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#### ABSTRACT

Nonlinear identification via connected neural networks for unsteady

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In the present work, a nonlinear system identification strategy is proposed which is based on the series connection of a recurrent local linear neuro-fuzzy model (NFM) and a multilayer perceptron (MLP) neural network. The NFM with output feedback is initially used for multi-step ahead predictions, whereas the MLP neural network is a posteriori employed to perform a nonlinear quasi-static correction of the NFM's time-series response. The novel identification approach is utilized exemplarily as a reducedorder modeling (ROM) technique to lower the computational effort of unsteady aerodynamic simulations, although the approach is generally applicable to any nonlinear identification task. In order to demonstrate the method's fidelity for unsteady aerodynamic modeling, the NLR 7301 airfoil is investigated at transonic flow conditions, while the motion-induced aerodynamic forces are considered in particular. Therefore, the pitch and plunge degrees of freedom are simultaneously excited via forced motions to obtain the training data for model calibration, while the respective aerodynamic response is computed using a computational fluid dynamics (CFD) solver. The sequential nonlinear identification process as well as the generalization of the resulting model is presented. Besides, a Monte-Carlo-based training procedure, which is novel in the context of aerodynamic reduced-order modeling, is introduced to estimate statistical errors. It is shown that the essential linear and nonlinear system characteristics are accurately reproduced by the new approach compared to the full-order solution. Moreover, by examining the results in comparison to established ROM methods it is indicated that the connected neural network approach leads to an enhanced simulation and generalization performance.

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#### 1. Introduction

In the last decades, significant progress has been made in the research fields of system identification and model-order reduction, which is of tremendous importance for many scientific and engineering applications. In general, identification approaches are employed to obtain a mathematical model by processing known input/output data of the underlying system, whereas the objective of reduced-order models (ROMs) consists in lowering the computational effort or the memory requirements with respect to the solution of known equations. Nonetheless, black-box system identification can be also applied to realize a model-order reduction [1-3], which is the methodology followed in this work. Linear systems as well as their identification have been extensively studied and can be considered nowadays as well understood [4]. In contrast, the analysis and identification of nonlinear systems still remains a challenging task [5,6]. As the homogeneity and additivity principles can not be applied in general, the response becomes amplitudedependent which may lead to bifurcations [7], limit-cycle oscillations (LCOs) [7-9], or even a chaotic behavior of the system [6]. Furthermore, instability of the identified nonlinear models is frequently encountered for time-marching simulations (multi-step ahead predictions) due to the output feedback and associated error accumulations [4,5]. For specific applications, the identified model may be also expected to reproduce both linear and nonlinear system characteristics depending on the operating regime, frequency bandwidth, and/or amplitude range. Hence, a variety of algorithms and approaches have been developed to cope with the difficulties of nonlinear function approximation and nonlinear identification. In the following, without any claim to comprehensiveness, some important nonlinear identification methodologies are recapitulated. 

Historically, the convolution integral and impulse response approaches known from linear systems have been extended yielding for example the well-known Volterra series models [6,10]. However, the determination of the higher-order kernels becomes exhaustive which restricts the application of Volterra-series-based

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Nomenclature

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Nomene	ature			l
ANN APRBS ARMA ARX CFD LA LCO LLM LM LOLIMOT	Artificial neural network Amplitude-modulated pseudo-random binary signal Auto-regressive with moving average Auto-regressive with exogenous input Computational fluid dynamics Large-amplitude Limit-cycle oscillation Local linear model Levenberg-Marquardt Local linear model tree	MUSCL NARMAX NARX NFM NLR POD PRBS RANS	Monotonic-upstream-scheme-for-conservation-laws Nonlinear auto-regressive moving-average with ex- ogenous inputs Nonlinear auto-regressive with exogenous input Neuro-fuzzy model Netherlands aerospace center Proper orthogonal decomposition Pseudo-random binary signal Reynolds-averaged Navier–Stokes	
MC	Monte-Carlo	RBF	Radial basis function	l
MC	Multiple input single sutput		Radia Dasis function	l
IVIISO	Multiple-input single-output	KOWI GA		l
MLP	Multilayer perceptron	SA	Small-amplitude	L

models to weakly nonlinear problems [11]. Besides, block-oriented models such as Wiener and Hammerstein models or their respec-20 tive permutations have been widely employed by numerous authors [5,6]. Thereby, a linear dynamic block is followed or preceded by a nonlinear static function approximation block. Nonetheless, block-oriented models must fit to the underlying structure of the investigated system, e.g., exhibiting linear dynamic dependencies only. Hence, they cannot be utilized for any general nonlinear identification purpose. Subsequently, approaches based on neural networks such as the multilayer perceptron (MLP) neural network [12,13,5] or the radial basis function (RBF) neural network [14,5] as well as Kriging interpolation [15] have been devised. They perform a nonlinear mapping from provided input/output data sets and can, therefore, be applied to identification tasks. Although neural networks are powerful tools for accurate, high-dimensional predictions, they are prone to simulation instabilities due to their function extrapolation characteristics [5]. The approximation of nonlinear functions by means of piecewise linear models, i.e., several blended linear models which are active in limited regimes of the model input space, is another possible approach followed by various researchers [5,6]. A popular method from this branch is the local linear model tree (LOLIMOT) algorithm that can be employed for the estimation of a local linear neuro-fuzzy model [5,16].

42 Focusing on aerospace applications in particular, which con-43 stitute the intrinsic motivation of the present research, compu-44 tationally involved investigations such as multidisciplinary design 45 optimizations and aeroelastic analyses must be performed. There-46 fore, efficient and accurate methods are required to obtain the 47 unsteady flow-induced forces caused by gust loads or self-excited 48 motions [17,1]. In this regard, the system embodied by the Eu-49 ler or Reynolds-averaged Navier-Stokes (RANS) equations is to a 50 large extent well-understood and a priori known. However, due 51 to the high-dimensional parameter space spanned for instance by 52 different freestream conditions, configuration set-ups, and excita-53 tion frequencies, the effort of comprehensive computational fluid 54 dynamics (CFD) simulations is still not manageable using the cur-55 rently available computing capacities. For this reason, CFD-based 56 training data are exploited by means of linear or nonlinear identi-57 fication techniques to obtain a reduced-order model of the aerody-58 namic system. Following this methodology, the unsteady aerody-59 namic forces can be obtained with sufficient accuracy, whereas the 60 61 ROM-based simulations are carried out within a fraction of time 62 compared to the full-order CFD solution process [16,18]. Recently, 63 active research efforts led to several ROM concepts related to fluid-64 structure interaction (FSI) problems and unsteady aerodynamic ap-65 plications. In the following, a brief summary of the context-related 66 identification methodologies is given.

Various unsteady aerodynamic ROM methods originating from 85 linear identification principles are proven to yield accurate and re-86 liable results for small structural perturbations, i.e., for a linear 87 relation between the flow quantities and the excitation. Examples 88 are the eigensystem realization algorithm [19] applied by Silva and 89 Bartels [20] as well as Fleischer and Breitsamter [21], the auto-90 regressive with moving average (ARMA) model utilized by Raveh Q1 [22], and the auto-regressive with exogenous input (ARX) model of 92 Zhang and Ye [23]. Furthermore, approaches based on the proper 93 orthogonal decomposition (POD) [24] have been proposed by Hall 94 et al. [25], Lucia et al. [26], and Iuliano and Quagliarella [27]. The 95 fundamental idea of the POD-based methods is a reduction of the 96 system's degrees of freedom by extracting a comparatively small 97 98 set of POD modes based on steady or unsteady flow field data. In order to capture the dynamics of large amplitude motions, varying 99 100 freestream conditions, or separated flows, a nonlinear aerodynamic 101 identification is required for accurate analyses. Even with state-of-102 the-art approaches, however, this is still challenging and often a 103 non-robust task. Many nonlinear models that are based for ex-104 ample on MLP neural networks [28,29] or RBF neural networks 105 [30–32] have been successfully applied to reproduce the dominant 106 aerodynamic characteristics. Moreover, ROMs based on Kriging in-107 terpolation have shown the ability for accurate air load prediction 108 [33]. The aforementioned nonlinear-function-approximation-based 109 methods exhibit a high precision with respect to one-step pre-110 diction problems. However, multi-step ahead predictions often be-111 come unstable due to the feedback of the model outputs [4,31,34]. 112 The methodologies for unsteady aerodynamic applications pro-113 posed by Winter and Breitsamter [16,35] use a neuro-fuzzy model 114 instead, which is less prone to simulation instabilities due to the 115 use of local linear sub-models. Moreover, the NFM based on the 116 LOLIMOT algorithm has been successfully applied for aeroelastic 117 predictions across a range of freestream conditions. Additionally, 118 combinations of the POD with nonlinear identification approaches 119 have been introduced by Lindhorst et al. [36] as well as Winter and 120 Breitsamter [18] in order to gather information about the time-121 varying surface pressure distribution in contrast to solely consid-122 ering integral forces and moments. Nonetheless, local linear NFMs 123 are not very accurate if the system is governed by strong non-124 linearities or if both linear and nonlinear behavior needs to be 125 captured with a single model. Recently, Kou et al. [34] and Kou 126 and Zhang [37] suggested the use of Wiener-type models and lay-127 ered ROMs to obtain models valid for small and large amplitude 128 motions. Considering the current diversity of approaches, a major 129 drawback is still maintained. Either the investigations are limited 130 131 to linear dynamic effects by means of a restricted model structure, 132 or the models are likely to become unstable.

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