Radial basis function methods with hybrid kernels applied to control problems

Webinar "Control in Times of Crisis" Instituto de matemáticas, UNAM

Jorge Zavaleta Sánchez

December 2020



Outline

1 Introduction

2 RBFs and hybrid kernels

3 Control problems
Optimal control problem
Null controllability of the Stokes equation

4 Conclusions and future work

Outline



2 RBFs and hyped kerne

3 Control prok m

ollability of the Stokes equation

Jorge Zavaleta (IM-UNAM)

Radial basis functions (RBF) are highly effective meshfree methods for the solution of PDEs problems. These methods can be divided into global and local techniques and have been applied to several fields, including:

- Convection-diffusion, Chandhini (2007), Stevens (2009),
- Naiver-Stokes, Chinchapatnam (2009),
- atmospheric global electric circuit, Bayona (2010),
- shallow water simulation, Flyer (2012),
- reaction-diffusion on surfaces, Shankar (2015),
- time-domain elastic wave propagation in 2D isotropic media, Buhmann (2015),
- heat flow, Buhmann (2017), among others.

Control problems

Within the context of the RBF theory, few works address the solution to these problems:

- Optimal control
 - Pearson*. Poisson Global collocation methods.
 - We[†]. **Poisson** and **convection-diffusion** Local RBF methods with extended precision.
 - Guan, Wang, Zhu. Elliptic PDEs. Global collocation methods.
- Controllabillity
 - Breton, González Casanova, Montoya[‡]. Stokes Global collocation and local methods.

^{*}Pearson, "A radial basis function method for solving PDE-constrained optimization problems", Num. Alg. 64-3 (2013).

[†]González Casanova, Gout, Zavaleta, "Radial basis function methods for optimal control of the convection-diffusion equation: A numerical study", *Eng. Anal. Bound. Elem. 108 (2019)*.

[‡]Breton, González Casanova, Montoya, "RBF collocation and hybrid–LHI methods for Stokes systems and its application to controllability problems", *J. Comput. Appl. Math., Accepted, (2020).*

Funciones de base radial

RBFs methods have the following advantages and limitations:

- They are meshfree methods (scattered data in R^d, able to handle complex boundaries, reduce numerical complexity).
- Exponential convergence for some kerneles (*high order*).
- Gram matrix have the same structure for all \mathbb{R}^d (easy to program).
- Exponential convergence implies exponential increase of the condition number (uncertainty principle).
 - Extended precision (Kansa, Shaback).
 - Polyharmonic splines + polynomials (Bayona).
 - Hybrid Kernels (Mishra).

In this talk, we are going to give some insight into RBF methods with hybrid kernels.

We are going to give some examples of their application to the numerical solution of control problems, specifically:

- Distributed optimal control problems.
- Null controllability of Stokes equation.

Outline

1 Introduction

2 RBFs and hybrid kernels

3 Control prokins

4

Radial basis functions

• Let $\mathcal{X} = \{\mathbf{x}_k\}_{k=1}^n \subset \mathcal{D} \subset \mathbb{R}^d$. An RBF interpolant is defined by

$$\sigma(\mathbf{x}) = \sum_{k=1}^{n} \lambda_k \phi(r(\mathbf{x} - \mathbf{x}_k)) + \sum_{\ell=1}^{m} \gamma_\ell p_\ell(\mathbf{x}),$$

with $r := r(\mathbf{x}) = ||\mathbf{x}||$ the euclidean norm \mathbb{R}^d , $\phi : [0, \infty) \to \mathbb{R}$ a RBF. Also we could have $\Phi(\mathbf{x}) = \phi(||\mathbf{x}||)$.

Imposing the conditions

$$\sigma(\mathbf{x}_k) = f_k, \qquad (\text{interpolation})$$
$$\sum_{k=1}^n \lambda_k p_\ell(\mathbf{x}_k) = 0, \ \ell = 1, \dots, m, \qquad (\text{moment})$$

We get the algebraic system

$$A\boldsymbol{\omega} = \begin{pmatrix} G & P \\ P^T & O \end{pmatrix} \begin{pmatrix} \boldsymbol{\lambda} \\ \boldsymbol{\gamma} \end{pmatrix} = \begin{pmatrix} \boldsymbol{f} \\ \boldsymbol{0} \end{pmatrix} = \boldsymbol{b}.$$

Radial basis functions

Type of basis function	Radial function $\phi(r)$
Polyharmonic splines (PHS)	
Radial powers (Odd)	$r^{2\alpha-1}, 0 < \alpha \in \mathbb{N}$
Thin plate spline (Even)	$r^{2lpha}\log r 0$
Gaussian (GA)	$e^{-(\varepsilon r)^2}$
Multiquadric (MQ)	$\sqrt{(\varepsilon r)^2 + 1}$
Inverse multiquadric (IMQ)	$\frac{1}{\sqrt{(\varepsilon r)^2 + 1}}$
RBF with compact support	several formulas

 ε is the shape parameter

Radial basis functions



Figure: Effect of the shape parameter on a Gaussian kernel

Radial basis functions

The following table, was taken from Koupaei et al.[§], and shows a review of the proposed strategies to find an "optimal" shape parameter.

Table 2 Some approaches about shape parameter of RBF.						
Authors	The shape parameter	Year				
Hardy [1]	c = 0.815d, $d = \frac{1}{N} \sum_{i=1}^{N} d_i$, d_i is the distance between the <i>i</i> th data point and its nearest neighbor	1971				
Franke [2]	$c = 1.25 \frac{D}{\sqrt{N}}$ D is the smallest of the diameter of circle containing all data points	1982				
Wahba [5]	He introduced Generalized cross validation (GCV)	1990				
Carlson and Foley [6]	This method uses RMS error to determine c parameter	1991				
Stein [7]	The method maximizes the likelihood function	1999				
Wang and Liu [8]	On the optimal shape parameters of radial basis functions used for 2-D mesh-less methods was proposed in this paper	2002				
Afiatdoust and	They proposed the genetic algorithm to determine good variable shape parameters of RBF for the solution of	2014				
Esmaeilbeigi [9]	ODE equations					
Uddin [10]	The author extended Rippa's algorithm for selecting good values of shape parameter c in solving time-	2014				
	dependent partial differential equations using radial basis functions					
Biazar and Hosami [11]	A new algorithm is suggested to obtain a valid interval in variable shape parameter of RBF	2016				

Figure: Strategies to find an "optimal" shape parameter

[§]Koupaei et al., "Finding a good shape parameter of RBF to solve PDEs based on the particle swarm optimization algorithm", Alex. Eng. J. 57 (2018).

Hybrid kernels

Mishra et al.[¶] introduced hybrid kernels (HK) which are a combination of Gaussian kernels (GA) with radial powers (odd PHS), namely

$$\Phi_{H}(\boldsymbol{x}) = \Phi_{H}(\boldsymbol{x};\varepsilon,\gamma) = e^{-(\varepsilon \|\boldsymbol{x}\|)^{2}} + \gamma \|\boldsymbol{x}\|^{2\alpha-1}$$

- The Gaussian component contribute to attain exponential convergence
- while the polyharmonic part control the stability, namely the grow of the condition number, of the scheme.

[¶]Mishra et al., "Hybrid Gaussian-cubic radial basis functions for scattered data interpolation", *Comput. Geosci. 22-5 (2018)*.

Hybrid kernels

Theorem

Suppose $\Phi : \mathbb{R}^d \to \mathbb{C}$ is continuous, slowly increasing, and possesses a generalized Fourier transform $\hat{\Phi}$ of order m, which is continuous on $\mathbb{R}^d \setminus \{0\}$. Then Φ is conditionally positive definite of order m if and only if $\hat{\Phi}$ is nonnegative and nonvanishing.

Theorem (G-C, Zavaleta (2020))

The function $\Phi_H(\mathbf{x}) = \Phi_G(\mathbf{x}) + \gamma \Phi_{PH}(\mathbf{x})$, where $\gamma \in (0, 1)$; $\Phi_G(\mathbf{x}) = \exp^{-a||\mathbf{x}||^2} \Phi_{PH}(\mathbf{x}) = ||\mathbf{x}||^b$, b >, $b \notin 2\mathbb{N}$, has the generalized Fourier transform

$$\hat{\Phi}_{H}(\omega) = \frac{1}{(\sqrt{2}a)^{2}} \exp^{-\frac{\|\omega\|^{2}}{4a^{2}}} + \gamma \frac{2^{b+d/2}(d+b)/2)}{\Gamma(-b/2)} \|\omega\|_{2}^{-b-d}, \quad \omega \neq 0$$

which is nonnegative and nonvanishing.

Hybrid kernels

Problem

How to choose parameters ε and γ in such a way that there is a balance between accuracy and conditioning?

Consider $\mathcal{D} \subset \mathbb{R}^d$, $\mathcal{X} = \{\mathbf{x}_k\}_{k=1}^n$ in \mathcal{D} , and a scaled domain \mathcal{D}_h , defined as

$$\mathcal{D}_h = \{ \mathbf{y} \colon \mathbf{y} = h\mathbf{x} \text{ for } \mathbf{x} \in \mathcal{D} \text{ and } \mathbf{0} < h \in \mathbb{R} \}.$$

where h is a scale factor.

We define the following interpolant for $\mathcal{Y} = \{\mathbf{y}_k\}_{k=1}^n$ (with $\mathbf{y}_k = h\mathbf{x}_k \ \forall k$) in \mathcal{D}_h using hybrid kernels

$$\widehat{\sigma}(\mathbf{y}) = \sum_{k=1}^{n} \widehat{\lambda}_k \Phi_H(\mathbf{y} - \mathbf{y}_k; \widehat{\varepsilon}, \widehat{\gamma})$$

Hybrid kernels

Setting $\hat{\gamma}=1$ and $\hat{\varepsilon}$ free, we consider:

$$\widehat{\sigma}(\mathbf{y}) = \sum_{k=1}^{n} \widehat{\lambda}_{k} \Phi_{H}(\mathbf{y} - \mathbf{y}_{k}; \widehat{\varepsilon}, 1)$$
(1)

What we want to do is characterize the interpolant σ given by (2)

$$\sigma(\mathbf{x}) = \sum_{k=1}^{n} \lambda_k \Phi_H(\mathbf{x} - \mathbf{x}_k; \varepsilon, \gamma)$$
(2)

through $\hat{\sigma}$ given by (1).

Hybrid kernels

Proposition (G-C, Zavaleta (2020))

Let σ be the interpolant defined in \mathcal{D} over \mathcal{X} given in (2) and $\hat{\sigma}$ the interpolant defined in \mathcal{D}_h over \mathcal{Y} given in (1). Assume that

$$h = \frac{2\alpha - 1}{\sqrt{\gamma}}, \quad \hat{\varepsilon} = \frac{\varepsilon}{\frac{2\alpha - 1}{\sqrt{\gamma}}} \quad y \quad \lambda_k = \hat{\lambda}_k \forall \ k = 1, \dots, n,$$

then

$$\hat{\sigma}(\mathbf{y}) = \sigma(\mathbf{x})$$

for $\mathbf{x} \in \mathcal{D}$ and $\mathbf{y} = h\mathbf{x} \in \mathcal{D}_h$.

Moreover, if $A_{\Phi_H(\cdot;\varepsilon,\gamma),\mathcal{X}}$ and $A_{\Phi_H(\cdot;\varepsilon,1),\mathcal{Y}}$ are the corresponding Gram matrices of using (2) and (1), it holds that

$$\kappa(A_{\Phi_{H}(\cdot;\varepsilon,\gamma),\mathcal{X}}) = \kappa(A_{\Phi_{H}(\cdot;\hat{\varepsilon},1),\mathcal{Y}})$$

Hybrid kernels

Conjecture (Zavaleta (2020))

Let $\mathcal{X} = \{\mathbf{x}_k\}_{k=1}^n \subset \mathcal{D} \subset \mathbb{R}^2$ and consider the interpolant

$$\sigma(\mathbf{x}) = \sum_{k=1}^{n} \lambda_k \Phi_H(\mathbf{x} - \mathbf{x}_k; \varepsilon, \gamma) = \sum_{k=1}^{n} \lambda_k \left(e^{-(\varepsilon \|\mathbf{x} - \mathbf{x}_k\|)^2} + \gamma \|\mathbf{x} - \mathbf{x}_k\|^{2\alpha - 1} \right)$$

Then, for some ω_n , which depends on n, if we take

$$\varepsilon = \frac{\sqrt[2\alpha-1]{\frac{n}{\omega_n}}}{R_{\mathcal{X}}}$$

where $R_{\mathcal{X}}$ is the radii of the of the smallest disk enclosing \mathcal{X} , there are constants $c_1, c_2 \in \mathbb{R}$, such that for all $\gamma < c_1$, we have $\kappa(A) < c_2$ and the approximation error is acceptable.

Hybrid kernels

Theorem (G-C, Zavaleta (2020))

For the interpolation with $\Phi_H(\mathbf{x})$ the condition number of the interpolation matrix can be bounded by

$$\kappa (A_{\Phi_{H,\mathcal{X}}}) = \frac{\lambda_{max}(A_{\Phi_{H,\mathcal{X}}})}{\lambda_{min}(A_{\Phi_{H,\mathcal{X}}})}$$
$$\leq \frac{C_{\Phi_{H}}h_{\mathcal{X},\mathcal{D}}^{-d}}{C_{d}(2a)^{-d/2}\exp^{-M_{d}^{2}/(q_{\mathcal{X}}^{2}a)}q_{\mathcal{X}}^{-d} + \gamma C_{d}C_{b}(2M_{d})^{-d-b}q_{\mathcal{X}}^{b}}$$

where $C_{\Phi_H} = \Phi_H(0)$; $\gamma \in (0, 1)$, *n* the total number of nodes, $h_{\mathcal{X}, \mathcal{D}}$ is the fill distance and $q_{\mathcal{X}}$ the separation distance and for any $M_d > 0$ satisfying

$$M_d \geq \frac{6.38d}{q_{\mathcal{X}}}.$$

Outline

1 Introduction

2 RBFs and hypyd kei

3 Control problems • Optimal control problem

Null controllability of the Stokes equation

We are interested in finding the solution to the following distributed optimal control problem

$$\min_{y,u} \mathcal{J}_{\beta}(y,u) = \min_{y,u} \frac{1}{2} \|y - \hat{y}\|_{L^{2}(\Omega)}^{2} + \frac{\beta}{2} \|u\|_{L^{2}(\Omega)}^{2}$$

s. t.
$$\mathcal{E}y = u$$
 in Ω , $\mathcal{B}y = g$ on $\partial \Omega$

Incorporating PDE constraints by means of Lagrange multipliers (Lagrangian formulation),

$$\mathcal{L}(y, u, p_1, p_2) = \mathcal{J}_{eta}(y, u) + \int_{\Omega} (\mathcal{E}y - u) p_1 + \int_{\partial \Omega} (\mathcal{B}y - g) p_2$$

Taking Frechet derivative we obtain the following Euler-Lagrange equations

$$\begin{aligned} \mathcal{E}y &= u & \text{ in } \Omega \\ \mathcal{B}y &= g & \text{ over } \partial\Omega \end{aligned} \qquad \begin{array}{c} \beta \mathcal{E}^* u &= \hat{y} - y & \text{ in } \Omega \\ u &= 0 & \text{ over } \partial\Omega \end{aligned}$$

Within the context of the RBF theory, there are few works that address the solution of this problem:

- Pearson. Poisson Global collocation methods.
- We. Poisson and convection-diffusion Local RBF methods with extended precision.

The methods that have been used to solve the equations were:

- Global asymmetric collocation (MQ,GA,**HK**).
- Local methods.
 - Local asymmetric method with differential quadrature LAM-DQ (MQ,GA).
 - Local asymmetric applied twice LAM-LAM (MQ,GA).
 - Radial basis-finite difference FBR-DF (PHS + poly,HK,HK + poly)

$$\mathcal{E}y|_{\mathbf{x}_k} \approx \sum_{j=1}^{n^{(k)}} w_j y_j, \quad y_j = y(\mathbf{x}_j).$$

Numerical results

Consider the Poisson control problem,

$$-\bigtriangleup y = u, \quad -\beta \bigtriangleup u = \hat{y} - y \quad \text{in } \Omega$$
$$y = g, \qquad u = 0 \qquad \text{on } \partial \Omega$$
$$\hat{y} = \sin \pi x_1 \sin \pi x_2$$

$$g = 0$$

with exact solution given by

$$y_{\beta}(x_1, x_2) = \frac{1}{1 + 4\beta(\pi)^4} \sin \pi x_1 \sin \pi x_2$$
$$u_{\beta}(x_1, x_2) = \frac{2\pi^2}{1 + 4\beta(\pi)^4} \sin \pi x_1 \sin \pi x_2$$

Numerical results

Method	ε/p	RE_y	RE_{u}	κ
АС НК	7.5/-	7.35e-6	4.32E-4	1.83E14
AC HK+poly	7.5/7	2.06e-7	7.52e-6	3.73E14
FBR-DF PHS+poly	-/7	1.49E-9	1.31e-7	6.46E12
FBR-DF HK	_/_	5.28E-6	5.09e-4	2.90E14
FBR-DF HK+poly	-/6	4.35E-9	2.81E-7	3.17E14

Table: Comparison with RBF-FD for $\beta = 10^{-6}$ and $n^{(k)} = 50$ for the local systems. Using RBF-FD with PHS+poly $\Phi_{PH} + p \ p \in \mathcal{P}_8(\mathbb{R}^2)$, with HK Φ_H and with HK + poly $\Phi_H + p \ p \in \mathcal{P}_8(\mathbb{R}^2)$, in all cases $\gamma = 10^{-8}$ and ε is variable for each local system calculated with $\varepsilon_k = \frac{\sqrt[3]{n^{(k)}}}{4.0846 \cdot R_{D_k}}$. In all cases n = 622.

Mathematical formulation of the problem

The velocity vector *y* and pressure *p* is model via the time dependent **Stokes** equations:

$\mathbf{y}_t - \mu \Delta y + \nabla p = \mathbf{v} 1_\omega$	in	<i>Q</i> ,
$ abla \cdot \mathbf{y} = 0$	in	Q,
$\mathbf{y}=0$	on	Σ,
$\textbf{y}(\cdot,0)=\textbf{y}_0(\cdot)$	in	Q,

with $\Omega \subset \mathbb{R}^d$ and $\omega \subset \Omega$, $Q = \Omega \times (0, T)$ and $\Sigma = \partial \Omega \times (0, T)$.

Given $\mathbf{y}_0 \in H$ we want to find a control $\mathbf{v} = \mathbf{v}(\mathbf{y}_0) \in L^2(0, T; L^2(\omega)^N)$ with $v_j \equiv 0$ for some $j \in \{1, \ldots, N\}$ such that \mathbf{y} is the solution of the time dependent Stokes equations and:

$$\mathbf{y}(\cdot, T) = 0$$
 in Ω .

where: $H := \{ \mathbf{u} \in L^2(\Omega)^N : \nabla \cdot \mathbf{u} = 0 \text{ in } \Omega; \mathbf{u} \cdot \mathbf{n} = 0 \text{ on } \partial \Omega \}$

Theoretical description

Let T > 0 and $\omega \subset \Omega$ a (small) nonempty open subset which is the control domain and $Q := \Omega \times (0, T)$.

• For $y_0 \in H$, we consider the cost functional J defined by

$$J(\mathbf{v}) := \frac{1}{2} \iint_{\omega \times (0,T)} |\mathbf{v}|^2 \, dx \, dt + \frac{1}{2c_1} \|\mathbf{y}(.,T)\|_{L^2(\Omega)}^2 \, dx + \frac{1}{2c_2} \iint_{\omega \times (0,T)} |v_j|^2 \, dx \, dt$$

To calculate the gradient we introduce the Lagrangian formulation defined by: $\mathcal{L} : [H_0^1(\Omega)^2]^2 \times [L_0^2(\Omega)]^2 \times L^2(Q)^2 \to \mathbb{R}$

$$\begin{split} \mathcal{L}(\mathbf{y},\mathbf{w},q,p,\mathbf{v}) &:= \quad \frac{1}{2} \iint_{\substack{\omega \times (0,T) \\ \quad \omega \times (0,T)}} |\mathbf{v}|^2 \, dx \, dt + \frac{1}{2c_1} \|\mathbf{y}(.,T)\|_{L^2(\Omega)}^2 \, dx + \frac{1}{2c_2} \iint_{\substack{\omega \times (0,T) \\ \quad \omega \times (0,T)}} |\mathbf{y}_t \cdot \mathbf{w} + \nabla y \cdot \nabla \mathbf{w} - div(\mathbf{w})p - div(\mathbf{w})q \, dx \, dt \\ \quad - \iint_{\substack{\Omega \\ \quad \omega \times (0,T)}} \mathbf{v} \cdot \mathbf{w} \, dx \, dt + \int_{\Omega} (\mathbf{y}(\cdot,0) - \mathbf{y}_0) \cdot \mathbf{w}(\cdot,0) \, dx. \end{split}$$

where y is solution of the Stokes system, c_1, c_2 are arbitrary positive numbers associated respectively to the final condition $\mathbf{y}(\cdot, T) = 0$ and the internal control.

Adjoint problem and Frechet derivative

It is easy to verify that the Fréchet derivate of J with respect to **v** is:

$$\frac{\partial J}{\partial \mathbf{v}}(\mathbf{v}) = v_i - w_i \text{ if } i \neq j \text{ and } \frac{\partial J}{\partial \mathbf{v}}(\mathbf{v}) = \frac{1}{2c_2}v_j - w_j, \text{ in } \omega \times (0, T).$$

where $\mathbf{w} \in V$ is the solution of the **adjoint system** of Stokes equations:

$$\begin{cases}
-\mathbf{w}_t - \nabla \cdot D\mathbf{w} + \nabla q = 0 & \text{in } Q, \\
\nabla \cdot \mathbf{w} = 0 & \text{in } Q, \\
\mathbf{w} = 0 & \text{on } \Sigma, \\
\mathbf{w}(\cdot, T) = -\frac{1}{c_1}\mathbf{y}(\cdot, T) & \text{in } \Omega,
\end{cases}$$

Numerical solution of the control problem:

Using the conjugate gradient method and LHI Div-free-Hybrid RBF techniques for the Stokes and the adjoint systems we are able to numerical optimized the cost function J.

Numerical results

Wendland^{||} provided the basis for a new discretization scheme for Stokes equations using analytically divergence-free approximation spaces.

- It works in infinite dimensional spaces (Native Spaces), and can produce exponential order approximations.
- Avoid saddle point problems for speed and pressure.
- Use a discretization space for velocity and pressure simultaneously.
- This allows a collocation meshfree method to be used to approximate the PDE solution using positive defined divergence-free matrix-valued kernels.

$$\boldsymbol{\phi}_{Div} = \nabla \times \Delta \times \phi = \{-\Delta I + \nabla \nabla^{\mathsf{T}}\}\phi$$

Wendland, "Divergence-free kernel methods for approximating the Stokes problem", SIAM J. Numer. Anal. 47-4 (2009).

Numerical results



Figure: L^2 -norm square solution of the velocity field (as a function of time) for the approximate control problem with controls $\mathbf{v} = \mathbf{0}$ (black), $\mathbf{v} = (v_1, v_2)$ (pink), $\mathbf{v} = (v_1, 0)$ (red) and $\mathbf{v} = (0, v_2)$ (blue) with Navier-slip boundary condition. LHI-RBF hybrid kernel, with parameters $\gamma_1 = 1\text{E-3}$, $\gamma_2 = 1\text{E-8}$, $\varepsilon_1 = 1.0$, $\varepsilon_2 = 5\text{E-10}$.

Numerical results



Figure: L^2 -norm square solution of the velocity field (as a function of time) for the approximate control problem with controls $\mathbf{v} = \mathbf{0}$ (black), $\mathbf{v} = (v_1, v_2)$ (pink), $\mathbf{v} = (v_1, 0)$ (red) and $\mathbf{v} = (0, v_2)$ (blue) with Navier-slip boundary condition. FEM

Outline

1 Introduction

2 RBFs and hypod kernel

3 Control prok m

4 Conclusions and future work

Conclusions and future work

- The application of RBFs methods to the solution of test control problems has showed good results, and gives the possibility to extend them to other control problems.
- No LBB or inf/sup condition is necessary. Exponential convergence can be obtained for smooth solutions.
- Navier-slip boundary conditions can be easily incorporated to complex boundaries.
- Also, during the study of the numerical solution of control problems we gave some theoretical and practical insight of how can we apply these methods to these problems.
- Work is in progress to solve the local exact controllability of the Navier-Stokes equation by these methods.

Thank you for your attention