

KU LEUVEN



Confluences Mathématiques

21 November 2024, Paris, France

A practical introduction to Physics-Informed Neural Networks (PINNs)



Damien Bonnet-Eymard



The project leading to this application has received funding from the European Union's Horizon 2020 research and innovation program under the Marie Skłodowska-Curie grant agreement No 955393.



**RELIABLE &
ROBUST
DESIGN**

About me



Damien Bonnet-Eymard

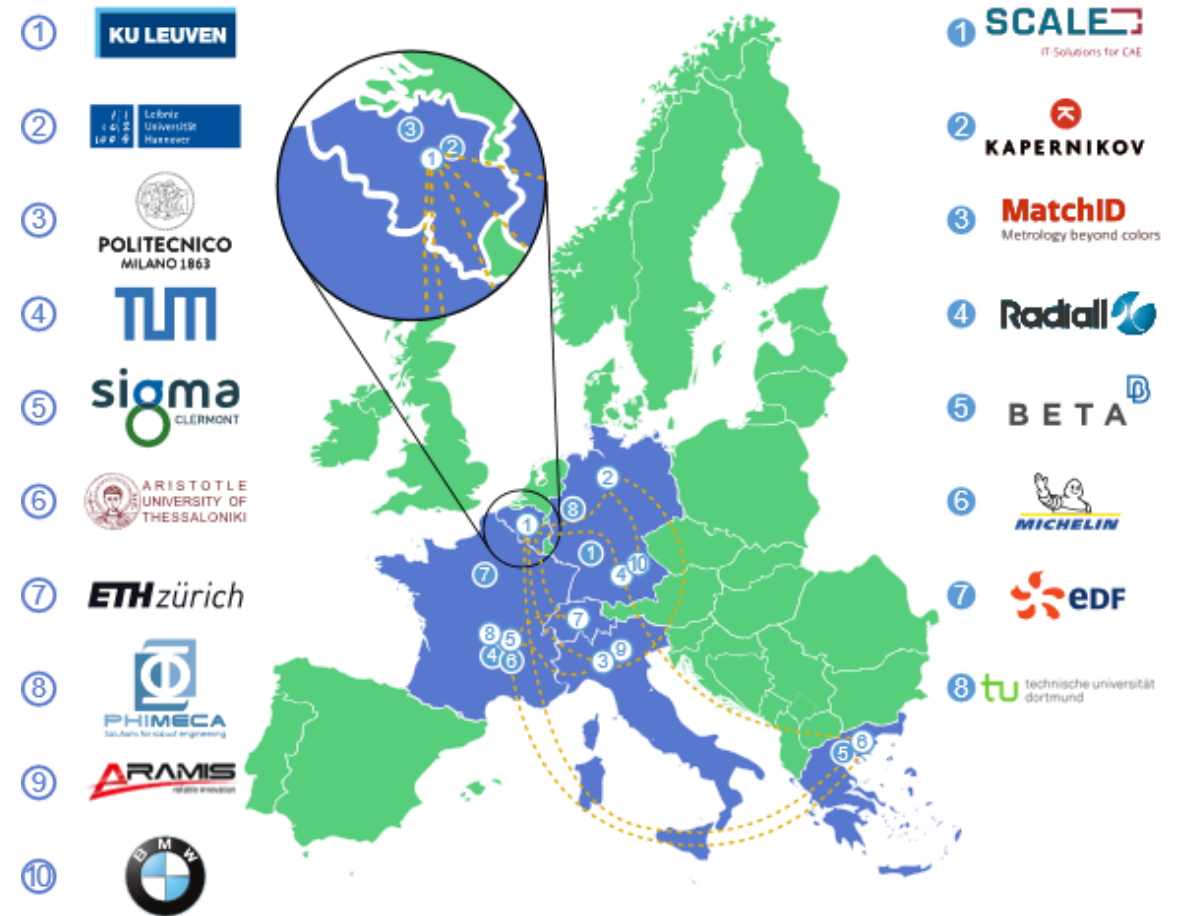
PhD student @ KU Leuven
ESR @Greydient

damien.bonnet-eynard@kuleuven.be

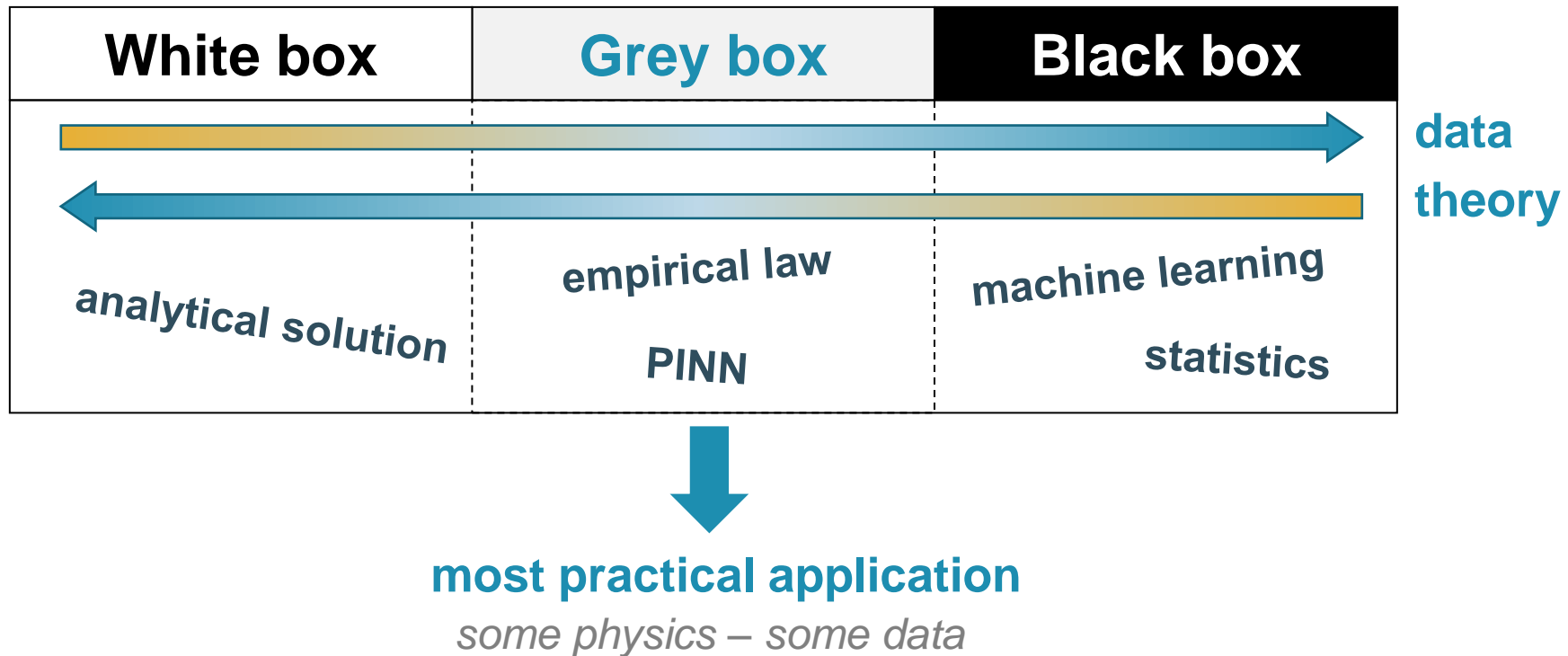
*Physics-Informed neural networks for
continuum mechanics applications*



*Marie Curie ITN project founded
by the European commission*



Greydient project : developing the grey-box methodology



- I. Introduction to Physics-Informed Neural Networks**
- II. Improving the convergence of PINN**
- III. PINN for inverse quantification of material parameters**
- IV. PINN to propagate uncertainty**

I. Introduction to Physics-Informed Neural Networks

II. Improving the convergence of PINN

III. PINN for inverse quantification of material parameters

IV. PINN to propagate uncertainty

Brief history of Physics-Informed Neural Networks

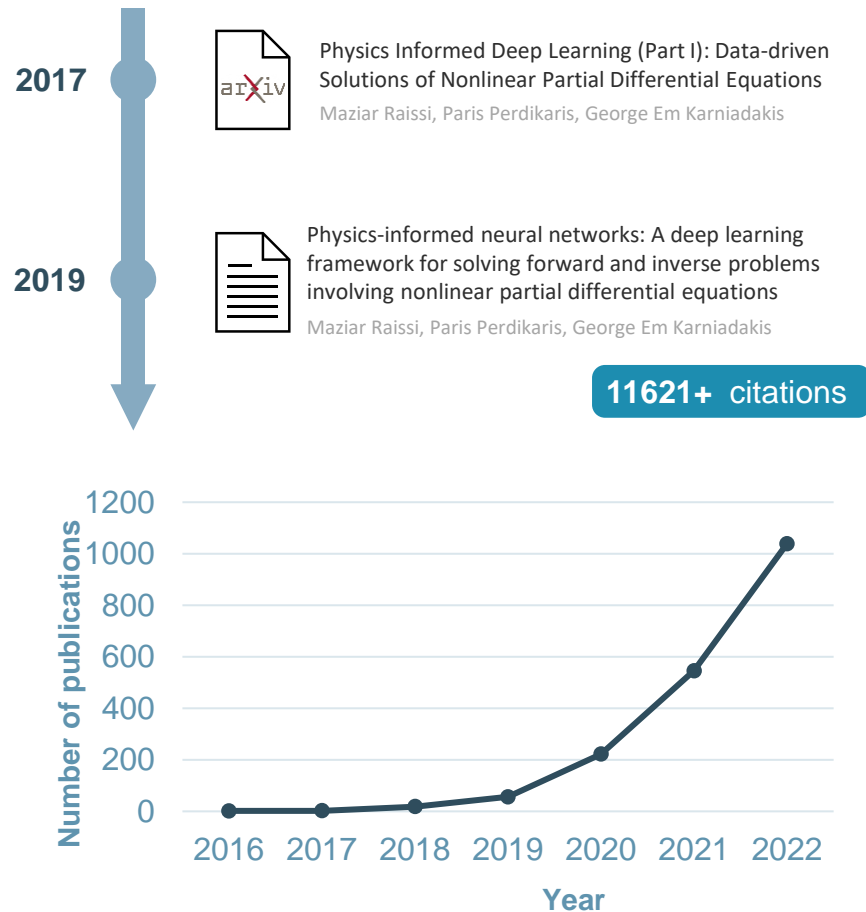


Fig.1 : Publication with title/abstract containing “Physics-Informed Neural Networks” on Dimensions (www.dimensions.ai)

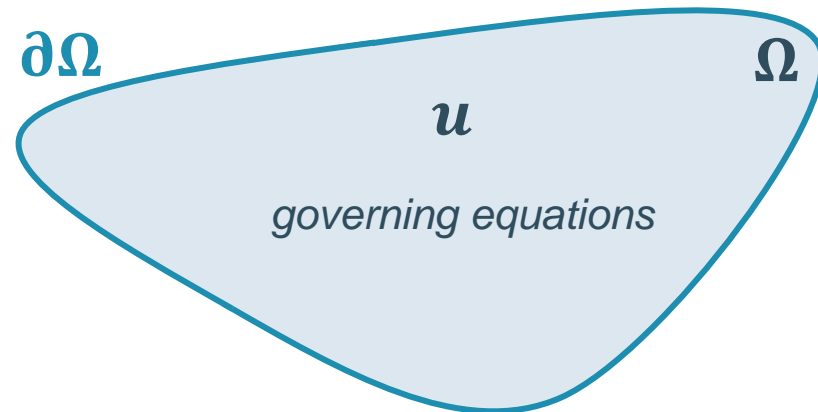
Why PINNs are so popular ?

- good at extrapolation/inverse problem
- benefits from late AI research
- easily applicable to any topic

⚠ *Convergence issues*

Motivation: solving a boundary value problem

Boundary Value Problem (BVP):



$$\text{BC} : \partial\Omega : f_{BC}(u) = 0$$

$$\text{IC} : u(t = 0) = u_0$$

Theory :

If well posed : *(BC well defined)*

➔ Existence and uniqueness of u^1

The Ritz (Galerkin) method :

Discretization for numerical resolution

➔ Finite Element Method

➔ Physics-Informed Neural Networks

[1] « Picard–Lindelöf Theorem ». 2022. In *Wikipedia*.

Comparing PINN and FEM : choosing the trial function space

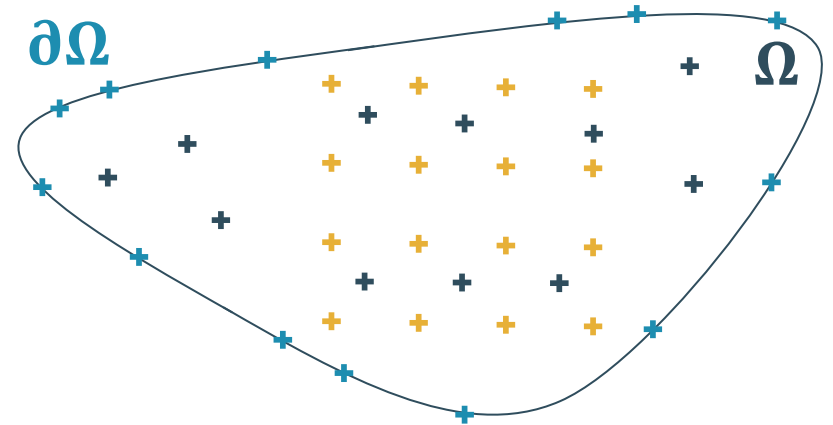
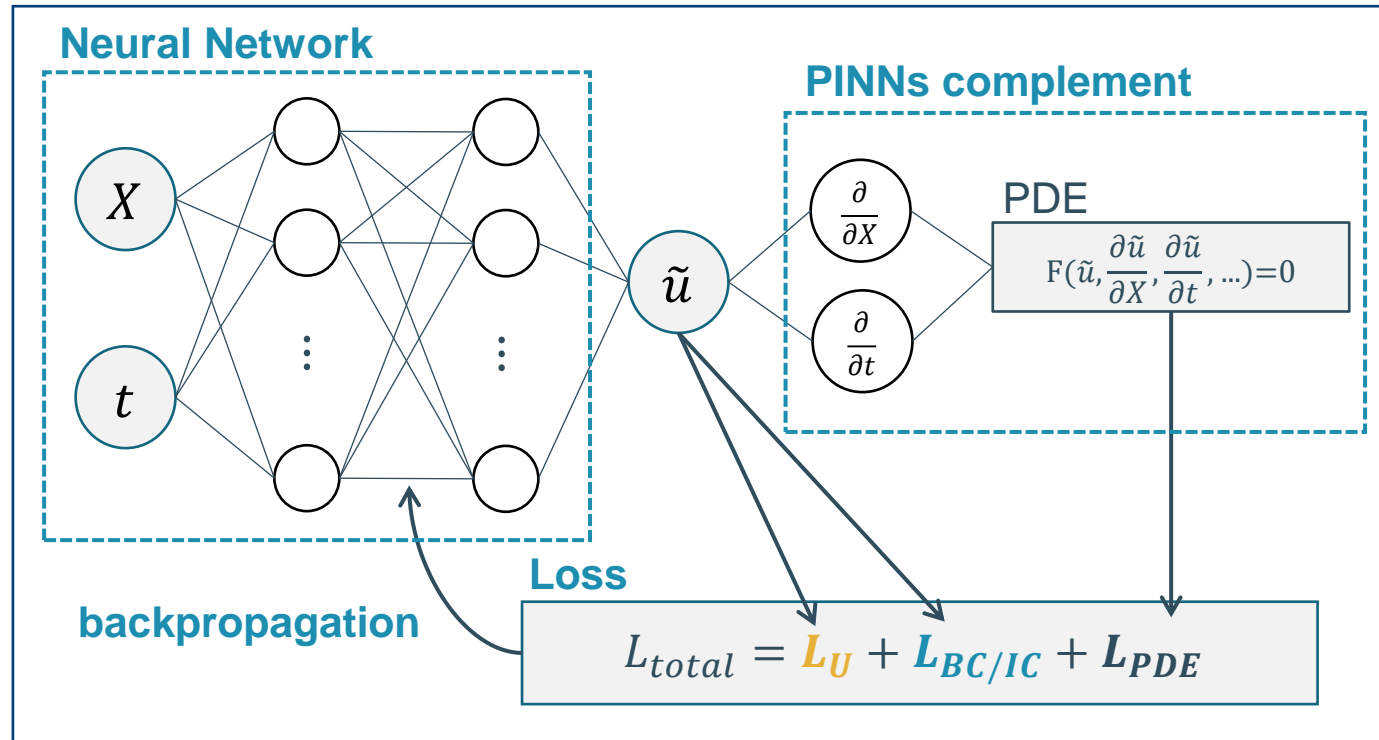
	Finite Element Method	Physics-Informed Neural Network
Discretization	Mesh	Neural network architecture
Trial/basis function	Piece-wise polynomials	Artificial neural network
Parameters	Mesh nodal values	Network weight and biases
Resolution	Matrix inversion	Stochastic optimization
Hyper-parameter	Mesh (geometry, element)	Network, optimizer, implementation
Pros/Cons	Solution*	Unique
	Boundary conditions	All are needed (inversible matrix)
	Incorporating measurement	Can be expensive (need iterative updating)
		Non-unique (optimization and generalization error)
		Can be missing
		Seamless during training (adding a residual loss term)



Hyper-parameter are crucial for the convergence

*of a well-posed problem for a given mesh/network

PINNs for a boundary value problem



+ *PDE evaluation* : $L_{PDE} = \sum_{X \in \Omega} \left\| F(\tilde{u}, \frac{\partial \tilde{u}}{\partial X}, \frac{\partial \tilde{u}}{\partial t}, \dots) \right\|$

+ *BC value* : $L_{BC/IC} = \sum_{X \in \partial\Omega} \|N(X) - u_{BC}(X)\|$

+ *Ground truth data* : $L_U = \sum_{X \in \Omega} \|N(X) - u\|$

$\frac{\partial}{\partial t}$ $\frac{\partial}{\partial X}$ \rightarrow performed using **Automatic Differentiation**
Applying chain rule throw the network

PINNs for a boundary value problem

Loss

$$L_{total} = L_U + L_{BC/IC} + L_{PDE}$$

Imposing boundary condition :

SOFT

Adding a loss term :

$$L_{BC/IC} = \sum_{X \in \partial\Omega} \|N(X) - u_{BC}(X)\|$$

↑
penalize non-respect of boundary conditions

HARD

Applying a mask function on the output :

$$u = F_{mask}[N(X)]$$

↑
directly enforce boundary conditions

PINNs for a boundary value problem

Loss

$$L_{total} = L_U + \cancel{L_{BC/IC}} + L_{PDE}$$

Imposing boundary condition :

SOFT

Adding a loss term :

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directly enforce boundary conditions

Hard BC example :

$$u_{x=0} = u_{x=1} = 0$$

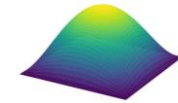
$$u_{y=0} = u_{y=1} = \cos(2\pi x)$$

NN output



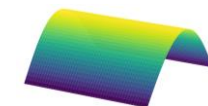
×

Mask function

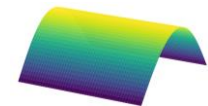
= 0 on $\partial\Omega_{BC}$
≠ 0 elsewhere

+

BC function

= U_{BC} on $\partial\Omega_{BC}$ 

=

BC compliant
output

PINNs for a boundary value problem

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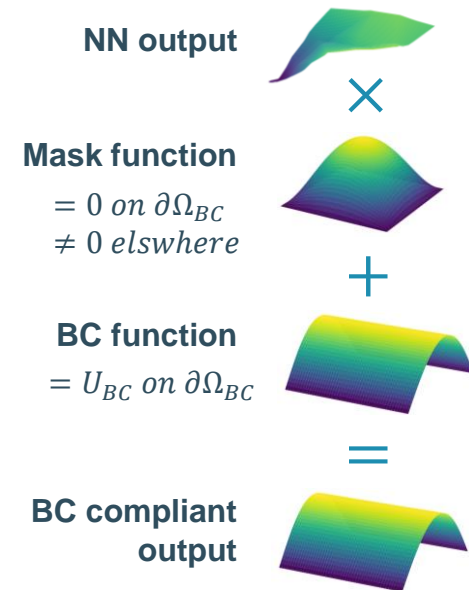
↑
directly enforce boundary conditions

Relaxed constraint	Exact imposition
General and seamless to implement	Specific to every problem (generalization possible)
Multi-term optimization (make convergence harder)	Better convergence

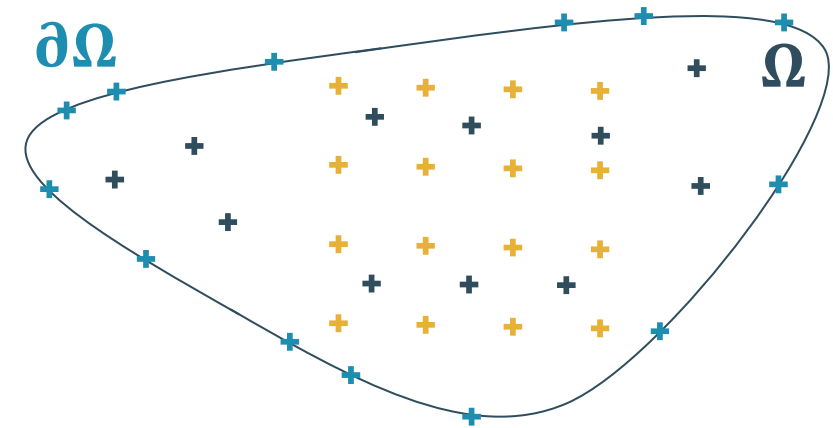
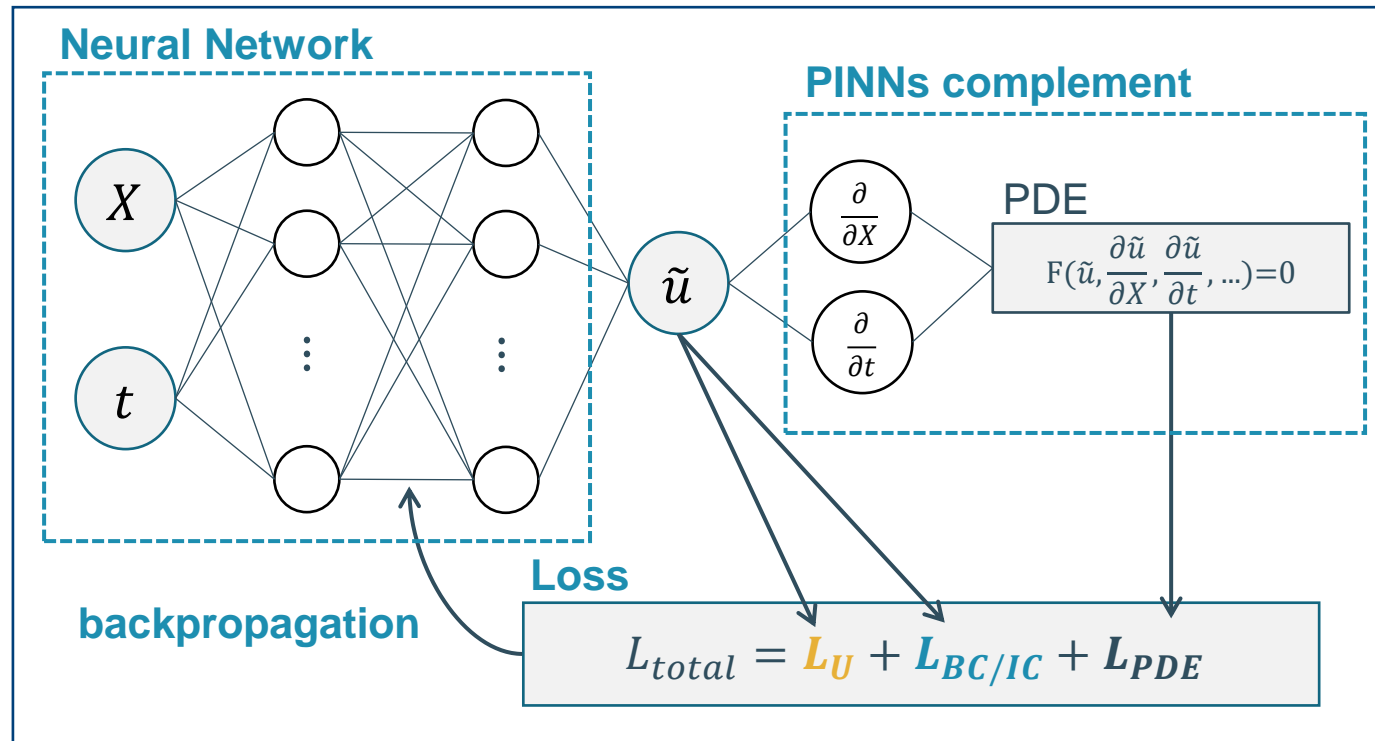
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$$u_{y=0} = u_{y=1} = \cos(2\pi x)$$



PINNs for a boundary value problem



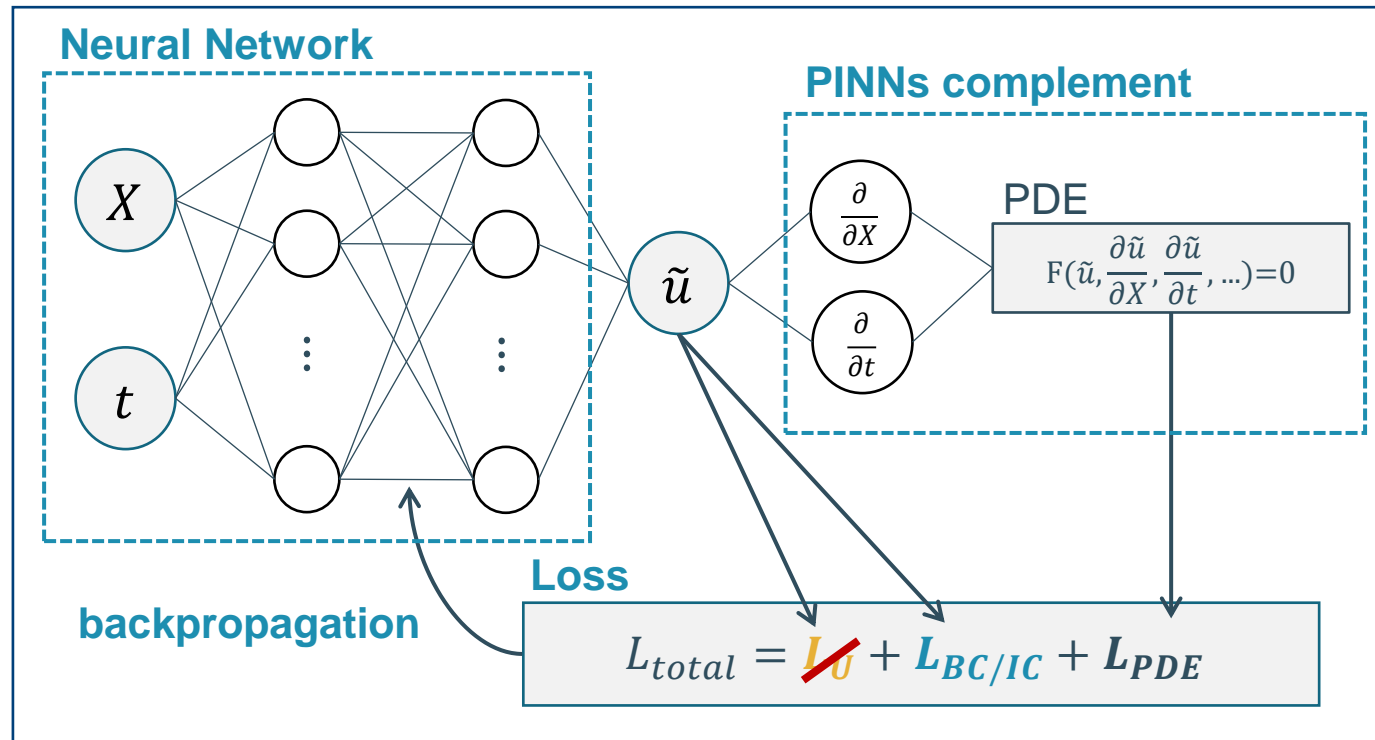
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+ *Ground truth data* : $L_U = \sum_{X \in \Omega} \|N(X) - u\|$

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Applying chain rule throw the network

PINNs for a boundary value problem



$$L_{PDE} = \sum_{X \in \Omega} \left\| F(\tilde{u}, \frac{\partial \tilde{u}}{\partial X}, \frac{\partial \tilde{u}}{\partial t}, \dots) \right\|$$

$$L_{BC/IC} = \sum_{X \in \partial \Omega} \|N(X) - u_{BC}(X)\|$$

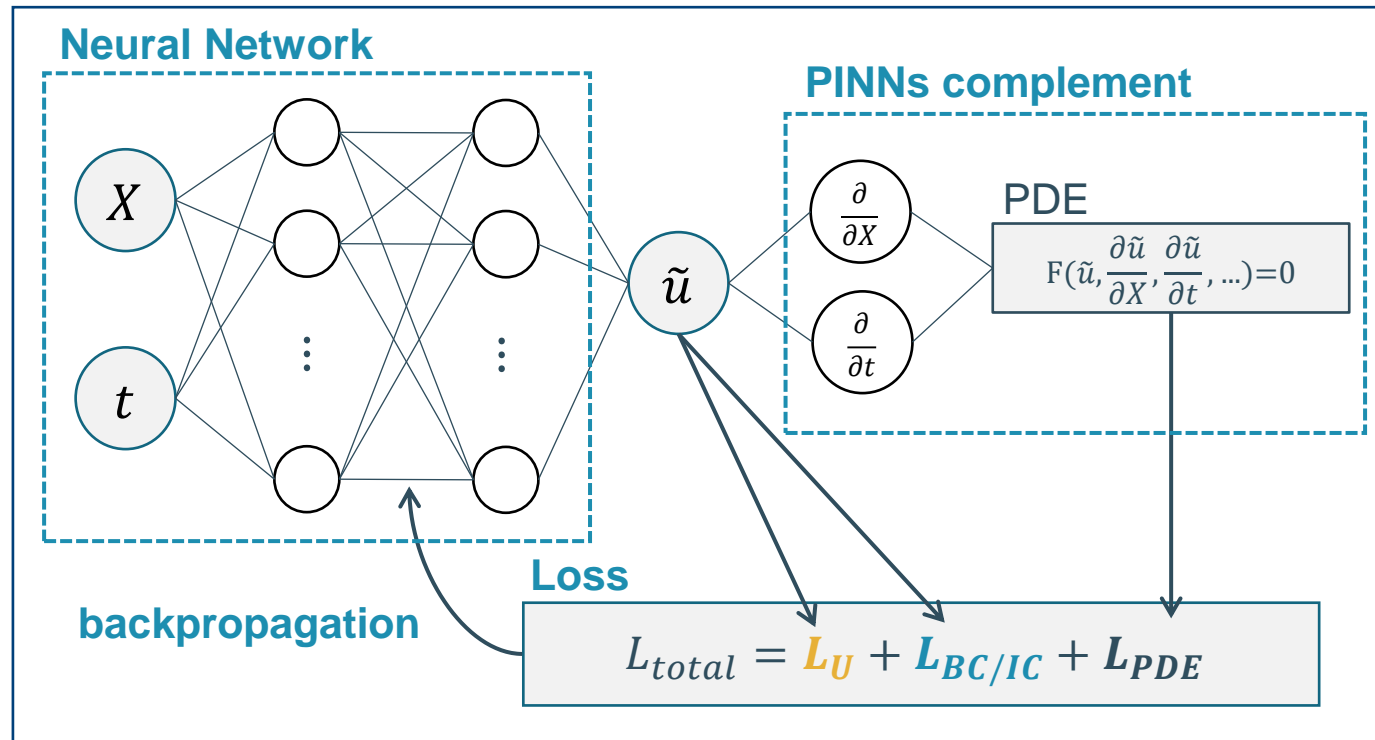
~~$$L_U = \sum_{X \in \Omega} \|N(X) - u\|$$~~

Forward problem :

➡ *no need for labeled data*

$\frac{\partial}{\partial t}$ $\frac{\partial}{\partial X}$ ➡ performed using **Automatic Differentiation**
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PINNs for a boundary value problem



$$L_{PDE} = \sum_{X \in \Omega} \left\| F(\tilde{u}, \frac{\partial \tilde{u}}{\partial X}, \frac{\partial \tilde{u}}{\partial t}, \dots) \right\|$$

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$$L_U = \sum_{X \in \Omega} \|N(X) - u\|$$

Forward problem :

➡ *no need for labeled data*

Inverse problem :

Determining PDE parameters

$$F_{p_i}(\tilde{u}, \frac{\partial \tilde{u}}{\partial X}, \frac{\partial \tilde{u}}{\partial t}, \dots)$$

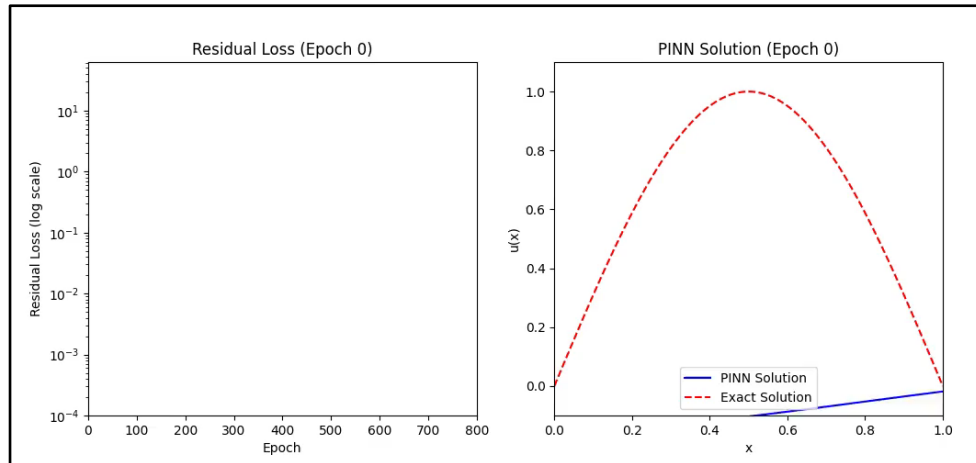
p_i : model parameters

$\frac{\partial}{\partial t}$ $\frac{\partial}{\partial X}$ ➡ performed using **Automatic Differentiation**
Applying chain rule throw the network

PINN to solve 1D Poisson equation

$$\begin{cases} -\frac{\partial^2 u}{\partial x^2} = \pi^2 \sin(\pi x), & x \in [0,1] \\ u(0) = u(1) = 0 \end{cases}$$

Exact solution : $u(x) = \sin(\pi x)$



PyTorch

```
import torch
import torch.nn as nn
import torch.optim as optim

class PINN(nn.Module):
    def __init__(self):
        super().__init__()
        self.net = nn.Sequential(
            nn.Linear(1, 20), nn.Tanh(),
            nn.Linear(20, 20), nn.Tanh(),
            nn.Linear(20, 1)
        )

    def forward(self, x):
        return self.net(x)

def poisson_residual(x, model):
    u = model(x)
    u_x = torch.autograd.grad(u, x, torch.ones_like(u), create_graph=True)[0]
    u_xx = torch.autograd.grad(u_x, x, torch.ones_like(u_x), create_graph=True)[0]
    f = torch.pi**2*torch.sin(torch.pi * x)
    return (-u_xx - f).pow(2).mean() # Residual loss

def boundary_loss(model):
    return model(torch.tensor([[0.0]]))**2 + model(torch.tensor([[1.0]]))**2 # Enforce u(0)=u(1)=0

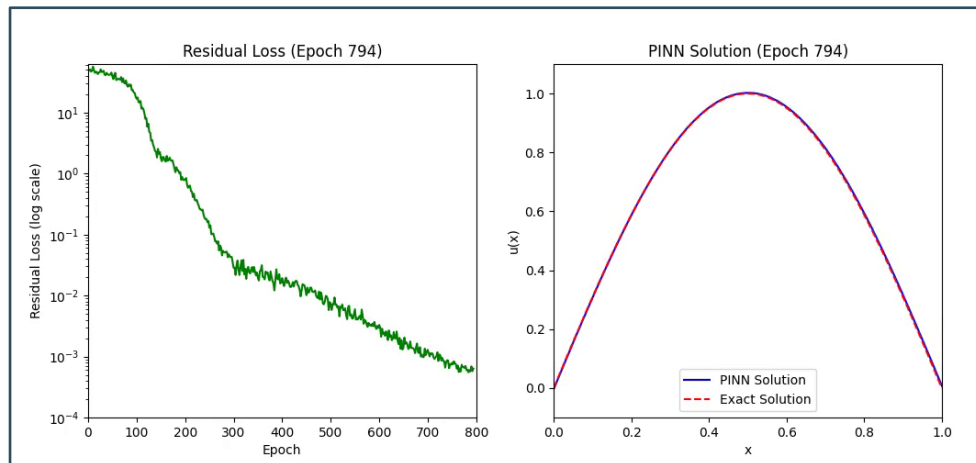
# Initialize model and optimizer
model = PINN()
optimizer = optim.Adam(model.parameters(), lr=0.001)

# Training loop
for epoch in range(1000):
    x = torch.rand(100, 1, requires_grad=True)
    loss = poisson_residual(x, model) + boundary_loss(model)
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
    if epoch % 100 == 0:
        print(f"Epoch {epoch}, Loss: {loss.item()}")
```


PINN to solve 1D Poisson equation

$$\begin{cases} -\frac{\partial^2 u}{\partial x^2} = \pi^2 \sin(\pi x), & x \in [0,1] \\ u(0) = u(1) = 0 \end{cases}$$

Exact solution : $u(x) = \sin(\pi x)$



DeepXDE

```
import deepxde as dde
import torch

def pde(x, y):
    dy_xx = dde.grad.hessian(y, x)
    return -dy_xx - np.pi ** 2 * torch.sin(np.pi * x)

def boundary(x, on_boundary):
    return on_boundary

def func(x):
    return np.sin(np.pi * x)

geom = dde.geometry.Interval(-1, 1)
bc = dde.icbc.DirichletBC(geom, func, boundary)
data = dde.data.PDE(geom, pde, bc, 16, 2, solution=func, num_test=100)

layer_size = [1] + [50] * 3 + [1]
activation = "tanh"
initializer = "Glorot uniform"
net = dde.nn.FNN(layer_size, activation, initializer)

model = dde.Model(data, net)
model.compile("adam", lr=0.001, metrics=["l2 relative error"])

losshistory, train_state = model.train(iterations=10000)
```

PINN software



Python

- *DeepXDE*¹
- *SciANN*
- *NeuroDiffEq*
- *IDRLnet*
- ...



Julia

- *NeuralPDE.jl*



Nvidia

- *Modulus*



DeepXDE

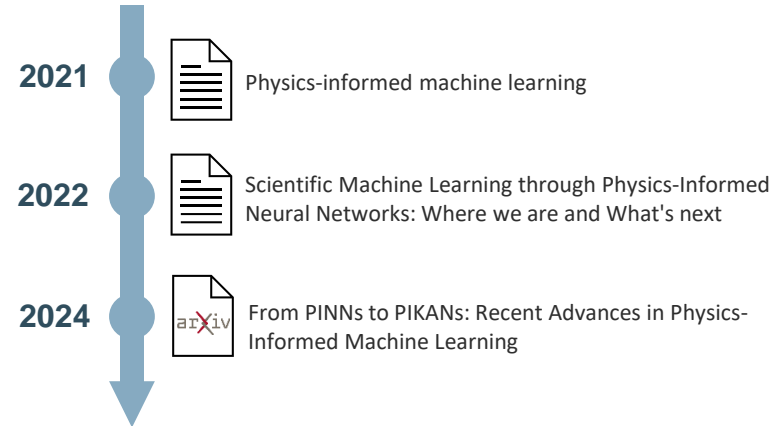
A library for scientific machine learning and physics-informed learning

- Multi-backend : Tensorflow, Pytorch, JAX...
- Simplified implementation, lot of features
- Very active community, latest research implemented
- Well documented with a lot of examples

[1] Lu, Lu, Xuhui Meng, Zhiping Mao, et George E. Karniadakis. 2021. « DeepXDE: A deep learning library for solving differential equations ». *SIAM Review* 63 (1): 208-28. <https://doi.org/10.1137/19M1274067>

Literature review of PINN

Review papers



Github repository



[bitzhangcy/Neural-PDE-Solver](https://github.com/bit Zhangcy/Neural-PDE-Solver)

1000+ papers by category

- **Application papers**
Mechanics, Chemistry, Robotics, ...
- **Network architecture**
*Convolution, Graph Network, **Separable-PINN**, KAN...*
- **New implementation**
*Variational form, **Mixed PINN**...*
- **Extension**
Uncertainty Quantification...
- **Improving training**
Sampling strategy, Fourier features, Loss balance...

 **Convergence issues**

[1] Karniadakis, George Em, Ioannis G. Kevrekidis, Lu Lu, Paris Perdikaris, Sifan Wang, and Liu Yang. "Physics-Informed Machine Learning." *Nature Reviews Physics* 3, no. 6 (June 2021): 422–40. <https://doi.org/10.1038/s42254-021-00314-5>.

[2] Cuomo, Salvatore, Vincenzo Schiano di Cola, Fabio Giampaolo, Gianluigi Rozza, Maziar Raissi, and Francesco Piccialli. "Scientific Machine Learning through Physics-Informed Neural Networks: Where We Are and What's Next." *arXiv*, June 7, 2022. <https://doi.org/10.48550/arXiv.2201.05624>

[3] Toscano, Juan Diego, Vivek Oommen, Alan John Varghese, Zongren Zou, Nazanin Ahmadi Daryakenari, Chenxi Wu, and George Em Karniadakis. "From PINNs to PIKANs: Recent Advances in Physics-Informed Machine Learning." *arXiv*, October 22, 2024. <https://doi.org/10.48550/arXiv.2410.13228>.

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Techniques from the literature



An Expert's Guide to Training Physics-informed Neural Networks

Sifan Wang, Shyam Sankaran, Hanwen Wang, Paris Perdikaris

- Non-dimensionalization
- Fourier features
- Causal/curriculum training
- Loss weighting strategies

Problem implementation

- Maximizing hard constraints
- Mixed-PINN formulation

Network architecture

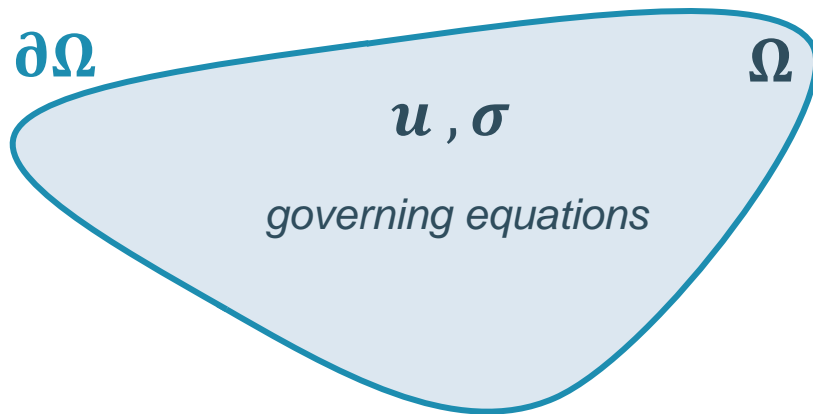
- **Separable PINN**
- **Kolmogorov-Arnold Network**

Optimization algorithm

- Adam + LBFGS
- Adaptive sampling

PINNs framework for continuum mechanics

Boundary Value Problem (BVP):



Boundary conditions :

$$\partial\Omega_u : u = u_{BC} \quad \text{in displacement}$$

$$\partial\Omega_f : \sigma \cdot \vec{n} = \vec{F}_{BC} \quad \text{in stress}$$

Fields :

u displacement

ε strain tensor

σ stress tensor



Which output for the network ?

Equations :

$$\varepsilon_{ij} = \frac{1}{2} (u_{i,j} + u_{j,i}) \quad \text{small deformation}$$

$$\sigma_{ij} = f(\varepsilon_{ij}) \quad \text{material law}$$

$$\sigma_{ij,j} + f_i = 0 \quad \text{momentum balance}$$

$$\Rightarrow L_{PDE} = \sum_{\tilde{\sigma} \in \Omega} \|\tilde{\sigma}_{ij,j} + f_i\|$$

PINNs framework for continuum mechanics

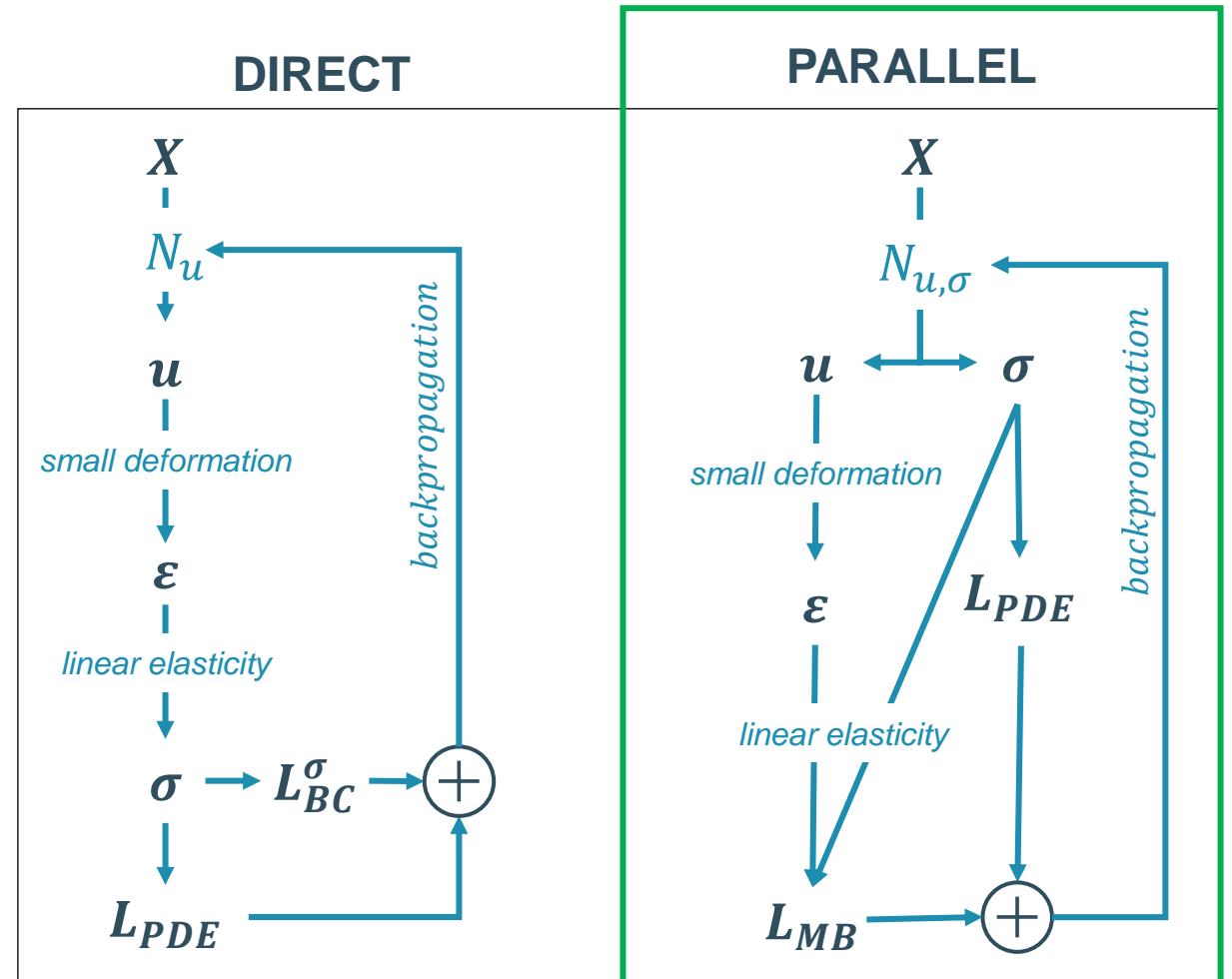
➔ Which output for the network? u ? σ ? *both*?

Goal : maximise the number of **hard constraint**

⚠ Hard boundary condition only on the output of a neural network

	DIRECT	PARALLEL
BC_u	Hard	Hard
BC_σ	Soft	Hard
Material law	Hard	Soft

+ limit the order of the derivatives



Techniques from the literature



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Introduction to Separable-PINN

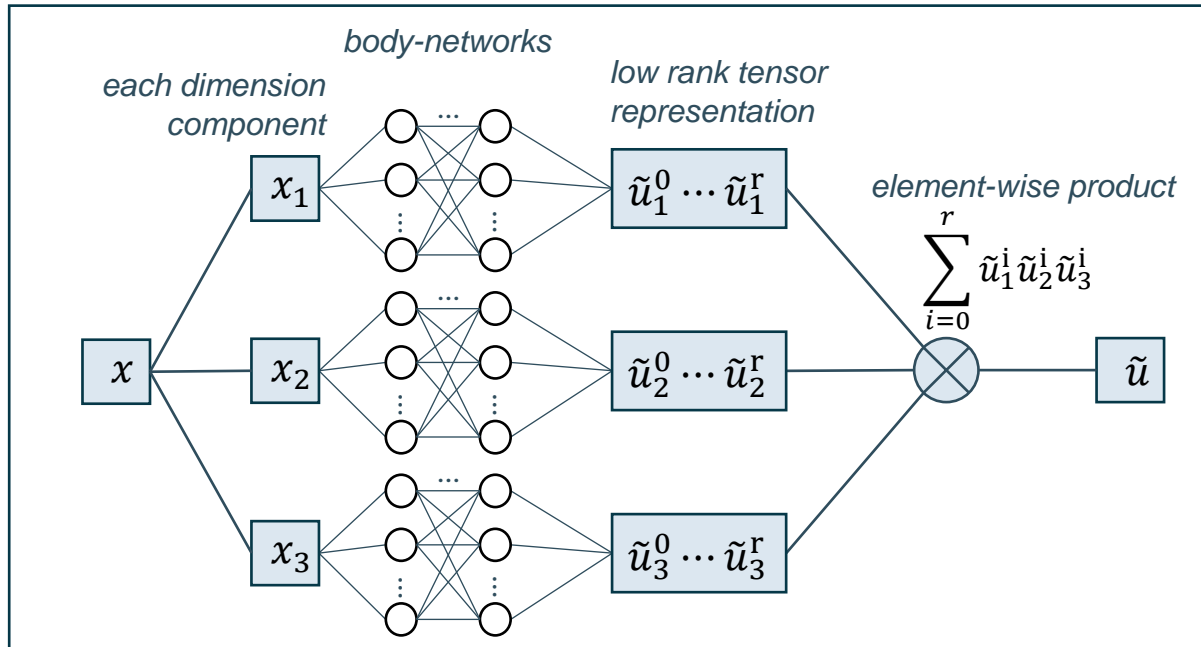


Fig. 1: SPINN architecture for a 3D problem

- A different network for each dimension
- Low-rank tensor approximation
- Expressive enough

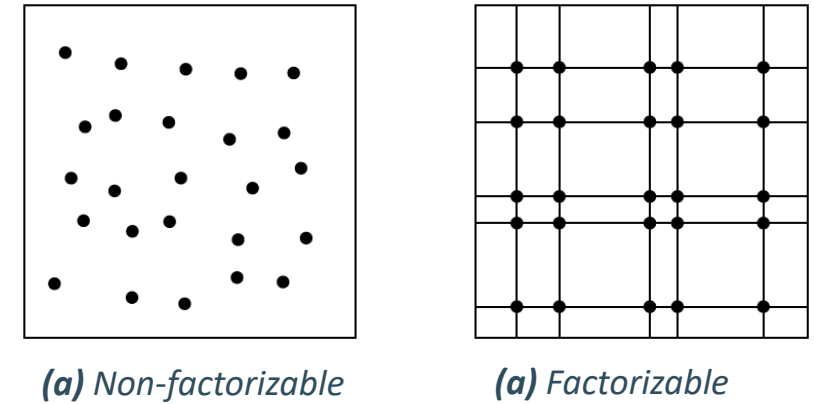


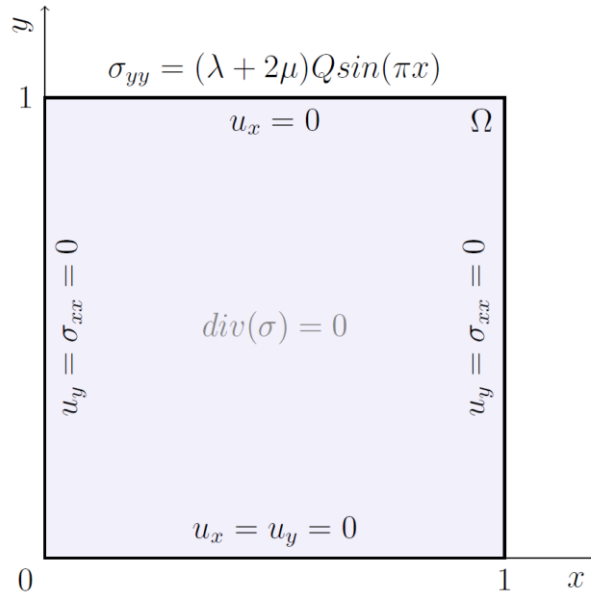
Fig. 2: Illustrative example of factorizable-coordinates constraint required for SPINN sampling

- Faster computation
- N^d points for the price of $N \times d$
- Bring limitations in the geometry

[1] Cho, Junwoo, Seungtae Nam, Hyunmo Yang, Seok-Bae Yun, Youngjoon Hong, et Eunbyung Park. 2023. « Separable Physics-Informed Neural Networks ». arXiv. <https://doi.org/10.48550/arXiv.2306.15969>.

PINN for continuum mechanics : example from literature¹

Domain and boundary condition :



Volumic forces :

$$\begin{aligned}
 f_x &= \lambda [4\pi^2 \cos(2\pi x) \sin(\pi y) - \pi \cos(\pi x) Q y^3] \\
 &\quad + \mu [9\pi^2 \cos(2\pi x) \sin(\pi y) - \pi \cos(\pi x) Q y^3] \\
 f_y &= \lambda [-3 \sin(\pi x) Q y^2 + 2\pi^2 \sin(2\pi x) \cos(\pi y)] \\
 &\quad + \mu [-6 \sin(\pi x) Q y^2 + 2\pi^2 \sin(2\pi x) \cos(\pi y) + \pi^2 \sin(\pi x) Q y^4 / 4].
 \end{aligned}$$

Exact solution :

$$\begin{aligned}
 u_x(x, y) &= \cos(2\pi x) \sin(\pi y), \\
 u_y(x, y) &= \sin(\pi x) Q y^4 / 4.
 \end{aligned}$$

Parameters :

$$\begin{aligned}
 \lambda &= 1 \\
 \mu &= 0,5
 \end{aligned}$$

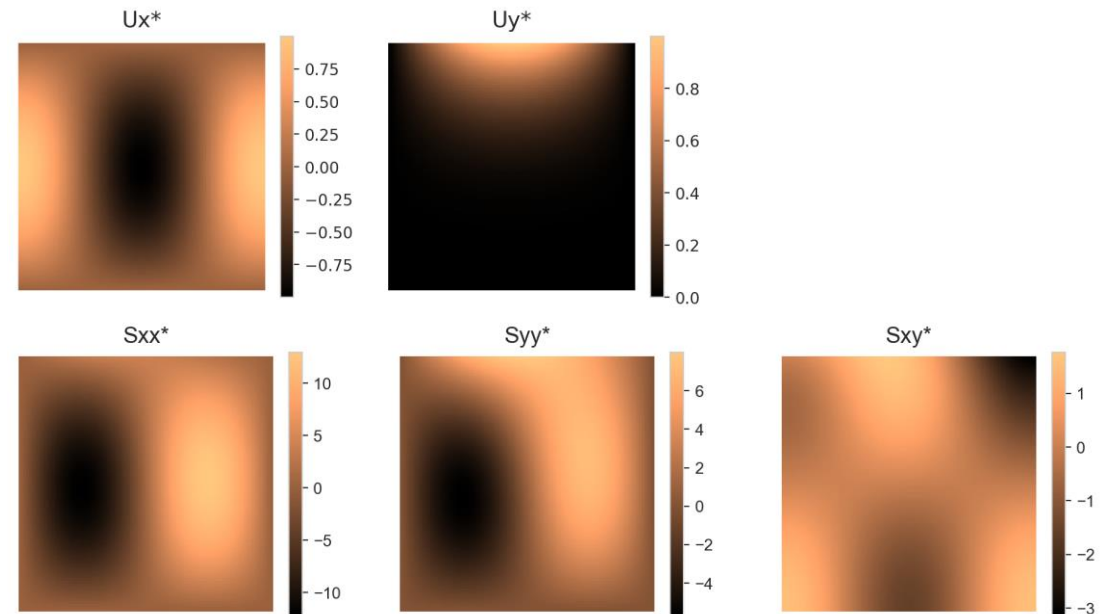


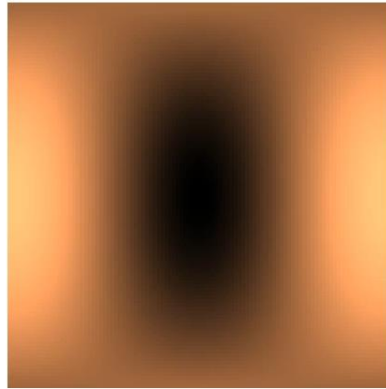
Fig. 2 : Exact displacement and stress solution of the problem

[1] Haghghat, Ehsan, Maziar Raissi, Adrian Moure, Hector Gomez, and Ruben Juanes. "A Deep Learning Framework for Solution and Discovery in Solid Mechanics." *ArXiv:2003.02751 [Cs, Stat]*, May 6, 2020.

PINN vs SPINN on a continuum mechanics example

Ux at time: 0s

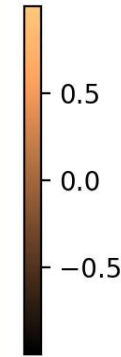
Exact



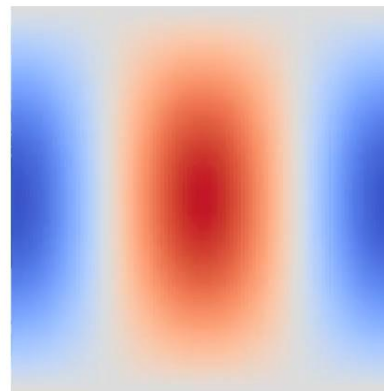
PINN



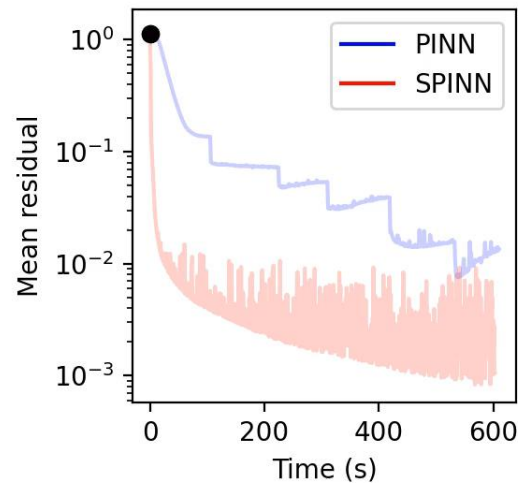
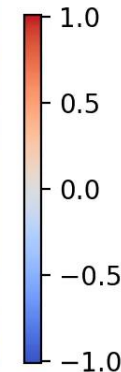
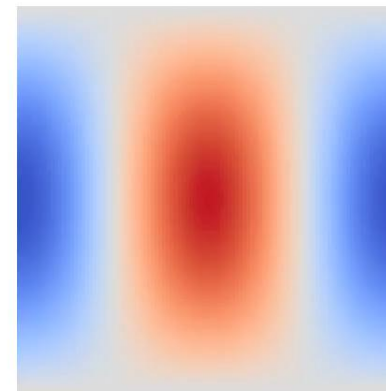
SPINN



Residual



Residual



SPINN outperforms in both speed and accuracy

Techniques from the literature



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Resources



Separable Physics-Informed Neural Networks for Robust Inverse Quantification in Solid Mechanics

Damien Bonnet-Eymard, Augustin Persoons, Matthias Faes, and David Moens

Presented at ISRERM 2024 conference - Available on ResearchGate

Code and results are available online :



www.github.com/bonneted/ISRERM2024

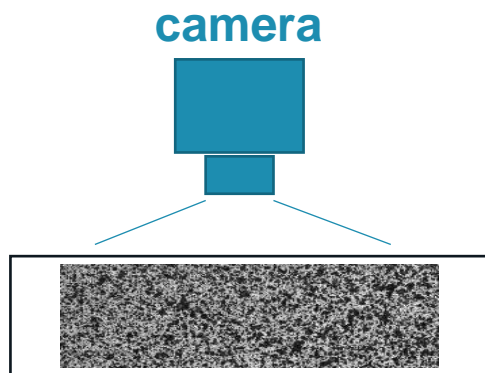


SPINN branch of DeepXDE

- [bonneted/deepxde at SPINN \(github.com\)](https://github.com/bonneted/deepxde)
- still under development

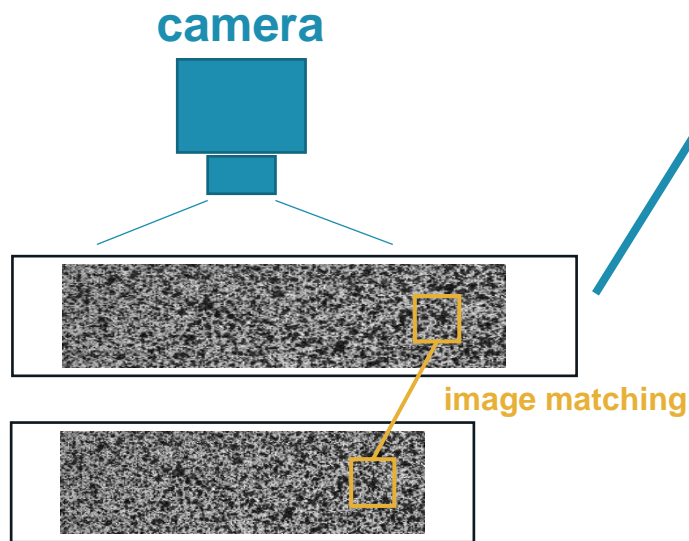
Inverse quantification from full field measurements

Digital Image Correlation

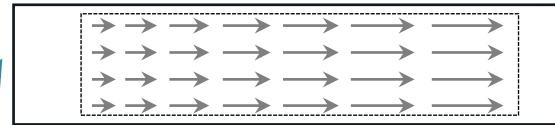


Inverse quantification from full field measurements

Digital Image Correlation



Full field measurement



Inverse quantification :


- *Virtual Field Method*
- *Finite Element Method Updating*
- ...



Can struggle on complex geometry or material behavior

Material properties

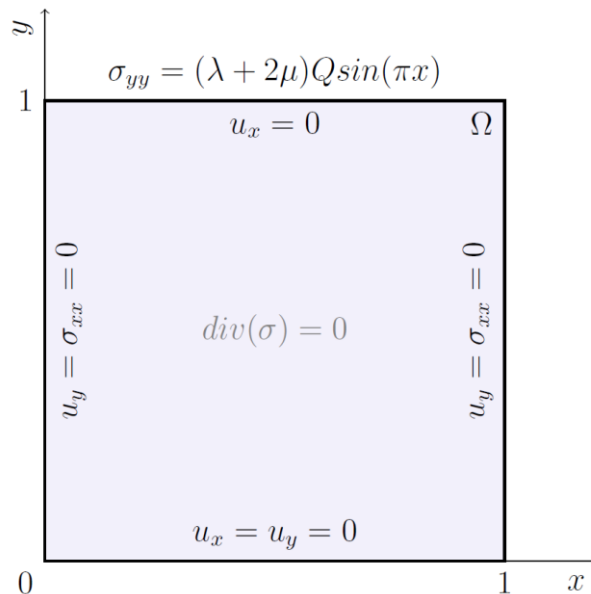




Use **Physics Informed Neural Networks** as an alternative inverse method

PINNs for continuum mechanics : case study from literature¹

Domain and boundary condition :



Volumic forces :

$$\begin{aligned}
 f_x &= \lambda [4\pi^2 \cos(2\pi x) \sin(\pi y) - \pi \cos(\pi x) Q y^3] \\
 &\quad + \mu [9\pi^2 \cos(2\pi x) \sin(\pi y) - \pi \cos(\pi x) Q y^3] \\
 f_y &= \lambda [-3 \sin(\pi x) Q y^2 + 2\pi^2 \sin(2\pi x) \cos(\pi y)] \\
 &\quad + \mu [-6 \sin(\pi x) Q y^2 + 2\pi^2 \sin(2\pi x) \cos(\pi y) + \pi^2 \sin(\pi x) Q y^4 / 4].
 \end{aligned}$$

Exact solution :

$$\begin{aligned}
 u_x(x, y) &= \cos(2\pi x) \sin(\pi y), \\
 u_y(x, y) &= \sin(\pi x) Q y^4 / 4.
 \end{aligned}$$

Parameters :

$$\begin{aligned}
 \lambda &= 1 \\
 \mu &= 0,5
 \end{aligned}$$

Find elasticity parameters

+ measurements
ground truth displacement

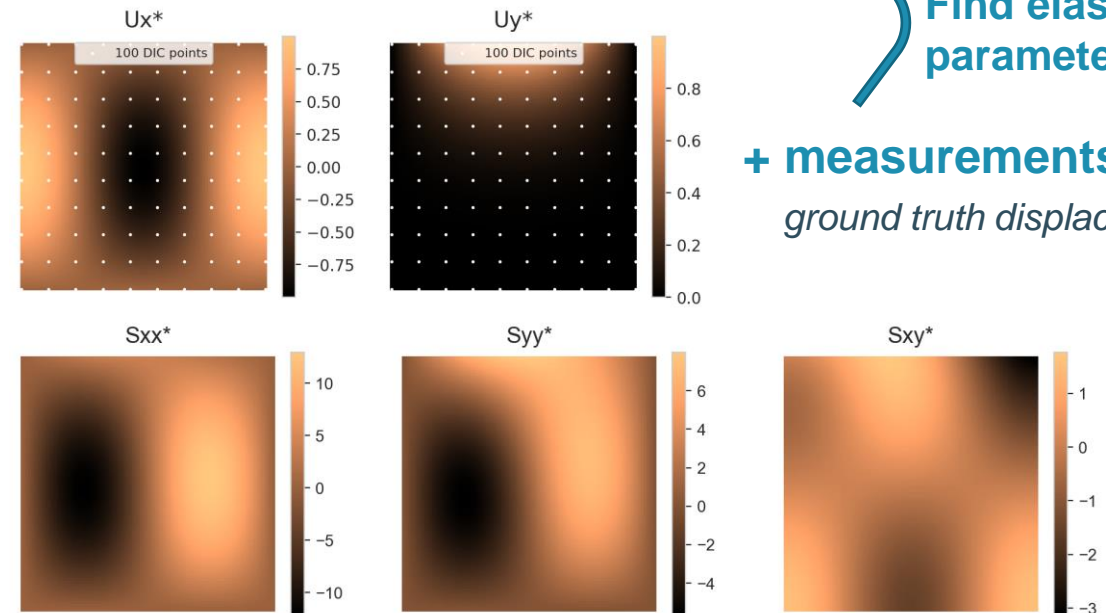
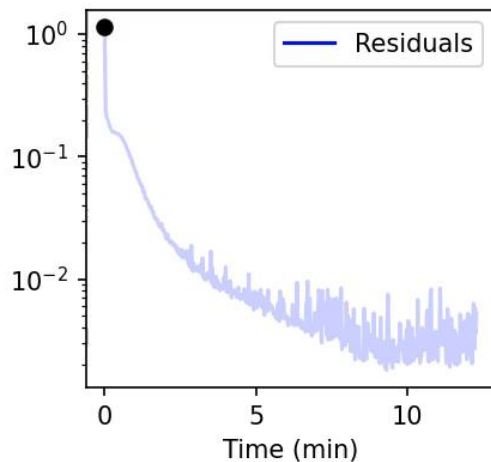
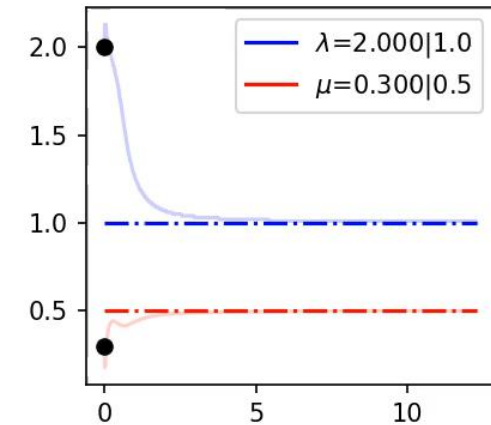


Fig. 2 : Exact displacement and stress solution of the problem

[1] Haghghat, Ehsan, Maziar Raissi, Adrian Moure, Hector Gomez, and Ruben Juanes. "A Deep Learning Framework for Solution and Discovery in Solid Mechanics." *ArXiv:2003.02751 [Cs, Stat]*, May 6, 2020.

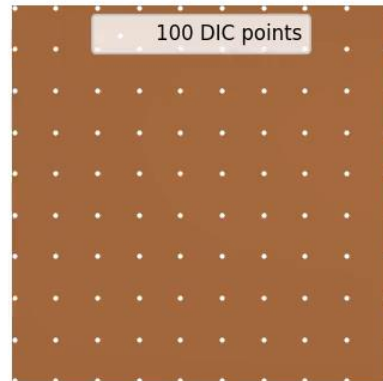
Inverse quantification of elasticity parameters : SPINN

SPINN:

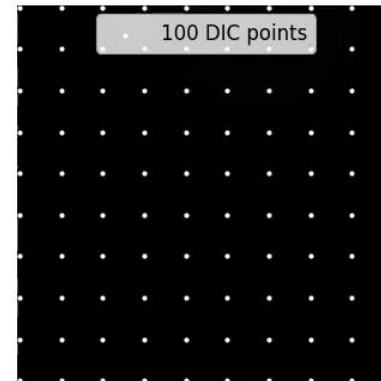


time: 0min

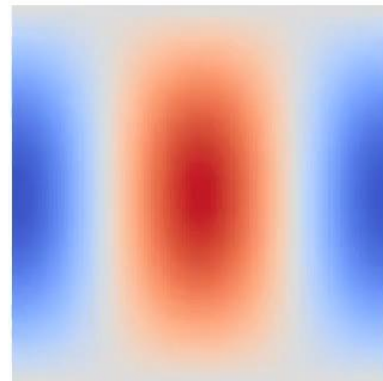
Ux



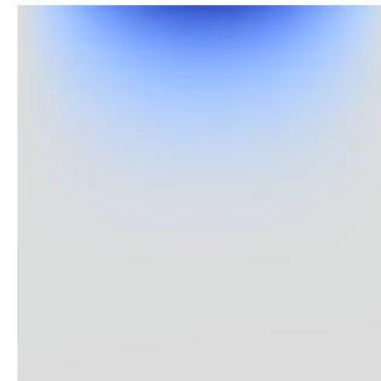
Uy



Residual

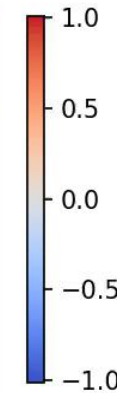


Residual

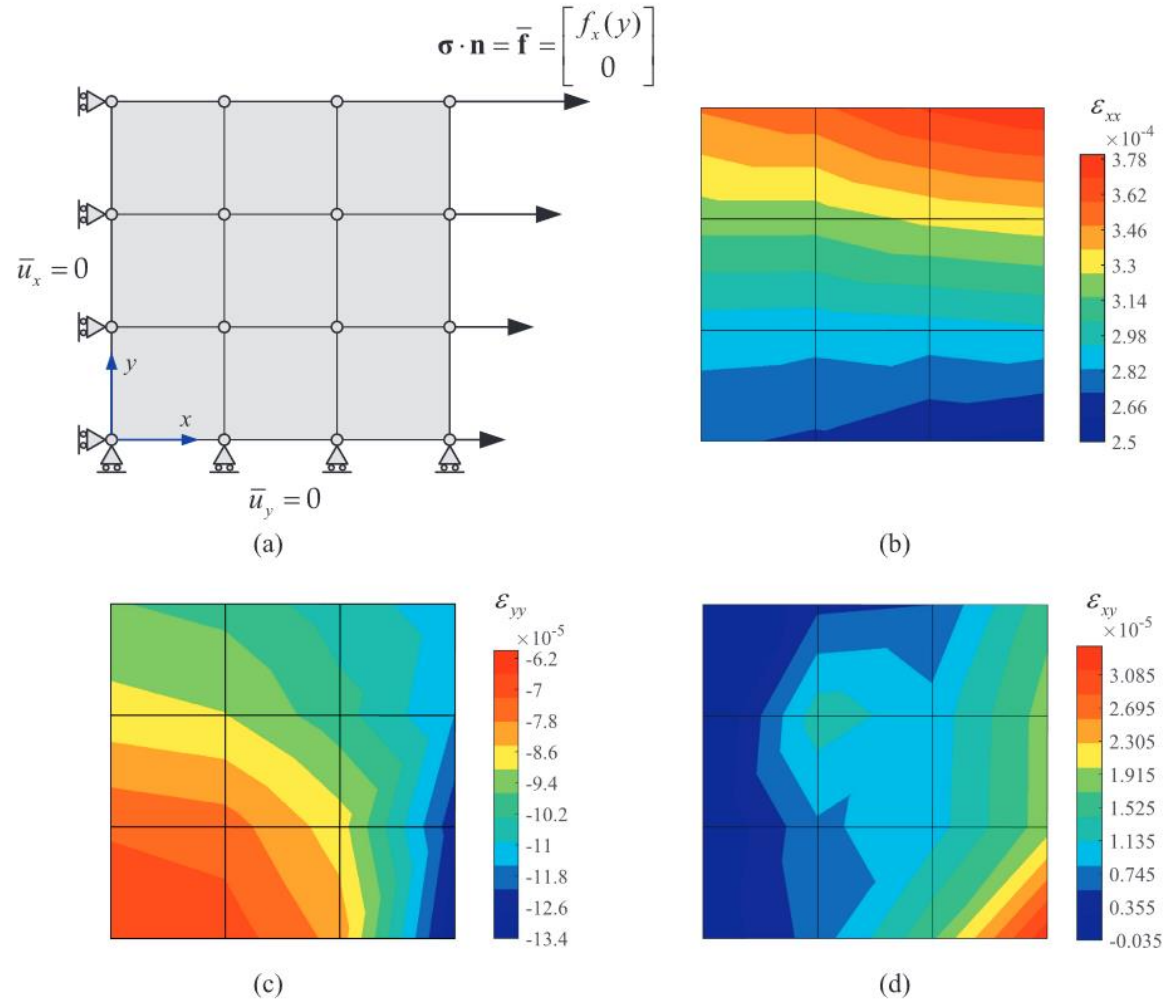


Converge directly in a few minutes

More realistic example ?



Inverse quantification benchmark from the literature¹



16 simulated measurements

Using FEM as the reference

Strain corrupted with noise

1 με gaussian noise (≈ 10% of std.)

	E (GPa)	ν	E - Error(%)	ν - Error(%)
Reference	210.00	0.3000		
FEMU	203.90	0.2706	2.90	9.789
CEGM	204.55	0.2728	2.59	9.058
EGM	195.10	0.2356	7.09	21.436
VFM	205.14	0.2753	2.31	8.207

➔ **Compare with SPINN**

[1] Martins, J.M.P., António Andrade-Campos, et Sandrine Thuillier. 2018. « Comparison of inverse identification strategies for constitutive mechanical models using full-field measurements ». *International Journal of Mechanical Sciences* 145 (septembre): 330-45.

I. Introduction to Physics-Informed Neural Networks

II. Improving the convergence of PINN

III. PINN for inverse quantification of material parameters

IV. PINN to propagate uncertainty

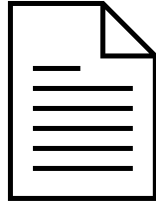
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Resources



Physics-Informed Neural Networks to propagate random field properties of composite materials

D. Bonnet-Eymard, A. Persoons, P. Gavallas, M. GR Faes, G. Stefanou, D. Moens

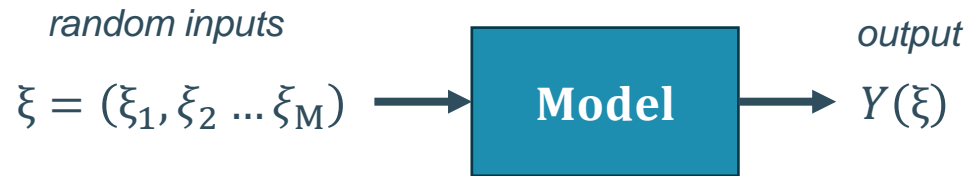
Presented at USD 2024 conference - Available on ResearchGate

Code and results are available online :



www.github.com/bonneted/USD2024

Polynomial Chaos Expansion (PC)



Resolution (determining y_α) :

- sampling
- y_α determined using least squares, least angle...

$$Y(\xi) \approx \sum_{\alpha \in \mathcal{A}} y_\alpha \Psi_\alpha(\xi)$$

$\mathcal{A} \subset \mathbb{N}^M$,
 multi-indices that define
 the truncation

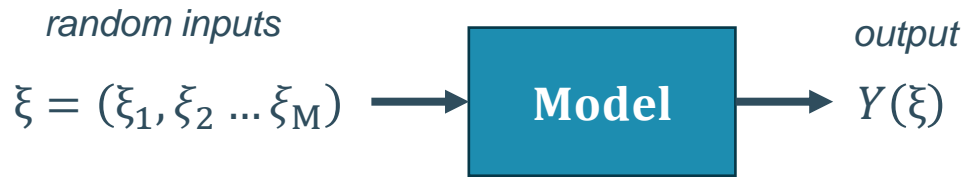
multivariate polynomials of
 the random inputs

PCE coefficients to be found

Space dependent output : $Y(\xi, x)$?

- discretization of the output (PCA...)
- Spatially dependant coefficients

Space dependent Polynomial Chaos Expansion



$$Y(\xi, \boldsymbol{x}) \approx \sum_{\alpha \in \mathcal{A}} y_{\alpha}(\boldsymbol{x}) \Psi_{\alpha}(\xi)$$

$\mathcal{A} \subset \mathbb{N}^M$,
 multi-indices that define the truncation

multivariate polynomials of the random inputs

Space dependent PCE coefficients to be found

Resolution (determining y_{α}) :

- sampling
- y_{α} determined using least squares, least angle...

Space dependent output : $Y(\xi, \boldsymbol{x})$?

- discretization of the output (PCA...)
- **Spatially dependant coefficients**

➤ Use a Neural Network as the approximator :

$$y_{\alpha}(\boldsymbol{x}) = NN(\boldsymbol{x}) \quad \rightarrow \quad \text{PINN-PC}$$

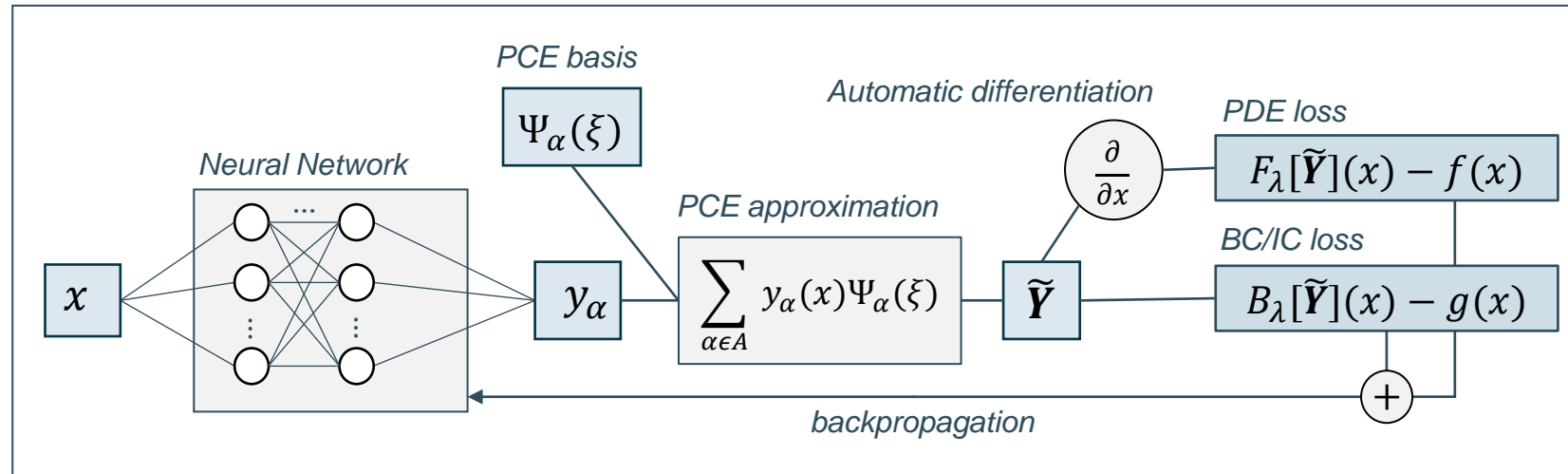
PINN-PC¹

Fig. 1 : Schematic representation of the PINN-PC framework.

Several coefficients to predict :

- grouping them by their polynomial degree
- using a separate neural network for each group

⚠ Increase the computational cost

by a factor $N =$ the number of samples

[1] Zhang, Dongkun, Lu Lu, Ling Guo, et George Em Karniadakis. « Quantifying Total Uncertainty in Physics-Informed Neural Networks for Solving Forward and Inverse Stochastic Problems ». *Journal of Computational Physics* 397 (15 novembre 2019): 108850. <https://doi.org/10.1016/j.jcp.2019.07.048>.

Poisson equation : reference solution

Problem setup :

Poisson equation

$$-\frac{d^2}{dx^2}u = f(x; \omega), \quad x \in [-1, 1] \text{ and } \omega \in \Omega,$$

$$u(-1) = u(1) = 0.$$

Forcing term

$$f(x; \omega) \sim \mathcal{GP}(f_0(x), \text{Cov}(x, x'))$$

$$f_0(x) = 10 \sin(\pi x)$$

$$\text{Cov}(x, x') = \sigma^2 \exp\left(-\frac{(x - x')^2}{l_c^2}\right),$$

Finite difference solution :

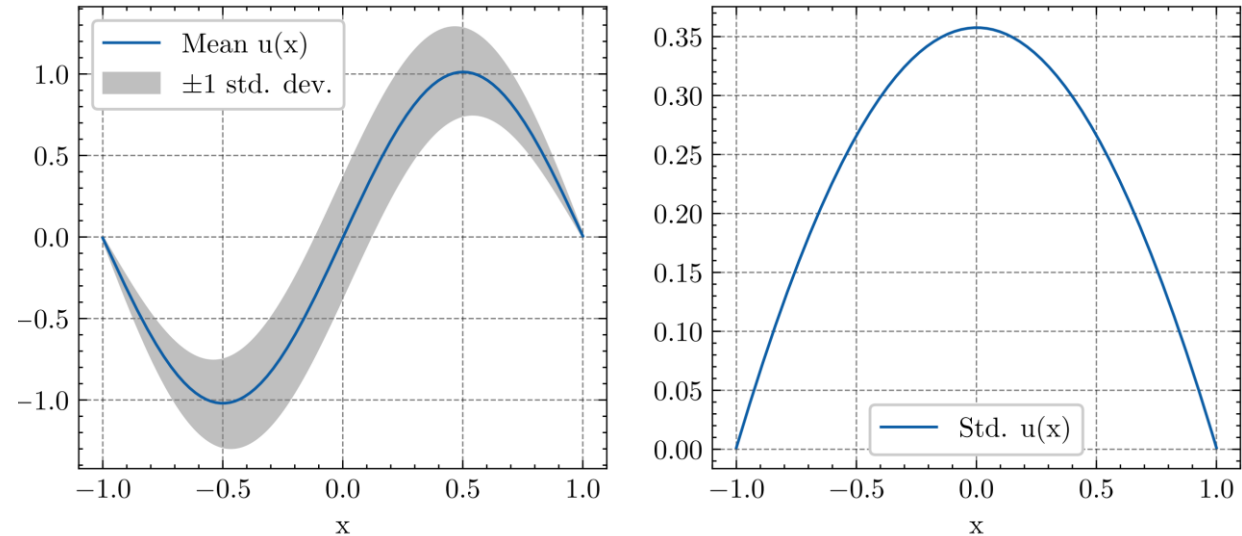


Fig. 2: Mean and standard deviation of the solution computed using 10^6 Monte Carlo simulations.

Poisson equation : random field discretization

Discretization of $f(x, \omega)$:

Forcing term

$$f(x; \omega) \sim \mathcal{GP}(f_0(x), \text{Cov}(x, x'))$$

$$f_0(x) = 10 \sin(\pi x)$$

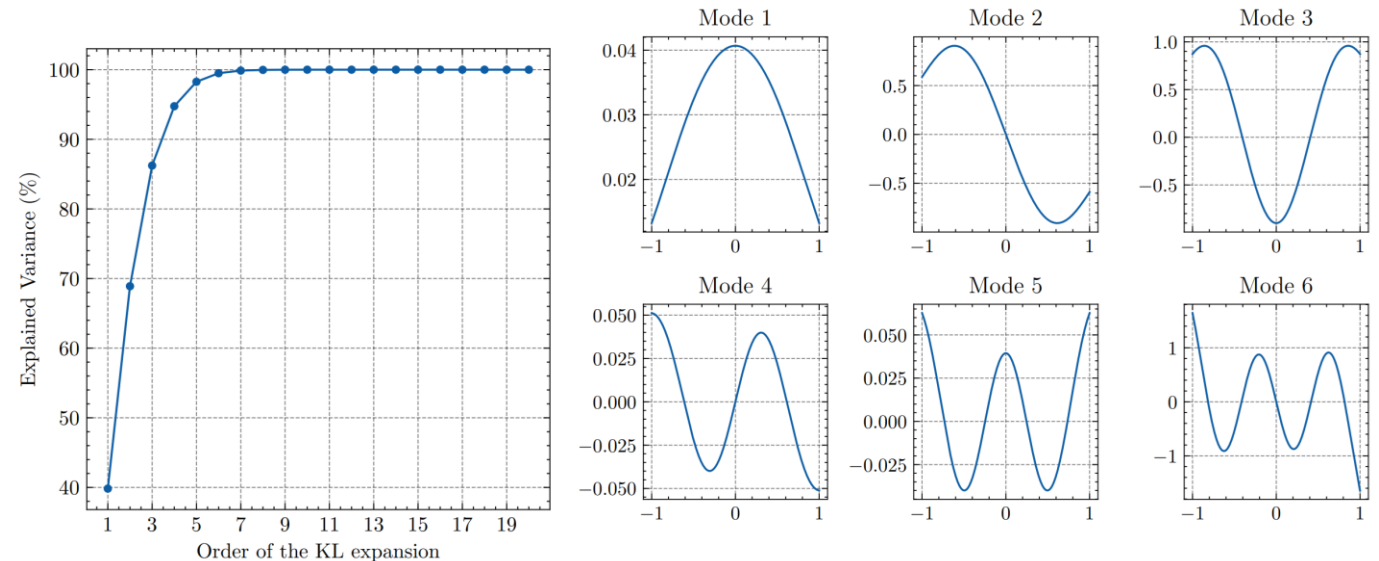
$$\text{Cov}(x, x') = \sigma^2 \exp\left(-\frac{(x - x')^2}{l_c^2}\right),$$

Karhunen–Loève expansion

$$f(x) = f_0(x) + \sum_{n=1}^{\infty} \sqrt{\lambda_n} \phi_n(x) \xi_n$$

On a discrete space :

$$\text{Cov}(x, x') = \text{Mcov}$$

K-L \leftrightarrow Spectral decomposition of **Mcov**

(a) Explained variance

(b) First eigenvectors

Fig. 3: Eigendecomposition of the covariance matrix to construct the K-L expansion.



Keep **6 order** to have **99%** explained variance

- GP represented by 6 variables : $(\xi_1, \xi_2 \dots \xi_6)$
- 1 order PCE : only 6 polynomials $\Psi_i(\xi) = \xi_i$

Poisson equation : implementation

Neural Network

- MeanNN: [1, 4, 4, 1], to approximate $u_0(x)$
- CoeffNN: [1, 36, 36, 36, 36, 6], to approximate $y_\alpha(x)$
- Tanh activation function

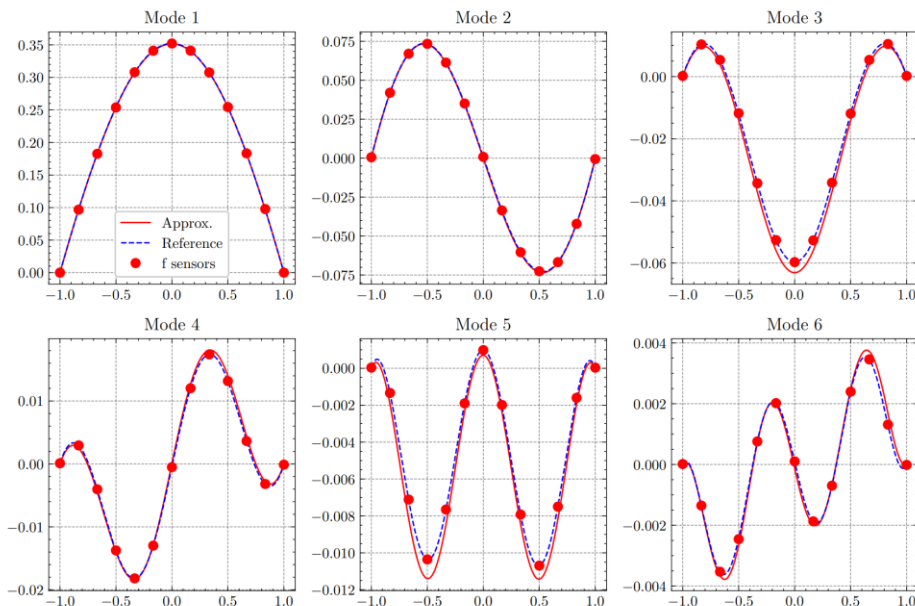


Fig. 4: approximated PCE coefficients

Training :

- 1000 samples of f
- 13 training points in $[-1, 1]$
- Adam (20000 epochs, $lr = 1e-3$)

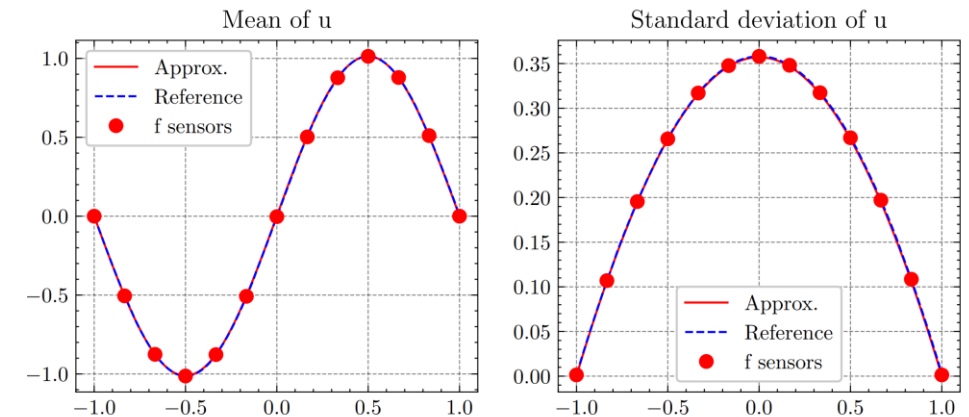


Fig. 5: Mean and standard deviation of the solution

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Conclusion

PINN: a powerful tool that is becoming increasingly mature



Idea : use an **artificial neural network** to approximate the solution of a **boundary value problem** defined by a partial differential equation (**PDE**) and boundary conditions (**BCs**)

Physics-Informed loss function : $L_{total} = L_U + L_{BC/IC} + L_{PDE}$

- L_{PDE} : PDE calculated through automatic differentiation
- $L_{BC/IC}$: Residual between PINN approximation and BCs values
- L_U : Residual between PINN approximation and measurements

loss minimized → compliance to the PDE, BCs and data



The training (i.e., finding the network parameters that minimize the loss) rely on stochastic optimization and can struggle to converge

Techniques to improve convergence

- Hard constraints
- Mixed formulation
- Separable-PINN
- Adaptive sampling

Possible applications

- Inverse quantification
- Uncertainty propagation



Damien Bonnet-Eymard

PhD student at KU Leuven

damien.bonnet-eymard@kuleuven.be



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