

Model order reduction for large-scale structures with local nonlinearities

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Abstract

In solid mechanics, linear structures often exhibit (local) nonlinear behavior when close to failure. For instance, the elastic deformation of a structure becomes plastic after being deformed beyond recovery. To properly assess such problems in a real-life application, we need fast and multi-query evaluations of coupled linear and nonlinear structural systems, whose approximations are not straight forward and often computationally expensive. In this work, we propose a linear-nonlinear domain decomposition, where the two systems are coupled through the solutions on a prescribed linear-nonlinear interface. After necessary sensitivity analysis, e.g. for structures with a high dimensional parameter space, we adopt a non-intrusive method, e.g. Gaussian processes regression (GPR), to solve for the solution on the interface. We then utilize different model order reduction techniques to address the linear and nonlinear problems individually. To accelerate the approximation, we employ again the non-intrusive GPR for the nonlinearity, while intrusive model order reduction methods, e.g. the conventional reduced basis (RB) method or the static-condensation reduced-basis-element (SCRBE) method, are employed for the solution in the linear subdomain. The proposed method is applicable for problems with pre-determined linear-nonlinear domain decomposition. We provide several numerical examples to demonstrate the effectiveness of our method.

Keywords: Model order reduction, Reduced basis method, nonlinear structural analysis, Gaussian process regression, machine learning

1. Introduction

Benefiting from the rapid development of computational capabilities and simulation techniques, finite element methods (FEMs) [58, 59] have received extensive recognition as a tool for high-fidelity approximation of complex systems governed by partial differential equations. Nevertheless, the need for increasing resolution in simulations remains expensive for engineering applications. Hence, various model order reduction techniques have gained substantial attention for their capability to balance accuracy and efficiency.

During the last decades, rapid and reliable model order reduction techniques, e.g. the reduced basis (RB) method [21, 40, 41, 43], the proper generalized decomposition (PGD) [9, 10], and machine learning approaches [37, 38], have been developed to treat problems governed by parametrized partial differential equations. Such methods are designed to approximate high-dimensional finite element solutions through low dimensional surrogates in a *real-time* or *multi-query* context with an accuracy comparable to the finite element solution.

In this work, we focus on the *intrusive* RB method and the *non-intrusive* Gaussian processes regression (GPR) method. As the name suggests, *intrusive* methods, e.g., projection based methods, necessitate the modification of the deterministic model construction based on the intrinsic property of the underlying nonlinearity. Though *intrusive* models are capable of producing accurate results when proper methods

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17 are applied, they may be computationally challenging and complex engineering application due to the
18 modification needed for each individual problem. *Non-intrusive* methods, on the other hand, alleviate these
19 complexities and are more generic for various types of nonlinearities. The RB method, carried out in an
20 *offline-online* framework, is a widely acknowledged technique for model order reduction. One of its many
21 merits is the low computational cost, which permits rapid numerical evaluation, where *a posteriori* error
22 estimation provides quality control with respect to the original high fidelity solution. In the *offline* stage, a
23 reduced space is constructed by the span of certain snapshots (finite element solutions at chosen parameters).
24 The construction of this space is typically conducted through the Greedy algorithm [21, 40] or the proper
25 orthogonal decomposition (POD) [33, 41]. The Greedy algorithm utilizes the RB intrinsic rigorous error
26 estimator as the criteria to select a subset of solutions across the training parameters as the basis functions,
27 while the POD approach adopts the singular value decomposition (SVD) to accommodate a large number
28 of snapshots and truncate them, according to their singular values, to the desired amount of basis functions.
29 Lastly, a (Petrov-)Galerkin projection is employed to reduce the affinely decomposable system and complete
30 the *offline* stage.

31 In the *online* stage, the coefficients of the reduced basis functions are obtained by assembling and solving
32 the reduced system at new parameter values. The RB method ensures that the size of the *online* problem
33 is independent of the dimension of the original finite element system, thereby achieving major computa-
34 tional savings. For nonlinear and non-affine problems, this procedure is nonetheless not straightforward. To
35 decouple and reduce such systems efficiently, the empirical interpolation method (EIM) [3] and its discrete
36 derivative [7] have been proposed to restore the affine property of the underlying system. However, these
37 methods are of an *intrusive* nature, which require the revision of existing codes depending on the nonlinear-
38 ities, and are often less practical for complex problems. Hence, we focus on *non-intrusive* methods to treat
39 the nonlinearities in this work.

40 Aside from lack of flexibility to efficiently treat nonlinear and non-affine problems, the traditional RB
41 method is also restricted to a relatively small number of parameters as the *offline* cost, associated with a
42 rich training set, increases drastically with the increase of parameter dimensions. To cope with such issues
43 and to encourage industrial application, the Reduced-Basis-Element Method (RBEM) was first introduced
44 in [35], and subsequently applied in [34, 36]. The Static-Condensation Reduced-Basis-Element (SCRBE)
45 method [26, 27, 54] was developed to establish a component-based synthesis and model order reduction
46 through a static condensation framework. The SCRBE method comprises the static condensation (SC) [57]
47 method with the component mode synthesis (CMS) [11, 24, 25] method and the conventional RB method
48 to reduce the number of parameters in each component and facilitate the efficient dimension reduction of
49 component interiors and interfaces. Later, this method was extended to eliminate inactive modes on the
50 ports [14–16] to ensure further model order reduction.

51 However, the SCRBE framework does not extend to nonlinear simulations. The intrinsic nature of the
52 SC method, based on the Schur complement decomposition to eliminate the degree of freedom, confines this
53 approach to linear problems. Nonetheless, the SCRBE method can still be implemented in systems with only
54 local nonlinearities [2]. In this work, numerical examples of large-scale structures with local nonlinearities
55 are considered in the context of component-based synthesis. However, we would like to point out that the
56 method proposed in this work can be applied to any large-scale structure with local nonlinearity given a pre-
57 determined linear-nonlinear interface. In the framework of [2], a linear-nonlinear domain decomposition is
58 assumed, prior to the system reformulation. A SCRBE approximation is then considered over the sublinear
59 domain while a full finite element simulation is carried out in the nonlinear subdomain. The resulting hybrid
60 linear-nonlinear formulation is coalesced through a constraint matrix to secure the consistency of solutions
61 on the linear-nonlinear interface.

62 Driven by the rise of machine learning, *non-intrusive* methods have gained substantial attention. The
63 GPR [18, 19] and the artificial neural networks (ANN) [22, 55] have been successfully applied to nonlinear
64 problems for model order reduction, and reduced model error evaluation in [12]. A Gaussian process measures
65 the similarity between sample points, using kernel functions, to predict the output values for new data points
66 [42, 56]. Analogous to interpolation methods, the GPR is a regression based approach which maps the system
67 parameters to the projection coefficients, and thus constructs the reduced solution from these coefficients and
68 the chosen basis functions. This approach exploits the data-driven nature of machine learning techniques

and thoroughly decouples the *offline-online* stage through the input-output regression process.

In this work, we exploit both the speedup brought by the SCRBE method and the fully decoupled input-output mapping of the GPR for large structures with local nonlinearities. While we adopt the assumption of a pre-divided linear-nonlinear domain as in [2], we first solve for the solution at the linear-nonlinear interface, assisted by sensitivity analysis [45] where we analyze the uncertainty of the solution at the interface under the influences of the uncertainty in the parameters. Such analysis has been carried out by means of different sensitivity indices in the field of uncertainty quantification for decades. The variance based global sensitivity indices (Sobol' indices) [44, 51] and the derivative based global sensitivity measures (DGSM) [6, 28, 31] are widely used. The variance based sensitivity analysis has been adopted in [23] in the context of the RB method. In our work, we pursue the same analysis through derivative based measurements to reduce the number of parameters and obtain the solution on the interface. Equipped with this solution, the remaining system naturally separates into two parts: a linear problem that can be approximated efficiently by the *intrusive* SCRBE method and a nonlinear problem that can be treated using the *non-intrusive* GPR.

The remainder of this paper is organized as follows. In Section 2, we provide an overview of the SCRBE methodology as well as the GPR method and the derivative based sensitivity analysis. Then our GPR-SCRBE approach is illustrated and the procedure is consequently specified in Section 3. In Section 4, we verify our approach on three examples from solid mechanics. Finally, we conclude our work in Section 5.

For clarity of the notation, italic symbols are adopted for functions, functionals and bilinear forms, such as the displacement u , linear functional f and bilinear form a ; italic bold symbols are adopted for vectors and matrices in linear algebra, such as the coefficients of the displacement \mathbf{u} , the matrix of finite element basis functions \mathbf{V}_h .

2. Preliminaries

In preparation for the introduction of the GPR-SCRBE method, we present the reduced basis method and its static condensation derivative, namely the SCRBE approximation, as well as the Gaussian processes regression and the derivative based sensitivity analysis in this section.

2.1. The RB method

The RB method is a well accepted model order reduction techniques. It was first applied to time independent elliptic problems, and subsequently extended to other classes of partial differential equations. The RB approximation is built upon a high fidelity finite element model of dimension \mathcal{N}_h , determined by the underlying mesh and the order of the polynomials used to approximate the solution. The method first constructs a parameter independent reduced basis space spanned either by a set of snapshots, defined by high fidelity finite element solutions at chosen parameter values, chosen through the Greedy algorithm [40, 43], or by the dominant modes of the snapshots obtained through a POD procedure [21, 41]. The former necessitates either an error estimator (the weak Greedy algorithm) or the true error computation at each training sample. The latter utilizes the singular value decomposition to accommodate the most significant modes in the resulting basis. For general nonlinear problems the effective and rigorous *a posteriori* error estimator is often not available. Consequently, the POD algorithm is adopted in this work to construct the reduced basis space for the nonlinear problem.

Let $\Omega \subset \mathbb{R}^d$, $d = 1, 2, 3$ be a bounded Lipschitz domain, and $\mathcal{D} \subset \mathbb{R}^p$ be a prescribed p -dimensional, compact parameter set. We consider a Hilbert space \mathcal{V} with inner product $(\cdot, \cdot)_{\mathcal{V}}$ and associated norm $\|\cdot\|_{\mathcal{V}} = \sqrt{(\cdot, \cdot)_{\mathcal{V}}}$. The corresponding dual space is denoted by \mathcal{V}' . We consider a parametrized continuous, coercive bilinear form $a(\cdot, \cdot; \mu) : \mathcal{V} \times \mathcal{V} \rightarrow \mathbb{R}$ and a parametrized bounded linear functional $f(\cdot; \mu) \in \mathcal{V}'$. A typical problem looks for a solution $u(\mu) \in \mathcal{V}$ such that

$$a(u, v; \mu) = f(v; \mu), \quad \forall v \in \mathcal{V}. \quad (1)$$

We now introduce the finite element high fidelity solution $u_h(\mu) \in \mathcal{V}_h$ and its degree of freedom \mathcal{N}_h . The solution manifold can be expressed as $\mathcal{M}_h = \{u_h(\mu) : \mu \in \mathcal{D}\}$, and we select a set of N_s snapshots $\mathcal{M}_\theta = \{u_h(\mu_1), u_h(\mu_2), \dots, u_h(\mu_{N_s})\}$. To represent those snapshots in a low rank space, a POD is employed

115 to extract N modes, associated with the biggest N singular values. The resulting orthonormal reduced space
 116 can be expressed as

$$\mathcal{V}_N = \text{span}\{\psi_1, \psi_2, \dots, \psi_N\} \subset \mathcal{V}_h. \quad (2)$$

117 The Schmidt-Eckart-Young theorem [13, 41, 46] shows that \mathcal{V}_N is the L^2 -optimal basis of size N within the
 118 space spanned by \mathcal{M}_θ . The approximation error with respect to the space \mathcal{M}_θ is bounded by the left out
 119 singular values $\sum_{i=N+1}^{N_s} \sigma_i^2$.

120 The solution in the reduced space \mathcal{V}_N can be expressed as $u_N(\mu) = \sum_{i=1}^N \psi_i u_{Ni}$, so that (1) can be
 121 reinterpreted as a system of size N in the reduced space:

$$a(u_N, v_N; \mu) = f(v_N; \mu), \quad \forall v_N \in \mathcal{V}_N. \quad (3)$$

122 This procedure is a Galerkin projection of the finite element space onto the reduced space. For the optimality
 123 of this method and its associated *a priori* and *a posteriori* error estimation, we refer the reader to [21, 40, 41].

124 2.2. The SCRBE method

125 The SCRBE method has been successfully developed in [14, 16, 17, 26]. To briefly introduce this method,
 126 we define a component library consisting of n_{arch} archetype components and their associated physical do-
 127 mains $\hat{\Omega}_i$ and parameters $\hat{\mu}_i \in \hat{\mathcal{D}}_i \subset \mathbb{R}^{\hat{p}_i}$, $i = 1, \dots, n_{\text{arch}}$. The boundary $\partial\hat{\Omega}_i$ of each archetype component
 128 is composed of n_i^γ disjoint local ports $\hat{\gamma}_{i,j}$, $j = 1, \dots, n_i^\gamma$. Next, we introduce n_{inst} physical components
 129 with associated domain $\Omega_k = \mathcal{T}_k(\hat{\Omega}_{\pi(k)})$ and ports $\gamma_{k,j} = \mathcal{T}_k(\hat{\gamma}_{\pi(k,j)})$, $k = 1, \dots, n_{\text{inst}}$, instantiated from the
 130 archetype library, where $\pi(k)$ maps the k th instantiation to its archetype component $\pi(k)$ in the library,
 131 $\pi(k, j)$ maps the j th port of instantiation k to the local port on its archetype component, and $\mathcal{T}_k : \hat{\gamma}_{\pi(k)} \rightarrow \Omega_k$
 132 is a parametrized geometric mapping. We note that the k th instantiated component may connect to no more
 133 than $n_{\pi(k)}^\gamma$ other instantiations.

134 All n_{inst} instantiated components are then connected together to form the physical system $\Omega = \cup_{k=1}^{n_{\text{inst}}} \bar{\Omega}_k$.
 135 The resulting system parameter becomes $\mu = (\mu_1, \dots, \mu_k) \in \mathcal{D} \subseteq \oplus_{k=1}^{n_{\text{inst}}} \hat{\mathcal{D}}_{\pi(k)}$. The concatenation of the
 136 local ports results in the reordering of all n_{glo}^γ global ports of the physical system. We note that the Dirichlet
 137 boundaries are exempted from the n_{glo}^γ ports. We define the connectivity of two local ports $\gamma_{k,j}$ and $\gamma_{k',j'}$
 138 at the global port γ_l as $\rho_l = \{(k, j), (k', j')\}$, $l = 1, \dots, n_{\text{glo}}^\gamma$. For ports on the global boundary, we have
 139 $\rho_l = \{(k, j)\}$ where $\gamma_{k,j}$ is the corresponding local port. We further define the port map $\pi_k(j) = l$ that maps
 140 a local port index j of a instantiation k to its global counterpart l .

141 We require conforming port spaces and denote the finite element dimension of global port l as $\mathcal{N}_l^\gamma =$
 142 $\mathcal{N}_{k,j}^\gamma = \mathcal{N}_{k',j'}^\gamma$ for all $\rho_l = \{(k, j), (k', j')\}$ or $\rho_l = \{(k, j)\}$, $l = 1, \dots, n_{\text{glo}}^\gamma$. The total degrees of freedom
 143 on the global ports are $\mathcal{N}^\gamma = \sum_{l=1}^{n_{\text{glo}}^\gamma} \mathcal{N}_l^\gamma$. We further define a finite element space $\mathcal{V}_{h,\pi(k)}$, $k = 1, \dots, n_{\text{inst}}$,
 144 of dimension $\mathcal{N}_{h,\pi(k)}$ on each instantiation, so that the elliptic problem (1) can be reformulated as finding
 145 $u_h(\mu) \in \mathcal{V}_h = \oplus_{k=1}^{n_{\text{inst}}} \mathcal{V}_{h,\pi(k)}$ such that

$$a(u_h(\mu), v; \mu) = \sum_{k=1}^{n_{\text{inst}}} a_{\pi(k)}(u_h(\mu)|_{\Omega_k}, v|_{\Omega_k}; \mu_k) = f(v; \mu) = \sum_{k=1}^{n_{\text{inst}}} f_{\pi(k)}(v|_{\Omega_k}; \mu_k), \quad \forall v \in \mathcal{V}_h. \quad (4)$$

146 2.2.1. Static condensation and reduced order approximation

147 The static condensation (SC) method eliminates degrees of freedom in the interior of each component
 148 or equally the bubble spaces $\mathcal{V}_{h,i}^0 = \{v \in \mathcal{V}_{h,i} : v|_{\hat{\gamma}_{i,j}} = 0, j = 1, \dots, n_i^\gamma\} = \text{span}\{\phi_{i,1}, \dots, \phi_{i,\mathcal{N}_i^0}\}$, where \mathcal{N}_i^0
 149 is the interior degrees of freedom of archetype component i . The SC method expresses these as the degrees
 150 of freedom in the active terms that interact with other components, scilicet the part of the solution on the
 151 ports that lie in the port spaces $\mathcal{V}_{h,i,j}^\gamma = \text{span}\{\zeta_{i,j,1}, \dots, \zeta_{i,j,\mathcal{N}_{i,j}^\gamma}\}$ for $i = 1, \dots, n_{\text{arch}}$ and $j = 1, \dots, n_i^\gamma$.
 152 Consequently, there are two elements of the model order reduction: i) the bubble reduction where we replace
 153 the finite element space inside each instantiation with a reduced basis space and ii) the port reduction which
 154 retains the first few dominant port modes.

155 We start with the introduction of the reduced bubble space, comprising basis functions obtained in the
 156 original bubble space $\mathcal{V}_h^0 = \bigoplus_{k=1}^{n_{\text{inst}}} \mathcal{V}_{h,\pi(k)}^0$ and the reduced port space constructed by truncated port modes
 157 in the original port space $\mathcal{V}_h^\gamma = \bigoplus_{k=1}^{n_{\text{inst}}} \bigoplus_{j=1}^{n_{\pi(k)}^\gamma} \mathcal{V}_{h,\pi(k),j}^\gamma$:

$$\begin{aligned} \mathcal{V}_N^0 &= \bigoplus_{k=1}^{n_{\text{inst}}} \mathcal{V}_{N_{\pi(k)}}^0 = \bigoplus_{k=1}^{n_{\text{inst}}} \text{span}\{\psi_{\pi(k),1}, \dots, \psi_{\pi(k),N_{\pi(k)}}\} \subset \mathcal{V}_h^0, \\ \mathcal{V}_M^\gamma &= \bigoplus_{k=1}^{n_{\text{inst}}} \bigoplus_{j=1}^{n_{\pi(k)}^\gamma} \mathcal{V}_{M_{\pi(k),j}}^\gamma = \bigoplus_{k=1}^{n_{\text{inst}}} \bigoplus_{j=1}^{n_{\pi(k)}^\gamma} \text{span}\{\chi_{\pi(k),j,1}, \dots, \chi_{\pi(k),j,M_{\pi(k),j}}\} \subset \mathcal{V}_h^\gamma, \end{aligned} \quad (5)$$

158 where $N = \sum_{k=1}^{n_{\text{inst}}} N_{\pi(k)}$ and $M = \sum_{k=1}^{n_{\text{inst}}} \sum_{j=1}^{n_{\pi(k)}^\gamma} M_{\pi(k),j}$, and $N_{\pi(k)}$ and $M_{\pi(k),j}$ indicate the number of
 159 reduced bubble functions associated with each instantiation and the number of reduced port functions
 160 associated with each local port, respectively.

161 We approximate the finite element solution $u_h(\mu) \in \mathcal{V}_h$ by $u_{N,M}(\mu) \in \mathcal{V}_{N,M} = \mathcal{V}_N^0 \oplus \mathcal{V}_M^\gamma$ consisting of
 162 two separate reduced spaces:

$$u_{N,M}(\mu) = u_{N,M}^0(\mu) + u_{N,M}^\gamma(\mu), \quad (6)$$

163 where $u_{N,M}^0(\mu) \in \mathcal{V}_N^0$ and $u_{N,M,k}^\gamma(\mu) \in \mathcal{V}_M^\gamma$. We note that the bubble solution $u_{N,M}^0(\mu) = \sum_{k=1}^{n_{\text{inst}}} u_{N,M,k}^0(\mu)$
 164 can be recovered independently on each instantiation k by solving

$$a(u_{N,M,k}^0(\mu), v; \mu) = f(v; \mu), \quad \forall v \in \mathcal{V}_{N_{\pi(k)}}^0, \quad (7)$$

165 and $u_{N,M}^\gamma(\mu)$ is the solution of

$$a(u_{N,M}^\gamma(\mu), v; \mu) = f(v; \mu) - a(u_{N,M}^0(\mu), v; \mu), \quad \forall v \in \mathcal{V}_M^\gamma. \quad (8)$$

166 We note that $N_{\pi(k)} \ll \mathcal{N}_{\pi(k)}^0$ and the bubble solution $u_{N,M}^0(\mu) = \sum_{k=1}^{n_{\text{inst}}} u_{N,M,k}^0(\mu)$ can be recovered indepen-
 167 dently on each instantiation k through a Galerkin projection. The resulting equation to be solved constitutes
 168 a system of size $M \ll \mathcal{N}^\gamma$, thus saving a significant amount of computational effort. For the training of the
 169 two types of reduced spaces and more details on the model construction and model properties, we refer the
 170 reader to [14–17, 26, 49].

171 2.2.2. The hybrid-SCRBE method

172 We reiterate that we assume a prescribed linear-nonlinear domain decomposition, and in this section and
 173 onwards, we shall affix the subscripts "LIN" and "NLIN" to specify quantities that pertain to the linear and
 174 nonlinear subdomains, respectively. We define the linear subdomain where only linear operators act upon
 175 as $\Omega_{\text{LIN}}(\mu)$ and the nonlinear subdomain where the nonlinear operators are defined over as $\Omega_{\text{NLIN}}(\mu)$ such
 176 that

$$\bar{\Omega}_{\text{LIN}}(\mu) \cup \bar{\Omega}_{\text{NLIN}}(\mu) = \bar{\Omega}(\mu), \quad \Omega_{\text{LIN}}(\mu) \cap \Omega_{\text{NLIN}}(\mu) = \emptyset, \quad (9)$$

177 and the interface between them

$$\Gamma(\mu) = \bar{\Omega}_{\text{LIN}}(\mu) \cap \bar{\Omega}_{\text{NLIN}}(\mu). \quad (10)$$

178 We briefly summarize the method proposed in [2]. We first introduce the corresponding finite element
 179 spaces $\mathcal{V}_h^{\text{LIN}}(\mu) = \{v \in (H^1(\Omega_{\text{LIN}}(\mu)))^3 \mid v|_{\partial\Omega_{\text{LIN},\text{D}}} = 0\}$ over $\Omega_{\text{LIN}}(\mu)$ and the space $\mathcal{V}_h^{\text{NLIN}}(\mu) = \{v \in$
 180 $(H^1(\Omega_{\text{NLIN}}(\mu)))^3 \mid v|_{\partial\Omega_{\text{NLIN},\text{D}}} = 0\}$ over $\Omega_{\text{NLIN}}(\mu)$, where $\partial\Omega_{\text{LIN},\text{D}}(\mu)$ and $\partial\Omega_{\text{NLIN},\text{D}}(\mu)$ are Dirichlet bound-
 181 ary conditions on $\Omega_{\text{LIN}}(\mu)$ and $\Omega_{\text{NLIN}}(\mu)$, respectively. We have $\mathcal{V}_h = \{v \in (H^1(\Omega(\mu)))^3 \mid v_{\text{LIN}} \in \mathcal{V}_h^{\text{LIN}}(\mu), v_{\text{NLIN}} \in$
 182 $\mathcal{V}_h^{\text{NLIN}}(\mu)\}$. The operators can readily be defined as $a(\cdot, \cdot; \mu) : \mathcal{V}_h^{\text{LIN}} \times \mathcal{V}_h^{\text{LIN}} \rightarrow \mathbb{R}$, $b(\cdot, \cdot; \mu) : \mathcal{V}_h^{\text{NLIN}} \times \mathcal{V}_h^{\text{NLIN}} \rightarrow$
 183 \mathbb{R} , and $f(\cdot; \mu) : \mathcal{V}_h^{\text{LIN}} \rightarrow \mathbb{R}$. The elliptic problem (1) becomes: find $u_h(\mu) \in \mathcal{V}_h(\mu)$ such that

$$a(u_h^{\text{LIN}}(\mu), v^{\text{LIN}}; \mu) + b(u_h^{\text{NLIN}}(\mu), v^{\text{NLIN}}; \mu) = f(v^{\text{LIN}}; \mu), \quad \forall v \in \mathcal{V}_h(\mu). \quad (11)$$

184 We point out that the continuity condition on the linear-nonlinear interface Γ is weakly incorporated into
 185 (11) through the test function v which does not vanish on Γ .

186 In [2], this system is split into two parts: the linear model which approximates the solution $u_{N,M,h}^{\text{LIN}}(\mu)$

187 on $\Omega_{\text{LIN}}(\mu)$ and can be estimated in the reduced space $\mathcal{V}_{N,M,h}^{\text{LIN}} = \mathcal{V}_{N,M}$ by the SCRBE method. The
 188 nonlinear model solves for $u_{N,M,h}^{\text{NLIN}}(\mu)$ on $\Omega_{\text{NLIN}}(\mu)$ and can be treated by the FEM in its original dimension
 189 in $\mathcal{V}_{N,M,h}^{\text{NLIN}} = \mathcal{V}_h^{\text{NLIN}}$. These two models are coupled through the part of the shared solution on $\Gamma(\mu)$. To
 190 ensure the consistency of the solution on $\Gamma(\mu)$, the constraint $u_{N,M,h}^{\Gamma}(\mu) = u_{N,M,h}^{\text{LIN}}(\mu)|_{\Gamma} = u_{N,M,h}^{\text{NLIN}}(\mu)|_{\Gamma}$ is
 191 imposed, equally expressed in vector form $\mathbf{u}_{N,M,h}^{\Gamma L}(\mu) = (\mathbf{V}_L^{\Gamma})^T \mathbf{u}_{N,M,h}^{\Gamma h}(\mu)$, where $\mathbf{u}_{N,M,h}^{\Gamma L}(\mu)$ indicates the
 192 L coefficients of the port reduced functions on $\Gamma(\mu)$, \mathbf{V}_L^{Γ} is the matrix of the reduced port space on $\Gamma(\mu)$,
 193 comprising L basis vectors (with respect to the FE basis function), and $\mathbf{u}_{N,M,h}^{\Gamma h}(\mu)$ indicates the coefficients
 194 of $u_{N,M,h}^{\Gamma}(\mu)$ in the FE basis. Hence, the solution on Γ can be expressed either as a vector of reduced port
 195 function coefficients or interpreted in terms of the finite element basis coefficients on the linear-nonlinear
 196 interface. The hybrid solution vector $\mathbf{u}_{N,M,h}(\mu)$ can be constructed as

$$\mathbf{u}_{N,M,h}(\mu) = \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}}(\mu) \end{bmatrix} = \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu) \\ \mathbf{u}_{N,M,h}^{\Gamma L}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}-\Gamma}(\mu) \end{bmatrix} = \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu) \\ (\mathbf{V}_L^{\Gamma})^T \mathbf{u}_{N,M,h}^{\Gamma h}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}-\Gamma}(\mu) \end{bmatrix}, \quad (12)$$

197 where $\mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu)$ and $\mathbf{u}_{N,M,h}^{\text{LIN}-\Gamma}(\mu)$ represent $\mathbf{u}_{N,M,h}^{\text{NLIN}}(\mu)$ and $\mathbf{u}_{N,M,h}^{\text{LIN}}(\mu)$ with the part of coefficients on $\Gamma(\mu)$
 198 removed, respectively. This leads to a constraint matrix \mathbf{K} that facilitates the prolongation of the reduced
 199 subsystem and the FE subsystem such that

$$\mathbf{K} \mathbf{u}_{N,M,h}(\mu) = \mathbf{K} \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu) \\ \mathbf{u}_{N,M,h}^{\Gamma L}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}-\Gamma}(\mu) \end{bmatrix} = \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma}(\mu) \\ \mathbf{u}_{N,M,h}^{\Gamma h}(\mu) \\ \mathbf{u}_{N,M,h}^{\Gamma L}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}-\Gamma}(\mu) \end{bmatrix} = \begin{bmatrix} \mathbf{u}_{N,M,h}^{\text{NLIN}}(\mu) \\ \mathbf{u}_{N,M,h}^{\text{LIN}}(\mu) \end{bmatrix}. \quad (13)$$

200 Thus, this coupled solution $u_{N,M,h}(\mu)$ is decomposed into two parts $u_{N,M,h}^{\text{NLIN}}(\mu)$ and $u_{N,M,h}^{\text{LIN}}(\mu)$ that express
 201 the solution over the linear and nonlinear subdomains, respectively. The resulting system consists of non-
 202 invasive blocks of the residual vector that represent the linear and nonlinear segments

$$\mathbf{K}^T \mathbf{R}^+(\mathbf{K} \mathbf{u}_{N,M,h}(\mu); \mu) = 0, \quad (14)$$

203 where $\mathbf{R}^+(\cdot; \mu)$ is the residual vector over the nonlinear subdomain with respect to $b(u_{N,M,h}^{\text{NLIN}}(\mu), v_h^{\text{NLIN}}; \mu)$
 204 for all $v_h^{\text{NLIN}} \in \mathcal{V}_{N,M,h}^{\text{NLIN}}$ and over the linear subdomain with regard to $a(u_{N,M,h}^{\text{LIN}}(\mu), v_{N,M,h}^{\text{LIN}}; \mu) - f(v_{N,M,h}^{\text{LIN}}; \mu)$
 205 for all $v_{N,M,h}^{\text{LIN}} \in \mathcal{V}_{N,M,h}^{\text{LIN}}$, respectively. This formulation also leads to a non-intertwined Jacobian matrix,
 206 which can be solved by iterative methods, e.g. the Newton-Raphson method. For more information on this
 207 hybrid-SCRBE approach, we refer the reader to [2].

208 2.3. The GPR

209 A Gaussian process (GP) can be interpreted as a distribution over functions, comprising a collection of
 210 random variables, every finite subset of which has a multivariate normal distribution. In machine learning,
 211 a Gaussian process employs a kernel or covariance function to measure the similarity between the point of
 212 inference and the sampling points to determine the weights of regression [42]. It was shown in [39] that a
 213 fully connected single layer neural network with infinite many hidden units and Gaussian priors on weights
 214 and biases converges to a GP. Later, the convergence of infinitely wide deep neural networks to GPs was
 215 shown in [32]. In the context of machine learning and model order reduction, GPRs have been successfully
 216 applied to various problems and their error estimation in [12, 18, 19].

217 Let $\mathcal{D} = \{(\mathbf{x}_i, y_i) : i = 1, 2, \dots, M\}$ denote M observations, where $\mathbf{x}_i \in \mathbb{X} \subset \mathbb{R}^d$ are the d -dimensional
 218 inputs, with \mathbb{X} being the input space, and $y_i \in \mathbb{R}$ are the corresponding outputs. A Gaussian process
 219 assumes that the input-output map follow an unknown regression function: $f : \mathbb{X} \rightarrow \mathbb{R}$, such that $y_i = f(\mathbf{x}_i)$

220 or $y_i = f(\mathbf{x}_i) + \epsilon$ if corrupted by noise. In a GPR model, we first assume a prior on the unknown function
 221 f to be a GP, effected by noise fluctuations:

$$f(\mathbf{x}) \sim GP(m(\mathbf{x}), \kappa(\mathbf{x}, \mathbf{x}')), \quad y = f(\mathbf{x}) + \epsilon, \quad \epsilon \sim \mathcal{N}(0, \sigma_y^2), \quad (15)$$

222 where $m(\mathbf{x}) = \beta^T H(\mathbf{x})$ is the mean, $H(\mathbf{x})$ are the basis functions in \mathbb{X} , β^T are the corresponding coefficients,
 223 and $\kappa(\cdot, \cdot) : \mathbb{X} \times \mathbb{X} \rightarrow \mathbb{R}$ is the covariance function that estimates the resemblance of two inputs.

224 With many possible covariance functions, we briefly present one kernel that is used in this work, referred
 225 to as the automatic relevance determination-squared exponential (ARD-SE) covariance function:

$$\kappa(\mathbf{x}, \mathbf{x}') = \sigma_f^2 \exp\left(-\frac{1}{2} \sum_{m=1}^d \frac{(x_m - x'_m)^2}{\sigma_m^2}\right). \quad (16)$$

226 This kernel takes the individual length scale for each input dimension into consideration, hence permitting
 227 a more flexible measurement.

228 Given M observations, a prior joint GP can be defined:

$$\mathbf{y}|\mathbf{X} \sim \mathcal{N}(m(\mathbf{X}), K_y), \quad K_y = \kappa(\mathbf{X}, \mathbf{X}) + \sigma_y^2 \mathbf{I}_M, \quad (17)$$

229 where $\mathbf{y} = [y_1, y_2, \dots, y_M]^T$, $\mathbf{X} = [\mathbf{x}_1 | \mathbf{x}_2 | \dots | \mathbf{x}_M]$, and \mathbf{I}_M is the M -dimensional unit matrix. To infer
 230 noise free output f^* at an unobserved point $\mathbf{x}^* \in \mathbb{X}$, the posterior distribution shall be drawn from

$$f^*|\mathbf{x}^*, \mathbf{X}, \mathbf{y} \sim \mathcal{N}(m^*(\mathbf{x}^*), K^*), \quad (18)$$

$$m^*(\mathbf{x}^*) = m(\mathbf{x}^*) + \kappa(\mathbf{x}^*, \mathbf{X})K_y^{-1}(\mathbf{y} - m(\mathbf{X})), \quad K^* = \kappa(\mathbf{x}^*, \mathbf{x}^*) - \kappa(\mathbf{x}^*, \mathbf{X})K_y^{-1}\kappa(\mathbf{X}, \mathbf{x}^*).$$

231 The unknown hyperparameters $\theta = \{\sigma_f, \sigma_1, \dots, \sigma_d, \sigma_y\}$ can be estimated by maximizing the marginal
 232 likelihood $p(\mathbf{y}|\mathbf{X}, \theta)$:

$$\begin{aligned} \theta_{\text{opt}} &= \arg \max_{\theta} \log p(\mathbf{y}|\mathbf{X}, \theta) \\ &= \arg \max_{\theta} \left\{ -\frac{1}{2}(\mathbf{y} - \beta^T H(\mathbf{X}))^T K_y^{-1}(\theta)(\mathbf{y} - \beta^T H(\mathbf{X})) - \frac{1}{2} \log |K_y(\theta)| - \frac{M}{2} \log(2\pi) \right\}. \end{aligned} \quad (19)$$

233 2.4. The DGSM

234 We reiterate that we deal with large-scale structures that permit high dimensional parameter spaces.
 235 However, the GPR often fails to learn a high dimensional multivariate problem, since the Euclidean length
 236 based inputs correlation becomes less informative as the input dimension increases, and the computational
 237 effort needed to learn one function grows exponentially [5, 53]. This is referred to as the curse of dimen-
 238 sionality [4]. In our work, instead of learning a nonlinear problem with high dimensional parameter inputs,
 239 we focus on methodologies that compress the input space while retaining parameters that bring significant
 240 uncertainty with respect to the quantity of interest. A common method to reduce the number of parameters
 241 is sensitivity analysis, which employs sensitivity indices to rank the importance of parameters.

242 Variance-based global sensitivity indices, e.g. Sobol' indices, necessitate a fairly large amount of model
 243 evaluations to acquire decent accuracy and convergence, and is computationally expensive for large scale en-
 244 gineering applications. Here, we introduce an alternative to the Sobol' indices, namely the derivative-based
 245 global sensitivity measures (DGSM), for the necessary sensitivity analysis to enable large-scale structural
 246 problems and allow high dimensional parameter spaces in a computational efficient manner. Albeit prob-
 247 lem dependent, the computational effect for the evaluation of DGSMs is generally much lower than the
 248 corresponding cost for the Sobol' indices [30, 50].

249 Let l be a differentiable output function and $\theta = (\theta_1, \dots, \theta_d)$ be the d -dimensional input defined in the
 250 d -dimensional unit hypercube. The partial derivative $\partial l / \partial \theta_i$ estimates the local variation of l with respect

251 to the local change of θ_i . This quantity shall be used here to construct the DGSM for $i = 1, \dots, d$:

$$\nu_i = \int_{[0,1]^d} \left(\frac{\partial l}{\partial \theta_i} \right)^2 p(\theta) d\theta = \mathbb{E} \left[\left(\frac{\partial l}{\partial \theta_i} \right)^2 \right], \quad (20)$$

252 where $p(\theta)$ is the probability density function. The element effect (EE) is adopted to evaluate $\partial l / \partial \theta_i$ [30, 52],
 253 expressed as a straightforward finite difference approach:

$$\frac{\partial l}{\partial \theta_i} = EE_i = \frac{l(\theta_1, \dots, \theta_{i-1}, \theta_i + \Delta\theta_i, \theta_{i+1}, \dots, \theta_d) - l(\theta)}{\Delta\theta_i}. \quad (21)$$

254 Though the estimation of DGSMs employs a Monte Carlo or Quasi Monte Carlo sampling method by
 255 averaging the evaluations of the partial derivatives, it requires fewer sampling points as compared with
 256 variance-based methods due to its insensitiveness to the variance of the quantity of interests, where only
 257 the derivatives are employed. Hence, the computational effort of evaluating DGSMs is typically significantly
 258 lower than that of variance-based sensitivity indices [50].

259 We point out the connection between the DGSM indices ν_i and Sobol' indices [44, 51]

$$S_i^{tot} = \frac{\mathbb{E}_{\theta_{\sim i}}(\mathbb{V}_{\theta_i}(l|\theta_{\sim i}))}{\mathbb{V}(l)} = 1 - \frac{\mathbb{V}_{\theta_{\sim i}}(\mathbb{E}_{\theta_i}(l|\theta_{\sim i}))}{\mathbb{V}(l)}, \quad (22)$$

260 where \mathbb{E}_{θ_i} and \mathbb{V}_{θ_i} are the mean and variance, respectively, taken over θ_i , $\mathbb{V}(l)$ is the total variance of
 261 $l(\theta_1, \dots, \theta_d)$, and $\theta_{\sim i}$ represents θ with i th component removed. It is shown in [29] that small DGSMs yield
 262 small total sensitivity indices such that

$$S_i^{tot} \leq \frac{C_i \nu_i}{\mathbb{V}(l)}, \quad (23)$$

263 where C_i is the Poincaré constant and its value depends on the probability distribution. Hence, parameters
 264 with low DGSMs are expected to have less significance on the corresponding output of interest, and they
 265 can be removed without reducing the accuracy of the global problem.

266 3. The GPR-SCRBE approximation

267 In this section, we present the GPR-SCRBE approach to tackle large scale problems in solid mechanics
 268 with local nonlinearities and separate parameter subspaces \mathcal{D}_{LIN} and $\mathcal{D}_{\text{NLIN}}$, which are defined over Ω_{LIN}
 269 and Ω_{NLIN} , respectively. The parameter space can be rewritten as $\mathcal{D} = \{\mu \in \mathbb{R}^d \mid \mu^{\text{LIN}} \in \mathcal{D}_{\text{LIN}} \text{ and } \mu^{\text{NLIN}} \in$
 270 $\mathcal{D}_{\text{NLIN}}\}$. We note that μ^{NLIN} is considered of more importance for the treatment of the solution over the
 271 nonlinear subdomain than is μ^{LIN} . Hence, μ^{NLIN} are used as one part of the input to the nonlinear model.
 272 The contribution of μ^{LIN} can be attributed to the solution on the interface which serves as the other part of
 273 the input to the nonlinear model. We consider the problem (11) and use the approximation from the hybrid-
 274 SCRBE solver introduced in Sec.2.2.2 as the "truth". We notice that the essential step in a hybrid-SCRBE
 275 solve is the coupling of the linear estimation $u_{N,M,h}^{\text{LIN}}(\mu)$ and nonlinear solution $u_{N,M,h}^{\text{NLIN}}(\mu)$ through the linear-
 276 nonlinear interface $u_{N,M,h}^{\Gamma_L}(\mu)$, or equally $u_{N,M,h}^{\Gamma_h}(\mu)$. Since the nonlinear part resides in the high dimensional
 277 finite element space, the static condensation-based model order reduction from the hybrid-SCRBE solver
 278 can only reduce the linear subproblem efficiently. Fig. 3 shows a simplified decomposition of a domain and
 279 its associated solutions.

280 In order to enable a global reduction while utilizing the advanced computational acceleration provided
 281 by the SCRBE solver for linear systems simultaneously, we incorporate the sensitivity analysis with the
 282 GPR approach to decouple the physical system. Specifically, we employ the DGSMs with respect to $u_h^\Gamma(\mu)$
 283 to reduce the number of parameters, retaining parameters introduce significant uncertainty on the behavior
 284 of $u_h^\Gamma(\mu)$, and are used to construct GPRs for its approximation. With the approximation on the linear-
 285 nonlinear interface, seeking an approximation of $u_h^{\text{LIN}-\Gamma}(\mu)$ corresponds to solving a linear SCRBE system.
 286 Taking the approximation of $u_h^\Gamma(\mu)$ as part of the inputs, another set of GPRs can be constructed to estimate

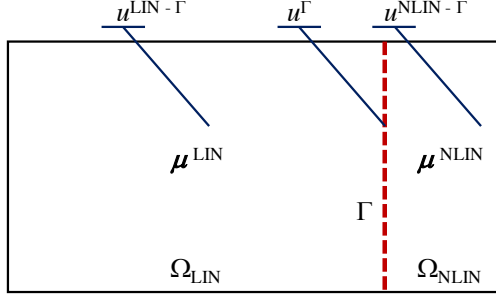


Figure 1: Decomposition of a domain into subdomains and their associated parameters and solutions.

287 $u_h^{\text{NLIN}-\Gamma}(\mu)$. For the sake of simplicity of the exposition, we drop the parameter dependence on Ω and Γ in
 288 this section.

289 For the preparation of the proposed approach and error analysis in this section, we decompose the hybrid-
 290 SCRBE solution $u_{N,M,h}(\mu)$ into the bubble reduction $u_{N,M,h}^0(\mu)$ and the port reduced solution $u_{N,M,h}^\gamma(\mu)$,
 291 and decompose $u_{N,M,h}^\gamma(\mu)$ further into $u_{N,M,h}^\Gamma(\mu) = u_{N,M,h}(\mu)|_\Gamma$ and $u_{N,M,h}^{\gamma-\Gamma}(\mu) = u_{N,M,h}(\mu)|_{\gamma-\Gamma}$, where
 292 $\gamma-\Gamma$ indicates all ports in the linear subdomain with the linear-nonlinear interface Γ removed. Similarly, the
 293 reduced space $\mathcal{V}_{N,M,h}^\gamma$ can be split into $\mathcal{V}_{N,M,h}^\Gamma$ over $\Gamma(\mu)$ and $\mathcal{V}_{N,M,h}^{\gamma-\Gamma}$ over $\Omega_{\text{LIN}}(\mu) \setminus \Gamma(\mu)$ to accommodate
 294 $u_{N,M,h}^\Gamma(\mu)$ and $u_{N,M,h}^{\gamma-\Gamma}(\mu)$, respectively. Assuming that $u_{N,M,h}^\Gamma(\mu)$ can be solved in advance as well, the
 295 linear part of the hybrid-SCRBE problem becomes

$$a(u_{N,M,h}^{\gamma-\Gamma}(\mu), v; \mu) = f(v; \mu) - a(u_{N,M,h}^0(\mu), v; \mu) - a(u_{N,M,h}^\Gamma(\mu), v; \mu), \quad \forall v \in \mathcal{V}_{N,M,h}^{\gamma-\Gamma}. \quad (24)$$

296 3.1. Methodology

297 We start with the special case where only one nonlinear subdomain and one linear-nonlinear interface
 298 are present, and we then generalize the method to the general setting where multiple nonlinear subdomains
 299 and interfaces coexist. We first carry out the sensitivity analysis over the interface. Since there may not be
 300 any output designed specifically for the linear-nonlinear interface, we integrate (21) and (23), and propose
 301 a modified version $\hat{\nu}_i$ as the DGSM for the i th parameter that does not require any output function:

$$\hat{\nu}_i = \frac{\nu_i}{\sum_{i=1}^d \nu_i}, \quad (25)$$

$$\nu_i = \mathbb{E} \left[\left(\frac{\|u_h^\Gamma(\mu_1, \dots, \mu_{i-1}, \mu_i + \Delta\mu_i, \mu_{i+1}, \dots, \mu_d) - u_h^\Gamma(\mu)\|}{\Delta\mu_i} \right)^2 \right],$$

302 where $\|\cdot\|$ denotes the L^2 norm. All parameters can be ranked according to their impact on $u_h^\Gamma(\mu)$. The
 303 first d_Γ parameters such that $\sum_{i=1}^{d_\Gamma} \hat{\nu}_i \geq r$ shall be retained. Here r is chosen by empirical judgment or
 304 engineering specification. We define this screening process as operator $S(\cdot) : \mathcal{D} \rightarrow \mathcal{D}_\Gamma$, and the d_Γ selected
 305 parameters comprise a reduced input domain $\mathcal{D}_\Gamma \subset \mathbb{R}^{d_\Gamma}$.

306 We then construct an orthonormal reduced basis space $\mathcal{V}_\Gamma^L = \text{span}\{\psi_1, \dots, \psi_L\}$ from N_Γ snapshots
 307 $u_h^\Gamma(\mu_i), i = 1, \dots, N_\Gamma$, by extracting the first L singular vectors. The reduced basis approximation on the
 308 interface is expressed as

$$u_L^\Gamma(\mu) = \sum_{i=1}^L u_{L,i}^\Gamma(\mu) \psi_i, \quad (26)$$

309 where $u_{L,i}^\Gamma$ is the individual coefficient which we can model through GPRs. For each basis coefficient i ,
 310 $i = 1, \dots, L$, we define $\pi_\Gamma^i : \mathcal{D}_\Gamma \rightarrow \mathbb{R}$ as the regression function that maps the parameters in \mathcal{D}_Γ to the

311 i th coefficient of basis function ψ_i . To acquire the reduced solution on the interface, we estimate all L
 312 coefficients, which result in L Gaussian regression models.

313 For the i th GP model $\pi_\Gamma^i(\cdot)$, the training data set consists of n_{tr}^Γ training samples $\mathbf{x}_j^i = S(\mu_j) \in \mathcal{D}_\Gamma$,
 314 $y_j^i = \psi_i^T u_\Gamma^h(\mu_j)$, $j = 1, \dots, n_{tr}^\Gamma$. We then define $\pi_\Gamma(\cdot) : \mathcal{D}_\Gamma \rightarrow \mathbb{R}^L$ as the collection of the L individual GPs
 315 such that

$$\pi_\Gamma(S(\mu)) = [\pi_\Gamma^1(S(\mu)), \dots, \pi_\Gamma^L(S(\mu))]^T. \quad (27)$$

316 The inferred RB approximation reads

$$\mathbf{u}_h^\Gamma(\mu) \approx \mathbf{u}_L^\Gamma(\mu) = \mathcal{V}_\Gamma^L \pi_\Gamma(S(\mu)) = \sum_{i=1}^L \pi_\Gamma^i(S(\mu)) \psi_i. \quad (28)$$

317 To treat the local nonlinearities and construct a model order reduced approximation for $u_h^{\text{NLIN}-\Gamma}(\mu)$, we
 318 take the nonlinear parameters μ^{NLIN} and the approximation on the linear-nonlinear interface $u_L^\Gamma(\mu)$ into
 319 consideration. Instead of the high dimensional $\mu \in \mathcal{D}$, we take $\mu^{\text{NLIN}} \in \mathcal{D}_{\text{NLIN}}$ and $u_L^\Gamma(\mu)$ as the input
 320 parameters to formulate a new set of GP models to fully reduce the nonlinear subsystem.

321 Let $\mathcal{V}_K^{\text{NLIN}-\Gamma} = \text{span}\{\phi_1, \dots, \phi_K\}$ be an orthonormal reduced basis space of size K , constructed from
 322 the first K singular vectors of N_{NLIN} snapshots $u_h^{\text{NLIN}-\Gamma}(\mu_i)$, $i = 1, \dots, N_{\text{NLIN}}$. The corresponding approx-
 323 imation is expressed as

$$u_K^{\text{NLIN}-\Gamma}(\mu) = \sum_{i=1}^K u_{K,i}^{\text{NLIN}-\Gamma}(\mu) \phi_i, \quad (29)$$

324 where $u_{K,i}^{\text{NLIN}-\Gamma}$ is the individual coefficient of ϕ_i in $\mathcal{V}_K^{\text{NLIN}-\Gamma}$. Similarly, we define $\pi_{\text{NLIN}}^i : \mathcal{D}_{\text{NLIN}} \times \mathbb{R}^L \rightarrow \mathbb{R}^K$
 325 as the GP to approximate the i th coefficient of $u_K^{\text{NLIN}-\Gamma}$. The required training data is a collection of n_{tr}^{NLIN}
 326 pairs (\mathbf{x}_j^i, y_j^i) , $j = 1, \dots, n_{tr}^{\text{NLIN}}$, where $\mathbf{x}_j^i = (\mu_j^{\text{NLIN}}, u_L^\Gamma(\mu_j)) \in \mathcal{D}_{\text{NLIN}} \times \mathbb{R}^L$ and $y_j^i = \phi_i^T u_h^{\text{NLIN}-\Gamma}(\mu_j)$. The
 327 collection of projections π_{NLIN}^i forms the reduced coefficient vector

$$\pi_{\text{NLIN}}(\mu^{\text{NLIN}}, u_L^\Gamma(\mu)) = [\pi_{\text{NLIN}}^1(\mu^{\text{NLIN}}, u_L^\Gamma(\mu)), \dots, \pi_{\text{NLIN}}^K(\mu^{\text{NLIN}}, u_L^\Gamma(\mu))]^T. \quad (30)$$

328 The fully reduced estimation for the nonlinear subdomain reads

$$\mathbf{u}_h^{\text{NLIN}-\Gamma}(\mu) \approx \mathbf{u}_K^{\text{NLIN}-\Gamma}(\mu^{\text{NLIN}}, \mathbf{u}_L^\Gamma(\mu)) = \mathcal{V}_K^{\text{NLIN}-\Gamma} \pi_{\text{NLIN}-\Gamma}(\mu^{\text{NLIN}}, \mathbf{u}_L^\Gamma(\mu)). \quad (31)$$

329 To incorporate the two approximations in the linear-nonlinear coupled system, we take $u_{N,M,L,K}^\Gamma(\mu) := u_L^\Gamma(\mu)$
 330 and $u_{N,M,L,K}^{\text{NLIN}-\Gamma}(\mu) := u_K^{\text{NLIN}-\Gamma}(\mu)$. Recall that N and M indicate the bubble and port reduction from the
 331 SCRBE approach, whereas L and K represent the two sets of GPRs on the linear-nonlinear interface and
 332 over the nonlinear subdomain, respectively. Analogous to the nonlinear subsystem, the linear subsystem
 333 can readily be solved as a function of μ^{LIN} and the linear-nonlinear interaction $u_{N,M,L,K}^\Gamma(\mu)$. We then form
 334 the global approximation $u_{N,M,L,K}(\mu)$ as

$$u_{N,M,L,K}(\mu) = u_{N,M,L,K}^\Gamma(\mu) + u_{N,M,L,K}^{\text{NLIN}-\Gamma}(\mu^{\text{NLIN}}, u_{N,M,L,K}^\Gamma(\mu)) + u_{N,M,L,K}^{\text{LIN}-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^\Gamma(\mu)), \quad (32)$$

335 where two of the three terms, $u_{N,M,L,K}^\Gamma(\mu) \in \mathcal{V}_L^\Gamma$ and $u_{N,M,L,K}^{\text{NLIN}-\Gamma}(\mu) \in \mathcal{V}_K^{\text{NLIN}-\Gamma}$, have already been estimated
 336 through their associated GPRs. The remaining part $u_{N,M,L,K}^{\text{LIN}-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^\Gamma(\mu))$ can be calculated by the
 337 SCRBE solver.

338 We recall that in the SCRBE approach, $u_{N,M}(\mu)$ is split into $u_{N,M}^0(\mu)$ and $u_{N,M}^\gamma(\mu)$, where $u_{N,M}^0(\mu) \in \mathcal{V}_N^0$
 339 represents the reduced bubble approximations that can be solved individually in advance on each components
 340 and $u_{N,M}^\gamma(\mu) \in \mathcal{V}_M^\gamma$ reflects the reduced port approximations that reside on each boundary of the linear

341 subsystem (including the linear-nonlinear interface Γ). Similarly, we have

$$\begin{aligned} u_{N,M,L,K}^{\text{LIN}}(\mu, u_{N,M,L,K}^{\Gamma}(\mu)) &= u_{N,M,L,K}^{\Gamma}(\mu) + u_{N,M,L,K}^{\text{LIN}-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)) \\ &= u_{N,M,L,K}^0(\mu^{\text{LIN}}) + u_{N,M,L,K}^{\gamma}(\mu). \end{aligned} \quad (33)$$

342 We then propose to split the port approximation $u_{N,M,L,K}^{\gamma}(\mu)$ as

$$u_{N,M,L,K}^{\text{LIN}}(\mu, u_{N,M,L,K}^{\Gamma}(\mu)) = u_{N,M,L,K}^0(\mu^{\text{LIN}}) + u_{N,M,L,K}^{\Gamma}(\mu) + u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)), \quad (34)$$

343 where $u_{N,M,L,K}^0(\mu^{\text{LIN}}) \in \mathcal{V}_{N,M,L,K}^0 = \mathcal{V}_N^0$, $u_{N,M,L,K}^{\Gamma}(\mu) \in \mathcal{V}_{N,M,L,K}^{\Gamma} = \mathcal{V}_L^{\Gamma}$, $u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)) \in$
 344 $\mathcal{V}_{N,M,L,K}^{\gamma-\Gamma} = \mathcal{V}_M^{\gamma-\Gamma}$ is the port approximation without counting the linear-nonlinear interface Γ , and $\mathcal{V}_{N,M,L,K}^{\gamma-\Gamma} \subset$
 345 $\mathcal{V}_{N,M,L,K}^{\gamma} = \mathcal{V}_M^{\gamma}$ indicates the reduced space $\mathcal{V}_{N,M,L,K}^{\gamma}$ with the expression on Γ removed. Given that
 346 $u_{N,M,L,K}^{\Gamma}(\mu)$ is obtained through GPRs and $u_{N,M,L,K}^0(\mu^{\text{LIN}})$ can be approximated individually on each
 347 component, analogous to the formulation (8), we then solve for $u_{N,M,L,K}^{\gamma-\Gamma}(\mu) \in \mathcal{V}_{N,M,L,K}^{\gamma-\Gamma}$ such that for all
 348 $v \in \mathcal{V}_{N,M,L,K}^{\gamma}$

$$a(u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)), v; \mu) = f(v; \mu) - a(u_{N,M,L,K}^0(\mu^{\text{LIN}}), v; \mu) - a(u_{N,M,L,K}^{\Gamma}(\mu), v; \mu). \quad (35)$$

349 In a divide-and-conquer manner, the global RB approximation $u_{N,M,L,K}(\mu)$ is thus separated into four
 350 segments

$$\begin{aligned} u_{N,M,L,K}(\mu) &= u_{N,M,L,K}^{\Gamma}(\mu) + u_{N,M,L,K}^0(\mu^{\text{LIN}}) \\ &\quad + u_{N,M,L,K}^{\text{NLIN}-\Gamma}(\mu^{\text{NLIN}}, u_{N,M,L,K}^{\Gamma}(\mu)) + u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)). \end{aligned} \quad (36)$$

351 The first and second terms can be approximated independently with complexity $\mathcal{O}(Ln_{\Gamma}^{\text{tr}})$ and $\mathcal{O}(N^3)$. Here-
 352 after, the third and fourth terms can be estimated individually by utilizing the first two results at the
 353 computational cost of $\mathcal{O}(Kn_{\text{NLIN}}^{\text{tr}})$ and $\mathcal{O}(M^3)$, respectively. We note that compared to the hybrid-SCRBE
 354 approach with online computational cost being proportional to the FE degrees of freedom over the nonlinear
 355 subdomain and the number of iterations needed for convergence, the computational saving of the proposed
 356 method is huge, as the online evaluation of each GPR necessitates only the calculation of one function value,
 357 given pre-trained hyper-parameters. The main cost of the proposed method is dominated by the linear part,
 358 i.e. the treatment of the solution over the linear subdomain, given the solution on the interface. This cost
 359 is $\mathcal{O}(N^3)$ as denoted by the second term in (36) with N being the number of active port modes of the linear
 360 subsystem. However, we point out that the offline training cost of the proposed approach is presumably
 361 higher than the hybrid-SCRBE approach. The computational cost is $\mathcal{O}(n_{\text{tr}}^3)$, where n_{tr} indicates the number
 362 of training samples, to invert the matrix $K_y(\theta)$ at each iteration of the training process, as shown in (19).

363 Now, we extend this method to a general setting where several nonlinear components and multiple
 364 linear-nonlinear interfaces are present. Let Ω_{NLIN}^i , $i = 1, \dots, n_{\text{NLIN}}$, be n_{NLIN} subdomains of Ω , and $\Gamma_{i,j}$,
 365 $j = 1, \dots, n_{\Gamma}^i$, be n_{Γ}^i linear-nonlinear interfaces of Ω_{NLIN}^i , where

$$\bar{\Omega} = \bar{\Omega}_{\text{LIN}} \cup_{i=1}^{n_{\text{NLIN}}} \bar{\Omega}_{\text{NLIN}}^i \quad \text{and} \quad \bar{\Omega}_{\text{LIN}} \cap \bar{\Omega}_{\text{NLIN}}^i = \emptyset, \quad \forall i = 1, \dots, n_{\text{NLIN}}. \quad (37)$$

366 Analogous to (36), we decompose the global RB approximation $u_{N,M,L,K}(\mu)$ into segments on the interfaces
 367 and the interior of the nonlinear components

$$\begin{aligned} u_{N,M,L,K}(\mu) &= u_{N,M,L,K}^0(\mu^{\text{LIN}}) + u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma,1,1}(\mu), \dots, u_{N,M,L,K}^{\Gamma, n_{\text{NLIN}}, n_{\Gamma}^{\text{NLIN}}}(\mu)) \\ &\quad + \sum_{i=1}^{n_{\text{NLIN}}} \sum_{j=1}^{n_{\Gamma}^i} u_{N,M,L,K}^{\Gamma, i, j}(\mu) + \sum_{i=1}^{n_{\text{NLIN}}} u_{N,M,L,K}^{\text{NLIN}-\Gamma, i}(\mu^{\text{NLIN}}, u_{N,M,L,K}^{\Gamma, i, 1}(\mu), \dots, u_{N,M,L,K}^{\Gamma, i, n_{\Gamma}^i}(\mu)). \end{aligned} \quad (38)$$

368 We note that a total number of $\sum_{i=1}^{n_{\text{NLIN}}} n_{\Gamma}^i$ GPRs are required to approximate $u_{N,M,L,K}^{\Gamma,i,j}(\mu)$ and n_{NLIN} GPRs
369 are needed to solve for $u_{N,M,L,K}^{\text{NLIN}-\Gamma,i}(\mu^{\text{NLIN}}, u_{N,M,L,K}^{\Gamma,i,1}(\mu), \dots, u_{N,M,L,K}^{\Gamma,i,n_{\Gamma}^i}(\mu))$. Consequently, we reformulate (35)
370 to solve for $u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)) \in \mathcal{V}_{N,M,L,K}^{\gamma-\Gamma}$, such that for all $v \in \mathcal{V}_{N,M,L,K}^{\gamma}$

$$\begin{aligned} a(u_{N,M,L,K}^{\gamma-\Gamma}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu)), v; \mu) &= f(v; \mu) - a(u_{N,M,L,K}^0(\mu^{\text{LIN}}), v; \mu) \\ &\quad - a\left(\sum_{i=1}^{n_{\text{NLIN}}} \sum_{j=1}^{n_{\Gamma}^i} u_{N,M,L,K}^{\Gamma,i,j}(\mu), v; \mu\right). \end{aligned} \quad (39)$$

371 3.2. Error analysis

372 We reiterate that we use the hybrid-SCRBE approximation as our truth reference. Hence, we compare our
373 solution $u_{N,M,L,K}(\mu)$ with the hybrid-SCRBE solution $u_{N,M,h}(\mu)$ for error analysis. Precisely, we compare
374 the solution of each component individually. For a nonlinear component i , $i = 1, \dots, n_{\text{NLIN}}$, we take the n_{Γ}^i
375 neighboring linear components that share the linear-nonlinear interfaces j , $j = 1, \dots, n_{\Gamma}^i$, with the nonlinear
376 component i for the error analysis. For the interior of the nonlinear component and its interfaces, we define

$$\begin{aligned} e_{i,j}^{\Gamma}(\mu) &= \frac{\|u_{N,M,L,K}^{\Gamma,i,j}(\mu) - u_{N,M,h}^{\Gamma,i,j}(\mu)\|}{\|u_{N,M,h}^{\Gamma,i,j}(\mu)\|}, \\ e_i^{\text{NLIN}-\Gamma}(\mu) &= \frac{\|u_{N,M,L,K}^{\text{NLIN}-\Gamma,i}(\mu^{\text{NLIN}}, u_{N,M,L,K}^{\Gamma,i,1}(\mu), \dots, u_{N,M,L,K}^{\Gamma,i,n_{\Gamma}^i}(\mu)) - u_{N,M,h}^{\text{NLIN}-\Gamma,i}(\mu)\|}{\|u_{N,M,h}^{\text{NLIN}-\Gamma,i}(\mu)\|}. \end{aligned} \quad (40)$$

377 To facilitate the error analysis in Sec. 4, we define the POD solutions $u_{\text{POD}}^i(\mu)$ as the FE solution $u_h^i(\mu)$ of
378 the nonlinear component i projected onto the reduced spaces, such that the vector form can be defined as

$$\begin{aligned} \mathbf{u}_{\text{POD}}^{\Gamma,i,j}(\mu) &= (\mathbf{v}_{N,M,L,K}^{\Gamma,i,j})^T \mathbf{u}_{N,M,h}^{\Gamma,i,j}(\mu), \\ \mathbf{u}_{\text{POD}}^{\text{NLIN}-\Gamma,i}(\mu) &= (\mathbf{v}_{N,M,L,K}^{\text{NLIN}-\Gamma,i})^T \mathbf{u}_{N,M,h}^{\text{NLIN}-\Gamma,i}(\mu), \end{aligned} \quad (41)$$

379 where $\mathbf{v}_{N,M,L,K}^{\Gamma,i,j}$ and $\mathbf{v}_{N,M,L,K}^{\text{NLIN}-\Gamma,i}$ are the matrices of the RB basis coefficients over the linear-nonlinear
380 interfaces and nonlinear subdomain interiors, respectively. We note that in the nonlinear setting, projected
381 POD solutions are often more accurate than solutions obtained by solving a reduced nonlinear problem using
382 either intrusive or non-intrusive approaches in the same space, due to the limitation of available data and the
383 intrinsic nonlinear behavior [7, 41]. This could potentially lead to the stagnation of the error convergence.
384 For the comparison of errors, we define the relative POD errors as

$$\begin{aligned} e_{\text{POD},i,j}^{\Gamma}(\mu) &= \frac{\|u_{\text{POD}}^{\Gamma,i,j}(\mu) - u_{N,M,h}^{\Gamma,i,j}(\mu)\|}{\|u_{N,M,h}^{\Gamma,i,j}(\mu)\|}, \\ e_{\text{POD},i}^{\text{NLIN}-\Gamma}(\mu) &= \frac{\|u_{\text{POD}}^{\text{NLIN}-\Gamma,i}(\mu) - u_{N,M,h}^{\text{NLIN}-\Gamma,i}(\mu)\|}{\|u_{N,M,h}^{\text{NLIN}-\Gamma,i}(\mu)\|}. \end{aligned} \quad (42)$$

385 As discussed in Sec. 2.1, $u_{\text{POD}}^{\Gamma,i,j}(\mu)$ and $u_{\text{POD}}^{\text{NLIN}-\Gamma,i}(\mu)$ are the best approximation that can be obtained in
386 $\mathcal{V}_{N,M,L,K}^{\Gamma,i,j}$ and $\mathcal{V}_{N,M,L,K}^{\text{NLIN}-\Gamma,i}$. Therefore, $e_{\text{POD},i,j}^{\Gamma}(\mu)$ and $e_{\text{POD},i}^{\text{NLIN}-\Gamma}(\mu)$ shall be viewed as the lower bounds of
387 $e_{i,j}^{\Gamma}(\mu)$ and $e_i^{\text{NLIN}-\Gamma}(\mu)$, respectively.

388 For the error analysis of the adjacent linear components, we note that there is no error in the approx-
389 imation of $u_{N,M,L,K}^0(\mu^{\text{LIN}})$ with respect to $u_{N,M,h}^0(\mu)$, which is the RB approximation obtained from the
390 hybrid-SCRBE solver, because both of them are solved individually on the interior of each component by
391 the same procedure. Since the hybrid-SCRBE provides only RB solutions $u_{N,M,h}^{\gamma-\Gamma}$ for the linear components,
392 the POD solutions and, consequently, the POD errors, cannot be estimated. Hence, we define the linear

393 error as

$$e_{i,j}^{\gamma-\Gamma}(\mu) = \frac{\|u_{N,M,L,K}^{\gamma-\Gamma,i,j}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma,i,j}(\mu)) - u_{N,M,h}^{\gamma-\Gamma,i,j}(\mu)\|}{\|u_{N,M,h}^{\gamma-\Gamma,i,j}(\mu)\|}, \quad (43)$$

394 where $u_{N,M,L,K}^{\gamma-\Gamma,i,j}(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma,i,j}(\mu))$ is the solution of the adjacent linear component j of nonlinear compo-
 395 nent i . We further point out that the test space $\mathcal{V}_{N,M,L,K}^{\gamma-\Gamma}$ of (35) is equivalent to the test space $\mathcal{V}_{N,M,h}^{\gamma-\Gamma}$
 396 in the hybrid-SCRBE solver. This results in a global bound of $\|u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu)\|$ in terms of
 397 $\|u_{N,M,L,K}^{\Gamma}(\mu) - u_{N,M,h}^{\Gamma}(\mu)\|$, such that

$$\|u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu)\| \leq C(\mu) \|u_{N,M,L,K}^{\Gamma}(\mu) - u_{N,M,h}^{\Gamma}(\mu)\|, \quad (44)$$

398 where $C(\mu)$ depends only on μ .

399 *Proof.* For simplicity, we refer to the parameter dependence $(\mu^{\text{LIN}}, u_{N,M,L,K}^{\Gamma}(\mu))$ as (μ) . Recall that the two
 400 approximations $u_{N,M,L,K}^{\gamma-\Gamma}(\mu)$ and $u_{N,M,h}^{\gamma-\Gamma}(\mu)$ are obtained from

$$\begin{aligned} a(u_{N,M,L,K}^{\gamma-\Gamma}(\mu), v; \mu) &= f(v; \mu) - a(u_{N,M,L,K}^0(\mu), v; \mu) - a(u_{N,M,L,K}^{\Gamma}(\mu), v; \mu) \quad \forall v \in \mathcal{V}_{N,M,L,K}^{\gamma-\Gamma}, \\ a(u_{N,M,h}^{\gamma-\Gamma}(\mu), v; \mu) &= f(v; \mu) - a(u_{N,M,h}^0(\mu), v; \mu) - a(u_{N,M,h}^{\Gamma}(\mu), v; \mu) \quad \forall v \in \mathcal{V}_{N,M,h}^{\gamma-\Gamma}. \end{aligned} \quad (45)$$

Since $u_{N,M,L,K}^0(\mu) = u_{N,M,h}^0(\mu)$ and $\mathcal{V}_{N,M,L,K}^{\gamma-\Gamma}$ is equivalent to $\mathcal{V}_{N,M,h}^{\gamma-\Gamma}$, we have

$$a(u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu), v; \mu) = a(u_{N,M,h}^{\Gamma}(\mu) - u_{N,M,L,K}^{\Gamma}(\mu), v; \mu)$$

401 By definition, the bilinear form a is coercive and continuous, we can then define the coercivity and continuity
 402 constants with respect to $\|\cdot\|$ as

$$\begin{aligned} \alpha(\mu) \|v\|^2 &\leq a(v, v; \mu) \quad \forall v \in \mathcal{V}_h, \\ a(v, w; \mu) &\leq \gamma(\mu) \|v\| \|w\| \quad \forall v, w \in \mathcal{V}_h. \end{aligned} \quad (46)$$

Applying the coercivity and continuity constant to the equation above, we have

$$\begin{aligned} \alpha(\mu) \|u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu)\|^2 &\leq a(u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu), u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu); \mu) \\ &= a(u_{N,M,L,K}^{\Gamma}(\mu) - u_{N,M,h}^{\Gamma}(\mu), u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu); \mu) \\ &\leq \gamma(\mu) \|u_{N,M,L,K}^{\Gamma}(\mu) - u_{N,M,h}^{\Gamma}(\mu)\| \|u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu)\|, \end{aligned}$$

so that

$$\|u_{N,M,L,K}^{\gamma-\Gamma}(\mu) - u_{N,M,h}^{\gamma-\Gamma}(\mu)\| \leq \frac{\gamma(\mu)}{\alpha(\mu)} \|u_{N,M,L,K}^{\Gamma}(\mu) - u_{N,M,h}^{\Gamma}(\mu)\|.$$

403 Let $C(\mu) = \frac{\gamma(\mu)}{\alpha(\mu)}$ and this completes the proof. \square

404 We note that in active learning [47] or Greedy training [40], such a posteriori error estimation can
 405 potentially identify the insufficiently rich parameter subdomain, where the sample set employed in the
 406 sensitivity analysis is not comprehensive enough to capture the derivative behaviors in that region. In such
 407 a case, corrections to the previous model can be made on the fly by including samples that maximizes the
 408 a posteriori error indicator.

409 4. Numerical results

410 We consider three dimensional elasto-plastic problems with local linear isotropic hardening. For an
 411 elasto-plastic body with small deformation, the definition of the Cauchy strain tensor ε and the equation of

412 equilibrium are given as follows

$$\begin{aligned} \boldsymbol{\varepsilon} &= \frac{1}{2} [\nabla \mathbf{u} + (\nabla \mathbf{u})^T], \\ \operatorname{div} \boldsymbol{\sigma} + \mathbf{b} &= 0, \end{aligned} \quad (47)$$

413 where \mathbf{u} is the displacement field, $\boldsymbol{\sigma}$ is the Cauchy stress tensor and \mathbf{b} is a body force. In the theory of
 414 classical rate-dependent plasticity, e.g. [8, 20, 48], it is assumed that the strain tensor $\boldsymbol{\varepsilon}$ can be decomposed
 415 into an elastic part and a plastic component, denoted by $\boldsymbol{\varepsilon}^e$ and $\boldsymbol{\varepsilon}^p$, respectively, such that $\boldsymbol{\varepsilon} = \boldsymbol{\varepsilon}^e + \boldsymbol{\varepsilon}^p$. The
 416 stress response is only related to the elastic strain $\boldsymbol{\varepsilon}^e$. Considering the linear isotropic elasticity, Hooke's
 417 law yields

$$\boldsymbol{\sigma} = \mathbf{C} : \boldsymbol{\varepsilon}^e = \mathbf{C} : (\boldsymbol{\varepsilon} - \boldsymbol{\varepsilon}^p), \quad (48)$$

418 where the stiffness tensor is defined as

$$\mathbf{C} = \frac{1}{E} [(1 + \nu) \mathbf{I} - \nu \mathbf{1} \otimes \mathbf{1}]. \quad (49)$$

419 Here E is the Young's modulus, ν is the Poisson's ratio, \mathbf{I} is the fourth-order identity tensor and $\mathbf{1}$ is the
 420 second-order identity tensor.

421 Next, we define a material internal variable $\mathbf{q} \in \mathbb{R}^m$ and a *yield function* $g : \mathbb{R}^{3 \times 3} \times \mathbb{R}^m \rightarrow \mathbb{R}$. This
 422 function describes the occurrence and development of the plasticity. When $g(\boldsymbol{\sigma}, \mathbf{q}) < 0$, the state $(\boldsymbol{\sigma}, \mathbf{q})$
 423 remains inside the elastic domain. It moves to and remains on the *yield surface* only when $g = 0$. For the
 424 associative hardening considered in this work, the *flow rule* is given by

$$\dot{\boldsymbol{\varepsilon}}^p = \gamma \partial_{\boldsymbol{\sigma}} g(\boldsymbol{\sigma}, \mathbf{q}). \quad (50)$$

425 To insure this inequality constraint of g , a nonnegative function γ , referred to as the *consistency parameter*,
 426 is introduced. Hence, the inequality constraint conforms to the *Kuhn–Tucker complementarity conditions*

$$\gamma \geq 0, \quad g(\boldsymbol{\sigma}, \mathbf{q}) \leq 0, \quad \text{and} \quad \gamma g(\boldsymbol{\sigma}, \mathbf{q}) = 0, \quad (51)$$

427 and the *consistency requirement*

$$\gamma \dot{g}(\boldsymbol{\sigma}, \mathbf{q}) = 0. \quad (52)$$

428 Evidently, $\gamma = 0$ holds for any elastic state $g < 0$. On the other hand, when $g = 0$, $\dot{g} < 0$ ($\gamma = 0$) is referred
 429 to as the *elastic unloading*. Meanwhile, $\dot{g} = 0$ along with $\gamma = 0$ is called *neutral loading*, and $\dot{g} = 0$ with
 430 $\gamma > 0$ is termed *plastic loading*.

431 We further assume that the hardening depends only on the total plastic deformation, quantified by the
 432 effective plastic strain ε_p , i.e. $\mathbf{q} = \mathbf{q}(\varepsilon_p)$. This scalar ε_p is defined as

$$\varepsilon_p = C |\boldsymbol{\varepsilon}^p|, \quad (53)$$

433 where C is a positive constant and can be determined via the uniaxial test of a given material.

434 In the plastic or neutral loading stage, the consistency condition $\dot{g} = 0$ yields

$$\gamma = \frac{1}{h} \partial_{\boldsymbol{\sigma}} g : \dot{\boldsymbol{\sigma}} = \frac{\partial_{\boldsymbol{\sigma}} g : \mathbf{C} : \dot{\boldsymbol{\varepsilon}}}{\partial_{\boldsymbol{\sigma}} g : \mathbf{C} : \partial_{\boldsymbol{\sigma}} g + h}, \quad \text{with } h := -C |\partial_{\boldsymbol{\sigma}} g| (\partial_{\mathbf{q}} g \cdot \partial_{\varepsilon_p} \mathbf{q}). \quad (54)$$

435 Thus we obtain the expression of the stress rate $\dot{\boldsymbol{\sigma}}$ in terms of the total strain rate $\dot{\boldsymbol{\varepsilon}}$ as

$$\dot{\boldsymbol{\sigma}} = \mathbf{C}^{ep} : \dot{\boldsymbol{\varepsilon}}, \quad (55)$$

436 where \mathbf{C}^{ep} is the elasto-plastic stiffness tensor defined by

$$437 \quad \mathbf{C}^{ep} = \mathbf{C} - \text{sgn}(\gamma) \frac{\mathbf{C} : (\partial_{\boldsymbol{\sigma}} g \otimes \partial_{\boldsymbol{\sigma}} g) : \mathbf{C}}{\partial_{\boldsymbol{\sigma}} g : \mathbf{C} : \partial_{\boldsymbol{\sigma}} g + h}, \quad (56)$$

438 with sgn denoting the sign function.

439 In the J_2 flow theory, the yield function, often referred to as the *von Mises yield criterion*, is given by

$$440 \quad g(\boldsymbol{\sigma}, (\boldsymbol{\alpha}, \sigma_Y)) = J_2(\boldsymbol{\sigma} - \boldsymbol{\alpha}) - \sigma_Y^2/3, \quad (57)$$

441 where $\boldsymbol{\alpha}$ is a set of internal variables representing the center of the von Mises yield surface, σ_Y is the von
442 Mises flow stress, and $J_2(\boldsymbol{\tau}) = |\boldsymbol{\tau}|^2/2 - \text{tr}[\boldsymbol{\tau}]^2/6$ denotes the second deviatoric stress invariant. This J_2 -
443 plasticity model is adopted in this work and we consider the case of linear isotropic hardening, i.e. $\partial_{\varepsilon_p} \sigma_Y$ is
444 a positive constant and $\boldsymbol{\alpha} = \mathbf{0}$.

445 In this work, the FE solver from `Akselos`[1] is employed as the reference solver in the first numerical
446 example, while the hybrid-SCRBE solver from `Akselos` is used as reference in the second and third numerical
447 example. We assume that the hybrid-SCRBE solutions are accurate enough for engineering applications, so
448 that we can use the hybrid-SCRBE solution as the reference, or truth solution, to validate our approach.
In all numerical examples, the `MATLAB` function `RegressionGP.fit` is used to train the GPR models and
construct predictions.

449 4.1. Numerical example: steel beams

450 The first example consists of two components of connecting steel beams as shown in Fig. 4.1. We assume
451 that the component on the left is plastic by setting a low yield stress to this component, and the component
452 on the right is elastic by applying a very high yield stress. A homogeneous Dirichlet boundary condition
453 is applied on the plastic side of the beams, and boundary on the elastic side of the beams is assumed free.
454 The degrees of freedom of the full model are 64,785 in the original finite element space. We introduce
455 two parameters: one nonlinear parameter μ_1 , ranging from 250 to 280 MPa, to indicate the plasticity yield
456 stress of the nonlinear component, and one linear parameter μ_2 , ranging from 1×10^7 to 1.2×10^7 N/m³,
457 to reflect the body force exerted on the linear component. We note that the Young's modulus and the
458 Poisson's ratio of both components are set to 200 GPa and 0.3, respectively. The tangent modulus of the
459 linear isotropic hardening is set to 0.3 GPa, the yield stress of the linear component is set to 5×10^5 MPa
460 so that plasticity does not occur, and the body force of the nonlinear component is set to 1×10^7 N/m³.
461 To construct the model, we randomly generate 500 uniformly distributed sample points in the parameter
462 domain as the training set, and another 500 samples as the testing set.

463 We note that since there are only two parameters, sensitivity analysis is not necessary. We also point
464 out that due to the relatively small number of degrees of freedom, we are able to solve this model in the
465 high fidelity finite element space. Hence instead of the hybrid-SCRBE solver, we employ the FE solver and
466 utilize these high fidelity solutions as training samples, testing sets, and truth references. In addition, we
467 construct the reduction model in the traditional RB sense as described in Sec. 2.1 over the linear component
468 without static condensation such that

$$469 \quad \begin{aligned} u_{N,L,K}(\mu) &= u_{N,L,K}^{\text{LIN}-\Gamma}(\mu) + u_{N,L,K}^{\Gamma}(\mu) + u_{N,L,K}^{\text{NLIN}-\Gamma}(\mu), \\ a(u_{N,L,K}^{\text{LIN}-\Gamma}(\mu), v; \mu) &= f(v; \mu) - a(u_{N,L,K}^{\Gamma}(\mu), v; \mu), \quad \forall v \in \mathcal{V}_{N,L,K}^{\text{LIN}-\Gamma}, \end{aligned} \quad (58)$$

470 where N indicates the traditional model order reduction over the linear subdomain, In this case, $u_{N,M,L,K}(\mu)$
471 and $\mathcal{V}_{N,M,L,K}^{\text{LIN}-\Gamma}$ in Sec. 3.1 reduce to $u_{N,L,K}(\mu)$ and $\mathcal{V}_{N,L,K}^{\text{LIN}-\Gamma}$, respectively.

472 We show first in Fig. 3 three RB coefficients from the training set on the linear-nonlinear interface and
473 three RB coefficients over the nonlinear subdomain with regard to the two corresponding parameter values.
474 We observe that as the index of the basis function increases, the coefficient values become less smooth and
475 harder to predict, which may be an indicator for a denser training set for higher dimensional coefficients,
or decreasing accuracy for fixed number of training data. Next, we show the predictive results for the RB

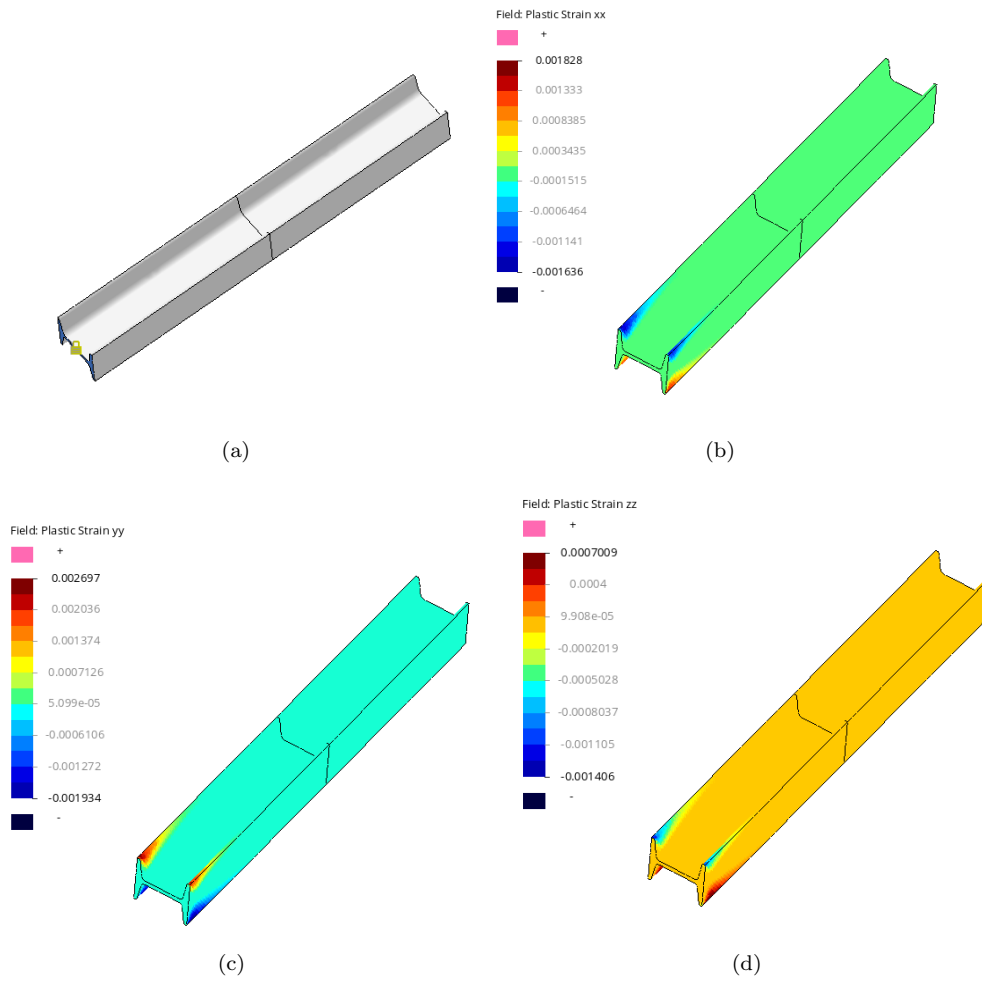


Figure 2: Steel beams model: (a) model visualization - the component on the left is treated as a plastic model, the component on the right is linear elastic; (b)-(d) example of results (plastic strain ϵ_{xx} , ϵ_{yy} , and ϵ_{zz}) at $\mu_1 = 250$ MPa and $\mu_2 = 1 \times 10^7$ N/m³.

476 coefficients both on the linear-nonlinear interface and over the nonlinear domain with a 95% confidence level
 477 in Fig. 4. We notice that the confidence range enlarges as the index of the RB basis function increases,
 478 hence resulting in a larger amount of uncertainty.

479 Lastly, we present the convergence of the model which is constructed from 500 randomly generated
 480 training samples. We validate it against solutions at another 500 parameter values, and show the relative
 481 errors and their corresponding POD errors in Fig. 5. We note that as discussed in Sec. 3.2, the relative
 482 error over the linear subdomain is proportional to the relative error on the linear-nonlinear interface, as
 483 a result of the solution on the linear-nonlinear interface being considered as an external source acted on
 484 the linear subsystem. Similarly, we use the solution on the interface as part of the inputs to the nonlinear
 485 model, and observe that the error on the interface again reflects the error over the nonlinear subdomain.
 486 We further point out that the plateau in the convergence is due to the decreasing smoothness of the POD
 487 mode coefficients as the POD mode index number increases, making it more and more difficult for the GPR
 488 to achieve the same predictive accuracy, as shown in Fig. 3. Consequently, more and more data is required
 489 to guarantee a continuous decrease of errors for an increasing number of POD modes. We show in Fig. 5(c)
 490 and (d) the convergence results on the linear-nonlinear interface and over the nonlinear domain obtained
 491 from different number of training samples. The observation confirms our conjecture. We show that the
 492 stagnation in Fig. 5 confirms the observation in Fig. 3 and Fig. 4 that the predictive accuracy of the GPR
 493 decreases as the index number increases due to the lacking of training data. We note that compared to the
 494 nonlinear FE solver of 64,785 unknowns, we get up to 10^5 speedup using the GPR solver. This number is
 495 expected to grow larger as the degrees of freedom of the original problem increases.

496 4.2. Numerical example: chair

497 The second example is a chair that consists of 41 components of 13 identical steel beams (8 on the
 498 bottom, 4 in the middle, 1 on the top) and 28 other components as shown in Fig. 6. The component in
 499 yellow is assumed to be plastic through a low yield stress, and all other components are elastic by applying
 500 a high yield stress. Homogeneous Neumann boundary conditions are applied at the bottom of the chair.
 501 The degrees of freedom of the full model are 1,779,975 in the original finite element space. We set one
 502 out of the 13 steel beam components to be nonlinear with 4 parameters: the yield stress $\mu_{\text{NLIN},1} \in [30, 32]$
 503 MPa, the body force $\mu_{\text{NLIN},2} \in [5, 6] \times 10^7$ N/m³, the Young's modulus $\mu_{\text{NLIN},3} \in [200, 220]$ GPa, and the
 504 Poisson's ratio $\mu_{\text{NLIN},4} \in [0.28, 0.3]$. For the remaining $i = 1, \dots, 12$ linear steel beam components, we define
 505 three parameters for each component: the body force $\mu_{\text{LIN},3i-2} \in [5, 6] \times 10^7$ N/m³, the Young's modulus
 506 $\mu_{\text{LIN},3i-1} \in [200, 220]$ GPa, and the Poisson's ratio $\mu_{\text{LIN},3i} \in [0.28, 0.3]$. We note that the tangent modulus
 507 of the linear isotropic hardening is set to 0.3 GPa, the body force of all other components is set to 5×10^7
 508 N/m³, the Young's modulus and the Poisson's ratio of all linear components are set to 200 GPa and 0.3,
 509 respectively. In total, we have 40 parameters for the model.

510 We construct the model using 500 randomly generated and uniformly distributed parameter points as
 511 the training set, and another 500 such samples as the testing set. We note that since there are two linear-
 512 nonlinear interfaces on the nonlinear component, we denote the interface on top as Γ_1 and the interface on
 513 bottom as Γ_2 . We show sensitivity results in fig. 7(a). In this analysis we employ 20 parameter samples and
 514 we observe that the most important parameters for both interfaces are the nonlinear and linear parameters
 515 of the components that are close to these interfaces. We further notice that after sorting the parameters
 516 according to the significance of their sensitivity indices, the first 24 parameters capture a majority of the
 517 model uncertainty on the linear-nonlinear interfaces. However, we show later that for engineering accuracy,
 518 a small number of parameters suffices. In Fig. 7(b), we show the first 20 singular values of each solution part.
 519 The singular values over the nonlinear subdomain inevitably decay slower than the ones on the interfaces.
 520 It can be deduced that the error over the nonlinear subdomain will dominate and may potentially serve as
 521 the error indicator for the whole system.

522 Lastly, we present the convergence results of 500 randomly generated testing parameters, the mean
 523 relative errors and their corresponding mean relative POD errors, shown in Fig. 7(c)-(f). In Fig. 7(c)-
 524 (d), our observation confirms the expectation that the first 24 out of the 40 parameters reflect the system
 525 behavior well on the linear-nonlinear interfaces. To reach an accuracy level of 10^{-3} , 20 parameters needs to
 526 be incorporated in the model. Including more parameters as inputs does not improve the predictive results

527 significantly. In Fig. 7(e) and (f), the relative errors over both the nonlinear and the linear subdomains
528 show similar trends, but the error in the nonlinear subdomain is higher, which confirms the nontrivial fact
529 that the nonlinear error dominates. We note that the plateaus in convergence is caused by the inaccurate
530 prediction for POD modes with higher index numbers, as in the previous numerical example. Increasing
531 the amount of training data potentially improves the quality of the GPRs. We note that we get around 38
532 times speedup when compared to the hybrid solve under the same condition. Since the speedup of the GPR-
533 SCRBE approach is governed by the linear SCRBE solver, the speedup can be viewed as the computational
534 saving of the linear SCRBE solver when compared to the nonlinear hybrid-SCRBE solver.

535 4.3. Numerical example: structural building

536 The third example is a three story structural building that consists of 408 components, among which 120
537 are horizontal and vertical steel beams and the rest 288 are other components, e.g. connectors and adapters.
538 As shown in Fig. 8(a)-(d), the two components in yellow are treated as plastic components with a low yield
539 stress, while the material behavior of all other components is elastic by setting a significantly higher yield
540 stress. Among the two nonlinear components, the one on the left is indexed component 1 and the one on
541 the right is nonlinear component 2. Homogeneous Neumann boundary conditions are applied on the bottom
542 of the structural building. There are more than 15 million degrees of freedom in the original finite element
543 model. We set $i = 1, 2$ out of the 120 steel beam components to be nonlinear with 2 parameters: the yield
544 stress $\mu_{NLIN,2i-1} \in [6, 7] \times 10^3$ MPa and the body force $\mu_{NLIN,2i} \in [8, 9] \times 10^8$ N/m³. For the remaining
545 $i = 1, \dots, 118$ materially elastic linear steel beam components, we assign the body force $\mu_{LIN,i} \in [8, 9] \times 10^8$
546 N/m³ as the parameter for each component. We note that the Young's modulus and the Poisson's ratio are
547 set to 200 GPa and 0.3, respectively. The yield stress of the linear component is set to 5×10^5 MPa so that
548 plasticity shall not occur, and the body force of all non-steel beam components is set to 8×10^8 N/m³. In
549 total, we have 122 parameters for the whole model.

550 We construct the GPR-SCRBE model using 500 randomly generated and uniformly distributed points in
551 the parameter domain as the training set, and another 500 such samples are employed as the testing set. We
552 first show the result of the sensitivity analysis in Fig. 8(e), which is obtained from 20 parameter samples as
553 discussed in Sec. 3.1. We notice that the most important parameters are the yield stress and the body forces
554 of components located close to the linear-nonlinear interface. We observe that after sorting the parameters
555 according to their sensitivity indices, the first 12 parameters capture the majority of the model behavior
556 on the linear-nonlinear interface of each component. With the first 20 significant parameters, almost all
557 characteristics of the solutions on the interface can be well represented. In Fig. 8(f), we demonstrate the
558 first 20 singular values of each solution parts. Evidently, the singular values over the nonlinear subdomain
559 decay slower than on the interfaces. We conjecture that the error over the nonlinear subdomain dominates
560 and may serve as an error indicator of the whole system.

561 We then present the convergence of the solution at 500 randomly generated testing parameters, the mean
562 relative errors and their corresponding mean relative POD errors, shown in Fig. 9(a)-(f). In Fig. 9(a)-(b),
563 our observation confirms our conjecture that the first 12 out of 122 most significant parameters describe
564 the solution on the linear-nonlinear interface well, with an average relative error below 10^{-2} . Afterwards,
565 adding more parameters does not improve the predictive results remarkably. In Fig. 9(c)-(f), the relative
566 errors over the nonlinear and linear subdomains show similar behavior, but the magnitude of the nonlinear
567 errors is higher. We reiterate the data-driven nature of GPRs, which results in the stagnation of the error
568 convergence.

569 Lastly, we point out that we get around 22 times speedup with respect to the hybrid solve under the
570 same condition. The speedup of the GPR-SCRBE approach is governed by the linear SCRBE solver of cost
571 $\mathcal{O}(M^3)$, since it is almost free to evaluate the GP regressions at chosen parameter values. The computational
572 cost does not increase visibly even if we employ a few more basis functions for the GP regressions, so that
573 the speedup of GPR-SCRE solvers with different numbers of GP basis functions stays the same.

574 **5. Conclusions**

575 A hybrid GPR and SCRBE approach is proposed to enable model order reduction of large-scale structures
576 with local nonlinearities. In our framework, a prescribed linear-nonlinear domain division is prerequisite
577 and an RB space is constructed for the linear-nonlinear interface. Rather than the conventional Galerkin
578 approach, the GPR is used to carry out the reduced approximation for each basis coefficient to allow a full
579 decoupling of the offline and online stages. Equipped with the approximation on the interface, the system
580 is fully decoupled into one linear and one nonlinear subsystem. The linear subsystem can be treated by
581 a SCRBE solver which ensures a high model order reduction and a controllable accuracy. The nonlinear
582 subsystem is treated by GPRs, where, instead of the full parameter space, only nonlinear parameters and
583 the RB solution at the linear-nonlinear interface are taken as model inputs. Our method is validated against
584 three numerical examples of increasing complexity, and is shown to be an effective tool for the solution of
585 large-scale structures with local nonlinearities and high dimensional parameter domains.

586 We reiterate that all numerical results in this work are obtained in the context of component synthesis
587 based SCRBE method. However, the proposed method can be applied to any problem with a pre-determined
588 linear-nonlinear interface, i.e. thermal fin problems with local nonlinear heat transfer or fluid structure
589 interactions. With the validation of numerical results, we conclude that the proposed method provides the
590 capability that fit well in industrial-scale engineering applications in a multi-query and real-time context.

591 **Acknowledgment**

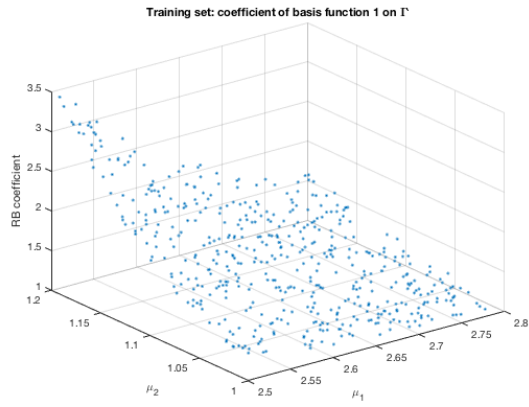
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596 **References**

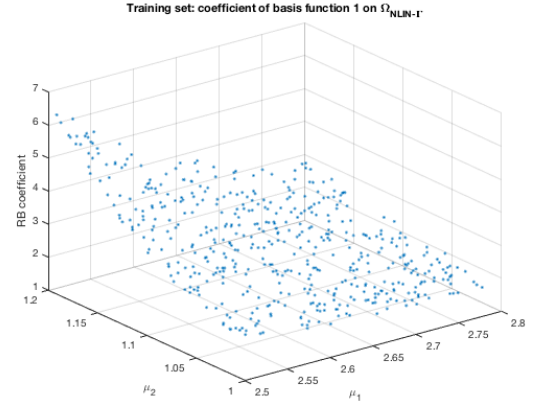
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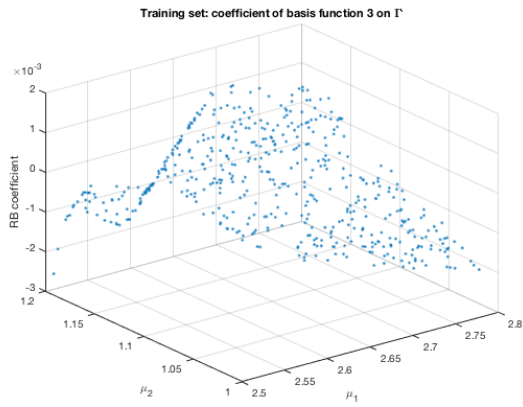
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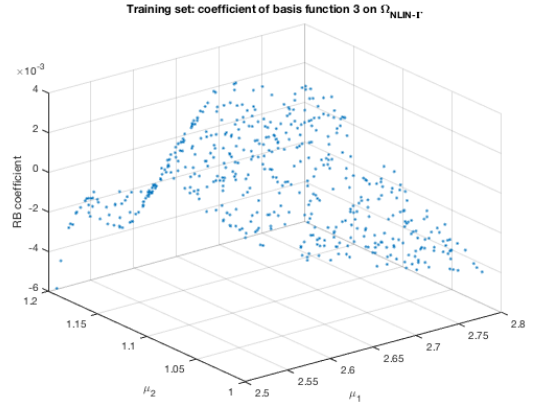
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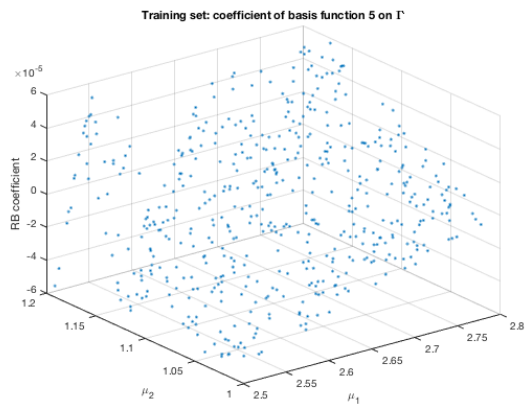
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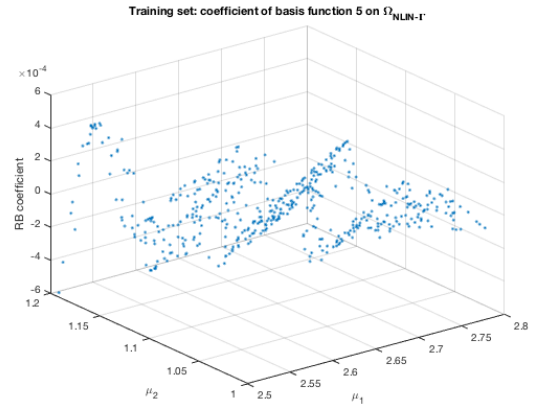
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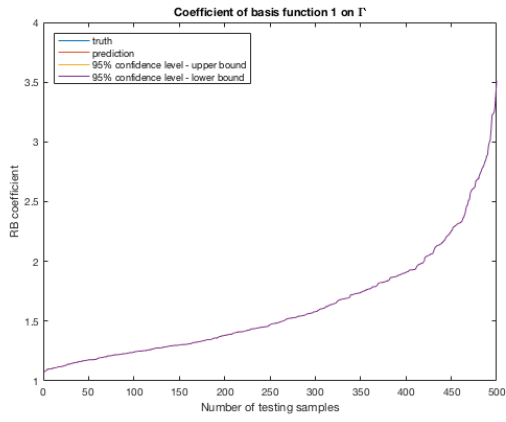


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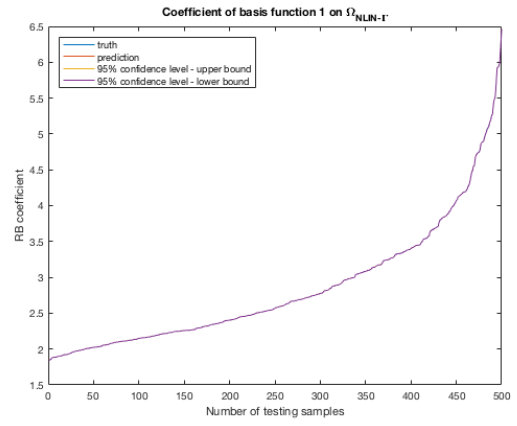


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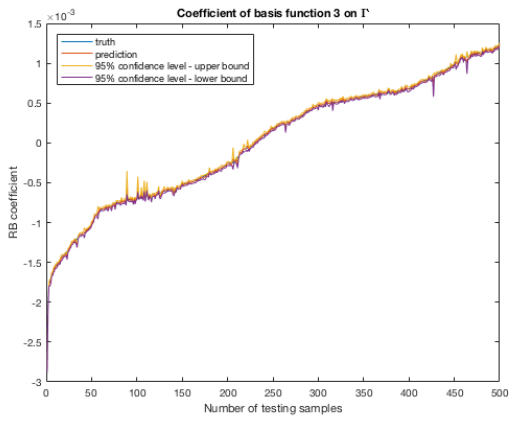
Figure 3: Steel beams model: visualization of the training set versus the RB coefficient values. (a)(c)(e) the first, third and fifth RB coefficients of the training set on the linear-nonlinear interface; (b)(d)(f) the first, third and fifth RB coefficients of the training set over the nonlinear subdomain.



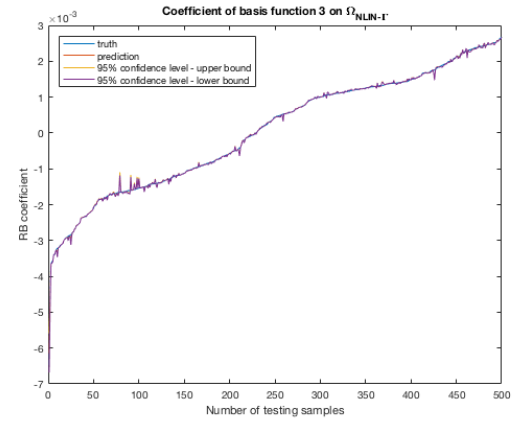
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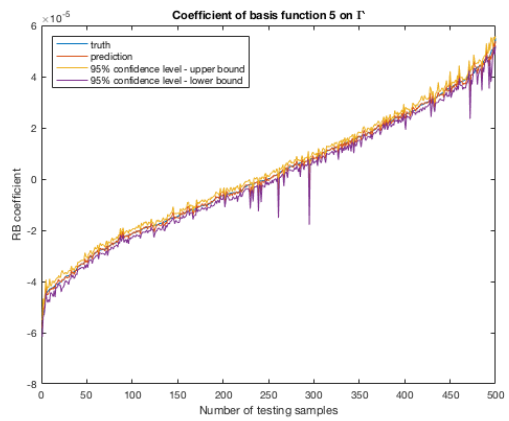
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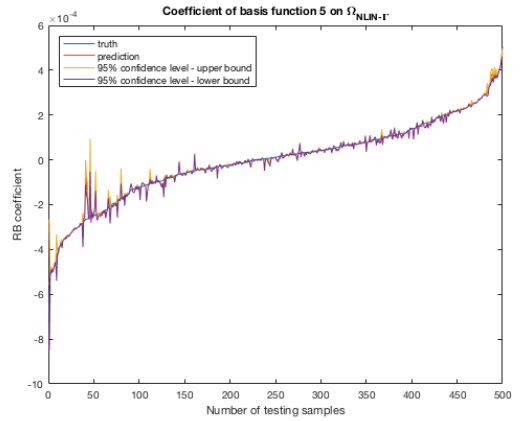
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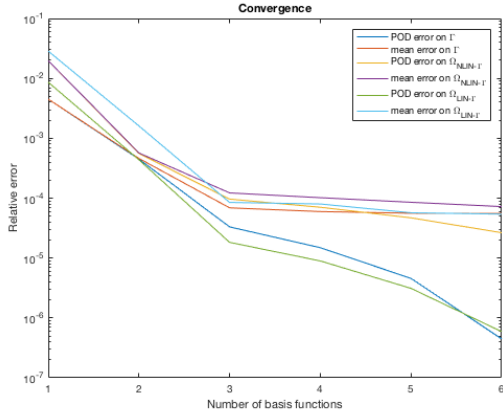


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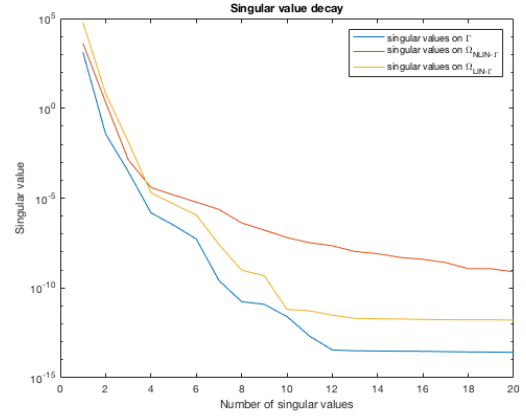


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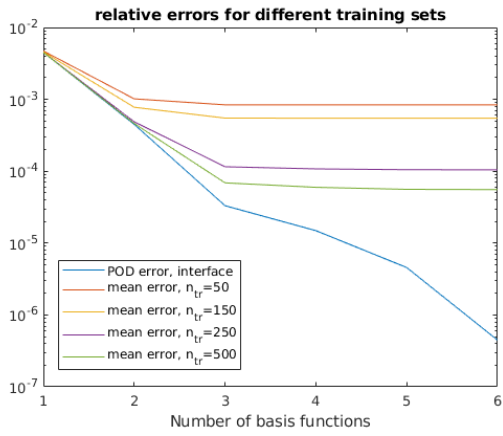
Figure 4: Steel beams model: predictive results for RB coefficients. (a)(c)(e) predictive results of the first, third and fifth RB coefficients on the linear-nonlinear interface; (b)(d)(f) predictive results of the first, third and fifth RB coefficients over the nonlinear subdomain.



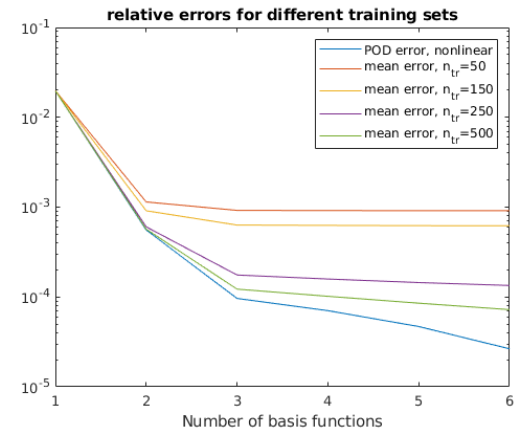
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Figure 5: Steel beams model: (a) convergence result of approximation errors, as well as POD errors, as defined in (42) and (43); (b) the first 20 singular values of training samples; (c)-(d) convergence result of approximation errors on the interface and over the nonlinear subdomain when different numbers of training samples are employed, respectively.

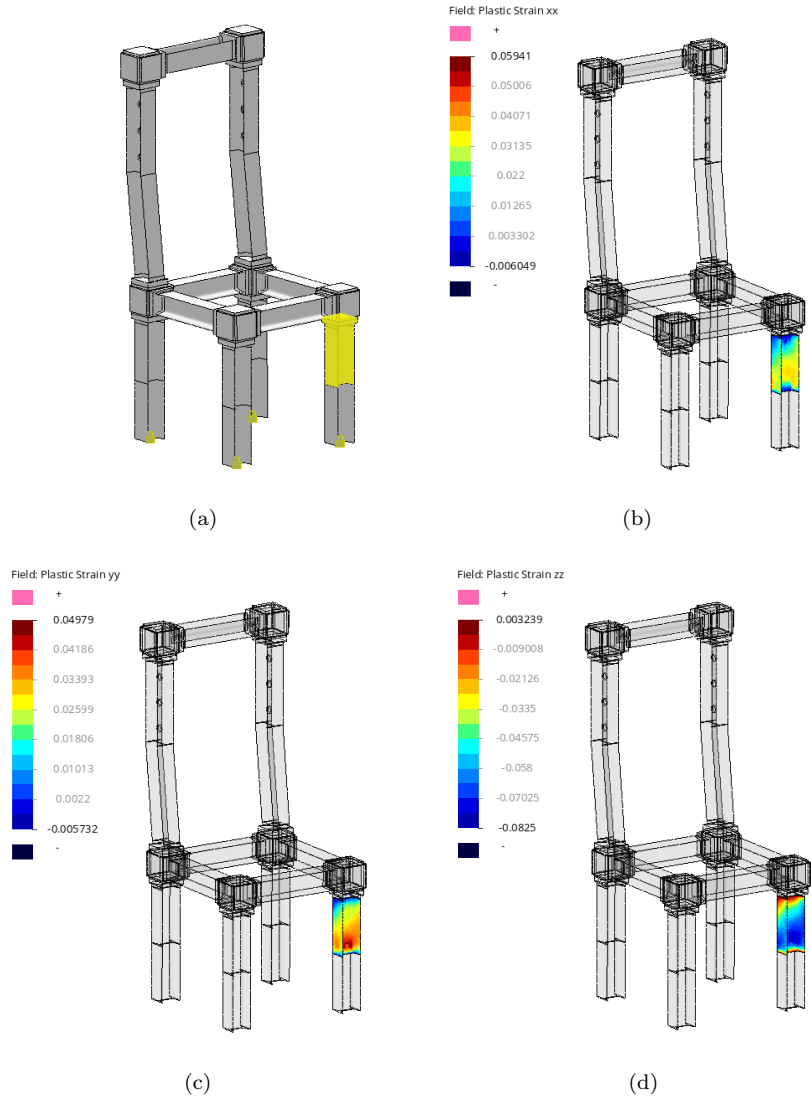
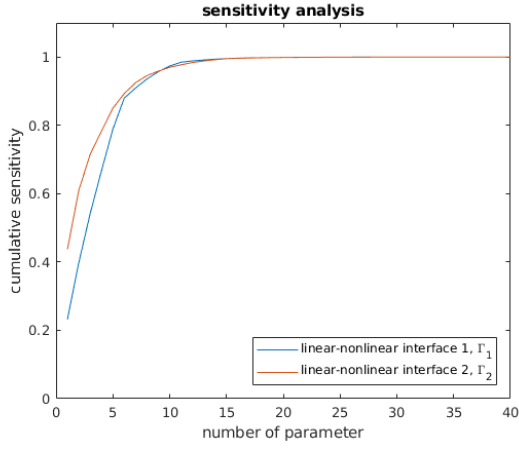
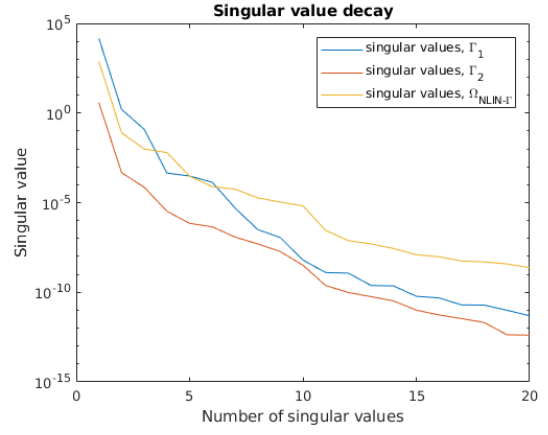


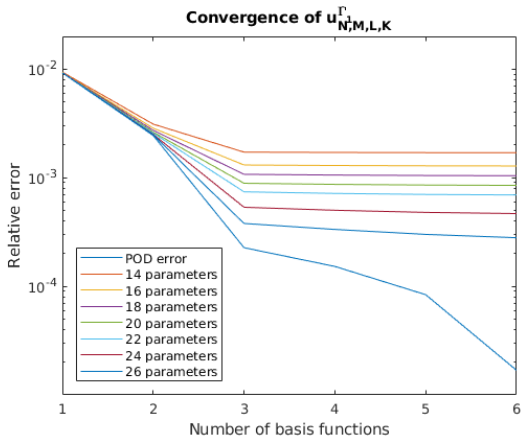
Figure 6: Chair model: (a) model visualization - the component in yellow is treated as a plastic model, the remaining components are linear elastic; (b)-(d) example of results (plastic strain ϵ_{xx} , ϵ_{yy} , and ϵ_{zz}) at $\mu_{\text{NLIN},1} = 30$ MPa, $\mu_{\text{NLIN},2} = 5 \times 10^7$ N/m³, $\mu_{\text{NLIN},3} = 200$ GPa, $\mu_{\text{NLIN},4} = 0.28$, and $\mu_{\text{LIN},3i-2} = 5 \times 10^7$ N/m³, $\mu_{\text{LIN},3i-1} = 200$ GPa, $\mu_{\text{LIN},3i} = 0.28$ for $i = 1, \dots, 12$.



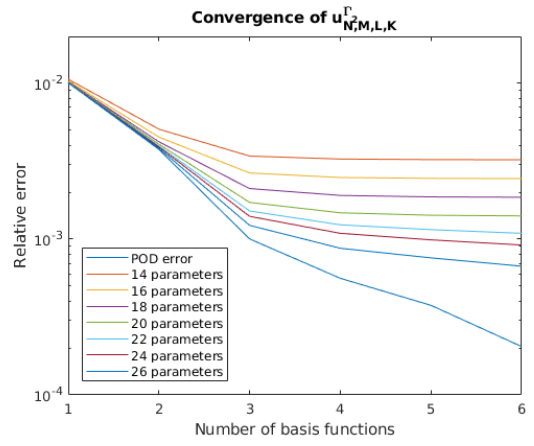
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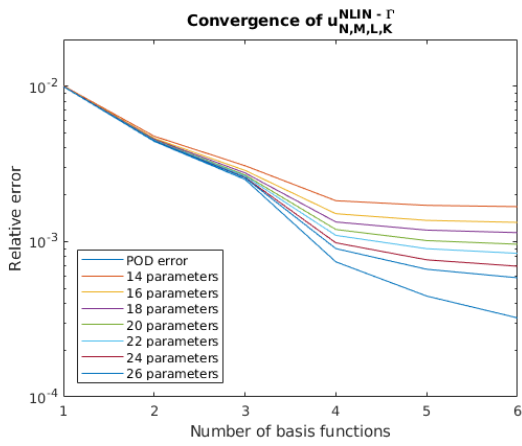
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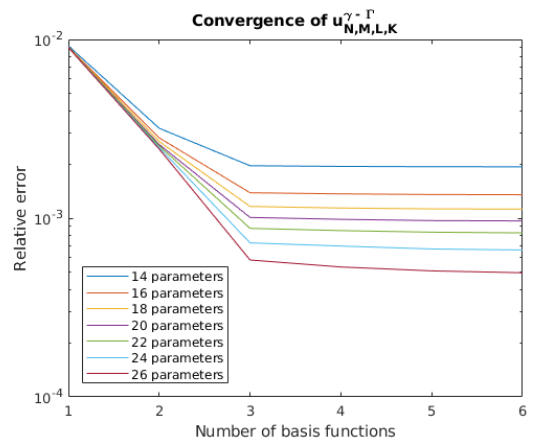
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Figure 7: Chair model: (a) sensitivity analysis; (b) singular value decay; (c)-(f) convergence result of approximation errors, as well as POD errors, as defined in (42) and (43).

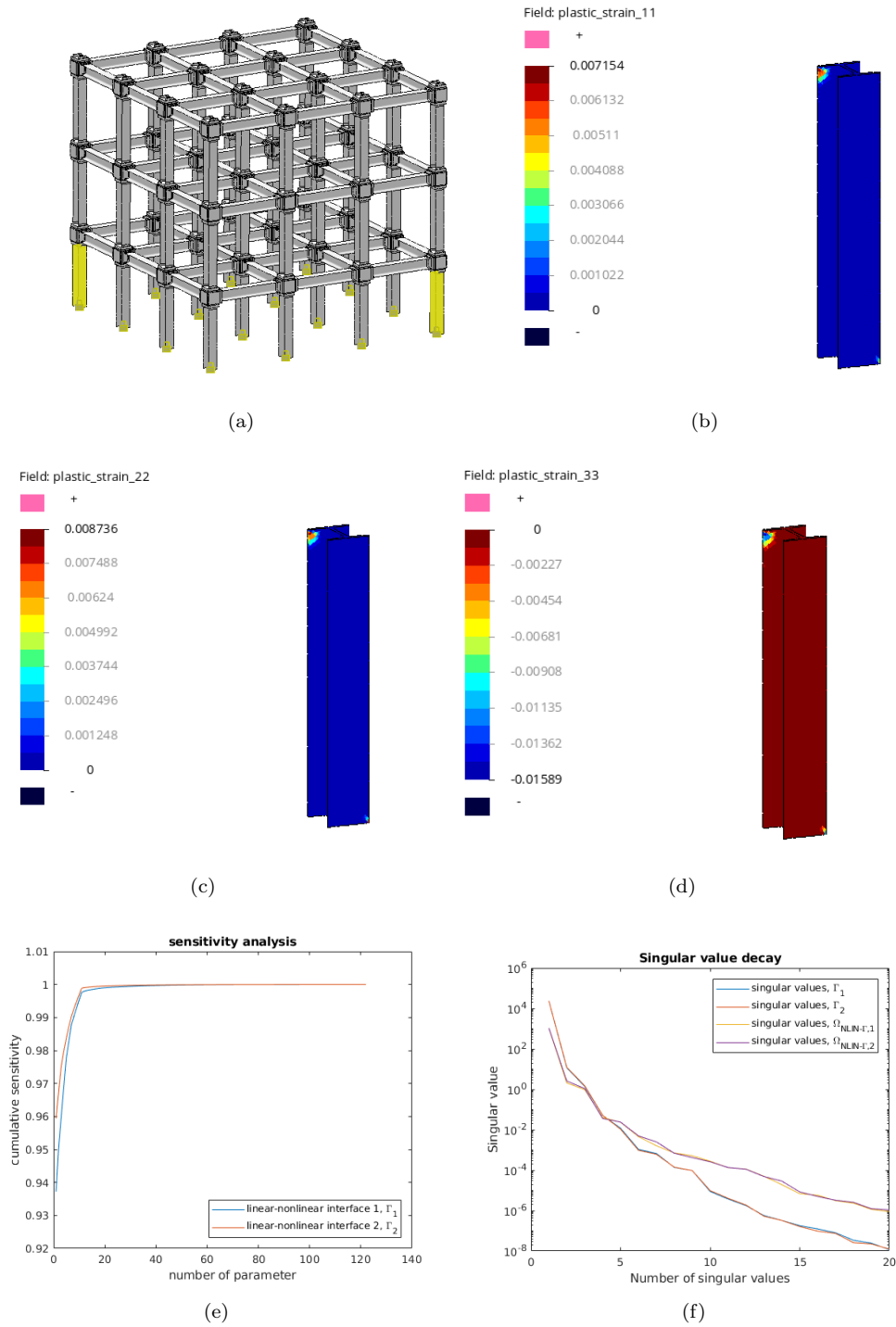
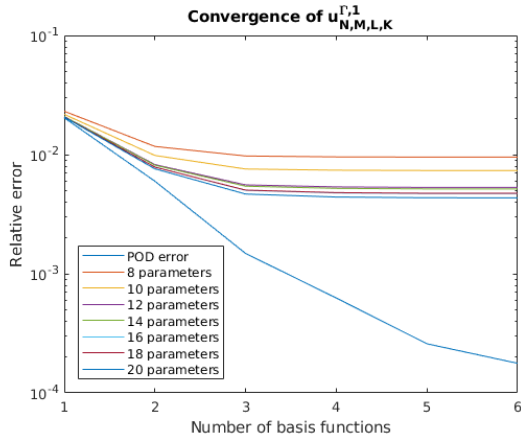
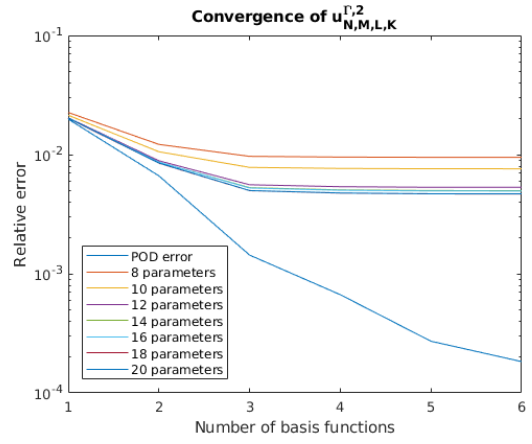


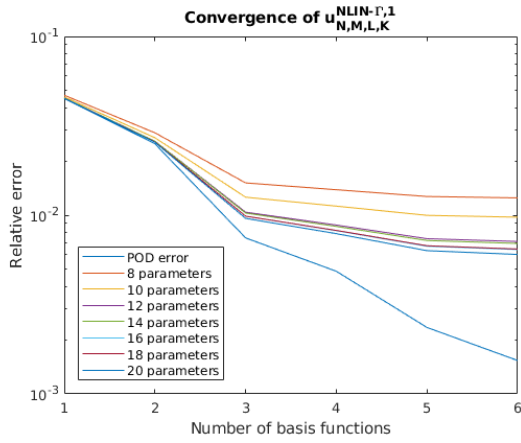
Figure 8: Structural building: (a) model visualization - the two components in yellow are nonlinear components, the one on the left is component 1 and the one on the right is component 2; (b)-(d) example of results (plastic strain ϵ_{xx} , ϵ_{yy} , and ϵ_{zz}) of nonlinear component 1 at $\mu_{NLIN,2i-1} = 6 \times 10^3$ MPa, $\mu_{NLIN,2i} = 8 \times 10^8$ N/m³, $i = 1, 2$, and $\mu_{LIN,i} = 8 \times 10^5$ N/m³, $i = 1, \dots, 118$; (e) sensitivity analysis; (f) singular value decay.



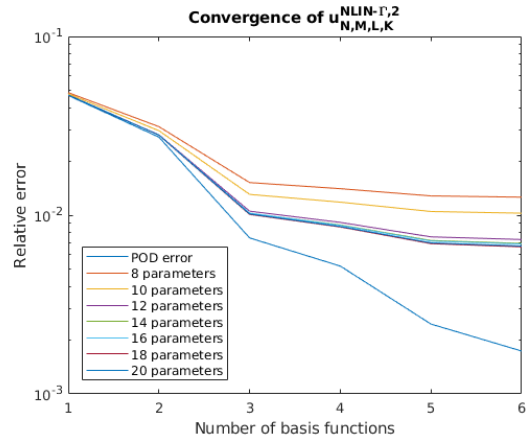
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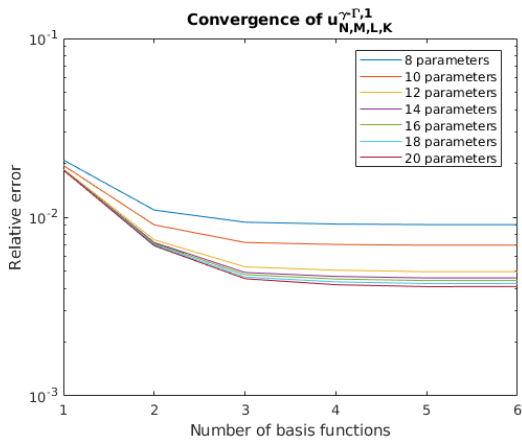
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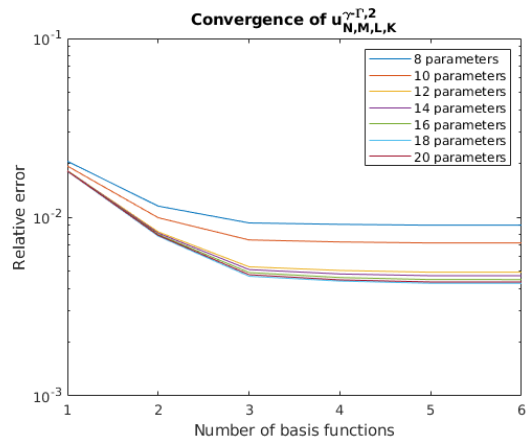
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(d)



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Figure 9: Structural building: (a) sensitivity analysis; (b) singular value decay; (c)-(f) convergence result of approximation errors, as well as POD errors, as defined in (42) and (43).