Assignment 1—Group:

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Abstract

Abstract text goes here, justified and in italics. The abstract would normally be one paragraph long.

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1 Introduction

This template should be used as a starting point for your report.

2 Methods 2

2 Methods

12312323 Lee and Seung [2001] Guan et al. [2012]

3 Experiments

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4 Conclusion

Your conclusion goes at the end, followed by References, which must follow the Vancouver Style (see: www.icmje.org/index.html). References begin below with a header that is centered. Only the first word of an article title is capitalized in the References.

A Appendix

Algorithm 1: The Levenberg–Marquardt algorithm iteratively finds optimal macroscale Robin boundary conditions.

% solution of two layer periodic wave equation where both spring

constant
2 % and density are periodic. Assume dirichlet boundary condition
3 % u(0,t)=u(1,t)=0. Assume initial condition
4 % u(x,0)=sin(pi*x(:))/10 and u_t(x,0)=sin(pi*x(:)).
5 % use explicitly central difference method solve for 0<x<l and
6 % for 0<t<T using n+1 space points and m+1 time points
7 % x(1)..x(n+1) and t(1)..t(m+1)
8 % chen chen 31/03/2014
9 % modified on 9/05/2015 for full plot</pre>

```
10 clear
11 %close all
12 global inf_d
inf_d=inf; %if d>=inf_d d=inf
_{14} {	t global} {	t nvs} % used in many {	t places} so {	t parametrise} and {	t set} {	t just}
      once
_{15} {	t global} {	t nvs2} % used in many places so parametrise and set just
      once
  % compare these eigenvectors
16
  global 1 num_of_node_in_a_period_perlayer;
17
  global discrete h kamplitude kcamplitude rhoamplitude kphase
18
      kcphase rhophase numberoflayer;
19 numberoflayer=2;
20 %rng(449)%77
22 kamplitude=rand(numberoflayer,1);
23 kphase=rand(numberoflayer,1)*pi*2-pi;
24
  kphase=rand(numberoflayer,1)*pi*2*0+0.1;
  kcamplitude=rand(numberoflayer);
  kcamplitude=triu(kcamplitude,1)+triu(kcamplitude,1)';
26
  kcphase=rand(numberoflayer)*pi*2-pi;
27
  kcphase=triu(kcphase,1)+(triu(kcphase,1))';
28
29
  rhoamplitude=rand(numberoflayer,1);
  rhophase=rand(numberoflayer,1)*pi*2-pi;
30
rhophase=rand(numberoflayer,1)*pi*0+0.2;
33 N=15% number of micro grid intervals in space
34 L=pi% spatial domain
h=L/N;
36 x=(0:h:L)';
  midportion=1;
37
38 discrete=0;% if discrete, above phase and amplitude will not be
      used. Instead, specify the density and elasticities in files
      macro_rho, macro_kc and macro_k
39
_{
m 40} %% This trunk of code allow me to specify any micro function e.g
41 %non-trig functions
42 %microscale
43 num_of_node_in_a_period_perlayer=2%floor(N/num_of_ce7ylls);
```

```
num_of_cells=floor((N+1)/num_of_node_in_a_period_perlayer);
44
  num_of_node_in_a_cell=num_of_node_in_a_period_perlayer*
45
     numberoflayer;
46 nvs=1:1%floor(num_of_cells/2);
  nvs2=1%:floor(num_of_cells/2);% to optimize these
47
  l=h*num_of_node_in_a_period_perlayer % period for rho and k
48
49 nop=L/l%number of period
50 %% construct B matrix
  rhot=[];
  for j=1:numberoflayer
52
      rhot=[rhot feval(@macro_rho,j,x(1:end))];
54 end
 rhot([1 end],:)=nan;
56 rhotemp=rhot';
  rho=rhotemp(:);
57
58 %% construct A matrix
  K=zeros(numberoflayer, numberoflayer,
59
     num_of_node_in_a_period_perlayer);
60 KC=K;
  K(:,:,num_of_node_in_a_period_perlayer)=diag(macro_k(1:
61
     numberoflayer,...
      (x(num_of_node_in_a_period_perlayer)...
      +x(num_of_node_in_a_period_perlayer+1))/2));%when starting
          the loop we need information about the lateral end spring
  for i=[1:num_of_node_in_a_period_perlayer]
64
      K(:,:,i) = diag(macro_k(1:numberoflayer,(x(i)+x(i+1))/2));
      for j=1:numberoflayer
          for jj=1:numberoflayer
              KC(j,jj,i)=macro_kc(j,jj,x(i));
          end
      end
      KC(:,:,i)=KC(:,:,i)-diag(sum(KC(:,:,i),2))-(...
71
          K(:,:,mod(i-2,num_of_node_in_a_period_perlayer)+1)...
73
          +K(:,:,i));
74
 end
75
77 %% write rho and k into txt file for reduce
 fid = fopen('parameters.txt', 'w');
78
```

```
for j=0:numberoflayer-1
80
           fprintf(fid, 'k%d%d:=%6.4f;\n',i,j,K(j+1,j+1,i+1));
           fprintf(fid, 'rho%d%d:=%6.4f;\n',i,j,feval(@macro_rho,j
               +1,x(i+1));
       end
83
  end
84
  for i=[1:num_of_node_in_a_period_perlayer]-1
85
       for jj=1:numberoflayer-1
86
           for j=0: jj-1
               fprintf(fid, 'kc%d%d%d:=%6.4f;\n',i,j,jj,KC(j+1,jj+1,
88
                   i+1));
89
           end
       end
90
  end
  fprintf(fid, 'nos:=%d;\n', num_of_node_in_a_period_perlayer);
92
  fprintf(fid, 'nol:=%d;\n', numberoflayer);
93
  fprintf(fid,';end;\n',numberoflayer);
94
  fclose(fid);
  if isunix
96
       setenv('PATH', [fileread('/etc/paths')]);
       unix('unset_DYLD_LIBRARY_PATH; reduce<wstrand_Nstep.red');</pre>
98
  elseif ispc
99
       dos('d:\reduce-windows32-20110414\reduce<wstrand_Nstep.red')</pre>
  end
_{
m 03} %% solve the microscale eigen problem
04 %initialise A and u
 %tri diagonal matrix
  A=zeros(numberoflayer*(N-1), numberoflayer*(N+1));
06
  count=0:
07
  for i=1:numberoflayer:numberoflayer*(N-1)
08
      count = count +1;
09
      A(i:i+numberoflayer-1,i:i+3*numberoflayer-1)=...
           [K(:,:,mod(count-1,num_of_node_in_a_period_perlayer)+1)
           ,KC(:,:,mod(count,num_of_node_in_a_period_perlayer)+1)
           ,K(:,:,mod(count,num_of_node_in_a_period_perlayer)+1)];
13
14
  end:
  A=A/h^2;
15
```

```
AA=[eye(numberoflayer) zeros(numberoflayer,numberoflayer*N)
16
      zeros(numberoflayer, numberoflayer*N), eye(numberoflayer)]; %
18
         with Dirichlet boundary condition
19
20 BB=diag(rho);
BB(1:numberoflayer,1:numberoflayer)=0;
BB(end-numberoflayer+1:end,end-numberoflayer+1:end)=0;
24 [v_ori,d_ori]=eig(AA,BB);
25 [d_ori1,j]=sort(-diag(d_ori));
26  v_ori=v_ori(:,j);
<sub>28</sub> v_ori=v_ori(:,abs(d_ori1)<inf_d);
29 d_ori=d_ori1(abs(d_ori1)<inf_d); % get rid of inf</pre>
30 v_ori=v_ori*diag(2./sqrt(sum(v_ori.^2)))*diag(sign(sum(v_ori)));
     %normalise
  avg_matrix=[];
v_ori_avg=v_ori(1:numberoflayer:end,:);
  for ii=2:numberoflayer
34
      v_ori_avg=v_ori_avg+v_ori(ii:numberoflayer:end,:);
з6 end
  v_ori_avg=v_ori_avg/numberoflayer;
37
38
40 v_ori_avg2=v_ori_avg;
41 v_ori_avg2=v_ori_avg2*diag(1./sqrt(sum(v_ori_avg2.^2)));%
     normalise
42
43
44 %% Discretise the homogenized eigenproblem in the domain
     interior
45 % macroscale equation
46 konrho=load('macro');
47    i_homo=2:N;
48
+sparse(i_homo-1,i_homo-1,konrho/h^2,N-1,N+1) ...
```

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```
+sparse(i_homo-1, i_homo+1, konrho/h^2, N-1, N+1));
B=eye(size(A_homo_temp)+[2 0]);
  B(1,1)=0;
54
  B(end, end) = 0;
  [dirichlet_error, v0, d0] = eigenvector_wave( ...
      [0,0], v_ori_avg(:,nvs2), A_homo_temp, i_homo, B, midportion,
58
          num_of_node_in_a_period_perlayer);
  %% Apply Levenberg -- Marquardt algorithm
61
  options = optimset('Algorithm', 'levenberg-marquardt');
62
  % best(1) is the coefficient of dudx on x=0 and best(2) is that
      on x=L
  [bestt,df_v_best] = lsqnonlin(@(xx)...
64
      eigenvector_wave(xx,v_ori_avg2(:,nvs2),A_homo_temp,i_homo,B,
          midportion, num_of_node_in_a_period_perlayer) ...
       ,[0 0]',[],[],options);
  [besterror, vbest, dbest] = eigenvector_wave(bestt, v_ori_avg(:, nvs2)
      , A_homo_temp, i_homo, B, midportion,
      num_of_node_in_a_period_perlayer);
```

References

- Daniel D. Lee and H. Sebastian Seung. Algorithms for non-negative matrix factorization. In T. K. Leen, T. G. Dietterich, and V. Tresp, editors, *Advances in Neural Information Processing Systems* 13, pages 556–562. MIT Press, 2001. URL http://papers.nips.cc/paper/1861-algorithms-for-non-negative-matrix-factorization.pdf.
- N. Guan, D. Tao, Z. Luo, and B. Yuan. Nenmf: An optimal gradient method for nonnegative matrix factorization. *IEEE Transactions on Signal Processing*, 60(6):2882–2898, June 2012. ISSN 1053-587X. doi:10.1109/TSP.2012.2190406.