

MODEL ORDER REDUCTION METHODS: PARAMETRIC VARIATIONAL INEQUALITIES

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Outline of the talk

- ① Introduction to model order reduction for parametrized PDEs
- ② Reduced-order model for parametric variational inequalities
- ③ Conclusions and Perspectives

Parametrized Partial Differential Equations

- There are a wide range of contexts where the state of a system of interest can be modeled by means of a set of PDEs.
- This set of equations may depend on some **parameters** $\mu = (\mu_1, \dots, \mu_p)$ with $p \in \mathbb{N}^*$, the values of which belong to a set of parameter values $\mathcal{D} \subset \mathbb{R}^p$.

For a given value $\mu \in \mathcal{D}$ of the parameters, the solution of the associated PDE system generally is a function $u(\mu)$ which satisfies

$$\mathcal{A}(u(\mu); \mu) = 0,$$

where $\mathcal{A}(\cdot; \mu)$ is a **parametric differential operator**, the values of which depends on μ .

Simple toy example: heat equation

$\Omega \subset \mathbb{R}^d$ and $T > 0$. Find $u(\mu)(t, x)$ ($x \in \Omega$, $t \in [0, T]$) of the parametrized problem

$$\left\{ \begin{array}{ll} \frac{\partial u(\mu)}{\partial t} - \nabla \cdot (\mu \nabla u(\mu)) = f & \text{in } \Omega \times (0, T) \\ -\mu \frac{\partial u(\mu)}{\partial n} = h_0 u(\mu), \text{ on } \partial\Omega \times (0, T) & \\ u(\mu)(t = 0, \cdot) = u_0, & \text{in } \Omega \end{array} \right.$$

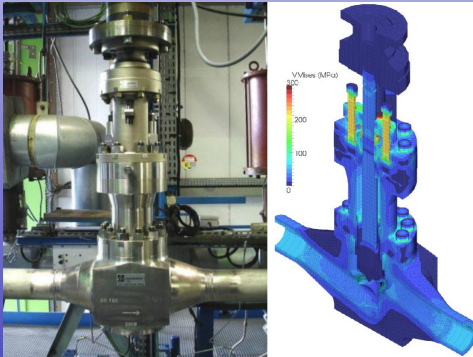
- $\mu \in \mathcal{D} := [\mu_{\min}, \mu_{\max}] \subset \mathbb{R}$: thermal conductivity
- $h_0 \in \mathbb{R}$: thermal exchange coefficient (Robin boundary conditions)
- $f \in L^2(0, T; D)$: source
- $u_0 \in H^1(D)$: initial condition

Example in an industrial context: collaboration with EDF

PhD thesis of **Amina Benaceur** (with Alexandre Ern): [Model-order reduction for nonlinear coupled thermo-mechanical problems](#)

Motivation:

- Motivation: Study of flow regulation valve used in nuclear reactor operation.
- Complex simulation: Coupled system with thermal ($\approx 4h$), mechanical ($\approx 0.5j$), instationnary nonlinear problems, with contact.



Motivation of model-order reduction methods

- For a given value $\mu \in \mathcal{D}$, the solution $u(\mu)$ is typically computed by means of a simulation code (using for instance finite elements, finite volumes...) which can be **very costly in terms of computational time** for complex systems.
- There is a wide variety of contexts which require the computation of $u(\mu)$ **for a very large number of parameter values μ as quickly as possible!**

Examples:

- Optimization (design)
- Inverse problems (using experimental data for instance)
- Real time control
- Uncertainty quantification

Naive approaches are doomed to fail in such contexts

Principle of model order reduction

The aim of **model order reduction techniques** is to circumvent this difficulty. Their principle is the following:

- **Offline stage:** Compute $u(\mu)$ with the original costly simulation code for a **small** number of well-chosen values of μ
- Build another model, using the previous computations, which computes (an approximation) $u(\mu)$ for many other values of μ with a **much smaller computational cost than the original simulation code**: this is the **reduced-order model**.
- **Online stage:** Use the reduced-order model instead of the original simulation code to compute (much faster) $u(\mu)$ for a large number of values of μ

Model-order reduction methods

There exists a wide variety of model-order reduction methods.

The most classical approaches are called **linear model-order reduction methods**, among which:

- Proper Orthogonal Decomposition
- Reduced Basis methods
- Proper Generalized Decomposition

These linear approaches work very well typically for parametrized elliptic and parabolic systems.

More recently, **nonlinear model order reduction methods** (for instance based on neural networks or optimal transport) are being developed for other types of problems for which linear methods do not work.

Linear approximation methods

Solution set:

$$\mathcal{M} := \{u(\mu), \mu \in \mathcal{D}\}$$

Assume that $\mathcal{M} \subset \mathcal{V}$ where \mathcal{V} is a Hilbert space (for instance $\mathcal{V} = L^2(\Omega)$ or $\mathcal{V} = H^1(\Omega)$).

A classical method to construct reduced-order models consists in looking for a N -dimensional linear subspace V_N of V (with N small) so that the error

$$\text{dist}^{\mathcal{V}}(\mathcal{M}, V_N) := \sup_{u \in \mathcal{M}} \|u - \Pi_{V_N} u\|_{\mathcal{V}}$$

is as small as possible (here Π_{V_N} denotes the orthogonal projection of \mathcal{V} onto V_N).

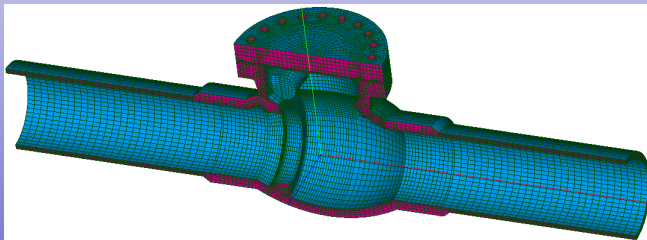
For a fixed value of N , the **best possible approximation error** is given by the **Kolmogorov N -width** of the set \mathcal{M} , defined as

$$d_N^{\mathcal{V}}(\mathcal{M}) := \inf_{\substack{V_N \subset \mathcal{V}, \\ \dim V_N = N}} \text{dist}^{\mathcal{V}}(\mathcal{M}, V_N).$$

Example: For parabolic parametrized equations, it can be shown that $(d_N^{\mathcal{V}}(\mathcal{M}))_{N \in \mathbb{N}}$ decays **exponentially fast** with N [Cohen, DeVore, 2016]

Numerical results on an industrial test case: original model

Instationnary nonlinear heat problem on a flow regulation valve



Original mesh ≈ 51500 nodes 50 times steps

Computational time ≈ 140 s

Numerical results on an industrial test case: reduced-order model

Reduced-order model with reduced basis size $N = 25$

Computational time: ≈ 0.1 s

Error between the reduced-order model and the original model: below 1% (in $L^2(0, T; H^1(\Omega))$ norm)

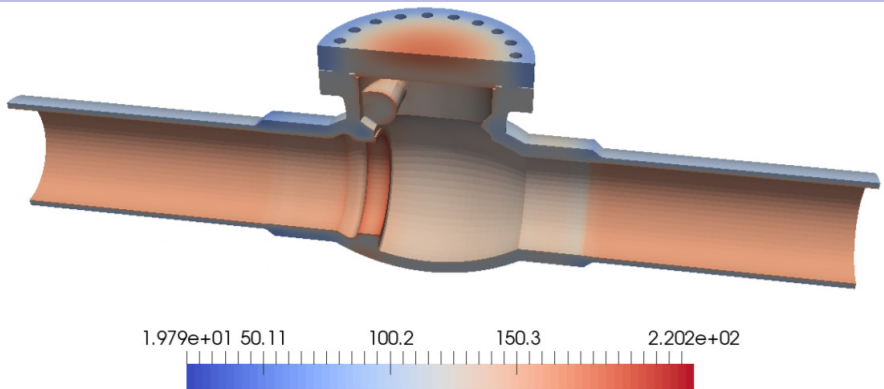


Figure – Solution of reduced-order model

Method 1: Proper Orthogonal Decomposition

Finite training set and snapshots

$$\mathcal{D}_{\text{train}} := \{\mu_p\}_{p \in \{1:P\}} \subset \mathcal{D}, \quad \{u(\mu_p)\}_{p \in \{1:P\}} \subset \mathcal{V}$$

The POD method selects $V_N \subset \mathcal{V}$ one N -dimensional subspace which minimizes the error

$$\sum_{\mu \in \mathcal{D}_{\text{train}}} \|u(\mu) - \Pi_{V_N} u(\mu)\|_{\mathcal{V}}^2$$

among all N -dimensional subspaces.

In practice, the POD method amounts to computing the Singular Value Decomposition of a large matrix.

Method 2: (Ideal) Greedy algorithms

Greedy algorithms used in reduced basis methods provides a practical way to find a quasi-optimal linear subspace V_N in many situations.

[DeVore et al., 2013]

- **Initialization $N = 1$:** Choose $\mu_1 \in \mathcal{D}_{\text{train}}$ such that

$$\mu_1 \in \operatorname{argmax}_{\mu \in \mathcal{D}_{\text{train}}} \|u(\mu)\|_{\mathcal{V}}.$$

Let $V_1 := \operatorname{Vect}\{u(\mu_1)\}$.

- **Iteration $N \geq 2$:** Let

$$\sigma_N = \max_{\mu \in \mathcal{D}_{\text{train}}} \|u(\mu) - \Pi_{V_{N-1}} u(\mu)\|_{\mathcal{V}}.$$

If $\sigma_N < \epsilon$, stop. Otherwise, choose $\mu_N \in \mathcal{D}_{\text{train}}$ such that

$$\mu_N \in \operatorname{argmax}_{\mu \in \mathcal{D}_{\text{train}}} \|u(\mu) - \Pi_{V_{N-1}} u(\mu)\|_{\mathcal{V}}.$$

Let $V_N := \operatorname{Vect}\{u(\mu_1), \dots, u(\mu_N)\}$.

In practice, a **posteriori error estimators** are used instead of the exact norms in the above greedy algorithm.

Quasi-optimality of greedy algorithms

[DeVore et al., 2013]

Theorem (DeVore, Petrova, Wojtaszczyk, 2012)

- For all $N \in \mathbb{N}^*$,

$$\sigma_{2N} \leq \sqrt{2} \sqrt{d_N^{\mathcal{V}}(\mathcal{M})}.$$

- If there exists $C_0 > 0$ et $\alpha > 0$ such that for all $n \in \mathbb{N}^*$, $d_N^{\mathcal{V}}(\mathcal{M}) \leq C_0 n^{-\alpha}$, then there exists $C > 0$ such that

$$\forall N \in \mathbb{N}^*, \quad \sigma_N \leq CN^{-\alpha}.$$

- If there exists $C_0 > 0$, $c_0 > 0$ and $\alpha > 0$ such that for all $N \in \mathbb{N}^*$, $d_N^{\mathcal{V}}(\mathcal{M}) \leq C_0 e^{-c_0 N^\alpha}$, then there exists $C > 0$ and $c > 0$ such that

$$\forall N \in \mathbb{N}^*, \quad \sigma_N \leq Ce^{-cN^\alpha}.$$

Model reduction: elliptic problem (1/2)

Generic HF problem

- Minimization problem: $u(\mu) \in \mathcal{V}$, $u(\mu) = \underset{v \in \mathcal{V}}{\operatorname{argmin}} \frac{1}{2}a(\mu; v, v) - f(\mu; v)$
- Algebraic representation: $U(\mu) \in \mathbb{R}^{\mathcal{N}}$, $A(\mu)U(\mu) = F(\mu)$

General organization

- 1 **Offline** phase
- 2 **Online** phase

Offline phase

- 1 **Training set and snapshots**

$$\mathcal{D}_{\text{train}} := \{\mu_p\}_{p \in \{1:P\}} \subset \mathcal{D}, \quad \{u(\mu_p)\}_{p \in \{1:P\}} \subset \mathcal{V}$$

- 2 **Greedy parameter selection drawn by a posteriori error estimator**
- 3 **Generic sampling and compression by POD**

$$V_{\mathcal{N}} := \operatorname{Span}(\{\xi_n\}_{n \in \{1:N\}}) = \operatorname{POD}(\{u(\mu_p)\}_{p \in \{1:P\}}; \mathcal{V}, \delta_{\text{POD}} > 0)$$

Model reduction: elliptic problem (2/2)

Online phase

- Reduced problem: $u_N(\mu) \in V_N$, $a(\mu; u_N(\mu), w) = f(\mu; w)$, $\forall w \in V_N$
 - Algebraic representation: $U_N(\mu) \in \mathbb{R}^N$, $A_N(\mu)U_N(\mu) = F_N(\mu)$
 - Reduced arrays: $A_N(\mu) := \Xi^T A(\mu) \Xi$, $F_N(\mu) := \Xi^T F(\mu)$, with $\Xi := [\Xi_1 \cdots \Xi_N] \in \mathbb{R}^{N \times N}$
- **Large-dimensional parameter-dependent** matrix $A(\mu) \in \mathbb{R}^{N \times N} \rightarrow$ **inefficient Online** phase

Affine parametric decomposition

- Empirical Interpolation Method (EIM) [Barrault, Maday, Nguyen & Patera 2004]

$$A(\mu) \approx E^a(\mu) := \sum_{j \in \{1:J^a\}} \alpha_j^a(\mu) A_j, \quad A_j \in \mathbb{R}^{N \times N}, \alpha_j^a(\mu) \in \mathbb{R}, J^a \in \mathbb{N}^*$$
- **Efficient Online** phase:

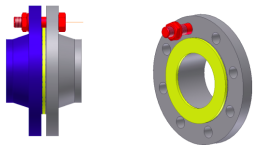
$$A_N(\mu) \approx E_N^a(\mu) := \sum_{j \in \{1:J^a\}} \alpha_{\text{on},j}^a(\mu) A_{N,j}, \quad A_{N,j} := \Xi^T A_j \Xi \in \mathbb{R}^{N \times N}$$

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Industrial context

Nonlinear computational mechanics



- Structural mechanics problems
[Johnson 1987], [Kikuchi & Oden 1988], [Wriggers 2006]
- Parameter-dependent **high-fidelity (HF)** model
 - Example: load, geometry, material properties, ...
- Computationally **expensive**

Multi-query context

- Parametric study: model calibration, uncertainty quantification, ...
- **High Performance Computing (HPC)** is often not sufficient
- **Reduced Order Model** → **Reduced Basis Method (RBM)**
[Prud'homme, Rovas, Veroy, Machiels, Maday, Patera & Turinici 2001]
[Hesthaven, Rozza & Stamm 2016], [Quarteroni, Manzoni & Negri 2016]

Variational inequalities

Optimization problem

- **Energy minimization:** [Glowinski 1984], [Capatina 2014]

$$\exists! u \in \mathcal{K}, \quad u = \underset{v \in \mathcal{K}}{\operatorname{argmin}} \frac{1}{2} a(v, v) + \mathcal{F}(v) - f(v)$$

(quadratic term $a(\cdot, \cdot)$, nonlinear energy $\mathcal{F}(\cdot)$, load $f(\cdot)$)

Optimality conditions

- **First kind** ($\mathcal{F} \equiv 0$): Find $u \in \mathcal{K}$ such that

$$a(u, v - u) \geq f(v - u), \quad \forall v \in \mathcal{K}(\mu)$$

- **Second kind:** Find $u(\mu) \in \mathcal{K}(\mu)$ such that

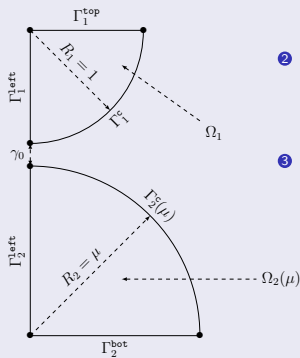
$$a(u, v - u) + \mathcal{F}(v) - \mathcal{F}(u) \geq f(v - u), \quad \forall v \in \mathcal{K}$$

Resolution methods

- 1 Mixed (primal/dual) \rightarrow **Lagrangian** methods
[Fortin & Glowinski 1983], [Kikuchi & Oden 1988]
- 2 Primal \rightarrow **Nitsche** method (consistent boundary penalty method)
[Nitsche 1971], [Chouly & Hild 2013], [Chouly, Hild & Renard 2015]

A generic model problem

Hertz contact problem with friction



- 1 Linear Elasticity: small deformation assumption

$$-\operatorname{div}(\sigma(\mathbf{u})) = \ell, \quad \text{in } \Omega, \quad \sigma(\mathbf{v}) := \mathbb{C} : \varepsilon(\mathbf{v})$$

$$a(\mathbf{u}, \mathbf{v}) := \int_{\Omega} \sigma(\mathbf{u}) : \varepsilon(\mathbf{v}) \, d\Omega, \quad f(\mathbf{v}) := \int_{\Omega} \ell \cdot \mathbf{v} \, d\Omega$$

- 2 Signorini contact conditions:

$$u_n \leq d^n, \quad \sigma_{nn}(\mathbf{u}) \leq 0, \quad \sigma_{nn}(\mathbf{u})(u_n - d^n) = 0, \quad \text{on } \Gamma^c$$

$$\mathcal{K}^n := \{v \in \mathcal{V} \mid u_n \leq d^n, \quad \text{on } \Gamma^c\}$$

- 3 Friction conditions:

- Tresca:

$$\begin{cases} \|\sigma_{n\tau}(\mathbf{u})\| \leq s, & \text{if } \mathbf{u}_{\tau} = \mathbf{0} \\ \sigma_{n\tau}(\mathbf{u}) = -s \frac{\mathbf{u}_{\tau}}{\|\mathbf{u}_{\tau}\|}, & \text{otherwise} \end{cases}$$

$$\mathcal{F}(\mathbf{v}) := \int_{\Gamma^c} s \|\mathbf{v}_{\tau}\| \, d\Gamma$$

- Coulomb: (depends from above setting)

$$s \rightarrow \nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{u})|$$

$$\mathcal{F}(\mathbf{w}, \mathbf{v}) := \int_{\Gamma^c} \nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{w})| \|\mathbf{v}_{\tau}\| \, d\Gamma$$

Outline

State of the art

[Gerner & Veroy 2012], [Haasdonk, Salomon & Wohlmuth 2012], [Balajewicz, Amsallem & Farhat 2016], [Fauque, Ramière & Ryckelynck 2018], [Benaceur, Ern & Ehlacher 2020]

Contributions

① Stable model reduction for mixed formulation

- Theoretical result on inf-sup stability
- Projected Greedy Algorithm (PGA)

② Contact problem in mixed formulation

- modified Cone Projected Greedy (mCPG) algorithm

③ Friction problem in mixed formulation

- Greedy Collocation Nodes Selection (GCNS) algorithm

④ Nitsche's method for contact and friction problems

- Challenging nonlinearities in Nitsche's tangent matrices

① + ② → M2AN

Parameter-dependent HF model

- Well-posed **parametric** constrained minimization problem:

$$u(\boldsymbol{\mu}) = \underset{v \in \mathcal{K}(\boldsymbol{\mu})}{\operatorname{argmin}} \frac{1}{2} a(\boldsymbol{\mu}; v, v) - f(\boldsymbol{\mu}; v), \quad \forall \boldsymbol{\mu} \in \mathcal{D} \subset \mathbb{R}^m$$

- Admissible set

$$\mathcal{K}(\boldsymbol{\mu}) := \left\{ v \in \mathcal{V} \mid b(\boldsymbol{\mu}; v, \eta) \leq g(\boldsymbol{\mu}; \eta), \quad \forall \eta \in \mathcal{W}^+ \right\} \neq \emptyset$$

Mathematical setting

- $\mathcal{V}, \mathcal{W} \rightarrow$ finite-dimensional HF spaces
- $\mathcal{W}^+ \subset \mathcal{W} \rightarrow$ positive cone
- $a(\boldsymbol{\mu}; \cdot, \cdot), b(\boldsymbol{\mu}; \cdot, \cdot), f(\boldsymbol{\mu}; \cdot), g(\boldsymbol{\mu}; \cdot) : \text{bounded (bi)linear forms}$
- $a(\boldsymbol{\mu}; \cdot, \cdot) : \text{symmetric and uniformly coercive}$

Mixed formulation

- Lagrangian:

$$\mathcal{L}(\mu; v, \eta) := \frac{1}{2}a(\mu; v, v) - f(\mu; v) + b(\mu; v, \eta) - g(\mu; \eta)$$

- Saddle-point problem:

$$(u(\mu), \lambda(\mu)) = \arg \min_{v \in \mathcal{V}} \max_{\eta \in \mathcal{W}^+} \mathcal{L}(\mu; v, \eta)$$

- Key property: **uniform inf-sup condition**

$$\exists \beta_0 > 0, \quad \beta_{\text{HF}}(\mu) := \inf_{\eta \in \mathcal{W}^+} \sup_{v \in \mathcal{V}} \frac{b(\mu; v, \eta)}{\|u\|_{\mathcal{V}} \|\eta\|_{\mathcal{W}}} \geq \beta_0$$

- Critical point of Lagrangian $(u(\mu), \lambda(\mu)) \in \mathcal{V} \times \mathcal{W}^+$ such that

$$\begin{cases} a(\mu; u(\mu), v) + b(\mu; v, \lambda(\mu)) = f(\mu; v), & \forall v \in \mathcal{V} \\ b(\mu; u(\mu), \eta - \lambda(\mu)) \leq g(\mu; \eta - \lambda(\mu)), & \forall \eta \in \mathcal{W}^+ \end{cases}$$

Decorrelated model reduction

① Training set and snapshots

$$\mathcal{D}_{\text{train}} := \{\mu_p\}_{p \in \{1:P\}} \subset \mathcal{D}, \quad \{(u(\mu_p), \lambda(\mu_p))\}_{p \in \{1:P\}} \subset \mathcal{V} \times \mathcal{W}^+$$

② Compression of reduced spaces

- Proper Orthogonal Decomposition (POD)

$$V_N := \text{Span}\left(\{\xi_n\}_{n \in \{1:N\}}\right) = \text{POD}\left(\{u(\mu_p)\}_{p \in \{1:P\}}; \mathcal{V}, \delta_{\text{POD}} > 0\right)$$

- Angle Greedy or Cone Projected Greedy (CPG) algorithms

$$W_R^+ := \text{Span}^+\left(\{v_r\}_{r \in \{1:R\}}\right) = \text{CPG}\left(\{\lambda(\mu_p)\}_{p \in \{1:P\}}; \mathcal{W}, \delta_{\text{mCPG}} > 0\right)$$

[Burkovska, Haasdonk, Salomon & Wohlmuth 2015], [Benaceur, Ern & Ehrlicher 2020]

③ Reduced problem

$$(u_N(\mu), \lambda_R(\mu)) = \arg \min_{v \in V_N} \max_{\eta \in W_R^+} \mathcal{L}(\mu; v, \eta)$$

Main issue

We cannot guarantee that

$$\beta^{\text{dec}}(\mu) := \inf_{\eta \in W_R^+} \sup_{v \in V_N} \frac{b(\mu; v, \eta)}{\|v\|_{\mathcal{V}} \|\eta\|_{\mathcal{W}}} > 0$$

Enhancement by supremizers

State of the art

- Key assumption: $b(\cdot, \cdot)$ **parameter-independent**, represented by operator $\mathcal{B} : \mathcal{W}^+ \rightarrow \mathcal{V}$ [Rozza & Veroy 2007], [Gerner & Veroy 2012], [Haasdonk, Salomon & Wohlmuth 2012]
- **Completion** of $\{v_n\}_{n \in \{1:N\}}$ with **supremizers**
- Enriched reduced primal space

$$V_{N,R} := V_N + S_R, \quad S_R := \text{Span}(\{\mathcal{B}v_r\}_{r \in \{1:R\}})$$

- Inf-sup stability

$$\inf_{\eta \in W_R^+} \sup_{v \in V_{N,R}} \frac{b(v, \eta)}{\|v\|_{\mathcal{V}} \|\eta\|_{\mathcal{W}}} \geq \beta_{\text{HF}} \geq \beta_0 > 0$$

Parameter-dependent context

- Enriched reduced primal space

$$V_{N,R}^{\text{on}}(\mu) := V_N + S_R(\mu), \quad S_R(\mu) := \text{Span}(\{\mathcal{B}(\mu)v_r\}_{r \in \{1:R\}})$$

- Inf-sup stability

$$\beta^{\text{on}}(\mu) := \inf_{\eta \in W_R^+} \sup_{v \in V_{N,R}^{\text{on}}(\mu)} \frac{b(\mu; v, \eta)}{\|v\|_{\mathcal{V}} \|\eta\|_{\mathcal{W}}} \geq \beta_{\text{HF}}(\mu) \geq \beta_0 > 0$$

- Construction must be performed **online** \rightarrow computationally **inefficient**

Our contribution

Goal

- Compute a primal space **offline** ensuring **inf-sup stability**
- Approximate $S_R := \sum_{\mu \in \mathcal{D}} S_R(\mu)$ by **parameter-independent low-dimensional** subspace

Approximation of S_R

- Let S be any finite-dimensional subspace of S_R . To measure how well S represents S_R , let

$$\sigma_S(\mu) := \|(\mathbb{1}^{\mathcal{V}} - \Pi_{V_N+S}^{\mathcal{V}})|_{S_R(\mu)}\|_{\mathcal{L}(\mathcal{V})}$$

- **Basic properties:** For all $\mu \in \mathcal{D}$,

$$\textcircled{1} (\sigma_S(\mu))_S \searrow \text{ if } S \nearrow$$

$$\textcircled{2} \sigma_{S_R}(\mu) = 0$$

Main result

Let $c_{\text{HF}}(\mu)$ be the boundedness constant of $b(\mu; \cdot, \cdot)$.

If $\sigma_S(\mu) < \frac{\beta^{\text{on}}(\mu)}{c_{\text{HF}}(\mu)}$, then $\inf_{\eta \in W_R^+} \sup_{v \in V_N+S} \frac{b(\mu; v, \eta)}{\|v\|_{\mathcal{V}} \|\eta\|_{\mathcal{W}}} \geq \beta_S^*(\mu) := \frac{\beta^{\text{on}}(\mu) - c_{\text{HF}}(\mu) \sigma_S(\mu)}{1 + \sigma_S(\mu)} > 0$.

Projected Greedy Algorithm (PGA)

- Build $S_R^{\text{red}} := \text{PGA}(\mathcal{D}_{\text{train}}, V_N, \delta_{\text{PGA}}) \subset S_R$ such that $\max_{\mu \in \mathcal{D}_{\text{train}}} \sigma_{S_R^{\text{red}}}(\mu) \leq \delta_{\text{PGA}}$
- Primal reduced space $V_{N,R}^{\text{off}} := V_N + S_R^{\text{red}}$
- Inf-sup stability:

$$\beta^{\text{off}}(\mu) := \inf_{\eta \in W_R^+} \sup_{v \in V_{N,R}^{\text{off}}} \frac{b(\mu; v, \eta)}{\|v\|_V \|\eta\|_W} > 0, \forall \mu \in \mathcal{D}_{\text{train}}$$

Notice that nothing is asserted out of $\mathcal{D}_{\text{train}}$.

Some details

- 1: **while** $e_n > \delta$ **do**
- 2: $S^n := S^{n-1} + \text{Span}\{v_{n-1}\}$
- 3: $\mu_n \in \underset{\mu \in \mathcal{D}_{\text{train}}}{\text{argmax}} \sigma_{S^n}(\mu)$
- 4: $v_n^{(1)} := \underset{\substack{v \in S_R(\mu_n) \\ \|v\|_V \leq 1}}{\text{argmax}} \left\| (\mathbb{1}^V - \Pi_{V_N + S^n}^V)(v) \right\|_V$
- 5: $v_n := (\mathbb{1}^V - \Pi_{V_N + S^n}^V)(v_n^{(1)})$
- 6: $e_{n+1} := \sigma_{S^n}(\mu_n)$
- 7: $n = n + 1$
- 8: **end while**

Main points

- Monotonicity:

$$\left(\max_{\mu \in \mathcal{D}_{\text{train}}} \sigma_{S^n}(\mu) \right)_{n \geq 0} \searrow$$

- Recall:

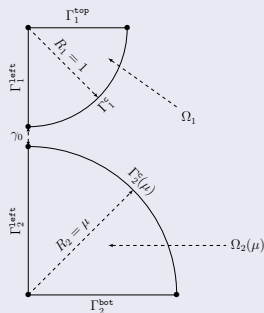
$$\sigma_{S_R}(\mu) = 0, \forall \mu \in \mathcal{D}$$

- Finite termination: $\exists n_0 \leq P \times R,$

$$\max_{\mu \in \mathcal{D}_{\text{train}}} \sigma_{S^n}(\mu) = 0, \forall n \geq n_0$$

Hertz contact between two half-disks

- Parametric domain:
 - ① $\mathcal{D} := [0.7, 1.3](\text{m})$
 - ② $\mathcal{D}_{\text{train}}$ uniform discretization
- Geometric load:
 - ① $\gamma_0 = 0.001\text{m}$
 - ② $d = 0.09\text{m}$ ($\leq 10\% \max(R_1, R_2)$)
- Potential contact manifold: $\theta \in [-\frac{5\pi}{8}, -\frac{3\pi}{8}]$
- Finite Element discretization:
 - ① $\Omega(\mu)$ are μ -dependent
 - ② Geometric mapping: $h(\mu) : \widehat{\Omega} \rightarrow \Omega(\mu)$
 - ③ displacement: \mathbb{P}_1
 - ④ Lagrange multiplier: \mathbb{P}_0 using LAC method [Abbas, Drouot & Hild 2018]



Contact problem

Setting

- $\Omega(\mu) \subset \mathbb{R}^d$; $\Gamma(\mu) = \Gamma^D(\mu) \cup \Gamma^N(\mu) \cup \Gamma^c(\mu)$
- $\mathbf{u}(\mu) : \Omega(\mu) \rightarrow \mathbb{R}^d$; $\boldsymbol{\ell}(\mu) : \Omega(\mu) \rightarrow \mathbb{R}^d$
- $\mathbf{n}(\mu) \in \mathbb{R}^d$; $\boldsymbol{\tau}(\mu) \in \mathbb{R}^{d \times (d-1)}$
- $\boldsymbol{\sigma}(\mathbf{v}) := \mathbb{C} : \boldsymbol{\varepsilon}(\mathbf{v})$;
 $\boldsymbol{\varepsilon}(\mathbf{v}) := \frac{1}{2} (\nabla \mathbf{v} + \nabla \mathbf{v}^\top)$
- $\mathbf{v} = v_n \mathbf{n} + \boldsymbol{\tau} v_\tau$
- $\boldsymbol{\sigma}(\mathbf{v}) \mathbf{n} = \sigma_{nn}(\mathbf{v}) \mathbf{n} + \boldsymbol{\tau} \sigma_{n\tau}(\mathbf{v})$

Linear Elasticity

$$\begin{aligned}
 -\operatorname{div}(\boldsymbol{\sigma}(\mathbf{u}(\mu))) &= \boldsymbol{\ell}(\mu), & \text{in } \Omega(\mu) \\
 \mathbf{u}(\mu) &= \mathbf{0}, & \text{on } \Gamma^D(\mu) \\
 \boldsymbol{\sigma}(\mathbf{u}(\mu)) \mathbf{n} &= \mathbf{0}, & \text{on } \Gamma^N(\mu)
 \end{aligned}$$

Signorini contact conditions on $\Gamma^c(\mu)$

$$\begin{aligned}
 u_n(\mu) &\leq d^n(\mu) \\
 \sigma_{nn}(\mathbf{u}(\mu)) &\leq 0 \\
 \sigma_{nn}(\mathbf{u}(\mu)) (u_n(\mu) - d^n(\mu)) &= 0
 \end{aligned}$$

HF model

HF spaces

- $\mathcal{V}(\mu) \subset \{v \in H^1(\Omega(\mu); \mathbb{R}^d) \mid v = \mathbf{0} \text{ on } \Gamma^D(\mu)\}$; $\mathcal{W}(\mu) \subset L^2(\Gamma^c(\mu); \mathbb{R})$
- Positive cone $\mathcal{W}^n(\mu) := \{\eta^n \in \mathcal{W}(\mu) \mid \eta^n \geq 0\} \subset L^2(\Gamma^c(\mu); \mathbb{R}_+)$

Variational formulation

- Variational inequality: For all $\mu \in \mathcal{D}$, find $u(\mu) \in \mathcal{K}^n(\mu)$ such that

$$a(\mu; u(\mu), v - u(\mu)) \geq f(\mu; v - u(\mu)), \quad \forall v \in \mathcal{K}(\mu)$$

- Admissible set:

$$\mathcal{K}^n(\mu) := \{v \in \mathcal{V}(\mu) \mid b^n(\mu; v, \eta^n) \leq g^n(\mu; \eta^n), \quad \forall \eta^n \in \mathcal{W}^n(\mu)\}$$

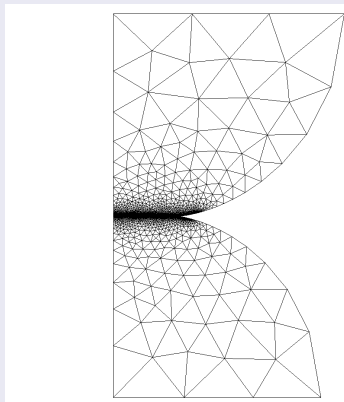
Bilinear Forms

- $a(\mu; u, v) := \int_{\Omega(\mu)} \sigma(u) : \varepsilon(v) d\Omega(\mu)$
- $b^n(\mu; v, \eta^n) := \int_{\Gamma^c} v_n \eta^n d\Gamma$

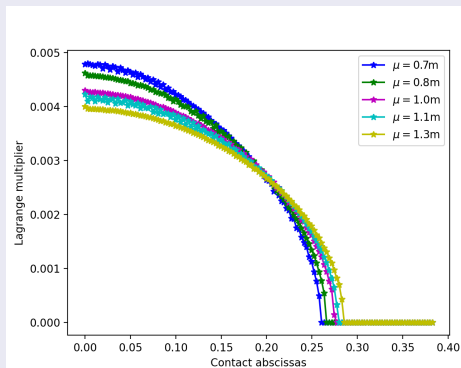
Linear Forms

- $f(\mu; v) := \int_{\Omega(\mu)} \ell(\mu) \cdot v d\Omega(\mu)$
- $g^n(\mu; \eta^n) := \int_{\Gamma^c} d^n(\mu) \eta^n d\Gamma$

HF solutions



$u(\mu)$, $\mu = 0.9m$



$\lambda^n(\mu)$, $\mu \in \{0.7, 0.8, 1.0, 1.1, 1.3\}(m)$.

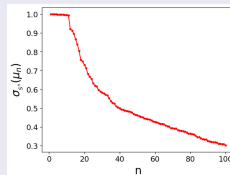
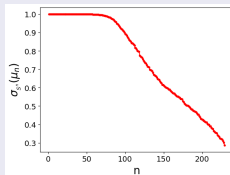
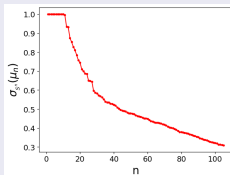
Computed with FreeFem++ and Python.

Projected Greedy Algorithm (1/2)

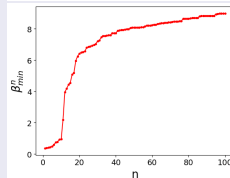
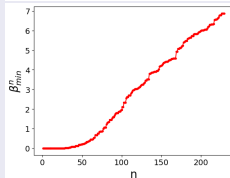
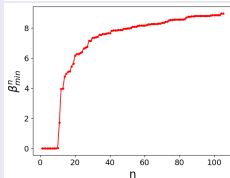
- $\beta_{S^n}(\mu) := \inf_{\eta^n \in W_R^+} \sup_{v \in V_{N+S^n}} \frac{b(\mu; v, \eta^n)}{\|v\|_V \|\eta^n\|_W}$
- $\sigma_{S^n}(\mu) := \|(\mathbb{1}^V - \Pi_{V_{N+S^n}}^V)|_{S_R(\mu)}\|_{\mathcal{L}(V)}$
- $\beta_{\min}^n := \min_{\mu \in \mathcal{D}_{\text{train}}} \beta_{S^n}(\mu)$
- $\sigma_{\max}^n := \max_{\mu \in \mathcal{D}_{\text{train}}} \sigma_{S^n}(\mu)$

• σ_{\max}^n 

Convergence

• β_{\min}^n 

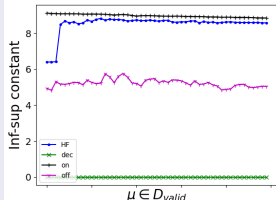
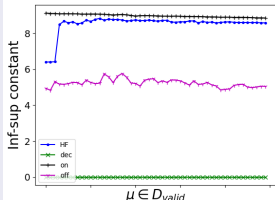
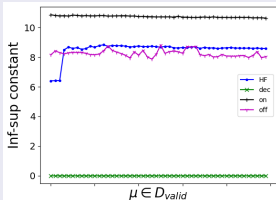
Effective

 $(N, R) = (3, 12)$ $(N, R) = (46, 70)$ $(N, R) = (46, 12)$

Projected Greedy Algorithm (2/2)

Inf-sup constants

- $$\beta_{\text{HF}}(\mu) := \inf_{\eta^{\mathbf{n}} \in W^+} \sup_{v \in V} \frac{b(\mu; v, \eta^{\mathbf{n}})}{\|u\|_{\mathcal{V}} \|\eta^{\mathbf{n}}\|_{\mathcal{W}}}$$
- $$\beta^{\text{on}}(\mu) := \inf_{\eta^{\mathbf{n}} \in W^+} \sup_{v \in V_{N,R}^{\text{on}}(\mu)} \frac{b(\mu; v, \eta^{\mathbf{n}})}{\|v\|_{\mathcal{V}} \|\eta^{\mathbf{n}}\|_{\mathcal{W}}}$$
- $$\beta^{\text{dec}}(\mu) := \inf_{\eta^{\mathbf{n}} \in W^+} \sup_{v \in V_N} \frac{b(\mu; v, \eta^{\mathbf{n}})}{\|v\|_{\mathcal{V}} \|\eta^{\mathbf{n}}\|_{\mathcal{W}}}$$
- $$\beta^{\text{off}}(\mu) := \inf_{\eta^{\mathbf{n}} \in W^+} \sup_{v \in V_{N,R}^{\text{off}}} \frac{b(\mu; v, \eta^{\mathbf{n}})}{\|v\|_{\mathcal{V}} \|\eta^{\mathbf{n}}\|_{\mathcal{W}}}$$

Validation: (uniform distributed) random points in \mathcal{D} 

Main conclusions

- We guarantee

$$\beta^{\text{off}}(\mu) > 0 \quad \forall \mu \in \mathcal{D}_{\text{train}}$$

- We obtain

$$\beta^{\text{off}}(\mu) > 0 \quad \forall \mu \in \mathcal{D}_{\text{valid}}$$

modified Cone Projected Greedy (mCPG) algorithm (1/4)

In practice, the CPG algorithm is applied to the family $\{\theta_q\}_{q \in \{1:Q\}} = \{\lambda(\mu_p)\}_{p \in \{1:P\}}$.

CPG algorithm

[Benaceur, Ern & Ehlacher 2020]

- 1 **Input:** HF positive cone \mathcal{W}^+ ; Family $\{\theta_q\}_{q \in \{1:Q\}} \subset \mathcal{W}^+$; Tolerance $\delta_{\text{CPG}} > 0$
- 2 **Iteration** $r \geq 1$: Select $q_r \in \{1 : Q\}$ such that

$$q_r \in \operatorname{argmax}_{q \in \{1:Q\}} \left\| \left(\mathbb{I}^{\mathcal{W}} - \Pi_{W_{r-1}^+}^{\mathcal{W}} \right) (\theta_q) \right\|_{\mathcal{W}}$$

and define $W_r^+ = \mathbf{Span}^+ \{\theta_{q_1}, \dots, \theta_{q_r}\}$.

- 3 **Output:** Subset $\{\theta_{q_r}\}_{r \in \{1:R\}} \subset \{\theta_q\}_{q \in \{1:Q\}}$ s.t. $W_R^+ := \mathbf{Span}^+ \left(\{\theta_{q_r}\}_{r \in \{1:R\}} \right)$ satisfies

$$W_R^+ \subset W^+ := \mathbf{Span}^+ \left(\{\theta_q\}_{q \in \{1:Q\}} \right) \text{ and } e_{\text{CPG}}(R) := \frac{\max_{q \in \{1:Q\}} \left\| \left(\mathbb{I}^{\mathcal{W}} - \Pi_{W_R^+}^{\mathcal{W}} \right) (\theta_q) \right\|_{\mathcal{W}}}{\max_{q \in \{1:Q\}} \|\theta_q\|_{\mathcal{W}}} \leq \delta_{\text{CPG}}$$

mCPG algorithm (2/4)

mCPG algorithm

- 1 **Input:** HF positive cone \mathcal{W}^+ ; Family $\{\theta_q\}_{q \in \{1:Q\}} \subset \mathcal{W}^+$; Tolerance $\delta_{\text{mCPG}} > 0$
- 2 **Iteration** $r \geq 1$: Select $q_r \in \{1:Q\}$ such that

$$q_r \in \operatorname{argmax}_{q \in \{1:Q\}} \left\| \left(\mathbb{1}^{\mathcal{W}} - \Pi_{W_{r-1}^+}^{\mathcal{W}} \right) (\theta_q) \right\|_{\mathcal{W}}.$$

Define $\nu_r = \theta_{q_r} - \tilde{\theta}_{r-1}$ where

$$\tilde{\theta}_{r-1} \in \operatorname{argmin}_{\tilde{\theta} \in W_{r-1}^+, \theta_{q_r} - \tilde{\theta} \in \mathcal{W}^+} \left\| \theta_{q_r} - \tilde{\theta} \right\|_{\mathcal{W}}$$

and define $W_r^+ = \operatorname{Span}^+ \{\nu_1, \dots, \nu_r\}$.

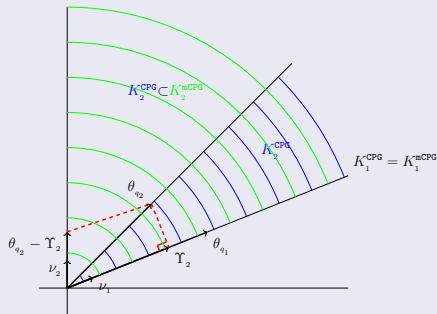
- 3 **Output:** Subset $\{\nu_r\}_{r \in \{1:R\}}$ s.t. $W_R^+ := \operatorname{Span}^+ (\{\nu_r\}_{r \in \{1:R\}})$ satisfies

$$W_R^+ \subset W^+ := \operatorname{Span}^+ (\{\theta_q\}_{q \in \{1:Q\}}) \text{ and } e_{\text{mCPG}}(R) := \frac{\max_{q \in \{1:Q\}} \left\| \left(\mathbb{1}^{\mathcal{W}} - \Pi_{W_R^+}^{\mathcal{W}} \right) (\theta_q) \right\|_{\mathcal{W}}}{\max_{q \in \{1:Q\}} \|\theta_q\|_{\mathcal{W}}} \leq \delta_{\text{mCPG}}$$

mCPG algorithm (3/4)

mCPG algorithm

- Main advantage: avoid ill-conditioning issues (**Gram-Schmidt not available on cones**)
- Progressive construction of a cone with wider aperture than CPG
- Enlarged Nonnegative Greedy (ENG) algorithm:
[Bakhta, Boiveau, Maday & Mula 2020]

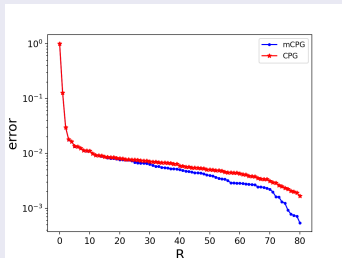


mCPG algorithm (4/4)

Comparison of CPG and mCPG

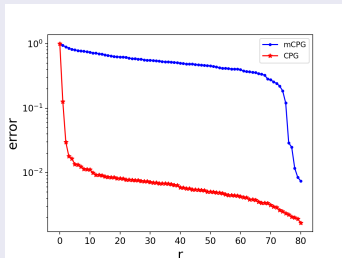
Projection error on cone

$$e_{\text{proj}}(R) := \frac{\max_{q \in \{1:Q\}} \|(\mathbb{I}^{\mathcal{W}} - \Pi_{W_R^+}^{\mathcal{W}})(\theta_q)\|_{\mathcal{W}}}{\max_{q \in \{1:Q\}} \|\theta_q\|_{\mathcal{W}}}$$



Measure of cone aperture

$$e_{\text{orth}}(r) := \|(\mathbb{I}^{\mathcal{W}} - \Pi_{W_R^+}^{\mathcal{W}})(\nu_r)\|_{\mathcal{W}}$$



Main conclusions

- Accuracy ↗

- Cone aperture ↗

Extension 1: Coulomb contact problem

Strong formulation

$$\begin{cases} \|\sigma_{n\tau}(\mathbf{u}(\mu))\| \leq \nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{u}(\mu))|, & \text{if } \mathbf{u}_{\tau}(\mu) = \mathbf{0} \\ \sigma_{n\tau}(\mathbf{u}(\mu)) = -\nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{u}(\mu))| \frac{\mathbf{u}_{\tau}(\mu)}{\|\mathbf{u}_{\tau}(\mu)\|}, & \text{otherwise} \end{cases}$$

Weak formulation

For all $\mu \in \mathcal{D}$, find $\mathbf{u}(\mu) \in \mathcal{K}(\mu)$ such that

$$a(\mu; \mathbf{u}(\mu), \mathbf{v} - \mathbf{u}(\mu)) + \mathcal{F}(\mu; \mathbf{u}(\mu), \mathbf{v}) - \mathcal{F}(\mu; \mathbf{u}(\mu), \mathbf{u}(\mu)) \geq f(\mu; \mathbf{v} - \mathbf{u}(\mu)), \quad \forall \mathbf{v} \in \mathcal{K}(\mu)$$

Extension 2: Nitsche's method (frictionless contact problems)

State of art

[Nitsche 1971], [Chouly & Hild 2013], [Chouly 2014], [Chouly, Hild & Renard 2015]

[Mlika, Renard & Chouly 2017], [Chouly, Ern & Pignet 2020], [Chouly, Hild, Lleras & Renard 2022]

Alart–Curnier reformulation

$$\sigma_{nn}(\mathbf{u}(\mu)) = \left[\sigma_{nn}(\mathbf{u}(\mu)) - \gamma (u_n(\mu) - d^n(\mu)) \right]_-$$

Nitsche's energy

$$\begin{aligned} J^{\text{Nitsche}}(\mu; \mathbf{v}) := & \mathcal{J}(\mu; \mathbf{v}) - \frac{1}{2} \int_{\Gamma^c(\mu)} \frac{1}{\gamma} |\sigma_{nn}(\mathbf{v})|^2 d\Gamma(\mu) \\ & + \frac{1}{2} \int_{\Gamma^c(\mu)} \frac{1}{\gamma} \left[\sigma_{nn}(\mathbf{v}) - \gamma (v_n - d^n(\mu)) \right]_-^2 d\Gamma(\mu) \end{aligned}$$

Variational formulation

Well-posed parametric **unconstrained** minimization problem:

$$\mathbf{u}(\mu) = \operatorname{argmin}_{\mathbf{v} \in \mathbf{V}(\mu)} J^{\text{Nitsche}}(\mu; \mathbf{v})$$

Outline

- ① Introduction to model order reduction for parametrized PDEs
- ② Reduced-order model for parametric variational inequalities
- ③ **Conclusions and Perspectives**

Conclusions

Reduced-order models can yield tremendous gains in terms of computational costs for parametric studies.

How to choose a good method? Depends on the nature of the problem at hand!

Reduced-order model for parametrized variational inequalities

- **Inf-sup stability** in the framework of a **mixed** formulation and **parameter-dependent constraints**
- An **effective** and **stable** RBM for the **frictional** contact problem in the **mixed** formulation
- An **effective** RBM for contact problems formulated with **Nitsche's method**
- Applications: Mechanical contact problem with friction, hydromechanical coupling [Plassart 2011]

Perspectives

Other works on applications of model order reduction methods

- **Parametrized non-symmetric eigenvalue problems**: collaboration with CEA for applications in neutronics
- **Non-parametrized geometrical variability**: collaboration with SAFRANTech for applications in aircraft engine design (based on neural networks)

Perspective of collaboration with IFPEN (Guillaume Enchéry)

- **Model order reduction of flow simulations in cracked porous media** : linear and nonlinear model order reduction methods
- Preliminary work on nonlinear methods (based on optimal transport techniques) [Battisti, Blickhan, Ehlacher, Enchéry, Lombardi & Mula, 2022]

Coulomb contact problem

Strong formulation

$$\begin{cases} \|\sigma_{n\tau}(\mathbf{u}(\mu))\| \leq \nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{u}(\mu))|, & \text{if } \mathbf{u}_{\tau}(\mu) = \mathbf{0} \\ \sigma_{n\tau}(\mathbf{u}(\mu)) = -\nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{u}(\mu))| \frac{\mathbf{u}_{\tau}(\mu)}{\|\mathbf{u}_{\tau}(\mu)\|}, & \text{otherwise} \end{cases}$$

Weak formulation

For all $\mu \in \mathcal{D}$, find $\mathbf{u}(\mu) \in \mathcal{K}(\mu)$ such that

$$a(\mu; \mathbf{u}(\mu), \mathbf{v} - \mathbf{u}(\mu)) + \mathcal{F}(\mu; \mathbf{u}(\mu), \mathbf{v}) - \mathcal{F}(\mu; \mathbf{u}(\mu), \mathbf{u}(\mu)) \geq f(\mu; \mathbf{v} - \mathbf{u}(\mu)), \quad \forall \mathbf{v} \in \mathcal{K}(\mu)$$

HF model

Mixed formulation

- Space triplet $\mathcal{V}(\mu) \times \mathcal{W}^n(\mu) \times \mathcal{X}^\tau(\mu; \nu_{\mathcal{F}} \lambda^n(\mu))$
- solution denoted $(\mathbf{u}(\mu), \lambda^n(\mu), \lambda^\tau(\mu))$
- Uzawa algorithm

$$\begin{cases} a(\mu; \mathbf{u}_{k+1}(\mu); \mathbf{v}) + b^n(\mu; \mathbf{v}, \lambda_k^n(\mu)) + b^\tau(\mu; \mathbf{v}, \lambda_k^\tau(\mu)) = f(\mu; \mathbf{v}), & \forall \mathbf{v} \in \mathcal{V}(\mu) \\ \lambda_{k+1}^n(\mu) = \Pi_{\mathcal{W}^n(\mu)}^{\mathcal{W}(\mu)} (\lambda_k^n(\mu) - \rho(u_{k+1, n}(\mu) - d^n(\mu))) \\ \lambda_{k+1}^\tau(\mu) = \Pi_{\mathcal{X}^\tau(\mu; \nu_{\mathcal{F}} \lambda_{k+1}^n(\mu))}^{\mathcal{X}(\mu)} (\lambda_k^\tau(\mu) - \rho \mathbf{u}_{k+1, \tau}(\mu)) \end{cases}$$

Tangential constraints

- Tangential space:

$$\mathcal{X}(\mu) \subset L^2(\Gamma^c(\mu); \mathbb{R}^{d-1})$$

- Admissible tangential stresses:

$$\mathcal{X}^\tau(\mu; \eta^n) := \left\{ \boldsymbol{\theta}^\tau \in \mathcal{X}(\mu) \mid \|\boldsymbol{\theta}^\tau\| \leq \eta^n \text{ a.e on } \Gamma^c(\mu) \right\}$$

- Tangential contact operator:

$$b^\tau(\mu; \mathbf{v}, \boldsymbol{\theta}^\tau) := \langle \mathbf{v}_\tau, \boldsymbol{\theta}^\tau \rangle_{\Gamma^c(\mu)}$$

- Friction functional:

$$\mathcal{F}(\mu; \mathbf{w}, \mathbf{v}) := \langle -\nu_{\mathcal{F}} |\sigma_{nn}(\mathbf{w})|, \|\mathbf{v}_\tau\| \rangle_{\Gamma^c(\mu)}$$

Algebraic formulation

Collocation method

- Admissible tangential stresses:

$$\mathcal{X}_{\mathcal{C}(\mu)}^{\tau}(\mu; \eta^n) := \left\{ \boldsymbol{\theta}^{\tau} \in \mathcal{X}(\mu) \mid \|\boldsymbol{\theta}^{\tau}(\mathbf{c}_s(\mu))\| \leq \eta^n(\mathbf{c}_s(\mu)), \forall s \in \{1:S_0\} \right\}.$$

Uzawa

Find $(\mathbf{U}_{k+1}(\mu), \Lambda_{k+1}^n(\mu), \Lambda_{k+1}^{\tau}(\mu)) \in \mathbb{R}^{\mathcal{N}} \times \mathbb{R}_+^{\mathcal{R}} \times \mathcal{X}_{\mathcal{C}(\mu)}^{\tau}(\mu; \nu_{\mathcal{F}} \Lambda_{k+1}^n(\mu))$ such that

$$\begin{cases} A(\mu)\mathbf{U}_{k+1}(\mu) + B^n(\mu)^{\top} \Lambda_{k+1}^n(\mu) + B^{\tau}(\mu)^{\top} \Lambda_{k+1}^{\tau}(\mu) = F(\mu) \\ \Lambda_{k+1}^n(\mu) = \Pi_{\mathbb{R}_+^{\mathcal{R}}}(\Lambda_{k+1}^n(\mu) - \rho(B^n(\mu)\mathbf{U}_{k+1}(\mu) - G^n(\mu))) \\ \Lambda_{k+1}^{\tau}(\mu) = \Pi_{\mathcal{X}_{\mathcal{C}(\mu)}^{\tau}(\mu; \nu_{\mathcal{F}} \Lambda_{k+1}^n(\mu))}(\Lambda_{k+1}^{\tau}(\mu) - \rho B^{\tau}(\mu)\mathbf{U}_{k+1}(\mu)) \end{cases}$$

Discretization

- \mathbb{P}_1 shape functions
- $\mathcal{S} = (d-1) \times \mathcal{R}$
- $\mathcal{S}_0 = \mathcal{R}$
- $\mathcal{X}_{\mathcal{C}(\mu)}^{\tau}(\mu; \nu_{\mathcal{F}} \Lambda_{k+1}^n(\mu)) := \left\{ \boldsymbol{\Theta}^{\tau} \in \mathbb{R}^{(d-1) \times \mathcal{R}} \mid \|\boldsymbol{\Theta}^{\tau, r}\| \leq \nu_{\mathcal{F}} \Lambda_{k+1}^{n, r}(\mu), \forall r \in \{1:\mathcal{R}\} \right\}$

Plain RBM

Setting

- Geometric mapping: $h(\mu) : \widehat{\Omega} \rightarrow \Omega(\mu)$ such that $\widehat{\Gamma}^c := h_c^{-1}(\mu)(\Gamma^c(\mu))$
- Reference mesh: μ -independent \mathcal{N} , \mathcal{R} and \mathcal{S}
- Collocations nodes: $\widehat{\mathcal{C}} := \{\widehat{c}_s\}_{s \in \{1:S_0^{\text{HF}}\}} \subset \widehat{\Gamma}^c$ such that $\mathcal{C}(\mu) := h(\mu)(\widehat{\mathcal{C}})$

Preliminaries

① RB spaces

- POD $\rightarrow \mathbf{V}_N := \text{Span}(\{\xi_n\}_{n \in \{1:N\}})$, $\mathbf{X}_S^T := \text{Span}(\{\mathbf{v}_s^T\}_{s \in \{1:S\}})$
- mCPG $\rightarrow \mathbf{W}_R^n := \text{Span}^+(\{\mathbf{v}_r^n\}_{r \in \{1:R\}})$

② Stabilization using PGA algorithm

$$b(\mu; \mathbf{v}, \boldsymbol{\eta}) := b^n(\mu; \mathbf{v}, \boldsymbol{\eta}^n) + b^T(\mu; \mathbf{v}, \boldsymbol{\eta}^T), \quad \forall \mathbf{v} \in \mathcal{V}(\mu), \forall \boldsymbol{\eta} := (\boldsymbol{\eta}^n, \boldsymbol{\eta}^T) \in \mathcal{Y}(\mu)$$

③ Dependence of the RB problem on the HF dimensions \rightarrow EIM

④ Large collocation sets

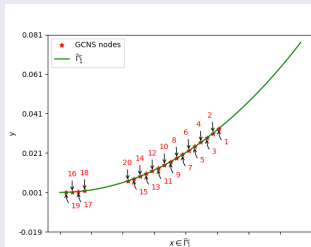
$$\mathbf{X}_{S, \mathcal{C}^{\text{HF}}(\mu)}^T(\mu; \nu_{\mathcal{F}} \Lambda_{R, k+1}^n(\mu)) := \left\{ \boldsymbol{\Theta} \in \mathbb{R}^S \mid \|(\mathbf{Q}^T \boldsymbol{\Theta})^r\| \leq \nu_{\mathcal{F}} \left(\mathbf{Q}^n \Lambda_{R, k+1}^n(\mu) \right)^T, \forall r \in \{1:R\} \right\}$$

Greedy Collocation Node Selection (GCNS)

- 1 **Input:** Training set $\mathcal{D}_{\text{train}}$; HF collocation nodes $\widehat{\mathcal{C}}$; RB spaces (V_N, W_R^n, X_S^T)
- 2 **Output:** Reduced set of collocation nodes $\widehat{\mathcal{C}}(q) \subset \widehat{\mathcal{C}}$

Iteration $q \geq 1$

- 1 $\mu_q \in \underset{\mu \in \mathcal{D}_{\text{train}}}{\operatorname{argmax}} \left[\left\| \lambda_S^{\tau, q}(\mu) \right\| - \nu_{\mathcal{F}} \lambda_R^{\tau, q}(\mu) \right]_+ \left\| \ell^\infty(\mathbf{c}(\mu)) \right\|$
- 2 $\overline{\mathcal{Q}}(q) := \underset{s \in \{1: S_0\}}{\operatorname{argmax}} \left[\left(\left\| \lambda_S^{\tau, q}(\mu_q) \right\| - \nu_{\mathcal{F}} \lambda_R^{\tau, q}(\mu_q) \right) (h(\mu_q)(\widehat{\mathbf{c}}_s)) \right]_+$
- 3 $e_{\text{GCNS}}(q) := \max_{\mu \in \mathcal{D}_{\text{train}}} \frac{\left\| \lambda^{\tau}(\mu) - \lambda_S^{\tau, q}(\mu) \right\|_{\Gamma^c(\mu)}}{\left\| \lambda^{\tau}(\mu) \right\|_{\Gamma^c(\mu)}}$
- 4 $\widehat{\mathcal{C}}(q+1) := \widehat{\mathcal{C}}(q) \cup \{\widehat{\mathbf{c}}_s\}_{s \in \overline{\mathcal{Q}}(q)}$; $\mathcal{Q}(q+1) := \mathcal{Q}(q) \cup \overline{\mathcal{Q}}(q)$

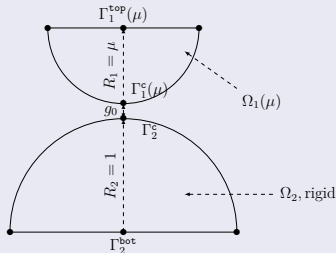


Main points

- Initialization \rightarrow no friction constraints ($\widehat{\mathcal{C}}(0) := \emptyset$)
- Stopping criterion $\rightarrow e_{\text{GCNS}}(q) > e_{\text{GCNS}}(q-1)$

Hertz contact between two half-disks

- Parametric domain:
 - ① $\mathcal{D} := [0.7, 1.3](\text{m})$
 - ② $\mathcal{D}_{\text{train}}$ uniform discretization
- Geometric load:
 - ① $g_0 = 0.001\text{m}$
 - ② $d = 0.09\text{m}$ ($\leq 10\% \max(R_1)$)
- Friction coefficient:
 - ① $\nu_{\mathcal{F}} := 0.2$
- Potential contact manifold: $\theta \in [-\frac{5\pi}{8}, -\frac{3\pi}{8}]$
- Finite Element discretization:
 - ① $\Omega(\mu)$ are μ -dependent
 - ② Geometric mapping: $h(\mu) : \widehat{\Omega} \rightarrow \Omega(\mu)$
 - ③ displacement: \mathbb{P}_2
 - ④ Lagrange multipliers: \mathbb{P}_1



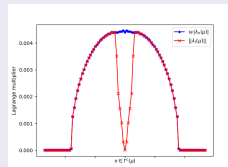
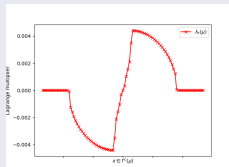
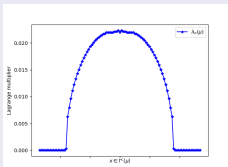
HF solutions

$$\lambda^n(\mu)$$

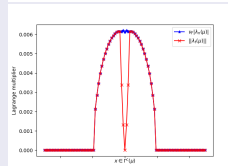
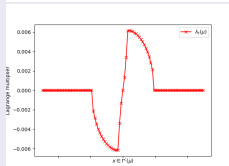
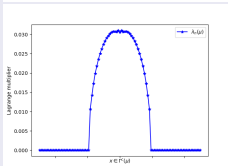
$$\lambda^\tau(\mu)$$

$$\nu_{\mathcal{F}}|\lambda^n(\mu)| \text{ and } \|\lambda^\tau(\mu)\|$$

- $\mu = 0.7m$



- $\mu = 1.3m$



Projected Greedy Algorithm (PGA)

Reduced bases

- Plain bases

- primal $\rightarrow N = 30$
- dual $\rightarrow R = S = 20$

- PGA algorithm

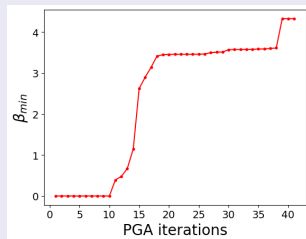
- Tolerance:

$$\delta_{\text{PGA}} := \sup_{\mu \in \mathcal{D}_{\text{train}}} \frac{\beta_{\text{HF}}(\mu)}{c_{\text{HF}}(\mu)} = 0.072$$

- Enriched primal basis:

$$\dim(V_{N,R}^{\text{off}}) = 70$$

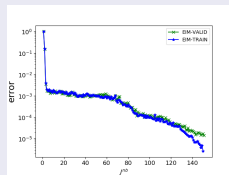
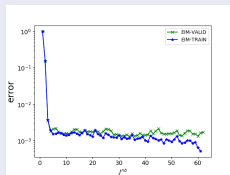
Inf-sup stability: $\beta_{\min}^n := \min_{\mu \in \mathcal{D}_{\text{train}}} \beta_{\text{PGA}}(\mu)$



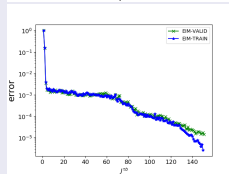
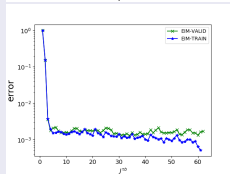
EIM errors

 $|\mathcal{D}_{\text{train}}| = 61$ $|\mathcal{D}_{\text{train}}| = 150$

- $B^n(\mu)$



- $B^\tau(\mu)$



Greedy Collocation Node Selection (GCNS) algorithm

- Tangential constraint error

$$e_{\text{GCNS}}^{n\tau}(q) := \max_{\mu \in \mathcal{D}_{\text{train}}} \left\| \left[\|\lambda_S^{\tau,q}(\mu)\| - \nu_{\mathcal{F}} \lambda_R^{n,q}(\mu) \right]_+ \right\|_{\ell^\infty(\mathcal{C}(\mu))}$$

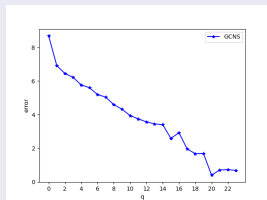
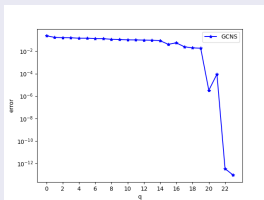
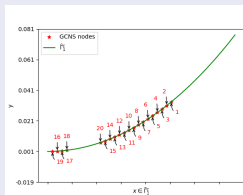
- RB approximation error on $\lambda^\tau(\mu)$

$$e_{\text{GCNS}}(q) := \max_{\mu \in \mathcal{D}_{\text{train}}} \frac{\|\lambda^\tau(\mu) - \lambda_S^{\tau,q}(\mu)\|_{\Gamma^c(\mu)}}{\|\lambda^\tau(\mu)\|_{\Gamma^c(\mu)}}$$

$$\hat{\mathcal{C}}(q) := \{\hat{c}_{s_j}\}_{j \in \{1:S_q\}}$$

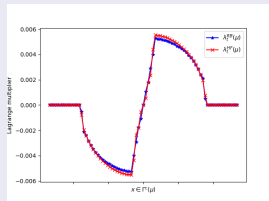
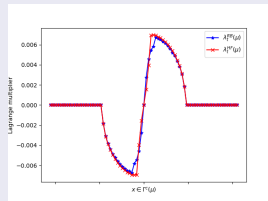
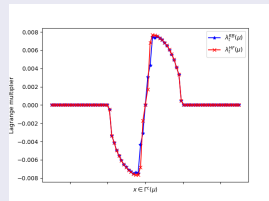
$$e_{\text{GCNS}}^{n\tau}(q)$$

$$e_{\text{GCNS}}(q)$$



- At convergence $\rightarrow q = 20, S_q = 40$

RB solutions

 $\mu = 0.7m$  $\mu = 1m$  $\mu = 1.3m$  $\lambda^{\tau}(\mu)$ and $\lambda_S^{q}(\mu)$

Comparison of the computational cost between the HF model and the RB model

(N, R, S)	(30, 20, 20)
HF times(s)	450
RB time(s)	35

Frictionless contact problem

- ① Linear Elasticity: small deformation assumption

$$-\operatorname{div}(\sigma(\mathbf{u}(\mu))) = \ell(\mu), \quad \text{in } \Omega(\mu), \quad \sigma(\mathbf{v}) := \mathbb{C} : \varepsilon(\mathbf{v})$$

$$a(\mu; \mathbf{u}, \mathbf{v}) := \int_{\Omega(\mu)} \sigma(\mathbf{u}) : \varepsilon(\mathbf{v}) \, d\Omega(\mu), \quad f(\mu; \mathbf{v}) := \int_{\Omega(\mu)} \ell(\mu) \cdot \mathbf{v} \, d\Omega(\mu)$$

- ② Signorini contact conditions:

$$u_n(\mu) \leq d^n(\mu), \quad \sigma_{nn}(\mathbf{u}(\mu)) \leq 0, \quad \sigma_{nn}(\mathbf{u}(\mu))(u_n(\mu) - d^n(\mu)) = 0, \quad \text{on } \Gamma^c(\mu)$$

$$\mathcal{K}^n(\mu) := \{v \in \mathcal{V}(\mu) \mid u_n(\mu) \leq d^n(\mu), \quad \text{on } \Gamma^c(\mu)\}$$

Variational formulation

Well-posed parametric **constrained** minimization problem:

$$u(\mu) = \operatorname{argmin}_{v \in \mathcal{K}(\mu)} \mathcal{J}(\mu; v) := \frac{1}{2} a(\mu; v, v) - f(\mu; v), \quad \forall \mu \in \mathcal{D} \subset \mathbb{R}^m$$

Nitsche's method (1/2)

State of art

[Nitsche 1971], [Chouly & Hild 2013], [Chouly 2014], [Chouly, Hild & Renard 2015]
 [Mlika, Renard & Chouly 2017], [Chouly, Ern & Pignet 2020], [Chouly, Hild, Lleras & Renard 2022]

Alart–Curnier reformulation

$$\sigma_{nn}(\mathbf{u}(\mu)) = \left[\sigma_{nn}(\mathbf{u}(\mu)) - \gamma(u_n(\mu) - d^n(\mu)) \right]_-$$

Nitsche's energy

$$J^{\text{Nitsche}}(\mu; \mathbf{v}) := \mathcal{J}(\mu; \mathbf{v}) - \frac{1}{2} \int_{\Gamma^c(\mu)} \frac{1}{\gamma} |\sigma_{nn}(\mathbf{v})|^2 d\Gamma(\mu) \\ + \frac{1}{2} \int_{\Gamma^c(\mu)} \frac{1}{\gamma} \left[\sigma_{nn}(\mathbf{v}) - \gamma(v_n - d^n(\mu)) \right]_-^2 d\Gamma(\mu)$$

Variational formulation

Well-posed parametric **unconstrained** minimization problem:

$$\mathbf{u}(\mu) = \operatorname{argmin}_{\mathbf{v} \in \mathbf{V}(\mu)} J^{\text{Nitsche}}(\mu; \mathbf{v})$$

Nitsche's method (2/2)

Optimality conditions

$$a_{\gamma}^n(\mu; \mathbf{u}(\mu), \mathbf{v}) + \int_{\Gamma^c(\mu)} \frac{1}{\gamma} [P_{\gamma, d^n}^n(\mu; \mathbf{u}(\mu))]_{-} P_{\gamma, 0}^n(\mu; \mathbf{v}) d\Gamma(\mu) = f(\mu; \mathbf{v}), \quad \forall \mathbf{v} \in \mathcal{V}(\mu)$$

Notations

- Bilinear form

$$a_{\gamma}^n(\mu; \mathbf{u}, \mathbf{v}) := a(\mu; \mathbf{u}, \mathbf{v}) - \int_{\Gamma^c(\mu)} \frac{1}{\gamma} \sigma_{nn}(\mathbf{u}) \sigma_{nn}(\mathbf{v}) d\Gamma(\mu)$$

- Operators

$$\bullet P_{\gamma, d^n}^n(\mu; \mathbf{v}) := \sigma_{nn}(\mathbf{v}) - \gamma(v_n - d^n(\mu)) \quad \bullet P_{\gamma, 0}^n(\mu; \mathbf{v}) := \sigma_{nn}(\mathbf{v}) - \gamma v_n$$

Resolution method

- **Nonlinear problem** \rightarrow iterative method

$$[P_{\gamma, d^n}^n(\mu; \mathbf{u}_k(\mu) + \delta \mathbf{u}_k(\mu))]_{-} \approx [P_{\gamma, d^n}^n(\mu; \mathbf{u}_k(\mu))]_{-} + H(-P_{\gamma, d^n}^n(\mu; \mathbf{u}_k(\mu))) P_{\gamma, 0}^n(\mu; \delta \mathbf{u}_k(\mu))$$

HF model

Iterative algorithm

- $\mathbf{u}_{k+1}(\mu) = \mathbf{u}_k(\mu) + \delta \mathbf{u}_k(\mu)$
- Sequence of problems: For all $k \geq 0$, find $\delta \mathbf{u}_k(\mu) \in \mathcal{V}(\mu)$ such that

$$a_\gamma^n(\mu; \delta \mathbf{u}_k(\mu), \mathbf{v}) + b_\gamma^n(\mu; \mathbf{u}_k(\mu); \delta \mathbf{u}_k(\mu), \mathbf{v}) = -r_\gamma^n(\mu; \mathbf{u}_k(\mu); \mathbf{v}), \quad \forall \mathbf{v} \in \mathcal{V}(\mu)$$

Algebraic formulation

For all $k \geq 0$, find $\Delta \mathbf{U}_k(\mu) \in \mathbb{R}^N$ such that

$$A_\gamma^n(\mu) \Delta \mathbf{U}_k(\mu) + B_\gamma^n(\mu, \mathbf{u}_k(\mu)) \Delta \mathbf{U}_k(\mu) = -R_\gamma^n(\mu, \mathbf{u}_k(\mu))$$

Notations

- Tangent matrix $B_\gamma^n(\mu, \mathbf{w})$

$$b_\gamma^n(\mu; \mathbf{w}; \mathbf{u}, \mathbf{v}) := \int_{\Gamma^c(\mu)} \frac{1}{\gamma} H(-P_{\gamma, d^n}^n(\mu; \mathbf{w})) P_{\gamma, 0}^n(\mu; \mathbf{u}) P_{\gamma, 0}^n(\mu; \mathbf{v}) d\Gamma(\mu)$$

- Residual vector $R_\gamma^n(\mu, \mathbf{w})$

$$r_\gamma^n(\mu; \mathbf{w}; \mathbf{v}) := a_\gamma^n(\mu; \mathbf{w}, \mathbf{v}) + \theta_\gamma^n(\mu; \mathbf{w}; \mathbf{v}) - f(\mu; \mathbf{v}),$$

$$\theta_\gamma^n(\mu; \mathbf{w}, \mathbf{v}) := \int_{\Gamma^c(\mu)} \frac{1}{\gamma} \left[P_{\gamma, d^n}^n(\mu; \mathbf{w}) \right]_- P_{\gamma, 0}^n(\mu; \mathbf{v}) d\Gamma(\mu)$$

RB model

Plain approach

- Setting: geometric mapping $h(\mu) : \widehat{\Omega} \rightarrow \Omega(\mu)$ such that μ -independent \mathcal{N}
- RB space: **POD** $\rightarrow V_N := \text{Span}(\{\xi_n\}_{n \in \{1:N\}})$
- Reduced problem: For all $k \geq 0$, find $\Delta U_{N,k}(\mu) \in \mathbb{R}^N$ such that

$$A_{\gamma,N}^n(\mu) \Delta U_{N,k}(\mu) + B_{\gamma,N}^n(\mu, k) \Delta U_{N,k}(\mu) = -R_{\gamma,N}^n(\mu, k)$$
- **Large-dimensional "parameter/iteration"-dependent** arrays: $\Xi := [\Xi_1 \cdots \Xi_N] \in \mathbb{R}^{N \times N}$
 - $B_{\gamma,N}^n(\mu, k) := \Xi^T B_{\gamma}^n(\mu, \mathbf{u}_{N,k}(\mu)) \Xi$
 - $R_{\gamma,N}^n(\mu, k) := \Xi^T R_{\gamma}^n(\mu, \mathbf{u}_{N,k}(\mu))$

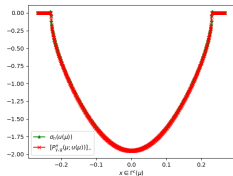
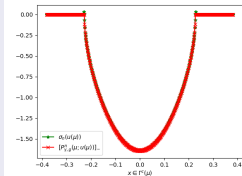
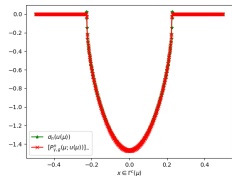
Computationally efficient approach

- **Affine decomposition**
 - **Offline** phase \rightarrow training set

$$B_{\gamma}^n(\mu, \mathbf{u}_k(\mu)) \approx E^{b^n}(\mu, k) := \sum_{s \in \{1:S^{b^n}\}} \alpha_s^{b^n}(\mu, k) B_{\gamma,s}^n, \quad B_{\gamma,s}^n \in \mathbb{R}^{N \times N}, \alpha_s^{b^n}(\mu, k) \in \mathbb{R}$$
 - **Online** phase \rightarrow validation set

$$B_{\gamma,N}^n(\mu, k) \approx E_N^{b^n}(\mu, k) := \sum_{s \in \{1:S^{b^n}\}} \alpha_{N,s}^{b^n}(\mu, k) B_{\gamma,N,s}^n, \quad B_{\gamma,N,s}^n := \Xi^T B_{\gamma,s}^n \Xi \in \mathbb{R}^{N \times N}$$

HF solutions

 $\mu = 0.7\text{m}$

 $\mu = 1\text{m}$

 $\mu = 1.3\text{m}$

 $\sigma_{nn}(\mathbf{u}(\mu))$ and $[P_{\gamma,d}^n(\mu; \mathbf{u}(\mu))]_-$

Relative error on the Alart–Curnier reformulation of Signorini's contact conditions

$\mu(\text{m})$	0.7			1			1.3		
$h(\text{mm})$	5	2.5	1.25	5	2.5	1.25	5	2.5	1.25
$e_{AC}^n(\%)$	1	0.52	0.28	1.45	0.72	0.33	1.17	1.1	0.43

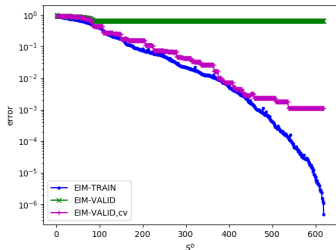
$$\bullet e_{AC}^n(\mu) := \frac{\|\sigma_{nn}(\mathbf{u}(\mu)) - [P_{\gamma,d}^n(\mu; \mathbf{u}(\mu))]_-\|_{\ell^2(\Gamma^c(\mu))}}{\|\sigma_{nn}(\mathbf{u}(\mu))\|_{\ell^2(\Gamma^c(\mu))}}$$

- Convergence of order 1

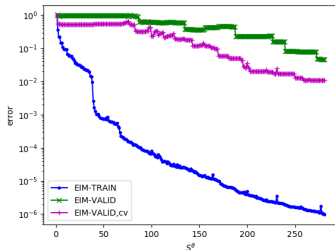
EIM errors

- $$e_{\text{EIM}}^{b^n}(S^{b^n}, \mathcal{D}_*) := \frac{\max_{\mu \in \mathcal{D}_*} \max_{k \in \{1:k^{\text{cv}}(\mu)\}} \|B_\gamma^n(\mu, \mathbf{u}_k(\mu)) - E^{b^n}(\mu, k)\|_{\ell^\infty(ij)}}{\max_{\mu \in \mathcal{D}_*} \max_{k \in \{1:k^{\text{cv}}(\mu)\}} \|B_\gamma^n(\mu, \mathbf{u}_k(\mu))\|_{\ell^\infty(ij)}}, \quad \mathcal{D}_* = \mathcal{D}_{\text{train}} \text{ or } \mathcal{D}_{\text{valid}}$$
- $$e_{\text{EIM}}^{b^n, \text{cv}}(S^{b^n}) := \frac{\max_{\mu \in \mathcal{D}_{\text{valid}}} \|B_\gamma^n(\mu, \mathbf{u}_{k^{\text{cv}}}(\mu)) - E^{b^n}(\mu, k^{\text{cv}}(\mu))\|_{\ell^\infty(ij)}}{\max_{\mu \in \mathcal{D}_{\text{valid}}} \|B_\gamma^n(\mu, \mathbf{u}_{k^{\text{cv}}}(\mu))\|_{\ell^\infty(ij)}}$$

$$B_\gamma^n(\mu, \mathbf{u}_k(\mu))$$

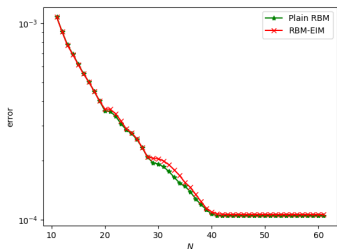
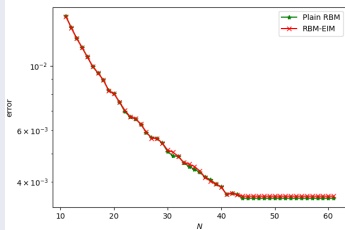


$$\Theta_\gamma^n(\mu, \mathbf{u}_{\text{cv}}(\mu))$$



RB approximation errors

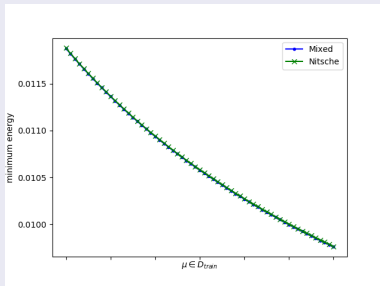
- $e_N^u(\mu) := \frac{\|u(\mu) - u_N(\mu)\|_{\mathbf{V}(\mu)}}{\|u(\mu)\|_{\mathbf{V}(\mu)}}$
- $e_N^{nn}(\mu) := \frac{\|\sigma_{nn}(u(\mu)) - \sigma_{nn}(u_N(\mu))\|_{\ell^2(\Gamma^c(\mu))}}{\|\sigma_{nn}(u(\mu))\|_{\ell^2(\Gamma^c(\mu))}}$
- $e_{N,\max}^u := \max_{\mu \in \mathcal{D}_{\text{valid}}} e_N^u(\mu)$
- $e_{N,\max}^{nn} := \max_{\mu \in \mathcal{D}_{\text{valid}}} e_N^{nn}(\mu)$

 $u(\mu)$  $\sigma_{nn}(u(\mu))$ 

Plain RBM vs RBM-EIM

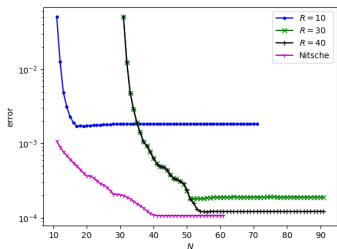
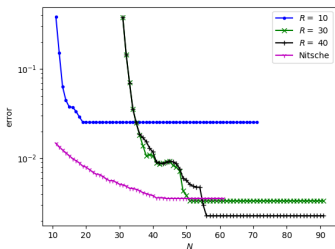
Comparison with the mixed formulation (1/2)

HF energy $\mathcal{J}(\mu; \mathbf{u}(\mu)) := \frac{1}{2}a(\mu; \mathbf{u}(\mu), \mathbf{u}(\mu)) - f(\mu; \mathbf{u}(\mu))$, $\mu \in \mathcal{D}_{\text{train}}$



Comparison with the mixed formulation (2/2)

- $e_{N,R}^u(\mu) := \frac{\|\mathbf{u}(\mu) - \mathbf{u}_N(\mu)\|_{\mathbf{V}(\mu)}}{\|\mathbf{u}(\mu)\|_{\mathbf{V}(\mu)}}$
- $e_{N,R}^\lambda(\mu) := \frac{\|\lambda(\mu) - \lambda_R(\mu)\|_{\ell^2(\Gamma^c(\mu))}}{\|\lambda(\mu)\|_{\ell^2(\Gamma^c(\mu))}}$
- $e_{N,R,\max}^u := \max_{\mu \in \mathcal{D}_{\text{valid}}} e_{N,R}^u(\mu)$
- $e_{N,R,\max}^\lambda := \max_{\mu \in \mathcal{D}_{\text{valid}}} e_{N,R}^\lambda(\mu)$

 $e_{N,R,\max}^u$ and $e_{N,\max}^u$

 $e_{N,R,\max}^\lambda$ and $e_{N,\max}^{\lambda n}$

 $R = 10, R = 30, R = 40$