





### PDE Models Reductions

M. Allabou

Institut de Mathématiques de Toulouse (IMT), Universiteé de Toulouse, INSA Toulouse



# Outline



1. Introduction

2. Linear cases: the standard POD-based method

### $\mu$ -parameterized time dependent PDE

Given  $\mu \in \mathcal{P}$ , find  $u(\mu; x, t) \in V$  such that:

$$\frac{\partial u}{\partial t}(\boldsymbol{\mu}; x, t) = F(\boldsymbol{\mu}; u(\boldsymbol{\mu}; x, t)) \qquad in \qquad \Omega \times [0, T], \tag{1}$$

- $u(\mu; x, t)$  is the state variable, the map  $u \mapsto F(\cdot; u)$  is a PDE operator, linear or not,
- the map  $\mu \mapsto F(\mu; \cdot)$  is non-affine.

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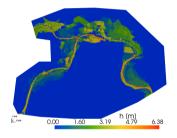
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  - ► Classical numerical solvers (FV, FE) → High Fidelity (HF) solvers.
  - CPU-time and memory consuming.

Goal: to develop a Reduced Order Model (ROM) of the HF model.

### Introduction

ROM

Real world application: 2018 flood of the Aude river



**Fig. 1:** 2D Shallow Water (SW) system with parameterization:  $\mu \in \mathbb{R}^5$  inflow discharge parameters. FV scheme, 7267 cells.

	HF	ROM
CPU time	118 s	5 s
Memory cost	1287 Mo	123 Mo

**Fig. 2:** Simulations performed in 11th Gen Intel(R) Core(TM) i9-11950H, 2.60GHz with 32Gb of RAM capacity.

## Linear steady case

# ROM

The steady-state parametrized PDE model

Let V a Hilbert space equipped with a scalar product  $(u,v)_V, \, \forall \, u,v \in V$ , and the induced norm  $||u||_V = \sqrt{(u,u)_V}, \, \forall u \in V$  and let  $\Omega$  be a bounded open set of  $\mathbb{R}^{N_h}$ . Let us introduce  $\mathcal{P} \subset L^\infty(\Omega)$  the parameter space such that  $\mu \in \mathcal{P}$  with  $\dim(\mathcal{P}) = N_\mu$ . Let  $P_s = \{\mu_s\}_{s=1}^{N_s}$ , be a parameters set of dimension  $N_s$  obtained by sampling in some way the parameter space  $\mathcal{P}$ .

#### Steady $\mu$ -parametrized PDE

Given  $\mu \in \mathcal{P}$ , find  $u(\mu) \in V$  such that:

$$a(\mu; u, v) = l(\mu; v), \quad \forall v \in V.$$
 (2)

# Linear steady case, Galerkin FE



The corresponding High-Fidelity (HF) Finite Element (FE) model

 $V_h$ : the approximation space, using conforming FE method, i.e.  $V_h \subset V$ .

#### Steady µ-parametrized discrete PDE

Given  $\mu \in \mathcal{P}$ , find  $u_h(\mu) \in V_h$  satisfying:

$$a(\boldsymbol{\mu}; u_h(\boldsymbol{\mu}), v_h) = l(\boldsymbol{\mu}; v_h) \quad \forall v_h \in V_h.$$
(3)

## Linear steady case, Galerkin FE



The corresponding High-Fidelity (HF) Finite Element model

#### The corresponding FE linear system

 $\Phi(x)=\{\varphi_i(x)\}_{i=1}^{N_h}$  denotes the FE functions basis vector,  $V_h=\operatorname{span}\Phi(x)$ . One has:

$$u_h(\boldsymbol{\mu}; x) = \Phi^T(x) \mathbf{u}_h^{\boldsymbol{\mu}} = \sum_{i=1}^{N_h} (u_h^{\boldsymbol{\mu}})_i \varphi_i(x), \tag{4}$$

the vector of dof  $\mathbf{u}_h^{\boldsymbol{\mu}} = ((u_h^{\boldsymbol{\mu}})_1, \cdots, (u_h^{\boldsymbol{\mu}})_{N_h})^T$  satisfies the linear system:

$$\mathbf{A}_h^{\boldsymbol{\mu}} \mathbf{u}_h^{\boldsymbol{\mu}} = \mathbf{F}_h^{\boldsymbol{\mu}},\tag{5}$$

with  $\mathbf{u}_h^{\pmb{\mu}} \in \mathbb{R}^{N_h}$  and  $\mathbf{A}_h^{\pmb{\mu}}$  is the stiffness matrix such that:  $(\mathbf{A}_h^{\pmb{\mu}})_{ij} = (a_{ij})_{i,j=1,\cdots,N_h}$  with  $a_{ij} = a(\pmb{\mu};\varphi_j,\varphi_i)$ .  $\mathbf{F}_h^{\pmb{\mu}}$  is the RHS:  $(\mathbf{F}_h^{\pmb{\mu}})_i = l(\pmb{\mu};\varphi_i)_{i=1,\cdots,N_h}$ .

# Linear steady case: Reduced Order Model (ROM) The reduced space is defined by:

ROM

(3.1.4)

(3.1.5)

$$V_{\rm rb}={\rm span}\,\Xi(x),\quad\Xi(x)=(\xi_1(x),\dots,\xi_{N_{\rm rb}}(x))$$
 It is a subspace of the full-order space:

 $V_{\mathsf{rb}} \subset V_{b}$ , with  $V_{b} = \mathsf{span}\,\Phi(x)$ 

 $\dim(V_{\mathsf{rb}}) = N_{\mathsf{rb}} \ll N = \dim(V_h)$ 

$$\xi_n(x) \in V_h, \quad \forall n = 1, \dots, N_{\mathsf{rb}}$$

► The reduced space has much lower dimension:

#### Galerkin reduced basis $\mu$ -parametrized PDE

Given  ${\color{blue}\mu}\in\mathcal{P}$ , find  $u_{rb}({\color{blue}\mu})\in V_{rb}$  satisfying:

$$a(\boldsymbol{\mu}; u_{rb}(\boldsymbol{\mu}), v_{rb}) = l(\boldsymbol{\mu}; v_{rb}), \quad \forall v_{rb} \in V_{rb}.$$

$$r_b$$
. (6

# Linear steady case: Reduced Order Model (ROM)



#### The corresponding reduced basis FE system

 $\Xi(x) = \{\xi_n(x)\}_{n=1}^{N_{rb}} \text{ denotes the reduced basis functions, } V_{rb} = \operatorname{span}\Xi(x). \text{ Let } \mathbf{B}_{rb} = \left[\xi_1|\cdots|\xi_{N_{rb}}\right] \in \mathbb{R}^{N_h \times N_{rb}} \text{ be the change of basis between } V_h \text{ and } V_{rb}. \text{ The vector } \xi_n \text{ denotes the coordinates vector of the function } \xi_n(x) \text{ in the FE basis } \Phi(x). \text{ Therfore: } \Xi(x) = \mathbf{B}_{xb}^T \Phi(x), \text{ one has: } \mathbf{B}$ 

$$u_{rb}(\mu; x) = \Xi^{T}(x)\mathbf{u}_{rb}^{\mu} = \Phi^{T}(x)\mathbf{B}_{rb}\mathbf{u}_{rb}^{\mu} = \sum_{n=1}^{N_{rb}} (u_{rb}^{\mu})_{n}\xi_{n}(x) \qquad 1 \le i \le N_{rb}.$$
 (7)

The vector of dof  $\mathbf{u}_{rb}^{\mu}=((u_{rb}^{\mu})_1,\cdots,(u_{rb}^{\mu})_{N_{rb}})\in\mathbb{R}^{N_{rb}}$  satisfies the linear reduced system:

$$\mathbf{B}_{rb}^T \mathbf{A}_h^{\mu} \mathbf{B}_{rb} \mathbf{u}_{rb}^{\mu} = \mathbf{B}_{rb}^T \mathbf{F}_h^{\mu} \tag{8}$$

# Linear steady case: Reduced Order Model (ROM)



#### The corresponding reduced basis FE system

The reduced matrix  $\mathbf{A}^{\mu}_{rb}$  and the reduced RHS  $\mathbf{F}^{\mu}_{rb}$  are obtained from the linear discrete parametrized problem given by Eq. (6). Indeed, for  $\xi_m, \xi_n \in V_h$ ,  $1 \leq m, n \leq N_{rb}$  we have:

$$a(\mu;\xi_m,\xi_n) = \sum_{i=1}^{N_h} \sum_{j=1}^{N_h} (\xi_m(x))_j a(\mu;\varphi_j,\varphi_i) (\xi_n(x))_i \text{ and } l(\mu;\xi_n) = \sum_{i=1}^{N_h} l(\mu;\varphi_i) (\xi_n(x))_i.$$

Equivalently, in matrix form:

$$\mathbf{B}_{rb}^{T} \mathbf{A}_{h}^{\mu} \underbrace{\mathbf{B}_{rb} \mathbf{u}_{rb}^{\mu}}_{\bar{\mathbf{u}}_{h}^{\mu}} = \mathbf{B}_{rb}^{T} \mathbf{F}_{h}^{\mu} \tag{9}$$

**Goal**: find  $\tilde{u}_h(\mu) \approx u_h(\mu)$  such that:  $\tilde{\mathbf{u}}_h^{\mu} = \mathbf{B}_{rb}\mathbf{u}_{rb}^{\mu}$ . **Question**: how to construct  $\mathbf{B}_{rb}$ ?

### Solution manifolds



#### The continuous solution manifold

Let  $\mathcal{M}$  denotes the space of all solutions u of the  $\mu$ -parametrized problem given by Eq. (2):

$$\mathcal{M} = \{ u(\mu), \quad u(\mu) \text{ solution of (2) with } \mu \in \mathcal{P} \} \subset V.$$
 (10)

#### The discrete solution manifold

Let us define the corresponding discrete space of all solutions as follows:

$$\mathcal{M}_h = \{ u_h(\mu), \quad u_h(\mu) \text{ solution of (3) with } \mu \in \mathcal{P} \} \subset V_h.$$
 (11)

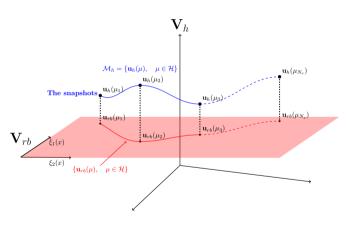
#### The discrete solution manifold

The spaces  $\mathcal M$  and  $\mathcal M_h$  are called the solution manifolds or . We set  $\mathcal M_{h,s}$  such that:

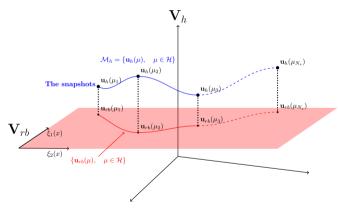
$$\mathcal{M}_{h,s} = \{u_h(\mu_s), \quad u_h(\mu_{N_s}) \in V_h \text{ solution of (3) with } \mu_s \in P_s\};$$

$$= \{u_h(\mu_1), \cdots, u_h(\mu_{N_s})\}.$$
(12)





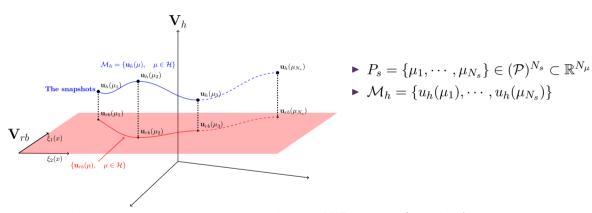




 $\mathcal{P}$  is the parameter space.

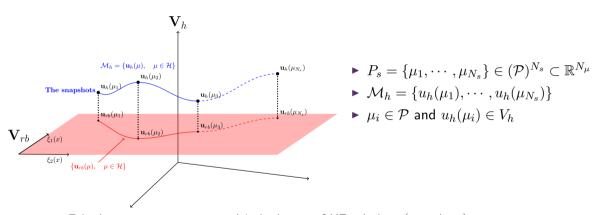
$$P_s = \{\mu_1, \cdots, \mu_{N_s}\} \in (\mathcal{P})^{N_s} \subset \mathbb{R}^{N_\mu}$$





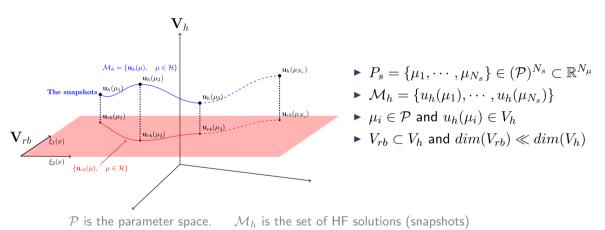
 $\mathcal{P}$  is the parameter space.  $\mathcal{M}_h$  is the set of HF solutions (snapshots)



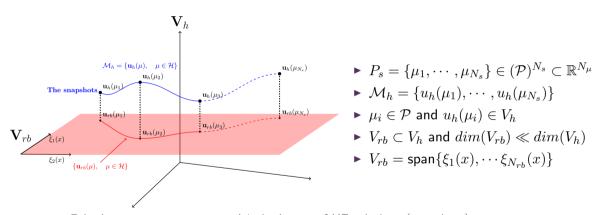


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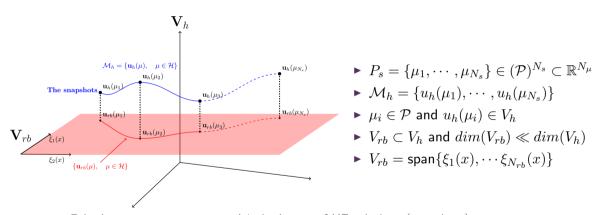






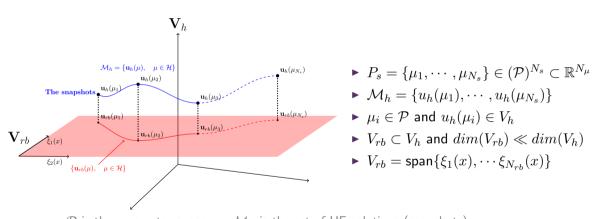
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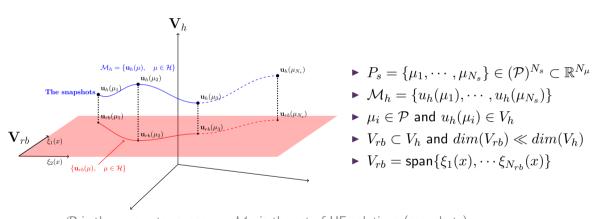
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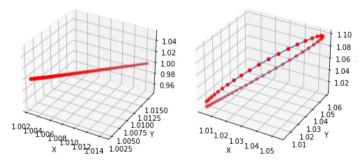
 $\mathcal{P}$  is the parameter space.  $\mathcal{M}_h$  is the set of HF solutions (snapshots) We build  $\mathbf{S} = [\mathbf{u}_h(\mu_1)|\cdots|\mathbf{u}_h(\mu_{N_s})] \in \mathbb{R}^{N_h \times N_s}$  the snapshots matrix. In the sequel,  $V_{rb}$  is constructed by the POD method.

### Manifolds $\mathcal{M}$



Plot: a 3D manifold  $\mathcal{M}_h = \{u_h(\mu); \ \mu \in \mathcal{P} = [0, 10] \subset \mathbb{R}\}$ , for a steady linear advection-diffusion equation.

3 components of  $\mathbf{u}_h(\mu)$  for various values of  $\mu$ .



**Fig. 3:** (Left) Affine case:  $(\lambda(\mu) = (\mu + \mu_0))$ . (Right) Non-affine case:  $(\lambda(\mu) = \exp(\mu_0(\mu + 1)))$ .

# The POD reduction method Singular value decomposition (SVD)



#### Definition

For  $\mathbf{A} \in \mathcal{M}_{N_h \times N_s}$  a (real) matrix, there exist two orthogonal matrices  $\mathbf{U} = (\boldsymbol{\xi}_1 | \cdots | \boldsymbol{\xi}_{N_h}) \in \mathcal{M}_{N_h \times N_h}$  and  $\mathbf{Z} = (\boldsymbol{\psi}_1 | \cdots | \boldsymbol{\psi}_M) \in \mathcal{M}_{N_s \times N_s}$  such that:

$$\mathbf{A} = \mathbf{U} \mathbf{\Sigma} \mathbf{Z}^T \text{ with } \mathbf{\Sigma} = diag(\sigma_1, \cdots, \sigma_p) \in \mathcal{M}_{N_h \times N_s}$$
 (13)

and  $\sigma_1 \ge \cdots \ge \sigma_p \ge 0$ ,  $p = \min(N_h, N_s)$ .

### The SVD and correlation matrix



► Singular vector relations:

$$\mathbf{S}\boldsymbol{\psi}_m = \sigma_m \boldsymbol{\xi}_m, \qquad \mathbf{S}^T \boldsymbol{\xi}_m = \sigma_m \boldsymbol{\psi}_m \quad \text{for } m = 1, \dots, N_s$$

**Equivalent eigenvalue problems:** 

$$\mathbf{S}^T \mathbf{S} \boldsymbol{\psi}_m = \sigma_m^2 \boldsymbol{\psi}_m, \qquad \mathbf{S} \mathbf{S}^T \boldsymbol{\xi}_m = \sigma_m^2 \boldsymbol{\xi}_m$$

▶ Correlation matrix: Define  $\mathbf{C} \in \mathbb{R}^{N_s \times N_s}$  by:

$$\mathbf{C}_{mn} = (u_{\mu,m}, u_{\mu,n})_{\square} \quad \text{for } 1 \leq m, n \leq N_s$$

▶ The case where  $\Box = L^2$  scalar product:

$$\mathbf{C} = \mathbf{S}^T \mathbf{S}$$

▶ The case where  $\Box = V$ -scalar product:

$$\mathbf{C} = \mathbf{S}^T \mathbf{V}_h \mathbf{S}$$
 with  $\mathbf{V}_h$  symmetric positive definite

**Spectral properties:**  ${\bf C}$  is symmetric positive definite  $\Rightarrow$  eigenvalues  $\lambda_m=\sigma_m^2>0$ 

$$\mathbf{C}\boldsymbol{\psi}_m = \lambda_m \boldsymbol{\psi}_m$$

# The Proper Orthogonal Decomposition (POD) reduced space



#### Definition

The POD reduced space  $V_{POD}$  is defined as:

$$V_{\mathsf{POD}} \equiv V_{\mathsf{rb}} = \mathsf{span}\left\{\boldsymbol{\xi}_{1}(x), \dots, \boldsymbol{\xi}_{N_{\mathsf{rb}}}(x)\right\} \tag{3.2.10}$$

where each  $\xi_n(x) \in V_h$  is the n-th left singular vector of  $\mathbf{S}$ , i.e., the reduced basis consists of the first  $N_{\mathsf{rb}}$  left singular vectors  $\{\xi_m\}_{1 \leq m \leq N_{\mathsf{rb}}}$  of  $\mathbf{S}$ .

#### The POD reduced basis



#### Definition

The POD reduced basis basis can be also defined from  $\{\mathbf{w}_1|\dots|\mathbf{w}_{N_s}\}$  the eigenvectors of the correlation matrix  $\mathbf{C}$  as follows:

$$\boldsymbol{\xi}_i = \frac{1}{\sigma_s} \mathbf{S} \mathbf{w}_i.$$

Therefore, in the matrix form, the reduced basis basis  $\mathbf{B}_{rb}$  satisfies:

$$\mathbf{B}_{rb} = \mathbf{SW} \mathbf{\Sigma}^{-1},\tag{14}$$

where  $\Sigma^{-1} = diag(\sigma_1^{-1}, \cdots, \sigma_{N_s}^{-1})$  and  $\mathbf{W} \in \mathcal{M}_{N_s \times N_s}$  is a matrix containing the eigenvectors of  $\mathbf{C}$ .

# The orthogonal projector and error estimation



#### Definition

Given  $\mu$  in  $\mathcal{P}$ ,  $\forall u_h(\mu) \in V_h$ ,

$$P_{POD}(u_h(\mu)) = \sum_{n=1}^{N_{rb}} (u_h(\mu), \xi_n(x))_{\square} \, \xi_n(x). \tag{15}$$

# The orthogonal projector



#### The orthogonal projector matrix form

For each snapshot vector  $\mathbf{u}_h(\mu) \in \mathbb{R}^{N_h}$ , the POD projection operator denoted by  $\mathbf{P}_{rb}$  of  $\mathbf{u}_h(\mu)$  onto the span of  $\mathbf{B}_{rb} = [\boldsymbol{\xi}_1|\cdots|\boldsymbol{\xi}_{N_{rb}}] \in \mathbb{R}^{N_h \times N_{rb}}$  or equivalently onto the reduced space  $V_{rb}$  in matrix form is given by:

For  $L^2$  scalar product:

$$\mathbf{P}_{rb}\mathbf{u}_h(\mu) = \mathbf{B}_{rb}\mathbf{B}_{rb}^T\mathbf{u}_h(\mu) = \mathbf{B}_{rb}\mathbf{u}_h^{N_{rb}}(\mu), \tag{16}$$

where

$$\mathbf{u}_h^{N_{rb}}(\mu) = \mathbf{B}_{rb}^T \mathbf{u}_h(\mu) \in \mathbb{R}^{N_{rb}}$$
(17)

► For *V* scalar product:

$$\mathbf{P}_{rb}\mathbf{u}_h(\mu) = \mathbf{B}_{rb}\mathbf{V}_h\mathbf{B}_{rb}^T\mathbf{u}_h(\mu). \tag{18}$$

where  $\mathbf{V}_h \in \mathcal{M}_{N_h \times N_h}$  is symmetric and positive definite matrix.

#### The POD error estimation



#### Proposition 1

Among all semi-orthonormal bases of dimension  $N_{rb}$ , the POD basis is optimal in the least-squares sense. That is, it minimizes the total projection error:

$$\sum_{s=1}^{N_s} \|\mathbf{u}_{\mu,s} - \mathbf{P}_{POD}\mathbf{u}_{\mu,s}\|_{\square}^2 = \min_{\mathbf{B} \in \mathbf{B}_{N_{rb}}^{\perp}} \sum_{s=1}^{N_s} \|\mathbf{u}_{\mu,s} - \mathbf{P}_B \mathbf{u}_{\mu,s}\|_{\square}^2 = \sum_{s=N_{rb}+1}^{N_s} \lambda_s,$$
(19)

where  $P_B$  denotes the orthogonal projection onto the subspace B, and  $\lambda_s$  are the eigenvalues associated with the POD decomposition.

# POD reduced basis algorithm - offline Phase



► Compute  $N_s$  HF snapshots and their corresponding vectors  $\mathbf{u}_{\mu,n}$ :

$$u_{\mu,n} \equiv u_h(\mu_n), \quad 1 \le n \le N_s, \quad \mu_n \in \mathbb{R}^{N_\mu}$$

► Build the snapshot matrix:

$$\mathbf{S} = [\mathbf{u}_{\mu,1} \mid \cdots \mid \mathbf{u}_{\mu,N_s}] \in \mathbb{R}^{N_h \times N_s}$$

Form the correlation matrix:

$$\mathbf{C} = \mathbf{S}^T \mathbf{V}_h \mathbf{S} \in \mathbb{R}^{N_S \times N_S}$$

where  $\mathbb{V}_h$  is the mass matrix (for  $L^2$  or V-product).  $\mathbf{C}$  is symmetric positive definite.

ightharpoonup Compute the  $N_{\rm rb}$  largest eigenpairs:

$$\mathbf{C}\mathbf{w}_n = \lambda_n \mathbf{w}_n, \quad \|\mathbf{w}_n\|_V = 1, \quad 1 \le n \le N_{\mathsf{rb}}$$

Recover the POD modes (left singular vectors of S):

$$\boldsymbol{\xi}_n = \frac{1}{\sqrt{\lambda_n}} \mathbf{S} \mathbf{w}_n, \quad 1 \le n \le N_{\mathsf{rb}}$$

Construct the reduced basis matrix:

$$\mathbf{B}_{\mathsf{r}\mathsf{b}} = [\boldsymbol{\xi}_1 \mid \cdots \mid \boldsymbol{\xi}_{N_{\mathsf{r}\mathsf{b}}}] \in \mathbb{R}^{N_h \times N_{\mathsf{r}\mathsf{b}}}$$

# POD reduced basis algorithm – online phase



### The online phase (real-time computations)

Given a new parameter value  $\mu_{\text{new}} \in \mathcal{P}$ :

Assemble the high-fidelity stiffness matrix:

$$\mathbf{A}_h^{\mu_{\mathsf{new}}} \in \mathbb{R}^{N_h \times N_h}$$

► Compute the reduced-order matrices:

$$\mathbf{A}_{\mathrm{rb}}^{\mu_{\mathrm{new}}} = \mathbf{B}_{\mathrm{rb}}^T \mathbf{A}_h^{\mu_{\mathrm{new}}} \mathbf{B}_{\mathrm{rb}}, \quad \mathbf{F}_{\mathrm{rb}}^{\mu_{\mathrm{new}}} = \mathbf{B}_{\mathrm{rb}}^T \mathbf{F}_h^{\mu_{\mathrm{new}}}$$

Solve the reduced system:

$$\mathbf{A}_{\mathsf{rb}}^{\mu_{\mathsf{new}}}\mathbf{u}_{\mathsf{rb}}(\mu_{\mathsf{new}}) = \mathbf{F}_{\mathsf{rb}}^{\mu_{\mathsf{new}}}, \quad \mathbf{u}_{\mathsf{rb}}(\mu_{\mathsf{new}}) \in \mathbb{R}^{N_{\mathsf{rb}}}$$

► Reconstruct the full solution in the FE basis:

$$\mathbf{u}_{\mathsf{rb}}^{Nh} = \mathbf{B}_{\mathsf{rb}} \mathbf{u}_{\mathsf{rb}}(\mu_{\mathsf{new}}) \quad \Rightarrow \quad \mathbf{u}_{\mathsf{rb}}^{Nh} \in \mathbb{R}^{Nh}$$

- lacktriangle The reconstructed solution  $u_{
  m rb}(x;\mu_{
  m new})$  can be expressed using the FE basis  $\{\varphi_i(x)\}_{i=1}^{N_h}$ , enabling visualization.
- lacktriangle According to Proposition 1,  ${f u}_{
  m rb}^{N_h}$  belongs to the optimal reduced basis of dimension  $N_{
  m rb}$ .





► Offline phase



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- ▶ Online phase
  - Given a new parameter  $\mu_{new}$ , "re-assembly" the  $(N_h \times N_h)$ -rigidity matrix  $\mathbf{A}^{\mu_{new}}$ . "Non-affinely" parameterized case: Discrete Empirical Interpolation Method (DEIM) can be used to re-assembly the rigidity matrix.



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- ► Compute the RB stiffness matrix  $\mathbf{A}_{rb}^{\mu_{new}} = \mathbf{B}_{rb}^T \mathbf{A}_h^{\mu_{new}} \mathbf{B}_{rb}$  and the RHS  $\mathbf{F}_{rb}^{\mu} = \mathbf{B}_{rb}^T \mathbf{F}_h^{\mu_{new}}$



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### ▶ Online phase

- Given a new parameter  $\mu_{new}$ , "re-assembly" the  $(N_h \times N_h)$ -rigidity matrix  $\mathbf{A}^{\mu_{new}}$ . "Non-affinely" parameterized case: Discrete Empirical Interpolation Method (DEIM) can be used to re-assembly the rigidity matrix.
- ► Compute the RB stiffness matrix  $\mathbf{A}_{rb}^{\mu_{new}} = \mathbf{B}_{rb}^T \mathbf{A}_h^{\mu_{new}} \mathbf{B}_{rb}$  and the RHS  $\mathbf{F}_{rb}^{\mu} = \mathbf{B}_{rb}^T \mathbf{F}_h^{\mu_{new}}$
- ► Solve the  $N_{rb}$ -dimensional system:  $\mathbf{A}_{rb}^{\mu_{new}} \mathbf{u}_{rb}^{\mu_{new}} = \mathbf{F}_{rb}^{\mu_{new}}$ .



#### ► Offline phase

- ▶ Sample the set of parameter  $P_s = \{\mu_s\}_{s=1}^{N_s}$  (LHS, uniforme sample).
- ► Compute the set of HF snapshots  $\mathcal{M}_h = \{u_h(\mu_i), \mu_i \in P_s\}.$
- ▶ Compute the Reduced Basis (RB) matrix  $\mathbf{B}_{rb}$  using POD.

### ▶ Online phase

- Given a new parameter  $\mu_{new}$ , "re-assembly" the  $(N_h \times N_h)$ -rigidity matrix  $\mathbf{A}^{\mu_{new}}$ . "Non-affinely" parameterized case: Discrete Empirical Interpolation Method (DEIM) can be used to re-assembly the rigidity matrix.
- ► Compute the RB stiffness matrix  $\mathbf{A}_{rb}^{\mu_{new}} = \mathbf{B}_{rb}^T \mathbf{A}_h^{\mu_{new}} \mathbf{B}_{rb}$  and the RHS  $\mathbf{F}_{rb}^{\mu} = \mathbf{B}_{rb}^T \mathbf{F}_h^{\mu_{new}}$
- Solve the  $N_{rb}$ -dimensional system:  $\mathbf{A}_{rb}^{\mu_{new}} u_{rb}^{\mu_{new}} = \mathbf{F}_{rb}^{\mu_{new}}$ .
- ▶ Deduce the reduced solution in the HF basis:  $\tilde{\mathbf{u}}_h^{\mu_{new}} = \mathbf{B}_{rb}\mathbf{u}_{rb}^{\mu_{new}}$ .

### FE system using implicit Euler time discretization

$$\left(\frac{1}{\Delta t}\mathbf{M}_{h} + \mathbf{A}_{h}^{\mu}\right)\mathbf{u}_{h,k}^{\mu} = \frac{1}{\Delta t}\mathbf{M}_{h}\mathbf{u}_{h,k-1}^{\mu} + \mathbf{F}_{h}, \quad 1 \le k \le N_{t},$$
(20)

with  $(\mathbf{M}_h)_{ij} = (\varphi_i, \varphi_j)_{L^2(\Omega)}, \ (\mathbf{A}_h^{\mu})_{ij} = a(\mu; \varphi_i, \varphi_j), \ 1 \leq i, j \leq N_h$  and  $(\mathbf{F}_h)_i = l(\varphi_i), \ 1 \leq i \leq N_h.$ 

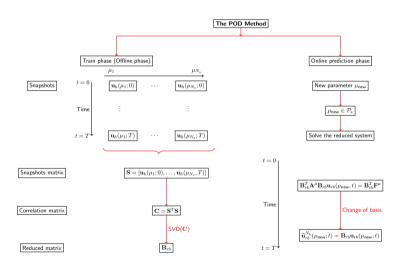
#### FE reduced system

$$\left(\frac{1}{\Delta t}\mathbf{M}_{rb} + \mathbf{A}_{rb}^{\mu}\right)\boldsymbol{u}_{rb,k}^{\mu} = \frac{1}{\Delta t}\mathbf{M}_{rb}\boldsymbol{u}_{rb,k-1}^{\mu} + \boldsymbol{F}_{rb}, \quad 1 \le k \le N_t, \tag{21}$$

with  $\mathbf{M}_{rb} = \mathbf{B}_{rb}^T \mathbf{M}_h \mathbf{B}_{rb}$ ,  $\mathbf{A}_{rb}^\mu = \mathbf{B}_{rb}^T \mathbf{A}_h^\mu \mathbf{B}_{rb}$  and  $\mathbf{F}_{rb} = \mathbf{B}_{rb}^T \mathbf{F}_h$ 

# The POD Method: Offline and Online Phases Unsteady Linear PDE Case





# Numerical example: unsteady linear case, Galerkin FE



### $\mu$ -parametrized unsteady linear advection-diffusion equation, $\mu = (\mu_1, \mu_2)$

$$\begin{cases} \partial_t u_h(\pmb{\mu};t) - \operatorname{div}(\lambda(\pmb{\mu_1}) \nabla u_h(\pmb{\mu};t)) + \pmb{w} \cdot \nabla u_h(\pmb{\mu};t) = f(\pmb{\mu_2}) & \text{in } \pmb{Q}_T = (0,T) \times \Omega, \\ u_h(\pmb{\mu};t) = 0 & \text{in } \varGamma_D, \\ -\lambda(\pmb{\mu_1}) \nabla u_h(\pmb{\mu};t) \cdot n = 0 & \text{in } \varGamma_N, \\ u_h(\pmb{\mu};0) = u_0(\pmb{\mu}) & \text{a.e in } \Omega. \end{cases}$$

with 
$$\mu = (\mu_1, \mu_2)$$
,  $\lambda(\mu_1) = \exp(\mu_1 - 11)$  and  $f(\mu_2) = \cos(\mu_2 Lx)$ 

#### **Numerics**

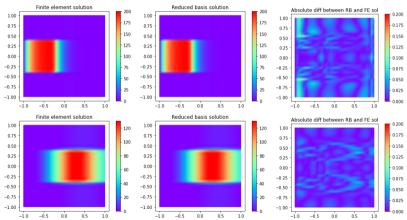
- $\mu \in \mathcal{P} = [1, 10] \times [0, \frac{\pi}{L}].$
- ▶  $N_s$  snapshots,  $N_s = (20 \times 20) \times N_t$  with  $N_t = 20$ .
- ▶ HF dimension  $N_h = 1296$ .  $\epsilon_{POD}^2 = 10^{-5}$  ⇒ RB dimension  $N_{rh} = 32$ .

### Unsteady linear case

# ROM

#### Standard POD method results

Case  $\mu = (\mu_1, \mu_2)$ , with non-affine parameterization,  $\lambda(\mu_1) = \exp(\mu_1 - 11)$ ,  $\mu_1 = 2.68$  and  $f(\mu_2) = \cos(\mu_2 Lx)$  with  $\mu_2 = 1.48$ .



**Fig. 4:** (Left) The FE solution. (Middle) The POD RB solution. (Right) The absolute error between the FE and POD RB solutions. (Top) At time instant t = 0s. (Bottom) At time instant t = 0.87s.

### References



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