Data-driven Predictive Modeling of Turbulent Flows: Current Status and Challenges

Karthik Duraisamy

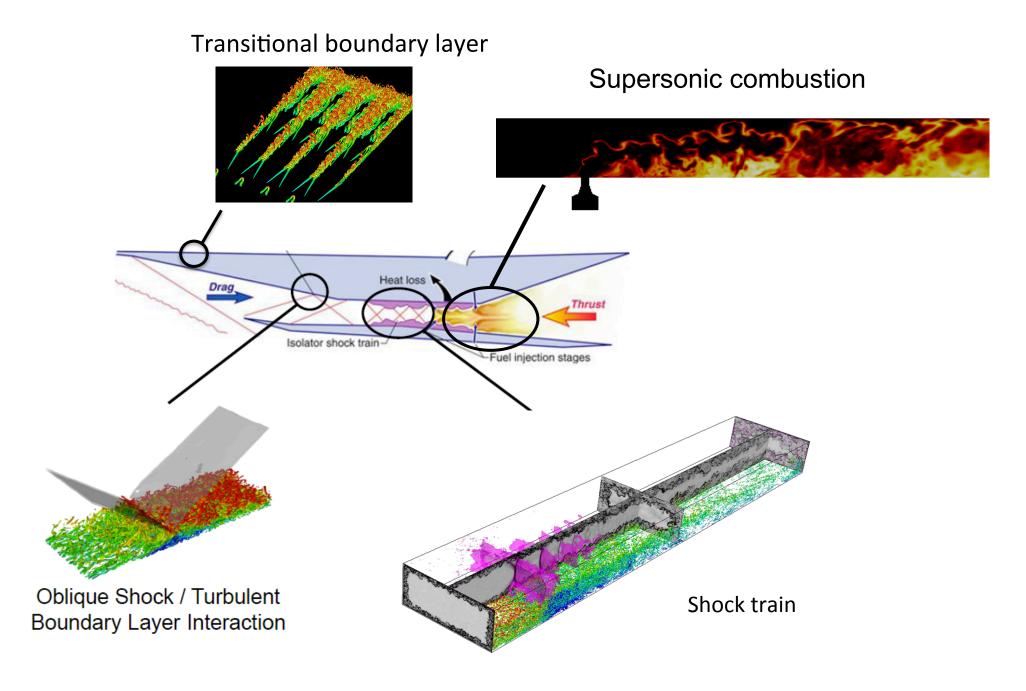


Thanks to:

A.P. Singh, B. Tracey, S. Medida, J. Alonso, P. Durbin



Turbulence: a "tyranny of scales"



Turbulence Modeling: Coarse-graining the Navier-Stokes equations

$$\begin{array}{l} \text{NSE} \\ \text{(DNS)} \end{array} \rho \frac{\partial u_i}{\partial t} + \rho \frac{\partial u_i u_j}{\partial x_j} = \rho f_i + \frac{\partial}{\partial x_j} \left[-p + 2\mu S_{ij} \right]$$

Decompose
$$u_i = \bar{u}_i + u'_i$$
 ; $p = \bar{p} + p'$

$$\begin{array}{l} \text{Averaged} \\ \text{(RANS)} \end{array} \rho \frac{\partial \bar{u}_i}{\partial t} + \rho \frac{\partial \bar{u}_i \bar{u}_j}{\partial x_j} = \rho \bar{f}_i + \frac{\partial}{\partial x_j} \left[-\bar{p} + 2\mu \bar{S}_{ij} + \rho \overline{u_i' u_j'} \right] \end{array}$$

The closure is
$$\tau_{ij}^{RANS} = -\rho \overline{u_i' u_j'}$$

Modeling the Reynolds Exact stress tensor $\frac{\partial \overline{u_i'u_j'}}{\partial t} = C_{ij} + P_{ij} + V_{ij} + T_{ij}^m + \Pi_{ij}^m + K_{ij}^m + D_{ij}^m$ Approx

- Models found lacking in accuracy in many complex flows
- It is the balance between the terms that matters (and not accuracy of individual terms)
 - → Still respect invariance, symmetries, etc.
- Many "seemingly physical" quantities are just operational variables
 - → Use of apriori analysis is of limited utility
- Start with clean idea, but loss of rigor in final model
- Model constants calibrated on very limited data

Our approach

We propose large-scale data-driven to enable the construction of accurate models of turbulence

- → Focus on non-parametric (functional) improvements
- → Not replacing existing modeling knowledge, but just building on it

This technique enables

- → The ability to "infer" what's missing in the closure
- → The ability to convert that inference into modeling knowledge

A timeline of data in turbulence modeling

UQ perspective

Moser et al (2011-2013) : Bayesian analysis and model averaging (coefficients)

Wang et al (2012) : Infer correction to eddy viscosity coefficient

Tracey, Duraisamy, Alonso (2012) : Machine Learning of Reynolds stress perturbations

Edeling (2014) : Infer uncertainty in model coefficients

Ling et al (2015) : Machine Learning to determine regions of model error

Xiao et al (2015) : Infer reynolds stress perturbations

Modeling perspective

Duraisamy et al. (2014) : Inversion and machine learning for Turbulence modeling

Tracey, Duraisamy, Alonso (2015) : Machine learning + embedding

Xiao et al (2016) : Inference + learning of Reynolds stress perturbations

Duraisamy (2016) : Inference + machine learning + embedding

Perturbing eddy viscosity

UQ perspective

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$$R_p = 2(\mu_t + 0)S_{ij} - \frac{2}{3}\rho k \delta_{ij}$$

Perturbing Reynolds stress tensor

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$$\mathbf{R}_p = 2k \left[\frac{\mathbf{I}}{3} + \mathbf{V} (\Lambda + \mathbf{0} \Lambda) \mathbf{V}^T \right]$$

Structure proposed by Emory & laccarino (2012)

Introduce corrective terms in the model

UQ perspective

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$$\frac{DQ}{Dt} = \mathcal{R}(Q) + \delta(Q) \to \frac{DQ}{Dt} = \beta(Q)\mathcal{R}(Q) \to \beta \equiv 1 + \frac{\delta}{R}$$

Outline

- Proof-of-concept
 - → If there is a known underlying model, can we discover it?
- The general framework
- → How do we setup the data-driven turbulence modeling problem
- Demonstration
 - → Predictions in Airfoil flows
- Computer Science, Scaling, etc...

Proof-of-concept

- Basic questions: Can machine learning work at all?:
 - Can a learning algorithm discover and replicate a known model?
 - Will the learned model destabilize a PDE solver?
- Isolate errors in learning from complexities of real-world data

Not just a matter of learning and prediction... Have to address convergence within framework

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Proof-of-concept: Replicating Spalart Allmaras Model

$$\mu_t = \rho \hat{\nu} f_{v1}$$

$$\frac{\partial \hat{\nu}}{\partial t} + u_j \frac{\partial \hat{\nu}}{\partial x_j} = c_{b1} (1 - f_{t2}) \hat{S} \hat{\nu} - \left(c_{w1} f_w - \frac{c_{b1}}{\kappa^2} f_{t2} \right) \left(\frac{\hat{\nu}}{d} \right)^2 + \frac{1}{\sigma} \left(\frac{\partial}{\partial x_j} \left((\nu + \hat{\nu}) \frac{\partial \hat{\nu}}{\partial x_j} \right) + c_{b2} \frac{\partial \hat{\nu}}{\partial x_i} \frac{\partial \hat{\nu}}{\partial x_i} \right)$$

Convection

Production

Destruction

Diffusion

Cross Production

$$\chi = \hat{\nu}/\nu$$

$$f_{v1} = \frac{\chi^3}{\chi^3 + c_{v1}^3}$$

$$f_{v2} = 1 - \frac{\chi}{1 + \chi f_{v1}}$$

$$\hat{S} = \Omega + \frac{\hat{\nu}}{\kappa^2 d^2} f_{v2}$$

$$r = \min \left[\frac{\hat{\nu}}{\hat{S}\kappa^2 d^2}, 10 \right]$$

$$g = r + c_{w2}(r^6 - r)$$

$$f_w = g \left[\frac{1 + c_{w3}^6}{g^6 + c_{w3}^6} \right]^{1/6} \qquad \Omega = \sqrt{2W_{ij}W_{ij}}$$

$$f_{t2} = c_{t3} exp(-c_{t4}\chi^2)$$

$$W_{ij} = \frac{1}{2} \left(\frac{\partial u_i}{\partial x_j} - \frac{\partial u_j}{\partial x_i} \right)$$

$$\Omega = \sqrt{2W_{ij}W_{ij}}$$

Proof-of-concept: Replicating Spalart Allmaras Model

$$\frac{\partial \hat{\nu}}{\partial t} + u_j \frac{\partial \hat{\nu}}{\partial x_j} = \begin{bmatrix} +\frac{1}{\sigma} \left(\frac{\partial}{\partial x_j} \left((\nu + \hat{\nu}) \frac{\partial \hat{\nu}}{\partial x_j} \right) + \frac{\partial}{\partial x_j} \right) \\ \text{Convection} & \text{Diffusion} & \text{Cross} \\ \text{Production} & \text{Production} \end{bmatrix}$$

Locally Non-Dimensional Input Features

$$\chi = \hat{\nu}/\nu$$

$$\bar{\Omega} = \frac{d^2}{\hat{\nu} + \nu} \Omega$$

$$\bar{N} = \frac{d^2}{(\hat{\nu} + \nu)^2} N$$

Locally Non-Dimensional Outputs

Outputs
$$s_p = c_{b1}(1 - f_{t2})\hat{S}\hat{\nu}$$

$$s_d = \left(c_{w1}f_w - \frac{c_{b1}}{\kappa^2}f_{t2}\right)\left(\frac{\hat{\nu}}{d}\right)^2$$

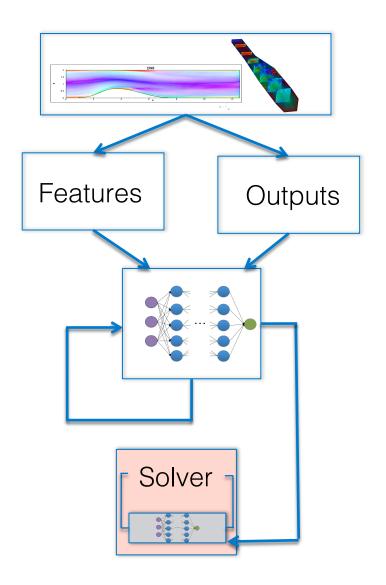
$$s_{cp} = \frac{c_{b2}}{\sigma}\frac{\partial\hat{\nu}}{\partial x_i}\frac{\partial\hat{\nu}}{\partial x_i}$$

$$s = s_p + s_d + s_{cp}$$

$$\bar{s}_i = \left(\frac{d}{\hat{\nu}}\right)^2 s_i$$

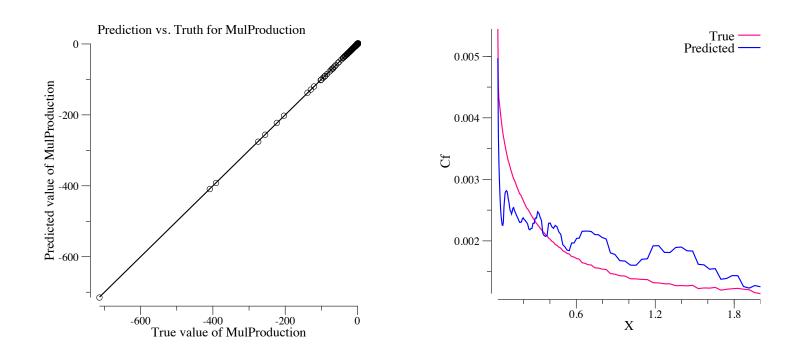
Procedure

- 1) Select representative datasets
 - Flat plates, pressure-driven channels, airfoils
- 2) Choose and extract input and output features
 - Spalart-Allmaras quantities
- 3) Select learning algorithm
 - Neural network
- 4) Train learning algorithm
 - BFGS optimizer
- 5) Embed learned model within flow solver
 - SU2



We can learn and we can test, but ...

Favorable pressure gradient channel flow



Injection within a converging solver yields poor results

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The loss function

Squared-Error

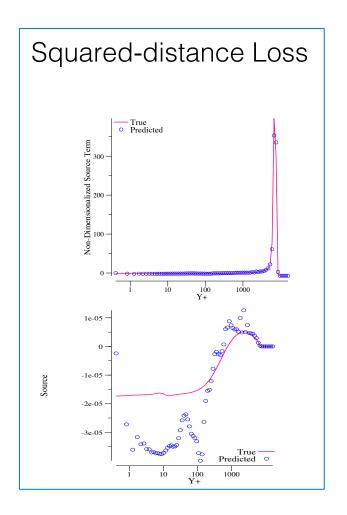
$$L = \sum_{i=1}^{k} (p_i - t_i)^2$$

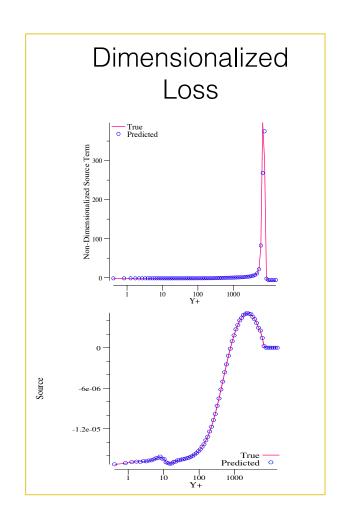
- Penalizes differences in the output value
- Dimensionalized Squared-Error

$$L_2 = \sum_{i=1}^{k} \left(\left(\frac{d_i^2}{(\hat{\nu}_i + \nu_i)^2} \right) p_{\bar{s},i} - t_{s,i} \right)^2$$

> Penalizes differences in the dimensional output value

The loss function

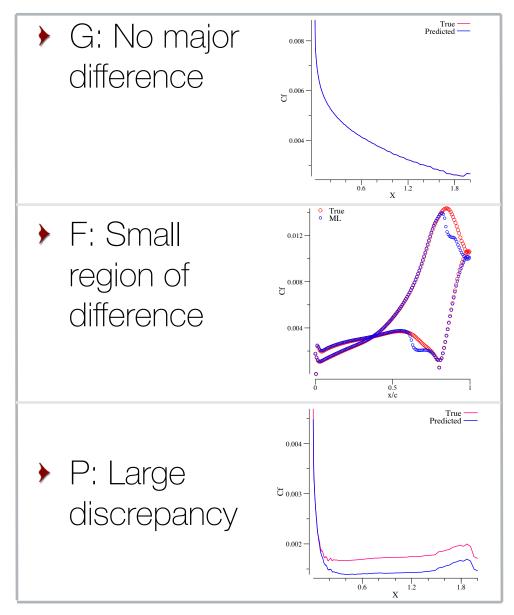




Must align loss function with CFD environment

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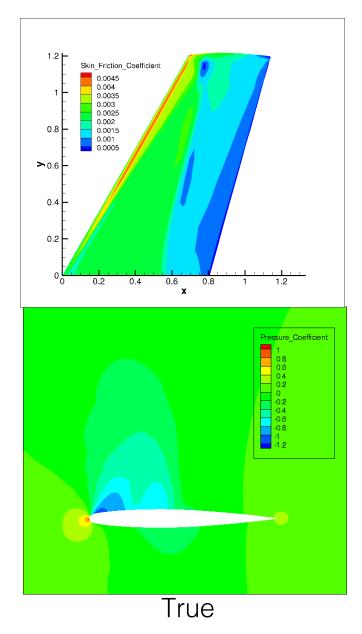
Test cases

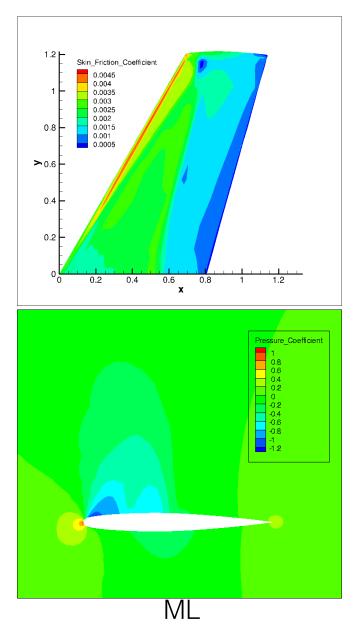


			Mul.	Mul.		
	Dest.	F_w	Dest.	Prod.	Prod.	Source
Flatplate 3e6	G	G	G	G	G	G
Flatplate 4e6	G	G	G	G	G	G
Flatplate 5e6	G	G	G	G	G	G
Flatplate 6e6	G	G	G	G	G	G
Flatplate 7e6	G	G	G	G	G	G
Channel $C_p = -0.3$	G	G	G	G	G	F
Channel $C_p^r = -0.1$	G	G	G	G	G	\mathbf{F}
Channel $C_p = -0.03$	G	G	G	G	G	\mathbf{F}
Channel $C_p = -0.01$	G	G	G	G	G	F
Channel $C_p = 0.01$	G	G	G	G	G	F
Channel $C_p = 0.03$	G	G	G	G	G	F
Channel $C_p = 0.1$	G	G	G	G	G	\mathbf{F}
Channel $C_p = 0.3$	P	G	G	G	Р	F
NACA 0	G	G	G	G	G	G
NACA 1	G	G	G	G	G	G
NACA 2	G	G	G	G	G	G
NACA 3	G	G	G	G	G	G
NACA 4	G	G	G	G	G	G
NACA 5	G	G	G	G	G	G
NACA 6	G	G	G	G	G	G
NACA 7	G	G	G	G	G	G
NACA 8	G	G	G	F	G	G
NACA 9	G	G	G	F	G	G
NACA 10	\mathbf{G}	G	G	F	G	G
NACA 11	\mathbf{G}	G	G	F	G	G
NACA 12	G	G	G	F	G	G

450+ cases

Test on 3D problem





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Takeaways - 1

- Feature Scaling is important
- Testing within the CFD solver
- Alignment of loss function

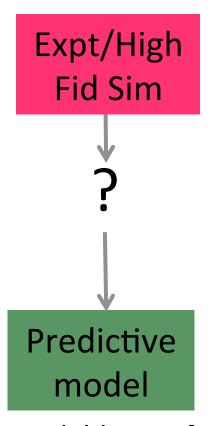
IF THERE IS AN UNDERLYING MODEL, IT IS POSSIBLE TO DISCOVER IT

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On to the real problem



- Data is not available in a form or context that is immediately useful,
- Right data isn't available
- Generalizing specific information into modeling knowledge is hard
- Uncertainties abound
- NO proof that there is an underlying model waiting to be discovered

Field Inversion & Machine learning (FIML)

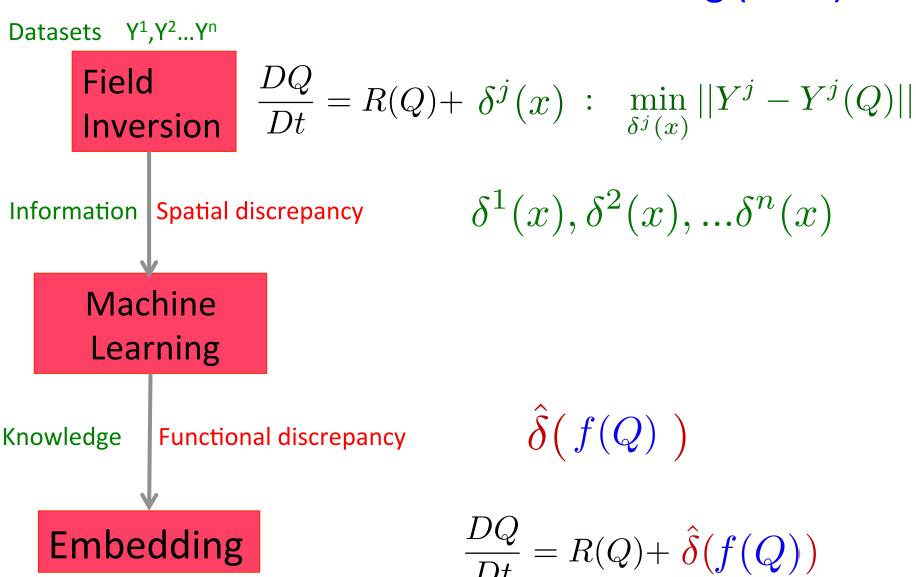
Datasets Y¹,Y²...Yⁿ

Field
$$\frac{DQ}{Dt} = R(Q) + \ \delta^j(x) : \min_{\delta^j(x)} ||Y^j - Y^j(Q)||$$
 Information Spatial discrepancy

Field Inversion & Machine learning (FIML)

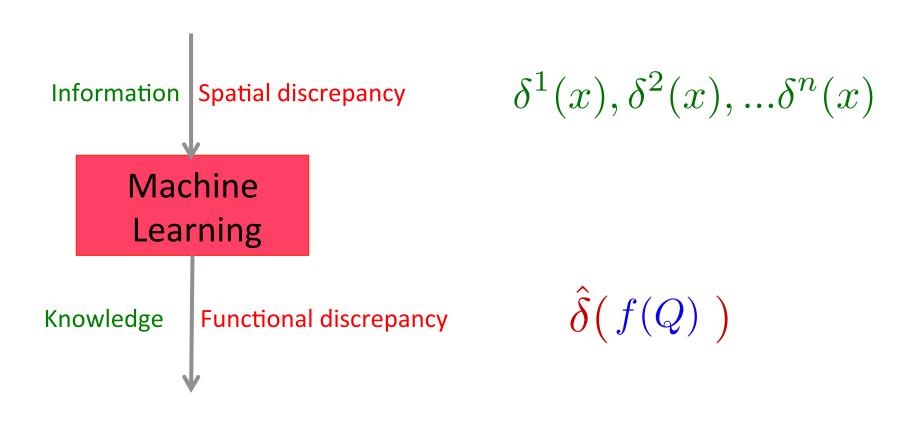
Field Inversion
$$\frac{DQ}{Dt} = R(Q) + \ \delta^j(x) : \min_{\delta^j(x)} ||Y^j - Y^j(Q)||$$
 Information Spatial discrepancy
$$\delta^1(x), \delta^2(x), ... \delta^n(x)$$
 Machine Learning
$$\hat{\delta}(f(Q))$$
 Knowledge Functional discrepancy
$$\hat{\delta}(f(Q))$$

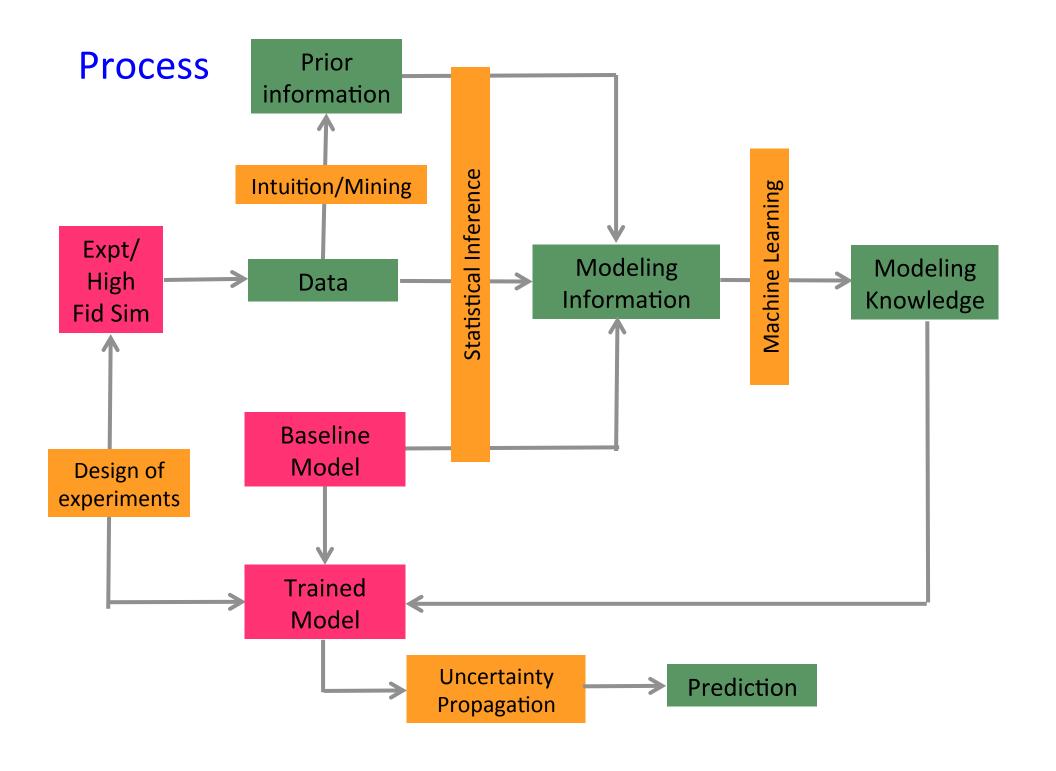
Field Inversion & Machine learning (FIML)



Prediction: Injection into solver

Major insight from NASA LEARN project





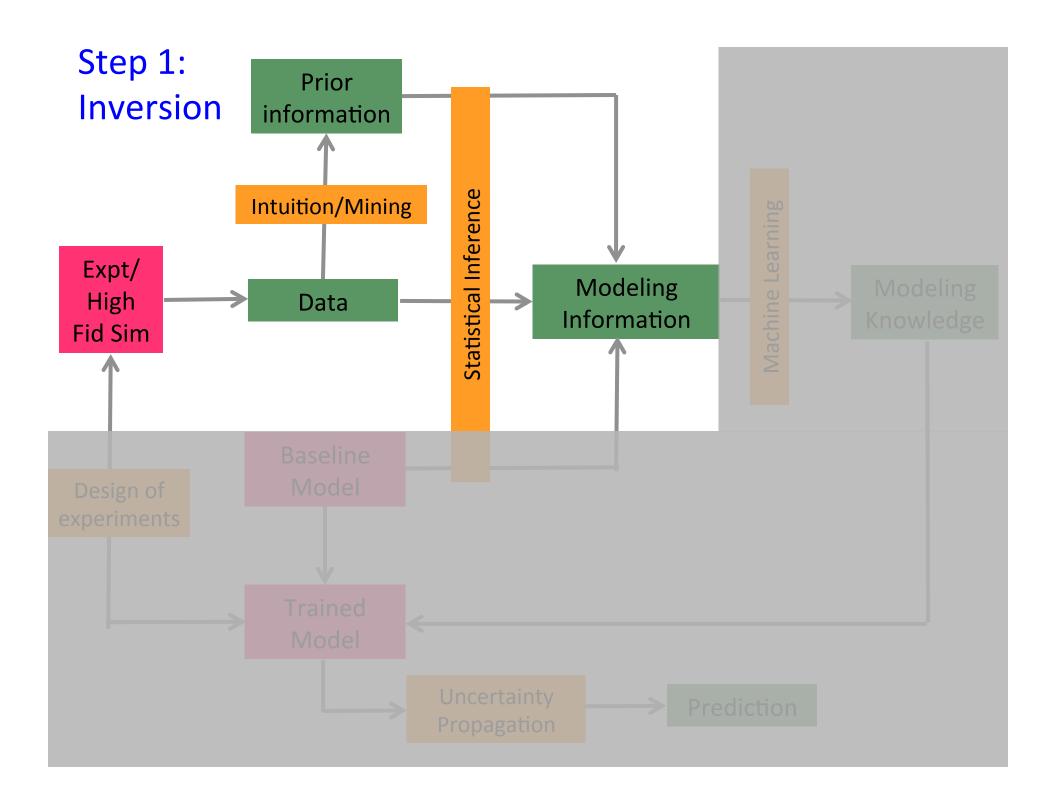
1) Inference 3) Machine Learning

2) Design of Experiments

4) Prediction

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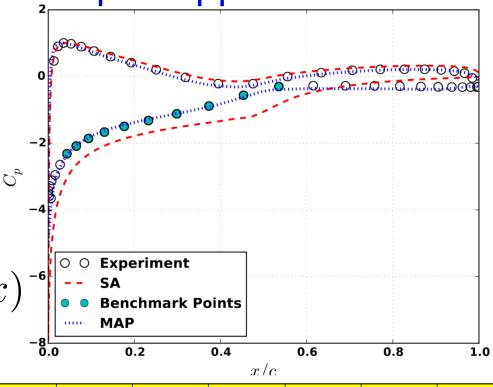
Original Model

Example: Application to airfoil

$$\frac{D\tilde{\nu}}{Dt} = P - D + T$$

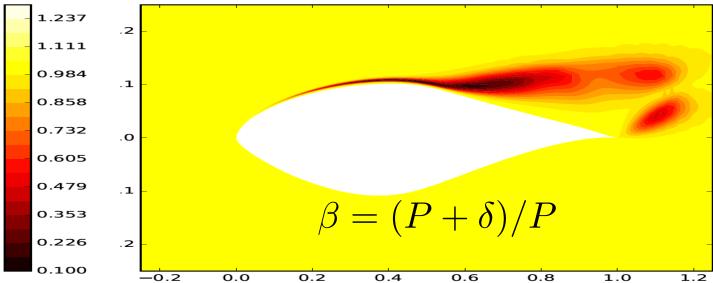
Introduce correction

$$\frac{D\tilde{\nu}}{Dt} = P - D + T + \delta(x)^{-6}$$



Data used:

Wall pressure



Bayesian FUNCTIONAL Inversion

$$\beta_{map} = arg \min \frac{1}{2} \left[\left(\mathbf{d} - h(\beta) \right)^T \mathbf{C_m}^{-1} \left(\mathbf{d} - h(\beta) \right) + \left(\beta - \beta_{prior} \right)^T \mathbf{C_\beta}^{-1} \left(\beta - \beta_{prior} \right) \right]$$

d – Data

β - Unknown function

 $h(\beta)$ – Model output

C_m - Observational covariance

C_β - Prior covariance

Posterior

$$\mathbf{C}_{posterior} = \left. \left[rac{d^2 \mathfrak{J}(oldsymbol{eta})}{doldsymbol{eta} doldsymbol{eta}}
ight]^{-1}
ight|_{oldsymbol{eta}_{MAP}}$$

$$H_{ij} = \frac{\partial^{2} \mathfrak{J}}{\partial \boldsymbol{\beta}_{i} \partial \boldsymbol{\beta}_{j}} + \psi_{m} \frac{\partial^{2} R_{m}}{\partial \boldsymbol{\beta}_{i} \partial \boldsymbol{\beta}_{j}} + \mu_{i,m} \frac{\partial R_{m}}{\partial \boldsymbol{\beta}_{j}} + \nu_{i,m} \frac{\partial^{2} \mathfrak{J}}{\partial u_{n} \partial \boldsymbol{\beta}_{j}} + \nu_{i,n} \psi_{m} \frac{\partial^{2} R_{m}}{\partial u_{n} \partial \boldsymbol{\beta}_{j}}$$

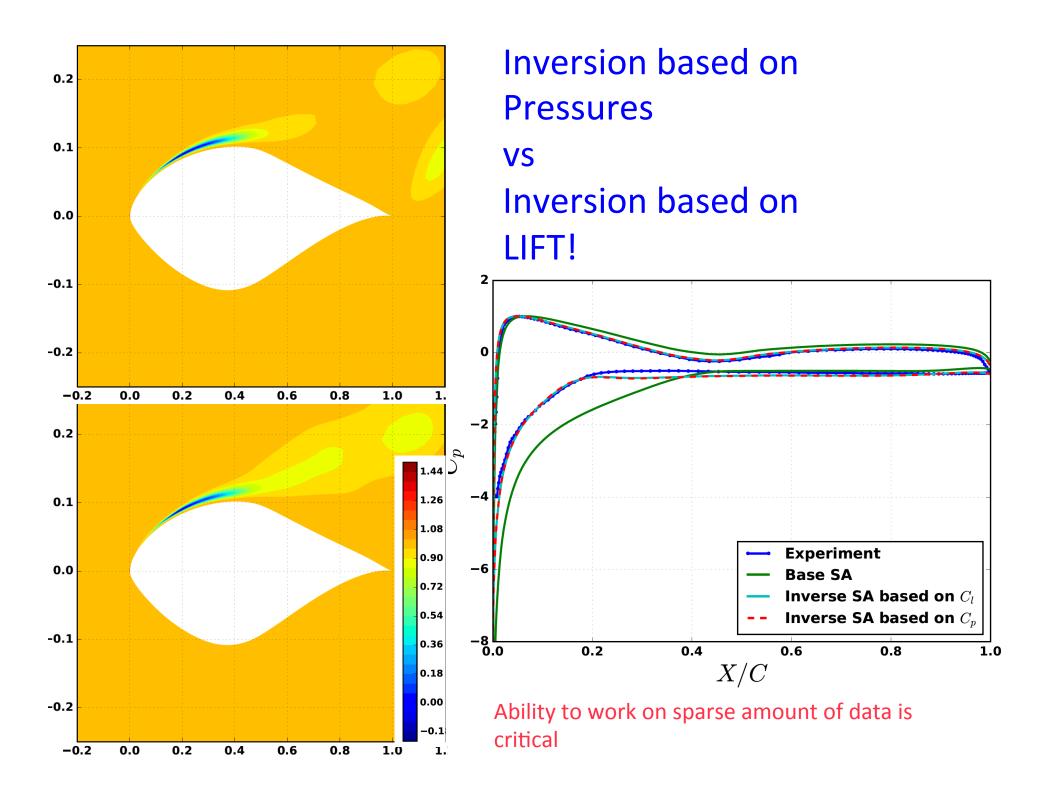
where,

$$\nu_{i,n} \frac{\partial R_m}{\partial u_n} = -\frac{\partial R_m}{\partial \beta_i}$$

$$\mu_{i,m} \frac{\partial R_m}{\partial u_k} = -\frac{\partial^2 F}{\partial \boldsymbol{\beta_i} \partial u_k} - \psi_m \frac{\partial^2 R_m}{\partial \boldsymbol{\beta_i} \partial u_k} - \nu_{i,n} \frac{\partial^2 \mathfrak{J}}{\partial u_n \partial u_k} - \nu_{i,n} \psi_m \frac{\partial^2 R_m}{\partial u_n \partial u_k}$$

An approximate Hessian computation is additionally used for ill-posed problems

More complete PDFs with accelerated MCMC (with P. Constantine, Colorado Sc. Of Mines)

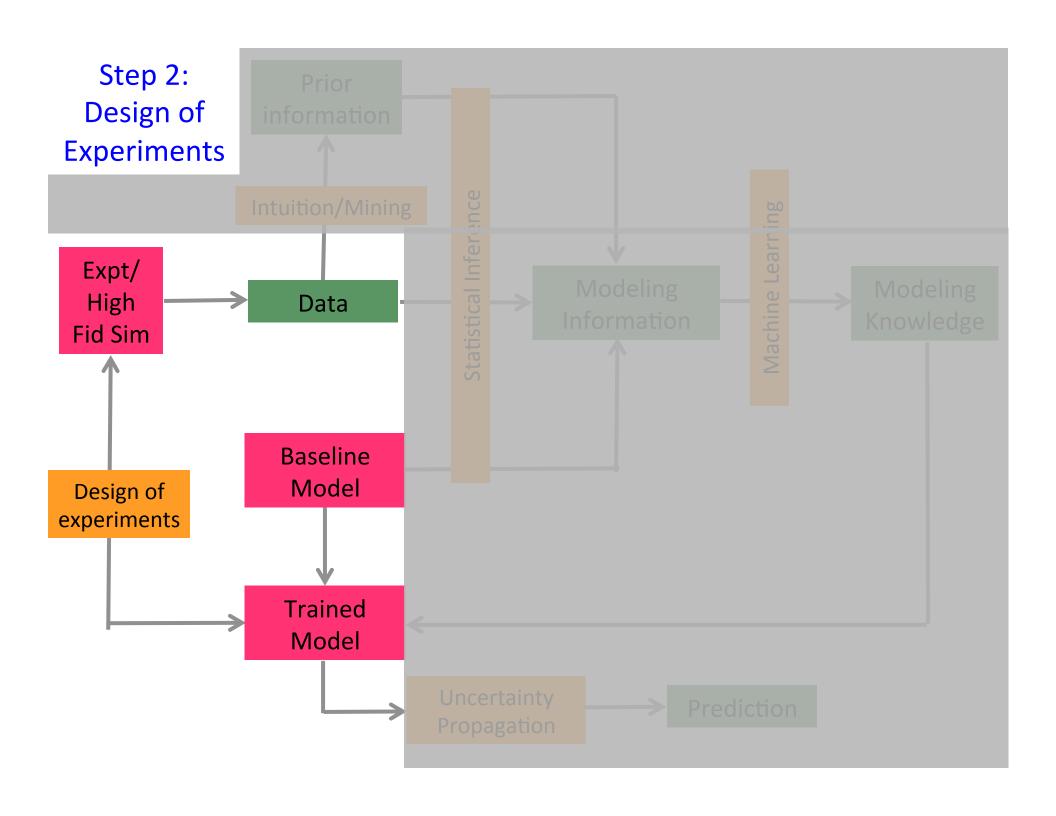


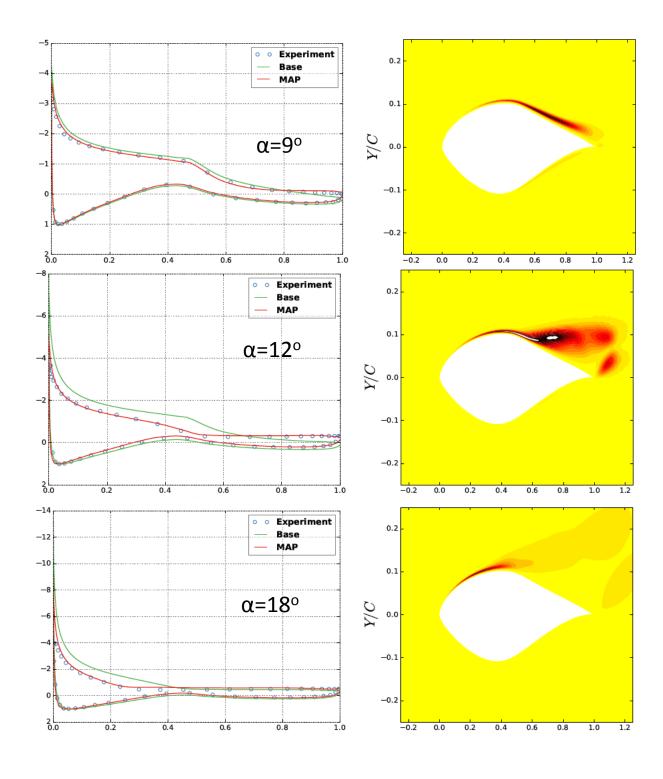
Other ways of introducing discrepancies

$$\frac{DR_{ij}}{Dt} = C_{ij} + P_{ij} + T_{ij} + \Pi_{ij} + D_{ij} + \beta(x)_{ij} \epsilon_{ij}$$

$$\frac{DR_{ij}}{Dt} = \beta(x)_{ij} a_o \omega(R_{ij,eq} - R_{ij})$$

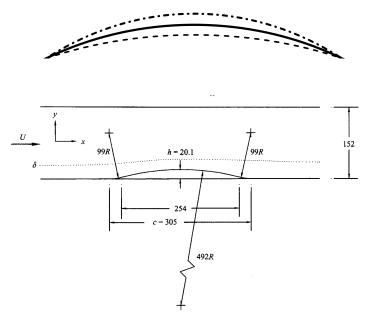
$$\mathbf{R}_p = 2k \left[\frac{\mathbf{I}}{3} + \mathbf{V} (\Lambda + \delta_{\Lambda}) \mathbf{V}^T \right]$$





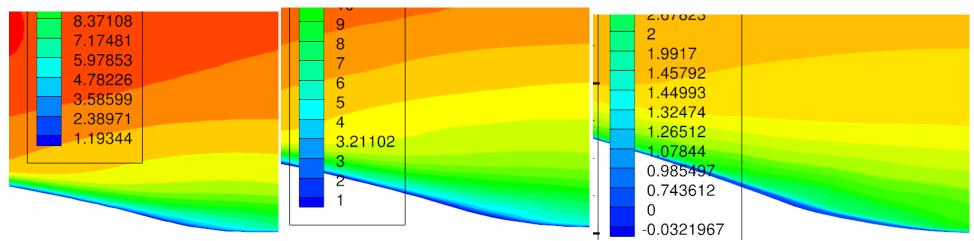
Application to Airfoil flows

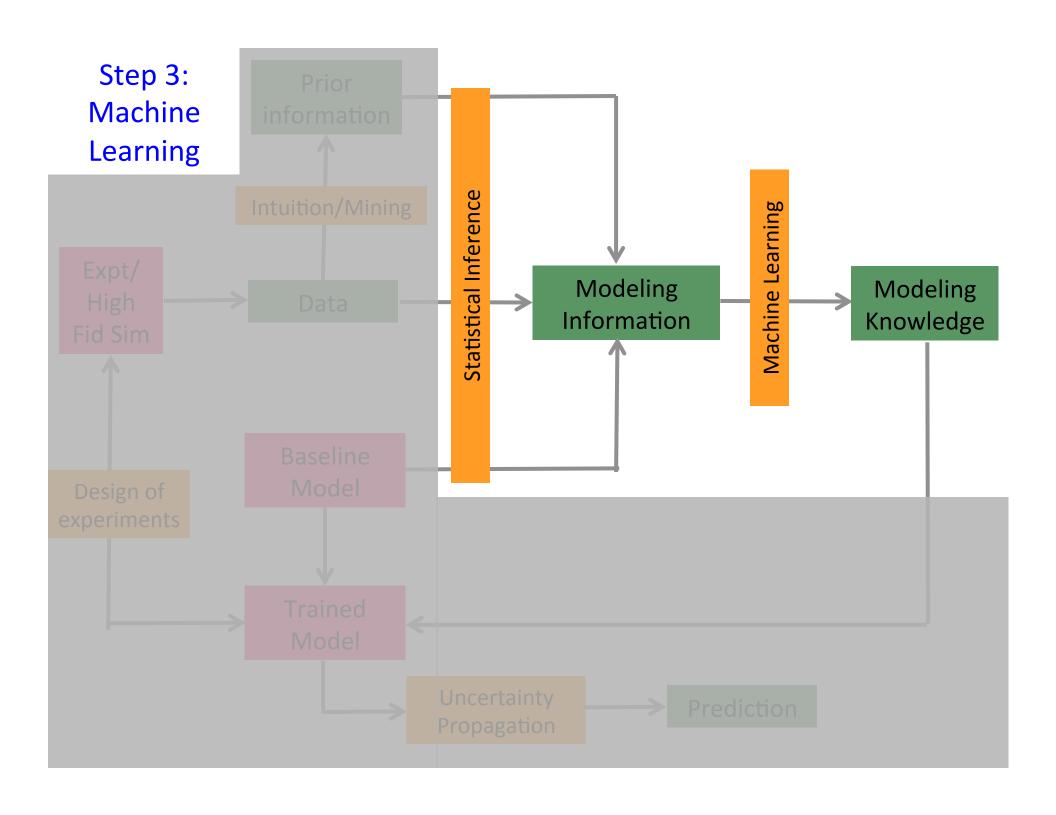
Application to flows over bumps



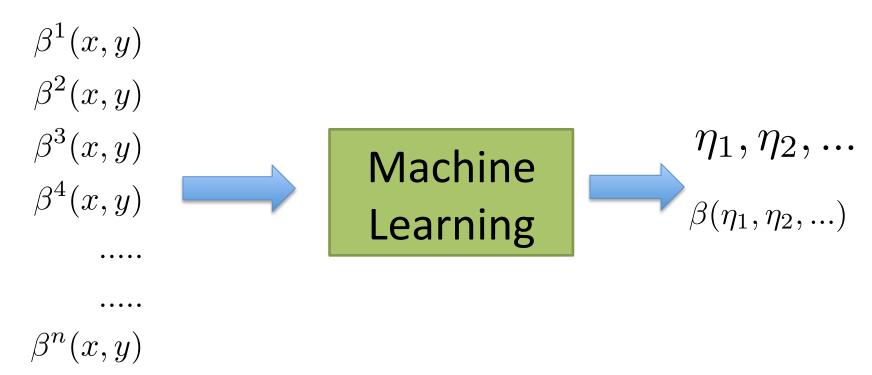
Large parameter sweep of different bump heights and Reynolds numbers

Targeting adverse pressure gradients and separation





How to transform information to knowledge?



Selection of Features

Step 1: Look inside the baseline model

$$\chi = \hat{\mathbf{v}}/\mathbf{v} \qquad \bar{\Omega} = \frac{d^2}{\hat{\mathbf{v}} + \mathbf{v}} \Omega$$

$$\bar{s}_p = \frac{d^2}{(\hat{\mathbf{v}} + \mathbf{v})^2} s_p = c_{b1} (1 - f_{t2}) \left(\frac{\chi}{\chi + 1}\right) \left(\bar{\Omega} + \frac{1}{\kappa^2} \frac{\chi}{\chi + 1} f_{t2}\right)$$

$$\bar{s}_d = \frac{d^2}{(\hat{\mathbf{v}} + \mathbf{v})^2} s_d = \left(\frac{\chi}{\chi + 1}\right)^2 c_{w1} f_w ,$$

Step 2: Look for relevant physics

$$S/\Omega, \Pi, s_p/s_d$$

Step 3: Feature-subset selection*

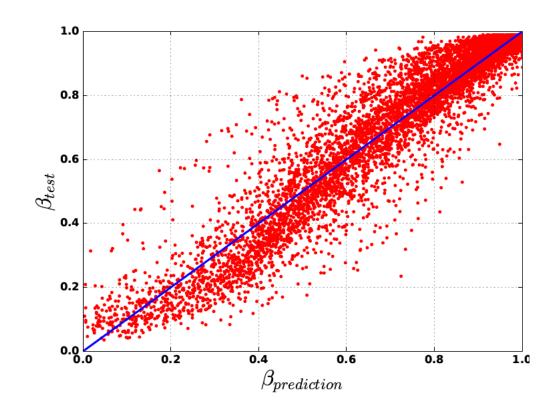
Hill-climbing algorithm

Kohavi, R. et al. "Wrappers for Feature Subset Selection," Artificial Intelligence, 1997

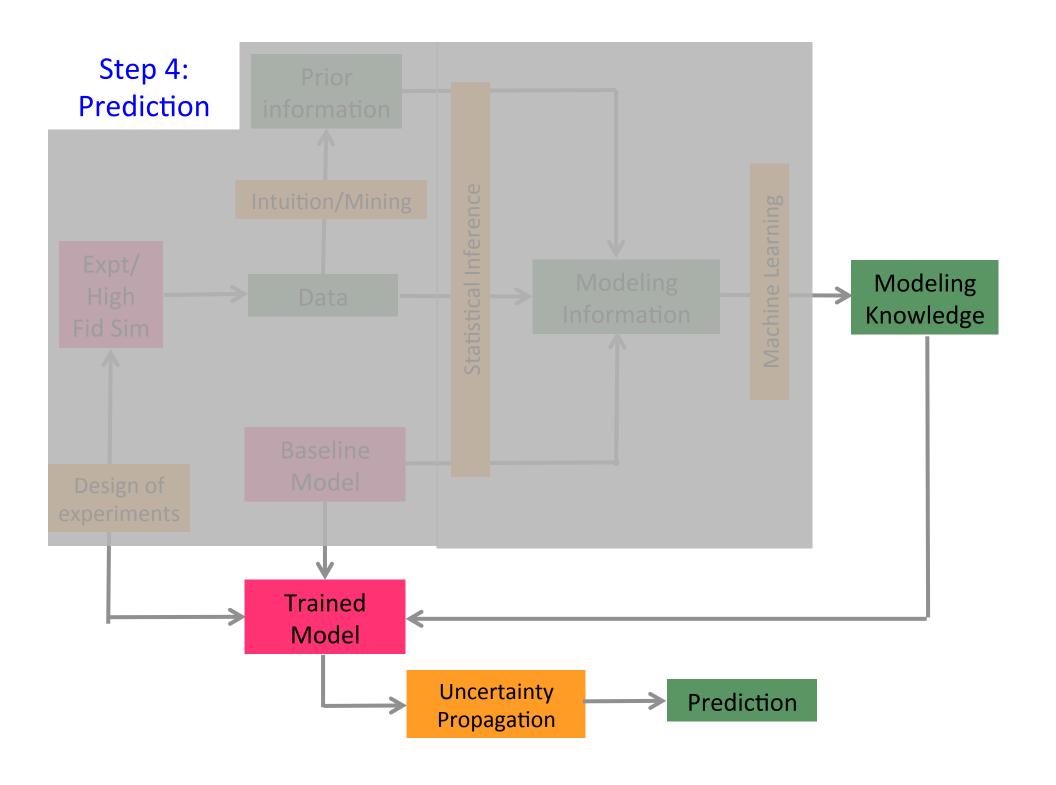
Evaluation

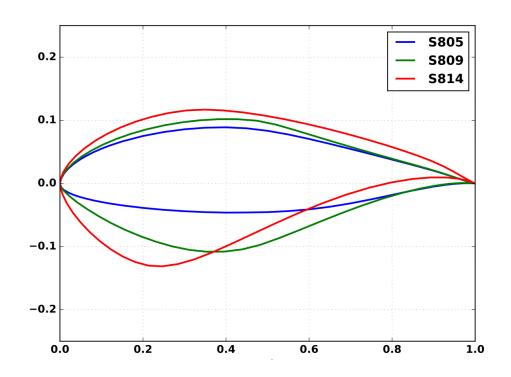
Neural Networks

GP regression
Multiscale GP regression*
Symbolic regression



^{*}Sparse Multiscale Gaussian Process Regression Using Hierarchical Clustering, Z. Zhang, K. Duraisamy, N. Gumerov, Applied Numerical Mathematics 2016 (Submitted)



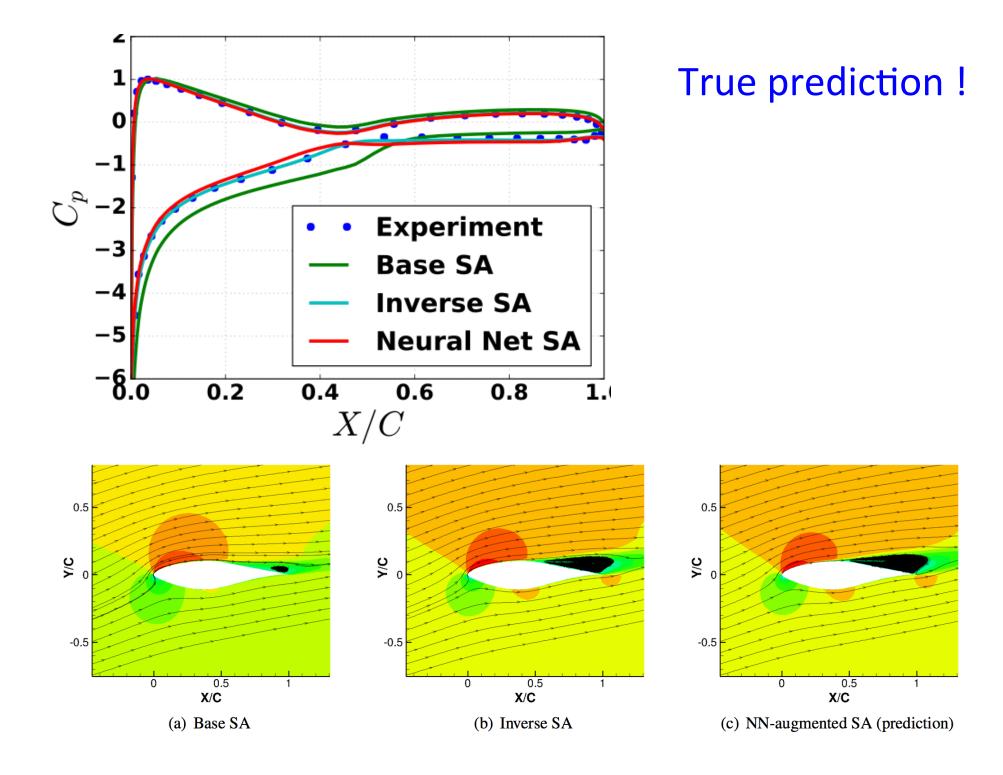


Tests

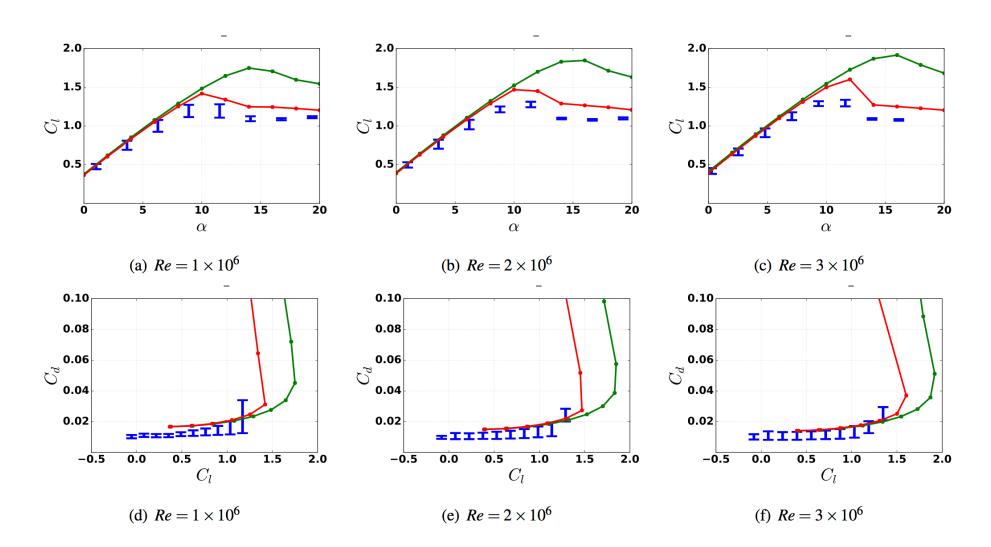
Singh, A., Medida, S. & Duraisamy, K., Dataaugmented Predictive Modeling of Turbulent Separated Flows over Airfoils Submitted, AIAA Journal, 2016.

Model label	Training data
1	S805 at $Re = 1 \times 10^6$
2	S805 at $Re = 2 \times 10^6$
3	S809 at $Re = 1 \times 10^6$
4	S809 at $Re = 2 \times 10^6$
5	S805 at $Re = 1 \times 10^6, 2 \times 10^6$
6	S809 at $Re = 1 \times 10^6, 2 \times 10^6$
P	S814 at $\mathbf{R}e = 1 \times 10^6, 2 \times 10^6$
7	S805, S809, S814 at $Re = 1 \times 10^6, 2 \times 10^6$

Training set →

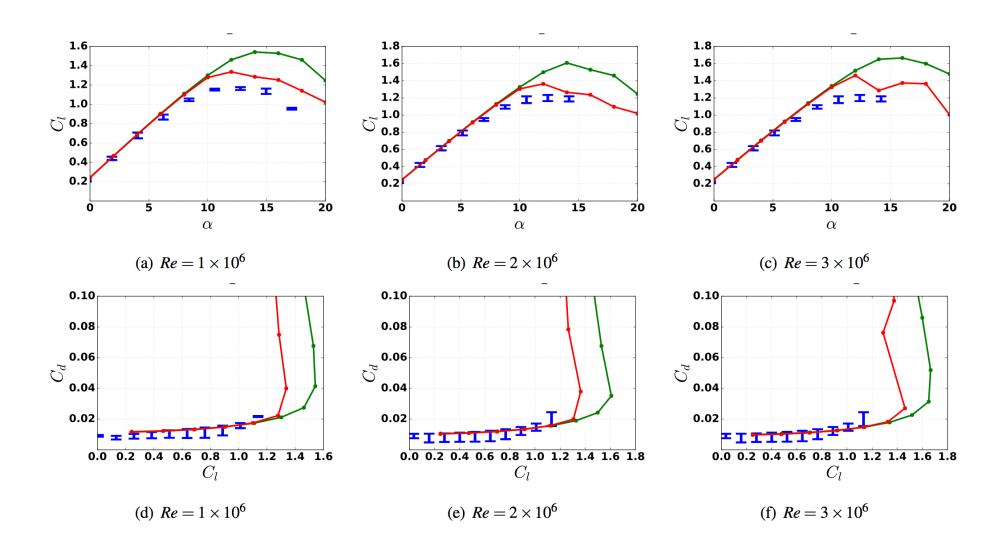


Prediction - S814



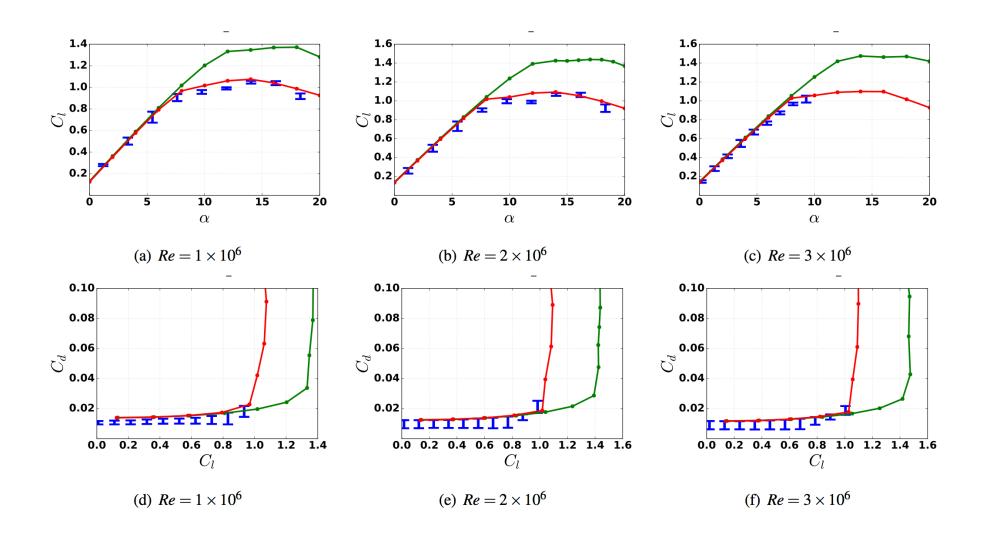
Collaboration with Altair, Inc.

Prediction - S805



Collaboration with Altair, Inc.

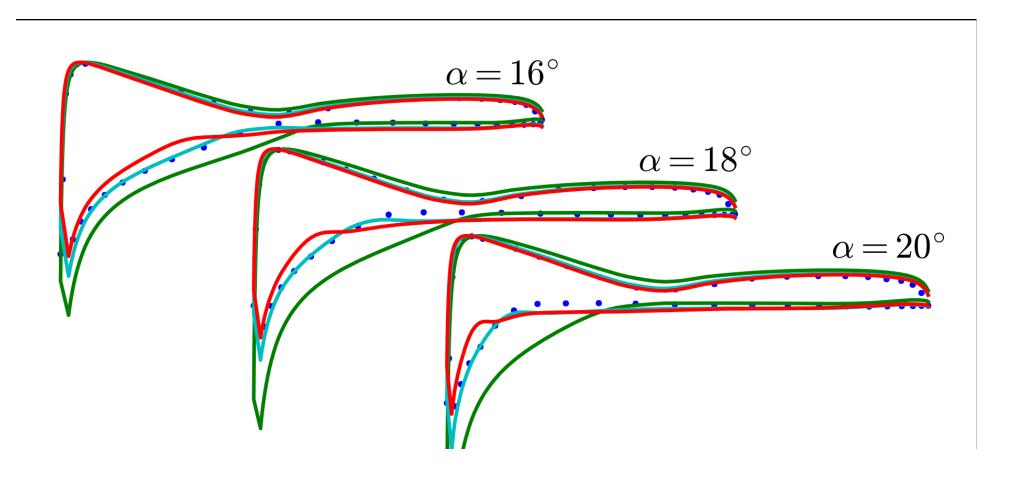
Prediction - S809



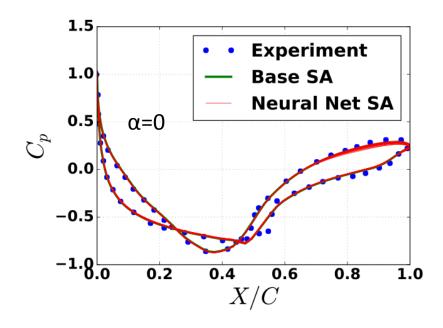
Collaboration with Altair, Inc.

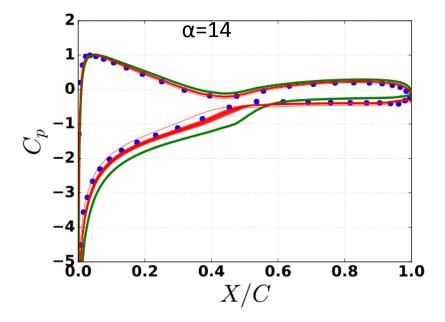
True prediction!

S 809, Re=2 Million



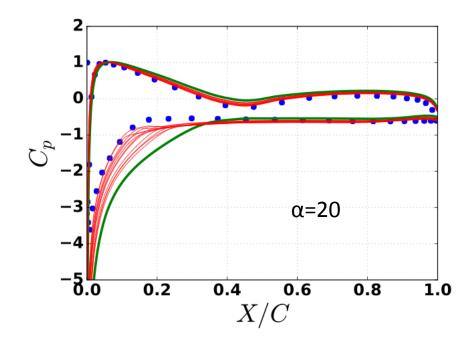
Inference used only CL data, NN-augmented model provides considerable predictive improvements of Cp





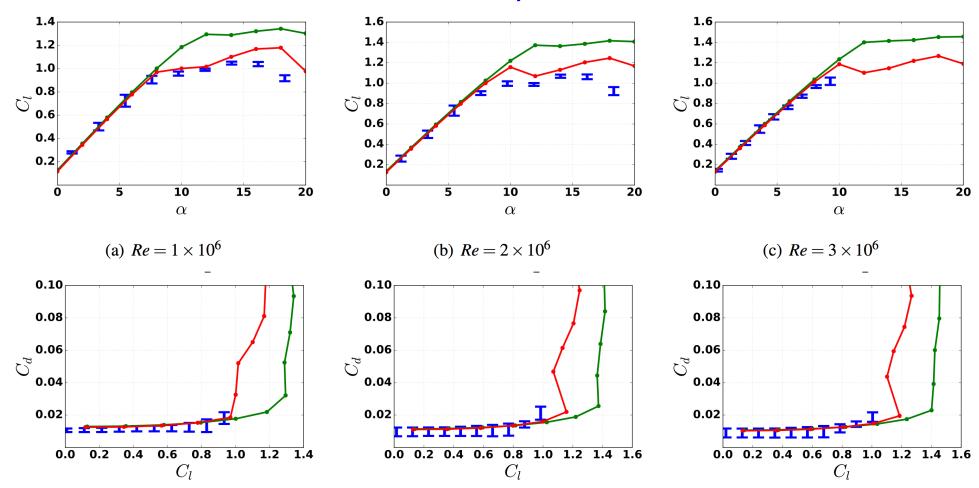
Variability

S 809, Re=2 Million



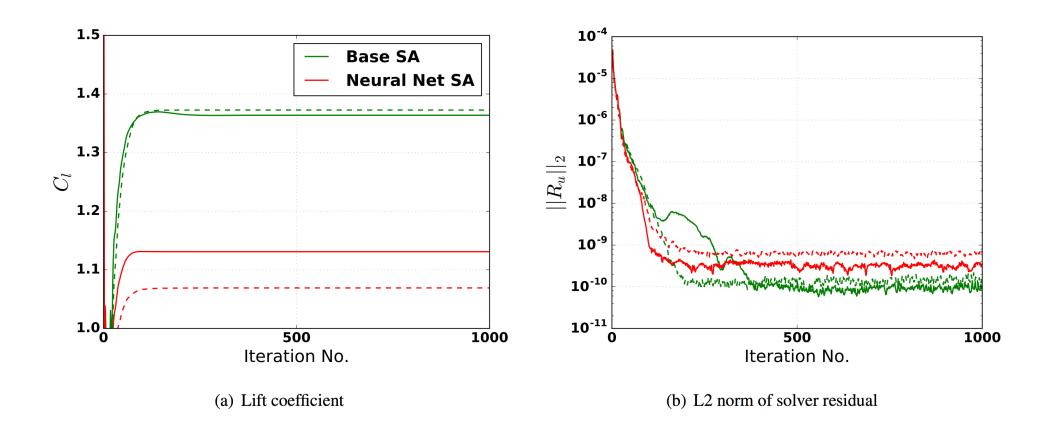
Training from different sets

Portability: Implementation in AcuSolve



S809 Airfoil: Predictive results in Commercial CFD solver

Robustness: Implementation in AcuSolve



S809 Airfoil: Predictive results in Commercial CFD solver

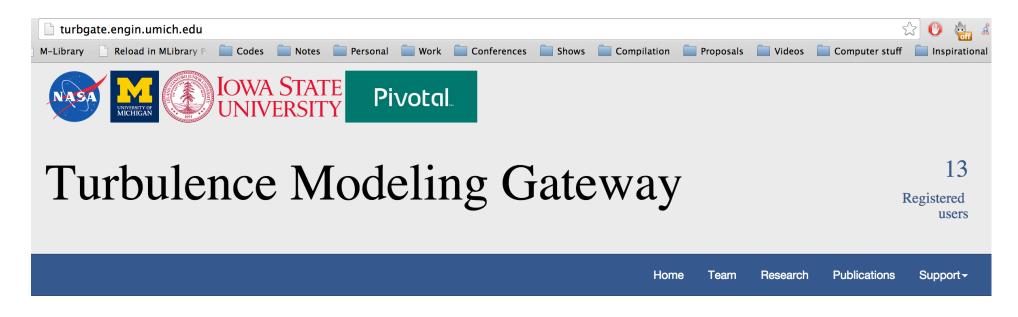
Summary of predictions

- NN-augmented S-A model shows significant improvement over the baseline model in predicting CL, CD and stall onset angles.
- Predictions confirmed to be excellent in shapes and flow conditions that were not part of the training set.
- No deterioration of accuracy noticed in situations in which original model was accurate
- Inference used only CL but NN-augmented model provides considerable predictive improvements of Cp
- Ensemble of predictions used to assess the sensitivity of the model outputs to training
 - → Currently introducing uncertainties via GPs
- \bullet Solver convergence was assessed and typically the cost overhead for the NN augmentations $^\sim$ 10-30%
- Portability addressed by developing framework in one solver and injecting in a commercial solver (Acusolve)

Vision for the future

A continuously augmented curated database / website of inferred corrections that are input to the machine learning process

Users upload/download/process data, generate maps.



Welcome to the Turbulence Modeling Gateway Server. The goal of our project is to develop the science behind data driven turbulence modeling and demonstrate the utility of large-scale data-driven techniques in turbulence modeling. Our work involves the development of domain-specific learning techniques suited for the representation of turbulence and its modeling, the establishment of a trusted ensemble of data for the creation and validation of new models, and the deployment of these models in complex aerospace problems. We are funded by the LEARN (Leading Edge Aeronautics Research for NASA) program, through the NASA Aeronautics Research Institute (NARI).

This is a collaborative effort between the University of Michigan, Stanford University, Iowa State and Pivotal Inc. We also consult with Boeing Commercial Airplanes and interact with NASA Langley Research Center.

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Growing community for data-driven turbulence modeling

2013- onwards: Duraisamy et al

2015- onwards: Ling et al. (apriori → modeling)

2015- onwards: Weatheritt et al (apriori)

2016- onwards: Xiao et al. ("open box UQ" → data-driven)

2016- onwards: Dwight et al. (parametric -> non-parametric)

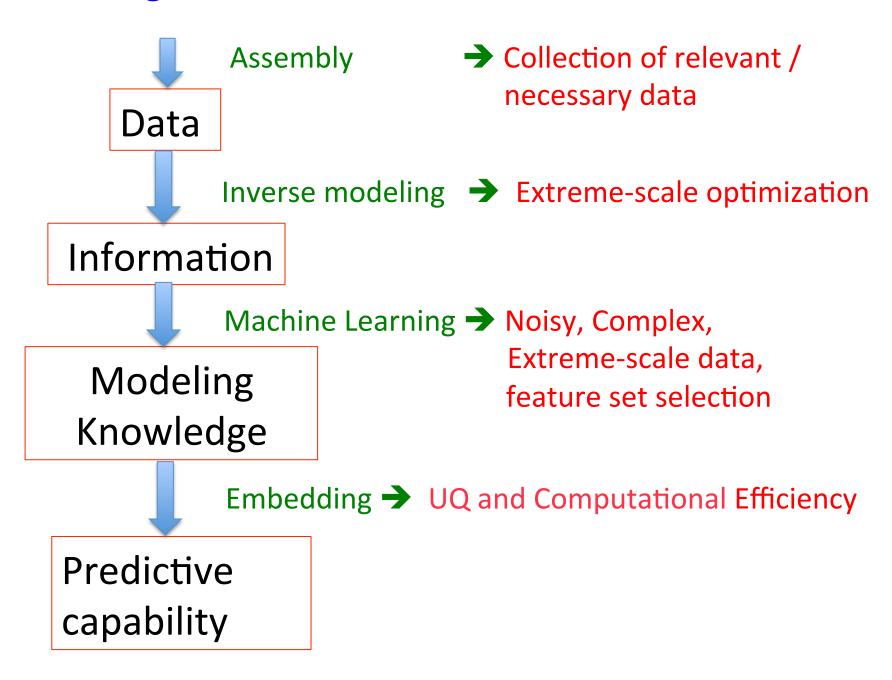
2016- onwards: Wang et al. (UQ → closure improvement)

Others: Moser, Edeling, Cinella, etc.

Companies: Altair, Inc.; CD-Adapco; GE; Boeing

Thanks to NASA for getting it started

Challenges



Implications & Impact

Data: Very limited experimental data (more DNS/LES data when available)

Modeling insight: Modeler can understand what the model lacks to match data. This is done within the context of the model

Improved models: Can learn the missing components of model and generate improved models

Model credibility: Can validate/invalidate model structures

Uncertainty quantification: Can obtain modeling error bounds → Demonstrated in 1D probem

We are applying this framework within the context of turbulent flow, materials modeling and astrophysics.

References

Singh, A., Medida, S. & Duraisamy, K., Data-augmented Predictive Modeling of Turbulent Separated Flows over Airfoils Submitted, AIAA Journal, 2016.

Zhang, Z. & Duraisamy, K. & Gumerov, N. Sparse Multiscale Gaussian Process Regression using Hierarchical Clustering, Submitted, Applied Numerical Mathematics, 2016

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Parish, E. & Duraisamy, K., A paradigm for data-driven predictive modeling using field inversion and machine learning, Journal of Computational Physics, 2016

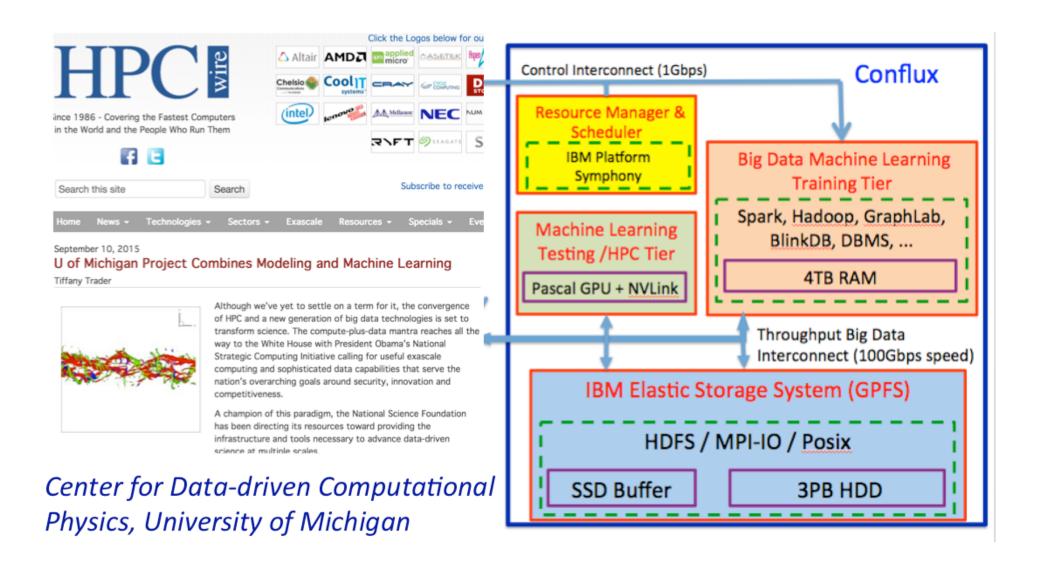
Zhang, Z. & Duraisamy, K., Machine Learning Methods for Data-Driven Turbulence Modeling, AIAA Aviation, 2015.

Tracey, B. & Duraisamy, K., & Alonso, J. A Machine Learning Strategy to Assist Turbulence Model Development, AIAA SciTech, 2015.

Duraisamy, K.; Zhang, Z. & Singh, A, New Approaches in Turbulence and Transition Modeling Using Data-driven Techniques, AIAA SciTech, 2015

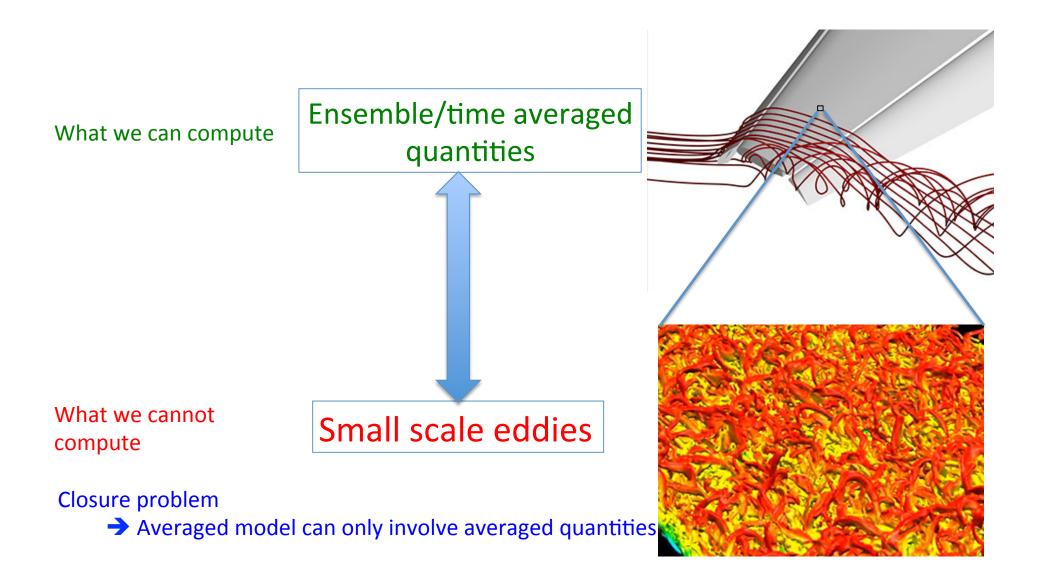
Duraisamy, Karthik & Durbin, P.A., Transition modeling using data driven approaches, Proc. of the CTR Summer Program, 2014.

Looking for post-docs and grad students



Backups

Engineering simulation of turbulent flows



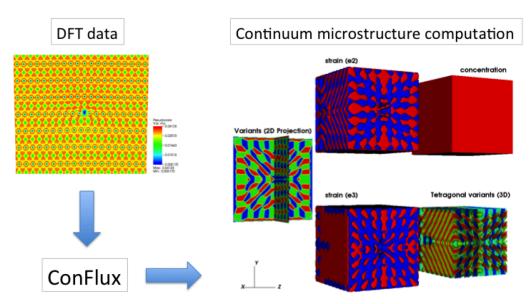
Materials Modeling

The goal is to identify, explain, predict and ultimately to design the properties and responses of these materials.

Hierarchical models have been developed at several scales

→ These methods have thus far provided insight and qualitative connections to parameters and phenomena from lower scales, but have not been predictive

Quantum Monte Carlo ⇔ Density Functional Theory ⇔ Continuum physics



With Profs. Vikram Gavini and Krishna Garıkıpatı (Mech Engineering and Materials Science)

Subject-specific blood flow modeling

Biggest challenges

→ lack of physiologic data to inform the boundary conditions

→ lack of data on mechanical properties of the vascular model

Obtain data from tomography and MRI

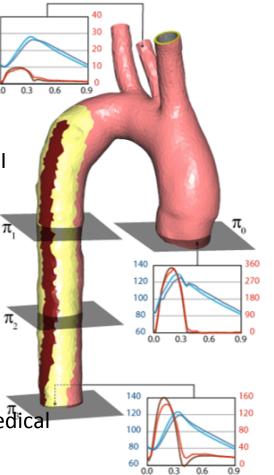
Solve inverse problem for parameters

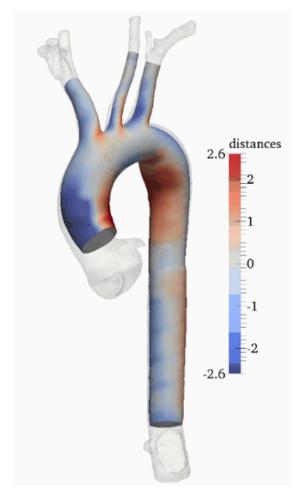
Massive data size

On-the-fly Lagrangian computation of Motion

Evaluation of arterial stiffness from medical

Images!





With Prof. Alberto Figueroa (Biomedical **Engineering & Surgery)**

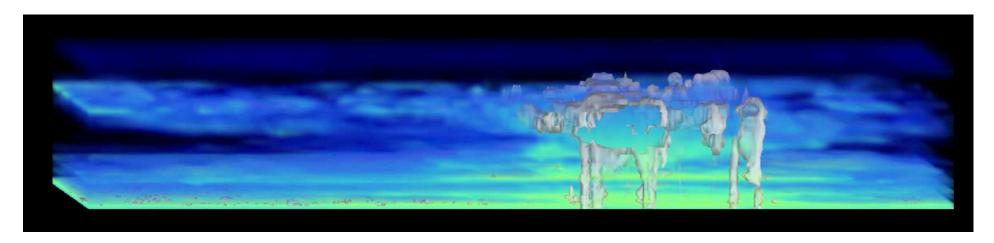
Climate system interactions

The Earth's climate system is composed of multiple interacting components that span spatial scales of 13 orders of magnitude and temporal scales that range from microseconds to centuries.

→ key responses and feedbacks in the system are not well characterized

Understanding how clouds interact with the larger scale circulation, thermodynamic state, and radiative balance is one of the most challenging problems

We use statistical inversion and machine learning to explore the interaction between changes in the Earths climate system and the radiative fluxes, circulation, and precipitation generated by large scale organized cloud systems.



With Prof. Derek Posselt (Atmospheric Oceanic & Space Sciences)

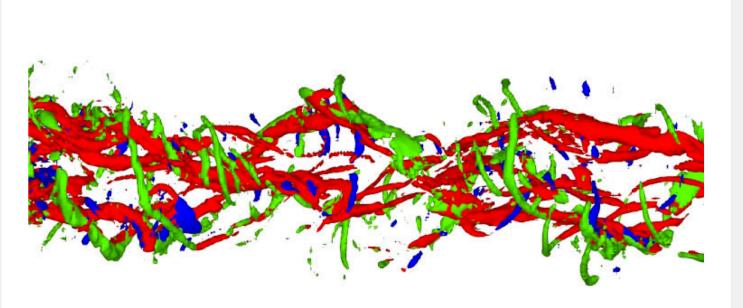
How can we scale up these problems?

\$3.46M to combine supercomputer simulations with big data

9/3/2015

From: **Kate McAlpine**Michigan Engineering





A new way of computing could lead to immediate advances in aerodynamics, climate science, cosmology, materials science and cardiovascular research. The National Science Foundation is providing \$2.42 million to develop a unique facility for refining complex, physics-based computer models with big data techniques at the University of Michigan, with the university providing an additional \$1.04 million.

