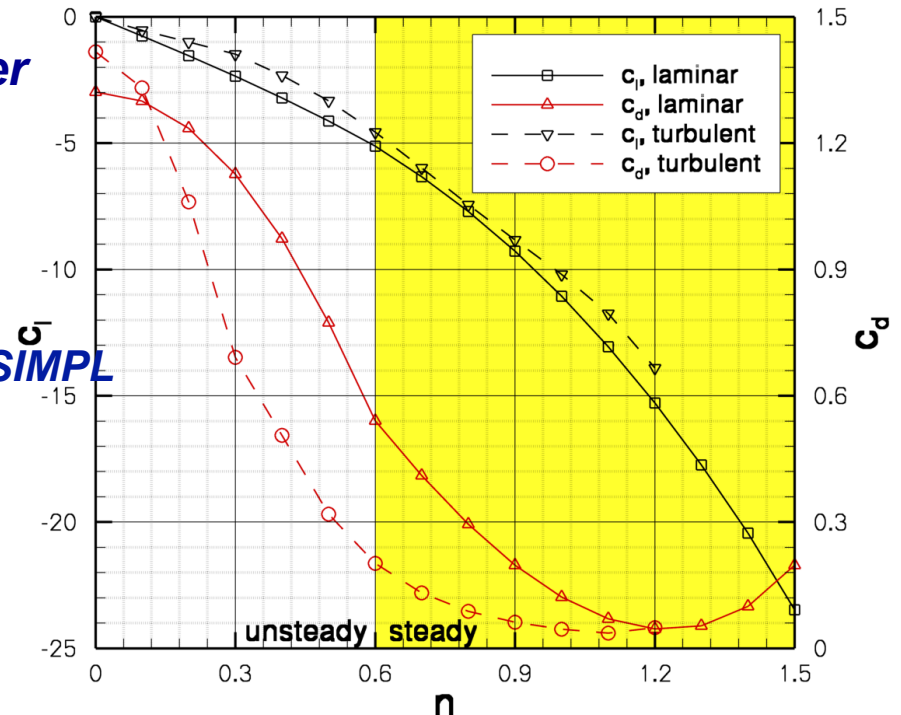
Test Case and Approaches

- *Drag minimisation of a rotating cylinder*
- *Control variable: Rotational speed*
- *RANS flow solver: ELAN (TU Berlin)*
 - *Block-structured, FVM, incompressible, SIMPL*
 - *Fully implicit, MPI based parallelisation*
 - *Turbulence model : SST k- ω*
 - *Coded in Fortran*
- *AD tool for adjoint : TAPENADE (INRIA Sophia – Antipolis)*
- *Reverse Accumulation for SIMPL loops [Christianson]*
- *Checkpointing by REVOLVE [Griewank, Walther]*
 - *Usable for Fortran and C*



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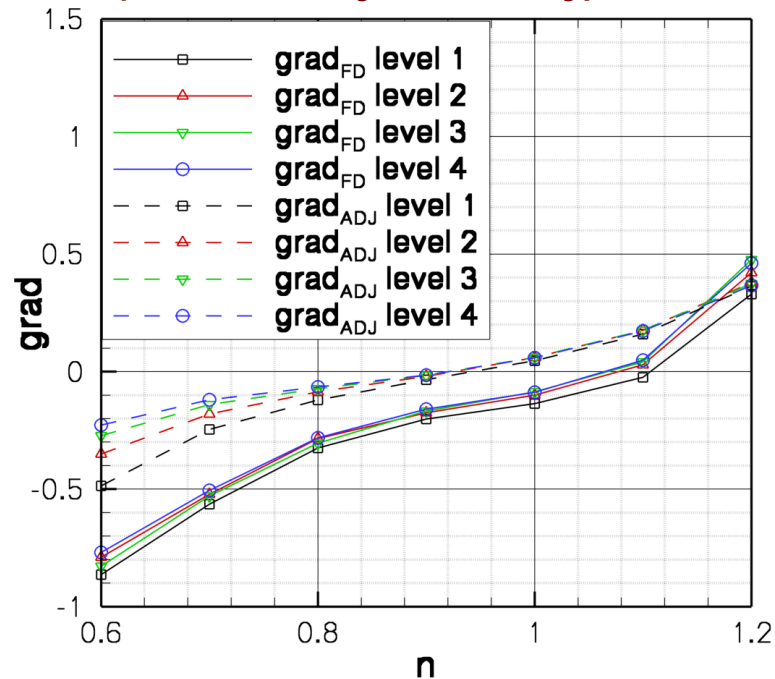
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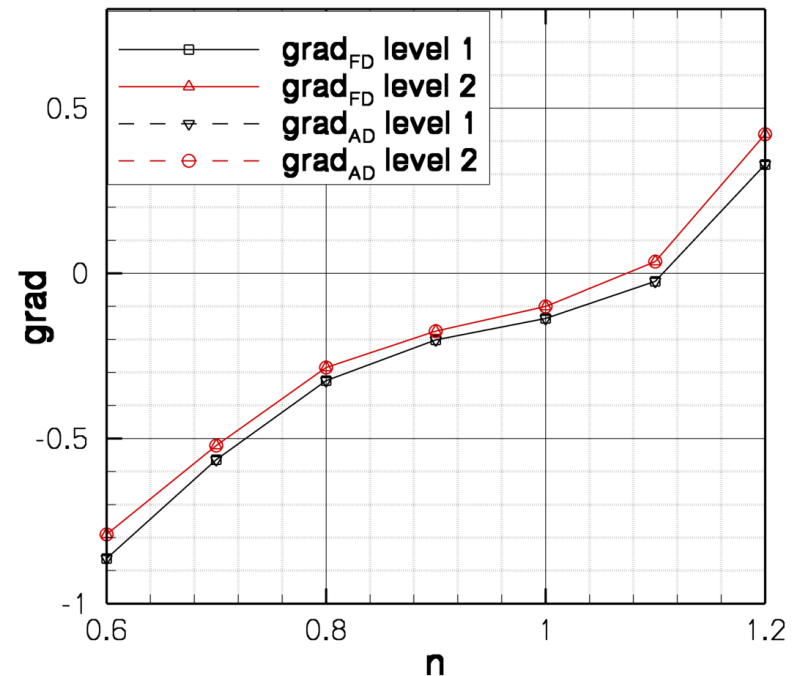
Validation of the discrete adjoint solver

- *Pre-study: Continuous vs Discrete adjoints*
- *Steady turbulent flow with $Re = 5000$*

**Continuous approach vs FD
(frozen eddy viscosity)**



**Discrete approach vs FD
(complete turbulence model)**

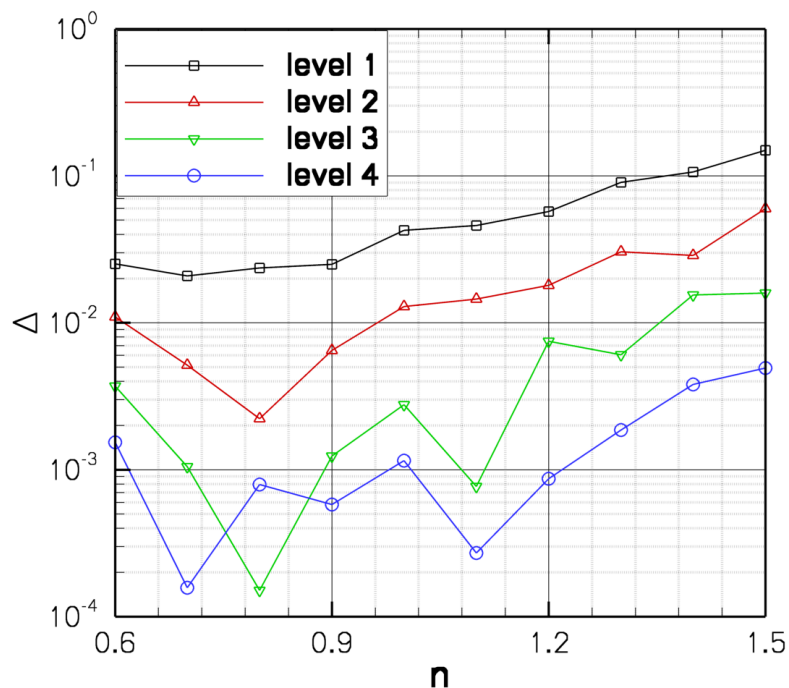


Discrete adjoints : Grid independent, more accurate and consistent
[Carnarius, Thiele, Özkaya, Gauger, AIAA-2010-5088-435, 2010]

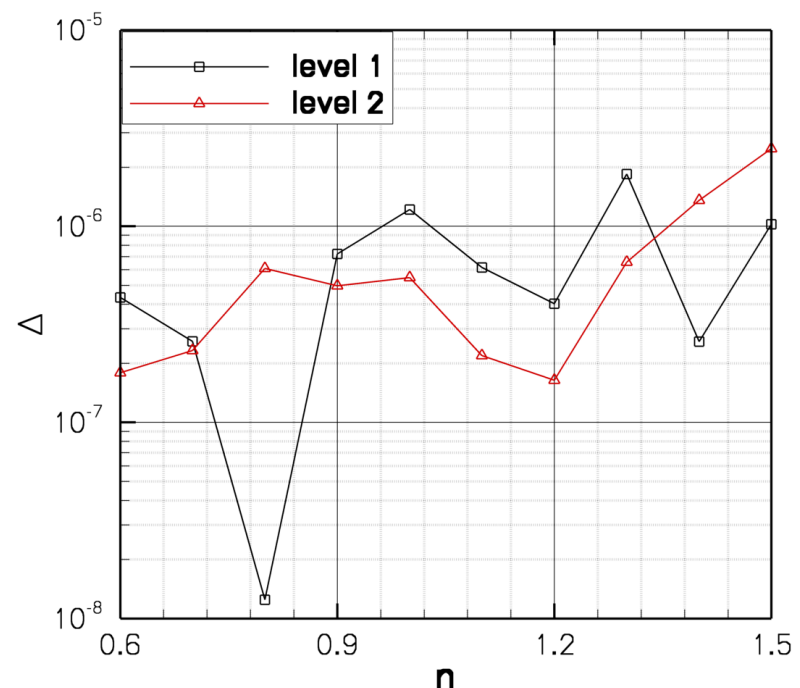
Validation of the discrete adjoint solver

- *Pre-study: Continuous vs Discrete adjoints*
- *Steady laminar flow with $Re = 100$*

Continuous approach vs FD



Discrete approach vs FD



Discrete adjoints : Grid independent, more accurate and consistent
[Carnarius, Thiele, Özkaya, Gauger, AIAA-2010-5088-435, 2010]

Development of discrete adjoint methods for unsteady optimal flow control

- Unsteady adjoint-based optimal flow control is very challenging
- Up to now not used for complex practical aerodynamic applications
- One of the main reasons is the prohibitive storage requirement as one has to store the entire flow history
- For example, the storage cost of the primal solution for a 2D URANS incompressible solver with 10^5 grid points and 1000 unsteady time iterations is $O(10)$ Gb
- Obviously, for practical complex configurations in 3D with more number of grid points and time iterations, the storage requirements may become prohibitively large

Exact and approximate approaches

Several strategies have been proposed to circumvent the memory requirements

Exact methods

- *Store all in hard disk approach*
- *Use of checkpoints*
- *...*

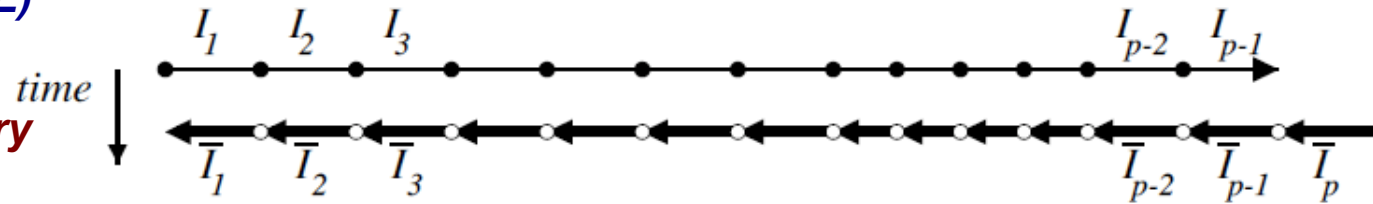
Approximate methods

- *Reduced order methods (e.g. POD models)*
- *Non-linear frequency domain methods*
- *...*

Checkpointing

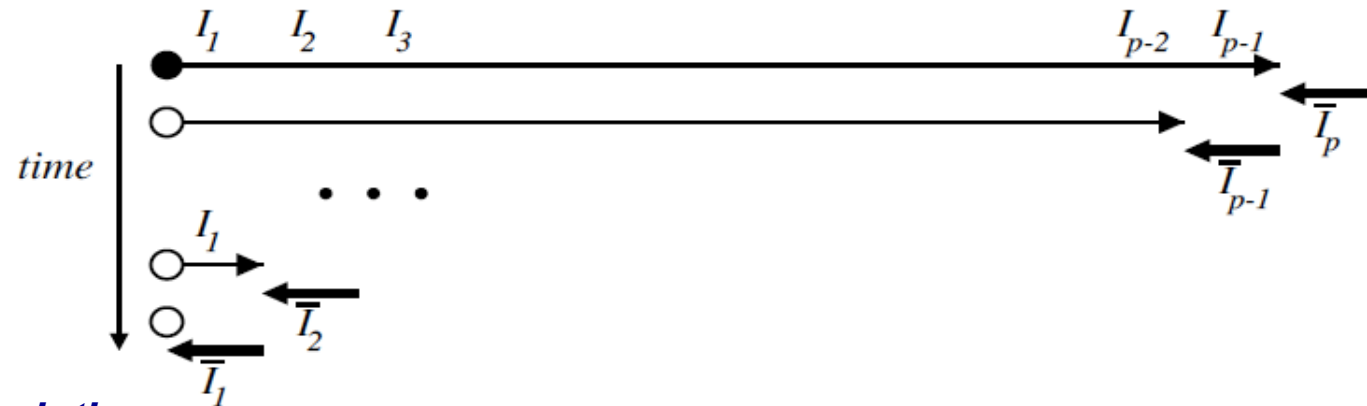
Store-All (TAPENADE)

Excessive memory requirements

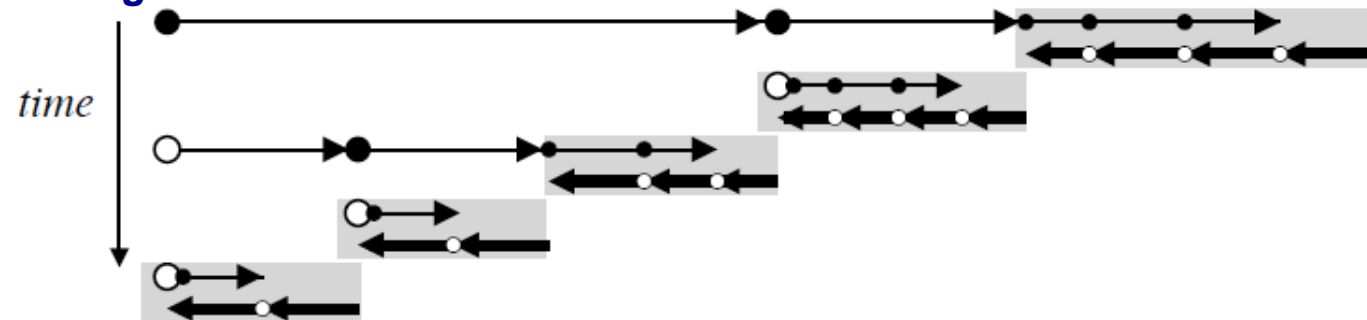


Recompute-All (TAF)

Excessive CPU requirements



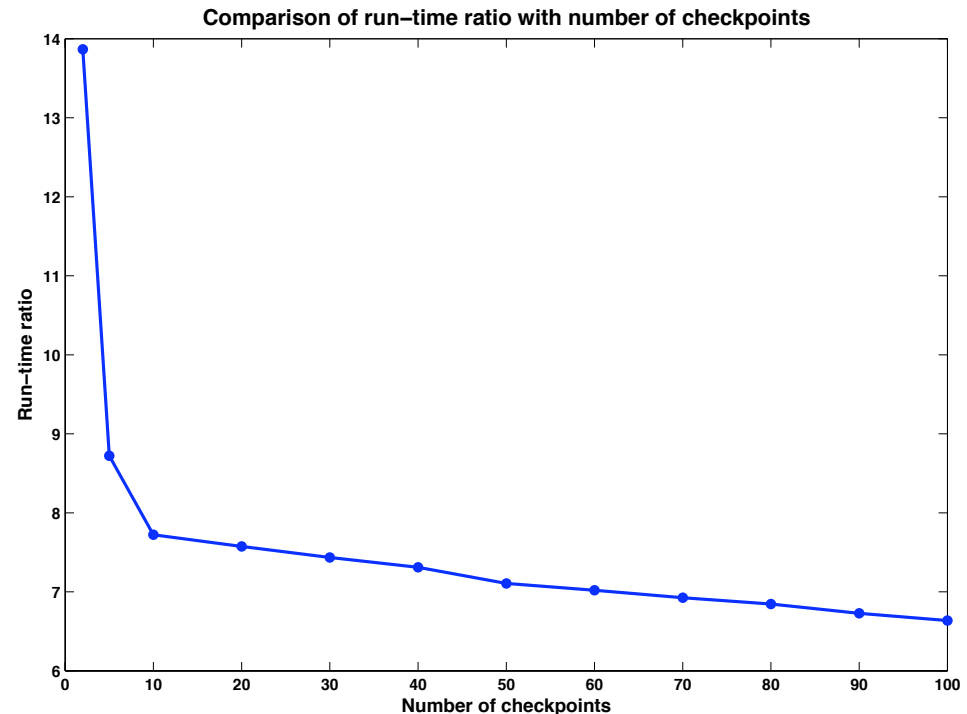
Compromise: Checkpointing



Variation of run time ratio with checkpoints

Unsteady time steps = 100

$$\text{Run time ratio} = \frac{T(\text{adjoint})}{T(\text{primal})}$$



Comments on checkpointing approach :

- *Significantly reduces the memory*
- *Increases the run time due to extra flow calculations*
- *Binomial checkpointing ensures optimal extra flow computations*

Validation of the discrete adjoint solver

Laminar flow, $Re = 100$

Cost function

$$J = \bar{C}_D = \frac{1}{N - N'} \sum_{n=N'+1}^N C_D^n$$

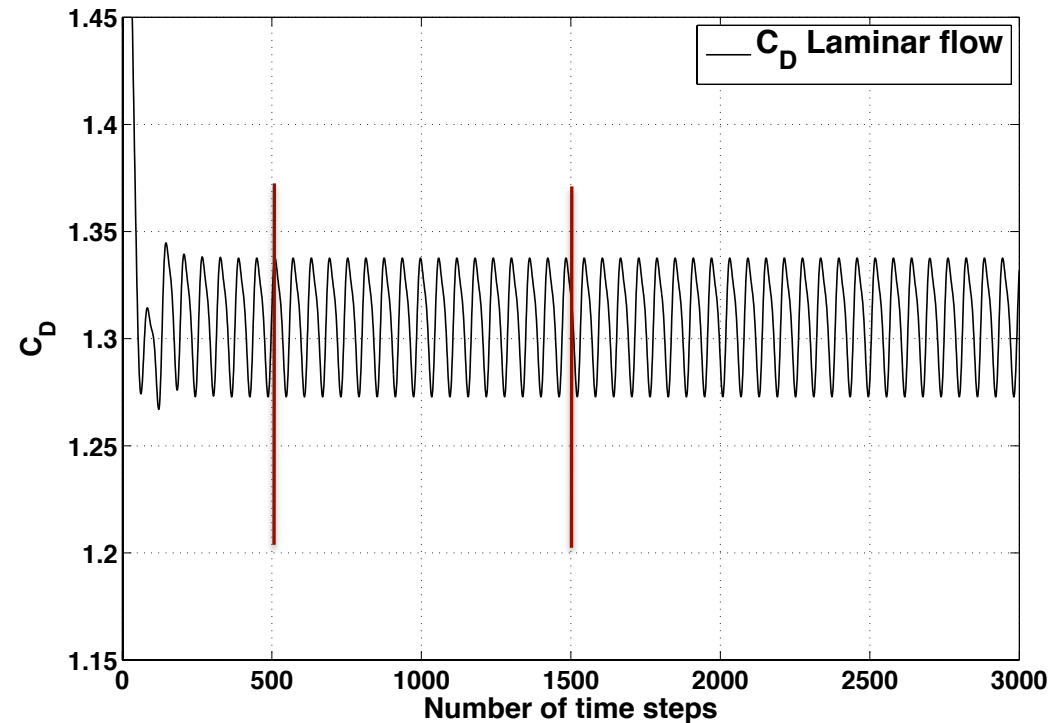
$$N = 1500, N' = 500$$

$$\Delta t = 0.1, \omega = 0.1$$

Number of Checkpoints = 150

The run time cost for recomputations is a factor of 1.8987

Sensitivity gradients:



2 nd order FDM : $\Delta\omega = 10^{-4}$	Adjoint mode AD code	Forward mode AD code
-0.430024408	-0.429528263715753	-0.429528222994623

Difference:

$O(10^{-4})$

$O(10^{-8})$

Validation of the discrete adjoint solver

Turbulent flow, $Re = 5000$

Cost function

$$J = \bar{C}_D = \frac{1}{N - N'} \sum_{n=N'+1}^N C_D^n$$

$$N = 2000, N' = 1000$$

$$\Delta t = 0.1, \omega = 0.1$$

Number of Checkpoints = 150

The run time cost for recomputations is a factor of 1.9240

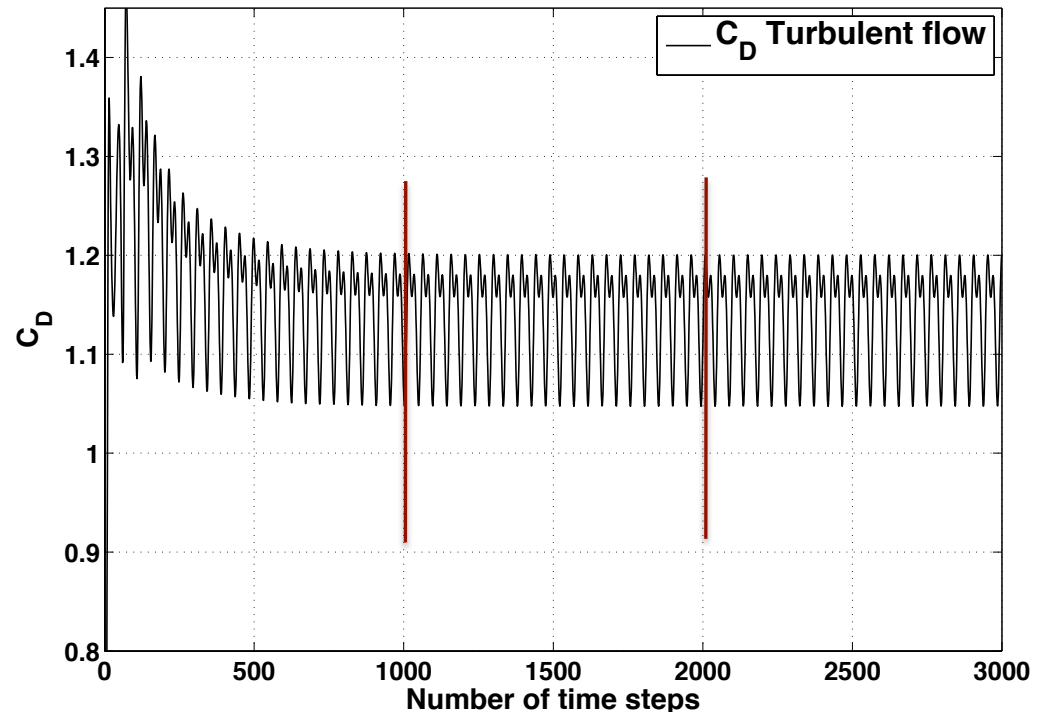
Sensitivity gradients:

2 nd order FDM : $\Delta\omega = 10^{-4}$	Adjoint mode AD code	Forward mode AD code
-0.56466950	-0.564139519316557	-0.564124863073591

Difference:

$O(10^{-4})$

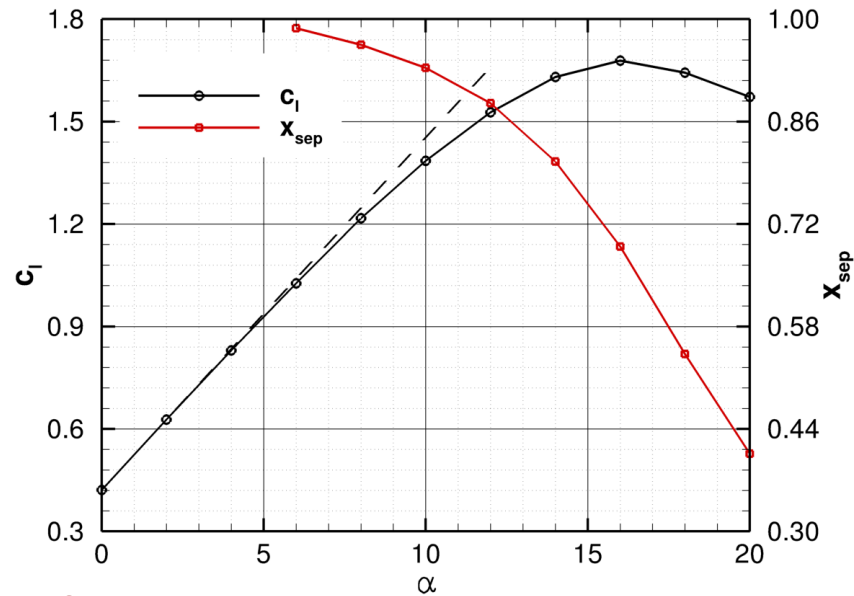
$O(10^{-5})$



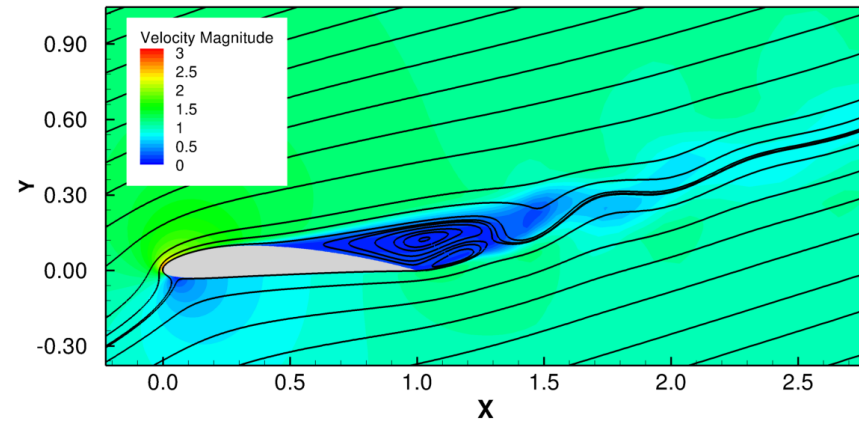
NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

Primal flow solutions:



Lift polar and separation position



Contours of velocity magnitude

NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

Lift Maximisation using active flow control:

- ***A cascade of 4 actuation slots is installed on the suction side***
- ***Sinusoidal blowing and suction with zero net mass flux is applied at each slot using***

$$\begin{pmatrix} u^k \\ v^k \end{pmatrix} = A^k \begin{pmatrix} \cos \beta^k \\ \sin \beta^k \end{pmatrix} \sin [2\pi f (t - t_0^k)], \quad k = 1, \dots, 4.$$

NACA4412 Airfoil Test Case

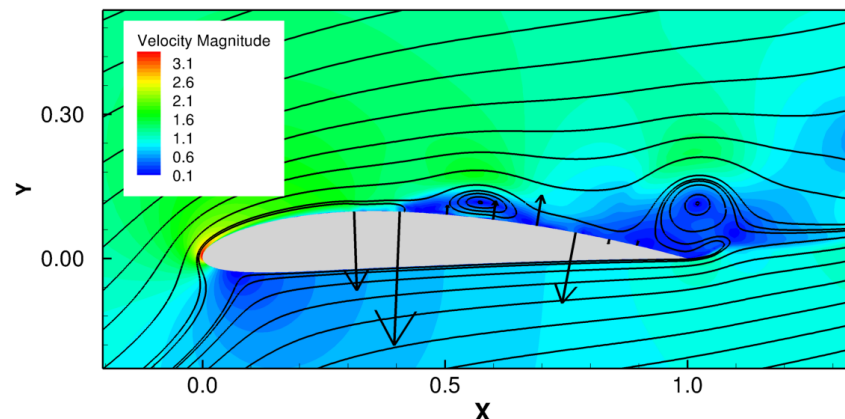
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- Actuated flow from preliminary simulations



NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

Optimal active flow control:

Cost function: *Mean lift coefficient*

$$J = \bar{C}_l = \frac{1}{N} \sum_{n=1}^N C_l^n \quad N = 100, \quad \Delta t = 0.005$$

Control variables: A^k – Amplitude, t_0^k – Phase shift, β^k – Angle ($k = 1$ to 4)

Turbulence model: *Wilcox k- ω*

NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

Optimal active flow control:

Control Parameter	Adjoint mode AD code	Forward mode AD code
Amplitude - 01	0.132869414677547	0.132843488475446
Amplitude - 02	0.167070460770784	0.167065662623720
Amplitude - 03	0.181247271988999	0.181252126166289
Amplitude - 04	0.155844489164031	0.155843813170431

Comparison of the sensitivity gradients with respect to Amplitude at 1st, 2nd, 3rd and 4th actuation slots

NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

Optimal active flow control:

Control Parameter	Adjoint mode AD code	Forward mode AD code
Phase shift - 01	0.204246051913213	0.204178681978258
Phase shift - 02	0.244791572866917	0.244693324906123
Phase shift - 03	0.244817849004966	0.244819168327026
Phase shift - 04	0.125957535080716	0.125955476539906

*Comparison of the sensitivity gradients with respect to
Phase shift at 1st, 2nd, 3rd and 4th actuation slots*

NACA4412 Airfoil Test Case

Turbulent flow, $Re=10^6$, $\alpha=20^\circ$

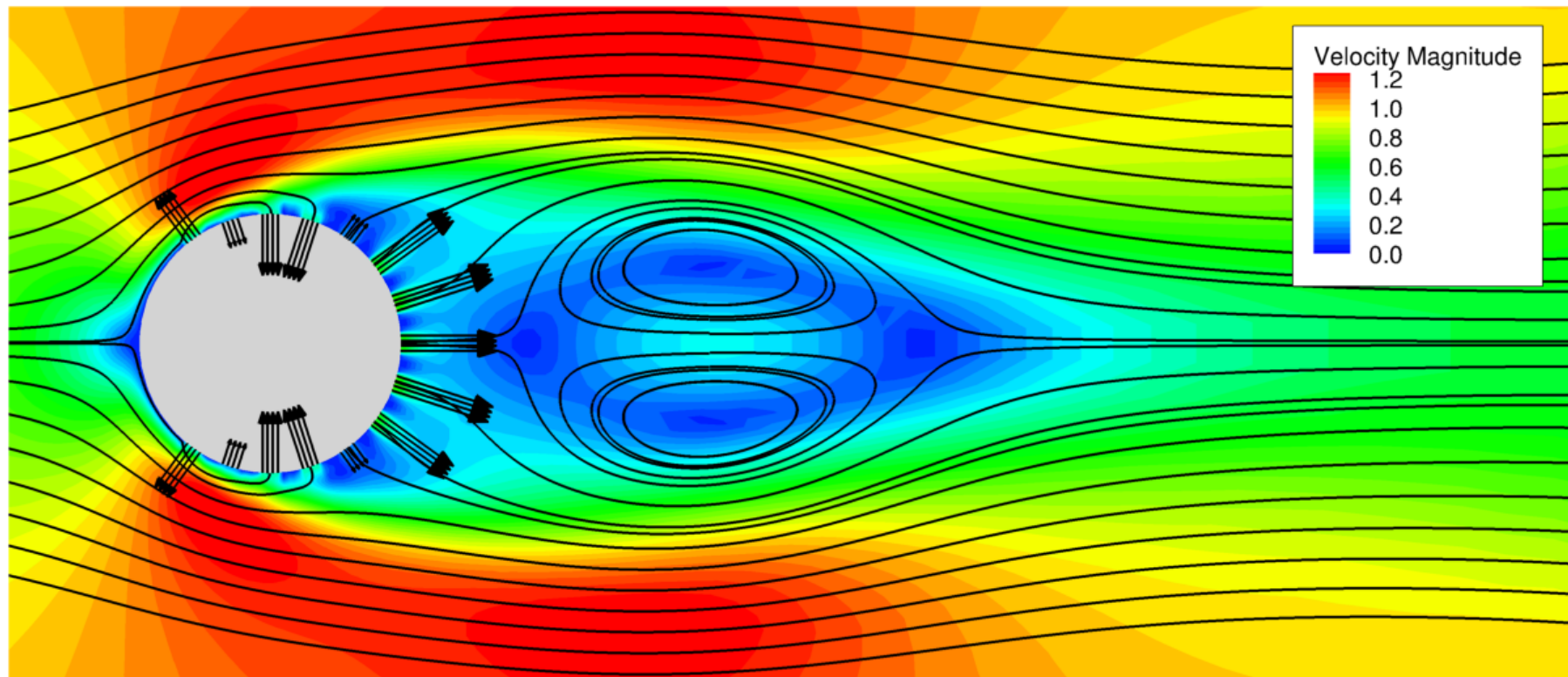
Optimal active flow control:

Control Parameter	Adjoint mode AD code	Forward mode AD code
Angle - 01	-0.005212791392634	-0.005209720130677
Angle - 02	-0.006697219503597	-0.006705398122871
Angle - 03	-0.006841492789784	-0.006841527973356
Angle - 04	-0.007246751418587	-0.007246750396135

Comparison of the sensitivity gradients with respect to Angle at 1st, 2nd, 3rd and 4th actuation slots

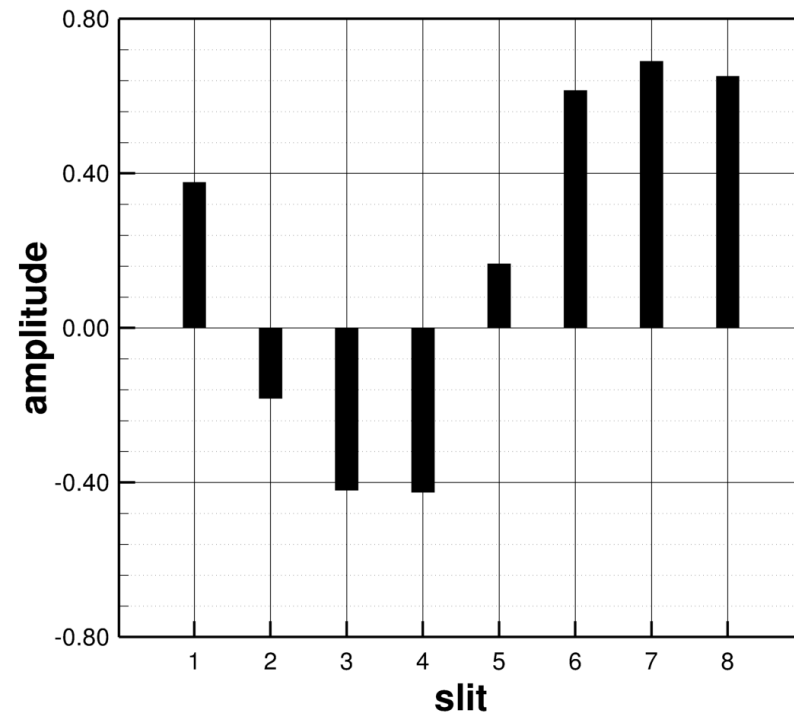
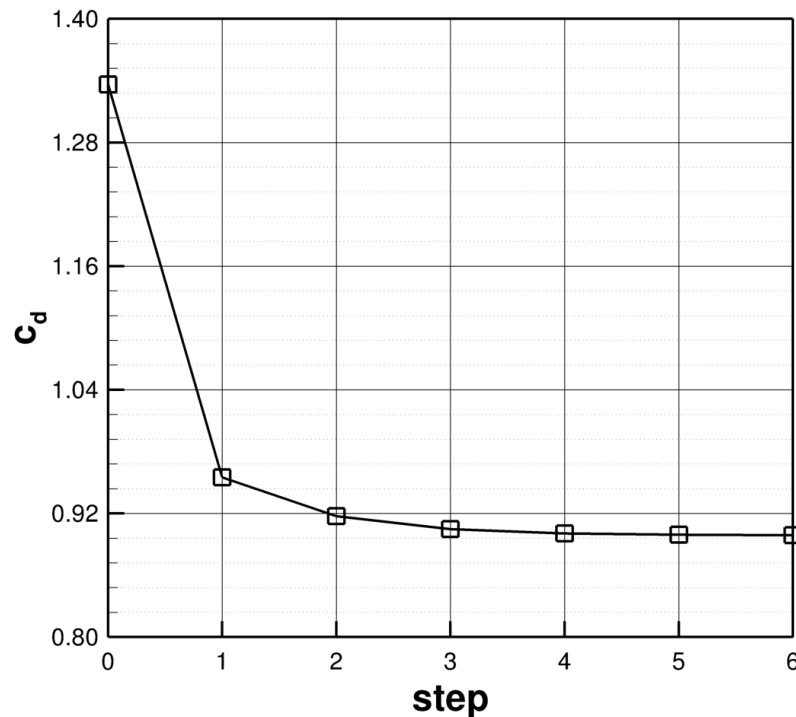
Optimal Control of Cylinder Flow

- Flow around cylinder at $Re=100$
 - 15 actuation slots for pulsed blowing/suction
 - Actuation parameters: Amplitude at each slot
 - Goal: Minimize drag

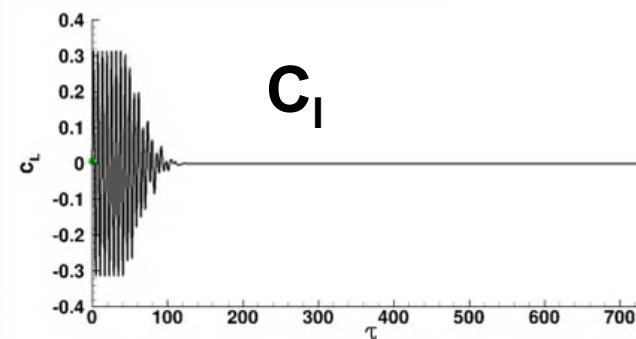
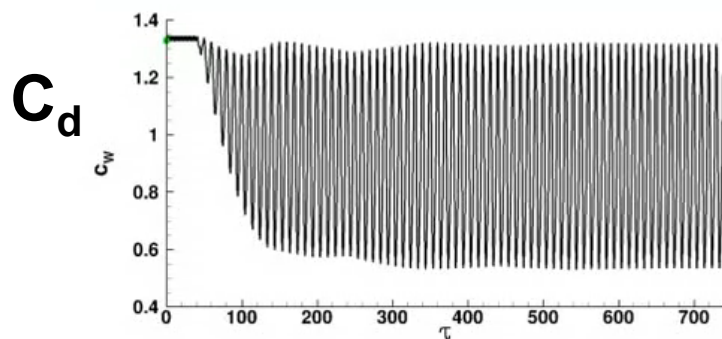
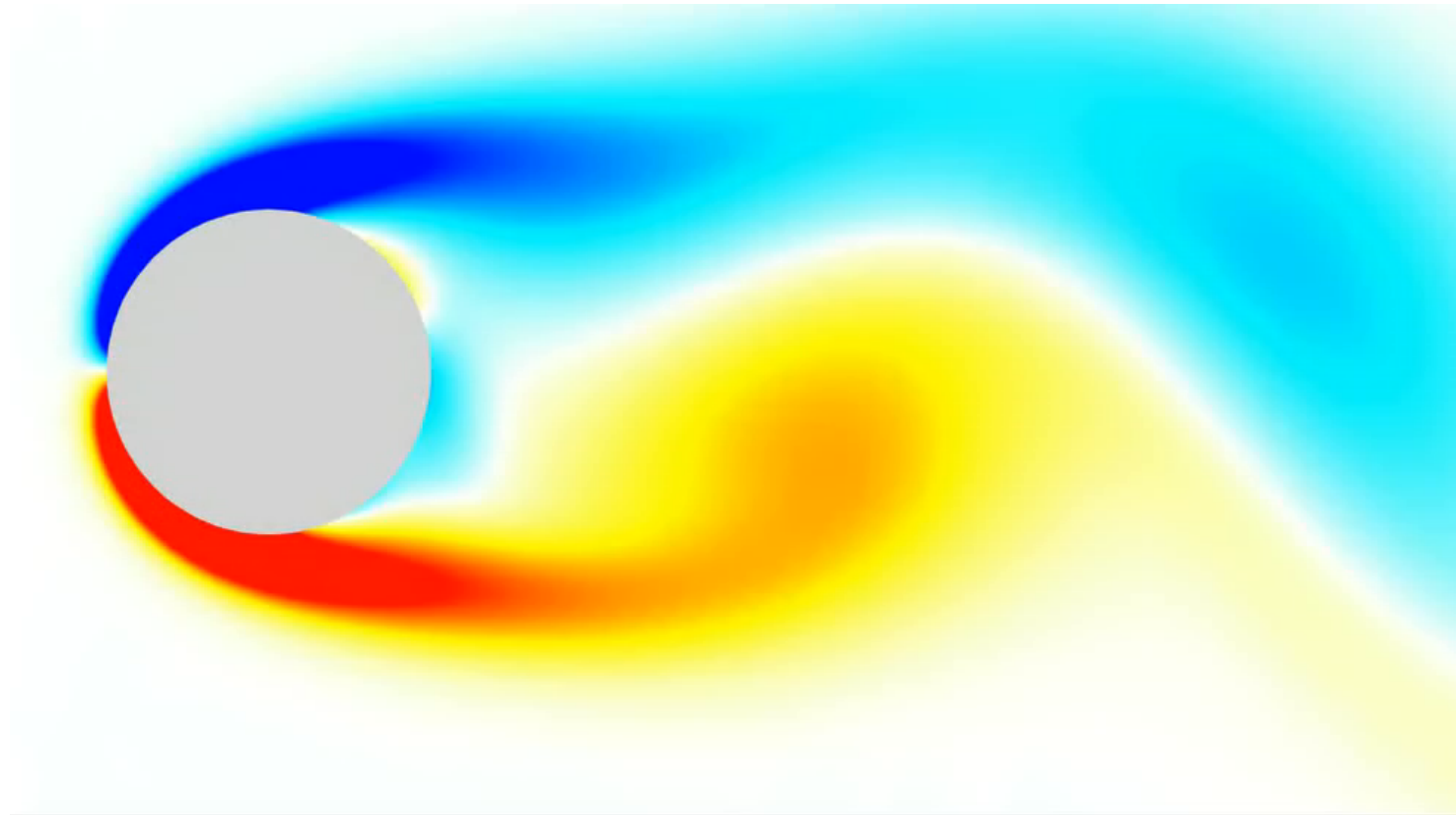


Optimal Control of Cylinder Flow

- Optimal distribution of amplitudes
 - Blowing/suction on upper/lower side generates strong vortices (slit 1-4)
 - Blowing at rear pushes vortices away, increasing base pressure (slit 5-8)
→ Drag is reduced from 1.34 to 0.90



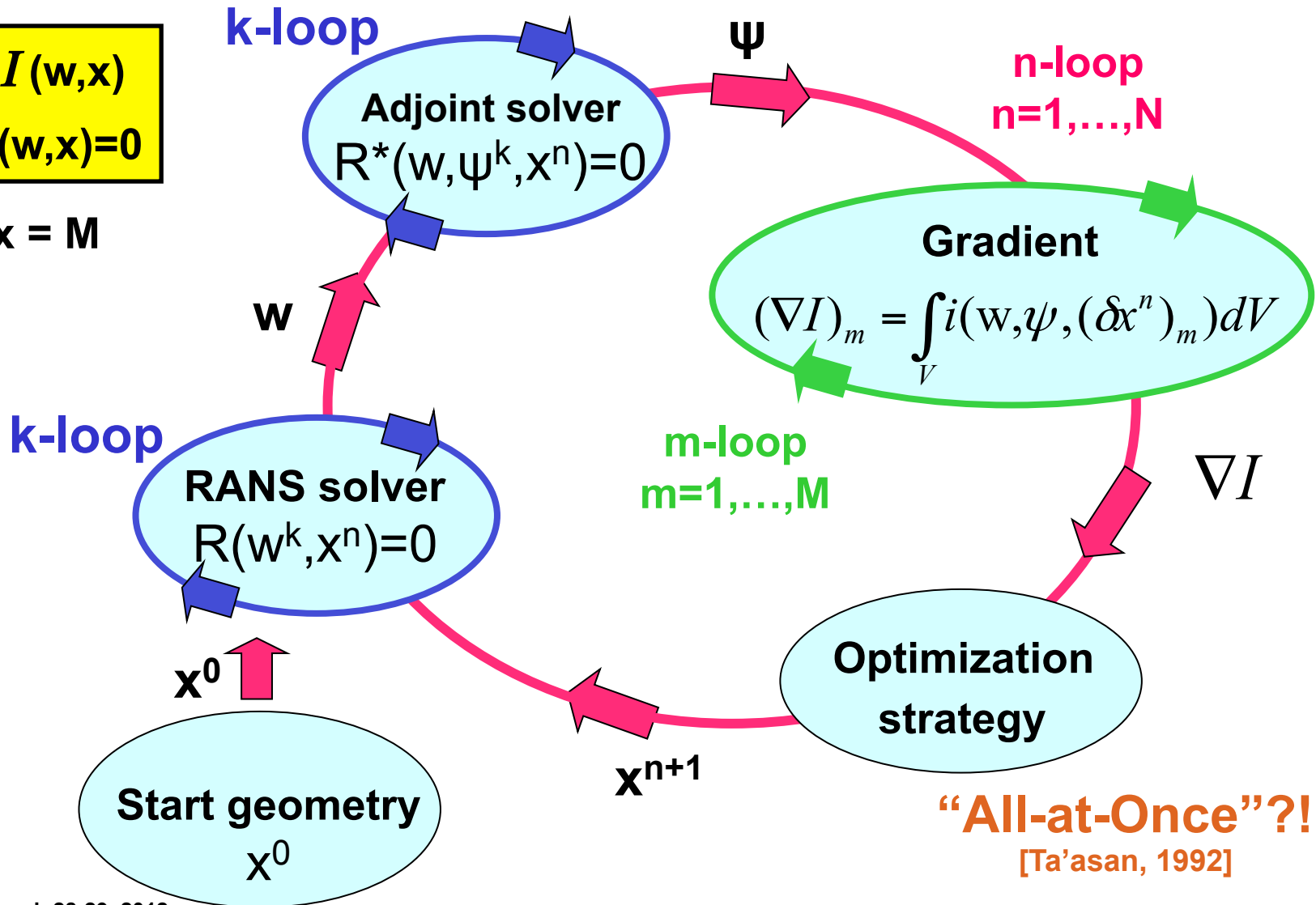
Optimal Control of Cylinder Flow



Nested approach

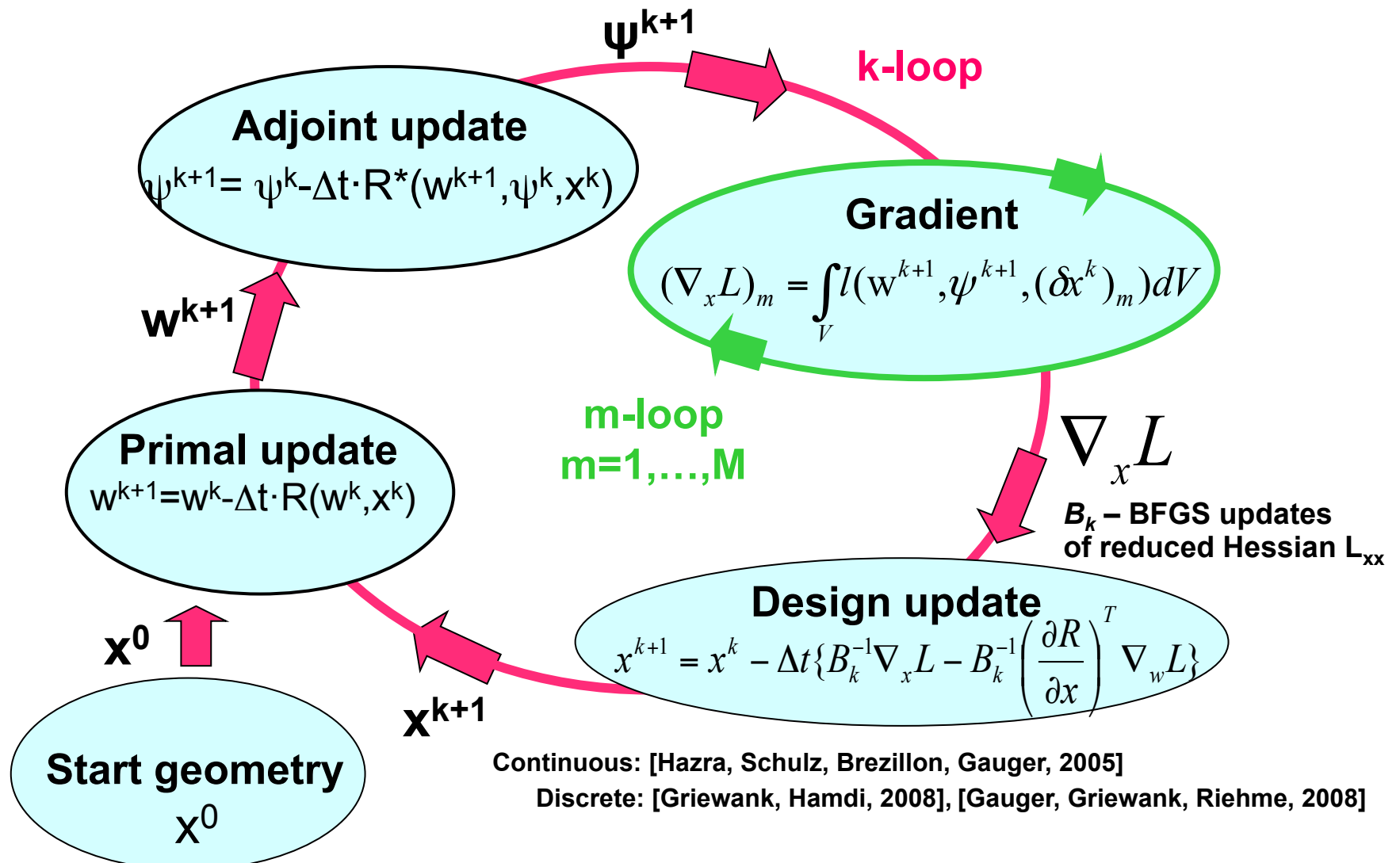
$\min I(w,x)$
 s.t. $R(w,x)=0$

dim $x = M$



“All-at-Once”?!
 [Ta’asan, 1992]

One-Shot approach



Continuous: [Hazra, Schulz, Brezillon, Gauger, 2005]

Discrete: [Griewank, Hamdi, 2008], [Gauger, Griewank, Riehme, 2008]

Problem Statement

Goal: $\min_u f(y, u) \quad \text{s.t.} \quad c(y, u) = 0,$

where y and u are the state and design variables.

Given fixed point iteration $y_{k+1} = G(y_k, u)$ (e.g. pseudo-time stepping) to solve PDE $c(y, u) = 0$.

Assumptions:

- $\frac{\partial c}{\partial y}$ always invertible. IFT \Rightarrow given $u, \exists! y$ s.t. $c(y, u) = 0$.
- $G, f \in C^{2,1}$.
- G contractive: $\|G_y(y, u)\| = \|G_y^T(y, u)\| \leq \rho < 1$

One-Shot approach

$$L(y, \bar{y}, u) = f(y, u) + (G(y, u) - y)^T \bar{y}$$

$$= \underbrace{N(y, \bar{y}, u)} - y^T \bar{y}$$

shifted Lagrangian

Stationary point:

$$\begin{cases} L_{\bar{y}} = G(y, u) - y = 0 \\ L_y = N_y(y, \bar{y}, u)^T - \bar{y} = 0 \\ L_u = N_u(y, \bar{y}, u)^T = 0 \end{cases}$$

One-step one-shot (step $k+1$):

$$(OS) \begin{cases} y_{k+1} = G(y_k, u_k) & \text{primal update} \\ \bar{y}_{k+1} = N_y(y_k, \bar{y}_k, u_k)^T & \text{dual update} \\ u_{k+1} = u_k - B_k^{-1} N_u(y_k, \bar{y}_k, u_k)^T & \text{design update} \end{cases}$$

- Aims:** Choose B such that:
- **Convergence of (OS).**
 - **Bounded retardation.**

Bounded retardation

Jacobian of the extended iteration:

$$J_* = \frac{\partial(y_{k+1}, \bar{y}_{k+1}, u_{k+1})}{\partial(y_k, \bar{y}_k, u_k)} \Big|_{(y^*, \bar{y}^*, u^*)} = \begin{pmatrix} G_y & 0 & G_u \\ N_{yy} & G_y^T & N_{yu} \\ -B^{-1}N_{uy} & -B^{-1}G_u^T & I - B^{-1}N_{uu} \end{pmatrix}$$

Whenever we can define B such that

$$\frac{1 - \rho(G_y)}{1 - \hat{\rho}(J_*)} < const, \quad i.e. \quad O(opt) / O(sim) < const$$

we have bounded retardation.

Exact penalty function: L^a

Remark:

Deriving (sufficient) conditions on B for J_* to have a spectral radius smaller than 1 has proven difficult.

Instead, we look for descent on the **augmented Lagrangian**

$$L^a(y, \bar{y}, u) := \underbrace{\frac{\alpha}{2} \|G(y, u) - y\|^2}_{\text{primal residual}} + \underbrace{\frac{\beta}{2} \|N_y(y, \bar{y}, u)^T - \bar{y}\|^2}_{\text{dual residual}} + \underbrace{N - \bar{y}^T y}_{\text{Lagrangian}},$$

where $\alpha > 0$ and $\beta > 0$.

Descent condition

Theorem (Descent condition):

$$s(y, \bar{y}, u) = \begin{bmatrix} G(y, u) - y \\ N_y(y, \bar{y}, u)^T - \bar{y} \\ -B^{-1}N_u(y, \bar{y}, u)^T \end{bmatrix} \text{ is a descent direction for}$$

all large positive B if and only if

$$\alpha\beta\left(I - \frac{1}{2}(G_y + G_y^T)\right) > \left(I + \frac{\beta}{2}N_{yy}\right)\left(I - \frac{1}{2}(G_y + G_y^T)\right)^{-1}\left(I + \frac{\beta}{2}N_{yy}\right),$$

which is implied by $\sqrt{\alpha\beta}(1 - \rho) > 1 + \frac{\beta}{2}\|N_{yy}\|$.

➤ Satisfied for $\beta = \frac{2}{c}$, $\alpha = \frac{2c}{(1 - \rho)^2}$ with $c = \|N_{yy}\|$.

Theorem: A suitable B is given by:

$$B = \alpha G_u^T G_u + \beta N_{yu}^T N_{yu} + N_{uu}.$$

[Hamdi, Griewank, 2008]

One-step one-shot

Aerodynamic shape design

Descent for $\beta = \frac{2}{c}$, $\alpha = \frac{2c}{(1-\rho)^2}$ **with** $c = \|N_{yy}\|$.

(In practice choose $c = 1$, $\Rightarrow \beta = 2$, $\alpha \gg 1$.)

A suitable B **is given by** $B = \alpha G_u^T G_u + \beta N_{yu}^T N_{yu} + N_{uu}$.

Instead BFGS updates for the Hessian

$$\nabla_u^2 L^a = \underbrace{\alpha G_u^T G_u + \beta N_{yu}^T N_{yu} + N_{uu}}_B + \underbrace{\alpha (G - y)^T}_{\rightarrow *0} G_{uu} + \beta \underbrace{(N_y^T - \bar{y})^T}_{\rightarrow *0} N_{yuu}.$$

The gradient $\nabla_u L^a = \alpha (G - y)^T G_u + \beta (N_y - \bar{y})^T N_{yu} + N_u$

is evaluated by Algorithmic Differentiation (AD).

[Özkaya, Gauger, 2008]

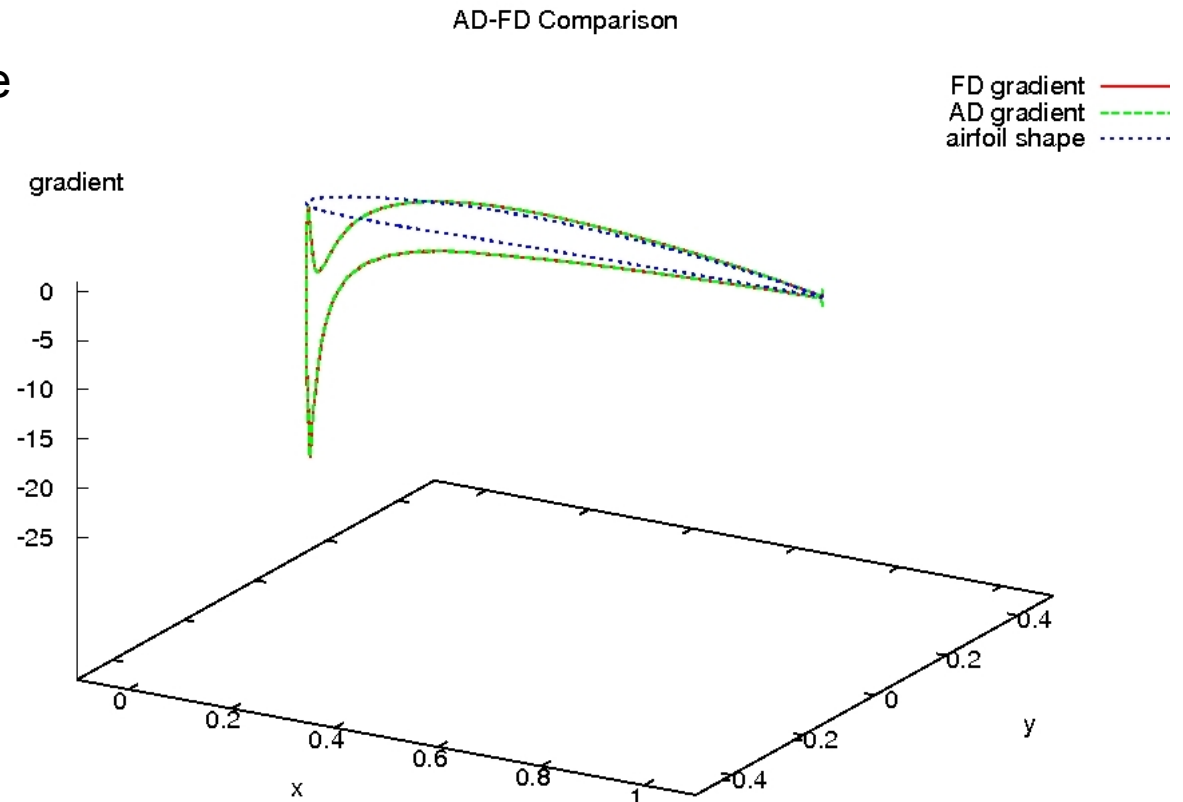
Navier-Stokes (ELAN Code)

Flow Solver: ELAN (TU Berlin)

- 3D Navier-Stokes (RANS)
- incompressible with pressure correction
- multiblock
- $k-\omega$ (Wilcox) turbulence model (and others)
- Fortran (20.000 lines)

AD Tool: TAPENADE (INRIA)

- source to source
- reverse for **first derivatives**
- tangent on reverse for **second derivatives**



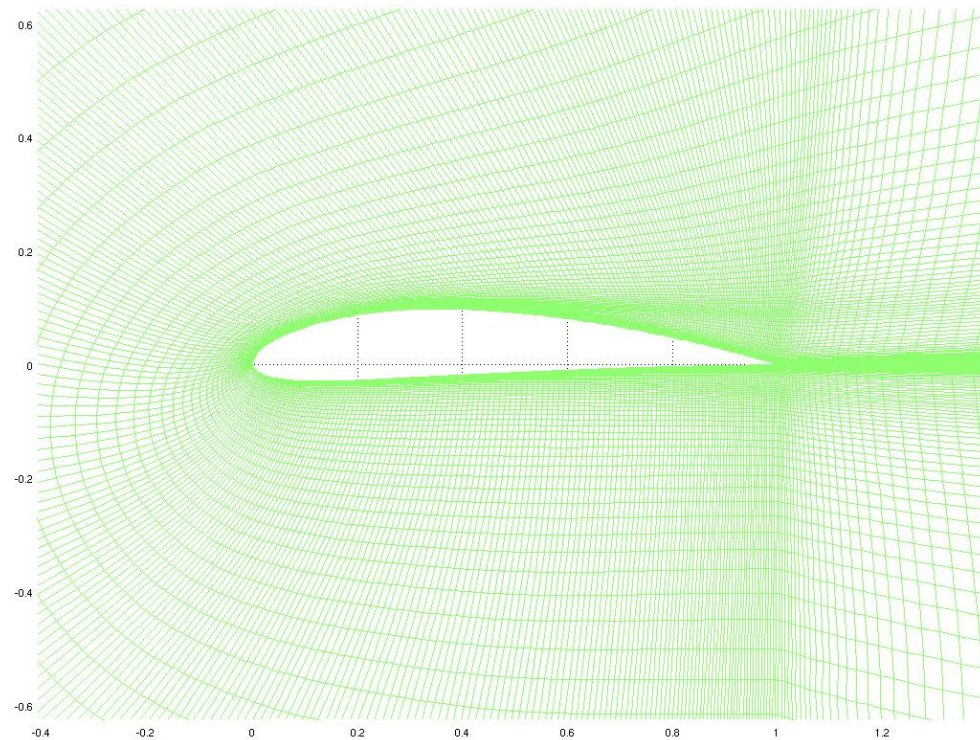
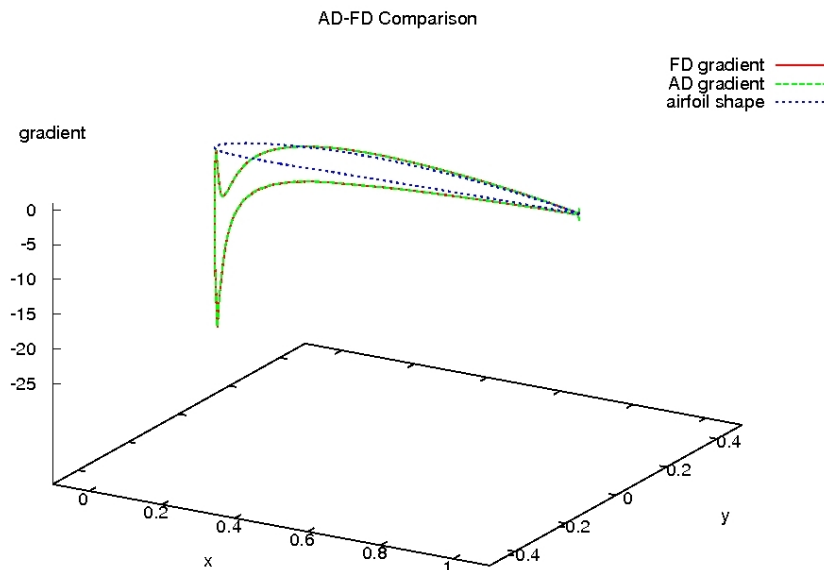
Navier-Stokes (ELAN Code)

Drag reduction with lift constraint

- NACA 4412
- $Re = 1.000.000$, $\alpha = 5.1^\circ$
- RANS
- k- ω (Wilcox) turbulence model
- 300 surface mesh points

Approaches for Optimization

- one-shot method
- entire design chain differentiated
- gradient smoothing
- penalty multiplier method



Navier-Stokes (ELAN Code)

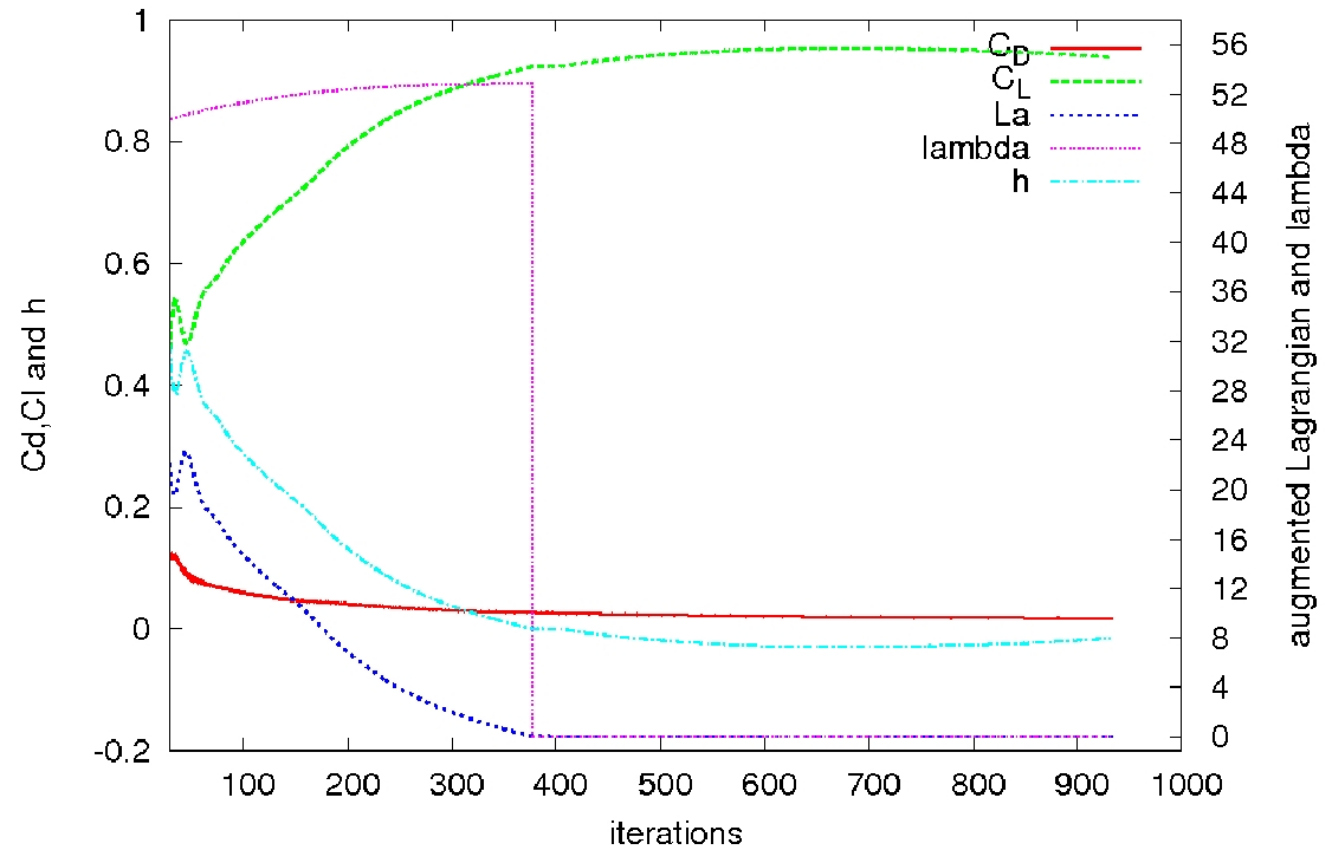
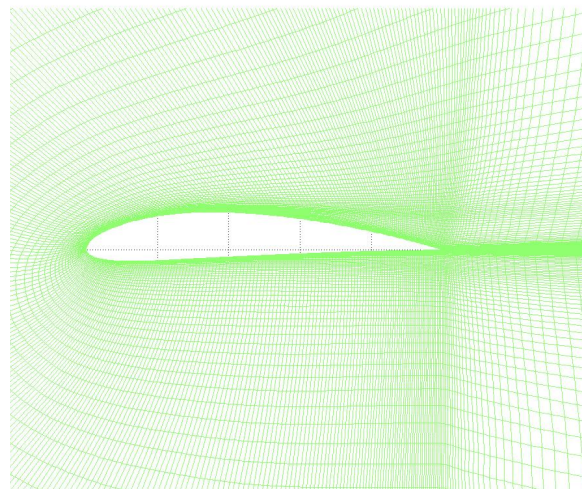
Drag reduction with lift constraint

- NACA 4412
- $Re = 1.000.000$, $\alpha = 5.1^\circ$
- RANS
- $k-\omega$ (Wilcox) turbulence model
- 300 surface mesh points

Approaches for Optimization

- one-shot method
- entire design chain differentiated
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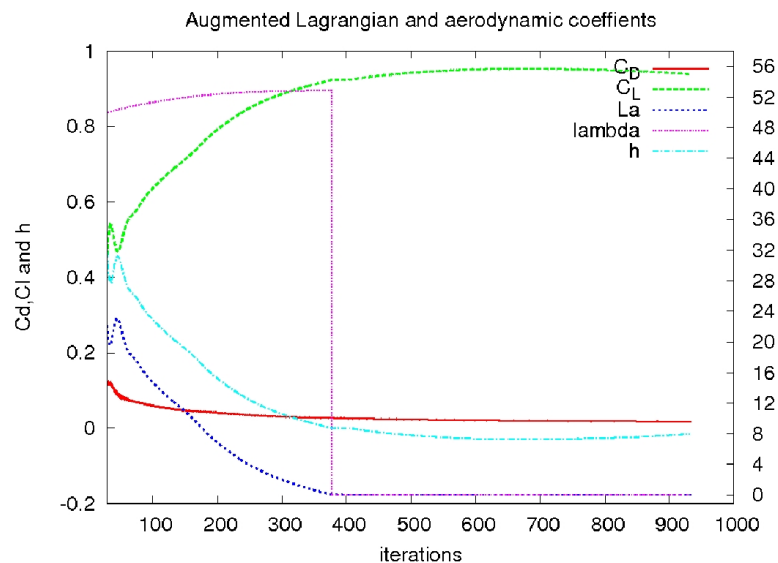
Augmented Lagrangian and aerodynamic coefficients



Drag reduction with lift constraint

- NACA 4412
- $Re = 1.000.000$, $\alpha = 5.1^\circ$
- RANS
- $k-\omega$ (Wilcox) turbulence model
- 300 surface mesh points

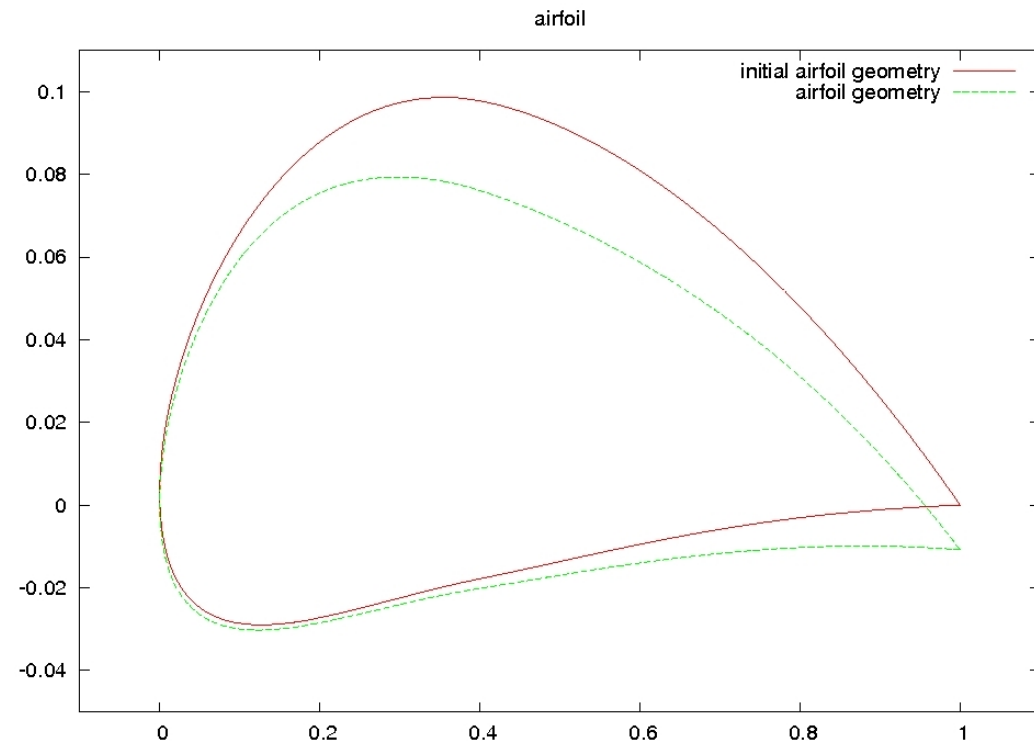
5% drag reduction



Retardation-Factor = 3

Approaches for Optimization

- one-shot method
- entire design chain differentiated
- gradient smoothing
- penalty multiplier method



[Özkaya, Gauger, 2009]

Ingredients

for Efficient Optimization and Control in Aerodynamics

- Adjoint-based sensitivity evaluation (discrete, continuous, hybrid)
- Checkpointing for unsteady adjoint computation
- Non-loosely coupled (adjoint) PDEs for MDO
- One-shot methods (also called All-at-once, SAND, ...)
- Preconditioning of design equation
- Gradient smoothing
- Multilevel parameterization / Free node parameterization
- Shape derivatives and shape gradients
- Incorporation of adaptation by dual weighted residuals (DWR)
- Calculation of Pareto-fronts by “equality-constraint-based scans”
- ...

Thanks!