



Numerical Solution of Eigenvalue Problems Arising in the Analysis of Disc Brake Squeal

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Mathematics for key technologies



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Introduction



Numerical Linear algebra, Model reduction.



Adaptive Finite Elements for evp



Conclusions



- ▷ Key technologies require **Modeling, Simulation, and Optimization (MSO)** of complex dynamical systems.
- ▷ Modeling, analysis, numerics, control and optimization techniques **should go hand in hand**.
- ▷ The quantification of errors and uncertainties is lagging behind.
- ▷ **Are we able to solve problems in industrial practice?**
- ▷ **Do we have a rigorous mathematical background?**
- ▷ **Can we analyze errors, uncertainties?**
- ▷ **Can we put this into mathematical software?**

Numerical Linear Algebra is a key factor in this.



Model based approach

Interdisciplinary project with car manufacturers + SMEs

Supported by German Minist. of Economics via AIF foundation.

University: N. Gräbner, U. von Wagner, TU Berlin, Mechanics,
N. Hoffmann, TU Hamburg-Harburg, Mechanics,
S. Quraishi, C. Schröder, TU Berlin Mathematics.

Goals:

- ▷ Develop **model of brake system with all effects** that may cause squeal. (Friction, circulatory, gyroscopic effects, etc).
- ▷ **Simulate** brake behavior for **many different parameters** (disk speed, material and geometry parameters).
- ▷ **Lin. Alg. tasks: Detection of instability, model reduction, solution of large scale parametric eigenvalue problems.**
- ▷ **Passive (optimization) and active (control) remedies.**
- ▷ **Future: Stability/bifurcation analysis for a parameter region.**

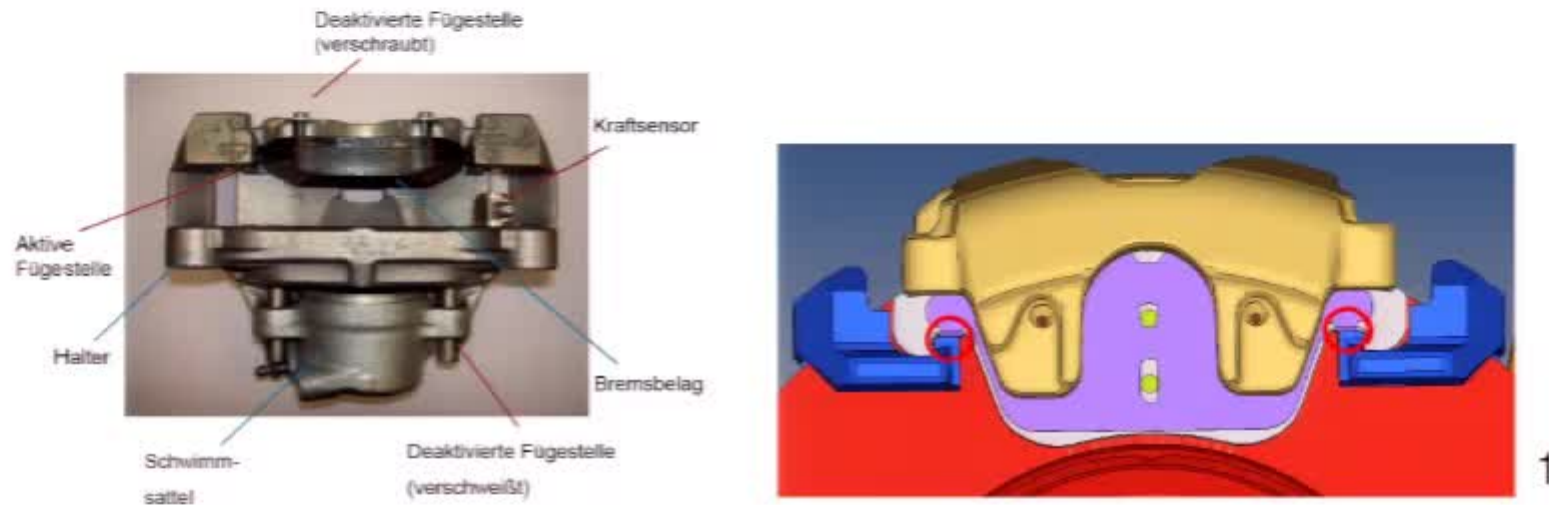
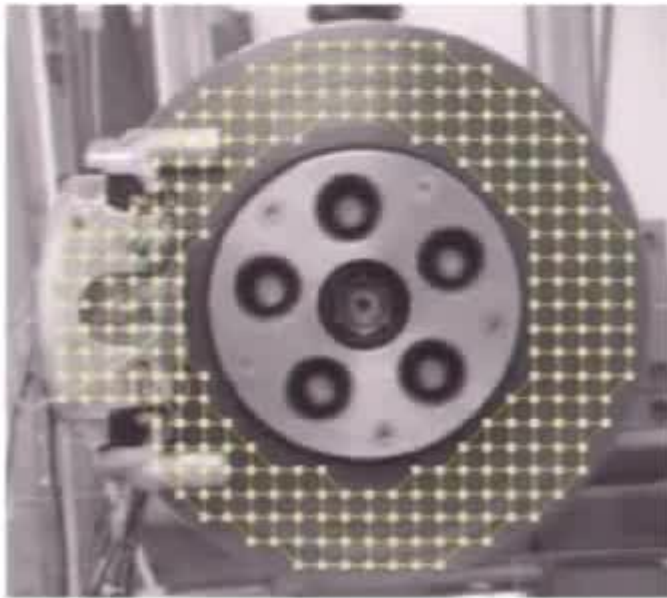
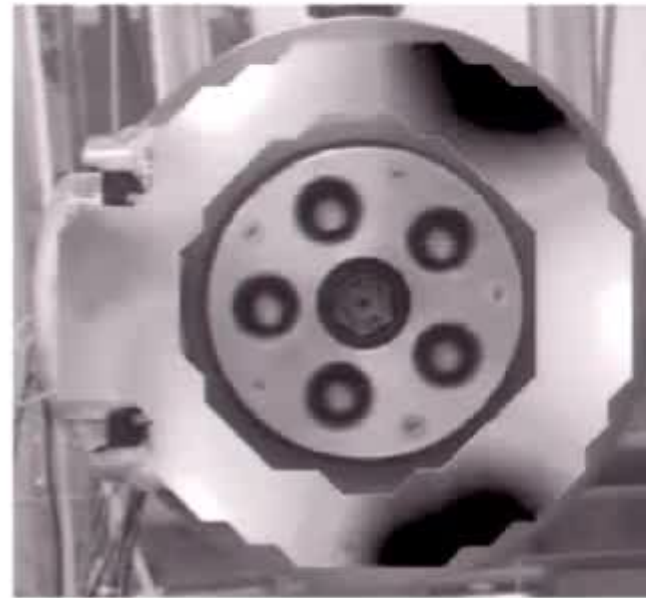


Figure: View of the brake model



Gitter der Messpunkte



Betriebsschwingform (1750 Hz)

2

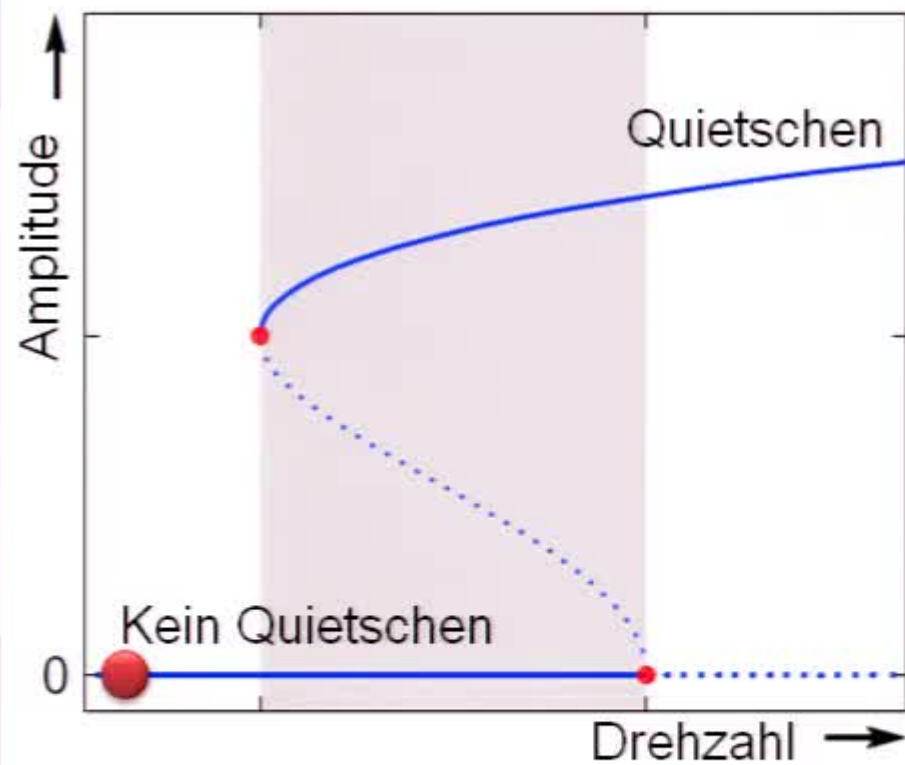
- ▶ Experiments indicate nonlinear behavior (subcritical Hopf bifurcation) → film.

Einfluss von Nichtlinearitäten

Start



HOPF bifurcation (subcritical)

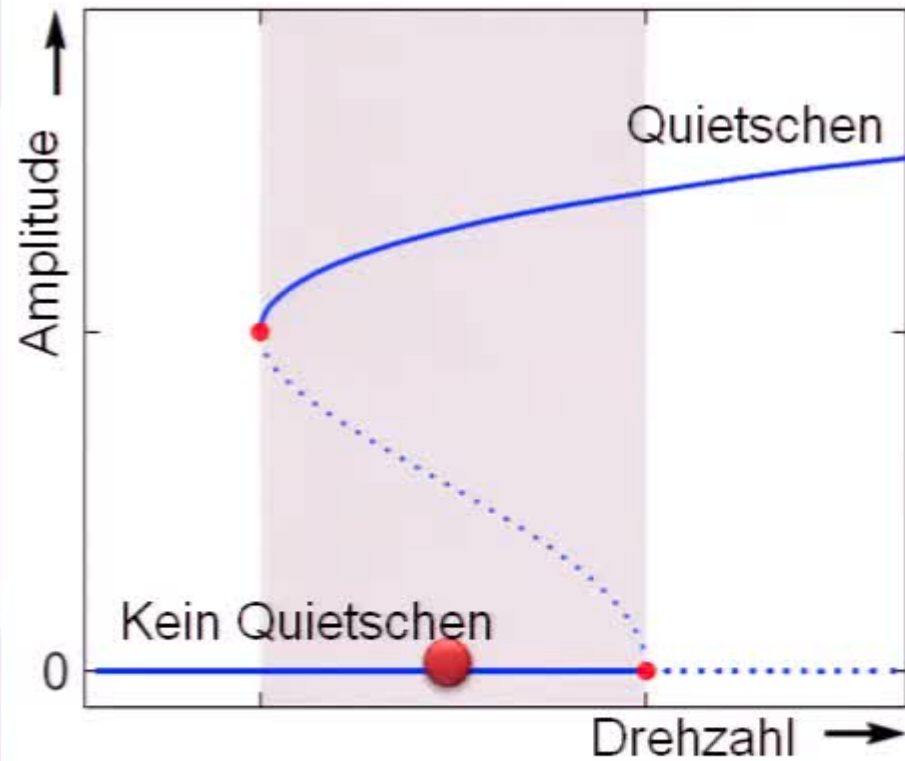


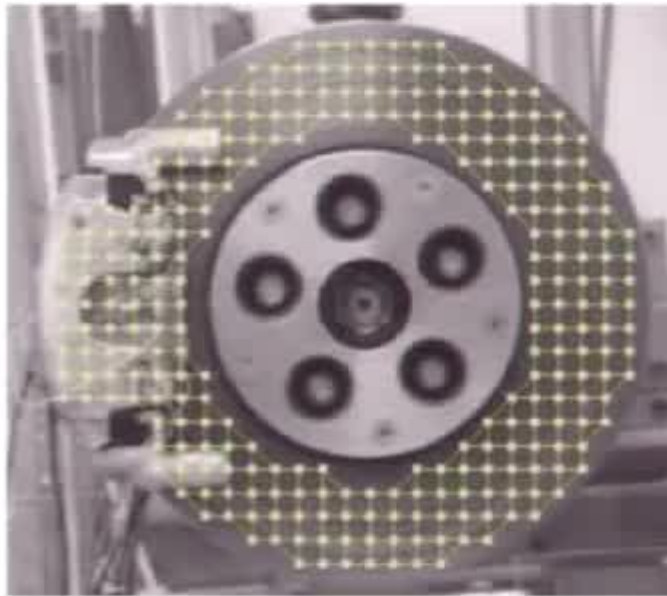
Einfluss von Nichtlinearitäten

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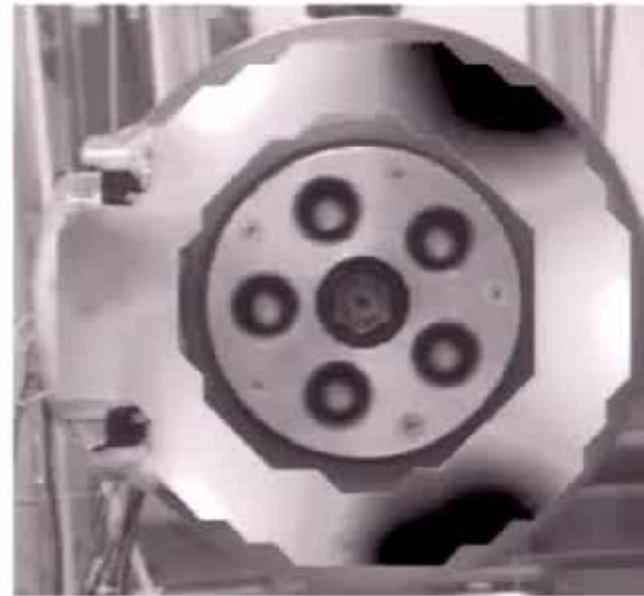


HOPF bifurcation (subcritical)





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Betriebsschwingform (1750 Hz)



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- ▶ Experiments indicate nonlinear behavior (subcritical Hopf bifurcation) → film.



Multi-body system based on Finite Element Modeling (FEM)

- ▷ Write displacements of structure $z(x, t)$ as linear combination of basis functions (e.g. piecewise polynomials),

$$z(x, t) \approx \sum_{i=1}^N q_i(t) \phi_i(x, t).$$

- ▷ Integrate against test functions (Petrov Galerkin) → **discretized model for the vibrations** in weak form.
- ▷ Add friction and damping as **macroscopic surrogate model** fitted from experimental data.
- ▷ **Simplifications:** Remove some nonlinearities, asymptotic analysis for small parameters, etc.



Mathematical model details

Large differential-algebraic equation (DAE) system and evp **depend. on parameters** (here only disk speed displayed).

$$M\ddot{q} + \left(C_1 + \frac{\omega_r}{\omega} C_R + \frac{\omega}{\omega_r} C_G\right)\dot{q} + \left(K_1 + K_R + \left(\frac{\omega}{\omega_r}\right)^2 K_G\right)q = f,$$

- ▷ M symmetric, pos. semidef., **singular** matrix (constraints),
- ▷ C_1 symmetric matrix, material damping,
- ▷ C_G skew-symmetric matrix, gyroscopic effects,
- ▷ C_R symmetric mat., friction induced damping, **(phenomenological)**
- ▷ K_1 symmetric stiffness matrix,
- ▷ K_R nonsymmetric matrix, circulatory effects,
- ▷ K_G symmetric geometric stiffness matrix.
- ▷ ω rotational speed of disk with reference velocity ω_r .
- ▷ Other parameters, material, geometry, etc.



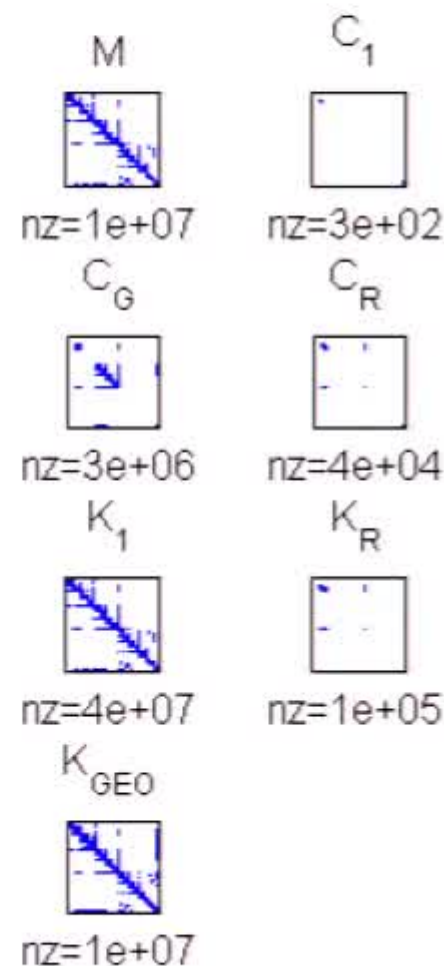
Industrial model

$$C = C_1 + \frac{\omega_r}{\omega} C_R + \frac{\omega}{\omega_r} C_G,$$

$$K = K_1 + K_R + \left(\frac{\omega}{\omega_r}\right)^2 K_G$$

$$n = 842,638, \omega_r = 5, \omega = 17 \times 2\pi$$

matrix	structure	2-norm	rank
M	symm	5e-2	842,623
C_1	symm	1e-19	160
C_G	skew	1.5e-1	217500
C_R	symm	7e-2	2120
K_1	symm	2e13	full
K_R	-	3e4	2110
K_G	symm	40	842,623





This is really a hierarchy and mixture of models.

- ▷ FE Model hierarchy: grid hierarchy, type of ansatz functions, component and domain decomposition.
- ▷ Coupled with surrogate model for friction and damping?

Challenges

- ▷ Are the simplifications nonlinear/linear, expansions justified?
- ▷ We do not have a PDE, **error estimates, adaptivity?**
- ▷ How can we get a **reduced model** for optimization.
- ▷ How can we solve the parametric eigenvalue problem.

Can we analyze the model and quantify the errors?



- Introduction
- Numerical Linear algebra, Model reduction.**
- Adaptive Finite Elements for evp
- Conclusions



Complex eigenvalue analysis

- ▷ Ansatz $q(t) = e^{\lambda(\omega)t} v(\omega)$ gives quadratic evp (QEP):

$$P_{\omega}(\lambda)v(\omega) = (\lambda(\omega)^2 M + \lambda(\omega)C(\omega) + K(\omega))v(\omega) = 0.$$

- ▷ Want evs with positive real part and corresponding evecs. **These are few, ideally one**, since squeal is **mono-frequent**.
- ▷ Want problem to be robustly away from instability for all disk speeds. **(Distance to instability.)**
- ▷ Want **efficient method to compute evs/ pseudospectra in right half plane for many parameter values.**
- ▷ Want **subspace associated with all the unstable evs for model reduction.**

Is there anything to do? Why did the companies ask for help?



- ▷ Project QEP: $P_\omega(\lambda)v(\omega) = (\lambda^2 M + \lambda C(\omega) + K(\omega))v(\omega) = 0$ into small subspace spanned by columns of Q independent of ω .
- ▷ **Projected QEP**

$$\tilde{P}_\omega(\lambda) = Q^T P_\omega(\lambda) Q = \lambda^2 Q^T M Q + \lambda Q^T C(\omega) Q + Q^T K(\omega) Q$$

- ▷ How to choose Q ?
 - ▶ to get **sufficiently** good approximation of evs with pos. real part;
 - ▶ ideally Q should contain good approximations to the desired evecs **for all parameter values**;
 - ▶ be able to construct Q in a **reasonable amount of computing time**.



Traditional approach

Traditional (heuristic) approach: Q_{TRAD} := dominant evecs (ass. with smallest evs) of generalized eigenvalue problem (GEVP)

$$L(\mu) = (\mu M - K_E) \quad (\mu = -\lambda^2)$$

Advantage:

- ▶ One only has to solve a **large, sparse, symmetric, definite GEVP**.

Disadvantages:

- ▶ Subspace does not take into account damping and parameter dependence.
- ▶ Often **poor approximation of evs/evecs of the full model**.



Solution of full Problem

Spectral transformation Consider full problem $P_\omega(\lambda)v(\omega) = 0$.

- ▷ Set $\lambda_\tau(\omega) = \lambda(\omega) - \tau$, where τ is such that $\det(P_\omega(\tau)) \neq 0$.
- ▷ New parametric QEP

$$P_{\omega,\tau}(\lambda(\omega))x(\omega) = (\lambda_\tau(\omega)^2 M_\tau + \lambda_\tau(\omega) C_\tau(\omega) + K_\tau(\omega))v(\omega) = 0,$$

where $M_\tau = M$, $C_\tau = 2\tau M + C$ and $K_\tau = \tau^2 M + \tau C + K$ is nonsingular.

- ▷ Shift point τ is chosen in the right half plane, ideally near the expected eigenvalue location.
- ▷ Consider **reverse polynomial**, then evs near τ become large in modulus, while evs far away from τ become small.



Linearization, first order form.

We use **classical companion linearization** (first order form)

$$A_T(\omega)v(\omega) = \mu_T B_T(\omega)v(\omega)$$

with

$$\begin{bmatrix} K_T(\omega) & 0 \\ 0 & I_n \end{bmatrix} \begin{bmatrix} v(\omega) \\ \mu_T(\omega)v(\omega) \end{bmatrix} = \mu_T(\omega) \begin{bmatrix} -C_T(\omega) & -M_T \\ I_n & 0 \end{bmatrix} \begin{bmatrix} v(\omega) \\ \mu_T v(\omega) \end{bmatrix}.$$

Structured linearizations. Mackey/Mackey/Mehl/M. 2006,
Dopico, de Teran, Mackey 2011-2015



Shift and invert Arnoldi

- ▷ Compute ev and evec approximations near shift τ via **shift-and-invert Arnoldi** method ARPACK **Lehouq/Sorensen/yang**
- ▷ Given $v_0 \in \mathbb{C}^n$ and $W \in \mathbb{C}^{n \times n}$, the **Krylov subspace** of \mathbb{C}^n of order k associated with W is

$$\mathcal{K}_k(W, v_0) = \text{span}\{v_0, Wv_0, W^2v_0, \dots, W^{k-1}v_0\}.$$

- ▷ Arnoldi obtains orthonormal basis V_k of this space and

$$WV_k = V_k H_k + fe_k^*,$$

- ▷ Columns of V_k approx. k -dim. invariant subspace of W .
- ▷ Evs of H_k approximate evs of W associated to V_k .
- ▷ Apply with shift τ and frequency ω to $W = B_\tau(\omega)^{-1}A_\tau(\omega)$. **Per step we multiply with $A_\tau(\omega)$ and solve system with $B_\tau(\omega)$.**



Parametric Projection (POD)

New proper orthogonal decomposition (POD) approach

- ▷ Construct a **measurement matrix** $V \in \mathbb{R}^{n,km}$ containing 'unstable' evecs for a set of ω_j ,

$$V = [V(\omega_1), V(\omega_2), V(\omega_3), \dots, V(\omega_k)]$$

- ▷ Perform (partial) SVD $V = U\Sigma Z^H$

$$V = [\tilde{U}_1, \tilde{U}_2, \dots, \tilde{U}_{km}] \begin{bmatrix} \sigma_1 & & & & & \\ & \sigma_2 & & & & \\ & & \sigma_3 & & & \\ & & & \ddots & & \\ & & & & \sigma_{km} & \\ & & & & & \ddots \end{bmatrix} [\tilde{Z}_1, \tilde{Z}_2, \dots, \tilde{Z}_{km}]^H$$

with U, Z unitary.



- ▶ Use approximation

$$\tilde{V} \approx [\tilde{u}_1, \tilde{u}_2, \dots, \tilde{u}_d] \begin{bmatrix} \sigma_1 & & & & & \\ & \sigma_2 & & & & \\ & & \sigma_3 & & & \\ & & & \ddots & & \\ & & & & \sigma_d & \\ & & & & & \end{bmatrix} [\tilde{z}_1, \tilde{z}_2, \dots, \tilde{z}_d]^H$$

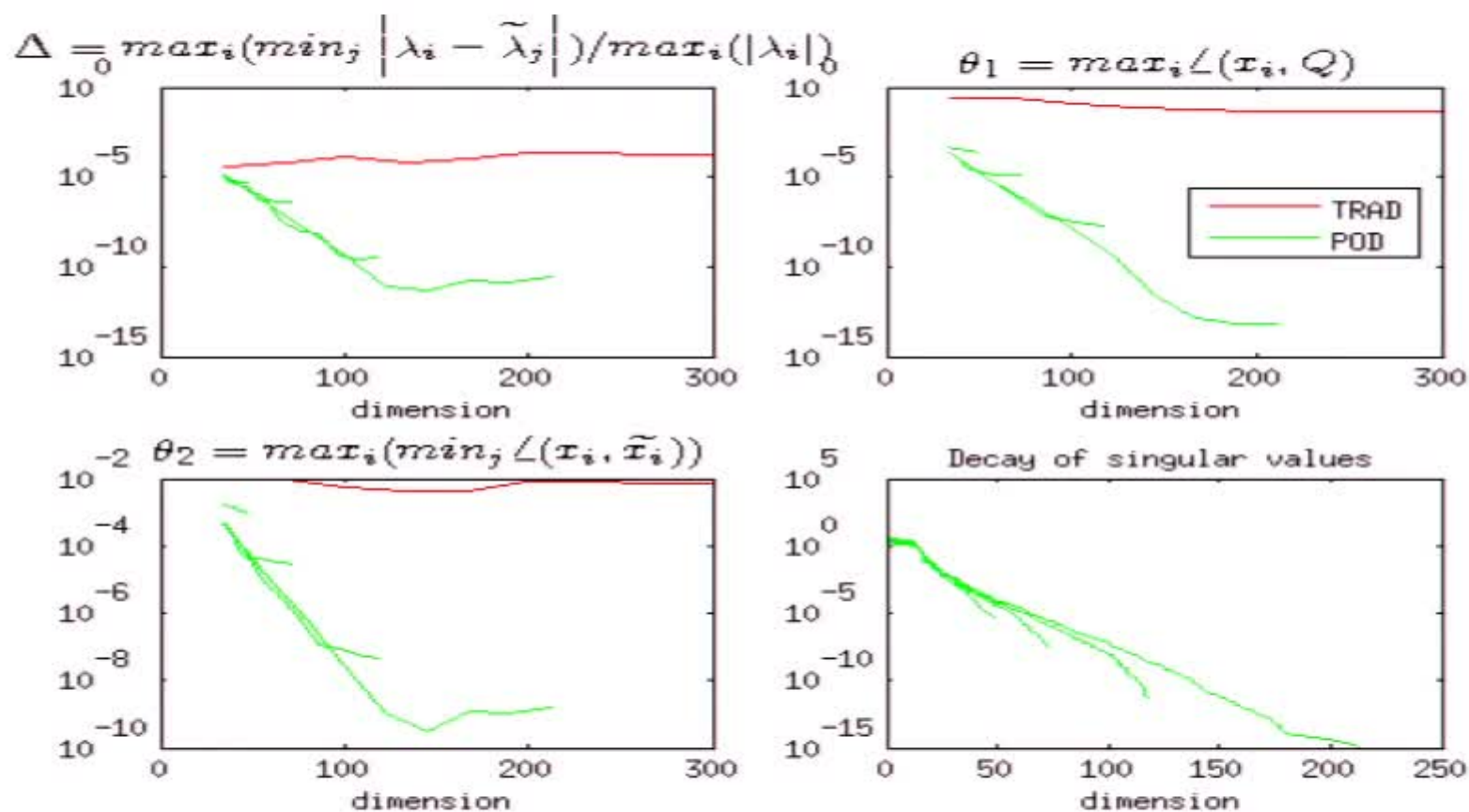
by deleting $\sigma_{d+1}, \sigma_{d+2}, \dots, \sigma_{km}$ that are small. (Actually these are not even computed).

- ▶ Choose $Q = [\tilde{u}_1, \tilde{u}_2, \dots, \tilde{u}_d]$ to project $P_\omega(\mu)$.



Results for toy problem $n \approx 5000$

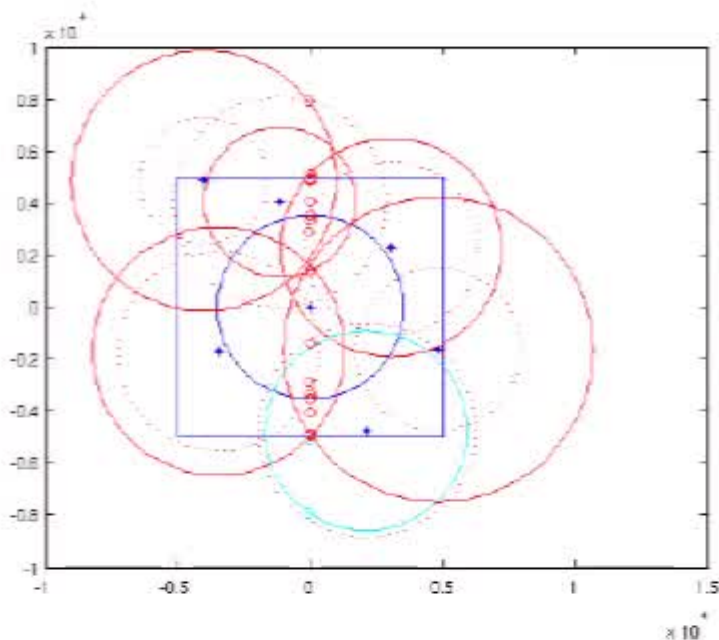
- ▷ SVD reduction for uniformly spaced $\omega_j = 2^j + 1, j = 0, 1, 2, \dots$



- ▷ Increasing dimension **does not improve traditional approach**



Algorithm for choosing shifts

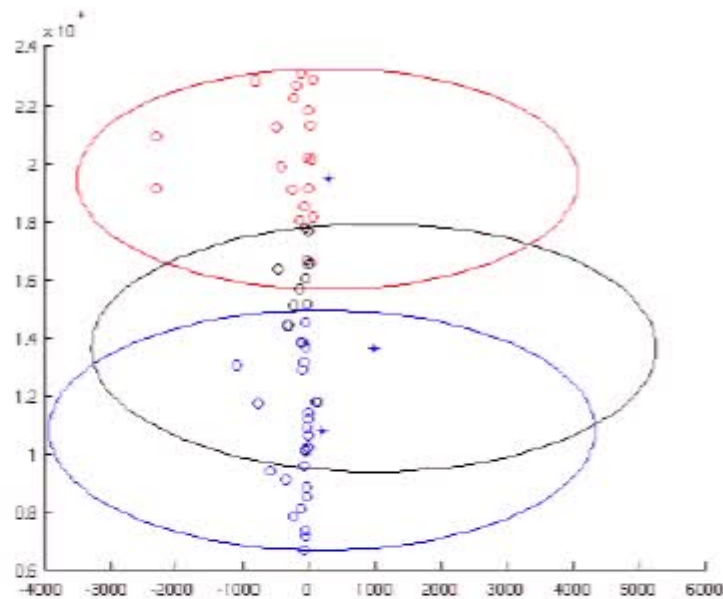


- ▷ Use ARPACK/eigs to compute evs with shift at center of rectangle.
- ▷ Compute covered area A_c
while ($A_c < 1$)
 - ▶ select a large number (e.g. 500) of circles with random radius, outside covered area
 - ▶ choose center which gives maximum A_c
- end**

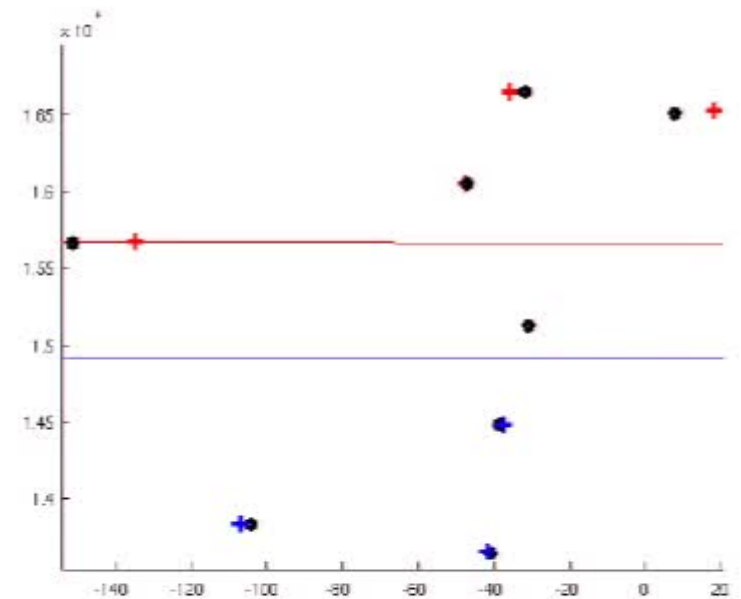


Mismatch of evs from different shifts

- ▷ Mismatch from different shifts

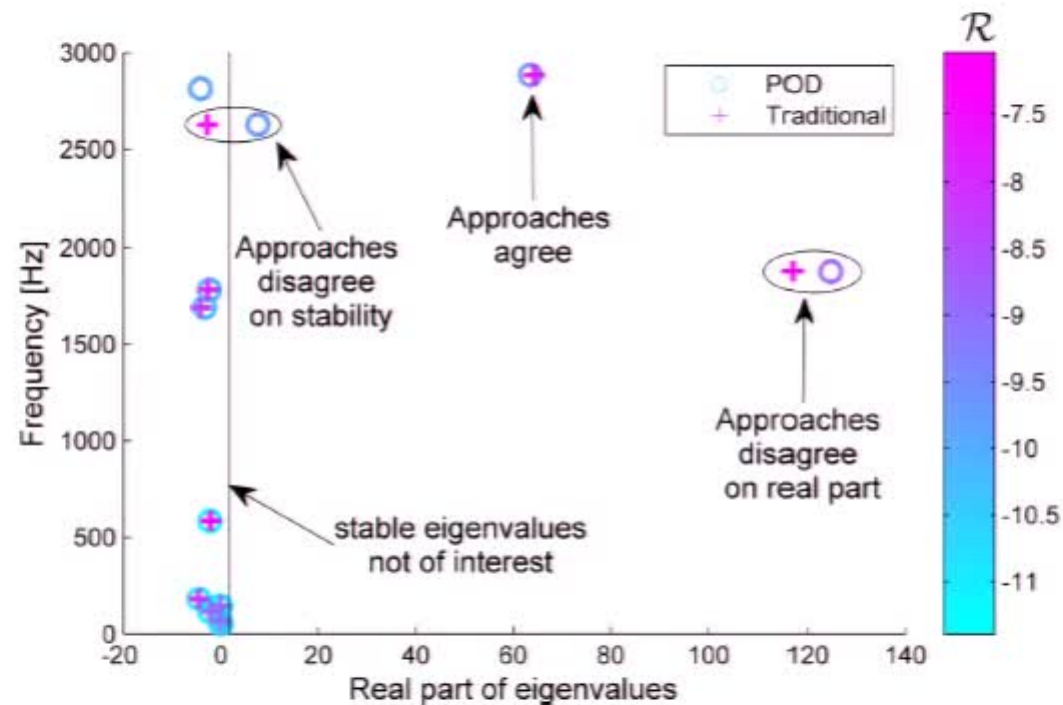


- ▷ 0 and + should agree





Mismatch of evs in different approaches





Problem in industrial models

- ▶ Shifted matrix $\tau^2 M + \tau C + K$ which has to be inverted at every step has condition number $\sim 10^{14}$ for a large range of shift points τ .
- ▶ Optimal scaling of three matrices and also diagonal scaling of system matrix has still condition number $\sim 10^{10}$ for a range of shift points.
- ▶ This is still too large to trust the results!



Assessing 'accuracy of evs'

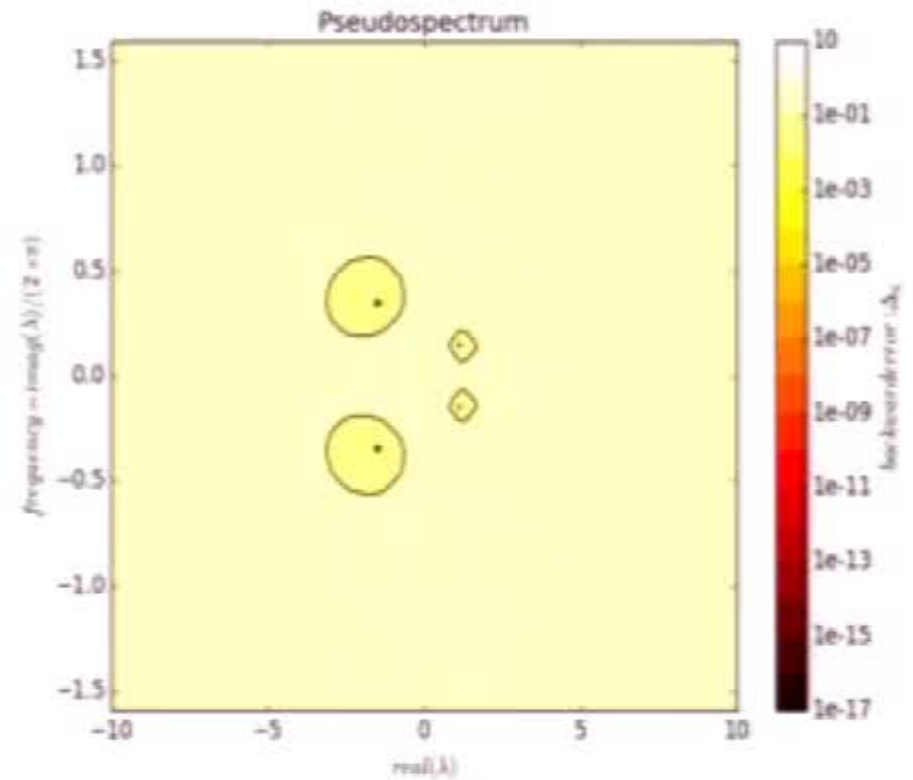
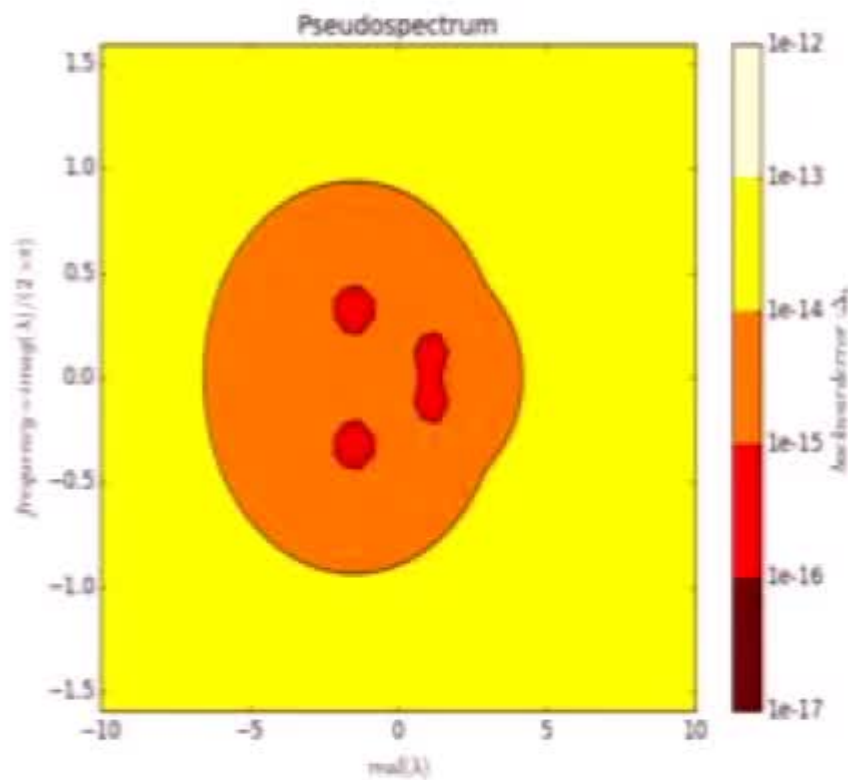
- ▷ **Forward error:** $\Delta_f = |\lambda_{exact} - \lambda_{computed}|$
- ▷ **Backward error:** smallest in norm perturbation Δ_b to M, C, K such that $\tilde{v}, \tilde{\lambda}$ satisfies Q EVP defined by perturbed matrices $\tilde{M}, \tilde{C}, \tilde{K}$
- ▷ Computation of backward error: $\Delta_b(\lambda) = \frac{\|(\lambda^2 M + \lambda C + K)\|}{|\lambda|^2 \|M\| + |\lambda| \|C\| + \|K\|}$
- ▷ The **pseudospectrum** gives the level curves of $\Delta_b(\lambda)$.

Stiff springs are the reason for high sensitivity, see also **Kannan/Hendry/Higham/Tisseur '14**



Pseudospectrum of toy brake model

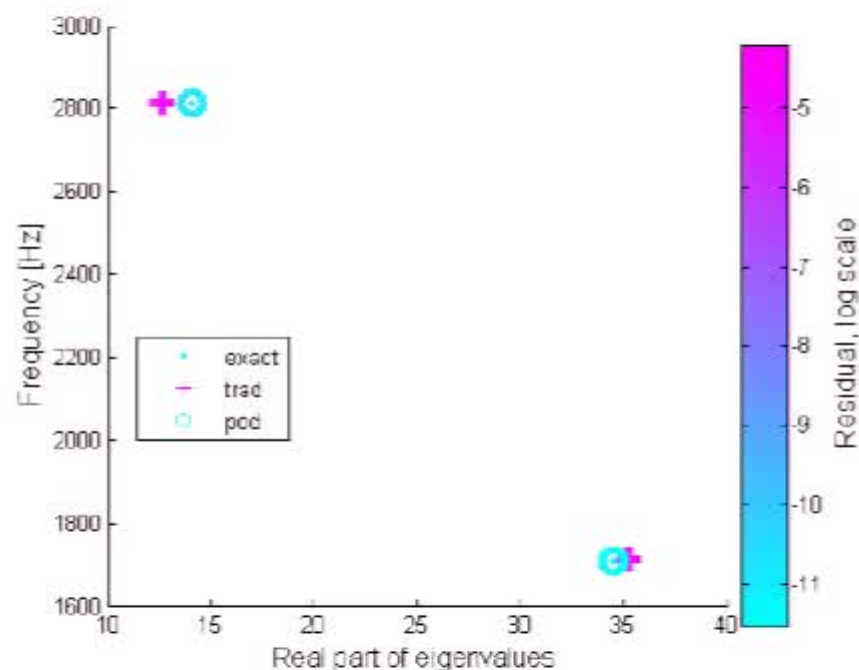
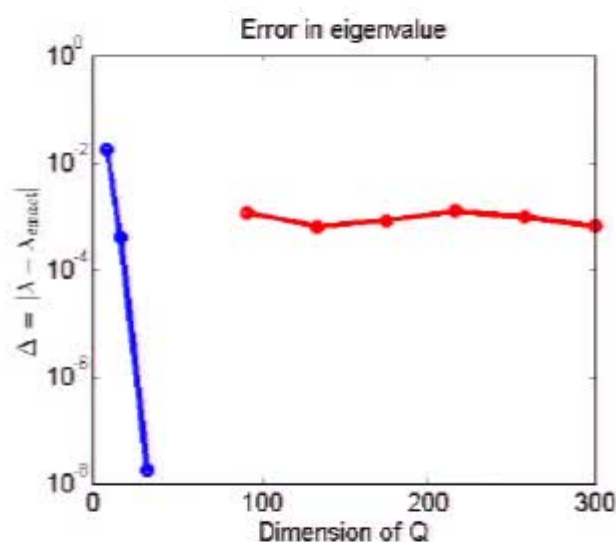
Brake model with 5000 dof, with stiff springs and with stiff springs replaced by rigid connections.





Results with new POD method

Industrial model 1 million dof



▷ Solution for every ω

- ▶ Solution with 300 dimensional TRAD subspace \sim 30 sec
- ▶ Solution with 100 dimensional POD subspace \sim 10 sec



Intermediate Conclusions

- ▶ Modeling with very stiff springs is not advisable.
- ▶ New POD approach better than traditional one **but not satisfactory.**
- ▶ Discrete FE and quasi-uniform grids followed by expensive model reduction **is really a waste.**
- ▶ Can we get error estimates and adaptivity? (AFEM, AMLS)
- ▶ **Can we do better than uniform mesh and brute force linear algebra.**



Model problem: Elliptic PDE evp

Consider a model problem like the **disk brake without damping, gyroscopic, circulatory terms** and reasonable geometry.

$$\begin{aligned}\Delta u &= \lambda u \quad \text{in } \Omega \\ u &= 0 \quad \text{on } \partial\Omega\end{aligned}$$



Adaptive Finite Element Method

- ▶ Adaptive Finite Element methods refine the mesh where necessary, and coarsen it where the solution is well represented.
- ▶ They use a priori and a posteriori error estimators to get information about the discretization error.
- ▶ They are well established for PDE boundary value problems.
- ▶ **But here we want to use them for PDE eigenvalue problems, which is much harder.**

Solve → Estimate → Mark → Refine



Solve: Weak formulation

Weak formulation:

Determine ev/e.-function pair $(\lambda, u) \in \mathbb{R} \times V := \mathbb{R} \times H^1(\Omega; \mathbb{R})$ with $b(u, u) = 1$ and

$$a(u, v) = \lambda b(u, v) \quad \text{for all } v \in V,$$

where the bilinear forms $a(\cdot, \cdot)$ and $b(\cdot, \cdot)$ are defined by

$$a(u, v) := \int_{\Omega} \nabla u \cdot \nabla v \, dx, \quad b(u, v) := \int_{\Omega} uv \, dx \quad \text{for } u, v \in V.$$

Induced norms $\|\cdot\| := \|\cdot\|_{H^1(\Omega)}$ on V and $\|\cdot\| := \|\cdot\|_{L^2(\Omega)}$ on $L^2(\Omega)$.



Solve: Discrete Formulation

Discrete evp: Determine ev./e.-function pair $(\lambda_\ell, u_\ell) \in \mathbb{R} \times V_\ell$ with $b(u_\ell, u_\ell) = 1$

$$a(u_\ell, v_\ell) = \lambda_\ell b(u_\ell, v_\ell) \quad \text{for all } v_\ell \in V_\ell.$$

Algebraic eigenvalue problem: Use coordinate representation to get finite-dim. generalized evp

$$A_\ell x_\ell = \lambda_\ell B_\ell x_\ell$$

stiffness matrix $A_\ell = [a(\varphi_i, \varphi_j)]_{i,j=1,\dots,N_\ell}$, mass matrix

$B_\ell = [b(\varphi_i, \varphi_j)]_{i,j=1,\dots,N_\ell}$, assoc. with nodal basis

$V_\ell = \{\varphi_1, \dots, \varphi_{N_\ell}\}$.

Discrete eigenvector: $x_\ell =: [x_{\ell,1}, \dots, x_{\ell,N_\ell}]^T$.

Approximated eigenfunction:

$$u_\ell = \sum_{k=1}^{N_\ell} x_{\ell,k} \varphi_k \in V_\ell.$$



This approach includes several errors:

- ▷ Model error (PDE model vs. Physics)
- ▷ Discretization error (finite dim. subspace)
- ▷ Error in eigenvalue solver (iterative method)
- ▷ Roundoff errors in finite arithmetic.

Estimate the **error a posteriori** via

$$|\lambda - \lambda_e| + \|u - u_e\|^2 \lesssim \eta_e^2 := \|u_{e-1} - u_e\|^2.$$

Here \lesssim denotes inequality up to a multiplicative constant.

A posteriori error estimators for Laplace eigenvalue problem

Grubisic/Ovall 2009, M./Miedlar 2011, Neymeyr 2002



Employ an edge residual a posteriori error estimator
Duran et al 2003, Carstensen/Gedicke 2008.

$$\eta_\ell^2 := \sum_{E \in \mathbb{E}_\ell(\Omega)} \eta_\ell^2(E) \quad \text{with} \quad \eta_\ell^2(E) := |E| \|\llbracket \nabla u_\ell \rrbracket \cdot \nu_E\|_{L^2(E)}^2,$$

which is **reliable and efficient** for sufficiently small mesh-size H_0

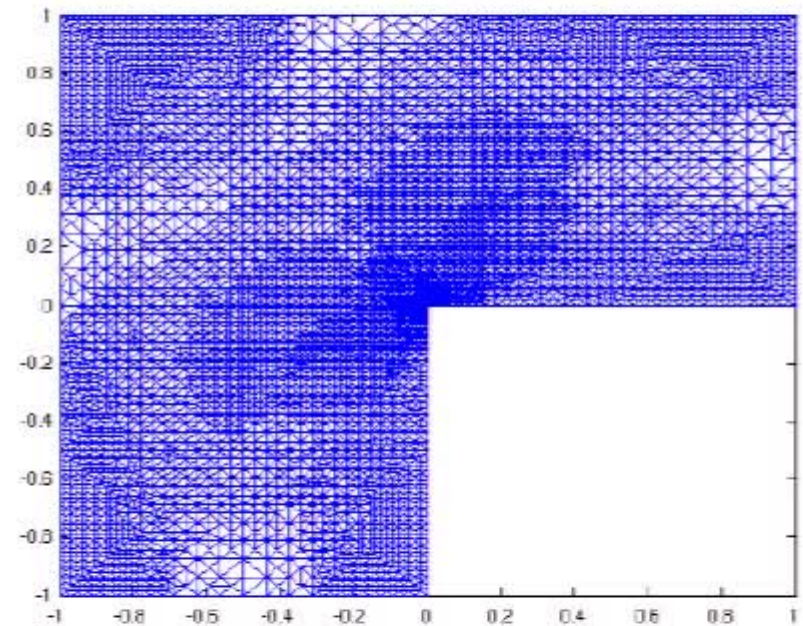
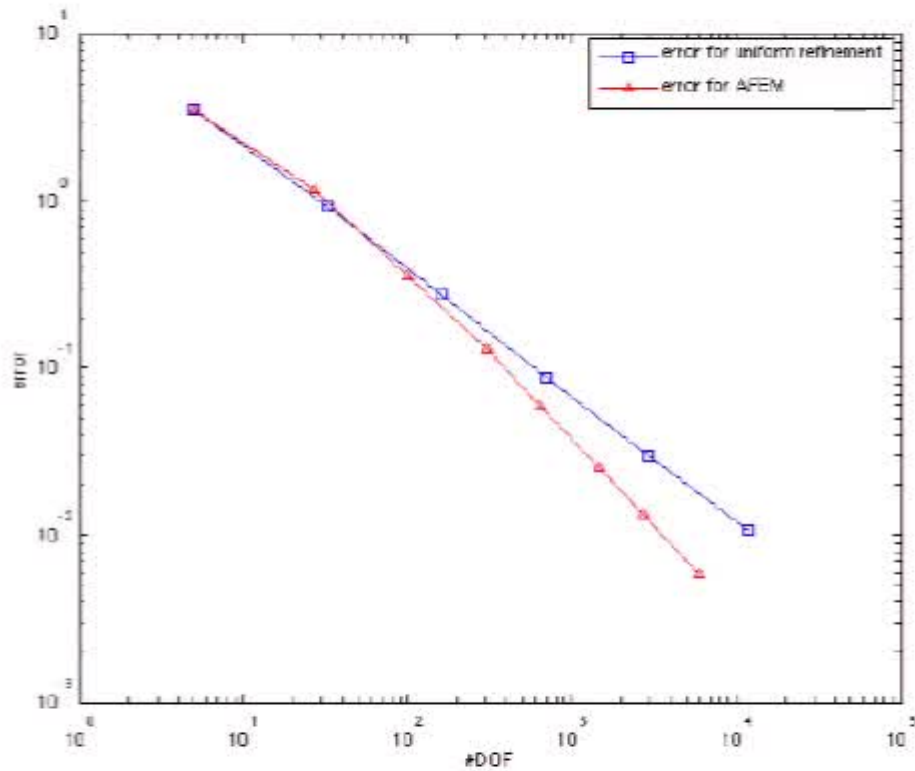
$$\|u - u_\ell\| \approx \eta_\ell.$$

Let $\mathbb{M}_\ell \subseteq \mathbb{N}_\ell(\Omega)$ be the minimal set of refinement nodes such that for $0 < \theta \leq 1$

$$\theta \sum_{z \in \mathbb{N}_\ell(\Omega)} \eta_\ell^2(\mathbb{E}_\ell(z)) \leq \sum_{z \in \mathbb{M}_\ell} \eta_\ell^2(\mathbb{E}_\ell(z)).$$



Convergence on L-shape domain.





- ▶ AFEM works nicely for elliptic self-adjoint evps, even with complicated domains.
- ▶ For the analysis in most AFEM methods it is assumed **that the algebraic evp is solved exactly.**
- ▶ The high accuracy solution of the algebraic evps requires most of the computing time.
- ▶ The solution of the algebraic evp is only used to determine where the grid is refined. **This is a complete waste of computational work.**
- ▶ **How can we incorporate the approximate solution of the algebraic evp into the adaptation process?**



Solve:

- ▷ compute approx. eigenpair $(\tilde{\lambda}_H, \tilde{\mathbf{u}}_H)$ on the coarse mesh,
- ▷ use iterative solver, i.e. Krylov subspace method,
- ▷ but do not solve very accurately, stop after a few steps or when tolerance *tol* is reached.

Estimate:

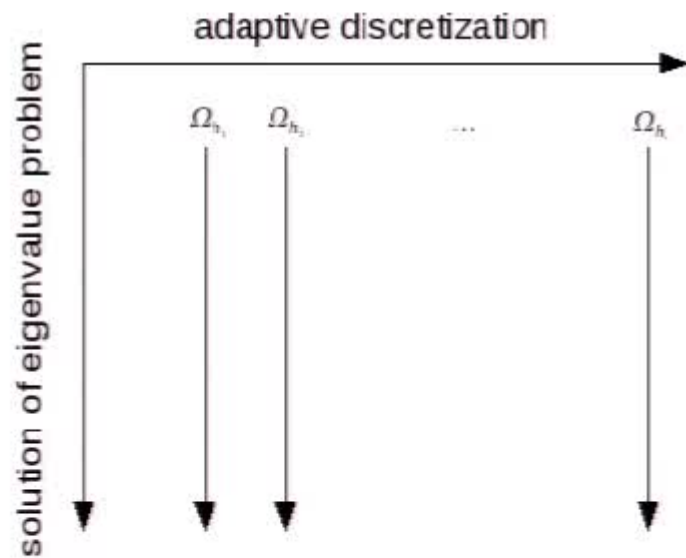
- ▷ prolongate $\tilde{\mathbf{u}}_H$ from the coarse mesh \mathcal{T}_H to the uniformly refined mesh \mathcal{T}_h ,
- ▷ Balance residual vector $\hat{\mathbf{r}}_h$ and error estimate Miedlar 2011.

Mark and Refine: mark elements and refine the mesh.

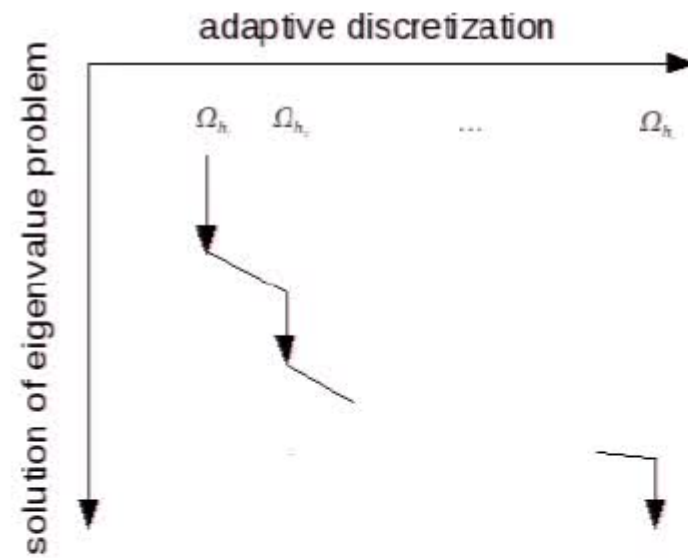


Standard AFEM versus AFEMLA

Solve → **Estimate** → **Mark** → **Refine**



Standard AFEM



AFEMLA



Evaluation of AFEMLA

- ▷ AFEMLA works nicely for elliptic self-adjoint evps.
- ▷ It significantly reduces the computing time.
- ▷ Balancing of discretization and LA error, [Miedlar 2011](#).
- ▷ Proof of convergence [M./Miedlar 2011](#) if [saturation property](#) holds, i.e., there exist $\beta < 1$ such that $|\lambda_h - \lambda| \leq \beta |\lambda_H - \lambda|$.

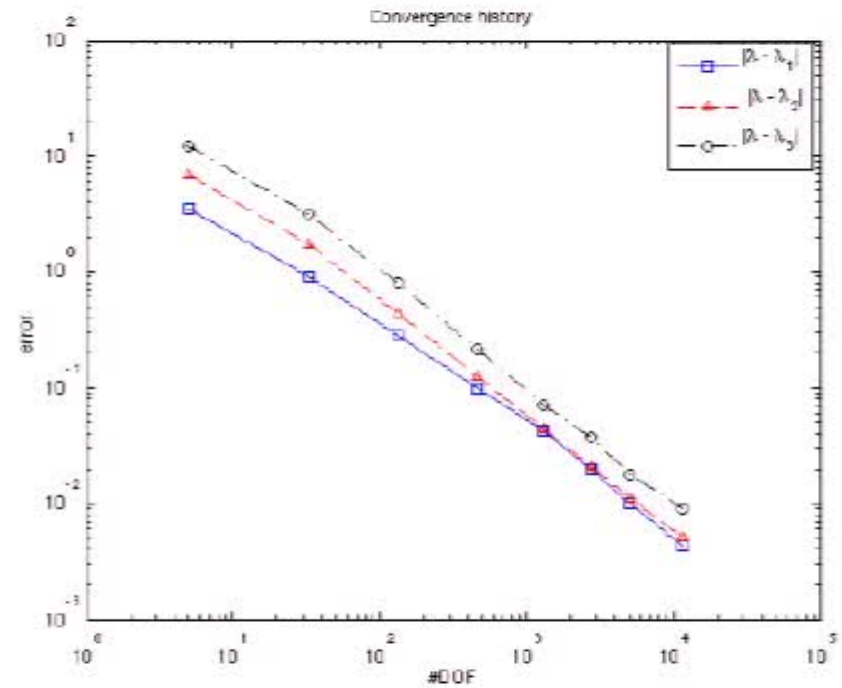
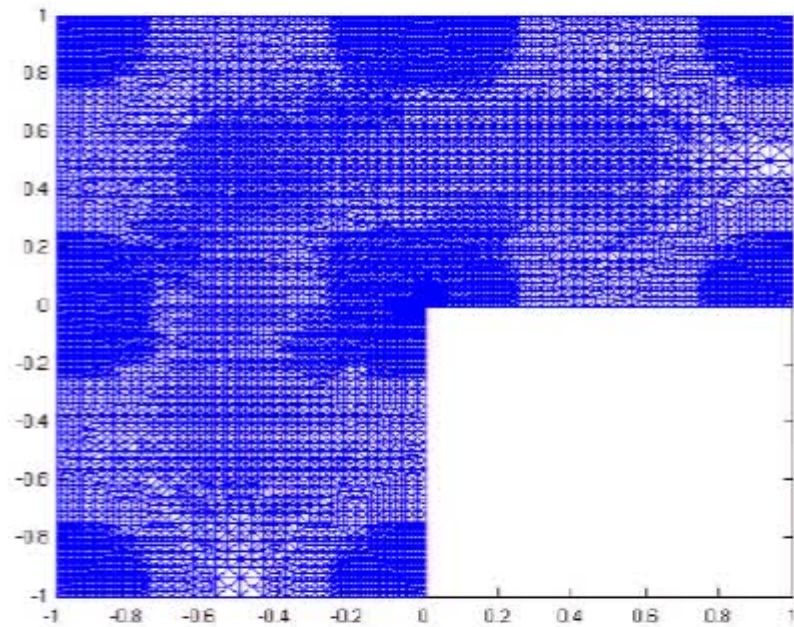
Theorem ([Carstensen/Gedicke/M./Miedlar 2013](#))

Suppose that the initial triangulation \mathcal{T}_0 has sufficiently small maximal mesh-size H_0 . Then there exists $0 \leq \varrho < 1$ such that for all $\ell \in \mathbb{N}_0$ the following inequalities hold

$$\begin{aligned} \|u - u_{\ell+1}\|^2 &\leq \varrho \|u - u_\ell\|^2 + \lambda_{\ell+1}^3 H_\ell^4; \\ |\lambda - \lambda_{\ell+1}| &\leq \varrho |\lambda - \lambda_\ell| + \lambda_{\ell+1}^3 H_\ell^4. \end{aligned}$$



Conv. first 3 evs, L-shape domain.





Another approach: AMLS

Compute smallest evs of self-adjoint evp $(\lambda M - K)x = 0$ with M, K pos. def. as in trad. approach. **Bennighof-Lehouq 2004**

- ▶ Use symmetric reordering of matrix to block form or use directly domain decomposition partition. $(\lambda \tilde{M} - \tilde{K})x = 0$, with



structure

- ▶ Compute block Cholesky factorization of $\tilde{M} = LDL^T$ and form $\hat{K} = L^{-1}\tilde{K}L^{-T}$.
- ▶ Compute smallest evs and evecs of 'substructure' evps $(\lambda D_{ii} - \hat{K}_{ii})x_i$ and project large problem (modal truncation).
- ▶ Solve projected evp.



- ▷ This produces locally global (spectral) ansatz functions in substructure.
- ▷ This is a domain decomposition approach, where efunctions are used in substructures.
- ▷ Substructure efunctions are sparsely represented in FE basis.
- ▷ Analysis only for self-adjoint case and real simple evs.
- ▷ Works extremely well for mechanical structures with little damping.
- ▷ How can we modify the ideas of AFEM/AMLS to deal with the general problem?



A non-self-adjoint model problem

Carstensen/Gedicke/M./Miedlar 2012

Convection-diffusion eigenvalue problem:

$$-\Delta u + \gamma \cdot \nabla u = \lambda u \text{ in } \Omega \quad \text{and} \quad u = 0 \text{ on } \partial\Omega$$

Discrete weak primal and dual problem:

$$\begin{aligned} a(u_\ell, v_\ell) + c(u_\ell, v_\ell) &= \lambda_\ell b(u_\ell, v_\ell) \quad \text{for all } v_\ell \in V_\ell, \\ a(w_\ell, u_\ell^*) + c(w_\ell, u_\ell^*) &= \overline{\lambda_\ell^*} b(w_\ell, u_\ell^*) \quad \text{for all } w_\ell \in V_\ell. \end{aligned}$$

Generalized algebraic eigenvalue problem:

$$(A_\ell + C_\ell)\mathbf{u}_\ell = \lambda_\ell B_\ell \mathbf{u}_\ell \quad \text{and} \quad \mathbf{u}_\ell^* (A_\ell + C_\ell) = \lambda_\ell^* \mathbf{u}_\ell^* B_\ell$$

Smallest real part ev. is simple and well separated **Evans '00.**



Consider

$$\mathcal{H}(t) = (1 - t)\mathcal{L}_0 + t\mathcal{L}_1 \quad \text{for } t \in [0, 1],$$

where $\mathcal{L}_0 u := -\Delta u$ and $\mathcal{L}_1 u := -\Delta u + \beta \cdot \nabla u$.

Discrete homotopy for the model eigenvalue problem:

$$\mathcal{H}_e(t) = (A_e + C_e)(t) = (1 - t)A_e + t(A_e + C_e) = A_e + tC_e.$$



Homotopy error:

$$|\lambda(\mathbf{1}) - \lambda(\mathbf{t})| \lesssim (1 - t) \|\gamma\|_{L^\infty(\Omega)} \|\mathbf{u}\| = \nu,$$

Discretization error:

$$\|\lambda(\mathbf{t}) - \lambda_\ell(\mathbf{t})\| \lesssim \sum_{T \in \mathcal{T}_\ell} (\eta_\ell^2(T) + \eta_\ell^{*2}(T)).$$

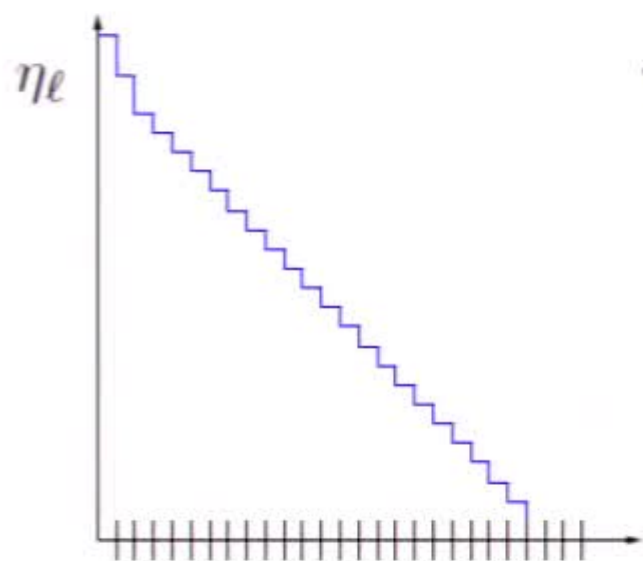
Approximation error:

$$|\lambda_\ell(\mathbf{t}) - \tilde{\lambda}_\ell(\mathbf{t})| + |\lambda_\ell^*(\mathbf{t}) - \tilde{\lambda}_\ell^*(\mathbf{t})| \leq \mu_\ell.$$

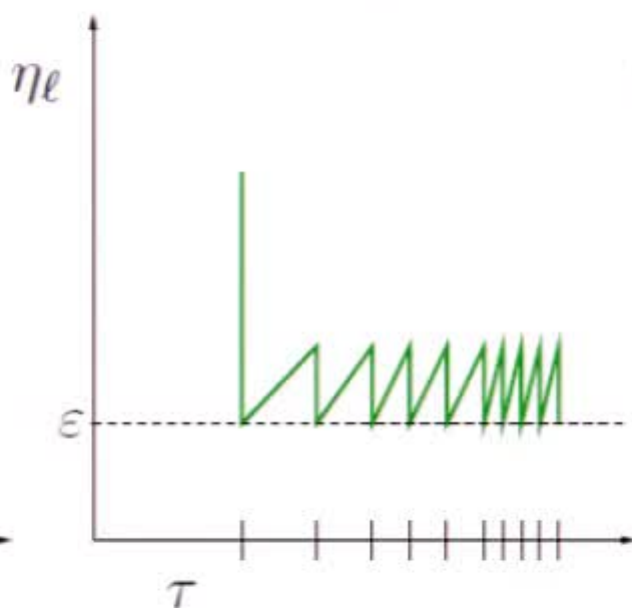
A posteriori error estimator: **Carstensen/Gedicke/M./Miedlar '12**



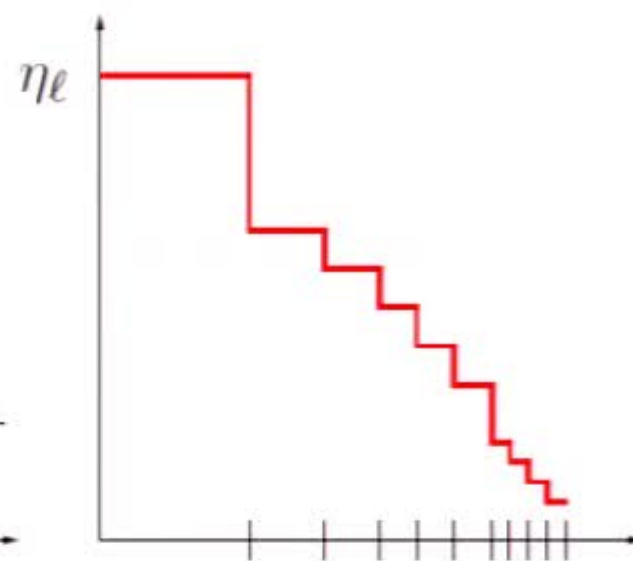
Error dynamics



Algorithm 1



Algorithm 2



Algorithm 3



- Introduction
- Numerical Linear algebra, Model reduction.
- Adaptive Finite Elements for evp
- **4 Conclusions**

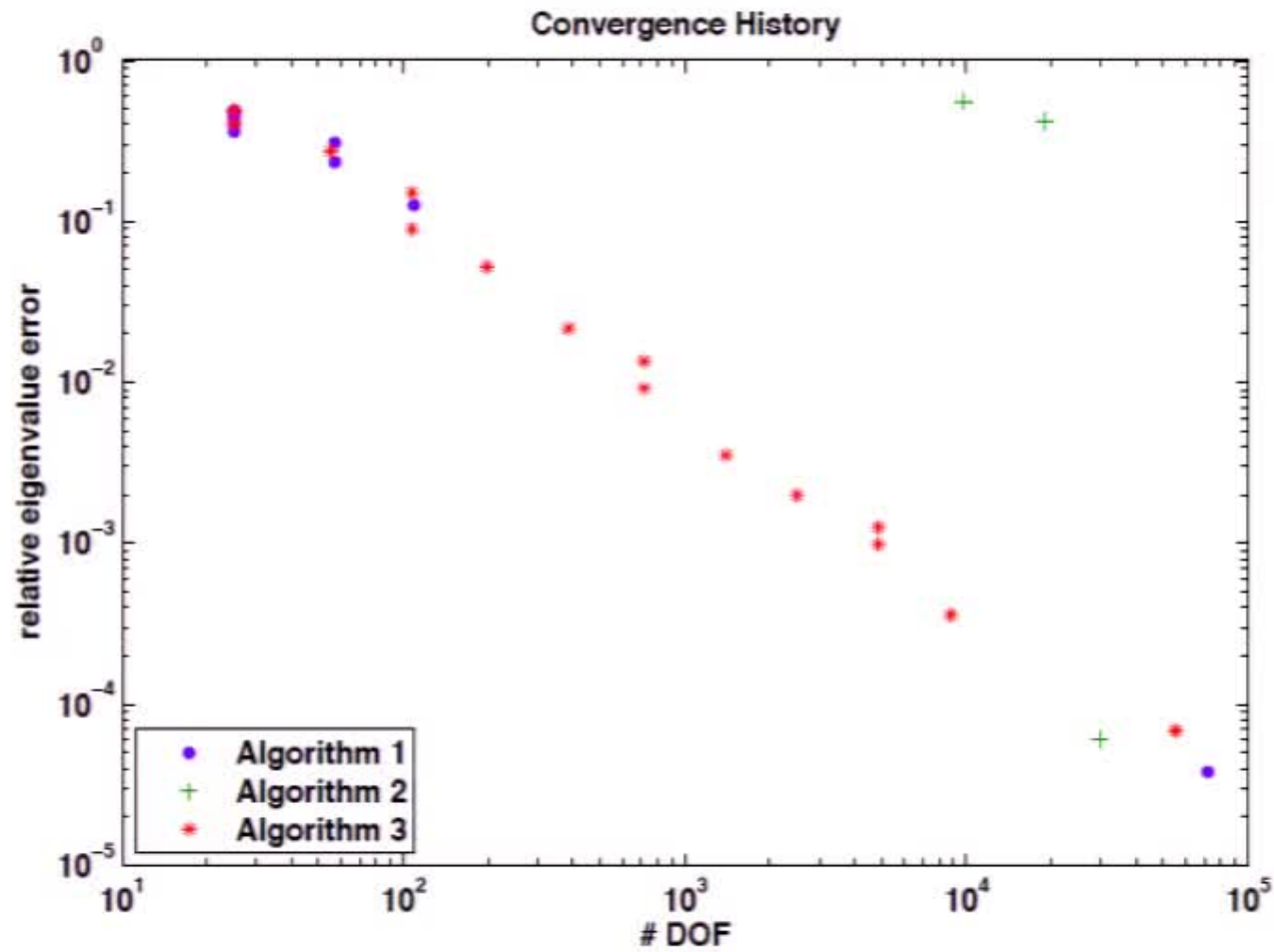


Figure: Conv. history of Algorithm 1, 2 and 3 with respect to #DOF.



- Introduction
- Numerical Linear algebra, Model reduction.
- Adaptive Finite Elements for evp
- **4** Conclusions



- ▶ Eigenvalue methods are important in industrial practice.
- ▶ Using fine mesh and model reduction usually works, but hardly any error estimates exist.
- ▶ Current numerical linear algebra methods (in particular those in commercially available codes) **are not satisfactory**. AFEMLA is an alternative, it gives error bounds.
- ▶ Extension of backward error analysis to infinite dimensional case **Miedlar 2011/2014**
- ▶ A posteriori error estimates for hp-finite elements for non-self-adjoint PDE evps **Giani/Grubisic/Miedlar/Ovall 2014**
- ▶ Multiple evs self-adjoint case **Galistil 2014**
- ▶ **No results on multiple, complex evs, Jordan blocks in non-self-adjoint case.**
- ▶ Nonlinear effects, bifurcation, computation of limit cycle.



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European Research Council



Details: <http://www.math.tu-berlin.de/~mehrman/>

Video from MOR school in Pilsen: <http://slideslive.com/t/more>



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Carsten Hartmann (FU Berlin)

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