

Data-Driven Filtered Reduced Order Models of Nonlinear Systems

T. Iliescu

Department of Mathematics
ICAM
Virginia Tech

MoRePaS 2018
Nantes
April 11, 2018

National Science Foundation DMS-1522656 2015-2018

- 1 Problem
- 2 Solution
- 3 Connections
- 4 Conclusions

Collaborators

- **Muhammad Mohebujjaman** (postdoc, Virginia Tech)
- Xuping Xie (postdoc, Oak Ridge National Laboratory)
- Leo Rebholz (professor, Clemson University)
- Birgul Koc (student, Virginia Tech)
- Changhong Mou (student, Virginia Tech)

Collaborators

- [Muhammad Mohebujjaman](#) (postdoc, Virginia Tech)
- [Xuping Xie](#) (postdoc, Oak Ridge National Laboratory)
- [Leo Rebholz](#) (professor, Clemson University)
- [Birgul Koc](#) (student, Virginia Tech)
- [Changhong Mou](#) (student, Virginia Tech)

Collaborators

- [Muhammad Mohebujjaman](#) (postdoc, Virginia Tech)
- [Xuping Xie](#) (postdoc, Oak Ridge National Laboratory)
- [Leo Rebholz](#) (professor, Clemson University)
- [Birgul Koc](#) (student, Virginia Tech)
- [Changhong Mou](#) (student, Virginia Tech)

Collaborators

- [Muhammad Mohebujjaman](#) (postdoc, Virginia Tech)
- [Xuping Xie](#) (postdoc, Oak Ridge National Laboratory)
- Leo Rebholz (professor, Clemson University)
- [Birgul Koc](#) (student, Virginia Tech)
- [Changhong Mou](#) (student, Virginia Tech)

Collaborators

- [Muhammad Mohebujjaman](#) (postdoc, Virginia Tech)
- [Xuping Xie](#) (postdoc, Oak Ridge National Laboratory)
- Leo Rebholz (professor, Clemson University)
- [Birgul Koc](#) (student, Virginia Tech)
- [Changhong Mou](#) (student, Virginia Tech)

General Problem

- POD
- RBM
- DMD
- systems theoretic ROMs (Serkan ☺)

General Problem

- POD
- RBM
- DMD
- systems theoretic ROMs (Serkan ☺)

General Problem

- POD
- RBM
- DMD
- systems theoretic ROMs (Serkan ☺)

General Problem

- POD
- RBM
- DMD
- systems theoretic ROMs (Serkan 😊)

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

What is the Problem?

(I) PDE $\dot{\mathbf{u}} = \mathbf{f}(\mathbf{u})$ given

(II) FEM $\left(\dot{\mathbf{u}}_h, \mathbf{v}_h \right) = \left(\mathbf{f}(\mathbf{u}_h), \mathbf{v}_h \right)$ given

(III) ROM

- r given
- $\{\varphi_1, \dots, \varphi_r\}$ given
- model ???

Standard Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) ROM $dim = r = \mathcal{O}(10)$

Standard Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) ROM $dim = r = \mathcal{O}(10)$

Standard Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) ROM $dim = r = \mathcal{O}(10)$

Standard Solution

Model

- $\mathbf{u}_r = \sum_{j=1}^r a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM ¹

¹NSE $\dot{\mathbf{a}} = \mathbf{A} \mathbf{a} + \mathbf{a}^\top \mathbf{B} \mathbf{a}$

Standard Solution

Model

- $\mathbf{u}_r = \sum_{j=1}^r a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM ¹

¹NSE $\dot{\mathbf{a}} = \mathbf{A} \mathbf{a} + \mathbf{a}^\top \mathbf{B} \mathbf{a}$

Standard Solution

Model

- $\mathbf{u}_r = \sum_{j=1}^r a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM ¹

¹NSE $\dot{\mathbf{a}} = \mathbf{A} \mathbf{a} + \mathbf{a}^\top \mathbf{B} \mathbf{a}$

New Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) FEM-ROM $dim = d = \mathcal{O}(10^3)$

(IV) ROM $dim = r = \mathcal{O}(10)$

New Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) FEM-ROM $dim = d = \mathcal{O}(10^3)$

(IV) ROM $dim = r = \mathcal{O}(10)$

New Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) FEM-ROM $dim = d = \mathcal{O}(10^3)$

(IV) ROM $dim = r = \mathcal{O}(10)$

New Solution

Discretization Levels

(I) PDE $dim = \infty$

(II) FEM $dim = N = \mathcal{O}(10^6)$

(III) FEM-ROM $dim = d = \mathcal{O}(10^3)$

(IV) ROM $dim = r = \mathcal{O}(10)$

New Solution

Model

- $\mathbf{u}_d = \sum_{j=1}^d a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_d, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM + correction

New Solution

Model

- $\mathbf{u}_d = \sum_{j=1}^d a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_d, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) \quad \mathbf{i} = \mathbf{1}, \dots, \mathbf{r}$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \quad \mathbf{i} = \mathbf{1}, \dots, \mathbf{r}$

- Galerkin ROM + correction

New Solution

Model

- $\mathbf{u}_d = \sum_{j=1}^d a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_d, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM + correction

New Solution

Model

- $\mathbf{u}_d = \sum_{j=1}^d a_j \varphi_j$

- $\left(\dot{\mathbf{u}}_d, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \quad \mathbf{i} = 1, \dots, r$

- Galerkin ROM + correction

New Solution

Data-Driven Model

- $\left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \stackrel{\text{data-driven}}{\approx} \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right)$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right) \quad i = 1, \dots, r$

- Data-Driven Filtered ROM (DDF-ROM) ²

²NSE $\dot{\mathbf{a}} = (A + \tilde{A})\mathbf{a} + \mathbf{a}^\top (B + \tilde{B})\mathbf{a}$

New Solution

Data-Driven Model

- $\left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \stackrel{\text{data-driven}}{\approx} \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right)$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

- Data-Driven Filtered ROM (DDF-ROM) ²

²NSE $\dot{\mathbf{a}} = (A + \tilde{A})\mathbf{a} + \mathbf{a}^\top (B + \tilde{B})\mathbf{a}$

New Solution

Data-Driven Model

- $\left[\left(\mathbf{f}(\mathbf{u}_d), \varphi_i \right) - \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) \right] \stackrel{\text{data-driven}}{\approx} \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right)$

- $\left(\dot{\mathbf{u}}_r, \varphi_i \right) = \left(\mathbf{f}(\mathbf{u}_r), \varphi_i \right) + \left(\mathbf{g}(\mathbf{u}_r), \varphi_i \right) \quad \mathbf{i} = 1, \dots, r$

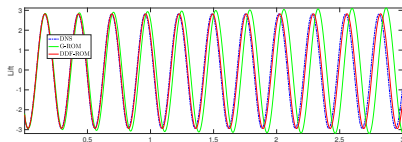
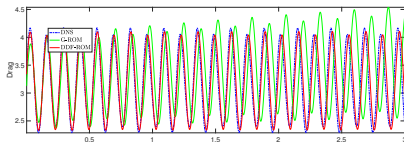
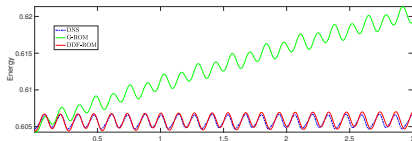
- Data-Driven Filtered ROM (DDF-ROM) ²

²NSE $\dot{\mathbf{a}} = (A + \tilde{A})\mathbf{a} + \mathbf{a}^\top (B + \tilde{B})\mathbf{a}$

DDF-ROM

Reproductive

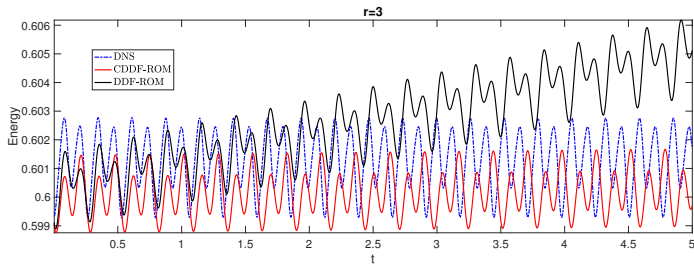
- $Re = 1000$



DDF-ROM + Constraints

Predictive

- $Re = 1000$
- 50% data



Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, Wang et al, Rozza et al
- variational multiscale: Iollo et al, Wang et al, ...
- *dynamic subgrid-scale*: Wang et al

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Cariberg et al, Kalashnikova et al, Balajewicz et al, Wells et al, ...
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, Wang et al, Rozza et al
- variational multiscale: Iollo et al, Wang et al, ...
- *dynamic subgrid-scale*: Wang et al

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carberg et al, Kalashnikova et al, Balajewicz et al, Wells et al, ...
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, ...
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Cariberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, ...
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, Wang et al, Rozza et al
- variational multiscale: Iollo et al, Wang et al, ...
- *dynamic subgrid-scale*: Wang et al

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Cariberg et al, Kalashnikova et al, Balajewicz et al, Wells et al, ...
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, ...
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Cariberg et al, Kalashnikova et al, Balajewicz et al, Wells et al, ...
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, . . .
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, . . .
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, . . .
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs

- mixing length: Lumley et al
- Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
- variational multiscale: Iollo et al, *Wang et al*, . . .
- *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization

- Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
- Schneier Friday talk
- Stabile Thursday talk
- Ali, Hijazi Wednesday poster
- Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs
 - mixing length: Lumley et al
 - Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
 - variational multiscale: Iollo et al, *Wang et al*, . . .
 - *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization
 - Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
 - Schneier Friday talk
 - Stabile Thursday talk
 - Ali, Hijazi Wednesday poster
 - Taddei Wednesday poster

Correction = Numerical Dissipation

- eddy viscosity ROMs
 - mixing length: Lumley et al
 - Smagorinsky: Noack et al, Ullman & Lang, *Wang et al*, Rozza et al
 - variational multiscale: Iollo et al, *Wang et al*, . . .
 - *dynamic subgrid-scale*: *Wang et al*

- numerical stabilization
 - Noack et al, Iollo et al, Karniadakis et al, Farhat et al, Amsallem et al, Carlberg et al, Kalashnikova et al, Balajewicz et al, *Wells et al*, . . .
 - Schneier Friday talk
 - Stabile Thursday talk
 - Ali, Hijazi Wednesday poster
 - Taddei Wednesday poster

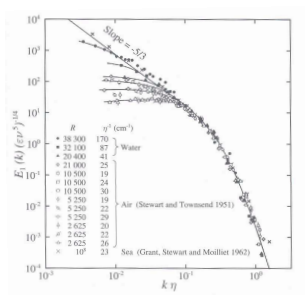
Galerkin ROM

Stable, Not Accurate

- stable

- $\|\mathbf{u}_r^n\|^2 + \nu \Delta t \sum_{n=1}^M \|\nabla \mathbf{u}_r^n\|^2 \leq \text{data}$

- not accurate



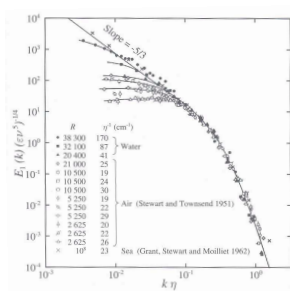
Galerkin ROM

Stable, Not Accurate

- stable

- $\|\mathbf{u}_r^n\|^2 + \nu \Delta t \sum_{n=1}^M \|\nabla \mathbf{u}_r^n\|^2 \leq \text{data}$

- not accurate



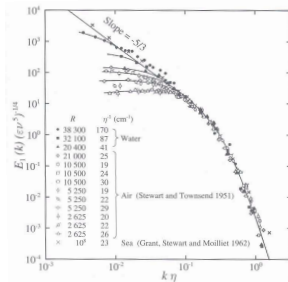
Galerkin ROM

Stable, Not Accurate

- stable

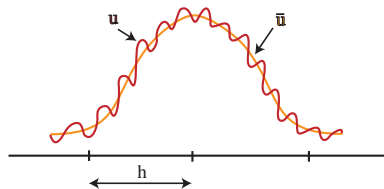
- $$\|\mathbf{u}_r^n\|^2 + \nu \Delta t \sum_{n=1}^M \|\nabla \mathbf{u}_r^n\|^2 \leq \text{data}$$

- not accurate



Connections

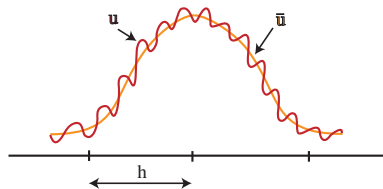
- Large Eddy Simulation



- Variational Multiscale
- Nonlinear Galerkin

Connections

- Large Eddy Simulation

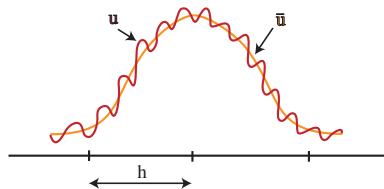


- Variational Multiscale

- Nonlinear Galerkin

Connections

- Large Eddy Simulation



- Variational Multiscale
- Nonlinear Galerkin

Related Work

- no ROM

- 20th century Adrian, Moser
- 21st century Iaccarino, Duraisamy, Ling, Xiao

- ROM

- 21st century Chorin, Duraisamy, Codina, Majda, San, Liu

Related Work

- no ROM

- 20th century Adrian, Moser
- 21st century Iaccarino, Duraisamy, Ling, Xiao

- ROM

- 21st century Chorin, Duraisamy, Codina, Majda, San, Liu

Related Work

- no ROM

- 20th century Adrian, Moser
- 21st century Iaccarino, Duraisamy, Ling, Xiao

- ROM

- 21st century Chorin, Duraisamy, Codina, Majda, San, Liu

Related Work

- no ROM

- 20th century Adrian, Moser
- 21st century Iaccarino, Duraisamy, Ling, Xiao

- ROM

- 21st century Chorin, Duraisamy, Codina, Majda, San, Liu

Related Work

- no ROM

- 20th century Adrian, Moser
- 21st century Iaccarino, Duraisamy, Ling, Xiao

- ROM

- 21st century Chorin, Duraisamy, Codina, Majda, San, Liu

Conclusions

- Galerkin ROM + correction
- correction data-driven
- $Re = 100$, $Re = 500$, $Re = 1000$
 - reproductive ✓
 - predictive (cross-validation) ✓

Conclusions

- Galerkin ROM + correction
- correction data-driven
- $Re = 100$, $Re = 500$, $Re = 1000$
 - reproductive ✓
 - predictive (cross-validation) ✓

Conclusions

- Galerkin ROM + correction
- correction data-driven
- $Re = 100$, $Re = 500$, $Re = 1000$
 - reproductive ✓
 - predictive (cross-validation) ✓

Conclusions

- Galerkin ROM + correction
- correction data-driven
- $Re = 100$, $Re = 500$, $Re = 1000$
 - reproductive ✓
 - predictive (cross-validation) ✓

Conclusions

- Galerkin ROM + correction
- correction data-driven
- $Re = 100$, $Re = 500$, $Re = 1000$
 - reproductive ✓
 - predictive (cross-validation) ✓