

Engineering Sketch Pad (ESP)



Training Session 9 Sensitivities

John F. Dannenhoffer, III

jfdannen@syr.edu
Syracuse University

Bob Haimes

haimes@mit.edu
Massachusetts Institute of Technology
updated for v1.22

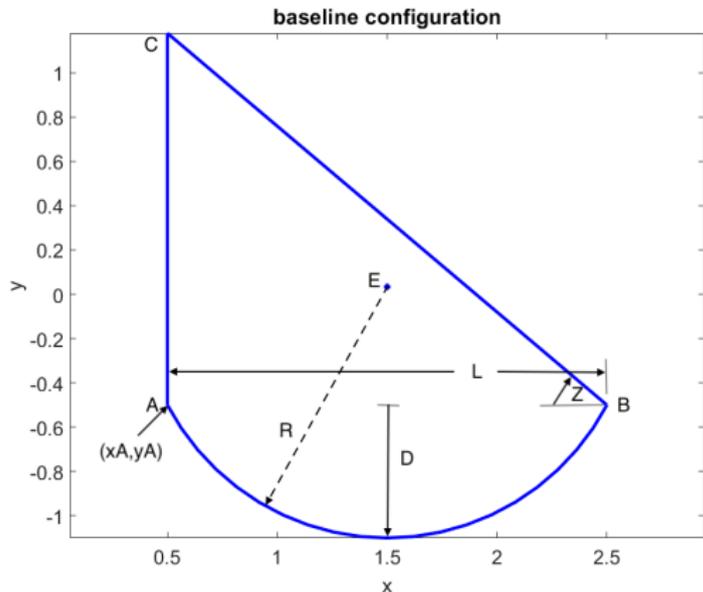
- Background / Objective
- Alternative approaches
 - analytic derivatives
 - code differentiation
 - finite differences
- Computed examples
- Application to grid generation
- Computing sensitivities in ESP
- Homework exercise

- Background
 - MDAO environments require calculation of sensitivity of objective function(s) w.r.t. the design parameters
 - Many modern CFD systems can produce the objective function sensitivity all the way back to the grid
 - Little work has been done in calculating the sensitivity of the grid w.r.t. the design parameters
- Objective
 - Compute sensitivities directly on parametric, CAD-based geometries

- Geometric sensitivities tell how a point (\vec{x}) on a very smooth configuration would appear to move with respect to the change of any Design Parameter (P)
- For example, consider a cylinder
 - points on the curved Faces would appear to move if the cylinder's location or radius changed
 - points on the curved Faces would NOT appear to change if the cylinder's length changed
- The Geometric sensitivity just has a component normal to the Face (or Edge)
- Geometric sensitivities on Faces are not generally consistent with the geometric sensitivity at the supporting Edges and Nodes
- Geometric sensitivities on Edges are not generally consistent with the geometric sensitivity at the supporting Nodes

- Tessellation sensitivities tell how points in a grid or tessellation (\vec{x}_i) *might* move with respect to the change of any Design Parameter (P)
- For example, consider a cylinder
 - points on the curved Faces would appear to move if the cylinder's location, radius, or length changed
- The Tessellation sensitivity has components normal to and along the Face (or Edge)
- Tessellation sensitivities are always consistent across Edges and Nodes

- Analytic derivatives
 - differentiate all operations within the CAD system analytically
 - requires access to CAD system's algorithms
 - produces results that are not susceptible to truncation error
- Code differentiation
 - CAD system source code is automatically differentiated via compiler-like process
 - requires access to CAD system's source code
 - produces results that are not susceptible to truncation error
- Finite differences
 - multiple instances of the configuration are generated and the sensitivities are computed via finite differences
 - requires one to find corresponding points in the configurations
 - picking appropriate step size (or perturbation) requires a trade-off between truncation and round-off errors



$$L = 2$$

$$D = 0.6$$

$$Z = 40 * (\pi/180)$$

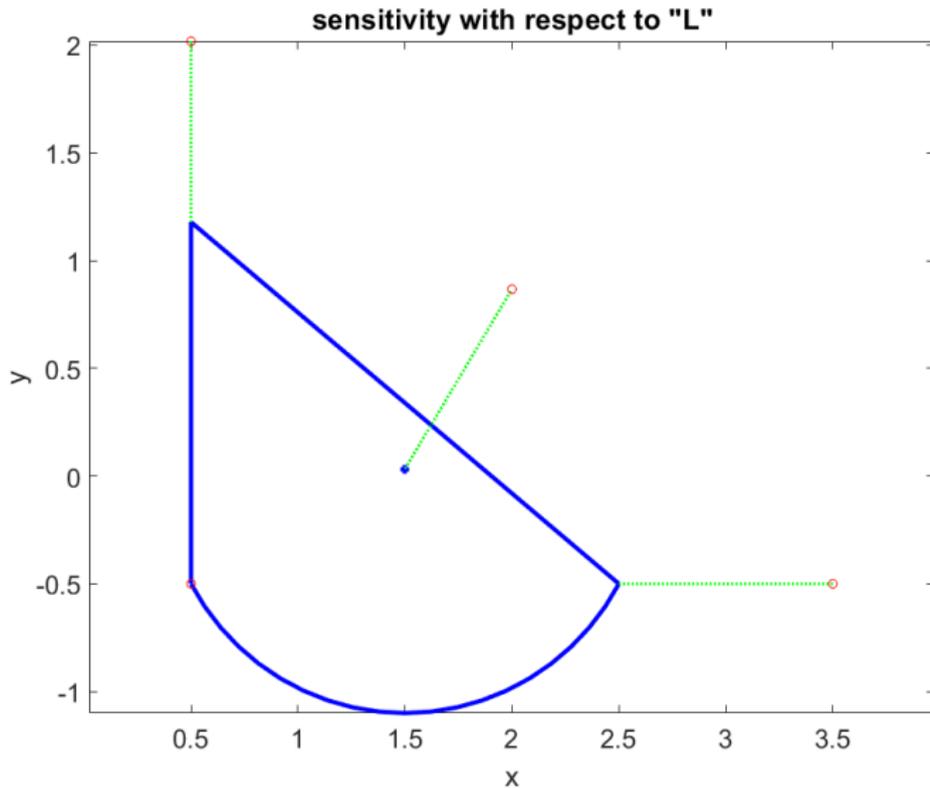
$$x_A = 0.5$$

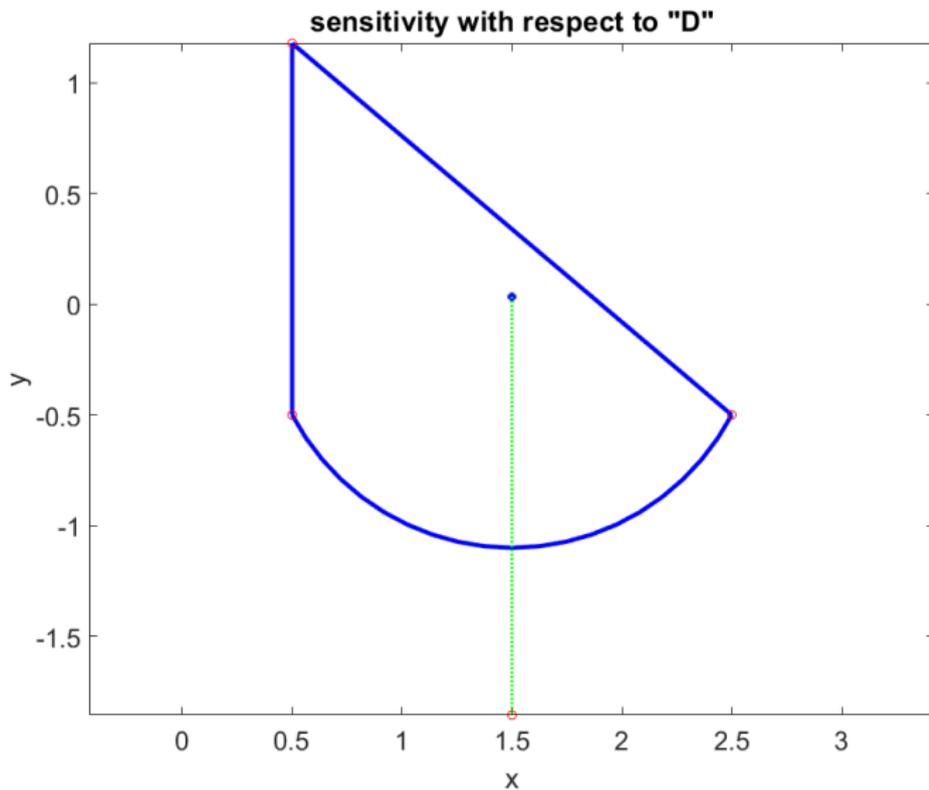
$$y_A = -.5$$

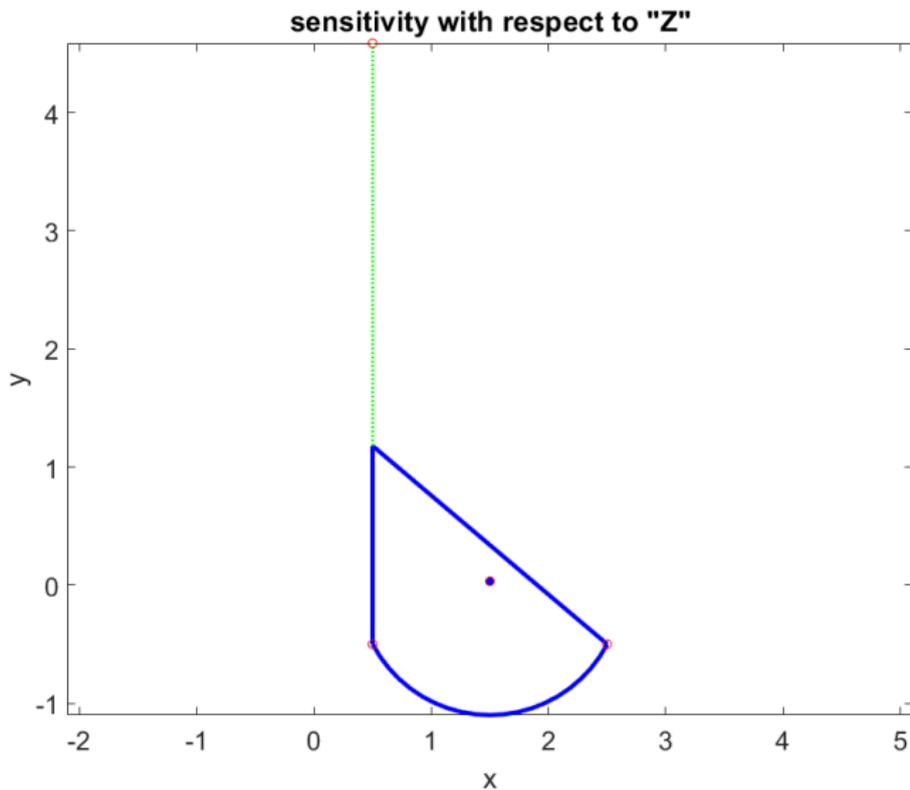
- $x_B = x_A + L$
- $y_B = y_A$
- $\dot{x}_B = \dot{x}_A + \dot{L}$
- $\dot{y}_B = \dot{y}_A$
- $x_C = x_A$
- $y_C = y_A + L \tan(Z)$
- $\dot{x}_C = \dot{x}_A$
- $\dot{y}_C = \dot{y}_A + \dot{L} \tan(Z) + \dot{Z} \frac{L}{\cos^2(Z)}$

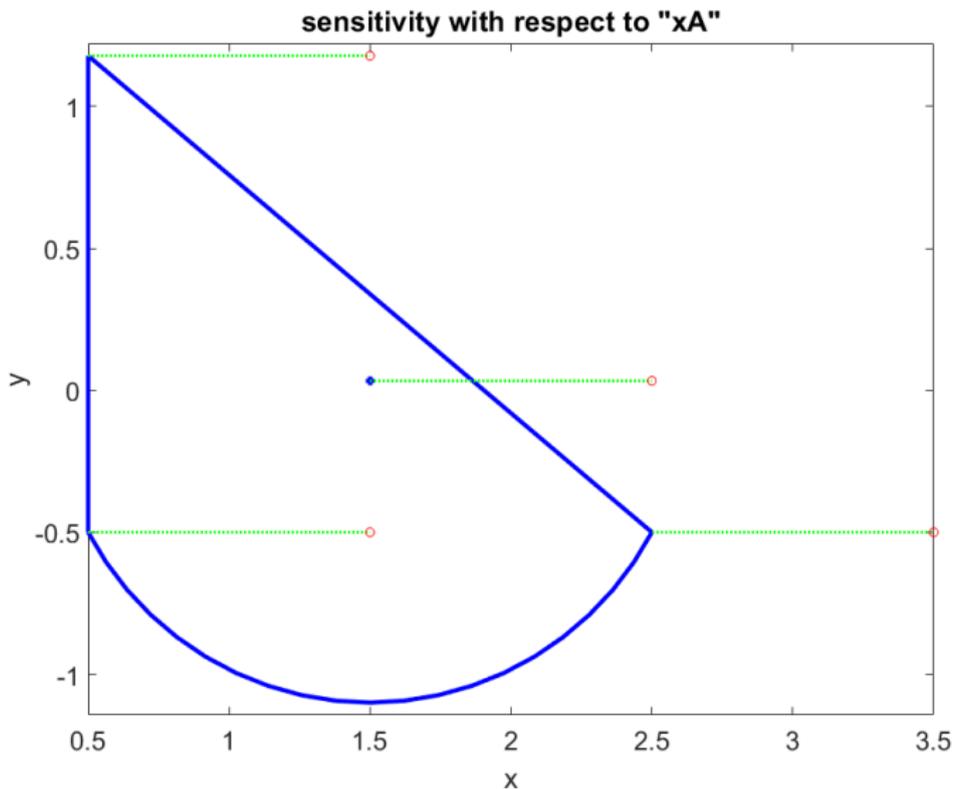
- $R^2 = \left(\frac{L}{2}\right)^2 + (R - D)^2$
- $R = \frac{L^2}{8D} + \frac{D}{2}$
- $x_E = x_A + L/2$
- $y_E = y_A + R - D$

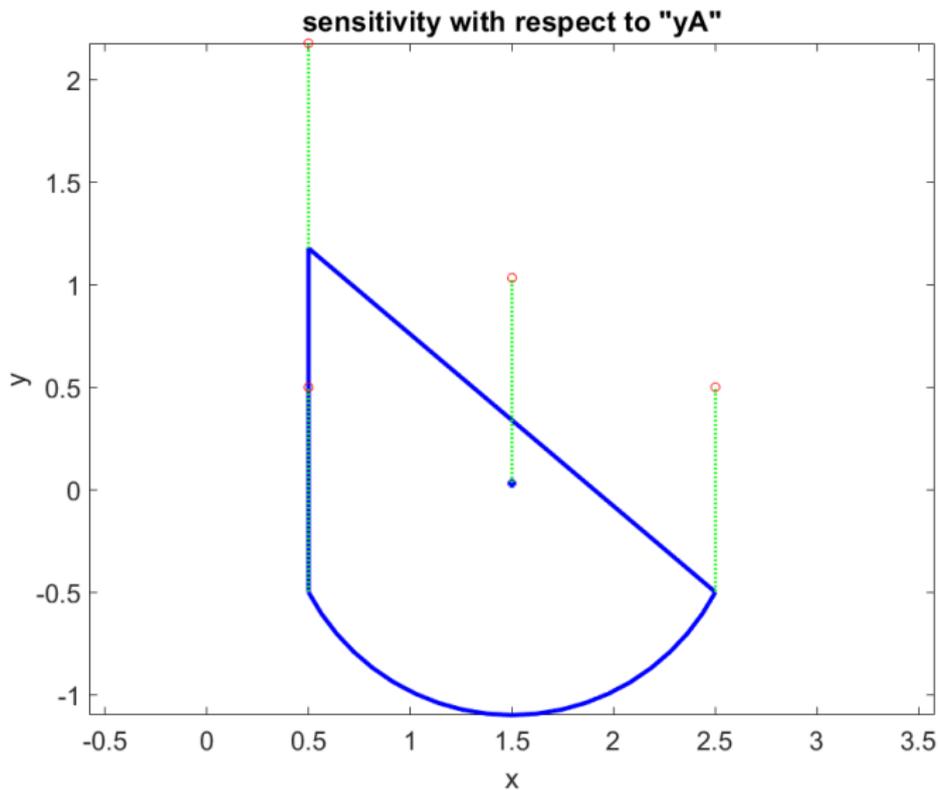
- $\dot{R} = \dot{L} \left(\frac{L}{4D}\right) + \dot{D} \left(\frac{1}{2} - \frac{L^2}{8D^2}\right)$
- $\dot{x}_E = \dot{x}_A + \dot{L}/2$
- $\dot{y}_E = \dot{y}_A + \dot{R} - \dot{D}$









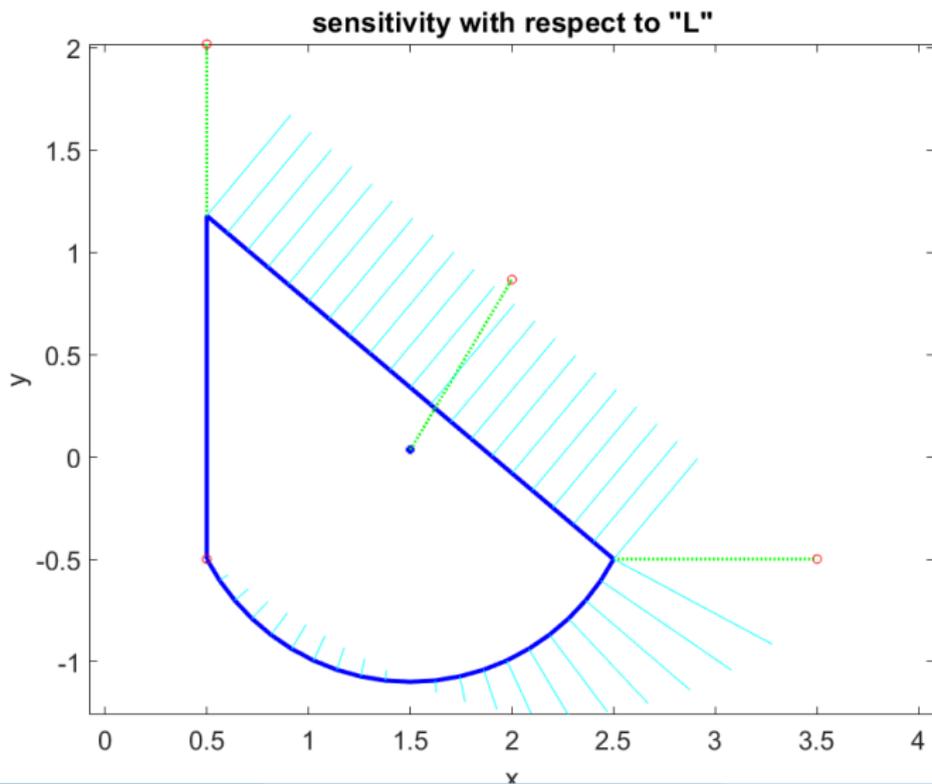


- $t_{\text{beg},AB} \leq t \leq t_{\text{end},AB}$
- $t_{\text{beg},AB} = \tan^{-1} \frac{y_A - y_E}{x_A - x_E}$ and $t_{\text{end},AB} = \tan^{-1} \frac{y_B - y_E}{x_B - x_E}$
- $x_{AB}(t) = x_E + R \sin(t)$
- $y_{AB}(t) = y_E + R \cos(t)$
- $\dot{x}_{AB}(t) = \dot{x}_E + \dot{R} \sin(t)$
- $\dot{y}_{AB}(t) = \dot{y}_E + \dot{R} \cos(t)$
- $n_{x,AB}(t) = \cos(t)$
- $n_{y,AB}(t) = \sin(t)$
- $g_{AB}(t) = \dot{x}_{AB}(t)n_{x,AB}(t) + \dot{y}_{AB}(t)n_{y,AB}(t)$

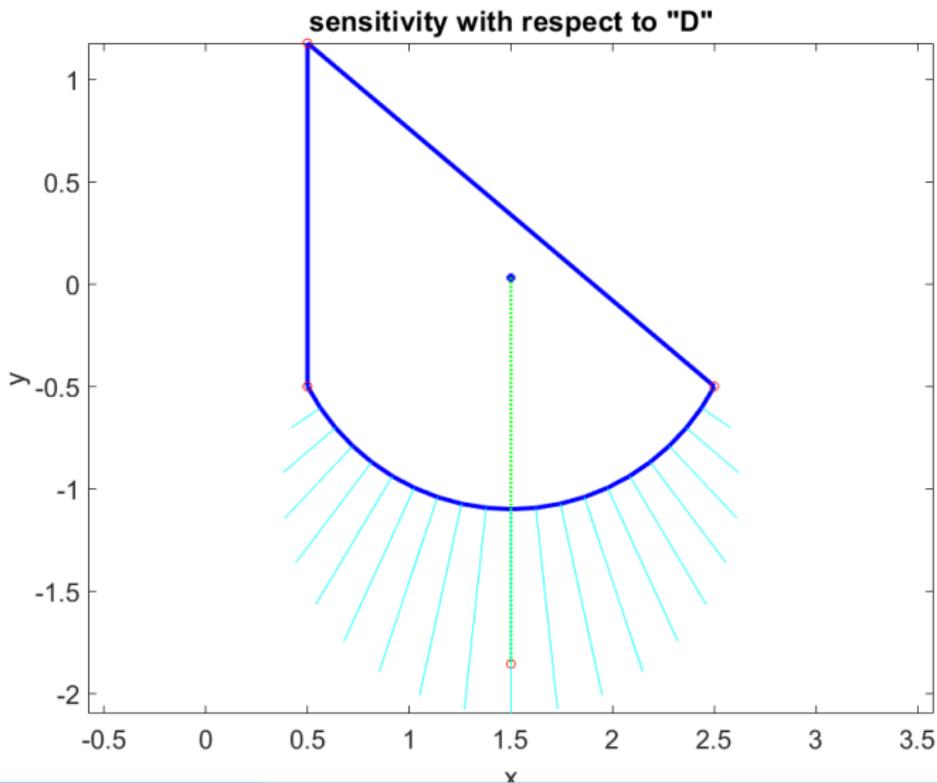
- $t_{\text{beg},BC} \leq t \leq t_{\text{end},BC}$
- $t_{\text{beg},BC} = 0$ and $t_{\text{end},BC} = \sqrt{(x_C - x_B)^2 + (y_C - y_B)^2}$
- $x_{BC}(t) = x_B + (x_C - x_B)(t - t_{\text{beg},BC}) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $y_{BC}(t) = y_B + (y_C - y_B)(t - t_{\text{beg},BC}) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $\dot{x}_{BC}(t) = \dot{x}_B + (\dot{x}_C - \dot{x}_B)(t - t_{\text{beg},BC}) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $\dot{y}_{BC}(t) = \dot{y}_B + (\dot{y}_C - \dot{y}_B)(t - t_{\text{beg},BC}) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $n_{x,BC}(t) = (y_C - y_B) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $n_{y,BC}(t) = (x_B - x_C) / (t_{\text{end},BC} - t_{\text{beg},BC})$
- $g_{BC}(t) = \dot{x}_{BC}(t)n_{x,BC}(t) + \dot{y}_{BC}(t)n_{y,BC}(t)$

- $t_{CA,beg} \leq t \leq t_{CA,end}$
- $t_{CA,beg} = 0$ and $t_{CA,end} = \sqrt{(x_A - x_C)^2 + (y_A - y_C)^2}$
- $x_{CA}(t) = x_B + (x_C - x_B)(t - t_{CA,beg}) / (t_{CA,end} - t_{CA,beg})$
- $y_{CA}(t) = y_B + (y_C - y_B)(t - t_{CA,beg}) / (t_{CA,end} - t_{CA,beg})$
- $\dot{x}_{CA}(t) = \dot{x}_B + (\dot{x}_C - \dot{x}_B)(t - t_{CA,beg}) / (t_{CA,end} - t_{CA,beg})$
- $\dot{y}_{CA}(t) = \dot{y}_B + (\dot{y}_C - \dot{y}_B)(t - t_{CA,beg}) / (t_{CA,end} - t_{CA,beg})$
- $n_{x,CA}(t) = (y_A - y_C) / (t_{CA,end} - t_{CA,beg})$
- $n_{y,CA}(t) = (x_C - x_A) / (t_{CA,end} - t_{CA,beg})$
- $g_{CA}(t) = \dot{x}_{CA}(t)n_{x,CA}(t) + \dot{y}_{CA}(t)n_{y,CA}(t)$

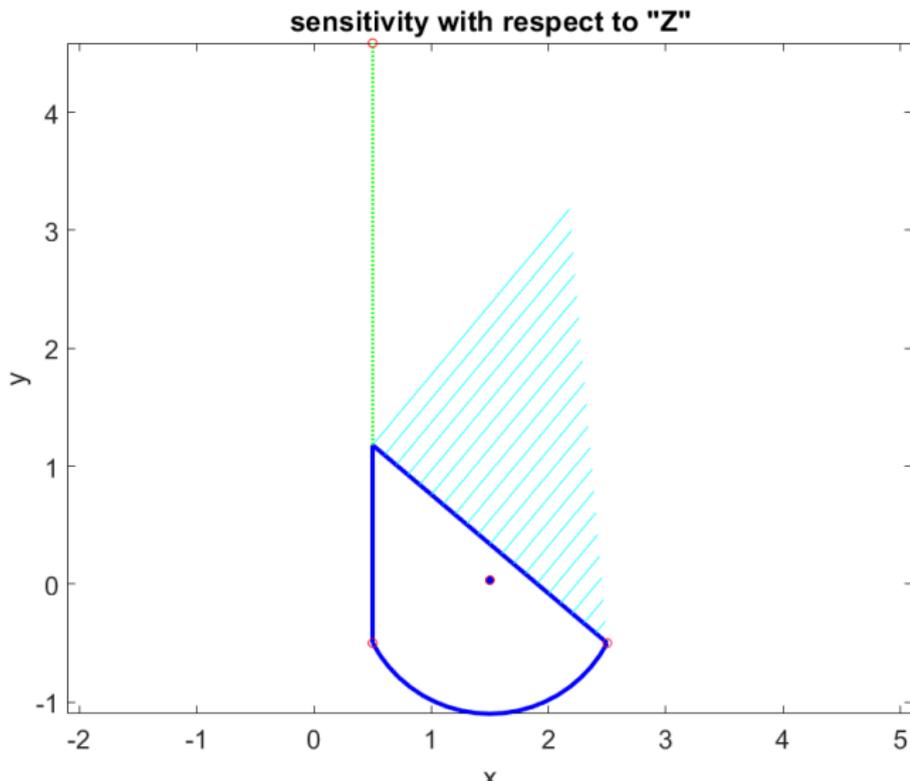
Note geometric sensitivities may be discontinuous at the Nodes



Note geometric sensitivities may be discontinuous at the Nodes

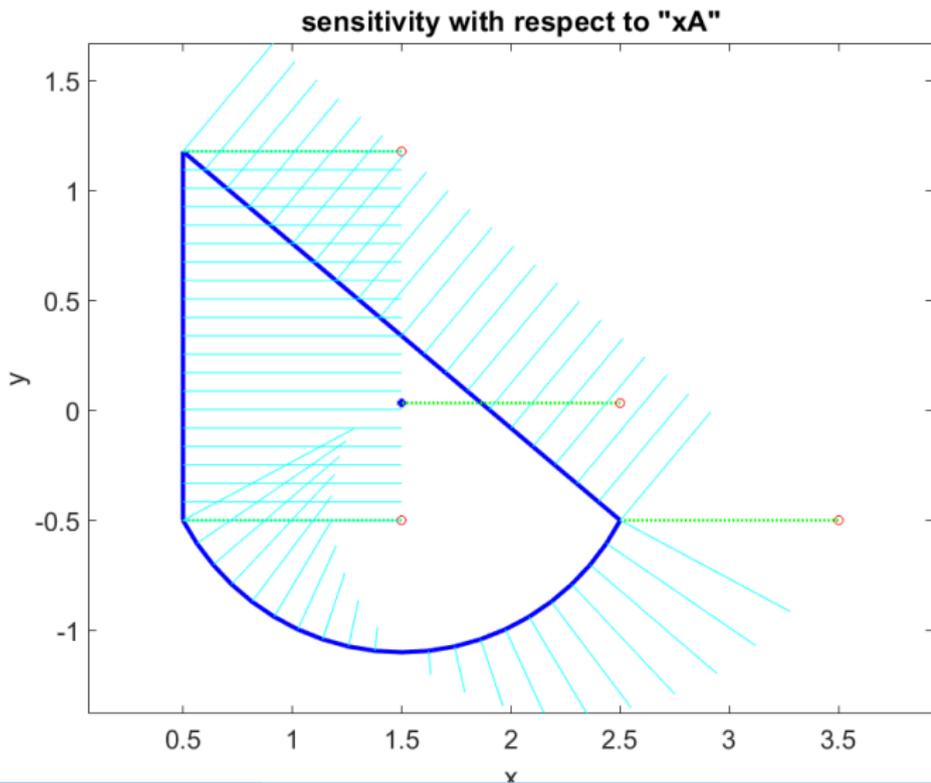


Note geometric sensitivities may be discontinuous at the Nodes



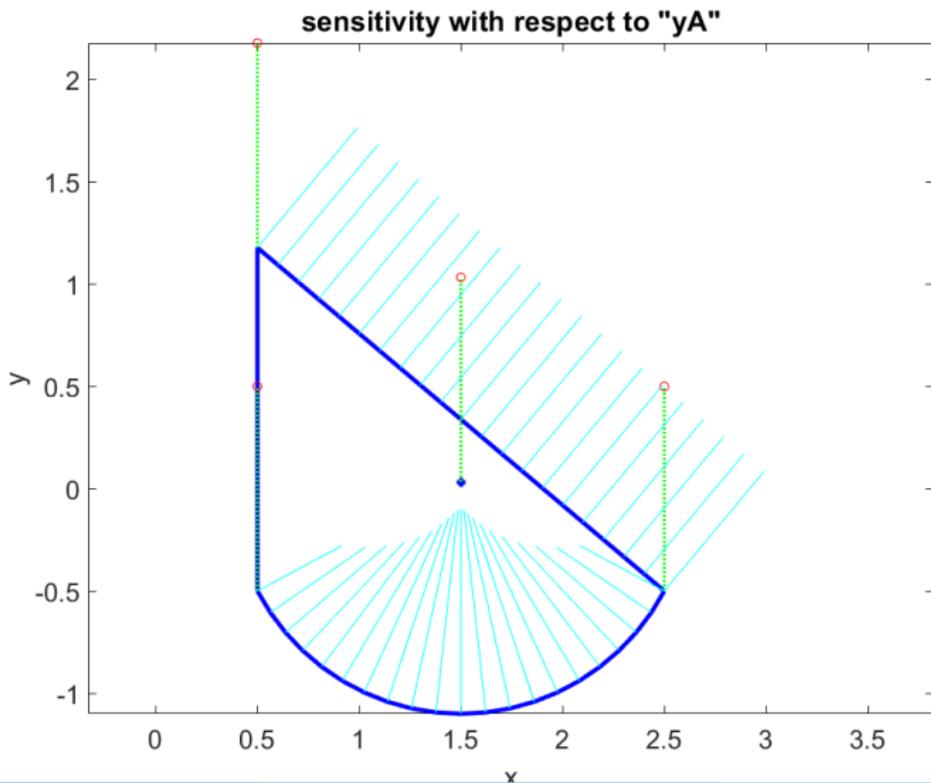
2D Example: Geom. Sensitivities ($\dot{x}_A = 1$)

Note geometric sensitivities may be discontinuous at the Nodes



2D Example: Geom. Sensitivities ($\dot{y}_A = 1$)

Note geometric sensitivities may be discontinuous at the Nodes



Find change in t needed to match first and last geometric sensitivity with the Nodal sensitivity

- $dt_{AB,beg} = -\dot{x}_A n_{y,AB}(t_{beg,AB}) + \dot{y}_A n_{x,AB}(t_{beg,AB})$
- $dt_{AB,end} = -\dot{x}_B n_{y,AB}(t_{end,AB}) + \dot{y}_B n_{x,AB}(t_{end,AB})$

- $dt_{BC,beg} = -\dot{x}_B n_{y,BC}(t_{beg,BC}) + \dot{y}_B n_{x,BC}(t_{beg,BC})$
- $dt_{BC,end} = -\dot{x}_C n_{y,BC}(t_{end,BC}) + \dot{y}_C n_{x,BC}(t_{end,BC})$

- $dt_{CA,beg} = -\dot{x}_C n_{y,CA}(t_{beg,CA}) + \dot{y}_C n_{x,CA}(t_{beg,CA})$
- $dt_{CA,end} = -\dot{x}_A n_{y,CA}(t_{end,CA}) + \dot{y}_A n_{x,CA}(t_{end,CA})$

Apply linearly-interpolated change in t along each Edge

- $dt_{AB}(t) = dt_{AB,\text{beg}} + (dt_{AB,\text{end}} - dt_{AB,\text{beg}}) \frac{t - t_{\text{beg},AB}}{t_{\text{end},AB} - t_{\text{beg},AB}}$

- $\dot{X}_{AB}(t) = g_{AB}(t) n_{x,AB}(t) - dt_{AB}(t) n_{y,AB}(t)$

- $\dot{Y}_{AB}(t) = g_{AB}(t) n_{y,AB}(t) - dt_{AB}(t) n_{x,AB}(t)$

- $dt_{BC}(t) = dt_{BC,\text{beg}} + (dt_{BC,\text{end}} - dt_{BC,\text{beg}}) \frac{t - t_{\text{beg},BC}}{t_{\text{end},BC} - t_{\text{beg},BC}}$

- $\dot{X}_{BC}(t) = g_{BC}(t) n_{x,BC}(t) - dt_{BC}(t) n_{y,BC}(t)$

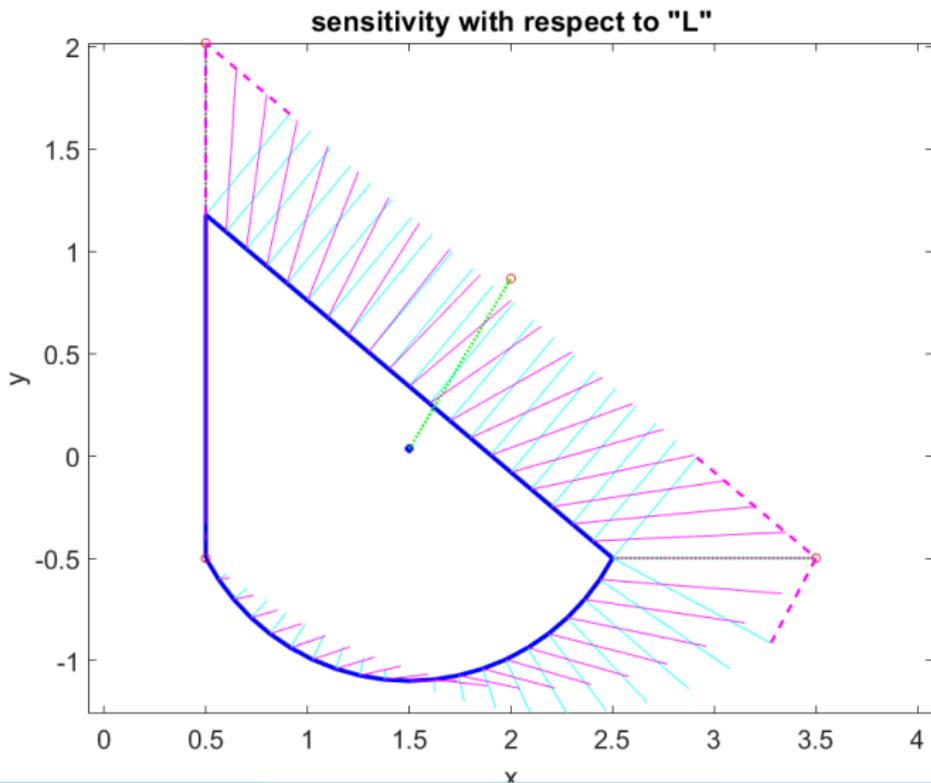
- $\dot{Y}_{BC}(t) = g_{BC}(t) n_{y,BC}(t) - dt_{BC}(t) n_{x,BC}(t)$

- $dt_{CA}(t) = dt_{CA,\text{beg}} + (dt_{CA,\text{end}} - dt_{CA,\text{beg}}) \frac{t - t_{\text{beg},CA}}{t_{\text{end},CA} - t_{\text{beg},CA}}$

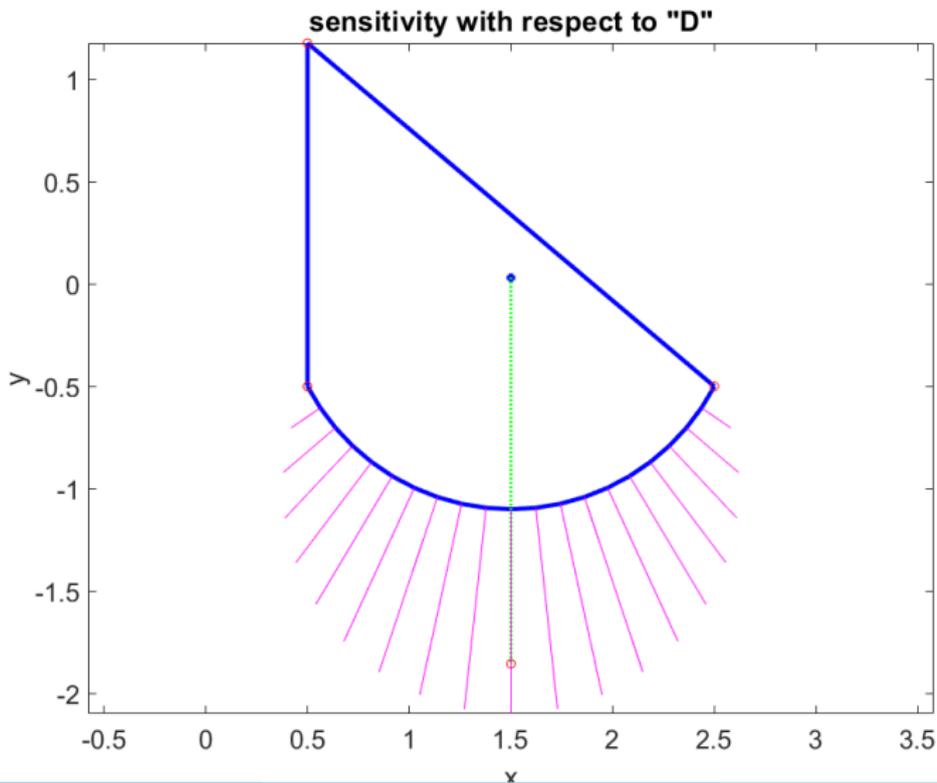
- $\dot{X}_{CA}(t) = g_{CA}(t) n_{x,CA}(t) - dt_{CA}(t) n_{y,CA}(t)$

- $\dot{Y}_{CA}(t) = g_{CA}(t) n_{y,CA}(t) - dt_{CA}(t) n_{x,CA}(t)$

Note tessellation sensitivities are continuous at the Nodes

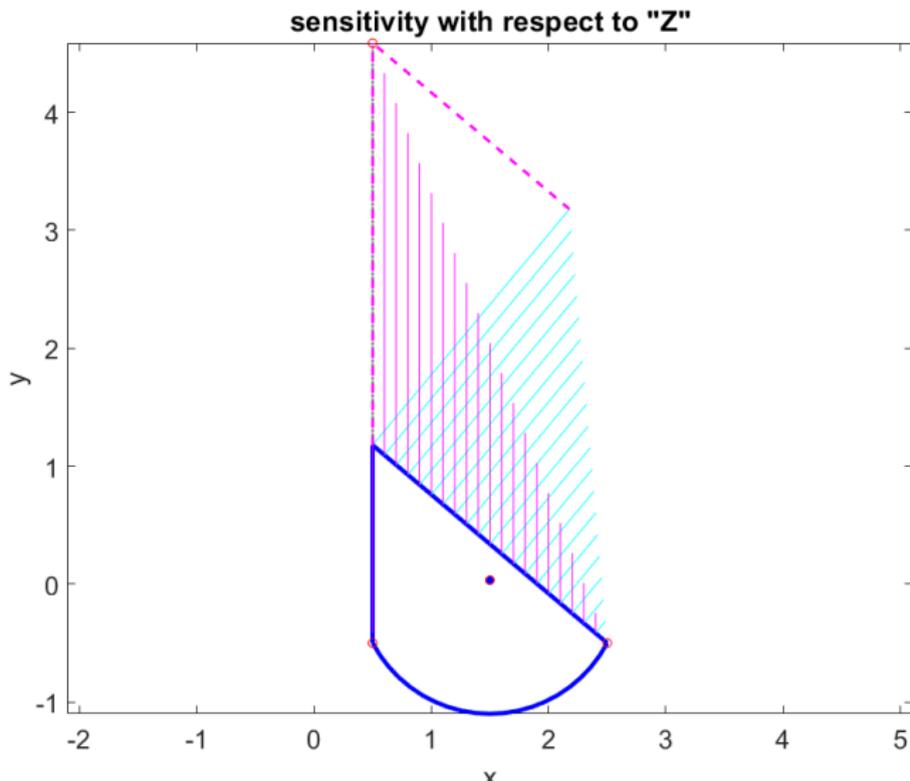


Note tessellation sensitivities are continuous at the Nodes



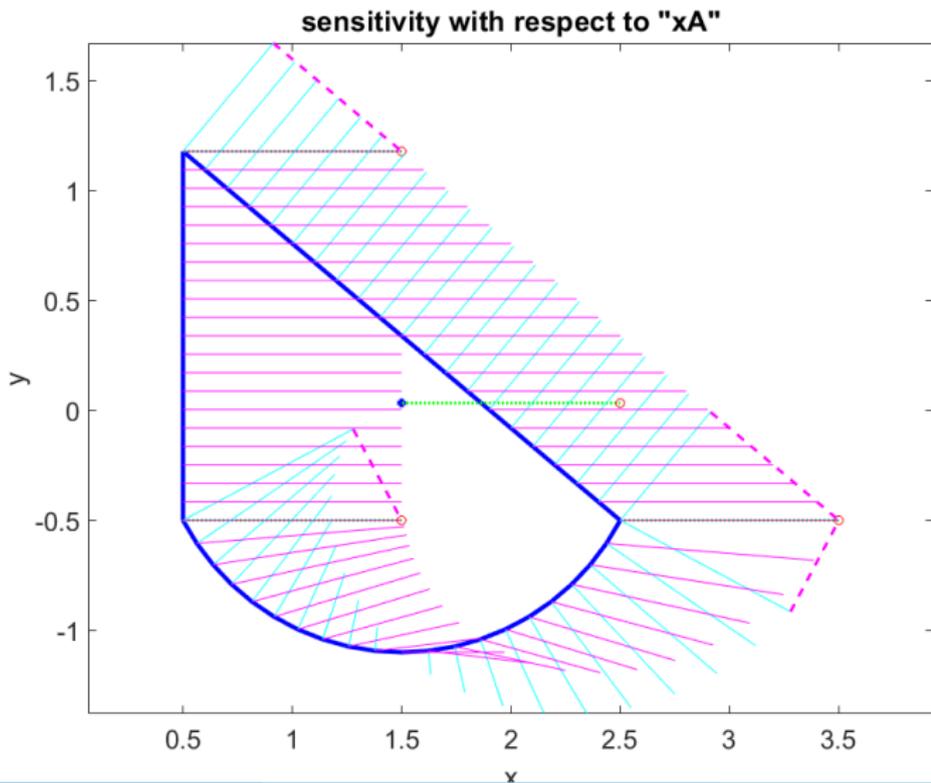
2D Example: Tess. Sensitivities ($\dot{Z} = 1$)

Note tessellation sensitivities are continuous at the Nodes



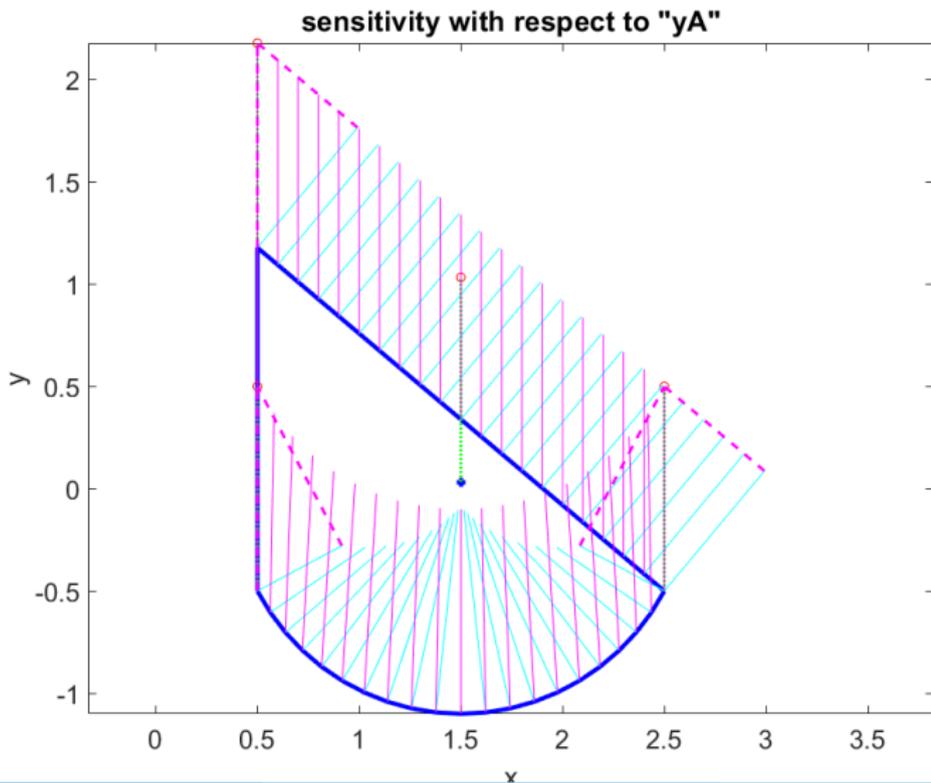
2D Example: Tess. Sensitivities ($\dot{x}_A = 1$)

Note tessellation sensitivities are continuous at the Nodes



2D Example: Tess. Sensitivities ($\dot{y}_A = 1$)

Note tessellation sensitivities are continuous at the Nodes

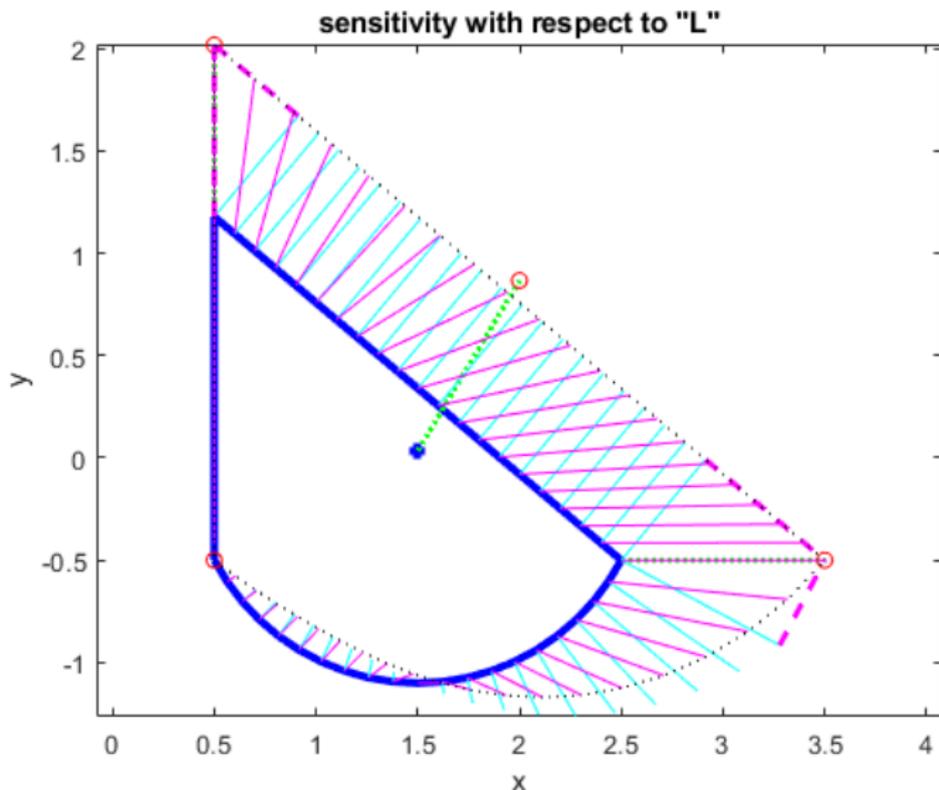


Non-uniqueness

- Earlier it was stated that “tessellation sensitivities tell how points in a grid or tessellation (\vec{x}_i) *might* move with respect to the change of any Design Parameter (P)”
- The *might* is because one does not know how the tangential components (derived from the Nodal sensitivities) are to be propagated into the Edge
 - For the previous examples, linear interpolation was used to propagate into the Edge
 - A different propagation rule will end up with different directions for the tessellation sensitivities, BUT the envelop is exactly the same
- Bottom line: the *directions* of the tessellation sensitivities are arbitrary, but the *shape* that they define is the same

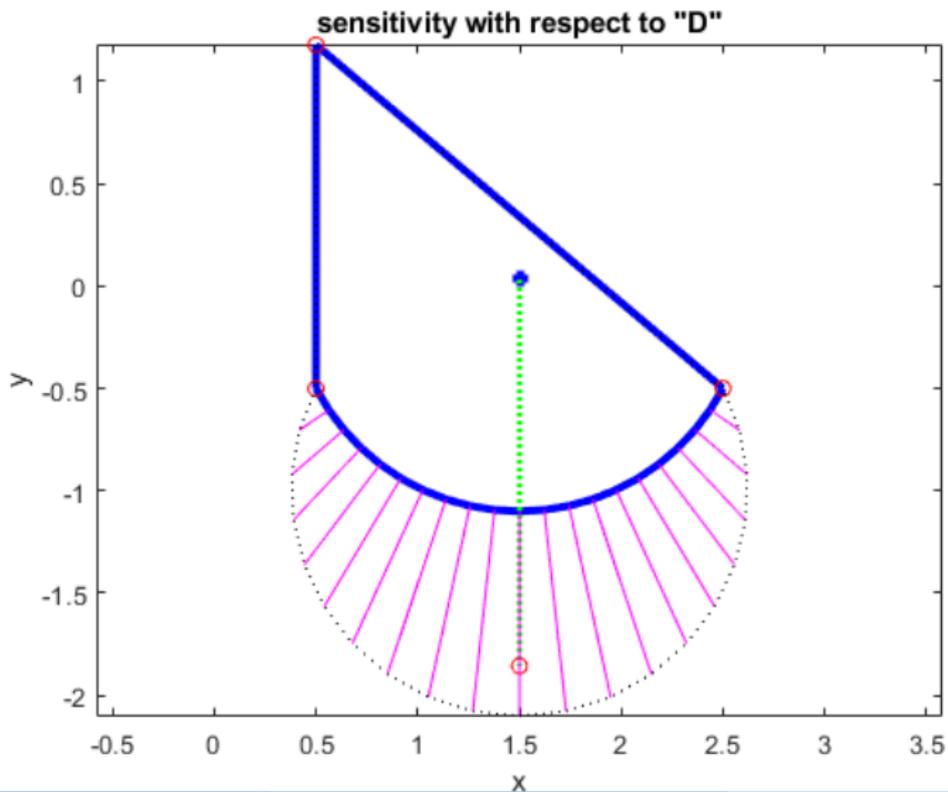
2D Example: Tess. Sensitivities ($\dot{L} = 1$)

Note tessellation sensitivity directions are arbitrary, but the shape is the same



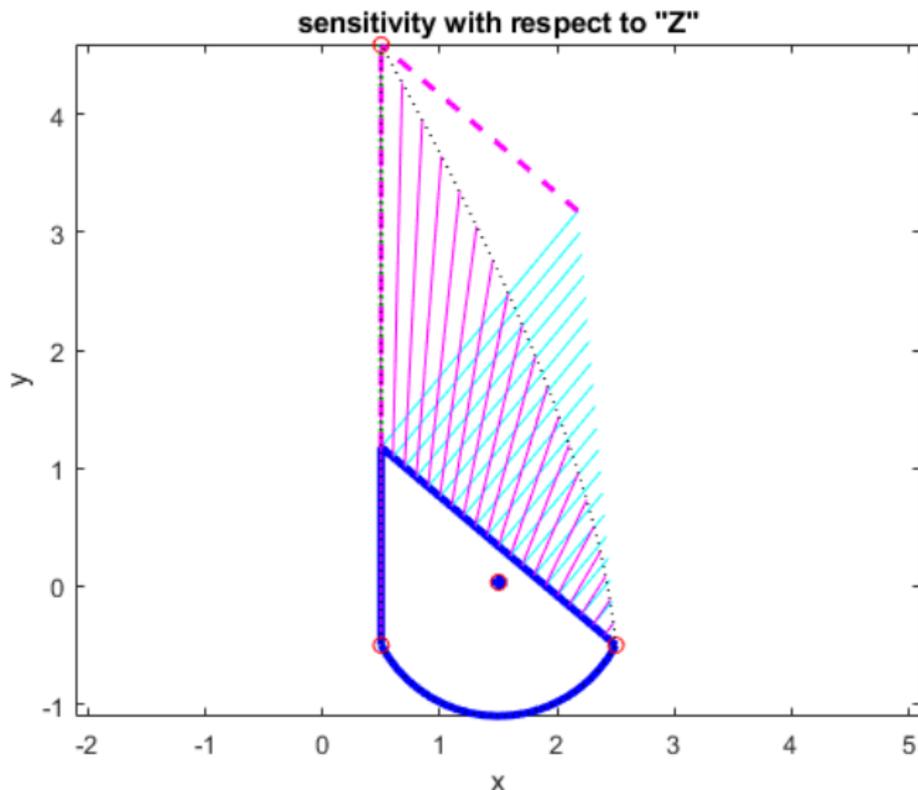
2D Example: Tess. Sensitivities ($\dot{D} = 1$)

Note tessellation sensitivity directions are arbitrary, but the shape is the same



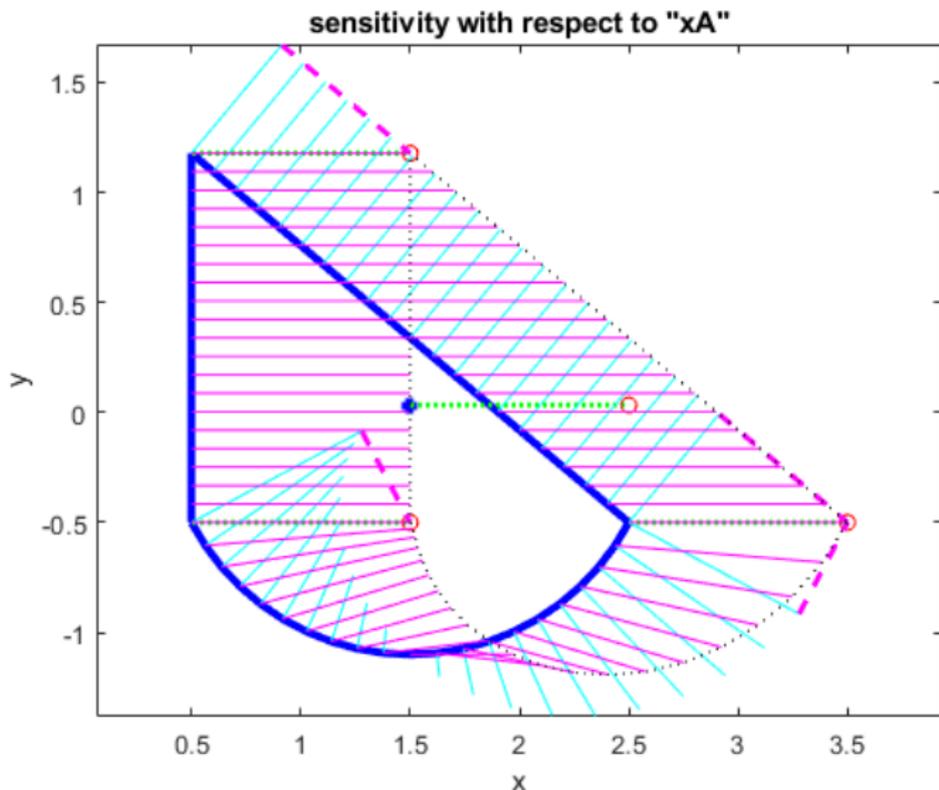
2D Example: Tess. Sensitivities ($\dot{Z} = 1$)

Note tessellation sensitivity directions are arbitrary, but the shape is the same



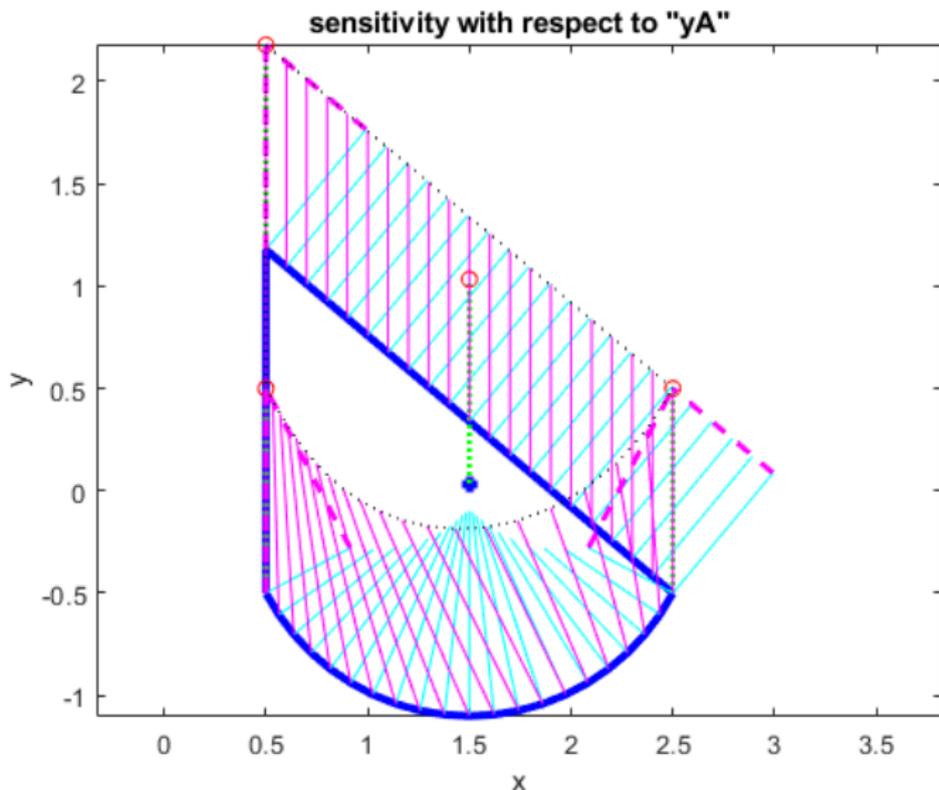
2D Example: Tess. Sensitivities ($\dot{x}_A = 1$)

Note tessellation sensitivity directions are arbitrary, but the shape is the same



2D Example: Tess. Sensitivities ($\dot{y}_A = 1$)

Note tessellation sensitivity directions are arbitrary, but the shape is the same



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# bolt example

# design parameters
1: DESPMTR  Thead  1.00  # thickness of head
2: DESPMTR  Whead  3.00  # width    of head
3: DESPMTR  Fhead  0.50  # fraction of head that is flat

4: DESPMTR  Dslot  0.75  # depth of slot
5: DESPMTR  Wslot  0.25  # width of slot

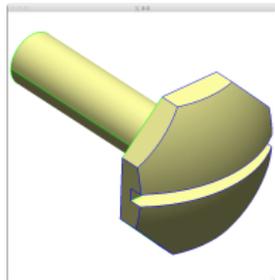
6: DESPMTR  Lshaft 4.00  # length  of shaft
7: DESPMTR  Dshaft 1.00  # diameter of shaft

8: DESPMTR  sfact  0.50  # overall scale factor

# head
9: BOX      0      -Whead/2 -Whead/2  Thead  Whead  Whead
10: ROTATEX 90 0 0
11: BOX      0      -Whead/2 -Whead/2  Thead  Whead  Whead
12: ROTATEX 45 0 0
13: INTERSECT

...

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...
14: SET      Rhead  (Whead^2/4+(1-Fhead)^2*Thead^2)/(2*Thead*(1-Fhead))
15: SPHERE   0      0  0  Rhead
16: TRANSLATE Thead-Rhead  0  0
17: INTERSECT

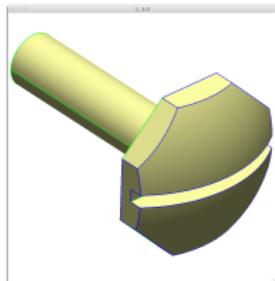
# slot
18: BOX      Thead-Dslot -Wslot/2  -Whead  2*Thead  Wslot  2*Whead
19: SUBTRACT

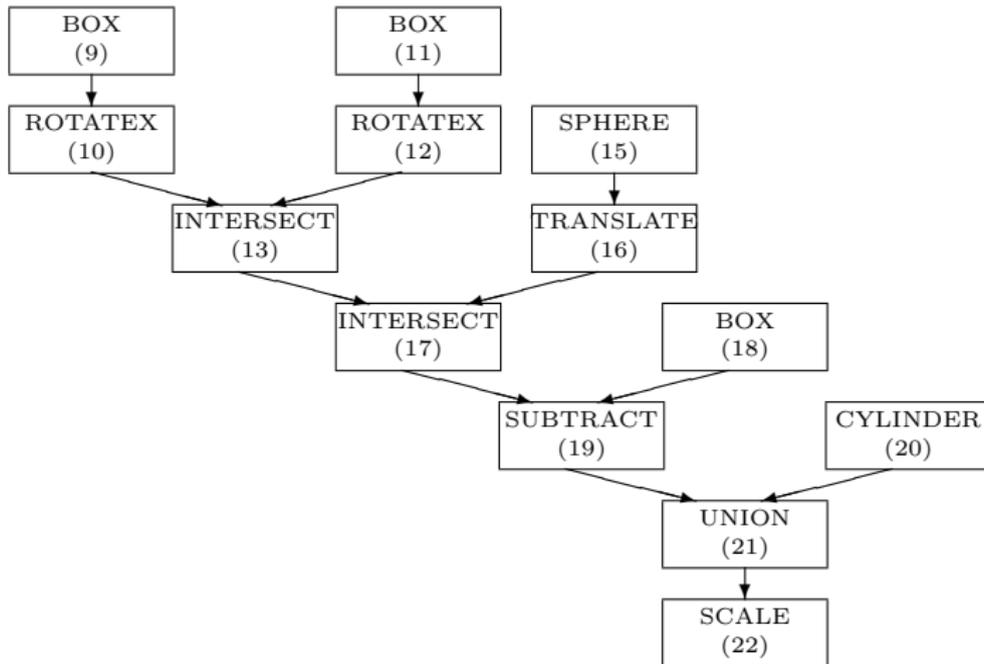
# shaft
20: CYLINDER -Lshaft  0  0  0  0  0  Dshaft/2
21: UNION

22: SCALE    sfact

23: END

```





- Differentiate expressions for arguments to various operators
- For each Face
 - determine primitive that created the Face
 - differentiate functions used to generate the Face in its original position
 - apply appropriate transformations to sensitivities
 - return the normal component
- For each Edge
 - compute sensitivities of adjacent Faces
 - find sensitivity that is consistent with them and whose component along the Edge vanishes
- For each Node
 - compute sensitivities of incident Edges
 - find sensitivity that is consistent with them

- Differentiate function(s) used to create a point on the Face
 - for a box (starting at \vec{x}_0 with a size \vec{L})

$$\left(\frac{\partial \vec{x}}{\partial P}\right)_{\text{prim}} = \frac{\partial \vec{x}_0}{\partial P} + \frac{\partial \vec{L}}{\partial P} \left(\frac{\vec{x}_{\text{prim}} - \vec{x}_0}{\vec{L}}\right)$$

- Modify the sensitivities based upon transformations traversed in the feature tree
 - for a scaling (by a factor S)

$$\left(\frac{\partial \vec{x}}{\partial P}\right)_{\text{new}} = S \left(\frac{\partial \vec{x}}{\partial P}\right)_{\text{prim}} + \vec{x} \frac{dS}{dP}$$

- Take normal component

$$\frac{\partial w}{\partial P} \equiv \frac{\partial \vec{x}}{\partial P} \bullet \vec{n}$$

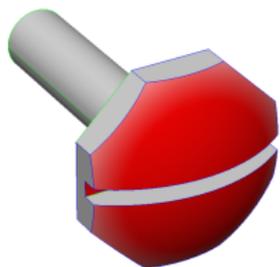
- Edge sensitivity is consistent with the adjacent Face sensitivities (but has zero component along the Edge)

$$\begin{bmatrix} n_{x,\text{left}} & n_{y,\text{left}} & n_{z,\text{left}} \\ n_{x,\text{right}} & n_{y,\text{right}} & n_{z,\text{right}} \\ t_{x,\text{edge}} & t_{y,\text{edge}} & t_{z,\text{edge}} \end{bmatrix} \begin{bmatrix} (\partial x/\partial P)_{\text{edge}} \\ (\partial y/\partial P)_{\text{edge}} \\ (\partial z/\partial P)_{\text{edge}} \end{bmatrix} = \begin{bmatrix} (\partial w/\partial P)_{\text{left}} \\ (\partial w/\partial P)_{\text{right}} \\ 0 \end{bmatrix}$$

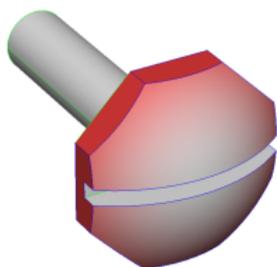
- Node sensitivity is consistent with the incident Edge sensitivities

$$\begin{bmatrix} \vec{t}_1 \bullet \vec{t}_1 & -\vec{t}_1 \bullet \vec{t}_2 \\ -\vec{t}_1 \bullet \vec{t}_2 & \vec{t}_2 \bullet \vec{t}_2 \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} = \begin{bmatrix} ((\partial \vec{x}/\partial P)_2 - (\partial \vec{x}/\partial P)_1) \bullet \vec{t}_1 \\ ((\partial \vec{x}/\partial P)_1 - (\partial \vec{x}/\partial P)_2) \bullet \vec{t}_2 \end{bmatrix}$$

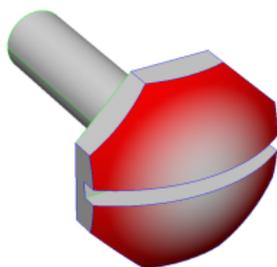
$$\left(\frac{\partial \vec{x}}{\partial P} \right)_{\text{node}} = \left(\frac{\partial \vec{x}}{\partial P} \right)_{\text{edge1}} + A \left(\frac{\partial \vec{x}}{\partial t} \right)_{\text{edge1}}$$



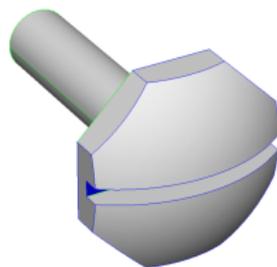
$\partial \vec{x} / \partial (\text{Thead})$



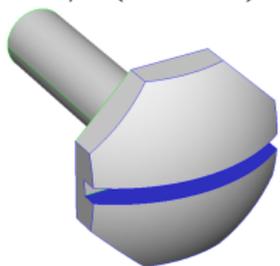
$\partial \vec{x} / \partial (\text{Whead})$



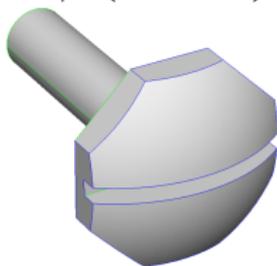
$\partial \vec{x} / \partial (\text{Fhead})$



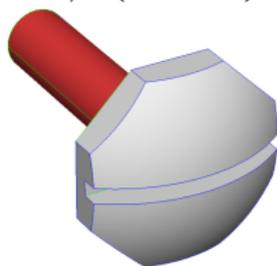
$\partial \vec{x} / \partial (\text{Dslot})$



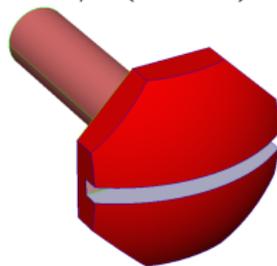
$\partial \vec{x} / \partial (\text{Wslot})$



$\partial \vec{x} / \partial (\text{Lshaft})$



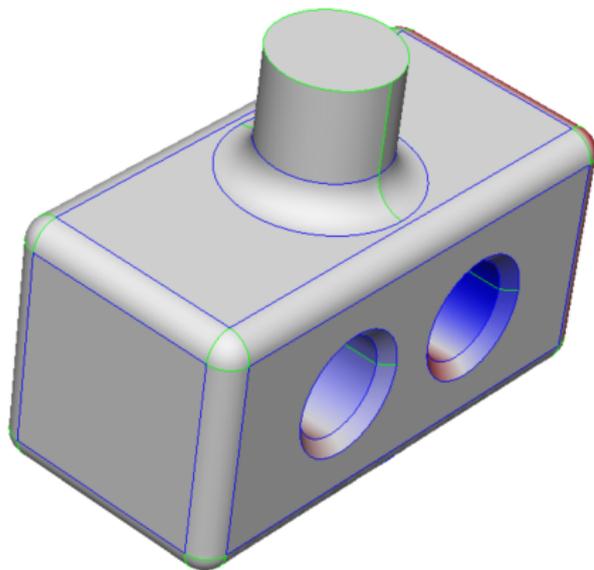
$\partial \vec{x} / \partial (\text{Dshaft})$



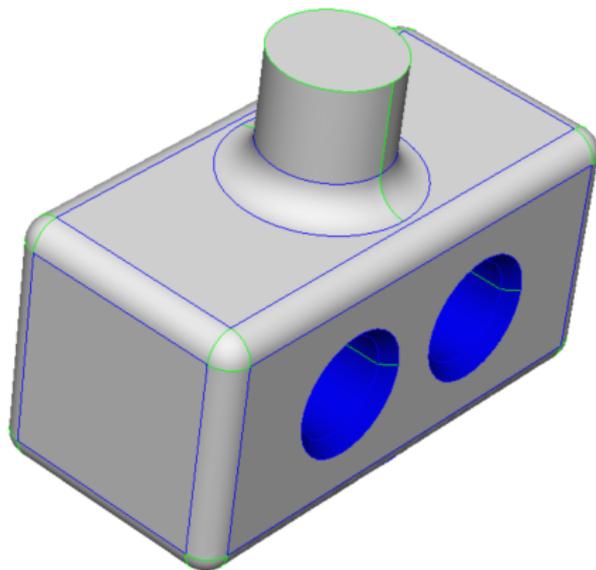
$\partial \vec{x} / \partial (\text{sfact})$

- Basic strategy:
 - re-create configuration after perturbing a design parameter
 - requires regeneration
 - step-size must be chosen carefully
 - take finite difference of associated points in the configurations
- Assumptions made in previous approaches:
 - dilatation or contraction is related to Face's bounding parametric coordinates
 - local changes have large effect on whole Face
 - geometry's parametrization can be used to map point movement
 - for NURBs, geometry is based upon knot spacings

- New approach:
 - compute a tessellation in the base configuration
 - discretize the Edges first
 - fill region with triangles only using the Edge points
 - discretize the perturbed Edges
 - use relative arc-lengths
 - find parametric coordinates \vec{u} for adjacent Edges using “Pcurve” evaluations ($\vec{u}(t)$)
 - compute perturbation of space coordinates \vec{x} on the Edges
 - for interior points
 - find barycentric coordinates in base coarse tessellation
 - propagate Edge parametric coordinate perturbations from the Edges to the interior
 - compute perturbation of space coordinates
- See AIAA-2015-1370, available from acdl.mit.edu/ESP



Change in box length



Change in the holes' radii

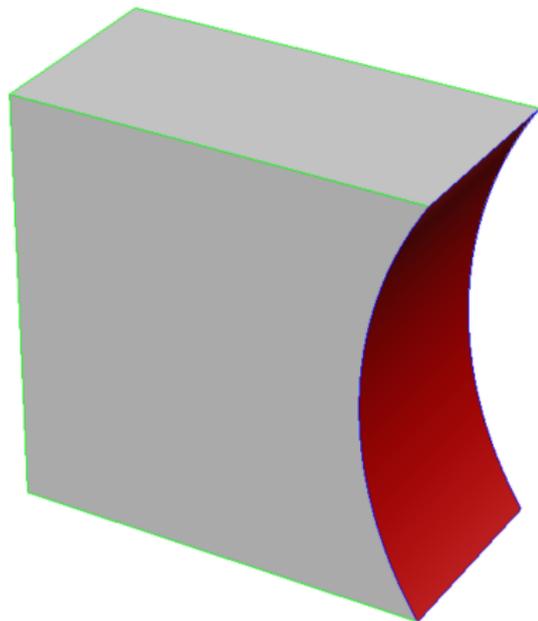
- Use geometric sensitivities to find (normal) change to surface location
- Use derivative of (surrogate) grid generator to find tangential change along surface

$$\left(\frac{d\vec{x}}{dP}\right)_{i,j} = \left(\frac{\partial w}{\partial P}\right)_{i,j} \vec{n}_{i,j} + \left(\frac{\partial \vec{x}}{\partial \vec{u}}\right)_{i,j} \left(\frac{d\vec{u}}{dP}\right)_{i,j}$$

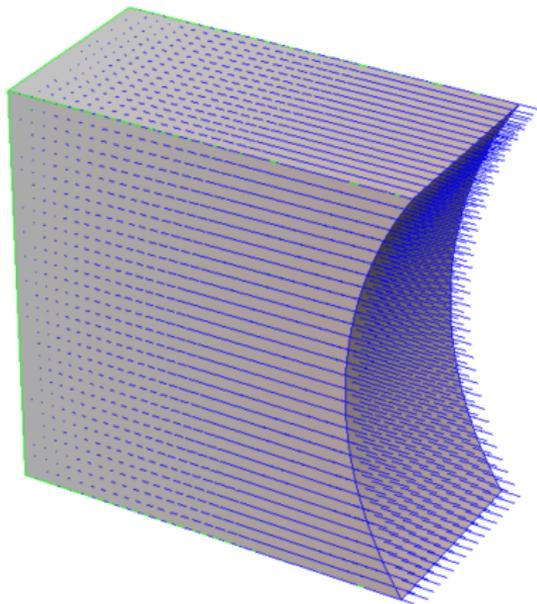
- $d\vec{u}/dP$ in the interior comes from $d\vec{u}/dP$ on the Edges, which come from $d\vec{u}/dP$ at the Nodes
- Process is easily executed by doing Nodes first, then Edges, then Faces

Sensitivity w.r.t. Length of box

Geometric sens.



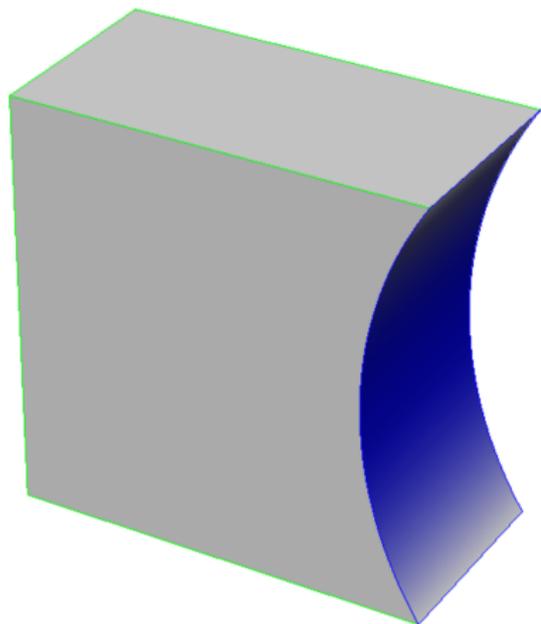
Tessellation sens.



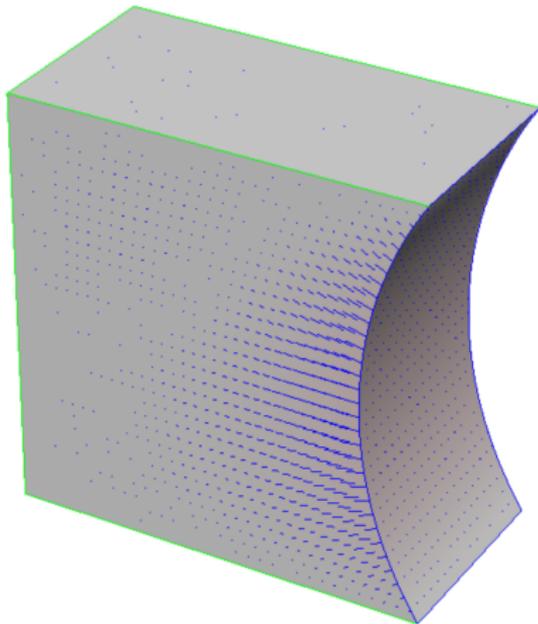
Sensitivity with respect to the length of the box

Sensitivity w.r.t. depression radius

Geometric sens.



Tessellation sens.



Sensitivity with respect to the depression distance

- Build a model with Design Parameters
- For simple sensitivities (that is, with respect to one Design Parameter at a time)
 - select (edit) the Design Parameter
 - press **Compute geom sens**
 - configuration will automatically be rebuilt and display will change
 - minimum and maximum sensitivities will be reported in MessageWindow
 - configuration will be colored in GraphicsWindow
 - KeyWindow will contain the color key, whose limits can be changed by clicking in the KeyWindow

- The meaning of the various colors is:
 - red (positive sensitivity) are regions where a positive change in the Design Parameter would move the surface in the direction of the local outward-facing surface normal
 - blue (negative sensitivity) are regions where a negative change in the Design Parameter would move the surface in a direction opposite the local outward-facing surface normal
- Example for a cylindrical feature:
 - for a post-like feature, the sensitivity with respect to the diameter would be positive (red)
 - for a hole-like feature, the sensitivity with respect to the diameter would be negative (blue)

- To find the sensitivity with respect to a multi-valued Design Parameter
 - select (edit) the multi-valued Design Parameter
 - press **Clear Design Velocities**
 - set the velocities in the lower part of the form
 - **1** for the entity for which you want the sensitivity
 - **0** (the default) for all other entities
 - press **Compute geom sens**

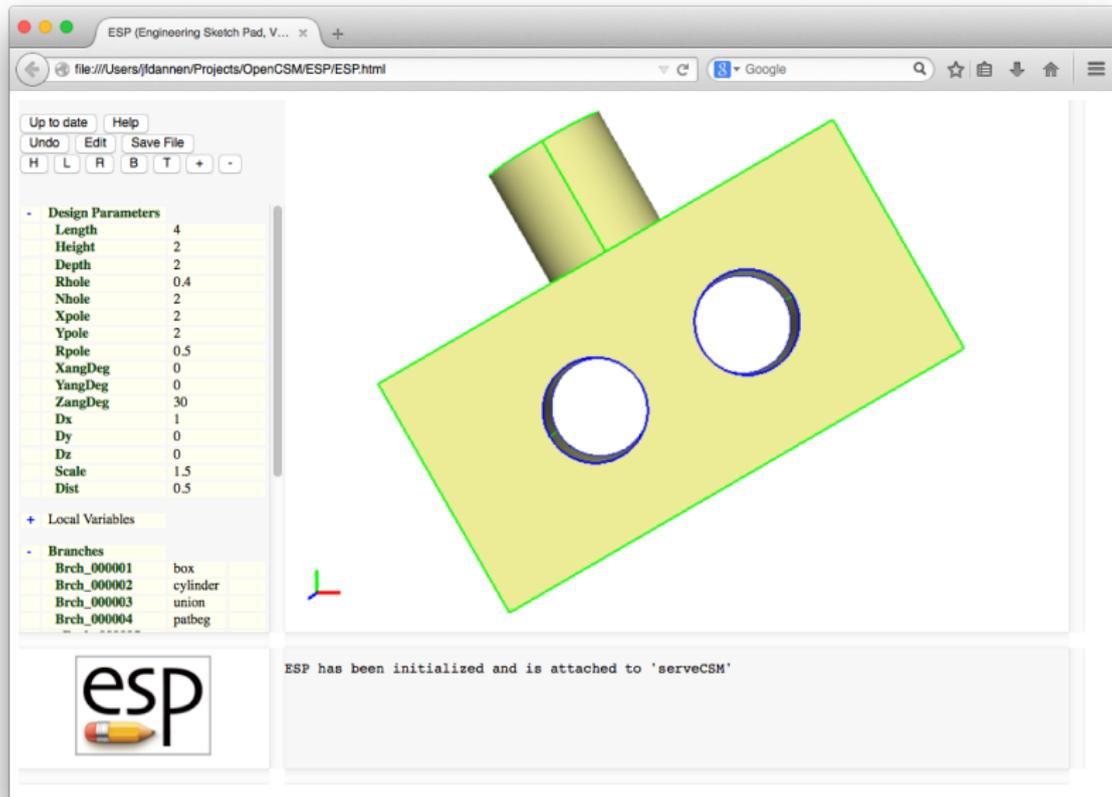
- To find the sensitivity with respect to a several Design Parameters at the same time (for example, in the direction of the gradient proposed by an optimizer)
 - select any Design Parameter
 - press **Clear Design Velocities**
 - for each Design Parameter whose component to the gradient direction is non-zero, put a **1** in the velocity table(s)
 - press **Press to Re-build**
 - Note: the KeyWindow will say $d(\text{norm})/d(***)$ to indicate that the sensitivity is with respect to some combination of Design Parameters

- Build a model with Design Parameters
- For simple sensitivities (that is, with respect to one Design Parameter at a time)
 - select (edit) the Design Parameter
 - press **Compute tess sens**
 - configuration will automatically be rebuilt and display will change
 - minimum and maximum sensitivities will be reported in MessageWindow
 - configuration will be colored in GraphicsWindow
 - KeyWindow will contain the color key, whose limits can be changed by clicking in the KeyWindow
 - tufts will be displayed at all tessellation vertices

- The meaning of the various colors on the surface are:
 - red are regions where the magnitude of the sensitivity is largest
 - blue are regions where the magnitude of the sensitivity is smallest
- The tufts are colored
 - tufts at Nodes are in magenta
 - tufts on Edges are in red
 - tufts on Faces are in blue
- Tuft lengths can be changed by changing the magnitude of the velocity on the Design Parameter(s)

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 - select (edit) the multi-valued Design Parameter
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ESP (Engineering Sketch Pad, V...)

file:///Users/ldannen/Projects/OpenCSM/ESP/ESP.html

Up to date Help

Undo Edit Save File

H L R B T + -

- Design Parameters

| | |
|---------|-----|
| Length | 4 |
| Height | 2 |
| Depth | 2 |
| Rhole | 0.4 |
| Nhole | 2 |
| Xpole | 2 |
| Ypole | 2 |
| Rpole | 0.5 |
| XangDeg | 0 |
| YangDeg | 0 |
| ZangDeg | 30 |
| Dx | 1 |
| Dy | 0 |
| Dz | 0 |
| Scale | 1.5 |
| Dist | 0.5 |
- Local Variables
- Branches

| | |
|-------------|----------|
| Brch_000001 | box |
| Brch_000002 | cylinder |
| Brch_000003 | union |
| Brch_000004 | patbeg |

ESP has been initialized and is attached to 'serveCSM'

| Box | | |
|--------|--|-----|
| Length | length of box | 4.0 |
| Height | height of box | 2.0 |
| Depth | depth of box anchored at $X = Z = 0$ centered at $Y = 0$ | 2.0 |
| Holes | | |
| Rhole | radii of the holes | 0.4 |
| Nhole | number of holes holes are equally spaced | 2 |
| Pole | | |
| Xpole | X -location of top of pole | 2.0 |
| Ypole | Y -location of top of pole | 2.0 |
| Rpole | radius of pole | 0.5 |

| Rotation about origin | | |
|-----------------------|-------------------------|-----|
| XangDeg | <i>X</i> rotation (deg) | 0. |
| YangDeg | <i>Y</i> rotation (deg) | 0. |
| ZangDeg | <i>Z</i> rotation (deg) | 30. |
| Translation | | |
| Dx | | 1.0 |
| Dy | | 0.0 |
| Dz | | 0.0 |
| Scaling | | |
| Scale | overall scaling factor | 1.5 |

- Starting file is at
`$ESP_ROOT/training/ESP/data/session09/simpleBlock.csm`
- What is the geometric sensitivity to each Design Parameter?
- What is the geometric sensitivity if you change two Design Parameters at the same time?
- What is the tessellation sensitivity to each Design Parameter?