

CONTROL-ORIENTED MODEL REDUCTION FOR PARABOLIC CONTROL SYSTEMS

Peter Benner

Professur Mathematik in Industrie und Technik
Fakultät für Mathematik
Technische Universität Chemnitz



31st Conference of the
Dutch-Flemish Numerical Analysis Communities
Woudschoten, October 13, 2006



Overview

PDE Model
Reduction

Peter Benner

DPS

Model Reduction
Based on
Balancing

Large Matrix
Equations

LQR Problem

Numerical Results

Conclusions and
Open Problems

- 1 Distributed Parameter Systems
 - Parabolic Systems
 - Infinite-Dimensional Systems
- 2 Model Reduction Based on Balancing
 - Motivation
 - Balanced Truncation
 - LQG Balanced Truncation
 - Computation of Reduced-Order Systems
- 3 Solving Large-Scale Matrix Equations
 - ADI Method for Lyapunov Equations
 - Newton's Method for AREs
- 4 LQR Problem
- 5 Numerical Results
 - Performance of Matrix Equation Solvers
 - Model Reduction Performance
 - Reconstruction of the State
- 6 Conclusions and Open Problems

Given Hilbert spaces

\mathcal{X} – state space,

\mathcal{U} – control space,

\mathcal{Y} – output space,

and operators

$$\mathbf{A} : \text{dom}(\mathbf{A}) \subset \mathcal{X} \rightarrow \mathcal{X},$$

$$\mathbf{B} : \mathcal{U} \rightarrow \mathcal{X},$$

$$\mathbf{C} : \mathcal{X} \rightarrow \mathcal{Y}.$$

Linear Distributed Parameter System (DPS)

$$\Sigma : \begin{cases} \dot{\mathbf{x}} &= \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}, \\ \mathbf{y} &= \mathbf{C}\mathbf{x}, \end{cases} \quad \mathbf{x}(0) = \mathbf{x}_0 \in \mathcal{X},$$

i.e., abstract evolution equation together with observation equation.

Given Hilbert spaces

\mathcal{X} – state space,

\mathcal{U} – control space,

\mathcal{Y} – output space,

and operators

$$\mathbf{A} : \text{dom}(\mathbf{A}) \subset \mathcal{X} \rightarrow \mathcal{X},$$

$$\mathbf{B} : \mathcal{U} \rightarrow \mathcal{X},$$

$$\mathbf{C} : \mathcal{X} \rightarrow \mathcal{Y}.$$

Linear Distributed Parameter System (DPS)

$$\Sigma : \begin{cases} \dot{\mathbf{x}} &= \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}, \\ \mathbf{y} &= \mathbf{C}\mathbf{x}, \end{cases} \quad \mathbf{x}(0) = \mathbf{x}_0 \in \mathcal{X},$$

i.e., abstract evolution equation together with observation equation.

The **state** $x = x(t, \xi)$ is a weak solution of a parabolic PDE with $(t, \xi) \in [0, T] \times \Omega$, $\Omega \subset \mathbb{R}^d$:

$$\partial_t x - \nabla(a(\xi) \cdot \nabla x) + b(\xi) \cdot \nabla x + c(\xi)x = B_{pc}(\xi)u(t), \quad \xi \in \Omega, \quad t > 0$$

with initial and boundary conditions

$$\begin{aligned} \alpha(\xi)x + \beta(\xi)\partial_\eta x &= B_{bc}(\xi)u(t), & \xi \in \partial\Omega, & \quad t \in [0, T] \\ x(0, \xi) &= x_0(\xi) \in \mathcal{X}, & \xi \in \Omega, & \\ y(t) &= C(\xi)x, & \xi \in \Omega, & \quad t \in [0, T]. \end{aligned}$$

- $B_{pc} = 0 \implies$ boundary control problem
- $B_{bc} = 0 \implies$ point control problem

Assume

- **A** generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{B}\mathbf{F}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

Assume

- \mathbf{A} generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{B}\mathbf{F}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

Assume

- \mathbf{A} generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{BF}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

Assume

- \mathbf{A} generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{BF}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

Assume

- \mathbf{A} generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{B}\mathbf{F}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

Assume

- \mathbf{A} generates C_0 -semigroup $T(t)$ on \mathcal{X} ,
- (\mathbf{A}, \mathbf{B}) is exponentially stabilizable, i.e., there exists $\mathbf{F} : \text{dom}(\mathbf{A}) \mapsto \mathcal{U}$ such that $\mathbf{A} + \mathbf{B}\mathbf{F}$ generates an exponentially stable C_0 -semigroup $\mathbf{S}(\mathbf{t})$;
- (\mathbf{A}, \mathbf{C}) is exponentially detectable, i.e., $(\mathbf{A}^*, \mathbf{C}^*)$ is exponentially stabilizable;
- \mathbf{B}, \mathbf{C} are finite-rank and bounded, e.g., $\mathcal{U} = \mathbb{R}^m$, $\mathcal{Y} = \mathbb{R}^p$.

Then the system $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ has a transfer function

$$\mathbf{G} = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} \in L_\infty.$$

If, in addition, \mathbf{A} is exponentially stable, \mathbf{G} is in the Hardy space H_∞ .

Weaker assumptions:

$\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is Pritchard-Salomon system, allows for certain unboundedness of \mathbf{B}, \mathbf{C} .

\mathbf{G} is the Laplace transform of

$$\mathbf{h}(t) := \mathbf{C}T(t)\mathbf{B}$$

and symbol of the **Hankel operator** $\mathbf{H} : L_2(0, \infty; \mathbb{R}^m) \mapsto L_2(0, \infty; \mathbb{R}^p)$,

$$(\mathbf{H}\mathbf{u})(t) := \int_0^\infty \mathbf{h}(t + \tau)u(\tau) d\tau.$$

\mathbf{H} is compact with countable many singular values σ_j , $j = 1, \dots, \infty$, called the **Hankel singular values (HSVs)** of \mathbf{G} . Moreover,

$$\sum_{j=1}^\infty \sigma_j < \infty.$$

HSVs are system invariants, used for approximation similar to truncated SVD. The 2-induced operator norm is the **H_∞ norm**; here,

$$\|\mathbf{G}\|_{H_\infty} = \sum_{j=1}^\infty \sigma_j.$$

\mathbf{G} is the Laplace transform of

$$\mathbf{h}(t) := \mathbf{C}T(t)\mathbf{B}$$

and symbol of the **Hankel operator** $\mathbf{H} : L_2(0, \infty; \mathbb{R}^m) \mapsto L_2(0, \infty; \mathbb{R}^p)$,

$$(\mathbf{H}\mathbf{u})(t) := \int_0^\infty \mathbf{h}(t + \tau)u(\tau) d\tau.$$

\mathbf{H} is compact with countable many singular values σ_j , $j = 1, \dots, \infty$, called the **Hankel singular values (HSVs)** of \mathbf{G} . Moreover,

$$\sum_{j=1}^{\infty} \sigma_j < \infty.$$

HSVs are system invariants, used for approximation similar to truncated SVD.

The 2-induced operator norm is the H_∞ norm; here,

$$\|\mathbf{G}\|_{H_\infty} = \sum_{j=1}^{\infty} \sigma_j.$$

\mathbf{G} is the Laplace transform of

$$\mathbf{h}(t) := \mathbf{C}T(t)\mathbf{B}$$

and symbol of the **Hankel operator** $\mathbf{H} : L_2(0, \infty; \mathbb{R}^m) \mapsto L_2(0, \infty; \mathbb{R}^p)$,

$$(\mathbf{H}\mathbf{u})(t) := \int_0^\infty \mathbf{h}(t + \tau)u(\tau) d\tau.$$

\mathbf{H} is compact with countable many singular values σ_j , $j = 1, \dots, \infty$, called the **Hankel singular values (HSVs)** of \mathbf{G} . Moreover,

$$\sum_{j=1}^{\infty} \sigma_j < \infty.$$

HSVs are system invariants, used for approximation similar to truncated SVD.

The 2-induced operator norm is the **H_∞ norm**; here,

$$\|\mathbf{G}\|_{H_\infty} = \sum_{j=1}^{\infty} \sigma_j.$$

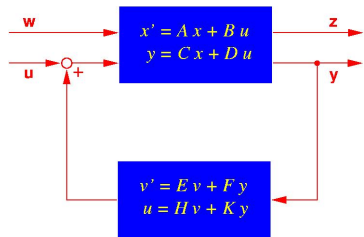
Designing a controller for parabolic control systems requires semi-discretization in space, control design for n -dim. system.

Feedback Controllers

A feedback controller (dynamic compensator) is a linear system of order N , where

- input = output of plant,
- output = input of plant.

Modern (LQG-/ \mathcal{H}_2 -/ \mathcal{H}_∞ -) control design: $N \geq n$



Real-time control is only possible with controllers of low complexity.

↪ Modern feedback control for parabolic systems w/o model reduction impossible due to large scale of discretized systems.

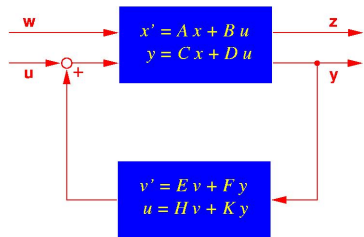
Designing a controller for parabolic control systems requires semi-discretization in space, control design for n -dim. system.

Feedback Controllers

A feedback controller (**dynamic compensator**) is a linear system of order N , where

- input = output of plant,
- output = input of plant.

Modern (LQG-/ \mathcal{H}_2 -/ \mathcal{H}_∞ -) control design: $N \geq n$



Real-time control is only possible with controllers of low complexity.

↪ Modern feedback control for parabolic systems w/o model reduction impossible due to large scale of discretized systems.

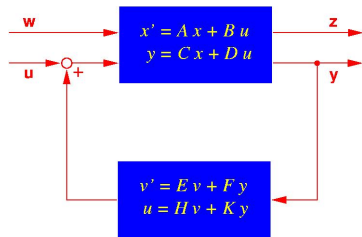
Designing a controller for parabolic control systems requires semi-discretization in space, control design for n -dim. system.

Feedback Controllers

A feedback controller (**dynamic compensator**) is a linear system of order N , where

- input = output of plant,
- output = input of plant.

Modern (LQG-/ \mathcal{H}_2 -/ \mathcal{H}_∞ -) control design: $N \geq n$



Real-time control is only possible with controllers of low complexity.

↪ Modern feedback control for parabolic systems w/o model reduction impossible due to large scale of discretized systems.

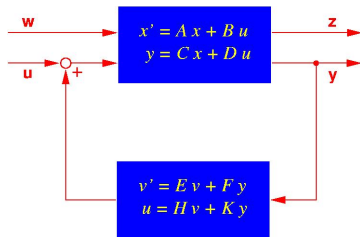
Designing a controller for parabolic control systems requires semi-discretization in space, control design for n -dim. system.

Feedback Controllers

A feedback controller (dynamic compensator) is a linear system of order N , where

- input = output of plant,
- output = input of plant.

Modern (LQG-/ \mathcal{H}_2 -/ \mathcal{H}_∞ -) control design: $N \geq n$



Real-time control is only possible with controllers of low complexity.

↪ Modern feedback control for parabolic systems w/o model reduction impossible due to large scale of discretized systems.

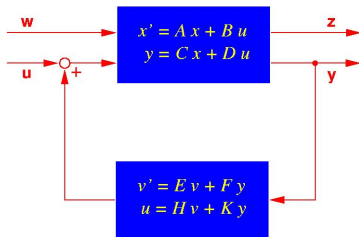
Designing a controller for parabolic control systems requires semi-discretization in space, control design for n -dim. system.

Feedback Controllers

A feedback controller (dynamic compensator) is a linear system of order N , where

- input = output of plant,
- output = input of plant.

Modern (LQG-/ \mathcal{H}_2 -/ \mathcal{H}_∞ -) control design: $N \geq n$



Real-time control is only possible with controllers of low complexity.

↪ Modern feedback control for parabolic systems w/o model reduction impossible due to large scale of discretized systems.

Definition: [CURTAIN/GLOVER/(PARTINGTON) 1986,1988]

For $\mathbf{G} \in H_\infty$, $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is a **balanced realization** of \mathbf{G} if the **controllability** and **observability Gramians**, given by the unique self-adjoint positive semidefinite solutions of the **Lyapunov equations**

$$\mathbf{A}\mathbf{P}\mathbf{z} + \mathbf{P}\mathbf{A}^*\mathbf{z} + \mathbf{B}\mathbf{B}^*\mathbf{z} = 0 \quad \forall \mathbf{z} \in \text{dom}(\mathbf{A}^*)$$

$$\mathbf{A}^*\mathbf{Q}\mathbf{z} + \mathbf{Q}\mathbf{A}\mathbf{z} + \mathbf{C}^*\mathbf{C}\mathbf{z} = 0 \quad \forall \mathbf{z} \in \text{dom}(\mathbf{A})$$

satisfy $\mathbf{P} = \mathbf{Q} = \text{diag}(\sigma_j) =: \Sigma$.

Abstract balanced truncation [GLOVER/CURTAIN/PARTINGTON 1988]

Given balanced realization with

$$\mathbf{P} = \mathbf{Q} = \text{diag}(\sigma_j) = \mathbf{\Sigma},$$

choose r with $\sigma_r > \sigma_{r+1}$ and partition $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ according to

$$\mathbf{P}_r = \mathbf{Q}_r = \text{diag}(\sigma_1, \dots, \sigma_r),$$

so that

$$\mathbf{A} = \begin{bmatrix} \mathbf{A}_r & * \\ * & * \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} \mathbf{B}_r \\ * \end{bmatrix}, \quad \mathbf{C} = \begin{bmatrix} \mathbf{C}_r & * \end{bmatrix},$$

then the **reduced-order model** is the stable system $\Sigma_r(\mathbf{A}_r, \mathbf{B}_r, \mathbf{C}_r)$ with transfer function \mathbf{G}_r satisfying

$$\|\mathbf{G} - \mathbf{G}_r\|_{H_\infty} \leq 2 \sum_{j=r+1}^{\infty} \sigma_j.$$

Balanced truncation only applicable for *stable* systems.

Now: **unstable systems**

Definition: [CURTAIN 2003].

For $\mathbf{G} \in L_\infty$, $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is an **LQG-balanced realization** of \mathbf{G} if the unique self-adjoint, positive semidefinite, stabilizing solutions of the **operator Riccati equations**

$$\mathbf{A}\mathbf{P}\mathbf{z} + \mathbf{P}\mathbf{A}^*\mathbf{z} - \mathbf{P}\mathbf{C}^*\mathbf{C}\mathbf{P}\mathbf{z} + \mathbf{B}\mathbf{B}^*\mathbf{z} = 0 \quad \text{for } \mathbf{z} \in \text{dom}(\mathbf{A}^*)$$

$$\mathbf{A}^*\mathbf{Q}\mathbf{z} + \mathbf{Q}\mathbf{A}\mathbf{z} - \mathbf{Q}\mathbf{B}\mathbf{B}^*\mathbf{Q}\mathbf{z} + \mathbf{C}^*\mathbf{C}\mathbf{z} = 0 \quad \text{for } \mathbf{z} \in \text{dom}(\mathbf{A})$$

are bounded and satisfy $\mathbf{P} = \mathbf{Q} = \text{diag}(\gamma_j) =: \mathbf{\Gamma}$.

(\mathbf{P} **stabilizing** $\Leftrightarrow \mathbf{A} - \mathbf{P}\mathbf{C}^*\mathbf{C}$ generates exponentially stable C_0 -semigroup.)

Balanced truncation only applicable for *stable* systems.

Now: **unstable systems**

Definition: [CURTAIN 2003].

For $\mathbf{G} \in L_\infty$, $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ is an **LQG-balanced realization** of \mathbf{G} if the unique self-adjoint, positive semidefinite, stabilizing solutions of the **operator Riccati equations**

$$\mathbf{A}\mathbf{P}\mathbf{z} + \mathbf{P}\mathbf{A}^*\mathbf{z} - \mathbf{P}\mathbf{C}^*\mathbf{C}\mathbf{P}\mathbf{z} + \mathbf{B}\mathbf{B}^*\mathbf{z} = 0 \quad \text{for } \mathbf{z} \in \text{dom}(\mathbf{A}^*)$$

$$\mathbf{A}^*\mathbf{Q}\mathbf{z} + \mathbf{Q}\mathbf{A}\mathbf{z} - \mathbf{Q}\mathbf{B}\mathbf{B}^*\mathbf{Q}\mathbf{z} + \mathbf{C}^*\mathbf{C}\mathbf{z} = 0 \quad \text{for } \mathbf{z} \in \text{dom}(\mathbf{A})$$

are bounded and satisfy $\mathbf{P} = \mathbf{Q} = \text{diag}(\gamma_j) =: \mathbf{\Gamma}$.

(\mathbf{P} **stabilizing** $\Leftrightarrow \mathbf{A} - \mathbf{P}\mathbf{C}^*\mathbf{C}$ generates exponentially stable C_0 -semigroup.)

Abstract LQG Balanced Truncation [CURTAIN 2003]

Given balanced realization with

$$\mathbf{P} = \mathbf{Q} = \text{diag}(\gamma_j) = \mathbf{\Gamma},$$

choose r with $\gamma_r > \gamma_{r+1}$ and partition $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$ according to

$$\mathbf{P}_r = \mathbf{Q}_r = \text{diag}(\gamma_1, \dots, \gamma_r),$$

so that

$$\mathbf{A} = \begin{bmatrix} \mathbf{A}_r & * \\ * & * \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} \mathbf{B}_r \\ * \end{bmatrix}, \quad \mathbf{C} = \begin{bmatrix} \mathbf{C}_r & * \end{bmatrix},$$

then the **reduced-order model** is the LQG balanced system $\Sigma_r(\mathbf{A}_r, \mathbf{B}_r, \mathbf{C}_r)$ with transfer function \mathbf{G}_r satisfying

$$\|\mathbf{G} - \mathbf{G}_r\|_{L_\infty} \leq 2 \sum_{j=r+1}^{\infty} \frac{\gamma_j}{\sqrt{1+\gamma_j^2}}.$$

Spatial discretization (FEM, FDM) \rightsquigarrow finite-dimensional system on $\mathcal{X}_n \subset \mathcal{X}$ with $\dim \mathcal{X}_n = n$:

$$\begin{aligned}\dot{x} &= Ax + Bu, & x(0) &= x_0, \\ y &= Cx,\end{aligned}$$

where $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{p \times n}$, with corresponding

- algebraic Lyapunov equations

$$AP + PA^T + BB^T = 0, \quad A^T Q + QA + C^T C = 0,$$

- algebraic Riccati equations (AREs)

$$\begin{aligned}0 &= \mathcal{R}_f(P) := AP + PA^T - PC^T CP + BB^T, \\ 0 &= \mathcal{R}_c(Q) := A^T Q + QA - QBB^T Q + C^T C.\end{aligned}$$

Spatial discretization (FEM, FDM) \rightsquigarrow finite-dimensional system on $\mathcal{X}_n \subset \mathcal{X}$ with $\dim \mathcal{X}_n = n$:

$$\begin{aligned}\dot{x} &= Ax + Bu, & x(0) &= x_0, \\ y &= Cx,\end{aligned}$$

where $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{p \times n}$, with corresponding

- algebraic Lyapunov equations

$$AP + PA^T + BB^T = 0, \quad A^T Q + QA + C^T C = 0,$$

- algebraic Riccati equations (AREs)

$$\begin{aligned}0 &= \mathcal{R}_f(P) := AP + PA^T - PC^T CP + BB^T, \\ 0 &= \mathcal{R}_c(Q) := A^T Q + QA - QBB^T Q + C^T C.\end{aligned}$$

Spatial discretization (FEM, FDM) \rightsquigarrow finite-dimensional system on $\mathcal{X}_n \subset \mathcal{X}$ with $\dim \mathcal{X}_n = n$:

$$\begin{aligned}\dot{x} &= Ax + Bu, & x(0) &= x_0, \\ y &= Cx,\end{aligned}$$

where $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{p \times n}$, with corresponding

- algebraic Lyapunov equations

$$AP + PA^T + BB^T = 0, \quad A^T Q + QA + C^T C = 0,$$

- algebraic Riccati equations (AREs)

$$\begin{aligned}0 &= \mathcal{R}_f(P) := AP + PA^T - PC^T CP + BB^T, \\ 0 &= \mathcal{R}_c(Q) := A^T Q + QA - QBB^T Q + C^T C.\end{aligned}$$

Theorem [CURTAIN 2003]

Under given assumptions for $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$, the solutions of the algebraic **Lyapunov** equations on \mathcal{X}_n converge in the nuclear norm to the solutions of the corresponding operator equations and the transfer functions converge in the gap topology if the n -dimensional approximations satisfy the assumptions:

- \exists orthogonal projector $\Pi_n : \mathcal{X} \mapsto \mathcal{X}_n$ such that

$$\Pi_n \mathbf{z} \rightarrow \mathbf{z} \quad (n \rightarrow \infty) \quad \forall \mathbf{z} \in \mathcal{X}, \quad B = \Pi_n \mathbf{B}, \quad C = \mathbf{C}|_{\mathcal{X}_n}.$$

- For all $\mathbf{z} \in \mathcal{X}$ and $n \rightarrow \infty$,

$$e^{A t} \Pi_n \mathbf{z} \rightarrow T(t) \mathbf{z}, \quad (e^{A t})^* \Pi_n \mathbf{z} \rightarrow T(t)^* \mathbf{z},$$

uniformly in t on bounded intervals.

- **A is uniformly exponentially stable.**

Theorem [CURTAIN 2003]

Under given assumptions for $\Sigma(\mathbf{A}, \mathbf{B}, \mathbf{C})$, the **stabilizing** solutions of the algebraic **Riccati** equations on \mathcal{X}_n converge in the nuclear norm to the solutions of the corresponding operator equations and the transfer functions converge in the gap topology if the n -dimensional approximations satisfy the assumptions:

- \exists orthogonal projector $\Pi_n : \mathcal{X} \mapsto \mathcal{X}_n$ such that

$$\Pi_n \mathbf{z} \rightarrow \mathbf{z} \quad (n \rightarrow \infty) \quad \forall \mathbf{z} \in \mathcal{X}, \quad B = \Pi_n \mathbf{B}, \quad C = \mathbf{C}|_{\mathcal{X}_n}.$$

- For all $\mathbf{z} \in \mathcal{X}$ and $n \rightarrow \infty$,

$$e^{At} \Pi_n \mathbf{z} \rightarrow T(t) \mathbf{z}, \quad (e^{At})^* \Pi_n \mathbf{z} \rightarrow T(t)^* \mathbf{z},$$

uniformly in t on bounded intervals.

- (A, B, C) is uniformly exponentially stabilizable and detectable.



Error Bounds

PDE Model
Reduction

Peter Benner

DPS

Model Reduction
Based on
Balancing

Motivation
Balanced
Truncation

LQG Balanced
Truncation

Computation of
Reduced-Order
Systems

Large Matrix
Equations

LQR Problem

Numerical Results

Conclusions and
Open Problems

For control applications, want to estimate/bound

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^m)} \quad \text{or} \quad \|\mathbf{y}(t) - y_r(t)\|_2.$$

Error bound includes approximation errors caused by

- Galerkin projection/spatial FEM discretization,
- model reduction.

Ultimate goal

Balance the discretization and model reduction errors vs. each other in fully adaptive discretization scheme.

Assume $\mathbf{C} \in \mathcal{L}(\mathcal{X}, \mathbb{R}^p)$ bounded, $C = \mathbf{C}|_{\mathcal{X}_n}$, $\mathcal{X}_n \subset \mathcal{X}$. Then:

$$\begin{aligned} \|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} &\leq \|\mathbf{y} - y\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &= \|\mathbf{C}\mathbf{x} - Cx\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &\leq \underbrace{\|\mathbf{C}\|}_{=: c} \cdot \underbrace{\|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})}}_{\text{FEM error}} + \underbrace{\|y - y_r\|_{L_2(0, T; \mathbb{R}^p)}}_{\text{model reduction error}}. \end{aligned}$$

Corollary

Balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \sigma_j.$$

LQG balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \frac{\gamma_j}{\sqrt{1+\gamma_j^2}}.$$

Assume $\mathbf{C} \in \mathcal{L}(\mathcal{X}, \mathbb{R}^p)$ bounded, $\mathcal{C} = \mathbf{C}|_{\mathcal{X}_n}$, $\mathcal{X}_n \subset \mathcal{X}$. Then:

$$\begin{aligned} \|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} &\leq \|\mathbf{y} - y\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &= \|\mathbf{C}\mathbf{x} - \mathcal{C}x\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &\leq \underbrace{\|\mathbf{C}\|}_{=: c} \cdot \underbrace{\|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})}}_{\text{FEM error}} + \underbrace{\|y - y_r\|_{L_2(0, T; \mathbb{R}^p)}}_{\text{model reduction error}}. \end{aligned}$$

Corollary

Balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \sigma_j.$$

LQG balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \frac{\gamma_j}{\sqrt{1+\gamma_j^2}}.$$

Assume $\mathbf{C} \in \mathcal{L}(\mathcal{X}, \mathbb{R}^p)$ bounded, $C = \mathbf{C}|_{\mathcal{X}_n}$, $\mathcal{X}_n \subset \mathcal{X}$. Then:

$$\begin{aligned} \|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} &\leq \|\mathbf{y} - y\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &= \|\mathbf{C}\mathbf{x} - Cx\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &\leq \underbrace{\|\mathbf{C}\|}_{=: c} \cdot \underbrace{\|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})}}_{\text{FEM error}} + \underbrace{\|y - y_r\|_{L_2(0, T; \mathbb{R}^p)}}_{\text{model reduction error}}. \end{aligned}$$

Corollary

Balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \sigma_j.$$

LQG balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \frac{\gamma_j}{\sqrt{1+\gamma_j^2}}.$$

Assume $\mathbf{C} \in \mathcal{L}(\mathcal{X}, \mathbb{R}^p)$ bounded, $C = \mathbf{C}|_{\mathcal{X}_n}$, $\mathcal{X}_n \subset \mathcal{X}$. Then:

$$\begin{aligned} \|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} &\leq \|\mathbf{y} - y\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &= \|\mathbf{C}\mathbf{x} - Cx\|_{L_2(0, T; \mathbb{R}^p)} + \|y - y_r\|_{L_2(0, T; \mathbb{R}^p)} \\ &\leq \underbrace{\|\mathbf{C}\|}_{=: c} \cdot \underbrace{\|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})}}_{\text{FEM error}} + \underbrace{\|y - y_r\|_{L_2(0, T; \mathbb{R}^p)}}_{\text{model reduction error}}. \end{aligned}$$

Corollary

Balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \sigma_j.$$

LQG balanced truncation:

$$\|\mathbf{y} - y_r\|_{L_2(0, T; \mathbb{R}^p)} \leq c \|\mathbf{x} - x\|_{L_2(0, T; \mathcal{X})} + 2\|u\|_{L_2(0, T; \mathbb{R}^p)} \sum_{j=r+1}^n \frac{\gamma_j}{\sqrt{1+\gamma_j^2}}.$$

General form for $A, G = G^T, W = W^T \in \mathbb{R}^{n \times n}$ given and $P \in \mathbb{R}^{n \times n}$ unknown:

$$0 = \mathcal{L}(Q) := A^T Q + QA + W,$$

$$0 = \mathcal{R}(Q) := A^T Q + QA - QGQ + W.$$

In large scale applications from semi-discretized control problems for PDEs,

- $n = 10^3 - 10^6$ ($\implies 10^6 - 10^{12}$ unknowns!),
- A has sparse representation ($A = -M^{-1}K$ for FEM),
- G, W low-rank with $G, W \in \{BB^T, C^T C\}$, where $B \in \mathbb{R}^{n \times m}$, $m \ll n$, $C \in \mathbb{R}^{p \times n}$, $p \ll n$.
- Standard (eigenproblem-based) $\mathcal{O}(n^3)$ methods are not applicable!

General form for $A, G = G^T, W = W^T \in \mathbb{R}^{n \times n}$ given and $P \in \mathbb{R}^{n \times n}$ unknown:

$$0 = \mathcal{L}(Q) := A^T Q + QA + W,$$

$$0 = \mathcal{R}(Q) := A^T Q + QA - QGQ + W.$$

In large scale applications from semi-discretized control problems for PDEs,

- $n = 10^3 - 10^6$ ($\implies 10^6 - 10^{12}$ unknowns!),
- A has sparse representation ($A = -M^{-1}K$ for FEM),
- G, W low-rank with $G, W \in \{BB^T, C^T C\}$, where $B \in \mathbb{R}^{n \times m}$, $m \ll n$, $C \in \mathbb{R}^{p \times n}$, $p \ll n$.
- Standard (eigenproblem-based) $\mathcal{O}(n^3)$ methods are not applicable!

General form for $A, G = G^T, W = W^T \in \mathbb{R}^{n \times n}$ given and $P \in \mathbb{R}^{n \times n}$ unknown:

$$0 = \mathcal{L}(Q) := A^T Q + QA + W,$$

$$0 = \mathcal{R}(Q) := A^T Q + QA - QGQ + W.$$

In large scale applications from semi-discretized control problems for PDEs,

- $n = 10^3 - 10^6$ ($\implies 10^6 - 10^{12}$ unknowns!),
- **A has sparse representation** ($A = -M^{-1}K$ for FEM),
- G, W low-rank with $G, W \in \{BB^T, C^T C\}$, where $B \in \mathbb{R}^{n \times m}$, $m \ll n$, $C \in \mathbb{R}^{p \times n}$, $p \ll n$.
- Standard (eigenproblem-based) $\mathcal{O}(n^3)$ methods are not applicable!

General form for $A, G = G^T, W = W^T \in \mathbb{R}^{n \times n}$ given and $P \in \mathbb{R}^{n \times n}$ unknown:

$$0 = \mathcal{L}(Q) := A^T Q + QA + W,$$

$$0 = \mathcal{R}(Q) := A^T Q + QA - QGQ + W.$$

In large scale applications from semi-discretized control problems for PDEs,

- $n = 10^3 - 10^6$ ($\implies 10^6 - 10^{12}$ unknowns!),
- A has sparse representation ($A = -M^{-1}K$ for FEM),
- G, W low-rank with $G, W \in \{BB^T, C^T C\}$, where $B \in \mathbb{R}^{n \times m}$, $m \ll n$, $C \in \mathbb{R}^{p \times n}$, $p \ll n$.
- Standard (eigenproblem-based) $\mathcal{O}(n^3)$ methods are not applicable!

General form for $A, G = G^T, W = W^T \in \mathbb{R}^{n \times n}$ given and $P \in \mathbb{R}^{n \times n}$ unknown:

$$0 = \mathcal{L}(Q) := A^T Q + QA + W,$$

$$0 = \mathcal{R}(Q) := A^T Q + QA - QGQ + W.$$

In large scale applications from semi-discretized control problems for PDEs,

- $n = 10^3 - 10^6$ ($\implies 10^6 - 10^{12}$ unknowns!),
- A has sparse representation ($A = -M^{-1}K$ for FEM),
- G, W low-rank with $G, W \in \{BB^T, C^T C\}$, where $B \in \mathbb{R}^{n \times m}$, $m \ll n$, $C \in \mathbb{R}^{p \times n}$, $p \ll n$.
- **Standard (eigenproblem-based) $\mathcal{O}(n^3)$ methods are not applicable!**

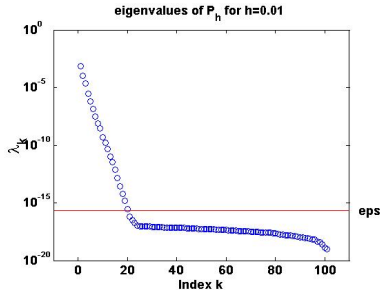
Consider spectrum of ARE solution (analogous for Lyapunov equations).

Example:

- Linear 1D heat equation with point control,
- $\Omega = [0, 1]$,
- FEM discretization using linear B-splines,
- $h = 1/100 \implies n = 101$.

Idea: $Q = Q^T \geq 0 \implies$

$$Q = ZZ^T = \sum_{k=1}^n \lambda_k z_k z_k^T \approx Z^{(r)} (Z^{(r)})^T = \sum_{k=1}^r \lambda_k z_k z_k^T.$$



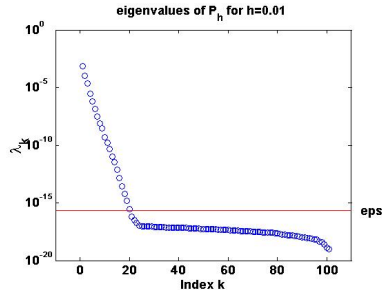
Consider spectrum of ARE solution (analogous for Lyapunov equations).

Example:

- Linear 1D heat equation with point control,
- $\Omega = [0, 1]$,
- FEM discretization using linear B-splines,
- $h = 1/100 \implies n = 101$.

Idea: $Q = Q^T \geq 0 \implies$

$$Q = ZZ^T = \sum_{k=1}^n \lambda_k z_k z_k^T \approx Z^{(r)} (Z^{(r)})^T = \sum_{k=1}^r \lambda_k z_k z_k^T.$$



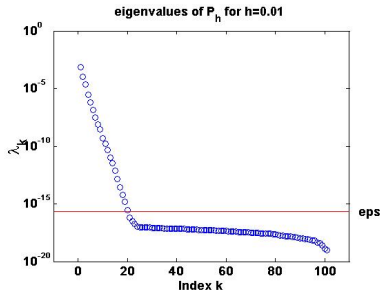
Consider spectrum of ARE solution (analogous for Lyapunov equations).

Example:

- Linear 1D heat equation with point control,
- $\Omega = [0, 1]$,
- FEM discretization using linear B-splines,
- $h = 1/100 \implies n = 101$.

Idea: $Q = Q^T \geq 0 \implies$

$$Q = ZZ^T = \sum_{k=1}^n \lambda_k z_k z_k^T \approx Z^{(r)} (Z^{(r)})^T = \sum_{k=1}^r \lambda_k z_k z_k^T.$$



- For $A \in \mathbb{R}^{n \times n}$ stable, $B \in \mathbb{R}^{n \times m}$ ($m \ll n$), consider Lyapunov equation

$$AX + XA^T = -BB^T.$$

- ADI Iteration: [WACHSPRESS 1988]

$$\begin{aligned} (A + p_k I)X_{(j-1)/2} &= -BB^T - X_{k-1}(A^T - p_k I) \\ (A + \bar{p}_k I)X_k^T &= -BB^T - X_{(j-1)/2}(A^T - \bar{p}_k I) \end{aligned}$$

with parameters $p_k \in \mathbb{C}^-$ and $p_{k+1} = \bar{p}_k$ if $p_k \notin \mathbb{R}$.

- For $X_0 = 0$ and proper choice of p_k : $\lim_{k \rightarrow \infty} X_k = X$ superlinear.
- Re-formulation using $X_k = Y_k Y_k^T$ yields iteration for $Y_k \dots$

- For $A \in \mathbb{R}^{n \times n}$ stable, $B \in \mathbb{R}^{n \times m}$ ($w \ll n$), consider Lyapunov equation

$$AX + XA^T = -BB^T.$$

- ADI Iteration:** [WACHSPRESS 1988]

$$\begin{aligned}(A + p_k I)X_{(j-1)/2} &= -BB^T - X_{k-1}(A^T - p_k I) \\ (A + \bar{p}_k I)X_k^T &= -BB^T - X_{(j-1)/2}(A^T - \bar{p}_k I)\end{aligned}$$

with parameters $p_k \in \mathbb{C}^-$ and $p_{k+1} = \bar{p}_k$ if $p_k \notin \mathbb{R}$.

- For $X_0 = 0$ and proper choice of p_k : $\lim_{k \rightarrow \infty} X_k = X$ superlinear.
- Re-formulation using $X_k = Y_k Y_k^T$ yields iteration for $Y_k \dots$

- For $A \in \mathbb{R}^{n \times n}$ stable, $B \in \mathbb{R}^{n \times m}$ ($m \ll n$), consider Lyapunov equation

$$AX + XA^T = -BB^T.$$

- ADI Iteration:** [WACHSPRESS 1988]

$$\begin{aligned} (A + p_k I) X_{(j-1)/2} &= -BB^T - X_{k-1}(A^T - p_k I) \\ (A + \bar{p}_k I) X_k^T &= -BB^T - X_{(j-1)/2}(A^T - \bar{p}_k I) \end{aligned}$$

with parameters $p_k \in \mathbb{C}^-$ and $p_{k+1} = \bar{p}_k$ if $p_k \notin \mathbb{R}$.

- For $X_0 = 0$ and proper choice of p_k : $\lim_{k \rightarrow \infty} X_k = X$ superlinear.
- Re-formulation using $X_k = Y_k Y_k^T$ yields iteration for $Y_k \dots$

- For $A \in \mathbb{R}^{n \times n}$ stable, $B \in \mathbb{R}^{n \times m}$ ($m \ll n$), consider Lyapunov equation

$$AX + XA^T = -BB^T.$$

- ADI Iteration:** [WACHSPRESS 1988]

$$\begin{aligned}(A + p_k I)X_{(j-1)/2} &= -BB^T - X_{k-1}(A^T - p_k I) \\ (A + \bar{p}_k I)X_k^T &= -BB^T - X_{(j-1)/2}(A^T - \bar{p}_k I)\end{aligned}$$

with parameters $p_k \in \mathbb{C}^-$ and $p_{k+1} = \bar{p}_k$ if $p_k \notin \mathbb{R}$.

- For $X_0 = 0$ and proper choice of p_k : $\lim_{k \rightarrow \infty} X_k = X$ superlinear.
- Re-formulation using $X_k = Y_k Y_k^T$ yields iteration for $Y_k \dots$

Factored ADI Iteration

Lyapunov equation $0 = AX + XA^T = -BB^T$.Setting $X_k = Y_k Y_k^T$, some algebraic manipulations \implies

Algorithm [PENZL 1997, LI/WHITE 2002, B./LI/PENZL 1999/2006]

$$V_1 \leftarrow \sqrt{-2\operatorname{Re}(p_1)}(A + p_1 I)^{-1}B, \quad Y_1 \leftarrow V_1$$

FOR $j = 2, 3, \dots$

$$V_k \leftarrow \sqrt{\frac{\operatorname{Re}(p_k)}{\operatorname{Re}(p_{k-1})}} (V_{k-1} - (p_k + \overline{p_{k-1}})(A + p_k I)^{-1}V_{k-1}),$$

$$Y_k \leftarrow \begin{bmatrix} Y_{k-1} & V_k \end{bmatrix}$$

At convergence, $Y_{k_{\max}} Y_{k_{\max}}^T \approx X$, where

$$Y_{k_{\max}} = \begin{bmatrix} V_1 & \dots & V_{k_{\max}} \end{bmatrix}, \quad V_k = \begin{bmatrix} \end{bmatrix} \in \mathbb{C}^{n \times m}$$

Note: Implementation in real arithmetic possible by combining two steps.

Factored ADI Iteration

Lyapunov equation $0 = AX + XA^T = -BB^T$.Setting $X_k = Y_k Y_k^T$, some algebraic manipulations \implies

Algorithm [PENZL 1997, LI/WHITE 2002, B./LI/PENZL 1999/2006]

$$V_1 \leftarrow \sqrt{-2\operatorname{Re}(p_1)}(A + p_1 I)^{-1}B, \quad Y_1 \leftarrow V_1$$

FOR $j = 2, 3, \dots$

$$V_k \leftarrow \sqrt{\frac{\operatorname{Re}(p_k)}{\operatorname{Re}(p_{k-1})}} (V_{k-1} - (p_k + \overline{p_{k-1}})(A + p_k I)^{-1}V_{k-1}),$$

$$Y_k \leftarrow \begin{bmatrix} Y_{k-1} & V_k \end{bmatrix}$$

At convergence, $Y_{k_{\max}} Y_{k_{\max}}^T \approx X$, where

$$Y_{k_{\max}} = \begin{bmatrix} V_1 & \dots & V_{k_{\max}} \end{bmatrix}, \quad V_k = \begin{bmatrix} \end{bmatrix} \in \mathbb{C}^{n \times m}$$

Note: Implementation in real arithmetic possible by combining two steps.



Newton's Method for AREs

[KLEINMAN '68, MEHRMANN '91, LANCASTER/RODMAN '95,
B./BYERS '94/'98, B. '97, GUO/LAUB '99]

PDE Model
Reduction

Peter Benner

DPS

Model Reduction
Based on
Balancing

Large Matrix
Equations

ADI for
Lyapunov
Newton's
Method for
AREs

LQR Problem

Numerical Results

Conclusions and
Open Problems

- Consider $0 = \mathcal{R}(Q) = C^T C + A^T Q + QA - QBB^T Q$.
- Frechét derivative of $\mathcal{R}(Q)$ at Q :

$$\mathcal{R}'_Q : Z \rightarrow (A - BB^T Q)^T Z + Z(A - BB^T Q).$$

- Newton-Kantorovich method:

$$Q_{j+1} = Q_j - \left(\mathcal{R}'_{Q_j}\right)^{-1} \mathcal{R}(Q_j), \quad j = 0, 1, 2, \dots$$

Newton's method (with line search) for AREs

FOR $j = 0, 1, \dots$

- 1 $A_j \leftarrow A - BB^T Q_j =: A - BK_j$.
- 2 Solve the Lyapunov equation $A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$.
- 3 $Q_{j+1} \leftarrow Q_j + t_j N_j$.

END FOR j

- Consider $0 = \mathcal{R}(Q) = C^T C + A^T Q + QA - QBB^T Q$.
- Fréchet derivative of $\mathcal{R}(Q)$ at Q :

$$\mathcal{R}'_Q : Z \rightarrow (A - BB^T Q)^T Z + Z(A - BB^T Q).$$

- Newton-Kantorovich method:

$$Q_{j+1} = Q_j - \left(\mathcal{R}'_{Q_j}\right)^{-1} \mathcal{R}(Q_j), \quad j = 0, 1, 2, \dots$$

Newton's method (with line search) for AREs

FOR $j = 0, 1, \dots$

- 1 $A_j \leftarrow A - BB^T Q_j =: A - BK_j$.
- 2 Solve the Lyapunov equation $A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$.
- 3 $Q_{j+1} \leftarrow Q_j + t_j N_j$.

END FOR j

- Consider $0 = \mathcal{R}(Q) = C^T C + A^T Q + QA - QBB^T Q$.
- Frechét derivative of $\mathcal{R}(Q)$ at Q :

$$\mathcal{R}'_Q : Z \rightarrow (A - BB^T Q)^T Z + Z(A - BB^T Q).$$

- Newton-Kantorovich method:

$$Q_{j+1} = Q_j - \left(\mathcal{R}'_{Q_j}\right)^{-1} \mathcal{R}(Q_j), \quad j = 0, 1, 2, \dots$$

Newton's method (with line search) for AREs

FOR $j = 0, 1, \dots$

- 1 $A_j \leftarrow A - BB^T Q_j =: A - BK_j$.
- 2 Solve the Lyapunov equation $A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$.
- 3 $Q_{j+1} \leftarrow Q_j + t_j N_j$.

END FOR j

- Consider $0 = \mathcal{R}(Q) = C^T C + A^T Q + QA - QBB^T Q$.
- Frechét derivative of $\mathcal{R}(Q)$ at Q :

$$\mathcal{R}'_Q : Z \rightarrow (A - BB^T Q)^T Z + Z(A - BB^T Q).$$

- Newton-Kantorovich method:

$$Q_{j+1} = Q_j - \left(\mathcal{R}'_{Q_j}\right)^{-1} \mathcal{R}(Q_j), \quad j = 0, 1, 2, \dots$$

Newton's method (with line search) for AREs

FOR $j = 0, 1, \dots$

- 1 $A_j \leftarrow A - BB^T Q_j =: A - BK_j$.
- 2 Solve the Lyapunov equation $A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$.
- 3 $Q_{j+1} \leftarrow Q_j + t_j N_j$.

END FOR j

- **Convergence for K_0 stabilizing:**

- $A_j = A - BK_j = A - BB^T Q_j$ is stable $\forall j \geq 0$.
- $\lim_{j \rightarrow \infty} \|\mathcal{R}(Q_j)\|_F = 0$ (monotonically).
- $\lim_{j \rightarrow \infty} Q_j = Q_* \geq 0$ (locally quadratic).

- Need large-scale Lyapunov solver; here, ADI iteration: linear systems with dense, but “sparse+low rank” coefficient matrix A_j :

$$\begin{aligned}
 A_j &= A - B \cdot K_j \\
 &= \boxed{\text{sparse}} - \boxed{m} \cdot \boxed{}
 \end{aligned}$$

- $m \ll n \implies$ efficient “inversion” using Sherman-Morrison-Woodbury formula:

$$(A - BK_j)^{-1} = (I_n + A^{-1}B(I_m - K_j A^{-1}B)^{-1}K_j)A^{-1}.$$

- BUT: $Q = Q^T \in \mathbb{R}^{n \times n} \implies n(n+1)/2$ unknowns!

- Convergence for K_0 stabilizing:
 - $A_j = A - BK_j = A - BB^T Q_j$ is stable $\forall j \geq 0$.
 - $\lim_{j \rightarrow \infty} \|\mathcal{R}(Q_j)\|_F = 0$ (monotonically).
 - $\lim_{j \rightarrow \infty} Q_j = Q_* \geq 0$ (locally quadratic).
- Need large-scale Lyapunov solver; here, **ADI iteration**: linear systems with dense, but “sparse+low rank” coefficient matrix A_j :

$$\begin{aligned}
 A_j &= A - B \cdot K_j \\
 &= \boxed{\text{sparse}} - \boxed{m} \cdot \boxed{}
 \end{aligned}$$

- $m \ll n \implies$ efficient “inversion” using Sherman-Morrison-Woodbury formula:

$$(A - BK_j)^{-1} = (I_n + A^{-1}B(I_m - K_j A^{-1}B)^{-1}K_j)A^{-1}.$$

- BUT: $Q = Q^T \in \mathbb{R}^{n \times n} \implies n(n+1)/2$ unknowns!

- Convergence for K_0 stabilizing:
 - $A_j = A - BK_j = A - BB^T Q_j$ is stable $\forall j \geq 0$.
 - $\lim_{j \rightarrow \infty} \|\mathcal{R}(Q_j)\|_F = 0$ (monotonically).
 - $\lim_{j \rightarrow \infty} Q_j = Q_* \geq 0$ (locally quadratic).
- Need large-scale Lyapunov solver; here, ADI iteration: linear systems with dense, but “sparse+low rank” coefficient matrix A_j :

$$\begin{aligned}
 A_j &= A - B \cdot K_j \\
 &= \boxed{\text{sparse}} - \boxed{m} \cdot \boxed{}
 \end{aligned}$$

- $m \ll n \implies$ efficient “inversion” using **Sherman-Morrison-Woodbury formula**:

$$(A - BK_j)^{-1} = (I_n + A^{-1}B(I_m - K_j A^{-1}B)^{-1}K_j)A^{-1}.$$

- BUT: $Q = Q^T \in \mathbb{R}^{n \times n} \implies n(n+1)/2$ unknowns!

- Convergence for K_0 stabilizing:
 - $A_j = A - BK_j = A - BB^T Q_j$ is stable $\forall j \geq 0$.
 - $\lim_{j \rightarrow \infty} \|\mathcal{R}(Q_j)\|_F = 0$ (monotonically).
 - $\lim_{j \rightarrow \infty} Q_j = Q_* \geq 0$ (locally quadratic).
- Need large-scale Lyapunov solver; here, ADI iteration: linear systems with dense, but “sparse+low rank” coefficient matrix A_j :

$$\begin{aligned}
 A_j &= A - B \cdot K_j \\
 &= \boxed{\text{sparse}} - \boxed{m} \cdot \boxed{}
 \end{aligned}$$

- $m \ll n \implies$ efficient “inversion” using Sherman-Morrison-Woodbury formula:

$$(A - BK_j)^{-1} = (I_n + A^{-1}B(I_m - K_j A^{-1}B)^{-1}K_j)A^{-1}.$$

- **BUT:** $Q = Q^T \in \mathbb{R}^{n \times n} \implies n(n+1)/2$ unknowns!

Re-write Newton's method for AREs

$$A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$$

$$\iff$$

$$A_j^T \underbrace{(Q_j + N_j)}_{=Q_{j+1}} + \underbrace{(Q_j + N_j)}_{=Q_{j+1}} A_j = \underbrace{-C^T C - Q_j B B^T Q_j}_{=: -W_j W_j^T}$$

Set $Q_j = Z_j Z_j^T$ for $\text{rank}(Z_j) \ll n \implies$

$$A_j^T (Z_{j+1} Z_{j+1}^T) + (Z_{j+1} Z_{j+1}^T) A_j = -W_j W_j^T$$

Factored Newton Iteration [B./LI/PENZL 1999/2006]

Solve Lyapunov equations for Z_{j+1} directly by factored ADI iteration and use 'sparse + low-rank' structure of A_j .

Re-write Newton's method for AREs

$$A_j^T N_j + N_j A_j = -\mathcal{R}(Q_j)$$

$$\iff$$

$$A_j^T \underbrace{(Q_j + N_j)}_{=Q_{j+1}} + \underbrace{(Q_j + N_j)}_{=Q_{j+1}} A_j = \underbrace{-C^T C - Q_j B B^T Q_j}_{=: -W_j W_j^T}$$

Set $Q_j = Z_j Z_j^T$ for $\text{rank}(Z_j) \ll n \implies$

$$A_j^T (Z_{j+1} Z_{j+1}^T) + (Z_{j+1} Z_{j+1}^T) A_j = -W_j W_j^T$$

Factored Newton Iteration [B./LI/PENZL 1999/2006]

Solve Lyapunov equations for Z_{j+1} directly by factored ADI iteration and use 'sparse + low-rank' structure of A_j .

Linear-Quadratic Regulator Problem

Linear-quadratic optimization problem w/o control/state constraints:

$$\min_{\mathbf{u} \in L_2} \int_0^{\infty} \langle \mathbf{C}\mathbf{x}(t), \mathbf{C}\mathbf{x}(t) \rangle_{\mathcal{Y}} + \langle \mathbf{u}(t), \mathbf{u}(t) \rangle_{\mathcal{U}} dt$$

subject to $\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}$, $\mathbf{x}(0) = \mathbf{x}_0$.

Solution: feedback control law (\rightsquigarrow static feedback controller)

$$\mathbf{u}(t) = \mathbf{K}\mathbf{x}(t) := \mathbf{B}^* \mathbf{Q}\mathbf{x}(t)$$

(with \mathbf{Q} as in LQG operator Riccati equation).

Finite-dimensional approximation is

$$u(t) = K_* x(t) := B^T Q_* x(t),$$

where Q_* is the stabilizing solution of the corresponding ARE.

Linear-Quadratic Regulator Problem

Linear-quadratic optimization problem w/o control/state constraints:

$$\min_{\mathbf{u} \in L_2} \int_0^{\infty} \langle \mathbf{C}\mathbf{x}(t), \mathbf{C}\mathbf{x}(t) \rangle_{\mathcal{Y}} + \langle \mathbf{u}(t), \mathbf{u}(t) \rangle_{\mathcal{U}} dt$$

subject to $\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}$, $\mathbf{x}(0) = \mathbf{x}_0$.

Solution: **feedback control law** (\rightsquigarrow static feedback controller)

$$\mathbf{u}(t) = \mathbf{K}\mathbf{x}(t) := \mathbf{B}^* \mathbf{Q}\mathbf{x}(t)$$

(with \mathbf{Q} as in LQG operator Riccati equation).

Finite-dimensional approximation is

$$u(t) = K_* x(t) := B^T Q_* x(t),$$

where Q_* is the stabilizing solution of the corresponding ARE.

Linear-Quadratic Regulator Problem

Linear-quadratic optimization problem w/o control/state constraints:

$$\min_{\mathbf{u} \in L_2} \int_0^{\infty} \langle \mathbf{C}\mathbf{x}(t), \mathbf{C}\mathbf{x}(t) \rangle_{\mathcal{Y}} + \langle \mathbf{u}(t), \mathbf{u}(t) \rangle_{\mathcal{U}} dt$$

subject to $\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}$, $\mathbf{x}(0) = \mathbf{x}_0$.

Solution: feedback control law (\rightsquigarrow static feedback controller)

$$\mathbf{u}(t) = \mathbf{K}\mathbf{x}(t) := \mathbf{B}^* \mathbf{Q}\mathbf{x}(t)$$

(with \mathbf{Q} as in LQG operator Riccati equation).

Finite-dimensional approximation is

$$u(t) = K_* x(t) := B^T Q_* x(t),$$

where Q_* is the stabilizing solution of the corresponding ARE.

K_* can be computed by **direct feedback iteration**:

- j th Newton iteration:

$$K_j = B^T Z_j Z_j^T = \sum_{k=1}^{k_{\max}} (B^T V_{j,k}) V_{j,k}^T \xrightarrow{j \rightarrow \infty} K_* = B^T Z_* Z_*^T$$

- K_j can be updated in ADI iteration, no need to even form Z_j , need only fixed workspace for $K_j \in \mathbb{R}^{m \times n}$!

LQR solution for the reduced-order model yields

$$u_r(t) = K_{r,*} x_r(t) := B_r Q_{r,*} x_r(t).$$

Theorem

Let K_* be the feedback matrix computed from finite-dimensional approximation to LQR problem, $K_{r,*}$ the feedback matrix obtained from the LQR problem for the LQG reduced-order model obtained using the projector VW^T , then

$$K_{r,*} = K_* V^T.$$

Consequence: the reduced-order optimal control can be computed as by-product in the model reduction process!

Similar result for LQG controller.

LQR solution for the reduced-order model yields

$$u_r(t) = K_{r,*} x_r(t) := B_r Q_{r,*} x_r(t).$$

Theorem

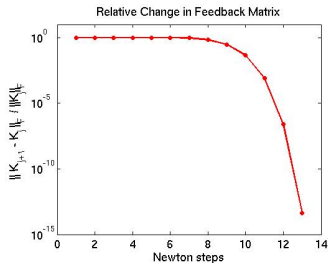
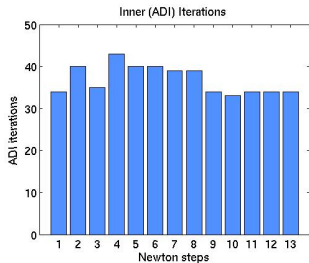
Let K_* be the feedback matrix computed from finite-dimensional approximation to LQR problem, $K_{r,*}$ the feedback matrix obtained from the LQR problem for the LQG reduced-order model obtained using the projector VW^T , then

$$K_{r,*} = K_* V^T.$$

Consequence: the reduced-order optimal control can be computed as by-product in the model reduction process!

Similar result for LQG controller.

- Linear 2D heat equation with homogeneous Dirichlet boundary and point control/observation.
- FD discretization on uniform 150×150 grid.
- $n = 22,500$, $m = p = 1$, 10 shifts for ADI iterations.
- Convergence of large-scale matrix equation solvers:



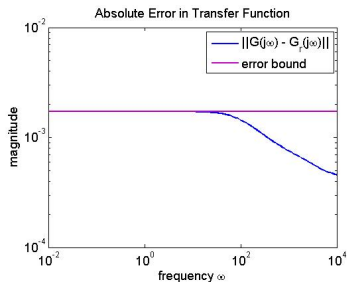
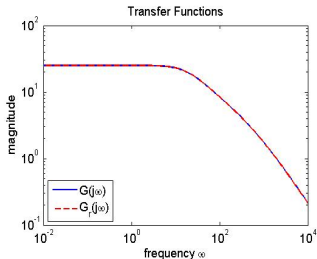
Performance of Newton's method for accuracy $\sim 1/n$

grid	unknowns	$\frac{\ \mathcal{R}(P)\ _F}{\ P\ _F}$	it. (ADI it.)	CPU (sec.)
8×8	2,080	$4.7\text{e-}7$	2 (8)	0.47
16×16	32,896	$1.6\text{e-}6$	2 (10)	0.49
32×32	524,800	$1.8\text{e-}5$	2 (11)	0.91
64×64	8,390,656	$1.8\text{e-}5$	3 (14)	7.98
128×128	134,225,920	$3.7\text{e-}6$	3 (19)	79.46

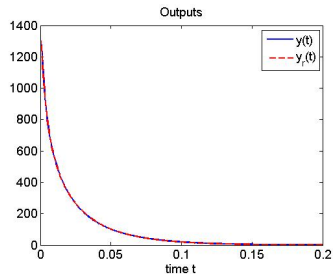
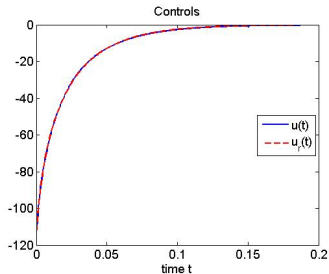
Here,

- Convection-diffusion equation,
- $m = 1$ input and $p = 2$ outputs,
- $Q = Q^T \in \mathbb{R}^{n \times n} \Rightarrow \frac{n(n+1)}{2}$ unknowns.

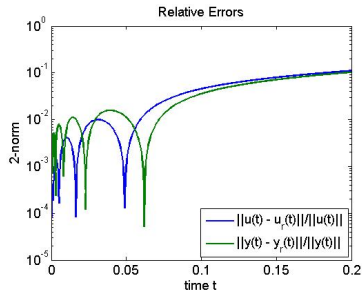
- Numerical ranks of Gramians are 31 and 26, respectively.
- Computed reduced-order model (BT): $r = 6$ ($\sigma_7 = 5.8 \cdot 10^{-4}$),
- BT error bound $\delta = 1.7 \cdot 10^{-3}$.



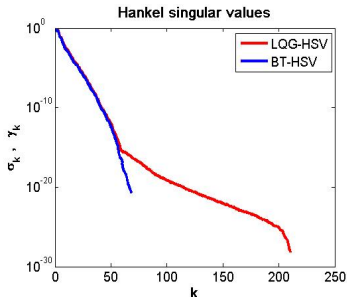
- Computed reduced-order model (BT): $r = 6$, BT error bound $\delta = 1.7 \cdot 10^{-3}$.
- Solve LQR problem: quadratic cost functional, solution is linear state feedback.
- Computed controls and outputs (implicit Euler):



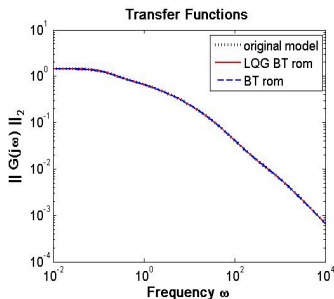
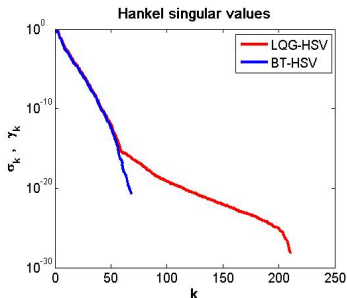
- Computed reduced-order model (BT): $r = 6$, BT error bound $\delta = 1.7 \cdot 10^{-3}$.
- Solve LQR problem: quadratic cost functional, solution is linear state feedback.
- Errors in controls and outputs:



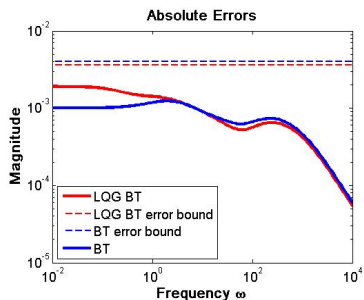
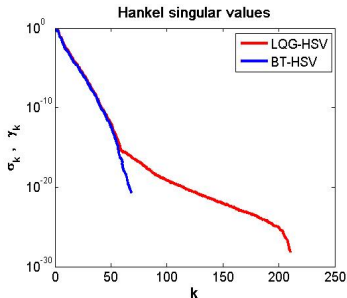
- Boundary control problem for 2D heat flow in copper on rectangular domain; control acts on two sides via Robins BC.
- FDM $\rightsquigarrow n = 4496$, $m = 2$; 4 sensor locations $\rightsquigarrow p = 4$.
- Numerical ranks of BT Gramians are 68 and 124, respectively, for LQG BT both have rank 210.
- Computed reduced-order model: $r = 10$.



- Boundary control problem for 2D heat flow in copper on rectangular domain; control acts on two sides via Robins BC.
- FDM $\rightsquigarrow n = 4496$, $m = 2$; 4 sensor locations $\rightsquigarrow p = 4$.
- Numerical ranks of BT Gramians are 68 and 124, respectively, for LQG BT both have rank 210.
- Computed reduced-order model: $r = 10$.



- Boundary control problem for 2D heat flow in copper on rectangular domain; control acts on two sides via Robins BC.
- FDM $\rightsquigarrow n = 4496$, $m = 2$; 4 sensor locations $\rightsquigarrow p = 4$.
- Numerical ranks of BT Gramians are 68 and 124, respectively, for LQG BT both have rank 210.
- Computed reduced-order model: $r = 10$.



BT is often criticized for its bias towards the input-output behavior of the system. But states can also be reconstructed using

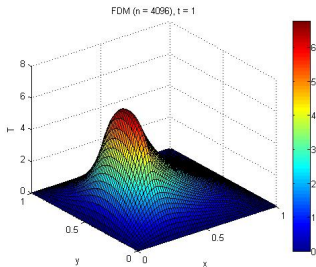
$$x(t) \approx Vx_r(t).$$

Example: 2D heat equation with localized heat source, 64×64 grid, $r = 6$ model by BT, simulation for $u(t) = 10 \cos(t)$.

BT is often criticized for its bias towards the input-output behavior of the system. But states can also be reconstructed using

$$x(t) \approx Vx_r(t).$$

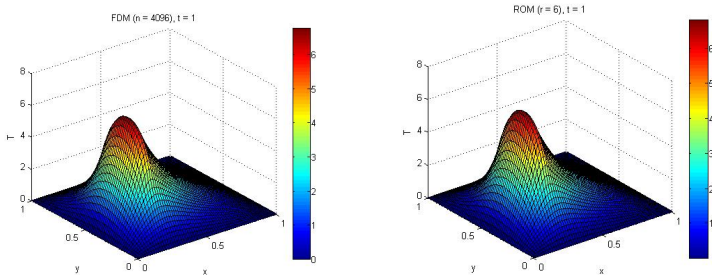
Example: 2D heat equation with localized heat source, 64×64 grid, $r = 6$ model by BT, simulation for $u(t) = 10 \cos(t)$.

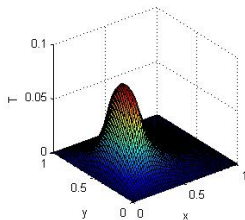
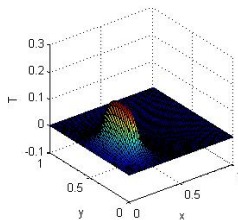
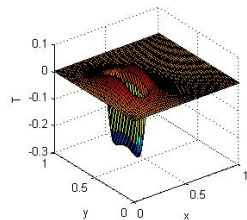
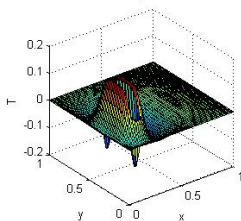
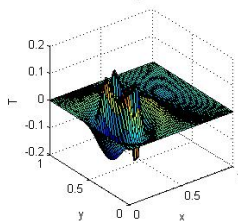
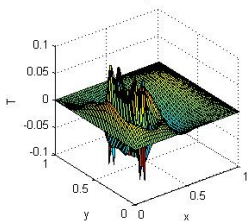


BT is often criticized for its bias towards the input-output behavior of the system. But states can also be reconstructed using

$$x(t) \approx Vx_r(t).$$

Example: 2D heat equation with localized heat source, 64×64 grid, $r = 6$ model by BT, simulation for $u(t) = 10 \cos(t)$.



BT mode v_1 ($n = 4096$)BT mode v_2 ($n = 4096$)BT mode v_3 ($n = 4096$)BT mode v_4 ($n = 4096$)BT mode v_5 ($n = 4096$)BT mode v_6 ($n = 4096$)

- BT (and LQG) BT perform well for model reduction of (as of yet, simple) parabolic PDE control problems.
- Robust control design can be based on LQG BT (see CURTAIN 2004).
- Need more numerical tests.
- Find implementations for other balancing schemes (H_∞ -/bounded real BT, ...).
- Open Problems:
 - Optimal combination of FEM and BT error estimates/bounds — use convergence of Hankel singular values for control of mesh refinement?
 - BT modes are intelligent ansatz functions for (Petrov-)Galerkin projection—how to exploit?
 - Application to nonlinear problems: for some semilinear problems, BT approaches seem to work well.

- BT (and LQG) BT perform well for model reduction of (as of yet, simple) parabolic PDE control problems.
- Robust control design can be based on LQG BT (see CURTAIN 2004).
- Need more numerical tests.
- Find implementations for other balancing schemes (H_∞ -/bounded real BT, ...).
- **Open Problems:**
 - Optimal combination of FEM and BT error estimates/bounds — use convergence of Hankel singular values for control of mesh refinement?
 - BT modes are intelligent ansatz functions for (Petrov-)Galerkin projection—how to exploit?
 - Application to nonlinear problems: for some semilinear problems, BT approaches seem to work well.

- BT (and LQG) BT perform well for model reduction of (as of yet, simple) parabolic PDE control problems.
- Robust control design can be based on LQG BT (see CURTAIN 2004).
- Need more numerical tests.
- Find implementations for other balancing schemes (H_∞ -/bounded real BT, ...).
- **Open Problems:**
 - Optimal combination of FEM and BT error estimates/bounds — use convergence of Hankel singular values for control of mesh refinement?
 - BT modes are intelligent ansatz functions for (Petrov-)Galerkin projection—how to exploit?
 - Application to nonlinear problems: for some semilinear problems, BT approaches seem to work well.

- BT (and LQG) BT perform well for model reduction of (as of yet, simple) parabolic PDE control problems.
- Robust control design can be based on LQG BT (see CURTAIN 2004).
- Need more numerical tests.
- Find implementations for other balancing schemes (H_∞ -/bounded real BT, ...).
- **Open Problems:**
 - Optimal combination of FEM and BT error estimates/bounds — use convergence of Hankel singular values for control of mesh refinement?
 - BT modes are intelligent ansatz functions for (Petrov-)Galerkin projection—how to exploit?
 - Application to nonlinear problems: for some semilinear problems, BT approaches seem to work well.

- BT (and LQG) BT perform well for model reduction of (as of yet, simple) parabolic PDE control problems.
- Robust control design can be based on LQG BT (see CURTAIN 2004).
- Need more numerical tests.
- Find implementations for other balancing schemes (H_∞ -/bounded real BT, ...).
- **Open Problems:**
 - Optimal combination of FEM and BT error estimates/bounds — use convergence of Hankel singular values for control of mesh refinement?
 - BT modes are intelligent ansatz functions for (Petrov-)Galerkin projection—how to exploit?
 - Application to nonlinear problems: for some semilinear problems, BT approaches seem to work well.

PDE Model
Reduction

Peter Benner

DPS

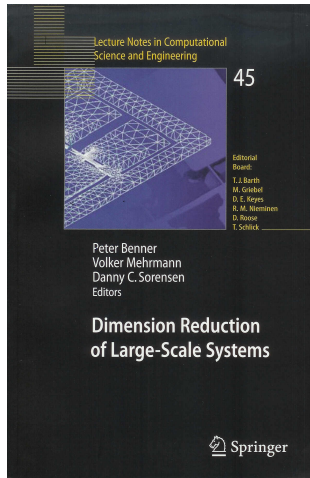
Model Reduction
Based on
Balancing

Large Matrix
Equations

LQR Problem

Numerical Results

Conclusions and
Open Problems



Thank you for your attention!