

STANFORD UNIVERSITY http://aero-comlab.stanford.edu/ Aerospace Computing Laboratory

Stanford Scientific Computing Research with Potential Payoffs to the Boeing Company

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Presentation to Dr. Robert Krieger, President, Boeing Phantom Works St. Louis, May 17, 2004



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Overall Goal of Our Research

Promote a Lean Design Process

- Reduced Human and Computational Costs
- Potential for Superior Designs

University Role

Expand the Knowledge Base which will Enable Improved Designs



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Three-Pronged Strategy

- More Cost Effective Computer Hardware
- More Efficient Algorithms
- Automatic Shape Design



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Presenters

Overview:

Antony Jameson

Part1: Sci-Station

Part2: New Algorithms

Part3: Shape Optimization

Gurjeet Singh

Georg May

Kasidit Leoviriyakit





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Bios

Gurjeet Singh Masters Student, Stanford University B.Eng , Delhi University, India	2003-Present 2001			
Georg May				
Doctoral Candidate, Stanford University,	2001-Present			
Dipl.Ing. Aachen Technical University, Germany	2001			
B.E Dartmouth College	2000			
Kasidit Leoviriyakit				
Doctoral Candidate, Stanford University	2000-Present			
M.S. Stanford University, Stanford University	1999-2000			
B.Eng Kasetsart University, Thailand	1994-1998			



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Redesign of the Boeing 747: Drag Rise

<u>(Three-Point Design)</u>

Improved wing L/D

Constraints

- : Fixed $C_1 = 0.42$
- : Fixed span-load distribution
- : Fixed thickness



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Executive Summary

This presentation covers three areas of research which could strengthen the Boeing Company's engineering processes:

- 1. The design of a "Sci-Station" for scientific computation on the desktop to provide an order of magnitude increase in throughput
- 2. New computational algorithms which could provide an order of magnitude increase in throughput for steady flow simulations and two orders of magnitude for unsteady flow
- 3. Automatic aerodynamic design procedures based on control theory which could provide:
 - An order of magnitude reduction in human and computational costs
 - Potential for superior and unconventional designs
 - Freedom to design shapes as free surfaces with scalability to arbitrarily large numbers of design variables, and no need for user specified shape functions



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Computation of SR71 with Flo3xx

Mach Contours, CUSP scheme



Euler ComputationGeometry Courtesy of Lockheed Skunk Works

Validation of Flo107-MB for Drag Prediction Workshop on the DLR-F6 Configuration



From IGES definition to completed result in one week, including CAD fixes, mesh generation



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Pitching Airfoil (AGARD 702) Pressure Contours at Various Time Instances



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<u>Part 1</u>

<u>Concept of a</u> <u>SciStation</u>

on each engineer's desktop

Presented by Gurjeet Singh

Goal : Enable all the calculations shown above to be routinely performed on the desktop Payoff : Improved productivity in design and engineering

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Outline of the SciStation

- Need for specialized hardware
- Requirements
- Proposed architecture
- Steps of execution
- Programming
- Comparison with FPGA
- Comparison with ASIC
- Other applications
- Performance
- Limitations
- Resource requirements
- Proposal for work on a SciStation



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Need for Specialized Hardware (1)

- Flow simulations are very time consuming
 - Current hardware is not optimized for scientific calculations
 - Most of crunching power is devoted to 'peripheral' computations
- Aerodynamic loads need eventually to be predicted for many thousands of points in the flight envelope
- We are moving towards aerodynamic shape optimization (ASO)
 - Each cycle of optimization may require multiple simulations
- Jet engine and helicopter wake simulations are still more complex



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Need for Specialized Hardware (2)

- Increased computing power at the desktop level could enable engineers to obtain important data on the spot, and eliminate costs, management procedures and delays associated with a remote central computing system
- This could both accelerate the design process and increase productivity.



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Need for Specialized Hardware (3)

- Current desktop equipment using general purpose processors (Athlon, Pentium etc.) have overtaken the previous generation of scientific workstations (Apollo, Sun, SGI etc), because of the dramatic increase in performance and decrease in cost of microprocessors, DRAM and disks.
- But there is a potential order of magnitude increase in desktop performance by optimizing machine's architecture for scientific computing In which, the general microprocessor and PC manufacturers have little interest)
- A SciStation should be designed for a wide range of engineering applications:
 - Fluid mechanics
 - Solid mechanics
 - Heat transfer
 - Acoustics
 - Electromagnetics

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Requirements

- For fluid mechanics, a system that can handle
 - 10 Million grid cells
 - 500 time steps
 - 4000 operations per time step
- Parallel decomposition of the problem
- Easy re-programmability
- Accuracy of simulation
- Speed

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- One master processor
- Several 'slave' processors
- One huge memory bank
- Interface with the PC
- Is the SciStation a co-processor to be added to a standard PC ?
 - YES (though its not a single chip co-processor)



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- Which slave processors to use ?
- Digital Signal Processors(DSP)
 - Originally designed for real time applications
 - Being used in data and processing intensive tasks such as digital cameras, MP3 players, nearly any smart electronic device
 - Extremely capable of handling large amounts of data
 - Extremely fast (because of real-time applications)
 - Double precision accuracy without overhead
 - Designed such because applications such as professional audio decoding and image processing etc. require high numerical precision
 - Technology scaling as Moore's law
 - Fastest processor available today : TI Cxx Raptor core

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- ~800Mhz, but if programmed optimally, can give max output ~3Ghz
- IEEE Double precision compliant



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- Master processor ٠
 - Communicates with the PC
 - Fetches initial data
 - Pushes back the result
 - Delegates work packets to the DSPs.
 - Manages control signals and memory —
- DSP ٠
 - Computes solution 'chunks' as and when data is provided by the master processor.



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- Shared memory parallelism
 - Each DSP has a fixed location and memory segment in the memory
 - The master processor installs data in the memory
 - The DSP's poll the memory for fresh data
 - The DSP's push results onto the memory



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Proprietary Data

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Patents pending

Steps of Execution

- Master processor receives data from the computer and stores it in the memory
- The master processor, burns code into each DSP from the memory
- DSP's poll the memory for their data
- DSP's complete computation and push the finished data back into the memory.



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Steps of Execution



Programming (Types of Codes)

- 2 Tier programming
 - Code for each of the DSP's
 - Flow solver
 - Code installed at run-time by the master processor
 - Code for the Master processor
 - Parallelization schemes and data division
 - Communication and signal handling



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Programming (Language Break-down)

- All the scientific code is in high level languages (such as C and Java), for easy re-programmability
- The basic operating code for the Master processor and DSP primitive polling code is in Assembly language. This code should not need to be changed too frequently



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Programming (Code Break-down)

- Assembly language code
 - Used for bootstrap process
 - Find out system setup (such as number of processors)
 - Load up DSP code from memory
 - Load up Master processor code
 - Extremely light-weight and efficient

- High level language code
 - The main PDE solver
 - Loaded into DSP and Master memory by assembly code
 - Can be arbitrarily large

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Comparison with

Field Programmable Gate Arrays (FPGAs)

- Pros of FPGAs
 - Relatively easy to re-program
- Cons of FPGAs
 - Need to code ALU for any operation
 - Slower than DSPs
 - For parallelization, most of FPGA silicon will be engaged in IO instead of number crunching



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Comparison with

Application Specific Integrated Circuits (ASICs)

- Pros of ASICs
 - Extremely fast
 - Optimized performance
 - Make sense for large numbers
- Cons of ASICs
 - Not re-programmable
 - Made to order
 - Extremely expensive

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Applications

- The architecture is good for parallelizable problems, in particular
 - Navier Stokes solver
 - Radar Cross-Section equations
 - FEM calculations
 - Any problem requiring solution to PDE's



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Expected Performance using Currently Available Hardware

- Each DSP operates at ~800Mhz
 - Capability should track with Moore's law
- For
 - 1 Million grid cells
 - 500 time steps
 - 4000 operations per step
- One DSP takes 7 Hours
- Eight DSP's can do the work in an hour at max.





Limitations

- Memory access is not quick
 - Due to data access rates on inexpensive large memories(4-16GB)
 - Could be alleviated by local cache on each DSP
- Time required to shuttle data to and from PC may be a bottleneck
- The architecture is good for parallelizable problems, but less suited for serial problems
 - Could be alleviated by code kernels
- 32-bit data addressing
 - Could be alleviated by using a serial data access standard (e.g. USB 2/FireWire)

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Resource Requirements

- <u>Proof of concept with 3 DSP</u> processors could be built by a single person (Knowledgeable of <u>both</u> computer hardware and numerical algorithms (Gurjeet Singh) (\$75,000 over 18 Months)
- <u>3 people</u> might be needed to design a full prototype system with 16 processors
- Recurring Estimated Parts cost per unit : <u>\$7700</u> for 16 processors

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Proposal for Work on a SciStation

• Phase 1

- Proof of Concept
 - Time : 18 Months
 - Funding : \$75,000
 - Gate Review
- Phase 2
 - Design of a prototype RANS SciStation
 - Time : 18 Months
 - Funding : \$225,000
 - Gate Review
- Phase 3
 - Prototype Assembly and port other problems
- Phase 4
 - Manufacturing

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<u>Part 2</u>

Enabling Algorithms in CFD

Embedded in a Unified Code Architecture: Flo3xx

Presented by Georg May





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CFD Is Now on a Plateau

- Existing codes can reliably and accurately predict steady inviscid flow
- There are major issues in mesh generation, convergence, and accuracy for turbulent viscous flows over complex configurations, including prediction of transition and separation
- We aim to provide a better framework to tackle these issues

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<u>Overview</u>

- A. Flo3xx: The latest addition to the widely used "FLO" series of codes
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Part 2A

Flo3xx Computational Aerodynamics on Arbitrary Meshes





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Support for Arbitrary Meshes

Examples of mesh types which are being used in computational aerodynamics



Structured

Unstructured Cell-Centered Unstructured Cell-Vertex Nested Cartesian With Cut Cells

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- In Flo3xx a unified mesh-blind formulation supports all of these in one code
- Designed to meet the following objectives:
 - Platform for automatic mesh adaptation
 - Migration path to emerging mesh generation technologies
 - A robust algorithm that is tolerant to bad meshes

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Support for Arbitrary Meshes

- Conservation laws are enforced on discrete control volumes
- Fluxes of conserved variables are exchanged through interfaces between these cells
- Independent of the mesh topology, each interface separates exactly two control volumes (on the right, face N separates cells A and B)



All algorithms are expressed in terms of a generic interface-based data structure



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Treatment of Structured Meshes



- Associate first and second neighbors with each face
- Allows implementation of standard schemes with five-point stencils (Jameson-Schmidt-Turkel JST, SLIP) in the same code
- Eliminates the need for gradient reconstruction
- Numerical experiments verify 25% overhead due to indirect addressing in comparison with standard structured-code implementation (FLO107)



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Flo3xx in Action...



Geometry Courtesy of Lockheed Skunk Works

Lockheed SR71 at M= 3.2, α = 5 deg. - Euler calculation with 1.5 Million grid points

- From IGES definition to completed result in one week, including CAD fixes, mesh generation
- We need to be able to compute extreme test cases
- This concerns both complexity of geometry and flow conditions



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Validation of Unified Solution Algorithm in Flo3xx: Inviscid Transonic Flow





• Onera M6 Wing at M=0.84 and α = 3.06 degrees



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Convergence Using Automatic Multigrid



Initial Validation for Viscous Flow: Zero-Pressure-Gradient Boundary Layer





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RANS Results Using FLO107-MB For Drag Prediction Workshop



- Accurate drag prediction for complex geometries in transonic flow is still very hard
- Flo3xx is currently in viscous validation phase.
- FLO107-MB has been thoroughly validated.
- Results of right figure were obtained with CUSP scheme and k- ω turbulence model



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Flo3xx Payoffs

- Highly flexible platform for all applied aerodynamics problems and other problems governed by conservation laws
- Fast turnaround through convergence acceleration techniques
- Framework can be used to support advanced research, such as the BGK method or the Time-Spectral Method, which will be addressed in this talk
- This means, take advanced research out of a laboratory setting and apply it to problems of practical engineering interest, which is ultimately the only way to make an impact on the state-of-the art



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<u>Overview</u>

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Part 2B

<u>Non Linear</u> Symmetric Gauss-Seidel <u>Multigrid Scheme</u>

Jameson + Caughey 2001 Evolved from LUSGS scheme Yoon + Jameson (1986) Rieger + Jameson (1986) Achieved "Text Book" Multigrid Convergence





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Nonlinear Symmetric Gauss-Seidel (SGS) Scheme

Forward and reverse sweeps:

For 1D case : $\frac{\partial w}{\partial t} + \frac{\partial}{\partial x} f(w) = 0$ <u>Sweep (1): Increasing j</u> $w_{j}^{(1)} = w_{j}^{(0)} - |A|^{-1} \left(f_{j+\frac{1}{2}}^{(00)} - f_{j-\frac{1}{2}}^{(10)} \right)$ $f_{j-\frac{1}{2}}^{(01)} = f \left(w_{j}^{(0)}, w_{j-1}^{(1)} \right)$ $A = \frac{\partial f}{\partial w}$ <u>Sweep (2): Decreasing j</u> $w_{j}^{(2)} = w_{j}^{(1)} - |A|^{-1} \left(f_{j+\frac{1}{2}}^{(12)} - f_{j-\frac{1}{2}}^{(11)} \right)$

4 Flux evaluations in each double sweep Cost per iteration similar to 4 - stage Runge - Kutta scheme





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Solution of Burgers Equation on 131,072 Cells in Two Steps With 15 Levels of Multigrid

10	SOLUTION OF UT +UUX = 0.					
9		NX N MESH				
0		131072 15				
o		CFL				
7		1.0000				
6	C	YCLE	AVG RESIDL	MAX RESIDL	IMAX	
F		1	0.8038E-02	0.1295E+01	57667	
5		2	0.3413E-04	0.4337E+00	70962	
4		З	0.2773E-06	0.9391E-01	70961	
3		4	0.1576E-14	0.9567E-05	70959	
•		5	0.3037E-28	0.7905E-13	70960	
2	Converged	6	0.3037E-28	0.7905E-13	70960	
1		7	0.3037E-28	0.7905E-13	70960	
0		8	0.3037E-28	0.7905E-13	70960	
		9	0.3037E-28	0.7905E-13	70960	
		10	0.3037E-28	0.7905E-13	70960	
	SOLUTION OF BURGERS EQUATION BY SYMMETRIC RELAXATION 131072 CELLS 15 LEVELS					



CFL 1.000 RAVG 0.0



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Solution of 2D Euler Equations: Convergence for NACA0012



- The convergence history shows the successive computation on meshes of different sizes
- The convergence rate is independent of the mesh size
- Convergence rate ~ .75 per cycle



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Solution of 2D Euler Equations NACA0012 Airfoil





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Face-based Gauss Seidel (FBGS) Scheme

(Following a suggestion by John Vassberg)



- On an arbitrary grid, loop over faces instead of looping over cells
- Update the cells adjacent to a face as you go along
- Updated state will be used on next visit to a cell



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Payoff of Fast Convergence (Solution in 10 - 300 Iterations)

- Faster turnaround
- Increased throughput
- Increased productivity
- Improved accuracy
- Increased reliability

Note: Gulfstream engineers report that the WIND code needs 30,000 iterations to produce a converged RANS solution for a supersonic inlet

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Part 2C

The Finite-Volume BGK Scheme

Using Statistical Mechanics to Enhance Computational Aerodynamics





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<u>A Major Conceptual Difference</u> Between Continuum Mechanics and Statistical Mechanics

 In continuum mechanics the unknown solution variables are defined "pointwise" with precise values:

$$U = U(x, y, z, t)$$

 In statistical mechanics the solution variables exist only as moments of a statistical distribution in physical and phase space, or as "expectation values":

$$U = \int u f(x, y, z, u, v, w, \xi, t) du dv dw d\xi$$



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The Key Idea of the Finite-Volume BGK Scheme



- Compute the fluxes for the Navier-Stokes equations at interface N from the distribution functions in cells A and B
- A time-dependent distribution function needs to be constructed at each time step for each cell



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Finding the Distribution Function

• The equilibrium distribution function is known from Boltzmann statistics:

 $f_{eq} = g(x, y, z, u, v, w, \xi) = A(x, y, z)e^{-\lambda(x, y, z)\left\{U - u\right\}^2 + (V - v)^2 + (W - w)^2 + \xi^2}$

 The nonequilibrium distribution function is unknown, but its evolution is given by the Boltzmann equation:

$$\frac{\partial f}{\partial t} + u\frac{\partial f}{\partial x} + v\frac{\partial f}{\partial y} + w\frac{\partial f}{\partial z} = Q(f,f)$$

Collision Integral

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Global numerical solution infeasible, because of high dimensionality



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<u>A Crucial Simplification</u> (Bhatnagar, Gross & Krook - BGK)

• Replace the Collision Integral Q with a linear relaxation term:



• This equation can be solved analytically:

$$f(\vec{x}, \vec{u}, t, \xi) = \int_{0}^{t} g(\vec{x} - \vec{u}(t - t'), \vec{u}, t', \xi) e^{\frac{-(t - t')}{\tau}} dt' + e^{-\frac{t}{\tau}} f_{0}(\vec{x} - \vec{u}t, \vec{u}, \xi)$$



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A Key Observation

• By Chapman-Enskog expansion the Navier Stokes equations can be recovered from the BGK equation, with the viscosity coefficient

$$\mu = \tau p$$

- By setting the collision time au appropriately, Navier-Stokes fluxes can be computed directly from the distribution function





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Payoff

- It is not necessary to compute the rate of strain tensor in order to calculate viscous fluxes
- This eliminates the need to perform two levels of numerical differentiation, which is difficult on arbitrary meshes
- Improved accuracy and reduced sensitivity to the quality of the mesh
- Automatic upwinding via the kinetic model, with no need for explicit artificial diffusion, thus reduced computational complexity





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Validation of the BGK Scheme: Zero-Pressure-Gradient Boundary Layer





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Validation of the BGK Scheme: Inviscid Transonic Flow



- Onera M6 Wing at M=0.84, α = 3.06 degrees
- With sufficient resolution CUSP and BGK give similar results
- BGK seems to handle lower-resolution meshes better

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• This might allow a reduction in the number of mesh points

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Validation of the BGK Scheme using Flo3xx: Inviscid Transonic Flow





- Falcon Business Jet
- M = 0.8
- Angle of Attack: 2 degrees



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Part 2D

Fast Time Integration Methods for Unsteady Problems





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Potential Applications

- Flutter Analysis,
- Flow past Helicopter blades,
- Rotor-Stator Combinations in Turbomachinery,
- Zero-Mass Synthetic Jets for Flow Control





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Dual Time Stepping BDF

The kth-order accurate backward difference formula (BDF) is of the form

$$D_t = \frac{1}{\Delta t} \sum_{q=1}^k \frac{1}{q} (\Delta^-)^q \qquad \text{where} \quad \Delta^- w^{n+1} = w^{n+1} - w^n$$

The non-linear BDF is solved by inner iterations which advance in pseudo-time t*

The second-order BDF solves

$$\frac{dw}{dt^*} + \left[\frac{3w - 4w^n + w^{n-1}}{2\Delta t} + R(w)\right] = 0$$

Implementation via

- RK "dual time stepping" scheme with variable local Δt^* (RK-BDF)
- Nonlinear SGS "dual time stepping" scheme (SGS-BDF) with Multigrid



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Mach Number	0.796	
Pitching amplitude	+/- 1.01deg.	
Reduced Freq.	0.202	
Reynolds Number	12.36 million	

<u>Test Case: NACA64A010</u> pitching airfoil (CT6 Case)







<u>Results of SGS-BDF Scheme</u> (36 time steps per pitching cycle, 3 iterations per time step)



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Payoff of Dual-time Stepping BDF Schemes

• Accurate simulations with an order of magnitude reduction in time steps.

 For the pitching airfoil: from ~ 1000 to 36 time steps per pitching cycle with three sub-iterations in each step.





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Frequency Domain and Global Space-Time Multigrid Spectral Methods

Application : Time-periodic flows

Using a Fourier representation in time, the time period T is divided into N steps.

Then,

$$\hat{w}_k = \frac{1}{N} \sum_{n=0}^{N-1} w^n e^{-ikn\Delta t}$$

The discretization operator is given by

$$D_t w^n = \sum_{k=\frac{-N}{2}}^{\frac{N}{2}-1} i k \hat{w}_k e^{ikn\Delta t}$$



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Method 1 (McMullen et.al.) : Transform the equations into frequency domain and solve them in pseudo-time t*

$$\frac{d\hat{w}_k}{dt^*} + ik\hat{w}_k + \hat{R}_k = 0$$

Method 2 (Gopinath et.al.) : Solve the equations in the time-domain. The space-time spectral discretization operator is

$$D_t w^n = \sum_{m=-\frac{N}{2}+1}^{\frac{N}{2}-1} d_m w^{n+m}, \qquad d_m = \frac{1}{2} (-1)^{m+1} \cot(\frac{\pi m}{N}), m \neq 0$$

This is a central difference operator connecting all time levels, yielding an integrated space-time formulation which requires simultaneous solution of the equations at all time levels.



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$\frac{Comparison \ with \ Experimental \ Data - }{\underline{C}_{\underline{L}} \ vs. \ \alpha}$

RANS Time-Spectral Solution with 4 and 8 intervals per pitching cycle



Payoff of Time Spectral Schemes

• Engineering accuracy with very small number of time intervals and same rate of convergence as the BDF.

• Spectral accuracy for sufficiently smooth solutions.

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 Periodic solutions directly without the need to evolve through 5-10 cycles, yielding an order of magnitude reduction in computing cost beyond the reduction already achieved with the BDF, for a total of two orders of magnitude.





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CFD Algorithms: Open Issues

- Capability of turbulence models to predict transition and separation
- Prediction of transitional flows which may be very important for small UAVs
- Reliable a posteriori error bounds based on the computed result
- Fast convergence of viscous solutions on arbitrary meshes (perhaps with the SGS multigrid scheme)

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 BGK Scheme for RANS equations, hypersonic and rarefied gas flows





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Proposal

- Collaborative development between Boeing, Intelligent Aerodynamic Inc. and Stanford University of advanced algorithms to be incorporated in industrial-strength software to provide: assured accuracy, throughput, and turnaround.
- Funding, and distribution of intellectual property rights of derivative software, to be negotiated.





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<u>Part 3</u>

Application of Shape Optimization <u>via</u> Control Theory

to Aerodynamic Design, with Potential for Other Disciplines

Presented by Antony Jameson and Kasidit Leoviriyakit





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<u>Outline</u>

- Automatic Design via Control Theory
- Planform and Aero-Structural Optimization
- Design using an Unstructured Mesh





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Note on the History of the Adjoint Method for Transonic and Supersonic Wing Design

- Since the original proposal to apply the adjoint method to transonic wing design (Jameson, 1988), shape optimization via control theory has been the subject of 15 years intensive development.
- Multiple sources of funding, including Air Force Office of Scientific Research.
- First numerical results: Jameson 1989, Science Vol 245, 361 371
- Applications to Beech Premier, MDXX 1995 1996

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• Application to HSCT 1997 - 2000



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Levels of CFD



Aerodynamic Design Process



Optimization and Design using Sensitivities Calculated by the Finite Difference Method

The simplest approach is to define the geometry as

$$f(x) = \sum \alpha_i b_i(x)$$

where α_i = weight,

 $b_i(x)$ = set of shape functions

Then using the finite difference method, a cost function

 $I = I(w, \alpha) \qquad (\text{such as } C_D \text{ at constant } C_L)$ has <u>sensitivities</u> $\frac{\partial I}{\partial \alpha_i} \approx \frac{I(\alpha_i + \delta \alpha_i) - I(\alpha_i)}{\delta \alpha_i}$ If the shape changes is $\alpha^{n+1} = \alpha^n - \lambda \frac{\partial I}{\partial \alpha_i} \qquad (\text{with small positive } \lambda)$ The resulting improvements is $I + \delta I = I - \frac{\partial I^T}{\partial \alpha} \delta \alpha = I - \lambda \frac{\partial I^T}{\partial \alpha} \frac{\partial I}{\partial \alpha} < I$ More sophisticated search may be used, such as quasi- Newton.

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f(X)

Disadvantage of the Finite Difference Method

The need for a number of flow calculations proportional to the number of design variables

Using 4224 mesh points on the wing as design variables



Boeing 747

4225 flow calculations ~ 30 minutes each (RANS)

Too Expensive





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Application of Control Theory

GOAL : Drastic Reduction of the Computational Costs

Drag Minimization ≡ Optimal Control of Flow Equations subject to Shape(wing) Variations

Define the cost function

$$I = I(w, F)$$
 (for example C_D at fixed C_L)

and a change in F results in a change

$$\delta I = \left[\frac{\partial I}{\partial w}\right]^T \delta w + \left[\frac{\partial I}{\partial F}\right]^T \delta F$$

Suppose that the governing equation *R* which expresses the dependence of *w* and *F* as

$$R(w,F)=0$$

and

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$$\delta R = \left[\frac{\partial R}{\partial w}\right] \delta w + \left[\frac{\partial R}{\partial F}\right] \delta F = 0$$

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Application of Control Theory

Since the variation δR is zero, it can be multiplied by a Lagrange Multiplier ψ and subtracted from the variation δI without changing the result.

$$\delta I = \frac{\partial I^{T}}{\partial w} \delta w + \frac{\partial I^{T}}{\partial F} \delta F - \psi^{T} \left(\left[\frac{\partial R}{\partial w} \right] \delta w + \left[\frac{\partial R}{\partial F} \right] \delta F \right)$$
$$= \left\{ \frac{\partial I^{T}}{\partial w} - \psi^{T} \left[\frac{\partial R}{\partial w} \right] \right\} \delta w + \left\{ \frac{\partial I^{T}}{\partial F} - \psi^{T} \left[\frac{\partial R}{\partial F} \right] \right\} \delta F$$

Choosing ψ to satisfy the adjoint equation

$$\frac{\partial R}{\partial w} \bigg]^T \psi = \frac{\partial I}{\partial w} \qquad \text{(Adjoint Equation)}$$

the first term is eliminated, and we find that



Advantages of the Adjoint Method:

 Gradient for N design variables with cost equivalent to two flow solutions

• Minimal memory requirement in comparison with automatic differentiation

• Enables shapes to be designed as free surface

- No need for user defined shape function
- No restriction on the design space

4224 design variables



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Outline of the Design Process





Discrete versus Continuous Adjoint Methods

- The discrete adjoint method evaluates the adjoint and gradient equations algebraically from the discretized flow equations.
- The continuous adjoint method evaluates the costate solution from the partial differential adjoint equation.
- The continuous adjoint method leads to no inconsistency as long as it is combined with a compatible search method
- In the limit of grid convergence the two approaches yield identical gradients.

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• Numerical tests of a model problem verify slightly superior accuracy with the continuous formulation *(Jameson and Vassberg 2000)*





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Summary of the Continuous Flow and Adjoint Equations

With computational coordinates ξ_i

Euler equations for the flow :

(1)
$$\frac{\partial}{\partial \xi_i} S_{ij} f_j(w) = 0$$

where S_{ij} are metrices, $f_j(w)$ the fluxes.

Adjoint equation

(2)
$$C_i \frac{\partial \psi}{\partial \xi_i} = 0, \quad C_i = S_{ij} \frac{\partial f_j}{\partial w}$$

Boundary condition for the Inverse problem

(3)
$$I = \frac{1}{2} \int (p - p_t)^2 ds$$
$$\psi_2 n_x + \psi_3 n_y + \psi_3 n_z = p - p_t$$

Gradient

(4)
$$\delta I = -\int_{D} \frac{\partial \psi^{T}}{\partial \xi_{i}} \delta S_{ij} f_{j} dD - \int \int_{\beta_{w}} (\delta S_{21} \psi_{2} + \delta S_{22} \psi_{3} + \delta S_{23} \psi_{4}) p d\xi_{1} d\xi_{3}$$

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Sobolev Gradient

Key issue for successful implementation of the Continuous adjoint method.

Define the gradient with respect to the Sobolev inner product

$$\delta I = \langle \overline{g}, \delta f \rangle = \int \left(\overline{g} \delta f + \varepsilon \overline{g'} \delta f'\right) dx$$

Set

$$\delta f = -\lambda \overline{g}, \quad \delta I = -\lambda < \overline{g}, \overline{g} >$$

This approximates a continuous descent process

$$\frac{df}{dt} = -\overline{g}$$

The Sobolev gradient \overline{g} is obtained from the simple gradient

g by the smoothing equation



Computational Costs with N Design Variables

(Jameson and Vassberg 2000)

Cost of Search Algorithm

Steepest Descent	0(N	2)
Quasi-Newton	O(N	·)
Sobolev Gradient	<i>O(K</i>	
(Note: K is in	dependent of N)	
Total Computation	onal Cost of Design	
Finite Difference Gradient	s <i>O(N³)</i>)
+ Steepest Descent		
Finite Difference Gradients	s <i>O(N</i> ²)) - N~2000
+ Quasi-Newton Search o	Quasi-Newton Search or Response surface	
Adjoint Gradient	O(N)) on a Laptop
+ Quasi-Newton Search		
Adjoint Gradient	<i>O(K</i>	
+ Sobolev Gradient		
(Note: K is in	dependent of N)	
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<u>Constraints</u> Enforced in SYN107

For drag minimization

- 1. Fixed C_L
- 2. Fixed span load
 - Keep out-board C_L low enough to prevent buffet
 - Fixed root bending moment
- 3. Maintain specified thickness
 - Sustain root bending moment with equal structure weight
 - Maintain fuel volume

4. Smooth curvature variations via Sobolev gradient



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Application of Thickness Constraint



- Prevent shape change penetrating a specified skeleton
- Separate thickness and camber to allow free camber variations
- Minimal user input required.



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Multi-Point Design

- Drag minimization at a single design point typically produces a shock free flow but may adversely affect performance at other points. (Double shocks below design point, drag creep due to leading edge shock)
- Good all round performance can be enhanced by multi-point design
 - e.g. Mach = 0.75 $C_L = 0.5$ (drag creep) Mach = 0.86 $C_L = 0.42$ (cruise) Mach = 0.89 $C_L = 0.40$ (drag divergence)

Partial Redesign with Structural Constraints



- Design changes can be limited to a specified spanwise range of the wing
- Section changes can be limited to a specified chordwise range
- The shape changes are blended smoothly via the Sobolev gradient



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Inverse Design

• A hard test :

- ONERA M6 Wing target pressure Mach 0.84
 α 3.06 degree Lambda Shock
- Starting from NACA0012 sections (single shock)
- Recovery of <u>smooth symmetric profile</u> from <u>discontinuous lifting pressure distribution</u>



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Convergence History of Inverse Design





Applications to Unconventional Designs



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Shark Reno Air Racer



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Mars Lander

(Vassberg, Jameson 2004)



Planform and Aero-Structural Optimization

(Leoviriyakit, Jameson 2003 - 2004)

 Design tradeoffs suggest an multi-disciplinary design and optimization



Planform variations can further maximize VL/D but affects Wo



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Aerodynamic Design Tradeoffs

The drag coefficient can be split into

$$C_D = C_{DO} + \frac{C_L^2}{\pi e A R}$$

 $\frac{L}{D}$ is maximized if the two terms are equal.

Induced drag is half of the total drag.

If we want to have large drag reduction, we should target the induced drag.


Break Down of Drag

Boeing 747 at $C_L \sim .47$ (including fuselage lift ~ 15%)



Induced Drag is the largest component



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Wing Planform Optimization



Structural Weight

 $q_{\infty}S_{ref}$

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 $C_W =$

Can be thought of as constraints

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Additional Features Needed

- Structural Weight Estimation
- Large scale gradient : span, sweep, etc...
- Adjoint gradient formulation for dC_w/dx
- Choice of α_1 , α_2 , and α_3





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Choice of Weighting Constants

Breguet range equation

$$R = \frac{VL}{D} \frac{1}{sfc} \log \frac{W_o + W_f}{W_o}$$

With fixed V, L, sfc, and $(W_O + W_f \equiv W_{TO})$, the variation of R can be stated as













Planform Optimization of Boeing 747



	C_D	Cw
Baseline	108	455
Optimize Section at Fixed planform	94	455
Optimize both section and planform	87	450

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Planform Optimization of MD11





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Pareto Front: "Expanding the Range of Designs"

Use multiple $\alpha_3/\alpha_1 =>$ Multiple Optimal Shapes



<u>Automatic design for the Complete Aircraft</u> <u>Geometry on an Unstructured Mesh</u> <u>(SYNPLANE)</u>

 Key step: reduce the gradient to a surface integral independent of the mesh perturbation

(Jameson, A., and Kim, S., "Reduction of the Adjoint Gradient Formula in the Continuous Limit", 41 st AIAA Aerospace Sciences Meeting & Exhibit, AIAA Paper 2003-0040, Reno, NV, January 6-9, 2003.)

$$\delta I = \int \int_{\beta_w} \psi^T \Big(\delta S_{2j} f_j + C_2 \delta w^* \Big) d\xi_1 d\xi_3 - \int \int_{\beta_w} \Big(\delta S_{21} \psi_2 + \delta S_{22} \psi_3 + \delta S_{23} \psi_4 \Big) p d\xi_1 d\xi_3$$

Compared to the previous formulation

 $\delta I = \left(-\int_{D} \frac{\partial \psi^{T}}{\partial \xi_{i}} \delta S_{ij} f_{j} dD - \int \int_{\beta_{w}} \left(\delta S_{21} \psi_{2} + \delta S_{22} \psi_{3} + \delta S_{23} \psi_{4}\right) p d\xi_{1} d\xi_{3}$

This field integral is converted to boundary integral

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Redesign of Falcon

Complete aircraft calculation on Unstructured Mesh



 $C_D = 234$ counts



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Aerodynamic Shape Optimization Payoffs

- Enables aerodynamic design by a small team of experts focusing on the true design issues (e.g. Reno Air Racer)
- Significant reduction in time and cost
- Potential for superior and unconventional designs
- Potential for "mid-course correction" during the development cycle



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Other Potential Applications of Shape Optimization

- Combined shape and trajectory optimization for reentry vehicles to reduce thermal loads
- Reduction of acoustic signature (Take-Off and Landing noise, sonic boom reduction)
- Minimization of electro magnetic signature while meeting aerodynamic requirement
- Minimization of wave resistance of ship hulls (in process)



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Other Applications of the Adjoint Method in CFD

Automatic error estimation with computed error bounds

(Barth and Deconinck, Lecture Noted in Computational Science and Engineering, Vol 25, Springer, 2002 Giles and Pierce, SIAM Review, Vol 42, 2000, 247 - 64)

 Automatic mesh adaptation based on error estimation (Vendite and Darmofal, AIAA Paper 2003-3845)





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Shape Optimization: Some Open Issues

- Embedding shape optimization in overall system optimization
- Multi-Disciplinary Optimization beyond aero-structural optimization
- Incomplete development for arbitrary grids
- Incomplete development for propulsion integration





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<u>Users of Intelligent Aerodynamics</u> <u>Design Software (SYN88, SYN107, SYNPLANE)</u>

- Raytheon Beach
- McDonnell Douglas
- Lockheed Martin Skunk Works
- Airbus UK
- SAAB
- IPTN
- Embraer (via NLR)
- Gulfstream
- Bombardier Aerospace (in contract)
- NASA Ames (HSCT, RLV)





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<u>Proposal</u>

- Collaborative development between Boeing, Intelligent Aerodynamics Inc., and Stanford University of the adjoint method to meet industrial requirements for a streamlined design process.
- Funding and distribution of intellectual property rights to be negotiated.
- Intelligent Aerodynamics has existing IP rights.
- Derivative codes might be co-owned and marketed.



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Supplementary Data



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Appendix 1

Further Data for Part 2





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What do We Need For a Face-Based



List of boundary faces and boundary conditions applied to each face



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The Main Algorithm

do i=ncell1,ncell2 set residual(i) to zero end do do n=nface1,nface2 A = ncf(1,n)B = ncf(2,n)flux(N) = f(solution(A),solution(B)) residual(B) = residual(B) + flux(N) residual(A) = residual(A) - flux(N) end do do i=ncell1,ncell2 solution(i) = solution(i) - residual(i) end do





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Constructing the Fluxes

$$f(\vec{x}, \vec{u}, t, \xi) = \int_{0}^{t} g(\vec{x} - \vec{u}(t - t'), \vec{u}, t', \xi) e^{\frac{-(t - t')}{\tau}} dt' + e^{-\frac{t}{\tau}} f_{0}(\vec{x} - \vec{u}t, \vec{u}, \xi)$$

 The initial nonequilibrium distribution at a face can be approximated from an approximate distribution in the neighboring cells A and B

• Similarly, the time dependent equilibrium distribution *g* at the cell interface is obtained as

$$g = g_0 \left\{ 1 + (1 - H(s))\tilde{a}^A s + H(s)\tilde{a}^B s + \overline{A}t \right\}, \qquad H(x) = \begin{cases} 0, & x < 0\\ 1, & x \ge 0 \end{cases}$$



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Constructing the Fluxes

• The Fluxes, in *x* say, are computed as

$$F = \begin{pmatrix} F_{\rho} \\ F_{u} \\ F_{v} \\ F_{v} \\ F_{w} \\ F_{E} \end{pmatrix} = \int u \begin{pmatrix} 1 \\ u \\ v \\ w \\ \frac{1}{2}(u^{2} + v^{2} + w^{2} + \xi^{2}) \end{pmatrix} f(x_{f}, t, u, v, w, \xi) du dv dw d\xi$$

- Compute the fluxes in y and z(G,H) in similar fashion
- Update the solution according to

$$\vec{W}^{n+1} = \vec{W}^n - \frac{1}{V} \int_0^{\Delta t} \int \vec{F} \, d\vec{A} \, dt \qquad \vec{F} = (F, G, H)^T$$

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Appendix 2

Shape Optimization Results via Control Theory





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Redesign of the Boeing 747 Wing at its Cruise Mach Number



Redesign of the Boeing 747 Wing at Mach 0.9 "Sonic Cruiser"



Redesign of the Boeing 747: Drag Rise (Three-Point Design) : Fixed $C_1 = 0.42$ Constraints : Fixed span-load distribution Improved Wing L/D : Fixed thickness **RANS** Calculations Wing L/D vs. Mach at fixed CL Drag polar at fixed CL 40 240 --- Baseline Baseline ____ Redesian Redesign 220 35 200 30 081 (CD (counts) 190 (CD (counts) Wing L/D 25 140 20 120 100 0.78 15 0.78 0.8 0.82 0.86 0.88 0.9 0.84 0.92 0.8 0.82 0.88 0.84 0.86 0.9 0.92 Mach Mach benefit Lower drag at the same Mach Improved M_{DD} Number

benefit Fly faster with the same drag 134



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Redesign of an Executive Jet



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Redesign of the BAE MDO Datum Wing-Body : Drag Rise



Theses on BGK Method

- Chongam Kim
- Yee Feng Ruan
- Balaji Srinivasan
- Georg May





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<u>Theses on Dual Time-Stepping and</u> <u>Time-Spectral Method</u>

- Juan Alonso
- Andre Belov
- Bing Ham Liou
- Paul Lin
- Sriram Shankaran
- Mathew McMullen
- Arathi Gopinath

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Theses on Shape Optimization

- James Reuther
- Sangho Kim
- Siva Nadarajah
- Sriram Shankaran
- Kasidit Leoviriyakit
- (At Princeton under Luigi Martinelli)
- James Dreyer





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Analysis and Design of Numerical Schemes for Gas Dynamics 2 Artificial Diffusion and Discrete Shock Structure, RIACS Report No. 94.16, International Journal of Computational Fluid Dynamics, Vol. 5, 1995, pp. 1-38.

Parallel Computations of Unsteady Incompressible Viscous Flows with a Fully-Implicit Multigrid Driven Algorithm (with A. Belov, L. Martinelli) Proceedings of 6th International Symposium on Computational Fluid Dynamics, Lake Tahoe, September 1995.

A Fully-Implicit Multigrid Driven Algorithm for Computing Time-Resolved Non-linear Free-Surface Flow on Unstructured Grids (with B.H. Liou, L. Martinelli), Proceedings of 1996 ASME Fluids Engineering Division Summer Meeting, San Diego, July 1996.

Time-Accurate Simulation of Helicopter Rotor Flows Including Aeroelastic Effects (with S. Sheffer, J. Alonso, L. Martinelli), AIAA 97-0399, AIAA 35th Aerospace Sciences Meeting and Exhibit, Reno, January 1997.

An Accurate LED-BGK Solver on Unstructured Adaptive Meshes (with C.A. Kim, K. Xu, L. Martinelli), AIAA 97-0328, AIAA 35th Aerospace Sciences Meeting and Exhibit, Reno, January 1997.



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<u>Bio</u> Antony Jameson

Position

1997 - Present	Thomas V. Jones Professor of Engineering , Stanford University
1982 - 1997	James S. McDonnell Distinguished University Professor of Aerospace Engineering , Princeton University
1980 - 1982	Director, Program in Applied and Computational Mathematics, Princeton University
Honors	
2002	Docteur Honoris Causa, Uppsala University
2001	Docteur Honoris Causa, Université Pierre et Marie Curie, Paris VI
1997	Foreign Associate, National Academy of Engineering
1995	ASME Spirit of St. Louis Medal
1995	Fellow of the Royal Society of London
1993	American Institute of Aeronautics and Astronautics Fluid Dynamics Award
1990	Fellow of the American Institute of Aeronautics and Astronautics
1988	Gold Medal of the Royal Aeronautical Society
1980	NASA Medal for Exeptional Scientific Achievement

<u>Bio</u> Antony Jameson

Biography

1953 - 1955	2nd Lieutenant British Army in Malaysia
1955	Bristol Siddeley Jet Engines
1955 - 1963	Cambridge university
	BA, MA Mechanical Sciences
	PhD Magneto-Hydrodynamics
1964 - 1965	Economist London
1965 - 1966	Chief Mathematician
1966 - 1972	Grumman Aerospace Aerodynamics Department
1972 - 1980	Courant Institute of Mathematics
	Professor of Computer Science 1974-80
1980 - 1997	Princeton University
	James S. McDonnell Distinguished University Professor of Aerospace Engineering 1982-97
1997 - present	Stanford university
	Thomas V. Jones Professor of Engineering
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Relationship to the Boeing Company

- Antony Jameson has had a long standing relationship with both McDonnell Douglas and Boeing
- Flo22, provided to Douglas in 1976, was a principal design tool for the C17 wing design. It is still used by Phantom Works.
- Flo27 was incorporated as the flow solver in the Boeing A488 software. which was used in the wing design of the Boeing 757, 767, and 777.
- Flo27 was incorporated in the McDonnell Douglas DACTRAN 10, 20 and 30 codes
- •The AIRPLANE code was used in the MD11 CPIP, HSR and C17 winglet studies



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