

Model Reduction to Invariant Manifolds

Overview on the Direct Parameterisation of Invariant Manifolds

Methodology

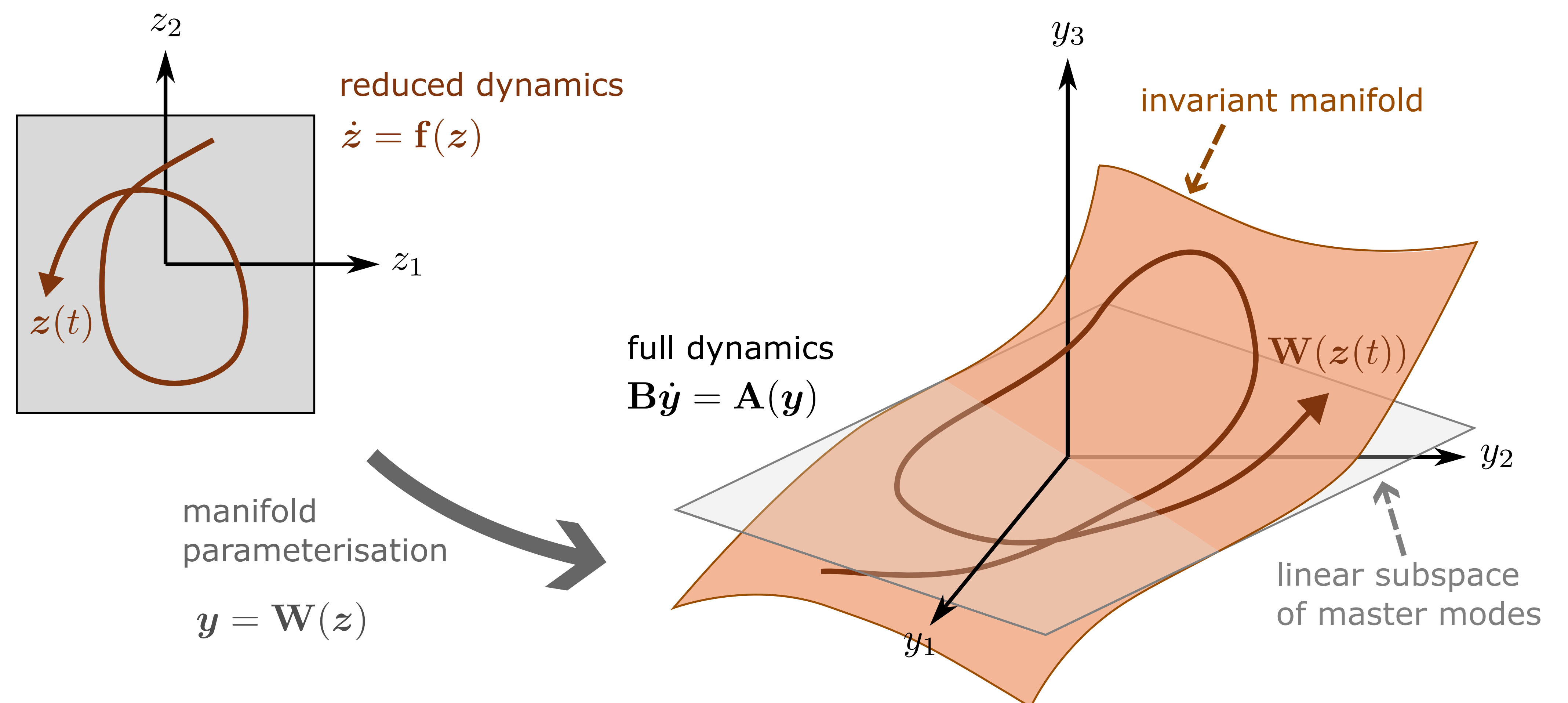
The full-order model is an N -dimensional autonomous DAE: $\mathbf{B}\dot{\mathbf{y}} = \mathbf{A}(\mathbf{y})$, with equilibrium at the origin. To construct a reduced-order model of dimension $n \ll N$, we seek an ODE $\dot{\mathbf{z}} = \mathbf{f}(\mathbf{z})$ and mapping $\mathbf{y} = \mathbf{W}(\mathbf{z})$ that preserve the system's essential dynamics near the equilibrium. Directly solving the resulting functional equation, $\mathbf{B} \nabla \mathbf{W} \cdot \mathbf{f} = \mathbf{A} \circ \mathbf{W}$, is still intractable. Hence, we assume power series expansions for \mathbf{A} , \mathbf{W} and \mathbf{f} . So, the coefficients can be determined recursively for each monomial $\mathbf{z}^{\mathbf{p}} = z_1^{p_1} z_2^{p_2} \dots z_n^{p_n}$ via the corresponding homological equation.

Adaptable to:

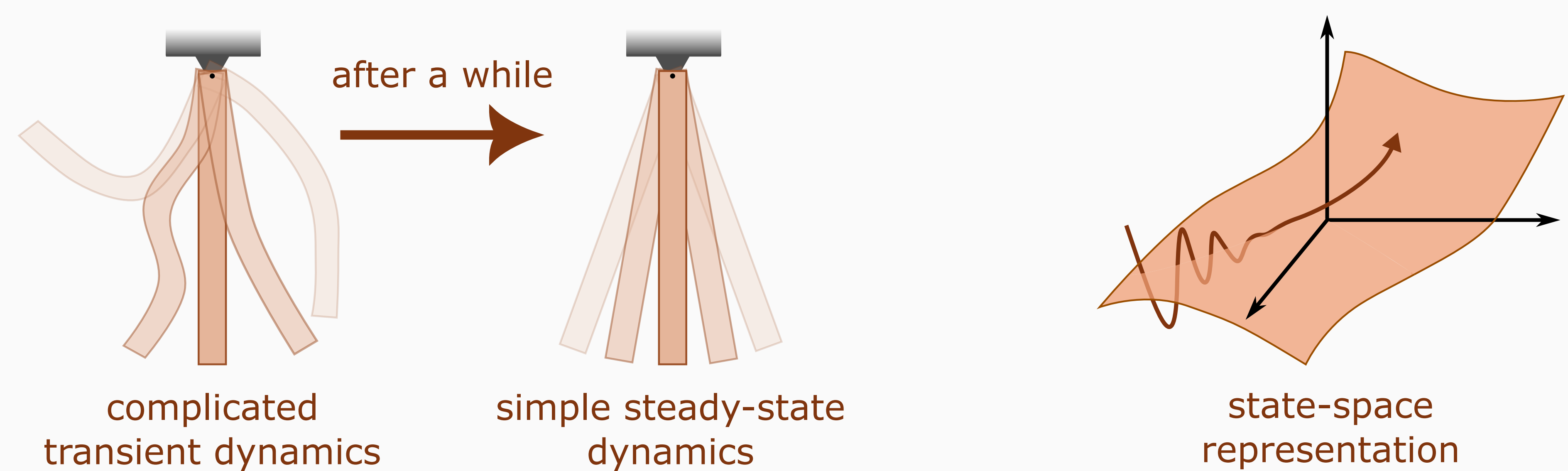
- Mechanical systems
- Smooth forcing
- Algebraic constraints
- Varying parameters
- Retain variables of the full model in the ROM



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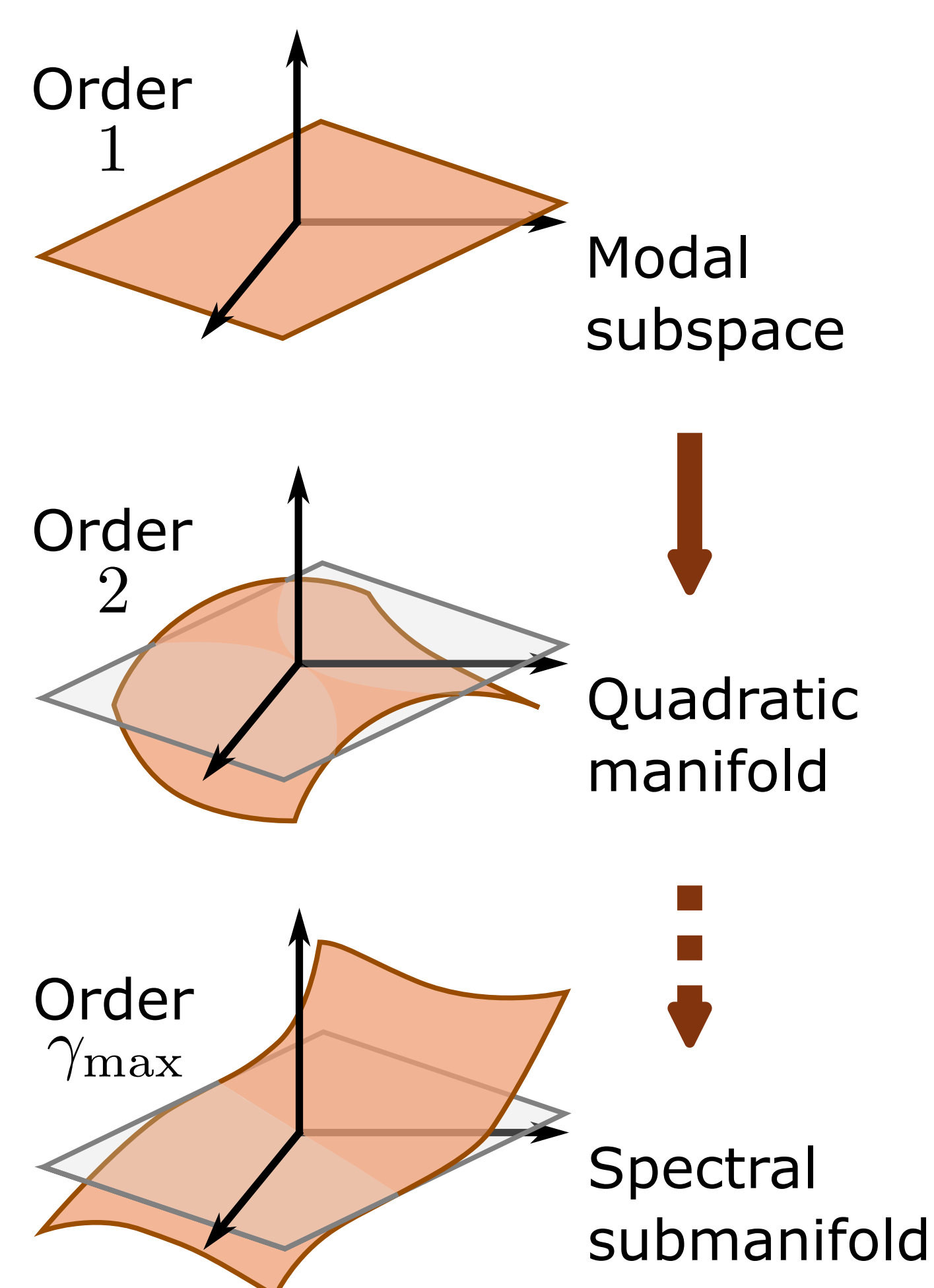


Slow and Attracting Invariant Manifold



The system quickly tends to states inside the invariant manifold that has slow dynamics.

Inserting the ROM in the full dynamics yields the invariance equation: $\mathbf{B} \nabla \mathbf{W} \cdot \mathbf{f} = \mathbf{A} \circ \mathbf{W}$.



$$\mathbf{A}(\mathbf{y}) = \sum \mathbf{A}_\alpha \mathbf{y}^\alpha, \quad \mathbf{W}(\mathbf{z}) = \sum \mathbf{W}_\sigma \mathbf{z}^\sigma, \quad \mathbf{f}(\mathbf{z}) = \sum \mathbf{f}_\nu \mathbf{z}^\nu$$

$\mathbf{y}^\alpha = y_1^{\alpha_1} y_2^{\alpha_2} \dots y_N^{\alpha_N}$

Find master eigenmodes, i.e. order 1 monomials. $\mathbf{B} \mathbf{W}_1 \mathbf{f}_1 = \mathbf{A}_1 \mathbf{W}_1 \rightsquigarrow [\lambda_k \mathbf{B} - \mathbf{A}_1] \mathbf{W}_{e_k} = \mathbf{0}$

Solve all monomials \mathbf{p} of order $|\mathbf{p}| = \gamma$. $\mathbf{B} \mathbf{W}_1 \mathbf{f}_\mathbf{p} + [(\lambda \cdot \mathbf{p}) \mathbf{B} - \mathbf{A}_1] \mathbf{W}_\mathbf{p} = \text{RHS}(\mathbf{A}_{\leq |\mathbf{p}|}, \mathbf{W}_{< |\mathbf{p}|}, \mathbf{f}_{< |\mathbf{p}|})$

$\gamma \leftarrow \gamma + 1$

Reference

Vizzaccaro, A., Gobat, G., Frangi, A. et al. Direct parametrisation of invariant manifolds for non-autonomous forced systems including superharmonic resonances. Nonlinear Dyn 112, 6255–6290 (2024).