Fatigue reliability using a multiple surface approach

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ABSTRACT: Reliability analysis for offshore wind turbine structural fatigue is a resource demanding task. The new trends in the design of these systems, such as, the usage of alternative computational fluid dynamics or finite element methods, are expected to further increase the effort required to assess fatigue in the design phase. There is a growing demand for techniques that enable practical fatigue design procedures.

The present paper researches on how to use fatigue damage surfaces in order to assess stress-cycle (SN) fatigue reliability. A Gaussian process predictor model is applied as a surrogate of the fatigue damage, allowing the interpolation of multiple Gaussian distributed surfaces. Probabilistic SN curves are considered in the implementation, creating a double surface model where the Gaussian process model is built on top of the SN curve. Evaluation is performed on a 5MW turbine on a monopile foundation. Results of the implementation show that there is a significant advantage in using a surrogate of fatigue damage. These only require a limited number of time domain simulations to be defined. Moreover, the predictor surrogates accurately the design procedure within different material probabilistic characteristics, and accounting for loading uncertainty. Fatigue reliability assessment with Gaussian process models may be performed with approximately 10% to 40% of the computational effort in relation to the fatigue assessment using binned environmental conditions.

The approach presented can be applied to any component and system, with the only requirement being the definition of a representative fatigue indicator to surrogate.

1. INTRODUCTION

Reliability analysis for offshore wind turbines (OWT) fatigue is a resource demanding task. Fatigue design requires the assessment of multiple operational scenarios that depend on different external conditions that load the OWT. Trends in the simulation of OWT indicate that complexity in the evaluation of these systems is expected to increment in the future. Usage of alternative computational fluid dynamics and finite element methods will increase the effort required to design OWT. In the particular case of fatigue, design techniques that enable practical reliability analysis are demanded.

The current paper researches on the usage of stress-cycle(SN) fatigue damage surfaces in order to assess structural fatigue reliability. The SN damage surfaces are built using a Gaussian process predictor model that is capable of enclosing multiple
Gaussian distributed interpolation surfaces. These work as probabilistic surrogates of the system’s operational SN fatigue. Implementation of a Gaussian predictor as an interpolator of SN fatigue allows the sampling of multiple design surfaces, where each generated surface encloses a probabilistically feasible full design assessment accordingly to Design Load Case (DLC) 1.2 of IEC61400 (IEC, 2005, 2009).

The advantage of applying this methodology is related to the need to perform only a limited number of time domain simulations, inferior to the expected number imposed by the standards, in order to assess the fatigue design. These simulations are mainly needed to characterize locally the probabilistic behaviour of the loading.

The Gaussian process predictor model, jointly with a probabilistic SN curve, generates designs considering the probability associated with the material characteristics. The inherent probabilistic behaviour of the structural fatigue design procedure is replicated, and the reliability of the studied OWT component quantified.

In order to enable comprehension on how to apply Gaussian process predictors to evaluate SN fatigue reliability for OWT, applied to the tower component analysis, the following article is organized as follows; Section 2 presents a major overview on the usage of Gaussian process predictor models for reliability analysis discussing, previous works on reliability analysis, the SN fatigue design procedure and OWT modelling; Section 3 presents the theoretical background of the meta-model studied; and Section 4 discusses the main findings of the implementation performed. Finally, the main conclusions of the work developed are presented in Section 5.

2. META-MODELLING IN RELIABILITY ANALYSIS

Gaussian process regression models have recently gained particular interest on structural reliability engineering problems (Forrester et al., 2006; Bichon et al., 2008; Echard et al., 2011, 2014; Yang et al., 2015).

In the case of OWT modelling, the usage of Gaussian process models in structural analysis is even more recent. In this context, Maki et al. (2012) analyses an inland wind turbine using a Gaussian process model to decrease the effort required to evaluate the system. Yang et al. (2015) performs a reliability-based optimization of a Tripod foundation OWT using these as surrogates. In Morató et al. (2016) the same models are applied to evaluate the response of an OWT to extreme loading. Teixeira et al. (2017b) discusses the application of Gaussian process models for fatigue design. Teixeira et al. (2018b) uses a similar approach, however, investigating the importance of having a search criteria and a notion of improvement in the characterization of the Gaussian process model.

When addressing fatigue calculations, Echard et al. (2013) was able, with the application of Gaussian process predictors, to reduce the cost of fatigue assessment by approximately a factor of 265. Yang and Wang (2012) compared the performance of a Gaussian process predictors with other meta-model when addressing fatigue of a bending stiffener. The current paper discusses how reliability analysis for OWT towers can be addressed by using a meta-model, Gaussian process model, that compiles information from multiples sources of uncertainty.

2.1. OWT modelling

A 5MW turbine installed on a monopile is considered for the representative analysis on meta-modelling of fatigue. This turbine, presented in more detail in Jonkman et al. (2009), is characterized by its wide applicability in OWT research. Some of its main generic characteristics are presented in Table 1.

2.2. Stress-cycle Fatigue assessment for OWT

The most widely applied procedure to design OWT to fatigue uses the stress-cycle method. IEC (2005, 2009) certification to structural fatigue involves performing multiple time-domain evaluations of operation, assessing the operational loads, extracting load ranges and cycles and comparing these with the support of a specified SN curve by applying the Palmgren-Miner’s rule, Equation (1).

\[ D_t = \sum_{S_i} = \frac{n_{S_i}}{N_{S_i}} \] (1)
Table 1: NREL’s Monopile OWT model main generic characteristics.

<table>
<thead>
<tr>
<th>Horizontal axis OWT type</th>
<th>3/63m blades</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rated Power</td>
<td>5MW</td>
</tr>
<tr>
<td>Rated wind speed</td>
<td>11.4 m/s</td>
</tr>
<tr>
<td>Cut-in and cut-out speed</td>
<td>10m above MSL</td>
</tr>
<tr>
<td>Hub height</td>
<td>11.4 m/s</td>
</tr>
<tr>
<td>Tower base height</td>
<td>-20m below MSL</td>
</tr>
<tr>
<td>Seabed foundation</td>
<td>Rigid connection</td>
</tr>
<tr>
<td>Foundation Tower interface (TP)</td>
<td>6m / 0.027m</td>
</tr>
<tr>
<td>Diameter and Thickness at base of the tower</td>
<td>Variable-speed (variable blade-pitch-to-feather configuration)</td>
</tr>
</tbody>
</table>

where $D_t$ is the damage generated in a specified period of time $t$, for which $n_{S_i}$ is the recorded number of cycles, or repetitions, of a $S_i$ load/stress range and $N_{S_i}$ is the allowed number of cycles at $S_i$ given by a specified SN curve. As the assessment is performed in a $t$ shorter than the lifetime $T$, $D_t$ is referred to as the short term SN damage rate and is used to approximate the longterm life-time fatigue ($D_T$) for a specified design life $T$.

3. GAUSSIAN PROCESS PREDICTOR MODEL

Gaussian process predictor models, also widely known as Kriging models, approach a true function $g(x)$, depending on $x \in \mathbb{R}^d$ in a $d$ dimensional space, using an approximate regression function $G(x)$ that considers uncertainty within the regression.

Assuming that $g(x)$ can be characterized $\forall x$, $G(x)$ can be defined by using a sample of $k$ support points or observations of the true function. In the context of the Gaussian process predictors, these support points are designated as Design of Experiments (DoE); $DoE = [X, Y \equiv g(X)]$ with $X = [x_1, x_2, \ldots, x_n]$ as a vector of realisations of $x$ and $Y$ the respective true evaluations of $g(x)$.

The true response function $g(x)$ is then be approximated with

$$G(x) = f(\beta; x) + Z(x)$$

$$f(\beta; x) = \beta_1 f_1(x) + \ldots + \beta_p f_p(x)$$

where $f(\beta; x)$ is a deterministic function determined by a regression model with $p$ ($p \in \mathbb{N}^+$) basis trend functions $f_p(x)$ and $p$ regression coefficients $\beta$ to be defined by the known sample $X$. $Z(x)$ is a Gaussian stochastic process with zero mean that relates to a covariance matrix $C$ of the support points:

$$C(x_i, x_j) = \sigma^2 R(x_i, x_j; \theta); \ i, j = 1, 2, 3, \ldots, k$$

This matrix relates the $X$ input points using; a process constant variance $\sigma^2$ and a correlation function $R(x_i, x_j; \theta)$.

For the structural analysis separable form correlations are widely applied (Roustant et al., 2012), Equation (5). Nevertheless, other types of correlation are available (Rasmussen, 2004) and may be also applied.

$$R(x_i, x_j; \theta) = \prod_{i=1}^{d} R(h_i; \theta_i), \ \theta \in \mathbb{R}^d$$

The correlation function depends on $h = [h_1, \ldots, h_d]$, a set of incremental values of type $x-x_i$ type and $\theta$ hyperparameters.

For a given sample of support points the problem of prediction can then be solved through a generalised least squares formulation, where the estimators for $\beta$ and $\sigma^2$ depend on $\theta$.

The prediction for the true realisation $g(u)$ in a point $u$ in the space is then given based on the Kriging expected value $\mu_G$ and variance $\sigma^2_G$:

$$\mu_G(u) = f(u)^T \beta + \mathbf{c}(u)^T \mathbf{C}^{-1}(\mathbf{Y} - \mathbf{F}\beta)$$

$$\sigma^2_G(u) = \sigma^2[1 + D(u)^T \mathbf{F}^T \mathbf{C}^{-1} \mathbf{F} - D(u)]$$

$$D(u) \equiv \mathbf{F}^T \mathbf{C}^{-1} \mathbf{c}(u) - f(u)$$

with $\mathbf{c}(u) = \mathbf{c}(u, x_i), i = 1, 2, \ldots, k$ is the correlation vector that relates the realisation to be evaluated with the known points and $f(u)$ is the vector of
trend functions evaluated at $u$. $D(u)$ is introduced for the sake of brevity.

One particularity of $G(x)$ is that of the deterministic prediction in $X$.

In order to account for the uncertainty in the DoE a $\tau^2$ component may be introduced in the formulation of $C$.

$$C(x_i, x_j) = C(x_i, x_j) + \delta \tau^2$$  \hspace{1cm} (9)

where $\tau^2$ is the vector of variance $\sigma^2_Y$ of the realizations of $Y \in g(x)$ used to define the surrogate model. $\delta$ is the identity matrix of size $k$.

4. SN FATIGUE REALIABILITY ANALYSIS USING META-MODELS

A SN damage surface consists in an interpolation model where SN fatigue indicators and their uncertainty are defined through the application of a Gaussian process predictor model. Results for the implemented approach are discussed in the present section.

SN fatigue analysis and its uncertainty, in regard of the loading characterization, is a problem of mean. Sutherland (1999) highlighted before the statistical behaviour of the SN fatigue when analysing wind turbines. SN fatigue design requires the cumulative responses to short-term operational conditions. These are commonly characterized by a loading spectra and, due to their repetitive and random character, a $D_t$ probability distribution. As the operational conditions repeat, the cumulative distribution gets in-filled by sample of $D_t$ both above and below its short term mean value. The result is that the cumulative behaviour of the short-term damage rates approaches a sum of the mean value. Therefore, uncertainty in the SN fatigue calculations is highly related to the uncertainty in characterization of the mean $D_t$ at a specified operational conditions. This probabilistic behaviour of the SN fatigue is of interest for the application of meta-models as surrogates of SN fatigue.

A Latin Hypercube Sampling (LHS) scheme is applied in order to define the DoE. The LHS is one of the most widely applied techniques to generate support points for meta-modelling. It allows to efficiently cover the DoE, accounting for the DoE probability distributions. Recorded oceanographic data, presented in Teixeira et al. (2018a), supported the definition of the LHS sampling space. The correlation of the LHS space was considered using the method presented in Iman and Conover (1982).

Figure 1 presents an example of a meta-model for fatigue calculations that predicts $D_T$ for the tower component.

![Figure 1](image-url)

In I a meta-model is created using a sample of support points (black markers). The expectation is for the definition of surrogate to be more efficient since only a limited subset of operational points need to be fully assessed. The meta-model acts then as a surrogate of the $D_t$ for all different operational conditions. Combined with II the lifetime $D_T$ can be estimated without the need to perform exhaustive evaluations of the OWT model.

Two important considerations when characterizing the surrogate model are to, focus on the most
important variables that influence the response, and to define the extension of the space of variables to be assessed. Teixeira et al. (2017a) showed that the tower SN fatigue, for the turbine considered, is mostly influenced by the wind components. These are the mean wind speed ($U$) and the turbulence intensity ($I$). This occurs due to the relatively high stiffness of the tower component for the turbine considered, allied to the fact that it has no direct interaction with the waves. Additional considerations on the definition of the LHS sample are related to the extent of the sampling space. At low $U$, computing $I$ at the maximum value above the rated speed ($U=11.4$ m/s), did not result in relevant loss of accuracy on the long-term predictions. Most of the SN fatigue life decreases at operational $U$ above the rated speed. If no points are defined in specified $x$ regions, $G(x)$ predictions may be uncertain (have large $\sigma_G^2$ or inaccurate $\mu_G$). This is a particular concern when overfitting occurs due to the usage large $p$ values.

In order to implement a Gaussian process predictor for reliability analysis, a representative SN curve from DNV (2014) was considered for validation. A full one-year operational SN fatigue calculation was considered to validate the prediction given by the surrogate. A value of 0.83746 for the $R^2$ statistic was computed for the cross-validation between the predictions given by $G(x)$ and the full one-year simulated operational data. The $D_T$ prediction given by $G(x)$ diverged with an error of 4.8% when comparing with the value given by the full one-year assessment. In Figure 2 it can be seen that most of the cross-validation divergence in mean value occurs at low $D_T$ values. These have a smaller contribution to $D_T$. It is important to highlight that, despite $R^2$ being a good measure of the fit, it does not account for the relative importance between evaluated points. Therefore, the absolute $D_T$ error is a more comprehensive measure to evaluate the fit. Nonetheless, it is noted that only in very rare occasions a big dataset is available for cross-validation.

The uncertainty quantification model for the stress-cycle curve presented in Sørensen et al. (2008) was adopted in the current study to replicate the randomness of the SN curve. In order to merge the SN curve probabilistic behaviour with the uncertainty given by the SN fatigue design process (related to the procedure and loading estimation), a double surface approach is implemented.

Figure 2: Cross validation of the tower SN fatigue prediction given by $G(X)$ in comparison to a full one-year assessment given by 51240 $D_T$ evaluations at different operational conditions. LHS of 25 points was applied to define the surrogate DoE.

IEC (2005, 2009) recommends 6 simulations with different seeds to estimate the SN contribution from loading at each operational environmental conditions. In the current assessment, 10 seeded simulation were used. The increase of the number of seeded simulations is a direct benefit of using $G(x)$, which reduces the computational effort of the assessment. It allows a more accurate characterization of $D_T$.

Figure 3 presents the cumulative density func-
tion (CDF) that characterizes the probabilistic behaviour of $D_T$. As the number of samples increases the density in the tail region also increases, and relatively large values of $D_T$ may be expected (when comparing with the mean value). Despite the SN curve uncertainty being modelled with a Gaussian distribution, $D_T$ is better approached with a lognormal model. Nevertheless, the lognormal approximation is not very accurate for tail region predictions. It may be of interest to truncate the data-set in the tail region in order to improve the accuracy in the probability of failure calculations. This may be particularly relevant for low probability of failures that are challenging to characterize.

![Figure 3: Cumulative density function for $D_T$, SN curve considered from DNV (2014) with $\log K_1 = 12.164$ and $\log K_2 = 15.606$. Distribution function was characterized using 10000 samples.](image)

Table 2 presents the probabilistic SN curve model applied.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Distribution</th>
<th>$E[\cdot]$</th>
<th>$\sigma$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$m_h$</td>
<td>D</td>
<td>3</td>
<td>-</td>
</tr>
<tr>
<td>$\log K_1$</td>
<td>N</td>
<td>$f(\Delta S_N)$</td>
<td>0.20</td>
</tr>
<tr>
<td>$m_l$</td>
<td>D</td>
<td>5</td>
<td>-</td>
</tr>
<tr>
<td>$\log K_2$</td>
<td>N</td>
<td>$f(\Delta S_N)$</td>
<td>0.25</td>
</tr>
</tbody>
</table>

D - Deterministic; N - Normal

Table 2: Random variables considered for the stress-cycle curve. $\log K_1$ and $\log K_2$ are fully correlated. $\Delta S_N$ is the point of slope change for the double slope SN curve. For the implementation considered, this load range was expected to occur at $5 \times 10^6$ years. Therefore, a $T = 60$ is used to characterize the limit state for which fatigue failure is expected to occur. Failure occurs when $D_T$ in 60 years is larger than 1.

The probability of failure was calculated considering as a function of the SN curve characteristics. As the SN curve model applied is dependent on $\delta S_N$, this variable was applied to research on the variability of the reliability index ($\beta$) for different curves. Figure 4 presents the results for tower’s $\beta$ depending on the $\Delta S_N$.

![Figure 4: Reliability index of the tower function of $\Delta S$ considering a $T$ of 60 years. 100000 samples were applied to converge the $D_T$ distribution for each value of $\Delta S_N$. $\beta = 3.8$ is equivalent to a probability of failure of 1 in 10000.](image)
lows; the DoE of $G(x)$ is defined considering multiple SN curves accordingly to the probabilistic SN curve model. $G(x)$ is characterized using the mean and the standard deviation of the DoE output. Reliability calculations consider sampling of design surfaces. The design surfaces are sampled from $G(x) \forall x$ and used to predict operational $D_T$. Each design surface is a deterministic realisation of $G(x)$. As the surrogate encloses uncertainty due to the SN curve and the loading sample, the damage surfaces sampled and used to predict $D_T$ replicate its uncertainty. This sampling approach is no different than designing to SN fatigue accordingly to (IEC, 2005, 2009). Every sampled damage surface realisation replicates a design procedure, as if the designer would perform 10 simulations at each environmental loading conditions and assess SN fatigue using one of the potential SN curves within the uncertainty considered.

Other variables of interest could be applied in order to characterize $\beta$. The sample size applied to defined the DoE points is an example of ab independent variable within the model build that could be considered. In alternative, the presented example could be extended to consider other environmental variables. In the performed evaluation, the main interest was to present how $G(x)$ may be applied for efficient reliability assessments.

The notorious advantage of using the $G(x)$ predictor for reliability analysis is mainly related to the computational cost. For the space considered, if bins of value 1 were used to divide the environmental conditions for $U$ and $I$, 253 load cases would be needed to characterize the SN fatigue design. With bins of value 2, this number would decreases to 72 load cases. For the current application, only 25 load cases were assessed to design the OWT tower component to SN fatigue, 10% to 40% of the binned cases. Moreover, all the probabilistic information about the problem is compiled on a model that is able to predict operation while enclosing uncertainty.

To conclude, it is of relevance to highlight the universal character of the approach presented. It may be applied to design any component of any system. It is not exclusive to OWT. The only requirement is to be able to define a representative indicator to build the meta-model, such as $D_T$.

5. CONCLUSIONS

Application of Gaussian process predictor models as surrogates of stress-cycle fatigue was researched. These models were applied before as meta-models to mitigate the cost of the stress-cycle fatigue analysis. In the present implementation they are also applied to enable efficient reliability assessments. Their capability to account for uncertainty is of interest for probabilistic calculations.

Two main probabilistic variables were considered in the characterization of the meta-model. These relate to the material resistance and loading spectra definition. The main purpose of the assessment was to present how Gaussian process predictor models could be applied in probabilistic fatigue calculations. In addition, it is important to highlight that other sources of uncertainty may be considered in further applications.

Results showed that Gaussian process predictor models are efficient and accurate surrogates of the fatigue design. Their implementation allowed to reduce the computational time of the assessment from 251, and 72, to 25 load cases with minimum loss of accuracy. Moreover, their definition may enclose uncertainty in the design of experiments points, which can be interpolated over all the operational points allowing efficient reliability assessments. With the meta-model definition it is possible to sample the long-term fatigue cumulative distribution with limited computational cost. Research on the design variables and on the probability of failure can then be performed to enable comprehensive designs.

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6. REFERENCES


