

Algorithm 1 SLMM for solving stochastic contact problems

1: Discretize and generate the stochastic finite element equation (8)

2: **while** $t_{t,k} > t_t$ **do**

3: Initialize random samples $\lambda_{k,0}(\hat{\theta}) = \{\lambda_{k,0}(\theta^{(i)})\}_{i=1}^{n_s} \in \mathbb{R}^{n_s}$

4: **while** $t_{l,j} > t_l$ **do**

5: Compute $d_{k,j}$ by solving Eq. (17)

6: Orthogonalize $\tilde{d}_{k,j} \perp \{\tilde{d}_i\}_{i=1}^{k-1}$ by using Eq. (20) and normalize $\|\tilde{d}_{k,j}\| = 1$

7: Compute $\lambda_{k,j}(\hat{\theta}) \in \mathbb{R}^{n_s}$ via Eq. (22)

8: Compute the iterative error $t_{l,j}$

9: $j \leftarrow j + 1$

10: **end while**

11: Update the stochastic solution $\tilde{u}_k(\theta) = \tilde{u}_{k-1}(\theta) + \lambda_k(\theta)\tilde{d}_k$

12: Update the deterministic matrix $\tilde{D} = [\tilde{D}, \tilde{d}_k] \in \mathbb{R}^{(n+n_s) \times k}$

13: Compute the iterative error $t_{t,k}$

14: $k \leftarrow k + 1$

15: **end while**

16: Solve the semi-reduced order stochastic finite element equation (31)

Stochastic Problems In Mechanics

R Barnett



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