

CFD Uncertainty Quantification

"Intrusive Polynomial Chaos for Uncertainty Quantification of Supersensitivity in the Burgers' Equation Using OpenFOAM"

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- 1. Introduction
- 2. Background
- 3. Existing & Modified Solvers
- 4. Verification & Uncertainty Quantification
- 5. Conclusions & Future Work



Introduction



"Essentially, all models are wrong, but some are useful."

- George E.P. Box [1].



How can we quantify how well a model represents "reality"







(Diagram inspired from Ref. [2, 3]

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(Diagram inspired from Ref. [2, 3]







(Diagram inspired from Ref. [2, 3]

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(Diagram inspired from Ref. [2, 3]

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Verification and Validation (V&V)



Verification

"Are we solving the equations, right?"

- "Verification" \sim solving the equations right.
- "Verification" \sim mathematics

(Diagram inspired from Ref. [2, 3])





Verification and Validation (V&V)



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Verification

"Are we solving the equations, right?"

- "Verification" \sim solving the equations right.
- "Verification" \sim mathematics

Validation

"Are we solving the right equations?"

- "Validation" \sim solving the right equations.
- "Validation" \sim science/engineering

See ASME standards in Ref. [4, 5] for complete details on V&V, alongside Roache's perspective in Ref. [6].





Some Remarks on V&V

No experimental data \Rightarrow No validation¹



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¹see Ref. [6]

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(Diagram inspired from Ref. [7])







UQ Key Steps

- 1. Identifying quantities of interest (Qols).
- 2. Modelling uncertainties in inputs.
- 3. Narrowing down uncertain inputs.
- 4. Propagating uncertainties through simulations
- 5. Assessing their impact on the Qols.

UQ involves several key steps as described by McClarren in Ref. [8].



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(Diagram inspired from Ref. [7])

Intrusive Methods

Methods Examples

- Generalised Polynomial Chaos.
- Perturbation Methods.

Non-Intrusive Methods

Methods Examples

- Monte Carlo Method.
- Non-Intrusive Polynomial Chaos.



Intrusive Methods

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Methods Examples

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Comparison of Some Relevant Features Intrusive Methods Non-Intrusive Methods Feature Solver Modification Not required ("black box") Required Flexibility Limited (solver-specific) High (any CFD solver) **Computational Cost** I ower for low dimensions Higher, for the same accuracy of gPC Ease of Implementation Relatively simple Complex





A Word of Caution: Challenges in UQ Theory 2

- UQ is a relatively young discipline.
- UQ focuses on solving practical problems with tailored methods instead of adhering to a unified theoretical framework.
- A unifying theoretical structure for UQ remains absent, despite the use of sophisticated methods.

These aspects are still highly relevant today.



²As Sullivan (2015) noted in Ref. [9].

Definition (Fire safety - vocabulary (ISO 13943:2017)[10])

Deflagration: combustion wave propagating at subsonic velocity.



2D-AMR (Adaptive Mesh Refinement) Hydrogen Deflagration Simulation.





2D-AMR (Adaptive Mesh Refinement) Hydrogen Deflagration Simulation.

Flame front propagation example, represented by the regression variable b(0,1) (0 : burned, 1 : unburned mixture), in a hydrogen turbulent premixed flame (homogenous flammable mixture with $\phi = 0.7$ (equivalent ratio)) as it propagates through obstacles. The simulation was conducted using a customised XiFoam solver within OpenFOAM (v2306) based on the experimental work conducted by Masri et al. [11]. Formal Verification & Validation (V&V) of the solver is still required.





























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Objectives

- Provide Background on Generalised Polynomial Chaos Method.
- Tutorial Development on Solver Modifications & Verification.
- Improving Existing Solvers for Adaptability and Scalability.



Scope

- Specific Problem on Viscous Burgers' equation "Supersensitivity".3
- Existing Solvers burgersFoam and gPCBurgersFoam Modifications.
- Pre- and Post-Processing Tools.
- Verification & Uncertainty Quantification.





³Building upon Xiu and Karniadakis's work on "Supersensitivity due to Uncertain Boundary Conditions" (Ref. [12]).

Background



What is the problem Why this problem HOW we approach it



1D Viscous Burgers Equation (non-conservative form Eq. (1))

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = \nu \frac{\partial^2 u}{\partial x^2}, \quad x \in \mathbb{R}, \quad t \ge 0.$$
(1)

⁴For further details see Ref. [13]



1D Viscous Burgers Equation (non-conservative form Eq. (1))

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(1)

Modelling Versatility of Burgers' Equation⁴

- Well known exact solution of the partial differential equation.
- Modelling nonlinear acoustic waves and shock.
- Used as standard test problem for the PDE solvers evaluation.
- Diverse applications fields (e.g., Turbulence modelling, shock wave theory, Traffic flow and gas dynamics).

⁴For further details see Ref. [13]



1D Viscous Burgers Equation (conservative form Eq. (2))

$$\frac{\partial \boldsymbol{u}}{\partial \boldsymbol{t}} + \frac{\partial}{\partial \boldsymbol{x}} \left(\frac{1}{2} \boldsymbol{u}^2\right) = \boldsymbol{\nu} \frac{\partial^2 \boldsymbol{u}}{\partial \boldsymbol{x}^2}, \quad \boldsymbol{x} \in [-1, 1], \quad \boldsymbol{t} \ge 0.$$
(2)

Boundary and Initial Conditions (Eq. 3, Eq. 4)

$$u(-1,t) = 1 + \delta, \quad u(1,t) = -1, \quad t \ge 0,$$

$$u(x,0) = 0, \quad x \in [-1,1],$$
(3)
(4)

Small imposed perturbation (δ) is assumed to be a $\delta \in (0, \epsilon) \sim \mathcal{U}(0, \epsilon)$ uniform distribution between 0 and ϵ .



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The Burgers' Equation: Perturbed Boundary Conditions

Transition Layer Location (z) and Supersensitivity Phenomenon



Further details on steady-state exact solution see report "Intrusive Polynomial Chaos for Uncertainty Quantification of Supersensitivity in the Burgers' Equation Using OpenFOAM" in Ref. [14].

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Stochastic Supersensitivity Formulation: Procedure Overview



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Generalised Polynomial Chaos Expansion

$$u(x,t;\omega) = \sum_{i=0}^{\infty} \hat{u}_i(x,t) \Phi_i(\xi(\omega)),$$



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(5)

Generalised Polynomial Chaos Expansion

$$u(x,t;\omega) = \sum_{i=0}^{\infty} \hat{u}_i(x,t) \Phi_i(\xi(\omega)), \qquad (5)$$

Polynomial Truncation

$$u(x,t;\omega) \approx \tilde{u}(x,t;\omega) = \sum_{i=0}^{P} \hat{u}_i(x,t) \Phi_i(\xi(\omega)),$$
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where

 $\xi(\omega)$: Multi-dimensional random variables dependent on ω .

 $\Phi_i(\xi(\omega))$: Orthogonal polynomial basis functions over the probability space of ξ .

 $\hat{u}_i(x, t)$: Deterministic coefficients or modes.

P: Highest polynomial order.



Polynomial Basis Orthogonality Property

$$\langle \Phi_i(\xi), \Phi_j(\xi) \rangle = \int_{\mathcal{S}} \Phi_i(\xi) \Phi_j(\xi) \rho(\xi) d\xi = \gamma_i \delta_{ij}, \text{ with } i, j \in \mathbb{N},$$
 (7)





Polynomial Basis Orthogonality Property

$$\langle \Phi_i(\xi), \Phi_j(\xi) \rangle = \int_S \Phi_i(\xi) \Phi_j(\xi) \rho(\xi) d\xi = \gamma_i \delta_{ij}, \text{ with } i, j \in \mathbb{N},$$
(7)

$$\gamma_i = \mathbb{E}[\Phi_i(\xi)^2] = \langle \Phi_i^2 \rangle = \int_{\mathcal{S}} \Phi_i^2(\xi) \rho(\xi) d\xi, \tag{8}$$

where

- $\rho(\xi)$: Weighting function (PDF of the random variable ξ).
- δ_{ij} : Kronecker delta.

 $\Phi_i(\xi)$, $\Phi_j(\xi)$: Orthogonal polynomial basis functions.

 $\langle\cdot,\cdot\rangle\colon$ Inner product, also called ensemble average or expectation ($\mathbb{E}[\cdot]).$

- γ_i : Normalization constant (equals 1 if basis functions are normalized).
- S: Support of $\rho(\xi)$, depending on the polynomial basis.





Expanded Random Burgers' Equation

$$\frac{\partial}{\partial t} \sum_{i=0}^{P} \hat{u}_i(x,t) \Phi_i(\xi) + \left(\sum_{i=0}^{P} \hat{u}_i(x,t) \Phi_i(\xi) \right) \frac{\partial}{\partial x} \left(\sum_{j=0}^{P} \hat{u}_j(x,t) \Phi_j(\xi) \right) = \nu \frac{\partial^2}{\partial x^2} \sum_{i=0}^{P} \hat{u}_i(x,t) \Phi_i(\xi).$$
(9)



⁵ For more details, see Chapter 17 "Intrusive Polynomial Chaos Methods for Forward Uncertainty Propagation" in Ref. [15].

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(9)

Galerkin Projection

$$\langle \mathcal{L}[\tilde{u}(x,t,\omega)], \Phi_k(\xi(\omega)) \rangle = 0, \quad k = 0, \dots, P,$$
(10)



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$$\langle \mathcal{L}[\tilde{u}(x,t,\omega)], \Phi_k(\xi(\omega)) \rangle = 0, \quad k = 0, \dots, P,$$
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where $\mathcal{L}[\cdot]$ is the differential operator. Using orthogonality, the final formulation yields coupled deterministic equations for the expansion coefficients $\hat{u}_k(x, t)$.







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where $\mathcal{L}[\cdot]$ is the differential operator. Using orthogonality, the final formulation yields coupled deterministic equations for the expansion coefficients $\hat{u}_k(x, t)$.

Key Property: The residual $\epsilon = u - \tilde{u}$ is orthogonal to the space spanned by the basis functions. This ensures the best approximation in the L_2 -norm sense⁵.

⁵For more details, see Chapter 17 "Intrusive Polynomial Chaos Methods for Forward Uncertainty Propagation" in Ref. [15].



Deterministic System of Coupled Equations

$$\frac{\partial \hat{\boldsymbol{u}}_{\boldsymbol{k}}}{\partial \boldsymbol{t}} + \frac{1}{2} \sum_{\boldsymbol{i}=0}^{\boldsymbol{P}} \sum_{\boldsymbol{j}=0}^{\boldsymbol{P}} \frac{\partial (\hat{\boldsymbol{u}}_{\boldsymbol{i}} \hat{\boldsymbol{u}}_{\boldsymbol{j}})}{\partial \boldsymbol{x}} \boldsymbol{M}_{\boldsymbol{i}\boldsymbol{j}\boldsymbol{k}} = \nu \frac{\partial^2 \hat{\boldsymbol{u}}_{\boldsymbol{k}}}{\partial \boldsymbol{x}^2}, \quad \forall \boldsymbol{k} \in [0, P],$$
(11)

System of P+1 coupled equations



Deterministic System of Coupled Equations

$$\frac{\partial \hat{\boldsymbol{u}}_{k}}{\partial \boldsymbol{t}} + \frac{1}{2} \sum_{\boldsymbol{i}=0}^{\boldsymbol{P}} \sum_{\boldsymbol{j}=0}^{\boldsymbol{P}} \frac{\partial (\hat{\boldsymbol{u}}_{\boldsymbol{i}} \hat{\boldsymbol{u}}_{\boldsymbol{j}})}{\partial \boldsymbol{x}} \boldsymbol{M}_{\boldsymbol{i}\boldsymbol{j}\boldsymbol{k}} = \nu \frac{\partial^{2} \hat{\boldsymbol{u}}_{\boldsymbol{k}}}{\partial \boldsymbol{x}^{2}}, \quad \forall \boldsymbol{k} \in [0, P],$$
(11)

System of P+1 coupled equations

Galerkin Tensor (3rd order) (Pre-Processing Phase)

$$M_{ijk} = \frac{e_{ijk}}{\gamma_k} = \frac{\langle \Phi_i \Phi_j \Phi_k \rangle}{\langle \Phi_k^2 \rangle}$$
(12)

Some Properties of M_{ijk}

Sparsity: many M_{ijk} entries are zero due to orthogonality, improving efficiency. **Pre-computation:** M_{ijk} can be precomputed and reused, reducing costs. **Numerical Evaluation:** Often computed using Gaussian quadrature for practical use.

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Left Boundary Conditions Expansion (Pre-Processing Phase)

$$\tilde{u}(-1) = 1 + \boldsymbol{\delta},\tag{13}$$

$$\tilde{u}(-1) = \sum_{k=0}^{P} \hat{u}_k(-1) \Phi_k(\xi), \quad \forall k \in [0, P].$$
 (14)

Small imposed perturbation (δ) is assumed to be a $\delta \in (0, \epsilon) \sim \mathcal{U}(0, \epsilon)$ (uniform distributed).



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Small imposed perturbation (δ) is assumed to be a $\delta \in (0, \epsilon) \sim \mathcal{U}(0, \epsilon)$ (uniform distributed).

Legendre Polynomial Expressions

$$\Phi_0(\xi) = 1, \quad \Phi_1(\xi) = \xi, \quad \Phi_2(\xi) = \frac{1}{2}(3\xi^2 - 1), \dots$$
 (15)

Apply the First-Order Polynomial Chaos Expansion

$$\tilde{u}(-1) = \hat{u}_0(-1)\Phi_0(\xi) + \hat{u}_1(-1)\Phi_1(\xi),$$
(16)

$$= \hat{u}_0(-1) + \hat{u}_1(-1)\xi. \tag{17}$$



Given a uniformly distributed perturbation δ with support (0, ϵ), the values of μ_{δ} and σ_{δ} are derived directly from their definitions ⁶.



⁶By definition from page 333-334 (A.11 Uniform Distribution A.11.3 Properties) in Ref. [8].

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Compute Expansion Deterministic Coefficients/Modes

$$\mu_{\delta} = \frac{a+b}{2} = \frac{0+\epsilon}{2} = \frac{\epsilon}{2}, \qquad (18)$$
$$\sigma_{\delta} = \frac{b-a}{2\sqrt{3}} = \frac{\epsilon-0}{2\sqrt{3}} = \frac{\epsilon}{2\sqrt{3}}. \qquad (19)$$



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$$\sigma_{\delta} = \frac{b-a}{2\sqrt{3}} = \frac{\epsilon-0}{2\sqrt{3}} = \frac{\epsilon}{2\sqrt{3}}. \qquad (19)$$

The expansion coefficients can be expressed as follows

$$\hat{\mu}_{0}(-1) = 1 + \mu_{\delta} = 1 + \frac{\epsilon}{2},$$
(20)
 $\hat{\mu}_{1}(-1) = \sigma_{\delta} = \frac{\epsilon}{2\sqrt{3}}.$
(21)





Left Boundary Conditions

$$\hat{u}_{k}(-1) = \begin{cases} 1 + \mu_{\delta} = 1 + \frac{\epsilon}{2}, & \text{if } k = 0, \\ \sigma_{\delta} = \frac{\epsilon}{2\sqrt{3}}, & \text{if } k = 1, \\ 0, & \text{if } k \ge 2. \end{cases}$$

$$(22)$$

Right Boundary Condition

$$\hat{u}_k(1) = \begin{cases} -1, & \text{if } k = 0, \\ 0, & \text{if } k \ge 1. \end{cases}$$
(23)



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Statistical Moments of the Solution (Post-Processing Phase)

Expected or Mean Value (μ)

$$\mathbb{E}[\tilde{u}(x,t,\omega)] = \langle \tilde{u}(x,t,\omega) \rangle = \sum_{k=0}^{P} \hat{u}_k(x,t) \langle \Phi_0, \Phi_k \rangle = \hat{u}_0(x,t).$$
(24)



Statistical Moments of the Solution (Post-Processing Phase)

Expected or Mean Value (μ)

$$\mathbb{E}[\tilde{u}(x,t,\omega)] = \langle \tilde{u}(x,t,\omega) \rangle = \sum_{k=0}^{P} \hat{u}_k(x,t) \langle \Phi_0, \Phi_k \rangle = \hat{u}_0(x,t).$$
(24)

Variance (σ^2)

$$\mathbb{V}[\tilde{u}(x,t,\omega)] = \sigma^2 = \mathbb{E}\left[\left(\tilde{u}(x,t,\omega) - \mathbb{E}[\tilde{u}(x,t,\omega)]\right)^2\right] = \sum_{k=1}^{P} \hat{u}_k^2(x,t) \langle \Phi_k^2 \rangle = \sum_{k=1}^{P} \hat{u}_k^2(x,t).$$
(25)



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Existing & Modified Solvers



What challenges do solvers face for UQ How do we modify an existing solver



Existing Solver: gPCBurgersFoam.C (simple.loop)

```
while (simple.loop())
   Info<< "Time = " << runTime.timeName() << nl <<</pre>
  endl:
   while (simple.correctNonOrthogonal())
        forAll(Uhat, k)
            fvVectorMatrix UhatEqn(
                fvm::ddt(Uhat[k])
                fvm::laplacian(nu, Uhat[k])
            );
            forAll(Uhat, i){
                forAll(Uhat, j){
                    if(j == k)
                        UhatEqn += e[i][j][k] * fvm
  ::div(phihat[i], Uhat[j]);
                    else
                        UhatEqn += e[i][j][k] * fvc
  ::div(phihat[i], Uhat[j]);
            solve(UhatEqn);
            phihat[k] = linearInterpolate(Uhat[k]) &
   mesh.Sf();
    3
   runTime.write();
}
```



Existing Solver: gPCBurgersFoam.C (simple.loop)

```
while (simple.loop())
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   while (simple.correctNonOrthogonal())
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            forAll(Uhat, i){
                forAll(Uhat, i){
                    if(j == k)
                        UhatEqn += e[i][j][k] * fvm
  ::div(phihat[i], Uhat[j]);
                    else
                        UhatEqn += e[i][j][k] * fvc
  ::div(phihat[i], Uhat[j]);
            solve(UhatEqn);
            phihat[k] = linearInterpolate(Uhat[k]) &
   mesh.Sf():
   runTime.write();
}
```

Implemented Equation in gPCBurgersFoam.C

$$\frac{\partial \hat{u}_k}{\partial t} + \sum_{i=0}^{P} \sum_{j=0}^{P} \frac{\partial (\hat{u}_i \hat{u}_j)}{\partial x} e_{ijk} = \nu \frac{\partial^2 \hat{u}_k}{\partial x^2}, \quad \forall k \in [0, P].$$

Same as Eq. (11), but $\frac{1}{2}$ factor is missing.





```
Info<< "\nCalculating gPC 1D-Burgers Equation\n" << endl;</pre>
while (simple.loop())
    Info<< "Time = " << runTime.timeName() << nl << endl;</pre>
    while (simple.correctNonOrthogonal())
        forAll(Uhat, k)
            fvVectorMatrix UhatEqn
                fvm::ddt(Uhat[k])
                fvm::laplacian(nu, Uhat[k])
            ):
            forAll(Uhat, i)
                forAll(Uhat, j)
                     if(j == k)
                         UhatEqn += (*e)[i][j][k] * 0.5 *
  fvm::div(phihat[i], Uhat[j]);
                     else
                         UhatEqn += (*e)[i][j][k] * 0.5 *
  fvc::div(phihat[i], Uhat[j]);
            UhatEqn.relax():
            UhatEqn.solve();
            phihat[k] = fvc::flux(Uhat[k]);
```

Main Implemented Modifications in myGPCBurgersFoam.C

- Adding $\frac{1}{2}$ factor, to align with viscous Burgers' equation in its conservative form.
- Smart pointer (*e)[i][j][k].
- Using phihat[k] = fvc::flux(Uhat[k])
 instead of phihat[k] =linearInterpolate
 (Uhat[k]) & mesh.Sf().
- Add flexibility (UhatEqn.relax()) and keep OpenFOAM style (UhatEqn.solve()).



```
scalar e[3][3][3];
e[0][0][0] = 1.0;
e[1][1][0] = 1.0;
e[2][2][0] = 1.0;
e[2][2][0] = 1.0;
e[1][0][1] = 1.0;
e[1][0][1] = 1.0;
e[1][2][1] = Foam::sqrt(2.0);
e[2][1][1] = Foam::sqrt(2.0);
e[0][2][2] = 1.0;
e[2][0][2] = 1.0;
e[1][1][2] = Foam::sqrt(2.0);
e[2][2] = 2.0 * Foam::sqrt(2.0);
```

Main Drawbacks in the Implemented createFields.H (Tensor Coefficients)

- Hardcoded Values: Hardcoded polynomial type/order for precomputed tensor coefficients e[i][j][k].
- Recompilation: Requires recompilation for changes in random variable distribution or polynomial order.
- Uninitialized: zero components in e[i][j][k] tensor can crash the solver due to arbitrary values assigned by OpenFOAM.



```
Info<< "Initialize Galerkin Tensor based on order\n" << endl;
autoPtr<Foam::List<Foam::List<Foam::List<Scalar>>> e(
    new Foam::List<Foam::List<Scalar>>>(
        order + 1,
        Foam::List<Scalar>>(
            order + 1,
            Foam::List<scalar>>(
            order + 1,
            foam::List<scalar>(
            order + 1, 0.0
            )
        )
        );
```

Main Implemented Modifications createFields.H

(Tensor Coefficients Initialisation)

- Memory Management with autoPtr: Smart pointer for automatic memory allocation and cleanup, preventing leaks and simplifying memory management.
- Tensor Structure: e[i][j][k] is dynamically allocated with Foam::List and initialized to zero, ensuring flexibility and avoiding arbitrary default values.





```
Info<< "Reading gPCCoeff\n" << endl;</pre>
    IDdictionary gPCCoeff
        IOobject
            "gPCCoeff",
            runTime.constant(),
             mesh.
            IOobject::MUST_READ,
            IOobject::NO_WRITE
    ):
    for (int i = 0: i <= order: ++i)</pre>
        for (int j = 0; j <= order; ++j)</pre>
            for (int k = 0; k \le  order; ++k)
                 word entryName = "e[" + Foam::name(i) + "][" +
                 Foam::name(j) + "][" + Foam::name(k) + "]";
                 if (gPCCoeff.found(entryName))
                     // Assign value to the tensor
                         (*e)[i][j][k] = readScalar(gPCCoeff.
      lookup(entrvName)):
                     // Verification: Print the entry name and
       value
                     Info << "Loaded coefficient " << entryName</pre>
       << " . "
                         << (*e)[i][j][k] << endl;
```

Main Implemented Modifications createFields.H (Reading Precomputed Tensor Coeff.)

- gPCCoeff: Reads precomputed Galerkin coefficients from the gPCCoeff file, created during pre-processing and saved in the constant directory.
- The nested loop structure dynamically reads and populates the Galerkin tensor e[i][j][k]. Chosen for clarity and practicality.
- Future optimizations could focus on more compact or performance-oriented solutions.



Pre-Processing Main Steps⁷

Input Data: Read UQProperties dictionary.

Step 1: Generate Distribution and Polynomials.

Step 2: Orthonormality Verification.

Step 3: Calculate Tensor Coefficients.

Step 4: Galerkin Coefficient Verification.

Output Data: Write output file (gPCCoeff) and save to the constant directory.

Post-Processing Tools

For details on Post-Processing Tools see report "Intrusive Polynomial Chaos for Uncertainty Quantification of Supersensitivity in the Burgers' Equation Using OpenFOAM" in Ref. [14].

⁷ Required Tools: pyFoam install it separately [16], to install use: pip install PyFoam. chaospy installation link[17], to install use: pip install chaospy.



Step 1: Generate Distribution and Polynomials

```
def generate_distribution_and_polynomials(
    order, poly_type):
    if poly_type.lower() == "legendre":
        lower_std = -1 \# standard lower bound
        upper_std = 1 # standard upper bound
        distribution = cp.Uniform(lower=
    lower_std, upper=upper_std)
        polynomials = cp.expansion.legendre(
    order, lower=lower_std,
         upper=upper_std,
         physicist=False,
         normed=True)
    else.
        raise ValueError("Unsupported
    polynomial type. Use 'legendre'.")
    return distribution, polynomials
```

Function Overview

- Creates a standardised uniform distribution ([-1, 1]) for ξ and generates corresponding Legendre polynomials (Φ) based on the specified order.
- Ensures consistency with the orthogonality properties of Legendre polynomials.
- Designed for extensibility to include other polynomial types (e.g., Hermite) with conditional logic.



Step 3: Calculate Tensor Coefficients

```
def calculate_triple_product(order, distribution,
    polynomials):
    e_{ijk} = \{\}
   num_polynomials = len(polynomials)
    c = 1 # Classical Gauss Quadrature (c=1)
    quadrature_order = math.ceil((3 * order + c)/2)
    nodes, weights = cp.generate_quadrature(
    quadrature_order,
    distribution, rule = "gaussian")
    for i in range(num_polynomials):
        for j in range(num_polynomials):
            for k in range(num_polynomials):
                # Using Quadrature
                integrand = (polynomials[i](nodes)
                              * polynomials[j](nodes)
                              * polynomials[k](nodes))
                e_ijk[(i, j, k)] = np.sum(weights *
    integrand)
    return e_ijk
```

Function Overview

- Computes triple product e_{ijk} for the Galerkin tensor in polynomial chaos expansions.
- Uses Gaussian quadrature.



Verification & Uncertainty Quantification





Verification & Uncertainty Quantification: Studies and Cases Directory Structure

Javier I. Camacho

CFD Uncertainty Quantification

Verification & Uncertainty Quantification: Cases Setup

Configuration of Stochastic Cases

Configuration: 0.orig (Uhat0)

```
a $lower: // a 0.0:
b $upper; // b 0.1;
Ux_LBC $Ux_LBC; // Specify a fixed velocity at x = -1
Ux_RBC $Ux_RBC; // Specify a fixed velocity at x = 1
deltaMean #calc "(($a + $b)/2.0)"; // Uncomment for a real
      stochastic solver.
boundarvField
Ł
    left
        tvpe
                        fixedValue:
        value
                        uniform (#calc "($Ux LBC + $deltaMean)
      " 0.0 0.0);
    right
        type
                        fixedValue:
                        uniform ($Ux RBC 0.0 0.0):
        value
    other
                        empty; // Ignore y and z directions
        type
      for 1D simulation
```

Configuration Overview

- Case_1_stocLBBCs_Verification \rightarrow deltaMean \$a;
- Case_2_stocUBBCs_Verification \rightarrow deltaMean \$b;
- Case_3_stocBCs_UQ \rightarrow deltaMean #calc "((a + b)/2.0)";





Configuration of Stochastic Cases

Configuration: 0.orig (Uhat1)

```
#include "../constant/UQProperties"
a $lower; // a 0.0;
b $upper; // b 0.1;
deltaSigma #calc "($b - $a) / (2.0 * sqrt(3.0))";
boundarvField
ſ
    left
                        fixedValue:
        type
                        uniform ($deltaSigma 0.0 0.0);
        value
    right
        type
                        fixedValue;
                        uniform (0.0 0.0 0.0);
        value
    3
    other
        type
                         empty;
```

Configuration Overview

- Case_1_stocLBBCs_Verification \rightarrow deltaMean 0;
- Case_2_stocUBBCs_Verification \rightarrow deltaMean 0;
- Case_3_stocBCs_UQ → deltaSigma #calc "(\$b - \$a) / (2.0 * sqrt(3.0))";



Execution of Stochastic Cases

Automation Script

Streamlines stochastic case execution using Allclean and Allrun in OpenFOAM (v2306). Requires pyFoam and chaospy.

Allrun Script

Automates pre- and post-processing tasks

- Prepares directories, generates and verifies mesh (blockMesh, checkMesh).
- Supports serial and parallel execution.
- Collects results, converts to VTK format, and runs Python post-processing.
- Cleans temporary files after each case.

Allclean Script

Cleans working directory by removing:

- Temporary files, simulation results, sampled data.
- Case setups (0.orig, constant, system) and VTK files.

Ensures a clean structure for future simulations.


Verification & Uncertainty Quantification: Verification Results of myGPCBurgersFoam Solver





	-161	—	- 2161	~ Z
P = 1	0.81459294	0.81459291	0.37660751	0.37660741
P = 2	0.81394090	0.81394087	0.41099350	0.41099333
P = 3	0.81390671	0.81390668	0.41382035	0.413820 14

 8 Reference values ($\overline{z}_{\it ref},~\sigma_{\it zref}$) documented in Table B1 of Ref. [12].



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Conclusions & Future Work



Conclusions

- Tutorial for using OpenFOAM in intrusive generalised polynomial chaos frameworks has been provided.
- Implementation modifications and verification of burgersFoam and gPCBurgersFoam.
- Verified solvers for UQ in the 1D viscous Burgers' equation with high accuracy.
- Supports improvement and expansion of UQ in CFD using OpenFOAM.

Future Work

- Polynomial Chaos Methods. Extend to Hermite polynomials for broader UQ applications.
- Complex Problems. Test with higher dimensions and advanced equations.
- Hydrogen Deflagration. Apply framework to hydrogen combustion with turbulence uncertainties.



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"When you can measure what you are speaking about and express it in numbers you know something about it; but when you can not express it in numbers your knowledge is of a meagre and unsatisfactory kind."

Lord Kelvin, British Scientist(1824-1907)







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Report, Presentation and Code.

