

Thermodynamics-informed Neural Networks

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ESI Group-UZ Chair of the National Strategy on AI

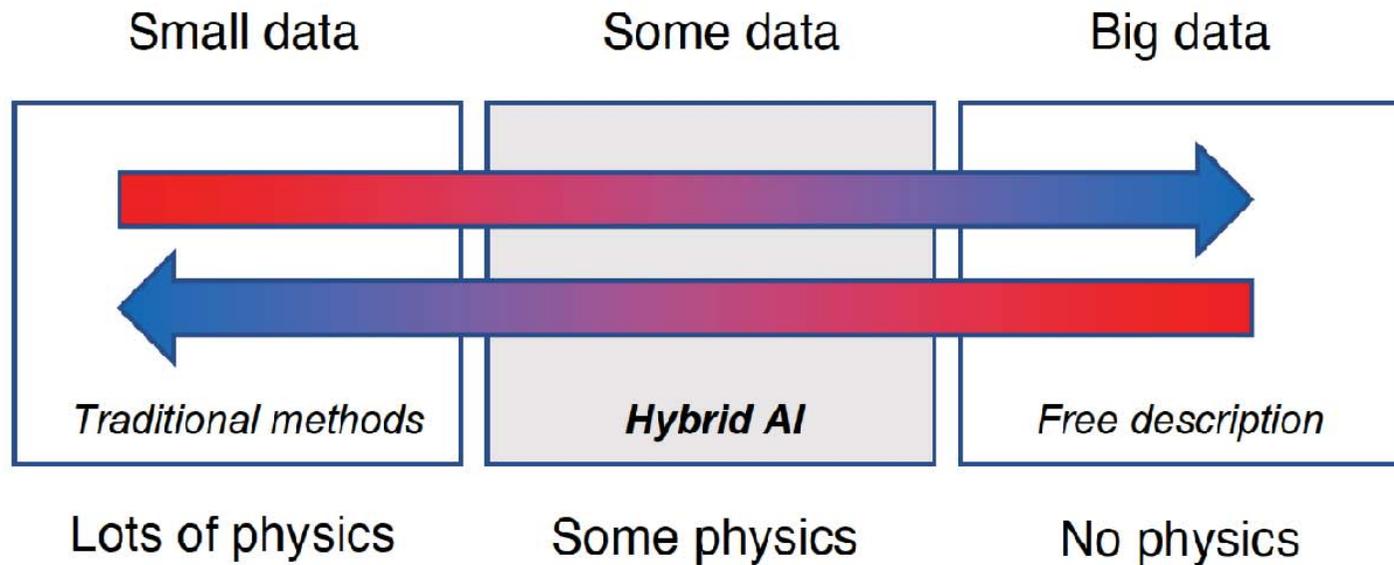
España | digital ²⁰₂₆

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Motivation



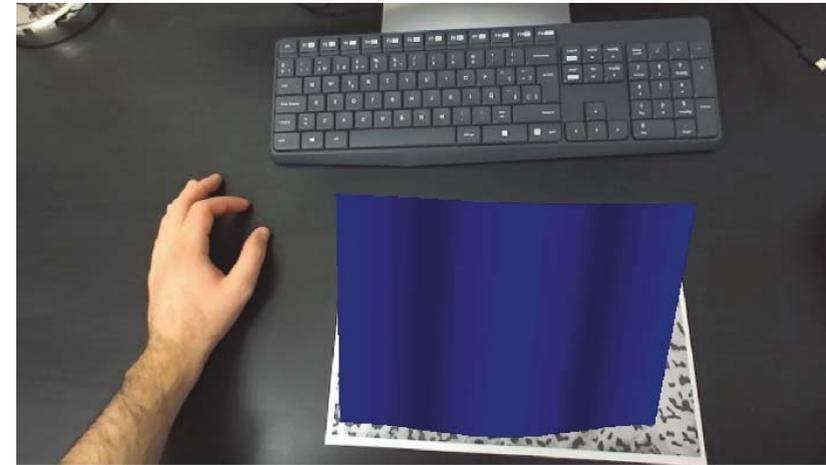
Adapted from G. Karniadakis.

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]



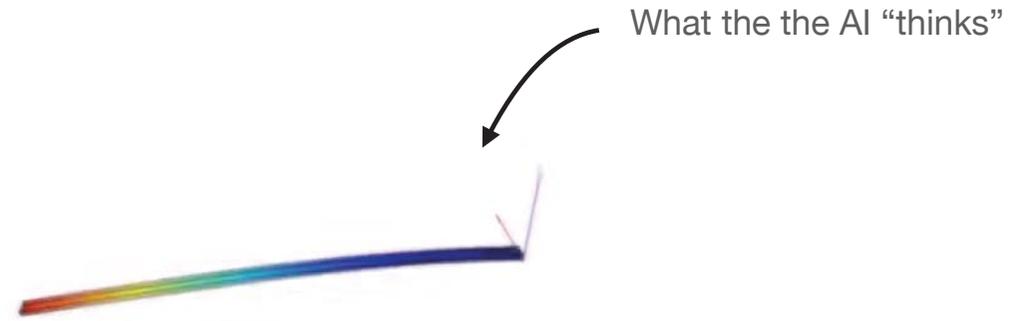
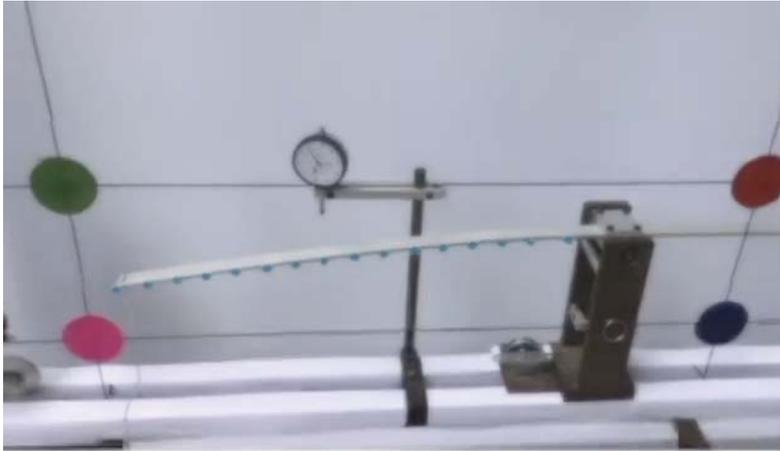
Badias, Alberto, et al. "Morph-DSLAM: Model order reduction for physics-based deformable SLAM." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 44.11 (2021): 7764-7777.

[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.

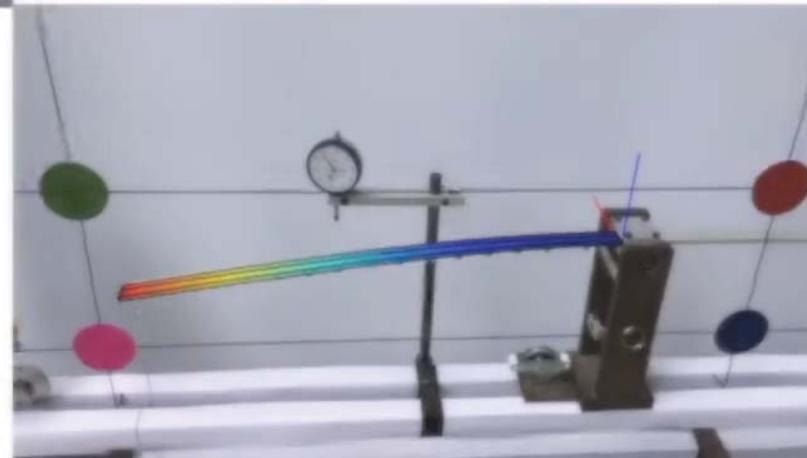
Cognitive digital twins



What the the AI "thinks"

What the camera sees

AR information to the user



Our approach to cognitive twins

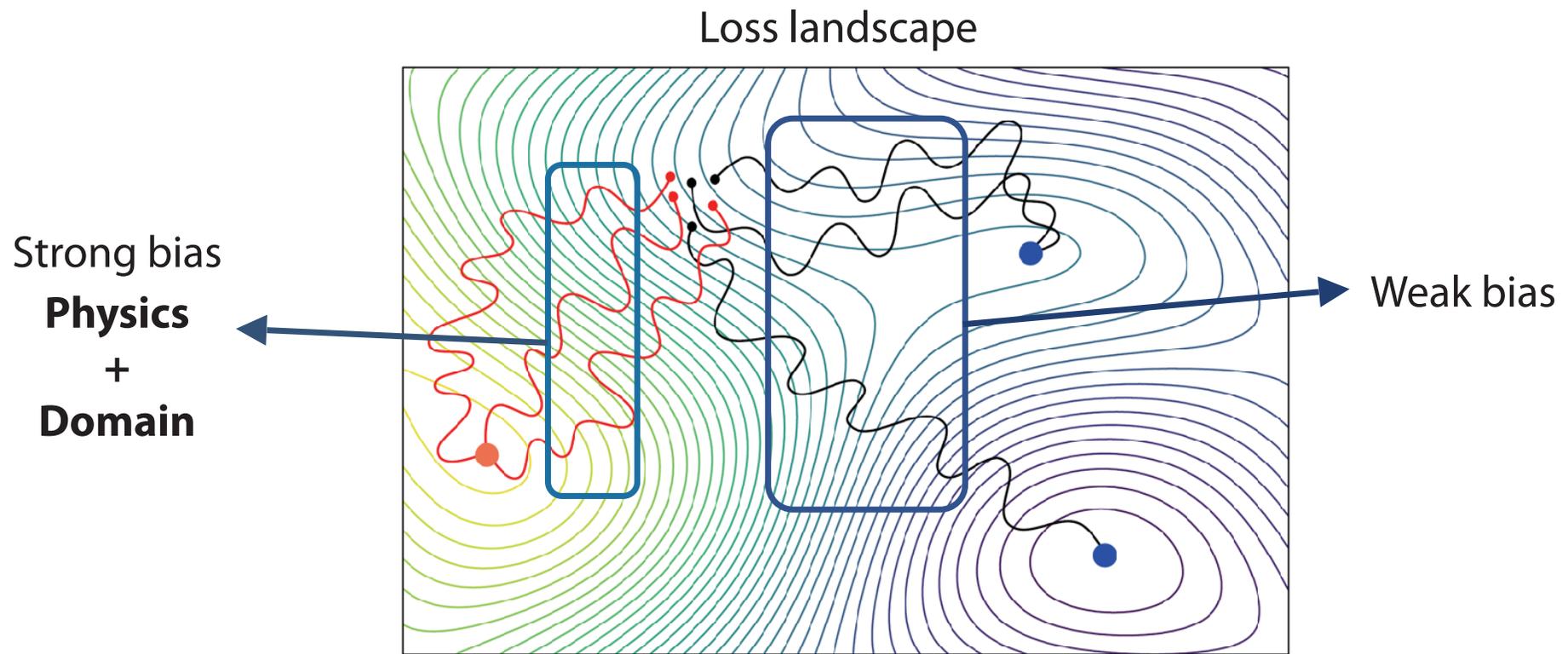
- Able to see (through computer vision)
- Able to understand what they see (perception, machine learning)
- Able to make prognosis (reasoning, real-time simulation)
- Able to inform for decision making (Augmented Reality)

Physics-enhanced machine learning

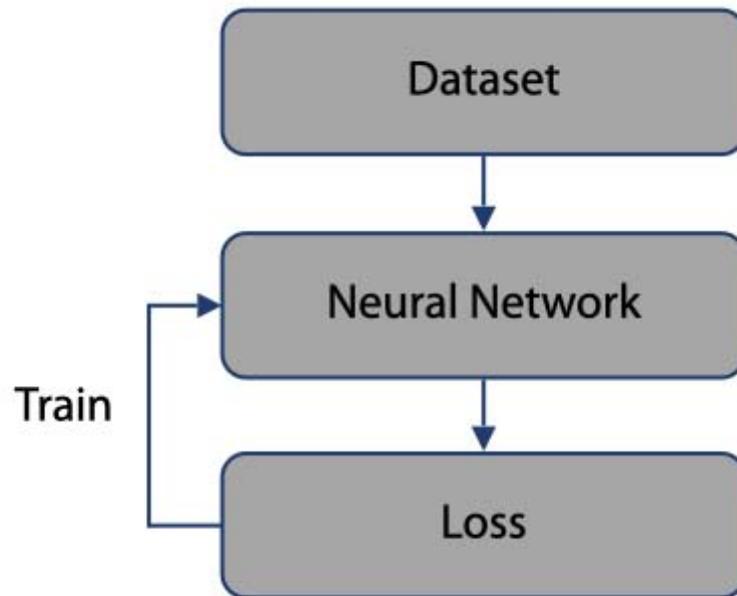
- Encompasses Scientific ML, Informed ML, Physics-enhanced AI, ...
- Provides a framework for guiding high-consequence decision making in engineering applications
- Hybrid physics-data models integrating
 - advanced computational models
 - multi-fidelity data
 - domain knowledge; prior knowledge
 - first principles and appropriate biases

Physics-Enhanced Machine Learning: a position paper for dynamical systems investigations. Alice Ciciello. Arxiv: 2405.05987, 2024.

The importance of inductive biases



Taxonomy of biases



Observational bias

Inductive bias

NeuralODE [Chen, 2018]
FNO [Li, 2020]
MP-GNN [Gilmer, 2017]
MeshGraphNet [Pfaff, 2020]

Learning bias

PINNs [Raissi, 2019]
DeepONet [Lu, 2019]

Contents

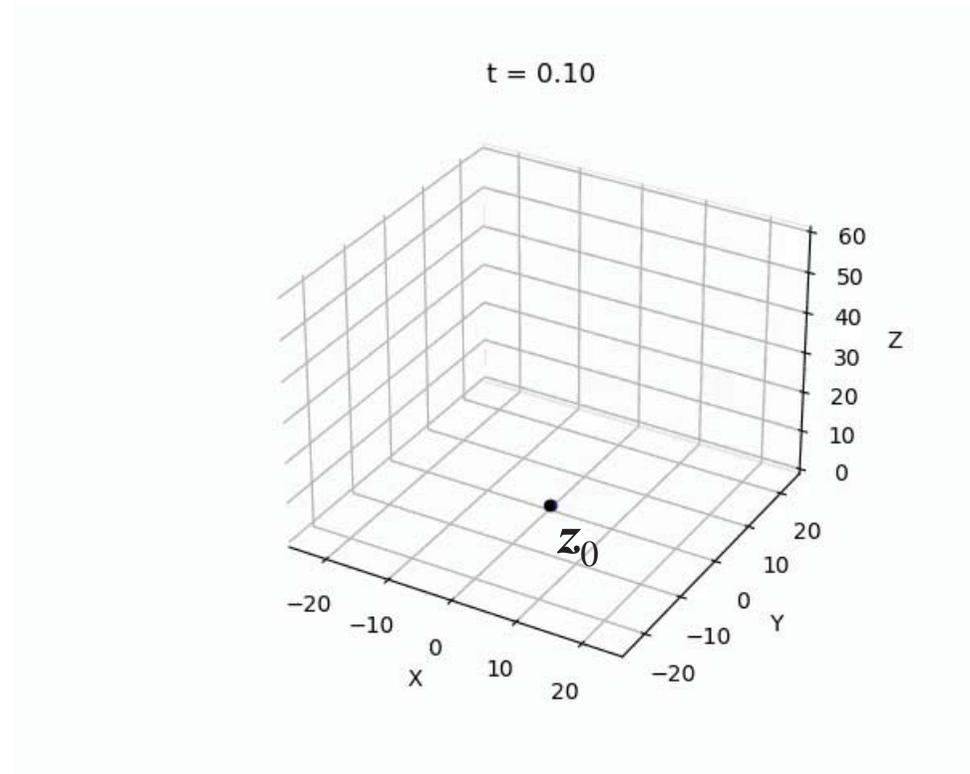
1. Statistical mechanics of machine learning
2. Previously unseen geometry/BCs
3. Previously unseen constitutive models
4. Conclusions

The problem of learning physics from data

- 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: $\mathbf{z}(t = 0) = \mathbf{z}_0$



Biases: conservative systems

- Hamiltonian mechanics

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

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

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

- Poisson matrix
- Skew-symm

- Symplectic
- Reversible

Biases: conservative systems

- 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

Biases: dissipative systems

- Introduction of a new potential: **entropy**, S
- **Metriplectic** (metric+symplectic) formulation

$$\dot{z}_t = \underbrace{\mathbf{L}(z_t)\nabla E(z_t)}_{\text{reversible}} + \underbrace{\mathbf{M}(z_t)\nabla S(z_t)}_{\text{irreversible}}, \quad z(0) = z_0.$$

- Bracket structure

$$\frac{dz}{dt} = \{z, E\} + [z, S].$$

GENERIC (Öttinger & Grmela)

- Degeneracy conditions:

$$\begin{aligned} \mathbf{L}(\mathbf{z})\nabla S(\mathbf{z}) &= \mathbf{0}, \\ \mathbf{M}(\mathbf{z})\nabla E(\mathbf{z}) &= \mathbf{0}. \end{aligned}$$

- By choosing \mathbf{L} skew-symmetric and \mathbf{M} symmetric, positive semi-definite,

$$\dot{E}(\mathbf{z}) = \nabla E(\mathbf{z}) \cdot \dot{\mathbf{z}} = \nabla E(\mathbf{z}) \cdot \mathbf{L}(\mathbf{z})\nabla E(\mathbf{z}) + \nabla E(\mathbf{z}) \cdot \mathbf{M}(\mathbf{z})\nabla S(\mathbf{z}) = 0,$$

(conservation of energy in closed systems.)

- Equivalently,

$$\dot{S}(\mathbf{z}) = \nabla s(\mathbf{z}) \cdot \dot{\mathbf{z}} = \nabla S(\mathbf{z}) \cdot \mathbf{L}(\mathbf{z})\nabla E(\mathbf{z}) + \nabla S(\mathbf{z}) \cdot \mathbf{M}(\mathbf{z})\nabla S(\mathbf{z}) \geq 0,$$

(second principle of thermodynamics.)

Structure-preserving neural networks

- Parametrization of GENERIC operators:

$$L = l - l^\top, \quad M = mm^\top.$$

- Data loss:

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

- Degeneracy loss:

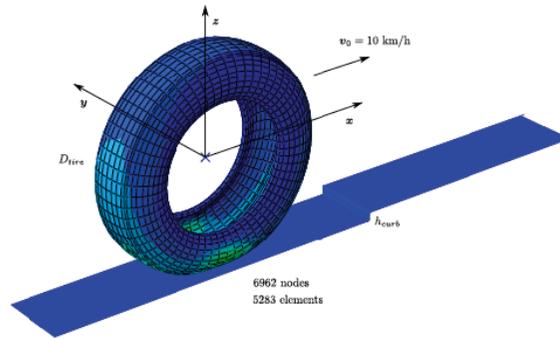
$$\mathcal{L}_n^{\text{deg}} = \left\| L \frac{\partial S}{\partial z_n} \right\|_2^2 + \left\| M \frac{\partial E}{\partial z_n} \right\|_2^2.$$

- Global loss:

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

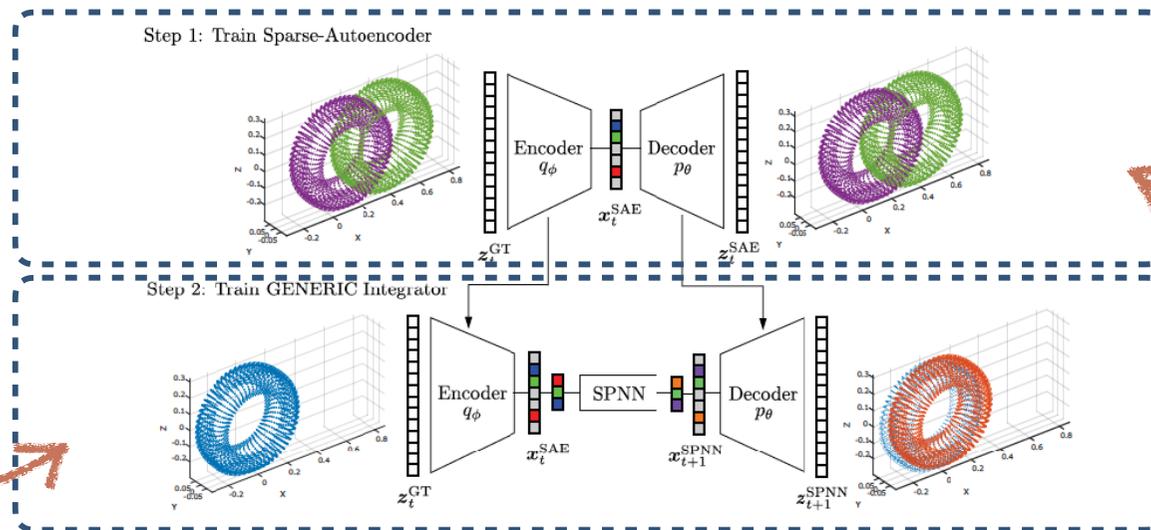
- Hernández, Q., Badías, A., González, D., Chinesta, F., & Cueto, E. (2021). Structure-preserving neural networks. *Journal of Computational Physics*, 426, 109950. SOFT
- Lee, K., Trask, N., & Stinis, P. (2021). Machine learning structure preserving brackets for forecasting irreversible processes. *Advances 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

Structure-preserving ROMs

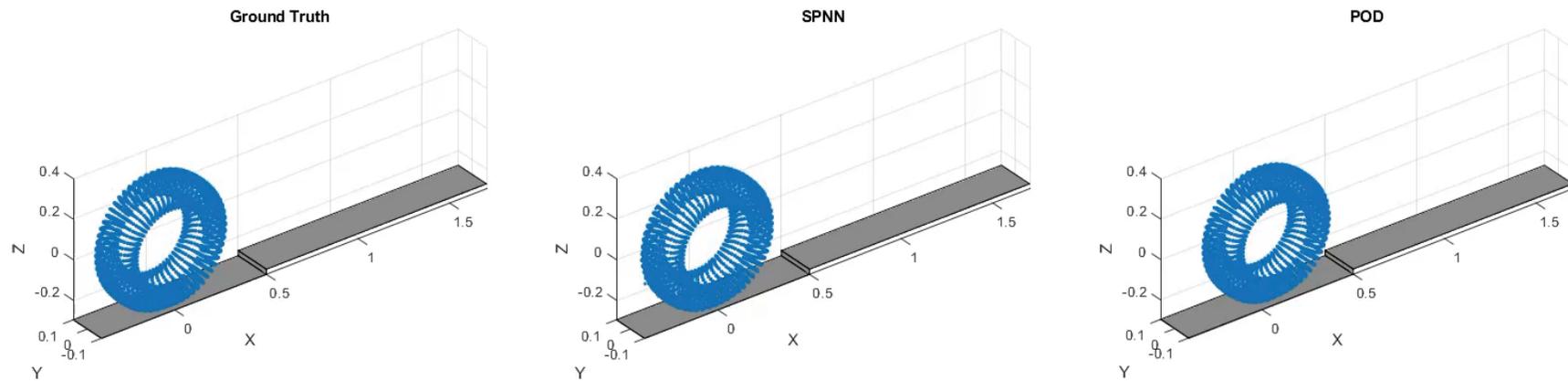


Unveil the intrinsic dimensionality of the manifold—L1 autoencoder

Structure-preserving time integration

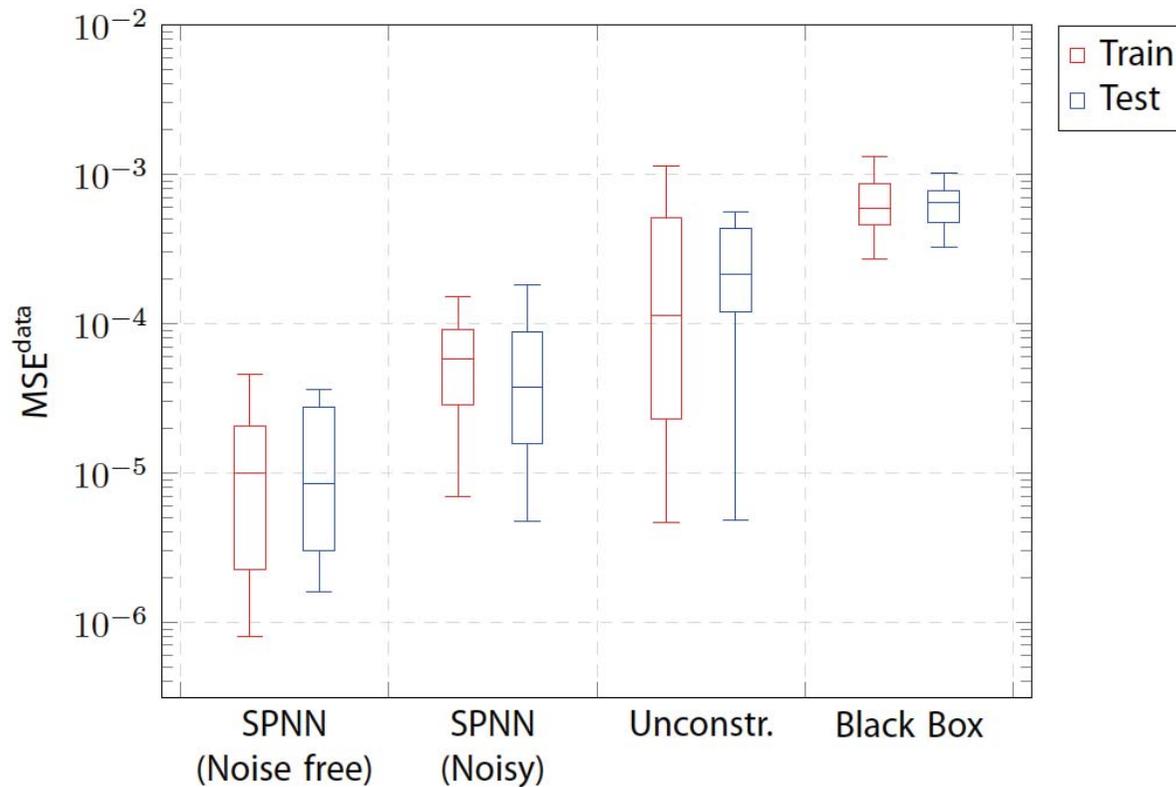


Results



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



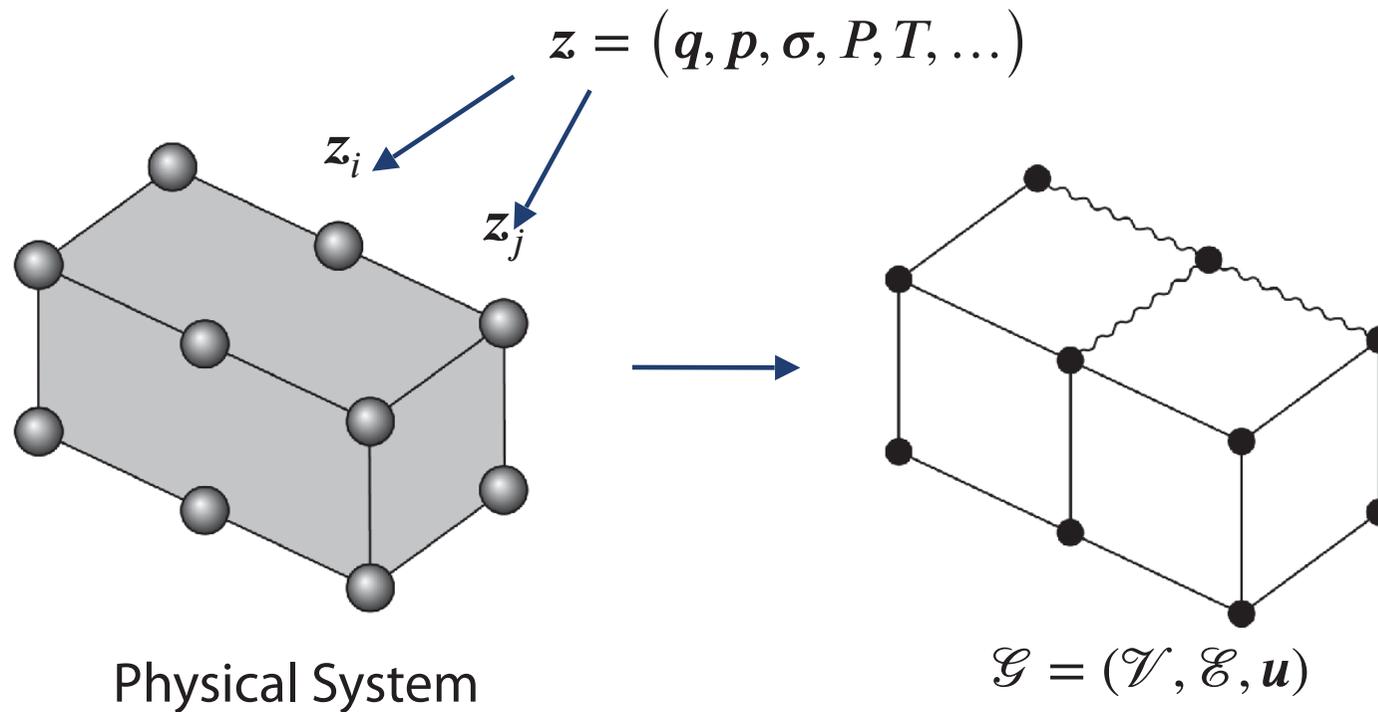
Hernández, Q., Badías, A., González, D., Chinesta, F., & Cueto, E. (2021). Structure-preserving neural networks. *Journal of Computational Physics*, 426, 109950.

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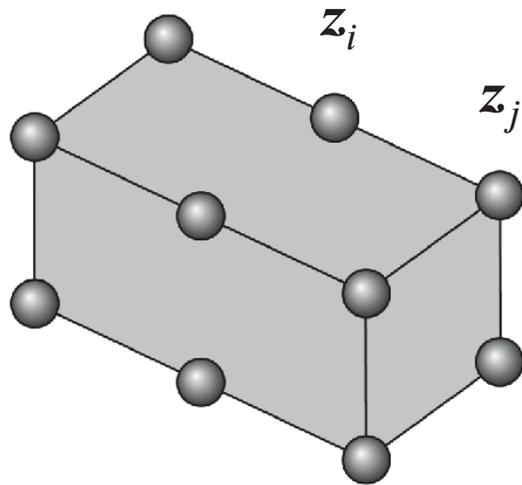
Geometric bias: Graph Neural Networks

- Graph construction



Geometric bias

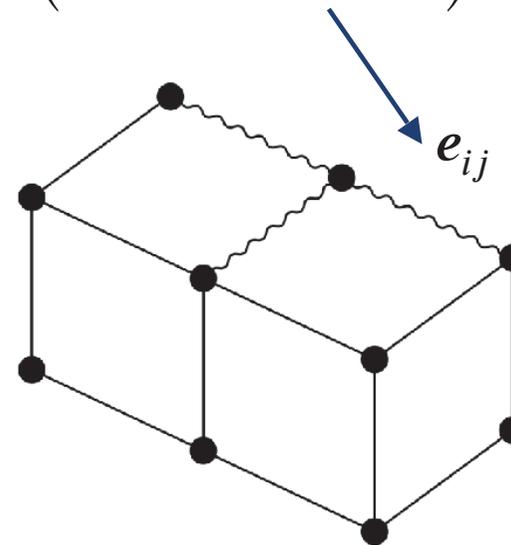
- Graph construction



Physical System



$$e_{ij} = (q_i - q_j, |q_i - q_j|)$$

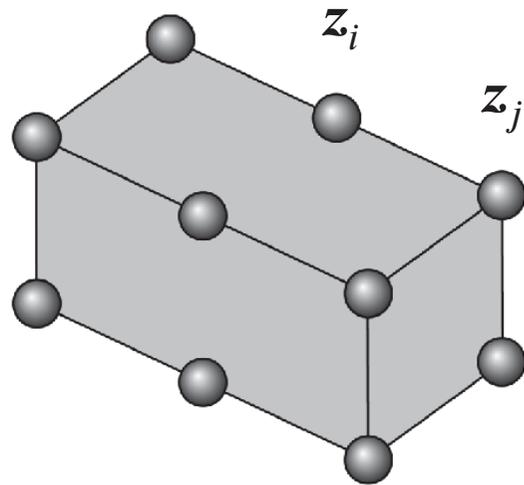


$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{u})$$

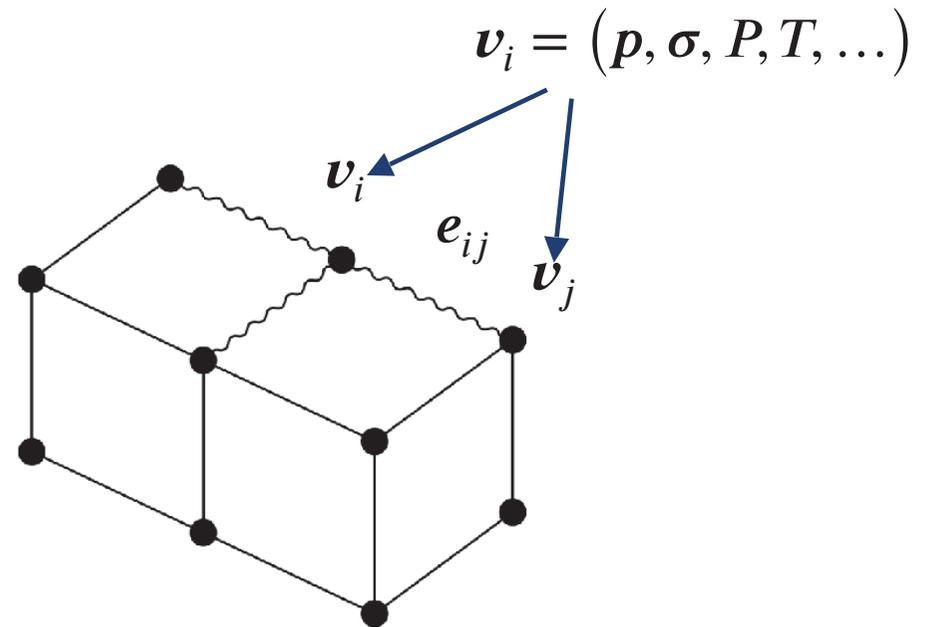
Translation
Equivariant

Geometric bias

- Graph construction



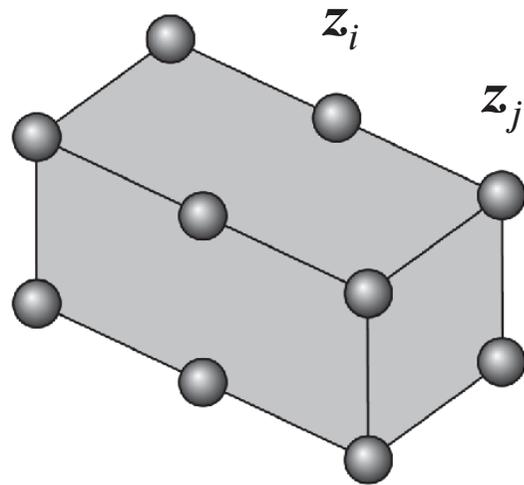
Physical System



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

Geometric bias

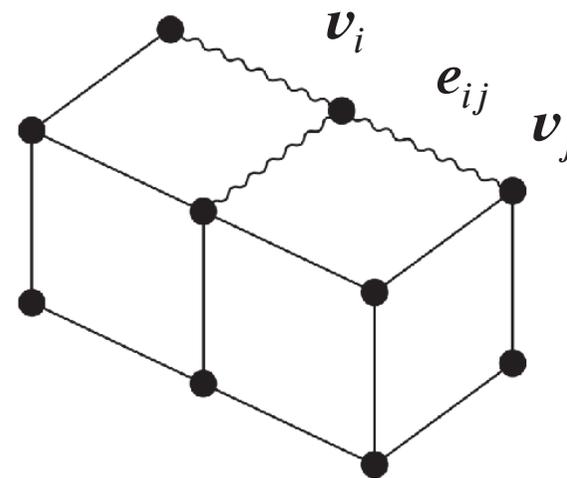
- Graph construction



Physical System



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

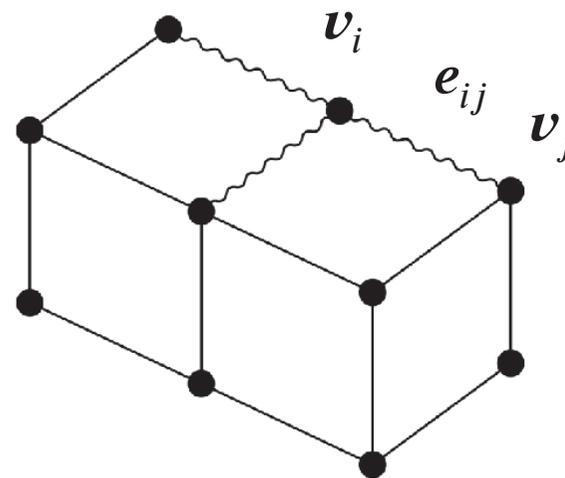


$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{u})$$

Geometric bias

- Encode – Process – Decode

[Battaglia, 2018]

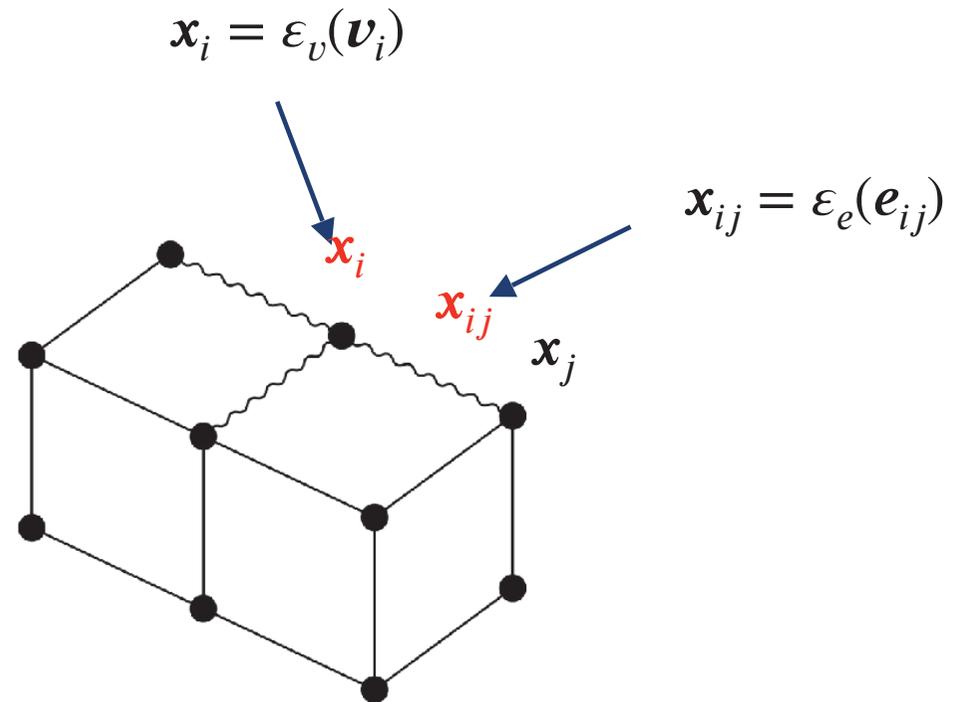


Geometric bias

- Encode – Process – Decode

1. Encoder: $\varepsilon_v, \varepsilon_e$

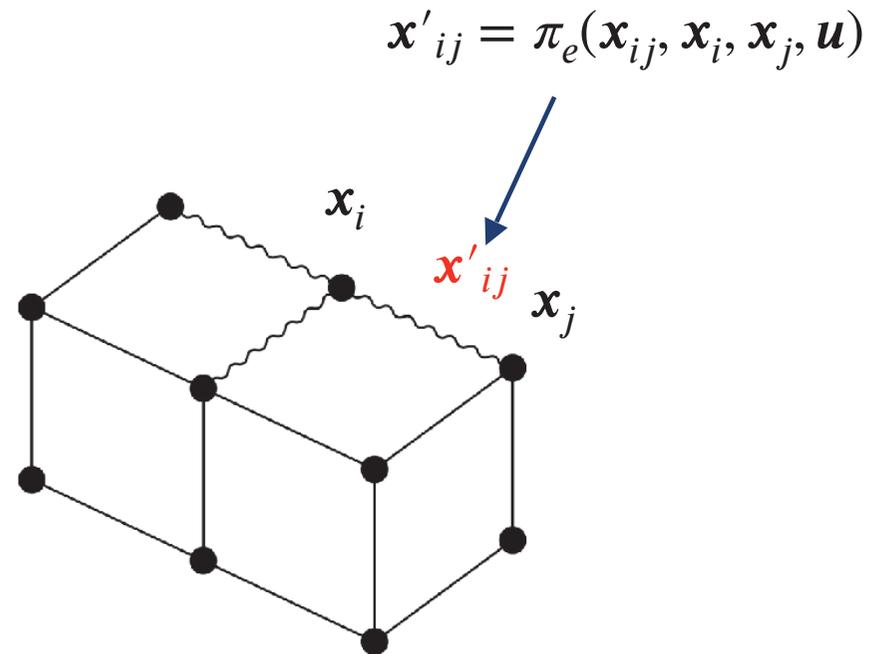
[Battaglia, 2018]



Geometric bias

- Encode – Process – Decode
 1. Encoder: $\mathcal{E}_v, \mathcal{E}_e$
 2. Update Edges: π_e

[Battaglia, 2018]

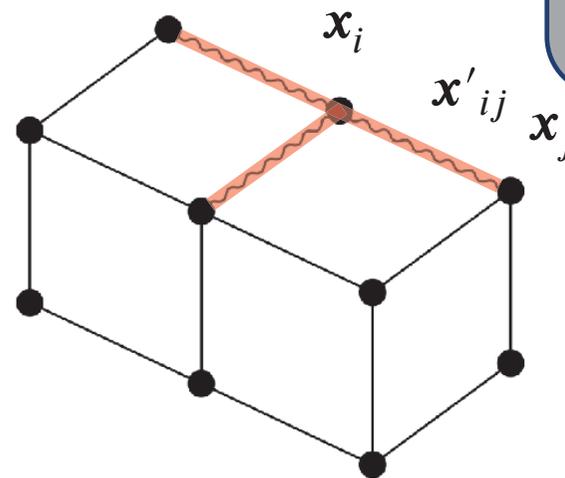


Geometric bias

- Encode – Process – Decode
 1. Encoder: $\mathcal{E}_v, \mathcal{E}_e$
 2. Update Edges: π_e
 3. Message Passing

[Battaglia, 2018]

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

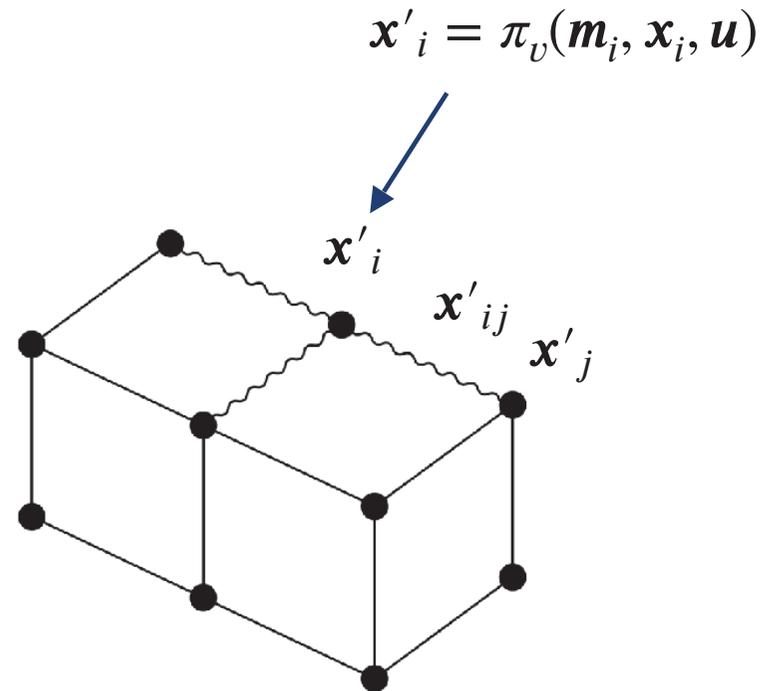


**Permutation
Equivariant**

Geometric bias

- Encode – Process – Decode
 1. Encoder: $\mathcal{E}_v, \mathcal{E}_e$
 2. Update Edges: π_e
 3. Message Passing
 4. Update Vertices: π_v

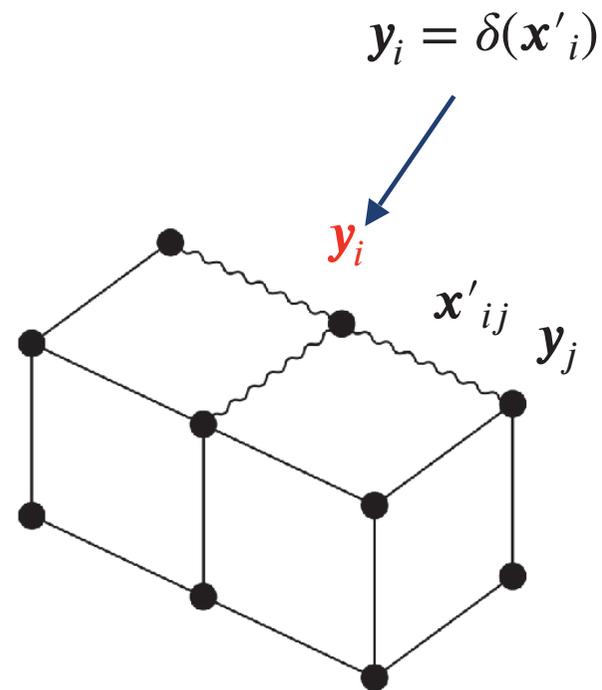
[Battaglia, 2018]



Geometric bias

- Encode – Process – Decode
 1. Encoder: $\mathcal{E}_v, \mathcal{E}_e$
 2. Update Edges: π_e
 3. Message Passing
 4. Update Vertices: π_v
 5. Decoder: δ

[Battaglia, 2018]



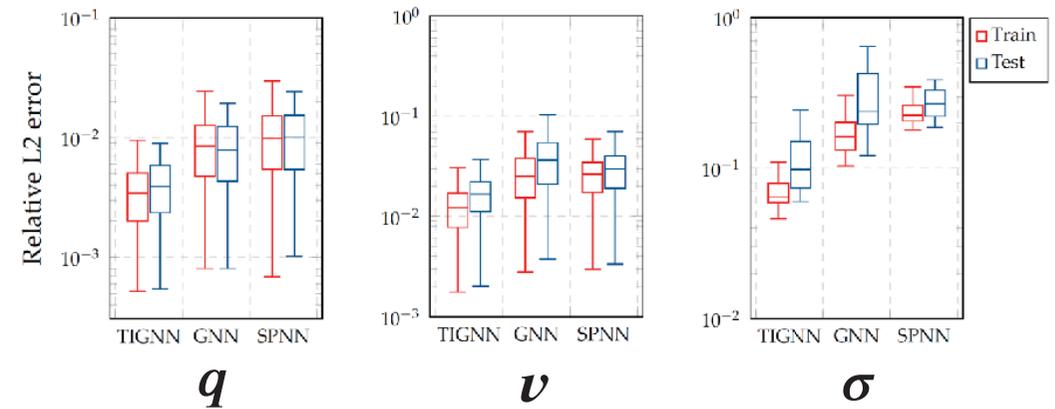
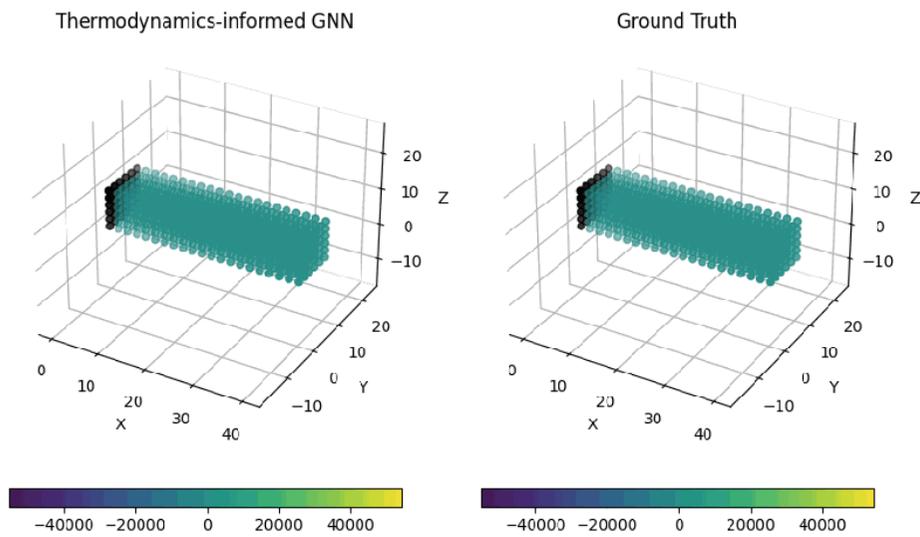
Experiments

- Ablation study

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

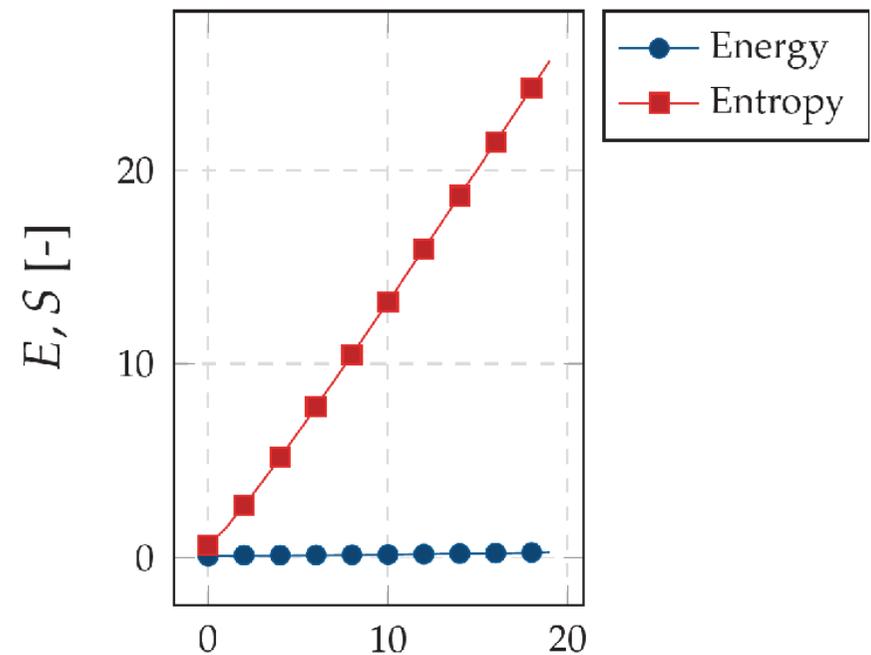
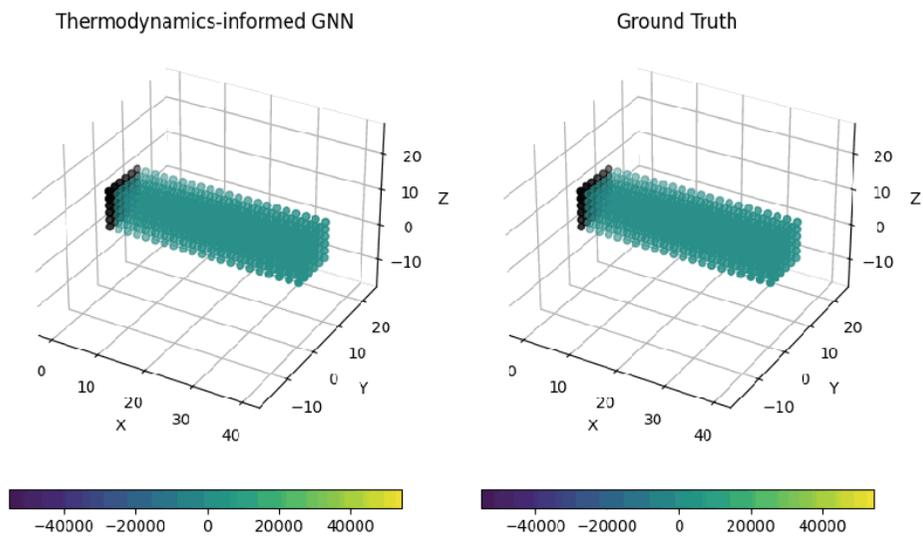
Experiments

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



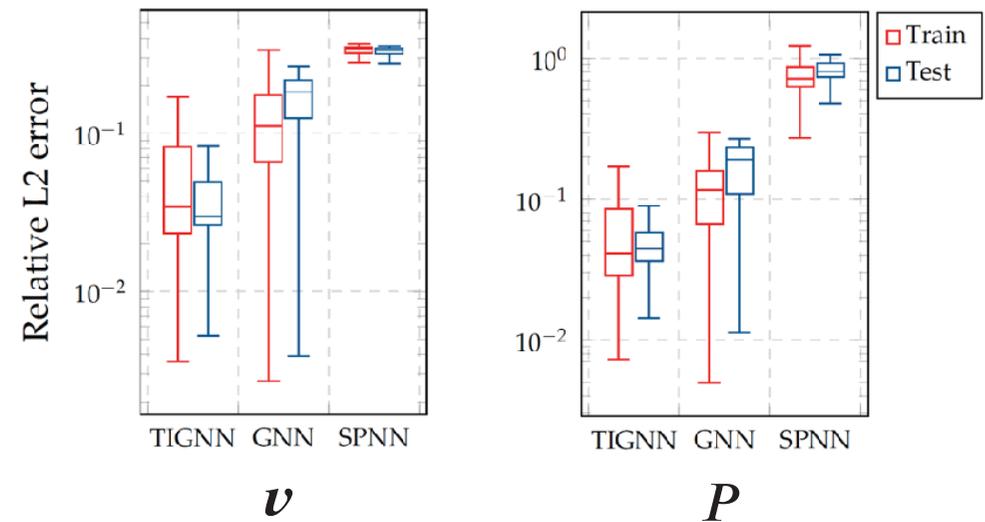
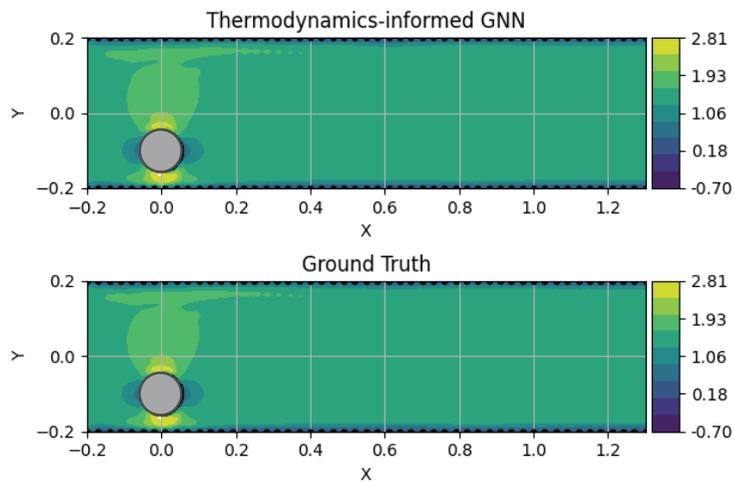
Experiments

- 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}



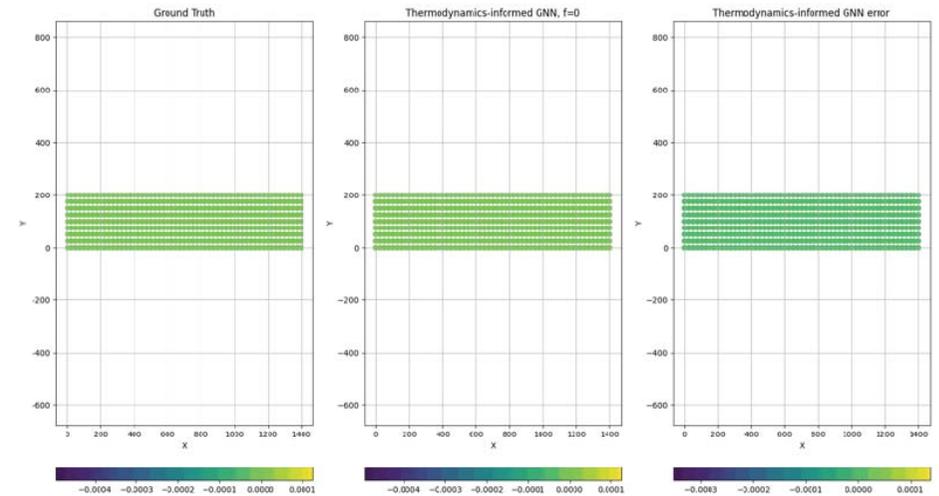
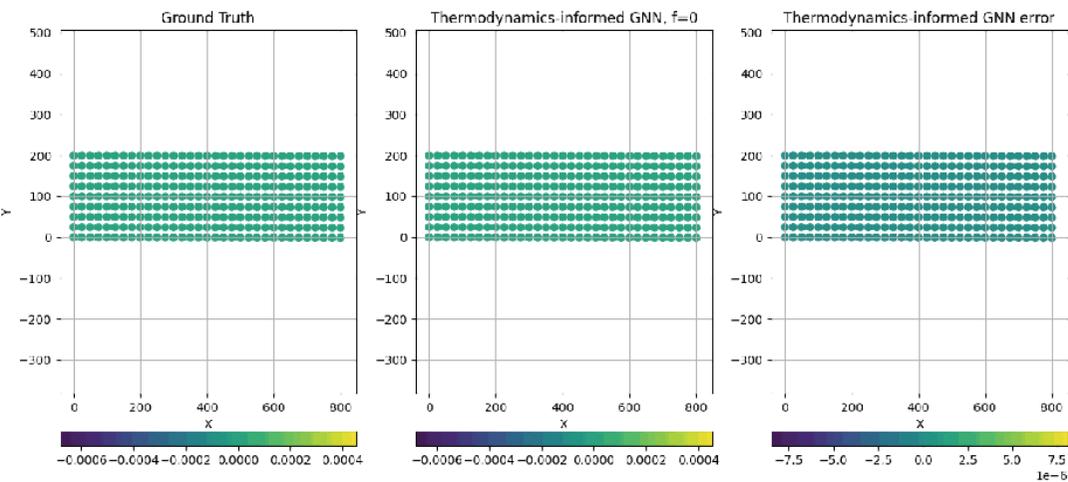
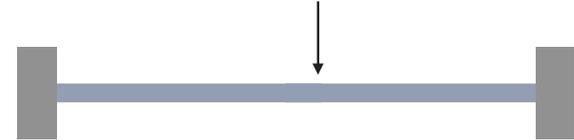
Hernandez, Quercus, et al. "Thermodynamics-informed Graph Neural Networks." *IEEE Transactions on Artificial Intelligence* (2022).

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-informed Neural Networks

E. Cueto

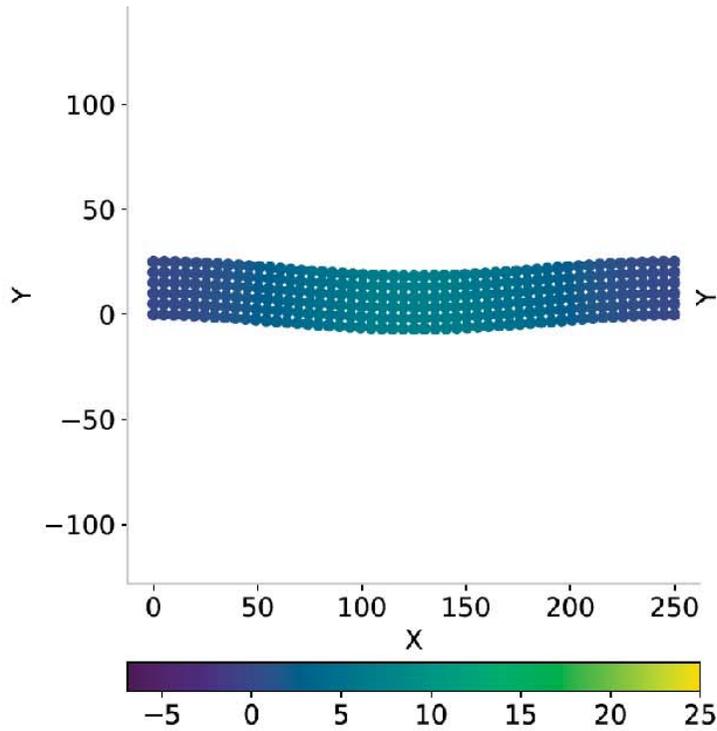


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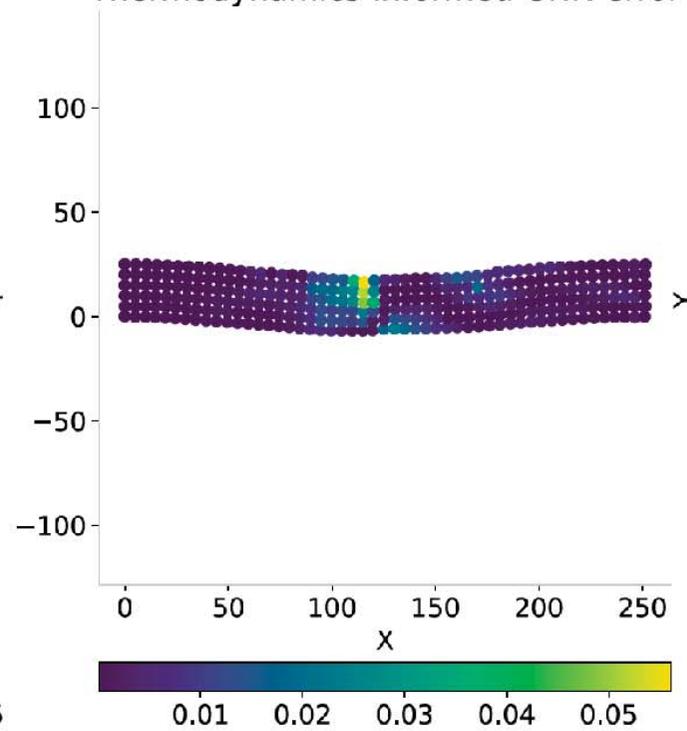
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Are GNNs learning the physics?

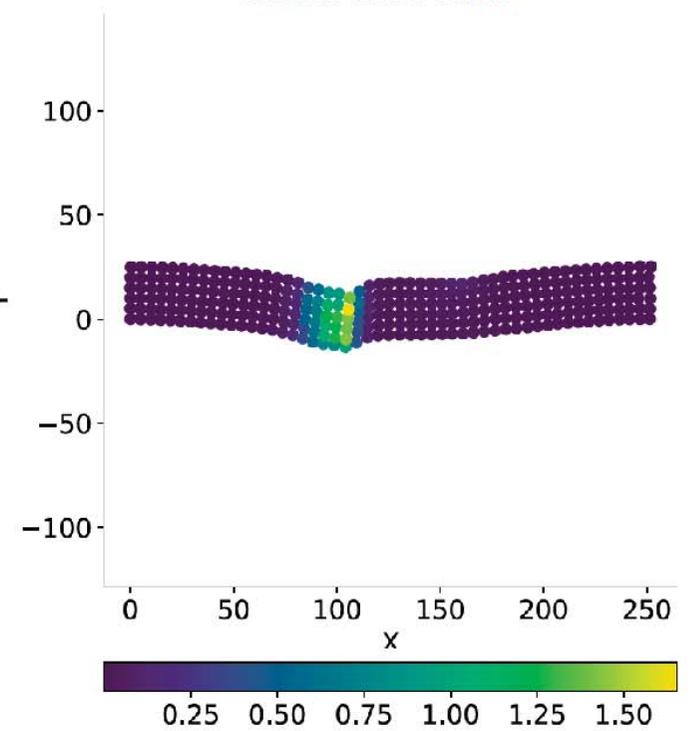
Ground Truth



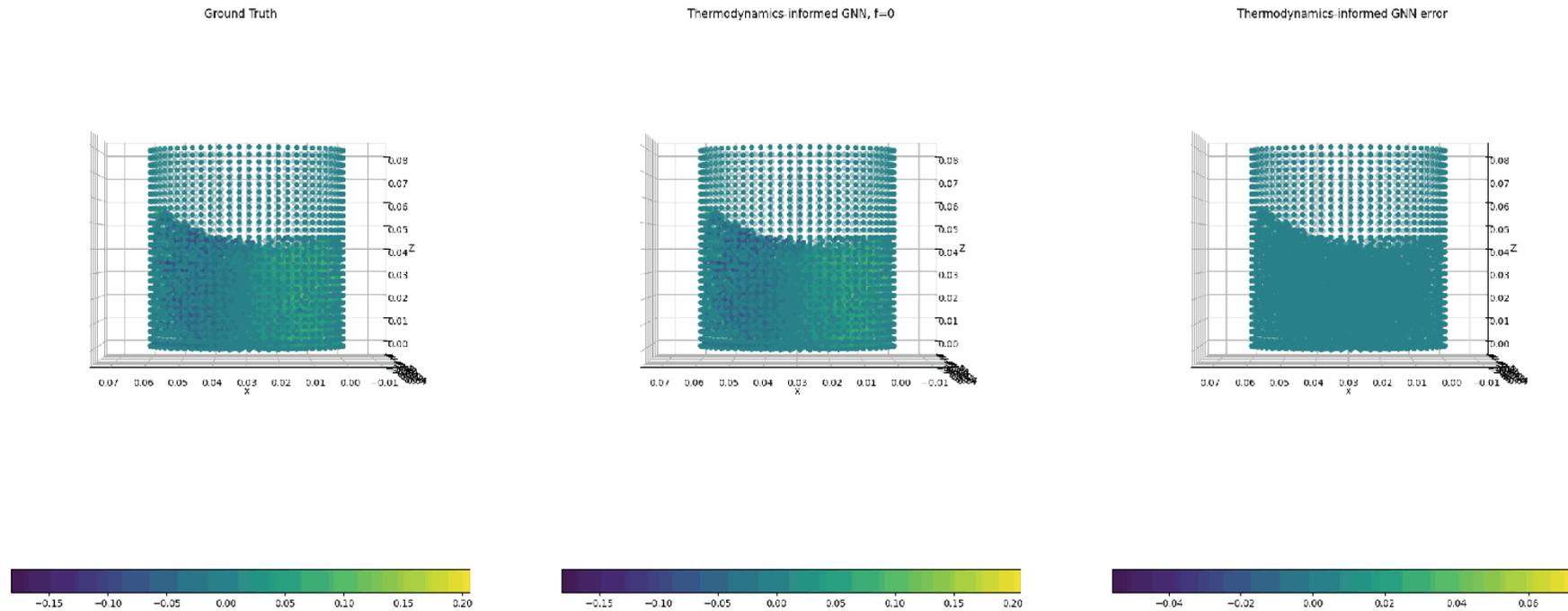
Thermodynamics-informed GNN error



Vanilla GNN error



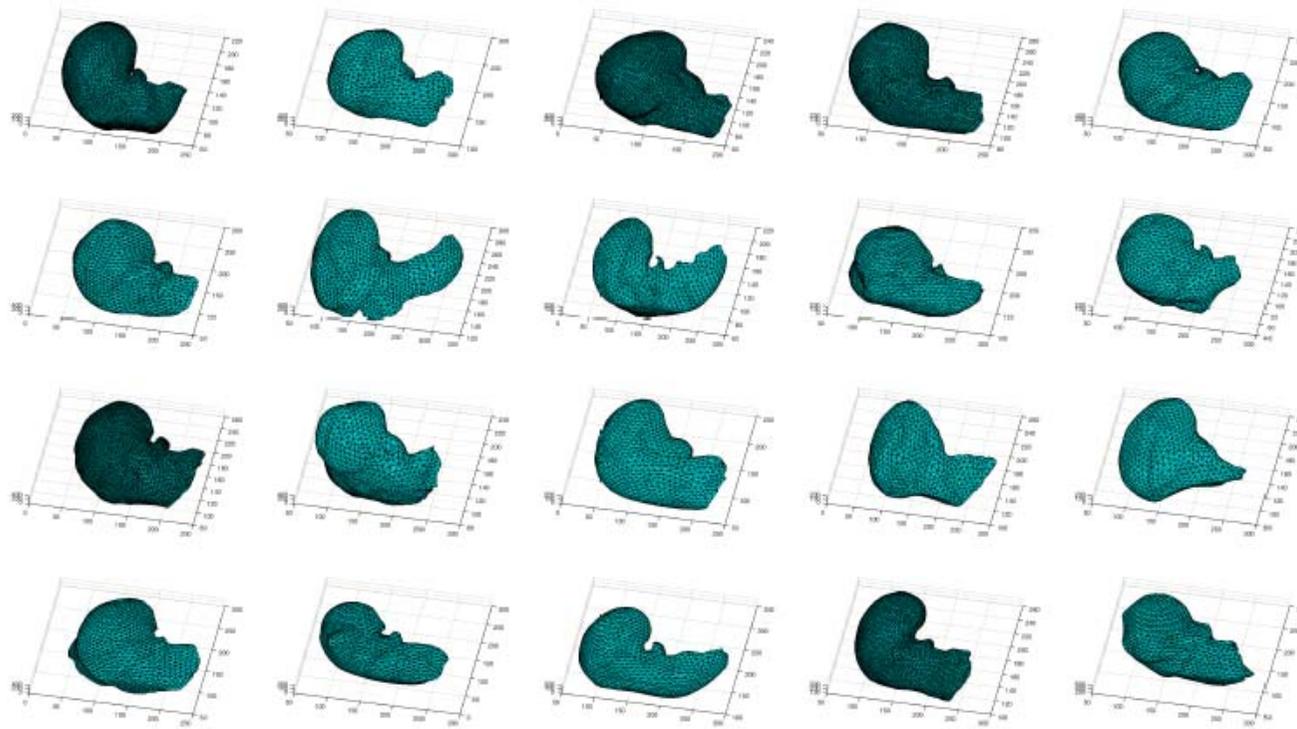
Fluids: previously unseen container geometry



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

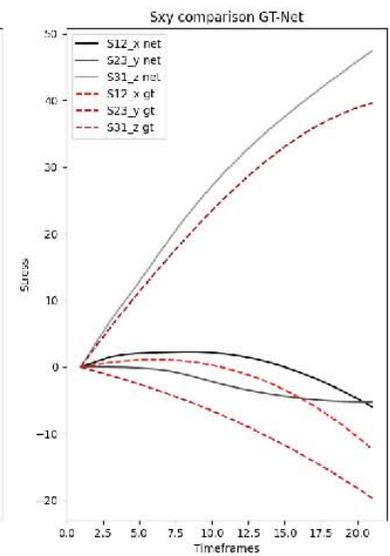
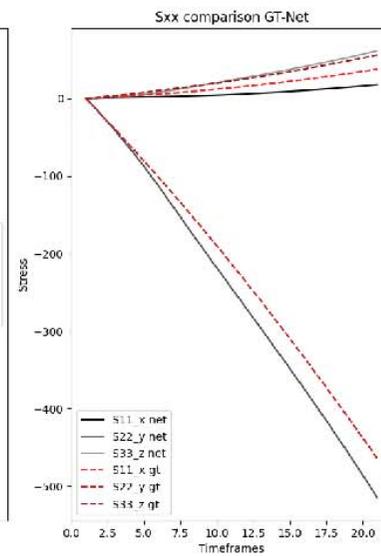
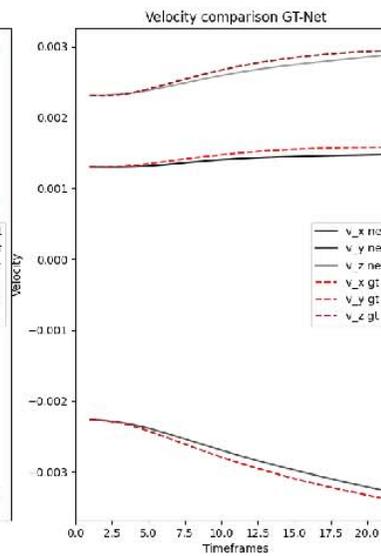
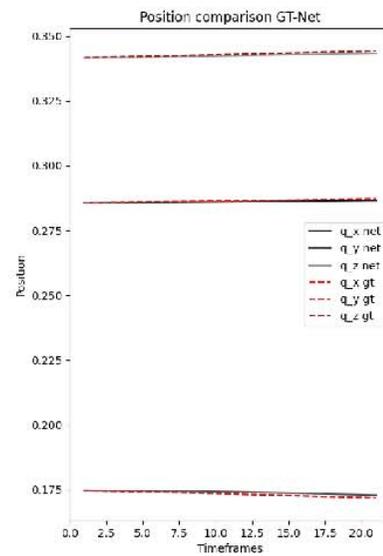
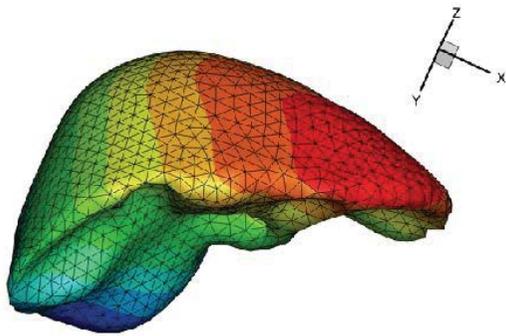
Digital human twins

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

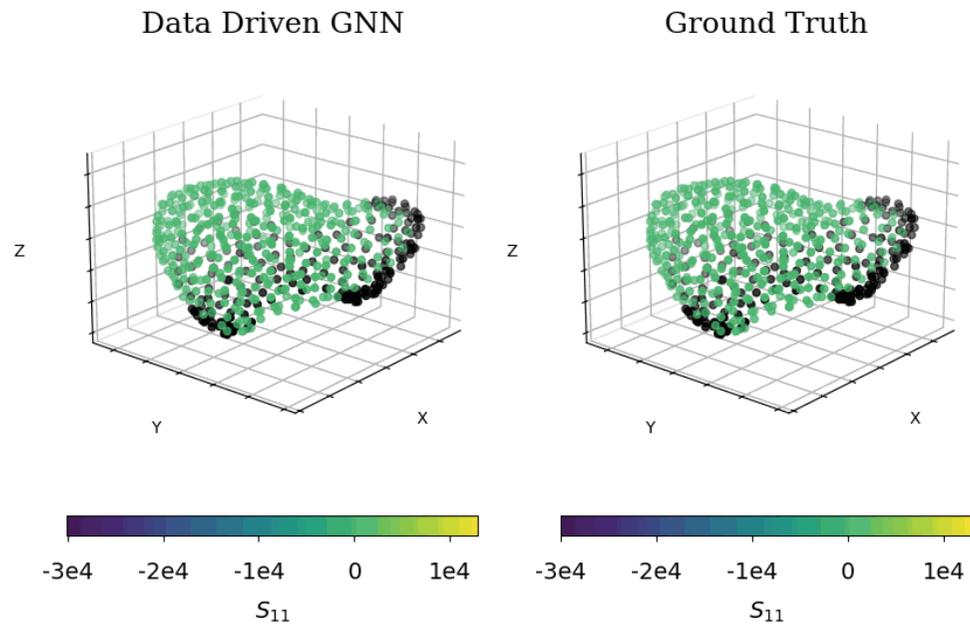


Ground truth vs. prediction

- Previously unseen anatomies



Digital human twins



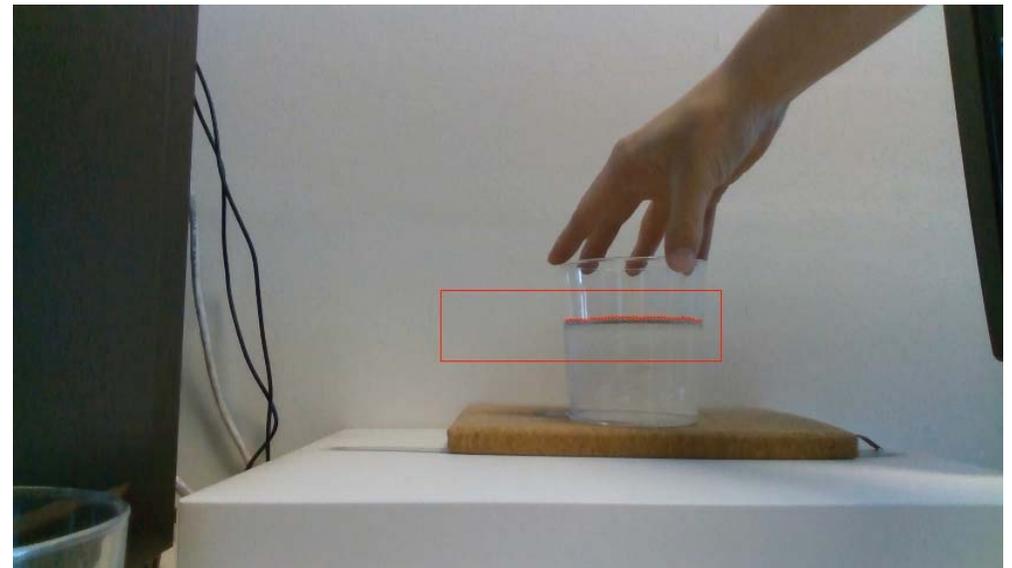
$$\|\mathbf{u}^{\text{GT}} - \mathbf{u}\|_2 = 2.37 \cdot 10^{-3}.$$

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Changes in constitutive equations

- We train our model with a Newtonian model (glycerine)
- Then, we face it against a (possibly non-Newtonian) different fluid
- Employ RL to let the system learn from observation
- Partial data regime: the camera only sees the free surface!



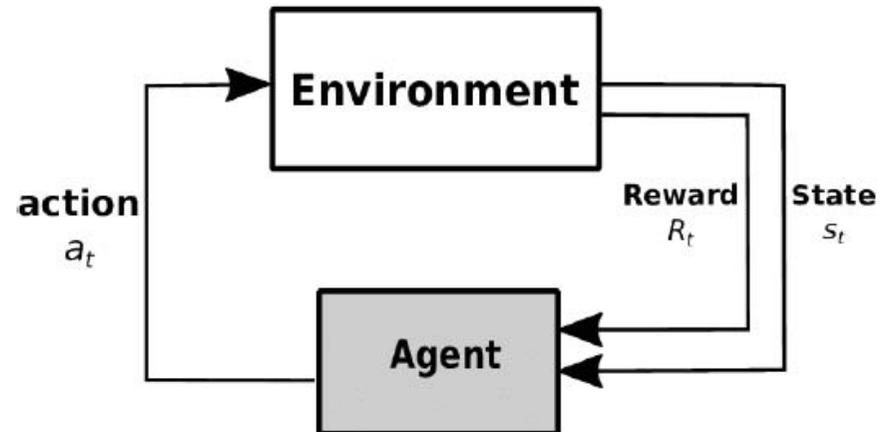
Perception + reasoning



Moya, Beatriz, et al. "Physics perception in sloshing scenes with guaranteed thermodynamic consistency." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 45.2 (2022): 2136-2150.

Thermodynamics-informed continuous learning

- What happens when the system is faced to previously unseen liquids?
- We employ reinforcement learning



- Agent: our SPNN.
- Action: computation of GENERIC parameters.

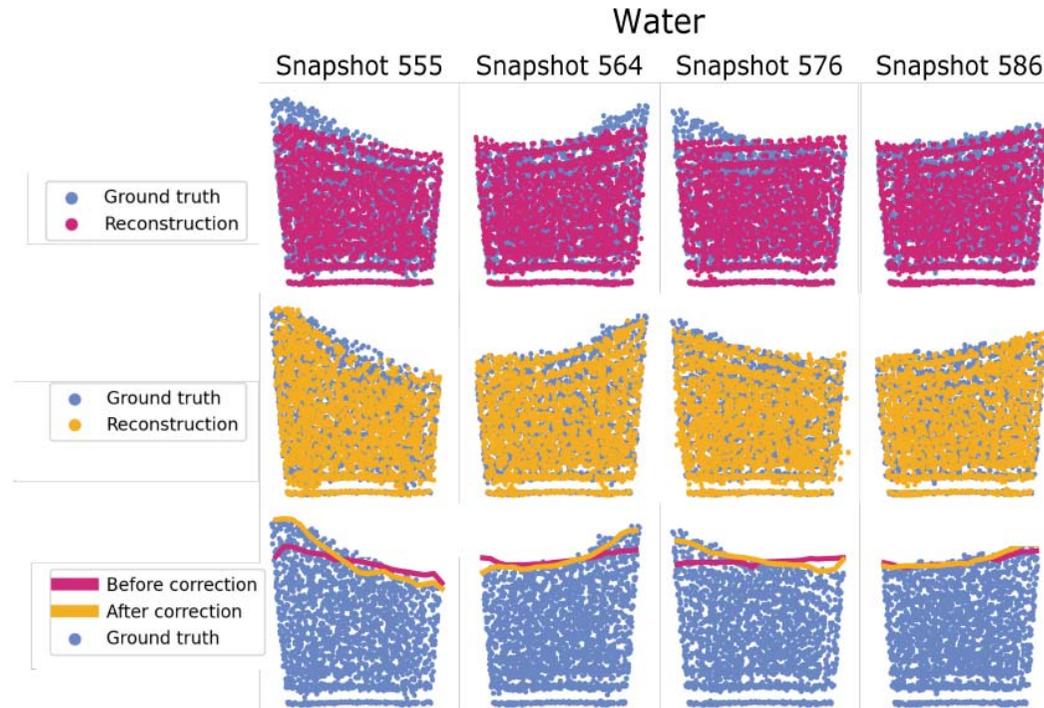
Thermodynamics-informed continuous learning

- Reward

$$r_\pi = \lambda \frac{1}{N} \sum_N \|\mathbf{z}_{n+1} - \hat{\mathbf{z}}_{n+1}\|^2 + \frac{1}{N} \sum_N \left(\left\| \mathbf{L}_n \frac{\partial E_n}{\partial \mathbf{s}_n} \right\|^2 + \left\| \mathbf{M}_n \frac{\partial S_n}{\partial \mathbf{s}_n} \right\|^2 \right).$$

Thermodynamics-informed continuous learning

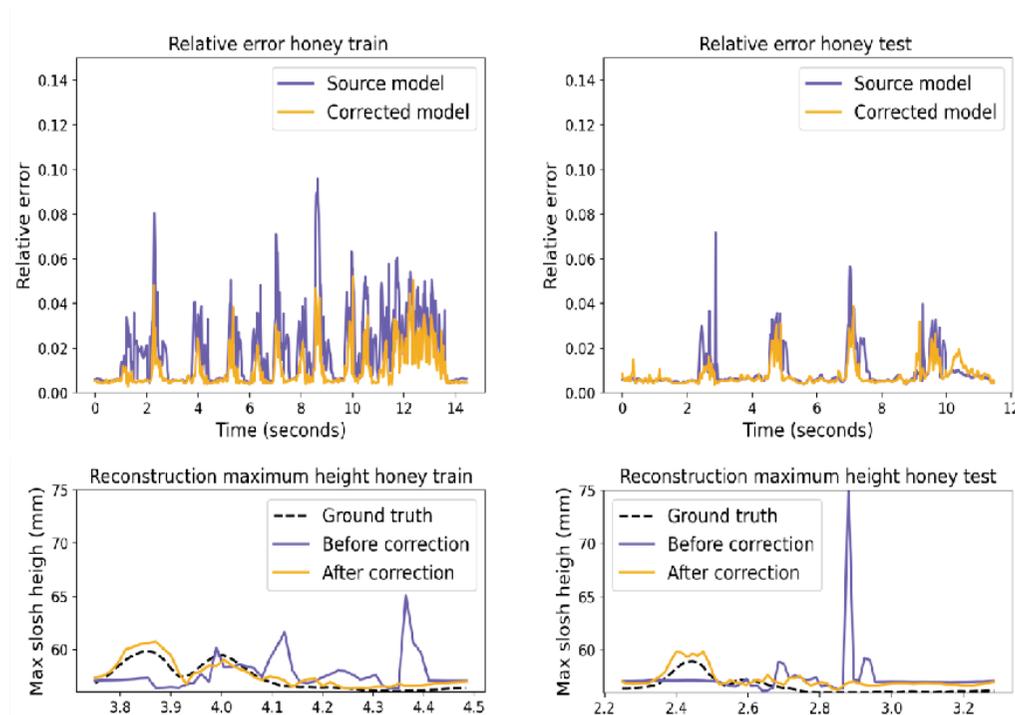
- Training with glycerine, then faced to water:



Moya, Beatriz, et al. "Computational Sensing, Understanding, and Reasoning: An Artificial Intelligence Approach to Physics-Informed World Modeling." *Archives of Computational Methods in Engineering* 31.4 (2024): 1897-1914.

Thermodynamics-informed continuous learning

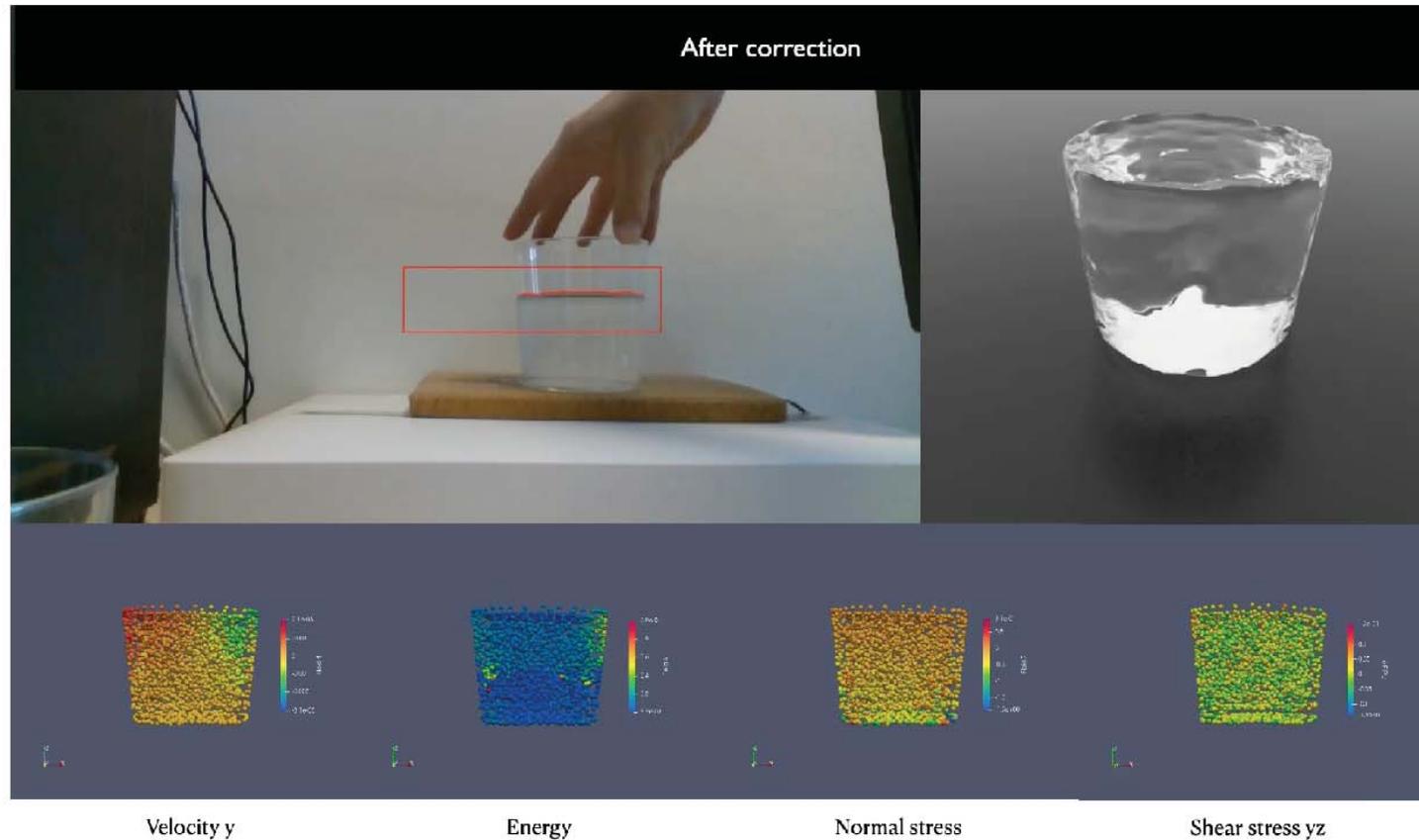
- Training with glycerine, then faced to honey:



Moya, Beatriz, et al. "Computational Sensing, Understanding, and Reasoning: An Artificial Intelligence Approach to Physics-Informed World Modeling." *Archives of Computational Methods in Engineering* 31.4 (2024): 1897-1914.

Perception & reasoning

Reconstruction of state variables



Contents

1. Statistical mechanics of machine learning
2. Previously unseen geometry/BCs
3. Previously unseen constitutive models
4. Conclusions

Conclusions

- Thermodynamics as inductive bias
- Robustness, accuracy in o.o.d. testing
- Thermodynamics-informed GNNs as a promising choice
- Size matters!

+info, preprints, ...

 <https://eniachair.unizar.es>

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