Project Reports

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Project 1

Introduction

This report and the code belonging to it can be found online under [Repository].

The Benchmark

In the following we use the model of a pendulum attached to a rod which is elastic in the radial direction as described in Task 1. The situation is depicted in figure 1.

This problem leads to the formulation as an ODE

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix}' = \begin{bmatrix} y_3 \\ y_4 \\ -y_1 \lambda(y_1, y_2) \\ -y_2 \lambda(y_1, y_2) - 1 \end{bmatrix}$$

with

$$\lambda(y_1, y_2) = k \frac{\|(y_1, y_2)\| - 1}{\|(y_1, y_2)\|}.$$

The plot of a numerical solution to this problem for k = 1 can be seen in figures 2 3 and 4.

We can calculate the potential, kinetic and approximate the elastic energy with the formulas

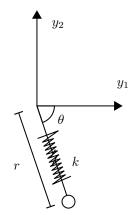


Figure 1: The pendulum

$$E_{\rm pot} = 1 + y_2 \qquad E_{\rm kin} = \frac{\|(y_3, y_4)\|^2}{2} \qquad E_{\rm elast} = k \frac{(\|(y_1, y_2)\| - 1)^2}{2} \,.$$

Adding these up we get the approximate total energy

$$E_{\text{tot}} = E_{\text{pot}} + E_{\text{kin}} + E_{\text{elast}}$$
.

We expect the approximate total energy to be constant which indeed can be seen in Figure 5 for that previously calculated numerical solution. Because of this



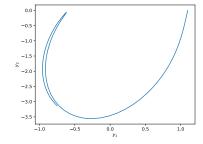
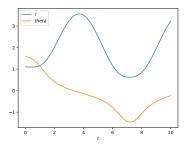


Figure 2: State in dependence of time.

Figure 3: Path traced out by pendulum.

property we can use the variance of the approximate total energy as an index to measure the stability of the method. In the ideal world this index almost vanishes.



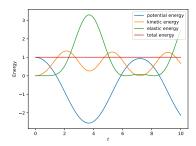


Figure 4: Polar coordinates.

Figure 5: Energy plot

Testing Explicit Methods

For linear problems, explicit methods present a much reduced stability region which dictates the possible step sizes for that specific method. For the problem of the elastic pendulum, approximated by explicit methods, when the value of k is increased we are expected to see the approximation blow up showing oscillations of unbounded amplitude. This unstable behavior will be attenuated by reducing the value of the step h.

The problem was simulated using Explicit Euler and RK4. All the experiments in this section are simulated on the domain [0,20] and have initial the initial value $y_0 = [1.1,0,0,0]$ if not otherwise stated. The graphs are presented in polar coordinates where r refers to the length of the spring and θ refers to the angle conformed between the pendulum and the vertical axis.

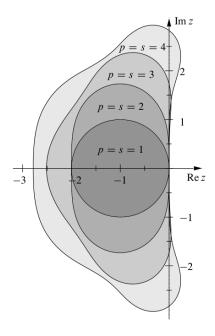


Figure 6: Stability regions of the Runge-Kutta-methods, taken from [Stab'RK][p.238]

It can be observed that for a step size of h = 0.01 Explicit Eurler (Figure 7) already shows instability for values of k = 50 while RK4 (Figure 8) with that same step size remains stable for values up to k = 3000.

For Explicit Euler (Figure 9), by keeping the value of k constant and reducing the step size by a decimal place we can see how the instability is attenuated presenting a similar amplitude over time. It takes a much larger step size and spring constant for RK4 to become unstable (Figure 10), once unstabilized it's growth is much more rapid than Explicit Euler's and it does so without oscillating.

It is interesting to observe that the oscillation of the spring is rapidly dumped when using RK4 (Figure 11), a behavior similar to that presented by implicit methods. This behavior cannot be observed in the other explicit methods.

Testing Implicit Methods

Opposite to the case of explicit methods, for linear problems implicit methods count with an extensive stability region which does not make their stability dependent on the value of the step k. The problem was simulated using Implicit Euler, BDF2 with Fixed Point as corrector and BDFk with Newton as corrector for k between 1 and 4. All the following experiments take as initial value

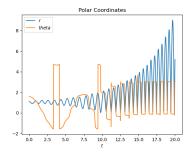


Figure 7: Explicit Euler h = 0.01k = 50

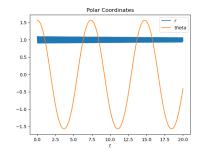


Figure 8: RK4 h = 0.01 k = 3000

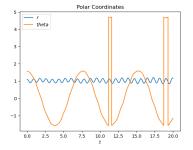


Figure 9: Explicit Euler h = 0.001 k = 50

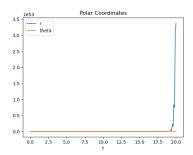


Figure 10: RK4 h = 0.1 k = 975

 $y_0 = [1.1, 0, 0, 0]$ and have [0, 20] for time domain. It is interesting to see how the oscillation of the spring decays for implicit methods. This decay can be attenuated by reducing the step size or accelerated by increasing the value of the spring constant.

The method BDFk with Newton presents a decay in the spring oscillation as the other methods do. However, it also shows decay of the pendulum oscillation which cannot be observed in the other implicit methods. To better observe this decay (Figure 15 and Figure 16) the domain is increased to [0, 100].

It is interesting to see how the relation between the speed of decay of the spring oscillation in inversely proportional to the size of the stability region of the methods tested.

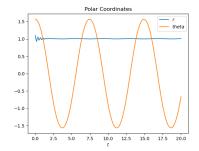


Figure 11: RK4 h = 0.1 k = 300

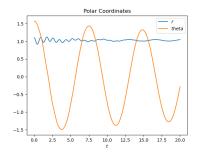


Figure 12: Implicit Euler h = 0.01k = 50

Testing CVODE

A first test series

In the first specific test of CVODE we solve our toy problem for increasing k. Here we switch between the BDF and Adam-Moultons discretisation method. We also vary the maxorder parameter for both methods. A higher k reflects a problem which is more stiff. As a stiff problem requires smaller steps the number of steps nsteps increases as k increases which can be seen in figure 17. As the number of function evaluations per stepsize nfcns/nsteps hovers slightly above 1 for all methods (c.f. figure 19) the number of function evaluations increase proportionally to nsteps with k as can be seen in figure 18. There is however a difference in how many steps each method needs. The BDF-method requires in general more steps than the Adams-Moulton method. And the general trend is that the number of steps increases as maxord is reduced.

From figure 20 it can be seen that the number of jacobian evaluations stays roughly constant and happens roughly every 5th step. The number nerrfails/steps stays roughly constant in dependence of k though the general tendency is that it is smaller the lower maxord is set. This makes sense because a lower

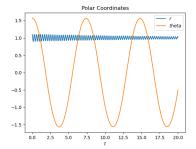


Figure 13: BDF2-Fixed Point h = 0.001 k = 500

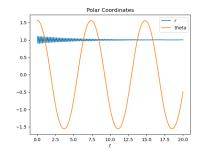


Figure 14: BDF2-Fixed Point h = 0.01 k = 1000

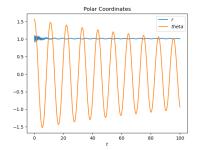


Figure 15: BDF2-Newton h=0.01 k=100

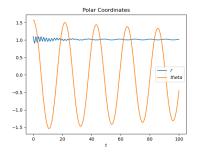


Figure 16: BDF4-Newton h = 0.01 k = 100

maxord means there are fewer possibilities for the method order and hence fewer changes of order. In figure 22 we see a difference in how much the methods obey the principles of energy conservation. One can see that for growing k the result tends to be further away from physical reality. Once again the methods with higher maxord do better with the exception of the BDF method where for some reason a maxord of 4 performs best.

This test confirms once again that a stiffer Problem needs more function evaluations in CVODE. Perhaps surprisingly the Adams-Moulton-method seems to perform better on this problem. This experiment also highlights that a lower maxord parameter tends to be more computationally expensive though it reduces the number of error test failures nerrfails.

Testing the parameter rtol

We now test the influence of the parameter rtol on the methods BDF and Adams-Moulton. For this we set $k = 10^3$ and keep all other parameters on their default values. The results can be seen in figures 23 to 27. We note that as rtol increases the number of steps decreases (c.f. figure 23). If one compares the

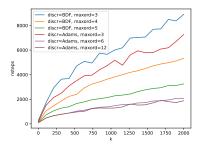


Figure 17: **nsteps** in relation to the parameter k.

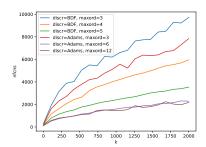


Figure 18: **nfuncs** in relation to the parameter k.

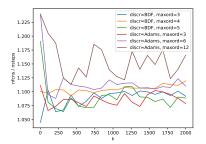


Figure 19: nfcns/nsteps in relation to the parameter k.

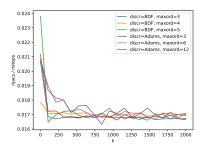


Figure 20: njacs/nsteps in relation to the parameter k.

variance of the energy for $k \approx 10^3$ in figure 22 with the variance of the energy in figure 27 one sees that changing the **rtol** parameter from the default makes the result significantly worse in terms of energy conservation.

Testing the parameter atol

If we test the atol parameter on the Adams and Newton method analogously to the test of the rtol parameter we once again get a variance of the energy that is significantly above the value for the method in which we did not specify this value as can be seen in Figure 28. In either case we observe that fixing the tolerance seems to come at the cost of energy conversation as is dramatically visualised in Figures 29 and 30.

All in all we see that none of the (admittedly crude) tweaking of the parameters improved the performance of CVODE. To the contrary, most changes worsened the performance. The choice of the discretisation method on the other hand did make a big difference and the performance for solving the toy problem could be improved by switching from the default BDF method.

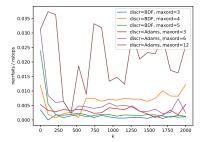


Figure 21: nerrfails/nsteps in relation to the parameter k.

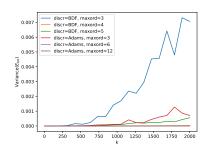


Figure 22: Variance of the energy in relation to the parameter k.

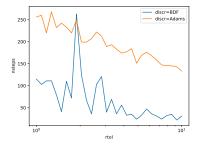


Figure 23: nsteps in relation to the parameter rtol.

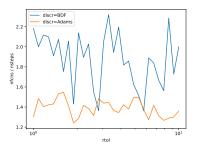


Figure 24: nfcns/nsteps in relation to the parameter rtol.

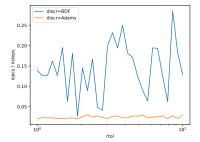


Figure 25: njacs/nsteps in relation to the parameter rtol.

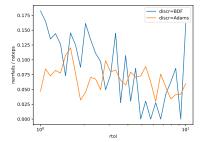


Figure 26: nerrfails/nsteps in relation to the parameter rtol.

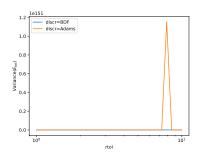


Figure 27: Variance of the energy in relation to the parameter rtol.

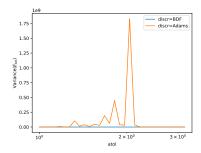


Figure 28: Variance of the energy in relation to the parameter atol.

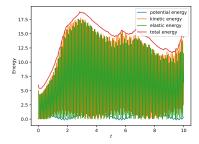


Figure 29: Energy plot for $k = 10^3$ with atol=1E-2.

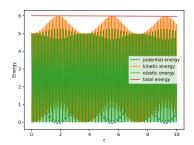


Figure 30: Energy plot for $k = 10^3$.

Project 2

In this project we used the implementation of the seven body mechanism as described in [HW'SolvingODEs] to test Assimulo's implicit solvers. The problem formulation leads to an index 3 problem of the form

$$M(q) q'' = f(q, q') - G(q)^{\top} \lambda$$
(1)

$$0 = g(q) \tag{2}$$

where $q \in \mathbb{R}^7$, $\lambda \in \mathbb{R}^6$ and G = Dg. If we differentiate condition (2) we obtain the index 2 condition

$$0 = G(q) q'$$

and differentiating this again we obtain the index 1 formulation

$$0 = \partial_q^2 g(q) (q', q') + G(q) q''.$$

Note that condition $(\ref{eq:condition})$ and $(\ref{eq:condition})$ are $(\ref{eq:condition})$ and $(\ref{eq:condition})$ and $(\ref{eq:condition})$ are $(\ref{eq:condition})$ a

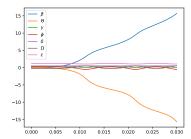
$$y = \begin{bmatrix} q \\ v \\ \lambda \end{bmatrix}$$

A plot of the solution of the index 1 formulation can be seen in Figures 31 to 33.

Generation of consistent initial values

Given the restrictions imposed over the system the generation of initial values is not a trivial task. To do this we follow the steps presented in the literature, we start with q and v.

First we take $\theta = 0$ which can be done given that the system is undetermined and we assume a solution exists (this makes sense as a physical model of the



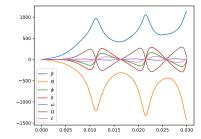


Figure 31: The angles of the solution to the index 2 problem.

Figure 32: The angle speed of the solution to the index 2 problem.

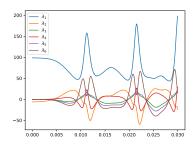


Figure 33: The Lagrange parameter of the solution to the index 2 problem.

system was presented in class). We then use Newton Iteration to solve the equations obtaining values for the remaining angles. We also take the initial value of v to be 0 as we assume the system starts at rest. Now for w and λ using the Index 1 formulation we have to solve a linear system which is presented in the literature. Doing this we get the values given in tables 35-36.

Many of the values are minute but non-zero. This is due to rounding errors, but in theory these small values equal zero.

A comparison of the index 1, 2 and 3 formulations

We now would like to compare the solutions of the various formulations. To calculate the solutions we used the IDA solver (TODO: hyperlink). However, to get the problem to run we set the atol parameter to the large number 1E5 and the algoral parameter to False for the algebraic variable λ and for v. These settings remain unchainged and in the following we only vary the index of the problem. We can see in the figures 37 to 39 the difference of the index 1 solution

$-\beta$	-0.0617139
Θ	0
γ	0.45528
ϕ	0.222668
δ	0.487365
Ω	-0.222668
ϵ	1.23055

β	14222.4
$\ddot{\Theta}$	-10666.8
$\ddot{\phi}$	7.58763e-14
$\ddot{\delta}$	1.53229 e-13
$\ddot{\omega}$	-1.71547e-14
$\ddot{\Omega}$	-1.53229e-13
$\ddot{\epsilon}$	5.79407e-14

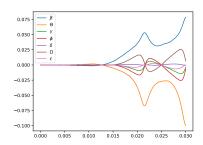
λ_1	98.5669
λ_2	-6.12269
λ_3	2.2899e-17
λ_4	-1.87294e-17
λ_5	3.37745e-17
λ_6	4.83113e-17

Figure 34: Consistent initial angles

Figure 35: Consistent initial accelerations

Figure 36: Consistent initial lambdas

subtraced from the index 3 solution. In the figures 40 to 42 we see the index 2 solution subtracted from the index 3 solution. As expected we see that the difference the solutions grows as time progresses.



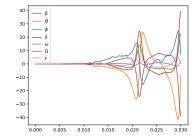


Figure 37: The difference of angles of the index 1 and the index 3 solution.

Figure 38: The difference in angle speeds of the index 1 and the index 3 solution.

Rather unexpectedly however the difference of the index 1 to the index 3 solution is in general greater than the difference of the index 2 to the index 3 solutions. Also unexpectedly these differences are noticable in the plots of the Lagrange parameter λ as shown in figures 43, 44 and 33. Here we see that the solution becomes increasingly rough as the index increases.

The performance of the IDA solver for the various indexes can be seen in figures 45 to 48. We see figure 45 that the number of steps of the solver increases with the index. As the number of function evaluations per step stays roughly constant by figure 46 this means that the number of function evaluations increases with the index. One other other notable statistic regards the number of error test failures for the different problems which can be seen in figure 48 where we see a larger difference between the problems though this is probably not statistically significant as the total number of error test failures is approximately a dozen.

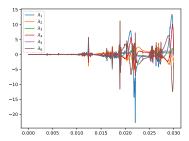


Figure 39: The difference of lambdas of the index 1 and the index 3 solution.

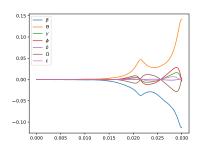


Figure 40: The difference of angles of the index 2 and the index 3 solution.

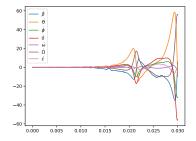


Figure 41: The difference in angle speeds of the index 2 and the index 3 solution.

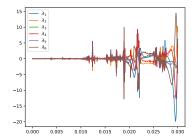


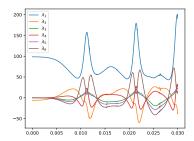
Figure 42: The difference of lambdas of the index 2 and the index 3 solution.

Dependence on the parameters alguar and atol

As previously indicated the IDA solver will throw an error

```
assimulo.solvers.sundials.IDAError: 'Convergence test failures occurred too many times during one internal time step or minimum step size was reached. At time 0 .000000.'
```

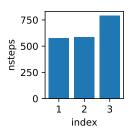
This can be resolved by declaring the entries of y corresponding to v and or λ to be algebraic variables with the parameter alguar and to set the parameter atol to a large variable. In the following we would like to check how these parameters impact the performance of the solver in the case of the index 1 formulation. For this we denote by alguar_v and alguar_lambda the value of the alguar parameter for v and λ . The default value of alguar is set to True. Analogously we denote the components of atol corresponding to v and λ with atol_v and atol_lambda and set the default value to 1E-6. We now run a

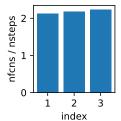


200 — A₁
A₂
150 — A₃
A₃
A₄
A₅
A₆
A₇
A₇
A₈
A₈
A₈

Figure 43: The Lagrange parameter of the index 2 problem.

Figure 44: The Lagrange parameter of the index 3 problem.





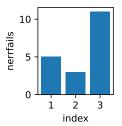


Figure 45: nsteps in relation to the index.

Figure 46: nfcns/nsteps in relation to the index.

Figure 47: nerrfails in relation to the index.

series of 5 experiments as depicted in table 49.

As all experiments deliver more or less the same result we will be comparing the statistics of IDA as depicted in figures 50 to 55. Once again we observe in figure 53 that the total number of function evaluations is roughly proportional to the number of steps needed. Here experiments 1 and 4 stick out for requiring comparatively more function evaluations per step. However in figure 50 we see that these are also precisely the experiments in which the total number of steps taken is by far the least. Experiments 1 and 4 are also precisely those experiments that have the most stringent requirements on the v part of y. Both have set $atol_v=1E-6$ and declare v to not be an algebraic variable. We see in figures 52 and 55 that experiment 0 is an outlier in requiring comparitively many jacobian evaluations and having relatively few error test failures.

Using an explicit method

As part of the final task we used an explicit RK4 method to solve the index 1 problem. As a result of the method exploding for h=0.01, the default step

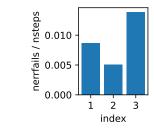


Figure 48: nerrfails /nsteps in relation to the index.

experiment	index	atol_v	atol_lambda	algvar_v	algvar_lambda	suppress_alg
0	1	100000	100000	False	False	True
1	1	1e-06	100000	False	True	True
2	1	1e-06	100000	True	False	True
3	1	1e-06	100000	True	True	False
4	1	1e-06	1e-06	False	False	True

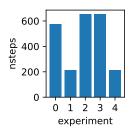
Figure 49: Parameters in the experiments

value, the method was tested for various values of h.

In particular in Figure 56 the L_2 norm of each angle over time is plotted with respect to $h \in [0.001, 0.002)$ with $\Delta h = 5e-6$.

The explicit method can then be tested with individual step sizes and as expected, the method explodes for $h \in \{0.001446, 0.0018, 0.00195\}$ and is stable for $h \in \{0.00185, 0.0012, 0.0016\}$.

In Figures 57 and 58 it can be observed the approximation using the explicit RK4 for a value of the stes size which makes the approximation stable, in particular we are taking $h=1\mathrm{e}{-4}$.



1000 - 10

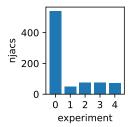
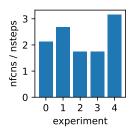
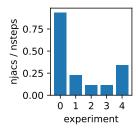


Figure 50: nsteps of the experiments.

Figure 51: nfcns of the experiments.

Figure 52: njacs of the experiments.





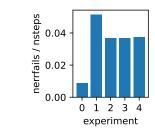


Figure 53: nfcns/nsteps of the experiments.

Figure 54: njacs/nsteps of the experiments.

Figure 55: nerrfails /nsteps of the experiments.

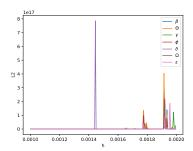


Figure 56: Value of L_2 norms depending on h

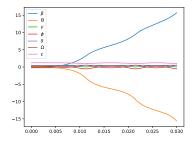


Figure 57: Approximation of angles using explicit method

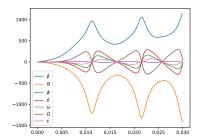


Figure 58: Approximation of angles derivatives using explicit method

Project 3

In this project we consider an initial value problem of the form

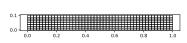
$$M\ddot{u} + C\dot{u} + Ku = f(t)$$
$$u(0) = u_0$$
$$\dot{u}(0) = v_0$$

for this we implemented an Assimulo problem class, the HHT solver and the Newmark implicit and explicit solvers. The explicit solver was tested on the pendulum

The pendulum revisited

An elastic beam

In the second part of the project we tested the implicit Newmark and the HHT method on a discretised beam as seen in figure 59. The beam is displaced by a force until it is deformed as in figure 60. With time it then swings back and forth between the positions in figures 59-62. Figure 63 shows the displacement of the tip of the beam in dependence of time.



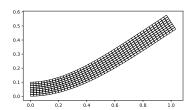
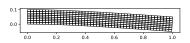


Figure 59: Beam position at $t \approx 0$.

Figure 60: Beam position at $t \approx 1.7$.



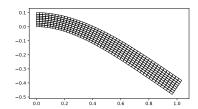


Figure 61: Beam position at $t \approx 2.4$.

Figure 62: Beam position at $t \approx 2.7$.

We can calculate the elastic and kinetic energies according to the formulas

$$E_{\rm kin} = \frac{1}{2} v^{\top} M v$$

$$E_{\text{elast}} = \frac{1}{2} u^{\top} C u$$

which add up to the total energy

$$E_{\text{tot}} = E_{\text{kin}} + E_{\text{elast}}$$

The development of the energy of the system can be seen in figure 64. Here we see in particular that after the initial application of an external force to the system the energy stays almost constant. As in project 1 the variance of the total energy serves as a measure of the instability of the solver. Here we calculate this variance only for the latter 4/5 of the simulation because in the first part the applied force changes the total energy. With an ideal solver this quantity vanishes.

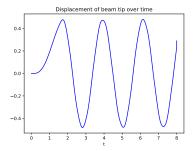


Figure 63: Displacement of the tip of the beam of the solution.

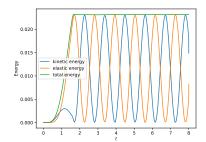


Figure 64: Energy in dependence of time of the solution.

A brief comparison of solvers

In a first experiment we compare the performance of our implementation of the HHT solver and the implicit Euler solver from Assimulo. The HHT method

was applied with the parameter $\alpha=0$ and the stepsize was the same for all methods. The results are plotted in figure 65. Here one sees that for all solvers the variance of the total energy is small. There is however a big difference in the performance of the various methods. On my computer the implicit Euler solver takes roughly two orders of magnitude longer than the HHT method.

solver	$_{ m HHT}$	ImplicitEuler
$Variance(E_{tot})$	2.3e-10	2.2e-13
Elapsed simulation time [s]	1.4	216.9

Figure 65: Performance of various solvers for the beam problem

Testing the implicit Newmark solver

In a second experiment we test the dependence of the implicit Newmark method on the parameters β and γ whereby we keep the parameter $\alpha=0$ and the stepsize h=0.05 constant. The variance of the total energy can be seen in figure 66. It should be noted that we cut off the value of the variance of the total energy at 10^2 because this value shows that the solution is instable for the specific choice of β and γ . One can observe that the problem becomes more stable with decreasing β and and that the region of stability increases with decreasing γ . Figure 67 shows what happens if we leave the region of stability.

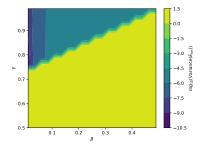


Figure 66: Dependence of the variance of the total energy on the parameters β and γ for $\alpha = 0$.

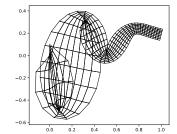


Figure 67: The parameter choice $\beta = 0.25$ and $\gamma = 0.7$ yields rather peculiar beam configurations.

Testing the HHT solver

In a final experiment we test the dependence of the HHT solver on the parameter α . The variance of the total energy can be seen in figure 68 where it is noticable that the value decreases as α increases albeit from a small level. To make it more visible what is happening we set the step size to h=1 and plotted the energies of the solutions for the HHT solver as can be seen in figures 69 and

70. Here the parameter $\alpha = -1/3$ acts in a dampening manner in comparison to the plot for $\alpha = 0$. It is also astonishing that despite the very rough step size the energy plot for $\alpha = 0$ shares many features of the solution with a more refined step size, like the almost constant total energy and the eventual periodic behaviour of the kinetic and elastic energies.

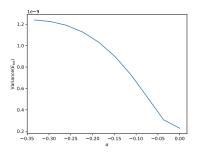


Figure 68: Dependence of the variance of the total energy on the parameter α .

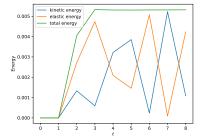


Figure 69: Energy f1or the HHT method with $\alpha=0$ and stepsize h=1.

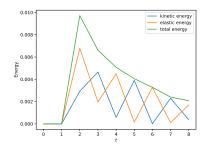


Figure 70: Energy for the HHT method with $\alpha = -1/3$ and stepsize h = 1.

The elastic pendulum

In this section we will use the developed methods to solve the problem of the elastic spring presented in Project 1. In particular we will compare the performance of different explicit methods solving the problem. The method we will be comparing are Newmark Explicit against Explicit Euler and Newmark Explicit against RK4.

It is common to both methods that the simulations start at the same point and rapidly drift away. This drif will continuate in different ways depending on the method tested.

Newmark - RK4

This is probably the most interesting of both cases given that RK4 doesn't lose stability as fast as Explici Euler does. As mentioned, the distance between the approximations will drift away in an oscillating fashion with an increasing amplitude. This can be observed in Figure 71 for y and in Figure 72 for \dot{y} .

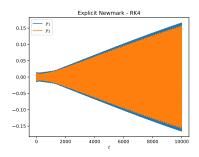
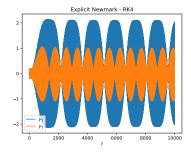


Figure 71: Difference of y with h = 0.01 and k = 10.

Figure 72: Difference of \dot{y} with h = 0.01 and k = 10.

The amplitude of the oscillations will eventually converge to a value which appears to depend on the value of k. For bigger values of k the amplitude appears to converge faster. Convergence of the amplitudes can be observed in Figure 73 for y and in Figure 74 for \dot{y} .



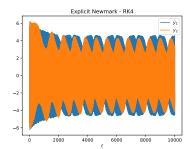


Figure 73: Difference of y with h = 0.01 and k = 1e3.

Figure 74: Difference of \dot{y} with h = 0.01 and k = 1e3.

With regards to performance, Newmark's method is faster than RK4 being for different values of h and t_f approximately c times faster having c order of magnitude 0.

Newmark - Euler

Not much can be said about the relation between Newmark's and Euler's methods given the unstable nature of Explicit Euler. It is common to see how Euler's method explodes to infinity while Newmark's remains stable. This can be observed in Figure 75.

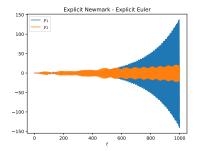


Figure 75: Difference of y with h = 0.01 and k = 10.

With regard to performance, Euler's method is faster than Newmark's for different values of h and t_f approximately c times faster having c order of magnitude 0.

Appendix

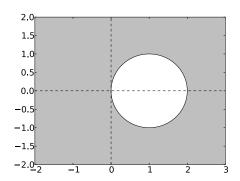


Figure 76: Stability region for BDF1, taken from $[\mathbf{Stab}^{\mathbf{\cdot}}\mathbf{BDF}]$

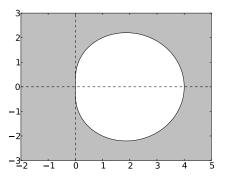


Figure 77: Stability region for BDF2, taken from $[\mathbf{Stab^{\mathsf{t}}BDF}]$

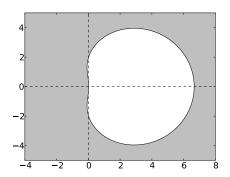


Figure 78: Stability region for BDF3, taken from $[\mathbf{Stab}^{\mathbf{\cdot}}\mathbf{BDF}]$

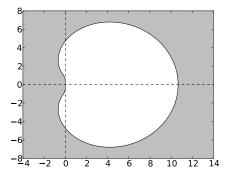
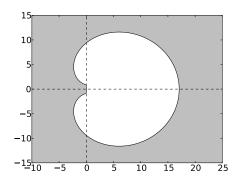


Figure 79: Stability region for BDF4, taken from [**Stab'BDF**]



20 10 0 -10 -20 -30 20 -10 0 10 20 30 40

30_l

Figure 80: Stability region for BDF5, taken from $[\mathbf{Stab}^{\mathbf{\cdot}}\mathbf{BDF}]$

Figure 81: Stability region for BDF6, taken from $[\mathbf{Stab^{\mathsf{t}}BDF}]$