



Void fraction contours: (a) ROM with 20 POD modes, (b) ROM with 40 POD modes, (c) FOM

Constrained POD

Linear Problem

First-order wave equation

 $u_t + cu_x = 0, \quad x \in [0, 1], \quad c > 0$

with initial condition $u(x,0) = f(x) \ge 0$. Approximate u(x,t) using POD method

$$u(x,t) \approx \sum_{i=1}^{m} a_i(t)\phi_i(x)$$

such that

$$\dot{a}_i\phi_i + ca_i\phi_i' = 0$$

Apply Galerkin projection

$$\int_0^1 \dot{a}_i \phi_i \phi_j dx + \int_0^1 c a_i \phi'_i \phi_j dx = 0$$

reduces due to orthogonality of POD basis functions to

$$\dot{a}_j + c\left(\int_0^1 \phi_i' \phi_j dx\right) a_i = 0$$

or in vectorial form

$$\underline{\dot{a}} + \underline{B}\underline{a} = \underline{0}$$



constrained ROM; m=4, N=100

where $\underline{a} \in \mathbb{R}^m, \mathbf{B} \in \mathbb{R}^{m \times m}$ and $\mathbf{B}_{ij} = c\left(\int_0^1 \phi'_i \phi_j dx\right)$. Using an implicit time integration scheme

$$(\mathbf{I} + \Delta t \ \mathbf{B})\underline{a}^{n+1} - \underline{a}^n = \underline{0}, \quad \underline{a}^n := \underline{a}(t^n)$$

or

 $Ca^{n+1} - \underline{a}^n = \underline{0}$

Karush-Kuhn-Tucker Condition

Because of the initial condition, $u \ge 0$ always. Using Karush-Kuhn-Tucker condition, the non-negativity requirement is

$$\underline{\lambda}^T \mathbf{\Phi} \underline{a}^{n+1} \ge 0$$

 $\mathbf{\Phi} = [\phi_1 \dots \phi_m], \, \mathbf{\Phi} \in \mathbb{R}^{N \times m}$ - matrix of POD modes N - number of spatial points $\underline{\lambda}$ - vector of Lagrange multipliers, $\underline{\lambda} \in \mathbb{R}^N$. Minimize the functional

$$J = ||\boldsymbol{C}\underline{a}^{n+1} - \underline{a}^{n}||^{2} + \underline{\lambda}^{T}\boldsymbol{\Phi}\underline{a}^{n+1}$$

which requires that

$$J_{\underline{a}^{n+1}} = 2C\underline{a}^{n+1} - 2\underline{a}^n + \Phi^T\underline{\lambda} = 0$$
$$J_{\underline{\lambda}} = \Phi\underline{a}^{n+1} = 0$$

Obtain time coefficients and Lagrange multipliers from

$$\begin{bmatrix} 2C & \Phi^T \\ \Phi & \underline{0} \end{bmatrix} \left\{ \begin{array}{c} \underline{a}^{n+1} \\ \underline{\lambda} \end{array} \right\} = \left\{ \begin{array}{c} 2\underline{a}^n \\ \underline{0} \end{array} \right\}$$



Terms of Differential Entropy Inequality

Assume $f(x) = x^2$ and introduce 0 wo errors in the model: 1. $f(x) = x^2$ replaced by $x^2 - 10^{-4}$;

2. POD basis functions perturbed by 10^{-4} .

Nonlinear Problem

Burgers equation

 $u_t + uu_x = 0, \quad x \in [0, 1]$

Using the POD approximation and Galerkin projection yields

$$\dot{a}_k + a_i a_j G_{ijk} = 0, \quad i, j, k = 1, m$$
 (1)

where $G_{ijk} = \int_0^1 \phi_j \phi'_i \phi_k dx$. For two POD modes, that is, m=2, the discretized form of (1) becomes:

$$\begin{bmatrix} 1 + a_i^n G_{i11}\Delta t & a_i^n G_{i21}\Delta t \\ a_i^n G_{i12}\Delta t & 1 + a_i^n G_{i22}\Delta t \end{bmatrix} \begin{cases} a_1^{n+1} \\ a_2^{n+1} \end{cases} = \begin{cases} a_1^n \\ a_2^n \end{cases}$$
$$\mathcal{C}_{n\ell} \underline{a}^{n+1} - \underline{a}^n = \underline{0}$$
$$\mathcal{C}_{n\ell} = \begin{bmatrix} 1 + a_i^n G_{i11}\Delta t & a_i^n G_{i21}\Delta t \\ a_i^n G_{i12}\Delta t & 1 + a_i^n G_{i22}\Delta t \end{bmatrix}$$

Constrain time coefficients of gas void fraction such that the POD reconstructed gas void fraction, $\epsilon \in [0.38, 1]$.