Flow control in the presence of shocks

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February 11, 2024

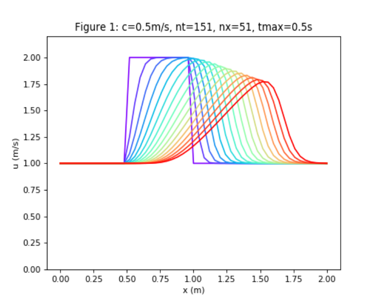
Burgers equation

- Viscous version:

$$\frac{\partial u}{\partial t} - \nu \frac{\partial^2 u}{\partial x^2} + u \frac{\partial u}{\partial x} = 0.$$

- Inviscid one:

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 0.$$



In the inviscid case, the simple and "natural" rule

$$\frac{\partial u}{\partial t} + u\frac{\partial u}{\partial x} = 0 \rightarrow \frac{\partial \delta u}{\partial t} + \delta u\frac{\partial u}{\partial x} + u\frac{\partial \delta u}{\partial x} = 0$$

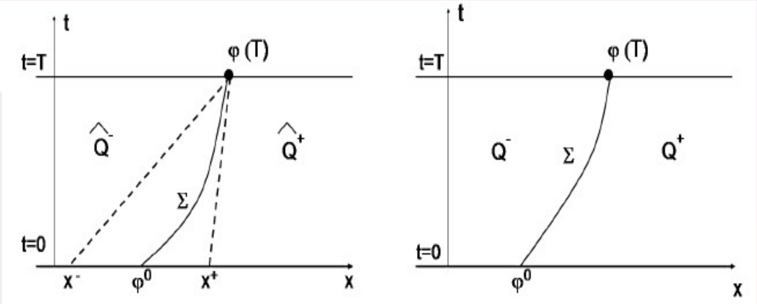
breaks down in the presence of shocks

$\delta u =$ discontinuous, $\frac{\partial u}{\partial x} =$ Dirac delta $\Rightarrow \delta u \frac{\partial u}{\partial x}$????

The difficulty may be overcame with a suitable notion of measure valued weak solution using Volpert's definition of conservative products and duality theory (Bouchut-James, Godlewski-Raviart,...)

A new viewpoint: Solution = Solution + shock location. Then the pair (u, φ) solves:

$$\begin{cases} \partial_t u + \partial_x\left(\frac{u^2}{2}\right) = 0, & \text{in } Q^- \cup Q^+, \\ \varphi'(t)[u]_{\varphi(t)} = \left[u^2/2\right]_{\varphi(t)}, & t \in (0, T), \\ \varphi(0) = \varphi^0, & \\ u(x,0) = u^0(x), & \text{in } \{x < \varphi^0\} \cup \{x > \varphi^0\}. \end{cases}$$



The corresponding linearized system is:

$$
\begin{cases}
\partial_t \delta u + \partial_x (u \delta u) = 0, \quad \text{in } Q^- \cup Q^+, \\
\\
\delta\varphi'(t)[u]_{\varphi(t)} + \delta\varphi(t)\left(\varphi'(t)[u_x]_{\varphi(t)} - [u_x u]_{\varphi(t)}\right) \\
\quad +\varphi'(t)[\delta u]_{\varphi(t)} - [u\delta u]_{\varphi(t)} = 0, \quad \text{in } (0, T), \\
\\
\delta u(x, 0) = \delta u^0, \quad \text{in } \{x < \varphi^0\} \cup \{x > \varphi^0\}, \\
\delta\varphi(0) = \delta\varphi^0,
\end{cases}
$$

Majda (1983), Bressan-Marson (1995), Godlewski-Raviart (1999), Bouchut-James (1998), Giles-Pierce (2001), Bardos-Pironneau (2002), Ulbrich (2003), ...
None seems to provide a clear-cut recipe about how to proceed within an optimization loop.

A new method

Castro, C., Palacios, F., & Z., E. (2008). An alternating descent method for the optimal control of the inviscid Burgers equation in the presence of shocks. Mathematical Models and Methods in Applied Sciences, 18(03), 369-416.

A new method: Splitting + alternating descent algorithm.

Ingredients:

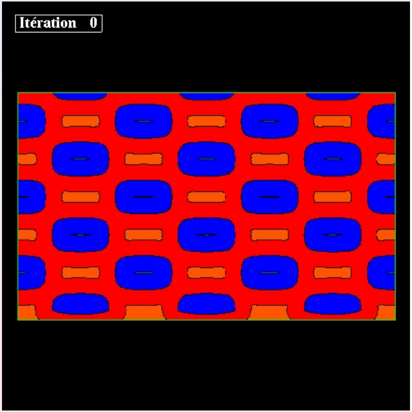
- The shock location is part of the state.

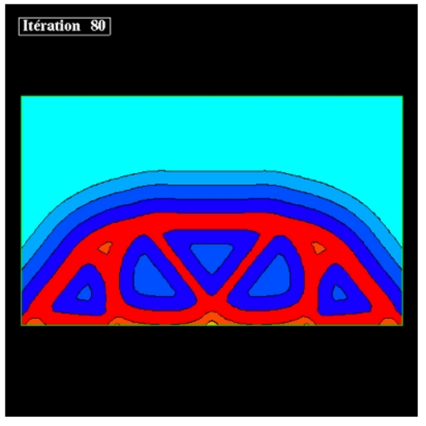
  State = Solution as a function + Geometric location of shocks.

- Alternate within the descent algorithm:
  - Shock location and smooth pieces of solutions should be treated differently;
  - When dealing with smooth pieces most methods provide similar results;
  - Shocks should be handeled by geometric tools, not only those based on the analytical solving of equations.

Lots to be done: Pattern detection, image processing, computational geometry,... to locate, deform shock locations,....

Compare with the use of shape and topological derivatives in elasticity:





An example: Inverse design of initial data

Consider

$$J(u^0) = \frac{1}{2}\int_{-\infty}^{\infty} |u(x,T) - u^d(x)|^2 dx.$$

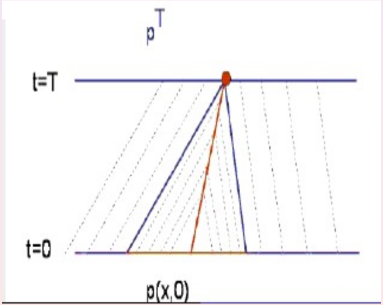
u^d = step function.
Gateaux derivative:

$$\delta J = \int_{\{x<\varphi^0\}\cup\{x>\varphi^0\}} p(x,0)\delta u^0(x)\, dx + q(0)[u]_{\varphi^0}\delta\varphi^0,$$

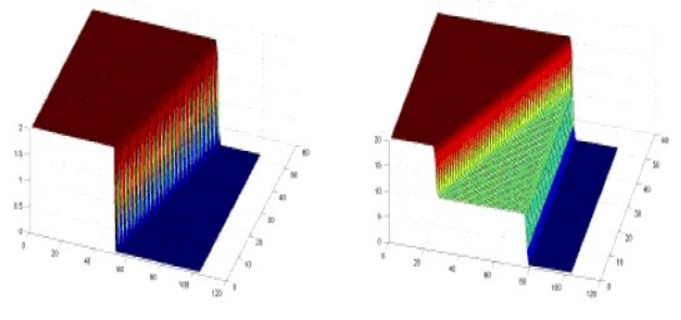
(p,q) = adjoint state

$$\begin{cases} -\partial_t p - u\partial_x p = 0, & \text{in } Q^- \cup Q^+, \\ [p]_\Sigma = 0, \\ q(t) = p(\varphi(t),t), \text{ in } t \in (0,T) \\ q'(t) = 0, \text{ in } t \in (0,T) \\ p(x,T) = u(x,T) - u^d, & \text{in } \{x < \varphi(T)\} \cup \{x > \varphi(T)\} \\ q(T) = \dfrac{\frac{1}{2}\left[(u(x,T)-u^d)^2\right]_{\varphi(T)}}{[u]_{\varphi(T)}}. \end{cases}$$

- The gradient is twofold= variation of the profile + shock location.
- The adjoint system is the superposition of two systems = Linearized adjoint transport equation on both sides of the shock + Dirichlet boundary condition along the shock that propagates along characteristics and fills all the region not covered by the adjoint equations.



State u and adjoint state p when u develops a shock:



solution u adjoint p

The discrete aproach

Recall the continuous functional

$$J(u^0) = \frac{1}{2} \int_{-\infty}^{\infty} |u(x,T) - u^d(x)|^2 dx.$$

The discrete version:

$$J^\Delta(u^0_\Delta) = \frac{\Delta x}{2} \sum_{j=-\infty}^{\infty} (u_j^{N+1} - u_j^d)^2,$$

where $u_\Delta = \{u_j^k\}$ solves the 3-point conservative numerical approximation scheme:

$$u_j^{n+1} = u_j^n - \lambda \left(g_{j+1/2}^n - g_{j-1/2}^n \right) = 0, \quad \lambda = \frac{\Delta t}{\Delta x},$$

where, g is the numerical flux

$$g_{j+1/2}^n = g(u_j^n, u_{j+1}^n),\, g(u,u) = u^2/2.$$

Examples of numerical fluxes

$$
\begin{aligned}
g^{LF}(u,v) &= \frac{u^2+v^2}{4} - \frac{v-u}{2\lambda}, \\
g^{EO}(u,v) &= \frac{u(u+|u|)}{4} + \frac{v(v-|v|)}{4}, \\
g^{G}(u,v) &= \begin{cases} \min_{w\in[u,v]} w^2/2, & \text{if } u \le v, \\ \max_{w\in[u,v]} w^2/2, & \text{if } u \ge v, \end{cases}
\end{aligned}
$$

The Γ-convergence of discrete minimizers towards continuous ones is guaranteed for the schemes satisfying the so called one-sided Lipschitz condition (OSLC):

$$\frac{u_{j+1}^n - u_j^n}{\Delta x} \leq \frac{1}{n\Delta t},$$

which is the discrete version of the Oleinick condition for the solutions of the continuous Burgers equations

$$u_x \leq \frac{1}{t},$$

which excludes non-admissible shocks and provides the needed compactness of families of bounded solutions.

As proved by Brenier-Osher, [1] Godunov's, Lax-Friedfrichs and Engquits-Osher schemes fulfil the OSLC condition.

[1] Brenier, Y. and Osher, S. The Discrete One-Sided Lipschitz Condition for Convex Scalar Conservation Laws, SIAM Journal on Numerical Analysis, **25** (1) (1988), 8-23.

A new method: splitting+alternating descent

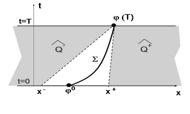
- Generalized tangent vectors $(\delta u^0, \delta\varphi^0) \in T_{u^0}$ s. t.

$$\delta\varphi^0 = \left(\int_{x^-}^{\varphi^0} \delta u^0 + \int_{\varphi^0}^{x^+} \delta u^0 \right) \Big/ [u]_{\varphi^0}.$$

do not move the shock $\delta\varphi(T) = 0$ and

$$\delta J = \int_{\{x<x^-\}\cup\{x>x^+\}} p(x,0)\delta u^0(x)\, dx,$$

$$\begin{cases} -\partial_t p - u\partial_x p = 0, & \text{in } \hat{Q}^- \cup \hat{Q}^+, \\ p(x,T) = u(x,T) - u^d, & \text{in } \{x < \varphi(T)\} \cup \{x > \varphi(T)\}. \end{cases}$$



For those descent directions the adjoint state can be computed by "any numerical scheme"!

- Analogously, if $\delta u^0 = 0$, the profile of the solution does not change, $\delta u(x,T) = 0$ and

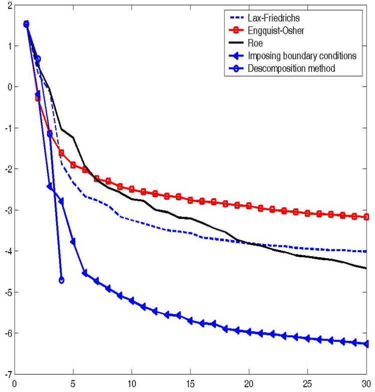
$$\delta J = -\left[\frac{(u(x,T) - u^d(x))^2}{2}\right]_{\varphi(T)} \frac{[u^0]_{\varphi^0}}{[u(\cdot,T)]_{\varphi(T)}} \delta\varphi^0.$$

This formula indicates whether the descent shock variation is left or right!

WE PROPOSE AN ALTERNATING STRATEGY FOR DESCENT

In each iteration of the descent algorithm do two steps:

- Step 1: Use variations that only care about the shock location
- Step 2: Use variations that do not move the shock and only affect the shape away from it.



Splitting+Alternating wins!

Splitting+alternating is more efficient:

- It is faster.
- It does not increase the complexity.
- Rather independent of the numerical scheme.

Extending these ideas and methods to more realistic multi-dimensional problems is a work in progress and much remains to be done.

Lecaros, R., & Zuazua, E. (2016). Control of 2D scalar conservation laws in the presence of shocks. Mathematics of Computation, 85(299), 1183-1224.

Numerical schemes for PDE + shock detection + shape, shock deformation + mesh adaptation,...