Case Study on Propagation of Variation: Aircraft Turbine

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Adapted from materials prepared by Jerry Sacks and Will Welch for various short courses

Acadia/SFU/UBC Course on Dynamic Computer Experiments
September–December 2014
Outline of Topics

You have fitted a Gaussian process (GP) model and have \( \hat{y} \) (i.e., \( \hat{m}(x) \) from Module 3). What’s next?
Use \( \hat{y} \) instead of \( y(x) \) to answer scientific and engineering questions.

1. Science and Engineering Objectives
2. Application
3. GP Model Fitting
4. Visualization
5. Propagation of Variation
Some Science and Engineering Questions

- **Visualization**: What do the $y(x)$ input-output relationships look like?
- **Sensitivity analysis / screening**: What are the important variables?
- **Optimization**: What values of $x$ maximize/minimize $y$? (Could have multiple output variables to optimize simultaneously.)
- **Propagation of variation**: If $x$ has a known distribution, what is the distribution of $y(x)$?
- ... other questions about $y(x)$

We are assuming $y(x)$ is too expensive to compute many times to answer such questions, so...

- Replace $y(x)$ with $\hat{y}$. 
Aircraft Turbine Application

Engineering objective: Design a component of a turbine blade assembly to meet fatigue time requirements. Manufacturing variability at places on the assembly propagates to variability in output (stress at key points). Understanding this is essential to setting acceptable tolerances for the input variables.

How the GP models are used here: To estimate the distribution of each output variable by propagating a known $x$ distribution through $\hat{y}$. 

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## Input Variables

<table>
<thead>
<tr>
<th>Input variable</th>
<th>Description</th>
<th>Min (in)</th>
<th>Max (in)</th>
</tr>
</thead>
<tbody>
<tr>
<td>RetArm</td>
<td>Retaining arm interference fit</td>
<td>-0.0055</td>
<td>0.0045</td>
</tr>
<tr>
<td>CPRabbit</td>
<td>Cooling-plate rabbet interference fit</td>
<td>-0.007</td>
<td>-0.003</td>
</tr>
<tr>
<td>CPDrop</td>
<td>Cooling-plate drop</td>
<td>-0.01</td>
<td>0.00</td>
</tr>
</tbody>
</table>
Experimental Design

- 33-run maximin Latin hypercube design
- It takes about 1 hour to run the computer code for one observation.
Experimental Design

33–Run Maximin Latin Hypercube Design
## Output Variables

<table>
<thead>
<tr>
<th>Output variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>RabFilMean</td>
<td>Rabbet fillet mean stress</td>
</tr>
<tr>
<td>RabFilAlt</td>
<td>Rabbet fillet alternating stress</td>
</tr>
<tr>
<td>SWGFilMean</td>
<td>Seal wire groove mean stress</td>
</tr>
<tr>
<td>SWGFilAlt</td>
<td>Seal wire groove alternating stress</td>
</tr>
</tbody>
</table>
Fitting the GP Models: Summary

- Maximum likelihood estimation
- Cross-validation diagnostics look good
- Visualization shows some interesting nonlinear effects
Diagnostics for SWGFilMean

(a) Predicted SWGFilMean vs. SWGFilMean.
(b) Standardized residual vs. Predicted SWGFilMean.
Estimated Main Effects for SWGFilMean

(a) 
(b) 
(c)
Estimated Joint Effect for SWGFilMean

Visualization

RetArm (0.001 units) vs CDPdrop (0.001 units)

Levels:
- 12
- 14
- 16
- 18

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The manufacturing distributions for $x_1, \ldots, x_3$ (RetArm, CPRabbet, CPDrop) are:
- independent
- normal
- with means at the midpoints of the input ranges
- and standard deviations $1/12$ of the input ranges
- e.g., $x_1$ (RetArm) is distributed $N(-0.0005, (0.01/12)^2)$.

Take about 10,000 Monte Carlo samples from the manufacturing distributions.

Compute the corresponding $\hat{y}$ values (cheap!)

Plot the $\hat{y}$ distributions to achieve the engineering objective of estimating the propagated variation

E.g., output variable SWGFilAlt...
Estimated Distribution of SWGFilAlt