THE THINK DISCRETE–DO CONTINUOUS ADJOINT IN AERODYNAMIC SHAPE OPTIMIZATION

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Abstract. This paper presents activities carried out in the Parallel CFD & Optimization Unit of NTUA, regarding the formulation, programming and assessment of an adjoint method that combines the advantages of continuous and discrete adjoint, for use in gradient-based optimization, in problems governed by PDEs. The paper presents, for the first time in the literature, the concept of the Think-Discrete-Do-Continuous (TDDC) adjoint. The idea is as simple as that: the hand-differentiated discrete adjoint is used to guide the development of consistent discretization schemes for the continuous adjoint PDEs. By doing so, the new continuous adjoint (TDDC adjoint) computes sensitivity derivatives with the same accuracy as discrete adjoint, without though an excessive memory footprint; in contrast, the TDDC adjoint retains the useful insight into the adjoint equations, the adjoint boundary conditions and the expression of sensitivity derivatives. The development is made for two widely used classes of CFD codes: (a) pressure-based solvers for incompressible fluid flows, such as the open-source OpenFOAM© code and (b) hyperbolic solvers for compressible fluid flows, such as the GPU-enabled flow solver PUMA developed by the group of authors. Cases related to duct flows or flows around airfoils and (transonic) wings are used to demonstrate the accuracy with which the TDDC adjoint computes the gradient; the implementation of the TDDC adjoint in shape optimization in the same cases is shown too.

Keywords: Continuous Adjoint, Discretization Schemes, Aerodynamic Shape Optimisation
1 INTRODUCTION

The CFD-based optimization has clear cost benefits compared to the extensive use of experiments, and has already been extended to multi-disciplinary problems in which one of the disciplines is fluid mechanics. The present work is exclusively related to gradient-based methods (GBMs) that start from a given set of design variables (i.e. a given design) and improve it step-by-step by computing and using the gradient (sensitivity derivatives, SDs) of the objective function \( J \) with respect to (w.r.t.) the design variables \( b_n, n = 1, ..., N \). Supported by an efficient method to compute gradients, a GBM becomes fast, though occasionally trapped into local optima. The cost of GBMs is determined by the cost of computing the gradient. The adjoint method [1, 2] is the only one with a cost that is independent of the number of design variables, and is thus the only method that can handle problems with many design variables.

To set-up the adjoint method, \( J \) is augmented by the sum of the residuals of the flow (primal) equations multiplied by the adjoint variables. In continuous adjoint [2, 3], \( J \) is augmented using the flow equations in the form of PDEs, and the resulting adjoint equations are PDEs to be discretized and numerically solved. Finding appropriate discretization schemes for the adjoint PDEs is a challenge. On the other hand, in discrete adjoint [4, 5, 6], the discrete expression of \( J \) is augmented by the discretized residuals of the primal equations; its differentiation directly leads to the adjoint equations in discrete form.

Developers of discrete adjoint are proud of computing gradients that are fully consistent with the primal (CFD) solver and of making the adjoint solver inherit its convergence characteristics from the primal one. Strong arguments of those developing continuous adjoint methods are the ease of implementation, the physical insight into the adjoint terms/equations, the lower computational cost, and, the low memory footprint of the adjoint code. Research performed in the last years by the group of authors, under the code name “Think Discrete – Do Continuous” (TDDC) adjoint, ended up with a continuous adjoint method supported by discretization schemes which are inspired by discrete adjoint. Practically, the new TDDC adjoint bridges the gap between the two adjoint approaches, by combining the best of both worlds. This is achieved by developing discretization schemes for the differential operators (convection, diffusion, gradients, etc) of the continuous adjoint PDEs, their boundary conditions and the SDs expressions, to replicate what discrete adjoint does, without its weaknesses though. The TDDC adjoint allows the understanding of the discretization of the adjoint PDEs, which is not the case in discrete adjoint. It can easily be programmed by re-using a large part of the flow solver, such as that dealing with higher-order terms or the communication of fluxes between adjacent subdomains processed by different processors. Furthermore, the TDDC adjoint will have the memory footprint of continuous adjoint, which is much lower than that of discrete adjoint, [7, 8]. Regarding accuracy and consistency with the primal solver, an agreement of an adequate number of the first significant digits between TDDC adjoint and FDs is expected, as with discrete adjoint.

Consistent discretization schemes for the TDDC adjoint are presented using two different ways of formulating and solving the flow equations: (a) pressure-based methods, as in OpenFOAM (the continuous adjoint solver of which has been made publicly available by the group of authors, [9], and this is the first software to be enhanced with the TDDC adjoint, herein) and (b) a time-marching hyperbolic-type solver for compressible fluid flows, by employing the TDDC adjoint to the in–house GPU-accelerated code PUMA developed by the group of authors (the “standard” adjoint of this code can be found in [10]).

A literature survey reveals that works in the special field of our enquiry are seriously restricted. We should though report [11] which presents a mathematically more rigorous ap-
proach, by deriving by hand the discrete adjoint fluxes and reverse-engineering a discretization scheme that, when applied to one or more of the continuous adjoint terms, reproduces the former. This work mainly focused on the proper discretization of the so-called adjoint transpose convection term and covers the first-order part of the convection term and the orthogonal part of the diffusion fluxes. In addition, an attempt to build the adjoint to the segregated SIMPLE algorithm was made, without though focusing on some delicate parts of the discretization process, such as the Rhee–Chow interpolation (see below, [12]) or the second-order fluxes of the convection and diffusion terms.

2 TDDC ADJOINT FOR PRESSURE–BASED SOLVERS

2.1 Primal equations & discretization

To showcase the key idea of the TDDC adjoint, applied to pressure–based CFD solvers for incompressible flows, a quasi–1D flow problem can be used. If \( S(x) \) is the cross–section distribution along the unit length of the channel, which is controlled by the design variables \( b_n \), the continuity and momentum equations are written in the form

\[
R^p = -\frac{d}{dx}(vSv) = 0
\]

\[
R^v = \frac{d}{dx}(vSv) - \frac{d}{dx} \left( \nu S \frac{dv}{dx} \right) + S \frac{dp}{dx} + \lambda \sqrt{S} v^2 = 0
\]

where \( v \) is the velocity, \( p \) the static pressure divided by the fluid’s density, and \( \nu \) is the kinematic viscosity of the fluid. The last term in eq. 2 contributes to the total pressure \( (p_t) \) drop inside the duct due to the effect of shear forces; \( \lambda \) is a Darcy coefficient.

Let us assume that eqs. 1, 2 are discretized using a vertex–centered, finite volume scheme, with a collocated arrangement of the flow variables, after having discretized the length of the channel with \( N \) equidistant nodes, with constant spacing equal to \( \Delta x \). Even if the ultimate goal of this section is to derive discretization schemes for the adjoint code for multi–dimensional flows as developed in OpenFOAM (which uses cell–centered finite volumes), the present (vertex–centered) development is both useful and easy to understand. Practically, it does not make any difference, since the exact same development can be made on the dual grid.

A second–order upwind discretization scheme, is written (at node \( i \) ) as

\[
R^p_i = -v_{i+\frac{1}{2}} \overline{S}_{i+\frac{1}{2}} + v_{i-\frac{1}{2}} \overline{S}_{i-\frac{1}{2}} = 0
\]

\[
R^v_i = v_{i+\frac{1}{2}} \overline{S}_{i+\frac{1}{2}} - v_{i-\frac{1}{2}} \overline{S}_{i-\frac{1}{2}} - \nu \overline{S}_{i+\frac{1}{2}} \frac{v_i + v_{i+1}}{\Delta x} + \nu \overline{S}_{i-\frac{1}{2}} \frac{v_i - v_{i-1}}{\Delta x} + S_i \frac{p_{i+1} - p_{i-1}}{2} + \lambda \sqrt{S_i} v_i^2 \Delta x = 0
\]

At midnodes, \( v_{i+\frac{1}{2}} = v_i + \frac{v_{i+1} - v_{i-1}}{4} \), \( \overline{S}_{i+\frac{1}{2}} = \frac{\phi_i + \phi_{i+1}}{2} \), where \( \phi \) is any flow or geometric quantity, and convecting velocities are computed via the so–called Rhee–Chow interpolation, [12], as follows

\[
v_{i+\frac{1}{2}} = \overline{v}_{i+\frac{1}{2}} - \overline{S}_{i+\frac{1}{2}} \left( \frac{dp}{dx} - \frac{dp}{dx} \right)_{i+\frac{1}{2}}
\]

The term into brackets corresponds to the third–derivative of pressure

\[
\left[ \frac{dp}{dx} - \frac{dp}{dx} \right]_{i+\frac{1}{2}} \approx -\frac{p_{i+2} + 3p_{i+1} - 3p_i + p_{i-1}}{4\Delta x} \approx -\frac{1}{4\Delta x^3} \frac{dp}{dx} \left. \right|_{i+\frac{1}{2}} \Delta x^3
\]
and helps overcoming odd–even decoupling in the pressure field. Hereafter, \( \frac{d^3 \phi}{dx^3} \bigg|_{x_i + \frac{1}{2}} \) stands for the finite difference stencil involving the surrounding nodal values of \( \phi \), as in eq. 6. Also, \( D_i = \Delta x / A_{Pi} \), where \( A_{Pi} \) is the coefficient of \( v_i \) in the discretized (at node \( i \)) eq. 4, [13].

Using eq. 5, eq. 3 takes the form of a Poisson–type pressure equation, the solution of which contributes to a divergence–free velocity field. For the sake of simplicity, during the development of the (discrete and) TDDC adjoint as presented in this section, it is assumed that \( D_i \) does not depend on the flow variables; of course, this is not the case of the software (in OpenFOAM; for multi–dimensional flows) used in the Results section. To keep the presentation short, we refrain from presenting the discretization of boundary conditions, and focus on consistent discretization schemes for the continuous adjoint equations, for internal nodes only.

### 2.2 Continuous and discrete adjoint

The derivation of the continuous adjoint method for an objective function \( J = \int j \, dx \) (written in the form of a field integral along the duct length) starts by the definition of the Lagrangian \( J_{aug} = J + \int u R^q \, dx + \int q R^p \, dx \), where \( u \) is the adjoint velocity and \( q \) the adjoint pressure. Using integration by parts, and since \( \frac{d}{dx} \) and \( \frac{\delta}{\delta b_n} \) permute, the derivatives of \( J_{aug} \) w.r.t. \( b_n \) take the form

\[
\frac{\delta J_{aug}}{\delta b_n} = \int R^q \frac{\delta v}{\delta b_n} \, dx + \int R^q \frac{\delta p}{\delta b_n} \, dx + \left[ BC^u \frac{\delta v}{\delta b_n} \right]_{x=1}^{x=0} + \left[ BC^q \frac{\delta p}{\delta b_n} \right]_{x=1}^{x=0} + \left( v \frac{d q}{dx} - v^2 \frac{d u}{dx} + u \frac{d p}{dx} + \nu \frac{d v}{dx} \frac{d u}{dx} + \frac{\lambda}{2} \frac{v^2}{2 \sqrt{3}} u + \frac{\partial j}{\partial S} \right) S \frac{\delta S}{\delta b_n} \, dx \tag{7}
\]

To avoid computing \( \frac{\delta v}{\delta b_n} \) and \( \frac{\delta p}{\delta b_n} \), their field multipliers in eq. 7 are set to zero, giving rise to the field adjoint equations

\[
R^q = -\frac{d(uS)}{dx} + \frac{\partial j}{\partial p} = 0 \tag{8}
\]

\[
R^p = -2vS \frac{du}{dx} + S \frac{dq}{dx} - \frac{d}{dx} \left( \nu S \frac{du}{dx} \right) + 2\lambda \sqrt{3} S vu + \frac{\partial j}{\partial v} = 0 \tag{9}
\]

Setting the multipliers of \( \frac{\delta v}{\delta b_n} \) and \( \frac{\delta p}{\delta b_n} \) to zero (if not otherwise eliminated) at the boundary nodes gives rise to the adjoint boundary conditions; this is related with the terms denoted by \( BC^u \) and \( BC^q \). Adjoint boundary conditions will be omitted here, as we did for the primal boundary conditions too. After satisfying the field adjoint equations and their boundary conditions, the last integral in eq. 7 stands for the SDs expression.

To derive the discrete adjoint to the same problem, \( J \) is now augmented by the sum of the discretized residuals (eqs. 3, 4) multiplied by their adjoint variables, giving rise to the Lagrangian \( J_{aug} = J + u_i R_{i}^v + q_i R_{i}^p \), where \( J \) is in discrete form and repeated indices imply summation over all nodes. Its differentiation w.r.t. \( b_n \) yields

\[
\frac{\delta J_{aug}}{\delta b_n} = \left( u_i \frac{\partial R_{i}^v}{\partial v_i} + q_i \frac{\partial R_{i}^p}{\partial v_i} + \frac{\partial J}{\partial v_i} \right) \frac{\delta v_i}{\delta b_n} + \left( u_i \frac{\partial R_{i}^v}{\partial p_i} + q_i \frac{\partial R_{i}^p}{\partial p_i} \right) \frac{\partial p_i}{\delta b_n} + \left( u_i \frac{\partial R_{i}^v}{\partial S_i} + q_i \frac{\partial R_{i}^p}{\partial S_i} \right) \frac{\partial J}{\partial S_i} \frac{\delta S_i}{\delta b_n} \tag{10}
\]

where \( R_{i}^v = 0, \ R_{i}^p = 0 \) are the discrete adjoint momentum and continuity equations at node \( i \) and the last term on the r.h.s. is the expression for the SDs.
A hand–differentiation of eqs. 3, 4 w.r.t. \( v_i \) and \( p_i \) leads to the following terms in the discrete adjoint continuity and momentum equations (written for node \( i \))

\[
R_i^c = \frac{1}{2} (u_{i-1} S_{i-1} - u_{i+1} S_{i+1}) + \frac{\Delta x^3}{4} \frac{d\Phi^3}{dx^3} |_{i} + \frac{\partial J}{\partial p_i} = 0 \tag{11}
\]

\[
R_i^p = \frac{1}{8} S_{i-\frac{1}{2}} \left( v_{i-2} u_i - v_{i-1} u_i + 5 v_{i-1} u_i - 5 v_{i-1} u_{i-1} + 2 v_i u_{i-1} - 2 v_i u_i \right) + \frac{1}{8} S_{i+\frac{1}{2}} \left( v_{i+1} u_i + v_i u_{i+1} + 5 v_{i+1} u_i - 5 v_{i+1} u_{i+1} \right) + \frac{1}{8} \left( v_{i+1} u_i + v_i u_{i+1} + v_{i+2} u_{i+1} - v_{i+2} u_i \right) - \xi_{i-\frac{1}{2}} + 4 \xi_{i+\frac{1}{2}} - \nu S_{i+\frac{1}{2}} \frac{1}{\Delta x} (u_{i+1} - u_i) + \nu S_{i-\frac{1}{2}} \frac{1}{\Delta x} (u_i - u_{i-1}) + \frac{1}{2} S_{i-\frac{1}{2}} (q_{i+1} + q_i) - \frac{1}{2} S_{i+\frac{1}{2}} (q_i + q_{i-1}) + 2 \lambda \sqrt{S_i} u_i \Delta x + \frac{\partial J}{\partial v_i} = 0 \tag{12}
\]

where \( \Phi, \xi \) are defined only at midnodes as \( \Phi_{i+\frac{1}{2}} = \frac{1}{\Delta x} \delta \frac{\partial p}{\partial x} \left|_{i+\frac{1}{2}} \right| \) and \( \xi_{i+\frac{1}{2}} = \frac{1}{\Delta x} \Delta x \theta \left|_{i+\frac{1}{2}} \right| \). The term \( \Delta \frac{3}{4} \frac{d\Phi}{dx} \left|_{i+\frac{1}{2}} \right. \) in eq. 11 is a shifted finite difference stencil which, compared to eq. 6, is now defined at nodes and is computed using the \( \Phi \) values at the four surrounding midnodes. Eq. 11 gets contributions from both the primal continuity and momentum equations; it is expressed as a difference of the product of adjacent \( u \) and \( S \) nodal values without involving values at midnodes (compared to eq. 3). Finally, the discrete adjoint SDs are

\[
\frac{\delta J}{\delta b_n} = \left( -\frac{1}{2} v_{i+\frac{1}{2}} v_{i+\frac{1}{2}} (u_{i+1} - u_i) + \frac{1}{2} v_{i-\frac{1}{2}} v_{i-\frac{1}{2}} (u_i - u_{i-1}) + \frac{1}{2} v_{i+\frac{1}{2}} (u_{i+1} - u_i) + \frac{1}{2} v_{i-\frac{1}{2}} (u_i - u_{i-1}) + \lambda \frac{\delta S_i}{2 \sqrt{S_i} u_i \Delta x} + \frac{\partial J}{\partial S_i} \right) \frac{\delta S_i}{\delta b_n} \tag{13}
\]

where midnodal primal velocities \( v_{i+\frac{1}{2}} \) are given by eq. 5.

### 2.3 The TDDC adjoint

Having the expressions for the discrete and continuous adjoint equations available, the TDDC adjoint introduces discretization schemes which, when used to discretize the continuous adjoint equations, lead to the exact same SDs as discrete adjoint. Let us indicatively focus on the convection term \(-2vS \frac{du}{dx} \left|_{i} \right. \) of eq. 9. Its discretization (integrated over the corresponding finite volume) should be given by the formula

\[
-2 \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} vS \frac{du}{dx} dx = \frac{1}{4} v_{i+1} v_{i+1} + v_{i+2} S_{i+\frac{1}{2}} \left( u_{i+2} - u_{i+1} \right) - \frac{6}{4} v_i v_i + 8 v_i + 3 v_{i+1} S_{i+\frac{1}{2}} \left( u_{i+1} - u_i \right) - \frac{1}{2} \left( u_{i+1} - u_i \right) + \frac{3}{4} v_{i+1} \frac{\Delta x}{16} \left( -W_{i+1} - 4W_{i+1} + W_{i+1} \right) \tag{14}
\]

where \( W_{i+\frac{1}{2}} = \frac{S_{i+\frac{1}{2}}^2}{4} \delta \frac{\partial p}{\partial x} \left|_{i+\frac{1}{2}} \right| \frac{u_{i+1} - u_i}{\Delta x} \).

One can easily understand the scheme presented in eq. 14. It consists of three contributions coming from three consecutive intervals \([i - 1, i], [i, i + 1], [i + 1, i + 2]\); rather than just
\[ i - \frac{1}{2}, i + \frac{1}{2}, \text{ as in the primal problem} \]. Within each interval, \( \frac{du}{dx} \) is approximated through central differences, and \( S \) by averaging nodal values. Thanks to the TDDC adjoint, one may see the way \( v \) is defined at these three intervals, see corresponding terms in eq. 14. This reflects the effect of the upwind scheme used in the primal equation. The last term in eq. 14 reflects the way eq. 5 computes midnode velocities in the primal problem.

The idea of the TDDC adjoint covers, also, the discretization of the expression for the SDs derived in continuous adjoint. Guided by eq. 13, the most important terms in the last integral of eq. 7 must be discretized as

\[
\int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} v \frac{dq}{dx} dx = \frac{1}{2} \left( v_{i+\frac{1}{2}} \frac{q_i - q_{i+1}}{\Delta x} + v_{i-\frac{1}{2}} \frac{q_{i+1} - q_i}{\Delta x} \right) \Delta x
\]  

(15)

\[
- \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} v_2 \frac{du}{dx} dx = -\frac{1}{2} \left( v_{i+\frac{1}{2}} v_{i+\frac{1}{2}} \frac{U_{PW} u_{i+1} - u_i}{\Delta x} + v_{i-\frac{1}{2}} v_{i-\frac{1}{2}} ^{U_{PW} u_i - u_{i-1} \Delta x} \right)
\]  

(16)

\[
\int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} u \frac{dp}{dx} dx = u_{i+\frac{1}{2}} \frac{p_{i+1} - p_{i-1}}{2 \Delta x} \Delta x
\]  

(17)

and

\[
\int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} v \frac{dv}{dx} \frac{du}{dx} dx = \frac{1}{2} \left[ \frac{v_{i+1} - v_i}{\Delta x} \frac{u_{i+1} - u_i}{\Delta x} + \frac{v_i - v_{i-1}}{\Delta x} \frac{u_i - u_{i-1}}{\Delta x} \right] \Delta x
\]  

(18)

### 3 TDDC ADJOINT FOR COMPRESSIBLE HYPERBOLIC SOLVERS

#### 3.1 Primal equations & discretization

To present the TDDC adjoint for the compressible fluid model, the multi-dimensional Euler equations, are written as

\[
R_{nM}^F = \frac{\partial f_{nk}}{\partial x_k} = 0 \quad , \quad n = 1, \ldots, 4(5), \quad k = 1, 2, \ldots, 3
\]  

(19)

and solved by the GPU–accelerated PUMA code of the PCOpt/NTUA.

Here, \( f_{nk} = [\rho v_k \rho \kappa_{v_n+} + p \delta_{n=1,k} \rho v_k h_t] \) are the inviscid fluxes. Eq. 19 is solved for the conservative flow variables \( U = [\rho \quad v_k \quad \rho E \quad h_t]^T \), where \( \rho, v_k, E, h_t \) and \( \delta_{km} \) are the fluid’s density, the velocity components, the total energy per unit mass, the total enthalpy and the Kronecker symbol, respectively. The primitive flow variables’ array is defined as \( V = [\rho \quad v_k \quad p]^T \), with \( p \) being the static pressure. A vertex-centered finite volume formulation on unstructured grids is used; an integration of eq. 19 over a finite volume \( \Omega_P \) defined around an internal or boundary node \( P \), by applying the Green–Gauss theorem, results to the balance of numerical fluxes \( \Phi \) crossing the boundaries of \( \Omega_P \), \( \sum_Q \Phi_n^{PQ} + \sum_f \Phi_f^P = 0 \), where \( \sum \) denotes summation over all adjacent nodes \( Q \) connected with \( P \) by a grid edge, and \( \sum \) summation over all boundary faces \( f \) of \( \Omega_P \), fig. 1. Eq. 19 is numerically integrated in pseudo-time by adding a pseudo-time derivative \( \frac{\partial u_n}{\partial \tau} \) to it.

Fluxes \( \Phi_n \) crossing the interface of \( \Omega_P \) and \( \Omega_Q \) are discretized based on the Roe’s upwind scheme, [14],

\[
\Phi_n^{PQ} = \frac{1}{2} \left( A_{nmk}^{P} U_m^P + A_{nmk}^{Q} U_m^Q \right) n_k^{PQ} - \frac{1}{2} \left| A_{nmk}^{LR} n_k^{PQ} \right| (U_m^P - U_m^Q)
\]  

(20)

Where, \( A_{nmk}^{P} \) and \( A_{nmk}^{Q} \) are calculated according to the Roe’s scheme. The summation over the faces \( f \) and the summation over the nodes \( Q \) is performed according to a “envelope” approach, [14].
Figure 1: Finite volumes formed around an internal node $P$ (left) and a boundary node $P$ (right). Nodes $(1, 2, 3, 4)$ which are connected by a grid edge with $P$ consist the set of $Q$ neighbours, while nodes $(1, 2, 3, 4, 5, 6, 7)$ which are or are not connected by a grid edge with $P$ consist the set of $N(P)$ neighbours. The $Q$ nodes form a subset of $N(P)$. The magnitude of the normal vectors ($n$) on the finite volume boundaries is equal to the area (length) of this boundary (i.e. it is dimensional normal vector).

where $A_{nmk} = \frac{\partial f_{nk}}{\partial U_m}$ stands for the flux Jacobian and $\tilde{A}_{nmk}$ for the Jacobian computed using Roe-averaged quantities. Superscripts $L$ and $R$ indicate the left (towards $P$) and right (towards $Q$) states of the interface and $n_{P Q}^k$ is the dimensional face normal pointing towards $Q$. $U_{m}^{L}, U_{m}^{R}$ are computed based on the primitive $V_{m}^{L}, V_{m}^{R}$ quantities, extrapolated using the spatial gradients computed at $P, Q$ as follows

\[ V_{m}^{L} = V_{m}^{P} + \frac{1}{2} t_{P Q}^{P} \partial V_{m}^{P} / \partial x^{P} \delta b_{i} \]

\[ V_{m}^{R} = V_{m}^{Q} - \frac{1}{2} t_{P Q}^{Q} \partial V_{m}^{Q} / \partial x^{Q} \delta b_{i} \]

where coefficients $D_{\ell}$ and $Z_{\ell}$ are based on geometrical data.

### 3.2 Continuous and discrete adjoint

The development of the continuous adjoint method is herein performed according to the Field Integral (FI) adjoint method (term introduced in [15], there for incompressible flows though). The development makes use of the expression

\[ \delta J_{aug} = \delta J / \delta b_{i} = \int_{\Omega} \Psi_{n} \delta R_{m} / \delta b_{i} d\Omega \]

\[ = \int_{\Omega} \Psi_{n} \delta f_{nk} / \delta b_{i} dS - \int_{\Omega} A_{nmk} \partial \Psi_{n} / \partial x_{k} d\Omega \]

\[ \rightarrow \text{ABC} \]

\[ \rightarrow \text{FAE} \]

\[ \rightarrow \text{SDs} \]

where $\Psi_{n}$ are the mean flow adjoint variables. The integral marked as FAE gives rise to the Field Adjoint Equations which read

\[ -A_{nmk} \partial \Psi_{m} / \partial x_{k} = 0 \]
Integrating eq. 24 over $\Omega_P$, in the standard finite volume notation, the inviscid term can be written as a balance of fluxes $\Phi$

$$
- \int_{\Omega_P} A_{mnk} \frac{\partial \Psi^m_{n\ell}}{\partial x_k} d\Omega \simeq -\sum_Q \Phi_{n\ell}^{adj,PQ} - \sum_f \Phi_{n\ell}^{adj,f}
$$

(25)

where $\hat{n}_k$ is the outward unit normal vector. The TDDC adjoint relies on the definition of consistent discretization schemes for the adjoint flux $\Phi_{n\ell}^{adj,PQ}$, inspired by the discrete adjoint to the same problem. As in the incompressible case before, we will refrain from focusing on the Adjoint Boundary Conditions associated with the surface integrals marked as ABC. So, the next paragraphs are exclusively concerned with the internal nodes.

The development of the discrete adjoint starts by the corresponding $J_{aug}$ that is now based on the discretized primal equations which, if differentiated, becomes:

$$
\frac{\delta J_{aug}}{\delta b_i} = \frac{\delta J}{\delta b_i} + \sum_P \Psi^P_i \sum_Q \frac{\delta \Phi^P_{n\ell}}{\delta b_i} + \sum_P \Psi^P_i \sum_f \frac{\delta \Phi^f_{n\ell}}{\delta b_i}
$$

(26)

Using eq. 20, the second term on the r.h.s. of eq. 26, after swapping nodes $P$ and $Q$ or $P$ and $\Lambda \in N(P)$ (wherever the contribution to the adjoint flux for node $Q$ or $\Lambda \in N(P)$ appears), takes the form

$$
\sum_P \Psi^P_i \sum_Q (\Psi^P_n - \Psi^Q_n) (T^P_{n\lambda} + T^{LR}_{n\lambda}) \frac{\delta U^P_n}{\delta b_i} + \sum_P D^P_{\ell r} D^P_{r\ell} \frac{\partial \Psi^P_i}{\partial U^P_L} \frac{\partial U^P_L}{\partial b_i} + \sum_P \sum_{\Lambda \in N(P)} D^{P\Lambda}_{\ell r} Z^{P\Lambda}_{r\ell} \frac{\partial \Psi^P_i}{\partial Z^{P\Lambda}_{r\ell}} \frac{\partial Z^{P\Lambda}_{r\ell}}{\partial b_i}
$$

(27)

and

$$
T^P_{n\lambda} = \frac{1}{2} A^P_{n\lambda}, \quad A^P_{n\lambda} = A^P_{n\lambda} \hat{n}^Q_{k}, \quad T^{LR}_{n\lambda} = \frac{1}{2} \left[ \tilde{A}^{LR}_{nm} \frac{\partial U^m_{n\ell}}{\partial V^L_{\ell}} - (U^R_{m} - U^L_{m}) \frac{\partial \tilde{A}^{LR}_{nm}}{\partial V^L_{\ell}} \right] \frac{\partial V^P_{n\ell}}{\partial U^P_L}
$$

$$
D^P_{\ell r} = \frac{1}{4} \sum_Q (\Psi^P_n - \Psi^Q_n) \left( \tilde{A}^{LR}_{nm} \frac{\partial U^L_{n\ell}}{\partial V^L_{n\ell}} - (U^R_{m} - U^L_{m}) \frac{\partial \tilde{A}^{LR}_{nm}}{\partial V^L_{n\ell}} \right) t^P_{rQ}
$$
So, the discrete FAE for $\Omega_P$ reads

$$
\sum_P \sum_Q \left[ -\frac{1}{2} (\Psi_n^P + \Psi_Q^Q) \mathbf{A}_{n\lambda}^P + \frac{1}{2} (\Psi_n^P - \Psi_Q^Q) \left( \mathbf{A}_{nm}^{LR} \frac{\partial U_m}{\partial \ell} - \left( U_R - U_L \right) \frac{\partial \mathbf{A}_{nm}^{LR}}{\partial \ell} \right) \frac{\partial V_{\ell}}{\partial \lambda} \right] + \mathbf{D}_{\ell r}^P \mathbf{D}_r^P \frac{\partial V_{\ell}}{\partial \lambda} + \mathbf{D}_{\ell r}^N(P) \mathbf{Z}_{\ell r}^N(P)^P \frac{\partial V_{\ell}}{\partial \lambda} \right] = 0
$$

(28)

Note that, according to eq. 27, the first term on the l.h.s. of eq. 28 could have been written as $\frac{1}{2} (\Psi_n^P - \Psi_Q^Q) \mathbf{A}_{n\lambda}^{PQ}$; however, this appears as $-\frac{1}{2} (\Psi_n^P + \Psi_Q^Q) \mathbf{A}_{n\lambda}^{PQ} + \Psi_n^P \mathbf{A}_{n\lambda}^P$ and the last term can be neglected as $\sum_P \sum_Q \Psi_n^P \mathbf{A}_{n\lambda}^P = \sum_P \Psi_n^P \mathbf{A}_{n\lambda}^P \sum_Q n_{kQ}^P$ and $\sum_Q n_{kQ}^P = 0$ for all internal nodes.

### 3.3 The TDDC adjoint

Based on eq. 28, the adjoint fluxes appearing in the continuous adjoint equations, eqs. 24 and 25 must be discretized as follows:

$$
\phi_n^{adj, PQ} = -\frac{1}{2} \mathbf{A}_{nm}^{LR} (\Psi_n^P + \Psi_Q^Q) - \frac{1}{2} \left( \mathbf{A}_{ml}^{LR} \Psi_m^P \right)^{R, adj} - \left( \mathbf{A}_{ml}^{LR} \Psi_m^Q \right)^{L, adj} \frac{\partial V_{\ell}}{\partial U_n} \right]_P
$$

(29)

Regarding the dissipation term (let $M$ be any node connected with the nodes of $N(P)$ by an edge), the adjoint left and right states (denoted as “$L, adj$” and “$R, adj$”) associated with the edge $PQ$ for a quantity $\phi$ are derived as

$$
\phi_{L, adj} = \phi_P + \frac{1}{2} \left( \frac{\partial (t_r, \phi)}{\partial x_r} \right)_P \mathbf{A}_{ml}^{LR} \left( \frac{\partial V_{\ell}}{\partial U_m} \right) = t_r^{PQ} D_r^P \phi_P + \sum_{\lambda \in N(P)} Z_{r}^\lambda \sum_{M} t_{\lambda M}^{\Lambda M} \phi^{\Lambda M}
$$

$$
\phi_{R, adj} = \phi_Q + \frac{1}{2} \left( \frac{\partial (t_r, \phi)}{\partial x_r} \right)_Q \mathbf{A}_{ml}^{LR} \left( \frac{\partial V_{\ell}}{\partial U_Q} \right) = t_r^{PQ} D_r^Q \phi_Q + \sum_{\lambda \in N(P)} Z_{r}^\lambda \sum_{M} t_{\lambda M}^{\Lambda M} \phi^{\Lambda M}
$$

and $\mathbf{A}_{ml}^{LR}$ is expressed as $\mathbf{A}_{ml}^{QR} = \left( \mathbf{A}_{ml}^{LR} \frac{\partial U_L}{\partial \ell} - \left( U_R - U_L \right) \frac{\partial \mathbf{A}_{ml}^{QR}}{\partial \ell} \right)$.

Downgrading eq. 29 to first-order accuracy (now $\mathbf{A}_{ml}^{PQ}$)

$$
\phi_n^{adj, PQ} = -\frac{1}{2} \mathbf{A}_{nm}^{LR} (\Psi_n^P + \Psi_Q^Q) - \frac{1}{2} \left( \mathbf{A}_{mn}^{LR} \Psi_m^Q \right) \left( \frac{\partial V_{\ell}}{\partial U_m} \right)
$$

(30)

Some comments on the similarity (also differences) of the expressions for the primal and adjoint fluxes, i.e. eqs. 20 and 28, 30, are due. Eq. 30 presents a typical, downwind, non-conservative scheme, consistent with the upwind Roe’s scheme of the primal discretization; the only difference is the use of $\mathbf{A}_{ml}^{PQ}$ instead of the standard absolute Jacobian. Eq. 29 presents a non-conservative, consistent to the primal, second-order accurate discretization scheme. One should notice that, now, the $L$ and $R$ states for an adjoint variable are defined differently than for the primal ones and are denoted by “$L, adj$” and “$R, adj$”. Moreover, the use of $\mathbf{A}_{ml}^{LR}$ as the absolute Jacobian, instead of $\mathbf{A}_{ml}^{QR}$ is introduced; by doing so, information regarding the derivatives of the absolute Jacobian w.r.t. the flow variables is added to the discretization scheme.
4 TEST CASES FOR THE ASSESSMENT OF THE TDDC ADJOINT

The TDDC adjoint is assessed in four problems: Case I & II using the pressure-based flow solver OpenFOAM© (programmed following the material presented in section 2.3, after adapting formulas written there to a cell–centered discretization) and Case III & IV, using the compressible hyperbolic solver PUMA. The four cases are:

**Case I-OpenFOAM©**: Verification of the TDDC adjoint on a 2D S-bend duct with a laminar flow at $Re = 2533$. The shape of the duct is parameterized by a $7 \times 5$ volumetric NURBS control lattice (fig. 3a). The objective function is the volume–averaged total pressure losses. The effect of grid size to the accuracy of the SDs computed by the TDDC adjoint is investigated on three progressively refined grids (fig. 2a).

**Case II-OpenFOAM©**: Shape optimization of an isolated airfoil, operating at an angle of attack equal to $\alpha = 1.5^\circ$ and $Re = 33391$ (also, a laminar case). Its shape is parameterized by a $6 \times 4$ volumetric NURBS control lattice, fig. 3b. The optimization aims at minimizing the drag coefficient ($C_D$) while retaining the lift coefficient ($C_L$) of the starting (reference) airfoil ($\pm 1\%$); though this is, in fact, an equality constraint, it is imposed as a double–sided inequality constraint. An additional inequality constraint, requiring that the airfoil area should not drop below 85% of the starting one, is imposed.

**Case III-PUMA**: Shape optimization of the NACA4415 isolated airfoil for min. $C_D$ with the constraints that $C_L$ remains close to its reference value (within $\pm 1\%$) and the airfoil volume does not drop below 85% of the initial one. The flow is inviscid with free-stream Mach number $M_\infty = 0.70$ and $\alpha_\infty = 2.0^\circ$. Three grids, fig. 2b, are used to investigate the grid density effect on the computed SDs. The airfoil is controlled by a $10 \times 7$ volumetric NURBS lattice, fig. 3c; the 16 control points in red can be displaced in the normal-to-the-chord direction.

**Case IV-PUMA**: Shape optimization of a transonic isolated wing; the geometry of [16] is used as the reference wing. The flow conditions are: $M_\infty = 0.8395$, $\alpha_\infty, pitch = 3.06^\circ$ and $\alpha_\infty, yaw = 0^\circ$. The wing shape and the grid ($\sim 73000$ nodes) are parameterized using a $8 \times 7 \times 5$ volumetric NURBS control grid, fig. 3d; 18 control points are allowed to move in the chordwise and the normal-to-the-planform direction, resulting to 36 design variables, in total. The optimization aims at max. $C_L$, with the constraint that $C_D$ should not exceed that of the reference wing.

4.1 Assessment of the TDDC adjoint for pressure–based solvers (OpenFOAM)

In Case I, SDs of the volume–averaged total pressure drop between the inlet and outlet of the duct are computed based on the new TDDC adjoint method on three progressively finer grids (see fig. 2a), and are compared against Finite–Differences (FDs), which is considered as the method computing reference sensitivities, and those computed using OpenFOAM© with the “standard” discretization schemes for the adjoint equations. The latter, to be refered to as Standard Continuous Adjoint (Standard CA), involves a second-order downwind discretization of the convection terms in the adjoint PDEs, second-order discretization schemes for Laplacian operators using Gauss’ theorem and the computation of spatial gradients based on Gauss’ theorem and linear interpolations to compute the adjoint quantities at grid faces. In this work, Standard CA stands for the publicly available continuous adjoint solver of OpenFOAM© (programmed by the group of authors), [17]. The latter agrees well with FDs only if an adequately fine grid is used. The TDDC adjoint computes SDs which are in perfect agreement with FDs irrespective of the grid size (an accuracy of 6 up to 9 significant digits is obtained, even on the coarsest grid); this verifies that the proposed TDDC adjoint achieves its goal.
Figure 2: Progressively refined grids used to assess the accuracy of the computed SDs for Cases I, III. For Case I, they consist of 200 (top), 800 (center), and 2000 (bottom) cells. The first (coarsest) one is quite inappropriate for a laminar flow prediction. For Case III, grids of $\sim 1500$ (top), $\sim 6500$ (center), and $\sim 27000$ (bottom) nodes are used.

In Case II, the pressure–based TDDC adjoint solver, verified in the previous case, is used to optimize the shape of an isolated airfoil. The SDs of $C_D$ and $C_L$ for the reference airfoil, as computed by the TDDC adjoint, are compared against FDs, fig. 5. An accuracy of enough significant digits is obtained, respectively, verifying the accuracy of the proposed discretization schemes. The optimization is performed using the sequential quadratic programming (SQP) method using interior point methods to solve the QP problem, [18]. The convergence of the objective function during the optimization is shown in fig. 6; a reduction in $C_D$ by $\sim 5\%$ is obtained, while the $C_L$ coefficient remains within the imposed bounds throughout the optimization. The area in the optimized airfoil is reduced by $\sim 5.1\%$ compared to the reference one, so the corresponding constraint is also met. The reference and optimized airfoils, as well as the distributions of the static pressure coefficient as a function of the chord’s percentage, are presented in fig. 7.

4.2 Assessment of the TDDC adjoint for compressible hyperbolic solvers (PUMA)

In Case III, the shape optimization of the NACA4415 isolated airfoil is carried out using the compressible fluid flow solver PUMA for min. $C_D$ with the constraint that $C_L$ remains close to the reference value (within $\pm 1\%$). The SDs of $C_D$ and $C_L$ computed based on the Standard
Figure 3: Parameterization of shapes and grids. Control points in blue are fixed while red ones are allowed to move.

Figure 4: Case I: SDs of total pressure losses computed at the three grids shown in fig 2a (in the same order from left to right) by FDs (black), the Standard CA method (blue) and the TDDC adjoint (red) to the pressure–based flow solver of OpenFOAM.

CA (can be found in [10]) and the TDDC adjoint are compared with FDs in fig. 8 for the three different grids, coarse to fine (left to right). The SDs based on the TDDC adjoint have, at least, a six-decimal digit accuracy, regardless the grid quality; this verifies the accuracy of the proposed discretization schemes. On the other hand, small discrepancies exist when the Standard CA is used; these are more intense for the $C_D$ value and, as expected, decrease as grid becomes finer.

The convergence history of the optimization is presented in fig. 9 for the medium-sized grid; an $\sim 80\%$ reduction is achieved, maintaining the $C_L$ value close to the reference one. The volume of the optimized airfoil is reduced by 12.3%. The Mach number fields around the reference and optimized airfoils are presented in fig. 10; the shock strength is reduced and so does $C_D$.

In Case IV, the same solver is used for the shape optimization of a transonic isolated wing for...
5 CONCLUSIONS

A new continuous adjoint scheme (to be referred to as the *Think-Discrete-Do-Continuous* or *TDDC adjoint*) for use in gradient-based optimization was presented for two solvers: a pressure-
Figure 8: **Case III**: SDs of $C_D$ (top) and $C_L$ (right) computed at the three grids shown in fig. 2b using FDs (black), Standard CA (blue) and TDDC adjoint (red).

Figure 9: **Case III**: Evolution of the optimization and constraint functions.

Figure 10: **Case III**: Mach number iso-areas for the reference (left) and optimized airfoils (right).

Based one for incompressible flows (OpenFOAM®) and a time-marching hyperbolic-type solver for compressible flows (the in-house PUMA code). Both are based on the finite-volume method: the former is cell-centered, the latter is vertex-centered. The development of the TDDC adjoint starts by the development of the discrete adjoint (hand-differentiated) and, then, builds di-
cretization schemes for the adjoint PDEs which reproduce the former. This ensures high accuracy in the computed gradient (as in discrete adjoint) with a “clear” code and minimal memory footprint of the adjoint code (as in continuous adjoint). A key advantage of the TDDC adjoint is that the developer of the method understands the physical meaning of the discretization schemes.

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