
PROBLEM SET 4

Due Date: May 30th, 2012, 5pm

1. Consider the unconstrained problem from Homework 2.
 - (a) Compute the drag gradient at $(A, S) = (10, 20)$ using the complex-step method.
 - (b) Compute this gradient using a finite-difference formula of your choice, and find the best step size.
 - (c) Study the effect of decreasing the gradient precision on the number of optimization iterations and accuracy of the optimum.
2. You will now compute sensitivities for a simple finite-element structural analysis of an aircraft wing. The program is given as a set of Matlab functions (posted in the class website):
 - **test.m**: Sample call for **wing.m**. Add your code in **test.m** to compute the sensitivities.
 - **wing.m**: This is the main function that computes the wing displacements and tip twist angle. The element properties are set such that they correspond to tubes of diameter D and wall thickness t .
 - You should not need to read the other functions (**kgrid.m**, **merge.m**, **cubic**, and **plotwing.m**).

We are interested in computing two different vectors of sensitivities:

- The sensitivity of the twist angle at the tip with respect to all 6 diameters of the finite-elements, $d\gamma_{\text{tip}}/dD_i$, for $i = 1, 2, \dots, 6$.
- The sensitivity of all finite-element displacements with respect to the diameter of element 1, du_j/dD_1 , for $j = 1, 2, \dots, 18$.

Calculate these two sets of sensitivities using the following methods:

- (a) A finite-difference formula of your choice.
- (b) The complex-step derivative approximation.
- (c) The analytic adjoint method.

Show that the results exhibit the expected accuracy and that the results are consistent. Discuss the relative merits of all three approaches.

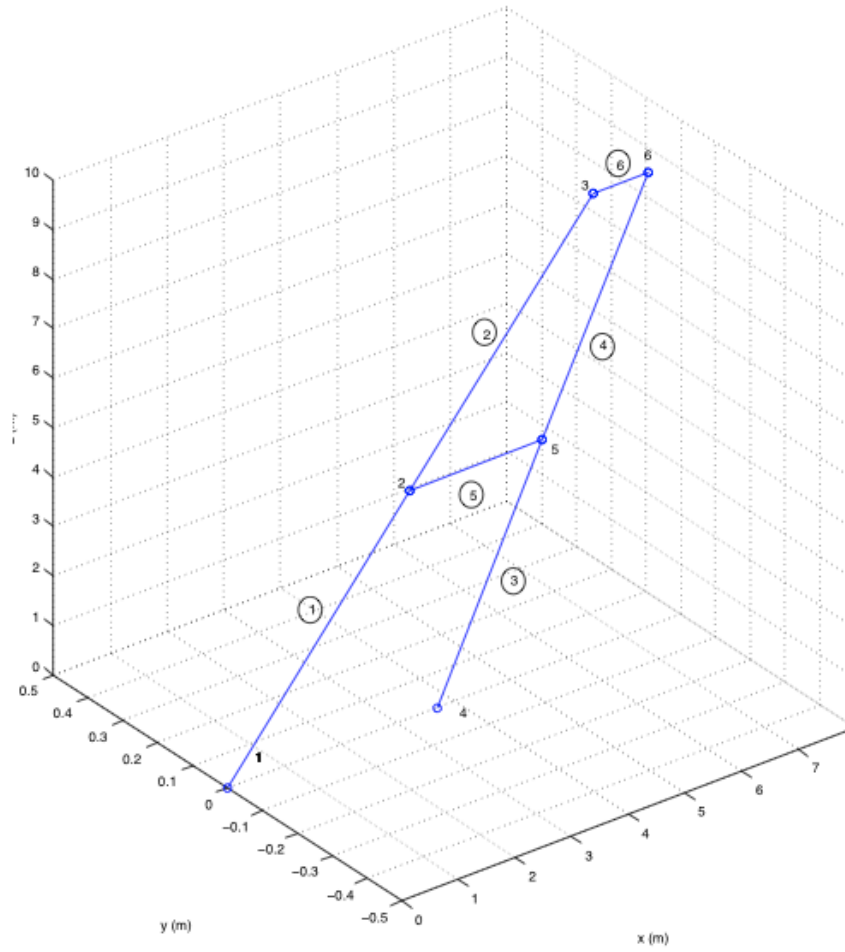


Figure 1: Finite-element structural model of a business jet wing. Node numbers are as shown, circled numbers are elements. Each node has 3 degrees of freedom: displacement in the y direction, rotation about x and rotation about z , in that order.