

# Adaptive Stochastic Reduced-Order Modeling for Autonomous Ocean Platforms

by

Young Hyun (Tony) Ryu

Submitted to the Center for Computational Science and Engineering  
in partial fulfillment of the requirements for the degree of

Master of Science in Computational Science and Engineering

at the

MASSACHUSETTS INSTITUTE OF TECHNOLOGY

September 2022

© Massachusetts Institute of Technology 2022. All rights reserved.

Author .....  
Center for Computational Science and Engineering  
Aug 15, 2022

Certified by .....  
Pierre F.J. Lermusiaux  
Professor, Department of Mechanical Engineering  
Thesis Supervisor

Accepted by .....  
Youssef Marzouk and Nicolas Hadjiconstantinou  
Co-Directors, Center for Computational Science and Engineering



# Adaptive Stochastic Reduced-Order Modeling for Autonomous Ocean Platforms

by

Young Hyun (Tony) Ryu

Submitted to the Center for Computational Science and Engineering  
on Aug 15, 2022, in partial fulfillment of the  
requirements for the degree of  
Master of Science in Computational Science and Engineering

## Abstract

Onboard forecasting and data assimilation are challenging but essential for unmanned autonomous ocean platforms. Due to the numerous operational constraints for these platforms, efficient adaptive reduced-order models (ROMs) are needed. In this thesis, we first review existing approaches and then develop a new adaptive Dynamic Mode Decomposition (DMD)-based, data-driven, reduced-order model framework that provides onboard forecasting and data assimilation capabilities for bandwidth-disadvantaged autonomous ocean platforms. We refer to the new adaptive ROM as the incremental, stochastic Low-Rank Dynamic Mode Decomposition (iLRDMD) algorithm. Given a set of high-fidelity and high-dimensional stochastic forecasts computed in remote centers, this framework enables i) efficient and accurate send and receive of the high-fidelity forecasts, ii) incremental update of the onboard reduced-order model, iii) data-driven onboard forecasting, and iv) onboard ROM data assimilation and learning. We analyze the computational costs for the compression, communications, incremental updates, and onboard forecasts. We evaluate the adaptive ROM using a simple 2D flow behind an island, both as a test case to develop the method, and to investigate the parameter sensitivity and algorithmic design choices. We develop the extension of deterministic iLRDMD to stochastic applications with uncertain ocean forecasts. We then demonstrate the adaptive ROM on more complex ocean fields ranging from univariate 2D, univariate 3D, and multivariate 3D fields from multi-resolution, data-assimilative Multidisciplinary Simulation, Estimation, and Assimilation Systems (MSEAS) reanalyses, specifically from the real-time exercises in the Middle Atlantic Bight region. We also highlight our results using the Navy's Hybrid Coordinate Ocean Model (HYCOM) forecasts in the North Atlantic region. We then apply the adaptive ROM onboard forecasting algorithm to interdisciplinary applications, showcasing adaptive reduced-order forecasts for onboard underwater acoustics computations and forecasts, as well as for exact time-optimal path-planning with autonomous surface vehicles.

For stochastic forecasting and data assimilation onboard the unmanned autonomous ocean platforms, we combine the stochastic ensemble DMD method with the Gaus-

sian Mixture Model - Dynamically Orthogonal equations (GMM-DO) filter. The autonomous platforms can then perform principled Bayesian data assimilation onboard and learn from the limited and gappy ocean observation data and improve onboard estimates. We extend the DMD with the GMM-DO filter further by incorporating incremental DMD algorithms so that the stochastic ensemble DMD model itself is updated with new measurements. To address some of the inefficiencies in the first combination of the stochastic ensemble DMD with the GMM-DO filter, we further introduce the GMM-DMD algorithm. This algorithm not only uses the stochastic ensemble DMD as a computationally efficient forward model, but also employs the existing decomposition to fit the GMM to and perform Bayesian updates on. We demonstrate this incremental stochastic ensemble DMD with GMM-DO and GMM-DMD using a real at-sea application in the Middle Atlantic Bight region. We employ a 300 member set of stochastic ensemble forecasts for the “Positioning System for Deep Ocean Navigation - Precision Ocean Interrogation, Navigation, and Timing” (POSYDON-POINT) sea experiment, and highlight the capabilities of reduced data assimilation using simulated twin experiments.

Thesis Supervisor: Pierre F.J. Lermusiaux

Title: Professor, Department of Mechanical Engineering

## Acknowledgments

I want to first thank my advisor Professor Pierre Lermusiaux for your incredible mentorship these past two years. I am thankful and grateful for the effort you put into making me not only a better student, but also a better researcher. I also greatly appreciate your jokes during our meetings. As you said once, laughing does make everything better.

Dr. Pat Haley and Dr. Chris Mirabito, I want to thank you for your willingness to jump in at a moment's notice and help the rest of the group. I also want to thank Kate Nelson and Lisa Maxwell for helping me throughout my time here.

To all the MSEAS students, thank you all for being who you are. I really appreciated the time we spent in and out of the lab just talking about life, work, etc. Thank you for being always willing to jump in and brainstorm with one another, these moments were so helpful. It is a privilege to have such a nice group dynamic and I want to thank you all for the incredible friendships we have formed along the way. You are what makes the MIT experience what it is.

I want to extend a special thanks to Pierre, Wael, Manan, Jacob, and Ellery at MSEAS for the collaborative work we have done and in helping to edit this thesis.

Our MSEAS group and I are grateful to the Office of Naval Research for support under a STTR grant N68335-19-C-0348 (ROMs: Local Stochastic Prediction for UUV/USV Environmental Awareness) and a Tech Candidate grant N00014-21-1-2831 (Compression and Assimilation for Resource-Limited Operations) to the Massachusetts Institute of Technology.

To my parents, Mom and Dad, thanks for always being great friends. I appreciate the support you give me all the way from halfway around the globe.

Finally, to all my friends, thank you for being in my life and being an amazing group of friends for me.