



MAX PLANCK INSTITUTE
FOR DYNAMICS OF COMPLEX
TECHNICAL SYSTEMS
MAGDEBURG



COMPUTATIONAL METHODS IN
SYSTEMS AND CONTROL THEORY

The Loewner framework for parametric systems and the curse of dimensionality

Part II: Applications

Ion Victor Gosea

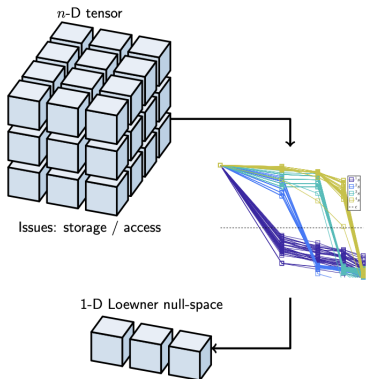
joint work with A. C. Antoulas, Rice University, Houston
and with C. Poussot-Vassal, Onera, Toulouse

Model Reduction and Surrogate Modeling (MORe2024)
9-13 September 2024, La Jolla, California, USA

September 10th, 2024

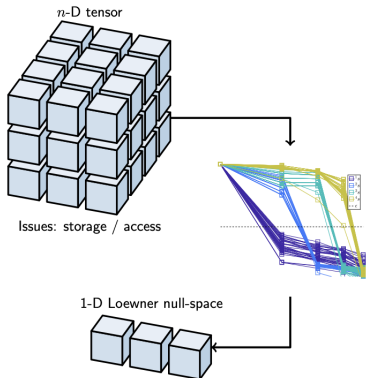


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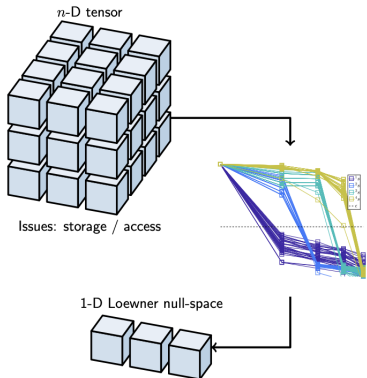


~> The first innovation

Realizations can be constructed for any number of parameters n .



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~> The first innovation

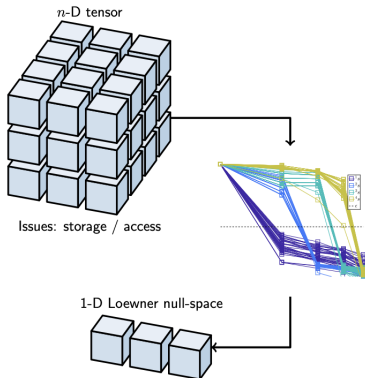
Realizations can be constructed for any number of parameters n .

~> The second innovation

The n -D Loewner matrix $\mathbb{L}_n$ is the solution of coupled Sylvester equations.



We presented **three main innovations** of the parametric Loewner framework.



~> The first innovation

Realizations can be constructed for any number of parameters n .

~> The second innovation

The n -D Loewner matrix $\mathbb{L}_n$ is the solution of coupled Sylvester equations.

~> The third innovation

Compute the null space of $\mathbb{L}_n$ without explicitly computing the matrix $\mathbb{L}_n$.



Numerical Examples $\rightsquigarrow$ Database of various test cases ¹

- These include both rational and irrational functions.
- For the rational ones, we go up to $n = 20$ parameters (with a low maximal power).

¹A. P. Austin et al., Computer Physics Communications, "Practical algorithms for multivariate rational approximation", <https://doi.org/10.1016/j.cpc.2020.107663>



#4 Rational function

$$s_4^3 + \frac{s_1 s_3}{s_3^2 + s_1 + s_2 + 1}$$

#5 Rational function

$$\frac{s_3^2 + s_1 s_3 s_5^3}{s_1^3 + s_4 + s_2 s_3}$$

#6 Rational function

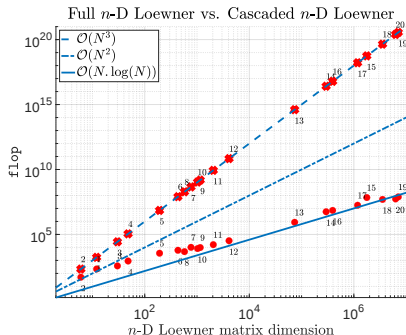
$$\frac{-\sqrt{2} s_6^2 + s_1 + s_3}{s_1^2 + s_4^3 + s_5^2 + s_6 + s_2 s_3}$$

#7 Rational function

$$\frac{s_3 s_2^3 + 1}{s_3 s_2^2 + s_4^2 + s_6^3 + s_1 + s_5 + s_7}$$

#19 Rational function

$$\frac{3 s_1^3 + s_{18}^2 + 4 s_8 + s_{12} + s_{15} + s_{13} s_{14}}{s_3 s_2^2 + \pi s_{16}^3 + s_{17}^2 + s_1 + s_4 + s_5 + s_6 + s_{13} + s_{19} + s_7 s_8 + s_9 s_{10} s_{11}}$$





#16 Arc-tangent function

$$\frac{\operatorname{atan}(x_1) + \operatorname{atan}(x_2) + \operatorname{atan}(x_3) + \operatorname{atan}(x_4)}{x_1^2 x_2^2 - x_1^2 - x_2^2 + 1}$$

#17 Exponential function

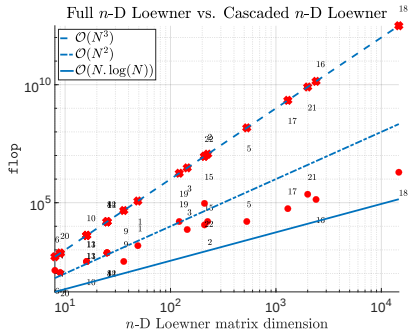
$$\frac{e^{x_1 x_2 x_3 x_4}}{x_1^2 + x_2^2 - x_3 x_4 + 3}$$

#18 Sinc function

$$\frac{10 \sin(x_1) \sin(x_2) \sin(x_3) \sin(x_4)}{x_1 x_2 x_3 x_4}$$

#19 Sinc function

$$\frac{10 \sin(x_1) \sin(x_2)}{x_1 x_2}$$



https://sites.google.com/site/charlespoussotvassal/nd_loew_tcod.



Numerical Examples $\rightsquigarrow$ Aircraft Flutter²

- Flutter refers to a dynamic **instability** of an elastic structure in a fluid flow.
- Example of flutter: the collapse of the Tacoma-Washington bridge in 1940, as a result of aeroelastic flutter caused by a 42 mph (68 km/h) wind.

²Models available from: A. dos Reis de Souza, C. Poussot-Vassal, P. Vuillemin, and J. Toledo Zucco, *Aircraft flutter suppression: from a parametric model to robust control*, ECC 2023, <https://ieeexplore.ieee.org/document/10178141>



Flutter objective: find a feedback control law which **extends** the **flutter-free** domain of the parameter values.

Typical parameters: Altitude, Mach number, Mass(es), Airspeed, etc.



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- In the 2D case, we assume that the Mach number and the mass are constant, thus the only parameter is the altitude.
- The aerodynamic and actuator parts are measured at few values using dedicated software:

$$\mathbf{Q}(i\omega_n, \theta_m), \mathbf{B}(i\omega_n, \theta_m), \quad n = 1, \dots, N, \quad m = 1, \dots, M.$$

- The matrices of the structural part are known for fixed parameter values: $\mathbf{M}(\theta_m)$, $\mathbf{D}(\theta_m)$, $\mathbf{K}(\theta_m)$; hence, the data for the problem are:

$(s_n, \theta_m, \Phi_{n,m}), \quad i = 1, \dots, N, \quad j = 1, \dots, M, \quad \text{where :}$

$$\Phi_{n,m} = \mathbf{C} (s_n^2 \mathbf{M}(\theta_m) + s_n \mathbf{D}(\theta_m) + \mathbf{K}(\theta_m))^{-1} (\mathbf{Q}(s_n, \theta_m) + \mathbf{B}(s_n, \theta_m)), \quad s_n = i\omega_n.$$

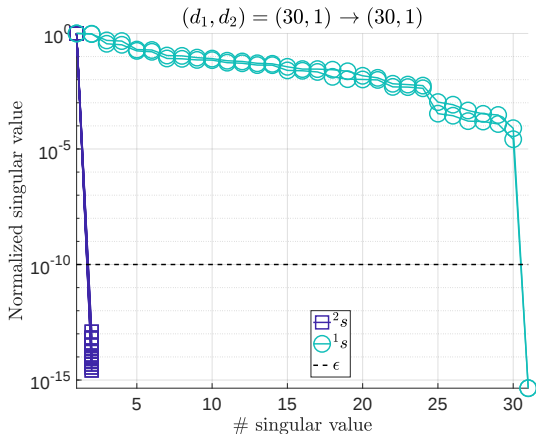
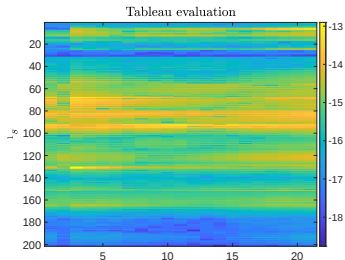
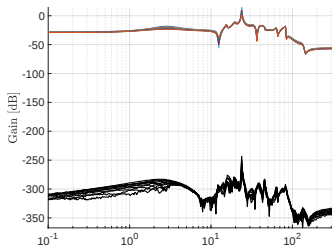
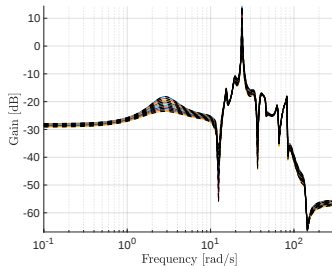
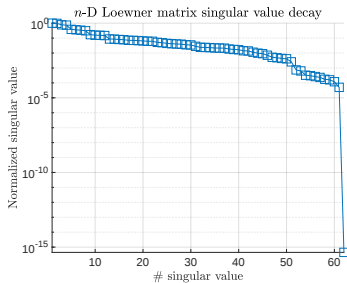


Figure: 2D flutter model: Loewner matrix singular values for frozen parameter (cyan) and frozen frequency (blue) $\rightsquigarrow$ standard way to assign complexity of each parameter.





Numerical Examples $\rightsquigarrow$ Aircraft Flutter extended in 3D & 7D³

³Acknowledgments to Pierre Vuillemin for (modified) data generation.



- This industrial example has a mixed model/data configuration.
- It models the **flutter phenomena** for flexible aircraft and can be described as

$$s^2 M(m)x(s) + sB(m)x(s) + K(m)x(s) - G(s, v) = u(s),$$

where $M(m), B(m), K(m) \in \mathbb{R}^{n_d \times n_d}$ are the mass, damping, and stiffness matrices, all dependent on the aircraft mass $m \in \mathbb{R}_+$ ($n_d \approx 100$).

- These matrices are constant for a given flight point but may vary for a mass configuration; then, the generalized aeroelastic forces $G(s, v) \in \mathbb{C}^{n \times n}$ describe the aeroelastic forces exciting the structural dynamic.
- $G(s, v)$ is known at a few sampled frequencies and some true airspeed values, i.e.,

$$G(j\omega_i, v_j), \text{ where } i = 1, \dots, 150, \text{ \& } j = 1, \dots, 10.$$

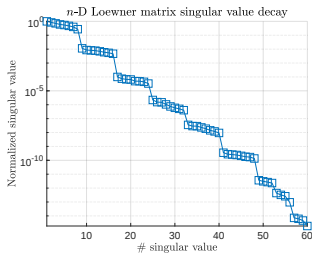
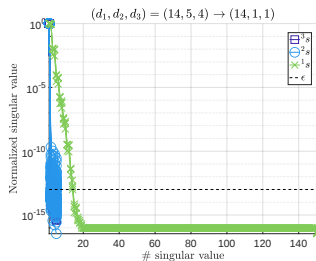
- These values are obtained through dedicated high-fidelity numerical solvers.



$${}^1_s \times {}^2_s \times {}^3_s$$

$$z[10, 35] \times [\underline{m}, \bar{m}] \times [\underline{v}, \bar{v}]$$

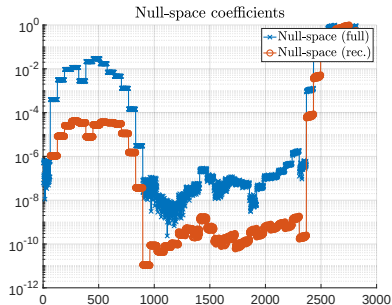
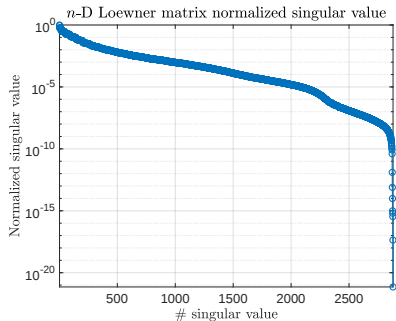
$$\text{tab}_3 \in \mathbb{C}^{300 \times 10 \times 10}$$





- In the 7D case (6 masses as parameters), the objective is sensitivity analysis and robustness for one single flight point (the airspeed v is not a parameter).

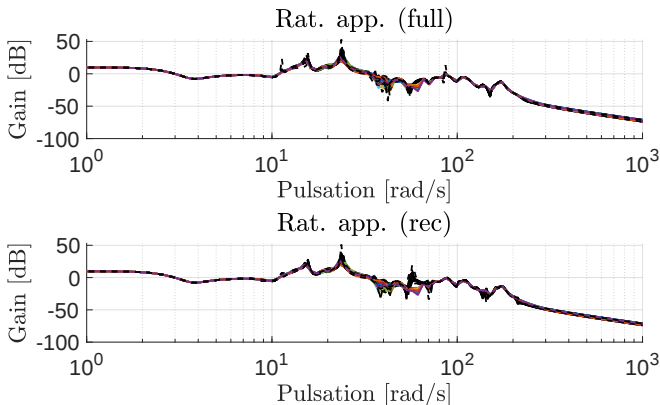
$$\Sigma(s, m_1, \dots, m_6) : s^2 M(m_1, \dots, m_6)x(s) + sBx(s) + Kx(s) - G(s) = u(s)$$





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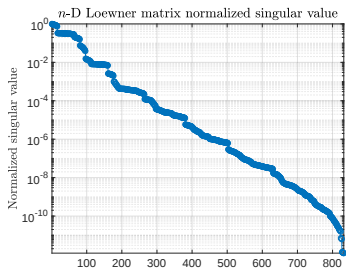
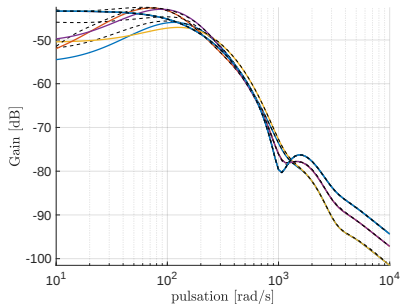
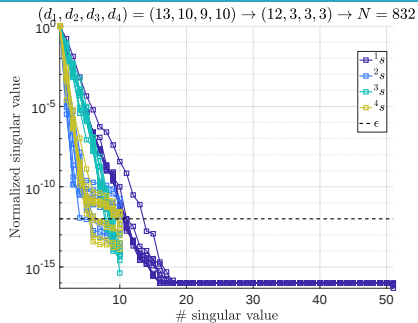


Numerical Examples $\rightsquigarrow$ Anemometer (MorWiki⁴)

- An anemometer is a flow-sensing device, consisting of a heater & temperature sensors before & after the heater, placed either directly in the flow or in its vicinity.
- The solid model has been generated and meshed in ANSYS; triangular elements have been used for the FEM, with the order of the system $n_d = 29008$.
- The 3 parameters p_0, p_1, p_2 are combinations of the original fluid parameters:

$$H(s, p_0, p_1, p_2) = \mathbf{C}[s(\mathbf{E}_s + p_0\mathbf{E}_f) - (\mathbf{A}_{d,s} + p_1\mathbf{A}_{d,f} + p_2\mathbf{A}_c)]^{-1}\mathbf{B}.$$

⁴Available at: <https://morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Anemometer>





Numerical Examples $\rightsquigarrow$ Borehole function (SFU library⁵)

- The Borehole function models water flow through a borehole.
- Its simplicity and quick evaluation make it a commonly used function for testing a wide variety of methods in computer experiments.
- It depends on $n = 8$ parameters and the response is water flow rate, in m^3/yr .

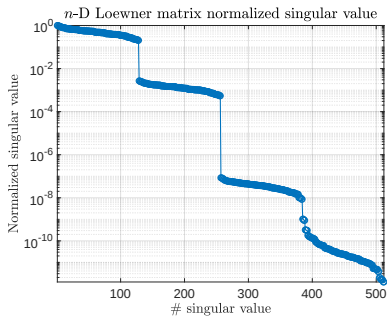
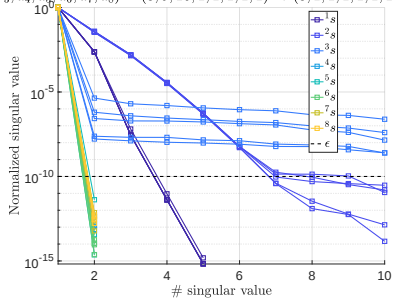
⁵Available at: <https://www.sfu.ca/~ssurjano/borehole.html>



The vector of parameters is $\mathbf{x} = [r_w, r, T_u, H_u, T_l, H_l, L, K_w]$, with the function:

$$f(\mathbf{x}) = \frac{2\pi T_u (H_u - H_l)}{\ln\left(\frac{r}{r_w}\right) \left(1 + \frac{2LT_u}{\ln(r/r_w) r_w^2 K_w}\right) + \frac{T_u}{T_l}}$$

$(d_3, d_4, d_5, d_6, d_7, d_8) = (3, 9, 10, 1, 1, 1, 1, 1) \rightarrow (3, 1, 1, 1, 1, 1, 1, 1) \rightarrow$





CSC

COMPUTATIONAL METHODS IN
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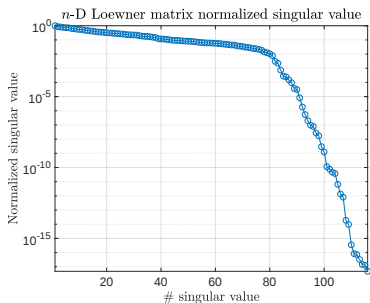
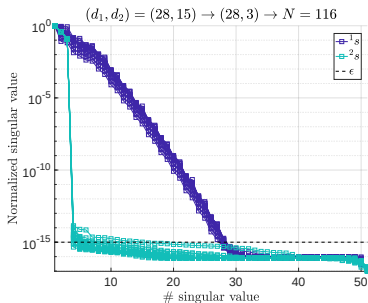


Numerical Examples $\rightsquigarrow$ Non-differentiable functions



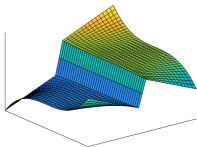
1). Saturation-like function:

$$f(x, y) = \min(10|x|, 1)\text{sign}(x) + \frac{xy^3}{10}$$

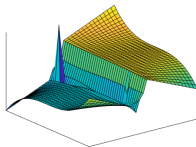




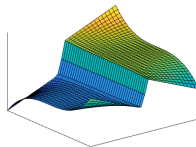
Original

 $2s$ $1s$

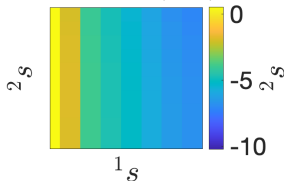
Rat. app. (full.)

 $2s$ $1s$

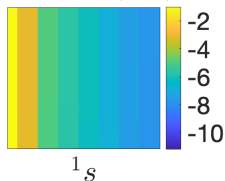
Rat. app. (rec.)

 $2s$ $1s$

Rel. err (log)

 $2s$ $1s$

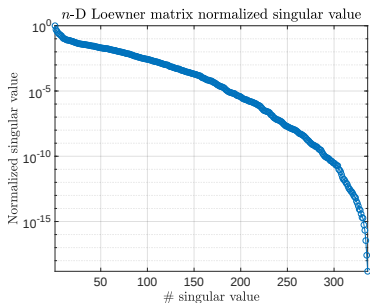
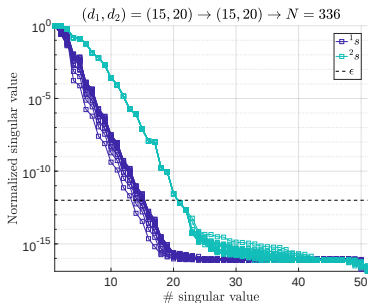
Rel. err (log)

 $2s$ $1s$



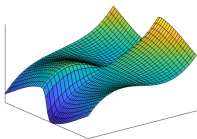
2). Saturation/trigonometric-like function:

$$f(x, y) = \mathbf{atan}(x)\cos(y)\tanh(-10y) + \frac{x^3}{5}$$

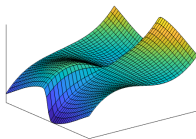




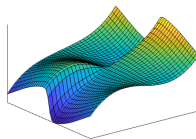
Original

 2_s 1_s

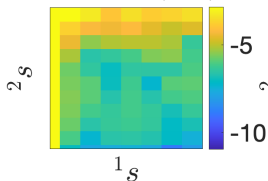
Rat. app. (full.)

 2_s 1_s

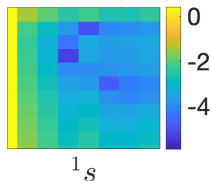
Rat. app. (rec.)

 2_s 1_s

Rel. err (log)



Rel. err (log)





Numerical Examples $\rightsquigarrow$ Synthetic Parametric Model (MorWiki⁶)

⁶Available at: [https:](https://morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Synthetic_parametric_model)

[//morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Synthetic_parametric_model](https://morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Synthetic_parametric_model)



- We continue with the synthetic model proposed below:

https://morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Synthetic_parametric_model

- The transfer function is given by:

$$\mathbf{H}(s, p) = \mathbf{C}(s\mathbf{I}_n - (p\mathbf{A}_e + \mathbf{A}_0))^{-1}\mathbf{B},$$

where $n = 100$ and where $\mathbf{C}, \mathbf{A}_e, \mathbf{A}_0, \mathbf{B}$ are matrices of appropriate dimensions.



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where $n = 100$ and where $\mathbf{C}, \mathbf{A}_e, \mathbf{A}_0, \mathbf{B}$ are matrices of appropriate dimensions.

- We use the following sampling points:

- s variable: 200 points logarithmically spaced between $[10^{0.5}, 10^{3.5}]_t$;
- p variable: 50 points logarithmically spaced between $[1/20, 1]$;

- The main problem here is that the parametric model can be viewed as a concatenation of non-parametric models with different (minimal) orders.
- Hence, the SV decay of the 2D Loewner framework is fairly slow and it is not clear where to truncate to achieve optimal fit (and to avoid numerical issues).

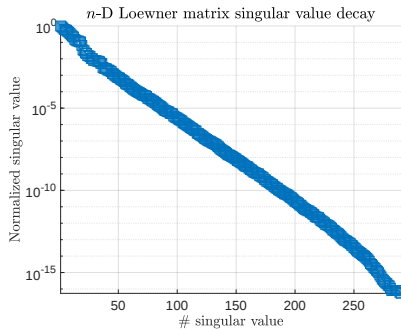
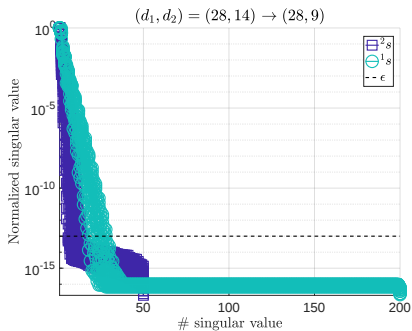


Figure: 2D synthetic model: singular values of 1D (left) and 2D (right) Loewner matrices.

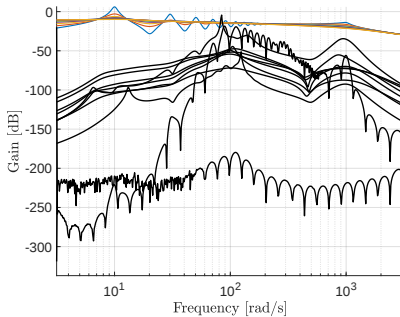
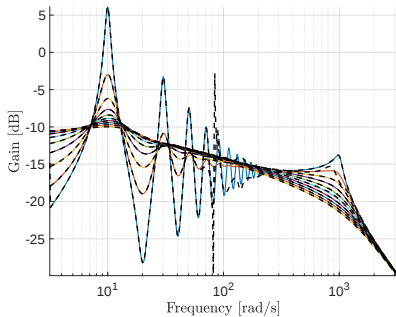


Figure: 2D synthetic model: fitting for various parameter values + approximation errors.



- The contribution for today was submitted to **SIAM Review**, Research Spotlights section.
- It has been available on arXiv since May 2024, and can be accessed at:
<https://arxiv.org/abs/2405.00495>.
- **Code availability**: everything (code, data, many more test cases) is available online on the following webpage developed by Charles Poussot-Vassal:
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- The target audience for this review paper is SIAM CSE community (not only for MOR people, but also SciComp, Tensor, and NonLinEIG people).

Some selected references:

1. A.C. Antoulas, C.A. Beattie, S. Gugercin, *Interpolatory methods for model reduction*, SIAM, CS volume 21, 2020.
2. A.C. Antoulas, I. V. G., C. Poussot-Vassal, The Loewner framework for parametric systems: Taming the curse of dimensionality , arXiv:2405.00495, May 2024.
3. A.C. Antoulas, S. Lefteriu, and A.C. Ionita, A Tutorial Introduction to the Loewner Framework for Model Reduction, in CSE, Model Reduction and Approximation: Theory and Algorithms, SIAM, pp. 335-376 (2017).
4. P. Benner, S. Gugercin, K. Willcox, A Survey of Projection-Based Model Reduction Methods for Parametric Dynamical Systems, SIAM Review, **57**: 483-531, (2015).
5. D. Quero, P. Vuillemin, C. Poussot-Vassal, *A generalized eigenvalue solution to the flutter stability problem with true damping: The p-L method*, Journal of Fluids and Structures, **103**, (2021).
6. A. dos Reis de Souza, C. Poussot-Vassal, P. Vuillemin, and J. Toledo Zucco, *Aircraft flutter suppression: from a parametric model to robust control*, Proceedings of the ECC Conference, Bucharest, June 2023.



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· **Thanks for your attention!**



Appendix



Numerical Examples $\rightsquigarrow$ Synthetic Toy Model in 20 parameters

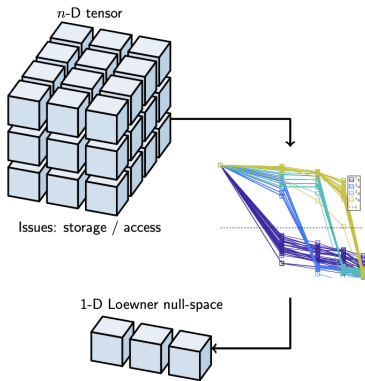


- Consider the following rational function in 20 variables: $\mathbf{H}(^1s, \dots, ^{20}s) =$

$$\frac{3 \cdot ^1s^3 + 4 \cdot ^8s + ^{12}s + ^{13}s \cdot ^{14}s + ^{15}s}{^1s + ^2s^2 \cdot ^3s + ^4s + ^5s + ^6s + ^7s \cdot ^8s + ^9s \cdot ^{10}s \cdot ^{11}s + ^{13}s + ^{13}s^3 \cdot \pi + ^{17}s + ^{18}s \cdot ^{19}s - ^{20}s}$$

with a complexity of $(3, 2, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 3, 1, 1, 1, 1)$.

- This requires us in the best case scenario to construct a gigantic N-D Loewner matrix $\mathbb{L}_n$, with $N = 6,291,456$ columns, and (at least) as many number of rows.



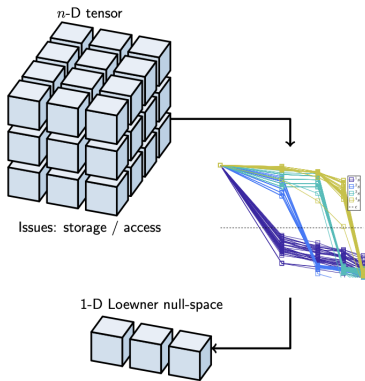


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~> By applying the recursive 1-D null space construction, the barycentric coefficients $\mathbf{c}_n \in \mathbb{C}^N$ are obtained with a computational complexity of 54,263,884 flops, computed in 55 mins on a laptop.

~> Storing such a $N \times N$ n -D Loewner matrix would require 294,912 GB in double precision).

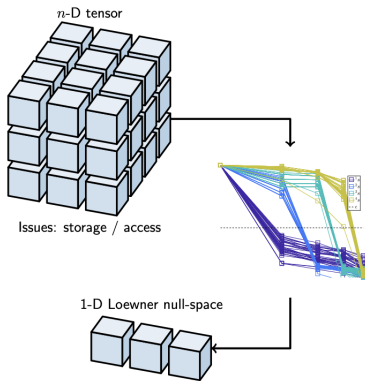


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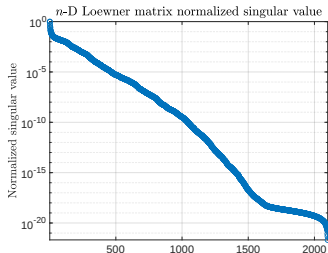
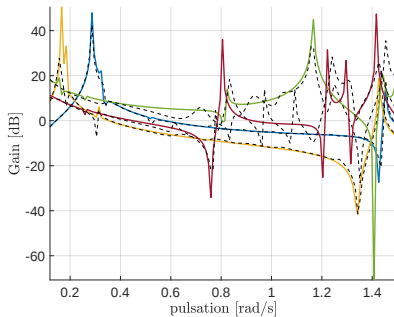
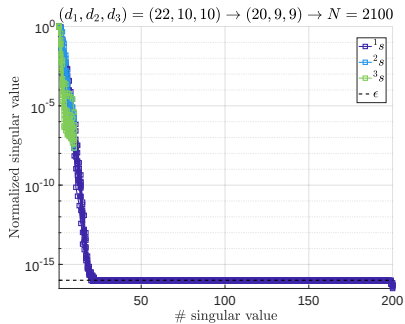
~> **Thank you for the attention!**



Numerical Examples $\rightsquigarrow$ Modified Gyroscope (MorWiki⁷)

- The device is a MEMS gyroscope based on the butterfly gyroscope developed at the Imego Institute in Gothenburg, Sweden.
- The model depends on 2 parameters, with the device working in the frequency range $f \in [0.025, 0.25]$ MHz; the degrees of freedom are $n_d = 17913$.
- The first is the quantity that is to be sensed, the rotation velocity θ around x-axis.
- The second parameter is the width of the bearing, d .

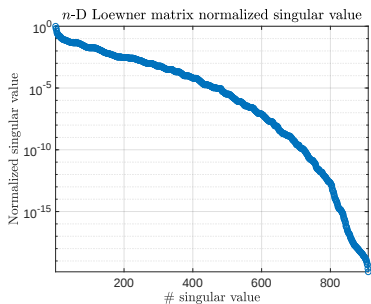
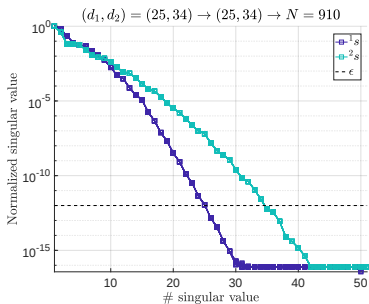
⁷ Available at: https://morwiki.mpi-magdeburg.mpg.de/morwiki/index.php/Modified_Gyroscope





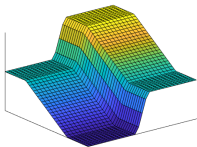
Saturation-like function:

$$f(x, y) = \min(5|x|, 1)\text{sign}(x) + \min(|y|, 1)\text{sign}(y)$$

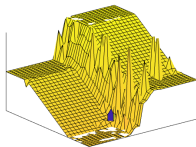




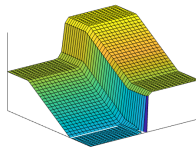
Original

 $2s$ $1s$

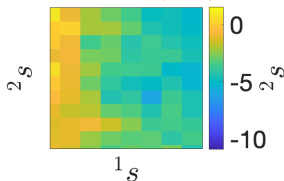
Rat. app. (full.)

 $2s$ $1s$

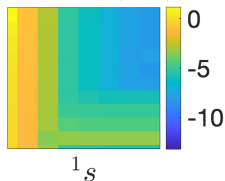
Rat. app. (rec.)

 $2s$ $1s$

Rel. err (log)



Rel. err (log)





The first proposed innovation

- We construct data-based realizations for any number of parameters n .
- This is useful to circumvent the convoluted multi-parameter barycentric form when evaluating the fitted function, and instead use:

$$\tilde{\mathbf{H}}(s^1, \dots, s^n) = \mathbf{W} \Phi(s^1, s^2, \dots, s^n)^{-1} \mathbf{G}, \quad (1)$$

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- A $(2\ell + \kappa - 1)$ -th order realization $(\mathbf{G}, \Phi, \mathbf{W})$ of the multivariate function in barycentric form $\tilde{\mathbf{H}}$, is given by:

$$\Phi(s^1, \dots, s^n) = \left[\begin{array}{c|c|c} \mathbf{\Gamma}(1:\kappa-1,:) & \mathbf{0}_{\kappa-1,\ell-1} & \mathbf{0}_{\kappa-1,\ell} \\ \hline \mathbf{A}^{\text{Lag}} & \mathbf{\Delta}(1:\ell-1,:)^{\top} & \mathbf{0}_{\ell,\ell} \\ \hline \mathbf{B}^{\text{Lag}} & \mathbf{0}_{\ell,\ell-1} & \mathbf{\Delta}^{\top} \end{array} \right] \in \mathbb{C}^{m \times m}[s^1, \dots, s^n],$$

$$\mathbf{G} = \left[\begin{array}{c} \mathbf{0}_{\kappa-1,1} \\ \hline \mathbf{\Delta}(\ell,:) ^{\top} \\ \hline \mathbf{0}_{\ell,1} \end{array} \right] \in \mathbb{C}^{m \times 1} \text{ and } \mathbf{W} = \left[\begin{array}{c|c|c} \mathbf{0}_{1,\kappa} & \mathbf{0}_{1,\ell-1} & -\mathbf{e}_{\ell}^{\top} \end{array} \right] \in \mathbb{C}^{1 \times m}$$



The second proposed innovation

- The n -D Loewner matrix $\mathbb{L}_n$ is the solution of the coupled Sylvester equations:

$$\left\{ \begin{array}{rcl} \mathbf{M}_n \mathbb{X}_1 - \mathbb{X}_1 \mathbf{A}_n & = & \mathbb{V}_n \mathbf{R}_n - \mathbf{L}_n \mathbb{W}_n, \\ \mathbf{M}_{n-1} \mathbb{X}_2 - \mathbb{X}_2 \mathbf{A}_{n-1} & = & \mathbb{X}_1, \\ & \dots & \\ \mathbf{M}_2 \mathbb{X}_{n-1} - \mathbb{X}_{n-1} \mathbf{A}_2 & = & \mathbb{X}_{n-2}, \\ \mathbf{M}_1 \mathbb{L}_n - \mathbb{L}_n \mathbf{A}_1 & = & \mathbb{X}_{n-1}, \end{array} \right.$$

or as 1 generalized Sylvester equation with 2^n left terms; e.g., for $n = 2$, write:

$$\mathbf{M}_2 \mathbf{M}_1 \mathbb{L}_2 - \mathbf{M}_2 \mathbb{L}_2 \mathbf{A}_1 - \mathbf{M}_1 \mathbb{L}_2 \mathbf{A}_2 + \mathbb{L}_2 \mathbf{A}_1 \mathbf{A}_2 = \mathbb{V}_2 \mathbf{R}_2 - \mathbf{L}_2 \mathbb{W}_2.$$



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- The null space of n -D Loewner matrices gives us the barycentric weights.
- We show the null space of the n -dimensional Loewner matrix $\mathbb{L}_n$ can be **recursively computed** using a sequence of 1-dimensional Loewner matrices $\mathbb{L}_1$, leading to a drastic computational burden reduction.



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- **Many more details were provided in the talk by Thanos Antoulas.**

**Require: tab_n**

- 1: Check that interpolation points are disjoint.
- 2: Compute $d_j = \max_k \text{rank } \mathbb{L}_1^{(k)}$, the order along variable j_s (k being all possible combinations for frozen the variables $\{^1s, \dots, ^{k-1}s, ^{k+1}s, \dots, ^ns\}$).
- 3: Construct data set, a sub-selection $P_c^{(n)}$ where $(k_1, k_2, \dots, k_n) = (d_1, d_2, \dots, d_n) + 1$; and $P_r^{(n)}$ where $(q_1, q_2, \dots, q_n)$ gather the rest of the data.
- 4: Compute $\mathbf{c}_n$, the n -D Loewner matrix null space.
- 5: Construct $\mathbb{A}^{\text{Lag}}, \mathbb{B}^{\text{Lag}}, \mathbf{\Gamma}$ and $\mathbf{\Delta}$ with any left/right separation.
- 6: Construct multivariate realization.

Ensure: $\hat{\mathbf{H}}(^1s, \dots, ^ns) = \mathbf{W}\mathbf{\Phi}(^1s, ^2s, \dots, ^ns)^{-1}\mathbf{G}$ interpolates $\mathbf{H}(^1s, ^2s, \dots, ^ns)$ along $P_c^{(n)}$.



Require: $\mathbf{tab}_n$ and tolerance $\text{tol} > 0$

1: Check that interpolation points are disjoint.

2: **while** $\text{error} > \text{tol}$ **do**

3: Search the point indexes with maximal error (first iteration: pick any set).

4: Add points in $P_c^{(n)}$ and put the remaining ones in $P_r^{(n)}$, obtain data set.

5: Compute $\mathbf{c}_n$, the n -D Loewner matrix null space.

6: Construct $\mathbb{A}^{\text{Lag}}$, $\mathbb{B}^{\text{Lag}}$, $\mathbf{\Gamma}$ and $\mathbf{\Delta}$ with any left/right separation.

7: Construct multivariate realization.

8: Evaluate $\text{error} = \max \|\widehat{\mathbf{tab}}_n - \mathbf{tab}_n\|$ where $\widehat{\mathbf{tab}}_n$ is the evaluation of $\hat{\mathbf{H}}(1s, \dots, ns)$ along the support points.

9: **end while**

Ensure: $\hat{\mathbf{H}}(1s, \dots, ns) = \mathbf{W}\mathbf{\Phi}(1s, 2s, \dots, ns)^{-1}\mathbf{G}$ interpolates $\mathbf{H}(1s, 2s, \dots, ns)$ along $P_c^{(n)}$.