Numerics for Physics-Based PDEs with Boundary Control The Partitioned Finite Element Method for PHs

Andrea Brugnoli¹

Denis Matignon²

Ghislain Haine²

Anass Serhani²

¹University of Twente, Enschede (NL)

²ISAE-SUPAERO, Toulouse (FR)





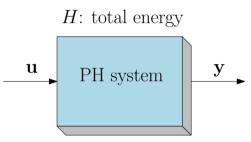
Outline

- Introduction
- 2 Structure preserving discretization through mixed finite elements
 - Uniform boundary conditions
 - The linear case
 - Mixed boundary conditions
- 3 Applications
 - Boundary control of the irrotational shallow water equations
 - Boundary control of the cantilever Kirchhoff plate
- 4 Conclusion

Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
- 3 Applications
- 4 Conclusion

Why port-Hamiltonian systems?



Lossless: $\dot{H} = \mathbf{u}^{\top} \mathbf{y}$

Passive: $\dot{H} \leq \mathbf{u}^{\mathsf{T}} \mathbf{y}$

PH systems are:

- Physically motivated;
- Lumped (ODEs) or distributed (PDEs);
- Passive (passivity based control);
- Closed under interconnection (modular multiphysics modelling);

Necessity of numerical methods

To tackle complex models and for control implementation, numerical methods are needed.

State of the art and this contribution

Discretization of port-Hamiltonian systems:

- Mixed finite elements for differential forms¹²;
- Spectral methods³;
- Finite differences⁴.

This contribution

Mixed finite element for hyperbolic PDEs in port-Hamiltonian form under uniform or mixed boundary conditions.

¹golo2004hamiltonian.

²kotyczka2018weak.

³moulla2012pseudo.

trenchant2018.

Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
 - Uniform boundary conditions
 - The linear case
 - Mixed boundary conditions
- 3 Applications
- 4 Conclusion

Structure preserving discretization

Infinite-dimensional pH system

PDE with boundary control:

$$\frac{\partial \boldsymbol{\alpha}}{\partial t}(\boldsymbol{x},t) = \mathcal{J}\delta_{\boldsymbol{\alpha}}H.$$

Boundary conditions:

$$\mathbf{u}_{\partial} = \mathcal{B}_{\partial} \delta_{\alpha} H, \quad \mathbf{y}_{\partial} = \mathcal{C}_{\partial} \delta_{\alpha} H.$$

Power balance (Stokes Theorem):

$$\dot{H} = \int_{\partial \Omega} \mathbf{u}_{\partial} \cdot \mathbf{y}_{\partial} \, \mathrm{d}S.$$

Structure-preserving discretization

Resulting ODE:

$$\dot{\boldsymbol{\alpha}}_d = \mathbf{J} \, \nabla H_d + \mathbf{B}_{\partial} \mathbf{u}_{\partial},$$
$$\mathbf{y}_{\partial} = \mathbf{B}_{\partial}^{\top} \, \nabla H_d.$$

Discretized Hamiltonian:

$$H_d := H(\boldsymbol{\alpha} \equiv \boldsymbol{\alpha}_d).$$

Power balance:

$$\dot{H} = \mathbf{u}_{\partial}^{\mathsf{T}} \mathbf{y}_{\partial}.$$

Underlying hypotheses of the method

Assumption (Partitioned structure of the pH system)

The pH system has the partitioned form

$$\begin{split} \partial_t \begin{pmatrix} \boldsymbol{\alpha}_1 \\ \boldsymbol{\alpha}_2 \end{pmatrix} &= \begin{bmatrix} 0 & -\mathcal{L}^* \\ \mathcal{L} & 0 \end{bmatrix} \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix}, & \boldsymbol{\alpha}_1 \in L^2(\Omega, \mathbb{A}), \\ \boldsymbol{\alpha}_2 \in L^2(\Omega, \mathbb{B}), & \boldsymbol{\alpha}_2 \in L^2(\Omega, \mathbb{B}), \\ \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix} &:= \begin{pmatrix} \delta_{\boldsymbol{\alpha}_1} H \\ \delta_{\boldsymbol{\alpha}_2} H \end{pmatrix}, & \boldsymbol{e}_1 \in H^{\mathcal{L}} &:= \left\{ \boldsymbol{u}_1 \in L^2(\Omega, \mathbb{A}) | \mathcal{L} \boldsymbol{u}_1 \in L^2(\Omega, \mathbb{B}) \right\}, \\ \boldsymbol{e}_2 \in H^{\mathcal{L}^*} &:= \left\{ \boldsymbol{u}_2 \in L^2(\Omega, \mathbb{B}) | \mathcal{L}^* \boldsymbol{u}_2 \in L^2(\Omega, \mathbb{A}) \right\}. \end{split}$$

The sets A, B are Cartesian product of either scalar, vectorial or tensorial quantities.

Wave-like equations (e.g. linear elastic models) possess this structure⁵.

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 6/25

⁵joly2003variational.

Underlying hypotheses of the method

Assumption (Abstract integration by parts formula)

There exists two boundary operators $\mathcal{N}_{\partial,1}$, $\mathcal{N}_{\partial,2}$ such that a general integration by parts formula holds $\forall e_1 \in H^{\mathcal{L}}$ and $\forall e_2 \in H^{\mathcal{L}^*}$

$$\langle \boldsymbol{e}_2,\, \mathcal{L}\, \boldsymbol{e}_1
angle_{L^2(\Omega,\mathbb{B})} - \langle \mathcal{L}^*\, \boldsymbol{e}_2,\, \boldsymbol{e}_1
angle_{L^2(\Omega,\mathbb{A})} = \langle \mathcal{N}_{\partial,1} \boldsymbol{e}_1,\, \mathcal{N}_{\partial,2} \boldsymbol{e}_2
angle_{\partial\Omega} \,.$$

where $\langle \cdot, \cdot \rangle_{\partial\Omega}$ denotes an appropriate duality pairing.

Assumption (Uniform boundary condition)

The boundary operators \mathcal{B}_{∂} , \mathcal{C}_{∂} are then assumed to verify, in an exclusive manner, either

$$\mathcal{B}_{\partial} = \begin{bmatrix} 0 & \mathcal{N}_{\partial,2} \end{bmatrix}, \qquad \mathcal{C}_{\partial} = \begin{bmatrix} \mathcal{N}_{\partial,1} & 0 \end{bmatrix},$$

or

$$\mathcal{B}_{\partial} = \begin{bmatrix} \mathcal{N}_{\partial,1} & 0 \end{bmatrix}, \qquad \mathcal{C}_{\partial} = \begin{bmatrix} 0 & \mathcal{N}_{\partial,2} \end{bmatrix}.$$

- 1
- 2
- 3

- 1 The system is written in weak form;
- 2
- 3

- The system is written in weak form;
- 2 An integration by parts is applied to highlight the appropriate boundary control;
- 3

- The system is written in weak form;
- 2 An integration by parts is applied to highlight the appropriate boundary control;
- A Galerkin method is employed to obtain a finite-dimensional system. For the approximation basis the Finite Element Method FEM (large sparse matrices) is here employed but Spectral Methods SM (small full matrices) can be used as well.

- The system is written in weak form;
- 2 An integration by parts is applied to highlight the appropriate boundary control;
- A Galerkin method is employed to obtain a finite-dimensional system. For the approximation basis the Finite Element Method FEM (large sparse matrices) is here employed but Spectral Methods SM (small full matrices) can be used as well.

The discretized system

Consider the causality

$$oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1, \qquad oldsymbol{y}_{\partial} = \mathcal{N}_{\partial,2} oldsymbol{e}_2.$$

By integrating by parts $\mathcal L$ the appropriate causality is obtained for the discretized system.

Finite dimensional system for $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1$

$$\begin{bmatrix} \mathbf{M}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_2 \end{bmatrix} \begin{pmatrix} \dot{\boldsymbol{\alpha}}_{d,1} \\ \dot{\boldsymbol{\alpha}}_{d,2} \end{pmatrix} = \begin{bmatrix} \mathbf{0} & \mathbf{D}_{-\mathcal{L}^*} \\ -\mathbf{D}_{-\mathcal{L}^*}^\top & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} + \begin{bmatrix} \mathbf{0} \\ \mathbf{B}_2 \end{bmatrix} \mathbf{u}_{\partial},$$

$$\begin{bmatrix} \mathbf{M}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_2 \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} = \begin{pmatrix} \partial_{\boldsymbol{\alpha}_{d,1}} H_d(\boldsymbol{\alpha}_d) \\ \partial_{\boldsymbol{\alpha}_{d,2}} H_d(\boldsymbol{\alpha}_d) \end{pmatrix},$$

$$\mathbf{M}_{\partial} \mathbf{y}_{\partial} = \begin{bmatrix} \mathbf{0} & \mathbf{B}_2^\top \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix}.$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 8/25

The discretized system

Consider the causality

$$oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,2} oldsymbol{e}_2, \qquad oldsymbol{y}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1.$$

By integrating by parts $-\mathcal{L}^*$ the appropriate causality is obtained for the discretized system.

Finite dimensional system for $u_{\partial}=\mathcal{N}_{\partial,2}e_2$

$$\begin{bmatrix} \mathbf{M}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_2 \end{bmatrix} \begin{pmatrix} \dot{\boldsymbol{\alpha}}_{d,1} \\ \dot{\boldsymbol{\alpha}}_{d,2} \end{pmatrix} = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{\mathcal{L}}^{\top} \\ \mathbf{D}_{\mathcal{L}} & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} + \begin{bmatrix} \mathbf{B}_1 \\ \mathbf{0} \end{bmatrix} \mathbf{u}_{\partial},$$

$$\begin{bmatrix} \mathbf{M}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_2 \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} = \begin{bmatrix} \partial_{\boldsymbol{\alpha}_{d,1}} H_d(\boldsymbol{\alpha}_d) \\ \partial_{\boldsymbol{\alpha}_{d,2}} H_d(\boldsymbol{\alpha}_d) \end{bmatrix},$$

$$\mathbf{M}_{\partial} \mathbf{y}_{\partial} = \begin{bmatrix} \mathbf{B}_1^{\top} & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix}.$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 8/25

Discrete power balance

The power balance

$$\dot{H}_d = \partial_{\boldsymbol{\alpha}_{d,1}}^{\top} H_d(\boldsymbol{\alpha}_d) \dot{\boldsymbol{\alpha}}_{d,1} + \partial_{\boldsymbol{\alpha}_{d,2}}^{\top} H_d(\boldsymbol{\alpha}_d) \dot{\boldsymbol{\alpha}}_{d,2}$$

mimics the continuous one.

Causality $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1$

$$\begin{split} \dot{H}_d &= \mathbf{e}_1^{\top} \mathbf{D}_{-\mathcal{L}^*} \mathbf{e}_2 - \mathbf{e}_2^{\top} \mathbf{D}_{-\mathcal{L}^*}^{\top} \mathbf{e}_1 + \mathbf{e}_2^{\top} \mathbf{B}_2 \mathbf{u}_{\partial}, \\ &= \mathbf{y}_{\partial}^{\top} \mathbf{M}_{\partial} \mathbf{u}_{\partial} \end{split}$$

Causality $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,2} oldsymbol{e}_2$

$$\begin{split} \dot{H}_d &= -\mathbf{e}_1^{\mathsf{T}} \mathbf{D}_{\mathcal{L}}^{\mathsf{T}} \mathbf{e}_2 + \mathbf{e}_2^{\mathsf{T}} \mathbf{D}_{\mathcal{L}} \mathbf{e}_1 + \mathbf{e}_1^{\mathsf{T}} \mathbf{B}_1 \mathbf{u}_{\partial}, \\ &= \mathbf{y}_{\partial}^{\mathsf{T}} \mathbf{M}_{\partial} \mathbf{u}_{\partial}. \end{split}$$

Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
 - Uniform boundary conditions
 - The linear case
 - Mixed boundary conditions
- 3 Applications
- 4 Conclusion

The linear case

Assumption (Quadratic separable Hamiltonian)

The Hamiltonian is assumed to be a positive quadratic separable functional in $oldsymbol{lpha}_1,\,oldsymbol{lpha}_2$

$$H = rac{1}{2} \left\langle oldsymbol{lpha}_1, \, \mathcal{Q}_1 oldsymbol{lpha}_1
ight
angle_{L^2(\Omega, \mathbb{A})} + rac{1}{2} \left\langle oldsymbol{lpha}_2, \, \mathcal{Q}_2 oldsymbol{lpha}_2
ight
angle_{L^2(\Omega, \mathbb{B})},$$

where $\mathcal{Q}_1,\,\mathcal{Q}_2$ are positive symmetric bounded operators

$$m_1 \mathbf{I}_{\mathbb{A}} \leq \mathcal{Q}_1 \leq M_1 \mathbf{I}_{\mathbb{A}}, \qquad m_2 \mathbf{I}_{\mathbb{B}} \leq \mathcal{Q}_2 \leq M_2 \mathbf{I}_{\mathbb{B}}, \qquad m_1 > 0, \ m_2 > 0, \ M_1 > 0, \ M_2 > 0.$$

PH linear system

$$\begin{bmatrix} \mathcal{M}_1 & 0 \\ 0 & \mathcal{M}_2 \end{bmatrix} \partial_t \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} = \begin{bmatrix} 0 & -\mathcal{L}^* \\ \mathcal{L} & 0 \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix}, \qquad \mathbf{e}_1 \in H^{\mathcal{L}}, \\ \mathbf{e}_2 \in H^{\mathcal{L}^*}, \end{cases}$$

where $\mathcal{M}_1 := \mathcal{Q}_1^{-1}$, $\mathcal{M}_2 := \mathcal{Q}_2^{-1}$. Constitutive laws have been included in the dynamics.

10 / 25

The linear discretized system

Finite dimensional system for $u_{\partial}=\mathcal{N}_{\partial,1}e_1,\; y_{\partial}=\mathcal{N}_{\partial,2}e_2$

$$\begin{bmatrix} \mathbf{M}_{\mathcal{M}_1} & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_{\mathcal{M}_2} \end{bmatrix} \begin{pmatrix} \dot{\mathbf{e}}_1 \\ \dot{\mathbf{e}}_2 \end{pmatrix} = \begin{bmatrix} \mathbf{0} & \mathbf{D}_{-\mathcal{L}^*} \\ -\mathbf{D}_{-\mathcal{L}^*}^\top & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} + \begin{bmatrix} \mathbf{0} \\ \mathbf{B}_2 \end{bmatrix} \mathbf{u}_{\partial},$$

$$\mathbf{M}_{\partial} \mathbf{y}_{\partial} = \begin{bmatrix} \mathbf{0} & \mathbf{B}_2^\top \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix}.$$

Finite dimensional system for $u_{\partial} = \mathcal{N}_{\partial,2} e_2, \ y_{\partial} = \mathcal{N}_{\partial,1} e_1$

$$\begin{bmatrix} \mathbf{M}_{\mathcal{M}_1} & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_{\mathcal{M}_2} \end{bmatrix} \begin{pmatrix} \dot{\mathbf{e}}_1 \\ \dot{\mathbf{e}}_2 \end{pmatrix} = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{\mathcal{L}}^\top \\ \mathbf{D}_{\mathcal{L}} & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix} + \begin{bmatrix} \mathbf{B}_1 \\ \mathbf{0} \end{bmatrix} \mathbf{u}_{\partial},$$

$$\mathbf{M}_{\partial} \mathbf{y}_{\partial} = \begin{bmatrix} \mathbf{B}_1^\top & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e}_1 \\ \mathbf{e}_2 \end{pmatrix}.$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 11/25

Power balance

The power balance

$$\dot{H}_d = \mathbf{e}_1^{\top} \mathbf{M}_{\mathcal{M}_1} \dot{\mathbf{e}}_1 + \mathbf{e}_2^{\top} \mathbf{M}_{\mathcal{M}_2} \dot{\mathbf{e}}_2$$

mimics the continuous one.

Causality $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1$

$$\dot{H}_d = \mathbf{e}_1^{\top} \mathbf{D}_{-\mathcal{L}^*} \mathbf{e}_2 - \mathbf{e}_2^{\top} \mathbf{D}_{-\mathcal{L}^*}^{\top} \mathbf{e}_1 + \mathbf{e}_2^{\top} \mathbf{B}_2 \mathbf{u}_{\partial},$$

= $\mathbf{y}_{\partial}^{\top} \mathbf{M}_{\partial} \mathbf{u}_{\partial}$

Causality $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial.2} oldsymbol{e}_2$

$$\begin{split} \dot{H}_d &= -\mathbf{e}_1^{\top} \mathbf{D}_{\mathcal{L}}^{\top} \mathbf{e}_2 + \mathbf{e}_2^{\top} \mathbf{D}_{\mathcal{L}} \mathbf{e}_1 + \mathbf{e}_1^{\top} \mathbf{B}_1 \mathbf{u}_{\partial}, \\ &= \mathbf{y}_{\partial}^{\top} \mathbf{M}_{\partial} \mathbf{u}_{\partial}. \end{split}$$

Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
 - Uniform boundary conditions
 - The linear case
 - Mixed boundary conditions
- 3 Applications
- 4 Conclusion

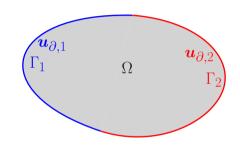
Mixed boundary conditions (linear system)

Consider now the following boundary-controlled linear pH system in co-energy form

$$\begin{bmatrix} \mathcal{M}_1 & 0 \\ 0 & \mathcal{M}_2 \end{bmatrix} \partial_t \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix} = \begin{bmatrix} 0 & -\mathcal{L}^* \\ \mathcal{L} & 0 \end{bmatrix} \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix},$$

$$\begin{pmatrix} \boldsymbol{u}_{\partial,1} \\ \boldsymbol{u}_{\partial,2} \end{pmatrix} = \begin{bmatrix} \mathcal{N}_{\partial,1}^{\Gamma_1} & 0 \\ 0 & \mathcal{N}_{\partial,2}^{\Gamma_2} \end{bmatrix} \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix},$$

$$\begin{pmatrix} \boldsymbol{y}_{\partial,1} \\ \boldsymbol{y}_{\partial,2} \end{pmatrix} = \begin{bmatrix} 0 & \mathcal{N}_{\partial,1}^{\Gamma_1} & 0 \\ \mathcal{N}_{\partial,1}^{\Gamma_2} & 0 \end{bmatrix} \begin{pmatrix} \boldsymbol{e}_1 \\ \boldsymbol{e}_2 \end{pmatrix}.$$



The operator $\mathcal{N}_{\partial,*}^{\Gamma_{\circ}}$ with $*, \circ \in \{1,2\}$ represents the restriction of operator $\mathcal{N}_{\partial,*}$ over the subset $\Gamma_{\circ} \subset \partial \Omega$.

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 13/25

Lagrange multiplier method

A Lagrange multiplier can be introduced to include the input that does not explicitly appear in the weak formulation, i.e. to enforce the essential boundary condition.

Integration by parts of $-\mathcal{L}^*$ ($\lambda_{\partial,1} = y_{\partial,1}$)

$$\begin{split} \operatorname{Diag}\begin{bmatrix}\mathbf{M}_{\mathcal{M}_1}\\\mathbf{M}_{\mathcal{M}_2}\\\mathbf{0}\end{bmatrix}\begin{pmatrix}\dot{\mathbf{e}}_1\\\dot{\mathbf{e}}_2\\\boldsymbol{\lambda}_{\partial,1}\end{pmatrix} &= \begin{bmatrix}\mathbf{0} & -\mathbf{D}_{\mathcal{L}}^\top & \mathbf{B}_{1,\Gamma_1}\\\mathbf{D}_{\mathcal{L}} & \mathbf{0} & \mathbf{0}\\-\mathbf{B}_{1,\Gamma_1}^\top & \mathbf{0} & \mathbf{0}\end{bmatrix}\begin{pmatrix}\mathbf{e}_1\\\mathbf{e}_2\\\boldsymbol{\lambda}_{\partial,1}\end{pmatrix} + \begin{bmatrix}\mathbf{0} & \mathbf{B}_{1,\Gamma_2}\\\mathbf{0} & \mathbf{0}\\\mathbf{M}_{\partial,1} & \mathbf{0}\end{bmatrix}\begin{bmatrix}\mathbf{u}_{\partial,1}\\\mathbf{u}_{\partial,2}\end{bmatrix},\\ \begin{bmatrix}\mathbf{M}_{\partial,1} & \mathbf{0}\\\mathbf{0} & \mathbf{M}_{\partial,2}\end{bmatrix}\begin{pmatrix}\mathbf{y}_{\partial,1}\\\mathbf{y}_{\partial,2}\end{pmatrix} &= \begin{bmatrix}\mathbf{0} & \mathbf{0} & \mathbf{M}_{\partial,1}\\\mathbf{B}_{1,\Gamma_2}^\top & \mathbf{0} & \mathbf{0}\end{bmatrix}\begin{pmatrix}\mathbf{e}_1\\\mathbf{e}_2\\\boldsymbol{\lambda}_{\partial,1}\end{pmatrix}. \end{split}$$

A pH differential-algebraic system is obtained in this case (pHDAE).

Lagrange multiplier method

A Lagrange multiplier can be introduced to include the input that does not explicitly appear in the weak formulation, i.e. to enforce the essential boundary condition.

Integration by parts of \mathcal{L} ($\lambda_{\partial,2} = y_{\partial,2}$)

$$\begin{split} \operatorname{Diag}\begin{bmatrix}\mathbf{M}_{\mathcal{M}_1}\\\mathbf{M}_{\mathcal{M}_2}\\\mathbf{0}\end{bmatrix}\begin{pmatrix}\dot{\mathbf{e}}_1\\\dot{\mathbf{e}}_2\\\boldsymbol{\lambda}_{\boldsymbol{\partial},\mathbf{2}}\end{pmatrix} &= \begin{bmatrix}\mathbf{0}&\mathbf{D}_{-\mathcal{L}^*}&\mathbf{0}\\-\mathbf{D}_{-\mathcal{L}^*}^\top&\mathbf{0}&\mathbf{B}_{2,\Gamma_2}\\\mathbf{0}&-\mathbf{B}_{2,\Gamma_2}^\top&\mathbf{0}\end{bmatrix}\begin{pmatrix}\mathbf{e}_1\\\mathbf{e}_2\\\boldsymbol{\lambda}_{\boldsymbol{\partial},2}\end{pmatrix} + \begin{bmatrix}\mathbf{0}&\mathbf{0}\\\mathbf{B}_{2,\Gamma_1}&\mathbf{0}\\\mathbf{0}&\mathbf{M}_{\boldsymbol{\partial},2}\end{bmatrix}\begin{bmatrix}\mathbf{u}_{\boldsymbol{\partial},1}\\\mathbf{u}_{\boldsymbol{\partial},2}\end{bmatrix},\\ \begin{bmatrix}\mathbf{M}_{\boldsymbol{\partial},1}&\mathbf{0}\\\mathbf{0}&\mathbf{M}_{\boldsymbol{\partial},2}\end{bmatrix}\begin{pmatrix}\mathbf{y}_{\boldsymbol{\partial},1}\\\mathbf{y}_{\boldsymbol{\partial},2}\end{pmatrix} &= \begin{bmatrix}\mathbf{0}&\mathbf{B}_{2,\Gamma_1}^\top&\mathbf{0}\\\mathbf{0}&\mathbf{0}&\mathbf{M}_{\boldsymbol{\partial},2}\end{bmatrix}\begin{pmatrix}\mathbf{e}_1\\\mathbf{e}_2\\\boldsymbol{\lambda}_{\boldsymbol{\partial},2}\end{pmatrix}. \end{split}$$

A pH differential-algebraic system is obtained in this case (pHDAE).

Power balance

The energy balance

$$\dot{H}_d = \mathbf{e}_1^{\mathsf{T}} \mathbf{M}_{\mathcal{M}_1} \dot{\mathbf{e}}_1 + \mathbf{e}_2^{\mathsf{T}} \mathbf{M}_{\mathcal{M}_2} \dot{\mathbf{e}}_2$$

mimics the continuous counterpart.

Integration by parts of $-\mathcal{L}^*$ $(oldsymbol{\lambda}_{\partial.1} = oldsymbol{u}_{\partial.1})$

$$\begin{split} \dot{H}_d &= -\mathbf{e}_1^\top \mathbf{D}_{\mathcal{L}}^\top \mathbf{e}_2 + \mathbf{e}_2^\top \mathbf{D}_{\mathcal{L}} \mathbf{e}_1 + \mathbf{e}_1^\top (\mathbf{B}_{1,\Gamma_1} \boldsymbol{\lambda}_{\partial,1} + \mathbf{B}_{1,\Gamma_2} \mathbf{u}_{\partial,2}), \\ &= \mathbf{y}_{\partial,1}^\top \mathbf{M}_{\partial,1} \mathbf{u}_{\partial,1} + \mathbf{y}_{\partial,2}^\top \mathbf{M}_{\partial,2} \mathbf{u}_{\partial,2}. \end{split}$$

Integration by parts of $\mathcal{L}\; (oldsymbol{\lambda}_{\partial,2} = oldsymbol{u}_{\partial,2})$

$$\begin{split} \dot{H}_d &= \mathbf{e}_1^\top \mathbf{D}_{-\mathcal{L}^*}^\top \mathbf{e}_2 - \mathbf{e}_2^\top \mathbf{D}_{-\mathcal{L}^*} \mathbf{e}_1 + \mathbf{e}_2^\top (\mathbf{B}_{2,\Gamma_2} \boldsymbol{\lambda}_{\partial,2} + \mathbf{B}_{2,\Gamma_1} \mathbf{u}_{\partial,1}), \\ &= \mathbf{y}_{\partial,1}^\top \mathbf{M}_{\partial,1} \mathbf{u}_{\partial,1} + \mathbf{y}_{\partial,2}^\top \mathbf{M}_{\partial,2} \mathbf{u}_{\partial,2}. \end{split}$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 15 / 25

Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
- 3 Applications
 - Boundary control of the irrotational shallow water equations
 - Boundary control of the cantilever Kirchhoff plate
- 4 Conclusion

Irrotational shallow water equations

The Hamiltonian is a non-quadratic and non-separable functional

$$H(\alpha_h, \boldsymbol{\alpha}_v) = \frac{1}{2} \int_{\Omega} \left\{ \frac{1}{\rho} \alpha_h \|\boldsymbol{\alpha}_v\|^2 + \rho g \alpha_h^2 \right\} d\Omega.$$

Variables:

- \bullet α_h the fluid height;
- lacksquare α_v the linear momentum;

Parameters:

- ho density;
- \blacksquare g gravity acceleration

Dynamics:

$$\frac{\partial}{\partial t} \begin{pmatrix} \alpha_h \\ \boldsymbol{\alpha}_v \end{pmatrix} = \begin{bmatrix} 0 & -\operatorname{div} \\ -\operatorname{grad} & \mathbf{0} \end{bmatrix} \begin{pmatrix} e_h \\ \boldsymbol{e}_v \end{pmatrix}, \quad (x, y) \in \Omega = \{x^2 + y^2 \le R\},
\begin{pmatrix} e_h \\ \boldsymbol{e}_v \end{pmatrix} = \begin{pmatrix} \delta_{\alpha_h} H \\ \delta_{\boldsymbol{\alpha}_v} H \end{pmatrix} = \begin{pmatrix} \frac{1}{2\rho} \|\boldsymbol{\alpha}_v\|^2 + \rho g \alpha_h \\ \frac{1}{\rho} \alpha_h \boldsymbol{\alpha}_v \end{pmatrix},$$

Proportional control law

Consider a uniform Neumann bc

Conjugated output

$$u_{\partial} = -\boldsymbol{e}_v \cdot \boldsymbol{n}|_{\partial\Omega}.$$

$$y_{\partial} = e_h|_{\partial\Omega}.$$

Proportional control: La Salle argument

Proportional control for stabilization around a given fluid height $h^{\rm des}$

$$u_{\partial} = -k(y_{\partial} - y_{\partial}^{\mathsf{des}}), \qquad y_{\partial}^{\mathsf{des}} = \rho g h^{\mathsf{des}}, \quad k > 0.$$

The control law ensures that the Lyapunov functional

$$V = \frac{1}{2} \int_{\Omega} \left\{ \frac{1}{2} \rho g (\alpha_h - h^{\mathsf{des}})^2 + \frac{1}{2\rho} \alpha_h \left\| \boldsymbol{\alpha}_v \right\|^2 \right\} d\Omega \geq 0,$$

has negative semi definite time derivative

$$\dot{V} = -k \int_{\partial \Omega} \left(y_{\partial} - y_{\partial}^{\mathsf{des}} \right)^2 d\Gamma \leq 0.$$

Discretization strategy

- The div operator is integrated by parts to highlight the appropriate the Neumann boundary control.
- FENICS is used to generate the matrices.

Parameters		
ρ	$1000 [\mathrm{kg} \cdot \mathrm{m}^3]$	
g	$10 \; [{\rm m/s^2}]$	
R	1 [m]	
h^{des}	1 [m]	

Simulation Settings		
Integrator	Runge-Kutta 45	
N°_dof	3973	
FE spaces	$(lpha_hpproxCG_1) imes(oldsymbol{lpha}_vpproxDG_0) imes(u_\partialpproxDG_0)$	
$t_{\sf end}$	3 [s]	

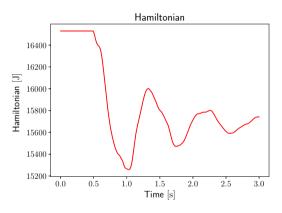
Control parameter
$$k = \begin{cases} 0, & \forall t < 0.5 \,[\mathrm{s}], \\ 10^{-3}, & \forall t > 0.5 \,[\mathrm{s}]. \end{cases}$$

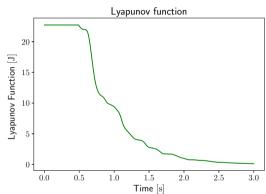
Results irrotational SWE

$$\text{Control parameter} \qquad k = \begin{cases} 0, & \forall t < 0.5 \, [\mathrm{s}], \\ 10^{-3}, & \forall t \geq 0.5 \, [\mathrm{s}]. \end{cases}$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 19 / 25

Results irrotational SWE





Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
- 3 Applications
 - Boundary control of the irrotational shallow water equations
 - Boundary control of the cantilever Kirchhoff plate
- 4 Conclusion

Cantilever Kirchhoff plate

The Hamiltonian is a quadratic functional (linear case), hence a co-energy formulation is used

$$H(e_w, \pmb{E}_\kappa) = \frac{1}{2} \int_{\Omega} \left\{ \rho h e_w^2 + \pmb{\mathcal{D}}_b^{-1}(\pmb{E}_\kappa) : \pmb{E}_\kappa \right\} \; \mathrm{d}\Omega, \qquad \text{where} \qquad \pmb{A} : \pmb{B} = \sum_{ij} A_{ij} B_{ij}.$$

Variables:

- \bullet e_w the vertical velocity;
- **E** $_{\kappa}$ the bending stress tensor;

Parameters:

- ρ density, h plate thickness;
- $m{\mathcal{D}}_b^{-1}$ the bending compliance tensor

$$\begin{bmatrix} \rho h & 0 \\ \mathbf{0} & \mathbf{\mathcal{D}}_b^{-1} \end{bmatrix} \frac{\partial}{\partial t} \begin{pmatrix} e_w \\ \mathbf{\mathcal{E}}_\kappa \end{pmatrix} = \begin{bmatrix} 0 & -\operatorname{div}\operatorname{Div} \\ \operatorname{Hess} & \mathbf{0} \end{bmatrix} \begin{pmatrix} e_w \\ \mathbf{\mathcal{E}}_\kappa \end{pmatrix} \qquad (x,y) \in \Omega = [0,1] \times [0,1],$$

Damping injection control strategy

Consider mixed Dirichlet homogeneous conditions and Neumann boundary control

$$\begin{aligned} e_w|_{\Gamma_D} &= 0, \\ \partial_x e_w|_{\Gamma_D} &= 0, \end{aligned} \qquad \Gamma_D = \left\{x = 0\right\}, \qquad \begin{aligned} u_{\partial,q} &= \widetilde{q}_n|_{\Gamma_N}, \\ u_{\partial,m} &= M_{nn}|_{\Gamma_N}. \end{aligned} \qquad \Gamma_N = \left\{y = 0 \cup x = 1 \cup y = 1\right\}. \end{aligned}$$

where M_{nn} is the flexural moment and \widetilde{q}_n is the effective shear force.

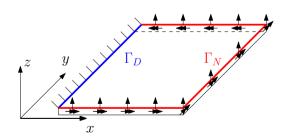
The corresponding boundary outputs read

$$y_{\partial,q} = e_w|_{\Gamma_N},$$

$$y_{\partial,m} = \partial_n e_w|_{\Gamma_N}.$$

The following control law stabilizes the $system^5$

$$u_{\partial,q} = -ky_{\partial,q}, u_{\partial,m} = -ky_{\partial,m}, \qquad k > 0.$$



⁵lagnese1989.

Discretization strategy

- The div Div operator is integrated by parts twice to enforce weekly the Neumann bc.
- The FIREDRAKE library is used to generate the matrices.
- The Dirichlet condition is imposed weakly through a Lagrange multiplier (strong imposition of boundary conditions for H^2 conforming elements is not trivial⁶).

Plate Parameters		
E	70 [GPa]	
ρ	$2700 [\mathrm{kg} \cdot \mathrm{m}^3]$	
ν	0.35	
h/L	0.05	
$L_x = L_y$	1 [m]	

Simulation Settings		
Integrator	Störmer-Verlet	
Δt	$1~[\mu \mathrm{s}]$	
N°_dof	2574	
FE spaces	$(e_wpproxArgyris) imes(oldsymbol{E}_\kappapproxDG_3) imes(oldsymbol{\lambda}pproxCG_2)$	
$t_{\sf end}$	5 [s]	

Control parameter
$$k = \begin{cases} 0, & \forall t < 1 [s], \\ 10, & \forall t > 1 [s]. \end{cases}$$

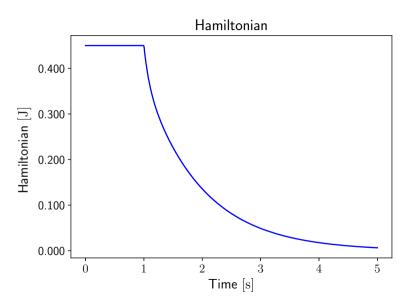
⁶kirby2019.

Results cantilever Kirchoff plate

Control parameter
$$k = \begin{cases} 0, & \forall t < 1 [s], \\ 10, & \forall t \ge 1 [s]. \end{cases}$$

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 23 / 25

Results cantilever Kirchoff plate



Outline

- 1 Introduction
- 2 Structure preserving discretization through mixed finite elements
- 3 Applications
- 4 Conclusion

Open problem:

Developments:

⁷chen2020divDiv.

⁸egger2018.

⁹toledo2020.

¹⁰wu2020reduced.

Open problem:

■ Finite element space for the Lagrange multiplier, satisfying the inf-sup condition;

Developments:

⁷chen2020divDiv.

⁸egger2018.

⁹toledo2020.

¹⁰ wu2020reduced.

Open problem:

■ Finite element space for the Lagrange multiplier, satisfying the inf-sup condition;

Developments:

 Discretization: efficient finite element for the Kirchhoff plate based on div-div conforming elements⁷:

⁷chen2020divDiv.

⁸egger2018.

⁹toledo2020.

¹⁰ wu2020reduced.

Open problem:

■ Finite element space for the Lagrange multiplier, satisfying the inf-sup condition;

Developments:

- Discretization: efficient finite element for the Kirchhoff plate based on div-div conforming elements⁷;
- Model reduction: POD methods, H_2 -optimal strategies or Krilov subspace methods⁸;

⁷chen2020divDiv.

⁸egger2018.

⁹toledo2020.

¹⁰ wu2020reduced

Open problem:

■ Finite element space for the Lagrange multiplier, satisfying the inf-sup condition;

Developments:

- Discretization: efficient finite element for the Kirchhoff plate based on div-div conforming elements⁷;
- Model reduction: POD methods, H_2 -optimal strategies or Krilov subspace methods⁸;
- Observer based boundary control⁹ and reduced LQG design for distributed control¹⁰.

Andrea Brugnoli (UT) SIAM CSE21 3/4/21 24 / 25

⁷chen2020divDiv.

⁸egger2018.

⁹toledo2020.

¹⁰ wu2020reduced

Additional information

Jupiter Notebooks for the wave and heat equation and the Mindlin plate model are available: brugnoli2020zenodo.

Flexible multibody dynamics for pHs based on the proposed discretization:

brugnoli2020msd.

Institut Supérieur de l'Aéronautique et de l'Espace 10 avenue Édouard Belin - BP 54032 31055 Toulouse Cedex 4 - France Phone: +33 5 61 33 80 80 www.isae-supaero.fr

