

Proper Orthogonal Decomposition Exercises

Morning Exercises

Go to https://github.com/martinschiødt/Summerschool_exercises and download the code needed for the exercises. Open the `Driver.m` script in MATLAB and augment the script and functions with your code.

Exercise 1

Plot the first and last time instance of U and V in a contour plot. *Note: The data has virtually no visible temporal evolution, however, this is besides the point for the current exercise.*

Exercise 2

Restructure U and V to produce two separate POD ensemble matrices (one for each coordinate direction).

Exercise 3

Construct the POD kernel within the `POD.m` function and run the routine for both U and V .

Exercise 4

Plot the POD eigenvalues using `loglog` - what do you see?

Exercise 5

Plot the first 8 POD modes - what do you see? How do the modes correspond to the eigenvalues?

Exercise 6

Project any realization onto the discovered POD basis. This requires an update of the code within the `Projection.m` function. Consider the projection error as a function of `n_modes`. *Note: any realization, x_i , may be expanded in the POD basis, $\{\varphi_n\}_{n=1}^N$, using*

$$x_i = \sum_{n=1}^N c_{in} \varphi_n. \quad (1)$$

It is this expansion/projection you need to implement. Since our basis is orthonormal, the projection coefficients are found through

$$c_{in} = x_i \cdot \varphi_n. \quad (2)$$

Afternoon Exercises

Exercise 1

Restructure U and V to produce two separate POD ensembles, appropriate for finding temporal features within the dataset.

Exercise 2

Update your `POD.m` function to apply the method of snapshots (MOS) if `n_ensemble < n_data`. Run the POD routine to produce POD eigenvalues and modes. *Note: You may use the code snippet below as a guide:*

```
1  if n_ensemble < n_data
2      % Build MOS kernel and decompose it
3      K = ??
4      [A,S,~] = svd(K, 'econ');
5      S = diag(S);
6      % Compute POD modes
7      Phi = POD_modes_from_A(U,Um,A,S,n_ensemble);
8  else
9      % Build classic kernel and decompose it
10     K = ??
11     [Phi, S, ~] = svd(K, 'econ');
12     S = diag(S);
13 end
```

Exercise 3

Plot the POD spectra.

Exercise 4

Plot the first 6 POD modes.