

Adaptive Isogeometric Methods and Reduced Order Modeling

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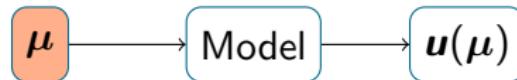
³Department of Mechanical Engineering, TU/e



Contents

- Basics of reduced basis methods
- Reduced Order Models (ROM) for Navier-Stokes
- First step towards certified ROM

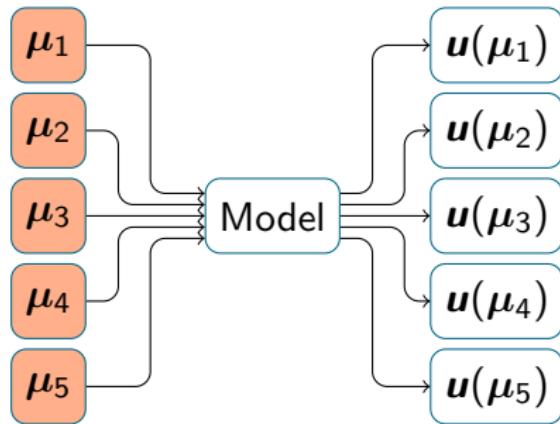
Parameter-dependent models



- We are interested generating solutions $u(\mu)$ to a physical model that depend on a set of pre-determined *parameters*, $\mu \in \mathcal{P}$.
- Parameters can be: viscosity, heat conductivity, varying boundary conditions, geometry changes, etc.

Parameter-dependent models

Motivation: *many-query* applications. E.g. control systems, optimization, inverse problems and real-time responsiveness.



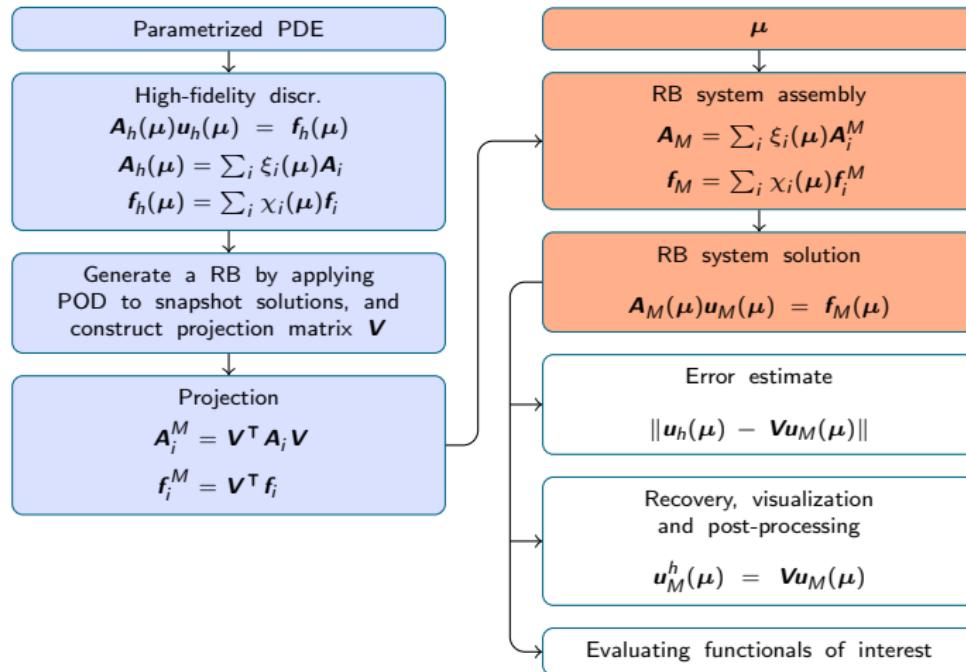
Dimensional reduction

- With conventional (read: FEM, FVM, FDM, and yes, even IGA) methods, this may be impractical if not impossible.
- Too many DoFs N to finish in a realistic timeframe.
- Usually,

$$M = \dim \text{"span"} (\{\boldsymbol{u}(\boldsymbol{\mu}) \mid \boldsymbol{\mu} \in \mathcal{P}\}) \ll N$$

- Idea: create a model with number of DoFs closely matching the physical dimension of the problem.
- Often, $M \sim 100$ or so!

The vision¹



¹See Quarteroni, Manzoni, and Negri 2016.

Our guiding principle

“**Any**” extra cost in the offline stage is worth paying,
no matter how much, if it makes the online stage faster.

Our guiding principle

All is fair in love, war *and the offline stage.*
— John Lyly (*Euphues*; 1579)

Assembly

- Why the insistence on forms like

$$\mathbf{A}_h(\mu) = \sum_i \xi_i(\mu) \mathbf{A}_i, \quad \mathbf{f}_h(\mu) = \sum_i \chi_i(\mu) \mathbf{f}_i$$

- Because it makes *assembly* of reduced models fast.
- Each \mathbf{A}_i and \mathbf{f}_i can be projected independently onto a reduced basis and stored.
- This makes the online stage completely high-fidelity-agnostic.
- Deriving these *affine representations* is the core detail of RBM.

Reduced Order Models (ROM) for Navier-Stokes

Navier-Stokes equations

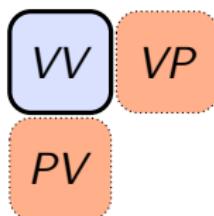
$$\begin{aligned}-\nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p &= \mathbf{f} && \text{in } \Omega, \\ \nabla \cdot \mathbf{u} &= 0 && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g} && \text{on } \Gamma_D, |\Gamma_D| > 0 \\ -p \mathbf{n} + \nu (\nabla \mathbf{u}) \mathbf{n} &= \mathbf{h} && \text{on } \Gamma_N.\end{aligned}$$

Divergence-conforming methods

- Balance between velocity and pressure space is delicate.
- Too many velocity DoFs: poor enforcement of the continuity equation. Too many pressure DoFs: pressure instability.
- A pair of spaces (V, P) is divergence-conforming if $\operatorname{div} V = P$. Ensures the strong (pointwise) form of the continuity equation, and no pressure instabilities.
- IGA unlocks easy construction of such spaces.²

²Buffa, Sangalli, and Vázquez 2010; Evans and Hughes 2013.

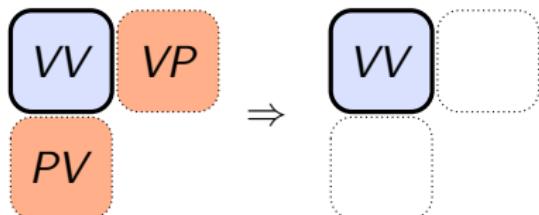
Anatomy of a reduced system



- Usually, the reduced method does not inherit the stability properties of the high-fidelity method.
- Rank-deficient velocity-pressure blocks are common.
- Carefully selecting number of velocity modes and pressure modes seems to help?

$$M_V \approx dM_P$$

Anatomy of a reduced system (cont.)

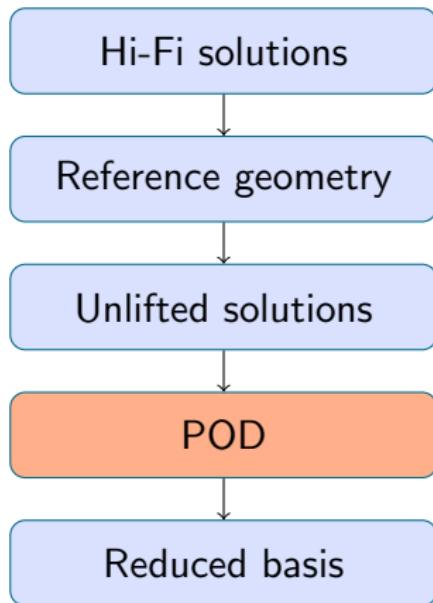


- A divergence-free reduced basis eliminates the coupling, leading to a fully stable velocity-only formulation.
- IGA³ enables divergence-free high-fidelity solutions,⁴ therefore also divergence-free reduced bases.

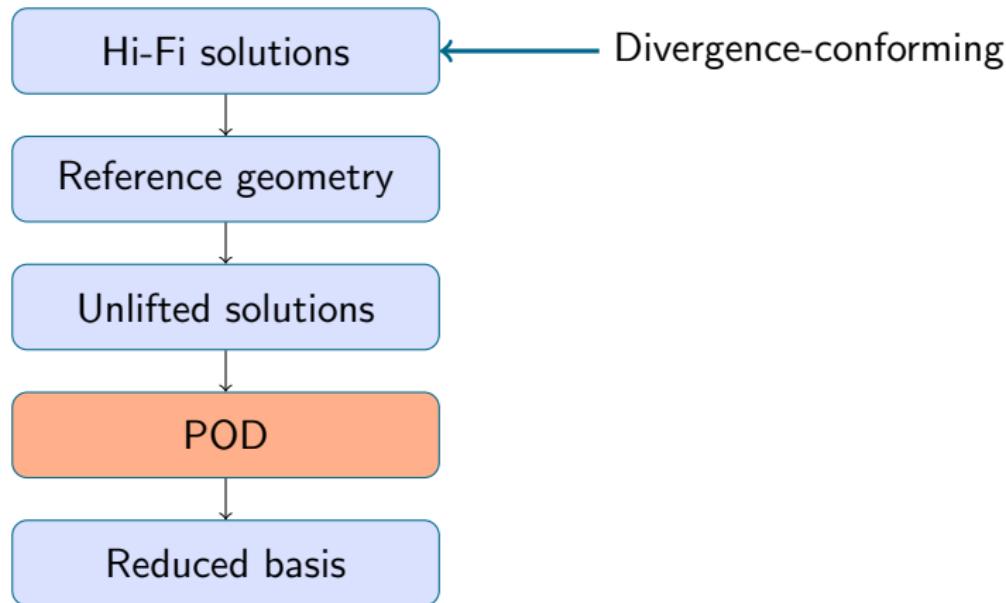
³Hughes, Cottrell, and Bazilevs 2005; Cottrell, Hughes, and Bazilevs 2009.

⁴Evans and Hughes 2013.

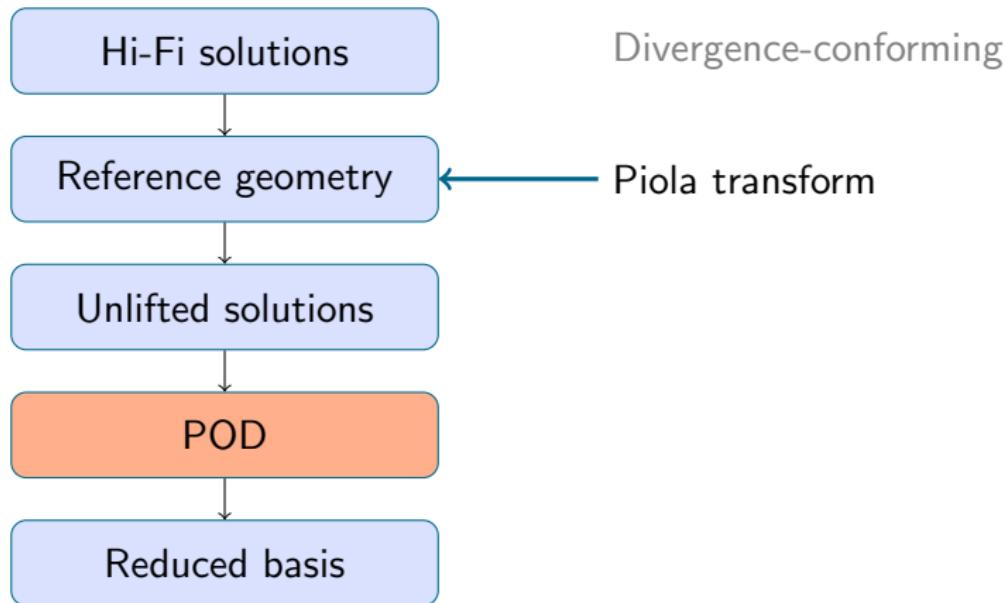
Divergence-free basis



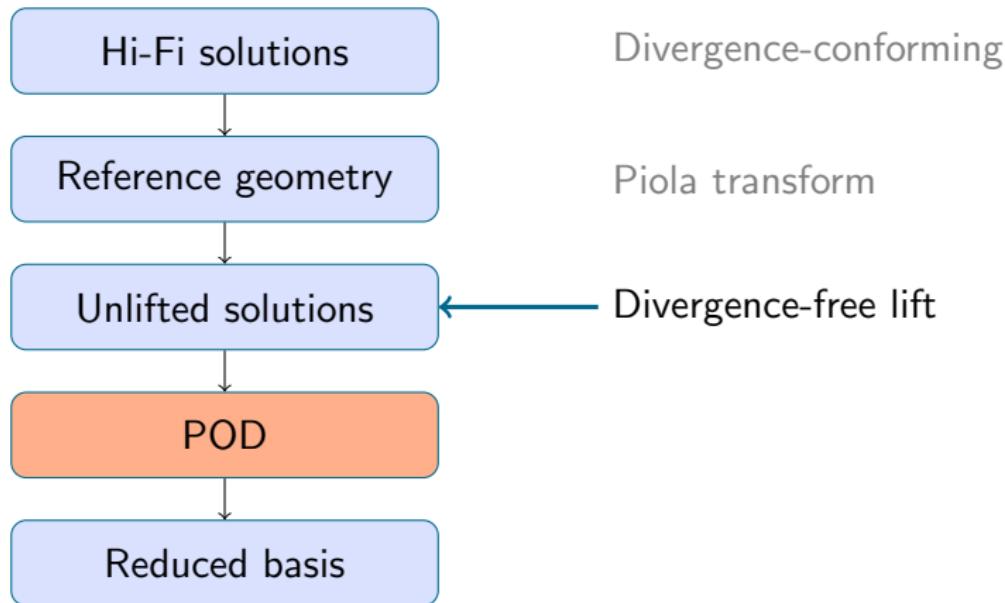
Divergence-free basis



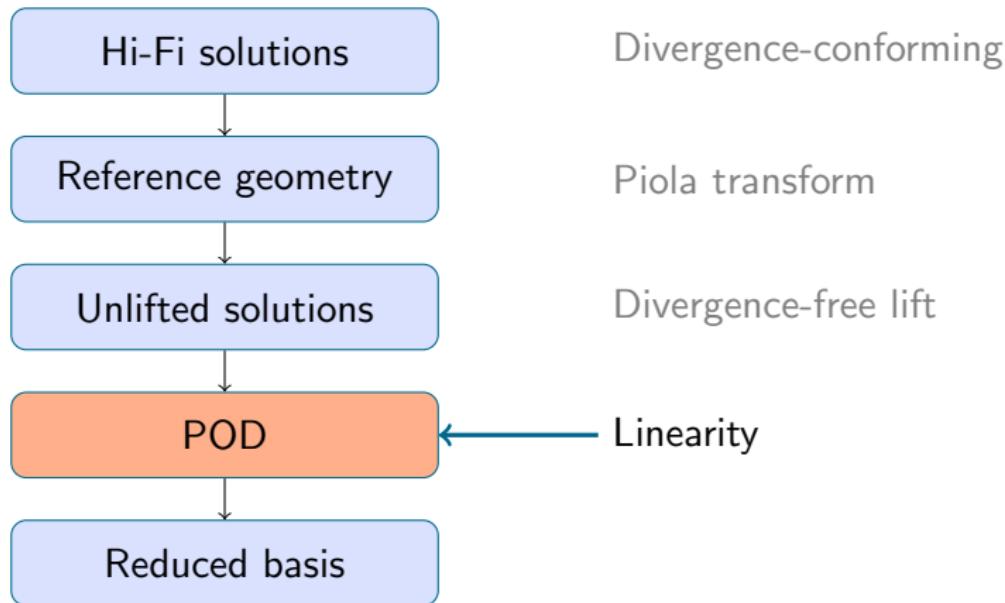
Divergence-free basis



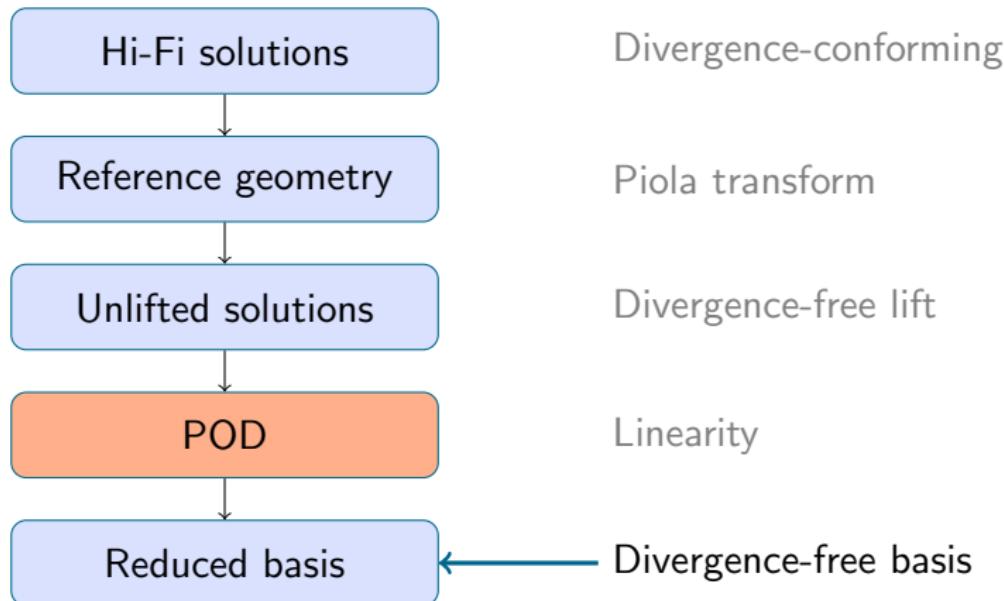
Divergence-free basis



Divergence-free basis

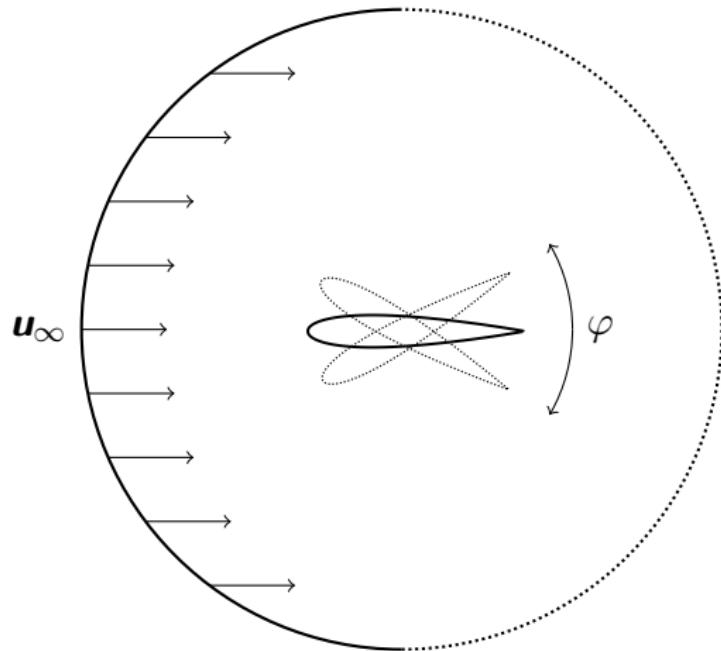


Divergence-free basis

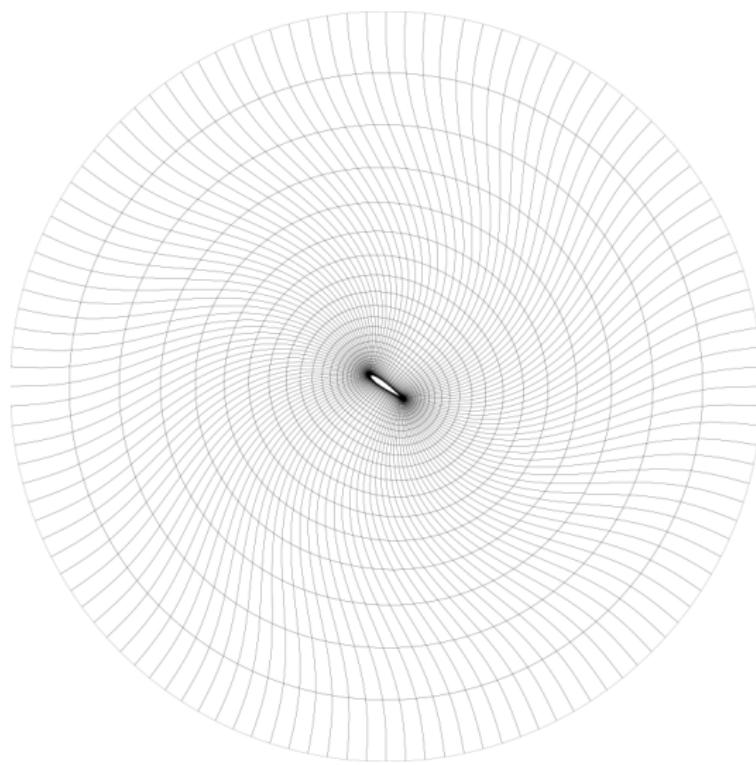


Numerical example: Flow around airfoil

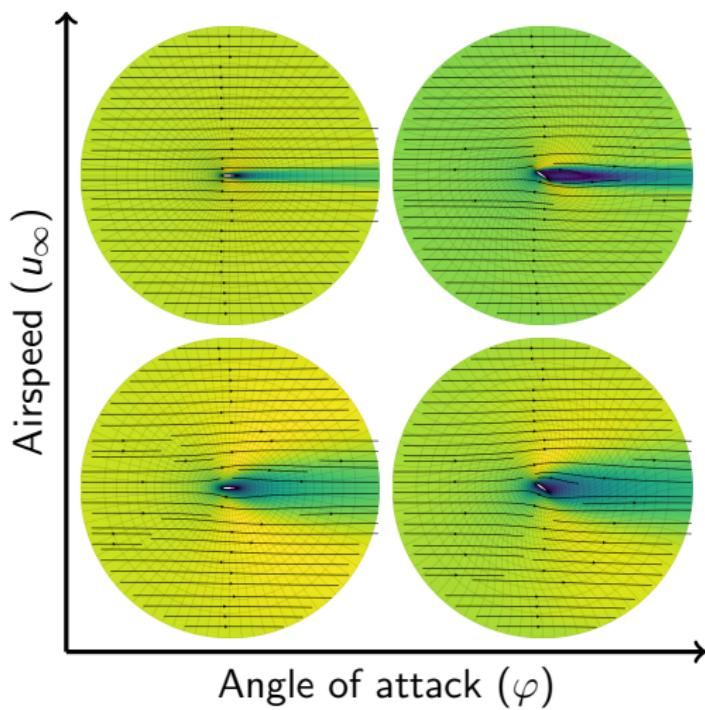
Flow around airfoil



Domain transformation



Parameter space



Problem specification

- We will try two high-fidelity methods: a Taylor-Hood (1,2)-method and an IGA (1,2) divergence-conforming method, with both approaches to pressure recovery.
- The parameter domain was chosen as

$$\mathcal{P} = [-35^\circ, +35^\circ] \times [1 \text{ m/s}, 20 \text{ m/s}].$$

- Only *stationary* Navier-Stokes, with $\nu = \frac{1}{6}$.
- We chose equal number of modes in all spaces: $N_V = N_S = N_P = M$.

Affine representations

- Not possible to express the Navier-Stokes problem as finite sums

$$\mathbf{A}_h(\mu) = \sum_i \xi_i(\mu) \mathbf{A}_i, \quad \mathbf{f}_h(\mu) = \sum_i \chi_i(\mu) \mathbf{f}_i$$

- Instead, we use truncated polynomial series in φ .⁵
- We can expect about 10 digits of accuracy with a reasonable number of terms (~ 25 for TH, ~ 75 for DC).
- Recall: the intention is to encode *all* parameters explicitly in the representation of the bi- or trilinear forms.

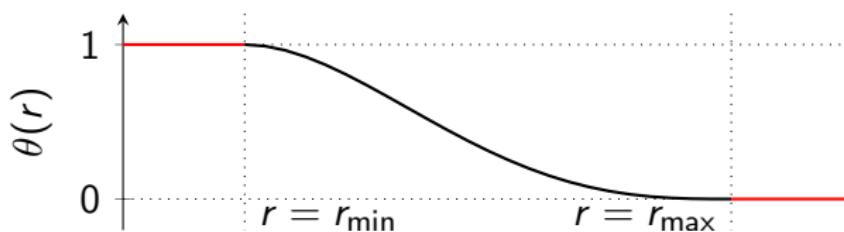
⁵Fonn et al. 2019.

Affine representations (cont.)

- The Jacobian of the domain transformation can be expressed as

$$\mathbf{J} = \mathbf{R}(a)(\mathbf{I} + \varphi \mathbf{PQ})$$

- \mathbf{R} is a rotation matrix through angle a .
- $a(r) = \varphi\theta(r)$, where θ is any suitably smooth “canonical” angle function



- $\mathbf{Q} = \frac{\theta'}{r} \hat{\mathbf{r}} \hat{\mathbf{r}}^T$, and $\mathbf{P} = \mathbf{R}(\pi/2)$.

Affine representations (cont.)

- It can also be determined that, as expected, $\det \mathbf{J} = 1$.
- And

$$\mathbf{J}^{-1} = (\mathbf{I} - \varphi \mathbf{P} \mathbf{Q}) \mathbf{R}(a)^T.$$

- As for \mathbf{R} , we have

$$\mathbf{R}(a) = \sum_i \frac{a^i}{i!} \mathbf{P}^i = \sum_i \varphi^i \mathbf{R}_i$$

where $\mathbf{R}_i = \theta^i \mathbf{P}^i / i!$

- Summary: any expression involving \mathbf{J} , $\det \mathbf{J}$ and \mathbf{J}^{-1} can be given an affine representation in terms of a truncated series expansion of \mathbf{R} .

Affine representations (TH)

$$\begin{aligned}
 (\pi_\mu^* a)(\hat{\mathbf{u}}, \hat{\mathbf{w}}; \varphi) &= \nu \int_{\hat{\Omega}} (\mathbf{J}^{-\top} \nabla) \hat{\mathbf{u}} : (\mathbf{J}^{-\top} \nabla) \hat{\mathbf{w}} |\mathbf{J}| \\
 &= \nu \int_{\hat{\Omega}} \nabla \hat{\mathbf{u}} : (\mathbf{J}^{-1} \mathbf{J}^{-\top} \nabla) \hat{\mathbf{w}} |\mathbf{J}|,
 \end{aligned}$$

and we find (based on the above) that

$$\begin{aligned}
 \mathbf{J}^{-1} \mathbf{J}^{-\top} &= (\mathbf{I} - \varphi \mathbf{P} \mathbf{Q}) \mathbf{R}^\top \mathbf{R} (\mathbf{I} + \varphi \mathbf{Q} \mathbf{P}) \\
 &= \mathbf{I} + \varphi \underbrace{(\mathbf{Q} \mathbf{P} - \mathbf{P} \mathbf{Q})}_{\mathbf{D}_1} - \varphi^2 \underbrace{\mathbf{P} \mathbf{Q}^2 \mathbf{P}}_{\mathbf{D}_2} \\
 &= \mathbf{I} + \varphi \mathbf{D}_1 - \varphi^2 \mathbf{D}_2.
 \end{aligned}$$

Affine representations (TH; cont.)

Thus we have, in three terms

$$\begin{aligned}(\pi_\mu^* a)(\hat{\mathbf{u}}, \hat{\mathbf{w}}; \varphi) &= \nu \int_{\hat{\Omega}} \nabla \hat{\mathbf{u}} : \nabla \hat{\mathbf{w}} \\&\quad + \nu \varphi \int_{\hat{\Omega}} \nabla \hat{\mathbf{u}} : (\mathcal{D}_1 \nabla) \hat{\mathbf{w}} \\&\quad - \nu \varphi^2 \int_{\hat{\Omega}} \nabla \hat{\mathbf{u}} : (\mathcal{D}_2 \nabla) \hat{\mathbf{w}}.\end{aligned}$$

Affine representations (TH; cont.)

Similarly,

$$(\pi_\mu^* b)(\hat{p}, \hat{\mathbf{w}}; \varphi) = \int_{\hat{\Omega}} \hat{p} (\mathbf{J}^{-\top} \nabla) \cdot \hat{\mathbf{w}} |\mathbf{J}| = \int_{\hat{\Omega}} \hat{p} \mathbf{J}^{-\top} : \nabla \hat{\mathbf{w}} |\mathbf{J}|,$$

and we have

$$\begin{aligned} \mathbf{J}^{-\top} &= \mathbf{R}(a)(\mathbf{I} - \varphi \mathbf{Q}^\top \mathbf{P}^\top) = \mathbf{R}(a)(\mathbf{I} + \varphi \mathbf{Q}\mathbf{P}) = \sum_i \varphi^i \mathbf{R}_i (\mathbf{I} + \varphi \mathbf{Q}\mathbf{P}) \\ &= \sum_i \varphi^i \mathbf{R}_i + \varphi^{i+1} \mathbf{R}_i \mathbf{Q}\mathbf{P} = \sum_i \varphi^i \underbrace{(\mathbf{R}_i + \mathbf{R}_{i-1} \mathbf{Q}\mathbf{P})}_{\mathbf{B}_i^{(-)}} = \sum_i \varphi^i \mathbf{B}_i^{(-)}, \end{aligned}$$

Affine representations (TH; cont.)

So the last two terms can be expressed as

$$(\pi_{\mu}^* b)(\hat{p}, \hat{\mathbf{w}}; \varphi) = \int_{\hat{\Omega}} \hat{p} \mathbf{J}^{-\top} : \nabla \hat{\mathbf{w}} |\mathbf{J}|,$$

$$\approx \sum_{i=0}^{2n} \varphi^i \int_{\hat{\Omega}} \hat{p} \mathbf{B}_i^{(-)} : \nabla \hat{\mathbf{w}}$$

$$(\pi_{\mu}^* c)(\hat{\mathbf{u}}, \hat{\mathbf{v}}, \hat{\mathbf{w}}; \varphi) = \int_{\hat{\Omega}} (\hat{\mathbf{u}} \cdot \mathbf{J}^{-\top} \nabla) \hat{\mathbf{v}} \cdot \hat{\mathbf{w}} |\mathbf{J}|$$

$$\approx \sum_{i=0}^{2n} \varphi^i \int_{\hat{\Omega}} (\hat{\mathbf{u}} \cdot \mathbf{B}_i^{(-)} \nabla) \hat{\mathbf{v}} \cdot \hat{\mathbf{w}}.$$

Affine representations (IGA)

This proceeds as for TH, except the Piola transform mandates that every vector field be pre-multiplied by $\mathbf{J}/\det \mathbf{J} = \mathbf{J}$. Note the similarity between \mathbf{J} and \mathbf{J}^{-T} :

$$\begin{aligned}\mathbf{J} &= \mathbf{R}(a)(\mathbf{I} + \varphi \mathbf{PQ}) = \sum_{i=0}^{\infty} \varphi^i \mathbf{R}_i (\mathbf{I} + \varphi \mathbf{PQ}) = \sum_{i=0}^{\infty} \varphi^i \mathbf{R}_i + \varphi^{i+1} \mathbf{PQ} \\ &= \sum_{i=0}^{\infty} \varphi^i \underbrace{(\mathbf{R}_i + \mathbf{R}_{i-1} \mathbf{PQ})}_{\mathbf{B}_i^{(+)}} = \sum_{i=0}^{\infty} \varphi^i \mathbf{B}_i^{(+)}.\end{aligned}$$

Affine representations (IGA; cont.)

For b ,

$$\begin{aligned}
 (\pi_\mu^* b)(\hat{p}, \hat{\mathbf{w}}; \varphi) &= \int_{\hat{\Omega}} \hat{p} \mathbf{J}^{-\top} : \nabla(\mathbf{J} \hat{\mathbf{w}}) |\mathbf{J}| \\
 &\approx \int_{\hat{\Omega}} \hat{p} \left(\sum_{i=0}^{2n} \varphi^i \mathbf{B}_i^{(-)} \right) : \nabla \left(\sum_{j=0}^{2n} \varphi^j \mathbf{B}_j^{(+)} \hat{\mathbf{w}} \right) \\
 &= \sum_{i,j=0}^{2n} \varphi^{i+j} \int_{\hat{\Omega}} \hat{p} \mathbf{B}_i^{(-)} : \nabla \left(\mathbf{B}_j^{(+)} \hat{\mathbf{w}} \right).
 \end{aligned}$$

Affine representations (IGA; cont.)

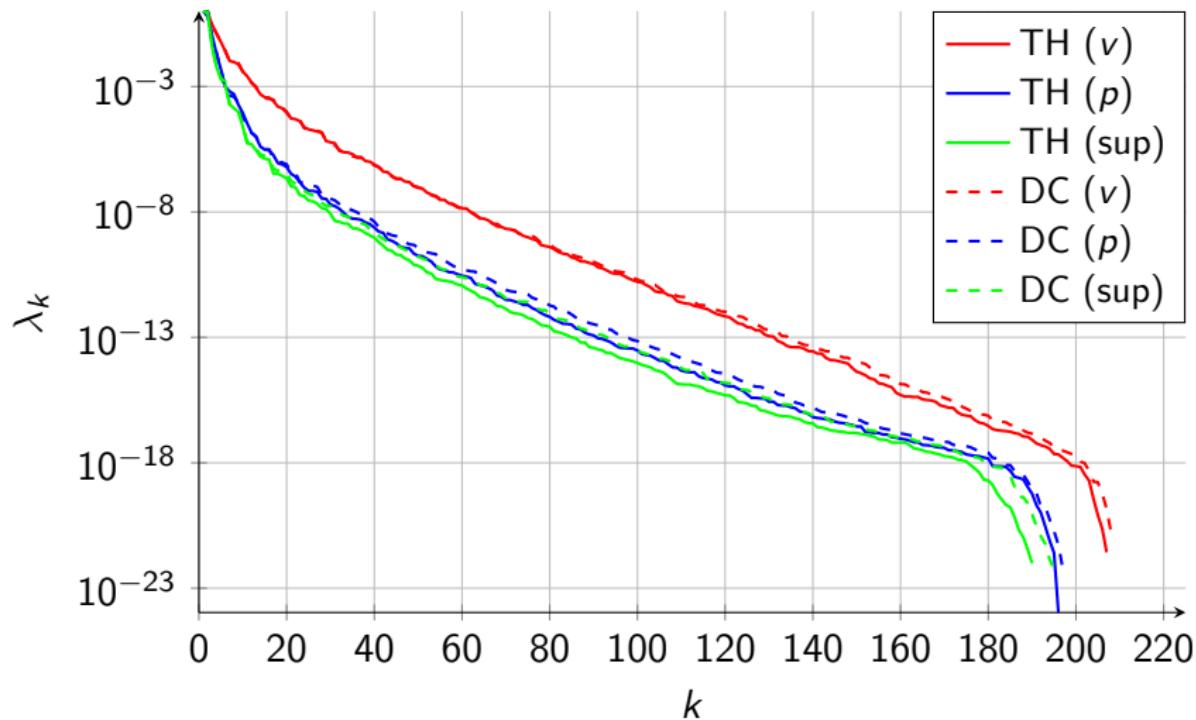
For c ,

$$\begin{aligned}
 (\pi_\mu^* c)(\hat{\mathbf{u}}, \hat{\mathbf{v}}, \hat{\mathbf{w}}; \varphi) &= \int_{\hat{\Omega}} (\mathbf{J} \hat{\mathbf{u}} \cdot \mathbf{J}^{-\top} \nabla) \mathbf{J} \hat{\mathbf{v}} \cdot \mathbf{J} \hat{\mathbf{w}} |\mathbf{J}| \\
 &\approx \int_{\hat{\Omega}} (\hat{\mathbf{u}} \cdot \nabla) \left(\sum_{i=0}^{2n} \varphi^i \mathbf{B}_i^{(+)} \hat{\mathbf{v}} \right) \cdot \left(\sum_{j=0}^{2n} \varphi^j \mathbf{B}_j^{(+)} \hat{\mathbf{w}} \right) \\
 &= \sum_{i,j=0}^{2n} \varphi^{i+j} \int_{\hat{\Omega}} (\hat{\mathbf{u}} \cdot \nabla) \mathbf{B}_i^{(+)} \hat{\mathbf{v}} \cdot \mathbf{B}_j^{(+)} \hat{\mathbf{w}}.
 \end{aligned}$$

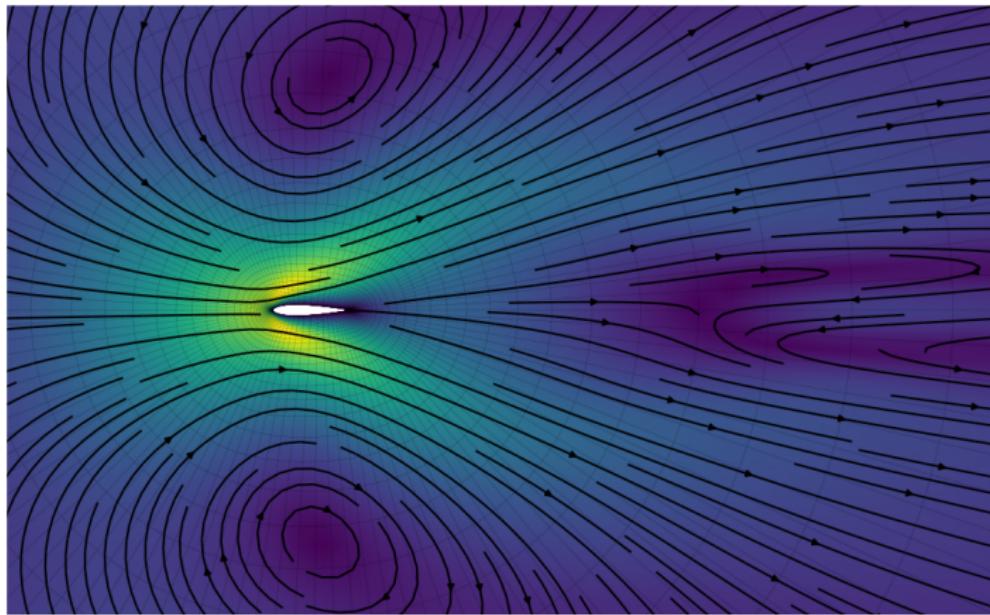
Affine representations (IGA; cont.)

$$\begin{aligned}
 (\pi_\mu^* a)(\hat{\mathbf{u}}, \hat{\mathbf{w}}; \varphi) &= \int_{\hat{\Omega}} (\mathbf{J}^{-\top} \nabla)(\mathbf{J} \hat{\mathbf{u}}) : (\mathbf{J}^{-\top} \nabla)(\mathbf{J} \hat{\mathbf{w}}) |\mathbf{J}| \\
 &= \int_{\hat{\Omega}} \nabla(\mathbf{J} \hat{\mathbf{u}}) : (\mathbf{J}^{-1} \mathbf{J}^{-\top} \nabla)(\mathbf{J} \hat{\mathbf{w}}) |\mathbf{J}| \\
 &\approx \int_{\hat{\Omega}} \nabla \left(\sum_{i=0}^{2n} \varphi^i \mathbf{B}_i^{(+)} \hat{\mathbf{u}} \right) \\
 &\quad : ((\mathbf{I} + \varphi \mathbf{D}_1 - \varphi^2 \mathbf{D}_2) \nabla) \left(\sum_{j=0}^{2n} \varphi^j \mathbf{B}_j^{(+)} \hat{\mathbf{w}} \right) \\
 &= \sum_{i,j=0}^{2n} \varphi^{i+j} \int_{\hat{\Omega}} \nabla(\mathbf{B}_i^{(+)} \hat{\mathbf{u}}) : \nabla(\mathbf{B}_j^{(+)} \hat{\mathbf{w}}) \\
 &\quad + \sum_{i,j=0}^{2n} \varphi^{i+j+1} \int_{\hat{\Omega}} \nabla(\mathbf{B}_i^{(+)} \hat{\mathbf{u}}) : (\mathbf{D}_1 \nabla)(\mathbf{B}_j^{(+)} \hat{\mathbf{w}}) \\
 &\quad - \sum_{i,j=0}^{2n} \varphi^{i+j+2} \int_{\hat{\Omega}} \nabla(\mathbf{B}_i^{(+)} \hat{\mathbf{u}}) : (\mathbf{D}_2 \nabla)(\mathbf{B}_j^{(+)} \hat{\mathbf{w}}),
 \end{aligned}$$

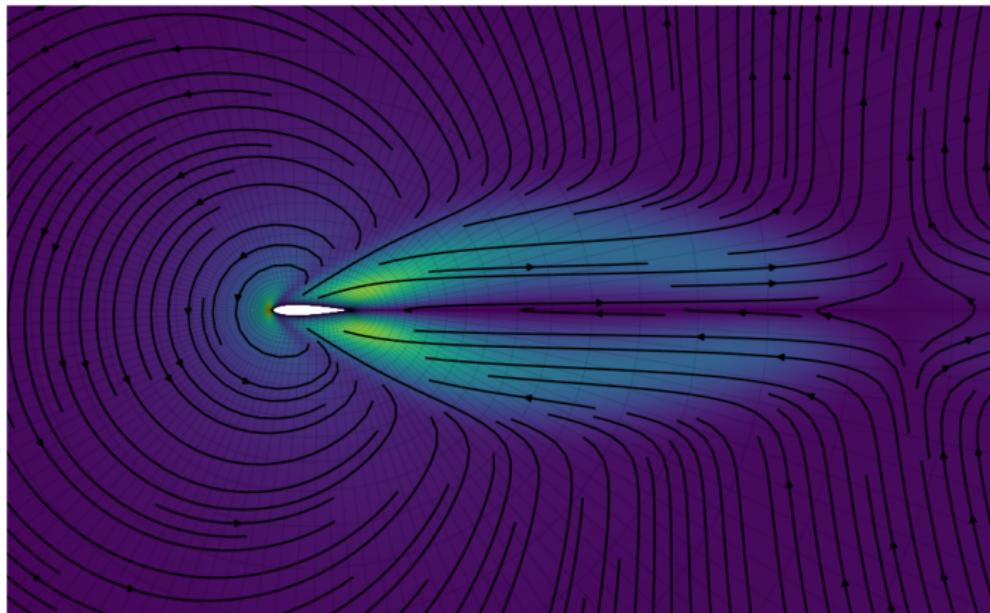
Spectrum



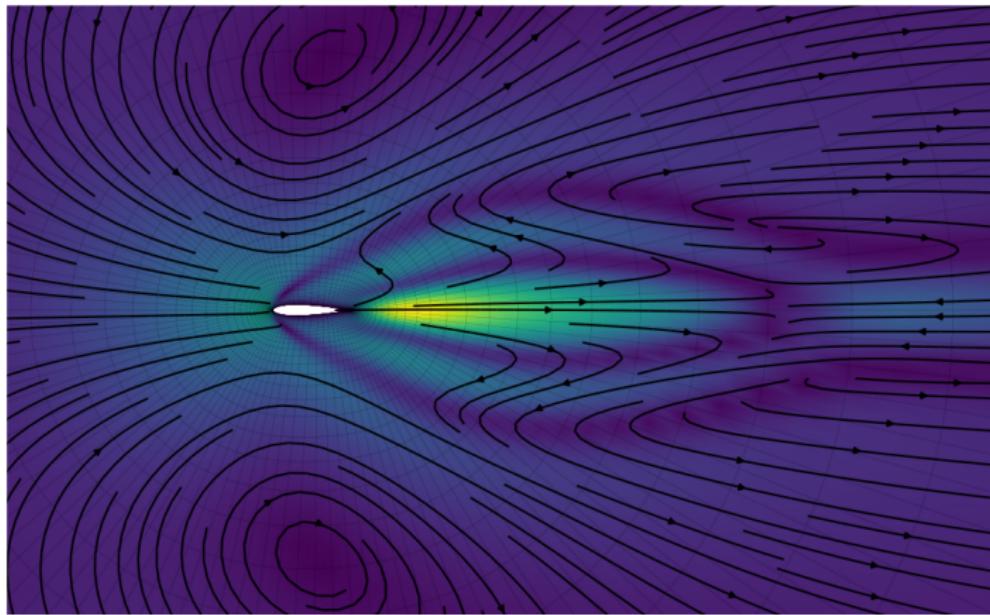
Basis functions (v , TH, 1)



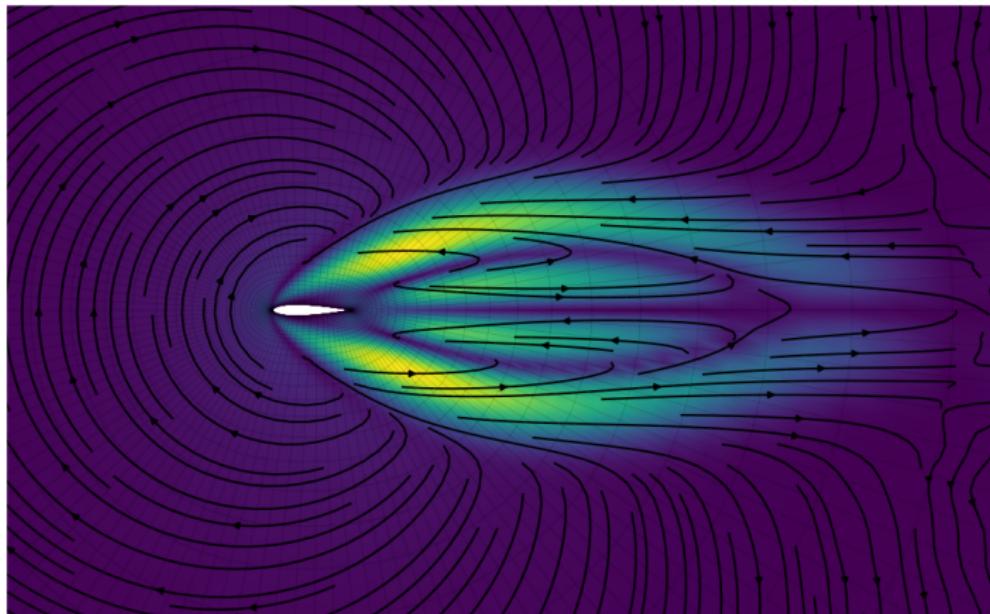
Basis functions (v , TH, 2)



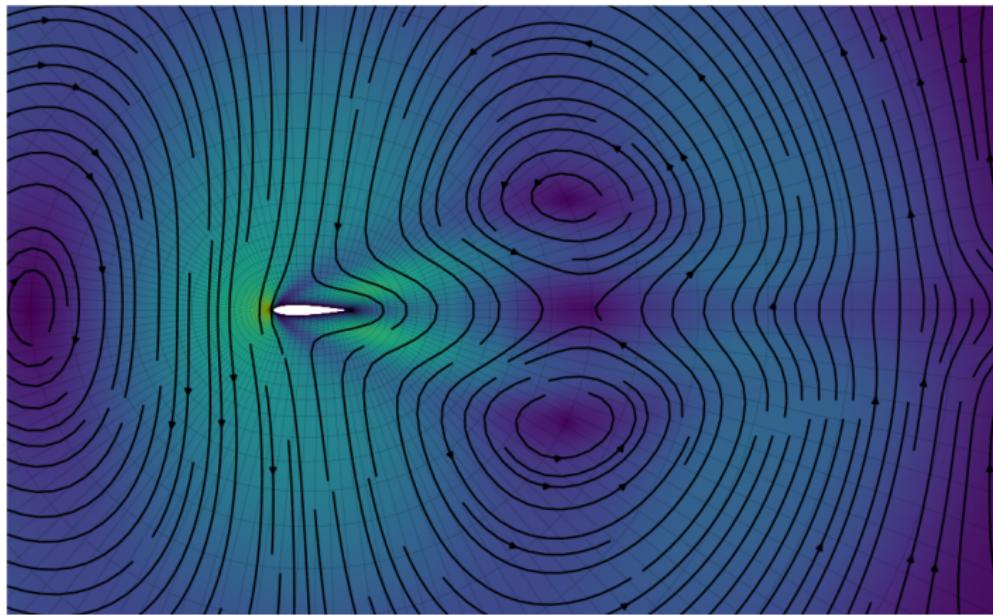
Basis functions (v , TH, 3)



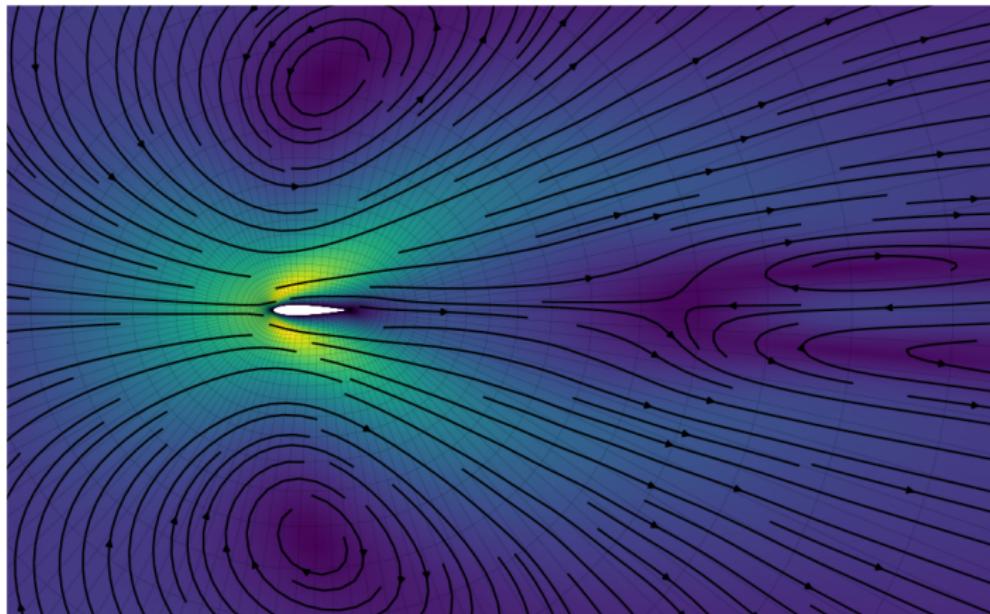
Basis functions (v , TH, 4)



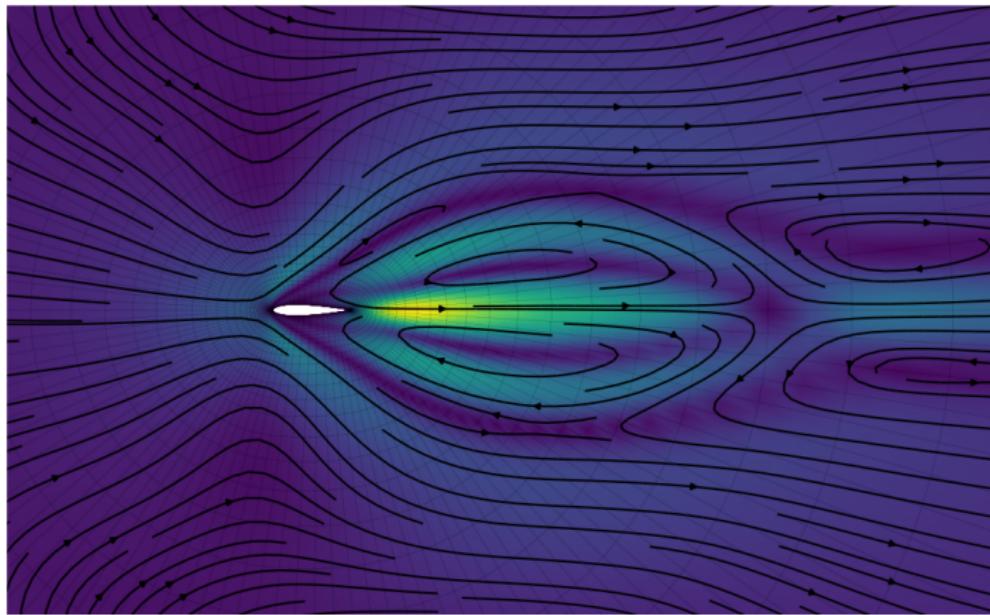
Basis functions (v , DC, 1)



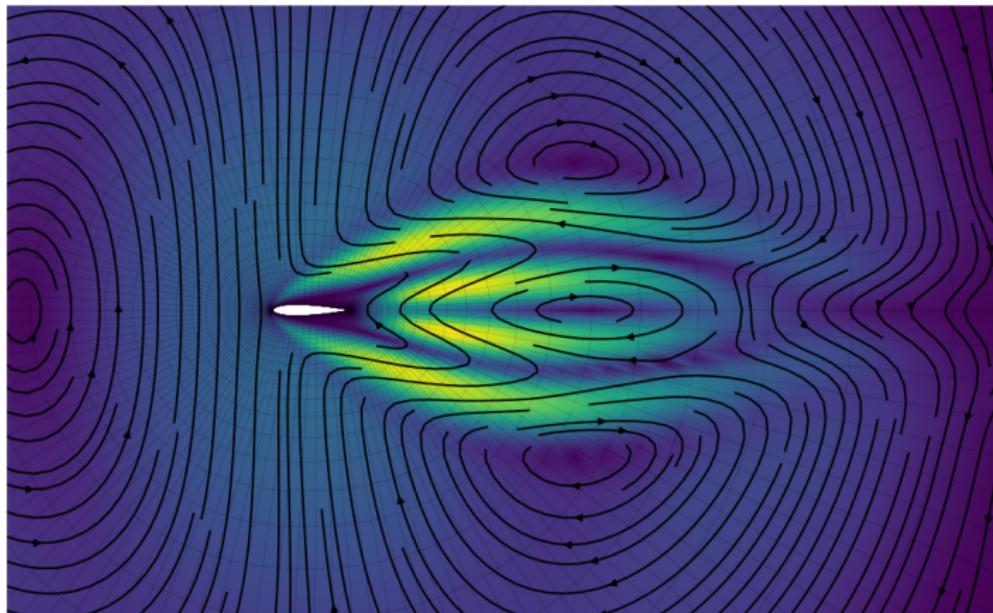
Basis functions (v , DC, 2)



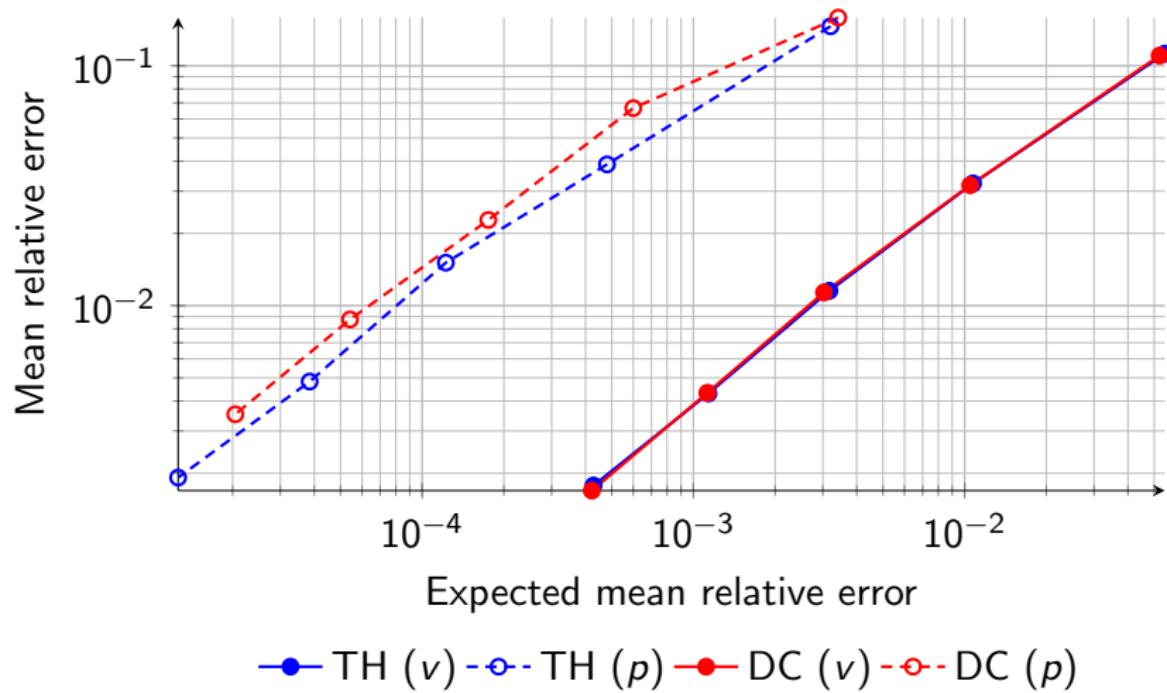
Basis functions (v , DC, 3)



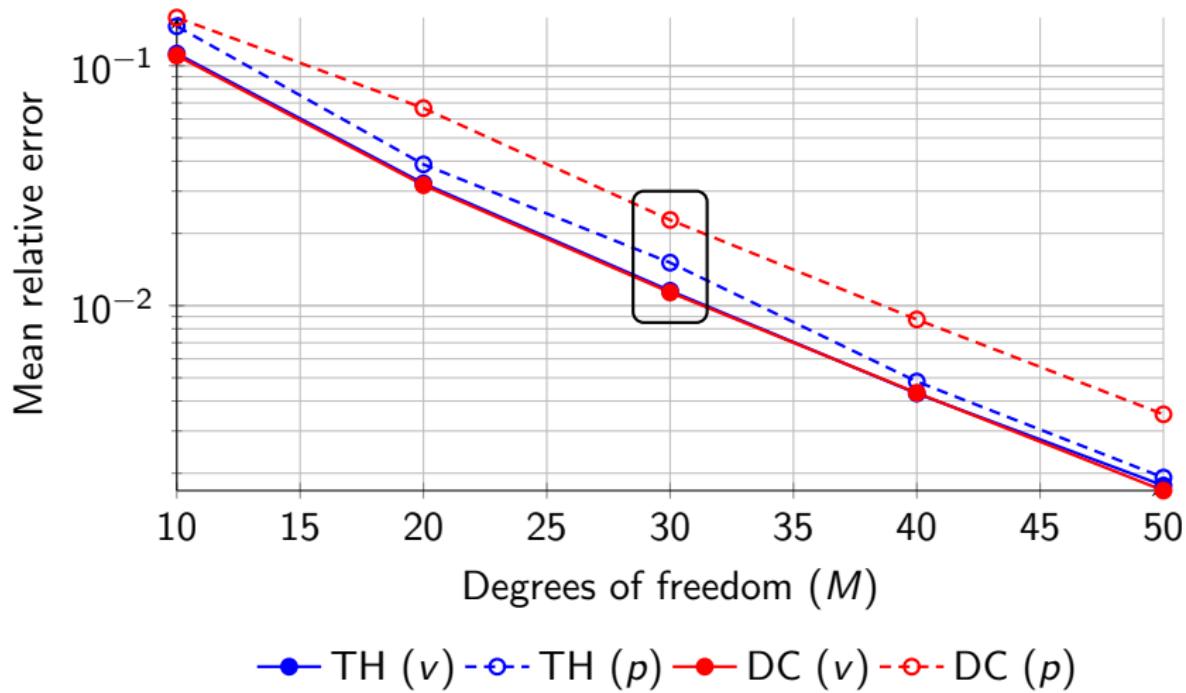
Basis functions (v , DC, 4)



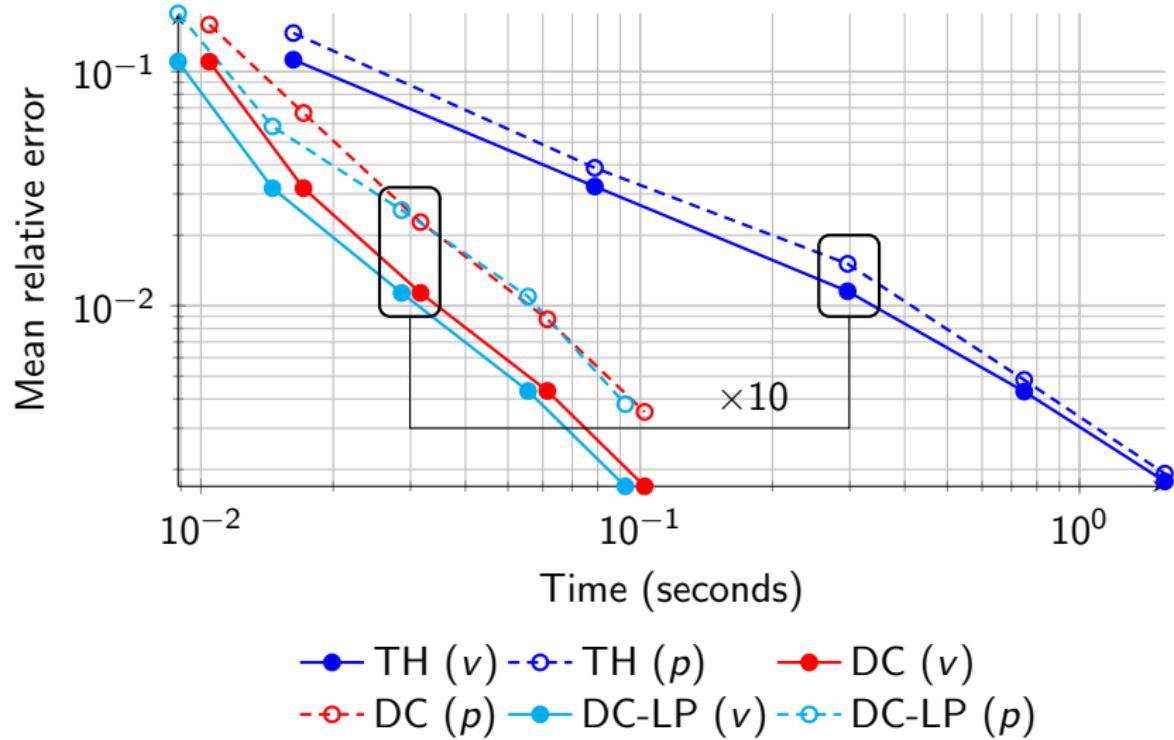
Convergence



Convergence



Convergence



Speedup factors

# DoFs (M)	Taylor-Hood	Conforming
10	1483	6890
20	390	2616
30	111	1441
40	52	843
50	27	502

First step towards certified ROM

First step towards certified ROM

- High-Fidelity snapshots of prescribed accuracy using adaptive IGA
- ROM with verified accuracy on training set (+ test set)

Total error in the reduced order model can be bounded as follows:

$$\|u - u_M\| \leq \|u - u_h\| + \|u_h - u_M\|$$

High Fidelity snapshots of prescribed accuracy

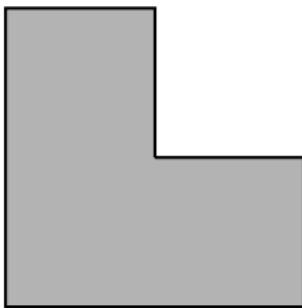
- Want guaranteed upper bound error estimates that is not too conservative
 - May be satisfactory with asymptotic exact error estimates
 - We use here recovery based error estimates (CGL2)
- May need to merge snapshots from different adapted meshes

ROM with verified accuracy on training set (+ test set)

- Select number of RBs based on error compared to HF:
 - Compute average error in the training set
 - Compute the maximum error in the training set
- Can extend the comparison on a randomly chosen test set

Numerical example: L-shape deformation (adaptive)

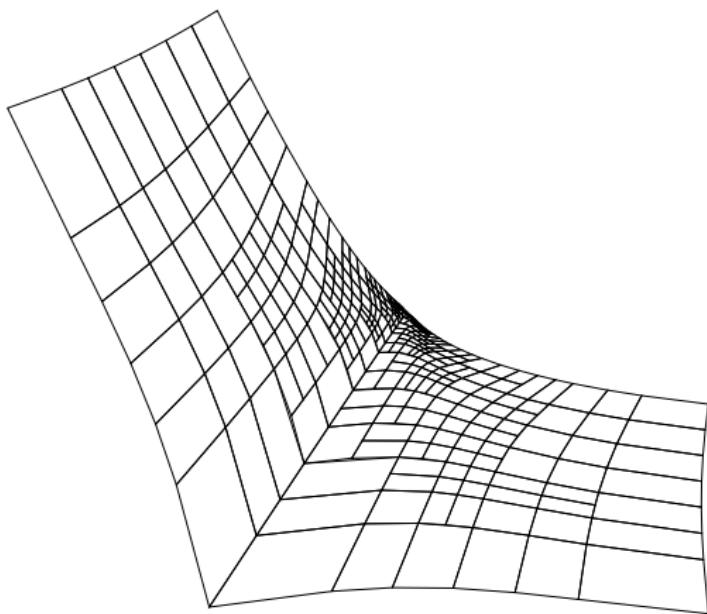
L-shape deformation



Neumann conditions (almost) everywhere, based on analytic solution.

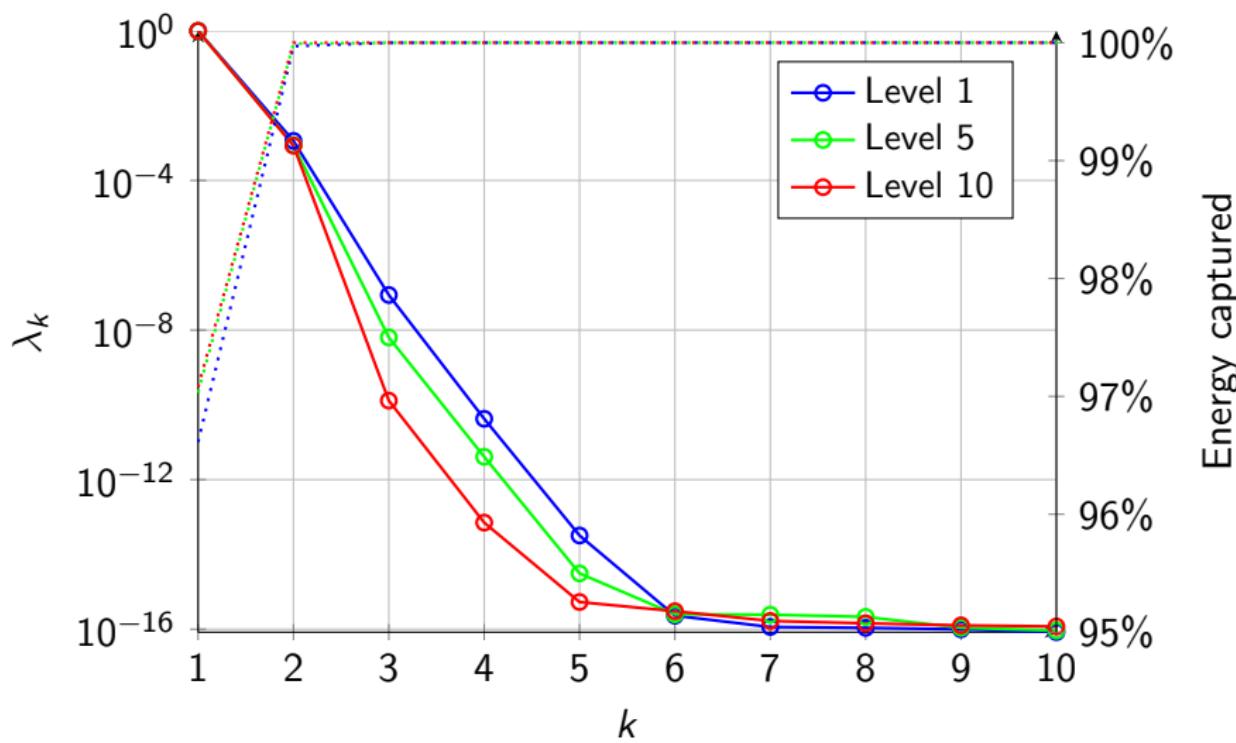
- $E \in [1 \times 10^5 \text{ Pa}, 3 \times 10^5 \text{ Pa}]$
- $\nu \in [0.2, 0.4]$

L-shape deformation

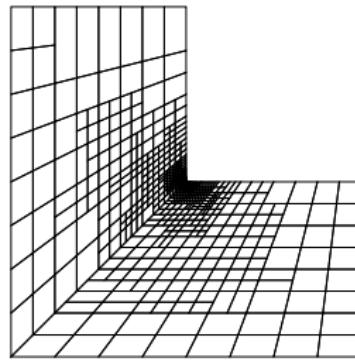
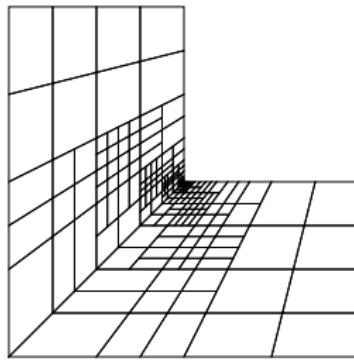
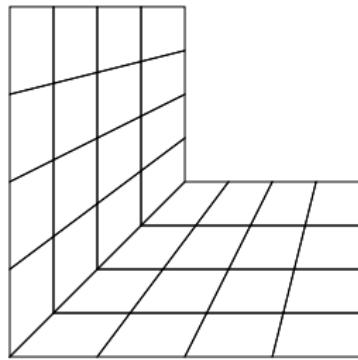


Typical solution with singularity in the corner.

Spectra

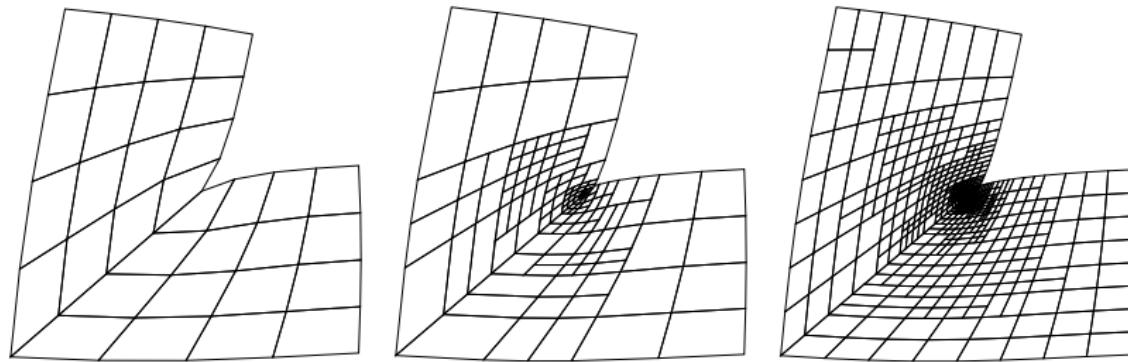


Meshes



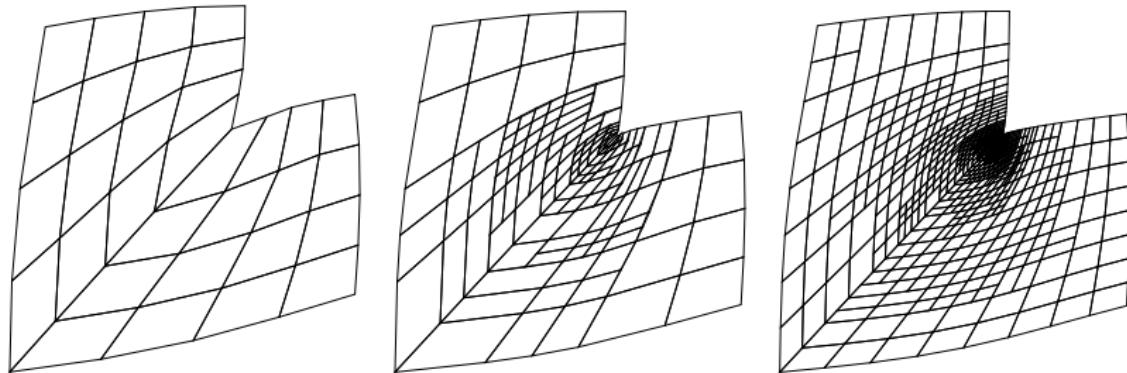
Level 1, 5 and 10.

Mode 1



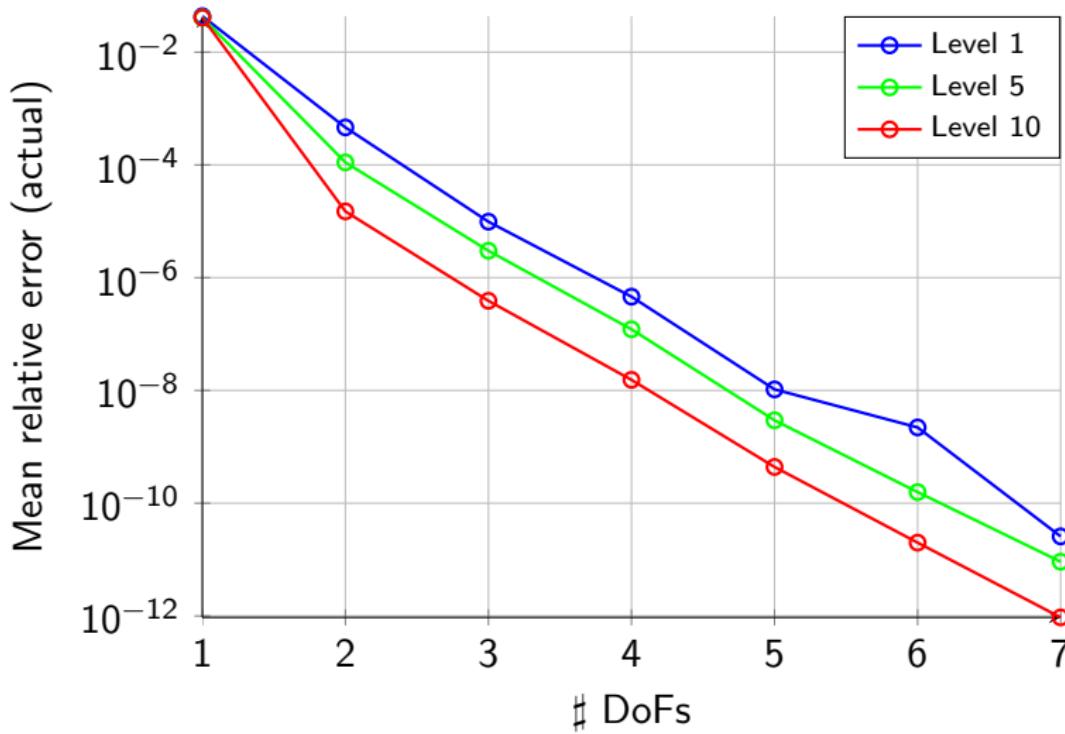
Level 1, 5 and 10.

Mode 2

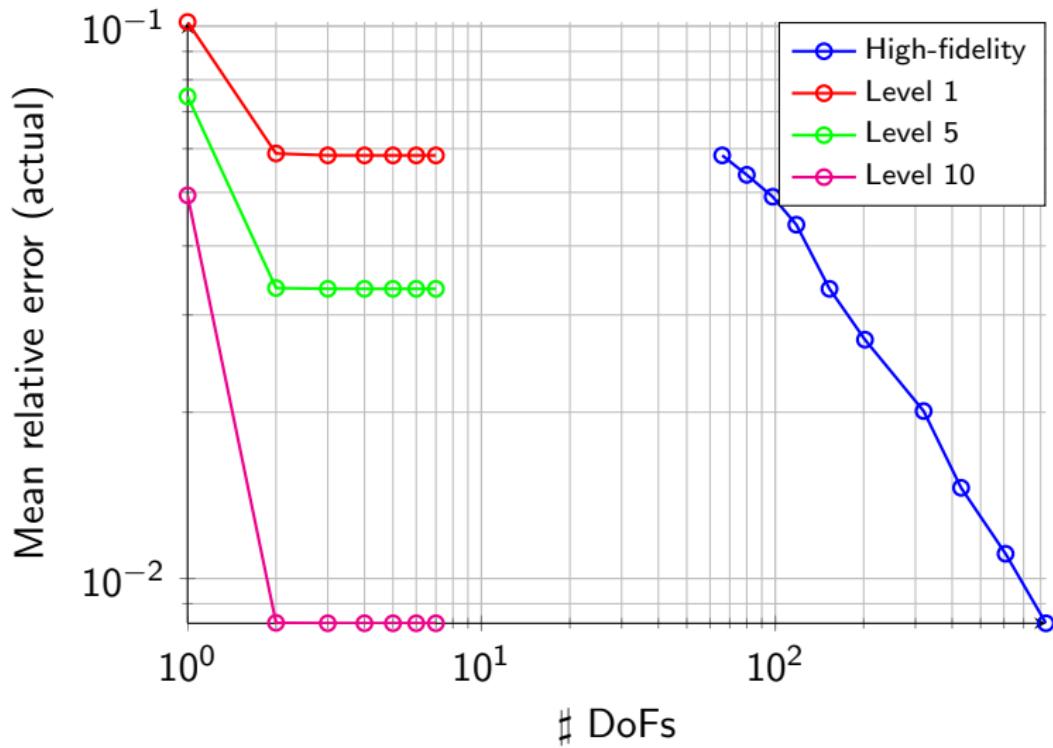


Level 1, 5 and 10.

Mean relative ROM error per DoF



Mean relative total error per DoF



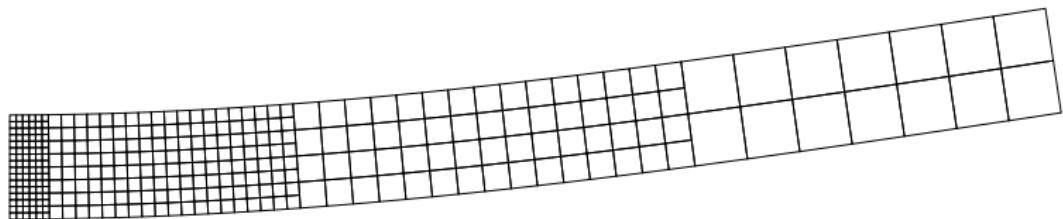
Numerical example: Beam deformation (adaptive)

Beam deformation



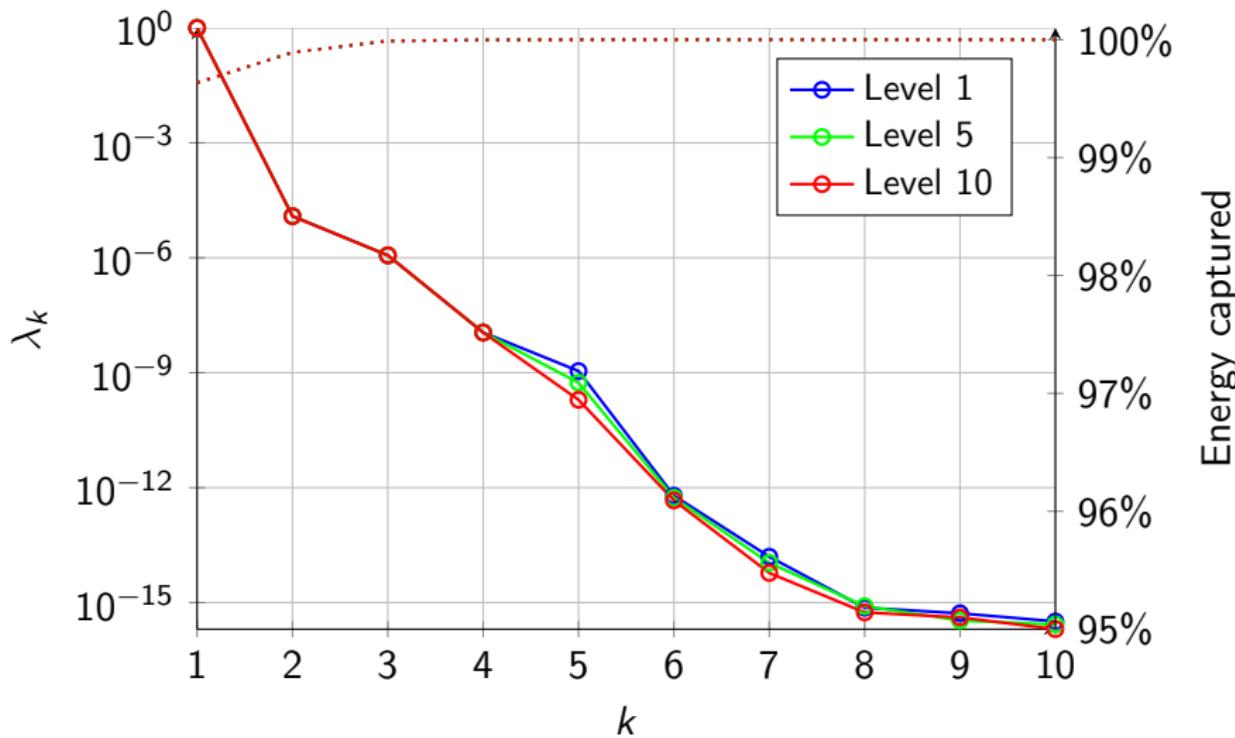
- $E \in [1 \times 10^5 \text{ Pa}, 5 \times 10^5 \text{ Pa}]$
- $\nu \in [0.2, 0.4]$
- $f_x, f_y \in [-10 \text{ Pa}, 10 \text{ Pa}]$

Beam deformation

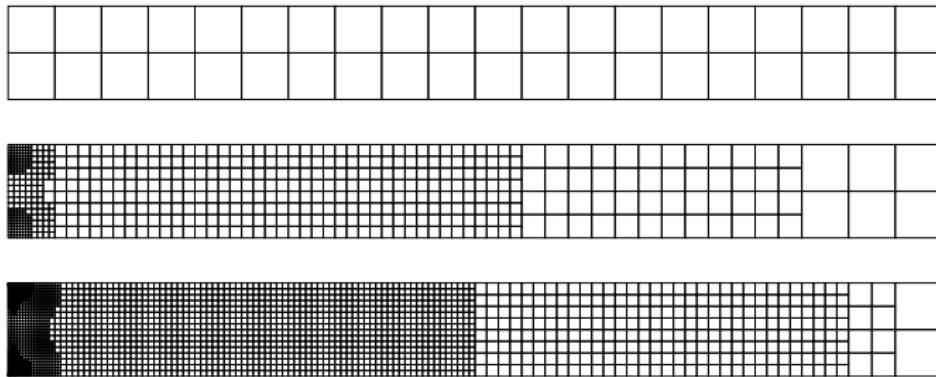


Typical solution with refinement towards the Dirichlet boundary.

Spectra

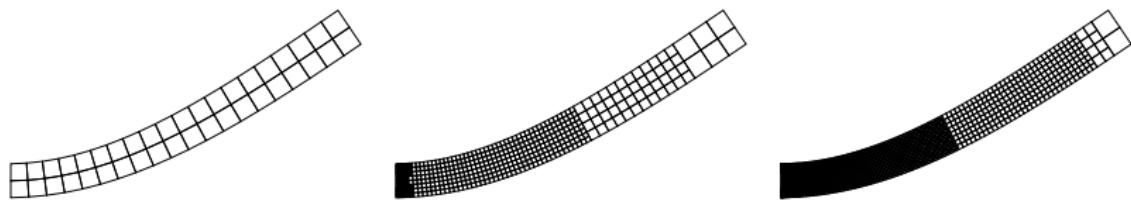


Meshes



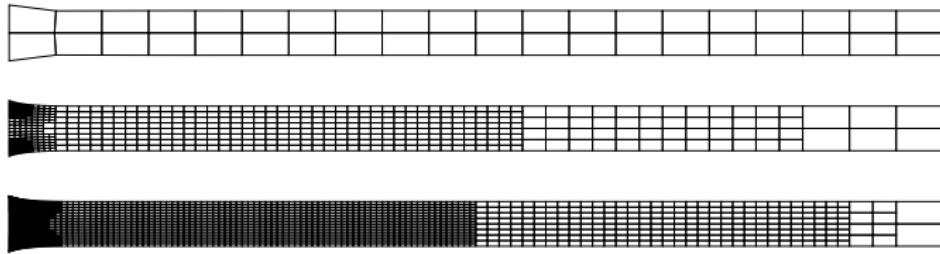
Level 1, 5 and 8.

Mode 1



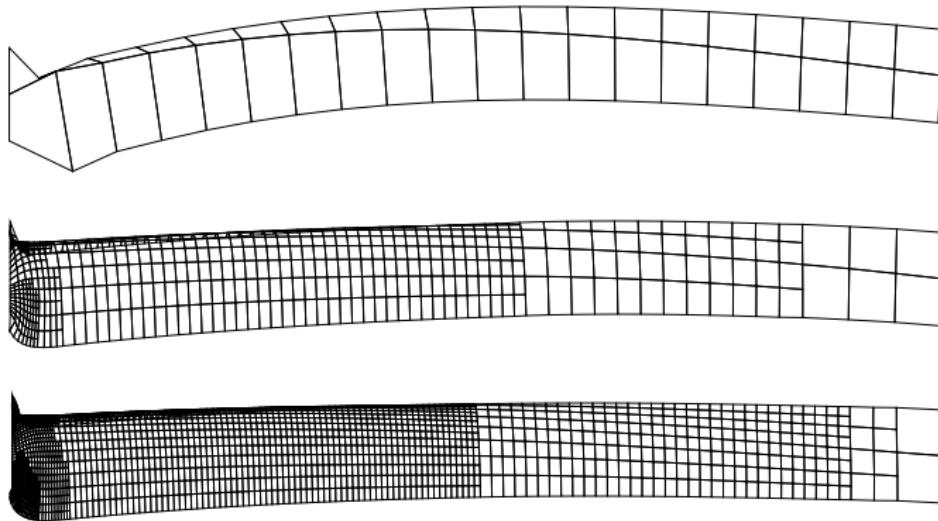
Level 1, 5 and 8.

Mode 2



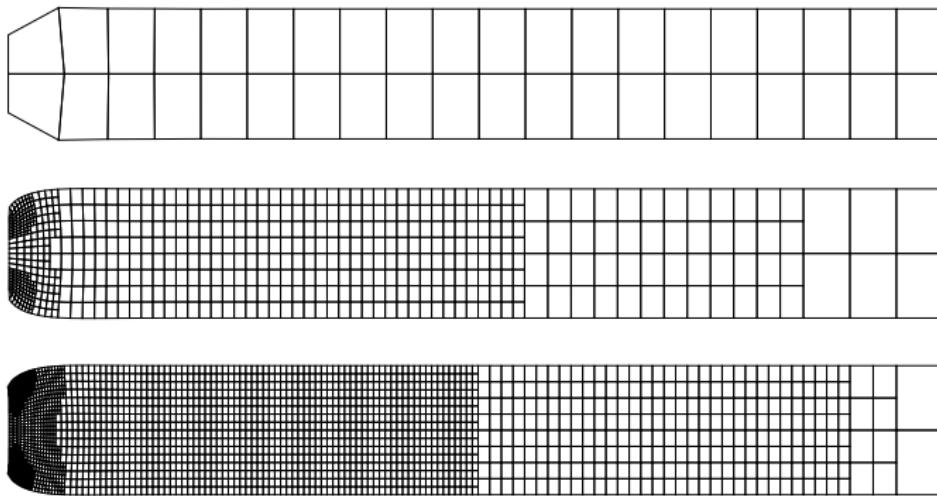
Level 1, 5 and 8.

Mode 3



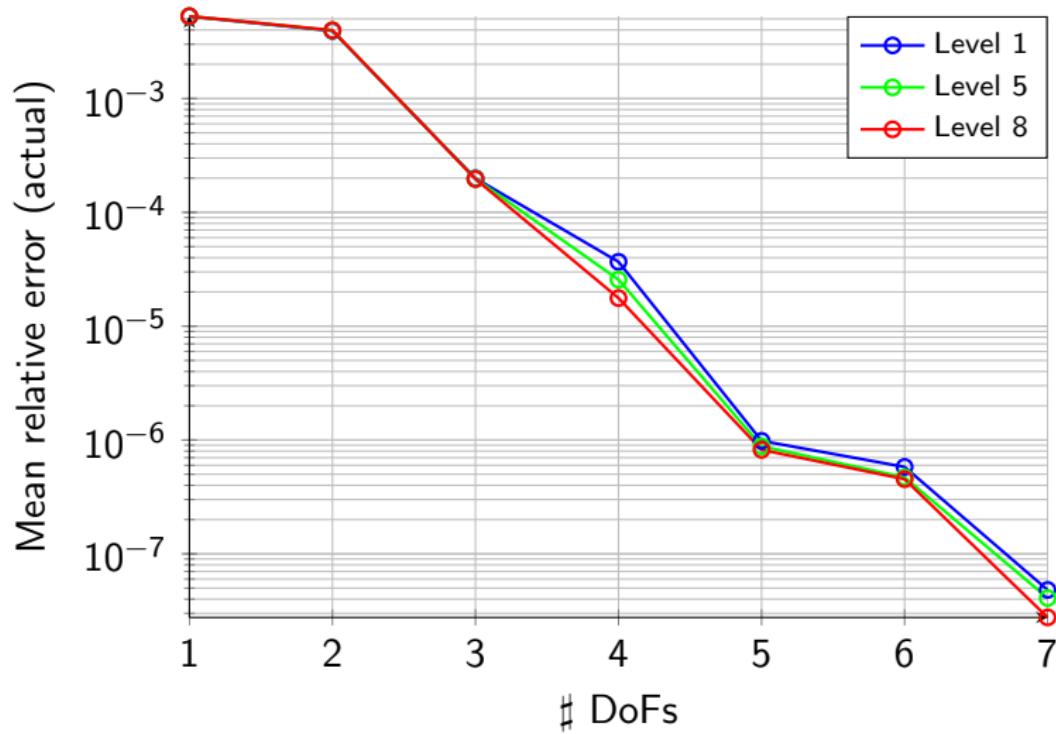
Level 1, 5 and 8.

Mode 4



Level 1, 5 and 8.

Mean relative ROM error per DoF (Beam)



Summary

Summary

- Reduced order models offer dramatic speed-ups for certain applications.
- They combine nicely with IGA and div-compatible spaces to form fully divergence-free function spaces without need for pressure fields.
- Divergence-free RBMs can be much faster than conventional RBMs.
- The number of reduced basis functions is moderately affected by highly refined snapshot meshes.
- Adaptive IGA combined with ROM is a promising enabling technology for real-time computational modelling.

Thank you!

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