Non Intrusive Reduced basis Method to approximate solutions of parametric pardital differential equations

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Mathematical optimization procedures or parameter fitting may require to solve a problem modeled by partial differential equations many times for different set of parameters. The reduced basis method (RBM) has been develop to handle the issue raised by the complexity to solve such problem. However, in industrial context where solving sofware can be seen as « black box », the usual RBM procedure may be compromised. In this talk, we will briefly describe the RBM and limitation caused by black box software. Then we will discuss an alternative method called *Non-intrusive Reduced basis* (NIRB), relying on a multigrid method, based on a corse grid finite element resolution.