

THERMO SYPHON FLOW PREDICTION

Predicting Flow
Reversals in a
Computational Fluid
Dynamics Simulated
Thermosyphon using
Data Assimilation

#SIAMDS15

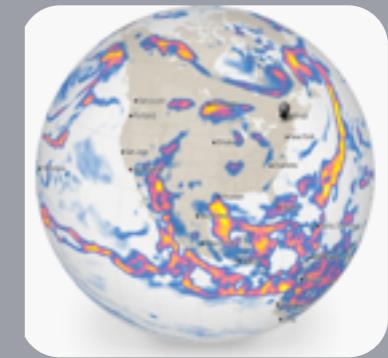
ANDREW REAGAN

DEPARTMENT OF MATH
UNIVERSITY OF VERMONT

MAIN IDEAS

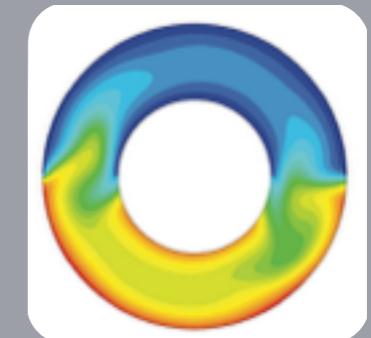
DATA ASSIMILATION

A brief overview



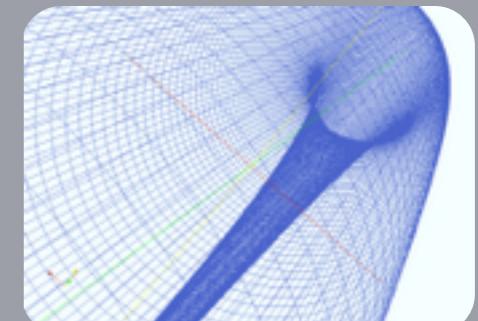
THERMOSYPHON AS MODEL ATMOSPHERE

An experiment that exhibits deterministic nonperiodic flow



MODELING THE THERMOSYPHON

A brief introduction to computational fluid dynamics



MAIN RESULTS

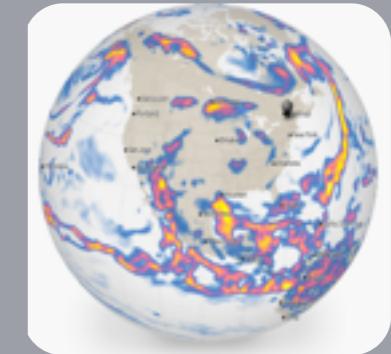
Using data assimilation to predict flow in the thermosyphon



MAIN IDEAS

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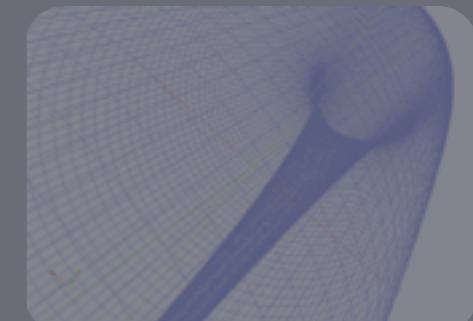
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MAIN RESULTS

Using data assimilation to predict flow in the thermosyphon



DATA ASSIMILATION

uses statistical combination of observations and
short range forecasts to produce initial conditions

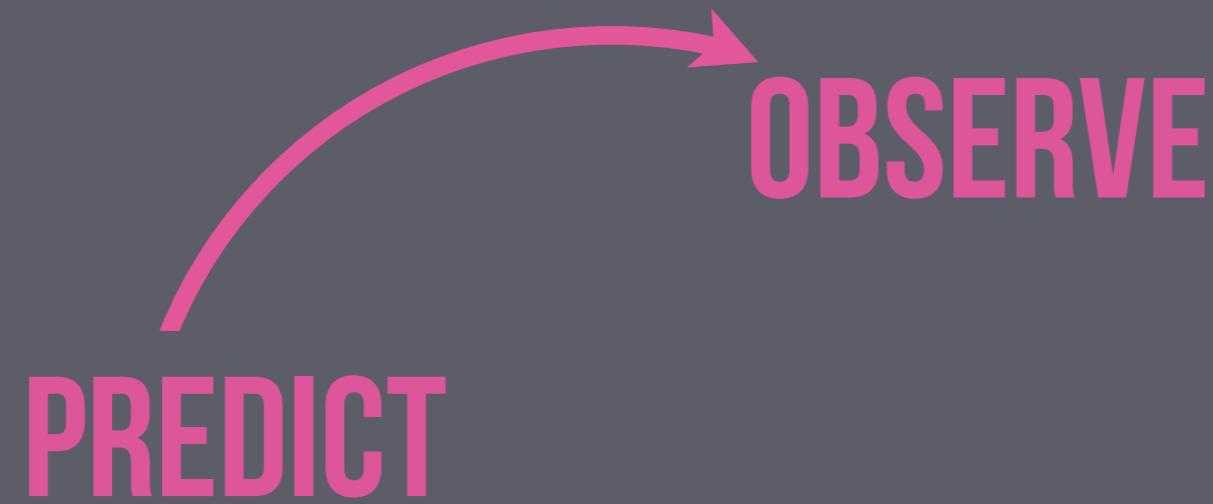
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PREDICT

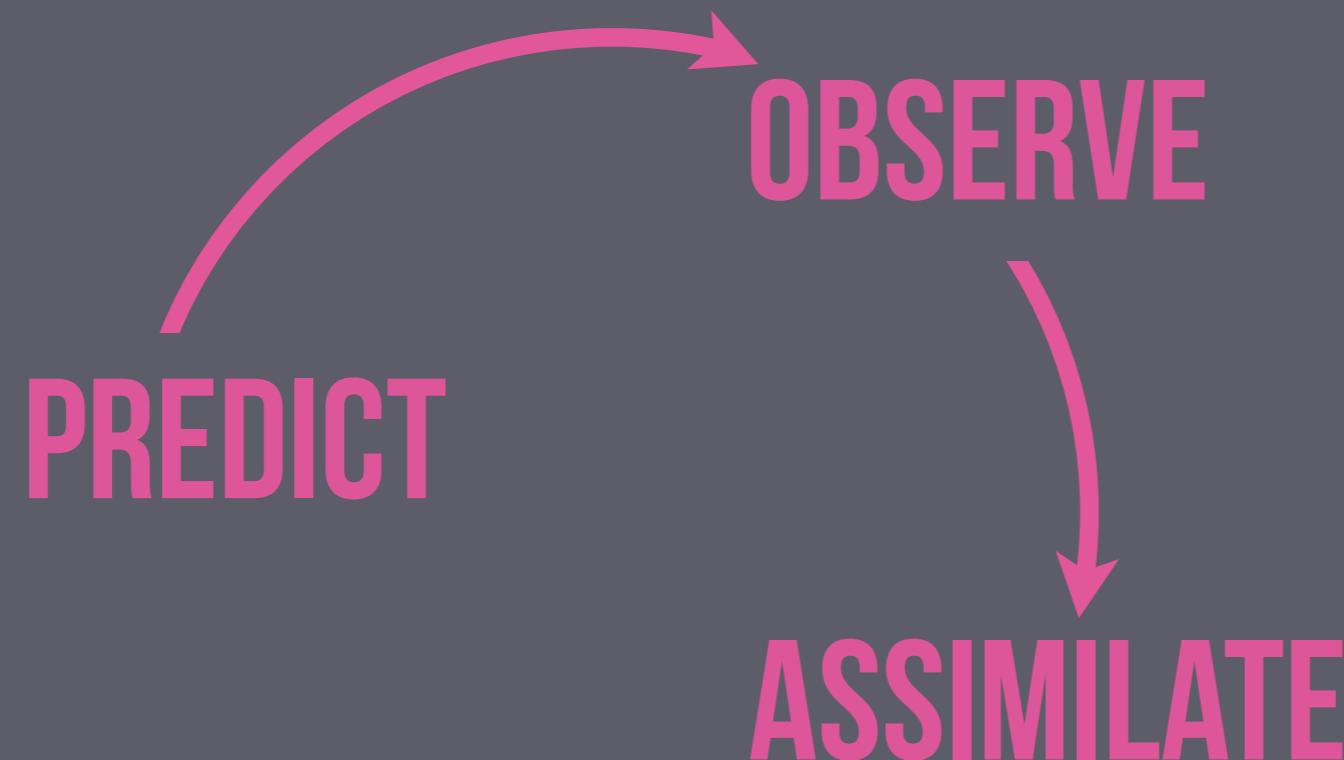
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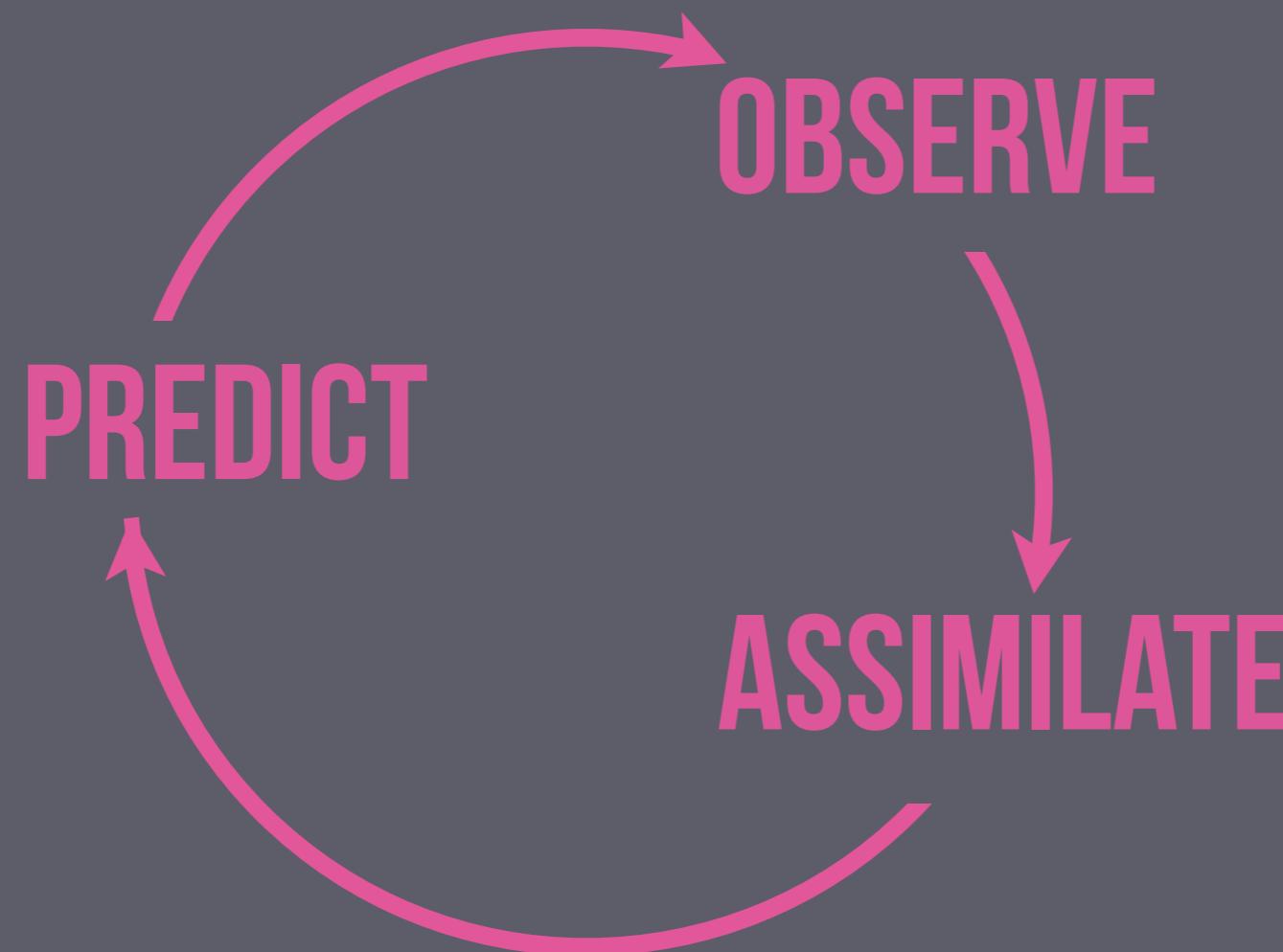
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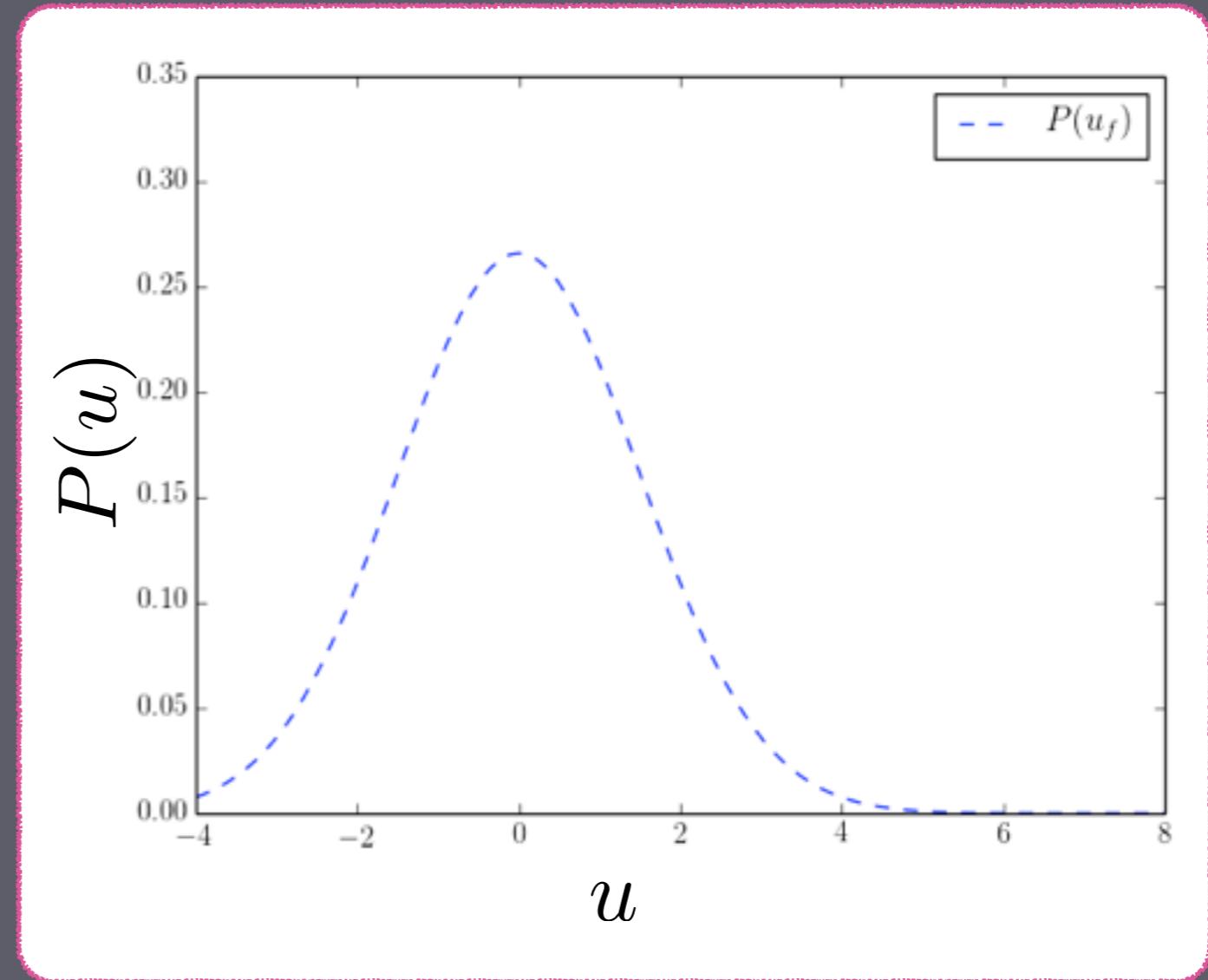
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PREDICT

$$u_f = 0$$

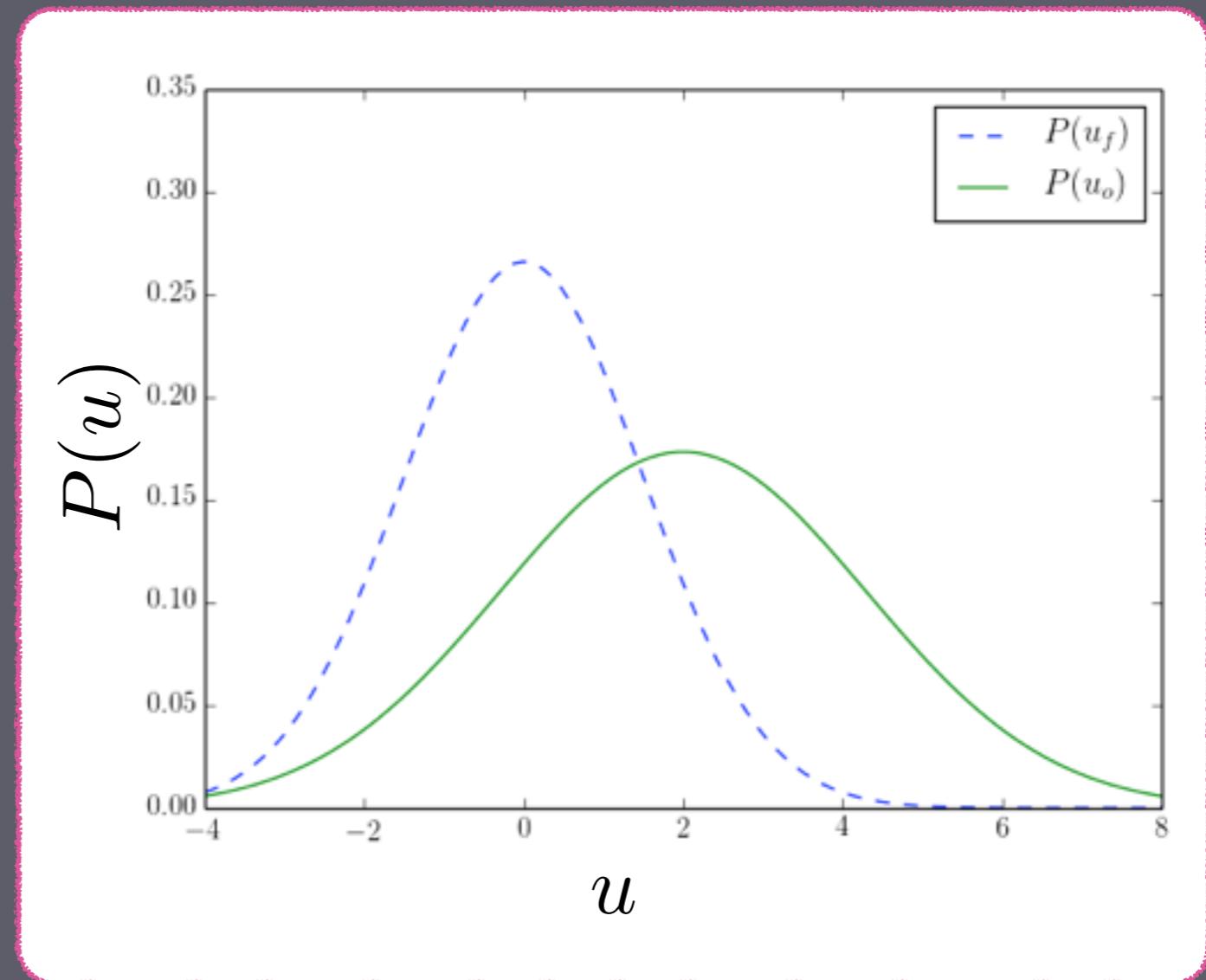
$$\sigma_f^2 = 1$$



OBSERVE

$$u_f = 0$$

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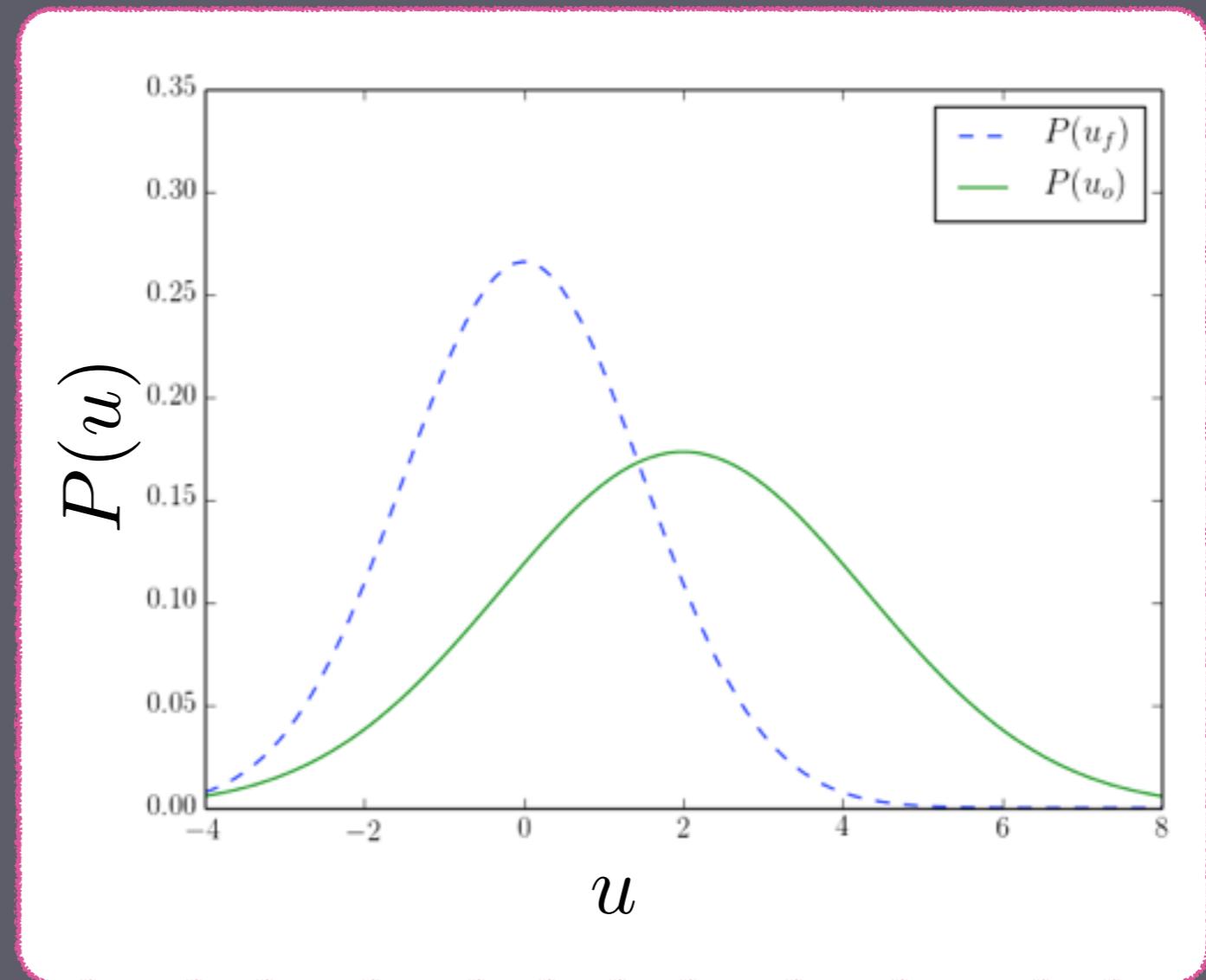
OBSERVE

$$u_f = 0$$

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$$u_o = 2$$

$$\sigma_o^2 = 2$$

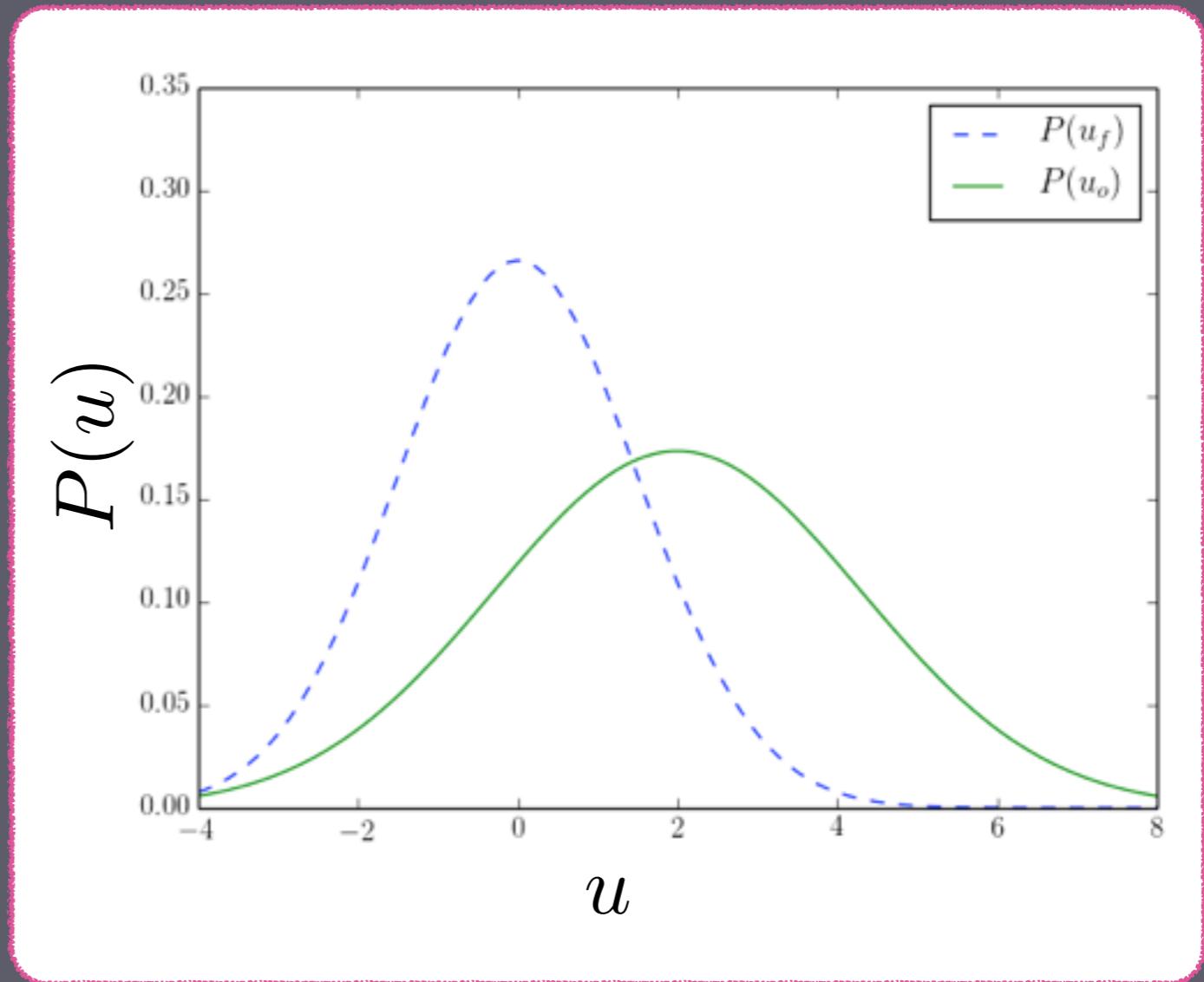


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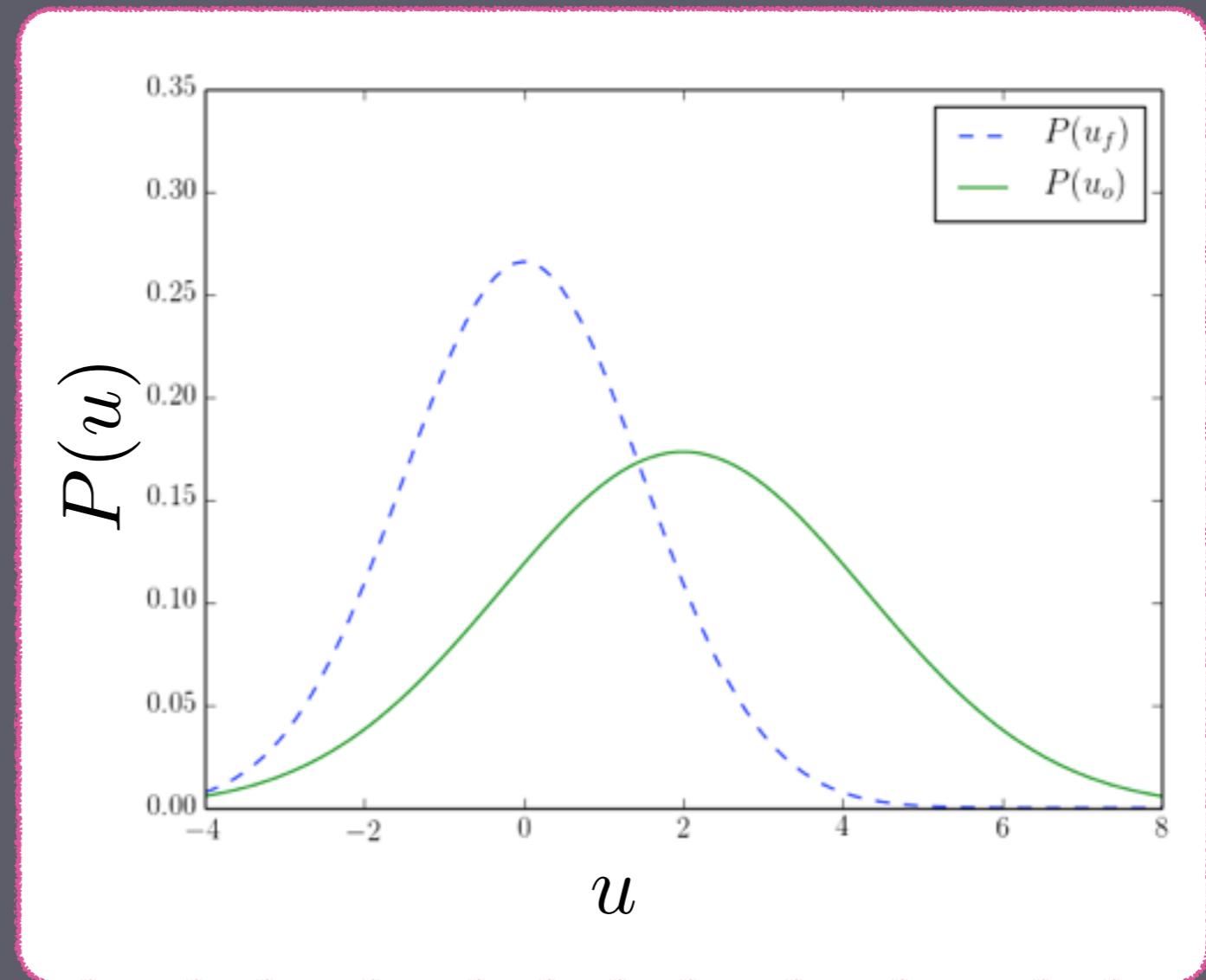
ASSIMILATE

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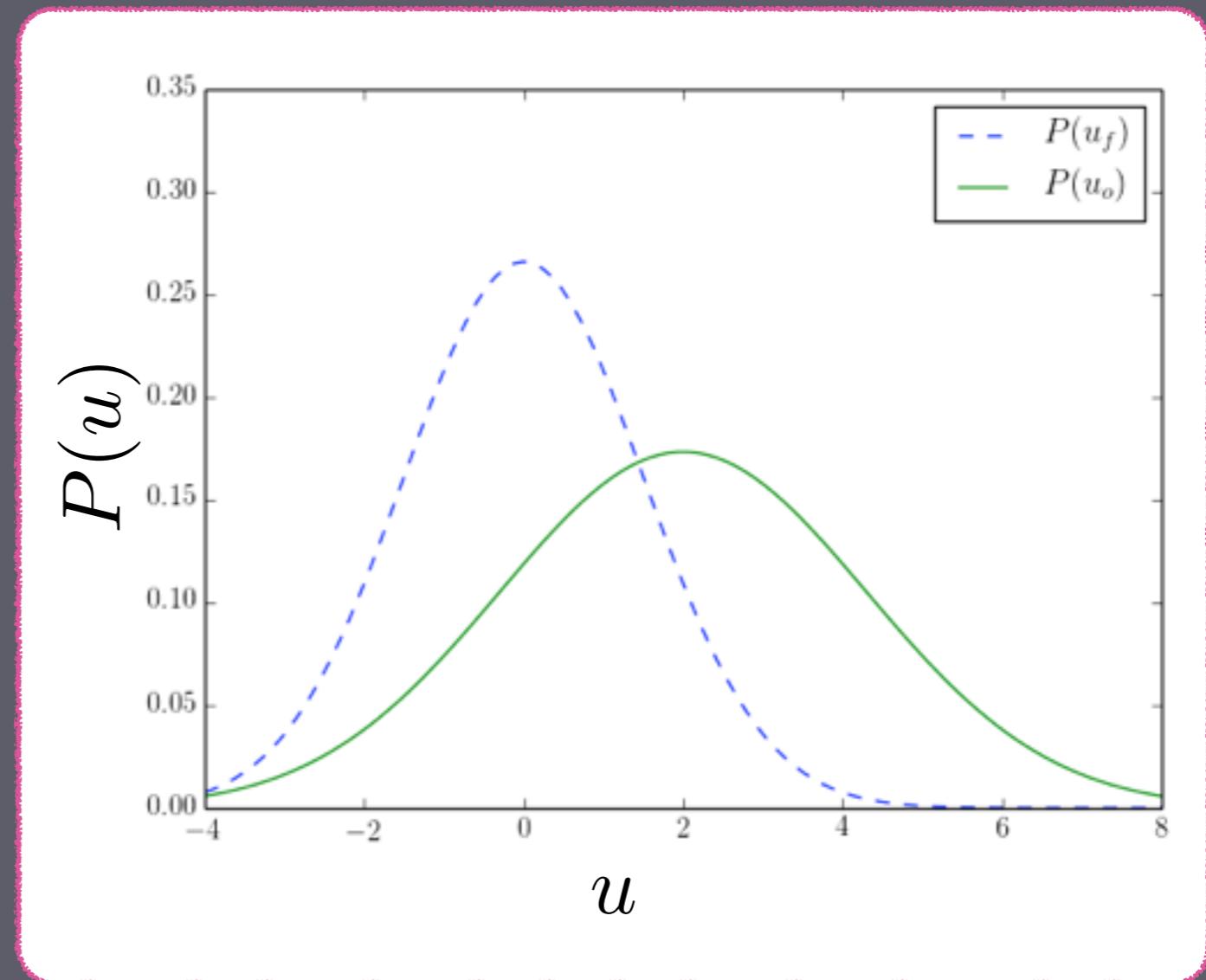
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$$u_a = \alpha_1 u_f + \alpha_2 u_o$$



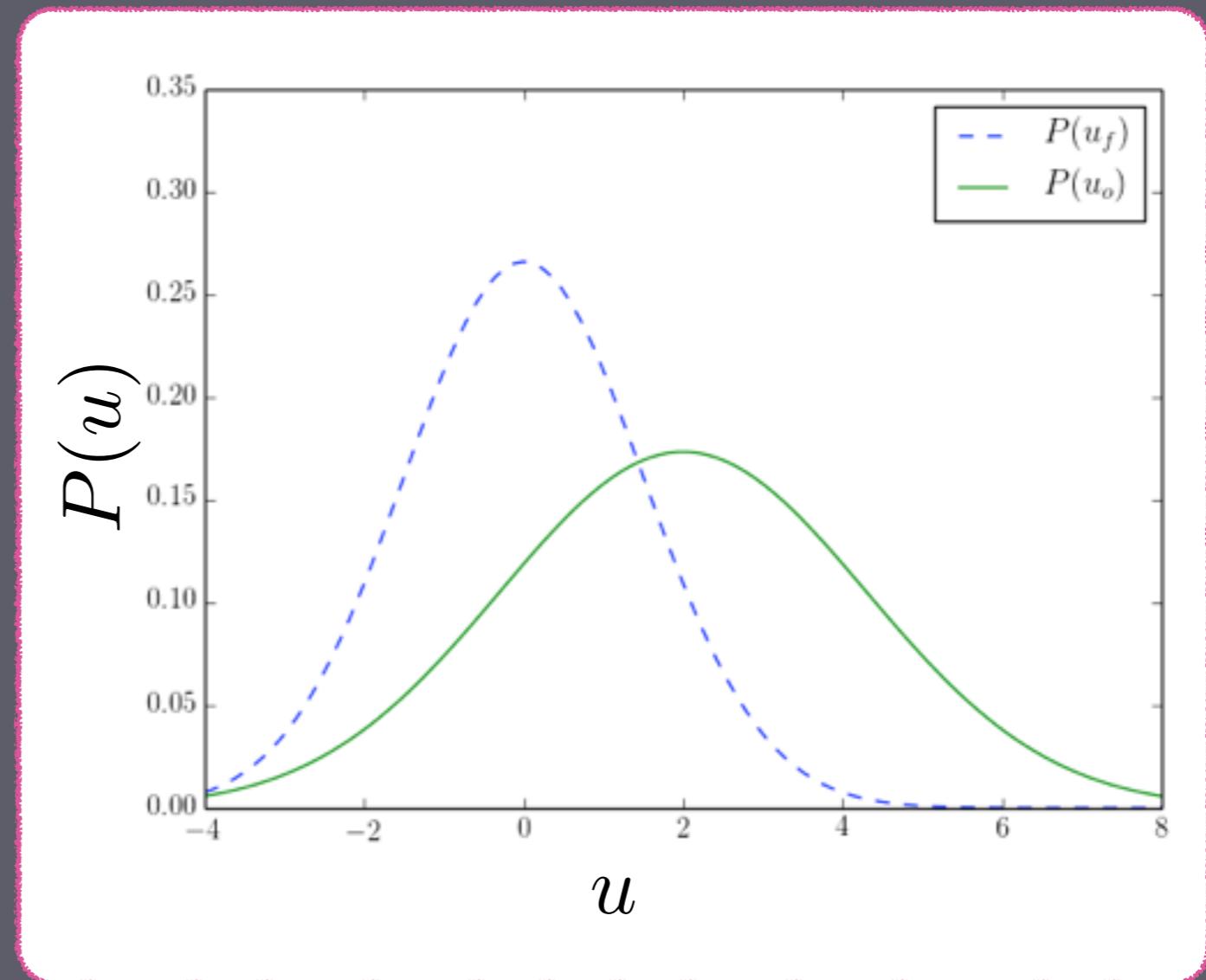
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$$u_a = \alpha_1 u_f + \alpha_2 u_o$$

$$\Rightarrow u_a = u_f + w(u_o - u_f)$$

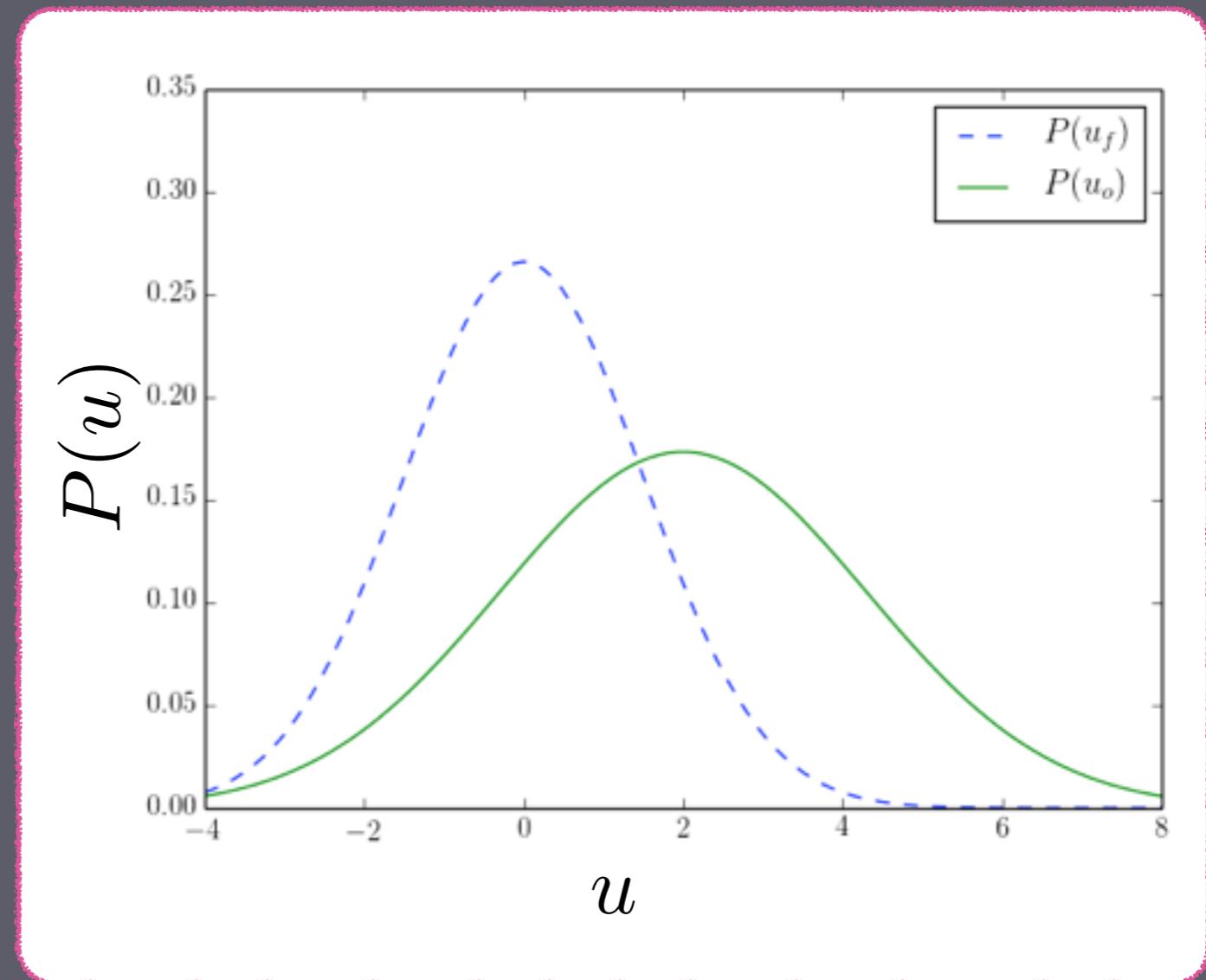
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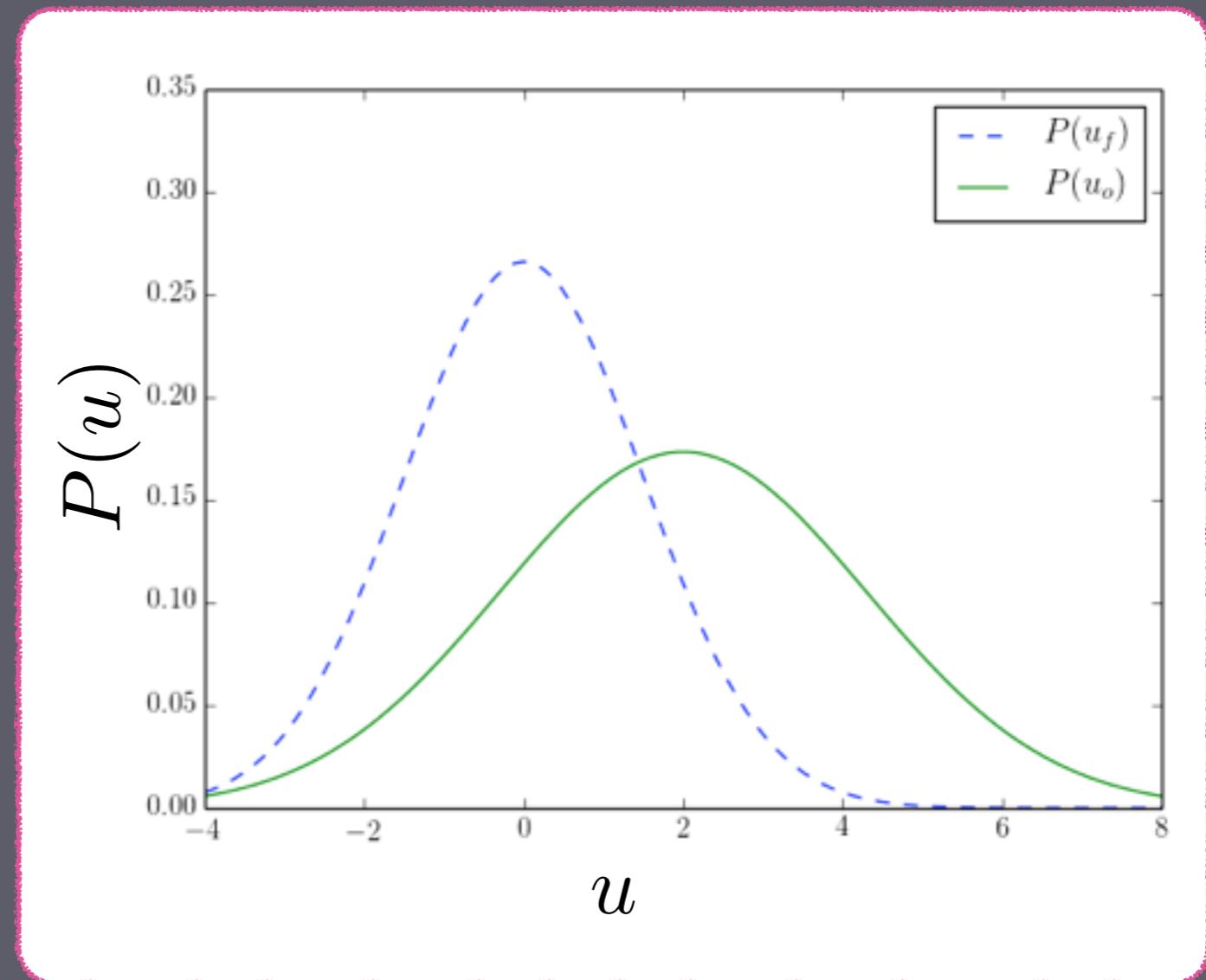
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$$\Rightarrow u_a = u_f + w(u_o - u_f)$$

$$w = \sigma_f^2 (\sigma_f^2 + \sigma_o^2)^{-1}$$

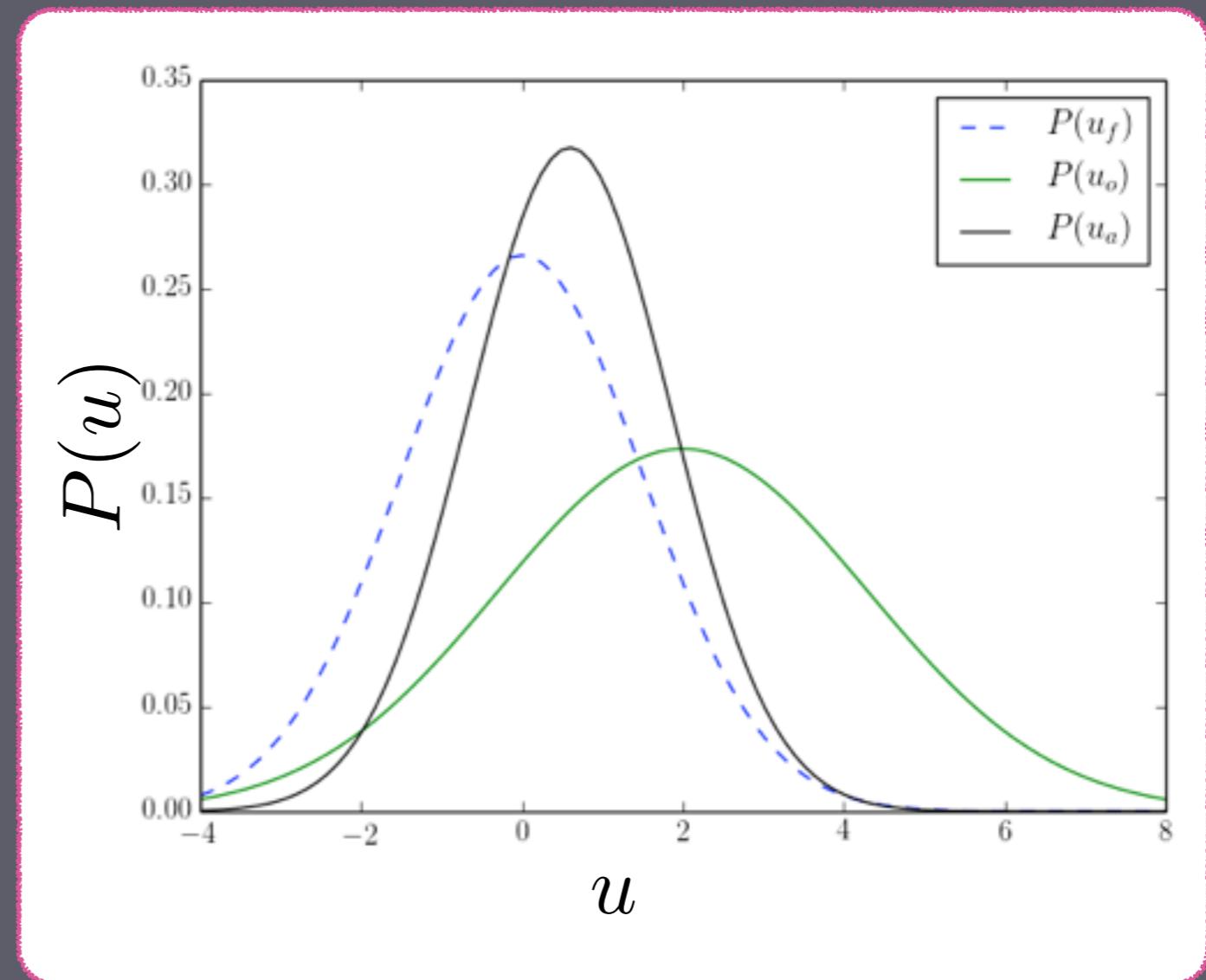
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EXTENDED KALMAN FILTER

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$$K = P^f H^T (R + H P^f H^T)^{-1}$$

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where

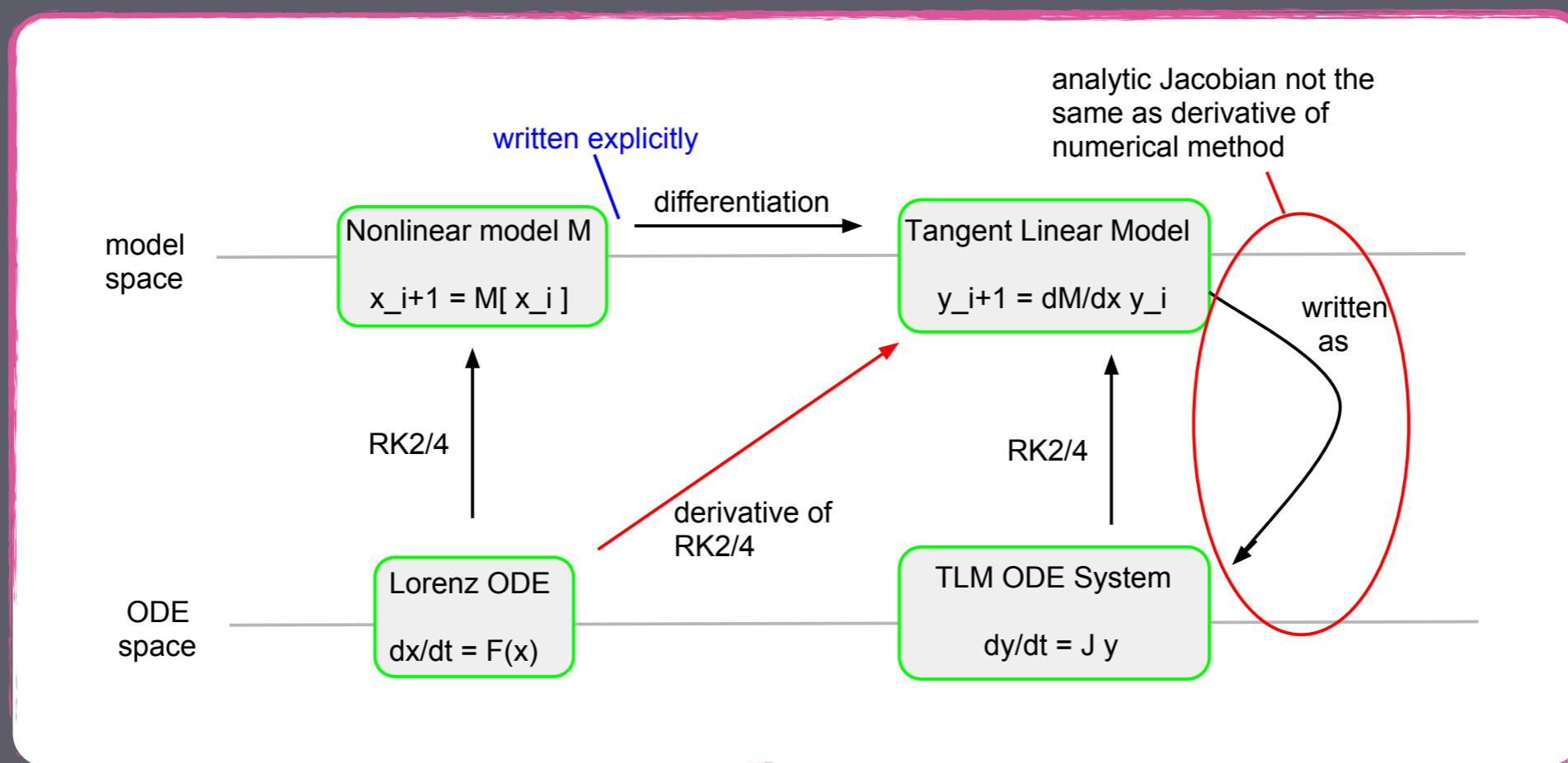
$$P^f = L P^a L^T + Q$$

EXTENDED KALMAN FILTER

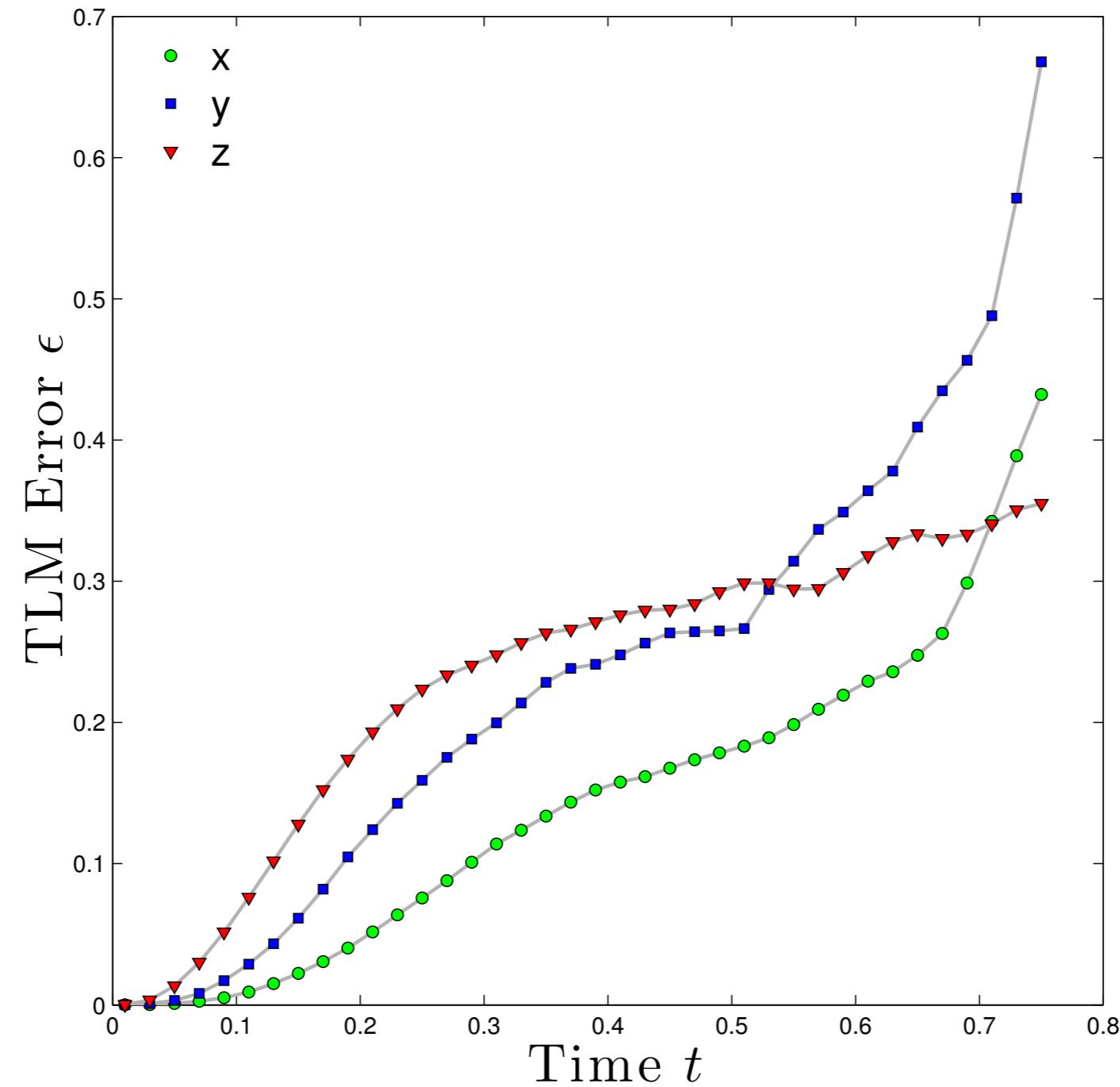
$$\mathbf{K} = \mathbf{P}^f \mathbf{H}^T (\mathbf{R} + \mathbf{H} \mathbf{P}^f \mathbf{H}^T)^{-1}$$

where

$$\mathbf{P}^f = \mathbf{L} \mathbf{P}^a \mathbf{L}^T + \mathbf{Q}$$

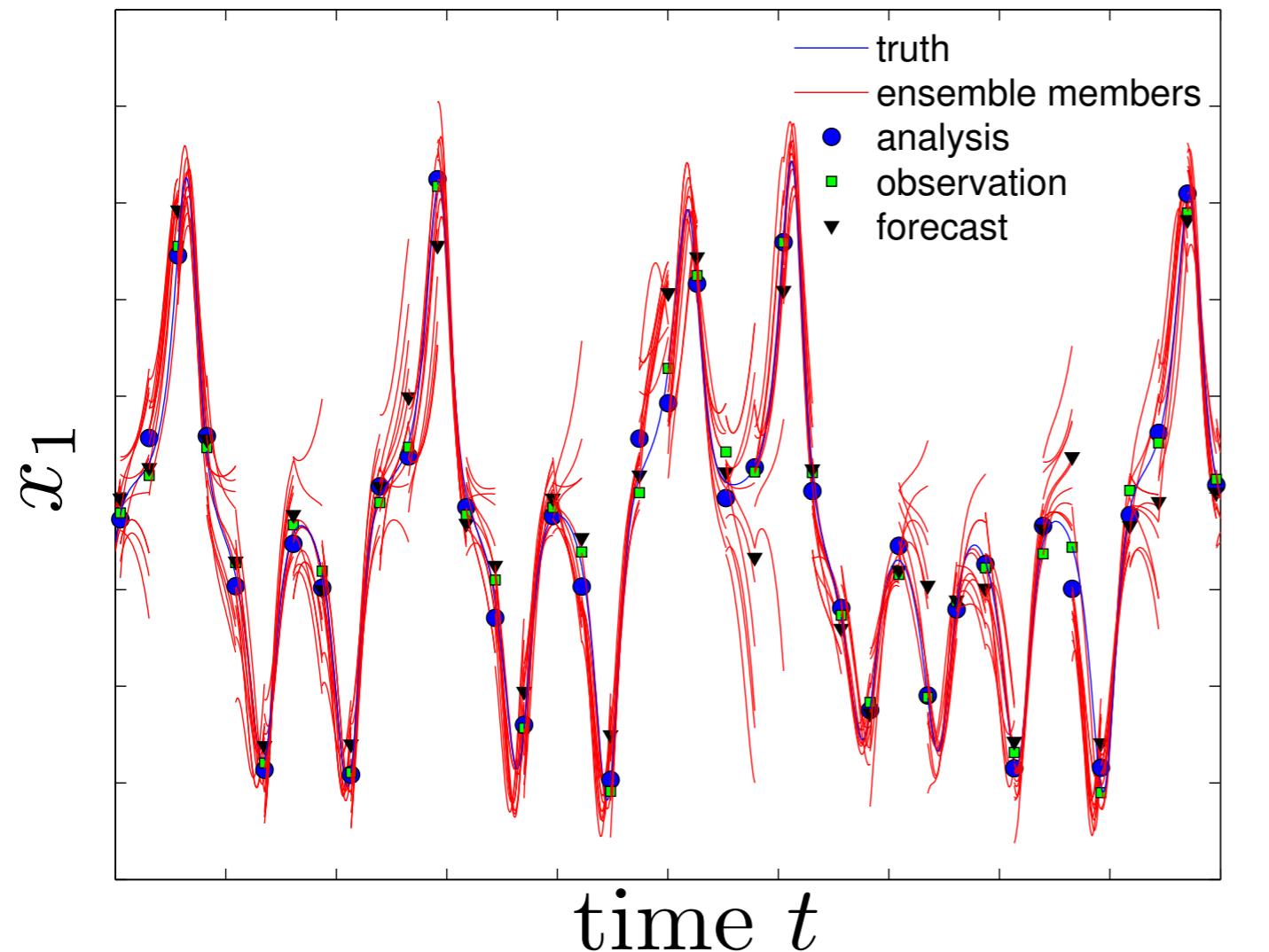


EXTENDED KALMAN FILTER



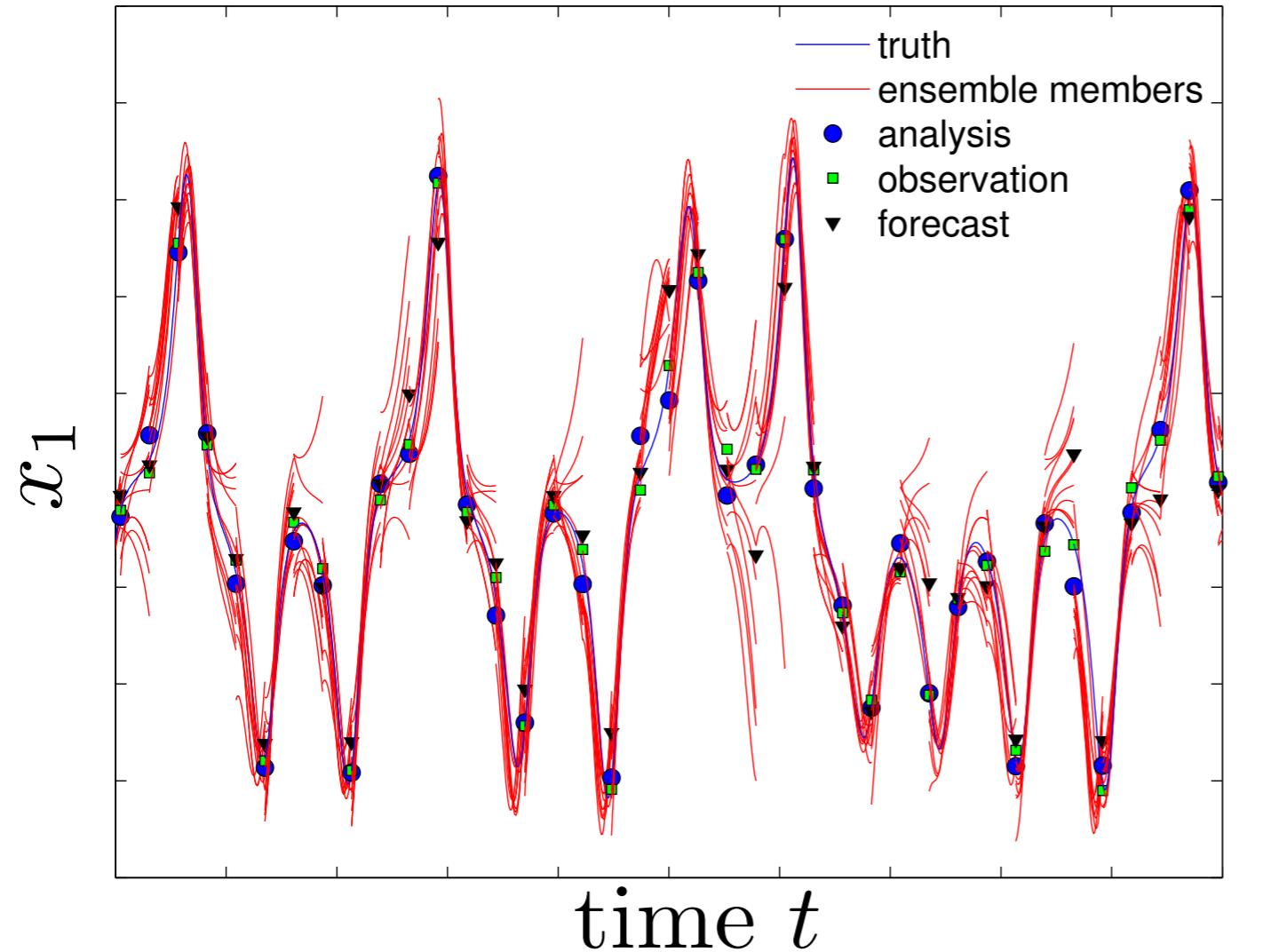
ENSEMBLE APPROXIMATION

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Approximate the error covariance matrix with ensemble of model runs

ENSEMBLE APPROXIMATION

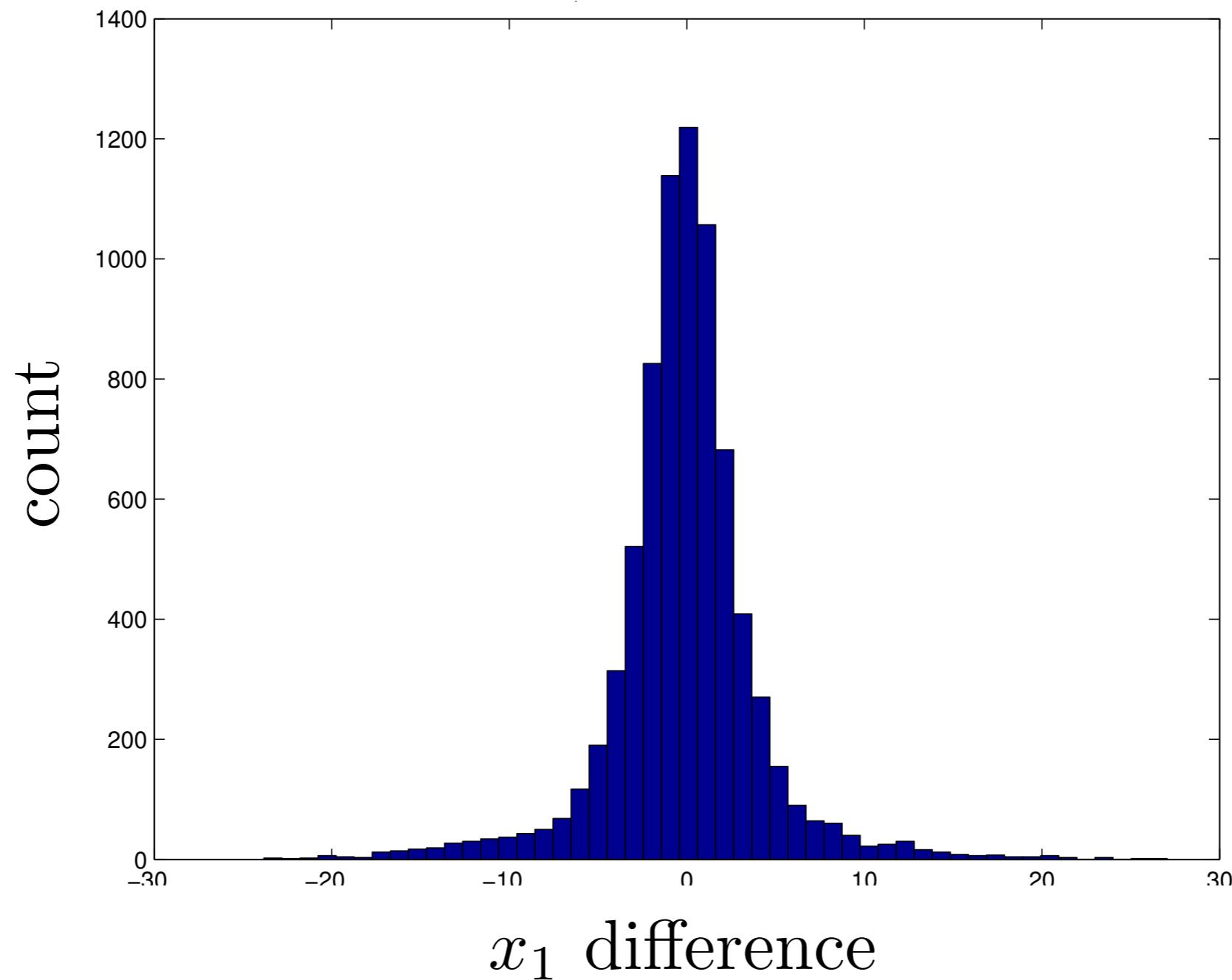


Approximate the
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ensemble of
model runs

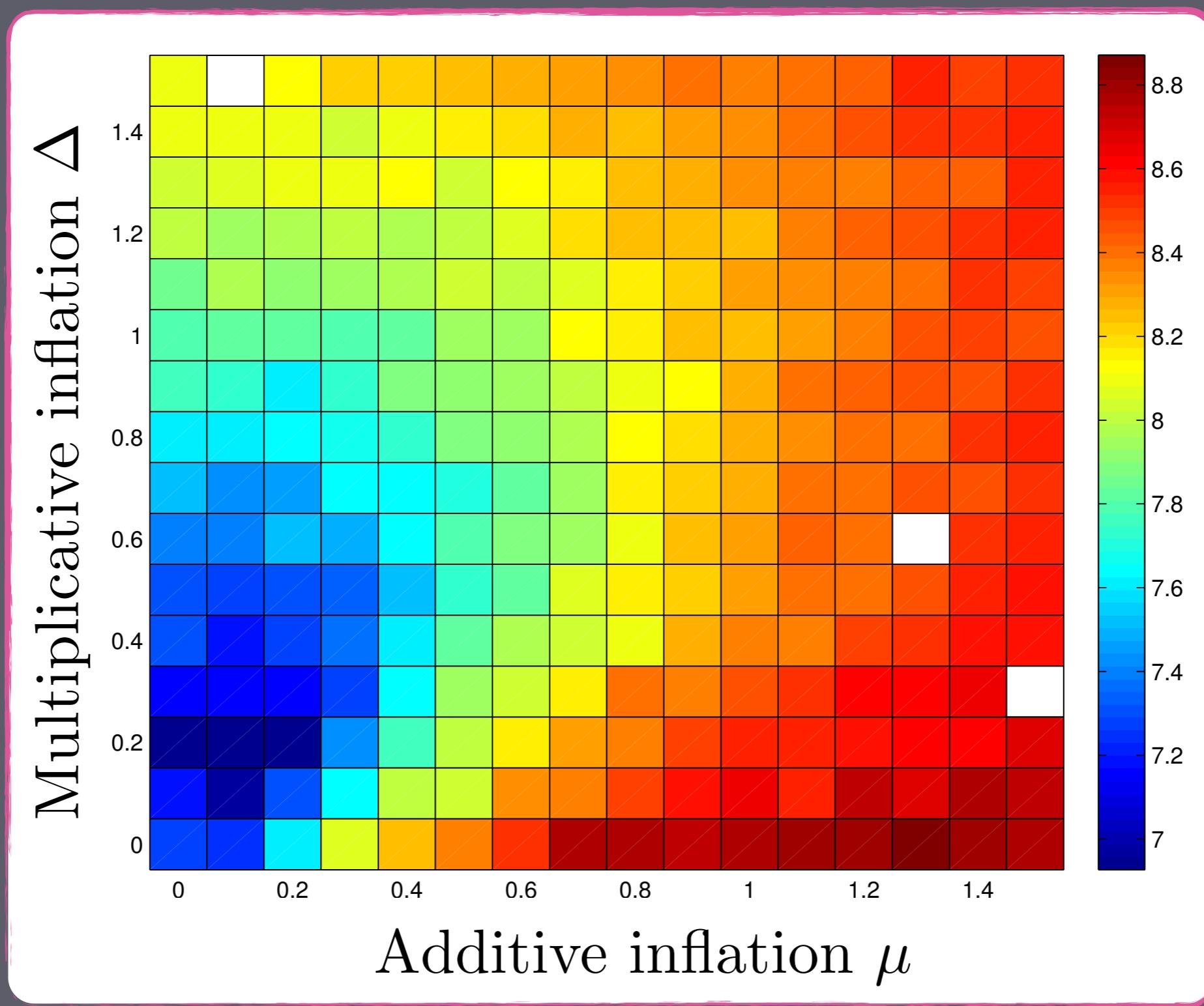
$$\mathbf{P}^f \approx \frac{1}{K-2} \sum_{k \neq l} (\mathbf{x}_k^f - \bar{\mathbf{x}}_l^f)(\mathbf{x}_k^f - \bar{\mathbf{x}}_l^f)^T$$

TUNING THE FILTERS

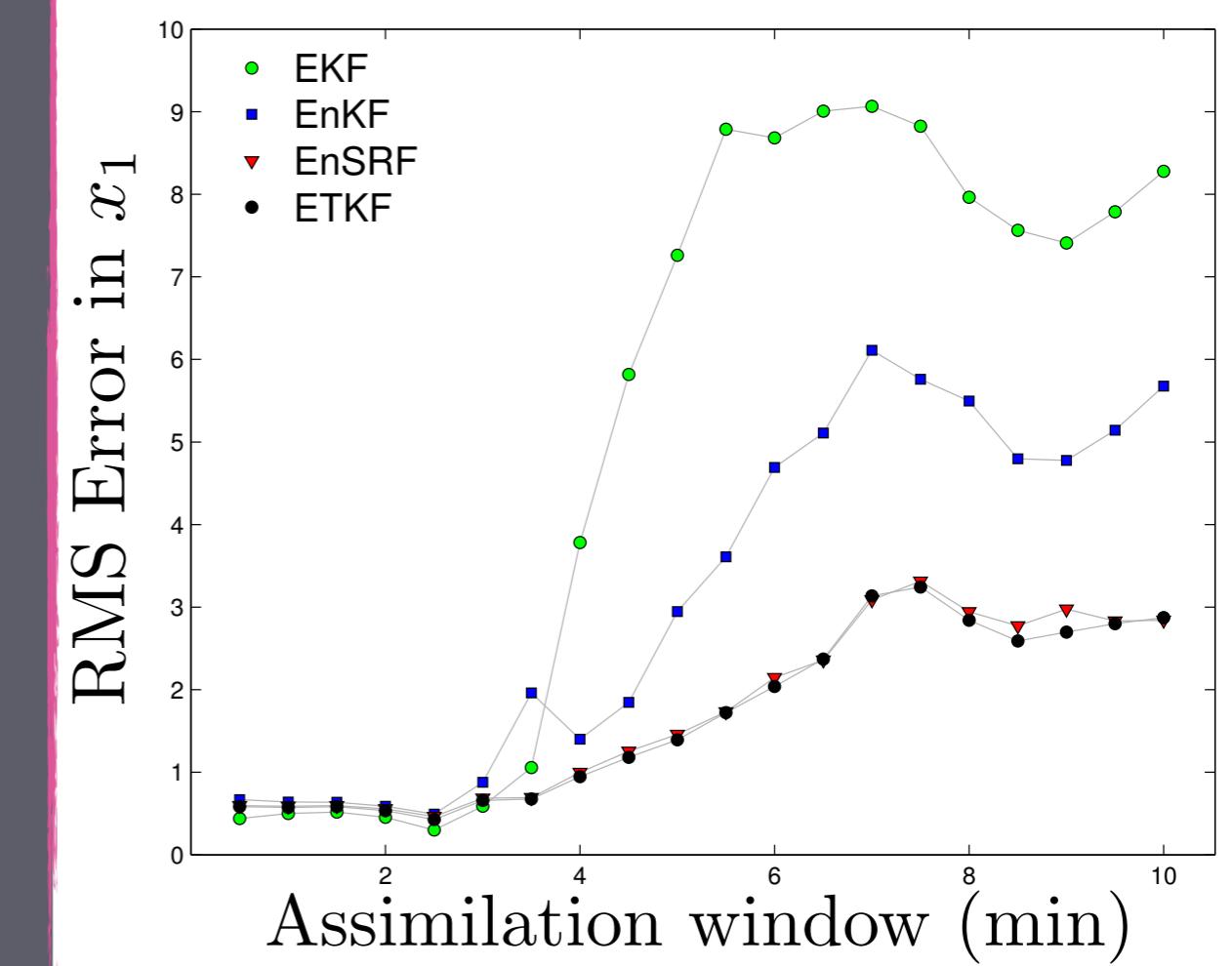
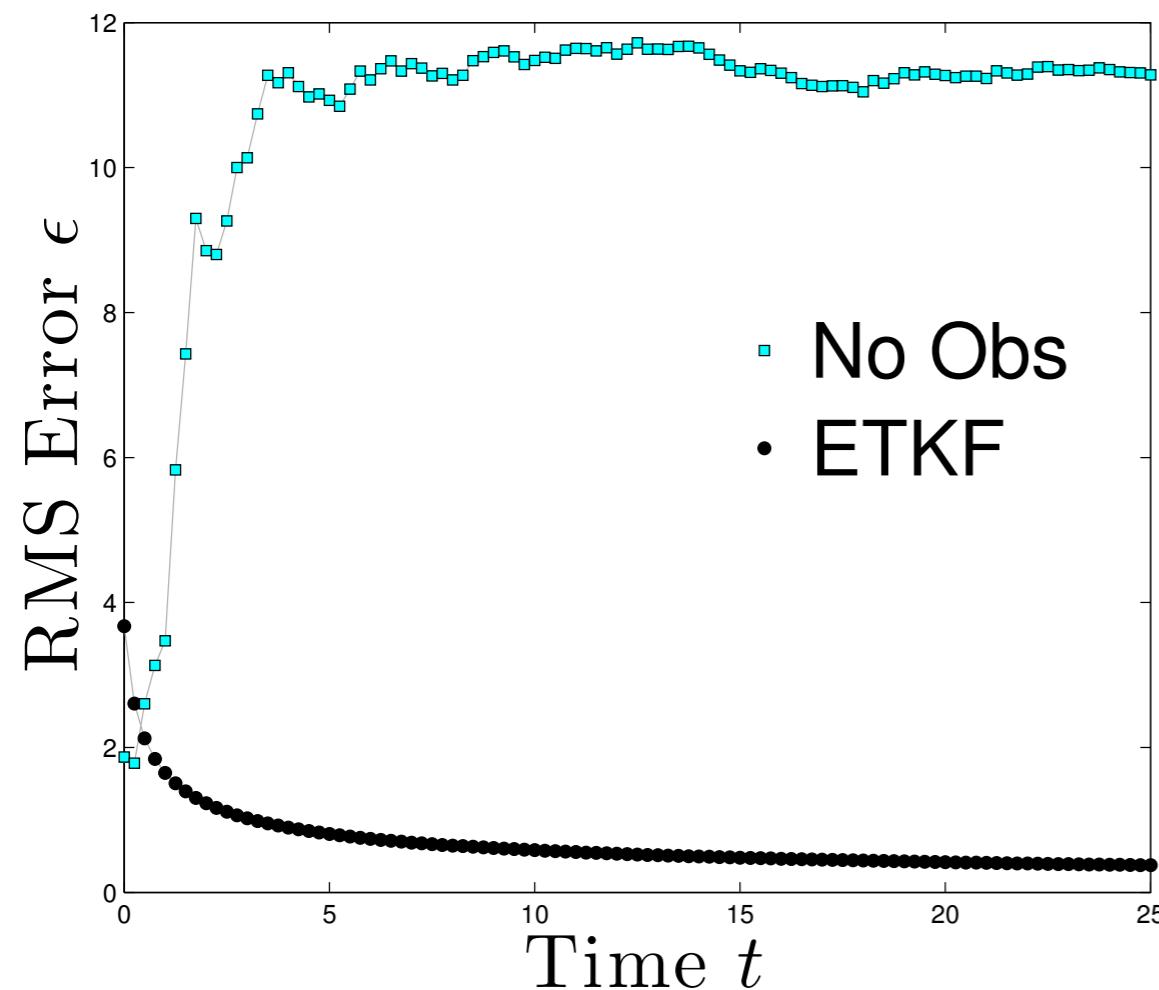
TUNING THE FILTERS



TUNING THE FILTERS



CHECK



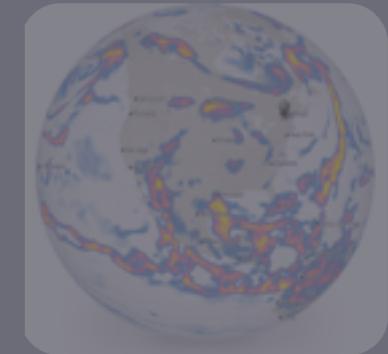
data > no data

more > less

MAIN IDEAS

DATA ASSIMILATION

A brief overview



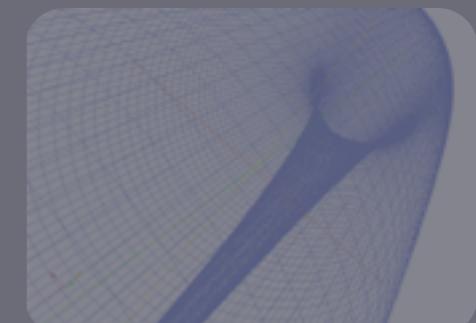
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A brief introduction to computational fluid dynamics



MAIN RESULTS

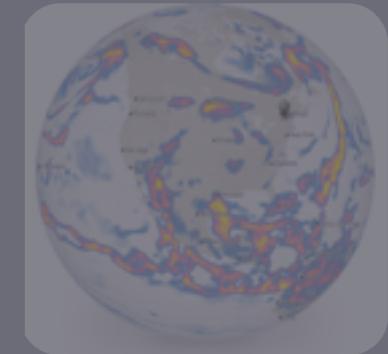
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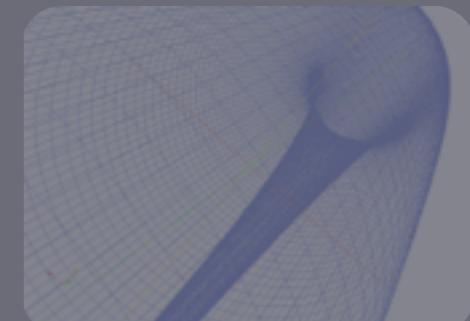
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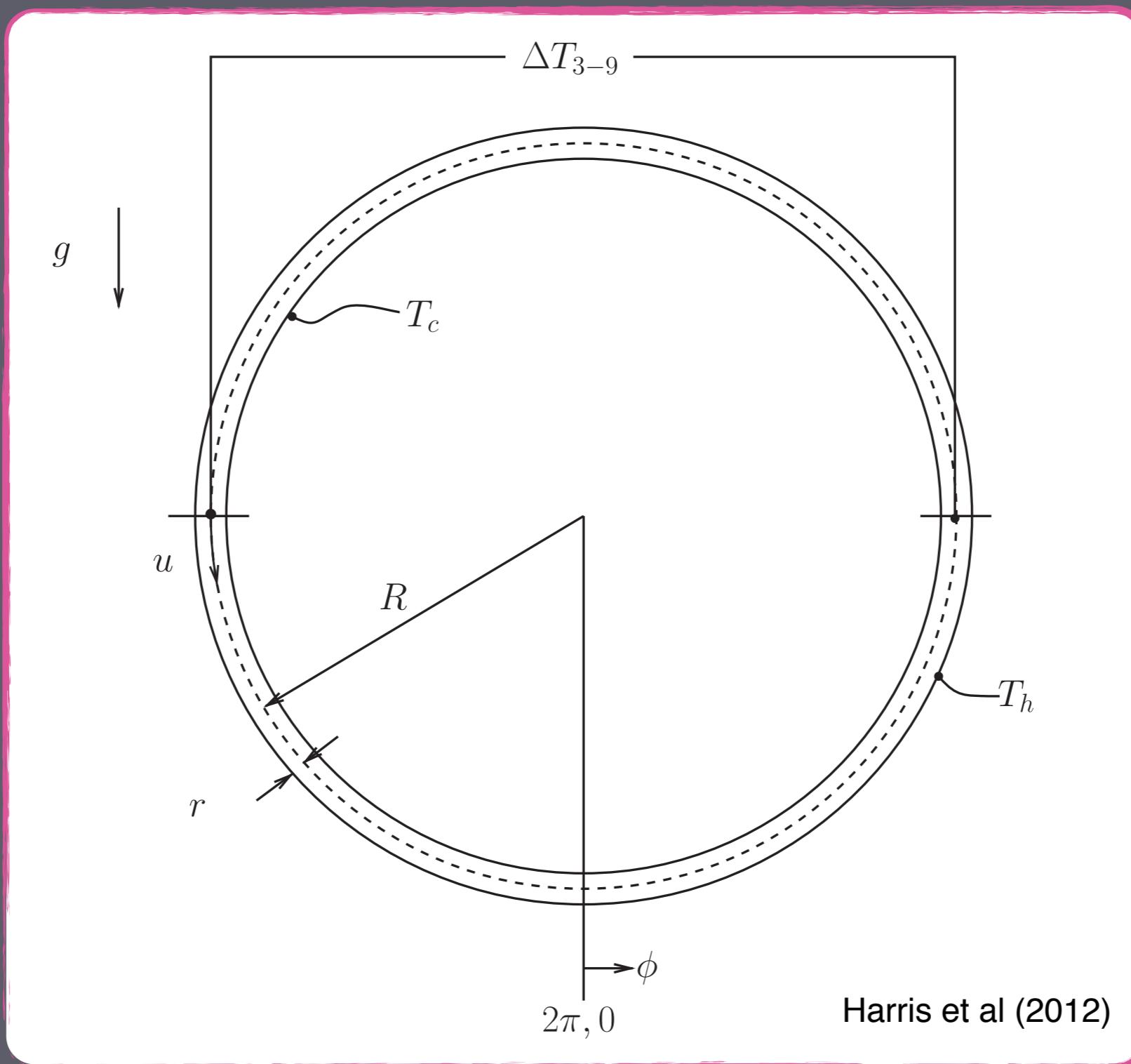


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GENERAL SCHEMATIC



THERMOSYPHONS IN THE WILD

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THERMOSYPHONS IN THE WILD

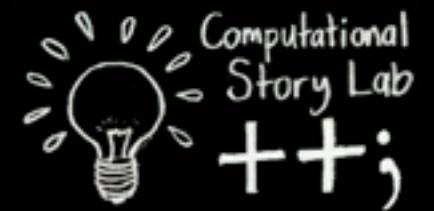


THERMOSYPHONS IN THE WILD



Professor Chris Danforth with the loop

IT'S CHAOTIC

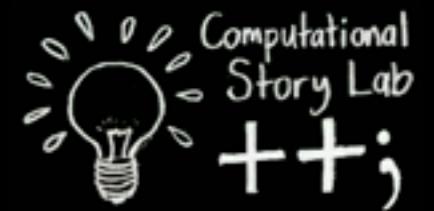


Chaos in an Atmosphere Hanging on a Wall

Thermal Convection Loop
University of Vermont

Played at x10 speed

IT'S CHAOTIC



Chaos in an Atmosphere Hanging on a Wall

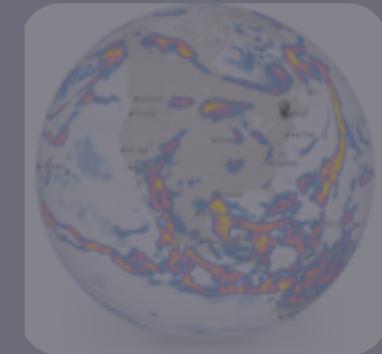
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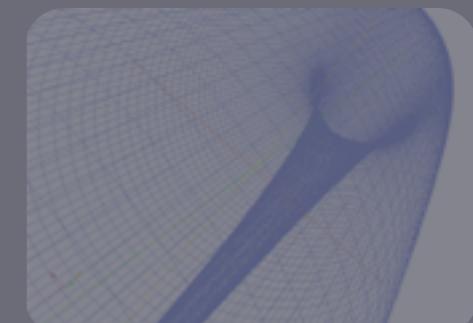
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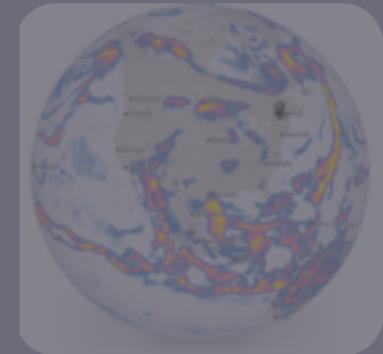
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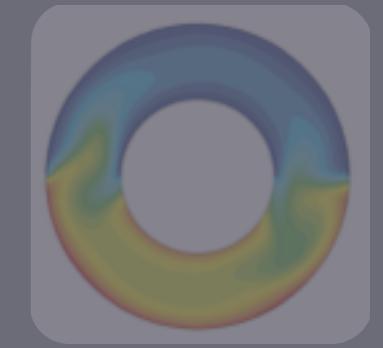
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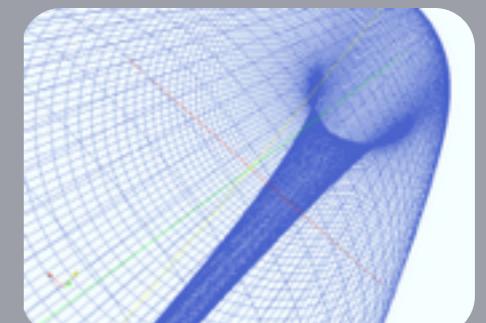
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NAVIER-STOKES EQUATIONS

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$$\frac{\partial \rho}{\partial t} + \frac{\partial}{\partial x_j} [\rho u_j] = 0$$

NAVIER-STOKES EQUATIONS

$$\cancel{\frac{\partial \phi}{\partial t}} + \frac{\partial}{\partial x_j} [\cancel{\lambda} u_j] = 0$$

NAVIER-STOKES EQUATIONS

$$\frac{\partial}{\partial x_j} u_j = 0$$

NAVIER-STOKES EQUATIONS

$$\frac{\partial}{\partial x_j} u_j = 0$$

$$\rho \frac{\partial u_i}{\partial t} + \rho \frac{\partial}{\partial x_j} (u_j u_i) = - \frac{\partial p}{\partial x_i} + \mu \frac{\partial^2 u_i}{\partial x_j^2} + \rho g_i$$

NAVIER-STOKES EQUATIONS

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$$\frac{\partial}{\partial t} (\rho e) + \frac{\partial}{\partial x_j} (\rho e u_j) = -k \frac{\partial T}{\partial x_k}$$

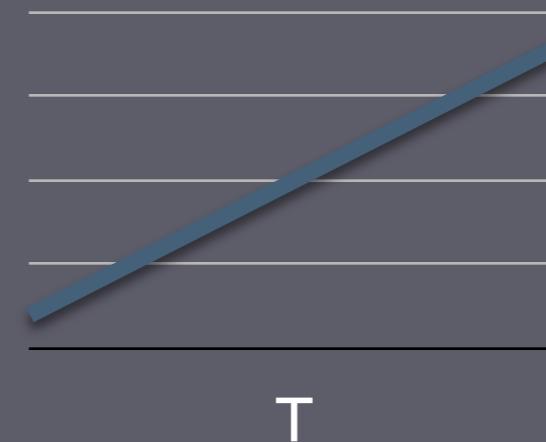
BOUSSINESQ APPROX

J. Boussinesq, Gauthier-Villars et fils (1897)

BOUSSINESQ APPROX

(1) density changes are linear with temperature

$$\rho_k = 1 - \beta(T - T_{\text{ref}})$$

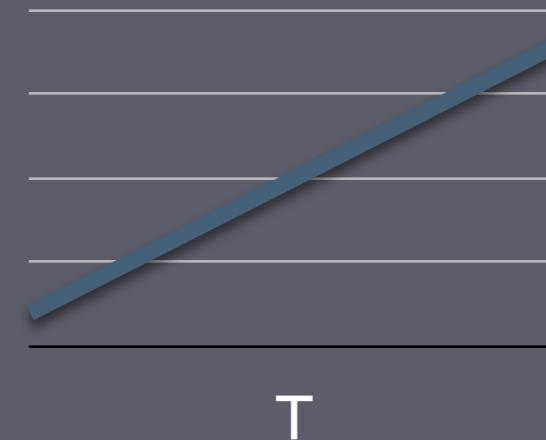


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BOUSSINESQ APPROX

(1) density changes are linear with temperature

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(2) we neglect their effect except when multiplied by gravity, so $\rho = \rho_0$

SPATIAL DISCRETIZATION: MESHING

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blockMeshDict

```
convertToMeters 0.1; // specifications in .1 meters

vertices
(
    // 16 vertices for the loop (x y z)
    // top four
    (0 0 34.5) //0
    (1.5 0 36) //1
    (0 0 37.5) //2
    (-1.5 0 36) //3
    ...
)

blocks
(
    // block 1, upper left
    hex (6 5 4 7 2 1 0 3) (30 30 300) simpleGrading (1 1 1)
    ...
)

// define the arcs of the loop
edges
(
    // top circle python blockMeshDictHelper.py arc 0 0 34.5 1.5 0 36 0 0 37.5 -1.5 0 36 0 1 2 3
    arc 0 1 (1.0606601717798212,0.0,34.93933982822018)
    arc 1 2 (1.0606601717798212,0.0,37.06066017177982)
    arc 2 3 (-1.0606601717798212,0.0,37.06066017177982)
    arc 3 0 (-1.0606601717798212,0.0,34.93933982822018)
    ...
)
```

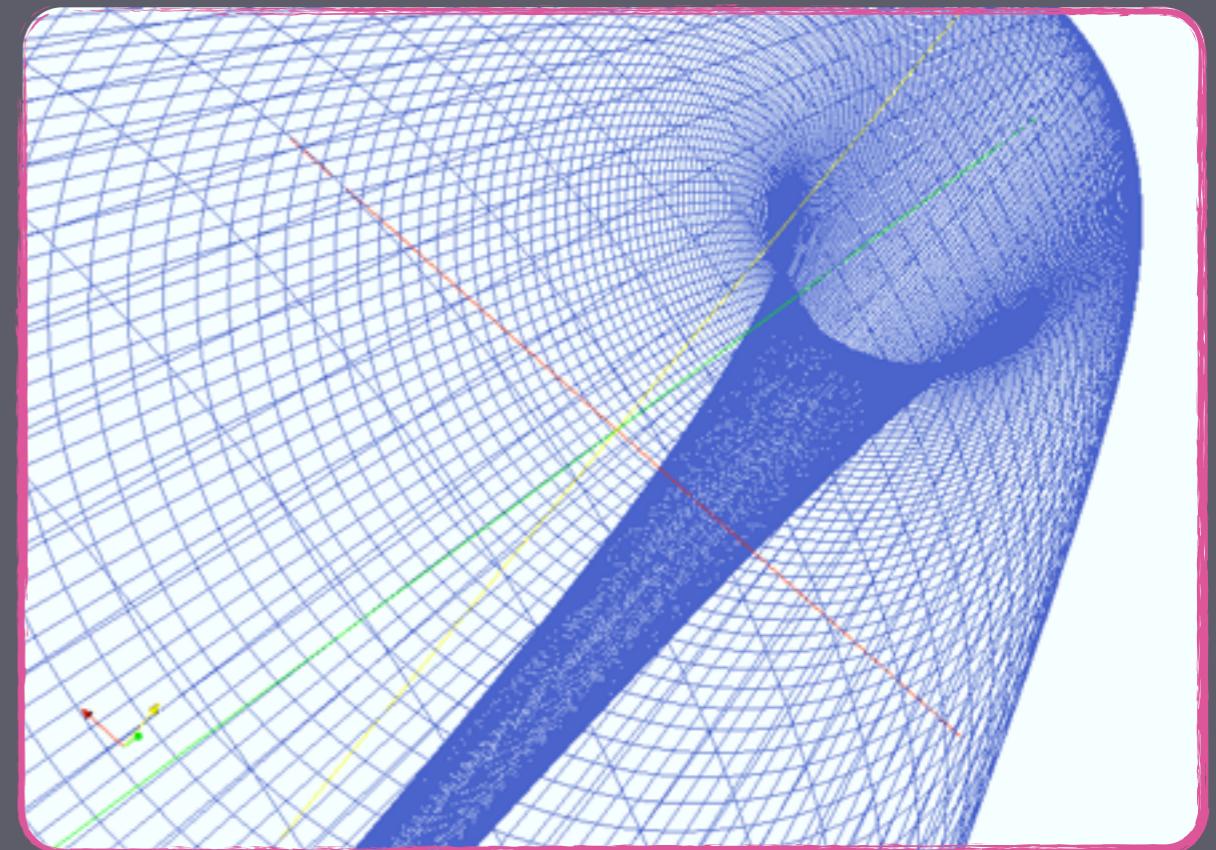
SPATIAL DISCRETIZATION: MESHING

blockMeshDict

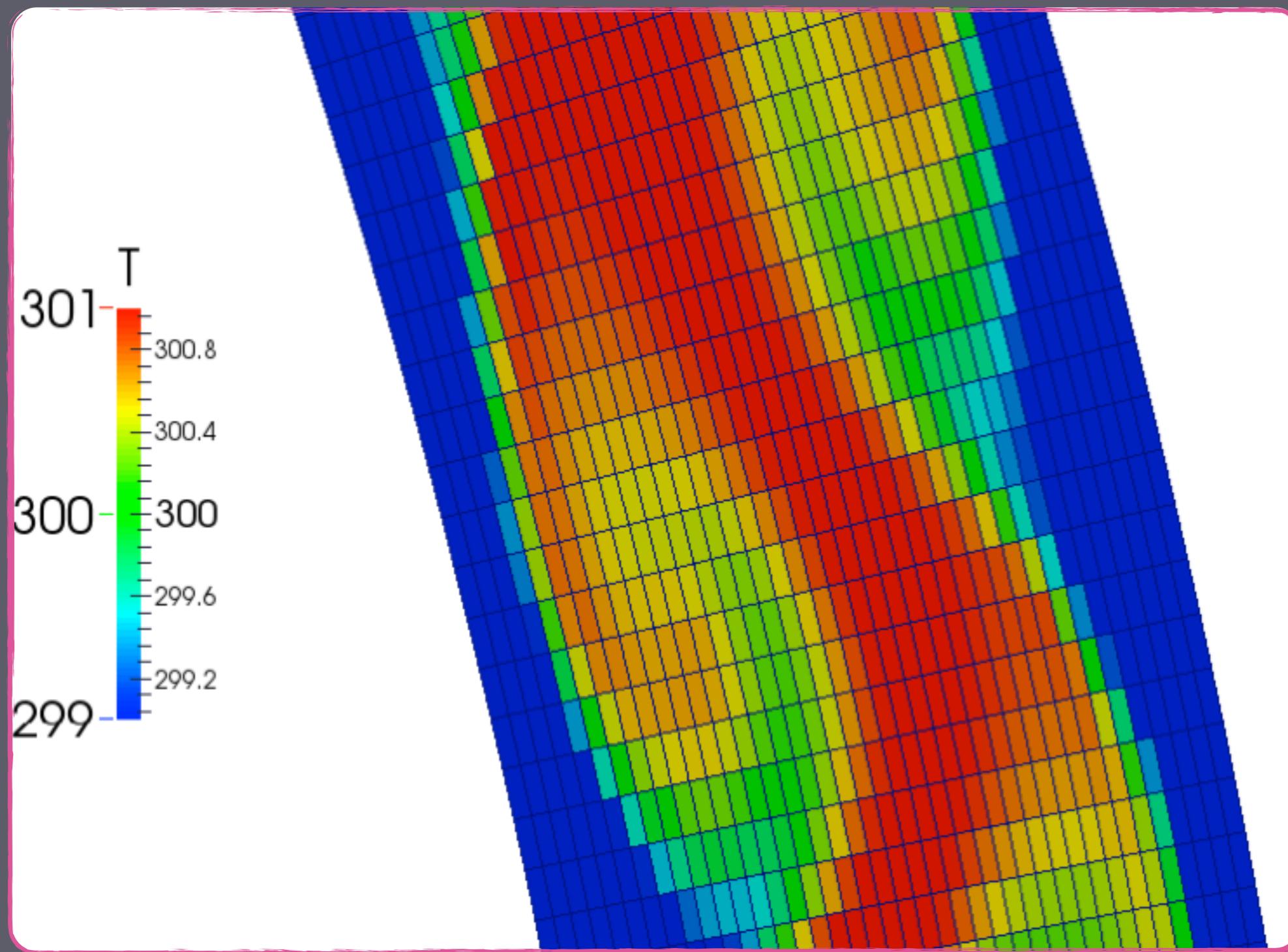
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...
```

3D Mesh



SIMPLIFY SLIGHTLY



SOLVING: OPENFOAM



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OpenFOAM is an open source C++ library of CFD solvers

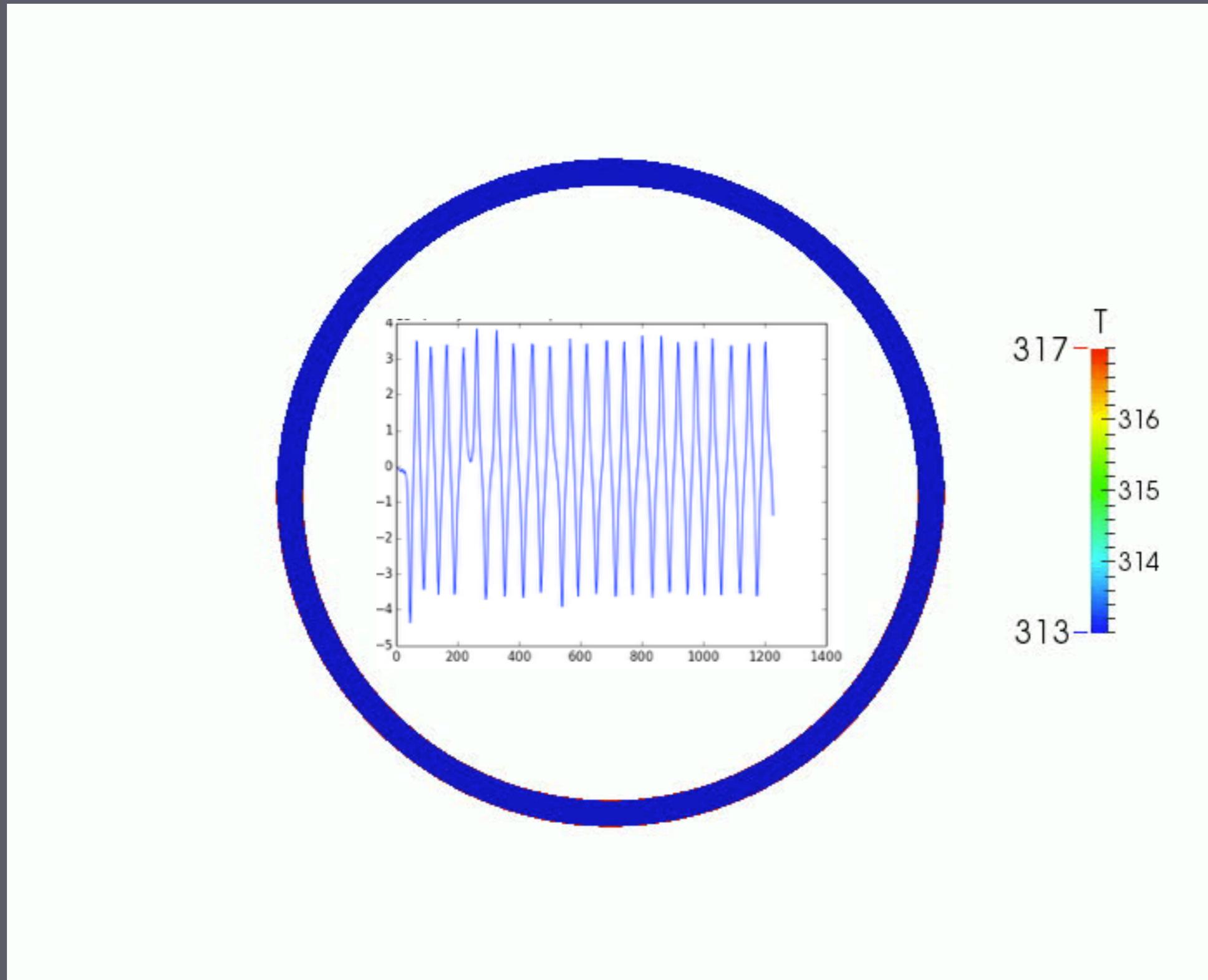
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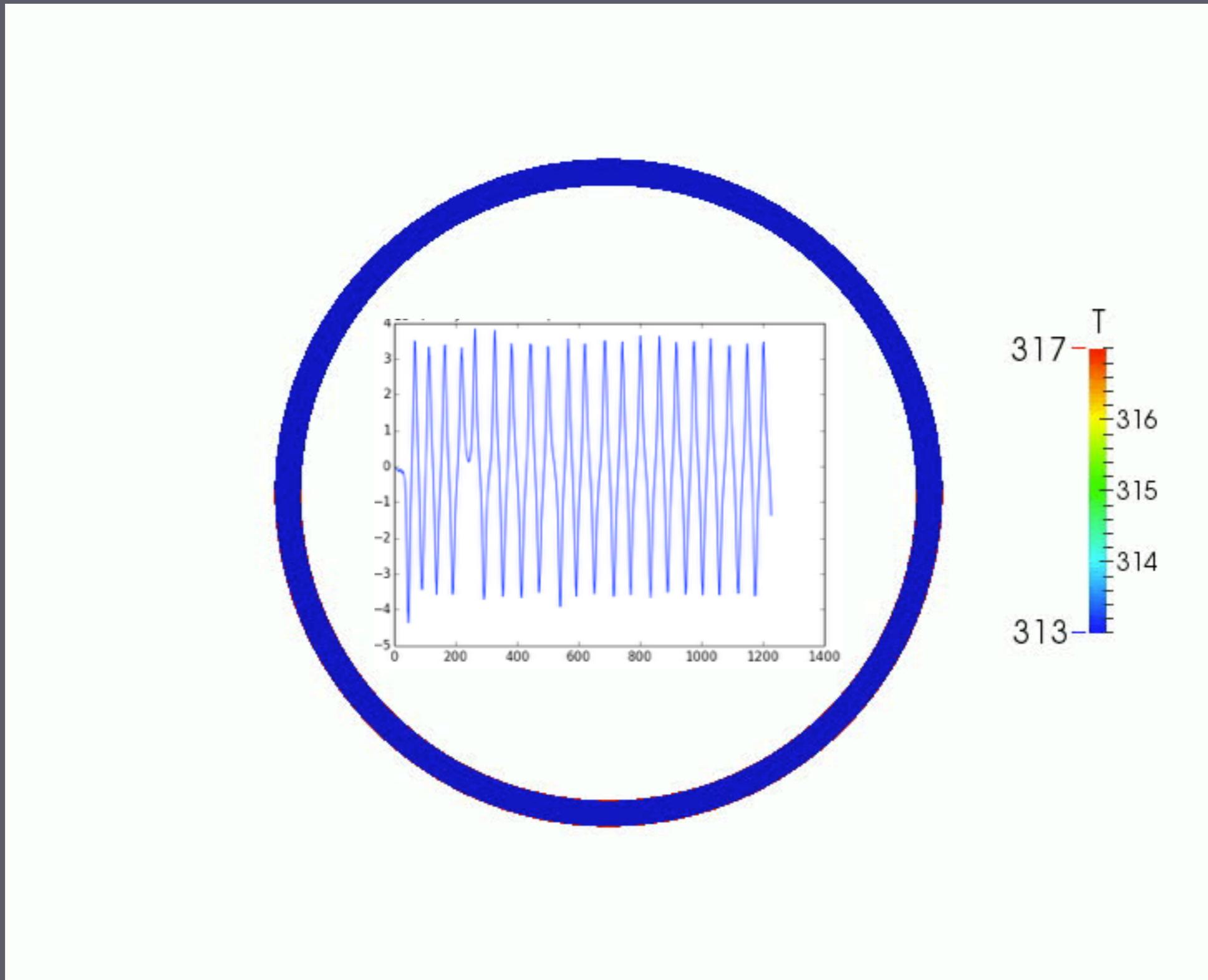
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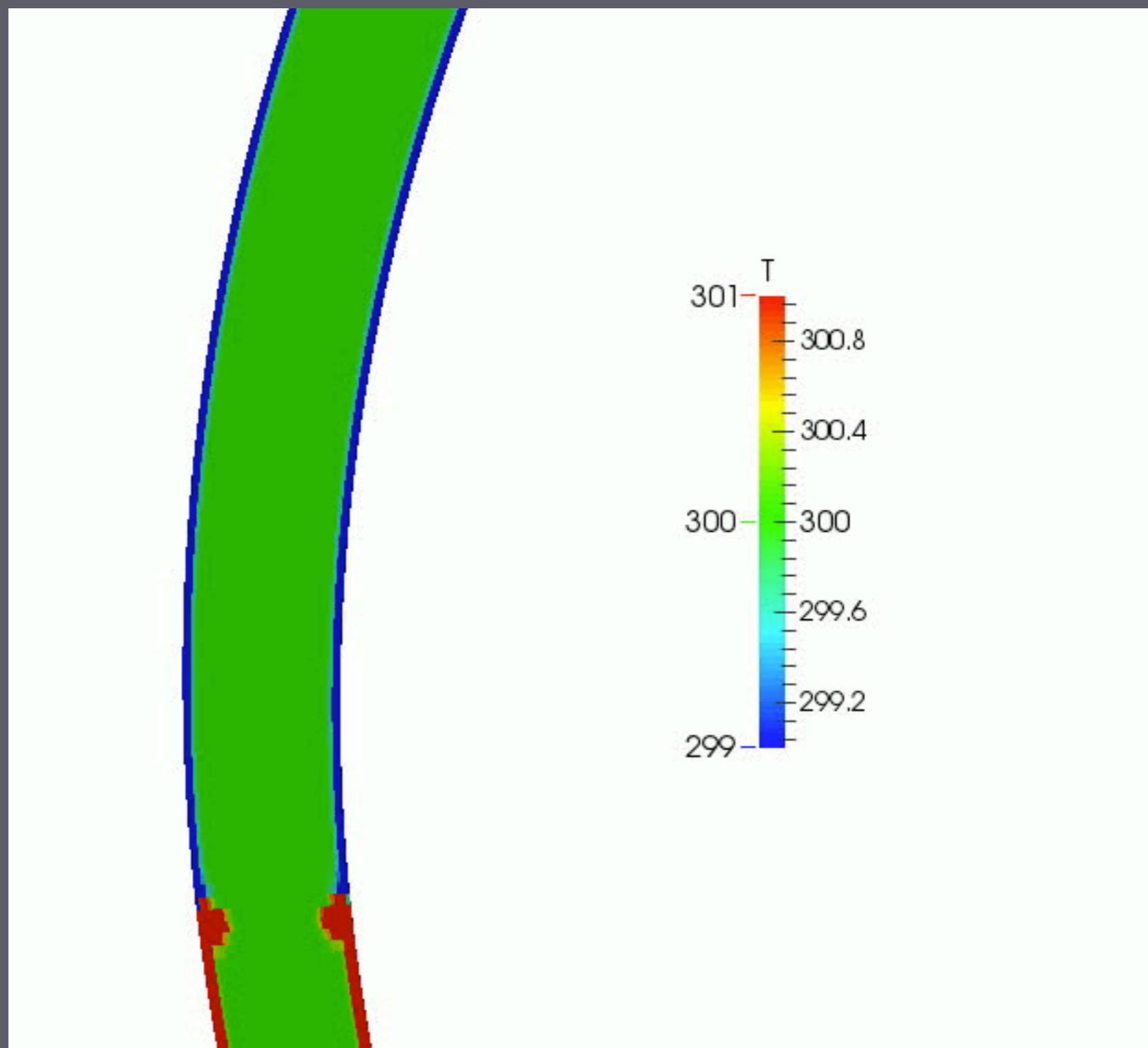
**BUOYANT BOUSSINESQ
PIMPLEFOAM**

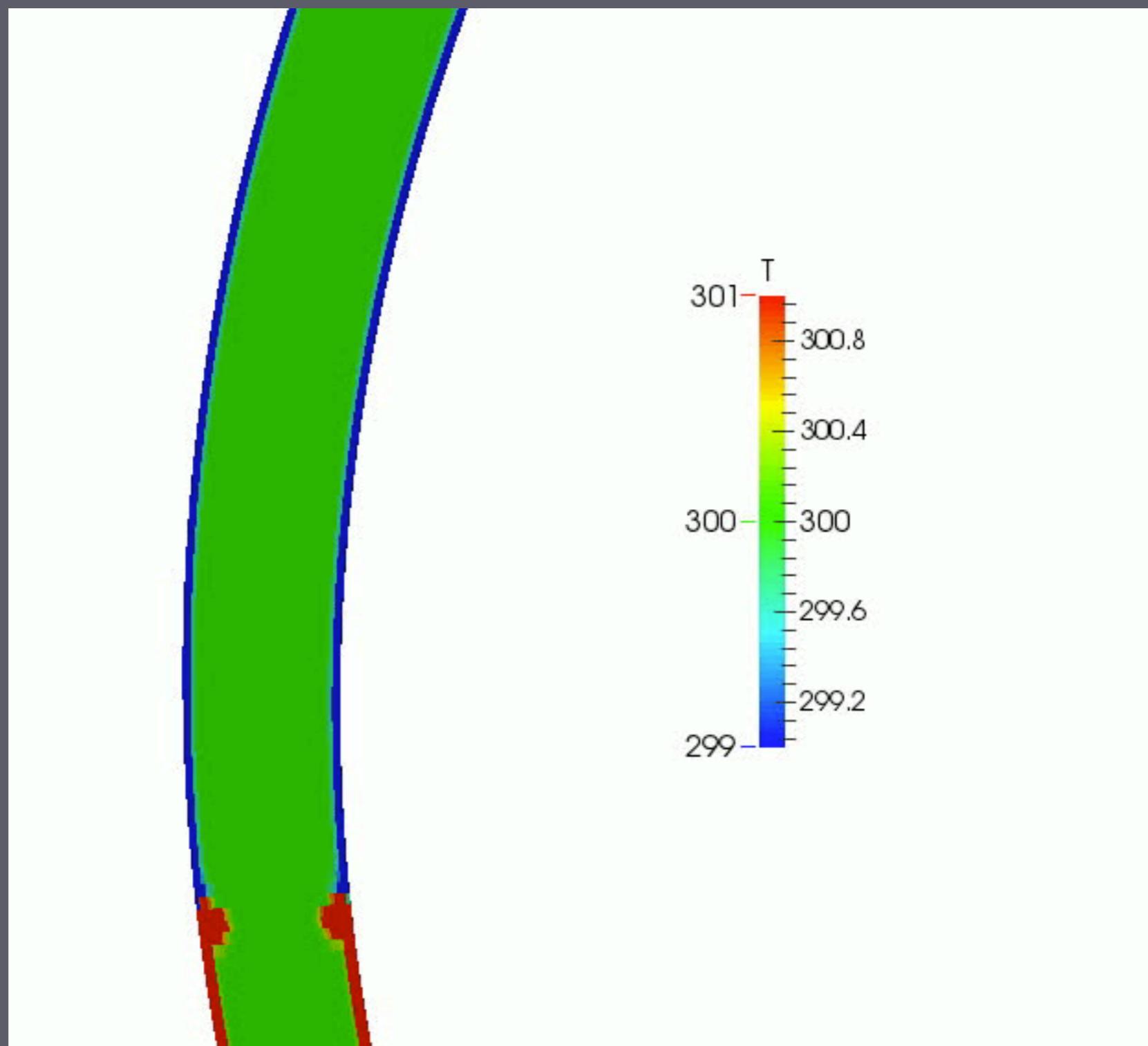
READY, SET, ACTION



READY, SET, ACTION



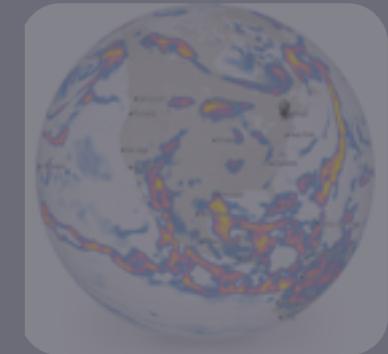




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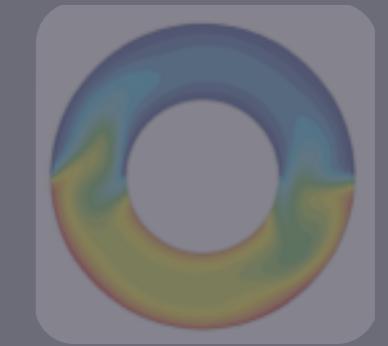
DATA ASSIMILATION

Prediction and where data assimilation fits in



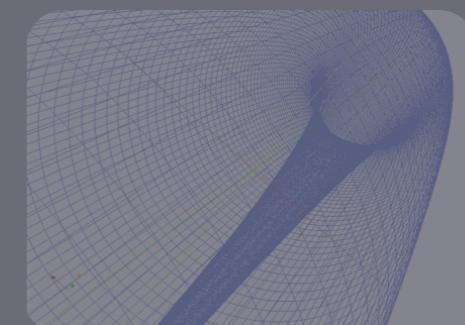
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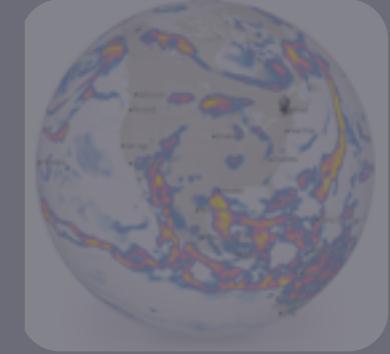
Using data assimilation to predict flow in the thermosyphon



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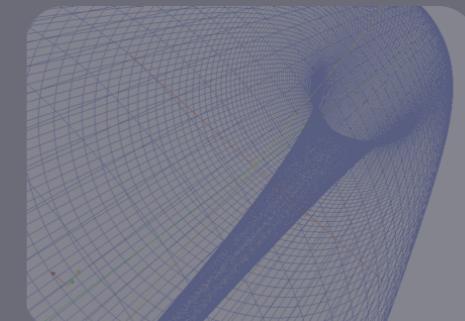
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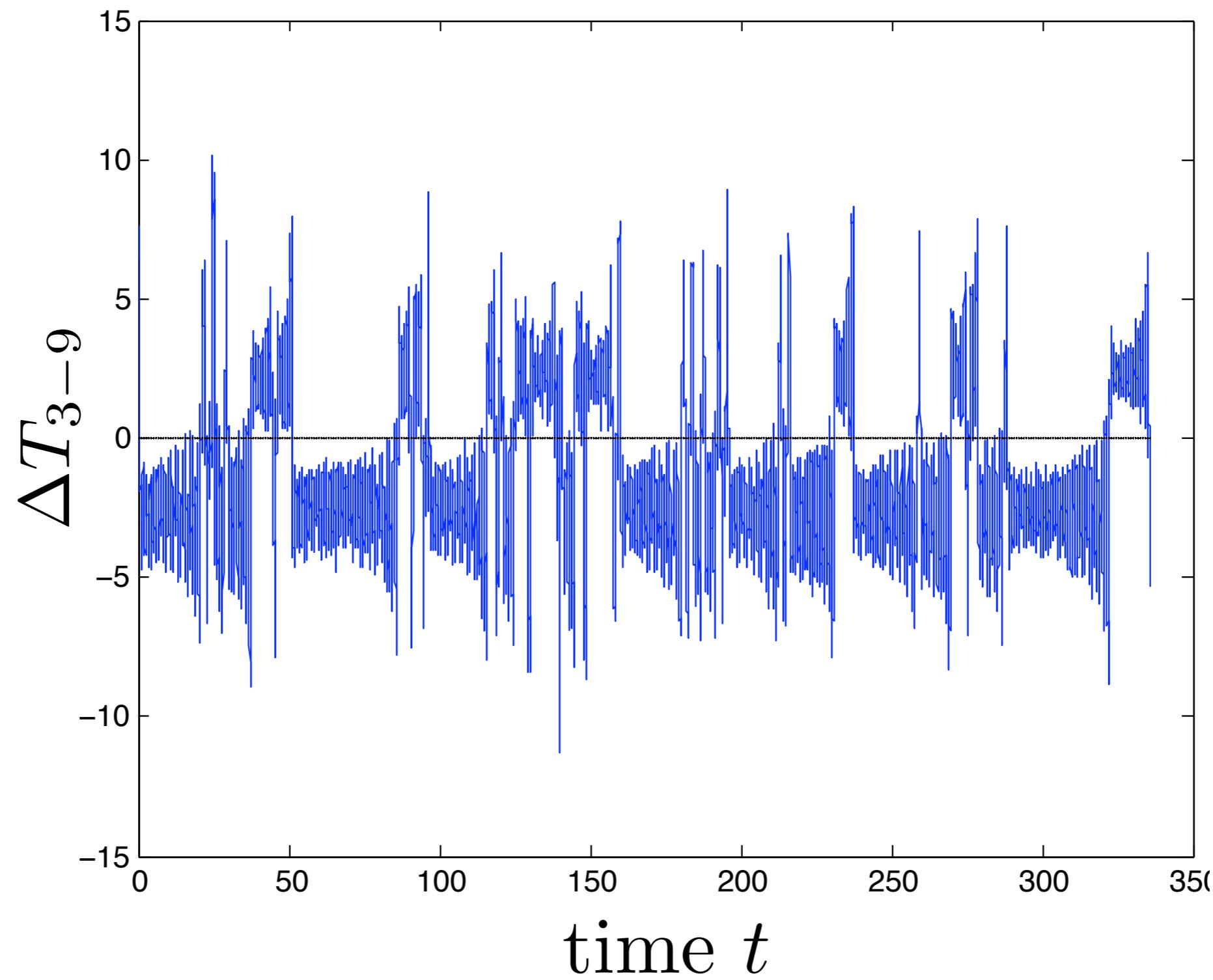


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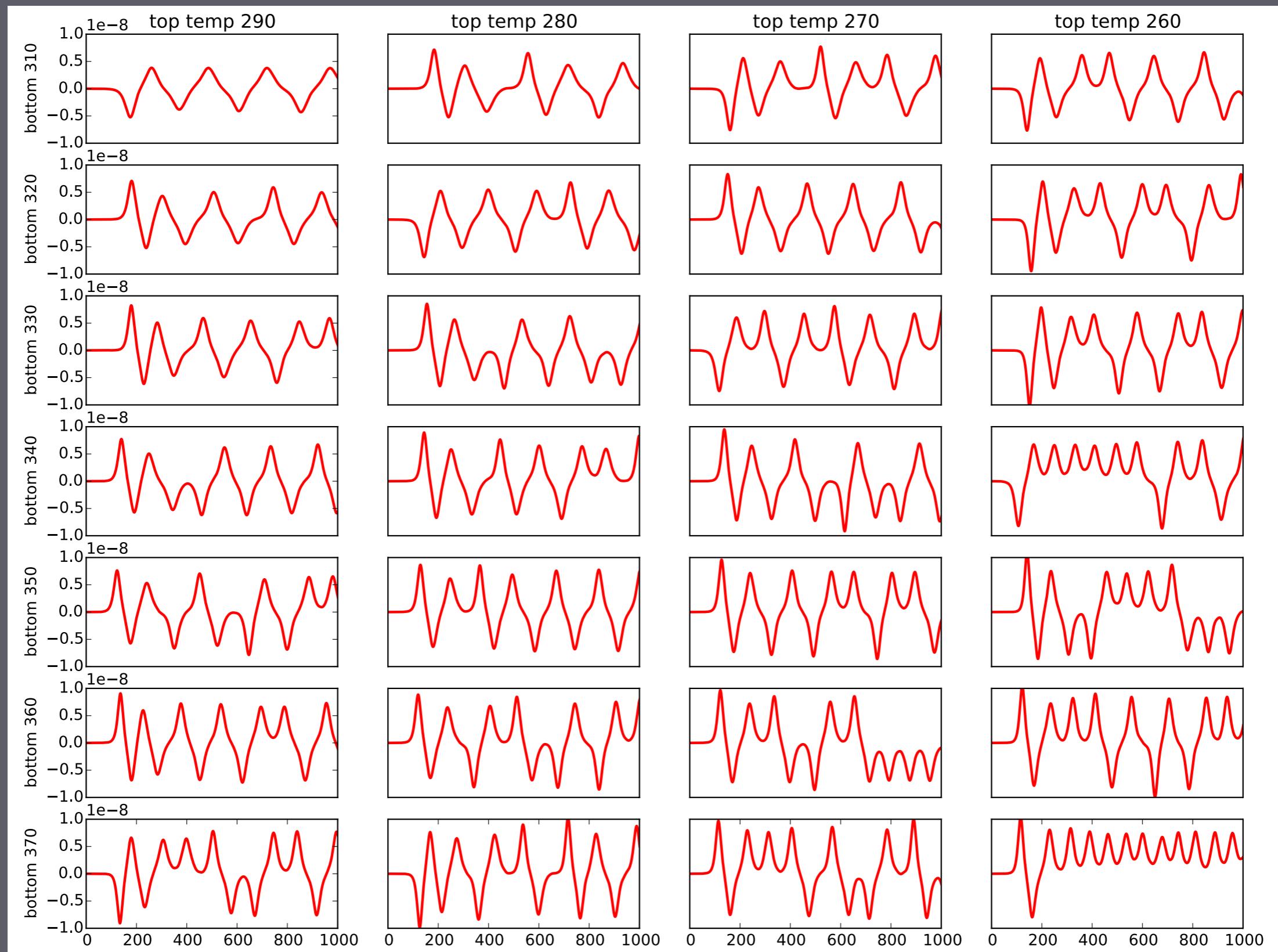
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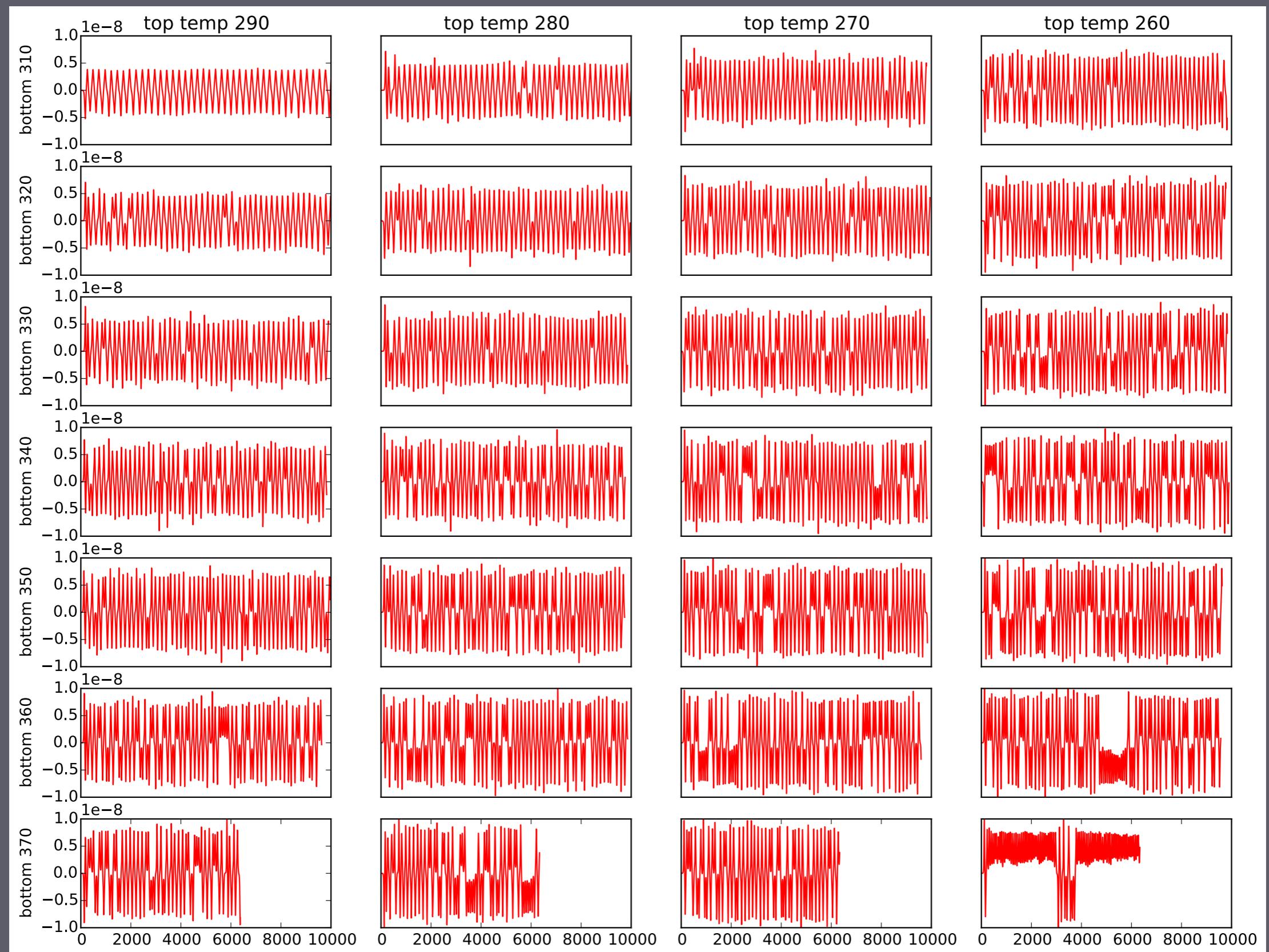
EXPERIMENTAL DATA

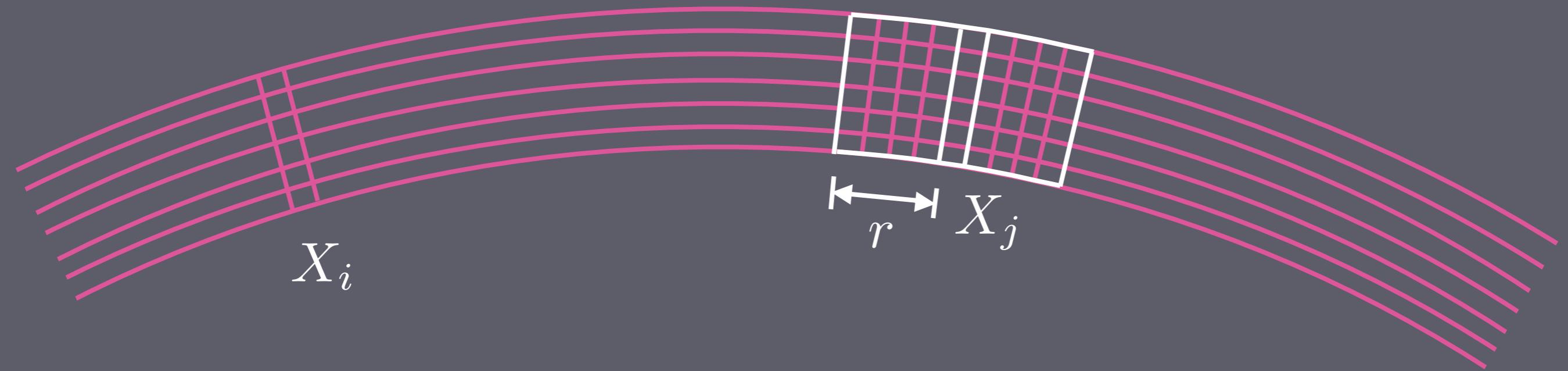


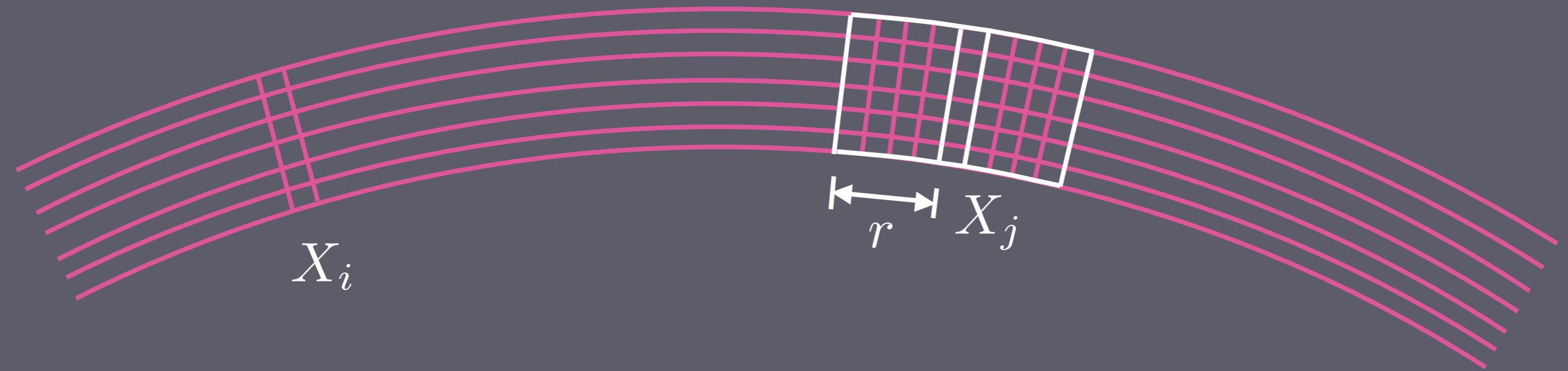
SYNTHETIC TEMP DATA

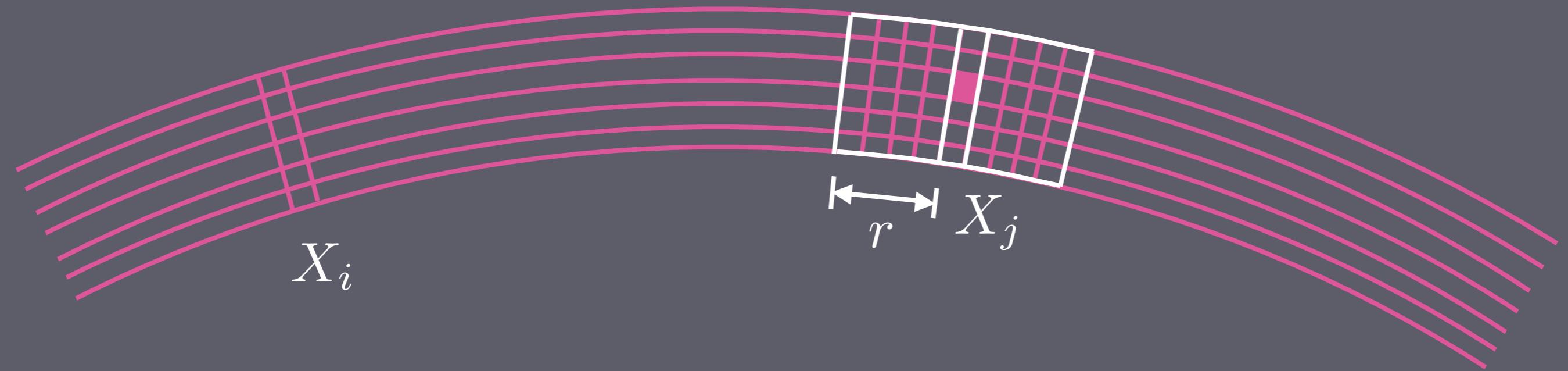


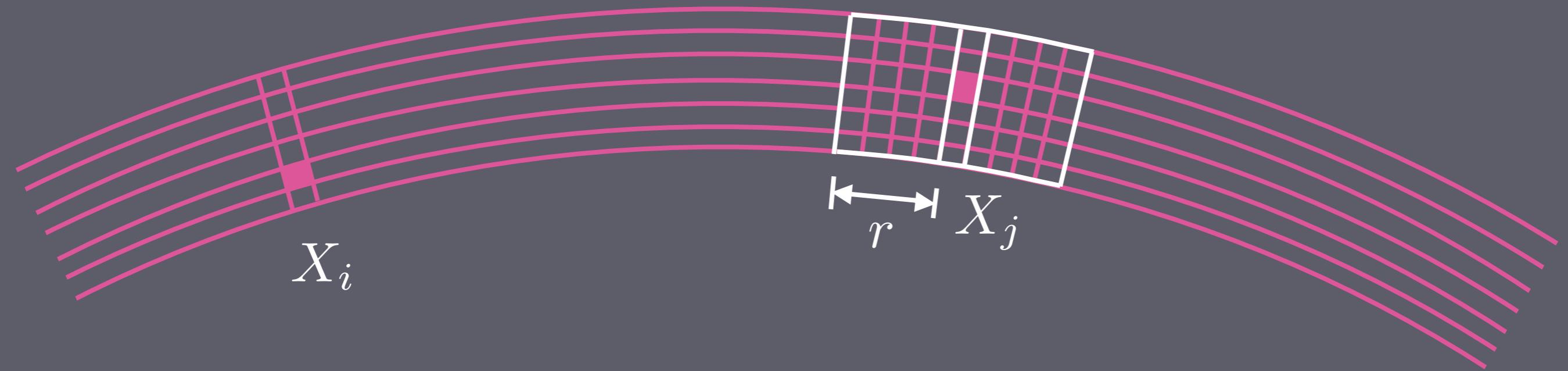
SYNTHETIC TEMP DATA

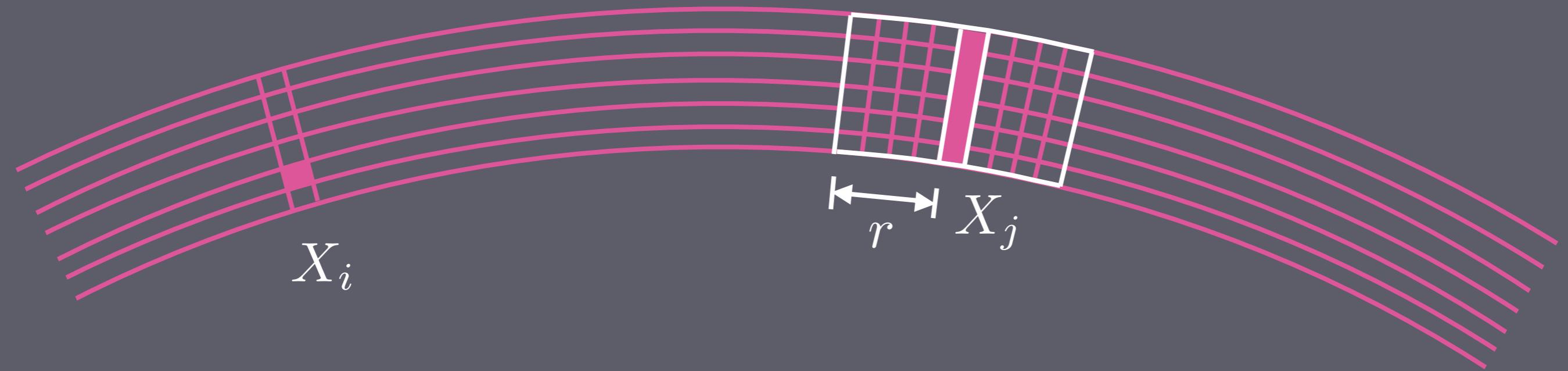


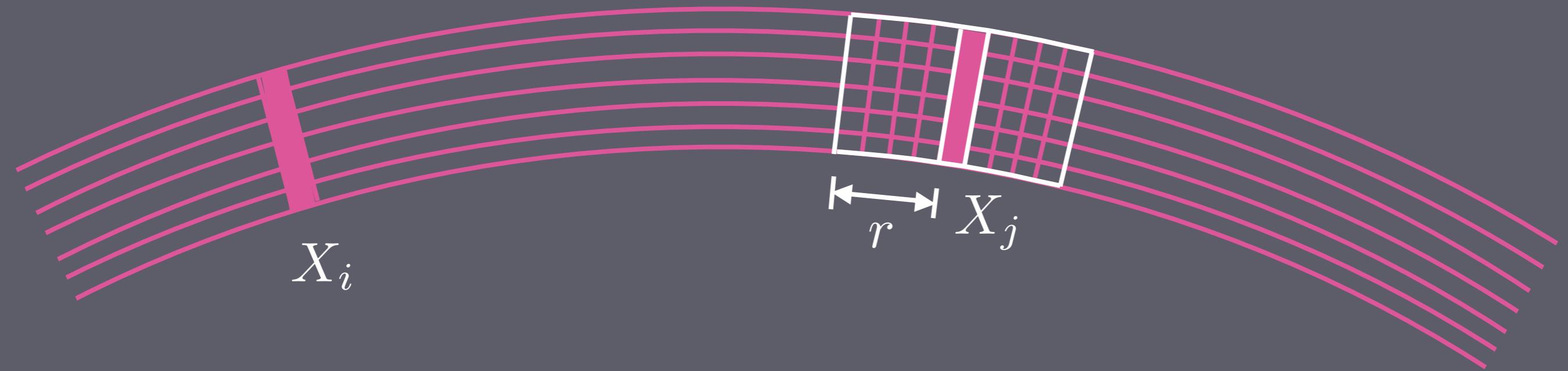


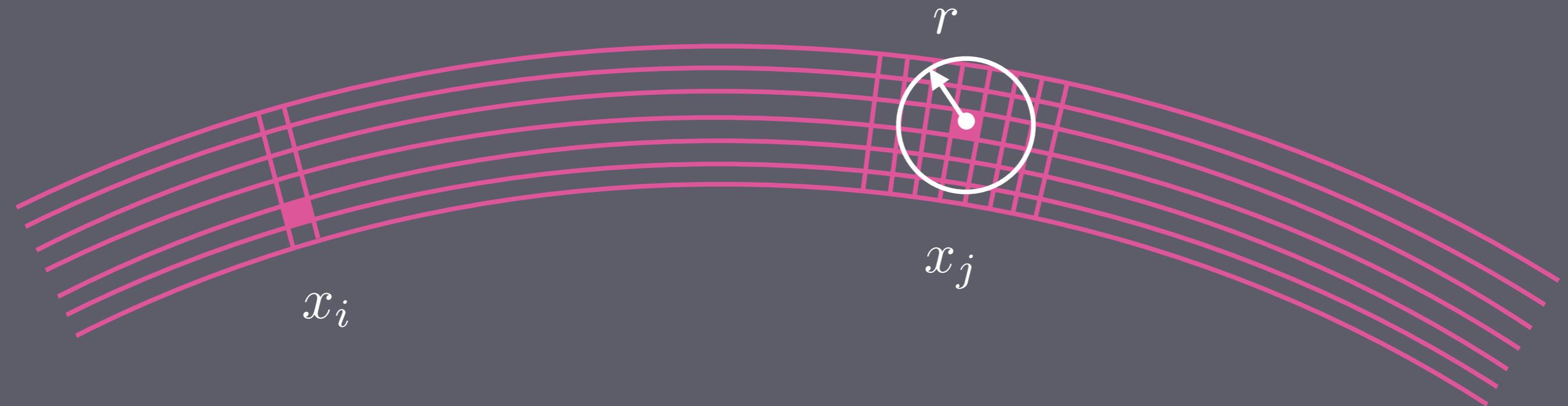


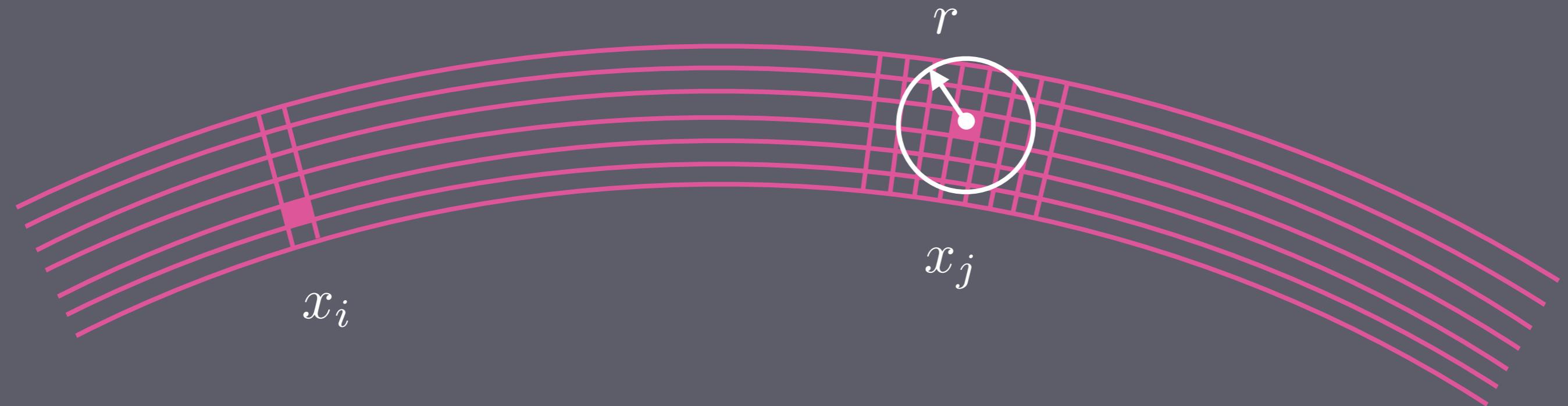




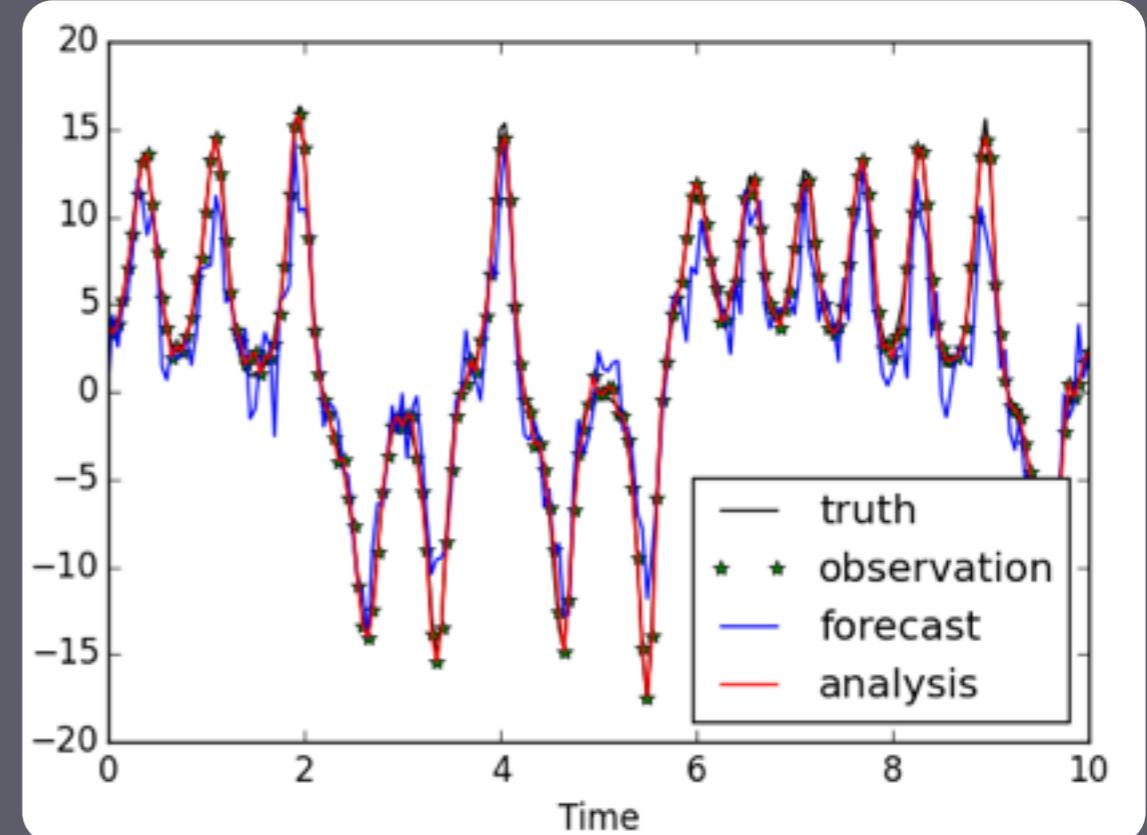
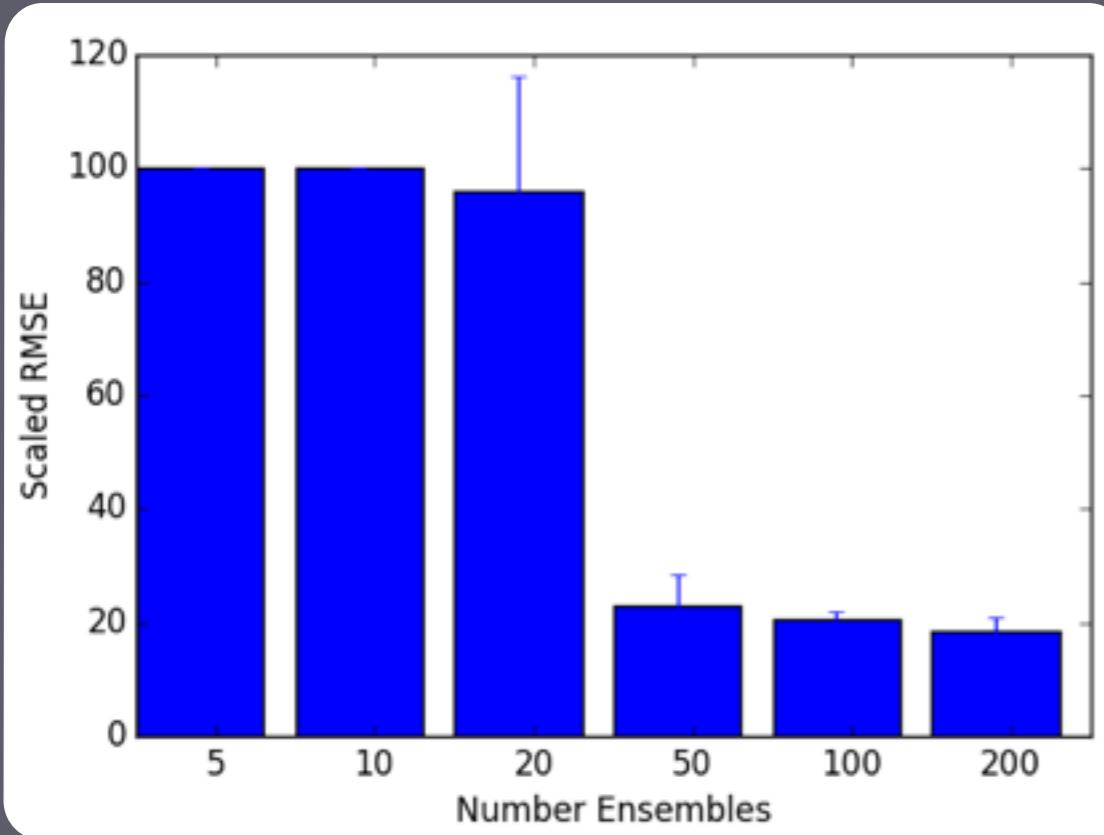


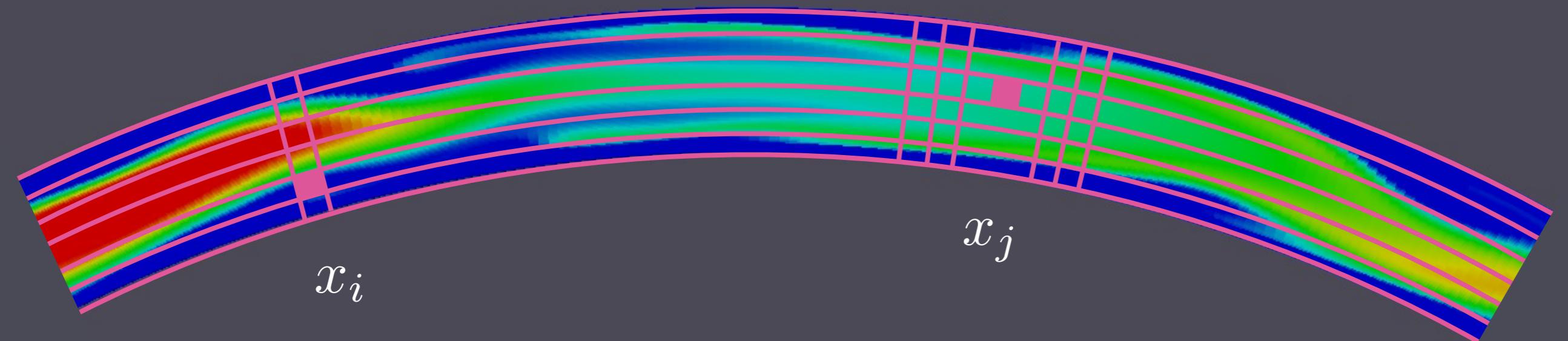


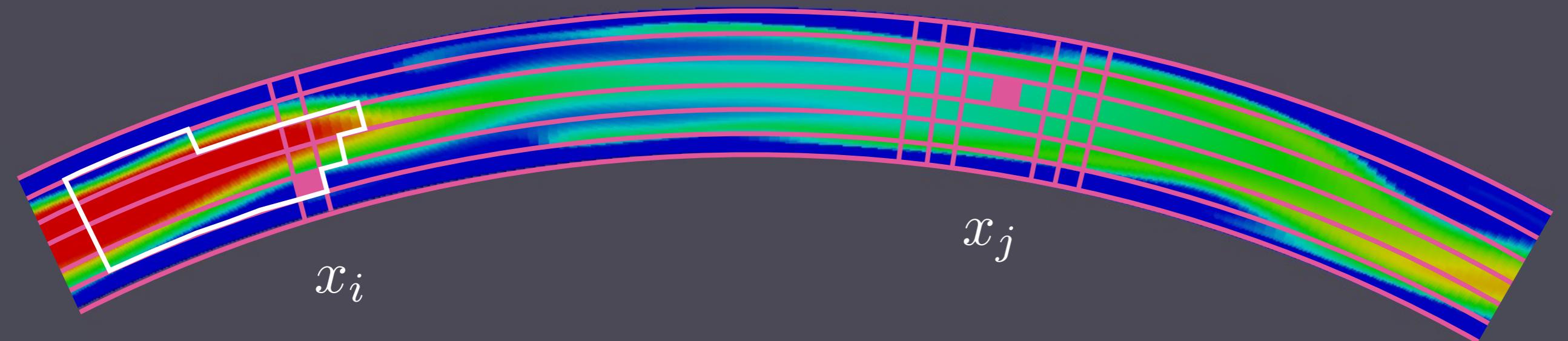




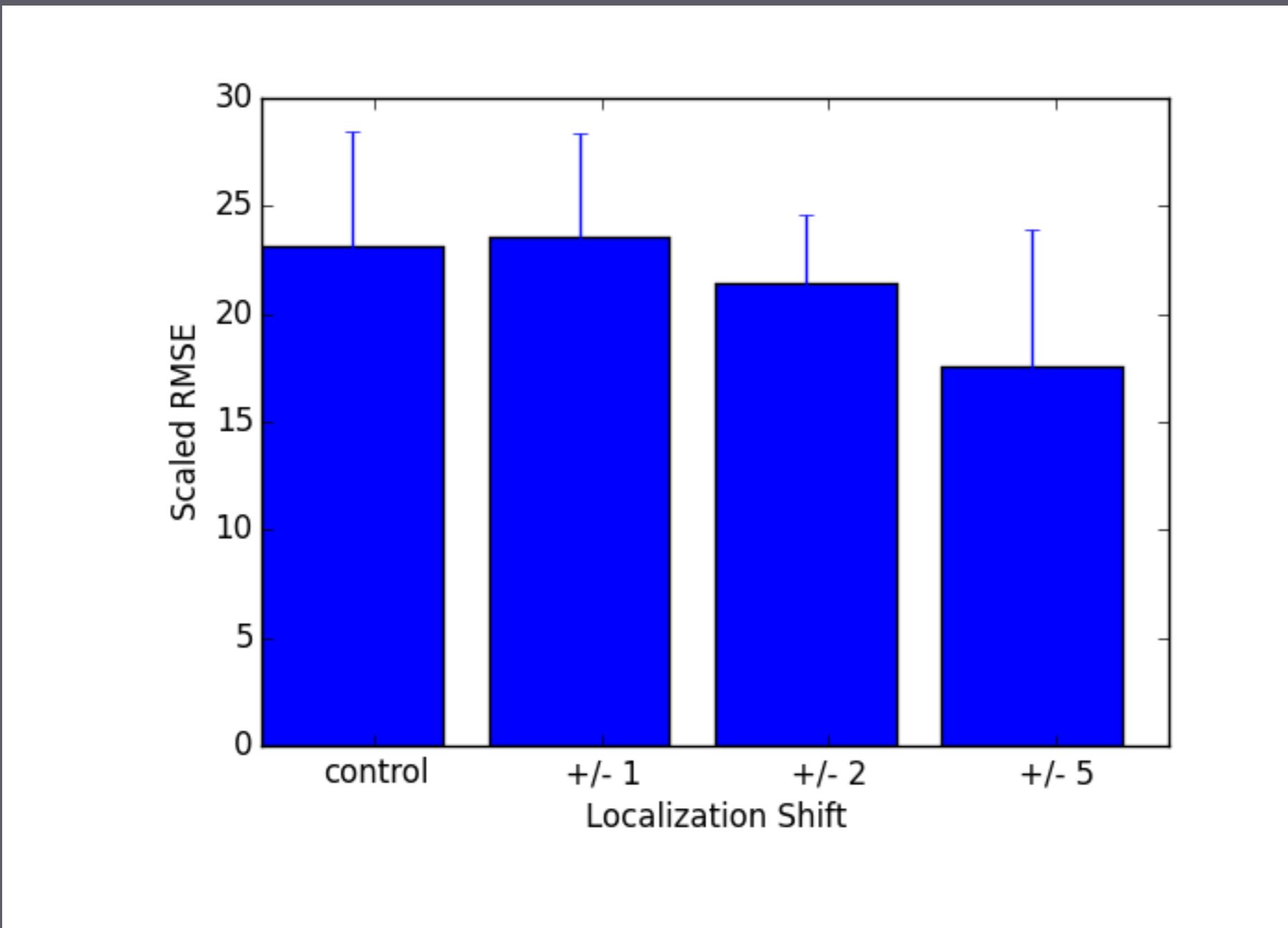
TWIN MODEL EXPERIMENT







ADAPTIVE LOCALIZATION HELPS



FUTURE WORK

FUTURE WORK

Tune adaptive localization

FUTURE WORK

Tune adaptive localization

Work towards real-time prediction

THANK YOU

#SIAMDS15