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

Andrea Brugnoli<sup>1</sup>

Denis Matignon<sup>2</sup>

Ghislain Haine<sup>2</sup>

Anass Serhani<sup>2</sup>

<sup>1</sup>University of Twente, Enschede (NL)

<sup>2</sup>ISAE-SUPAERO, Toulouse (FR)





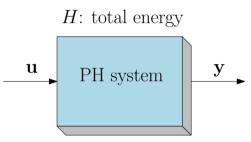
## Outline

- 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 forms<sup>12</sup>;
- Spectral methods<sup>3</sup>;
- Finite differences<sup>4</sup>.

#### This contribution

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

<sup>&</sup>lt;sup>1</sup>golo2004hamiltonian.

<sup>&</sup>lt;sup>2</sup>kotyczka2018weak.

<sup>&</sup>lt;sup>3</sup>moulla2012pseudo.

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 structure<sup>5</sup>.

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

<sup>&</sup>lt;sup>5</sup>joly2003variational.

# **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  $\mathcal{B}_{\partial}$ ,  $\mathcal{C}_{\partial}$  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

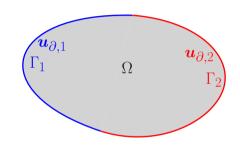
# Mixed boundary conditions (linear system)

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:

- $\bullet$   $\alpha_h$  the fluid height;
- lacksquare  $\alpha_v$  the linear momentum;

Parameters:

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

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

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

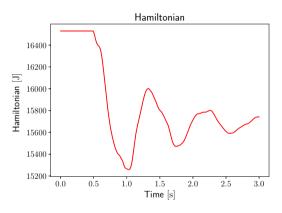
## **Results irrotational SWE**

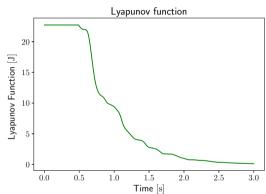


$$\text{Control parameter} \qquad k = \begin{cases} 0, & \forall t < 0.5 \, [\mathrm{s}], \\ 10^{-3}, & \forall t \geq 0.5 \, [\mathrm{s}]. \end{cases}$$

Andrea Brugnoli (UT)

# **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:

- $\rho$  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

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

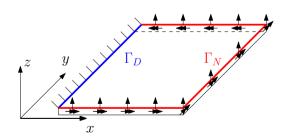
where  $M_{nn}$  is the flexural moment and  $\widetilde{q}_n$  is the effective shear force.

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  $system^5$ 

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



<sup>&</sup>lt;sup>5</sup>lagnese1989.

# 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 trivial<sup>6</sup>).

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

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

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

<sup>&</sup>lt;sup>6</sup>kirby2019.

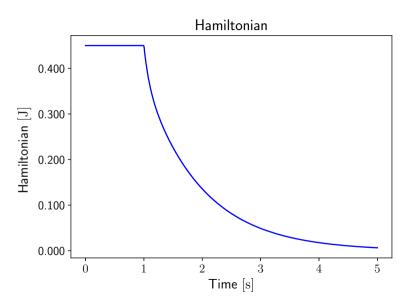
# Results cantilever Kirchoff plate



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:

<sup>&</sup>lt;sup>7</sup>chen2020divDiv.

<sup>&</sup>lt;sup>8</sup>egger2018.

<sup>9</sup>toledo2020.

<sup>&</sup>lt;sup>10</sup>wu2020reduced.

Open problem:

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

Developments:

<sup>&</sup>lt;sup>7</sup>chen2020divDiv.

<sup>&</sup>lt;sup>8</sup>egger2018.

<sup>9</sup>toledo2020.

<sup>10</sup> 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 elements<sup>7</sup>;

<sup>7</sup>chen2020divDiv

<sup>&</sup>lt;sup>8</sup>egger2018.

<sup>9</sup>toledo2020.

<sup>10</sup> 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 elements<sup>7</sup>;
- Model reduction: POD methods,  $H_2$ -optimal strategies or Krilov subspace methods<sup>8</sup>;

<sup>&</sup>lt;sup>7</sup>chen2020divDiv.

<sup>8</sup>egger2018.

<sup>9</sup>toledo2020.

<sup>10</sup> 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 elements<sup>7</sup>;
- Model reduction: POD methods,  $H_2$ -optimal strategies or Krilov subspace methods<sup>8</sup>;
- Observer based boundary control<sup>9</sup> and reduced LQG design for distributed control<sup>10</sup>.

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

<sup>&</sup>lt;sup>7</sup>chen2020divDiv.

<sup>&</sup>lt;sup>8</sup>egger2018.

<sup>9</sup>toledo2020.

<sup>10</sup> 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.

