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Structure-preserving model reduction for marginally stable LTI systems

Liqian Peng and Kevin Carlberg

Sandia National Laboratories

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Classical model reduction methods

Most classical model-reduction methodologies were originally developed for asymptotically stable LTI systems

Balanced truncation (Moore 81),

Hankel norm approximation (Glover 84)

Optimal \mathcal{H}_2 approximation (Gugercin et al. 08)

Galerkin projection exploiting inner-product structure (Rowley et al. 04)

Although many well-known model reduction methods can be directly applied to systems with purely imaginary poles, they do not guarantee stability.

POD–Galerkin (Holmes et al. 12)

Balanced POD (Rowley et al. 05)

Moment matching (Bai 02, Freund 03)

Shift-reduce-shift-back (Yang et al. 93)

Stability-preserving model reduction methods

A priori a stability-preserving model reduction framework.

An energy-based inner product (Rowley et al. 04, Barone et al. 09, Kalashnikova et al. 10)

Lagrangian structure (Lall et al. 03, Carlberg et al. 12, Carlberg et al. 15)

Symplectic structure (Peng and Mohseni 16, Afkham and Hesthaven 17)

Port-Hamiltonian structure (van der Schaft and Oeloff 90, Scherpen and van der Schaft 08, Polyuga and van der Schaft 10, Gugercin et al. 12)

A posteriori stabilization step to stabilize an unstable ROM.

Optimization-based eigenvalue reassignment (Kalashnikova et al. 14)

Minimal subspace rotation (Bond and Daniel 08, Amsallem and Farhat 12)

Viscosity (Aubry et al. 88, Podvin et al. 88, Delville et al. 99)

Penalty term (Cazemier et al. 98)

Calibrate POD coefficients (Couplet et al. 05, Kalb et al. 07)

- ① A novel structure-preserving model reduction method for marginally stable LTI systems.
- ② A general **inner-product projection** framework with **inner-product balancing**.
- ③ Analysis that demonstrates that any *pure marginally stable system* is *Hamiltonian*.
- ④ A general **symplectic-projection** framework with **symplectic balancing**.
- ⑤ A geometric framework that enables a unified analysis and comparison of inner-product and symplectic projection.

¹L. Peng and K. Carlberg, *Structure-preserving model reduction for marginally stable LTI systems*, (2017). <http://arXiv:1704.04009>.

- Full-order model:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}\tag{1}$$

(A, B, C) : $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times p}$, and $C \in \mathbb{R}^{q \times n}$.

- Full-order autonomous system:

$$\dot{x} = Ax\tag{2}$$

- Reduced-order model:

$$\begin{aligned}\dot{z} &= \tilde{A}z + \tilde{B}u \\ y &= \tilde{C}z\end{aligned}\tag{3}$$

$(\tilde{A}, \tilde{B}, \tilde{C})$: $\tilde{A} := \Psi^T A \Phi \in \mathbb{R}^{k \times k}$, $\tilde{B} := \Psi^T B \in \mathbb{R}^{k \times p}$, $\tilde{C} := C \Phi \in \mathbb{R}^{q \times k}$,
 $k \ll n$.

- Reduced-order autonomous system:

$$\dot{z} = \tilde{A}z\tag{4}$$

- If the original system is marginally stable and A has a full rank, there exists a nonsingular matrix T such that

$$A = T \begin{bmatrix} A_s & 0 \\ 0 & A_m \end{bmatrix} T^{-1}, \quad (1)$$

where $\lambda(A_s) < 0$ and $\lambda(A_m) = 0$.

- With $x = T \begin{bmatrix} x_s^\tau & x_m^\tau \end{bmatrix}^\tau$, we obtain a decoupled LTI system

$$\begin{aligned} \frac{d}{dt} \begin{bmatrix} x_s \\ x_m \end{bmatrix} &= \begin{bmatrix} A_s & 0 \\ 0 & A_m \end{bmatrix} \begin{bmatrix} x_s \\ x_m \end{bmatrix} + \begin{bmatrix} B_s \\ B_m \end{bmatrix} u \\ y &= \begin{bmatrix} C_s & C_m \end{bmatrix} \begin{bmatrix} x_s \\ x_m \end{bmatrix}, \end{aligned} \quad (2)$$

where $T^{-1}B = \begin{bmatrix} B_s^\tau & B_m^\tau \end{bmatrix}^\tau$ and $CT = \begin{bmatrix} C_s & C_m \end{bmatrix}$.

Main algorithm

Algorithm 1 Structure-preserving model reduction for marginally stable LTI systems

Input: A marginally stable LTI system (A, B, C) .

Output: Reduced-order systems $(\tilde{A}_s, \tilde{B}_s, \tilde{C}_s)$ and $(\tilde{A}_m, \tilde{B}_m, \tilde{C}_m)$.

- 1: Decompose the original LTI system into an asymptotically stable subsystem (A_s, B_s, C_s) and a marginally stable subsystem (A_m, B_m, C_m) .
 - 2: Apply inner-product projection to construct the low-order asymptotically stable system $\tilde{A}_s = \Psi_s^\tau A_s \Phi_s$, $\tilde{B}_s = \Psi_s^\tau B_s$, $\tilde{C}_s = C_s \Phi_s$.
 - 3: Apply symplectic projection to construct the low-order marginally stable system $\tilde{A}_m = \Psi_m^\tau A_m \Phi_m$, $\tilde{B}_m = \Psi_m^\tau B_m$, $\tilde{C}_m = C_m \Phi_m$.
-

Inner-product reduction v. symplectic reduction

| | Asymptotically stable subsystem | Marginally stable subsystem |
|-----------------------------------|---|---|
| Autonomous system | $\dot{x} = Ax$ with $\lambda(A) < 0$ | $\dot{x} = Ax$ with $\lambda(A) = 0$ |
| Original space | Inner-product space | Symplectic space |
| Projection | Inner-product projection | Symplectic projection |
| Reduced space | Inner-product space | Symplectic space |
| Reduced autonomous system | $\dot{z} = \tilde{A}z$ $\tilde{A} = \Psi^T A \Phi$ with $\lambda(\tilde{A}) < 0$ | $\dot{z} = \tilde{A}z$ $\tilde{A} = \Psi^T A \Phi$ with $\lambda(\tilde{A}) = 0$ |
| Structure-preserving | Lyapunov inequality | Hamiltonian property |
| Energy property of reduced system | Strictly monotonically decreasing | Energy conservation |

¹For notational simplicity, we omit the subscripts s and m .

Definition (Inner-product lift)

Let (\mathbb{W}, Π) and (\mathbb{V}, Ω) be two inner-product spaces and $\dim(\mathbb{W}) \leq \dim(\mathbb{V})$. An *inner-product lift* is a linear mapping $\phi : \mathbb{W} \rightarrow \mathbb{V}$ that preserves inner-product structure:

$$\langle \hat{z}_1, \hat{z}_2 \rangle_{\mathbb{W}} = \langle \phi(\hat{z}_1), \phi(\hat{z}_2) \rangle_{\mathbb{V}}, \quad \forall \hat{z}_1, \hat{z}_2 \in \mathbb{W}. \quad (1)$$

In coordinate space, \mathbb{V} and \mathbb{W} can be represented by (\mathbb{R}^n, M) and (\mathbb{R}^k, N) respectively. This inner-product lift can be expressed as $\phi(\hat{z}) = \Phi z$, $\forall z \in \mathbb{R}^k$, where (1) implies that $\Phi \in \mathbb{R}^{n \times k}$ satisfies

$$\Phi^T M \Phi = N \quad (2)$$

For convenience, we write $\Phi \in O(M, N)$.

Definition (Inner-product projection)

Let $\phi : \mathbb{W} \rightarrow \mathbb{V}$ be an inner-product lift. The adjoint of ϕ is the linear mapping $\psi : \mathbb{V} \rightarrow \mathbb{W}$ satisfying

$$\langle \psi(\hat{x}), \hat{z} \rangle_{\mathbb{W}} = \langle \hat{x}, \phi(\hat{z}) \rangle_{\mathbb{V}}, \quad \forall \hat{z} \in \mathbb{W}, \hat{x} \in \mathbb{V}. \quad (3)$$

We say ψ is the *inner-product projection* induced by ϕ .

In coordinate space, this inner-product projection can be expressed as $\psi(\hat{x}) = \Psi^T x$, $\forall x \in \mathbb{R}^n$, where (3) implies that $\Psi \in \mathbb{R}^{n \times k}$ satisfies

$$\Psi N = M \Phi, \quad (4)$$

from which it follows that

$$\Psi = M \Phi N^{-1}. \quad (5)$$

Definition (Model reduction via inner-product projection)

A reduced-order model $(\tilde{A}, \tilde{B}, \tilde{C})$ with $\tilde{A} = \Psi^T A \Phi$, $\tilde{B} = \Psi^T B$, and $\tilde{C} = C \Phi$ is constructed by an inner-product projection if $\Phi \in O(M, N)$, $\Psi = M \Phi N^{-1}$, where $M \in \text{SPD}(n)$ and $N \in \text{SPD}(k)$.

Lemma (Inner-product projection preserves asymptotic stability, Rowley et al. 04)

If the original LTI system (A, B, C) has a Lyapunov matrix Θ satisfying $A^T \Theta + \Theta A \prec 0$ and the reduced-order model is constructed by inner-product projection with $M = \Theta$, then the reduced-order model $(\tilde{A}, \tilde{B}, \tilde{C})$ is asymptotically stable with Lyapunov matrix N .

Existing algorithms for computing test and trial basis matrices

| | POD–Galerkin | Balanced truncation | Balanced POD | Shift-reduce-shift-back |
|-----------|---|---|--|---|
| Input | Snapshot matrix X | (A, B, C) | Primal snapshots S and Dual snapshots R | (A, B, C) Shift margin μ |
| Output | $\Psi, \Phi \in O(I_n, I_k)$. | $\Phi \in O(W_o, \Sigma_1)$, $\Psi \in O(W_c, \Sigma_1)$ | $\Phi \in O(\tilde{W}_o, \Sigma_1)$; $\Psi \in O(\tilde{W}_c, \Sigma_1)$. | $\Phi \in O(W_o^\mu, \Sigma_1)$, $\Psi \in O(W_c^\mu, \Sigma_1)$ |
| Algorithm | <ol style="list-style-type: none"> 1. Compute SVD $X = U\Sigma V^\tau$. 2. $\Psi = \Phi = U_1$. | <ol style="list-style-type: none"> 1. Compute W_o and W_c by the Lyapunov equation 2. Compute symmetric factorization $W_c = SS^\tau$, $W_o = RR^\tau$. 3. Compute SVD $R^\tau S = U\Sigma V^\tau$. 4. $\Phi = SV_1\Sigma_1^{-1/2}$. 5. $\Psi = RU_1\Sigma_1^{-1/2}$. | <ol style="list-style-type: none"> 1. Compute SVD $R^\tau S = U\Sigma V^\tau$ 2. $\Phi = SV_1\Sigma_1^{-1/2}$ 3. $\Psi = RU_1\Sigma_1^{-1/2}$. | <ol style="list-style-type: none"> 1. Compute W_o^μ and W_c^μ by the Lyapunov equation 2. Compute symmetric factorization $W_c^\mu = SS^\tau$, $W_o^\mu = RR^\tau$. 3. Compute SVD $R^\tau S = U\Sigma V^\tau$. 4. $\Phi = SV_1\Sigma_1^{-1/2}$. 5. $\Psi = RU_1\Sigma_1^{-1/2}$. |

Proposed algorithms for constructing an inner-product projection that preserves asymptotically stability

| | Method 1 (inner-product balancing) | Method 2 | Method 3 |
|-----------|---|---|---|
| Input | $\Xi, \Xi' \in \text{SPD}(n)$ with $\Xi = \Theta$ or $\Xi' = \Theta'$ satisfying the Lyapunov equation | $\Phi \in \mathbb{R}^{n \times k}$, Θ satisfying satisfying the Lyapunov equation | $\Phi_0 \in O(M_0, N_0)$, $N_0, N \in \text{SPD}(k)$, $M_0 \in \text{SPD}(n)$, Θ satisfying the Lyapunov equation |
| Output | $M \in \text{SPD}(n)$, $N \in \text{SPD}(k)$, $\Phi \in O(M, N)$, $\Psi \in O(M', N)$ | $M \in \text{SPD}(n)$, $N \in \text{SPD}(k)$, $\Psi \in \mathbb{R}^{n \times k}$ | $M \in \text{SPD}(n)$, $\Phi \in O(M, N)$, $\Psi \in \mathbb{R}^{n \times k}$ |
| Algorithm | <ol style="list-style-type: none"> 1. Compute symmetric factorization $\Xi = RR^T$, $\Xi' = SS^T$ 2. Compute SVD $R^T S = U\Sigma V^T$ 3. $\tilde{\Phi} = SV_1\Sigma_1^{-1/2}$ 4. $\tilde{\Psi} = RU_1\Sigma_1^{-1/2}$ 5. $M = \Xi$, $M' = \Xi'$, $N = \Sigma_1$ | <ol style="list-style-type: none"> 1. $M = \Theta$ 2. $N = \Phi^T M \Phi$ 3. $\Psi = M \Phi N^{-1}$ | <ol style="list-style-type: none"> 1. Set $M = \Theta$ 2. Construct $G \in O(M, M_0)$ 3. Construct $\tilde{G} \in O(N, N_0)$ 4. $\Phi = G\Phi_0\tilde{G}^{-1}$ 5. $\Psi = M\Phi N^{-1}$ |

Definition (Pure marginal stability)

An LTI system (A, B, C) is *pure marginally stable*, if A is nonsingular and diagonalizable, and has a purely imaginary spectrum.

Definition (Hamiltonian)

An LTI system (A, B, C) is Hamiltonian if its corresponding autonomous system is given by

$$\dot{x} = J\nabla_x H(x) = JLx, \quad (1)$$

where $J \in \text{SS}(2n)$ and $L \in \mathbb{R}^{2n \times 2n}$ is symmetric. The matrix L defines the (quadratic) Hamiltonian $H : \mathbb{R}^{2n} \rightarrow \mathbb{R}$, $x \mapsto \frac{1}{2}x^\top Lx$.

Theorem

The following conditions are equivalent:

- ① (A, B, C) is pure marginally stable.
- ② (A, B, C) is Hamiltonian and marginally stable.

Definition (Symplectic space)

Let \mathbb{V} denote a vector space. A symplectic form $\Omega : \mathbb{V} \times \mathbb{V} \rightarrow \mathbb{R}$ is a skew-symmetric, nondegenerate, bilinear function on the vector space \mathbb{V} . The pair (\mathbb{V}, Ω) is called a symplectic vector space.

Definition (Symplectic lift, Peng and Mohseni 16)

Let (\mathbb{W}, Π) and (\mathbb{V}, Ω) be two symplectic spaces and $\dim(\mathbb{W}) \leq \dim(\mathbb{V})$. A *symplectic lift* is a linear mapping $\phi : (\mathbb{W}, \Pi) \rightarrow (\mathbb{V}, \Omega)$ that preserves symplectic structure:

$$\Pi(\hat{z}_1, \hat{z}_2) = \Omega(\phi(\hat{z}_1), \phi(\hat{z}_2)), \quad \forall \hat{z}_1, \hat{z}_2 \in \mathbb{W}. \quad (1)$$

In coordinate space, the symplectic lift can be expressed as $\phi(\hat{z}) = \Phi z$, $\forall z \in \mathbb{R}^{2k}$, where (1) implies that $\Phi \in \mathbb{R}^{2n \times 2k}$ satisfies

$$\Phi^\tau J_\Omega \Phi = J_\Pi. \quad (2)$$

For convenience, we write $\Phi \in \text{Sp}(J_\Omega, J_\Pi)$.

Definition (Symplectic projection, Peng and Mohseni 16)

Let $\phi : (\mathbb{W}, \Pi) \rightarrow (\mathbb{V}, \Omega)$ be a symplectic lift. The adjoint of ϕ is the linear mapping $\psi : (\mathbb{V}, \Omega) \rightarrow (\mathbb{W}, \Pi)$ satisfying

$$\Pi(\psi(\hat{x}), \hat{z}) = \Omega(\hat{x}, \phi(\hat{z})), \quad \forall \hat{z} \in \mathbb{W}, \hat{x} \in \mathbb{V}. \quad (3)$$

We say ψ is the *symplectic projection* induced by ϕ .

In coordinate space, the symplectic projection can be expressed as $\psi(\hat{x}) = \Psi^\tau x$, $\forall x \in \mathbb{R}^{2n}$, where (3) implies that $\Psi \in \mathbb{R}^{2n \times 2k}$ satisfies

$$\Psi J_\Pi = J_\Omega \Phi, \quad (4)$$

from which it follows that

$$\Psi = J_\Omega \Phi J_\Pi^{-1}. \quad (5)$$

Definition (Model reduction via symplectic projection)

A reduced-order model $(\tilde{A}, \tilde{B}, \tilde{C})$ with $\tilde{A} = \Psi^T A \Phi$, $\tilde{B} = \Psi^T B$, and $\tilde{C} = C \Phi$ is constructed by a symplectic projection if $\Phi \in \text{Sp}(J_\Omega, J_\Pi)$ and $\Psi = J_\Omega \Phi J_\Pi^{-1}$, where $J_\Omega \in \text{SS}(2n)$ and $J_\Pi \in \text{SS}(2k)$.

Lemma (Preservation of symplectic structure)

If the original LTI system (A, B, C) is Hamiltonian and the reduced-order model is constructed by symplectic projection with $J_\Omega = -J^{-1}$, then the reduced-order model $(\tilde{A}, \tilde{B}, \tilde{C})$ remains Hamiltonian.

Theorem (Preservation of pure marginal stability)

Suppose the original system (A, B, C) is pure marginally stable, i.e., $A = JL$ with $J \in \text{SS}(2n)$ and $L \in \text{SPD}(2n)$. Then the reduced system $(\tilde{A}, \tilde{B}, \tilde{C})$ constructed by symplectic projection with $J_\Omega = -J^{-1}$ and any $J_\Pi \in \text{SS}(2k)$ remains pure marginally stable, i.e., $\tilde{A} \in \text{GH}(2k)$.

Proposed algorithms for constructing an inner-product projection that preserves asymptotically stability

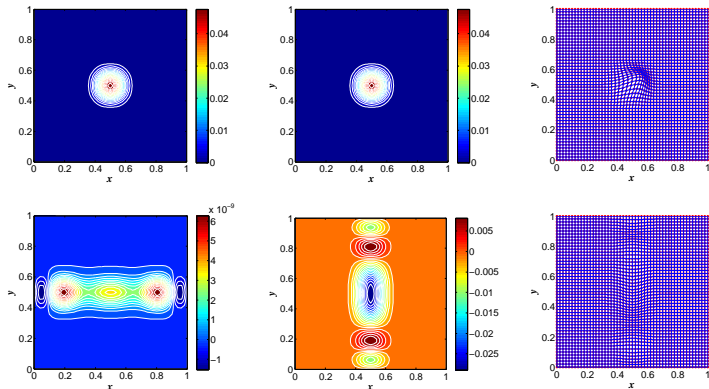
| | Method 1 (symplectic balancing) | Method 2 | Method 3 |
|-----------|--|--|--|
| Input | $\Xi, \Xi' \in \text{SPD}(n),$ $J_\Omega \in \text{SS}(2n),$ G satisfying $J = GJ_{2n}G^\tau$ | $\Phi \in \text{Sp}(J_\Omega, J_\Pi),$ $J_\Pi \in \text{SS}(2k),$ $J_\Omega \in \text{SS}(2n)$ | $\Phi_0 \in \text{Sp}(J_{2n}, J_{2k}),$ $J_\Pi \in \text{SS}(2k),$ $J_\Omega \in \text{SS}(2n)$ |
| Output | $J_\Pi \in \text{SS}(2k),$ $\Phi \in \text{Sp}(J_\Omega, J_{2k}), \Psi \in \text{Sp}(J_{\Omega'}, J_{2k})$ | $\Psi \in \mathbb{R}^{2n \times 2k}$ | $\Phi \in \text{Sp}(J_\Omega, J_\Pi), \Psi \in \mathbb{R}^{2n \times 2k}$ |
| Algorithm | <ol style="list-style-type: none"> 1. Compute symmetric factorization $\Xi = RR^\tau, \Xi' = SS^\tau$ 2. Compute SVD $R^\tau S = U\Sigma V^\tau$ 3. $\bar{\Phi} = SV_1\Sigma_1^{-1/2}, \bar{\Psi} = RU_1\Sigma_1^{-1/2}$ 4. $\Phi = G\text{diag}(\bar{\Phi}, \bar{\Psi}), \Psi = G^{-\tau}\text{diag}(\bar{\Psi}, \bar{\Phi})$ 5. $J_\Pi = J_{2k}$ | <ol style="list-style-type: none"> 1. $\Psi = J_\Omega \Phi J_\Pi^{-1}$ | <ol style="list-style-type: none"> 1. Compute $G \in \text{Sp}(J_\Omega, J_{2n})$ 2. Compute $\tilde{G} \in \text{Sp}(J_\Pi, J_{2k})$ 3. $\Phi = G\Phi_0\tilde{G}^{-1}$ 4. $\Psi = J_\Omega \Phi J_\Pi^{-1}$ |

Inner-product reduction v. symplectic reduction

| | Asymptotically stable subsystem | Marginally stable subsystem |
|-----------------------------------|---|---|
| Original space | Inner-product space: (\mathbb{R}^n, M) with $M \in \text{SPD}(n)$ | Symplectic space: (\mathbb{R}^m, J_Ω) with $J_\Omega \in \text{SS}(m)$ |
| Autonomous system | $\dot{x} = Ax$ with $\lambda(A) < 0$ | $\dot{x} = Ax$ with $\lambda(A) = 0$ |
| Key property of full system | Lyapunov inequality: $A^\tau M + MA \prec 0$ | Hamiltonian property: $A^\tau J_\Omega + J_\Omega A = 0$ |
| Energy property of full system | $\frac{d}{dt} \left(\frac{1}{2} x^\tau M x \right) < 0$ | $\frac{d}{dt} \left(\frac{1}{2} x^\tau L x \right) = 0$ |
| Reduced space | Inner-product space: (\mathbb{R}^k, N) with $N \in \text{SPD}(k)$ | Symplectic space: (\mathbb{R}^k, J_Π) with $J_\Pi \in \text{SS}(k)$ |
| Projection | Inner-product projection | Symplectic projection |
| Trial basis matrix | $\Phi \in O(M, N) : \Phi^\tau M \Phi = N$ | $\Phi \in \text{Sp}(J_\Omega, J_\Pi) : \Phi^\tau J_\Omega \Phi = J_\Pi$ |
| Test basis matrix | $\Psi = M \Phi N^{-1} \in \mathbb{R}^{n \times k}$ | $\Psi = J_\Omega \Phi J_\Pi^{-1} \in \mathbb{R}^{m \times k}$ |
| Reduced autonomous system | $\dot{z} = \tilde{A} z$ $\tilde{A} = \Psi^\tau A \Phi$ with $\lambda(\tilde{A}) < 0$ | $\dot{z} = \tilde{A} z$ $\tilde{A} = \Psi^\tau A \Phi$ with $\lambda(\tilde{A}) = 0$ |
| Key property of reduced system | Lyapunov inequality: $\tilde{A}^\tau N + N \tilde{A} \prec 0$ | Hamiltonian property: $\tilde{A}^\tau J_\Pi + J_\Pi \tilde{A} = 0$ |
| Energy property of reduced system | $\frac{d}{dt} \left(\frac{1}{2} z^\tau N z \right) < 0$ | $\frac{d}{dt} \left(\frac{1}{2} z^\tau \tilde{L} z \right) = 0$ with $\tilde{A} = -J_\Pi^{-1} \tilde{L}$ |

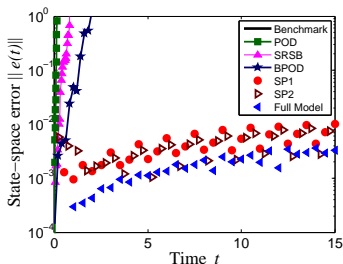
2D mass-spring system ($n = 2 \times 51^2$)

$$\begin{aligned} m\ddot{u}_{i,j} &= k_x(u_{i+1,j} + u_{i-1,j} - 2u_{i,j}) - 2b\dot{u}_{i,j}, \\ m\ddot{v}_{i,j} &= k_y(v_{i,j+1} + v_{i,j-1} - 2v_{i,j}), \end{aligned} \quad (1)$$

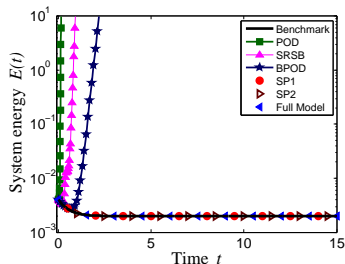


Comparison of different model-reduction methods for reduced dimension $k = 40$.

| | POD | SRSB | BPOD | SP1 | SP2 | Full-order model |
|---|-----------|-----------|-----------|-------------------------|-------------------------|-------------------------|
| Number of unstable modes | 8 | 16 | 18 | 0 | 0 | 0 |
| Instability margin $\max(\text{Re}(\lambda))$ | 50.480 | 10.586 | 3.695 | 0 | 0 | 0 |
| Marginal-stability preservation | No | No | No | Yes | Yes | Yes |
| Relative state-space error η | $+\infty$ | $+\infty$ | $+\infty$ | 0.11156 | 0.10214 | 0.04358 |
| Relative system-energy error η_E | $+\infty$ | $+\infty$ | $+\infty$ | 8.6868×10^{-5} | 4.8843×10^{-3} | 3.413×10^{-5} |
| Infinite-time energy | $+\infty$ | $+\infty$ | $+\infty$ | 1.9958×10^{-3} | 1.9959×10^{-3} | 1.9959×10^{-3} |

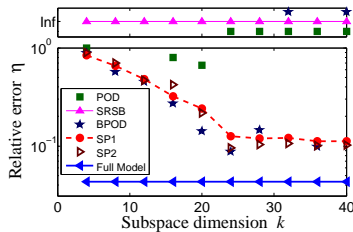


(a) The evolution of the state-space error $\|e(t)\| = \|x(t) - \hat{x}(t)\|$

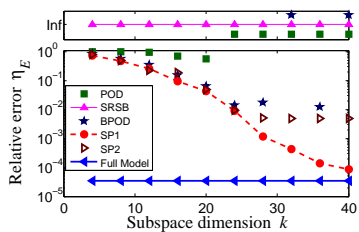


(b) The evolution of the system energy $E(t)$

Figure: The evolution of the state-space error $\|e(t)\| = \|x(t) - \hat{x}(t)\|$ and system energy $E(t)$ for all tested methods and reduced dimension $k = 40$.



(a) Relative state-space error η versus subspace dimension k



(b) Relative system-energy error η_E versus subspace dimension k

Figure: Method performance as a function of reduced dimension k .

Conclusions

- We propose a structure-preserving model reduction for marginally stable linear time-invariant (LTI) systems
- The method decomposes a marginally stable LTI system into an asymptotically stable subsystem and a pure marginally stable subsystem
- Inner-product projection and the Lyapunov inequality are applied to reduce the first subsystem while preserving asymptotic stability.
- The pure marginally stable subsystem is a Hamiltonian system.
- Symplectic projection is applied to reduce this subsystem while preserving pure marginal stability.
- The accuracy, stability, and energy preservation of the proposed method is demonstrated through two numerical examples.

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