Numerical Methods for PDE-Constrained Optimization of Particle Dynamics

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12th July 2021

Structure of the Talk

- ► The Optimization Problem
- ► Numerical Methods
 - ► Pseudospectral and Spectral Element Methods
 - ► Fixed Point Algorithm
 - ► Newton-Krylov Algorithm
- ► Results

The Optimization Problem

$$\min_{\rho,\vec{w}} \quad \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$

subject to:

$$\partial_t
ho =
abla^2
ho -
abla \cdot (
ho ec{w}) +
abla \cdot (
ho
abla V_{\mathsf{ext}}) +
abla \cdot \int_{\Omega}
ho(ec{x})
ho(ec{x}')
abla V_2(|ec{x} - ec{x}'|) dec{x}' \qquad ext{in } \Sigma$$

BC and IC:

$$\frac{\partial \rho}{\partial n} - \rho \vec{w} \cdot \vec{n} + \rho \frac{\partial V_{\text{ext}}}{\partial n} + \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \frac{\partial V_2}{\partial n} (|\vec{x} - \vec{x}'|) d\vec{x}' = 0$$

$$\rho(0, \vec{x}) = \rho_0(\vec{x})$$

on ∂Σ

The Optimization Problem

The (first-order) optimality system

$$\begin{split} \partial_t \rho &= \nabla^2 \rho - \nabla \cdot (\rho \vec{w}) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \partial_t q &= -\nabla^2 q - \nabla q \cdot \vec{w} + \nabla q \cdot \nabla V_{\text{ext}} + \int_{\Omega} \rho(\vec{x}') \bigg(\nabla q(\vec{x}) + \nabla q(\vec{x}') \bigg) \cdot \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \vec{w} &= -\frac{1}{\beta} \rho \nabla q \end{split}$$

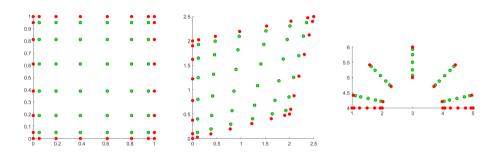
$$\rho(0, \vec{x}) = \rho_0(\vec{x}), \qquad a(T, \vec{x}) = 0, \qquad +BCs$$

Numerical Methods

- ► Challenge 1: Particle interaction term is nonlinear and nonlocal (+ nonlocal BCs). How to avoid shortcomings of standard methods (FEM/FDM)?
 - ⇒ Pseudospectral Method AND
 - ⇒ Spectral Element Method
- ► Challenge 2: One PDE has an initial, the other a final time condition. The Laplacians have opposite signs.

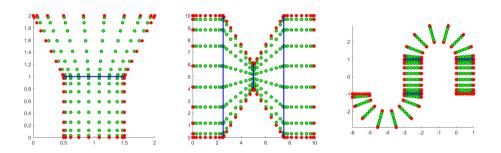
 How to do time stepping?
 - ⇒ Fixed Point Algorithm OR
 - ⇒ Newton-Krylov Algorithm

Pseudospectral Method



- ► Reduce both PDEs to systems of ODEs.
- ► Discretize time (accurate interpolation).
- ► Equations can now be solved using the Fixed Point Algorithm (with DAE solvers) or the Newton-Krylov Algorithm.

Spectral Element Method



- ▶ Discretize PDE on each element using pseudospectral methods.
- ► Match solution and flux between elements.

Fixed Point Algorithm

The (first-order) optimality system

$$\begin{split} \partial_t \rho &= \nabla^2 \rho - \nabla \cdot (\rho \vec{w}) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \partial_t q &= -\nabla^2 q - \nabla q \cdot \vec{w} + \nabla q \cdot \nabla V_{\text{ext}} + \int_{\Omega} \rho(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \vec{w} &= -\frac{1}{\beta} \rho \nabla q \end{split}$$

$$\rho(0, \vec{x}) = \rho_0(\vec{x}), \qquad q(T, \vec{x}) = 0,$$
 +BCs

Fixed Point Algorithm

Initialize with guess $\vec{w}^{(0)}$.

1. Solve

$$\partial_t
ho =
abla^2
ho -
abla \cdot (
ho ec{w}^{(i)}) +
abla \cdot (
ho
abla V_{ext}) +
abla \cdot \int_{\Omega}
ho(ec{x})
ho(ec{x}')
abla V_2(|ec{x} - ec{x}'|) dec{x}'.$$

- 2. Solve $\partial_{\tau}q = \nabla^{2}q + \nabla q \cdot \vec{w}^{(i)} \nabla q \cdot \nabla V_{ext} \int_{\Omega} \rho^{(i)}(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_{2}(|\vec{x} \vec{x}'|) d\vec{x}'.$
- 3. Solve $\vec{w}_g^{(i)} = -\frac{1}{\beta} \rho^{(i)} \nabla q^{(i)}$.
- 4. Measure the error: $\mathcal{E} = ||\vec{w}^{(i)} \vec{w}_g^{(i)}||$.
- 5. Update control, with $\lambda \in [0,1]$: $\vec{w}^{(i+1)} = (1-\lambda)\vec{w}^{(i)} + \lambda \vec{w}_g^{(i)}$.

Iterate until $\mathcal{E} < TOL$.

Reminder: The Optimization Problem

$$\min_{\rho,\vec{w}} \quad \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$

subject to:

$$\partial_t
ho =
abla^2
ho -
abla \cdot (
ho ec{w}) +
abla \cdot (
ho
abla V_{\mathsf{ext}}) +
abla \cdot \int_{\Omega}
ho(ec{x})
ho(ec{x}')
abla V_2(|ec{x} - ec{x}'|) dec{x}' \qquad ext{in } \Sigma$$

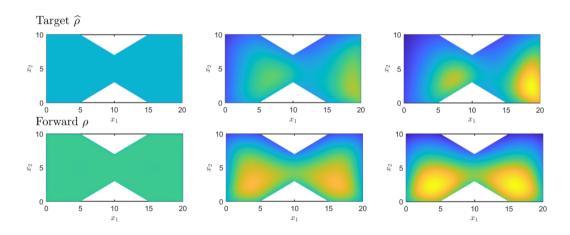
BC and IC:

$$\begin{split} &\frac{\partial \rho}{\partial n} - \rho \vec{w} \cdot \vec{n} + \rho \frac{\partial V_{ext}}{\partial n} + \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \frac{\partial V_2}{\partial n} (|\vec{x} - \vec{x}'|) d\vec{x}' = 0 \\ &\rho(0, \vec{x}) = \rho_0(\vec{x}) \end{split}$$

on $\partial \Sigma$

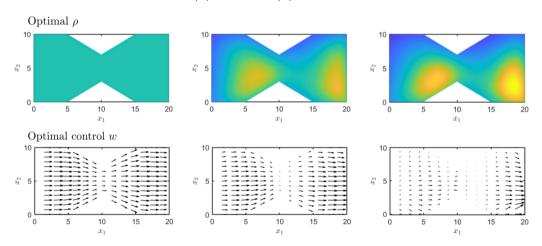
Fixed Point Algorithm Results

Overall Cost:
$$\mathcal{J} = \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$
, $\mathcal{J}_{\vec{w} = \vec{0}} = 0.0484$.



Fixed Point Algorithm Results

Overall Cost:
$$\mathcal{J} = \frac{1}{2} \| \rho - \widehat{\rho} \|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \| \vec{w} \|_{L_2(\Sigma)}^2$$
, $\mathcal{J}_{\vec{w} = \vec{0}} = 0.0484$, $\mathcal{J}_{\text{opt}} = 0.0146$.



The (first-order) optimality system

$$\begin{split} \partial_t \rho &= \nabla^2 \rho - \nabla \cdot (\rho \vec{w}) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \partial_t q &= -\nabla^2 q - \nabla q \cdot \vec{w} + \nabla q \cdot \nabla V_{\text{ext}} + \int_{\Omega} \rho(\vec{x}') \bigg(\nabla q(\vec{x}) + \nabla q(\vec{x}') \bigg) \cdot \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \vec{w} &= -\frac{1}{\beta} \rho \nabla q \end{split}$$

$$\rho(0, \vec{x}) = \rho_0(\vec{x}), \qquad q(T, \vec{x}) = 0,$$
 +BCs

$$\begin{split} \partial_t \rho &= \nabla^2 \rho + \frac{1}{\beta} \nabla \cdot (\rho \rho \nabla \mathbf{q}) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \partial_t q &= -\nabla^2 q + \frac{1}{\beta} \nabla q \cdot \rho \nabla \mathbf{q} + \nabla q \cdot \nabla V_{\text{ext}} \\ &+ \int_{\Omega} \rho(\vec{x}') \bigg(\nabla q(\vec{x}) + \nabla q(\vec{x}') \bigg) \cdot \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \\ \rho(0, \vec{x}) &= \rho_0(\vec{x}), \qquad q(T, \vec{x}) = 0, \qquad + \text{BCs} \end{split}$$

$$r_{\rho}(t) = \int_{0}^{t} \left(\nabla^{2} \rho + \frac{1}{\beta} \nabla \cdot (\rho^{2} \nabla q) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right.$$
$$\left. - \partial_{\tau} \rho \right) d\tau$$
$$r_{q}(t) = \int_{0}^{t} \left(-\nabla^{2} q + \frac{1}{\beta} \rho \nabla q \cdot \nabla q + \nabla q \cdot \nabla V_{\text{ext}} \right.$$
$$\left. + \int_{\Omega} \rho(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' - \partial_{\tau} q \right) d\tau$$

$$r_{\rho}(t) = \int_{0}^{t} \left(\nabla^{2} \rho + \frac{1}{\beta} \nabla \cdot (\rho^{2} \nabla q) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right.$$
$$\left. - \partial_{\tau} \rho \right) d\tau$$
$$r_{q}(t) = \int_{0}^{t} \left(-\nabla^{2} q + \frac{1}{\beta} \rho \nabla q \cdot \nabla q + \nabla q \cdot \nabla V_{\text{ext}} \right.$$
$$\left. + \int_{\Omega} \rho(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' - \partial_{\tau} q \right) d\tau$$

$$r_{\rho}(t) = \int_{0}^{t} \left(\nabla^{2} \rho + \frac{1}{\beta} \nabla \cdot (\rho^{2} \nabla q) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\tau$$
$$-\rho(t) + \rho(0)$$
$$r_{q}(t) = \int_{0}^{t} \left(-\nabla^{2} q + \frac{1}{\beta} \rho \nabla q \cdot \nabla q + \nabla q \cdot \nabla V_{\text{ext}} \right)$$

 $+ \int_{\Omega} \rho(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_2(|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\tau - q(t) + q(0)$

$$r_{\rho}(t) = \int_{0}^{t} \left(\nabla^{2} \rho + \frac{1}{\beta} \nabla \cdot (\rho^{2} \nabla q) + \nabla \cdot (\rho \nabla V_{\text{ext}}) + \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\tau$$

$$-\rho(t) + \rho(0)$$

$$r_{q}(t) = \int_{0}^{t} \left(-\nabla^{2} q + \frac{1}{\beta} \rho \nabla q \cdot \nabla q + \nabla q \cdot \nabla V_{\text{ext}} \right)$$

$$+ \int_{\Omega} \rho(\vec{x}') \left(\nabla q(\vec{x}) + \nabla q(\vec{x}') \right) \cdot \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\tau - q(t) + q(0)$$

Discretizing in space:

$$egin{pmatrix} r_{
ho}(t) \ r_{q}(t) \end{pmatrix} = egin{pmatrix} \int_{0}^{t} F(
ho,q, au) d au \ \int_{0}^{t} G(
ho,q, au) d au \end{pmatrix} + egin{pmatrix} -
ho(t) +
ho(0) \ -q(t) + q(0) \end{pmatrix}$$

$$egin{pmatrix} egin{pmatrix} r_{
ho}(t) \ r_{q}(t) \end{pmatrix} = egin{pmatrix} \int_{0}^{t} F(
ho,q, au) d au \ \int_{0}^{t} G(
ho,q, au) d au \end{pmatrix} + egin{pmatrix} -
ho(t) +
ho(0) \ -q(t) + q(0) \end{pmatrix}$$

Numerical quadrature:

$$R([\rho, q], t) = \begin{pmatrix} Q(t)F(\rho, q) \\ Q(t)G(\rho, q) \end{pmatrix} + \begin{pmatrix} -\rho(t) + \rho(0) \\ -q(t) + q(0) \end{pmatrix}$$

Define $\mathbf{y} := [\rho, q]$. Full residual vector:

$$\mathbf{R}(\mathbf{y}) = [R(\mathbf{y}, t_0), R(\mathbf{y}, t_1), ..., R(\mathbf{y}, t_n)].$$

Aim: Approximate R(y) = 0, with $y := [\rho, q]$.

► Update **y** using a Newton step

$$\mathbf{y}^{(i+1)} = \mathbf{y}^{(i)} + \left[D\mathbf{R} \left(\mathbf{y}^{(i)} \right) \right]^{-1} \mathbf{R} \left(\mathbf{y}^{(i)} \right).$$

- ► Approximate $DR(y^{(i)})$.
- ▶ Approximate

$$DR(\mathbf{y}^{(i)})\mathbf{x} = R(\mathbf{y}^{(i)}),$$

using GMRES and the preconditioner in Güttel and Pearson¹.

¹S. Güttel and J. W. Pearson. "A spectral-in-time Newton–Krylov method for nonlinear PDE-constrained optimization". In: *IMA Journal of Numerical Analysis* (2021).

The Optimization Problem

$$\min_{\rho,\vec{w}} \quad \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$

subject to:

$$\partial_t
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abla V_2(|ec{x} - ec{x}'|) dec{x}' \qquad ext{in } \Sigma$$

BC and IC:

$$\frac{\partial \rho}{\partial n} - \rho \vec{w} \cdot \vec{n} + \rho \frac{\partial V_{\text{ext}}}{\partial n} + \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \frac{\partial V_2}{\partial n} (|\vec{x} - \vec{x}'|) d\vec{x}' = 0$$

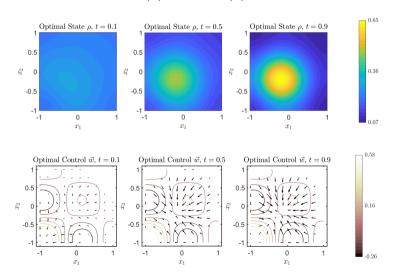
$$\rho(0, \vec{x}) = \rho_0(\vec{x})$$

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on $\partial \Sigma$

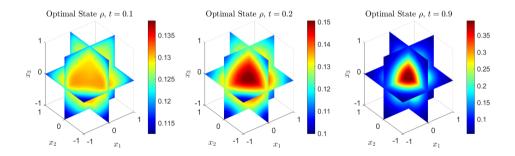
Newton Krylov Result 2D

Overall Cost: $\mathcal{J} = \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$, $\mathcal{J}_{\vec{w} = \vec{0}} = 0.0209$, $\mathcal{J}_{opt} = 0.0026$.



Newton Krylov Result 3D

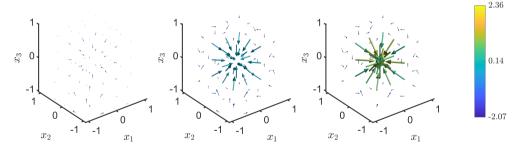
Overall Cost:
$$\mathcal{J} = \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$
, $\mathcal{J}_{\vec{w} = \vec{0}} = 0.0477$, $\mathcal{J}_{opt} = 0.0059$.



Newton Krylov Result 3D

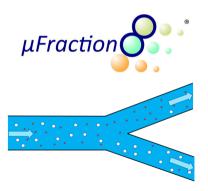
Overall Cost:
$$\mathcal{J} = \frac{1}{2} \| \rho - \widehat{\rho} \|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \| \vec{w} \|_{L_2(\Sigma)}^2$$
, $\mathcal{J}_{\vec{w} = \vec{0}} = 0.0477$, $\mathcal{J}_{opt} = 0.0059$.

Optimal Control $\vec{w}, t = 0.1$ Optimal Control $\vec{w}, t = 0.5$ Optimal Control $\vec{w}, t = 0.9$



Next steps

Industrial partners of the PhD





Summary

Up to now:

Developed a numerical framework for solving PDE-constrained optimization problems.

Current:

- ► More complex domains.
- Extended models.
- Different boundary conditions.

Up next:

- ► Application of the Newton-Krylov Algorithm to more complex domains.
- ► Application of the method to other extended models.
- Application of the numerical framework to industrial processes.



Aduamoah, M. et al. "PDE-constrained optimization models and pseudospectral methods for multiscale particle dynamics". In: *Preprint* (2020).



Güttel, S. and J. W. Pearson. "A spectral-in-time Newton–Krylov method for nonlinear PDE-constrained optimization". In: *IMA Journal of Numerical Analysis* (2021).



Nold, A. et al. "Pseudospectral methods for density functional theory in bounded and unbounded domains". In: *Journal of Computational Physics* 334 (2017), pp. 639–664. URL:

https://datashare.is.ed.ac.uk/handle/10283/2647(2DChebClass).

2D Results Table

		$eta=10^{-5}$	$eta=10^{-3}$	$eta=10^{-1}$	$eta=10^1$	$eta=10^3$
$\kappa = 0$	\mathcal{J}_{uc}	$2,67 \cdot 10^{-2}$				
		$8,23 \cdot 10^{-5}$				
$\kappa=1$	\mathcal{J}_{uc}	$3,29 \cdot 10^{-2}$				
	\mathcal{J}_{c}	$1,16 \cdot 10^{-4}$	$5,44 \cdot 10^{-3}$	$3,13 \cdot 10^{-2}$	$3,29 \cdot 10^{-2}$	$3,29 \cdot 10^{-2}$
$\kappa = -1$		$2,09 \cdot 10^{-2}$				
	\mathcal{J}_{c}	$5,71 \cdot 10^{-5}$	$2,63 \cdot 10^{-3}$	$1,92 \cdot 10^{-2}$	$2,09 \cdot 10^{-2}$	$2,09 \cdot 10^{-2}$

Table: Flow Control No-Flux Problem: Cost when $\vec{w}=\vec{0}$ and optimal control cost for a range of $\kappa,~\beta.$

Optimization for DDFT

A more general DDFT model

$$\min_{\rho,\vec{w}} \quad \frac{1}{2} \|\rho - \widehat{\rho}\|_{L_2(\Sigma)}^2 + \frac{\beta}{2} \|\vec{w}\|_{L_2(\Sigma)}^2$$

subject to:

$$\begin{split} \partial_t \rho &= \nabla \cdot \left(\rho \nabla \frac{\delta \mathcal{F}[\rho]}{\delta \rho} - \rho \vec{w} \right) := -\nabla \cdot \vec{j} &\quad \text{in } \Sigma \\ \mathcal{F}[\rho] &= \mathcal{F}_{id}[\rho] + \mathcal{F}_{ext}[\rho] + \mathcal{F}_{int}[\rho] + \int_{\Omega} \rho \left(-1 - \ln(1 - a\rho) + \frac{1}{1 - a\rho} \right) d\vec{x} \end{split}$$

BC and IC:

$$\vec{j} \cdot \vec{n} = 0$$
 on $\partial \Sigma$ $\rho(0, \vec{x}) = \rho_0(\vec{x})$

Deriving optimality conditions

Deriving (first-order) optimality conditions

Define the Lagrangian $\mathcal{L}(\rho, \vec{w}, q)$:

$$\begin{split} \mathcal{L}(\rho, \vec{w}, q) &= \frac{1}{2} \| \rho - \widehat{\rho} \|_{L_{2}(\Sigma)}^{2} + \frac{\beta}{2} \| \vec{w} \|_{L_{2}(\Sigma)}^{2} \\ &+ \int_{\Sigma} q \left(\partial_{t} \rho - \nabla^{2} \rho + \nabla \cdot (\rho \vec{w}) - \nabla \cdot \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \nabla V_{2}(|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\vec{x} dt \\ &+ \int_{\partial \Sigma} q \left(\frac{\partial \rho}{\partial n} - \rho \vec{w} \cdot \vec{n} + \int_{\Omega} \rho(\vec{x}) \rho(\vec{x}') \frac{\partial V_{2}}{\partial n} (|\vec{x} - \vec{x}'|) d\vec{x}' \right) d\vec{x} dt \end{split}$$

- 1. Take derivatives of $\mathcal{L}(\rho, \vec{w}, q)$ with respect to ρ , \vec{w} and q.
- 2. Set derivatives to zero to find stationary points.

Figure References

- ufraction8 Logo. Digital Image. www.ufraction8. ufraction8.com
- WEST Logo. Digital Image.

 WEST Brewery www.westbeer.com

Some References

M. Aduamoah et al. "PDE-constrained optimization models and pseudospectral methods for multiscale particle dynamics". In: *Preprint* (2020) and A. Nold et al. "Pseudospectral methods for density functional theory in bounded and unbounded domains". In: *Journal of Computational Physics* 334 (2017), pp. 639–664. URL: https://datashare.is.ed.ac.uk/handle/10283/2647 (2DChebClass)