

# Index

- a posteriori error estimation, 199, 206
- adjoint equation, 152, 209
- airfoil design, 175
- AMPL, 300
  
- backward differentiation formula (BDF), 184
- barrier problem, 58
- BFGS, 175
- Burgers' equation, 66
  
- cardiac electrophysiology, 110
- Coarse and Fine Image Registration (Cofir), 278, 283
- condition number, 90
- conjugate gradient methods, 58
- control
  - active flow, 218, 227
  - boundary, 245
  - feedback, 3, 236, 240
  - optimal, 3, 28, 73, 163, 240
  - static output feedback (SOF), 54, 57
- convection–diffusion equation, 61
  
- DASPK, 184
- differentiable-algebraic equations (DAEs), 189
- differential algebraic equations (DAEs), 43
  - partial (PDAE), 3
- differential-algebraic equations (DAEs), 3, 183
- digital filter stepsize control, 186
- direct simultaneous methods, 293
- discretize-then-eliminate, 82
- distillation column, 43
- domain decomposition, 117
  - time, 145, 150
  
- eliminate-then-discretize, 83
- EPANET, 299
  
- feedback delay, 25
- FLOWer, 175
- Fourier model reduction (FMR), 218
  
- Galerkin projection, 199
- Gauss-Newton method, 8, 174, 281
- Gauss-Newton methods, 32
- gramians
  - controllability, 221
  - observability, 221
- greedy algorithm, 208, 211
- grids
  - staggered grids, 280
  
- Hankel matrix, 226
- Hankel singular values, 222
- heat equation, 208, 211
  - nonlinear, 64
- heat shock model, 188, 190
- Helmholtz equation, 197, 202
- horizon, 26
  - control, 4, 44
  - prediction, 4, 27
  - receding, 105
  - time, 4
- hyperbolic problems, 124
  
- image registration, 277, 283
  - linear, 283
  - nonlinear, 283
- image segmentation, 253
- implicit time integrator (ITA), 118
- initial value embedding, 9

- interior point methods, 188, 299
  - normal step, 59
  - tangential step, 59
  - trust region, 54, 58
- IPOPT, 300
- Karhunen-Loève decomposition, 219
- KKT matrix, 31, 282
- KNITRO, 187
- Lagrangian, 80, 171, 281
- Laplace-Beltrami operator, 262, 267
- least-squares formulation, 76
- level set method, 254
- linear oscillators, 127
- linear time invariant (LTI) models, 218
- Lyapunov function, 29
- MATLAB, 242
- model predictive control
  - linear (MPC), 5
  - nonlinear (NMPC), 3, 25
- model reduction, 217
  - balanced truncation, 222
  - balanced truncation, 219
  - Fourier model reduction (FMR), 223, 226
  - Hankel, 219
- MPI, 242
- MRI, 283
- multigrid, 265
  - Fourier smoothing analysis, 106
- multigrid methods, 97
  - FAS method, 100
  - smoothers, 102
- multilevel
  - algorithms, 280
  - method, 282
- multiobjective optimization, 187, 189, 190
- multiple shooting method, 5, 6, 45, 147, 150
- Navier Stokes equations, 197, 205, 234
- Newton methods, 8, 30, 31, 33, 58, 122, 262
  - contractive properties, 35
  - non-destructive evaluation, 202
- optimal control, 97
  - open-loop, 5
- optimality conditions, 151
- ordinary differentiable equations (ODEs), 115
- ordinary differential equations (ODEs), 172, 218
- ordinary-differential equations (ODEs), 183
- origin tracking algorithm, 294
- parabolic equation, 163, 208
- parallel efficiency, 121, 166
- parallel implicit time-integrator (PITA), 117, 120
- parareal
  - algorithm, 117, 120, 145, 146
  - convergence, 148
  - preconditioner, 149
- Pareto optimality, 189
- preconditioning, 172
- proper orthogonal decomposition (POD), 53, 54, 218, 219, 233, 236
  - balanced, 221
  - frequency-domain, 220
  - snapshots, 54
- pseudo-timestepping, 169
- quadratic program (QP), 5
  - condensing, 11
- reaction diffusion equations, 97, 98
- real-time iteration, 5, 9, 26, 31
  - contractivity, 35
  - convergence, 17
  - multi-level, 15
  - stability, 10, 38
  - variants, 11
- reduced basis approximation, 198, 199
- reduced Hessian, 175
- reduced order models, 53, 238
- regularization, 277
- Sample

- 
- file, 253, 277
  - semidefinite programs
    - nonlinear (NSDPs), 54
  - sensitivities, 185
    - adjoint, 170
    - shape, 255, 261
    - topological, 255
  - sequential quadratic programming (SQP)
    - reduced, 170
  - sequential quadratic programming (SQP), 18
  - sequential quadratic programming (SQP), 8, 188
    - algorithm, 145, 153
    - convergence, 158
    - generalized, 152
    - quasi-normal step, 154, 155
    - tangential step, 154, 155
    - trust region method, 188
    - trust-region globalization, 154
  - shape optimization, 169
  - singular value decomposition, 237
  - singular value decomposition (SVD), 219
  - snapshots, method of, 220
  - stability, 26, 29
  - staggered corrector method, 185
  - stepsize controller, 185
  - Stokes equations, 84
  - subdomain approach, 291, 297
  - SynapsPointerPro, 175
  
  - time-parallelism, 115
  - topological derivative, 257
  - topological optimization algorithm, 260
  - transfer function, 218
  
  - water distribution networks, 289
  - waveform relaxation, 116