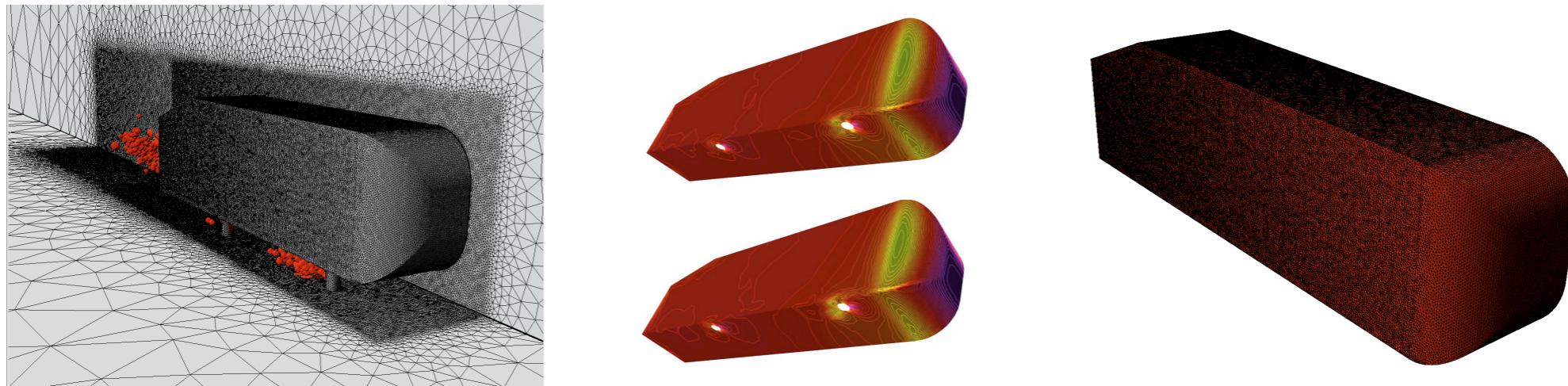


Model Order Reduction in Albany & Trilinos



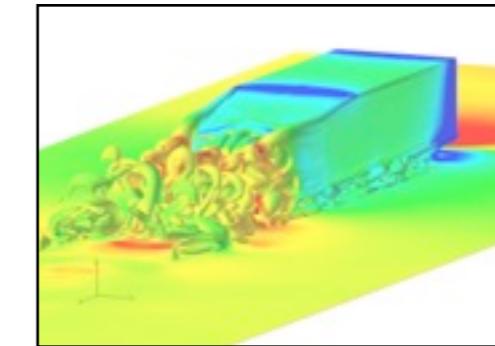
Julien Cortial and Kevin Carlberg
Department 8954

Albany Developer Meeting
October 02, 2012

Motivation and objectives

High-fidelity simulation

- Detailed analysis of a few configurations



barrier

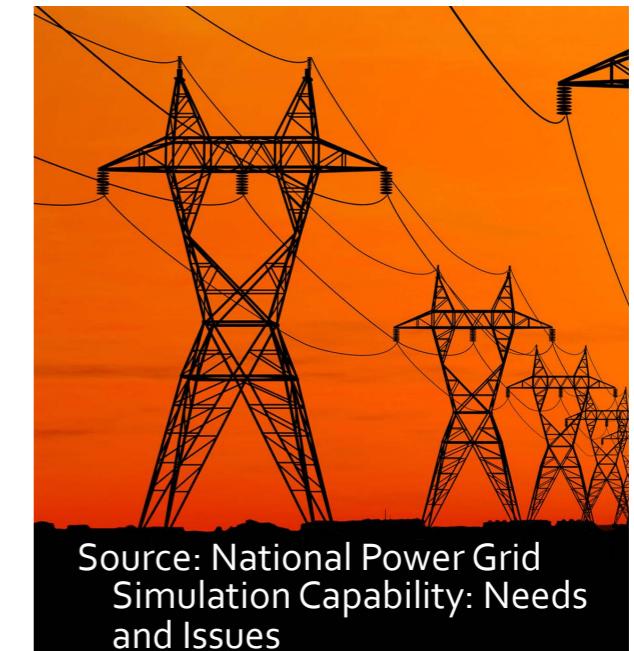
Time-critical applications

- Many query: UQ, optimization
- Near-real-time analysis: control

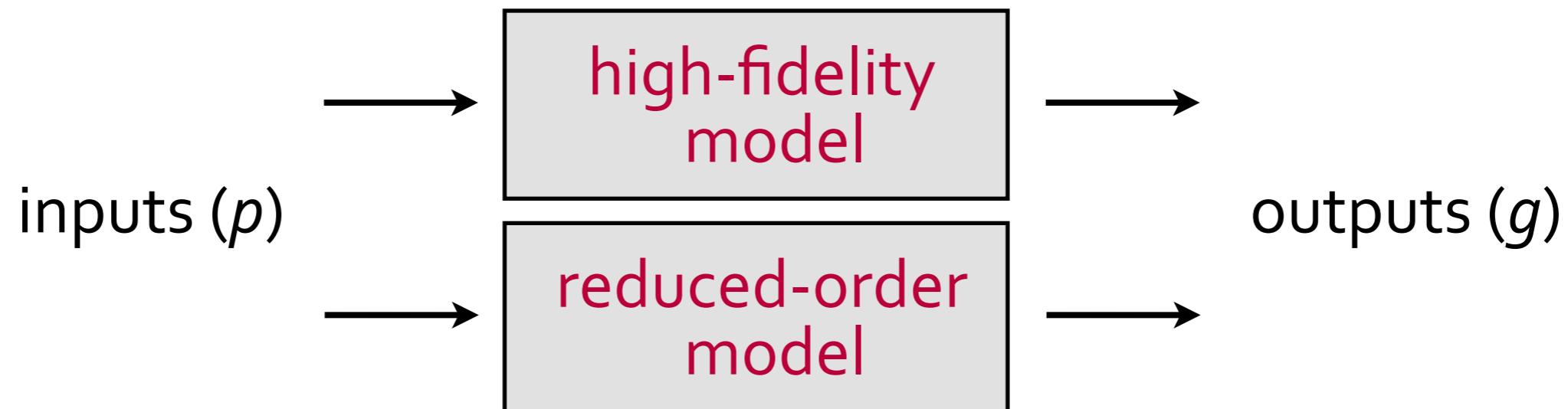
Goal: break barrier using model order reduction

Project outline

- Improve the state of the art
- Develop software compatible with Sandia's infrastructure
 - experimental support for ongoing research
 - extension to broad range of applications and analyses



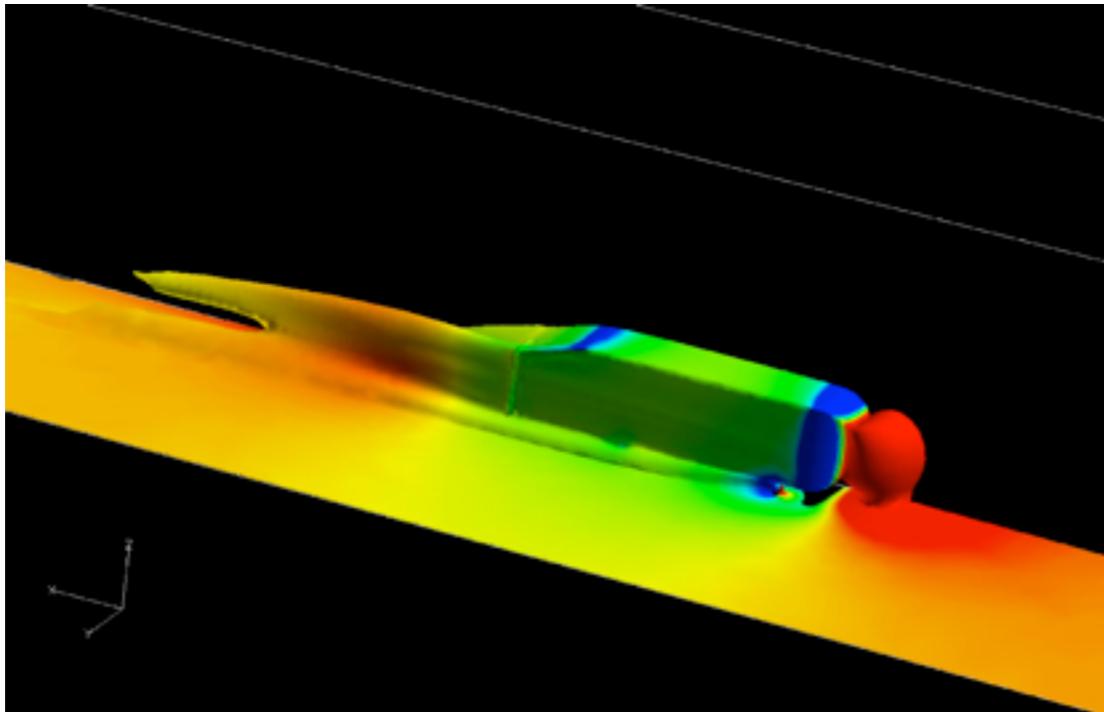
Model order reduction



- A class of surrogate-modeling method
 - preparatory offline phase
 - inexpensive online computations
- Extracts *dominant physical behavior* from high-fidelity model
- Based on algebraic formulation $F(x, \dot{x}, t, p) = 0$
 - basic methods are general, non-intrusive
- Better performance requires intrusiveness

Offline data collection

1. Collect snapshots of the state vector



$$S = \begin{matrix} \text{red rectangle} \end{matrix}$$

2. Compression

a. compute singular value decomposition

$$S = U \Sigma V^T$$

b. truncate

$$U \longrightarrow \Phi$$

POD-Galerkin reduced-order model

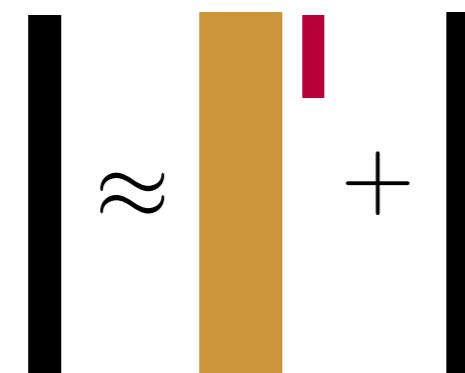
- High-fidelity model

$$F(x, \dot{x}, t, p) = 0$$

- Galerkin projection

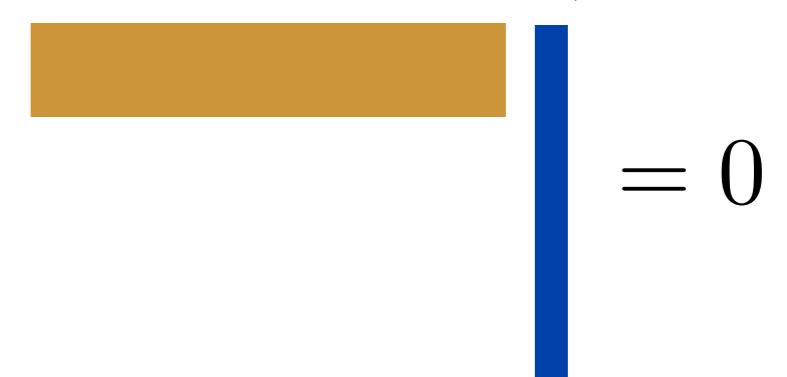
reduce # unknowns

$$x \approx \Phi y + \bar{x}$$


$$\approx \boxed{\Phi y} + \boxed{\bar{x}}$$

reduce # equations

$$\Phi^T F(\Phi y + \bar{x}, \Phi \dot{y}, t, p) = 0$$

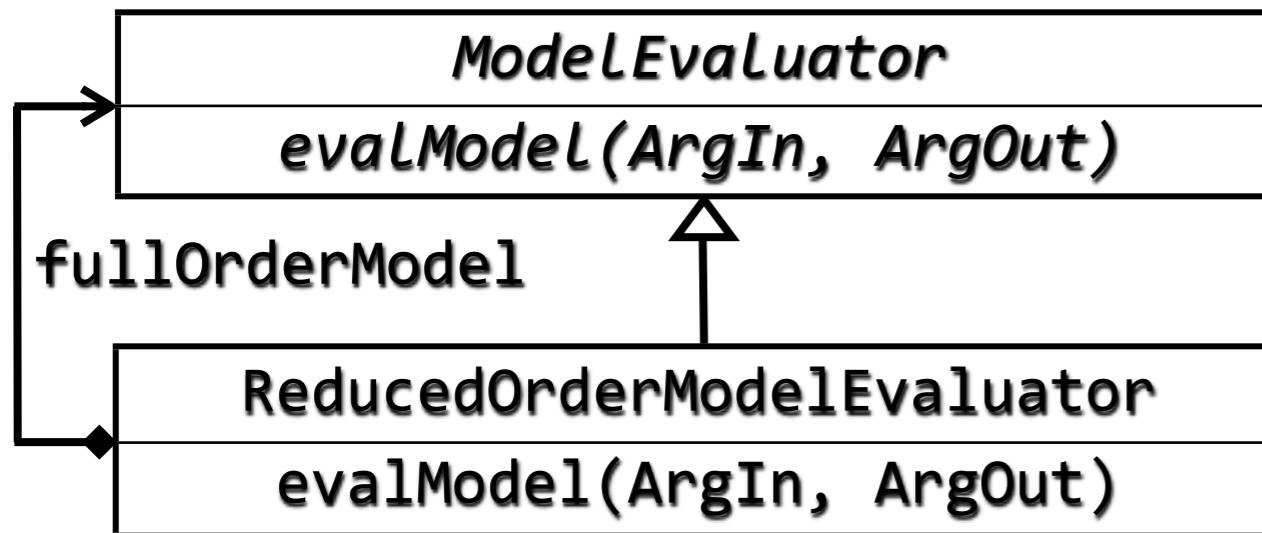

$$\boxed{\Phi^T F(\Phi y + \bar{x}, \Phi \dot{y}, t, p)} + \boxed{\bar{F}} = 0$$

- Reduced-order model

$$F_r(y, \dot{y}, t, p) = 0$$

Non-intrusive implementation

- Exploit intrinsic modularity, standard interfaces in Trilinos / Albany
 - Loose coupling
 - Textbook use case for Composite / Decorator patterns
- ModelEvaluator hierarchy



$$F(x, \dot{x}, t, p) = 0$$

$$\Phi^T F(\Phi y + \bar{x}, \Phi \dot{y}, t, p) = 0 \Leftrightarrow F_r(y, \dot{y}, t, p) = 0$$

- Observer hierarchies
 - snapshot collection
 - output for the reduced order model run

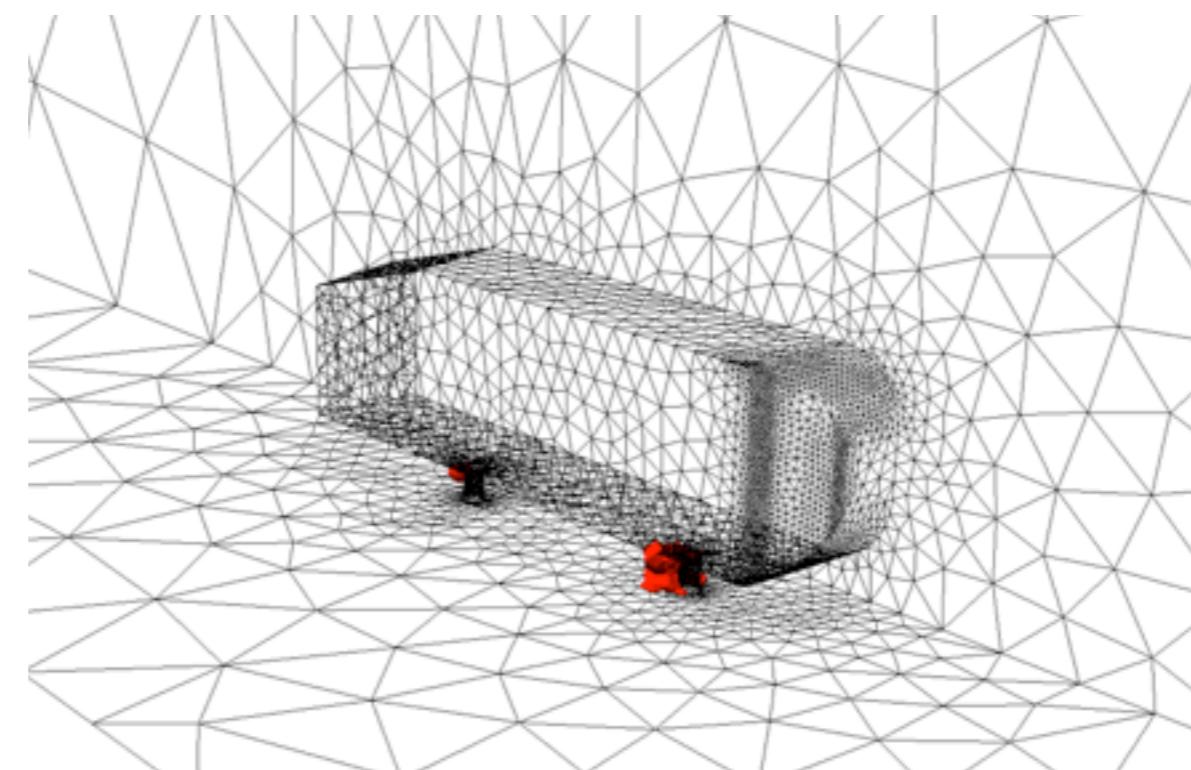
Complexity reduction

- Small dimension \neq small cost
 - Newton iterations
$$\left[\Phi^T J^{(k)} \Phi \right] p^{(k)} = -\Phi^T F^{(k)}$$
 - system of small dimension: inexpensive solve
 - system assembly scales with full-order dimension !
- Compute only **a few entries** of the full-order residual

$$\Phi^T F^{(k)} = \sum_{i=1}^N \Phi_i^T F_i^{(k)} \approx 0 \Leftrightarrow \sum_{i_s} \Phi_{i_s}^T F_{i_s}^{(k)} = 0$$

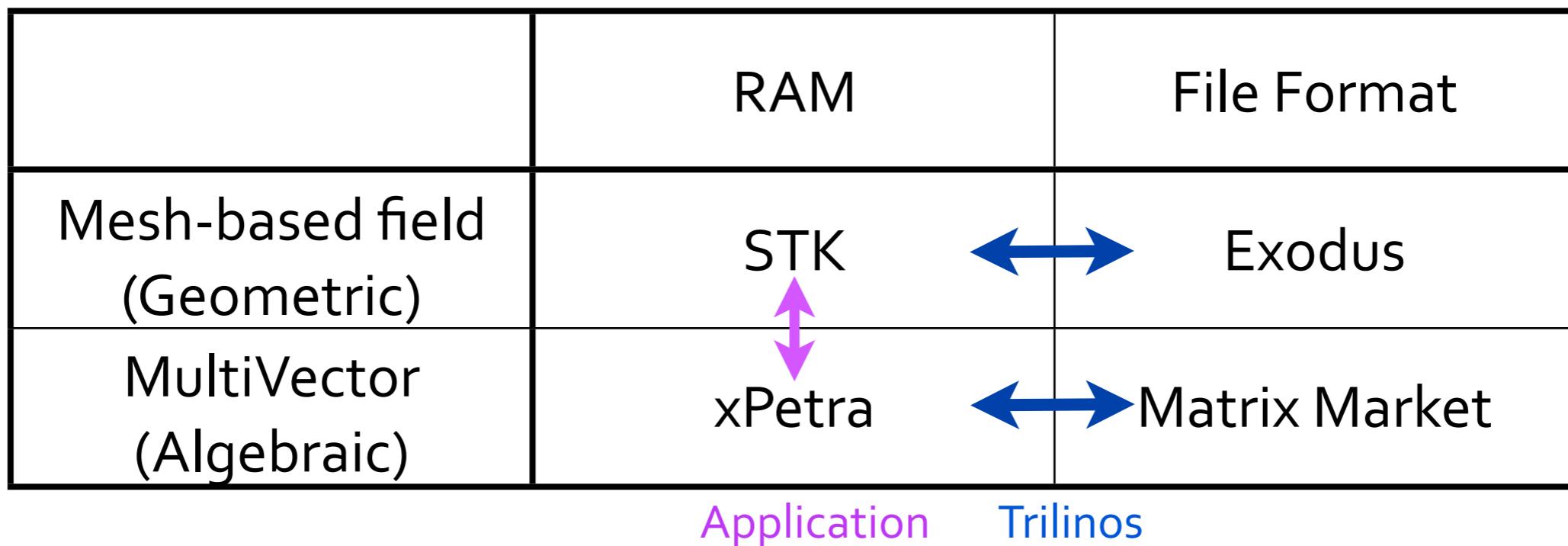
Sample mesh implementation

- *Goals:*
 - reuse existing simulation codes
 - minimize computing cores
 - scalability
- *Key:* evaluate **only a few entries** of the residual online
- *Idea:* sample a **small subset** of mesh



Data representation & storage

- Reduced-order basis representation



- Towards a mesh-based representation
 - + Physical interpretation
 - + Flexible computational topology
 - Complexity of implementation
 - Application dependent

Experience with Albany

- Enable MOR for a broad range of applications & types of analyses
 - **versatility** of the Albany platform
- Minimally intrusive Trilinos-based MOR software
 - general algebraic formulation \longleftrightarrow abstract Trilinos interfaces
 - **rapid development** in Albany with loose coupling
- Towards more efficient, specialized, intrusive implementations
 - existing software (e.g. STK): both constraint and leverage
 - Albany is a prime **testing ground**