



HAL
open science

Efficient optimization procedure in non-linear fluid-structure interaction problem: Application to mainsail trimming in upwind conditions

Matthieu Sacher, Frédéric Hauville, Régis Duvigneau, Olivier Le Maître,
Nicolas Aubin, Mathieu Durand

► To cite this version:

Matthieu Sacher, Frédéric Hauville, Régis Duvigneau, Olivier Le Maître, Nicolas Aubin, et al.. Efficient optimization procedure in non-linear fluid-structure interaction problem: Application to mainsail trimming in upwind conditions. *Journal of Fluids and Structures*, 2017, 69, pp.209 - 231. 10.1016/j.jfluidstructs.2016.12.006 . hal-01589317

HAL Id: hal-01589317

<https://inria.hal.science/hal-01589317v1>

Submitted on 18 Sep 2017

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Efficient Optimization Procedure in Non-Linear Fluid-Structure Interaction Problem: Application to Mainsail Trimming in Upwind Conditions

Matthieu Sacher^{a,*}, Frédéric Hauville^a, Régis Duvigneau^b,
Olivier Le Maître^c, Nicolas Aubin^a, Mathieu Durand^d

^aNaval Academy Research Institute - IRENAV CC600, 29240 BREST Cedex 9, France

^bINRIA Sophia Antipolis, 2004 Route des Lucioles, 06902 Valbonne, France

^cLIMSI - CNRS, Rue John Von Neumann, 91400 Orsay, France

^dK-EPSILON, 1300 Route des Crêtes, 06560 Valbonne, France

Abstract

This paper investigates the use of Gaussian processes to solve sail trimming optimization problems. The Gaussian process, used to model the dependence of the performance with the trimming parameters, is constructed from a limited number of performance estimations at carefully selected trimming points, potentially enabling the optimization of complex sail systems with multiple trimming parameters. The proposed approach is tested on a two-parameter trimming for a scaled IMOCA mainsail in upwind sailing conditions. We focus on the robustness of the proposed approach and study especially the sensitivity of the results to noise and model error in the point estimations of the performance. In particular, we contrast the optimization performed on a real physical model set in a wind tunnel with a fully non-linear numerical fluid structure interaction model of the same experiments. For this problem with a limited number of trimming parameters, the numerical optimization was affordable and found to require a comparable amount of performance estimation as for the experimental case. The results reveal a satisfactory agreement for the numerical and experimental optimal trimming parameters, considering the inherent sources of errors and uncertainties in both numerical and experimental approaches. Sensitivity analyses have been eventually performed in the numerical optimization problem to determine the dominant source of uncertainties and characterize the robustness of the optima.

Keywords: Sail trimming optimization, fluid structure interaction, Gaussian process model, experimental, numerical, uncertainty quantification

1. Introduction

Research on sailing yachts has fostered the advancement of methods to predict and improve the performances of racing yachts. Yacht performance is usually assessed using so-called Velocity Prediction Programs (VPPs) [1], which by equilibrating loads on hull, appendages and sails, determine several performance indicators, such as Boat Speed (BS) and Velocity Made Good (VMG). The loads estimation in VPPs can be based on empirical formulas, experimental data and/or numerical models of various complexity level [2, 3]. Due to the complexity and multi-physics character of yacht dynamics, performance studies are often separated in hydrodynamic [4] and aerodynamic [5, 6, 7] aspects. In the present work, we focus on the aerodynamics optimization for the performance of a sail system; however, the procedure developed below can be applied to hydrodynamic optimization and even fully coupled (hydro-aero) yacht performance optimization.

*Corresponding author

Email address: matthieu.sacher@ecole-navale.fr (Matthieu Sacher)

The physics of sail systems involves very complex phenomena, such as nonlinear Fluid-Structure Interaction (FSI) effects and aero-elastic instabilities. Moreover, the modeling of real sailing conditions is still an open challenge because of the large uncertainties in the prediction of wind and sea states. To our knowledge, the sails optimization has thus been limited so far to idealized situations. For instance, sail shape optimizations (without accounting for the full FSI problem) were reported in [8], while the numerical trimming of two-dimensional sails was considered in [9]. Regarding three-dimensional FSI problems, the authors of [10] mention an optimization of the trimming of sails, but within an inviscid flow approximation and few details are provided on the actual optimization procedure used.

The present work aims toward the development of efficient numerical optimization procedures, capable of dealing with complex sail systems with realistic physical models (*e.g.* nonlinear FSI and turbulent flows) and large number of optimization variables (*i.e.* trimming parameters). Abstractly, the optimization problem can be expressed as

$$\mathbf{x}_{\text{opt}} = \arg \min_{\mathbf{x} \in \Omega} -\mathcal{P}(\mathbf{x}), \quad (1)$$

where \mathbf{x} are the optimization variables, Ω the domain of variation of the optimization variables, and $\mathcal{P} : \Omega \mapsto \mathbb{R}$ is the measurement of performance to be maximized. The main difficulty in solving problem (1), in the context of sail-trimming, is related to the cost of numerically estimating the performance \mathcal{P} at tentative values \mathbf{x} of the parameters.

Indeed, the estimation of $\mathcal{P}(\mathbf{x})$ involves the resolution of a complex nonlinear FSI problem, with typically several convergence iterations between the nonlinear elastic and flow solvers. Further, adjoint-based techniques are hardly amenable to non-linear FSI problems, particularly when the resolution is based on the coupling of distinct solvers. This fact precludes the use of efficient gradient-based optimization methods, and favors the use of derivative free optimization algorithms such as the simplex based [11] and evolutionary [12, 13] methods. These approaches classically require many performance evaluations of $\mathcal{P}(\mathbf{x})$, making applications to sail systems very costly as a single evaluation of \mathcal{P} can routinely require several hours of CPU-time even on modern parallel computers.

From these observations, we advocate the use of meta-models to mitigate the large computational cost of optimizing the trimming parameters of sail systems. Meta-models-based optimization methods have been experiencing a growing interest for the last years, and are currently used in several other disciplines, such as aerodynamic drag reduction [14, 15], vibration minimization for rotating aircrafts [16], civil engineering for the design of water distribution network [17] and geological carbon sequestration [18], of FSI problems [19, 20]. Specifically, we rely in this work on Gaussian Process (GP) to approximate the mapping $\mathcal{P} : \Omega \mapsto \mathbb{R}$. This statistical approach uses a coarse set of performance evaluations at some selected parameters values $\mathbf{x} \in \Omega$ to infer a GP $\mathcal{G}(\mathbf{x}) \approx \mathcal{P}(\mathbf{x})$. Given the GP approximation one can apply his favorite optimization procedure substituting \mathcal{G} to \mathcal{P} in (1), and obtain an approximation of \mathbf{x}_{opt} . This surrogate-based optimization procedure is embedded in an iterative scheme, where new evaluations of the performance at carefully selected new points \mathbf{x} are introduced in order to refine the GP approximation in regions of Ω of interest, that is susceptible to include the optimum. The GP approach is then expected to improve the direct optimization of \mathcal{P} by a) requiring an overall lower number of performance evaluations, compared to direct gradient-free approaches, and b) enabling the use of efficient global optimization tools.

Another interest of GP-based optimization is that it naturally accommodates for errors and noise in the performance evaluation. This feature is especially attractive in the case of optimizations relying on complex numerical simulations, where both modeling and numerical errors are expected to be significant and hardly reducible. To illustrate the interest of the robustness of the GP based optimization to inherent error, this work focuses on the optimization of a scaled IMOCA mainsail in upwind conditions. The objective is to find the optimal trimming of the sail, for a performance criterion combining the drive and side aerodynamic force coefficients. The GP-based optimization is performed first on a physical model using measurements of $\mathcal{P}(\mathbf{x})$ performed in the wind tunnel of the Yacht Research Unit (the University of Auckland), for the sequence of trimming points \mathbf{x} requested by the iterative optimization procedure. In this case, the error in the observed values of the performance is due to the imperfections in the experimental apparatus and the inherent noise in the measurements. This experiments shows that the significant error in the measurements of $\mathcal{P}(\mathbf{x})$

compromises the convergence of descent methods [21] without its implicit account in the GP reconstruction.

The experimental optimization is subsequently used to assess the relevance of numerical optimizations, where a non-linear FSI solver is used to compute the performance. To this end, a high fidelity numerical model was created from measurements of the experimental model (e.g. dimensions, and sail geometry, mechanical characteristics of mast and boom, wind tunnel inflow conditions, ...). A state of the art FSI solver is then used to solve the numerical model at the sequence of trimming points requested by the GP-based optimizer. The FSI solver involves a nonlinear structural solver coupled to a finite volume flow solver with an Unsteady Reynolds-Average Navier-Stokes Equations (URANS) model. The comparison of the experimental and numerical optimal trimming parameters shows a significant discrepancy, as expected from both numerical modeling and experimental errors. However, it is found that the agreement between the numerical and experimental optimal performances is consistent with the error and noise levels estimated by the GP constructions. This observation has motivated further uncertainty quantification studies to determine the dominant source of model error affecting the optimal trimming parameters and the performance. Because of the highly non-linear and coupled nature of the FSI solver, the uncertainty analyses rely again on local surrogates of the performance, using a Polynomial Chaos (PC) expansion [22] constructed on sparse grids. These surrogates allow to quantify the variability in the achieved performance and in the optimal trimming parameters. They are also used to propose a robust optimum.

The paper is organized as follows. Section 2 reviews the construction of the Gaussian process approximation and the iterative optimization procedure detailing the selection of the new parameters. We then detail the experimental set-up and report the results of the experimental optimization in Section 3, contrasting the cases of GP with and without noise assumption. The numerical modeling of the experiment and the FSI solver are discussed in Section 4, which also presents the corresponding optimization results. Section 5 discusses the various possible source of disagreement between the experimental and numerical optima, and presents several uncertainty quantification analyses to assess their respective importance and impact. Finally, conclusions of this work and direction for future developments are provided in Section 6.

2. GP-Based Optimization

The use of surrogate models is a classical approach to reduce the computational burden related to the optimization of complex systems [23]. Polynomial models were firstly used as surrogates, thanks to their ease of construction. However, more sophisticated meta-models such as Gaussian processes (GP) [24] or Support Vector Machines (SVM) [25] have emerged so far. GP models have been found especially appealing for optimization purpose, because their statistical nature allows to provide both a prediction of the performance function, in terms of model mean, and an error estimate, in terms of model variance. They can be used to derive a rigorous optimization framework based on the maximization of the Expected Improvement (EI) criterion, referred as the Efficient Global Optimization (EGO) [26] method. Moreover, this approach can naturally deal with observation noise. Recently, extensions have been proposed [27, 28] for multi-point optimization.

In this Section we start by introducing the definitions of a Gaussian process and briefly summarizing the construction of a Gaussian process to model a function from noisy observations. More details on GP models can be found, *e.g.*, in [29, 30]. We then describe the GP-based optimization procedure [31], detailing the selection of successive optimal candidates.

2.1. Gaussian Process

Considering a probability space Ω and a measurable space E , a random variable is defined by the measurable application $X : \Omega \rightarrow E$. The space $E \in \mathbb{R}^d$ and X is called a real-valued random variable when $d = 1$. The Gaussian variables are a particular class of the random ones. The real-valued random variable Z is a standard Gaussian variable if its probability density is

$$f_{\mathcal{N}(0,1)}(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right), \quad (2)$$

and we write $Z \sim \mathcal{N}(0, 1)$. The real-valued random variable X is a Gaussian variable if $\exists (\mu, \Sigma) \in \mathbb{R} \times \mathbb{R}^+$, $Z \sim \mathcal{N}(0, 1)$ and $X = \mu + \Sigma Z$. Then probability density is written as

$$f_{\mathcal{N}(\mu, \Sigma^2)}(x) = \frac{1}{\sqrt{2\Sigma^2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\Sigma^2}\right), \quad (3)$$

and we write $X \sim \mathcal{N}(\mu, \Sigma^2)$.

Definition 1. A Gaussian process is a collection of random variables, any finite number of which have a joint Gaussian distribution [30].

The mean function $m(\mathbf{x})$ and covariance function $k(\mathbf{x}, \mathbf{x}')$, that fully parameterize a Gaussian process of a real process $f(\mathbf{x})$, are defined by

$$m(\mathbf{x}) = \mathbb{E}\{f(\mathbf{x})\}, \quad (4)$$

$$k(\mathbf{x}, \mathbf{x}') = \mathbb{E}\{f(\mathbf{x}) - m(\mathbf{x}), f(\mathbf{x}') - m(\mathbf{x}')\}, \quad (5)$$

and a Gaussian process can be written as

$$f(\mathbf{x}) \sim \mathcal{G}(m(\mathbf{x}), k(\mathbf{x}, \mathbf{x}')). \quad (6)$$

2.2. Gaussian Process Model

We first focus on the construction of a GP to approximate a mapping $f : \mathbf{x} \in \Omega \mapsto f(\mathbf{x}) \in \mathbb{R}$, from a set $\mathbf{X}_n = (\mathbf{x}_1, \dots, \mathbf{x}_n)^T$ of n training inputs vectors, or observation points, $\mathbf{x}_i \in \Omega$. Each component $\mathbf{x}_i \in \mathbf{X}_n$ is associated to an observation (or measurement) $y_i \in \mathbb{R}$ which is assumed to be dependent on the latent function $f(\mathbf{x})$ through

$$y_i = f(\mathbf{x}_i) + \varepsilon_i, \quad i = 1, \dots, n, \quad (7)$$

where ε_i is a random measurement error (*i.e.* the measurement noise). In this work, the ε_i are assumed *independent* and identically distributed, with (centered) Gaussian distribution:

$$\varepsilon_i \sim \mathcal{N}(0, \sigma_\varepsilon^2). \quad (8)$$

In the following, σ_ε^2 is referred to as the noise variance.

In the GP model, the latent function is considered as a realization of a zero-mean multivariate Gaussian process F , with unknown covariance function C_F ; that is $F \sim \mathcal{N}(0, C_F)$, with

$$C_F(\mathbf{x}, \mathbf{x}') \doteq \mathbb{E}\{F(\mathbf{x}), F(\mathbf{x}')\}, \quad (9)$$

where $\mathbb{E}\{\cdot\}$ denotes the expectation operator.

The covariance function of F must be specified. We shall consider the Matérn class [32] of stationary covariance functions, given by one-dimensional generator with form

$$M_\nu(r, l) = \frac{2^{1-\nu}}{\Gamma(\nu)} \left(\frac{\sqrt{2\nu}r}{l}\right)^\nu K_\nu\left(\frac{\sqrt{2\nu}r}{l}\right). \quad (10)$$

Here $r \doteq |x - x'|$, ν and l are two positive parameters, and K_ν is the modified Bessel function of the second kind. We shall further restrict ourselves to covariances with $\nu \rightarrow \infty$, leading to the classical squared exponential covariance family with generator

$$M_\infty(r, l) = \exp\left(\frac{-r^2}{2l^2}\right). \quad (11)$$

Other kernel functions could be used as well. However, as shown in the benchmark from [33], the influence of the kernel choice is low in general, and only noticeable for multi-modal objective functions, which is not the case in the present study. Various other definitions of kernel are given in [30].

The multidimensional counterpart is defined as the product of the one-dimensional generator. The final expression of the covariance function for the GP approximation is

$$C_F(\mathbf{x}, \mathbf{x}'; \Theta) \doteq \theta_1 \prod_{i=1}^d \exp\left(\frac{-(x_i - x'_i)^2}{2l_i^2}\right) + \theta_2. \quad (12)$$

In the expression (12) of C_F , $\Theta = \{\theta_1, \theta_2, l_1, l_2, \dots, l_d\}$ is a vector of hyper-parameters that will have to be inferred from the observations. The first hyper-parameter, θ_1 , scales the distance-dependent correlation, while θ_2 is an offset from zero. The remaining parameters l_i are the anisotropic correlation lengths associated to the d directions of Ω . We denote $\mathbf{C}(\Theta) \in \mathbb{R}^{n \times n}$ the covariance matrix for the observation points in \mathbf{X}_n , having entries

$$C_{i,j}(\Theta) \doteq C_F(\mathbf{x}_i, \mathbf{x}_j; \Theta), \quad 1 \leq i, j, \leq n. \quad (13)$$

The vector $\mathbf{Y}_n = (y_1, \dots, y_n)^T$ of noisy observations and the predicted observation $y(\mathbf{x})$ at a point $\mathbf{x} \in \Omega$ have for joint Gaussian distribution

$$\begin{pmatrix} \mathbf{Y}_n \\ y(\mathbf{x}) \end{pmatrix} \Big| \mathbf{X}_n, \Theta \sim \mathcal{N}\left(\mathbf{0}, \begin{bmatrix} \mathbf{C} + \sigma_\epsilon^2 \mathbf{I} & \mathbf{k}(\mathbf{x}) \\ \mathbf{k}^T(\mathbf{x}) & \kappa(\mathbf{x}) + \sigma_\epsilon^2 \end{bmatrix}\right). \quad (14)$$

The dependence of \mathbf{C} on the hyper-parameters has been removed in (14) to simplify the notation; in addition, we denoted

$$\kappa(\mathbf{x}) \doteq C_F(\mathbf{x}, \mathbf{x}; \Theta), \quad \mathbf{k} \doteq (C_F(\mathbf{x}, \mathbf{x}_1; \Theta), \dots, C_F(\mathbf{x}, \mathbf{x}_n; \Theta))^T,$$

while \mathbf{I} is the identity of \mathbb{R}^n . Using the conditional rules of a joint Gaussian distribution [34, 30], we have

$$y(\mathbf{x}) | \mathbf{Y}_n, \mathbf{X}_n, \Theta, \sigma_\epsilon^2 \sim \mathcal{N}(\hat{y}(\mathbf{x}), \hat{\sigma}_y^2(\mathbf{x})), \quad (15)$$

with *best* prediction (mean of $y(\mathbf{x})$) $\hat{y}(\mathbf{x})$ and prediction variance $\hat{\sigma}_y^2(\mathbf{x})$ given by

$$\hat{y}(\mathbf{x}) = \mathbf{k}^T(\mathbf{x}) (\mathbf{C}(\Theta) + \sigma_\epsilon^2 \mathbf{I})^{-1} \mathbf{Y}_n, \quad (16)$$

$$\hat{\sigma}_y^2(\mathbf{x}) = \kappa(\mathbf{x}) + \sigma_\epsilon^2 - \mathbf{k}^T(\mathbf{x}) (\mathbf{C}(\Theta) + \sigma_\epsilon^2 \mathbf{I})^{-1} \mathbf{k}(\mathbf{x}). \quad (17)$$

The hyper-parameters Θ and noise variance σ_ϵ^2 are unknown *a priori* and must to be learned from the observations. In the present work, they are determined by maximizing the log-marginal likelihood [30] defined by

$$\mathcal{L}(\Theta, \sigma_\epsilon^2) = -\frac{n}{2} \log(2\pi) - \frac{1}{2} \log |\mathbf{C}(\Theta) + \sigma_\epsilon^2 \mathbf{I}| - \frac{1}{2} \mathbf{Y}_n^T (\mathbf{C}(\Theta) + \sigma_\epsilon^2 \mathbf{I})^{-1} \mathbf{Y}_n. \quad (18)$$

An evolution strategy algorithm [13] is used to maximize $\mathcal{L}(\Theta, \sigma_\epsilon)$ with respect to its arguments. The GP model can be used to predict values at new points \mathbf{x} using (16) and (17). The most computationally demanding part of the GP construction is the inversion (and determinant calculation) of the (full) matrix $(\mathbf{C} + \sigma_\epsilon^2 \mathbf{I})$, required in the definition of the log-marginal likelihood and for new predictions. For the problems treated in this work, this is efficiently performed by LU decomposition.

The effect of the observation noise σ_ϵ on the constructed GP model is illustrated in Figure 1 for a one-dimensional function. The construction is based on 6 observations points, depicted with circles in the plots, and the covariance hyper-parameters Θ are determined by maximizing the log-marginal likelihood. However, in Figure 1(a) a value $\sigma_\epsilon = 0$ is imposed, while in Figure 1(b) the noise level is also optimized. The two plots report the mean \hat{y} of the GP models with the standard $\pm 3\hat{\sigma}$ uncertainty range ($\approx 95\%$ confidence interval). In the noise-free ($\sigma_\epsilon = 0$) case, the resulting GP model interpolates the observations with a variance of the

prediction equal to zero at the observation points. However, the mean of the GP model exhibits significant oscillations such that over-fitting can be suspected. In contrast, optimizing the noise level σ_ϵ in addition to Θ results in a mean process mostly free of oscillations but no more interpolating, as it can be appreciated from Figure 1(b). The optimal value $\sigma_\epsilon = 0.143$ is characteristic of the averaged distance between the best prediction and the observations.

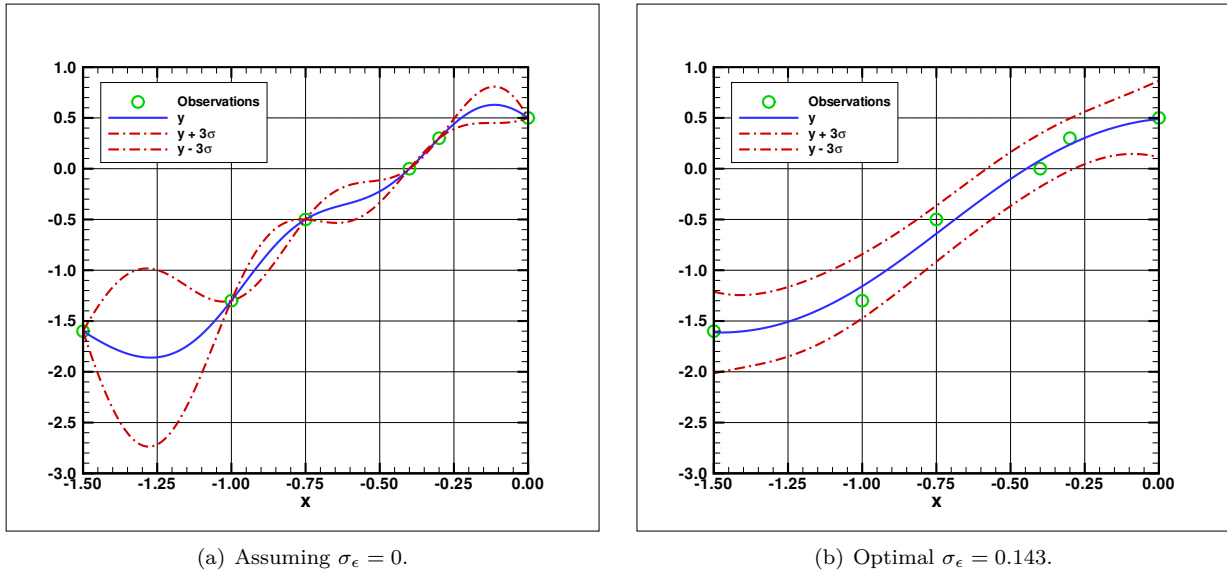


Figure 1: Effect of σ_ϵ on the GP model.

2.3. Optimization using Gaussian Process Models

GP models constitute an attractive alternative to approximate performance functions in complex optimization problems where $\mathcal{P}(\mathbf{x})$ is costly to evaluate. More precisely, from a set of (possibly noisy) estimates of $\mathcal{P}(\mathbf{x}_i)$, at n observation points $\mathbf{x}_i \in \mathbf{X}_n$, we construct a GP model. This GP model can then be used in the optimization procedure, to estimate at a low computational cost the performance $\mathcal{P}(\mathbf{x})$ at new tentative points \mathbf{x} . In the following, we shall denote $\hat{\mathcal{P}}_n$ the predictive mean of the performance, and $\hat{\mathbf{x}}_n$ the corresponding optimum

$$\hat{\mathbf{x}}_n = \arg \min_{\mathbf{x} \in \Omega} -\hat{\mathcal{P}}_n(\mathbf{x}). \quad (19)$$

It is expected that $\hat{\mathbf{x}}_n \approx \mathbf{x}_{\text{opt}}$ if the approximation error $\hat{\mathcal{P}}_n - \mathcal{P}$ is small enough. This claim can be made more formal assuming sufficient regularity on $\mathcal{P}(\mathbf{x})$ and $\hat{\mathcal{P}}_n$. The advantage is that $\hat{\mathcal{P}}_n(\mathbf{x})$ is inexpensive to evaluate (compared to the evaluation of $\mathcal{P}(\mathbf{x})$) and can be easily differentiated (see (16)), enabling efficient gradient-based optimization methods. The error between $\hat{\mathbf{x}}_n$ and \mathbf{x}_{opt} is a concern; in the approach below, the error on the optimum is iteratively reduced by completing the set of observation points \mathbf{X}_n .

It is clear that the error between \mathcal{P} and $\hat{\mathcal{P}}_n$ only matters in the neighborhood of the optimum, so the completion of \mathbf{X}_n with a new point \mathbf{x}_{n+1} should aim at reducing the predictive error close to \mathbf{x}_{opt} while ensuring that $\hat{\mathcal{P}}_n(\mathbf{x})$ has no other spurious optimum. A deterministic optimization procedure would classically choose \mathbf{x}_{n+1} as the optimal point given our current approximation, that is $\mathbf{x}_{n+1} = \hat{\mathbf{x}}_n$ with $\hat{\mathbf{x}}_n$ given in (19). However, the GP model of $\mathcal{P}(\mathbf{x})$ provides not just a predictive mean, but a whole distribution of values at any \mathbf{x} . This probabilistic information can be exploited to construct more robust approaches for the selection of \mathbf{x}_{n+1} , particularly during the initial stages of the optimization when $\hat{\mathcal{P}}_n$ may have significant errors. Such improved strategies are based on merit functions which usually are composite functions involving

the predictive mean ($\hat{\mathcal{P}}_n$) and the variance ($\hat{\sigma}_{\mathcal{P}}^2$) of the GP model; the new point \mathbf{x}_{n+1} is selected as the optimum of such composite merit function. Specifically, the merit functions should balance an optimization of $\hat{\mathcal{P}}_n$ (optimality) with the selection of \mathbf{x}_{n+1} in areas of large variance $\hat{\sigma}_{\mathcal{P}}^2$ to reduce the GP model error. A review of various merit functions proposed in the literature is provided in [35]. In this work, we use the Augmented Expected Improvement (AEI) merit function [36], which is an extension of the popular Expected Improvement (EI) of [26] to the case of noisy estimations. The AEI merit function $AEI(\mathbf{x})$ estimates the expected increase in the performance, taking into account the noise in the observed values and penalizing areas where the variance $\hat{\sigma}_{\mathcal{P}}^2$ is small. It writes as

$$AEI(\mathbf{x}) = EI(\mathbf{x}) \left(1 - \frac{\sigma_{\epsilon}}{\sqrt{\hat{\sigma}_{\mathcal{P}}^2(\mathbf{x}) + \sigma_{\epsilon}^2}} \right), \quad (20)$$

where the Expected Improvement is defined by

$$EI(\mathbf{x}) = \hat{\sigma}_{\mathcal{P}}^2(\mathbf{x}) [u(\mathbf{x})\Phi(u(\mathbf{x})) + \phi(u(\mathbf{x}))], \quad u(\mathbf{x}) = \frac{\hat{\mathcal{P}}_n(\mathbf{x}_{*,n}) - \hat{\mathcal{P}}_n(\mathbf{x})}{\hat{\sigma}_{\mathcal{P}}(\mathbf{x})}, \quad (21)$$

with Φ and $\phi = \Phi'$ the cumulative distributions (Erf-function) and density of the standard Gaussian distribution, and $\mathbf{x}_{*,n}$ is the effective best solution over the set of current observation points \mathbf{X}_n :

$$\mathbf{x}_{*,n} \doteq \arg \min_{\mathbf{x}_i \in \mathbf{X}_n} [\hat{\mathcal{P}}_n(\mathbf{x}_i) + \hat{\sigma}_{\mathcal{P}}(\mathbf{x}_i)]. \quad (22)$$

Then, we set the new points \mathbf{x}_{n+1} as the optimum point of the AEI, and add the new point to \mathbf{X}_n setting $n \leftarrow n + 1$. The iteration is completed by evaluating the performance $\mathcal{P}(\mathbf{x}_n)$ of the new point, solving the full model. The next iteration can then proceed, starting by updating the GP model using the new observation point and its performance. Overall, each iteration requires one numerical model resolution to compute $\mathcal{P}(\mathbf{x}_n)$, and the resolution of two optimization problems, the first one to determine the covariance parameters of the GP model, and the second one to find AEI optimum. For these optimization problems, the results reported in this work were obtained using the nonlinear non-convex black-box optimization library based on the Covariance Matrix Adaptation Evolution Strategy [37, 13]. The iterations of the GP-based optimization problem are continued until a stopping criterion is satisfied or the resources allocated to the optimization procedure have been exhausted (*e.g.*, fixing a maximum number of performance evaluations). Classically, the stopping criterion compares the distance between successive iterates. The distance can be measured from the successive AEI optimal points, \mathbf{x}_n , successive predictive optimal points, $\hat{\mathbf{x}}_n$ given by (19), or based on the differences in successive AEI values, $AEI(\mathbf{x}_{n+1})$, or optimal predictive performance $\hat{\mathcal{P}}_n(\hat{\mathbf{x}}_n)$.

The optimization procedure is schematically presented in Figure 2, in the case of the numerical optimization considered in Section 4. In the top block, labeled sampling loop, an initial set of observation points $\mathbf{x}_i \in \Omega$ are generated. In the present work we rely on a Latin Hypercube Sample (LHS) scheme [38] to randomly generate the initial sample set. The performance $\mathcal{P}(\mathbf{x}_i)$ is also evaluated for all the initial sample points. The lower block, label iterative loop in Figure 2, is the core of the optimization procedure consisting in the repetition of the sequence of GP model construction, AEI optimization and performance evaluation at the new point \mathbf{x}_n selected, as well as the convergence check.

[REMOVED FROM SECTION 3.1 AND CORRECTED]. As explained above, the performance evaluations, which represent the bulk of the computational cost, are shared between the initial sampling of observation points and the additional entries governed by the AEI criterion. As most derivative-free approaches, the number of evaluations required to determine a satisfactory approximation of the optimum grows rapidly with the number of parameters. Obviously, this cost depends strongly on the characteristics of the problem, such as anisotropy, separability, etc, which makes the prescription of guidelines tedious. As shown in references provided, this approach is usually restricted to some dozen of parameters. The reader interested in a more precise quantification of the computational cost and the best strategy to allocate resources, in particular for problems in larger dimension, can refer to [39].

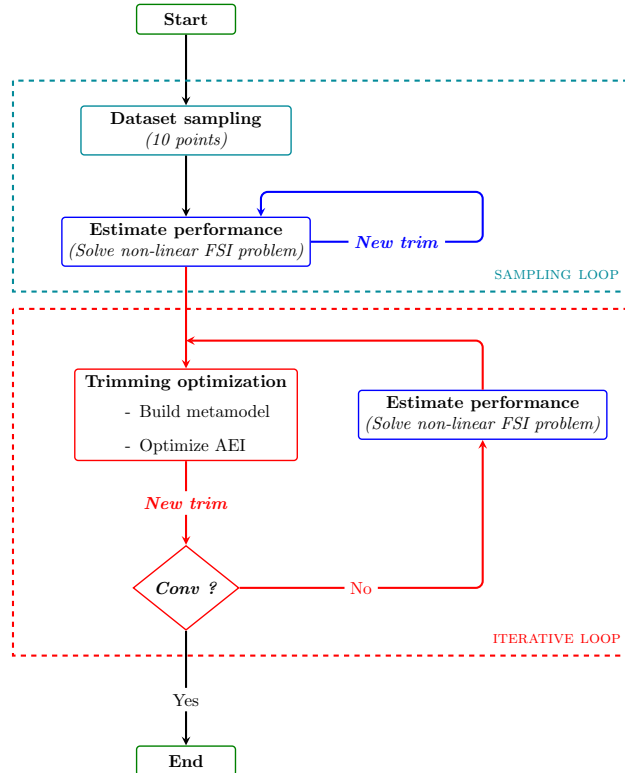


Figure 2: Schematic of the GP-model based optimization procedure.

3. Experimental Optimization

This Section concerns the sail trimming optimization performed in the wind tunnel of the Yacht Research Unit (YRU) [40].

3.1. Experimental Setup

The experimental sail is inspired by an IMOCA 60-foot design mainsail at 1:13 scale, designed and manufactured by INCIDENCE SAILS company. The surface area is 1 m^2 , for a height of $h = 2 \text{ m}$; it is supported by a rig made of a flexible circular section carbon mast (constant diameter 14 mm). The mast is simply clamped at its base and has no spreader, backstay or forestay. The sail and rig are set in the open jet test section of the YRU wind tunnel, see Figure 3(a). The test section is 7.2 m wide and 3.5 m high.

Three stepper motors and a control card are used to remotely control the main sheet length (L_{sheet}) and main car position (L_{car}), which are the two trimming parameters to be optimized. The remote control system, shown in Figure 3(b), allows us to enforce new trimmings with a precision of $\pm 2 \text{ mm}$, without switching off the wind tunnel flow and recalibrating the measurement devices. These devices consist in a six-component force balance, located under the floor of the wind tunnel, to measure the aerodynamic forces, a load sensor ($\pm 0.02 \text{ N}$ precision, range 5 daN) to measure the load in the sheet and a V-SPARS acquisition system [41] to track the position of five dark-red stripes across the sail (see Figure 3(a)) and record the sail’s flying shape. The force balance measures the thrust force in the X -direction corresponding to the model longitudinal forward direction, the side force in the Y -direction defined as the positive port-side. The Z -direction of the balance is pointing upward. After careful calibration checking, the balance precisions in the X , Y and Z directions were estimated to be $\pm 0.09 \text{ N}$, $\pm 0.11 \text{ N}$ and $\pm 0.27 \text{ N}$ respectively.

The wind tunnel inflow velocity was measured and found to have an apparent wind speed (AWS) of $3.5 \pm 0.15 \text{ m/s}$ for an apparent wind angle (AWA) of $40 \pm 2 \text{ deg}$. The experimental Reynolds number, based

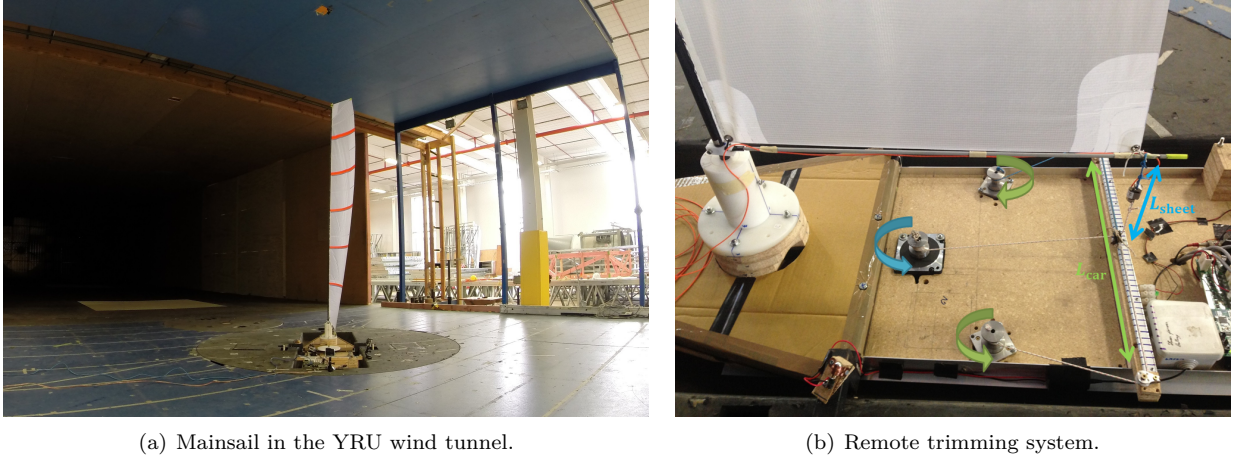


Figure 3: Experimental setup.

on the sail chord length $c = S/h = 0.5$ m, is $Re = 1.2 \cdot 10^5$. A multi-hole pressure probe (Cobra Probe) was used to measure profiles of the flow velocity at several locations inside the wind tunnel, in particular in the inflow section. These measurements were repeated with and without the sail model to observe its effects on the flow field.

The optimization procedure is used to maximize $\mathcal{P}(\mathbf{x})$, where $\mathbf{x} = (L_{sheet}, L_{car})$. The performance (objective) function is a linear combination of the thrust and side force aerodynamic coefficients, denoted respectively C_X and C_Y :

$$\mathcal{P}(\mathbf{x}) = C_X(\mathbf{x}) + 0.1C_Y(\mathbf{x}). \quad (23)$$

The aerodynamic coefficients are the aerodynamic forces normalized by $S \times p_\infty$, where p_∞ is the measured dynamic pressure (precision ± 1 Pa) of the inflow. In addition to the thrust coefficient to be maximized, the objective function in (23) penalizes the (negative) side force coefficient C_Y , with a weight coefficient $1/10$, to account for the hydrodynamic drag and leeway that are detrimental to yacht performance. The weight value is an arbitrary choice based on previous numerical hydrodynamic studies on a Figaro sailing yacht. It might have a different value which will change the objective function, nevertheless the proposed optimization procedure will remain the same.

The optimization follows the procedure illustrated in Figure 2, except that the performance is not computed but measured experimentally. Specifically, for each new point \mathbf{x}_n , the sail is remotely trimmed to the corresponding L_{car} and L_{sheet} values and, after the flow has stabilized, the measured aerodynamic forces are averaged over a 30 s period to filter-out noisy fluctuations. The averaged forces are subsequently normalized to estimate the experimental performance denoted $\mathcal{P}^{exp}(\mathbf{x}_n)$. In these experiments, the optimization procedure is considered converged when two successive new trimming points \mathbf{x}_n are within a distance less than 1 mm, a tolerance corresponding to the precision on the trimming parameters that can be applied experimentally.

In the rest of the section, we apply the optimization procedure in two different settings in order to demonstrate the effectiveness of the GP-based optimization on noisy experimental performance evaluations. To this end, we first assume in section 3.2 a perfect performance measure, enforcing a measurement noise $\sigma_\epsilon = 0$ (noise-free situation) in the GP construct, so the GP model exactly interpolates the experimental points. This noise-free assumption is subsequently compared in section 3.3 to the case where the GP construction uses a finite measurement noise estimated from the experimental observations.

3.2. Experimental Optimization with $\sigma_\epsilon = 0$

In a first series of experiments, the optimization is carried out using GPs constructed fixing $\sigma_\epsilon = 0$. This situation corresponds to perfect performance measure assumption for the points in the initial sample set and

subsequent optima of the AEI merit functions. As the result of setting $\sigma_\epsilon = 0$, the posterior mean of the GPs interpolates the experimental values. This is illustrated in Figure 4 which depicts the GP model of $\mathcal{P}^{\text{exp}}(\mathbf{x})$ after iteration 36 of the optimization procedure. Figure 4(a) shows the color contours of the posterior mean as a function of the trimming parameters L_{car} and L_{sheet} over the optimization domain, and Figure 4(b) shows the corresponding standard deviation. Also shown using black dots are the 36 sample points of the initial set and successive AEI optima, that are used to construct the GP model. A large dispersion of the sample points is reported, the points being scattered over all the domain Ω . This dispersion denotes that the successive AEI merit function optima are not converging. Instead, the algorithm continues to explore Ω without discovering a particular sub-domain more likely to contain the true global optimum. This is confirmed by inspecting the posterior mean of the GP model, in Figure 4(a), which presents at least 2 local minima, but without significantly attracting sample points. This behavior can be explained from the standard deviation field reported in Figure 4(b); it has a zero value at the sample points (consistently with enforcing $\sigma_\epsilon = 0$) but quickly increases when moving away from these points: this structure dominates the AEI merit function and leads the optimization procedure to propose new points \mathbf{x}_{n+1} in less explored areas because of the high variance of the GP model. In addition to distracting the iterates from promising areas to favor the exploration of highly uncertain regions, the inappropriately high confidence (low standard deviation) of the posterior mean in the immediate neighborhood of the sample points induces spurious local minima, due to the interpolatory nature of the mean. This behavior highlights the fact that the GP model fits the experimental noise.

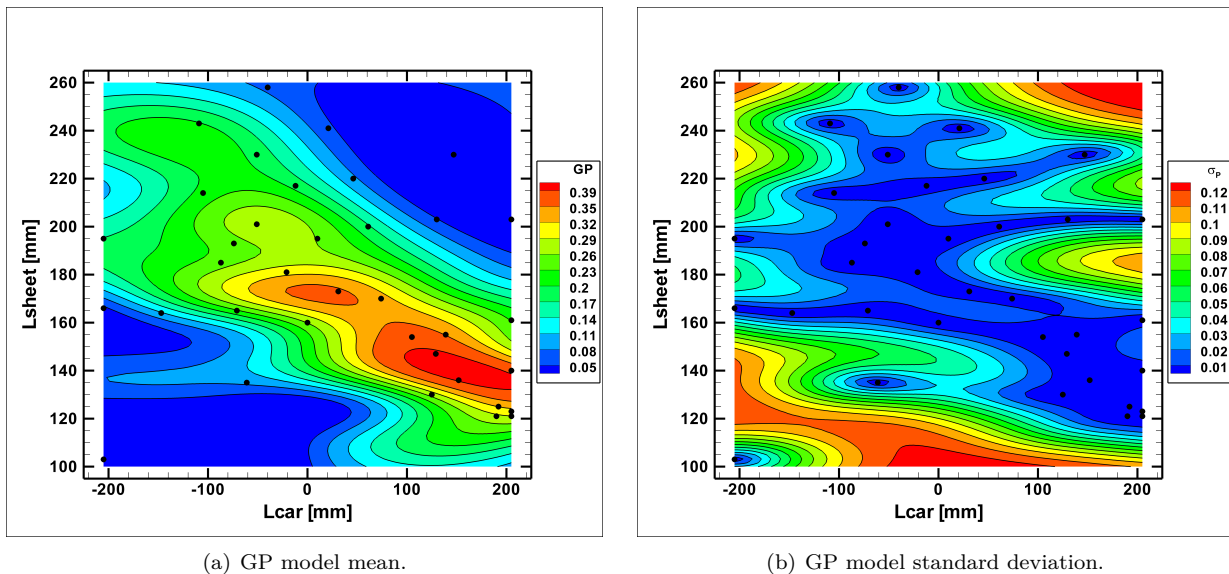


Figure 4: GP model of $\mathcal{P}^{\text{exp}}(\mathbf{x})$ at iteration 36 and assuming $\sigma_\epsilon = 0$.

Fitting the experimental noise is highly prejudicial in the present example, because the error in the performance is significant. The effect can be appreciated in Figure 5 which shows the sequence of experimental performance measurements $\mathcal{P}^{\text{exp}}(\mathbf{x}_n)$ as a function of the iteration index (the first 10 iterations correspond to the initial sampling and are not actual iterations of the optimization algorithm). The plot shows that the sequence is not converging but sustains large fluctuations from an iterate to another. The magnitude of the fluctuations have remained essentially the same as for the initial random sampling, denoting the absence of improvement of the proposed optimum performance with the iterations. Clearly, the over-fitting of the noisy measurement \mathcal{P}^{exp} is responsible for the failure of the present approach, which keeps exploring the domain without converging to the maximum underlying performance.

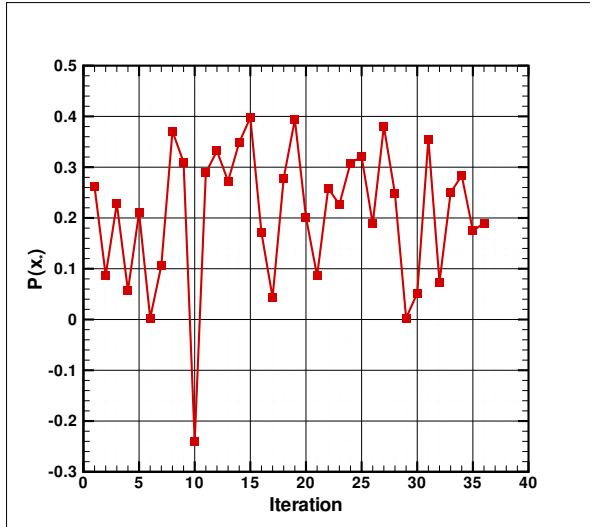


Figure 5: Sequence of measured $\mathcal{P}^{\text{exp}}(\mathbf{x}_n)$ as a function of the iteration index. Case of $\sigma_\epsilon = 0$.

3.3. Experimental Optimization with finite noise

We next repeat the previous experiment, starting from the same initial sample set, but using a fixed finite measurement noise in the construction of the GPs. In this experiment, the value of σ_ϵ is not determined as part of the GP construction optimizing the log-marginal likelihood in (18), but is fixed to $\sigma_\epsilon = 0.027$. This value for σ_ϵ was experimentally estimated from repeated measurements at different trimmings points. Other than using a finite fixed non-zero value for σ_ϵ , the optimization procedure is the same as previously. However, the initial GP constructed from the initial sample set being different, the sequence of optima proposed is entirely different. In particular, the optimization reaches the stopping criterion at iteration 33.

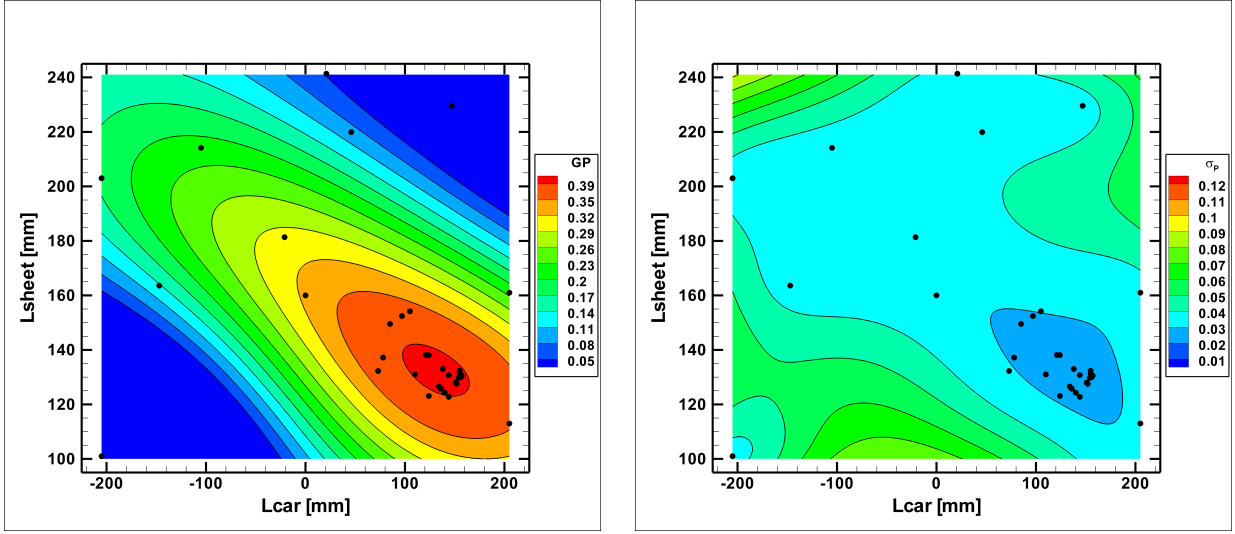
Figure 6 depicts the GP at convergence and should be contrasted with the previous case shown in Figure 4. In particular, we observe that the posterior mean is much smoother than previously, with a single well-defined global optimum in Ω . In addition, it is seen that the sample points cluster in the neighborhood of the optimum, in sharp contrast to the previous case with $\sigma_\epsilon = 0$. The optimal trimming at convergence, $\hat{\mathbf{x}}_n$, is found for $L_{\text{sheet}} = 133$ mm and $L_{\text{car}} = 138$ mm corresponding to a predicted (GP) performance $\hat{\mathcal{P}}_n^{\text{exp}}(\hat{\mathbf{x}}_n) = 0.397$. The standard deviation of the GP model, shown in Figure 6(b), is minimal in the neighborhood of the optimum, but remains finite and assumes values $\gtrsim \sigma_\epsilon$. Other regions of Ω far from the optimum are not explored by the optimization process, although the variance can be large.

The convergence of the optimization procedure can also be appreciated from the plot of Figure 7, to be contrasted with Figure 5. The improvement in the measured performance, after the first 10 initial random sample points, is now clear, and the magnitude of the fluctuations quickly decreases and saturates at a low level with small amplitude $\approx \sigma_\epsilon$. Experimental imperfections can be reasonably deemed responsible for the remaining fluctuations, rather than an ineffective selection strategy of the successive optima.

The two experiments reported in this section have underlined the importance of properly treating the measurement noise. For the settings of the experimental test case, not accounting for the noise results in a complete failure of optimization procedure. On the contrary, when the experimental noise is accounted for, the GP-based optimization is robust, owing to a suitable AEI merit function able to disregard non-interesting areas of Ω , even when they support large prediction variance. Further, the GP model with correct noise level is able to smooth out the measurement noise, allowing to find the optimum in few iterations only.

4. Numerical Optimization

The results reported in the previous section demonstrated the effectiveness of the GP-Based optimization procedure in determining the optimal trimming parameters in just a limited number of iterations, provided



(a) GP model mean.

(b) GP model standard deviation.

Figure 6: GP model of $\mathcal{P}^{\text{exp}}(\mathbf{x})$ at iteration 33. Case of $\sigma_\epsilon = 0.027$.

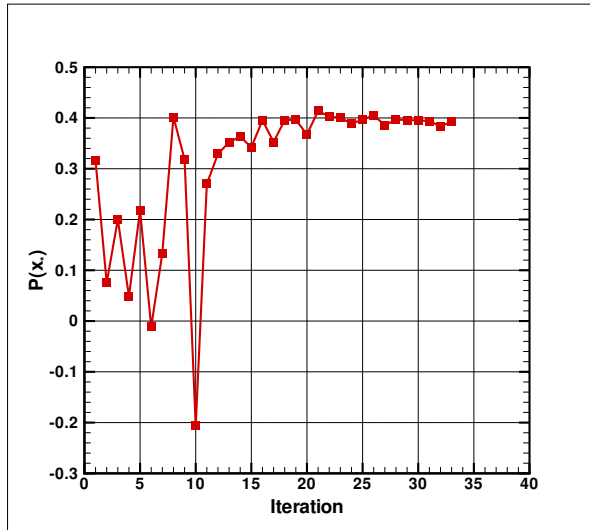


Figure 7: Sequence of measured $\mathcal{P}^{\text{exp}}(\mathbf{x}_n)$ as a function of the iteration index. Case of $\sigma_\epsilon = 0.027$.

the experimental noise is appropriately accounted for. In this section, the same optimization procedure is used, but with the performance at trimming points estimated numerically. Our objective is to assess the capabilities of the optimization method applied to a coupled FSI solver, and compare the computed optimum with the experimental one. To this end, a numerical model of the wind tunnel experiment has been set up.

4.1. FSI Solver

We assume that the FSI problem has a steady solution for all values of the trimming parameters in the optimization range, such that a quasi-steady approach can be used to couple the structural and fluid solvers. These solvers are now briefly described.

4.1.1. Structural solver

We rely on the ARA software developed by K-EPSILON for the structural model of the sail. The sail model involves Timoshenko beams (mast, boom, battens), cables (sheet) and Constant Strain Triangles (CST) membrane elements (cloth) of various types in large displacement formulation [42]. A wrinkle model is added to capture the local sail deformations with a reasonable number of membrane elements [43]. See Durand [44] for further details on CST elements. The nonlinear solution is obtained by means of a Newton method with Aitken relaxation. The geometry of the model is imported from the SAILPACK software developed by BSG Developments, to best fit the experimental geometry. The mechanical characteristics of the mast, boom, and sail fabrics were measured during the experimental campaign and used in the numerical model. The resulting structural model is illustrated in Figure 8, where plotted are the membrane elements in Figure 8(a) and the fabric stiffness contours in Figure 8(b). The higher fabric stiffness at the clew, head and tack of the sail is clearly visible.

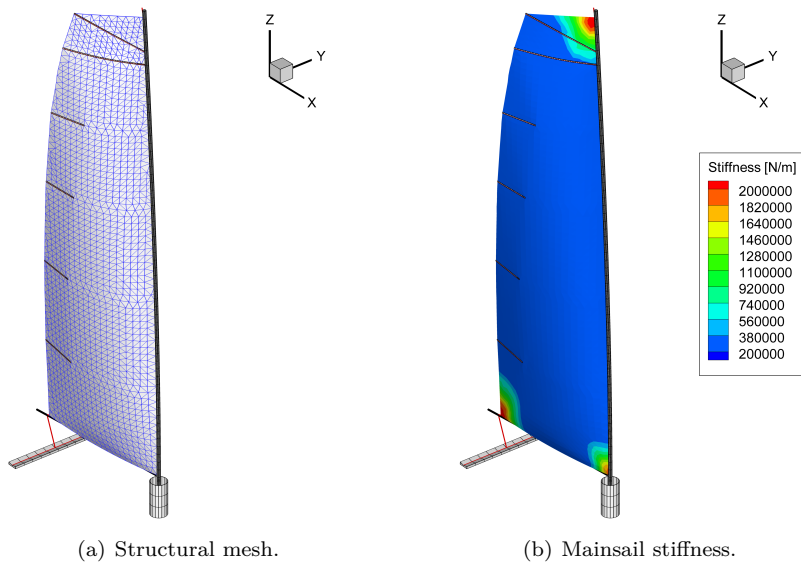


Figure 8: Numerical model of the sail.

4.1.2. Flow solvers

The structural solver has been coupled with two different flow solvers.

First, it is coupled with the steady and unsteady inviscid flow solver AVANTI [45, 46]. The inviscid solver is based on the Vortex Lattice Method (VLM) [43] where the sail surface is discretized in rectangular panels supporting doublets distributions. The Kutta condition is enforced at the trailing edge to generate vorticity particles that model the wake and its nonlinear dynamics. This inviscid model assumes slip conditions over all the sail surface and therefore cannot account for detached flow situations. Its domain of validity is then limited to low-camber sails trimmings and a moderate angle of attacks. The steady inviscid solution is identified with the limit as $t \rightarrow \infty$ of the unsteady solutions.

The structural solver is also coupled with the parallel (MPI) incompressible viscous flow solver ISIS-CFD (of FINETM/Marine). This software solves the Unsteady Reynolds-Average Navier-Stokes Equations (URANS) with finite volume discretizations, accommodating both structured and unstructured meshes. We considered a parallelepiped computational domain enclosing the sail, with extension $7.5 \times 12 \times 1.8h^3$ (in the X , Y and Z directions), following the numerical tests in [47]. The boundary conditions applied on the different faces of the computational domain are schematically illustrated in Figure 9(a). The velocity profile at the inlet boundary is set to the profile measured experimentally in the wind-tunnel, which is shown in Figure 9(b). The fluid domain is meshed to fit the sail geometries using HEXPRESSTM, a semi-automated

mesh generator. Note that the mast is not represented in the fluid model. Regarding the turbulence modeling, we used the two equations shear stress transport (SST) $k - \omega$ model [48] with wall function boundary conditions [49].

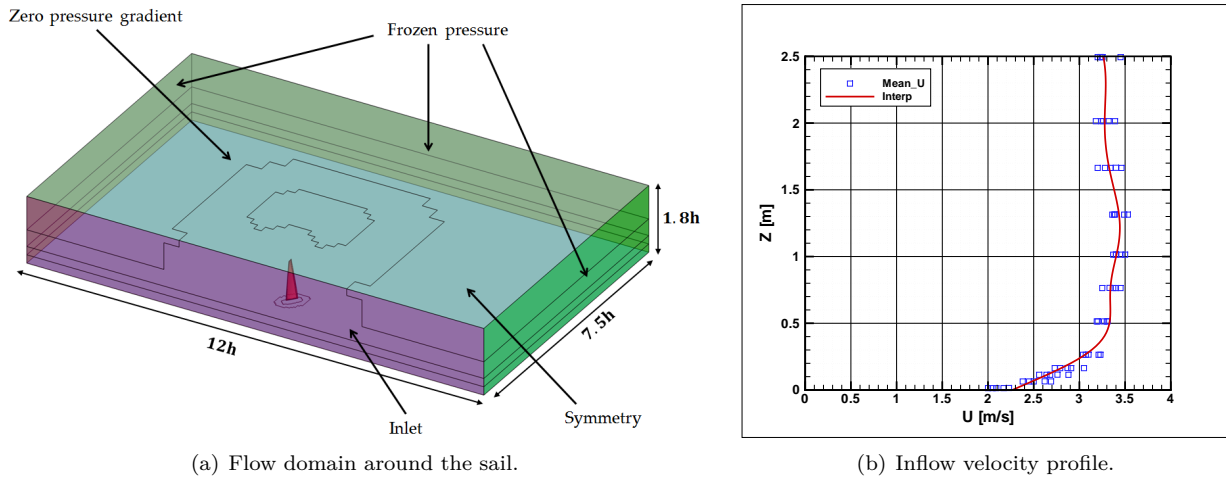


Figure 9: Computational fluid domain and boundary conditions.

4.1.3. Coupled problem

The FSI problems are solved coupling the structural and flow solvers through a quasi-monolithic algorithm [44], which is an implicit coupling procedure adapted to partitioned solvers. Briefly, the resolution of the structural problem is nested inside the iterations on the nonlinear steady flow solution. This approach preserves the convergence and stability properties of the monolithic approach. As the sail sustains large deformations, the flow solver must account for the change of the boundary geometry. This is easily achieved in the inviscid solver where only the sail surface is discretized. This is less trivial and computationally more demanding in the case of the viscous solver, which requires a volume mesh. In this work we use the mesh deformation propagation (MDP) method [50], proceeding from the sail boundary toward the inside of the fluid domain. More details on the solvers and the coupling algorithms can be found in [44, 46, 45].

4.2. Validation

The inviscid and viscous FSI solvers have been extensively validated at the Naval Academy Research Institute with many experimental comparisons, see for instance Augier et al. [5]. A specific convergence analysis was conducted on the present problem to determine the discretization parameters of the fluid and structural problems needed to correctly capture the physics of the FSI problem, while maintaining an affordable computational cost. Achieving minimal computational time is indeed crucial to enable the optimization of the trimming parameters. Below, we provide some details on the validation of the FSI solvers, focusing on the viscous flow model case.

4.2.1. Influence of mesh deformations

In these numerical tests, we analyze the impact of the fluid mesh generation on the computed FSI solutions. More precisely, we compare two solutions for trimming parameters $(L_{\text{sheet}}, L_{\text{car}}) = (123, 124)$ mm. The first one uses the MDP method [50], starting from the solution mesh at trimming parameters $(L_{\text{sheet}}, L_{\text{car}}) = (160, 0)$ mm, called S_0 . This first solution is called S_{Def} ; it requires a large deformation of the initial geometry of S_0 to adapt the flying shape at the new trimming parameters. The difference between the two flying shapes can be appreciated from Figure 10(a), and the mesh deformation can be assessed comparing Figures 10(b) and 10(c). Subsequently, we build a new mesh around the geometry of S_{Def} with ≈ 1.5 million

finite volumes, and restart the FSI solver to accommodate changes in the fluid loads induced by the new mesh. This leads to a second solution over a much less deformed mesh, as can be seen in Figure 10(d); we call this solution S_{Remesh} . We only report the differences between S_{Def} and S_{Remesh} in terms of fluid loads as the two flying shapes are almost indistinguishable. Values of C_X , C_Y and the sheet tensions T_{sheet} are reported in Table 1 for the two solutions. It is seen that they agree very well with less than 1% differences in the fluid loads, demonstrating the robustness of the MDP method that remains accurate even for these large changes in the sail geometry and mesh deformation. We shall exploit this robustness of the MDP method and avoid systematically iterating on the initial mesh at every new optimal point proposed when optimizing for the trimming parameters. Instead we shall perform a remeshing of the fluid domain only in the case of extreme mesh deformations.

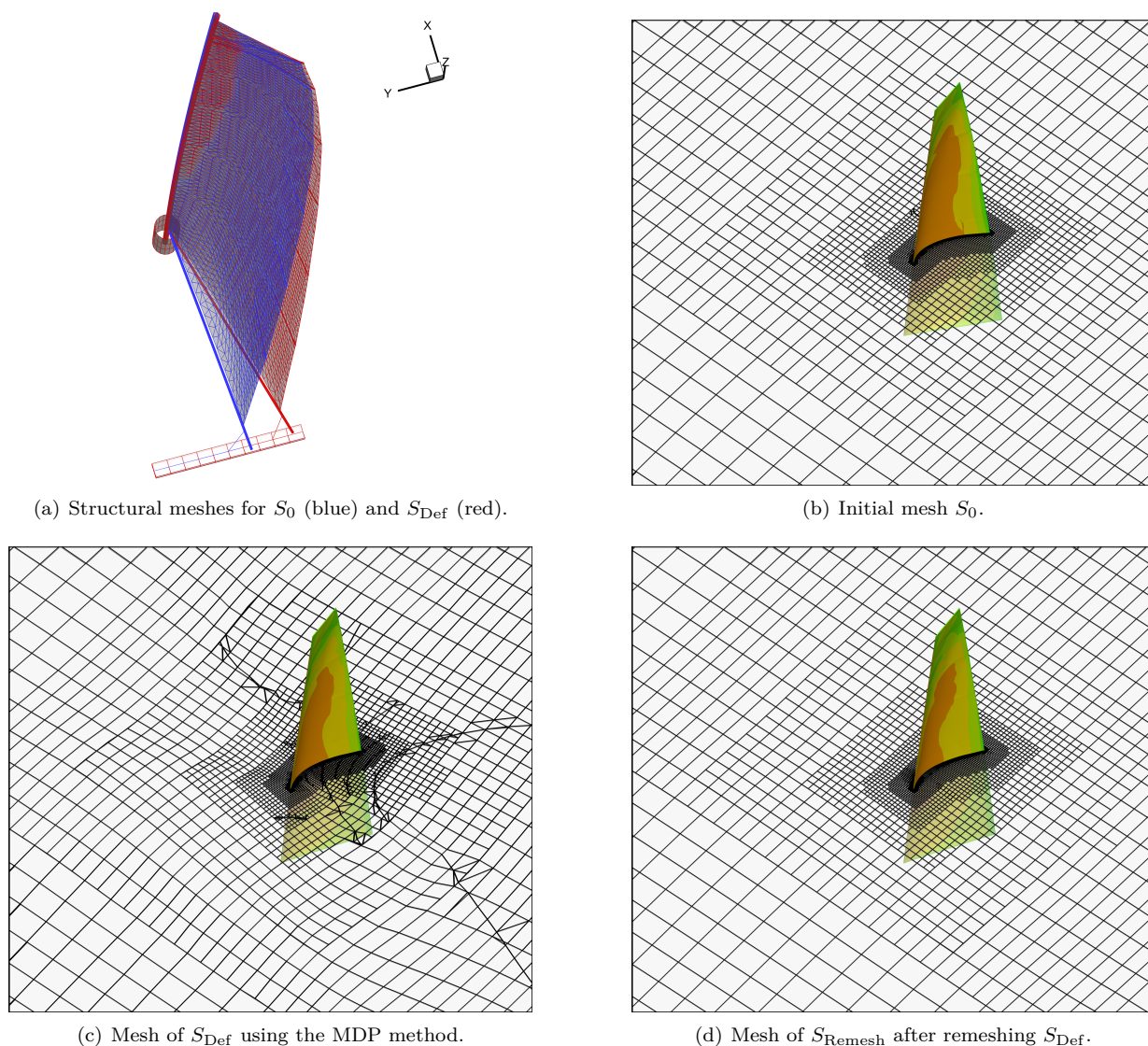


Figure 10: Structural and fluid meshes for different trimming parameters and mesh generation methods (see text for more details).

	C_X	C_Y	$T_{\text{sheet}} [N]$
S_{Def}	0.476	-0.841	12.6
S_{Remesh}	0.477	-0.847	12.5
Differences	0.3%	0.7%	0.8%

Table 1: Comparison of the computed fluid loads for the Mesh Deformation Propagation method (S_{Def}) and the corresponding remeshed solution (S_{Remesh}).

4.2.2. Experimental validation

Experimental measurements are also used to validate the viscous numerical model and assess its ability to represent the wind tunnel experiment. In Table 2 we compare to the experimental values the computed fluid loads for 3 different meshes of the fluid domain having increasing resolution. The computations correspond to the experimental optimal trimming points $(L_{\text{sheet}}, L_{\text{car}}) = (133, 138)$ mm. The three meshes, M_0 , M_1 and M_2 have ≈ 1.5 , ≈ 3.4 and ≈ 4.3 million cells respectively. They were generated with the remeshing procedure discussed above. We can see that the numerical loads are close to each other, denoting again the convergence of the computation with respect to the fluid mesh size. The thrust force coefficient C_X and sheet tension T_{sheet} are also in excellent agreement with their experimental values. The magnitude of the side force coefficient C_Y , on the contrary, appears to be numerically under-estimated by roughly 15%. This discrepancy level is not surprising and can be explained by both the experimental uncertainties and the numerical modeling errors. We shall discuss further the origins of the discrepancies in the rest of the paper. In any case, the mesh with around 1.5 million cells seems to be refined enough to perform the numerical trimming optimization, given all other sources of errors.

	C_X	C_Y	$T_{\text{sheet}} [N]$	N_{cell}
Experimental	0.497	-1.026	14.9	-
M_0	0.476	-0.844	14.5	1.5 M
M_1	0.467	-0.831	14.3	3.4 M
M_2	0.483	-0.849	14.6	4.3 M

Table 2: Comparison of the fluid loads computed using 3 different meshes with increasing resolution and their corresponding experimental values. Computational case corresponding to the experimental optimal trimming point.

The comparison with the experiment measurements can also be made for the geometries (flying shapes). For instance, Figure 11(a) and Figure 11(b) report the evolutions of the sail's twist angle and camber as functions of the height Z above the bottom boundary (the bottom of the sail is at $Z = 0.2$ m). These two plots stress the convergence of the numerical prediction with respect to the mesh size, as no clear differences between the 3 meshes are reported. The twist distribution is also in excellent agreement with the measured one. On the contrary, differences between numerical and experimental values are not negligible for the camber distribution, with a maximum difference as large as $\approx 4.5\%$ of the chord length around 1.5 m height. Specifically, the camber of the sail appears to be numerically overestimated in the middle part of the sail. Since the highest experimental point is highly sensible to experimental errors in measurements, it should be less cambered than what we have measured and we expect a camber difference close to the one found in the first bottom measurement.

To better appreciate the differences between the numerical and experimental results, we provide in Figure 12 a visual comparison of the two flying shapes. In the experimental case shown in Figure 12(a), a diagonal wrinkle of the sail is clearly visible. This is in contrast to the corresponding numerical flying shape, shown in 12(b), which is smooth and presents no such wrinkle. The wrinkle can explain the differences in the camber distribution (Figure 11(b)), as wrinkles generally tend to reduce the sail camber. The absence of wrinkle in the numerical solution could be due to an incorrect prescription of the tension in the two top battens (horizontal beams) of the sail, which is difficult to measure, and the inability of the numerical model to capture these types of wrinkles. Another important possible source of discrepancies between the flying shapes is the boundary conditions and confinement effects, which are known to have a significant impact on

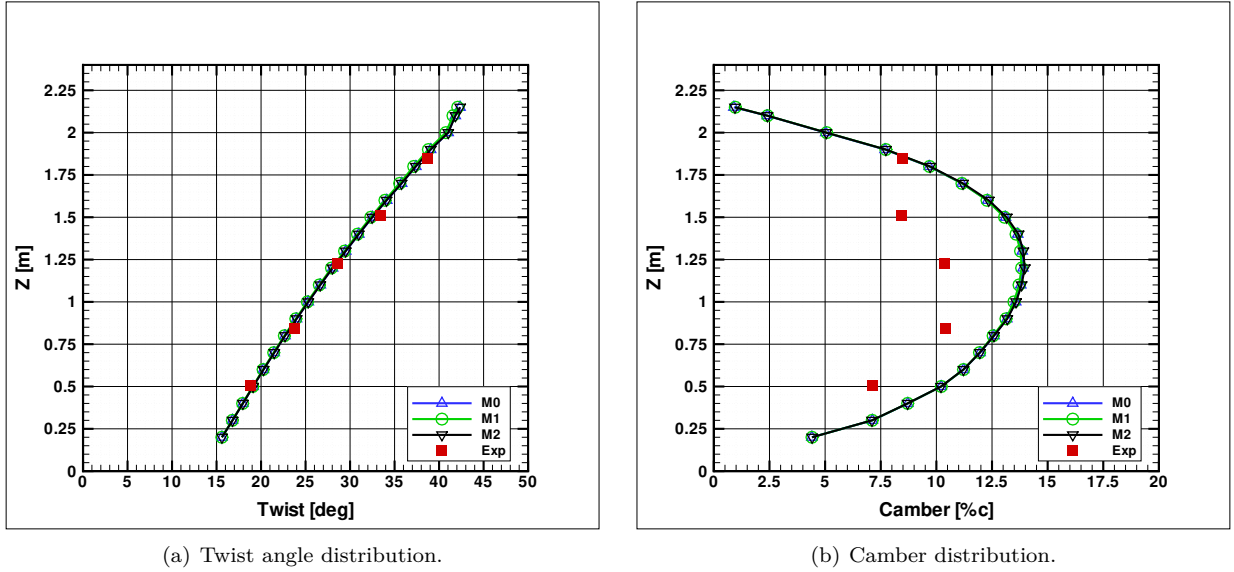
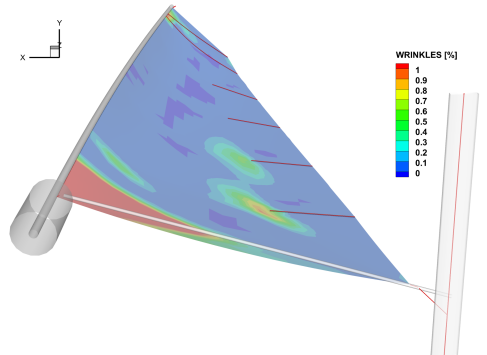


Figure 11: Comparison of the experimental and numerical twist and camber distributions at the optimal experimental trimming points. Three numerical meshes $M_{0,1,2}$ are tested with size reported in Table 2.

the computed aerodynamic forces [47].



(a) Experimental flying shape.



(b) Numerical flying shape. The color contours indicate the wrinkles rate.

Figure 12: Comparison of the experimental and numerical (viscous model) flying shapes at trimming parameters $L_{\text{sheet}} = 133$ and $L_{\text{car}} = 138$.

Based on this validation campaign, we use in the following $\approx 2,700$ membrane elements for the structural mesh of the sail, and meshing parameters such that the fluid mesh size has ≈ 1.5 million finite volumes. With this discretization, the viscous FSI solution is computed with enough accuracy and in a reasonable time of ≈ 5 h on a 64 CPUs cluster.

4.3. Numerical Optimization

The results of the numerical sail trimming optimization are now presented. The optimization considers again the performance function defined in (23). The optimization procedure is the same as for the experimental case, except that $\mathcal{P}(\mathbf{x})$ is numerically evaluated, solving the FSI problem at the proposed trimming

points \mathbf{x}_i . We shall denote $\mathcal{P}^{\text{num}}(\mathbf{x})$ the numerical performance. In addition, the "noise" parameter σ_ϵ of the Gaussian process is not fixed to an a priori value, as in Section 3, but is inferred from the observations (see (18)).

4.3.1. Inviscid flow solver

The optimization is first applied on the structural solver coupled to the inviscid flow solver. The advantages of the inviscid model are its low computation time, compared to the viscous solver, and the simplicity of dealing with the sail deformations (no volume mesh needs be generated).

Figure 13 shows the predictive mean $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$ at convergence, which is achieved at iterations 38 (it must be remember that the first 10 iterates are selected randomly and are not actual iterations of the procedure). This predictive mean should be compared with its experimental counter-part depicted in Figure 6(a). It can be seen that the inviscid and experimental predictive mean differ qualitatively, both in their magnitudes (note the change in the color range) and in the location of their respective optimum. Specifically, though $\hat{\mathcal{P}}_n^{\text{exp}}(\mathbf{x})$ and $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$ are both smooth with a unique maximum, the inviscid optimum corresponds to a trimming with L_{car} fully trimmed to the windward side and L_{sheet} quite eased, while the car is trimmed to the leeward side and the sheet is tightened in the experimental optimum. The optimal inviscid trimming corresponds to an unrealistically cambered sail. Such trimming is favored because the inviscid model cannot account for detached flow situations, yielding non-physical solutions with large overestimation of the performance in this regime. This example illustrates the importance of using a physically realistic predictive model that remains valid over the whole parameter domain. Otherwise, the numerical optimization procedure can produce an unphysical solution, even if the model is actually fairly accurate in the neighborhood of the physical optimum. In the present case, the problem could be remedied by means of an ad hoc penalization of the performance function; for instance one could add a righting moment penalty term or artificially decrease the performance for trimmings likely to produce a detached flow [51].

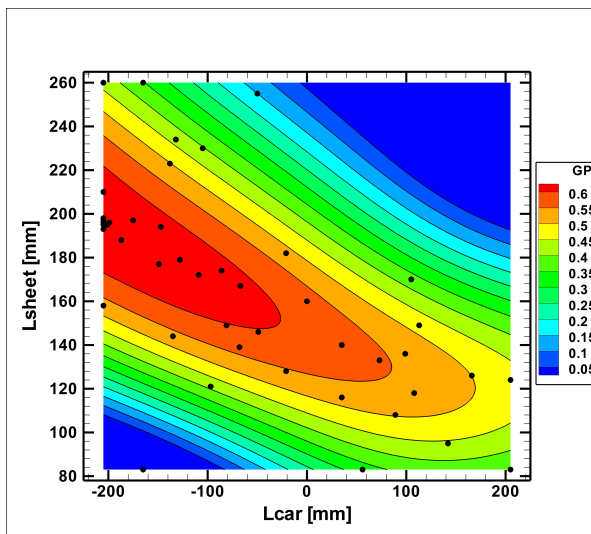


Figure 13: Predictive mean $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$ at iteration 38 (inviscid model, $\sigma_\epsilon = 0.006$).

4.3.2. Viscous flow solver

The optimization is now applied coupling the structural solver with the viscous solver. For reasons that will be explained soon, the parameter domain is extended to $L_{\text{car}} \in [-100, 310]$ (mm), while the range of L_{sheet} is kept as before. However, the optimization procedure is still initialized with the same LHS points as previously.

Figure 14 shows the first two moments of the GP model of $\mathcal{P}^{\text{num}}(\mathbf{x})$ at the convergence of the optimization procedure, which is achieved at iteration 34. Note that the number of iterations to converge is very close to the experimental case (with noise). The predictive mean $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$ reported in Figure 14(a) is again smooth with a unique optimum. Further, for $L_{\text{car}} \in [-210, 150]$ mm $\hat{\mathcal{P}}_n^{\text{num}}$ and \mathcal{P}^{exp} are in good agreement (see Figure 6(a)). However, the hill of $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$ containing the numerical optimum has a larger extension and is flatter compared to the experimental case. Consequently, the sequence of proposed numerical optima converges to a value of L_{car} larger than for the experimental case, in fact slightly outside of the range of the experimental test. This was the motivation for extending the L_{car} range: to encompass the numerical optimum. The standard deviation of the GP model of $\mathcal{P}^{\text{num}}(\mathbf{x})$, shown in Figure 14(b), has a structure comparable in shape and magnitude to the experimental one in Figure 6(b), at least in the areas that were jointly sampled areas. Also, the inferred $\sigma_\epsilon = 0.022$ is not far from the experimental value, even though they have very different origins and account for totally different effects (experimental variability and numerical errors).

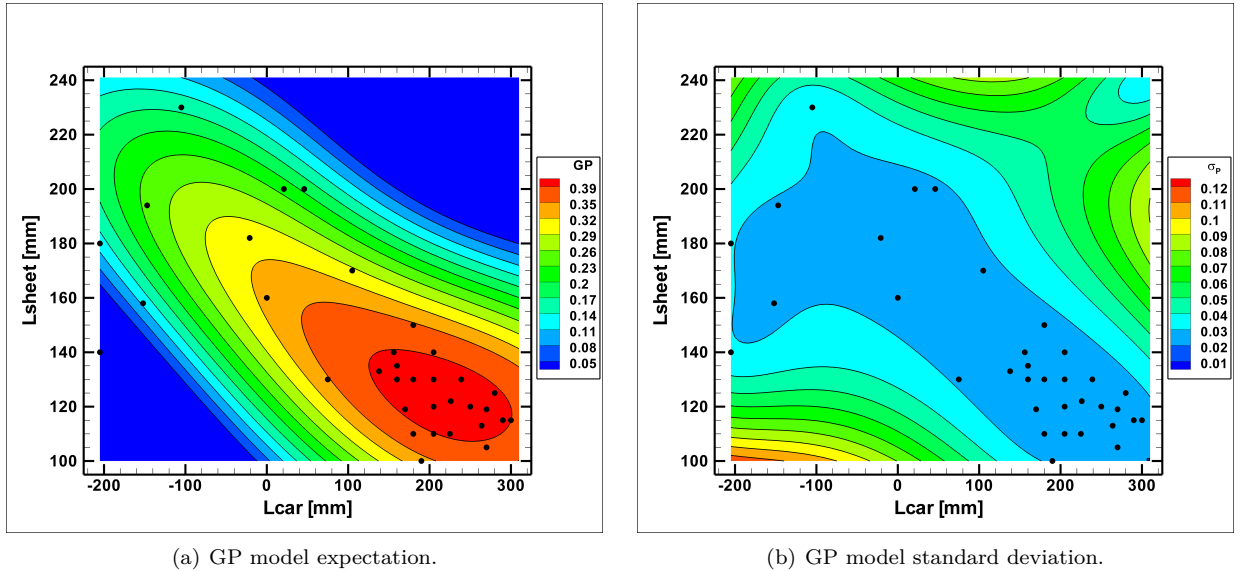


Figure 14: GP model of $\mathcal{P}^{\text{num}}(\mathbf{x})$ at iteration 34 (viscous model, $\sigma_\epsilon = 0.022$).

The convergence of the viscous optimization procedure is reported in Figure 15, where the computed $\mathcal{P}^{\text{num}}(\mathbf{x}_n)$ is plotted as a function of the iteration index. Again, the first ten values correspond to the initial sampling of the parameter domain. After these first points, the computed performance improves and eventually stabilizes with slowly decaying fluctuations after iteration 20. This behavior is similar to the experimental results reported in Figure 7. Figure 15 also provides the evolution with the iteration index of the inferred σ_ϵ . It is seen that σ_ϵ decreases (on average) as the optimization proceeds and asymptotically converges to a finite value $\sigma_\epsilon \approx 0.022$ (read on the right-hand axis). The fact that σ_ϵ does not go to zero asymptotically indicates that the GP construction is informed of the numerical errors and does not attempt to fit exactly the computed performances. In other words, as for the experimental case, the GP-based optimization is able to smooth out part of the numerical errors inherent, for example, to the mesh deformations, the approximation of steady states or the convergence of nonlinear solvers.

To complete the comparison of the experimental and numerical solutions, we report in Table 3 the optimal trimming parameters and the corresponding optima of $\hat{\mathcal{P}}_n^{\text{num}}$ and $\mathcal{P}_n^{\text{exp}}$ at convergence. We observe that the experimental and numerical solution are significantly different in terms of optimum locations, particularly for L_{car} : 138 mm in the experimental case and 226 mm in the numerical case. In contrast, the predicted performances in the fourth column of Table 3 are in much better agreement. The flatness of the

and mechanical properties of the sail and spar elements. Regarding the mechanical properties of the mast and boom, as well as the stiffnesses of the sail fabrics, measured before and after the experimental tests were found to be accurate enough; Assuming an overly large 2% range of variation to model these parameters, no significant effect was observed in the predicted performance with consequently a negligible impact on the optimal solution. The tensions in the 2 top battens of the sail are another potential source of uncertainties, that could significantly affect the model prediction, in particular through the direct modification of the sail camber and the creation-resorbing of wrinkles. However, the batten tensions were not systematically measured during the experimental campaign, such that determining a realistic variability range is not possible and we have preferred to disregard these uncertainties in the present work. We are then left with the two main characteristics of the wind-tunnel inflow: the AWA and AWS. Based on experimental measurements, we have set the uncertainty ranges at 40 ± 2 degrees for the AWA and at 3.5 ± 0.175 m/s for the AWS. We further assume uniform (least informative) distributions for the AWA and AWS which are considered independent.

5.1. Uncertainty in the Optimal Performance

In this section we quantify the uncertainty, due to the uncertain AWA and AWS, in the numerical performance prediction at the optimal trimming point approximated by $\hat{\mathbf{x}}_n$ given by (19), that is $(L_{\text{sheet}}, L_{\text{car}}) = (122, 226)$ mm. To this end, $\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$ is seen as a function of AWA and AWS which approximated using a Polynomial Chaos expansion [52, 22]. The expansion coefficients are obtained using the non-intrusive Sparse Pseudo Spectral Projection (SPSP) method [53, 54, 55] which requires the resolution of the FSI model for selected AWA and AWS values located on a sparse grid. An isotropic PC expansion with maximal degree 4 was found necessary to accurately approximate the dependences, corresponding to a sparse grid having a total number of 17 grid points.

Figure 16(a) shows the PC approximation of $\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$ as a function of AWA and AWS in the uncertainty range. The sparse grid points involved in the PC construction are also shown using black squares. The performance is seen to have a low dependence on the wind speed AWS over the considered uncertainty range, especially at the lowest wind angle. The surface plot also indicated that the performance monotonically depends on the AWA, and this dependence is stronger at the highest wind speed.

The influence of AWA and AWS can be quantified using global sensitivity indices, also known as the Sobol indices [56, 57], which can be easily computed from the PC approximation [58, 59]. First and total sensitivity indices of the predicted performance are reported in Table 4. The first order indices measure the fractions of the variance due to the respective factor (AWA or AWS) without any interaction with other factors. On the contrary, the total indices account for the effect of the factor and all its interactions with other factor. The table confirms the low influence of AWS compared to AWA, with a total sensitivity index barely exceeding 2%. Conversely, the AWA variability is responsible for 98% of the optimal prediction variability, and the two factors are weakly interacting. The low influence of the wind speed can be explained by the normalized form of the performance and the relative stiffness of the sail system that does not undergo significant elastic deformations over the AWS uncertainty range.

	AWA	AWS
First order	0.9776	0.016
Total order	0.9838	0.022

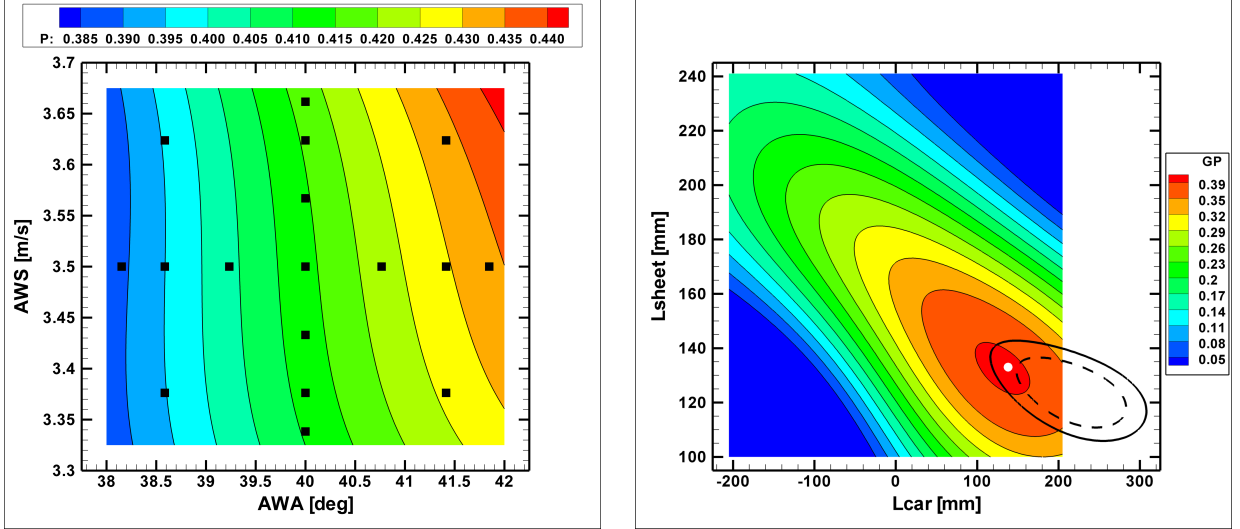
Table 4: First and total order sensitivity indices of $\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$, associated to AWA and AWS.

The PC approximation can be averaged over the uncertainty domain to give $\bar{\mathcal{P}}^{\text{num}}(\hat{\mathbf{x}}_n) = 0.413$; This averaged performance agrees up to the third significant digit with the nominal predicted performance $\hat{\mathcal{P}}_n^{\text{num}}(\hat{\mathbf{x}}_n)$ (that is for AWA= 40 degrees and AWS= 3.5 m/s). Then similarly, the standard deviation over the uncertainty range can be estimated from the PC expansion; we find $\sigma_{\mathcal{P}} = 0.014$, corresponding to a low coefficient of variation (ratio of mean and standard deviation) less than 3.5%. Having characterized the uncertainty in the performance at the nominal optimum point $\hat{\mathbf{x}}_n$, we would like to deduce an uncertainty in the optimum itself. In Section 5.2 we shall consider the resolution of all the optimization problems with uncertain

AWA and AWS, to assess the uncertainty in $\hat{\mathbf{x}}_n$. Here, we adopt a simpler characterization based on the distance to the nominal optimal performance $\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$; we define the family of uncertainty sets $X(\delta) \subset \Omega$, parametrized by $\delta \geq 0$, as follows:

$$X(\delta) = \{\mathbf{x} \in \Omega; \mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n) - \mathcal{P}^{\text{num}}(\mathbf{x}) < \delta\}.$$

In words, $X(\delta)$ is the set of trimmings points whose nominal performance is in a distance less than δ to the optimal nominal performance. In particular, $X(\sigma_{\mathcal{P}})$ is the set of trimmings points that are within a distance less than one AWA and AWS-induced standard deviation. To compute this set, we substitute the numerical performance $\mathcal{P}^{\text{num}}(\mathbf{x})$ with $\hat{\mathcal{P}}_n^{\text{num}}(\mathbf{x})$. The boundary of the set $X(\sigma_{\mathcal{P}})$ is plotted in Figure 16(b) using a dotted line. It is superposed to the color contours of the experimental performance $\hat{\mathcal{P}}_n^{\text{exp}}(\mathbf{x})$. We see that the experimental optimum is not far from being included in $X(\sigma_{\mathcal{P}})$. Extending the sets using $\delta = k\sigma_{\mathcal{P}}$, with $k=2,3,\dots$, is not reasonable for bounded distributions. Instead we use for largest admissible set $X(\delta_{\text{max}})$, for the upperbound distance $\delta_{\text{max}} = \overline{\mathcal{P}}^{\text{num}}(\hat{\mathbf{x}}_n) - \mathcal{P}_{\text{min}}^{\text{num}}$ where $\mathcal{P}_{\text{min}}^{\text{num}}$ is the minimum of the AWA and AWS surface response. The boundary of the set $X(\delta_{\text{max}}) \supset X(\sigma_{\mathcal{P}})$ is shown in Figure 16(b) using a solid line. It is seen that the set $X(\delta_{\text{max}})$ contains the experimental optimum, suggesting that the discrepancy between the experimental and numerical optima can be partly explained by the experimental and model uncertainties.



(a) Color contours of the PC approximation of the dependences of $\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$ with the AWA and AWS. The dark points indicate the sparse grid points supporting the PC approximation.

(b) Color contours of $\hat{\mathcal{P}}_n^{\text{exp}}(\mathbf{x})$ superposed with the boundaries of the uncertainty sets $X(\sigma_{\mathcal{P}})$ (dashed line) and $X(\delta_{\text{max}})$ (solid line) and experimental optimum (white point).

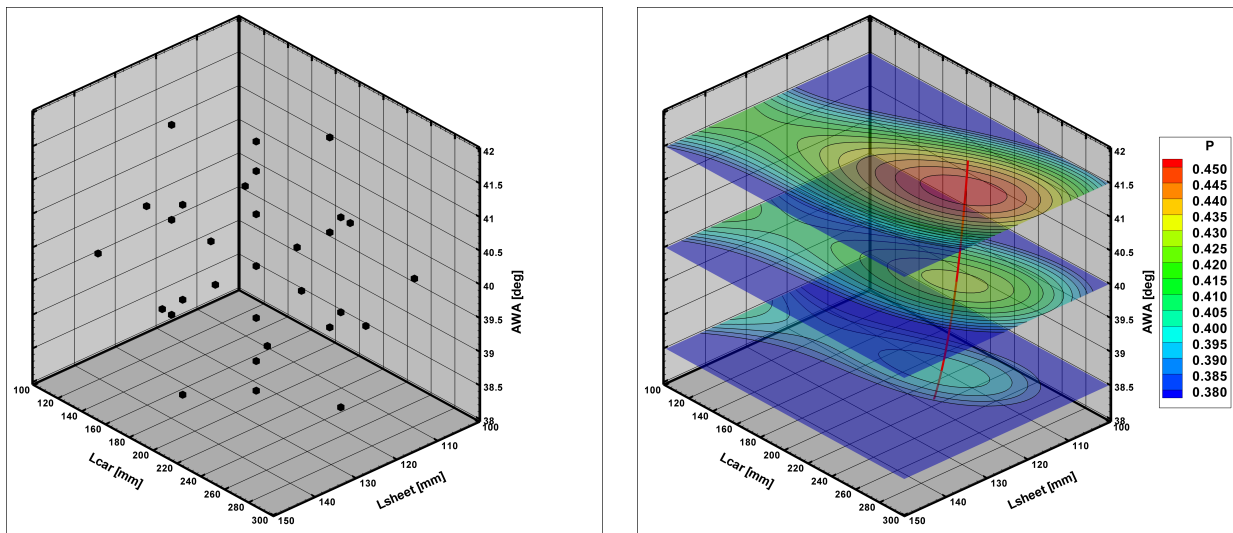
Figure 16: Effects of uncertainties in the AWA and AWS.

5.2. Uncertainty on Optimal Trimming

The analyses presented in Section 5.1 demonstrate the satisfactory agreement between the experimental and numerical optimal solutions, in the sense that the difference in their optimal performances is consistent with the model uncertainties in the AWA and AWS. In this section, we directly examine the uncertainty in the optimal trimming and its robustness. Following the previous findings on the dominant influence of the AWA relative to the AWS, we restrict ourselves to this unique uncertainty source in the following, keeping the same uncertainty range as before. Our objective is to characterize the dependence with the AWA of the numerical optimum, that is to determine $\hat{\mathbf{x}}_n(\text{AWA})$ and subsequently propose a robust optimum. To this end, we start by generating a PC expansion to approximate the dependences of the numerical performance with respect to the trimming parameters and the AWA. We again rely on the SPSP method assuming a

uniform distribution of L_{car} , L_{sheet} and AWA in the domain $[100, 150] \times [100, 300] \times [38, 42]$. Note that the trimming domain has been restricted to a small portion of Ω around the nominal numerical optimum. The isotropic sparse grid used to construct the PC expansion of the performance is shown in Figure 17(a); it has 31 points, requiring as many resolutions of the FSI problem, and leading to a polynomial approximation with maximum partial degree of 3. The resulting PC approximation is illustrated in Figure 17(b), where shown are the colour contours of the numerical performance in the $(L_{\text{car}}, L_{\text{sheet}})$ domain for three values of AWA = 38.5, 40.0 and 41.5 deg. The contours for AWA = 40 deg should be compared with the predicted mean \hat{P}_n^{opt} of the GP model shown in Figure 14(a). Differences between the PC and GP models are visible, with in particular the presence of a second local maximum along the domain boundary. However, increasing accuracy of the PC expansion would require significantly more FSI solves, and the PC approximation is believed accurate enough for the uncertainty characterization of the optimum.

For the characterization, we rely on the determination of the optimal trimming solution $\hat{\mathbf{x}}_n(\text{AWA})$, for $\text{AWA} \in [38, 42]$. For a given value of the AWA, the optimum is determined by a simple Newton optimization method, exploiting the polynomial form of the PC approximation. The function $\hat{\mathbf{x}}_n(\text{AWA})$ is shown as a red line in Figure 17(b). We can see that the optimal trimming corresponds to a car moved leeward and a sheet progressively eased as the AWA increases.



(a) Sparse grid for the PC approximation of the numerical performance in the L_{sheet} , L_{car} and AWA domain.

(b) Color contours of the PC approximation of the performance for 3 values of the AWA: 38.5, 40 and 41.5 degrees. Also shown is the optimal trimming as a function of the AWA (red line).

Figure 17: Effect of the AWA on the performance and optimal trimming.

The uncertainty in the optimum $\hat{\mathbf{x}}_n$ can be appreciated from the values collected in Table 5, which reports the (AWA) averages and standard deviations of the trimming parameters and optimal performance. The AWA uncertainty is seen to have a greater influence on the optimal car trimming (13 mm standard deviation) than on the sheet trimming (1 mm standard deviation). Note that the averaged trimming point is close to the nominal numerical solution but remains quite different from the experimental one. In addition, the coefficient of variation of the optimal performance is seen to be slightly less than 6%, a significantly high value given the AWA range. This behavior is consistent with the findings of the previous of Section 5.1.

Finally, Table 6 presents the optimal trimming for the AWA-averaged numerical performance. It corresponds to the best (most robust) fixed trimming solution that one would select knowing that the AWA is uncertain, to yield the best performance on average. The standard deviation with respect to the AWA of this robust optimal solution is also provided. It is remarkable that the robust trimming parameters are close to the averaged trimming solution reported in Table 5 and to the optimal solution for the nominal AWA

	L_{sheet} [mm]	L_{car} [mm]	$\mathcal{P}^{\text{num}}(\hat{\mathbf{x}}_n)$ (PC approx.)
Mean	120	238	0.427
Standard deviation	1	13	0.025

Table 5: AWA averages and standard deviations of the numerical optimum trimmings and optimal performance. Quantities are based of the PC expansion of the numerical performance.

value. However, the robust and nominal trimmings yield different averaged performances, with an increase from 0.413, using the optimum for the nominal AWA, to 0.426 for the robust optimum solution.

L_{sheet} [mm]	L_{car} [mm]	Pred. \mathcal{P}
120	240	0.426 ± 0.026

Table 6: Robust optimal trimming based on (AWA)-averaged numerical performance. Also reported is the mean performance with \pm standard deviation. Quantities are based on the PC expansion of the numerical.

6. Conclusion

We have proposed to use a Gaussian process model based optimization procedure to enable the optimization of trimming parameters in complex nonlinear sail systems. The approach was demonstrated on experimental optimization of a sail trimming in the Yacht Research Unit wind tunnel. These experiments have demonstrated the validity of the approach, which converges quickly on this problem, without exploring uninteresting trimming values. It was also shown that the GP model approach is very robust against experimental noise in the performance measurements.

To assess the validity and relevance of the experimental optimization, a comparison with a purely numerical optimization has been proposed. To this end, detailed numerical models of the wind tunnel experiment and sail have been established, considering the resolution of the nonlinear Fluid-Structure Interactions problems. An inviscid and a viscous flow solvers have been compared to highlight the importance of using a model physically correct over the whole optimization domain. The most complex, and physically correct, numerical model is based on a turbulent flow solver coupled with a nonlinear elastic solver, with a mesh deformation method to handle the changes in the sail geometries. This FSI solver can be considered representative of the state of the art for this kind of simulations. Discretization parameters were carefully selected to ensure sufficient convergence while maintaining a computational cost low enough to enable the numerical optimization, and the FSI solution was validated using several experimental measurements.

Performing the optimization on the numerical model confirmed the effectiveness of the GP-based approach. The convergence on the numerical optimum was achieved in a number of iterations comparable to the experimental case. In fact, we have shown that, using a limited set of computations, the GP model is able to accurately reconstruct the computed performance. Comparing the experimental and numerical optima, we found that while the corresponding performances and fluid forces are in excellent agreement, the optimal trimming parameters differ significantly, in particular the trimming of the car which is set more leeward in the numerical case than in the experimental one. Several modeling imperfections can explain these differences and it can be reasonably claimed that they are consistent with the current predictive capabilities of state of the art FSI solvers. In any cases, the GP based optimization is not responsible for these differences, since it does not introduce noticeable errors, and only a better numerical modeling of the experimental set-up would help reducing the observed discrepancies. Possible avenues in this direction have been discussed such as improved batten models, better boundary conditions for the flow, accounting for mast/flow interaction or more advanced turbulence model. We also focused on the influence of experimental uncertainties on the optimal performance and trimming, focusing principally on the apparent wind angle. We have shown that the uncertainty in the AWA induces an uncertainty in the performance which is consistent with the distance between the experimental and numerical optimal trimmings, and the important

effect of the AWA on the trimming of the car. We finally were interested in considering uncertainties in the definition of the optimum and introducing robust optimization.

Though the results reported in the paper have demonstrated the efficiency of the procedure, in terms of number of performance estimations, the method remains to be tested on problems involving larger sets of trimming parameters, for instance an optimization of a realistic full rig system. This is currently investigated numerically. In terms of future improvements of the optimization procedure, current developments concern the treatment of constrained problems. We are also planning to introduce multi-fidelity concepts [60] to further reduce the computational cost of optimizing complex nonlinear fluid-structure interaction problems.

Acknowledgments

The authors wish to acknowledge the researchers and staffs of the Yacht Research Unit for their welcoming and support during the experimental campaign at the wind tunnel. Contributions of INCIDENCE SAILS and NUMECA companies are also acknowledged. This work was partially funded by the European Union's Seventh Program for research, technological development and demonstration under grant agreement No PIRSES-GA-2012-318924, and from the Royal Society of New Zealand for the UK-France-NZ collaboration project SAILING FLUIDS (see www.sailingfluids.org). This work was also supported by the "Laboratoire d'Excellence" LabexMER (ANR-10-LABX-19) and co-funded by a grant from the French government under the program "Investissements d'Avenir".

References

- [1] P. V. Oossanen, Predicting the Speed of Sailing Yachts, SNAME 101 (1993) 337–397.
- [2] H. Hansen, P. S. Jackson, K. Hochkirch, Real-time velocity prediction program for wind tunnel testing of sailing yachts, in: Proc. The Modern Yacht, Southampton, UK, 2003.
- [3] R. Korpus, Performance Prediction without Empiricism: A RANS-Based VPP and Design Optimization Capability, in: The 18th Chesapeake Sailing Yacht Symposium, SNAME, 2007.
- [4] L. Huetz, P. E. Guillermin, Database building and statistical methods to predict sailing yacht hydrodynamics, Ocean Engineering 90 (2014) 21–33.
- [5] B. Augier, P. Bot, F. Hauville, M. Durand, Experimental validation of unsteady models for fluid structure interaction: Application to yacht sails and rigs, Journal of Wind Engineering and Industrial Aerodynamics 101 (2012) 53–66.
- [6] D. Trimarchi, Analysis of downwind sail structures using non-linear shell finite elements, PhD Thesis, University of Southampton, 2012.
- [7] W. Menotti, M. Durand, D. Gross, Y. Roux, D. Glehen, L. Dorez, An unsteady FSI investigation into the cause of the dismating of the Volvo 70 Groupama 4, in: INNOVSail, Innovation in high performance sailing Yacht, Lorient, 197, 2013.
- [8] N. Rousselon, Optimization for Sail Design, in: modeFRONTIER Conference, 2008.
- [9] V. G. Chapin, R. Neyhousser, G. Dullian, P. Chassaing, Design optimization of interacting sails through viscous CFD, in: INNOVSail, Innovation in high performance sailing Yacht, Lorient, 2008.
- [10] R. Ranzenbach, D. Armitage, A. Carrau, Mainsail Planform Optimization for IRC 52 Using Fluid Structure Interaction, in: The 21st Chesapeake Sailing Yacht Symposium, SNAME, 2013.
- [11] J. Nelder, R. Mead, A Simplex Method for Function Minimization, Computer Journal 7 (4) (1965) 208–313.
- [12] T. Bäck, H. P. Schwefel, An Overview of Evolutionary Algorithms for Parameter Optimization, Evolutionary computation 1 (1) (1993) 1–23.
- [13] N. Hansen, The CMA Evolution Strategy: A Comparing Review, in: Towards a new evolutionary computation, Springer, 75–102, 2006.
- [14] J. Laurenceau, P. Sagaut, Efficient response surfaces of aerodynamic functions with Kriging and Cokriging, AIAA Journal 46 (2) (2008) 498–507.
- [15] S. Jeong, M. Murayama, K. Yamamoto, Efficient Optimization Design Method Using Kriging Model, Journal of aircraft 42 (2) (2005) 413–420.
- [16] B. Glaz, P. P. Friedmann, L. Liu, Helicopter Vibration Reduction throughout the Entire Flight Envelope Using Surrogate-Based Optimization, Journal of the American Helicopter Society 54 (1) (2009) 12007–12007.
- [17] F. di Pierro, S.-T. Khu, D. Savić, L. Berardi, Efficient multi-objective optimal design of water distribution networks on a budget of simulations using hybrid algorithms, Environmental Modelling & Software 24 (2) (2009) 202 – 213, ISSN 1364-8152, doi:<http://dx.doi.org/10.1016/j.envsoft.2008.06.008>, URL <http://www.sciencedirect.com/science/article/pii/S1364815208001084>.
- [18] A. J. Espinet, C. A. Shoemaker, Comparison of optimization algorithms for parameter estimation of multi-phase flow models with application to geological carbon sequestration, Advances in Water Resources 54 (2013) 133 – 148, ISSN 0309-1708, doi:<http://dx.doi.org/10.1016/j.advwatres.2013.01.003>, URL <http://www.sciencedirect.com/science/article/pii/S0309170813000122>.

- [19] N. Aghajari, M. Schäfer, Efficient shape optimization for fluid–structure interaction problems, *Journal of Fluids and Structures* 57 (2015) 298 – 313.
- [20] J. Degroote, I. Couckuyt, J. Vierendeels, P. Segers, T. Dhaene, Inverse modelling of an aneurysm’s stiffness using surrogate-based optimization and fluid-structure interaction simulations, *Structural and Multidisciplinary Optimization* 46 (3) (2012) 457–469.
- [21] V. K. Saul’ev, I. I. Samoilova, Approximation methods for the unconstrained optimization of functions of several variables, *Journal of Soviet Mathematics* 4 (6) (1975) 681–705.
- [22] O. P. Le Maître, O. M. Knio, *Spectral Methods for Uncertainty Quantification*, Scientific Computation, Springer, New York, NY, 2010.
- [23] T. Simpson, J. Poplinski, N. P. Koch, J. Allen, *Metamodels for Computer-based Engineering Design: Survey and recommendations*, *Engineering with Computers* 17 (2) (2001) 129–150, ISSN 1435-5663, doi:10.1007/PL00007198, URL <http://dx.doi.org/10.1007/PL00007198>.
- [24] J. P. Kleijnen, Kriging metamodeling in simulation: A review, *European Journal of Operational Research* 192 (3) (2009) 707 – 716, ISSN 0377-2217, doi:<http://dx.doi.org/10.1016/j.ejor.2007.10.013>, URL <http://www.sciencedirect.com/science/article/pii/S0377221707010090>.
- [25] V. Vapnik, *The nature of statistical learning theory*, Springer-Verlag New York, Inc., New York, NY, USA, ISBN 0-387-94559-8, 1995.
- [26] D. R. Jones, M. Schonlau, W. J. Welch, Efficient Global Optimization of Expensive Black-Box Functions, *Journal of Global optimization* 13 (4) (1998) 455–492.
- [27] D. Ginsbourger, R. Le Riche, L. Carraro, *Computational Intelligence in Expensive Optimization Problems*, chap. Kriging Is Well-Suited to Parallelize Optimization, Springer Berlin Heidelberg, Berlin, Heidelberg, 131–162, 2010.
- [28] J. Liu, W.-P. Song, Z.-H. Han, Y. Zhang, Efficient aerodynamic shape optimization of transonic wings using a parallel infilling strategy and surrogate models, *Structural and Multidisciplinary Optimization* (2016) 1–19 ISSN 1615-1488, doi: 10.1007/s00158-016-1546-7, URL <http://dx.doi.org/10.1007/s00158-016-1546-7>.
- [29] M. N. Gibbs, *Bayesian Gaussian Processes for Classification and Regression*, Ph.D. thesis, University of Cambridge, 1997.
- [30] C. E. Rasmussen, C. K. I. Williams, *Gaussian Processes for Machine Learning*, MIT Press, 2006.
- [31] R. Duvinneau, P. Chandrashekar, Kriging-based optimization applied to flow control, *International Journal for Numerical Methods in Fluids* 69 (11) (2012) 1701–1714.
- [32] M. L. Stein, *Interpolation of Spatial Data - Some Theory for Kriging*, Springer Science & Business Media, 2012.
- [33] V. Picheny, T. Wagner, D. Ginsbourger, A benchmark of kriging-based infill criteria for noisy optimization, *Structural and Multidisciplinary Optimization* 48 (3) (2013) 607–626, ISSN 1615-1488, doi:10.1007/s00158-013-0919-4, URL <http://dx.doi.org/10.1007/s00158-013-0919-4>.
- [34] R. Von Mises, *Mathematical Theory of Probability and Statistics*, Academic press, 1964.
- [35] D. R. Jones, *A Taxonomy of Global Optimization Methods Based on Response Surfaces*, *Journal of global optimization* 21 (4) (2001) 345–383.
- [36] D. Huang, T. T. Allen, W. I. Notz, N. Zeng, Global Optimization of Stochastic Black-Box Systems via Sequential Kriging Meta-Models, *Journal of global optimization* 34 (3) (2006) 441–466.
- [37] N. Hansen, A. Ostermeier, Completely Derandomized Self-Adaptation in Evolution. *Strategies, Evolutionary Computation* 9 (2) (2001) 159–195.
- [38] M. D. McKay, R. J. Beckman, W. J. Conover, A Comparison of Three Methods for Selecting Values of Input Variables in the Analysis of Output from a Computer Code, *Technometrics* 42 (1) (2000) 55–61.
- [39] P. Chandrashekar, R. Duvinneau, Study of some strategies for global optimization using Gaussian process models with application to aerodynamic design, Tech. Rep. RR-6964, INRIA, 2009.
- [40] R. G. J. Flay, A twisted flow wind tunnel for testing yacht sails, *Journal of Wind Engineering and Industrial Aerodynamics* 63 (1–3) (1996) 171 – 182, ISSN 0167-6105, special issue on sail aerodynamics.
- [41] D. J. Le Pelley, O. Modral, V-Spars: A Combined Sail and Rig Shape Recognition System Using Imaging Techniques, in: *Proc. 3rd High Performance Yacht Design Conference Auckland, New Zealand, Dec, 2–4, 2008*.
- [42] B. Augier, *Etudes expérimentales de l’interaction fluide-structure sur surface souple: application aux voiles de bateaux.*, PhD Thesis, Université de Bretagne Occidentale, 2012.
- [43] J. Katz, *A. Plotkin, Low-Speed Aerodynamics*, Cambridge University Press, second edn., 2001.
- [44] M. Durand, *Interaction fluide-structure souple et légère, application aux voiliers*, PhD Thesis, Ecole Centrale de Nantes, 2012.
- [45] Y. Roux, S. Huberson, F. Hauville, J. P. Boin, M. Guilbaud, B. Malick, Yacht performance prediction : Towards a numerical VPP, in: *1st High Performance Yacht Design Conference, 4-6 December, Auckland, 2002*.
- [46] Y. Roux, M. Durand, A. Leroyer, P. Queutey, M. Visonneau, J. Raymond, J. M. Finot, F. Hauville, A. Purwanto, Strongly coupled VPP and CFD RANSE code for sailing yacht performance prediction, in: *3rd High Performance Yacht Design Conference, 2-4 December, Auckland, 215–225, 2008*.
- [47] I. M. Viola, P. Bot, M. Riotte, Upwind sail aerodynamics: A RANS numerical investigation validated with wind tunnel pressure measurements, *International Journal of Heat and Fluid Flow* 39 (2013) 90–101.
- [48] F. R. Menter, M. Kuntz, R. Langtry, Ten Years of Industrial Experience with the SST Turbulence Model, *Turbulence, heat and mass transfer* 4 (2003) 625–632.
- [49] G. Kalitzin, G. Medic, G. Iaccarino, P. Durbin, Near-wall behavior of RANS turbulence models and implications for wall functions, *Journal of Computational Physics* 204 (1) (2005) 265–291.
- [50] M. Durand, A. Leroyer, C. Lothodé, F. Hauville, M. Visonneau, R. Floch, L. Guillaume, FSI investigation on stability of downwind sails with an automatic dynamic trimming, *Ocean Engineering* 90 (2014) 129–139.

- [51] N. Aubin, B. Augier, P. Bot, F. Hauville, R. Floch, Inviscid approach for upwind sails aerodynamics. How far can we go?, *Journal of Wind Engineering and Industrial Aerodynamics* 155 (2016) 208 – 215, ISSN 0167-6105, doi:<http://dx.doi.org/10.1016/j.jweia.2016.06.005>, URL <http://www.sciencedirect.com/science/article/pii/S016761051530177X>.
- [52] R. G. Ghanem, P. D. Spanos, *Stochastic Finite Elements: A Spectral Approach*, Springer Verlag, 1991.
- [53] P. G. Constantine, M. S. Eldred, E. T. Phipps, Sparse pseudospectral approximation method, *Computer Methods in Applied Mechanics and Engineering* 229–232 (2012) 1–12.
- [54] P. R. Conrad, Y. M. Marzouk, Adaptive Smolyak Pseudospectral Approximations, *SIAM Journal on Scientific Computing* 35 (6) (2013) A2643–A2670.
- [55] J. Winokur, D. Kim, F. Bisetti, O. P. Le Maître, O. M. Knio, Sparse Pseudo Spectral Projection Methods with Directional Adaptation for Uncertainty Quantification, *Journal of Scientific Computing* (2016) 1–28In press.
- [56] I. M. Sobol', Sensitivity Estimates for Nonlinear Mathematical Models, *Math. Modeling & Comput. Exp.* 1 (1993) 407–414.
- [57] A. Saltelli, S. Tarantola, F. Campolongo, M. Ratto, *Sensitivity Analysis in Practice: A Guide to Assessing Scientific Models*, John Wiley & Sons, 2004.
- [58] T. Crestaux, O. Le Maître, J. M. Martinez, Polynomial chaos expansion for sensitivity analysis, *Reliability Engineering & System Safety* 94 (7) (2009) 1161–1172.
- [59] B. Sudret, Global sensitivity analysis using polynomial chaos expansions, *Reliability Engineering & System Safety* 93 (7) (2008) 964–979.
- [60] J. de Baar, S. Roberts, R. Dwight, B. Mallol, Uncertainty quantification for a sailing yacht hull, using multi-fidelity kriging, *Computers and Fluids* 123 (2015) 185 – 201.