



WESTFÄLISCHE
WILHELMS-UNIVERSITÄT
MÜNSTER



APPLIED
MATHEMATICS
MÜNSTER

Interactive Simulations Using Localized Reduced Basis Methods

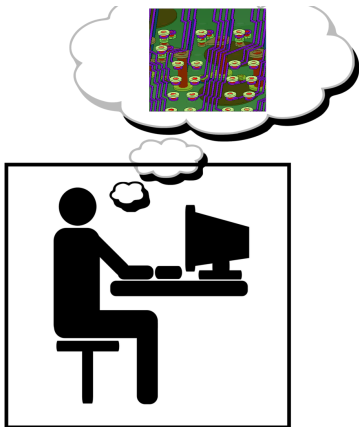
MATHMOD 2015 - Vienna



Agenda

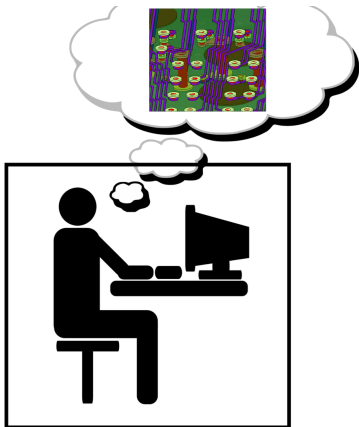
1. Problem
2. Implemented Toolbox
3. Proposed Method
4. Example

Non-Parametric Geometry Changes



Envision engineer working on design

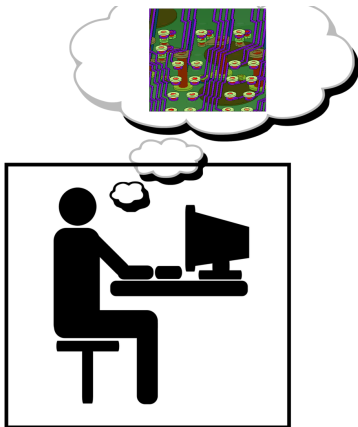
Non-Parametric Geometry Changes



Envision engineer working on design

Multi-query setting:
sequence of geometries

Non-Parametric Geometry Changes



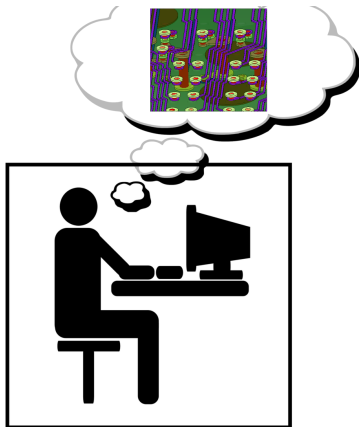
Envision engineer working on design

Multi-query setting:
sequence of geometries

Properties of changes:

1. very localized

Non-Parametric Geometry Changes



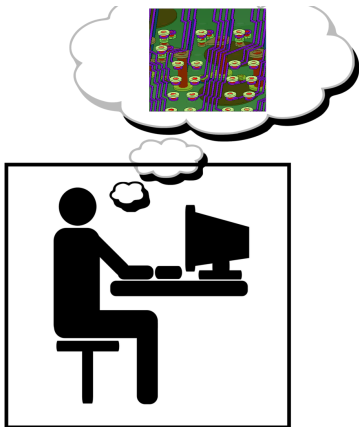
Envision engineer working on design

Multi-query setting:
sequence of geometries

Properties of changes:

1. very localized
2. unforeseen

Non-Parametric Geometry Changes



Envision engineer working on design

Multi-query setting:
sequence of geometries

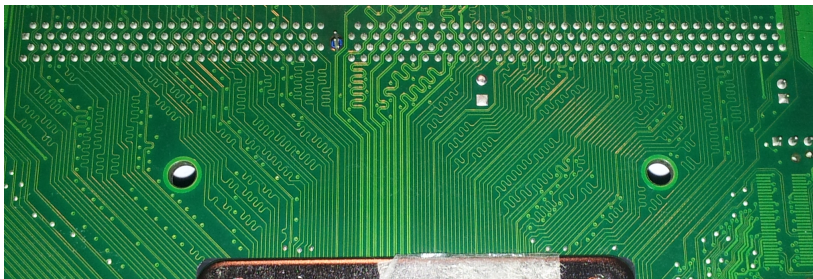
Properties of changes:

1. very localized
2. unforeseen

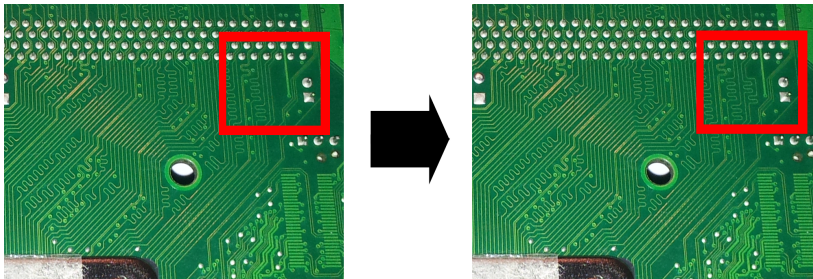
Cluster often available.
Cloud always available.



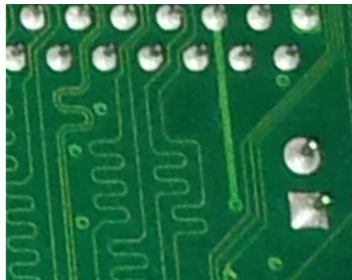
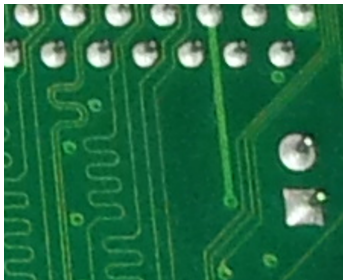
Example



Example



Example





Proposal

- ▶ Modify the Reduced Basis Method (RBM) to use basis functions with local support.
- ▶ After geometry change, reuse basis functions which do not have support in changed area.



Standard Reduced Basis

Problem

Find u_μ in V such that

$$a_\mu(u_\mu, v) = f_\mu(v) \quad \forall v \in V$$

Standard Reduced Basis

Problem

Find u_μ in V such that

$$a_\mu(u_\mu, v) = f_\mu(v) \quad \forall v \in V$$

Subspace Construction

Construct subspace $\tilde{V} \subset V$ with $\dim(\tilde{V}) \ll \dim(V)$,

$$\tilde{V} := \text{span}\{u_{\mu_1}, u_{\mu_2}, u_{\mu_3}, \dots\}$$

Standard Reduced Basis

Problem

Find u_μ in V such that

$$a_\mu(u_\mu, v) = f_\mu(v) \quad \forall v \in V$$

Subspace Construction

Construct subspace $\tilde{V} \subset V$ with $\dim(\tilde{V}) \ll \dim(V)$,

$$\tilde{V} := \text{span}\{u_{\mu_1}, u_{\mu_2}, u_{\mu_3}, \dots\}$$

Reduced Problem

Find \tilde{u}_μ in \tilde{V} such that

$$a_\mu(\tilde{u}_\mu, \tilde{v}) = f_\mu(\tilde{v}) \quad \forall \tilde{v} \in \tilde{V}$$

Standard Reduced Basis

Problem

Find u_μ in V such that

$$a_\mu(u_\mu, v) = f_\mu(v) \quad \forall v \in V$$

Subspace Construction - To Be Changed

Construct subspace $\tilde{V} \subset V$ with $\dim(\tilde{V}) \ll \dim(V)$,

$$\tilde{V} := \text{span}\{u_{\mu_1}, u_{\mu_2}, u_{\mu_3}, \dots\}$$

Reduced Problem

Find \tilde{u}_μ in \tilde{V} such that

$$a_\mu(\tilde{u}_\mu, \tilde{v}) = f_\mu(\tilde{v}) \quad \forall \tilde{v} \in \tilde{V}$$



Localized Reduced Basis

Reduced Space is spanned by solutions to localized problems.

Implemented Toolbox to Localize Problems

- ▶ Nonoverlapping Domain Decomposition:

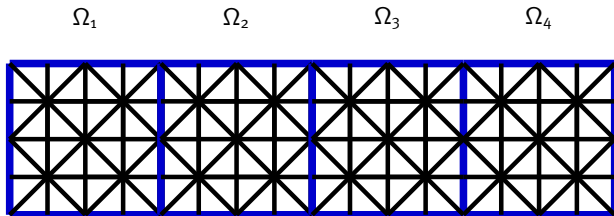
$$\Omega = \bigcup_i \Omega_i \quad \Omega_i \cap \Omega_j = \emptyset \quad i \neq j$$

- ▶ Fine mesh resolving DD
- ▶ Finite Element ansatz space
- ▶ Grouping of FE ansatz functions by their support

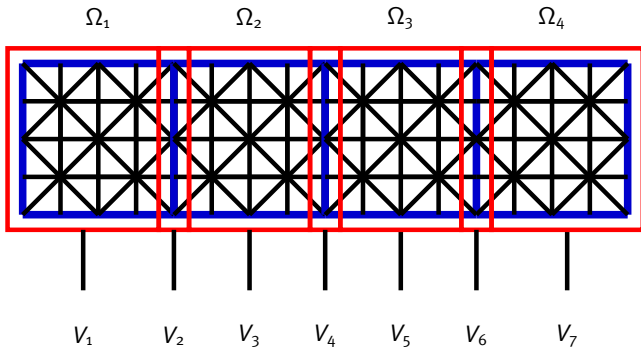
$$V = \bigoplus_k V_k \quad V_k \subset V$$

- ▶ Joining subspaces V_k

Example for Space Decomposition

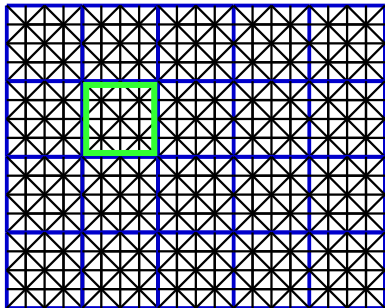


Example for Space Decomposition

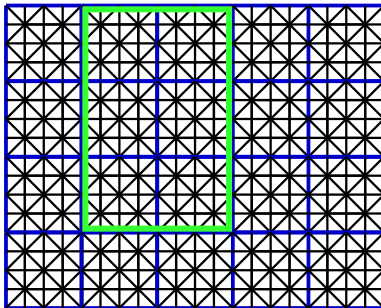


Example for Joined Subspaces

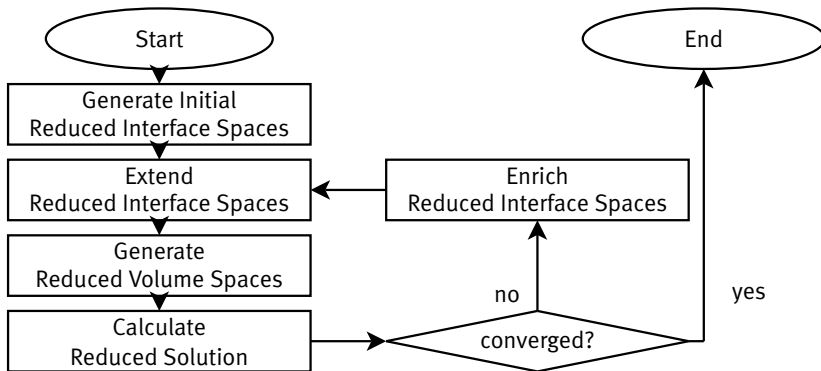
solving in one domain



solving in a patch of six domains



ArbiLoMod Overview

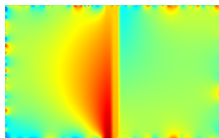
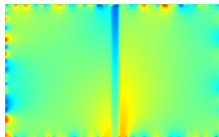
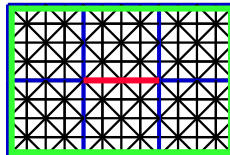


1. Generate Initial Interface Spaces

Adaption of “Pairwise Training” from
PR-SCRBE[4],
Sixpack-Training:

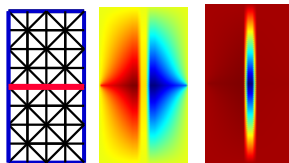
On patch around interface:

- ▶ solve for random boundary conditions
- ▶ restrict solutions to interface
- ▶ create POD of restricted solutions
- ▶ use largest POD modes



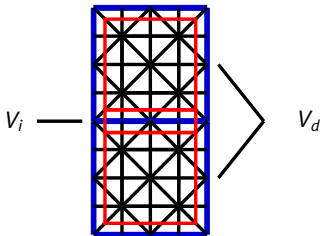
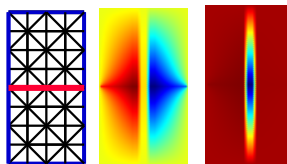
2. Extend Interface Spaces

Solve on touching domains with
interface spaces as boundary values



2. Extend Interface Spaces

Solve on touching domains with interface spaces as boundary values



Extension Operator

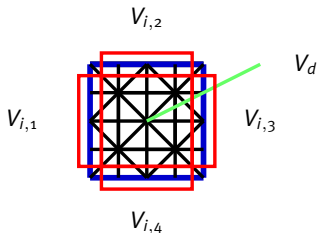
For fixed parameter $\mu: E : V_i \rightarrow V_i \oplus V_d$

$$\psi \mapsto \psi + \varphi$$

$$a_\mu(\psi + \varphi, v) = 0 \quad \forall v \in V_d$$

3. Generate Volume Spaces

For all interface functions:
For all parameter values in training set:
Create volume basis which can approximate
solution.

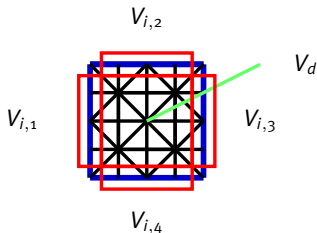


3. Generate Volume Spaces

For all interface functions:

For all parameter values in training set:

Create volume basis which can approximate solution.



Volume Basis

With parameter training set Ξ :

$$V_{IE} := E(\tilde{V}_{i,1}) \oplus E(\tilde{V}_{i,2}) \oplus E(\tilde{V}_{i,3}) \oplus E(\tilde{V}_{i,4})$$

$$M_1 := \{\varphi \in V_d \mid a_\mu(\psi + \varphi, \mathbf{v}) = 0 \quad \forall \mathbf{v} \in V_d, \mu \in \Xi, \psi \in V_{IE}\}$$

$$M_2 := \{\varphi \in V_d \mid a_\mu(\varphi, \mathbf{v}) = f_\mu(\mathbf{v}) \quad \forall \mathbf{v} \in V_d, \mu \in \Xi\}$$

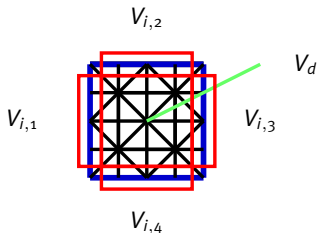
$$\tilde{V}_d := \text{greedy}(M_1 \cup M_2)$$

3. Generate Volume Spaces

For all interface functions:

For all parameter values in training set:

Create volume basis which can approximate solution.



Volume Basis

With parameter training set Ξ :

$$V_{IE} := E(\tilde{V}_{i,1}) \oplus E(\tilde{V}_{i,2}) \oplus E(\tilde{V}_{i,3}) \oplus E(\tilde{V}_{i,4})$$

$$M_1 := \{\varphi \in V_d \mid a_\mu(\psi + \varphi, \mathbf{v}) = 0 \quad \forall \mathbf{v} \in V_d, \mu \in \Xi, \psi \in V_{IE}\}$$

$$M_2 := \{\varphi \in V_d \mid a_\mu(\varphi, \mathbf{v}) = f_\mu(\mathbf{v}) \quad \forall \mathbf{v} \in V_d, \mu \in \Xi\}$$

$$\tilde{V}_d := \text{greedy}(M_1 \cup M_2)$$

(left out node spaces)

4. Calculate Reduced Solution

Reduced Problem

Find \tilde{u}_μ in \tilde{V} such that

$$a_\mu(\tilde{u}_\mu, \tilde{v}) = f_\mu(\tilde{v}) \quad \forall \tilde{v} \in \tilde{V}$$

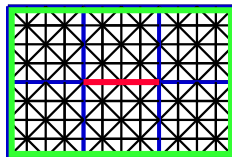
Reduced Space \tilde{V}

$$\tilde{V} := \bigoplus_i E(\tilde{V}_{I,i}) \oplus \bigoplus_i \tilde{V}_{D,i}$$

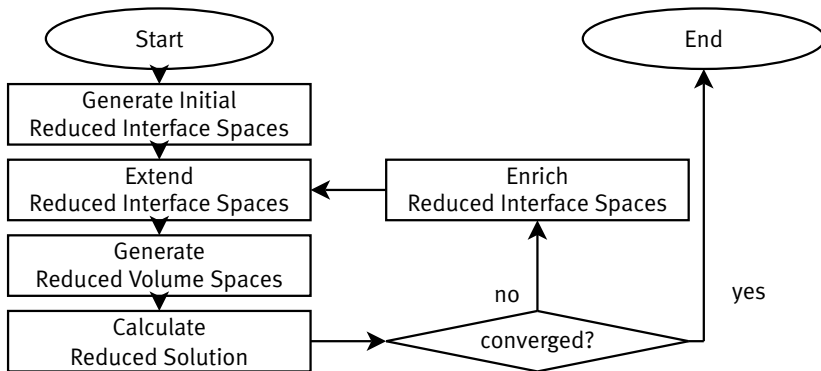
5. Enrich Interface Spaces

On patch around interface:

- ▶ Use last solution as boundary values
- ▶ Solve on patch
- ▶ restrict solution to interface
- ▶ enrich interface space



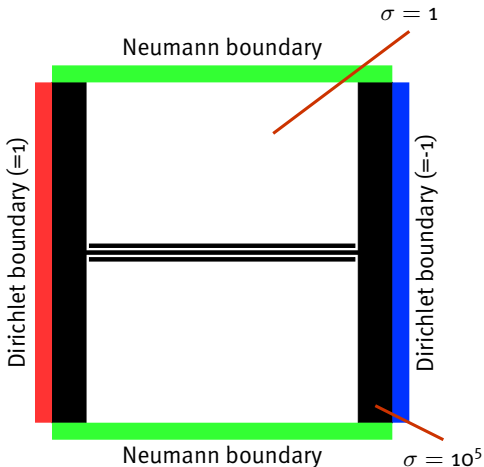
ArbiLoMod Overview



Numerical Example

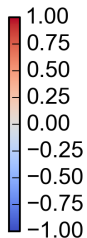
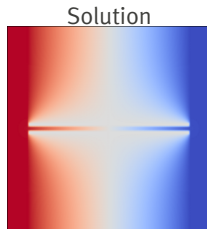
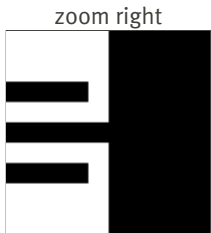
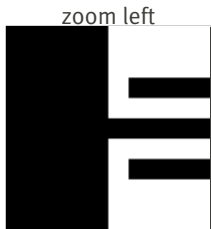
Heat conduction

$$-\nabla \cdot (\sigma \nabla u) = 0$$



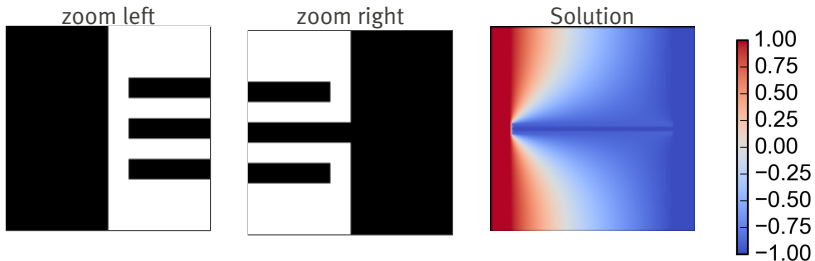
Sequence of Geometries

Geometry 1:



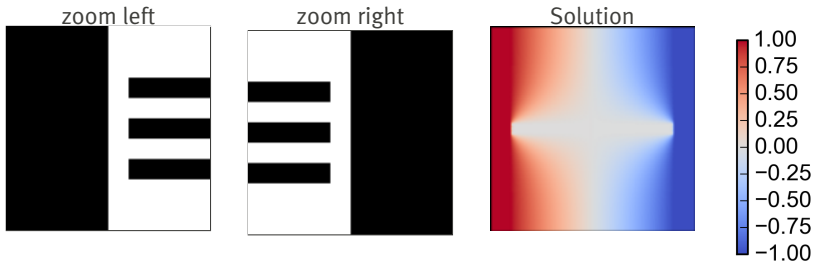
Sequence of Geometries

Geometry 2:



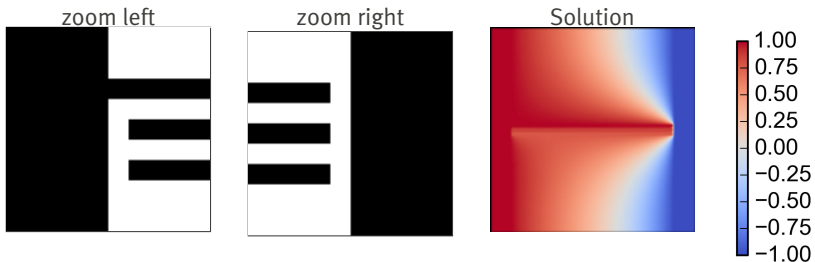
Sequence of Geometries

Geometry 3:



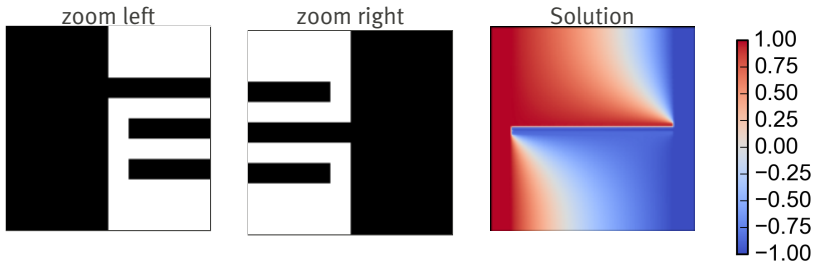
Sequence of Geometries

Geometry 4:



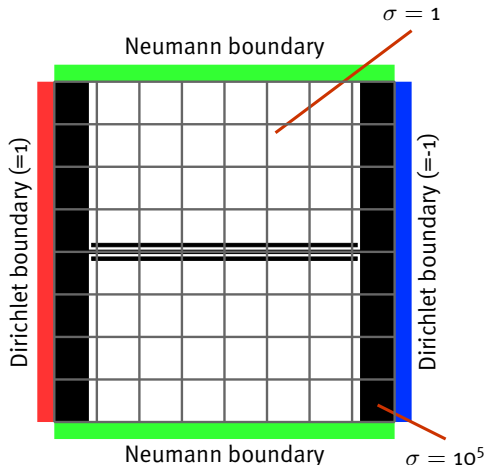
Sequence of Geometries

Geometry 5:

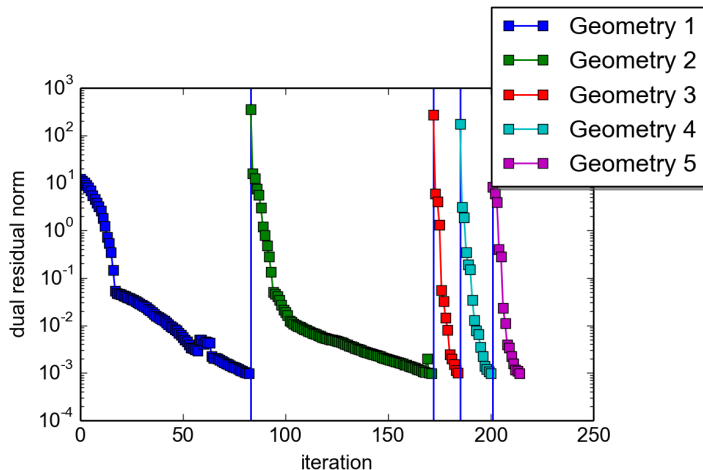


Numerical Example

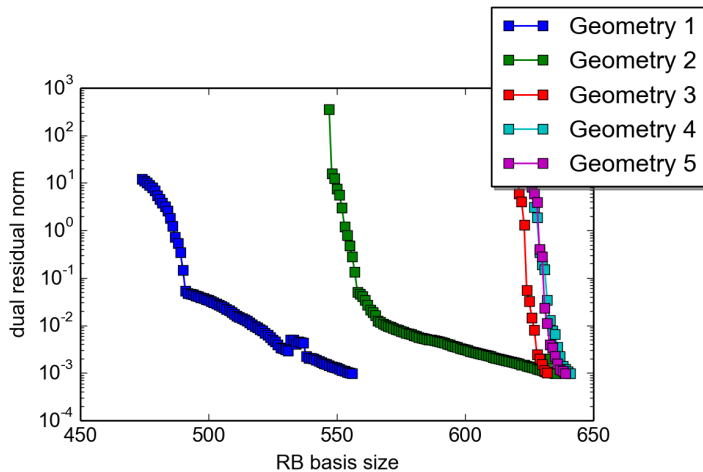
- ▶ Heat conduction
 $-\nabla \cdot (\sigma \nabla u) = 0$
- ▶ 8x8 domain decomposition
- ▶ 80.401 dofs in full model



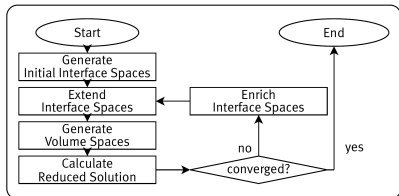
Convergence



Convergence







Summary



ArbiLoMod

- ▶ ... handles arbitrary local modifications.
- ▶ ... intended for interactive use.
- ▶ ... is based on the Reduced Basis Method.
- ▶ ... has localized and adaptive generation of basis vectors.

References

-  **F. Albrecht, B. Haasdonk, M. Ohlberger, and S. Kaulmann.**
The localized reduced basis multiscale method.
Proceedings of Algoritmy 2012, Conference on Scientific Computing, Vysoke Tatry, Podbanske, September 9-14, 2012, pages 393–403, 2012.
-  **Andreas Buhr.**
Finite elements in PCB structures.
Master's thesis, TU Darmstadt, 2009.
-  **Yalchin Efendiev, Juan Galvis, and Thomas Y. Hou.**
Generalized multiscale finite element methods (gmsfem).
January 2013.
-  **Jens L Eftang and Anthony T Patera.**
A port-reduced static condensation reduced basis element method for large component-synthesized structures: approximation and a posteriori error estimation.
Advanced Modeling and Simulation in Engineering Sciences, 1(1):3, 2014.



Acknowledgements

Many thanks to...

CST - Computer Simulation Technology AG¹

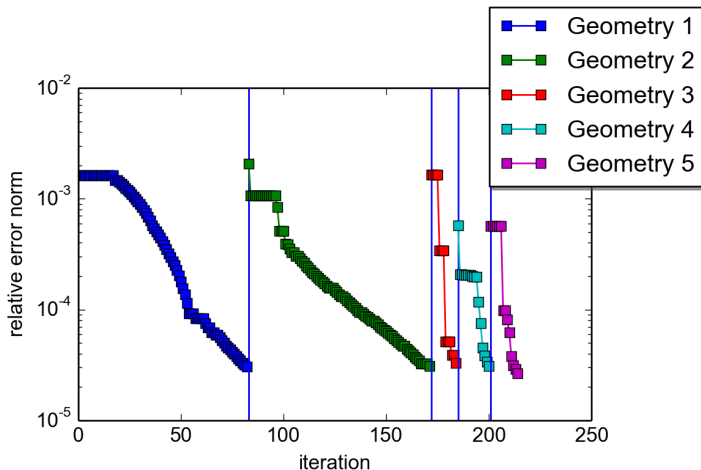
... for sponsoring my research.

¹www.cst.com

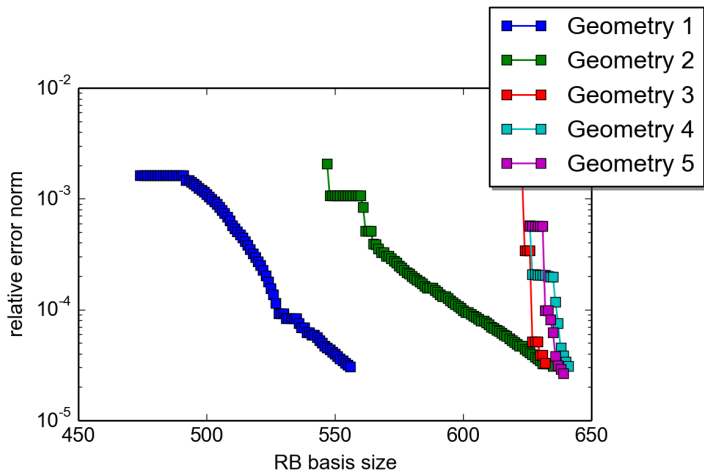


Backup Slides

Convergence



Convergence



Sparse Matrix

