



MAX PLANCK INSTITUTE
FOR DYNAMICS OF COMPLEX
TECHNICAL SYSTEMS
MAGDEBURG



COMPUTATIONAL METHODS IN
SYSTEMS AND CONTROL THEORY

Riccati-Based Feedback Control of Nonlinear Unsteady PDEs

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Optimal Control

is used for the **optimization** of **dynamical processes**,
described by ordinary or partial differential equations.

This is achieved by minimizing a **cost functional**
(penalizing, e.g. energy consumption, deviation from reference trajectory),
such that a prescribed target
is reached **in given** or **minimal time**
whilst complying with given control and state constraints.



Let (x_*, u_*) solve $\min_{u \in \mathcal{U}_{ad}} J(x, u)$ **s.t.** $\dot{x}(t) = f(x(t), u(t))$.



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Fundamental observation

Optimized trajectory $x_*(t; u_*)$ and precomputed optimal control $u_*(t)$ will not be attainable in practice due to

- modeling errors and/or unmodeled dynamics,
- model uncertainties,
- external perturbations,
- measurement errors.



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Consequence: need **feedback control**

$$u(t) = u_*(t) + U(t, x(t) - x_*(t))$$

in order to attenuate perturbations/errors!



Example: Optimal control of a simple transport model

Burgers' equation:

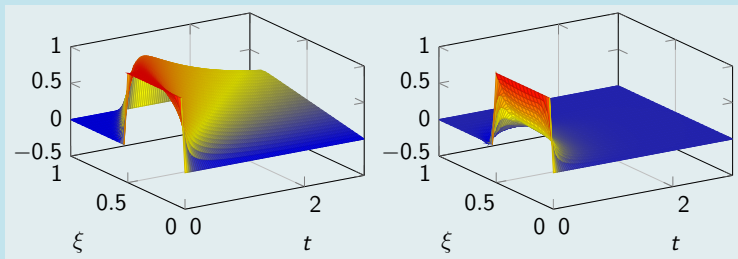
$$\begin{aligned}\partial_t x(t, \xi) &= \nu \partial_{\xi\xi} x(t, \xi) - x(t, \xi) \partial_{\xi} x(t, \xi) + B(\xi) u(t), \\ x(t, 0) &= x(t, 1) = 0, \quad x(0, \xi) = x_0(\xi), \quad \xi \in (0, 1), \\ y(t, \xi) &= C x(t, \xi).\end{aligned}$$



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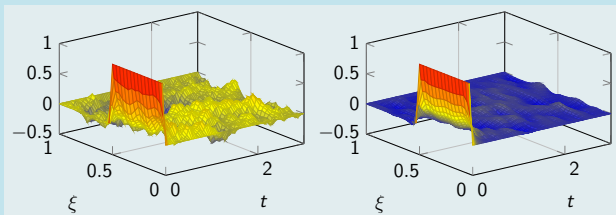


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Nonlinear control (here: MPC-LQG):

**Reduction of tracking error $\int_0^T \|x(t) - x_*(t)\|_2^2 dt$ by factor > 10 .**

[BENNER/GÖRNER, PAMM 2006]; [BENNER/GÖRNER/SAAK, Springer LNCSE 2006].



The Linear-Quadratic Regulator (LQR) Problem

Minimize $\mathcal{J}(u) = \frac{1}{2} \int_0^{\infty} (y^T Q y + u^T R u) dt$ for $u \in \mathcal{L}_2(0, \infty; \mathbb{R}^m)$,

subject to

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x(0) = x_0,$$

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Solution of finite-dimensional LQR problem: **feedback control**

$$u_*(t) = -B^T X_* x(t) =: -K_* x(t),$$

where $X_* = X_*^T \geq 0$ is unique **stabilizing**¹ solution of **algebraic Riccati equation (ARE)**

$$0 = \mathcal{R}(X) := C^T Q C + A^T X + X A - X B R^{-1} B^T X.$$

¹ X is stabilizing $\Leftrightarrow \Lambda(A - B B^T X) \subset \mathbb{C}^-$.



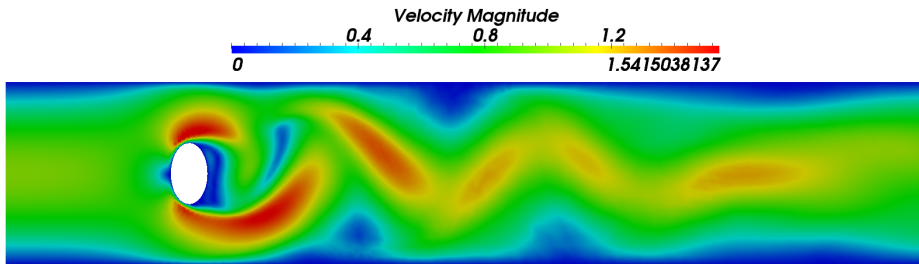
- **Physical transport** is one of the most fundamental dynamical processes in nature.
 - **Prediction** and **manipulation** of transport processes are important research topics, e.g., to
 - avoid stall — for stable and safe flight;
 - save energy (or increase attainable speed) by minimizing drag coefficient;
 - use fluid flow for optimal transport (e.g., in blood veins).
 - **Open-loop** controllers are widely used in various engineering fields.
→ **Not robust** regarding perturbation
 - Dynamical systems are often influenced via so called **distributed control**.
→ **Unfeasible** in many real-world areas
- ⇒ **Boundary feedback stabilization (closed-loop)**
should be used to increase robustness and feasibility.



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2. Feedback Stabilization for Index-2 DAE Systems
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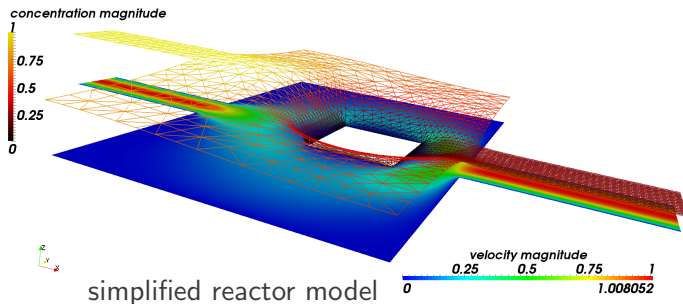
- Consider 2D flow problems described by **incompressible Navier–Stokes equations**.
- Riccati feedback approach requires the solution of an **algebraic Riccati equation**.
- Conservation of mass introduces a **divergence-freeness** condition \rightsquigarrow problems with mathematical basis of control design schemes.



Kármán vortex street



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- **Coupling** flow problems with a **scalar reaction-advection-diffusion equation**.





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¹This work started as part of the DFG SPP1253 “Optimization with PDEs” (2007–2013).



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Develop techniques to deal with complex-shifted multi-field flow systems.

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 - implicitly project on “hidden manifold”⇒ Nested iteration: solve large-scale sparse saddle point system
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- 6 Feedback control
 - include feedback into forward simulation within NAVIER
 - ⇒ closed-loop forward flow simulation

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Navier–Stokes Equations

$$\frac{\partial \vec{v}}{\partial t} - \frac{1}{\text{Re}} \Delta \vec{v} + (\vec{v} \cdot \nabla) \vec{v} + \nabla p = \vec{f}$$
$$\text{div } \vec{v} = 0$$

- defined for time $t \in (0, \infty)$ and space $\vec{x} \in \Omega \subset \mathbb{R}^2$ bounded with $\Gamma = \partial\Omega$
- + boundary and initial conditions
- initial boundary value problem with additional algebraic constraints



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$$\mathbf{u}(t) \in \mathbb{R}^{n_r}, \mathbf{y}(t) \in \mathbb{R}^{n_a}$$

$$\text{rank}(\hat{G}) = n_p$$

Linearize + Discretize \rightarrow Index-2 DAE

$$M \frac{d}{dt} \mathbf{v}(t) = A \mathbf{v}(t) + \hat{G} \mathbf{p}(t) + B \mathbf{u}(t)$$

$$0 = \hat{G}^T \mathbf{v}(t)$$

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$$M = M^T \succ 0$$

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Show that projection in [HEI/SOR/SUN '08] is discretized version of Leray projector in [RAY '06].

$$M \Pi^T = \Pi M \quad \wedge \quad \Pi^T \mathbf{v} = \mathbf{v}_{\text{div},0}$$

[Bänsch/B./SAAK/Stoll/WEICHELT '13,'15]



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$$\frac{\partial c(\vec{v})}{\partial t} - \frac{1}{\text{Re Sc}} \Delta c(\vec{v}) + (\vec{v} \cdot \nabla) c(\vec{v}) = 0$$

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Feedback Stabilization for Index-2 DAE Systems

— Physics of Multi-Field Flow —

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Extension to coupled flow case, i.e.,

$$\hat{\Pi} := \begin{bmatrix} \Pi & 0 \\ 0 & I \end{bmatrix} \wedge \begin{bmatrix} \Pi^T & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ \mathbf{c} \end{bmatrix} = \begin{bmatrix} \mathbf{v}_{\text{div},0} \\ \mathbf{c} \end{bmatrix}.$$

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Concentration Equation

$$\frac{\partial c(\vec{v})}{\partial t} - \frac{1}{\text{Re Sc}} \Delta c(\vec{v}) + (\vec{v} \cdot \nabla) c(\vec{v}) = 0$$

Linearize + Discretize \rightarrow Index-2 DAE

$$M \frac{d}{dt} \mathbf{x}(t) = A \mathbf{x}(t) + \hat{G} \mathbf{p}(t) + B \mathbf{u}(t)$$

$$0 = \hat{G}^T \mathbf{x}(t)$$

$$\mathbf{y}(t) = C \mathbf{x}(t)$$

Show that projection in [HEI/SOR/SUN '08] is discretized version of Leray projector in [RAY '06].

$$M \Pi^T = \Pi M \quad \wedge \quad \Pi^T \mathbf{v} = \mathbf{v}_{\text{div},0}$$

[Bänsch/B./SAAK/Stoll/WEICHELT '13,'15]

Extension to coupled flow case, i.e.,

$$\hat{\Pi} := \begin{bmatrix} \Pi & 0 \\ 0 & I \end{bmatrix} \wedge \begin{bmatrix} \Pi^T & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ \mathbf{c} \end{bmatrix} = \begin{bmatrix} \mathbf{v}_{\text{div},0} \\ \mathbf{c} \end{bmatrix}.$$

[BÄNSCH/B./SAAK/WEICHELT '14]



Helmholtz Decomposition

[GIRAULT/RAVIART '86]

■ Splitting:

$$(L^2(\Omega))^2 = \mathbf{H}(\operatorname{div}, 0) \perp \mathbf{H}(\operatorname{div}, 0)^\perp$$

Divergence-free: $\mathbf{H}(\operatorname{div}, 0) := \{\vec{v} \in (L^2(\Omega))^2 \mid \operatorname{div} \vec{v} = 0, \vec{v} \cdot \vec{n}|_\Gamma = 0\}$

Curl-free: $\mathbf{H}(\operatorname{div}, 0)^\perp = \{\nabla p \mid p \in H^1(\Omega)\}$



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Leray Projector P

This splitting is equivalent to $\vec{v} = \vec{v}_{\operatorname{div},0} + \nabla p$, where $\vec{v}_{\operatorname{div},0}$ and p fulfill

$$\vec{v}_{\operatorname{div},0} + \nabla p = \vec{v} \quad \text{in } \Omega,$$

$$\operatorname{div} \vec{v}_{\operatorname{div},0} = 0 \quad \text{in } \Omega,$$

$$\vec{v}_{\operatorname{div},0} \cdot \vec{n} = 0 \quad \text{on } \Gamma.$$

$P : (L^2(\Omega))^2 \rightarrow \mathbf{H}(\operatorname{div}, 0)$ with $P : \vec{v} \mapsto \vec{v}_{\operatorname{div},0}$.



Projection Method

[HEINKENSCHLOSS/SORENSEN/SUN '08]

- Index reduction for Lyapunov-solver.
- Projector:

$$\Pi^T := I_{n_v} - M_v^{-1} G (G^T M_v^{-1} G)^{-1} G^T.$$



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$$\Pi^T := I_{n_v} - M_v^{-1} G (G^T M_v^{-1} G)^{-1} G^T.$$

Recall $P : \vec{v} \mapsto \vec{w}$:

$$\begin{aligned} \vec{w} + \nabla p &= \vec{v}, \\ \operatorname{div} \vec{w} &= 0 \end{aligned} \quad \Rightarrow \quad \begin{bmatrix} M_v & G \\ G^T & 0 \end{bmatrix} \begin{bmatrix} \mathbf{w} \\ \mathbf{p} \end{bmatrix} = \begin{bmatrix} M_v \mathbf{v} \\ 0 \end{bmatrix}$$

$$\mathbf{p} = (G^T M_v^{-1} G)^{-1} G^T \mathbf{v}$$

$$\mathbf{w} = (I_{n_v} - M_v^{-1} G (G^T M_v^{-1} G)^{-1} G^T) \mathbf{v}$$



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Leray vs. Π^T

$$\begin{aligned} \vec{w} &= P(\vec{v}), \\ 0 &= \operatorname{div} \vec{w} \end{aligned} \quad \Rightarrow \quad \begin{aligned} \mathbf{w} &= \Pi^T \mathbf{v}, \\ 0 &= G^T \mathbf{w} \end{aligned}$$



Minimize

$$\mathcal{J}(\mathbf{y}, \mathbf{u}) = \frac{1}{2} \int_0^\infty \lambda^2 \|\mathbf{y}\|^2 + \|\mathbf{u}\|^2 dt$$

subject to

$$\hat{\Theta}_r^T M \hat{\Theta}_r \frac{d}{dt} \tilde{\mathbf{x}}(t) = \hat{\Theta}_r^T A \hat{\Theta}_r \tilde{\mathbf{x}}(t) + \hat{\Theta}_r^T B \mathbf{u}(t)$$

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with $\hat{\Pi} = \hat{\Theta}_l \hat{\Theta}_r^T$ such that $\hat{\Theta}_r^T \hat{\Theta}_l = I \in \mathbb{R}^{(n-n_p) \times (n-n_p)}$ and $\tilde{\mathbf{x}} = \hat{\Theta}_l^T \mathbf{x}$.



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with $\mathcal{M} = \mathcal{M}^T \succ 0$.



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Riccati Based Feedback Approach

- Optimal control: $\mathbf{u}(t) = -\mathcal{K} \tilde{\mathbf{x}}(t)$, with feedback: $\mathcal{K} = \mathcal{B}^T \mathcal{X} \mathcal{M}$, where \mathcal{X} is the solution of the generalized continuous-time algebraic Riccati equation (GCARE)

$$\mathcal{R}(\mathcal{X}) = \lambda^2 \mathcal{C}^T \mathcal{C} + \mathcal{A}^T \mathcal{X} \mathcal{M} + \mathcal{M} \mathcal{X} \mathcal{A} - \mathcal{M} \mathcal{X} \mathcal{B} \mathcal{B}^T \mathcal{X} \mathcal{M} = 0.$$



Feedback Stabilization for Index-2 DAE Systems

— Nested Iteration without Projection —

Determine $\mathcal{X} = \mathcal{X}^T \succeq 0$ such that $\mathcal{R}(\mathcal{X}) = \mathcal{C}^T \mathcal{C} + \mathcal{A}^T \mathcal{X} \mathcal{M} + \mathcal{M} \mathcal{X} \mathcal{A} - \mathcal{M} \mathcal{X} \mathcal{B} \mathcal{B}^T \mathcal{X} \mathcal{M} = 0$.



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Kleinman–Newton method



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Step $m + 1$: Solve the Lyapunov equation

$$(\mathcal{A} - \mathcal{B} \mathcal{K}^{(m)})^T \mathcal{X}^{(m+1)} \mathcal{M} + \mathcal{M} \mathcal{X}^{(m+1)} (\mathcal{A} - \mathcal{B} \mathcal{K}^{(m)}) = -(\mathcal{W}^{(m)})^T \mathcal{W}^{(m)} \quad (1)$$

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Kleinman–Newton method

low-rank ADI method



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Step ℓ : Solve the projected and shifted linear system

$$(\mathcal{A} - \mathcal{B} \mathcal{K}^{(m)} + q_\ell \mathcal{M})^T \mathcal{V}_\ell = \mathcal{Y} \quad (2)$$

Kleinman–Newton method

low-rank ADI method



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Replace (2) and solve instead the saddle point system (SPS)

$$\begin{bmatrix} A^T - (K^{(m)})^T B^T + q_\ell M & \hat{G} \\ \hat{G}^T & 0 \end{bmatrix} \begin{bmatrix} \mathcal{V}_\ell \\ * \end{bmatrix} = \begin{bmatrix} \mathcal{Y} \\ 0 \end{bmatrix}$$

for different ADI shifts $q_\ell \in \mathbb{C}^-$ for a couple of rhs \mathcal{Y} .

Kleinman–Newton method

low-rank ADI method

linear solver



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(using *Sherman–Morrison–Woodbury* formula)

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Kleinman–Newton method

low-rank ADI method

linear solver



Theorem

[B./Heinkenschloss/Saak/Weichelt '16]

- assume $(\mathbf{A}, \mathbf{B}; \mathbf{M})$ stabilizable, $(\mathbf{C}, \mathbf{A}; \mathbf{M})$ detectable
- $\Rightarrow \exists$ unique, symmetric solution $\mathbf{X}^{(*)} = \widehat{\Theta}_r \mathcal{X}^{(*)} \widehat{\Theta}_r^T$ with $\mathcal{R}(\mathcal{X}^{(*)}) = 0$ that stabilizes

$$\left(\begin{bmatrix} \mathbf{A} - \mathbf{B}\mathbf{B}^T \mathbf{X}^{(*)} \mathbf{M} & \widehat{\mathbf{G}} \\ \widehat{\mathbf{G}}^T & 0 \end{bmatrix}, \begin{bmatrix} \mathbf{M} & 0 \\ 0 & 0 \end{bmatrix} \right)$$

- for $\{\mathbf{X}^{(k)}\}_{k=0}^{\infty}$ defined by $\mathbf{X}^{(k)} := \widehat{\Theta}_r \mathcal{X}^{(k)} \widehat{\Theta}_r^T$, (1), and $\mathbf{X}^{(0)}$ symmetric with $(\mathbf{A} - \mathbf{B}(\mathbf{K}^{(0)})^T, \mathbf{M})$ stable, it holds that, for $k \geq 1$,

$$\mathbf{X}^{(1)} \succeq \mathbf{X}^{(2)} \succeq \dots \succeq \mathbf{X}^{(k)} \succeq 0 \quad \text{and} \quad \lim_{k \rightarrow \infty} \mathbf{X}^{(k)} = \mathbf{X}^{(*)}$$

- $\exists 0 < \tilde{\kappa} < \infty$ such that, for $k \geq 1$,

$$\|\mathbf{X}^{(k+1)} - \mathbf{X}^{(*)}\|_F \leq \tilde{\kappa} \|\mathbf{X}^{(k)} - \mathbf{X}^{(*)}\|_F^2$$



Additional Contributions

[Bänsch/B./Saak/Weichelt '15,'16]

- Suitable approximation framework for Raymond's projected boundary control input.
- Proposed method directly iterates on the feedback matrix $K \in \mathbb{R}^{n \times n_r}$.
- Initial feedback for index-2 DAE systems using a special eigenvalue shifting technique.
- Improved ADI shift computation for index-2 DAE systems (Penzl- and projection shifts).



Additional Contributions

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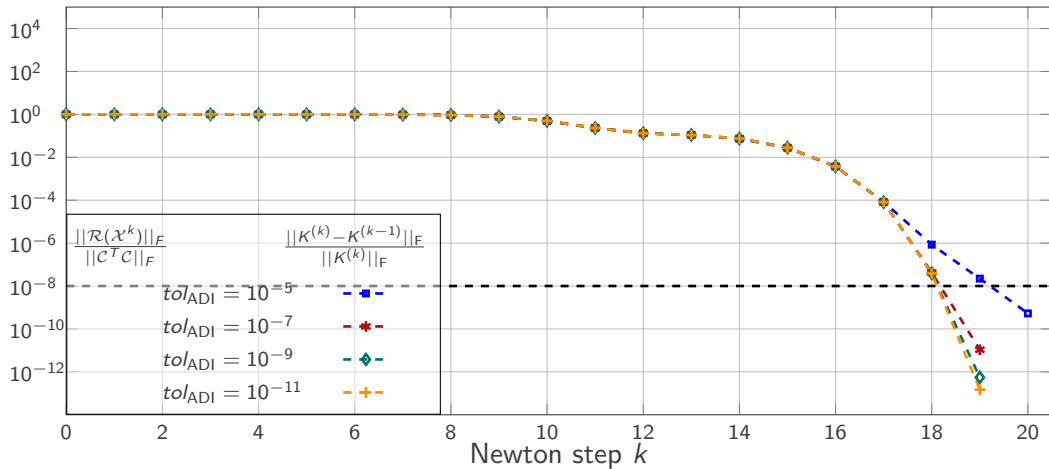
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Problems up to here

- Determination of suitable stopping criteria/tolerances.
- Computation of projected residuals is very costly ($\approx 10\times$ ADI step).
 \Rightarrow use relative change of feedback matrix [B./LI/PENZL '08]

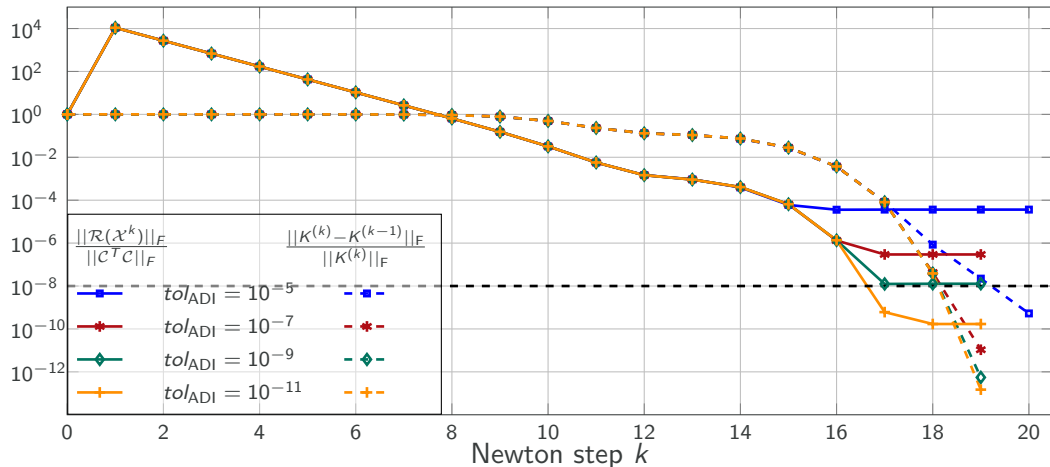


NSE scenario: $\text{Re} = 500$, $n = 5468$, $\lambda = 10^2$, $\text{tol}_{\text{Newton}} = 10^{-8}$





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1. Introduction
2. Feedback Stabilization for Index-2 DAE Systems
3. Accelerated Solution of Riccati Equations
4. Conclusions

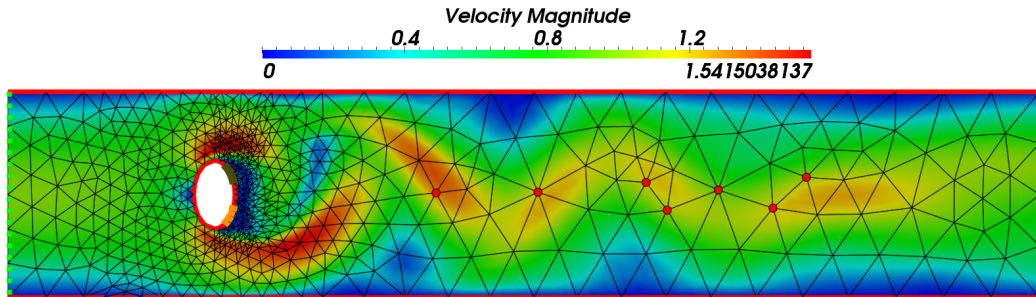


- Coefficients of GCARE are large-scale matrices (resulting from FE discretization).
- Quadratic system matrices A , $M = M^T \in \mathbb{R}^{n \times n}$ are sparse.

$$\mathcal{R}(X) = C^T C + A^T X M + M X A - M X B B^T X M$$



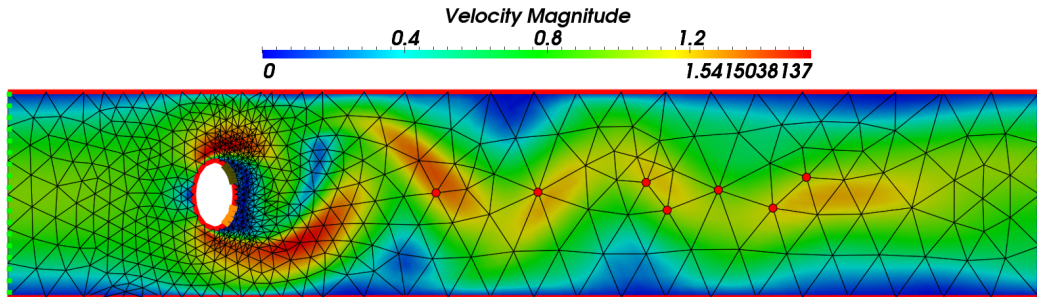
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Kármán vortex street



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- Unique stabilizing solution $X \in \mathbb{R}^{n \times n}$ is symmetric, positive-semidefinite, but dense [LANCASTER/RODMAN '95], [B./HEINKENSCHLOSS/SAAK/WEICHELT '16].

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- Singular values of X decay rapidly [GRASEDYCK '04], [B./BUJANOVIĆ '16]
 $\Rightarrow X = ZZ^T$ exists, with $Z \in \mathbb{R}^{n \times m}$, $n_r + n_a < m \ll n$.

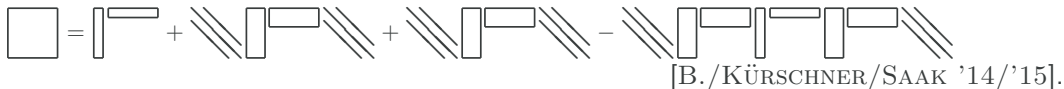
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- Residual is of low rank; $R(ZZ^T) = WW^T$, $W \in \mathbb{R}^{n \times k}$, $k \leq 2n_r + n_a \ll n$

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- **extension to index-2 DAE case “straight forward”**

**Theorem****[B./Heinkenschloss/Saak/Weichelt '16]**

Set $\tau_k \in (0, 1)$ and assume: $(\mathcal{A}, \mathcal{B}; \mathcal{M})$ stabilizable, $(\mathcal{C}, \mathcal{A}; \mathcal{M})$ detectable, and $\exists \tilde{\mathcal{X}}^{(k+1)} \succeq 0 \forall k$ that solves

$$(\mathcal{A} - \mathcal{B}\mathcal{K}^{(k)})^T \tilde{\mathcal{X}}^{(k+1)} \mathcal{M} + \mathcal{M} \tilde{\mathcal{X}}^{(k+1)} (\mathcal{A} - \mathcal{B}\mathcal{K}^{(k)}) = -\mathcal{C}^T \mathcal{C} - (\mathcal{K}^{(k)})^T \mathcal{K}^{(k)} + \mathcal{L}^{(k+1)}$$

such that

$$\|\mathcal{L}^{(k+1)}\|_F \leq \tau_k \|\mathcal{R}(\mathcal{X}^{(k)})\|_F.$$

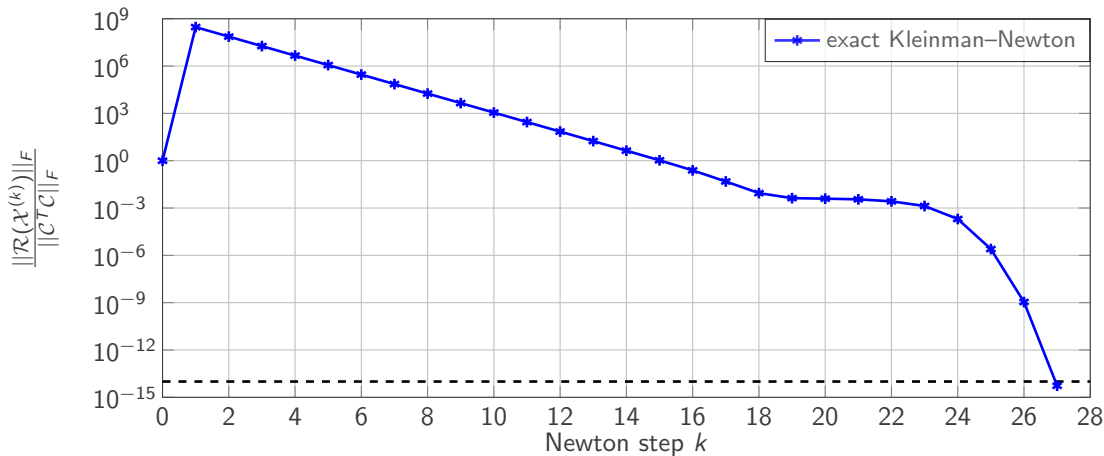
Find $\xi_k \in (0, 1]$ such that $\|\mathcal{R}(\mathcal{X}^{(k)} + \xi_k \mathcal{S}^{(k)})\|_F \leq (1 - \xi_k \alpha) \|\mathcal{R}(\mathcal{X}^{(k)})\|_F$ and set

$$\mathcal{X}^{(k+1)} = (1 - \xi_k) \mathcal{X}^{(k)} + \xi_k \tilde{\mathcal{X}}^{(k+1)}.$$

- 1 **IF** $\xi_k \geq \xi_{\min} > 0 \forall k \Rightarrow \|\mathcal{R}(\mathcal{X}^{(k)})\|_F \rightarrow 0$.
- 2 **IF** $\mathcal{X}^{(k)} \succeq 0$, and $(\mathcal{A} - \mathcal{B}\mathcal{B}^T \mathcal{X}^{(k)}, \mathcal{M})$ stable for $k \geq K > 0 \Rightarrow \mathcal{X}^{(k)} \rightarrow \mathcal{X}^{(*)}$
 $(\mathcal{X}^{(*)} \succeq 0$ the unique stabilizing solution).



NSE scenario: $Re = 500$, Level 1, $\lambda = 10^4$, $tol_{\text{Newton}} = 10^{-14}$

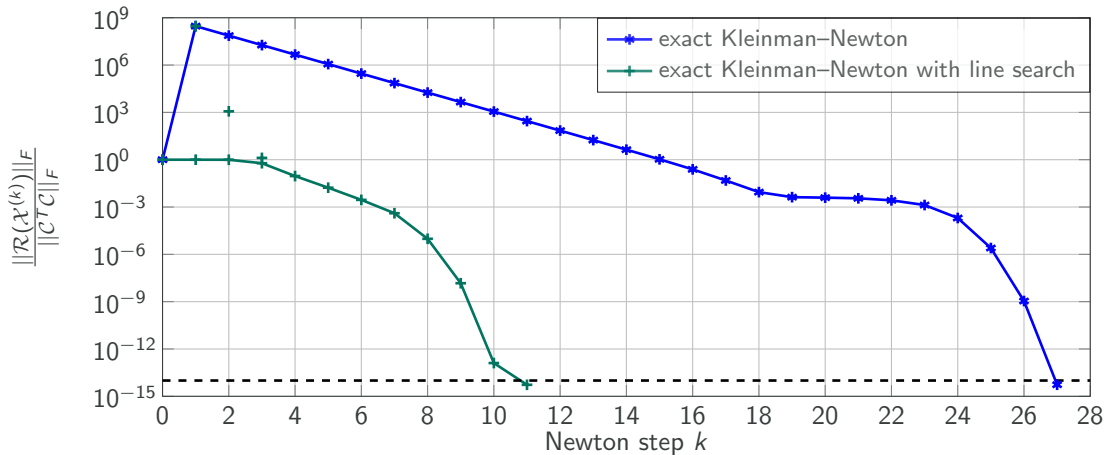




Accelerated Solution of Riccati Equations

— Numerical Examples —

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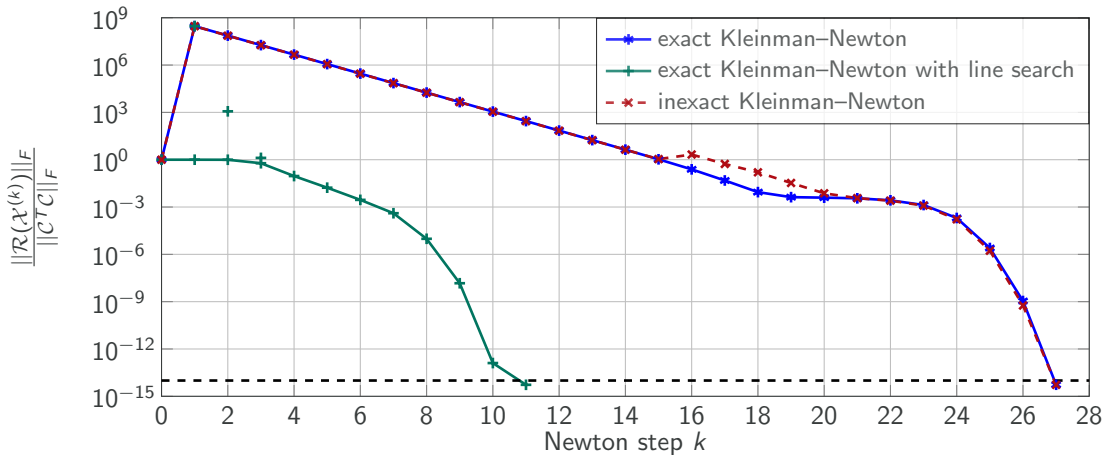




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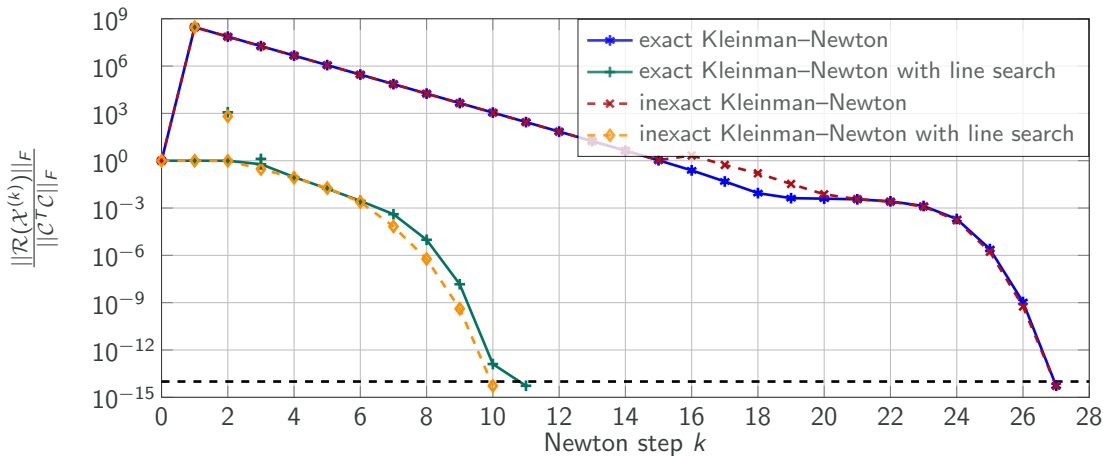




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$\#ADI$	3185	1351	852	549
$t_{\text{Newt-ADI}}$	1304.769	540.984	331.871	222.295
t_{shift}	29.998	12.568	7.370	5.507
t_{LS}	—		—	
t_{total}	1334.767	553.581	339.241	227.824

Table: Numbers of steps and timings in seconds.



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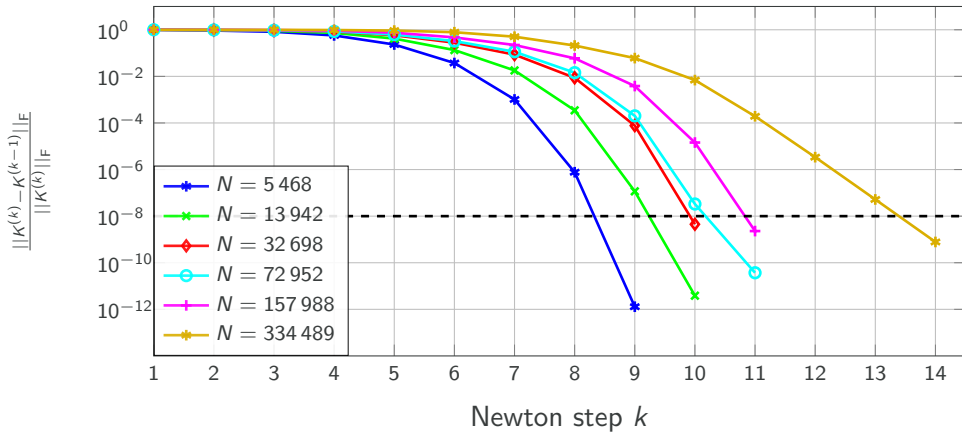
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Accelerated Solution of Riccati Equations Feedback Stabilization for Index-2 DAE systems

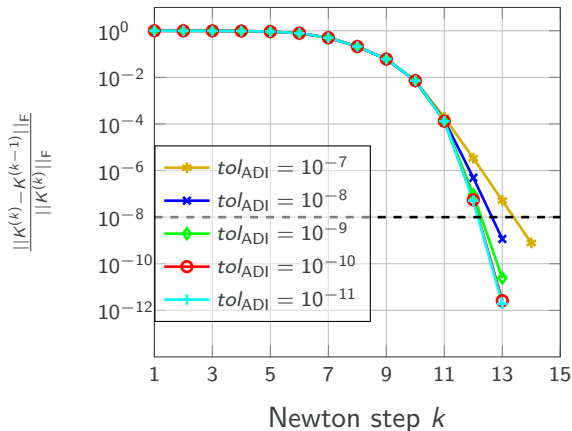
NSE scenario: $\text{Re} = 500$, $\text{tol}_{\text{ADI}} = 10^{-7}$, $\text{tol}_{\text{Newton}} = 10^{-8}$





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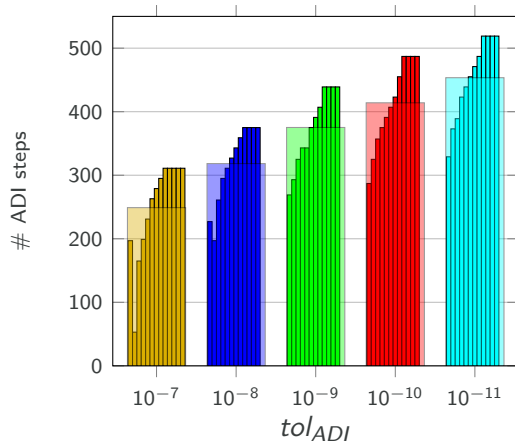
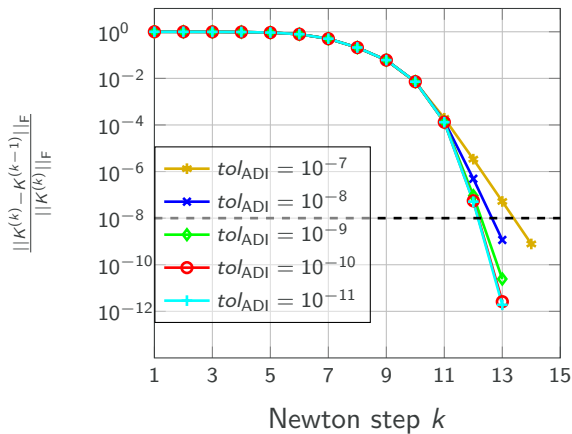
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Main Contributions

- Analyzed **Riccati-based feedback** for **scalar** and **vector-valued transport** problems.
- Wide-spread usability tailored for standard **inf-sup stable finite element** discretizations.
- Established **specially tailored Kleinman–Newton-ADI** that **avoids explicit projections**.
- **Suitable preconditioners** for multi-field flow problems have been developed.
- **Ongoing research** in similar areas has been **incorporated**.
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⇒ Showed **overall usability** of new approach by a **closed-loop forward simulation**.



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