Perspectives on Aerodynamic Shape Optimization

David Zingg

Canada Research Chair in Computational Aerodynamics and Environmentally-Friendly Aircraft Design J. Armand Bombardier Foundation Chair in Aerospace Flight Institute for Aerospace Studies University of Toronto

August 23, 2011



MOTIVATION

Emissions reduction roadmap



Application to Wing Design Lift-constrained induced-drag minimization



Twist Optimization

Validation: recover elliptical lift distribution using twist

6 sections free to moverectangular wingconstrained lift



High-Fidelity Aerodynamic Shape Optimization

- a component within high-fidelity multi-disciplinary optimization (MDO)
- high-fidelity physics, e.g. Euler or Reynolds-averaged Navier-Stokes equations
- incremental optimization is preceded by conceptual and preliminary design using lower fidelity tools
- exploratory optimization permits large shape changes and could be used to uncover new concepts

The Split Tip Wing

down-up configuration: span efficiency = 1.159



• up-down configuration: span efficiency = 1.167



 Hicken, J.E., and Zingg, D.W., Induced Drag Minimization of Nonplanar Geometries Based on the Euler Equations, AIAA Journal, Vol. 48, No. 11, 2010

Topics

- Computational fluid dynamics
 - \star higher order?
 - \star finite-difference methods? structured grids?
 - ★ summation by parts, dual consistency, and superconvergence
 - \star parallel Newton-Krylov-Schur algorithm
- Geometry parameterization, mesh movement, adjoint method
- Problem formulation: range of operating conditions, multiple constraints
- Choice of optimization algorithm: multimodality in aerodynamic shape optimization

CFD: 2nd or higher order?

- conventional wisdom: higher order is advantageous for applications like LES, DNS, CAA, which are very demanding in terms of mesh resolution
- actually can be advantageous in any context where low error is required
- higher order shown to be more efficient than second order for steady RANS computations by De Rango and Zingg, AIAA J., Vol. 39, 2001
- DPWs show that computing drag on a 3D configuration is very demanding in terms of mesh resolution

Error vs mesh spacing



Error vs computational cost



Higher order methods

- higher order generally not achieved in practical problems due to shocks, singularities, discontinuities, etc.
- numerical error can nevertheless be lower on a given mesh
- current interest is concentrated on discontinuous Galerkin methods

Structured or unstructured meshes?

- conventional wisdom: unstructured meshes are easier to generate and superior for adaptation; hence pursue higher-order DG schemes
- however, higher-order finite difference methods on structured meshes are much more efficient than higherorder methods for unstructured meshes
- is the former advantage sufficient to outweigh the latter disadvantage?

Summation-by-Parts (SBP) Operators

- Satisfy a discrete summation-by parts property that mimics the continuous operator
- Used in combination with simultaneous approximation terms (SATs) at boundaries
- Rigorous development of time-stable boundary schemes for higherorder methods
- Superconvergent functional estimates if scheme is dual consistent
 - For example, the fourth-order scheme produces sixth-order convergence in functionals
- Hicken, J.E., and Zingg, D.W., Superconvergent Functional Estimates from Summation-by-Parts Finite-Difference Discretizations, SIAM Journal on Scientific Computing, Vol. 33, 2011

Dual Consistency

- A scheme is dual consistent if the associated discrete dual (or adjoint) problem is a consistent discretization of the continuous adjoint problem
 - Dual consistency requires suitable boundary conditions and a particular numerical integration method for the functional
 - → Can lead to superconvergence of functionals
 - Can lead to much better error estimates based on adjointweighted residuals (than dual inconsistent schemes)
- Hicken, J.E., and Zingg, D.W., The Role of Dual Consistency in Functional Accuracy: Error Estimation and Superconvergence, 20th AIAA CFD Conference, June 2011.

Dual Consistency

Example: adjoint field shows oscillations in dual inconsistent case



Results for inviscid vortex flow

Solution error

Functional error



Results for ONERA M6 wing



FLOW SOLVER

- Structured multi-block grids
- High-order finite-difference method with summation-byparts operators and simultaneous approximation terms
- Parallel Newton-Krylov-Schur solver
- Jacobian-free Newton-Krylov algorithm with approximate Schur parallel preconditioning
- Promising dissipation-based continuation method for globalization
- Hicken, J.E., and Zingg, D.W., A parallel Newton-Krylov solver for the Euler equations discretized using simultaneous approximation terms, AIAA Journal, Vol. 46, No. 11, 2008

Turbulent Flow Solver

ONERA M6 wing: M=0.8395, alpha=3.06 degrees Re=11.72 million, 1.88 million mesh nodes, 16 processors



Parallel Scalability (Euler)



mesh with 38 million nodes

 9-order residual reduction in 15 minutes on 1024 processors

INTEGRATED GEOMETRY PARAMETERIZATION AND MESH MOVEMENT

- Must provide flexibility for large shape changes with a modest number of design variables
 - B-spline patches represent surfaces
 - B-spline control points are design variables
- Mesh movement must maintain quality through large shape changes
 - through tensor products, B-spline volumes map a cube to an arbitrary volume with the appropriate topology
 - can be arbitrarily discretized in the cube domain to create a mesh
 - B-spline volume control points can be manipulated to move the mesh in response to changes in the surface control points
 - efficiently generates a high quality mesh

Hicken, J.E., and Zingg, D.W., Aerodynamic Optimization Algorithm with Integrated Geometry Parameterization and Mesh Movement, AIAA Journal, Vol. 48, No. 2, 2010

Mesh Movement Example

flat plate to blended-wing body: \approx 1 million nodes



DISCRETE-ADJOINT GRADIENT COMPUTATION

- Cost independent of the number of design variables
- Efficient if the number of design variables exceeds the number of constraints
- Hand linearization complemented by judicious use of the complex step method for difficult terms
- Adjoint equation solved by parallel Schur-preconditioned modified Krylov method GCROT(m,k)
- Hicken, J.E., and Zingg, D.W., A Simplified and Flexible Variant of GCROT for Solving Nonsymmetric Linear Systems, SIAM Journal on Scientific Computing, Vol. 32, No. 3, March 2010

Design Problem Definition

- Aerodynamic design specification for a hypothetical aircraft:
 - Cruise Mach number range: 0.78 0.88
 - Cruise weight range: 60,000 100,000 lbs
 - Cruise altitude range: 29,000 39,000 ft
 - Target airfoil thickness to chord ratio: 11.8%
 - On-design operating conditions: cruise and longrange cruise
 - Off-design operating conditions: dive conditions, lowspeed conditions
 - Wing area: 1000 sq.ft.
 - Wing sweep angle: 35 degrees

Weighted Integral Objective Function

- Design objective: maximize L/D over a range of cruise operating conditions
- Optimal solution minimizes the integral of *D/L* over a range of Mach numbers, aircraft weights, and altitudes
- A weighting function D is used to prioritize operating conditions
- The weighted integral is defined as:

$$\int_{h_1}^{h_2} \int_{W_1}^{W_2} \int_{M_1}^{M_2} \frac{D}{L} \left(M, W, h \right) \mathcal{D} \left(M, W, h \right) dM dW dh$$

Designer Priority Weighting Function

- A sample weighting function is applied to test cases to illustrate the weighted integral approach
- Assume a constant cruise altitude...flight envelope is represented by a 2D integral:

$$\int_{W_{1}}^{W_{2}} \int_{M_{1}}^{M_{2}} \frac{D}{L} \left(M, W\right) \mathcal{D}\left(M\right) \, dM dW$$

$$\mathcal{D}(M) = e^{a(M-M_1)}$$

$$a = \frac{\ln\left(20\right)}{M_2 - M_1}$$

- $\mathcal{D}(M_1) = 1, \mathcal{D}(M_2) = 20$ for $M_1 < M_2$
- Compare with cases where equal priority is given to all of the operating conditions; i.e. $\mathcal{D} = 1$

Integral Approximation

 Objective function is defined as an approximation of the weighted integral

$$\mathcal{J} = \sum_{i=1}^{N_M} \sum_{j=1}^{N_W} \mathcal{T}_{i,j} \frac{D}{L} \left(M_i, W_j \right) \mathcal{D} \left(M_i, W_j \right) \Delta M \Delta W \simeq \int_{W_1}^{W_2} \int_{M_1}^{M_2} \frac{D}{L} \left(M, W \right) \mathcal{D} \left(M, W \right) dM dW$$

- *N_M x N_W* is the number of quadrature points used in *M*, *W*
- *T_{i,j}* are the weights used to approximate the integral using the trapezoidal quadrature rule

Optimization Setup Parameters For Test Cases

- Initial airfoil geometry: RAE 2822
- Geometry parameterization:
 - 15 B-spline control points
 - 12 design variables
- Mesh parameters:
 - C topology
 - 18785 nodes
 - Off-wall spacing = 2 x 10e-6
- Off-design constraints:
 - At dive conditions: $M_{\rm max} \leq 1.35$
 - At low-speed conditions: $C_{l,max} \ge 1.60$
- Geometric constraints:
 - 2 thickness constraints at 95% and 99% chord
 - Area constraint

Comparison of Equal Weighting vs. Mach-Number-Dependent Weighting



Trade offs



Pareto front showing trade-off between cruise condition drag performance and C_{Imax} constraint at low-speed conditions.

Problem formulation

- demonstrated an effective approach to formulating design problems as optimization problems
- however, an aircraft has an enormous number of configurations, maneuvers, and cases that must be included
- some thought must be given to determining the minimum number of operating conditions that need to be considered

Genetic algorithm or gradient-based adjoint method?

- Global optimization algorithms, e.g. genetic algorithms, are generally slow
- Gradient-based algorithms converge to a local minimum
- Preference depends on multimodality, among other considerations
- Yet there are virtually no studies of multimodality in aerodynamic shape optimization

Chernukhin, O., and Zingg, D.W., An Investigation of Multi-Modality in Aerodynamic Shape Optimization, 20th AIAA Computational Fluid Dynamics Conf, June 2011

Multimodality questions

- Are our design spaces multimodal?
- If so, are they highly multimodal, moderately multimodal, somewhat multimodal, or unimodal?
- For each category, what is the best optimization algorithm for finding the global minimum?

Four Optimization Algorithms

- Gradient-based algorithm (GB)
- Multi-start Sobol (GB-MS): initial guesses based on Sobol sequences cover the design space in a deterministic manner (sampling in linear feasible region)
- Hybrid method (HM): combination of genetic algorithm, Sobol sampling, and gradient-based algorithm (SNOPT is run on each chromosome)
- Genetic algorithm (GA)

Multimodality in 2D (RANS)

Multistart procedure for 2D airfoil optimization (transonic lift-constrained drag minimization, 6 DVs)



Multimodality?

A unique global optimum in 2D - no local optima!



Multimodality in 3D (Euler)

- transonic lift-constrained drag minimization, 129 DVs
- 3 local minima found somewhat multimodal



Convergence to global minimum

Gradient-based algorithm

All algorithms



Hybrid wing-body optimization



• 16 initial geometries ... 5 local optima ...

What can we conclude?

- 2D RANS airfoil optimization appears to be unimodal
 - gradient-based algorithm is suitable
- 3D Euler wing optimization somewhat multimodal depending on degree of geometric flexibility
 - gradient-based multi-start algorithm is preferred
- Hybrid wing-body optimization has a higher degree of multimodality presumably because of its high degree of geometric flexibility
 - global optimization algorithm (but not a GA) preferred for exploratory optimization
 - multi-start gradient-based algorithm based on Sobol sequence a good place to start

Future Work

- higher-order dual consistent SBP operators for viscous terms
- laminar-turbulent transition in optimization
- aerostructural optimization
- strategies for improving efficiency
- strategies for improving automation
- applications
 - unconventional configurations: development and evaluation
 - both incremental and exploratory what can we discover?
 - flow control design through optimization (unsteady)