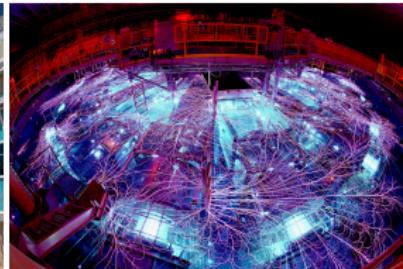


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Nonlinear Reduced-Order Models in an Unsteady Compressible CFD Code

J.A. Fike, M.F. Barone, I.K. Tezaur, K.T. Carlberg, M. Howard, and S. Arunajatesan
Sandia National Laboratories

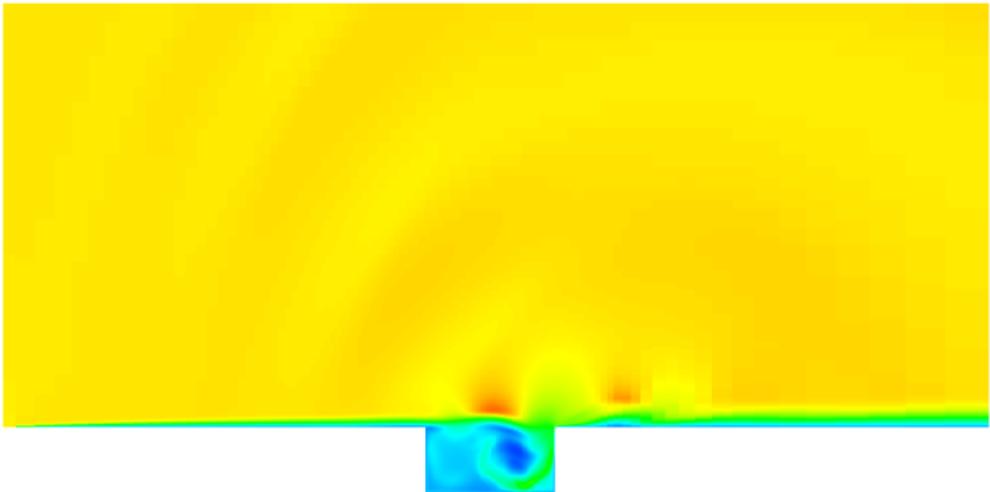
November 19, 2015



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Motivating Example

Perform Uncertainty Quantification (UQ) for complex fluid dynamics problems, such as transonic viscous flow past a cavity



Determine effect of Mach number and Reynolds number on pressure fluctuations inside and outside the cavity.

Challenges

Flow of interest is chaotic in nature

- Interested in statistical output
 - Spectrum of pressure fluctuations at various locations
- Requires simulation over long time intervals
 - High-fidelity simulations may take on the order of weeks using several thousand processors

Interested in performing Uncertainty Quantification

- Quantify effect of uncertainties in Mach number or Reynolds number on the pressure fluctuations at locations inside and outside the cavity
- Sampling based UQ methods require very many simulations
 - Computational cost can be prohibitively high when using high-fidelity simulations

Reduced-Order Modeling

Reduce computational cost of UQ by using a Reduced-Order Model as a surrogate for the high-fidelity simulation, while maintaining a sufficient level of accuracy

Requirements for ROM:

- ROM must accurately replicate the statistical output of the full-order model (FOM), i.e. pressure spectrum
- ROM must have sufficient stability to allow for simulations over long time intervals
- Computational cost of ROM should be sufficiently lower than FOM, i.e. at least a 100x decrease
- ROM should be robust with respect to training data
 - Mach numbers and Reynolds numbers not in training data
 - Time integration beyond training data collection

Reduced-Order Model Implementation

Implement ROMs using discrete projection [GNAT, Carlberg et al. 2013]

- Have also investigated ROMs using continuous projection

[Kalashnikova et al. 2014]

Currently implementing nonlinear Reduced-Order Modeling capabilities in an in-house Sandia CFD code, SPARC

- Parallel, structured, cell-centered, finite-volume CFD code
- Being developed for Next-Generation Platforms
- Investigate feasibility of ROMs for problems of interest
- Use as a testbed for ROM research

Reduced-Order Model Implementation in SPARC

Create Reduced-Order Models by computing a set of modes and modifying the flow solver to compute the coefficients of these modes.

Reduced-Order Model Implementation in SPARC

Create Reduced-Order Models by computing a set of modes and modifying the flow solver to compute the coefficients of these modes.

- Run the full-order model (FOM) to generate snapshots of the flow field
- Use this snapshot data to compute a set of modes, Φ , using Proper Orthogonal Decomposition (POD)
 - Keep enough modes to capture most of the energy of the flow
- The flow solution can then be approximated as:

$$y \approx \tilde{y} = \bar{y} + \Phi \hat{y}$$

- The flow solver is then used to solve for the values of \hat{y}

Reduced-Order Model Implementation in SPARC

ROM implementation in SPARC uses packages from Trilinos for parallel scalability

- Tpetra for parallel vector and matrix storage
- Direct or iterative linear solvers using Amesos2 or Belos

Computing POD basis is also done in parallel using Anasazi and RBGen from Trilinos

- Can construct a single basis for all flow variables, or separate bases for each variable
- Can choose to subtract a base flow from the snapshots
 - Mean flow field
 - First snapshot
 - Previous snapshot
- Can choose to non-dimensionalize the snapshots

Implicit Time Integration

In an implicit CFD code we solve for the update to the flow solution:

$$\mathbf{A}(y)\Delta y = -\mathbf{b}(y)$$

$$y^k = y^{k-1} + \Delta y$$

The corresponding solution for the ROM would be:

$$\Psi^T \mathbf{A}(\bar{y} + \Phi \hat{y}) \Phi \Delta \hat{y} = -\Psi^T \mathbf{b}(\bar{y} + \Phi \hat{y})$$

$$\hat{y}^k = \hat{y}^{k-1} + \Delta \hat{y}$$

- Galerkin Projection: $\Psi = \Phi$
- Petrov-Galerkin Projection: $\Psi = \mathbf{A}\Phi$

Hyper-Reduction

Despite the reduction in the number of unknowns being solved for, the ROM discussed so far does not show a reduction in computational cost

- The residual and Jacobian are evaluated at every cell in the mesh

To reduce the computational cost we use a hyper-reduction technique in which the residual and Jacobian are only evaluated on a subset of the full mesh

- Example sample mesh



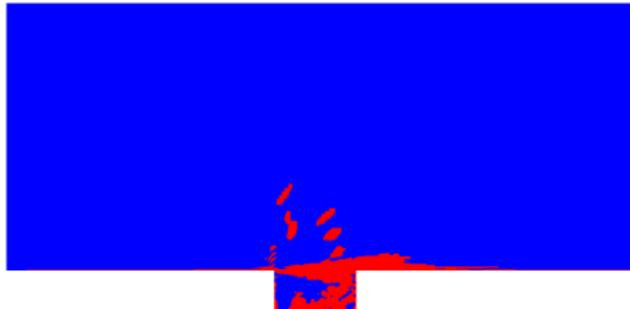
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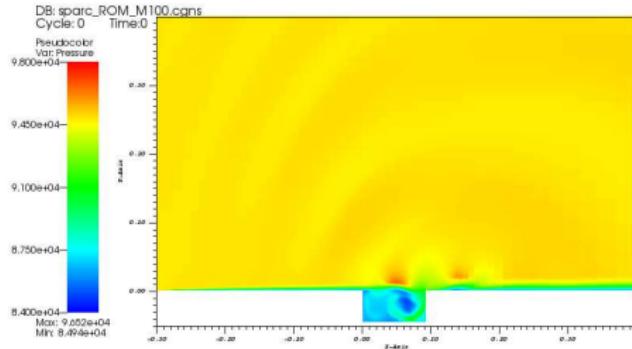
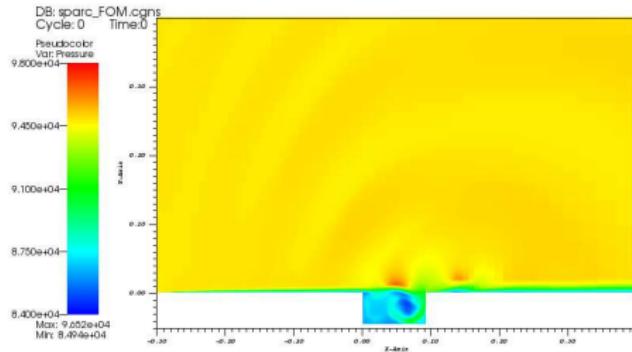
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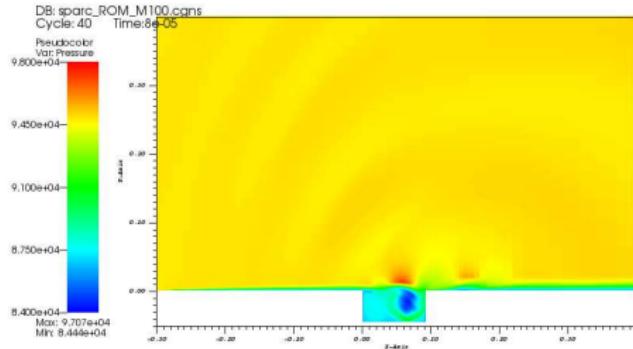
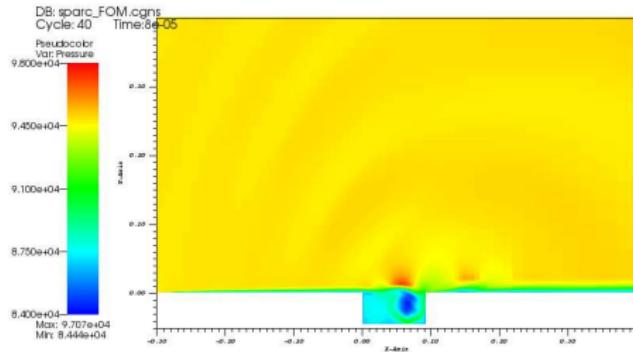
Comparison between FOM and ROM with 100 modes

Mach 0.6, Re 5000 flow past a cavity:



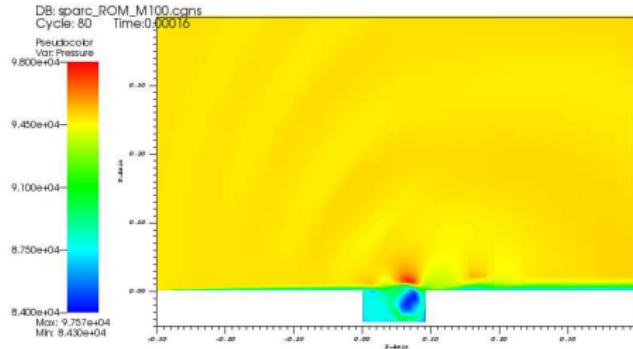
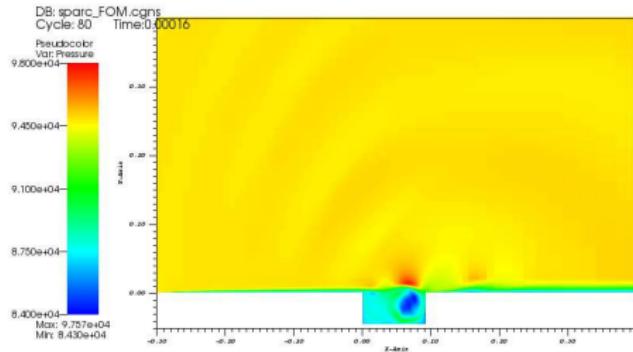
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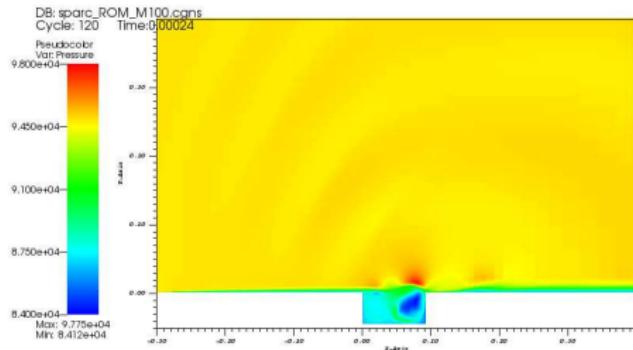
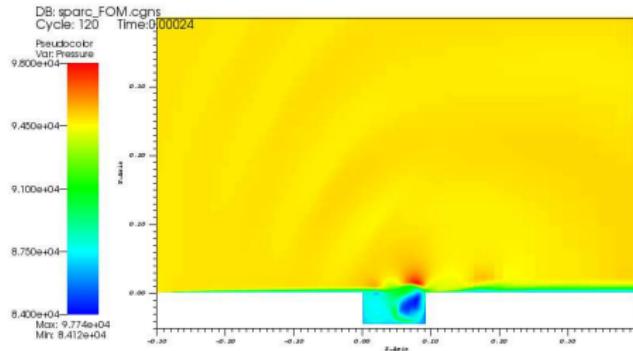
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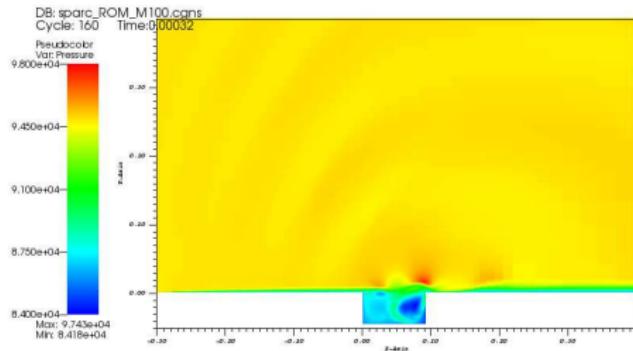
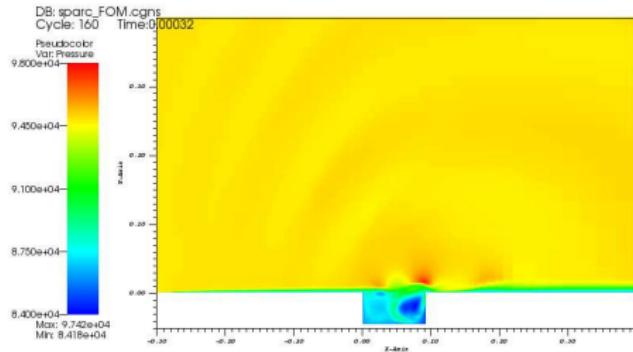
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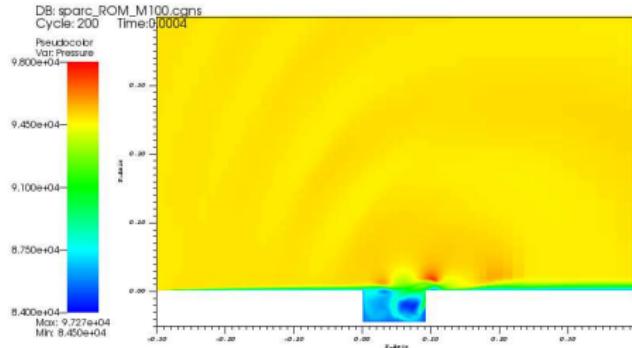
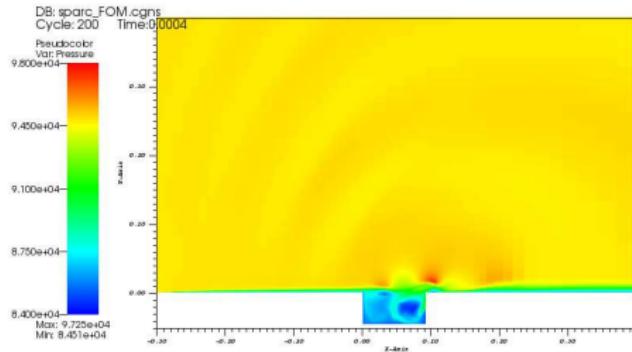
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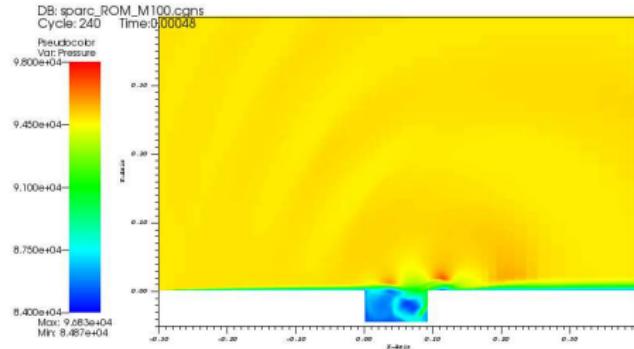
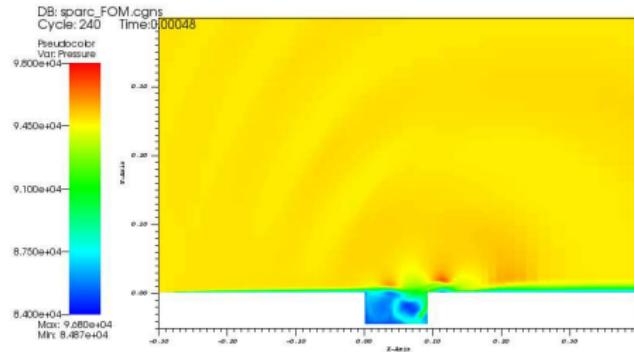
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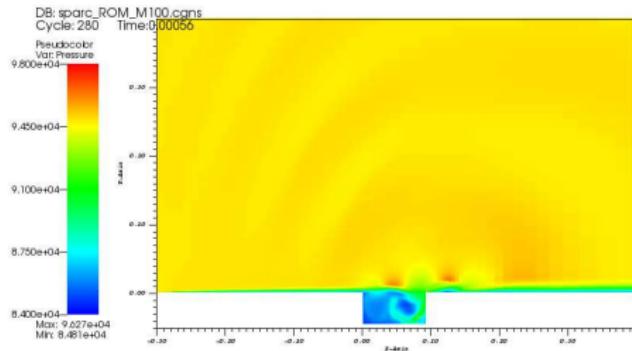
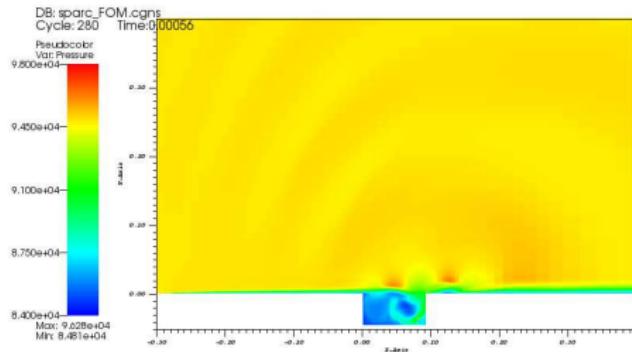
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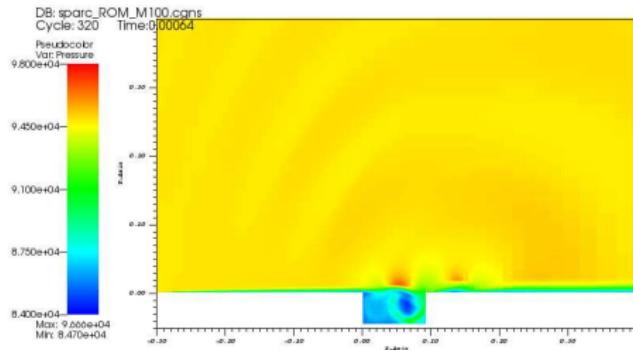
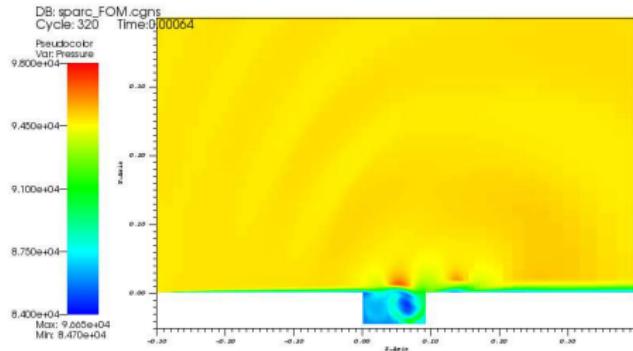
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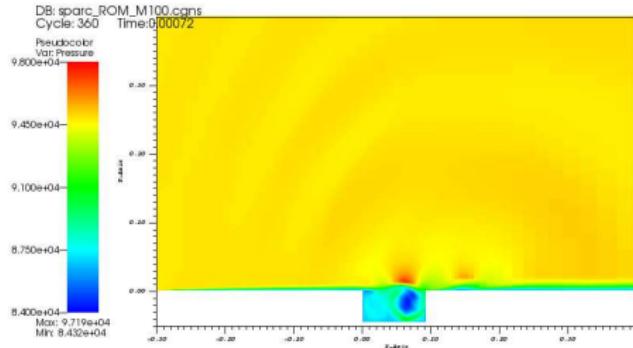
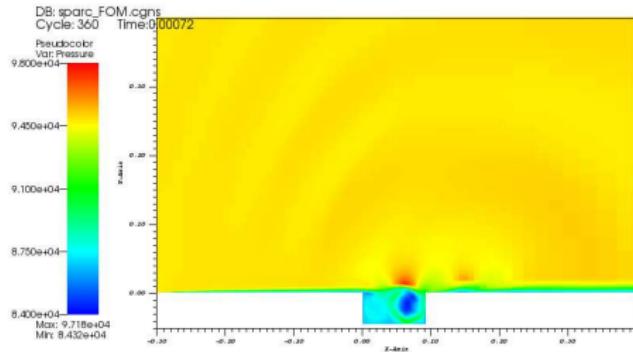
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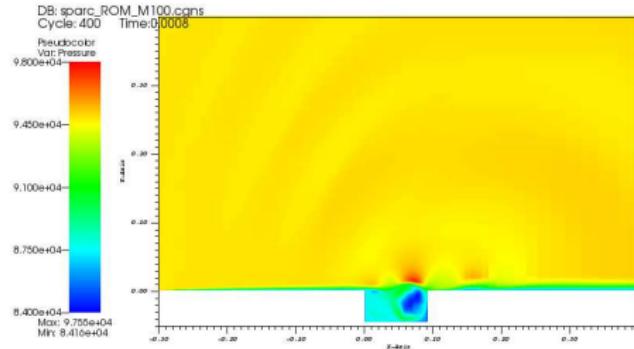
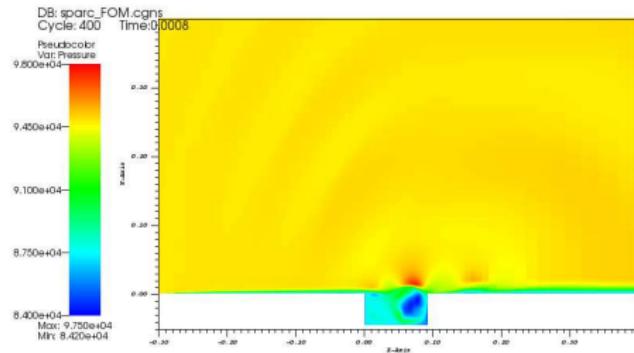
Comparison between FOM and ROM with 100 modes

Mach 0.6, Re 5000 flow past a cavity:



Comparison between FOM and ROM with 100 modes

Mach 0.6, Re 5000 flow past a cavity:



Current Status

ROM implementation in SPARC is currently in progress

- Implemented ROMs for explicit and implicit time integration
 - Currently testing ability to reproduce the snapshots
 - Preliminary results are promising
 - There may be some stability issues to resolve when using a truncated basis and integrating over long time periods
- Current implementation solves the normal equations
 - Investigating use of nonlinear least squares solver
- Preliminary implementation of hyper-reduction using collocation
 - Currently trying to improve computational efficiency of this implementation
 - Investigating other hyper-reduction techniques

Future Work

ROM implementation in SPARC will be used as a testbed for research on improving the stability and accuracy of ROMs for compressible, viscous flows

- Investigating modification of modes for improved stability [Balajewicz and Tezaur]
 - Dissipation of turbulent kinetic energy occurs at the small scales.
 - Truncating the number of modes may lead to unbalanced production of turbulent kinetic energy
 - Modifying the basis to include information from truncated modes may improve stability of the ROM
- Investigating structure preserving constraints [Carlberg]

Other ROM Work at Sandia

Additional ROM work for fluid flows has been done using Spirit

- Continuous projection ROM code that uses Trilinos
- Reads in snapshot data from various CFD codes
- Computes POD modes using RBGen
- Projects choice of governing equations onto POD modes using choice of inner product
 - Governing equations include linearized Navier-Stokes, isentropic N-S, and full nonlinear N-S (in several forms)
 - Inner products include standard L^2 inner product and symmetry or energy inner products (depending on governing equations) which may produce ROMs with improved stability
- Outputs resulting ROM ODE system for later time integration

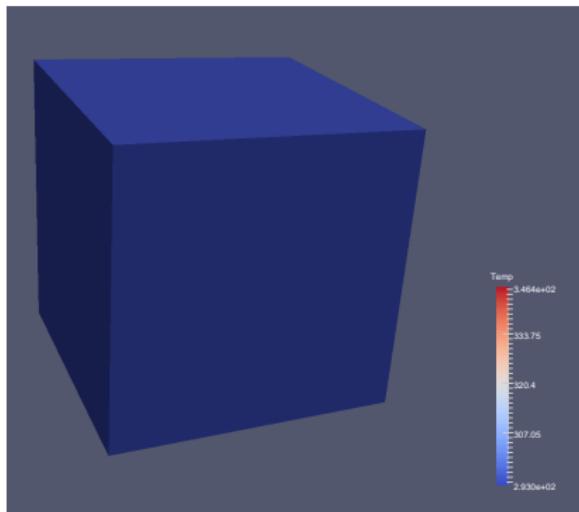
Other ROM Work at Sandia

ROM capabilities have also been implemented in Albany

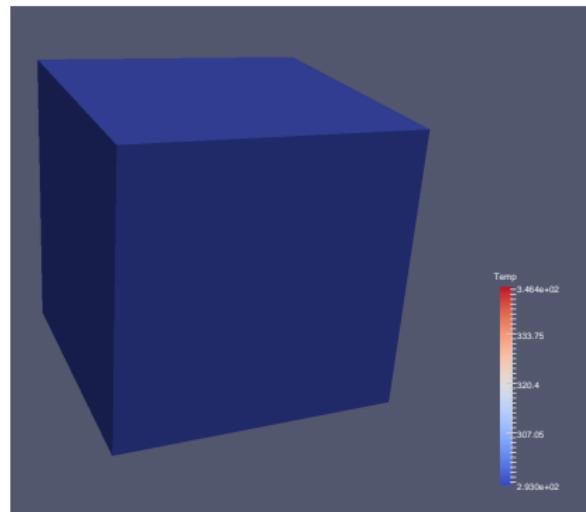
- Open source finite-element framework built on Trilinos
- Variety of physics, ranging from structural mechanics to atmospheric modeling
- ROM capabilities (known as MOR or Razor [Cortial]) can be applied to most physics without any modifications
- Capabilities are similar to those in SPARC:
 - Galerkin or Least-Squares Petrov-Galerkin Projection
 - Hyper-Reduction using collocation on a sample mesh
- Currently exercising and extending these capabilities
- Applications include mechanical and thermo-mechanical simulations

Thermo-Mechanical Test Case using Razor in Albany

Full-Order Model

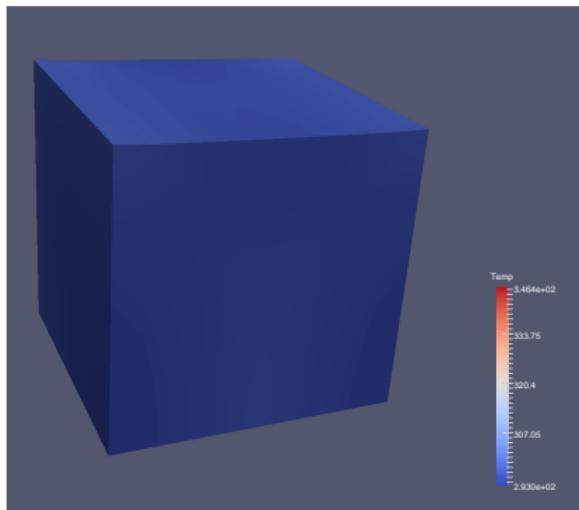


Galerkin ROM with 20 modes

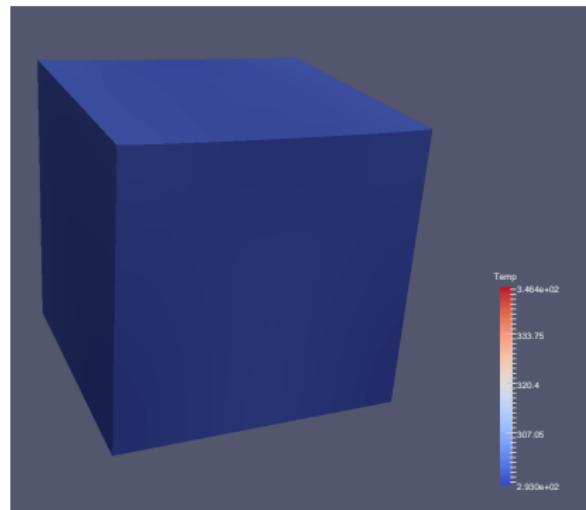


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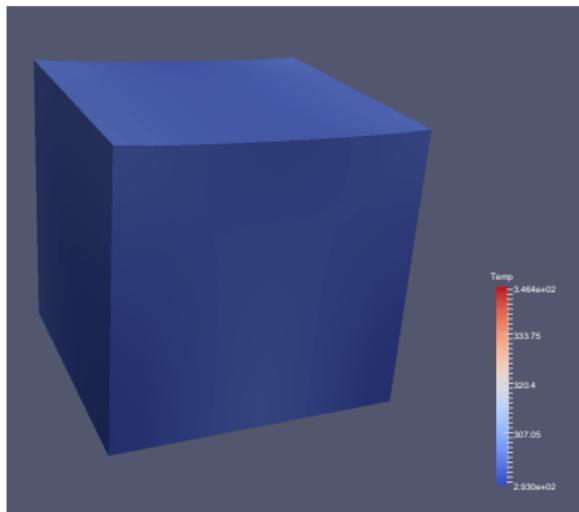


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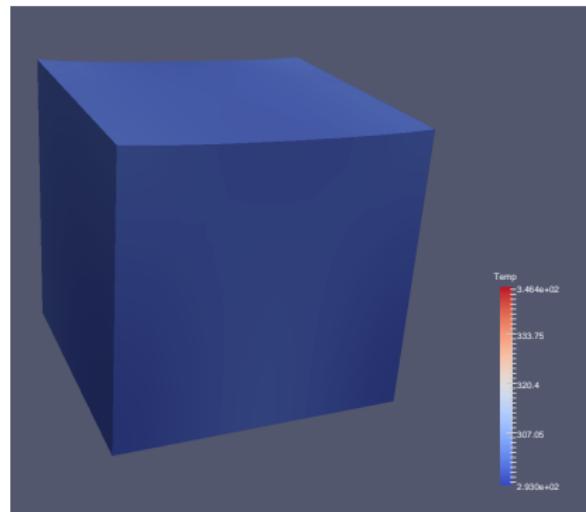


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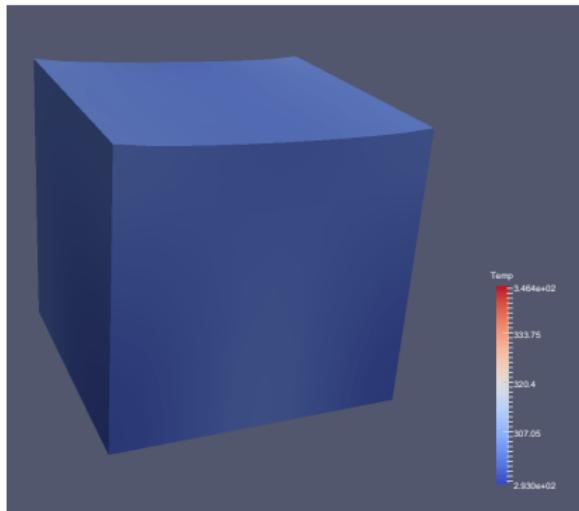


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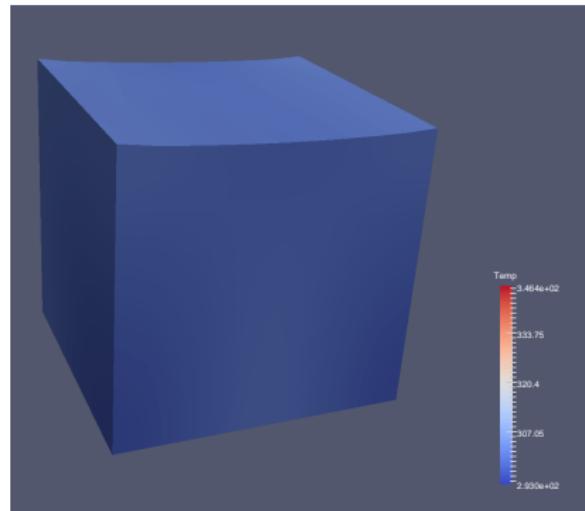


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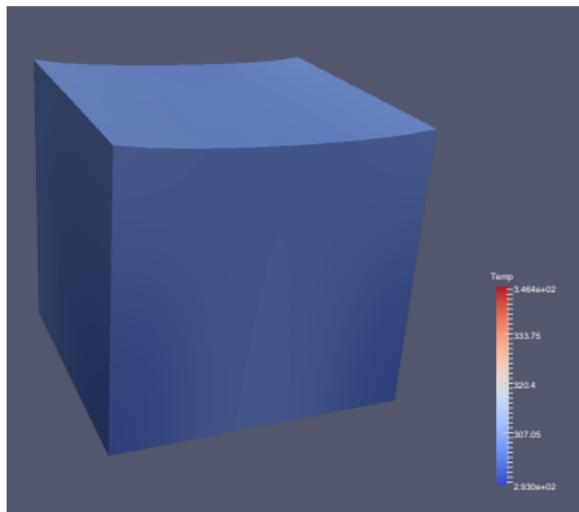


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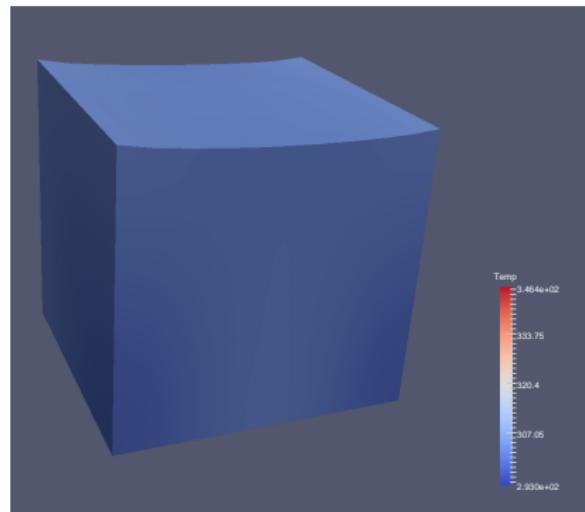


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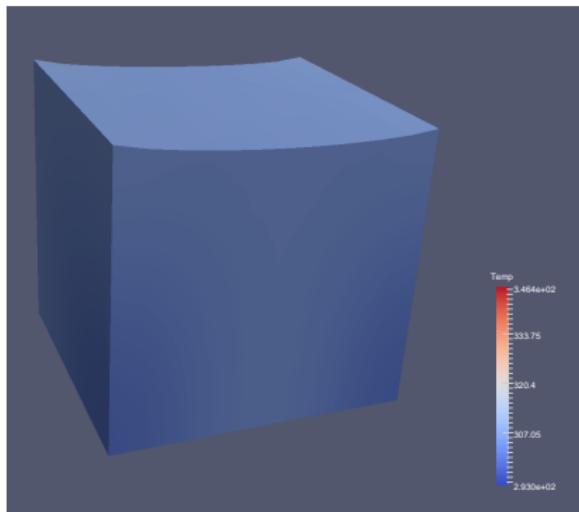


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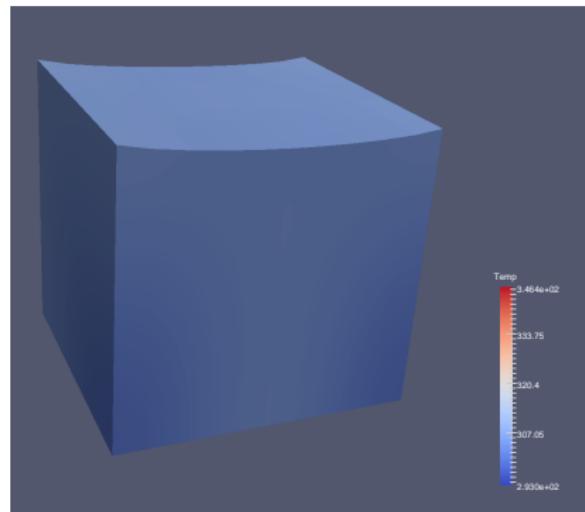


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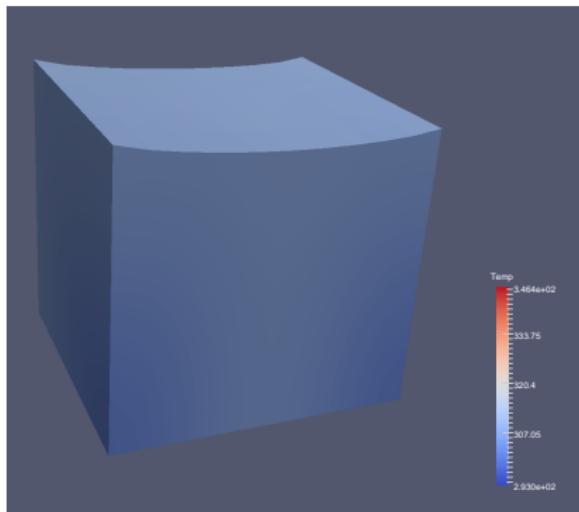


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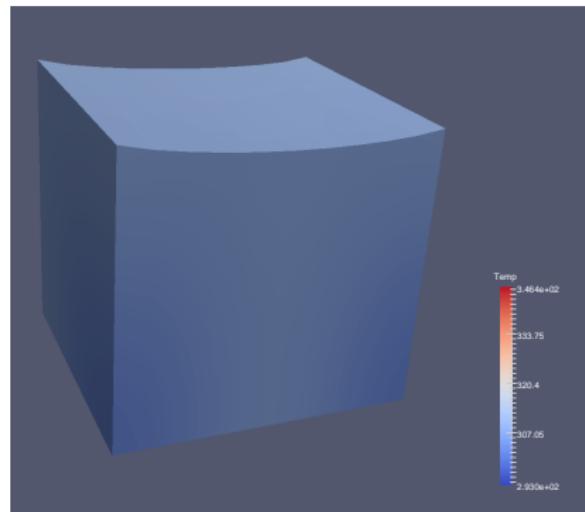


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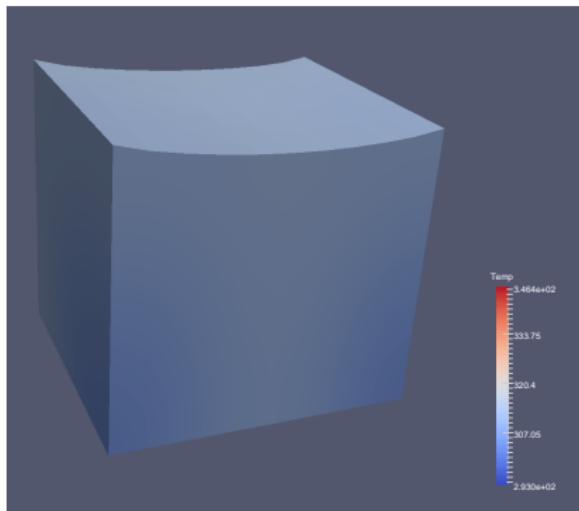


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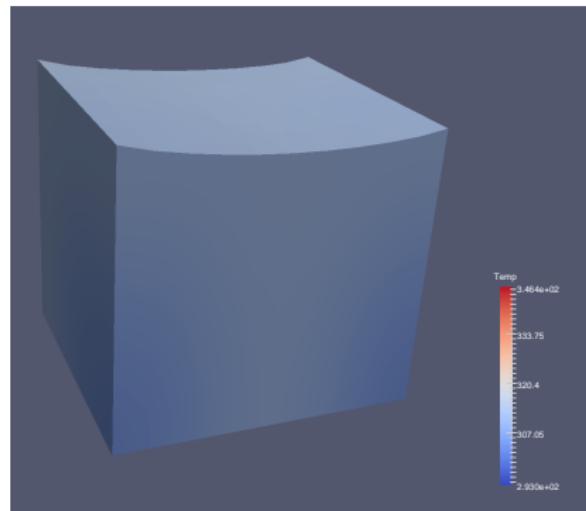


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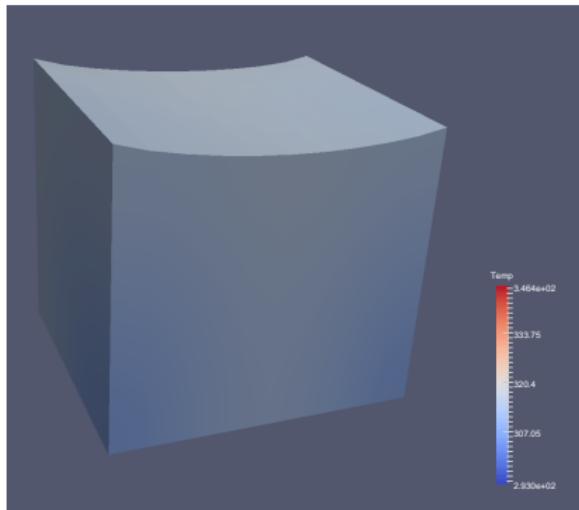


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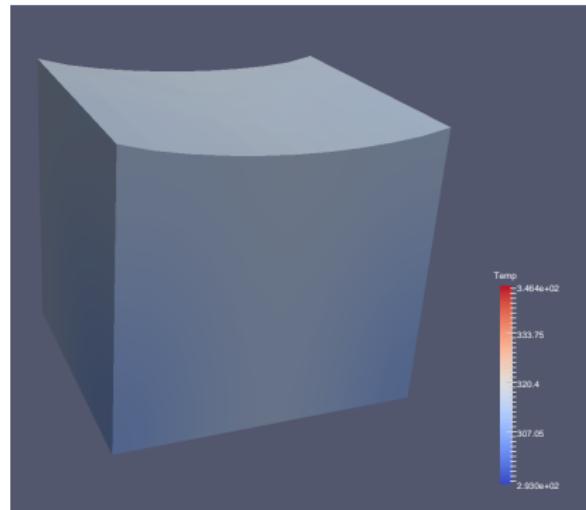


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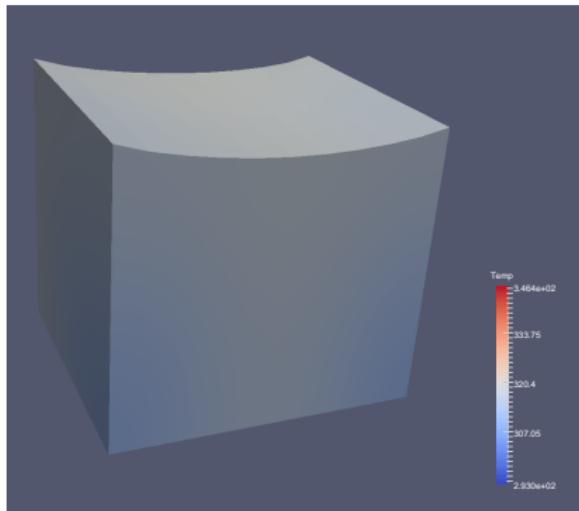


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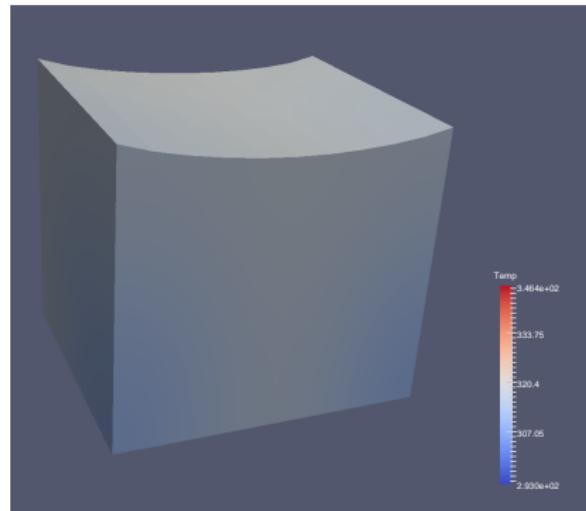


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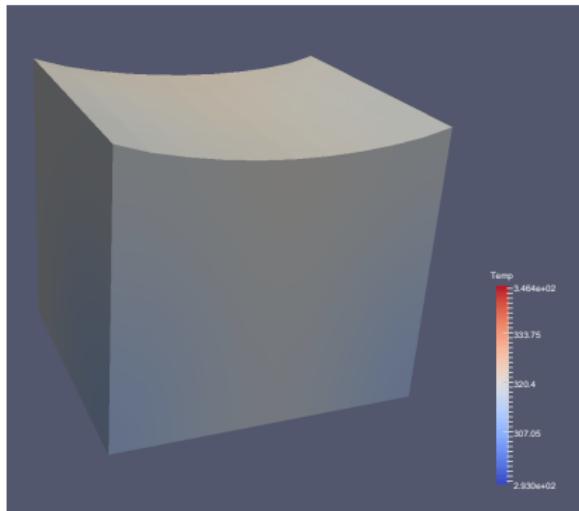


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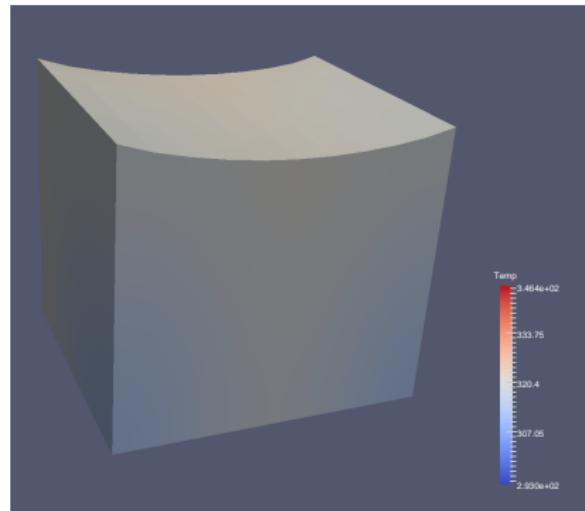


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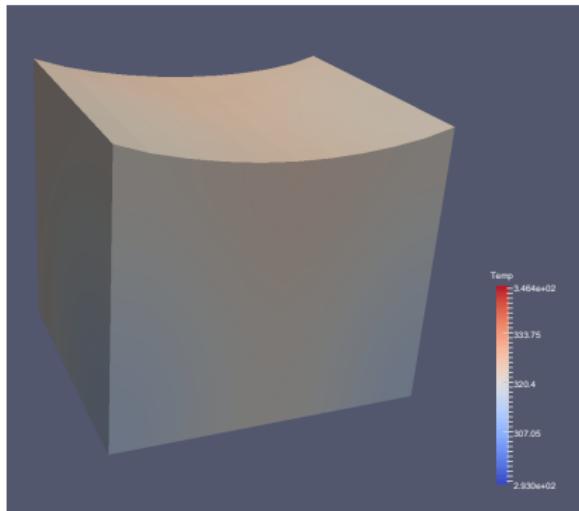


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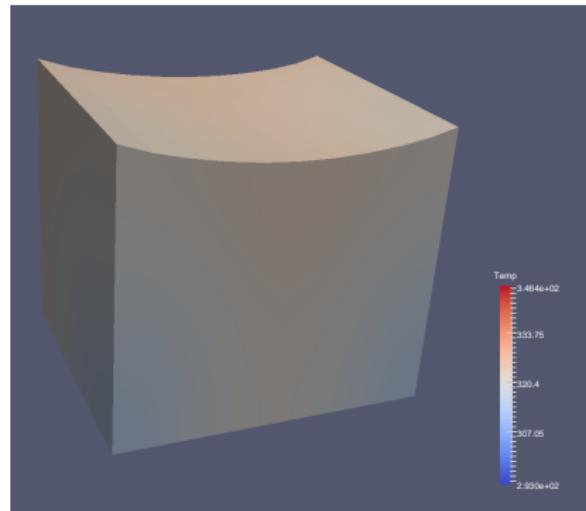


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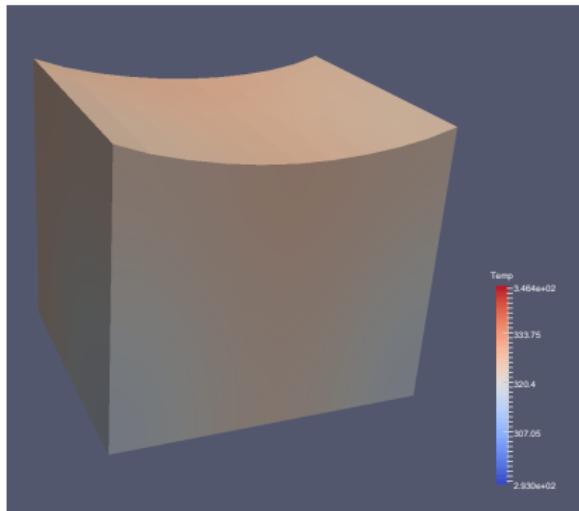


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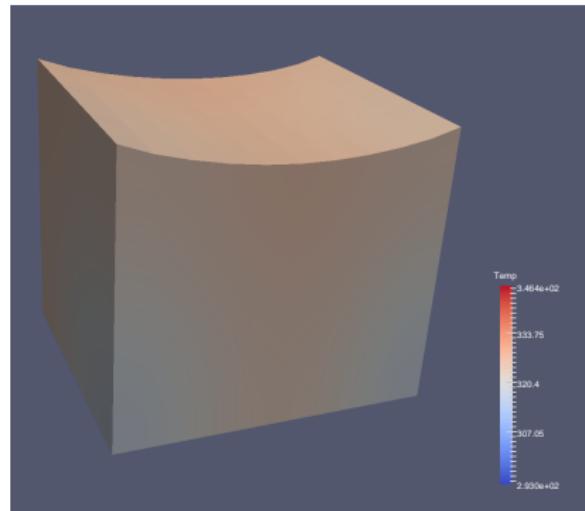


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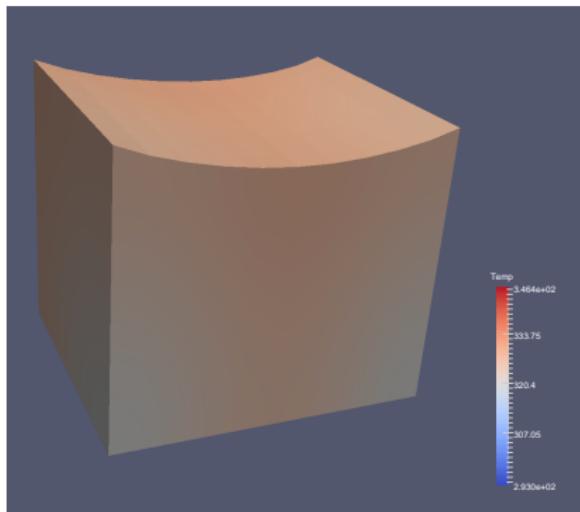


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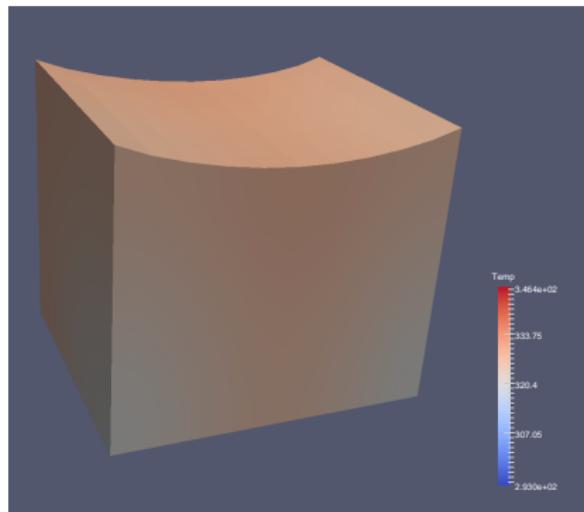


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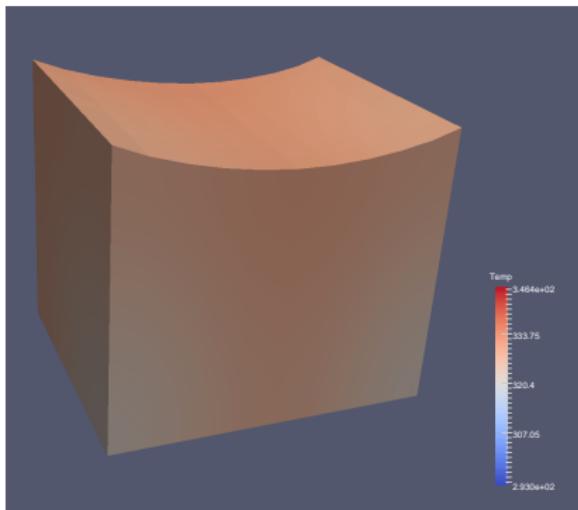


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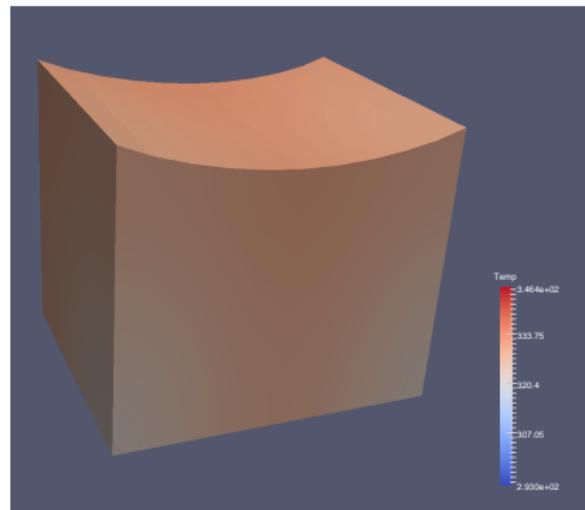


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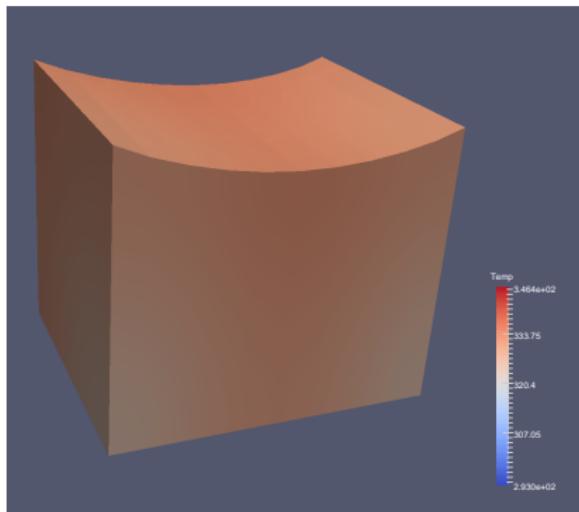


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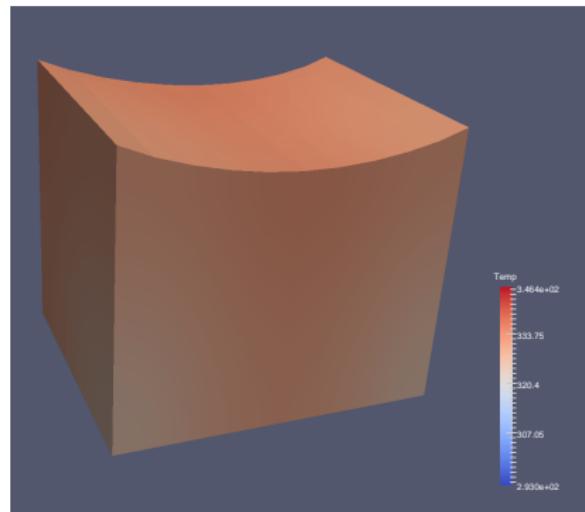


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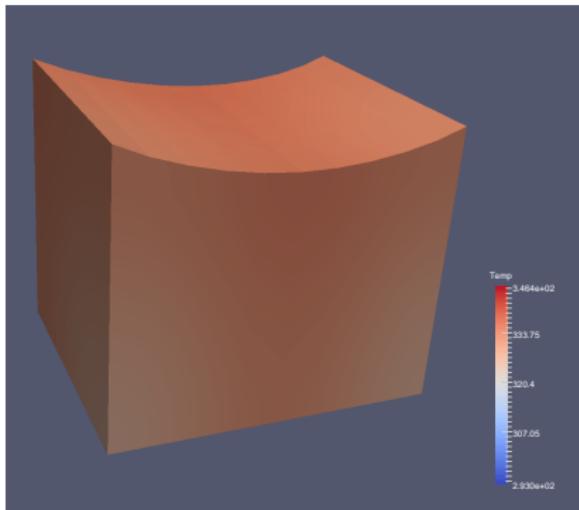


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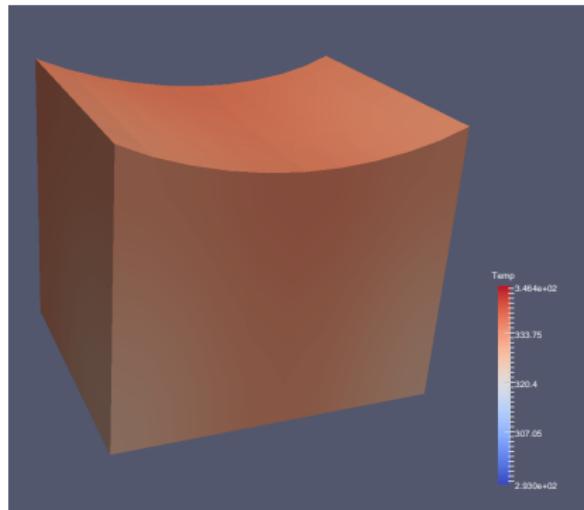


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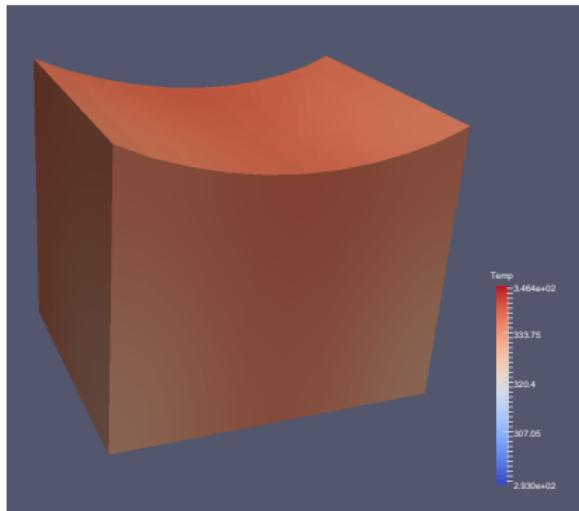


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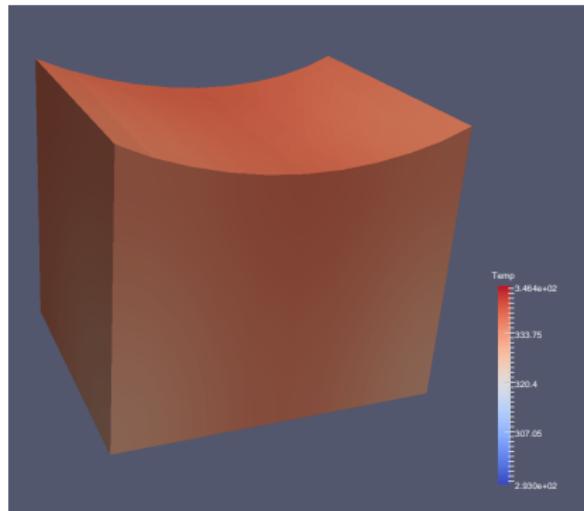


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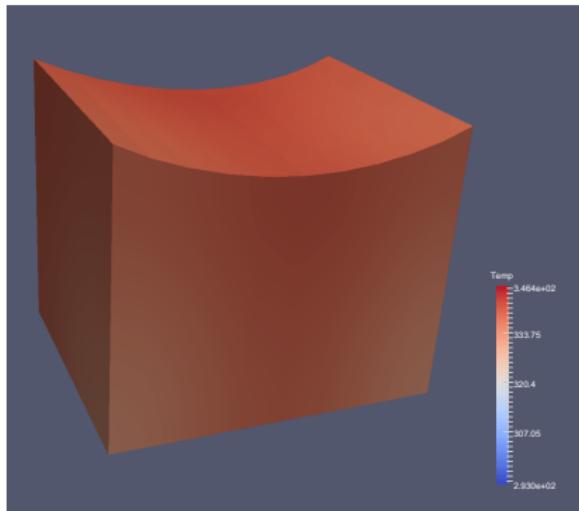


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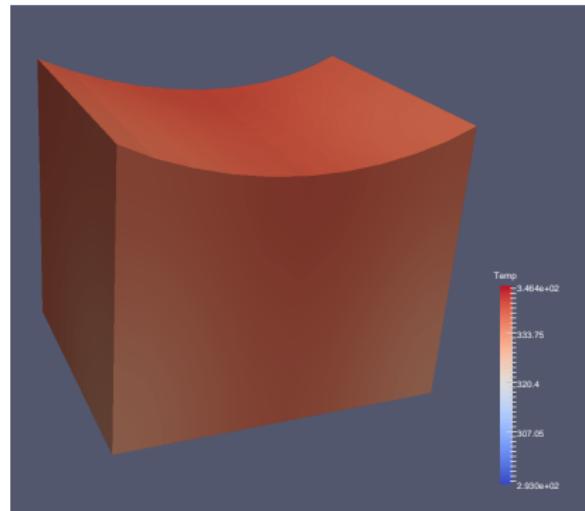


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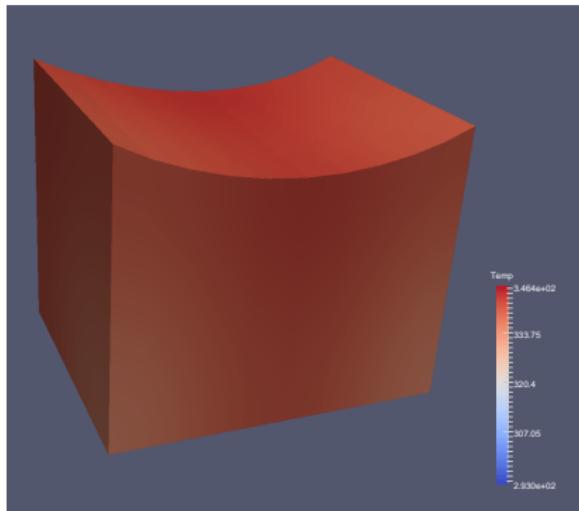


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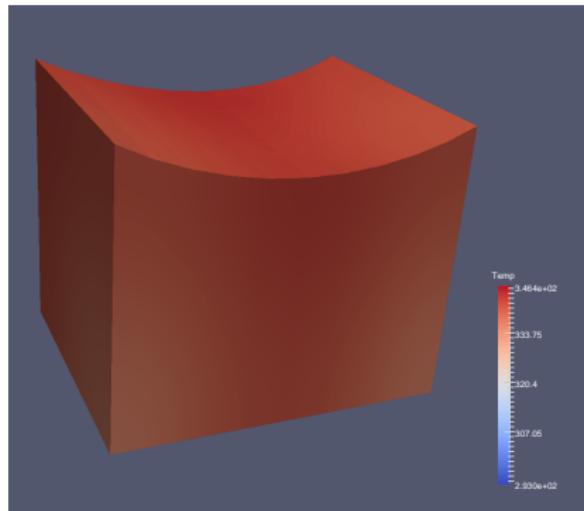


Thermo-Mechanical Test Case using Razor in Albany

Full-Order Model

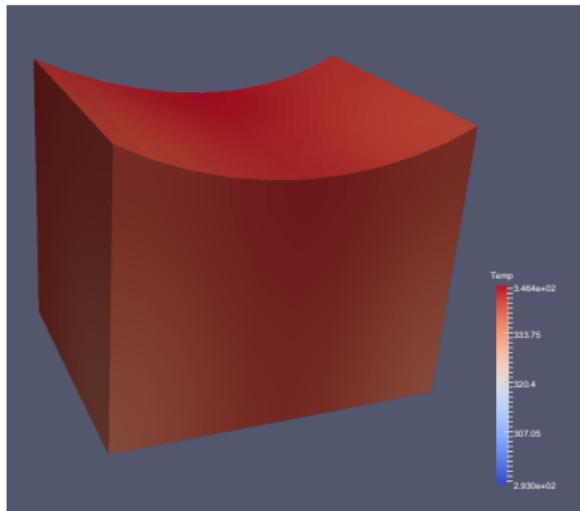


Galerkin ROM with 20 modes

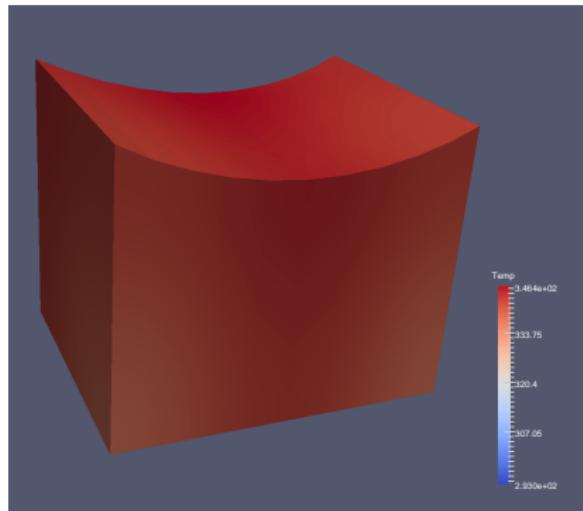


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Questions?