Parametric Model Order Reduction via Interpolation of Gramians

Nguyen Thanh Son¹ and Tatjana Stykel²

Abstract: Model order reduction by balanced truncation of parameter-dependent dynamical systems is discussed. It is well-known that in order to balance and truncate the original system, its associated (parameter-dependent) Lyapunov equations must be solved for the gramians of the given system. We will interpolate these gramians on a given grid in the parameter domain. They are then used for the balanced truncation. Further attempt to speed up the computation is conducted. Two examples from different fields of application are presented.

Department of Mathematics and Informatics, Thai Nguyen University of Sciences Tan Thinh ward, 23000 Thai Nguyen, Vietnam ntson@tnus.edu.vn

Institute of Mathematics, University of Augsburg Universitaetsstrasse 14, 86159 Augsburg, Germany stykel@math.uni-augsburg.de