Open Archive Toulouse Archive Ouverte (OATAO)

OATAO is an open access repository that collects the work of some Toulouse researchers and makes it freely available over the web where possible.

This is an author's version published in: https://oatao.univ-toulouse.fr/23743

To cite this version:

Juniper, Matthew P. and Magri, Luca and Bauerheim, Michaël and Nicoud, Franck Sensitivity analysis of thermo-acoustic eigenproblems with adjoint methods. (2014) In: CTR - Summer Program, 6 July 2014 - 1 August 2014 (Stanford, United States)

Any correspondence concerning this service should be sent to the repository administrator:
tech-oatao@listes-diff.inp-toulouse.fr
Sensitivity analysis of thermo-acoustic eigenproblems with adjoint methods

By M. Juniper†, L. Magri†, M. Bauerheim ‡ AND F. Nicoud ¶

This paper outlines two new applications of adjoint methods in the study of thermo-acoustic instability. The first is to calculate gradients for the active subspace method, which is used in uncertainty quantification. The second is to calculate gradients in a nonlinear thermo-acoustic Helmholtz solver. Two methods are presented. The first, which uses the discrete adjoint approach, is specifically for nonlinear Helmholtz eigenvalue problems that are solved iteratively. The second, which uses a hybrid adjoint approach, is more general and can be applied to both problems.

1. Introduction

Thermo-acoustic oscillations involve the interaction of heat release (e.g., from a flame) and sound. In rocket and aircraft engines, heat release fluctuations can synchronize with the natural acoustic modes in the combustion chamber. This can cause loud vibrations that sometimes lead to catastrophic failure. It is one of the biggest and most persistent problems facing rocket and aircraft engine manufacturers (Lieuwen & Yang 2005).

In situations that are susceptible to these oscillations, often only a handful of oscillation modes are unstable. Existing techniques examine how a change in one parameter affects all oscillation modes, whether unstable or not. Adjoint techniques turn this around. In a single calculation, they examine how each oscillation mode is affected by changes in all parameters. In other words, they provide gradient information about the variation of an eigenvalue with respect to all the parameters in the model. In a system with a thousand parameters, they calculate gradients a thousand times faster than finite difference methods. When combined with gradient-based optimization methods, they hold great promise for the practical control of thermo-acoustic oscillations.

This paper outlines two new applications of adjoints to the study of thermo-acoustic instabilities. The first is to calculate gradients for the active subspace method, which is used in uncertainty quantification. The second is to calculate gradients in a nonlinear Helmholtz solver. Two different sensitivity methods and algorithms are derived. The first method works on the Helmholtz eigenproblem and exploits a purely discrete adjoint approach. The second method works on general nonlinear eigenproblems and exploits a hybrid adjoint approach.

2. Thermo-acoustics framework

Many studies have demonstrated the ability of Large-Eddy Simulations (LES) to represent flame dynamics (Pierce & Moin 2004; Wolf et al. 2012; Poinsot 2013, among many

† Department of Engineering, University of Cambridge, UK
‡ SNECMA, France
¶ University Montpellier 2, France
others). However, even when LES simulations confirm that a combustor is unstable, they
do not suggest how to control the instability. Moreover, LES is computationally expen-
sive. Methods of lower complexity allowing an extensive use for pre-design, optimization,
control, and uncertainty-quantification are therefore also developed.

2.1. Low-order methods

Two low-order methods are considered here: network models and Helmholtz solvers.
Network models simulate the combustor as a network of homogeneous (constant density)
1D or 2D axisymmetric acoustic elements, in which the acoustic problem can be solved
analytically (Stow & Dowling 2003; Evesque et al. 2003; Morgans & Stow 2007). Jump
relations connect these elements, enforcing pressure continuity and mass conservation
while accounting for the dilatation caused by flames. The acoustic quantities in each
segment are related to the amplitudes of the forward and backward acoustic waves,
which are determined such that all the jump relations and the boundary conditions are
satisfied. This can only be achieved for discrete values of the angular frequency, ω. In
general, the number of degrees of freedom is twice the number of 1D acoustic elements,
which is typically a few dozen in the case of an industrial geometry.

Helmholtz solvers assume that the base flow is at rest, in which case an approximate
linear wave equation for the small pressure perturbations $p_1(x, t)$ can be derived from
the compressible Navier–Stokes equations (Poinsot & Veynante 2005)

$$ \nabla \cdot \left( \frac{1}{\rho_0} \nabla p_1 \right) - \frac{1}{\gamma p_0} \frac{\partial^2 p_1}{\partial t^2} = \frac{\gamma - 1}{\gamma p_0} \frac{\partial q_1}{\partial t}, $$

where $p_0$ is the uniform thermodynamic pressure, $\rho_0$ is the density of the baseline flow,
and $q_1(x, t)$ is the heat release fluctuation. This is a linear equation in $p_1$ and $q_1$, so
we can examine the superposition of wavy solutions of the form $p_1 = \hat{p}(x) \exp(-i\omega t)$,
$q_1 = \hat{q}(x) \exp(-i\omega t)$, which gives

$$ \nabla \cdot \left( \frac{1}{\rho_0} \nabla \hat{p} \right) + \frac{\omega^2}{\gamma p_0} \hat{p} = i\omega \frac{\gamma - 1}{\gamma p_0} \hat{q}. $$

In order to close the problem, the flame is often modeled as a purely acoustic element
whose response is linear with respect to the acoustic field:

$$ \hat{q}(x) = \hat{G} [\nabla \hat{p}] + \hat{L}[\hat{p}], $$

where $\hat{L}$ and $\hat{G}$ are two linear operators acting on $\hat{p}$ and $\nabla \hat{p}$ respectively. The general
formulation Eq. (2.3) can include many physical effects. It allows the unsteady heat
release to be related to the acoustic velocity at a reference position $x_{\text{ref}}$ as suggested by
the classical $n-\tau$ model, $\hat{q} \propto n \exp(i\omega \tau) \nabla_{n_{\text{ref}}} \hat{p}(x_{\text{ref}})$, where $\nabla_{n_{\text{ref}}}$ stands for the gradient
in the direction $n_{\text{ref}}$. Alternatively, it allows the flame response to be related to both
the acoustic velocity and pressure consistently with the matrix identification approach
for flame modeling (Polifke et al. 2001). Once properly discretized (for example, by a
convenient finite-element formulation), Eq. (2.2) and its boundary conditions lead to a
nonlinear eigenvalue problem, which can be solved efficiently (Nicoud et al. 2007).

Both the network-based model and the Helmholtz approach eventually lead to an
eigenvalue problem that is nonlinear in the angular frequency of the acoustic fluctuations

$$ \mathbf{N} \{\omega, \mathbf{p}\} \hat{p} = 0, $$

where $\mathbf{N}\{\}$ is a matrix acting on the eigenfunction $\hat{p}$ and depends nonlinearly on the
complex-valued pulsation, $\omega$. $\mathbf{p}$ is a vector containing the system’s parameters. The size of the matrix is either equal to 4, in the case of a factorized network-based model, or to the number of nodes in the finite-element mesh in the case of the Helmholtz approach, typically of order $10^3 - 10^6$ for industrial geometries. An important source of nonlinearity is the model of the flame, which necessarily introduces a characteristic time delay $\tau$ appearing as $\exp(i\omega \tau)$ in the frequency space. Other nonlinearities in $\omega$ may appear because of the boundary impedences. The eigenvalue problem Eq. (2.4) is, however, linear in the mode shape $\hat{\mathbf{p}}$ as long as the nonlinear response of the flame is not accounted for.

2.2. Dealing with uncertainties

The output of any frequency-based low-order tool is typically a map of the thermo-acoustic eigenvalues in the complex plane. Each eigenfunction is either stable or unstable, depending on the input parameters, $\mathbf{p}$, of the thermo-acoustic analysis. Each unstable mode must be controlled (e.g., by including acoustic dampers) for the combustor to be stable. The design process is even more complex because of the uncertainty in the input parameters $\mathbf{p}$ of the low-order model Eq. (2.4). For example, the speed of sound, $c_0$, the boundary impedances, and the flame forcing, $\hat{q}$, are sensitive to partly-unknown physical parameters such as the flow regime, manufacturing tolerances, fuel changes, acoustic losses, and heat losses. As a consequence, each mode actually belongs to an uncertain region of the complex plane (see Figure 1(a) in Bauerheim et al. (2014a)).

Since low-order methods are fast, they are suitable for studying how the uncertainties in the input parameters propagate and affect the uncertainties in the eigenvalues. This was done by Bauerheim et al. (2014a), who applied a standard Monte Carlo analysis to a 19-burner annular configuration represented by a network-based model made of 76 acoustic elements and subsequently reduced to a $4 \times 4$ matrix through annular network reduction (Bauerheim et al. 2014b). Assuming that only the amplitude and phase of the 19 flame responses were uncertain (38 uncertain parameters), they found that approximately 10,000 computations were necessary to assess the risk factor, which is the probability of the mode being unstable. If more accuracy is required, a Helmholtz-based strategy should be used. In this case, each computation would require a few tens of minutes or hours, making the generation of a 10,000-sample database CPU-demanding.

In order to avoid expensive Monte Carlo methods and speed up the uncertainty evaluation, a UQ (uncertainty quantification) approach called active subspace (Constantine et al. 2013) was tested in Bauerheim et al. (2014a). The objective is to reduce the dimension of the parameter space (38 dimensions in Bauerheim et al. (2014a)) to just a few. Denoting the actual surface response $\omega_i = \omega_i(\mathbf{p})$, where $\omega_i = \text{Im}(\omega)$ is the growth rate of the thermo-acoustic mode of interest and $\mathbf{p} = \{n_i, \tau_i\}_{i=1,19}$ is the vector containing the 38 uncertain inputs (19 flame response amplitude $n_i$ and 19 time delays $\tau_i$), the idea is to seek a set of active variables, $\mathbf{W} = W_k, \ k = 1, 2, ..., K$, which can describe the surface response. Of course, this dimension reduction is interesting only if the number of active variables is small compared to the dimension of the parameter space. For the particular case of the annular combustor investigated by Bauerheim et al. (2014a), only 3 active variables are sufficient to represent the 38-dimensional surface response. This gives rise to a two-step strategy to propagate the uncertainties at lower cost: (i) approximate the surface response by a linear regression model $\hat{\omega}_i = \alpha_0 + \alpha_1 W_1 + \alpha_2 W_2 + \alpha_3 W_3$, where the $\alpha$’s coefficients must be tuned from a few samples belonging to the actual surface response; (ii) use the linear regression model to perform a Monte Carlo analysis at lower cost, thus producing an assessment of the risk factor of the mode of interest. This strategy was successfully applied in Bauerheim et al. (2014a), where the $\alpha$’s coefficients and thus
the risk factor of the first azimuthal mode of the chamber were computed with only 100 computations, instead of the 10,000 computations required by a classical Monte Carlo analysis.

Note that in order to define the active variables, $W$, the active subspace method detects which directions (or linear combination of directions) in the parameter space lead to strong variations of the growth rate. Other directions leading to flat response surfaces are not useful for describing the combustor stability and are disregarded, thus reducing the dimension of the surface response. In Bauerheim et al. (2014a), 35 out of the 38 initial dimensions were disregarded, giving a 3D surface response that was linearly approximated with 100 samples. The computational gain is, however, not as big as it may seem at first sight. Indeed, computing the active variables requires a singular value analysis of the gradient of the surface response, which is to be performed with respect to all the 38 dimensions. In Bauerheim et al. (2014a) by finite differences for each of the 100 samples required to build the active variables $W = (W_1, W_2, W_3)$ and to find the coefficients of the linear regression model $\hat{\omega}_i = \alpha_0 + \alpha_1W_1 + \alpha_2W_2 + \alpha_3W_3$. In the end, the total number of computations was $100 + 100 \times 38 = 3900$, not significantly less than the 10,000 computations required to perform a classical Monte Carlo analysis. Being able to assess the gradient of the growth rate $\omega_i(p)$ at much lower cost than by performing finite differences is therefore necessary to achieve an efficient UQ analysis. This can be achieved with the adjoint methods described in the following sections.

3. Eigenvalue sensitivity of a nonlinear Helmholtz eigenproblem

The first adjoint method is designed for a non-degenerate nonlinear Helmholtz eigenproblem Eq. (2.2) that is solved by iteration. It uses the discrete adjoint (DA) approach, meaning that it derives the adjoint of the discretized iteration process. The eigenvalue of the adjoint problem is, to machine precision, the same as that of the direct problem, meaning that it derives the adjoint of the discretized iteration process. The eigenvalue sensitivity of a nonlinear Helmholtz eigenproblem

$$
\frac{\partial}{\partial x} \left( \frac{1}{\rho_0} \frac{\partial}{\partial x} \right) \hat{p} + \frac{\omega^2}{\gamma \rho_0} \hat{p} = \frac{\gamma - 1}{\gamma \rho_0} F(x) \exp(i \omega \tau_u(x)) \frac{\partial}{\partial x} \hat{p}(x_{ref}),
$$

where $F(x)$ is a real valued function of $x$ and is related to amplitude of the flame response (see Nicoud et al. (2007) for more details), $\tau_u(x)$ is the time delay between heat release fluctuations at $x$ and earlier velocity fluctuations at $x_{ref}$. Note that Eq. (3.2) is the 1D version of the general formalism Eq. (2.2) where the RHS was modeled with Eq. (2.3) setting $\mathcal{L} \equiv 0$ and $\hat{G}[\partial \hat{p}/\partial x] \equiv -(i/\omega) F(x) \exp(i \omega \tau_u(x)) \partial \hat{p}(x_{ref}) / \partial x$. This equation is linear
in $\hat{\rho}$ but nonlinear in $\omega$. It is solved by discretizing in space and then solving a sequence of linear eigenvalue problems until $\omega$ converges.

When discretized in space, the eigenvalue problem Eq. (3.2) becomes a matrix eigenvalue problem

$$ (\text{DRD} + N\Phi F)\hat{\rho} = \sigma B\hat{\rho}. \quad (3.3) $$

In Eq. (3.3), $D$ is the differentiation matrix; $R$ is a matrix whose diagonal contains the value of $1/\rho$ at each grid point; $N$ is a matrix whose diagonal contains $F(x)$ at each grid point; $F$ is a matrix whose rows all extract the value of $\partial\hat{\rho}/\partial x$ at the reference point $x_{\text{ref}}$; $\sigma = \omega^2$; $B$ is $-I/(\gamma p_0)$ when the acoustic boundaries are perfectly reflective or is a function of $\omega$ when frequency-dependent acoustic boundaries are considered. Finally, $\Phi$ is the matrix exponential $\Phi = -\exp(\omega T) = -\exp(i\sigma^{1/2}T)$, where $T$ is the matrix whose diagonal contains $\tau(x_1), \tau(x_2), \ldots, \tau(x_{N_{\text{disc}}})$. $N_{\text{disc}}$ is the number of discretization points. The leading diagonal of $\Phi$ therefore contains $\exp(i\omega \tau_n(x_1)), \exp(i\omega \tau_n(x_2)), \ldots, \exp(i\omega \tau_n(x_{N_{\text{disc}}}))$. Consequently, $\partial\Phi/\partial\omega = iT\Phi\sigma^{-1/2}/2$. For simplicity, we define $A_0 \equiv \text{DRD}$.

The iteration process is described below. (i) Solve $A_0\hat{p}_0 = \sigma_0 B_0\hat{p}_0$ for a chosen eigenmode $\sigma_0, \hat{p}_0$. This is a natural acoustic mode of the system in the absence of heat release and is the starting point for the iteration. (ii) Find the corresponding adjoint eigenmode $\hat{p}_0^+$ by solving the adjoint eigenvalue problem $A_0^+\hat{p}_0^+ = \sigma_0^ B_0^+ \hat{p}_0^+$, where $A^+ = M^{-1}A^H M$ and $B^+ = M^{-1}B^H M$, in which the mass matrix $M$ contains the values of $\delta x$ along the leading diagonal. (iii) Calculate $\omega = \sigma_0^{1/2}$. (iv) Calculate $\Phi(\omega_0)$ from $\omega_0$. (v) Calculate $B(\omega_0)$ from $\omega_0$ if using frequency-dependent boundary conditions. (vi) Calculate $A_1 = A_0 + N\Phi(\omega_0)F$. (vii) Solve $A_1\hat{p}_1 = \sigma_1 B_1\hat{p}_1$ for $\sigma_1, \hat{p}_1$. (viii) Solve the corresponding adjoint eigenproblem for $\hat{p}_1^+$. (ix) Calculate $\omega_1 = \sigma_1^{1/2}$. (x) Repeat this process $N$ times until $\omega_N$ has converged sufficiently.

In this paper, we will present only the influence of changes to matrix $A$. Similar techniques can be used to examine the influences of changes to $N$ and $\Phi$ and to the acoustic boundary conditions. Our aim is to calculate $\partial\sigma_N/\partial A_0$ – i.e., to calculate how the converged eigenvalue is affected by changes to the acoustics – as cheaply as possible. We can work backwards from Eq. (3.1) at the final iteration

$$ \delta\sigma_N = \langle \hat{p}_N, \delta A_N \rangle. \quad (3.4) $$

Now, in general,

$$ A_n = A_0 + N\Phi(\sigma_{n-1})F, \quad (3.5) $$

which means that

$$ \delta A_n = \delta A_0 + \frac{i}{2}\sigma_{n-1}^{-1/2}NT\Phi(\sigma_{n-1})F\delta\sigma_{n-1}. \quad (3.6) $$

We substitute Eq. (3.6) into Eq. (3.4) and, for convenience, define

$$ \xi_n = \frac{i}{2}\sigma_{n-1}^{-1/2} \langle \hat{p}_n, NT\Phi(\sigma_{n-1})F \rangle, \quad (3.7) $$

which leads to

$$ \delta\sigma_N = \langle \hat{p}_N, \delta A_N \rangle, \quad (3.8) $$

$$ = \langle \hat{p}_N, \delta A_0 \rangle + \xi_N \delta\sigma_{N-1}. \quad (3.9) $$

And we repeat this until the right-hand side contains $\delta\sigma_{N-N}$, which is known to be zero.
This can be written as $\delta \sigma_N = \sum_{n=0}^{N} \chi_n \langle \hat{p}_n, \delta A_0 \rangle$, where $\chi_N = 1$ and $\chi_{n-1} = \xi_n \chi_n$.

This has been verified for the 1D Helmholtz solver by checking the result against that found by a finite-difference method. The rate of convergence shows that it is correct to first order, as expected.

In summary, a change in $A_0$ causes a change in all the eigenvalues $\sigma_0$ to $\sigma_N$ calculated during the iteration. We store the direct and adjoint eigenvectors at each stage of the iteration and this allows us to quickly calculate how all the eigenvalues will shift when $A_0$ changes. The only eigenvalue that concerns us is the final one: $\sigma_N$. The computational cost of calculating each adjoint eigenfunction is less than that of each direct eigenfunction because the eigenvalue is already known. The memory requirement is for two eigenfunctions at each stage of the iteration. Even for large 3D Helmholtz solvers, these requirements are easily met.

4. Eigenvalue sensitivity in nonlinear eigenproblems

The second adjoint method is designed for general nonlinear eigenproblems. We show how to compute the eigenvalue sensitivity via a hybrid approach. This approach assumes that the problems are governed by continuous operators (the continuous adjoint approach) but without explicitly deriving the continuous adjoint equations. The final sensitivity formulae can be applied by using a discrete adjoint philosophy, which is more accurate and easier to implement. The proposed procedure requires fewer calculations than the purely discrete adjoint approach described in the previous section. The formalism introduced is meant to be general. Mathematical details of functional analysis will be left out for brevity.

The direct eigenproblem can be conveniently expressed as

$$\mathcal{N} \{ \omega, p \} \hat{q} = 0,$$

where $\mathcal{N}\{\}$ is the compact linear operator; $\omega$ is the nonlinear complex eigenvalue; $p$ is the vector of the system’s parameters (geometry, $n-\tau$ parameters, area expansions; etc); and $\hat{q}$ is the eigenfunction paired with $\omega$. Note that if $\mathcal{N}$ represents the Helmholtz problem Eq. (2.2), then the eigenfunction is the acoustic pressure, $\hat{q} = \hat{p}$.

First, we solve the nonlinear direct eigenproblem iteratively. Starting from an initial guess for the eigenvalue, we assume that at the $N$-th iteration $|\omega_N - \omega_{N-1}| < \text{tol}$, where $N = 1, 2, \ldots$ and ‘tol’ is the tolerance desired. The eigenvalue $\omega$ is such that

$$\text{det} \left( \mathcal{N} \{ \omega, p \} \right) = 0,$$

where ‘det’ is the determinant. The corresponding eigenfunction $\hat{q}$ is calculated from the linear system

$$(\mathcal{N} \{ \omega, p \}) \hat{q} = 0.$$
we solve for the adjoint eigenfunction associated with the converged eigenvalue $\omega_N$

$$\langle \hat{q}^+, (N\{\omega_N, p\}) \rangle = \langle (N\{\omega_N, p\})^+ \hat{q}^+, \hat{q} \rangle, \quad (4.4)$$

we solve for the adjoint eigenfunction associated with the converged eigenvalue $\omega_N$

$$(N\{\omega_N, p\})^H \hat{q}^+ = 0. \quad (4.5)$$

If we were to follow a purely continuous adjoint approach (Magri & Juniper 2013, 2014), we would need to derive explicitly the hermitian operator $N^H$ and the continuous adjoint equations. However, we will not derive these equations explicitly and proceed only with the abstract expression of the hermitian operator. Through this, we will be able to apply the discrete adjoint method directly to the final sensitivity formulae, as explained subsequently. We label this the hybrid adjoint method. In Eq. (4.5), the adjoint eigenfunction can be found with the same procedure as Eq. (4.3) because it uses $\omega_N$, not $\omega_{N-1}$. Therefore, we do not need to iterate $\omega$ to find the adjoint eigenfunction, as we did for the discrete adjoint in the previous section. Third, we perturb a flame parameter and calculate the operator drift, which we have numerical access to

$$p = p_0 + \epsilon p_1 \implies N\{\omega, p\} = N\{\omega_0, p_0\} + \delta_p N\{\omega_0, p\}, \quad (4.6)$$

and we assume that the eigenvalue and eigenfunctions become

$$\omega = \omega_0 + \epsilon \omega_1 + \epsilon^2 \omega_2 \quad \text{and} \quad \hat{q} = \hat{q}_0 + \epsilon \hat{q}_1 + \epsilon^2 \hat{q}_2, \quad (4.7)$$

where the perturbation parameter is $\epsilon = o(1)$. Note that we relabel $\omega_N$ as $\omega_0$. The operator drift $\delta_p N$ is calculated by finite difference by inputting $\epsilon p_1$. Hence,

$$\delta_p N\{\omega, p\} = N\{\omega_0, p_0\} + \frac{\partial N}{\partial p} \bigg|_{\omega_0} \delta p + \frac{1}{2} \frac{\partial^2 N}{\partial p^2} \delta p^2 + o(\delta p^2), \quad (4.8)$$

where $\delta p = \epsilon p_1$. Substituting (4.6) into the nonlinear eigenproblem (4.1) and using a Taylor expansion around the unperturbed eigenvalue $\omega_0$ yields

$$\langle N\{\omega_0 + \epsilon \omega_1 + \epsilon^2 \omega_2, p_0\} + \delta_p N\{\omega_0, p\} \rangle (\hat{q}_0 + \epsilon \hat{q}_1 + \epsilon^2 \hat{q}_2) = 0, \quad (4.9)$$

$$\implies N\{\omega_0, p_0\} \hat{q}_0 + \ldots \quad (4.10)$$

$$+ \epsilon \left[ N\{\omega_0, p_0\} \hat{q}_1 + \frac{\partial N\{\omega_0, p_0\}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \hat{q}_0 + \delta_p N\{\omega_0, p\} \hat{q}_0 \right] + \ldots \quad (4.11)$$

$$+ \epsilon^2 \left[ N\{\omega_0, p_0\} \hat{q}_2 + \frac{\partial N\{\omega_0, p_0\}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \hat{q}_1 + \delta_p N\{\omega_0, p\} \hat{q}_1 \right] + \ldots \quad (4.12)$$

$$+ \epsilon^2 \left[ \frac{1}{2} \frac{\partial^2 N\{\omega, p_0\}}{\partial \omega^2} \bigg|_{\omega_0} \omega_1^2 + \frac{\partial N\{\omega, p_0\}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \frac{\partial^2 N\{\omega, p_0\}}{\partial \omega^2} \bigg|_{\omega_0} \hat{q}_1 \right] + o(\epsilon^2) = 0. \quad (4.13)$$

The unperturbed term of order $\sim O(\epsilon^0)$ in (4.9) is trivially zero because of (4.1). Higher order terms $\sim o(\epsilon^2)$ are neglected. The equation for the first order $\sim O(\epsilon^1)$ can be recast as

$$N\{\omega_0, p_0\} \hat{q}_1 = - \left( \frac{\partial N\{\omega, p_0\}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \hat{q}_0 + \delta_p N\{\omega_0, p\} \hat{q}_0 \right). \quad (4.14)$$
The equation for the second-order can be recast as

\[ N \{ \omega_0, p_0 \} \tilde{q}_2 = - \left( \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \tilde{q}_1 + \delta_p N \{ \omega_0, p \} \tilde{q}_1 \right) + \ldots \] (4.15)

\[ - \left[ \frac{1}{2} \frac{\partial^2 N \{ \omega, p_0 \}}{\partial \omega^2} \bigg|_{\omega_0} \omega_1^2 + \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \omega_2 + \frac{\partial \delta_p N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \tilde{q}_0 \right] \tilde{q}_0 = 0. \]

The objective is to find the eigenvalue drifts \( \omega_1 \) and \( \omega_2 \) due to the perturbation \( \delta_p N \). The adjoint eigenfunction provides a solvability condition for the non-homogenous system (4.14) and (4.15) fulfilling the Fredholm alternative. The left-hand side operator range is equal to the kernel of the orthogonal complement of its adjoint operator. Mathematically, this is achieved by projecting (4.14) onto the adjoint eigenfunction

\[ \langle \tilde{q}^+, N \{ \omega_0, p_0 \} \tilde{q}_1 \rangle = - \langle \tilde{q}^+, \left( \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \tilde{q}_0 + \delta_p N \{ \omega_0, p \} \tilde{q}_0 \right) \rangle. \] (4.16)

Using (4.5), the definition of the inner product (4.4) and its linearity, yields a formula for the first-order eigenvalue drift

\[ \omega_1 = \frac{-\langle \tilde{q}^+, \delta_p N \{ \omega_0, p \} \tilde{q}_0 \rangle}{\langle \tilde{q}^+, \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \tilde{q}_0 \rangle}. \] (4.17)

Assuming that \( \partial N \{ \omega, p_0 \} / \partial \omega \neq 0 \), the denominator is different from zero because of the bi-orthogonality condition. If the number of components of \( p \) is \( M \), and we are interested in the first-order sensitivity for each formula (4.17) enables us to reduce the number of computations by \( MQ \), where \( Q \) is the average of the number of iterations needed to obtain \( \omega_1 \) by solving the nonlinear eigenproblem perturbed via finite difference, iteratively. If the unperturbed eigenvalue \( \omega_0 \) is \( N \)-fold degenerate, the eigenfunction expansion becomes \( \tilde{q} = \sum_{i=1}^{N} \alpha_i e_i + \epsilon \tilde{q}_1 + \epsilon^2 \tilde{q}_2 \), where \( \alpha_i \) are complex numbers and \( e_i \) are the \( N \) independent eigenfunctions associated with \( \omega_0 \). By requiring the right-hand side of the degenerate case of (4.16) to have no component along the independent directions \( e_i \) (Fredholm alternative), we obtain an eigenproblem in \( \alpha_i \) and the eigenvalue \( \omega_1 \) (Hinch 1991)

\[ \langle e_i^+, \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \tilde{e}_j \rangle \omega_1 \alpha_j = - \langle e_i^+, \delta_p N \{ \omega_0, p \} \tilde{e}_j \rangle \alpha_j. \] (4.18)

for \( j = 1, 2, \ldots, N \) (repeated indeces not to be summed). The degenerate case is relevant to annular combustor in which azimuthal modes have 2-fold degeneracy. The projection of (4.15) onto the adjoint eigenfunction gives

\[ \langle \tilde{q}^+, N \{ \omega_0, p_0 \} \tilde{q}_2 \rangle = \left( \tilde{q}^+, - \left( \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \omega_1 \tilde{q}_1 + \delta_p N \{ \omega_0, p \} \tilde{q}_1 \right) \right) + \ldots \] (4.19)

\[ \left( \tilde{q}^+, - \left[ \frac{1}{2} \frac{\partial^2 N \{ \omega, p_0 \}}{\partial \omega^2} \bigg|_{\omega_0} \omega_1^2 + \frac{\partial N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \omega_2 + \frac{\partial \delta_p N \{ \omega, p_0 \}}{\partial \omega} \bigg|_{\omega_0} \tilde{q}_0 \right] \tilde{q}_0 \right). \] (4.20)

The calculation of the perturbed eigenfunction \( \tilde{q}_1 \) is obtained via the restricted inversion of the singular operator on the left-hand side of (4.14). Likewise, using (4.5) and (4.4)
yields a formula for the second-order eigenvalue drift

\[
\omega_2 = -\left( \frac{\langle \hat{q}^+, \left( \frac{\partial N(\omega, p)}{\partial \omega} \right)_{\omega_0} \hat{q}_1 + \delta_p N(\omega_0, p) \hat{q}_1 \rangle}{\langle \hat{q}^+, \frac{\partial N(\omega, p)}{\partial \omega} \rangle_{\omega_0} \hat{q}_0} + \ldots \right)
\]

\[
-\frac{\langle q^+, \left( \frac{1}{2} \frac{\partial^2 N(\omega, p_1)}{\partial \omega^2} \right)_{\omega_0} \omega_1^2 + \frac{\partial_N N(\omega_0, p_1)}{\partial \omega} \rangle_{\omega_0} \hat{q}_0}{\langle \hat{q}^+, \frac{\partial N(\omega_0, p_1)}{\partial \omega} \rangle_{\omega_0} \hat{q}_0} \quad \text{(4.22)}
\]

Similar sensitivity formulae can be derived for singular values by considering the operator \( N^+ N \) (or \( NN^+ \)). Eqs. (4.16) and (4.22) can be applied to Helmholtz solvers as well as to network models whenever gradient information is needed. This is the case in uncertainty quantification and active subspace identification (Bauerheim et al. 2014a). In these analyses, the gradient information has so far been evaluated via finite difference, which is prone to cancellation errors and requires the perturbed nonlinear eigenproblem to be solved. When these linear operators are numerically discretized, they can be expressed as matrices. In order to use these formulae in a discrete adjoint approach, which gives the same eigenvalue as the direct problem to machine precision, we have to (i) derive the analytical expressions for the linearized operators \( \frac{\partial N(\omega, p)}{\partial \omega}, \frac{\partial^2 N(\omega, p)}{\partial \omega^2} \) and relevant cross-derivatives, and discretize them; (ii) compute the perturbation matrix \( \delta_p N(\omega_0, p) \), to the \( i \)th unperturbed system’s parameter \( p_0^{(i)} \) by setting \( p_1^{(i)} \) to a small value and setting the remaining parameters to zero; (iii) compute the adjoint matrix as the Hermitian transpose of the discretized operator \( N(\omega_0, p_0) \); (iv) compute the direct and adjoint eigenfunctions \( q_0 \) and \( \hat{q}^+ \); (v) solve for the perturbed eigenvector \( \hat{q}_1 \); (vi) combine the above matrices and vectors in the discretized inner products, defined in Section 3; (vii) calculate the eigenvalue sensitivities to \( p_1^{(i)} \) by dividing the drifts by the perturbation, for example, \( \omega_1/p_1^{(i)} \); (viii) repeat for all the remaining parameters \( p_0^{(i)} \).

5. Conclusion

Adjoint methods have the potential to greatly speed up calculations for the optimization and uncertainty quantification of thermo-acoustic instability. This report presents two methods. The first, which uses the discrete adjoint approach, is specifically for nonlinear Helmholtz eigenvalue problems that are solved iteratively. The second, which uses a hybrid adjoint approach, is more general and can be applied to both problems.

6. Acknowledgements

LM and MPJ are supported by the European Research Council through project ALORS 2590620.
REFERENCES


Lieuwen, T. C. & Yang, V. 2005 Combustion Instabilities in Gas Turbine Engines: Operational Experience, Fundamental Mechanisms, and Modelling. AIAA.


Poinsot, T. 2013 Simulation methodologies and open questions for acoustic combustion instability studies. Annual Research Briefs, Center for Turbulence Research, Stanford University, pp. 179–188.


