

# 1 A multi-fidelity machine learning framework to predict 2 wind loads on buildings

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## 5 Abstract

Large-eddy simulations (LES) can provide accurate predictions of wind loads on buildings, but their high computational cost, and the need to explore all wind directions with a  $10^\circ$  resolution, limits their use in the design process. Reynolds-averaged Navier-Stokes (RANS) simulations have a low computational cost, but their accuracy can be compromised by the turbulence model and by the model required to retrieve the pressure fluctuations, that ultimately determine the design loads. This study proposes a multi-fidelity machine learning framework that combines computationally efficient RANS, for a large number of wind directions, with more expensive LES, for a small number of wind directions, to provide accurate predictions of the root mean square pressure coefficient at a reasonable computational cost. The training set includes 5 wind directions with a  $20^\circ$  resolution; the test set contains the 5 intermediate wind directions. A bootstrap algorithm, used to generate an ensemble of models, provides confidence intervals that encompass the majority of the LES data for the test directions. These results demonstrate that multi-fidelity machine learning frameworks provide a route to balancing accuracy and computational cost in the prediction of complex turbulent flow quantities.

6 *Keywords:* wind loading, machine learning, computational fluid dynamics

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## 7 1. Introduction

8 Computational fluid dynamics (CFD) represents an attractive tool for cladding  
9 design of high-rise buildings, given the potential to provide the complete 3-  
10 dimensional flow field in complex geometries. Nevertheless, routine use of CFD  
11 for design purposes still requires significant progress to guarantee the right bal-  
12 ance between accuracy of the results and computational efficiency. In this re-  
13 spect, the most important modeling choice is whether to use Reynolds-averaged  
14 Navier-Stokes simulations (RANS) or large-eddy simulations (LES).

15 RANS, which solve the time-averaged Navier-Stokes equations and require  
16 modeling the entire spectrum of turbulence, are widely employed in wind engi-  
17 neering applications due to their low computational cost. However, their inabil-  
18 ity to accurately predict the inherently transient features of bluff body flows,  
19 such as separation and reattachment, is limiting their application to qualitative  
20 analysis or to less critical tasks like modeling wind comfort, pollutant disper-  
21 sion and natural ventilation [1–5]. RANS-based calculation of wind loads is  
22 generally considered to be insufficiently accurate. It is challenging to obtain  
23 a quantitatively accurate prediction of the mean pressure field, and there is  
24 a need for additional models to retrieve an estimate of the turbulent pressure  
25 peaks that define the design loads. Different modeling approaches have been  
26 proposed, either solving the Poisson equation for the pressure fluctuations to  
27 generate artificial pressure fluctuations based on time-averaged RANS inputs  
28 [6–8], or employing empirical relationships that provide the root mean square  
29 (rms) pressure as a function of the local mean pressure, turbulent kinetic en-  
30 ergy and velocity [9–12]. However, neither of these approaches produce accurate  
31 results in regions of flow separation and reattachment [6, 13].

32 LES, which apply a low-pass filter to the Navier-Stokes equations to resolve  
33 the larger energy-containing scales of turbulence, provide a significant improve-  
34 ment in the accuracy of the results, and a direct estimate of the pressure fluctua-  
35 tions. However, the computational cost can be prohibitive for wind engineering  
36 design applications, which often have to consider the loads that occur under all

37 wind directions. Usually a wind direction resolution of  $10^\circ$  is required for tall  
38 buildings' cladding design [14], resulting in a total of 36 simulations.

39 The objective of this paper is to propose a multi-fidelity data-driven ap-  
40 proach that combines a large number of computationally efficient RANS with a  
41 smaller number of LES to provide accurate wind load predictions at a reasonable  
42 computational cost. The approach uses machine learning to find a functional  
43 form that relates LES data of rms pressure coefficient to the mean flow variables  
44 predicted by RANS. Our full dataset consists of RANS and LES simulations of  
45 a rectangular plan high-rise building, at 10 wind directions; a subset of these  
46 wind directions is used for training, while the remainder of the simulations are  
47 used for testing the model performance.

48 This application of machine learning has several similarities to recent studies  
49 exploring the use of machine learning to relate RANS time-averaged quantities  
50 to high-fidelity LES or direct numerical simulation (DNS) data [15, 16]. The cur-  
51 rent analysis leverages knowledge gained in these studies, such as using Galilean  
52 invariant features [17], and using dimension reduction to analyze model behav-  
53 ior [18]. We also aim to explore two open questions identified in [15], namely  
54 'what data should be used?', and 'what is the confidence in the prediction?'.

55 To explore the effect of the data used to train the models, we compare the  
56 performance of models trained on different subsets of training data. The first  
57 approach uses 5 wind directions to train a universal model that is then used  
58 to predict the remaining wind directions. The second approach selects 2 out  
59 of these 5 wind directions to train a model targeted at predicting a specific  
60 test wind direction. The selection of the training data is based on principal  
61 component analysis (PCA) and the Kullback-Leibler divergence between the  
62 distributions of the features in the training and test data sets. To determine  
63 the effectiveness of this technique in identifying the optimal training sets, we  
64 compare the results to models trained on different combinations of the train-  
65 ing wind directions. To quantify the confidence in the predictions, we use a  
66 bootstrapping technique to generate 1000 different models, and we report the  
67 mean and 95% confidence interval computed from the ensemble of models. The

68 performance of this approach is assessed by comparing the results to the LES  
69 data.

70 In the remainder of this paper, we first introduce the test case and the CFD  
71 set-up in Section 2. Section 3 presents the machine learning methods. Subse-  
72 quently, the results for different wind directions are compared to the available  
73 LES data, in Section 4. Section 5 presents the conclusions and possible areas of  
74 future research.

## 75 2. CFD models

76 In this section, we first introduce the test case; subsequently, the setup of  
77 the RANS and LES simulations performed to obtain the features and output of  
78 the dataset are presented.

### 79 2.1. Test case

80 The numerical simulations reproduce a wind tunnel test on a high-rise build-  
81 ing [19, 20]; the model is a 1m wide, 0.3m deep, and 2m high rectangular box,  
82 representative of a 100m tall building in full-scale. Figure 1 shows a sketch of  
the building model and the wind direction convention used in this study. The

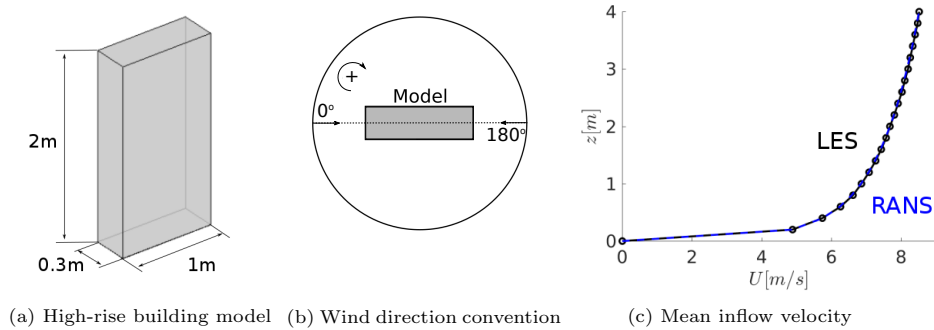


Figure 1: Test case and mean inflow velocity magnitude.

83  
84 experiments considered an open-terrain exposure, with a roughness length of  
85 3.2mm, and a friction velocity of 0.49m/s. The corresponding reference veloc-  
86 ity at building height is  $\sim 7.8$ m/s. The resulting logarithmic velocity profile,

87 shown in Figure 1c, was used to define the inflow boundary condition for the  
88 mean velocity in the RANS and LES.

## 89 *2.2. RANS model description*

### 90 *2.2.1. RANS model set-up*

91 The RANS simulations use a computational domain that is 35m in the  
92 streamwise and spanwise directions and 4m high. The mesh contains 3.7 mil-  
93 lion hexahedral cells and includes refinement regions close to the building model,  
94 which result in  $\sim 42,000$  cells on the building surface. The resolution on the  
95 building surface is 25 mm, 12.5 mm and 6.25 mm in the streamwise, spanwise  
96 and vertical directions, respectively; the resulting  $y^+$  is 500 on average. A grid  
97 dependency study was performed against a finer mesh composed of 6.2 million  
98 cells. The coefficient of determination  $R^2$  between the mean pressure coefficient  
99 on the building's surface, computed with the two meshes, was 0.98, confirming  
100 the quality of the selected mesh size and resolution. To perform RANS simu-  
101 lations at different wind directions, we simply modify the velocity components  
102 imposed at the inflow, while maintaining the same computational domain and  
103 mesh.

104 We employ the RNG  $k-\epsilon$  model together with a standard log-law wall func-  
105 tion on the building's surface. To properly represent the neutral atmospheric  
106 boundary layer (ABL), the inlet boundary conditions specify a logarithmic ve-  
107 locity profile (see Figure 1c) and a turbulence kinetic energy that is constant  
108 with height and equal to  $0.8\text{m}^2/\text{s}^2$  (see Figure 2) [12]. To ensure horizontal  
109 homogeneity of these profiles throughout the domain, we use a modified wall  
110 function that represents the effect of the roughness length of the terrain on the  
111 ground wall [12, 21]. The outlet is treated as a pressure-outlet with a constant  
112 relative pressure equal to zero and a zero-gradient boundary condition for the  
113 other flow variables. The side boundaries are either an inlet or an outlet, de-  
114 pending on the wind direction, while on the top boundary we impose a slip  
115 boundary condition.

116 The momentum and turbulence model equations are discretized using sec-  
117 ond order numerical schemes and iteratively solved using a linear solver with

118 a symmetric Gauss-Seidel smoother. The Poisson equation is approximated  
 119 with second order schemes and solved using the generalised geometric-algebraic  
 120 multi-grid (GAMG) solver with Gauss-Seidel smoother. To monitor conver-  
 121 gence, we select 40 points on the building surface and run the simulations until  
 122 the corresponding mean pressure coefficients stopped varying; most simulations  
 123 converged in  $\sim 2000$  iterations.

### 124 2.2.2. Model for rms pressure coefficient

125 The solution of the RANS equations provides a prediction of the mean pres-  
 126 sure distribution around the building, and an additional model is needed to  
 127 retrieve the pressure fluctuations. Empirical models that relate the rms pres-  
 128 sure coefficient  $C'_p$  to the local mean pressure coefficient  $C_P$  and turbulence  
 129 kinetic energy  $k$  have been formulated using wind tunnel data acquired for low-  
 130 rise buildings [9–13]. Since these geometries are not representative of high-rise  
 131 building designs, and the measurements were limited to a small number of lo-  
 132 cations on the building, these models tend to be inaccurate when considering  
 133 the lateral facades of high-rise buildings [13]. To assess the performance of our  
 134 data-driven approach, we will use the empirical model that was found to achieve  
 135 the highest accuracy in our test case as a reference. This model, proposed by  
 136 Paterson and Holmes [11], calculates the rms pressure coefficient as follows:

$$C'_p = \frac{k/3 + 0.816|C_P|U_0\sqrt{k_0}}{0.5U_H^2}, \quad (1)$$

137 where  $k_0$  and  $U_0$  are the turbulence kinetic energy and mean velocity magnitude  
 138 of the incoming ABL, while  $U_H$  is the reference wind velocity at roof height.

### 139 2.3. LES

140 The computational domain for the LES is 35m in the streamwise direction  
 141 and 20m in the spanwise one; the height of the domain is 4m. The high-rise  
 142 building is located at a distance of 5m from the inlet boundary and 30m from  
 143 the outlet [22]. Since the LES turbulent inflow generator requires the inlet to  
 144 be perpendicular to the incoming ABL flow turbulence, a new mesh with a  
 145 different building orientation is generated for each wind direction. The blockage

ratio, i.e. the ratio between the area of the windward face of the building and the domain cross section, is always less than 2.8% [23]. The meshes include refinement regions close to the building model, resulting in a total number of  $\sim 120,000$  cells on the building surface. The resolution is  $\sim 12.5\text{mm}$ ,  $\sim 6.4\text{mm}$  and  $\sim 3.2\text{mm}$  in the streamwise, spanwise and vertical directions, respectively; the resulting  $y^+$  is 170 on average. As part of a grid dependency analysis, the rms pressure coefficient computed from the present mesh was compared to the one computed from a finer mesh, with 4 times higher spatial resolution next to the corners and edges of the building; the comparison resulted in  $R^2 = 0.93$ .

Subgrid-scale turbulence is modeled using the dynamic  $k$ -equation model, while we employ a divergence-free digital filter [24, 25] to generate a turbulent flow field at the inflow. The divergence free digital filter method is coupled with an optimization algorithm, that adjusts the inflow parameters until desired statistics are obtained at the building location [26]. The resulting mean velocity profile matches the logarithmic law, shown in Figure 1c. Figure 2 shows the profile of turbulence kinetic energy at the building location, compared to the RANS value, together with the power spectrum of the streamwise velocity component at roof height. The power spectrum is in good agreement with a Von-Karman spectrum [27] and the inertial subrange follows the Kolmogorov hypothesis [28] up to a frequency of  $\sim 15\text{Hz}$ , after which the energy in the LES drops. On the side boundaries, we impose periodic boundary conditions, while

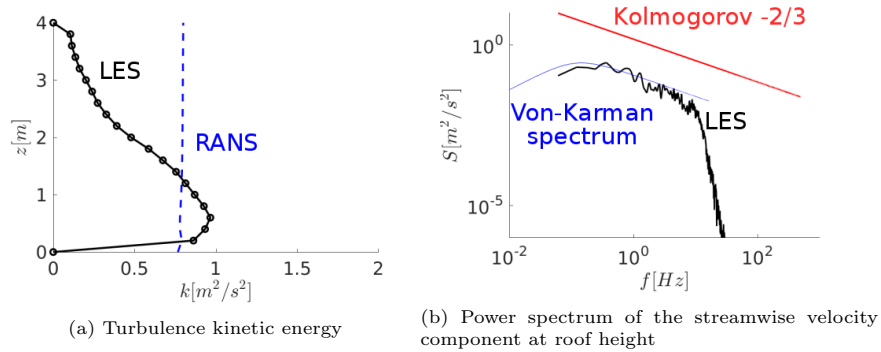


Figure 2: Characteristics of the incoming boundary layer.

167 ground, top and outlet boundaries are treated as in the RANS simulations.

168 The momentum and turbulence model equations are discretized using sec-  
169 ond order numerical schemes and iteratively solved using a linear solver with  
170 a symmetric Gauss-Seidel smoother. The Poisson equation is approximated  
171 with second order schemes and solved using the generalised geometric-algebraic  
172 multi-grid (GAMG) solver with Gauss-Seidel smoother. To monitor conver-  
173 gence, we run the simulations until the maximum absolute difference in the rms  
174 pressure coefficient after a flow through is less than 0.01. Validation of the LES  
175 model against the wind tunnel data has been reported in [29].

### 176 3. Machine learning method

177 In the following, we first present the selection of the features, i.e. the com-  
178 binations of RANS mean flow variables used in the machine learning model.  
179 Subsequently, we introduce how we use PCA to visualize and quantify similar-  
180 ity between the distribution of the features across the different wind directions,  
181 and identify the data sets that contain the most relevant information to train  
182 models for specific wind directions. Lastly, the details of the hyperparameters  
183 and model search are presented.

#### 184 3.1. Selection of features

185 The goal of the machine learning algorithm is to find the functional form that  
186 better relates the LES data of  $C_p'$  to 5 non-dimensional and Galilean invariant  
187 features constructed from the RANS flow variables, summarized in Table 1 [17].

188 Similar to standard empirical models, we select the mean pressure coefficient  
189  $C_P$ , local turbulence kinetic energy  $k$ , and inflow velocity magnitude relative  
190 to the building  $U_0$ ; in addition, we include the non-dimensional norm of the  
191 pressure gradient  $\nabla P$  and the friction coefficient  $C_f$  to provide further infor-  
192 mation on the various flow regimes, i.e. separation, reattachment and fully  
193 attached flow. Figure 3 shows contour plots of the output and the features  
194 on the building's facade for the  $0^\circ$  wind direction; the building is unfolded to  
195 visualize the entire surface. The rms pressure coefficient (Figure 3a) is higher



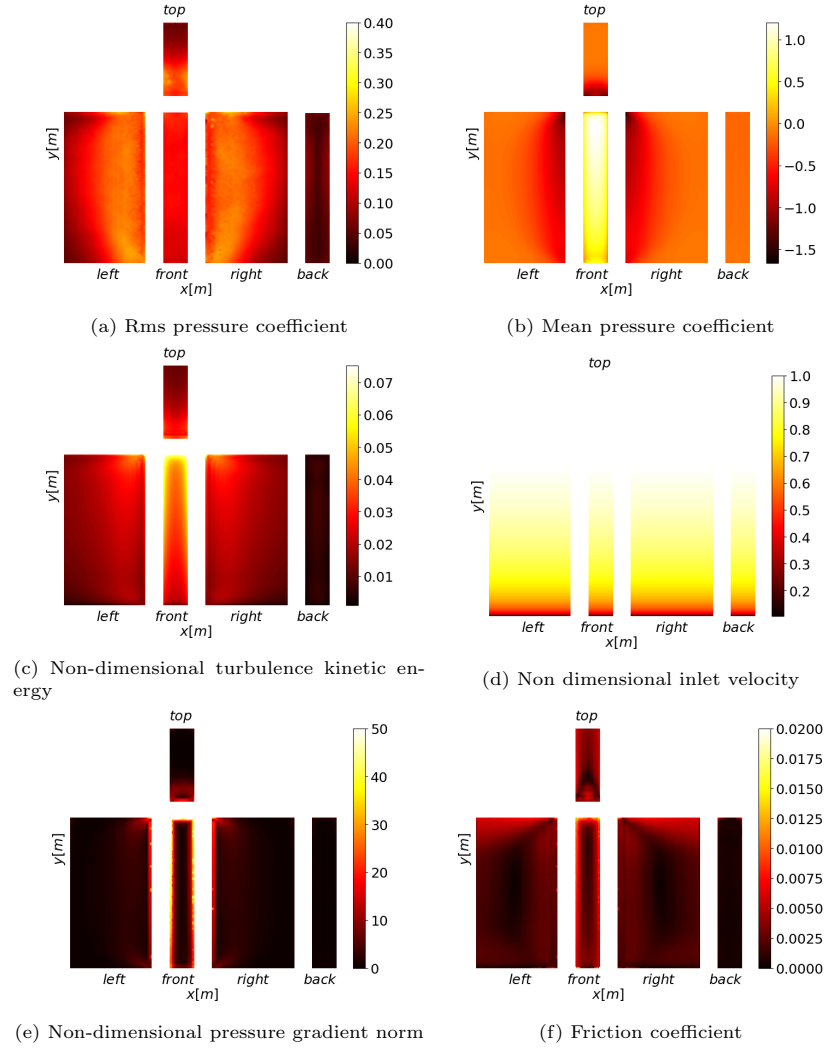


Figure 3: Contours of the output and features (before pre-processing) at  $0^\circ$  wind direction.

Mean pressure coefficient ( $C_P$ )	$\frac{P}{0.5\rho U_H^2}$
Non-dimensional turbulence kinetic energy	$\frac{k}{U_H^2}$
Non dimensional inflow velocity magnitude	$\frac{U_0}{U_H}$
Non-dimensional pressure gradient norm	$\frac{H\ \nabla P\ }{0.5\rho U_H^2}$
Friction coefficient ( $C_f$ )	$\frac{\ \tau_w\ }{0.5\rho U_H^2}$

Table 1: Features of the machine learning model, where  $\tau_w$  is the wall shear stress vector and  $H$  the height of the building;  $\nu$  and  $\rho$  are the kinematic viscosity and density of the air, respectively.

inside the region of flow separation; this indicates that including features that are able to distinguish regions of flow separation from regions of attached flow is essential for the accuracy of the method. Figure 3 shows that, excluding the inflow velocity profile, all remaining features provide some information on the different flow regimes. Before training the models, the features are centered and normalized by subtracting their mean value and dividing by their standard deviation across the dataset. This pre-processing step allows to obtain features with similar order of magnitude, which can significantly improve the learning process.

### 3.2. Selection of training data

#### 3.2.1. Full data set and training data selection methods

The full dataset consists of RANS and LES simulations at 10 different wind directions, namely from  $0^\circ$  to  $90^\circ$ , with a  $10^\circ$  resolution. These wind directions are representative of the entire wind rose, given the symmetry of the building model. For each wind direction, we have  $\sim 42,000$  data points, i.e. the number of RANS cells on the building surface, consisting of 1 output and 5 features. Since our goal is to reduce the number of LES simulations necessary for cladding design, as sketched in Figure 4, we first split the dataset in two. The simulations at  $10^\circ$ ,  $30^\circ$ ,  $50^\circ$ ,  $70^\circ$  and  $90^\circ$  wind directions are included in the training data set, while the remaining 5 wind directions are in the test set. The machine learning model predictions for the rms pressure coefficients for the wind directions in the

217 test set, i.e.  $0^\circ$ ,  $20^\circ$ ,  $40^\circ$ ,  $60^\circ$  and  $80^\circ$ , will be compared to the corresponding  
 220 LES data for validation.

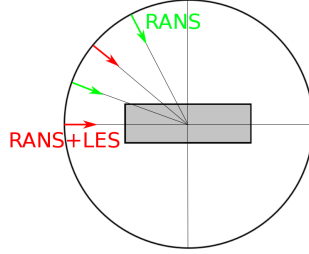


Figure 4: Sketch of the data-driven approach.

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219 Using this initial split between training and test data, we will explore the  
 220 performance of three different approaches for the selection of training data,  
 221 resulting in three different models:

- 222 1. Universal model: uses all training data to learn a universal model that  
 223 can be used to predict all wind directions in the test set
- 224 2. Lowest  $D_{KL}$  model: uses PCA and the Kullback-Leibler divergence ( $D_{KL}$ )  
 225 to quantify similarity between the distributions of the features across the  
 226 wind directions; then, a 2 wind directions are selected to learn a model  
 227 for each wind direction in the test set.
- 228 3. Best model: perform further experimentation by considering different  
 229 combinations of training wind directions, and report the results for the  
 230 model that performs best for each wind direction in the test set. This  
 231 approach is used to provide a reference for evaluating the performance of  
 232 the universal and lowest  $D_{KL}$  models.

233 In the following we further discuss the approach used for selecting the data to  
 234 train the lowest  $D_{KL}$  model.

### 235 3.2.2. Principal component analysis and Kullback-Leibler divergence

236 To better understand how the distribution of the features changes across  
 237 the wind directions, we employ PCA [30]. The objective is to identify the  
 238 wind directions in the training set that represent good training candidates for

239 predicting a specific wind direction in the test set. Using PCA, the 5-dimensional  
 240 feature space can be reduced to a 2-dimensional space, since most of the variance  
 241 across the full dataset (i.e. including all wind directions) is explained by the first  
 242 2 principal components. Specifically, the first principal component  $X_1$  and the  
 243 second principal component  $X_2$  explain  $\sim 97.5\%$  and  $\sim 2.2\%$  of the variance,  
 244 respectively.

245 Figure 5 shows the joint distribution of the first two principal components  
 246 for all available wind directions. Even though most data points are located in  
 247 a similar region of the reduced space, a variation with the wind direction can  
 248 be noticed. With increasing inflow angle, the high concentration region (in red)  
 249 seems to move to higher values of  $X_2$ , while a second region of relatively high  
 250 probability, that arises at  $10^\circ$ , moves to more negative values of  $X_2$ .

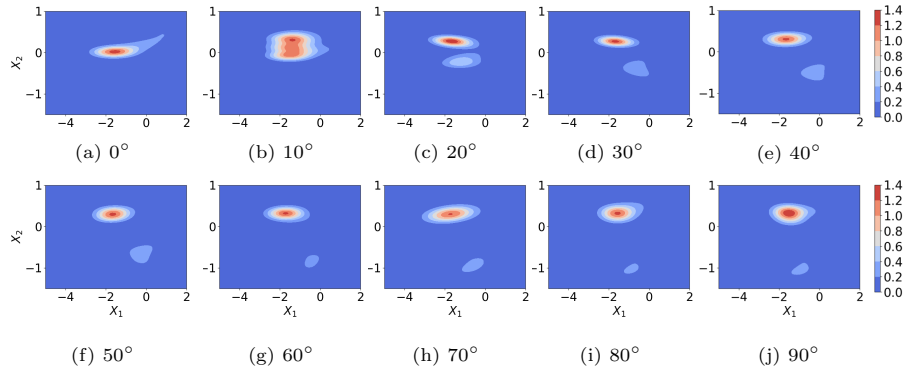


Figure 5: Contours of the joint distribution of the first two principal components.

251 In order to quantify the difference between the joint distributions of Figure  
 252 5, we compute the Kullback-Leibler divergence  $D_{KL}$  [31]:

$$D_{KL}(p||q) = \sum_i p_i \log \frac{p_i}{q_i} \quad (2)$$

253 where  $p_i$  and  $q_i$  represent the  $i$ th data points of the probability distributions  $p$   
 254 and  $q$ . Table 2 reports the values of  $D_{KL}$  between the wind directions in the  
 255 test set (rows of Table 2) and the wind directions in the training set (columns of  
 256 Table 2). For each task, the values in bold indicate the two wind directions that

257 produce the smallest values of divergence and thus represent good candidates  
 258 for training the corresponding model. Within the dataset, the  $0^\circ$  case deviates  
 259 most from the others, having an average  $D_{KL}$  of  $\sim 1000$  (Table 2).

$D_{KL}(p  q)$	$q = 10^\circ$	$q = 30^\circ$	$q = 50^\circ$	$q = 70^\circ$	$q = 90^\circ$	Average
$p = 0^\circ$	<b>290</b>	1500	1100	1100	<b>990</b>	1000
$p = 20^\circ$	<b>350</b>	<b>210</b>	350	1170	1000	770
$p = 40^\circ$	520	<b>120</b>	<b>30</b>	370	440	300
$p = 60^\circ$	340	390	<b>130</b>	170	<b>120</b>	290
$p = 80^\circ$	400	790	280	<b>140</b>	<b>60</b>	420

Table 2: Kullback-Leibler divergence between wind directions in the test and training sets.

### 260 3.3. Hyperparameters and model search

261 The model search and hyperparameters tuning was performed only once, by  
 262 using the data at  $30^\circ$  wind direction for training and a left-out simulation at  
 263  $45^\circ$  for validation. The learnable parameters are computed by minimizing the  
 264 squared-error loss with L2 regularization, on the training data:

$$L(\mathbf{w}) = \sum_i (y_i - f(x_i; \mathbf{w}))^2 + \lambda \|\mathbf{w}\|_2^2 \quad (3)$$

265 where  $y_i$  and  $x_i$  are the output and features of the  $i$ th training example,  $\mathbf{w}$  the  
 266 vector of weights and  $\lambda$  the regularization strength.

267 A variety of models is considered, starting from less flexible ones, such as  
 268 linear regression, to more advanced ones, such as random forests and neural net-  
 269 works. To quantify the confidence in the resulting machine learning prediction,  
 270 we use the bootstrap method [32], to compute the mean and 95% confidence  
 271 interval of  $C'_p$ . Specifically, we generate 1,000 training sets, by sampling the  
 272 original training set with replacement; then, the corresponding machine learn-  
 273 ing models are trained and the ensemble of results are employed to compute  
 274 a mean and confidence interval of  $C'_p$ . Table 3 reports the root mean square  
 275 error (RMSE) in the training and validation sets for some of the models that  
 276 were considered. The RMSE is computed using the average of  $C'_p$  across the  
 277 bootstrap samples. The model that achieves the best performance in the vali-  
 278 dation set is a 5-layer neural network with 10 hidden units per layer and ReLU

	<b>Train</b>	<b>Valid</b>
Dataset	30°	45°
Linear regression (RMSE)	0.0192	0.0257
Linear regression + quadratic features (RMSE)	0.0131	0.0304
Random forest (RMSE)	0.0009	0.0270
5-layer Neural Network (RMSE)	0.0143	0.0221

Table 3: Root mean square error (RMSE) of the selected models.

279 activation function (Figure 6). To train the model, we used the Adam optimiza-  
 280 tion algorithm [33], with a learning rate of 0.001 and regularization strength of  
 281 0.01. Within the models considered, the neural network is the one that benefits  
 282 most from the bootstrap technique: the technique prevents overfitting, which is  
 283 critical for such a flexible model.

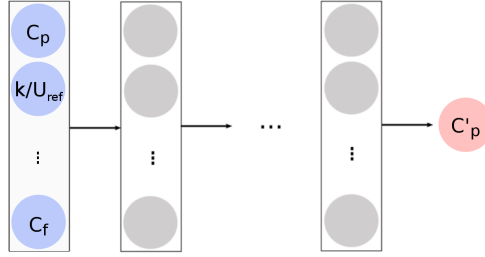


Figure 6: Neural network achitecture.

284 The better performance of the neural network model is confirmed in Figure  
 285 7, where the distribution of rms pressure coefficient around the building’s sur-  
 286 face is shown. The LES result (Figure 7a) is compared to the prediction given  
 287 by the models listed in Table 3. The linear regression model with extended  
 288 feature space and the random forests model manifest some degree of overfitting,  
 289 which is also reflected in their low RMSE in the training set and high RMSE in  
 290 the validation set (Table 3). Both the simple linear regression and neural net-  
 291 work models are able to provide accurate prediction of  $C'_p$  around the building;  
 292 nonetheless, the neural network slightly outperforms the linear regression model  
 293 on the top and side walls, where separation and reattachment occur. Therefore,  
 294 the remainder of the paper will present results obtained with the neural net-  
 295 work. The model will be re-trained for each of the tasks in the test set, but

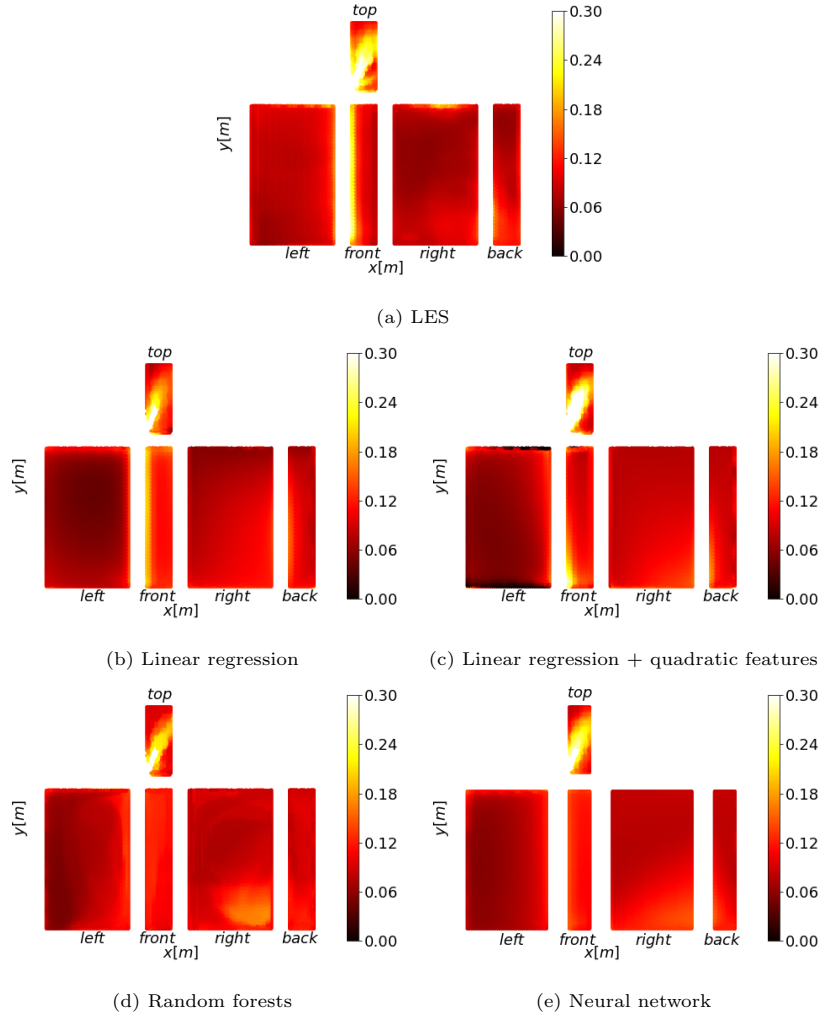


Figure 7: Contours of rms pressure coefficient at  $45^\circ$  wind direction.

296 keeping the architecture and hyperparameters fixed.

## 297 4. Results

298 In this section we first quantify the overall performance of the neural net-  
 299 works trained on different subsets of the training data in terms of RMSE. Subse-  
 300 quently, we present a more comprehensive comparison between the rms pressure  
 301 coefficient computed by the different neural networks, the LES result and the  
 302 empirical model prediction for the  $0^\circ$ ,  $40^\circ$ , and  $80^\circ$  wind directions.

### 303 4.1. Comparison of RMSE

$0^\circ$	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0897
<i>Neural network (universal)</i>	$10^\circ, 30^\circ, 50^\circ, 70^\circ, 90^\circ$	0.0252	0.0520
<i>Neural network (lowest <math>D_{KL} = best</math>)</i>	$10^\circ, 90^\circ$	0.0163	0.0492
$20^\circ$	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0570
<i>Neural network (universal)</i>	$10^\circ, 30^\circ, 50^\circ, 70^\circ, 90^\circ$	0.0252	0.0260
<i>Neural network (lowest <math>D_{KL} = best</math>)</i>	$10^\circ, 30^\circ$	0.0197	0.0252
$40^\circ$	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0438
<i>Neural network (universal)</i>	$10^\circ, 30^\circ, 50^\circ, 70^\circ, 90^\circ$	0.0252	0.0334
<i>Neural network (lowest <math>D_{KL} = best</math>)</i>	$30^\circ, 50^\circ$	0.0149	0.0159
$60^\circ$	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0546
<i>Neural network (universal)</i>	$10^\circ, 30^\circ, 50^\circ, 70^\circ, 90^\circ$	0.0252	0.0300
<i>Neural network (lowest <math>D_{KL}</math>)</i>	$50^\circ, 90^\circ$	0.0147	0.0259
<i>Neural network (best)</i>	$50^\circ$	0.0097	0.0241
$80^\circ$	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0475
<i>Neural network (universal)</i>	$10^\circ, 30^\circ, 50^\circ, 70^\circ, 90^\circ$	0.0252	0.0210
<i>Neural network (lowest <math>D_{KL}</math>)</i>	$70^\circ, 90^\circ$	0.0167	0.0273
<i>Neural network (best)</i>	$50^\circ, 70^\circ, 90^\circ$	0.0241	0.0195
Average	Training data	Train RMSE	Test RMSE
<i>Paterson-Holmes</i>	-	-	0.0585
<i>Neural network (universal)</i>	-	0.0252	0.0325
<i>Neural network (lowest <math>D_{KL}</math>)</i>	-	0.0166	0.0288
<i>Neural network (best)</i>	-	0.0166	0.0269

Table 4: Root mean square error (RMSE) of the neural network and Paterson-Holmes models, for each of the 5 wind directions in the test set.

304 Table 4 reports the training and test sets, and the RMSE for each of the  
 305 models, i.e. the Paterson-Holmes empirical model, and the universal, lowest  
 306  $D_{KL}$ , and best neural network models. The universal model, which is trained



307 using all 5 wind directions in the training set, achieves an average RMSE of  
 308  $\sim 0.0325$  on the test set, which represents a  $\sim 44\%$  improvement over the  
 309 Paterson-Holmes model. By performing PCA and computing the Kullback-  
 310 Leibler divergence to identify the 2 training wind directions that are most similar  
 311 to a single test wind direction, the average RMSE can be further decreased by  
 312  $\sim 12\%$ . Finally, by considering additional combinations of wind directions, we  
 313 are able to further improve the performance by  $\sim 7\%$ .

314 The test case that exhibits the worst neural network performance is the  $0^\circ$   
 315 wind direction; as explained in Section 3.2, this wind direction is characterized  
 316 by a distribution of data that is significantly different from the remaining wind  
 317 directions; the results will be further analyzed in Subsection 4.2. The lowest  
 318 RMSE is achieved for the  $40^\circ$  wind direction; these results will be presented in  
 319 more detail in Subsection 4.3.

320 The potential benefit of carefully selecting training data based on the feature  
 321 space is demonstrated by the fact that in 4 out of 5 cases, the lowest  $D_{KL}$   
 322 model produces a lower RMSE than the universal model. In addition, for 3  
 323 out of 5 cases, i.e. the  $0^\circ$ ,  $20^\circ$ , and  $40^\circ$  wind directions, the lowest  $D_{KL}$  model  
 324 corresponds to the best model found. For the  $60^\circ$  wind direction the RMSE  
 325 decreases by 7% when reducing the training data set to only include the  $50^\circ$   
 326 wind direction. For the  $80^\circ$  wind direction, a more significant 28% decrease in  
 327 RMSE is observed when adding the  $50^\circ$  wind direction. This is also the only  
 328 wind direction at which the universal model outperforms the lowest  $D_{KL}$  model.

#### 329 *4.2. Results for $0^\circ$ wind direction*

330 The  $0^\circ$  wind direction represents a particular case in which the mean flow is  
 331 symmetric and the side walls are sufficiently long for the flow to recover from  
 332 separation. The best training set includes the two wind directions associated  
 333 with the smallest value of  $D_{KL}$ :  $10^\circ$  and  $90^\circ$ . The  $10^\circ$  wind direction represents  
 334 the closest inflow condition, while the  $90^\circ$  wind direction is also characterized  
 335 by a symmetric mean flow.

336 Figure 8 shows the contours of  $C'_p$  on the unfolded building surface at  $0^\circ$

337 wind direction; the figure shows the LES data (Figure 8a), the mean obtained  
 338 from the ensemble of neural networks (Figure 8b) and the empirical model  
 339 result (Figure 8c). Compared to the empirical model, the neural network pro-  
 340 vides a better representation of the trend of  $C'_p$  on the entire building. This is  
 341 confirmed by the RMSE of 0.0492 on the test set, compared to 0.0897 of the  
 342 Paterson-Holmes model. The Paterson-Holmes model inherits the limitations  
 343 of the RANS solution for the mean flow, which predicts a stronger suction at  
 344 the windward edge of the lateral facades and a faster recovery than the LES;  
 345 this too small separation region is similarly reflected in the features, indicated  
 346 by the dark region of Figure 3b, and the model output, indicated by the yellow  
 347 region of Figure 8c. On the other hand, the machine learning model partially  
 348 compensates for the incorrect mean flow prediction of the RANS, as evident  
 349 from the larger yellow region of Figure 8b. Despite this improvement, compari-  
 350 son to the LES result indicates that the neural network still under-predicts the  
 size of the region with high  $C'_p$ , and the corresponding magnitude of  $C'_p$ .

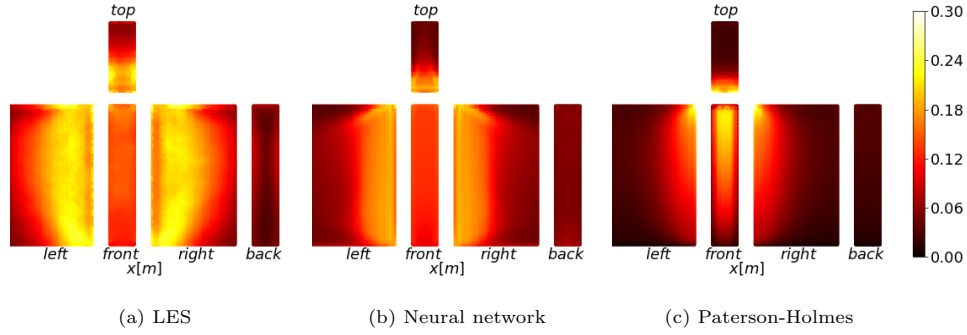


Figure 8: Contours of rms pressure coefficient at  $0^\circ$  wind direction.

351  
 352 Figure 9 presents a more quantitative comparison along different building  
 353 perimeters. The mean and the 95% confidence interval obtained from the boot-  
 354 strap procedure are compared to the LES data and the empirical model. The  
 355 plots confirm the good performance of the neural network on the *front*, *top*,  
 356 and *back* faces; on these faces the confidence interval obtained from the boot-  
 357 strap procedure encompasses the LES in most locations. Along the *left* and

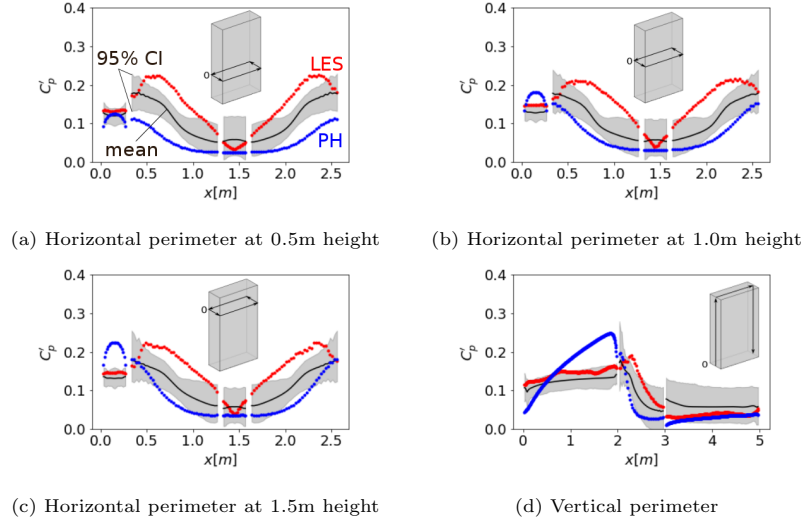


Figure 9: Profiles of rms pressure coefficient at  $0^\circ$  wind direction.

358 *right* facades the rms pressure coefficient is underpredicted, and the bootstrap  
 359 confidence interval fails to fully represent the uncertainty in the results. Over-  
 360 all, the bootstrap confidence interval contains 51% of the data across the entire  
 361 dataset; the maximum discrepancy between the confidence interval and the LES  
 362 data is  $\sim 0.1$ , compared to  $\sim 0.2$  of the empirical model. The size of the inter-  
 363 val confirms the importance of uncertainty in the input data, especially where  
 364 separation and reattachment occur.

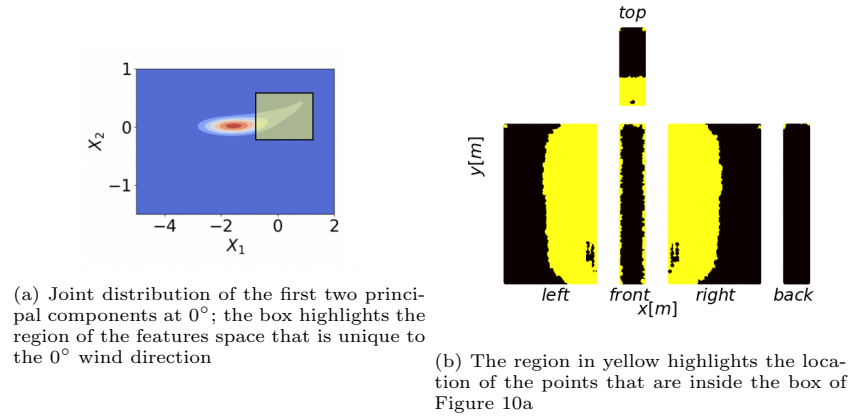


Figure 10: Principal components at  $0^\circ$ .

365 The model inaccuracies on the *left* and *right* facades are likely due to the  
 366 significantly different distribution of the features that characterize these facades  
 367 for the  $0^\circ$  wind direction. To visualize this effect, Figure 10a shows the joint  
 368 probability distribution of the first two principal components; as highlighted  
 369 by the box in the figure, the  $0^\circ$  wind direction is characterized by a peculiar  
 370 distribution of the principal components, that does not appear at any of the  
 371 remaining wind directions in the dataset. The points within the box correspond  
 372 to the regions of flow separation and reattachment, as shown in yellow in Figure  
 373 10b. The  $0^\circ$  wind direction is the only configuration at which the flow is able to  
 374 reattach along the side walls after separating at the windward edge; as a result,  
 375 when trying to predict the  $C_p'$  in these locations, the machine learning model is  
 376 extrapolating. This also explains why the bootstrap procedure, which samples  
 377 from the training data, cannot reflect the model uncertainty.

#### 378 4.3. Results for $40^\circ$ wind direction

379 To predict the  $40^\circ$  wind direction, the best training set includes the two wind  
 380 directions associated with the smallest value of  $D_{KL}$ :  $30^\circ$  and  $50^\circ$ . Figure 11b  
 381 shows the contour plot comparing the LES data to the neural network and the  
 382 Paterson-Holmes model results. There is significant qualitative improvement in  
 383 the neural network predictions compared to the empirical model; the resulting  
 384 RMSE is 0.0159, compared to 0.0438 achieved by the Paterson-Holmes model.

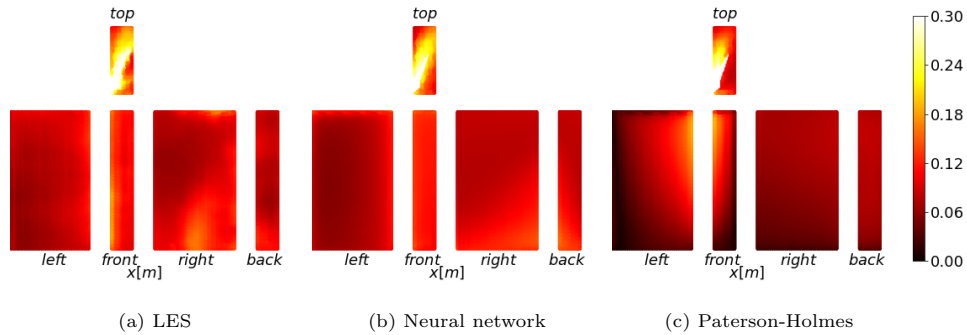


Figure 11: Contours of rms pressure coefficient at  $40^\circ$  wind direction.

385 Figure 12 further confirms that good quantitative agreement is obtained: the

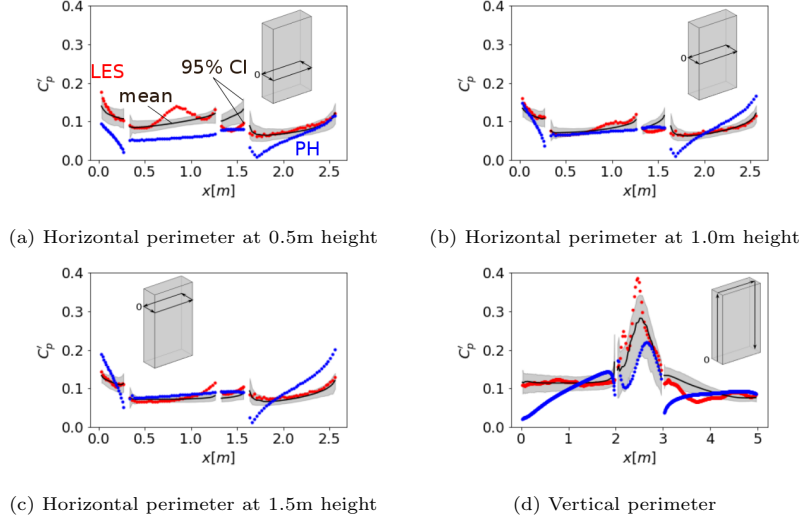


Figure 12: Profiles of rms pressure coefficient at  $40^\circ$  wind direction.

386 95% confidence interval obtained using the bootstrap method contains 84% of  
 387 the LES data; the maximum discrepancy between the confidence interval bound  
 388 and the LES is  $\sim 0.08$  across the entire dataset. In contrast, the maximum  
 389 absolute error experienced by the empirical model is  $\sim 0.28$ .

#### 390 4.4. Results for $80^\circ$ wind direction

391 For the  $80^\circ$  wind direction, the best results are obtained by training the  
 392 model using the data at  $50^\circ$ ,  $70^\circ$  and  $90^\circ$ , i.e. the three wind directions that  
 393 produce the lowest values of  $D_{KL}$ . Figure 13b shows the resulting contours  
 394 of  $C_p'$  on the building surface, comparing the LES data to the neural network  
 395 and Paterson-Holmes model results. The neural network, which has a RMSE is  
 396 0.0195 compared to the LES, provides a much better representation of  $C_p'$  than  
 397 the Paterson-Holmes model, which has a RMSE of 0.0475.

398 The profiles of Figure 14, which compare the mean and 95% confidence  
 399 interval predicted by the neural network to the LES data and the empirical  
 400 model result, quantitatively confirm the improvement obtained by the neural  
 401 network. Across the entire dataset, the bootstrap confidence interval contains  
 402 77% of the data; the maximum discrepancy between the confidence interval

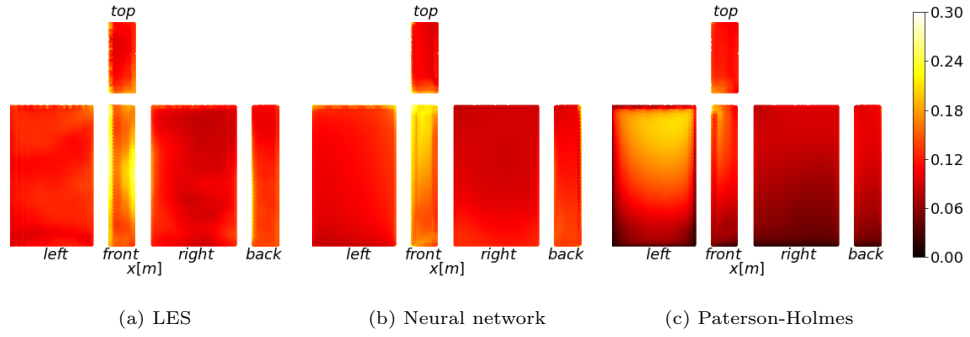


Figure 13: Contours of rms pressure coefficient at 80° wind direction.

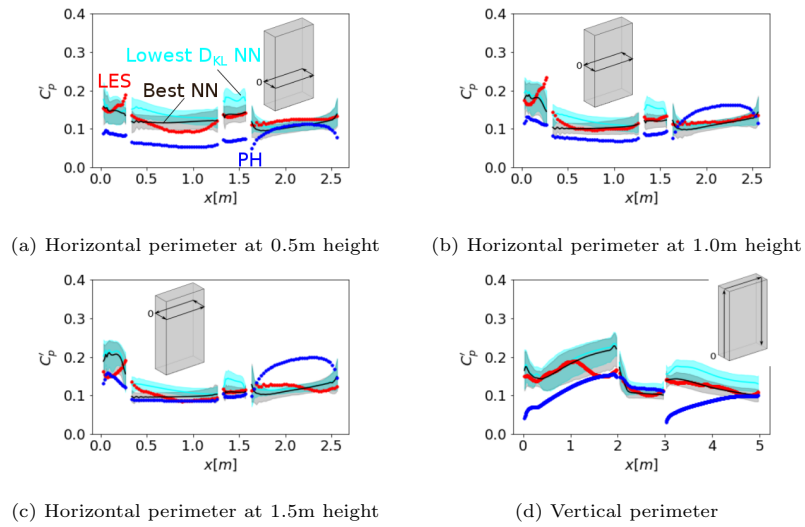


Figure 14: Profiles of rms pressure coefficient at 80° wind direction.

403 and LES data is  $\sim 0.06$ , against a maximum absolute error of  $\sim 0.13$  for the  
 404 Paterson-Holmes model.

405 Figure 14 also shows the profiles of  $C'_p$  predicted by the neural network  
 406 trained on the two wind directions with lowest  $D_{KL}$ , i.e.  $70^\circ$  and  $90^\circ$ . The  
 407 model achieves a RMSE of 0.0273, i.e.  $\sim 28\%$  higher than the best result.  
 408 Across the entire dataset, the 95% confidence interval predicted by this model  
 409 contains only 52% of the data, while the maximum discrepancy remains  $\sim 0.06$ .  
 410 The lowest  $D_{KL}$  result seems biased towards higher  $C'_p$  values on the right and  
 411 back faces, where the flow is fully separated for this wind direction.

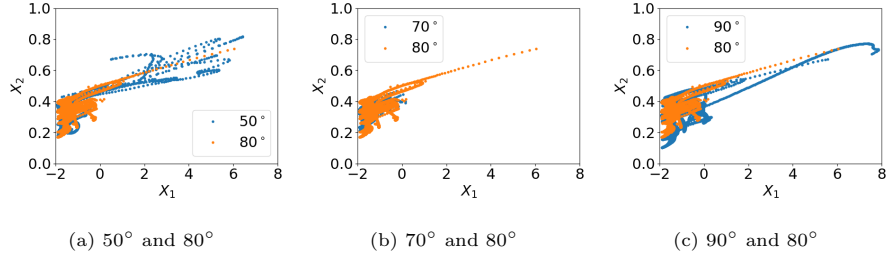


Figure 15: Scatter plot of the first two principal components relative to the *right* and *back* faces.

412 To understand why adding the  $50^\circ$  wind direction to the training set can  
 413 remove this bias and improve the performance of the model, we can reconsider  
 414 the distribution of the first two principal components of the features. Figures  
 415 15a, 15b and 15c compare the scatter plot of the first two principal components  
 416 for the  $80^\circ$  configuration, to the  $50^\circ$ ,  $70^\circ$  and  $90^\circ$  wind directions, respectively.  
 417 The plots are restricted to the *right* and *back* faces, i.e. the locations where  
 418 the best neural network outperforms the neural network trained on the 2 wind  
 419 directions with lowest  $D_{KL}$ . The plots indicate that the  $50^\circ$  wind direction adds  
 420 a significant number of data points for  $X_1 > 0$  and  $X_2 > 0.5$ , thereby avoiding  
 421 extrapolation when predicting the  $80^\circ$  case. Given the relatively low number of  
 422 points in this region, this was not directly evident from Figure 5 and did not  
 423 have a significant impact on the Kullback-Leibler divergence (Table 2).

## 5. Conclusions and future work

A multi-fidelity machine learning approach has been proposed to combine a large number of computationally efficient RANS with a smaller number of LES, to predict the rms pressure coefficient  $C'_p$  on a high-rise building. The model is trained to relate the  $C'_p$  obtained from LES to 5 non-dimensional and Galilean invariant features calculated from RANS.

The full data set consists of RANS and LES simulations at a  $10^\circ$  wind direction resolution. The data for the  $10^\circ$ ,  $30^\circ$ ,  $50^\circ$ ,  $70^\circ$  and  $90^\circ$  wind directions are used to train the model, while the LES for the  $0^\circ$ ,  $20^\circ$ ,  $40^\circ$ ,  $60^\circ$  and  $80^\circ$  wind directions are only used to evaluate the model performance. Based on model search and hyperparameters tuning, performed by employing a left-out simulation at  $45^\circ$ , a 5-layer neural network with 10 hidden units per layer and ReLU activation function is found to achieve the lowest root mean square error (RMSE) on the test set. A bootstrap technique, that samples with replacement the training data, is used to produce an ensemble of 1000 models and support reporting a mean and confidence interval for the model predictions. Subsequently, the model is re-trained to predict each of the 5 wind directions in the test set.

When training a universal model on all 5 wind directions in the training set and using it to predict all 5 wind directions in the test set, the RMSE is on average 2 times smaller than the RMSE of a standard empirical model. When training a targeted model on a select subset of 2 wind directions in the training set, to predict a specific wind direction in the test set, this RMSE is further reduced by 20%. In this case, the 2 wind directions used for training are selected by considering the similarity between the joint distributions of the first two principal components of the features, for the wind directions in the training and test sets; these first two principal components explain 99.7% of the variance in the dataset, and the similarity between their distributions can be quantified using the Kullback-Leibler divergence. Comparison to models trained on various combinations of wind directions in the training set, indicates that this strategy for selecting the training data results in optimal performance for 3 of the 5 test



wind directions. For the remaining wind directions, the best model still relies on training data from wind directions with a low Kullback-Leibler divergence, but it uses data from either only 1 or 3 wind directions.

The test case that experiences the worst agreement is the  $0^\circ$  wind direction. This wind direction has the highest average Kullback-Leibler divergence, and it is shown that the model breaks down in regions where it is extrapolating in the space defined by the first and two principal components. In these regions, the lack of data also implies that the bootstrap method can not provide accurate information on the uncertainty in the model. At the remaining wind directions, the 95% confidence interval predicted by the bootstrap procedure encompasses between 70% and 84% of the data, and the maximum absolute error remains limited to 0.08.

In summary, the proposed multi-fidelity framework has the potential to significantly reduce the number of LES simulations needed for design, while retaining a significantly higher accuracy than standard empirical models. The findings from this study also have broader relevance to machine learning for turbulence modeling. First, the use of principal component analysis to select training data with optimal similarity to test data is shown to improve model performance; it could also be used to identify a need for additional training data, or to identify regions where the model should not be trusted. Second, the use of a bootstrap procedure to create an ensemble of machine learning models provides useful confidence intervals, as long as the model is not extrapolating beyond the training data in the space of the first two principal components. Future work will focus on further customization of the selection of optimal training data, and on applying the procedure to the peak pressure coefficient as the quantity of interest.

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