

PDE Apps for Acoustic Ducts

(or Elastic Shafts, Historic Structures, Thermal Fins, . . .)

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¹Akselos, S.A., licenses technology developed in the MIT research group of ATP. ATP has *no financial interest* in Akselos, S.A.

Acknowledgments

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Parametrized Partial Differential Equations (PDEs)

- General Setting
- PDE Apps

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Examples of Parametrized PDEs

Heat Transfer (Conduction):

$$-\nabla(\kappa \nabla u) = q \text{ in } \Omega, \quad s \equiv \bar{u}_{\text{root}}.$$

Linear Elasticity:

$$-\frac{\partial}{\partial x_j} E_{ij\ell m} \frac{\partial u_\ell}{\partial x_m} = f_i \text{ in } \Omega, \quad s \equiv \text{SCF}.$$

Helmholtz Acoustics:

$$-(1 + i\epsilon k) \nabla^2 u - k^2 u = f \text{ in } \Omega_\lambda, \quad s \equiv Z^{\text{inlet}}.$$

INPUT PARAMETER $\mu \equiv (k, \lambda) \in \mathbb{R}^P$

\rightarrow FIELD $u_\mu(x)$ and OUTPUT (QoI) s_μ

Given $\mu \in \mathcal{P}$ (compact) $\subset \mathbb{R}^P$, find

field $u_\mu \in X(\Omega_\mu)$ (say) scalar, real

$$A_\mu u_\mu = F_\mu \text{ in } \Omega_\mu, \text{ or}$$

$$\langle A_\mu u_\mu, v \rangle = \langle F_\mu, v \rangle, \forall v \in X, \text{ or}$$

$$a_\mu(u_\mu, v) = f_\mu(v), \forall v \in X,$$

output(s) $s_\mu \in \mathbb{R}$

$$s_\mu = \langle L_\mu, u_\mu \rangle, \text{ or } s_\mu = \ell_\mu(u_\mu),$$

where $\Omega_\mu \subset \mathbb{R}^3$, $X = H_{(0)}^1(\Omega_\mu)$, and $F, L \in X'$.

Note boundary conditions are included in a_μ and f_μ .

Model and Family

A *Model* is a particular problem definition:

parametrization: $\mu \in \mathcal{P} \subset \mathbb{R}^P$;

spatial domain: $x \in \Omega_\mu \subset \mathbb{R}^3$;

physical discipline: a_μ, f_μ ;

engineering outputs (QoI): ℓ_μ .

A Model maps parameter $\mu \in \mathcal{P}$ to
field $u_\mu(x)$ and output(s) s_μ .

A *Family* is a set of Models which share
a physical discipline and engineering context.

Acoustic Ducts, Elastic Shafts, Historic Structures, . . .

Parametrized Partial Differential Equations (PDEs)

- General Setting
- PDE Apps

PDE App: Definition

A PDE App is

software associated to a Model

which maps any $\mu \in \mathcal{P}$ to an

approximate $\begin{cases} \text{field } \tilde{u}_\mu(x) & \approx u_\mu(x) \\ \text{output } \tilde{s}_\mu = \ell_\mu(\tilde{u}_\mu) & \approx s_\mu \end{cases}$

subject to performance requirements:

response time and accuracy.

PDE App: Performance Requirements

A *deployed* PDE App should satisfy:

- ≤ 5-second problem set-up time; "app-ification"
- ≤ 5-second problem solution time, field and outputs;
- ≤ 5% solution error, specified metrics;
- ≤ 5-second field visualization time.

The choice of 5 seconds is informed by
the human attention span: *interaction*.

Offline I: Very Slow — Days

Given Family, form associated Online Dataset \mathbb{D} .

Offline II: Slow — Hours

Given Model \in Family, script PDE App.

Online: Fast — Seconds

Given PDE App, evaluate $\mu \in \mathcal{P} \xrightarrow{\mathbb{D}} \tilde{u}_\mu(x), \tilde{s}_\mu$.

The PDE App Offline-Online approach

is computationally competitive in

the **many-query** context — Offline amortized, and

the **interactive** context — Offline "irrelevant."

Computational Methodology

- Perspective
- Components and System Synthesis
- Finite Element (FE) Approximation
- Static Condensation Reformulation of FE
- Model Order Reduction
- Remarks
- Computational Procedure: PDE App Workflow

Computational Methodology

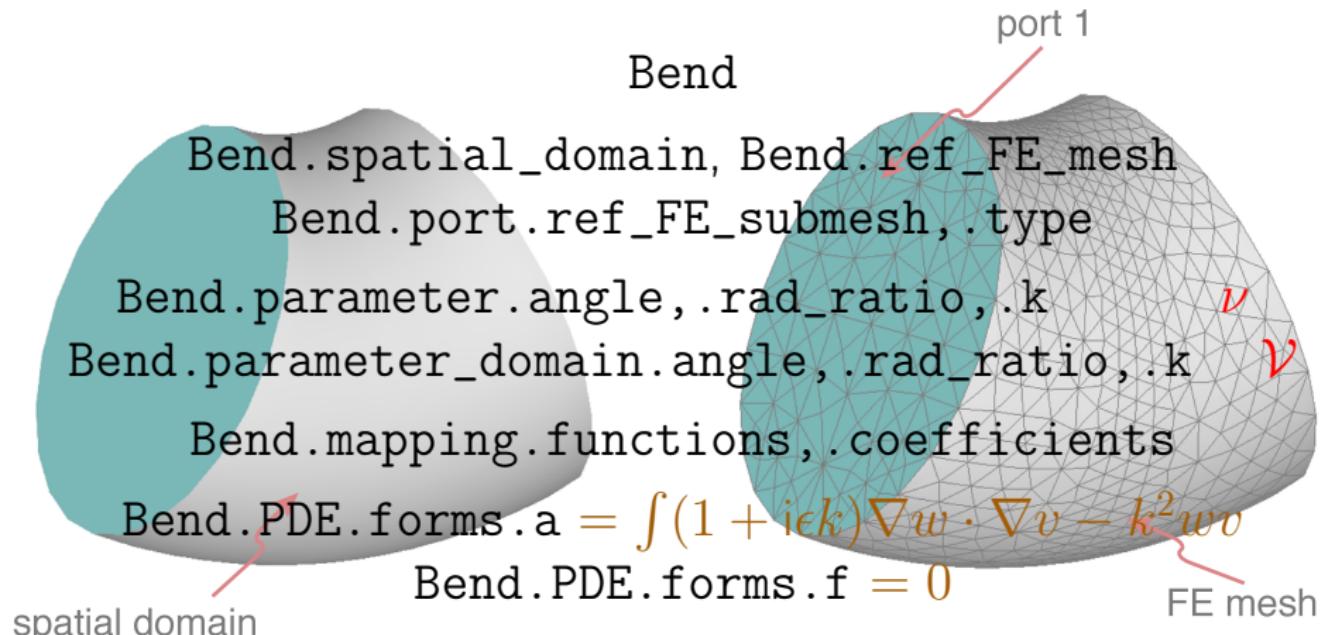
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Component Mode Synthesis, 1960s	PR
Hurty, Craig-Bampton, Bourquin, Hetmaniuk,...	
Static Condensation 1970s	SC
Reduced Basis Methods, 1980s	RB
Almroth, Noor, Porsching, Gunzburger,...	
Post-Modern Reduced Basis Methods, 2000s	
MoRePaS I-III: <i>a priori/posteriori</i> error estimation, Weak Greedy sampling, (approximate) affine expansions, strict Offline-Online decomposition,...	
Reduced Basis Element Method, 2000s	E
Maday-Rønquist	

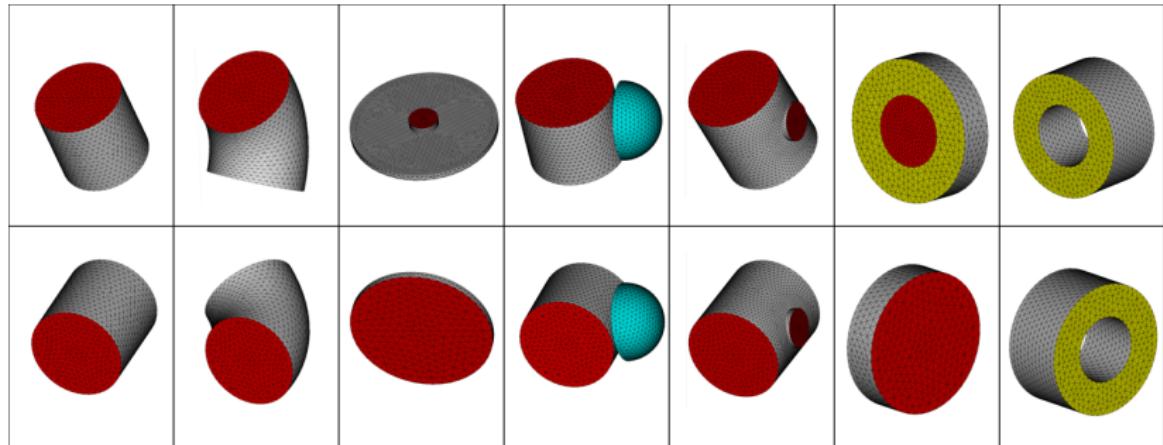
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Parametrized Archetype Component

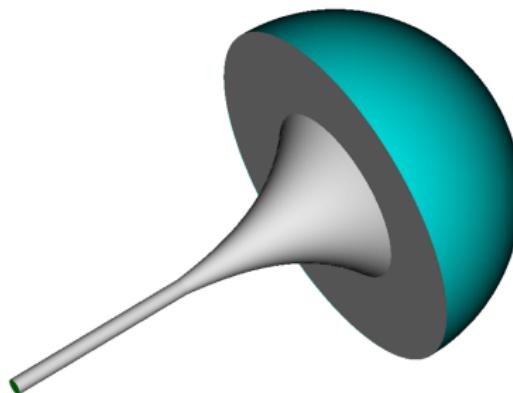


Acoustic Ducts (selected archetype components)



Admissible connections:
ports of common color \leftrightarrow common port type.

Synthesis: A Model

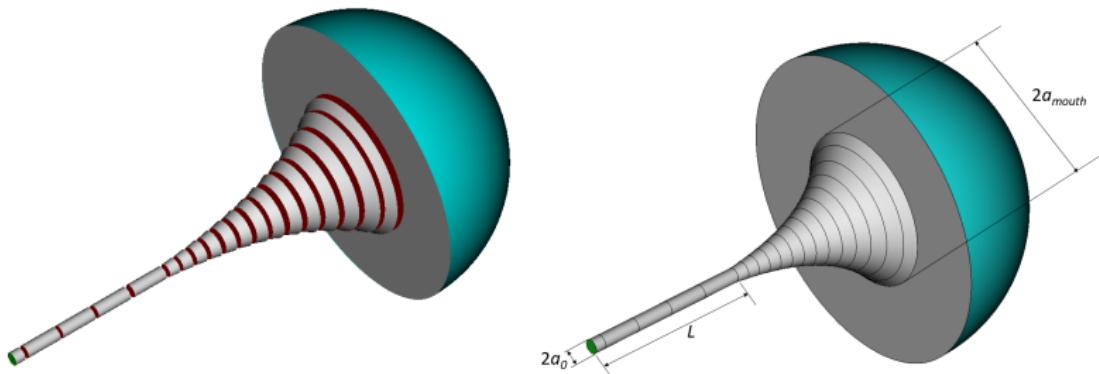
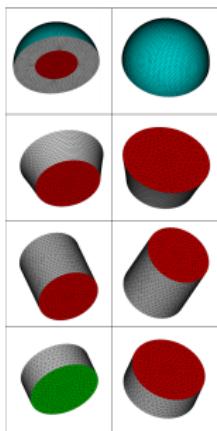


Model_Exponential_Horn (Flanged)

$$\mu \equiv (L/a_0, m^{\text{horn}}, a_{\text{mouth}}/a_0, ka_0)$$

$$\in \mathcal{P} \equiv [2, 20] \times [0.0334, 0.1666] \times [4, 12] \times [0, 1]$$

Synthesis: Instantiation and Connection

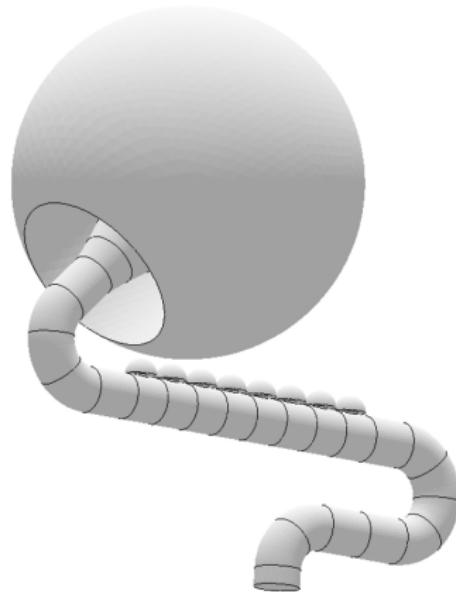


Instantiation

$$\mu_{\text{model}} \in \mathcal{P} \rightarrow \{\nu_{\text{local}} \in \mathcal{V}\}_{\text{instantiated components}}$$

Connection

$$\text{local port pairs} \rightarrow \text{global ports } \Gamma \in G$$



Model_Nguyenophone

$\mu \equiv (\text{Hole_Location}, \text{Hole_Open}, k)$

$\in \mathcal{P} \equiv \text{Wedge} \subset \mathbb{R}^8 \times \{0, 1\}^8 \times [0, 2]$

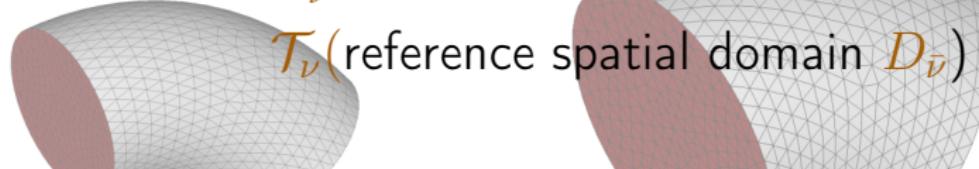
Computational Methodology

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Geometry Mappings

An archetype component is characterized by

spatial domain $D_\nu =$



\mathcal{T}_ν (reference spatial domain $D_{\bar{\nu}}$)

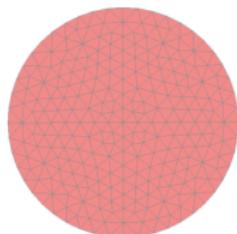
and

two disjoint local ports $\gamma_1, \gamma_2 \subset \partial D_{\bar{\nu}}$

such that

$$\gamma_i = \tau_i \gamma_0, \quad i = 1, 2,$$

for γ_0 a fiducial port (type).



We may easily consider more than two local ports.

FE Approximation Spaces

Associate to

each archetype component

a reference FE mesh,

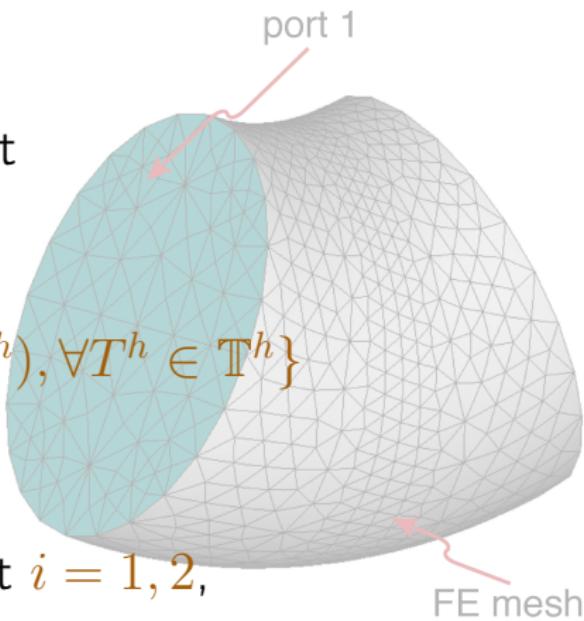
$$X^h(D_{\bar{v}}) \equiv \{v|_{T^h} \in \mathbb{P}_p(T^h), \forall T^h \in \mathbb{T}^h\}$$

of dimension \mathcal{N}^{FE} .

For any v in $X^h(D_{\bar{v}})$, local port $i = 1, 2$,
spatial domain

$$v|_{\gamma_i} \in \{ \underbrace{\chi_j^h}_{\text{fiducial port modes}} \circ \tau_i^{-1}, 1 \leq j \leq J^{\text{FE}} \};$$

implicit conforming condition on ports of common type.



Finite Element (FE) Approximation of Model

For given $\mu \in \mathcal{P}$, define

$$X^h(\Omega_\mu) \equiv$$

$$\bigoplus_{\text{instantiated components}} \{v|_{D_{\bar{\nu}}} \circ \mathcal{T}_\nu^{-1} \mid v \in X^h(D_{\bar{\nu}})\} \cap X$$

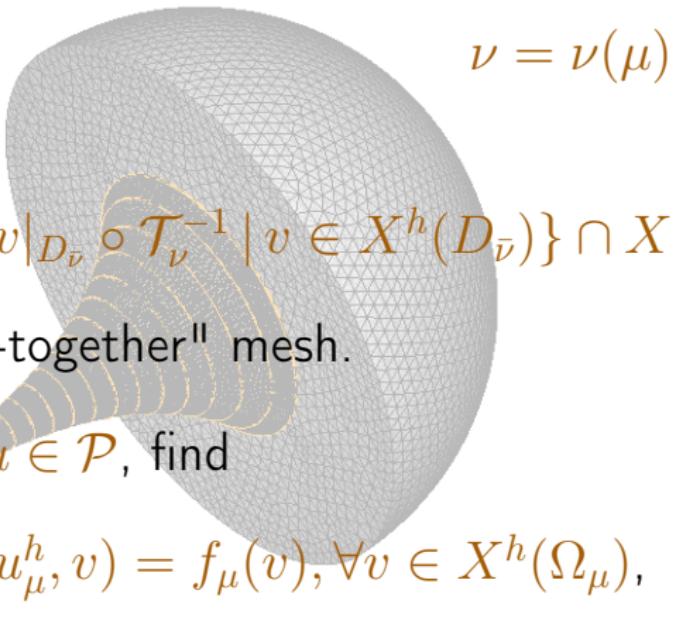
associated with a "stitched-together" mesh.

Galerkin projection: given $\mu \in \mathcal{P}$, find

$$\text{field } u_\mu^h \in X^h(\Omega_\mu): a_\mu(u_\mu^h, v) = f_\mu(v), \forall v \in X^h(\Omega_\mu),$$

and subsequently

$$\text{output } s_\mu^h = \ell_\mu(u_\mu^h).$$



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Static Condensation (SC): Component Level ...

In given instantiated component,

$$\nu = \nu(\mu)$$

for local port $i = 1, 2$

for port mode $j = 1, \dots, J^{\text{FE}}$:

$\psi_{i,j}^h = \mathcal{L}_i(\chi_j^h \circ \tau_i^{-1})$ is lifting to

reference domain of port mode j on port i , and

$\varphi_{i,j;\nu}^h = \psi_{i,j}^h + \eta_{i,j;\nu}^h \in X_{[\gamma_1, \gamma_2:0]}^h(D_{\bar{\nu}})$ satisfies

$a_{\nu}^{D_{\bar{\nu}}}(\varphi_{i,j;\nu}^h, v) = 0, \forall v \in X_{[\gamma_1, \gamma_2:0]}^h(D_{\bar{\nu}})$, subject to

$\varphi_{i,j;\nu}^h|_{\gamma_{i'}} = \chi_j^h \delta_{ii'}, \quad \mathcal{N}^{\text{FE}} \times \mathcal{N}^{\text{FE}}$

where for simplicity all sources reside on ports.

... SC: Component Level

In given instantiated component,

LINEARITY

$$u_\mu^h|_{D_{\nu(\mu)}} = \sum_{i=1}^2 \sum_{j=1}^J u_{i,j;\nu}^h (\varphi_{i,j;\nu}^h \circ \mathcal{T}_\nu^{-1})$$

for appropriate coefficients $u_{i,j;\nu}^h$, $1 \leq j \leq J, i = 1, 2$.

Form $2J^{\text{FE}} \times 2J^{\text{FE}}$ stiffness matrix $A_{[i,j],[k,\ell];\nu}^h$:

*normal velocity moment on local port i
with respect to test port mode j*

expressed in terms of

*pressure coefficient on local port k
associated with trial port mode ℓ .*

flux

SC: System Level

Require on global ports $\Gamma \in G$

continuity of pressure, and

weak continuity of normal velocity

implemented as direct stiffness assembly:

$$\{A_{\nu(\mu)}^h\}_{\text{instantiated components}} \rightarrow \mathcal{A}_\mu^h \quad ; \quad \mathcal{F}_\mu^h$$

here \mathcal{A}_μ^h is $|G|J^{\text{FE}} \times |G|J^{\text{FE}}$ block-sparse Schur complement.

Issues: J^{FE} will be large, and

\mathcal{N}^{FE} will be large,

such that \mathcal{A}_μ^h costly to form and to "invert."

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In given instantiated component,

$$\nu = \nu(\mu)$$

for local port $i = 1, 2$

for port mode $j = 1, \dots, M$:

$\psi_{i,j}^h = \mathcal{L}_i(\chi_j^h \circ \tau_i^{-1})$ is lifting to

reference domain of port mode j on port i , and

$\varphi_{i,j;\nu}^{h,N} = \psi_{i,j}^h + \eta_{i,j;\nu}^{h,N} \in Z_{i,j[\gamma_1, \gamma_2:0]}^{h,N}(D_{\bar{\nu}})$ satisfies

$a_{\nu}^{D_{\bar{\nu}}}(\varphi_{i,j;\nu}^h, v) = 0, \forall v \in Z_{i,j[\gamma_1, \gamma_2:0]}^{h,N}(D_{\bar{\nu}})$, subject to

$\varphi_{i,j;\nu}^h|_{\gamma_{i'}} = \chi_j^h \delta_{ii'}$; $N \times N$

where for simplicity all sources reside on ports.

In given instantiated component,

$$u_{\mu}^{h,M,N}|_{D_{\nu(\mu)}} = \sum_{i=1}^2 \sum_{j=1}^M u_{i,j;\nu}^{h,M,N} (\varphi_{i,j;\nu}^{h,N} \circ \mathcal{T}_{\nu}^{-1})$$

for appropriate coefficients $u_{i,j;\nu}^{h,M,N}$, $1 \leq j \leq M$, $i = 1, 2$.

Form $2M \times 2M$ stiffness matrix $A_{[i,j],[k,\ell];\nu}^{h,M,N}$ Petrov-Galerkin:

normal velocity moment on local port i flux
with respect to test port mode j

expressed in terms of

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Require on global ports $\Gamma \in G$

continuity of pressure, and

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implemented as direct stiffness assembly:

$$\{A_{\nu(\mu)}^{h,M,N}\}_{\text{instantiated components}} \rightarrow \mathcal{A}_\mu^{h,M,N} \quad \mathcal{F}_\mu^{h,M,N}$$

where $\mathcal{A}_\mu^{h,M,N}$ is $|G|M \times |G|M$ block-sparse.

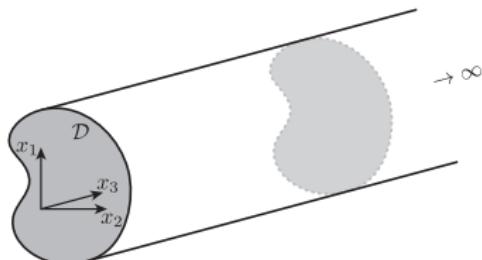
Issues "resolved": $M \ll J^{\text{FE}}$, and

$$N \ll \mathcal{N}^{\text{FE}},$$

such that $\mathcal{A}_\mu^{h,M,N}$ is inexpensive to form and to "invert."

Port Reduction, $M \ll J^{\text{FE}}$: Rationale...

Consider a waveguide $\mathcal{D} \times (0, \infty)$,



and find $p(x_1, x_2, x_3)$ such that

$$-\nabla^2 p - k^2 p = 0 \text{ in } \mathcal{D} \times (0, \infty) \quad ,$$

and

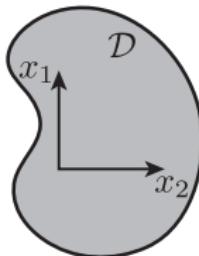
$$p = g \text{ on } (x_1, x_2) \in \mathcal{D}, x_3 = 0,$$

$$\frac{\partial p}{\partial n} = 0 \text{ on } (x_1, x_2) \in \partial \mathcal{D}, 0 < x_3 < \infty,$$

p (say) outgoing bounded wave as $x_3 \rightarrow \infty$.

... Port Reduction, $M \ll J^{\text{FE}}$: Rationale...

Restrict attention to the transverse domain \mathcal{D} ,



and find $(\chi_i(x_1, x_2), \lambda_i)_{i=1, \dots}$ solution of eigenproblem

$$-\nabla_{x_1, x_2}^2 \chi = \lambda \chi, \text{ in } \mathcal{D},$$

$$\frac{\partial \chi}{\partial n} = 0 \text{ on } \partial \mathcal{D};$$

order (real) eigenvalues $\lambda_1 = 0 < \lambda_2 \leq \lambda_3 \leq \dots$

... Port Reduction, $M \ll J^{\text{FE}}$: Rationale — Evanescence

Consider $k \in [\sqrt{\lambda_n}, \sqrt{\lambda_{n+1}})$: then

$$\Re\{\cdot e^{i\omega t}\}$$

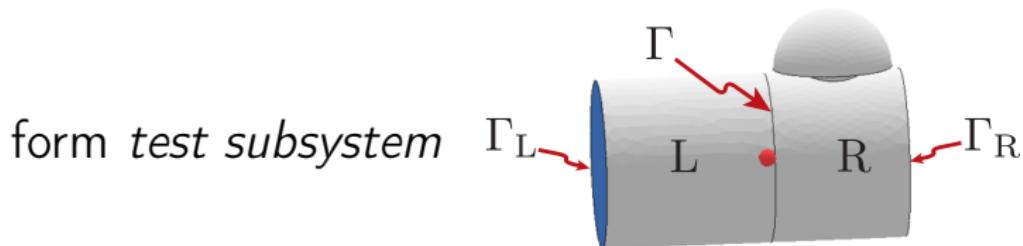
$$p = \sum_{j=1}^n \alpha_j^g \chi_j(x_1, x_2) e^{-i\sqrt{k^2 - \lambda_j} x_3} + \sum_{j=n+1}^{\infty} (\text{or } J^{\text{FE}}) \alpha_j^g \chi_j(x_1, x_2) e^{-\sqrt{\lambda_j - k^2} x_3}$$

for coefficients α_j^g chosen to realize $p(\cdot, \cdot, x_3 = 0) = g$.

For any global port $\Gamma \in G$, higher modes introduced in neighboring components, and at neighboring global ports, will be filtered prior to "arrival" at Γ .

Port Reduction, $M \ll J^{\text{FE}}$: A Library Training Procedure

For all compatible archetype component pairs in Library,



form *test subsystem*

and find $z \in X^h(L, R)$ such that

$$a_{\nu_L, \nu_R}^{(L, R)}(z, v) = 0, \quad \forall v \in X^h(L, R),$$

for a rich set of Dirichlet conditions on Γ_L , Γ_R , and
admissible parameters ν_L and ν_R .

Collect $z|_{\Gamma} \circ \mathcal{T}_{\nu} \circ \tau$. from all test subsystems in a set S .

Apply POD to S : fiducial port modes $\{\chi_j\}_{j=1, \dots, M}$.

Bubble Reduction, $N \ll \mathcal{N}^{\text{FE}}$: Rationale

For any archetype component in Library,

for local port $i = 1, 2$,

for port mode $j = 1, \dots, M$,

$$\eta_{i,j;\nu}^h \in \underbrace{\{\eta_{i,j;\nu}^h \mid \nu \in \mathcal{V}\}}_{\text{low-dimensional smooth manifold}} \subset \underbrace{X_{[\gamma_1, \gamma_2; 0]}^h(D_{\bar{\nu}})}_{\text{high-dimensional space}} ;$$

note that

$$\nu_{\text{local}} \in \mathcal{V} \subset \mathbb{R}^V, \mu_{\text{model}} \in \mathcal{P} \subset \mathbb{R}^P$$

for (typically) $V \ll P$ — *components divide and conquer.*

Bubble Reduction, $N \ll \mathcal{N}^{\text{FE}}$: A Library Training Procedure

For each archetype component in Library,

for local port $i = 1, 2$,

for port mode $j = 1, \dots, M$,

form $Z_{i,j[\gamma_1, \gamma_2:0]}^{h,N}$ as RB Lagrangian snapshot space \perp -ized

$$Z_{i,j[\gamma_1, \gamma_2:0]}^{h,N} \equiv \text{span}\{\eta_{i,j;\nu_{i,j}^n}^h, 1 \leq n \leq N_{i,j}\}$$

for quasi-optimal parameter values

$$\{\nu_{i,j}^1 \in \mathcal{V}, \dots, \nu_{i,j}^N \in \mathcal{V}\}$$

selected by the RB Weak-Greedy procedure.

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Optimality

Under certain hypotheses, the best fits associated with the port reduced spaces, $\text{span}\{\chi_j, 1 \leq j \leq M\}$, and

the bubble reduced spaces, $Z_{i,j}^{h,N}$,

converge at rates similar to the corresponding Kolmogorov M (respectively, N) width.

The Petrov-Galerkin projections are optimal to within a (Model, μ)-dependent stability constant.

Verification (and Validation)

A posteriori error **indicators** play a role in

optimal choice of snapshots $\rightarrow Z_{i,j}^{h,N}$

and

optimal choice of M and N .

Each Model is verified over $\Xi_{\text{verification}} \in \mathcal{P}$:

refinement in $h \downarrow$, $M \uparrow$, and $N \uparrow$;

reference to appropriate closed-form approximations;

comparison to 3rd-party computations and experiments.

Verification of each Model improves

archetype components: convergence of *Library*.

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Prepare Online Dataset \mathbb{D} for Library:

archetype *affine component mappings* \mathcal{T}_ν ; EIM

archetype component reference FE meshes;

port modes $\chi_j, 1 \leq j \leq M$ (for each port type);

RB spaces $Z_{i,j}^{h,N}$ for each archetype component,
local port i , and port mode j ;

Petrov-Galerkin parameter-independent inner products.

Role of components:

no Models formed or evaluated in Offline I stage;

all Models in Online stage amortize Offline I effort.

Online: \mathbb{D} ; Model; $\mu \in \mathcal{P} \rightarrow u_\mu^{h,M,N}, s_\mu^{h,M,N}$

Fast

Web-User-Interface (WUI) Cloud Implementation

Query the PDE App:

input $\mu \in \mathcal{P}$,

User

synthesize Model from (say) script,

Model Server

invoke Online Dataset \mathbb{D}

Compute Server

form and solve Schur complement,

Compute Server

calculate field and output,

Compute Server

download and display solution.

User, Servers

(Offline II — prepare Model Server for each Model:

parametrization, instantiation, connections, and outputs.)

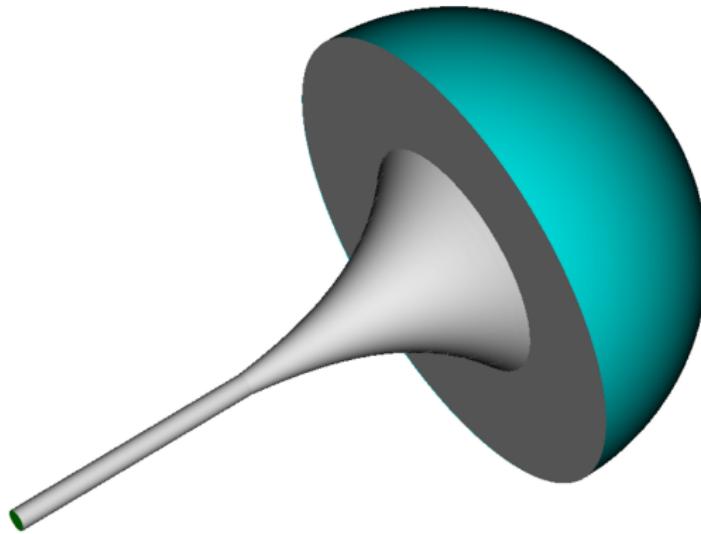
Acoustics Ducts: PDE App Examples

- A Flanged Exponential Horn
- An Expansion Chamber
- An Extended-Tube Expansion Chamber (ETEC)
- A Circular Duct with Toroidal Bend

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Model: Parametrization and Spatial Domain

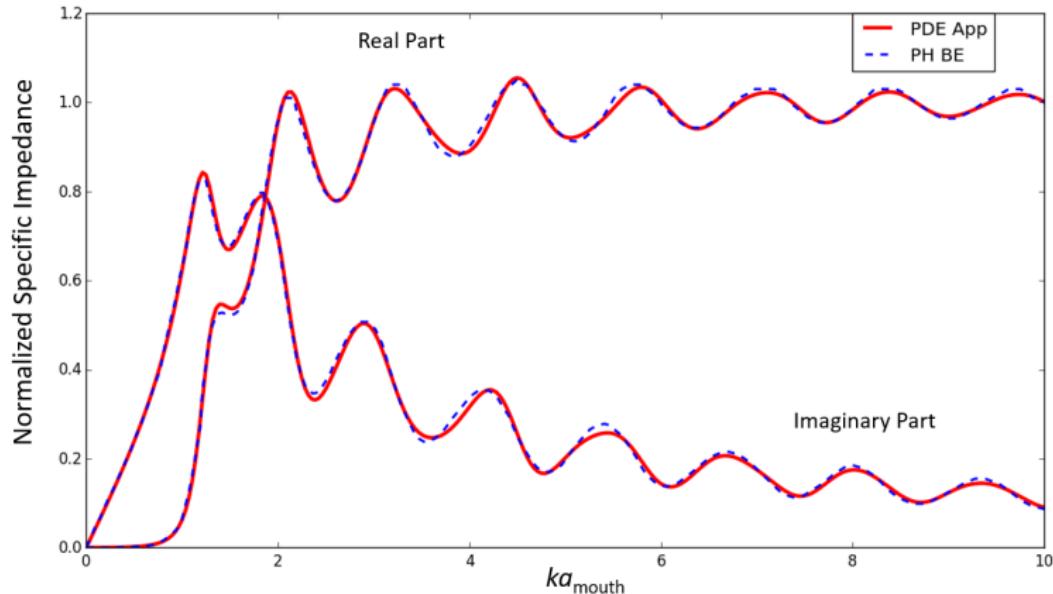


$$\mu \equiv (L/a_0, m^{\text{horn}}, a_{\text{mouth}}/a_0, ka_0)$$

$$\in \mathcal{P} \equiv [2, 20] \times [0.0334, 0.1666] \times [4, 12] \times [0, 1]$$

Throat Impedance

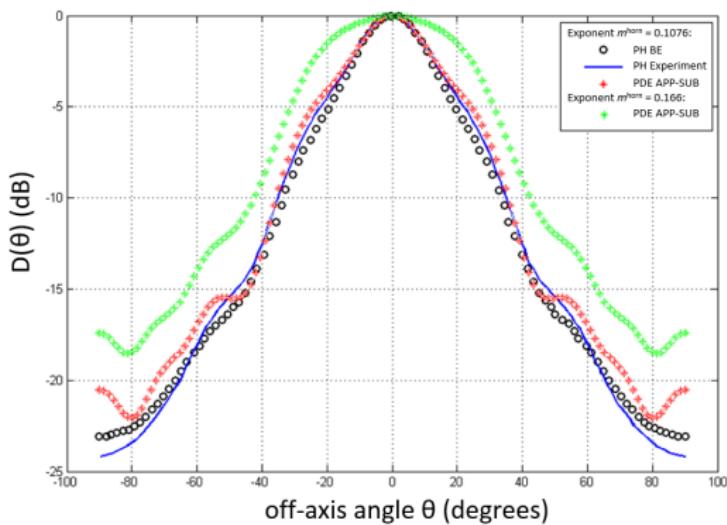
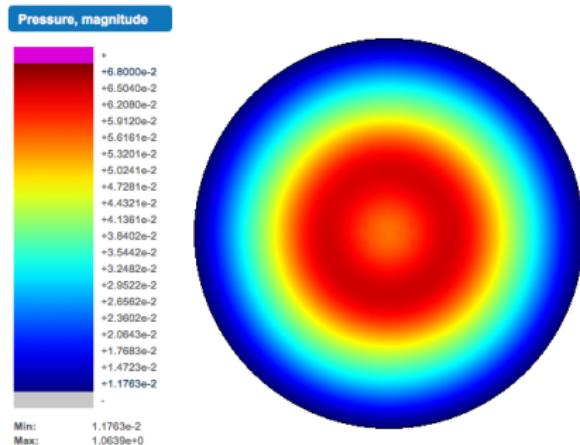
Parameters: $m^{\text{horn}} = 0.1076$, $a_{\text{mouth}}/a_0 = 10.67$.



PH: Post & Hixson, PhD Thesis, 1974.

Visualization: Radiation Directivity

$ka_{\text{mouth}} = 10$



Nearfield

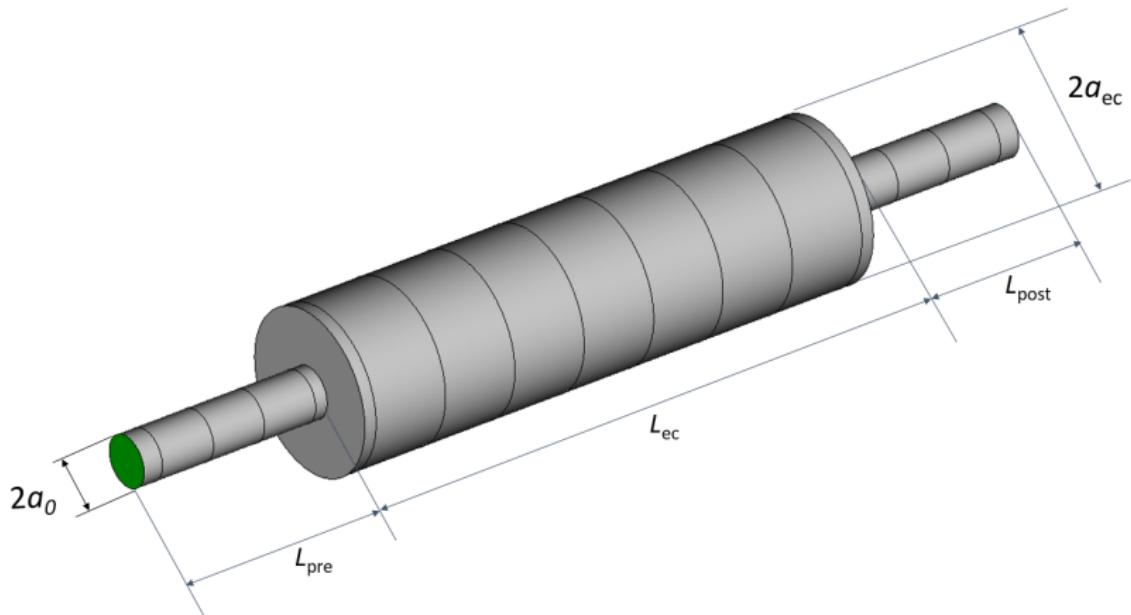
Modulus of Pressure

Farfield

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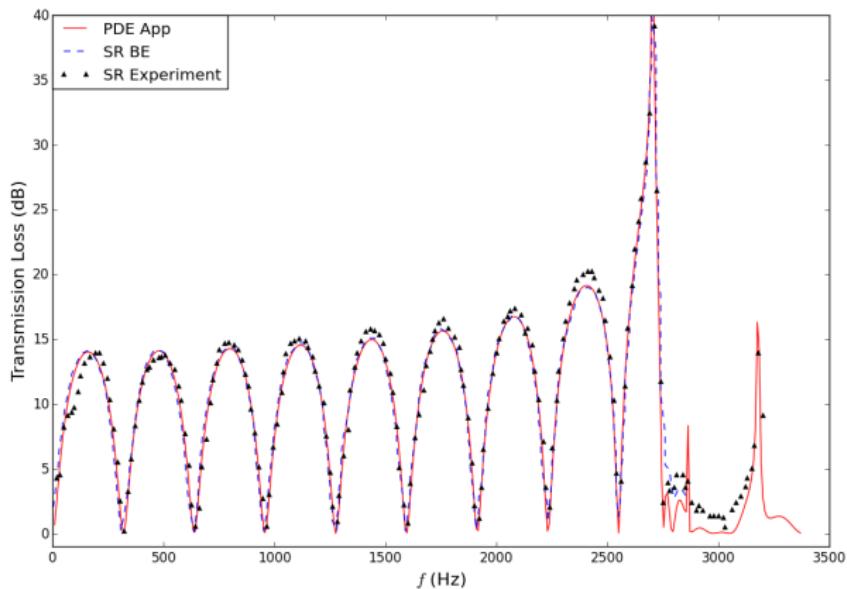
Model: Parametrization and Spatial Domain



$$\begin{aligned}\mu &\equiv (L_{\text{pre}}/a_0, L_{\text{post}}/a_0, L_{\text{ec}}/a_0, a_{\text{ec}}/a_0, k a_0) \\ &\in \mathcal{P} \equiv [4, 12]^2 \times [1.5, 25] \times [1.5, 6.5] \times [0, 1.5]\end{aligned}$$

Transmission Loss

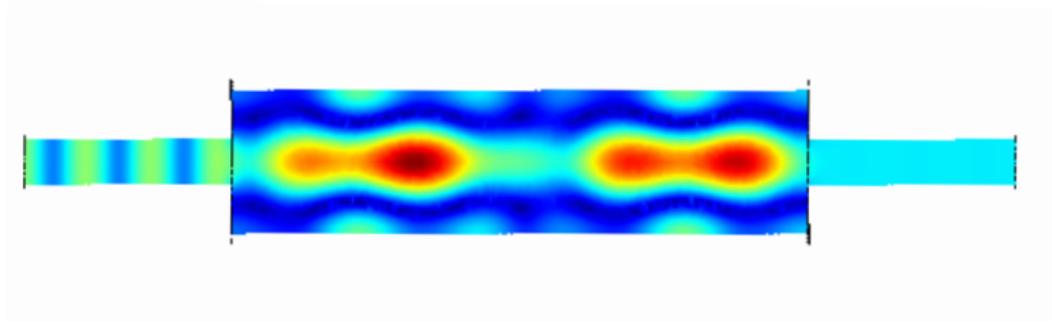
Parameters: $L_{\text{ec}}/a_0 = 22.26, a_{\text{ec}}/a_0 = 3.152;$
 $a_0 = 0.0243 \text{ cm.}$



SR: Selamet and Radavich, J Sound Vibration, 1997.

Visualization: Excitation of (Axisymmetric) Higher Modes

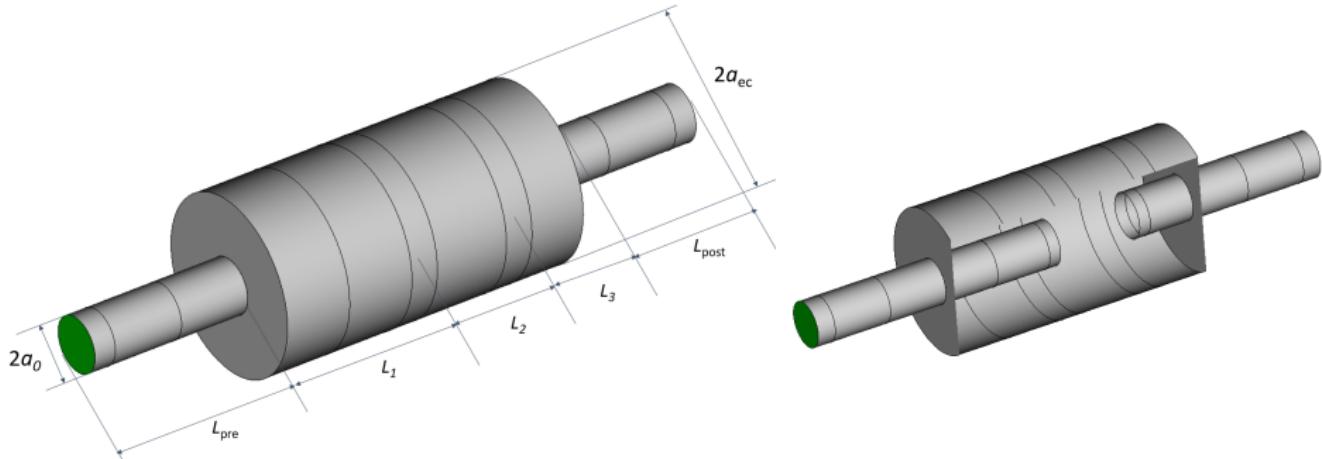
Parameters: $L_{\text{ec}}/a_0 = 22.26, a_{\text{ec}}/a_0 = 3.1525;$
 $f = 2.8 \text{ kHz}, a_0 = 0.0243 \text{ cm.}$



Acoustics Ducts: PDE App Examples

- A Flanged Exponential Horn
- An Expansion Chamber
- An Extended-Tube Expansion Chamber (ETEC)
- A Circular Duct with Toroidal Bend

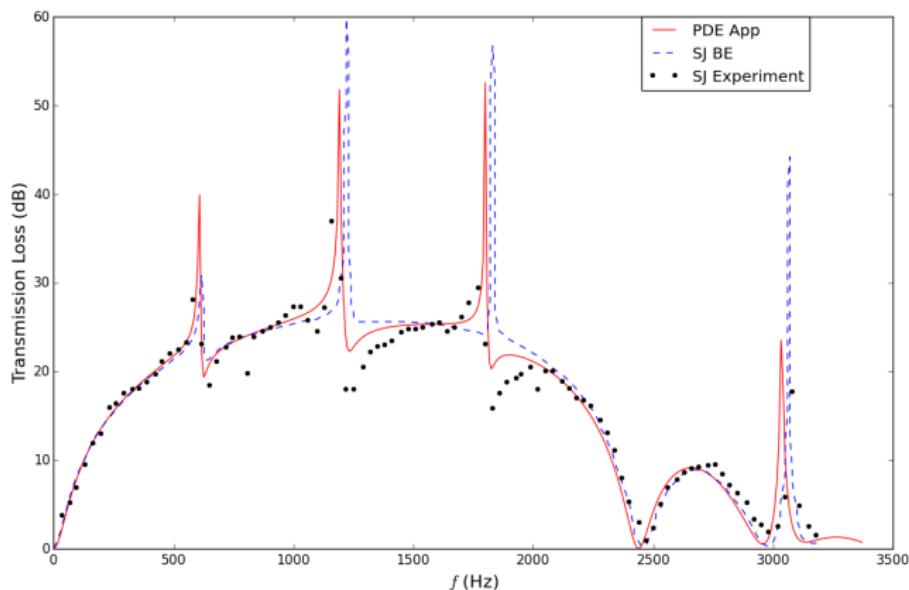
Model: Parametrization and Spatial Domain



$$\begin{aligned}\mu &\equiv (L_{\text{pre}}/a_0, L_{\text{post}}/a_0, L_1/a_0, L_2/a_0, L_3/a_0, a_{\text{ec}}/a_0, ka_0) \\ &\in \mathcal{P} \equiv [2, 6]^2 \times [2, 16]^3 \times [1.5, 4.0] \times [0, 1.5]\end{aligned}$$

Transmission Loss

Parameters: $L_1/a_0 = 5.391$, $L_2/a_0 = 3.716$,
 $L_3/a_0 = 2.510$, $a_{\text{ec}}/a_0 = 3.152$; $a_0 = 0.0243$ cm.

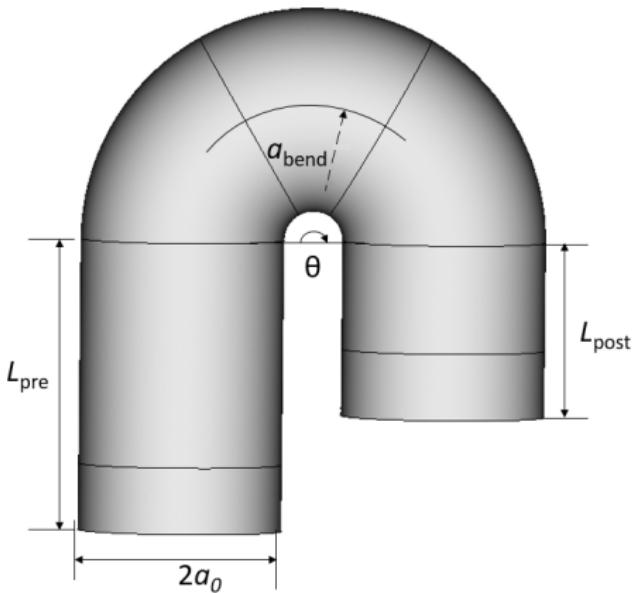
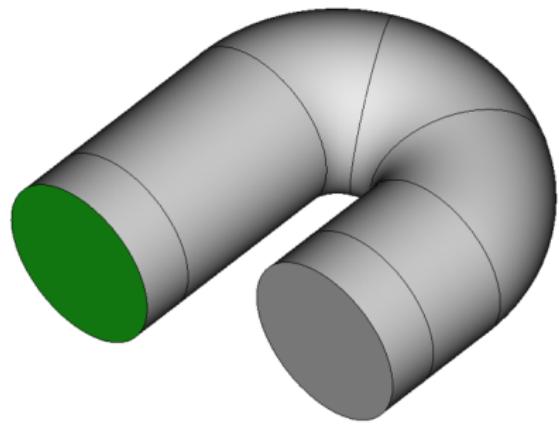


SJ: Selamet and Ji, J Sound Vibration, 1999.

Acoustics Ducts: PDE App Examples

- A Flanged Exponential Horn
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Model: Parametrization and Spatial Domain



$$\begin{aligned}\mu &\equiv (L_{\text{pre}}/a_0, L_{\text{post}}/a_0, a_{\text{bend}}/a_0, \theta_{\text{bend}}, ka_0) \\ &\in \mathcal{P} \equiv [1.5, 15]^2 \times [1.2, 3] \times [30^\circ, 180^\circ] \times [0, 1.8412]\end{aligned}$$

WUI: Model Selection

PDE Apps for Education The PDE App Project Team

Quick Start

List of Models

- Acoustic Ducts
 - Circular Duct with Bend
 - Expansion Chamber
 - ETEC Muffler

Acoustic Ducts **SUB**

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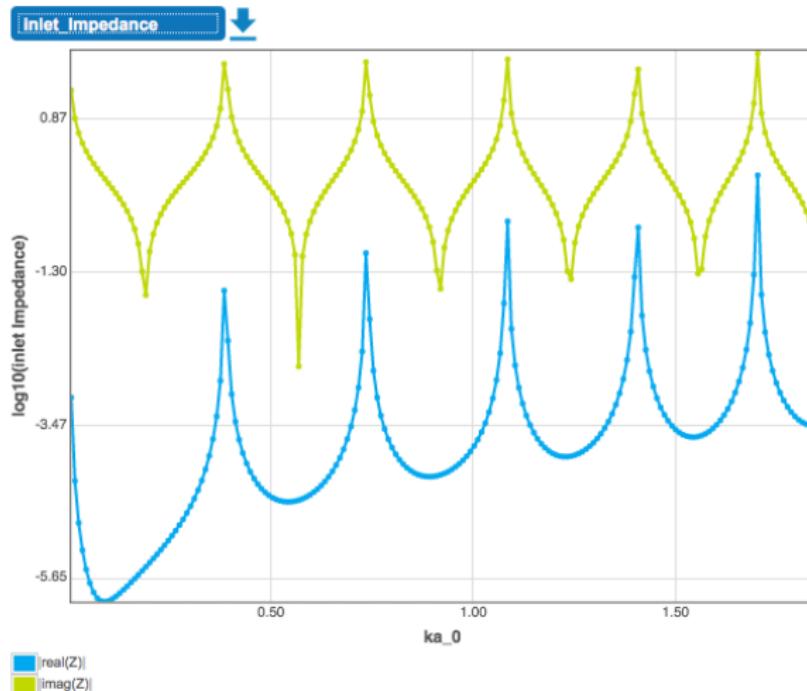
WUI: Parameter Specification

ACOUSTIC DUCTS - CIRCULAR DUCT WITH TOROIDAL BEND

	Current value	New value	Range
L_pre/a_0	2.8571	<input type="text" value="2.8571"/>	[1.5000, 15.0000]
L_post/a_0	1.7143	<input type="text" value="1.7143"/>	[1.5000, 15.0000]
a_bend/a_0	1.2857	<input type="text" value="1.2857"/>	[1.2000, 3.0000]
Bend angle	180.0000	<input type="text" value="180"/>	[30.0000, 180.0000]
ka_0	1.8200	<input type="text" value="1.82"/>	[0.0000, 1.8412]
Inlet BC	V	<input type="text" value="Velocity"/> ▼	
Outlet BC	V	<input type="text" value="Velocity"/> ▼	
Number of sweep points	200.0000	<input type="text" value="200"/> ▼	

Update Model

WUI: Output

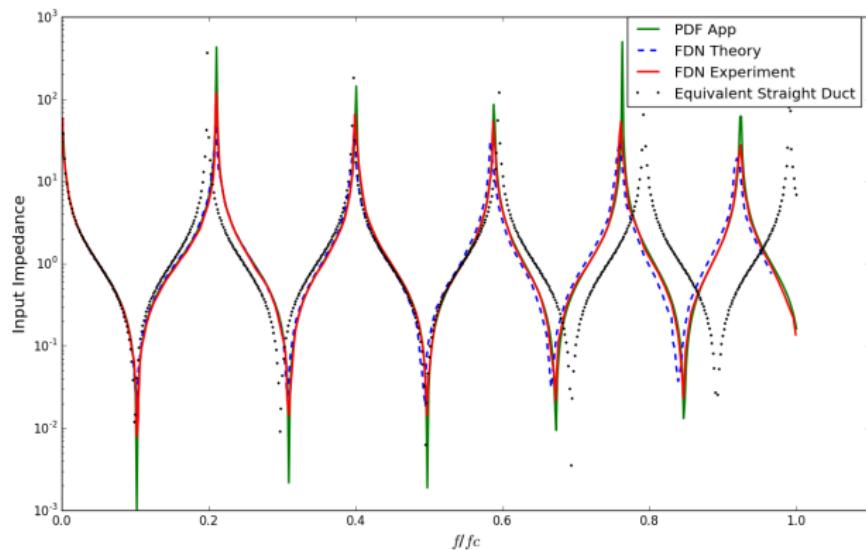


Response Time (all-inclusive) 8.4 seconds:
4-core GCE instance and commodity Internet.

Inlet Impedance (Reactive)

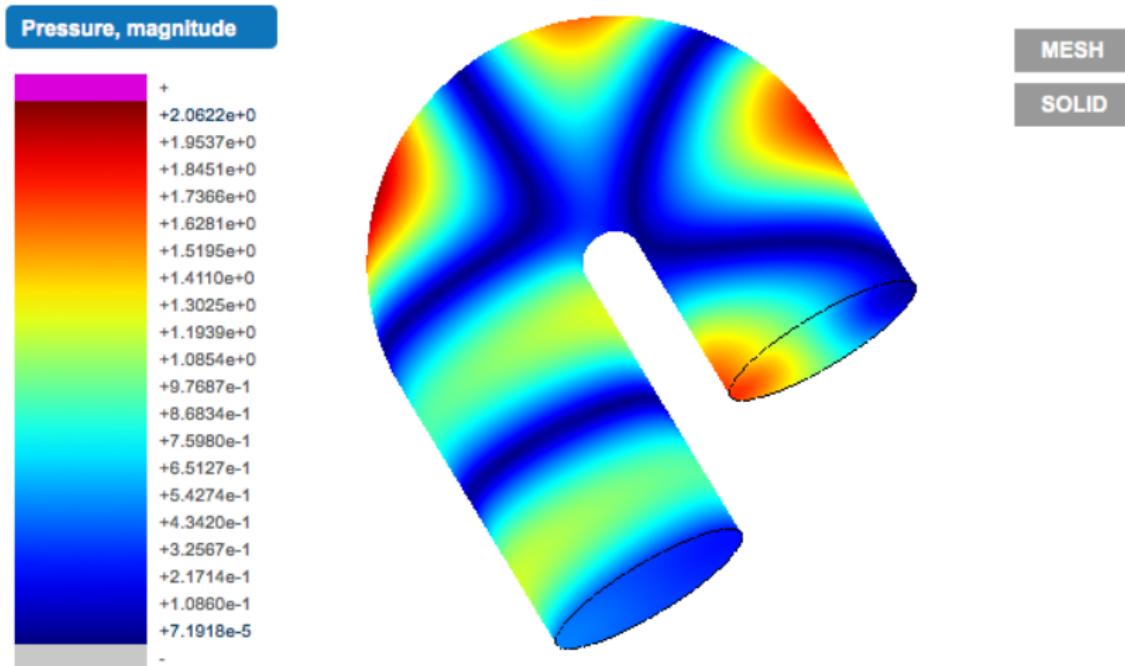
Parameters: $L_{\text{pre}}/a_0 = 2.8571$, $L_{\text{post}}/a_0 = 1.7143$,
 $a_{\text{bend}}/a_0 = 1.2857$, $\theta_{\text{bend}} = 180^\circ$.

Boundary Conditions: velocity-velocity.



FDN: Félix, Dalmont, and Nederveen, JASA, 2012.

WUI: Visualization — Azimuthal Excitation $ka_0 = 1.82$



Response Time (all-inclusive) 8.4 seconds:
4-core GCE instance and commodity Internet.

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