

Advances in UQ Algorithms for Wind Energy Applications

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Research in Scalable UQ Methods

For production UQ analyses, we prefer fast converging global methods:

- Local approximate methods (reliability methods, moment-based methods) exhibit significant errors in presence of multimodal/nonsmooth/highly nonlinear responses
- MC/LHS are robust with dimension-independent conv., but rates can be unacceptably slow

Spectral methods (e.g., PCE) provide a more effective balance of robustness and efficiency, especially when solution smoothness can be exploited

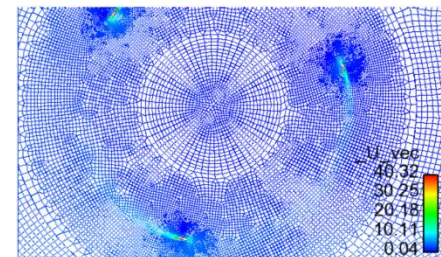
- Exponential growth in expansion cardinality with n and p
- collocation requirements are on the order of the number of terms

To mitigate the curse of dimensionality:

- *A priori* model reduction methods (e.g., POD, Karhunen-Loeve)
- Goal-oriented adaptive refinement to reduce effective dimension
- Adjoint techniques [given n (random dimension) $>$ m (response QoI)]
- Sparsity detection methods: compressive sensing, least interpolation

Build on this foundation:

- Error balancing framework
- Multiple model forms
 - Model hierarchy \rightarrow multifidelity UQ (LF: EOLO, FAST, CACTUS; HF: URANS, DG LES)
 - Epistemic model form \rightarrow mixed aleatory-epistemic/continuous-discrete UQ



Non-Intrusive Stochastic Expansions: Polynomial Chaos and Stochastic Collocation

Polynomial chaos: spectral projection using orthogonal polynomial basis fns

$$R = \sum_{j=0}^P \alpha_j \Psi_j(\xi)$$

using

$$\begin{aligned} \Psi_0(\xi) &= \psi_0(\xi_1) \psi_0(\xi_2) = 1 \\ \Psi_1(\xi) &= \psi_1(\xi_1) \psi_0(\xi_2) = \xi_1 \\ \Psi_2(\xi) &= \psi_0(\xi_1) \psi_1(\xi_2) = \xi_2 \\ \Psi_3(\xi) &= \psi_2(\xi_1) \psi_0(\xi_2) = \xi_1^2 - 1 \\ \Psi_4(\xi) &= \psi_1(\xi_1) \psi_1(\xi_2) = \xi_1 \xi_2 \\ \Psi_5(\xi) &= \psi_0(\xi_1) \psi_2(\xi_2) = \xi_2^2 - 1 \end{aligned}$$

Distribution	Density function	Polynomial	Weight function	Support range
Normal	$\frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$	Hermite $H_n(x)$	$e^{-\frac{x^2}{2}}$	$[-\infty, \infty]$
Uniform	$\frac{1}{2}$	Legendre $P_n(x)$	1	$[-1, 1]$
Beta	$\frac{(1-x)^\alpha (1+x)^\beta}{2^{\alpha+\beta+1} B(\alpha+1, \beta+1)}$	Jacobi $P_n^{(\alpha, \beta)}(x)$	$(1-x)^\alpha (1+x)^\beta$	$[-1, 1]$
Exponential	e^{-x}	Laguerre $L_n(x)$	e^{-x}	$[0, \infty]$
Gamma	$\frac{x^\alpha e^{-x}}{\Gamma(\alpha+1)}$	Generalized Laguerre $L_n^{(\alpha)}(x)$	$x^\alpha e^{-x}$	$[0, \infty]$

- Estimate α_j using regression or numerical integration: sampling, tensor quadrature, sparse grids, or cubature

$$\alpha_j = \frac{\langle R, \Psi_j \rangle}{\langle \Psi_j^2 \rangle} = \frac{1}{\langle \Psi_j^2 \rangle} \int_{\Omega} R \Psi_j \varrho(\xi) d\xi$$

$$\langle \Psi_j^2 \rangle = \prod_{i=1}^n \langle \psi_i^2 \rangle$$

Stochastic collocation: instead of estimating coefficients for known basis functions, form interpolants for known coefficients

- Global:** Lagrange (values) or Hermite (values+derivatives)
- Local:** linear (values) or cubic (values+gradients) splines

$$R = \sum_{j=1}^{N_p} r_j L_j(\xi)$$

$$L_i = \prod_{\substack{j=1 \\ j \neq i}}^m \frac{x - x_j}{x_i - x_j}$$



$$R(\xi) \cong \sum_{j_1=1}^{m_{i_1}} \cdots \sum_{j_n=1}^{m_{i_n}} r(\xi_{j_1}^{i_1}, \dots, \xi_{j_n}^{i_n}) (L_{j_1}^{i_1} \otimes \cdots \otimes L_{j_n}^{i_n})$$

Sparse interpolants formed using Σ of tensor interpolants

- Taylor expansion form:**
 - p-refinement: anisotropic tensor/sparse, generalized sparse
 - h-refinement: local bases with dimension & local refinement
- Method selection:** fault tolerance, decay, sparsity, error est.

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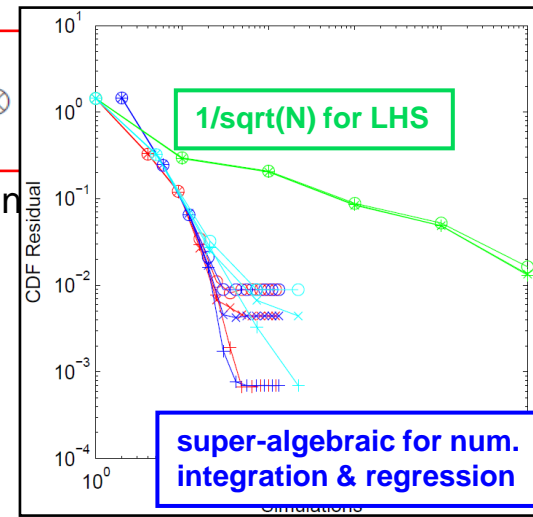
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$$R(\xi) \cong \sum_{j_1=1}^{m_{i_1}} \cdots \sum_{j_n=1}^{m_{i_n}} r(\xi_{j_1}^{i_1}, \dots, \xi_{j_n}^{i_n}) (L_{j_1}^{i_1} \otimes \dots \otimes L_{j_n}^{i_n})$$

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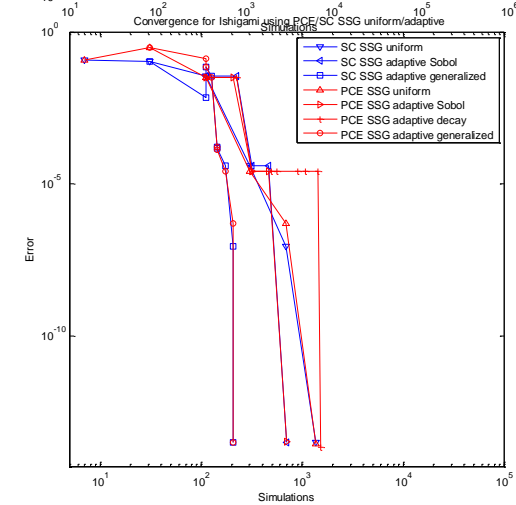
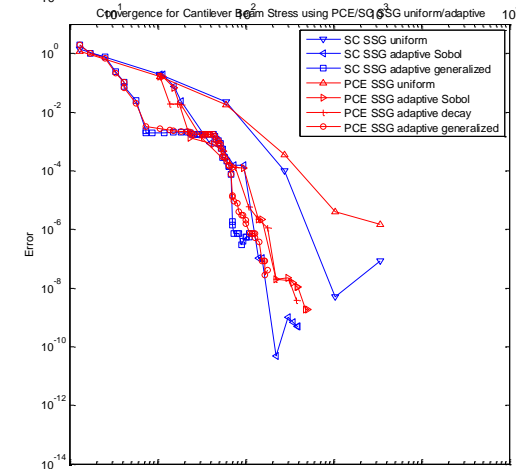
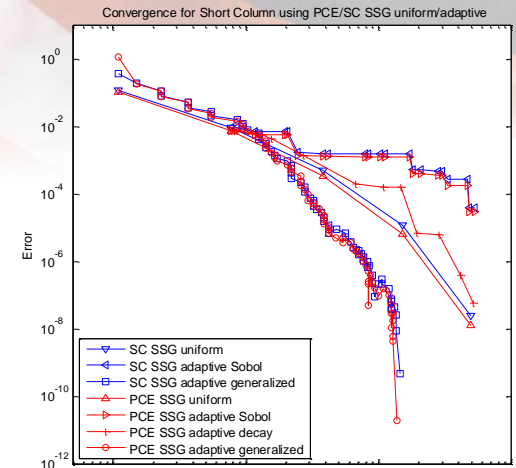
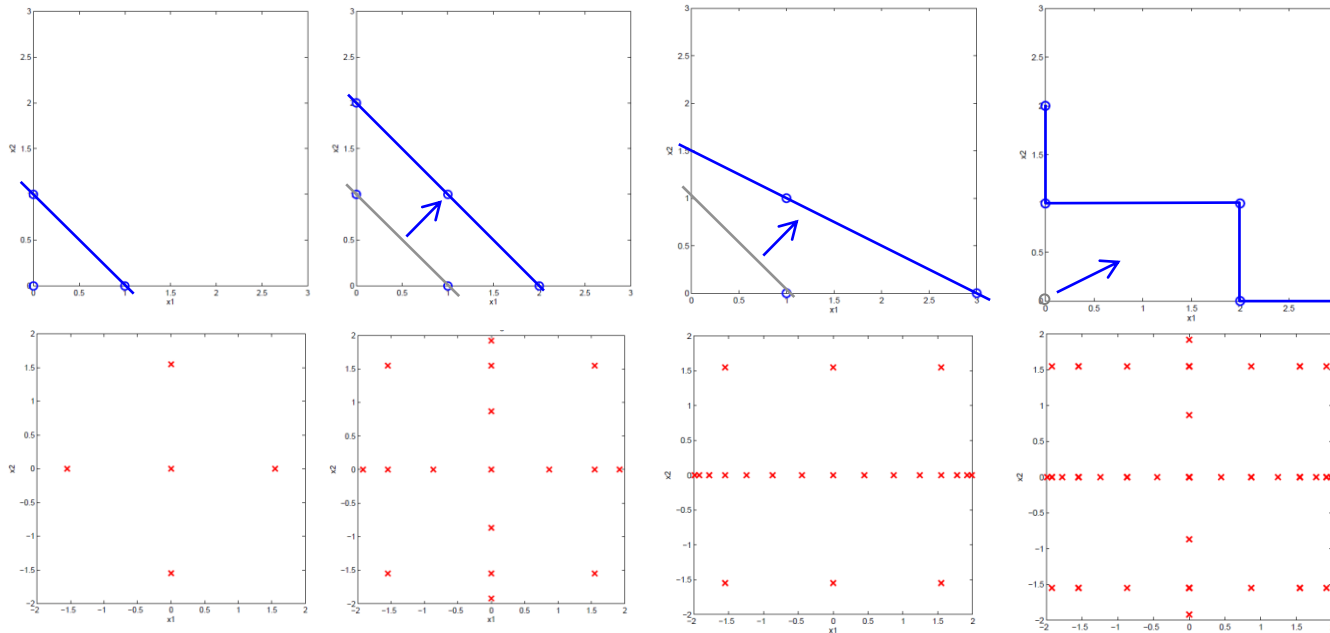


Stochastic Expansions on Structured Grids: Adaptive Collocation Methods

Polynomial order (p -) refinement approaches:

- **Uniform:** isotropic tensor/sparse grids
 - *Increment grid:* increase order/level, ensure change (restricted/nested)
 - *Assess convergence:* L^2 change in response covariance
- **Adaptive:** anisotropic tensor/sparse grids
 - **PCE/SC:** variance-based decomp. \rightarrow total Sobol' indices \rightarrow anisotropy
 - **PCE:** spectral coefficient decay rates \rightarrow anisotropy
- **Goal-oriented adaptive:** generalized sparse grids
 - **PCE/SC:** change in QOI induced by trial index sets on active front
 - Fine-grained control: frontier not limited by index set constraint

$$w_{\alpha} - |\alpha| < \sum_{n=1}^d (i_n - 1) \alpha_n \leq w_{\alpha}$$



Extend Scalability: (Adjoint) Derivative-Enhancement

PCE:

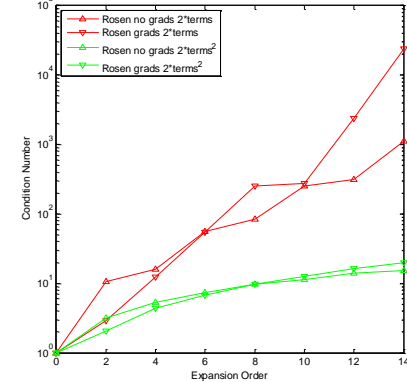
- **Linear regression including derivatives**
 - Gradients/Hessians → addtnl. eqns.
 - Over-determined: SVD, eq-constrained LS
 - Under-determined: compressive sensing

SC:

- **Gradient-enhanced interpolants**
 - Local: cubic Hermite splines
 - Global: Hermite interpolating polynomials

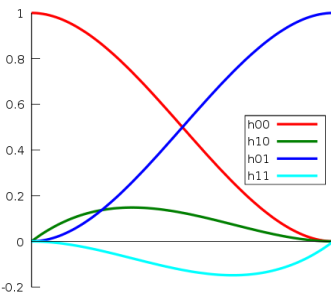
$$\begin{bmatrix} \vdots & \vdots & \vdots \\ \pi_{0,j}(\vec{\xi}_i) & \pi_{1,j}(\vec{\xi}_i) & \cdots & \pi_{P,j}(\vec{\xi}_i) \\ \frac{\partial \pi_{0,j}}{\partial \xi_1}(\vec{\xi}_i) & \frac{\partial \pi_{1,j}}{\partial \xi_1}(\vec{\xi}_i) & \cdots & \frac{\partial \pi_{P,j}}{\partial \xi_1}(\vec{\xi}_i) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial \pi_{0,j}}{\partial \xi_{n_\xi}}(\vec{\xi}_i) & \frac{\partial \pi_{1,j}}{\partial \xi_{n_\xi}}(\vec{\xi}_i) & \cdots & \frac{\partial \pi_{P,j}}{\partial \xi_{n_\xi}}(\vec{\xi}_i) \\ \vdots & \vdots & \vdots & \vdots \end{bmatrix} \begin{pmatrix} \vdots \\ \vec{u}^{(m,j)} \\ \vec{u}^{(m+1,j)} \\ \vdots \\ \vec{u}^{(m+n_\xi,j)} \\ \vdots \end{pmatrix} = \begin{pmatrix} \vdots \\ \vec{u}_i \\ \frac{\partial \vec{u}_i}{\partial \xi_1} \\ \vdots \\ \frac{\partial \vec{u}_i}{\partial \xi_{n_\xi}} \\ \vdots \end{pmatrix}$$

Gradient-Enhanced PCE: Rosenbrock Std Uniform Condition Numbers from GELSS



$$\begin{aligned}
 f &= \sum_{i=1}^N f_i H_i^{(1)}(x_1) H_i^{(1)}(x_2) H_i^{(1)}(x_3) + \\
 &\sum_{i=1}^N \frac{df_i}{dx_1} H_i^{(2)}(x_1) H_i^{(1)}(x_2) H_i^{(1)}(x_3) + \\
 &\sum_{i=1}^N \frac{df_i}{dx_2} H_i^{(1)}(x_1) H_i^{(2)}(x_2) H_i^{(1)}(x_3) + \\
 &\sum_{i=1}^N \frac{df_i}{dx_3} H_i^{(1)}(x_1) H_i^{(1)}(x_2) H_i^{(2)}(x_3)
 \end{aligned}$$

Cubic shape fns: type 1 (value) & type 2 (gradient)

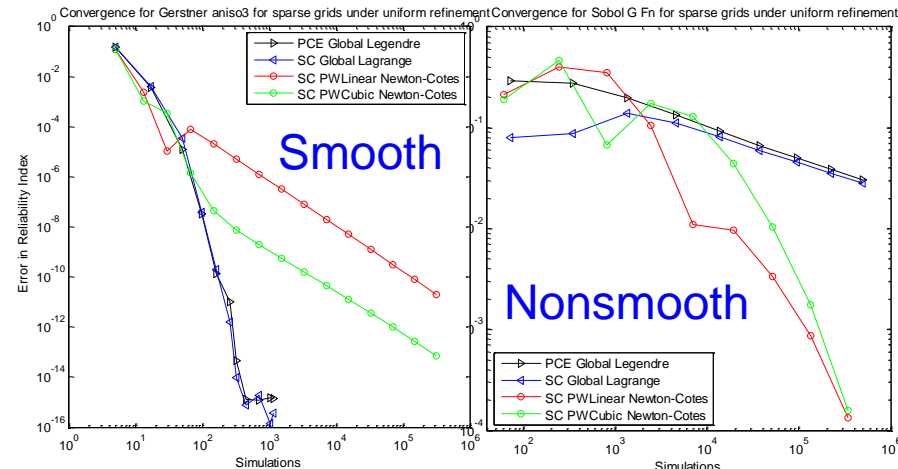


$$\begin{aligned}
 \mu &= \sum_{i=1}^N f_i w_i^{(1)} w_i^{(1)} w_i^{(1)} + \sum_{i=1}^N \frac{df_i}{dx_1} w_i^{(2)} w_i^{(1)} w_i^{(1)} + \\
 &\sum_{i=1}^N \frac{df_i}{dx_2} w_i^{(1)} w_i^{(2)} w_i^{(1)} + \sum_{i=1}^N \frac{df_i}{dx_3} w_i^{(1)} w_i^{(1)} w_i^{(2)}
 \end{aligned}$$

and similar for higher-order moments

$$e^{-10x^2 - 5y^2}$$

$$f(\mathbf{x}) = 2 \prod_{j=1}^5 \frac{|4x_j - 2| + a_j}{1 + a_j}; \quad a = [0, 1, 2, 4, 8]$$



Stochastic Expansions on Unstructured Grids: Compressive Sensing

$$\begin{bmatrix} f(\mathbf{x}^{(1)}) \\ f(\mathbf{x}^{(2)}) \\ \vdots \\ f(\mathbf{x}^{(N)}) \end{bmatrix} = \begin{bmatrix} 1 & \Phi_2(\mathbf{x}^{(1)}) & \Phi_2(\mathbf{x}^{(1)}) & \dots & \Phi_P(\mathbf{x}^{(1)}) \\ 1 & \Phi_1(\mathbf{x}^{(2)}) & \Phi_2(\mathbf{x}^{(2)}) & \dots & \Phi_P(\mathbf{x}^{(2)}) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \Phi_1(\mathbf{x}^{(N)}) & \Phi_2(\mathbf{x}^{(N)}) & \dots & \Phi_P(\mathbf{x}^{(N)}) \end{bmatrix} \begin{bmatrix} C_0 \\ C_1 \\ C_2 \\ \vdots \\ C_P \end{bmatrix} + \begin{bmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \vdots \\ \varepsilon_N \end{bmatrix}$$

or in matrix notation

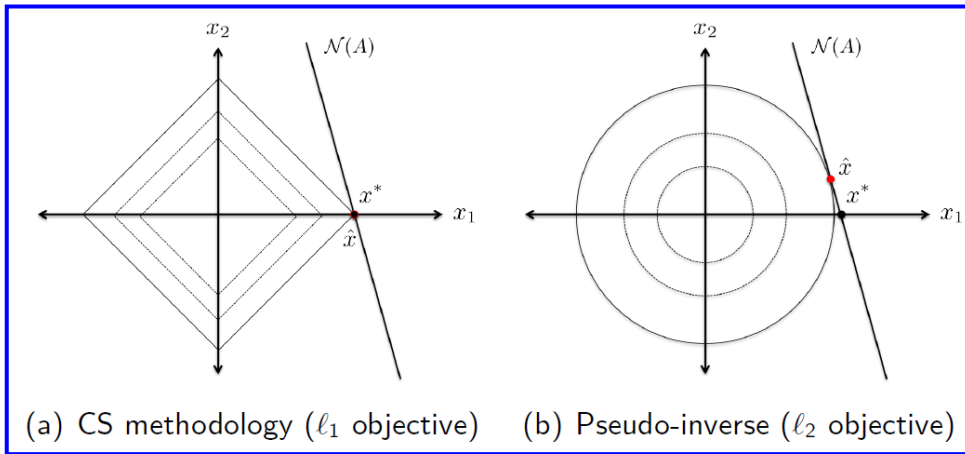
$$\mathbf{b} = \mathbf{A}\mathbf{x} + \boldsymbol{\varepsilon}$$

and find the **minimum norm solution**

$$\min_{\mathbf{x}} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2$$

or (more recently) **find a sparse solution**

$$\min_{\mathbf{x}} \|\mathbf{x}\|_1 \quad \text{such that} \quad \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2 \leq \varepsilon$$



BP

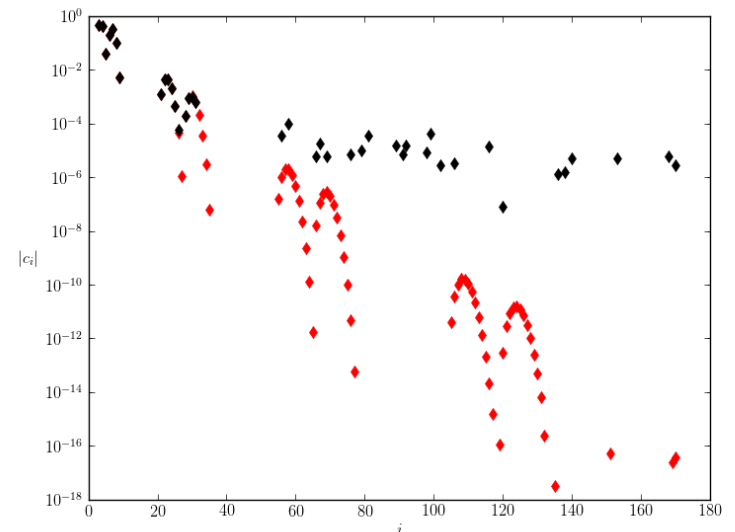
$$\mathbf{c} = \arg \min \|\mathbf{c}\|_{\ell^1} \quad \text{such that} \quad \boldsymbol{\Phi}\mathbf{c} = \mathbf{y}$$

BPDN and OMP

$$\mathbf{c} = \arg \min \|\mathbf{c}\|_{\ell^1} \quad \text{such that} \quad \|\boldsymbol{\Phi}\mathbf{c} - \mathbf{y}\|_{\ell^2} \leq \varepsilon$$

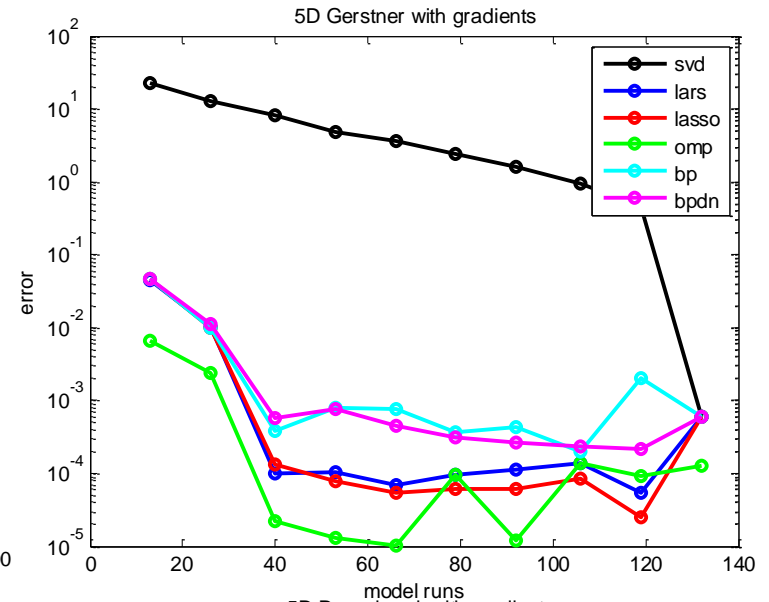
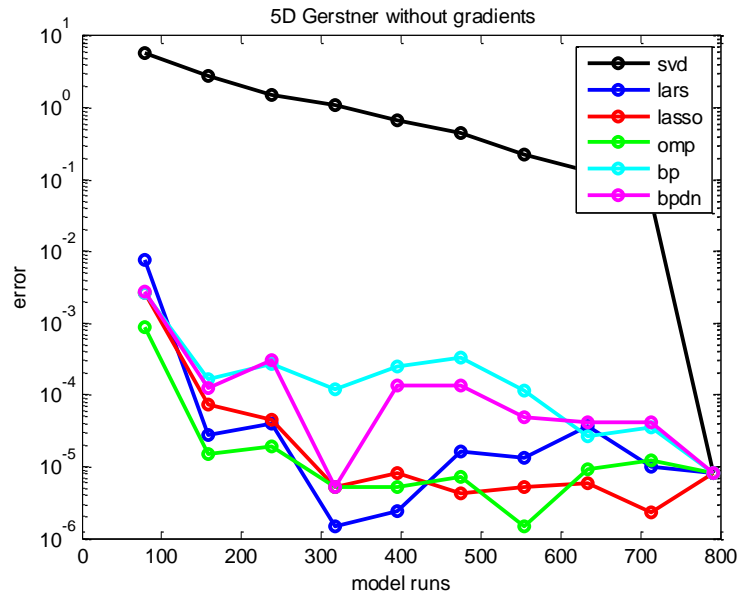
LASSO and LARS

$$\mathbf{c} = \arg \min \|\boldsymbol{\Phi}\mathbf{c} - \mathbf{y}\|_{\ell^2}^2 \quad \text{such that} \quad \|\mathbf{x}\|_{\ell^1} \leq \tau$$

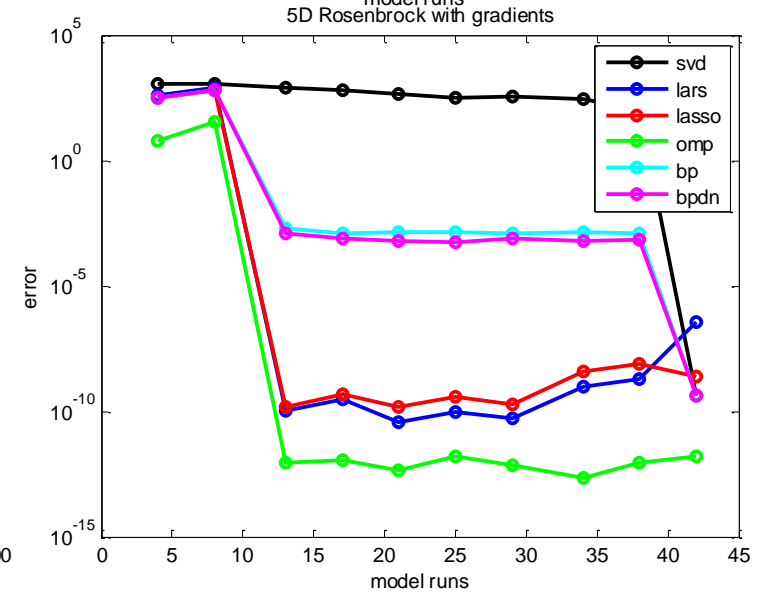
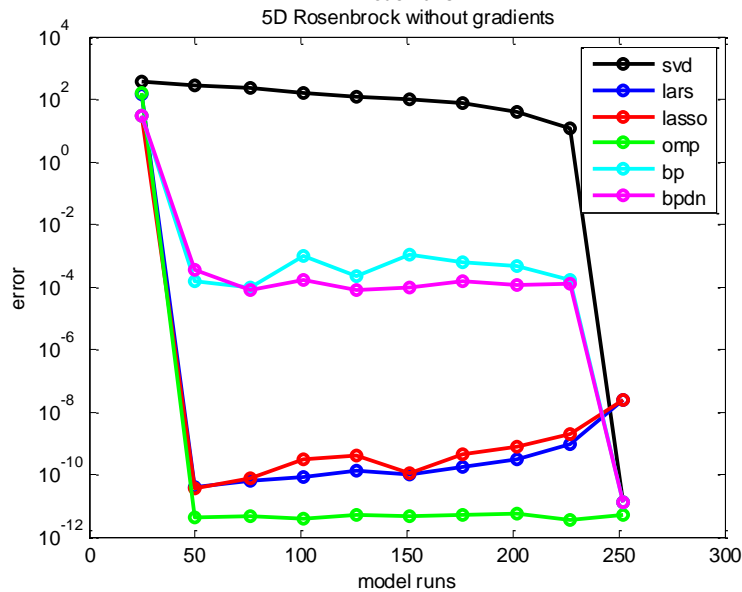


Comparison of CS Methods with SVD for under-determined PCE

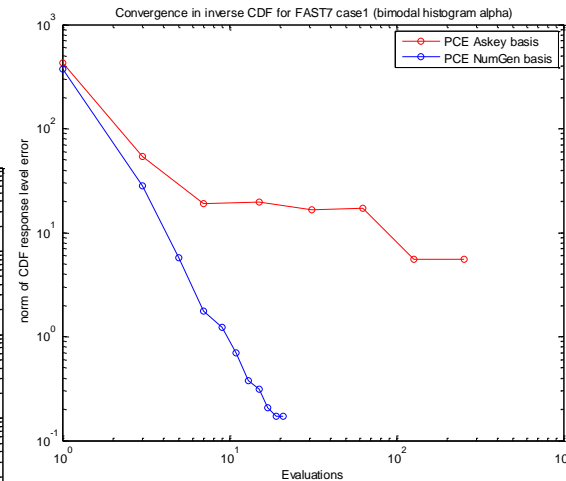
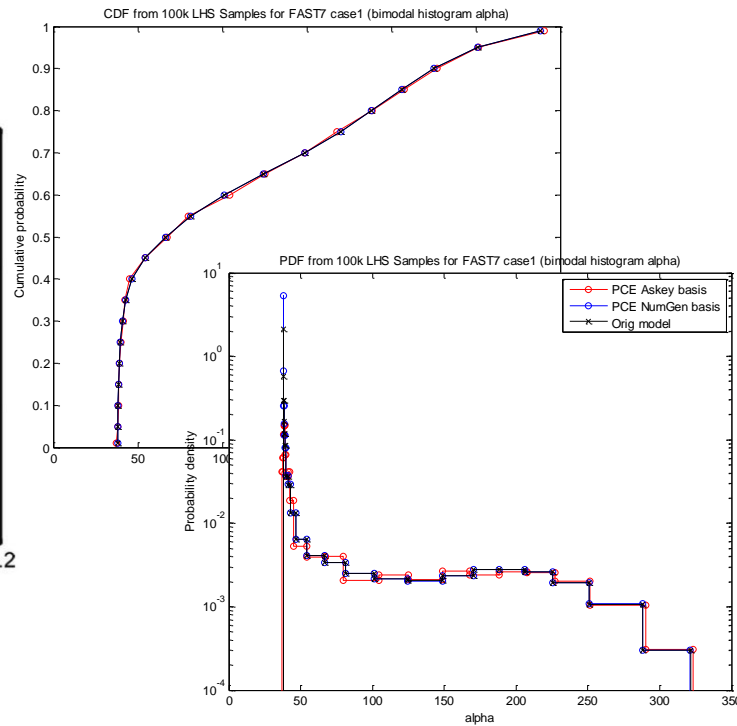
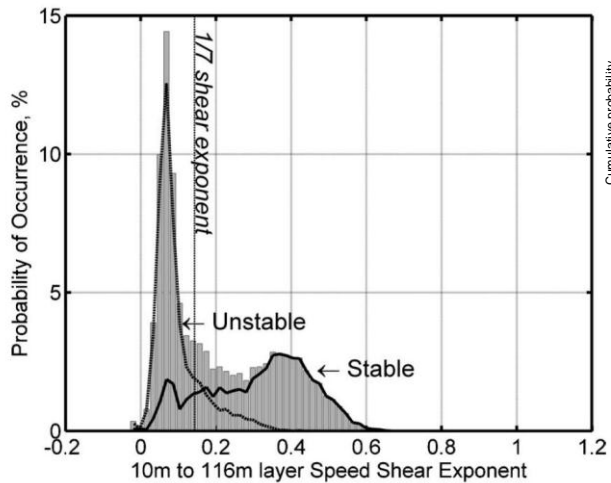
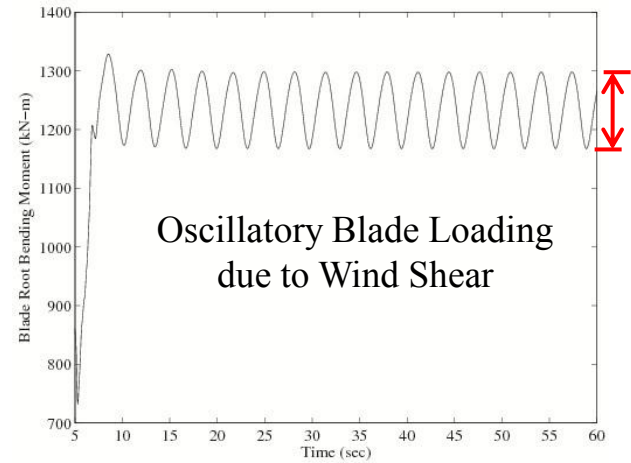
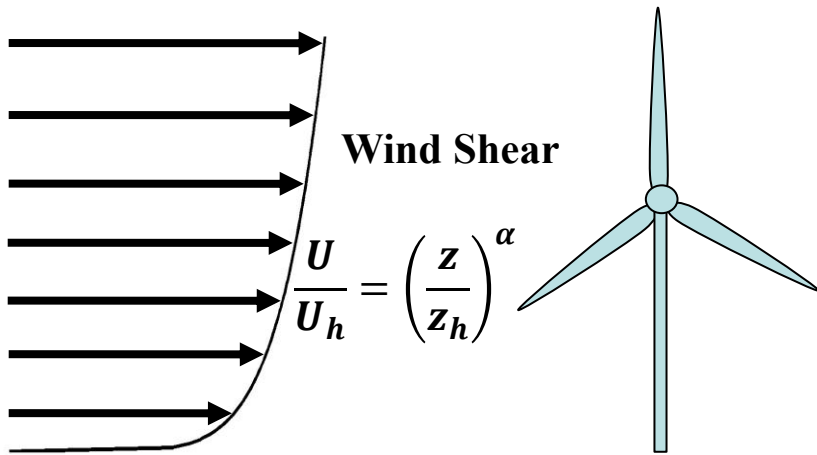
5D Gerstner
without/with
gradients



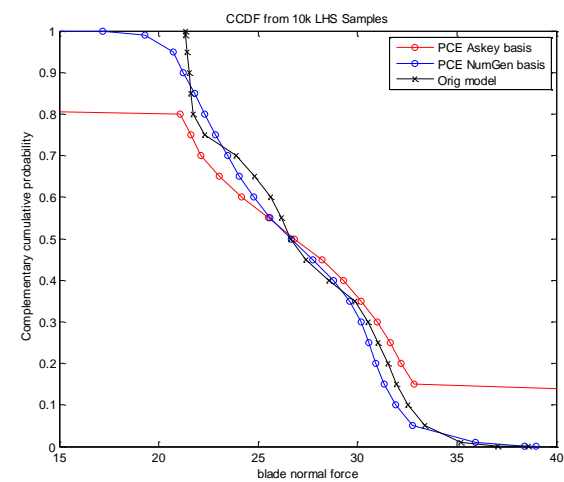
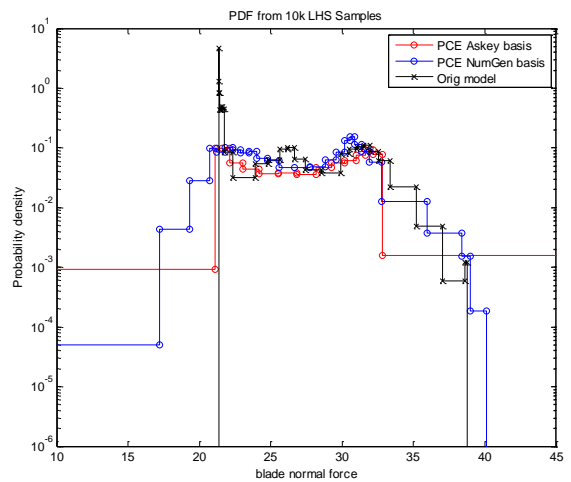
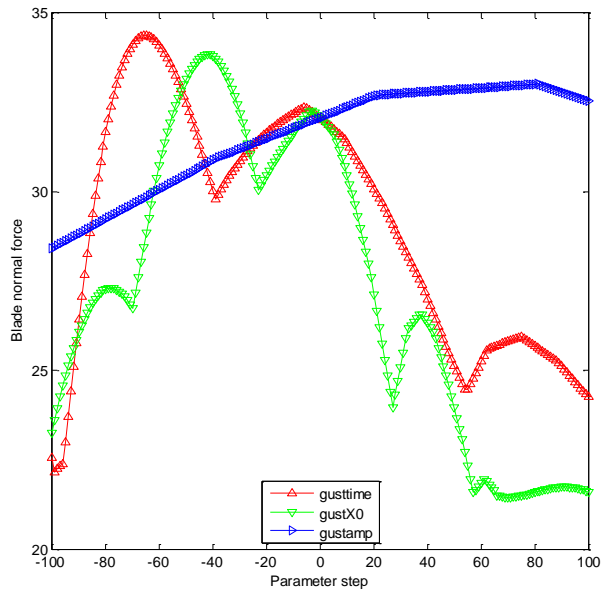
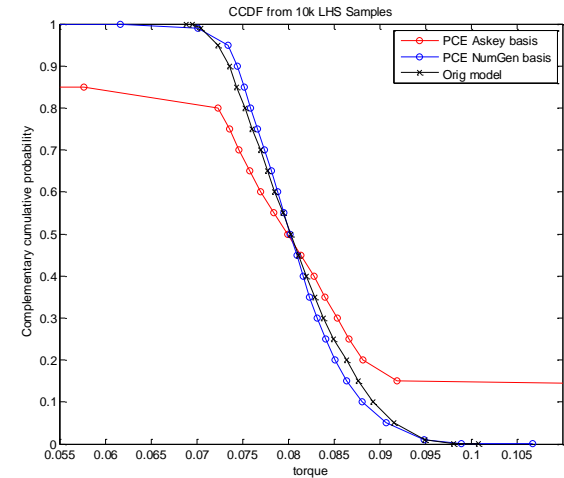
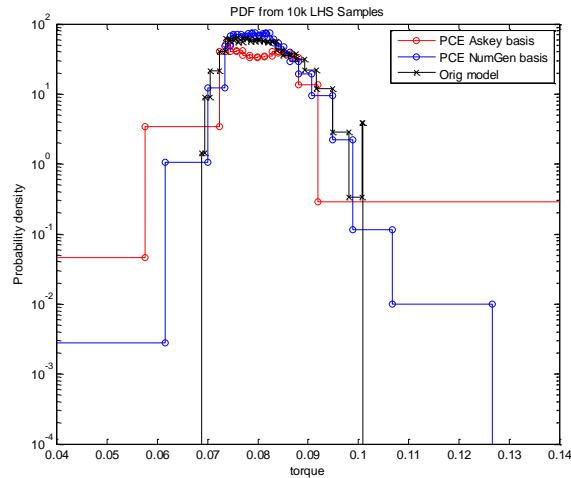
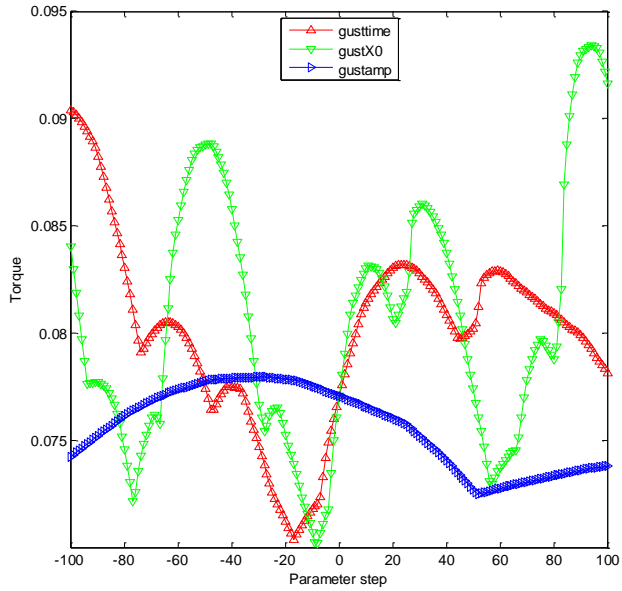
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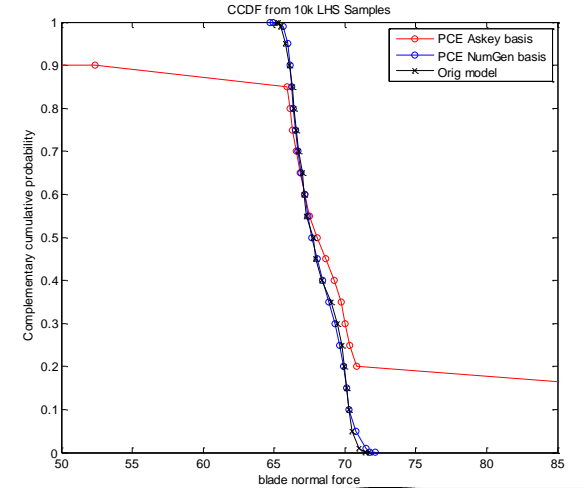
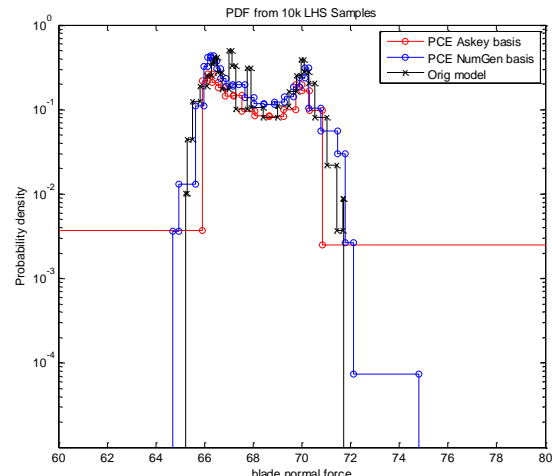
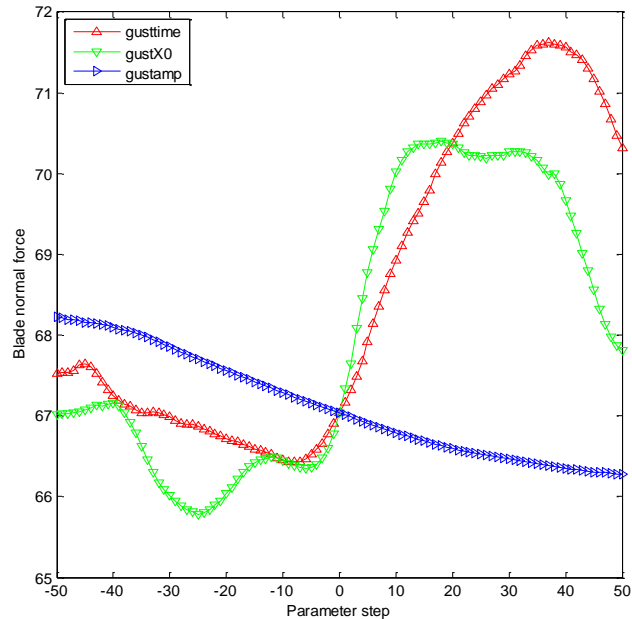
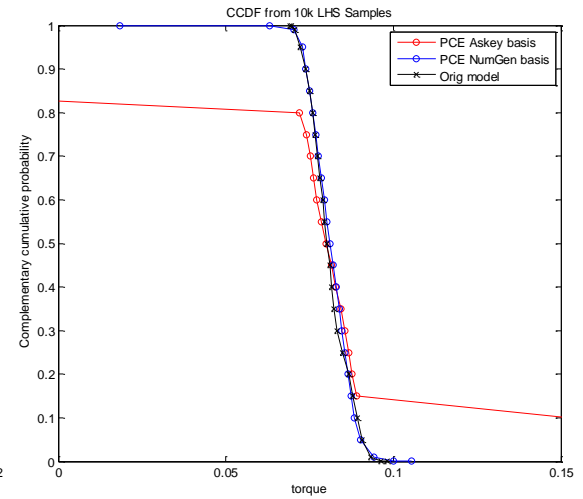
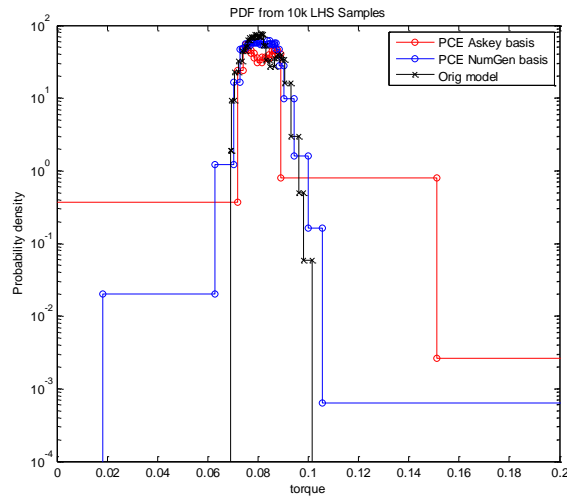
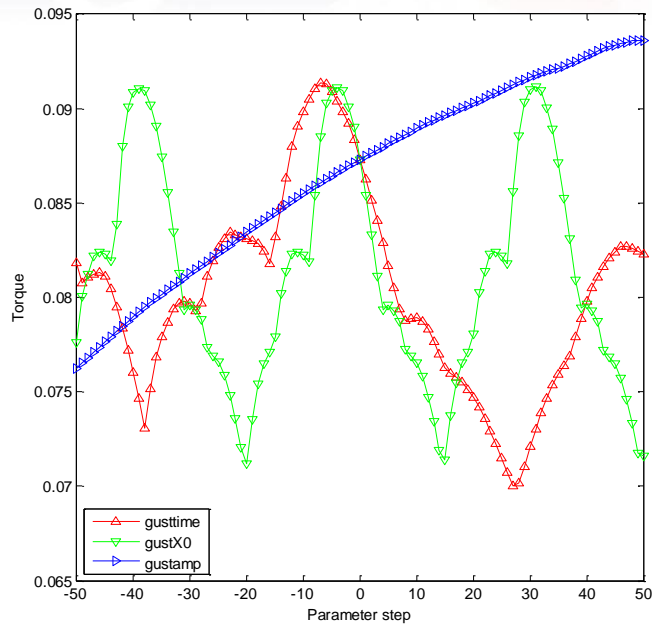
FAST: HAWT Loads due to Uncertain Wind Shear



CACTUS: VAWT with Uncertain Gust Loading (V1)



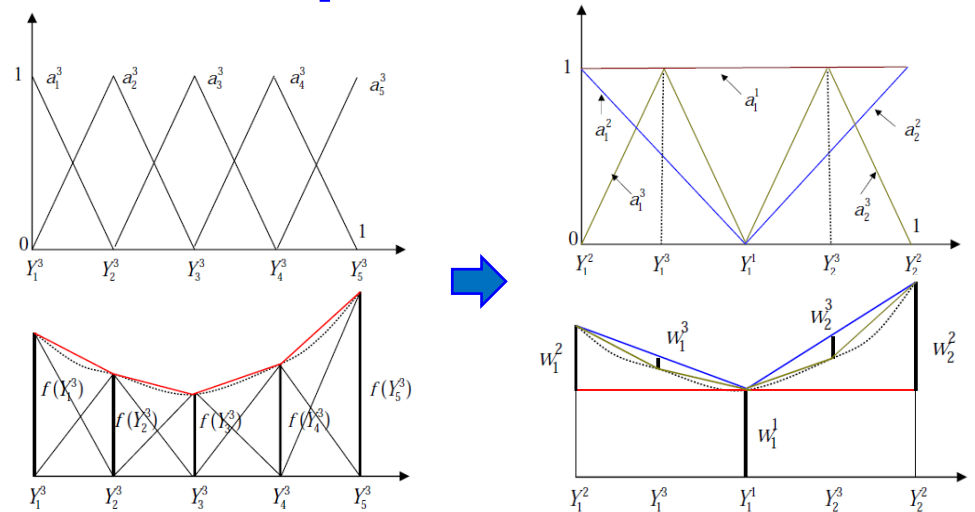
CACTUS: VAWT Loads due to Uncertain Gust (V2)



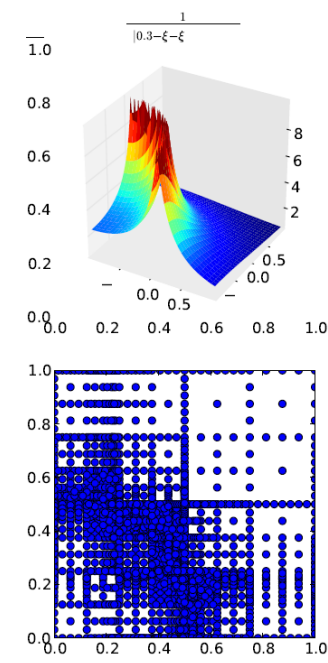
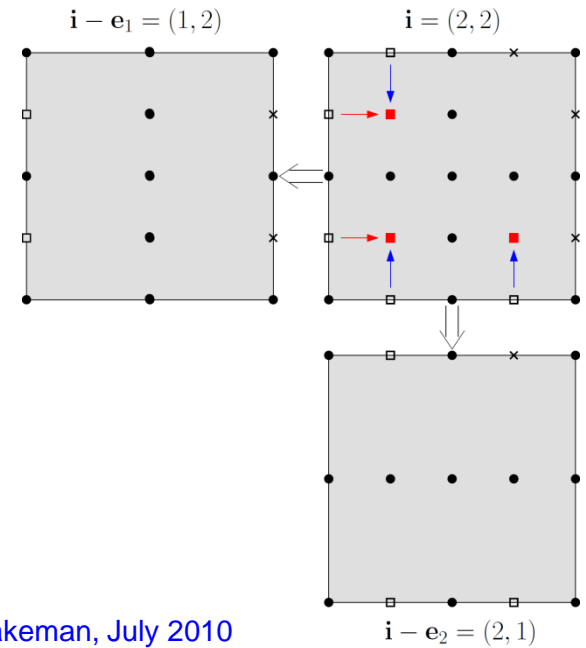
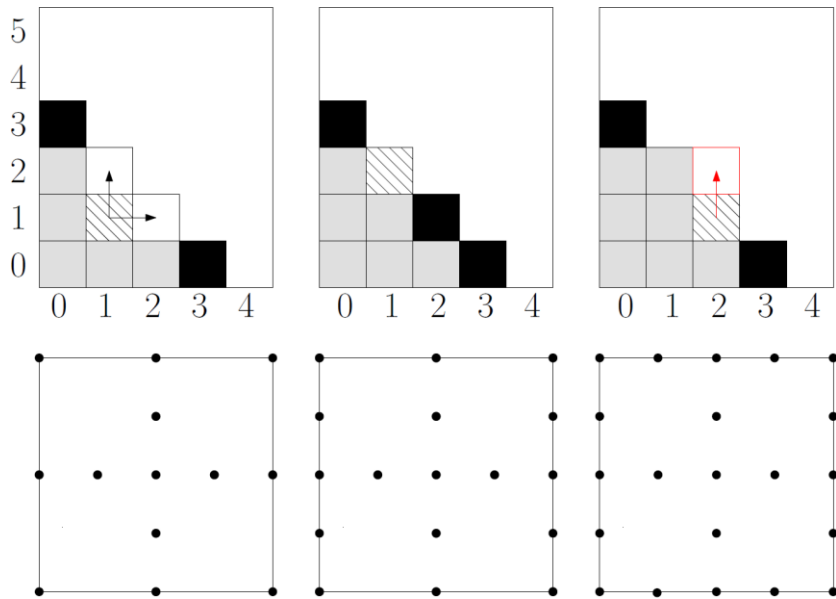
Local Error Estimation with Hierarchical Value/Gradient Surpluses

Hierarchical basis:

- Improved precision in QoI increments
- Surpluses provide error estimates for local refinement using local/global hierarchical interpolants
- New error indicators under development that leverage both value and gradient surpluses



Hierarchical linear splines; from X. Ma, Ph.D. dissertation, Cornell Univ., 2010



From J. Jakeman, July 2010

Error budgets

Two uncertain parameters:
Blade attachment point, freestream velocity
Objective function: Mean power produced

Given an accuracy requirement (e.g. confidence in power prediction), need to budget sources of errors and uncertainties
Consider contribution of each simplex element to total variability

$$\epsilon_{\mu} \approx \sum_{j=1}^{n_e} \bar{\Omega}_j (\epsilon_{AUQ_j} + \epsilon_{EUQ_j} + \epsilon_{\Delta x_j})$$

- Aleatory propagation/error estimation: Simplex SSC
- Numerical discretization error: Adjoints (space + time)
- Epistemic uncertainties: turbulence model perturbation

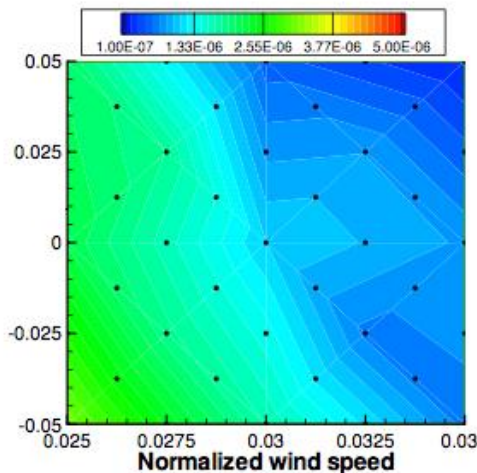
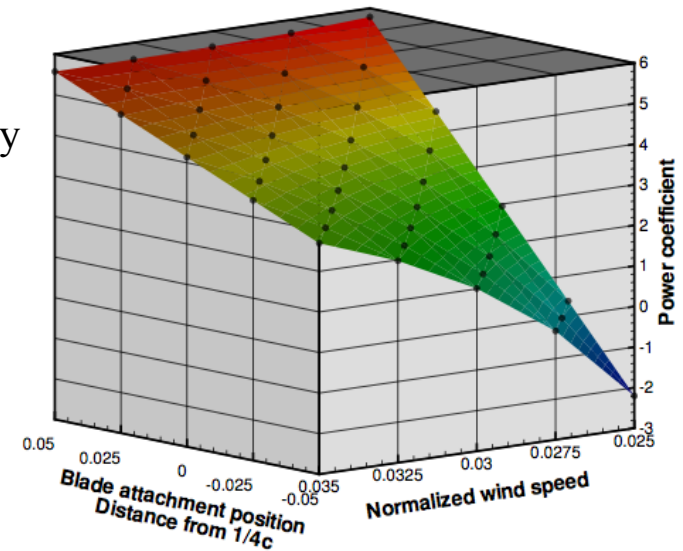


Figure : Stochastic

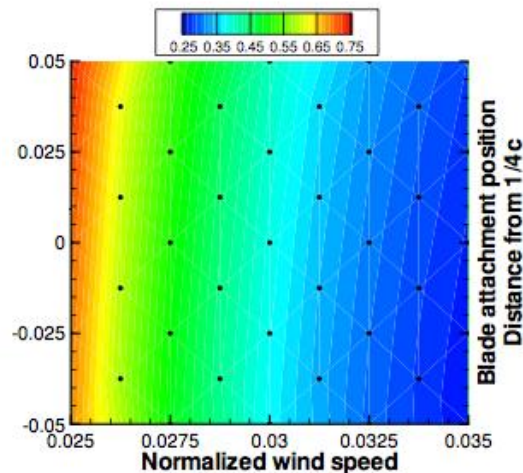


Figure : Spatial error

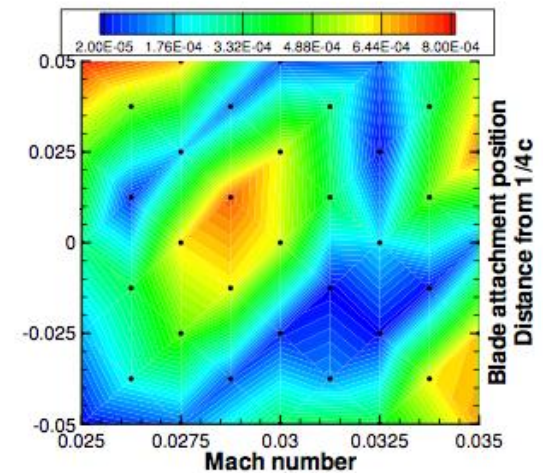
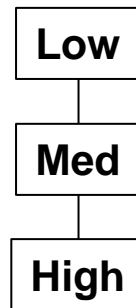


Figure : Temporal error

Core-Enabled UQ: Multiple Model Forms

Same physics: (multiphysics, multi-scale provide additional dimensions in model “tree”)

- A clear hierarchy of fidelity (low to high) → multifidelity UQ
 - Leverage concepts from provably-convergent multifidelity surrogate-based opt.



- An ensemble of models that could all be credible (lacking a clear preference structure)
 - model form uncertainty (inadequate data) → extend mixed aleatory-epistemic UQ capabilities to include categorical model forms



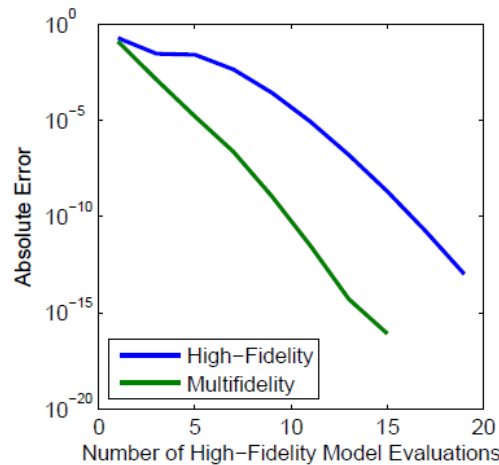
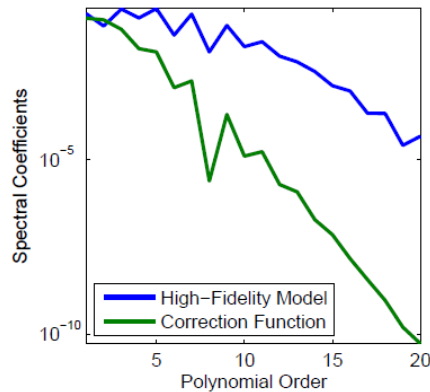
Multifidelity UQ

Multifidelity UQ through stochastic expansion of model discrepancy:

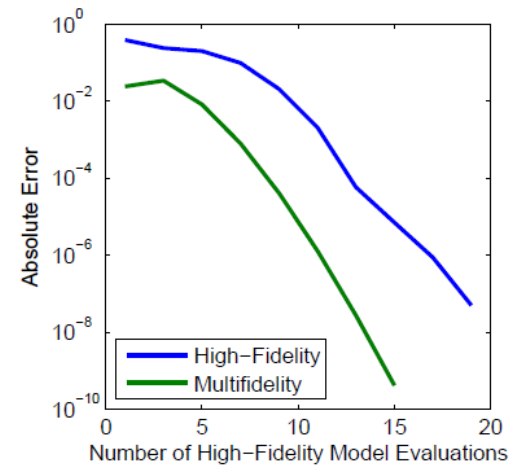
- Extension of multifidelity opt methods that converge to local HF optimum based on local corrections
- Converge to global HF statistics based on global corrections (0th/1st consistency @HF collocation pts)

$$\hat{f}_{hi}(\xi) = \sum_{j=1}^{N_{lo}} f_{lo}(\xi_j) L_j(\xi) + \sum_{j=1}^{N_{hi}} \Delta f(\xi_j) L_j(\xi)$$

$$N_{lo} \gg N_{hi}$$



(a) Error in mean



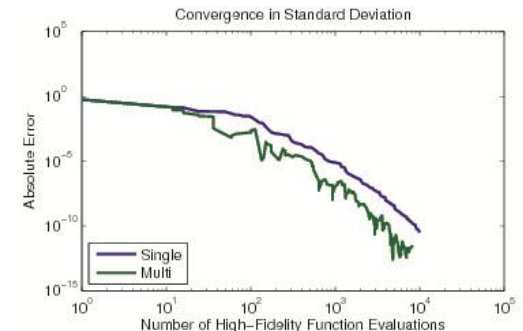
(b) Error in standard deviation

$$R_{\text{high}}(\xi) = e^{-0.05\xi^2} \cos 0.5\xi - 0.5e^{-0.02(\xi-5)^2}$$

$$R_{\text{low}}(\xi) = e^{-0.05\xi^2} \cos 0.5\xi,$$

Adaptive algorithm balances LF/HF cost and targets regions where LF predictive capabilities break down:

- Greedy selection of index sets for LF or model discrepancy based on $\Delta\text{QOI}/\Delta\text{Cost}$



Elliptic PDE with FEM

$$-\frac{d}{dx} \left[\kappa(x, \omega) \frac{du(x, \omega)}{dx} \right] = 1, \quad x \in (0, 1), \quad u(0, \omega) = u(1, \omega) = 0$$

$$\kappa(x, \omega) = 0.1 + 0.03 \sum_{k=1}^{10} \sqrt{\lambda_k} \phi_k(x) Y_k(\omega), \quad Y_k \sim \text{Uniform}[-1, 1] \quad C_{\kappa\kappa}(x, x') = \exp \left[-\left(\frac{x - x'}{0.2} \right)^2 \right]$$

QoI is $u(0.5, \omega)$.

LF = coarse spatial grid with 50 states.

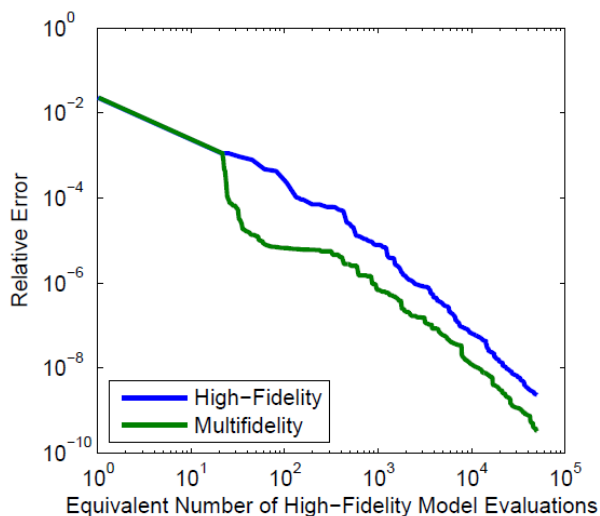
HF = fine spatial grid with 500 states.

$r_{\text{work}} = 40$.

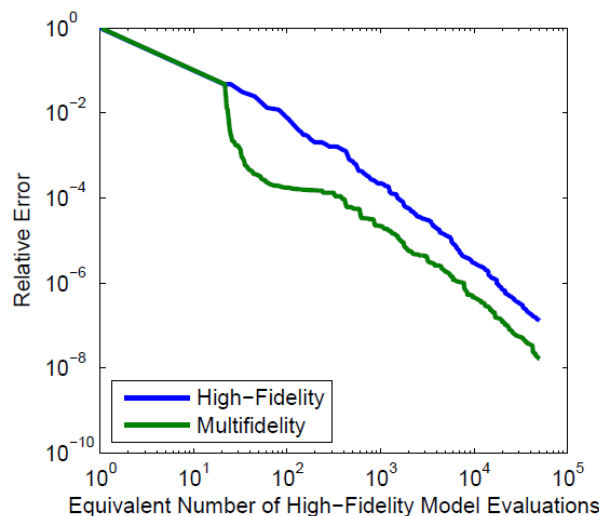
Defined offset

	Relative Error in Mean	Relative Error in Std Deviation	High-Fidelity Evaluations	Low-Fidelity Evaluations
Single-Fidelity ($q = 3$)	5.3×10^{-6}	2.7×10^{-4}	1981	–
Single-Fidelity ($q = 4$)	4.1×10^{-7}	2.3×10^{-5}	12,981	–
Multifidelity ($q = 4, r = 1$)	4.7×10^{-7}	2.6×10^{-5}	1981	12,981

Adaptive



(a) Error in mean



(b) Error in standard deviation

Current Focus: VAWT Performance Modeling

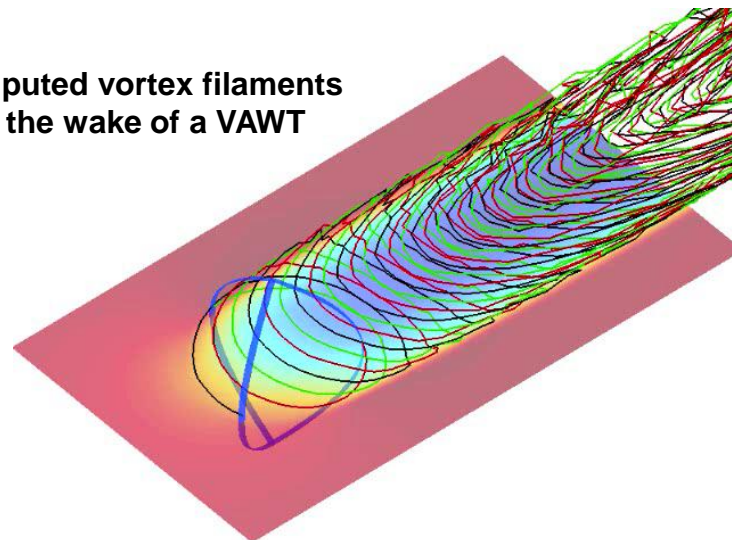
Vertical-axis Wind Turbine (VAWT)



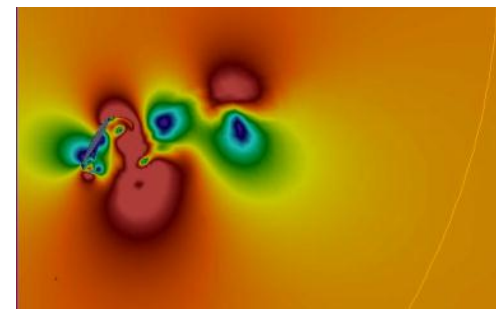
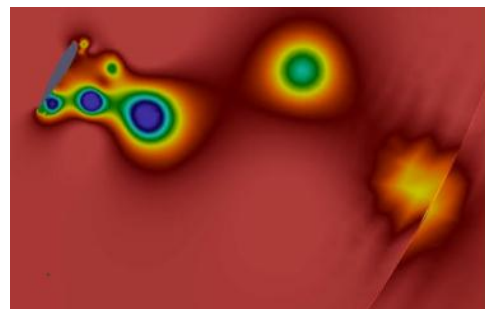
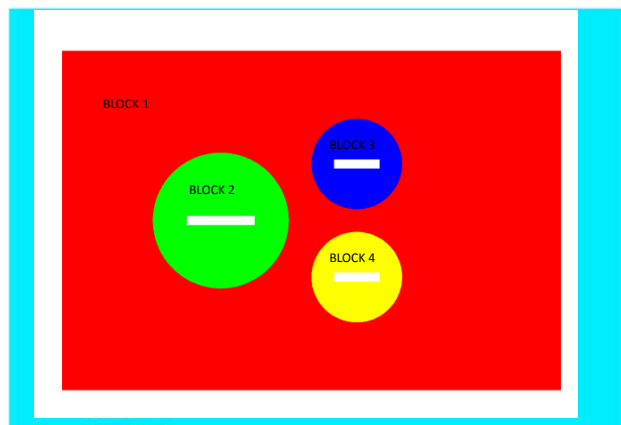
Low fidelity

CACTUS: Code for Axial and Crossflow Turbine Simulation

Computed vortex filaments
in the wake of a VAWT



High fidelity: DG formulation for LES

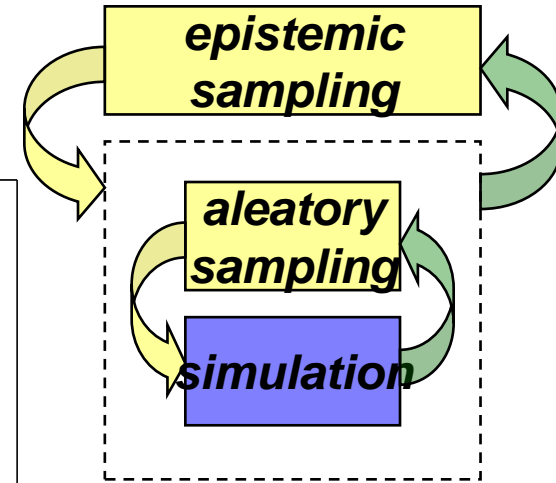
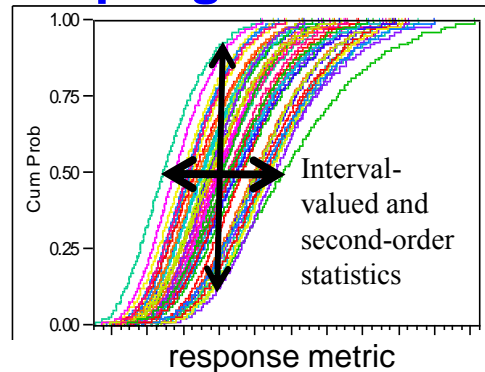


Mixed Aleatory-Epistemic UQ: IVP, SOP, and DSTE based on Stochastic Expansions

Epistemic uncertainty (aka: subjective, reducible, lack of knowledge uncertainty): insufficient info to specify objective probability distributions

Traditional approach: nested sampling

- Expensive sims → under-resolved sampling (especially @ outer loop)
- Under-prediction of credible outcomes



Algorithmic approaches

- Interval-valued probability (IVP), aka probability bounds analysis (PBA)
- Dempster-Shafer theory of evidence (DSTE)
- Second-order probability (SOP), aka probability of frequency

Increasing epistemic structure (stronger assumptions)

Address accuracy and efficiency

- Inner loop: stochastic exp. that are epistemic-aware (aleatory, combined)
- Outer loop:
 - IVP, DSTE: opt-based interval estimation, global (EGO) or local (NLP)
 - SOP: nested stochastic exp. (nested expectation is only post-processing in special cases)

$$\begin{array}{ll}
 \text{minimize} & M(s) \\
 \text{subject to} & s_L \leq s \leq s_U \\
 \\
 \text{maximize} & M(s) \\
 \text{subject to} & s_L \leq s \leq s_U
 \end{array}$$

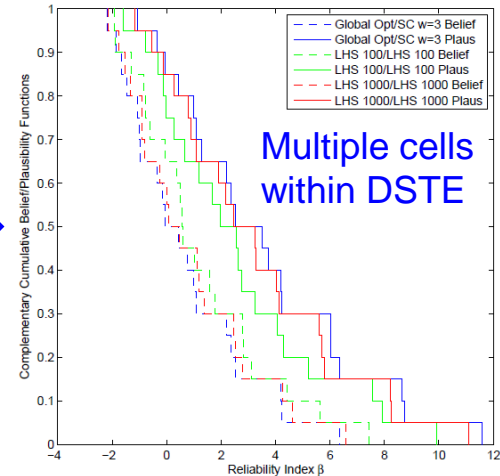
Mixed Aleatory-Epistemic UQ: IVP, SOP, and DSTE based on Stochastic Expansions

Interv Est Approach	UQ Approach	Expansion Variables	Evaluations (Fn, Grad)	Area	β
IVP SC SSG Aleatory: β interval converged to 5-6 digits by 300-400 evals					
EGO	SC SSG w = 1	Aleatory	(84/91, 0/0)	[75.0002, 374.999]	[-2.26264, 11.8623]
EGO	SC SSG w = 2	Aleatory	(372/403, 0/0)	[75.0002, 374.999]	[-2.18735, 11.5900]
EGO	SC SSG w = 3	Aleatory	(1260/1365, 0/0)	[75.0002, 374.999]	[-2.18732, 11.5900]
EGO	SC SSG w = 4	Aleatory	(3564/3861, 0/0)	[75.0002, 374.999]	[-2.18732, 11.5900]
NPSOL	SC SSG w = 1	Aleatory	(21/77, 21/77)	[75.0000, 375.000]	[-2.26264, 11.8623]
NPSOL	SC SSG w = 2	Aleatory	(93/341, 93/341)	[75.0000, 375.000]	[-2.18735, 11.5901]
NPSOL	SC SSG w = 3	Aleatory	(315/1155, 315/1155)	[75.0000, 375.000]	[-2.18732, 11.5900]
NPSOL	SC SSG w = 4	Aleatory	(891/3267, 891/3267)	[75.0000, 375.000]	[-2.18732, 11.5900]

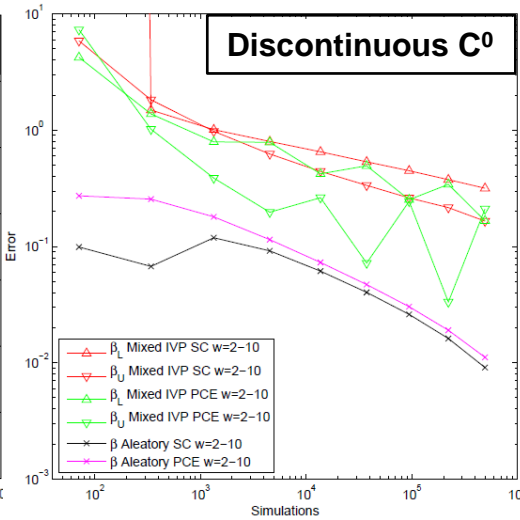
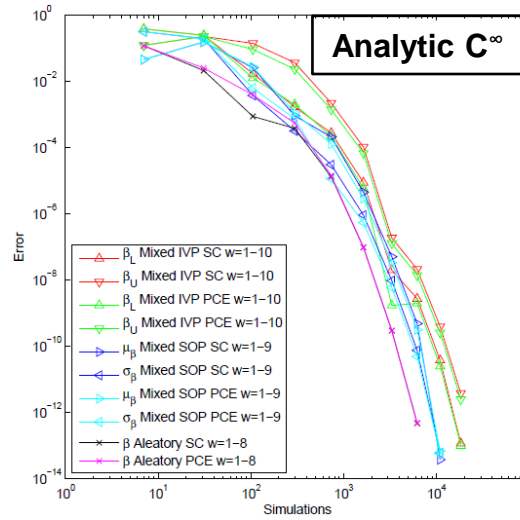
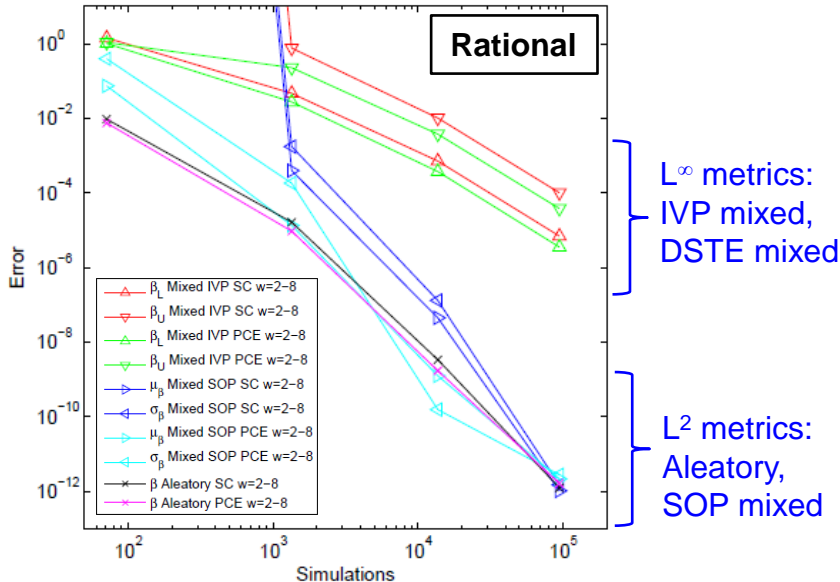
IVP nested LHS sampling: converged to 2-3 digits by 10^8 evals

LHS 100	LHS 100	N/A	($10^4/10^4$, 0/0)	[80.5075, 338.607]	[-2.14505, 8.64891]
LHS 1000	LHS 1000	N/A	($10^6/10^6$, 0/0)	[76.5939, 368.225]	[-2.19883, 11.2353]
LHS 10^4	LHS 10^4	N/A	($10^8/10^8$, 0/0)	[76.4755, 373.935]	[-2.16323, 11.5593]

Fully converged area interval = [75., 375.], β interval = [-2.18732, 11.5900]



Convergence rates for combined expansions



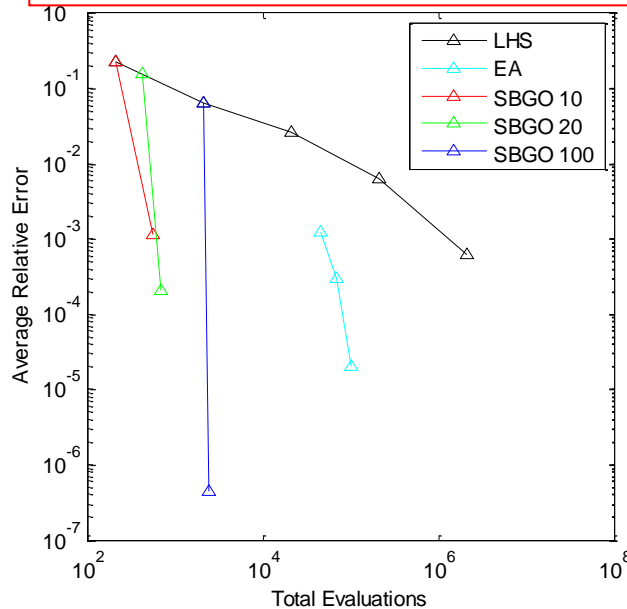
Addition of Discrete Epistemic Model Form

MINLP interval estimation approaches

- Latin hypercube sampling (LHS)
- Evolutionary algorithm (EA)
- Surrogate-based global optimization (SBGO)

$$\text{Form 1: } f_1 = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$

$$\text{Form 2: } f_2 = 100(x_2 - x_1^2 + .2)^2 + (0.8 - x_1)^2$$

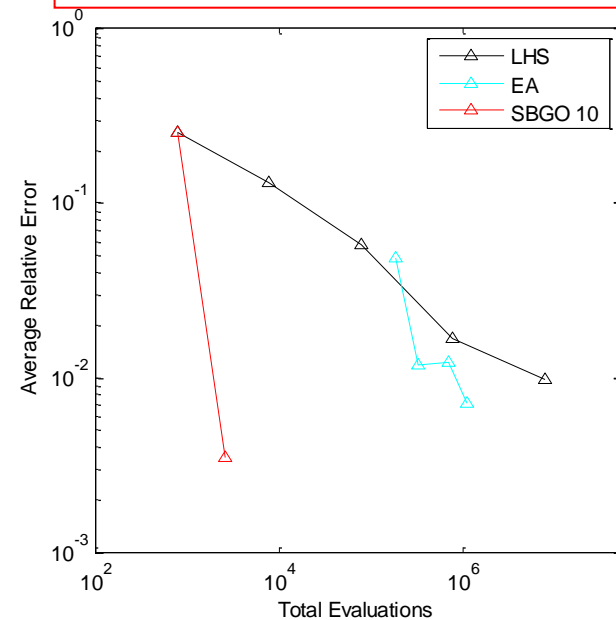


$$\text{Form 1: } f_1 = 1 - \frac{4M}{bt^2Y} - \left(\frac{P}{bhY}\right)^2$$

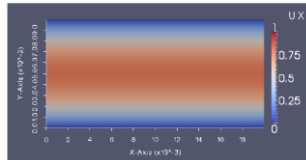
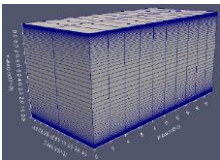
$$\text{Form 2: } f_2 = 1 - \frac{4P}{bt^2Y} - \left(\frac{P}{bhY}\right)^2$$

$$\text{Form 3: } f_3 = 1 - \frac{4M}{bt^2Y} - \left(\frac{M}{bhY}\right)^2$$

$$\text{Form 4: } f_4 = 1 - \frac{4M}{bt^2Y} - \left(\frac{P}{bhY}\right)^2 - \frac{4(P-M)}{bhY}$$



Drekar RANS turbulence: Spalart-Allmaras, k-ε



Method	Outer Evals	Total Evals	μ_{ux}	$\mu_{pressure}$
LHS	10	250	[0.727604, 2.78150]	[32.6109, 282.237]
SBGO	17	425	[0.622869, 4.44624]	[21.7321, 297.957]

Summary

Remarks on UQ

- We are developing a broad suite of scalable and robust core UQ methods
 - adaptive refinement, adjoint enhancement, & sparsity detection on structured & unstructured grids
 - framework for balancing errors among deterministic and stochastic sources
- We are now building on this foundation with multifidelity and model form UQ

Remarks on wind turbine simulation

- We have deployed UQ methodologies to current production wind simulation tools
 - Design codes from NREL and SNL: FAST, EOLO, CACTUS
 - LF tools have exhibited nonsmooth behavior, particularly when modeling turbulent in-flows and gust loading, motivating an increased emphasis on algorithmic robustness (local h-refinement)
- HF simulation tools (e.g., DG LES) are coming online
 - assess reliability in design limiting environments
 - anchor low fidelity results in the multifidelity setting

Impact and deployment

- UQ tools deployed through DAKOTA (v5.3 releasing 1/31/13)
- NREL systems analysis tool is leveraging OpenMDAO and DAKOTA
- Sandia: DAKOTA is being deployed to Sandia-led efforts in EERE's Wind Power Program

Directions

- Leadership-class CFD (towards exascale) for complex configurations & multiple turbines
 - leveraging low fidelity design codes in a rigorous manner
- Exploring partnership opportunities to strengthen ties of UQ/OUU R&D to wind energy