
	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 1 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

## CONTENTS

- 1 PURPOSE OF PROCEDURE**
- 2 INTRODUCTION**
- 3 VERIFICATION AND VALIDATION METHODOLOGY**
- 4 VERIFICATION PROCEDURES**
  - 4.1 Convergence Studies**
  - 4.2 Generalized Richardson Extrapolation**
  - 4.3 Estimating Errors and Uncertainties with Correction Factor**
  - 4.4 Estimating Uncertainties with Factors of Safety**
  - 4.5 Estimating Errors and Uncertainties for Point Variables**
  - 4.6 Discussion of Fundamental and Practical Issues**
- 5 VALIDATION PROCEDURES**
  - 5.1 Interpretation of the Results of a Validation Effort**
  - 5.2 Use of Corrected vs. Uncorrected Simulation Results**
- 6 REFERENCES**

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Date	Date

	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 2 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

## Uncertainty Analysis in CFD, Verification and Validation Methodology and Procedures

### 1 PURPOSE OF PROCEDURE

Provide methodology and procedures for estimating the uncertainty in a simulation result.

### 2 INTRODUCTION

Present interim procedure is Revision 01 of QM Procedures 4.9-04-01-01 “Uncertainty Analysis in CFD, Uncertainty Assessment Methodology” and 4.9-04-01-02 “Uncertainty Analysis in CFD, Guidelines for RANS Codes,” which were prepared and recommended by 22<sup>nd</sup> Resistance Committee and adopted as interim procedures. The QM Procedures were largely based on the methodology and procedures of Stern et al. (1999) [most recently Stern et al. (2001) and Wilson et al. (2001)] and Coleman and Stern (1997). Valuable experience was also gained at Gothenburg 2000 A Workshop on Numerical Ship Hydrodynamics (Larsson et al., 2000) where present QM Procedures were recommended and used.

Revision 01 QM Procedure 7.5-03-01-01 “Uncertainty Analysis in CFD, Verification and Validation Methodology and Procedures” was updated for clarity of presentation and expanded discussion of verification procedures and implementation based on three years experience, as discussed in Section 7 of 23rd

ITTC RC Report. In particular, verification procedures are expanded to include user options of either correction factors or factor of safety approaches for estimating numerical errors and uncertainties and discussion is provided on fundamental and practical issues to aid in implementation of verification procedures. Present verification procedures are considered best presently available and further work is also recommended for improved procedures, which once available can be incorporated. Validation procedures were not changed. In the following an overview of the overall verification and validation approach is provided, including methodology and procedures. Stern et al. (2001) should be consulted for detailed presentation and discussions.

### 3 VERIFICATION AND VALIDATION METHODOLOGY

The definitions of errors and uncertainties directly follow those used in experimental uncertainty analysis. The simulation error  $\delta_s$  is defined as the difference between a simulation result  $S$  and the truth  $T$  and is composed of additive modelling  $\delta_{SM}$  and numerical  $\delta_{SN}$  errors (i.e.,  $\delta_s = S - T = \delta_{SM} + \delta_{SN}$ ). For certain conditions, both the sign and magnitude of the numerical error can be estimated as  $\delta_{SN} = \delta_{SN}^* + \varepsilon_{SN}$  where  $\delta_{SN}^*$  is an estimate of the sign and magnitude of  $\delta_{SN}$  and  $\varepsilon_{SN}$  is the error in that estimate. The simulation

 INTERNATIONAL TOWING TANK CONFERENCE	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 3 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

value is corrected to provide a numerical benchmark  $S_C$ , which is defined

$$S_C = S - \delta_{SN}^* \quad (1)$$

Verification is defined as a process for assessing simulation numerical uncertainty  $U_{SN}$  and, when conditions permit, estimating the sign and magnitude  $\delta_{SN}^*$  of the simulation numerical error itself and the uncertainty in that error estimate  $U_{S_{cN}}$ . For the uncorrected simulation approach, numerical error is decomposed into contributions from iteration number  $\delta_I$ , grid size  $\delta_G$ , time step  $\delta_T$ , and other parameters  $\delta_P$ , which gives the following expression for simulation numerical uncertainty

$$U_{SN}^2 = U_I^2 + U_G^2 + U_T^2 + U_P^2 \quad (2)$$

For the corrected simulation approach, the solution is corrected to produce a numerical benchmark  $S_C$  and the estimated simulation numerical error  $\delta_{SN}^*$  and corrected uncertainty  $U_{S_{cN}}$  are given by

$$\delta_{SN}^* = \delta_I^* + \delta_G^* + \delta_T^* + \delta_P^* \quad (3)$$

$$U_{S_{cN}}^2 = U_{I_c}^2 + U_{G_c}^2 + U_{T_c}^2 + U_{P_c}^2 \quad (4)$$

Validation is defined as a process for assessing simulation modelling uncertainty  $U_{SM}$  by using benchmark experimental data and, when conditions permit, estimating the sign and magnitude of the modelling error  $\delta_{SM}$  itself. The comparison error  $E$  is given by the

difference in the data  $D$  and simulation  $S$  values

$$E = D - S = \delta_D - (\delta_{SM} + \delta_{SN}) \quad (5)$$

Modelling errors  $\delta_{SM}$  can be decomposed into modelling assumptions and use of previous data. To determine if validation has been achieved,  $E$  is compared to the validation uncertainty  $U_V$  given by

$$U_V^2 = U_D^2 + U_{SN}^2 \quad (6)$$

If  $|E| < U_V$ , the combination of all the errors in  $D$  and  $S$  is smaller than  $U_V$  and validation is achieved at the  $U_V$  level. If  $U_V \ll |E|$ , the sign and magnitude of  $E \approx \delta_{SM}$  can be used to make modelling improvements. For the corrected simulation, equations equivalent to Eqs. (5) and (6) are


$$E_C = D - S_C = \delta_D - (\delta_{SM} + \delta_{SN}) \quad (7)$$

$$U_{V_c}^2 = U_{E_c}^2 - U_{SM}^2 = U_D^2 + U_{S_{cN}}^2 \quad (8)$$

## 4 VERIFICATION PROCEDURES

### 4.1 Convergence Studies

Iterative and parameter convergence studies are conducted using multiple solutions (at least 3) with systematic parameter refinement by varying the  $k$ th input parameter  $\Delta x_k$  while holding all other parameters constant. The present work assumes input parameters can be expressed such that the finest resolution corresponds to the limit of infinitely small parameter values. Many

 INTERNATIONAL TOWING TANK CONFERENCE	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 4 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

common input parameters are of this form, e.g., grid spacing, time step, and artificial dissipation. Additionally, a uniform parameter refinement ratio

$$r_k = \Delta x_{k_2} / \Delta x_{k_1} = \Delta x_{k_3} / \Delta x_{k_2} = \Delta x_{k_m} / \Delta x_{k_{m-1}}$$

between solutions is assumed for presentation purposes, but not required. Iterative errors must be accurately estimated or negligible in comparison to errors due to input parameters before accurate convergence studies can be conducted.

Careful consideration should be given to selection of uniform parameter refinement ratio. The most appropriate values for industrial CFD are not yet fully established. Small values (i.e., very close to one) are undesirable since solution changes will be small and sensitivity to input parameter may be difficult to identify compared to iterative errors. Large values alleviate this problem; however, they also may be undesirable since the finest step size may be prohibitively small (i.e., require many steps) if the coarsest step size is designed for sufficient resolution such that similar physics are resolved for all  $m$  solutions. Also, similarly as for small values, solution changes for the finest step size may be difficult to identify compared to iterative errors since iterative convergence is more difficult for small step size. Another issue is that for parameter refinement ratio other than  $r_k = 2$ , interpolation to a common location is required to compute solution changes, which introduces interpolation errors. Roache (1998) discusses methods for evaluating interpolation errors. However, for industrial CFD,  $r_k = 2$  may often be too large. A good alternative may be

$r_k = \sqrt{2}$ , as it provides fairly large parameter refinement ratio and at least enables prolongation of the coarse-parameter solution as an initial guess for the fine-parameter solution.

Convergence studies require a minimum of  $m=3$  solutions to evaluate convergence with respect to input parameter. Note that  $m=2$  is inadequate, as it only indicates sensitivity and not convergence, and that  $m>3$  may be required. Changes between medium-fine  $\varepsilon_{k_{21}} = \hat{S}_{k_2} - \hat{S}_{k_1}$  and coarse-medium  $\varepsilon_{k_{32}} = \hat{S}_{k_3} - \hat{S}_{k_2}$  solutions are used to define the convergence ratio

$$R_k = \varepsilon_{k_{21}} / \varepsilon_{k_{32}} \quad (9)$$

and to determine convergence condition where  $\hat{S}_{k_1}$ ,  $\hat{S}_{k_2}$ ,  $\hat{S}_{k_3}$  correspond to solutions with fine, medium, and coarse input parameter, respectively, corrected for iterative errors. Three convergence conditions are possible:

- (i) Monotonic convergence:  $0 < R_k < 1$
- (ii) Oscillatory convergence:  $R_k < 0$  (10)
- (iii) Divergence:  $R_k > 1$

For condition (i), generalized Richardson extrapolation (RE) is used to estimate  $U_k$  or  $\delta_k^*$  and  $U_{k_c}$ . For condition (ii), uncertainties are estimated simply by attempting to bound the error based on oscillation maximums  $S_U$  and minimums  $S_L$ , i.e.,  $U_k = \frac{1}{2}(S_U - S_L)$ . For oscillatory convergence (ii), the solutions exhibit oscillations, which may be erroneously identified as condition (i) or (iii). This is apparent if one considers evaluating convergence condition from three points on a sinusoidal curve (Coleman et

 INTERNATIONAL TOWING TANK CONFERENCE	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 5 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

al., 2001). Depending on where the three points fall on the curve, the condition could be incorrectly diagnosed as either monotonic convergence or divergence. Bounding the error based on oscillation maximum and minimum for condition (ii) requires more than  $m=3$  solutions. For condition (iii), errors and uncertainties cannot be estimated.

#### 4.2 Generalized Richardson Extrapolation

For convergence condition (i), generalized RE is used to estimate the error  $\delta_k^*$  due to selection of the  $k$ th input parameter and order-of-accuracy  $p_k$ . The error is expanded in a power series expansion with integer powers of  $\Delta x_k$  as a finite sum. The accuracy of the estimates depends on how many terms are retained in the expansion, the magnitude (importance) of the higher-order terms, and the validity of the assumptions made in RE theory.

With three solutions, only the leading term can be estimated, which provides one-term estimates for error and order of accuracy

$$\delta_{REk1}^{*(1)} = \frac{\varepsilon_{k21}}{r_k^{p_k} - 1} \quad (11)$$

$$p_k = \frac{\ln(\varepsilon_{k32}/\varepsilon_{k21})}{\ln(r_k)} \quad (12)$$

With five solutions, two terms can be estimated, which provides two-term estimates for error and orders of accuracy

$$\delta_{REk1}^{*(2)} = \frac{r_k^{q_k} \varepsilon_{21k} - \varepsilon_{32k}}{(r_k^{q_k} - r_k^{p_k})(r_k^{p_k} - 1)} - \frac{r_k^{p_k} \varepsilon_{21k} - \varepsilon_{32k}}{(r_k^{q_k} - r_k^{p_k})(r_k^{q_k} - 1)} \quad (13)$$

$$p_k = \frac{\ln\left[\frac{(a_k + \sqrt{b_k})}{2(\varepsilon_{21k} \varepsilon_{43k} - \varepsilon_{32k}^2)}\right]}{\ln(r_k)} \quad (14)$$

$$q_k = \frac{\ln\left[\frac{(a_k - \sqrt{b_k})}{2(\varepsilon_{21k} \varepsilon_{43k} - \varepsilon_{32k}^2)}\right]}{\ln(r_k)}$$

where

$$a_k = \varepsilon_{21k} \varepsilon_{54k} - \varepsilon_{32k} \varepsilon_{43k}$$

$$b_k = -3\varepsilon_{32k}^2 \varepsilon_{43k}^2 + 4(\varepsilon_{21k} \varepsilon_{43k}^3 + \varepsilon_{32k}^3 \varepsilon_{54k}) - 6\varepsilon_{21k} \varepsilon_{32k} \varepsilon_{43k} \varepsilon_{54k} + \varepsilon_{21k}^2 \varepsilon_{54k}^2$$

Solutions for analytical benchmarks show that the range of applicability for Eqs. (13) and (14) is more restrictive than that for Eqs. (11) and (12) since all five solutions must be both monotonically convergent and sufficiently close to the asymptotic range to evaluate  $p_k$  and  $q_k$  in Eq. (14). In general,  $m=2n+1$  solutions are required to estimate the first  $n$  terms of the error expansion.

#### 4.3 Estimating Errors and Uncertainties with Correction Factor

The concept of correction factors is based on verification studies for 1D wave equation, 2D Laplace equation, and Blasius boundary layer analytical benchmarks for which it is shown that a multiplicative correction factor is useful as a quantitative metric to determine proximity of the solutions to the asymptotic range, to account for

 INTERNATIONAL TOWING TANK CONFERENCE	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 6 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

the effects of higher-order terms, and for estimating errors and uncertainties. The error is defined as

$$\delta_{k_1}^* = C_k \delta_{RE_{k_1}}^* = C_k \left( \frac{\varepsilon_{k_{21}}}{r_k^{p_k} - 1} \right) \quad (15)$$

where two expressions for the correction factor  $C_k$  were developed. The first is based on solution of Eq. (15) for  $C_k$  with  $\delta_{RE_{k_1}}^*$  based on Eq. (11) but replacing  $p_k$  with the improved estimate  $p_{k_{est}}$

$$C_k = \frac{r_k^{p_k} - 1}{r_k^{p_{k_{est}}} - 1} \quad (16)$$

$p_{k_{est}}$  is an estimate for the limiting order of accuracy of the first term as spacing size goes to zero and the asymptotic range is reached so that  $C_k \rightarrow 1$ . Similarly, the second is based on a two-term estimate of the power series which is used to estimate  $\delta_{RE_{k_1}}^*$  where  $p_k$  and  $q_k$  are replaced with  $p_{k_{est}}$  and  $q_{k_{est}}$

$$C_k = \frac{(\varepsilon_{k_{23}} / \varepsilon_{k_{12}} - r_k^{q_{k_{est}}})(r_k^{p_k} - 1)}{(r_k^{p_{k_{est}}} - r_k^{q_{k_{est}}})(r_k^{p_{k_{est}}} - 1)} + \frac{(\varepsilon_{k_{23}} / \varepsilon_{k_{12}} - r_k^{p_{k_{est}}})(r_k^{p_k} - 1)}{(r_k^{p_{k_{est}}} - r_k^{q_{k_{est}}})(r_k^{q_{k_{est}}} - 1)} \quad (17)$$

Eq. (16) roughly accounts for the effects of higher-order terms by replacing  $p_k$  with  $p_{k_{est}}$  thereby improving the single-term estimate, while Eq. (17) more rigorously accounts for higher-order terms since it is derived from a two-term estimate. Both expressions for  $C_k$

only require three solutions to estimate errors using Eq. (15). Solutions for analytical benchmarks show that correction of error estimates with both expressions for  $C_k$  yields improved error estimates.

Expressions for uncertainties are developed from error estimates in Eq. (15). When solutions are far from the asymptotic range,  $C_k$  is sufficiently less than or greater than 1 and only the magnitude of the error is estimated through the uncertainty  $U_k$ . Eq. (15) is used to estimate  $U_k$  by bounding the error  $\delta_{k_1}^*$  by the sum of the absolute value of the corrected estimate from RE and the absolute value of the amount of the correction

$$U_k = \left[ |C_k| + |1 - C_k| \right] \left| \delta_{RE_{k_1}}^* \right| \quad (18)$$

It is shown by Wilson and Stern (2002) that Eq. (18) is not conservative enough for  $C_k < 1$ , which motivates development of an improved estimate

$$U_k = \left[ 2|1 - C_k| + 1 \right] \left| \delta_{RE_{k_1}}^* \right| \quad (19)$$

When solutions are close to the asymptotic range,  $C_k$  is close to 1 so that  $\delta_k^*$  is estimated using Eq. (15) and  $U_{k_c}$  is estimated by

$$U_{k_c} = |1 - C_k| \left| \delta_{RE_{k_1}}^* \right| \quad (20)$$

Eq. (20) has the correct form for both  $C_k < 1$  and  $C_k > 1$ . However, Eq. (20) has shortcoming that for  $C_k = 1$ ,  $U_{k_c} = 0$ , which is unrealistic; therefore for  $C_k = 1$ , alternatively the factor of safety ap-

 INTERNATIONAL TOWING TANK CONFERENCE	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 7 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

proach is recommended as discussed in Section 4.4 and Eq. (22) should be used. It should be recognized that using the corrected simulation approach requires in addition to  $C_k$  close to 1 that one have confidence in Eq. (15). There are many reasons for lack of confidence, especially for complex three-dimensional flows.

#### 4.4 Estimating Uncertainties with Factors of Safety

Alternatively, a factor of safety approach (Roache, 1998) can be used to define the uncertainty  $U_k$  where an error estimate from RE is multiplied by a factor of safety  $F_S$  to bound simulation error

$$U_k = F_S \left| \delta_{RE_k}^* \right| \quad (21)$$

where  $\delta_{RE_k}^*$  can be based on a single- or two-term estimate as given by Eq. (11) or (13), respectively with either assumed or estimated order of accuracy. If order of accuracy is assumed (e.g., based on theoretical values), only two or three solutions are required for evaluation of Eq. (11) or (13), respectively.

Although not proposed by Roache (1998), the factor of safety approach can be used for situations where the solution is corrected with an error estimate from RE as

$$U_{k_c} = (F_S - 1) \left| \delta_{RE_k}^* \right| \quad (22)$$

The exact value for factor of safety is somewhat ambiguous and  $F_S=1.25$  is recommended

for careful grid studies and 3 for cases in which only two grids are used and order of accuracy is assumed from the theoretical value  $p_{th}$ .

#### 4.5 Estimating Errors and Uncertainties for Point Variables


Determination of the convergence ratio  $R_k$  for point variables can be problematic since solution changes  $\varepsilon_{k_{21}}$  and  $\varepsilon_{k_{32}}$  can both go to zero (e.g., in regions where the solution contains an inflection point). In this case, the ratio becomes ill conditioned. However, the convergence ratio can be used in regions where the solution changes are both non-zero (e.g., local solution maximums or minimums).

Another approach is to use a global convergence ratio  $R_k$  and order of accuracy  $p_k$ , which overcomes ill conditioning, based on the L2 norm of the solution changes, i.e.,

$$\langle R_k \rangle = \left\| \varepsilon_{k_{21}} \right\|_2 / \left\| \varepsilon_{k_{32}} \right\|_2 \quad (23)$$

$$\langle p_k \rangle = \frac{\ln \left( \left\| \varepsilon_{k_{32}} \right\|_2 / \left\| \varepsilon_{k_{21}} \right\|_2 \right)}{\ln(r_k)} \quad (24)$$

where  $\langle \rangle$  denotes a profile-averaged quantity (with ratio of solution changes based on L2 norms) and  $\left\| \varepsilon \right\|_2 = \left[ \sum_{i=1}^N \varepsilon_i^2 \right]^{1/2}$  denotes the L2 norm of solution change over the  $N$  points in the region of interest. Caution should be exercised when defining the convergence ratio from the

	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 8 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

ratio of the L2 norm of solution changes because the oscillatory condition ( $R_k < 1$ ) cannot be diagnosed since  $\langle R_k \rangle$  will always be greater than zero. Local values of  $R_k$  at solution maximums or minimums should also be examined to confirm the convergence condition based on an L2 norm definition.

For verification of the uncorrected solution, Eqs. (19) or (21) are used to estimate distributions of  $U_k$  at each point from the local solution change  $\varepsilon_{k_{21}}$ , where  $p_k$  is estimated from Eq. (24). Similarly, for the corrected solution,  $\langle p_k \rangle$  is used to estimate  $\delta_k^*$  and  $U_{k_c}$  at each point using Eqs. (15) or (11) and (20) or (22), respectively. An L2 norm of point distributions of errors and uncertainties are then used to assess verification levels and to judge if validation has been achieved globally.

An alternate approach suggested by Hoekstra et al. (2000) is to transform the spatial profile to wave number space and to perform a convergence study on the amplitude distribution of the Fourier modes. In principle, this approach would remove the problem of ill-conditioning of the convergence ratio,  $R_k$ .

#### 4.6 Discussion of Fundamental and Practical Issues


It should be recognized that implementation of verification procedures is not easy and require both experience and interpretation of results, especially for practical applications. However, their importance cannot be overem-

phasized to ensure fidelity and quality of CFD solutions.

Fundamental issues include from the outset selection of multiple vs. single grid approaches for estimating errors and uncertainties. However, as discussed in Section 7 of 23rd ITTC RC Report, the former approach can be used to establish convergence and is relatively inexpensive to implement and therefore recommended at this time. For multiple-grid approaches, important fundamental issues include appropriateness of power series representation [Eq. (27) of Stern et al. (2001)] and its convergence characteristics along with assumptions that  $p_k^{(i)}$  and  $g_k^{(i)}$  are independent of  $\Delta x_k$ . Also, issues concerning definitions and nature of solutions in asymptotic vs. non-asymptotic ranges.

These fundamental issues are exacerbated for practical applications along with additional issues, including selection of parameter refinement ratio, procedures for generation of multiple systematic grids and solutions, number of grids required and variability between grid studies, selection of appropriate verification procedures, and interpretation of results.

Selection of parameter refinement ratio was discussed previously in Section 4.1 wherein use of uniform value  $r_k = \sqrt{2}$  was recommended; however, non-uniform and larger/smaller values may also be appropriate under certain circumstances. Wilson and Stern (2002) discuss procedures for generation of multiple systematic grids and solutions. Multiple systematic grids are generated using  $r_k = \sqrt{2}$  and a post-processing tool in which the coarse grid is obtained by removing

	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 9 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

every other point from the fine grid and the medium grid is obtained by interpolation. Multiple solutions are obtained by first obtaining a solution for the coarse grid with a uniform flow initial condition, which is then used as an initial condition for obtaining a solution on the medium grid, which is then used as an initial condition for obtaining a solution on the fine grid. This procedure can be used to obtain solutions on all three grids in about 1/3 the time required to obtain only the fine grid solution without this procedure.

For complex flows with relatively coarse grids, solutions may be far from asymptotic range such that some variables are convergent while others are oscillatory or even divergent. Order of accuracy and therefore correction factors and factors of safety may display large variability indicating the need for finer grids. Clearly, more than 3 grids are required to estimate errors and uncertainties for such cases. Eca and Hoekstra (1999, 2000) propose a least squares approach to estimate the error by computing the three unknown parameters from RE when more than three grids are used and there is variability between grid studies.

Both correction factor and factor of safety verification approaches have been presented with selection a user option. Wilson and Stern (2002) have shown that the factor of safety approach is over conservative when solutions are close to the asymptotic range and under conservative when solutions are far from the asymptotic range. Nonetheless some users may prefer factors of safety over correction factors. An alternative is to select the more conservative uncertainty from the correction

factor and factor of safety approaches. For the uncorrected simulation approach the more conservative uncertainty from Eqs. (19) and (21) is given by

$$U_k = \max\left[\left(2|1-C_k|+1\right), F_S\right] \left| \delta_{RE_k}^* \right| \quad (25)$$

For the corrected simulation approach, the more conservative uncertainty from Eq. (20) and (22) is given by

$$U_{k_c} = \max\left[\left|1-C_k\right|, (F_S-1)\right] \left| \delta_{RE_k}^* \right| \quad (26)$$

For  $F_S=1.25$ , uncorrected uncertainty estimates from Eq. (25) are based on the factor of safety approach when  $C_k$  is close to one (i.e.,  $0.875 < C_k < 1.125$ ) and on the correction factor approach outside this range (i.e.,  $|1-C_k| > 0.125$ ). For the corrected approach, uncertainties from Eq. (26) are based on the correction factor approach when  $|1-C_k| > 0.25$ . When using correction factors an important issue is selection of the best estimate for the limiting order of accuracy. Theoretical values can be used or values based on solutions for simplified geometry and conditions. In either case, preferably including the effects of stretched grids.

Lastly, analysis and interpretation of results is important in assessing variability for order of accuracy, levels of verification, and strategies for reducing numerical and modeling errors and uncertainties; since, as already mentioned, there is limited experience and no known solutions for practical applications in the asymptotic range for guidance.

	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 10 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

## 5 VALIDATION PROCEDURES

### 5.1 Interpretation of the Results of a Validation Effort

First, consider the approach in which the simulation numerical error is taken to be stochastic and thus the uncertainty  $U_{SN}$  is estimated. From a general perspective, if we consider the three variables  $U_V$ ,  $|E|$ , and  $U_{reqd}$  there are six combinations (assuming none of the three variables are equal):

- 1)  $|E| < U_V < U_{reqd}$
  - 2)  $|E| < U_{reqd} < U_V$
  - 3)  $U_{reqd} < |E| < U_V$
  - 4)  $U_V < |E| < U_{reqd}$
  - 5)  $U_V < U_{reqd} < |E|$
  - 6)  $U_{reqd} < U_V < |E|$
- (27)

In cases 1, 2 and 3,  $|E| < U_V$ ; validation is achieved at the  $U_V$  level; and the comparison error is below the noise level, so attempting to estimate  $\delta_{SMA}$  is not feasible from an uncertainty standpoint. In case 1, validation has been achieved at a level below  $U_{reqd}$ , so validation is successful from a programmatic standpoint.


In cases 4, 5 and 6,  $U_V < |E|$ , so the comparison error is above the noise level and using the sign and magnitude of  $E$  to estimate  $\delta_{SMA}$  is feasible from an uncertainty stand-

point. If  $U_V \ll |E|$ , then  $E$  corresponds to  $\delta_{SMA}$  and the error from the modelling assumptions can be determined unambiguously. In case 4, validation is successful at the  $|E|$  level from a programmatic standpoint.

Now consider the approach in which the simulation numerical error is taken to be deterministic and thus  $\delta_{SN}^*$  and the uncertainty  $U_{Vc}$  are estimated. A similar set of comparisons as those in equation (27) can be constructed using  $|E_C|$ ,  $U_{Vc}$ , and  $U_{reqd}$ . Since  $E_C$  can be larger or smaller than  $E$ , but  $U_{Vc}$  should always be less than  $U_V$ , the results for a given corrected case are not necessarily analogous to those for the corresponding uncorrected case. That is, a variable can be validated in the corrected but not in the uncorrected case, or vice versa. For cases 4, 5, and 6 in which  $U_{Vc} < |E_C|$ , one can argue that  $E_C$  is a better indicator of  $\delta_{SMA}$  than is  $E$ , assuming that one's confidence in using the estimate  $\delta_{SN}^*$  is not misplaced.

### 5.2 Use of Corrected vs. Uncorrected Simulation Results

The requirements for correcting the solution are that the correction factor be close to one and that confidence in solutions exist. Since the variability of the order of accuracy cannot be determined from solutions on three grids, confidence is difficult to establish in this case. As a result, caution should be exercised when correcting


	<b>ITTC - Quality Manual</b>	<b>7.5-03</b> <b>01 - 01</b> Page 11 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>	Effective Date 2002	Revision 01

solutions using information from only three grids.

If a validation using the corrected approach is successful at a set condition, then if one chooses to associate that validation uncertainty level with the simulation's prediction at a neighbouring condition that prediction must also be corrected. That means enough runs are required at the new condition to allow estimation of the numerical errors and uncertainties. If this is not done, then the comparison error  $E$  and validation uncertainty  $U_V$  corresponding to the use of the uncorrected  $S$  and its associated (larger)  $U_{SN}$  should be the ones considered in the validation with which one wants to associate the prediction at a new condition. (Whether to and how to associate an uncertainty level at a validated condition with a prediction at a neighbouring condition is very much unresolved and is justifiably the subject of much debate at this time.)

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	<b>ITTC - Quality Manual</b>		<b>7.5-03</b> <b>01 - 01</b> Page 12 of 12	
	<b>CFD General</b> <b>Uncertainty Analysis in CFD</b> <b>Verification and Validation</b> <b>Methodology and Procedures</b>		Effective Date 2002	Revision 01

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