

Reduced basis with FreeFem++

Application to Stokes equations

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1 Introduction

2 Reduced basis method

3 Examples

- Stokes equations
- Stokes equations with parametrized geometry (affine)
- Stokes equations with parametrized geometry (non-affine)

4 Conclusion & Perspectives

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4 Conclusion & Perspectives

Introduction : Hanuman



- Numerical models for cerebro-spinal system
- Human and animal
- Interactions between cerebro-spinal fluid and blood
- ... Stokes, Navier-Stokes eq.

Introduction

- Compute solution for parametrized problem, as fast as possible.
- Parametrized PDE
- Accelerate parametrized-CFD simulation

Introduction : *Offline/Online* strategy

Offline \Rightarrow Create basis

- Pre-processing
- Long time computation
- multiple EF computation

Online \Rightarrow Use basis

- Processing
- Quick solve
- RB solve, very fast

Basis efficiency

Reduced basis efficiency depends on the number and the "quality" of chosen values.

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Main idea

We introduce the problem (\mathcal{P}_μ) parametrized by μ , with $\mu \in \mathcal{D}$ and we call $u(\mu)$ the solution of (\mathcal{P}_μ) for a given μ .

We take $S = \{\mu_i\}_{i=1}^P$ P -sized sample of μ and $\{u(\mu_i)\}_{i=1}^P$ the collection of associated solutions. We seek $\alpha \in \mathbb{R}^P$ such that :

$$u(\mu) = \sum_{i=1}^P \alpha_i u(\mu_i)$$

How to choose μ value ?

- Random values (naive, no error control)
- Greedy approach (thoughtful, some error control) [4]
- Proper Orthogonal Decomposition
- ...

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Algorithm 2 Greedy algorithm

Require: : ε , μ_1 , $n = 1$

Find $u_\delta(\mu_n)$ solution of (\mathcal{P}_μ)

$V_p \leftarrow \text{Vect}(\{u(\mu_i)\}_{i=1}^n)$

...

Greedy algorithm

Algorithm 3 Greedy algorithm

...

for $\mu \in \mathcal{D}_h$ **do**

Find $u_p(\mu) \in V_p$ solution of (\mathcal{P}_μ)

Compute $\eta(\mu) = ||u_\delta(\mu) - u_p(\mu)||$

end for

$$\mu_{n+1} = \arg \max_{\mu \in \mathcal{D}_h} \eta(\mu)$$

End when $\eta(\mu_{n+1}) < \varepsilon$

Body of the greedy algorithm in FF++

```
int i=0, cv=1;
real threshold = 1e-6, avp;
mump = 0;

while( i<PmaxRB && cv==1){

    // 1. ===== Add in the RB =====
    u1RB[i][] = u1Mem[mump][];
    u2RB[i][] = u2Mem[mump][];
    pRB[i][] = pMem[mump][];
[...]
    // 2. ===== Update RB mat. =====
[...]
```

```

// 3. ===== Finding mu(n+1) =====
for(int k=0; k<Kmu; k++){
    mu = tmu(k);
    [...]
    // ----- RB assembler
    set(MRB, solver=sparseSolver);
    alp = MRB^-1 * FRB;

    // ----- Assembling RB solution
    u1[] = alp[0] * u1RB[0][][];
    u2[] = alp[0] * u2RB[0][][];
    p[] = alp[0] * pRB[0][][];
    for(int j=1; j<=i; j++){
        u1[] = u1[] + alp[j]*u1RB[j][][];
        u2[] = u2[] + alp[j]*u2RB[j][][];
        p[] = p[] + alp[j]*pRB[j][][];
    }
    [...]
}

```

```

        // ----- Error
        u1err = abs(u1Mem[k] - u1);
        u2err = abs(u2Mem[k] - u2);
        perr  = abs( pMem[k] - p);
        [...]
        // global error
        err[k] = sqrt(errH1sp + errL2pr);
    } // End loop on mu values
    // 4. ====== Finding the max error
    munp = 0; errmax=err[0];
    for(int k=0; k<Kmu; k++){
        if(errmax < err[k]){
            errmax = err[k];
            munp   = k;
        }
    }
    // 5. ====== Check Threshold
} // End Greedy

```

1 Introduction

2 Reduced basis method

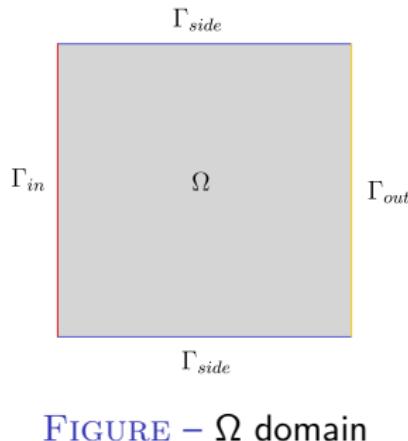
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Poiseuille's flow example

For $\mu = (\mu_1, \mu_2) \in [10^{-1}, 10^{-5}] \times [0, 10]$, we seek
 $(\tilde{u}(\mu), p(\mu)) \in (H^1(\Omega))^2 \times L^2(\Omega)$ solution of (\mathcal{P}_μ) such that :



$$\left\{ \begin{array}{ll} -\mu_1 \Delta \tilde{u}(\mu) + \nabla p(\mu) = 0 & \text{in } \Omega \\ \nabla \cdot \tilde{u}(\mu) = 0 & \text{in } \Omega \\ \tilde{u}(\mu) = 0 & \text{on } \Gamma_{Side} \\ \tilde{u}(\mu) = (\mu_2, 0)^t & \text{on } \Gamma_{In} \\ \mu_1 \frac{\partial \tilde{u}(\mu)}{\partial \vec{n}} - p(\mu) \vec{n} = 0 & \text{on } \Gamma_{Out} \end{array} \right.$$

Lifted problem

We pick $\mu_0 = (0.001, 1) \in \mathcal{D}$, and we set φ_0 solution of (\mathcal{P}_{μ_0}) . For $\mu = (\mu_1, \mu_2) \in \mathcal{D}$, we set $u(\mu) = \tilde{u}(\mu) - \mu_2 \varphi_0$ to have :

$$\Delta \tilde{u} = \Delta u + \mu_2 \Delta \varphi_0$$

$$u|_{\Gamma_{in}} = \tilde{u}|_{\Gamma_{in}} - \mu_2 \varphi_0|_{\Gamma_{in}} = 0$$

The new problem is : find $(u(\mu), p(\mu)) \in (H^1(\Omega))^2 \times L^2(\Omega)$ solution of (\mathcal{P}) such that :

$$(\mathcal{P}) : \begin{cases} -\mu_1 \Delta u(\mu) + \nabla p(\mu) = \mu_2 \Delta \varphi_0 & \text{in } \Omega \\ \nabla \cdot u(\mu) = 0 & \text{in } \Omega \\ u(\mu) = 0 & \text{on } \Gamma_{Side} \cup \Gamma_{in} \\ \mu_1 \frac{\partial u(\mu)}{\partial \vec{n}} - p(\mu) \vec{n} = 0 & \text{on } \Gamma_{out} \end{cases}$$

Weak formulation

We consider these following spaces $V := (H_0^1(\Omega, \Gamma_{Side} \cup \Gamma_{in}))^2$ and $Q := L^2(\Omega)$. $\forall (v, q) \in V \times Q$:

$$\begin{cases} \int_{\Omega} \mu_1 \nabla u : \nabla v - p(\nabla \cdot v) \ dX = -\mu_2 \int_{\Omega} \nabla \varphi_0 : \nabla v \ dX \\ \int_{\Omega} q(\nabla \cdot u) \ dX = 0 \end{cases}$$

$$a(u, v) = \int_{\Omega} \nabla u : \nabla v \ dX$$

$$b(p, v) = - \int_{\Omega} p(\nabla \cdot v) \ dX$$

$$f(v) = - \int_{\Omega} \nabla \varphi_0 : \nabla v \ dX$$

Weak form.

$$\begin{aligned} \mu_1 \ a(u, v) + b(p, v) &= \mu_2 \ f(v) \\ b(q, u) &= 0 \end{aligned}$$

Finite Element settings

We take \mathcal{T}_δ with space step δ .

We take $\{\varphi_k\}_{k=1}^{N_2}$ the mesh-associated hat-functions $P2$ and $\{\psi_k\}_{k=1}^{N_1}$ the $P1$ one. Then we consider these following spaces :

$$V_\delta := (\text{Vect}(\{\varphi_k\}_{k=1}^{N_2})) \quad Q_\delta := \text{Vect}(\{\psi_k\}_{k=1}^{N_1})$$

$$\left\{ \begin{array}{l} \text{Find } (u_\delta, p_\delta) \in V_\delta \times Q_\delta \text{ such that } \forall (v, q) \in V_\delta \times Q_\delta : \\ \mu_1 a(u_\delta, v) + b(p_\delta, v) = \mu_2 f(v) \\ b(q, u_\delta) = 0 \end{array} \right.$$

We have $N = 2N_2 + N_1$ DOF.

Reduced basis settings

We consider $S = \{\mu_p\}_{p=1}^P$ a sample of P values of $\mu \in \mathcal{D}$ and $\{(w_i, s_i)\}_{i=1}^P$ the associated solutions.

For each μ_i , we have $(w_i, s_i) \in V_\delta \times Q_\delta$, consequently we have :

$$V_p \times Q_p := \text{Vect}(\{w_i\}_{i=1}^P) \times \text{Vect}(\{s_i\}_{i=1}^P) \subset V_\delta \times Q_\delta \subset V \times Q$$

$$\left\{ \begin{array}{l} \text{Trouver } (u_p, p_p) \in V_p \times Q_p \text{ tels que } \forall (v, q) \in V_p \times Q_p : \\ \mu_1 a(u_p, v) + b(p_p, v) = \mu_2 f(v) \\ b(q, u_p) = 0 \end{array} \right.$$

$$(u_p, p_p) = \sum_{i=1}^P \alpha_i (w_i, s_i)$$

Algebraic forms & complexity

Finite Element

$$\begin{pmatrix} \mu_1 A & B^t \\ B & 0 \end{pmatrix} \begin{pmatrix} U_\delta \\ P_\delta \end{pmatrix} = \begin{pmatrix} \mu_2 F \\ 0 \end{pmatrix}$$

FE : $\mathcal{O}(N^3)$

Reduced Basis

$$(\mu_1 A_p + B_p) \alpha_p(\mu) = \mu_2 F_p$$

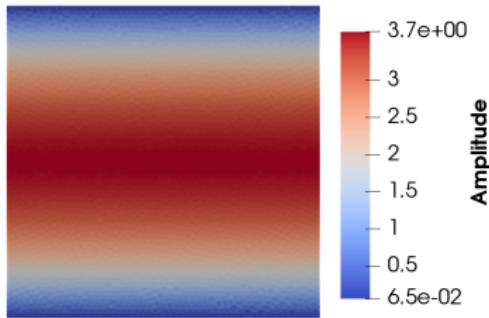
RB : $\mathcal{O}(P^3 + PN)$

Ex : $N \simeq 26 \times 10^3$ and $P = 2$

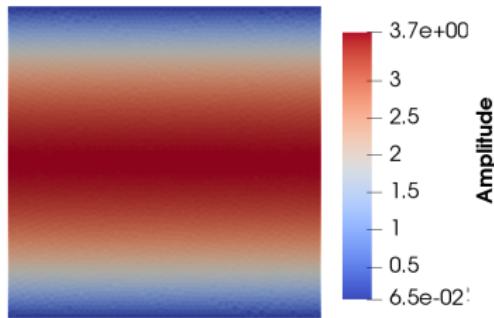
- FE $\Rightarrow 2 \times 10^{13}$
- RB $\Rightarrow 8 + 2 \times 26 \times 10^3$

Results : Velocity field $(\mu_1, \mu_2) = (4 \times 10^{-2}, 0.45)$

Finite elem. sol.



Reduced basis sol.

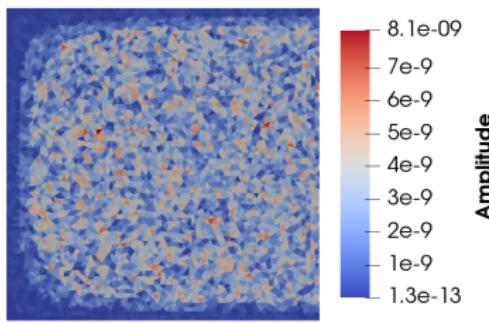


Error

NDOF : 11969 (P2)
3043 (P1)

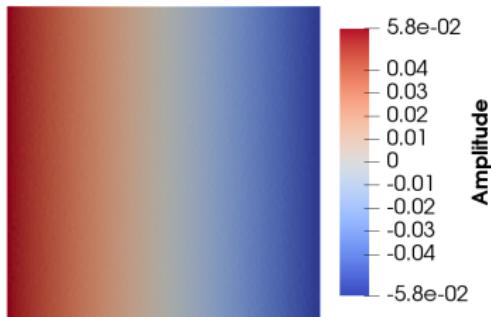
N = 26981

NRB : 2 ($< 10^{-12}$)

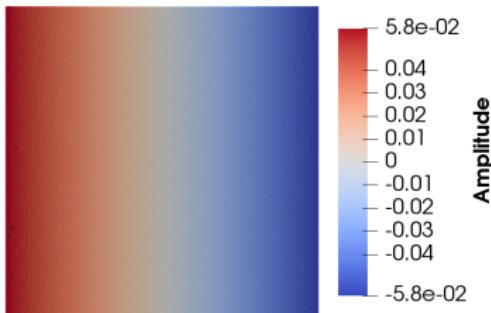


Results : Pressure $(\mu_1, \mu_2) = (4 \times 10^{-2}, 0.45)$

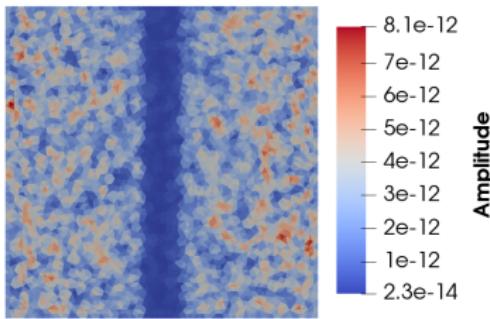
Finite elem. sol.



Reduced basis sol.



Error

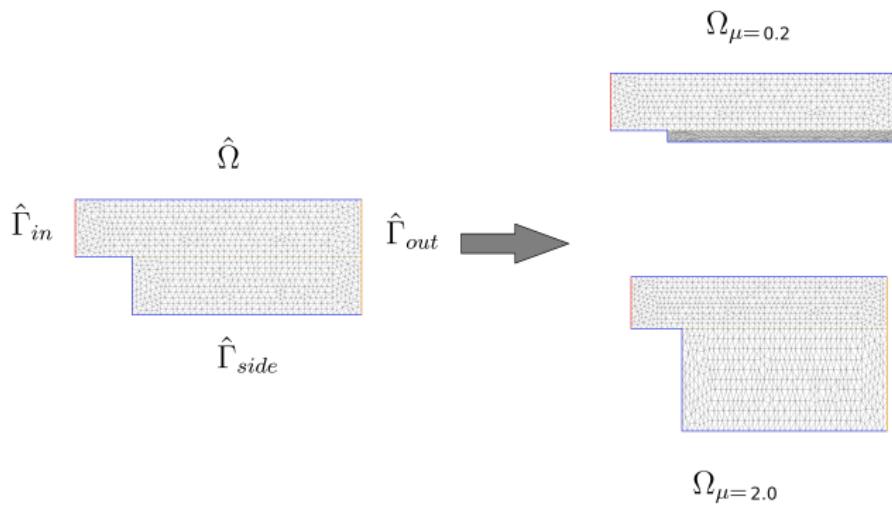


Problem 2 : Step example

For $\mu \in [0.1, 1.9]$, we seek $(u(\mu), p(\mu)) \in (H^1(\Omega))^2 \times L^2(\Omega)$ solution of (\mathcal{P}_μ) such that :

$$(\mathcal{P}_\mu) : \begin{cases} -\nu \Delta u + \nabla p = \nu \Delta \varphi_0 & \text{in } \Omega_\mu \\ \nabla \cdot u = 0 & \text{in } \Omega_\mu \\ u = 0 & \text{on } \Gamma_{Side,\mu} \cup \Gamma_{in,\mu} \\ \nu \frac{\partial u}{\partial \overrightarrow{n}} - p \overrightarrow{n} = 0 & \text{on } \Gamma_{out,\mu} \end{cases}$$

Step model



Step model transformation

We consider $\mu \in \mathcal{D} := [0.1, 1.9]$:

$$T_\mu : \quad \Omega_\mu \longrightarrow \hat{\Omega}$$
$$(x, y) \longrightarrow (x, y(\frac{1}{\mu} \mathbb{1}_{\{y<0\}} + \mathbb{1}_{\{y>0\}}))$$

$$T_\mu^{-1} : \quad \hat{\Omega} \longrightarrow \Omega_\mu$$
$$(\hat{x}, \hat{y}) \longrightarrow (\hat{x}, \hat{y}(\mu \mathbb{1}_{\{y<0\}} + \mathbb{1}_{\{y>0\}}))$$

Weak formulation

The associated weak formulation :

$$\left\{ \begin{array}{l} \text{Trouver } (u(\mu), p(\mu)) \in V \times Q \text{ tels que } \forall (q, v) \in V \times Q : \\ a(u, v; \mu) + b(p, v; \mu) = f(v; \mu) \\ b(q, u; \mu) = 0 \end{array} \right.$$

with :

$$a(u, v; \mu) = \int_{\Omega_\mu} \nu \nabla u : \nabla v \, dX$$

$$b(p, v; \mu) = \int_{\Omega_\mu} p \nabla \cdot v \, dX$$

$$f(v; \mu) = \int_{\Omega_\mu} \nu \nabla \varphi_0 : \nabla v \, dX$$

J in the step case

Using the expression of T_μ we can compute $J_{T_\mu^{-1}}$ and $J_{T_\mu^{-1}}(J_{T_\mu^{-1}})^t$:

$$J_{T_\mu^{-1}} = \begin{pmatrix} 1 & 0 \\ 0 & \mu \mathbf{1}_{\{y<0\}} + \mathbf{1}_{\{y>0\}} \end{pmatrix}$$

$$J_{T_\mu^{-1}}(J_{T_\mu^{-1}})^t = \begin{pmatrix} 1 & 0 \\ 0 & \mu^2 \mathbf{1}_{\{y<0\}} + \mathbf{1}_{\{y>0\}} \end{pmatrix}$$

Applied with a

$$\begin{aligned} a(u, v; \mu) &= \int_{\Omega_\mu} \nu \nabla u : \nabla v \, dX \\ &= \int_{\hat{\Omega}} \nu ((\nabla v \circ T_\mu)^t \nabla u \circ T_\mu) : I |J_{T_\mu}| \, d\hat{X} \\ &= \int_{\hat{\Omega}} \nu ((\hat{\nabla} \hat{v})^t \hat{\nabla} \hat{u}) : (J_{T_\mu^{-1}} J_{T_\mu^{-1}}^t) |J_{T_\mu}| \, d\hat{X} \\ &= \nu \int_{\hat{\Omega}} \mathbf{1}_{\{y>0\}} (\nabla \hat{u} : \nabla \hat{v}) + \mathbf{1}_{\{y<0\}} (\mu \partial_x \hat{u} \partial_x \hat{v} + \frac{1}{\mu} \partial_y \hat{u} \partial_y \hat{v}) \, d\hat{X} \\ &= \hat{a}^1(\hat{u}, \hat{v}) + \mu \hat{a}^2(\hat{u}, \hat{v}) + \frac{1}{\mu} \hat{a}^3(\hat{u}, \hat{v}) \\ &= \hat{a}(\hat{u}, \hat{v}; \mu) \end{aligned}$$

Reduced basis settings

We consider a sample $S = \{\mu_p\}_{p=1}^P$ of P values of $\mu \in \mathcal{D}$ and the family of associated solutions $\{w_{1,p}, w_{2,p}, s_p\}_{p=1}^P$. Or for each μ_p , we have : $\{w_{1,p}, w_{2,p}, s_p\} \in \hat{V} \times \hat{Q}$, we can deduct :

$$\hat{V}_P \times \hat{Q}_P := \text{Vect}(\{w_{1,p}, w_{2,p}\}_{p=1}^P) \times \text{Vect}(\{s_p\}_{p=1}^P) \subset \hat{V} \times \hat{Q}$$

And then :

$$\left\{ \begin{array}{l} \text{Trouver } (\hat{u}_p, \hat{p}_p) \in \hat{V}_P \times \hat{Q}_P \text{ tels que } \forall (\hat{q}, \hat{v}) \in \hat{V}_P \times \hat{Q}_P : \\ \hat{a}(\hat{u}_p, \hat{v}; \mu) + \hat{b}(\hat{p}_p, \hat{v}; \mu) = \hat{f}(\hat{v}; \mu) \\ \hat{b}(\hat{q}, \hat{u}_p; \mu) = 0 \end{array} \right.$$

Affine decomposition $a(., .; mu)$, $b(., .; \mu)$ and $f(.; \mu)$

The problem directly admits an affine decomposition

$$\hat{a}(\hat{u}, \hat{v}; \mu) = \sum_{i=1}^3 \theta^i(\mu) a^i(\hat{u}, \hat{v})$$

$$\hat{b}(\hat{u}, \hat{v} : \mu) = \sum_{i=1}^2 \theta^i(\mu) b^i(\hat{u}, \hat{v})$$

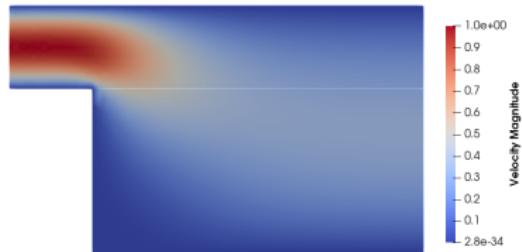
$$\hat{f}(\hat{v}; \mu) = \sum_{i=1}^3 \theta^i(\mu) f^i(\hat{v})$$

It follows that :

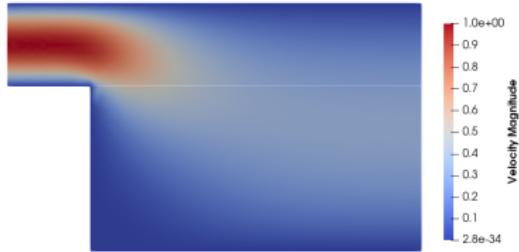
$$\left(\sum_{i=1}^3 \theta^i(\mu) A_i + \sum_{i=1}^2 \theta^i(\mu) B_i \right) \alpha_p(\mu) = \sum_{i=1}^3 \theta^i(\mu) F_i$$

Results : Velocity field $\mu = 0.6$

Finite elem. sol.



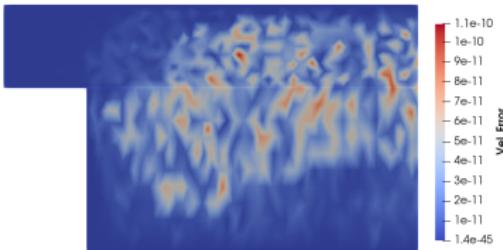
Reduced basis sol.



NDOF : 4009 (P2)
1038 (P1)

N : 9056

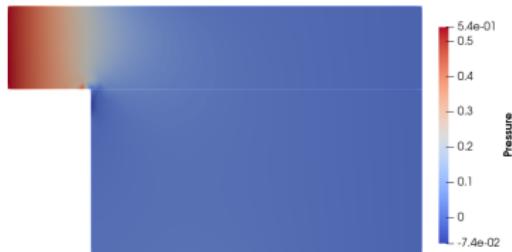
Error



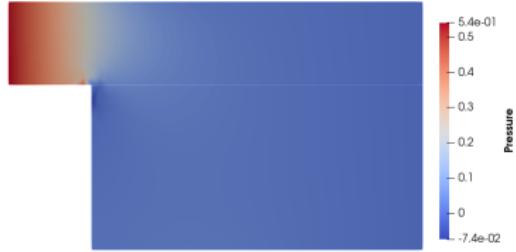
NRB :	(10^{-3})
8	(10^{-3})
10	(10^{-4})
12	(10^{-5})
15	(10^{-6})
18	(10^{-8})

Results : Pressure field $\mu = 0.6$

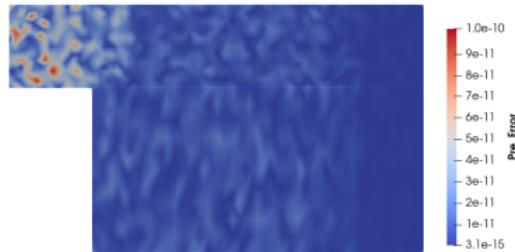
Finite elem. sol.



Reduced basis sol.



Error

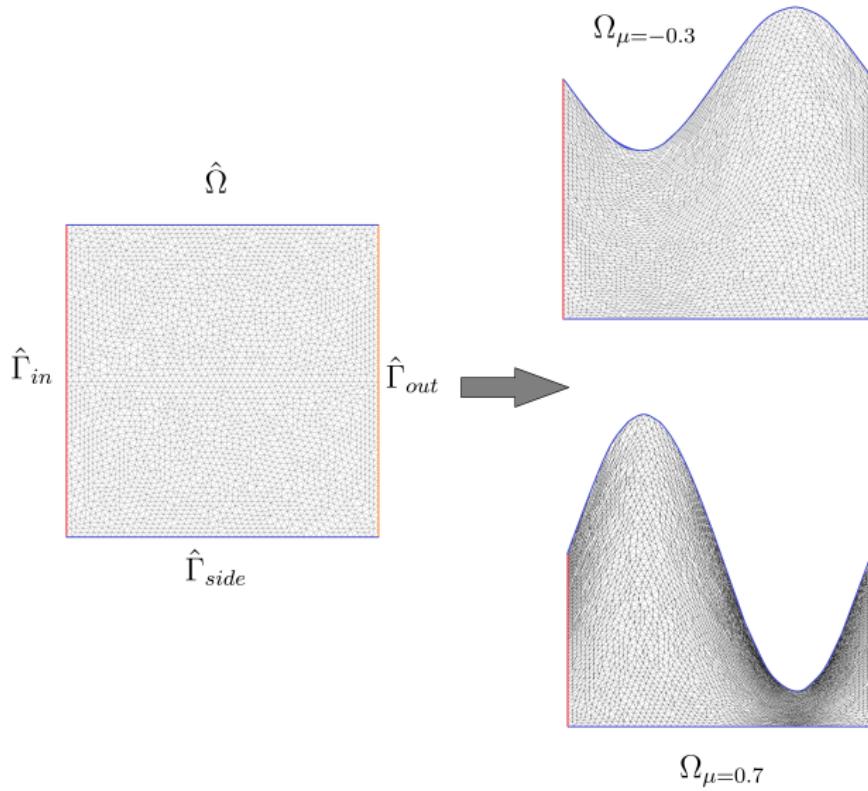


Problem (RHP08)

For $\mu \in [-0.8, 0.8]$, we seek $(u(\mu), p(\mu)) \in (H^1(\Omega))^2 \times L^2(\Omega)$ solution of (\mathcal{P}_μ) such that :

$$(\mathcal{P}_\mu) : \begin{cases} -\nu \Delta u + \nabla p = 0 & \text{in } \Omega_\mu \\ \nabla \cdot u = 0 & \text{in } \Omega_\mu \\ u = 0 & \text{on } \Gamma_{Side,\mu} \\ \nu \frac{\partial u}{\partial \vec{n}} - p \vec{n} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} & \text{on } \Gamma_{in,\mu} \\ \nu \frac{\partial u}{\partial \vec{n}} - p \vec{n} = 0 & \text{on } \Gamma_{out,\mu} \end{cases}$$

Stenosis model (RHP08)



Stenosis model (RHP08)

We consider $\mu \in \mathcal{D} := [-0.8, 0.8]$:

$$\begin{aligned} T_\mu : \quad \Omega_\mu &\longrightarrow \hat{\Omega} \\ (x, y) &\longrightarrow (x, (1 + \mu \sin(2\pi x))y) \end{aligned}$$

$$\begin{aligned} T_\mu^{-1} : \quad \hat{\Omega} &\longrightarrow \Omega_\mu \\ (\hat{x}, \hat{y}) &\longrightarrow \left(\hat{x}, \frac{1}{1 + \mu \sin(2\pi \hat{x})}\hat{y}\right) \end{aligned}$$

J in the stenose case

Using the expression of T_μ we can compute $J_{T_\mu^{-1}}$ and $J_{T_\mu^{-1}}(J_{T_\mu^{-1}})^t$:

$$J_{T_\mu^{-1}} = \begin{pmatrix} 1 & 0 \\ -\frac{2\pi\mu \cos(2\pi x)}{(1+\mu \sin(2\pi x))}y & \frac{1}{1+\mu \sin(2\pi x)} \end{pmatrix}$$

$$J_{T_\mu^{-1}}(J_{T_\mu^{-1}})^t = \begin{pmatrix} 1 & -\frac{2\pi\mu \cos(2\pi x)}{(1+\mu \sin(2\pi x))}y \\ -\frac{2\pi\mu \cos(2\pi x)}{(1+\mu \sin(2\pi x))}y & \left(\frac{2\pi\mu \cos(2\pi x)}{(1+\mu \sin(2\pi x))}y\right)^2 + \left(\frac{1}{1+\mu \sin(2\pi x)}\right)^2 \end{pmatrix}$$

$$\left\{ \begin{array}{l} \text{Find } (\hat{u}, \hat{p}) \in \hat{V} \times \hat{Q} \text{ such that } \forall (\hat{q}, \hat{v}) \in \hat{V} \times \hat{Q}: \\ \hat{a}(\hat{u}, \hat{v}; \mu) + \hat{b}(\hat{p}, \hat{v}; \mu) = \hat{f}(\hat{v}; \mu) \\ \hat{b}(\hat{q}, \hat{u}; \mu) = 0 \end{array} \right.$$

Reduced basis settings

We consider a sample $S = \{\mu_p\}_{p=1}^P$ of P values of $\mu \in \mathcal{D}$ and the family of associated solutions $\{w_{1,p}, w_{2,p}, s_p\}_{p=1}^P$. Or for each μ_p , we have : $\{w_{1,p}, w_{2,p}, s_p\} \in \hat{V} \times \hat{Q}$, we can deduct :

$$\hat{V}_P \times \hat{Q}_P := \text{Vect}(\{w_{1,p}, w_{2,p}\}_{p=1}^P) \times \text{Vect}(\{s_p\}_{p=1}^P) \subset \hat{V} \times \hat{Q}$$

And then :

$$\left\{ \begin{array}{l} \text{Trouver } (\hat{u}_p, \hat{p}_p) \in \hat{V}_P \times \hat{Q}_P \text{ tels que } \forall (\hat{q}, \hat{v}) \in \hat{V}_P \times \hat{Q}_P : \\ \hat{a}(\hat{u}_p, \hat{v}; \mu) + \hat{b}(\hat{p}_p, \hat{v}; \mu) = \hat{f}(\hat{v}; \mu) \\ \hat{b}(\hat{q}, \hat{u}_p; \mu) = 0 \end{array} \right.$$

Affine decomposition $a(., .; mu)$, $b(., .; \mu)$

Using the Empirical Interpolation Method (EIM,[4]), we can find :

$$\hat{a}(\hat{u}, \hat{v}; \mu) = \sum_{i=1}^{19} \theta^i(\mu) a^i(\hat{u}, \hat{v})$$

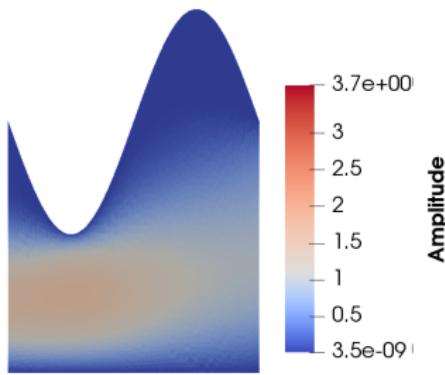
$$\hat{b}(\hat{u}, \hat{v} : \mu) = \sum_{i=1}^4 \theta^i(\mu) b^i(\hat{u}, \hat{v})$$

It follow that :

$$\left(\sum_{i=1}^{19} \theta^i(\mu) A_i + \sum_{i=1}^4 \theta^i(\mu) B_i \right) \alpha_p(\mu) = F$$

Results : Velocity field $\mu = 0.6$

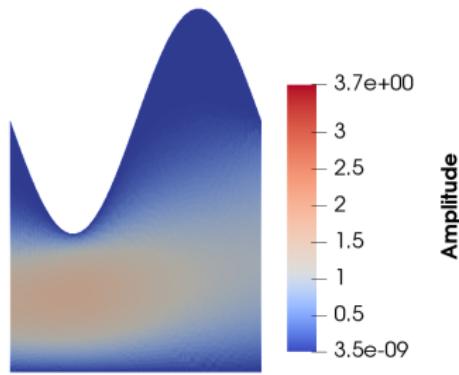
Finite elem. sol.



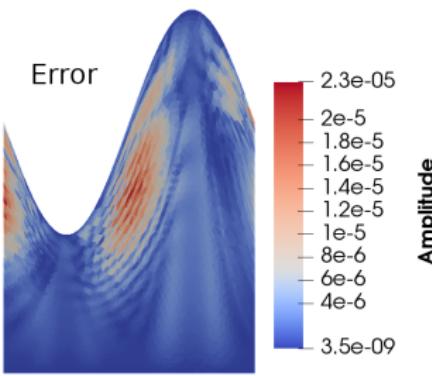
NDOF : 11969 (P2)
3043 (P1)

N = 26981

Reduced basis sol.

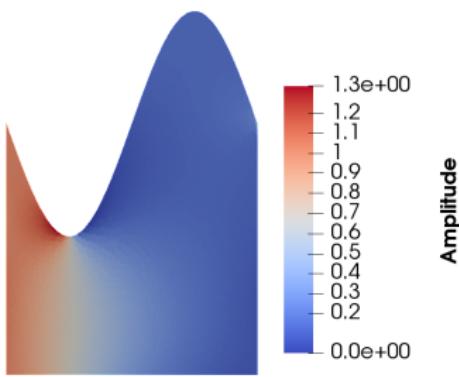


NRB : 22 (10^{-2})
30 (10^{-3})
35 (10^{-4})
43 (10^{-5})

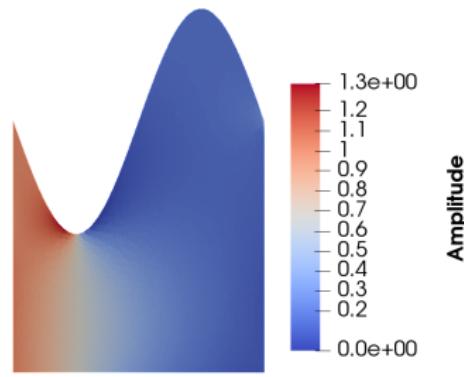


Results : Pressure field $\mu = 0.6$

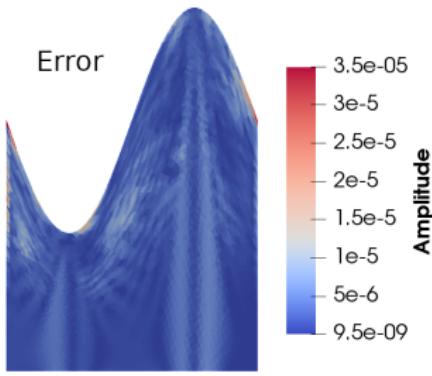
Finite elem. sol.



Reduced basis sol.



Error



Results : Convergence

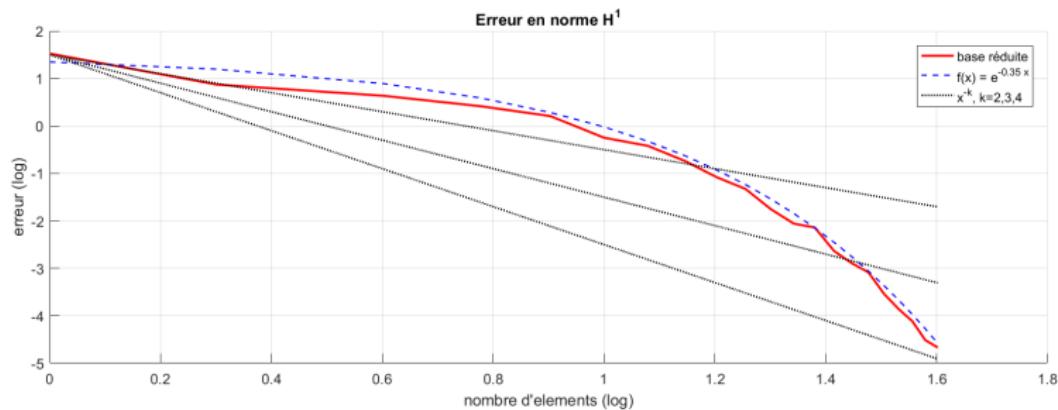


FIGURE – Error evolution

1 Introduction

2 Reduced basis method

3 Examples

- Stokes equations
- Stokes equations with parametrized geometry (affine)
- Stokes equations with parametrized geometry (non-affine)

4 Conclusion & Perspectives

Conclusion & Perspectives

- Unsteady problem (with Greedy-POD)
- Better use of estimations
- Navier-Stokes equations

Conclusion

Thank you

Biblio

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Transformation Lemma 1

Lemme

Let Ω_0 be an open subset of \mathbb{R}^n , T a smooth diffeomorphism and $1 \leq p \leq +\infty$. Then $f \in L^p(T(\Omega_0))$ if and only if $f \circ T \in L^p(\Omega_0)$, we also have :

$$\int_{T(\Omega_0)} f \, dX = \int_{\Omega_0} f \circ T \, |J_T| \, dX$$

Furthermore, $f \in W^{1,p}(T(\Omega_0))$ if and only if $f \circ T \in W^{1,p}(\Omega_0)$, we also :

$$(\nabla f) \circ T = ((J_T)^{-1})^t \nabla(f \circ T)$$

Transformation Lemma 2

Lemme

Let Ω_0 be a bounded open subset \mathbb{R}^n , T a smooth diffeomorphism. If $f \in L^1(\partial T(\Omega_0))$ then $f \circ T \in L^1(\partial\Omega_0)$, and we have :

$$\int_{\partial T(\Omega_0)} f \, dS = \int_{\partial\Omega_0} f \circ T \, |J_T| \, \|((J_T)^{-1})^t \cdot \vec{n}\|_{\mathbb{R}^n} \, dS$$