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Activity Report 2015

Project-Team FLUMINANCE

Fluid Flow Analysis, Description and Control from Image Sequences

RESEARCH CENTER Rennes - Bretagne-Atlantique

THEME Earth, Environmental and Energy Sciences

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Project-Team FLUMINANCE

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- 3.3. Data and knowledge analysis
- 3.4. Machine learning and statistics
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- 5.4. Computer vision
- 5.9. Signal processing
- 6. Modeling, simulation and control
- 6.1. Mathematical Modeling
- 6.2. Scientific Computing, Numerical Analysis & Optimization
- 6.3. Computation-data interaction
- 6.4. Automatic control

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- 3.2. Climate and meteorology
- 3.3. Geosciences
- 5. Industry of the future
- 5.2. Design and manufacturing

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2. Overall Objectives

2.1. Overall Objectives

The research group that we have entitled FLUMINANCE from a contraction between the words "Fluid" and "Luminance" is dedicated to the extraction of information on fluid flows from image sequences and to the development of tools for the analysis and control of these flows. The objectives of the group are at the frontiers of several important domains. The group aims at providing in the one hand image sequence methods devoted to the analysis and description of fluid flows and in the other hand physically consistent models and operational tools to extract meaningful features characterizing or describing the observed flow and enabling decisions or actions. Such a twofold goal is of major interest for the inspection, the analysis and the monitoring of complex fluid flows, but also for control purpose of specific flows involved in industrial problems. To reach these goals we will mainly rely on data assimilation strategies and on motion measurement techniques. From a methodological point of view, the techniques involved for image analysis are either stochastic or variational. One of the main originality of the FLUMINANCE group is to combine cutting-edge researches on these methods with an ability to conduct proper intensive experimental validations on prototype flows mastered in laboratory. The scientific objectives decompose in three main themes:

• Fluid flows characterization from images

In this first axis, we aim at providing accurate measurements and consistent analysis of complex fluid flows through image analysis techniques. The application domain ranges from industrial processes and experimental fluid mechanics to environmental sciences. This theme includes also the use of non-conventional imaging techniques such as Schlieren techniques, Shadowgraphs, holography. The objective will be here to go towards 3D dense velocity measurements.

• Coupling dynamical model and image data

We focus here on the study, through image data, of complex and partially known fluid flows involving complex boundary conditions, multi-phase fluids, fluids and structures interaction problems. Our credo is that image analysis can provide sufficiently fine observations on small and medium scales to construct models which, applied at medium and large scale, account accurately for a wider range of the dynamics scales. The image data and a sound modeling of the dynamical uncertainty at the observation scale should allow us to reconstruct the observed flow and to provide efficient real flows (experimental or natural) based dynamical modeling. Our final goal will be to go towards a 3D reconstruction of real flows, or to operate large motion scales simulations that fit real world flow data and incorporate an appropriate uncertainty modeling.

• Control and optimization of turbulent flows

We are interested on active control and more precisely on closed-loop control. The main idea is to extract reliable image features to act on the flow. This approach is well known in the robot control community, it is called visual servoing. More generally, it is a technique to control a dynamic system from image features. We plan to apply this approach on flows involved in various domains such as environment, transport, microfluidic, industrial chemistry, pharmacy, food industry, agriculture, etc.

3. Research Program

3.1. Estimation of fluid characteristic features from images

The measurement of fluid representative features such as vector fields, potential functions or vorticity maps, enables physicists to have better understanding of experimental or geophysical fluid flows. Such measurements date back to one century and more but became an intensive subject of research since the emergence of correlation techniques [25] to track fluid movements in pairs of images of a particles laden fluid or by the way of clouds photometric pattern identification in meteorological images. In computer vision, the estimation of the projection of the apparent motion of a 3D scene onto the image plane, referred to in the literature

as optical-flow, is an intensive subject of researches since the 80's and the seminal work of B. Horn and B. Schunk [38]. Unlike to dense optical flow estimators, the former approach provides techniques that supply only sparse velocity fields. These methods have demonstrated to be robust and to provide accurate measurements for flows seeded with particles. These restrictions and their inherent discrete local nature limit too much their use and prevent any evolutions of these techniques towards the devising of methods supplying physically consistent results and small scale velocity measurements. It does not authorize also the use of scalar images exploited in numerous situations to visualize flows (image showing the diffusion of a scalar such as dye, pollutant, light index refraction, flurocein,...). At the opposite, variational techniques enable in a well-established mathematical framework to estimate spatially continuous velocity fields, which should allow more properly to go towards the measurement of smaller motion scales. As these methods are defined through PDE's systems they allow quite naturally including as constraints kinematic properties or dynamic laws governing the observed fluid flows. Besides, within this framework it is also much easier to define characteristic features estimation procedures on the basis of physically grounded data model that describes the relation linking the observed luminance function and some state variables of the observed flow.

A substantial progress has been done in this direction with the design of dedicated dense estimation techniques to estimate dense fluid motion fields[4], [11], the setting up of tomographic techniques to carry out 3D velocity measurements [32], the inclusion of physical constraints to infer 3D motions or the design of dynamically consistent velocity measurements to provide coherent motion fields from time resolved fluid flow image sequences [10]. These progresses have brought further accuracy and an improved spatial resolution for a variety of applications ranging from experimental fluid mechanics to geophysical sciences. For a detailed review of these approaches see [7].

We believe that such approaches must be first enlarged to the wide variety of imaging modalities enabling the observation of fluid flows. This covers for instance, the systematic study of motion estimation for the different channels of meteorological satellites, but also of other experimental imaging tools such as Shadowgraphs, Background oriented Schlieren, Schlieren [45], diffusive scalar images, fluid holography [46], or Laser Induced Fluorimetry. All these modalities offer the possibility to visualize time resolved sequences of the flow. The velocity measurement processes available to date for that kind of images suffer from a lack of physical relevancy to keep up with the increasing amount of fine and coherent information provided by the images. We think, and have begun to prove, that a significant step forward can be taken by providing new tools based on sound data models and adapted regularization functional, both built on physical grounds.

Additional difficulties arise when considering the necessity to go towards 3D measurements and 3D volumetric reconstruction of the observed flows (e.g., the tomographic PIV paradigm). First, unlike in the standard setup, the 2D images captured by the experimentalists only provide a partial information about the structure of the particles transported by the fluid. As a matter of fact, inverse problems have to be solved in order to recover this crucial information. Secondly, another issue stands in the increase of the underdetermination of the problem, that is the important decrease of the ratio between the number of observations and the total number of unknowns. In particular, this point asks for methodologies able to gather and exploit observations captured at different time instants. Finally, the dimensions of the problem (that is, the number of unknown) dramatically increase with the transition from the 2D to the 3D paradigm. This leads, as a by-product, to a significant amplification of the computational burden and requires the conception of efficient algorithms, exhibiting a reasonable scaling with the problem dimensions.

The first problem can be addressed by resorting to state-of-the-art methodologies pertaining to sparse representations. These techniques consist in identifying the solution of an inverse problem with the most "zero" components which, in the case of the tomographic PIV, turns out to be a physically relevant option. Hence, the design of sparse representation algorithms and the study of their conditions of success constitute an important research topic of the group. On the other hand, we believe that the dramatic increase of the under-determination appearing in the 3D setup can be tackled by combining tomographic reconstruction of several planar views of the flow with data assimilation techniques. These techniques enable to couple a dynamical model with incomplete observations of the flow. Each applicative situation under concern defines its proper required scale of measurement and a scale for the dynamical model. For instance, for control or monitoring purposes, very

rapid techniques are needed whereas for analysis purpose the priority is to get accurate measurements of the smallest motion scales as possible. These two extreme cases imply the use of different models but also of different algorithmic techniques. Recursive techniques and large scale representation of the flow are relevant for the first case whereas batch techniques relying on the whole set of data available and models refined down to small scales have to be used for the latter case.

The question of the scale of the velocity measurement is also an open question that must be studied carefully. Actually, no scale considerations are taken into account in the estimation schemes. It is more or less abusively assumed that the measurements supplied have a subpixel accuracy, which is obviously erroneous due to implicit smoothness assumptions made either in correlation techniques or in variational estimation techniques. We are convinced that to go towards the measurement of the smaller scales of the flow it is necessary to introduce some turbulence or uncertainty subgrid modeling within the estimation scheme and also to devise alternative regularization schemes that fit well with phenomenological statistical descriptions of turbulence described by the velocity increments moments. As a by product such schemes should offer the possibility to have a direct characterization, from image sequences, of the flow turbulent regions in term of vortex tube, area of pure straining, or vortex sheet. This philosophy should allow us to elaborate methods enabling the estimation of relevant characteristics of the turbulence like second-order structure functions, mean energy dissipation rate, turbulent viscosity coefficient, or dissipative scales.

We are planning to study these questions for a wide variety of application domains ranging from experimental fluid mechanics to geophysical sciences. We believe there are specific needs in different application domains that require clearly identified developments and modeling. Let us for instance mention meteorology and oceanography which both involve very specific dynamical modeling but also micro-fluidic applications or bio-fluid applications that are ruled by other types of dynamics.

3.2. Data assimilation and Tracking of characteristic fluid features

Real flows have an extent of complexity, even in carefully controlled experimental conditions, which prevents any set of sensors from providing enough information to describe them completely. Even with the highest levels of accuracy, space-time coverage and grid refinement, there will always remain at least a lack of resolution and some missing input about the actual boundary conditions. This is obviously true for the complex flows encountered in industrial and natural conditions, but remains also an obstacle even for standard academic flows thoroughly investigated in research conditions.

This unavoidable deficiency of the experimental techniques is nevertheless more and more compensated by numerical simulations. The parallel advances in sensors, acquisition, treatment and computer efficiency allow the mixing of experimental and simulated data produced at compatible scales in space and time. The inclusion of dynamical models as constraints of the data analysis process brings a guaranty of coherency based on fundamental equations known to correctly represent the dynamics of the flow (e.g. Navier Stokes equations) [3], [5].

Conversely, the injection of experimental data into simulations ensures some fitting of the model with reality. When used with the correct level of expertise to calibrate the models at the relevant scales, regarding data validity and the targeted representation scale, this collaboration represents a powerful tool for the analysis and reconstruction of the flows. Automated back and forth sequencing between data integration and calculations have to be elaborated for the different types of flows with a correct adjustment of the observed and modeled scales. This appears more and more feasible when considering the sensitivity, the space resolution and above all the time resolution that the imaging sensors are reaching now.

That becomes particularly true, for instance, for satellite imaging, the foreseeable advances of which will soon give the right complement to the progresses in atmospheric and ocean modeling to dramatically improve the analysis and predictions of physical states and streams for weather and environment monitoring. In that domain, there is a particular interest in being able to combine image data, models and in-situ measurements, as high densities of data supplied by meteorological stations are available only for limited regions of the world, typically Europe and USA, while Africa, or the south hemisphere lack of refined and frequent *in situ*

measurements. Moreover, we believe that such an approach can favor great advances in the analysis and prediction of complex flows interactions like those encountered in sea-atmosphere interactions, dispersion of polluting agents in seas and rivers, etc. In other domains we believe that image data and dynamical models coupling may bring interesting solutions for the analysis of complex phenomena which involve multi-phasic flows, interaction between fluid and structures, and the general case of flows with complex unknown border conditions.

The coupling approach can be extended outside the fluidics domain to complex dynamics that can be modeled either from physical laws or from learning strategies based on the observation of previous events [1]. This concerns for instance forest combustion, the analysis of the biosphere evolution, the observation and prediction of the melting of pack ice, the evolution of sea ice, the study of the consequences of human activity like deforestation, city growing, landscape and farming evolution, etc. All these phenomena are nowadays rapidly evolving due to global warming. The measurement of their evolution is a major societal interest for analysis purpose or risk monitoring and prevention.

To enable data and models coupling to achieve its potential, some difficulties have to be tackled. It is in particular important to outline the fact that the coupling of dynamical models and image data are far from being straightforward. The first difficulty is related to the space of the physical model. As a matter of fact, physical models describe generally the phenomenon evolution in a 3D Cartesian space whereas images provides generally only 2D tomographic views or projections of the 3D space on the 2D image plane. Furthermore, these views are sometimes incomplete because of partial occlusions and the relations between the model state variables and the image intensity function are otherwise often intricate and only partially known. Besides, the dynamical model and the image data may be related to spatio-temporal scale spaces of very different natures which increases the complexity of an eventual multiscale coupling. As a consequence of these difficulties, it is necessary generally to define simpler dynamical models in order to assimilate image data. This redefinition can be done for instance on an uncertainty analysis basis, through physical considerations or by the way of data based empirical specifications. Such modeling comes to define inexact evolution laws and leads to the handling of stochastic dynamical models. The necessity to make use and define sound approximate models, the dimension of the state variables of interest and the complex relations linking the state variables and the intensity function, together with the potential applications described earlier constitute very stimulating issues for the design of efficient data-model coupling techniques based on image sequences.

On top of the problems mentioned above, the models exploited in assimilation techniques often suffer from some uncertainties on the parameters which define them. Hence, a new emerging field of research focuses on the characterization of the set of achievable solutions as a function of these uncertainties. This sort of characterization indeed turns out to be crucial for the relevant analysis of any simulation outputs or the correct interpretation of operational forecasting schemes. In this context, the tools provided by the Bayesian theory play a crucial role since they encompass a variety of methodologies to model and process uncertainty. As a consequence, the Bayesian paradigm has already been present in many contributions of the Fluminance group in the last years and will remain a cornerstone of the new methodologies investigated by the team in the domain of uncertainty characterization.

This wide theme of research problems is a central topic in our research group. As a matter of fact, such a coupling may rely on adequate instantaneous motion descriptors extracted with the help of the techniques studied in the first research axis of the FLUMINANCE group. In the same time, this coupling is also essential with respect to visual flow control studies explored in the third theme. The coupling between a dynamics and data, designated in the literature as a Data Assimilation issue, can be either conducted with optimal control techniques [40], [41] or through stochastic filtering approaches [33], [36]. These two frameworks have their own advantages and deficiencies. We rely indifferently on both approaches.

3.3. Optimization and control of fluid flows with visual servoing

Fluid flow control is a recent and active research domain. A significant part of the work carried out so far in that field has been dedicated to the control of the transition from laminarity to turbulence. Delaying, accelerating or modifying this transition is of great economical interest for industrial applications. For instance, it has been

shown that for an aircraft, a drag reduction can be obtained while enhancing the lift, leading consequently to limit fuel consumption. In contrast, in other application domains such as industrial chemistry, turbulence phenomena are encouraged to improve heat exchange, increase the mixing of chemical components and enhance chemical reactions. Similarly, in military and civilians applications where combustion is involved, the control of mixing by means of turbulence handling rouses a great interest, for example to limit infra-red signatures of fighter aircraft.

Flow control can be achieved in two different ways: passive or active control. Passive control provides a permanent action on a system. Most often it consists in optimizing shapes or in choosing suitable surfacing (see for example [29] where longitudinal riblets are used to reduce the drag caused by turbulence). The main problem with such an approach is that the control is, of course, inoperative when the system changes. Conversely, in active control the action is time varying and adapted to the current system's state. This approach requires an external energy to act on the system through actuators enabling a forcing on the flow through for instance blowing and suction actions [48], [35]. A closed-loop problem can be formulated as an optimal control issue where a control law minimizing an objective cost function (minimization of the drag, minimization of the actuators power, etc.) must be applied to the actuators [26]. Most of the works of the literature indeed comes back to open-loop control approaches [43], [37], [42] or to forcing approaches [34] with control laws acting without any feedback information on the flow actual state. In order for these methods to be operative, the model used to derive the control law must describe as accurately as possible the flow and all the eventual perturbations of the surrounding environment, which is very unlikely in real situations. In addition, as such approaches rely on a perfect model, a high computational costs is usually required. This inescapable pitfall has motivated a strong interest on model reduction. Their key advantage being that they can be specified empirically from the data and represent quite accurately, with only few modes, complex flows' dynamics. This motivates an important research axis in the Fluminance group.

Another important part of the works conducted in Fluminance concerns the study of closed-loop approaches, for which the convergence of the system to a target state is ensured even in the presence of errors (related either to the flow model, the actuators, or the sensors) [31]. However, designing a closed loop control law requires the use of sensors that are both non-intrusive, accurate and adapted to the time and spacial scales of the phenomenon to monitor. Such sensors are unfortunately hardly available in the context of flow control. The only sensors currently used are wall sensors located in a limited set of measurement points [27], [30]. The difficulty is then to reconstruct the entire state of the controlled system from a model based only on the few measurements available on the walls [39]. Instead of relying on sparse measurements, we propose to use denser features estimated from images. With the capabilities of up-to-date imaging sensors, we can expect an improved reconstruction of the flow (both in space and time) enabling the design of efficient image based control laws. This formulation is referred to as visual servoing control scheme.

Visual servoing is a widely used technique for robot control. It consists in using data provided by a vision sensor for controlling the motions of a robot [28]. This technique, historically embedded in the larger domain of sensor-based control [44], can be properly used to control complex robotic systems or, as we showed it recently, flows [47].

Classically, to achieve a visual servoing task, a set of visual features, s, has to be selected from visual measurements, m, extracted from a current image. A control law is then designed so that these visual features reach a desired value, s^{*}, related to the target state of the system. The control principle consists in regulating to zero the error vector: $\mathbf{e} = \mathbf{s} - \mathbf{s}^*$. To build the control law, the knowledge of the so-called *interaction matrix* $\mathbf{L}_{\mathbf{s}}$ is usually required. This matrix links the time variation of s to the signal command u. However, computing this matrix in the context of flow control is far more complex than in the case of robot control as flows are associated to chaotic nonlinear systems living in infinite dimensional spaces. As such, it is possible to formalize the model through a Galerkin projection in terms of an ODE system for which classical control laws can be applied. It is also possible to express the system with finite difference approximations and to use discrete time control algorithms amenable to modern micro-controllers. Alternatively, one may develop control methods directly on the infinite dimensional system and then finally discretize the resulting process for implementation purpose. Each approach has its own advantages and drawbacks. For the first two, known

control methods can be used at the expense of a great sensibility to space discretization. The last one is less sensitive to discretization errors but more difficult to set up. These practical issues and their related theoretical difficulties make this study a very interesting field of research.

4. Application Domains

4.1. Introduction

By designing new approaches for the analysis of fluid-image sequences the FLUMINANCE group aims at contributing to several application domains of great interest for the community and in which the analysis of complex fluid flows plays a central role. The group focuses mainly on two broad application domains:

- Environmental sciences;
- Experimental fluid mechanics and industrial flows.

We detail hereafter these two application domains.

4.2. Environmental sciences

The first huge application domain concerns all the sciences that aim at observing the biosphere evolution such as meteorology, climatology or oceanography but also remote sensing study for the monitoring of meteorological events or human activities consequences. For all these domains image analysis is a practical and unique tool to *observe, detect, measure, characterize or analyze* the evolution of physical parameters over a large domain. The design of generic image processing techniques for all these domains might offer practical software tools to measure precisely the evolution of fluid flows for weather forecasting or climatology studies. It might also offer possibilities of close surveillance of human and natural activities in sensible areas such as forests, river edges, and valley in order to monitor pollution, floods or fire. The need in terms of local weather forecasting, risk prevention, or local climate change is becoming crucial for our tomorrow's life. At a more local scale, image sensors may also be of major utility to analyze precisely the effect of air curtains for safe packaging in agro-industrial.

4.3. Experimental fluid mechanics and industrial flows

In the domain of **experimental fluid mechanics**, the visualization of fluid flows plays a major role, especially for turbulence study since high frequency imaging has been made currently available. Together with analysis of turbulence at different scales, one of the major goals pursued at the moment by many scientists and engineers consists in studying the ability to manipulate a flow to induce a desired change. This is of huge technological importance to enhance or inhibit mixing in shear flows, improve energetic efficiency or control the physical effects of strain and stresses. This is for instance of particular interest for:

- military applications, for example to limit the infra-red signatures of fighter aircraft;
- aeronautics and transportation, to limit fuel consumption by controlling drag and lift effects of turbulence and boundary layer behavior;
- industrial applications, for example to monitor flowing, melting, mixing or swelling of processed materials, or preserve manufactured products from contamination by airborne pollutants, or in industrial chemistry to increase chemical reactions by acting on turbulence phenomena.

5. New Software and Platforms

5.1. 2DLayeredMotion

Estimation of 2D independent mesoscale layered atmospheric motion fields

FUNCTIONAL DESCRIPTION

This software enables to estimate a stack of 2D horizontal wind fields corresponding to a mesoscale dynamics of atmospheric pressure layers. This estimator is formulated as the minimization of a global energy function. It relies on a vertical decomposition of the atmosphere into pressure layers. This estimator uses pressure data and classification clouds maps and top of clouds pressure maps (or infra-red images). All these images are routinely supplied by the EUMETSAT consortium which handles the Meteosat and MSG satellite data distribution. The energy function relies on a data model built from the integration of the mass conservation on each layer. The estimator also includes a simplified and filtered shallow water dynamical model as temporal smoother and second-order div-curl spatial regularizer. The estimator may also incorporate correlation-based vector fields as additional observations. These correlation vectors are also routinely provided by the Eumetsat consortium.

- Participant: Etienne Mémin
- Contact: Etienne Mémin
- URL: http://fluid.irisa.fr/index.html

5.2. 3DLayeredMotion

Estimation of 3D interconnected layered atmospheric motion fields FUNCTIONAL DESCRIPTION

This software extends the previous 2D version. It allows the recovery of 3D wind fields from satellite image sequences. As with the previous techniques, the atmosphere is decomposed into a stack of pressure layers. The estimation relies also on pressure data and classification clouds maps and top of clouds pressure maps. In order to recover the 3D missing velocity information, physical knowledge on 3D mass exchanges between layers has been introduced in the data model. The corresponding data model appears to be a generalization of the previous data model constructed from a vertical integration of the continuity equation.

- Contact: Etienne Mémin
- URL: http://fluid.irisa.fr

5.3. DenseMotion

Estimation of 2D dense motion fields FUNCTIONAL DESCRIPTION

This code allows the computation from two consecutive images of a dense motion field. The estimator is expressed as a global energy function minimization. The code enables the choice of different data models and different regularization functionals depending on the targeted application. Generic motion estimators for video sequences or fluid flows dedicated estimators can be set up. This software allows in addition the users to specify additional correlation based matching measurements. It enables also the inclusion of a temporal smoothing prior relying on a velocity vorticity formulation of the Navier-Stoke equation for Fluid motion analysis applications. The different variants of this code correspond to research studies that have been published in IEEE transaction on Pattern Analysis and machine Intelligence, Experiments in Fluids, IEEE transaction on Image Processing, IEEE transaction on Geo-Science end Remote Sensing. The binary of this code can be freely downloaded on the FLUID web site http://fluid.irisa.fr.

- Participants: Étienne Mémin and Thomas Corpetti
- Contact: Étienne Mémin
- URL: http://fluid.irisa.fr

5.4. Low-Order-Motion - Estimation of low order representation of fluid motion

Low order description and estimation of 2D dense motion fields

FUNCTIONAL DESCRIPTION This code enables the estimation of a low order representation of a fluid motion field from two consecutive images. The fluid motion representation is obtained using a discretization of the vorticity and divergence maps through regularized Dirac measure. The irrotational and solenoidal components of the motion fields are expressed as linear combinations of basis functions obtained through the Biot-Savart law. The coefficient values and the basis function parameters are formalized as the minimizer of a functional relying on an intensity variation model obtained from an integrated version of the mass conservation principle of fluid mechanics.

- Participants: Étienne Mémin and Anne Cuzol
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5.5. TYPHOON

GPU implementation of wavelet based motion estimator for Lidar data. This code is developped in coproperty between Inria and Chico.

FUNCTIONAL DESCRIPTION Typhoon is a motion estimation software specialized in fluid motion estimation. It is based on a dense optical flow technique associated to a multiscale wavelet representation of the estimated motion.

- Participants: Pierre Dérian, Christopher Mauzey and Étienne Mémin
- Contact: Étienne Mémin

6. New Results

6.1. Fluid motion estimation

6.1.1. Stochastic uncertainty models for motion estimation

Participants: Etienne Mémin, Abed Malti.

In this study we have proposed a stochastic formulation of the brightness consistency used principally in motion estimation problems. In this formalization the image luminance is modeled as a continuous function transported by a flow known only up to some uncertainties. Stochastic calculus then enables to built conservation principles which take into account the motion uncertainties. These uncertainties defined either from isotropic or anisotropic models can be estimated jointly to the motion estimates. Such a formulation, besides providing estimates of the velocity field and of its associated uncertainties, allows us to naturally define a linear multiresolution scale-space framework. The corresponding estimator, implemented within a local least squares approach, has shown to improve significantly the results of the corresponding deterministic estimator (Lucas and Kanade estimator). This fast local motion estimator provides results that are of the same order of accuracy than state-of-the-art dense fluid flow motion estimator for particle images. The uncertainties estimated supply a useful piece of information in the context of data assimilation. This ability has been exploited to define multiscale incremental data assimilation filtering schemes. The development of an efficient GPU based version of this estimator has been investigated through the Inria ADT project FLUMILAB

6.1.2. 3D flows reconstruction from image data

Participants: Kai Berger, Cédric Herzet, Abed Malti.

Our work focuses on the design of new tools for the estimation of 3D turbulent flow motion in the experimental setup of Tomo-PIV. This task includes both the study of physically-sound models on the observations and the fluid motion, and the design of low-complexity and accurate estimation algorithms.

This year, we keep on our investigation on the problem of efficient volume reconstruction. Our work takes place within the context of some modern optimization techniques. First, we focussed our attention on the family of proximal and splitting methods and showed that the standard techniques commonly adopted in the TomoPIV literature can be seen as particular cases of such methodologies. Recasting standard methodologies in a more general framework allowed us to propose extensions of the latter: i) we showed that the parcimony characterizing the sought volume can be accounted for without increasing the complexity of the algorithms (e.g., by including simple thresholding operations); ii) we emphasized that the speed of convergence of the standard reconstruction algorithms can be improved by using Nesterov's acceleration schemes; iii) we also proposed a totally novel way of reconstructing the volume by using the so-called "alternating direction of multipliers method" (ADMM). This work has led to the publication of two contributions at the international conference on particle image velocimetry (PIV) in 2015.

On top of this work, we also focussed on another crucial step of the volume reconstruction problem, namely the pruning of the model. The pruning task consists in identifying some positions in the volume of interest which cannot contains any particle. Removing this position from the problem can then potentially allow for a dramatic dimensionality reduction. This year, we provide a methodological answer to this problem through the prism of the so-called "screening" techniques which have been proposed in the community of machine learning. Our work has led to the submission of one contribution to the international conference on acoustics, speech and signal processing.

6.1.3. Sparse-representation algorithms

Participant: Cédric Herzet.

The paradigm of sparse representations is a rather new concept which turns out to be central in many domains of signal processing. In particular, in the field of fluid motion estimation, sparse representation appears to be potentially useful at several levels: i) it provides a relevant model for the characterization of the velocity field in some scenarios; ii) it plays a crucial role in the recovery of volumes of particles in the 3D Tomo-PIV problem.

Unfortunately, the standard sparse representation problem is known to be NP hard. Therefore, heuristic procedures have to be devised to access to the solution of this problem. Among the popular methods available in the literature, one can mention orthogonal matching pursuit (OMP), orthogonal least squares (OLS) and the family of procedures based on the minimization of ℓ_p norms. In order to assess and improve the performance of these algorithms, theoretical works have been undertaken in order to understand under which conditions these procedures can succeed in recovering the "true" sparse vector.

This year, we contributed to this research axis by deriving conditions of success for the algorithms mentioned above when the amplitudes of the nonzero coefficients in the sparse vector obey some decay. In a TomoPIV context, this decay corresponds to the fact that not all the particles in the fluid diffuse the same quantity of light (notably because of illumination or radius variation). In particular, we show that the standard coherence-based guarantees for OMP/OLS can be relaxed by an amount which depends on the decay of the nonzero coefficients. Our work have led to the acceptation of a paper in the journal IEEE Transactions on Information Theory.

6.2. Tracking, Data assimilation and model-data coupling

6.2.1. Sequential smoothing for fluid motion

Participants: Anne Cuzol, Etienne Mémin.

In parallel to the construction of stochastic filtering techniques for fluid motions, we have proposed a new sequential smoothing method within a Monte-Carlo framework. This smoothing aims at reducing the temporal discontinuities induced by the sequential assimilation of discrete time data into continuous time dynamical models. The time step between observations can indeed be long in environmental applications for instance, and much longer than the time step used to discretize the model equations. While the filtering aims at estimating the state of the system at observations times in an optimal way, the objective of the smoothing

is to improve the estimation of the hidden state between observation times. The method is based on a Monte-Carlo approximation of the filtering and smoothing distributions, and relies on a simulation technique of conditional diffusions. The proposed smoother can be applied to general non linear and multidimensional models. It has been applied to a turbulent flow in a high-dimensional context, in order to smooth the filtering results obtained from a particle filter with a proposal density built from an Ensemble Kalman procedure. This conditional simulation framework can also be used for filtering problem with low measurement noise. This has been explored through a collaboration with Jean-Louis Marchand (ENS Bretagne) in the context of vorticity tracking from image data.

6.2.2. Stochastic fluid flow dynamics under uncertainty

Participants: Etienne Mémin, Valentin Resseguier.

In this research axis we aim at devising Eulerian expressions for the description of fluid flow evolution laws under uncertainties. Such an uncertainty is modeled through the introduction of a random term that allows taking into account large-scale approximations or truncation effects performed within the dynamics analytical constitution steps. This includes for instance the modeling of unresolved scales interaction in large eddies simulation (LES) or in Reynolds average numerical simulation (RANS), but also uncertainties attached to non-uniform grid discretization. This model is mainly based on a stochastic version of the Reynolds transport theorem. Within this framework various simple expressions of the drift component can be exhibited for different models of the random field carrying the uncertainties we have on the flow. We aim at using such a formalization within image-based data assimilation framework and to derive appropriate stochastic versions of geophysical flow dynamical modeling. This formalization has been published in the journal Geophysical and Astrophysical Fluid Dynamics [9]. Numerical simulation on divergence free wavelets basis of 3D viscous Taylor-Green vortex and Crow instability have been performed within a collaboration with Souleymane Kadri-Harouna. Besides, we explore in the context of Valentin Resseguier's PhD the extension of such framework to oceanic models and to satellite image data assimilation. This PhD thesis takes place within a fruitful collaboration with Bertrand Chapron (CERSAT/IFREMER). This year we have more deeply explored several uncertainty representations of classical geophysical models for ocean and atmosphere. This study have led to very promising stochastic representation for the Quasi Geostophic approximation (QG) with noises of different energy.

6.2.3. Free surface flows reconstruction and tracking

Participants: Dominique Heitz, Etienne Mémin.

We investigated the combined use of a Kinect depth sensor and of a stochastic data assimilation method to recover free-surface flows. More generally, we proposed a particle filter method to reconstruct the complete state of free-surface flows from a sequence of depth images only. The data assimilation scheme introduced accounts for model and observations errors. We evaluated the developed approach on two numerical test cases: a collapse of a water column as a toy-example and a flow in an suddenly expanding flume as a more realistic flow. The robustness of the method to simulated depth data quality and also to initial conditions was considered. We illustrated the interest of using two observations instead of one observation into the correction step. Then, the performance of the Kinect sensor to capture temporal sequences of depth observations was investigated. Finally, the efficiency of the algorithm was qualified for a wave in a real rectangular flat bottom tank. It was shown that for basic initial conditions, the particle filter rapidly and remarkably reconstructed velocity and height of the free surface flow based on noisy measures of the elevation

6.2.4. Optimal control techniques for the coupling of large scale dynamical systems and image data

Participants: Pranav Chandramouli, Dominique Heitz, Etienne Mémin, Cordelia Robinson.

In this axis of work we are exploring the use of optimal control techniques for the coupling of Large Eddies Simulation (LES) techniques and 2D image data. The objective is to reconstruct a 3D flow from a set of simultaneous time resolved 2D image sequences visualizing the flow on a set of 2D plans enlightened with laser sheets. This approach will be experimented on shear layer flows and on wake flows generated on the wind tunnel of Irstea Rennes. Within this study we wish also to explore techniques to enrich large-scale dynamical models by the introduction of uncertainty terms or through the definition of subgrid models from the image data. This research theme is related to the issue of turbulence characterization from image sequences. Instead of predefined turbulence models, we aim here at tuning from the data the value of coefficients involved in traditional LES subgrid models or in longer-term goal to learn empirical subgrid models directly from image data. An accurate modeling of this term is essential for Large Eddies Simulation as it models all the non resolved motion scales and their interactions with the large scales.

We have pursued the first investigations on a 4DVar assimilation technique, integrating PIV data and Direct Numerical Simulation (DNS), to reconstruct two-dimensional turbulent flows. The problem we are dealing with consists in recovering a flow obeying Navier-Stokes equations, given some noisy and possibly incomplete PIV measurements of the flow. By modifying the initial and inflow conditions of the system, the proposed method reconstructs the flow on the basis of a DNS model and noisy measurements. The technique has been evaluated in the wake of a circular cylinder. It denoises the measurements and increases the spatiotemporal resolution of PIV time series. These results have been recently published in the Journal of Computational Physics [6]. Along the same line of studies the 3D case is ongoing. The goal consists here to reconstruct a 3D flow from a set of simultaneous time resolved 2D images of planar sections of the 3D volume. This work has been mainly conducted within the PhD of Cordelia Robinson. The development of the variational assimilation code has been initiated within a collaboration with A. Gronskis, S. Laizé (lecturer, Imperial College, UK) and Eric Lamballais (institut P' Poitiers). A High Reynolds number simulation of the wake behind a cylinder has been recently performed within this collaboration. The 4DVar assimilation technique based on the numerical code Incompact3D is now implemented. We are currently trying to reconstruct a 3D turbulent flow from dual plane velocity observations. The control of subgrid parameterizations will be the main objective of the PhD of Pranav Chandramouli that is just starting.

6.2.5. Ensemble variational data assimilation of large scale fluid flow dynamics with uncertainty

Participant: Etienne Mémin.

This study is focused on the coupling of a large scale representation of the flow dynamics built from the location uncertainty principle with image data of finer resolution. The velocity field at large scales is described as a regular smooth component whereas the complement component is a highly oscillating random velocity field defined on the image grid but living at all the scales. Following this route we have assessed the performance of an ensemble variational assimilation technique with direct image data observation. Preliminary encouraging results have been obtained for simulation under uncertainty of 1D and 2D shallow water models.

6.2.6. Reduced-order models for flows representation from image data

Participants: Cédric Herzet, Etienne Mémin, Valentin Resseguier.

During the PhD thesis of Valentin Ressguier we proposed a new decomposition of the fluid velocity in terms of a large-scale continuous component with respect to time and a small-scale non continuous random component. Within this general framework, an uncertainty based representation of the Reynolds transport theorem and Navier-Stokes equations can be derived, based on physical conservation laws. This physically relevant stochastic model has been applied in the context of the POD-Galerkin method. The pertinence of this reduced order model has been successfully assessed on several wake flows. This study has been published in two conference papers and one journal article.

On the other hand, we also investigated the problem of reduced-model construction from partial observations. In this line of search, our contribution was twofold. We first proposed a Bayesian framework for the construction of reduced-order models from image data. Our framework enables to account for any prior information on the system to reduce and takes the uncertainties on the parameters of the model into account. Interestingly, the proposed approach reduces to some well-known model-reduction techniques when the observations are not partial (i.e., the observation operator can be inverted). Second, we provided a theoretical analysis of our methodology in a simplified context (namely, the observations are supposed to be noiseless linear combinations of the state of the system). This result provides worst-case guarantees on the reconstruction performance which can be achieved by a reduced model built from the data. These contributions have been accepted for presentation in two international conferences in 2016.

6.3. Analysis and modeling of turbulent flows

6.3.1. Turbulence similarity theory for the modeling of Ocean Atmosphere interface

Participants: Roger Lewandowski, Etienne Mémin, Benoit Pinier.

The Ocean Atmosphere interface plays a major role in climate dynamics. This interaction takes place in a thin turbulent layer. To date no sastifying universal models for the coupling of atmospheric and oceanic models exists. In practice this coupling is realized through empirically derived interaction bulks. In this study, corresponding to the PhD thesis of Benoit Pinier, we aim at exploring similarity theory to identify universal mean profile of velocity and temperature within the mixture layer. The goal of this work consists in exhibiting eddy viscosity models within the primitive equations. We will also explore the links between those eddy viscocity models and the subgrid tensor derived from the uncertainty framework studied in the Fluminance group. In that prospect, we have started to study the impact of the introduction of a random modeling of the friction velocity on the classical wall law expression.

6.3.2. Hot-wire anemometry at low velocities

Participant: Dominique Heitz.

A new dynamical calibration technique has been developed for hot-wire probes. The technique permits, in a short time range, the combined calibration of velocity, temperature and direction calibration of single and multiple hot-wire probes. The calibration and measurements uncertainties were modeled, simulated and controlled, in order to reduce their estimated values. Based on a market study the french patent application has been extended this year to a Patent Cooperation Treaty (PCT) application.

6.3.3. Numerical and experimental image and flow database

Participants: Pranav Chandramouli, Dominique Heitz.

The goal was to design a database for the evaluation of the different techniques developed in the Fluminance group. The first challenge was to enlarge a database mainly based on two-dimensional flows, with threedimensional turbulent flows. Synthetic image sequences based on homogeneous isotropic turbulence and on circular cylinder wake have been provided. These images have been completed with time resolved Particle Image Velocimetry measurements in wake and mixing layers flows. This database provides different realistic conditions to analyse the performance of the methods: time steps between images, level of noise, Reynolds number, large-scale images. The second challenge was to carried out orthogonal dual plane time resolved stereoscopic PIV measurements in turbulent flows. The diagnostic employed two orthogonal and synchronized stereoscopic PIV measurements to provide the three velocity components in planes perpendicular and parallel to the streamwise flow direction. These temporally resolved planar slices observations will be used in 4DVar assimilation technique, integrating Direct Numerical Simulation (DNS) and Large Eddies Simulation (LES), to reconstruct three-dimensional turbulent flows. This reconstruction will be conducted within the PhD of Pranav Chandramouli. The third challenge was to carried out a time resolved tomoPIV experiments in a turbulent wake flow. These temporally resolved volumic observations will be used to assess the algorithms developped in the PhD of Ioana Barbu and in the postdoc of Kai Berger. Then this data will be used in 4DVar assimilation technique to reconstruct three-dimensional turbulent flows. This reconstruction will be conducted within the PhD of Cordelia Robinson.

6.4. Visual servoing approach for fluid flow control

6.4.1. Closed-loop control of a spatially developing shear layer

Participant: Christophe Collewet.

This study is led within a strong collaboration with Diemer Ando-Ondo and Johan Carlier of the Acta team (Irstea Rennes). It aims at controling one of the prototypical flow configurations encountered in fluid mechanics: the spatially developing turbulent shear layer occuring between two parallel incident streams with different velocities. Closed loop control is achieved to maintain the shear-layer in a desired state of interest for industrial applications, and thus to reject upstream perturbations. The industrial and scientific contexts advocates first for the use of image sensor to measure the flow velocity fields and second for applying the control on the upstream boundary condition. The optimal control was performed using a linear control law designed from a reduced linearized state space model of the Navier-Stokes equations. A steady desired state was first considered leading to a linear time-invariant system. The resulting feedback control law was validated on a powerful and realistic numerical Navier-Stokes 3D solver, which will be useful to anticipate the control of the shear layer in a dedicated wind tunnel. Two conference papers on this work have been submitted to the "16th European Control Conference" and "8th AIAA Flow Control Conference". We are now considering the case of an unsteady desired state to control the large roller vortices developing in the shear layer and that are the main contributor to entrainment and mixing processes.

7. Bilateral Contracts and Grants with Industry

7.1. Bilateral Grants with Industry

7.1.1. Contrat CERSAT/IFREMER

Participants: Etienne Mémin, Valentin Resseguier.

duration 36 months. This partnership between Inria and Ifremer funds the PhD of Valentin Resseguier, which aims at studying image based data assimilation strategies for oceanic models incorporating random uncertainty terms. The goal targeted will consist in deriving appropriate stochastic version of oceanic model and on top of them to devise estimation procedures from noisy data to calibrate the associated subgrid models.

8. Partnerships and Cooperations

8.1. Regional Initiatives

8.1.1. Comins'lab: SEACS

Participant: Etienne Mémin.

duration 48 months. The SEACS project whose acronym stands for: "Stochastic modEl-dAta-Coupled representationS for the analysis, simulation and reconstruction of upper ocean dynamics" is a Joint Research Initiative between the three Britanny clusters of excellence of the "Laboratoires d'Excellence" program: Cominlabs, Lebesgue and LabexMer centered on numerical sciences, mathemathics and oceanography respectively. Within this project we aim at studying the potential of large-scale oceanic dynamics modeling under uncertainty for ensemble forecasting and satellite image data assimilation.

8.2. National Initiatives

8.2.1. ANR JCJC GERONIMO : Advanced GEophysical Reduced-Order Model construction from IMage Observations

Participant: Cédric Herzet.

duration 48 months. The GERONIMO project which starts in March 2014 aims at devising new efficient and effective techniques for the design of geophysical reduced-order models from image data. The project both arises from the crucial need of accurate low-order descriptions of highly-complex geophysical phenomena and the recent numerical revolution which has supplied the geophysical scientists with an unprecedented volume of image data. The project is placed at the intersection of several fields of expertise (Bayesian inference, matrix factorization, sparse representations, etc.) which will be combined to handle the uncertainties associated to image measurements and to characterize the accurate reduced dynamical systems.

8.2.2. INSU-LEFE: Toward new methods for the estimation of sub-meso scale oceanic streams Participant: Cédric Herzet.

duration 36 months. This project tackles the problem of deriving a precise submesoscale characterization of ocean currents from satellite data. The targeted methodologies should in particular enable the exploitation of data of different nature (for example sea surface temperature or height) and/or resolutions. This 36-month project benefits from a collaboration with the Laboratoire de Météorologie Dynamique, Ecole Normale Supérieure, Paris.

8.2.3. INSU-LEFE: MODELER

Participant: Etienne Mémin.

duration 24 months. This project with MeteoFrance aims at exploring error modeling and stochastic parameterization in geophysical flow dynamics. The theory explored in this context should enable the construction of unified image data assimilation strategies.

8.3. International Initiatives

8.3.1. Informal International Partners

Universidad de Buenos Aires (ARGENTINA) We have maintained academic exchanges with the group of Guillermo Artana.

Chico California State University (USA), We have pursue our collaboration with the group of Shane Mayor on the GPU implementation of wavelet based motion estimator for Lidar data. This code is developed in coproperty between Inria and Chico.

8.3.2. Participation In other International Programs

SticAMSUD project Voiceproduction leaded by Denisse Sciamarella (CNRS, LIMSI)

9. Dissemination

9.1. Promoting Scientific Activities

9.1.1. Scientific events selection

9.1.1.1. Member of the conference program committees

Etienne Mémin was member of the ICCV'15 program committee

9.1.1.2. Reviewer

Cédric Herzet Reviewer for SPARS15

9.1.2. Journal

9.1.2.1. Member of the editorial boards

Etienne Mémin

- Associate editor for the Int. Journal of Computer Vision (IJCV)
- Associate editor for the Image and Vision Computing Journal (IVC)

9.1.2.2. Reviewer - Reviewing activities

Dominique Heitz: Reviewer for Exp. in Fluids, ASME J. on Heat Transfer Cédric Herzet: Reviewer for IEEE Tr. on Signal Processing, IEEE Tr. on Information Theor Etienne Mémin: Reviewer for Tellus-A, IEEE Im. Proc., IEEE trans. Pat. Anal. Mach. Intel., Im. Vis. Comp., Exp. in Fluids, Nonlinear Proc. in Geophysics., Journ. of Comp. Phys, Fluid Dynamics Research.

9.1.3. Invited talks

Dominique Heitz

- Workshop on data assimilation NIOPLEX, TU Berlin, February 2015.
- Cathala Letort XVII "L'usine agroalimentaire du futur", Oniris, Nantes, November 2015.

Cedric Herzet

- Laboratoire d'Informatique Fondamentale de Marseille (LIF), Marseille, January 2015
- Workshop "Greed is Great" of the International Conference on Machine Learning (ICML), Lille, June 2015.

Etienne Mémin

- Workshop ANR COMODO, Port Bacares september 2015
- Seminar Laboratoire de Glaciologie et Géophysique de l'Environnement (LGGE, UMR5183), Grenaoble, November 2015

9.1.4. Scientific expertise

Cedric Herzet Project reviewer for the LEFE programm of the Institut National des Sciences de l'Univers

9.1.5. Research administration

Dominique Heitz

- Responsible of the Irstea ACTA Team
- Member of Pôle Cristal scientific council

Etienne Mémin

- Responsible of the "Commission Développement Technologique" Inria Rennes
- Member of the "Commission Personnel" Inria-IRISA Rennes

9.2. Teaching - Supervision - Juries

9.2.1. Teaching

Licence : Dominique Heitz, Mécanique des fluides, 30h, niveau L2 INSA Rennes

Master : Dominique Heitz, Mécanique des fluides, 25h, niveau M1, Dep GMA INSA Rennes

Master : Cédric Herzet, Analyse de données, Mastere de Statistiques et Econométrie, 10h, niveau M1, Université de Rennes I

Master : Etienne Mémin, Analyse du mouvement, Mastere Informatique, 15h, niveau M2, Université de Rennes 1.

Master : Etienne Mémin, Vision par ordinateur , 15h, niveau M2, ESIR Université de Rennes 1.

9.2.2. Supervision

PhD: Cordelia Robinson, Variational assimilation for 3D wake reconstruction, defended 18/12/2015, supervisors: Dominique Heitz, Etienne Mémin

PhD in progress : Benoit Pinier, Scale similarity and uncertainty for Ocean-Atmosphere coupled models, started 01/10/2014, supervisors: Roger Lewandowski, Etienne Mémin

PhD in progress : Valentin Resseguier, Oceanic models under uncertainty and image assimilitation, started 01/10/2013, Bertrand Chapron (Ifremer), Etienne Mmin

PhD in progress : Pranav Chandamouli, Turbulent complex flows reconstruction via data assimilation in large eddy models, started october 2015, Dominique Heitz, Etienne Mémin.

9.2.3. Juries

Dominique Heitz

• Cordelia Robinson, Variational assimilation for 3D wake reconstruction, Université Rennes 1, Rennes, 18/12/2015, Supervisor.

Etienne Mémin

- Niels Oger, "Observation adaptative: limites de la prévision et du contrôle des incertitudes", Université Paul Sabatier, Toulouse, 10/07/2014, President
- Xu Chen, "New formulation of optical flow for turbulence estimation", Ecole Centrale de Lyon, 08/10/2015, Reviewer.
- Lucie Rotner, "Reconstruction de l'atmosphère turbulente à partir d'un lidar dopler 3D et étude du couplage avec Meso-NH", Université Paul Sabatrier, Toulouse, 02/12/2015. Examiner.
- Raphael Legrand, "Utilisation des déformations spatiales en assimilation de données", Université Paul Sabatier, 10/12/2015, Examiner
- Cordelia Robinson, "Variational assimilation for 3D wake reconstruction", Université Rennes 1, Rennes, 18/12/2015, Supervisor.
- Dominique Heitz, "From wire to images the benefit of models to measure and reconstruct the motion of turbulent flows", HDR Université de Rennes I, 18/12/2015, Examiner
- Nicolas Papadakis, "Transport Optimal pour le Traitement d'Images", HDR Université de Bordeaux, 17/12/2015, Examiner.

9.3. Popularization

Cedric Herzet

• Volunteer at the "Journée sciences et musiques", Rennes 2015

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