

# Index

- a posteriori error bounds
  - energy norm, 80, 115, 129
  - output, 78, 84
  - relative, 80, 129
  - state space, 78, 84, 104, 107, 113
- a posteriori error estimation, 46
- a priori convergence rate, 23
- a priori error, 23
- a priori error analysis, 32
- a priori error bound, 23
- a priori error estimate, 24, 30, 32, 33, 43, 49
- ADI method, 276
- adjoint state, 40, 42
- admissible set, 35
- admittance parameters, 339
- advection-diffusion model, 108
- affine representation, 204, 378
- alternating directions implicit iteration, 276
- alternating least squares
  - for optimization in TT format, 242
- alternating minimal energy method, 243
- alternating minimization algorithm, 187
- AMEN, *see* alternating minimal energy method
- ansatz functions, 23
- ansatz space, 32
- approximation class, 144
  
- balanced realization, 265
- balanced system, 265
  - bilinear, 273
- balanced truncation, 34, 265, 336, 380, 391
  - for bilinear systems, 274
  - frequency-weighted, 267
  
- Gramians, 336
  - for stochastic systems, 270
- Banach fixed-point iteration, 41
- Banach fixed-point method, 52
- bang-bang control, 54
- basis rank, 6
- best approximation, 177
- bilinear control system, 271
- bilinear form, 23
- Bochner space, 176
- break-even quantity, 385, 402
  
- Cauchy–Schwarz inequality, 7, 16, 21, 81, 115
- certification, *see* a posteriori error bounds
- coercivity constant, lower bound, 90, 92
- coercivity, uniform, 70, 109
- collateral basis, 103
- complementarity condition, 40
- complementarity function, 41
- complexity, 385
  - break-even quantity, 402
  - offline complexity, 378, 385
  - online complexity, 378, 385, 386
- compliant problem, 81
- construction of interpolants
  - descriptor realization based on  $\mathbf{c}$ , 347
  - descriptor realization without the use of  $\mathbf{c}$ , 347
  - polynomial, 345
- continuity constant, upper bound, 92, 129
- continuity, uniform, 70, 109
- contragredient transformation, 266
- control constraints, bilateral, 36
- control space, 34
  
- controllability Gramian, 385
- controllable, 264
- convergence
  - EI convergence rates, 104
  - global exponential convergence, 97
  - greedy convergence rates, 96
  - POD-greedy convergence rates, 123
  - uniform convergence, 77
- cost functional, 35
- Crank–Nicolson method, 32, 50
- cross-approximation
  - many dimensions, 247
- cross-Gramian, 382
- cross-norm, 174
  - reasonable, 174
  - uniform, 174
  
- data-driven model reduction, 320–322
  - Loewner matrices, 321
- density matrix renormalization group, 242
- derivative
  - directional, 37
  - Gâteaux, 38
- descriptor realization, 337
  - controllable, 337
  - D-term, 338
  - observable, 337
  - poles, 337
  - poles at infinity, 338
  - stable, 337
- descriptor system, 262
- dictionary, 144–146, 154, 155, 164, 166
  - width, 146, 164
- differentiability, 73, 129

- Dirac–Frenkel variational principle, 244
- DMRG, *see* density matrix renormalization group
- dual mapping, 7
- dual pairing, 7
- dynamical low-rank approximation, 243
- effectivities, 79–81, 84, 85
- EI, *see* empirical interpolation
- eigenvalue, 8
- eigenvector, 8
- empirical correlation operator, 119
- empirical cross-Gramian, 382
- empirical interpolation
- a posteriori error estimation, 104
  - a priori convergence rate, 104
  - conservation property, 105
  - Lebesgue constant bound, 104
  - method, 102
- empirical interpolation method, 102, 198
- emWX
- see* empirical cross-Gramian, 382
- energy estimates, 24
- error estimators, *see* a posteriori error bounds
- error indicator, choice of, 95
- error measures
- combined, 385
  - frequency response, 384
  - $\mathcal{H}_2$ -norm, 300, 385
  - gradient expression, 315
  - $\mathcal{H}_\infty$ -norm, 299, 384
  - output, 384
  - state-space, 384
- error-residual relation, 76, 113
- evolution problem, 23, 109
- finite difference discretization, 112
- finite element discretization, 32, 49
- finite element error, 49
- finite element solution, 49
- finite volume discretization, 111
- Fourier coefficients, 6
- Fourier sum, 6
- frequency-weighted balanced truncation, 267
- Galerkin approximation, 206
- minimal residual, 207
  - Petrov–, 206
- Galerkin expansion, 28, 42
- Gâteaux gradient, 38
- Gramian, 264
- controllability, 264
  - observability, 264
- Grassmann manifold, 179
- greedy
- convergence rates, 96
  - multistage, 98
  - procedure, 94
  - strong, 97
  - weak, 95, 97
- greedy algorithm, 137, 138, 157–163
- for low-rank approximation, 190–196
  - pure, 157, 158
  - weak, 158–161, 163
- Gronwall’s inequality, 29
- Hankel singular values, 265, 267
- Hardy norm, 384
- heat equation, 35
- heuristic a priori rule, 11
- Hilbert–Schmidt theorem, 8
- Hilbert–Schmidt theory, 27
- impedance parameters, 339
- implicit Euler method, 32, 50
- input space, 24
- input term, 24
- integration by parts formula, 24, 40
- interpolation, 199, 208
- interpolatory methods, 380
- iterative methods, 52
- Karhunen–Loève decomposition, 182, 202
- Kolmogorov, 143, 147, 149, 152, 153, 157, 158, 160, 164
- entropy, 147
  - $n$ -width, 143, 149, 153
  - subspace, 160
  - width, 152, 157, 158, 164
- Kolmogorov width, 96, 182
- Kronecker product, 240
- strong, 240
- Kronecker symbol, 6
- Krylov subspace method
- extended, 278
  - for Lyapunov equations, 277
  - rational, 278
- Lagrange
- barycentric formula, 343
  - basis, 343
  - polynomial, 343
- Lagrange multiplier, 40
- Lagrangian framework, 11, 40
- Lagrangian reduced basis, 93
- Lanczos method, 12
- least-squares, 199
- library, 146, 150
- width, 146, 150
- linear-quadratic problem, 34
- linear time-invariant system, 261
- Lipschitz continuity, 73, 129
- Loewner
- algorithm, 356
  - Charles, 341
  - and Hankel matrices, 344
  - matrix, 341
  - pencil, 342, 349
- Loewner framework, 341
- illustrative examples, 360
  - interpolation error, 359
  - minimal amount of data, 351
  - notation, 336
  - positive real interpolation, 357
  - real matrices from complex data, 360
  - redundant data, 352
  - summary, 373
  - trade-off accuracy vs complexity, 374
- low-rank approximation
- dynamical, 243
- Lyapunov equation, 268, 275, 357
- frequency-weighted, 279
  - generalized, 272, 280
- magic points, 103
- manifold dynamics, 50
- matricization, 184
- MatrInt
- see* matrix interpolation, 380
- matrix interpolation, 380
- matrix pencil
- regular, 337

- maximum-volume principle, 246
  - method of snapshots, 13
  - min-theta procedure, 90
  - minimal, 264
  - minimal subspaces, 174
  - model reduction
    - differential algebraic systems (DAEs), 307–309
    - moment matching, 303
    - optimal approximation with respect to  $\mathcal{H}_2$ -norm, *see* optimal  $\mathcal{H}_2$ -approximation, 309
    - optimal approximation with respect to  $\mathcal{H}_\infty$ -norm, 306
  - output error, 300
  - Petrov–Galerkin projection, 301, 303
  - preserving structure, *see* structure-preserving model reduction, 316
  - rational Krylov, 303
  - tangential interpolation, 302–307
    - generalized Hermite interpolation, 305
  - model reduction problem, 338
  - MOR Wiki, 378, 386–388
  - multi-(parameter) moment matching, 382
  - MultiPMomMch
    - see* multi-(parameter) moment matching, 382
  - multiquery, 65, 128
  - nonlinear programming, 11
  - objective function, 34
  - observable, 264
  - offline/online decomposition, 66, 85, 86, 89, 116, 117
  - offline phase, *see* offline/online decomposition
  - online phase, *see* offline/online decomposition
  - operator
    - adjoint, 7
    - bounded, 6
    - compact, 7, 180
    - control, 24, 34
    - finite rank, 7
    - input, 24
    - inverse, 8
    - multiplication, 16
    - nonnegative, 7
    - nuclear, 180
    - projection, 26, 42
    - self-adjoint, 7
    - solution, 25, 42
  - operator kernel, 18
  - operator norm, 7
  - optimal control problem, 34
  - optimal  $\mathcal{H}_2$ -approximation, 309–316
    - descent algorithms, 314
    - iterative rational Krylov algorithm (IRKA), 311
    - with respect to a weighted  $\mathcal{H}_2$ -norm, 312
  - optimality condition, 11, 37, 41
  - optimality system, 40, 41
  - optimization problem, 11
    - constrained, 34
  - orthogonalizations
    - left and right, 235
  - orthonormalization, 75, 99
  - output approximation, 74, 83, 116
  - overfitting, 96
  - parameter domain partitioning, 98
  - parameter separability, 72, 88, 110, 118
  - parameter vector, 66
  - parametric model reduction, 322–378
    - benchmarks, 386
    - interpolatory projection methods, 324
    - methods, 379
    - parameter gradient and Hessian, 324
    - projection-based, 378
  - parametric PDEs, 66
  - perturbation method, 45
  - perturbation theory, 19
  - perturbation variable, 46
  - Petrov–Galerkin projection, 266
  - PGD, *see* proper generalized decomposition
  - piecewise  $\mathcal{H}_2$  tangential interpolation, 381
  - PMOR
    - see* parametric model reduction, 378
  - POD, *see* proper orthogonal decomposition
  - approximation, 29, 50
  - basis, 6
  - in Euclidean space, 12
  - for evolution problems, 25
  - in function spaces, 15
  - Galerkin ansatz, 42
  - Galerkin approximation, 23, 34, 44
  - Galerkin scheme, 23, 28, 42, 47
    - with homogenization, 55
  - multiple snapshots, 14
  - see* proper orthogonal decomposition, 379
  - for weighted inner product, 13
- POD-greedy, 379
  - convergence rates, 123
  - procedure, 121
- primal-dual active set strategy, 41, 54
- primal-dual approach, 83
- projected gradient method, 41, 53
- projected system
  - interpolation property, 354
- projector-splitting scheme, 244
- proper generalized decomposition, 190
- proper orthogonal decomposition, 119, 120, 379
  - Galerkin, 198
- proximal set, 177
- PWH2TanInt
  - see* piecewise  $\mathcal{H}_2$  tangential interpolation, 381
- quadratic programming
  - problem, 35, 37
- QTT format, 249
- rank, 178
  - canonical, 183
  - tensor-train, 185
  - tree-based, 184
  - Tucker, 184
- Rannacher smoothing, 50
- rational function
  - McMillan degree, 342
  - order, 342
- rational interpolation, 336
  - and the Loewner matrix, 342
- parametrization of interpolants, 355

- RBmatlab, 68, 82, 100, 117
- real-time, 65
- realization independent
  - reduction methods, *see* data-driven model
  - reduction, 320
- reconstruction error, 50
- reduced basis, 137, 146–148, 156, 157, 163
  - Lagrangian, 93
  - methods, 66, 137, 146–148, 156, 157
  - space, 74
  - Taylor, 93
- reduced basis method, 66, 214
- reduced model, 50
- reduced-order modeling, 23
  - from data, 368
  - Loewner framework solution, 368
  - numerical results, 370
- reduction errors, 50
- regularity, 24
- reproduction of solutions, 77, 112
- resolvent set, 8
- restricted equivalence
  - transformation, 263
- Riemannian optimization
  - for Lyapunov equations, 278
- Riesz isomorphisms, 7
- Riesz–Schauder theorem, 8
- Riesz theorem, 31
- scattering parameters, 339
- SCM, *see* successive constraint method
- semismooth Newton
  - algorithm, 41
- sequential quadratic
  - programming, 34
- singular perturbation
  - approximation, 267
- singular value, 180
  - Hankel, 265
- singular value decomposition, 12, 19, 27, 49, 265
  - higher-order, 189
  - of higher-order tensors, 188
  - of order-two tensors, 180
- singular vector, 180
- skeleton decomposition, 246
- slim computing, 65
- snapshot, 5, 157, 164, 166
- snapshot ensemble, 43
- snapshot selection, 15
- snapshot subspace, 5, 33
- snapshots, 66, 74
- solution manifold, 66, 70, 71, 73
- SPA
  - see* singular perturbation approximation, 267
- space-time energy norm, 114
- sparse, 144
- sparse approximation, 177
- spectral theory, 8
- spectrum, 8
  - point, 8
- stability, 71, 75, 110
- state approximation, 74, 112
- state equation, 34
- state-space transformation, 265
- steepest descent method, 53
- step-size condition, 53
- stochastic control system, 269
- structure-preserving model
  - reduction
    - delay systems, 318, 319, 322
    - generalized coprime realizations, 317, 324
    - parametrized systems, *see* parametric model reduction
    - polynomial systems, 318
    - second-order systems, 325
- successive constraint method, 92
- superposition principle, 24
- SVD, *see* singular value decomposition
- Sylvester equation, 350
- system
  - balanced, 265
  - bilinear, 271
  - descriptor, 262
  - linear time-invariant, 261
  - minimal, 264
  - stochastic, 269
- system identification, 339
- tangent space, 244
- Taylor reduced basis, 93
- tensor
  - cross-approximation, 245
  - elementary, 173
  - rounding, 237
- tensor format, 183–186
  - canonical, 183
  - tensor-train, 185
  - tree-based Tucker, 184
  - Tucker, 184
- tensor norm, 174
  - canonical, 175
  - injective, 174, 180
  - projective, 175, 180
- tensor space
  - algebraic, 173
  - Banach, 173
  - Bochner, 176
  - Hilbert, 173
  - Lebesgue, 175
  - of operators, 173
- thermal block model, 68, 72, 128
- time discretization scheme, 32
- time integration method, 32
- training set
  - adaptivity, 98
  - treatment, 97
- transfer function, 263, 299
  - polynomial part of, 308
- transfer function interpolation, 381
- TransFncInt
  - see* transfer function interpolation, 381
- transposed POD problem, 13
- trapezoidal weights, 20
- true solution, 50
- TT cross algorithm, 248
- TT format
  - definition of, 234
  - matrix representation, 239
- TT rank, 234
- TT-SVD, 236
- unfolding, 184, 234
- vanishing error bound, 79, 114
- variational inequality, 40–42
- variational techniques, 24
- vector network analyzer (VNA), 340
- weak  $\ell_p$ , 145
- weak solution, 24
- weights selection, 15
- Wiener process, 269
- Young’s inequality, 29