

Lecture Notes
in Computational Science
and Engineering

92

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Uncertainty Quantification in Computational Fluid Dynamics

 Springer

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Preface

The present volume addresses methods and computational aspects of efficient Uncertainty Quantification (UQ) in Computational Fluid Dynamics (CFD). While the general area of computational uncertainty quantification in engineering simulations has experienced a massive development in recent years, and is under strong expansion currently, by now key computational issues have been identified and analysis and implementation have progressed to the point where, for several broad classes of PDEs with uncertainty, computational methodologies are available which are also backed by numerical and mathematical analysis. Against this background, and consistent with the scientific focus of the 2011 Von Karmann Institute workshop which initiated the development of the chapters in the present volume, the present volume combines several contributions on efficient methods for UQ in CFD which address specific computational issues which arise in the use of the general computational methodologies in CFD problems; some (but not all) of these are: highly nonlinear, unsteady nature of the governing equations, singularity (shock) formation in finite time in pathwise solutions, and the impact of discontinuities on the accuracy and the regularity of statistical quantities even when all data in the problem are smooth. Other issues are the corresponding low regularity in the space of uncertain parameters, massive parallelism in forward simulations, necessity for multiscaling and multi-modelling in forward simulations (in particular in the presence of turbulence), uncertain topography and geometry of the flow domain.

The low solution regularity and the propagation of singularities in solutions of the governing equations prompt the development of the numerical techniques which are specifically adapted to deal with these phenomena; among them are Finite Volume methods in the stochastic parameter domain, WENO reconstruction and limiting methods for positivity enforcement in computation of probability density functions of random solution quantities, to name but a few. Most of these techniques are *nonintrusive* since, unlike the situation encountered in computational UQ in solids and wave propagation, the strong nonlinearity of the governing equation narrows applicable UQ methods to essentially those of collocation type. Due to the low, pathwise regularity of solutions of nonlinear hyperbolic conservation laws, however, the (in general high) regularity properties of parametric stochastic solutions required

for example by spectral collocation methods must be carefully verified in practice. A logical conclusion of these remarks is the prominent role which will be played by *stochastic collocation* methods and by *Monte-Carlo* sampling approaches; in particular, *Multilevel Monte-Carlo* sampling approaches have proved quite efficient and powerful strategies when solving UQ problems in CFD. We are confident that the methods which we found to be viable and robust for the CFD problems considered here will also prove to be applicable to other, “hard” and fully nonlinear computational models in engineering and in the sciences.

The notes address computational technicalities of specific issues arising in UQ in current CFD applications, in particular UQ in output functionals such as lift-, drag- and other, integral quantities of the primitive uncertain variables, estimation of statistical moments, in particular of variance, and the probability of computation of extremal events, and the assessment of the accuracy of statistical quantities in the presence of discretization and other, numerical errors.

While these notes focus on computational and implementation aspects of discretization, stability, parallelization of computational UQ for problems in CFD. Naturally, they impinge on a number of related issues in numerical analysis and high performance computing; we only mention load balancing issues in massively parallel UQ simulations and the mathematical regularity of statistical quantities of output functionals; here, the most prominent example is that of statistics of shock locations and profiles where additional regularity of outputs is generated by ensemble averaging of random entropy solutions, so that for example the statistics of shock locations can become Lipschitz continuous or more regular, even for hyperbolic equations without any viscosity.

As can be expected in a field which is currently undergoing rapid development, the present notes represent only a snapshot in time of this evolving field of computational science and engineering. The present notes are intended to present the key ideas, the description of UQ algorithms, and prototypical implementations on a high technical level, which should be accessible, nevertheless by graduate students and researchers in computational science as well as in CFD-related areas of engineering.

The background knowledge of the intended readership of this volume is knowledge of elementary probability and statistics and solid knowledge of computational fluid dynamics.

We very much hope that these notes stimulate further algorithmic and theoretical developments in UQ for CFD and, due to the interdisciplinarity nature of UQ, also in the adjacent areas of statistics, high-performance computing, and the analysis of partial differential equations with random input data.

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Contents

Non-intrusive Uncertainty Propagation with Error Bounds for Conservation Laws Containing Discontinuities	1
Timothy Barth	
1 Introduction	2
2 A Framework for Non-intrusive Uncertainty Propagation with Error Bounds for Statistics	3
2.1 A Deterministic Model	3
2.2 A Stochastic Model	3
2.3 Output Quantities of Interest	4
2.4 Error Bounds for the Expectation and Variance of Outputs of Interest	6
2.5 A Software Framework for Non-intrusive Uncertainty Propagation with Computable Error Bounds	8
3 Discontinuous Solutions of Nonlinear Conservation Laws with Uncertainty	9
3.1 Burgers' Equation with Uncertain Initial Data	10
4 The Numerical Calculation of Statistics	12
4.1 Stochastic and Probabilistic Collocation Methods	13
4.2 Node-Nested Quadratures	18
4.3 Uncertainty Propagation Using Adaptive Piecewise Polynomial Approximation and Subscale Recovery	25
4.4 The HYGAP Algorithm	35
5 Further Selected Applications	38
5.1 The Propagation of Functional Uncertainty with Estimated Error Bounds for Subsonic Compressible Euler Flow	39
5.2 NACA0012 Airfoil Transonic Euler Flow	44
5.3 The Reynolds-Averaged Navier-Stokes Applications	44
References	55

Uncertainty Quantification in Aeroelasticity	59
Philip Beran and Bret Stanford	
1 Introduction	59
1.1 Assessing Flutter Safety	61
1.2 Designing for Flutter Safety	61
1.3 Big Picture	62
1.4 Chapter Organization and Scope	63
2 Fundamental Mathematical Concepts in Aeroelasticity	64
2.1 Equations of Motion	64
2.2 Condition of Flutter	66
2.3 Description of Panel Problem	67
2.4 Simulation of LCO	69
2.5 Time-Linearized Behavior	70
2.6 Eigen-Analysis	70
3 Computation of Flutter Points and Their Sensitivities	75
3.1 Direct Evaluation of System Damping	75
3.2 Sensitivities of Flutter Speed to Parameters via Perturbation Analysis	76
3.3 Computation of Flutter Points Through a Bifurcation Approach	79
4 Computation of LCOs and Their Sensitivities	80
4.1 LCO Formulation	80
4.2 LCO Results	83
4.3 LCO Sensitivities	83
5 Uncertainty Quantification of Aeroelastic Responses	86
5.1 Assessment of Flutter for Panels of Random Thickness	87
5.2 Impact of Other Structural Nonlinearities on Flutter	90
5.3 Computing Flutter Probability of Failure using Monte-Carlo Simulation	93
5.4 Computing Flutter Probability of Failure Using the First-Order Reliability Method	94
5.5 Uncertainty Quantification of LCOs	97
6 Summary	100
References	101
 Robust Uncertainty Propagation in Systems of Conservation Laws with the Entropy Closure Method	 105
Bruno Després, Gaël Poëtte, and Didier Lucor	
1 Introduction	106
2 The Moment Method for Uncertain Systems of Conservation Laws	107
3 Proof of Spectral Accuracy for a Non-linear Scalar Hyperbolic Case	110
3.1 Numerical Application	116
4 Loss of Hyperbolicity of the Discretized Problem	118
4.1 Example 1: Shallow Water Equations	118
4.2 Example 2: Euler Equations	120

- 5 Ensuring Hyperbolicity via Entropy Closure 124
 - 5.1 Reformulation 126
 - 5.2 Wave Velocities 129
 - 5.3 Entropy Choice 132
 - 5.4 Numerical Applications 133
- 6 Parametric Uncertainty of the Model 137
 - 6.1 First Case: The Model Parameter Is a Random Variable 140
 - 6.2 Second Case: The Model Parameter Is a Random Process 144
 - 6.3 Modeling Parameter Uncertainties in Eulerian Systems 145
- 7 Conclusion and Open Problems 145
- References 148

Adaptive Uncertainty Quantification for Computational Fluid Dynamics 151

Richard P. Dwight, Jeroen A.S. Witteveen, and Hester Bijl

- 1 Introduction 152
- 2 Method 1: Adaptive Stochastic Finite Elements with Newton-Cotes Quadrature 152
 - 2.1 Background 153
 - 2.2 Adaptive Stochastic Finite Elements 154
 - 2.3 Numerical Results 161
- 3 Method 2: Gradient-Enhanced Kriging with Adaptivity for Uncertainty Quantification 168
 - 3.1 Uncertainty Quantification Problem 170
 - 3.2 Gradient Evaluation via the Adjoint Method 171
 - 3.3 Gradient-Enhanced Kriging for Uncertainty Quantification 172
 - 3.4 Limitations of Gradients for Response Surfaces in CFD 177
 - 3.5 Numerical Results 181
- References 191

Implementation of Intrusive Polynomial Chaos in CFD Codes and Application to 3D Navier-Stokes 193

Chris Lacor, Cristian Dinescu, Charles Hirsch, and Sergey Smirnov

- 1 Introduction 193
- 2 Polynomial Chaos Methodology 194
- 3 Mathematical Formulation 197
- 4 Application to 3D Compressible Navier-Stokes 198
- 5 Simplifications of the Non-deterministic Navier-Stokes Equations 201
 - 5.1 Pseudo Spectral Approach 201
 - 5.2 Steady State Solutions of the Navier-Stokes Equations 203
 - 5.3 Truncation of Higher Order Terms 204
- 6 Applications 207
 - 6.1 Supersonic 1D Nozzle 207
 - 6.2 Lid Driven Cavity Flow 211
 - 6.3 NASA Rotor 37 213
- References 222

Multi-level Monte Carlo Finite Volume Methods	
for Uncertainty Quantification in Nonlinear Systems of Balance Laws	225
Siddhartha Mishra, Christoph Schwab, and Jonas Šukys	
1 Introduction	226
1.1 Weak Solutions of Systems of Balance Laws	226
1.2 Numerical Methods	227
1.3 Uncertainty Quantification (UQ)	228
1.4 Objectives of These Notes	231
2 Random Entropy Solutions	232
2.1 Random Fields	232
2.2 k -th Moments	233
2.3 Random Initial Data	234
2.4 Random Flux Functions for SCL	235
2.5 Random Entropy Solutions of Scalar Conservation Laws	237
3 Monte Carlo Finite Volume Method	240
4 Multi-level Monte Carlo Finite Volume Method	242
4.1 MLMC-FVM Error Analysis	242
4.2 Sparse Tensor Approximations of k -Point Correlations	246
5 Efficient Implementation of MLMC-FVM	250
5.1 Step 1: Hierarchy of Nested Grids	250
5.2 Step 2: Sample	250
5.3 Step 3: Solve	251
5.4 Stable Computation of Sample Statistics	252
6 Performance Studies of the MLMC-FVM for Conservation Laws	254
6.1 Euler Equations with Uncertain Initial Data	255
6.2 MHD Equations of Plasma Physics	257
6.3 Shallow-Water Equations with Uncertain Bottom Topography	263
6.4 Burgers' Equation with Random Flux	268
6.5 Two Phase Flows in a Porous Medium with Uncertain Permeabilities	270
6.6 Euler Equations with Uncertain Equation of State	274
6.7 Verification of the Derived Constants in the Asymptotic Error Bounds	276
6.8 Sparse Tensor MLMC Estimation of Two-Point Correlations	277
7 MLMC Approximation of Probabilities	285
7.1 MLMC Estimation of Probabilities	285
7.2 Shallow Water Equation in 2d: Perturbation of a Steady-State	287
8 Conclusion	289
References	292
Essentially Non-oscillatory Stencil Selection and Subcell	
Resolution in Uncertainty Quantification	295
Jeroen A.S. Witteveen and Gianluca Iaccarino	
1 Introduction	296
2 Simplex Stochastic Collocation	300

- 3 Essentially Non-oscillatory Stencil Selection 303
 - 3.1 Interpolation Stencil Selection 303
 - 3.2 Efficient Implementation 304
- 4 Subcell Resolution 306
 - 4.1 Discontinuous Representation 306
 - 4.2 Discontinuous Derivatives 310
 - 4.3 Sampling Strategy 311
- 5 Discontinuous Test Function..... 313
- 6 Linear Advection Equation 316
- 7 Shock Tube Problem 320
- 8 Transonic Flow Over the RAE 2822 Airfoil 325
- 9 Conclusions..... 330
- References 331