Reduced Order Models for Aerodynamic Applications, Loads and MDO

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Knowledge for Tomorrow

3rd Workshop on Model Reduction of Complex Dynamical Systems 11-13 January 2017 Odense, Denmark



German Aerospace Center (DLR)

DLR is the national aeronautics and space research center of Germany, Germany's space agency and the largest project management agency



Research in aerodynamics & aeroacoustics of airplanes, helicopters, wind turbines and aerothermodynamics of space vehicles

Numerical methods for multidisciplinary simulation and optimization of aircraft Optimization, MDO, surrogate- and reduced order modeling, UQ and robust design based on high-fidelity CFD

Software: TAU, FlowSimulator, SMARTy used by acedemia, research & industry

Software | Surrogate Modeling for AeRo Data Toolbox



SMARTy is a modular Python package for rapidly predicting aerodynamic data based on high-fidelity CFD

Key features

- Design of experiments
- Adaptive sampling
- Surrogate Modeling
- Variable-Fidelity Modeling
- Reduced Order Modeling
- Dimensionality reduction
- CFD interface via FlowSimulator
- Parallelized



Applications

- Surrogate-based shape optimization
- Uncertainty quantification
- Robust & inverse design optimization
- Fusing experimental + CFD data
- Optimal sensor placement
- Wind-tunnel corrections and support
- Accelerating CFD computations
- Virtual flight testing
- Rapid loads prediction across the flight envelope (and structural sizing)

Software | Surrogate Modeling for AeRo Data Toolbox



Reduced Order Models

- Linear and nonlinear methods
- Intrusive and nonintrusive
- Steady and unsteady flows
- Subsonic and transonic speeds

Users and collaborators

- Industry:
- Research:
- Academia:
- DLR, DNW, ARA

Airbus, MBDA

diff. EU universities



MODRED 2013:

T. Franz: Nonlinear Reduced Order Modeling for Transonic Flows via Manifold Learning

R. Zimmermann: A parametric ROM for the linear frequency domain approach to time-accurate CFD



Outline

- 1. Motivation and objectives
- 2. Intro to our favorite Reduced-Order Modeling (ROM) methods
- 3. Applications:
 - multi-disciplinary optimization (MDO)
 - static aeroelastic predictions
 - loads prediction and structural sizing
 - efficient selection of critical load cases
 - unsteady aerodynamics and maneuvers
- 4. Summary & outlook





Motivation

- From design to certification of an aircraft many aerodynamic data are needed

 for the entire flight envelope –
- Aerodynamic data \rightarrow pressure and shear stress distribution on the aircraft surface, from steady and unsteady simulations LOADS Lift coefficient PERFORMANCES 50 flight Α ING conditions Exp. Ames run126 0.3 0.015 0.02 0.025 0.035 0.04 \mathbf{y}_{b} Idealized drag coefficient $O(10^{6})$ 00 100 mass attitude **Body frame** С simulations configs. 4 control Δ pitch i laws 5 maneuvers + time **Inertial frame** short period 25 gust lenghts \mathbf{Y}_{g}



Objectives

Goal: provide predictions of the aerodynamics with lower evaluation time and storage than the original CFD model based on high-fidelity CFD data



Reduced-Order Modeling (ROM)



- Reduced-order models operate on parameterically generated data (snapshots)
 - surface quantities: pressure and shear stress c_p , c_f
 - volume quantities: primitive variables ρ , v_i , p, T
- Parameters can be related to the flow (e.g. angle of attack α, Mach number Ma) or to the geometry



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POD-based Reduced-order Modeling (steady RANS)



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POD-based Reduced-order Modeling (steady RANS)

- Transport a/c config., grid size: 8,898,749
- 4 Snapshots at α = [-1°,0°,1°,2°] with TAU code
- Approximation at $\alpha = 7^{\circ}$ (extrapolation)

Navier-Stokes ROM subsonic



By Ralf Zimmermann



POD-based Reduced-order Modeling (steady RANS)

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Navier-Stokes ROM subsonic



ROM speed-up by factor: 470

By Ralf Zimmermann



Reduced-order Modelling via Isomap

Euler ROM transonic



Adaptive sampling (NACA 64A010 test case)





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Why use ROMs for multidisciplinary optimization (MDO) based on high-fidelity models?

- Multidisciplinary optimization (MDO) uses optimization methods to solve design problems incorporating a number of disciplines
- Optimum is superior to the design found by optimizing each discipline sequentially, since MDO can exploit the interactions between the disciplines
- Including all disciplines simultaneously significantly increases the complexity of the problem
- Complex multi-disciplinary interactions may occur, cannot be evaluated by low-fidelity models
- High-fidelity CFD / CFD-CSM "mature" but costly in many-query scenarios
- → make use of parametric aerodynamic / aeroelastic ROMs based on hi-fi CFD





Multidisciplinary optimization of transport aircraft



Load Case Definitions

- 5 Mass configurations
 - 1: OEM (operational empty mass)
 - 2: MZFM (max. zero fuel mass)
 - 3: MFM (max. fuel mass)
 - 4: MTOM (max. take off mass, max. Fuel)
 - 5: MTOM (max. take off mass, max. Payload)
- 6 Design speeds [CS25]
- 6 Flight levels (0 13.100 m)
- 7 Stationary trim manoeuvers
 - Symmetric (Pull-up / Push-down)
 - Yawing, Rolling
- 40 Gust encounters [CS25.431(a)]
 - 10 gust gradients
 - 4 directions

Courtesy T. Kier, DLR-SR



*: nowadays, fast low-fidelity methods and corrections are used rather than CFD

Full MDC

50.400 Load Cases

(for one a/c configuration!)

0⁷) CFD* sim.



MDO: static aeroelastic loads predictions using ROMs



Static aeroelastic loads prediction of the XRF1 aircraft



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Static aeroelastic loads prediction of the XRF1 aircraft



Static aeroelastic loads prediction of the XRF1 aircraft



MDO: static aeroelastic loads predictions using ROMs



Aeroelastic structural optimization of the XRF1 aircraft

Goal: a priori identification of the critical load cases for 2 load factors (-1g, 2.5g), 5 mass cases and various altitudes/airspeeds for structural sizing

 400 sized aeroelastic snapshots (CFD+CSM) are computed for a discrete set of parameters ,1000 m altitude steps (0 - 12000 m)

 \rightarrow 11 critical load cases are identified

- 2. a parametric ROM (Mach, altitude) is created
- 360 additional predictions for two mass cases are computed using the ROM:
- 3 additional candidates for critical load cases were found
- Additional candidates for critical load cases are assessed by Hi-Fi CFD-CSM, 1 was found to be critical





Gradient-Based High-Fidelity MDO Chain Aero-Structural Optimization

- XRF-1 wing-body configuration
- Optimize the wing for the following objective:
 - *Objective* = $\frac{1}{C_W} * \frac{C_L}{C_D}$, where $C_W = \frac{Current structural mass}{reference mass}$
- Computed points per design iteration:
 - 7 critical load cases (sizing 95% of the wing) (out of 12, a priori identified)
 - 5 performance points; 1 cruise (Ma=0.83, CL=0.5) and 4 points around it (Ma±0.02, CL±0.03)
- Design variables:
 - 360 outer shape design variables (FFD control points)
 - 348 structural thickness variables
- Constraints:
 - Implicit to optimizer: lift coefficient
 - Explicit to optimizer: pitching moment coefficient, strength, buckling



Gradient-Based High-Fidelity MDO Chain Aero-Structural Optimization

Results

- The optimization converged after 4 optimization cycles (17 design iterations,~230 converged CFD-CSM couplings)
- <u>80 hours on 96 cores</u> were required to **increase the objective by 6%**





Parametric ROM for loads and sizing in MDO



Parametric ROM for loads and sizing in MDO

- ROM (POD+I and Isomap+I) from 100 adaptively sampled snapshots for $Re = 43.4 \cdot 10^6$, Ma = 0.83 and target $C_L = 0.5$ with TAU S-A (neg)
- 5 FFD twist parameters for the wing geometry
- ROM for geometry variation
- Predictions point: largest "gap" between snapshots in parameter space.

Wall-Time
2 min
0.2 s
0.02 s
70 min



Parametric ROM for loads and sizing in MDO





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Parametric ROM for loads and sizing in MDO



DIGITAL



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Nonlinear unsteady LSQ-ROM approach for aerodynamic applications



- in the POD subspace $\mathbf{U}_r \in \mathbb{R}^{N \times r}$, $r \ll N$
- minimizing a the unsteady residual in the L₂ norm

(variables x nodes)
r: order of the ROM (i.e. number of POD modes)

$$\mathbf{w} \approx \sum_{i=1}^{r} a_i \mathbf{U}^i + \overline{\mathbf{w}} = \mathbf{U}_r \mathbf{a} + \overline{\mathbf{w}}$$

a: vector of the unknown coefficients a_i $\overline{\mathbf{w}}$: mean of the snapshots set

$$\min_{\mathbf{a}} \| \widehat{\mathbf{R}}(\mathbf{U}_r \mathbf{a} + \overline{\mathbf{w}}) \|_{\mathbf{L}_2}^2$$

nonlinear least squares problem



Building the POD subspace



until

Model order reduction for unsteady CFD

previous time step if $\|\mathbf{J}^{\mathrm{T}} \widehat{\mathbf{R}}\| < \epsilon$

Per each physical time step, find the POD coefficients minimizing the unsteady residual at the time step n+1, by solving a nonlinear least squares problem (L-M algo.):

$$\begin{array}{l} & \underset{R}{\overset{\text{def}}{=}} \mathbf{R}(\mathbf{w}_{rom}(t_{n+1})) \approx \mathbf{U}\mathbf{a} + \overline{\mathbf{w}} \\ & \widehat{\mathbf{R}} \stackrel{\text{def}}{=} \mathbf{R}(\mathbf{w}_{rom}(t_{n+1})) + \Omega \frac{3\mathbf{w}_{rom}(t_{n+1}) - 4\mathbf{w}_{rom}(t_n) + \mathbf{w}_{rom}(t_{n-1})}{2\Delta t} \\ & (\mathbf{J}^{T}\mathbf{J} + \lambda \mathbf{I})\Delta \mathbf{a} = -\mathbf{J}^{T}\widehat{\mathbf{R}} \\ & \mathbf{a} \leftarrow \mathbf{a} + \Delta \mathbf{a} \\ & \textbf{J} \text{ is initialized at each time step via finite} \\ & \text{ differences, or kept equal to those of the} \end{array}$$

until

Model order reduction for unsteady CFD

Per each physical time step, find the POD coefficients minimizing the unsteady residual at the time step n+1, by solving a nonlinear least squares problem (L-M algo.):

$$\mathbf{w}_{rom}(t_{n+1}) \approx \mathbf{U}\mathbf{a} + \overline{\mathbf{w}}$$

$$\mathbf{\hat{R}} \cong \mathbf{R}(\mathbf{w}_{rom}(t_{n+1})) + \Omega \frac{3\mathbf{w}_{rom}(t_{n+1}) - 4\mathbf{w}_{rom}(t_n) + \mathbf{w}_{rom}(t_{n-1})}{2\Delta t}$$

$$(\mathbf{J}^{T}\mathbf{J} + \lambda\mathbf{I})\Delta \mathbf{a} = -\mathbf{J}^{T}\mathbf{\hat{R}}$$

$$\mathbf{B}$$

$$\mathbf{B}$$

$$\mathbf{B}$$

$$\mathbf{r}$$

$$\mathbf{B}$$

$$\mathbf{r}$$

$$\mathbf{J} \in \mathbb{R}^{N \times r}$$

$$\mathbf{N}$$

$$\mathbf{r}$$

$$\mathbf{r$$

Model order reduction for unsteady CFD

Curse of dimensionality in ROMs of nonlinear systems

 $\min_{\mathbf{a}} \| \widehat{\mathbf{R}} (\mathbf{U}\mathbf{a} + \overline{\mathbf{w}}) \|_{L_2}^2$

I. compute the approx. solution

 $\mathbf{w}(t) \approx \mathbf{U} \mathbf{a}(t) + \overline{\mathbf{w}} \Rightarrow \mathcal{O}(\mathbf{N}\mathbf{r})$

II. evaluate the unsteady residual $\widehat{\mathbf{R}}(\mathbf{w}(t)) \stackrel{\text{\tiny def}}{=} \mathbf{R}(\mathbf{w}(t)) + \Omega \frac{\partial \mathbf{w}(t)}{\partial t} \Rightarrow \mathcal{O}(\mathbf{N})$

nonlinear least squares problem

Jacobian Matrix $\mathbf{J} \in \mathbb{R}^{N \times r}$

- N: order of CFD model (variables x nodes)
- r: order of the ROM (i.e. number of POD modes)



The computational cost scales linearly with the dimension **N** of the full order model. No significant speedup can be expected when solving the minimum residual ROM.



Hyper-reduction approaches

Complexity reduction by sampling (or compute only a few entries of) the nonlinear unsteady residual vector $\hat{\mathbf{R}}$



Collocation

- omission of many components
- non intrusive

Reconstruction

approximation of the entire vector, by interpolation or by least-squares projection onto a subspace $\mathbf{V} = \mathbf{U}(\mathbf{U}^T \mathbf{P} \mathbf{P}^T \mathbf{U})^{-1} \mathbf{U}^T \mathbf{P}$

Greedy: minimize

 $\|\mathbf{U}(\mathbf{U}^T\mathbf{P}\,\mathbf{P}^T\mathbf{U})^{-1}\mathbf{U}^T\mathbf{P}\,\mathbf{P}^T\|$ $= 1/\sigma_{\min}(\mathbf{P}^T\mathbf{U})$

- Missing Point Estimation
- (Discrete) Empirical Interpolation Method
- The complete nonlinear unsteady residual vector $\hat{\mathbf{R}}$ is evaluated,
- but only a small subset of its entries are used in the minimization process

Exhaustive greedy missing point estimation procedure

 $\mathbf{P}_{\mathbf{S}}$

 \mathbf{J}_{S}

2 5 7

Greedy point selection algorithms minimize an error indicator by sequentially looping over all entries \rightarrow costly $\Rightarrow > O(Nr^3)$

Exhaustive greedy MPE for maximizing $\sigma_{\min}(\mathbf{P}_{s+1}^T \mathbf{U})$

Input: $\mathbf{U} \in \mathbb{R}^{N \times r}$: basis of a r-dim subspace, $\mathbf{J}_s \in \mathbb{R}^{s \times 1}$: index set, $\mathbf{P}_s \in \mathbb{R}^{N \times s}$: mask matrix with s indices, where s ≥ r.

1.
$$\sigma_{opt} = 0, \ \overline{J}_s = \{1, ..., N\} \setminus J_s$$

2. for $j \in \overline{J}_s$ do
3. $\widetilde{P} = (P_s, e_j) \in \mathbb{R}^{N \times (s+1)}$
4. Compute $\sigma_{min}(\widetilde{P}^T U)$ Singular Value Decomposition
5. if $\sigma_j > \sigma_{opt}$ then
6. $\sigma_{opt} = \sigma_j; \ j_{opt} = j$ rank-one SVD update
Output: next index $J_{s+1} = J_s \cup \{j_{opt}\}, P_{s+1}^T = [P_s, e_{j, opt}]$
The penultimate singular value bounds the growth of σ_{min}

Accelerated greedy missing point estimation procedure



- Select the vector \mathbf{v}_j leading to the largest growth in the smallest $\sum_{i=1}^r \mu_i = 1$ eigenvalue $\lambda_{\min}(\mathbf{v}_j)$ of $\mathbf{M} \coloneqq \mathbf{\Sigma}_s^2 + \mathbf{v}_j \mathbf{v}_j^T \in \mathbb{R}^{r \times r}$
- Build fast approximations that sort the set of candidate vectors that induce the rank-one modifications (→ without solving the modified eigenvalue pb.)

Select the vectors $v_{j, opt}$ that feature the largest absolute values in the **ultimate component** while all other components are comparably small.

R. Zimmermann and K. Willcox. An accelerated greedy missing point estimation procedure. SIAM Journal on Scientific Computing, 38(5), A2827–A2850. DOI:10.1137/15M1042899



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Accelerated greedy MPE with rank-1 SVD update

Using an (additional) **rank-1 SVD update** within the iterative greedy step, to further accelerate the selection of the grid nodes

Computational cost

- Alg. Ref. [1]: $O(Nr^2s + rs^3)$
- Rank-1 SVD update: $O(Nr^2s + r^3s)$
- N: order of CFD model (variables x nodes)
- r: order of the ROM (i.e. number of POD modes)
- s (> r): number of MPE selected nodes

[1] R. Zimmermann and K. Willcox. An accelerated greedy missing point estimation procedure. SIAM Journal on Scientific Computing, 38(5), A2827–A2850. DOI:10.1137/15M1042899





Unsteady loads prediction for the LANN wing

- RANS equations with SA-neg turbulence model
- $V_{\infty} = 271.66$ m/s, Mach = 0.82, Re = 7.17 10⁶
- Chirp training maneuver exciting up to $k \stackrel{\text{\tiny def}}{=} \frac{\omega c_r}{V_{\infty}} = 0.35$
- Predicted periodic pitching oscillation: $\alpha(\tau) = 2.6^{\circ} + 0.25 \sin(\mathbf{k} \tau)$, $\tau \stackrel{\text{def}}{=} \frac{V_{\infty} t}{c}$



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Unsteady loads prediction for the LANN wing

Total number of grid nodes: 469213



5000 nodes selected by the greedy MPE

~1% of the total number of grid nodes



Unsteady loads prediction for the LANN wing



Unsteady ROM prediction assessment for a full aircraft

- RANS equations with SA-neg turbulence model
- $V_{\infty} = 246 \text{ m/s}$, Mach = 0.83, Re = 6.5 10^{6}
- Linear chirp training maneuver exciting up to $k_{max} = 3$:

 $\alpha(\tau) = 2.0164^{\circ} + 2.3266 \sin(k \tau)$

with
$$k(\tau) = k_{max} \frac{c_r}{V_{\infty}} \tau$$

 Predicted (1-cos)–like pitching oscillation at k = 0.33

CFD setting

- Dual time stepping
- Min residual: 1e-6
- Max inner iterations per time step: 5000
- Physical time steps: 550
- Linearly distributed time steps

ROM setting

Truncation of the POD modes to 99.999% of their energy content (~100 modes)

$$\mathbf{k} \stackrel{\text{\tiny def}}{=} \frac{\omega c_r}{V_{\infty}} \qquad \tau \stackrel{\text{\tiny def}}{=} \frac{V_{\infty} t}{c_r}$$





Unsteady ROM prediction assessment for a full aircraft

Forced Motion

Training maneuver

Chirp pitching oscillation up to reduced frequency **k=3**



Predicted maneuver

(1-cos)-like pitching oscillation

ROM prediction w/o MPE procedure

 $\Delta \alpha \cong 2.3^{\circ}$

 $V_{\infty} = 246 m/s$

 $w_{g} = 10 \ m/s$



ROM run-time (48 cores): 1.3 h Speed-up: 2.3



Accelerated greedy MPE with rank-1 SVD update





Summary

The effectiveness of CFD-based Reduced Order Models has been demonstrated for:

o real-time applications

o multi-disciplinary optimization (MDO)

- static aeroelastic predictions
- Ioads prediction and structural sizing
- efficient selection of critical load cases

o unsteady aerodynamics and maneuvers



Outlook

- Include the greedy MPE selection in the ROM prediction for the full aircraft
- Investigate devide-and-conquer algorithm and coarse-grid residual evaluation as an alternative to greedy algorithm
- Apply the nonlinear unsteady least-squares ROM approach to discrete gusts
- What is the best training maneuver? → **ROM challenge** ...
- Investigate alternatives to POD (DMD, isomap, ...) for unsteady ROMs
- Consider interpolation-based approaches instead of residual minimization?!

NEVER FORGET THE PHYSICS

Nathan Kutz, Washington Uni



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