Analysis of the Adjoint Euler Equations as used for Gradient-based Aerodynamic Shape Optimization

> Dylan Jude Graduate Research Assistant



University of Maryland AMSC 663/664

December 8, 2016

Abstract

- Adjoint methods are often used in gradient-based optimization because they allow for a significant reduction of computational cost for problems with many design variables.
- The proposed project focuses on the use of adjoint methods for two-dimensional airfoil shape optimization using Computational Fluid Dynamics to solve the steady Euler equations.



Airfoil Example Problem

Given *n* design variables $\alpha_1, \alpha_2, \alpha_3...\alpha_n$ we can achieve a change in airfoil shape:



We want to minimize a cost function I_c in the design process

Mathematically:

$$I_c(\alpha) = \oint_{airfoil} (P - P_d)^2$$

Pressure Coefficient



We want the sensitivity of the cost function to the design variables. Using a brute-force approach:

$$\frac{\partial I_c}{\partial \alpha_1} = \frac{I_c(\alpha_1 + \Delta \alpha_1) - I_c(\alpha_1)}{\Delta \alpha_1}$$

For 2 variables, 3 **expensive** CFD flow calculations to find

$$I_c(\alpha_{1,2}), \quad I_c(\alpha_1 + \Delta \alpha_1), \quad I_c(\alpha_2 + \Delta \alpha_2)$$

The adjoint method instead can find N variable sensitivities in with the cost of a single CFD flow-computation.

We want the sensitivity of the cost function to the design variables. Using a brute-force approach:

$$\frac{\partial I_c}{\partial \alpha_1} = \frac{I_c(\alpha_1 + \Delta \alpha_1) - I_c(\alpha_1)}{\Delta \alpha_1}$$

For 2 variables, 3 expensive CFD flow calculations to find

$$I_c(\alpha_{1,2}), \quad I_c(\alpha_1 + \Delta \alpha_1), \quad I_c(\alpha_2 + \Delta \alpha_2)$$

The adjoint method instead can find N variable sensitivities in with the cost of a single CFD flow-computation.

We want the sensitivity of the cost function to the design variables. Using a brute-force approach:

$$\frac{\partial I_c}{\partial \alpha_1} = \frac{I_c(\alpha_1 + \Delta \alpha_1) - I_c(\alpha_1)}{\Delta \alpha_1}$$

For 2 variables, 3 expensive CFD flow calculations to find

$$I_c(\alpha_{1,2}), \quad I_c(\alpha_1 + \Delta \alpha_1), \quad I_c(\alpha_2 + \Delta \alpha_2)$$

The adjoint method instead can find N variable sensitivities in with the cost of a single CFD flow-computation.

Milestones

Functioning airfoil perturbation function in combination with mesh generation and 2D Euler Solver.	Late Oct	
Functioning brute-force method for sensitivity of Pres- sure cost function to airfoil perturbation variables.	Early Nov	
Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse-design cases.	Mid Mar	

Milestones

Functioning airfoil perturbation function in combination with mesh generation and 2D Euler Solver.	Late Oct	
Functioning brute-force method for sensitivity of Pres- sure cost function to airfoil perturbation variables.	Early Nov	
Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse-design cases.	Mid Mar	

Milestone: Late October

Mesh Generation:

```
1
2
   # Airfoil Surface
3
4
   ktot = 64
5
   half = 93
6
   airfoil = naca.naca4('0012', half, False, True)
 7
8
9
    # Mesh Generation
    #
11
       = libflow.MeshGen(airfoil, ktot, 5.0)
    mq
12
    mq.poisson(500)
    xy = mg.get_mesh()
```

Source Terms to Mesh-Generation Equations

2-Dimensional mesh generation is traditionally done by solving the Poisson equation:

$$\xi_{xx} + \xi_{yy} = P$$
$$\eta_{xx} + \eta_{yy} = Q$$

Where ξ and η are coordinates of a mapped, equispaced grid (beyond the scope of this project).

Previous solver was without P and Q (Laplace equation). Steger and Sorenson [Steger and Sorenson(1979)] suggest source terms for P and Q to improve the grid quality near deformed surfaces.

Comparing Mesh-Generator Source Terms



Comparing Mesh-Generator Source Terms



Milestone: Late October

Airfoil Perturbation: [Hicks and Henne(1977)]

$$b(x) = a \left[sin\left(\pi x^{\frac{\log(0.5)}{\log(t_1)}} \right) \right]^{t_2}, \quad \text{for } 0 \le x \le 1$$

 t_1 locates the maximum of the "bump" in $0 \le x \le 1$ t_2 controles the width of the "bump"

Airfoil Perturbations



Airfoil Perturbations



Milestone: Late October

Euler Solver:

```
1 # -----
2 # Start CFD
3 inputs = euler_utils.read_inputs("input.yaml")
4 euler = libflow.Euler(grid, yaml.dump(inputs))
5 euler.take_steps(1000)
6 pressure = euler.pressure()
```





Pressure coefficient contours around the airfoil Adjoints in CFD Pressure coefficient distribution over the airfoil

Milestones

Functioning airfoil perturbation function in combination with mesh generation and 2D Euler Solver.	Late Oct	
Functioning brute-force method for sensitivity of Pres- sure cost function to airfoil perturbation variables.	Early Nov	
Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse-design cases.	Mid Mar	

Milestone: Early November

Functioning brute-force method for sensitivity of Pressure cost function to 3 airfoil perturbation variables: $\alpha_1, \alpha_2, \alpha_3$

$$\frac{\partial I_c}{\partial \alpha_i} = \frac{I_c(\alpha_i + \Delta \alpha_i) - I_c(\alpha_i)}{\Delta \alpha_i}, \quad i = 1, 2, 3$$



Milestones

Functioning airfoil perturbation function in combination with mesh generation and 2D Euler Solver.	Late Oct	
Functioning brute-force method for sensitivity of Pres- sure cost function to airfoil perturbation variables.	Early Nov	
Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse-design cases.	Mid Mar	

Milestone: Late November

In auto-differentiation of Euler CFD solver, define the "dot" and "bar" operators:

$\dot{x} :=$	$= \frac{\partial x}{\partial \alpha} \qquad \bar{x} :=$	$=\left(\frac{\partial x}{\partial x}\right)$	$\left(\frac{x}{I}\right)^{T}$	for a	$x ext{ in } \{\alpha, X,$	Q, I	}
Foreward	$\dot{\alpha}$	\rightarrow	Ż	\rightarrow	\dot{Q}	\rightarrow	İ
Reverse	$\bar{\alpha}$	\leftarrow	\bar{X}	\leftarrow	\bar{Q}	\leftarrow	Ī
	design vars		grid		flow soln		cost func
II.:		- C				c	

Using the *Tapenade* suite of auto-differentiation software, can auto differentiate in forward or reverse mode.

Milestone: Late November

In auto-differentiation of Euler CFD solver, define the "dot" and "bar" operators:

$\dot{x} :=$	$= \frac{\partial x}{\partial \alpha} \qquad \bar{x} :=$	$\left(\frac{\partial x}{\partial x}\right)$	$\left(\frac{x}{t}\right)^T$	for a	$x ext{ in } \{\alpha, X, $	Q,I	}
Foreward	\dot{lpha}	\rightarrow	Ż	\rightarrow	\dot{Q}	\rightarrow	İ
Reverse	$ar{lpha}$	\leftarrow	\bar{X}	\leftarrow	$ar{Q}$	\leftarrow	Ī
	design vars		grid		flow soln		cost func

Using the *Tapenade* suite of auto-differentiation software, can auto differentiate in forward or reverse mode.

Milestone: Late November

In auto-differentiation of Euler CFD solver, define the "dot" and "bar" operators:

$\dot{x} :=$	$= \frac{\partial x}{\partial \alpha} \qquad \bar{x} :=$	$\left(\frac{\partial x}{\partial x}\right)$	$\left(\frac{r}{T}\right)^{T}$	for a	x in $\{\alpha, X,$	Q, I	}
Foreward	\dot{lpha}	\rightarrow	Ż	\rightarrow	\dot{Q}	\rightarrow	İ
Reverse	$ar{lpha}$	\leftarrow	\bar{X}	\leftarrow	$ar{Q}$	\leftarrow	Ī
	design vars		grid		flow soln		cost func

Using the *Tapenade* suite of auto-differentiation software, can auto differentiate in forward or reverse mode.

Tapenade Auto-Differentiation

Create a pre-compilation step in the makefile for reverse-differentiation:

```
pressure_cost_b.c : cost.c
2
   ${TPN} -reverse
          -inputlanguage
                         C
4
          -outputlanguage c
                 ../include
          — T
         -head "pressure_cost(I)/(q)"
7
         -adjfuncname
                        " b"
8
          -o pressure_cost
9
          cost.c
```

resulting code is often not pretty but readable

Milestones

Functioning airfoil perturbation function in combination with mesh generation and 2D Euler Solver.	Late Oct	
Functioning brute-force method for sensitivity of Pres- sure cost function to airfoil perturbation variables.	Early Nov	
Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse-design cases.	Mid Mar	

Auto-differentiation Results

To simplify the design problem, let's temporarily use a different cost function to look at airfoil lift. This allows us to:

- ▶ use a test case for comparison with inviscid thin-airfoil theory
- use a single design variable α = angle-of-attack

Slightly change our cost function from before

$$I_c(\alpha) = \oint_{airfoil} (P - P_d)^2 \quad \to \quad I_c(\alpha) = \oint_{airfoil} (-P \cdot d\vec{n})$$

$$\frac{\partial I}{\partial \alpha} = \left(\frac{\partial C_L}{\partial \alpha}\right)_{\text{thin-airfoil theory}} \approx 2\pi \quad \text{for small } \alpha$$

Auto-differentiation Results



Method	$\Delta \alpha$	$\frac{\partial I}{\partial \alpha}$
Brute Force	0.1°	6.9893
Adjoint	-	6.9839
Theory	-	6.2832

Auto-differentiation Results

Case conditions:

Airfoil Thickness	12%
Mach Number	0.5
Angle of attack	2°
Grid Dimensions	187×64

A few comments on these results:

- The 2π result from thin-airfoil theory is for an infinitely thin airfoil in **incompressible flow**.
- ▶ Thick airfoils should have $\frac{\partial I}{\partial \alpha} < 2\pi$
- ► But with increased Mach number $\rightarrow \frac{\partial I}{\partial \alpha} > 2\pi$
- First-order spacial accuracy on relatively coarse mesh

Looking Forward

Auto-differentiation of Euler CFD solver.	Late Nov	\checkmark
Validate auto-diff and brute-force method for simple reverse-design perturbations.	Mid Dec	
Hand-coded explicit discrete adjoint solver.	Mid Jan	
Implicit routine for discrete adjoint solver.	Early Feb	
Validate discrete adjoint solver against auto-diff and brute-force methods.	Late Feb	
Test discrete adjoint solver with full reverse- design cases.	Mid Mar	

Thank you!

References I

[Nadarajah and Jameson(2002)] Siva Nadarajah and Antony Jameson. Optimal Control of Unsteady Flows Using a Time Accurate Method. Multidisciplinary Analysis Optimization Conferences, (June):—-, 2002. doi: 10.2514/6.2002-5436. URL http://dx.doi.org/10.2514/6.2002-5436.

[Steger and Sorenson(1979)] J.L. Steger and R.L. Sorenson.

Automatic mesh-point clustering near a boundary in grid generation with elliptic partial differential equations.

```
Journal of Computational Physics, 33(3):405 – 410, 1979.
```

ISSN 0021-9991.

doi: http://dx.doi.org/10.1016/0021-9991(79)90165-7.

URL http:

//www.sciencedirect.com/science/article/pii/0021999179901657.

[Hicks and Henne(1977)] R. Hicks and P. Henne.

Wing design by numerical optimization. Aircraft Design and Technology Meeting. American Institute of Aeronautics and Astronautics, Aug 1977. doi: 10.2514/6.1977-1247. URL http://dx.doi.org/10.2514/6.1977-1247.

Appendix: Hicks Henne Function

With 6 bumps, 12 random variables: 3 t_1 , 3 a for each the top and bottom of the airfoil, $t_2 = 1.0$

