

# Hard Encoding of Physics for Learning Spatiotemporal Dynamics

Chengping Rao<sup>1</sup>, Hao Sun<sup>2</sup>, Yang Liu<sup>1</sup>

<sup>1</sup>Department of Mechanical & Industrial Engineering, Northeastern University

<sup>2</sup>Department of Civil & Environment Engineering, Northeastern University

{rao.che, h.sun, yang1.liu}@northeastern.edu

## Spatiotemporal Data-driven Modeling

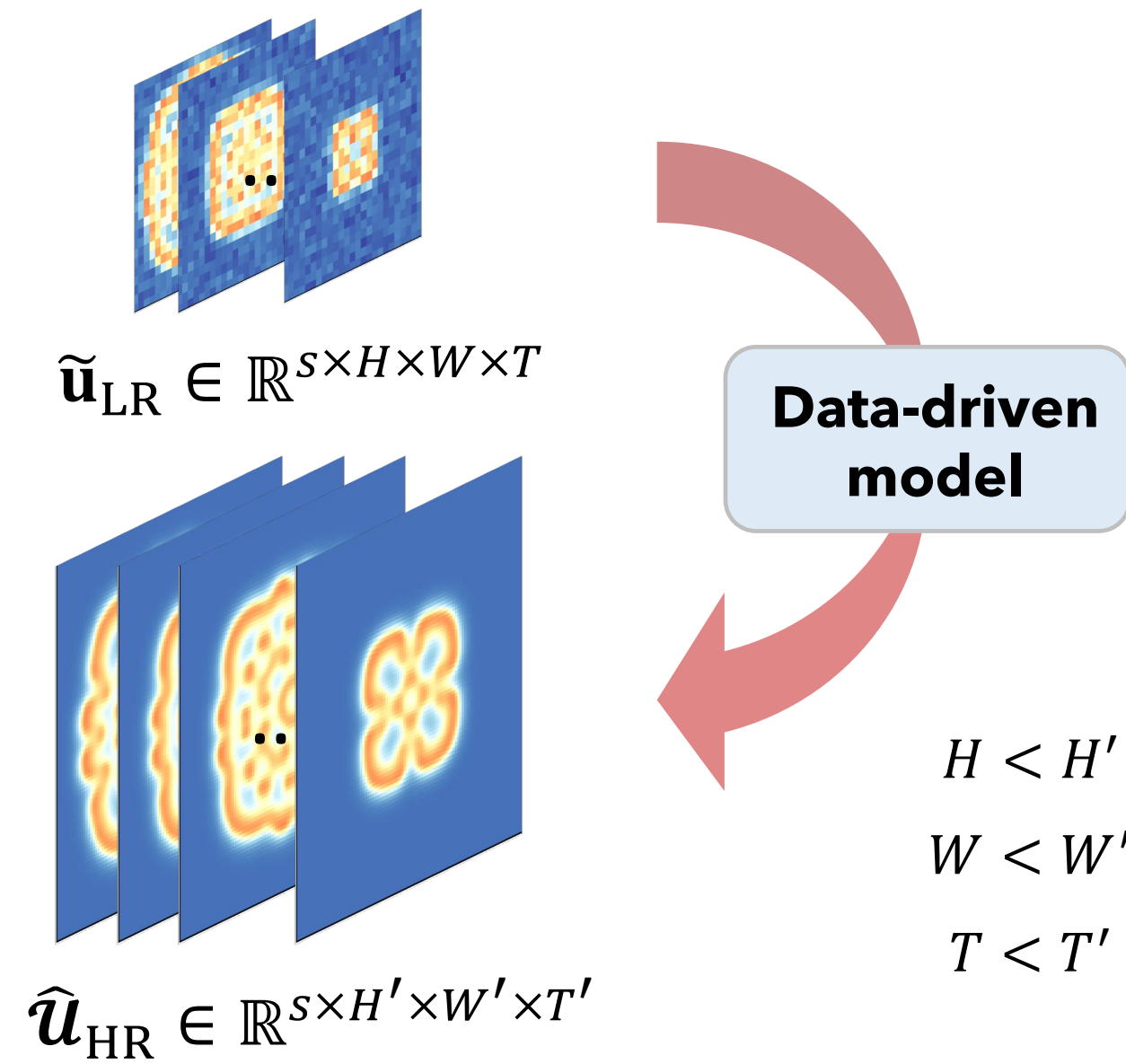
➤ A dynamical system  $\mathbf{u}_t = \mathcal{F}(\mathbf{x}, t, \mathbf{u}, \mathbf{u}^2, \nabla \mathbf{u}, \nabla^2 \mathbf{u}, \dots)$  *unknown*

### Given:

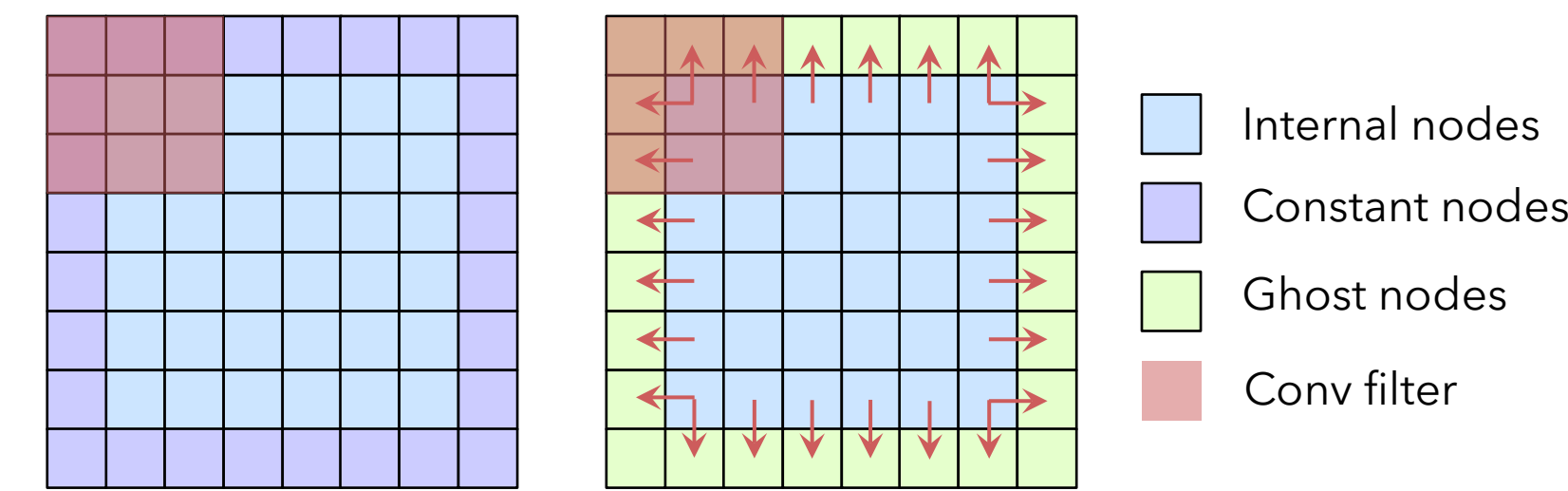
- Low-resolution and noisy measurements;
- Optionally, prior knowledge on the system.

### Objectives:

- To establish a data-driven model that gives **high-resolution** (spatially and temporally) prediction;
- The data-driven model **generalizes** well.



## Boundary Encoding



Dirichlet BCs

$$\mathbf{u}(\mathbf{x}) = \bar{\mathbf{u}}(\mathbf{x})$$

Neumann BCs

$$\nabla \mathbf{u}(\mathbf{x}) \cdot \hat{\mathbf{n}}(\mathbf{x}) = \bar{\mathbf{f}}(\mathbf{x})$$

- **BCs (if available) are forcibly encoded to ensure solution accuracy**

## Element-wise Product Layer

➤  $\Pi$ -block approximation

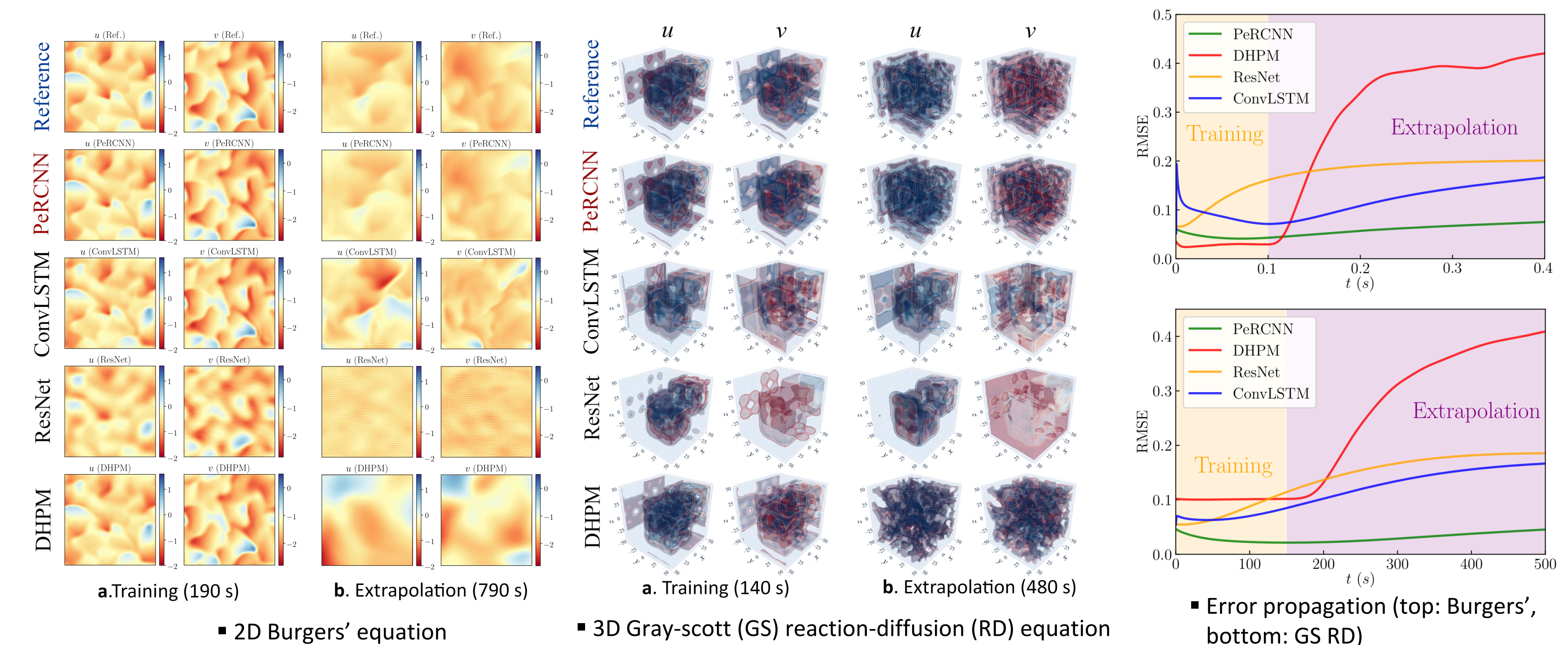
$$\mathcal{F}(\mathbf{u}) = \sum_{c=1}^{N_c} f_c \left( \prod_{l=1}^{N_l} D^{(c,l)} \otimes \mathbf{u} \right)$$

➤ **Benefits**

- Multiplicative form makes the learned model more interpretable;
- Enables a better approximation to nonlinear terms like  $uu_x$  and  $\mathbf{u} \cdot \nabla \mathbf{u}$ .

## Numerical Experiments

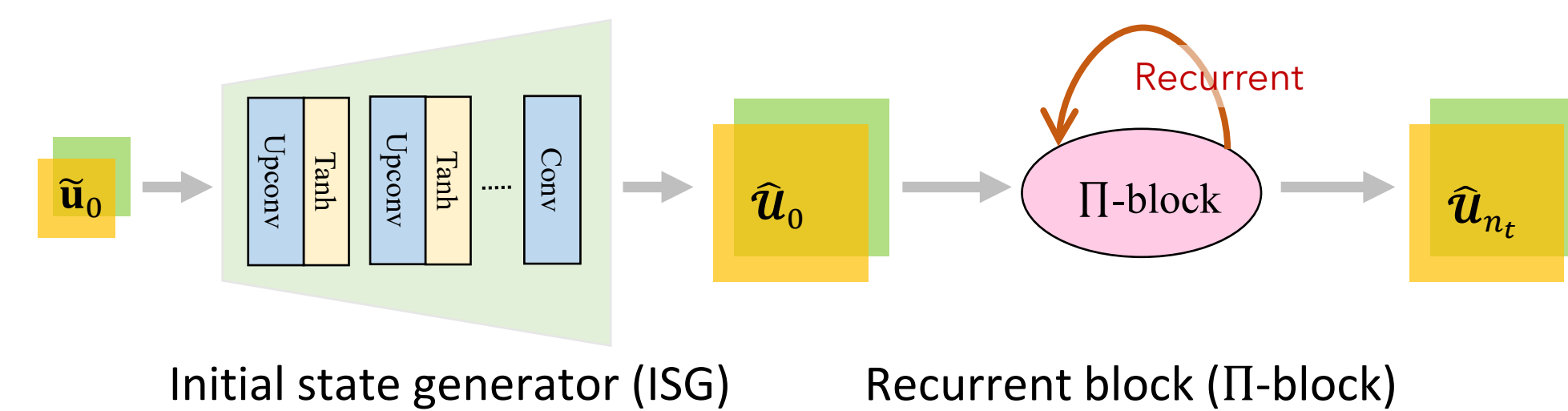
➤ **Baselines:** ConvLSTM, Deep Hidden Physics Model (DHPM) and Recurrent ResNet



- **PeRCNN outperforms the baselines on accuracy;**
- **PeRCNN generalizes well beyond the training region where no data is available.**

## Physics-encoded Recurrent Conv Neural Network (PeRCNN)

➤ **Network architecture**



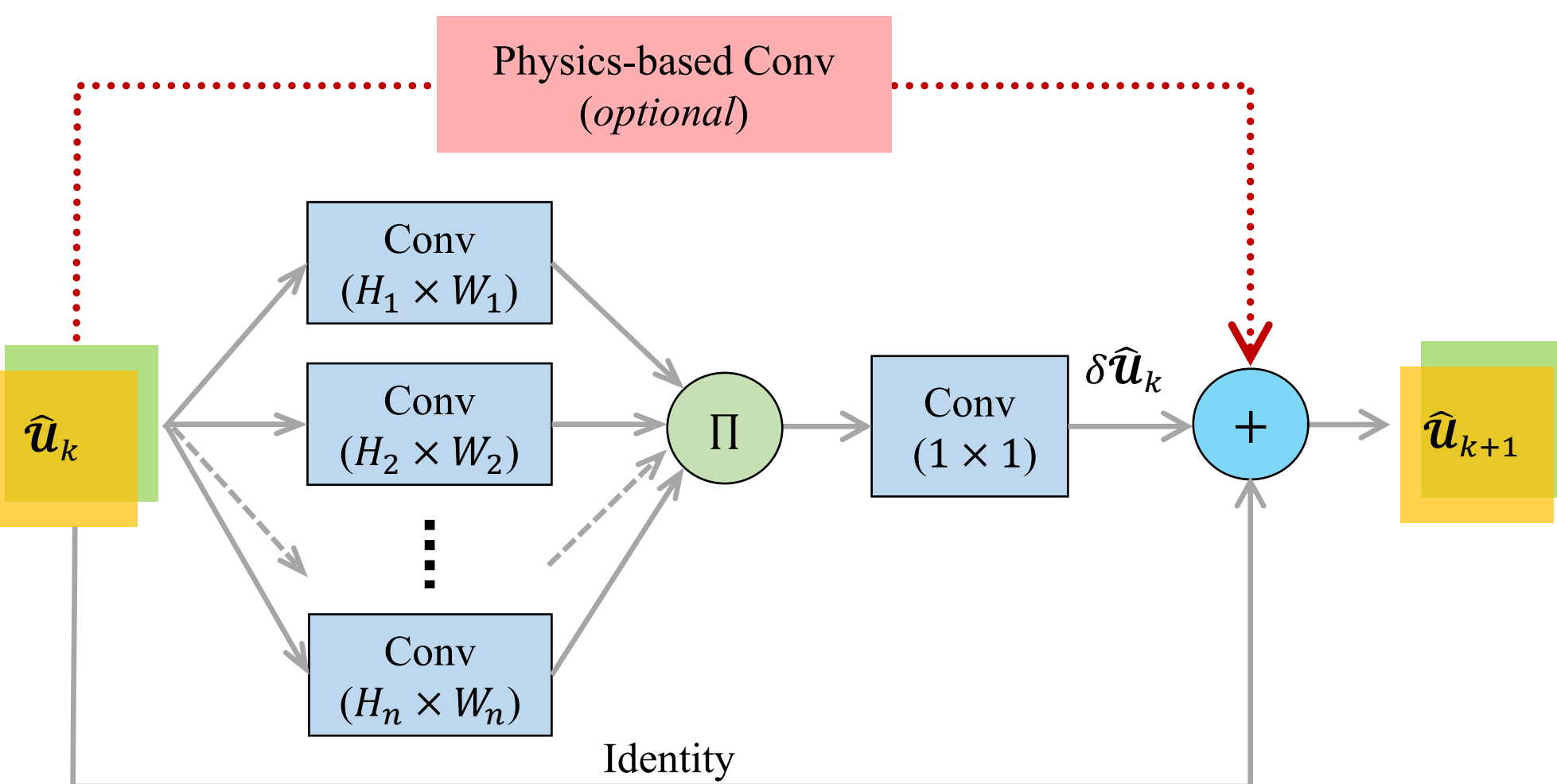
➤ **Components**

- **ISG:** to generate high-res initial condition;
- **$\Pi$ -block:** recurrent block to update state variables.

➤ **Design intuitions**

- **Residual connection** mimics forward Euler scheme;
- **Physics-based Conv layer** encodes existing terms in  $\mathcal{F}$ ;
- **Element-wise product layer** approximates nonlinear terms better.

➤ **Details of  $\Pi$ -block**



## References

- [1] Raissi, M. (2018). Deep hidden physics models: Deep learning of nonlinear partial differential equations. The Journal of Machine Learning Research, 19(1), 932-955.
- [2] Shi, X., Chen, Z., Wang, H., Yeung, D. Y., Wong, W. K., & Woo, W. C. (2015). Convolutional LSTM network: A machine learning approach for precipitation nowcasting. arXiv preprint arXiv:1506.04214.
- [3] He, K., Zhang, X., Ren, S., & Sun, J. (2016). Deep residual learning for image recognition. In Proceedings of the IEEE conference on computer vision and pattern recognition (pp. 770-778).