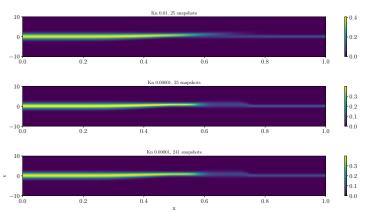
BGK velocityspace

Original snapshot data in velocity space at time t_{end} .



Eckard-Young Theorem and snapshot matrix S

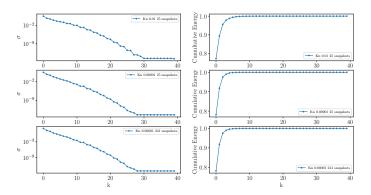
Alignment of tensorvalued data $f^{t \times v \times x}$ into an 2D-array S for decomposition:

$$S = \begin{bmatrix} f_1(\xi_1) & f_2(\xi_1) & \cdots & f_{N_{snaps}}(\xi_1) \\ f_1(\xi_2) & f_2(\xi_2) & \cdots & f_{N_{snaps}}(\xi_2) \\ \vdots & \vdots & \ddots & \vdots \\ f_1(\xi_{N_{\xi}}) & f_2(\xi_{N_{xi}}) & \cdots & f_{N_{snaps}}(\xi_{N_{\xi}}) \end{bmatrix}$$

- The SVD decomposes the data into three unitary matrices $S = U\Sigma V^*$
- ► Eckart-Young Theorem : The optimal rank-r approximation to S, in a least squares sense, is given by the rank-r SVD truncation \hat{S} : argmin $||S \hat{S}||_F = \hat{U}\hat{\Sigma}\hat{V}^*$

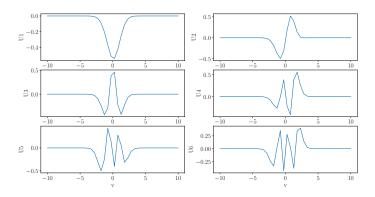
Cumulative energy and singular values

Comparison of the singular values σ_k for the microscopic and macroscopic data with $\Sigma = diag(\sigma_k)$.

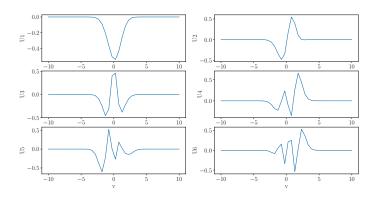


Cumulative sum of given data $\{a, b, c\} \rightarrow a, a + b, a + b + c$

Eigenmodes of the microscopic data



Eigenmodes of the macroscopic data.



Compressed Data

Density over x for the compressed (dotted red) and original (blue) data at time t_{end} . The compressed data consists of the first three eigenmodes.	
figures/TruncDens.pdf	