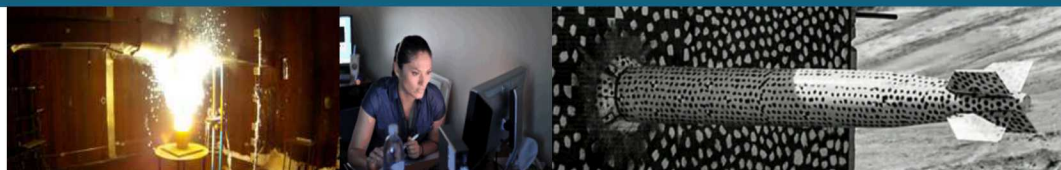


# A Bayesian Approach for Identifying the Spatial Correlation of Acoustic Loads During Vibroacoustic Testing



## AUTHORS:

Garrett K. Lopp and Ryan Schultz

Sandia National Laboratories

## PRESENTER:

Garrett K. Lopp



## Correlating model and experiment requires the correct loads

For the random field generated during vibroacoustic testing, model/test correlation requires identifying the acoustic pressure power-spectral density (PSD) matrix to generate the response:

**Response PSD:**

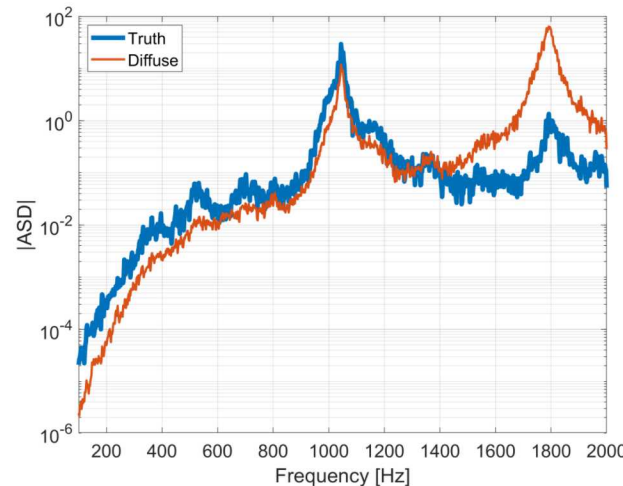
$$\mathbf{S}_{xx}(\omega) = \mathbf{H}_{xf}(\omega) \boxed{\mathbf{S}_{ff}(\omega)} \mathbf{H}_{xf}(\omega)^H$$

**Input PSD:**

$$\mathbf{S}_{ff}(\omega) = \begin{bmatrix} S_{11}(\omega) & \cdots & S_{1N}(\omega) \\ \vdots & \ddots & \vdots \\ S_{N1}(\omega) & \cdots & S_{NN}(\omega) \end{bmatrix}$$

**Some approaches to build the input PSD matrix include**

- Uncorrelated Inputs: diagonal terms from measured pressure levels, off-diagonal terms are zero
- Diffuse Field: diagonal terms from measured pressure levels, off-diagonal terms from *sinc* function



**Incorrect loading can significantly degrade response predictions!**

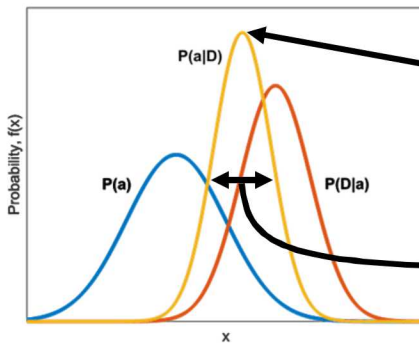
# Bayesian inference relies on Bayes' Theorem to estimate the unknown variables and also quantifies uncertainty

**Bayes' Theorem:**  $p(\mathbf{a}|D) \propto p(D|\mathbf{a}) p(\mathbf{a})$

Prior probability  $p(\mathbf{a})$ : represents knowledge of unknown variables before collecting any data

Likelihood (Evidence)  $p(D|\mathbf{a})$ : represents the probability of the measured data given a set of the unknown variables

Posterior probability  $p(\mathbf{a}|D)$ : represents the updated probability of the unknown variables given the measured data



Maximum a posteriori (MAP) estimate:  
mode of the posterior distribution

Uncertainty estimate:  
variance of the posterior distribution

- Several recent studies utilize Bayesian inference for inverse problems in acoustics and structural dynamics: Zhang (2012 JSV), Antoni (2012 JASA), Pereira (2015 AA), Aucejo (2016 MSSP), Faure (2017 MSSP)
- This work follows the framework set forth by Pereira (2015 AA), but with several differences:
  - Allows for inclusion of the measured input levels from microphone measurements
  - Estimates/quantifies the uncertainty of unmeasured structural locations
  - Estimates PSDs when dealing with random signals

# Bayesian Inference leads to an estimate of the unknown forces given the measured structural responses

Response at each freq. is a combination of deterministic and probabilistic components

$\mathbf{x}$ : Vector of the response measurements

$\mathbf{H}$ : Matrix of known transfer functions

$\mathbf{f}$ : Vector of unknown forces

$\mathbf{n}$ : Vector of the measurement/model errors that is normally distributed with zero mean and variance  $\sigma_n^2$

$$\mathbf{x}(\omega) = \mathbf{H}(\omega)\mathbf{f}(\omega) + \mathbf{n}(\omega)$$

Likelihood function:

$$\begin{aligned} p(\mathbf{x}|\mathbf{f}, \sigma_n^2) &\sim N_c(\mathbf{H}\mathbf{f}, \sigma_n^2\mathbf{I}) \\ &= \frac{1}{\pi^{N_o}(\sigma_n^2)^{N_o}} \exp \left[ -\frac{1}{\sigma_n^2} (\mathbf{x} - \mathbf{H}\mathbf{f})^H (\mathbf{x} - \mathbf{H}\mathbf{f}) \right] \end{aligned}$$

Prior for the unknown forces:

$$\begin{aligned} p(\mathbf{f}|\sigma_f^2) &\sim N_c(\mathbf{0}, \sigma_f^2\boldsymbol{\Sigma}_f) \\ &= \frac{1}{\pi^{N_i}(\sigma_f^2)^{N_i}|\boldsymbol{\Sigma}_f|} \exp \left[ -\frac{1}{\sigma_f^2} \mathbf{f}^H \boldsymbol{\Sigma}_f^{-1} \mathbf{f} \right] \end{aligned}$$

Apply Bayes' Theorem to estimate forces:

$$\begin{aligned} p(\mathbf{f}|\mathbf{x}, \sigma_n^2, \sigma_f^2) &\propto p(\mathbf{x}|\mathbf{f}, \sigma_n^2) p(\mathbf{f}|\sigma_f^2) \\ &\sim N_c(\hat{\mathbf{f}}, \hat{\mathbf{C}}_{ff}) \end{aligned}$$

$$\text{MAP Estimate: } \hat{\mathbf{f}} = (\mathbf{H}^H \mathbf{H} + \tau^2 \boldsymbol{\Sigma}_f^{-1})^{-1} \mathbf{H}^H \mathbf{x}$$

$$\text{Uncertainty: } \hat{\mathbf{C}}_{ff} = \sigma_n^2 (\mathbf{H}^H \mathbf{H} + \tau^2 \boldsymbol{\Sigma}_f^{-1})^{-1}$$

$$\text{Regularization Param: } \tau^2 = \frac{\sigma_n^2}{\sigma_f^2}$$

Estimate the unmeasured responses:

$$\begin{aligned} p(\mathbf{x}_*|\mathbf{x}, \sigma_n^2, \sigma_f^2) &= \int p(\mathbf{x}_*|\mathbf{f}) p(\mathbf{f}|\mathbf{x}, \sigma_n^2, \sigma_f^2) d\mathbf{f} \\ &\sim N_c(\hat{\mathbf{x}}_*, \hat{\mathbf{C}}_{**}) \end{aligned}$$

$$\text{MAP Estimate: } \hat{\mathbf{x}}_* = \mathbf{H}_* \hat{\mathbf{f}}$$

$$\text{Uncertainty: } \hat{\mathbf{C}}_{**} = \mathbf{H}_* \hat{\mathbf{C}}_{ff} \mathbf{H}_*^H$$

For random signals, the Bayesian-based force estimation also extends to power-spectral densities

Can work with measured response PSD matrix ( $\mathbf{S}_{xx}$ ) rather than any specific realization of  $\mathbf{x}$ :

$$p(\mathbf{x}|\mathbf{S}_{xx}) \sim N_c(0, \mathbf{S}_{xx}) \quad \text{where} \quad \mathbf{S}_{xx}: \text{Measured response PSD matrix}$$

Can estimate input PSD matrix by marginalizing over all possible values of the  $\mathbf{x}$ :

$$p(\mathbf{f}|\sigma_n^2, \sigma_f^2) = \int p(\mathbf{f}|\mathbf{x}, \sigma_n^2, \sigma_f^2) p(\mathbf{x}|\mathbf{S}_{xx}) d\mathbf{x} \\ \sim N_c(0, \hat{\mathbf{S}}_{ff})$$

**Input PSD Matrix Estimate:**

$$\hat{\mathbf{S}}_{ff} = \left[ (\mathbf{H}^H \mathbf{H} + \tau^2 \mathbf{\Sigma}_f^{-1})^{-1} \mathbf{H}^H \right] \mathbf{S}_{xx} \left[ (\mathbf{H}^H \mathbf{H} + \tau^2 \mathbf{\Sigma}_f^{-1})^{-1} \mathbf{H}^H \right]^H + \sigma_n^2 (\mathbf{H}^H \mathbf{H} + \tau^2 \mathbf{\Sigma}_f^{-1})^{-1}$$

Can estimate the unmeasured response PSD matrix by also marginalizing over all possible values of  $\mathbf{x}$ :

$$p(\mathbf{x}_*|\sigma_n^2, \sigma_f^2) = \int p(\mathbf{x}_*|\mathbf{x}, \sigma_n^2, \sigma_f^2) p(\mathbf{x}|\mathbf{S}_{xx}) d\mathbf{x} \\ \sim N_c(0, \hat{\mathbf{S}}_{xx})$$

**Response PSD Matrix Estimate:**

$$\hat{\mathbf{S}}_{**} = \mathbf{H}_* \hat{\mathbf{S}}_{ff} \mathbf{H}_*^H$$



# Identifying the regularization parameter reduces to a one-dimensional optimization problem

Identify the hyperparameters  $\sigma_n^2$  and  $\sigma_f^2$  using a second application of Bayes' Theorem:

Marginal Likelihood:  $p(\mathbf{x}|\sigma_n^2, \sigma_f^2) = \int p(\mathbf{x}|\mathbf{f}, \sigma_n^2)p(\mathbf{f}|\sigma_f^2)d\mathbf{f}$

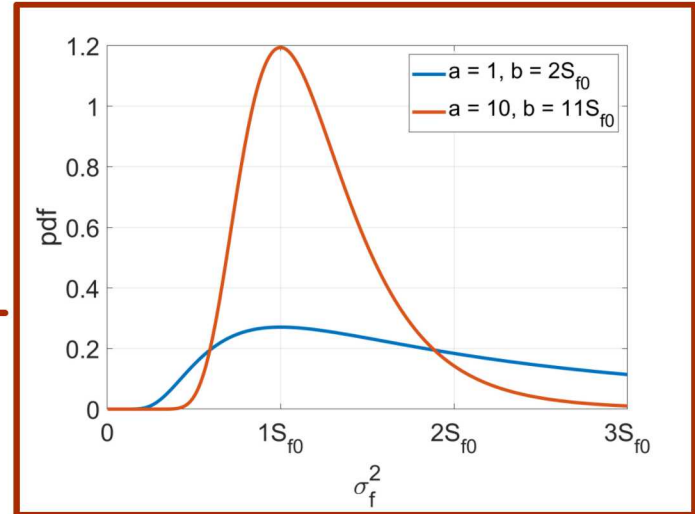
Hyperparameter priors:

Noise variance:

$$p(\sigma_n^2) \propto \frac{1}{(\sigma_n^2)^{\alpha_n+1}} \exp\left(-\frac{\beta_n}{\sigma_n^2}\right)$$

Input variance:

$$p(\sigma_f^2) \propto \frac{1}{(\sigma_f^2)^{\alpha_f+1}} \exp\left(-\frac{\beta_f}{\sigma_f^2}\right)$$



Apply Bayes' Theorem and marginalize out  $\sigma_f^2$  to obtain the posterior distribution of  $\tau^2$ :

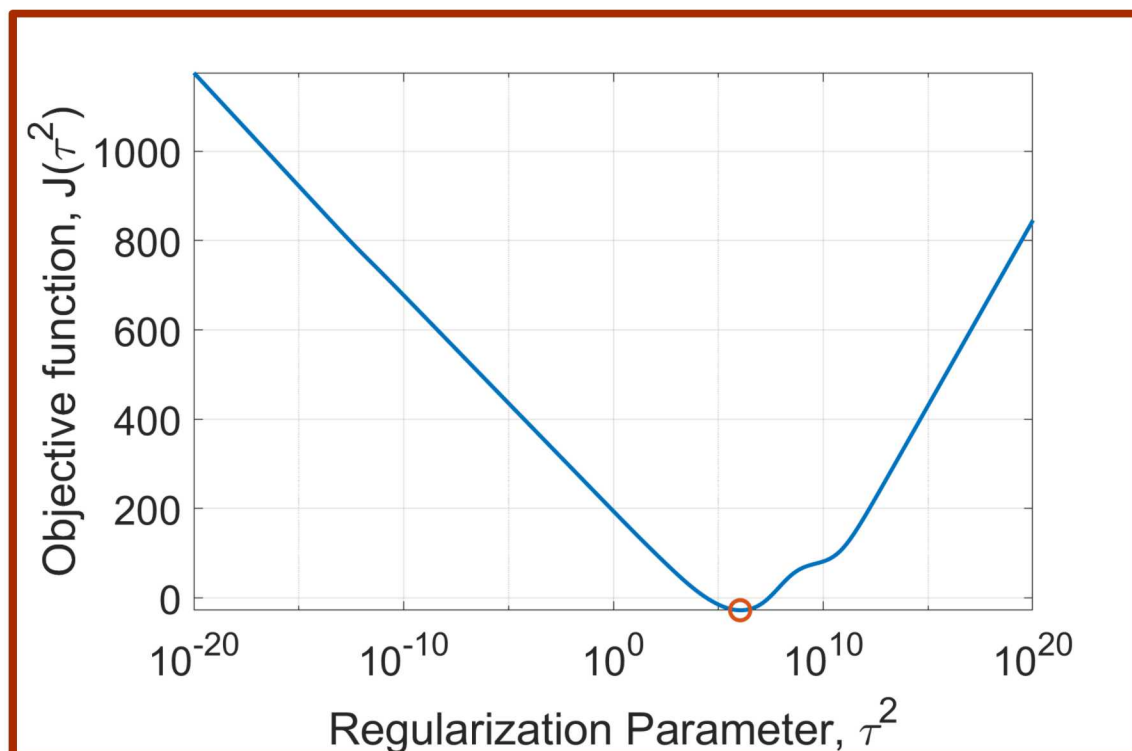
$$p(\tau^2|\mathbf{x}) \propto \left[ (\tau^2)^{\alpha_n+1} \left( \sum_{i=1}^{N_o} \frac{\mathbf{u}_i^H \mathbf{S}_{xx} \mathbf{u}_i}{s_i^2 + \tau^2} + \frac{\beta_f}{N_R} + \frac{1}{\tau^2} \frac{\beta_n}{N_R} \right)^{N_o N_R + \alpha_n + \alpha_f} \prod_{i=1}^{N_o} (s_i^2 + \tau^2)^2 \right]^{-1}$$

Optimize  $\tau^2$  by minimizing the negative natural logarithm of this posterior distribution:

$$\hat{\tau}^2 = \operatorname{argmin} \frac{\alpha_n + 1}{N_R} \ln(\tau^2) + \left( N_o + \frac{\alpha_n + 1}{N_R} + \frac{\alpha_f + 1}{N_R} \right) \ln(\hat{\sigma}_f^2) + \sum_{i=1}^{N_o} \ln(s_i^2 + \tau^2) - \frac{2}{N_R} \ln(\hat{\sigma}_f^2)$$

$$\hat{\sigma}_f^2 = \frac{1}{N_o + \frac{\alpha_f + 1}{N_R}} \sum_{i=1}^{N_o} \frac{\mathbf{u}_i^H \mathbf{S}_{xx} \mathbf{u}_i}{s_i^2 + \tau^2} + \frac{\beta_f}{N_R}$$

Identifying the regularization parameter reduces to a one-dimensional optimization problem



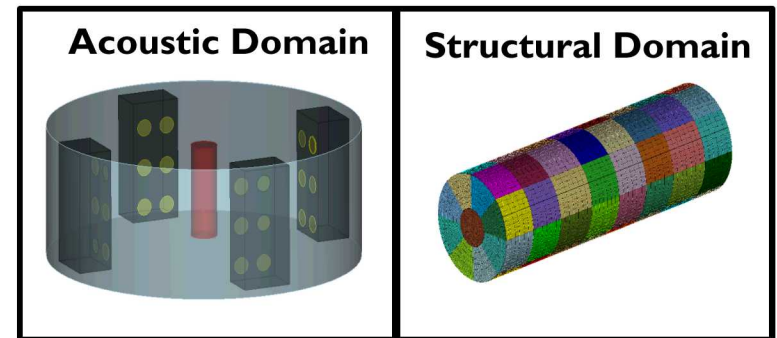
$$\hat{\tau}^2 = \operatorname{argmin} \frac{\alpha_n + 1}{N_R} \ln(\tau^2) + \left( N_o + \frac{\alpha_n + 1}{N_R} + \frac{\alpha_f + 1}{N_R} \right) \ln(\hat{\sigma}_f^2) + \sum_{i=1}^{N_o} \ln(s_i^2 + \tau^2) - \frac{2}{N_R} \ln(\hat{\sigma}_f^2)$$

$$\hat{\sigma}_f^2 = \frac{1}{N_o + \frac{\alpha_f + 1}{N_R}} \sum_{i=1}^{N_o} \frac{\mathbf{u}_i^H \mathbf{S}_{xx} \mathbf{u}_i}{s_i^2 + \tau^2} + \frac{\beta_f}{N_R}$$

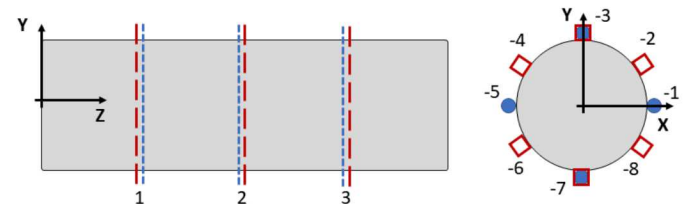
# Numerical simulation of a direct-field acoustic test provides initial validation



## DFAT Simulation Setup



## Measurement Locations



### Direct-field acoustic test (DFAT) setup:

- Used 4 speaker clusters to excite the cylinder with uncorrelated white noise
- Defined structural inputs as point forces acting at the center surface patches using the distributed pressures

### Simulated measurements:

- 18 accels located at 6 circumferential locations and 3 axial locations used for estimation procedure
- 12 microphones located at 4 circumferential locations and 3 axial locations used for tuning parameters of the  $\sigma_f^2$  prior
- Time-domain measurements polluted by measurement noise with a SNR = 15 dB

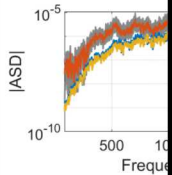
### Four cases examined:

- 1)  $\alpha_f = 1$  (Small weighting of mic levels),  $\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)
- 2)  $\alpha_f = 100$  (Larger weighting of mic levels),  $\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)
- 3)  $\alpha_f = 1$  (Small weighting of mic levels),  $\Sigma_f = \text{Correlated in axial, diffuse around circumference}$
- 4)  $\alpha_f = 100$  (Larger weighting of mic levels),  $\Sigma_f = \text{Correlated in axial, diffuse around circumference}$

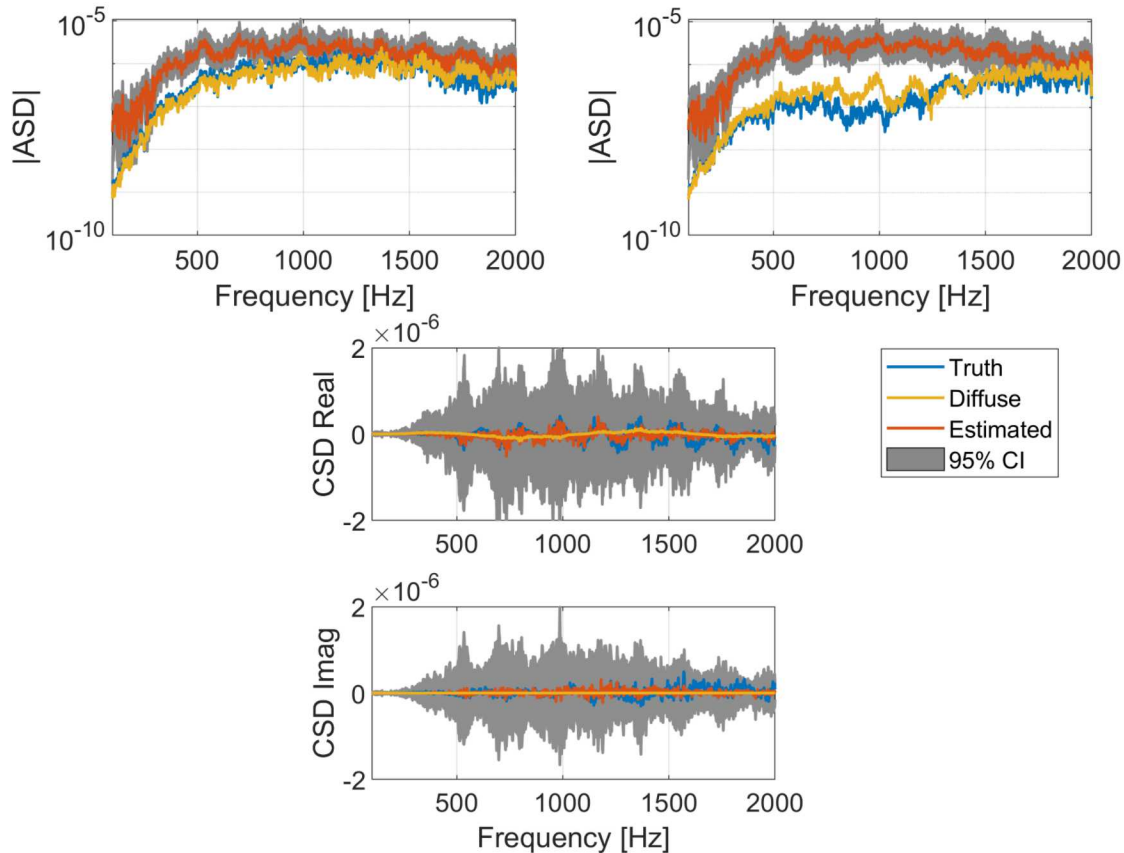


# Proposed procedure able to estimate the input force PSDs

**Case I:**  $\alpha_f$   
 $\Sigma_f$

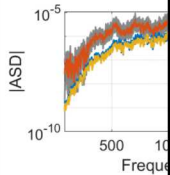


**Case I:**  $\alpha_f = 1$  (Small weighting of mic levels)  
 $\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)

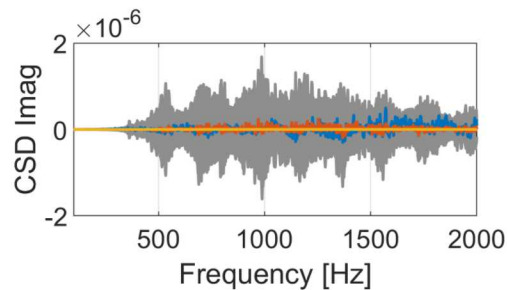
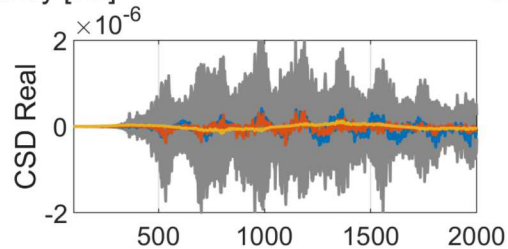
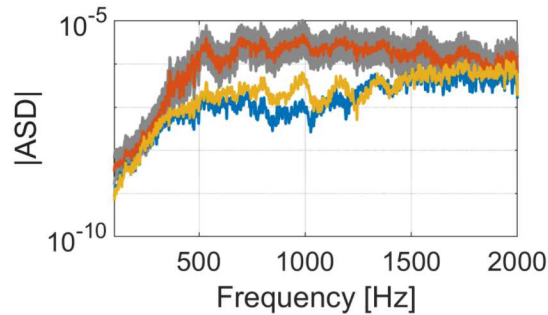
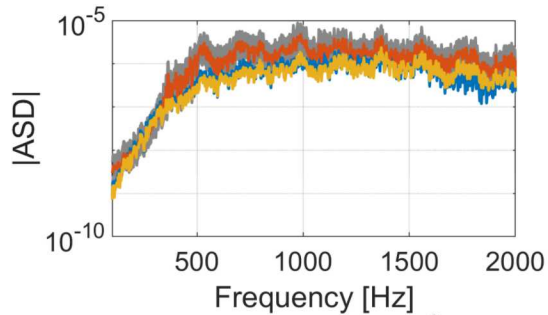


# Proposed procedure able to estimate the input force PSDs

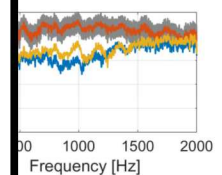
**Case 1:**  $\alpha_f$   
 $\Sigma_f$



**Case 2:**  $\alpha_f = 100$  (Larger weighting of mic levels)  
 $\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)



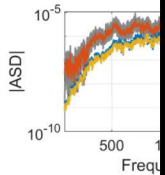
g of mic levels)  
ts)



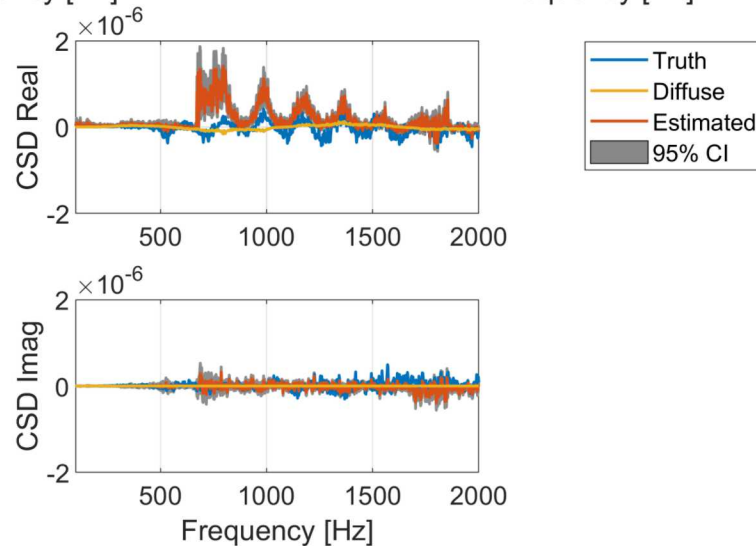
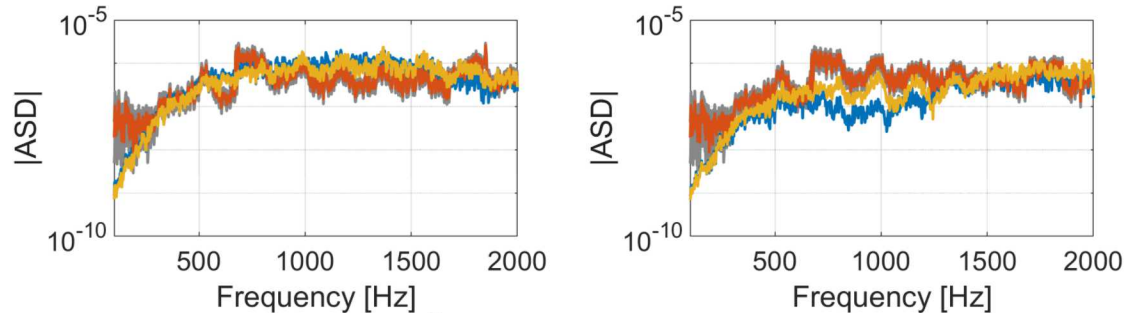
— Truth  
— Diffuse  
— Estimated  
■ 95% CI

# Proposed procedure able to estimate the input force PSDs

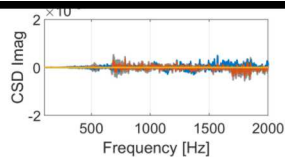
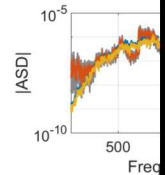
**Case 1:**  $\alpha_f = 1$   
 $\Sigma_f =$



**Case 3:**  $\alpha_f = 1$  (Small weighting of mic levels)  
 $\Sigma_f =$  Correlated along axis, diffuse around circumference

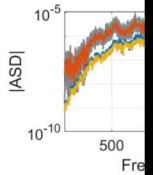


**Case 3:**  $\alpha_f = 1$   
 $\Sigma_f =$



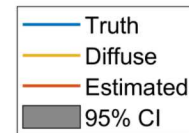
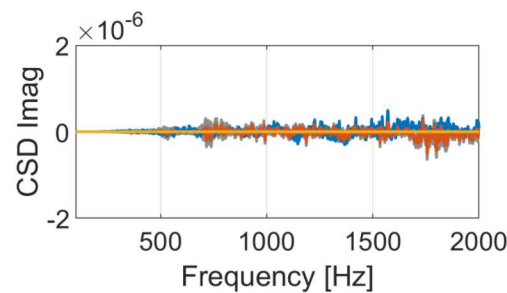
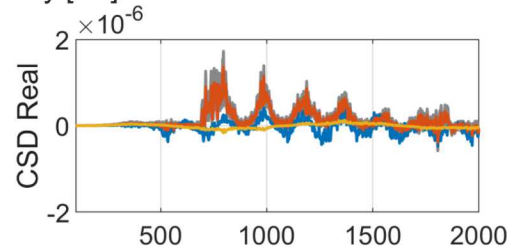
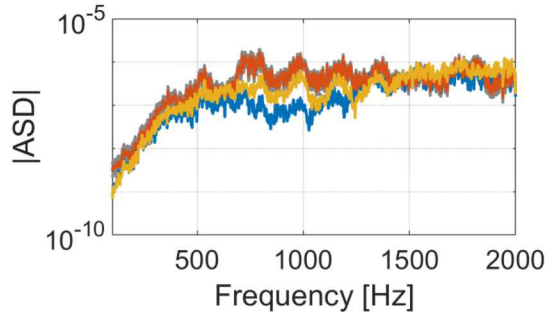
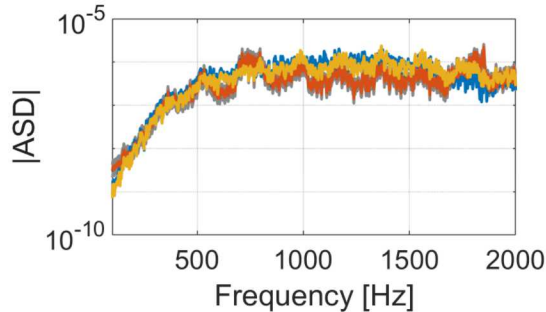
# Proposed procedure able to estimate the input force PSDs

Case 1:  $\alpha_f =$   
 $\Sigma_f =$

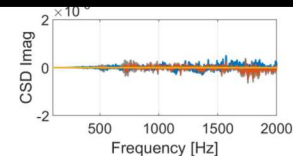
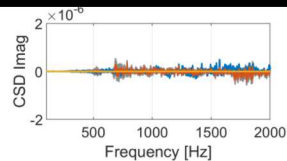
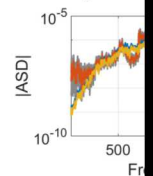


**Case 4:**  $\alpha_f = 100$  (Larger weighting of mic levels)

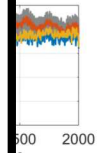
$\Sigma_f =$  Correlated along axis, diffuse around circumference



Case 3:  $\alpha_f =$   
 $\Sigma_f =$



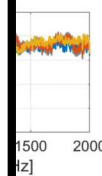
(levels)



with  
use  
estimated  
% CI

(levels)

ound circumf.



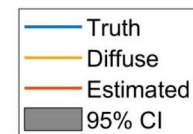
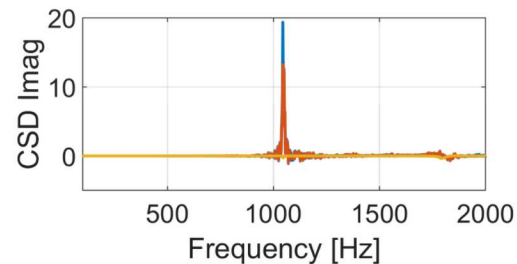
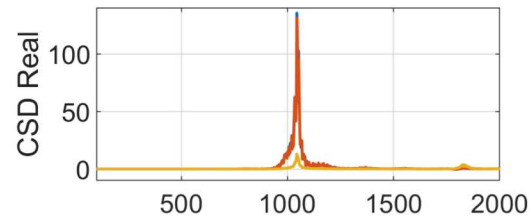
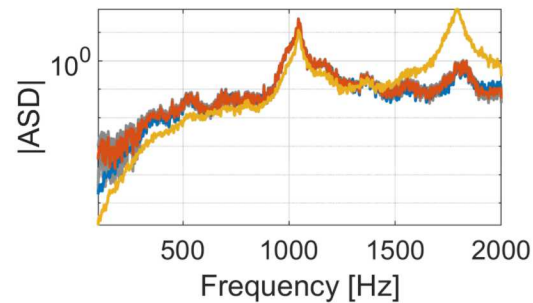
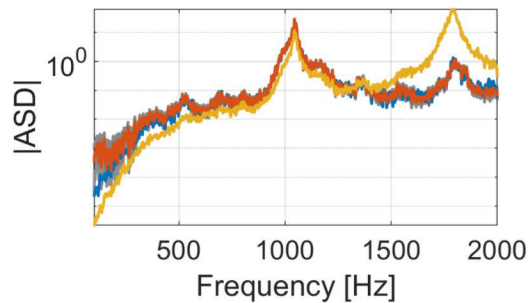
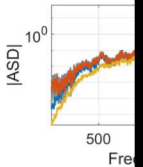
Truth  
Diffuse  
Estimated  
5% CI

# Proposed procedure accurately reproduces the structural response, even at unmeasured locations

Case I:  $\alpha_f = 1$

**Case I:  $\alpha_f = 1$  (Small weighting of mic levels)**

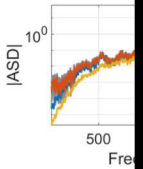
**$\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)**



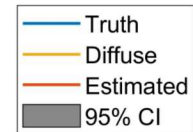
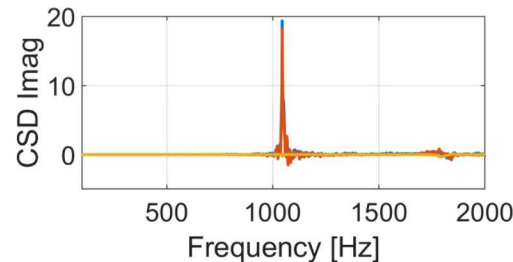
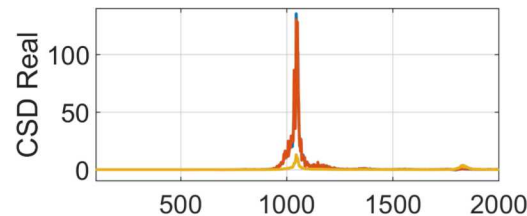
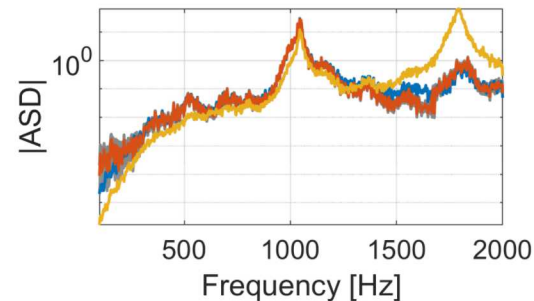
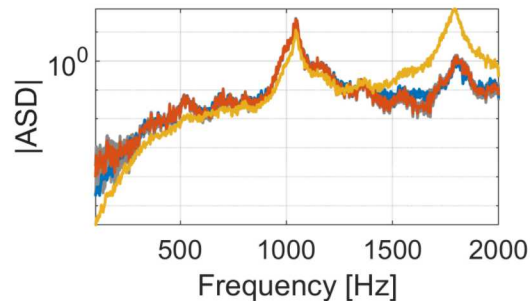


# Proposed procedure accurately reproduces the structural response, even at unmeasured locations

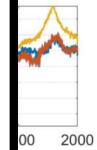
Case 1:  $\alpha_f = 100$



**Case 2:**  $\alpha_f = 100$  (Larger weighting of mic levels)  
 $\Sigma_f = \mathbf{I}$  (Uncorrelated inputs)



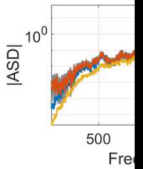
c levels)



th  
use  
imated  
% CI

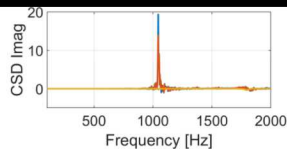
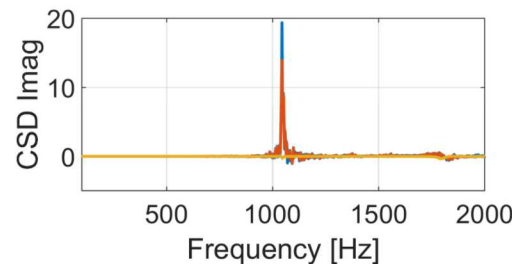
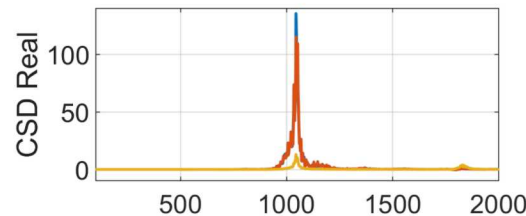
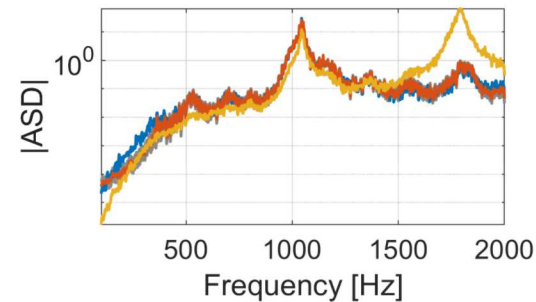
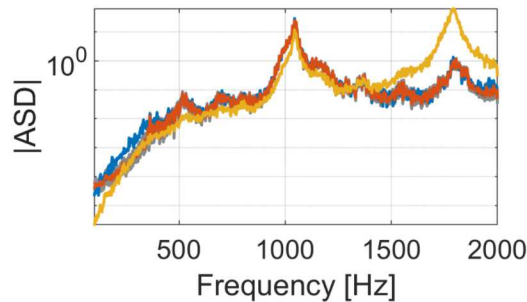
# Proposed procedure accurately reproduces the structural response, even at unmeasured locations

Case 1:  $\alpha_f = 1$

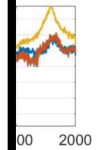


**Case 3:**  $\alpha_f = 1$  (Small weighting of mic levels

$\Sigma_f =$  Correlated along axis, diffuse around circumference

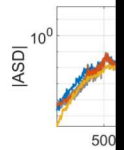


c levels)



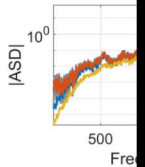
th  
use  
imated  
% CI

Case 3:  $\alpha_f = 1$   
 $\Sigma_f =$



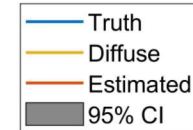
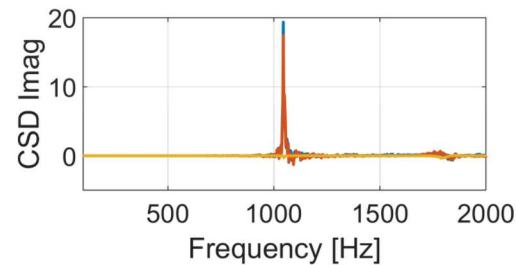
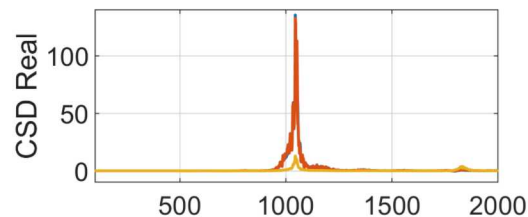
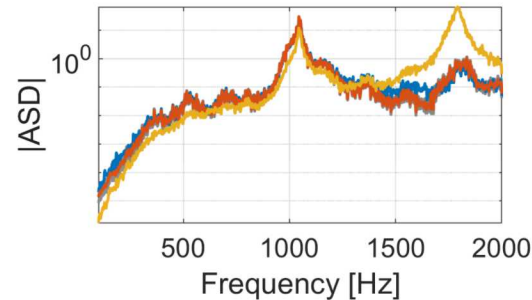
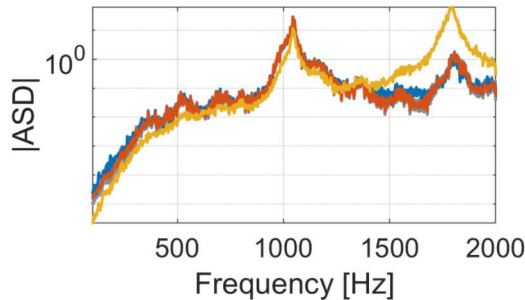
# Proposed procedure accurately reproduces the structural response, even at unmeasured locations

Case 1:  $\alpha_f = 1$



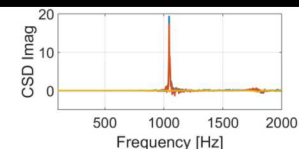
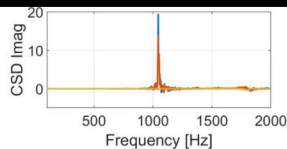
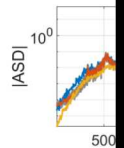
**Case 4:**  $\alpha_f = 100$  (Larger weighting of mic levels)

$\Sigma_f =$  Correlated along axis, diffuse around circumference

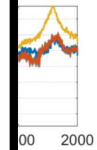


Case 3:  $\alpha_f = 1$

$\Sigma_f =$  Correlated along axis, diffuse around circumference



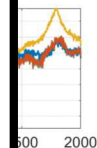
mic levels)



with  
use  
estimated  
% CI

els)

ound circumf.



with  
use  
estimated  
% CI

# Bayesian-based approach able predict inputs that better reproduce the measured response during vibroacoustic testing

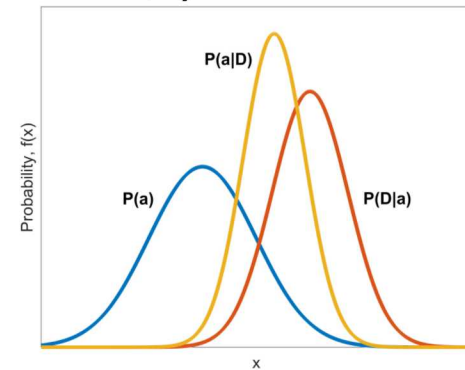
## Load estimation strategy developed utilizing Bayesian inference

- Provides point estimates of the unknown forces/unmeasured responses and quantifies uncertainty
- Contains an inherent regularization mechanism in cases of ill-conditioned inversions
- Enables the incorporation of the pressure levels measured during testing through hyperparameter priors
- Extends to PSDs for random inputs/outputs

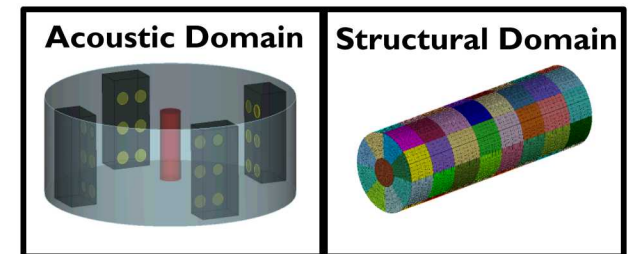
## Numerical simulations offered initial validation

- Consisted of speakers exciting a cylindrical test article in a direct-field configuration
- Predicted the levels of the applied loads and also the spatial shape
- Reproduced the test article's response, even at unmeasured locations

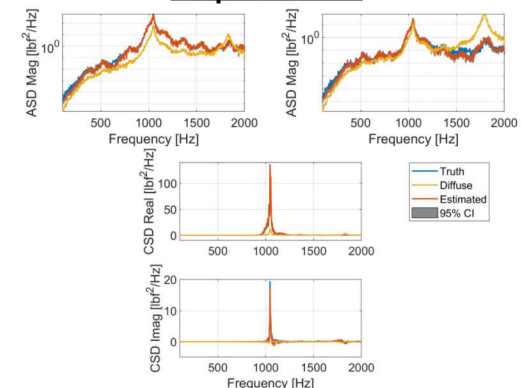
**Bayesian Inference**



**DFAT Simulation Setup**



**Response PSDs**



## Ongoing work centers on experimentally validating the proposed load-identification strategy

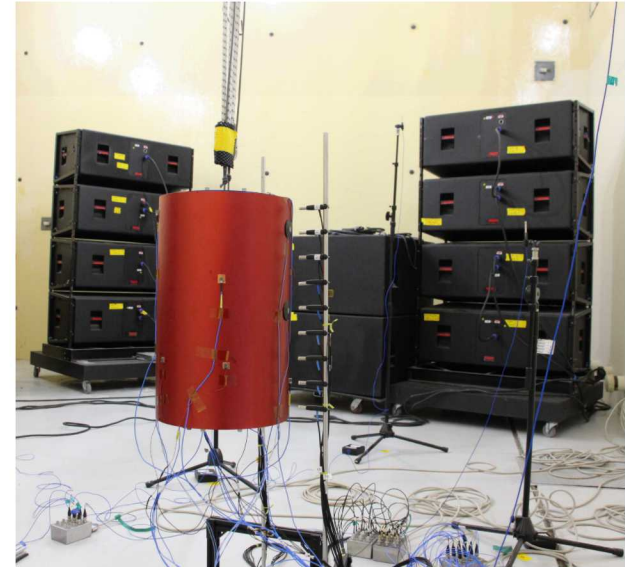
### **Perform vibroacoustic test to validate the proposed load estimation strategy:**

- Excite the test article with various pressure fields: diffuse, diffuse+direct, direct
- Build FRFs using a calibrated FE model or a hybrid approach where natural freqs. and damping are from modal test and shapes are from FE model

### **Further refine load estimation strategy:**

- Determine sensitivity to incorrect model parameters/incorporate some model updating to better match experimental data
- Incorporate local priors for the unknown force that should offer flexibility for fields with non-uniform pressure levels
- Parameterize the spatial correlation matrix (e.g., using a Gaussian kernel) to better match the field

Reverb-Chamber Test Setup





# Bayesian-based approach able predict inputs that better reproduce the measured response during vibroacoustic testing

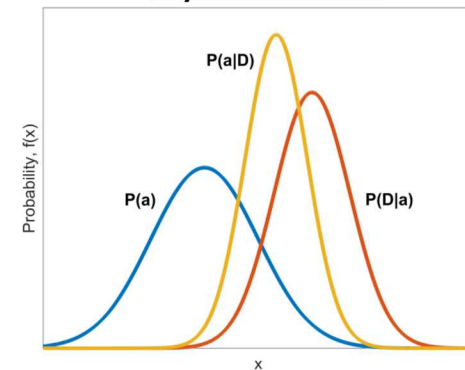
## Load estimation strategy developed utilizing Bayesian inference

- Provides point estimates of the unknown forces/unmeasured responses and quantifies uncertainty
- Contains an inherent regularization mechanism in cases of ill-conditioned inversions
- Enables the incorporation of the pressure levels measured during testing through hyperparameter priors
- Extends to PSDs for random inputs/outputs

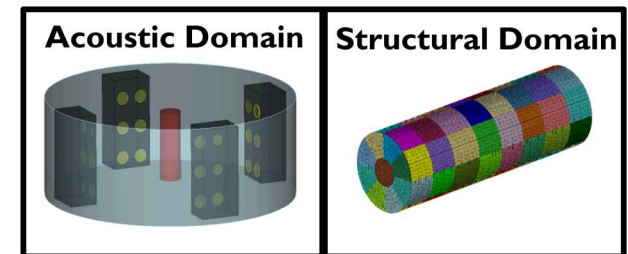
## Numerical simulations offered initial validation

- Consisted of speakers exciting a cylindrical test article in a direct-field configuration
- Predicted the levels of the applied loads and also the spatial shape
- Reproduced the test article's response, even at unmeasured locations

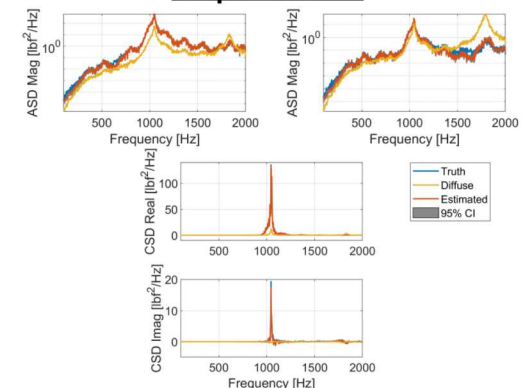
**Bayesian Inference**



**DFAT Simulation Setup**



**Response PSDs**



## Extra slides...



## Current approaches to correlate models to vibroacoustic experiments incorporate idealized load configurations

For the random field generated during vibroacoustic testing, model/test correlation requires identifying the acoustic pressure power-spectral density (PSD) matrix to generate the response:

**Response PSD:**  $\mathbf{S}_{xx}(\omega) = \mathbf{H}_{xf}(\omega) \mathbf{S}_{ff}(\omega) \mathbf{H}_{xf}(\omega)^H$

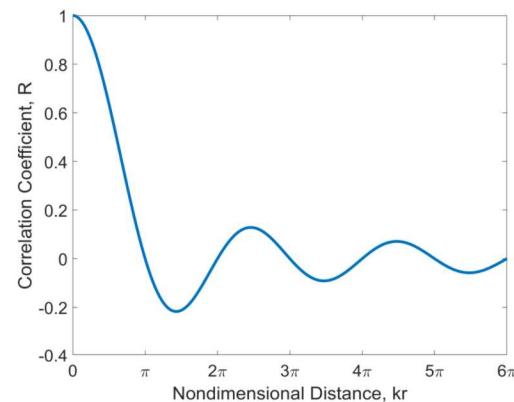
**Input PSD:**  $\mathbf{S}_{ff}(\omega) = E[\mathbf{f}(\omega)\mathbf{f}(\omega)^H] = \begin{bmatrix} S_{11}(\omega) & \cdots & S_{1N}(\omega) \\ \vdots & \ddots & \vdots \\ S_{N1}(\omega) & \cdots & S_{NN}(\omega) \end{bmatrix}$

A common approach utilizes an ideal diffuse field with a spatial correlation approximated by a sinc function:

$$R_{ij}(\omega) = \frac{\sin k(\omega)r_{ij}}{k(\omega)r_{ij}}$$

$k(\omega)$ : wave number

$r_{ij}$ : relative distance between input  $i$  and  $j$



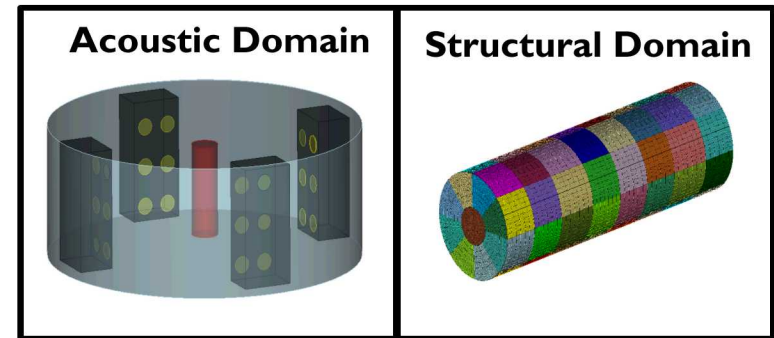
$$S_{ij}(\omega) = R_{ij}(\omega) \sqrt{S_{ii}(\omega)S_{jj}(\omega)} \approx R_{ij}(\omega)S_0(\omega)$$

Physical testing can lead to deviations from this idealized field due to scattering effects and test setup factors

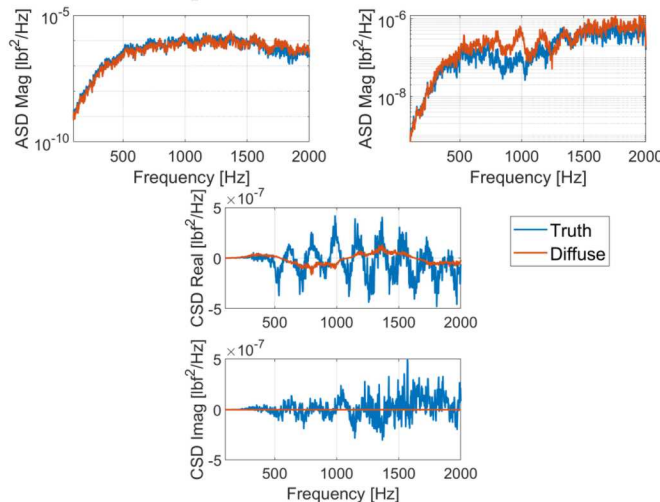
## DFAT Simulation Setup

Direct-field acoustic test (DFAT) setup:

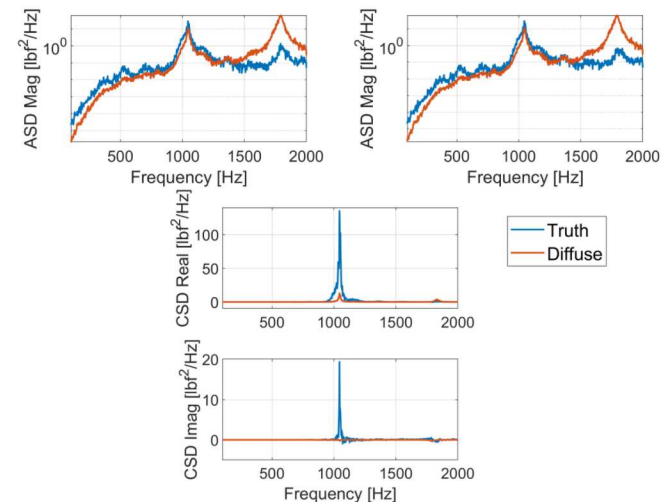
- Used 4 speaker clusters to excite the cylinder with uncorrelated white noise
- Defined structural inputs as point forces acting at the center surface patches using the distributed pressures



### Input Force PSDs



### Response PSDs



**Incorrect load configuration can significantly degrade response predictions!**

# Bayesian-based approach contains an intrinsic regularization in the case of an ill-conditioned inversion

Return to the force estimates:

**MAP Estimate:**  $\hat{\mathbf{f}} = (\mathbf{H}^H \mathbf{H} + \tau^2 \Sigma_f^{-1})^{-1} \mathbf{H}^H \mathbf{x}$

**Uncertainty:**  $\hat{\mathbf{C}}_{ff} = \sigma_n^2 (\mathbf{H}^H \mathbf{H} + \tau^2 \Sigma_f^{-1})^{-1}$

**Regularization Param:**

$$\tau^2 = \frac{\sigma_n^2}{\sigma_f^2}$$

Perform a singular-value decomposition:

$$\mathbf{H} \Sigma_f^{1/2} = \mathbf{U} \mathbf{S} \mathbf{V}^H$$

The regularized force estimates are

**MAP Estimate:**  $\hat{\mathbf{f}} = \Sigma_f^{1/2} \mathbf{V} \left[ \left( \frac{s_i^2}{s_i^2 + \tau^2} \right) \frac{1}{s_i} \right] \mathbf{U}^H \mathbf{x}$

**Uncertainty:**  $\hat{\mathbf{C}}_{ff} = \sigma_n^2 \Sigma_f^{1/2} \mathbf{V} \begin{bmatrix} \left[ \frac{1}{s_i^2 + \tau^2} \right] & \mathbf{0} \\ \mathbf{0} & \left[ \frac{1}{\tau^2} \right] \end{bmatrix} \mathbf{V}^H (\Sigma_f^{1/2})^H$

