

A pFFT Accelerated High Order Panel Method

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S.M. Thesis Research

Thanks: Prof. White, Prof. Peraire, Prof. Drela, SMA-MIT Alliance



Talk Outline

Introduction

- Panel Methods, History, Usage
- Physics and Fluid Dynamics Involved

Integral Methods

- Introduction to the Integral formulation
- The BIE('s) used in this work

Oiscretizing the BIE

- Basics of Discretization
- Constant, & Linear Panel Integrals
- Galerkin vs. Collocation

Acceleration of the Method

- Introduction to iterative methods
- Introduction to pFFT
- A general Linear pFFT implementation

Results, Conclusions and Recommendations

Introduction

Motivation For This Work

- Solve fluid flow around 3D bodies
 - Been done extensively, since c.1960's

Why revisit?

- Reduce solution time (significantly)
 - Problems requiring multiple solutions:
 - Stability and control
 - Optimization problems
 - B.L. Coupling Applications
 - Lot's of aerodynamic applications

Primarily a design code

- Fast, robust, accurate, non-separated flow
- Not a Navier-Stokes solver!

Possible Applications

Carleton University Hammerhead UAV Project, 2000, David Willis





Other possible applications Automobile Aerodynamics : F-1 & Indy

(http://www.flowsol.co.uk/index.html)



Other possible applications High Performance Sailing eg. IACC

(http://oe.mit.edu/flowlab/websail.gif)



How Do We Model This?

Start with the conservation of momentum and conservation of mass
 Result is

 Navier Stokes
 Continuity

 Complicated Non-Linear Mess

ASSUMPTIONS!!!

Assumptions About the Flow

Incompressible
Steady
Inviscid
Irrotational

The resulting simplified equation is...

Potential Flow Equation

 Result Perturbation Potential on exterior domain:



Laplacian operates on the "Velocity Potential"

Bernoulli relates Pressure & Velocity!

Body Boundary Conditions



Farfield Conditions



Boundary Integral Equations

Introduction To Integral Equations

Mathematical Appraoch: Find Fundamental solution (Kernel) Use Green's 3rd Identity Transform from domain to boundary Integral Use boundary condition data Aerodynamic Singularity Approach: Source, doublet, and vortex singularities Smear them on the boundary surface

The 1/|r-r'| Integral Equation

$$\phi(\vec{x}') = \frac{1}{4\pi} \int \int_{S_B} \left(\frac{\partial \phi}{\partial n} \frac{1}{||\vec{x} - \vec{x}'||} \right) dS_B - \frac{1}{4\pi} \int \int_{S_{B+W}} \left(\phi \frac{\partial}{\partial n} \left(\frac{1}{||\vec{x} - \vec{x}'||} \right) \right) dS_{B+W}$$





Vector Plot of Velocities in Scan Plane





Double Layer

3 2 0 -1 -2 -3 -3 -2 -1 2 0 1 3

Vector Plot of Velocities in Scan Plane

Double Layer-Vortex Relationship



The doublet is used for the lifting body cases, the source can not produce A vortex like effect!!!

Direct Integral Formulation Potential Formulation

This is the integral used in this work

$$\phi(\vec{x}') = \frac{1}{4\pi} \int \int_{S_B} \left(\frac{\partial \phi}{\partial n} \frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_B - \frac{1}{4\pi} \int \int_{S_{B+W}} \left(\phi \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) \right) dS_{B+W}$$

Inserting the boundary conditions:

$$\phi(\vec{x}) = \frac{1}{4\pi} \int \int_{S_B} -\vec{V}_{\infty} \cdot \hat{n}_{\vec{x}} \frac{1}{\|\vec{x} - \vec{x}'\|} dS_B - \frac{1}{4\pi} \int \int_{S_{B+W}} \phi(\vec{x}) \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|}\right) dS_{B+W}$$

Math-to-English Translation What Are We Trying To Do?



Prescribe the Single Layer



Solve For the Potential Distribution



Direct Integral Formulation Potential Formulation

The direct potential formulation

$$\phi(\vec{x}) = \frac{1}{4\pi} \int \int_{S_B} -\vec{V}_{\infty} \cdot \hat{n}_{\vec{x}} \frac{1}{\|\vec{x} - \vec{x}'\|} dS_B - \frac{1}{4\pi} \int \int_{S_{B+W}} \phi(\vec{x}) \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|}\right) dS_{B+W}$$

Solve for the potential on the surface

- Rapid post processing to get the surface velocities
- The typical Laplace "type" problem formulation
- NO distinction between lifting and non-lifting surfaces

The Indirect Approach

Consider an inner and outer potential domain:

$$\phi(\vec{x}') = \frac{1}{4\pi} \int \int_{S_B} \left[\frac{\partial \phi}{\partial n} \right]_e \frac{1}{\|\vec{x} - \vec{x}'\|} dS_B - \frac{1}{4\pi} \int \int_{S_{B+W}} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_{B+W}$$

$$0 = \frac{1}{4\pi} \int \int_{S_B} \left[\frac{\partial \phi}{\partial n} \right]_i \frac{1}{\|\vec{x} - \vec{x}'\|} dS_B - \frac{1}{4\pi} \int \int_{S_B} \left[\phi(\vec{x}) \right]_i \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_B$$

The inner-outer Potential

Subtracting the inner and outer potential equations:

$$\phi(\vec{x}') = \frac{1}{4\pi} \int \int_{S_B} \left(\left[\frac{\partial \phi}{\partial n} \right]_e - \left[\frac{\partial \phi}{\partial n} \right]_i \right) \frac{1}{\|\vec{x} - \vec{x}'\|} dS_B -$$

$$\frac{1}{4\pi} \int \int_{S_B} \left(\left[\phi(\vec{x}) \right]_e - \left[\phi(\vec{x}) \right]_i \right) \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_B - \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left(\frac{1}{\|\vec{x} - \vec{x}'\|} \right) dS_W = \frac{1}{4\pi} \int_{S_W} \left[\phi(\vec{x}) \right]_e \frac{\partial}{\partial n} \left[\phi(\vec{x}) \right]_e \frac{\partial$$

• We can define:

$$\sigma = \left[\frac{\partial \phi}{\partial n}\right]_e - \left[\frac{\partial \phi}{\partial n}\right]_i$$

Source Strength

$$\boldsymbol{\mu} = \left[\phi(\vec{x})\right]_e - \left[\phi(\vec{x})\right]_i$$

Doublet Strength

Indirect Source Formulation Fredholm Integral of the Second Kind
The source singularity integral equation:

$$\phi(\vec{x'}) = \frac{1}{4\pi} \int \int_{S_B} \sigma \frac{1}{||\vec{x} - \vec{x'}||} dS_B$$

We can exploit the Neumann B.C.'s by taking the gradient

Method explored in the unaccelerated method

$$-\vec{V}_{\infty}(\vec{x}')\cdot\hat{n}_{\vec{x}'} = \vec{v}(\vec{x}')\cdot\hat{n}_{\vec{x}'} = \nabla_{\vec{x}'}(\phi)\cdot\hat{n}_{\vec{x}'} = \frac{c\sigma(\vec{x}')}{2} + \frac{1}{4\pi}\nabla_{\vec{x}'}\cdot\hat{n}_{\vec{x}'}\oint_{S_{B}}\sigma\frac{1}{\|\vec{x}-\vec{x}'\|}dS_{B}$$

$$-\vec{V}_{\infty}(\vec{x}') \cdot \hat{n}_{\vec{x}'} = \vec{v}(\vec{x}') \cdot \hat{n}_{\vec{x}'} = \nabla_{\vec{x}'}(\phi) \cdot \hat{n}_{\vec{x}'} = \frac{c\sigma(\vec{x}')}{2} + \frac{1}{4\pi} \nabla_{\vec{x}'} \cdot \hat{n}_{\vec{x}'} \oint_{S_{\mathbf{x}}} \underbrace{\sigma}_{||\vec{x} - \vec{x}'||}_{||} dS_{B}$$

Each Singularity produces a velocity field corresponding to the singularity

$$-\vec{V}_{\infty}(\vec{x}')\cdot\hat{n}_{\vec{x}'} = \vec{v}(\vec{x}')\cdot\hat{n}_{\vec{x}'} = \nabla_{\vec{x}'}(\phi)\cdot\hat{n}_{\vec{x}'} = \frac{c\sigma(\vec{x}')}{2} + \frac{1}{4\pi}\nabla_{\vec{x}'}\cdot\hat{n}_{\vec{x}'}\oint_{S_B}\sigma\frac{1}{\|\vec{x}-\vec{x}'\|}dS_B$$

Adjust the strengths of the sources over the surface to achieve a zero velocity through the surface

Indirect Dipole Formulation Hypersingular Self Term Evaluation

- The second formulation sets the source strength to zero.
 - Unaccelerated method uses this

$$-\vec{V}_{\infty}(\vec{x'})\cdot\hat{n}_{\vec{x'}} = \vec{v}(\vec{x'})\cdot\hat{n}_{\vec{x'}} = \nabla_{\vec{x'}}(\phi(\vec{x'}))\cdot\hat{n}_{\vec{x'}} = \frac{1}{4\pi}\nabla_{\vec{x'}}\cdot\hat{n}_{\vec{x'}}\int\int_{S_{B+W}}\mu\frac{\partial}{\partial n_x}\frac{1}{\|\vec{x}-\vec{x'}\|}dS_{B+W}$$

Physically What Are We Trying To Do?

$$-\vec{V}_{\infty}(\vec{x'})\cdot\hat{n}_{\vec{x'}} = \vec{v}(\vec{x'})\cdot\hat{n}_{\vec{x'}} = \nabla_{\vec{x'}}(\phi(\vec{x'}))\cdot\hat{n}_{\vec{x'}} = \frac{1}{4\pi}\nabla_{\vec{x'}}\cdot\hat{n}_{\vec{x'}} \int \int_{S_{B+W}} \mu \frac{\partial}{\partial n_x} \frac{1}{\|\vec{x} - \vec{x'}\|} dS_{B+W}$$

Adjust Singularity Strength to get zero through-velocity at surface

Discrete Implementation BEM

Discrete Geometry

Computer Solution

Discretizing the equations (in 2-D):

Direct Algorithm Flow Chart



Transformation

From Arbitrary 3D to Panel based (~2D):



Panel Integrals

Two Approaches:
 Hess and Smith

 Douglas Aircraft Co. ~c. 1960's

 Newman

 MIT OE, ~c. 1985

 Double layer is the building block
 Once evaluated, all other integrals are similar.

Hess & Smith: Constant Source Calculation

Hess, J.L., & Smith, A.M.O., "Calculation Of Potential flows about arbitrary bodies", 1967.

The integral :

$$\phi(\vec{x}') = \int \int_{S} \frac{1}{\|\vec{x} - \vec{x}'\|} dS \qquad (\|x - x'\| = \sqrt{(R^2 + h^2)})$$

Is modified to an "in plane" integration:

$$\phi = \oint_{Perimeter} \int_0^R \frac{R dR d\theta}{\sqrt{(R^2 + z^2)}}$$

Hess and Smith

Hess and Smith (Douglas A/C Company), suggest an in plane evaluation:



Hess and Smith

Hess and Smith (Douglas A/C Company), suggest an in plane evaluation:



Hess and Smith

Hess and Smith (Douglas A/C Company), suggest an in plane evaluation:



Hess and Smith Const. Doublet

Resulting expression for the constant strength doublet.

Complicated!!!

$$\begin{split} \psi_{H,S}^{c}(\xi^{T},\eta^{T},z'^{T}) &= \sum_{i=1}^{i=NV} (\arctan\left[\frac{\frac{l_{i}^{\eta}}{l_{i}^{\xi}} \cdot \left((\Delta\xi_{i}^{ST})^{2} + (\Delta z_{i}'^{ST})^{2}\right) - (\Delta\xi_{i}^{ST})(\Delta\eta_{i}^{ST})}{(\Delta z_{i}'^{ST}) \cdot \sqrt{(\Delta\xi_{i}^{ST})^{2} + (\Delta\eta_{i}^{ST})^{2} + (\Delta z_{i}'^{ST})}}\right] - \\ \sum_{i=1}^{i=NV} \arctan\left[\frac{\frac{l_{i}^{\eta}}{l_{i}^{\xi}} \cdot \left((\Delta\xi_{i+1}^{ST})^{2} + (\Delta z_{i+1}'^{ST})^{2}\right) - (\Delta\xi_{i+1}^{ST})(\Delta\eta_{i+1}^{ST})}{(\Delta z_{i+1}'^{ST}) \cdot \sqrt{(\Delta\xi_{i+1}^{ST})^{2} + (\Delta\eta_{i+1}^{ST})^{2} + (\Delta z_{i+1}'^{ST})}}\right]\right] \end{split}$$

Newman: Computing The Dipole Integral

Uses the Gauss-Bonnet Concept—projecting the panel onto a unit sphere, and determining the solid angle from sum of included angles:



.N.Newman, "Distributions Of Sources and Normal Dipoles over a Quadrilateral Panel", 1985

Newman Doublet

$$\begin{split} s_i^a &= l_i^\eta \cdot \left((\Delta \xi_i^{ST})^2 + (\Delta z_0^{\prime ST})^2 - l_i^{\xi} \cdot \Delta \xi_i^{ST} \cdot \Delta \eta_i^{ST} \right) \\ s_i^b &= l_i^\eta \cdot \left((\Delta \xi_{i+1}^{ST})^2 + (\Delta z_0^{\prime ST})^2 - l_i^{\xi} \cdot \Delta \xi_{i+1}^{ST} \cdot \Delta \eta_{i+1}^{ST} \right) \\ c_i^a &= R_i^I \cdot \Delta z_0^{\prime ST} \cdot l_i^{\xi} \\ c_i^b &= R_{i+1}^I \cdot \Delta z_0^{\prime ST} \cdot l_i^{\xi} \end{split}$$

The final result is:

$$\psi_N^c(\xi^T, \eta^T, z'^T) = -\sum_{i=1}^{i=NV} \arctan\left(\frac{s_i^a \cdot c_i^b - s_i^b \cdot c_i^a}{c_i^a \cdot c_i^b + s_i^a \cdot s_i^b}\right)$$

Hess & Smith Vs. Newman



Calculating the Linear Variation Integrals

General methods for the linear strength



$$\begin{pmatrix} \boldsymbol{\psi}_{\overline{\xi}} \\ \boldsymbol{\psi}_{\overline{\eta}} \end{pmatrix} = \begin{pmatrix} \overline{\xi} \\ \overline{\eta} \end{pmatrix} \boldsymbol{\psi}_{Const.} \ \boldsymbol{\mu} \sum_{n=1}^{N.V} P_n \begin{pmatrix} \sin \theta_n \\ \cos \theta_n \end{pmatrix}$$

J.N.Newman, "Distributions Of Sources and Normal Dipoles over a Quadrilateral Panel", 1985



Linear Shape Functions

Integrals In Neta, Nji, Nc vs. N1, N2, N3 system



Higher Order Shape Functions

The Linear Shape function is easily extended to higher order

Quadratic

Cubic ... etc.

 This also may facilitate curved panel integration as suggested by Wang. et al.

Higher Order Triangles



Galerkin

Galerkin Formulation

- Advantages:
 Corners Are Easy
 More Accurate
- Disadvantages:

 More Evaluation Pts.
 Scales With NP

 Numerical Evaluation of outer integral is necessary- G.Q.



Source Panel

Direct Algorithm Summary



Direct Solution

Gaussian Elimination

Costly solution
 Time O(N³)
 Memory O(N²)

 N x N Interaction Integrals
 Direct interactions are time consuming:
 sin, cos, and log functions.

NEED SOMETHING MORE EFFICIENT



pFFT Acceleration

pFFT++ Implemented From White, Zhu and Song Constant Collocation Code

Iterative Methods

GMRES, GCR.Basic Idea of these methods:



What STILL Costs So Much?

Iterative methods:

- Matrix vector product : Ax (O(kn²))
- Still computing direct interactions

Want to approximate:
 Matrix vector product
 Farfield effects



pFFT Method

Computes an approximate matrix vector product

- Approximates farfield interactions
- Directly compute nearby interactions

Phillips, J.R. & White, J.K., "A Precorrected-FFT Method for Electrostatic Analysis of Complicated 3-D Structures"

Overlay an FFT Grid

A coarse FFT grid is shown here (Nearfield Computation vs Farfield):



We can approximate the farfield as a 1/r computation on the grid without performing a panel integral

P = Project Panel Strength To Grid



We can approximate the farfield as a 1/r computation on the grid without performing a panel integral

H = FFT Convolution Computation Grid Strength Grid Potential



The convolution in real space becomes a multiplication in Fourier space via an FFT

I = Interpolate Grid Potential Back to Geometry



We can approximate the farfield as a 1/r computation on the grid without performing a panel integral Computation of Potential is: The grid based computation gives:

Grid Computed Potential = [I][H][P]*Source

: Interpolation matrix

H:FFT

P : *Projection matrix*

Correction : Near field Portions



The FFT Convolution effect is subtracted, and the nearfield is added

pFFT Matrix Algorithm

$$[AIC] \cdot \vec{\rho} = \left[IHP + \left[\tilde{D} - \tilde{I}\tilde{H}\tilde{P}\right]_{Local}\right] \cdot \vec{\rho}$$

All are sparse matrices ③

Projection

$$\Phi_E^{(1)} = \Phi_E^{(2)}.$$

Approach:

- Consider a point source q in the domain.
 - Select a grid stencil
- Construct a polynomial basis on the grid to represent grid source
- Solve for polynomial basis coefficients by ensuring that the grid potential (2) is identical to the source potential (1) at a point E in the domain.



Projection

$$\Phi_E^{(1)} = \Phi_E^{(2)}.$$

Approach:

- Consider a point source q in the domain.
- Select a grid stencil
- Construct a polynomial basis on the grid to represent grid source
- Solve for polynomial basis coefficients by ensuring that the grid potential (2) is identical to the source potential (1) at a point E in the domain.



Full Panel Projection



The panel charge is projected onto the grid stencil via a polynomial like interpolation of the Guass Quadrature points.

Interpolation



The grid potential is interpolated onto the point via a polynomial like interpolation similar to the projection routine.

Interpolation



The grid potential is interpolated onto the panel via a polynomial like interpolation similar to the projection routine.



Implementation

•C++ **Object Oriented Programming** Fast Linear Strength Panels, with higher order possible Not optimized for speed Not optimized for memory Basic tool at the moment
Results and Conclusions

Direct Formulation Sphere Test



Comparing the Dirichlet and Neumann Formulations for a 768 Panel Sphere



Sphere Test Cases



Convergence : Linear vs Constant

L2 Norm of the Error Over the Sphere



Solution Time : Linear vs Constant

Solution Time For the Linear Case



Memory – Linear Vs. Constant

Memory Requirement Comparison



Lifting Cases



NACA 2412 -- Lifting Case



NACA 2412 Lifting Case AvA 24ep



< 2 deg AoA

< 0 deg AoA

4 deg AoA >

6 deg AoA>



NACA 2412 Lifting Case 6 deg



Conclusions

Convergence

- Limited by discretization
 - In the second second
 - Higher order extensions?
 - Quadratic
 - Cubic ...

Memory

- pFFT++ linear implementation is not memory optimal.
 - For triangles, in optimal pFFT ++ memory is not large

Time

Once again pFFT++ linear implementation is not C++ optimally coded.

Higher order discretization is reasonably cheap.

Summary

Currently Linear distribution of singularities on surface pFFT++ and Direct solver in C++

Future Fast algorithm optimization Code Algorithm More Post processing—what do we want to know? Add on: stability, boundary layer coupling, free surface, structural coupling etc. PhD. Can we look at more complex fluid problems than this with this method?

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