
Numerical Methods for Sensitivity Computations

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IMA WORKSHOP

**Decision Making under Uncertainty:
Assessment of the Reliability of Mathematical Models**

18 September, 1999

Minneapolis, MN

◆ Virginia Tech

- J. Borggaard, J. Burns, E. Cliff, T. Herdman, B. King
- J. Atwell, C. Camphouse, K. Hulsing, L. Stanley, D. Stewart

◆ University of Virginia

- P. Parrish, H. Wadley

◆ Princeton University

- Yannis Kevrekedis

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- A. Godfrey, W. McGrory
– *GASP™* & *SENSE™*

◆ Cambridge Hydrodynamics,
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– *CFETools™*

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- D. Baldwin

◆ Oak Ridge National Lab

- W. Butler

**MATHEMATICAL MODELS SHOULD BE “GOOD ENOUGH”
FOR ...**

**DECISION MAKING & DESIGN
CONTROL & OPTIMIZATION**

OUTLINE OF PRESENTATION

- ◆ **Present a project to motivate current interest**
 - **CONTROL OF THIN FILM GROWTH**
- ◆ **Use elementary examples to illustrate the ideas**
- ◆ **Present numerical results for a complex problems**
 - **HYDROGEN INJECTION SCRAMJET INJECTION
DESIGN AND OPTIMIZATION**
 - **CHEMICALLY REACTING FLOWS**

◆ USEFUL IN OPTIMIZATION BASED DESIGN

◆ SENSITIVITIES HAVE MANY OTHER USES

- PRIORITIZE DESIGN & CONTROL VARIABLES
- EVALUATE DESIGNS & CONTROL LAWS
- NON- OPTIMIZATION BASED DESIGN
- FAST SOLVERS
- ANALYZE UNCERTAINTIES
- PREDICT “FAILURE” (FLOW SEPARATION, ETC.)

◆ SOME OBSERVATIONS

- DO NUMERICS CAREFULLY
- “ORDER” MATTERS

**MAY REQUIRE COMPLEX
MATHEMATICAL THEORIES**

**DIFFERENTIATION OF
SET-VALUED FUNCTIONS**

POINT #1: Infinite dimensional “theory” can be helpful in solving real engineering problems.

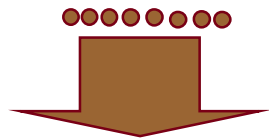
KEY QUESTION: How can information about the infinite dimensional problem be maximized?

POINT #2: The order of development in the design of an algorithm can have great impact on the construction of efficient computational methods.

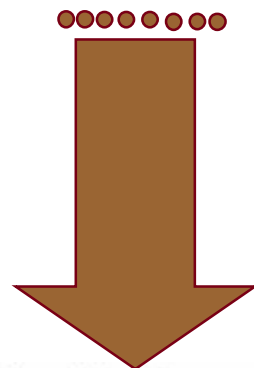
KEY QUESTION: When should approximation take place?

GOAL OF THE TALK: To make a case that points #1 and #2 are valid for some real problems

“VARIABLE ENERGY ION SOURCE”



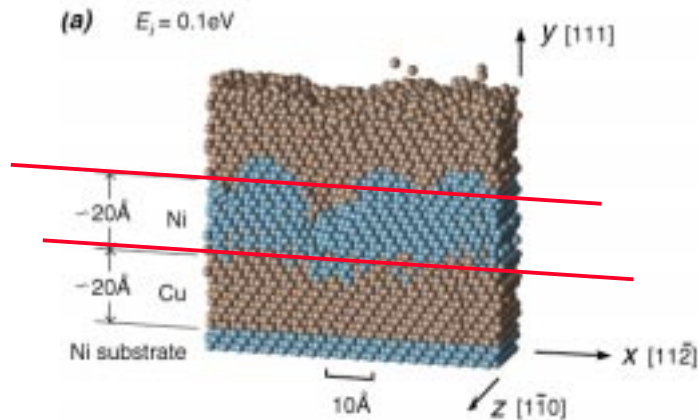
OR



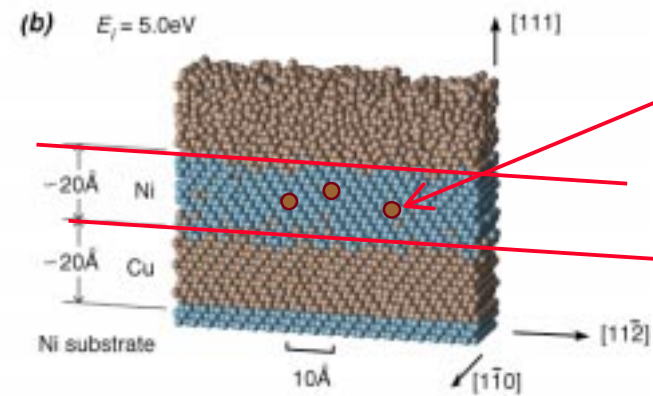
$E_i = .1 \text{ eV}$

$E_i = 5.0 \text{ eV}$

Issues with Current Process (Single Energy)



Surface Roughness



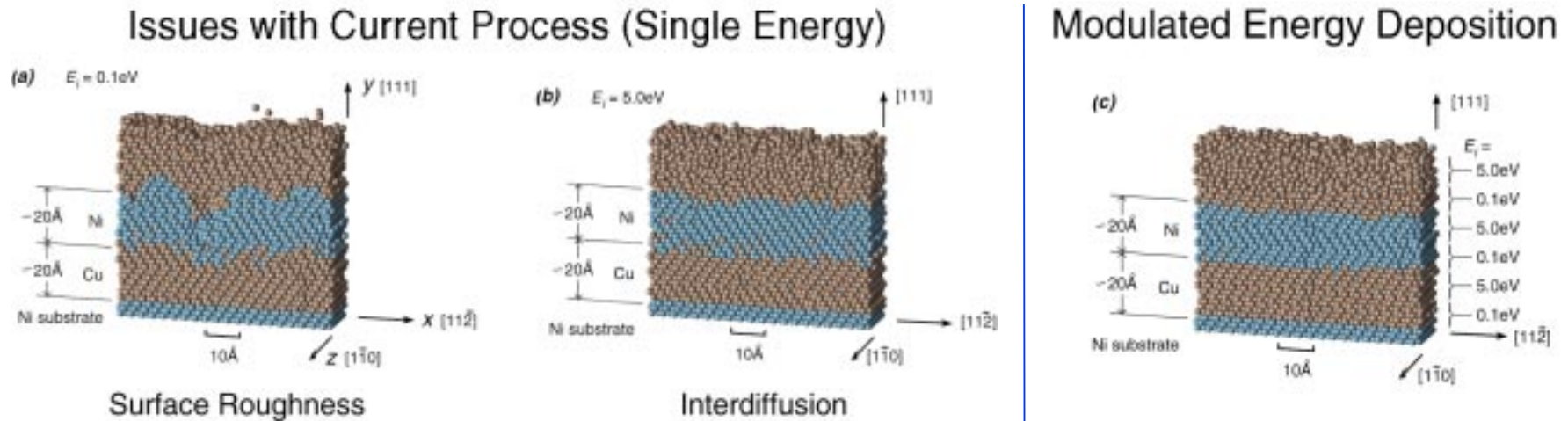
Interdiffusion

Cambridge Hydrodynamics, SC
Solutions, Colorado, Oak Ridge
National Lab

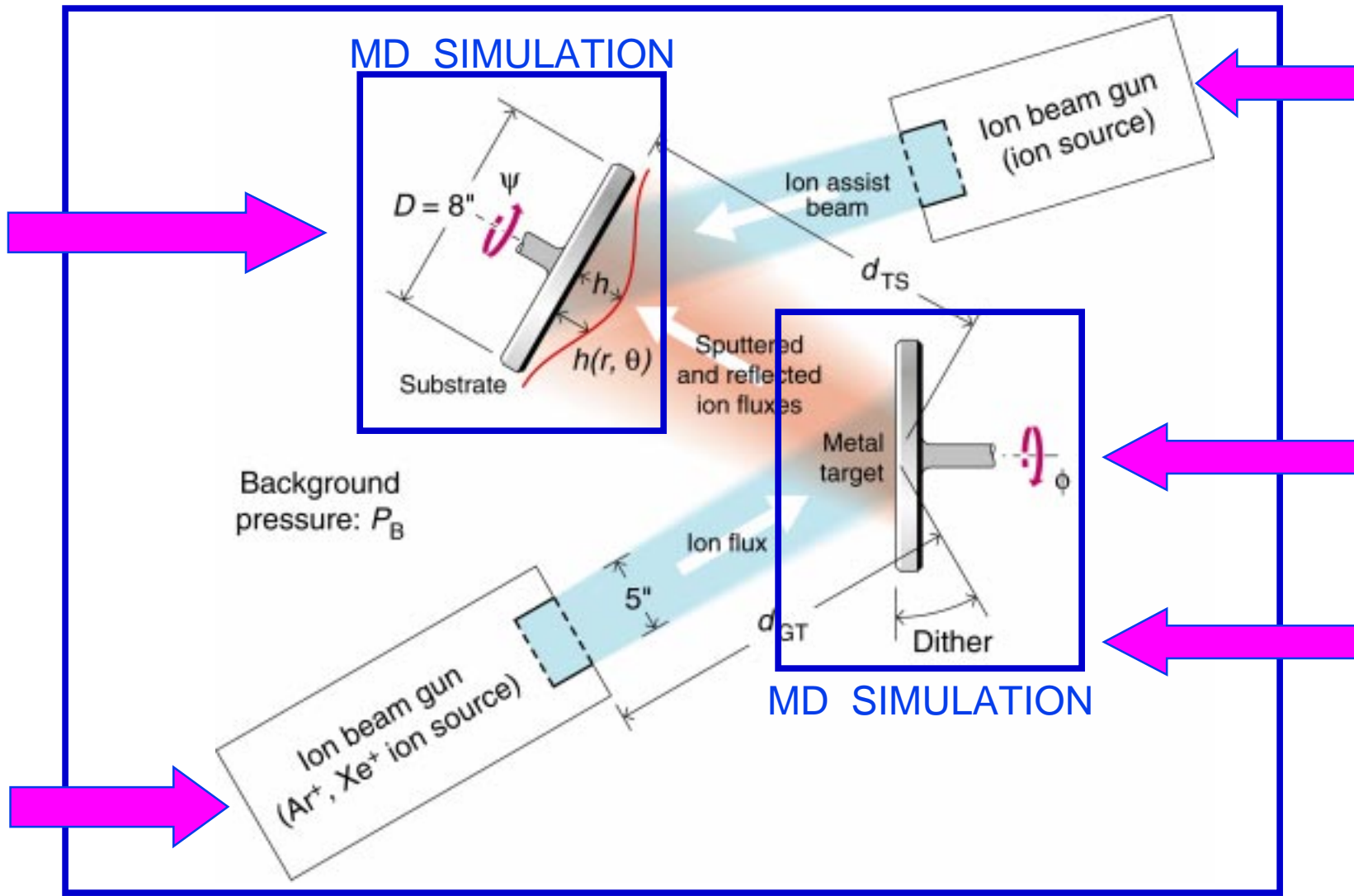
Atomistic Model-Based Design of
GMR Processes. Virginia
(PI: [H. Wadley](#))

Optimized ion beam processing
through Modulated Energy
Deposition

- Low energy for initial monolayers
- Moderate energy for intermediate layers
- High energy to flatten film surface



Successful proof-of-concept experiments using Modulated Energy Deposition approach (Honeywell)



Phenomenological models (Ortiz, Repetto, Si, Zangwill, ... 1990s)

$$\frac{\partial}{\partial t} h(t, x, y) = \nu \nabla \cdot [(\kappa^{-2} |\nabla h(t, x, y)|^2 - 1) \nabla h(t, x, y)] - D \nabla^4 h(t, x, y) + F(t, x, y, \mathbf{q})$$

Molecular Dynamic Models (Alder, Wainwright, ... 1950s)

$$r^N = [\vec{r}_1, \vec{r}_2, \dots, \vec{r}_N]^T \quad \text{Position of N - atoms}$$

$$\mathcal{U}(r^N) = \sum_{\substack{i,j \\ i < j}} u(\|\vec{r}_i - \vec{r}_j\|, \varepsilon, \sigma, p, \mathbf{q}), \quad f_i = -\frac{\partial}{\partial \vec{r}_i} \mathcal{U}(r^N)$$

$$m \frac{d^2}{dt^2} r^N(t) = f(t, r^N(t), \varepsilon, \sigma, p, \mathbf{q})$$

OPTIMIZATION/CONTROL PROBLEM: Find $q=q(t)$ to minimize

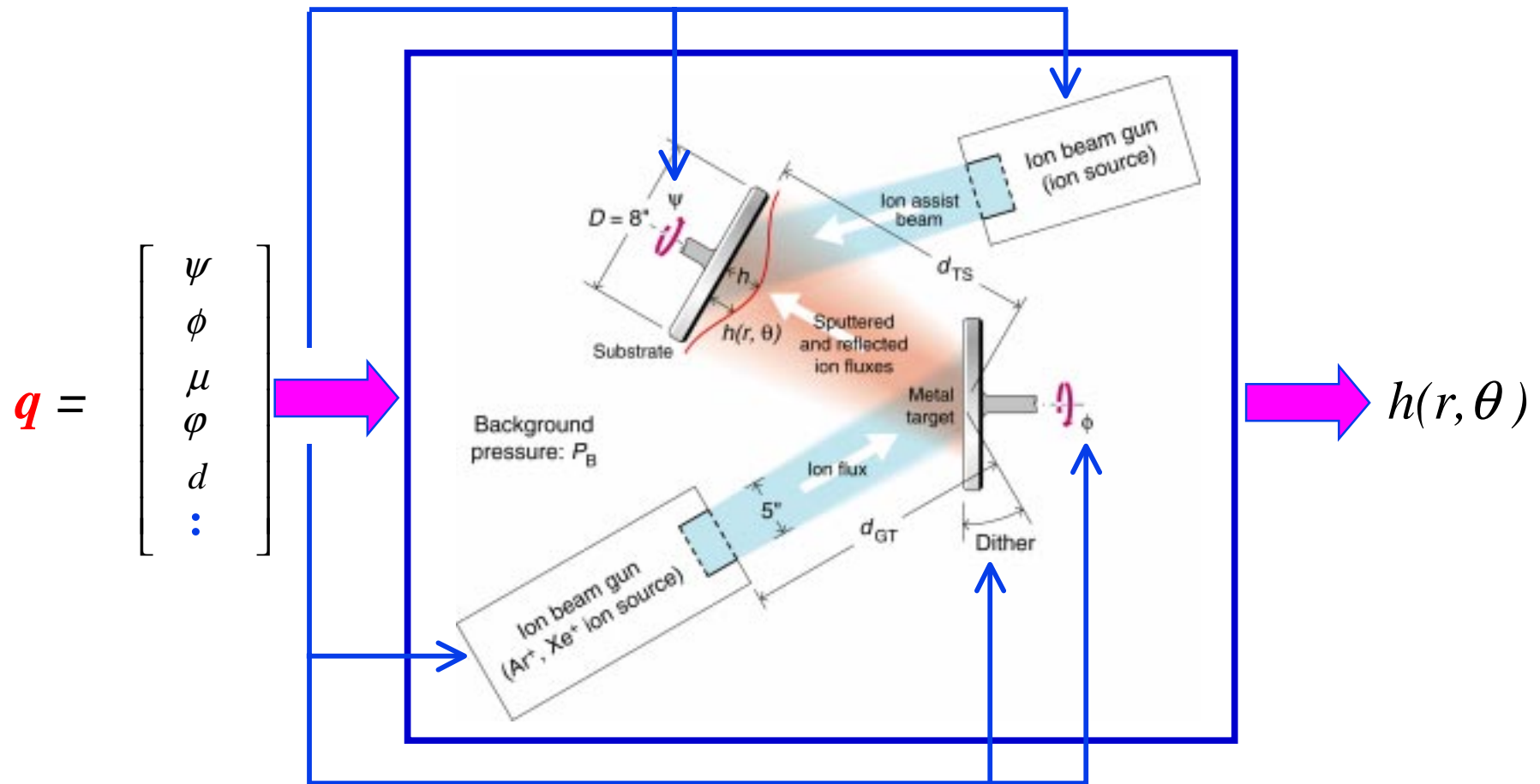
$$\mathbf{F}(h(\cdot, \mathbf{q}), \mathbf{q}) = \int_0^T \frac{1}{2} \int_{\Omega} |h(t, x, y, \mathbf{q}) - d(t, x, y)|^2 dt dx dy$$

$$\mathbf{J}(\mathbf{q}) = \mathbf{F}(h(\cdot, \mathbf{q}), \mathbf{q})$$



SENSITIVITY

$$\nabla_{\mathbf{q}} \mathbf{J}(\mathbf{q}) = \int_0^T \int_{\Omega} |h(t, x, y, \mathbf{q}) - d(t, x, y)| \frac{\partial}{\partial \mathbf{q}} h(t, x, y, \mathbf{q}) dt dx dy$$



$$q = \begin{bmatrix} \psi \\ \phi \\ \mu \\ \varphi \\ d \\ \vdots \end{bmatrix}$$

$$h(r, \theta)$$

How sensitive is $h(r, \theta, \psi, \phi, \mu, \varphi, d)$ to ψ ? - $\partial_{\psi} h(r, \theta, \psi, \phi, \mu, \varphi, d)$

LET $1 < \mathbf{q} < \infty$ and consider the boundary value problem

$$(\Sigma) \quad \frac{d^2}{dx^2} w(x) + \frac{1}{8} \left[\frac{d}{dx} w(x) \right]^3 = 0, \quad 0 < x < \mathbf{q}, \quad w(0) = 0, \quad w(\mathbf{q}) = 4$$

Given data $\hat{w}(x)$, $0 < x < 1$ the goal is to match $\hat{w}(x)$ by solving the following

OPTIMAL DESIGN PROBLEM: Find the parameter $1 < \mathbf{q}_0$, to minimize the cost function

$$(COST) \quad \mathbf{J}(\mathbf{q}) = \mathbf{F}(w(\cdot, \mathbf{q}), \mathbf{q}) = \frac{1}{2} \int_0^1 |w(x, \mathbf{q}) - \hat{w}(x)|^2 dx$$

$$\frac{d}{dq} [\mathbf{J}(\mathbf{q})] = \int_0^1 \left\langle w(x, \mathbf{q}) - \hat{w}(x), \frac{\partial}{\partial q} (w(x, \mathbf{q})) \right\rangle dx$$

$$s(x) = s(x, \mathbf{q}) = \frac{\partial}{\partial q} w(x, \mathbf{q}) \quad 0 < x < \mathbf{q}$$

SENSITIVITY

The sensitivity equation for $s(x, \mathbf{q}) = \partial_q w(x, \mathbf{q})$ in the “physical” domain $\Omega(\mathbf{q}) = (0, \mathbf{q})$ is given by

$$(\delta\Sigma) \quad \frac{d^2}{dx^2} s(x) + \frac{3}{8} \left[\frac{d}{dx} w(x, \mathbf{q}) \right]^2 \frac{d}{dx} s(x) = 0, \quad 0 < x < \mathbf{q},$$

$$s(0) = 0, \quad s(\mathbf{q}) = - \frac{d}{dx} w(x) \Big|_{x=\mathbf{q}}$$

**Can be made “rigorous” by the method of mappings.
MORE ABOUT THIS NEAR THE END**

$$\mathbf{J}(\mathbf{q}) = \mathbf{F}(w(\cdot, \mathbf{q}), \mathbf{q}) = \frac{1}{2} \int_0^1 |w(x, \mathbf{q}) - \hat{w}(x)|^2 dx$$

WHERE $w(x, \mathbf{q})$ USUALLY SATISFIES A DIFFERENTIAL EQUATION
AND \mathbf{q} IS A PARAMETER (OR VECTOR OF PARAMETERS)

THE **CHAIN RULE** PRODUCES

$$\frac{d}{dq} \mathbf{J}(\mathbf{q}) = \frac{d}{dq} \mathbf{F}(w(\cdot, \mathbf{q}), \mathbf{q}) = \int_0^1 [w(x, \mathbf{q}) - \hat{w}(x)] \cdot \left[\frac{\partial}{\partial q} w(x, \mathbf{q}) \right] dx$$

CONTINUOUS
SENSITIVITY

OR (Reality) USING NUMERICAL SOLUTIONS

$$\frac{d}{dq} [\mathbf{J}^h(\mathbf{q})] = \frac{d}{dq} \mathbf{F}(w^h(\cdot, \mathbf{q}), \mathbf{q}) = \int_0^1 \langle w^h(x, \mathbf{q}) - \hat{w}(x), \frac{\partial}{\partial q} [w^h(x, \mathbf{q})] \rangle dx$$

DISCRETE
SENSITIVITY

TYPICAL APPROACHES TO COMPUTE

$$\left. \frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q})] \right|_{\mathbf{q}=\mathbf{q}_0}$$

(I) BY **FINITE DIFFERENCES**

$$\frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q}_0)] \cong \left[\frac{\mathbf{J}^{\mathbf{h}}(\mathbf{q}_0 + \Delta \mathbf{q}) - \mathbf{J}^{\mathbf{h}}(\mathbf{q}_0)}{\Delta \mathbf{q}} \right]$$

(II) BY **DISCRETE SENSITIVITIES**

$$\frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q}_0)] = \frac{d}{dq} \mathbf{F}(w^{\mathbf{h}}(\cdot, \mathbf{q}_0), \mathbf{q}_0) = \int_0^1 \langle w^{\mathbf{h}}(x, \mathbf{q}_0) - \hat{w}(x), \frac{\partial}{\partial q} [w^{\mathbf{h}}(x, \mathbf{q}_0)] \rangle dx$$

FINITE DIFFERENCES

- REQUIRES 2 NON-LINEAR SOLVES
- IF SHAPE IS A DESIGN VARIABLE, FD REQUIRES 2 MESH GENERATIONS

DISCRETE SENSITIVITIES

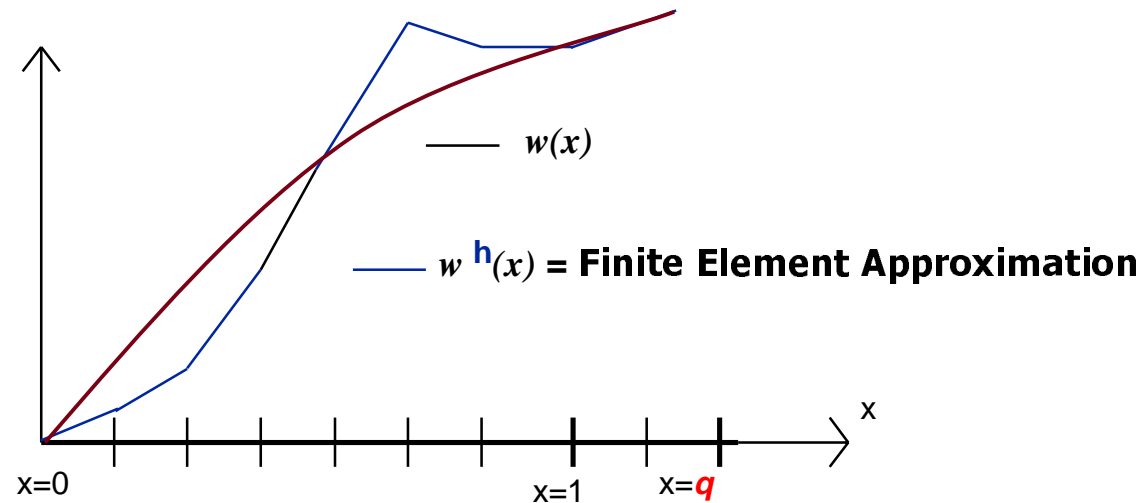
- REQUIRES THE EXISTENCE OF THE DISCRETE SENSITIVITY
- IF SHAPE IS A DESIGN VARIABLE, THE DISCRETE SENSITIVITY LEADS TO MESH DERIVATIVES COMPUTATIONS

**WHAT IS THE “CONTINUOUS / HYBRID”
SENSITIVITY EQUATION METHOD? --- SEM**

$$\frac{d}{dq} [\mathbf{J}^h(\mathbf{q}_0)] \approx \int_0^1 \langle w^h(x, \mathbf{q}_0) - \hat{w}(x), [\frac{\partial}{\partial q} w(x, \mathbf{q}_0)]^{h, k} \rangle dx$$

APPROXIMATE

FOR $q > 1$ AND $h=q/(N+1)$ CONSIDER (FORMAL)



NUMERICAL APPROXIMATION

$$\left(\sum\right)^h \frac{d^2}{dx^2} w^h(x) + \frac{1}{8} \left[\frac{d}{dx} w^h(x) \right]^3 = 0, \quad 0 < x < q, \quad w^h(0) = 0, \quad w^h(q) = 4$$

DISCRETE STATE EQUATION

$$(\Sigma)^h \quad \frac{d^2}{dx^2} w^h(x) + \frac{1}{8} \left[\frac{d}{dx} w^h(x) \right]^3 = 0, \quad 0 < x < q, \quad w^h(0) = 0, \quad w^h(q) = 4$$

$$(\delta\Sigma)^h \quad \frac{d^2}{dx^2} s(x) + \frac{3}{8} \left[\frac{d}{dx} w^h(x, q) \right]^2 \frac{d}{dx} s(x) = 0, \quad 0 < x < q,$$

$$s(0) = 0, \quad s(q) = - \frac{d}{dx} w^h(x) \Big|_{x=q}$$

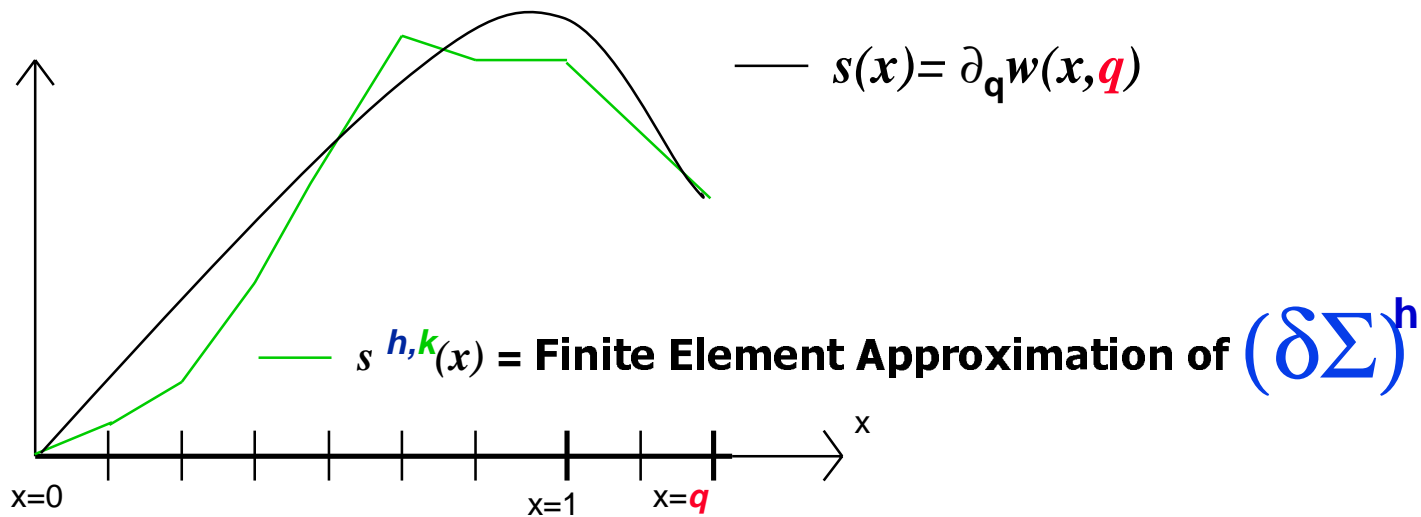
◆ IMPORTANT OBSERVATIONS

- The sensitivity equations are linear
- The sensitivity equation “solver” can be constructed independently of the forward solver -- *SENSE™*
- When done correctly “mesh gradients” are not required

$$(\delta\Sigma)^h \quad \frac{d^2}{dx^2} s(x) + \frac{3}{8} \left[\frac{d}{dx} w^h(x, q) \right]^2 \frac{d}{dx} s(x) = 0, \quad 0 < x < q,$$

$$s(0) = 0, \quad s(q) = - \frac{d}{dx} w^h(x) \Big|_{x=q}$$

FOR $q > 1$ AND $k = q/(M+1)$ CONSIDER (FORMAL)



2nd NUMERICAL APPROXIMATION



$$s^{h,k}(x, q) = \left[\frac{\partial}{\partial q} w(x, q) \right]^{h,k}$$

$$\frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q})] \approx \int_0^1 \langle w^{\mathbf{h}}(x, \mathbf{q}) - \hat{w}(x), [\frac{\partial}{\partial q} w(x, \mathbf{q})]^{\mathbf{h}, \mathbf{k}} \rangle dx \stackrel{def}{=} \mathbf{G}(x, \mathbf{q}, \mathbf{h}, \mathbf{k})$$

THEOREM. The finite element scheme is asymptotically consistent.

$$\lim_{\substack{\mathbf{h} \rightarrow 0 \\ \mathbf{k} \rightarrow 0}} \left| \frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q})] - \mathbf{G}(x, \mathbf{q}, \mathbf{h}, \mathbf{k}) \right| = 0$$

IDEA: When the error $\left| \frac{d}{dq} [\mathbf{J}^{\mathbf{h}}(\mathbf{q})] - \mathbf{G}(x, \mathbf{q}, \mathbf{h}, \mathbf{k}) \right|$ is small, then
a trust region method should (might?) converge.

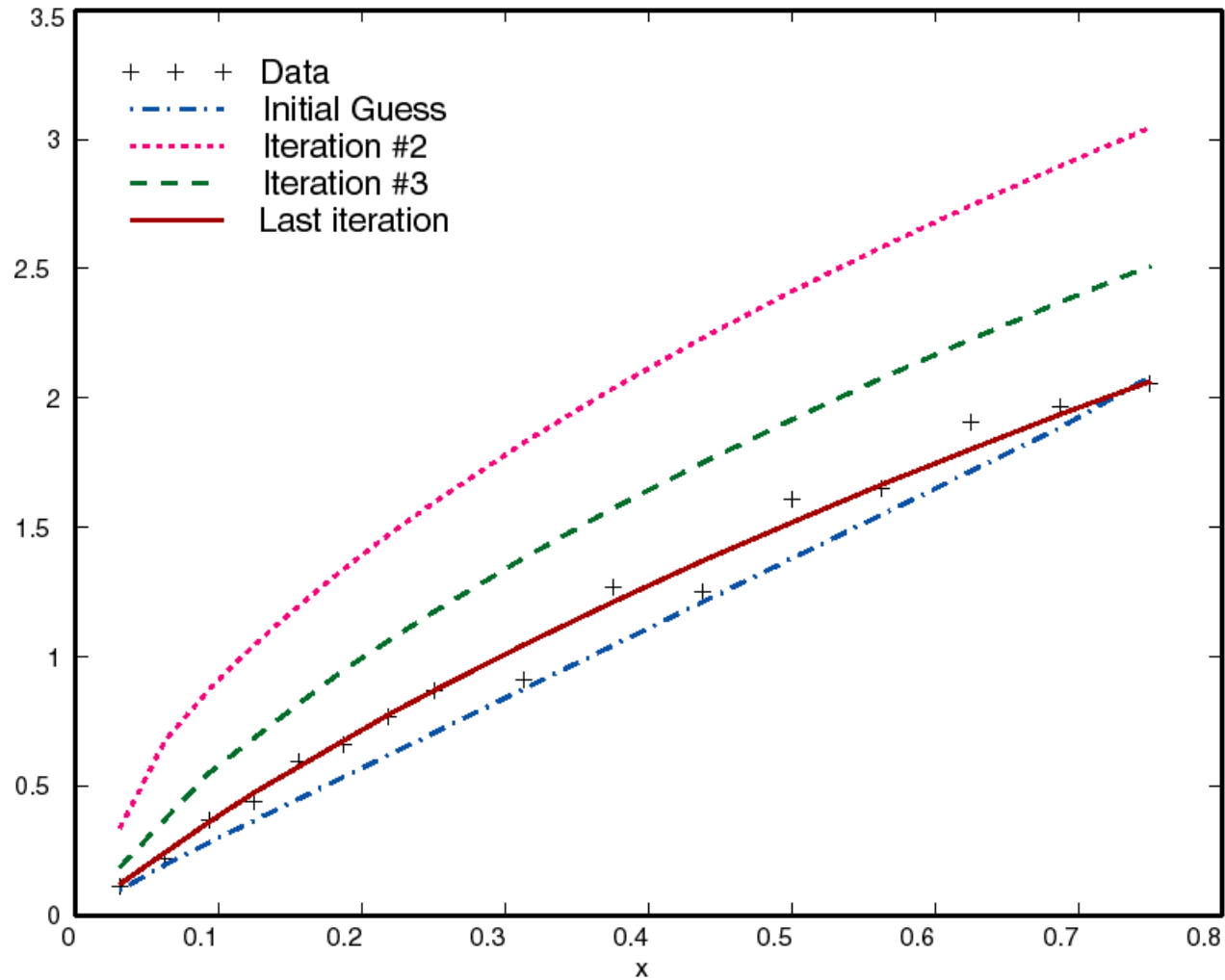
R. G. Carter, “On the Global Convergence of Trust-Region Algorithms Using Inexact Gradient Information”, SIAM J. Num. Anal., Vol 28 (1991), 251-265.

J. T. Borggaard, “The Sensitivity Equation Method for Optimal Design”, Ph.D. Thesis, Virginia Tech, Blacksburg, VA, 1995.



J. T. Borggaard and J. A. Burns, “A PDE Sensitivity Equation Method for Optimal Aerodynamic Design”, Journal of Computational Physics, Vol.136 (1997), 366-384.


$N=16, M=32$



THE CASE $k = h$ is often used, but may not be “good enough”

$$\left| \frac{d}{dq} [\mathbf{J}^h(\mathbf{q})] - \mathbf{G}(x, \mathbf{q}, \mathbf{h}, \mathbf{h}) \right| \quad \longrightarrow \quad \text{NOT CONVERGENT}$$

N=M=16		Tol = 0.00001	Tol = 0.0001	Total: 378.82		
Iter	q	Grad. Norm	Step	Time (secs)	Cost Time	Grad. Time
0	1.2000	4.3998E+00	-3.6427E-02	0.1231		
1	1.1636	3.1583E+03	1.4051E-03	31.3210	31.2697	0.0478
2	1.1650	3.0910E+03	-1.4339E-03	36.2310	36.1798	0.0480
3	1.1635	5.8909E+02	7.8372E-03	46.1160	46.0075	0.1043
4	1.1714	5.0139E+03	-8.8462E-04	45.3550	45.3006	0.0511
5	1.1705	2.9396E+03	-1.5052E-03	43.6720	43.6208	0.0470
6	1.1690	1.7238E+04	2.5880E-04	42.5810	42.5301	0.0468
7	1.1693	2.5888E+03	1.7342E-03	46.3470	46.2965	0.0472
8	1.1710	4.6995E+04	-9.4732E-05	44.1900	44.1396	0.0468
9	1.1709	1.5743E+02	0.0000E+00	42.8790	42.8265	0.0485

THE CASE $k = 2h$ offers flexibility and $\left| \frac{d}{dq} [J^h(q)] - G(x, q, h, 2h) \right|$
 convergence. But, what about timings?

N=16, M=32		Tol = 0.00001	Tol = 0.0001	Total: 39.81		
Iter	q	Grad. Norm	Step	Time (secs)	Cost Time	Grad. Time
0	1.2000	4.8489E+00	-3.2414E-02	0.1968		
1	1.1676	2.0720E+01	4.0347E-01	34.9270	34.8053	0.0911
2	1.5711	4.4544E+00	3.7808E-01	1.2613	1.1234	0.1075
3	1.9491	6.9846E-02	-1.2442E-02	0.9941	0.8714	0.0925
4	1.9367	1.5779E-02	2.7472E-03	0.4190	0.2907	0.0938
5	1.9394	3.3558E-03	-5.8723E-04	0.4095	0.2845	0.0943
6	1.9389	7.3235E-04	1.2801E-04	0.4525	0.3135	0.1083
7	1.9390	1.5892E-04	-2.7785E-05	0.8602	0.6327	0.1968
8	1.9390	3.0703E-05	0.0000E+00	0.2914	0.1451	0.1083

Approximately **96 .6%** of cpu time spent in **function evaluations**
 Approximately **02 .4%** of cpu time spent in **gradient evaluations**

N=32, M=64		Tol = 0.00001	Tol = 0.0001	Total: 96.91		
Iter	q	Grad. Norm	Step	Time (secs)	Cost Time	Grad Time
0	1.2000	4.9082E+00	-3.2679E-02	0.3508		
1	1.1673	1.8722E+01	5.0219E-01	82.9600	82.6775	0.1826
2	1.6695	2.6636E+00	2.9462E-01	3.5167	3.2308	0.1826
3	1.9641	1.7279E-01	-3.3035E-02	1.9769	1.6607	0.1964
4	1.9311	4.4619E-02	8.0364E-03	1.5274	1.1746	0.2383
5	1.9391	1.0217E-02	-1.8672E-03	1.0228	0.7004	0.2174
6	1.9373	2.4206E-03	4.4087E-04	1.1680	0.8792	0.1847
7	1.9377	5.6533E-04	-1.0305E-04	1.7608	1.3065	0.3556
8	1.9376	9.9844E-05	-1.8196E-05	1.6172	1.2212	0.2802
9	1.9376	1.7636E-05	0.0000E+00	1.0120	0.7050	0.2070

Approximately **96 .9%** of cpu time spent in **function evaluations**
 Approximately **02 .1%** of cpu time spent in **gradient evaluations**

NOW FOR A “SERIOUS” PROBLEM

◆ **Objective:**

- **Prioritization of Design / Control Variables**

◆ **Free-stream & Design Variables**

- Free-stream: N_2 / O_2 mixture
 $M = 3, T = 800 \text{ K}$
- Injectant: H_2
 $M = 1.7, T = 291 \text{ K}$
- Momentum ratio = 1.7

Design/Control Variables

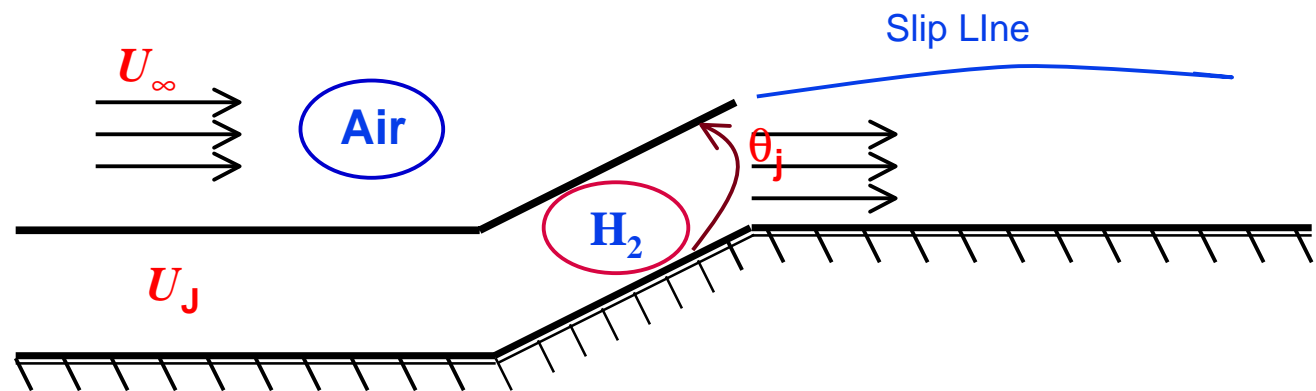
$$q_1 = U_\infty$$

$$q_2 = U_j$$

$$q_3 = \theta_j$$



Virginia Tech
(Gene Cliff)
&
AeroSoft, Inc.
(Andy Godfrey)



$$\vec{W} = \vec{W}(x, y) = [\bar{\rho}(x, y), \bar{\rho}u(x, y), \bar{\rho}v(x, y), \bar{\rho}e(x, y)]^T$$

WHERE

$$\bar{\rho}(x, y) = [\rho_{N_2}(x, y), \rho_{O_2}(x, y), \rho_{H_2}(x, y), \rho_{H_2O}(x, y), \rho_{NO}(x, y)]^T$$

$$(\Sigma) \quad \frac{\partial}{\partial x} F(\vec{W}(x, y)) + \frac{\partial}{\partial y} G(\vec{W}(x, y)) = 0, \quad \text{for } (x, y) \in \Omega(\mathbf{q})$$

THE H₂O MASS-FRACTION DENSITY HAS THE FORM

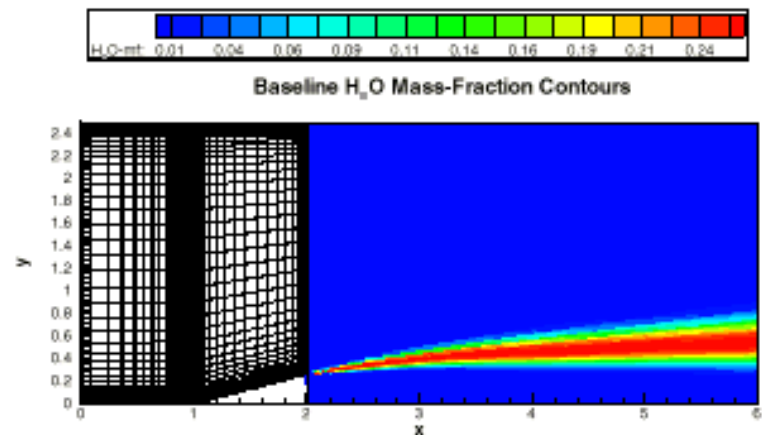
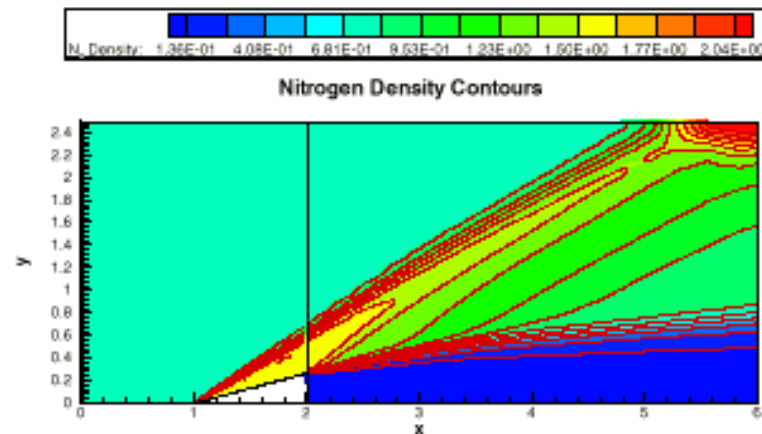
$$f_{H_2O}(x, y, \mathbf{U}_\infty, \mathbf{U}_j, \boldsymbol{\theta}_j) = f_{H_2O}(x, y, \mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3)$$

WANT



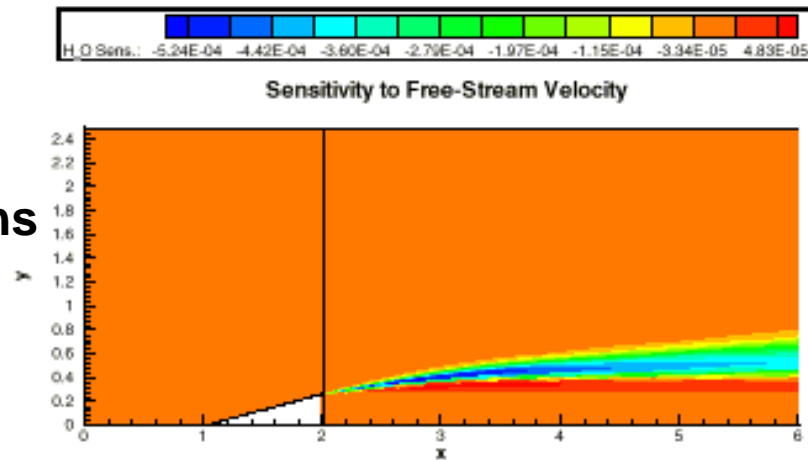
$$\frac{\partial}{\partial q_i} f_{H_2O}(x, y, \mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3)$$

- ◆ **Wedge Angle: 15 deg**
- ◆ **Shock Angle: 32 deg**
- ◆ **Flow Solver**
 - *GASP™*
 - **Marching**
 - 2nd Order Upwind
 - 3rd Order
 - **Converges 70 planes**
 - **3 OM in 60-70 ITERS/plane**
 - **Grid Sizes:**
 - **Zone 1: 41 x 57 x 2**
 - **Zone 2: 31 x 81 x 2**



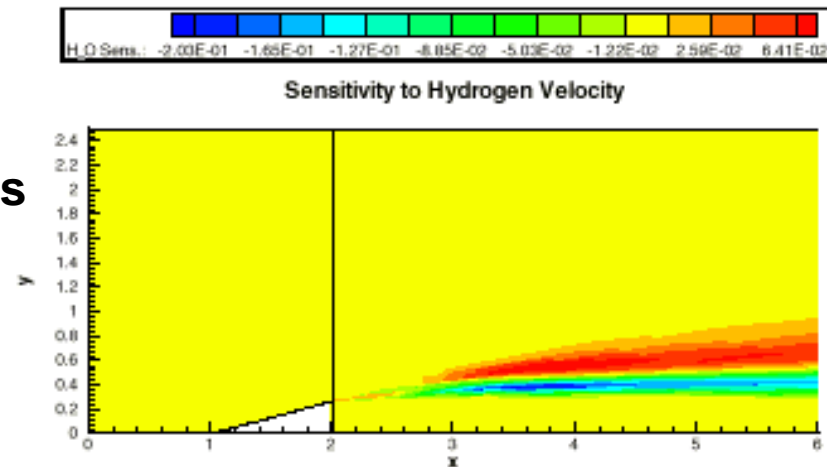
◆ Sensitivity to $q_1 = U_\infty$

- Converges 14 OM in 4 Iterations
- H₂O mass fraction decreases

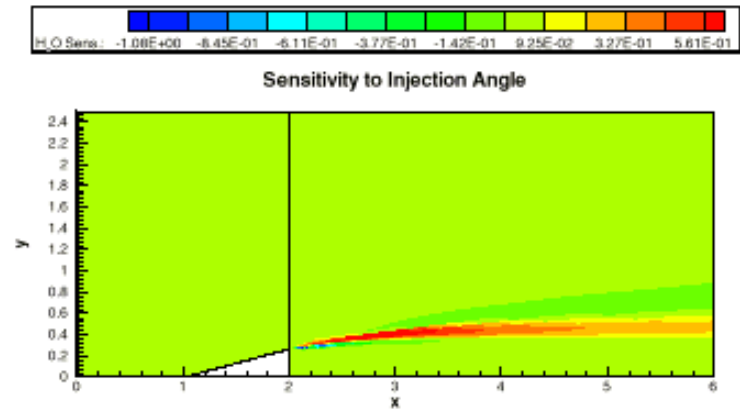


◆ Sensitivity to $q_2 = U_j$

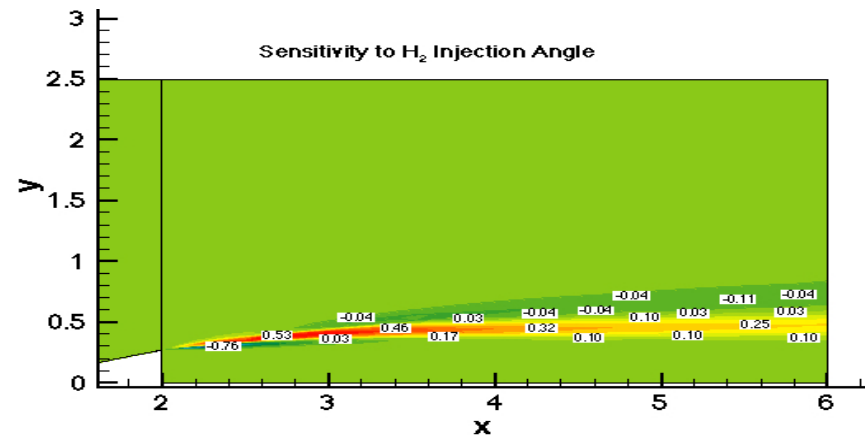
- Converges 13 OM in 5 iterations
- Slip line shifts up



- ◆ Sensitivity to $q_3 = \theta_j$
 - Converges 15 OM in 4 iterations



- ◆ Slip line shifts down



- ◆ **UNDERSTANDING THE PROPER MATHEMATICAL FRAMEWORK CAN BE EXPLOITED TO PRODUCE BETTER COMPUTATIONAL TOOLS**

- ◆ **A JET EXAMPLE WITH 20 DESIGN VARIABLES**
 - **PREVIOUS ENGINEERING METHODOLOGY REQUIRED 8400 CPU HRS ~ 1 YEAR**
 - **USING A HYBRID SEM DEVELOPED AT CODAC AS IMPLEMENTED IN *SENSE*[™] REDUCED THE DESIGN CYCLE TIME FROM ...**

8400 CPU HRS ~ 1 YEAR TO 480 CPU HRS ~ 3 WEEKS

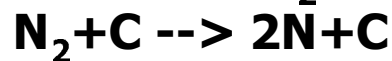
◆ Sensitivity to Modeling Coefficients

◆ Arrhenius Equation for the Forward Reaction Rate

$$k_f = C_f T^\eta \exp(-\varepsilon_a / kT)$$

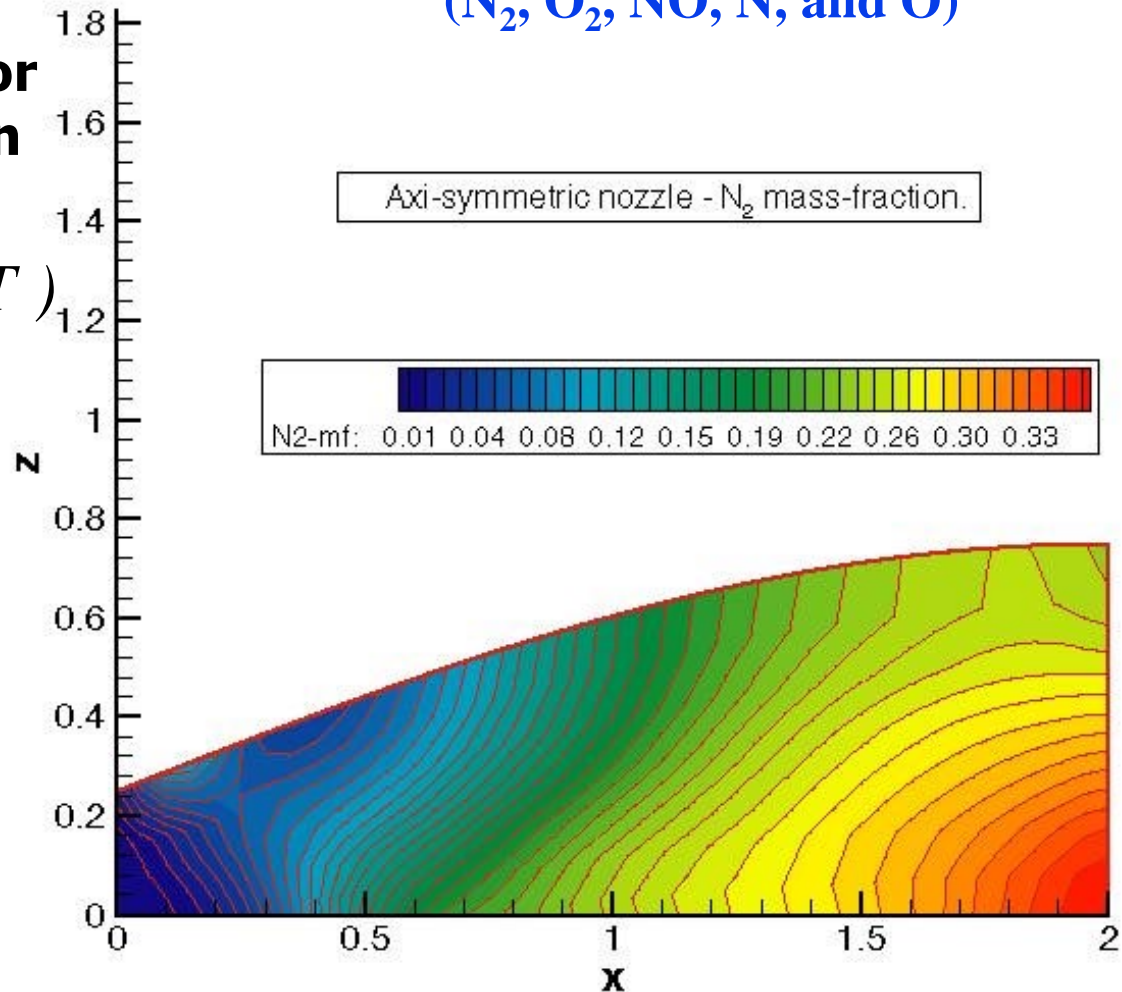
◆ Sensitivity with Respect to η

● For the Diffusion Reaction of N₂



- Mach = 1.37
- T = 9000 K
- p = 101317 N/M²
- 5 species
- 17 reactions

(N₂, O₂, NO, N, and O)



◆ *GASP*TM - Spaced-Marched
Flow Solve

- 41.7 sec on a Cray J90

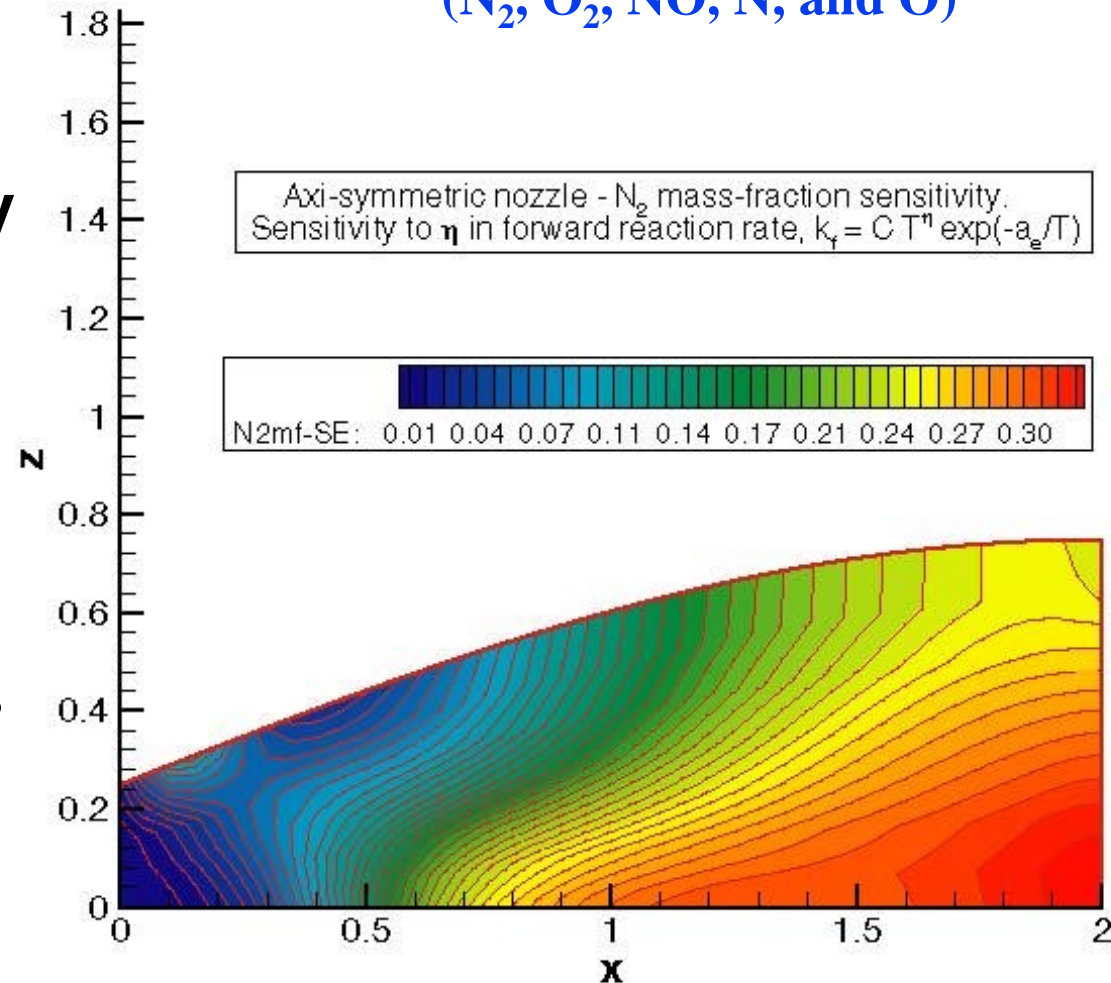
◆ *SENSE*TM - Sensitivity
Solve

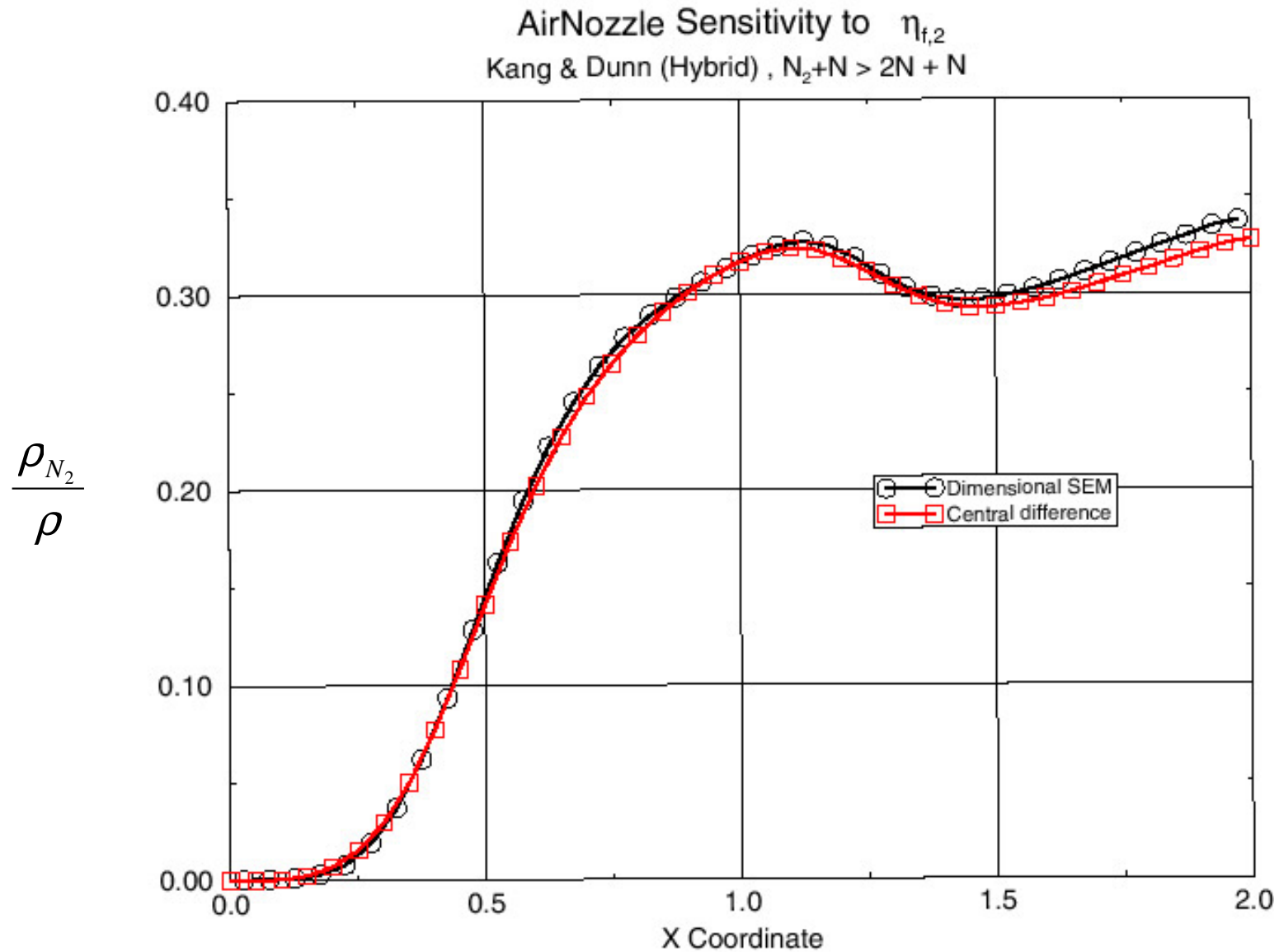
- 2.89 sec on a Cray J90

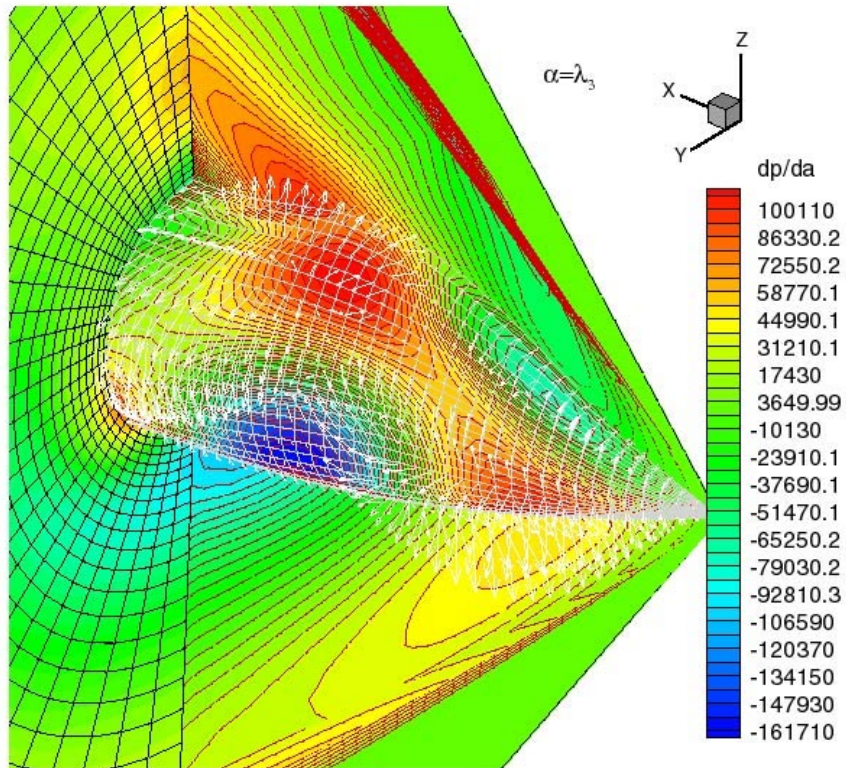
◆ Compared to Central
Difference in η

◆ Results are “Typical”

(N₂, O₂, NO, N, and O)



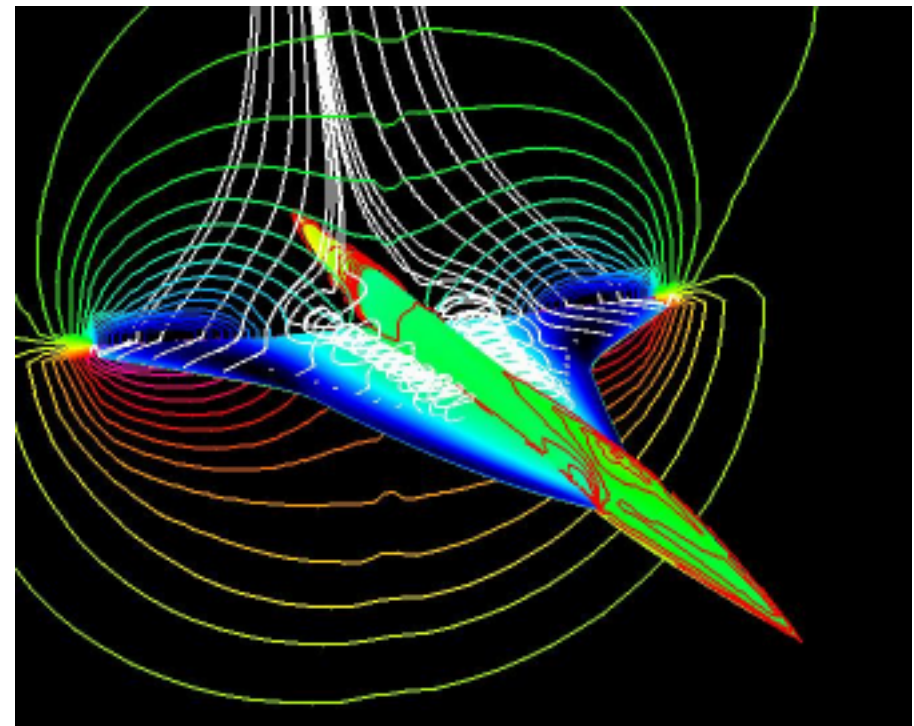




**SENSITIVITIES FOR 3D
SHAPE OPTIMIZATION**

WITH ...

COMPLEX GEOMETRIES

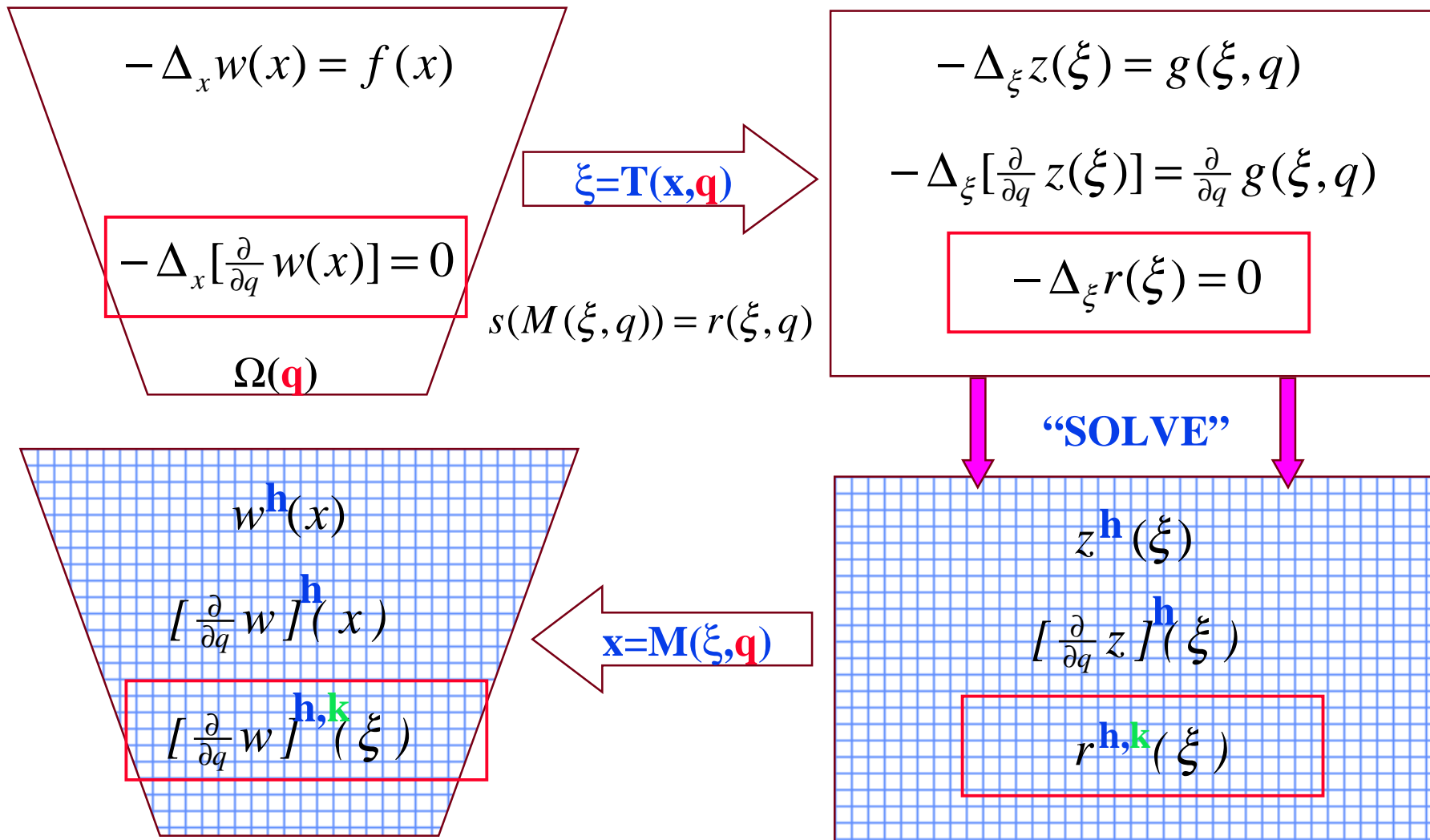


- ◆ **THERE ARE MANY VARIATIONS THAT CAN IMPROVE THE BASIC IDEA**
 - **COMBINING AUTOMATIC DIFFERENTIATION AND SEM**
 - **SMOOTHING AND GRADIENT PROJECTIONS**
 - **ADAPTIVE GRID GENERATION**

- ◆ **THE ORDER OF THINGS MATTER**
 - **DIFFERENTIATE-THEN-APPROXIMATE**
 - **DERIVE SENSITIVITY EQUATION BEFORE MAPPING TO A “COMPUTATIONAL DOMAIN”**
 - **DOES NOT REQUIRE MESH DERIVATIVES**
 - **REQUIRES A MORE SOPHISTICATED MATHEMATICAL FRAMEWORK**
 - **NEEDS A “DIFFERENT THEORY”**

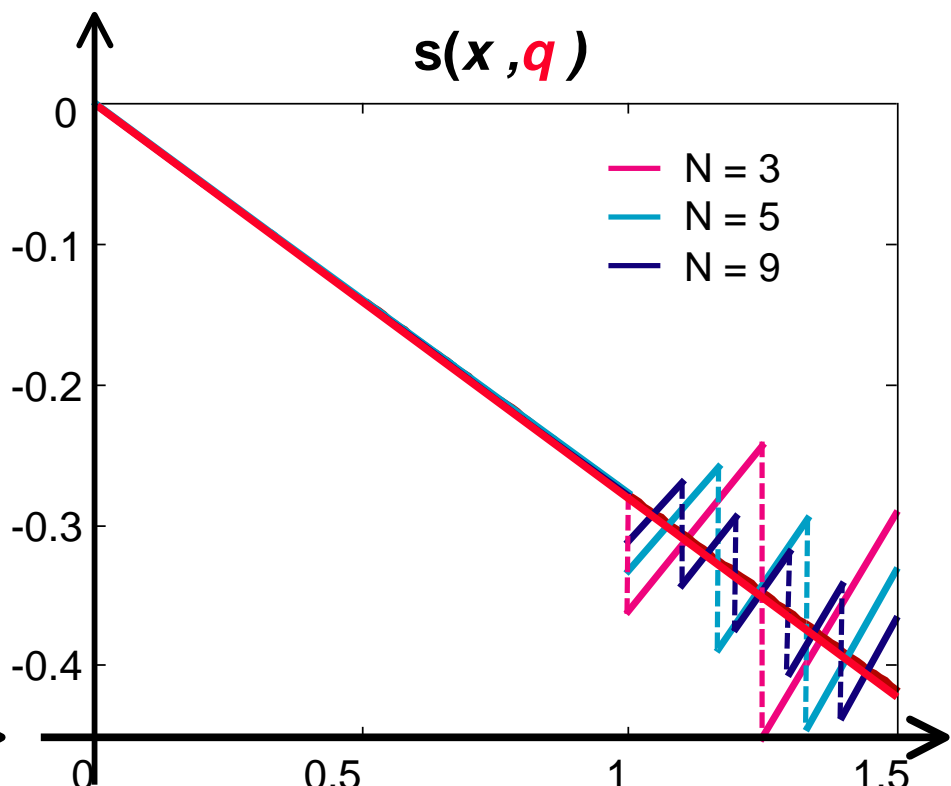
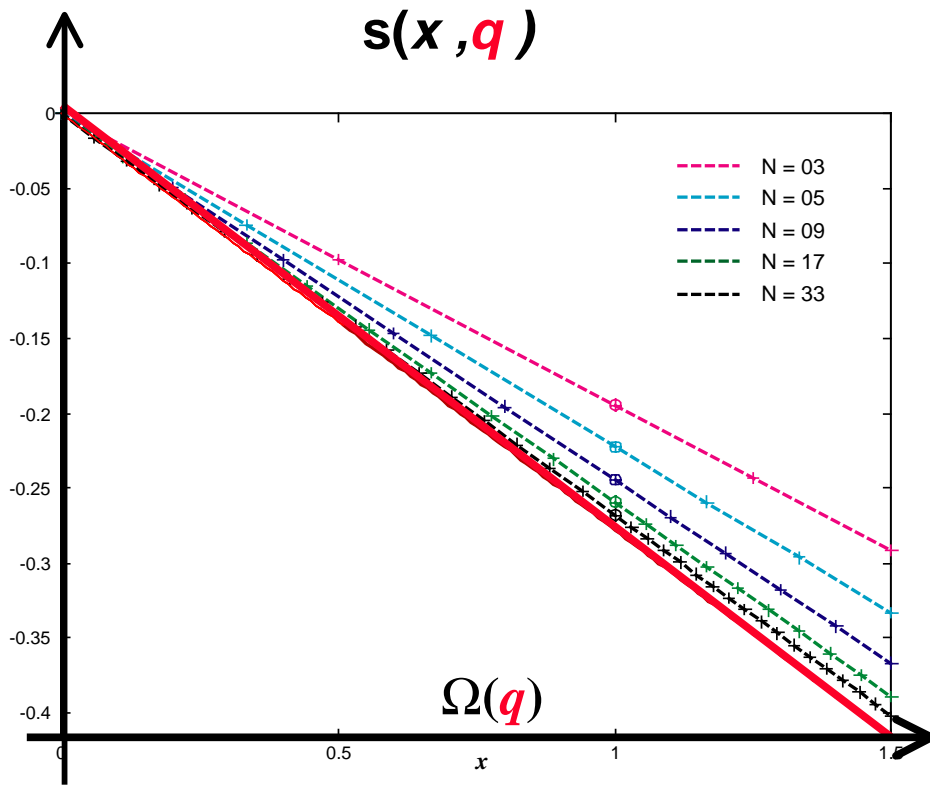
J. A. Burns and L. G. Stanley, “A Note on the Use of Transformations in Sensitivity Computations for Elliptic Systems”, Journal of Mathematical & Computer Modeling, in press.

$$w(x, q) = z(T(x, q), q) = z(\xi, q)$$



**DIFFERENTIATE
THEN
APPROXIMATE
-- HYBRID SEM --**

**APPROXIMATE
THEN
DIFFERENTIATE
-- "STANDARD" SEM --**



- ◆ **THIS IS NOT THE ONLY METHOD FOR OPTIMAL DESIGN**
 - DERIVATIVE FREE METHODS
 - AUTOMATIC DIFFERENTIATION
 - ADJOINT METHODS
- ◆ **OPTIMAL DESIGN IS NOT THE ONLY WAY TO DESIGN**
- ◆ **THIS IS NOT ALWAYS THE BEST WAY TO DO OPTIMAL DESIGN**
- ◆ **A GOOD THEORY CAN LEAD TO GREAT ALGORITHMS**