

WP 2.5: Uncertainty Propagation

Laurent van den Bos



This research is part of the Dutch EUROS program, which is supported by NWO domain Applied and Engineering Sciences and partly funded by the Ministry of Economic Affairs.

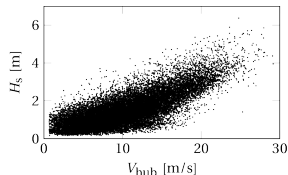
You are all cordially invited to attend the
defense on my thesis titled

**Quadrature Methods for Wind Turbine
Load Calculations**

on February 4, 2020 at 12:00 pm in the
Senaatszaal of the Aula of TU Delft.

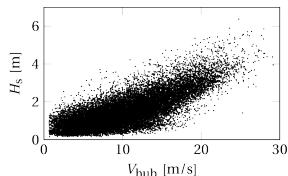
Main **goal** of my work:

$$\mathbb{E}[u] = \int_{\Omega} u(x) \rho(x) dx.$$



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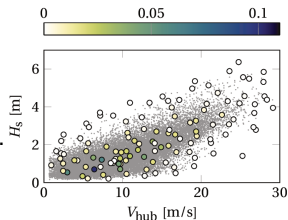


Obtained in the following cases:

- ▶ Assessing the **effect** of an uncertain parameter
- ▶ Calculating the **equivalent loads** of a component
- ▶ Inferring **Bayesian predictions** of a quantity of interest

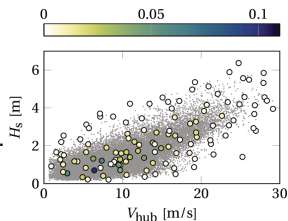
Approach to achieve main goal:

$$\int_{\Omega} u(x) \rho(x) dx \approx u(x_0)w_0 + \dots + u(x_N)w_N.$$



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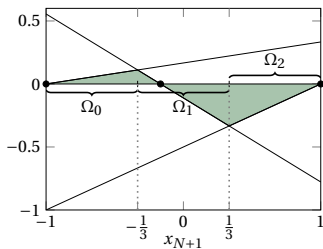
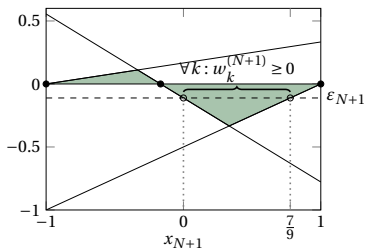
If ...

1. ... quadrature rule **accurate** for some polynomials
2. ... all **weights non-negative**

then

$$\left| \int_{\Omega} u(x) \rho(x) dx - (u(x_0)w_0 + \dots + u(x_N)w_N) \right| \leq 2E_N,$$

with E_N **only dependent on** u .

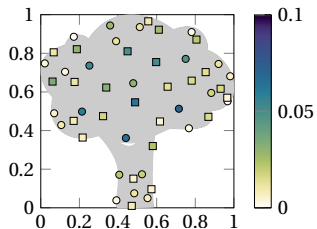
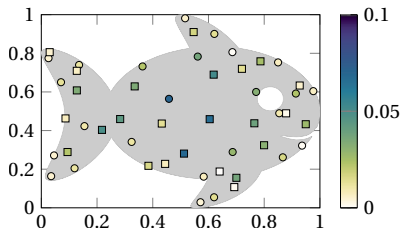


A mathematical description of ...

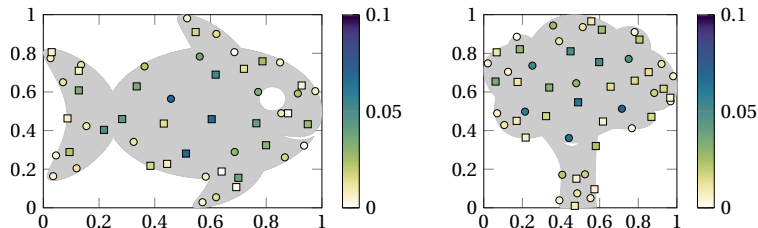
1. ... **removal** of nodes **from** a quadrature rule
2. ... **addition** of nodes **to** a quadrature rule
3. ... **replacement** of nodes **in** a quadrature rule

The **implicit quadrature rule** is based on **measurements**.

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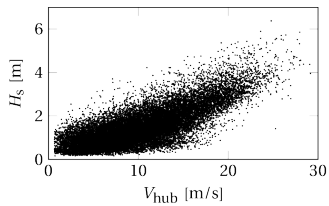
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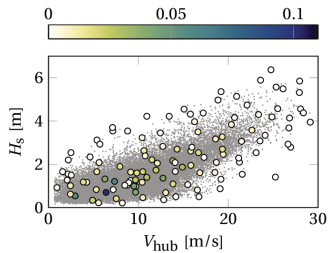
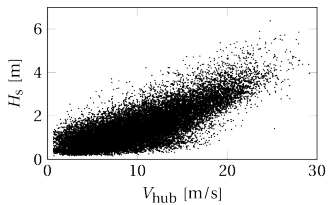


This work...

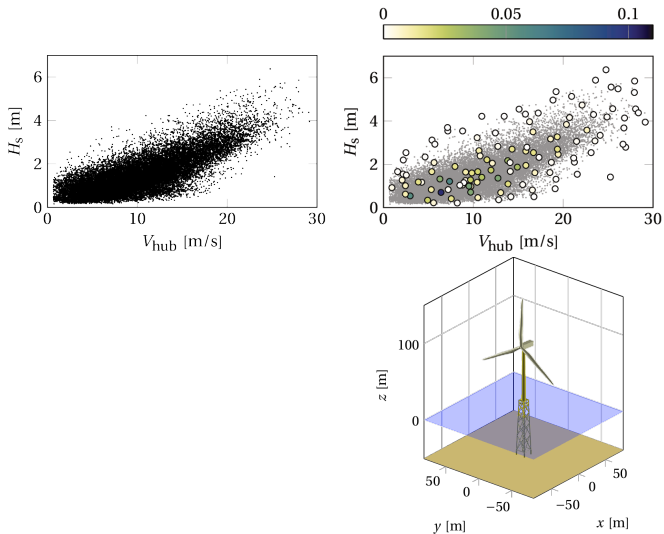
1. ... is on my **poster**
2. ... recently got **accepted** by SIAM
3. ... is available as free implementation on **Zenodo**:

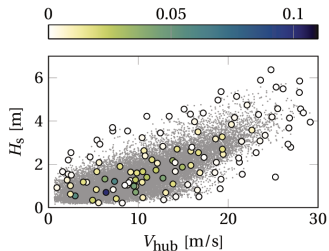
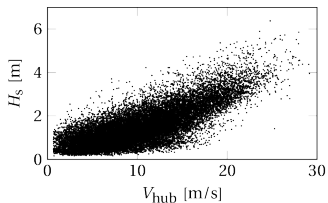
[10.5281/zenodo.3234434](https://doi.org/10.5281/zenodo.3234434)



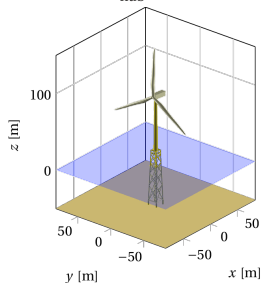


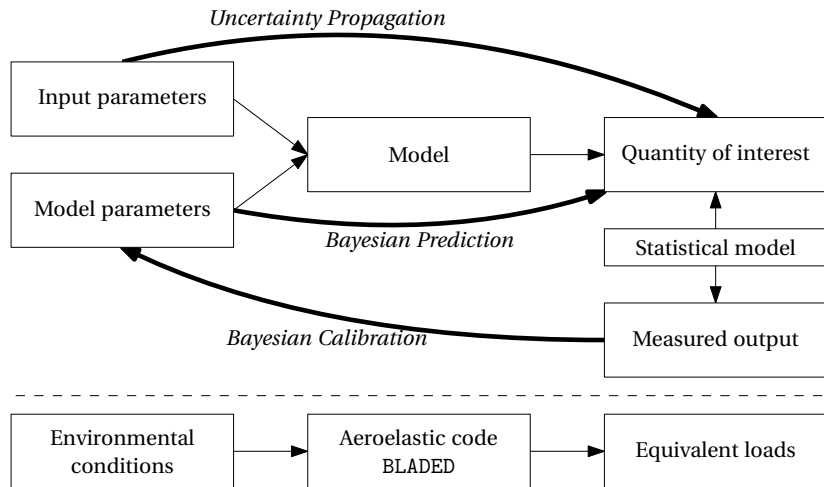
5. Design load case 1.2



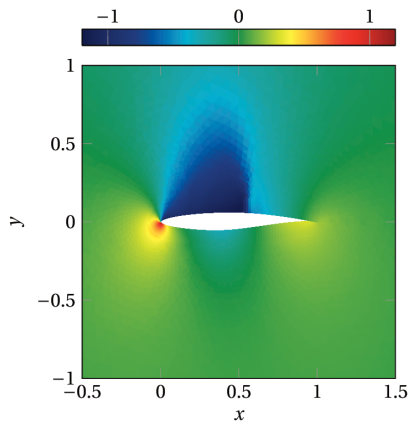


**Equivalent loads
following IEC standard!**

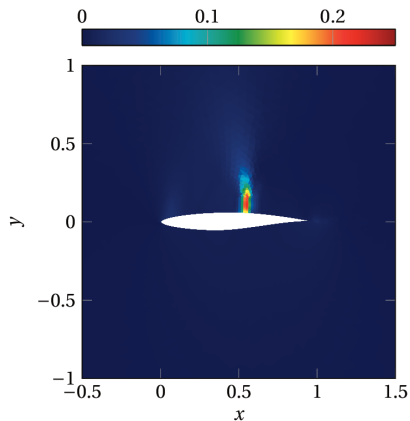




Combine measurement data and models obtaining:



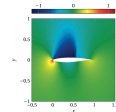
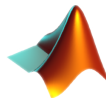
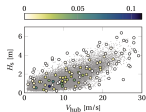
Mean



Standard deviation

Conclusion:

- ▶ It was **fun!**
- ▶ Derived a set of **quadrature rules** for UQ
- ▶ Methods are applicable to standardized wind turbine problems
- ▶ **WindTrue** project continues where I left off



Thank you all for being part of this journey!

In particular...

- ▶ **Lindert Blonk** and his colleagues from DNV GL
- ▶ **Johan Peeringa** from ECN part of TNO for WindTrue

Remember: February 4, 2020, 12:00 pm, Aula, TU Delft