31/05/2023

GDR MASCOT-NUM

Workshop on calibration of numerical code

Global vs Goal-Oriented model updating techniques in deterministic setting – Application to urban issues Julien WAEYTENS Laboratoire Instrumentation, Modélisation, Simulation et Expérimentation (IMSE)

Département « Composants & Systèmes »



Introduction – Why it is important to study cities ?



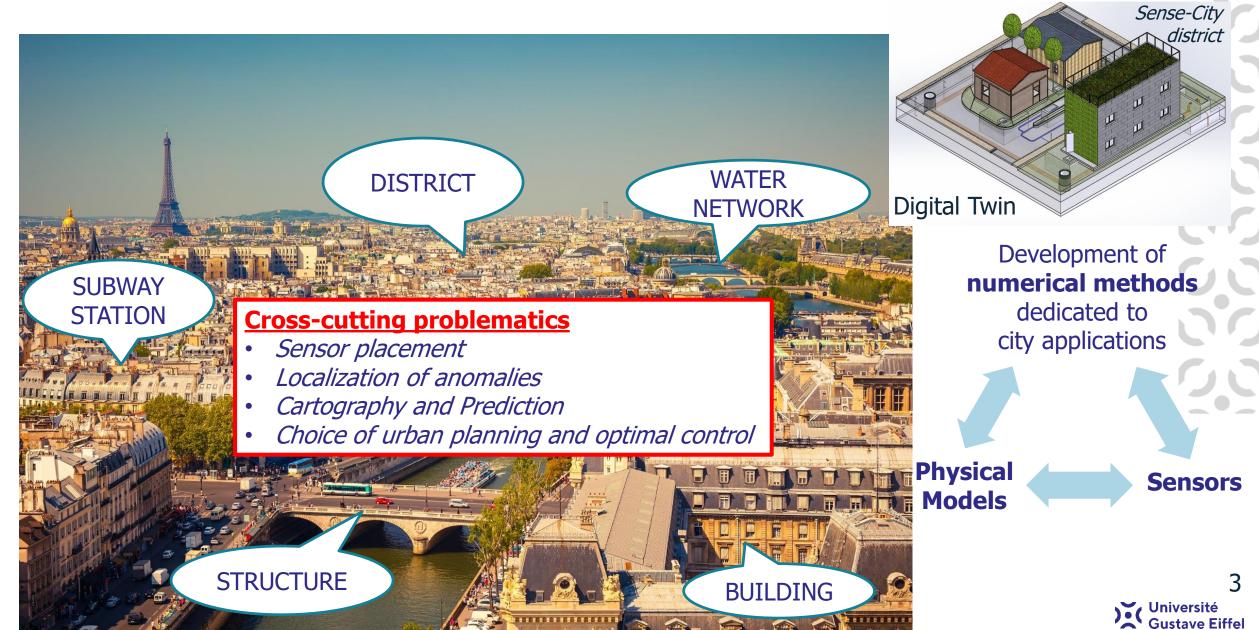
Need of advanced city planning for more sustainable cities

The City components

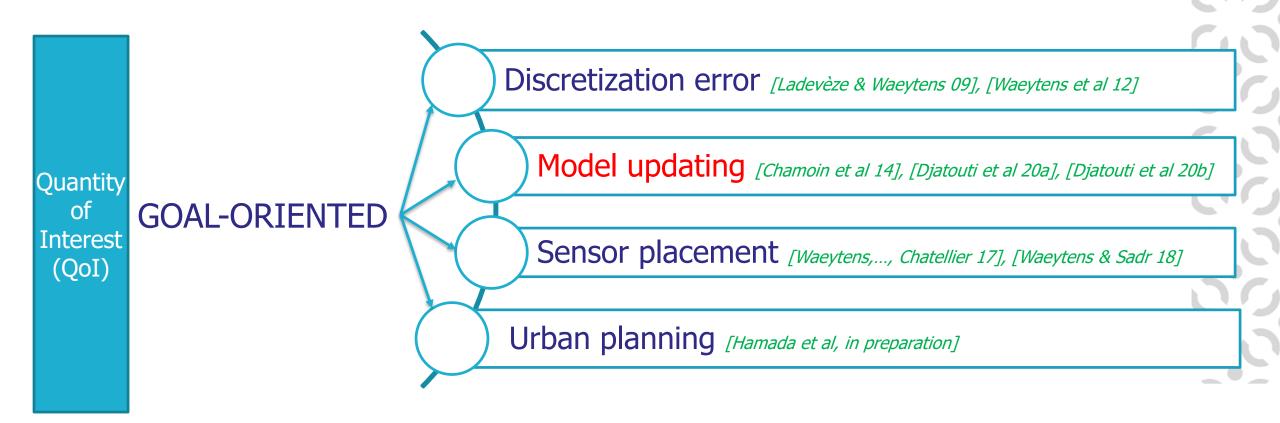




City Digital Twin & Numerical methods



Focus on « Goal-oriented » deterministic approaches



Topic of the presentation :

- Global model updating techniques focus on Constitutive Relation Error approach
- Goal-oriented inverse method for the prediction of quantities of interest



Outline of the presentation

1) Introduction

- 2) Global model updating techniques applied to *Structural Health Monitoring*
- 3) Goal-oriented model updating applied to *Thermal building application*
- 4) Conclusions & Perspectives



Global model updating techniques

Inverse problems for urban diagnosis

<u>Remark:</u> Abnormal state can be represented via physical model parameter

Strategy:

Solve an **inverse problem** based on optimal control theory [Lions 1971] where the control parameter U is a physical model parameter

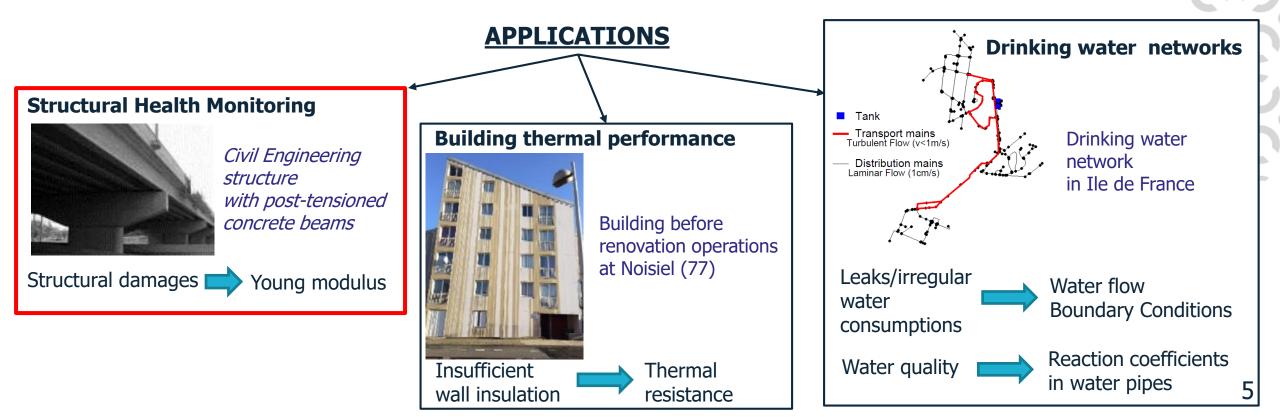
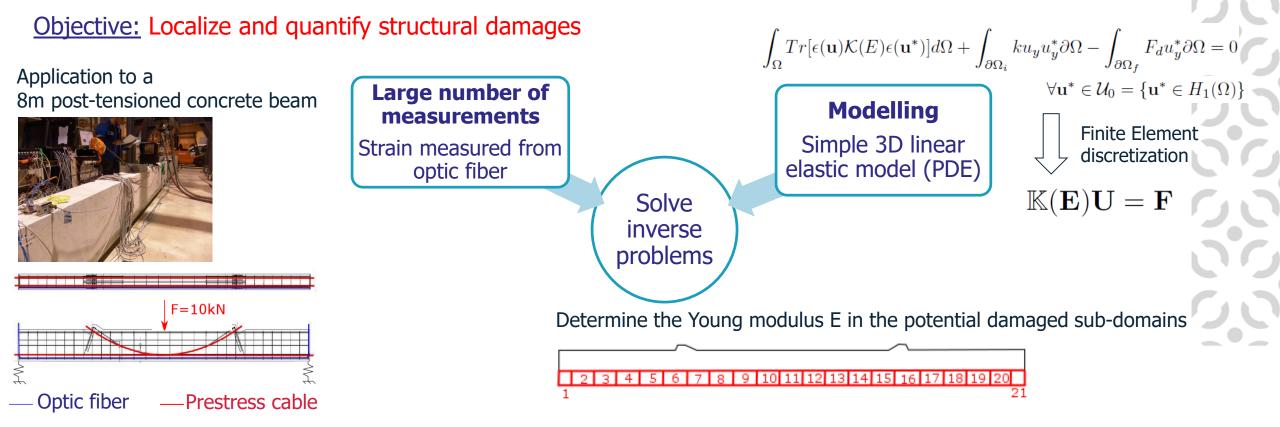


Illustration of global model updating techniques on Structural Health Monitoring

[Waeytens et al 16]



Comparison of global model updating techniques:

Classical Tikhonov-based technique **Constitutive Relation** Error technique

Bayesian Technique [Rosic et al 13]



Outline of classical data misifit functional with Tikhonov regularization

Find **E** minimizing the functional:

$$J_T(\mathbf{E}) = \frac{1}{2} (\mathbb{B}\mathbf{U} - \boldsymbol{\epsilon}^{\mathbf{mes}})^T (\mathbb{B}\mathbf{U} - \boldsymbol{\epsilon}^{\mathbf{mes}}) + \frac{\alpha_T}{2} s_T (\mathbf{E} - \mathbf{E}_{\mathbf{ud}})^T (\mathbf{E} - \mathbf{E}_{\mathbf{ud}})$$

- Consider Young Modulus **E** from the previous iteration 1)
- Determine U solving the direct problem: $\mathbb{K}(\mathbf{E})\mathbf{U} = \mathbf{F}$ 2)
- 3) Determine Ψ solving the adjoint problem: $\mathbb{K}\Psi = \mathbb{B}^T(\mathbb{B}\mathbf{U} - \boldsymbol{\epsilon}^{\mathrm{mes}})$
- Evaluate the gradient of the functional according to **E** 4)

$$\nabla \mathbf{J}_{\mathbf{T}} = \begin{cases} \frac{\partial J}{\partial E_1} = -\Psi^T \frac{\partial \mathbb{K}}{\partial E_1} \mathbf{U} + \alpha_T s_T (E_1 - E_{ud}) \\ \vdots \\ \frac{\partial J}{\partial E_{nE}} = -\Psi^T \frac{\partial \mathbb{K}}{\partial E_{nE}} \mathbf{U} + \alpha_T s_T (E_{nE} - E_{ud}) \end{cases}$$

Update Young Modulus **E** using gradient descent: $\mathbf{E}_{new} = \mathbf{E}_{old} - \beta \nabla \mathbf{J}_{T}$. 5)

Numerical implementation using standard codes ϵ_{xx}^{mes} [Waeytens et al 14] ϵ_{xx}^{sim} Compute data misfit 0 YES ➤ STOP "small" NO Obtain adjoint problem loading $E(\underline{x})$ $\underline{\tilde{\sigma}}_{0}$ Solve Solve ADIOINT PROBLEM DIRECT PROBLEM $\underline{\ddot{u}}, \underline{\epsilon}$ ϵ_{xx}^{sim} $\underline{\tilde{u}}, \underline{\tilde{\epsilon}}$ CODE ASTER Compute functional gradient Determine optimal descent step Solve DIRECT PROBLEM (Forward Elastodynamics) Update beam parameters $E(\underline{x})$ PYTHO

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Global model updating via modified Constitutive Relation Error

[Chouaki, Ladevèze, Proslier 1996]

Main idea: Separate mechanical equations into three categories: Kinematic / Static / Constitutive Relation

□ Seek (**U**,**V**,**E**) such that it minimizes the modified Constitutive Relation Error (mCRE) functional :

 $J_{CRE}(\mathbf{E}) = \frac{\alpha_{CRE}}{2} s_{CRE} (\mathbb{B}\mathbf{U} - \boldsymbol{\epsilon}^{\mathbf{mes}})^{T} (\mathbb{B}\mathbf{U} - \boldsymbol{\epsilon}^{\mathbf{mes}}) + \frac{1}{2} (\mathbf{U} - \mathbf{V})^{T} \mathbb{K}(\mathbf{E}) (\mathbf{U} - \mathbf{V})$ Classical data misfit Regularization term using Constitutive Relation Error

where :

The kinematically admissible displacement field **U** satisfies kinematic boundary conditions

The statically admissible displacement field **V** statisfies equilibrium equations in finite element sense:

$$\mathbb{K}(\mathbf{E})\mathbf{V} = \mathbf{F}$$

□ Rewriting of the **constrained minimization problem** using a Lagrangian



Summarize of damage detection method using modified Constitutive Relation Error (CRE) regularization

Find **E** minimizing the functional:

$$J_{CRE}(\mathbf{E}) = \frac{\alpha_{CRE}}{2} s_{CRE} (\mathbb{B}\mathbf{U} - \epsilon^{\mathbf{mes}})^T (\mathbb{B}\mathbf{U} - \epsilon^{\mathbf{mes}}) + \frac{1}{2} (\mathbf{U} - \mathbf{V})^T \mathbb{K}(\mathbf{E}) (\mathbf{U} - \mathbf{V})$$

- 1) Consider Young Modulus **E** from the previous iteration
- 2) Determine U solving: $(\mathbb{K} + \alpha_{CRE} s_{CRE} \mathbb{B}^T \mathbb{B}) \mathbf{U} = \mathbf{F} + \alpha_{CRE} s_{CRE} \mathbb{B}^T \epsilon^{\mathbf{mes}}$
- 3) Determine V solving: $\mathbb{K}\mathbf{V} = \mathbf{F}$
- 4) Evaluate CRE associated with each E_i : $\varepsilon_{CRE}^i = \frac{1}{2} (\mathbf{U}_i \mathbf{V}_i)^T \mathbb{K}_i (E_i) (\mathbf{U}_i \mathbf{V}_i)$
- 5) Only updates E_i with the highest CRE.

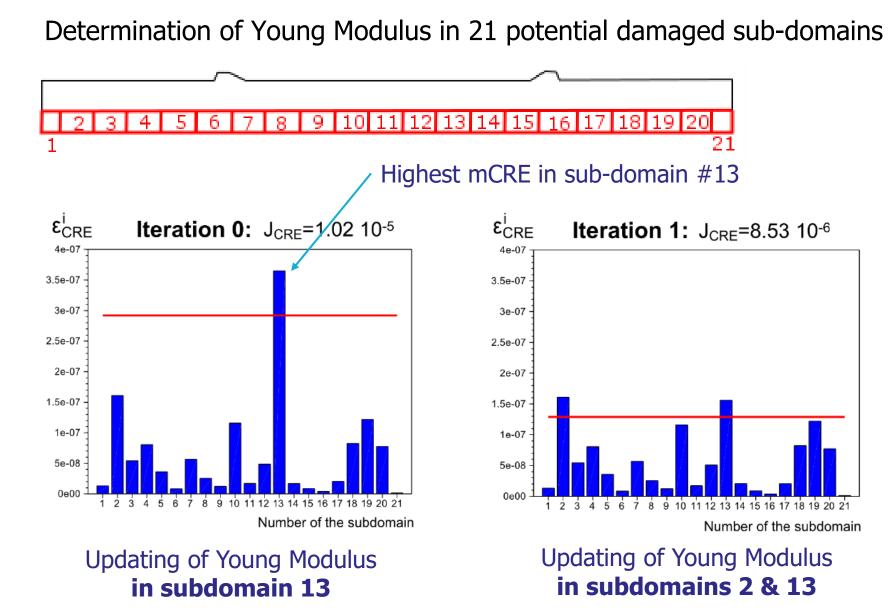
Remark 1: For a given Young modulus **E**, if the field **U** and field **V** are equals, then the data misfit vanishes.

Remark 2: Determination of the weight parameter α_{CRE} using Morozov principle. [Morozov 1966] \rightarrow Data misfit must not be less than the measurement error

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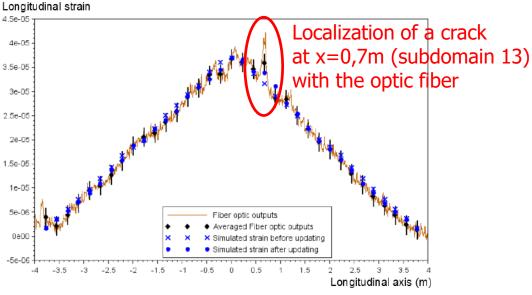
Results obtained with Modified Constitutive Relation Error (mCRE) technique



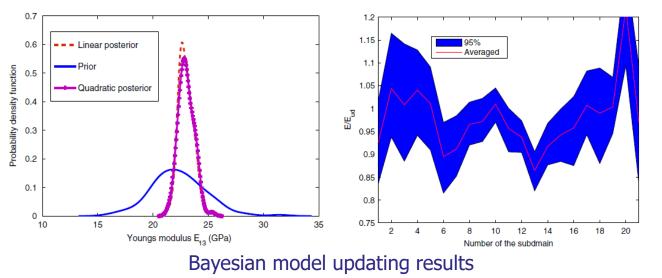
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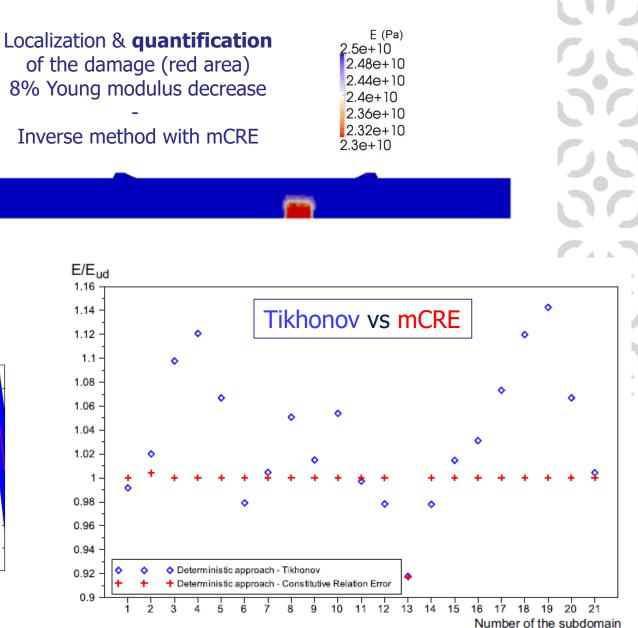
Comparison of the results: Tikhonov – mCRE – Bayesian model updating

[Waeytens et al 16]



Strain sensor outputs with optic fiber & simulated strain





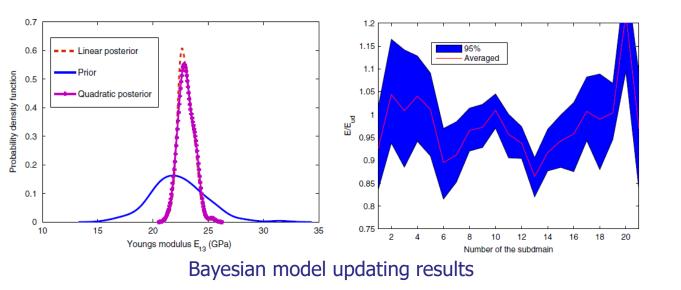
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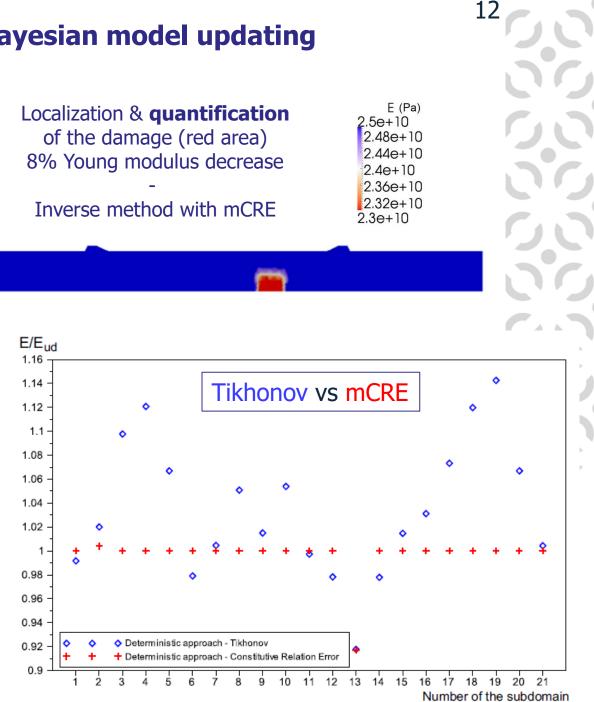
Comparison of the results: Tikhonov – mCRE – Bayesian model updating

[Waeytens et al 16]

Conclusions:

- All the methods detect a damage in subdomain #13
- Localized update with mCRE (only subdomain #13) whereas the other techniques identify all Young modulus
- Similars results for Tikhonov and Bayesian techniques.





« Goal-oriented » model updating for accurate prediction of quantities of interest *Thermal building application*

Context and Motivations

Objectives :

Reduce energy consumption in existing building

Strategies :

In-situ evaluation of energy performances at *wall* and at *building scales* before and after renovation actions
 Identification of thermal characteristics using *inverse modelling technique* (deterministic or probabilistic)

[Ha 2020, De Simon 2018, Thébault 2018, Marshall 2017, Berger 2016, ...]

- Reliable physical model to represent the thermal behaviour of the building
 Inverse methods: [Li 2018, Ogando 2017, Brouns 2016, Nassipoulos 2014, Manfren 2013,...]
- Optimal control of the building equipments, *i.e* heating, ventilation, battery ... Deterministic and Stochastic algorithms [Artiges 2020, Carpentier 2019, Nassiopoulos 2014, ...]

Focus on local thermal behaviour (and not global)

- goal-oriented model updating combining sensor and PDE
- goal-oriented sensor placement



Building surface temperature obtained with an infrared camera in the Equipment Sense-City

> <u>Context in Building Physics</u> - Limited number of sensors - Many model parameters

Ill-posed inverse problem

Goal-oriented inverse method applied to thermal building problems [Diatouti 2020 a]

<u>Objective :</u> Predict accurately a chosen Quantity of Interest (QoI) : Q(T)

□ Determine the model parameter p such that it minimizes the functional

 $\mathcal{J}_Q(\mathbf{p}) = \frac{1}{2} r \left[Q \left(\mathbf{T}_1(\mathbf{p}) \right) - Q \left(\mathbf{T}_2(\mathbf{p}) \right) \right]^2$

where the quantity of interest is calculated by two different ways : 1) From **physical model only**

 $\mathbb{C}(\mathbf{p})\dot{\mathbf{T}_1} + \mathbb{K}(\mathbf{p})\mathbf{T}_1 = \mathbf{F}(\mathbf{p}) \quad ; \quad \mathbf{T}_1(t=0) = \mathbf{T}_0$

2) From an **extrapolation of measurement** combining sensor and physical model

$$\begin{cases} \begin{bmatrix} \mathbb{C} & \mathbb{O} \\ \mathbb{O} & \mathbb{C} \end{bmatrix} \left\{ \begin{array}{c} \dot{\mathbf{T}}_{2} \\ \dot{\boldsymbol{\lambda}}_{2} \end{array} \right\} + \begin{bmatrix} \mathbb{K} & \mathbb{K} \\ \alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{B} & -\mathbb{K} \end{bmatrix} \left\{ \begin{array}{c} \mathbf{T}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{F} \\ \alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{T}_{\mathsf{mes}} \end{array} \right\} \\ \begin{array}{c} \text{Derived from} \\ \text{Modified Constitutive} \\ \text{Relation Error} \\ \text{Ichouaki, Ladevèze, Proslier 96]} \end{cases} \\ \hline \text{Pro: the QoI does not necessarely need to be measured !} \end{cases}$$

Goal-oriented inverse method applied to thermal building problems

Minimization of the QoI using gradient method with **adjoint framework**

$$\mathcal{J}_{Q}(\mathbf{p}) = \frac{1}{2} r \left[Q \left(\mathbf{T}_{1}(\mathbf{p}) \right) - Q \left(\mathbf{T}_{2}(\mathbf{p}) \right) \right]^{2}$$

□ Rewrite as an optimisation problem under constrains and introduction of the Lagrangian:

$$\mathcal{L}_{Q}(\mathbf{T}, \boldsymbol{\Lambda}, \mathbf{p}) = \frac{1}{2} r \left[Q_{1}(\mathbf{T}_{1}(\mathbf{p})) - Q_{2}(\mathbf{T}_{2}(\mathbf{p}))^{2} - \int_{0}^{t_{f}} \boldsymbol{\Lambda}_{1}^{\mathsf{T}} \left[\mathbb{C}\dot{\mathbf{T}}_{1} + \mathbb{K}\mathbf{T}_{1} - \mathbf{F} \right] dt - \int_{0}^{t_{f}} \boldsymbol{\Lambda}_{2}^{\mathsf{T}} \left[\mathbb{C}\dot{\mathbf{T}}_{2} + \mathbb{K}\mathbf{\Lambda}_{2} - \mathbf{F} \right] dt - \int_{0}^{t_{f}} \boldsymbol{\gamma}_{2}^{\mathsf{T}} \left[\mathbb{C}\dot{\boldsymbol{\lambda}}_{2} + \boldsymbol{\alpha}\mathbf{B}^{\mathsf{T}}\mathbb{G}\mathbf{B}\mathbf{T}_{2} - \mathbb{K}\boldsymbol{\lambda}_{2} - \boldsymbol{\alpha}\mathbf{B}^{\mathsf{T}}\mathbb{G}\mathbf{T}_{\mathsf{mes}} \right] dt$$

□ Finding the saddle point lead to define supplementary adjoint fields:

$$\bigcirc \quad \mathbb{C}\dot{\Lambda}_{1} - \mathbb{K}\Lambda_{1} = -\mathbf{B}_{Q} ; \quad \Lambda_{1}(\mathbf{x}, \mathbf{t} = \mathbf{t}_{f}) = 0$$

$$\bigcirc \quad \left\{ \begin{bmatrix} \mathbb{C} & \mathbb{O} \\ \mathbb{O} & \mathbb{C} \end{bmatrix} \times \left\{ \begin{array}{c} \dot{\gamma}_{2} \\ \dot{\Lambda}_{2} \end{array} \right\} + \begin{bmatrix} \mathbb{K} & -\mathbb{K} \\ -\alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{B} & -\mathbb{K} \end{bmatrix} \times \left\{ \begin{array}{c} \gamma_{2} \\ \Lambda_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{0} \\ \mathbf{B}_{Q} \end{array} \right\}$$

$$\gamma_{2}(\mathbf{x}, \mathbf{t} = \mathbf{0}) = \mathbf{0} ; \quad \Lambda_{2}(\mathbf{x}, \mathbf{t} = \mathbf{t}_{f}) = \mathbf{0}$$

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Goal-oriented inverse method applied to thermal building problems

2 Forward-backward thermal problems involved in the inverse technique

 $\begin{cases} \begin{bmatrix} \mathbb{C} & \mathbb{O} \\ \mathbb{O} & \mathbb{C} \end{bmatrix} \left\{ \begin{array}{c} \dot{\mathbf{T}}_{2} \\ \dot{\boldsymbol{\lambda}}_{2} \end{array} \right\} + \begin{bmatrix} \mathbb{K} & \mathbb{K} \\ \alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{B} & -\mathbb{K} \end{bmatrix} \left\{ \begin{array}{c} \mathbf{T}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{F} \\ \alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{T}_{\mathsf{mes}} \end{array} \right\} \\ \mathbf{T}_{2}(t=0) = \mathbf{T}_{0} \quad ; \quad \boldsymbol{\lambda}_{2}(t=t_{f}) = \mathbf{0} \end{cases} \\ \begin{pmatrix} \boldsymbol{\lambda}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{O} \\ \mathbf{B}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} \\ \begin{pmatrix} \boldsymbol{\lambda}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} + \begin{bmatrix} \mathbb{K} & -\mathbb{K} \\ -\alpha \mathbf{B}^{\mathsf{T}} \mathbb{G} \mathbf{B} & -\mathbb{K} \end{bmatrix} \times \left\{ \begin{array}{c} \boldsymbol{\lambda}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{O} \\ \mathbf{B}_{Q} \end{array} \right\} \\ \begin{pmatrix} \boldsymbol{\lambda}_{2} \\ \boldsymbol{\lambda}_{2} \end{array} \right\} = \left\{ \begin{array}{c} \mathbf{O} \\ \mathbf{B}_{2} \end{array} \right\}$

In **thermal building applications**, **low number of dof** but **large time range** can be computationally expensive !!!

Idea:

Solve the forward-backward problems using « Proper Generalized Decomposition » [Chinesta et al 2011]

$$\mathbf{T}_{\mathfrak{m}} = \sum_{n=1}^{\mathfrak{m}} \mathbf{G}_n \times B_n(t) \quad ; \quad \boldsymbol{\lambda}_{\mathfrak{m}} = \sum_{n=1}^{\mathfrak{m}} \mathbf{\widetilde{G}}_n \times \mathbf{\widetilde{B}}_n(t)$$

Technique based on separation of variables [Djatouti 2020 b]

Goal-oriented inverse method applied to thermal building problems

Minimization of the QoI using gradient method with adjoint framework

$$\mathcal{J}_{Q}(\mathbf{p}) = \frac{1}{2} r \left[Q \left(\mathbf{T}_{1}(\mathbf{p}) \right) - Q \left(\mathbf{T}_{2}(\mathbf{p}) \right) \right]^{2}$$

□ At each iteration of gradient method, only **update the model parameter** associated to the **highest component of the gradient** $\frac{\partial \mathcal{J}_Q}{\partial Q}$

d0

Full details of the goal inverse technique given in [Djatouti 2020 a].

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Application to thermal building problems in the Sense-City Equipment

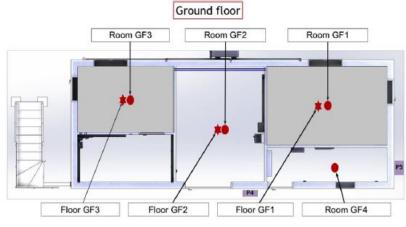
Sense-City Equipment

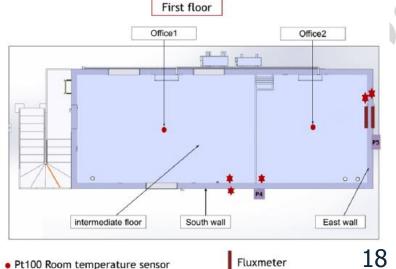


- Small district (400m2) at real scale
- Controlled conditions (temperature, humidity, sun, ...) using climatic chamber
- Study of the thermal behaviour of the building during a winter climate and Paris 2003 heat wave [Djatouti 2020 c]

Building of Sense-City

- Reinforced concrete building with two floors
- Air renewal by forced mechanical ventilation
- Controlled electric convecter using connected power socket
- Definition of different occupation scenarios at the ground floor and the first floor
- Building equipped with many sensors





Pt100 surface temperature sensor

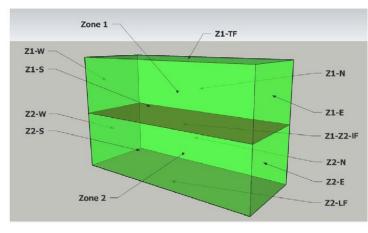
PEGASE data acquisition card



Application to thermal building problems in the Sense-City Equipment

Thermal physical model

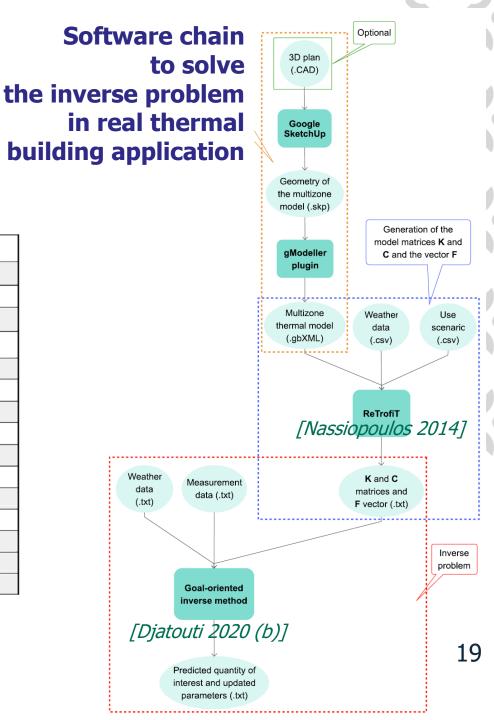
Use of a two-zone thermal model



- 1 dof per zone
- 11 dof per envelopes
→123 degrees of freedom

Component	Parameter	Unit	Initial value
Zone 1	C _{Z1}	(J/K)	1.4×10^{5}
	$c_a R_1$	(W/K)	18
Zone 2	<i>C</i> _{<i>Z</i>₂}	(J/K)	1.4×10^{5}
	$c_a R_2$	(W/K)	21
Walls	k_w	(W/(m.K))	1.4
	Cw	$(J/(m^3.K))$	18×10^5
Top floor	k _{TF}	(W/(m.K))	2
	c_{TF}	$(J/(m^3.K))$	25×10^{5}
Intermediate floor	k _{IF}	(W/(m.K))	2
	c _{IF}	$(J/(m^3.K))$	25×10^{5}
Lower floor	k_{LF}	(W/(m.K))	2
	c_{LF}	$(J/(m^3.K))$	25×10^{5}
	h_s	$(W/(m^2.K))$	5
Interior heat exchange	h _i	$(W/(m^2.K))$	7.7
Exterior heat exchange	he	$(W/(m^2.K))$	24

\rightarrow 14 model parameters



List of model parameters

Study 1 : Reliable prediction of QoI during a south of France winter climate

Occupation scenarios

- Ground floor : electrical heaters in frost-protection mode
- First floor : electrical heaters switched-on at fixed hours

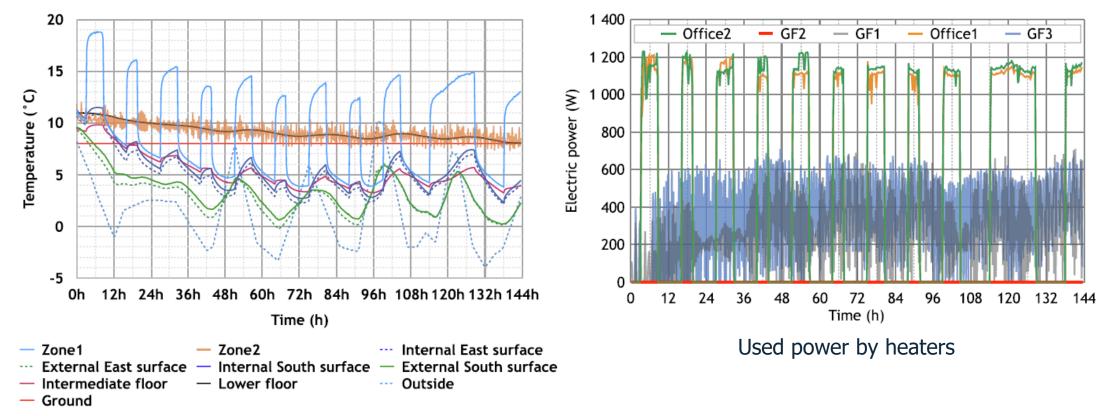
All data available in « Data in Brief » article [Djatouti 2020 c]

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Sensor Outputs

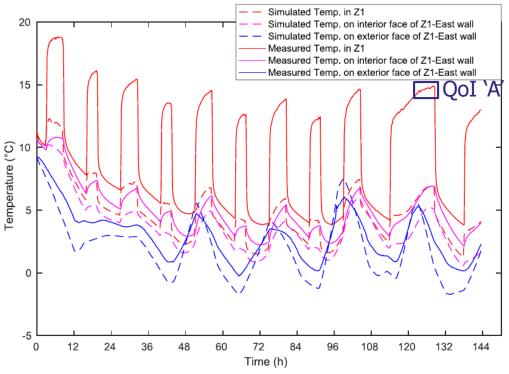


Study 1 : Reliable prediction of QoI during a south of France winter climate

<u>Definition of a quantity of interest</u> Q^A : Temperature in first floor at the end of a heating period

$$Q^{A} = \frac{1}{t_{2}^{A} - t_{1}^{A}} \int_{t_{1}^{A}}^{t_{2}^{A}} T_{Z_{1}}(t) dt$$
 where $t_{1}^{A} = 125 \ h$ and $t_{2}^{A} = 128 \ h$.

No model updating



• Temperature in Zone 1 strongly underestimated $Q_{sim}^{A} = 6.8^{\circ}C (Q_{meas}^{A} = 14.7^{\circ}C)$

High gap between simulation and measurement !

Need of model updating techniques to better represent the temperature in the first floor during a winter climate

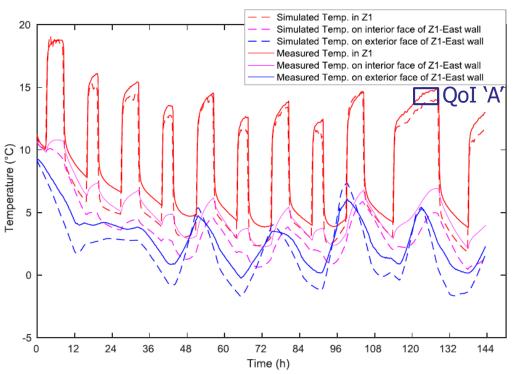


Study 1 : Reliable prediction of QoI during a south of France winter climate

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 where $t_{1}^{A} = 125 \ h$ and $t_{2}^{A} = 128 \ h$.

After goal-oriented model updating



• **Only 2 parameters updated** by the goal-oriented inverse technique (Most sensitive parameters !)

- Internal exchange coefficient : $h_i = 1.5 W/(K.m^2)$
- Thermal heat capacity of the wall $c_m = 20 \times 10^5 J/(m^3.K)$
- Better fit between simulation and measurement for the QoI (Temperature in first floor)

 $Q_{updated}^{A} = 13.9^{\circ}C \ (Q_{meas}^{A} = 14.7^{\circ}C)$

Other temperatures are not well-predicted
 → expected behaviour of the proposed local inverse technique

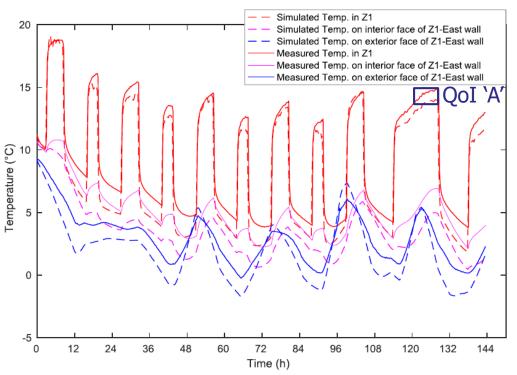
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Study 1 : Reliable prediction of QoI during a south of France winter climate

<u>Definition of a quantity of interest</u> Q^A : Temperature in first floor at the end of a heating period

$$Q^A = rac{1}{t_2^A - t_1^A} \int_{t_1^A}^{t_2^A} T_{Z_1}(t) dt$$
 where $t_1^A = 125 \ h \ ext{and} \ t_2^A = 128 \ h.$

After goal-oriented model updating



Validation of the updated parameter value using a stationary test in Sense-City $h_i^{exp} = 2.1 \ W/(m^2.K)$

- **Only 2 parameters updated** by the goal-oriented inverse technique (Most sensitive parameters !)
 - Internal exchange coefficient : $h_i = 1.5 W/(K.m^2)$
- Thermal heat capacity of the wall $c_m = 20 \times 10^5 J/(m^3.K)$
- Better fit between simulation and measurement for the QoI (Temperature in first floor)

 $Q_{updated}^{A} = 13.9^{\circ}C \ (Q_{meas}^{A} = 14.7^{\circ}C)$

Other temperatures are not well-predicted
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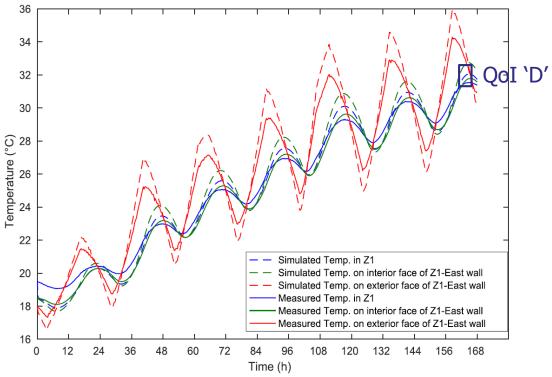


Study 2 : Reliable prediction of QoI during Paris 2003 heatwave climate

<u>Definition of a quantity of interest</u> QA : Temperature in first floor during the three warmest hours

$$Q^{D} = \frac{1}{t_{2}^{D} - t_{1}^{D}} \int_{t_{1}^{D}}^{t_{2}^{D}} T_{Z_{1}}(t) dt$$
 where $t_{1}^{D} = 164 \ h$ and $t_{2}^{D} = 167 \ h$.

No model updating



 Accurate prediction of the temperature in Zone 1 using initial set of model parameters

 $Q_{sim}^{D} = 32.0^{\circ}C \ (Q_{meas}^{D} = 31.5^{\circ}C)$

- Goal-oriented inverse technique automatically detects that there is **no need to update model parameter** → inverse process stops at first iteration
- Internal exchange coefficient h_i is not influent in this heatwave climate scenario

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Conclusions & Perspectives

Conclusions

Inverse deterministic approaches using gradient method and adjoint framework for fast identification of model parameters

> Urban applications with real sensor outputs

Global model updating techniques

- Determination of a large number of model parameters to get an overall good agreement between sensor and simulation
- Many sensor outputs required

Local model updating technique

- Accurate prediction of a quantity of interest by updating few model parameters
- Limited number of sensor needed
- Potential reduction of computation time



Future works on model calibration

□ *PhD Hadi Nasser* « Multi-fidelity approaches & Inverse problem with **uncertainty quantification**: identification of thermal resistance of bio-sourced wall » Project ANR RESBIOBAT in collaboration with G. Perrin, R. Chakir, S. Demeyer

Model calibration of masonry bridge using static, dynamic and vibration testing & Development of damage detection technique with low instrumentation Project IA2: Univ. Eiffel & Sixense (Vinci)

B. Streichenberger, G. Perrin, D. Siegert, E. Bourgeois, ..., F. Bourquin

□ Calibration of **physical models at district scale** and selection of adapted urban planning by virtual testing Application to Urban Heat Island Project PRRD ICU: Univ. Eiffel & Resallience - Post-doc Nacer Sellila











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V. Le Corvec