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)





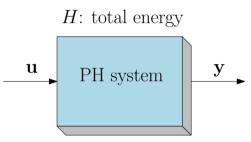
Outline

- 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

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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.

¹G. Golo et al. "Hamiltonian discretization of boundary control systems". In: *Automatica* 40.5 (2004), pp. 757–771.

²P. Kotyczka, B. Maschke, and L. Lefèvre. "Weak form of Stokes-Dirac structures and geometric discretization of port-Hamiltonian systems". In: *Journal of Computational Physics* 361 (2018), pp. 442 –476.

³R. Moulla, L. Lefevre, and B. Maschke. "Pseudo-spectral methods for the spatial symplectic reduction of open systems of conservation laws". In: *Journal of computational Physics* 231.4 (2012), pp. 1272–1292.

⁴V. Trenchant et al. "Finite differences on staggered grids preserving the port-Hamiltonian structure with application to an acoustic duct". In: *Journal of Computational Physics* 373 (June 2018).

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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.

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⁵P. Joly. "Variational Methods for Time-Dependent Wave Propagation Problems". In: *Topics in Computational Wave Propagation: Direct and Inverse Problems*. Ed. by M. Ainsworth et al. Berlin, Heidelberg: Springer Berlin Heidelberg, 2003. Chap. 6, pp. 201–264.

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

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- 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.

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- 2 An integration by parts is applied to highlight the appropriate boundary control;
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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 $oldsymbol{u}_{\partial} = \mathcal{N}_{\partial,1} oldsymbol{e}_1$

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

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

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

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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 $u_{\partial}=\mathcal{N}_{\partial,2}e_2$

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

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

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

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

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

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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.

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

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

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

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

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

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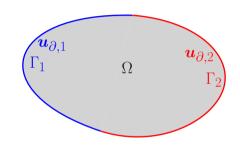
Mixed boundary conditions (linear system)

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 $\Gamma_{\circ} \subset \partial \Omega$.

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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} $(oldsymbol{\lambda}_{\partial,2} = oldsymbol{u}_{\partial,2})$

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

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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]	

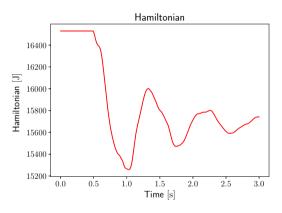
Control parameter
$$k = \begin{cases} 0, & \forall t < 0.5 \,[\mathrm{s}], \\ 10^{-3}, & \forall t > 0.5 \,[\mathrm{s}]. \end{cases}$$

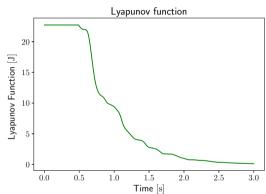
Results irrotational SWE

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

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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 system⁵

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

z y Γ_D Γ_N

⁵J.E. Lagnese. *Boundary Stabilization of Thin Plates*. Society for Industrial and Applied Mathematics, 1989.

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_{end}	5 [s]	

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

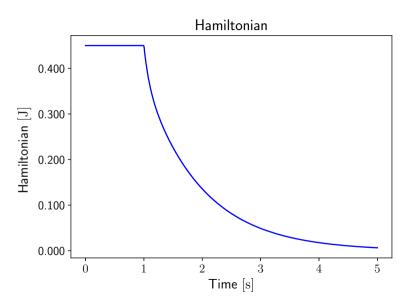
⁶R.C. Kirby and L. Mitchell. "Code Generation for Generally Mapped Finite Elements". In: *ACM Trans. Math. Softw.* 45.4 (Dec. 2019).

Results cantilever Kirchoff plate

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

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Results cantilever Kirchoff plate



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Open problem:

Developments:

⁷L. Chen and X. Huang. "Finite elements for divdiv-conforming symmetric tensors". In: arXiv preprint arXiv:2005.01271 (2020).

⁸H. Egger et al. "On Structure-Preserving Model Reduction for Damped Wave Propagation in Transport Networks". In: *SIAM Journal on Scientific Computing* 40.1 (2018), A331–A365.

⁹ J. Toledo et al. "Observer-based boundary control of distributed port-Hamiltonian systems". In: *Automatica* 120 (2020).

¹⁰Y. Wu et al. "Reduced Order LQG Control Design for Infinite Dimensional Port Hamiltonian Systems". In: *IEEE Transactions on Automatic Control* (2020).

Open problem:

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

Developments:

⁷L. Chen and X. Huang. "Finite elements for divdiv-conforming symmetric tensors". In: arXiv preprint arXiv:2005.01271 (2020).

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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;

⁷L. Chen and X. Huang. "Finite elements for divdiv-conforming symmetric tensors". In: arXiv preprint arXiv:2005.01271 (2020).

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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;

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⁷L. Chen and X. Huang. "Finite elements for divdiv-conforming symmetric tensors". In: arXiv preprint arXiv:2005.01271 (2020).

⁸H. Egger et al. "On Structure-Preserving Model Reduction for Damped Wave Propagation in Transport Networks". In: *SIAM Journal on Scientific Computing* 40.1 (2018), A331–A365.

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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.

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⁷L. Chen and X. Huang. "Finite elements for divdiv-conforming symmetric tensors". In: arXiv preprint arXiv:2005.01271 (2020).

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¹⁰Y. Wu et al. "Reduced Order LQG Control Design for Infinite Dimensional Port Hamiltonian Systems". In: *IEEE Transactions on Automatic Control* (2020).

Additional information

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

A. Brugnoli et al. Supplementary material for "Numerical approximation of port-Hamiltonian systems for hyperbolic or parabolic PDEs with boundary control".

https://doi.org/10.5281/zenodo.3938600. Dataset on Zenodo. 2020.

Flexible multibody dynamics for pHs based on the proposed discretization:

A. Brugnoli et al. "Port-Hamiltonian flexible multibody dynamics". In: *Multibody System Dynamics* (2020). https://doi.org/10.1007/s11044-020-09758-6.

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

