High-Order Methods for Optimization and Control of Conservation Laws on Deforming Domains

Matthew J. Zahr
Stanford University

Collaborators: Per-Olof Persson (UCB), Jon Wilkening (UCB)

FRG Seminar, Stanford University
Tuesday, December 8, 2015

Which motion ...

- Has time-averaged x-force identically equal to 0?
- Requires least energy to perform?

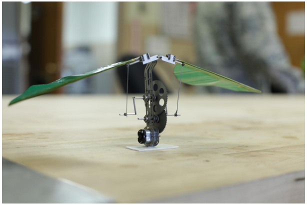
Which motion ...

- Has time-averaged x-force identically equal to 0?
- Requires least energy to perform?

Energy = 9.4096	Energy = 0.45695	Energy = 4.9475
x-force = -0.1766	x-force = 0.000	x-force = -2.500

Real-World Application: Micro Aerial Vehicles (MAV)

- Autonomous flying vehicle with wingspan between 7.4cm and 15cm and speed between $\leq$ 15m/s
- Military applications
  - local reconnaissance and detection of intruders
  - resemble small bird from distance
  - too slow to be detected by radar
- Commercial and civilian applications
  - Package delivery, crowd control, survivor search, pipeline inspection, high-risk indoor inspection
- Difficulties
  - Thrust and lift requirements
  - Structural constraints
  - Stability and control considerations

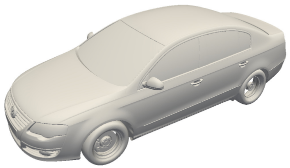


Micro Aerial Vehicle

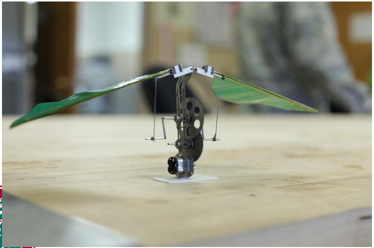
Bumblebee MAV (USAF 2008)

Time-Dependent PDE-Constrained Optimization

- Optimization of systems that are inherently dynamic or without a steady-state solution
- Introduction of **fully discrete adjoint method** emanating from **high-order** discretization of governing equations
- Coupled with numerical optimization
- **Time-periodicity** constraints

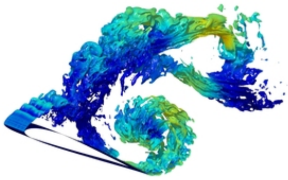


Volkswagen Passat



Micro Aerial Vehicle

Vertical Windmill



LES Flow past Airfoil

DOE CSGF

Problem Formulation

Goal: Find the solution of the *unsteady PDE-constrained optimization* problem

$$\begin{aligned} \underset{\boldsymbol{U},\ \boldsymbol{\mu}}{\text{minimize}} \quad & \mathcal{J}(\boldsymbol{U}, \boldsymbol{\mu}) \\ \text{subject to} \quad & \boldsymbol{C}(\boldsymbol{U}, \boldsymbol{\mu}) \leq 0 \\ & \frac{\partial \boldsymbol{U}}{\partial t} + \nabla \cdot \boldsymbol{F}(\boldsymbol{U}, \nabla \boldsymbol{U}) = 0 \quad \text{in} \quad v(\boldsymbol{\mu}, t) \end{aligned}$$

where

- $\boldsymbol{U}(\boldsymbol{x}, t)$ PDE solution
- $\boldsymbol{\mu}$ design/control parameters
- $\mathcal{J}(\boldsymbol{U}, \boldsymbol{\mu}) = \int_{T_0}^{T_f} \int_{\boldsymbol{\Gamma}} j(\boldsymbol{U}, \boldsymbol{\mu}, t)\, dS\, dt$ objective function
- $\boldsymbol{C}(\boldsymbol{U}, \boldsymbol{\mu}) = \int_{T_0}^{T_f} \int_{\boldsymbol{\Gamma}} \mathbf{c}(\boldsymbol{U}, \boldsymbol{\mu}, t)\, dS\, dt$ constraints

ALE Description of Conservation Law

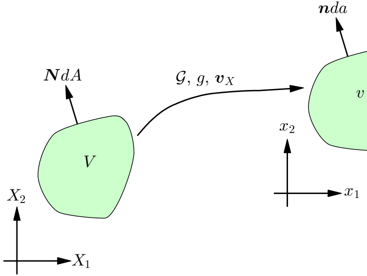
- Introduce map from fixed reference domain V to physical domain $v(\boldsymbol{\mu}, t)$
- A point $\boldsymbol{X} \in V$ is mapped to $\boldsymbol{x}(\boldsymbol{\mu}, t) = \mathcal{G}(\mathbf{X}, \boldsymbol{\mu}, t) \in v(\boldsymbol{\mu}, t)$

- Introduce transformation

$$\boldsymbol{U}_{\boldsymbol{X}} = \bar{g}\boldsymbol{U}$$
$$\boldsymbol{F}_{\boldsymbol{X}} = g\boldsymbol{G}^{-1}\boldsymbol{F} - \boldsymbol{U}_{\boldsymbol{X}}\boldsymbol{G}^{-1}\boldsymbol{v}_{\boldsymbol{X}}$$

where

$$\boldsymbol{G} = \nabla_{\boldsymbol{X}}\mathcal{G}, \;\; g = \det \boldsymbol{G}, \;\; \boldsymbol{v}_{\boldsymbol{X}} = \left.\frac{\partial \mathcal{G}}{\partial t}\right|_{\boldsymbol{X}}$$
$$\frac{\partial \bar{g}}{\partial t} = \nabla_{\boldsymbol{X}} \cdot \left(g\boldsymbol{G}^{-1}\boldsymbol{v}_{\boldsymbol{G}}\right)$$



- Transformed conservation law[1]

$$\left.\frac{\partial \boldsymbol{U}_{\boldsymbol{X}}}{\partial t}\right|_{\boldsymbol{X}} + \nabla_{\boldsymbol{X}} \cdot \boldsymbol{F}_{\boldsymbol{X}}(\boldsymbol{U}_{\boldsymbol{X}}, \; \nabla_{\boldsymbol{X}}\boldsymbol{U}_{\boldsymbol{X}}) = 0$$

[1] Geometric Conservation Law (GCL) satisfied by introduction of $\bar{g}$

Spatial Discretization: Discontinuous Galerkin

- Re-write conservation law as first-order system

$$\left.\frac{\partial \boldsymbol{U_X}}{\partial t}\right|_{\boldsymbol{X}} + \nabla_{\boldsymbol{X}} \cdot \boldsymbol{F_X}(\boldsymbol{U_X},\ \boldsymbol{Q_X}) = 0$$

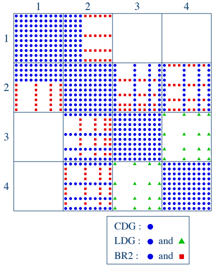
$$\boldsymbol{Q_X} - \nabla_{\boldsymbol{X}} \boldsymbol{U_X} = 0$$

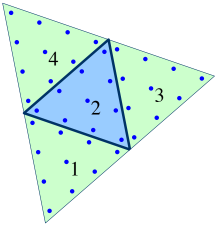
- Discretize using DG

- Roe's method for inviscid flux
- Compact DG (CDG) for viscous flux
- *Semi-discrete* equations

$$\mathbb{M}\frac{\partial \boldsymbol{u}}{\partial t} = \boldsymbol{r}(\boldsymbol{u}, \boldsymbol{\mu}, t)$$

$$\boldsymbol{u}(0) = \boldsymbol{u}_0(\boldsymbol{\mu})$$





Stencil for CDG, LDG, and BR2 fluxes

Temporal Discretization: Diagonally Implicit Runge-Kutta

- Diagonally Implicit RK (DIRK) are implicit Runge-Kutta schemes defined by lower triangular Butcher tableau → **decoupled implicit stages**
- Overcomes issues with high-order BDF and IRK
  - Limited accuracy of A-stable BDF schemes (2nd order)
  - High cost of general implicit RK schemes (coupled stages)

$$\boldsymbol{u}^{(0)} = \boldsymbol{u}_0(\boldsymbol{\mu})$$

$$\boldsymbol{u}^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)}$$

$$\boldsymbol{u}_i^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{j=1}^{i} a_{ij} \boldsymbol{k}_j^{(n)}$$

$$\mathbb{M}\boldsymbol{k}_i^{(n)} = \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n\right)$$

$$\begin{array}{c|cccc} c_1 & a_{11} & & & \\ c_2 & a_{21} & a_{22} & & \\ \vdots & \vdots & \vdots & \ddots & \\ c_s & a_{s1} & a_{s2} & \cdots & a_{ss} \\ \hline & b_1 & b_2 & \cdots & b_s \end{array}$$

Butcher Tableau for DIRK scheme

Globally High-Order Discretization

- Fully Discrete Conservation Law

$$\boldsymbol{u}^{(0)} = \boldsymbol{u}_0(\boldsymbol{\mu})$$
$$\boldsymbol{u}^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)}$$
$$\boldsymbol{u}_i^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{j=1}^{i} a_{ij} \boldsymbol{k}_j^{(n)}$$
$$\mathbb{M}\boldsymbol{k}_i^{(n)} = \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n\right)$$

- Fully Discrete Output Functional

$$F(\boldsymbol{u}^{(0)}, \dots, \boldsymbol{u}^{(N_t)}, \boldsymbol{k}_1^{(1)}, \dots, \boldsymbol{k}_s^{(N_t)}, \boldsymbol{\mu})$$

High-Order Discretization of PDE-Constrained Optimization

- *Continuous* PDE-constrained optimization problem

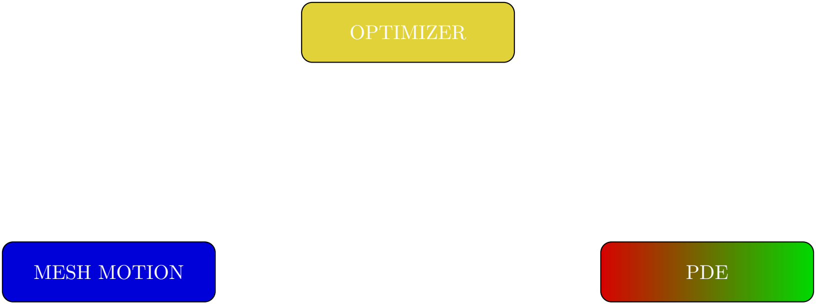
$$\begin{aligned} \underset{\boldsymbol{U},\ \boldsymbol{\mu}}{\text{minimize}} \quad & \mathcal{J}(\boldsymbol{U}, \boldsymbol{\mu}) \\ \text{subject to} \quad & \boldsymbol{C}(\boldsymbol{U}, \boldsymbol{\mu}) \leq 0 \\ & \frac{\partial \boldsymbol{U}}{\partial t} + \nabla \cdot \boldsymbol{F}(\boldsymbol{U}, \nabla \boldsymbol{U}) = 0 \quad \text{in} \quad v(\boldsymbol{\mu}, t) \end{aligned}$$

- *Fully discrete* PDE-constrained optimization problem

$$\begin{aligned} \underset{\substack{\boldsymbol{u}^{(0)},\ \ldots,\ \boldsymbol{u}^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}}, \\ \boldsymbol{k}_1^{(1)},\ \ldots,\ \boldsymbol{k}_s^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}}, \\ \boldsymbol{\mu} \in \mathbb{R}^{n_{\boldsymbol{\mu}}}}}{\text{minimize}} \quad & J(\boldsymbol{u}^{(0)},\ \ldots,\ \boldsymbol{u}^{(N_t)},\ \boldsymbol{k}_1^{(1)},\ \ldots,\ \boldsymbol{k}_s^{(N_t)},\ \boldsymbol{\mu}) \\ \text{subject to} \quad & \mathbf{C}(\boldsymbol{u}^{(0)},\ \ldots,\ \boldsymbol{u}^{(N_t)},\ \boldsymbol{k}_1^{(1)},\ \ldots,\ \boldsymbol{k}_s^{(N_t)},\ \boldsymbol{\mu}) \leq 0 \\ & \boldsymbol{u}^{(0)} - \boldsymbol{u}_0(\boldsymbol{\mu}) = 0 \\ & \boldsymbol{u}^{(n)} - \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)} = 0 \\ & \mathbb{M} \boldsymbol{k}_i^{(n)} - \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n-1)}\right) = 0 \end{aligned}$$

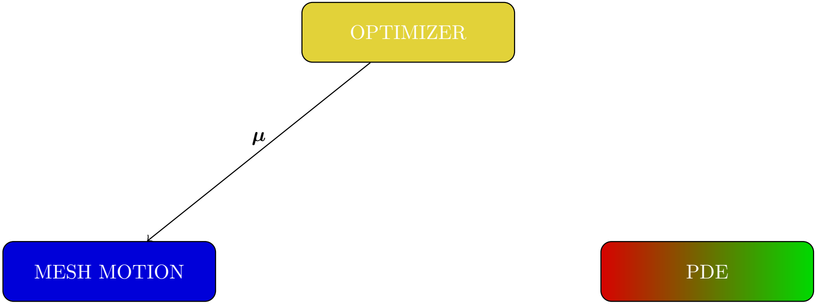
Generalized Reduced-Gradient Approach

Optimizer drives, PDE returns Quantity of Interest (QoI) values/gradients



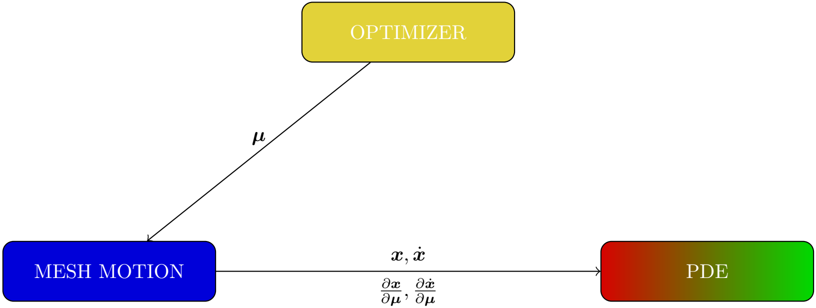
Generalized Reduced-Gradient Approach

Optimizer drives, PDE returns Quantity of Interest (QoI) values/gradients



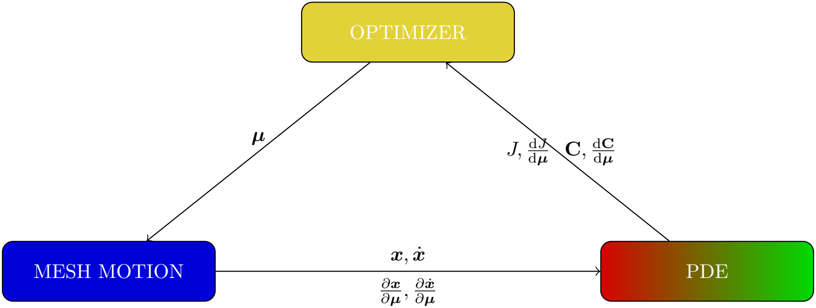
Generalized Reduced-Gradient Approach

Optimizer drives, PDE returns Quantity of Interest (QoI) values/gradients



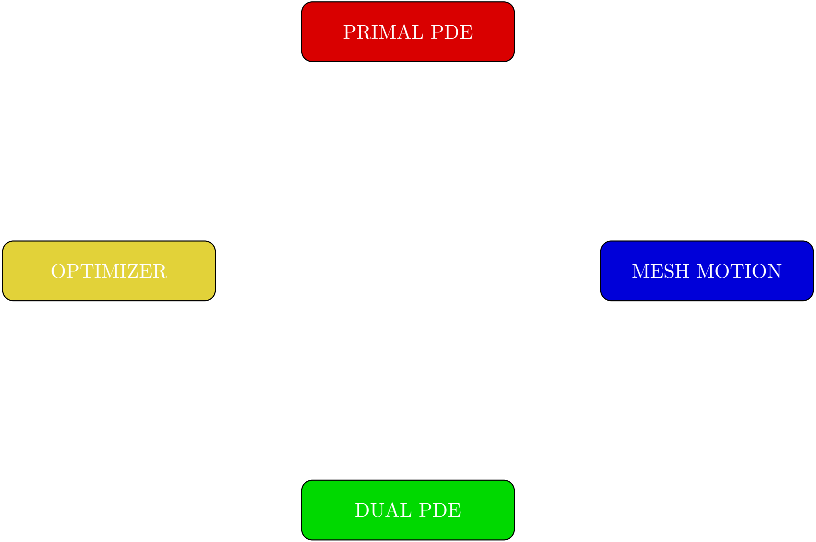
Generalized Reduced-Gradient Approach

Optimizer drives, PDE returns Quantity of Interest (QoI) values/gradients



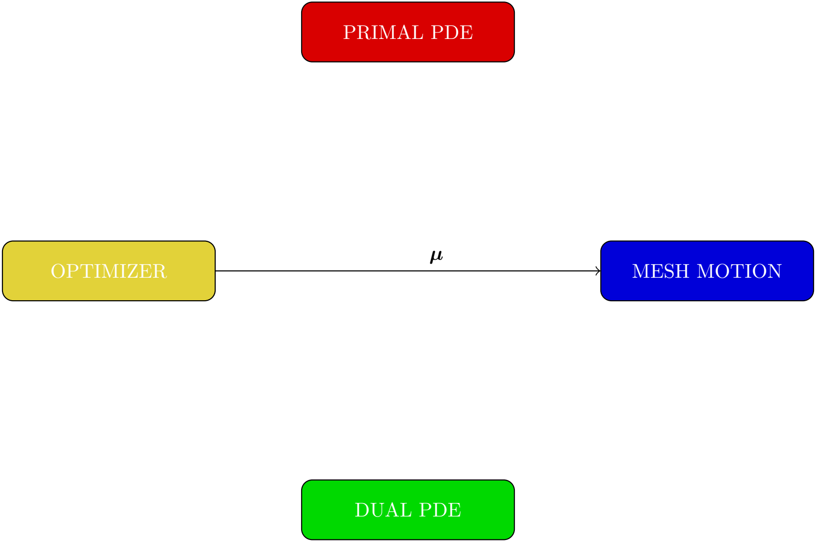
Generalized Reduced-Gradient Approach - Detailed

Optimizer drives, Primal returns QoI values, Dual returns QoI gradients



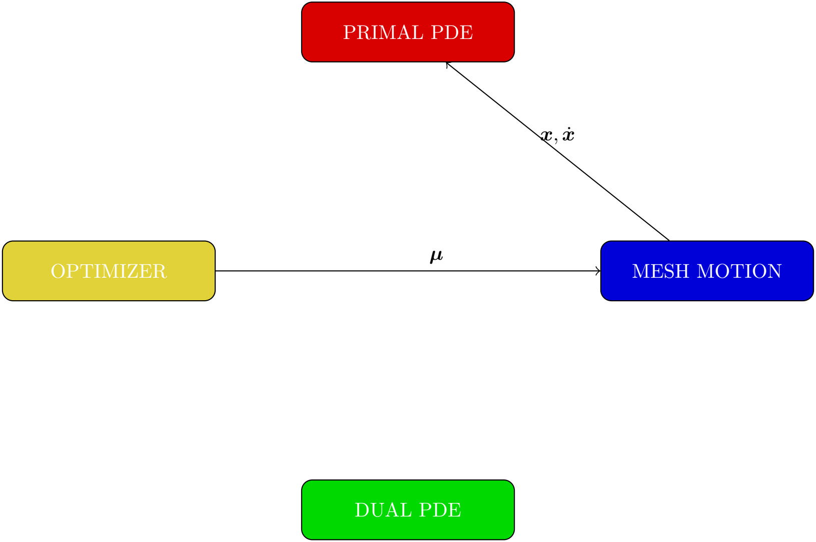
Generalized Reduced-Gradient Approach - Detailed

Optimizer drives, Primal returns QoI values, Dual returns QoI gradients



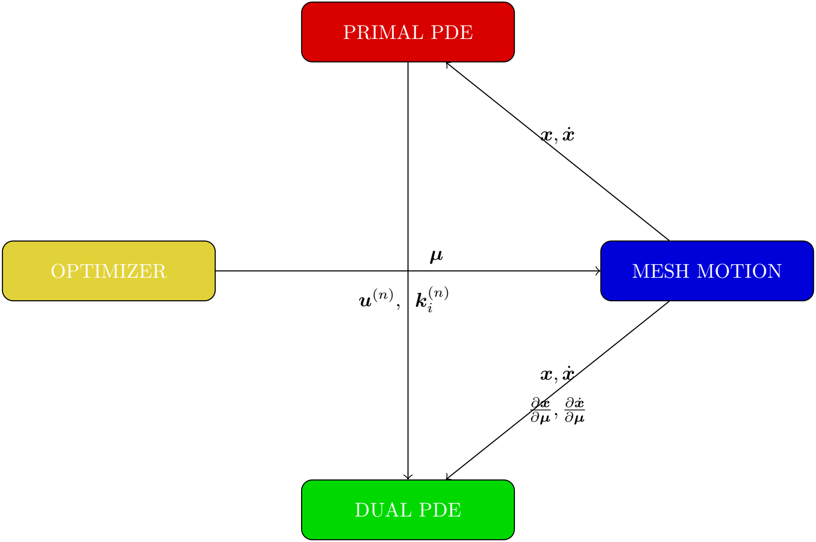
Generalized Reduced-Gradient Approach - Detailed

Optimizer drives, Primal returns QoI values, Dual returns QoI gradients



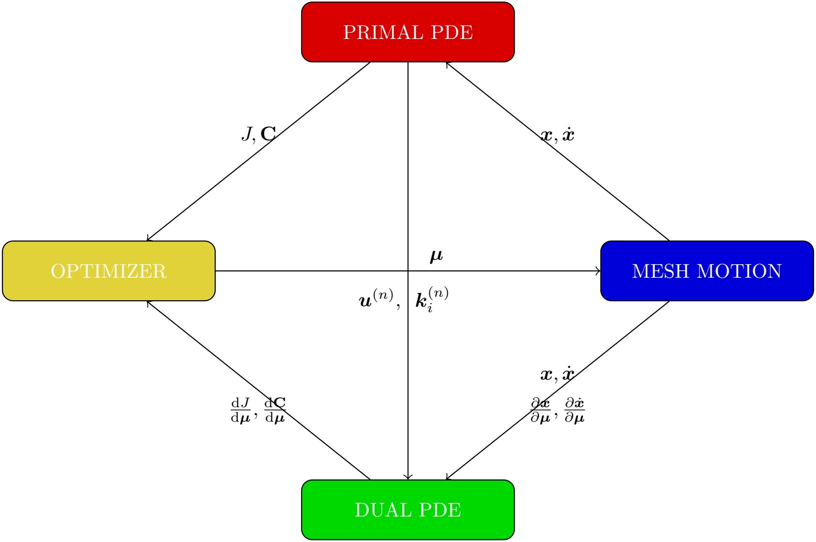
Generalized Reduced-Gradient Approach - Detailed

Optimizer drives, Primal returns QoI values, Dual returns QoI gradients



Generalized Reduced-Gradient Approach - Detailed

Optimizer drives, Primal returns QoI values, Dual returns QoI gradients



Adjoint Method to Compute QoI Gradients

- Consider the *fully discrete* output functional $F(\boldsymbol{u}^{(n)}, \boldsymbol{k}_i^{(n)}, \boldsymbol{\mu})$
  - Represents either the **objective** function or a **constraint**
- The *total derivative* with respect to the parameters $\boldsymbol{\mu}$, required in the context of gradient-based optimization, takes the form

$$\frac{\mathrm{d}F}{\mathrm{d}\boldsymbol{\mu}} = \frac{\partial F}{\partial \boldsymbol{\mu}} + \sum_{n=0}^{N_t} \frac{\partial F}{\partial \boldsymbol{u}^{(n)}} \frac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{\mu}} + \sum_{n=1}^{N_t} \sum_{i=1}^{s} \frac{\partial F}{\partial \boldsymbol{k}_i^{(n)}} \frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{\mu}}$$

- The sensitivities, $\frac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{\mu}}$ and $\frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{\mu}}$, are expensive to compute, requiring the solution of $n_{\boldsymbol{\mu}}$ linear evolution equations
- **Adjoint method**: alternative method for computing $\frac{\mathrm{d}F}{\mathrm{d}\boldsymbol{\mu}}$ requiring one linear evolution evoluation equation for each quantity of interest, F

Adjoint Equation Derivation - Outline

- Define **auxiliary** PDE-constrained optimization problem

$$\begin{aligned}
\underset{\substack{\boldsymbol{u}^{(0)},\ \dots,\ \boldsymbol{u}^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}},\\ \boldsymbol{k}_1^{(1)},\ \dots,\ \boldsymbol{k}_s^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}}}}{\text{minimize}} \quad & F(\boldsymbol{u}^{(0)},\ \dots,\ \boldsymbol{u}^{(N_t)},\ \boldsymbol{k}_1^{(1)},\ \dots,\ \boldsymbol{k}_s^{(N_t)},\ \bar{\boldsymbol{\mu}}) \\
\text{subject to} \quad & \tilde{\boldsymbol{r}}^{(0)} = \boldsymbol{u}^{(0)} - \boldsymbol{u}_0(\bar{\boldsymbol{\mu}}) = 0 \\
& \tilde{\boldsymbol{r}}^{(n)} = \boldsymbol{u}^{(n)} - \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)} = 0 \\
& \boldsymbol{R}_i^{(n)} = \mathbb{M}\boldsymbol{k}_i^{(n)} - \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \bar{\boldsymbol{\mu}},\ t_i^{(n-1)}\right) = 0
\end{aligned}$$

- Define **Lagrangian**

$$\mathcal{L}(\boldsymbol{u}^{(n)},\ \boldsymbol{k}_i^{(n)},\ \boldsymbol{\lambda}^{(n)},\ \boldsymbol{\kappa}_i^{(n)}) = F - {\boldsymbol{\lambda}^{(0)}}^T \tilde{\boldsymbol{r}}^{(0)} - \sum_{n=1}^{N_t} {\boldsymbol{\lambda}^{(n)}}^T \tilde{\boldsymbol{r}}^{(n)} - \sum_{n=1}^{N_t}\sum_{i=1}^{s} {\boldsymbol{\kappa}_i^{(n)}}^T \boldsymbol{R}_i^{(n)}$$

Fully Discrete Adjoint Equations

- The solution of the optimization problem is given by the **Karush-Kuhn-Tucker (KKT) sytem**

$$\frac{\partial \mathcal{L}}{\partial \boldsymbol{u}^{(n)}} = 0, \quad \frac{\partial \mathcal{L}}{\partial \boldsymbol{k}_i^{(n)}} = 0, \quad \frac{\partial \mathcal{L}}{\partial \boldsymbol{\lambda}^{(n)}} = 0, \quad \frac{\partial \mathcal{L}}{\partial \boldsymbol{\kappa}_i^{(n)}} = 0$$

- The derivatives w.r.t. the state variables, $\frac{\partial \mathcal{L}}{\partial \boldsymbol{u}^{(n)}} = 0$ and $\frac{\partial \mathcal{L}}{\partial \boldsymbol{k}_i^{(n)}} = 0$, yield the **fully discrete adjoint equations**

$$\boldsymbol{\lambda}^{(N_t)} = \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T$$

$$\boldsymbol{\lambda}^{(n-1)} = \boldsymbol{\lambda}^{(n)} + \frac{\partial F}{\partial \boldsymbol{u}^{(n-1)}}^T + \sum_{i=1}^{s} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n \right)^T \boldsymbol{\kappa}_i^{(n)}$$

$$\mathbb{M}^T \boldsymbol{\kappa}_i^{(n)} = \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T + b_i \boldsymbol{\lambda}^{(n)} + \sum_{j=i}^{s} a_{ji} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_j^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_j \Delta t_n \right)^T \boldsymbol{\kappa}_j^{(n)}$$

Fully Discrete Adjoint Equations: Dissection

- **Linear** evolution equations solved **backward** in time
- **Primal** state/stage, $\boldsymbol{u}_i^{(n)}$ required at each state/stage of dual problem
- Heavily dependent on **chosen ouput**

$$\boldsymbol{\lambda}^{(N_t)} = \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T$$

$$\boldsymbol{\lambda}^{(n-1)} = \boldsymbol{\lambda}^{(n)} + \frac{\partial F}{\partial \boldsymbol{u}^{(n-1)}}^T + \sum_{i=1}^{s} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n \right)^T \boldsymbol{\kappa}_i^{(n)}$$

$$\mathbb{M}^T \boldsymbol{\kappa}_i^{(n)} = \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T + b_i \boldsymbol{\lambda}^{(n)} + \sum_{j=i}^{s} a_{ji} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_j^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_j \Delta t_n \right)^T \boldsymbol{\kappa}_j^{(n)}$$

Gradient on Manifold of PDE Solutions via Dual Variables

- Equipped with the solution to the primal problem, $\boldsymbol{u}^{(n)}$ and $\boldsymbol{k}_i^{(n)}$, and dual problem, $\boldsymbol{\lambda}^{(n)}$ and $\boldsymbol{\kappa}_i^{(n)}$, the output gradient is reconstructed as

$$\frac{\mathrm{d}F}{\mathrm{d}\boldsymbol{\mu}} = \frac{\partial F}{\partial \boldsymbol{\mu}} - \boldsymbol{\lambda}^{(0)\,T}\frac{\partial \boldsymbol{u}_0}{\partial \boldsymbol{\mu}} - \sum_{n=1}^{N_t} \Delta t_n \sum_{i=1}^{s} \boldsymbol{\kappa}_i^{(n)\,T} \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{\mu}}(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n)})$$

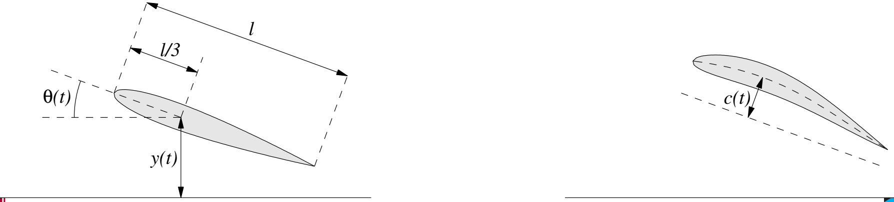
- Independent of sensitivities, $\dfrac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{\mu}}$ and $\dfrac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{\mu}}$
- Dependent on *initial condition sensitivity*, $\dfrac{\partial \boldsymbol{u}_0}{\partial \boldsymbol{\mu}}$
  - Compute $\boldsymbol{\lambda}^{(0)\,T}\dfrac{\partial \boldsymbol{u}_0}{\partial \boldsymbol{\mu}}$ directly if $\boldsymbol{u}_0$ is solution of steady-state equation $\boldsymbol{R}(\boldsymbol{u}_0, \boldsymbol{\mu}) = 0$

$$-\boldsymbol{\lambda}^{(0)\,T}\frac{\partial \boldsymbol{u}_0}{\partial \boldsymbol{\mu}} = \left[\frac{\partial \boldsymbol{R}}{\partial \boldsymbol{u}}^{-T}\boldsymbol{\lambda}^{(0)}\right]^T \frac{\partial \boldsymbol{R}}{\partial \boldsymbol{\mu}}$$

Energetically Optimal Flapping under x-Force Constraint

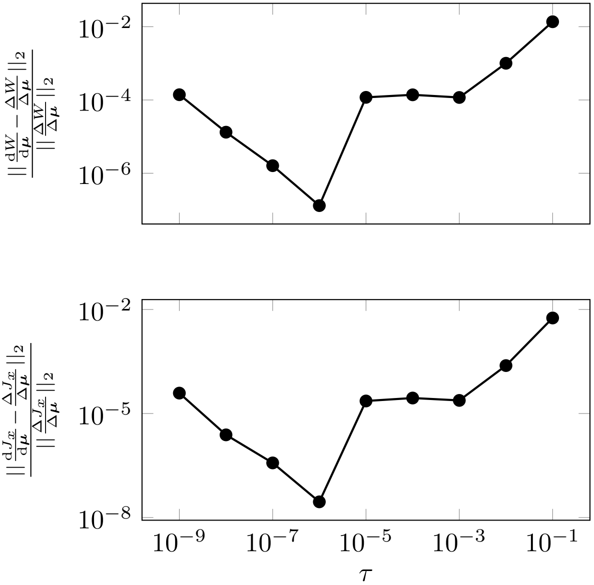
$$\begin{aligned}\underset{\boldsymbol{\mu}}{\text{minimize}} \quad & -\int_{2T}^{3T}\int_{\boldsymbol{\Gamma}} \boldsymbol{f}\cdot\dot{\boldsymbol{x}}\, dS\, dt \\ \text{subject to} \quad & \int_{2T}^{3T}\int_{\boldsymbol{\Gamma}} \boldsymbol{f}\cdot\boldsymbol{e}_1\, dS\, dt = q \\ & \boldsymbol{U}(\boldsymbol{x},0) = \bar{\boldsymbol{U}}(\boldsymbol{x}) \\ & \frac{\partial \boldsymbol{U}}{\partial t} + \nabla\cdot\boldsymbol{F}(\boldsymbol{U},\nabla\boldsymbol{U}) = 0\end{aligned}$$

- Isentropic, compressible, Navier-Stokes
- Re = 1000, M = 0.2
- $y(t)$, $\theta(t)$, $c(t)$ parametrized via periodic cubic splines
- Black-box optimizer: SNOPT



Airfoil schematic, kinematic description

Adjoint Method Gradients Agree with Finite Differences



Comparison of adjoint gradients with those obtained with 2nd order finite difference approximation with step τ.

Optimal Control - Fixed Shape - Varied x-Force

Energy $= 9.4096$	Energy $= 0.45695$	Energy $= 4.9475$
x-force $=$ -0.1766	x-force $=$ 0.000	x-force $=$ -2.500

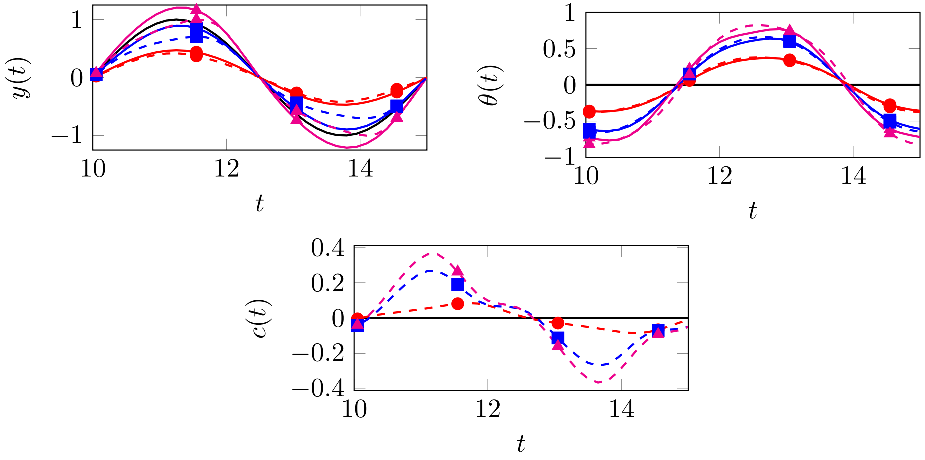
Optimal Time-Morphed Geometry and Control - Varied x-Force

Energy $= 9.4096$	Energy $= 0.45027$	Energy $= 4.6182$
x-force $=$ -0.1766	x-force $=$ 0.000	x-force $=$ -2.500

Optimal Time-Morphed Geometry and Control - x-Force $= 2.5$

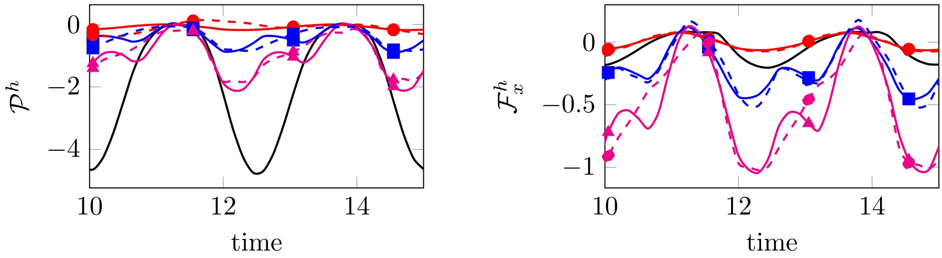
Energy $= 9.4096$	Energy $= 4.9476$	Energy $= 4.6182$
x-force $=$ -0.1766	x-force $=$ -2.500	x-force $=$ -2.500

Trajectories of $y(t)$, $\theta(t)$, and $c(t)$



Initial guess (——), optimal control/fixed shape ($q = 0.0$: red solid line with circles, $q = 1.0$: blue solid line with squares, $q = 2.5$: magenta solid line with triangles), and optimal control and time-morphed geometry ($q = 0.0$: red dashed line with circles, $q = 1.0$: blue dashed line with squares, $q = 2.5$: magenta dashed line with triangles).

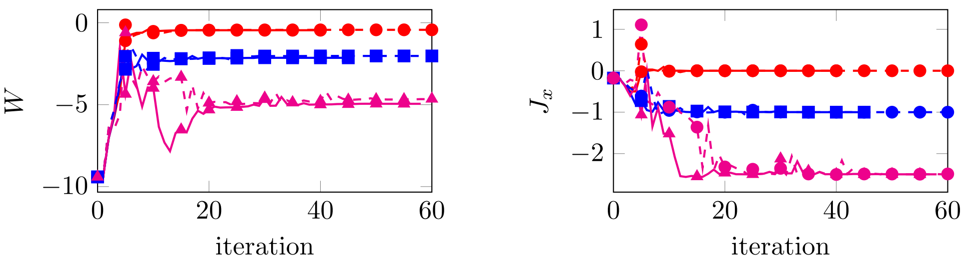
Instantaneous Power ($\mathcal{P}^h$) and x-Force ($\mathcal{F}_x^h$) Exerted on Airfoil



Initial guess (——), optimal control/fixed shape ($q = 0.0$: red circle solid, $q = 1.0$: blue square solid, $q = 2.5$: magenta triangle solid), and optimal control and time-morphed geometry ($q = 0.0$: red circle dashed, $q = 1.0$: blue square dashed, $q = 2.5$: magenta triangle dashed).

Convergence of Total Work (W) and x-Impulse (F_x) Exerted on Airfoil

SNOPT convergence history



Initial guess (——), optimal control/fixed shape ($q = 0.0$: red solid line with circles, $q = 1.0$: blue solid line with squares, $q = 2.5$: magenta solid line with triangles), and optimal control and time-morphed geometry ($q = 0.0$: red dashed line with circles, $q = 1.0$: blue dashed line with squares, $q = 2.5$: magenta dashed line with triangles).

Time-Periodic Solutions Desired when Optimizing Cyclic Motion

- To properly optimize a cyclic, or periodic problem, need to simulate a **representative** period
- Necessary to avoid transients that will impact quantity of interest and may cause simulation to crash
- **Task**: Find initial condition, $\boldsymbol{u}_0$, such that flow is periodic, i.e. $\boldsymbol{u}^{(N_t)} = \boldsymbol{u}_0$

Definition of Time-Periodic Solution of Fully Discrete PDE

- Recall fully discrete conservation law

$$\begin{aligned}
\boldsymbol{u}^{(0)} &= \boldsymbol{u}_0(\boldsymbol{\mu}) \\
\boldsymbol{u}^{(n)} &= \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)} \\
\boldsymbol{u}_i^{(n)} &= \boldsymbol{u}^{(n-1)} + \sum_{j=1}^{i} a_{ij} \boldsymbol{k}_j^{(n)} \\
\mathbb{M}\boldsymbol{k}_i^{(n)} &= \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n\right)
\end{aligned}$$

- Discrete time-periodicity is defined as

$$\boldsymbol{u}^{(N_t)}(\boldsymbol{u}_0) = \boldsymbol{u}_0$$

Newton-Krylov Shooting Method for Time-Periodic Solutions

- Apply Newton's method to solve nonlinear system of equations

$$\boldsymbol{R}(\boldsymbol{u}_0) = \boldsymbol{u}^{(N_t)}(\boldsymbol{u}_0) - \boldsymbol{u}_0 = 0$$

- Nonlinear iteration defined as

$$\boldsymbol{u}_0 \leftarrow \boldsymbol{u}_0 - \boldsymbol{J}(\boldsymbol{u}_0)^{-1}\boldsymbol{R}(\boldsymbol{u}_0)$$

where $\boldsymbol{J}(\boldsymbol{u}_0) = \frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0} - \boldsymbol{I}$

- $\frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}$ is a **large, dense** matrix and expensive to construct
- Krylov method to solve $\boldsymbol{J}(\boldsymbol{u}_0)^{-1}\boldsymbol{R}(\boldsymbol{u}_0)$ only requires matrix-vector products

$$\boldsymbol{J}(\boldsymbol{u}_0)\boldsymbol{v} = \frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} - \boldsymbol{v}$$

Fully Discrete Sensitivity Method to Compute $\frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}$

- Direct differentiation of fully discrete conservation law, and multiplication by $\boldsymbol{v}$, leads to the fully discrete sensitivity equations

$$\frac{\partial \boldsymbol{u}^{(0)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} = \boldsymbol{v}$$

$$\frac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} = \frac{\partial \boldsymbol{u}^{(n-1)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} + \sum_{i=1}^{s} b_i \frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}$$

$$\mathbb{M}\frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} = \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n-1)}\right)\left[\frac{\partial \boldsymbol{u}^{(n-1)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} + \sum_{j=1}^{i} a_{ij}\frac{\partial \boldsymbol{k}_j^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}\right]$$

- Sensitivity variables: $\frac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}$, and $\frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}$

Fully Discrete Sensitivity Equations: Dissection

- **Linear** evolution equations solved **forward** in time
- **Primal** state/stage, $\boldsymbol{u}_i^{(n)}$ required at each state/stage of sensitivity problem
- Heavily dependent on **chosen vector**

$$\frac{\partial \boldsymbol{u}^{(0)}}{\boldsymbol{u}_0}\boldsymbol{v} = \boldsymbol{v}$$

$$\frac{\partial \boldsymbol{u}^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} = \frac{\partial \boldsymbol{u}^{(n-1)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} + \sum_{i=1}^{s} b_i \frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}$$

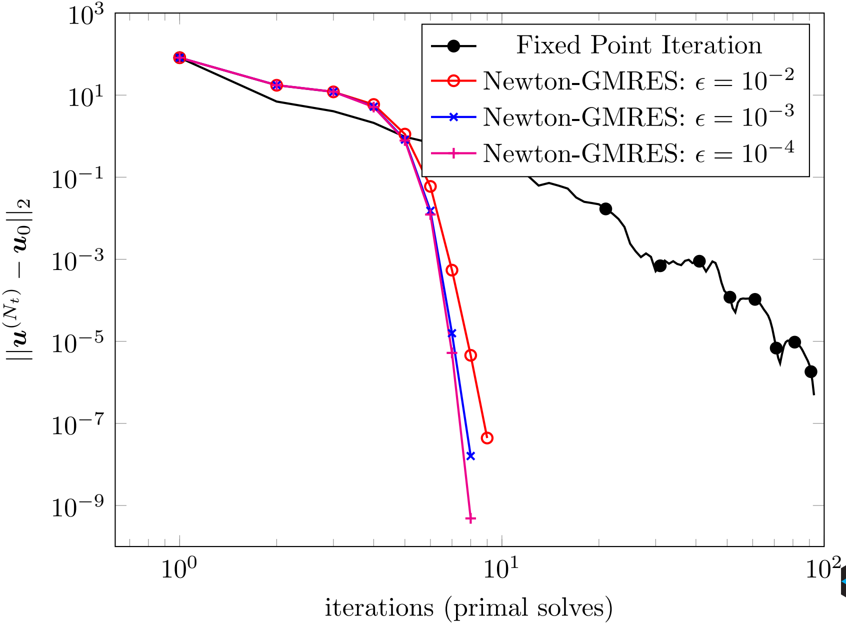
$$\mathbb{M}\frac{\partial \boldsymbol{k}_i^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} = \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n-1)}\right)\left[\frac{\partial \boldsymbol{u}^{(n-1)}}{\partial \boldsymbol{u}_0}\boldsymbol{v} + \sum_{j=1}^{i} a_{ij}\frac{\partial \boldsymbol{k}_j^{(n)}}{\partial \boldsymbol{u}_0}\boldsymbol{v}\right]$$

Time-Periodic Flow: Flapping Foil

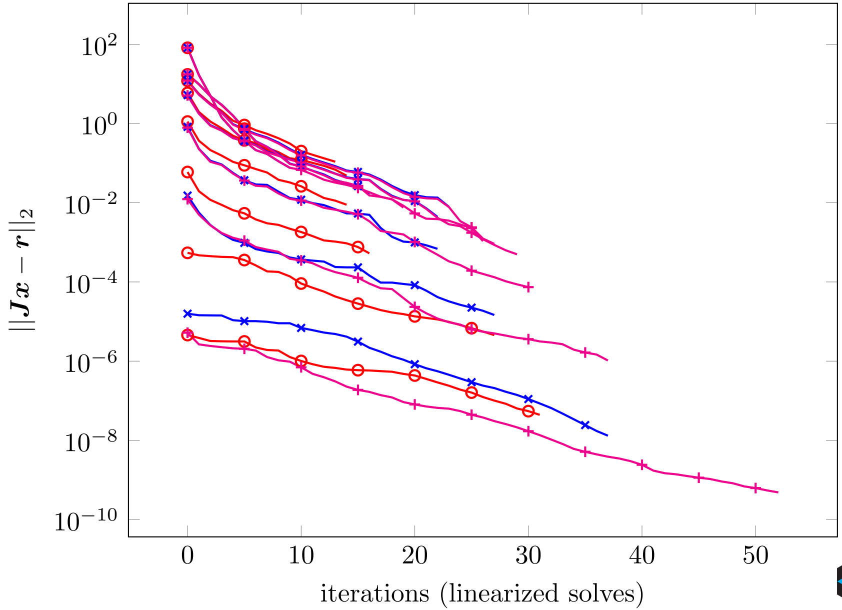
Initial Guess

Solution of Newton-Krylov

Nonlinear Solver Convergence



Linear Solver Convergence



Time-Periodicity Constraints in PDE-Constrained Optimization

Recall *fully discrete* PDE-constrained optimization problem

$$\begin{aligned}
\underset{\substack{\boldsymbol{u}^{(0)},\,\dots,\,\boldsymbol{u}^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}},\\ \boldsymbol{k}_1^{(1)},\,\dots,\,\boldsymbol{k}_s^{(N_t)} \in \mathbb{R}^{N_{\boldsymbol{u}}},\\ \boldsymbol{\mu} \in \mathbb{R}^{n_{\boldsymbol{\mu}}}}}{\text{minimize}} \quad & J(\boldsymbol{u}^{(0)},\, \dots,\, \boldsymbol{u}^{(N_t)},\, \boldsymbol{k}_1^{(1)},\, \dots,\, \boldsymbol{k}_s^{(N_t)},\, \boldsymbol{\mu}) \\
\text{subject to} \quad & \mathbf{C}(\boldsymbol{u}^{(0)},\, \dots,\, \boldsymbol{u}^{(N_t)},\, \boldsymbol{k}_1^{(1)},\, \dots,\, \boldsymbol{k}_s^{(N_t)},\, \boldsymbol{\mu}) \leq 0 \\
& \boldsymbol{u}^{(0)} - \boldsymbol{u}_0(\boldsymbol{\mu}) = 0 \\
& \boldsymbol{u}^{(n)} - \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)} = 0 \\
& \mathbb{M}\boldsymbol{k}_i^{(n)} - \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\, \boldsymbol{\mu},\, t_i^{(n-1)}\right) = 0
\end{aligned}$$

Time-Periodicity Constraints in PDE-Constrained Optimization

Slight modification leads to fully discrete periodic PDE-constrained optimization problem

$$
\begin{array}{ll}
\underset{\substack{\boldsymbol{u}^{(0)},\,\dots,\,\boldsymbol{u}^{(N_t)}\in\mathbb{R}^{N_{\boldsymbol{u}}},\\ \boldsymbol{k}_1^{(1)},\,\dots,\,\boldsymbol{k}_s^{(N_t)}\in\mathbb{R}^{N_{\boldsymbol{u}}},\\ \boldsymbol{\mu}\in\mathbb{R}^{n_{\boldsymbol{\mu}}}}}{\text{minimize}} & J(\boldsymbol{u}^{(0)},\,\dots,\,\boldsymbol{u}^{(N_t)},\,\boldsymbol{k}_1^{(1)},\,\dots,\,\boldsymbol{k}_s^{(N_t)},\,\boldsymbol{\mu}) \\
\text{subject to} & \mathbf{C}(\boldsymbol{u}^{(0)},\,\dots,\,\boldsymbol{u}^{(N_t)},\,\boldsymbol{k}_1^{(1)},\,\dots,\,\boldsymbol{k}_s^{(N_t)},\,\boldsymbol{\mu}) \leq 0 \\
 & \boldsymbol{u}^{(0)} - \boldsymbol{u}^{(N_t)} = 0 \\
 & \boldsymbol{u}^{(n)} - \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)} = 0 \\
 & \mathbb{M}\boldsymbol{k}_i^{(n)} - \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\,\boldsymbol{\mu},\,t_i^{(n-1)}\right) = 0
\end{array}
$$

Adjoint Method for Periodic PDE-Constrained Optimization

- Following identical procedure as for non-periodic case, the adjoint equations corresponding to the periodic conservation law are

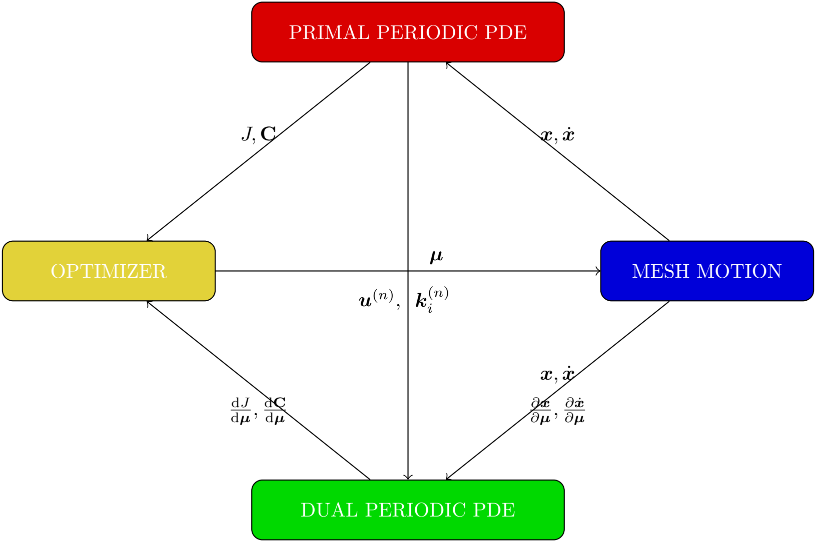
$$\boldsymbol{\lambda}^{(N_t)} = \boldsymbol{\lambda}^{(0)} + \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T$$

$$\boldsymbol{\lambda}^{(n-1)} = \boldsymbol{\lambda}^{(n)} + \frac{\partial F}{\partial \boldsymbol{u}^{(n-1)}}^T + \sum_{i=1}^{s} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_i \Delta t_n \right)^T \boldsymbol{\kappa}_i^{(n)}$$

$$\mathbb{M}^T \boldsymbol{\kappa}_i^{(n)} = \frac{\partial F}{\partial \boldsymbol{u}^{(N_t)}}^T + b_i \boldsymbol{\lambda}^{(n)} + \sum_{j=i}^{s} a_{ji} \Delta t_n \frac{\partial \boldsymbol{r}}{\partial \boldsymbol{u}} \left(\boldsymbol{u}_j^{(n)},\ \boldsymbol{\mu},\ t_{n-1} + c_j \Delta t_n \right)^T \boldsymbol{\kappa}_j^{(n)}$$

- Dual problem is also periodic
- Solve *linear, periodic* problem using Krylov shooting method

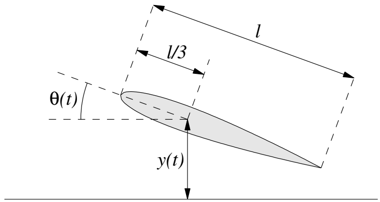
Generalized Reduced-Gradient Approach



Energetically Optimal Flapping under x-Force, Time-Periodicity Constraint

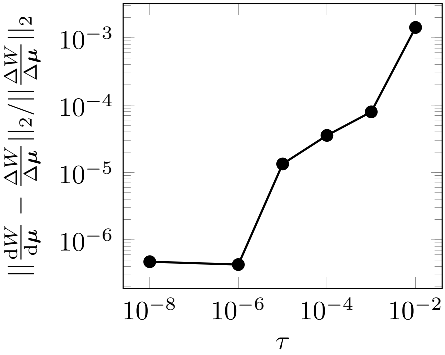
$$\begin{aligned} \underset{\boldsymbol{\mu}}{\text{minimize}} \quad & -\int_0^T \int_{\boldsymbol{\Gamma}} \boldsymbol{f} \cdot \dot{\boldsymbol{x}} \, dS \, dt \\ \text{subject to} \quad & \int_0^T \int_{\boldsymbol{\Gamma}} \boldsymbol{f} \cdot \boldsymbol{e}_1 \, dS \, dt = q \\ & \boldsymbol{U}(\boldsymbol{x}, 0) = \boldsymbol{U}(\boldsymbol{x}, T) \\ & \frac{\partial \boldsymbol{U}}{\partial t} + \nabla \cdot \boldsymbol{F}(\boldsymbol{U}, \nabla \boldsymbol{U}) = 0 \end{aligned}$$

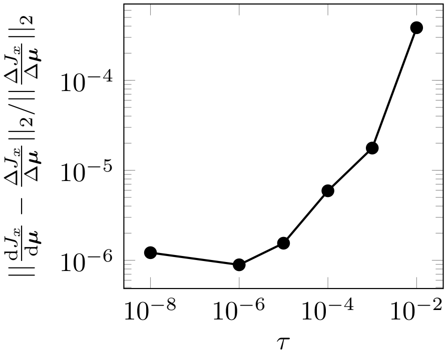
- Isentropic, compressible, Navier-Stokes
- Re = 1000, M = 0.2
- $y(t)$, $\theta(t)$, $c(t)$ parametrized via periodic cubic splines
- Black-box optimizer: SNOPT



Airfoil schematic, kinematic description

Adjoint Method Gradients Agree with Finite Differences



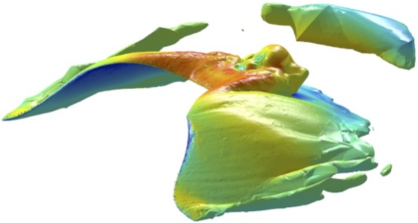


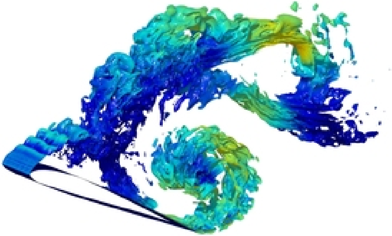
Comparison of adjoint gradients with those obtained with 2nd order finite difference approximation with step τ

Solution of Time-Periodic, Energetically Optimal Flapping

Conclusion

- Derived adjoint equations for DG-DIRK discretization of general conservation laws on deforming domain
- Introduced fully discrete adjoint method for computing gradients of quantities of interest
  - Framework demonstrated on the computation of energetically optimal motions of a 2D airfoil in a flow field with constraints
- Introduced fully discrete sensitivity equations and used Newton-Krylov shooting method to compute time-periodic flows
- Framework and solver introduced for incorporating time-periodicity constraints in optimization problem
- **Next steps**: 3D, multiphysics, model reduction

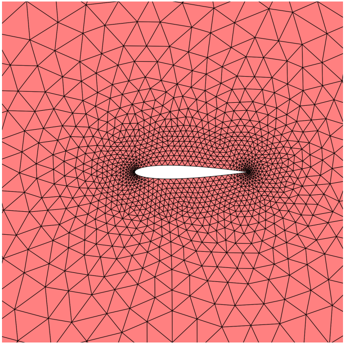




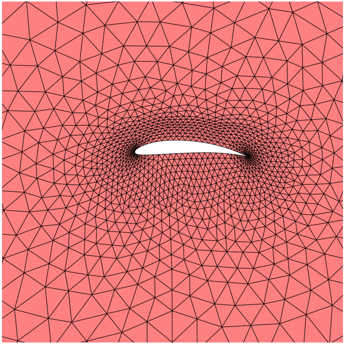
Domain Deformation

- Require mapping $\boldsymbol{x} = \mathcal{G}(\boldsymbol{X}, \boldsymbol{\mu}, t)$ to obtain derivatives $\nabla_{\boldsymbol{X}} \mathcal{G}$, $\frac{\partial}{\partial t} \mathcal{G}$
- Shape deformation, via Radial Basis Functions (RBFs), applied to reference domain

$$\boldsymbol{X}' = \boldsymbol{X} + \sum \boldsymbol{w}_i \Phi(||\boldsymbol{X} - \boldsymbol{c}_i||)$$



Undeformed Mesh

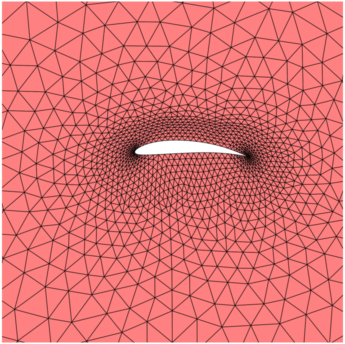


Shape Deformation

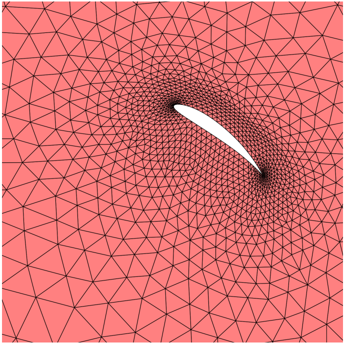
Domain Deformation

- Rigid body translation, $\boldsymbol{v}$, and rotation, $\boldsymbol{Q}$, applied to deformed configuration

$$\boldsymbol{X}'' = \boldsymbol{v} + \boldsymbol{Q}\boldsymbol{X}'$$



Shape Deformation



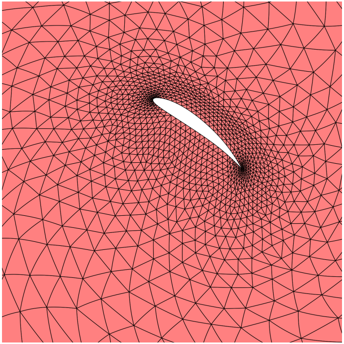
Shape Deformation, Rigid Motion

Domain Deformation

- Spatial blending between deformation with and without rigid body motion to avoid large velocities at far-field

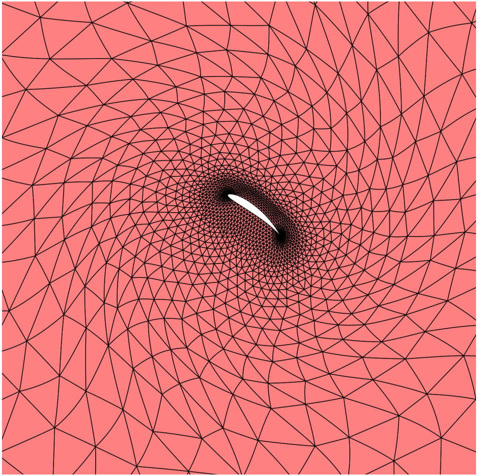
$$\boldsymbol{x} = b(\boldsymbol{X})\boldsymbol{X}' + (1 - b(\boldsymbol{X}))\boldsymbol{X}''$$

  - $b : \mathbb{R}^{n_{sd}} \rightarrow \mathbb{R}$ is a function that smoothly transitions from 0 inside a circle of radius R_1 to 1 outside circle of radius R_2



Blended Mesh

Domain Deformation



Blended Mesh

Consistent Discretization of Output Quantities

- Consider any quantity of interest of the form

$$\mathcal{F}(\boldsymbol{U}, \boldsymbol{\mu}) = \int_{T_0}^{T_f} \int_{\boldsymbol{\Gamma}} f(\boldsymbol{U}, \boldsymbol{\mu}, t) \, dS \, dt$$

- Define f_h as the high-order approximation of the spatial integral via the DG shape functions

$$f_h(\boldsymbol{u}(t), \boldsymbol{\mu}, t) = \sum_{\mathcal{T}_e \in \mathcal{T}_{\boldsymbol{\Gamma}}} \sum_{\mathcal{Q}_i \in \mathcal{Q}_{\mathcal{T}_e}} w_i f(\boldsymbol{u}_{ei}(t), \boldsymbol{\mu}, t) \approx \int_{\boldsymbol{\Gamma}} f(\boldsymbol{U}, \boldsymbol{\mu}, t) \, dS$$

- Then, the quantity of interest becomes

$$\mathcal{F}(\boldsymbol{U}, \boldsymbol{\mu}) \approx \mathcal{F}_h(\boldsymbol{u}, \boldsymbol{\mu}) = \int_{T_0}^{T_f} f_h(\boldsymbol{u}(t), \boldsymbol{\mu}, t) \, dt$$

Consistent Discretization of Output Quantities

- Semi-discretized output functional

$$\mathcal{F}_h(\boldsymbol{u},\boldsymbol{\mu},t) = \int_{T_0}^{t} f_h(\boldsymbol{u}(t),\boldsymbol{\mu},t)\,dt$$

- Differentiation w.r.t. time leads to the

$$\dot{\mathcal{F}}_h(\boldsymbol{u},\boldsymbol{\mu},t) = f_h(\boldsymbol{u}(t),\boldsymbol{\mu},t)$$

- Write semi-discretized output functional *and* conservation law as monolithic system

$$\begin{bmatrix} \mathbb{M} & \mathbf{0} \\ \mathbf{0} & 1 \end{bmatrix} \begin{bmatrix} \dot{\boldsymbol{u}} \\ \dot{\mathcal{F}}_h \end{bmatrix} = \begin{bmatrix} \boldsymbol{r}(\boldsymbol{u},\boldsymbol{\mu},t) \\ f_h(\boldsymbol{u},\boldsymbol{\mu},t) \end{bmatrix}$$

- Apply DIRK scheme to obtain

$$\boldsymbol{u}^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{i=1}^{s} b_i \boldsymbol{k}_i^{(n)}$$

$$\mathcal{F}_h^{(n)} = \mathcal{F}_h^{(n-1)} + \sum_{i=1}^{s} b_i f_h\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n-1)}\right)$$

$$\boldsymbol{u}_i^{(n)} = \boldsymbol{u}^{(n-1)} + \sum_{j=1}^{i} a_{ij} \boldsymbol{k}_j^{(n)}$$

$$\mathbb{M}\boldsymbol{k}_i^{(n)} = \Delta t_n \boldsymbol{r}\left(\boldsymbol{u}_i^{(n)},\ \boldsymbol{\mu},\ t_i^{(n-1)}\right)$$

where $t_i^{(n-1)} = t_{n-1} + c_i \Delta t_n$

- Only interested in *final* time

$$F(\boldsymbol{u}^{(n)}, \boldsymbol{k}_i^{(n)}, \boldsymbol{\mu}) = \mathcal{F}_h^{(N_t)}$$

Isentropic, Compressible Navier-Stokes Equations

- Applications in this work focused on compressible Navier-Stokes equations

$$\frac{\partial \rho}{\partial t} + \frac{\partial}{\partial x_i}(\rho u_i) = 0$$

$$\frac{\partial}{\partial t}(\rho u_i) + \frac{\partial}{\partial x_i}(\rho u_i u_j + p) = +\frac{\partial \tau_{ij}}{\partial x_j} \quad \text{for } i = 1, 2, 3$$

$$\frac{\partial}{\partial t}(\rho E) + \frac{\partial}{\partial x_i}\left(u_j(\rho E + p)\right) = -\frac{\partial q_j}{\partial x_j} + \frac{\partial}{\partial x_j}(u_j \tau_{ij})$$

- Isentropic assumption (entropy constant) made to reduce dimension of PDE system from $n_{\text{sd}} + 2$ to $n_{\text{sd}} + 1$

Stability of Periodic Orbits of Fully Discrete PDE

- Let $\boldsymbol{u}_0^*(\boldsymbol{\mu})$ be a fully discrete time-periodic solution of the PDE
- Define the operator

$$\boldsymbol{u}^{(n\cdot N_t)}(\boldsymbol{u}_0;\ \boldsymbol{\mu}) = \boldsymbol{u}^{(N_t)}(\cdot;\ \boldsymbol{\mu}) \circ \cdots \circ \boldsymbol{u}^{(N_t)}(\boldsymbol{u}_0;\ \boldsymbol{\mu})$$

- A Taylor expansion of $\boldsymbol{u}^{(N_t)}$ about the periodic solution leads to

$$\boldsymbol{u}^{(N_t)}(\boldsymbol{u}_0^*(\boldsymbol{\mu});\ \boldsymbol{\mu}) = \boldsymbol{u}_0^*(\boldsymbol{\mu}) + \frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}(\boldsymbol{u}_0^*(\boldsymbol{\mu});\ \boldsymbol{\mu}) \cdot \Delta \boldsymbol{u} + \mathcal{O}(||\Delta \boldsymbol{u}||^2)$$

  where time-periodicity of $\boldsymbol{u}_0^*(\boldsymbol{\mu})$ was used
- Repeated application of leads to

$$\boldsymbol{u}^{(n\cdot N_t)}(\boldsymbol{u}_0^*(\boldsymbol{\mu}) + \Delta \boldsymbol{u};\ \boldsymbol{\mu}) = \boldsymbol{u}_0^*(\boldsymbol{\mu}) + \left[\frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}(\boldsymbol{u}_0^*(\boldsymbol{\mu});\ \boldsymbol{\mu})\right]^n \Delta \boldsymbol{u} + \mathcal{O}(||\Delta \boldsymbol{u}||^{n+1})$$

- Periodic orbit is stable if eigenvalues of $\frac{\partial \boldsymbol{u}^{(N_t)}}{\partial \boldsymbol{u}_0}(\boldsymbol{u}_0^*(\boldsymbol{\mu});\ \boldsymbol{\mu})$ have magnitude less than unity