The Reduced Basis-Hierarchical Model Reduction Approach for nonlinear PDEs and kinetic transport equations

Julia Brunken[†], Mario Ohlberger[†], and Kathrin Smetana^{*}

[†] Institute for Computational and Applied Mathematics University of Münster Einsteinstr. 62, 48149 Münster, Germany e-mail: {julia.brunken, mario.ohlberger}@wwu.de

 * Department of Applied Mathematics University of Twente
PO Box 217, 7500 AE Enschede, The Netherlands e-mail: kathrin.smetana@wwu.de

ABSTRACT

The main focus of this talk is the extension of the Reduced Basis-Hierarchical Model Reduction approach (RB-HMR) to nonlinear Partial Differential Equations (PDEs) and kinetic transport equations. The key idea of HMR is to perform a Galerkin projection onto a reduced space, which combines the full solution space in a dominant direction with the span of modal orthonormal basis functions in the transverse direction. While so far the modal basis functions in the HMR approach have been chosen a priori, e.g. as polynomials [3], we employ a highly nonlinear approximation for the construction of the basis [1, 2, 4]. To this end, we first derive a parametrized problem in the transverse direction from the full problem where the parameters reflect the influence from the unknown solution in the dominant direction. The HMR basis is then selected via RB methods from snapshots of this lower-dimensional parametrized PDE.

In order to deal with nonlinear PDEs we propose to approximate also the nonlinear operator with an expansion in an orthonormal basis on the transverse direction, which is also constructed in a highly nonlinear fashion [4]. Run-time experiments verify a linear scaling of the method in the number of degrees of freedom used for the computations in the dominant direction. Finally, we reduce the dimension of kinetic transport equations by a truncated basis expansion in the velocity variable, obtaining a hyperbolic system of equations in space and time. Unlike former methods like the Legendre moment models, the new framework generates a suitable problem-dependent basis of the reduced velocity space that mimics the shape of the solution in the velocity variable [1].

REFERENCES

- Brunken, J., Leibner, T., Ohlberger, M., and Smetana, K. Problem adapted Hierarchical Model Reduction for the Fokker-Planck equation. *Proceedings of ALGORITMY 2016, 20th Conference on Scientific Computing, Vysoke Tatry, Podbanske, Slovakia, March 13-18, 2016*, pp. 13–22, (2016).
- [2] Ohlberger, M. and Smetana, K. A Dimensional Reduction Approach Based on the Application of Reduced Basis Methods in the Framework of Hierarchical Model Reduction. *SIAM J. Sci. Comp.*, Vol. **36**, pp. A714–A736, (2014).
- [3] Perotto, S., Ern, A., and Veneziani, A. Hierarchical local model reduction for elliptic problems: a domain decomposition approach. *Multiscale Model. Simul.*, Vol. 8, pp. 1102–1127, (2010).
- [4] Smetana, K. and Ohlberger, M. Hierarchical model reduction of nonlinear partial differential equations based on the adaptive empirical projection method and reduced basis techniques. *M2AN Math. Model. Numer. Anal.*, Vol. **51**, pp. 641–677, (2017).