



# Computer model calibration for design, with an application to wind turbine blades



Carl Ehrett<sup>1,2</sup>, Andrew Brown<sup>1,2</sup>, Sez Atamturktur<sup>1,3</sup>, Christopher Kitchens<sup>1,4</sup>, Mingzhe Jiang<sup>1,4</sup>, Caleb Arp<sup>1,4</sup>, Evan Chodora<sup>1,3</sup>

<sup>1</sup>Clemson University, <sup>2</sup>Department of Mathematical Sciences, <sup>3</sup>Glenn Department of Civil Engineering, <sup>4</sup>Chemical and Biomolecular Engineering

## Computer experiments

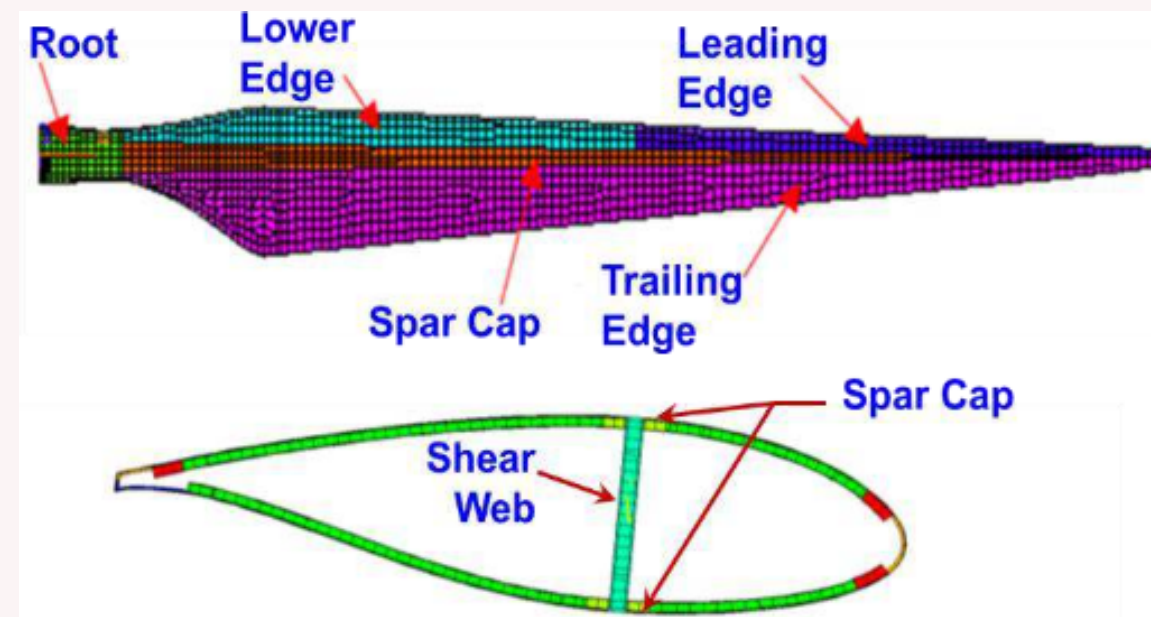
Researchers increasingly look to computer experiments to investigate phenomena where physical experimentation is difficult or impossible[6, 7].

## Computer model calibration

- Computer models may include unknown inputs (calibration inputs) that must be estimated[4].
- Calibration input is often estimated by combining simulator output with field data.
- Calibration is ordinarily thought of as bringing a computer model into agreement with reality.

## Finite element simulator

We rely on a finite element simulator of the blade cost and performance.



- Calibration inputs: volume fraction, thickness of blade material. Control input: temperature.
- Outputs are tip deflection, rotation, and cost; the design goal is to minimize these.
- Model utilizes **ANSYS** simulation software; computation cost is too high for use in MCMC.

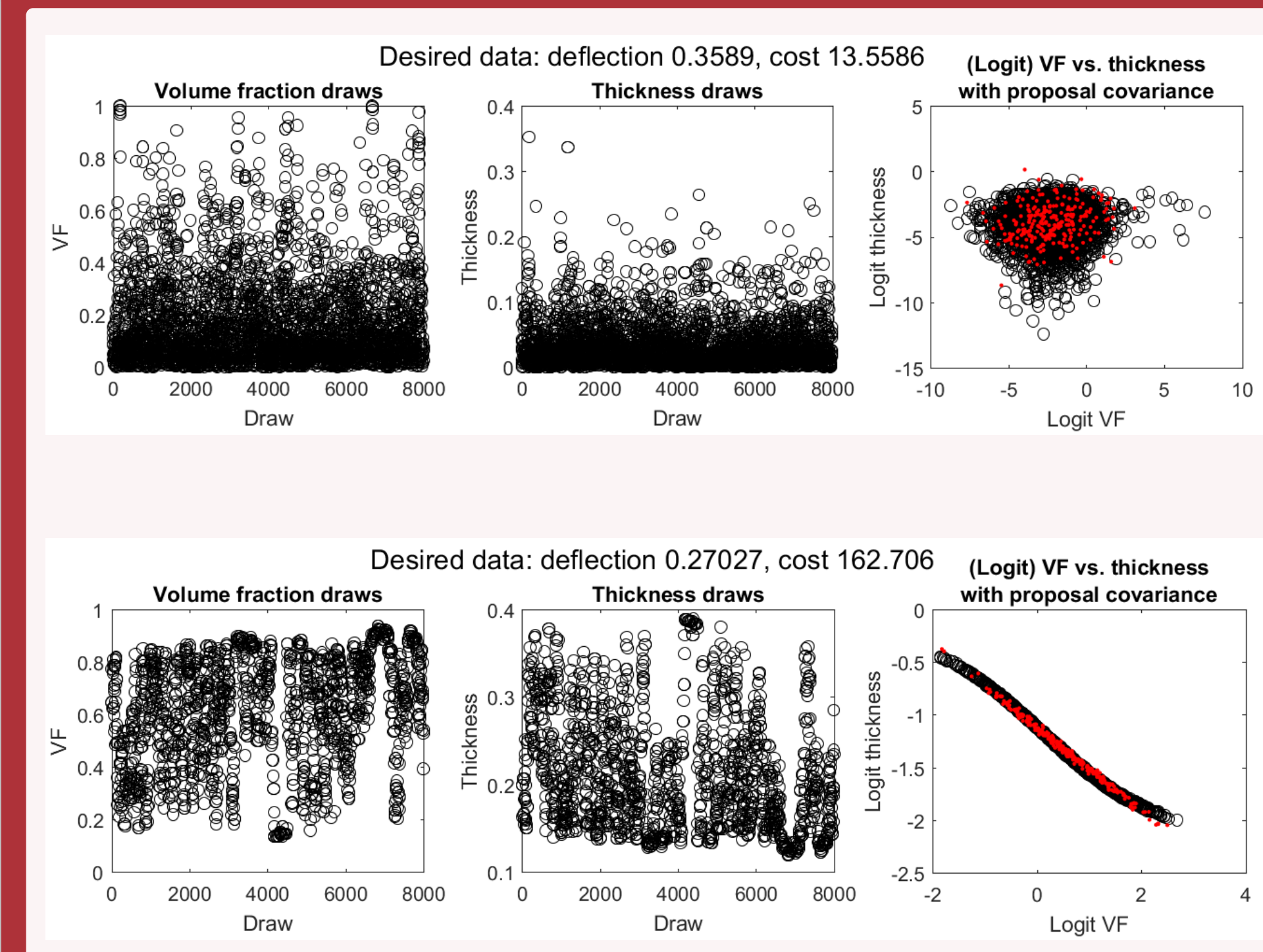
## References

- [1] M. J. Bayarri, J. O. Berger, R. Paulo, J. Sacks, J. A. Cafo, J. Cavendish, C.-H. Lin, and J. Tu. A Framework for Validation of Computer Models. *Technometrics*, 49(2):138–154, may 2007.
- [2] W. Hastings. Monte Carlo sampling methods using Markov chains and their applications. *Biometrika*, 57(1):97–109, apr 1970.
- [3] D. Higdon, M. Kennedy, J. C. Cavendish, J. A. Cafo, and R. D. Ryne. Combining Field Data and Computer Simulations for Calibration and Prediction. *SIAM Journal on Scientific Computing*, 26(2):448–466, jan 2004.
- [4] M. C. Kennedy and A. O'Hagan. Bayesian calibration of computer models. *JRSS: Series B (Statistical Methodology)*, 63(3):425–464, aug 2001.
- [5] A. O'Hagan and J. F. C. Kingman. Curve Fitting and Optimal Design for Prediction, 1978.
- [6] J. Sacks, W. J. Welch, T. J. Mitchell, and H. P. Wynn. Design and Analysis of Computer Experiments. *Statistical Science*, 4(4):409–423, 1989.
- [7] T. J. Santner, B. J. Williams, and W. I. Notz. *The Design and Analysis of Computer Experiments*. Springer, New York, 2003.
- [8] B. Williams, D. Higdon, J. Gattiker, L. Moore, M. McKay, and S. Keller-McNulty. Combining experimental data and computer simulations, with an application to flyer plate experiments. *Bayesian Analysis*, 1(4):765–792, dec 2006.

## Central idea

Previous explorations of computer model calibration have approached calibration as a matter of bringing a computer model into agreement with physical reality[1, 4, 3, 8]. **In the present work, we consider computer model calibration as a method for design.** Under this framework, we calibrate a computer model not using physical experimental data, but rather using “desired data” which describes the performance one hopes to achieve in the simulated system.

## Results



## Central idea

Previous explorations of computer model calibration have approached calibration as a matter of bringing a computer model into agreement with physical reality[1, 4, 3, 8]. **In the present work, we consider computer model calibration as a method for design.** Under this framework, we calibrate a computer model not using physical experimental data, but rather using “desired data” which describes the performance one hopes to achieve in the simulated system.

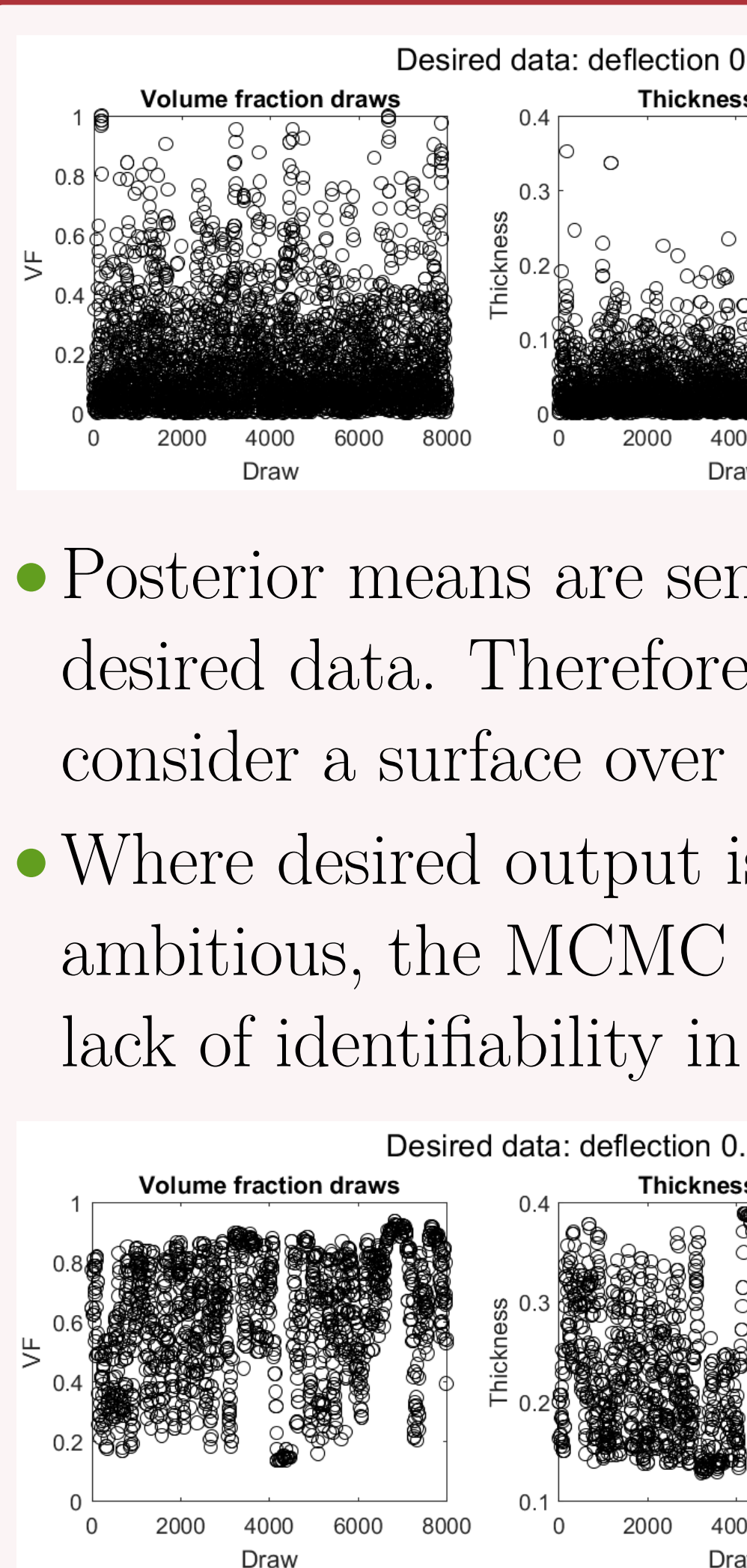
## Central idea

Previous explorations of computer model calibration have approached calibration as a matter of bringing a computer model into agreement with physical reality[1, 4, 3, 8]. **In the present**

## MCMC imp

- Calibrate volume fraction, thickness of blade material. Set a uniform prior for desired data. Set a uniform prior for desired data. Set a uniform prior for desired data.
- Each iteration of the MCMC algorithm produces a sample from the posterior distribution for  $x_3, x_4$ , and the observed data  $y$ .
- Where  $\mathbf{y}$  is the desired data,  $\Sigma_{\mathcal{D}} = \text{Var}(\mathcal{D})$ , the likelihood function is  $L(\mathcal{D}|x_3, x_4, \lambda, \beta, \Sigma_{\mathcal{D}}) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi\Sigma_{\mathcal{D}}}} \exp\left(-\frac{1}{2}\mathbf{y}_i^T \Sigma_{\mathcal{D}}^{-1} \mathbf{y}_i\right)$  hence[8] the full posterior distribution is  $\pi(x_3, x_4, \sigma_d^2, \sigma_r^2, \sigma_c^2) \propto \pi(x_3, x_4) L(\mathcal{D}|x_3, x_4, \lambda, \beta, \Sigma_{\mathcal{D}}) \pi(\sigma_d^2, \sigma_r^2, \sigma_c^2)$
- Eliminate boundary constraints by setting  $\tau_j = \log(\sigma_j^2)$  for  $i = 3, 4$ .
- We use the Metropolis-Hastings algorithm to sample from the posterior distribution. We set normal proposal distributions  $\tau_j^{(n)} | \tau_j^{(n-1)}, \forall i \forall j$ .
- In burn-in, the proposal distribution is updated using the sample covariance matrix to achieve optimal acceptance probability.

## Results



## Contact Information

Carl Ehrett  
Email: cehrett@clemson.edu