

Full representation:

$$\phi'(t)S = S(\phi(t))$$

$$\phi(0) = \phi_0 \in R^n$$

$$\phi(\tau) = R(\phi_0, \tau)$$

$$J(\phi) = D\phi_S(\phi)$$

$$A(\phi_0, t) = D\phi_0 R(\phi_0, t)$$

will also use $A(\phi_0)$ or $A(t)$ when the other argument is fixed

Sensitivity matrix:

$$A(\phi_0, t) = D_{\phi_0} \mathbf{R}(\phi_0, t)$$

will also use $A(\phi_0)$ or $A(t)$ when the other argument is fixed

$$A(0) = I; \quad A'(t) = J(\phi(t))A(t)$$

$$\text{also, } S(\phi(t)) = A(\phi_0, t)S(\phi_0)$$

$$A = U\Sigma V^T$$

$\tilde{V} = \text{last } (n - k)$ columns of $V =$ the most compressive directions for ϕ_0
 $\tilde{U} = \text{last } (n - k)$ columns of $U =$ the most compressed directions for $\mathbf{R}(\phi_0, \tau)$

Reduced representation & reconstruction

B is an orthogonal $(n \times k)$ matrix with columns spanning the reduced space.

The reduced representation: $\mathbf{r}(t) = B^T \phi(t) \in R^k$

Fix $\tau > 0$ and suppose $\mathbf{r} \in R^k$ is given.

Wanted:

$\phi_0 \in R^n$ such that

1.

$$B^T \phi(\tau) = \mathbf{r} = B^T \mathbf{R}(\phi_0, \tau)$$

(k conditions)

2.

$$\tilde{U}^T \mathbf{S}(\mathbf{R}(\phi_0, \tau)) = 0 = \tilde{V}^T \mathbf{S}(\phi_0)$$

(($n - k$) conditions)

Assumptions:

There exists a k -dimensional attracting manifold.

The span of columns of B is a good reduced space.

The chosen $\tau > 0$ is large enough.

Note: strictly speaking, $D\phi_0 A$ is needed to use Newton's method.

$$\text{Wanted: } \mathbf{G}(\phi_0) = \begin{bmatrix} B^T \mathbf{R}(\phi_0, \tau) - r \\ \tilde{V}^T \mathbf{S}(\phi_0) \end{bmatrix} = 0.$$

$$\phi_0^{i+1} = \phi_0^i + \Delta \phi_0^i; \quad D \phi_0^i \mathbf{G}(\phi_0^i) \Delta \phi_0^i = -\mathbf{G}(\phi_0^i).$$

In computing $D \phi_0^i \mathbf{G}(\phi_0^i)$, pretend that \tilde{V} is constant:

$$D \phi_0^i \mathbf{G}(\phi_0^i) \approx \begin{bmatrix} B^T A(\phi_0^i, \tau) \\ \tilde{V}^T J(\phi_0^i) \end{bmatrix}.$$

Under the rug:

1. Conservation constraints on ϕ_0 .
2. Feasibility constraints on ϕ_0 .
3. A reasonable first guess ϕ_0 .

4. Conditions for convergence of the relaxed-Newton's method ?

“Conserved” representation:

(enthalpy, total number of atoms of each element)

$$E^T \phi(t) = e \in \mathbb{R}^{(n-c)} \quad \text{for all } t$$

Suppose K is an orthogonal $(n \times c)$ matrix, whose columns span $\text{Ker}(E^T)$ and $\mu(t) \in \mathbb{R}^c$ is such that

$$\phi(t) = \hat{\phi}_0 + K\mu(t); \quad \phi_0 = \hat{\phi}_0 + K\mu_0.$$

$$\mu(t) = K^T \phi(t) = \mu_0 + K^T (\phi(t) - \phi_0) = \tilde{R}(\mu_0, t);$$

$$\mu'(t) = K^T S \hat{\phi}_0 + K\mu(t); \quad \tilde{S}(\mu);$$

$$\tilde{J}(\mu) = D\mu \tilde{S}(\mu) = K^T J(\hat{\phi}_0 + K\mu(t)); K;$$

$$\tilde{A}(\mu_0, \tau) = K^T A(\hat{\phi}_0 + K\mu_0, \tau) K.$$

$\tilde{V} = \text{last } (c - k)$ columns of $V =$ the most compressive directions for μ_0

$$\text{Wanted: } \mathbf{G}(\mu_0) = \begin{bmatrix} B^T(\hat{\phi}_0 + K\tilde{R}(\mu_0, \tau)) - r \\ \tilde{V}^T K^T S(\hat{\phi}_0 + K\mu_0) \end{bmatrix} = 0.$$

$$\mu_0^{i+1} = \mu_0^i + \Delta\mu_0^i; \quad D\mu_0^i \mathbf{G}(\mu_0^i) \Delta\mu_0^i = -\mathbf{G}(\mu_0^i).$$

In computing $D\mu_0^i \mathbf{G}(\mu_0^i)$, pretend that \tilde{V} is constant:

$$D\mu_0^i \mathbf{G}(\mu_0^i) \approx \begin{bmatrix} B^T K \tilde{A}(\mu_0^i, \tau) \\ \tilde{V}^T \tilde{f}(\mu_0^i) \end{bmatrix}.$$

