

# Elmer/Ice advanced Workshop 30 Nov – 2 Dec 2015

# Inverse Methods

**Fabien Gillet-Chaulet** 

LGGE - Grenoble - France





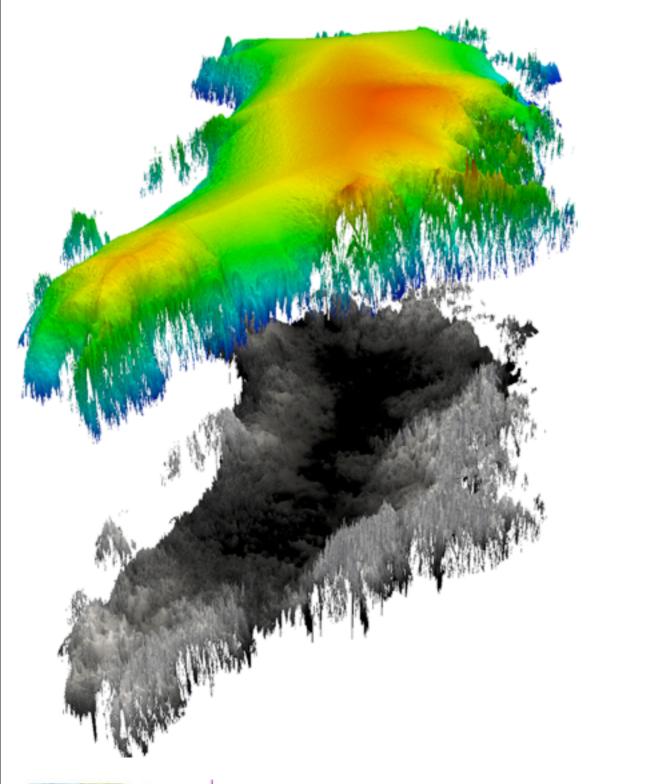
- Short introduction
- Inverse methods in Elmer/Ice (Stokes solver)
- Current / planned developments

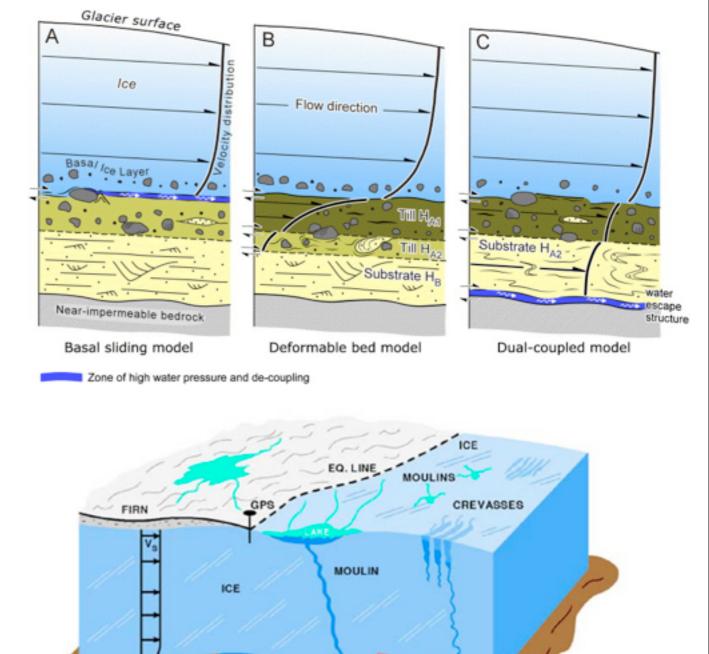




### Uncertain parameterisations

e.g. friction of the ice on the bedrock highly variable in space and time Usually prescribed as a friction law Tau=f(u)

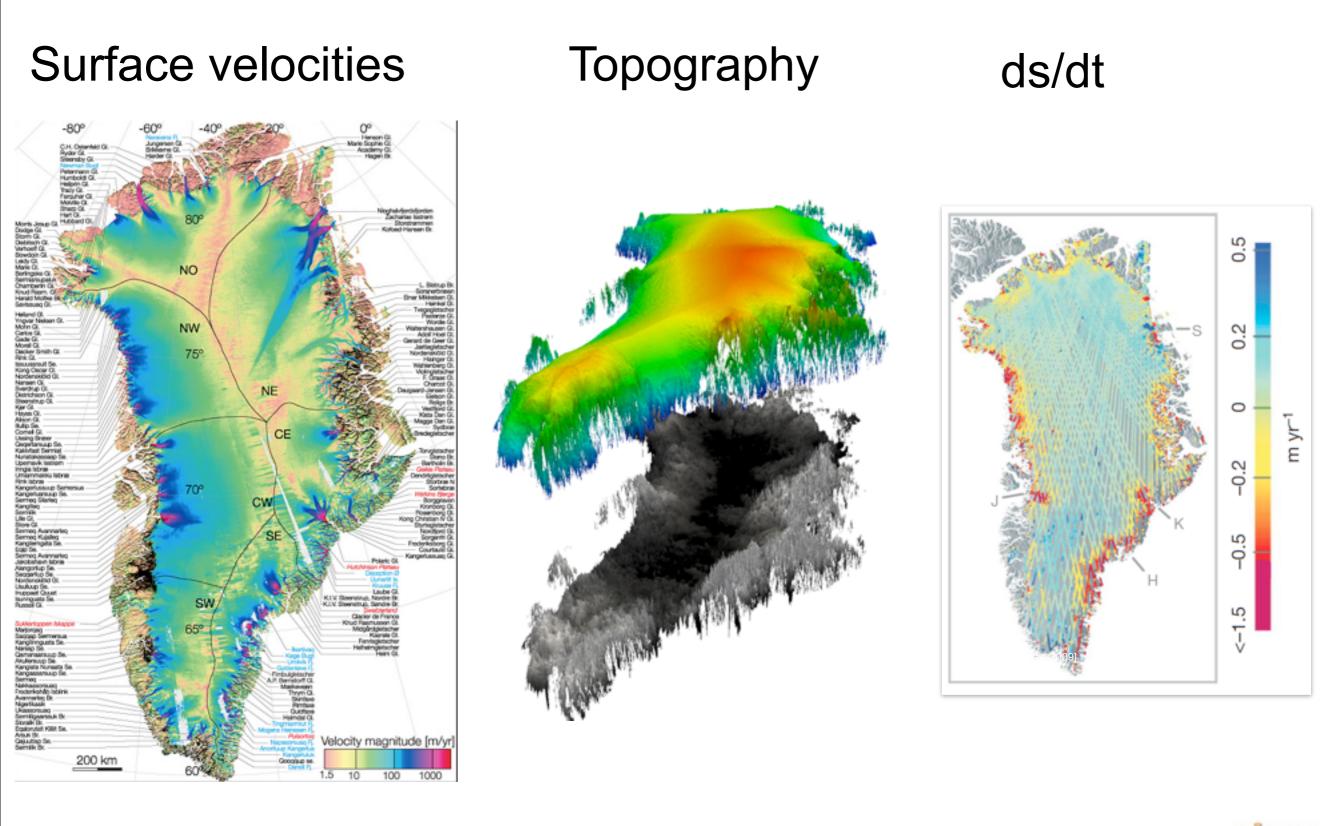




WATER LUBRICATIO

**GLACIOLOGICAL FEATURES OF A MOULIN** 

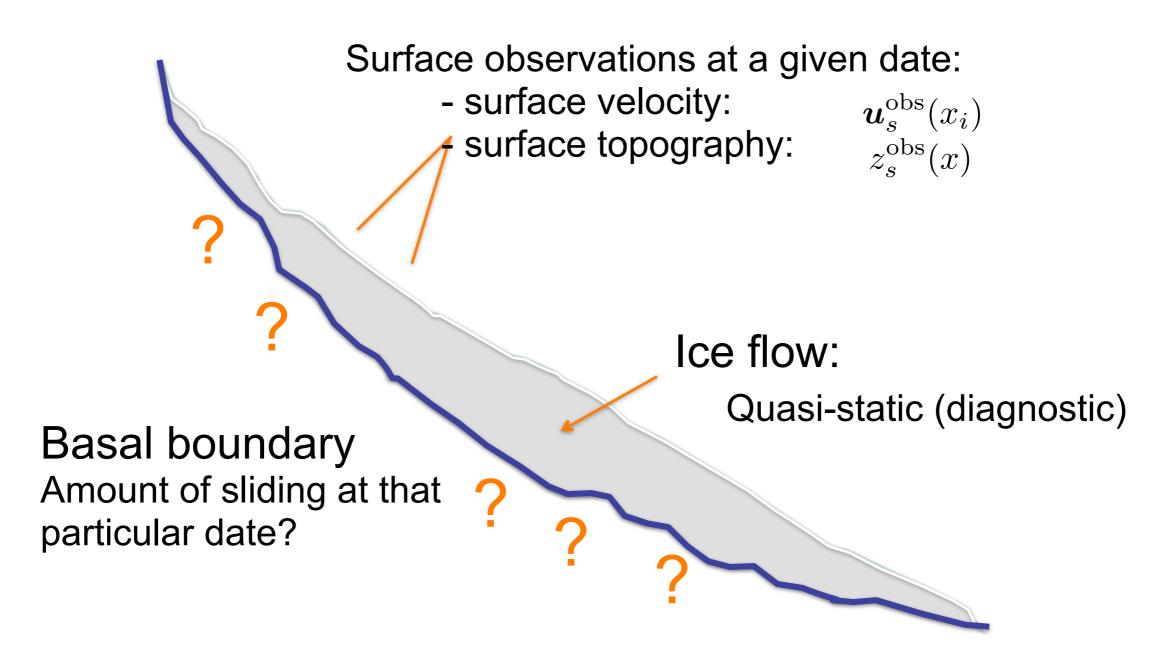
BEDROCK







### Very low Reynolds -> no history in the velocity



Reconstruction of the basal conditions from surface measurements



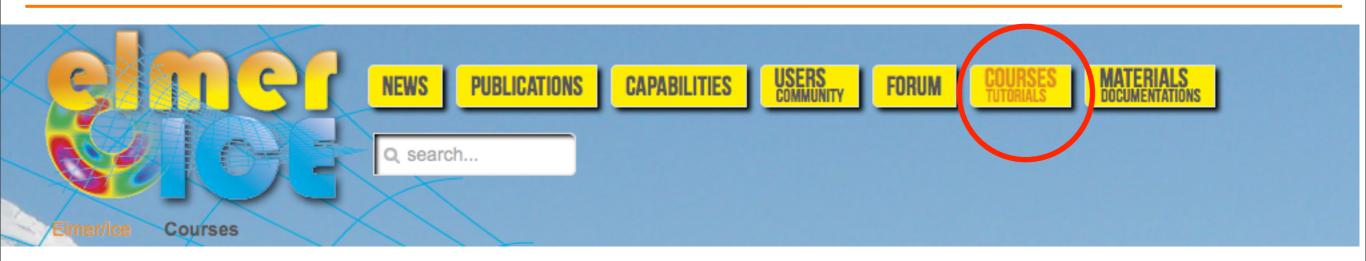


- Short introduction
- Inverse methods in Elmer/Ice (Stokes solver)
- Current / planned developments





### Nothing really new since the CSC - 2013 Advanced Course



#### CSC - Espoo - 4-6 November 2013

A 3-day Elmer/Ice advanced workshop was organised at CSC (Espoo, Finland) from the 4th to the 6th of November 2013. The course was held by Fabien Gillet-Chaulet (LGGE), Mika Malinen (CSC), Peter Råback (CSC) and Thomas Zwinger (CSC).

Title	Presentation	Material
Introduction to Elmer	pdf	-
Elmer Glaciological Modelling	pdf	-
Simple Hydro Toymodel	pdf	🚾 tar file
Structured Meshes	pdf	🚾 tar file
Enhanced pre-processing	pdf	USB stick
Block pre-conditioner	pdf	USB stick
Enhanced post-processing	pdf	ZIP archive
Make-file for YAMS on Ubuntu 64bit	-	🚾 tar archive
Mesh Adaptation using YAMS (see also these notes)	pdf	atar archive
Inverse methods	pdf	😨 tar archive





Geosci. Model Dev., 6, 1299–1318, 2013 www.geosci-model-dev.net/6/1299/2013/ doi:10.5194/gmd-6-1299-2013 © Author(s) 2013. CC Attribution 3.0 License.



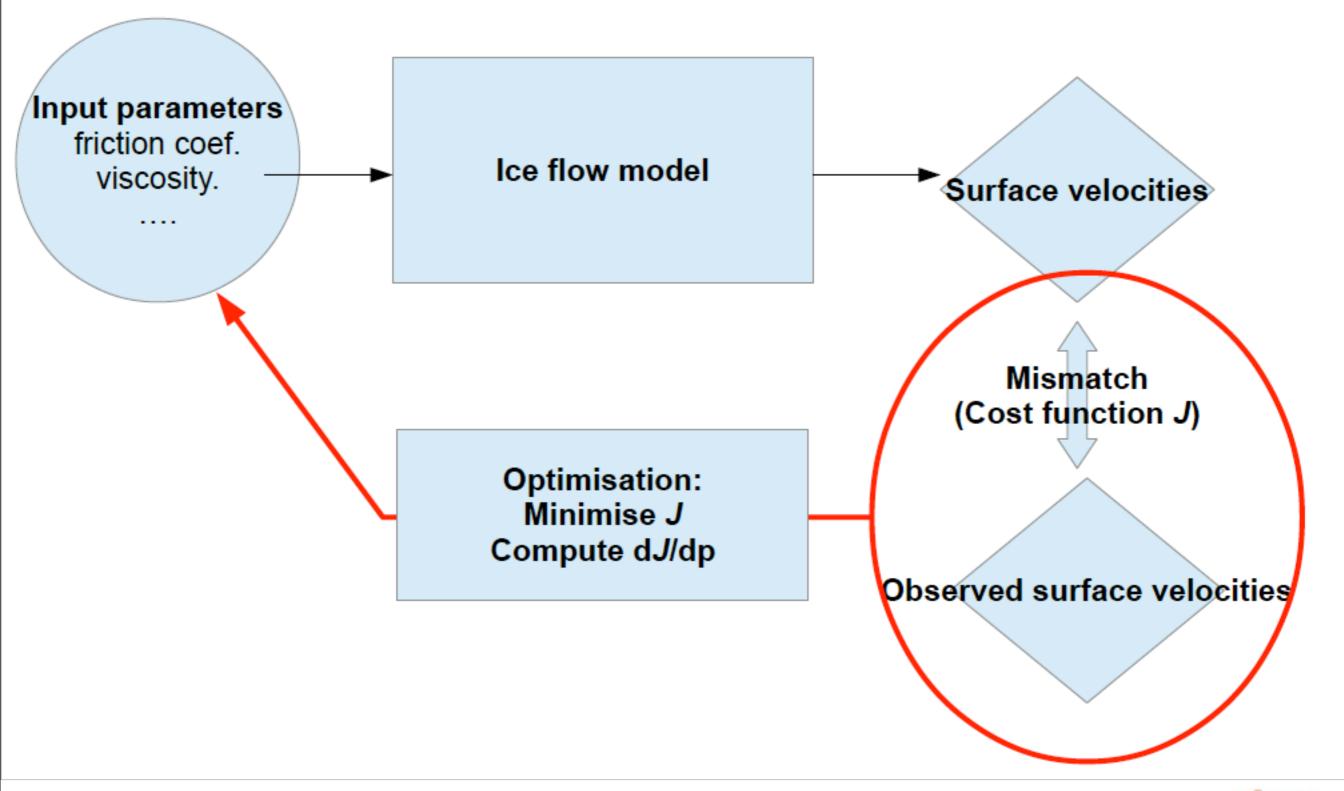


# Capabilities and performance of Elmer/Ice, a new-generation ice sheet model

O. Gagliardini<sup>1,2</sup>, T. Zwinger<sup>3</sup>, F. Gillet-Chaulet<sup>1</sup>, G. Durand<sup>1</sup>, L. Favier<sup>1</sup>, B. de Fleurian<sup>1</sup>, R. Greve<sup>4</sup>, M. Malinen<sup>3</sup>, C. Martín<sup>5</sup>, P. Råback<sup>3</sup>, J. Ruokolainen<sup>3</sup>, M. Sacchettini<sup>1</sup>, M. Schäfer<sup>6</sup>, H. Seddik<sup>4</sup>, and J. Thies<sup>7</sup>
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<sup>7</sup>Uppsala University, Uppsala, Sweden











- 2 inverse methods implemented in Elmer/Ice:
  - Robin inverse method (arthern and Gudmundsson, 2010)
  - Adjoint method (Mac Ayeal, 1993; Morlighem et al., 2010; Petra et al., 2012)

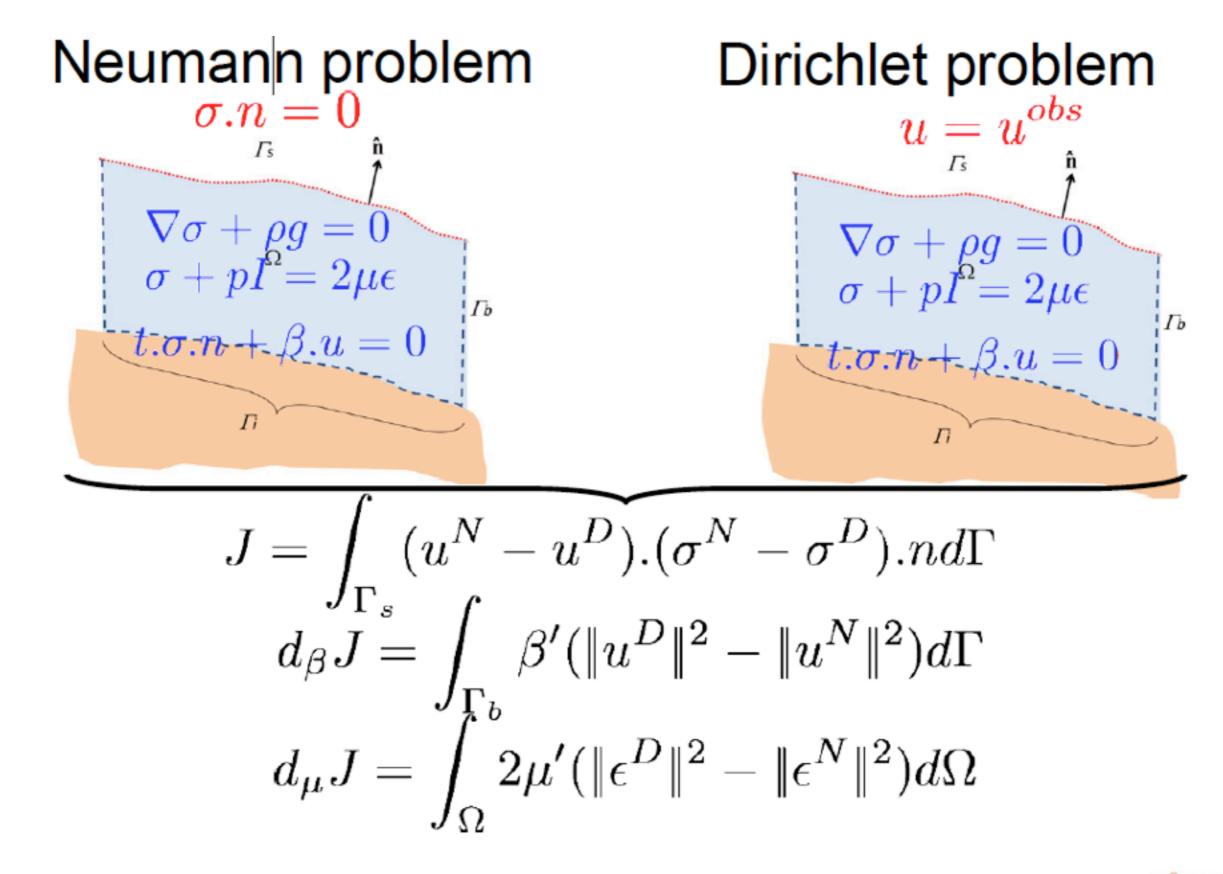
#### **Characteristics:**

- => restricted to **diagnostic** (no time evolution)
- => slip coefficient (Linear sliding law)
- => ice viscosity
- => could also do Neumann and Dirichlet BC (Adjoint method)
- Efficient minimisation library (quasi-Newton algorithm)



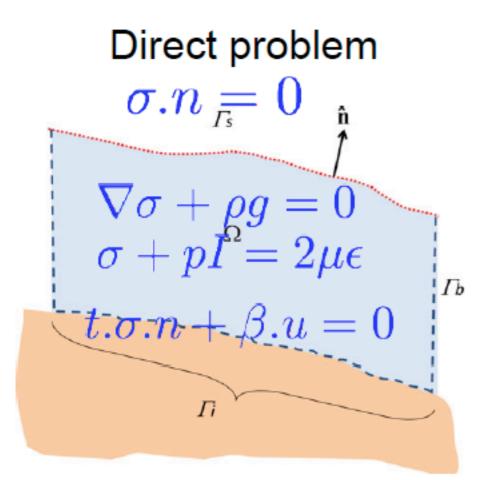


Robin inverse method (Arthern and Gudmundsson, 2010)









1. Define a cost function 
$$J = f(u)$$
  
 $e.g. \quad J = \int_{\Gamma_S} \frac{1}{2} (u - u^{obs})^2 d\Gamma$ 

2. Insure that *u* is solution of your problem

$$J' = J(u) + \Lambda(\nabla \sigma + \rho g)$$

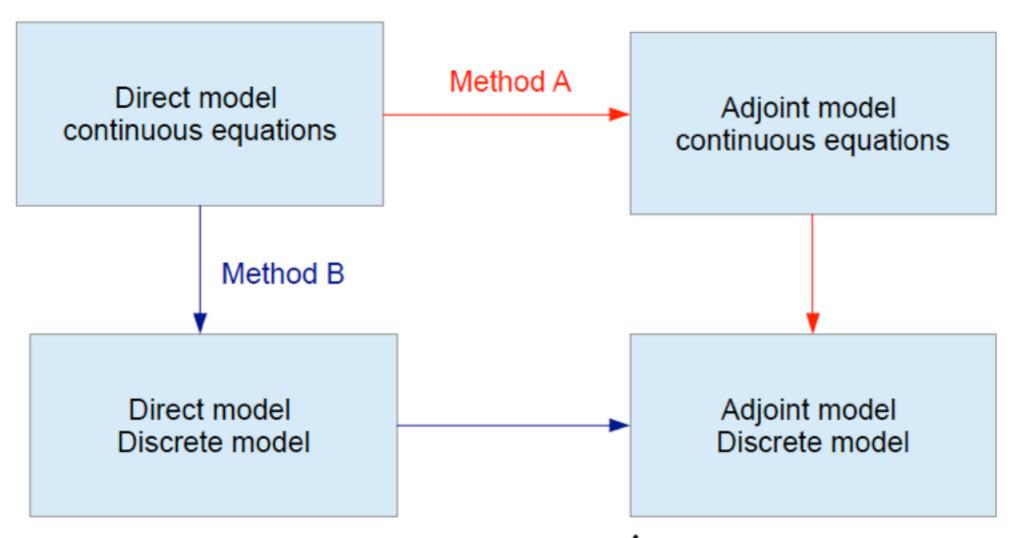
3. Minimisation of J' requires that all variations are 0  $d_\Lambda J'=0 \Rightarrow$  direct problem equation is satisfied  $d_u J'=0 \Rightarrow$  adjoint equations

=> gradient of *J* w.r. To input parameters *p* 

$$d_p J = f(\Lambda, u)$$







### Usually Method A ≠ Method B

Method B should be preferred Can be done using automatic differentiation



=> crucial parts have been derived by hand (from Rev 6366)





### **Robin Inverse method**

- Easy to understand/implement
- Only exact for linear viscosity

Cost function given

### Adjoint method

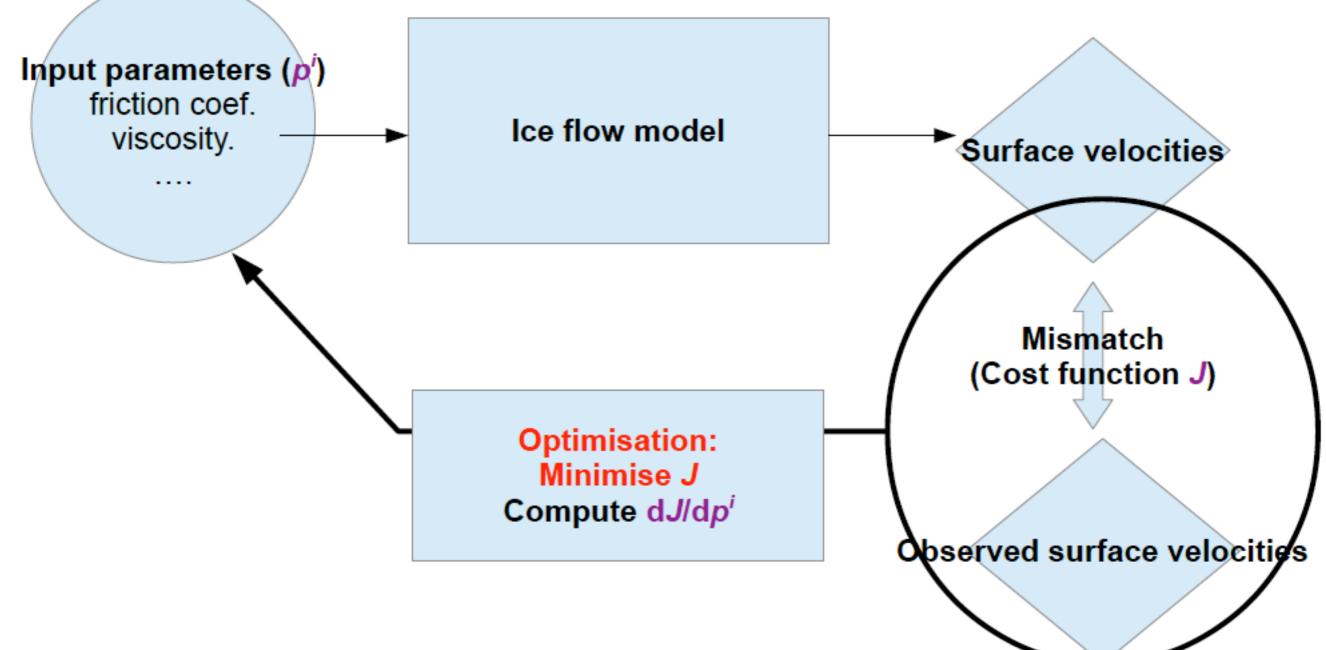
- Implementation issues
- Remain self-adjoint with non-linear viscosity if solver use newton linearisation (Petra et al.; 2012)
- Cost function can be user-defined

- Some work has been done recently (Rev 6366) to improve the adjoint method.
- When compared with finite differences, gradients obtained with the adjoint method are now more accurate

=> I advise to use the adjoint method from now



### **Optimisation algorithm: M1QN3**



#### Optimisation done using the library M1QN3:

Limited memory quasi-newton algorithm

GGE

- Implemented in reverse communication (i.e. called by Elmer within a solver)
- Iterative procedure: Input: p<sup>i</sup>, J<sup>i</sup>, dJ/dp<sup>i</sup> Output p<sup>i+1</sup>
- https://who.rocq.inria.fr/Jean-Charles.Gilbert/modulopt/optimization-routines/m1qn3/m1qn3.html



See the CSC-2013-Advanced Course Material:

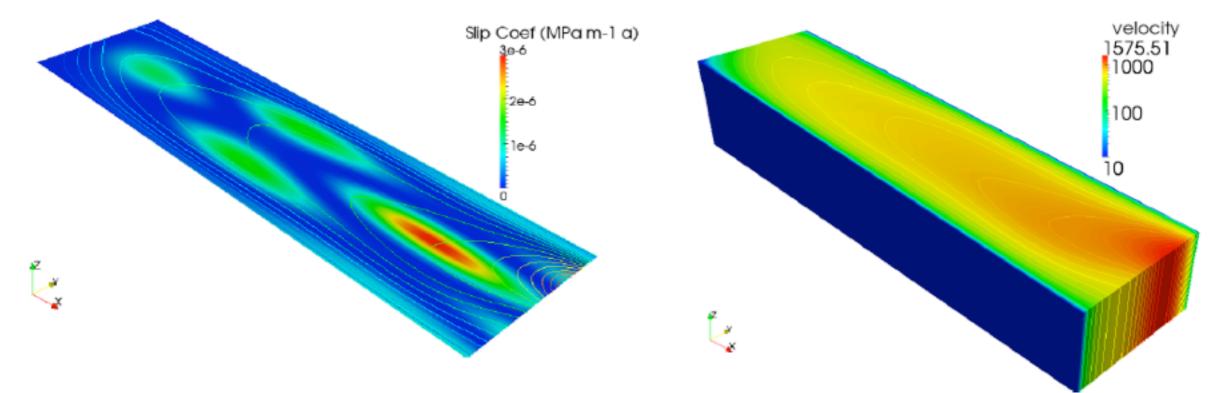
- step by step construction of a «twin experiment»
- set-up based on Mac Ayeal, 1993
- Application to Jacobshavn Isbrae drainage basin





### Step0: Reference solution generated with the model

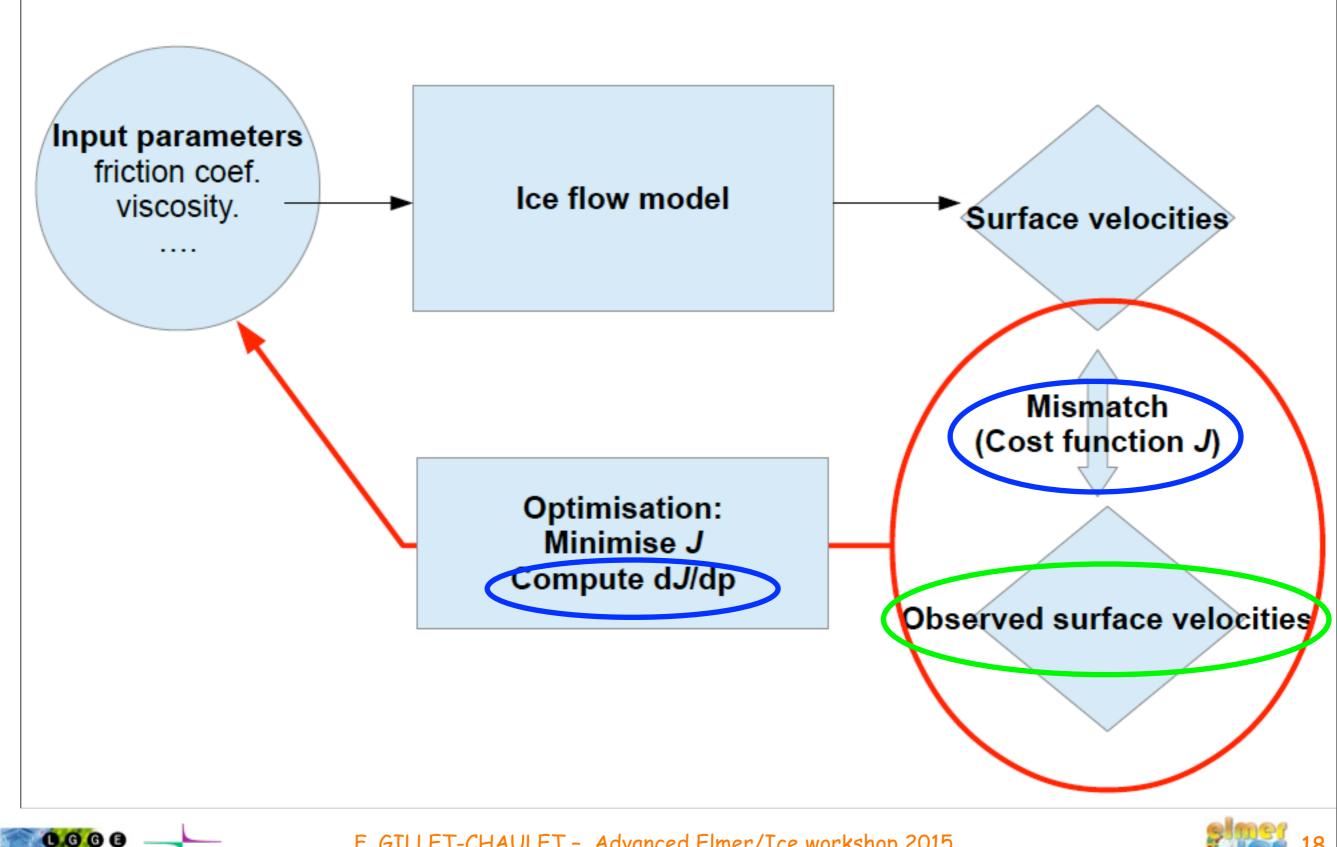
```
!Reference Slip Coefficicient used to construct surface velocities
$ function betaSquare(tx) {\
    Lx = 200.0e3;\
    Ly = 50.0e03;\
    yearinsec = 365.25*24*60*60;\
    F1=sin(3.0*pi*tx(0)/Lx)*sin(pi*tx(1)/Ly);\
    F2=sin(pi*tx(0)/(2.0*Lx))*cos(4.0*pi*tx(1)/Ly);\
    beta=5.0e3*F1+5.0e03*F2;\
    _betaSquare=beta*beta/(1.0e06*yearinsec);\
```



#### Ideal observed surface velocities







1. Take an initial guess for the slip coefficient

```
! initial guess for (square root) slip coeff.
Beta = REAL $ 1.0e3/sqrt(1.0e06*yearinsec)
```

- 2. Solve your problem (solver Stokes)
- 3. Compute the cost function: Solver

. G G E

```
!!! Compute Cost function
111111111
        Has to be run before the Adjoint Solver as adjoint forcing is computed here !!!!!
Solver 3
 Equation = "Cost"
!! Solver need to be associated => Define dumy variable
 Variable = -nooutput "CostV"
 Variable DOFs = 1
  procedure = "ElmerIceSolvers" "CostSolver_Adjoint"
 Cost Variable Name = String "CostValue" ! Name of Cost Variable
 Optimized Variable Name = String "Beta" ! Name of Beta for Regularization
 Lambda = Real $Lambda
                                           ! Regularization Coef
! save the cost as a function of iterations
 Cost Filename = File "Cost $name".dat"
end
```



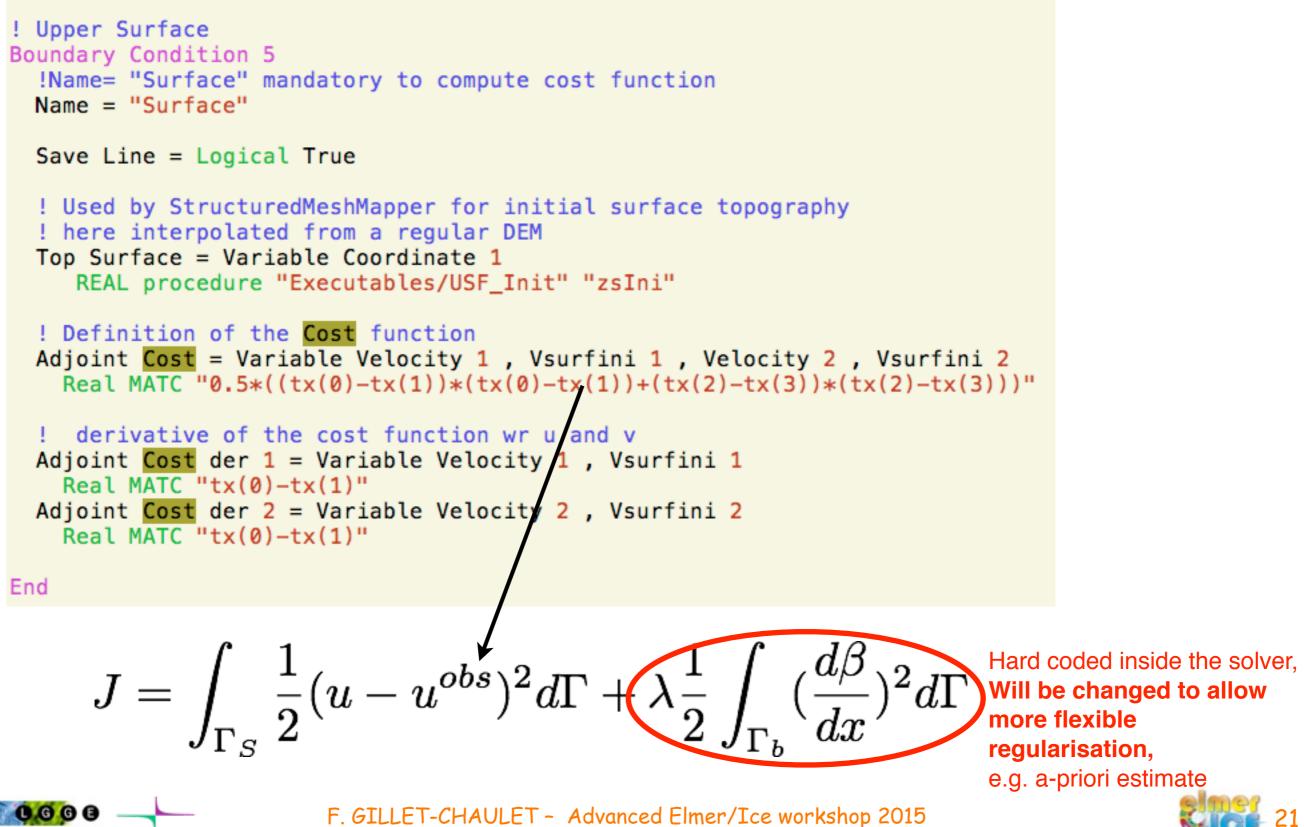
#### 3. Compute the cost function: Boundary Conditions

```
! Upper Surface
Boundary Condition 5
  !Name= "Surface" mandatory to compute cost function
 Name = "Surface"
 Save Line = Logical True
  ! Used by StructuredMeshMapper for initial surface topography
  ! here interpolated from a regular DEM
 Top Surface = Variable Coordinate 1
     REAL procedure "Executables/USF_Init" "zsIni"
  ! Definition of the Cost function
 Adjoint Cost = Variable Velocity 1 , Vsurfini 1 , Velocity 2 , Vsurfini 2
    Real MATC "0.5*((tx(0)-tx(1))*(tx(0)-tx(1))+(tx(2)-tx(3))*(tx(2)-tx(3)))"
     derivative of the cost function wr u and v
 Adjoint Cost der 1 = Variable Velocity 1 , Vsurfini 1
    Real MATC "tx(0)-tx(1)"
 Adjoint Cost der 2 = Variable Velocity 2 , Vsurfini 2
    Real MATC "tx(0) - tx(1)"
End
```

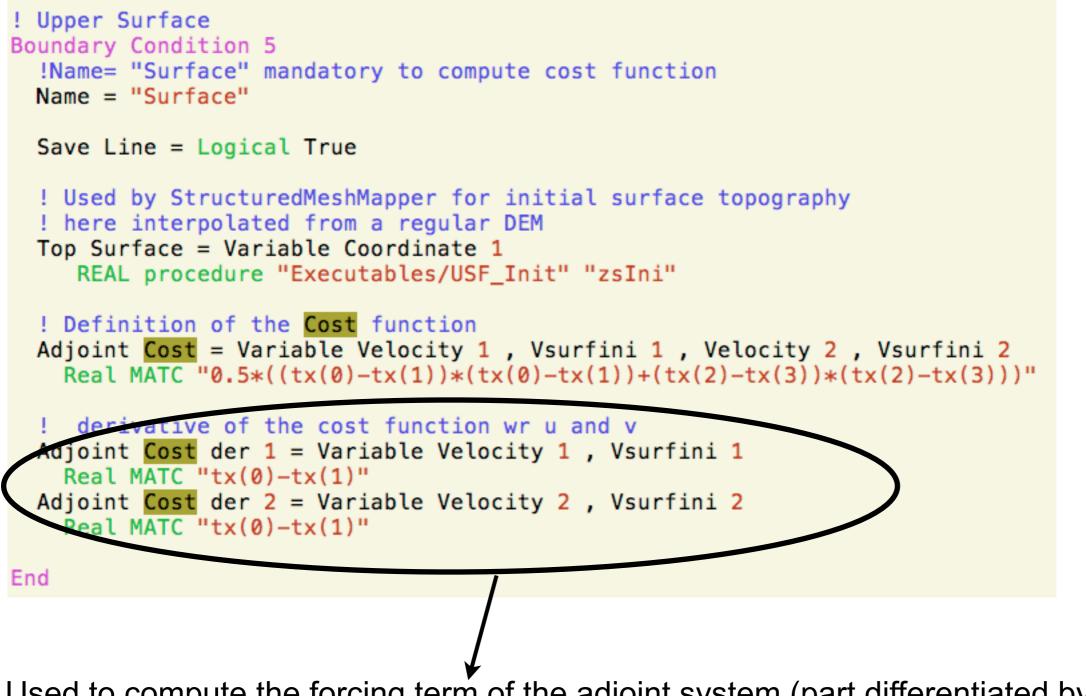




#### 3. Compute the cost function: Boundary Conditions



#### **3. Compute the cost function: Boundary Conditions**







#### 4. Compute the Adjoint solution

```
!!!! Adjoint Solution
Solver 4

Equation = "Adjoint"
Variable = Adjoint
Variable Dofs = 4

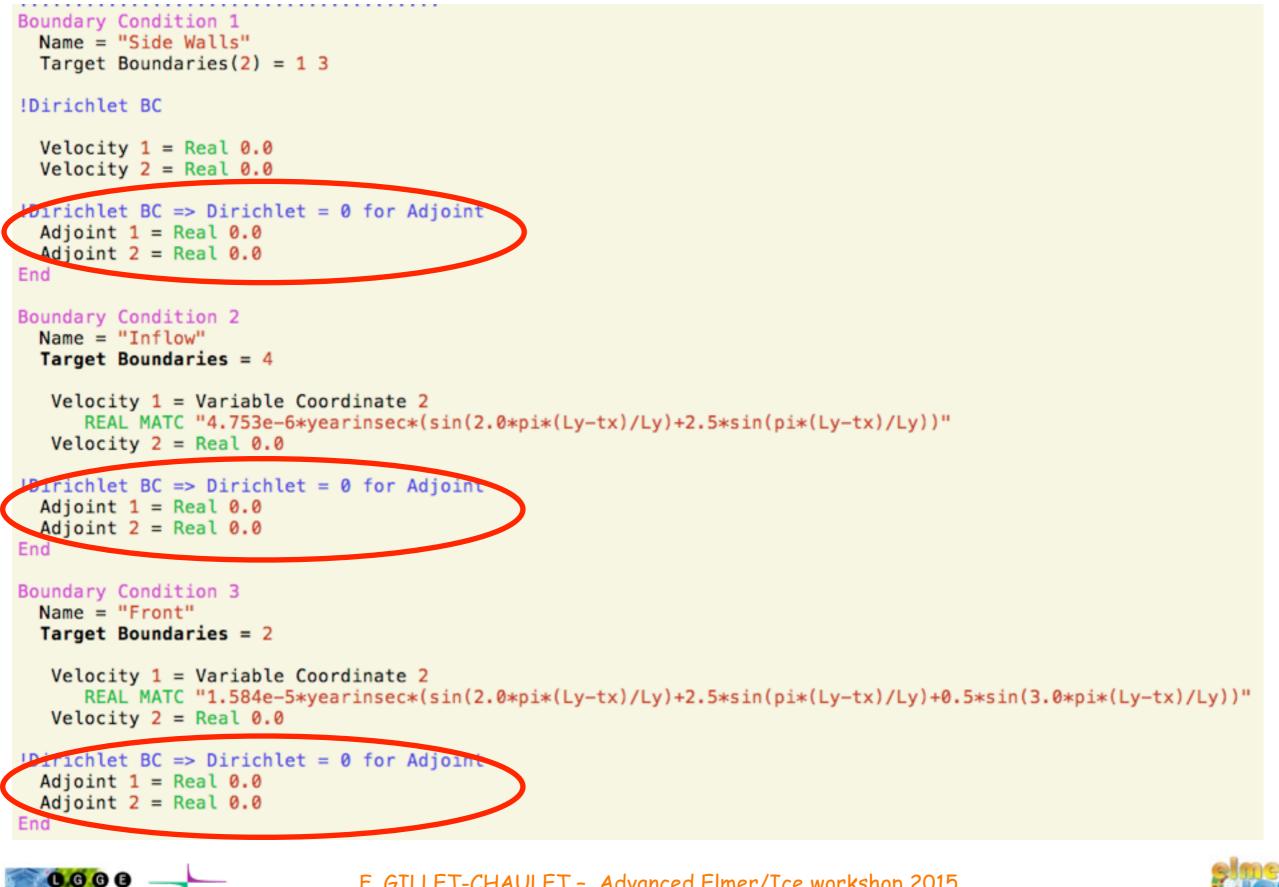
procedure = "ElmerIceSolvers" "AdjointSolver"
!Name of the flow solution solver
Flow Solution Equation Name = string "Navier-Stokes"
Linear System Solver = Iterative
Linear System Iterative Method = GMRES
Linear System GMRES Restart = 100
Linear System Preconditioning= ILU0
Linear System Convergence Tolerance= 1.0e-12
Linear System Max Iterations = 1000
End
```

Take the last NS bulk matrix . Apply BC . Solve

This part has not been differentiated









```
Boundary Condition 4
   !Name= "bed" mandatory to compute regularistaion term of the cost function (int (dbeta/dx) 2)
  Name = "bed"
   !Body Id used to solve
  Body ID = Integer 2
  Save Line = Logical True
  Bottom Surface = Variable Coordinate 1
            procedure "Executables/USF_Init" "zbIni"
     REAL
  Normal-Tangential Velocity = Logical True
Normal-Tangential Adjoint = Logical True
  Adjoint Force BC = Logical True
  Velocity 1 = \text{Real } 0.0e0
 Adjoint 1 = \text{Real } 0.0e0
  Slip Coefficient 2 = Variable Beta
     REAL MATC "tx*tx"
  Slip Coefficient 3 = Variable Beta
     REAL MATC "tx*tx"
End
```





#### 5. Compute the gradient of the cost function

```
!!!!! Compute Derivative of Cost function / Beta
Solver 5
 Equation = "DJDBeta"
!! Solver need to be associated => Define dumy variable
 Variable = -nooutput "DJDB"
 Variable DOFs = 1
  procedure = "ElmerIceSolvers" "DJDBeta_Adjoint"
  Flow Solution Name = String "Flow Solution"
 Adjoint Solution Name = String "Adjoint"
  Optimized Variable Name = String "Beta" ! Name of Beta variable
 Gradient Variable Name = String "DJDBeta" ! Name of gradient variable
  PowerFormulation = Logical False
  Beta2Formulation = Logical True ! SlipCoef define as Beta^2
 Lambda = Real $Lambda
                                          ! Regularization Coef
end
```

Compute the gradient of the cost function with respect to the Beta variable (~slip coef.) from the direct and adjoint solutions This part has been differentiated by hand





### Step 2 (OPTIONNAL) : Check the accuracy of the gradient

Validate the computation of the gradient with a finite difference scheme

$$\frac{dJ^{adj}}{dp} = \frac{dJ}{dp} \cdot p' \\ \frac{dJ^{FD}}{dp} = \lim_{h \to 0} \frac{J(p+hp') - J(p)}{h}$$
 
$$\delta(h) = abs(\frac{dJ^{adj} - dJ^{FD}}{dJ^{adj}})$$

!!!!! Gradient Validation
!!!!!! Compute total derivative and update the step size for the finite difference computation
Solver 6

```
Equation = "GradientValidation"
```

```
!! Solver need to be associated => Define dumy variable
Variable = -nooutput "UB"
Variable DOFs = 1
```

procedure = "./Executables/GradientValidation" "GradientValidation"

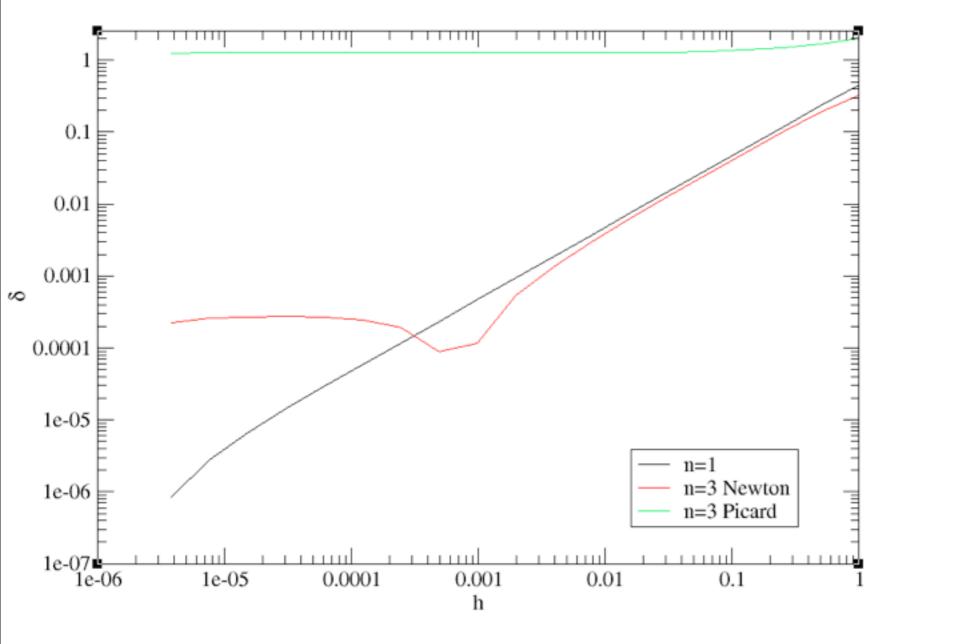
```
Cost Variable Name = String "CostValue"
Optimized Variable Name = String "Beta"
Perturbed Variable Name = String "BetaP"
Gradient Variable Name = String "DJDBeta"
Result File = File "GradientValidation_$name".dat"
```

end





### Step 2 (OPTIONNAL) : Check the accuracy of the gradient



Check the improvement by comparing with the gradient test in Gagliardini *et al.*, 2012

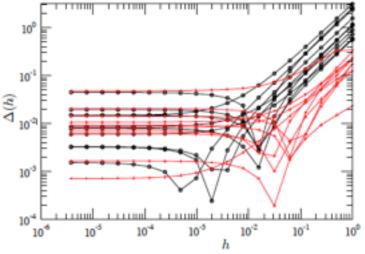


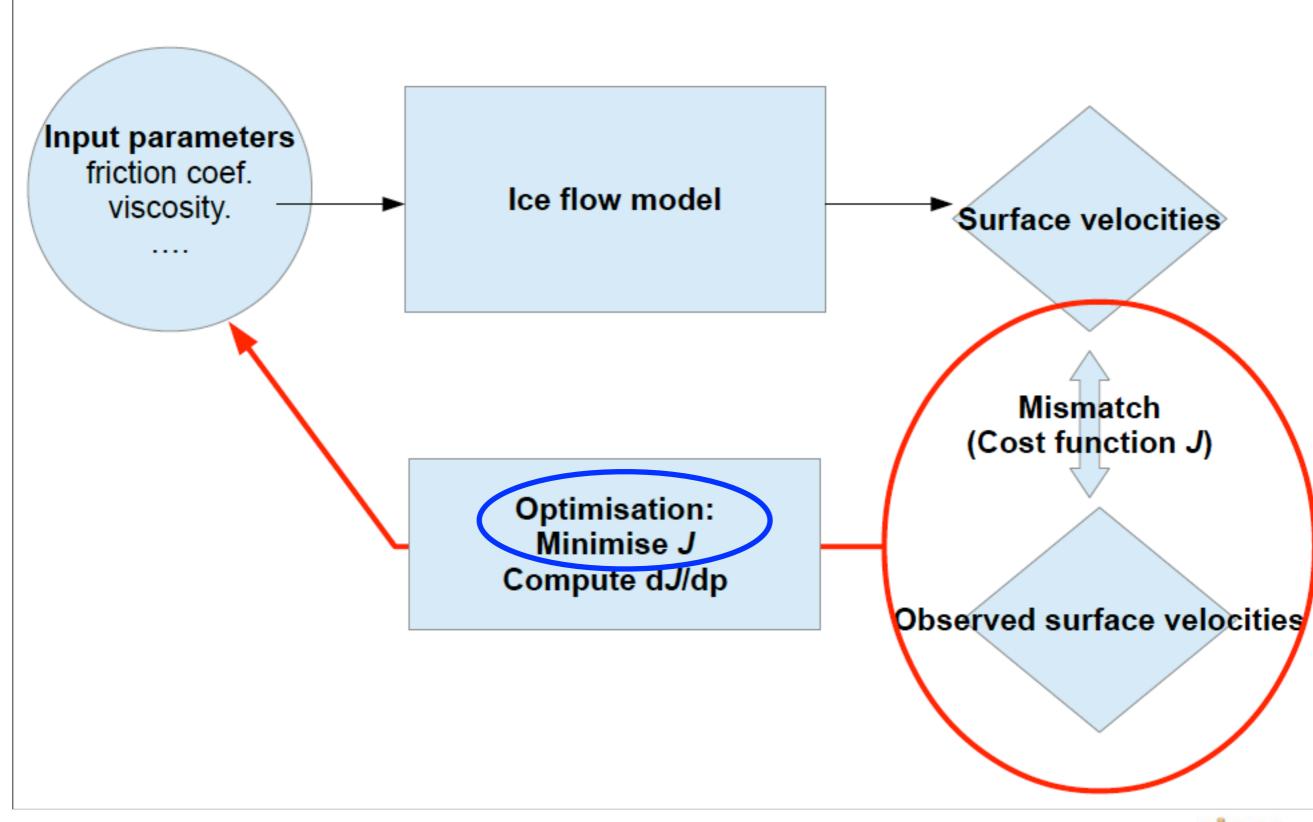
Fig. 6. Ratio  $\Delta(h)$  obtained with the Robin (black curves) and control (red curves) inverse methods for perturbations of the enhancement factor to the viscosity  $E_{\eta}(x, y)$ .





### Step 3 : Minimise the cost function

I.G G E





### Step 3 : Minimise the cost function

Retrieve the original nodal slip coefficients by minimising the cost function using M1QN3

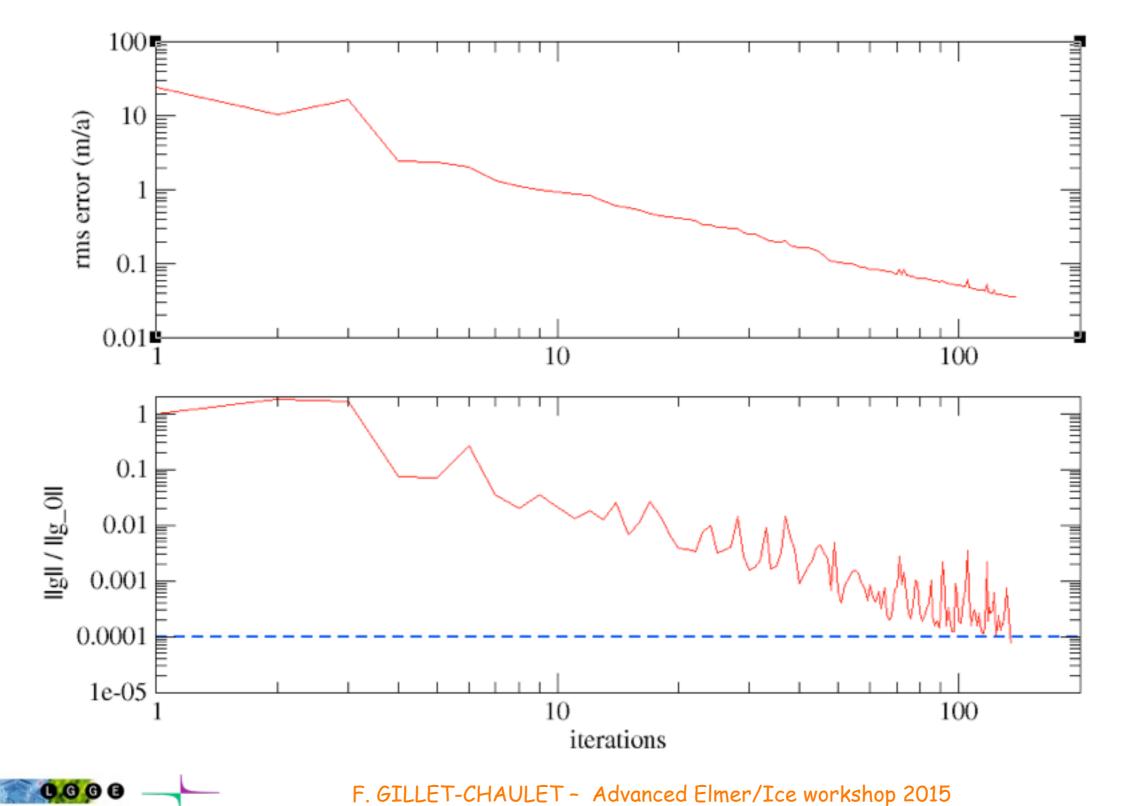
```
!!!!! Optimization procedure
Solver 6
  Equation = "Optimize_m1qn3"
!! Solver need to be associated => Define dumy variable
  Variable = -nooutput "UB"
  Variable DOFs = 1
  procedure = "ElmerIceSolvers" "Optimize_m1qn3Parallel"
  Cost Variable Name = String "CostValue"
  Optimized Variable Name = String "Beta"
  Gradient Variable Name = String "DJDBeta"
  gradient Norm File = String "GradientNormAdjoint_$name".dat"
! M1QN3 Parameters
  M1QN3 dxmin = Real 1.0e-10
  M1QN3 epsg = Real 1.e-4
  M1QN3 niter = Integer 400
  M1QN3 nsim = Integer 400
  M1QN3 impres = Integer 5
  M1QN3 DIS Mode = Logical False
  M10N3 df1 = Real 0.5
  M1QN3 normtype = String "dfn"
  M1QN3 OutputFile = File "M1QN3_$name".out"
  M1QN3 ndz = Integer 20
end
```





### Step 3 : Minimise the cost function

Check the evolution of the cost function and gradient norm as a function of the number of iterations





### M1QN3 output: header

C.G G E

00	step4 — vim — 126×39	
********* M1QN3 Output file ****** 11/26/2015 15:39:17 ************************************		
M1QN3 Copyright (C) 2008, J. Ch.	Gilbert, Cl. Lemarechal.	
	Y NO WARRANTY. This is free software, and you der certain conditions. See the file COPYING 3 distribution for details.	
M1QN3 (Version 3.3, October 2009) dimension of the problem (n): absolute precision on x (dxmin expected decrease for f (df1) relative precision on g (epsg maximal number of iterations maximal number of simulations printing level (impres): reverse communication	1326 n): 1.00D-10 : 1.47D+12 ): 1.00D-04 (dfn-norm) (niter): 400	
m1qn3: Scalar Initial Scaling mod	e	
	7048 7038 20 e memory	
m1qn3: cold start		
f = 2.93628863D+ dfn-norm of g = 1.62823848D+		
m1qn3a: descent direction -g: pre	con = 0.111D-15	
m1qn3: iter 1, simul 1, f= 2.9362	B863D+12, h'(0)=-2.93629D+12	2
	-,	-



Тор

### M1QN3 output: output mode

```
000
                                                      step4 — vim — 126×39
m1qn3: line search
    mlis3
                 fpn=-3.988D+05 d2= 1.40D-08 tmin= 6.90D-06 tmax= 1.00D+20
    mlis3
              1.000D+00 -3.054D+05 -2.163D+05
m1qn3: convergence rate, s(k)/s(k-1) = 2.21598D+00
m1qn3: matrix update:
    Oren-Spedicato factor = 0.291D-15
m1qn3: stopping criterion on g: 1.91799D-04
m1qn3: descent direction d: angle(-g,d) = 83.1 degrees
m1qn3: iter 96, simul 103, f= 1.24779848D+07, h'(0)=-5.19684D+05
m1qn3: line search
    mlis3
                 fpn=-5.197D+05 d2= 1.89D-08 tmin= 6.32D-06 tmax= 1.00D+20
    mlis3
              1.000D+00 -3.384D+05 -1.661D+05
m1qn3: convergence rate, s(k)/s(k-1) = 1.16213D+00
m1qn3: matrix update:
     Oren-Spedicato factor = 0.278D-15
m1qn3: stopping criterion on g: 9.63919D-05
mlens: output mode is 1
     number of iterations:
                                      96
     number of simulations:
                                     104
     realized relative precision on g: 9.64D-05
                  = 1.21396118D+07
    dfn-norm of g = 1.56949054D+10
                                                                                                            1774,6
                                                                                                                          Bot
```





### M1QN3 output: lost in line search

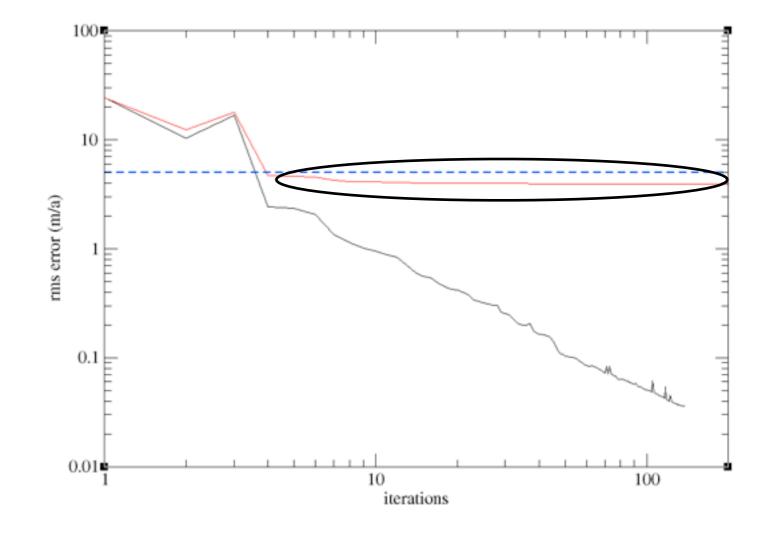
● ● ● ■ step4 - vim - 126×39 m1qn3: stopping criterion on g: 2.63987D-04
mights. Scopping criterion on g. 2.039670-64
<pre>m1qn3: descent direction d: angle(-g,d) = 87.9 degrees</pre>
m1qn3: iter 485, simul 510, f= 4.07807663D+05, h'(0)=-6.26337D+03
m1qn3: line search
mlis3 fpn=-6.263D+03 d2= 4.23D-02 tmin= 6.36D-09 tmax= 1.00D+20
mlis3 1.000D+00 1.761D+04 3.281D+04
mlis3 1.003D-01 2.297D+03 4.656D+04
mlis3 1.003D-03 7.624D-01 -6.266D+03
mlis3 9.525D-04 7.180D-01 -6.266D+03 mlis3 7.144D-04 5.165D-01 -6.266D+03
mlis3 5.001D-04 3.479D-01 -6.265D+03
mlis3 3.500D-04 2.369D-01 -6.265D+03
mlis3 2.450D-04 1.626D-01 -6.264D+03
mlis3 1.715D-04 1.123D-01 -6.264D+03
mlis3 1.201D-04 7.784D-02 -6.264D+03
mlis3 8.405D-05 5.411D-02 -6.264D+03 mlis3 5.883D-05 3.770D-02 -6.264D+03
mlis3 4.118D-05 2.630D-02 -6.264D+03
mlis3 2.883D-05 1.837D-02 -6.264D+03
mlis3 2.018D-05 1.284D-02 -6.263D+03
mlis3 1.413D-05 8.974D-03 -6.263D+03
mlis3 9.888D-06 6.277D-03 -6.263D+03 mlis3 6.922D-06 4.391D-03 -6.263D+03
mlis3 4.845D-06 3.073D-03 -6.263D+03
mlis3 3.392D-06 2.150D-03 -6.263D+03
mlis3 2.374D-06 1.505D-03 -6.263D+03
mlis3 1.662D-06 1.053D-03 -6.263D+03
mlis3 1.163D-06 7.372D-04 -6.263D+03 mlis3 8.143D-07 5.160D-04 -6.263D+03
mlis3 5.700D-07 3.612D-04 -6.263D+03
mlis3 3.990D-07 2.528D-04 -6.263D+03
lis3 2.793D-07 1.770D-04 -6.263D+03
"MC_Vallot/M1QN3_hoptim_l1.out" 8804L, 256279C 8804,6 Bot





### Step 4 : «noisy» observations

The cost function stop to decrease The inverse field becomes «noisy»



 $J_{reg} = \frac{1}{2} \int_{\Gamma_1} \left( \frac{d}{d} \right)^2$ 

Remedies :

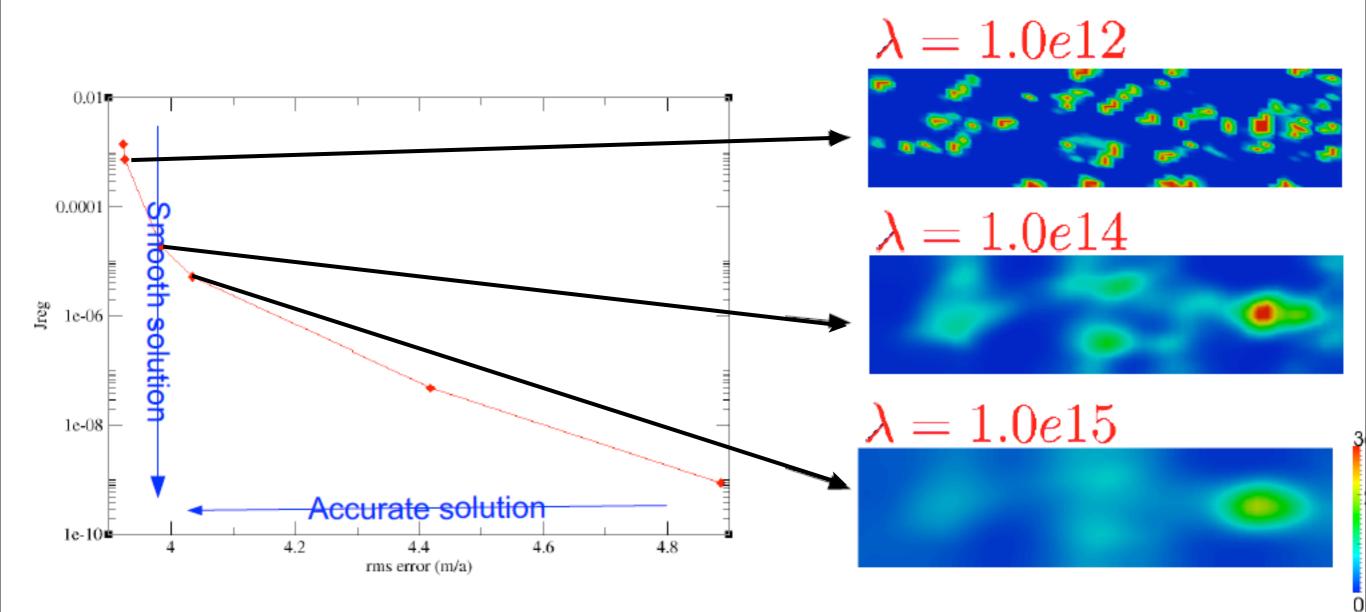
1. Stop when you reach your rms error (i.e. avoid over-fitting) (cf e.g. Arthern and Gudmundsson, 2010)

2. Add a regularisation term to the cost function  $~J_{tot}=J_0+\lambda J_{reg}$ 

Here, penalise spatial derivatives of the input parameter:

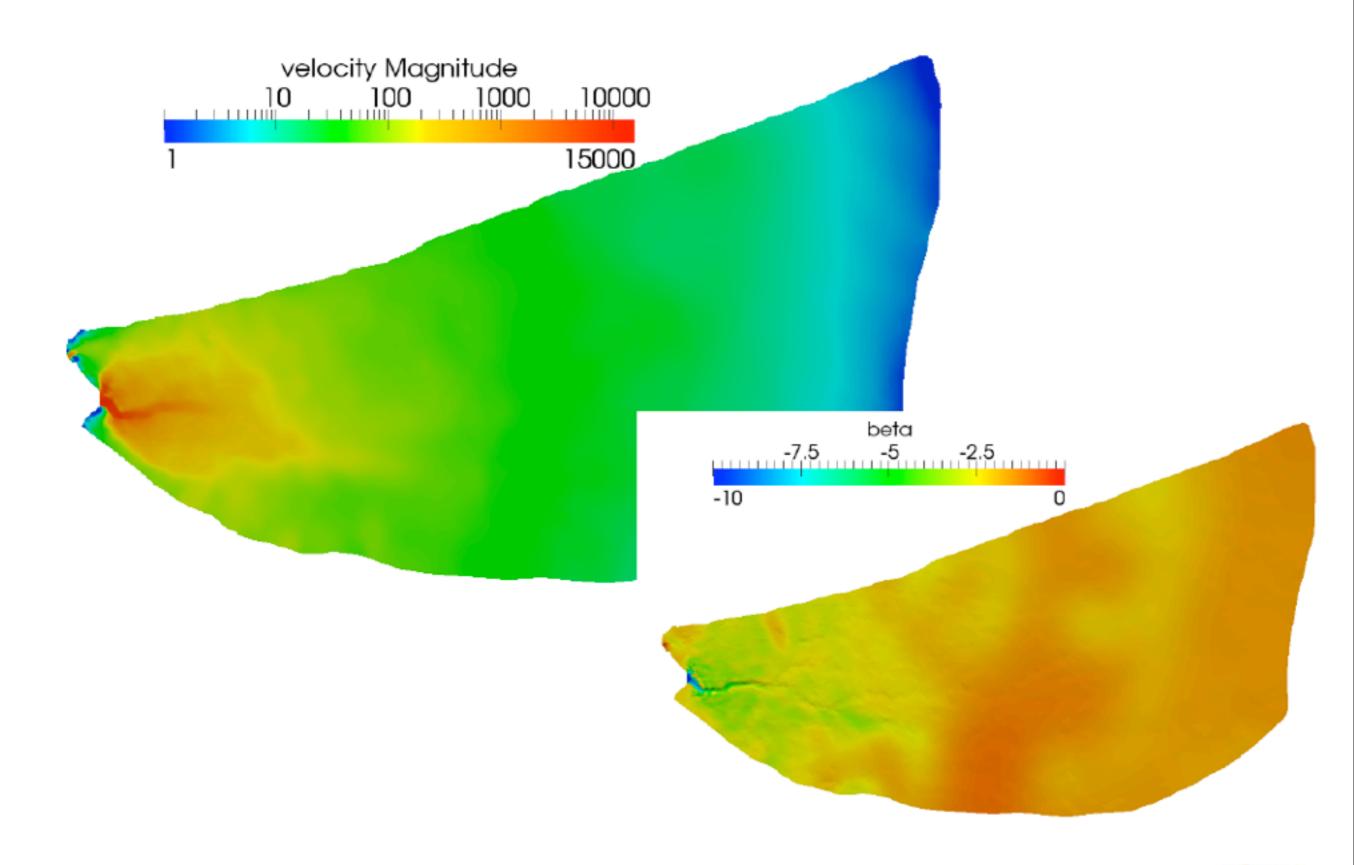
### Step 4 : «noisy» observations

#### L-Curve analyses













- Short introduction
- Inverse methods in Elmer/Ice (Stokes solver)
- Current / planned developments





### Field equations:

$$\begin{cases} \frac{\partial}{\partial x} \left( 2H\nu \left( 2\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} \right) \right) + \frac{\partial}{\partial y} \left( H\nu \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right) \right) - \beta u = \rho g H \frac{\partial z_s}{\partial x} \\ \frac{\partial}{\partial x} \left( H\nu \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right) \right) + \frac{\partial}{\partial y} \left( 2H\nu \left( \frac{\partial u}{\partial x} + 2\frac{\partial v}{\partial y} \right) \right) - \beta v = \rho_i g H \frac{\partial z_s}{\partial y} \end{cases}$$

### Work already done, see applications

- *Fürst et al.*, Assimilation of Antarctic velocity observations provides evidence for uncharted pinning points, *The Cryosphere*, 2015
- Fürst et al., Passive shelf ice: the safety band of Antarctic ice 1shelves, Nature Climate Change, accepted

still requires some cleaning/re-arrangement before submission to the Elmer/Ice distrib

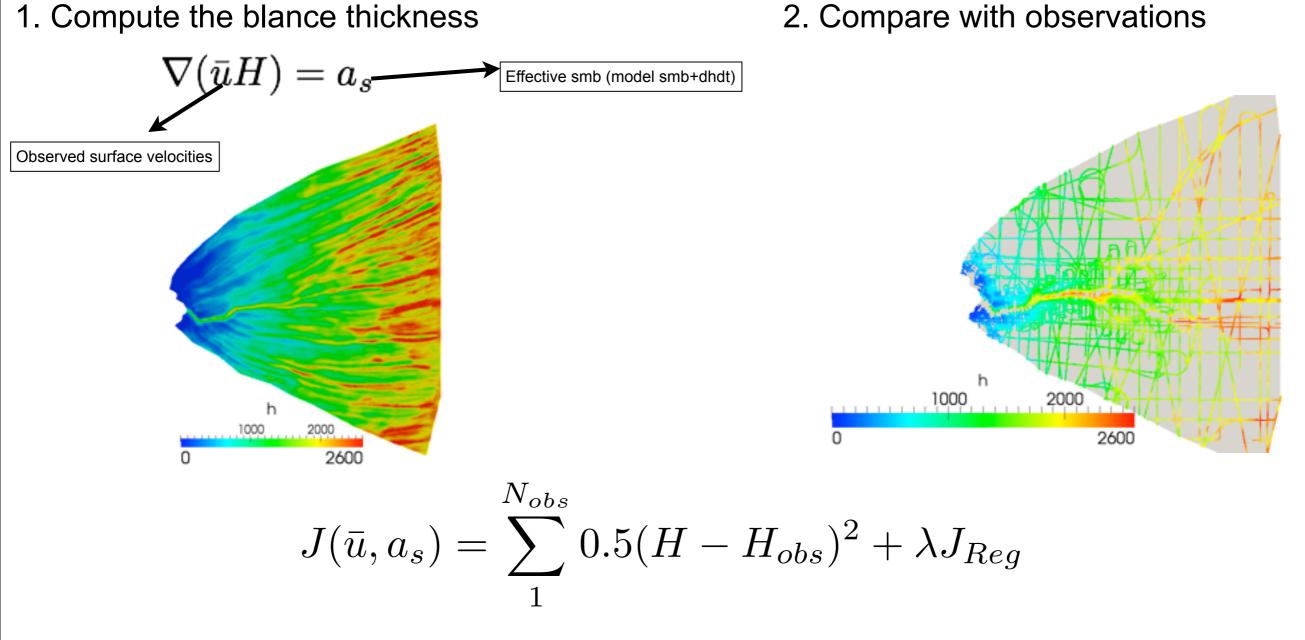




### 2. Adjoint of the thickness solver

see Morlighem *et al.*, 2011, a mass consservation approach for mapping glacier ice thickness

Work already done, D. Vallot is using it. Still requires some cleaning/re-arrangement before submission to the Elmer/Ice distrib.

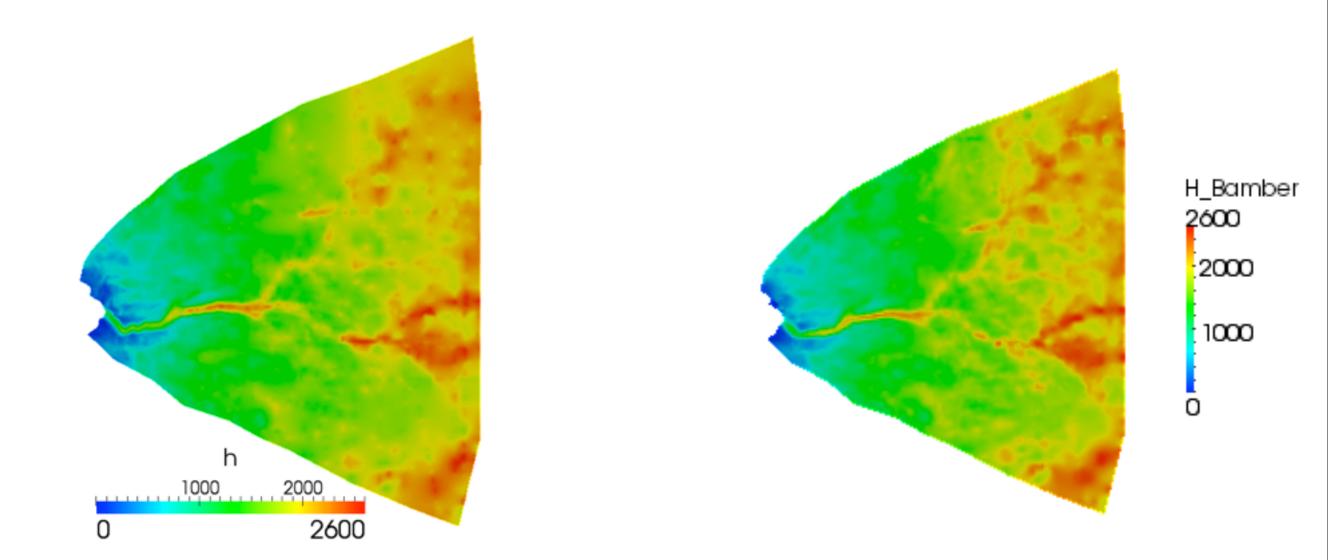


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### 2. Adjoint of the thickness solver

3. Use the adjoint to optimise u and a and reduced mismatch

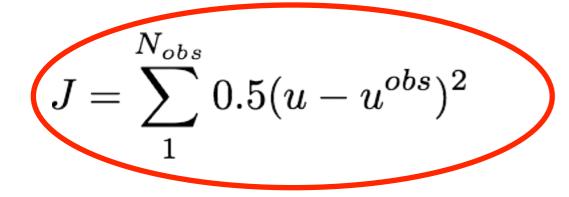


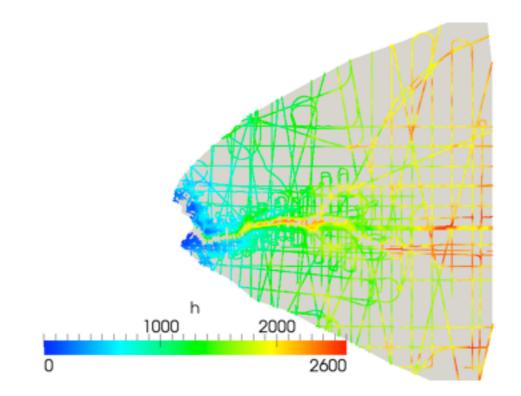




### 3. Evaluate cost where observations are availabe

$$J = \int_{\Gamma_S} \frac{1}{2} (u - u^{obs})^2 d\Gamma$$





=> the model results are interpolated where observations are available (using the FE basis functions)







### 4. Couple optimisation of bedrock elevation and slip coef.

phD work of C. Mosbeux (LGGE)

- => SSA adjoint model (gradient w.r.t. zb and beta)
- => adjoint beta + controlled relaxation of zb



