

S. Herkt, K. Dreßler, R. Pinnau

Model reduction of nonlinear problems in structural mechanics

© Fraunhofer-Institut für Techno- und Wirtschaftsmathematik ITWM 2009

ISSN 1434-9973

Bericht 175 (2009)

Alle Rechte vorbehalten. Ohne ausdrückliche schriftliche Genehmigung des Herausgebers ist es nicht gestattet, das Buch oder Teile daraus in irgendeiner Form durch Fotokopie, Mikrofilm oder andere Verfahren zu reproduzieren oder in eine für Maschinen, insbesondere Datenverarbeitungsanlagen, verwendbare Sprache zu übertragen. Dasselbe gilt für das Recht der öffentlichen Wiedergabe.

Warennamen werden ohne Gewährleistung der freien Verwendbarkeit benutzt.

Die Veröffentlichungen in der Berichtsreihe des Fraunhofer ITWM können bezogen werden über:

Fraunhofer-Institut für Techno- und Wirtschaftsmathematik ITWM Fraunhofer-Platz 1

67663 Kaiserslautern Germany

Telefon: +49(0)631/31600-0
Telefax: +49(0)631/31600-1099
E-Mail: info@itwm.fraunhofer.de
Internet: www.itwm.fraunhofer.de

## Vorwort

Das Tätigkeitsfeld des Fraunhofer-Instituts für Techno- und Wirtschaftsmathematik ITWM umfasst anwendungsnahe Grundlagenforschung, angewandte Forschung sowie Beratung und kundenspezifische Lösungen auf allen Gebieten, die für Techno- und Wirtschaftsmathematik bedeutsam sind.

In der Reihe »Berichte des Fraunhofer ITWM« soll die Arbeit des Instituts kontinuierlich einer interessierten Öffentlichkeit in Industrie, Wirtschaft und Wissenschaft vorgestellt werden. Durch die enge Verzahnung mit dem Fachbereich Mathematik der Universität Kaiserslautern sowie durch zahlreiche Kooperationen mit internationalen Institutionen und Hochschulen in den Bereichen Ausbildung und Forschung ist ein großes Potenzial für Forschungsberichte vorhanden. In die Berichtreihe werden sowohl hervorragende Diplom- und Projektarbeiten und Dissertationen als auch Forschungsberichte der Institutsmitarbeiter und Institutsgäste zu aktuellen Fragen der Techno- und Wirtschaftsmathematik aufgenommen.

Darüber hinaus bietet die Reihe ein Forum für die Berichterstattung über die zahlreichen Kooperationsprojekte des Instituts mit Partnern aus Industrie und Wirtschaft.

Berichterstattung heißt hier Dokumentation des Transfers aktueller Ergebnisse aus mathematischer Forschungs- und Entwicklungsarbeit in industrielle Anwendungen und Softwareprodukte – und umgekehrt, denn Probleme der Praxis generieren neue interessante mathematische Fragestellungen.

Prof. Dr. Dieter Prätzel-Wolters Institutsleiter

Kaiserslautern, im Juni 2001

# MODEL REDUCTION OF NONLINEAR PROBLEMS IN STRUCTURAL MECHANICS

Sabrina Herkt<sup>1</sup>, Klaus Dreßler<sup>1</sup>, René Pinnau<sup>2</sup>

<sup>1</sup>Fraunhofer ITWM
Fraunhofer Platz 1
D-67663 Kaiserslautern
sabrina.herkt@itwm.fraunhofer.de
klaus.dressler@itwm.fraunhofer.de

<sup>2</sup> Universität Kaiserslautern Erwin-Schrödinger-Straße D-67663 Kaiserslautern pinnau@mathematik.uni-kl.de

Keywords: Flexible Bodies, FEM, Nonlinear Model Reduction, POD

**Abstract.** This contribution presents a model reduction method for nonlinear problems in structural mechanics. Emanating from a Finite Element model of the structure, a subspace and a lookup table are generated which do not require a linearisation of the equations.

The method is applied to a model created with commercial FEM software. In this case, the terms describing geometrical and material nonlinearities are not explicitly known.

## 1 INTRODUCTION

In the context of full vehicle simulation, numerical effort is an important issue. Due to the long simulation times when computing durability or comfort loading, the number of degrees of freedom needs to be kept small.

In this field, multibody simulation methods are extensively used and well established. By modelling most parts as rigid bodies, the behaviour of a vehicle can be described with very few degrees of freedom.

However, some applications require the inclusion of flexible components. In industrial applications, these are discretised by a Finite Element approach and treated by linear modal model reduction techniques like the Craig-Bampton method ([2]). In this procedure, the deformation of the flexible body is projected onto a subspace of relevant eigenmodes, which results in a reduced system of equations in the variable of modal participation factors.

These classical modal methods can only be used for linear systems. This assumption fails when large deformations or nonlinear materials are involved, which frequently occurs for rubber materials like bushings or tyres ([3]). The following sections present an approach to reduce Finite Element models with nonlinearities which consists of two parts: a projection subspace for reduction of the dimension and a lookup strategy for the nonlinear equations.

## 2 THE METHOD OF PROPER ORTHOGONAL DECOMPOSITION

One possibility to construct a subspace for the projection of nonlinear systems is the method of *Proper Orthogonal Decomposition (POD)*. Its flexibility in application is based on analysing a given data set to provide the reduced model.

## 2.1 Construction of a Subspace for Data Reduction

The method of POD can be regarded as an approach to approximate a given data set with a low dimensional subspace.

Let V be a Hilbert space with dimV = N and let  $\mathcal{Y} = \{y_1, \dots, y_m\}$  be a data set  $\subset V$  with  $rank(\mathcal{Y}) = d$ . Furthermore, let  $V^l = span\{\varphi_1 \dots \varphi_l\}$  be an l-dimensional subspace,  $l \leq d, N$ , with orthonormal basis  $\{\varphi_i\}_{i=1,\dots,l}$ . Then the projection error of the data set onto the subspace is given by

$$PE(\mathcal{Y}, V^l) = \frac{1}{m} \sum_{k=1}^m \left\| y_k - \sum_{j=1}^l \langle y_k, \varphi_j \rangle_X \cdot \varphi_j \right\|_X^2$$
 (1)

where  $\langle \cdot, \cdot \rangle_X$  denotes a scalar product in V.

In the following, the projection of  $y_k$  onto the subspace  $V^l$  is denoted by

$$P^{l}(y_k) = \sum_{j=1}^{l} \langle y_k, \varphi_j \rangle_X \cdot \varphi_j \tag{2}$$

The crucial idea behind the POD method is the construction of the subspace based on data. In brief, we search for the basis  $\{\varphi_i\}_{i=1,\dots,l}$  of given dimension l which minimises the projection error (1). Then, the resulting subspace  $V^l$  can be seen as the best approximation to the set  $\mathcal{Y}$  in a least squares sense.

Mathematically, this yields the following constrained optimisation problem:

$$\min J(\varphi_1, \dots, \varphi_l) \qquad \text{over} \quad \varphi_i \in V \tag{3}$$

with 
$$J(\varphi_1, \dots, \varphi_l) = PE(\mathcal{Y}, span\{\varphi_1, \dots, \varphi_l\})$$
 (4)

subject to 
$$\langle \varphi_i, \varphi_j \rangle = \delta_{ij}$$
 (5)

Setting up the *Lagrange* functional and the respective *Karush-Kuhn-Tucker* equations for the system, we get ([5]):

$$L(\varphi_{1}, \dots, \varphi_{l}, \lambda_{11}, \dots, \lambda_{ll}) = J(\varphi_{1}, \dots, \varphi_{l}) + \sum_{i,j=1}^{l} \lambda_{ij} \left( \langle \varphi_{i}, \varphi_{j} \rangle - \delta_{ij} \right)$$

$$\frac{\partial L}{\partial \varphi_{i}} = 0 \iff \sum_{j=1}^{m} y_{j} \langle y_{j}, \varphi_{i} \rangle = \lambda_{ii} \varphi_{i}$$
and  $\lambda_{ij} = 0$  for  $i \neq j$ 

$$\frac{\partial L}{\partial \lambda_{ij}} = 0 \iff \langle \varphi_{i}, \varphi_{j} \rangle = \delta_{ij}$$

Setting  $\lambda_i = \lambda_{ii}$ , we identify the vectors  $\varphi_1, \dots, \varphi_l$  as the solution of the *eigenvalue problem*:

$$\sum_{i=1}^{m} y_j \langle y_j, \varphi_i \rangle = \lambda_i \varphi_i \quad \text{for} \quad i = 1, \dots, l.$$
 (6)

This problem possesses  $d = rank(\mathcal{Y})$  solutions  $\lambda_1, \ldots, \lambda_d$ .

Combining equations (6) and (1), we find ([5]):

$$PE(\mathcal{Y}, \{\varphi_1, \dots, \varphi_l\}) = \frac{1}{m} \sum_{k=1}^m \left\| y_k - \sum_{j=1}^l \langle y_k, \varphi_j \rangle_X \cdot \varphi_j \right\|_X^2 = \sum_{i=l+1}^d \lambda_i$$
 (7)

where d < m denotes the dimension of the set  $\mathcal{Y}$ , i.e.,  $d = rank(\mathcal{Y})$ .

**Remark 1** Equation (7) states that the projection error of the set  $\mathcal{Y}$  onto the subspace  $V^l = span\{\varphi_1 \dots \varphi_l\}$  can be expressed by the sum of eigenvalues  $\lambda_i$  corresponding to the eigenvectors  $\varphi_i, i = l + 1, \dots, d$ , that are not included in the basis of  $V^l$ .

Including the eigenvectors  $\varphi$  of the l largest eigenvalues into the basis, we obtain the subspace  $V^l$  with the smallest projection error of all possible l-dimensional subspaces in V for the set  $\mathcal{Y}$  in a least squares sense. This choice of basis vectors is called the Karhunen-Loève basis ([4]).

## 2.2 The Snapshot POD Method for Model Reduction

If subspaces created by the POD method serve as the foundation for a Galerkin projection, the system can be used for the reduction of large models. In the following the procedure for the snapshot POD method ([4]) is described.

Let  $y(t) \in V$  be defined as the solution of a dynamical system

$$\frac{\partial y(t)}{\partial t} = f(y(t), t), \quad t \in [0, T]$$
(8)

and  $y_i = y(t_i)$  be snapshots of the solution at time instances  $t_i$ , i = 1, ..., m,  $t_i \in [0, T]$ . If the precision is sufficient for the corresponding application, these snapshots can also be taken from measurements or from computations with many degrees of freedom (e.g. large FEM models).

Defining the *snapshot matrix* 

$$Y = [y_1, \dots, y_m] \in V^m$$

the eigenvalue problem (6) to solve for the POD basis vectors  $\varphi_1, \dots, \varphi_l \in V$  can be written as

$$YY^*\varphi_i = \lambda_i\varphi_i \quad \text{for} \quad i = 1, \dots, l$$
 (9)

where  $Y^*$  denotes the transpose of Y.

Clearly, we get the same results from

$$Y^*Yv_i = \lambda_i v_i$$
 for  $i = 1, \dots, l$  with  $\varphi_i = Y^*v_i$ . (10)

Depending on the dimension of Y, we solve (9) if N << m or (10) if m << N, where N = dimV.

The matrix  $C = Y^*Y$  with  $C_{ij} = \langle y_i, y_j \rangle$  is referred to as the *correlation matrix* of the snapshot set.

Using (10), each eigenvector  $v_k$  of the correlation matrix defines a basis vector  $\varphi_k$  of the POD subspace. Depending on the number of basis vectors used for the subspace  $V^l = span\{\varphi_1, \ldots, \varphi_l\}$ , the projection error for

$$P^{l}y := \sum_{j=1}^{l} \langle y, \varphi_{j} \rangle_{X} \cdot \varphi_{j}$$
(11)

is defined by:

$$\frac{1}{m} \sum_{k=1}^{m} \left\| y_k - \sum_{j=1}^{l} \langle y_k, \varphi_j \rangle_X \cdot \varphi_j \right\|_Y^2 = \sum_{j=l+1}^{d} \lambda_j$$
 (12)

where d < n shall denote the dimension of the snapshot set Y and l < d the number of POD basis vectors used for the projection.

Applying the subspace projection to (8), we get the reduced surrogate model

$$\frac{\partial \alpha(t)}{\partial t} = \Phi f \left( \Phi^* \alpha(t), t \right), \quad t \in [0, T]. \tag{13}$$

where  $\Phi$  denotes the POD projection matrix with columns  $\varphi_k, k = 1 \dots l$ .

For linear second order equations, we get

$$\underbrace{\Phi^{T}M\Phi}_{=:\widetilde{M}}\ddot{p} + \underbrace{\Phi^{T}C\Phi}_{=:\widetilde{C}}\dot{p} + \underbrace{\Phi^{T}K\Phi}_{=:\widetilde{K}}p = \Phi^{T}\beta$$
(14)

Note that the matrices  $\widetilde{M},\widetilde{C},\widetilde{K}$  are, in general, fully populated. Thus, the POD method transforms a large sparse system into a small dense system.

**Remark 2** The POD-reduced system is not an approximation of the original system itself, but of the system and its external excitation. Due to the subspace construction which is based on the snapshot data set, the reduction scheme depends on the previously computed setup. In the strict sense, only the computed solutions can be properly represented by the reduced system.

In addition to the overall computation setup, the position of snapshots within the time-span is an important issue. Especially at time instances when the dynamics of the system are changing rapidly, the sampling rate for snapshots shall be increased.

States and phenomena not represented by the snapshot set can not be represented by the reduced system as well.

The procedure of snapshot computation depends on the model's later purpose of use and therefore requires thorough considerations.

## 3 LOOKUP TABLE APPROACH

Like all model reduction methods that are based on subspace projection, POD reduces the effort required to solve the linearised system of equations in each iteration step. For linear models, the reduced model is set up in the first step and can be used unchanged throughout the whole computation.

In nonlinear problems, the model equations depend on the current state u:

$$M\ddot{u} + C\dot{u} + R\left(u\right) = f_{ext} \tag{15}$$

$$P^{T} \cdot M \cdot (\dot{P\alpha}) + P^{T} \cdot C \cdot (\dot{P\alpha}) + P^{T} \cdot R(P\alpha) = P^{T} \cdot f_{ext}$$
 (16)

The effort to set up the nonlinear term  $R(P\alpha)$  requires the transformation of the current state  $\alpha$  to the full dimensional variable  $u=P\alpha$ . In general industrial problems - except in rare cases - the nonlinearity is not explicitly known or can not be computed in the reduced variable. Obviously, model reduction by POD is only helpful and sensible when most of the computational cost lies in the solution of the linearised problem and not in the composition of the equation system.

Due to the black-box character of commercial FEM codes, communication with these programs requires a cumbersome read- and write-procedure whenever the current equation system is needed. Some FEM programs only allow exchange of information by text files. This leads to computational costs which are far beyond any feasible time scale. Furthermore, the problem of licences can become a serious issue, as the solver of the FEM program is used in each time step to set up the equations.

For full exploitation of the capabilities of the POD method, the computation of the reduced problem needs to be decoupled from the commercial tool. In general, profound knowledge of the full system is needed in order to formulate the nonlinear equations with respect to the reduced variables only. However, black box tools do not allow such approaches as only few details of the underlying equations can be gained from commercial programs.

In the following sections, an approach is presented which uses the value of the nonlinear term and the derivative matrices of a full model to build up the decoupled reduced system.

## 3.1 Construction of the Lookup Table

We assume we have a nonlinear differential equation of second order

$$F(u, \dot{u}, \ddot{u}, t) = 0 \tag{17}$$

where F is continuous and differentiable with respect to u,  $\dot{u}$  and  $\ddot{u}$ . Furthermore, it may depend nonlinearly on u and u', but linearly on  $\dot{u}$  and  $\ddot{u}$ .

Applying a Finite Element discretisation in space we define the semi-discretised equations. We search for a vector  $u(t) \in \mathbb{R}^N$  satisfying

$$M(u)\ddot{u} + C(u)\dot{u} + R(u) = f_{ext}(t)$$

$$\text{where } M(u) := \frac{\partial F}{\partial \ddot{u}}$$

$$C(u) := \frac{\partial F}{\partial \dot{u}}$$
(18)

where the matrices  $M, C \in \mathbb{R}^{N \times N}$  denote the mass and damping matrix, respectively. Both matrices may depend on the current deformation u = u(t).

Assuming the matrices M, C, the nonlinearity R(u) and its linearisation K(u) can be extracted from the Finite Element software in each time step, the following procedure is set up:

- (1) on each time level  $t_i$ , store the current state  $u_i$ , the nonlinear deformation expression  $R(u_i)$  and its derivative  $K(u_i) = \frac{\partial R}{\partial u} \big|_{u_i}$
- (2) (if coupled to a POD reduction scheme) project the data onto the given POD subspace
- (3) if necessary, select few relevant states which define the look-up table
- (4) in each iteration of the reduced model, construct approximation of the nonlinear term and its linearisations from the given data stored in the table

Note that steps (1) - (3) are treated offline.

The computation steps of the reduced problem mainly consist of the solution of the projected equations and the treatment of the lookup table. Depending on the deformation variety and the nonlinearity of the system, the table can become rather large. Therefore, a simple search algorithm is needed.

Furthermore, during application of the reduced model, states  $u_i$  may occur which are not included in the table. The lookup algorithm should account for variations of external loads and therefore variations of the deformations within a reasonable range.

This implies that lookup strategies should allow for interpolation and extrapolation of the entries and still remain stable.

## 3.2 The Reduced Surrogate Model

Setting up a surrogate model, we have

$$\widehat{M}\ddot{u} + \widehat{C}\dot{u} + \widehat{R}(u) = \widehat{f}_{ext}(t)$$
(19)

where  $\widehat{M},\widehat{C}$  and  $\widehat{f}$  can be identical to the corresponding quantities in the original model or suitable subspace approximations. In the computational treatment of model (19), the nonlinear part is approximated using the following lookup scheme.

Given the current state  $u_{\tau}$ , the approximation of  $R(u_{\tau})$  and  $K(u_{\tau})$  is computed by data linearisation in the lookup table. Let the lookup data consist of states  $u_i, i=1,\ldots,m$ , their corresponding deformation terms  $R(u_i)$  and linearisations  $K(u_i) = \frac{\partial R}{\partial u}\big|_{u_i}$ . In each iteration, we determine the approximated model by Taylor expansion in the neighbourhood of a given state  $u_i$ :

$$R(u_{\tau}) = R(u_{i}) + K(u_{i})(u_{\tau} - u_{i}) + \mathbf{O}(\|u_{\tau} - u_{i}\|^{2})$$
(20)

$$K(u_{\tau}) = K(u_i) + \mathbf{O}(\|u_{\tau} - u_i\|)$$
 (21)

The state  $u_i$  is chosen as the nearest state to the current deformation  $u_\tau$  measured in the  $L_2$  norm.

In the following lookup method, Taylor expansion up to first order is used. When the nonlinear term and its linearisation are required, they are approximated by

$$R(u_{\tau}) \approx R(u_i) + K(u_i)(u_{\tau} - u_i)$$
(22)

$$K(u_{\tau}) \approx K(u_i).$$
 (23)

Additional considerations can be found in [3].

## 4 MODEL DESCRIPTION

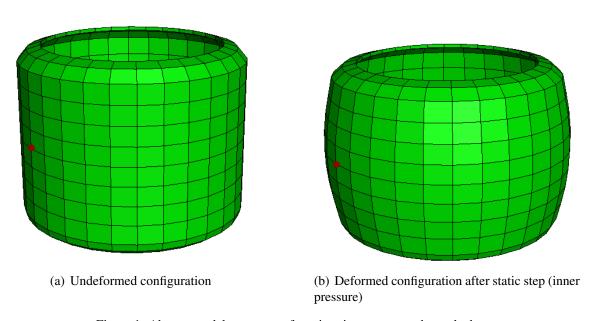


Figure 1: Abaqus model geometry of an airspring, output node marked

As a moderately large industrially motivated example an airspring model was chosen (Figure 1). The Finite Element mesh is composed of 450 linear 8-node continuum elements yielding 960 nodes and therefore 2880 degrees of freedom. The entire spring cushion consisted of a nonlinear *Neo-Hooke* rubber material with the parameters  $C_{10} = 2.9 \cdot 10^5$  and  $D_1 = 3.5 \cdot 10^{-7}$ 

(see, for example, [1]) and a density of  $\rho = 1.1 \cdot 10^3 kg/m^3$ . Furthermore, mass proportional Rayleigh damping ( $\alpha = 100$ ) was included in the material.

The computation consists of two steps. In the first static step, an inner pressure of 4kPa is applied to the inner surface. Notice that this type of load induces difficulties in the geometrically nonlinear case, as pressure forces have to be perpendicular to the inner surface. This leads to deformation dependent external forces  $f_{ext}(u,t)$  which require additional iteration routines within the computations of the reduced model. For simplification, inner pressure was only applied to six element rows in the middle of the spring cushion (see Figure 2), as these are assumed to not undergo excessive rotation.

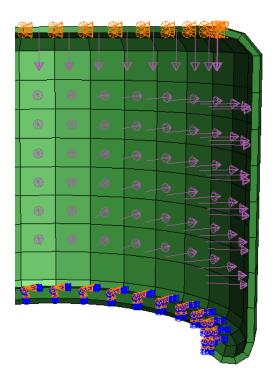


Figure 2: Position and direction of inner pressure and boundary conditions

The second step consists of the dynamic computations. In this step a vertical load varying in magnitude and sign is applied to the upper element ring (Figures 2, 3). The dashed line denotes the run used for the setup of the reduced models, whereas the continuous line denotes the computation used for comparison of the model performance. Like in the static step, the nodes of the lower boundary are fixed in all three directions. The nodes of the upper boundary are allowed to move in vertical direction only (see Figure 2).

The computation is accomplished by an implicit transient analysis in Abaqus as described in [1]:

$$M\ddot{u}_i + C\dot{u}_i + I(u_i) - P_i + L_j = 0$$
 (24)

with constant mass and damping matrices M and  $C = \alpha \cdot M$ . The vector I denotes the inner forces in the element,  $P_i$  the external excitation at time  $t_i$  and  $L_j$  the Lagrangian forces induced by boundary conditions at node j.

In general nonlinear computations, the inner forces term  $I(u_i)$  as well as its linearisation, the stiffness matrix  $K(u_i) = \frac{\partial I}{\partial u}|_{u_i}$ , depend on the current deformation u. The damping term may

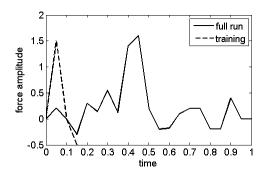


Figure 3: Amplitude of the external load over time: training input and input for the reference computation

also include several nonlinear relations, depending on the underlying material law. For the airspring model, the simplest form of Rayleigh damping was used.

Unless otherwise stated, the following results refer to the solution at the output reference node number 718 (Figure 1).

## 5 RESULTS OF THE REDUCED MODEL

In a first run with the full model, the lookup table is generated. The airspring is objected to a large tensile force followed by a large compressive force to cover the relevant range of deformation. The step is finished at time t=0.15 after a rather generous number of 150 equally sized increments ( $\Delta t=10^{-3}s$ ).

For the lookup table, it is not necessary to include all snapshots, as the deformation states are likely to repeat themselves. If possible, the deformation range should be checked and double states be dismissed. For the airspring, this task is relatively simple as the deformation of the nodes in the upper ring can only move in one direction. Yet, the displacement of the nodes in the inner part of the airspring can be different depending on the preceding load history due to dynamic effects.

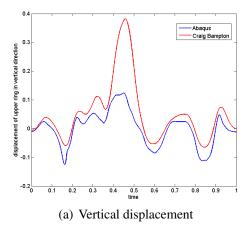
In this example, the lookup table consists of the states 55-151 of the dynamic computation step, as this range covers the transition from the largest tension to the largest compression deformation of the upper ring (see Figure 3). The computation of the POD basis is done with all deformation snapshots  $u(t_i)$  using the  $L_2$  norm. The reduced mass and damping matrices  $\widetilde{M}$ ,  $\widetilde{C}=\alpha\widetilde{M}$  and the lookup table  $\{p_i,\widetilde{R}_i,\widetilde{K}_i\}_{i=1,\dots,97}$  are constructed by projection of the respective quantities onto the POD subspace.

This setup defines the input for the reduced computations.

The static step is not reproduced by the POD model. From the full model, the final state of the inflation step is projected onto the POD subspace to provide the initial conditions  $p_0$ ,  $\dot{p}_0$  for the dynamic computations with the reduced one.

In the following result presentation, three different setups are compared: the full solution computed with Abaqus, the POD reduced lookup table approach and a Craig-Bampton method. For the latter one, the model was linearised at the beginning of the dynamic step, i.e., after inflation of the airspring. The Abaqus simulation serves as the reference solution for the reduced models. For the reduced bases, POD and Craig-Bampton, 15 basis vectors were chosen.

To study the extrapolation abilities of the reduced approaches, the external excitation is adjusted in order to provoke larger deformations than the lookup table includes.



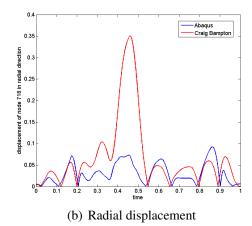
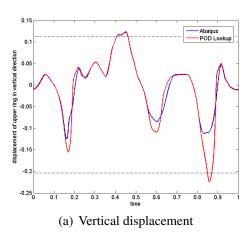


Figure 4: Vertical displacement of upper ring and radial displacement of node 718, computed with Abaqus and Craig-Bampton method, using 15 basis vectors



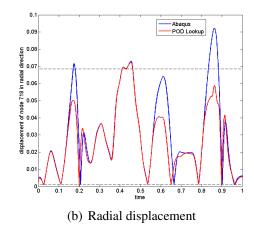


Figure 5: Vertical displacement at upper ring and radial displacement at node 718, computed with Abaqus and POD Lookup, using 15 basis vectors

The horizontal dashed lines border the range covered by the lookup table

Figure 4 shows the vertical displacement of the upper ring and the radial displacement of the reference node 718 for the Craig Bampton method. The resulting deformation is entirely different from the full solution. Obviously, a linear approach is not justified in this model setup.

Compared to that, the POD Lookup method captures the nonlinear behaviour in a large portion of the time span. However, both the vertical and radial displacements show that the method fails to reproduce the deformations correctly, when the lookup table range is exceeded (Figure 5). This effect is seen in the periods around t=0.18s, t=0.6s and t=0.85s.

In other computations, where the deformations remained within the lookup table range, the results of the reduced models were nearly identical to the full solution for all three computed POD and lookup setups.

The following section takes a closer look at the deformation of the full system at time t=0.18s, where the lookup methods do not reproduce the displacements correctly. Around this time period, the airspring undergoes a large compression followed by a rapid change of force direction. Due to inertia effects, the central belt rows of the airspring bulge downwards and develop a deformation that is not included in the training setup (see Figure 6). Therefore, neither the POD basis nor the lookup table contain information on this state.

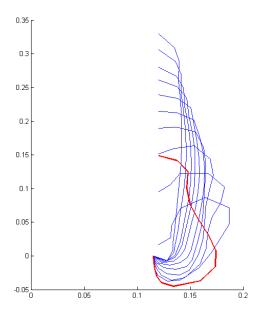


Figure 6: Training deformation states  $u_i$ , i = 61, 71, ..., 151 (blue lines) and deformation state of the full solution at time t = 0.18s (red line) in a vertical line along the outer surface of the airspring

To deal with this shortcoming, an additional training input is set up. The new load case covers a time span of 0.2s in 200 time steps and contains a short period of tensile loading after compression. With this, the structure deforms similarly as the full solution at time t = 0.18s of the dynamic step. A new reduced model is defined using 201 snapshots and a lookup table of 147 entries  $\{p_i, \widetilde{R}_i, \widetilde{K}_i\}_{i=1,\dots,147}$  for the states 55-201.

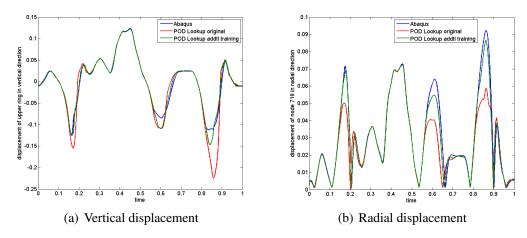


Figure 7: Radial displacement at upper ring and vertical displacement at node 718, computed with Abaqus, POD Lookup with original input and POD Lookup with additional input, using 15 basis vectors

Figure 7 compares the vertical and radial displacements of the full solution with the reduced one for both the original and the additional training input. The original lookup table consists of 97 entries and the one with the additional input of 147 states. In both cases, the POD Lookup method was used with a subspace dimension of 15. Both figures show a significant improvement not only at position t=0.18s, but also around the critical regions t=0.6 and t=0.85. The listing of errors in Table 1 confirms this observation.

Method	Number of	Number of	relative error,	relative error,
	DOF	lookup entries	$L_2$ norm	$L_{\infty}$ norm
POD Lookup	15	97	22.1%	25.7%
POD Lookup	15	147	4.7%	13.3%

Table 1: Comparison of errors: The reduced models are based on 15 POD basis vectors with 151 or 201 snapshots and 97 or 147 Lookup table entries, respectively

Method	Number of DOF	CPU Time
Abaqus	2880	810.4s
POD Lookup	15	1.7s
Craig-Bampton	15	0.6s

Table 2: Comparison of CPU time

Table 2 shows a comparison of CPU time for the different approaches. All tested reduction methods run at least two orders of magnitude faster in Matlab than the original model in Abaqus.

Despite the computational savings obtained by the reduced methods, the CPU time for the model setup needs to be taken into account (see Table 3). The effort basically consists of the communication with Abaqus and the computation of the POD basis. Note that these computations can be done offline and need to be undertaken only once for the model setup and not for each computation.

Due to the slow communication with Abaqus via text files, the read steps require most effort - especially the reading and assembling procedure for the full stiffness matrices. This cost can be reduced if an efficient positioning of the lookup table states within the time interval is performed. Then only the relevant matrices need to be output from Abaqus and imported in Matlab. Furthermore, if the POD basis is determined in advance from a preceding run, the element matrices can be read in and projected onto the POD subspace within the same step. Assembly of the matrices is done by adding the projected element matrices.

Procedure	CPU Time
Read and assemble stiffness matrices and mass matrix	1015.4s
Read deformations and inner forces	70.9s
Compute POD basis	4.7s

Table 3: CPU time for the Abaqus communication and offline computations

## 6 CONCLUSION

This work shows a method to reduce the computational effort of nonlinear flexible bodies.

The structure is described by a Finite Element Method combined with nonlinear model reduction. Unlike most model reduction methods - as the frequently used Craig-Bampton approach - the method of Proper Orthogonal Decomposition (POD) offers a projection basis suitable for nonlinear models.

The reduction of nonlinear problems introduces additional difficulties. The projection-based method of POD reduces the effort needed for solution of the model equations, but not for the function evaluations required for the equation setup. Especially in the case of collaboration with black-box software, the effort for equation setup exceeds the savings obtained from reduction of the degrees of freedom.

To decouple the reduced surrogate system from the full model, a lookup table approach is presented. It makes use of the preceding computation step with the full model necessary to set up the POD basis. The nonlinear term of inner forces and the stiffness matrix are output and stored in a lookup table for the reduced system.

The method is applied to an airspring computed in Abaqus. It is shown that effort reductions of two orders of magnitude are possible within a reasonable error tolerance. The classical Craig-Bampton method is unable to reproduce any nonlinear effects and yields completely wrong results.

Furthermore, the example illustrates the influence of training excitation on the quality of the reduced model. The reduced solution strongly deviates from the full one when dynamical effects occur that were not included in the training. An adapted training input accounting for the missing states yields considerable improvements.

Overall, the computations show that the Lookup method combined with a POD subspace projection constitutes a good method to massively reduce the computational effort of large nonlinear structures.

## REFERENCES

- [1] Abaqus Theory Manual, Version 6.6
- [2] R. R. Craig, Jr.: Coupling of Substructures for Dynamic Analyses: an Overview, *AIAA-2000-1573*, 2000
- [3] S. Herkt: Model Reduction of Nonlinear Problems in Structural Mechanics: Towards a Finite Element Tyre Model for Multibody Simulation, PhD Thesis, TU Kaiserslautern, 2009
- [4] W.H.A. Schilders, H. van der Vorst: Model Order Reduction: Theory, Research Aspects and Applications, Springer, 2008
- [5] S. Volkwein: Interpretation of proper orthogonal decomposition as singular value decomposition and HJB-based feedback design, *Proceedings of the Sixteenth International Symposium on Mathematical Theory of Networks and Systems (MTNS)*, Leuven, Belgium, July 5-9, 2004

# Published reports of the Fraunhofer ITWM

The PDF-files of the following reports are available under:

## www.itwm.fraunhofer.de/de/ zentral berichte/berichte

 D. Hietel, K. Steiner, J. Struckmeier A Finite - Volume Particle Method for Compressible Flows (19 pages, 1998)

### 2. M. Feldmann, S. Seibold

# Damage Diagnosis of Rotors: Application of Hilbert Transform and Multi-Hypothesis Testing

Keywords: Hilbert transform, damage diagnosis, Kalman filtering, non-linear dynamics (23 pages, 1998)

## 3. Y. Ben-Haim, S. Seibold

## Robust Reliability of Diagnostic Multi-Hypothesis Algorithms: Application to Rotating Machinery

Keywords: Robust reliability, convex models, Kalman filtering, multi-hypothesis diagnosis, rotating machinery, crack diagnosis (24 pages, 1998)

## 4. F.-Th. Lentes, N. Siedow

## Three-dimensional Radiative Heat Transfer in Glass Cooling Processes

(23 pages, 1998)

## 5. A. Klar, R. Wegener

## A hierarchy of models for multilane vehicular traffic

Part I: Modeling

(23 pages, 1998)

**Part II: Numerical and stochastic investigations** (17 pages, 1998)

## 6. A. Klar, N. Siedow

Boundary Layers and Domain Decomposition for Radiative Heat Transfer and Diffusion Equations: Applications to Glass Manufacturing Processes

(24 pages, 1998)

## 7. I. Choquet

Heterogeneous catalysis modelling and numerical simulation in rarified gas flows Part I: Coverage locally at equilibrium (24 pages, 1998)

## 8. J. Ohser, B. Steinbach, C. Lang

Efficient Texture Analysis of Binary Images (17 pages, 1998)

### 9. J. Orlik

Homogenization for viscoelasticity of the integral type with aging and shrinkage (20 pages, 1998)

### 10. J. Mohring

Helmholtz Resonators with Large Aperture (21 pages, 1998)

## 11. H. W. Hamacher, A. Schöbel On Center Cycles in Grid Graphs (15 pages, 1998)

# 12. H. W. Hamacher, K.-H. Küfer Inverse radiation therapy planning - a multiple objective optimisation approach (14 pages, 1999)

## 13. C. Lang, J. Ohser, R. Hilfer On the Analysis of Spatial Binary Images (20 pages, 1999)

### 14. M. Junk

## On the Construction of Discrete Equilibrium Distributions for Kinetic Schemes

(24 pages, 1999)

### 15. M. Junk, S. V. Raghurame Rao

## A new discrete velocity method for Navier-Stokes equations

(20 pages, 1999)

### 16. H. Neunzert

Mathematics as a Key to Key Technologies (39 pages (4 PDF-Files), 1999)

### 17. J. Ohser, K. Sandau

## Considerations about the Estimation of the Size Distribution in Wicksell's Corpuscle Problem

(18 pages, 1999)

## 18. E. Carrizosa, H. W. Hamacher, R. Klein, S. Nickel

## Solving nonconvex planar location problems by finite dominating sets

Keywords: Continuous Location, Polyhedral Gauges, Finite Dominating Sets, Approximation, Sandwich Algorithm, Greedy Algorithm (19 pages, 2000)

## 19. A. Becker

## A Review on Image Distortion Measures

Keywords: Distortion measure, human visual system (26 pages, 2000)

## 20. H. W. Hamacher, M. Labbé, S. Nickel, T. Sonneborn

## Polyhedral Properties of the Uncapacitated Multiple Allocation Hub Location Problem

Keywords: integer programming, hub location, facility location, valid inequalities, facets, branch and cut (21 pages, 2000)

### 21. H. W. Hamacher, A. Schöbel

## Design of Zone Tariff Systems in Public Transportation

(30 pages, 2001)

## 22. D. Hietel, M. Junk, R. Keck, D. Teleaga The Finite-Volume-Particle Method for Conservation Laws

(16 pages, 2001)

### 23. T. Bender, H. Hennes, J. Kalcsics, M. T. Melo, S. Nickel

## Location Software and Interface with GIS and Supply Chain Management

Keywords: facility location, software development, geographical information systems, supply chain management

(48 pages, 2001)

## 24. H. W. Hamacher, S. A. Tjandra *Mathematical Modelling of Evacuation*

**Problems: A State of Art** (44 pages, 2001)

## 25. J. Kuhnert, S. Tiwari

## Grid free method for solving the Poisson equation

Keywords: Poisson equation, Least squares method, Grid free method (19 pages, 2001)

## 26. T. Götz, H. Rave, D. Reinel-Bitzer, K. Steiner, H. Tiemeier

Simulation of the fiber spinning process Keywords: Melt spinning, fiber model, Lattice Boltzmann, CFD (19 pages, 2001)

#### 27. A. Zemitis

### On interaction of a liquid film with an obstacle Keywords: impinging jets, liquid film, models, numerical solution, shape (22 pages, 2001)

### 28. I. Ginzburg, K. Steiner

## Free surface lattice-Boltzmann method to model the filling of expanding cavities by Bingham Fluids

Keywords: Generalized LBE, free-surface phenomena, interface boundary conditions, filling processes, Bingham viscoplastic model, regularized models (22 pages, 2001)

### 29. H. Neunzert

## »Denn nichts ist für den Menschen als Menschen etwas wert, was er nicht mit Leidenschaft tun kann«

## Vortrag anlässlich der Verleihung des Akademiepreises des Landes Rheinland-Pfalz am 21.11.2001

Keywords: Lehre, Forschung, angewandte Mathematik, Mehrskalenanalyse, Strömungsmechanik (18 pages, 2001)

## 30. J. Kuhnert, S. Tiwari

## Finite pointset method based on the projection method for simulations of the incompressible Navier-Stokes equations

Keywords: Incompressible Navier-Stokes equations, Meshfree method, Projection method, Particle scheme, Least squares approximation AMS subject classification: 76D05, 76M28 (25 pages, 2001)

### 31. R. Korn, M. Krekel

## Optimal Portfolios with Fixed Consumption or Income Streams

Keywords: Portfolio optimisation, stochastic control, HJB equation, discretisation of control problems (23 pages, 2002)

## 32. M. Krekel

## Optimal portfolios with a loan dependent credit spread

Keywords: Portfolio optimisation, stochastic control, HJB equation, credit spread, log utility, power utility, non-linear wealth dynamics (25 pages, 2002)

## 33. J. Ohser, W. Nagel, K. Schladitz

## The Euler number of discretized sets – on the choice of adjacency in homogeneous lattices

Keywords: image analysis, Euler number, neighborhod relationships, cuboidal lattice (32 pages, 2002)

### 34. I. Ginzburg, K. Steiner

## Lattice Boltzmann Model for Free-Surface flow and Its Application to Filling Process in Casting

Keywords: Lattice Boltzmann models; free-surface phenomena; interface boundary conditions; filling processes; injection molding; volume of fluid method; interface boundary conditions; advection-schemes; upwind-schemes (54 pages, 2002)

## 35. M. Günther, A. Klar, T. Materne, R. Wegener

## Multivalued fundamental diagrams and stop and go waves for continuum traffic equations

Keywords: traffic flow, macroscopic equations, kinetic derivation, multivalued fundamental diagram, stop and go waves, phase transitions (25 pages, 2002)

## 36. S. Feldmann, P. Lang, D. Prätzel-Wolters Parameter influence on the zeros of network determinants

Keywords: Networks, Equicofactor matrix polynomials, Realization theory, Matrix perturbation theory (30 pages, 2002)

### 37. K. Koch, J. Ohser, K. Schladitz

# Spectral theory for random closed sets and estimating the covariance via frequency space

Keywords: Random set, Bartlett spectrum, fast Fourier transform, power spectrum (28 pages, 2002)

## 38. D. d'Humières, I. Ginzburg

## Multi-reflection boundary conditions for lattice Boltzmann models

Keywords: lattice Boltzmann equation, boudary condistions, bounce-back rule, Navier-Stokes equation (72 pages, 2002)

## 39. R. Korn

## Elementare Finanzmathematik

Keywords: Finanzmathematik, Aktien, Optionen, Portfolio-Optimierung, Börse, Lehrerweiterbildung, Mathematikunterricht (98 pages, 2002)

## 40. J. Kallrath, M. C. Müller, S. Nickel

## Batch Presorting Problems: Models and Complexity Results

Keywords: Complexity theory, Integer programming, Assigment, Logistics (19 pages, 2002)

### 41. J. Linn

## On the frame-invariant description of the phase space of the Folgar-Tucker equation

Key words: fiber orientation, Folgar-Tucker equation, injection molding (5 pages, 2003)

### 42. T. Hanne, S. Nickel

## A Multi-Objective Evolutionary Algorithm for Scheduling and Inspection Planning in Software Development Projects

Key words: multiple objective programming, project management and scheduling, software development, evolutionary algorithms, efficient set (29 pages, 2003)

## 43. T. Bortfeld , K.-H. Küfer, M. Monz, A. Scherrer, C. Thieke, H. Trinkaus

Intensity-Modulated Radiotherapy - A Large Scale Multi-Criteria Programming Problem Keywords: multiple criteria optimization, representative systems of Pareto solutions, adaptive triangulation, clustering and disaggregation techniques, visualization of Pareto solutions, medical physics, external beam radiotherapy planning, intensity modulated radiotherapy (31 pages, 2003)

### 44. T. Halfmann, T. Wichmann

## Overview of Symbolic Methods in Industrial Analog Circuit Design

Keywords: CAD, automated analog circuit design, symbolic analysis, computer algebra, behavioral modeling, system simulation, circuit sizing, macro modeling, differential-algebraic equations, index (17 pages, 2003)

### 45. S. E. Mikhailov, J. Orlik

# Asymptotic Homogenisation in Strength and Fatigue Durability Analysis of Composites

Keywords: multiscale structures, asymptotic homogenization, strength, fatigue, singularity, non-local conditions

(14 pages, 2003)

## 46. P. Domínguez-Marín, P. Hansen, N. Mladenovi´c , S. Nickel

### Heuristic Procedures for Solving the Discrete Ordered Median Problem

Keywords: genetic algorithms, variable neighborhood search, discrete facility location (31 pages, 2003)

## 47. N. Boland, P. Domínguez-Marín, S. Nickel, J. Puerto

### Exact Procedures for Solving the Discrete Ordered Median Problem

Keywords: discrete location, Integer programming (41 pages, 2003)

## 48. S. Feldmann, P. Lang

## Padé-like reduction of stable discrete linear systems preserving their stability

Keywords: Discrete linear systems, model reduction, stability, Hankel matrix, Stein equation (16 pages, 2003)

## 49. J. Kallrath, S. Nickel

### A Polynomial Case of the Batch Presorting Problem

Keywords: batch presorting problem, online optimization, competetive analysis, polynomial algorithms, logistics (17 pages, 2003)

### 50. T. Hanne, H. L. Trinkaus

## knowCube for MCDM – Visual and Interactive Support for Multicriteria Decision Making

Key words: Multicriteria decision making, knowledge management, decision support systems, visual interfaces, interactive navigation, real-life applications. (26 pages, 2003)

## 51. O. Iliev, V. Laptev

### On Numerical Simulation of Flow Through Oil Filters

Keywords: oil filters, coupled flow in plain and porous media, Navier-Stokes, Brinkman, numerical simulation (8 pages, 2003)

## 52. W. Dörfler, O. Iliev, D. Stoyanov, D. Vassileva *On a Multigrid Adaptive Refinement Solver*

### On a Multigrid Adaptive Refinement Solver for Saturated Non-Newtonian Flow in Porous Media

Keywords: Nonlinear multigrid, adaptive refinement, non-Newtonian flow in porous media (17 pages, 2003)

### 53. S. Kruse

## On the Pricing of Forward Starting Options under Stochastic Volatility

Keywords: Option pricing, forward starting options, Heston model, stochastic volatility, cliquet options (11 pages, 2003)

### 54. O. Iliev, D. Stoyanov

## Multigrid – adaptive local refinement solver for incompressible flows

Keywords: Navier-Stokes equations, incompressible flow, projection-type splitting, SIMPLE, multigrid methods, adaptive local refinement, lid-driven flow in a cavity (37 pages, 2003)

### 55. V. Starikovicius

## The multiphase flow and heat transfer in porous media

Keywords: Two-phase flow in porous media, various formulations, global pressure, multiphase mixture model, numerical simulation (30 pages, 2003)

## 56. P. Lang, A. Sarishvili, A. Wirsen

## Blocked neural networks for knowledge extraction in the software development process

Keywords: Blocked Neural Networks, Nonlinear Regression, Knowledge Extraction, Code Inspection (21 pages, 2003)

### 57. H. Knaf, P. Lang, S. Zeiser

## Diagnosis aiding in Regulation Thermography using Fuzzy Logic

Keywords: fuzzy logic,knowledge representation, expert system (22 pages, 2003)

## 58. M. T. Melo, S. Nickel, F. Saldanha da Gama Largescale models for dynamic multicommodity capacitated facility location

Keywords: supply chain management, strategic planning, dynamic location, modeling (40 pages, 2003)

## 59. J. Orlik

## Homogenization for contact problems with periodically rough surfaces

Keywords: asymptotic homogenization, contact problems (28 pages, 2004)

## 60. A. Scherrer, K.-H. Küfer, M. Monz, F. Alonso, T. Bortfeld

## IMRT planning on adaptive volume structures – a significant advance of computational complexity

Keywords: Intensity-modulated radiation therapy (IMRT), inverse treatment planning, adaptive volume structures, hierarchical clustering, local refinement, adaptive clustering, convex programming, mesh generation, multi-grid methods (24 pages, 2004)

## 61. D. Kehrwald

## Parallel lattice Boltzmann simulation of complex flows

Keywords: Lattice Boltzmann methods, parallel computing, microstructure simulation, virtual material design, pseudo-plastic fluids, liquid composite moulding (12 pages, 2004)

## 62. O. Iliev, J. Linn, M. Moog, D. Niedziela, V. Starikovicius

## On the Performance of Certain Iterative Solvers for Coupled Systems Arising in Discretization of Non-Newtonian Flow Equations

Keywords: Performance of iterative solvers, Preconditioners, Non-Newtonian flow (17 pages, 2004)

## 63. R. Ciegis, O. Iliev, S. Rief, K. Steiner

## On Modelling and Simulation of Different Regimes for Liquid Polymer Moulding

Keywords: Liquid Polymer Moulding, Modelling, Simulation, Infiltration, Front Propagation, non-Newtonian flow in porous media (43 pages, 2004)

### 64. T. Hanne, H. Neu

## Simulating Human Resources in Software Development Processes

Keywords: Human resource modeling, software process, productivity, human factors, learning curve (14 pages, 2004)

### 65. O. Iliev, A. Mikelic, P. Popov

## Fluid structure interaction problems in deformable porous media: Toward permeability of deformable porous media

Keywords: fluid-structure interaction, deformable porous media, upscaling, linear elasticity, stokes, finite elements

(28 pages, 2004)

66. F. Gaspar, O. Iliev, F. Lisbona, A. Naumovich, P. Vabishchevich

## On numerical solution of 1-D poroelasticity equations in a multilayered domain

Keywords: poroelasticity, multilayered material, finite volume discretization, MAC type grid (41 pages, 2004)

## 67. J. Ohser, K. Schladitz, K. Koch, M. Nöthe Diffraction by image processing and its application in materials science

Keywords: porous microstructure, image analysis, random set, fast Fourier transform, power spectrum, Bartlett spectrum (13 pages, 2004)

## 68. H. Neunzert

## Mathematics as a Technology: Challenges for the next 10 Years

Keywords: applied mathematics, technology, modelling, simulation, visualization, optimization, glass processing, spinning processes, fiber-fluid interaction, trubulence effects, topological optimization, multicriteria optimization, Uncertainty and Risk, financial mathematics, Malliavin calculus, Monte-Carlo methods, virtual material design, filtration, bio-informatics, system biology (29 pages, 2004)

# 69. R. Ewing, O. Iliev, R. Lazarov, A. Naumovich On convergence of certain finite difference discretizations for 1D poroelasticity interface problems

Keywords: poroelasticity, multilayered material, finite volume discretizations, MAC type grid, error estimates (26 pages, 2004)

## 70. W. Dörfler, O. Iliev, D. Stoyanov, D. Vassileva On Efficient Simulation of Non-Newtonian Flow in Saturated Porous Media with a Multigrid Adaptive Refinement Solver

Keywords: Nonlinear multigrid, adaptive renement, non-Newtonian in porous media (25 pages, 2004)

## 71. J. Kalcsics, S. Nickel, M. Schröder

## Towards a Unified Territory Design Approach – Applications, Algorithms and GIS Integration

Keywords: territory desgin, political districting, sales territory alignment, optimization algorithms, Geographical Information Systems (40 pages, 2005) 72. K. Schladitz, S. Peters, D. Reinel-Bitzer, A. Wiegmann, J. Ohser

## Design of acoustic trim based on geometric modeling and flow simulation for non-woven

Keywords: random system of fibers, Poisson line process, flow resistivity, acoustic absorption, Lattice-Boltzmann method, non-woven (21 pages, 2005)

## 73. V. Rutka, A. Wiegmann

# Explicit Jump Immersed Interface Method for virtual material design of the effective elastic moduli of composite materials

Keywords: virtual material design, explicit jump immersed interface method, effective elastic moduli, composite materials (22 pages, 2005)

### 74. T. Hanne

## Eine Übersicht zum Scheduling von Baustellen

Keywords: Projektplanung, Scheduling, Bauplanung, Bauindustrie (32 pages, 2005)

### 75. J. Linn

## The Folgar-Tucker Model as a Differetial Algebraic System for Fiber Orientation Calculation

Keywords: fiber orientation, Folgar–Tucker model, invariants, algebraic constraints, phase space, trace stability

(15 pages, 2005)

## 76. M. Speckert, K. Dreßler, H. Mauch, A. Lion, G. J. Wierda

## Simulation eines neuartigen Prüfsystems für Achserprobungen durch MKS-Modellierung einschließlich Regelung

Keywords: virtual test rig, suspension testing, multibody simulation, modeling hexapod test rig, optimization of test rig configuration (20 pages, 2005)

 K.-H. Küfer, M. Monz, A. Scherrer, P. Süss, F. Alonso, A. S. A. Sultan, Th. Bortfeld, D. Craft, Chr. Thieke

## Multicriteria optimization in intensity modulated radiotherapy planning

Keywords: multicriteria optimization, extreme solutions, real-time decision making, adaptive approximation schemes, clustering methods, IMRT planning, reverse engineering (51 pages, 2005)

### 78. S. Amstutz, H. Andrä

## A new algorithm for topology optimization using a level-set method

Keywords: shape optimization, topology optimization, topological sensitivity, level-set (22 pages, 2005)

## 79. N. Ettrich

## Generation of surface elevation models for urban drainage simulation

Keywords: Flooding, simulation, urban elevation models, laser scanning (22 pages, 2005)

80. H. Andrä, J. Linn, I. Matei, I. Shklyar, K. Steiner, E. Teichmann

## OPTCAST – Entwicklung adäquater Strukturoptimierungsverfahren für Gießereien Technischer Bericht (KURZFASSUNG)

Keywords: Topologieoptimierung, Level-Set-Methode, Gießprozesssimulation, Gießtechnische Restriktionen, CAE-Kette zur Strukturoptimierung (77 pages, 2005)

## 81. N. Marheineke, R. Wegener

## Fiber Dynamics in Turbulent Flows Part I: General Modeling Framework

Keywords: fiber-fluid interaction; Cosserat rod; turbulence modeling; Kolmogorov's energy spectrum; double-velocity correlations; differentiable Gaussian fields (20 pages, 2005)

## Part II: Specific Taylor Drag

Keywords: flexible fibers; k-ε turbulence model; fiber-turbulence interaction scales; air drag; random Gaussian aerodynamic force; white noise; stochastic differential equations; ARMA process (18 pages, 2005)

## 82. C. H. Lampert, O. Wirjadi

## An Optimal Non-Orthogonal Separation of the Anisotropic Gaussian Convolution Filter Keywords: Anisotropic Gaussian filter, linear filtering, ori-

entation space, nD image processing, separable filters (25 pages, 2005)

### 83. H. Andrä, D. Stoyanov

## Error indicators in the parallel finite element solver for linear elasticity DDFEM

Keywords: linear elasticity, finite element method, hierarchical shape functions, domain decom-position, parallel implementation, a posteriori error estimates (21 pages, 2006)

## 84. M. Schröder, I. Solchenbach

## Optimization of Transfer Quality in Regional Public Transit

Keywords: public transit, transfer quality, quadratic assignment problem (16 pages, 2006)

### 85. A. Naumovich, F. J. Gaspar

## On a multigrid solver for the three-dimensional Biot poroelasticity system in multilayered domains

Keywords: poroelasticity, interface problem, multigrid, operator-dependent prolongation (11 pages, 2006)

## 86. S. Panda, R. Wegener, N. Marheineke Slender Body Theory for the Dynamics of Curved Viscous Fibers

Keywords: curved viscous fibers; fluid dynamics; Navier-Stokes equations; free boundary value problem; asymptotic expansions; slender body theory (14 pages, 2006)

## 87. E. Ivanov, H. Andrä, A. Kudryavtsev

## Domain Decomposition Approach for Automatic Parallel Generation of Tetrahedral Grids

Key words: Grid Generation, Unstructured Grid, Delaunay Triangulation, Parallel Programming, Domain Decomposition, Load Balancing (18 pages, 2006)

88. S. Tiwari, S. Antonov, D. Hietel, J. Kuhnert, R. Wegener

### A Meshfree Method for Simulations of Interactions between Fluids and Flexible Structures

Key words: Meshfree Method, FPM, Fluid Structure Interaction, Sheet of Paper, Dynamical Coupling (16 pages, 2006)

## 89. R. Ciegis , O. Iliev, V. Starikovicius, K. Steiner Numerical Algorithms for Solving Problems of Multiphase Flows in Porous Media

Keywords: nonlinear algorithms, finite-volume method, software tools, porous media, flows (16 pages, 2006) 90. D. Niedziela, O. Iliev, A. Latz

## On 3D Numerical Simulations of Viscoelastic

Keywords: non-Newtonian fluids, anisotropic viscosity, integral constitutive equation (18 pages, 2006)

### 91. A. Winterfeld

## Application of general semi-infinite Programming to Lapidary Cutting Problems

Keywords: large scale optimization, nonlinear programming, general semi-infinite optimization, design centering, clustering (26 pages, 2006)

### 92. J. Orlik, A. Ostrovska

## Space-Time Finite Element Approximation and Numerical Solution of Hereditary Linear Viscoelasticity Problems

Keywords: hereditary viscoelasticity; kern approximation by interpolation; space-time finite element approximation, stability and a priori estimate (24 pages, 2006)

## 93. V. Rutka, A. Wiegmann, H. Andrä EJIIM for Calculation of effective Elastic Moduli in 3D Linear Elasticity

Keywords: Elliptic PDE, linear elasticity, irregular domain, finite differences, fast solvers, effective elastic moduli (24 pages, 2006)

### 94. A. Wiegmann, A. Zemitis

## EJ-HEAT: A Fast Explicit Jump Harmonic Averaging Solver for the Effective Heat Conductivity of Composite Materials

Keywords: Stationary heat equation, effective thermal conductivity, explicit jump, discontinuous coefficients, virtual material design, microstructure simulation, EJ-HEAT (21 pages, 2006)

### 95. A. Naumovich

## On a finite volume discretization of the three-dimensional Biot poroelasticity system in multilayered domains

Keywords: Biot poroelasticity system, interface problems, finite volume discretization, finite difference method (21 pages, 2006)

## 96. M. Krekel, J. Wenzel

## A unified approach to Credit Default Swaption and Constant Maturity Credit Default Swap valuation

Keywords: LIBOR market model, credit risk, Credit Default Swaption, Constant Maturity Credit Default Swapmethod (43 pages, 2006)

## 97. A. Dreyer

## Interval Methods for Analog Circiuts

Keywords: interval arithmetic, analog circuits, tolerance analysis, parametric linear systems, frequency response, symbolic analysis, CAD, computer algebra (36 pages, 2006)

## 98. N. Weigel, S. Weihe, G. Bitsch, K. Dreßler Usage of Simulation for Design and Optimization of Testing

Keywords: Vehicle test rigs, MBS, control, hydraulics, testing philosophy (14 pages, 2006)

# 99. H. Lang, G. Bitsch, K. Dreßler, M. Speckert Comparison of the solutions of the elastic and elastoplastic boundary value problems

Keywords: Elastic BVP, elastoplastic BVP, variational inequalities, rate-independency, hysteresis, linear kinematic hardening, stop- and play-operator (21 pages, 2006)

## 100. M. Speckert, K. Dreßler, H. Mauch MBS Simulation of a hexapod based suspension test rig

Keywords: Test rig, MBS simulation, suspension, hydraulics, controlling, design optimization (12 pages, 2006)

## 101. S. Azizi Sultan, K.-H. Küfer

## A dynamic algorithm for beam orientations in multicriteria IMRT planning

Keywords: radiotherapy planning, beam orientation optimization, dynamic approach, evolutionary algorithm, global optimization (14 pages, 2006)

## 102. T. Götz, A. Klar, N. Marheineke, R. Wegener A Stochastic Model for the Fiber Lay-down Process in the Nonwoven Production

Keywords: fiber dynamics, stochastic Hamiltonian system, stochastic averaging (17 pages, 2006)

### 103. Ph. Süss, K.-H. Küfer

# Balancing control and simplicity: a variable aggregation method in intensity modulated radiation therapy planning

Keywords: IMRT planning, variable aggregation, clustering methods (22 pages, 2006)

# 104. A. Beaudry, G. Laporte, T. Melo, S. Nickel *Dynamic transportation of patients in hospitals*

Keywords: in-house hospital transportation, dial-a-ride, dynamic mode, tabu search (37 pages, 2006)

## 105. Th. Hanne

## Applying multiobjective evolutionary algorithms in industrial projects

Keywords: multiobjective evolutionary algorithms, discrete optimization, continuous optimization, electronic circuit design, semi-infinite programming, scheduling (18 pages, 2006)

## 106. J. Franke, S. Halim

## Wild bootstrap tests for comparing signals and images

Keywords: wild bootstrap test, texture classification, textile quality control, defect detection, kernel estimate, nonparametric regression (13 pages, 2007)

## 107. Z. Drezner, S. Nickel

## Solving the ordered one-median problem in the plane

Keywords: planar location, global optimization, ordered median, big triangle small triangle method, bounds, numerical experiments (21 pages, 2007)

## 108. Th. Götz, A. Klar, A. Unterreiter,

## Numerical evidance for the non-existing of solutions of the equations desribing rotational fiber spinning

Keywords: rotational fiber spinning, viscous fibers, boundary value problem, existence of solutions (11 pages, 2007) 109. Ph. Süss, K.-H. Küfer

## Smooth intensity maps and the Bortfeld-Boyer sequencer

Keywords: probabilistic analysis, intensity modulated radiotherapy treatment (IMRT), IMRT plan application, step-and-shoot sequencing (8 pages, 2007)

## 110. E. Ivanov, O. Gluchshenko, H. Andrä, A. Kudryavtsev

## Parallel software tool for decomposing and meshing of 3d structures

Keywords: a-priori domain decomposition, unstructured grid, Delaunay mesh generation (14 pages, 2007)

### 111. O. Iliev, R. Lazarov, J. Willems

## Numerical study of two-grid preconditioners for 1d elliptic problems with highly oscillating discontinuous coefficients

Keywords: two-grid algorithm, oscillating coefficients, preconditioner (20 pages, 2007)

## 112. L. Bonilla, T. Götz, A. Klar, N. Marheineke, R. Wegener

## Hydrodynamic limit of the Fokker-Planckequation describing fiber lay-down processes

Keywords: stochastic dierential equations, Fokker-Planck equation, asymptotic expansion, Ornstein-Uhlenbeck process (17 pages, 2007)

### 113. S. Rief

## Modeling and simulation of the pressing section of a paper machine

Keywords: paper machine, computational fluid dynamics, porous media (41 pages, 2007)

## 114. R. Ciegis, O. Iliev, Z. Lakdawala

## On parallel numerical algorithms for simulating industrial filtration problems

Keywords: Navier-Stokes-Brinkmann equations, finite volume discretization method, SIMPLE, parallel computing, data decomposition method (24 pages, 2007)

## 115. N. Marheineke, R. Wegener

## Dynamics of curved viscous fibers with surface tension

Keywords: Slender body theory, curved viscous bers with surface tension, free boundary value problem (25 pages, 2007)

## 116. S. Feth, J. Franke, M. Speckert

## Resampling-Methoden zur mse-Korrektur und Anwendungen in der Betriebsfestigkeit

Keywords: Weibull, Bootstrap, Maximum-Likelihood, Betriebsfestigkeit (16 pages, 2007)

## 117. H. Knaf

## Kernel Fisher discriminant functions – a concise and rigorous introduction

Keywords: wild bootstrap test, texture classification, textile quality control, defect detection, kernel estimate, nonparametric regression (30 pages, 2007)

## 118. O. Iliev, I. Rybak

## On numerical upscaling for flows in heterogeneous porous media

Keywords: numerical upscaling, heterogeneous porous media, single phase flow, Darcy's law, multiscale problem, effective permeability, multipoint flux approximation, anisotropy

(17 pages, 2007)

### 119. O. Iliev, I. Rybak

## On approximation property of multipoint flux approximation method

Keywords: Multipoint flux approximation, finite volume method, elliptic equation, discontinuous tensor coefficients, anisotropy (15 pages, 2007)

### 120. O. Iliev, I. Rybak, J. Willems

## On upscaling heat conductivity for a class of industrial problems

Keywords: Multiscale problems, effective heat conductivity, numerical upscaling, domain decomposition (21 pages, 2007)

## 121. R. Ewing, O. Iliev, R. Lazarov, I. Rybak On two-level preconditioners for flow in porous media

Keywords: Multiscale problem, Darcy's law, single phase flow, anisotropic heterogeneous porous media, numerical upscaling, multigrid, domain decomposition, efficient preconditioner (18 pages, 2007)

### 122. M. Brickenstein, A. Dreyer

## POLYBORI: A Gröbner basis framework for Boolean polynomials

Keywords: Gröbner basis, formal verification, Boolean polynomials, algebraic cryptoanalysis, satisfiability (23 pages, 2007)

### 123. O. Wirjadi

## Survey of 3d image segmentation methods

Keywords: image processing, 3d, image segmentation, binarization (20 pages, 2007)

## 124. S. Zeytun, A. Gupta

## A Comparative Study of the Vasicek and the CIR Model of the Short Rate

Keywords: interest rates, Vasicek model, CIR-model, calibration, parameter estimation (17 pages, 2007)

## 125. G. Hanselmann, A. Sarishvili

## Heterogeneous redundancy in software quality prediction using a hybrid Bayesian approach

Keywords: reliability prediction, fault prediction, nonhomogeneous poisson process, Bayesian model aver-

(17 pages, 2007)

## 126. V. Maag, M. Berger, A. Winterfeld, K.-H.

## A novel non-linear approach to minimal area rectangular packing

Keywords: rectangular packing, non-overlapping constraints, non-linear optimization, regularization, relax-

(18 pages, 2007)

## 127. M. Monz, K.-H. Küfer, T. Bortfeld, C. Thieke Pareto navigation - systematic multi-criteria-based IMRT treatment plan determination

Keywords: convex, interactive multi-objective optimization, intensity modulated radiotherapy planning (15 pages, 2007)

### 128. M. Krause, A. Scherrer

## On the role of modeling parameters in IMRT plan optimization

Keywords: intensity-modulated radiotherapy (IMRT), inverse IMRT planning, convex optimization, sensitivity analysis, elasticity, modeling parameters, equivalent uniform dose (EUD) (18 pages, 2007)

### 129. A. Wiegmann

## Computation of the permeability of porous materials from their microstructure by FFF-Stokes

Keywords: permeability, numerical homogenization, fast Stokes solver (24 pages, 2007)

## 130. T. Melo, S. Nickel, F. Saldanha da Gama Facility Location and Supply Chain Management - A comprehensive review

Keywords: facility location, supply chain management, network design (54 pages, 2007)

## 131. T. Hanne, T. Melo, S. Nickel

## Bringing robustness to patient flow management through optimized patient transports in hospitals

Keywords: Dial-a-Ride problem, online problem, case study, tabu search, hospital logistics (23 pages, 2007)

## 132. R. Ewing, O. Iliev, R. Lazarov, I. Rybak, J. Willems

## An efficient approach for upscaling properties of composite materials with high contrast of coefficients

Keywords: effective heat conductivity, permeability of fractured porous media, numerical upscaling, fibrous insulation materials, metal foams (16 pages, 2008)

### 133. S. Gelareh, S. Nickel

## New approaches to hub location problems in public transport planning

Keywords: integer programming, hub location, transportation, decomposition, heuristic (25 pages, 2008)

## 134. G. Thömmes, J. Becker, M. Junk, A. K. Vaikuntam, D. Kehrwald, A. Klar, K. Steiner, A. Wiegmann

### A Lattice Boltzmann Method for immiscible multiphase flow simulations using the Level Set Method

Keywords: Lattice Boltzmann method, Level Set method, free surface, multiphase flow (28 pages, 2008)

### 135. J. Orlik

## Homogenization in elasto-plasticity

Keywords: multiscale structures, asymptotic homogenization, nonlinear energy (40 pages, 2008)

## 136. J. Almquist, H. Schmidt, P. Lang, J. Deitmer, M. Jirstrand, D. Prätzel-Wolters, H. Becker

## Determination of interaction between MCT1 and CAII via a mathematical and physiological approach

Keywords: mathematical modeling; model reduction; electrophysiology; pH-sensitive microelectrodes; proton antenna (20 pages, 2008)

137. E. Savenkov, H. Andrä, O. Iliev

## An analysis of one regularization approach for solution of pure Neumann problem

Keywords: pure Neumann problem, elasticity, regularization, finite element method, condition number (27 pages, 2008)

## 138. O. Berman, J. Kalcsics, D. Krass, S. Nickel The ordered gradual covering location problem on a network

Keywords: gradual covering, ordered median function, network location (32 pages, 2008)

## 139. S. Gelareh, S. Nickel

## Multi-period public transport design: A novel model and solution approaches

Keywords: Integer programming, hub location, public transport, multi-period planning, heuristics (31 pages, 2008)

## 140. T. Melo, S. Nickel, F. Saldanha-da-Gama Network design decisions in supply chain planning

Keywords: supply chain design, integer programming models, location models, heuristics (20 pages, 2008)

## 141. C. Lautensack, A. Särkkä, J. Freitag, K. Schladitz

## Anisotropy analysis of pressed point pro-

Keywords: estimation of compression, isotropy test, nearest neighbour distance, orientation analysis, polar ice, Ripley's K function (35 pages, 2008)

### 142. O. Iliev, R. Lazarov, J. Willems

## A Graph-Laplacian approach for calculating the effective thermal conductivity of complicated fiber geometries

Keywords: graph laplacian, effective heat conductivity, numerical upscaling, fibrous materials (14 pages, 2008)

## 143. J. Linn, T. Stephan, J. Carlsson, R. Bohlin Fast simulation of quasistatic rod deformations for VR applications

Keywords: quasistatic deformations, geometrically exact rod models, variational formulation, energy minimization, finite differences, nonlinear conjugate gradients

(7 pages, 2008)

### 144. J. Linn, T. Stephan

## Simulation of quasistatic deformations using discrete rod models

Keywords: quasistatic deformations, geometrically exact rod models, variational formulation, energy minimization, finite differences, nonlinear conjugate gra-

(9 pages, 2008)

### 145. J. Marburger, N. Marheineke, R. Pinnau Adjoint based optimal control using meshless discretizations

Keywords: Mesh-less methods, particle methods, Eulerian-Lagrangian formulation, optimization strategies, adjoint method, hyperbolic equations (14 pages, 2008

## 146. S. Desmettre, J. Gould, A. Szimayer

## Own-company stockholding and work effort preferences of an unconstrained executive

Keywords: optimal portfolio choice, executive compensation

(33 pages, 2008)

147. M. Berger, M. Schröder, K.-H. Küfer

## A constraint programming approach for the two-dimensional rectangular packing problem with orthogonal orientations

Keywords: rectangular packing, orthogonal orientations non-overlapping constraints, constraint propagation

(13 pages, 2008)

148. K. Schladitz, C. Redenbach, T. Sych, M. Godehardt

## Microstructural characterisation of open foams using 3d images

Keywords: virtual material design, image analysis, open foams

(30 pages, 2008)

149. E. Fernández, J. Kalcsics, S. Nickel, R. Ríos-Mercado

## A novel territory design model arising in the implementation of the WEEE-Directive

Keywords: heuristics, optimization, logistics, recycling (28 pages, 2008)

150. H. Lang, J. Linn

## Lagrangian field theory in space-time for geometrically exact Cosserat rods

Keywords: Cosserat rods, geometrically exact rods, small strain, large deformation, deformable bodies, Lagrangian field theory, variational calculus (19 pages, 2009)

151. K. Dreßler, M. Speckert, R. Müller, Ch. Weber

## Customer loads correlation in truck engineering

Keywords: Customer distribution, safety critical components, quantile estimation, Monte-Carlo methods (11 pages, 2009)

152. H. Lang, K. Dreßler

## An improved multiaxial stress-strain correction model for elastic FE postprocessing

Keywords: Jiang's model of elastoplasticity, stress-strain correction, parameter identification, automatic differentiation, least-squares optimization, Coleman-Li algorithm

(6 pages, 2009)

153. J. Kalcsics, S. Nickel, M. Schröder

## A generic geometric approach to territory design and districting

Keywords: Territory design, districting, combinatorial optimization, heuristics, computational geometry (32 pages, 2009)

154. Th. Fütterer, A. Klar, R. Wegener

## An energy conserving numerical scheme for the dynamics of hyperelastic rods

Keywords: Cosserat rod, hyperealstic, energy conservation, finite differences (16 pages, 2009)

155. A. Wiegmann, L. Cheng, E. Glatt, O. Iliev, S. Rief

### Design of pleated filters by computer simulations

Keywords: Solid-gas separation, solid-liquid separation, pleated filter, design, simulation (21 pages, 2009)

156. A. Klar, N. Marheineke, R. Wegener Hierarchy of mathematical models for production processes of technical textiles Keywords: Fiber-fluid interaction, slender-body theory, turbulence modeling, model reduction, stochastic differential equations, Fokker-Planck equation, asymptotic expansions, parameter identification (21 pages, 2009)

157. E. Glatt, S. Rief, A. Wiegmann, M. Knefel, E. Wegenke

## Structure and pressure drop of real and virtual metal wire meshes

Keywords: metal wire mesh, structure simulation, model calibration, CFD simulation, pressure loss (7 pages, 2009)

158. S. Kruse, M. Müller

## Pricing American call options under the assumption of stochastic dividends – An application of the Korn-Rogers model

Keywords: option pricing, American options, dividends, dividend discount model, Black-Scholes model (22 pages, 2009)

159. H. Lang, J. Linn, M. Arnold

## Multibody dynamics simulation of geometrically exact Cosserat rods

Keywords: flexible multibody dynamics, large deformations, finite rotations, constrained mechanical systems, structural dynamics (20 pages, 2009)

## 160. P. Jung, S. Leyendecker, J. Linn, M. Ortiz Discrete Lagrangian mechanics and geometrically exact Cosserat rods

Keywords: special Cosserat rods, Lagrangian mechanics, Noether's theorem, discrete mechanics, frame-indifference, holonomic constraints (14 pages, 2009)

161. M. Burger, K. Dreßler, A. Marquardt, M. Speckert

## Calculating invariant loads for system simulation in vehicle engineering

Keywords: iterative learning control, optimal control theory, differential algebraic equations(DAEs) (18 pages, 2009)

162. M. Speckert, N. Ruf, K. Dreßler

## Undesired drift of multibody models excited by measured accelerations or forces

Keywords: multibody simulation, full vehicle model, force-based simulation, drift due to noise (19 pages, 2009)

163. A. Streit, K. Dreßler, M. Speckert, J. Lichter, T. Zenner, P. Bach

## Anwendung statistischer Methoden zur Erstellung von Nutzungsprofilen für die Auslegung von Mobilbaggern

Keywords: Nutzungsvielfalt, Kundenbeanspruchung, Bemessungsgrundlagen (13 pages, 2009)

164. I. Correia, S. Nickel, F. Saldanha-da-Gama

Anwendung statistischer Methoden zur Er-

## stellung von Nutzungsprofilen für die Auslegung von Mobilbaggern

Keywords: Capacitated Hub Location, MIP formulations (10 pages, 2009)

## 165. F. Yaneva, T. Grebe, A. Scherrer

## An alternative view on global radiotherapy optimization problems

Keywords: radiotherapy planning, path-connected sublevelsets, modified gradient projection method, improving and feasible directions (14 pages, 2009)

# 166. J. I. Serna, M. Monz, K.-H. Küfer, C. Thieke *Trade-off bounds and their effect in multi-criteria IMRT planning*

Keywords: trade-off bounds, multi-criteria optimization, IMRT, Pareto surface (15 pages, 2009)

167. W. Arne, N. Marheineke, A. Meister, R. Wegener

## Numerical analysis of Cosserat rod and string models for viscous jets in rotational spinning processes

Keywords: Rotational spinning process, curved viscous fibers, asymptotic Cosserat models, boundary value problem, existence of numerical solutions (18 pages, 2009)

## 168. T. Melo, S. Nickel, F. Saldanha-da-Gama An LP-rounding heuristic to solve a multiperiod facility relocation problem

Keywords: supply chain design, heuristic, linear programming, rounding (37 pages, 2009)

## 169. I. Correia, S. Nickel, F. Saldanha-da-Gama Single-allocation hub location problems with capacity choices

Keywords: hub location, capacity decisions, MILP formulations (27 pages, 2009)

170. S. Acar, K. Natcheva-Acar

## A guide on the implementation of the Heath-Jarrow-Morton Two-Factor Gaussian Short Rate Model (HJM-G2++)

Keywords: short rate model, two factor Gaussian, G2++, option pricing, calibration (30 pages, 2009)

171. A. Szimayer, G. Dimitroff, S. Lorenz

## A parsimonious multi-asset Heston model: calibration and derivative pricing

Keywords: Heston model, multi-asset, option pricing, calibration, correlation (28 pages, 2009)

### 172. N. Marheineke, R. Wegener

## Modeling and validation of a stochastic drag for fibers in turbulent flows

Keywords: fiber-fluid interactions, long slender fibers, turbulence modelling, aerodynamic drag, dimensional analysis, data interpolation, stochastic partial differential algebraic equation, numerical simulations, experimental validations (19 pages, 2009)

173. S. Nickel, M. Schröder, J. Steeg

### Planning for home health care services

Keywords: home health care, route planning, metaheuristics, constraint programming (23 pages, 2009)

## 174. G. Dimitroff, A. Szimayer, A. Wagner Quanto option pricing in the parsimonious Heston model

Keywords: Heston model, multi asset, quanto options, option pricing

(14 pages, 2009) 174. G. Dimitroff, A. Szimayer, A. Wagner

175. S. Herkt, K. Dreßler, R. Pinnau

### Model reduction of nonlinear problems in structural mechanics

Keywords: flexible bodies, FEM, nonlinear model reduction, POD (13 pages, 2009)

Status quo: December 2009