

Optimization in industrial contexts in a nutshell !!!

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Key Challenges to make Numerical Optimization an Industrial Success at Global Company Level



<u>Outline</u>

- « DIGITALIZATION » applied in aeronautics
- « INNOVATION » at stake and link with numerical optimization activities
- « RESEARCH »: Focus on a research activities
- « FUTURE »: Perspectives



- 1. **3 Divisions & Corporate targets to align**
- Size, time-to-market, competitors 2.







General Trends around classical industrial activities =

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Digitalization



CURRENT ASSETS & PRODUCT PORTFOLIO



Flying platforms governed

by **complicated physical** laws

« Pure » **physical** behaviors

interacting with Systems & Software

Delivered through complex supply-chain organisations





CURRENT ASSETS & PRODUCT PORTFOLIO





EXTERNAL Technological trends in the context of Numerical Optimization

Design & operations are getting closer !

Interactions between vehicles & external systems will increase !

AI algorithms are now available technologies !

Open Source communities set-up new standards











Design & manufacturing are getting closer (3D ALM) !

Newcomers have adopted more collaborative ways to integrate suppliers !

Computing capabilities are still increasing even if Moore's law is dead!

Big software editors are world players covering 80% of the needs



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EXTERNAL Technological trends in the context of Numerical Optimization





Optimization in industrial contexts in a nutshell !

WHAT IS COMING AROUND ?

FACT The **aerospace engineering knowledge** of our physical products is **already partly digitalized and detained by Risk Sharing Partners**

FACT: The organisation of simulation is managed in silos mode for different decision gates <u>thus</u> feedback loop is weak between design, testing, manufacturing & operations

FACT: New digital systems/ apps already collect data/ information



FACTS











Architects of complex systems = The Challenge in Innovation

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CLASSICAL objectives associated to Modelling & Simulation processes along the design-cycle







Simulation&optimisation in industry is <u>not only</u> a matter of developing the right numerical solvers & models !

It is also related to the stakeholders, their intentions & the organisation around them !





Architect of simulations = The Challenges in Optimization

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MAKE THE DIFFERENCE BETWEEN THE APPLICATIVE WORLD & THE NUMERICAL WORLD



MOVE FROM A PURE MATHEMATICAL MINDSET TO AN ENGINEERING CAPABILITY

Challenge 1: MODELLING AN OPTIMIZATION PROBLEM

Challenge 2: PARAMETRIZE DESIGN SPACES

Challenge 3: MULTI DISCIPLINES / ACTORS / PHYSICS

Challenge 4: IDENTIFY & MEASURE ROBUSTNESS

Challenge 5: SCALABILITY & INTERPRETABILITY OF ALGORITHMS & RESULTS



CHALLENGE 2: PARAMETRIZE DESIGN SPACES

PARAMETRIZATION







A FEW EXAMPLES TO ILLUSTRATE THE TYPE OF DIFFICULTIES WE ENCOUNTER !

GO FROM SPECIFIC CAPABILITIES TO GENERIC CAPABILITIES !

- Optimal Positioning of sensors
- Topological Optimization in mechanical engineering
- Multi Disciplinary Optimization in Aero Elasticity
- Uncertainty Management of a Flight Controller
- Robust Optimization



CHALLENGE 2: PARAMETRIZE DESIGN SPACES

PARAMETRIZATION



Objective

- Quieter aircrafts design : need of precise knowledge of noise sources
- Noise is due to interactions between moving parts inside the nacelle
- Once generated, noise propagates inside nacelle and is radiated outside
- Intensive use of numerical modelling
 - DIRECT model
 - **INVERSE model** : link with real-life measurements
- Measurement systems using microphones

OPTIMIZATION PROBLEM ⇒ Find the most robust microphones positioning that allows to identify at best acoustic sources





Global Methodology

Step 0 Direct problem : governing equations

- Step 1: Inverse problem
 - Problem : given measurement at microphones, find values of modal sources
 - Least-squares problem:

Step 2: Robustness of least-squares problem

- Problem
 - For the linear least-squares problem $\min_{x} ||y Ax||$ (measurements) are perturbed ?

$$\alpha^* = \underset{\alpha}{\operatorname{arg\,min}} \frac{1}{2} \| [T] \cdot \alpha - u \|^2$$

 $1 \partial^2 u$

 $\Delta u - \frac{1}{a^2} \frac{\partial u}{\partial t^2} = 0$

: how does the solution x changes if A (model) and y

$$p^* = \arg\min_p (cond \ T(p))$$

Step 3: Optimal positioning problem - Discrete Formulation

$$p^* = \underset{p \in Sphere}{\operatorname{arg\,min\,cond}} (T(p))$$



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OPTIMAL POSITIONING OF MICROPHONES

Direct problem : governing equations

- Sound : waves of pressure propagating through a compressible medium
- Pressure u is solution of wave equation (time domain)

$$\Delta u - \frac{1}{a^2} \frac{\partial^2 u}{\partial t^2} = 0$$

• HELMHOLTZ equation (frequency domain)

$$\Delta u + k^2 u = 0$$
 with $k = \frac{\omega}{a} = 2\pi \frac{f}{a}$

• Solution are called the modes U_{mn} (propagative or evanescent) & Coefficients of modes u_{mn} = modal sources



Direct problem : numerical resolution

- Numerical resolution of HELMHOLTZ equation :
 - Integral equation formulation
 - Boundary elements method on a triangular mesh
 - Representation theorem
- For a given frequency, pressure at microphones depends linearly on acoustic modal sources

$$\begin{bmatrix} T_{1,1} & T_{1,Nsrc} \\ & & \\ T_{Nmic,1} & T_{Nmic,Nsrc} \end{bmatrix} \cdot \begin{pmatrix} \alpha_1 \\ \\ \alpha_{Nsrc} \end{pmatrix} = \begin{pmatrix} u_1 \\ \\ u_{Nmic} \end{pmatrix}$$

Nmic : number of microphones Nsrc: number of modal sources

• T : TRANSFER MATRIX







Step 1: Inverse problem

- **Problem :** given measurement at microphones, find values of modal sources
- Least-squares problem:
- Until recently, resolution based on SVD
- Comparisons SVD QR on typical samples





 $\left|\alpha^* = \arg\min\frac{1}{2}\left\|[T]\cdot\alpha - u\right\|$

α

 \Rightarrow QR more suitable for solving inverse problem

- \Rightarrow Nevertheless, SVD useful for computing condition number
- \Rightarrow What is the robustness of the solution α with respect to error on microphones positioning ?



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Step 2: Robustness of least-squares problem

Problem

• For the linear least-squares problem $\min_{x} \|y - Ax\|$: how does the solution x changes if A (model) and y (measurements) are perturbed ?

- Sensitivity analysis
 - Note Δx the perturbation on sources due to a perturbation Δy (resp. ΔA) on measurements (resp. model)

$$\frac{\left\|\Delta x\right\|}{\left\|x\right\|} \leq cond(R)\frac{\operatorname{lub}(\Delta A)}{\operatorname{lub}(A)} + cond(R)^2 \frac{\left\|r\right\|}{\operatorname{lub}(A)\left\|x\right\|}\frac{\operatorname{lub}(\Delta A)}{\operatorname{lub}(A)} + cond(R)\frac{\left\|y\right\|}{\operatorname{lub}(A)\left\|x\right\|}\frac{\left\|\Delta y\right\|}{\left\|y\right\|}$$

• Interpretation

•
$$\frac{\left\|\Delta x\right\|}{\left\|x\right\|}, \frac{\left\|\Delta y\right\|}{\left\|y\right\|}, \frac{\operatorname{lub}(\Delta A)}{\operatorname{lub}(A)}$$

: relative errors on source, measurements & model

• Error on source identification proportional to matrix R conditioning (from QR decomposition of A)



Step 2: Optimal positioning problem

• Optimal positioning problem

$$p^* = \arg\min_p (cond T(p))$$

- Classical gradient-based method not adapted for such a cost function
- Global Optimization problem with many local minima
- Discretization of search space to switch to a combinatorial problem
- Link to methods of Operational Research
- Original approach in Acoustics



- Noise propagation assumed to be isotropic outside the engine
- Radiation on a semi-sphere contains information of a same modal surface
- Hence, microphones are searched on a discretized semi sphere of Nloc possible positions



 $p^* = \arg\min \operatorname{cond} (T(p))$

• Step 3: Optimal positioning problem - Discrete Formulation

p∈Sphere • Transfer matrix $T_{1,1}$ T_{1.2} T_{1,Nsrce} Global transfer matrix : [T^{GLOB}] T_{2,1} T_{2,2} T_{2,Nsrce} Æ Transfer matrix restriction T_{i,Nsrce} Т_{і.2} to microphones subspace : [T(p)]i,1 T_{i,Nsrce} $T_{Nloc,1}^{m}$ $T_{Nloc,2}$ T_{Nloc.Nsrce}



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OPTIMAL POSITIONING OF MICROPHONES

Case with a good condition number Reconstruction of 8 modal sources with 8 microphones Semi shere discretization : 100 points





Optimal positioning: far from practitioner experience !



Next steps

- Validate/Enrich the Optimization Positioning capabilities for test engineering
 - Validation, tests & benchmarks
 - Integrate test set-up constraints
- **Generalize** this approach to other physics
 - Electromagnetism
 - Vibro acoustics,
 - Thermics
 - Aerodynamic
- **System View**: Make the link with test engineering practices





- Why industrials could be interested in Topology Optimization (TO)
 - Ease of use : "just" to provide specifications & design space in geometrical terms
 - Gain in mass : between 3% & 15% obtained on "simple" structu
 - Find new "breakthrough" configurations



- Mainly due to the fact that today methods & tools :
 - Generate only a concept, far from being manufactured
 - Limited to simple structures, physical analysis & constraints
 - Not easily pluggable into the design process (remeshing, no return





Results of the **RODIN project** (FUI project supported, System@tic) Industrial Partners: Renault, Airbus Group, Safran Tech, ESI, DPS, EuroDecision Academic Partners: Ecole Polytechnique CMAP, University Paris VI Lab JLL, INRIA

Numerical ingredients:

- Level-set method
- Shape sensitivity analysis
- Topological derivative
- FEM mesh & cartesian grid Local remeshing

Molding

PhD G. Michailidis

Local remeshing

PhD Ch. Dapogny

Engine bracket test-case

- Based on NASTRAN model: All Solid elements retained
- Displacement constraint set to 6 mm
- 14 Loads used from NASTRAN model
- Mass minimization s.t. displacement constraints

Results based on SIMP method

Results obtained within RODIN project

Next steps

- Validate/Enrich the Topological Optimization capabilities for mechanical engineering
 - Validation, tests & benchmarks
 - Extension of physical analysis (contact, thermo-elasticity,...)
 - Multi-phases structures & non-linear materials
 - Introduction of ALM constraints both from geometrical or simulation viewpoint
- **Generalize** the Topological Optimization capabilities for other physics
 - Vibro acoustics,
 - Thermics
 - Aerodynamic
- <u>System view</u>: Make the link with detailed design engineering & classical work breakdown structures organisations

Challenge in aircraft design

- Design "next generation" aircrafts, with conceptual & technological breakthrough
- Many disciplines are concerned
- But, today disciplines are generally handled separately and sequentially

Sequential design = risk of local solutions & antagonistic decisions

- Goal of MDA/MDO
 - Handle the disciplines simultaneously and exploit efficiently their interactions

Simultaneous design = better optimum & trade-off analysis

• Our current challenge is focused on wing aero-structure coupling but the mathematical formulation is general and can be extended to any number of disciplines

MDA : Multidisciplinary Design Analysis

- Shape is fixed
- Aims at finding the physical equilibrium between disciplines

2 important topics

1. Operating conditions A very important concept that determines the choice of disciplinary fidelity level

2. Coupling

Methods for solving efficiently the MDA problems

- Search to find the best shape that minimizes one or several criteria
- Could just consist in plugging an optimization algorithm to MDA process
- But many others strategy could be implemented (IDF, BLISS,..) ⇒ this is the goal of MDO as research field

MDO data exchange

Generic representation of a numerical MDO process

Use-case associated to the aero elastic context

Purpose of Multi-disciplinary parameterization

The purpose of the multidisciplinary parameterization is to ensure the **models consistency required by MDO** activities. The different models (struct, Aero, ...) has to **be consistent according to their sets of parameters** and the set of parameter is considered as the **only way to monitor geometry update/transformation** !

- Impact changes of structure model to aerodynamic model
- Impact changes of aerodynamic model to structure model
- Ensure models integration between two **different geometric kernels**
- Automatize model interaction for optimization loops

Next steps

- **<u>Understand</u>** the Multi Optimization capabilities for aero elastic problems
 - Validation, tests & benchmarks
 - Extension of physical analysis (low/high fidelity -> adequacy)
- Generalize the Multi Optimization capabilities for other physics
 - Acoustics,
 - Thermics
 - System models (0D-1D)
- <u>System view</u>: Make the link with detailed design engineering & classical work breakdown structures organisations

System of interest

Figure: Mission description

Figure: Atmospheric flight

- A controller (*ie* a numerical strategy)
 C is defined over a set of input variables (x, θ) to perform a virtual test corresponding to the flight time interval [0,T].
- The behaviour of the system is observed through the state variables s (deflection, consumption, attitude, ...).
- The performances of the controller C are qualified through the belonging of the output variables y = (κ ∘ C)(x, θ) to a given numerical domain D (exceedance or not of a threshold, ...).

Uncertainty arising in the applicative context

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Uncertainties and dispersions in this context

- Uncertainties correspond to the lack of knowledge of the values taken by some input variables (*rigid dynamic*, *bending modes*). This uncertainty could be reduced in some cases by an increase of knowledge (better model, return of experience) or NOT (unknown unknown!).
- Dispersions correspond to observed variability, most often small variability around a nominal value.

Application to the design of a deterministic controller

- Input variables x ∈ ℝ^P (P = 35):
 x = (Rigid Dynamic, Bending Modes, Wind Model)
- **State/ouput variables** $\mathbf{y} \in \mathbb{R}^{Q}$ (Q = 6)):
- **y** = (Deflection (d(t)), Consumption (c(T)), Dynamical Load $(q_{\alpha}(t))$, Attitude During Flight $(\alpha(t))$, Final Attitude $(\alpha(T))$, Final Angular Rate $(\dot{\alpha})$)

Controller: $h : \mathbf{x} \in \mathbb{R}^{35} \to \mathbf{y} \in \mathbb{R}^{6}$ considered like a black-box

Deterministic requirements

D :	<i>y</i> ₁	$\leq d_0$
C :	<i>y</i> 2	$\leq c_T$
DL:	<i>y</i> 3	$\leq q^{0}_{lpha}$
ADF	<i>Y</i> 4	$\leq a_0$
FA:	y ₅	$\leq \mathbf{k} * \alpha$
FAR:	<i>Y</i> 6	$\leq \alpha_0$

Probabilistic requirements

ſ	D:	$\mathbb{P}\left(\{\omega\in\Omega:y_1(\omega)\leq d_0\}\right)$	$\leq \beta_1$
	C:	$\mathbb{P}\left(\{\omega\in\Omega:y_2(\omega)\leq c_{T}\}\right)$	$\leq \beta_2$
	DL:	$\mathbb{P}\left(\{\omega\in\Omega:y_{3}(\omega)\leq\overline{q}_{\alpha}\}\right)$	$\leq \beta_3$
Ì	ADF	$\mathbb{P}\left(\{\omega\in\Omega:y_4(\omega)\leq a_0\}\right)$	$\leq \beta_4$
	FA:	$\mathbb{P}\left(\left\{\omega\in\Omega:y_{5}(\omega)\leq k*\alpha_{T}\right\}\right)$	$\leq \beta_{5}$
	FAR:	$\mathbb{P}\left(\{\omega\in\Omega:y_6(\omega)\leq\alpha_0\}\right)$	$\leq \beta_6$

Propagation of uncertainty

Figure: Uncertainties on outputs

Figure: Outputs vs wind model inputs

Sensitivity indexes of a probability

Figure: Sensitivity to the probability

Next steps

- Integrate classical UQ techniques in the post analysis of optimization processes
 - Validation, tests & benchmarks
- Link with Robust Optimization capabilities to each scalability
- <u>System view</u>: Make the link with detailed design engineering & classical work breakdown structures organisations

ROBUST OPTIMIZATION

What do we mean by "robustness" within an industrial context ?

It's not a pure matter of tool or math, neither an issue in data or model exchange; it's a pure collaborative challenge: wording, methodology, common understanding etc And each team to be at the right place to solve each bit of the set of difficulties ©

ROBUST OPTIMIZATION

- Cost function J is derived mainly from "functional/system" consideration (mass, consumption, range of action, etc.)
- Constraints g are very often "complex physical simulation" (no analytical expression): temperature, aerodynamic coeff., displacement, etc.
- The interaction between the objective function J and constraints g induces couplings "physics-system" (e.g thermal regulation: system = air conditioning pack / physics = fluid behavior in the cabin)

Margins are everywhere

due to the way our products were designed. Value will be created by rigorously chasing them !

Optimization strategies also impact organisations !

OP = Optimization Problem Rob = Robust CC = Chance Constraints ICC = Individual Chance Constr

 $\min_{\mathbf{x}} J(\mathbf{x})$

 $g_k(\mathbf{x}, \mathbf{u}) \le 0, \forall k \in K$

 $\min_{\mathbf{x}} J(\mathbf{x})$

 $\min_{\mathbf{x}} J(\mathbf{x})$

 $q_k(\mathbf{x}, \boldsymbol{\xi}) \le 0 \ge \alpha_k, \forall k \in K$

 $\mathbb{P}(g_k(\mathbf{x}, \boldsymbol{\xi}) \le 0, \forall k \in K) \ge \alpha$

Pure Reliability Problem

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Variability Identificatio

> Uncertainty Modeling

Parametric

Robust &

Reliability OP

OP

 $\min_{\mathbf{x}} J(\mathbf{x}, \mathbf{u})$

 $\min_{\mathbf{x}} \mathbb{E}(J(\mathbf{x}, \boldsymbol{\xi}))$

Pure Robustness Problem

 $\min_{\mathbf{x}} J(\mathbf{x}, \mathbf{u})$

 $g_k(\mathbf{x}) \le 0, \forall k \in K$

 $\min_{\mathbf{x}} \mathbb{E}(J(\mathbf{x}, \boldsymbol{\xi}))$

 $g_k(\mathbf{x}) \le 0, \forall k \in K$

 $\min_{J(\mathbf{x}, \mathbf{u})}$

 $g_k(\mathbf{x}, \mathbf{u}) \leq 0, \forall k \in K$

 $\min \mathbb{E}(J(\mathbf{x}, \boldsymbol{\xi}))$

 $\mathbb{P}(g_k(\mathbf{x}, \boldsymbol{\xi}) \leq 0) \geq \alpha_k, \forall k \in I$

 $\min_{\mathbf{x}} \mathbb{E}(J(\mathbf{x}, \boldsymbol{\xi}))$

 $(q_k(\mathbf{x}, \boldsymbol{\xi}) \le 0, \forall k \in K)$

Robustness & Reliability Problem

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Next steps

- <u>Understand</u> the Robust Optimization capabilities for a set of applicative problems
 - Validation, tests & benchmarks
 - Extension of physical analysis (low/high fidelity -> adequacy)
- **Develop** the Robust Optimization capabilities to each scalability
 - Acoustics,
 - Thermics
 - System models (0D-1D)
- **<u>Capitalize</u>** in an open source software
- <u>System view</u>: Make the link with detailed design engineering & classical work breakdown structures organisations

NEW TOPICS: DATA ANALYTICS

Operability of single satellite based on telemetry gathered at fleet level

Many sensors Year/month/day/min/sec datasets Active fleet of satellites

Flight-Test plan reduction Better maturity @ EIS

500 sensors 10 physical parameters 100 Flights

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Calibration & data mining in large simulation datasets

SPECIFIC OPTIMIZATION PROBLEMS FOR SPECIFIC HARDWARE INFRASTRUCTURES

Quantum Computing is emerging and seems to be very promising for specific optimization problems

CONCLUSION

- Mathematical algorithms make the difference but this is not sufficient !
- Engineers are not used to build/model optimization problems and this is not only a numerical problem
- On-going research to embrace the Robust Multi Disciplinary Optimization vision
- New topics to arise in optimization to take advantage of future on-line learning capabilities of our platforms (Big Data, Quantum Computing
- Communities to be built between Uncertainty Quantification (GDR MASCOT-NUM/SIAM UQ) & Optimization (You !)

Thank you !

For the invitation ! For the disrupted schedule ! For your questions !

