## Application and development of inverse theory to Shock Tube problem

#### Mohd Afeef BADRI

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Dr. Ahmed Ould El MOCTAR

Ecole polytechnique Nantes

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## outline

- 1 Literature Survey
- 2 Shock Tube
- Problem Statement
- 4 Forward Model (CFD solution)
- **5** Inverse Solution
- 6 conclusion



• Common notion : Inverse problems used with matrix based system and for elliptic PDEs (Heat transfer problems), rarely used with Fluid Mechanics.

Liu et al (2010): Inverse determination of building heating from the measurements within the turbulent slot-vented enclosure.

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- Step out of common notion use it for non elliptical and non matrix based systems.
- Set up guidelines more like Do's and Dont's for using Inverse Problems with Fluid Systems.
- Validate use of available inverse problem methods with a case involving non linear Fluid flow phenomenon.

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## **Problem Statement**

Core purpose of this project was to conduct study and research on use of inverse problems with non linear hyperbolic PDE (Euler equation in a Shock Tube) and conduct survey on sensitivity of using inverse methods such systems. Inverse Problem Solution for shock tube



# **Inverse Problem Solution for Shock tubes**



## **Inverse Problem Solution for** Shock tubes







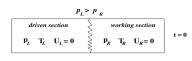
## What is this Shock Tube?







 A device for detonation, transonic, supersonic and hypersonic testing, it was fist invented in France<sup>4,5</sup> (Still used in CNRS IUSTI lab Marseilles).

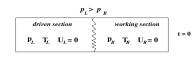




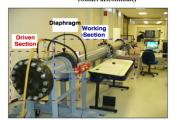
Driven Section Section

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5 N. A. Fomin (2010): 110 vears of experiments on shock tubes.

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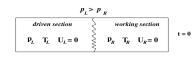




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- The time evolution of this problem described by : solving the Euler equations (Non-linear 1D Hyperbolic PDE).







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## What is this non linear hyperbolic PDE?



#### Continuity

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} = 0$$



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#### In matrix form

$$\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ E \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ (E + \rho)u \end{pmatrix} = 0$$

#### States and Fluxes

$$U = \begin{pmatrix} \rho \\ \rho u \\ E \end{pmatrix} \quad \text{and} \quad F = \begin{pmatrix} \rho u \\ \rho u^2 + \rho \\ (E + \rho)u \end{pmatrix}$$



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#### Euler Equation

$$\frac{\partial U}{\partial t} + \frac{\partial F}{\partial x} = 0$$

## **Inverse Problem Solution for** Shock tubes



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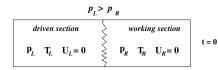
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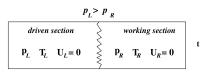
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- Note: complete initial conditions (Right  $p_r$ ,  $\rho_r$ ,  $u_r$ ,  $T_r$  and Left  $\rho_l$ ,  $p_l$ ,  $u_l$ ,  $T_l$ ).







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- Primitives:  $\rho_l$ ,  $p_l$ ,  $T_l$ = 1.0; Velocities:  $u_l$ = $u_r$ = 0.0;
- Temprature :  $T_r = p_r/\rho_r$ .



t = 0

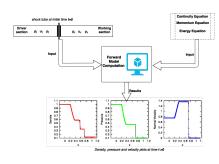
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#### Forward Model

$$\begin{split} &\frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} = 0 \\ &\frac{\partial \rho u}{\partial t} + \frac{\partial \rho u^2}{\partial x} + \frac{\partial \rho}{\partial x} = 0 \\ &\frac{\partial E}{\partial t} + \frac{\partial E u}{\partial x} + \frac{\partial \rho u}{\partial x} = 0 \\ &7_{\text{for } t} = 0 \begin{cases} (\rho_l = 1.0, \rho_l = 1.0, u_l = 0.0), & x < x_0, \\ (\rho_r = 0.125, \rho_r = 0.1, u_r = 0.0), & x > x_0, \end{cases} \end{split}$$



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#### Inverse Model

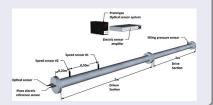
$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} = 0$$

$$\frac{\partial pu}{\partial t} + \frac{\partial pu}{\partial x} + \frac{\partial p}{\partial x} = 0$$
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$$\frac{\partial E}{\partial t} + \frac{\partial Eu}{\partial x} + \frac{\partial pu}{\partial x} = 0$$

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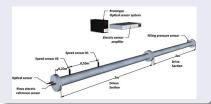


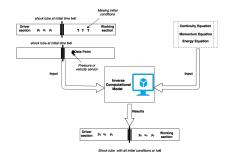
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for 
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$$u(x_{data}, t)$$
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## Solution

• Iterative solving approach <sup>8</sup>: involves guessing the parameters and improving the guess iteration after iteration until stopping criteria (minimum cost) is not met.



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- Fluid problems are computationally expensive, iterating over and over again adds to this expense and the system would be slow (slow as a turtle).



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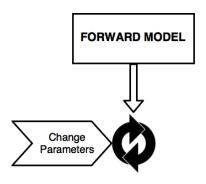
 Optimization (Boost) - fining the best path to minimize the cost function.



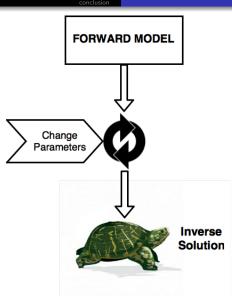
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**FORWARD MODEL** 

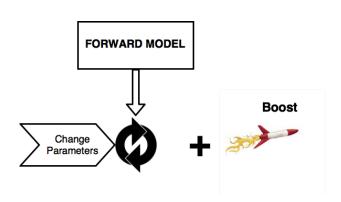




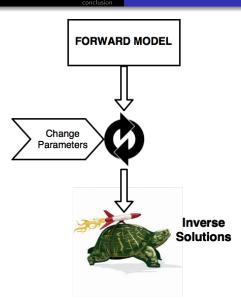














# **Inverse Problem Solution for Shock tubes**



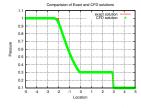
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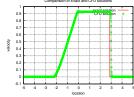
• Finite volume based Euler solver for Shock tube was developed and validated against exact and experimental(Sods results<sup>9</sup>) results .

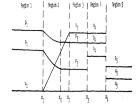


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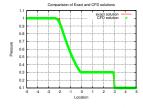


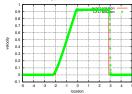


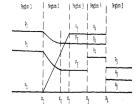


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**Conclusion:** Scheme is low on errors, capture the flow physics for

Linearity check 1 Parameter Identification

#### Linearity check

Necessary for placing the sensor.



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- Forward model with minimum computational configuration was run while changing the initial conditions pressure  $p_r$  and Density  $\rho_r$ .



# Linearity check

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- Forward model with minimum computational configuration was run while changing the initial conditions pressure  $p_r$  and Density  $\rho_r$ .
- Tests reveled
  - Output pressure p vs changing initial pressure  $p_r$
  - $lue{}$  Output pressure p with changing initial density  $ho_r$
  - ightharpoonup Output velocity u with changing initial pressure  $p_r$
  - ightharpoonup Output velocity u with changing initial density  $ho_r$
  - ightharpoonup Output Temperature with changing initial pressure  $p_r$

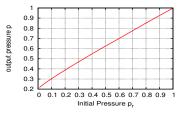


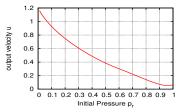
Linearity check 1 Parameter Identification

• Tests on many points revealed x = 0.5 best sensor location.



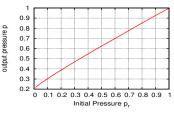
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- Sensitivity of solution at x = 0.5 with initial Pressure change

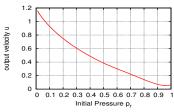




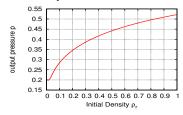


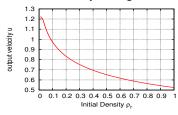
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• Sensitivity of solution at x = 0.5 with initial Density change







1 parameter identification (pressure)

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Results on 1 Parameter identification



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Results on 1 Parameter identification

Pressure identification

Cost Function	Pressure initial	Error %
$\frac{1}{2}(P_{0.5} - P_{\text{exact}})^2$	.1112199	11.2199
$\frac{1}{2}(U_{0.5} - U_{exact})^2$	.1112799	11.2799
$\frac{1}{2}(P_{0.5} - P_{exact})^2 + \frac{1}{2}(U_{0.5} - U_{exact})^2$	.1112699	11.2699



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#### Results on 1 Parameter identification

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#### Density Identification

Cost Function	Density initial	Error %
$\frac{1}{2}(P_{0.5} - P_{exact})^2$	.140109	12.087
$\frac{1}{2}(U_{0.5} - U_{exact})^2$	.140179	12.1439
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- Linearity check 1 Parameter Identification
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#### 1 Parameter identification

Results on 1 Parameter identification

Pressure identification

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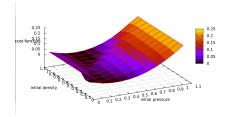
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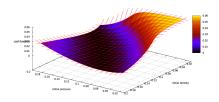
 Conclusion Pressure based cost functions perform better, it will be wise choice to include pressure sensors for further two parameter study.



#### 2 Parameter identification- Cost Function plot

velocity and pressure based pressure based Cost function plot



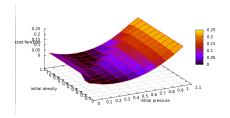


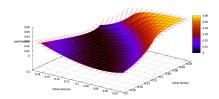


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- 2 Parameter Identification (Pressure and Density)

#### 2 Parameter identification- Cost Function plot

velocity and pressure based pressure based Cost function plot







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## Gauss-Newton (GN) Algorithm

 Most famous and commonly used method, The method was given by Gauss, It is a modification of Newton's method for finding a minimum of a function.





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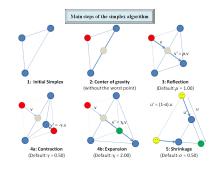
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  - Algorithm FAILED.
  - Conclusion: there exists correlation between the initial Pressure and density
  - There is a need to apply algorithms which does not deal with Matrices



- Linearity check 1 Parameter Identification
- 1 parameter identification (pressure)
  2 Parameter Identification (Pressure and Density)

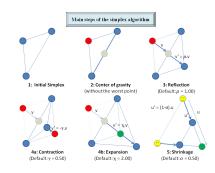
 Given by Nelder-Mead it is gradient free method (popular in non convex) to find minimum of a function.





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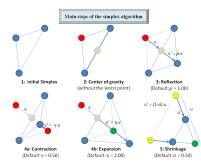
- Given by Nelder-Mead it is gradient free method (popular in non convex) to find minimum of a function.
- The process generates a sequence of simplexes i.e. triangles , idea is to decrease cost function  $j(\psi)$  value of vertices iteratively.





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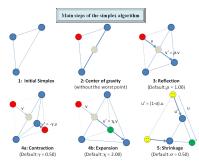


		Iteration	Initial Pressure $\psi_1 = p_r$	Initial Density $\psi_2 = \rho_r$	Error in $\psi_1$	Error in $\psi_2$
	Case I	16	0.118	0.131	18.1 %	4.8 %
- 1	Case II	11	0.112	0.122	12.8 %	2.8 %



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• Conclusion Algorithm Works well, computationally not much expensive, and is more or less stable.

inearity check 1 Parameter Identification

2 Parameter Identification (Pressure and Density)

# Particle Swarm optimization (PSO) Algorithm





2 Parameter Identification (Pressure and Density)

# Particle Swarm optimization (PSO) Algorithm

 Genetic Algorithm inspired by movement of Birds and Bees to find Food





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- Also gradient free method, particles inside cost function  $j(\psi)$  parameter space mimic birds to find there food (minimum cost).





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ſ	Particles	Iteration	Initial Pressure	Initial Density	Error in $\psi_1$	Error in $\psi_2$
			$\psi_1 = \rho_r$	$\psi_2 = \rho_r$		
ſ	10	170	.10631	.13151	6.31 %	4.8 %
ſ	20	46	.10633	.13021	6.33 %	4.16 %



2 Parameter Identification (Pressure and Density)

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 conclusion Algorithms produces excellent results, it is stable but computationally expensive.

inearity check 1 Parameter Identification

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2 Parameter Identification (Pressure and Density)

#### Steepest Gradient (SG) Algorithm

• First Gradient type algorithm that takes assistance from Gradient  $(\nabla j(\psi))$  at each point.



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- At each iteration gradient  $\nabla j(\psi)$  helps in giving largest increase of j (direction of decent).



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2 Parameter Identification (Pressure and Density)

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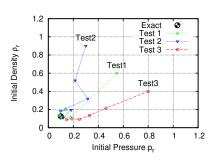
- First Gradient type algorithm that takes assistance from Gradient  $(\nabla j(\psi))$  at each point.
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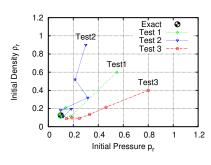
	Iteration	Initial guess $\psi^0$	Minimum $\overline{\psi}$	Error in $\psi_1(p_r)$	Error in $\psi_2(\rho_r)$
Test 1	4	[0.55 0.6]	[0.085 0.134]	15.0 %	7.2 %
Test 2	5	[0.30 0.9] <sup>T</sup>	[0.119 0.110] <sup>T</sup>	19.0 %	12.2 %
Test 3	5	[0.8 0.4]	[0.145 0.089]	45.6 %	28.8 %



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 Conclusion: Algorithm is not stable, has to be run over and again to know the exact results, it produces higher error than gradient free and it is computationally inexpensive.

Linearity check 1 Parameter Identification

2 Parameter Identification (Pressure and Density)

### Conjugate Gradient (CG) Algorithm

 Also gradient type, similar characteristics to SG.



inearity check 1 Parameter Identification

2 Parameter Identification (Pressure and Density)

# Conjugate Gradient (CG) Algorithm

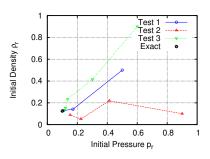
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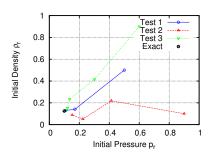
	Iteration	Initial guess $\psi^0$	Minimum $\overline{\psi}$	Error in $\psi_1(p_r)$	Error in $\psi_2(\rho_r)$
Test 1	2	[0.5 0.5] <sup>T</sup>	[0.109 0.129] <sup>T</sup>	9.9 %	3.2 %
Test 2	3	[0.9 0.1] <sup>T</sup>	[0.153 0.089] <sup>T</sup>	53.3 %	28.8 %
Test 3	4	[0.6 0.9] <sup>T</sup>	[0.110 0.133] <sup>T</sup>	10.1 %	6.4 %



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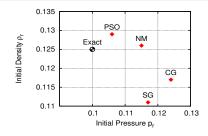


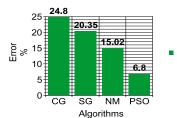
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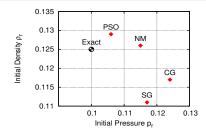
- 2 Parameter Identification (Pressure and Density)

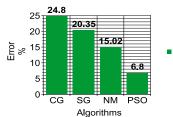






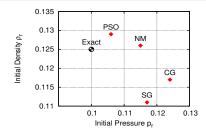
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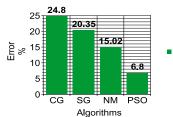






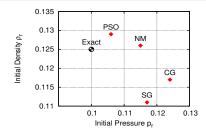
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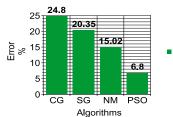






- 2 Parameter Identification (Pressure and Density)







Linearity check 1 Parameter Identification 1 parameter identification (pressure) 2 Parameter Identification (Pressure and Density)

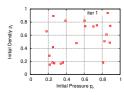
### PSO1CG2

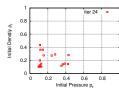
• Run first the PSO then CG algorithm.

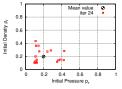


- inearity check 1 Parameter Identification
- 1 parameter identification (pressure)
  2 Parameter Identification (Pressure and Density)

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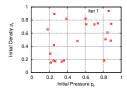


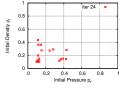


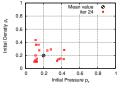
1 parameter identification (pressure)
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### PSO1CG2

• Run first the PSO then CG algorithm.





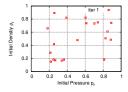


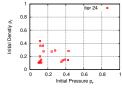
• This mean value from PSO is given as input to CG algorithm.

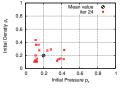


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- 1 parameter identification (pressure)
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Run first the PSO then CG algorithm.







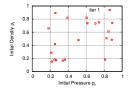
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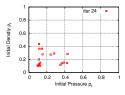
Iteration (PSO+CG)	Initial Pressure $\psi_1 = p_r$	Initial Density $\psi_2 = \rho_r$	Error in $\psi_1$	Error in $\psi_2$
24+7=31	.1063	.138	6.3 %	10.4 %

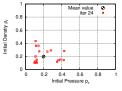


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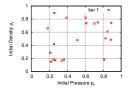
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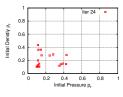
• **Conclusion:** Performs better than PSO and CG individually. Stable, Low on error and moderate on computational cost.

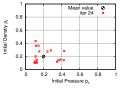


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- Conclusion: Performs better than PSO and CG individually. Stable, Low on error and moderate on computational cost.
- Used with 20 particle PSO saved 22 PSO iterations,  $22 \times 20 = 440$  forward model iterations.

2 Parameter Identification (Pressure and Density)

### PSO2CG1

• Run first the CG and then PSO algorithm.



2 Parameter Identification (Pressure and Density)

### PSO2CG1

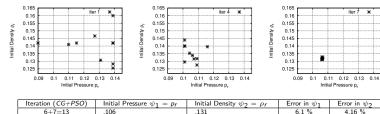
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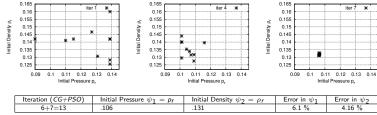




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• **conclusion:** A stable, low error and computationally economic algorithm. Performed better than PSO1CG2.



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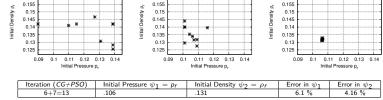
0.16

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0.16

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0.16



iter 4

- **conclusion:** A stable, low error and computationally economic algorithm. Performed better than PSO1CG2.
- Used with 10 particle PSO, saved 163 PSO iterations,  $163 \times 10 = 1630$  forward model iterations.

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- GN mostly will never perform for static initial conditions, Gradient free are best for inverse fluid mechanics problems.
- Two new algorithms developed PSO1CG2 and PSOCG1 that can be further used.



### Thank You For your Attention

