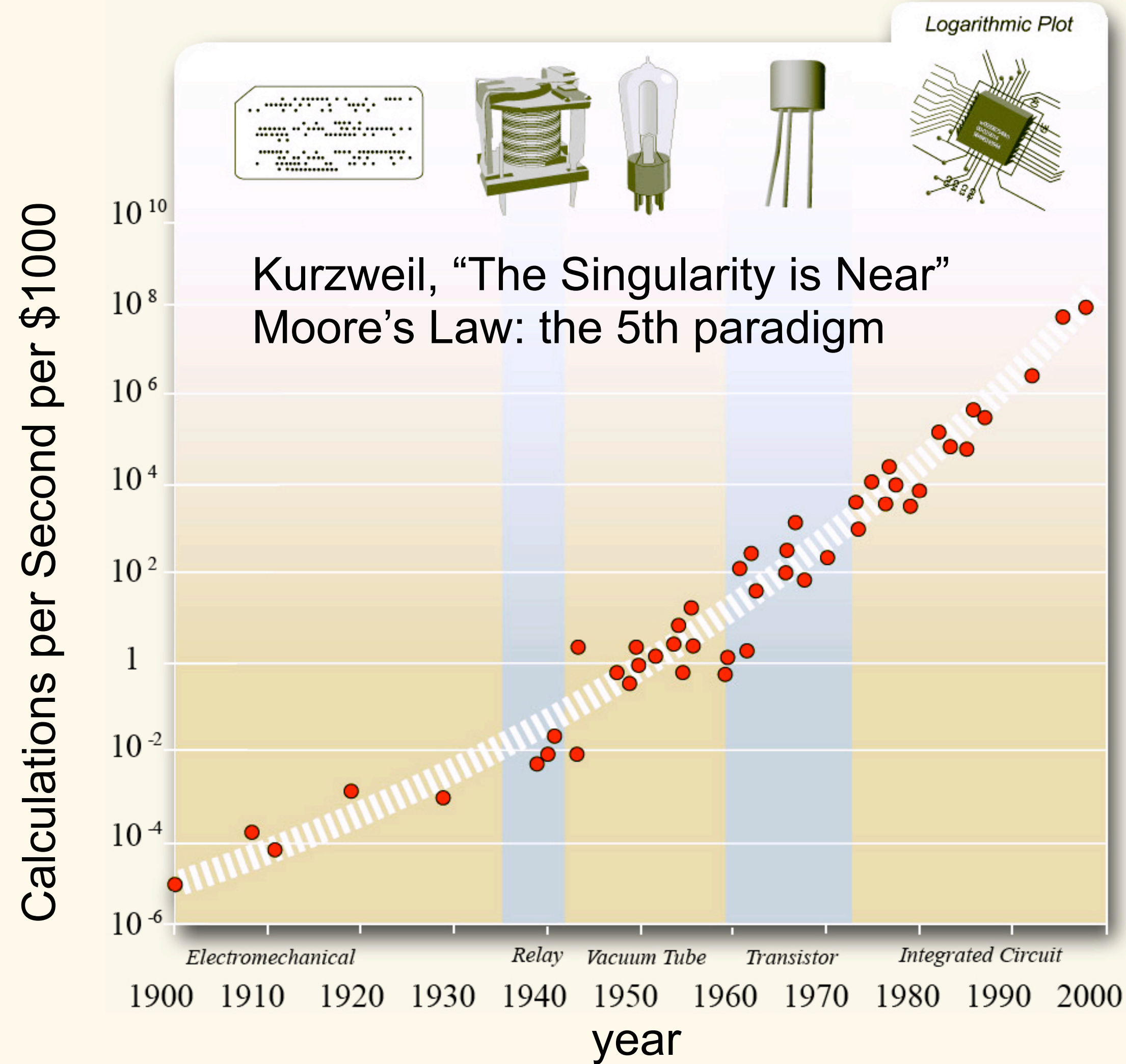


acknowledgement: funding from DOE (NNSA,NETL), ARC
computational support from DOE-ASC

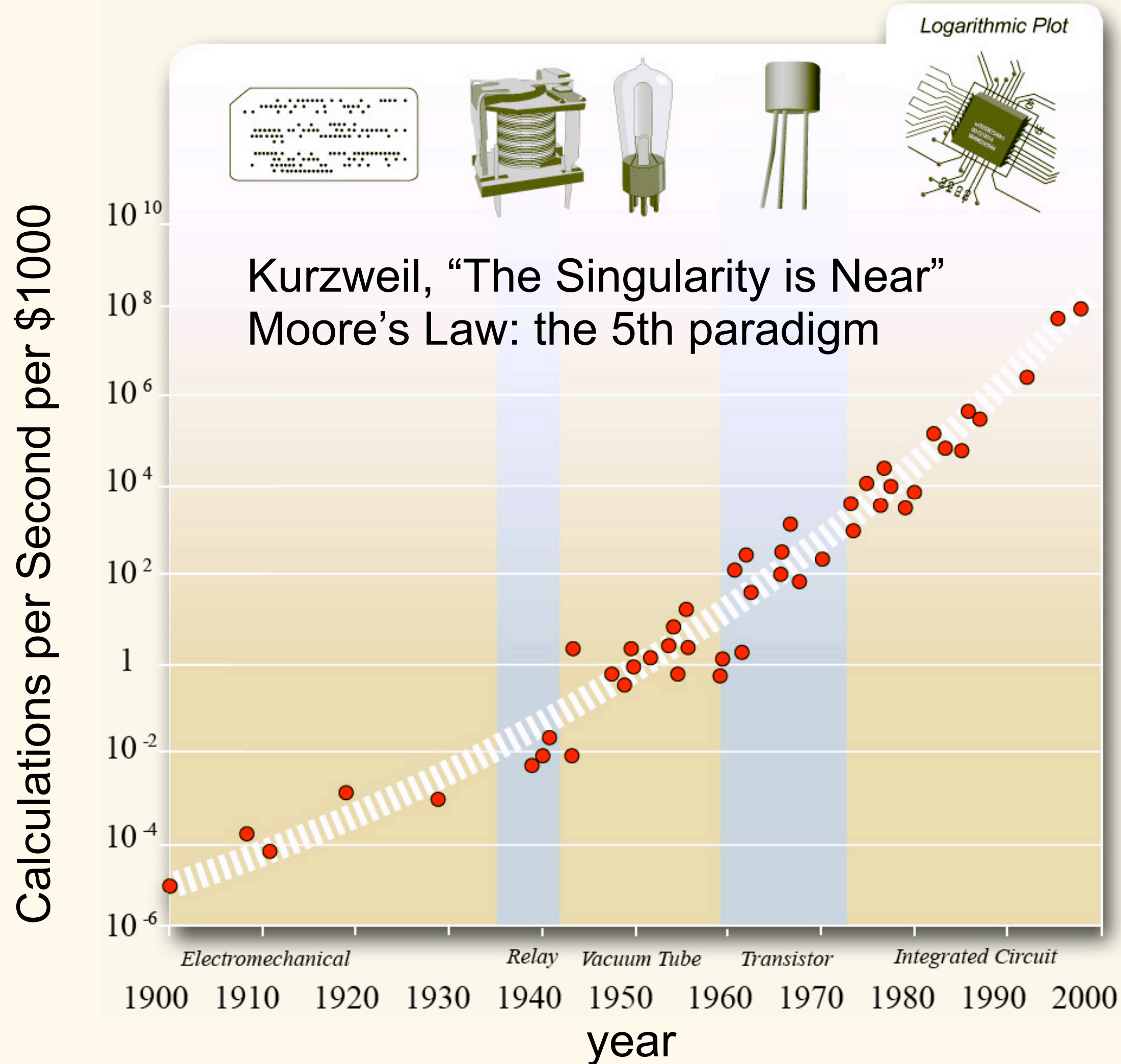
Chemically Reacting Flows: Using Manifold Methods to Achieve Predictivity from Large Eddy Simulations

Philip Smith, Jennifer Spinti, Jeremy Thornock
The University of Utah

Background / Context

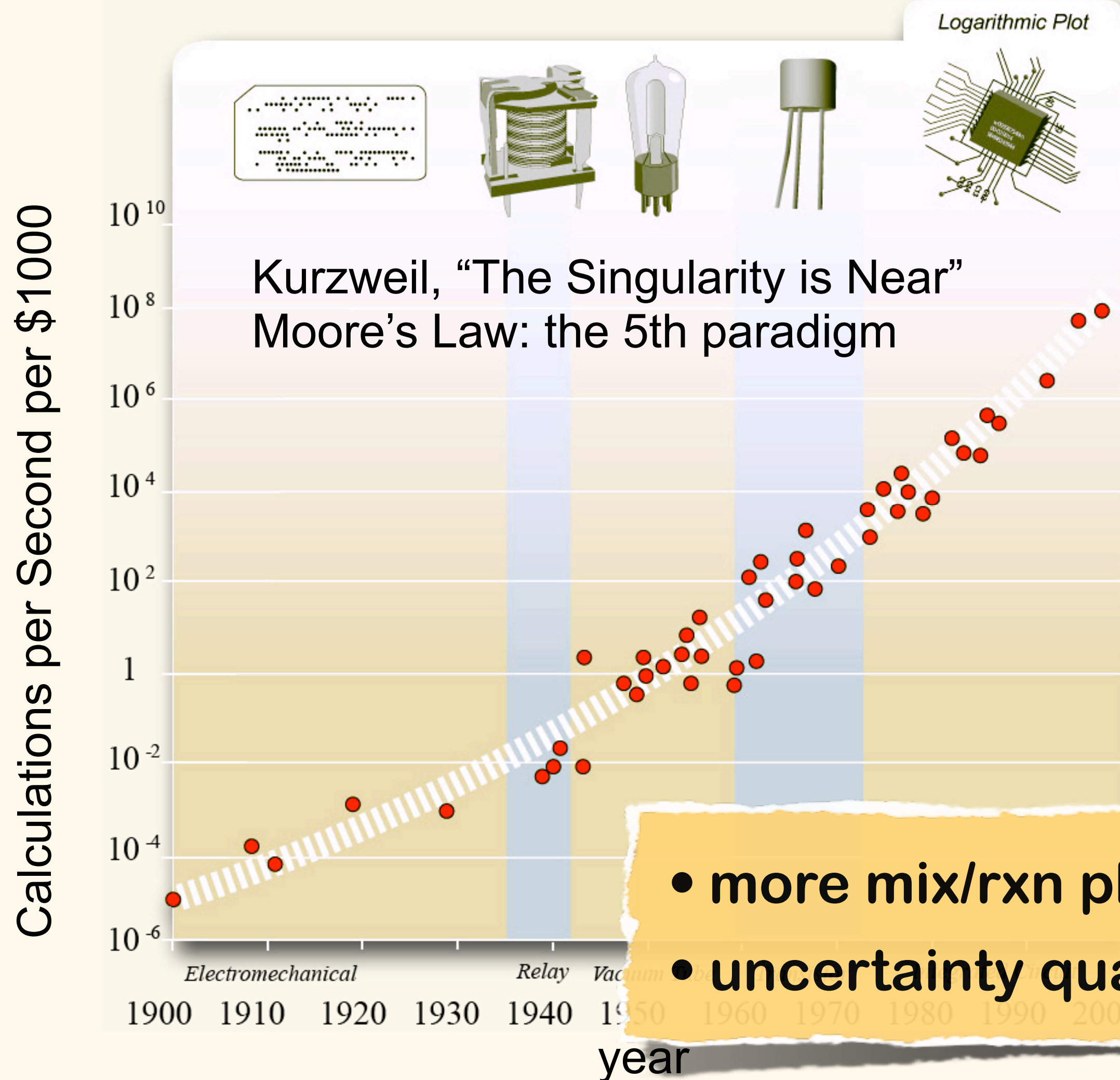


Background / Context



- DOE-ASC (Advanced Simulation and Computing)
- 11 year ASC university alliance partner
- multidisciplinary, multiscale simulation science

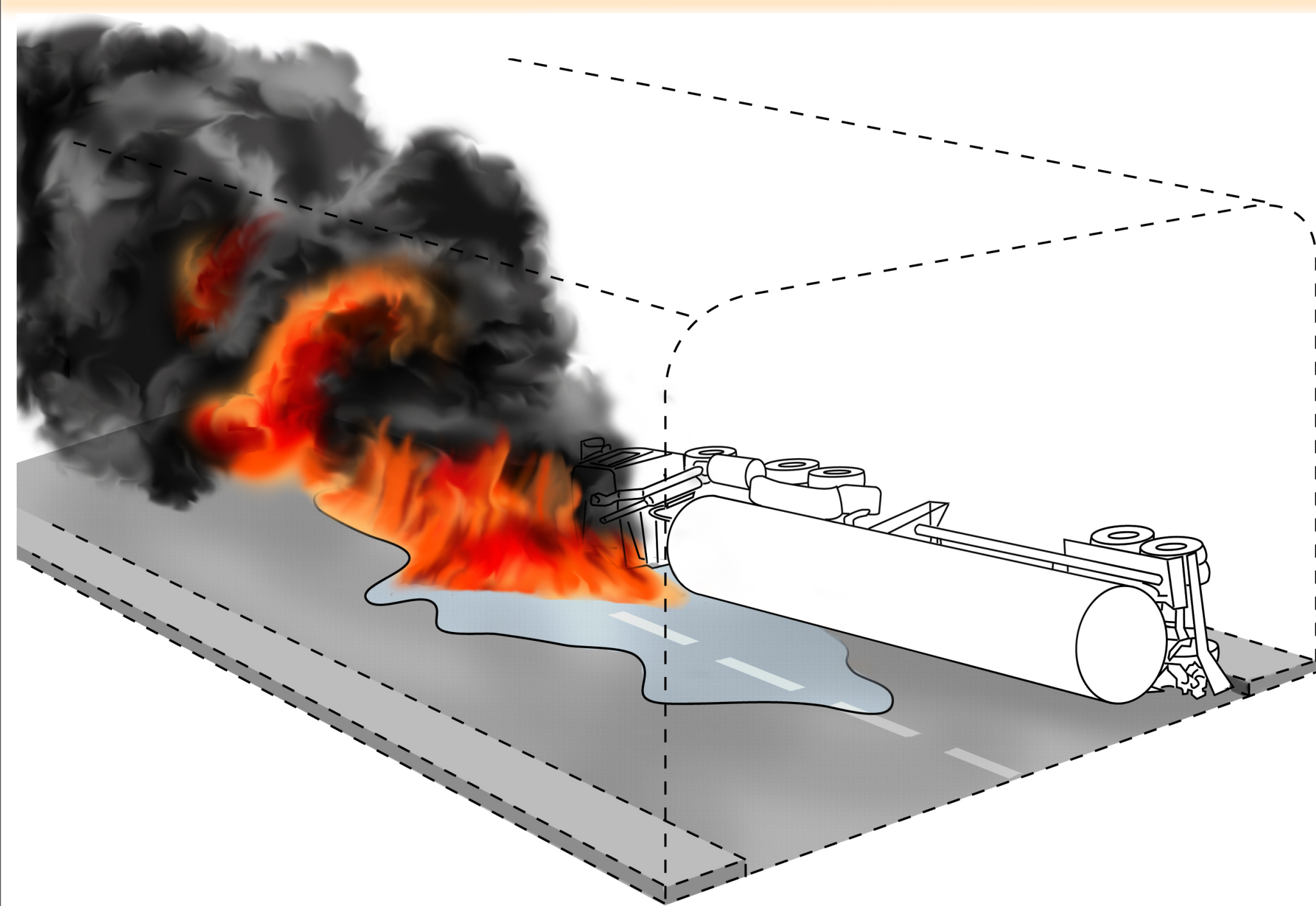
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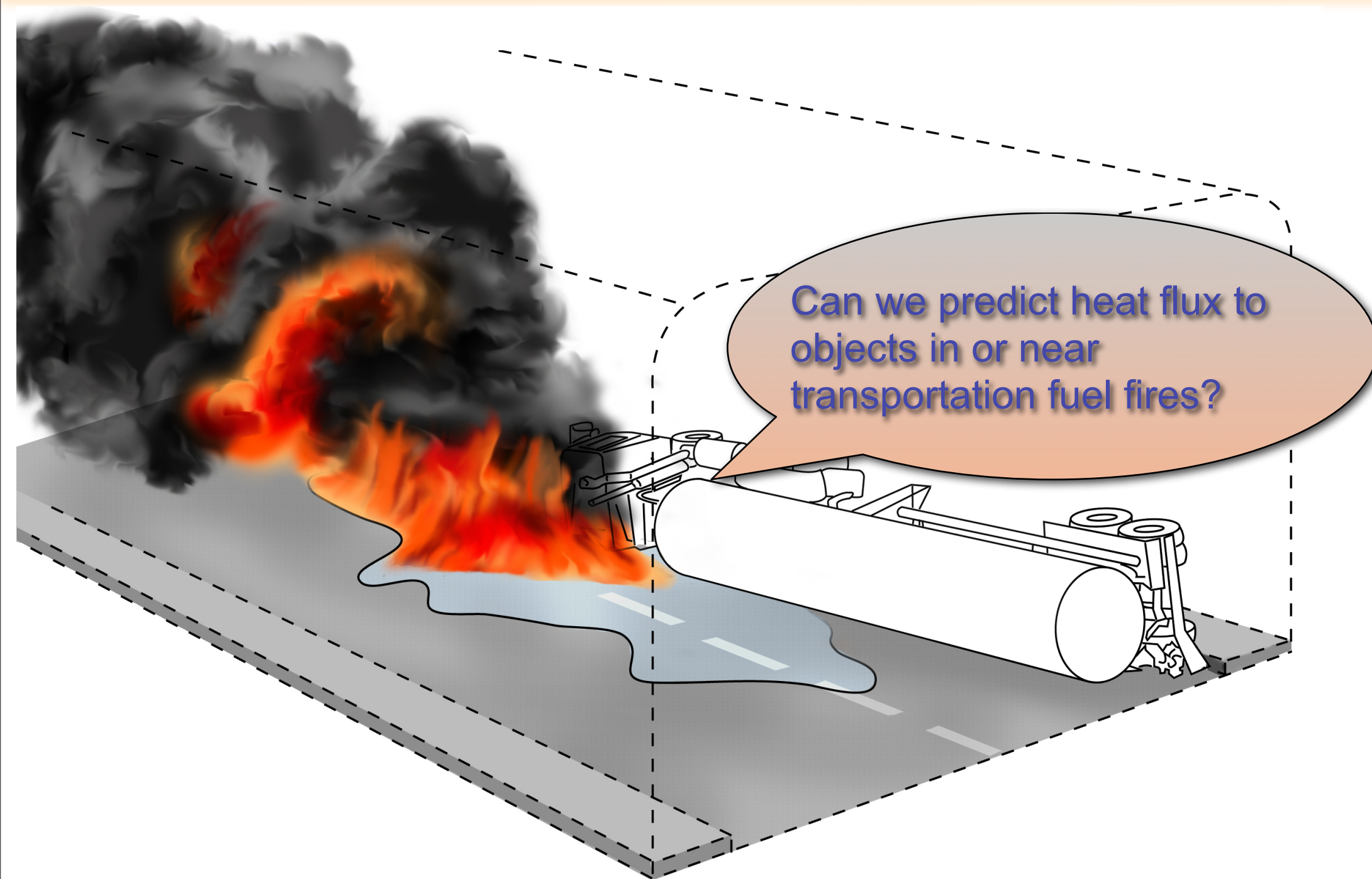
- more mix/rxn physics: LES with manifold methods
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Background / Context



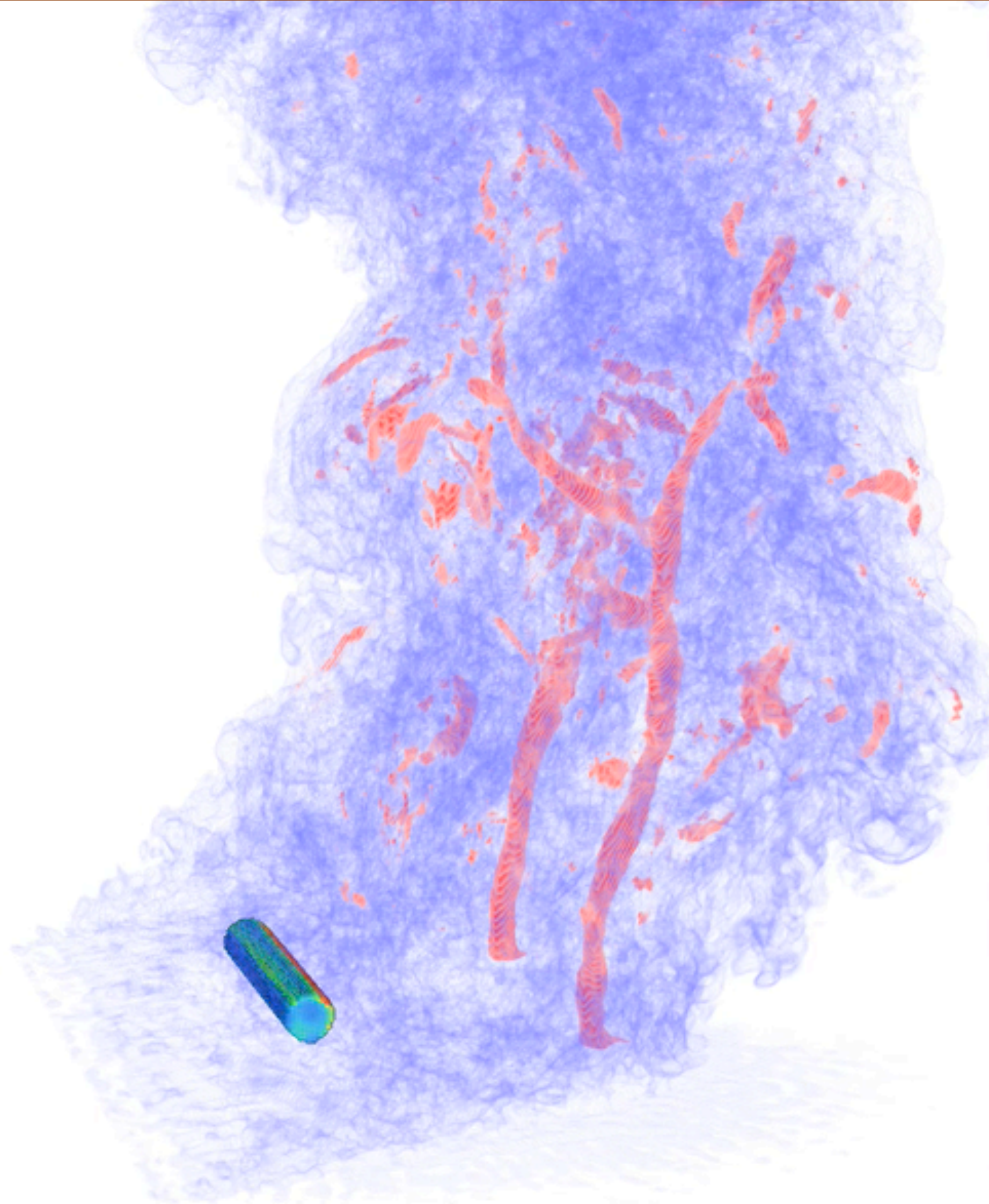
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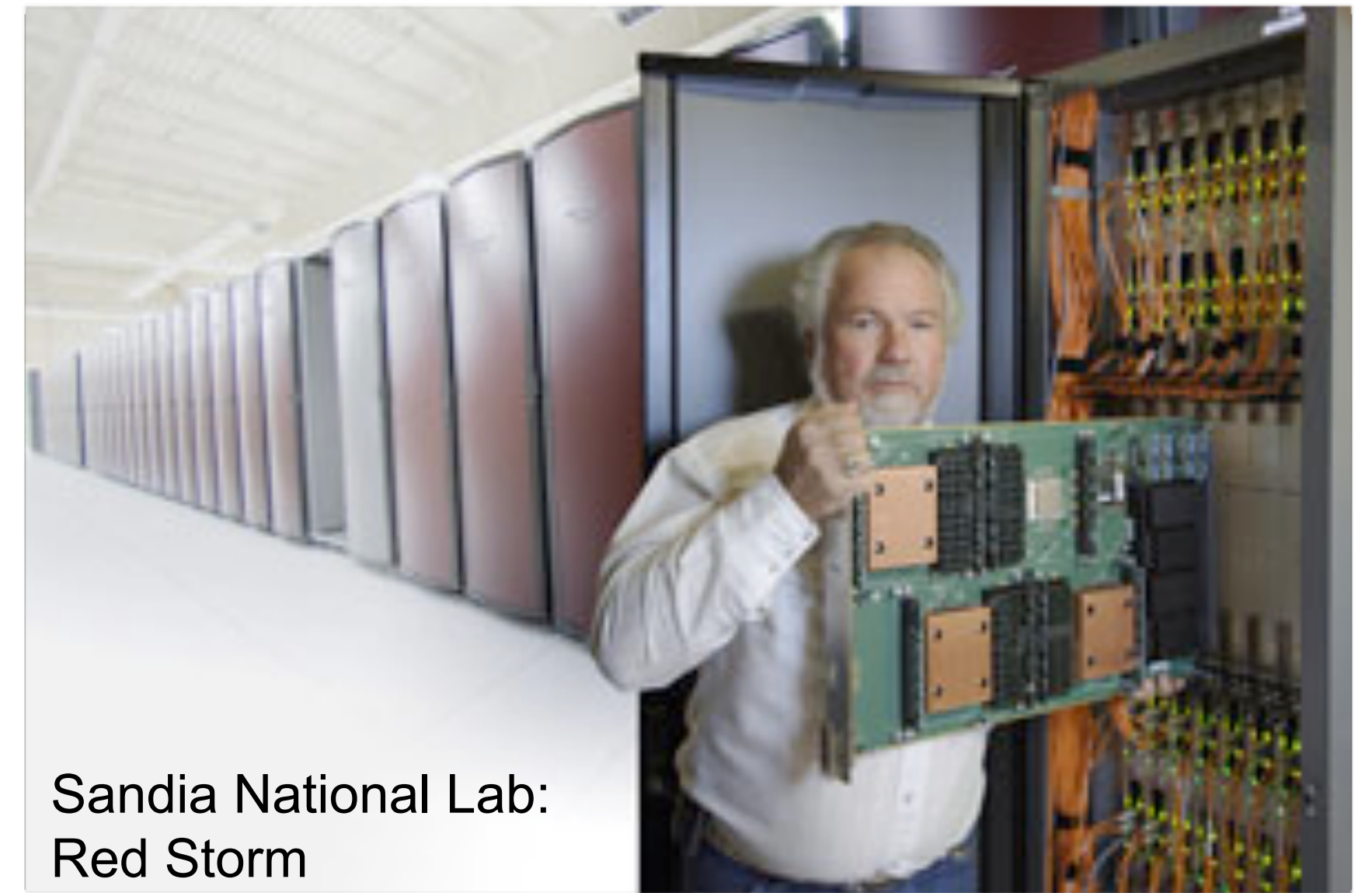
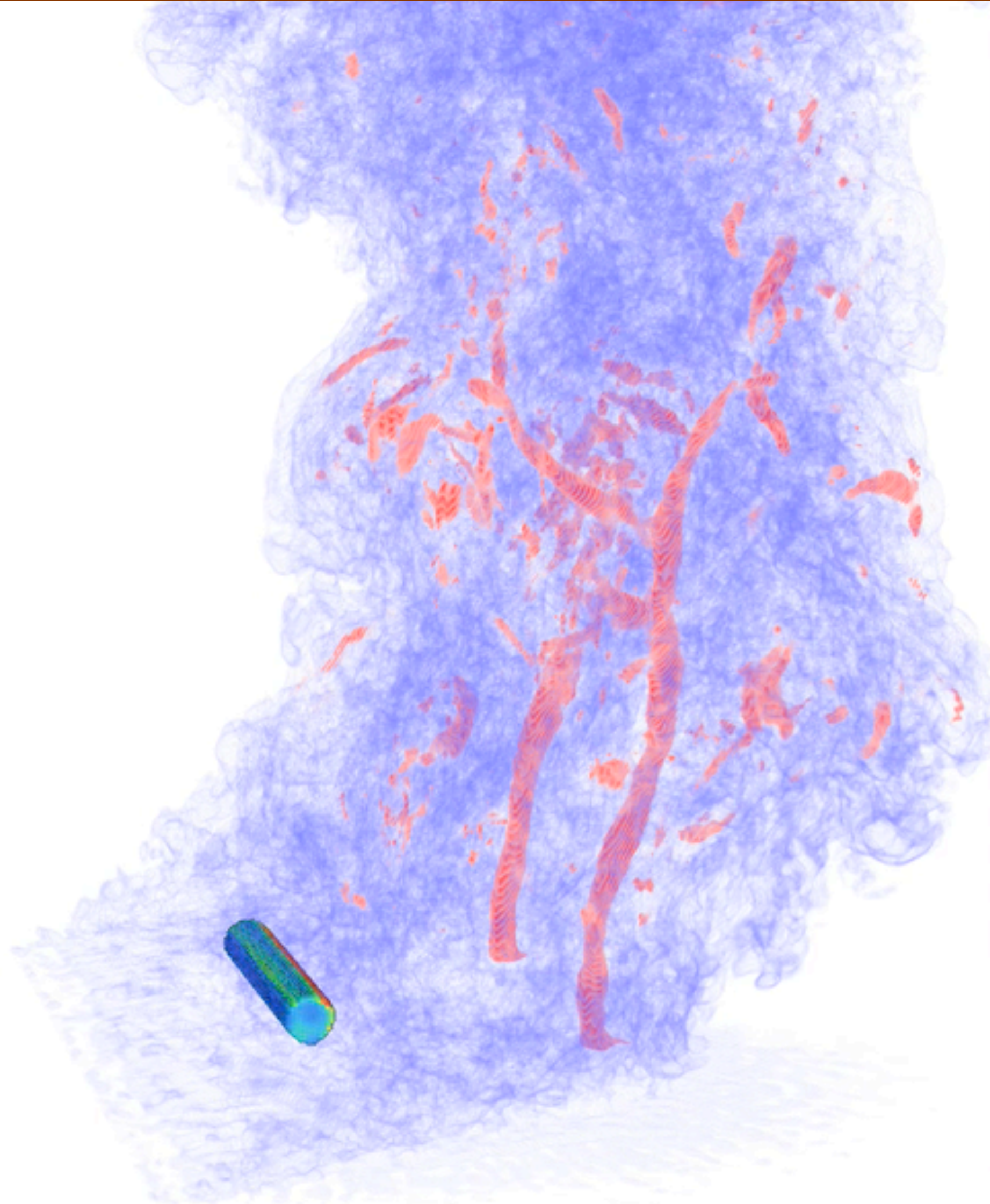
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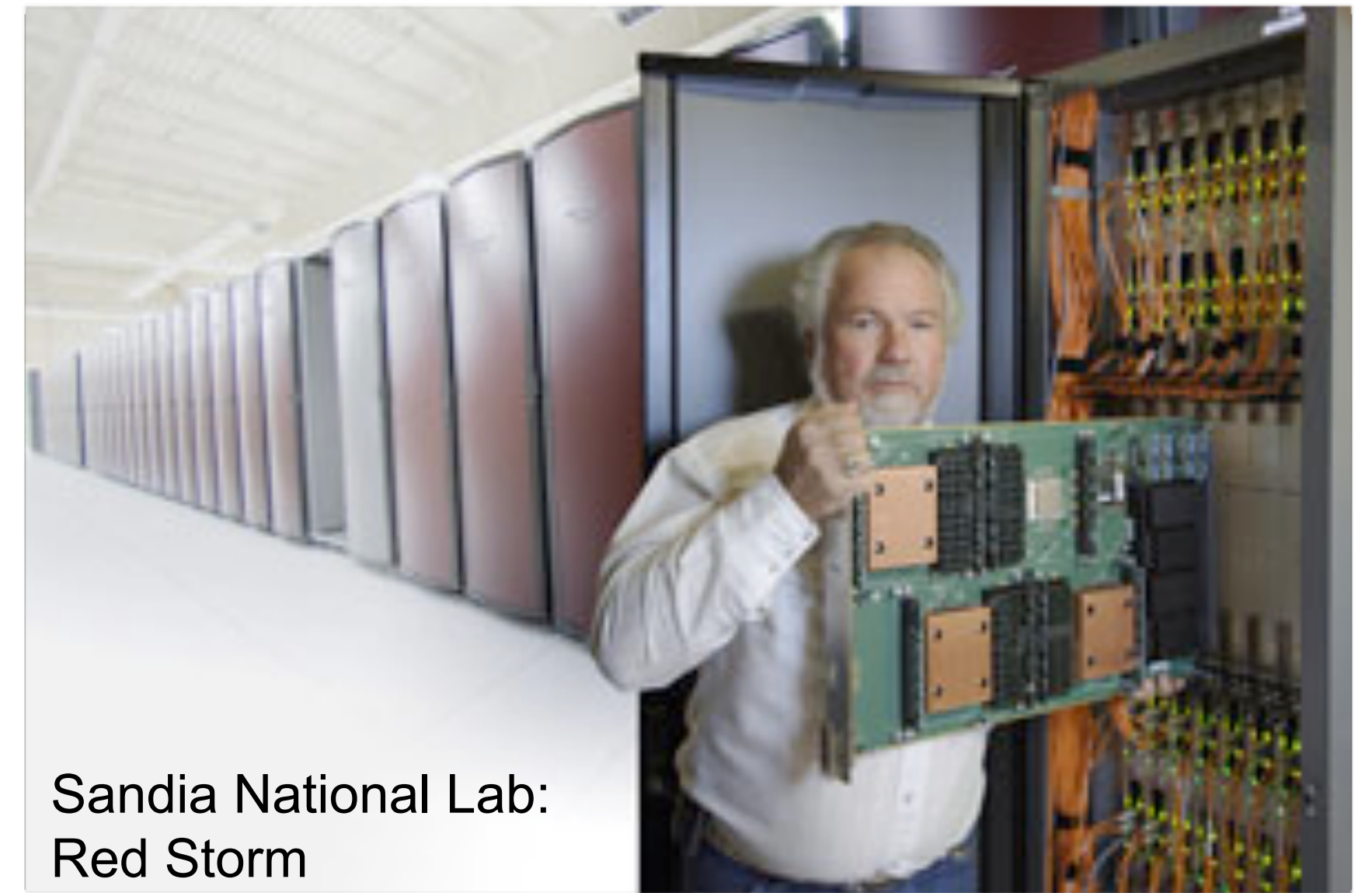
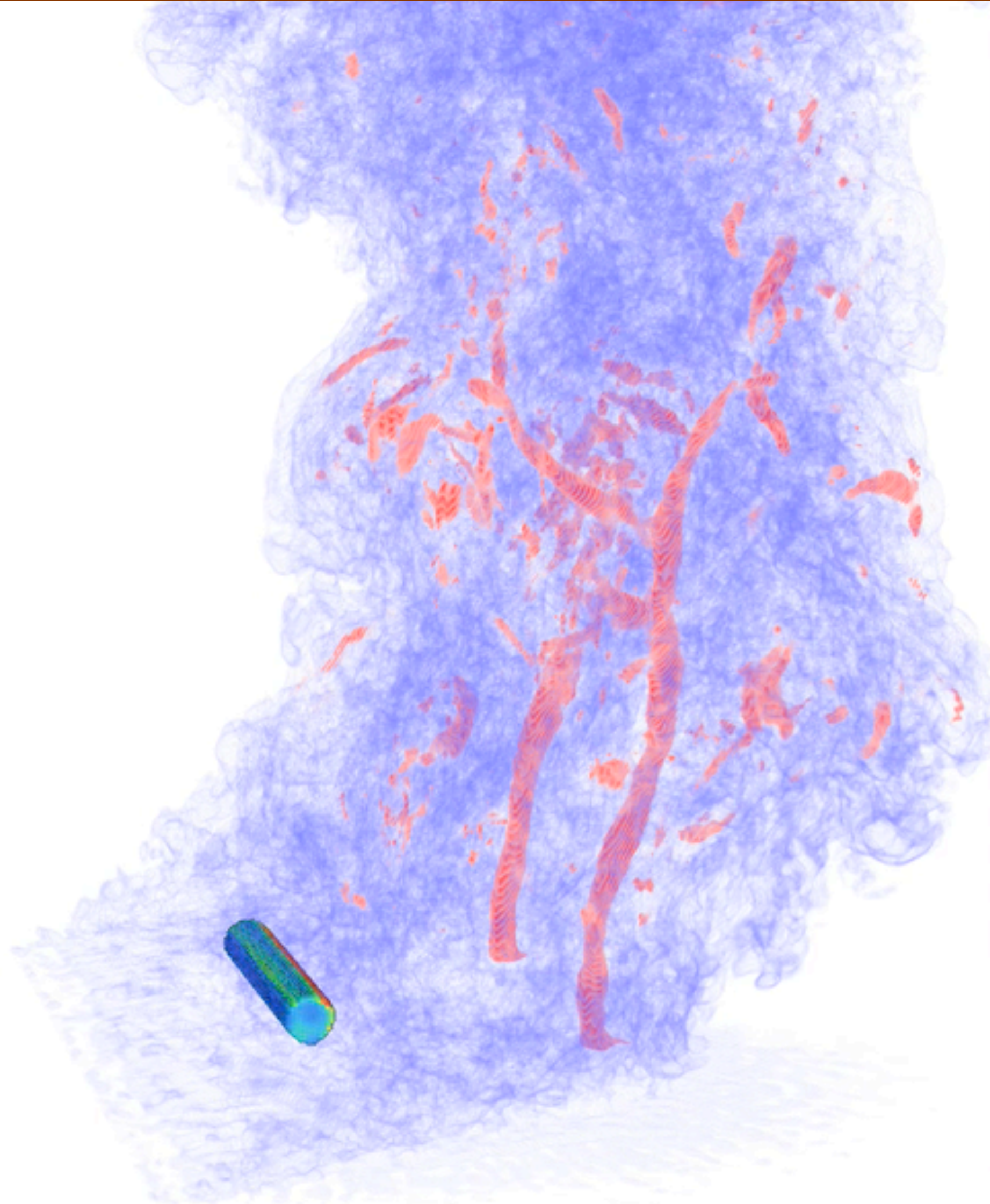
Background / Context



Sandia National Lab:
Red Storm

- **massive parallelism**

Background / Context



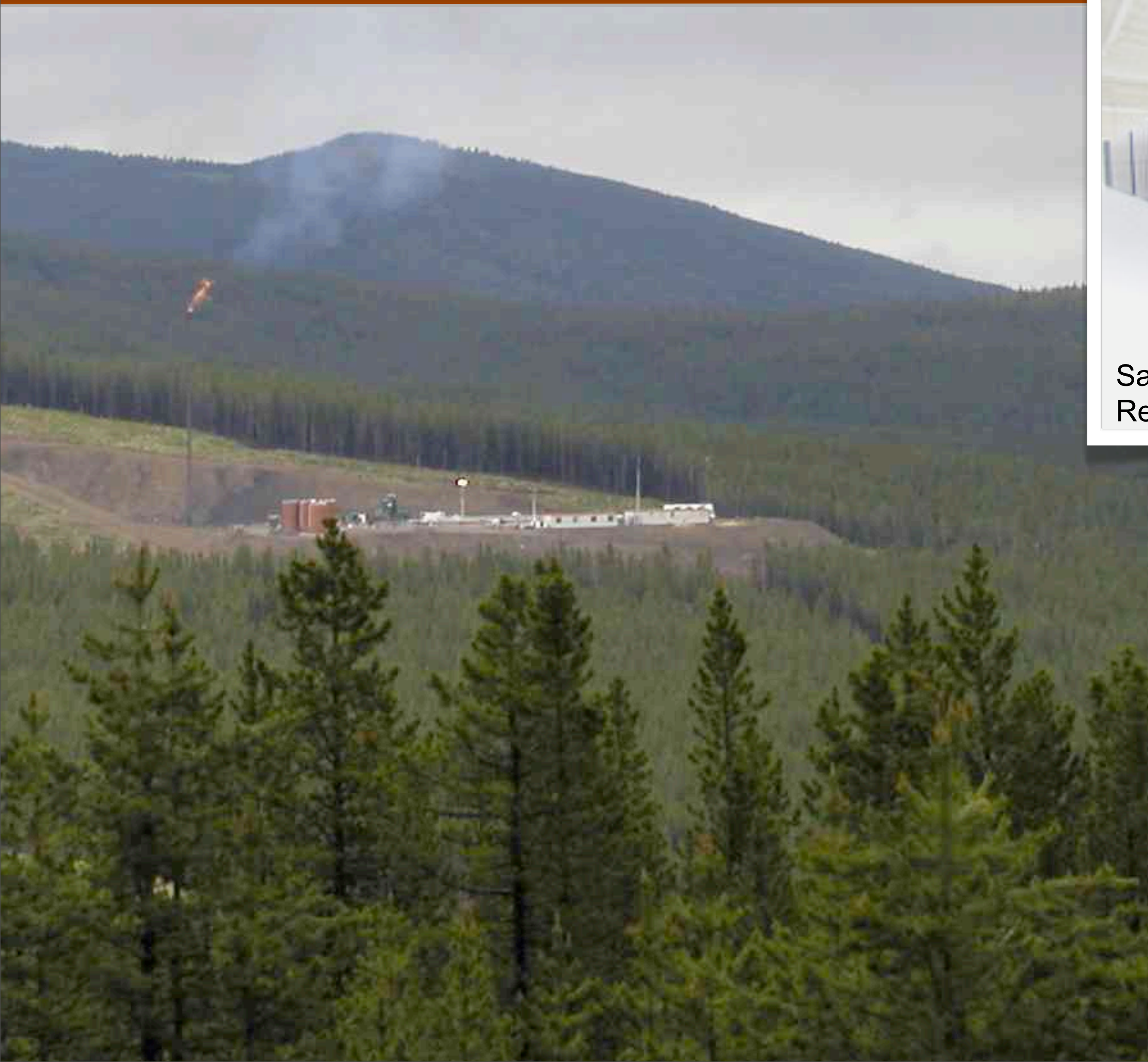
Sandia National Lab:
Red Storm

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**2000 cores for 10 days
per simulation**

**> 56 cpu years
per simulation**

Background / Context

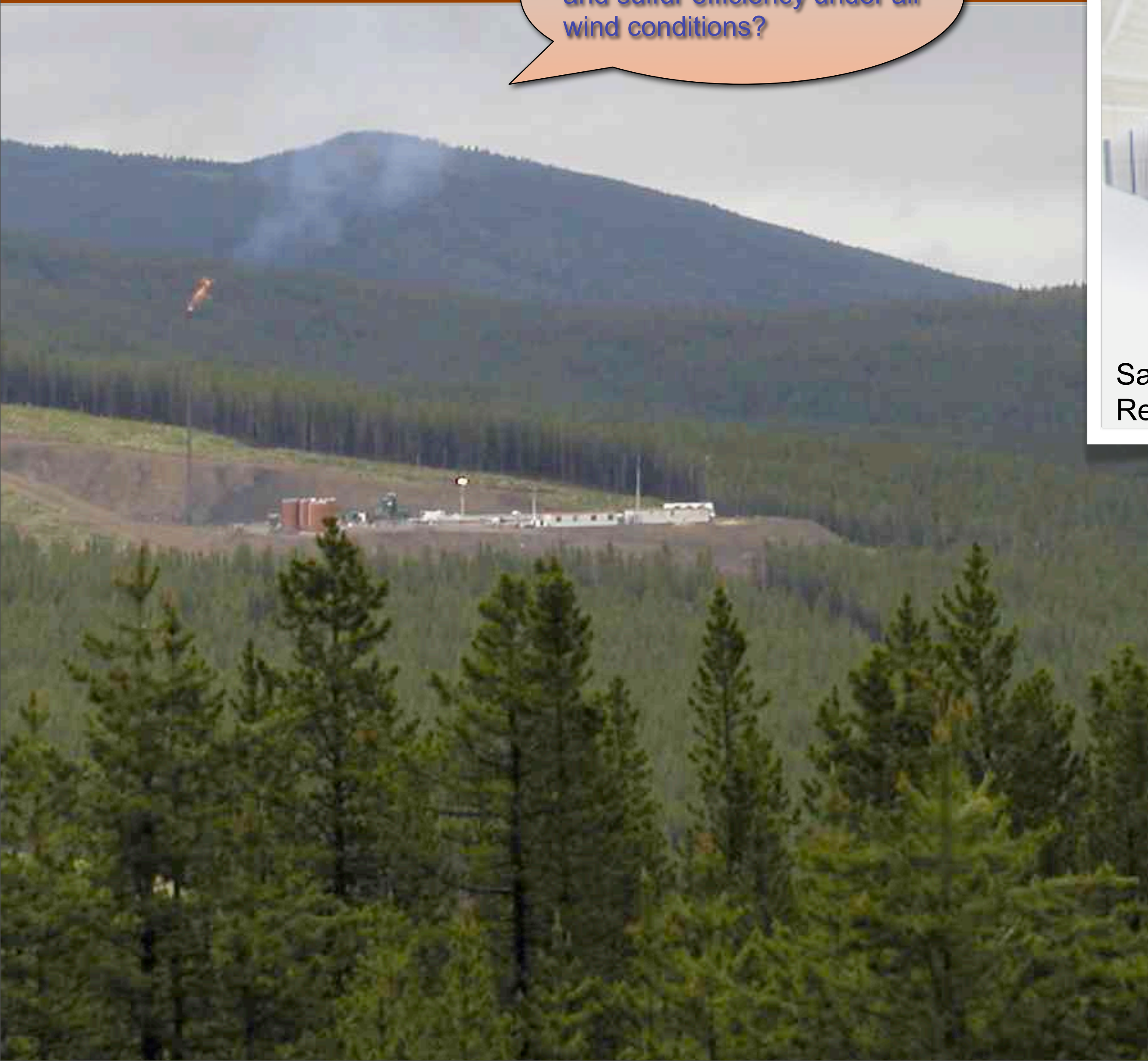


Sandia National Lab:
Red Storm

massive parallelism

Background / Cont

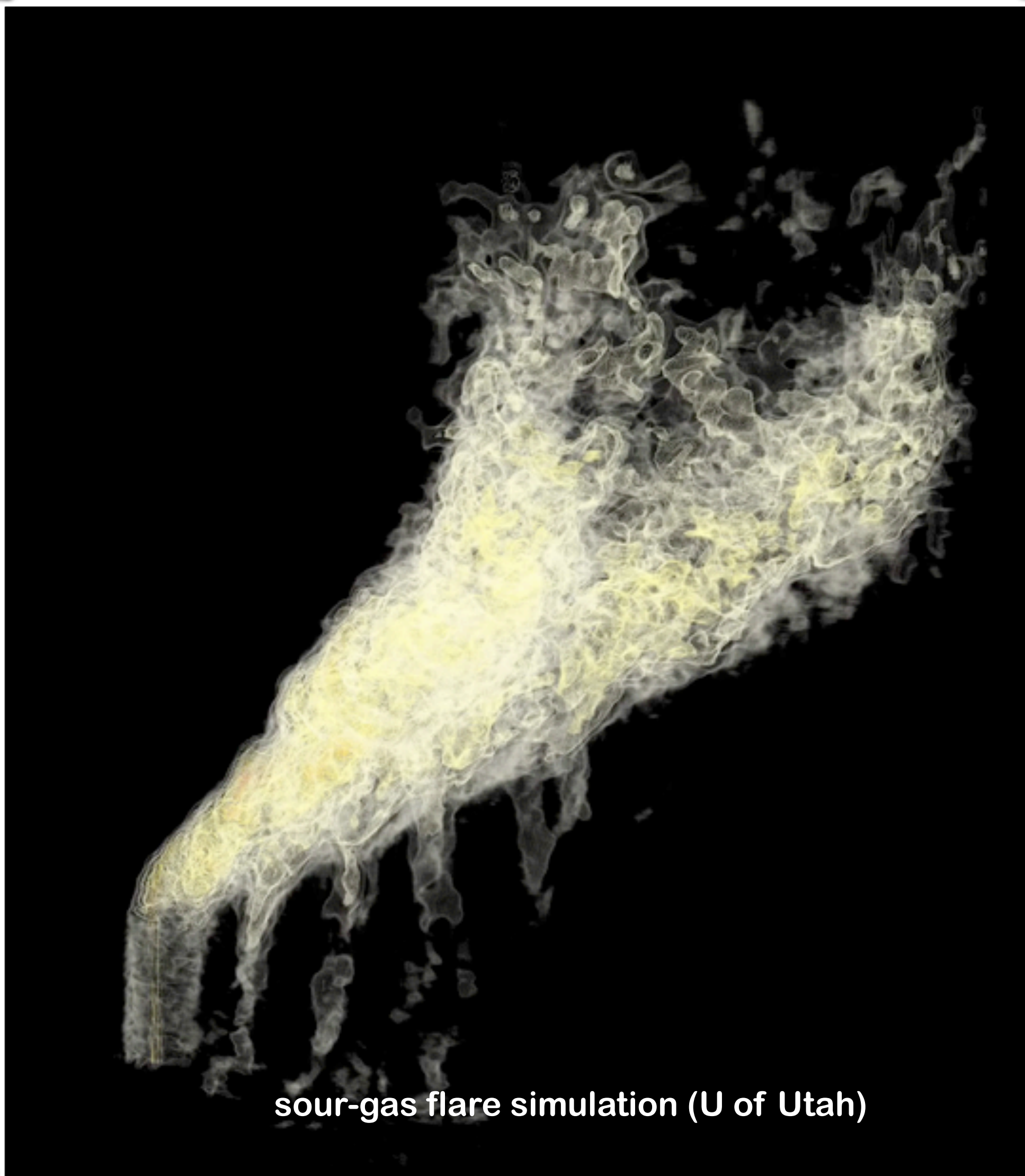
Can we predict combustion
and sulfur efficiency under all
wind conditions?



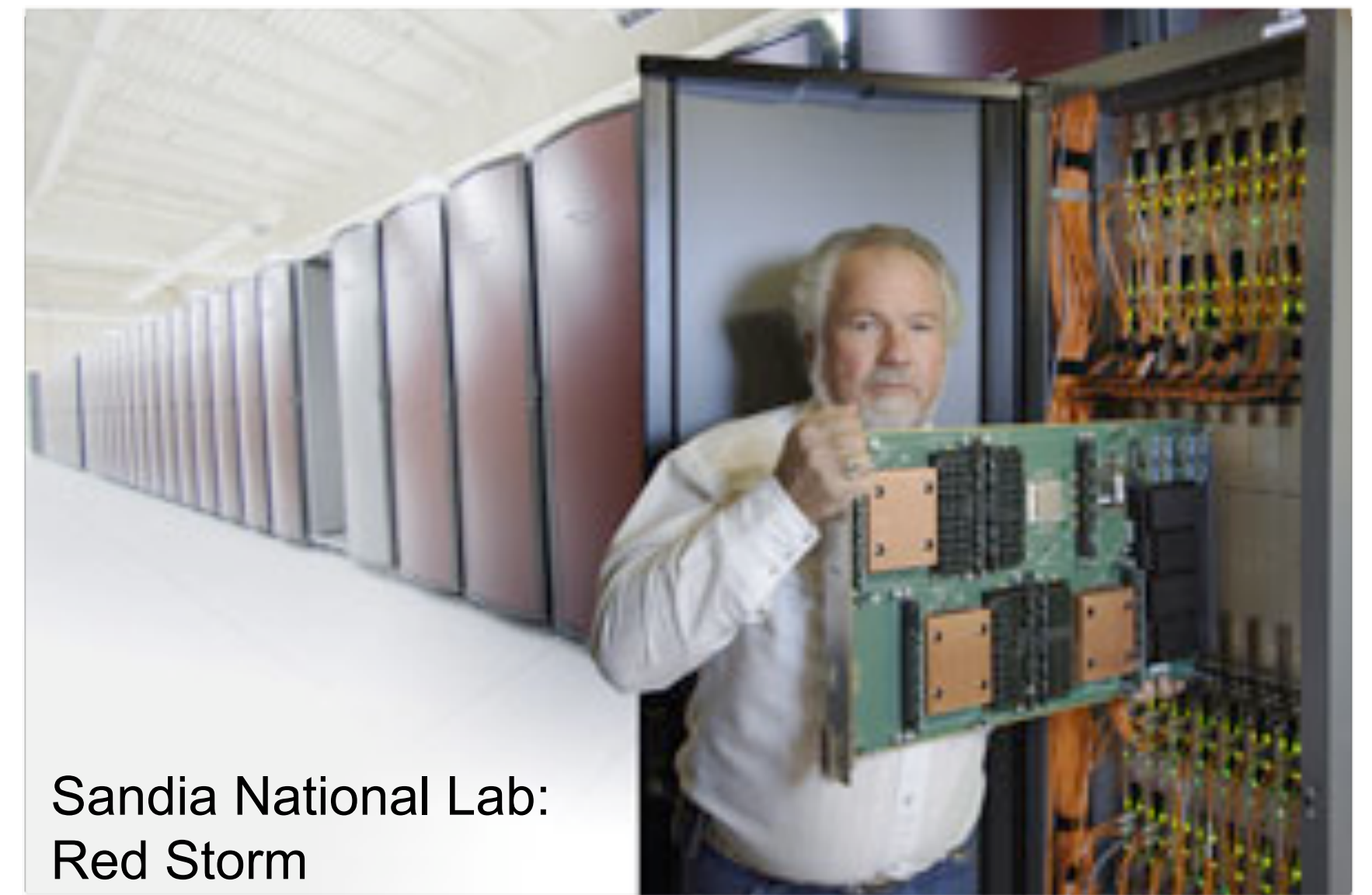
Sandia National Lab:
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massive parallelism

Background / Context



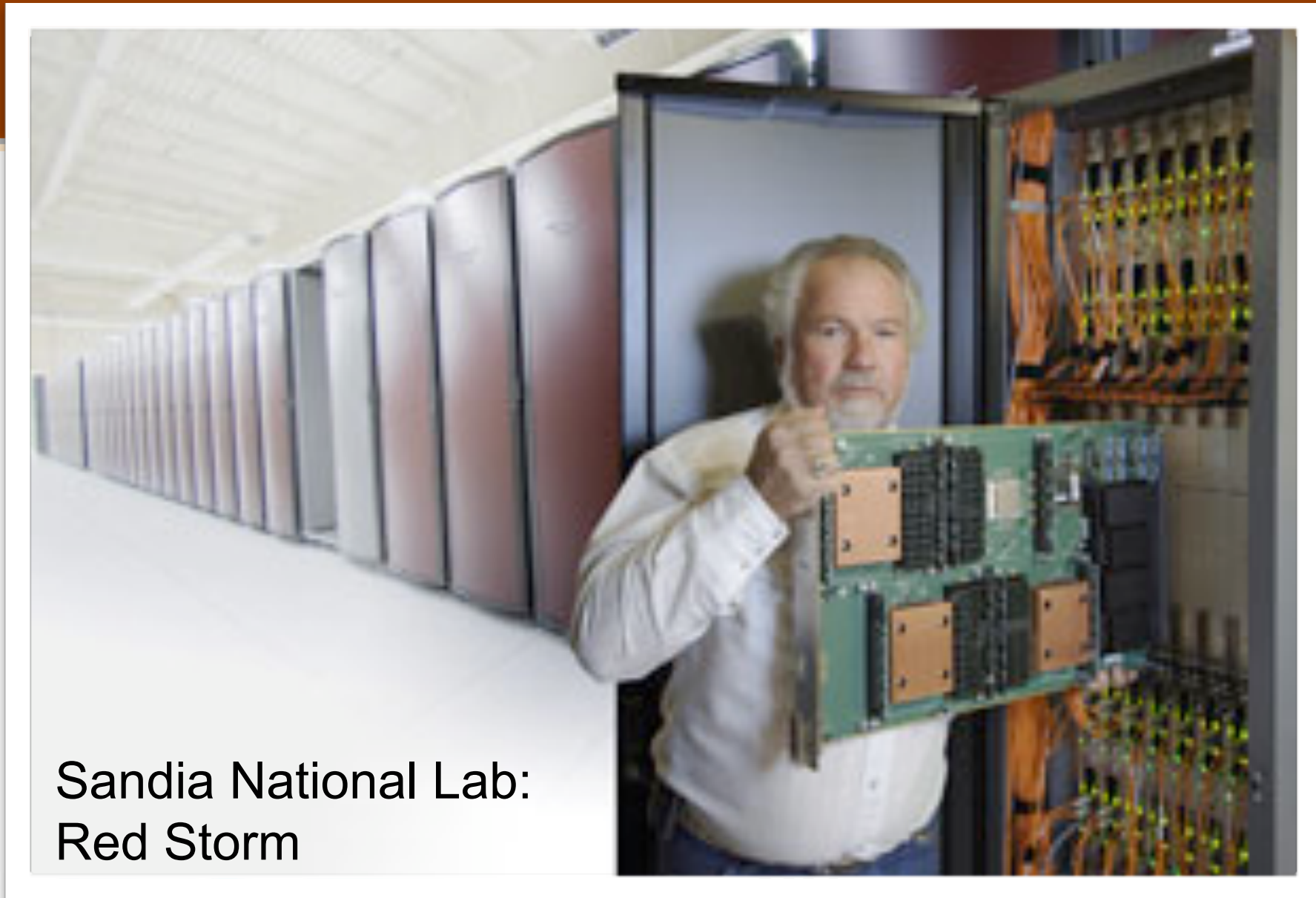
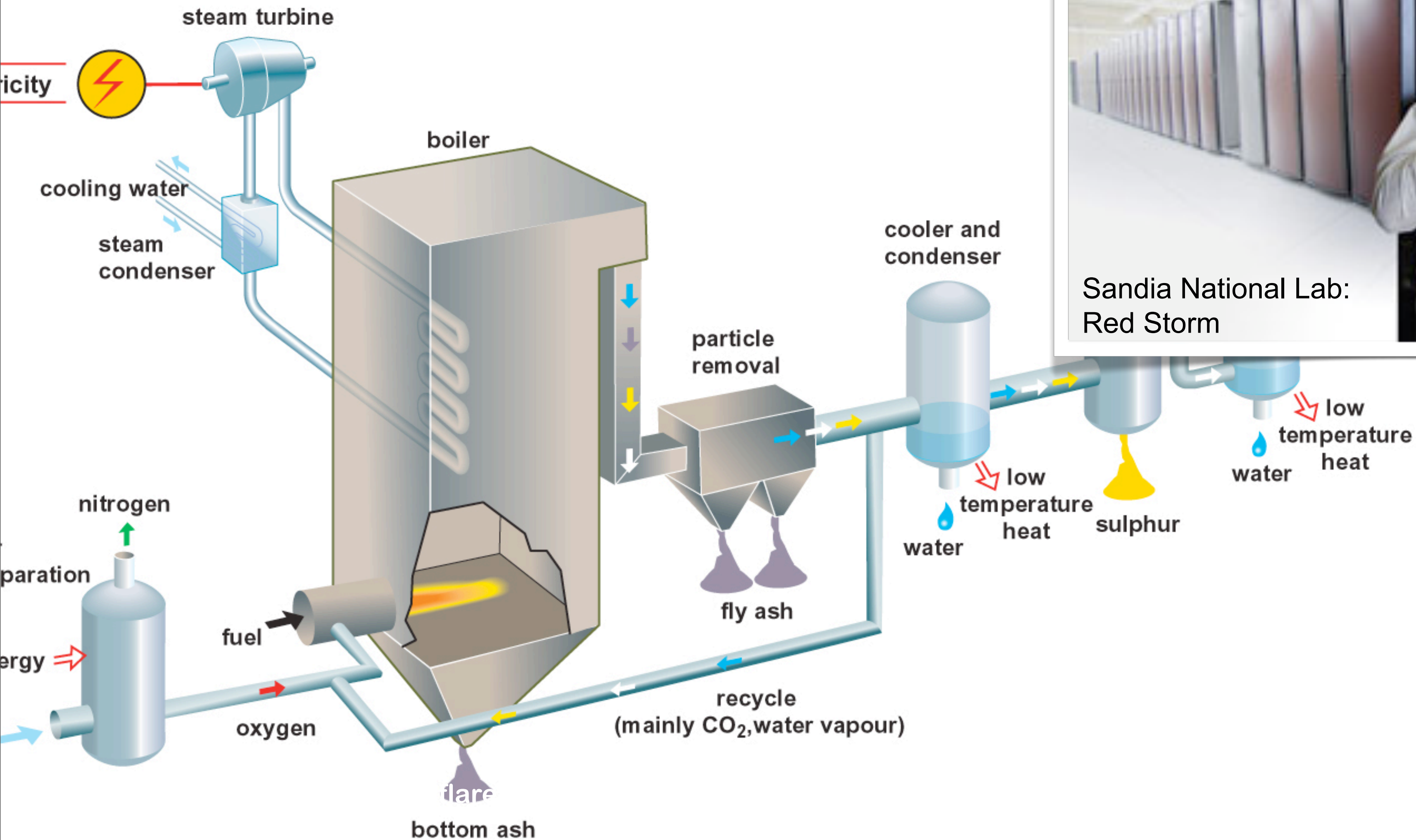
sour-gas flare simulation (U of Utah)



Sandia National Lab:
Red Storm

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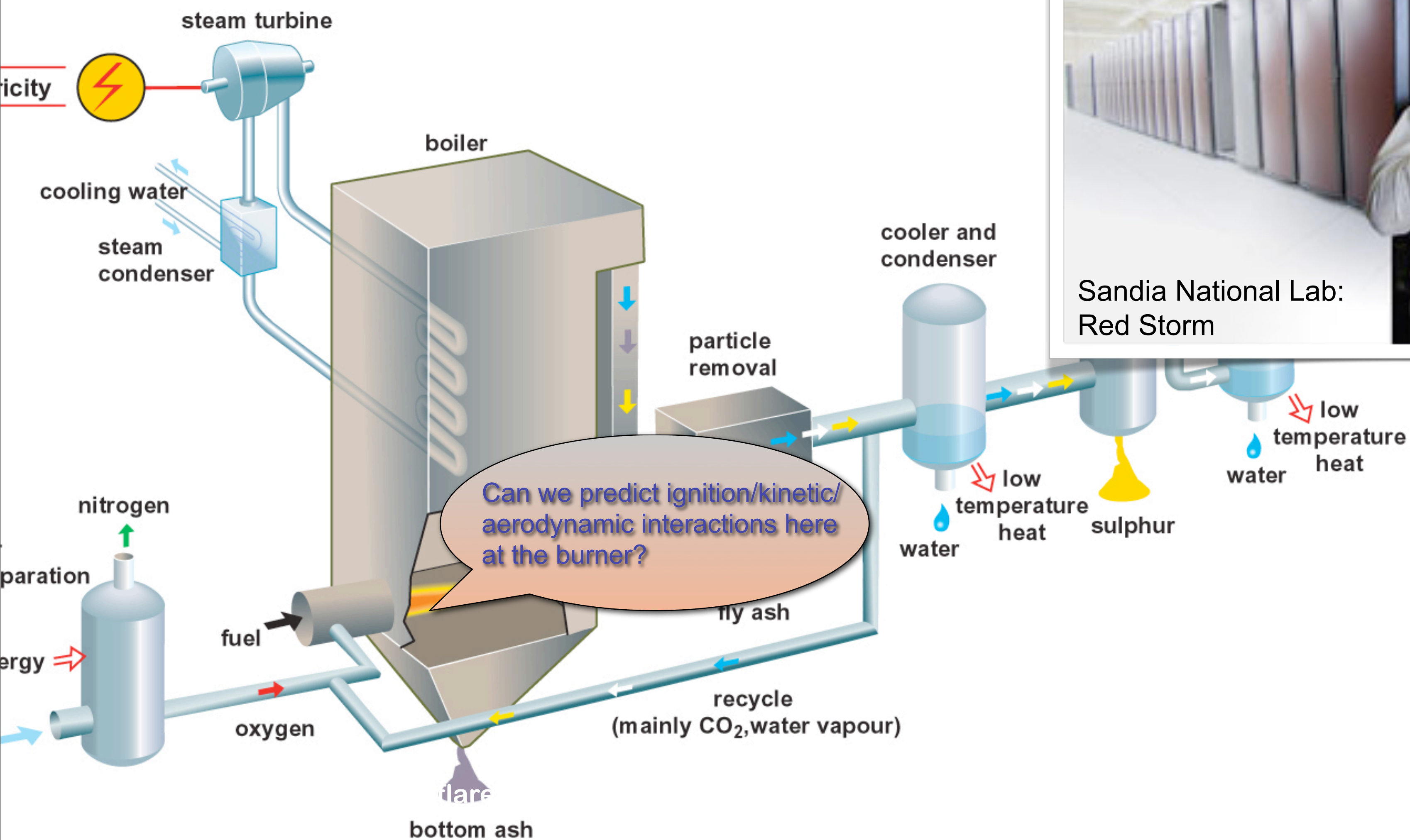
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Sandia National Lab:
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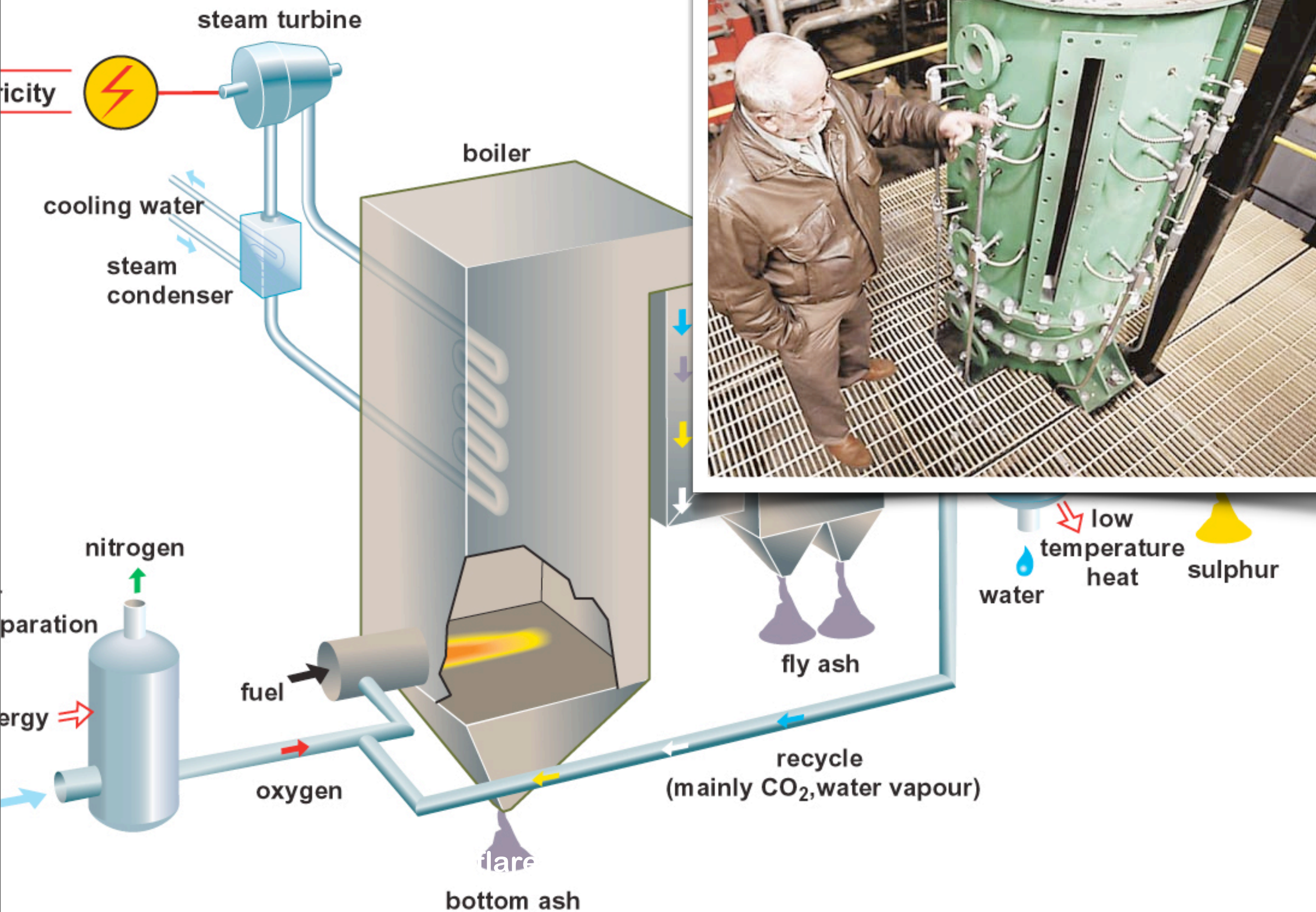
Background / Context



Sandia National Lab:
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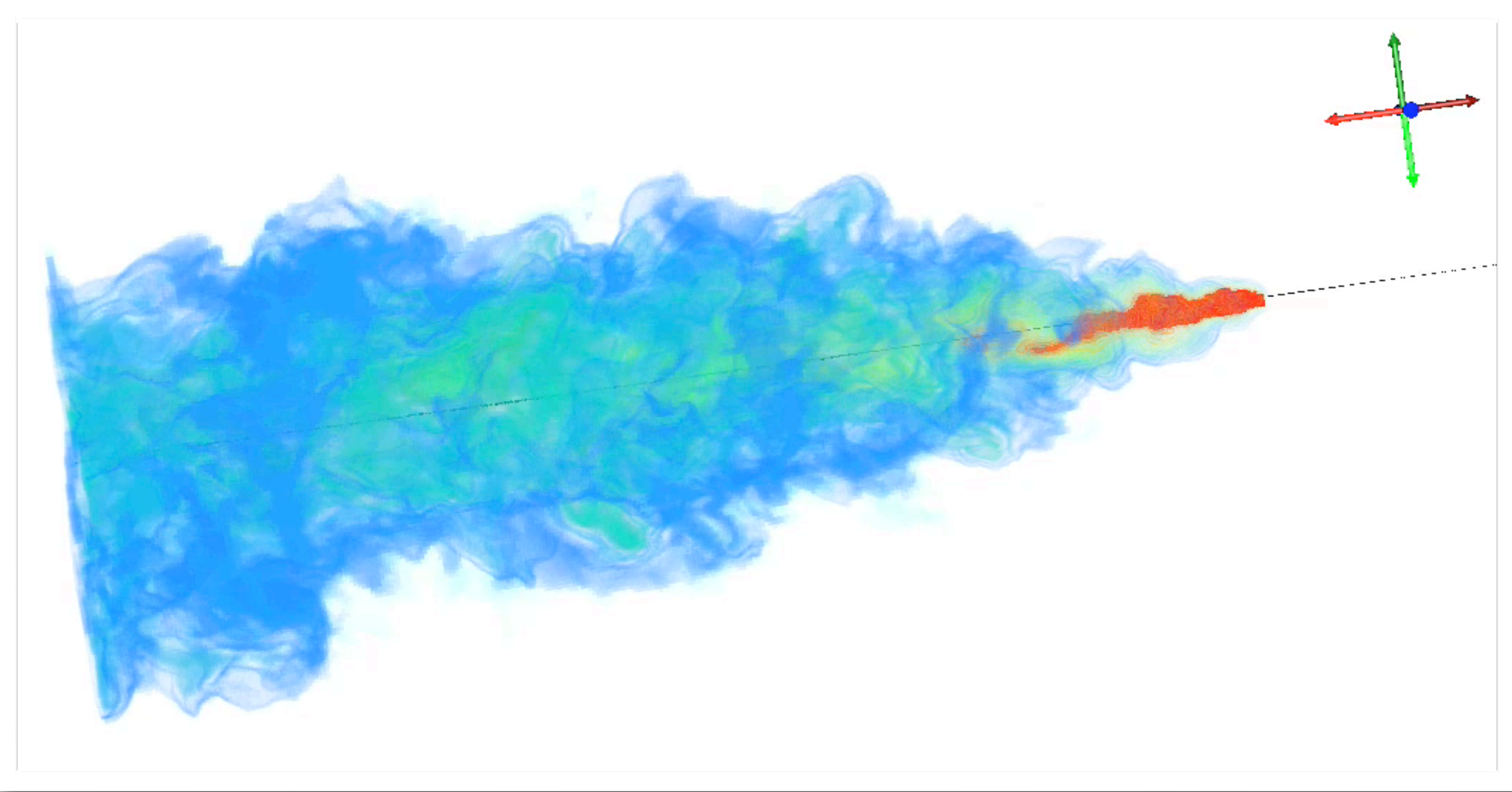
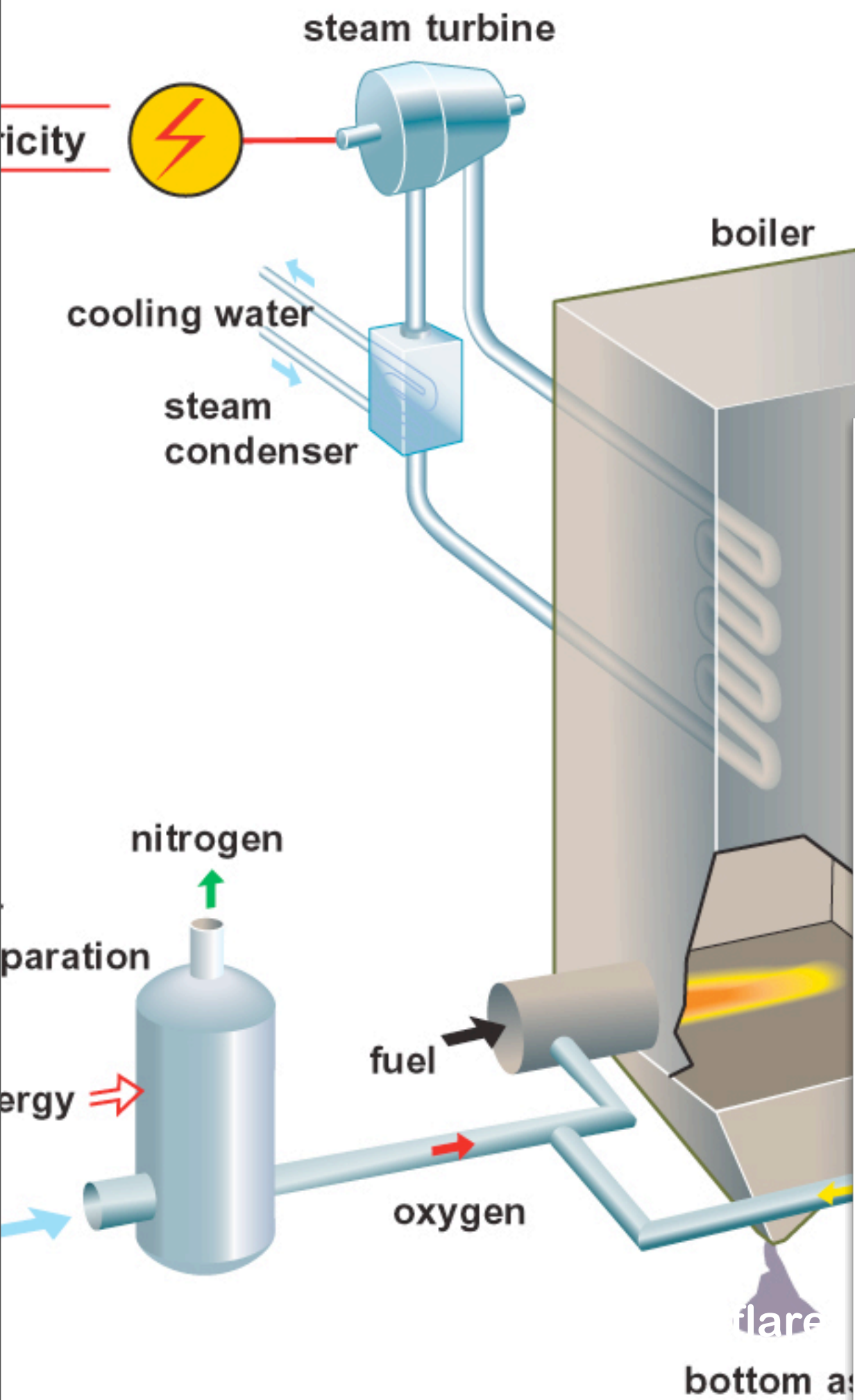


onal Lab:

ism

 low temperature heat

Background / Context



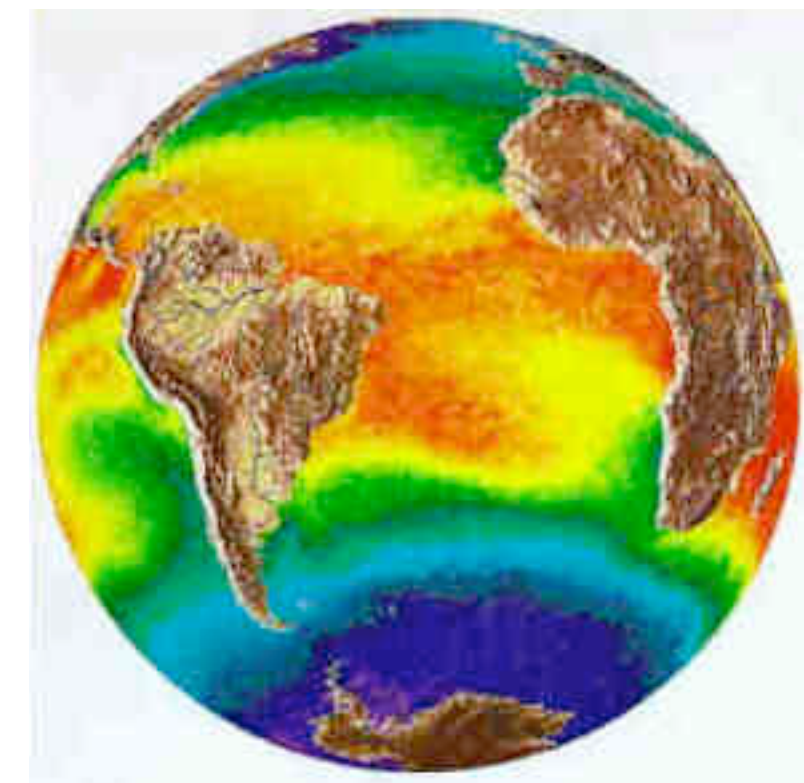
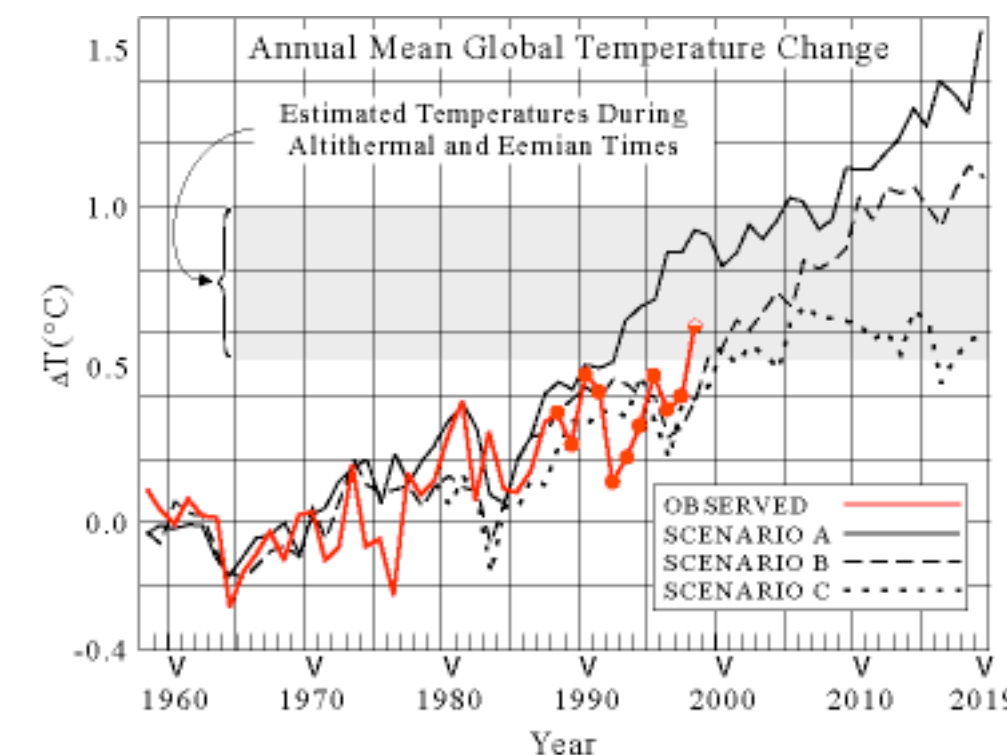
Simulation & Experiment: quantifiable predictivity



source: GeographyAcademy



- simulation is increasingly being called upon to provide **predictive** capability for decision making
- multidisciplinary problems (*expensive function evaluations*) that require **communication** between stake-holders (**risk assessment**)
- need measurements & simulation together to produce quantified predictivity with **uncertainty assessment** (trends not enough)



Simulation & Experiment: quantifiable predictivity



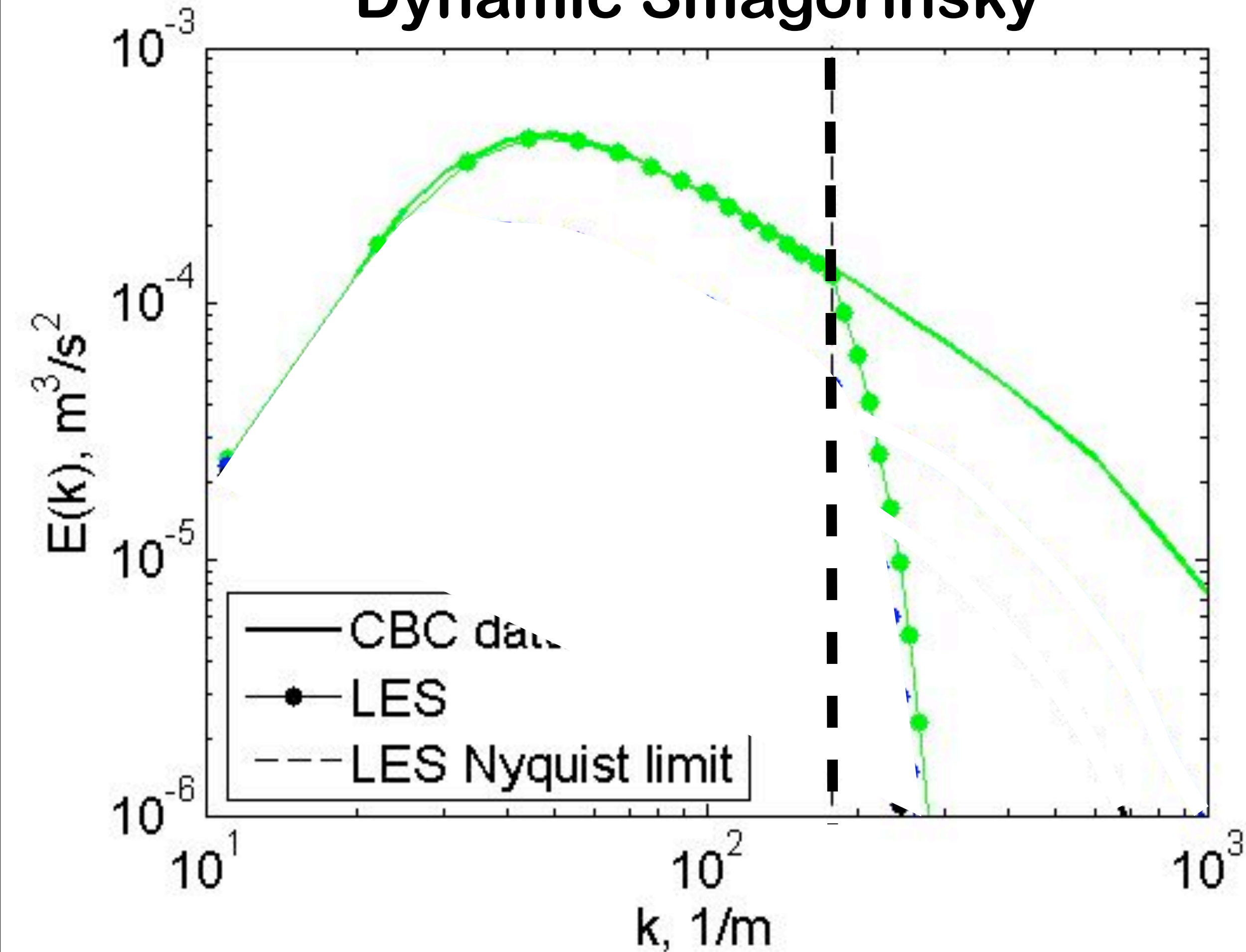
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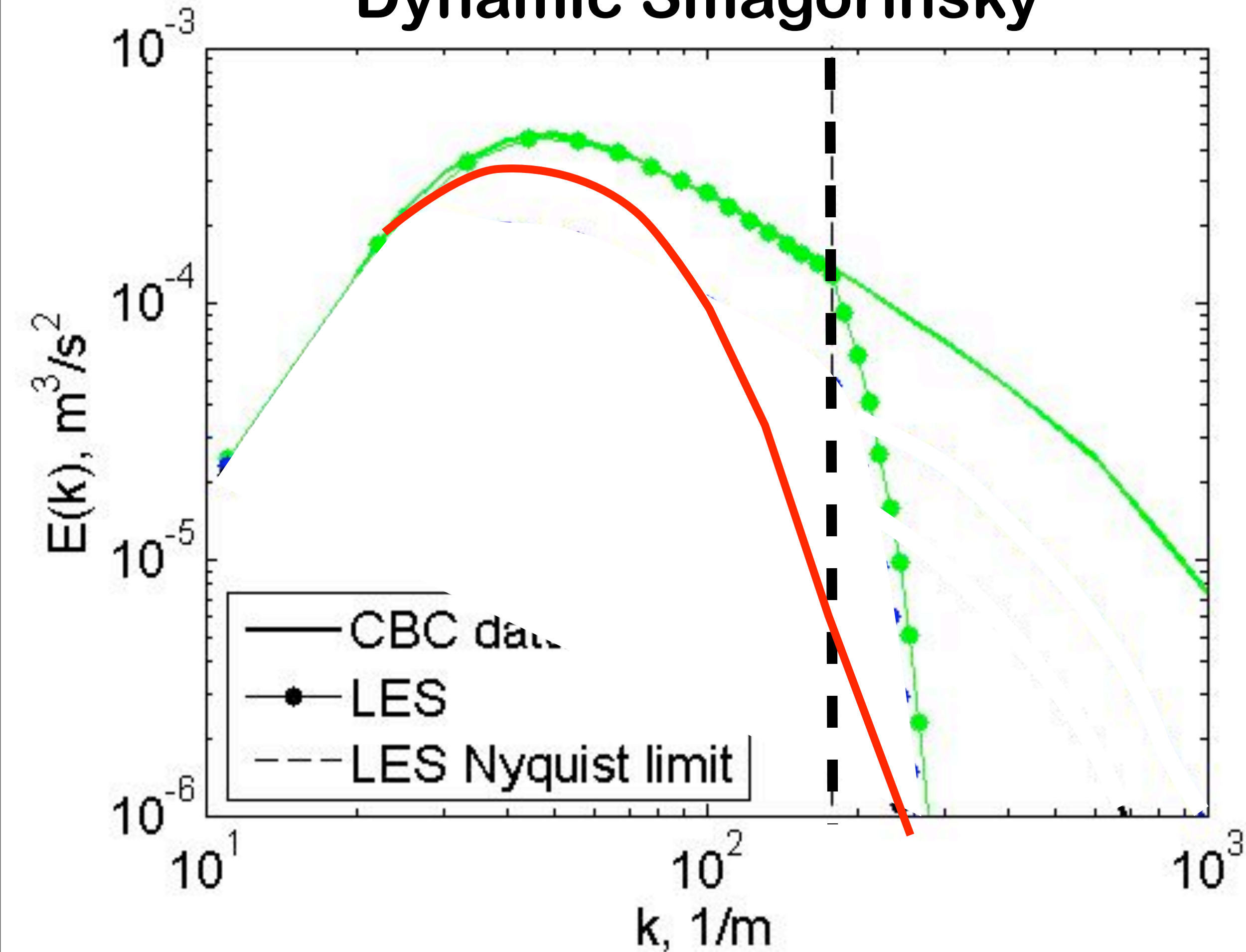
Turbulent Energy Spectrum

Dynamic Smagorinsky

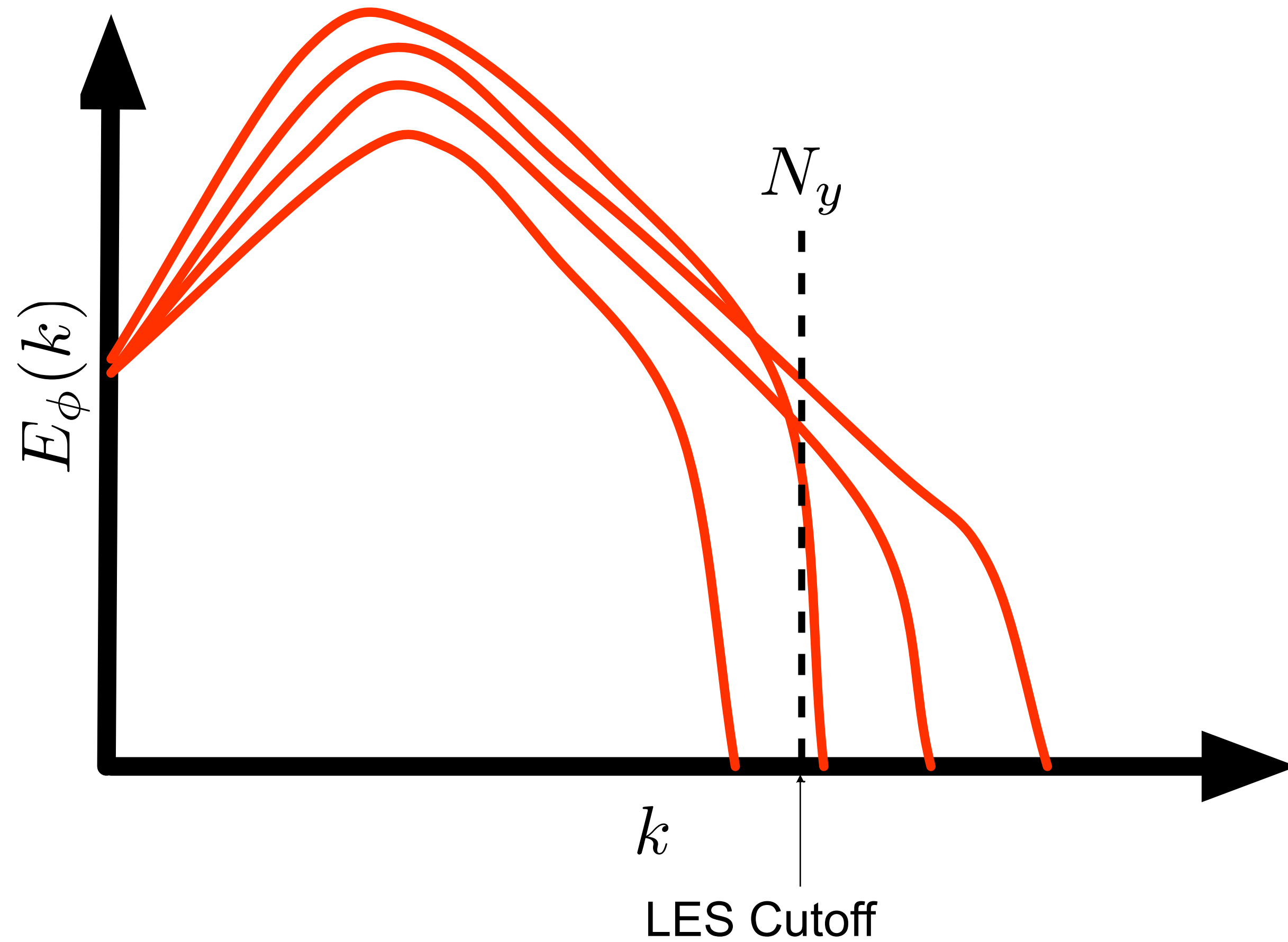


Turbulent Energy Spectrum

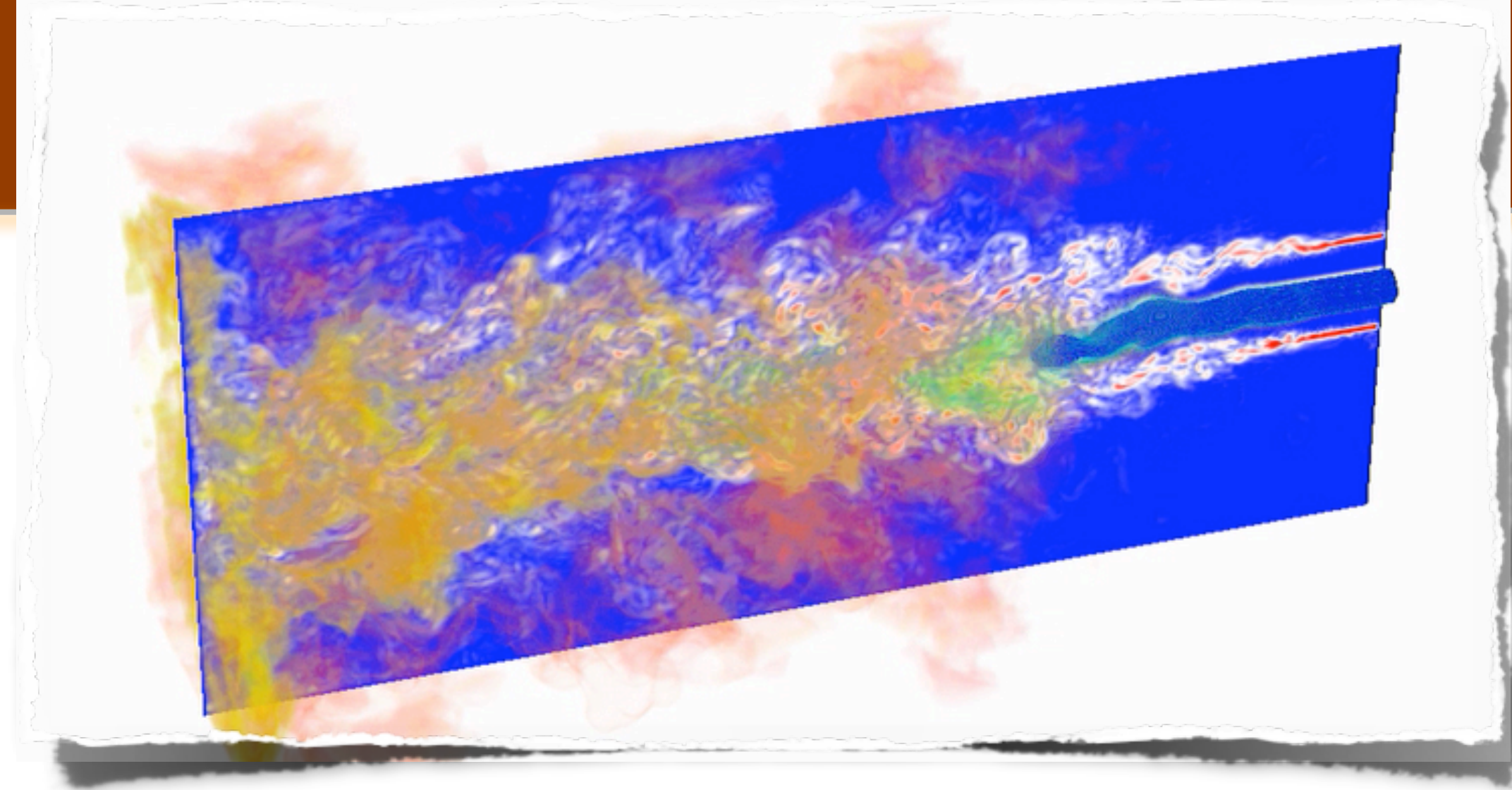
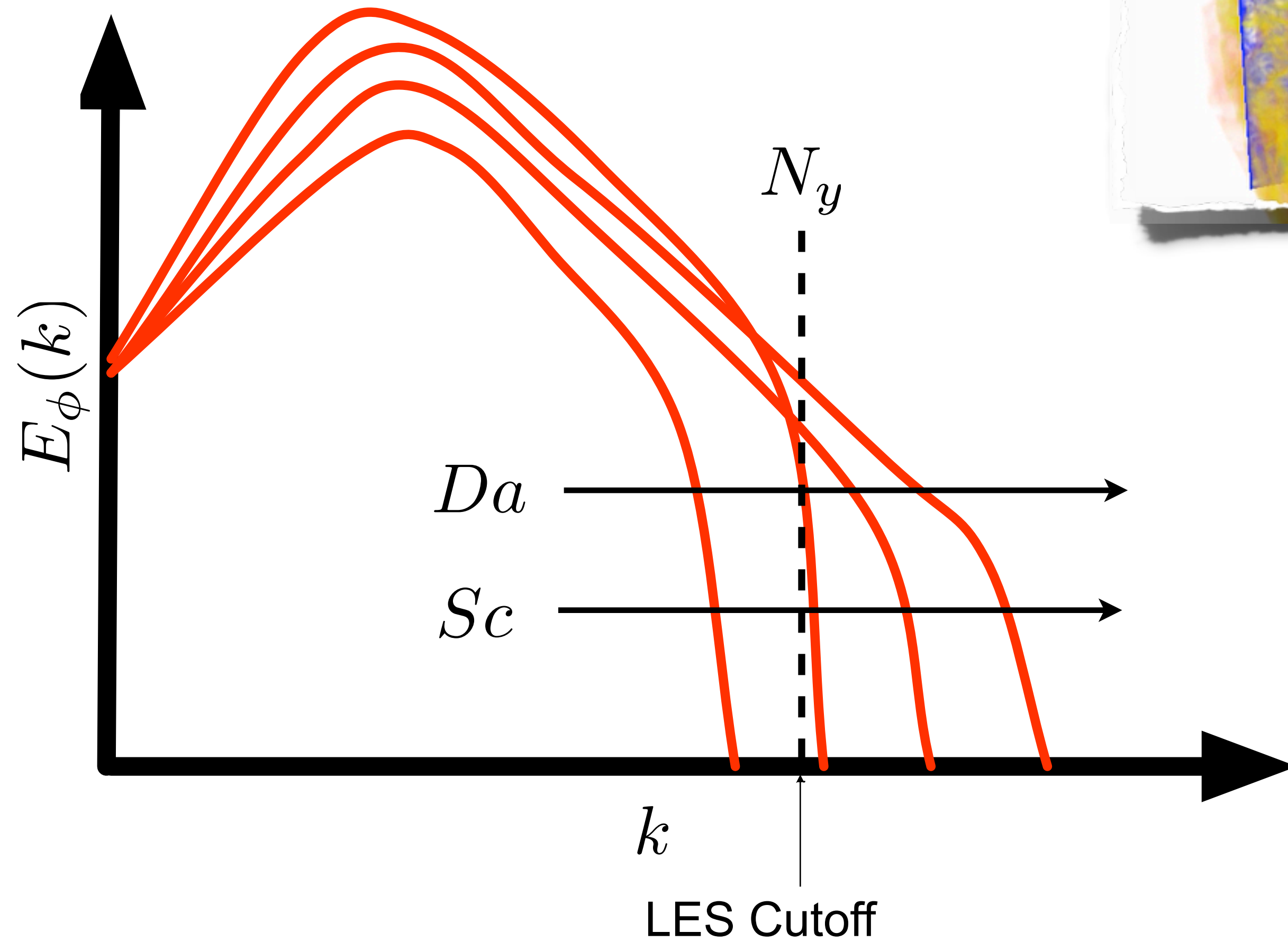
Dynamic Smagorinsky



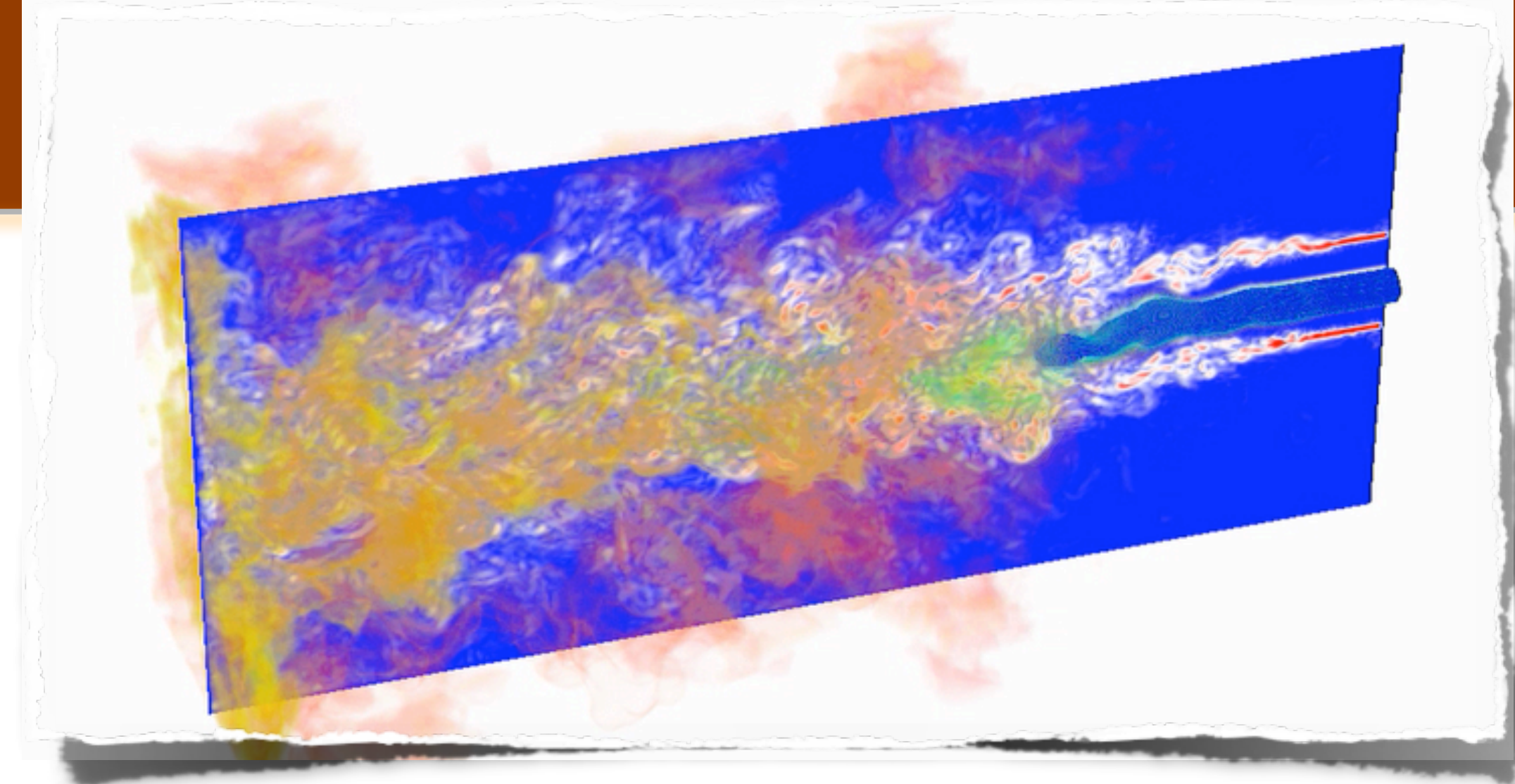
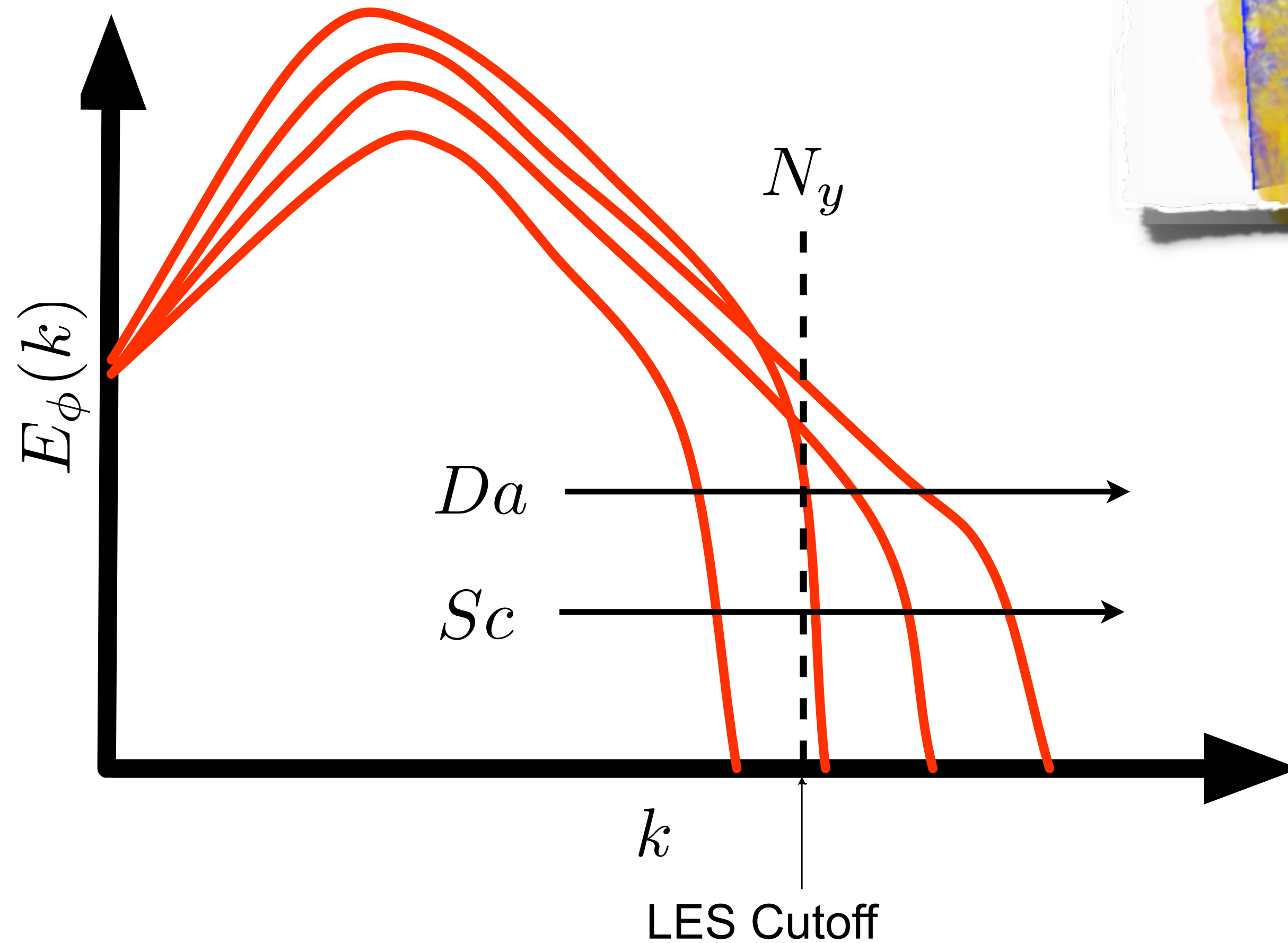
Turbulent Scalar Spectrum



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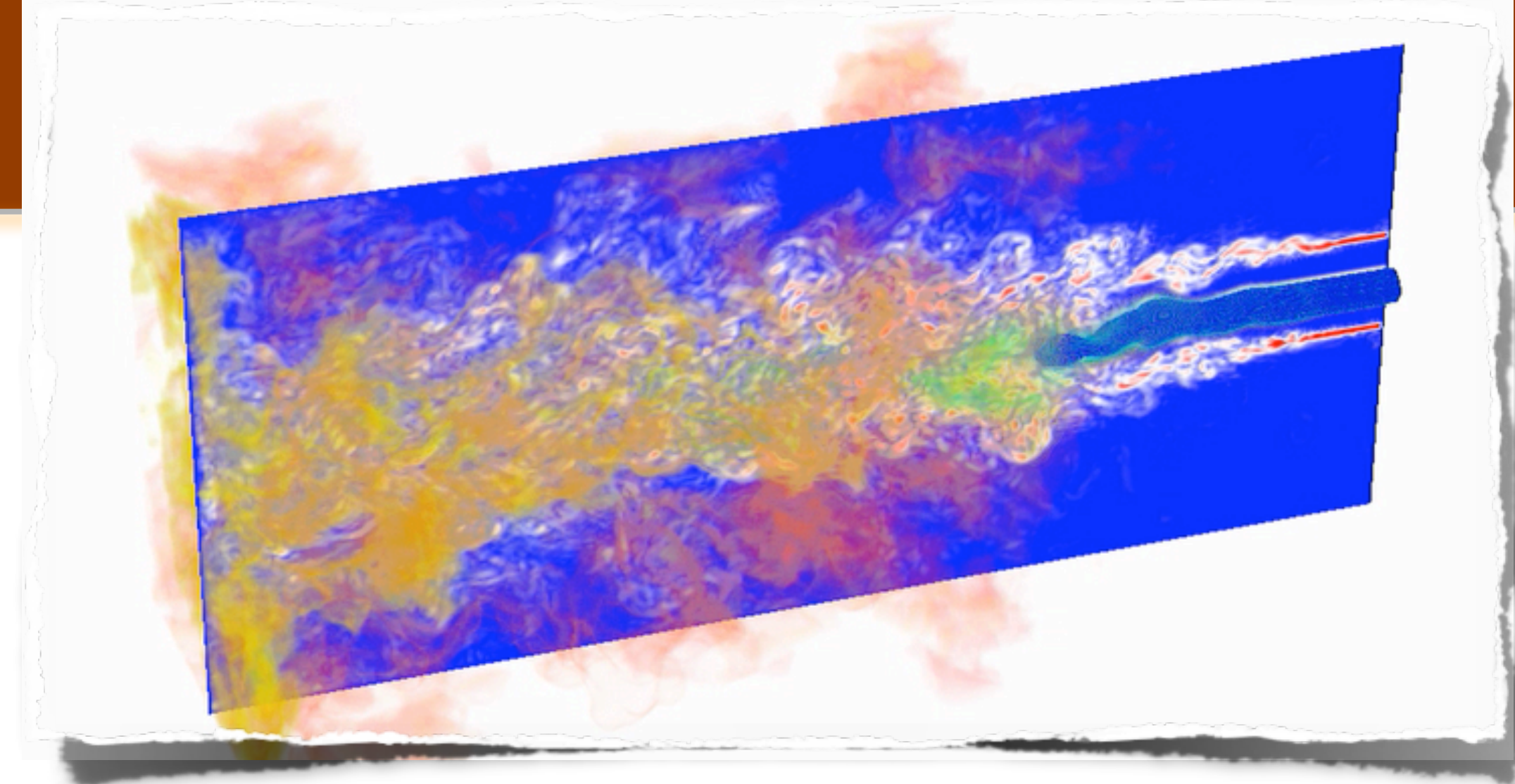
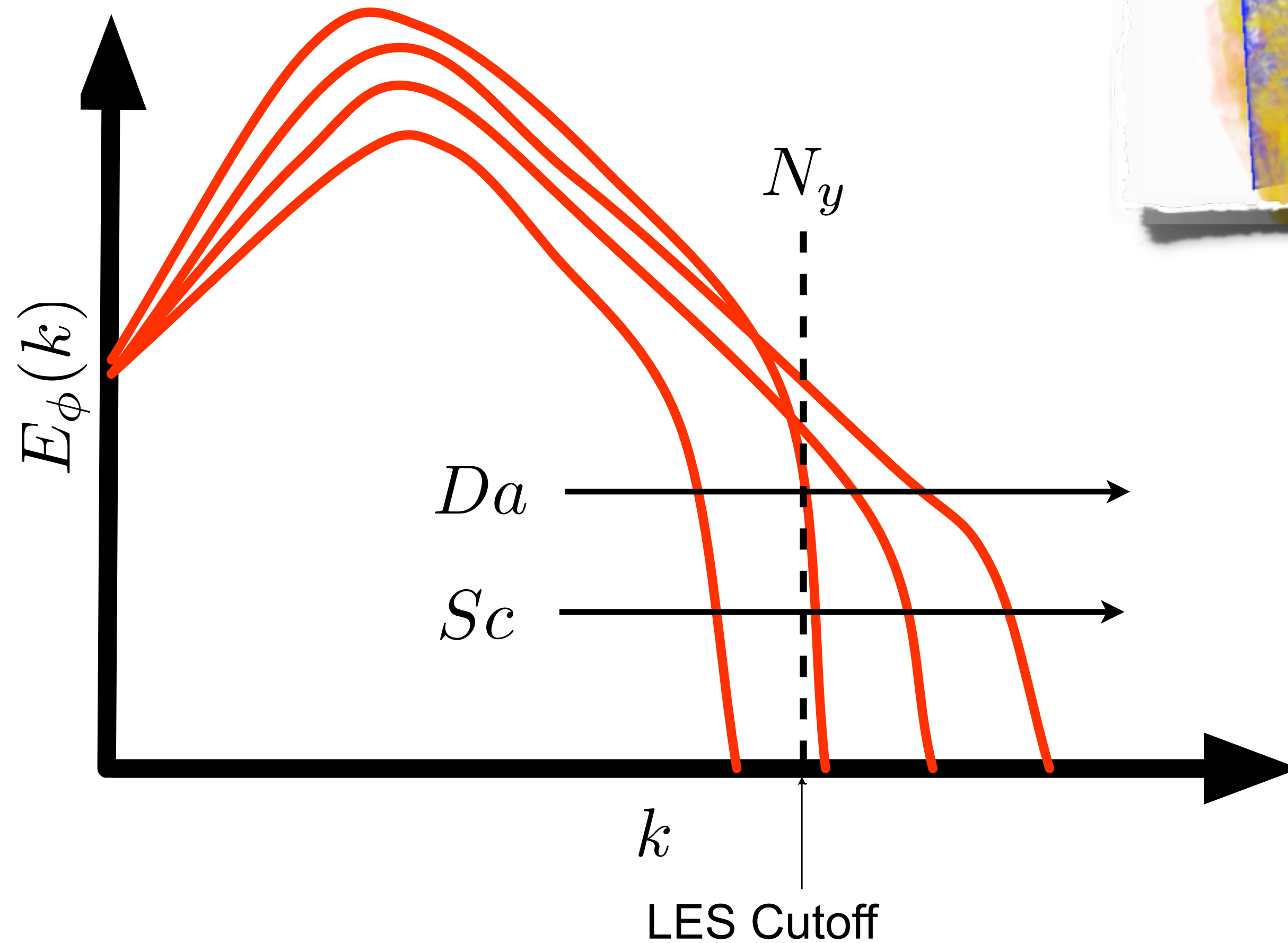


Turbulent Scalar Spectrum

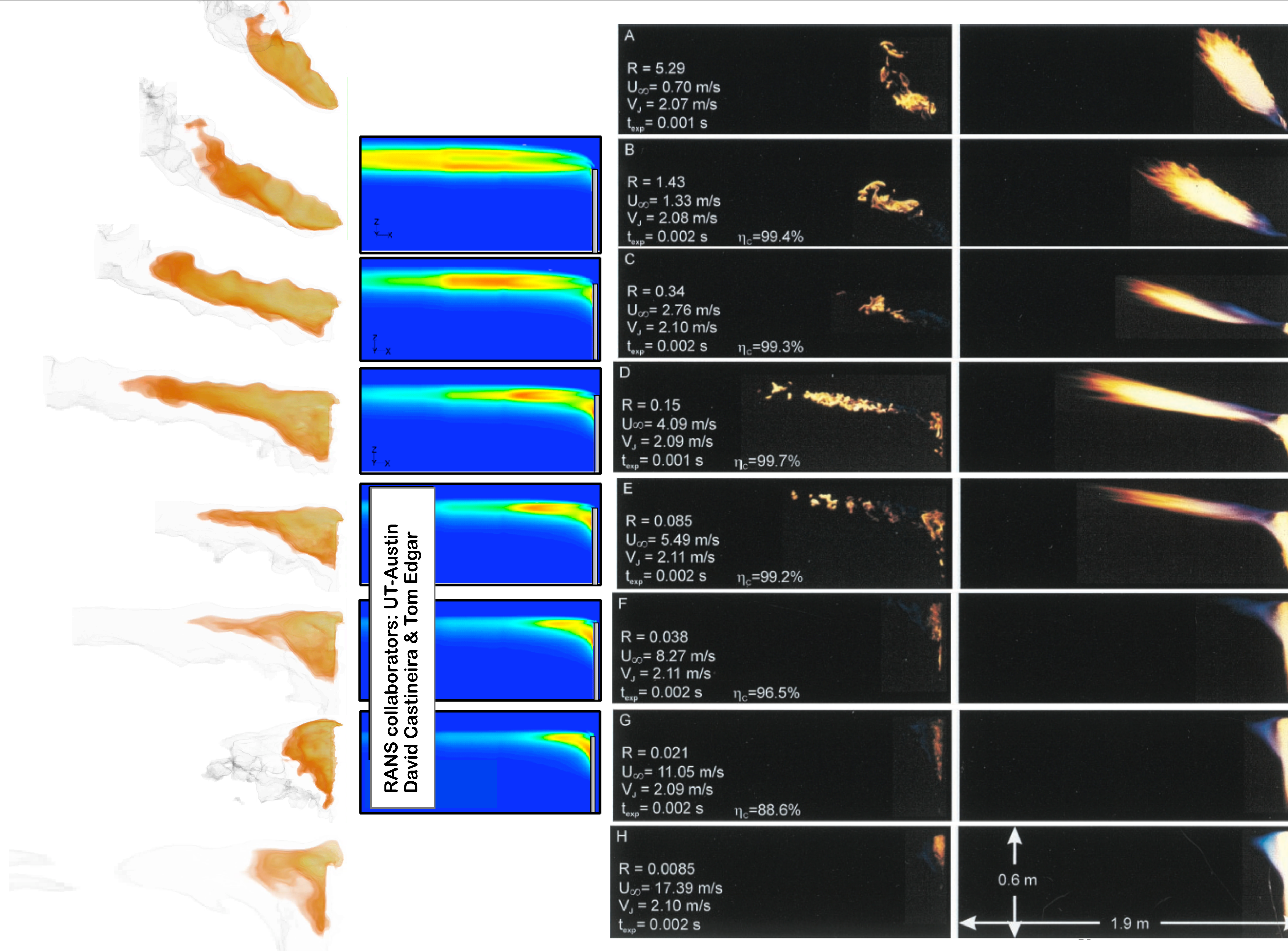


- if low wave-number process: LES offers direct resolution on the mesh! (ie, coal)

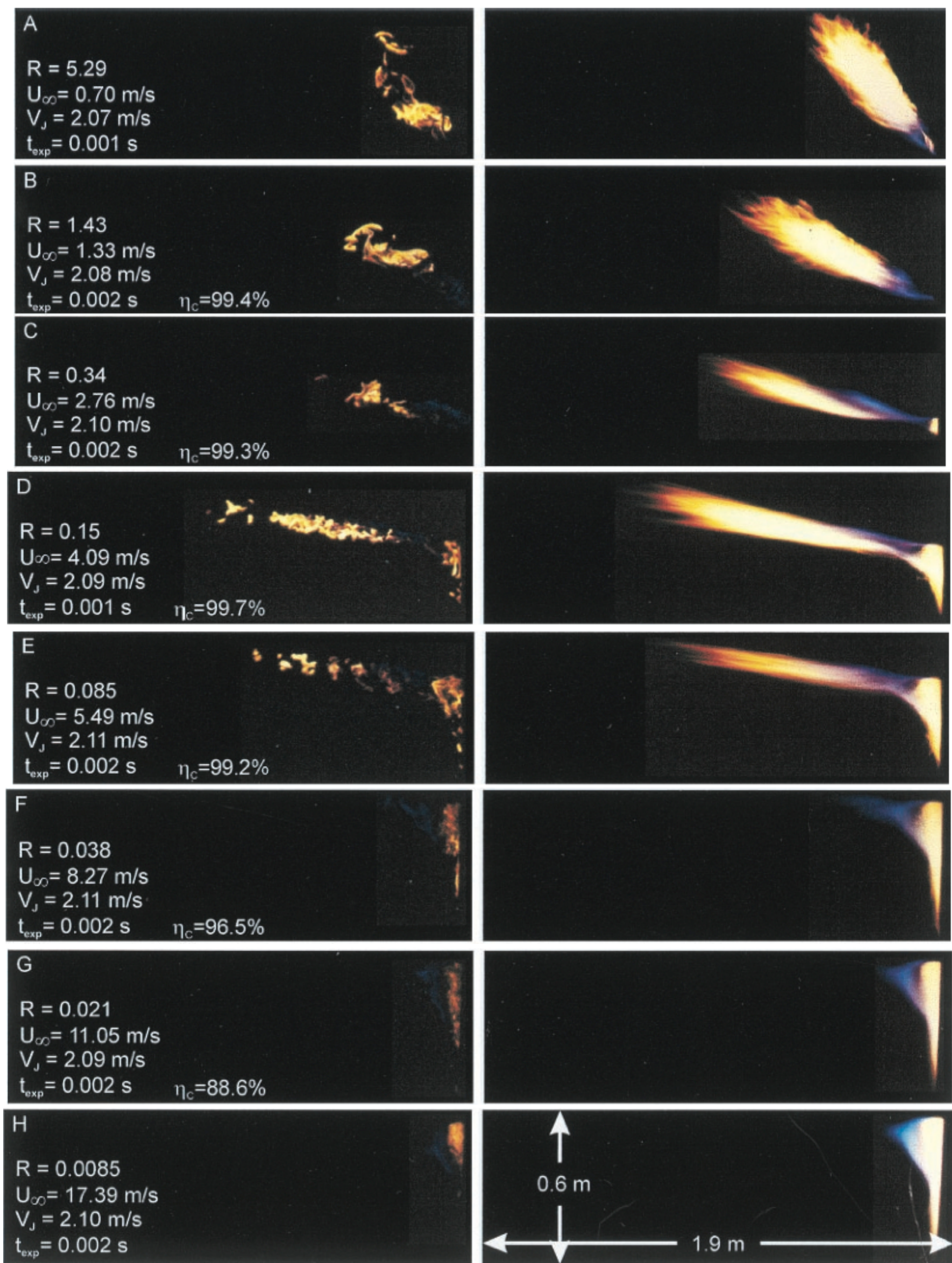
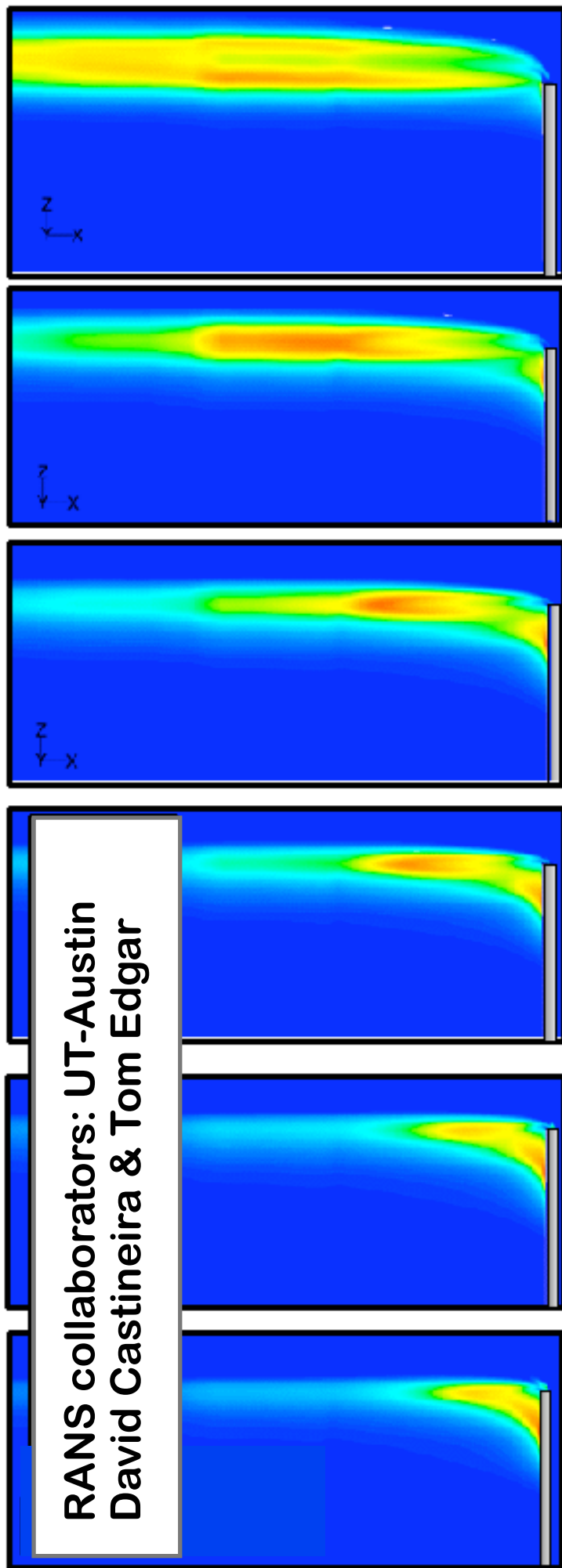
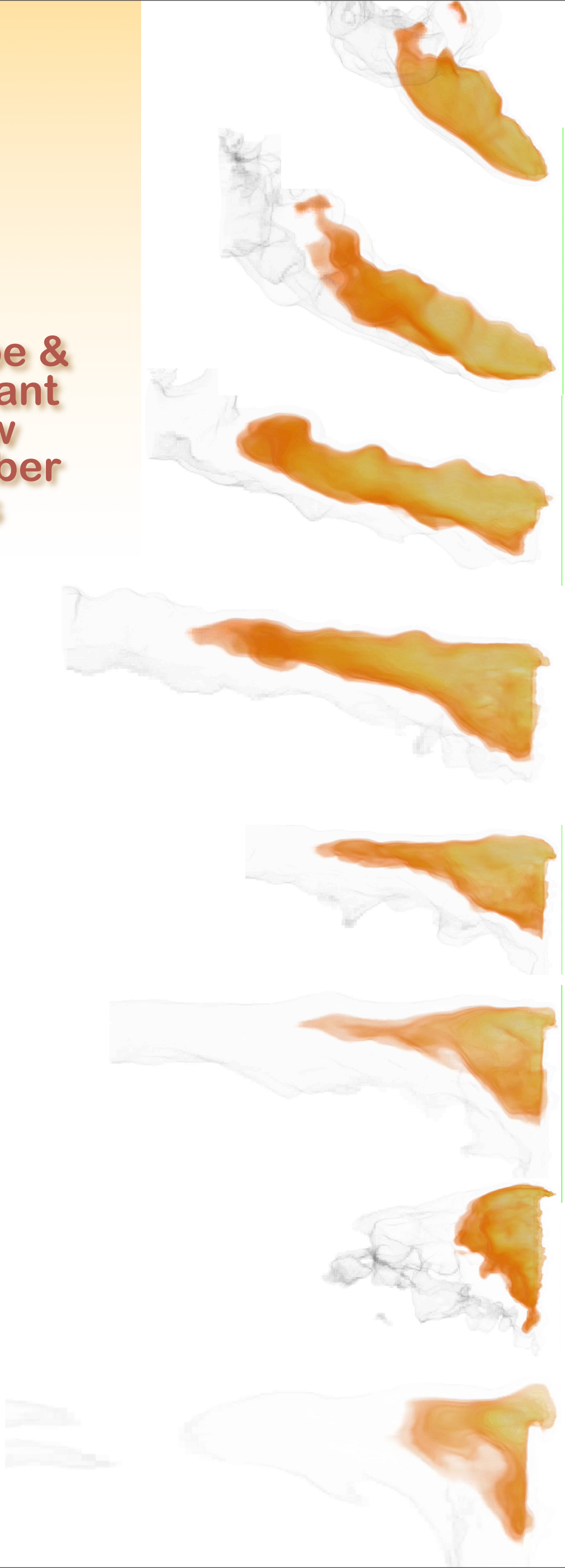
Turbulent Scalar Spectrum



- if low wave-number process: LES offers direct resolution on the mesh! (ie, coal)
- if high wave-number process: need multiscale models that accurately feed the resolved scale

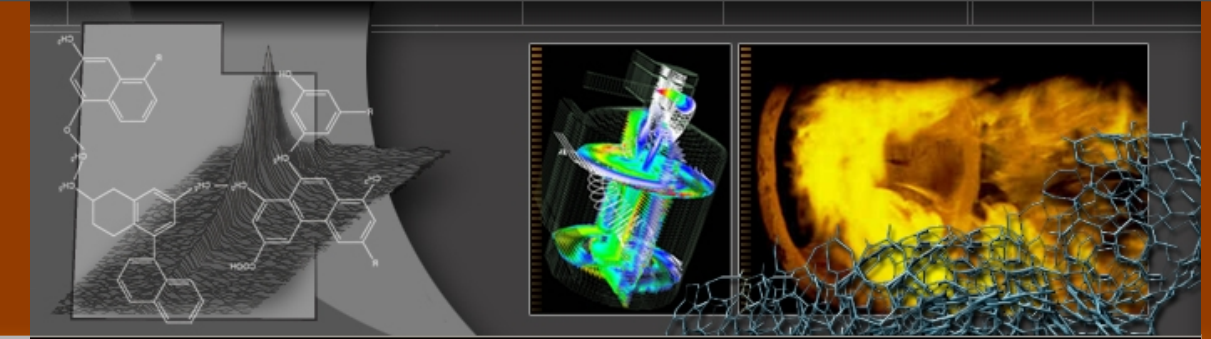


flare shape & size (buoyant force) - low wave number processes



oxy-coal predictivity

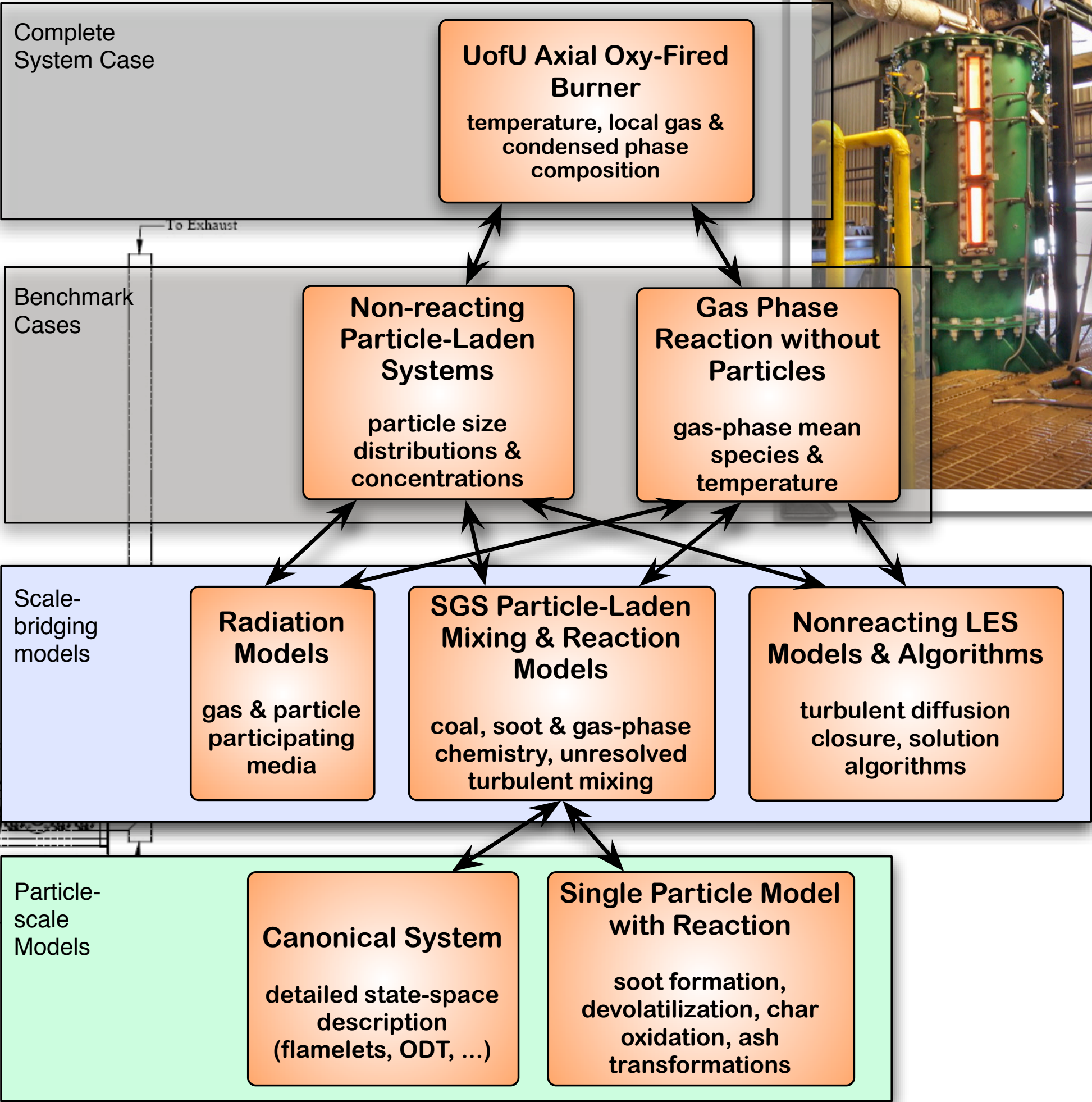
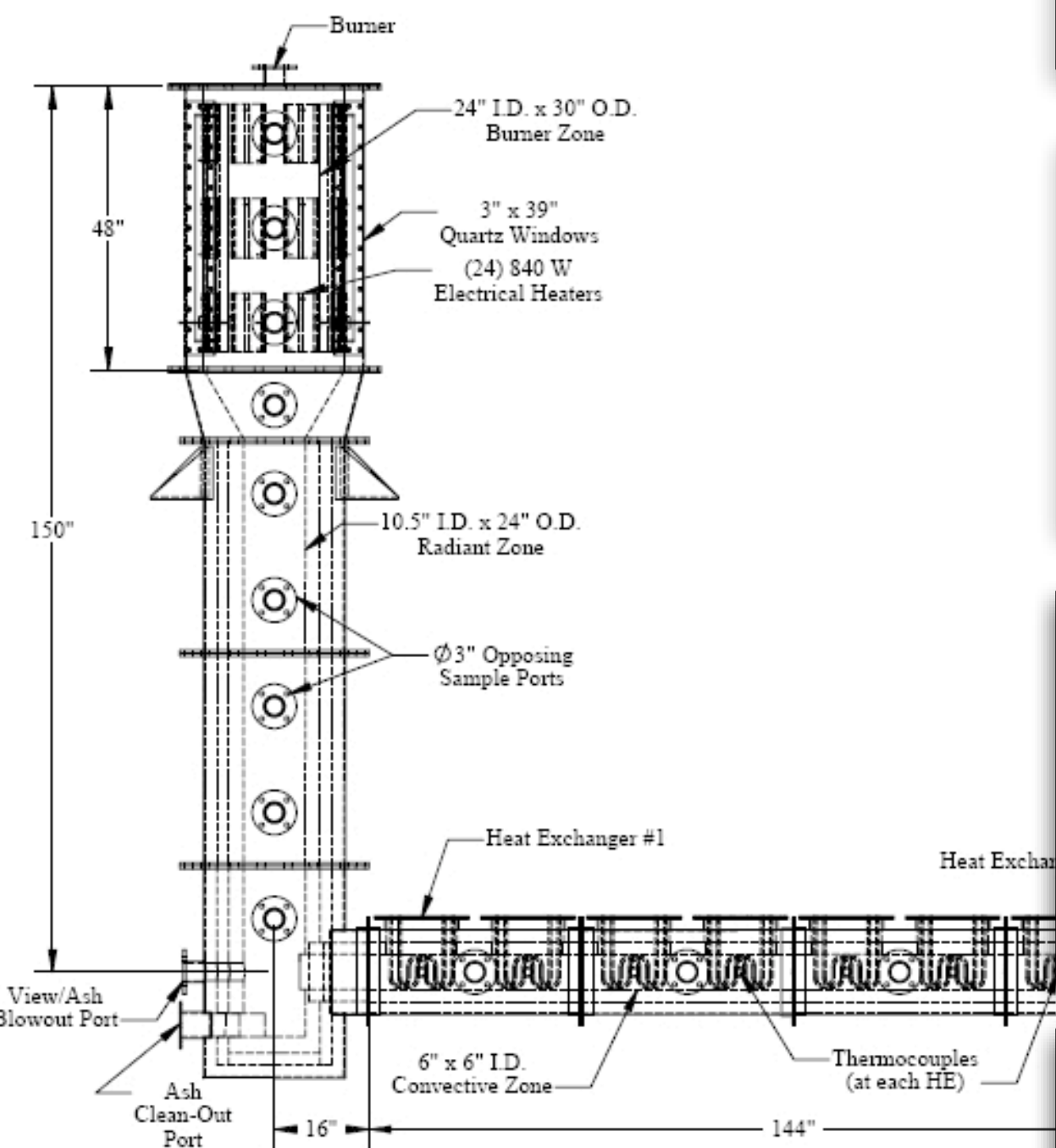
hierarchical validation and uncertainty quantification



oxy-coal predictivity

hierarchical validation and uncertainty quantification

Why LES?



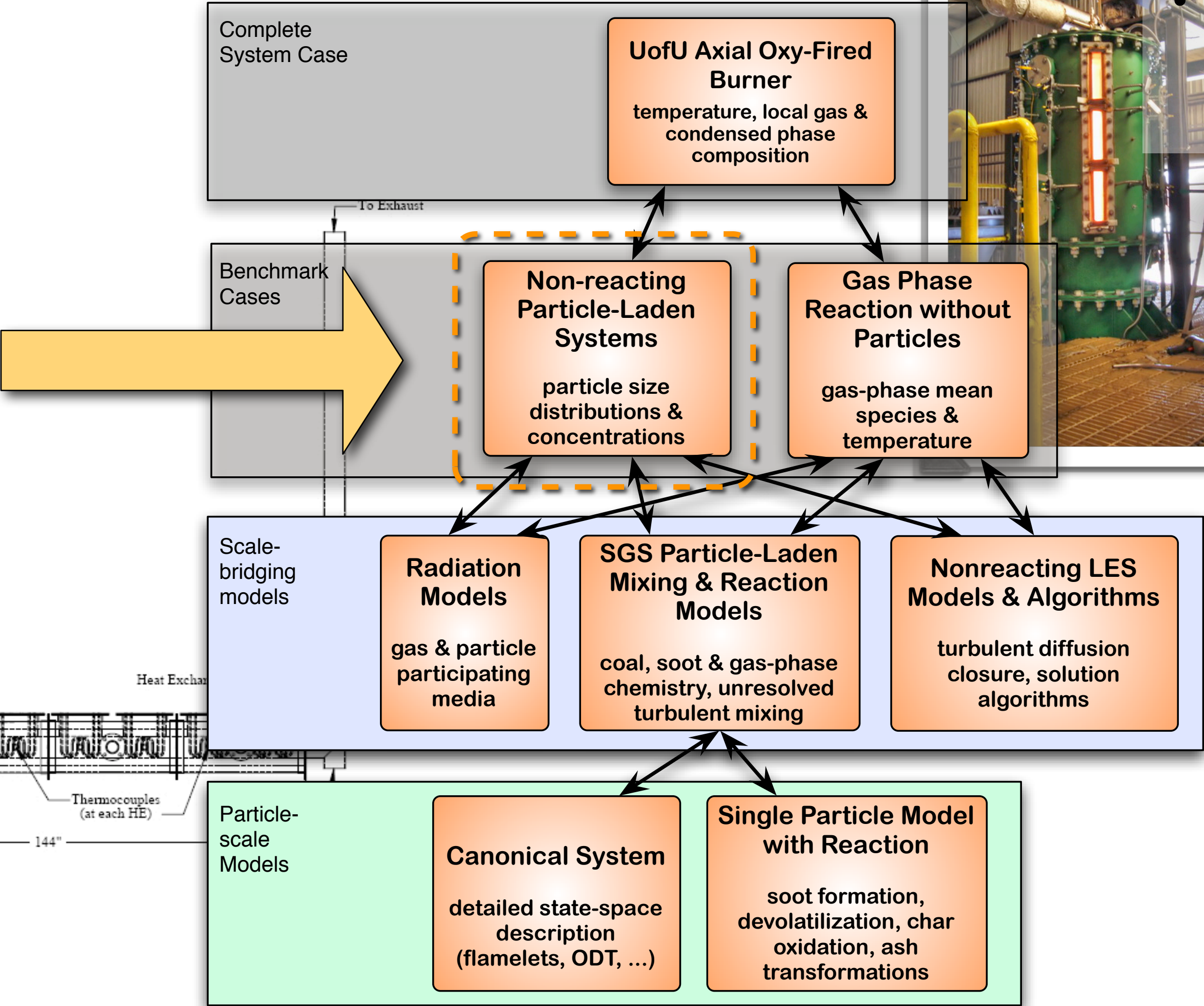
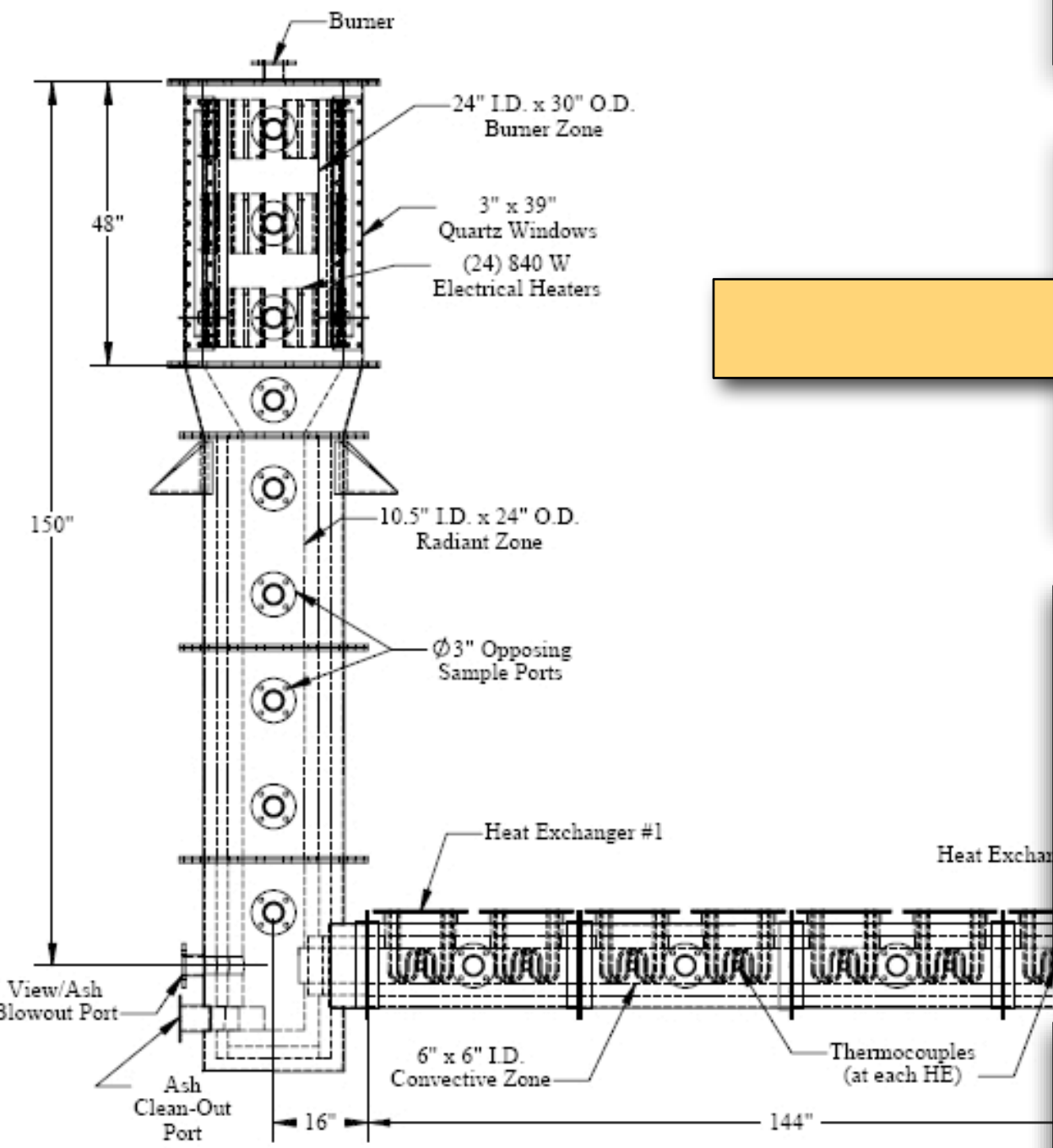
oxy-coal predictivity

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Why LES?

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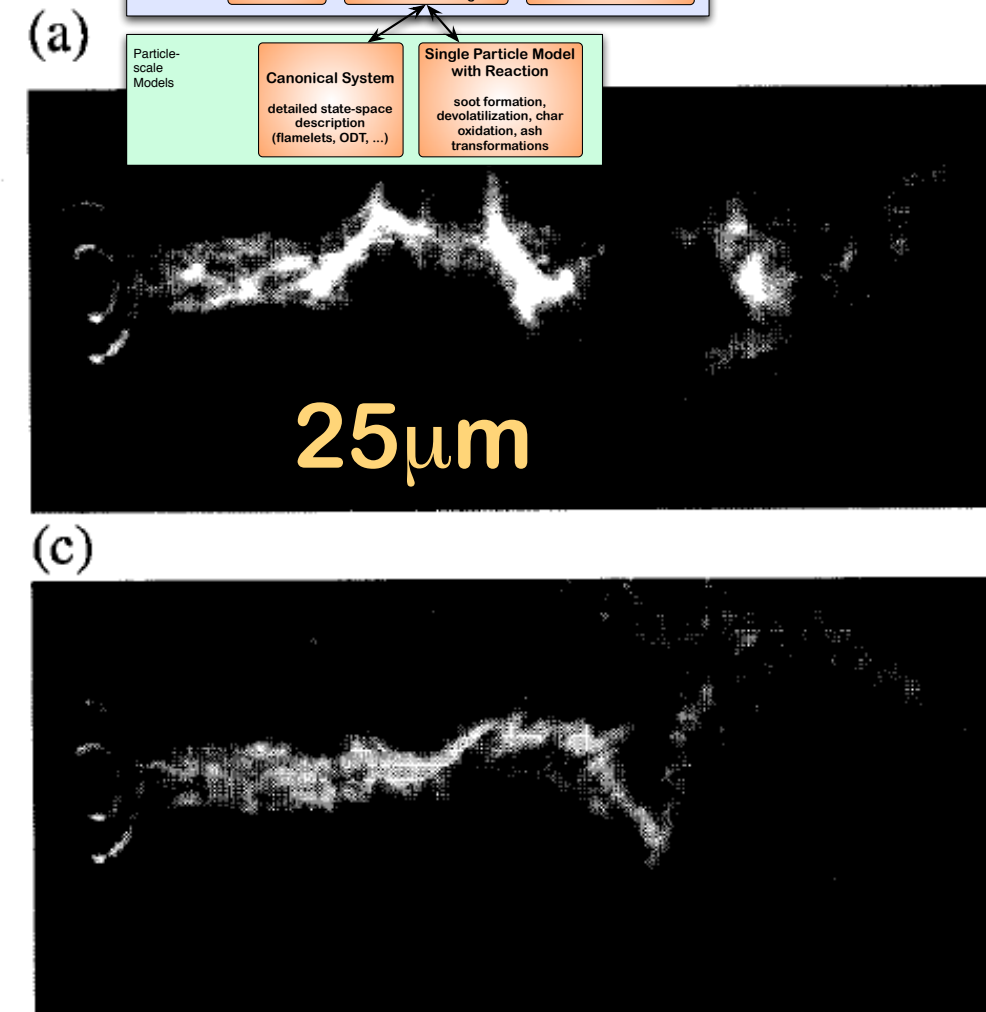
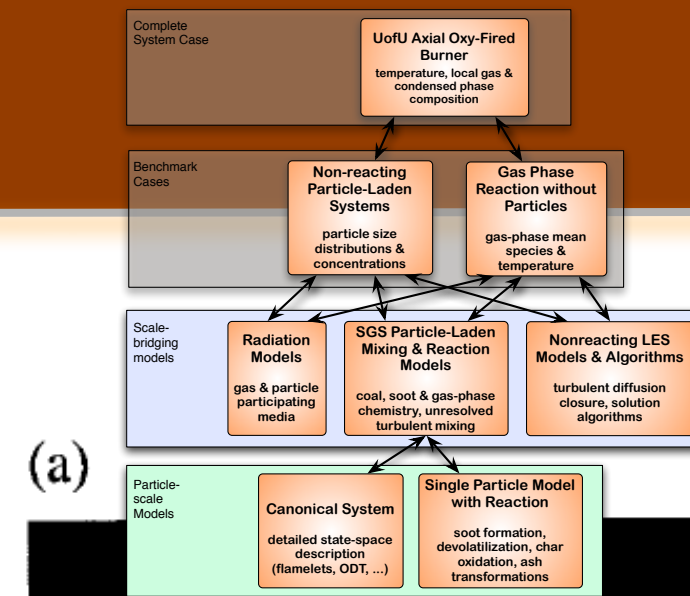
- particles transport and react at low wave numbers
- gas phase reactions occur at high wave numbers (subgrid-scale modeling)



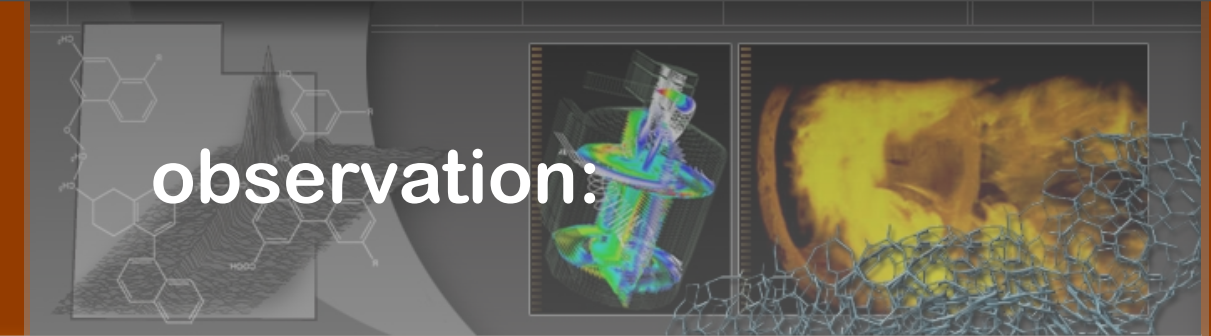
oxy-coal predictivity

hierarchical validation and uncertainty quantification
 ⇒ particle dynamics: particle clustering

Why LES?

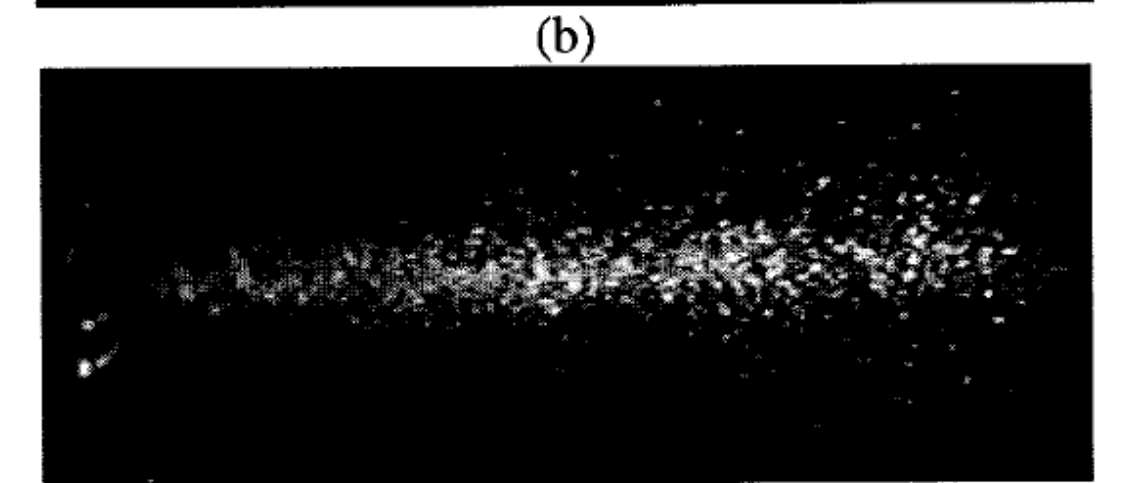
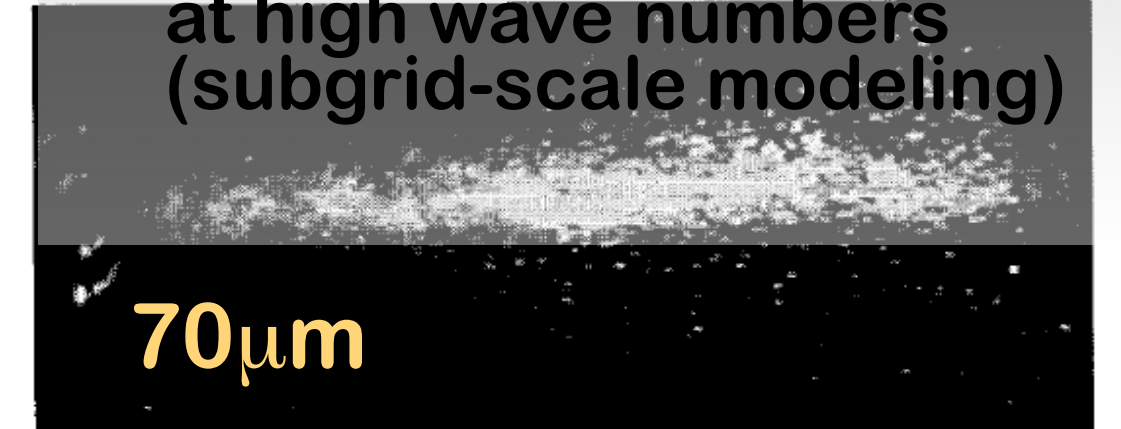


Budilarto & Sinclair-Curtis



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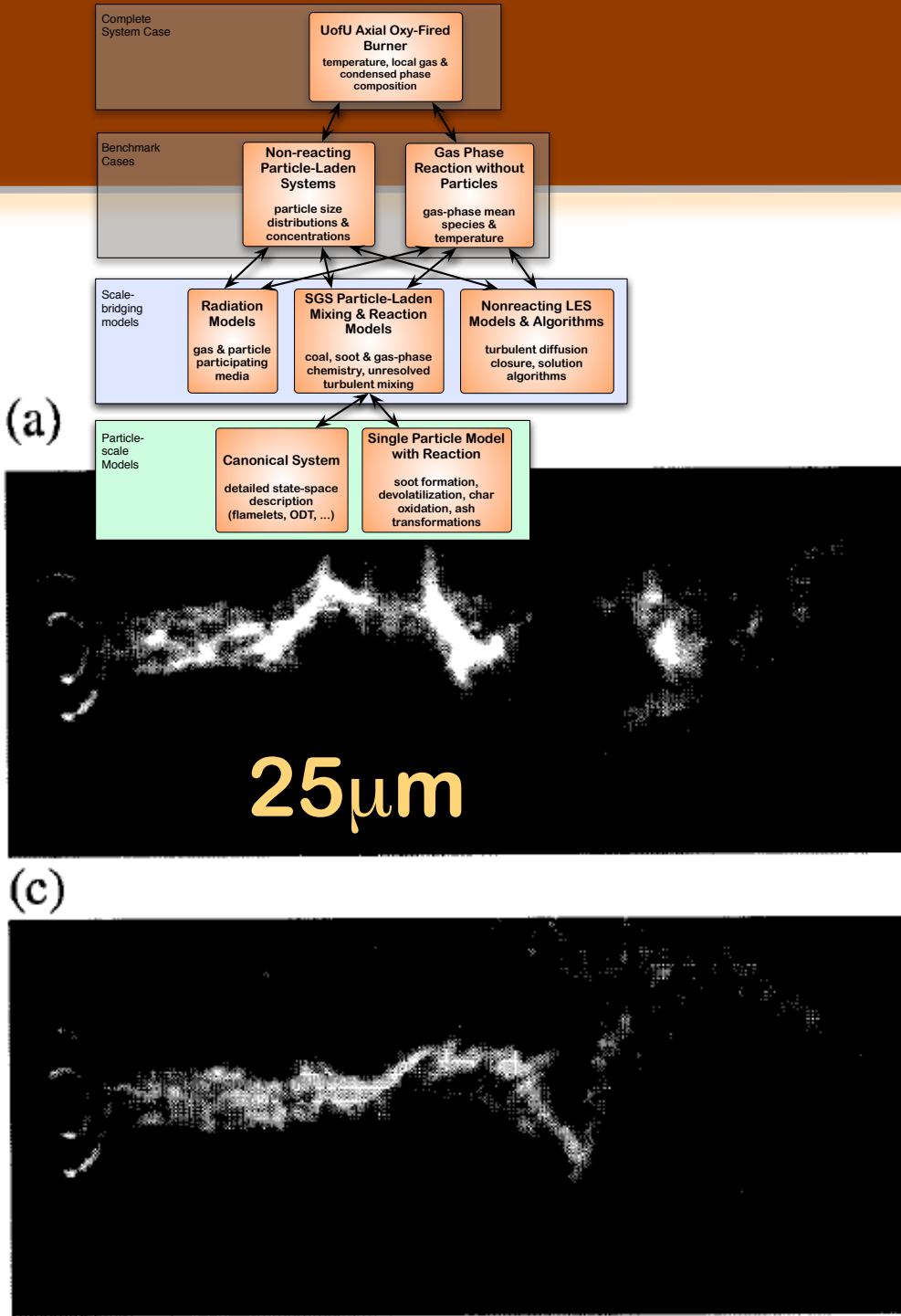
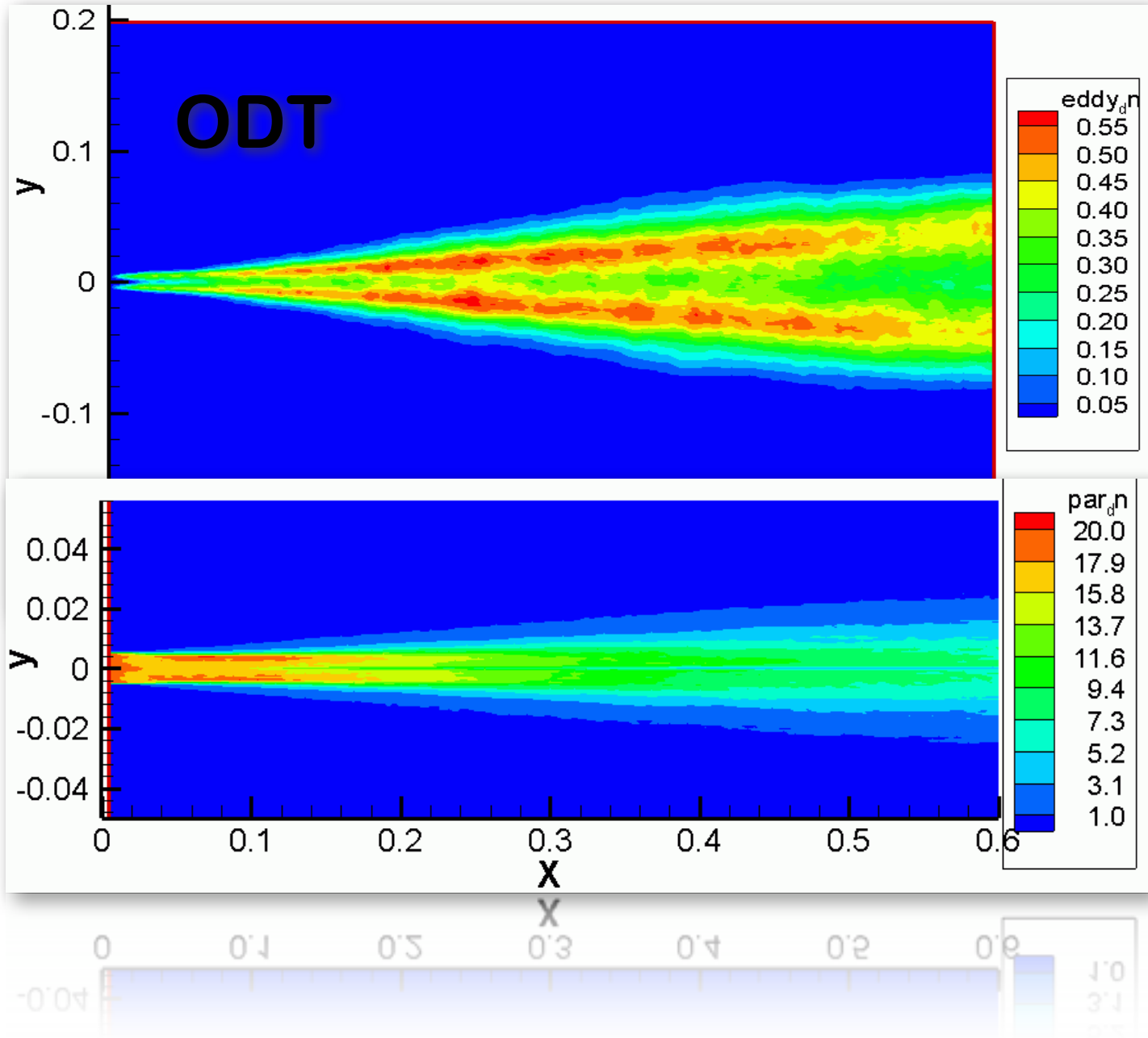


- eddy interactions

oxy-coal predictivity

hierarchical validation and uncertainty quantification
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Why LES?



Budilarto & Sinclair-Curtis

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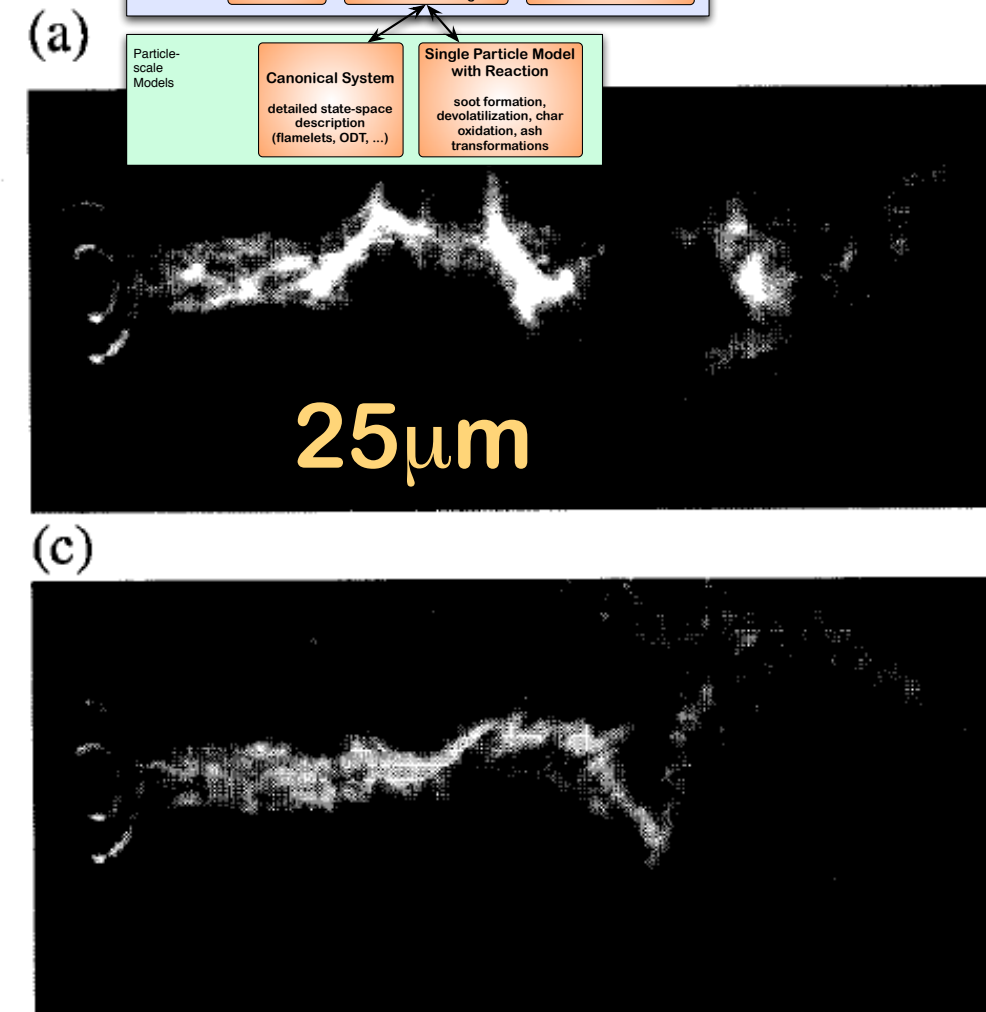
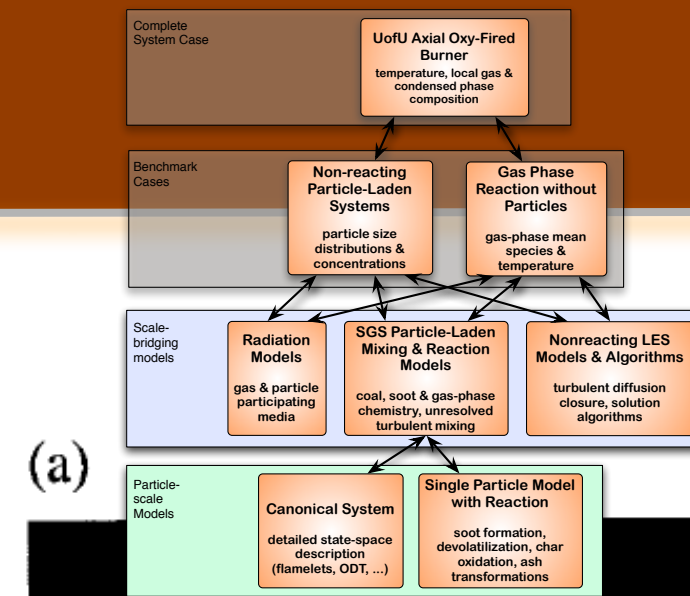
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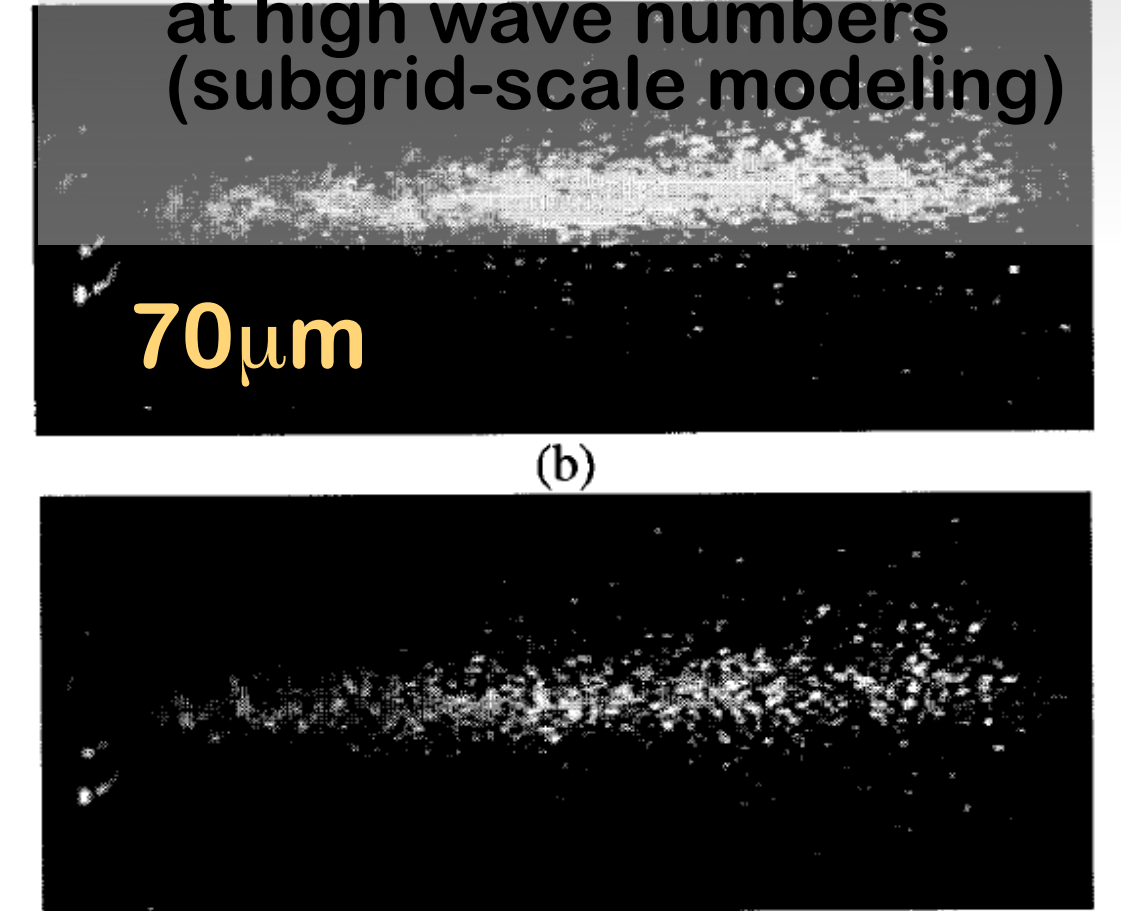
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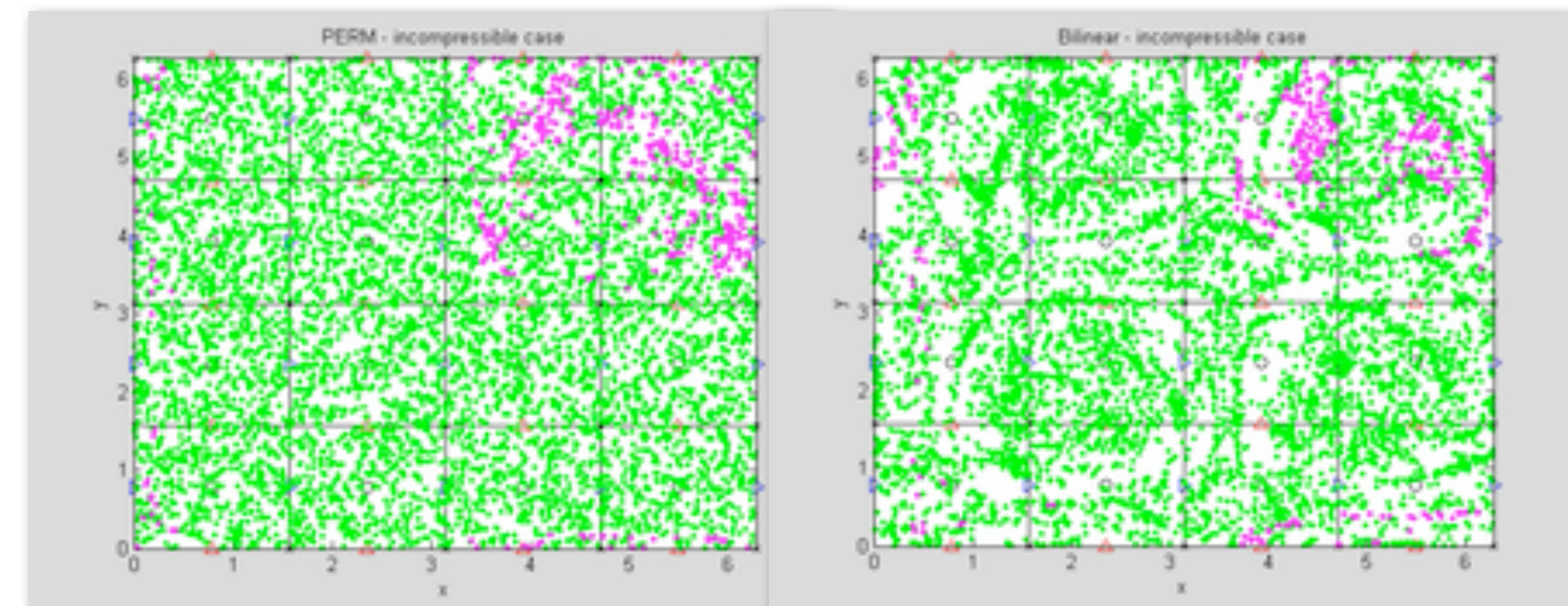


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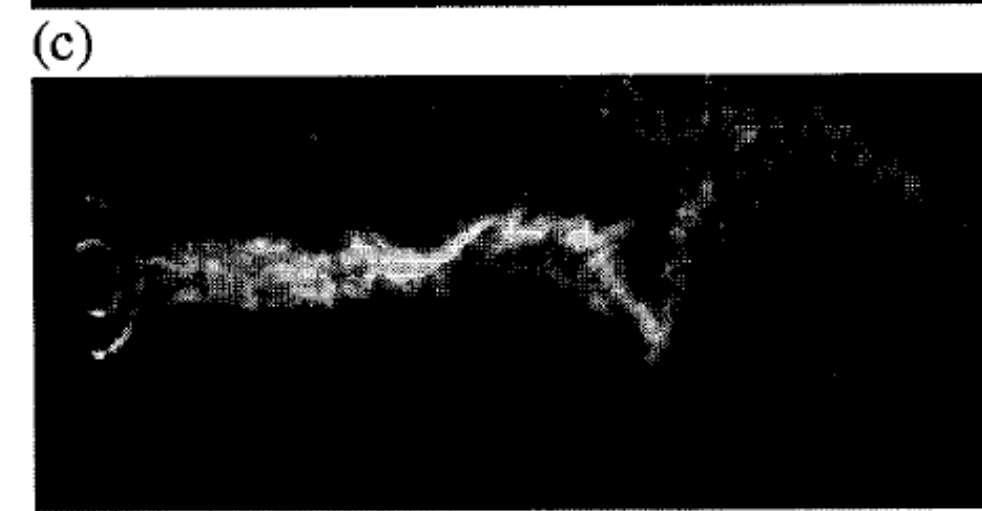
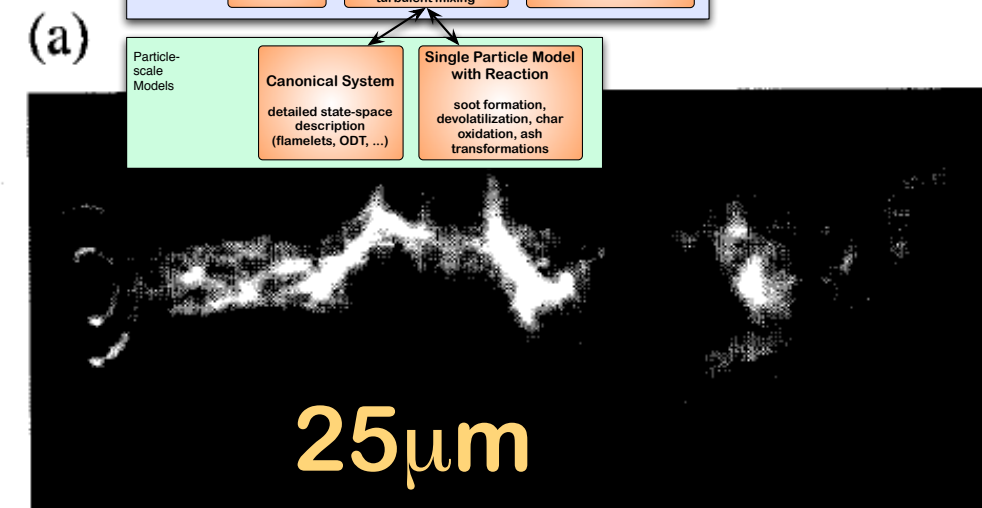
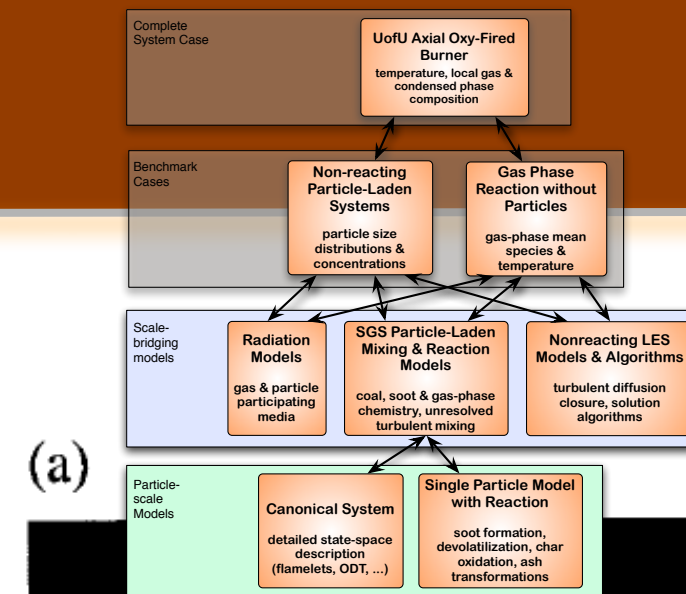
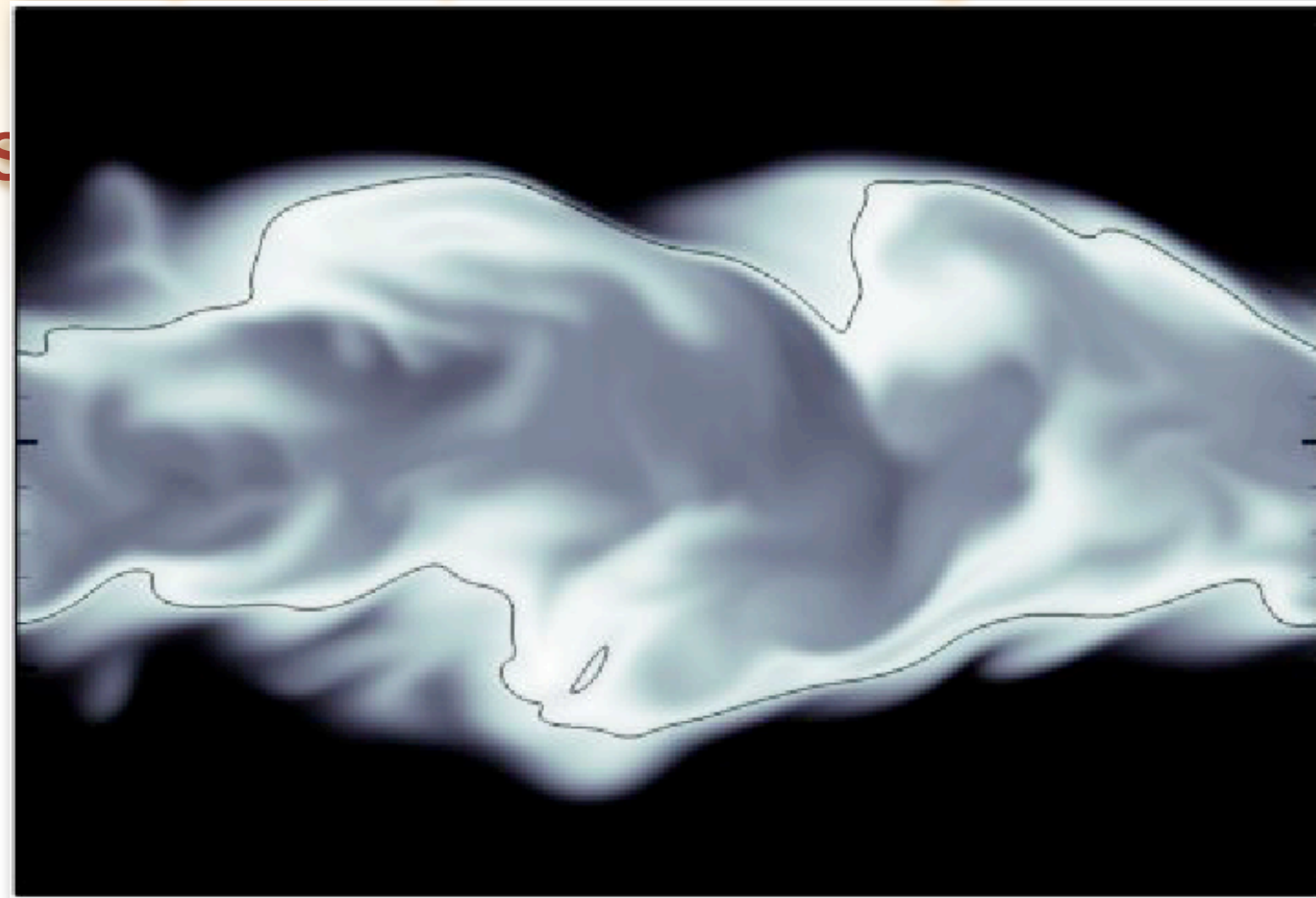
- eddy interactions
- changing density



oxy-coal predictivity

hierarchical validation and uncertainty quantification
 ⇒ particle dynamics: particle clustering

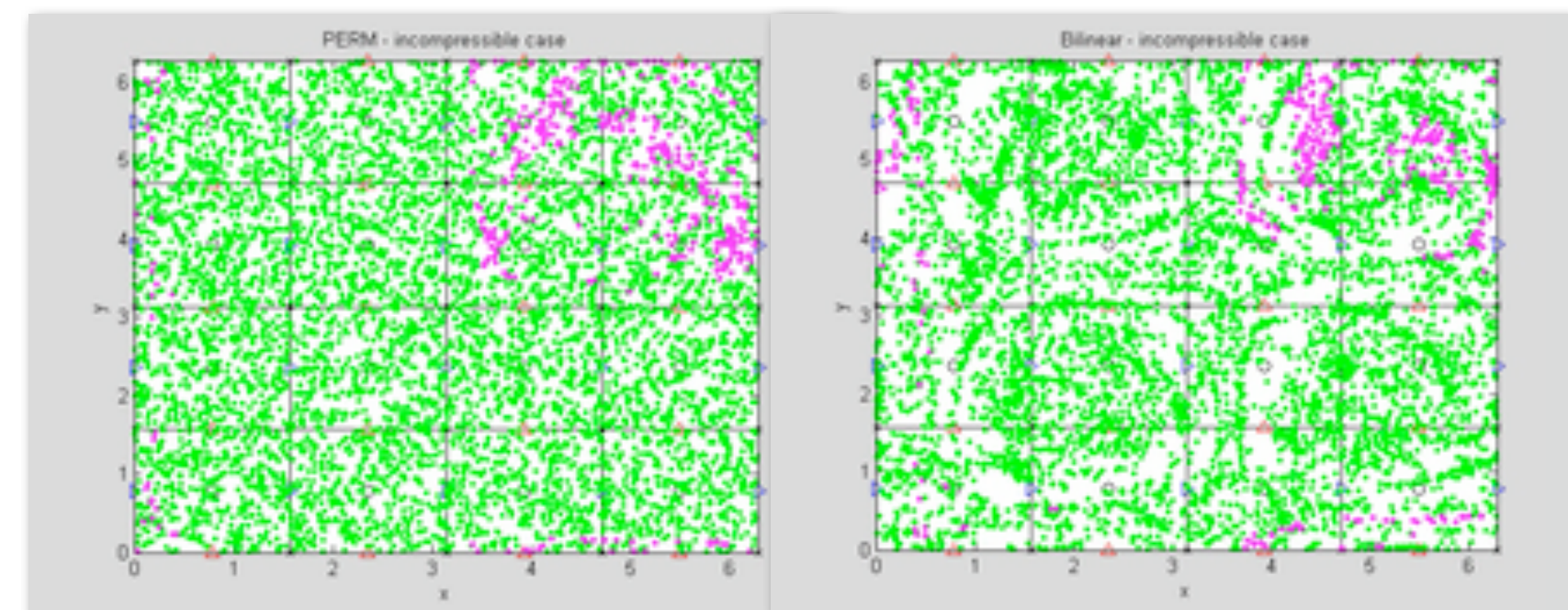
Why LES



Budilarto & Sinclair-Curtis

- particles transport and react at low wave numbers
- gas phase reactions occur at high wave numbers (subgrid-scale modeling)

- eddy interactions
- changing density
- differential diffusion

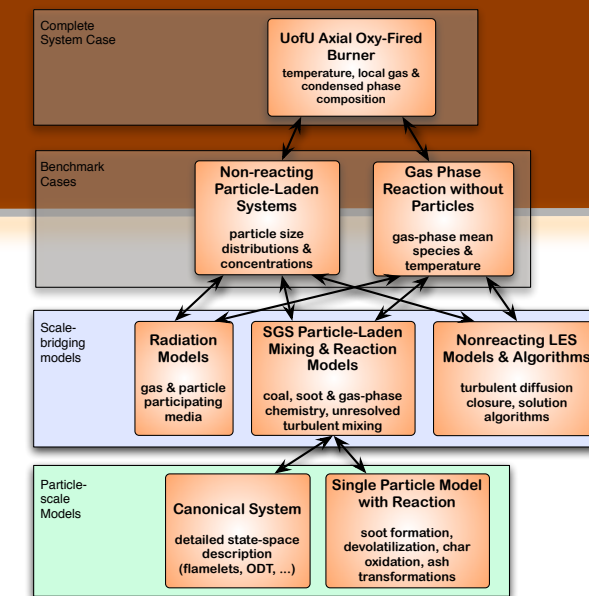


oxy-coal predictivity

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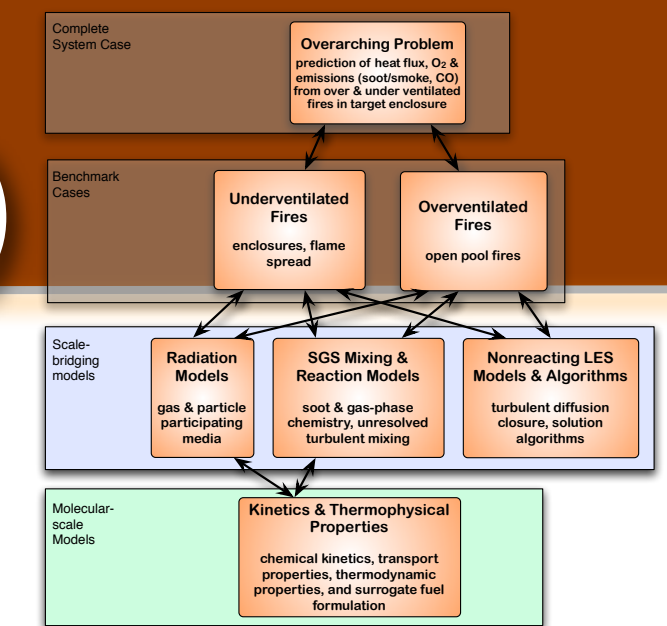
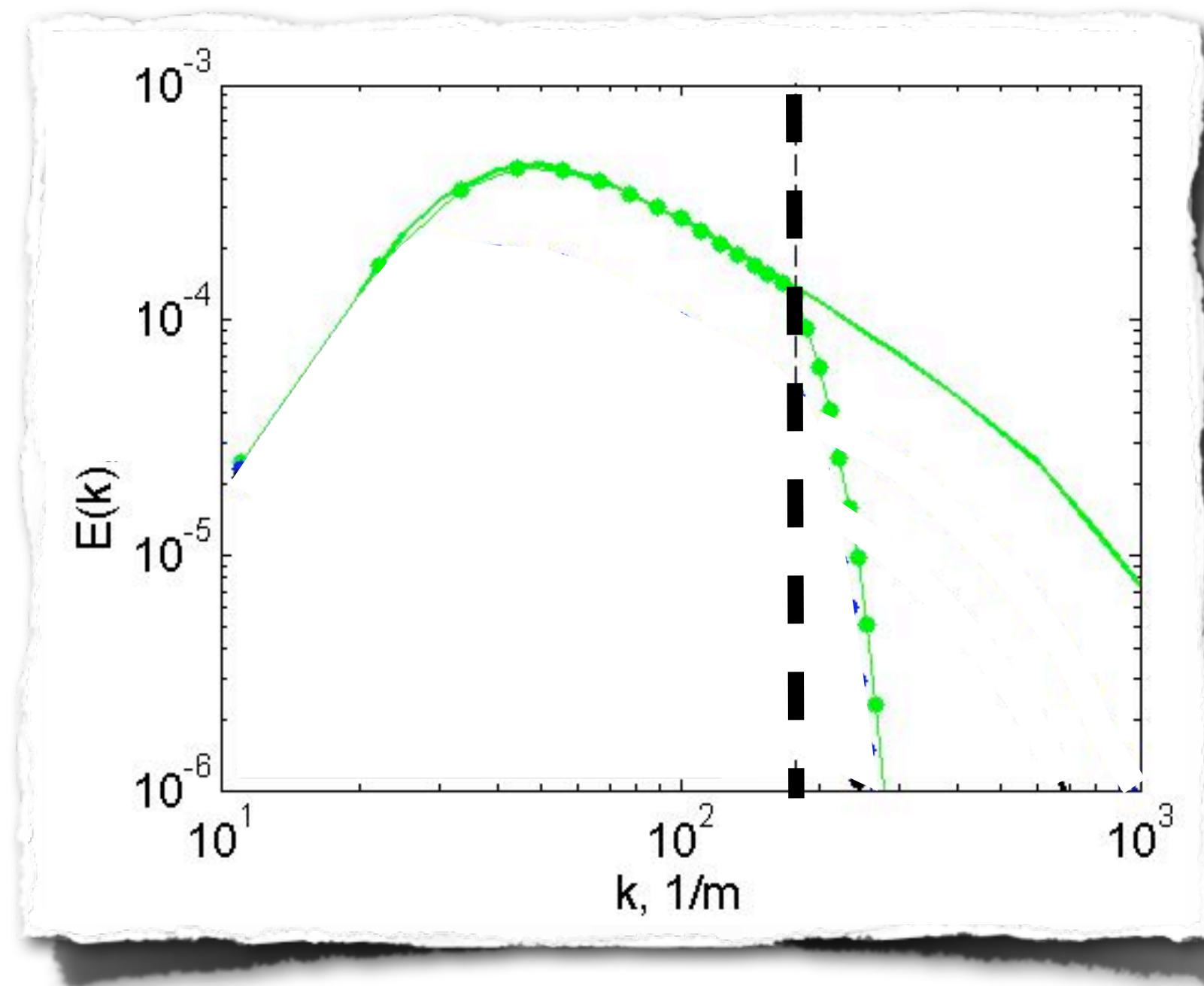
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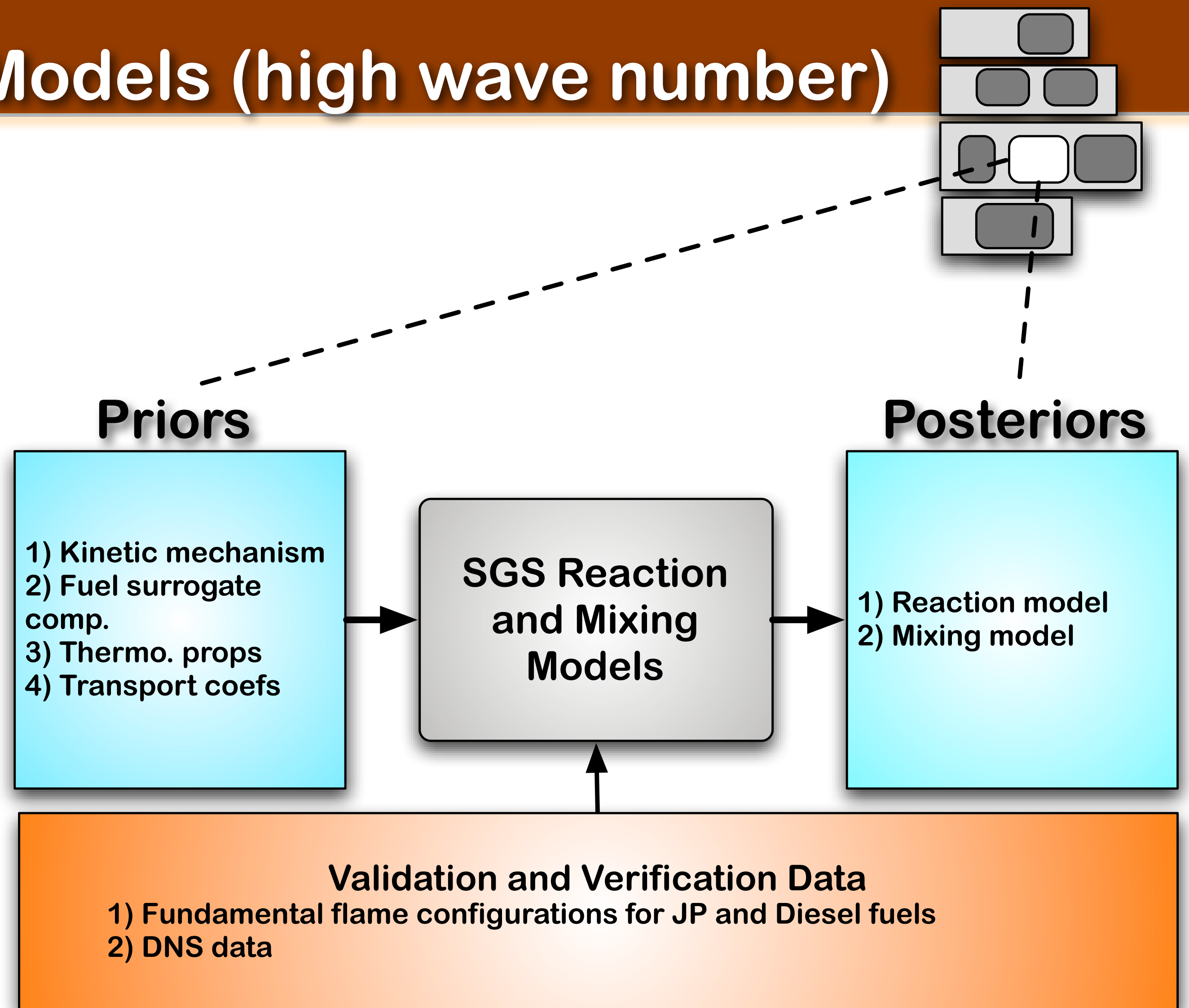
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Manifold Models: Reaction & Mixing Models (high wave number)



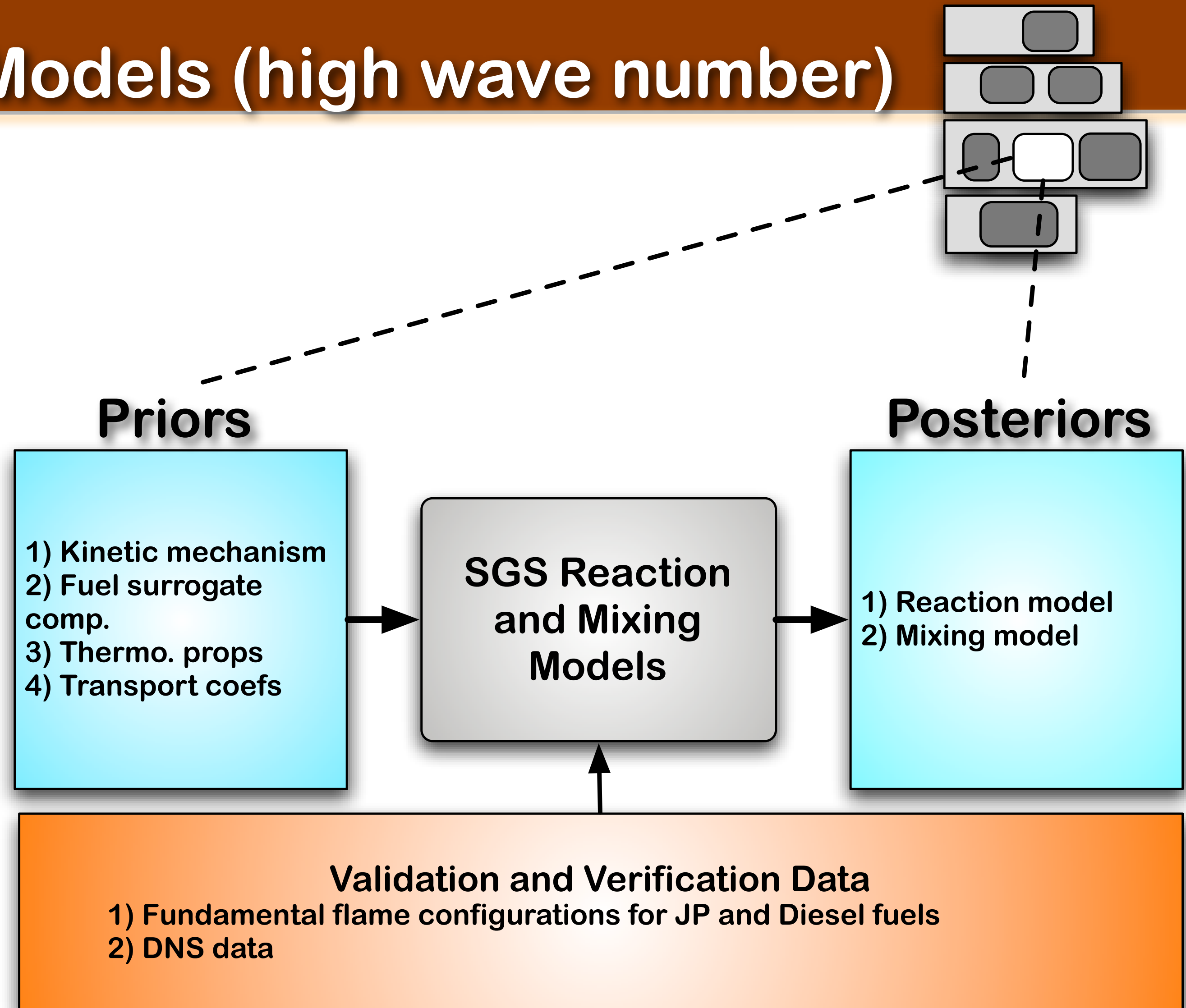
Manifold Models: Reaction & Mixing Models (high wave number)



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Reduction Methods Motivated by Simplified Chemical Kinetics

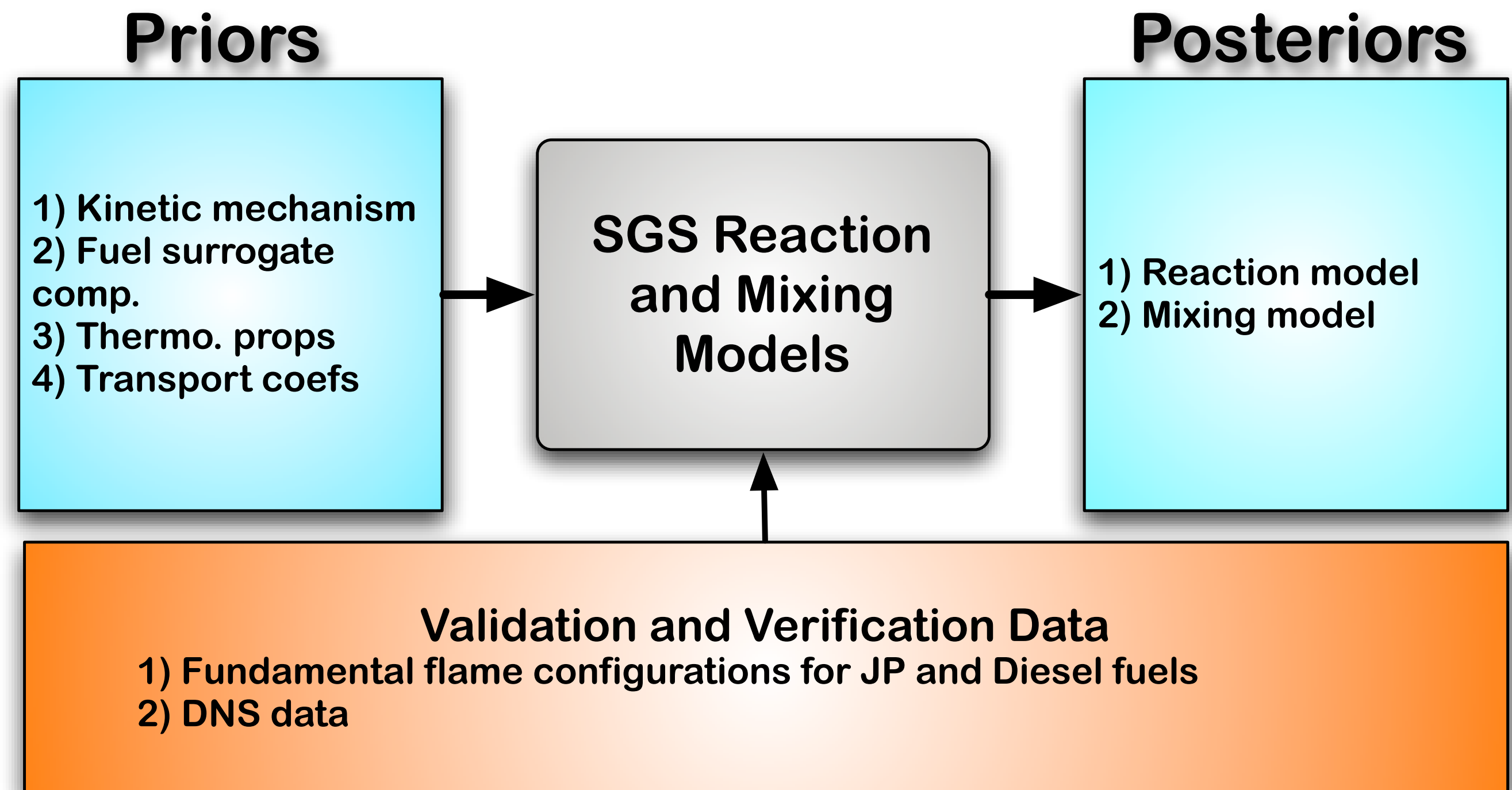
- Infinitely fast chemistry
- Equilibrium
- Global reactions
- Quasi-steady state and partial equilibrium



Manifold Models: Reaction & Mixing Models (high wave number)

Mathematically Motivated Reduction Schemes

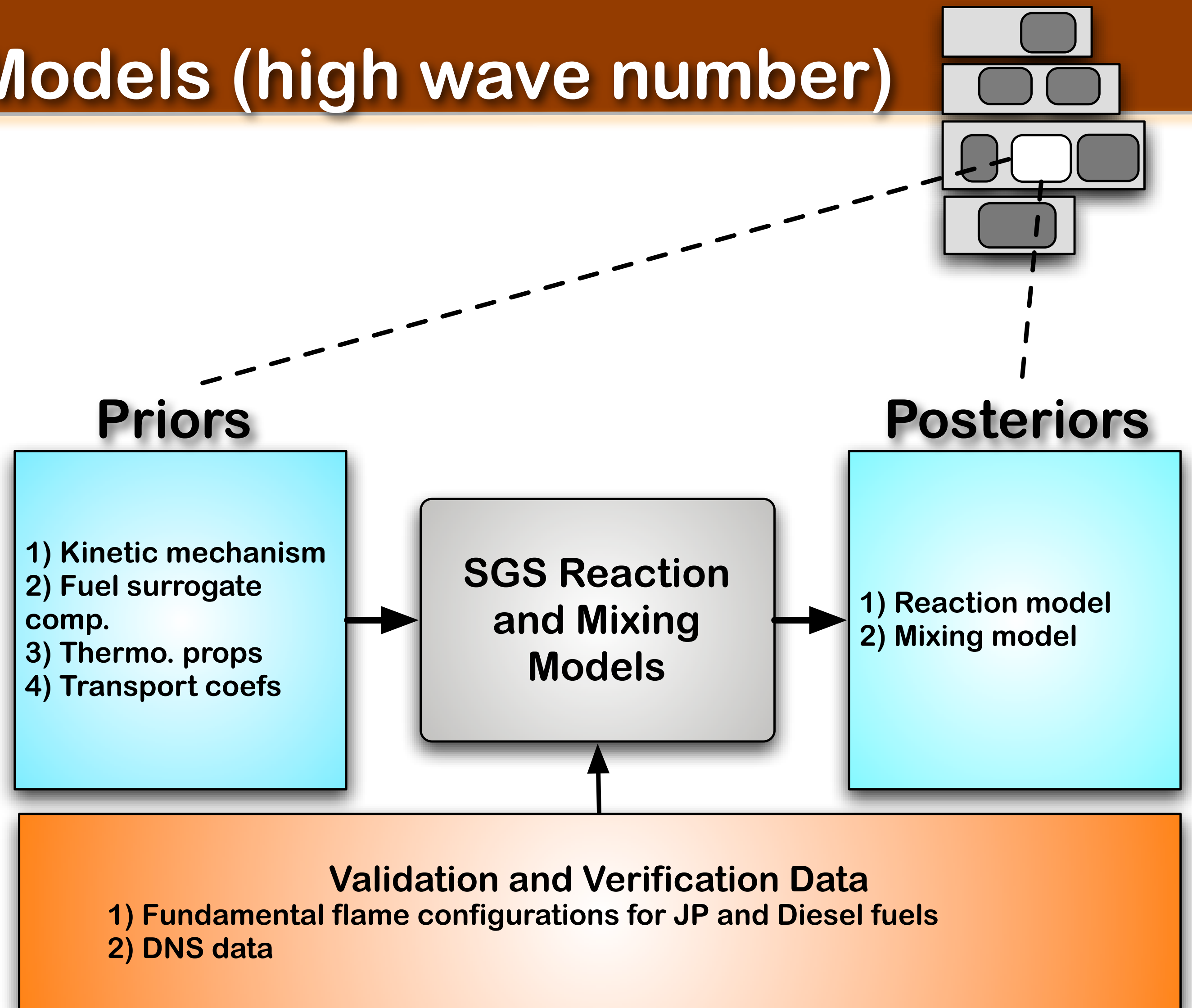
- Computational Singular Perturbation (CSP)
- Intrinsic Lower Dimensional Manifold (ILDM)
- Rate Controlled Constrained Equilibrium (RCCE)



Manifold Models: Reaction & Mixing Models (high wave number)

Techniques that Utilize the Concept of a Manifold

- Flame Prolongation of ILDM (FPI)
- Flamelet Generated Manifolds (FGM)
- Phase Space ILDM (PS-ILDM)



Manifold Models: Reaction & Mixing Models (high wave number)

Our Approach: Generalized Manifolds

- SGS manifold span unresolved scales
- Canonical flames to generate SGS data (flamelets, ODT)
- PCA to identify SGS manifold mapping parameters (with quantifiable uncertainty)
- Solve transport for PCA parameters

Priors

- 1) Kinetic mechanism
- 2) Fuel surrogate comp.
- 3) Thermo. props
- 4) Transport coefs

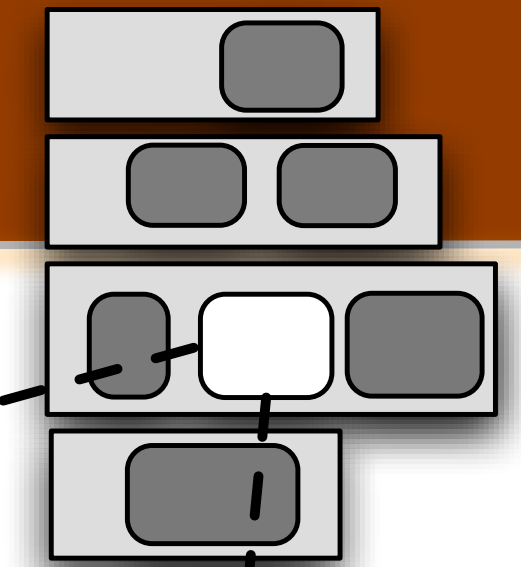
SGS Reaction
and Mixing
Models

Posteriors

- 1) Reaction model
- 2) Mixing model

Validation and Verification Data

- 1) Fundamental flame configurations for JP and Diesel fuels
- 2) DNS data



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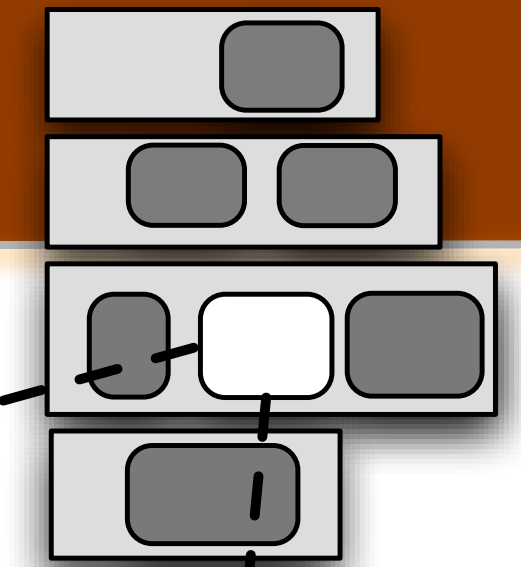
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$$\phi(\rho, T, Y_1, Y_2, \dots, Y_s) \approx \phi(\eta_1, \eta_2, \dots, \eta_n) = \phi(\eta)$$



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SGS Reaction and Mixing Models

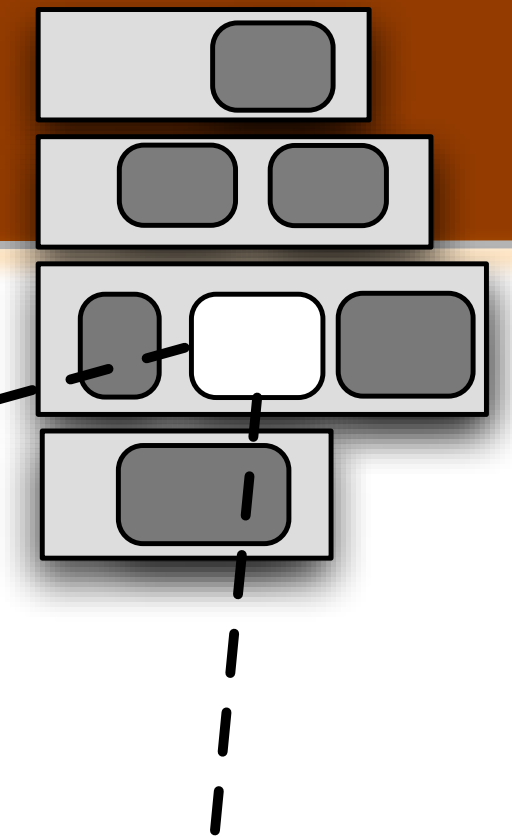
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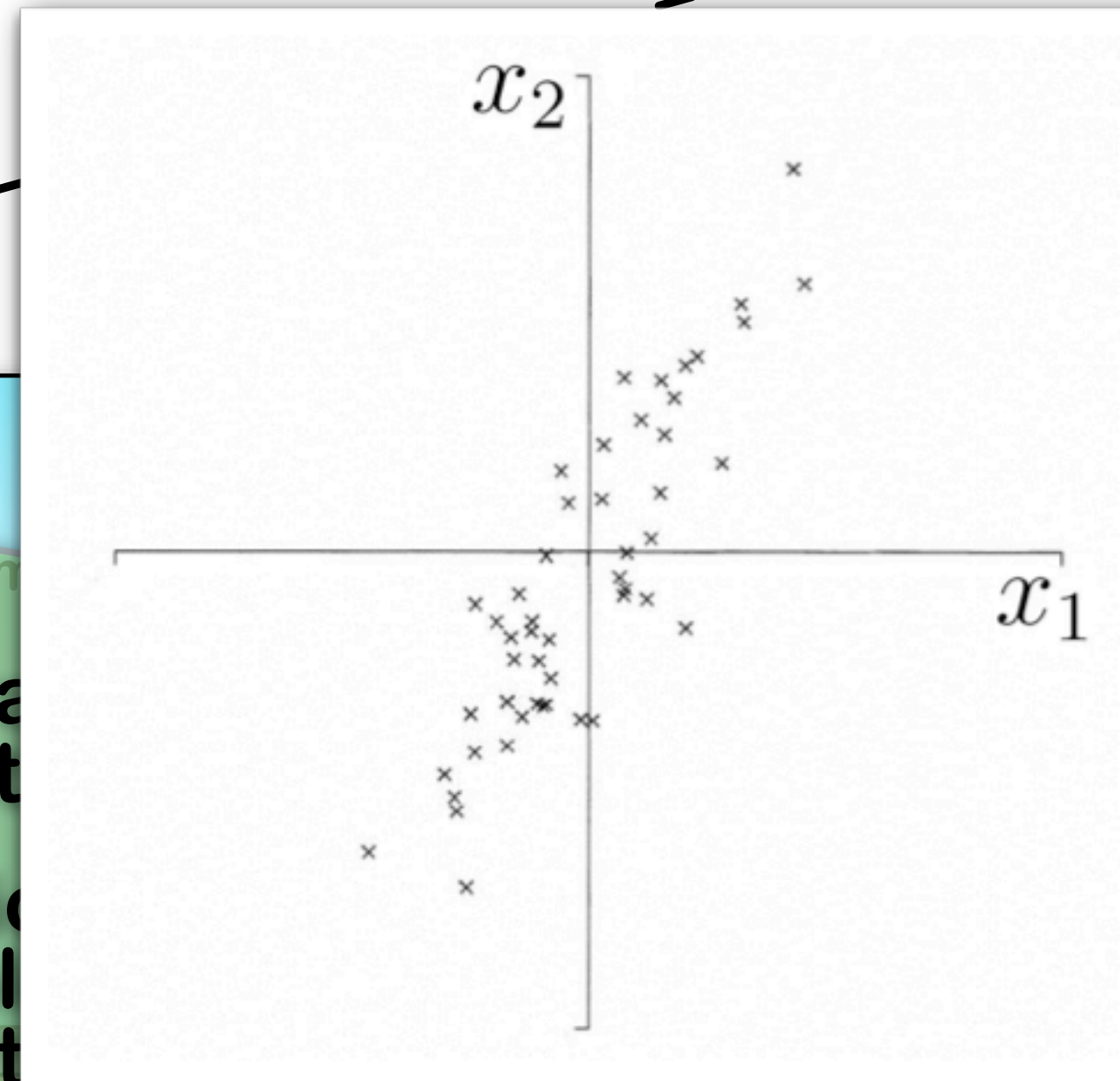
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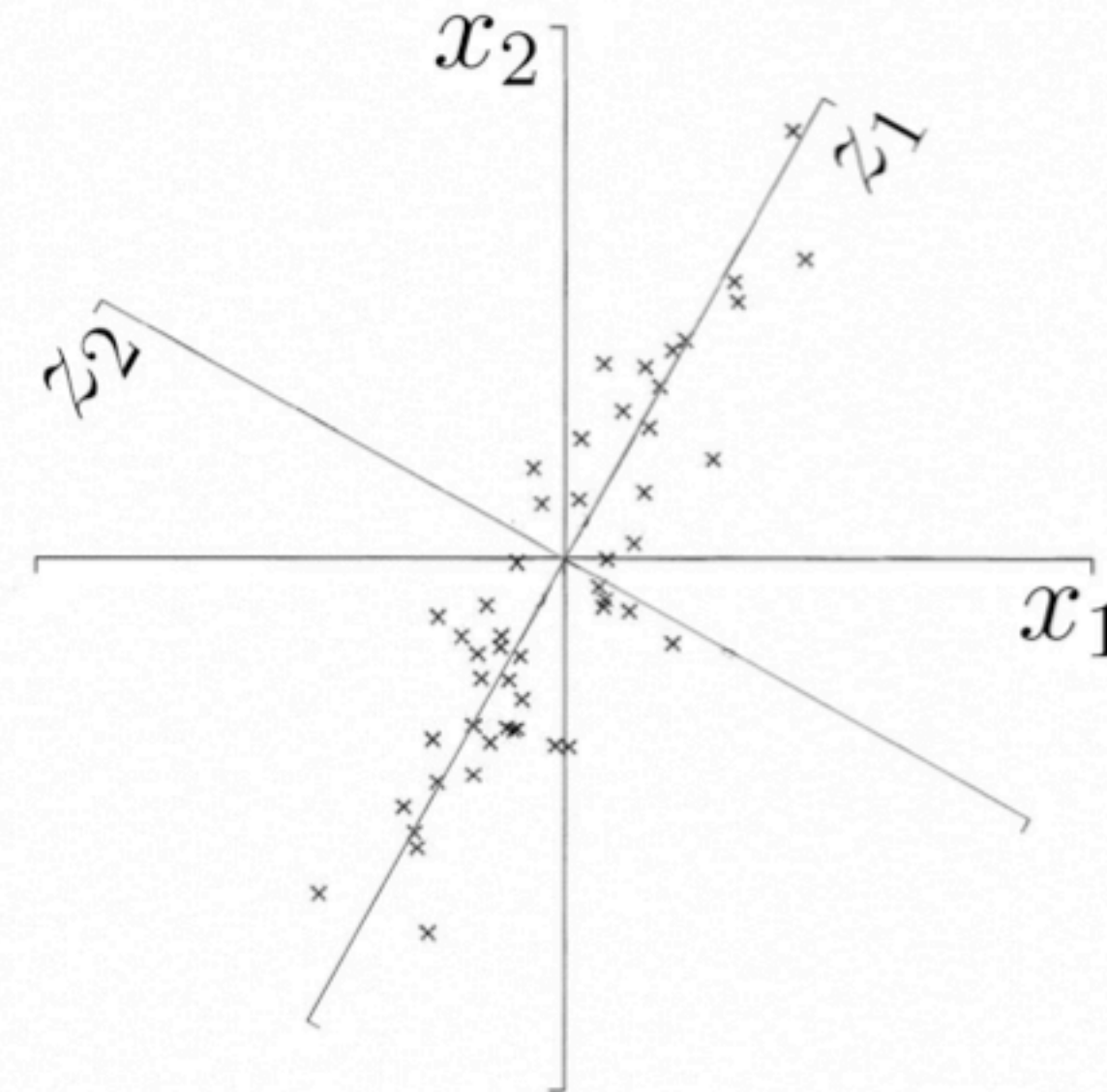
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- 1) Fundamental flame configurations for JP and Diesel fuels
- 2) DNS data

$$\phi(\rho, T, Y_1, Y_2, \dots, Y_s) \approx \phi(\eta_1, \eta_2, \dots, \eta_n) = \phi(\eta)$$

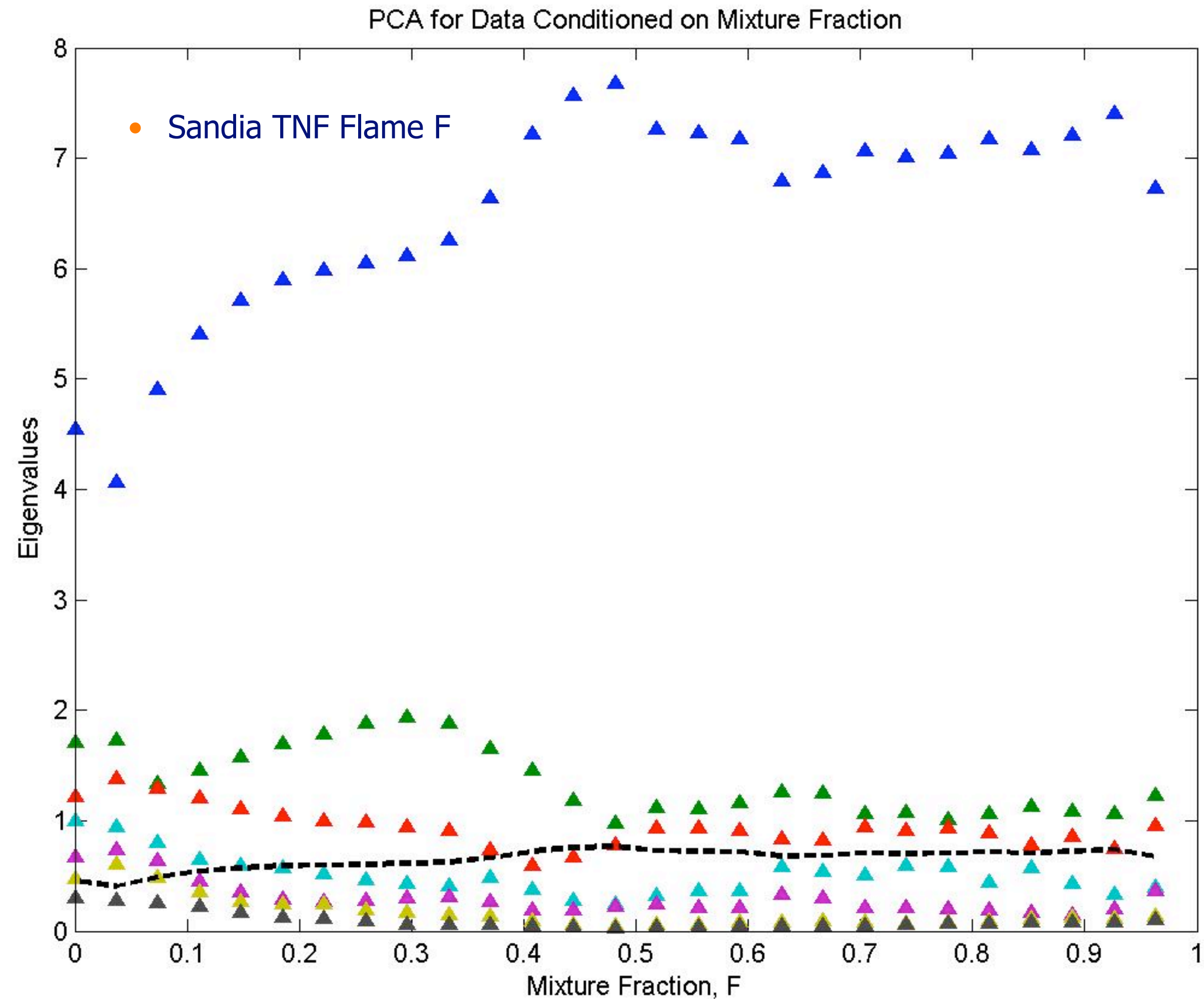
Manifold Models: Reaction & Mixing

(1) does a n-parameter manifold exist?

(2) can a canonical flame (ODT) manifold characterize the flame manifold?

Our Approach: General Manifolds

- SGS manifold span unresolved scales
- Canonical flames to generate SGS data (flamelets, ODT)
- PCA to identify SGS manifold mapping parameters (via quantifiable uncertainty)
- Solve transport for PCA parameters



$$\phi(\rho, T, Y_1, \dots, Y_n, s)$$

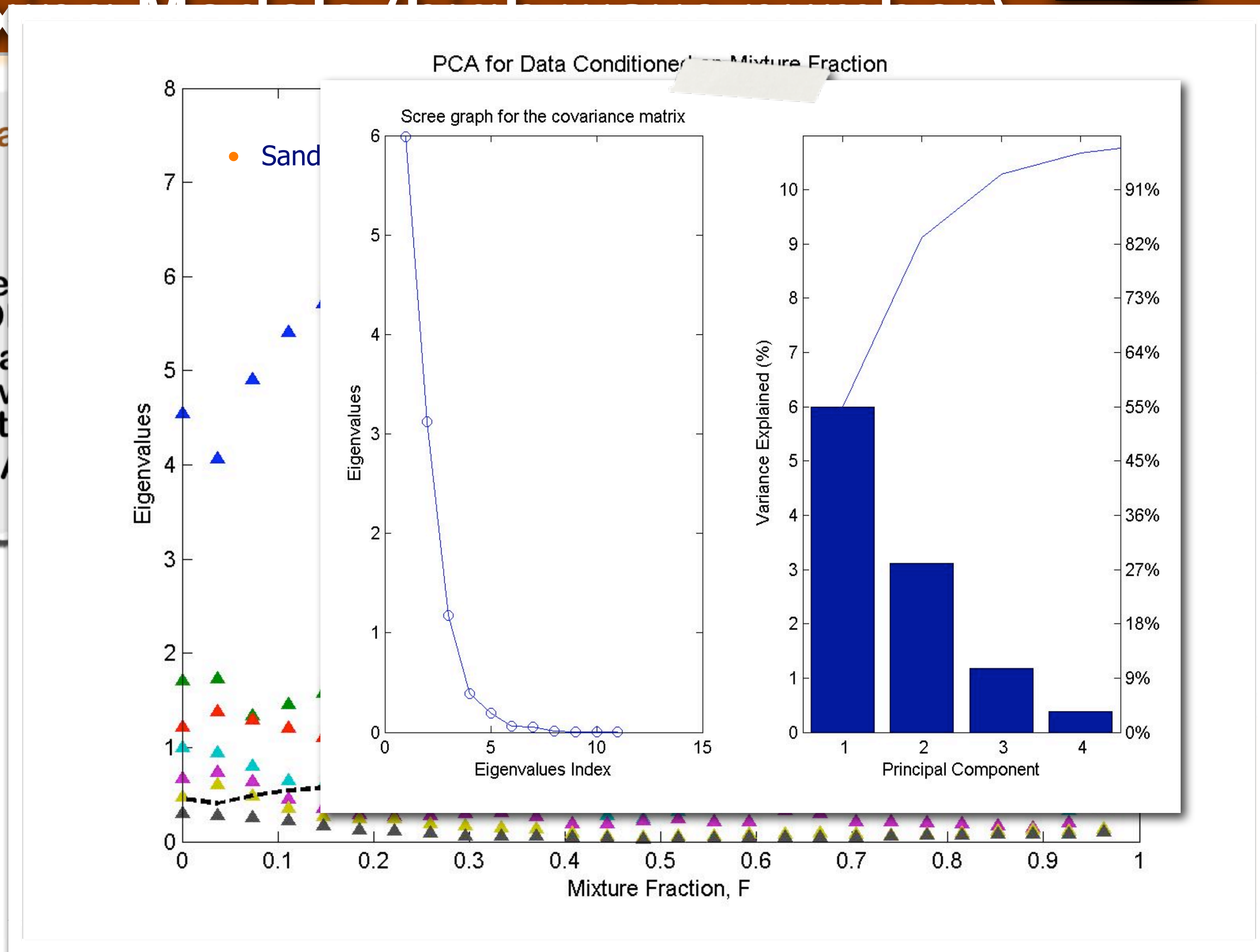
Manifold Models:

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Our Approach: General Manifolds

- SGS manifold span unresolved scales
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$$\phi(\rho, T, Y_1, \dots, Y_n, s)$$

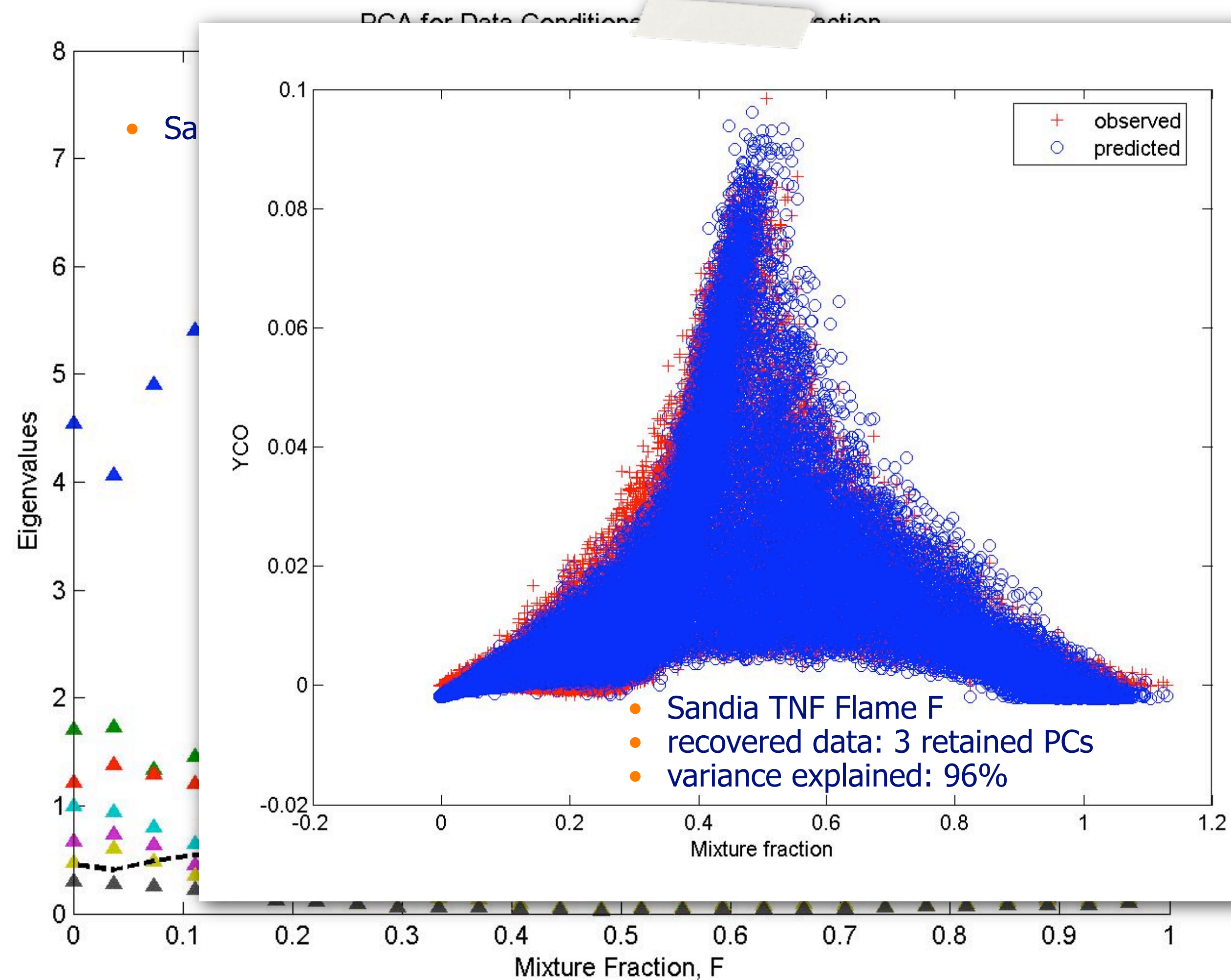
Manifold Models:

(1) does a n-parameter manifold exist?

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Our Approach: General Manifolds

- SGS manifold span unresolved scales
- Canonical flames to generate SGS data (flamelets, ODT)
- PCA to identify SGS manifold mapping parameters (variance quantifiable uncertainty)
- Solve transport for PCA parameters



$$\phi(\rho, T, Y_1, \dots, Y_n)$$

Principal Component Analysis (PCA)

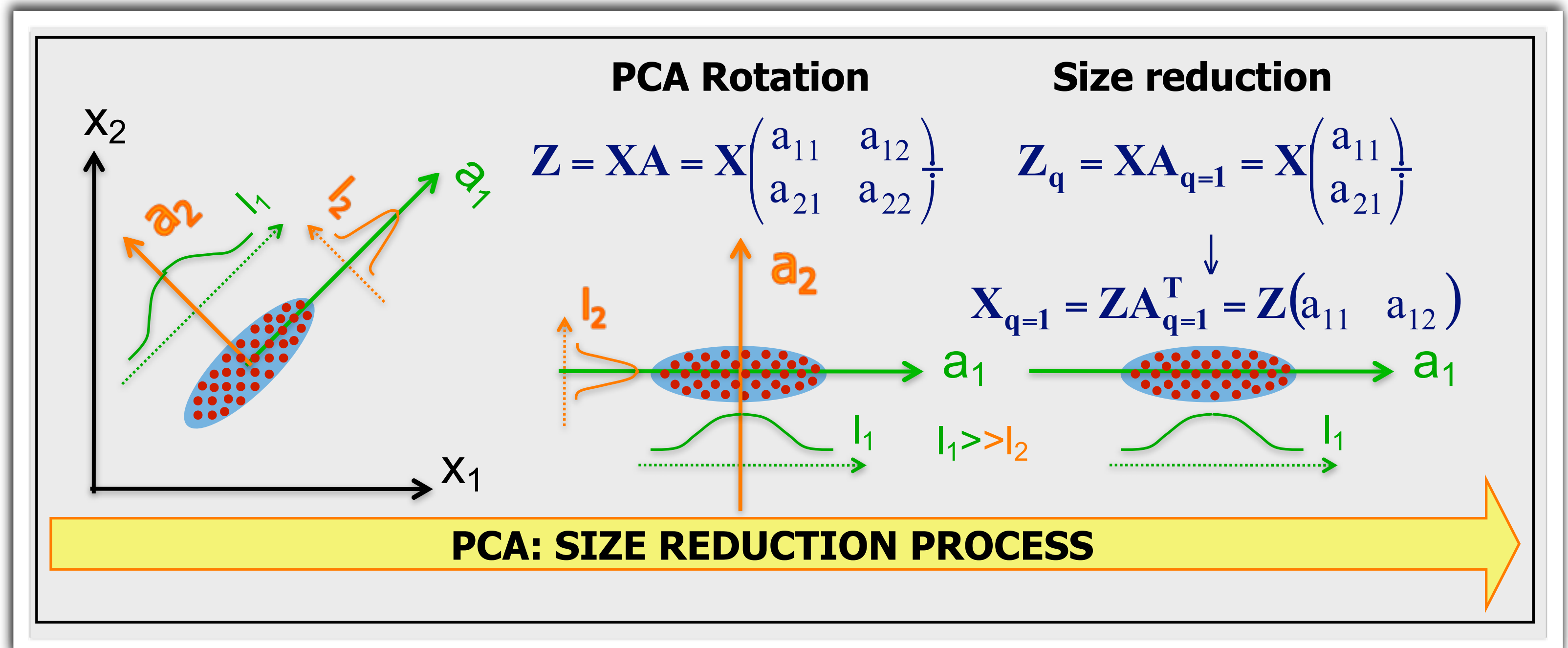
- **Size reduction via PCA:**

- PCs defined by the linear transformation

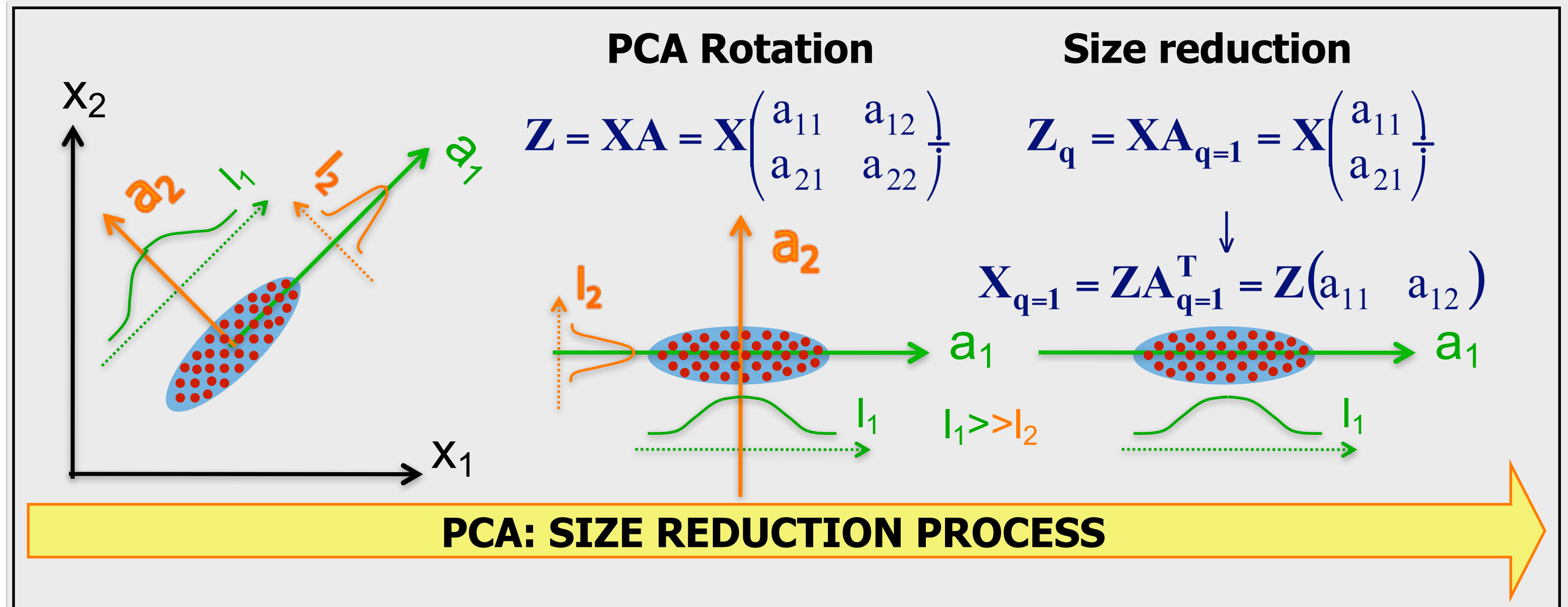
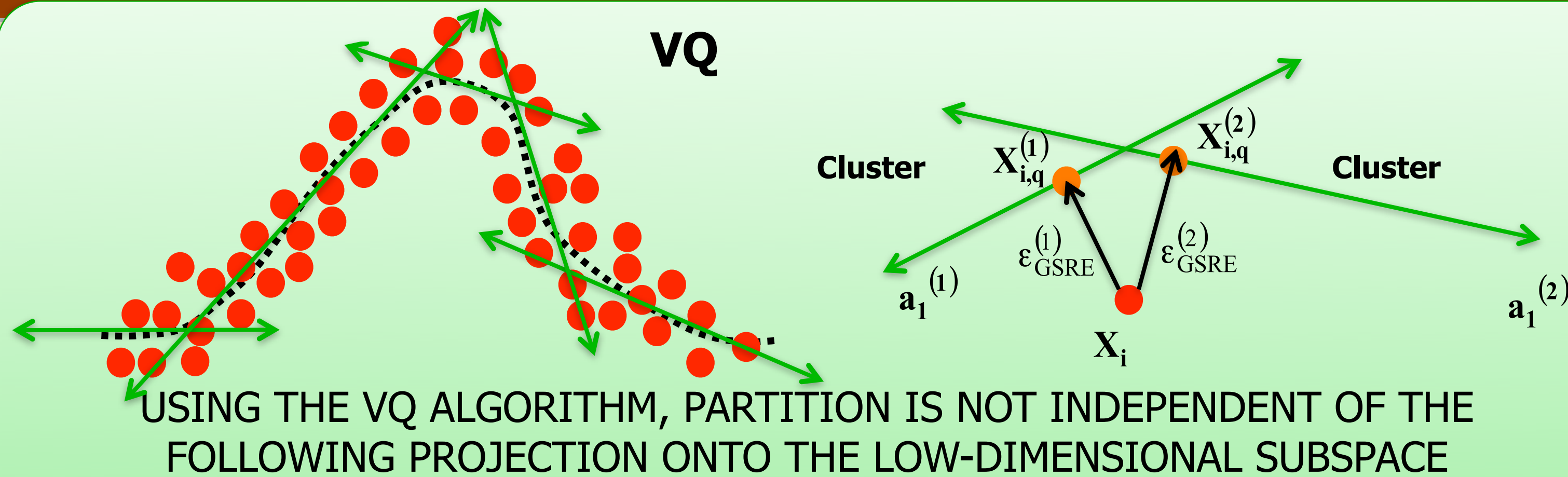
$$\mathbf{Z} = \mathbf{XA} \quad \textcircled{R} \quad \mathbf{X} = \mathbf{ZA}^T \quad \text{being} \quad \mathbf{A}^{-1} = \mathbf{A}^T$$

- \mathbf{X} can be approximated by a subset \mathbf{A}_q ($q \ll p$), of \mathbf{A}

$$\mathbf{X} \approx \mathbf{X}_q = \mathbf{ZA}'_q$$

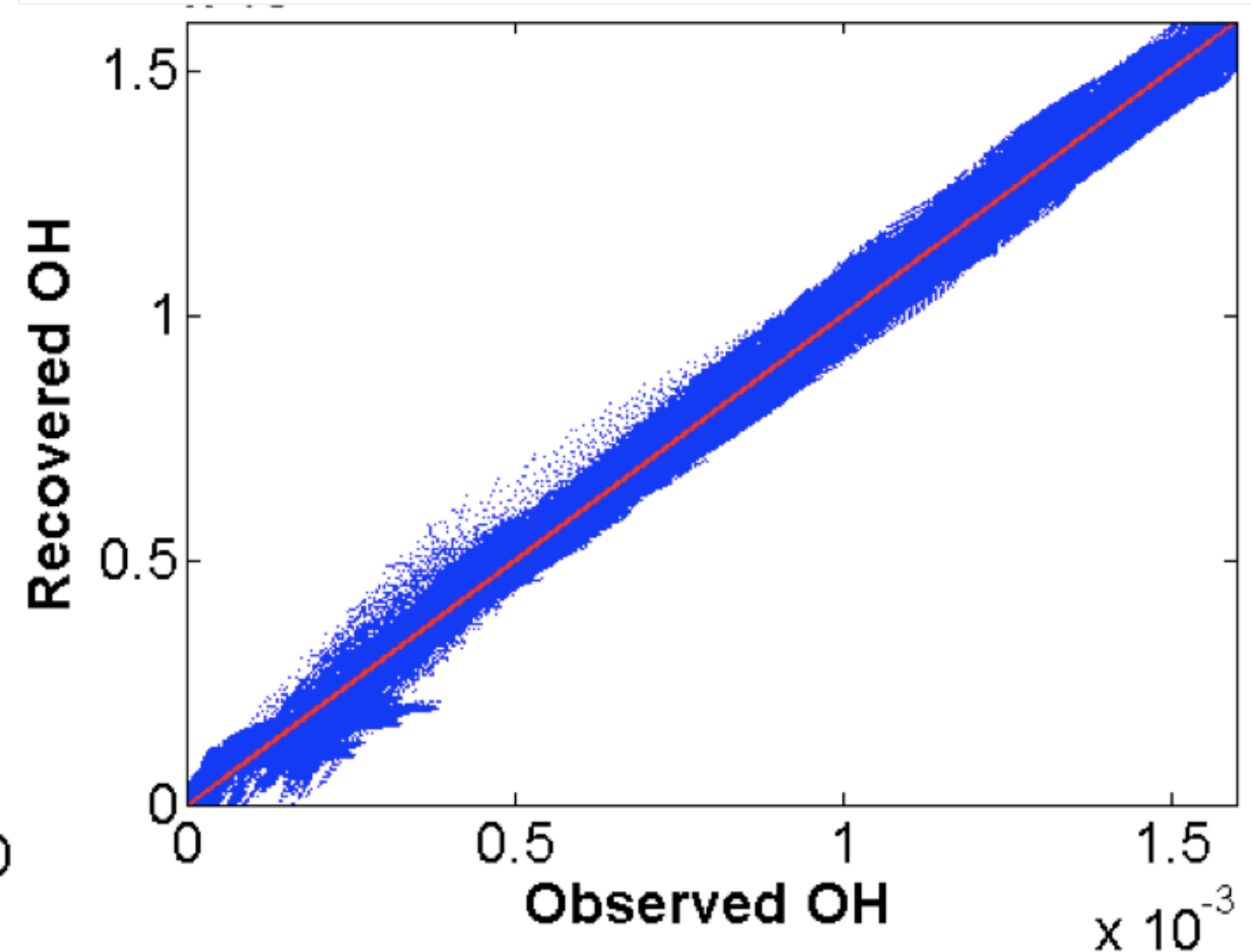
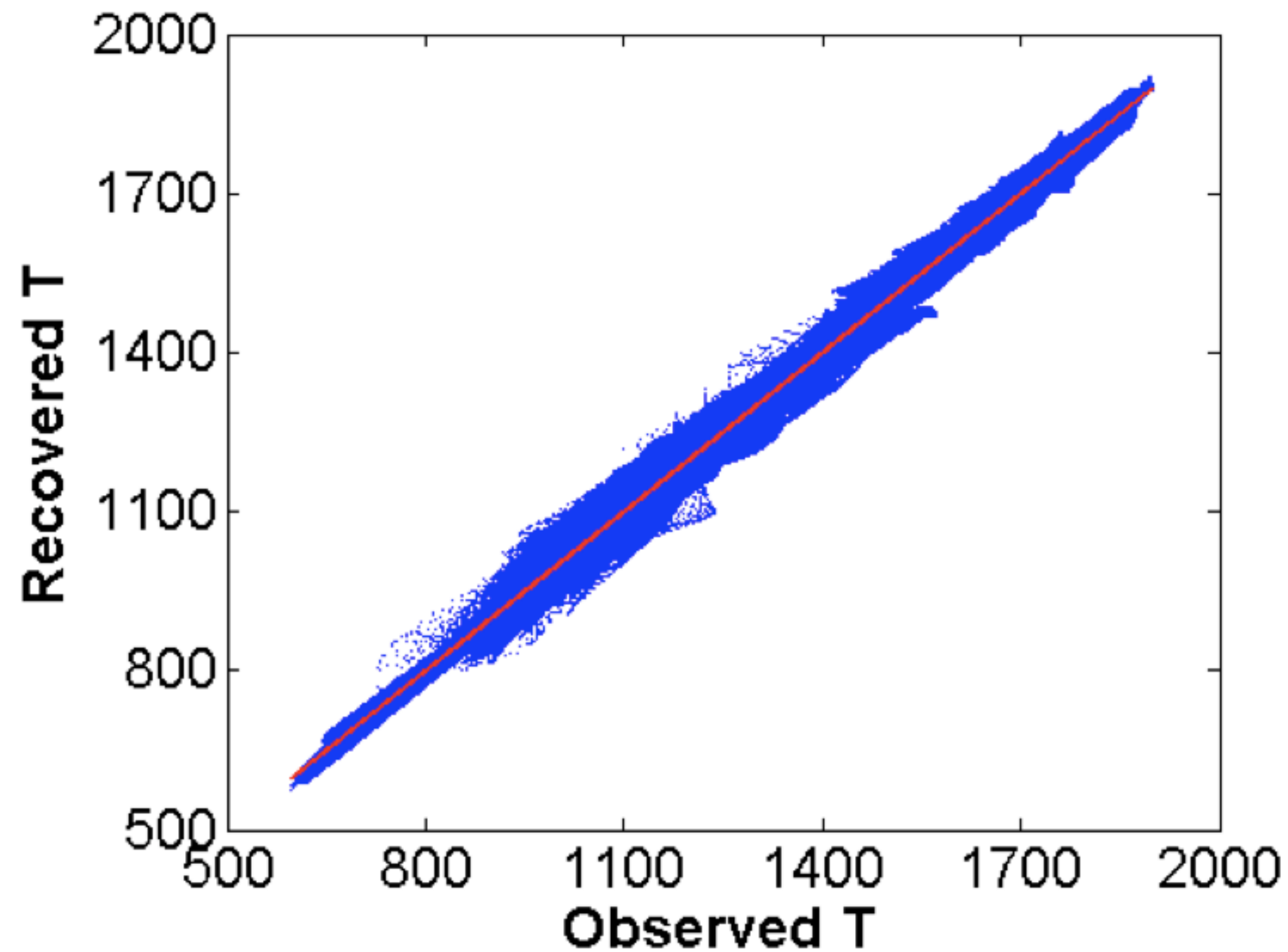


Principal Component Analysis (PCA)



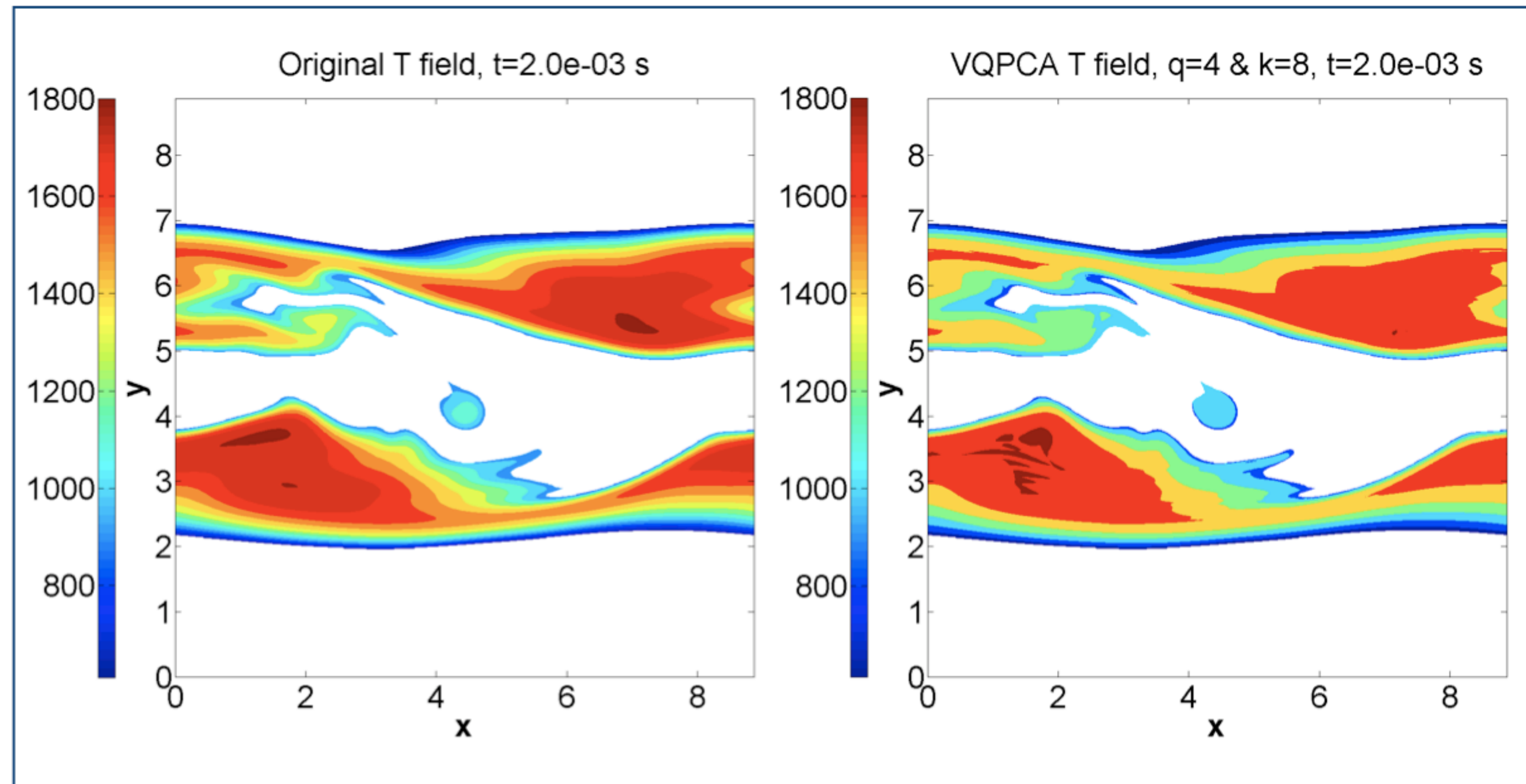
VQPCA Results of DNS flame with significant extinction

$q=4$ and $k=8$, $\varepsilon_{\text{GSRE},n} = 0.04$



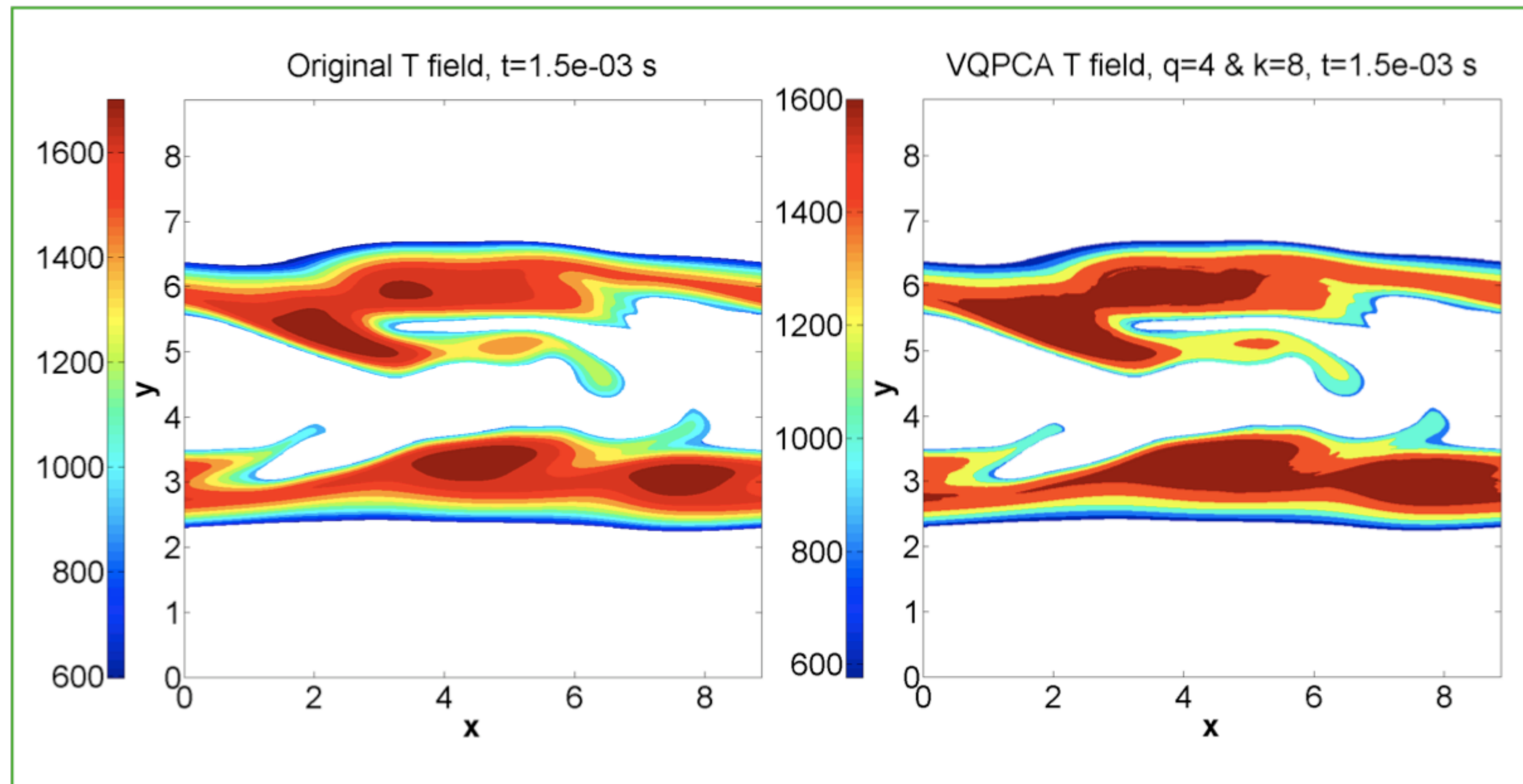
VQPCA Results of DNS flame with significant extinction

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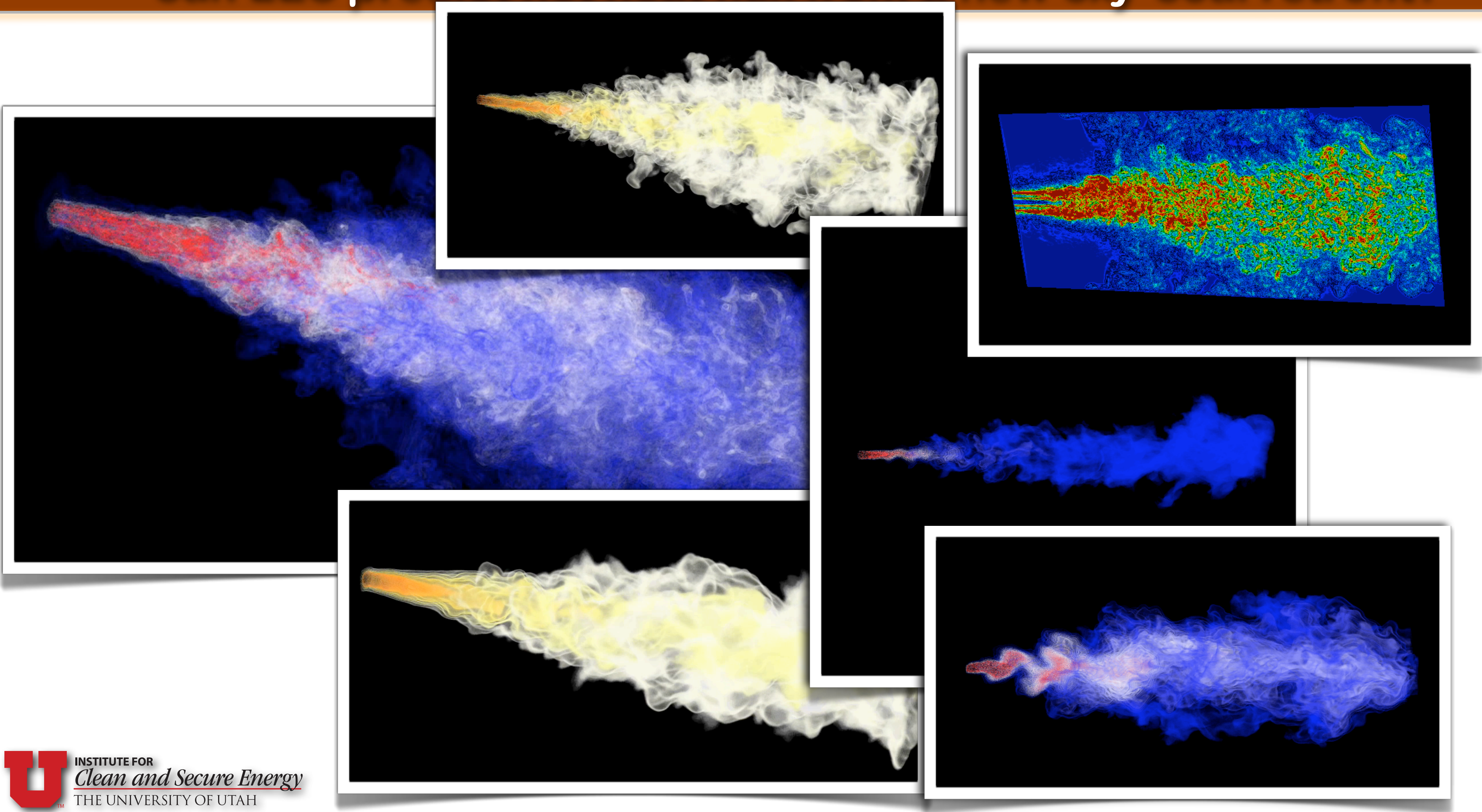


VQPCA Results of DNS flame with significant extinction

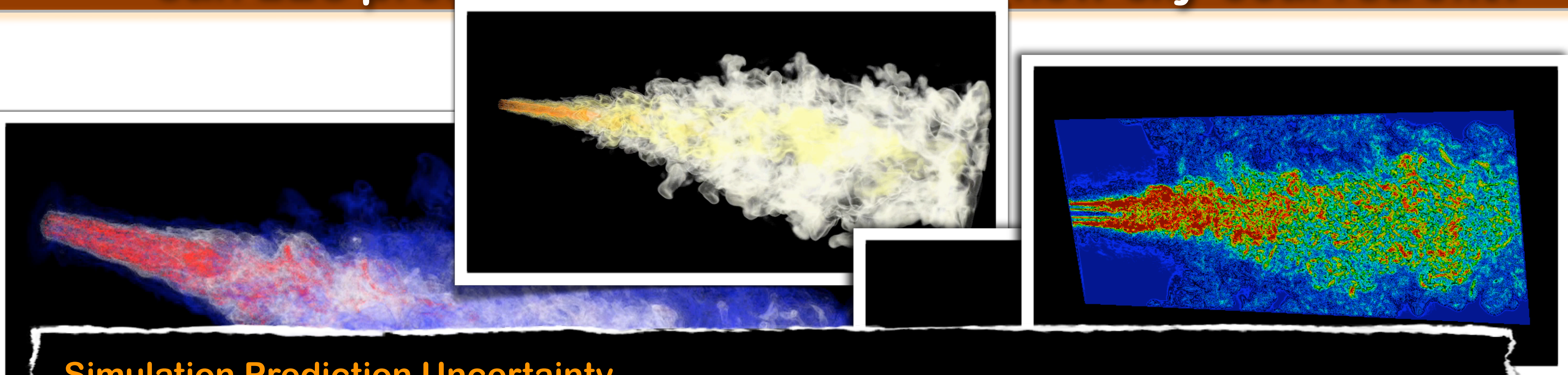
$q=4$ and $k=8$, $\varepsilon_{\text{GSRE},n} = 0.04$



Oxy-Coal Near Burner Simulation: can LES predict net heat flux from a new oxy-coal retrofit?

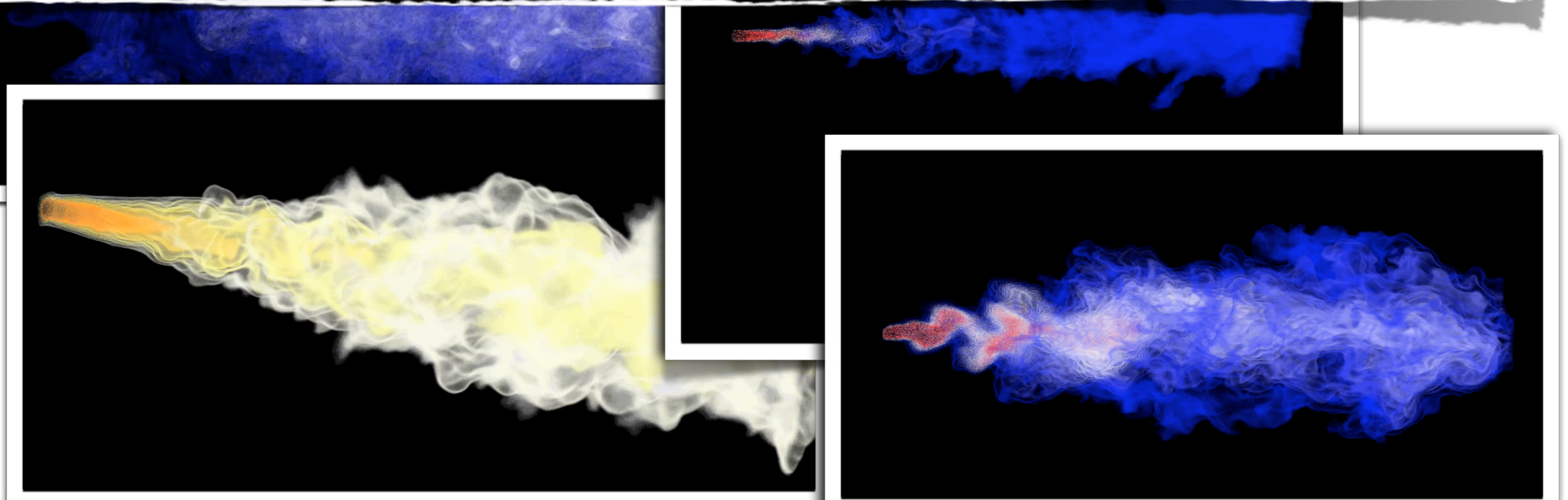


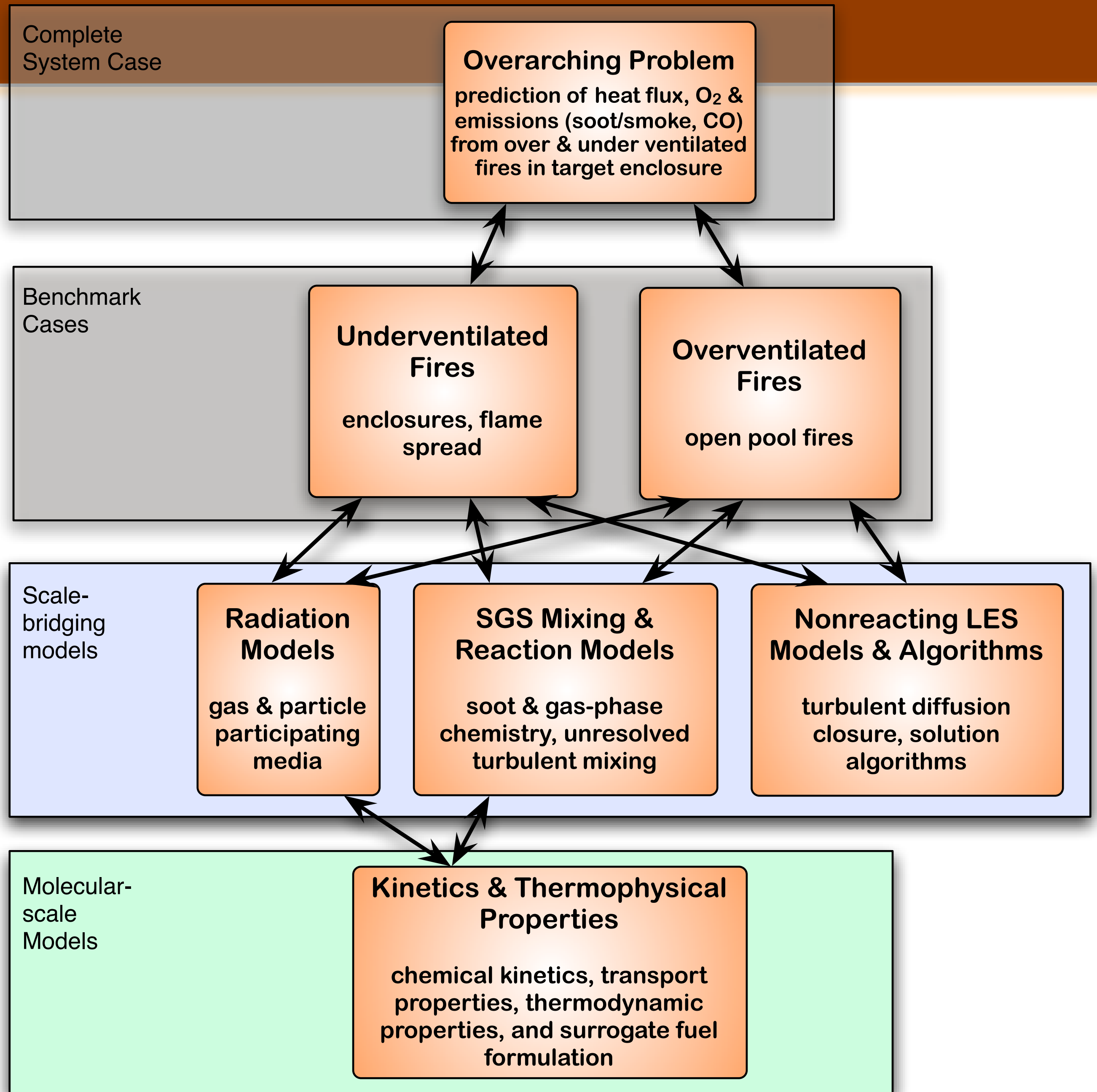
Oxy-Coal Near Burner Simulation: can LES predict net heat flux from a new oxy-coal retrofit?

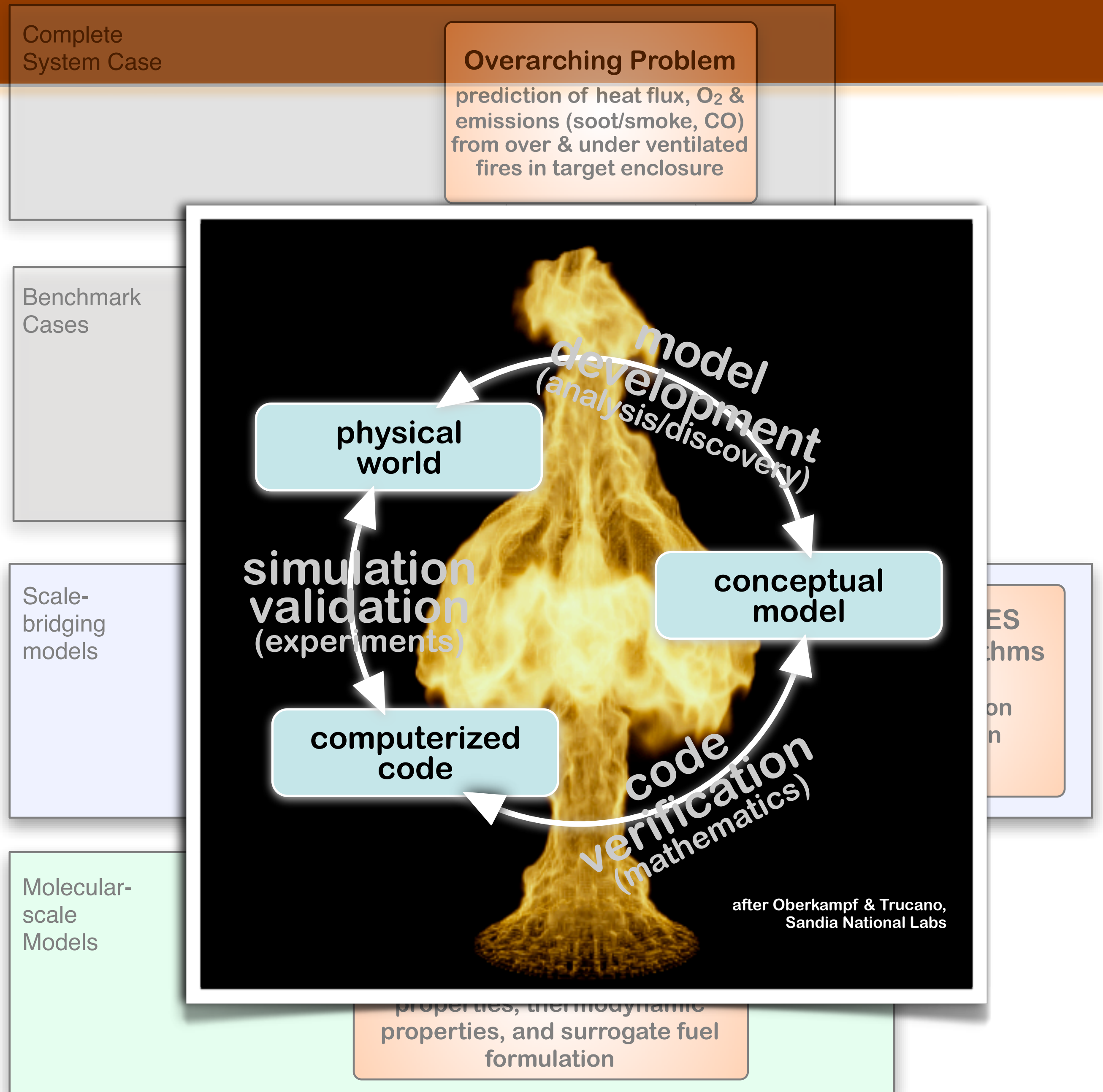


Simulation Prediction Uncertainty

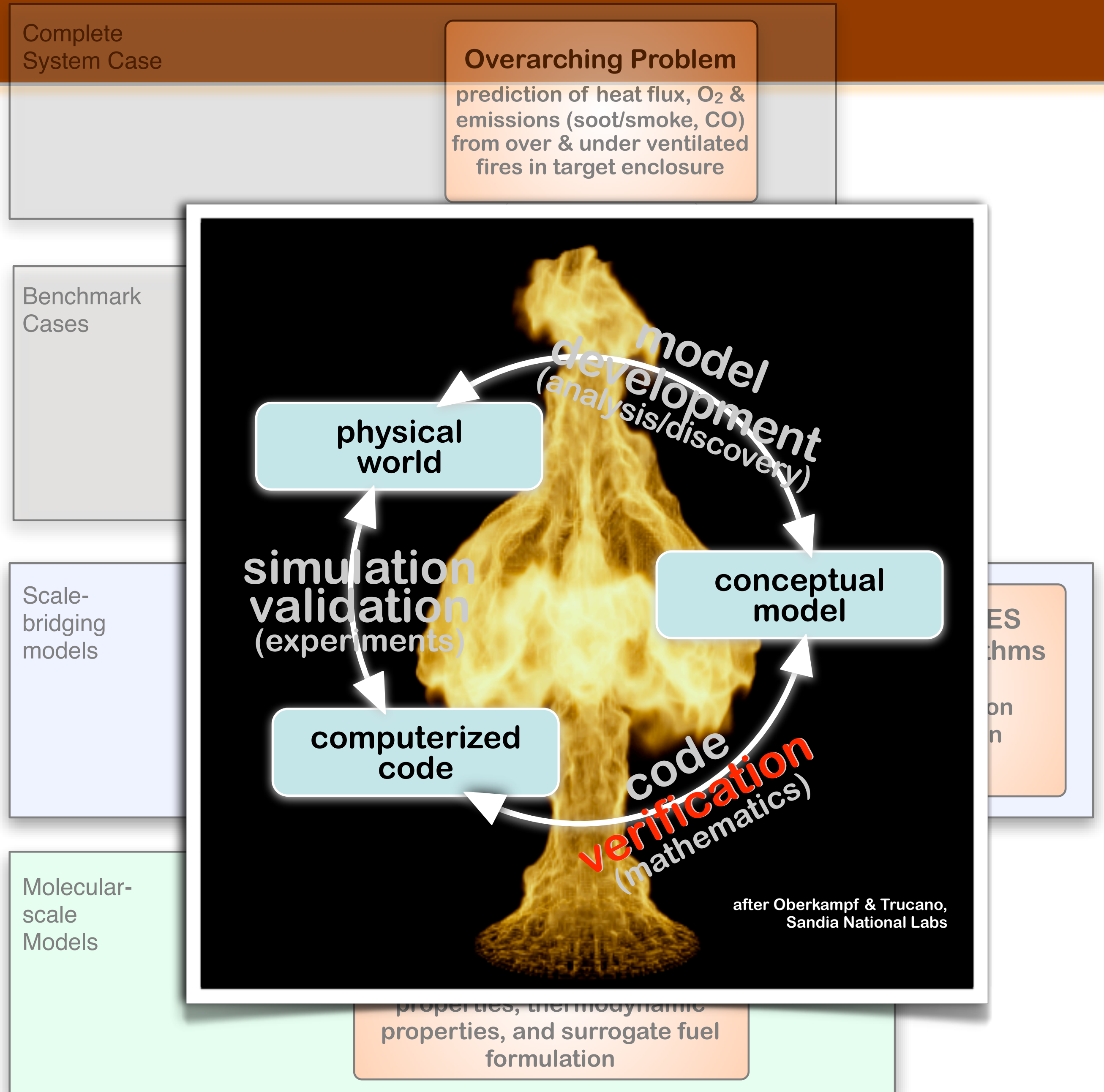
= f(numerical error , modeling error , b.c. uncertainty, experimental/calibration error)



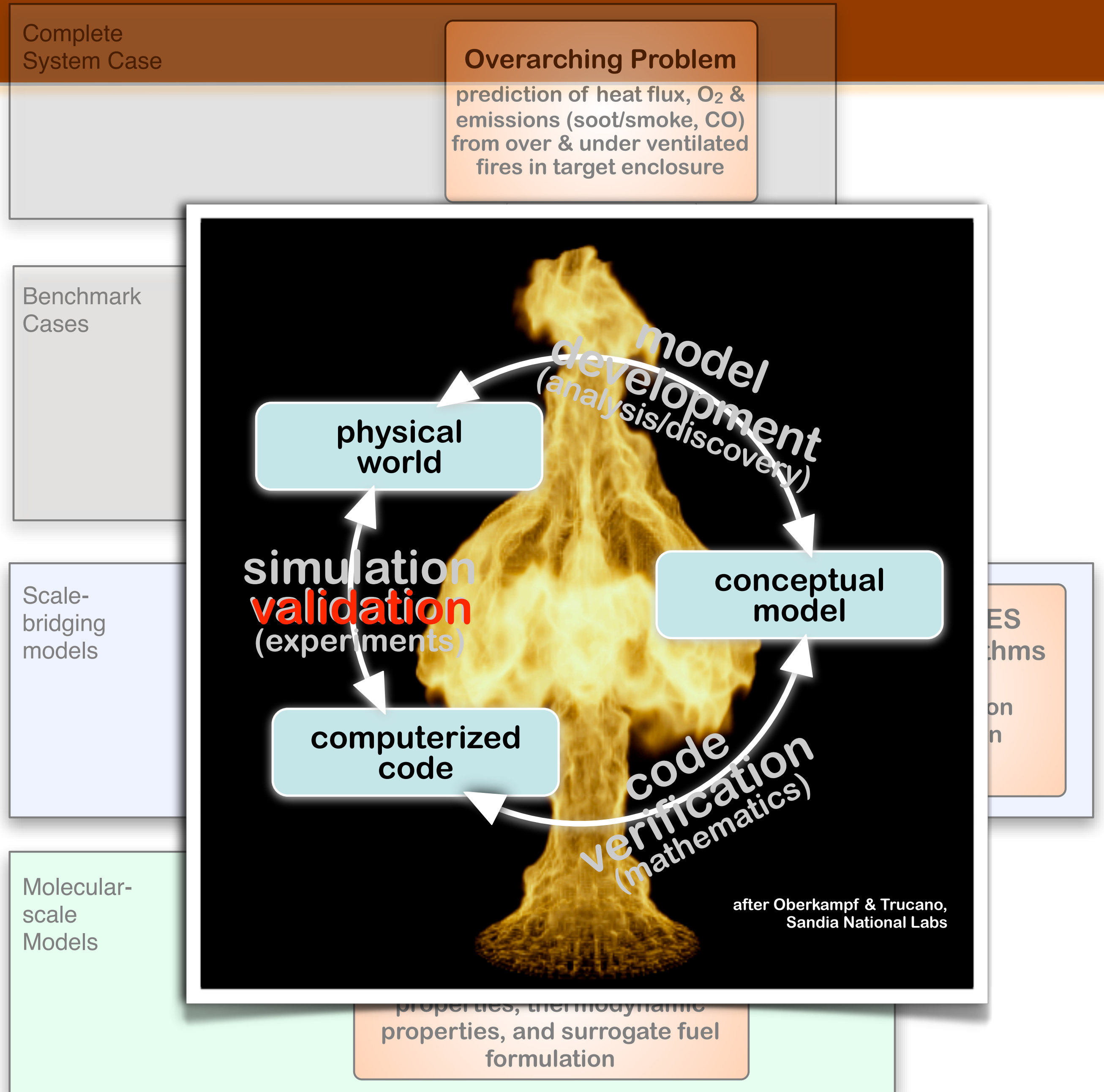


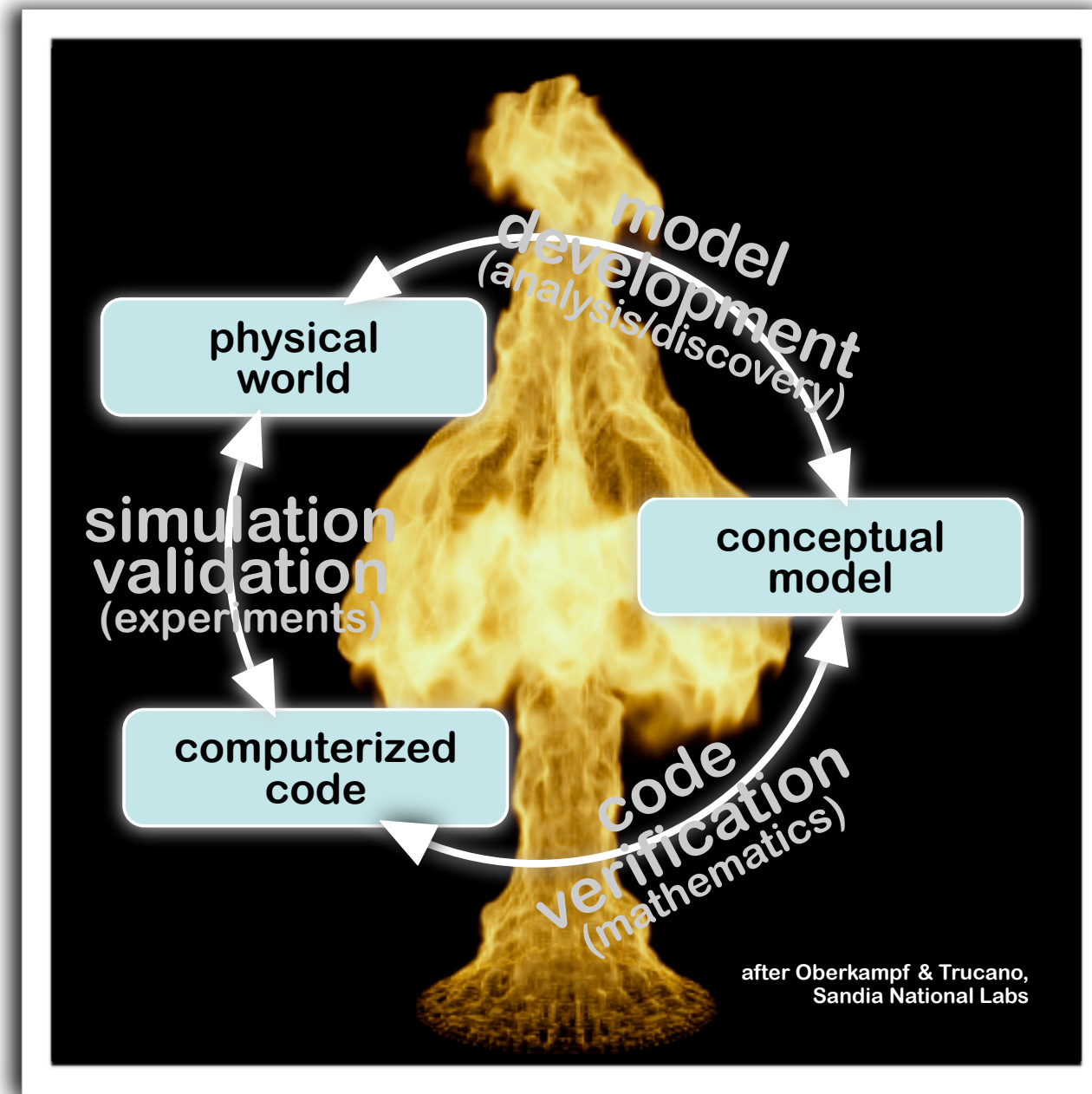


- **Verification:** The process of determining the degree to which a model implementation accurately represents the mathematical description of the conceptual model from the perspective of the intended uses of the model.



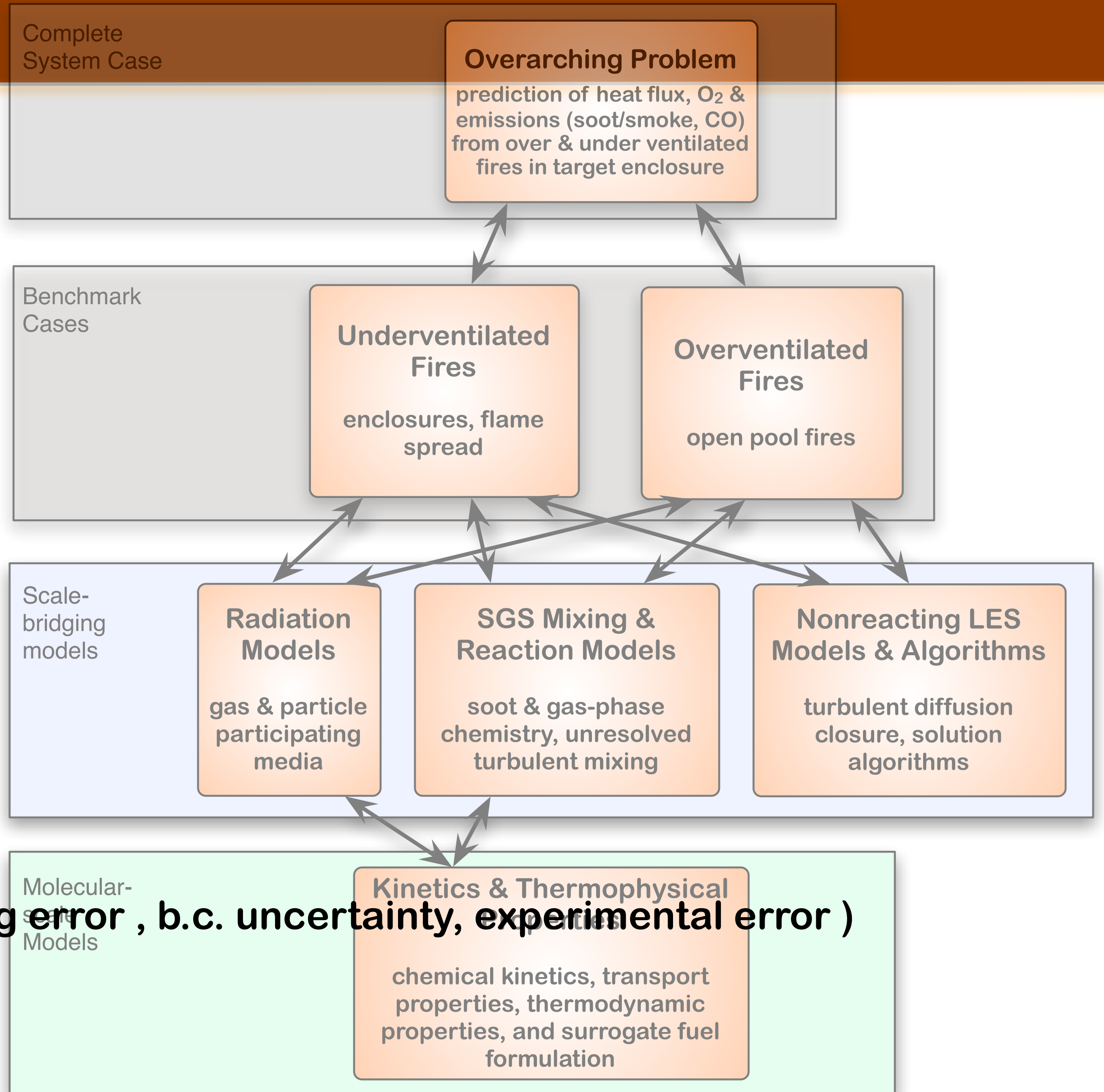
- **Verification:** The process of determining the degree to which a model implementation accurately represents the mathematical description of the conceptual model from the perspective of the intended uses of the model.
- **Validation:** The process of determining the degree to which a model is an accurate representation of the real world from the perspective of the intended uses of the model.



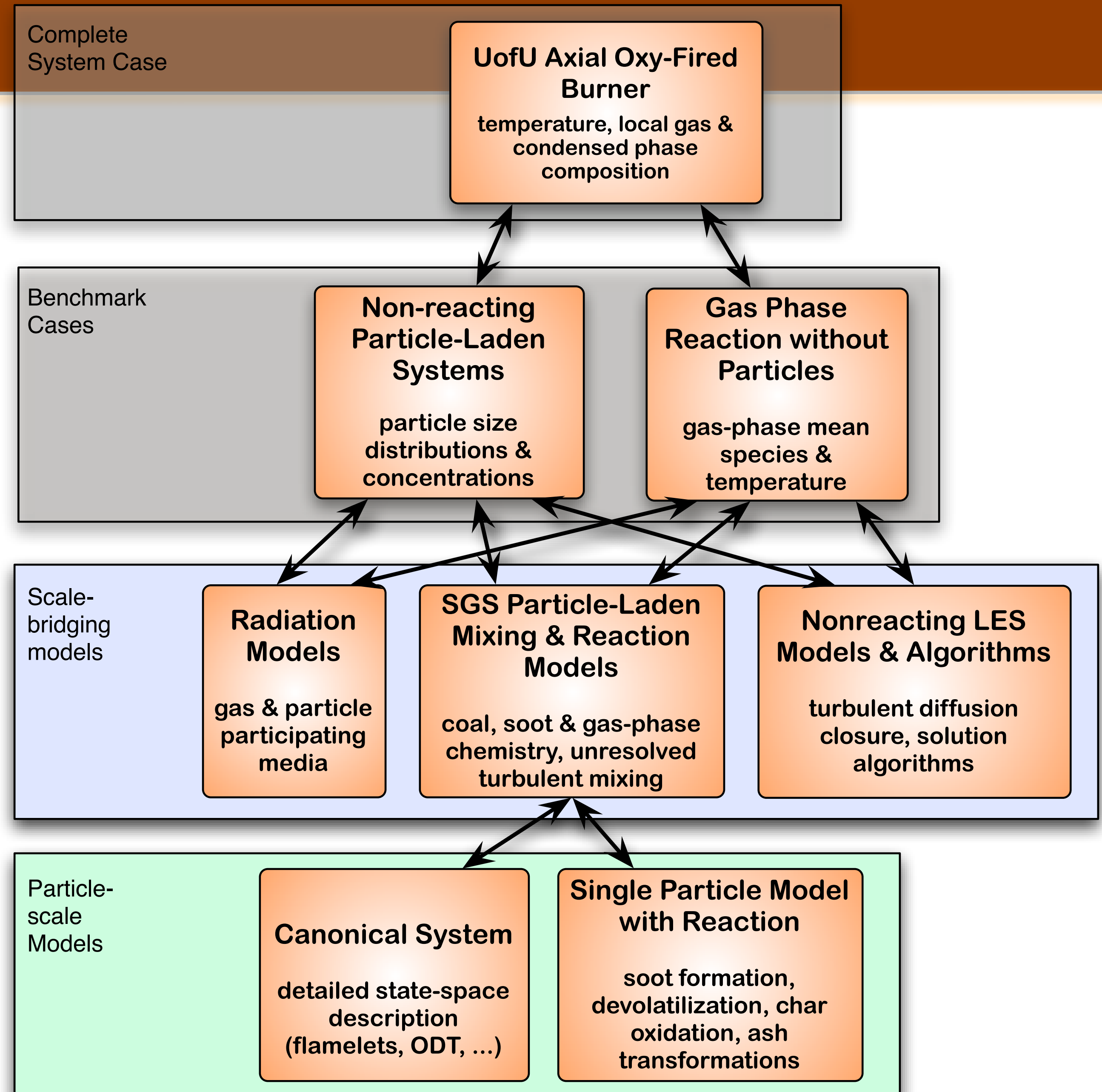


Simulation Output Uncertainty

- = f (verification error , modeling error , b.c. uncertainty, experimental error)
- = lots of computer time



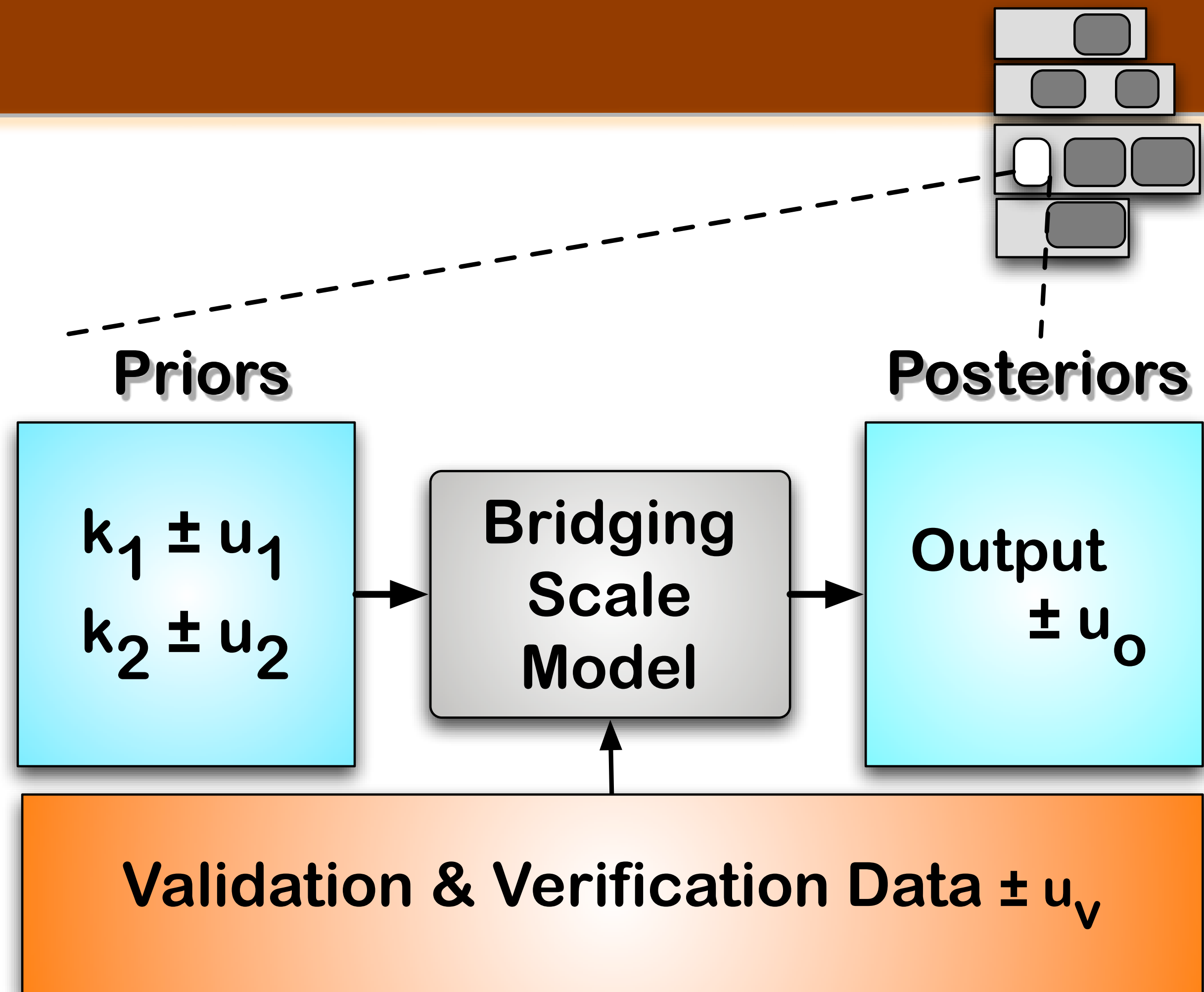
Data Consistency



Data Consistency

Simulation Output Uncertainty

- **propagation of** modeling error
b.c. uncertainty
- **constrained by** experiment error
numerical error



Data Consistency

Simulation Output Uncertainty

- **propagation of** modeling error
b.c. uncertainty
- **constrained by** experiment error
numerical error

**optimization
objective**

**all parameters are
within prior bounds**

$$k_{1,\min} \leq k_1 \leq k_{1,\max}$$

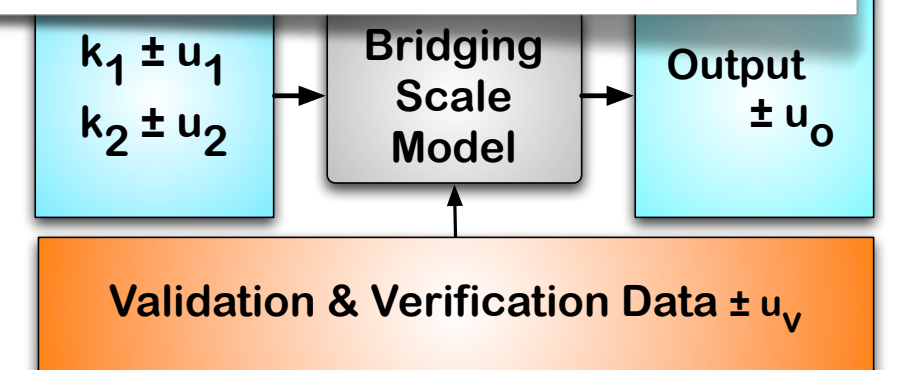
$$k_{2,\min} \leq k_2 \leq k_{2,\max}$$

...

subject to:

**all model predictions are
within experiment bounds**

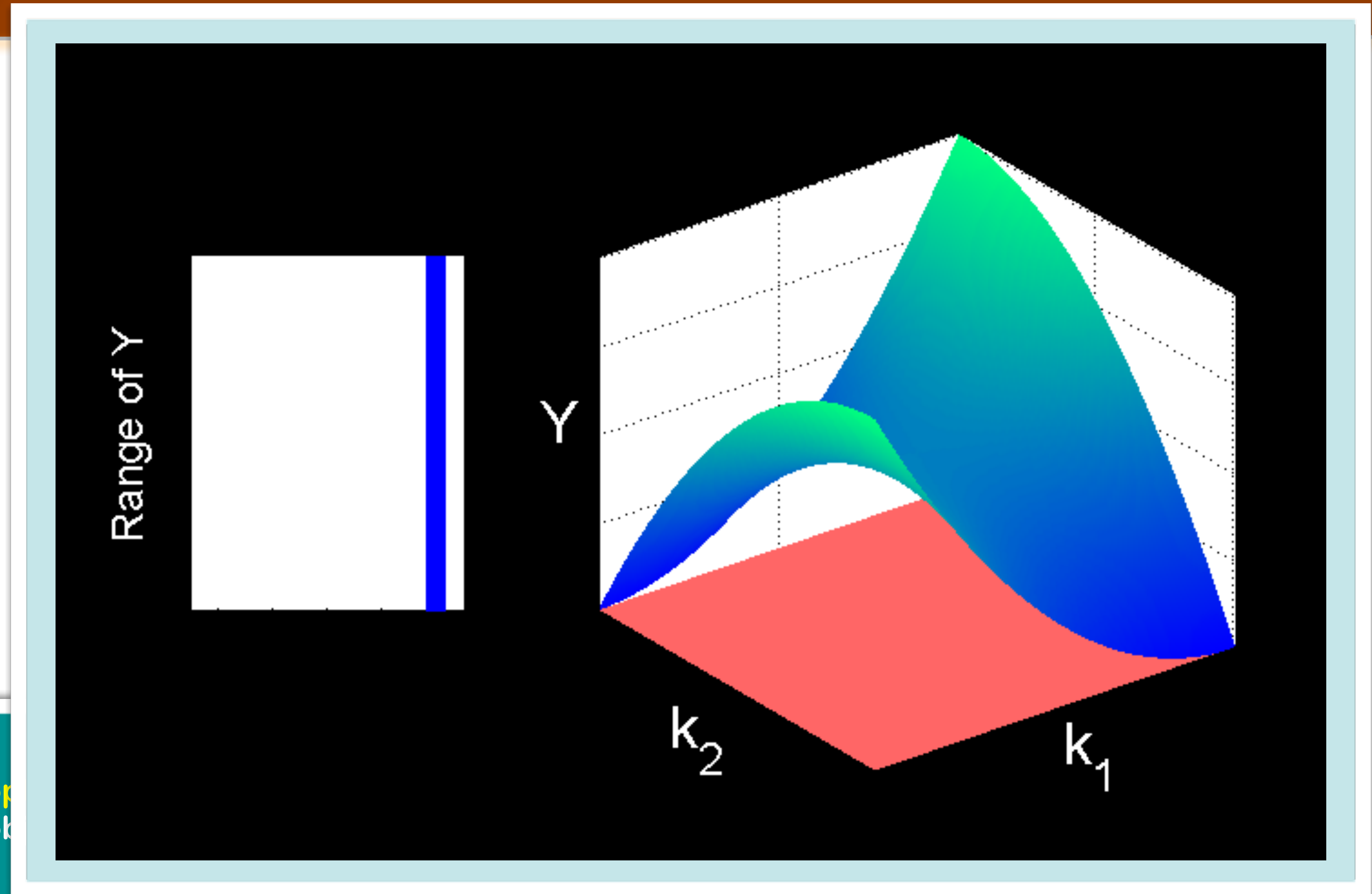
$$L_i \leq M_i(\{k\}_i) \leq U_i$$



Data Consistency

Simulation Output Uncertainty

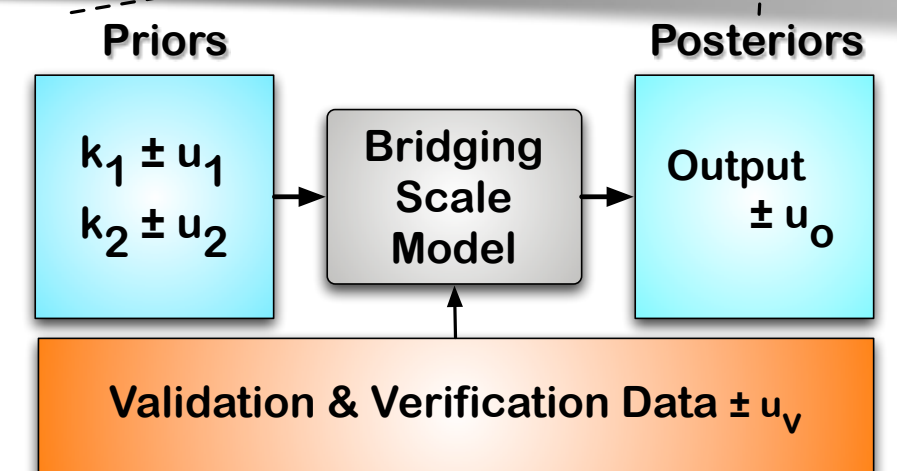
- propagation of modeling error b.c. uncertainty
- constrained by experiment error numerical error



subject to:

all model predictions are within experiment bounds

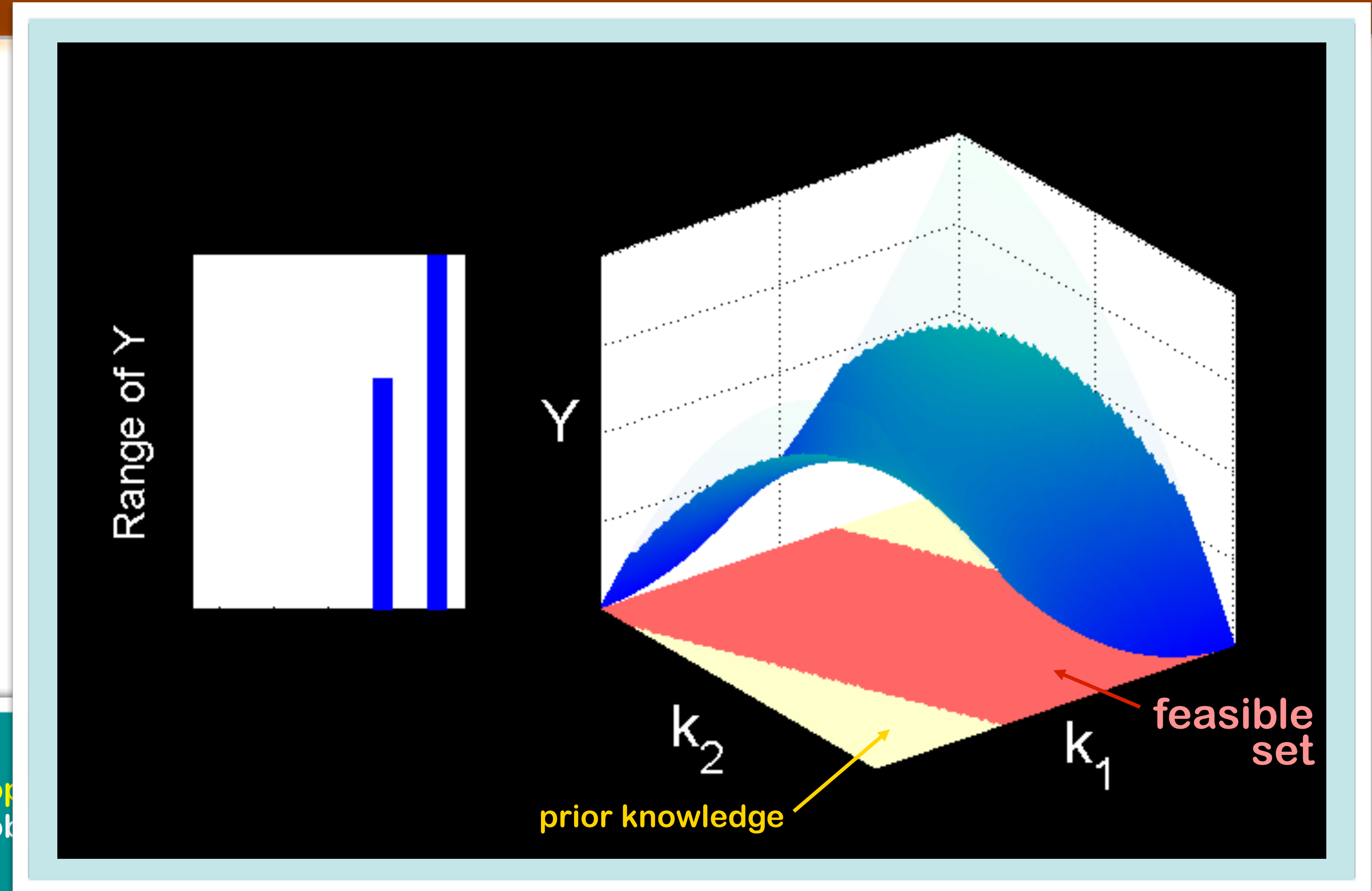
$$L_i \leq M_i(\{k\}_i) \leq U_i$$



Data Consistency

Simulation Output Uncertainty

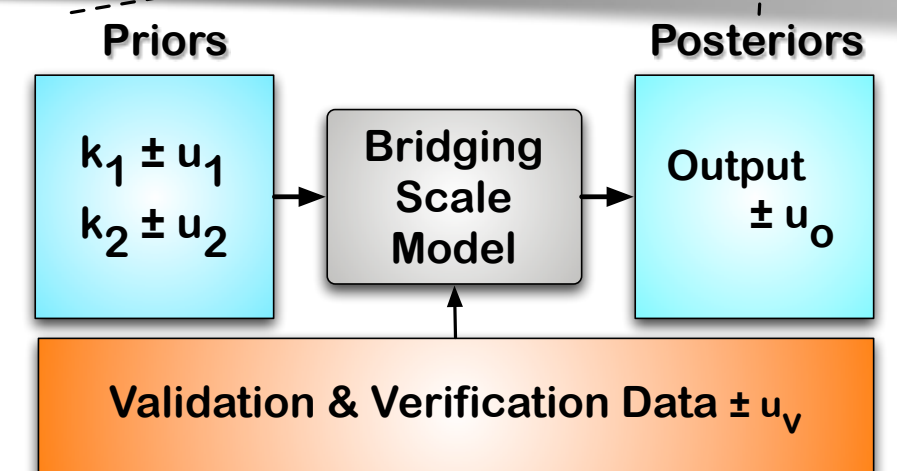
- **propagation of** modeling error
b.c. uncertainty
- **constrained by** experiment error
numerical error



subject to:

all model predictions are within experiment bounds

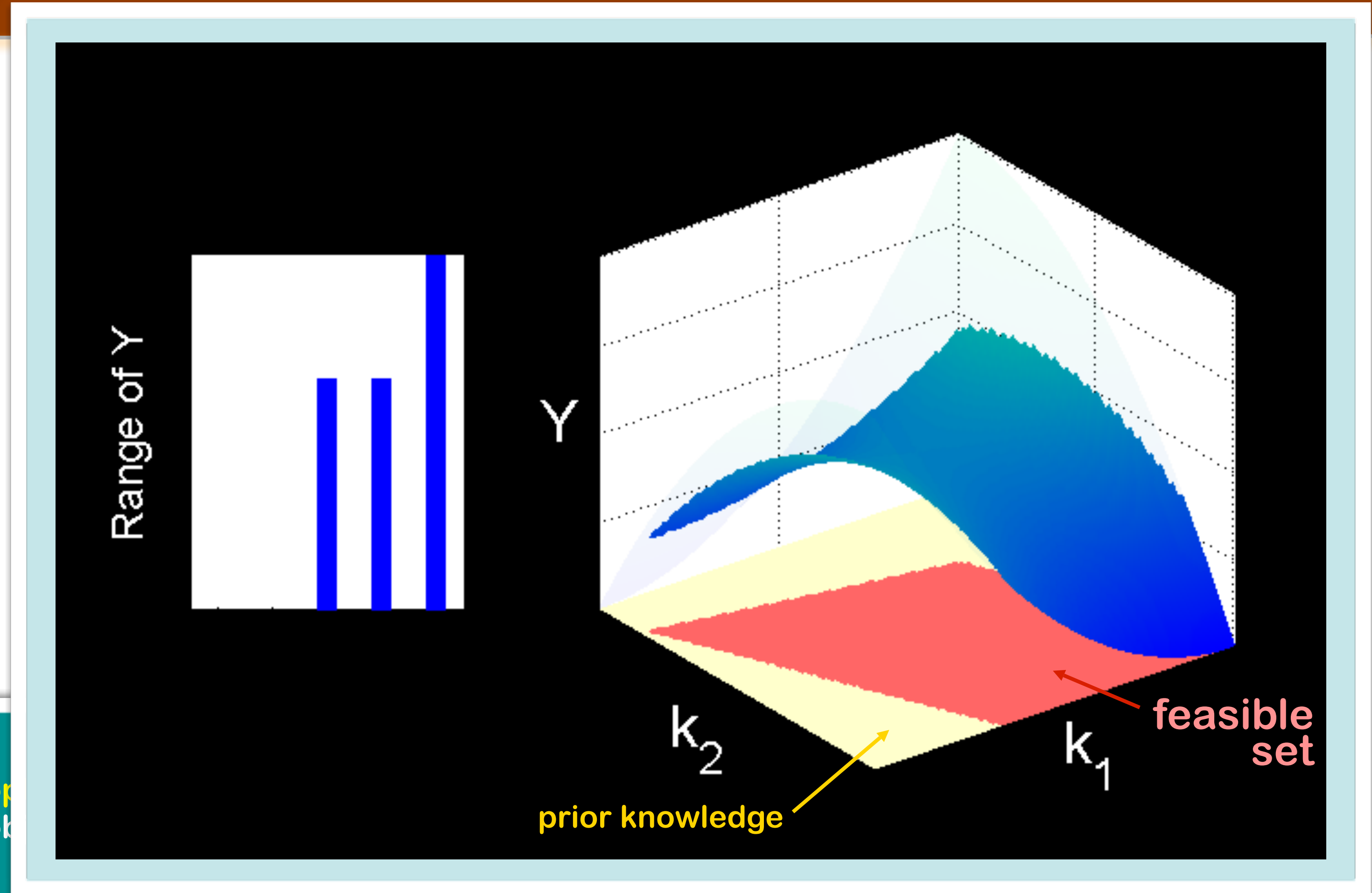
$$L_i \leq M_i(\{k\}_i) \leq U_i$$



Data Consistency

Simulation Output Uncertainty

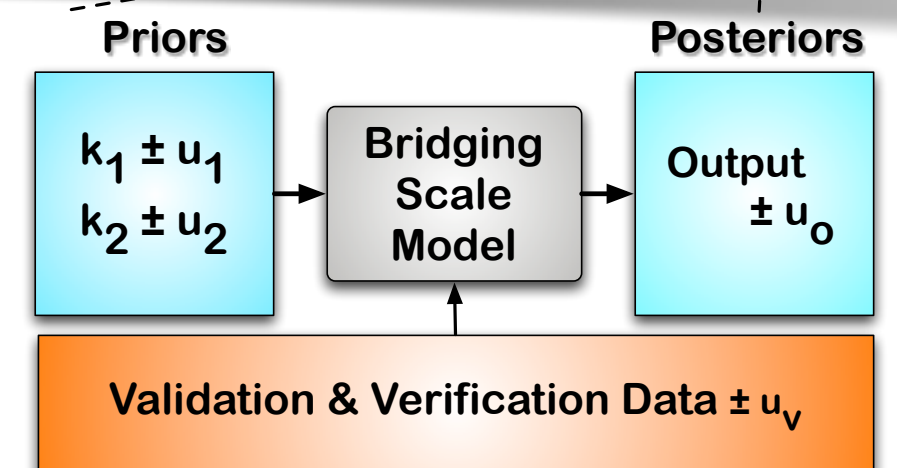
- **propagation of** modeling error
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numerical error



subject to:

all model predictions are within experiment bounds

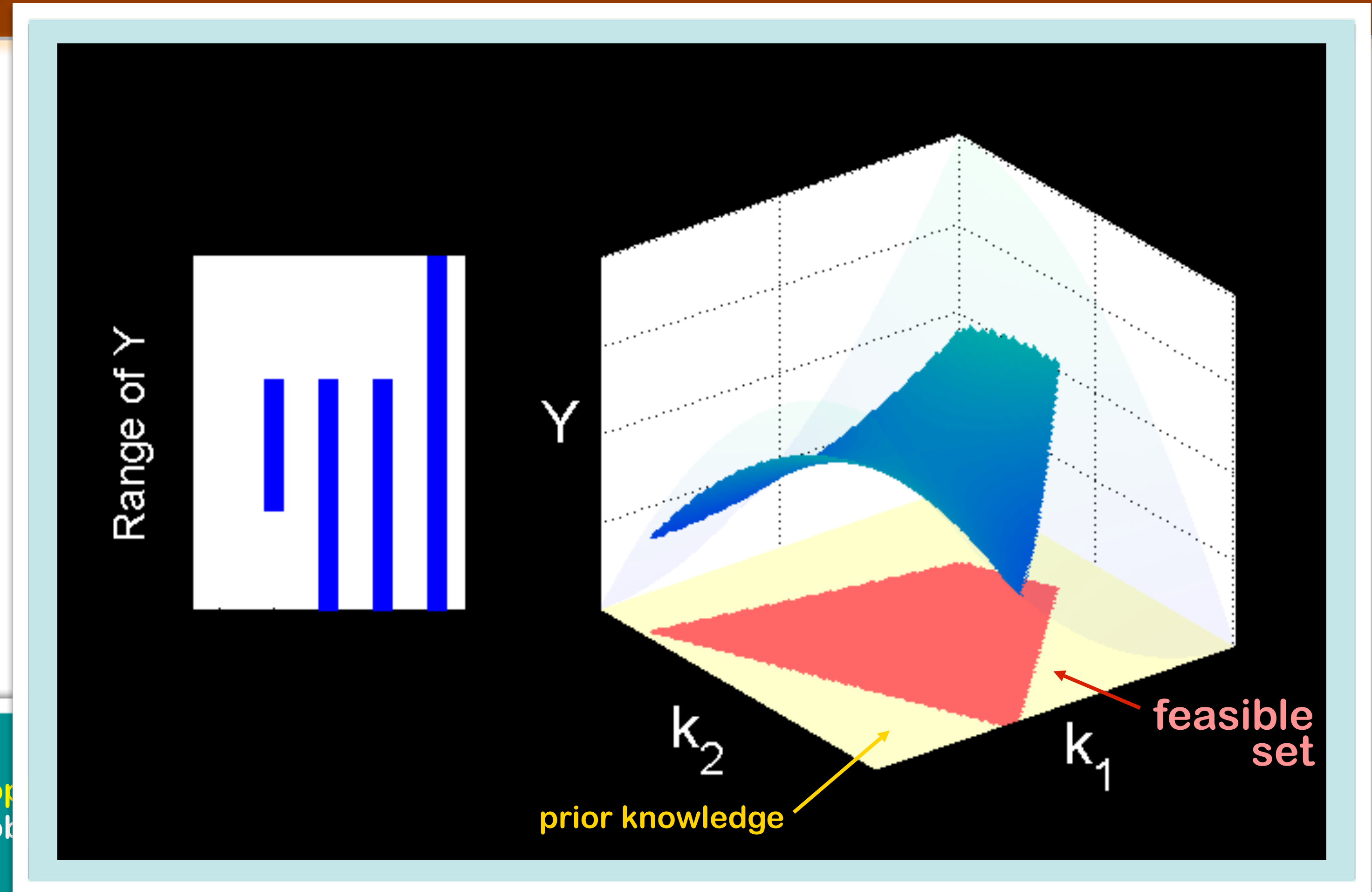
$$L_i \leq M_i(\{k\}_i) \leq U_i$$



Data Consistency

Simulation Output Uncertainty

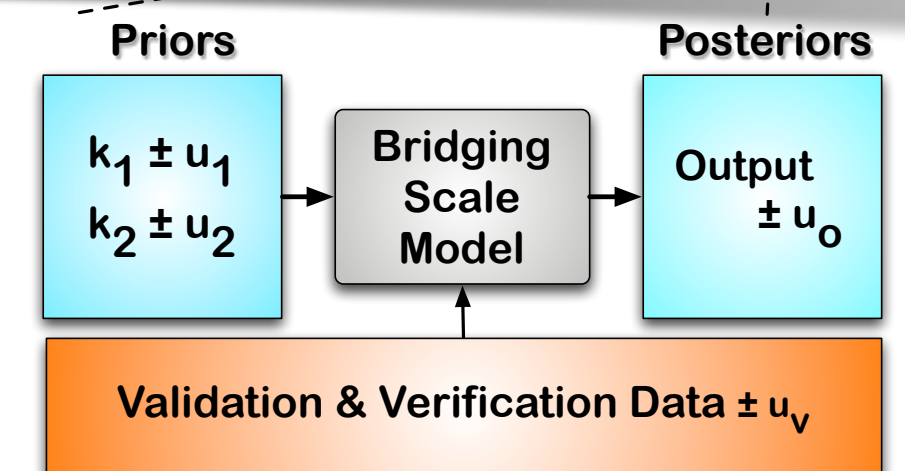
- propagation of modeling error b.c. uncertainty
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subject to:

all model predictions are within experiment bounds

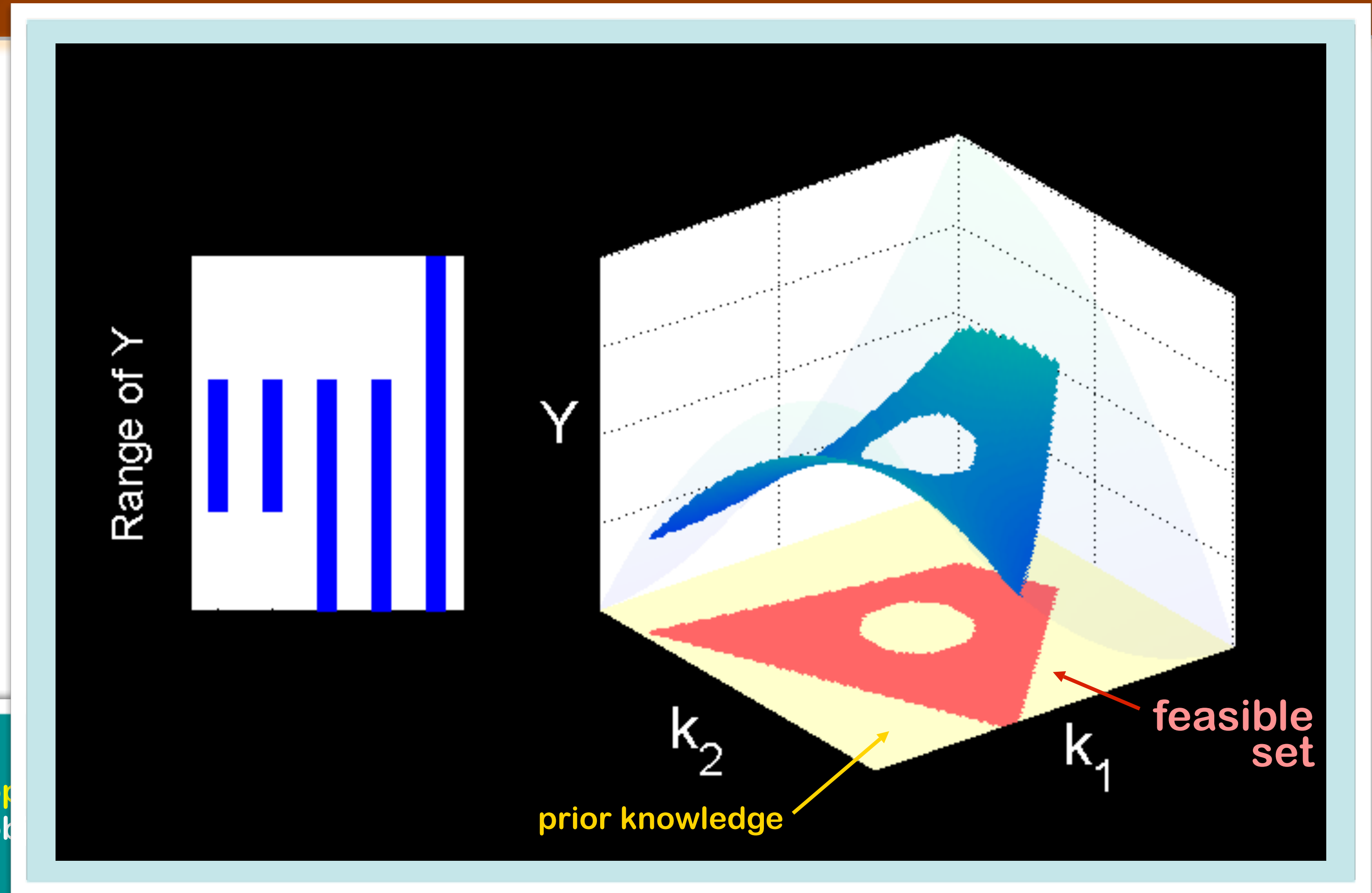
$$L_i \leq M_i(\{k\}_i) \leq U_i$$



Data Consistency

Simulation Output Uncertainty

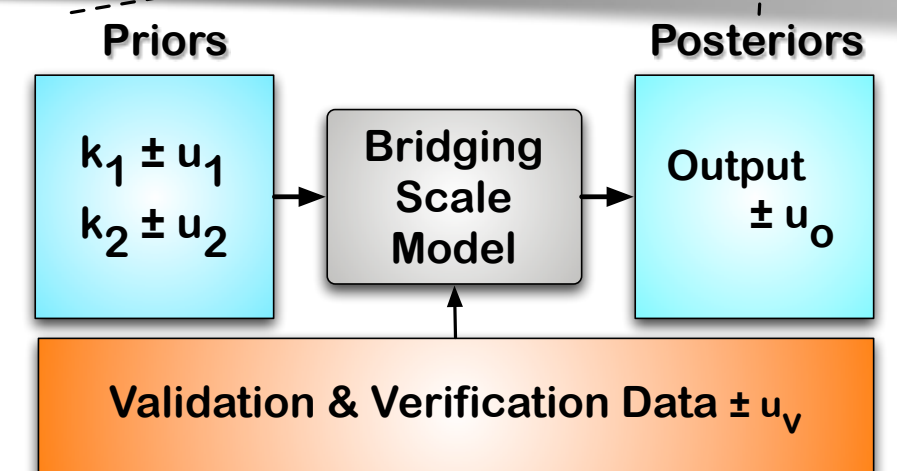
- propagation of modeling error b.c. uncertainty
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subject to:

all model predictions are within experiment bounds

$$L_i \leq M_i(\{k\}_i) \leq U_i$$

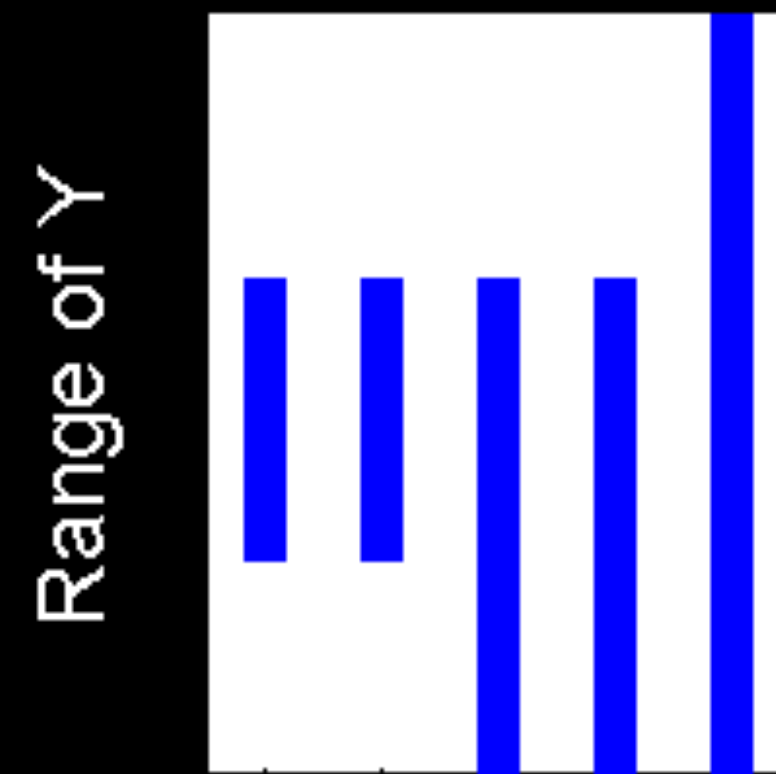


Data Consistency

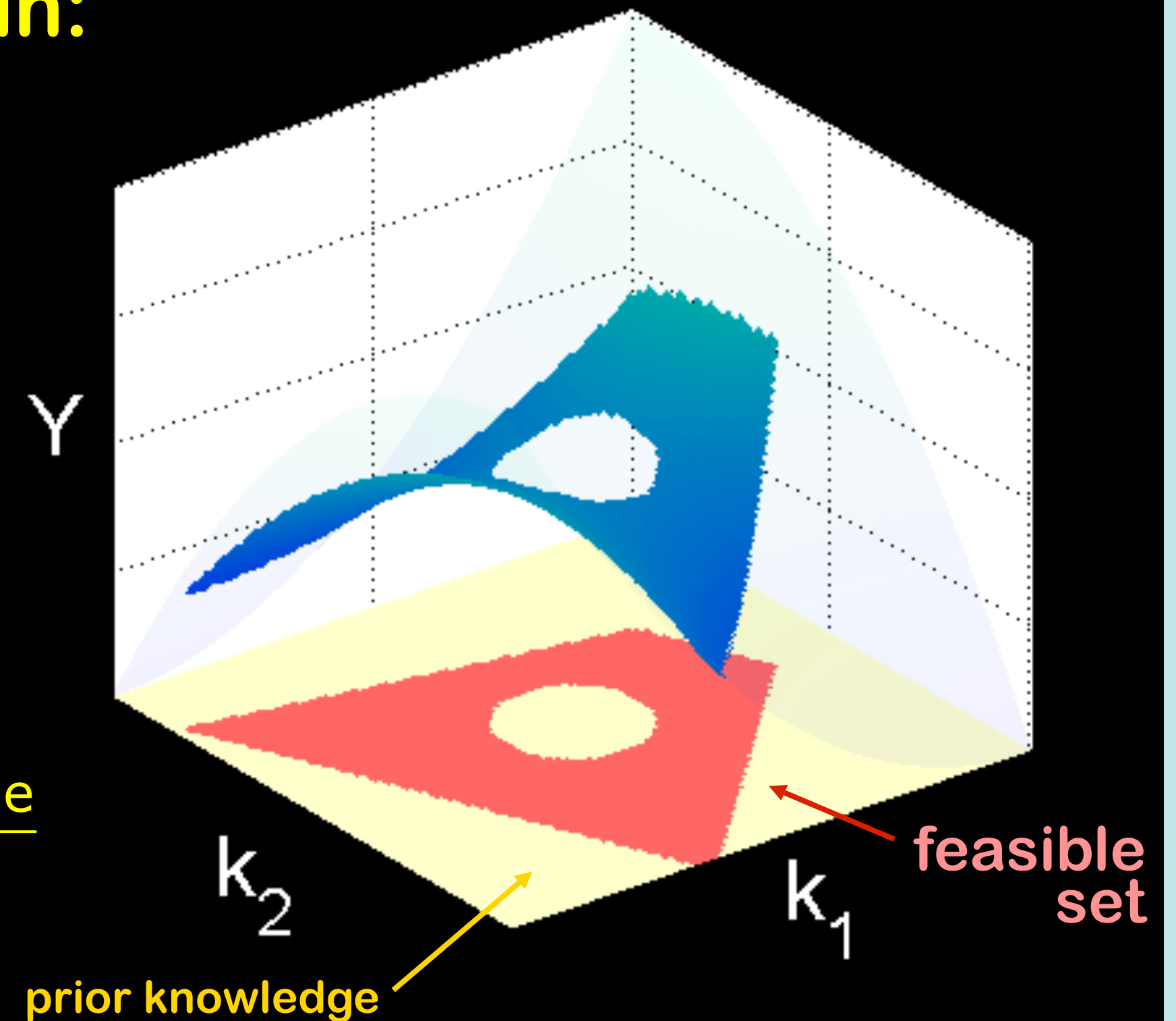
Simulation Output Uncertainty

- propagation of modeling error b.c. uncertainty
- constrained by experiment error numerical error

Information Gain:



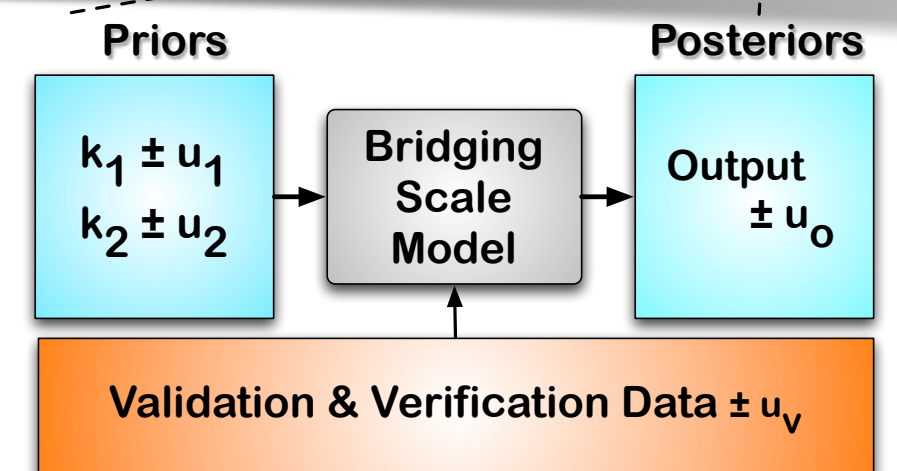
$$I = 1 - \frac{\text{Posterior Range}}{\text{Prior Range}}$$



subject to:

all model predictions are within experiment bounds

$$L_i \leq M_i(\{k\}_i) \leq U_i$$



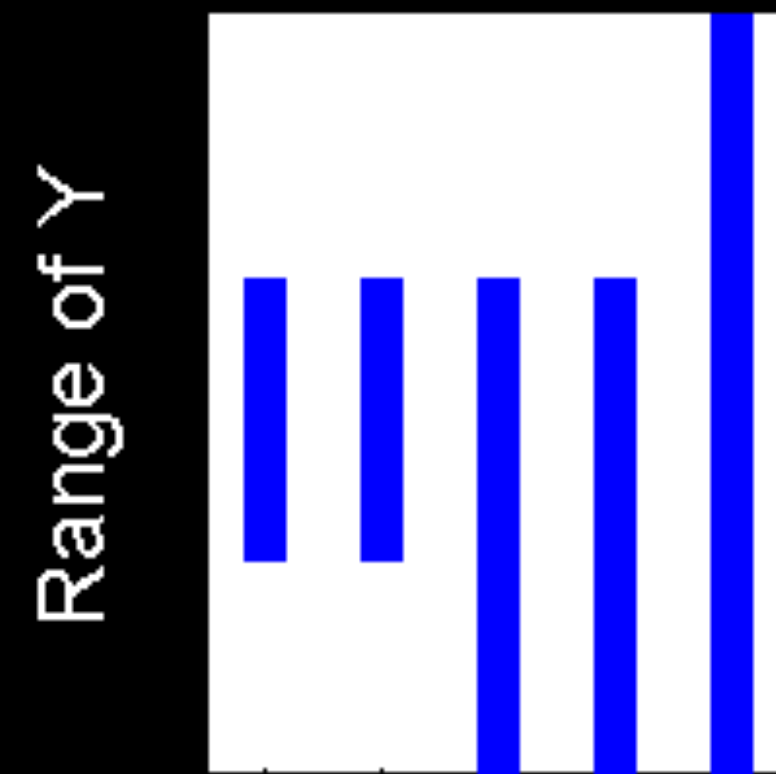
Data Consistency

Simulation Output Uncertainty

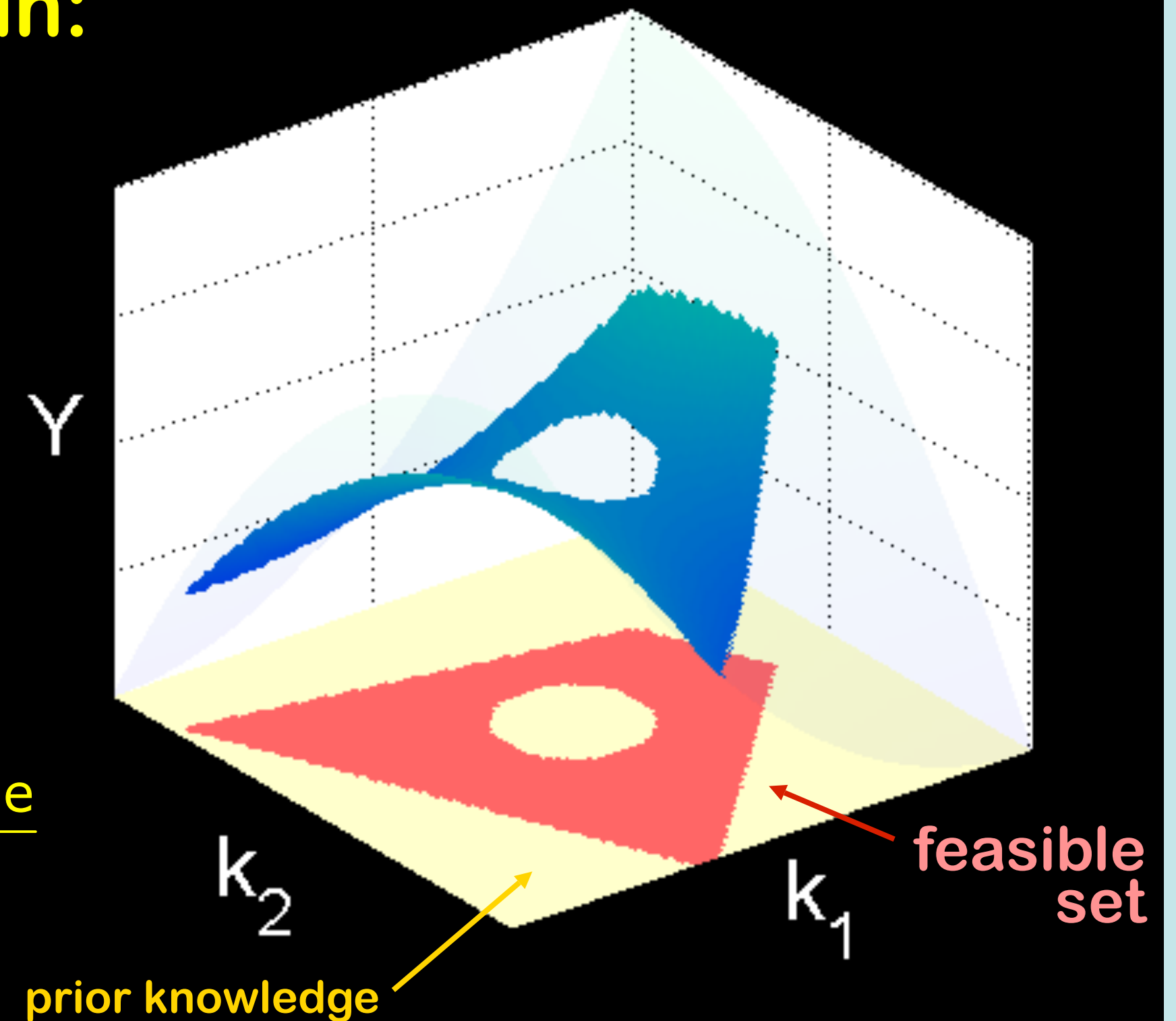
- propagation of modeling error b.c. uncertainty
- constrained by experiment error numerical error

require consistency between simulation data and experimental data

Information Gain:



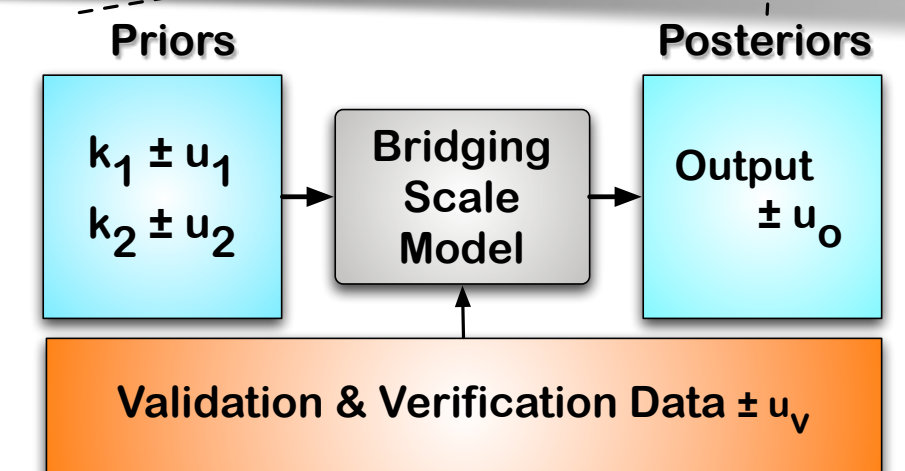
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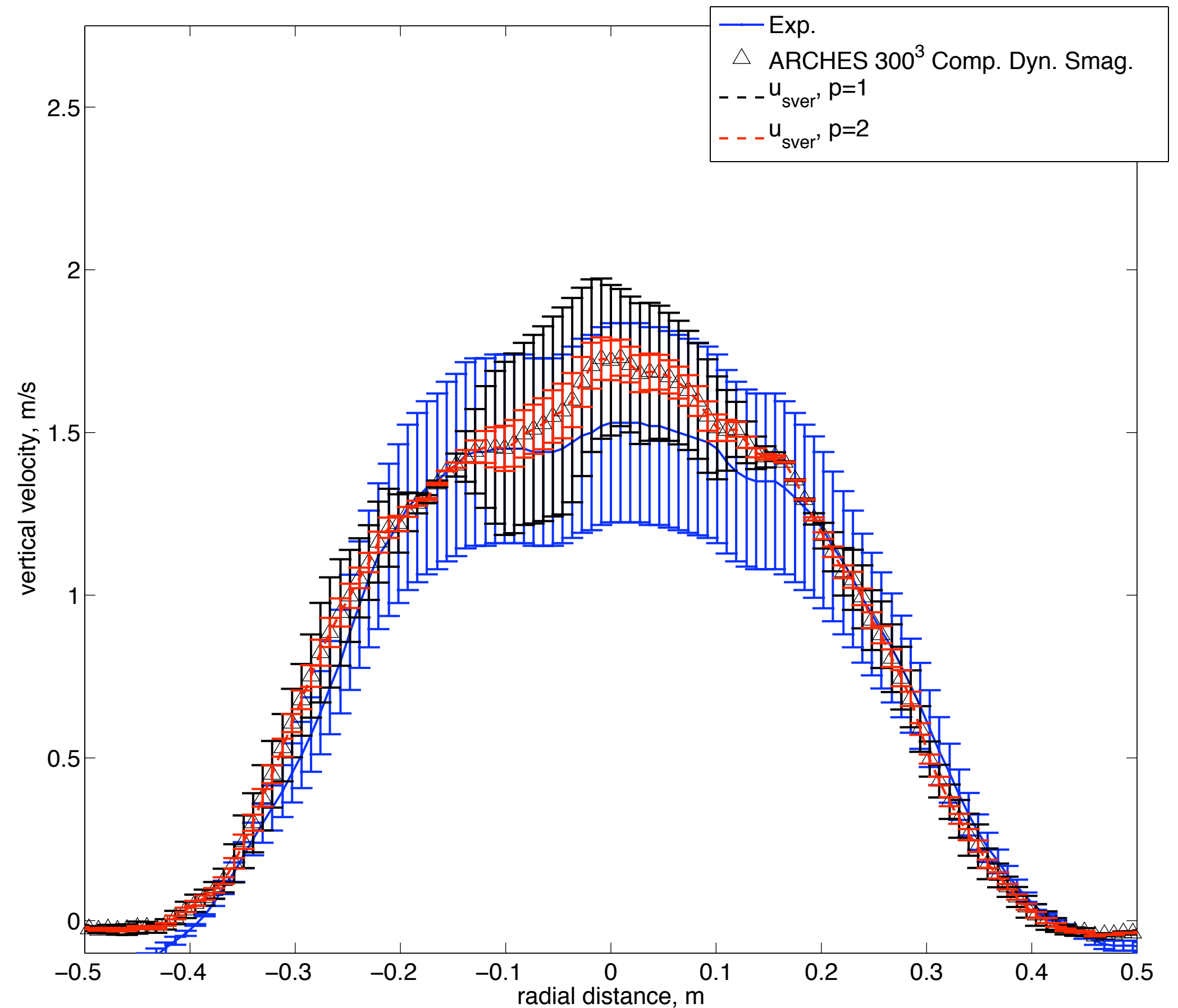
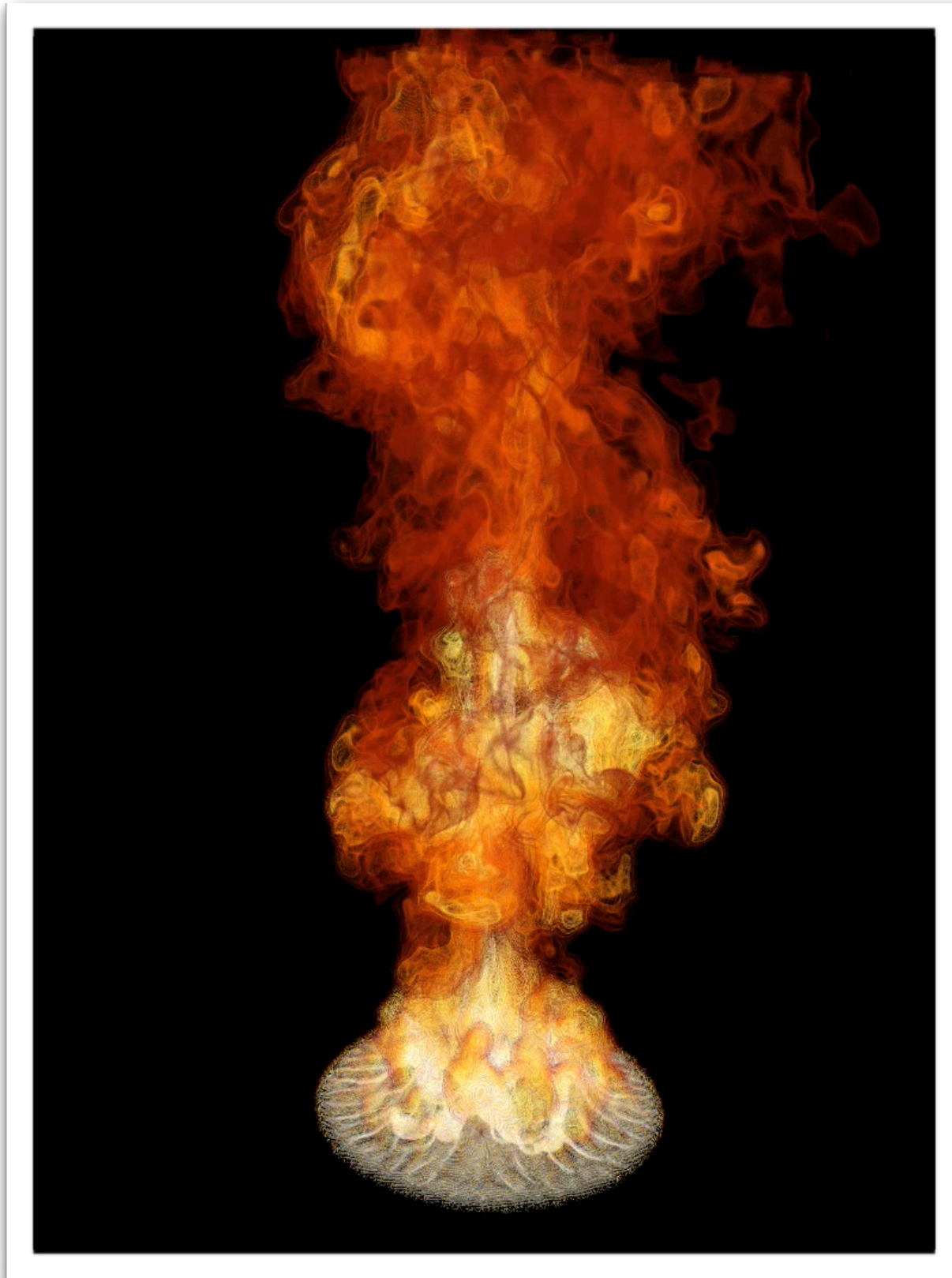
subject to:

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$$L_i \leq M_i(\{k\}_i) \leq U_i$$



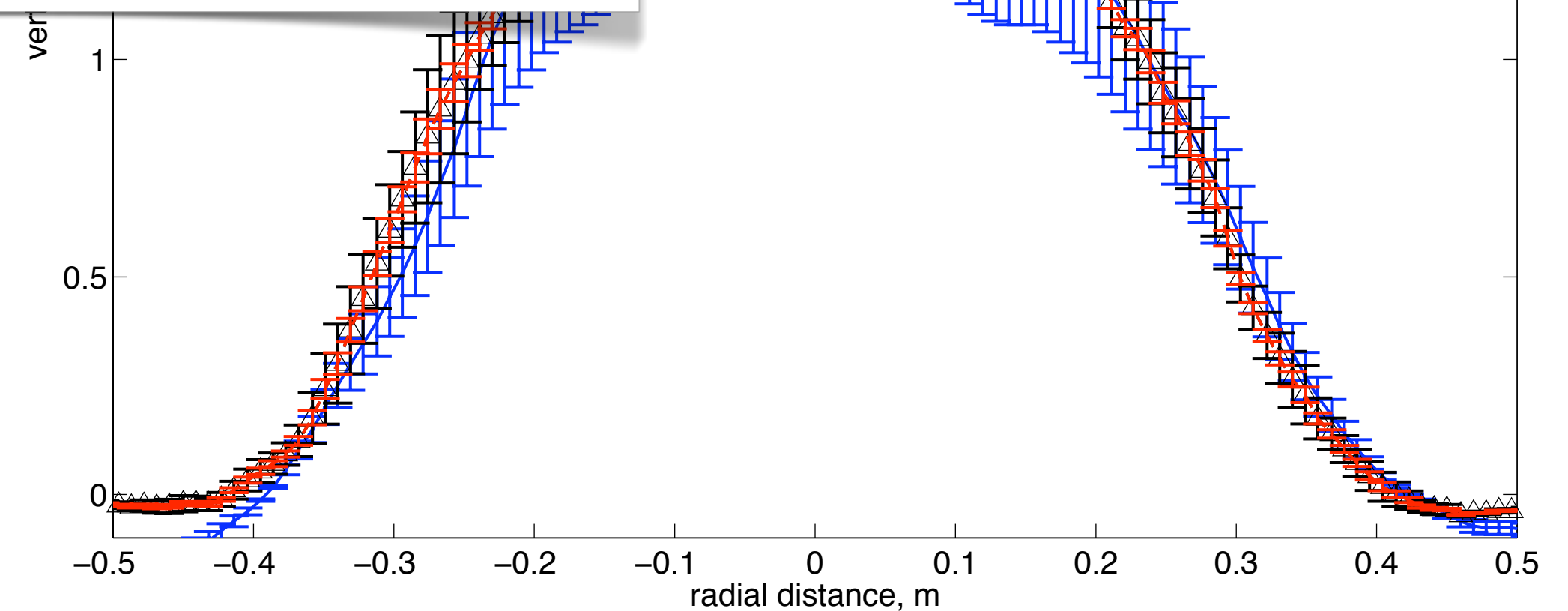
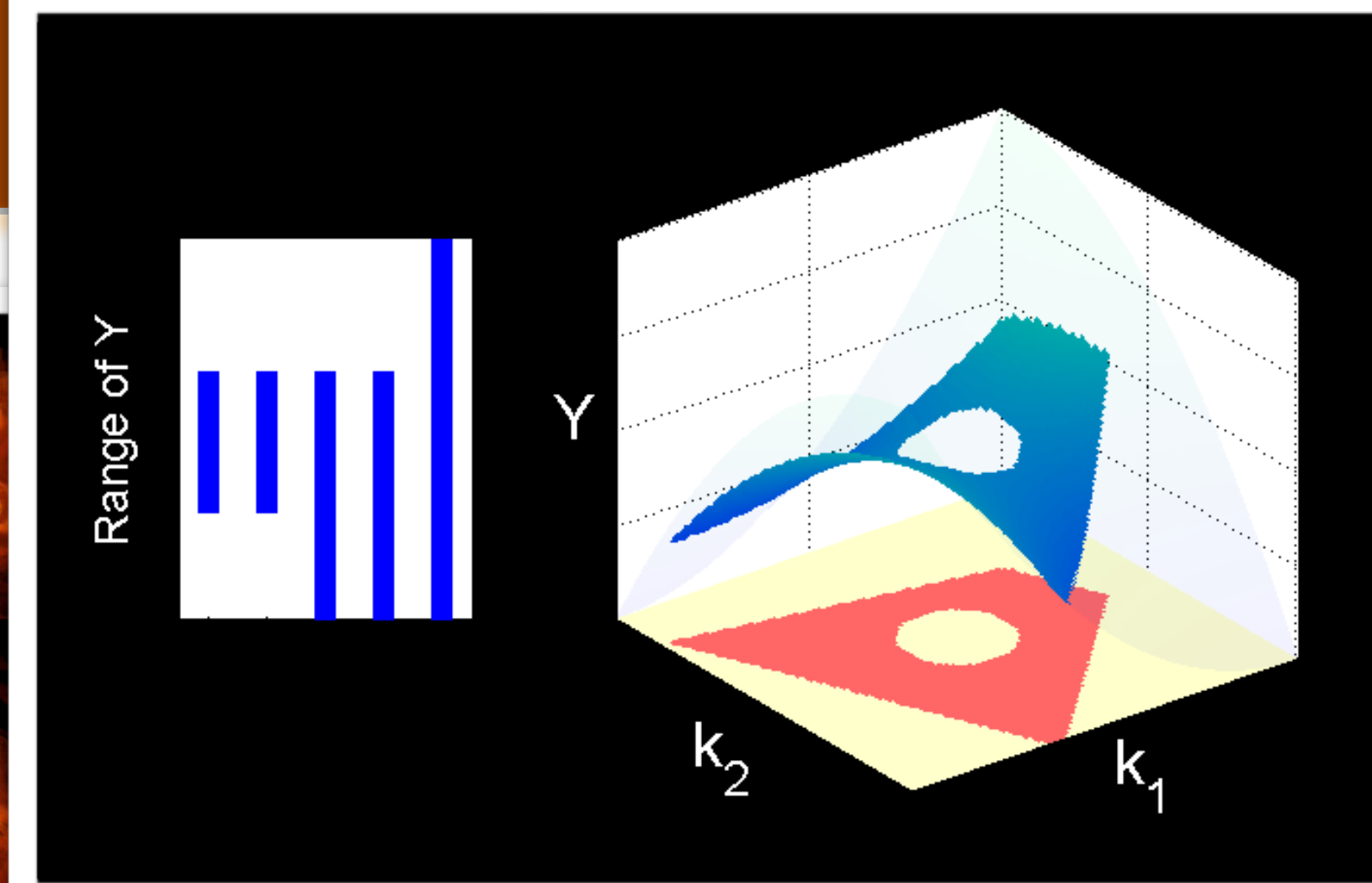
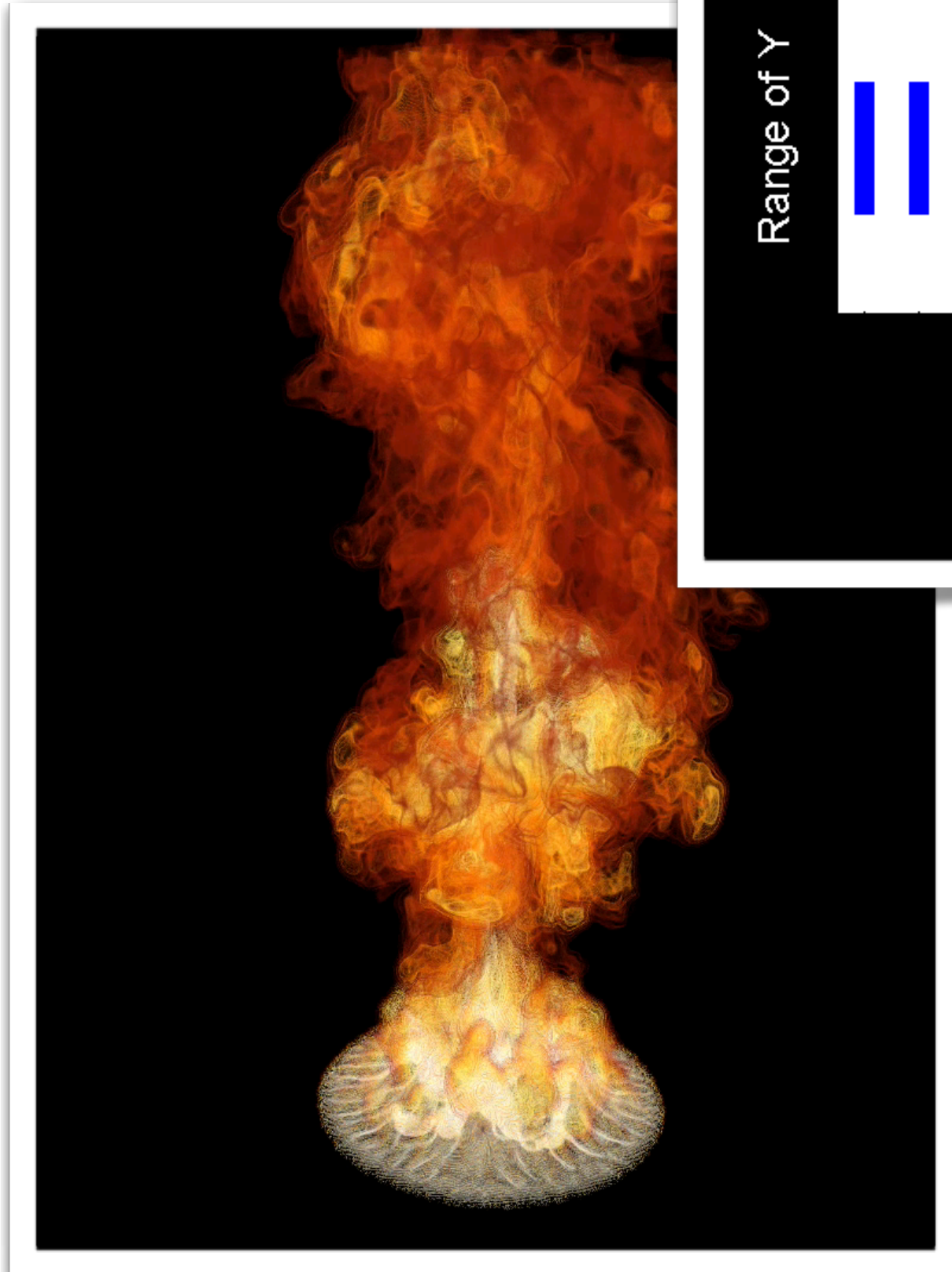
Error Budget



Simulation Output Uncertainty

- = f (verification error , modeling error , b.c. uncertainty, experimental error)
- = lots of computer time

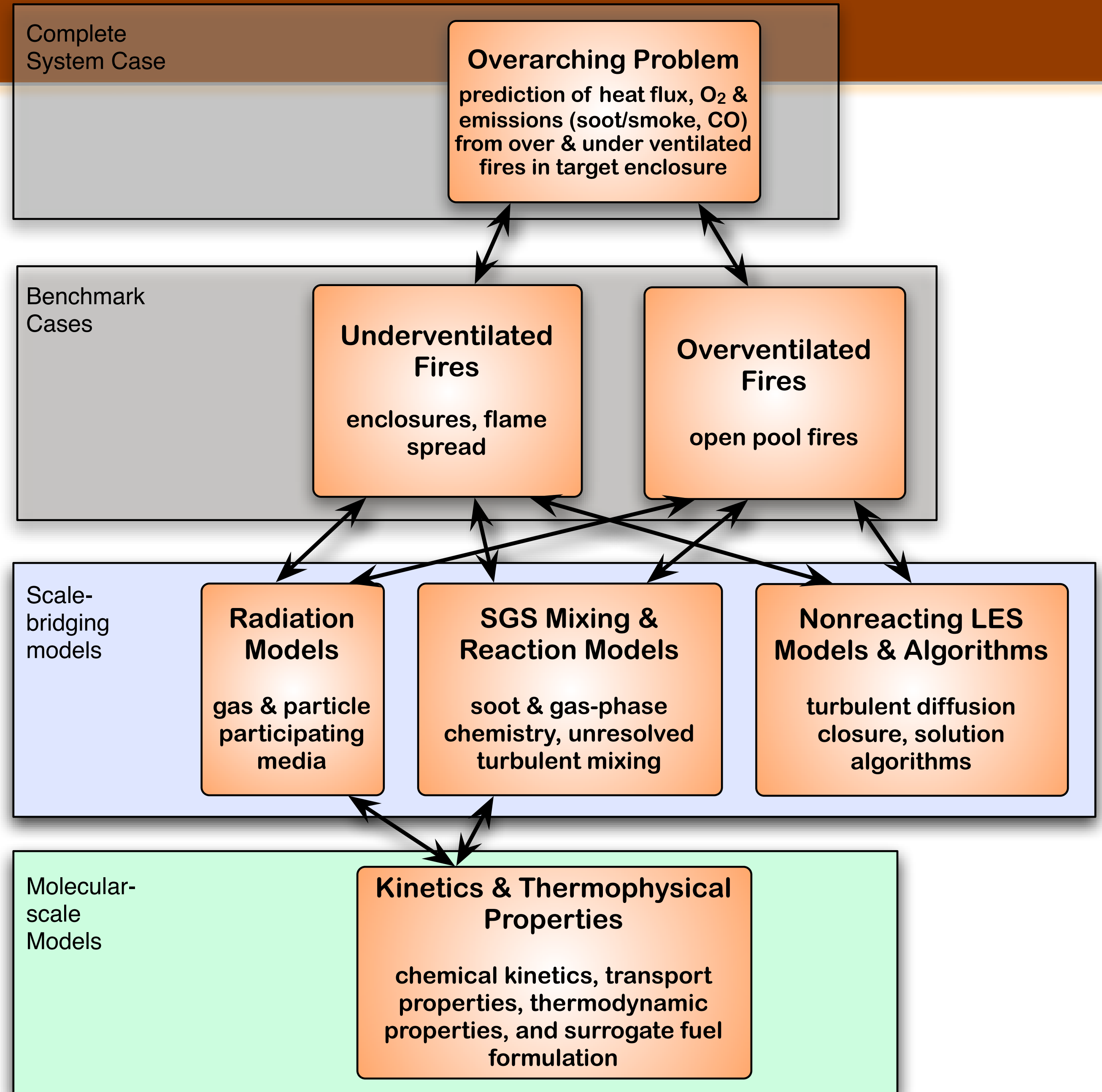
Error Budget



Simulation Output Uncertainty

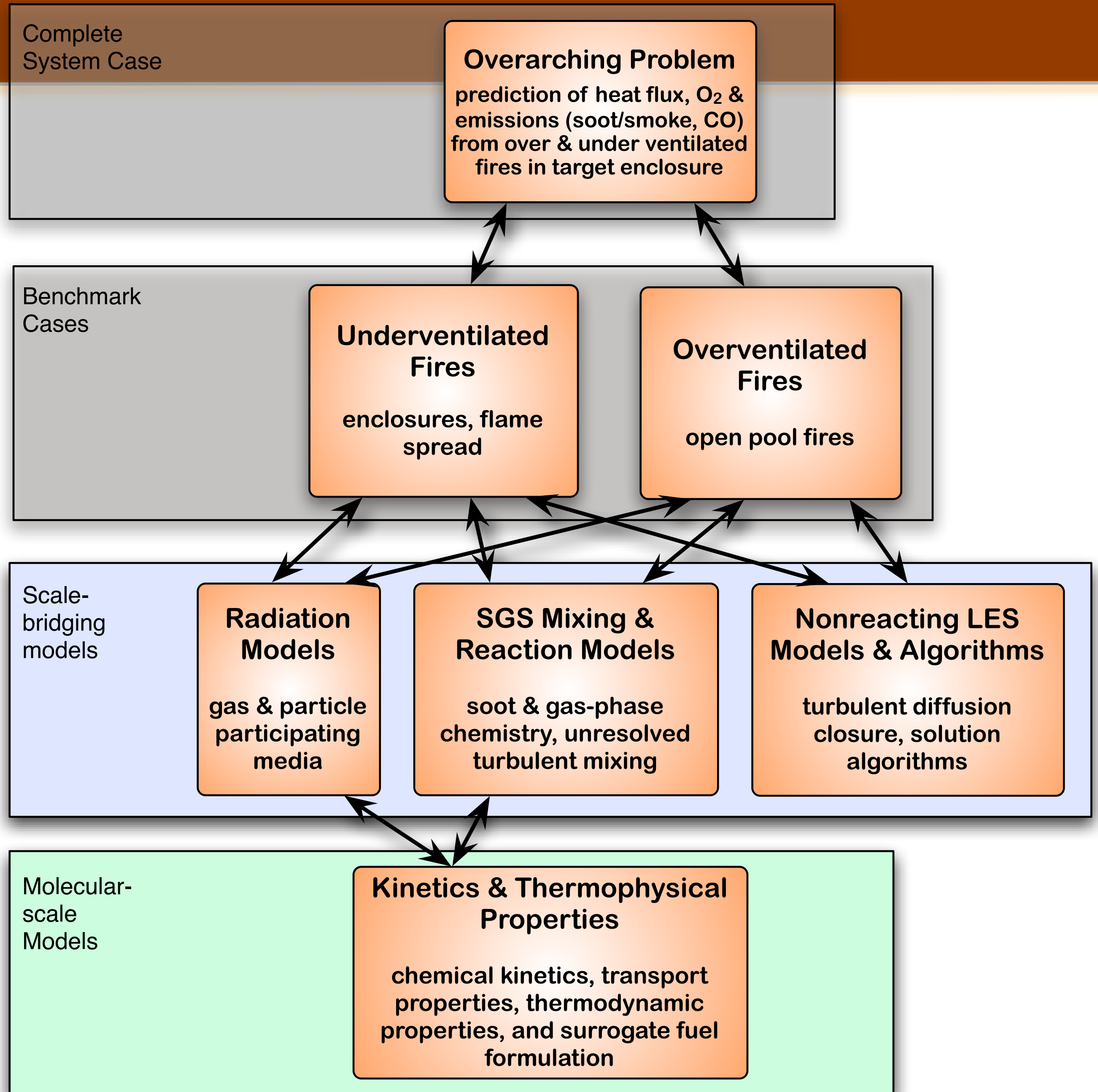
- = f (verification error , modeling error , b.c. uncertainty, experimental error)
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validation hierarchy



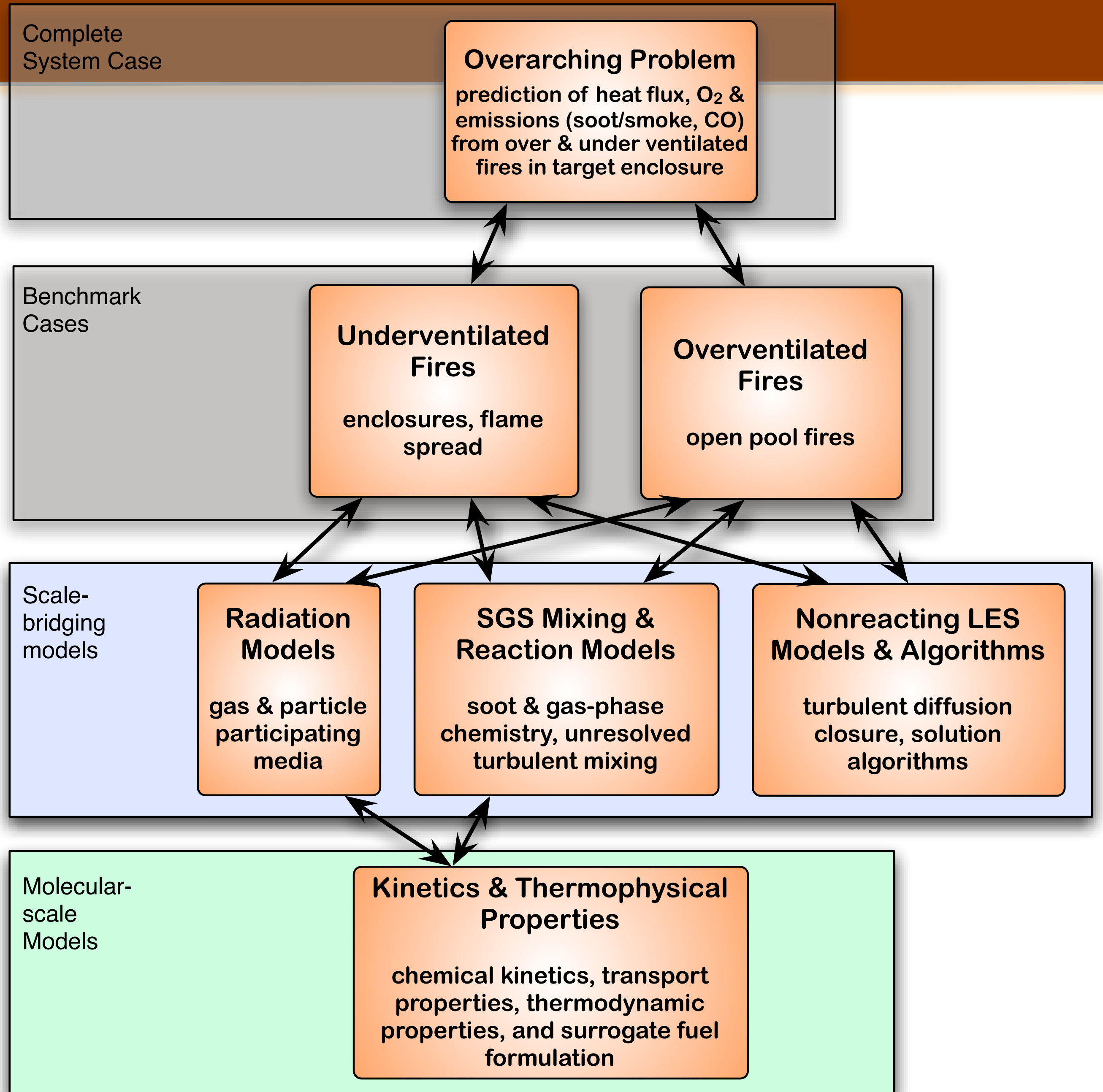
validation hierarchy

- driven by overarching problem (intended use of simulation)



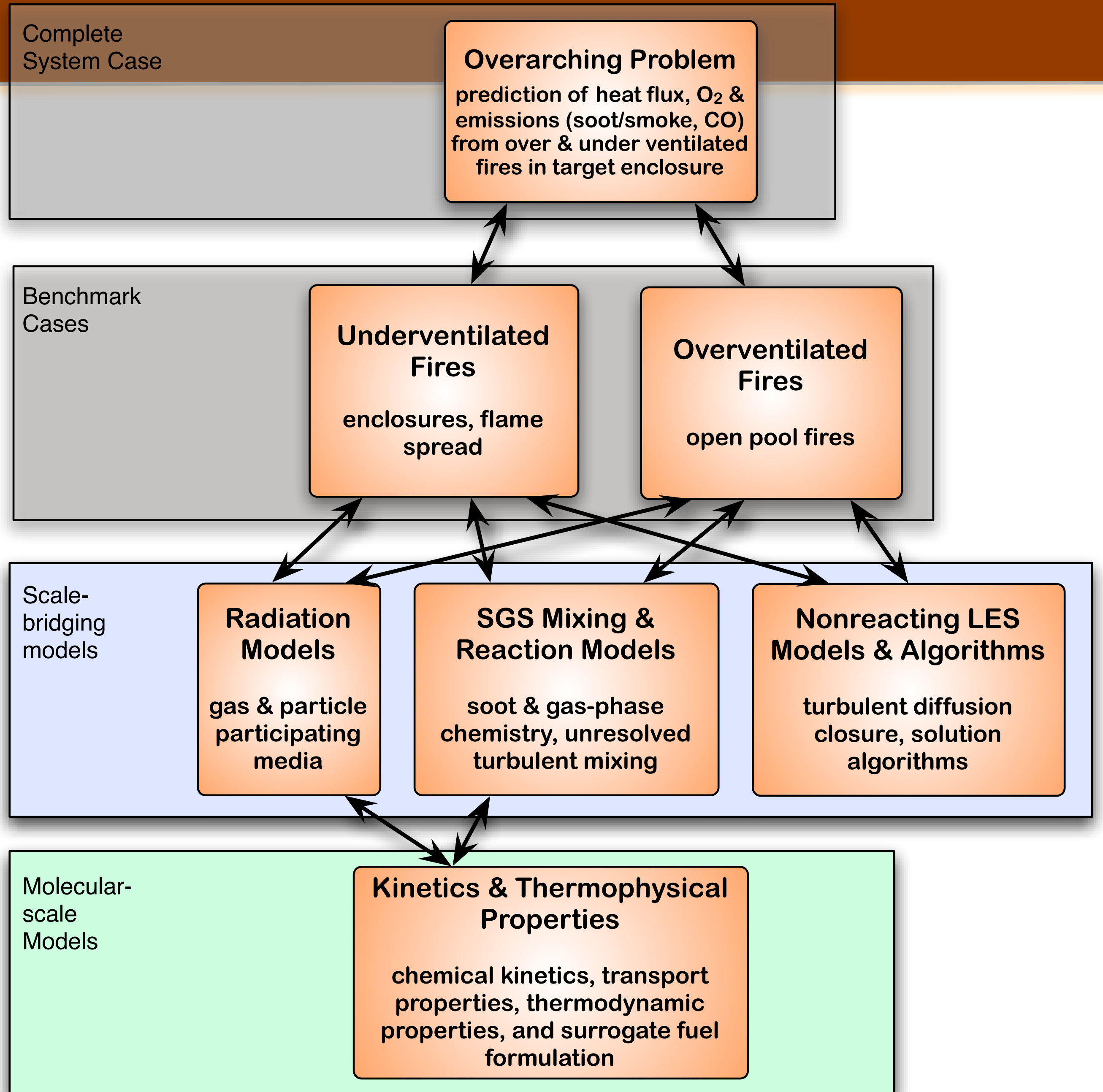
validation hierarchy

- driven by overarching problem (intended use of simulation)
- hierarchical coupling



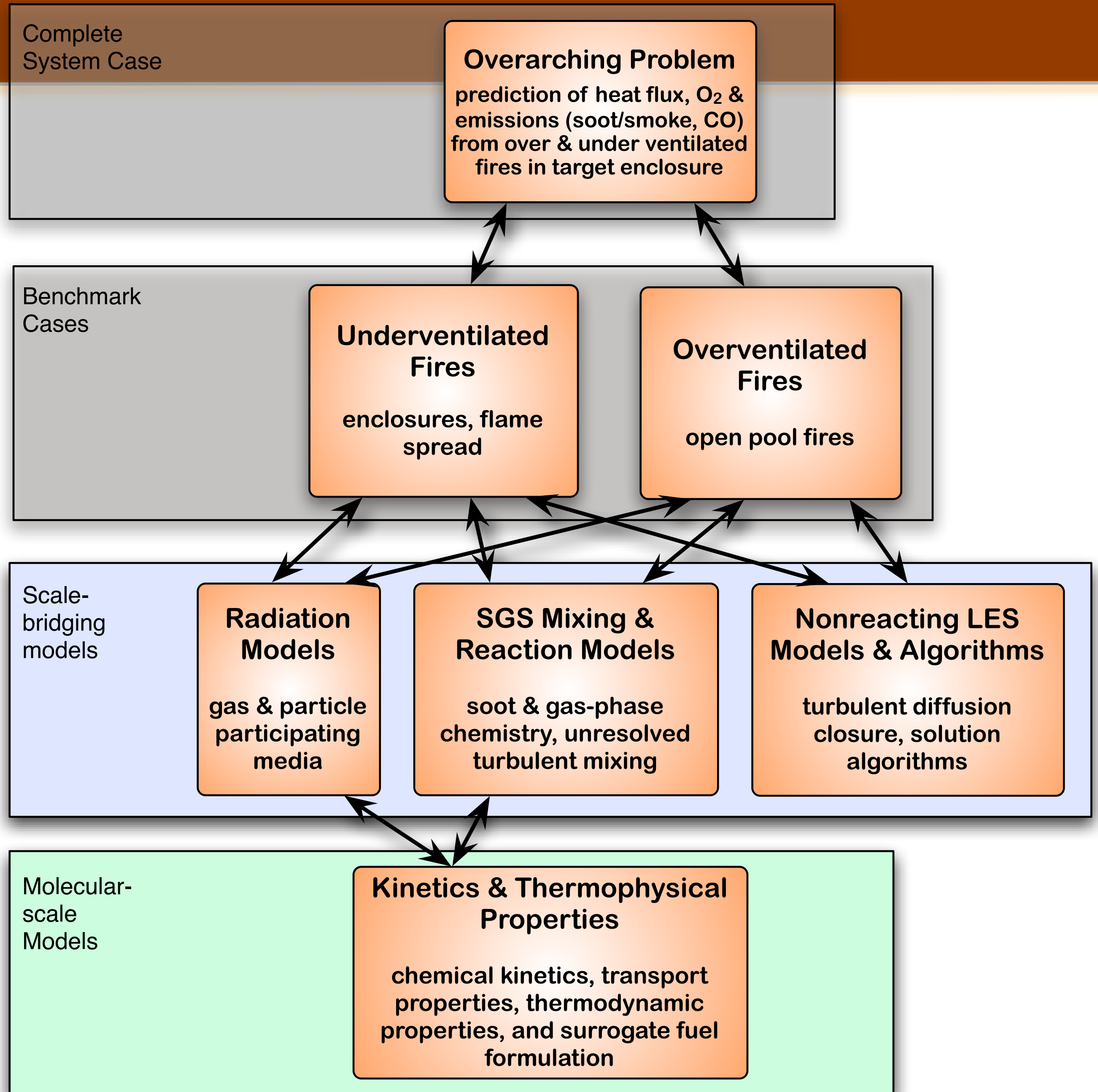
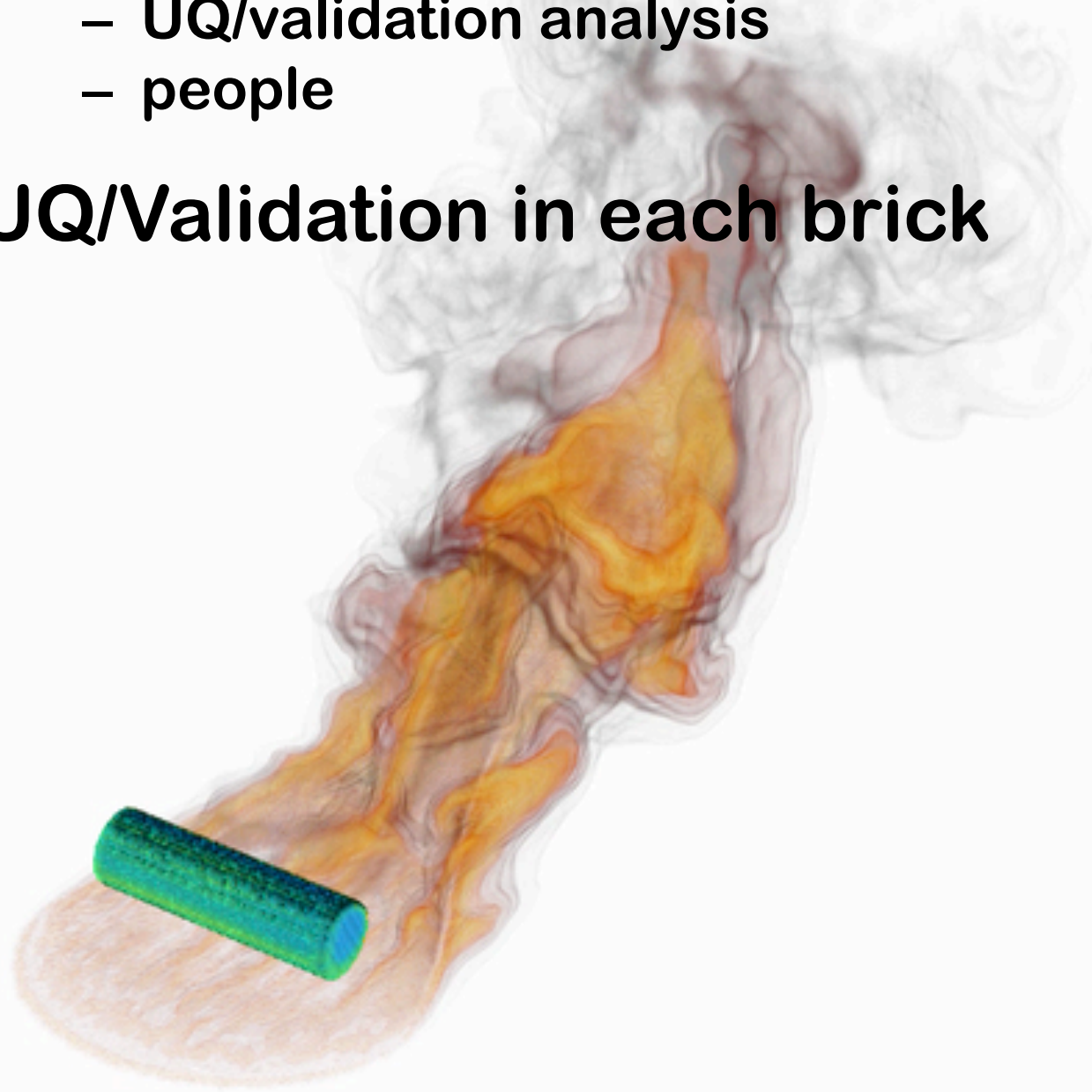
validation hierarchy

- driven by overarching problem (intended use of simulation)
- hierarchical coupling
- definition of each brick:
 - inputs (priors: new & inherited)
 - outputs (posteriors)
 - data: experiments & simulations
 - UQ/validation analysis
 - people



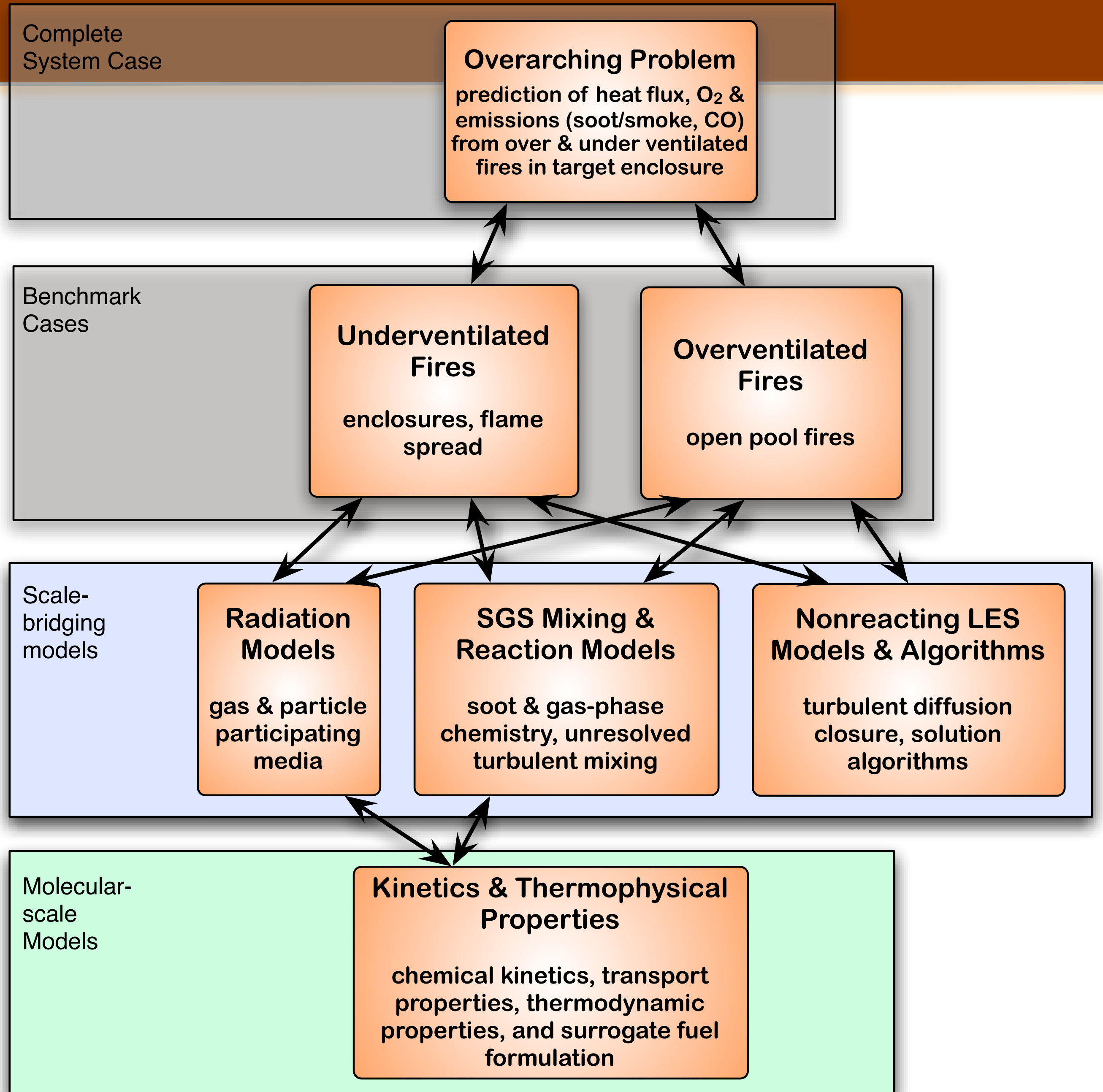
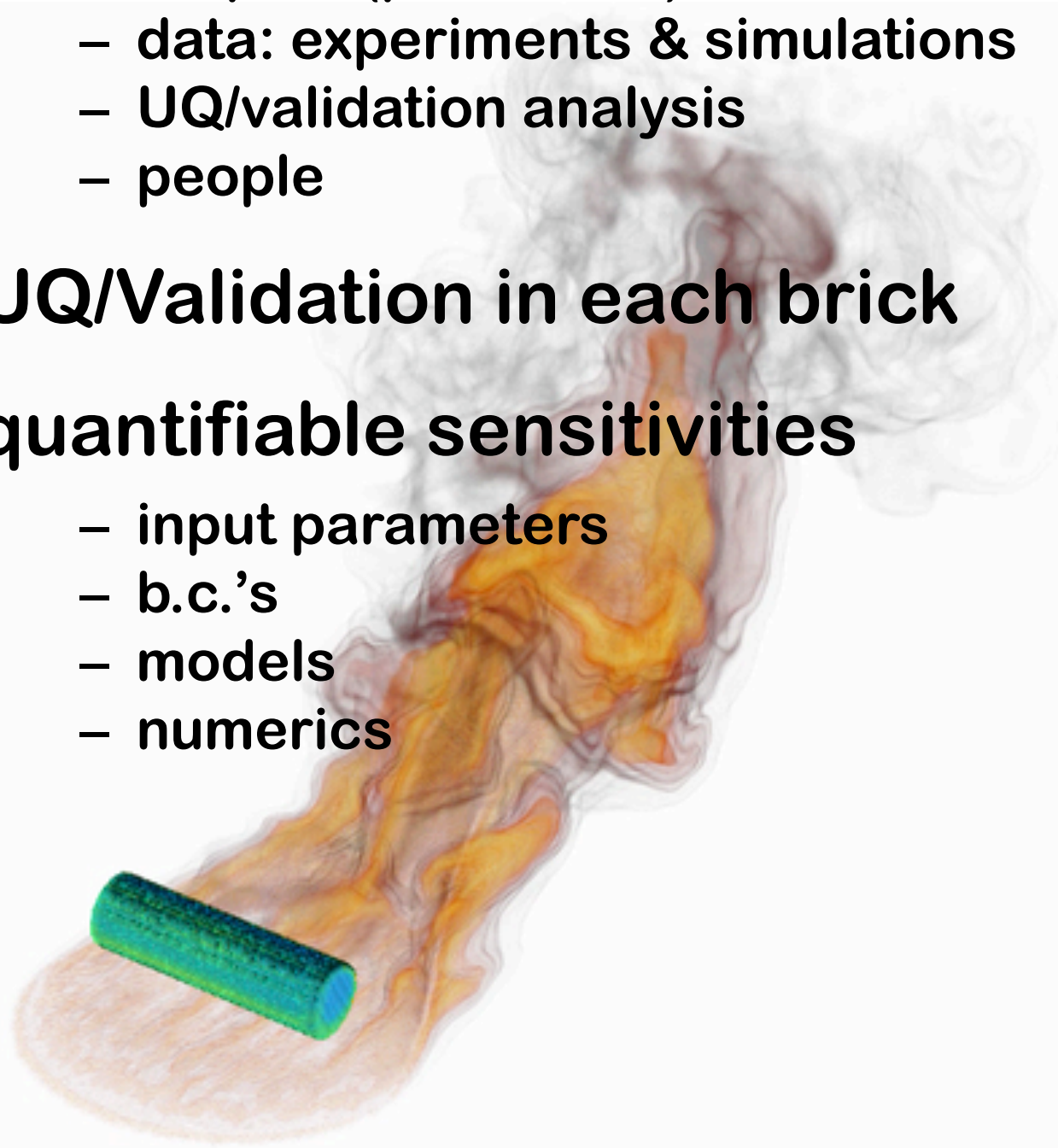
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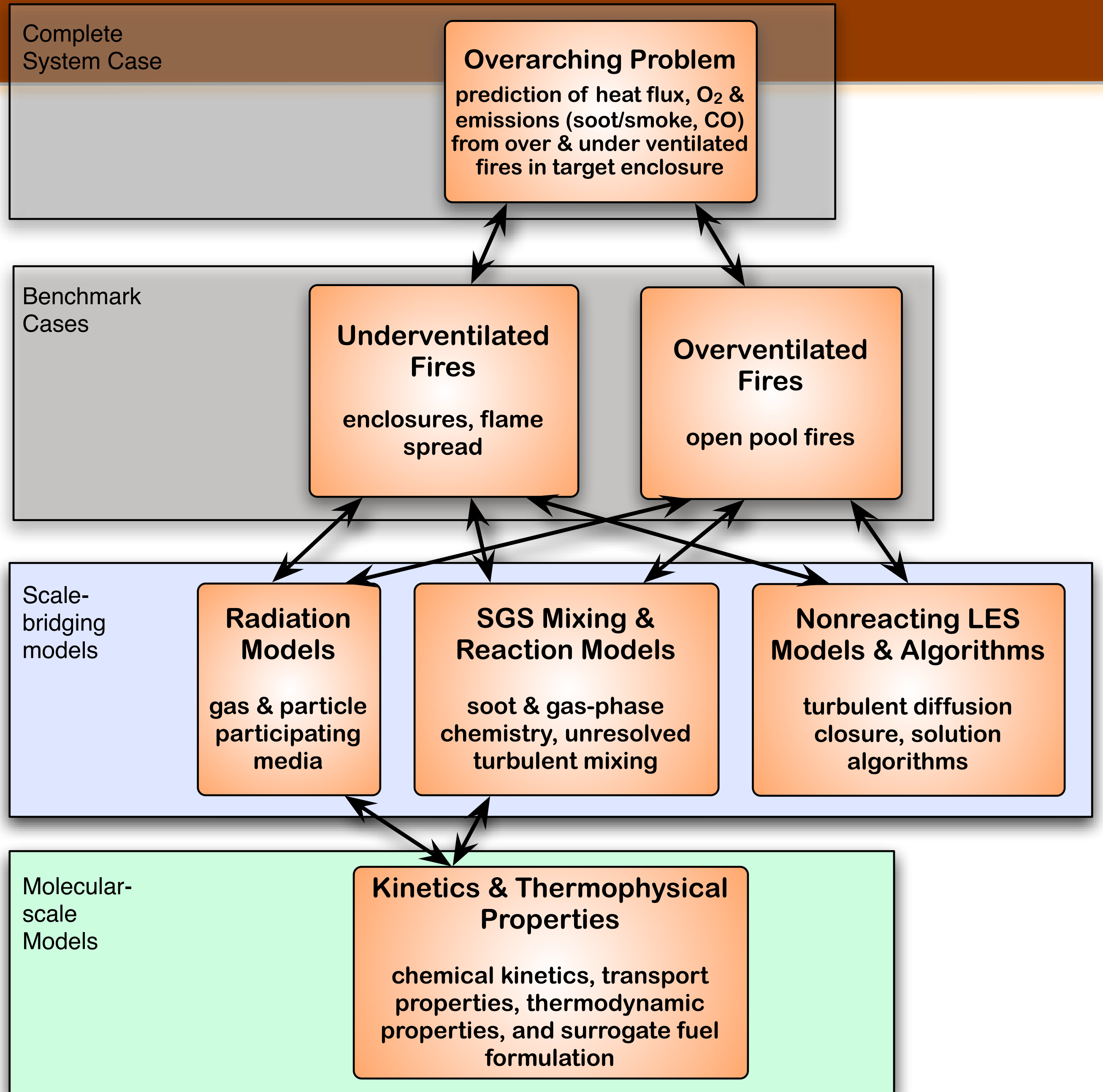
validation hierarchy

- driven by overarching problem (intended use of simulation)
- hierarchical coupling
- definition of each brick:
 - inputs (priors: new & inherited)
 - outputs (posteriors)
 - data: experiments & simulations
 - UQ/validation analysis
 - people
- UQ/Validation in each brick
- quantifiable sensitivities
 - input parameters
 - b.c.'s
 - models
 - numerics



validation hierarchy

- driven by overarching problem (intended use of simulation)
- hierarchical coupling
- definition of each brick:
 - inputs (priors: new & inherited)
 - outputs (posteriors)
 - data: experiments & simulations
 - UQ/validation analysis
 - people
- UQ/Validation in each brick
- quantifiable sensitivities
 - input parameters
 - b.c.'s
 - models
 - numerics
- roadmap: dynamic selection of experiments & models



validation hierarchy

- driven by overarching problem (intended use & simulation)

- hierarchy of problems

- definition of problem types

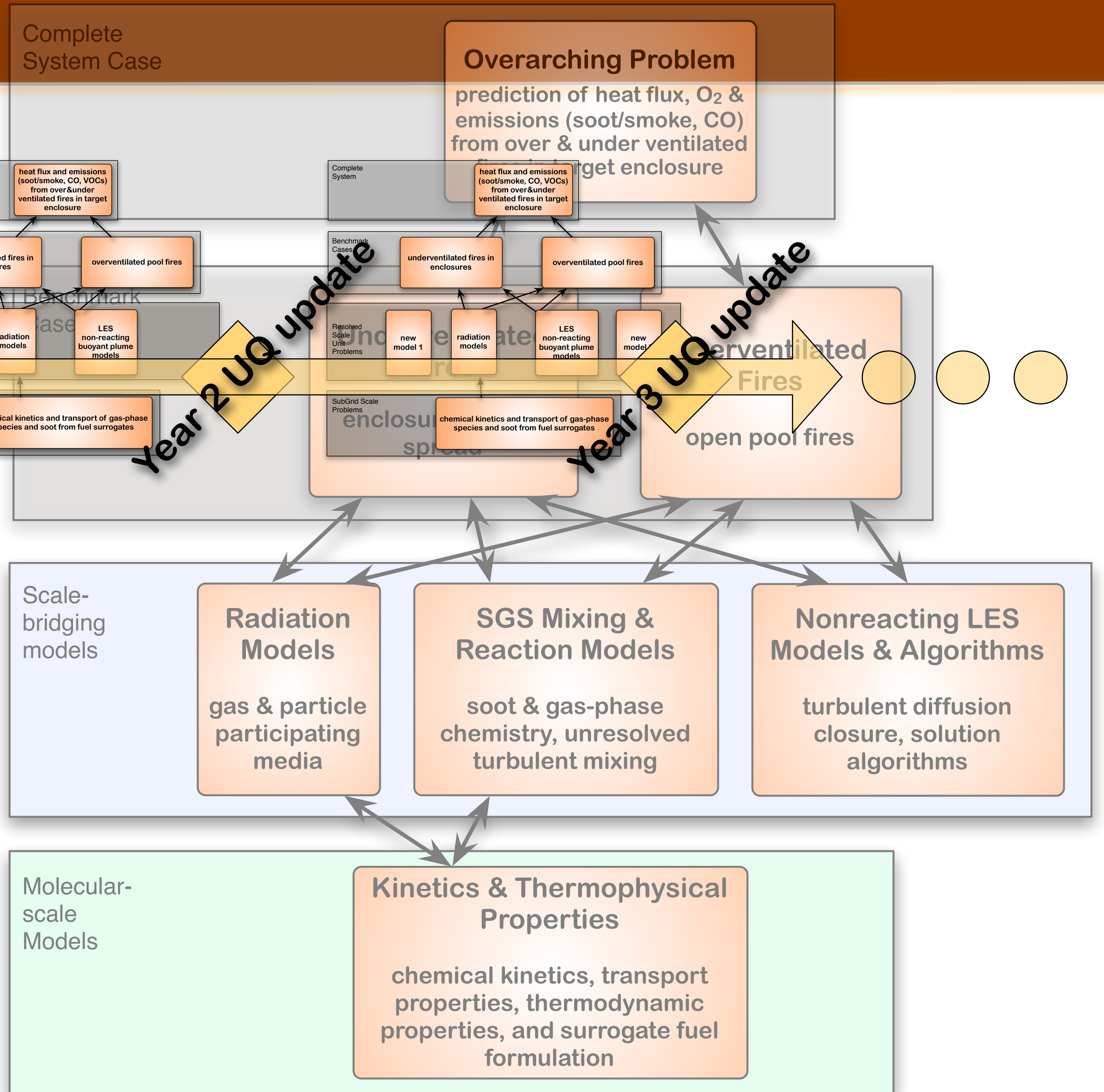
- inputs (prior, new & initial conditions)
- outputs
- data: experimental, numerical
- UQ/validation analysis
- people

- UQ/Validation in each brick

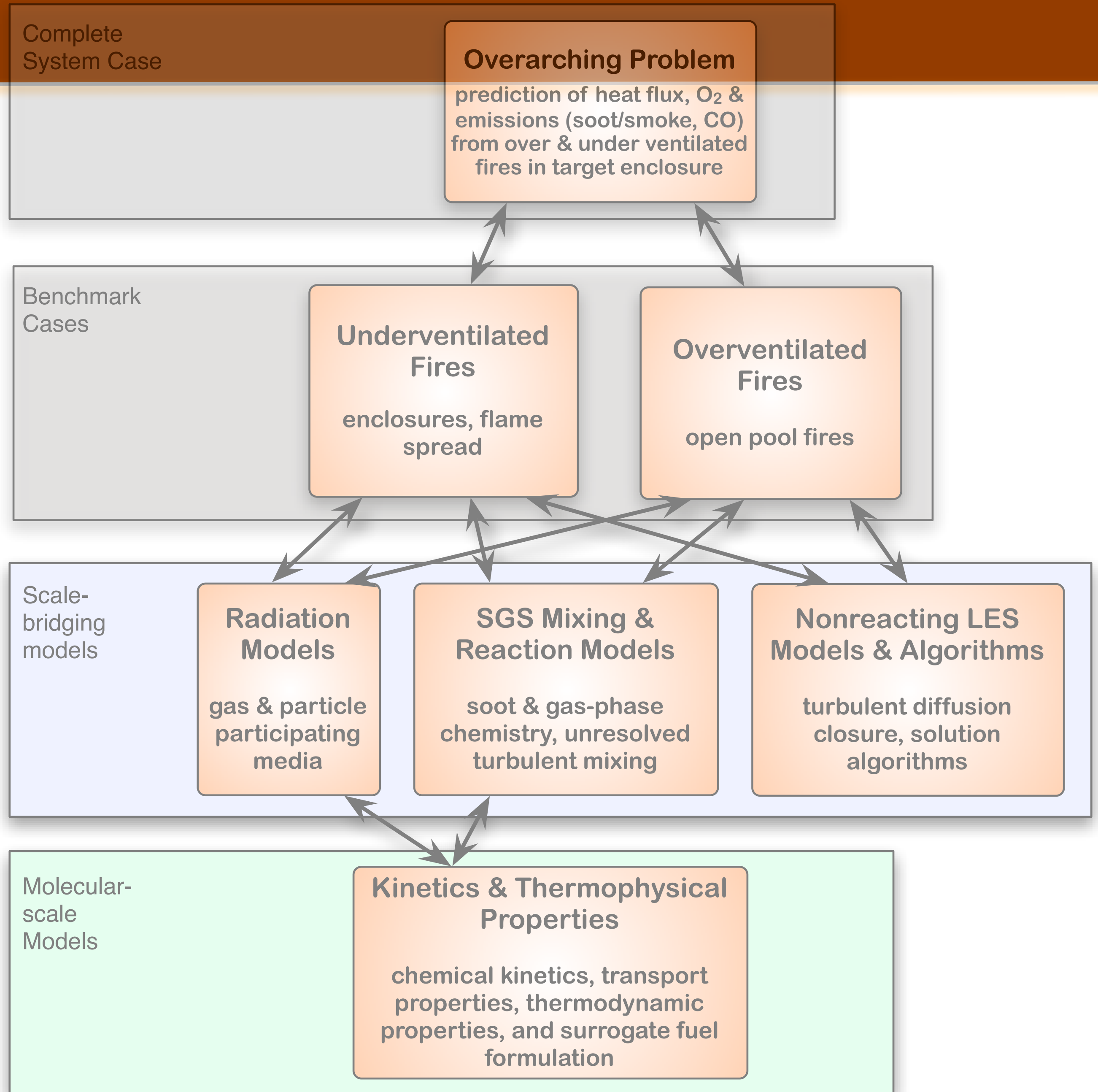
- quantifiable sensitivities

- input parameters
- b.c.'s
- models
- numerics

- roadmap: dynamic selection of experiments & models



validation hierarchy



Conclusion

Leveraging Moore's Law for Chemical Reaction Engineering

- today's problems require V&V / uncertainty quantification for each prediction
- consistency requirements using all data (simulation & experimental)
- resolve more physics (i.e. LES)
- manifold methods for reduced dof models
- room for contributions

