Machine Learning for Inverse Problems in Computational Engineering

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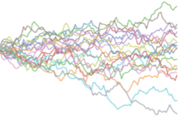
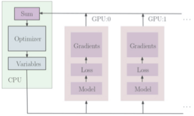
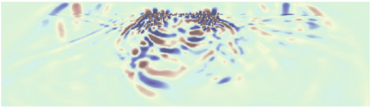
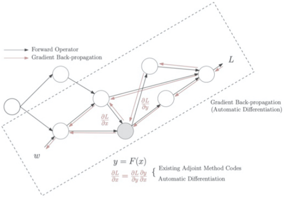
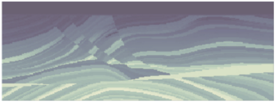
https://github.com/kailaix/ADCME.jl

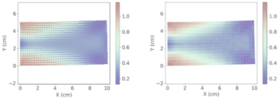








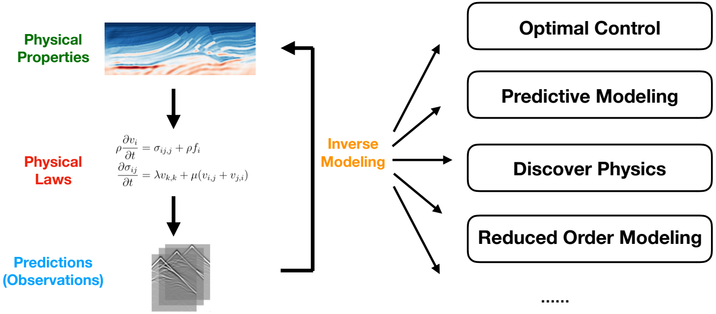




Outline

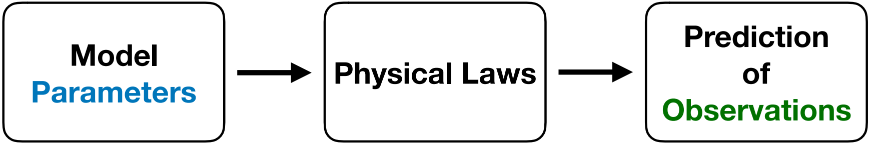
Inverse Modeling

- **Inverse modeling** identifies a certain set of parameters or functions with which the outputs of the forward analysis matches the desired result or measurement.
- Many real life engineering problems can be formulated as inverse modeling problems: shape optimization for improving the performance of structures, optimal control of fluid dynamic systems, etc.t

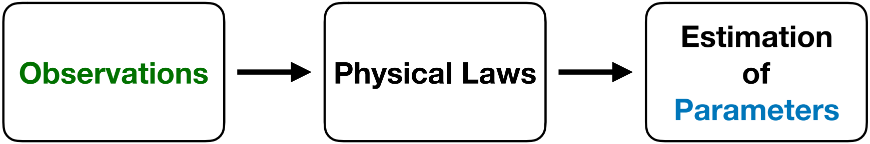


Inverse Modeling

Forward Problem



Inverse Problem



Inverse Modeling

We can formulate inverse modeling as a PDE-constrained optimization problem

$$\min_{\theta} L_h(u_h) \quad \text{s.t. } F_h(\theta, u_h) = 0$$

- The loss function L_h measures the discrepancy between the prediction u_h and the observation u_{obs}, e.g., $L_h(u_h) = \|u_h - u_{\mathrm{obs}}\|_2^2$.
- θ is the model parameter to be calibrated.
- The physics constraints $F_h(\theta, u_h) = 0$ are described by a system of partial differential equations. Solving for u_h may require solving linear systems or applying an iterative algorithm such as the Newton-Raphson method.

Function Inverse Problem

$$\min_{f} L_h(u_h) \quad \text{s.t. } F_h(f, u_h) = 0$$

What if the unknown is a function instead of a set of parameters?

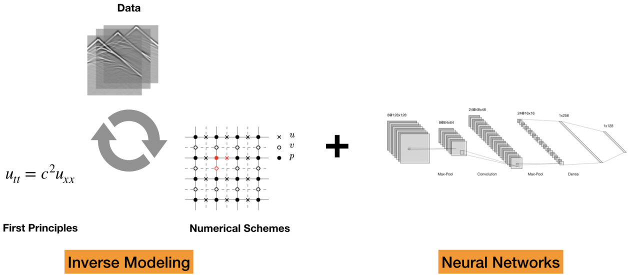
- Koopman operator in dynamical systems.
- Constitutive relations in solid mechanics.
- Turbulent closure relations in fluid mechanics.
- ...

The candidate solution space is infinite dimensional.

Machine Learning for Computational Engineering

$$\min_{\theta} L_h(u_h) \quad \text{s.t.}\ F_h(NN_\theta, u_h) = 0$$

- Deep neural networks exhibit capability of approximating high dimensional and complicated functions.
- **Machine Learning for Computational Engineering**: the unknown function is approximated by a deep neural network, and the physical constraints are enforced by numerical schemes.
- Satisfy the physics to the largest extent.

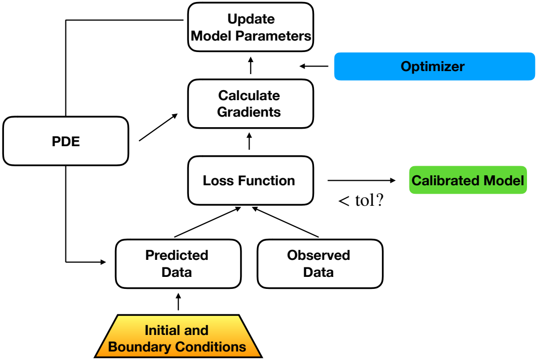


Gradient Based Optimization

$$\min_{\theta} L_h(u_h) \quad \text{s.t. } F_h(\theta, u_h) = 0 \tag{1}$$

- We can now apply a gradient-based optimization method to (1).
- The key is to calculate the gradient descent direction g^k

$$\theta^{k+1} \leftarrow \theta^k - \alpha g^k$$



Outline

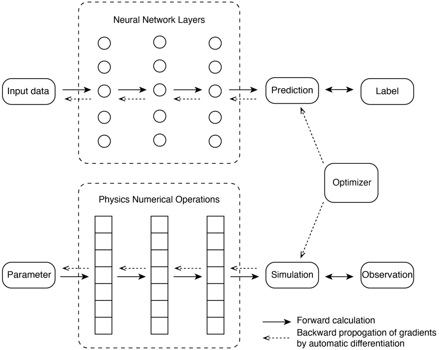
Automatic Differentiation

The fact that bridges the technical gap between machine learning and inverse modeling:

- Deep learning (and many other machine learning techniques) and numerical schemes share the same computational model: composition of individual operators.

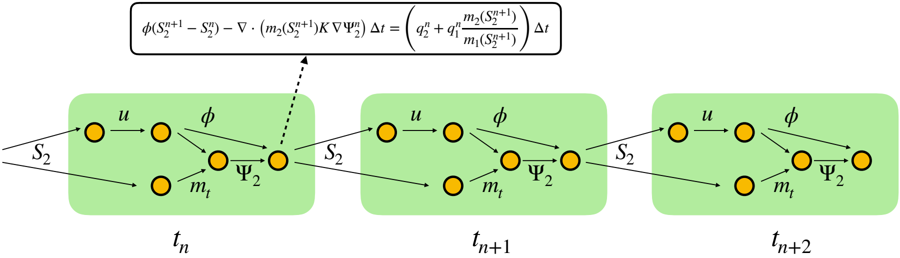
Mathematical Fact

Back-propagation
||
Reverse-mode
Automatic Differentiation
||
Discrete
Adjoint-State Method

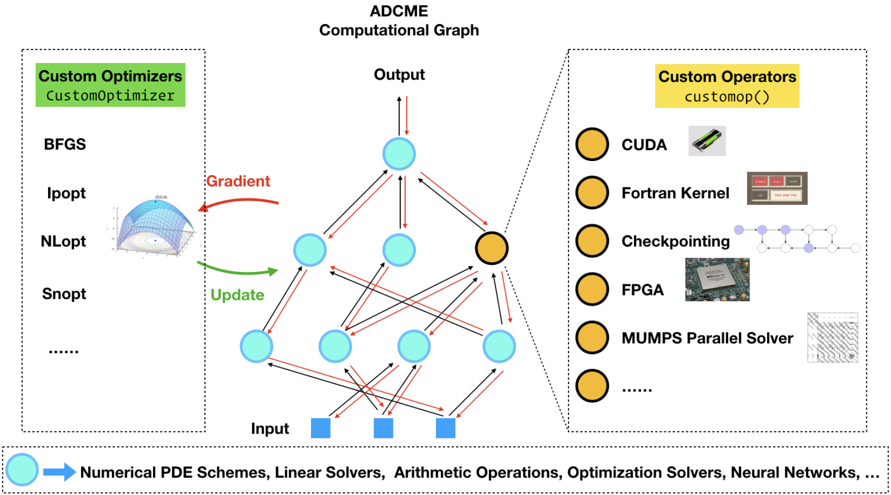


Computational Graph for Numerical Schemes

- To leverage automatic differentiation for inverse modeling, we need to express the numerical schemes in the "AD language": computational graph.
- No matter how complicated a numerical scheme is, it can be decomposed into a collection of operators that are interlinked via state variable dependencies.

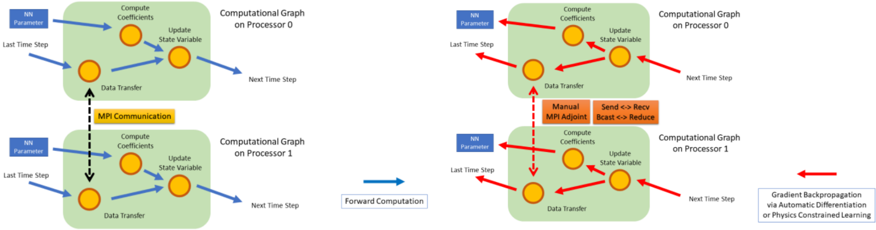


ADCME: Computational-Graph-based Numerical Simulation



Distributed Optimization

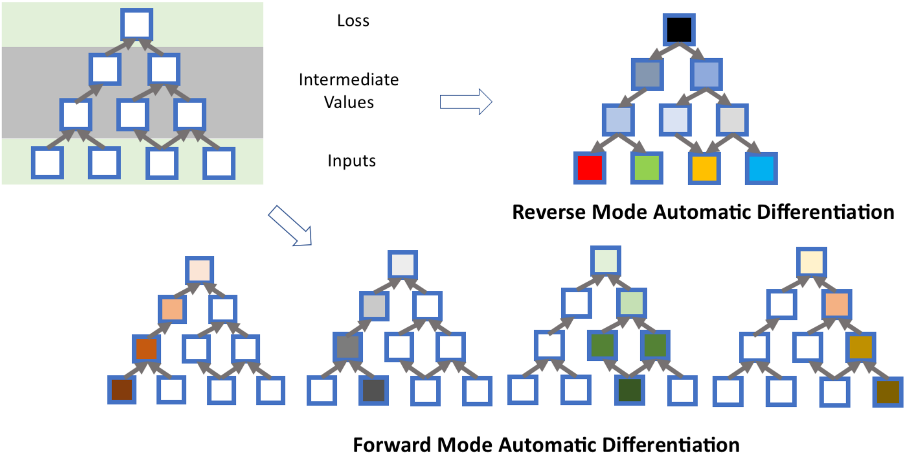
- ADCME also supports MPI-based distributed computing. The parallel model is designed specially for scientific computing.



- Key idea: Everything is an operator. Computation and communications are converters of data streams (tensors) through the computational graph.

  `mpi_bcast`, `mpi_sum`, `mpi_send`, `mpi_recv`, `mpi_halo_exchange`, ...

Automatic Differentiation: Forward-mode and Reverse-mode



What is the Appropriate Model for Inverse Problems?

- In general, for a function $f : \mathbb{R}^n \to \mathbb{R}^m$

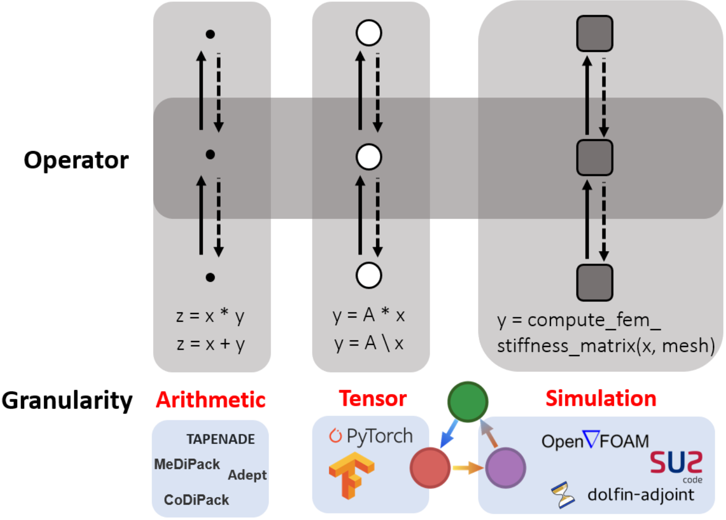
Mode	Suitable for ...	Complexity[1]	Application
Forward	$m \gg n$	$\leq 2.5\ \mathrm{OPS}(f(x))$	UQ
Reverse	$m \ll n$	$\leq 4\ \mathrm{OPS}(f(x))$	Inverse Modeling

- There are also many other interesting topics
  - Mixed mode AD: many-to-many mappings.
  - Computing sparse Jacobian matrices using AD by exploiting sparse structures.

Margossian CC. A review of automatic differentiation and its efficient implementation. Wiley Interdisciplinary Reviews: Data Mining and Knowledge Discovery. 2019 Jul;9(4):e1305.

[1] OPS is a metric for complexity in terms of fused-multiply adds.

Granularity of Automatic Differentiation



Outline

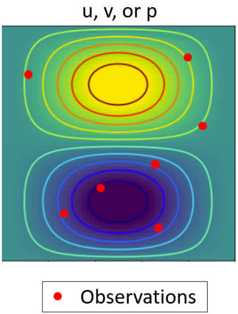
Inverse Modeling of the Stokes Equation

- The governing equation for the Stokes problem

$$\begin{aligned} -{\color{red}\nu}\Delta \mathrm{u} + \nabla p &= \mathrm{f} && \text{in } \Omega \\ \nabla \cdot \mathrm{u} &= 0 && \text{in } \Omega \\ \mathrm{u} &= 0 && \text{on } \partial\Omega \end{aligned}$$

- The weak form is given by

$$\begin{aligned} ({\color{red}\nu}\nabla u, \nabla v) - (p, \nabla \cdot v) &= (f, v) \\ (\nabla \cdot u, q) &= 0 \end{aligned}$$



Inverse Modeling of the Stokes Equation

```
nu = Variable(0.5)
K = nu*constant(compute_fem_laplace_matrix(m, n, h))
B = constant(compute_interaction_matrix(m, n, h))
Z = [K -B'
-B spdiag(zeros(size(B,1)))]

# Impose boundary conditions
bd = bcnode("all", m, n, h)
bd = [bd; bd .+ (m+1)*(n+1); ((1:m) .+ 2(m+1)*(n+1))]
Z, _ = fem_impose_Dirichlet_boundary_condition1(Z, bd, m, n, h)

# Calculate the source term
F1 = eval_f_on_gauss_pts(f1func, m, n, h)
F2 = eval_f_on_gauss_pts(f2func, m, n, h)
F = compute_fem_source_term(F1, F2, m, n, h)
rhs = [F;zeros(m*n)]
rhs[bd] .= 0.0

sol = Z\rhs
```

Inverse Modeling of the Stokes Equation

- The distinguished feature compared to traditional forward simulation programs: the model output is differentiable with respect to model parameters!

```
loss = sum((sol[idx] - observation[idx])^2)
g = gradients(loss, nu)
```

- Optimization with a one-liner:

```
BFGS!(sess, loss)
```

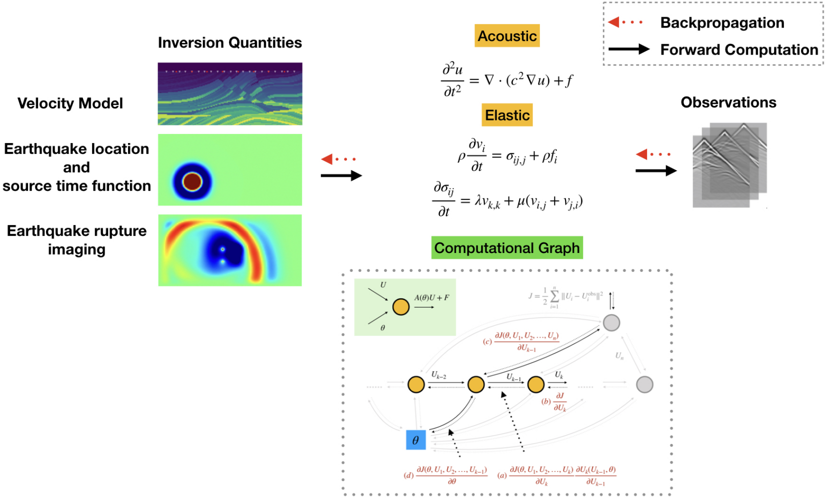
PoreFlow/ADCME

Simulation Program

Outline

ADSeismic.jl: A General Approach to Seismic Inversion

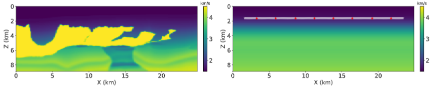
- Many seismic inversion problems can be solved within a unified framework.

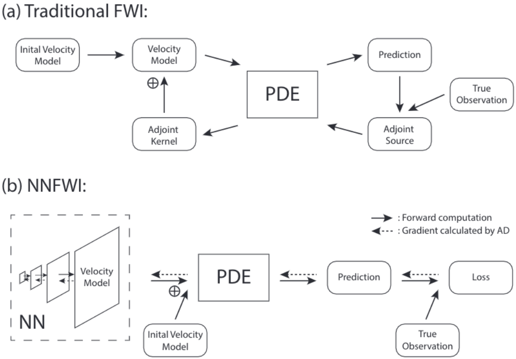


NNFWI: Neural-network-based Full-Waveform Inversion

- Estimate velocity models from seismic observations.

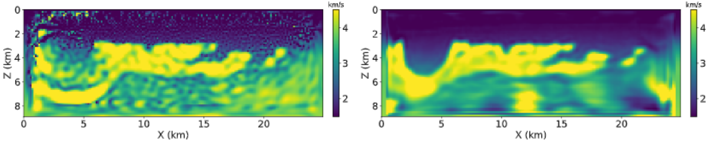
$$\frac{\partial^2 u}{\partial t^2} = \nabla\cdot(m^2\nabla u)+f$$



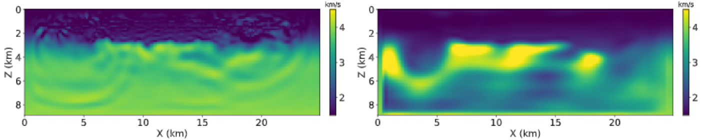


NNFWI: Neural-network-based Full-Waveform Inversion

- Inversion results with a noise level $\sigma = \sigma_0$



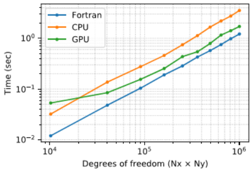
- Inversion results for the same loss function value:



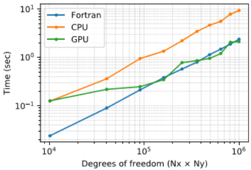
ADSeismic.jl: Performance Benchmark

- Performance is a key focus of ADCME.
- ADCME enables us to utilize heterogeneous (CPUs, GPUs, and TPUs) and distributed (CPU clusters) computing environments.

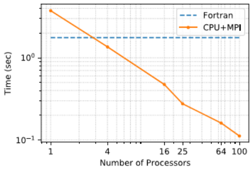
  Fortran: open-source Fortran90 programs SEISMIC_CPML



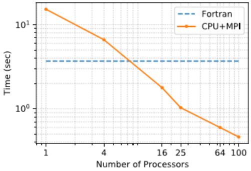
(a)



(b)

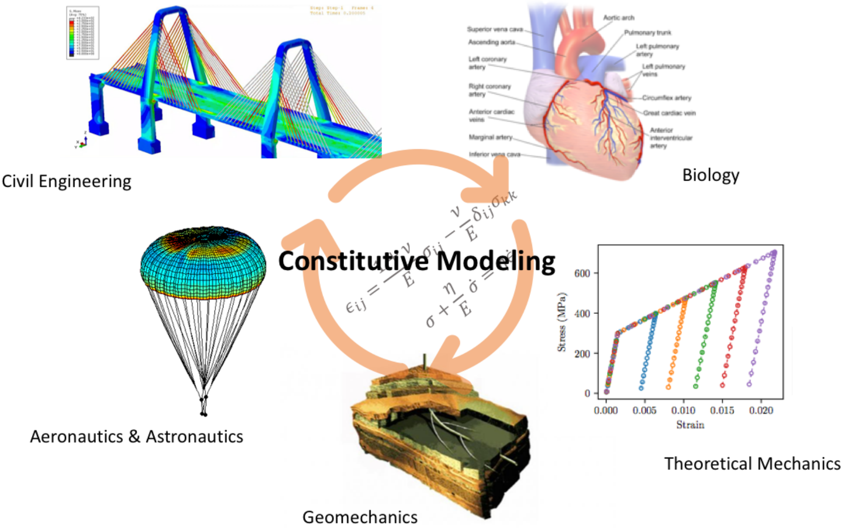


(c)



(d)

Constitutive Modeling



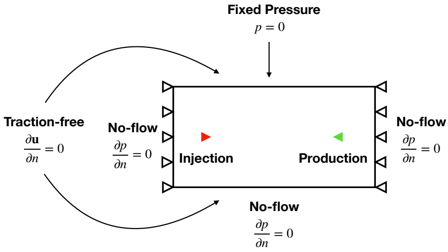
Viscoelasticity

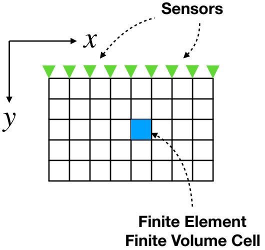
- Multi-physics Interaction of Coupled Geomechanics and Multi-Phase Flow Equations

$$
\begin{aligned}
\operatorname{div}\boldsymbol{\sigma}(\mathrm{u}) - b\nabla p &= 0\\
\frac{1}{M}\frac{\partial p}{\partial t} + b\frac{\partial \epsilon_v(\mathrm{u})}{\partial t} - \nabla\cdot\left(\frac{k}{B_f\mu}\nabla p\right) &= f(x,t)\\
\boldsymbol{\sigma} &= \boldsymbol{\sigma}(\epsilon, \dot{\epsilon})
\end{aligned}
$$

- Approximate the constitutive relation by a neural network

$$\boldsymbol{\sigma}^{n+1} = \mathcal{NN}_{\boldsymbol{\theta}}(\boldsymbol{\sigma}^n, \boldsymbol{\epsilon}^n) + H\boldsymbol{\epsilon}^{n+1}$$

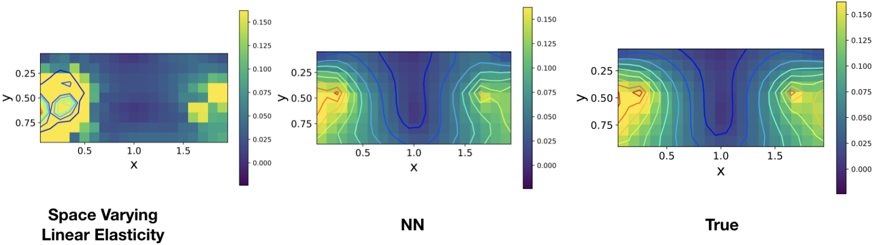




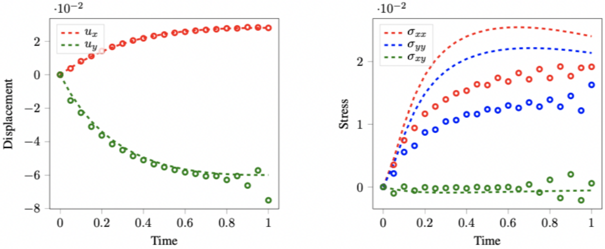
Viscoelasticity

- Comparison with space varying linear elasticity approximation

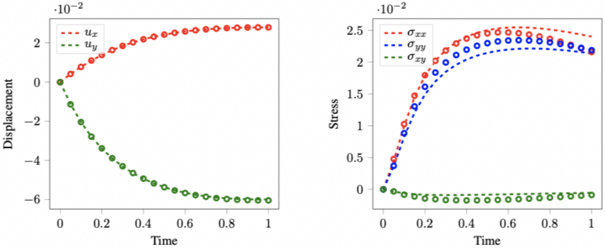
$$\boldsymbol{\sigma} = H(x, y)\boldsymbol{\epsilon}$$



Viscoelasticity



(a) Space Varying Linear Elasticity



(b) NN-based Viscoelasticity

Navier-Stokes Equation

- Steady-state Navier-Stokes equation

$$
\begin{aligned}
(\mathbf{u} \cdot \nabla)\mathbf{u} &= -\frac{1}{\rho}\nabla p + \nabla \cdot ({\color{red}\nu}\nabla \mathbf{u}) + \mathbf{g} \\
\nabla \cdot \mathbf{u} &= 0
\end{aligned}
$$

- Inverse problem are ubiquitous in fluid dynamics:

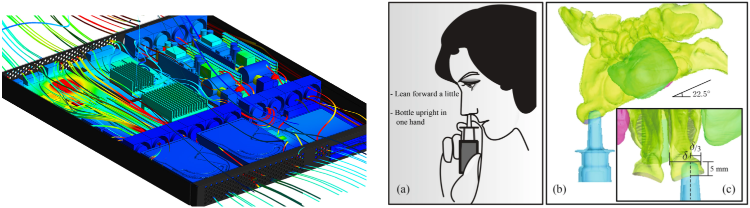
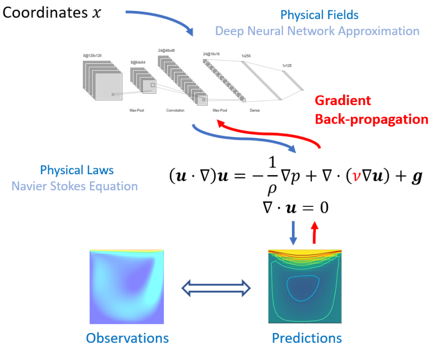
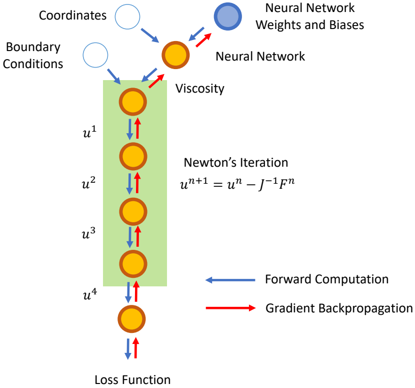


Figure: Left: electronic cooling; right: nasal drug delivery.

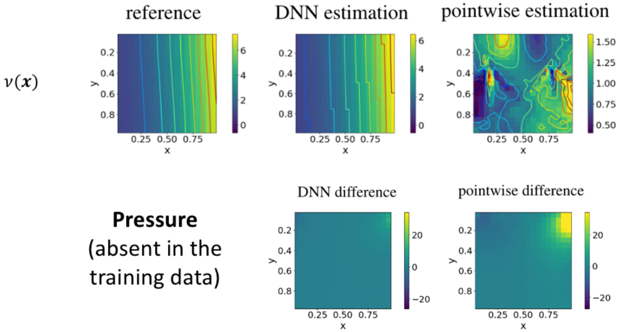
Navier-Stokes Equation

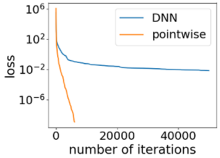




Navier-Stokes Equation

- Data: (u, v)
- Unknown: $\nu(x)$ (represented by a deep neural network)
- Prediction: p (absent in the training data)
- The DNN provides regularization, which generalizes the estimation better!





A Paradigm for Inverse Modeling

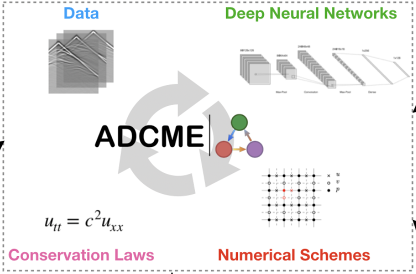
- Most inverse modeling problems can be classified into 4 categories. To be more concrete, consider the PDE for describing physics

$$\nabla \cdot (\theta \nabla u(x)) = 0 \quad \mathcal{BC}(u(x)) = 0 \tag{2}$$

We observe some quantities depending on the solution u and want to estimate θ.

Expression	Description	ADCME Solution	Note
$\nabla \cdot (c\nabla u(x)) = 0$	Parameter Inverse Problem	Discrete Adjoint State Method	c is the minimizer of the error functional
$\nabla \cdot (f(x)\nabla u(x)) = 0$	Function Inverse Problem	Neural Network Functional Approximator	$f(x) \approx \mathcal{NN}_w(x)$
$\nabla \cdot (f(u)\nabla u(x)) = 0$	Relation Inverse Problem	Residual Learning Physics Constrained Learning (PCL)	$f(u) \approx \mathcal{NN}_w(u)$
$\nabla \cdot (\varpi \nabla u(x)) = 0$	Stochastic Inverse Problem	Physical Generative Neural Networks (PhysGNN)	$\varpi = \mathcal{NN}_w(v_{\text{latent}})$

A General Approach to Inverse Modeling



PoreFlow.jl
Geomechanics
Viscoelasticity
Multiphase Flow
Multiphysics
* coming soon

FwiFlow.jl
Multiphase Flow
Nonlocal Operators
https://github.com/lidongzh/FwiFlow.jl

ADSeismic.jl
General Seismic Inversion
https://github.com/kailaix/ADSeismic.jl

NNFEM.jl
Constitutive Law Modeling
Hyperelasticity
Elasto-Plasticity
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