

On the use of thermodynamics biases for learning physical phenomena

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España | digital ²⁰₂₆ ↩

CALISTA workshop 2024



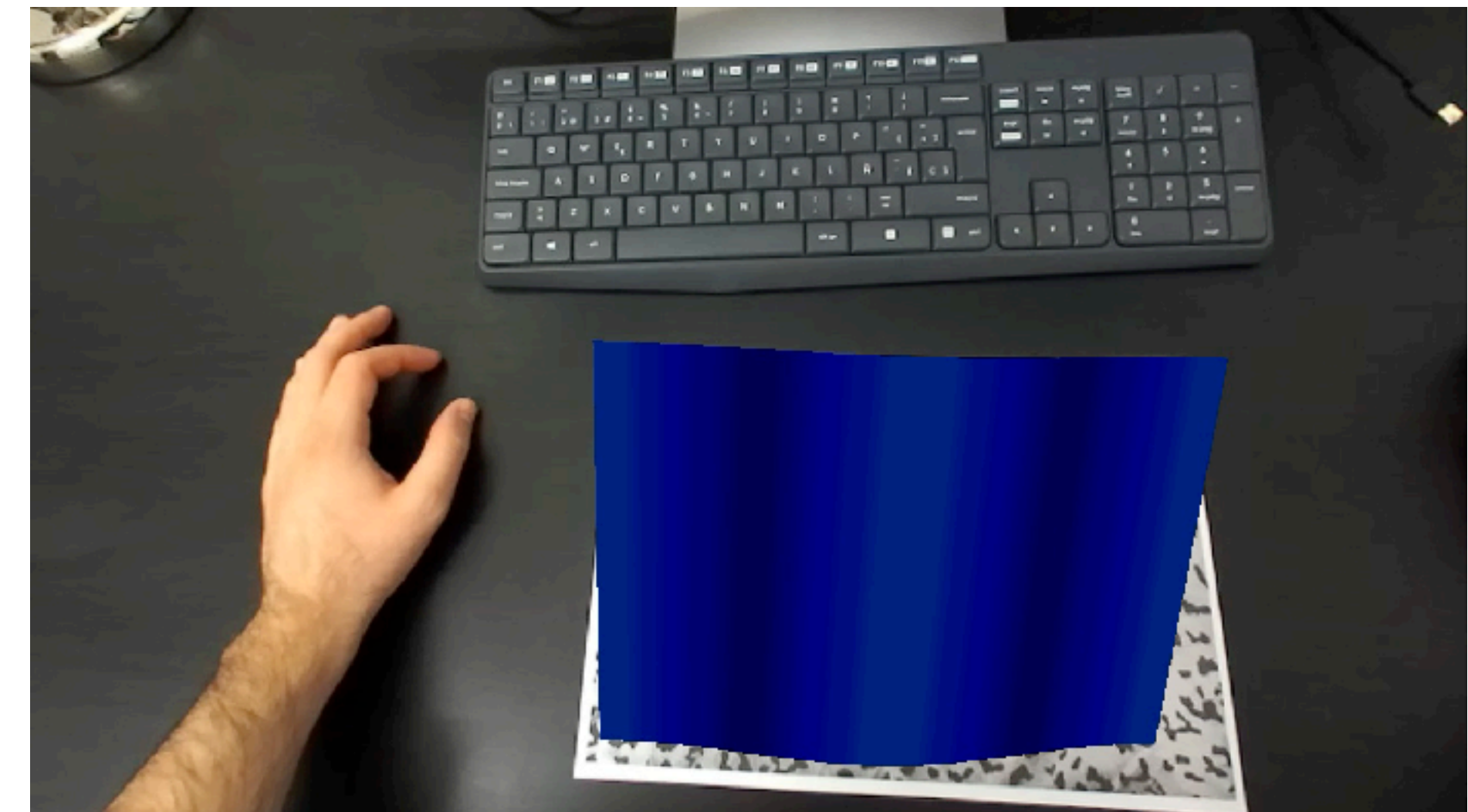
Universidad
Zaragoza

Motivation: world models

“Scientists [...] need to build AI that doesn’t just operate by matching patterns but can also reason about the physical world”. [1]

“It’s about modeling the world...” [2]

“... to create machines that can learn internal models of how the world works [...], plan how to accomplish complex tasks, and readily adapt to unfamiliar situations.” [3]



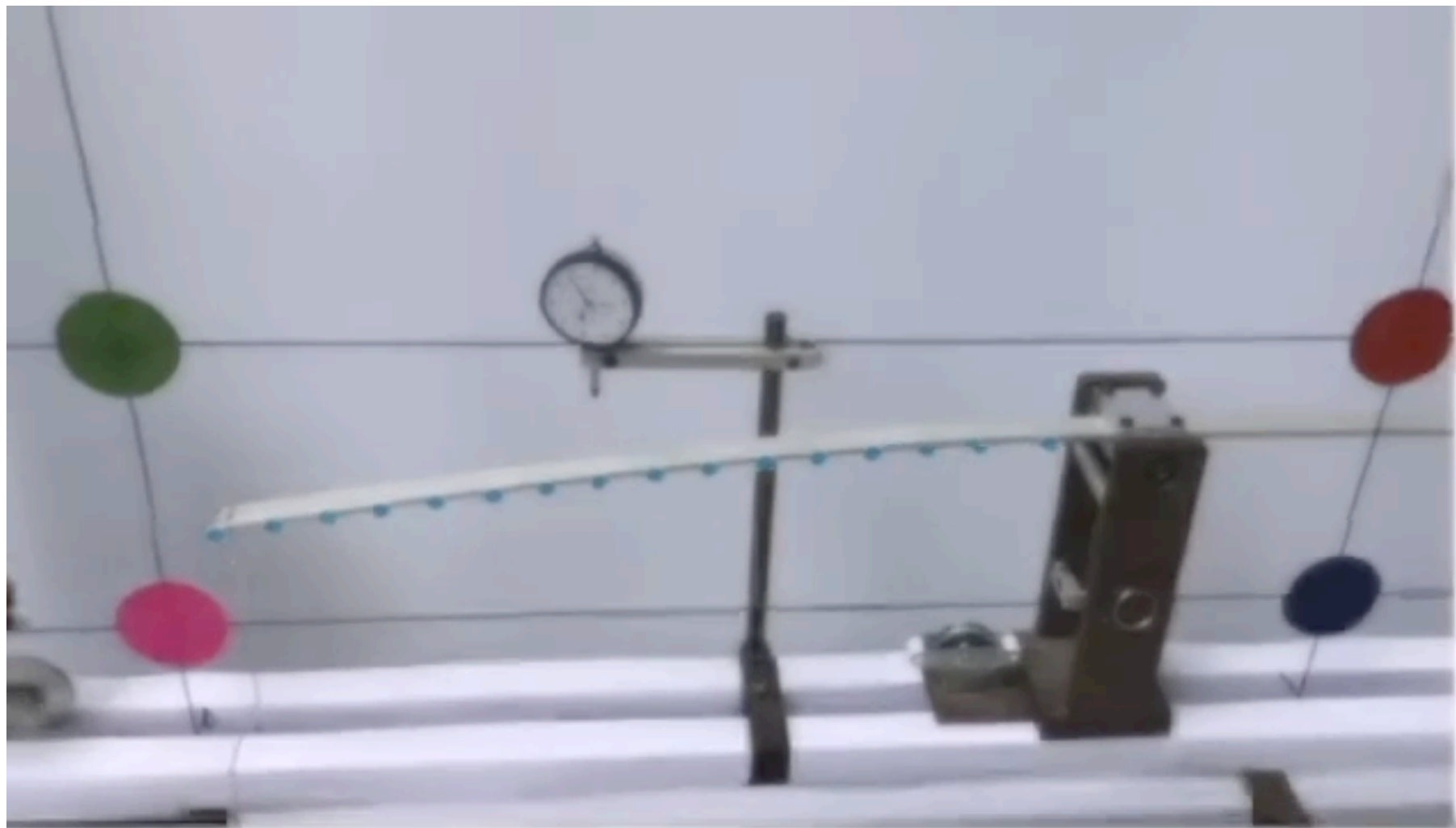
Badias, Alberto, et al. “Morph-DSLAM: Model order reduction for physics-based deformable SLAM.” *IEEE Transactions on Pattern Analysis and Machine Intelligence* 44.11 (2021): 7764-7777.

[1]. Matthew Hutson, Nature Index, November 17th 2023.

[2]. Lake, B. M., Ullman, T. D., Tenenbaum, J. B., & Gershman, S. J. (2017). Building machines that learn and think like people. *Behavioral and brain sciences*, 40, e253.

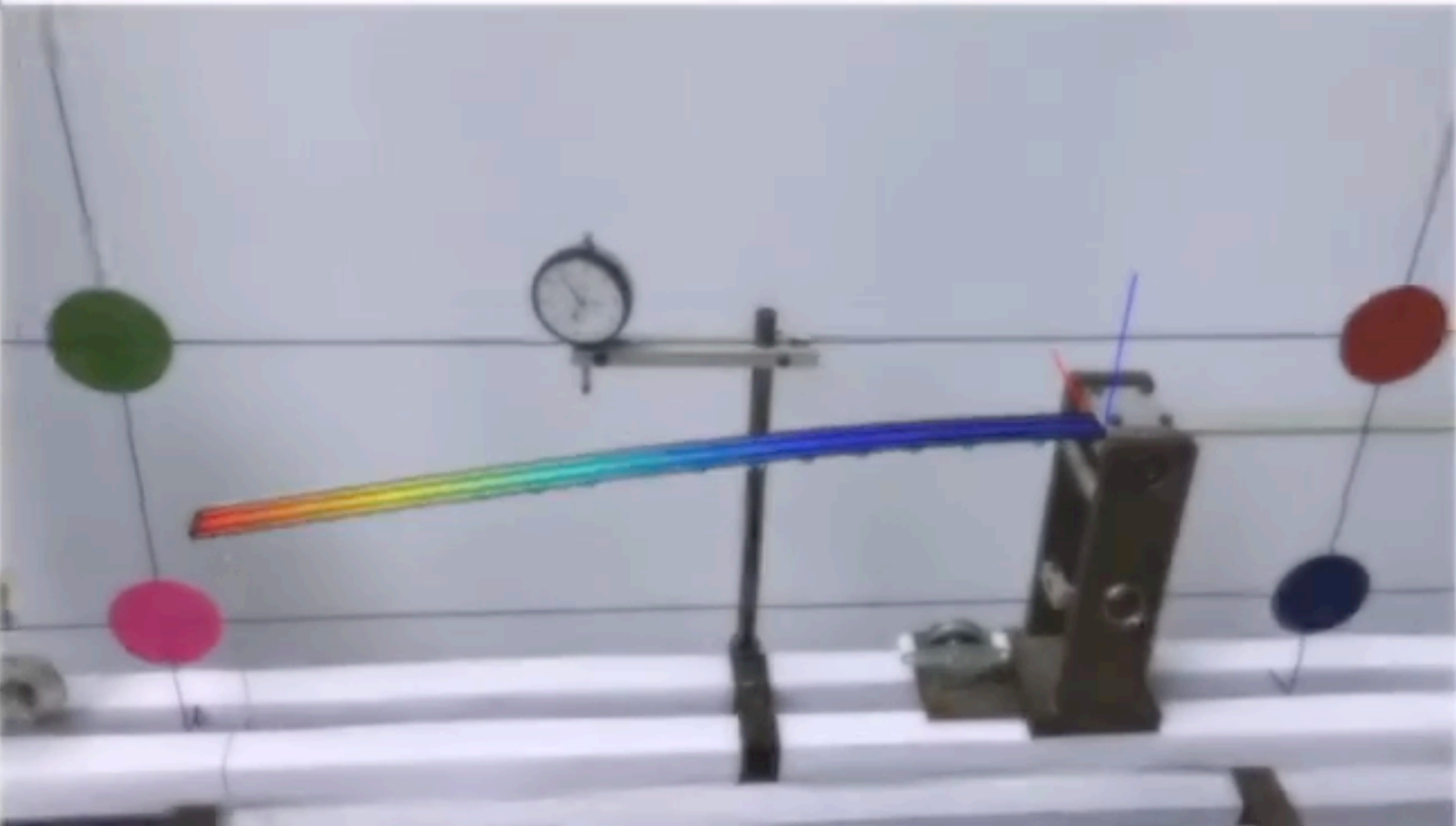
[3] LeCun, Y. (2022). A path towards autonomous machine intelligence version 0.9. 2, 2022-06-27. *Open Review*, 62.

Cognitive digital twins



What the the AI “thinks”

What the camera sees



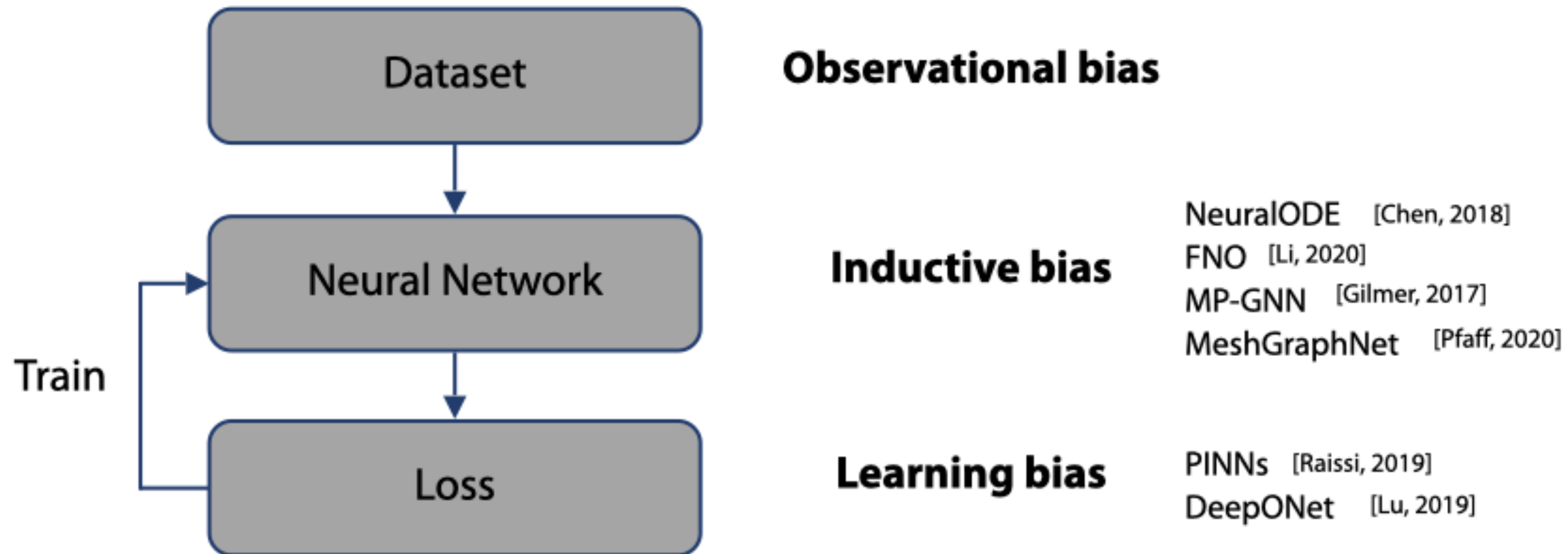
AR information to the user

Our approach to digital twins

- Able to see (through computer vision)
- Able to understand what they see (perception, machine learning)
- Able to make prognosis (reasoning, real-time simulation)
- Able to inform for decision making (Augmented Reality)

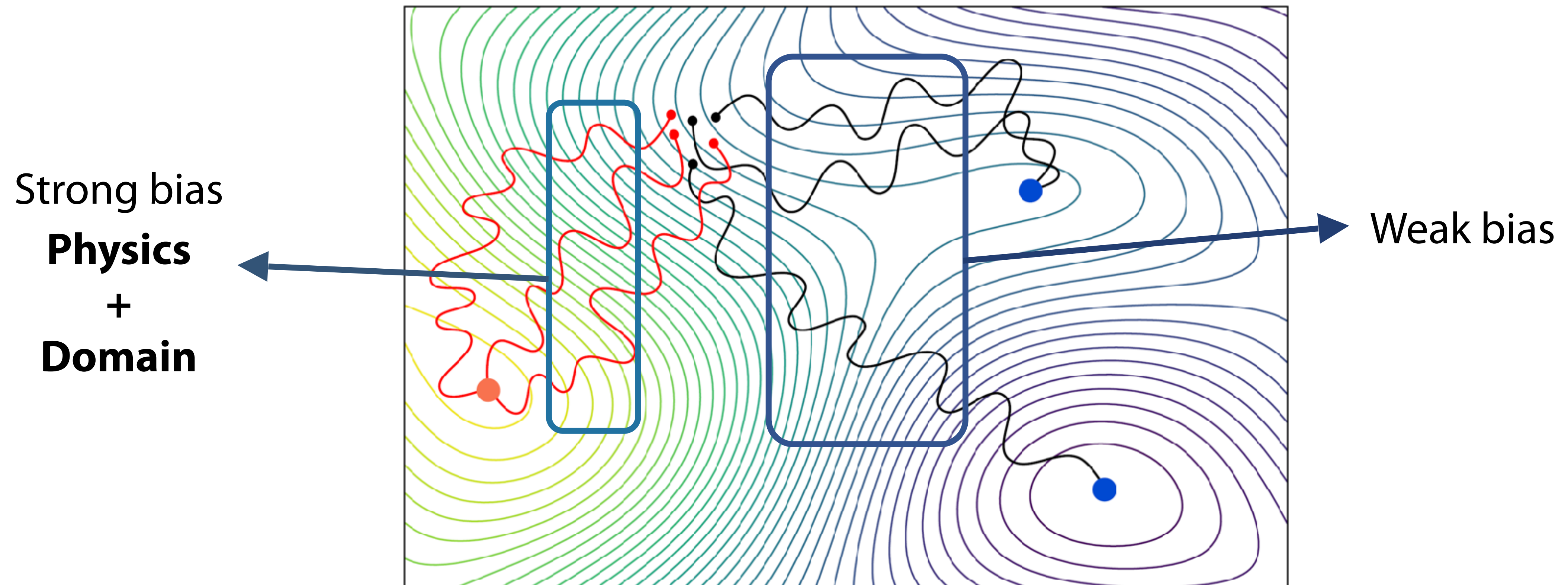
Motivation: structured vs. unstructured approaches

- Scientific Deep Learning



The importance of inductive biases

Loss landscape

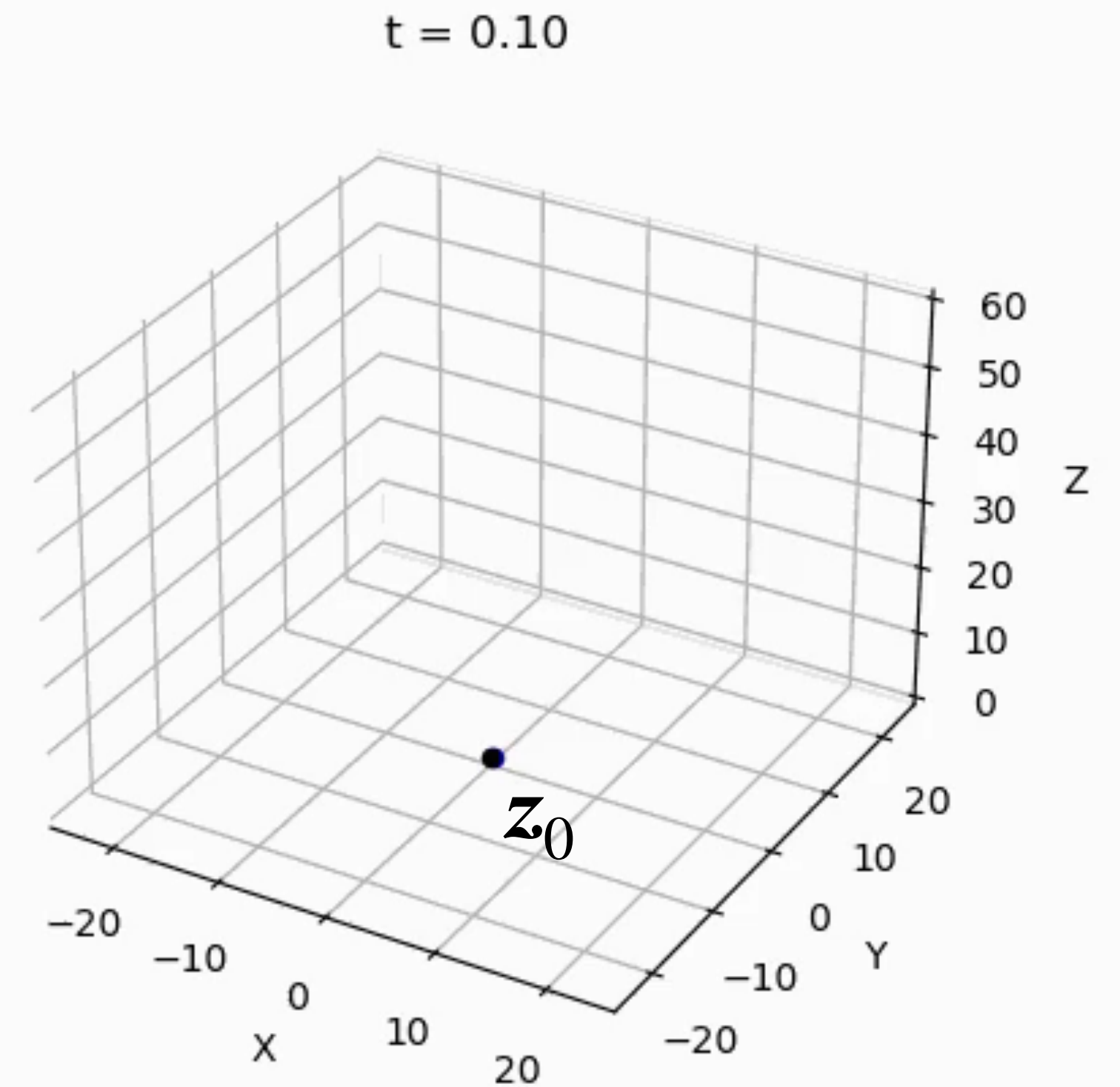


Problem statement

- Learn a dynamical system from data
- State vector: $\mathbf{z} = (z_1, z_2, \dots)$

$$\dot{\mathbf{z}} = \frac{d\mathbf{z}}{dt} = F(\mathbf{z}, t)$$

- Time interval: $t \in (0, T]$
- Initial conditions: $\mathbf{z}(t = 0) = \mathbf{z}_0$



Conservative systems, symmetries

- Hamiltonian mechanics
 - State variables: $\mathbf{z} = (\mathbf{q}, \mathbf{p})$
 - Hamiltonian: $\mathcal{H} = \mathcal{H}(\mathbf{q}, \mathbf{p}) = T(\mathbf{p}) + V(\mathbf{q})$

$$\text{Hamilton's equations} \quad \left\{ \begin{array}{l} \frac{d\mathbf{p}}{dt} = -\frac{\partial \mathcal{H}}{\partial \mathbf{q}} \\ \frac{d\mathbf{q}}{dt} = \frac{\partial \mathcal{H}}{\partial \mathbf{p}} \end{array} \right. \rightarrow \begin{pmatrix} \frac{d\mathbf{q}}{dt} \\ \frac{d\mathbf{p}}{dt} \end{pmatrix} = \underbrace{\begin{pmatrix} 0 & \mathbf{1} \\ -\mathbf{1} & 0 \end{pmatrix}}_{\mathbf{L}(\mathbf{z})} \begin{pmatrix} \frac{\partial \mathcal{H}}{\partial \mathbf{q}} \\ \frac{\partial \mathcal{H}}{\partial \mathbf{p}} \end{pmatrix}$$

- Poisson matrix
- Skew-symm

$$\frac{d\mathbf{z}}{dt} = \mathbf{L} \frac{\partial E}{\partial \mathbf{z}}$$

- Symplectic
- Reversible

Conservative systems, symmetries

- Hamiltonian mechanics
 - State variables: $\mathbf{z} = (\mathbf{q}, \mathbf{p})$
 - Hamiltonian: $\mathcal{H} = \mathcal{H}(\mathbf{q}, \mathbf{p}) = T(\mathbf{p}) + V(\mathbf{q})$

$$\text{Hamilton's equations} \quad \left\{ \begin{array}{l} \frac{d\mathbf{p}}{dt} = -\frac{\partial \mathcal{H}}{\partial \mathbf{q}} \\ \frac{d\mathbf{q}}{dt} = \frac{\partial \mathcal{H}}{\partial \mathbf{p}} \end{array} \right.$$

Hamiltonian NN [Sánchez-González, 2019]

SympNets [Jin, 2020]

Lagrangian NN [Bhatoo, 2021]

Poisson NN [Jin, 2023]

$$\frac{d\mathbf{z}}{dt} = \mathbf{L} \frac{\partial E}{\partial \mathbf{z}}$$

- Symplectic
- Reversible

Dissipative systems: one-generator formalism

- Generalized Onsager formalism:

$$\dot{\mathbf{z}} = - (\mathbf{L}(\mathbf{z}) + \mathbf{M}(\mathbf{z})) \frac{\partial \mathcal{F}}{\partial \mathbf{z}},$$

- $\mathbf{L}$ is a skew-symmetric (Poisson) matrix and $\mathbf{M}$ a symmetric, positive semi-definite matrix
- $\mathcal{F}$ is a free-energy potential.

Yu, H., Tian, X., Weinan, E., & Li, Q. (2021). OnsagerNet: Learning stable and interpretable dynamics using a generalized Onsager principle. *Physical Review Fluids*, 6(11), 114402.

Dissipative systems: two-generator GENERIC formalism

- The generalized free energy is assumed to take the form

$$\mathcal{F} = E + S$$

- So that

$$\dot{\mathbf{z}} = \mathbf{L}(\mathbf{z}) \frac{\partial E}{\partial \mathbf{z}} + \mathbf{M}(\mathbf{z}) \frac{\partial S}{\partial \mathbf{z}}, \quad \longrightarrow \quad \dot{\mathbf{z}} = \{\mathbf{z}, E\} + [\mathbf{z}, S]$$

- with the additional (degeneracy) conditions

$$\mathbf{L}(\mathbf{z}) \frac{\partial S}{\partial \mathbf{z}} = \mathbf{0}, \quad \mathbf{M}(\mathbf{z}) \frac{\partial E}{\partial \mathbf{z}} = \mathbf{0}$$

- ensures the fulfillment of the 1st and 2nd principles of thermodynamics

González, D., Chinesta, F., & Cueto, E. (2019). Thermodynamically consistent data-driven computational mechanics. *Continuum Mechanics and Thermodynamics*, 31, 239-253.

One- vs. two-generator formalisms

- “[Structured] methods have the advantage that the learned models have pre-determined structures and stability may be automatically ensured.”
- But they “may have the limitation that the structures imposed may be too restrictive to handle complex problems beyond benchmark examples.”

Expresiveness vs. learnability

Yu, H., Tian, X., Weinan, E., & Li, Q. (2021). OnsagerNet: Learning stable and interpretable dynamics using a generalized Onsager principle. *Physical Review Fluids*, 6(11), 114402.

Structure-preserving neural networks

- Parametrization of GENERIC operators:

$$\mathbf{L} = \mathbf{l} - \mathbf{l}^\top, \quad \mathbf{M} = \mathbf{m} \mathbf{m}^\top.$$

- Data loss:

$$\mathcal{L}_n^{\text{data}} = \left\| \frac{d\mathbf{z}^{\text{GT}}}{dt} - \frac{d\mathbf{z}^{\text{net}}}{dt} \right\|_2^2,$$

- Degeneracy loss:

$$\mathcal{L}_n^{\text{deg}} = \left\| \mathbf{L} \frac{\partial S}{\partial \mathbf{z}_n} \right\|_2^2 + \left\| \mathbf{M} \frac{\partial E}{\partial \mathbf{z}_n} \right\|_2^2.$$

- Global loss:

$$\mathcal{L} = \frac{1}{N_{\text{batch}}} \sum_{n=0}^{N_{\text{batch}}} (\lambda \mathcal{L}_n^{\text{data}} + \mathcal{L}_n^{\text{deg}}).$$

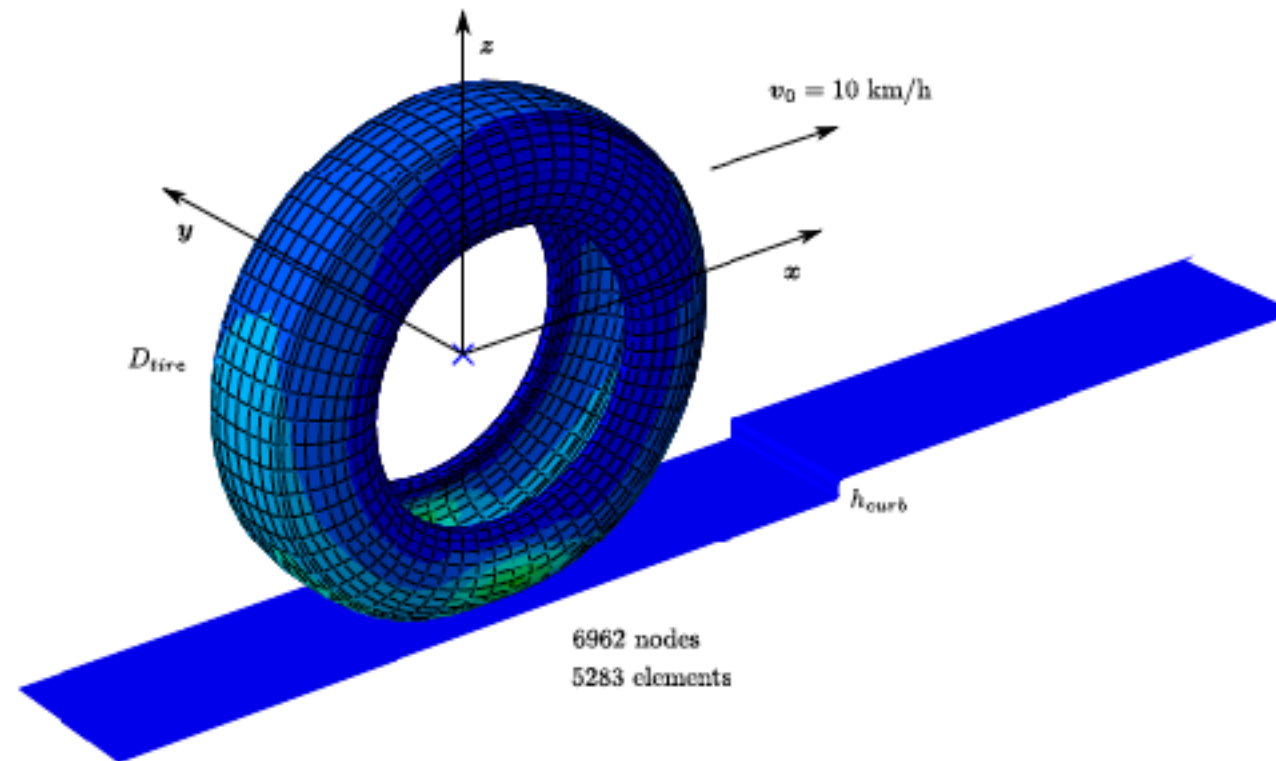
- Hernández, Q., Badías, A., González, D., Chinesta, F., & Cueto, E. (2021). Structure-preserving neural networks. *Journal of Computational Physics*, 426, 109950. SOFT
- Lee, K., Trask, N., & Stinis, P. (2021). Machine learning structure preserving brackets for forecasting irreversible processes. *Advances in Neural Information Processing Systems*, 34, 5696-5707. HARD
- Zhang, Z., Shin, Y., & Em Karniadakis, G. (2022). GFINNs: GENERIC formalism informed neural networks for deterministic and stochastic dynamical systems. *Philosophical Transactions of the Royal Society A*, 380(2229), 20210207. HARD

Hard vs. soft imposition of structure

- *"... somewhat surprisingly, we observed that imposing soft constraints instead of hard ones yields even better results, while being far less computationally demanding."*

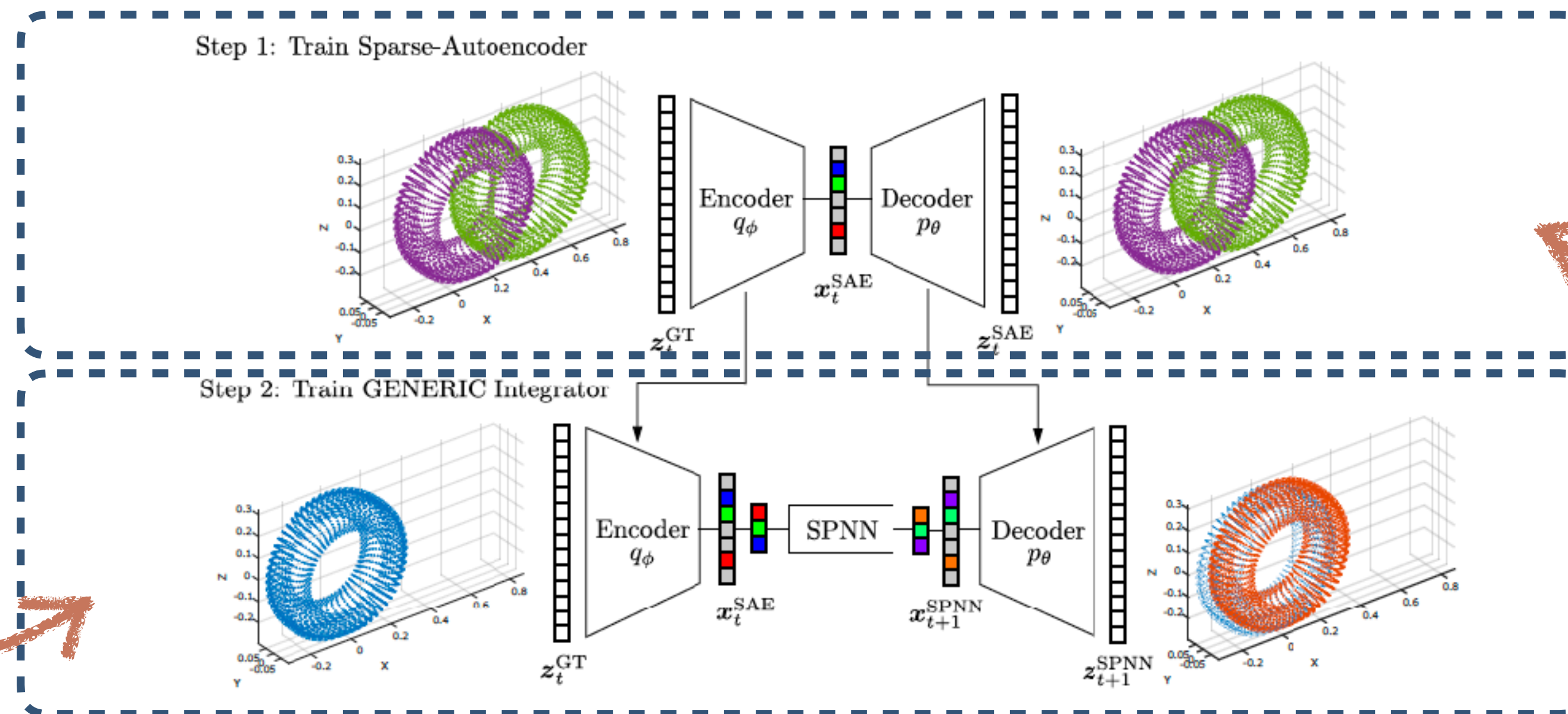
Márquez-Neila, P., Salzmann, M., & Fua, P. (2017). Imposing hard constraints on deep networks: Promises and limitations. *CVPR Workshop on Negative Results in Computer Vision, Hawaii, HI, 2017*

Structure-preserving ROMs

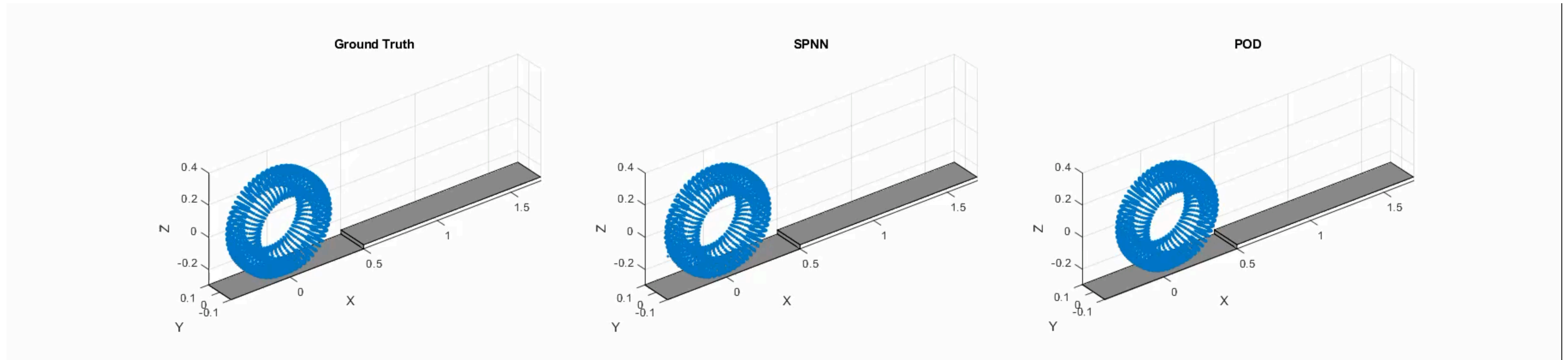


Unveil the intrinsic dimensionality of the manifold—L1 autoencoder

Structure-preserving time integration

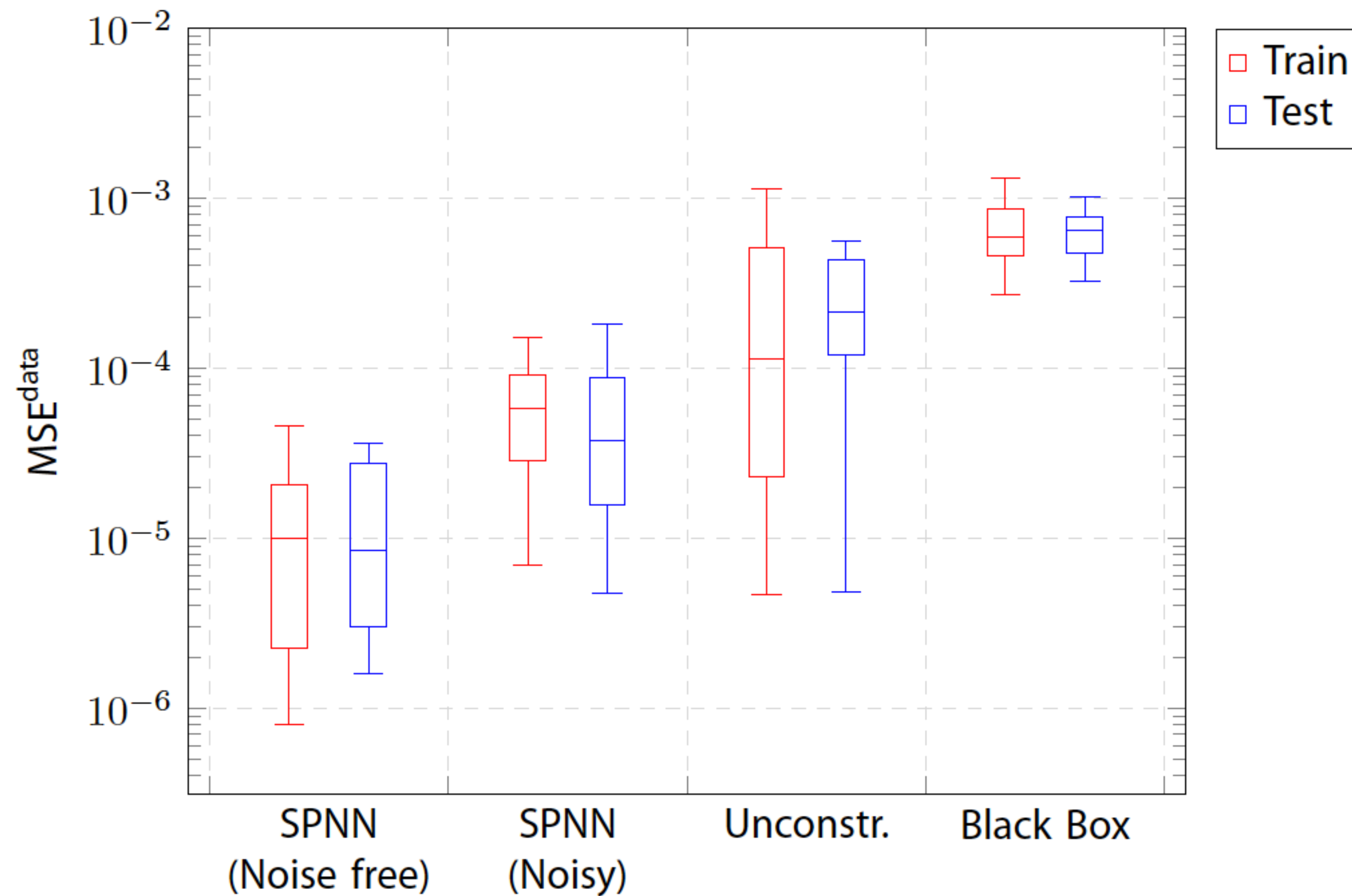


Results



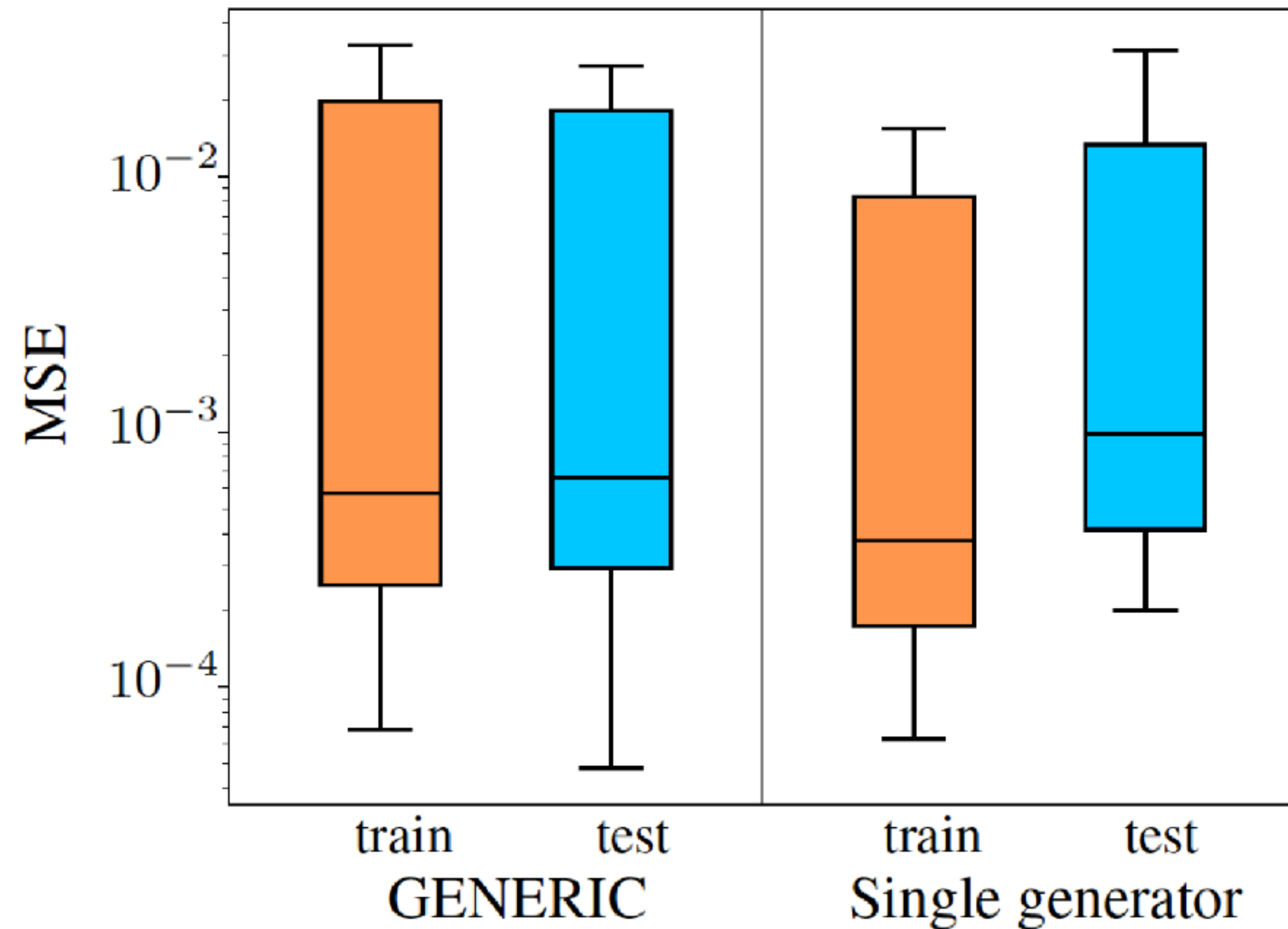
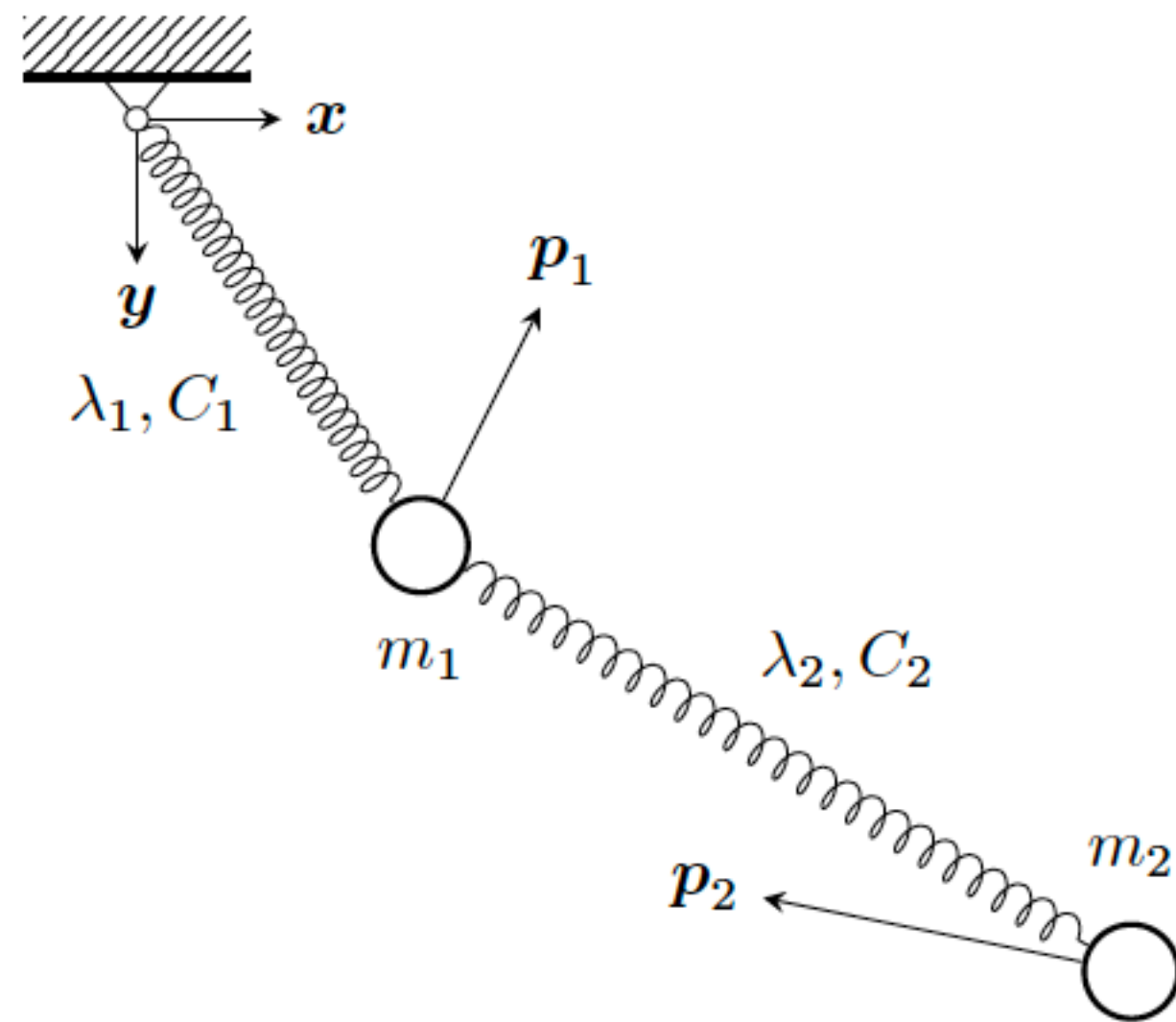
Hernandez, Q., Badias, A., Gonzalez, D., Chinesta, F., & Cueto, E. (2021). Deep learning of thermodynamics-aware reduced-order models from data. *Computer Methods in Applied Mechanics and Engineering*, 379, 113763.

Take-home message



Hernández, Q., Badías, A., González, D., Chinesta, F., & Cueto, E. (2021). Structure-preserving neural networks. *Journal of Computational Physics*, 426, 109950.

Comparison: Double thermoelastic pendulum



Urdeitx, P., Alfaro, I., González, D., Chinesta, F., & Cueto, E. (2024). A comparison of Single-and Double-generator formalisms for Thermodynamics-Informed Neural Networks. *arXiv preprint arXiv:2404.01060*.

Contents

1. Metriplectic formalisms for open systems
2. Non-parametric domains

A port-metriplectic approach to learning

- Open systems:

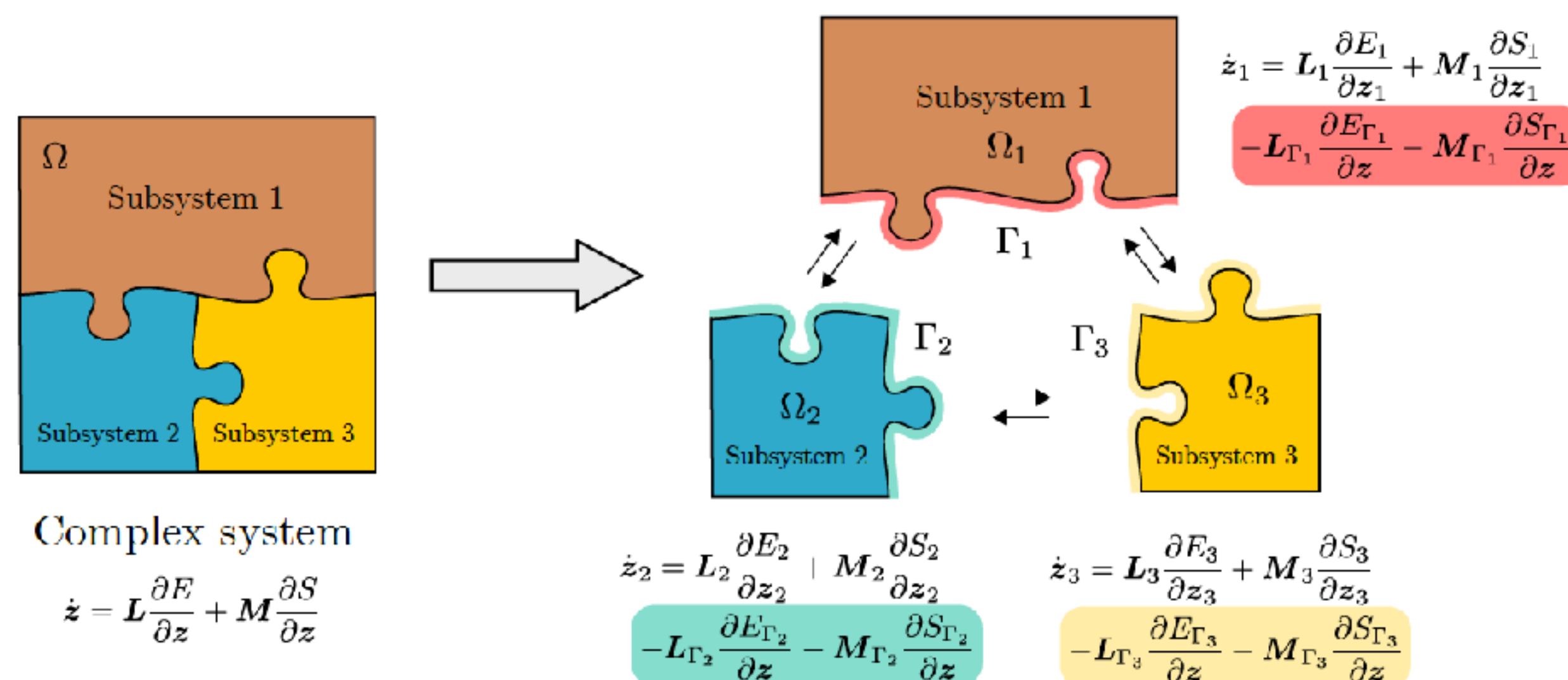
$$\{\cdot, \cdot\} = \{\cdot, \cdot\}_{\text{bulk}} + \{\cdot, \cdot\}_{\text{boun}},$$

$$[\cdot, \cdot] = [\cdot, \cdot]_{\text{bulk}} + [\cdot, \cdot]_{\text{boun}}.$$

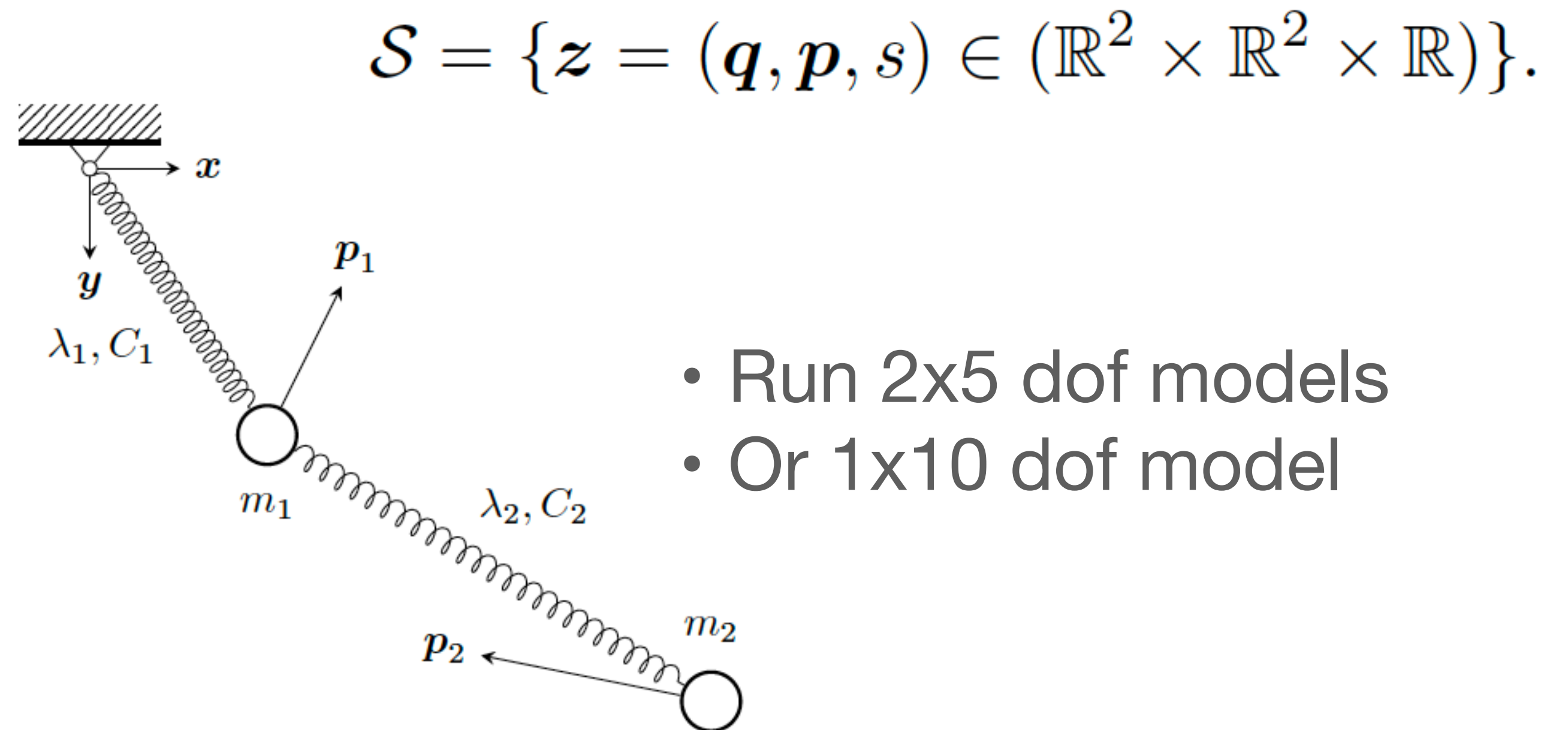
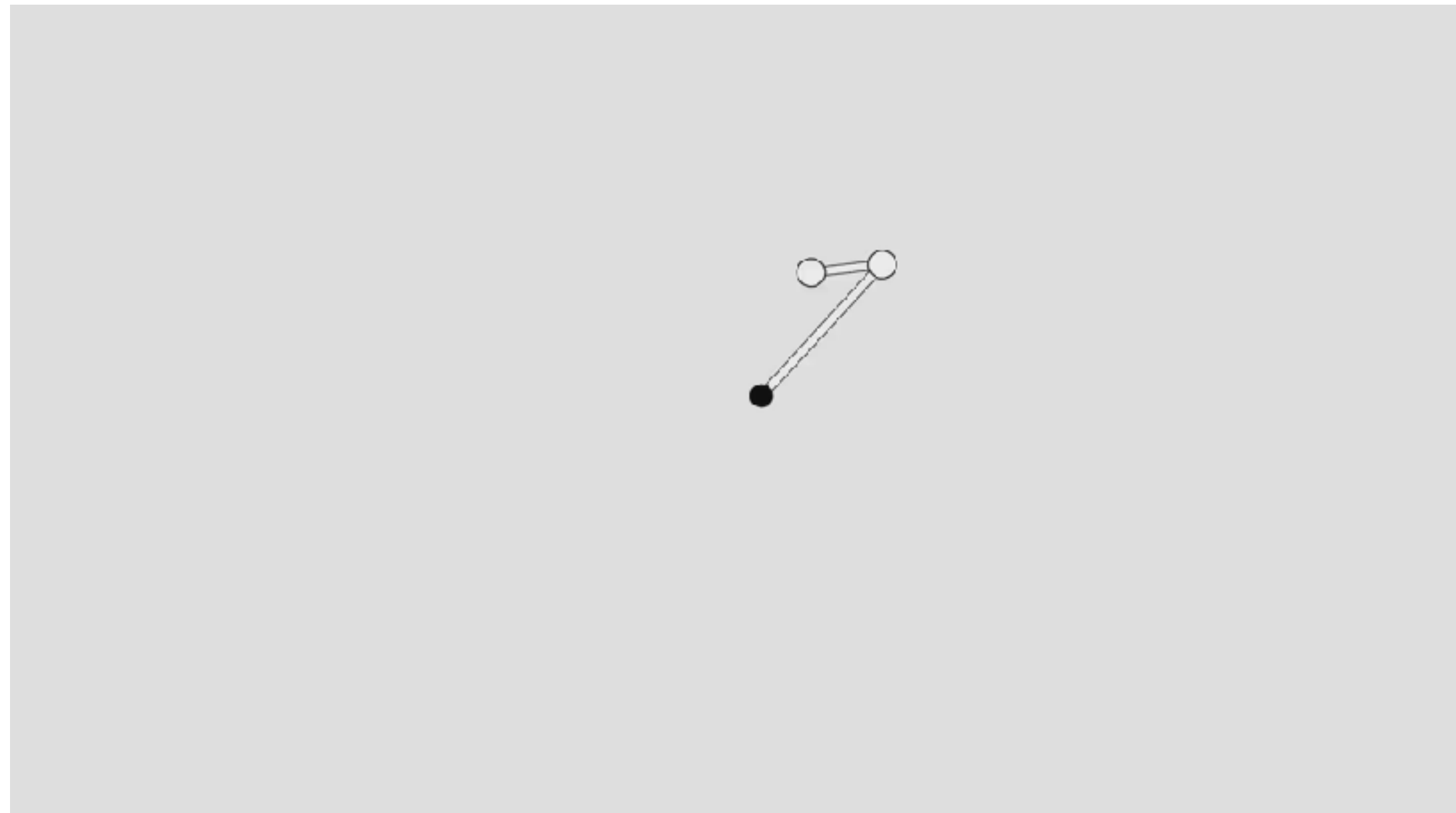
- Evolution of the open system:

$$\begin{aligned} \dot{z} &= \{z, E\}_{\text{bulk}} + [z, S]_{\text{bulk}} \\ &= \{z, E\} + [z, S] - \{z, E\}_{\text{boun}} - [z, S]_{\text{boun}}. \end{aligned}$$

- This generalizes the port-Metriplectic formalism
- Guarantees the right thermodynamic structure

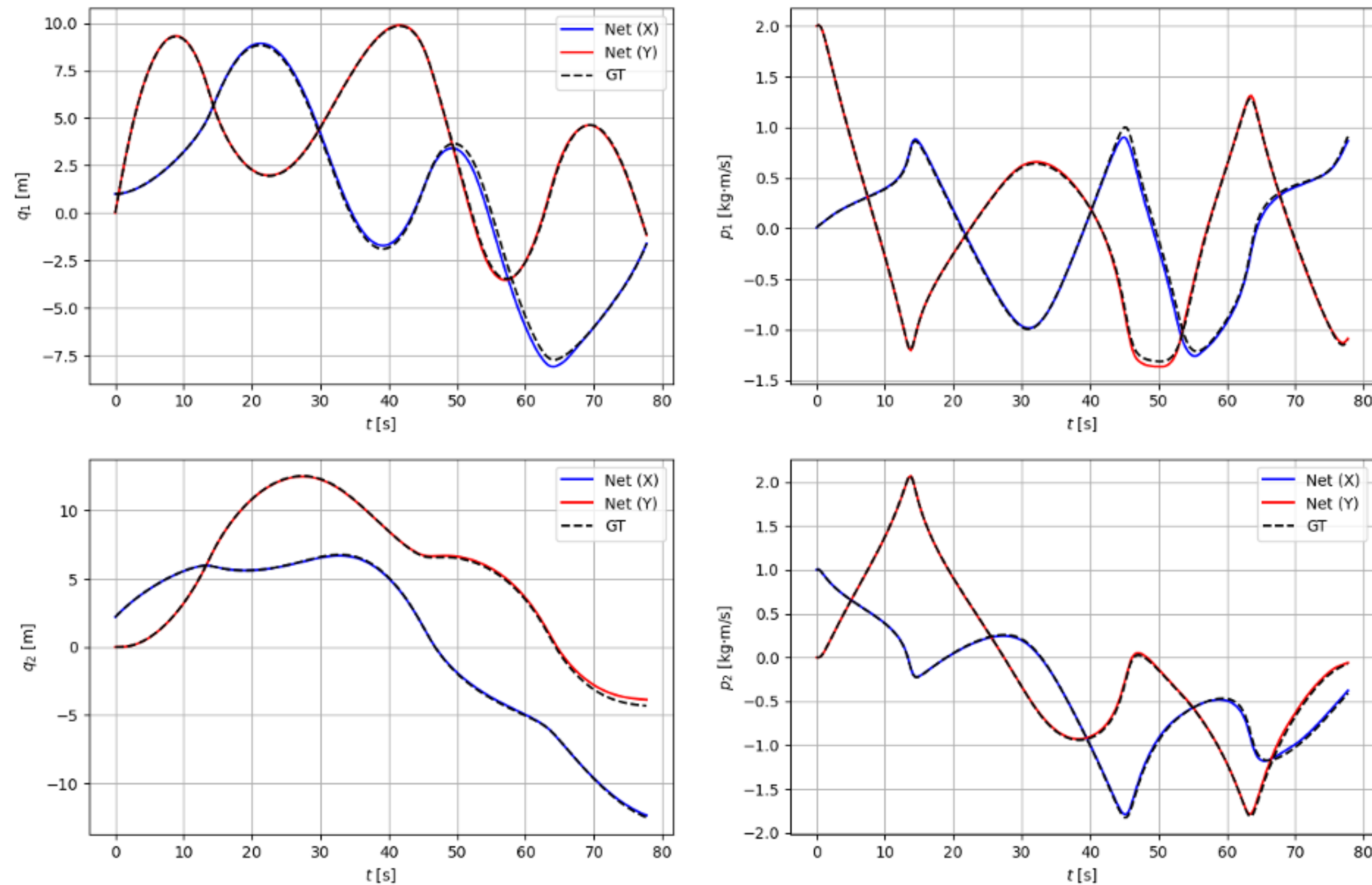


Example: double thermoelastic pendulum

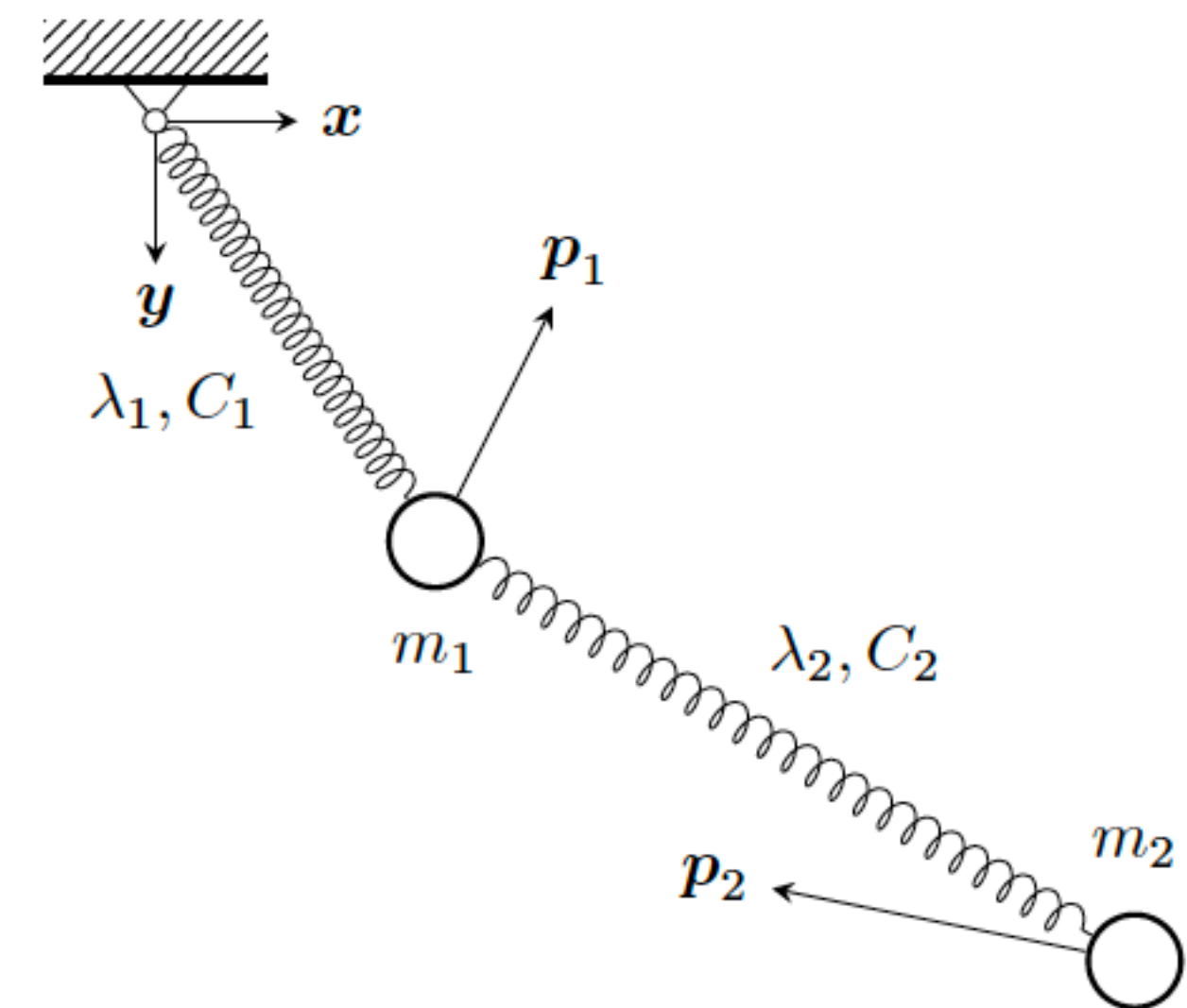


Hernández, Q., Badías, A., Chinesta, F., & Cueto, E. (2023). Port-metriplectic neural networks: thermodynamics-informed machine learning of complex physical systems. *Computational Mechanics*, 1-9.

Example: double thermoelastic pendulum

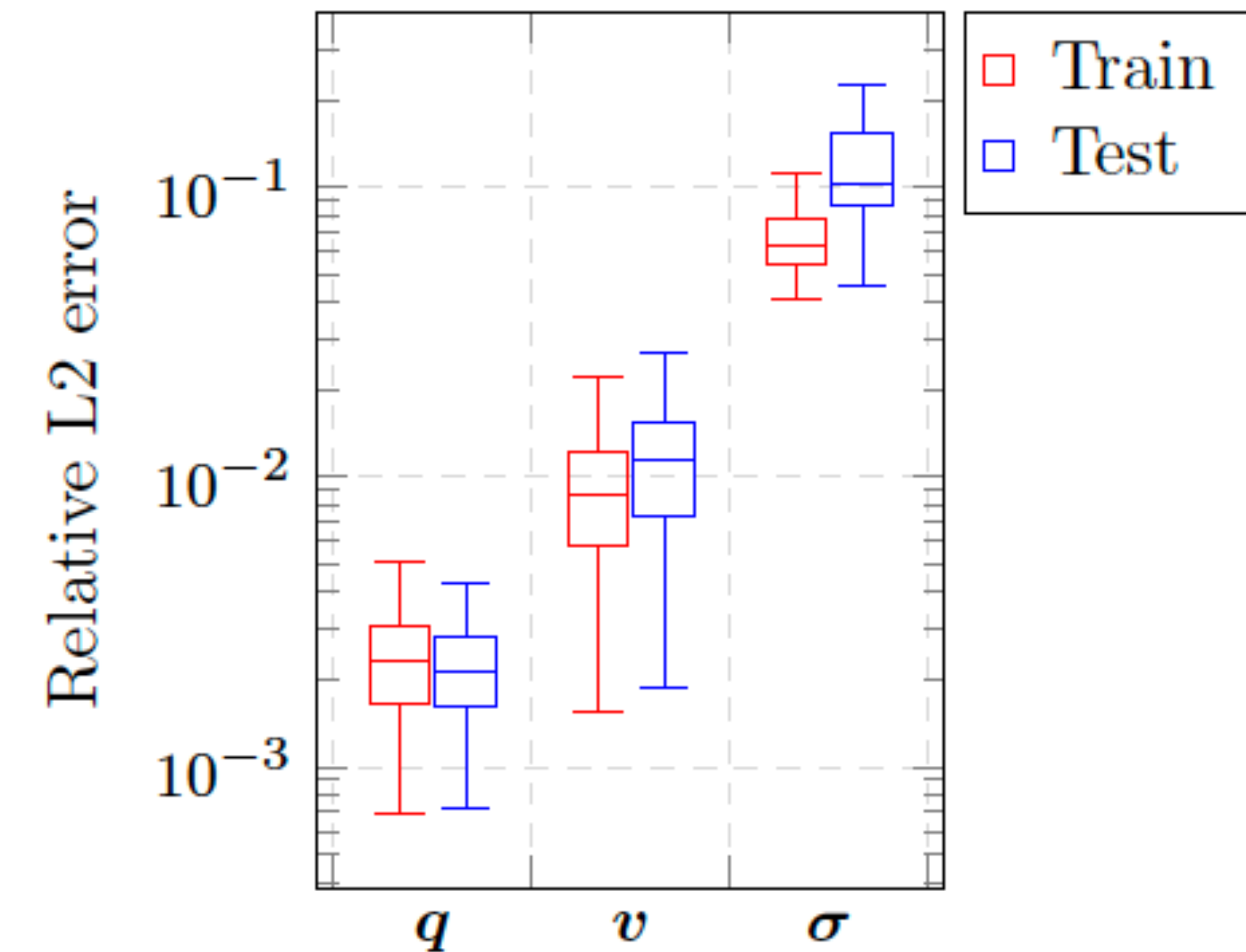
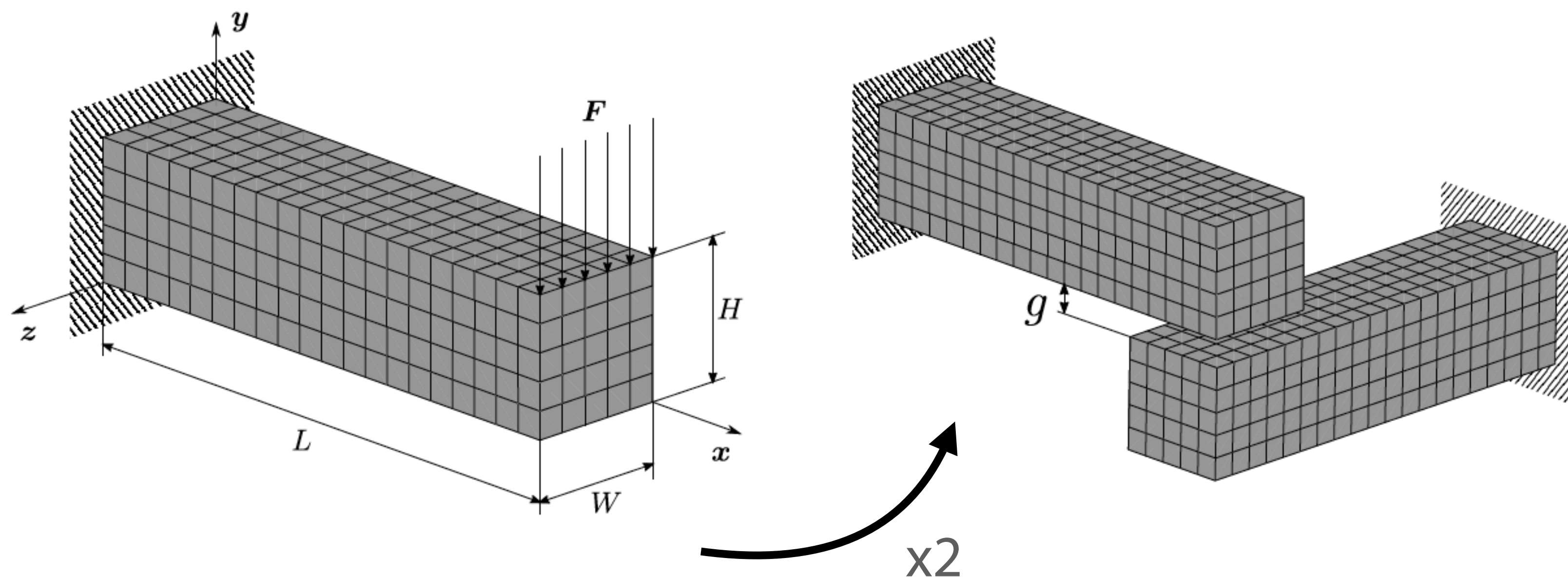


- Dataset with 50 trajectories with different initial conditions
- Split between train (80%) + test (20%) database



Viscous-hyperelastic beams interacting

- GNNs
- We learn one, the model contains two



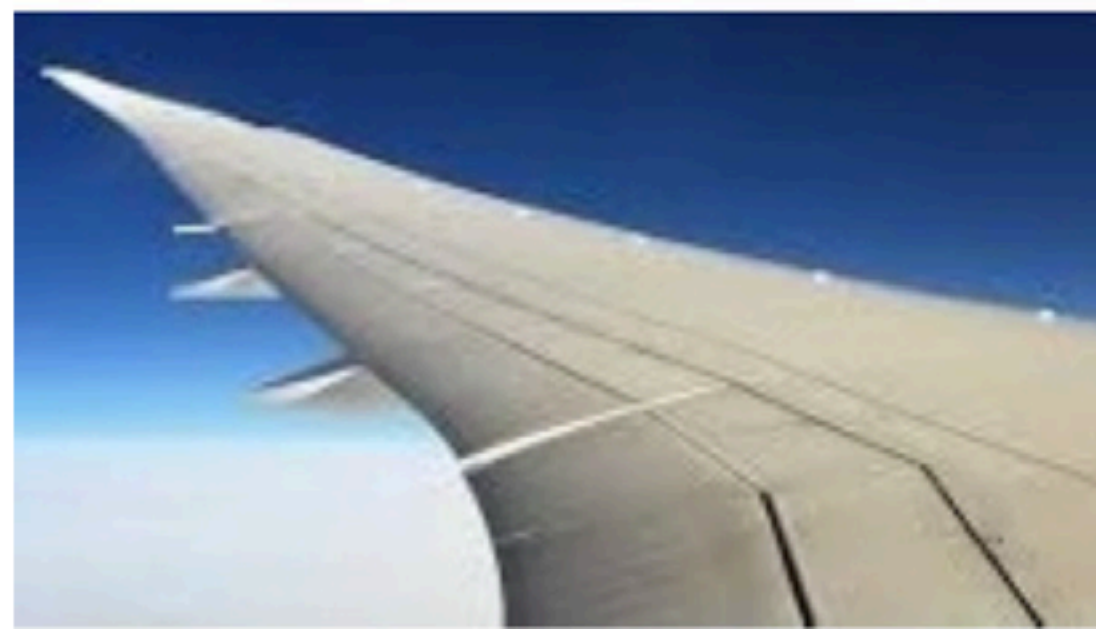
Viscous-hyperelastic beams interacting (Mixed Reality)



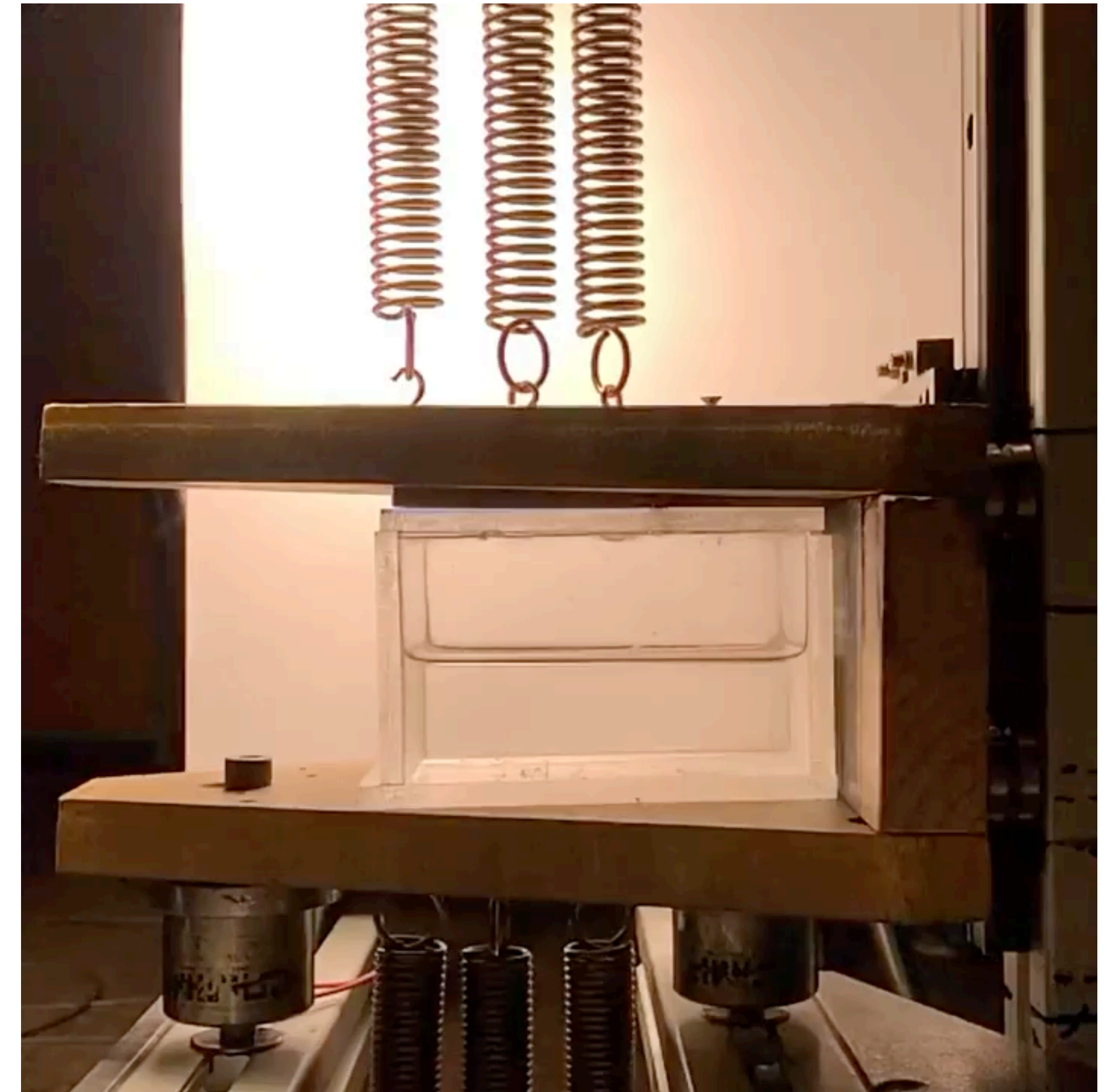
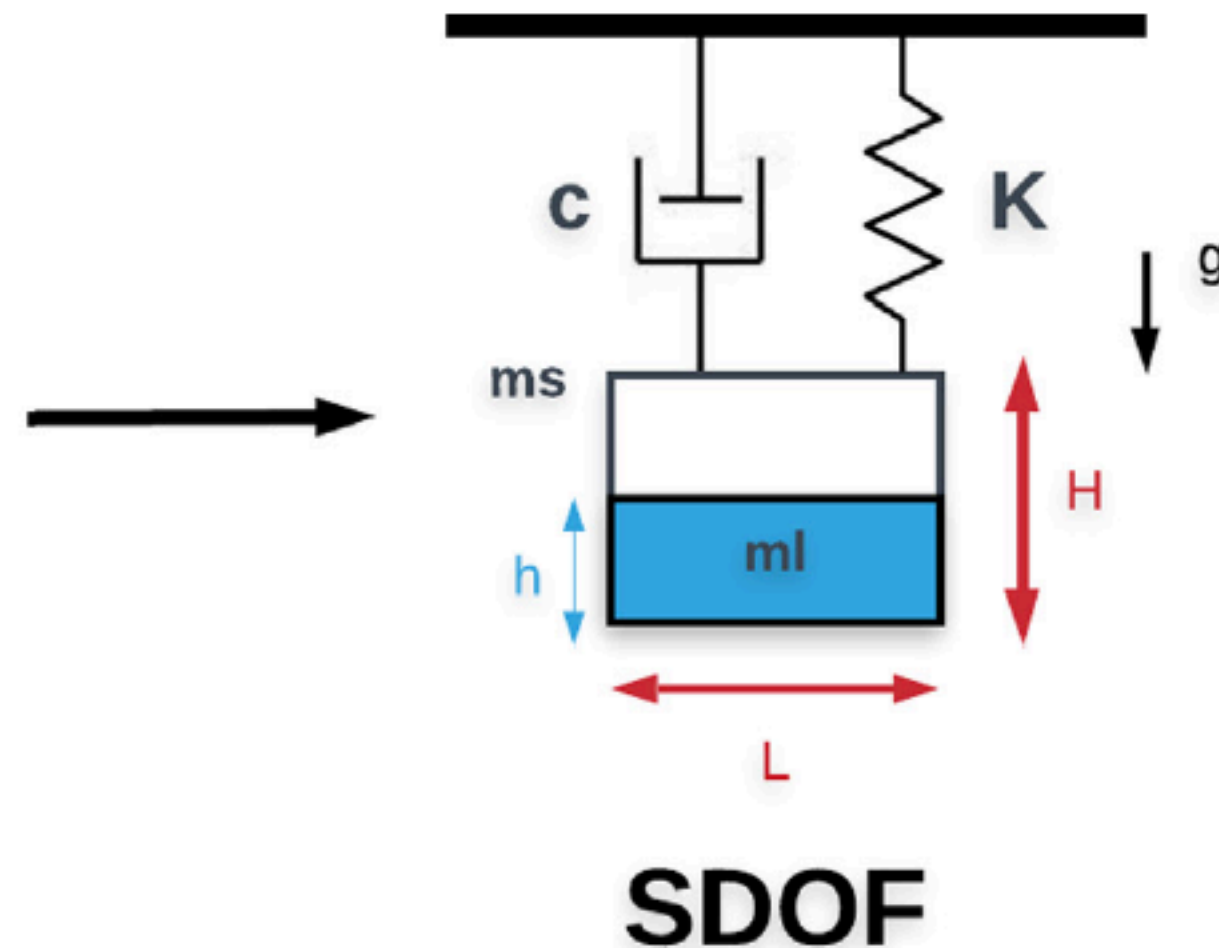
Hernández, Q., Badías, A., Chinesta, F., & Cueto, E. (2023). Thermodynamics-informed neural networks for physically realistic mixed reality. *Computer Methods in Applied Mechanics and Engineering*, 407, 115912.

Damping effects of violent sloshing in airplane wings

Experimental study of the liquid damping effects on a SDOF vertical sloshing tank.
J. Martinez-Carrascal, L.M. González-Gutierrez, Journal of Fluids and Structures, 2021

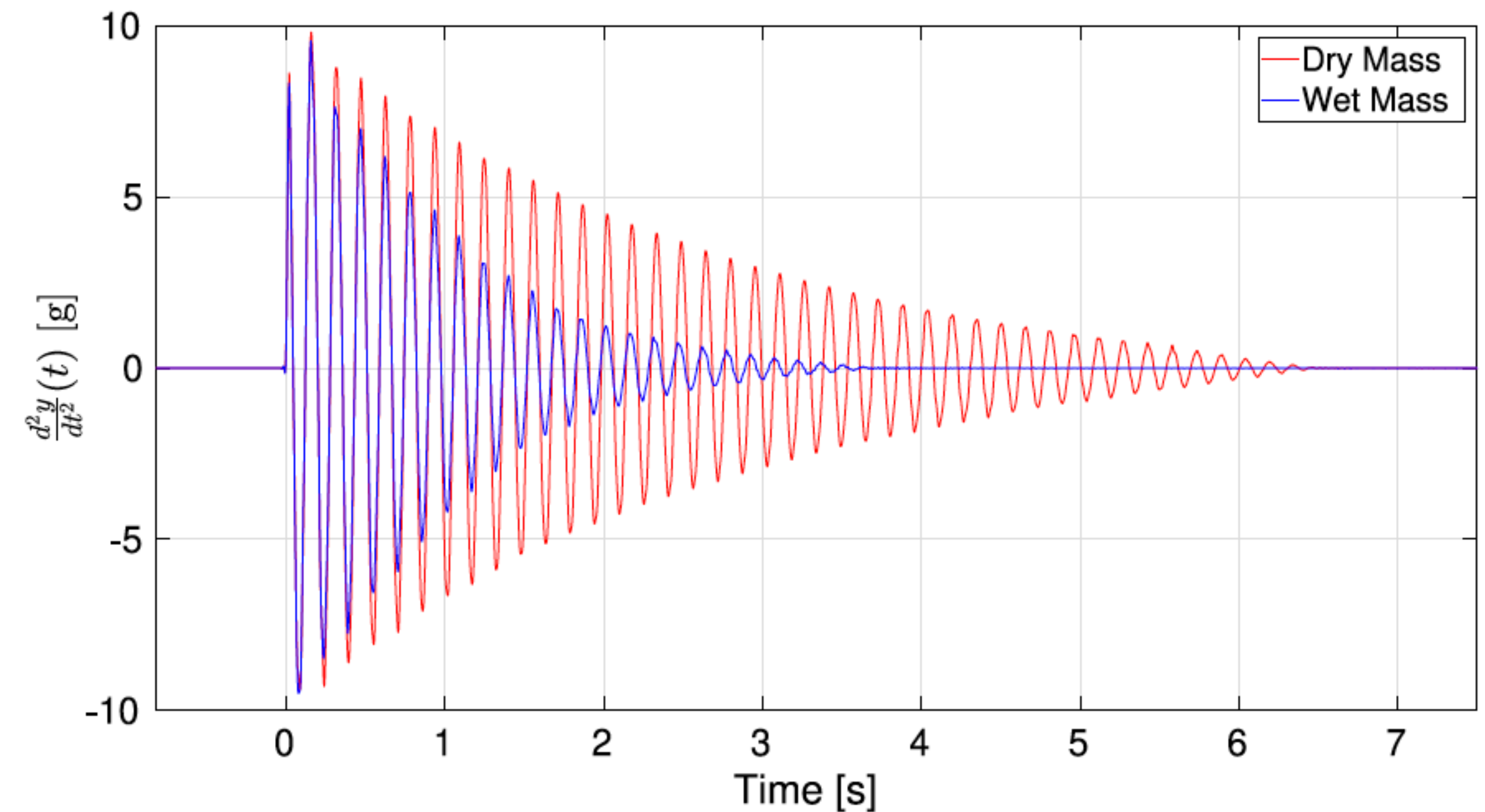


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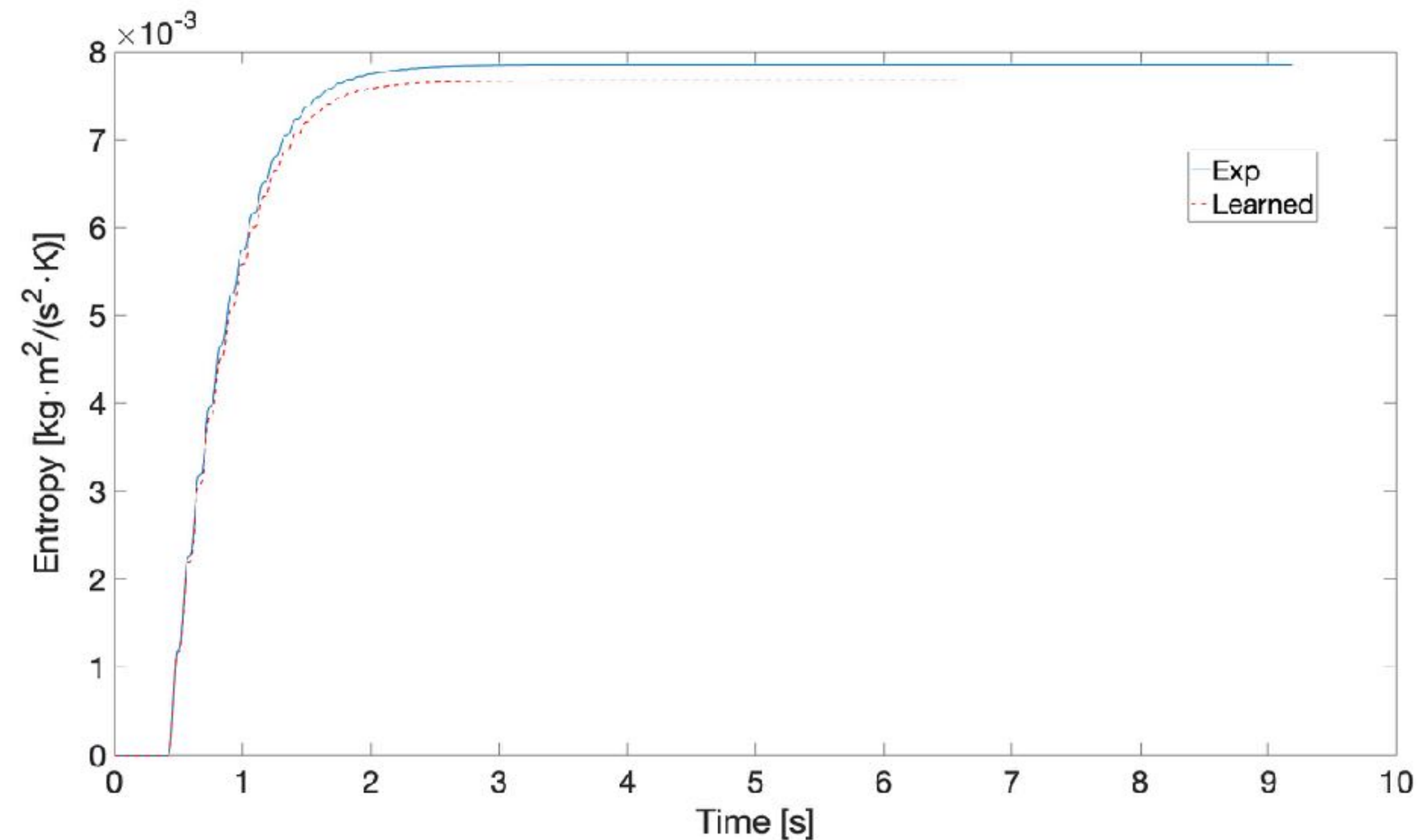
Learning strategy

- Characterize first the structural response of the tank
- Then learn the influence of different filling levels



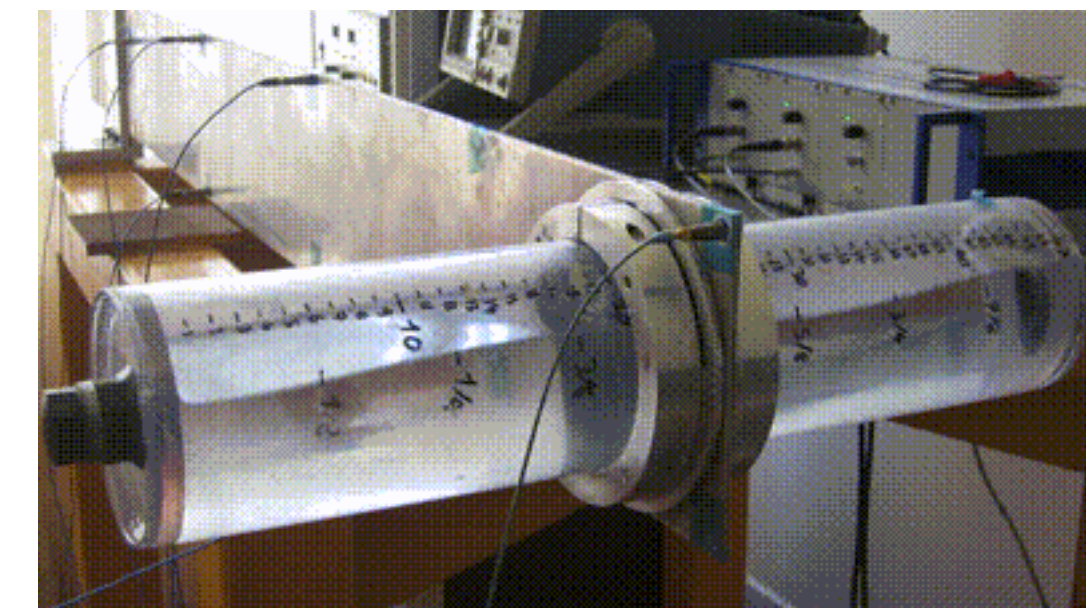
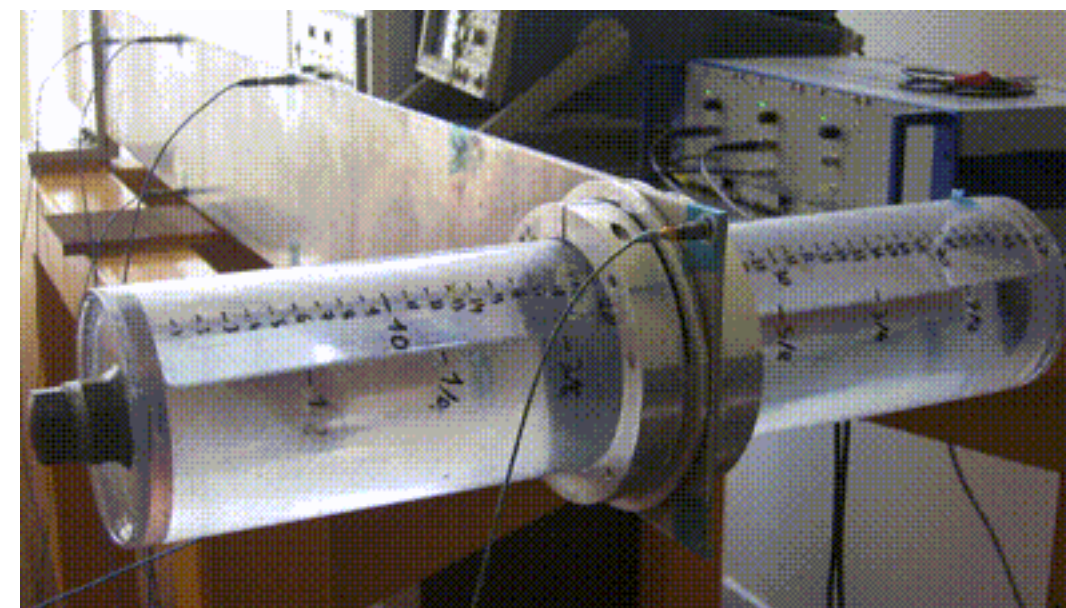
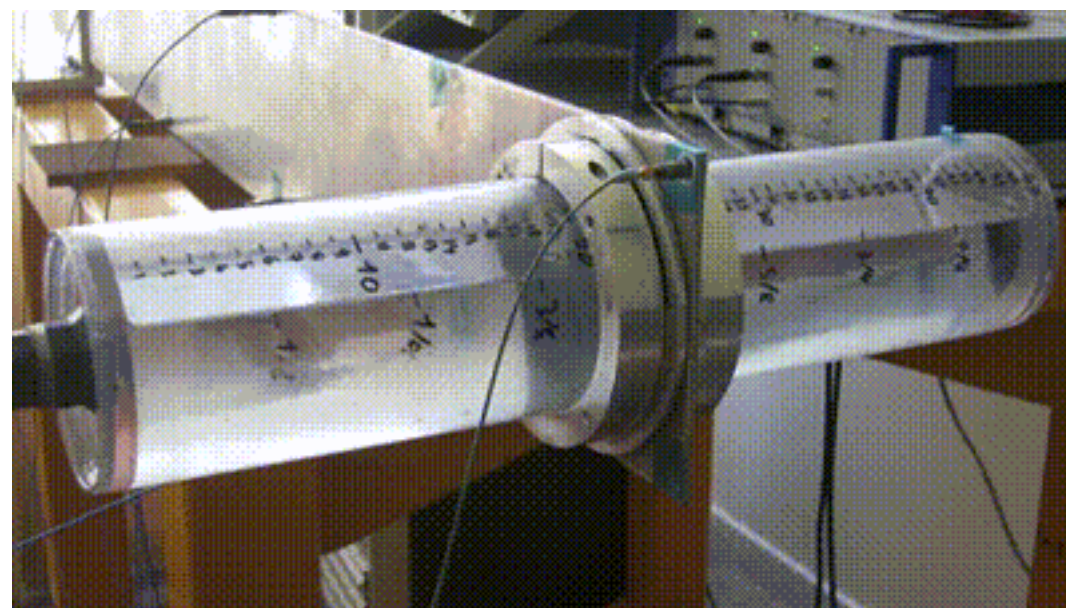
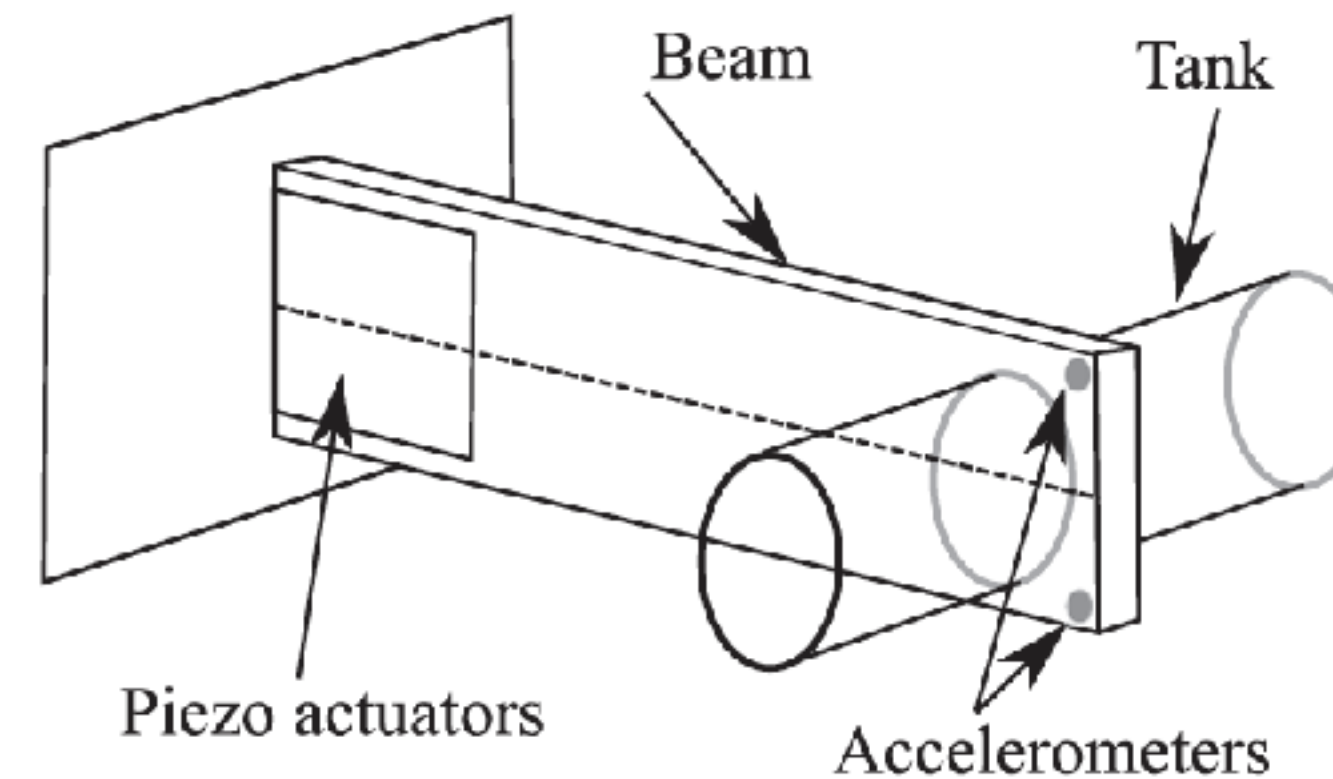
Experimental study of the liquid damping effects on a SDOF vertical sloshing tank.
J. Martinez-Carrascal, L.M. González-Gutierrez, Journal of Fluids and Structures, 2021

Variable damping due to sloshing



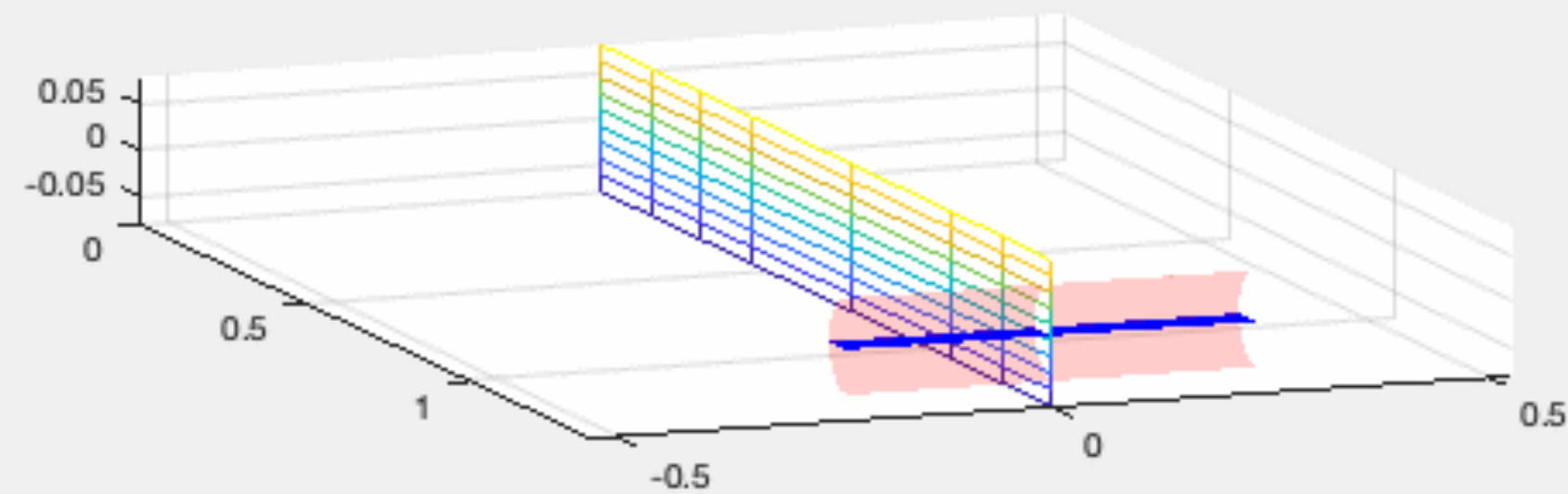
Fluid-structure interaction

- Beam bending + torsion
- Rigid tank
- Sloshing fluid

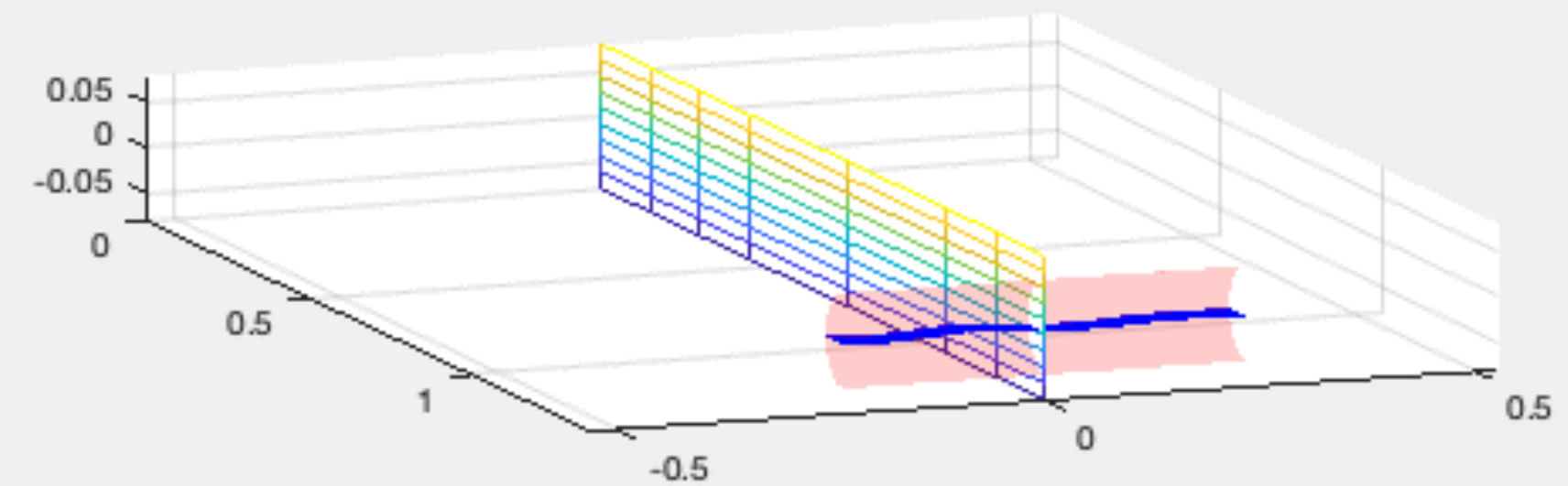


A port-Hamiltonian model of liquid sloshing in moving containers and application to a fluid-structure system.
Flávio Luiz Cardoso-Ribeiro, Denis Matignon, Valérie Pommier-Budinger, Journal of Fluids and Structures, 2017.

Fluid-structure interaction



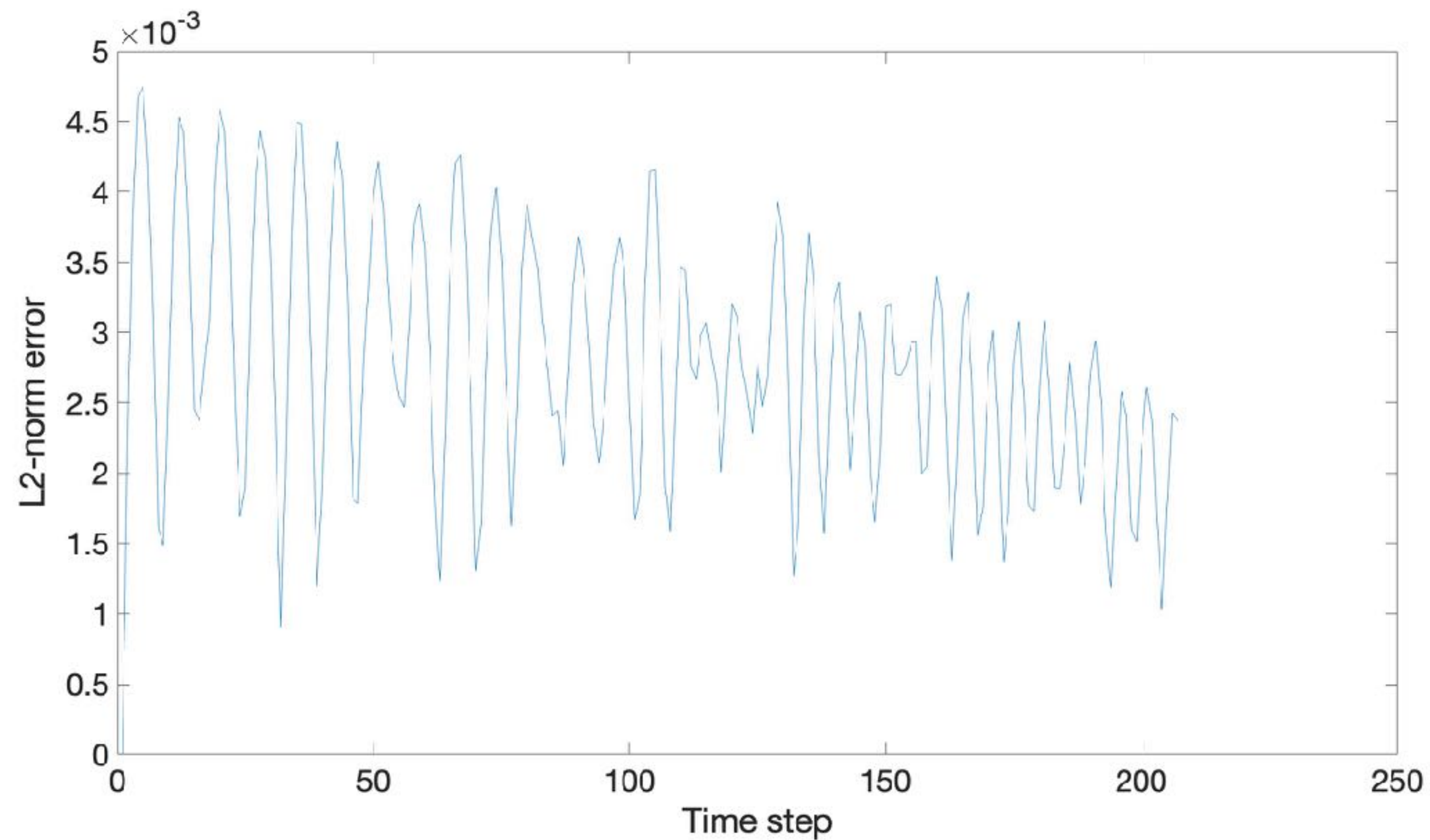
Reference



Learned

Fluid-structure interaction

- L2-norm error in the water free surface

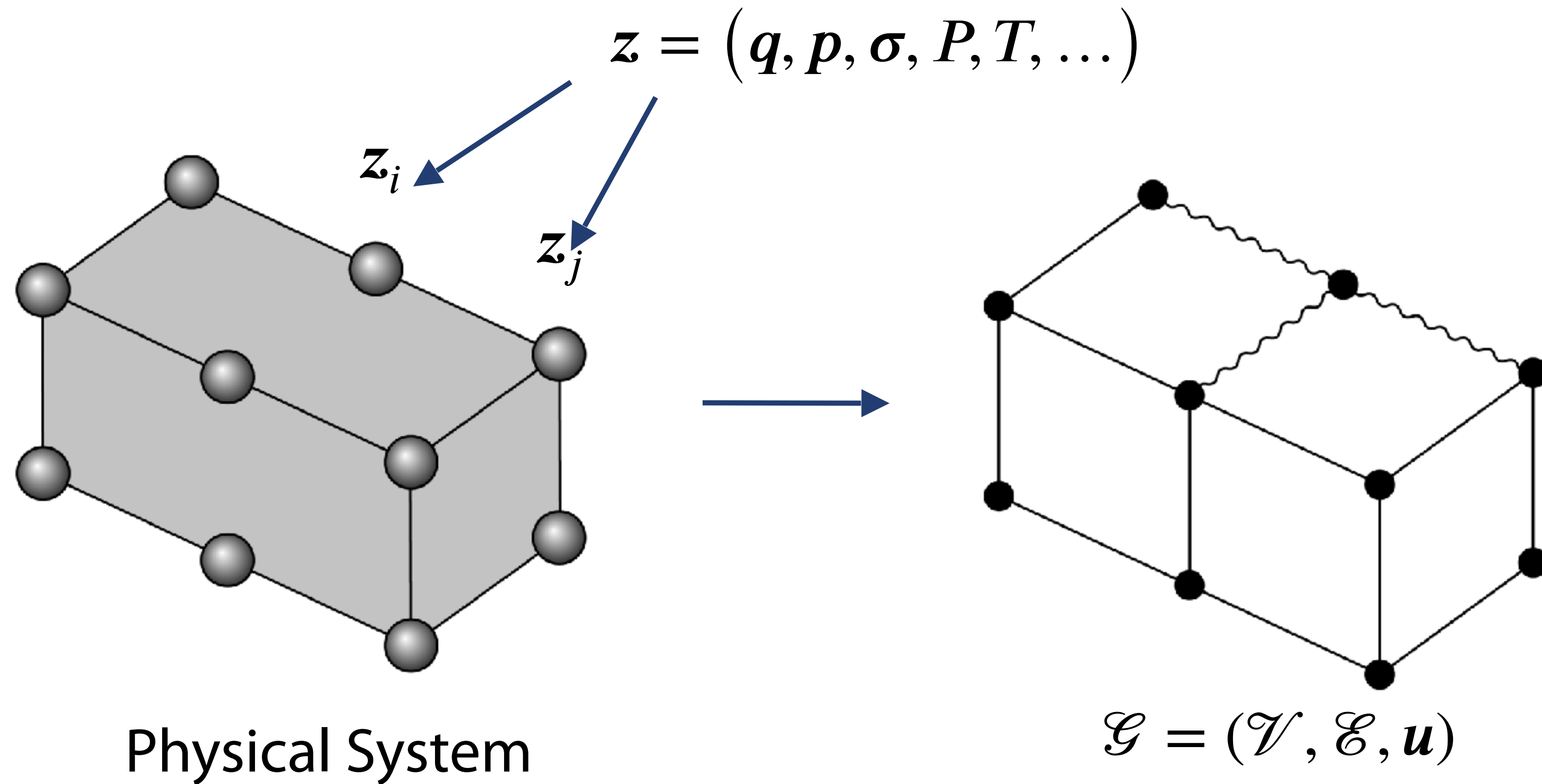


Contents

1. Metriplectic formalisms for open systems
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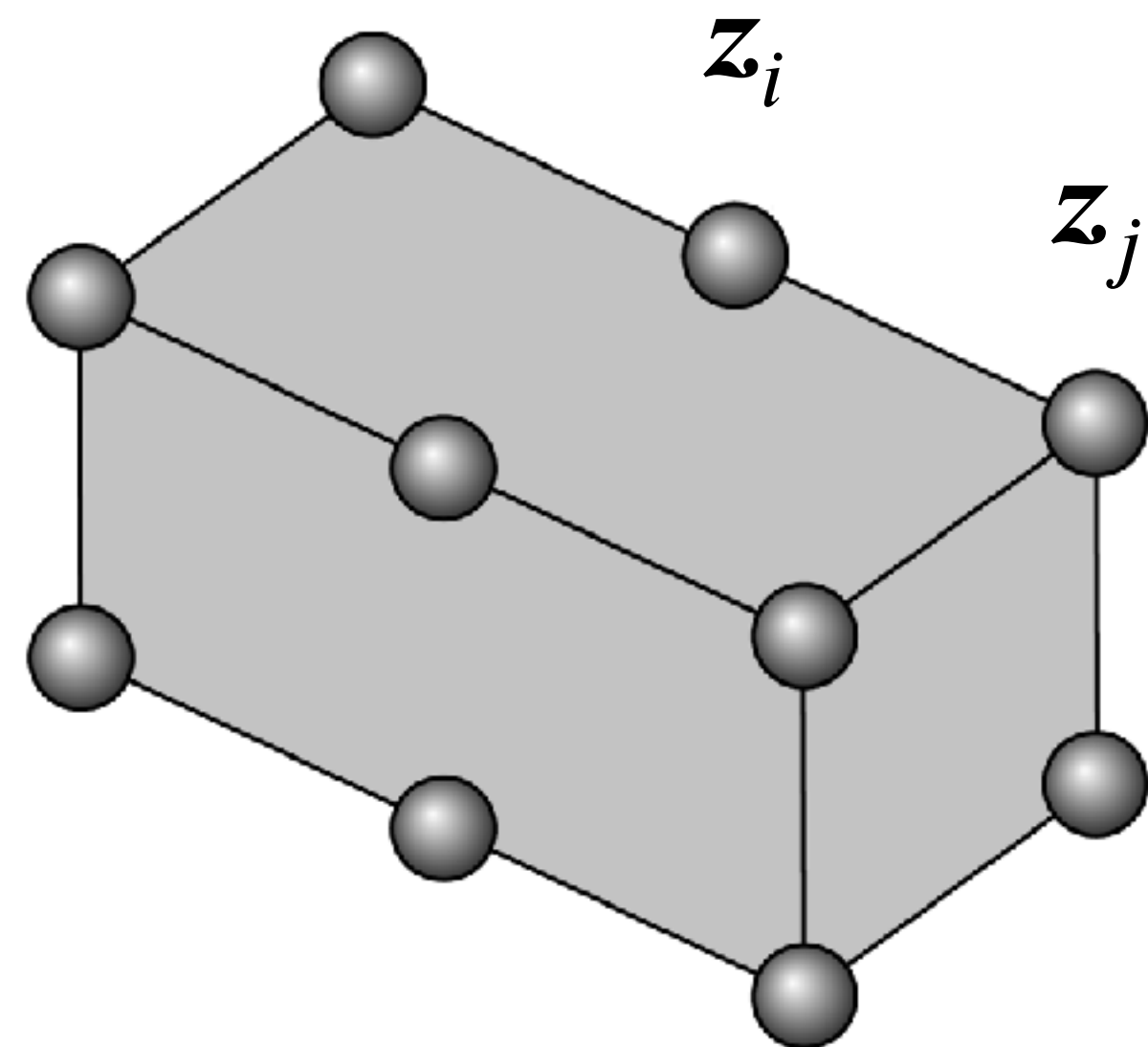
Geometric bias

- Graph construction



Geometric bias

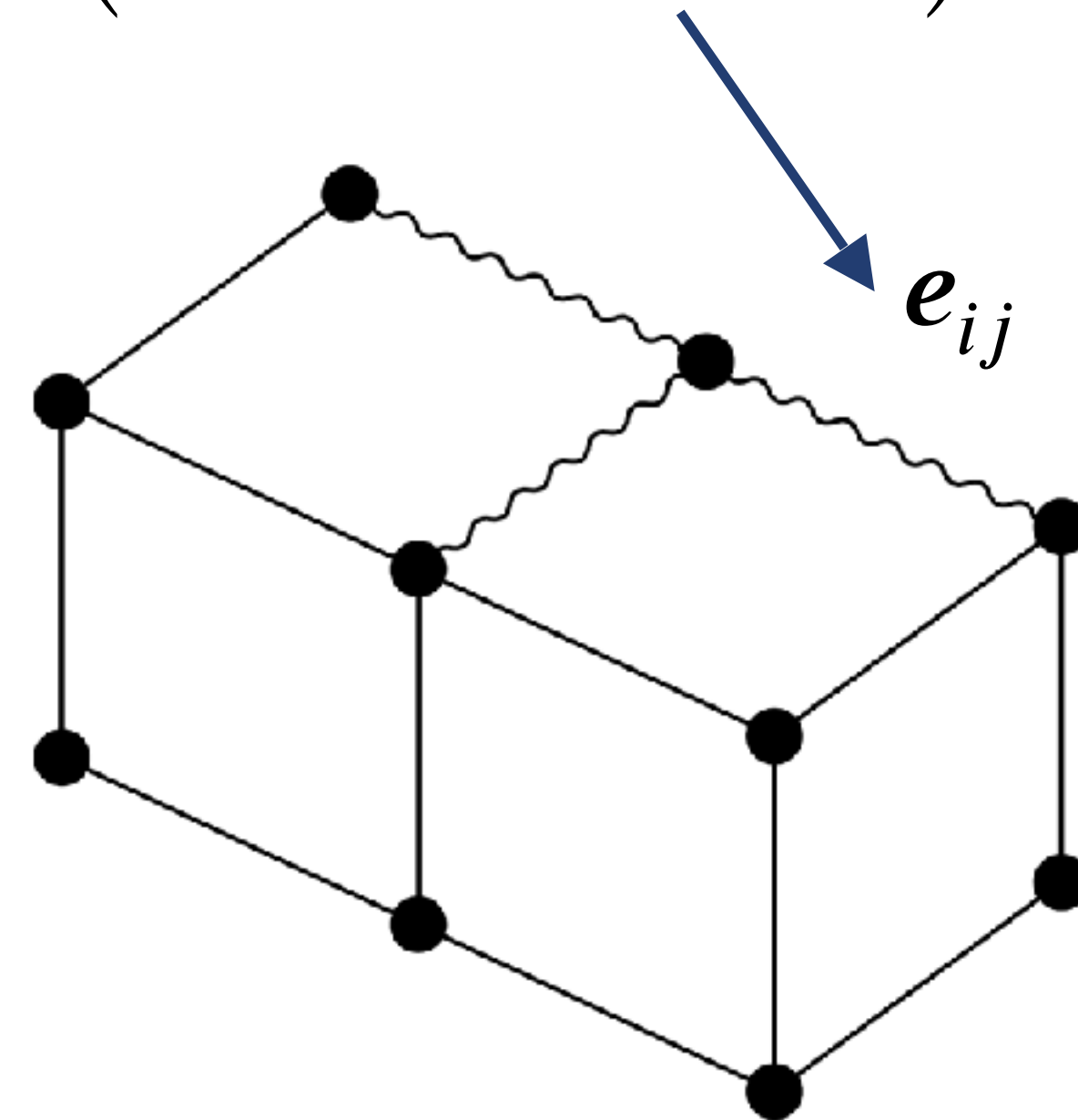
- Graph construction



Physical System



$$e_{ij} = \left(\mathbf{q}_i - \mathbf{q}_j, |\mathbf{q}_i - \mathbf{q}_j| \right)$$

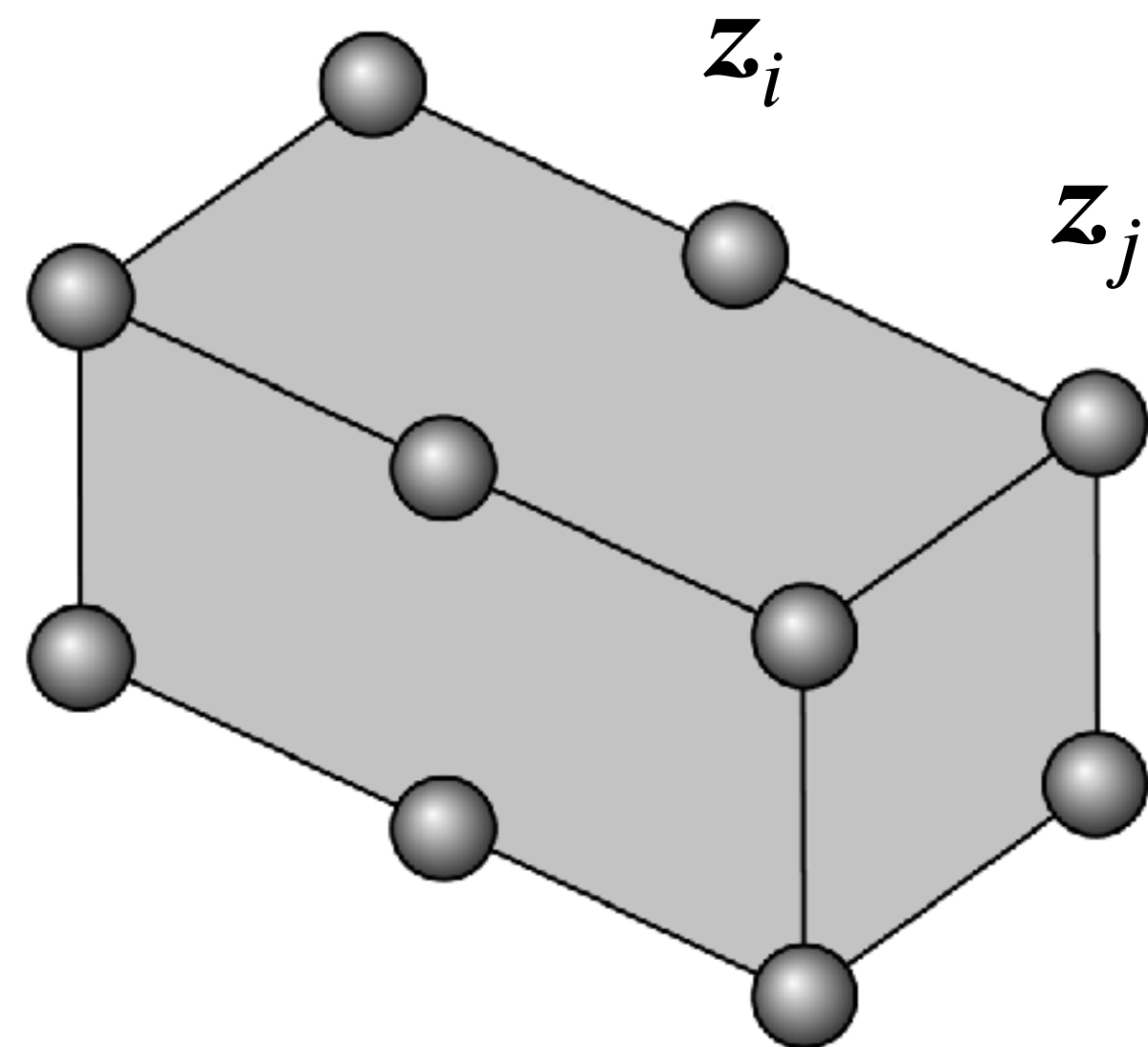


$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{u})$$

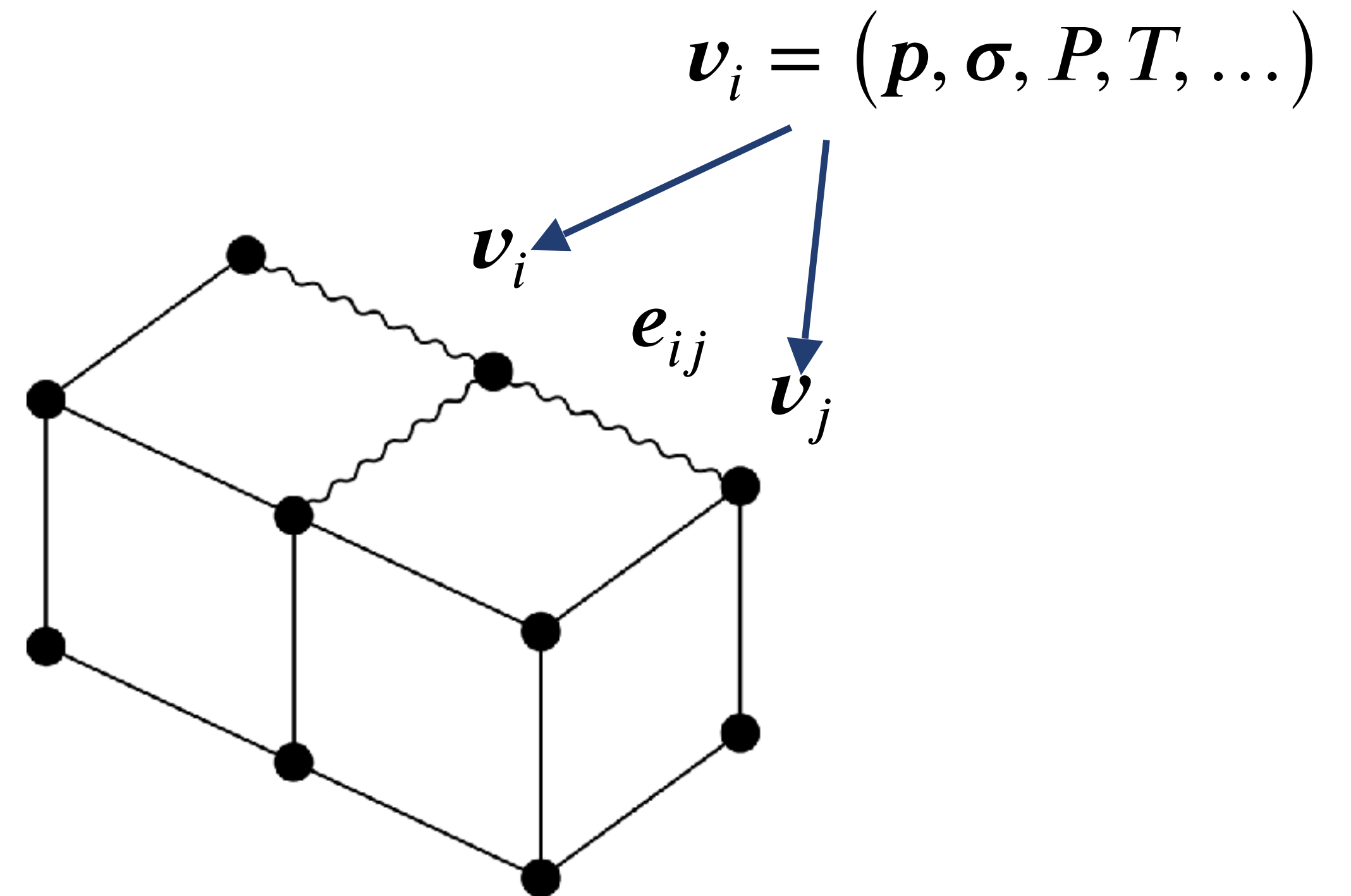
**Translation
Equivariant**

Geometric bias

- Graph construction



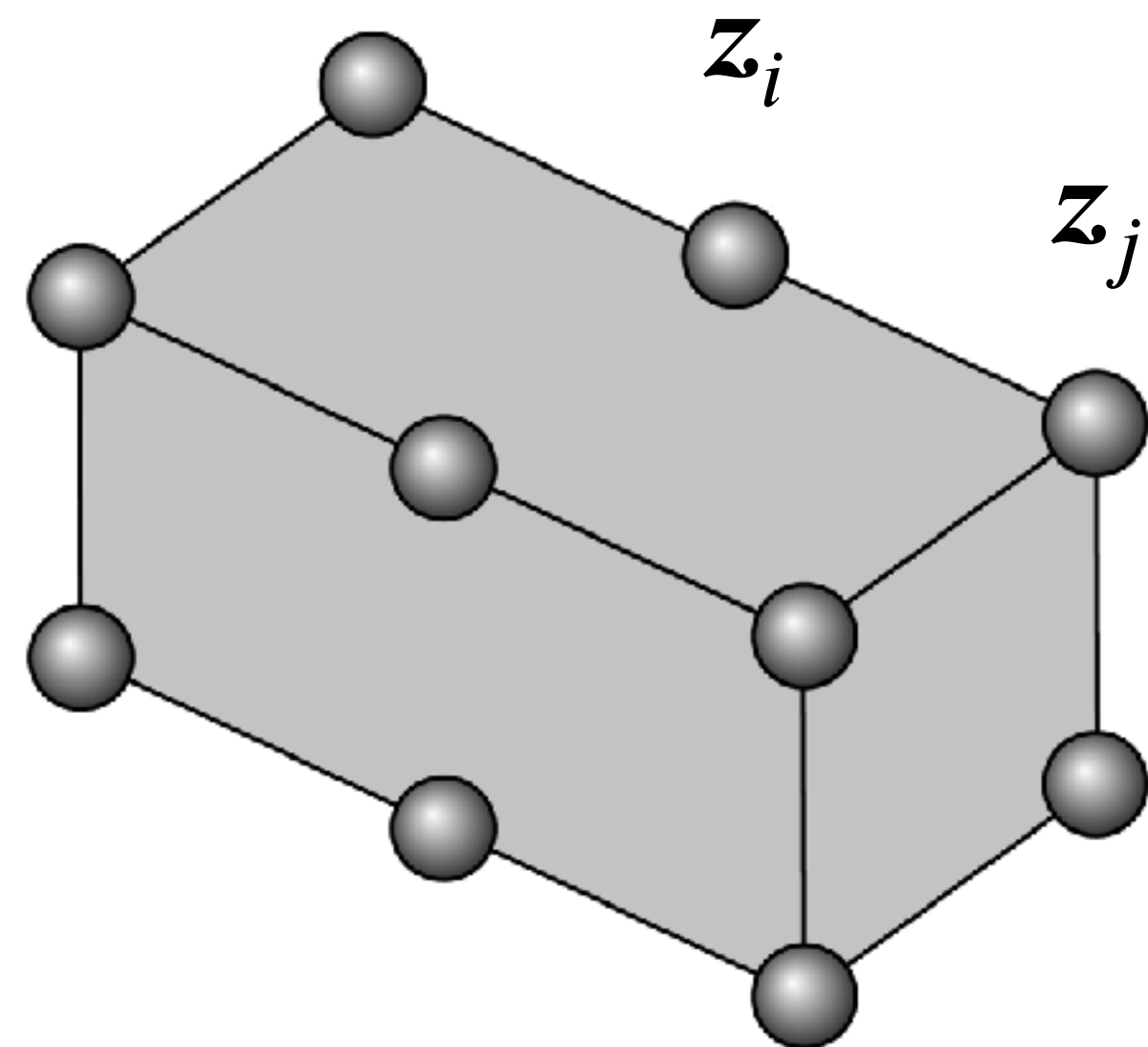
Physical System



$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{u})$$

Geometric bias

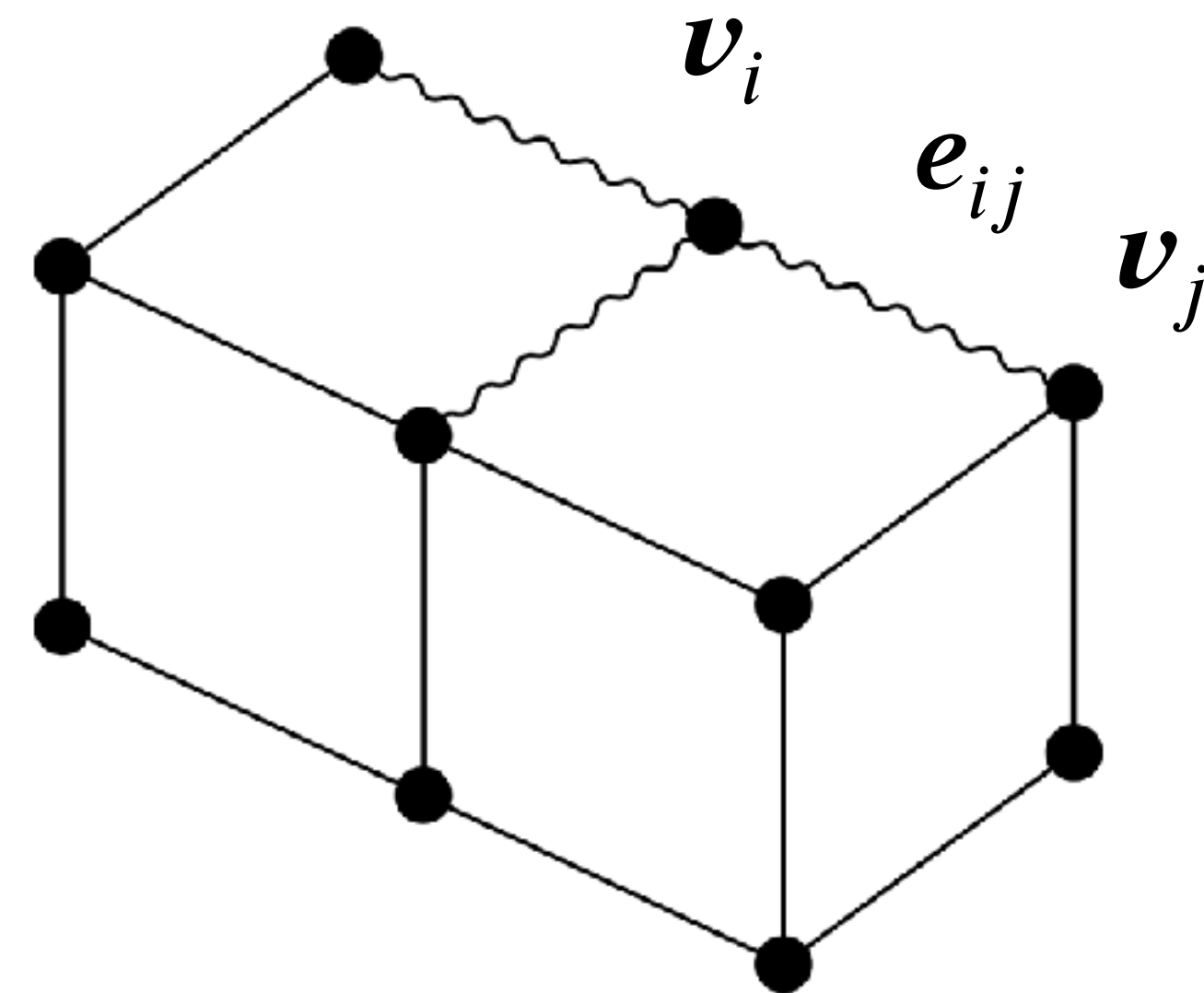
- Graph construction



Physical System



$$\mathbf{u} = (g, v, Re, \dots)^T$$

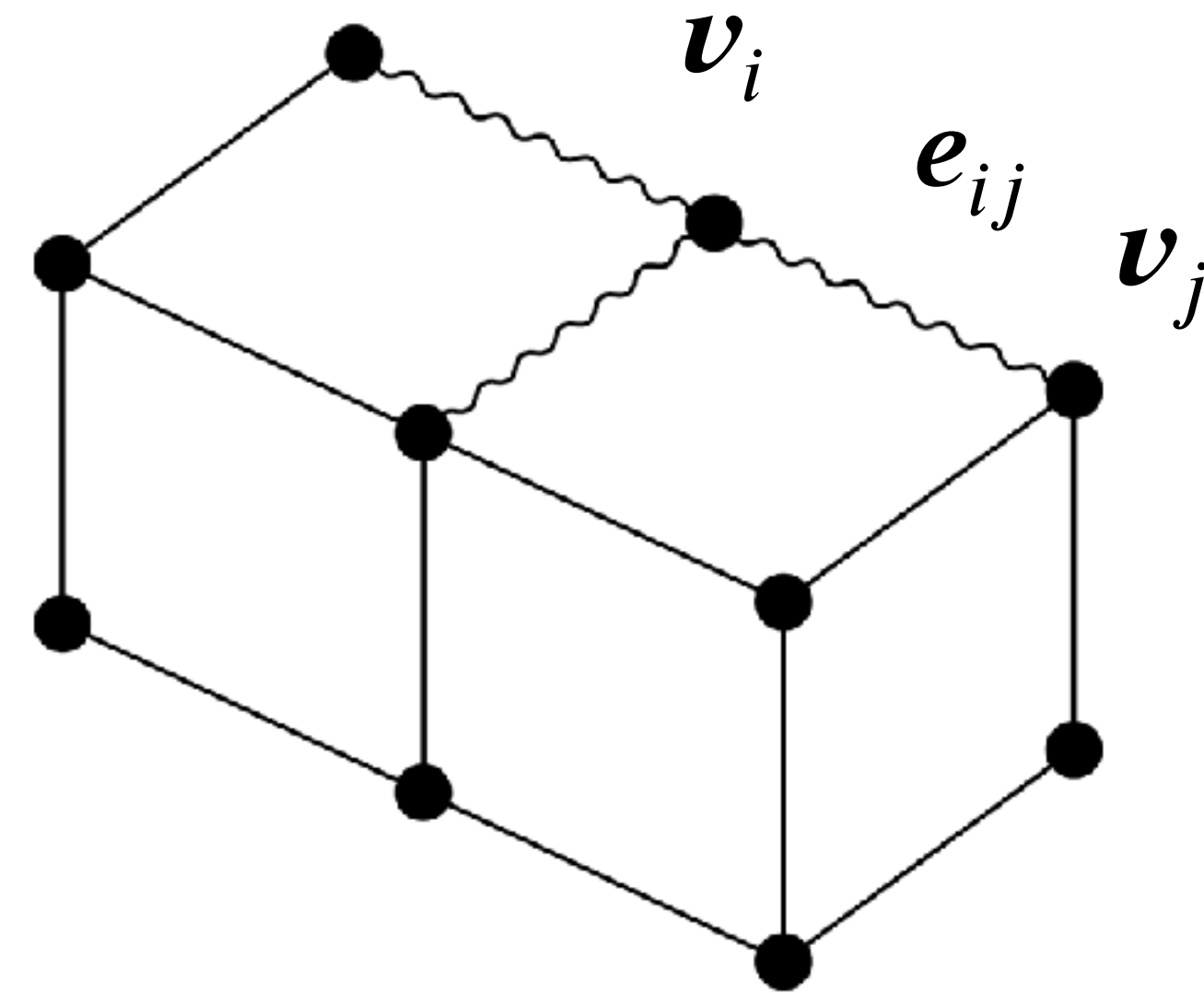


$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{u})$$

Geometric bias

- Encode – Process – Decode

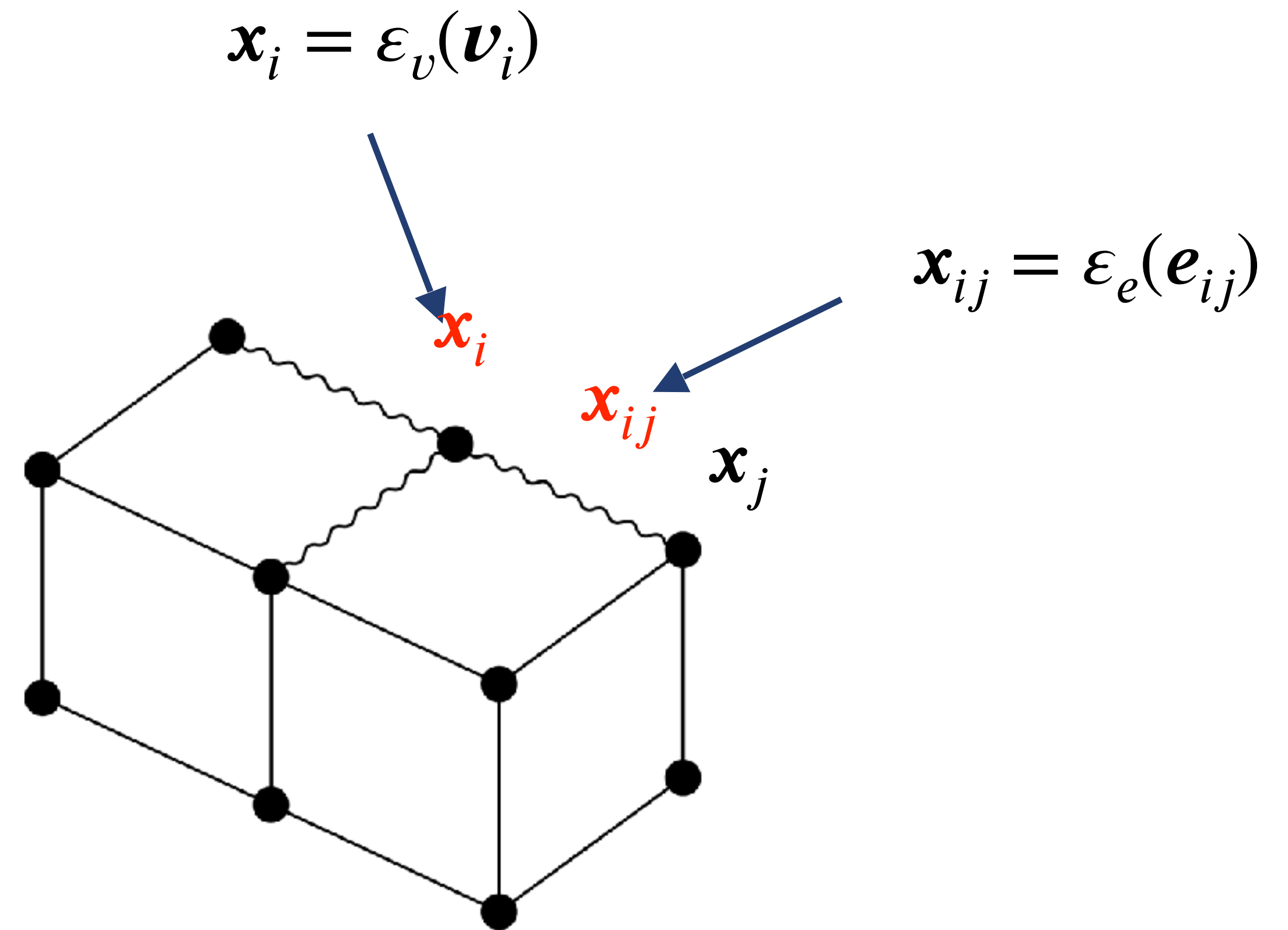
[Battaglia, 2018]



Geometric bias

- Encode – Process – Decode
 1. Encoder: $\varepsilon_v, \varepsilon_e$

[Battaglia, 2018]



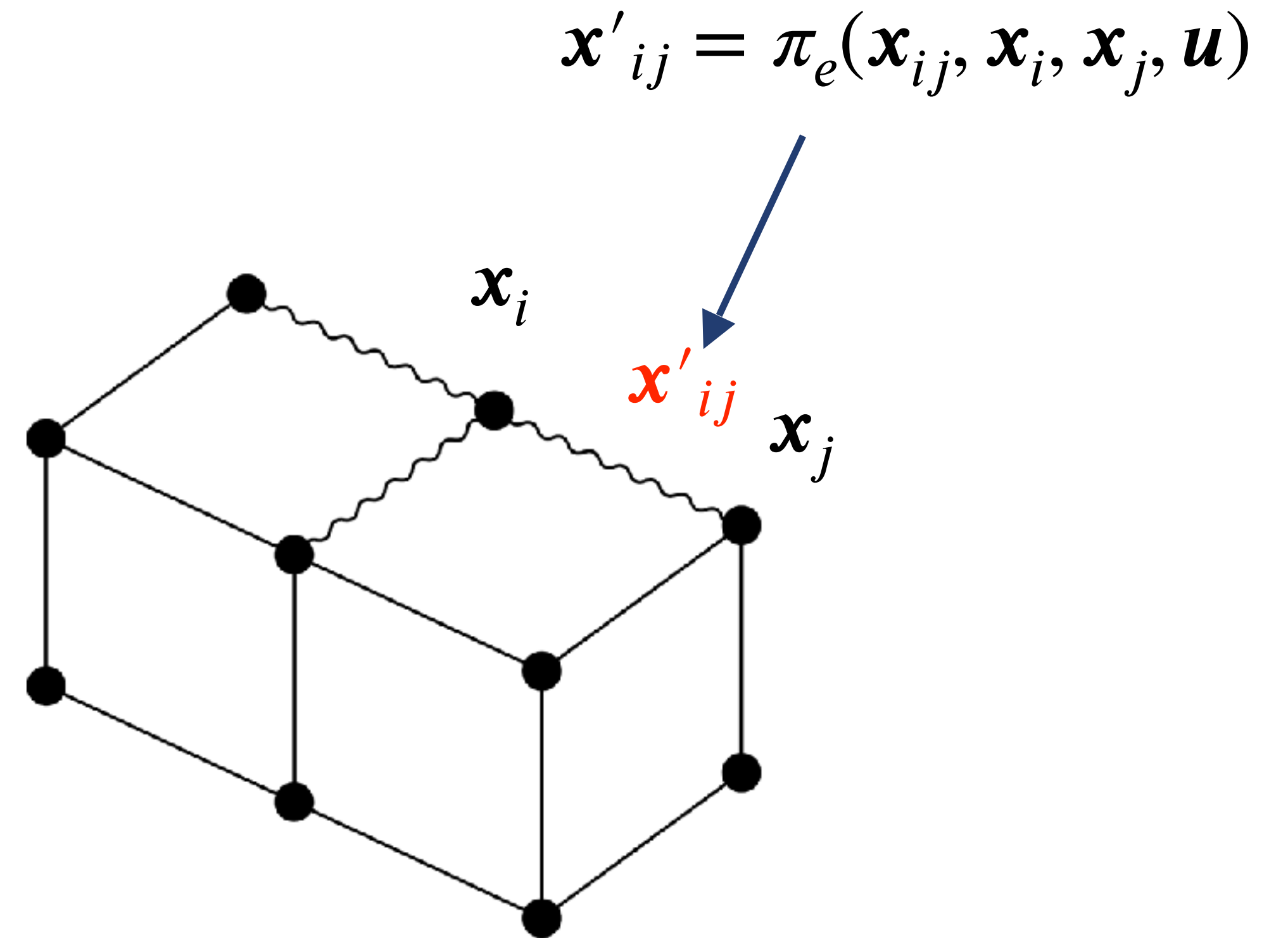
Geometric bias

- Encode – Process – Decode

1. Encoder: $\varepsilon_v, \varepsilon_e$

2. Update Edges: π_e

[Battaglia, 2018]

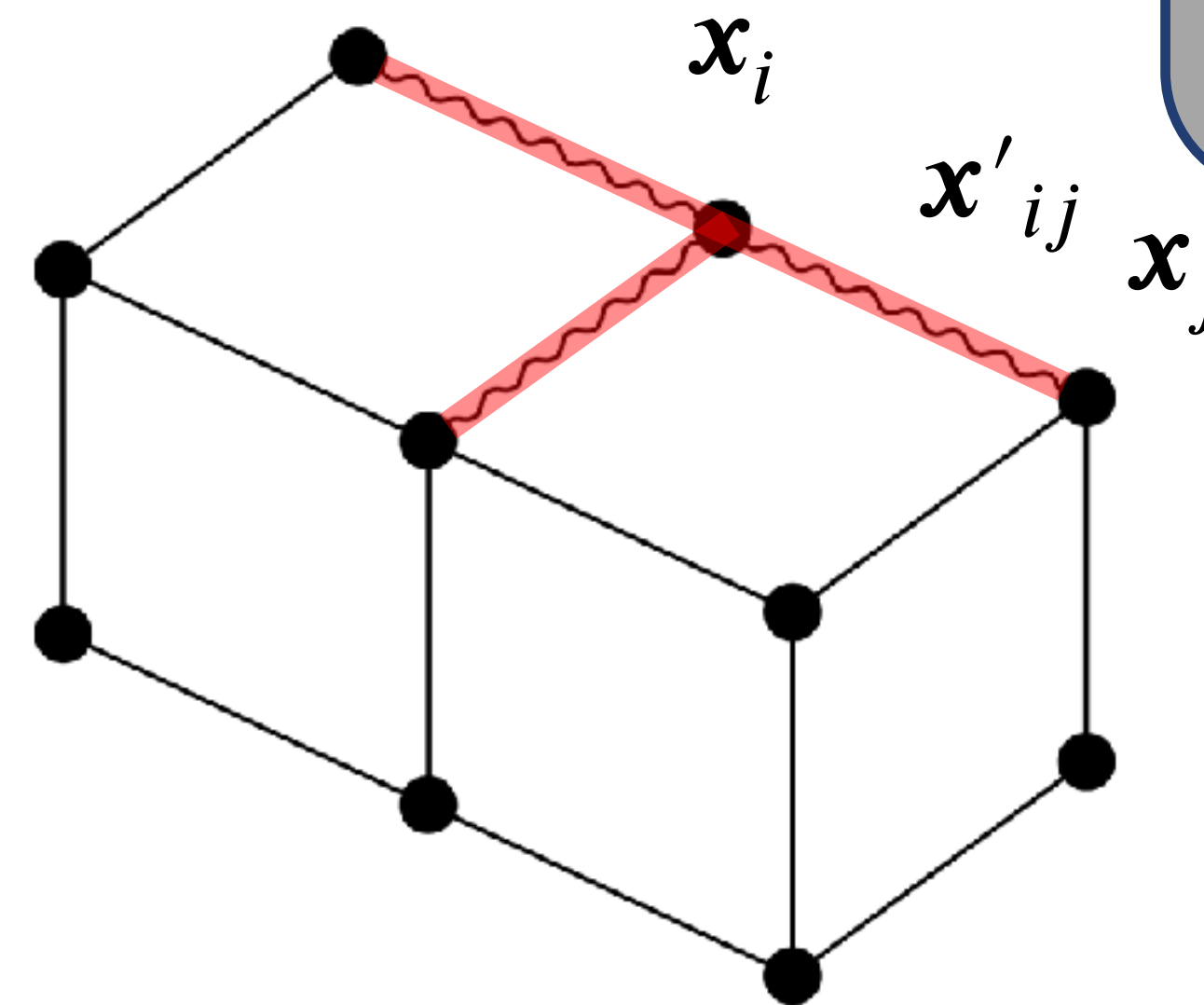


Geometric bias

- Encode – Process – Decode
 1. Encoder: $\varepsilon_v, \varepsilon_e$
 2. Update Edges: π_e
 3. Message Passing

[Battaglia, 2018]

$$\mathbf{m}_i = \sum_{j \in \mathcal{N}_i} \mathbf{x}'_{ij}$$

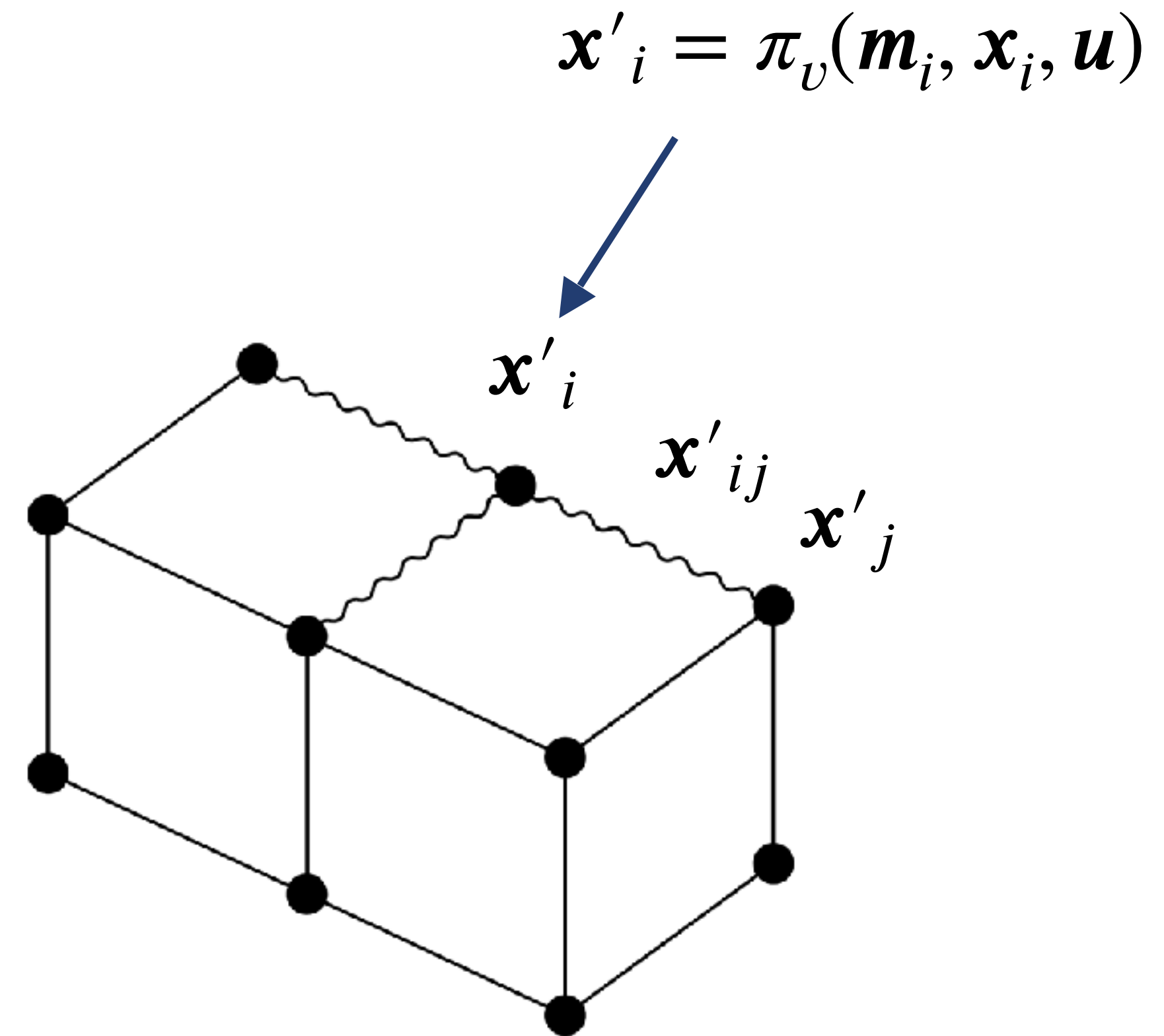


**Permutation
Equivariant**

Geometric bias

- Encode – Process – Decode
 1. Encoder: $\varepsilon_v, \varepsilon_e$
 2. Update Edges: π_e
 3. Message Passing
 4. Update Vertices: π_v

[Battaglia, 2018]

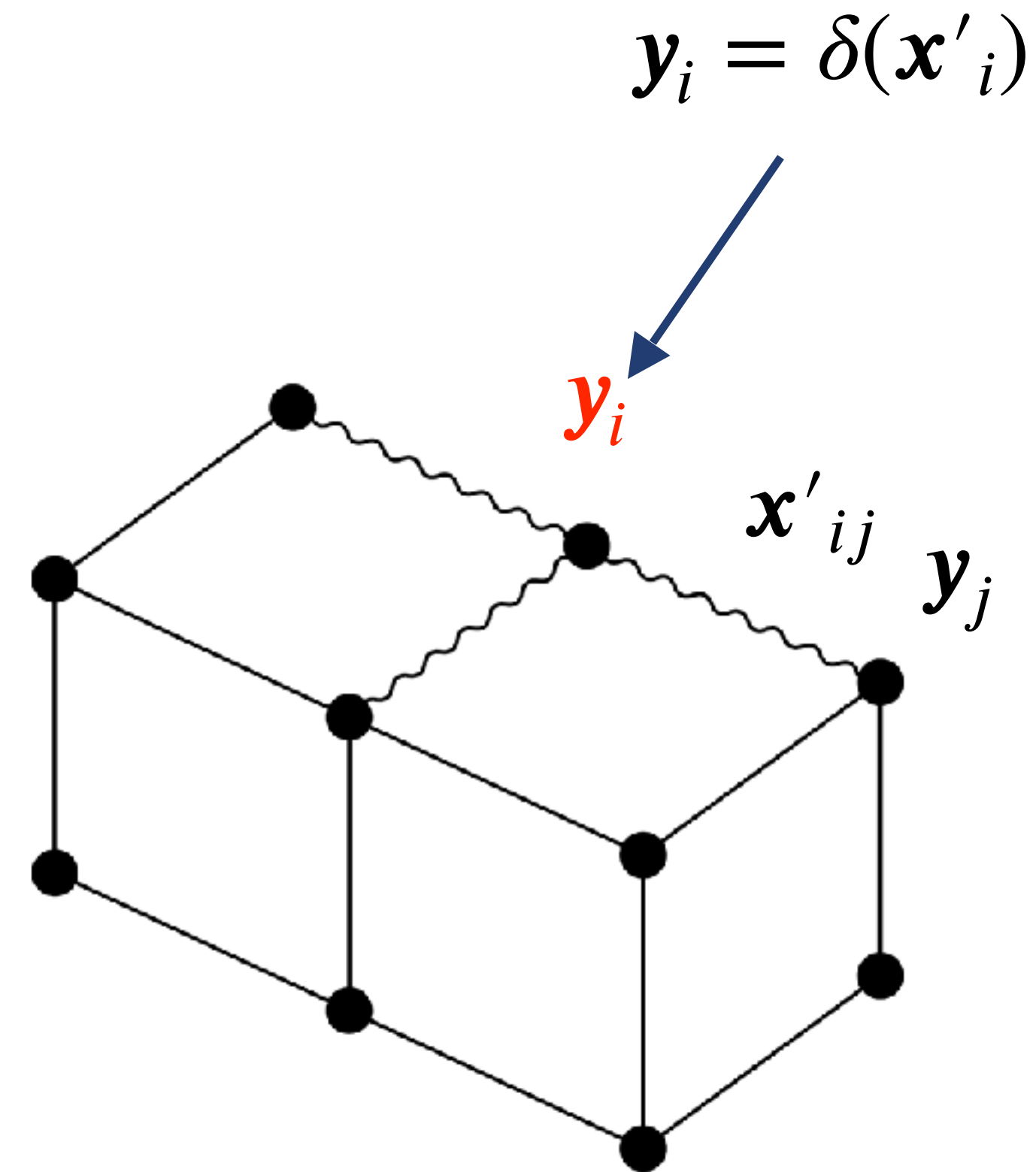


Geometric bias

- Encode – Process – Decode

1. Encoder: $\varepsilon_v, \varepsilon_e$
2. Update Edges: π_e
3. Message Passing
4. Update Vertices: π_v
5. Decoder: δ

[Battaglia, 2018]



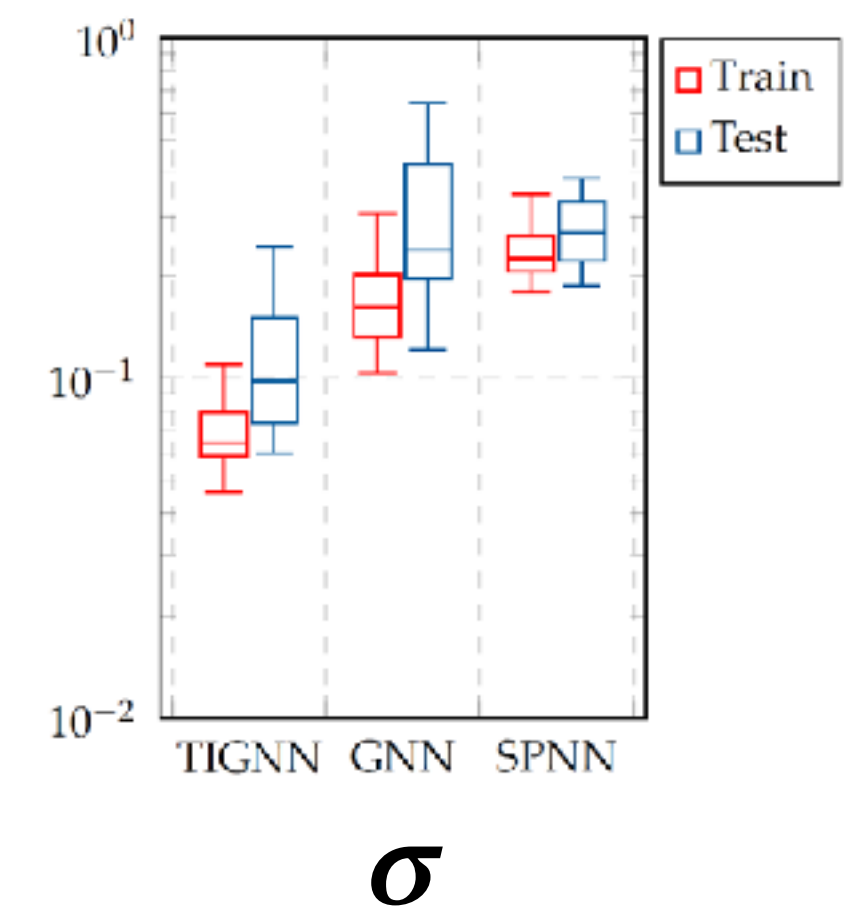
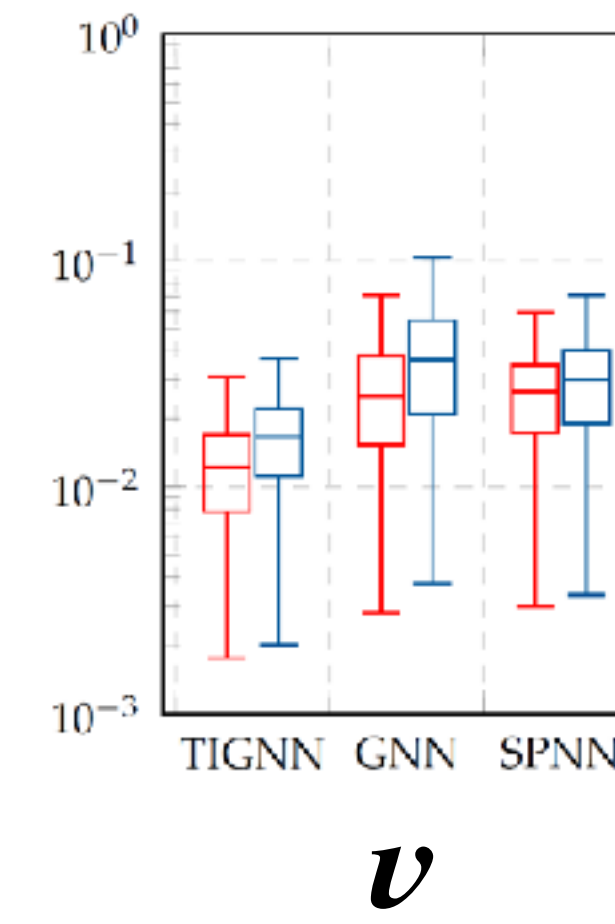
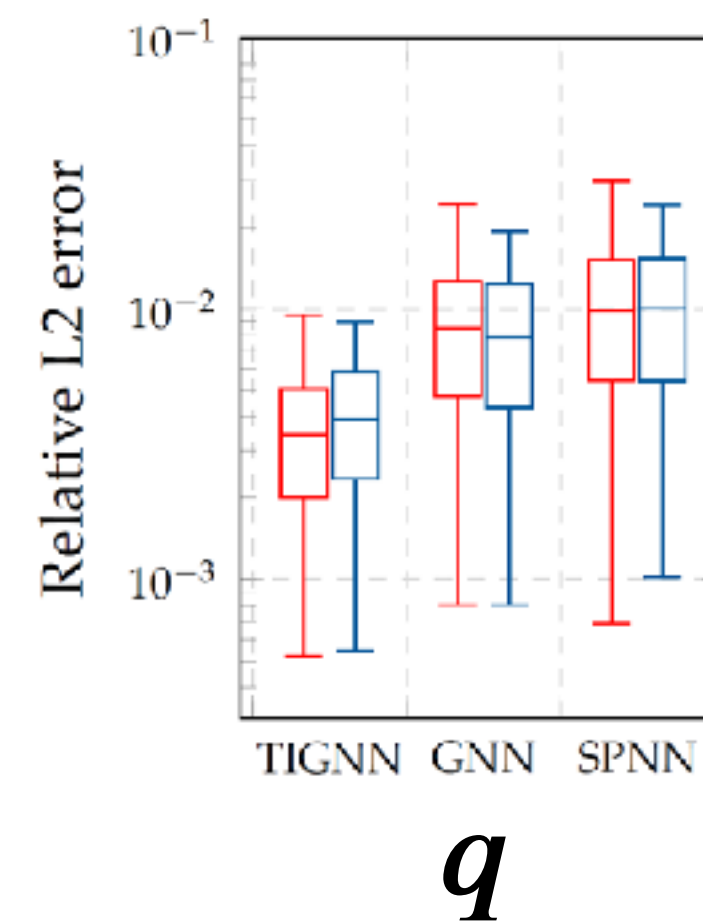
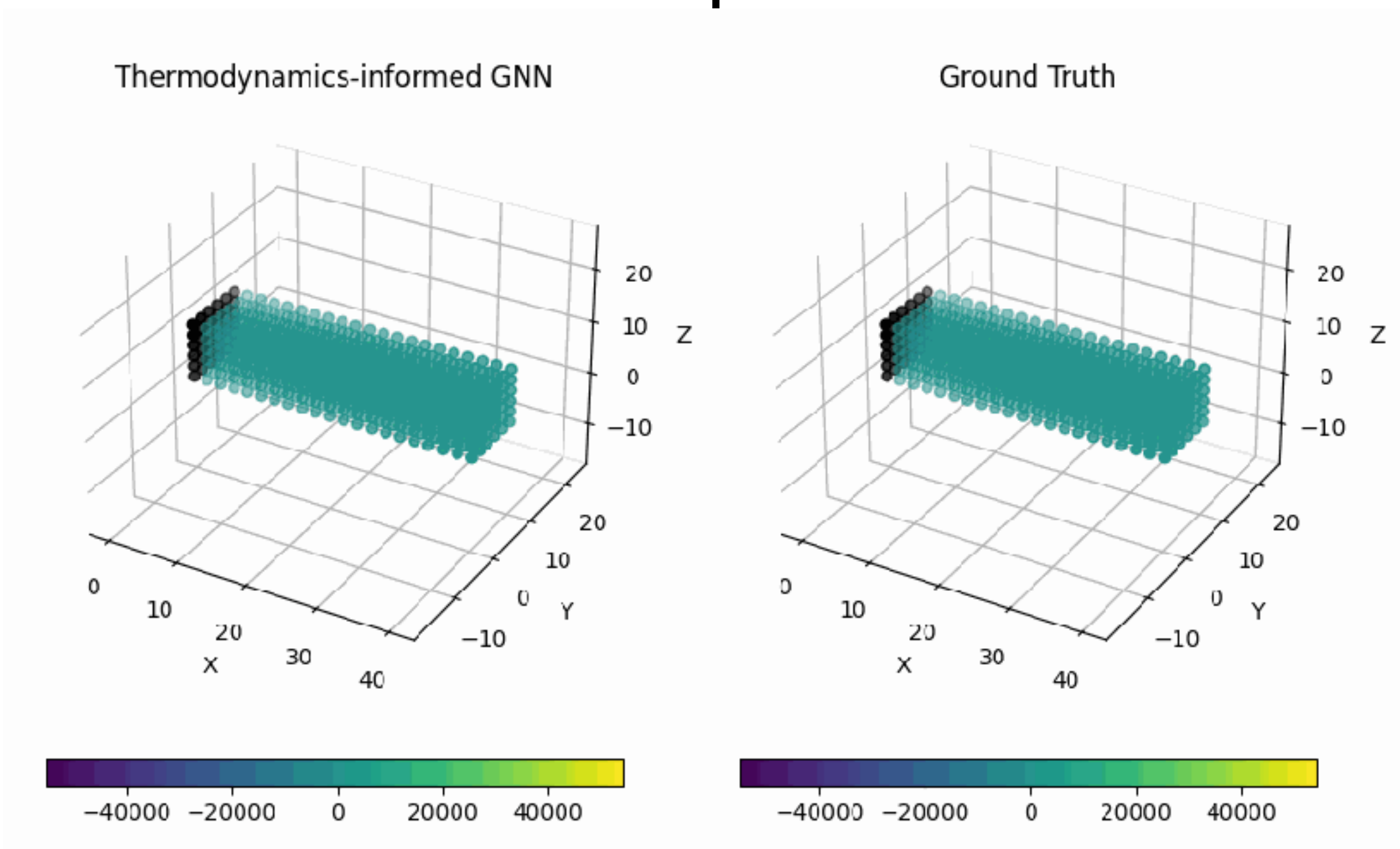
Experiments

- Ablation study

Method	Physics	Geometry
SPNN [Hernández, 2021]	✓	✗
GNN [Pfaff, 2021]	✗	✓
TIGNN [Hernández, 2022]	✓	✓

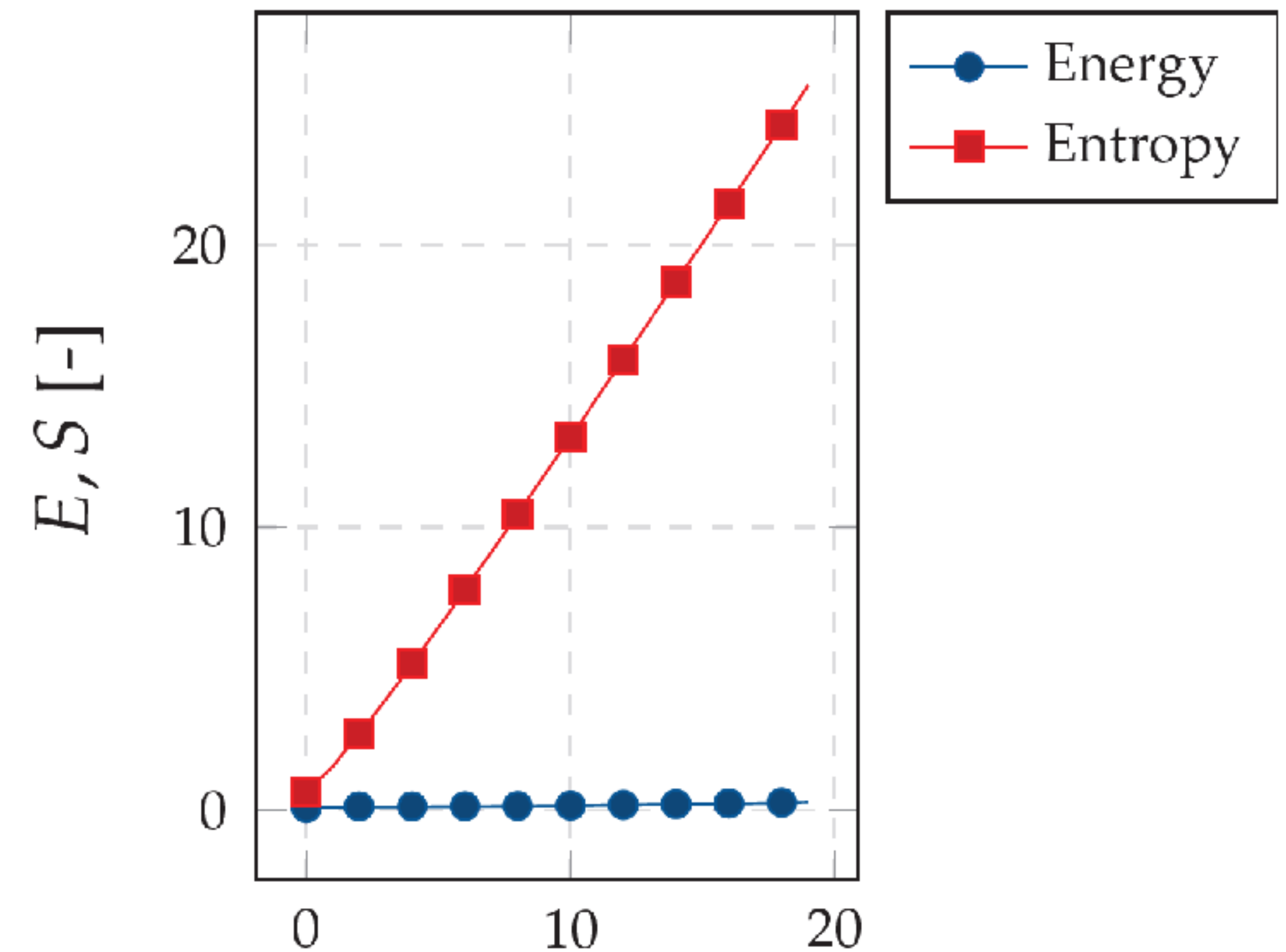
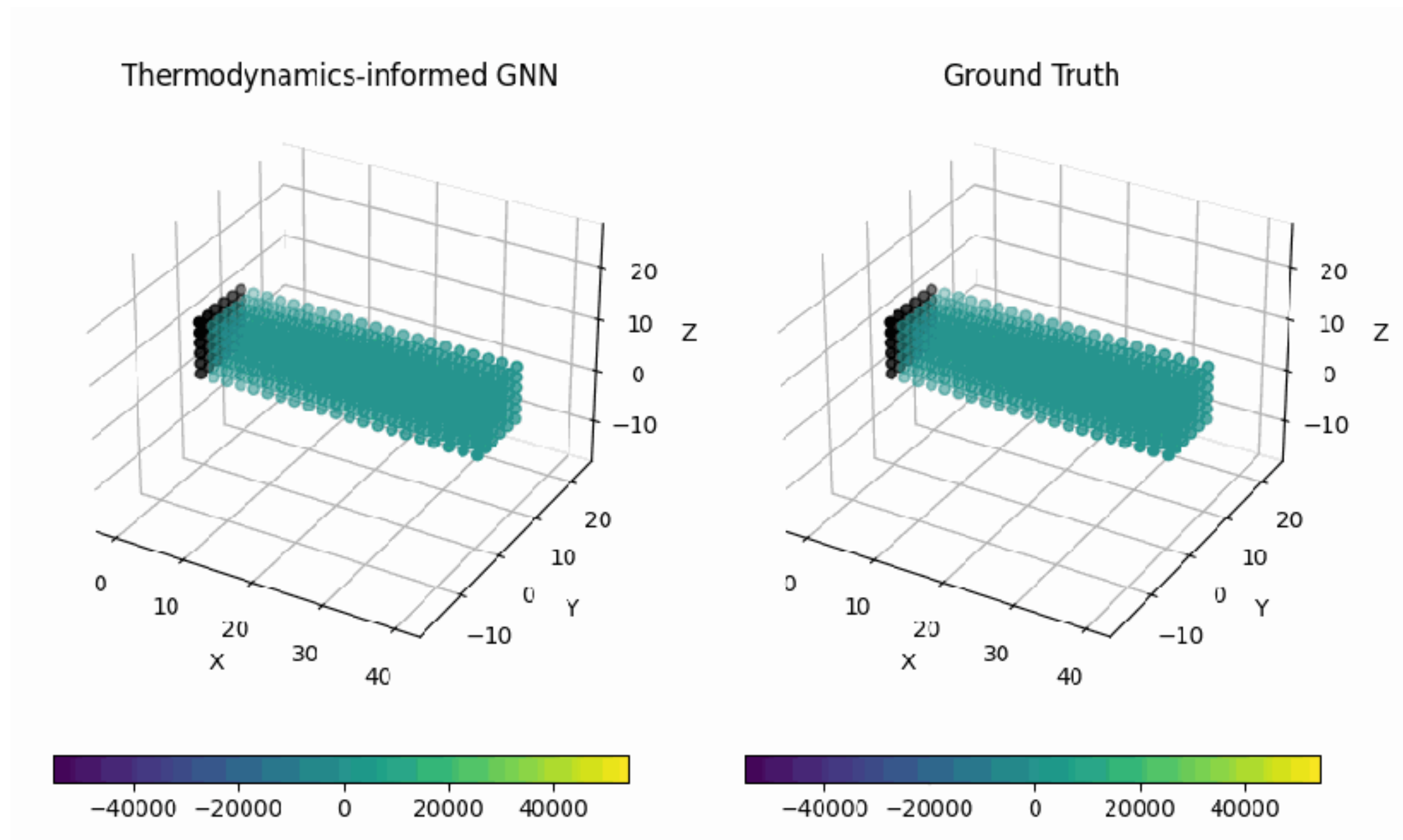
Experiments

- Bending viscoelastic beam
 - State Space: $\mathcal{S} = \{\mathbf{z} = (q, v, \sigma)\}$
 - Dataset: 52 load positions



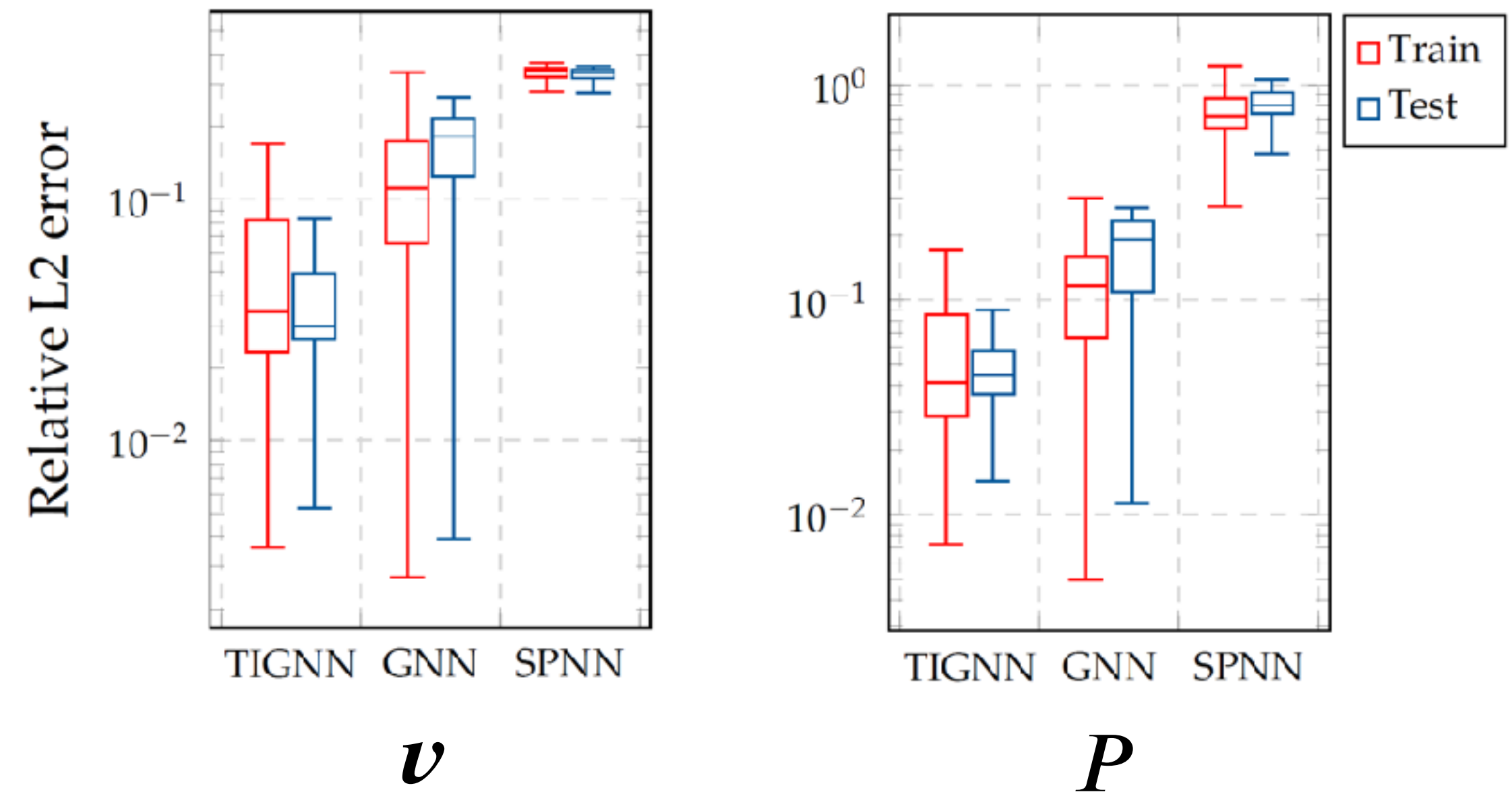
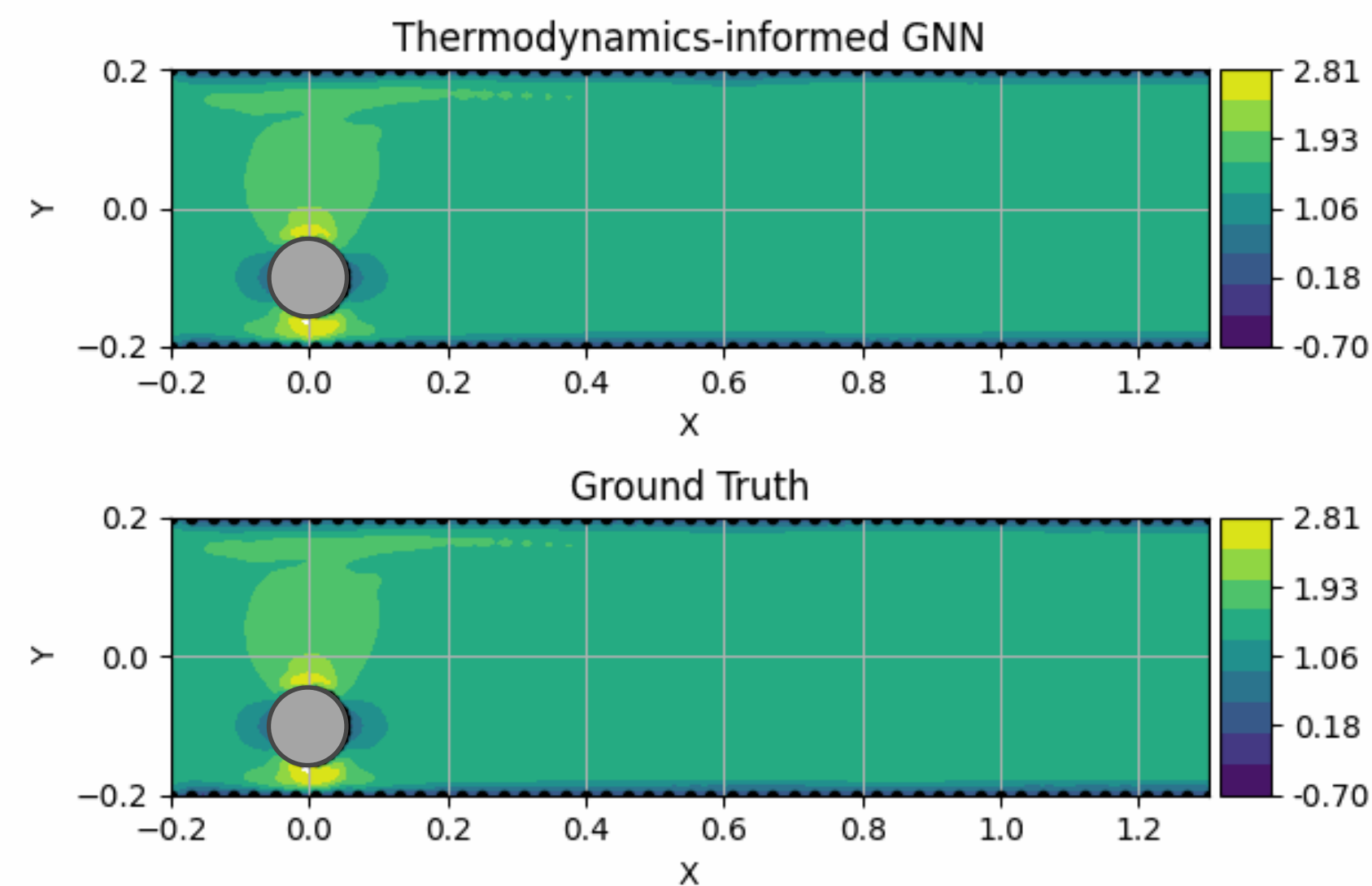
Experiments

- Bending viscoelastic beam
 - State Space: $\mathcal{S} = \{ \mathbf{z} = (q, v, \sigma) \}$
 - Dataset: 52 load positions



Experiments: previously unseen meshes

- Flow past a cylinder
 - State Space: $\mathcal{S} = \{\mathbf{z} = (\mathbf{v}, P)\}$
 - Dataset: 30 geometries + $\mathbf{v}$

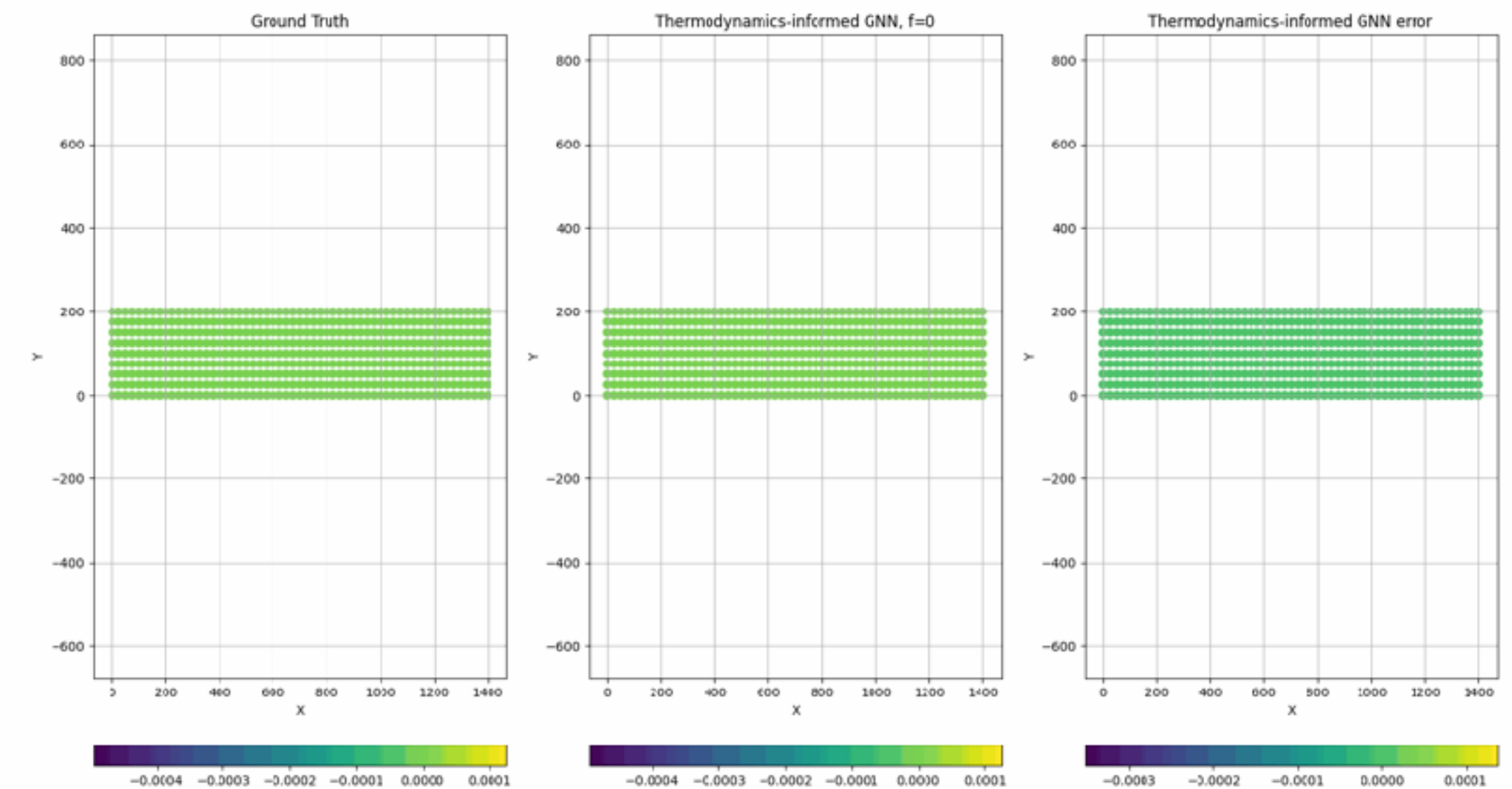
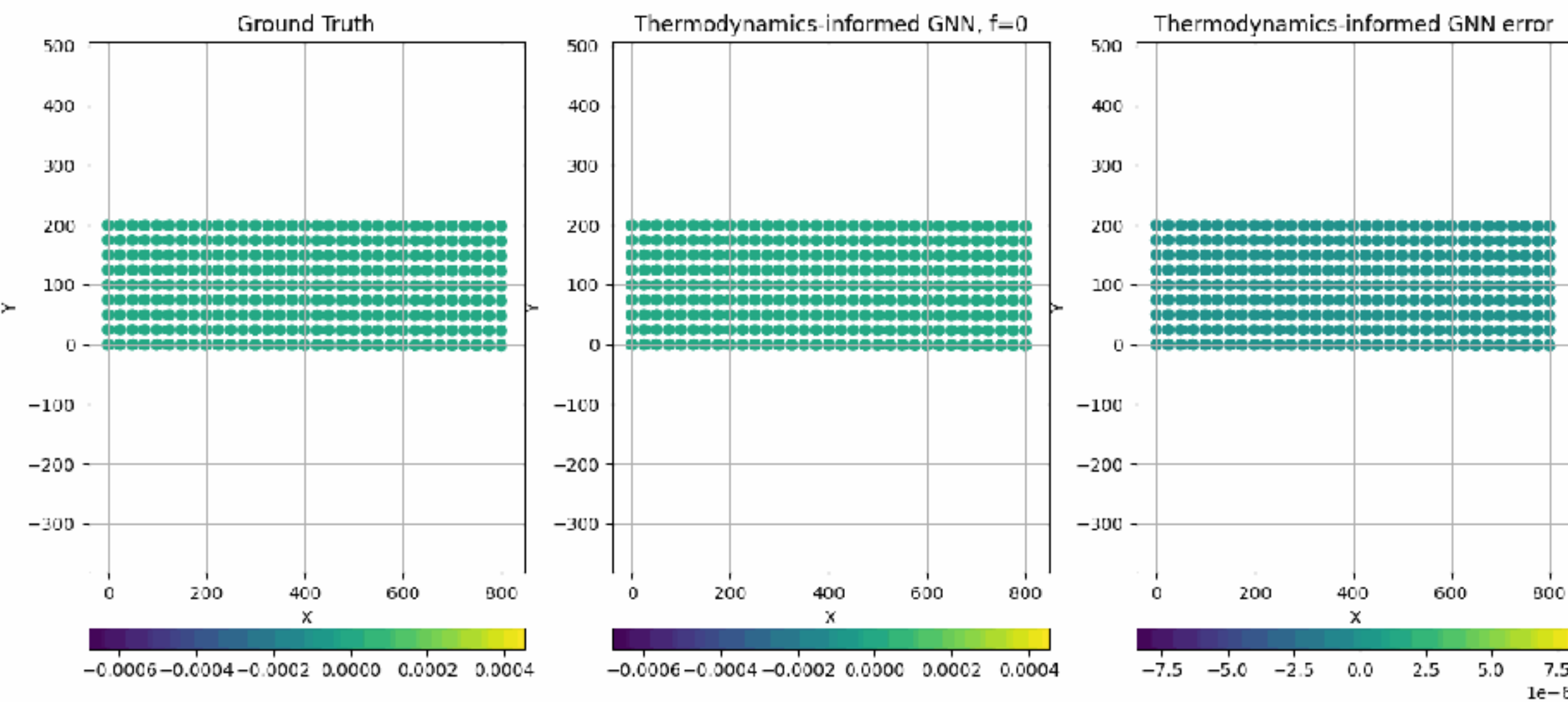
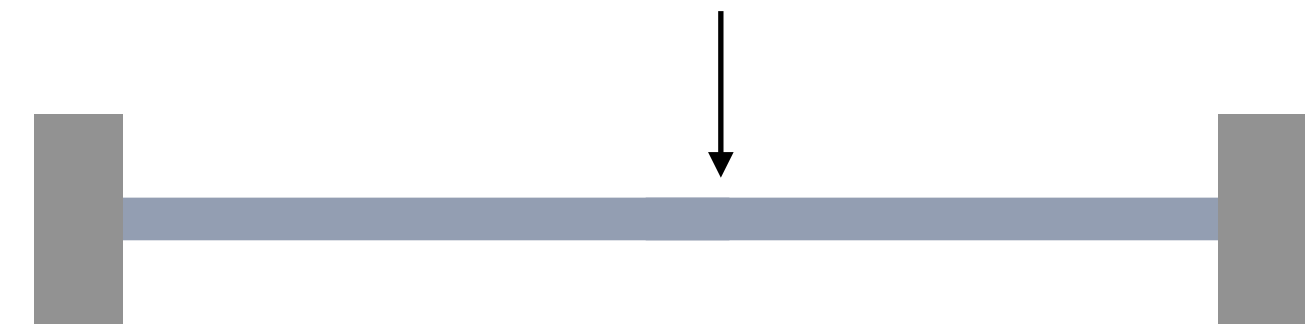


Are GNNs learning the physics?

Training:



Test:



Tierz, Alicia, et al. "Graph neural networks informed locally by thermodynamics." *arXiv preprint arXiv:2405.13093* (2024).

Thermodynamics of learning physical phenomena

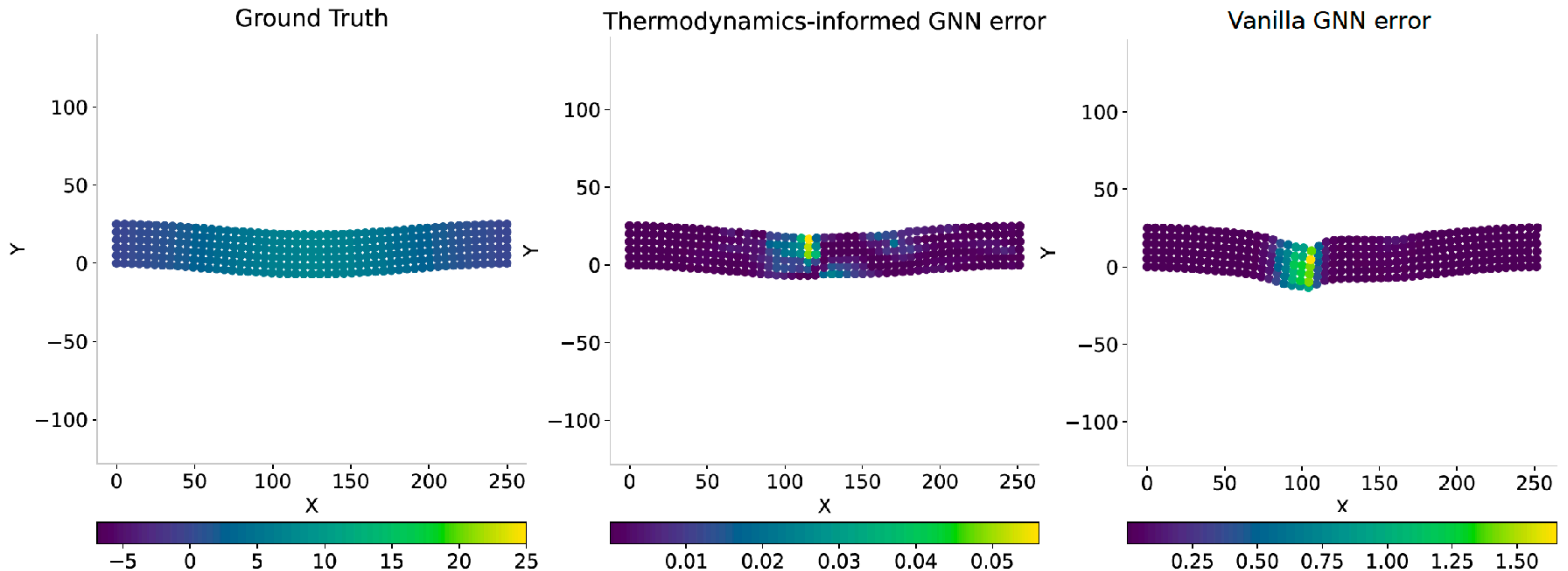
E. Cueto



Universidad
Zaragoza

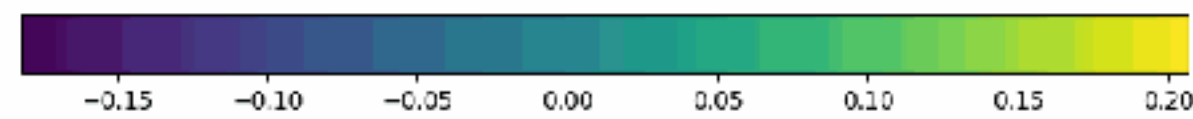
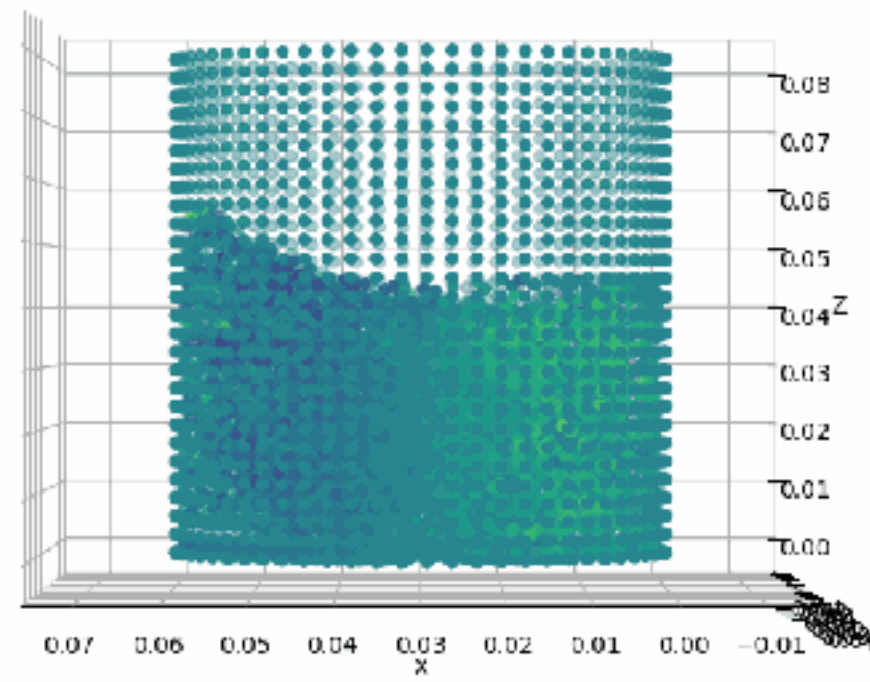
1542

Are GNNs learning the physics?

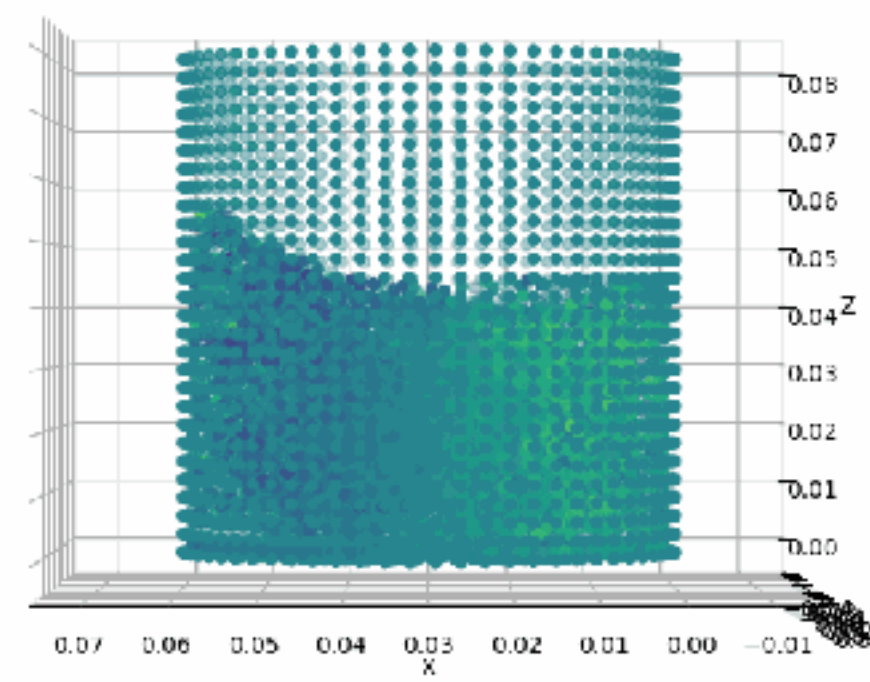


Previously unseen container geometry

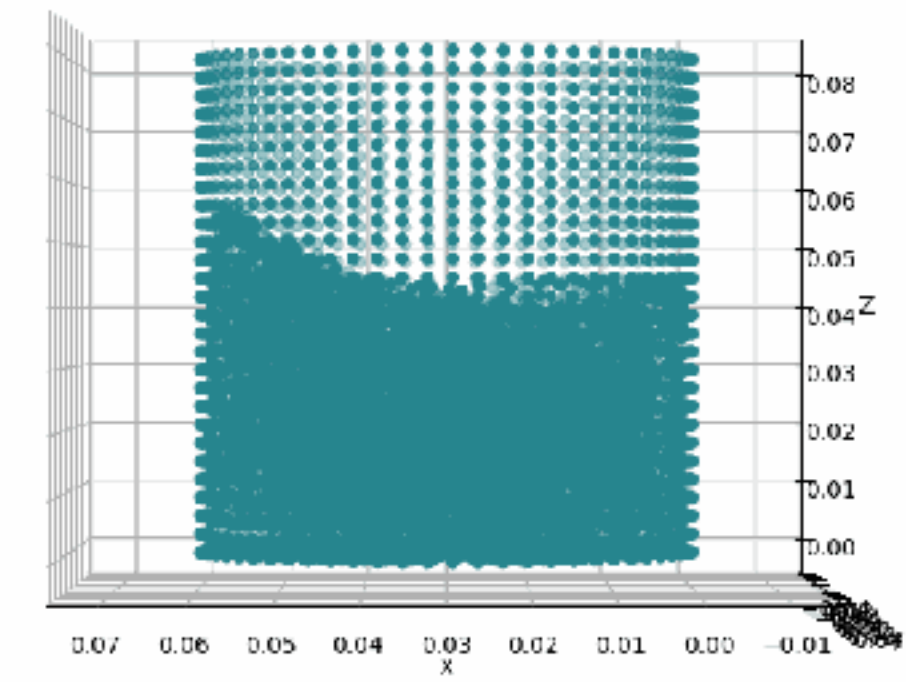
Ground Truth



Thermodynamics-informed GNN, $f=0$

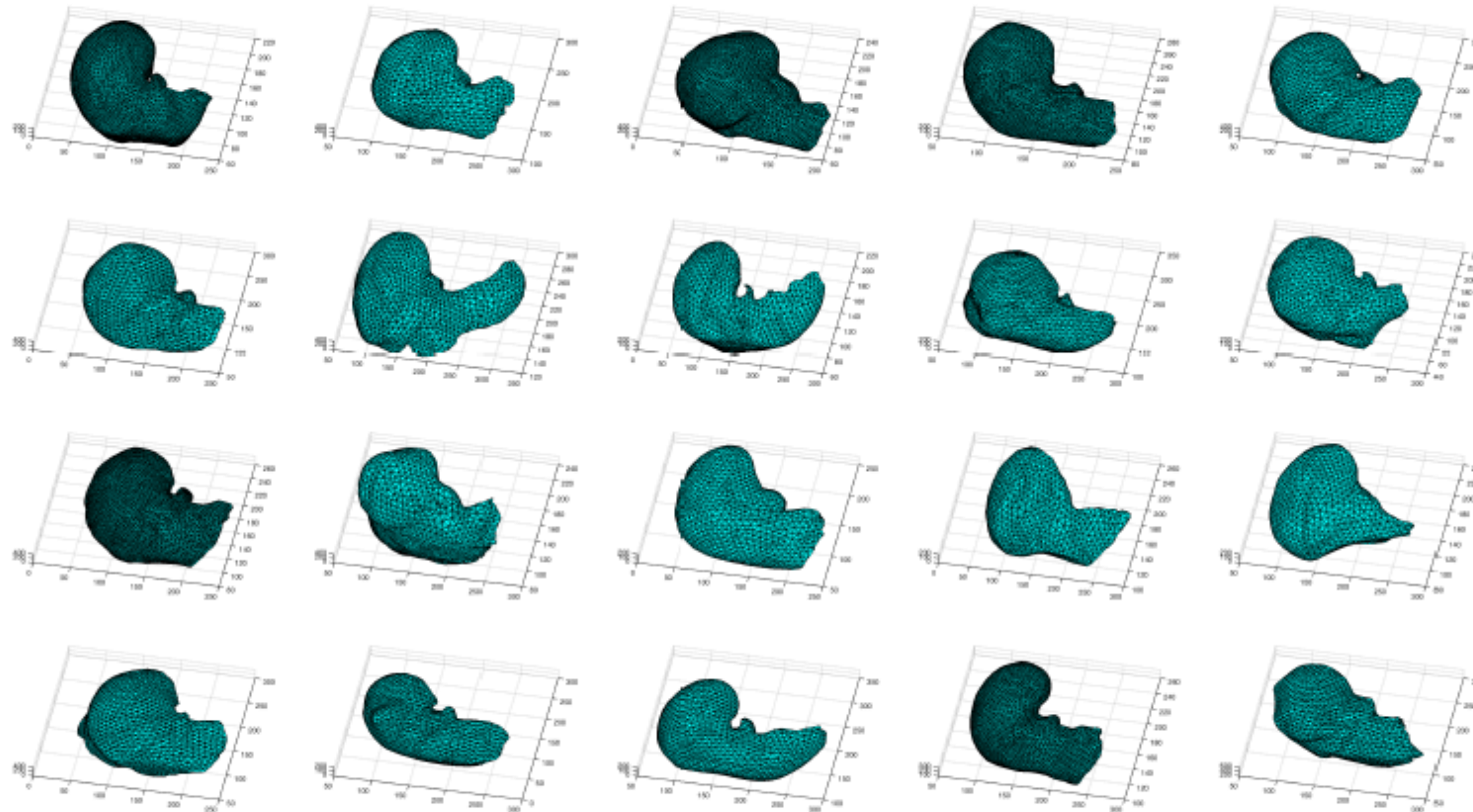


Thermodynamics-informed GNN error



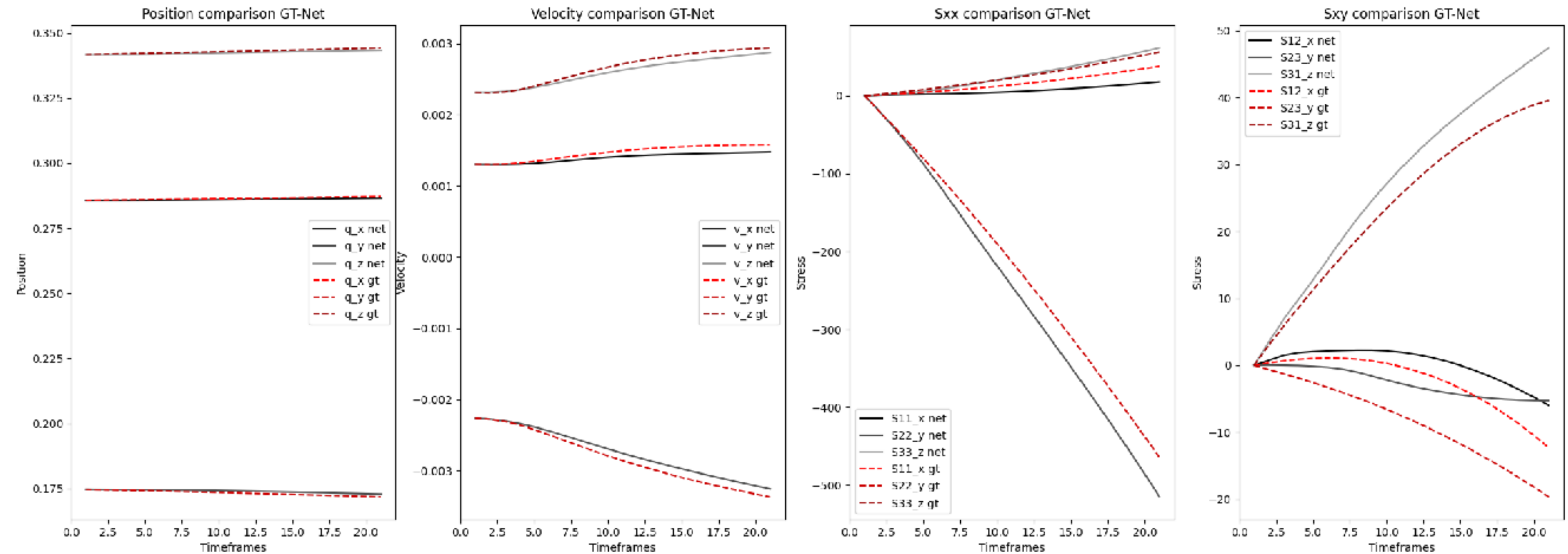
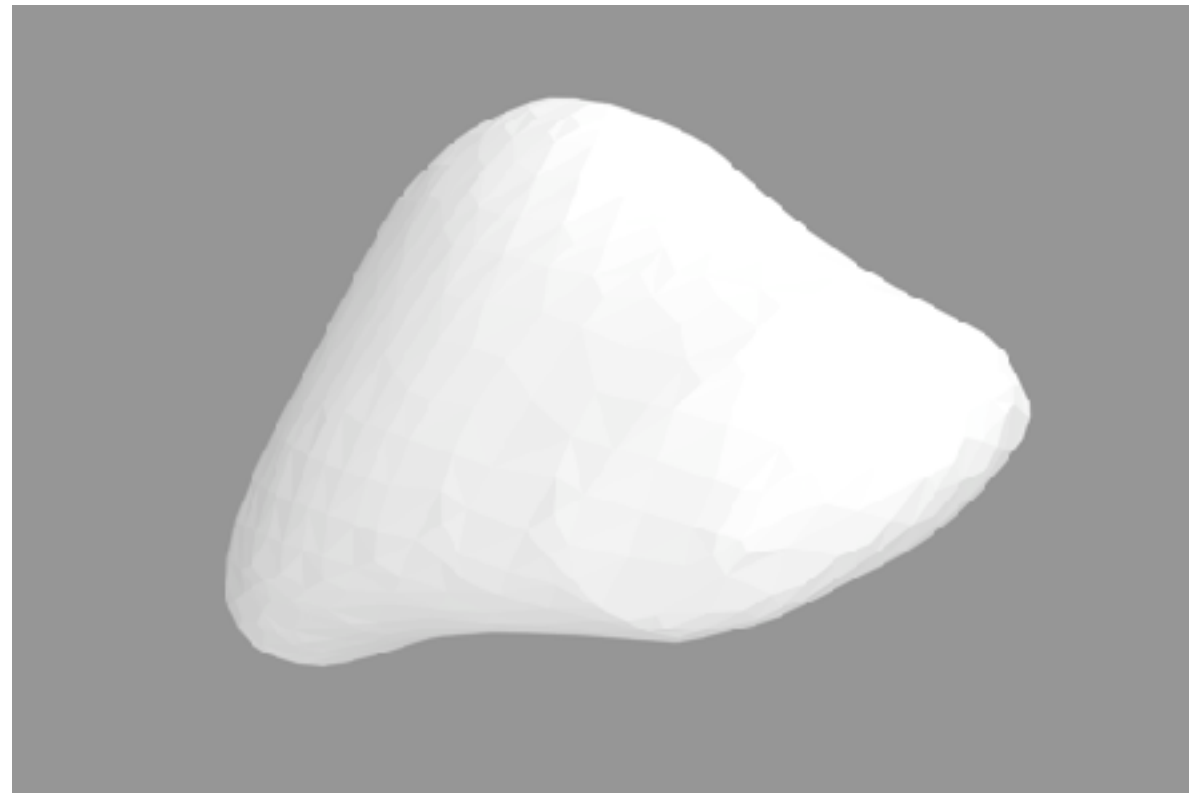
Digital human twins

- Set of 20 actual liver anatomies provided by IRCAD, France



Ground truth vs. prediction

- Previously unseen anatomies



Conclusions

- Thermodynamics as inductive bias
- Robustness, accuracy
- Thermodynamics-informed GNNs as a promising choice
- Size matters!

+info, preprints, ...

 <http://amb.unizar.es>

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