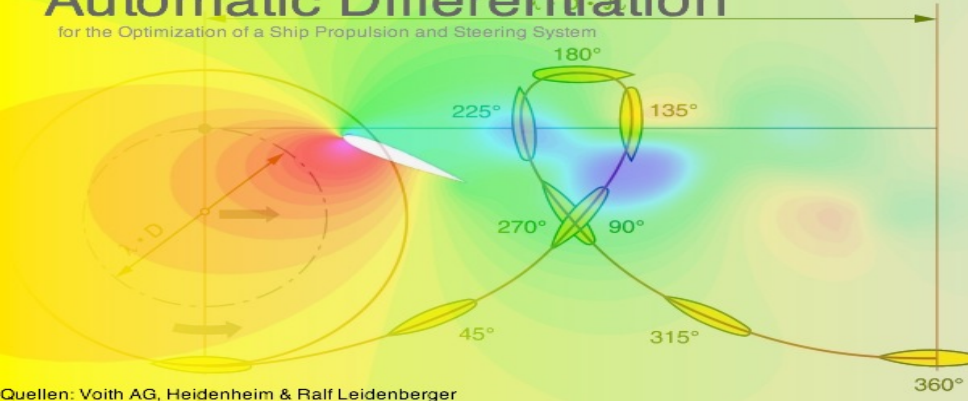


# Automatic Differentiation

for the Optimization of a Ship Propulsion and Steering System



Quellen: Voith AG, Heidenheim & Ralf Leidenberger

Automatic Differentiation for the Optimization  
of a Ship Propulsion and Steering System

A joint work with Karsten Urban

## Problem

Voith-Schneider-Propeller (VSP)  
Optimization

## Application in 2D

Configuration  
Results

## Application in 3D

Configuration  
Results

## Conclusion & Outlook

## Problem

### Voith-Schneider-Propeller (VSP)

Optimization

## Application in 2D

Configuration

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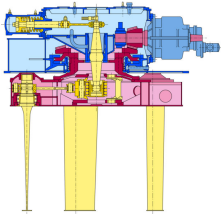
## Application in 3D

Configuration

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# Functionality of the VSP

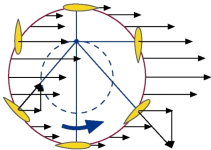


Source: Voith AG, Heidenheim

## Functionality

- ▶ different angles of attack during one rotation

# Functionality of the VSP

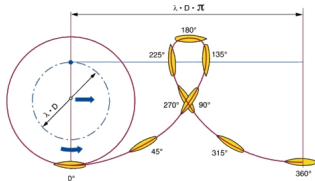


Source: Voith AG, Heidenheim

## Functionality

- ▶ different angles of attack during one rotation
- ▶ driving power is resulting force

# Functionality of the VSP

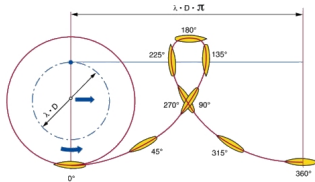


Source: Voith AG, Heidenheim

## Functionality

- ▶ different angles of attack during one rotation
- ▶ driving power is resulting force
- ▶ enables resulting force in each direction

# Functionality of the VSP



Source: Voith AG, Heidenheim

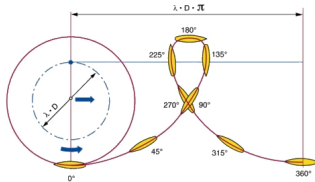
## Functionality

- ▶ different angles of attack during one rotation
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## Efficiency of the VSP

$$\vec{F} = \int p \vec{\nu} dS \quad \vec{F} = (F_x, M)^T$$

# Functionality of the VSP



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## Functionality

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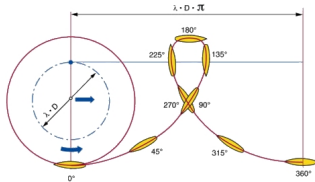
$$\vec{F} = \int p \vec{v} dS \quad \vec{F} = (F_x, M)^T$$

$$F_m = \frac{n_f}{2\pi} \int_0^{2\pi} F_x d\Theta \quad (\text{thrust})$$

$$M_m = \frac{n_f}{2\pi} \int_0^{2\pi} M d\Theta \quad (\text{driving torque})$$



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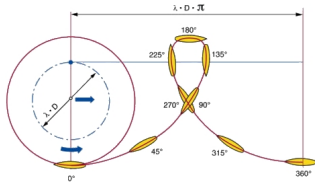
$$\vec{F} = (F_x, M)^T$$

$$J = \frac{U_\infty}{nD}, \quad U_\infty \text{ flow rate, } D \text{ diameter, } n \# \text{ revolutions}$$

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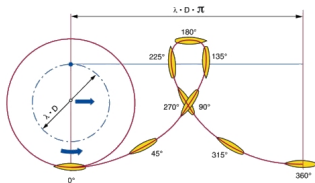
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$$k_t \text{ dimensionless value of } F_m$$

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$$\eta := \frac{k_t J}{k_q 2\pi} \quad (1)$$

## Problem

Voith-Schneider-Propeller (VSP)

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# Optimization Aim

## Optimization Targets

- ▶ **optimize blade angle curve** (Sebastian Singer)
- ▶ **optimize blade profile** (Robert Deininger)
- ▶ **optimize VSP & boat together** (Michael Hopfensitz, Juan Matutat )

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## Optimization Approaches

- ▶ derivative free methods
- ▶ derivative based methods, compute derivatives with AD

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- ▶ optimize blade angle curve (Sebastian Singer)
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## Optimization Approaches

- ▶ derivative free methods
- ▶ derivative based methods, compute derivatives with AD

## Model Problem

- ▶ single blade
- ▶ variable angle of attack
- ▶ instead of  $\eta$  consider forces in  $y$ -direction

## Problem

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## Problem

Voith-Schneider-Propeller (VSP)  
Optimization

## Application in 2D

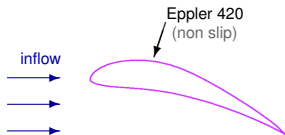
Configuration  
Results

## Application in 3D

Configuration  
Results

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# Geometry & Optimization Problem



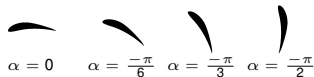
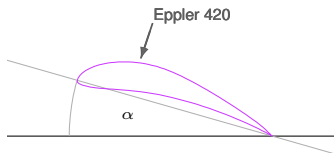
## Configuration

- ▶ solver: cffa<sup>1</sup>

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<sup>1</sup>Computer Aided Fluid Flow Analysis from Ferziger & Peric

# Geometry & Optimization Problem

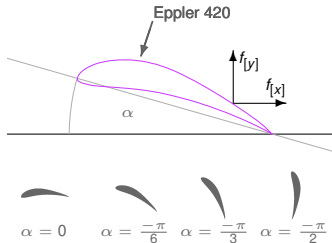


## Configuration

- ▶ solver: `caffa`<sup>1</sup>
- ▶ angle of attack:  $\alpha$

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# Geometry & Optimization Problem

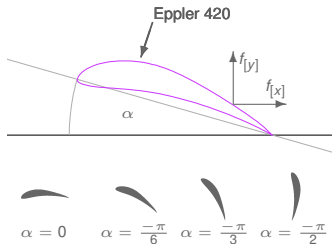


## Configuration

- ▶ solver: `caffa`<sup>1</sup>
- ▶ angle of attack:  $\alpha$
- ▶ surface forces:  $f(\alpha) = (f_{[x]}(\alpha), f_{[y]}(\alpha))^T$

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# Geometry & Optimization Problem



## Configuration

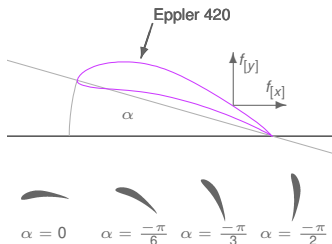
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- ▶  $\max_{\alpha \in (0, \alpha_{max})} \{f_{[y]}(\alpha)\}$

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# Geometry & Optimization Problem



## Configuration

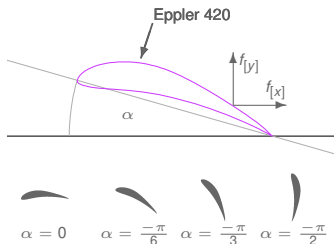
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- ▶ from experiments is known that  $f_{[y]}(\alpha) \forall \alpha \in (0, \alpha_{max})$  is concave

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# Geometry & Optimization Problem



## Configuration

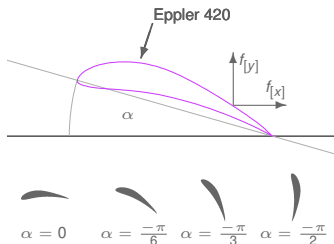
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- ▶  $\arg \left\{ \max_{\alpha \in (0, \alpha_{max})} \{f_{[y]}(\alpha)\} \right\} \Leftrightarrow \arg \{f'_{[y]}(\alpha) = 0\}$

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# Geometry & Optimization Problem



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- ▶  $\arg \left\{ \max_{\alpha \in (0, \alpha_{max})} \{f_{[y]}(\alpha)\} \right\} \Leftrightarrow \arg \{f'_{[y]}(\alpha) = 0\}$
- ▶ Newton-Fixpoint-Iteration:  $\Phi_{f_{[y]}}(\alpha_k) = \alpha_{k-1} - \frac{f'_{[y]}(\alpha_{k-1})}{f''_{[y]}(\alpha_{k-1})}$

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## Problem

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**Results**

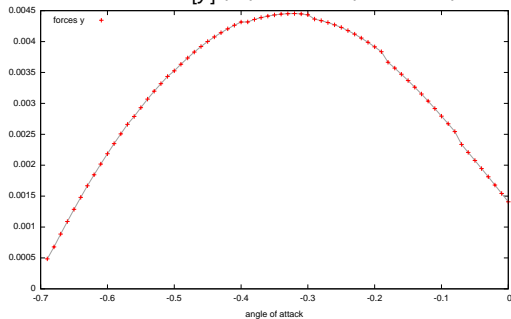
## Application in 3D

Configuration  
Results

## Conclusion & Outlook

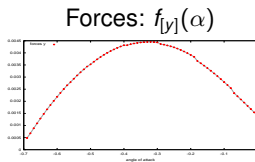
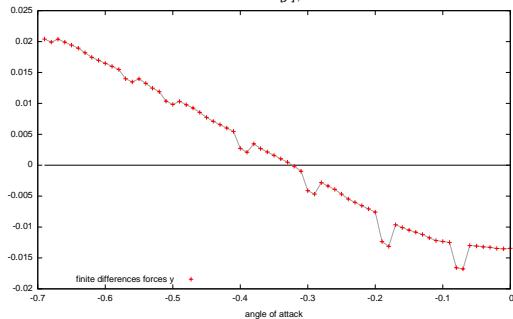
# Regularization Effect

Forces:  $f_{[y]}(\alpha) \forall \alpha \in (0, -0.7)$



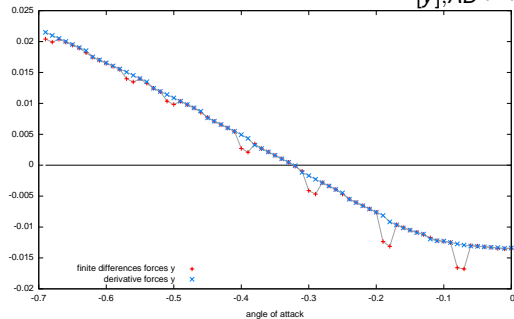
# Regularization Effect

Finite Differences (FD):  $f'_{[y],FD}(\alpha) = \frac{f_{[y]}(\alpha+h) - f_{[y]}(\alpha-h)}{2h}$

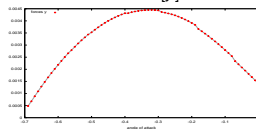


# Regularization Effect

Automatic Differentiation (AD):  $f'_{[y],AD}(\alpha)$

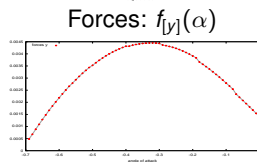
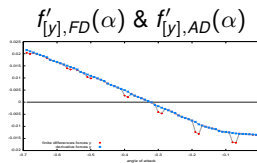
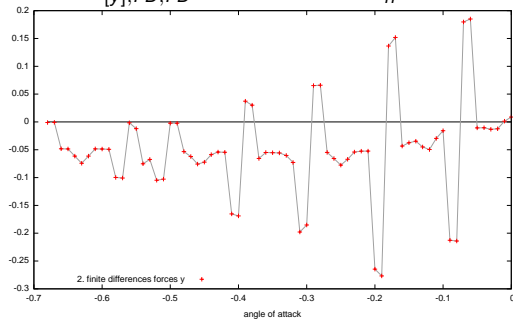


Forces:  $f_{[y]}(\alpha)$



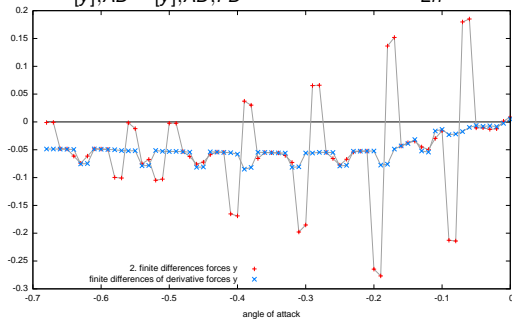
# Regularization Effect

$$\text{2nd FD: } f''_{[y],FD,FD}(\alpha) = \frac{f_{[y]}(\alpha+h) - 2f_{[y]}(\alpha) + f_{[y]}(\alpha-h)}{h^2}$$

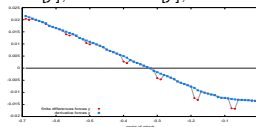


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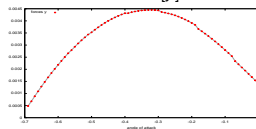
$$\text{FD of } f'_{[y],AD}: f''_{[y],AD,FD}(\alpha) = \frac{f_{[y],AD}(\alpha+h) - f_{[y],AD}(\alpha-h)}{2h}$$



$$f'_{[y],FD}(\alpha) \text{ \& } f'_{[y],AD}(\alpha)$$

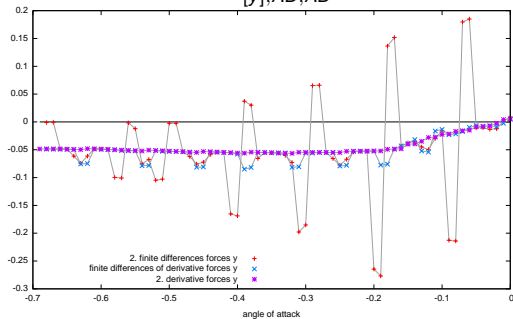


$$\text{Forces: } f_{[y]}(\alpha)$$

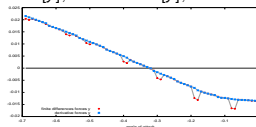


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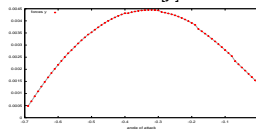
2nd AD:  $f''_{[y],AD,AD}(\alpha)$



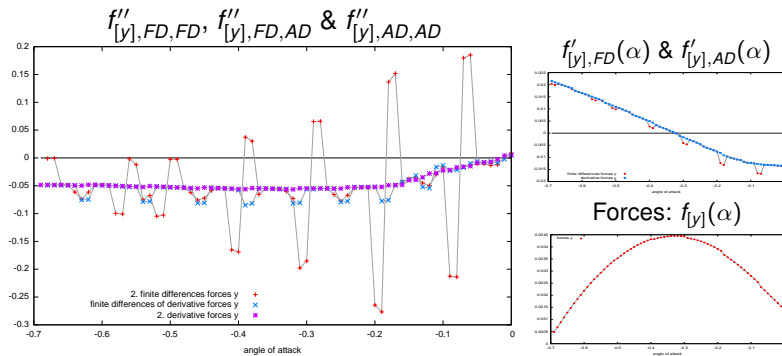
$f'_{[y],FD}(\alpha)$  &  $f'_{[y],AD}(\alpha)$



Forces:  $f_{[y]}(\alpha)$



# Regularization Effect

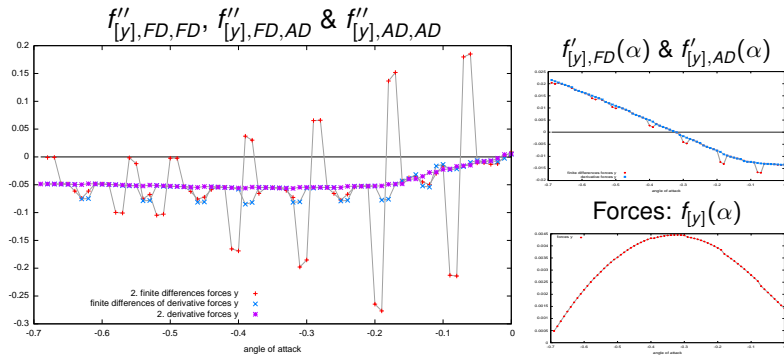


## Comments

- Justify the application of AD in 2D flow simulation



# Regularization Effect



## Comments

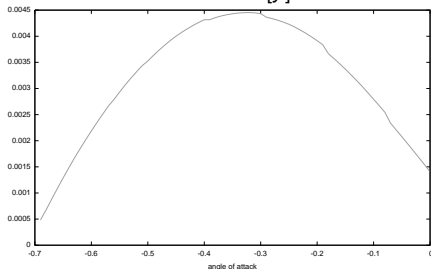
- ▶ Justify the application of AD in 2D flow simulation
- ▶ Regularization effect grows from  $f'_{[y]}(\alpha)$  to  $f''_{[y]}(\alpha)$

# Newton-Fixpoint-Iteration

Angle of attack (AOA) of the profil



Force:  $f_{[y]}(\alpha_k)$



## Remark

- ▶ starting point:  $\alpha_0 = -0.03$
- ▶ maximum change rate of  $\alpha$ :  
 $\alpha_{\Delta, max} = 0.1$  [radian]

## Newton-Iterations

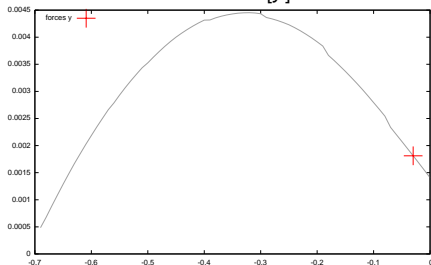
It.	AOA: $\alpha$	$f'_{[y]}(\alpha)$
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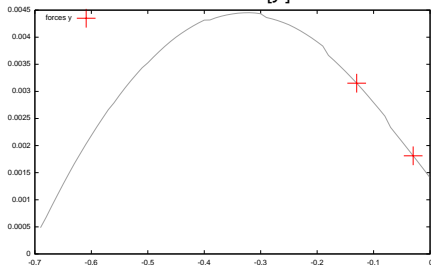
It.	AOA: $\alpha$	$f'_{[y]}(\alpha)$
0.	-0.03000000	-0.01327457810

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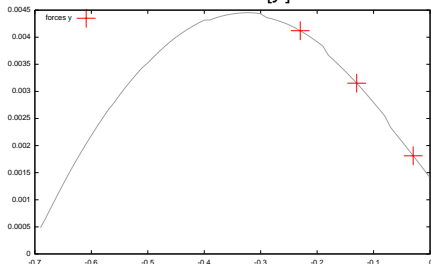
It.	AOA: $\alpha$	$f'_{[y]}(\alpha)$
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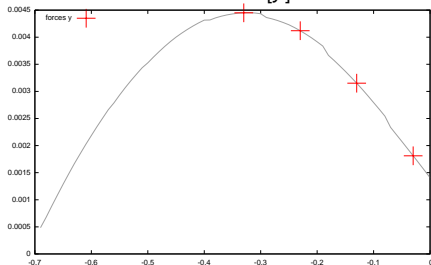
It.	AOA: $\alpha$	$f'_{[y]}(\alpha)$
0.	-0.03000000	-0.01327457810
1.	-0.13000000	-0.01114433244
2.	-0.23000000	-0.00603337754

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Angle of attack (AOA) of the profil



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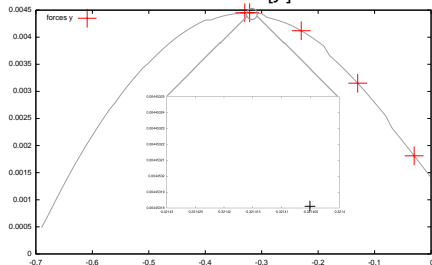
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1.	-0.13000000	-0.01114433244
2.	-0.23000000	-0.00603337754
3.	-0.33000000	+0.00048255801

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Angle of attack (AOA) of the profil



Force:  $f_{[y]}(\alpha_k)$



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## Newton-Iterations

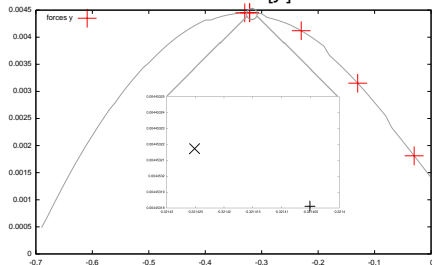
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2.	-0.23000000	-0.00603337754
3.	-0.33000000	+0.00048255801
4.	<b>-0.32140508</b>	<b>-0.00000113055</b>

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Angle of attack (AOA) of the profil



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3.	-0.33000000	+0.00048255801
4.	-0.32140508	-0.00000113055
5.	<b>-0.32142512</b>	<b>+0.00000008440</b>

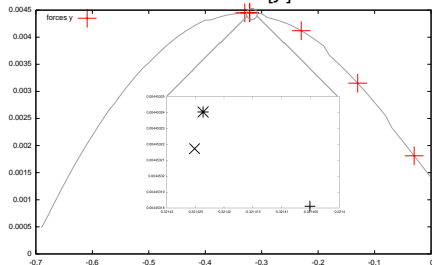


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- ▶ maximum change rate of  $\alpha$ :  
 $\alpha_{\Delta, max} = 0.1$  [radian]

## Newton-Iterations

It.	AOA: $\alpha$	$f'_{[y]}(\alpha)$
0.	-0.03000000	-0.01327457810
1.	-0.13000000	-0.01114433244
2.	-0.23000000	-0.00603337754
3.	-0.33000000	+0.00048255801
4.	-0.32140508	-0.00000113055
5.	-0.32142512	+0.00000008440
6.	<b>-0.32142362</b>	<b>+0.00000007550</b>

## Problem

Voith-Schneider-Propeller (VSP)  
Optimization

## Application in 2D

Configuration  
Results

## Application in 3D

Configuration  
Results

## Conclusion & Outlook

## Problem

Voith-Schneider-Propeller (VSP)  
Optimization

## Application in 2D

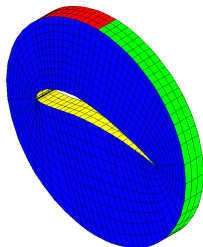
Configuration  
Results

## Application in 3D

Configuration  
Results

## Conclusion & Outlook

# Geometry & Simulation Parameters



## Boundary-Conditions

- ▶ Red: Inflow
- ▶ Green: Outflow
- ▶ Blue: Non-reflection
- ▶ Yellow: Wall

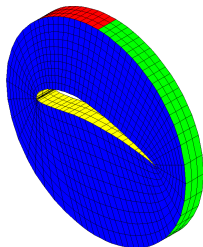
## Simulation Parameters

- ▶ solver: Comet<sup>2</sup>

---

<sup>2</sup>is a commercial software from CD-adapco

# Geometry & Simulation Parameters



## Boundary-Conditions

- ▶ Red: Inflow
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- ▶ Blue: Non-reflection
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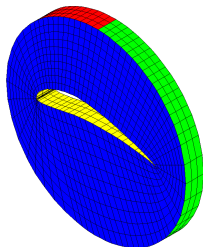
## Simulation Parameters

- ▶ solver: Comet<sup>2</sup>
- ▶ no moving grid - grid moving realized with script language

---

<sup>2</sup>is a commercial software from CD-adapco

# Geometry & Simulation Parameters



## Boundary-Conditions

- ▶ Red: Inflow
- ▶ Green: Outflow
- ▶ Blue: Non-reflection
- ▶ Yellow: Wall

## Simulation Parameters

- ▶ solver: Comet<sup>2</sup>
- ▶ no moving grid - grid moving realized with script language
- ▶ Idea: variable inflow direction

---

<sup>2</sup>is a commercial software from CD-adapco

## Problem

Voith-Schneider-Propeller (VSP)  
Optimization

## Application in 2D

Configuration  
Results

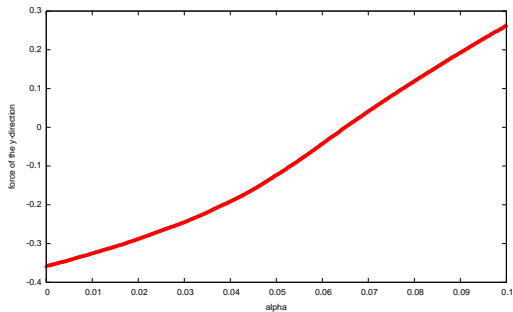
## Application in 3D

Configuration  
**Results**

## Conclusion & Outlook

# Regularization Effect

Forces:  $f_{[y]}(\alpha)$



y-forces ▲  
derivative of the y-forces ×  
finite differences of the y-forces ○

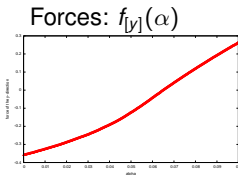
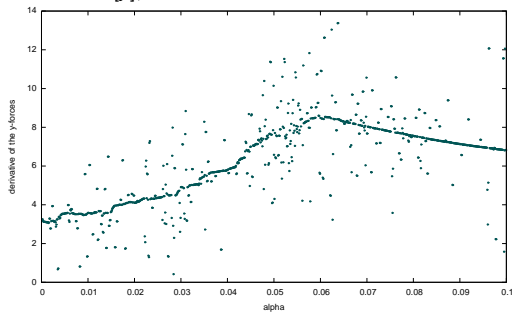
## Comments

- ▶ smooth forces curve



# Regularization Effect

$$\text{FD: } f'_{[y],FD}(\alpha) = \frac{f_{[y]}(\alpha+h) - f_{[y]}(\alpha-h)}{2h}$$



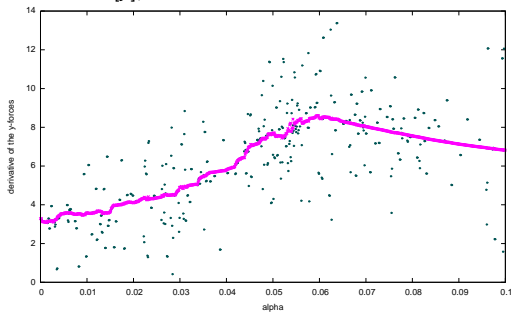
y-forces ▲  
 derivative of the y-forces ×  
 finite differences of the y-forces ○

## Comments

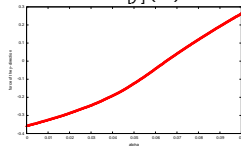
- ▶ smooth forces curve
- ▶ FD: strong, many outliers

# Regularization Effect

$$\text{AD: } f'_{[y],AD}(\alpha)$$



$$\text{Forces: } f_{[y]}(\alpha)$$



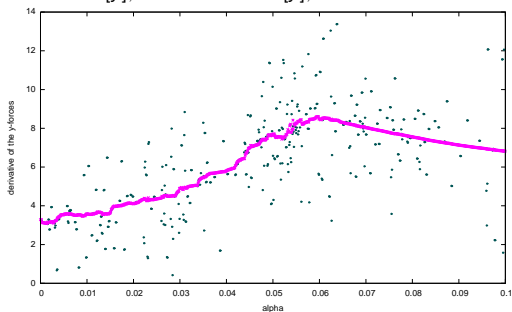
y-forces △  
 derivative of the y-forces ×  
 finite differences of the y-forces ○

## Comments

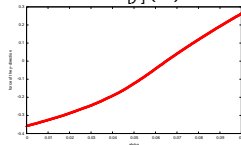
- ▶ smooth forces curve
- ▶ FD: strong, many outliers
- ▶ AD: good regularization effect

# Regularization Effect

FD  $f'_{[y],FD}(\alpha)$  & AD  $f'_{[y],AD}(\alpha)$



Forces:  $f_{[y]}(\alpha)$



y-forces ▲  
 derivative of the y-forces ×  
 finite differences of the y-forces ○

## Comments

- ▶ smooth forces curve
- ▶ FD: strong, many outliers
- ▶ AD: good regularization effect
- ▶ justify the application of AD 3D flow simulations

## Problem

Voith-Schneider-Propeller (VSP)  
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## Conclusion & Outlook

# Conclusion & Outlook

## Conclusion

- ▶ justify the application of AD in 2D & 3D flow simulation
- ▶ regularisation effect of AD in 2D & 3D flow simulation
- ▶ many *handwork* until a AD simulation runs

# Conclusion & Outlook

## Conclusion

- ▶ justify the application of AD in 2D & 3D flow simulation
- ▶ regularisation effect of AD in 2D & 3D flow simulation
- ▶ many *handwork* until a AD simulation runs

## Outlook

- ▶ more complex geometries
- ▶ moving grids in 3D (Comet)
- ▶ optimization of a full VSP
- ▶ more flexible approach of AD

## Literature



R. Leidenberger

*Automatic differentiation in flow simulation.*

diploma-thesis, University of Ulm, 2007.

## Literature

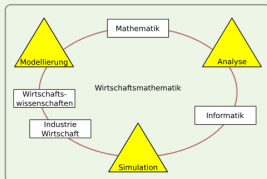


R. Leidenberger

*Automatic differentiation in flow simulation.*

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## Contact



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Ulm University



## Literature

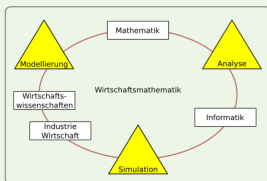


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Thank you for your attention.