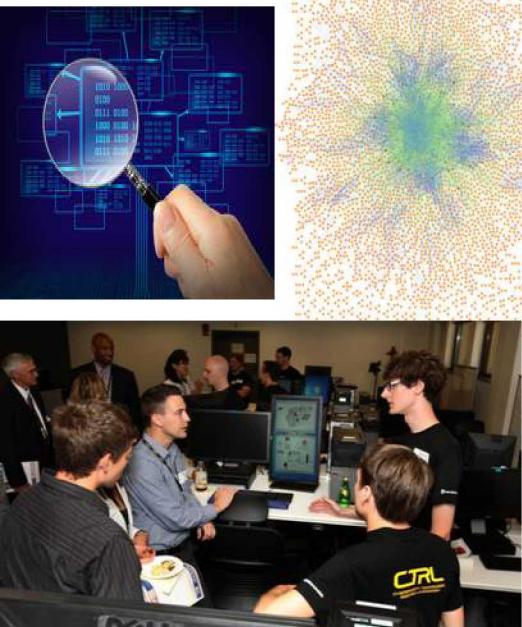


# ASME Verification and Validation Symposium 2019

## Las Vegas, May 17, 2019



## Spatial Error Field Reconstruction using Alpert MultiWavelets



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U.S. DEPARTMENT OF  
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# Outline

- Background
  - Challenge
  - Hypothesis
- Background on Wavelets
  - Field Data Representation
- Mapping Field Data using wavelets
  - Challenge
- Results
  - Toy Problems
  - *X-specimen Tension Test Data*

# Challenge

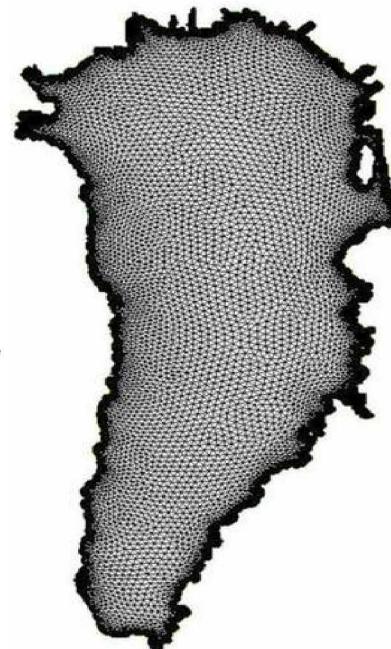
Comparing field data (e.g. simulated and measured results) is not always straightforward.

Sensor mesh network to measure surface elevation  $f_e$  \*

$N_e$  sensors in mesh x



*Greenland ice-sheet experiments and models*



Computational mesh to simulate surface elevation  $f_s$  \$

$N_s$  mesh nodes in mesh y

We are seeking global (e.g.  $\|f_e(x) - f_s(y)\|_2$ ) and local error metrics between the two fields.

- Different number of data points of measured ( $N_e$ ) and computed ( $N_s$ ) fields
- Different meshes
- Experimental data is *noisy and incomplete*

\* Price S.F. et.al. "An ice sheet model validation framework for the Greenland ice sheet" *Geosci. Model Dev.*, 10, 255–270, 2017.

\$ Leng W. et.al. "Finite element three-dimensional Stokes ice sheet dynamics model with enhanced local mass conservation" *J. Comp. Phys.* 274 (2014) 299–311

## Interpolation and Projection

- Applied **manually and operate on a case-by-case basis**
- *How to filter noise? How to fill incomplete data?*
- *How to treat irregular geometries e.g. non-convex domains?*

## Question

Is there a more systematic way to compare data fields involving different meshes, noise, missing points and irregular geometries?

# Hypothesis

Comparing data fields of sizes  $N_e$  and  $N_s$  can be performed in a unified wavelet domain using their large spectral modes.

Global Metric (e.g. Objective function for *calibration*)

$$g = \|\mathbf{f}_e(\mathbf{x}) - \mathbf{f}_s(\mathbf{y})\|_2$$

↓  
wavelet transform

$$g' = \|\boldsymbol{\varphi}_e - \boldsymbol{\varphi}_s\|_2$$

$\boldsymbol{\varphi}_e$  and  $\boldsymbol{\varphi}_s$  are of the same size  $M$   
and encode the information  
contained in  $\mathbf{f}_e$  and  $\mathbf{f}_s$

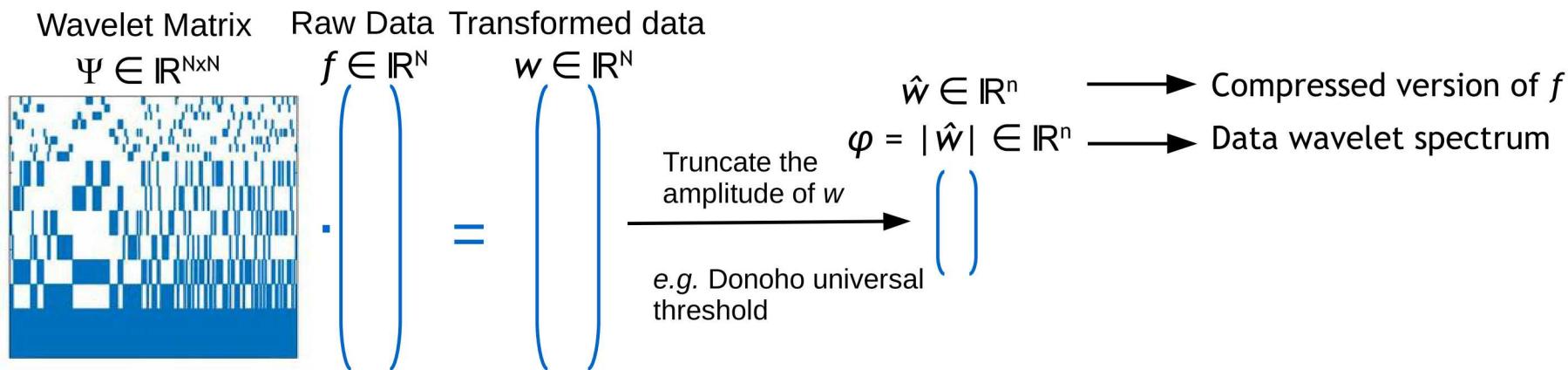
Local Metric (e.g. error field for *validation*)

$\boldsymbol{\varphi}_s$  can be used to map the field  $\mathbf{f}_s$  on the mesh  $\mathbf{x}$  using an inverse  
wavelet transform then the error field can be computed as:

$$h = |\mathbf{f}_e(\mathbf{x}) - \hat{\mathbf{f}}_s(\mathbf{x})|$$

# Background on Wavelets

- Wavelets are commonly used as bases to represent **multi-resolution** functions.  
(e.g. sines and cosines in Fourier analysis)
- We use Alpert multi-wavelets\* that adapt to irregular meshes and geometries
- Wavelet transform can be cast as a matrix-vector product:



The wavelet matrix  $\Psi$  depends on the mesh representing the data  $f$

Forward wavelet transform:  $w = \Psi \cdot f \longrightarrow \hat{w}$  and  $\varphi = |\hat{w}|$   $\varphi$  is used as the global comparison metric

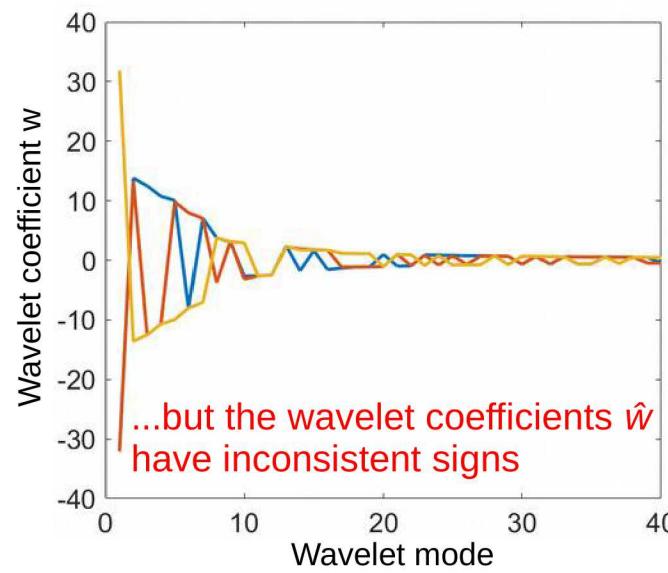
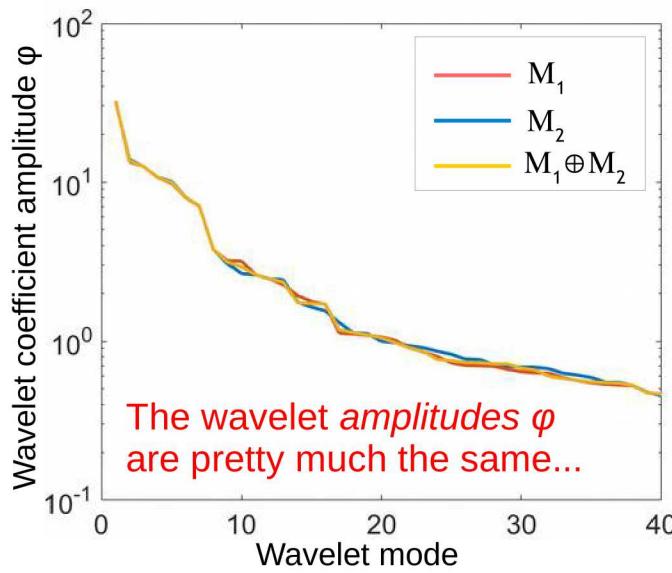
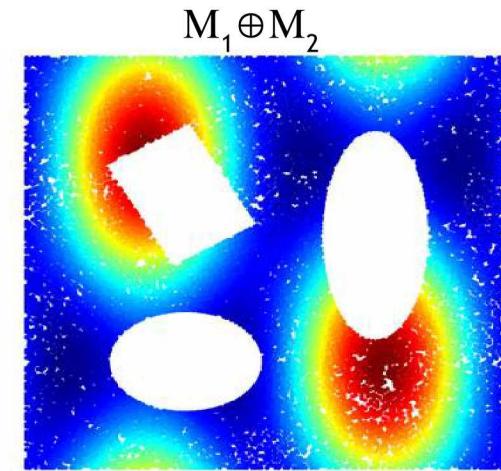
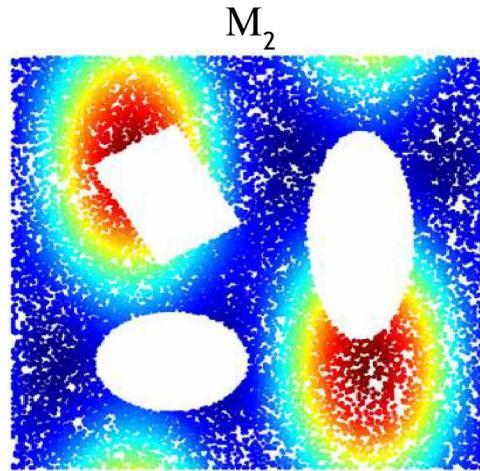
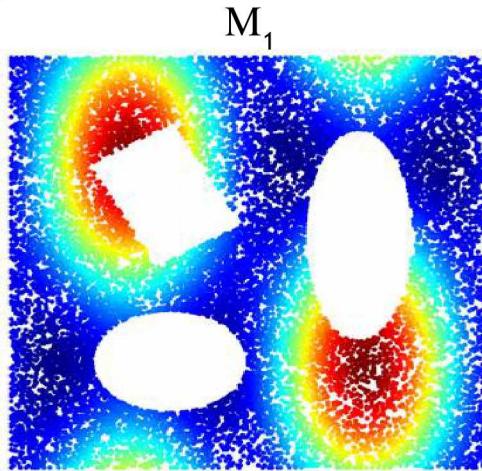
Inverse wavelet transform:  $\tilde{f} = \hat{\Psi}^T \cdot \hat{w}$

The inverse wavelet transform selectively reconstructs an approximate version of the data  $f$

\* Alpert B., Beylkin G., Coifman R., and Rokhlin V. Wavelet-like bases for the fast solution of second-kind integral equations. *SIAM Journal on Scientific Computing*, 14(1):159-184, 1993.

# Field Data Representation using Wavelets

Consider the function:  $f = 48[\sin(2\pi x) - \sin(2\pi y)] \cdot \sin(2\pi x) - 52$  on  $[0,1] \times [0,1]$  represented on three meshes:



Can we map  $f_2$  on  $M_1$  using:

$$\tilde{f}_2(M_1) = \hat{\Psi}_1^T \cdot \hat{w}_2 ?$$

Yes, but the signs of  $\hat{w}_2$  have to be adjusted consistently with  $\Psi_2$

# Mapping Field Data using Wavelets

- Consider a function  $f_1$ , represented on a mesh  $M_1$
- We would like to **estimate the map  $f_2$**  of  $f_1$  on another mesh  $M_2$
- We form the combined mesh  $M = M_1 \oplus M_2$
- We compute the wavelet matrix  $\Psi$  corresponding to the mesh  $M$

*The idea is to map  $f_1$  on the combined mesh  $M$   
then pull  $f_2$  corresponding to  $M_2 \subset M$*

- Let  $f$  be the map of  $f_1$  on  $M$

$$f = \Psi^T \cdot w$$

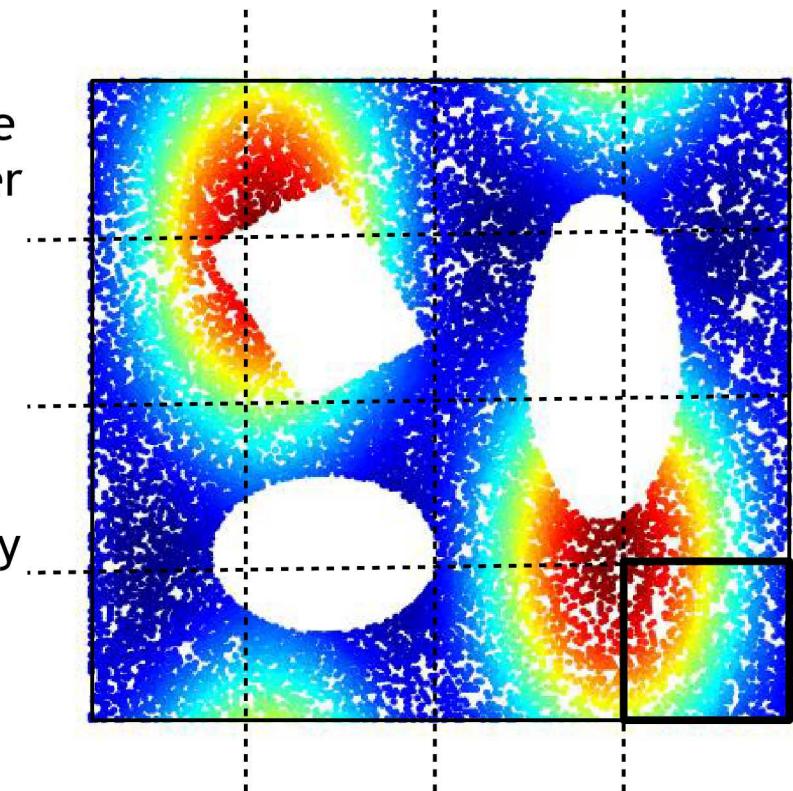
- We form the initial guess of  $w$  from  $w_2 = \Psi \cdot f_2$
- Iterate on the coefficients in  $w$ :
  1. Flip the sign of a coefficient in  $w$
  2. Compute  $\tilde{f}_i = \Psi^T \cdot w_i$
  3. If  $\|\tilde{f}_{1,i} - f_1\|$  decreases, go to 1.
  4. If  $\|\tilde{f}_{1,i} - f_1\|$  increases, flip the sign of the coefficient back then go to 1.

# Mapping Field Data using Wavelets

## Challenge:

This mapping procedure is expensive for large meshes

- Field data represented on large meshes can be compared by subdividing the mesh into smaller pieces and comparing
  - Divide and conquer
  - Can be run in parallel
  - The full mapping and error fields can be re-assembled like a puzzle
- Data subdivision also results in higher accuracy
  - Fewer features per subdivision block
  - Lower wavelet orders



# Results: Global Comparison Metric

$$f = 48 \cdot \sin(6\pi x) \cdot \sin(5\pi y) \cdot \sin(4\pi x)$$

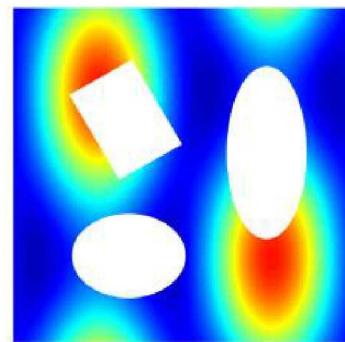
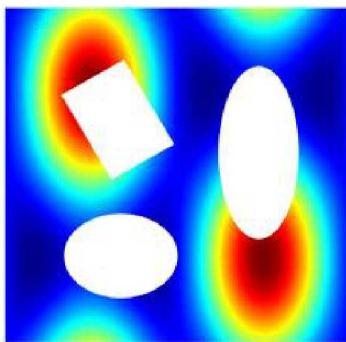
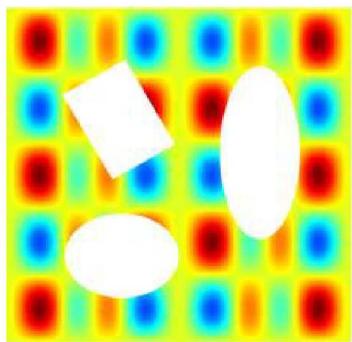
$$g = 48 \cdot [\sin(2\pi x) - \sin(2\pi y)] \cdot \sin(2\pi x) - 52$$

$$h = 5 \cdot [9 \cdot \sin(2\pi x) - 7 \cdot \sin(2\pi y)] \cdot \sin(2\pi x) - 52$$

*f*

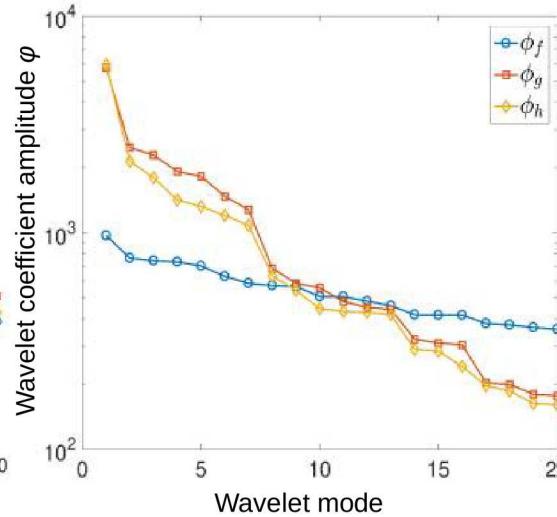
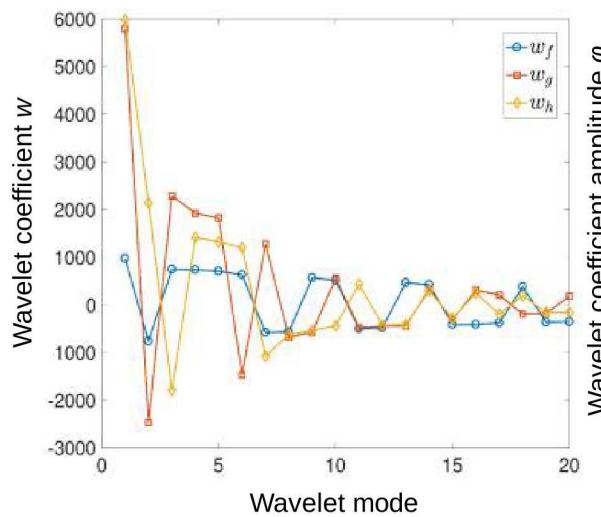
*g*

*h*



Defined on  $[0,1] \times [0,1]$   
with irregular holes

$$\epsilon_{12} = \frac{\|\log(\varphi_1/\sqrt{N_1}) - \log(\varphi_2/\sqrt{N_2})\|_2}{\sqrt{n} \cdot \max[\log(\varphi_1/\sqrt{N_1})]}$$



$$N_1 = N_2 = 33,062$$

$$n = 400$$

$$\varepsilon_{gf} = 1.033$$

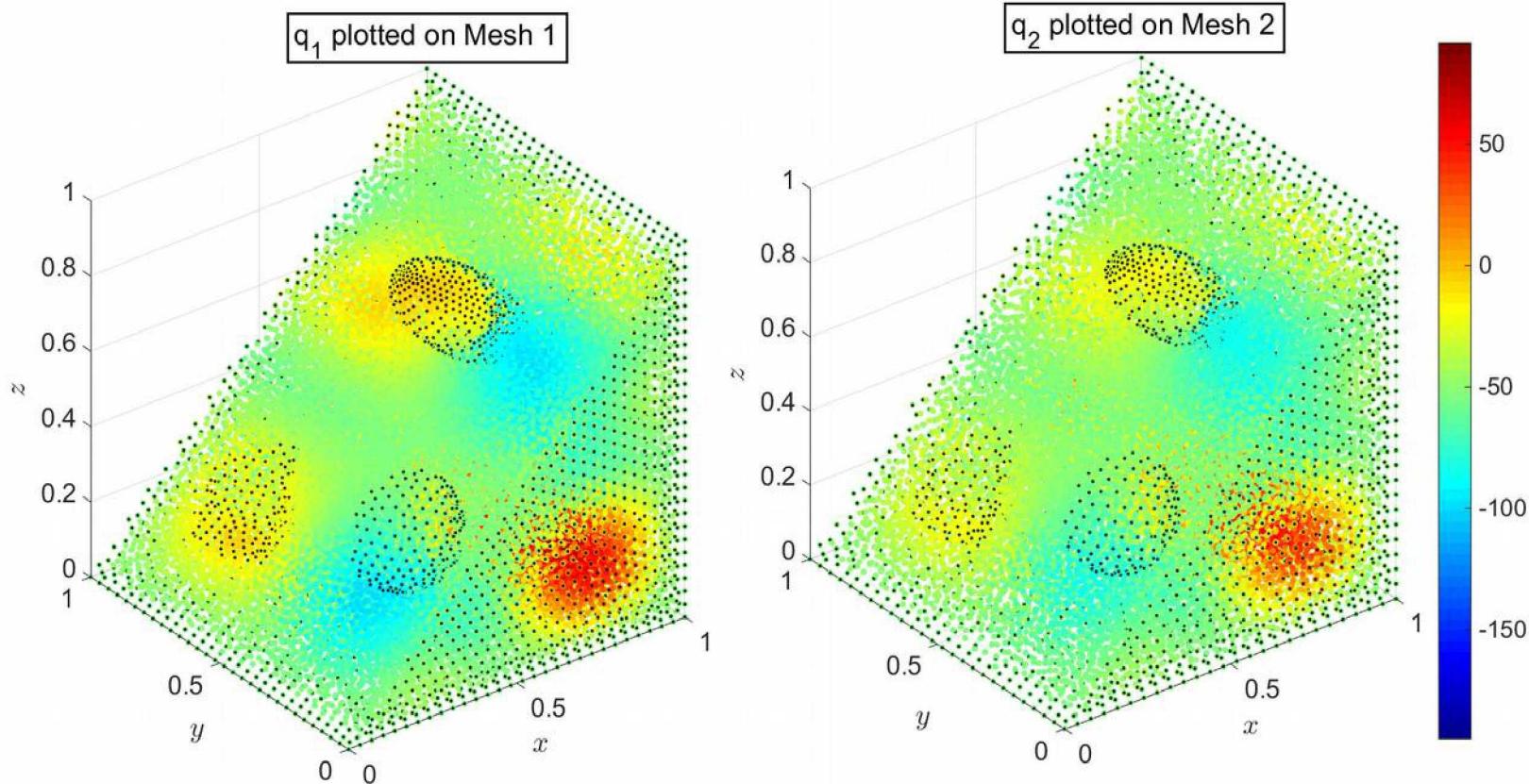
$$\varepsilon_{gh} = 0.038$$

# Results: Error Field

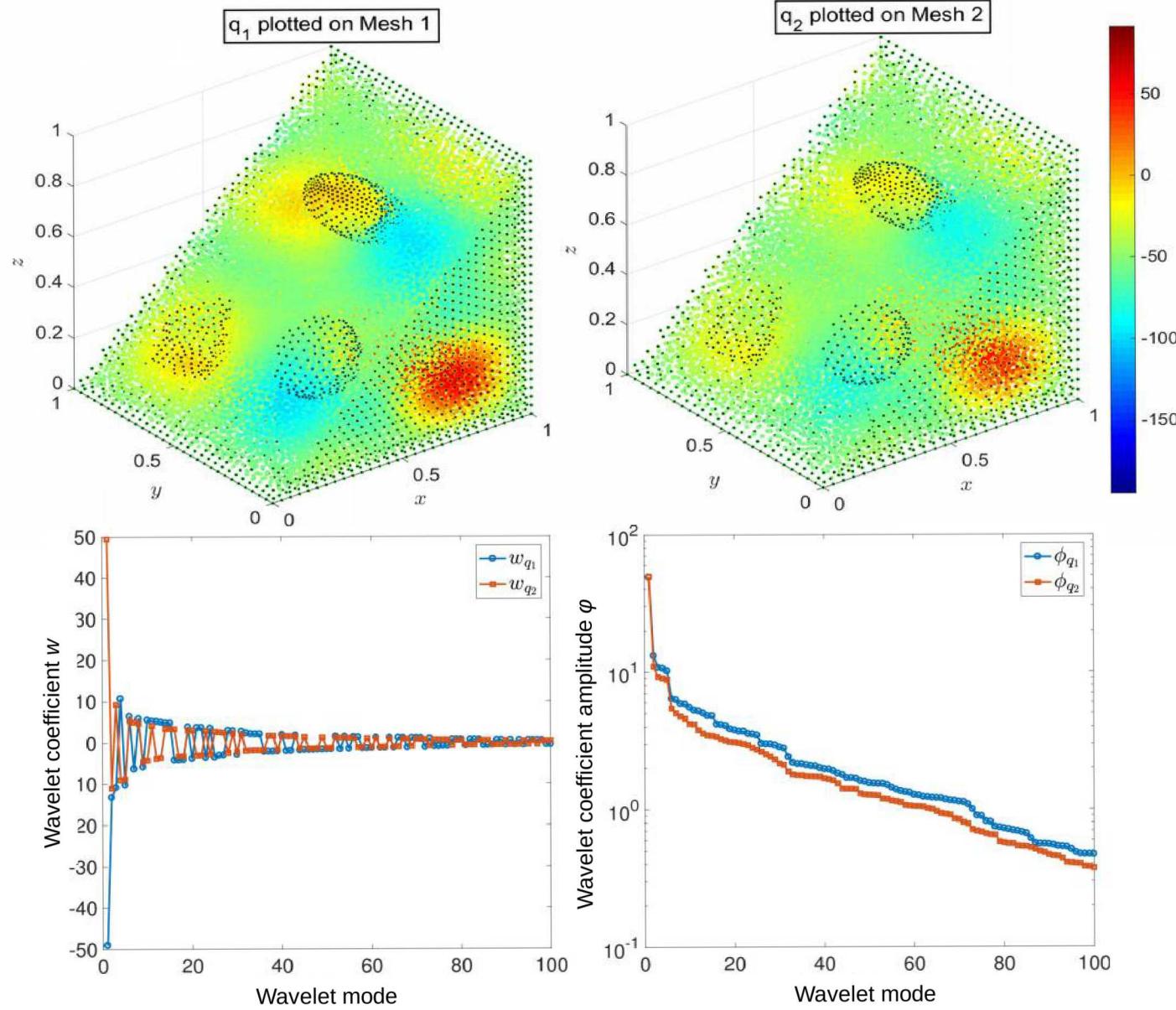
$$q_1 = 48 \cdot [\sin(2\pi x) - \sin(2\pi y) - \sin(2.5\pi z)] \cdot \sin(2\pi x) \cdot \sin(2.5\pi z) - 52$$

$$q_2 = 38 \cdot [1.1 \sin(2\pi x) - 0.9 \sin(2\pi y) - 1.05 \sin(2.5\pi z)] \cdot \sin(2\pi x) \cdot \sin(2.5\pi z) - 52$$

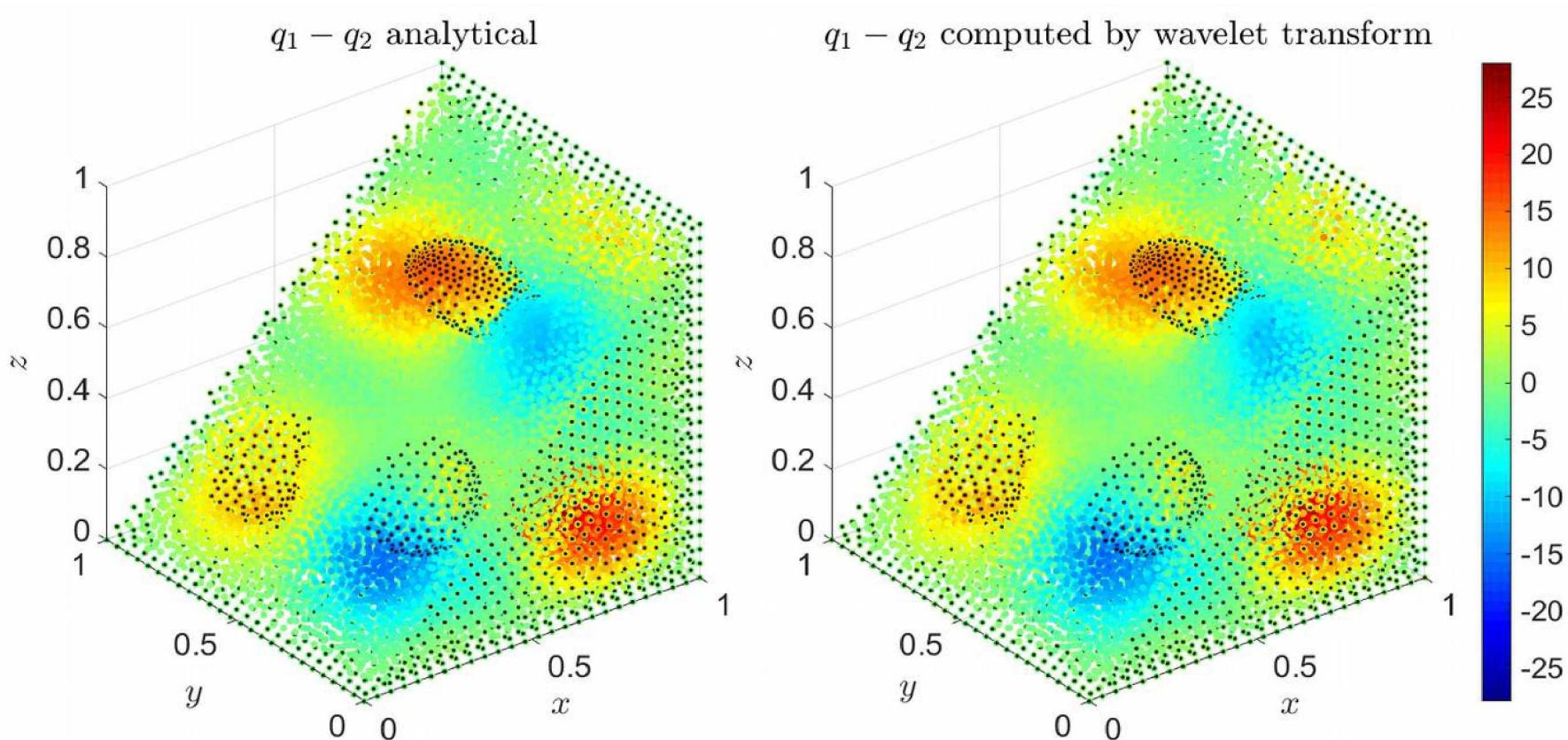
Defined on  $[0,1] \times [0,1] \times [0,1]$  with irregular holes, using two different meshes



# Results: Error Field

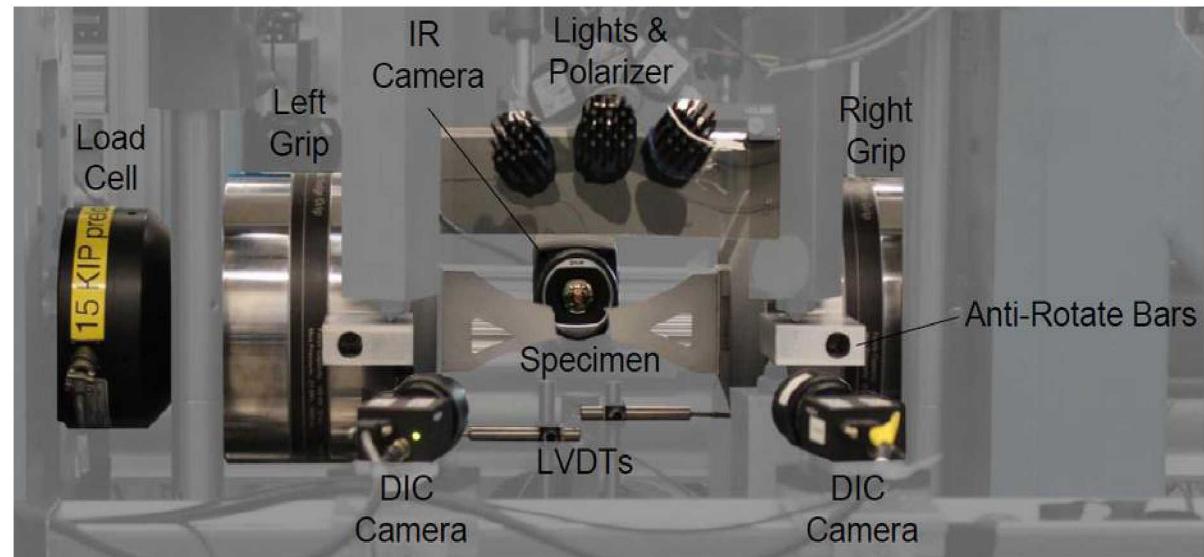
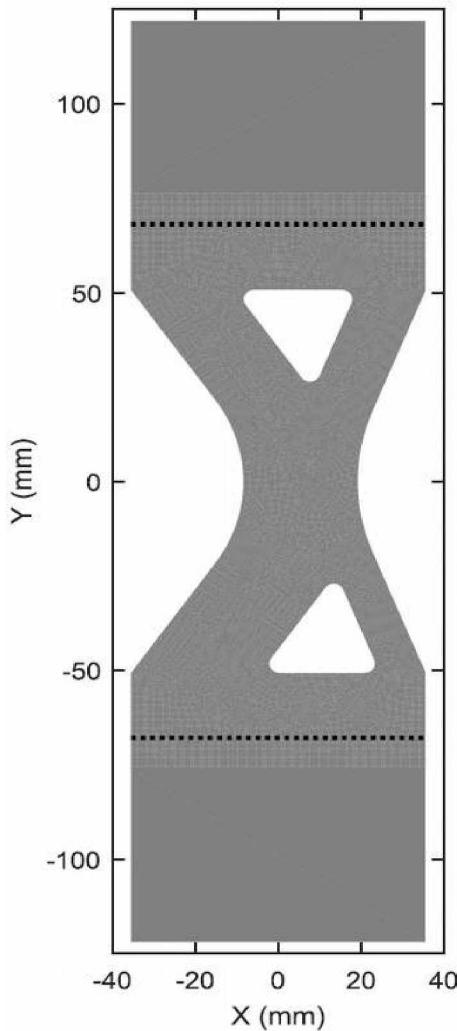


# Results: Error Field



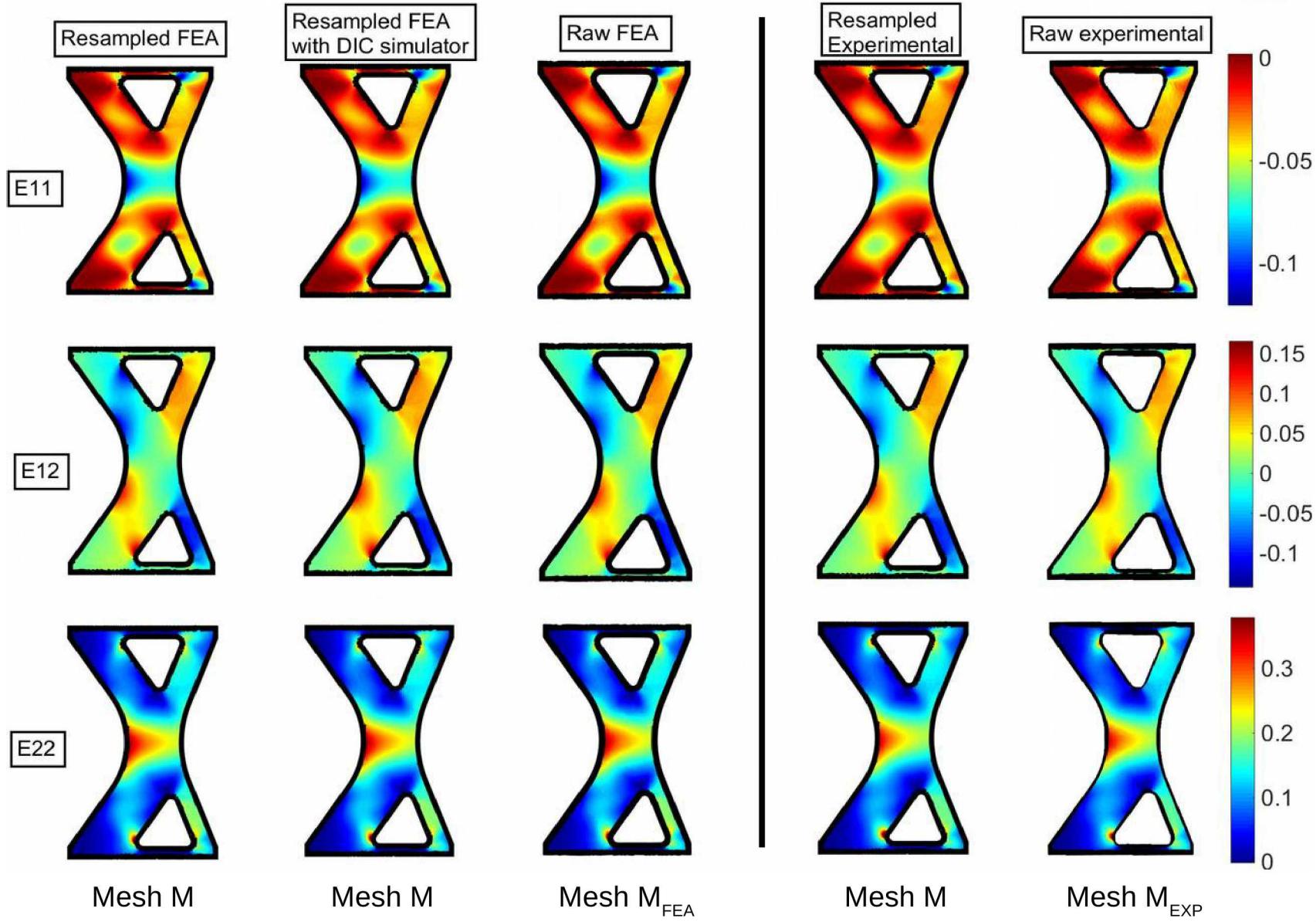
# Application:

## Full-field Validation of X-specimen tension test

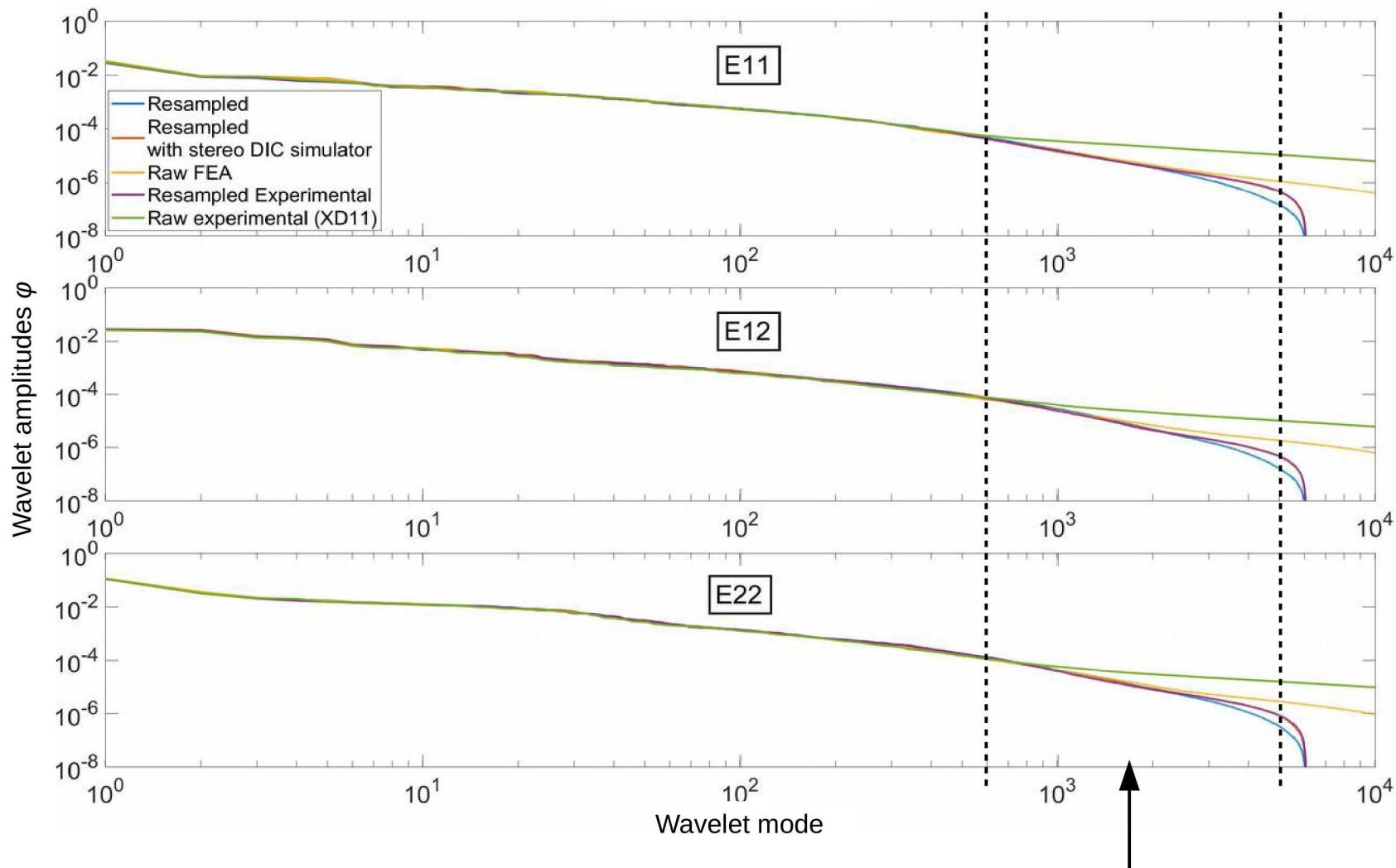


Experimental setup used for the X-specimen tension test. Note that in the load frame, the specimen was oriented horizontally.

# Application: Green strains from X-specimen tension test

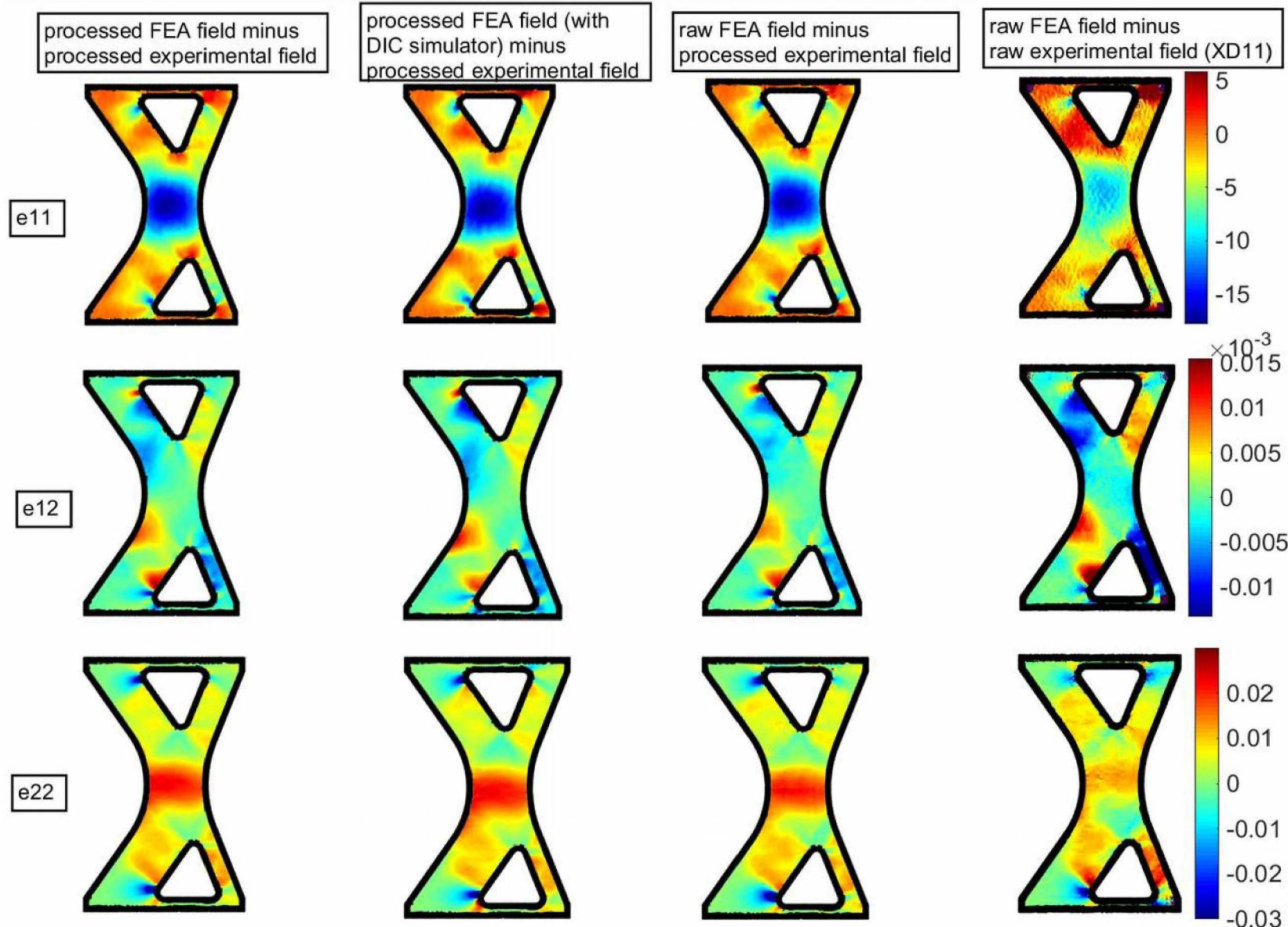


# Application: Green Strains Wavelet Spectra



Resampling the raw FEA and experimental data induces attenuation of some high-frequency modes i.e. smoothing in the fields.

# Application: Green Strains Error Fields



# Summary

- We implemented Alpert wavelets to systematically compare measured and computed data fields.
- Alpert wavelets map field data to a given mesh and produce error fields bypassing collateral effects of common interpolation methods.
- Implementing wavelet mapping using mesh subdivision enhances its performance and accuracy.
- We implemented Alpert wavelets to compare field data in toy problems and Green strains obtained from X-specimen tension test.
  - Good agreement between analytical and estimated error fields.
  - Alpert wavelets allow a more systematic estimation of the error field

- SWinzip v1.0: <http://www.sandia.gov/~mnsallo/SWinzip/swinzip-v1.0.tgz> (*SWinzip v2.0 coming up soon!*)
- Salloum, M., Fabian, N.D., Hensinger, D.M., Lee, J., Allendorf, E.M., Bhagatwala, A., Blaylock, M.L., Chen, J.H., Templeton, J.A., Tezaur, I. "Optimal Compressed Sensing and Reconstruction of Unstructured Mesh Datasets", *Data Science and Engineering*, 3(1), pp. 1-23 (2018)
- Salloum, M., Johnson, K.L., Bishop, J.E., Aytac, J.M., Dagel, D. and van Bloemen Waander, B.G. "Adaptive Wavelet Compression of Large Additive Manufacturing Experimental and Simulation Data", *Computational Mechanics*, 63(3), pp. 491-510 (2019)

**THANK YOU!!**  
**Questions?**