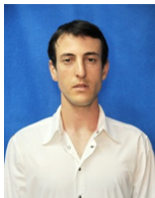


Statistical Calibration Via Gaussianization in Hot-Wire Anemometry



Igal Gluzman, Jacob Cohen & Yaakov Oshman



DEPARTMENT OF
AEROSPACE ENGINEERING

TECHNION
Israel Institute
of Technology

Hot-Wire Anemometer

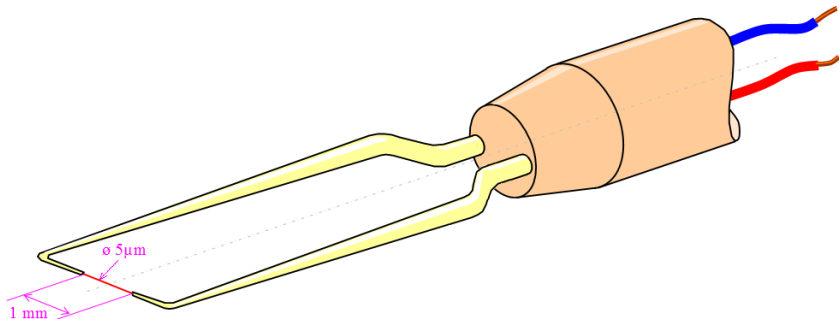
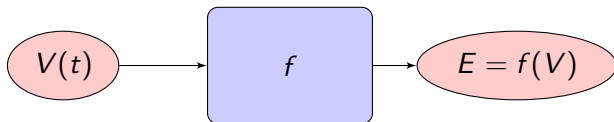


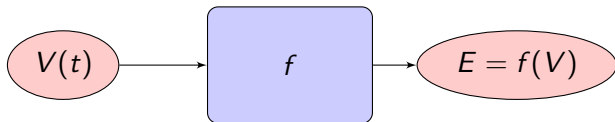
Image source:

https://upload.wikimedia.org/wikipedia/commons/d/d3/Anemometre_a_fil_chaud%2C_hot-wire_anemometer.png

Sensor I/O Mapping

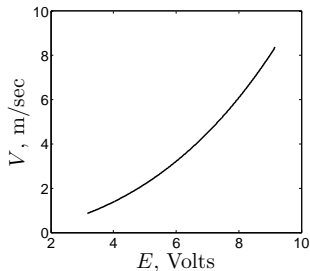


Sensor I/O Mapping



$$V = g(E)$$

$g = f^{-1}$ - nonlinear mapping function



Hot-Wire Calibration Techniques

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$N \geq 7$ data points throughout the desired velocity range.

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- ▶ Method that acquires a wider velocity range extending out of the limits of the provided calibrated data.

Overview

Introduction

- Background

- Objectives and Motivation

Statistical Calibration Via Gaussianization

- The Transformation Method

- Calibration Procedure

Method Implementation

- Validation

- Results and Discussion

- Robustness to Method Assumptions

Concluding Remarks

Mathematical Foundation

Consider the random variable X , having F_X as its cdf. Then, the random variable $U \triangleq F_X(X)$ is uniformly distributed on $[0, 1]$. [Rohatgi, 1976]

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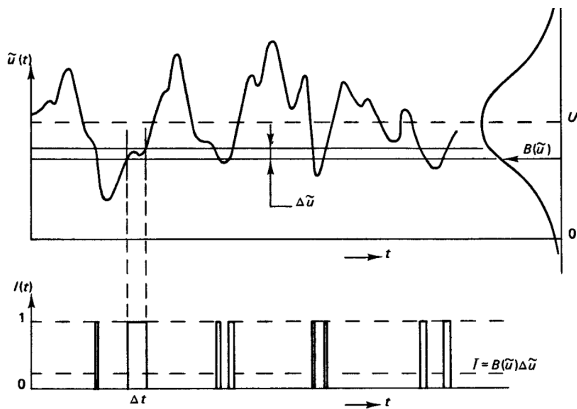
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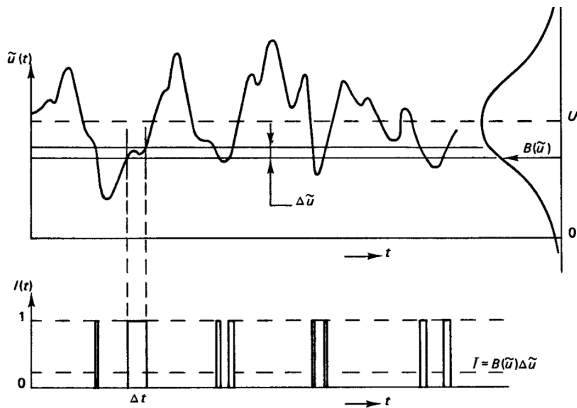
$$Z \sim N(0, 1)$$

Statistical Properties of Turbulent Flow



[Tennekes & Lumley, 1972]

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Application of central-limit theorem (CLT) [Trotter, 1959],[Lumley, 1976],

$$V \sim N(\mu, \sigma)$$

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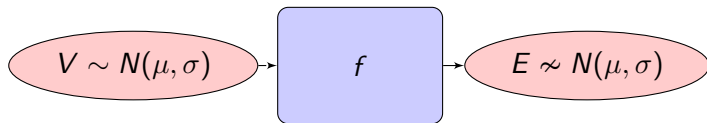
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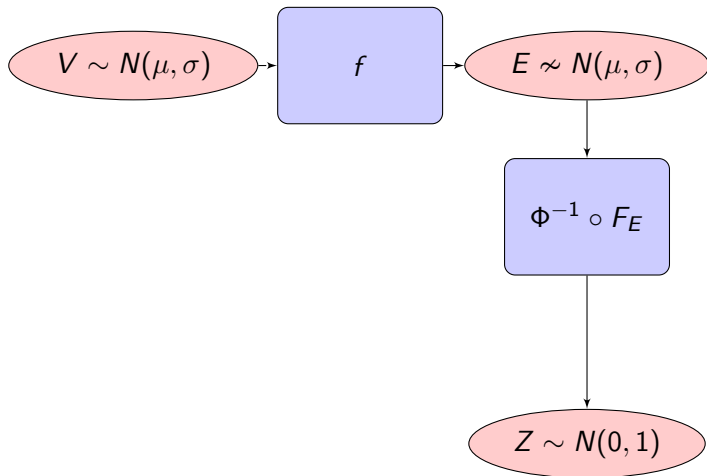
$$Z = aV + b$$

a , b are determined by two calibration data points.

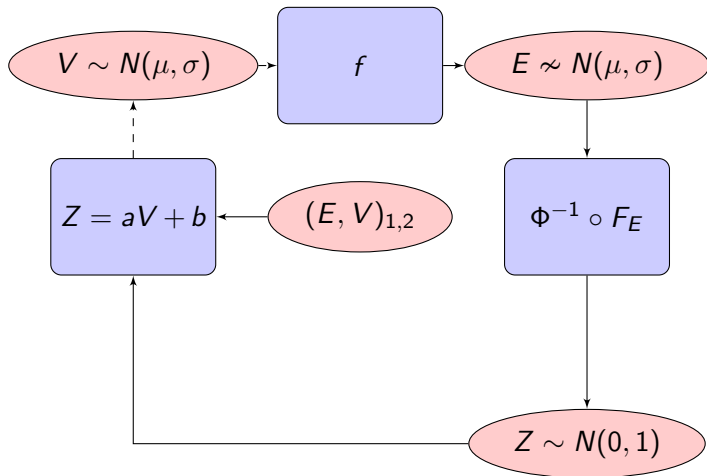
Calibration Procedure Diagram



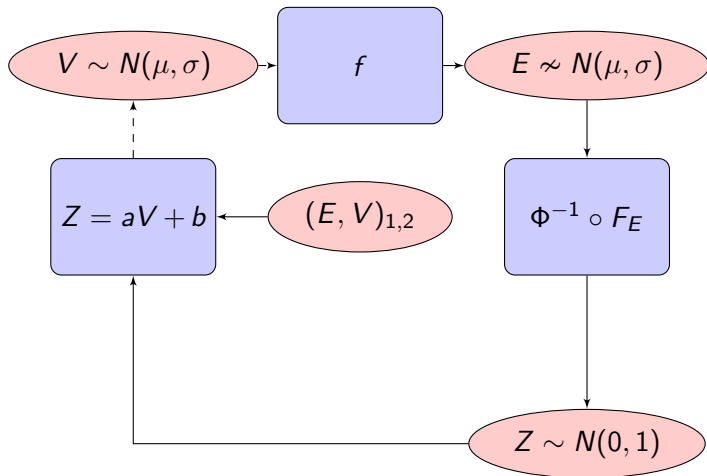
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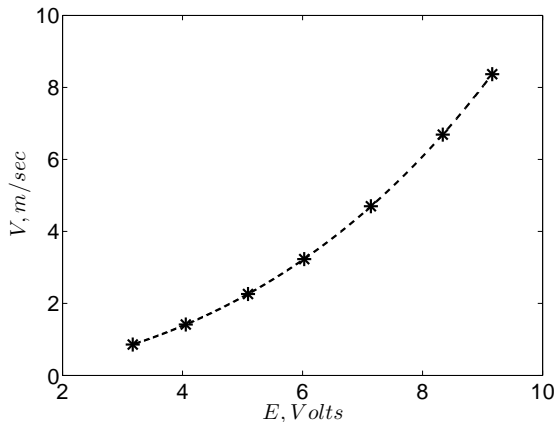
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$$V_{est_i} = g_{est}(E_i) = \sum_{k=0}^4 p_{g_{est,k}} E_i^k, \quad i = 1, 2, \dots, 9$$

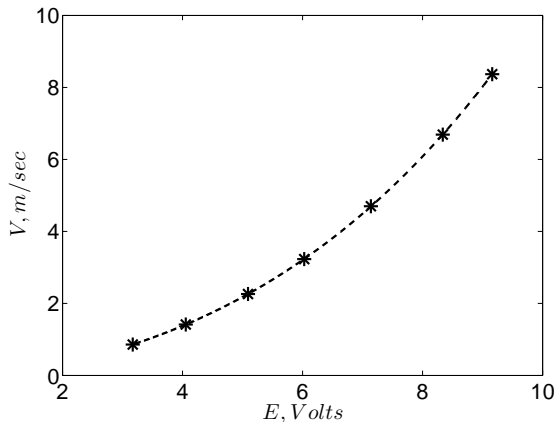
Validation

- ▶ Tungsten wire of 5 μm diameter and 1 mm length.



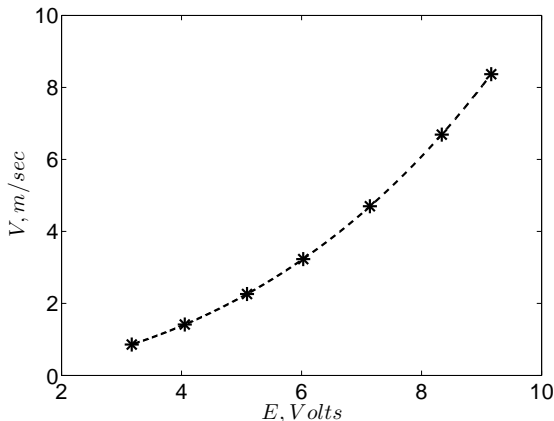
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- ▶ Tungsten wire of 5 μm diameter and 1 mm length.
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- ▶ Calibrated in the free stream of the wind tunnel using a Pitot-static tube in the velocity range of 1 – 10 m/sec .



Signal Generation

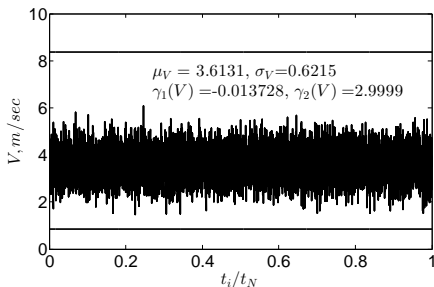
Statistical properties of Gaussian signal: $\gamma_1 = 0$ and $\gamma_2 = 3$ ([Krishnan (2006)]).

mean: $\mu_X = E[X(t)]$, std: $\sigma_V = [E(X - \mu_X)^2]^{0.5}$,

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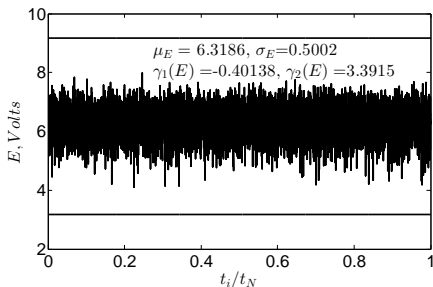
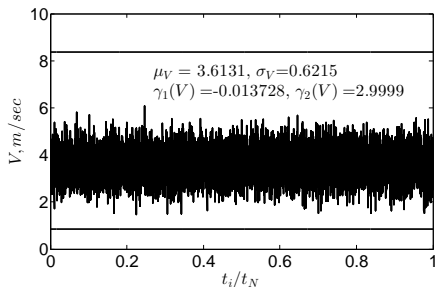


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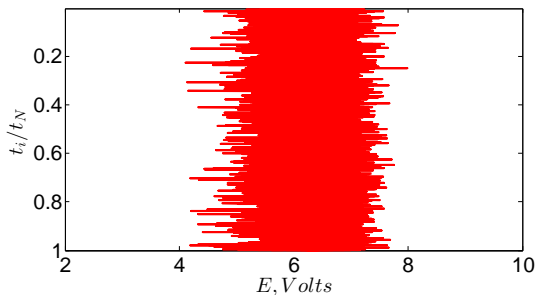
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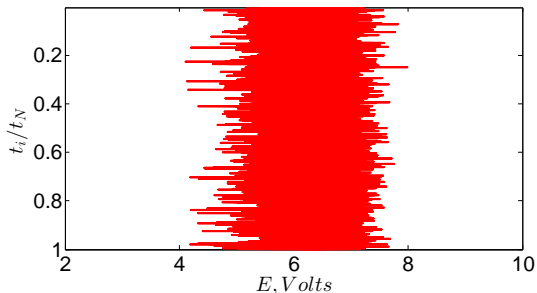
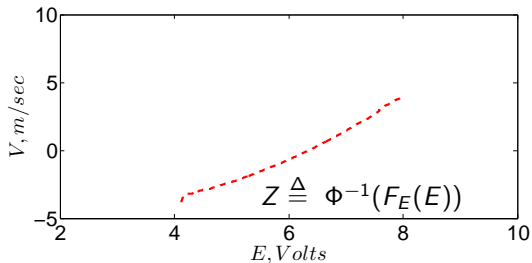
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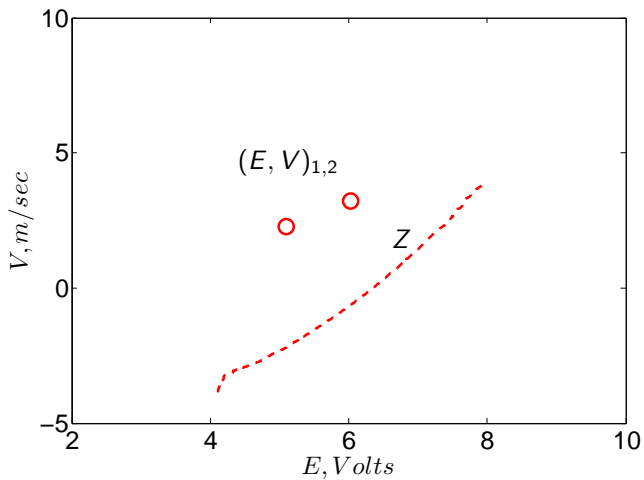
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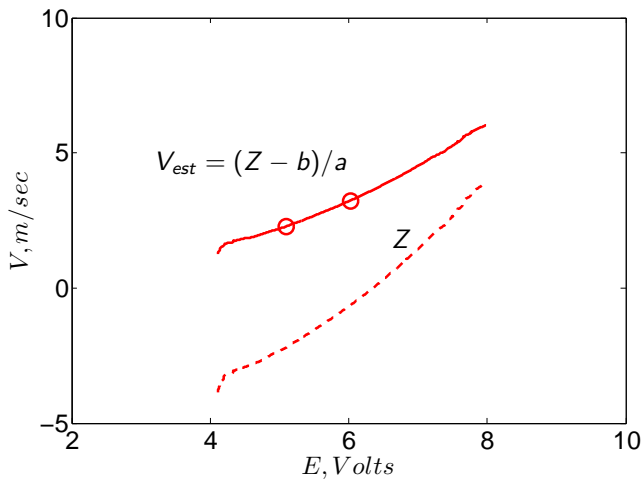
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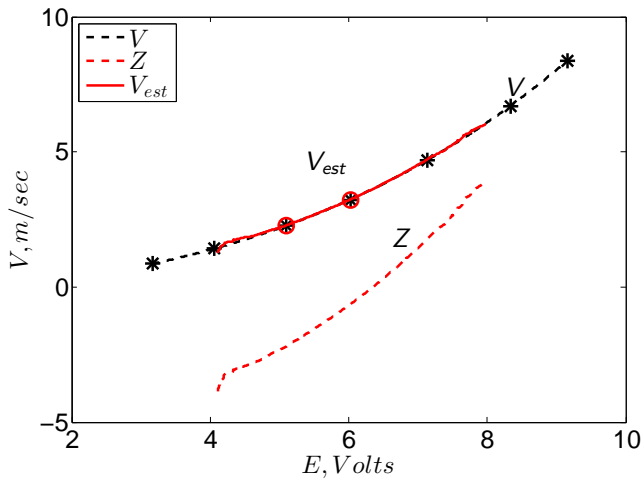
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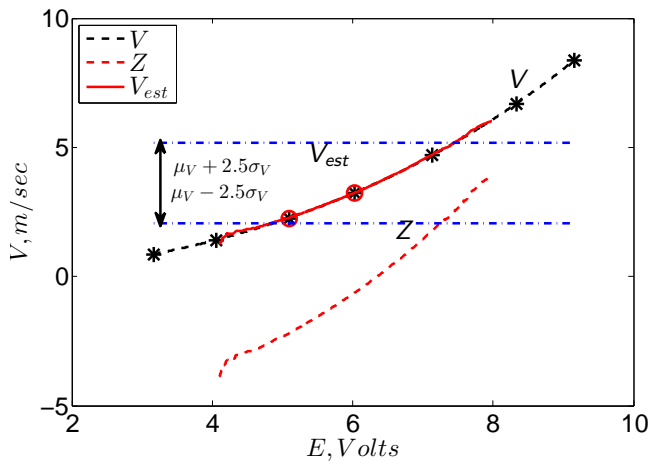
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Estimation Error

MSE-discrepancy (error) between $V = g(E)$ and $V_{est} = g_{est}(E)$,

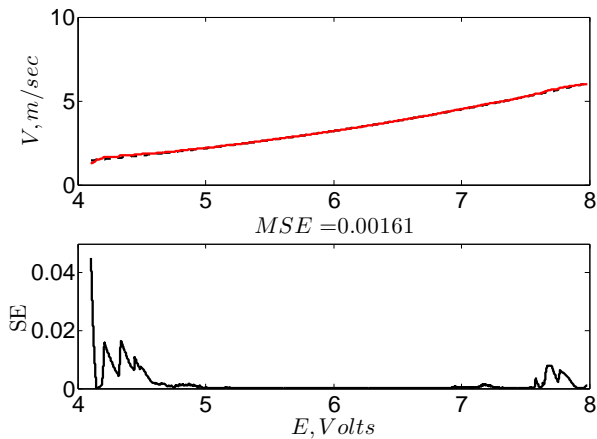
$$MSE = \frac{1}{m - l + 1} \sum_{i=l}^m SE_i, \quad (3)$$

SE_i - local square error,

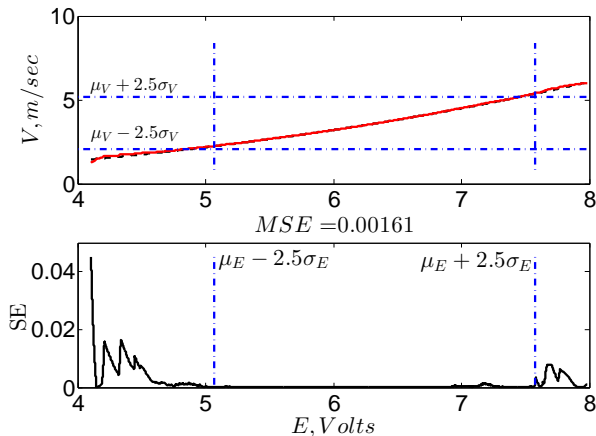
$$SE_i = [g(E_i) - g_{est}(E_i)]^2, \quad i = l, \dots, m. \quad (4)$$

$E_l = \min[E(t)]$, $E_m = \max[E(t)]$.

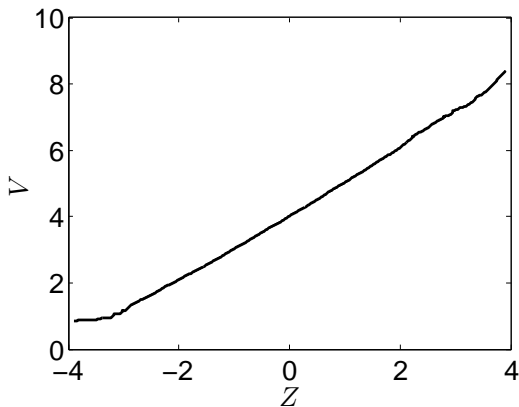
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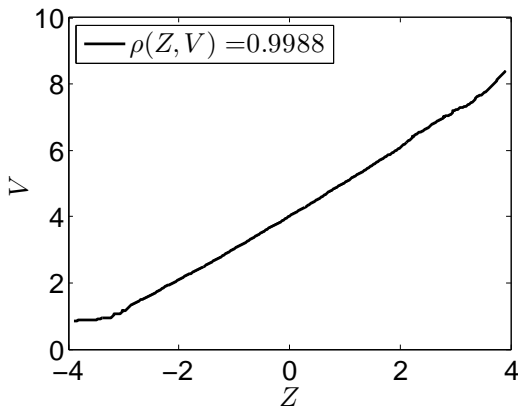


Estimation Performance by Correlation Coefficient



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$$\rho = \frac{\text{cov}(V, Z)}{\sigma_V \sigma_Z} = \frac{E[(V - \mu_V)(Z - \mu_Z)]}{\sigma_V \sigma_Z}, \quad |\rho| \leq 1. \quad (3)$$



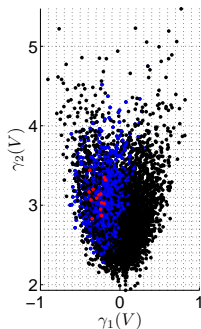
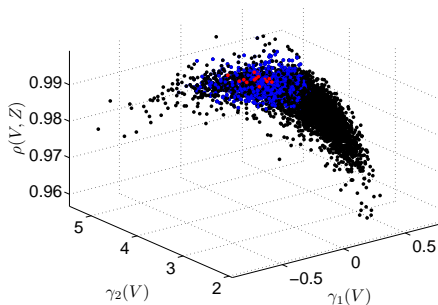
Sensitivity of The Method to Gaussian Assumption

Study the effect of: $\gamma_1(V(t))$, $\gamma_2(V(t))$, $V(t)$.

$V(t)$ is generated 5000 times, 100 data points are used.

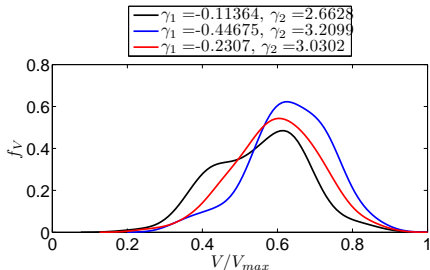
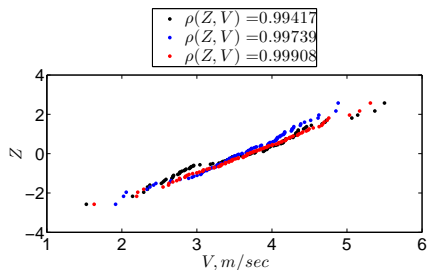
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- Method is sensitive to flow velocity distribution.

Sensitivity of The Method to Gaussian Assumption

- ▶ Method is sensitive to flow velocity distribution.
- ▶ The method can be generalized for other distributions besides Gaussian one,

$$Z = F_V^{-1}(F_E(E))$$

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- ▶ The method is sensitive to flow velocity distribution.
- ▶ The method can be modified to accommodate distributions other than Gaussian and will perform well if the flow distribution is known.

The End

Acknowledgments,
Oleg Kan and Yafim Shulman.

References

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-  Lumley, J. L. Application of central limit theorems to turbulence problems, Springer Berlin Heidelberg, 1972.
-  Rohatgi, V., *An introduction to probability theory and mathematical statistics*, Wiley, New York, 1976.
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Method Application- Pdf View

