

Learning Constitutive Models in Continuum Mechanics

Learning Homogenized Models in PDEs

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Liu, Kovachki, Li, Azizzadenesheli, Anandkumar, AMS, Bhattacharya '22 [11]

Bhattacharya, Liu, AMS, Trautner '22 [3]

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The Problem

Formulation

Function Spaces: $\mathcal{E}, \mathcal{S} : \mathbb{R}^d$ – valued over domain $D \subset \mathbb{R}^q$

Input-Output Map: $\Psi^\dagger : \mathcal{E} \rightarrow \mathcal{S}$

Data: $\{e_n, s_n\}_{n=1}^N$, $s_n \approx \Psi^\dagger(e_n)$, $e_n \stackrel{i.i.d.}{\sim} \mu$,

Goal: Supervised Learning in Banach Space

Parameter Space $\Theta \subseteq \mathbb{R}^p$

Operator Class: $\Psi : \mathcal{E} \times \Theta \rightarrow \mathcal{S}$

Operator Approximation: $\Psi(\cdot; \theta^*) \approx \Psi^\dagger$

Principal Components Analysis: PCA-NET

Architecture Bhattacharya, Hosseini, Kovachki and AMS '21 [2]

$$\Psi_{PCA}(e; \theta)(z) = \sum_{j=1}^m \alpha_j(L e; \theta) \psi_j(z), \quad \forall e \in \mathcal{E} \quad z \in D.$$

Details

- ▶ L maps e to its PCA coefficients under μ .
- ▶ $\{\psi_j\}$ are PCA basis functions under $(\Psi^\dagger)^\# \mu$.
- ▶ $\{\alpha_j\}$ are finite dimensional neural networks.

Neural Operator: NOP-NET

Architecture Li, Kovachki, Azizzadenesheli, Liu, Bhattacharya, AMS and Anandkumar et al '20 [10]

$$\Psi_{NOP}(e; \theta)(z) = \mathcal{Q}_\theta \circ \mathcal{L}_L \circ \cdots \circ \mathcal{L}_2 \circ \mathcal{L}_1 \circ \mathcal{R}_\theta(e)(z), \forall e \in \mathcal{E}, z \in D,$$
$$\mathcal{L}_l(v)(z; \theta) = \sigma(W_l \mathcal{P}v(z) + b_l 1(z) + (\mathcal{K}_{l, \theta}(\mathcal{P}v)(z)).$$

Details

- ▶ σ activation function, applied pointwise (Nemitskii operator).
- ▶ $\mathcal{Q}_\theta, \mathcal{R}_\theta$ pointwise NNs or linear transformations.
- ▶ W_l, b_l define pointwise affine transformations.
- ▶ $\mathcal{K}_{l, \theta}$ integral operator (convolution: FFT).

Recurrent Neural Operator: RNO-NET. $D = (0, T)$

Architecture Bhattacharya, Liu, AMS, Trautner '22 [3]

$$\Psi_{RNO}(e; \theta)(t) = F\left(e(t), \frac{de}{dt}(t), r(t); \theta\right), \quad \forall e \in \mathcal{E} \quad t \in [0, T],$$
$$\frac{dr}{dt} = G(r, e; \theta), \quad \forall e \in \mathcal{E} \quad t \in (0, T], \quad r(0) = 0.$$

Details

- ▶ F, G neural networks;
- ▶ Two-layer used in this talk.

Universal Approximation

Theorems

For every $\epsilon > 0$ there is choice of parameters θ such that

- ▶ PCA-NET [2] $\mathbb{E}^{data} \|\Psi(\cdot; \theta) - \Psi^\dagger\|_{L^2_\mu(\mathcal{E}; \mathcal{S})}^2 < \epsilon.$
- ▶ NOP-NET [8] $\sup_{x \in \text{compact}} \|\Psi(x; \theta) - \Psi^\dagger(x)\|_{\mathcal{S}} < \epsilon.$

- ▶ These theorems:

Bhattacharya, Hosseini, Kovachki and AMS '21 [2],

Kovachki, Li, Liu, Azizzadenesheli, Bhattacharya, AMS and Anandkumar '21 [8];

- ▶ DEEP-ONET:

Lanthaler, Mishra and Karniadakis '21 [9];

- ▶ Curse of dimensionality:

Lanthaler, Mishra and Karniadakis '21 [9],

Kovachki, Lanthaler and Mishra '21 [7];

- ▶ Two-layer neural networks on Banach space:

Korolev '21 [6];

- ▶ RNO-NET – this talk.

Talk Outline

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Big Picture

Multiscale Problem Gonzalez and AMS '08 [5]

Displacement $u^\epsilon(x, t)$, stress $\sigma^\epsilon(x, t)$, $0 < \epsilon \ll 1$:

$$\begin{aligned}\rho \partial_t^2 u^\epsilon &= \nabla \cdot (\sigma^\epsilon) + f, \\ \sigma^\epsilon &= \Psi^\epsilon \left(\{\nabla u^\epsilon\}, \frac{x}{\epsilon} \right)\end{aligned}$$

Homogenized Problem Bensoussan, Lions, Papanicolaou [1]

Approximate $u^\epsilon = u_0 + \epsilon u_1 + \epsilon^2 u_2 + \dots$

Determine map Ψ , so that small scales are removed in u_0 :

$$\begin{aligned}\rho \partial_t^2 u_0 &= \nabla \cdot (\sigma) + f, \\ \sigma &= \Psi(\{\nabla u_0\}).\end{aligned}$$

Operator Learning

Approximate $\Psi \approx \Psi_{NN}$

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Multiscale Problem

Elasticity Multiscale Problem

$$\begin{aligned} -\nabla \cdot (A^\epsilon \nabla u^\epsilon) &= f, & x \in \Omega \\ u^\epsilon &= 0, & x \in \partial\Omega \\ A^\epsilon(x) &= A\left(\frac{x}{\epsilon}\right), & A : \mathbb{T}^d \rightarrow \mathbb{R}^{d \times d} \end{aligned}$$

Homogenization

Seek $u^\epsilon = u_0 + \epsilon u_1 + \epsilon^2 u_2 + \dots$ and determine A_0 such that

$$\begin{aligned} -\nabla \cdot (A_0 \nabla u_0) &= f, & x \in \Omega \\ u_0 &= 0, & x \in \partial\Omega \end{aligned}$$

Operator Learning

Constitutive Model Bensoussan, Lions, Papanicolaou '78 [1], Pavliotis and AMS '08 [12][Ch12]

A_0 determined by $\chi : \mathbb{T}^d \rightarrow \mathbb{R}^d$

$$-\nabla_y \cdot (\nabla_y \chi A^T) = \nabla_y \cdot A^T, \quad y \in \mathbb{T}^d,$$

$$A_0 = \int_{\mathbb{T}^d} \left(A(y) + A(y) \nabla \chi(y)^T \right) dy$$

Goal: Supervised Learning (NEU-NET)

Learn map $F : A(\cdot) \rightarrow A_0$ from function on torus to coefficient tensor:

$$A_0 = F(A)$$

such that

$$\begin{aligned} -\nabla \cdot (F(A) \nabla u_0) &= f, & x \in \Omega, \\ u_0 &= f, & x \in \partial\Omega \end{aligned}$$

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Viscoelasticity Multiscale Problem

$$-\nabla \cdot (\sigma^\epsilon) = f, \quad x \in \Omega$$

$$u^\epsilon = 0, \quad x \in \partial\Omega$$

$$u^\epsilon|_{t=0} = u_i, \quad x \in \Omega$$

$$\sigma^\epsilon = \nu^\epsilon \partial_t \nabla u^\epsilon + E^\epsilon \nabla u^\epsilon$$

$$E^\epsilon(x) = E\left(\frac{x}{\epsilon}\right), \quad E : \mathbb{T}^d \rightarrow \mathbb{R}, \quad \nu^\epsilon(x) = \nu\left(\frac{x}{\epsilon}\right), \quad \nu : \mathbb{T}^d \rightarrow \mathbb{R}.$$

Laplace Transform

Let $A^\epsilon = s\nu^\epsilon + E^\epsilon$, then

$$-\nabla \cdot (A^\epsilon (\nabla \hat{u}^\epsilon)) = \hat{f}, \quad x \in \Omega,$$

$$u^\epsilon = 0, \quad x \in \partial\Omega.$$

Theorem (Piecewise-Constant Approximation)

Approximating E^ϵ, ν^ϵ in $L^\infty(\Omega)$ by piecewise constants $E_{PC}^\epsilon, \nu_{PC}^\epsilon$ gives

$$\sup_{0 \leq t \leq T} \|u^\epsilon - u_{PC}^\epsilon\|_{H_0^1} \leq C \left(\|E - E_{PC}\|_{L^\infty} + \|\nu - \nu_{PC}\|_{L^\infty} \right).$$

Theorem (Piecewise-Constant Homogenization)

In piecewise-constant case homogenized equation for u_0 is Markovian:

$$\begin{aligned} -\nabla \cdot (\sigma) &= f, & x \in \Omega, \\ u_0 &= 0, & x \in \partial\Omega \\ u_0|_{t=0} &= u_i, & x \in \Omega \\ \sigma &= \nu' \partial_t \nabla u_0 + E' \nabla u_0 + \langle \mathbf{1}, r \rangle \\ \partial_t r_\ell &= -\alpha_\ell r_\ell + \beta_\ell \nabla u_0, & \ell \in \{1, 2, \dots, L\}, \end{aligned}$$

for some choice of $E' \in \mathbb{R}_+$, $\nu' \in \mathbb{R}_+$, $\alpha \in \mathbb{R}_+^L$, $\beta \in \mathbb{R}^L$, $L \in \mathbb{Z}_+$.

Operator Learning

True Solution Map

Let $\Psi : \{\nabla u_0(\tau)\}_{\tau=0}^t \rightarrow \sigma|_{\tau=t}$ be the map such that the homogenized constitutive relation is

$$\sigma = \Psi(\{\nabla u_0\}).$$

Goal: Supervised Learning (RNO-NET)

Learn map $\Psi_{RNO} : \{\nabla u_0(\tau)\}_{\tau=0}^t \rightarrow \sigma|_{\tau=t}$ approximating Ψ with the form

$$\begin{aligned}\sigma &= F(\nabla u_0, \partial_t \nabla u_0, r) \\ \partial_t r &= G(r, \nabla u_0), \quad r(0) = 0.\end{aligned}$$

Effect of Resolution on Test Error

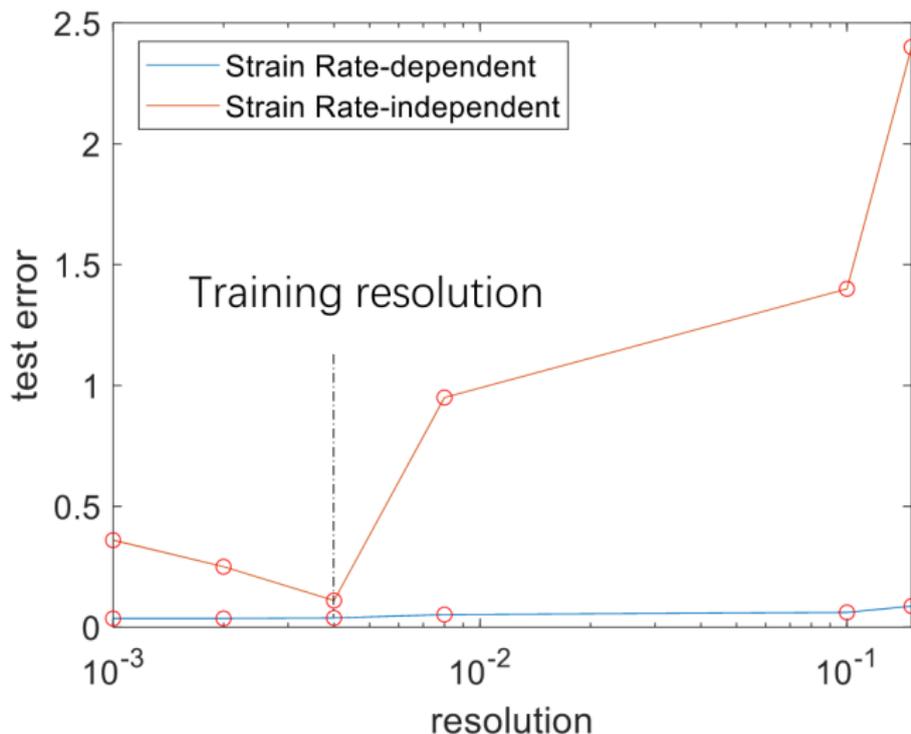


Figure: Viscoelasticity: Old architecture includes the strain rate as an input while new architecture does not include the strain rate

Effect of Different L on Test Error

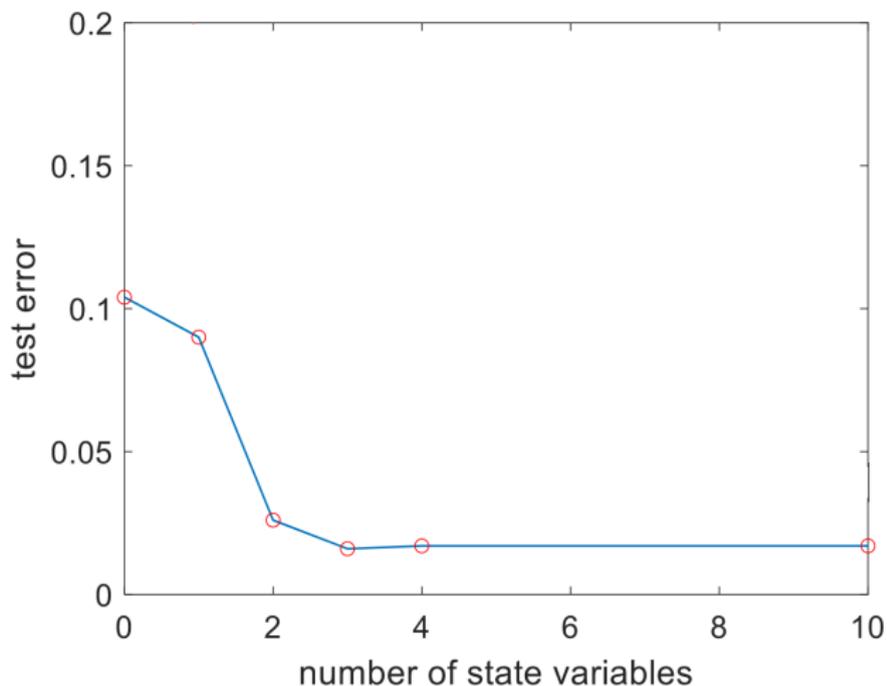


Figure: Viscoelasticity: Test error vs. L , the number of constant pieces

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Plasticity Multiscale Problem

$$\rho \partial_t^2 u^\epsilon = \nabla \cdot \sigma^\epsilon + f, \quad x \in \Omega$$

$$\partial_t \xi^\epsilon = K(\xi^\epsilon, \nabla u^\epsilon), \quad x \in \Omega$$

$$\sigma^\epsilon = \Psi^\epsilon \left(\nabla u^\epsilon, \xi^\epsilon, \frac{x}{\epsilon} \right)$$

$$u^\epsilon|_{t=0} = u_i, \quad \partial_t u^\epsilon|_{t=0} = \nu_i, \quad \xi^\epsilon|_{t=0} = \xi_i, \quad x \in \Omega$$

$$u^\epsilon = u^* \quad x \in \partial_1 \Omega, \quad \sigma^\epsilon n = s^* \quad x \in \partial_2 \Omega$$

Multiscale Problem 2

Homogenized Plasticity Problem

$$\rho \partial_t^2 u_0 = \nabla \cdot \sigma_0 + f, \quad x \in \Omega$$

$$\sigma_0 = \Psi(\{\nabla u_0\})$$

$$u_0|_{t=0} = u_i, \quad \partial_t u_0|_{t=0} = \nu_i, \quad x \in \Omega$$

$$u_0 = u^* \quad x \in \partial_1 \Omega, \quad \sigma_0 n = s^* \quad x \in \partial_2 \Omega$$

Operator Learning

Goal: Supervised Learning (PCA-NET)

Learn map $\Psi_{PCA} : \{\nabla u_0(\tau)\}_{\tau=0}^t \rightarrow \{\sigma(\tau)\}_{\tau=0}^t$ approximating Ψ . In particular causality must be learned.

Goal: Supervised Learning (RNO-NET)

Learn map $\Psi_{RNO} : \{\nabla u_0(\tau)\}_{\tau=0}^t \rightarrow \sigma|_{\tau=t}$ approximating Ψ with the form

$$\begin{aligned}\sigma &= F(\nabla u_0, \partial_t \nabla u_0, r) \\ \partial_t r &= G(r, \nabla u_0), \quad r(0) = 0.\end{aligned}$$

PCA-net: 2D FFT

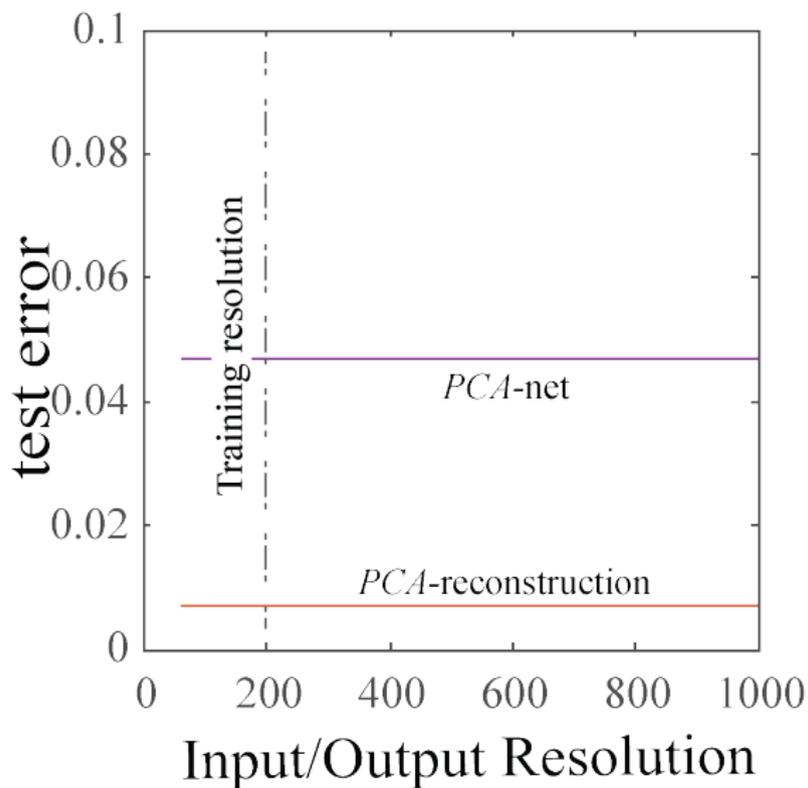


Figure: Crystal plasticity PCA-net

RNO-net 2D FFT

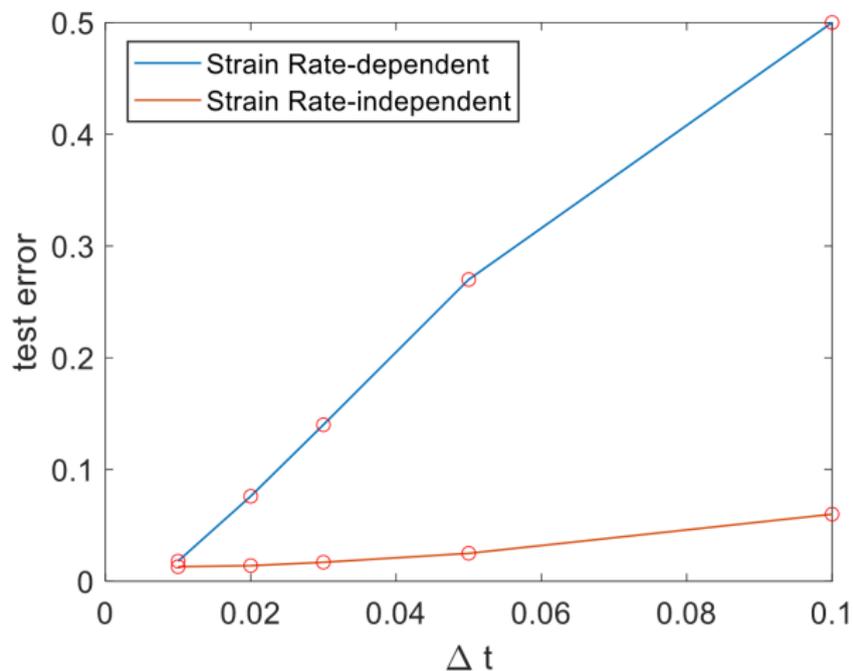


Figure: Crystal plasticity with $dt = 0.01$, 400 data

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Conclusions

- ▶ Supervised learning in Banach space valuable for:
 - ▶ Surrogate Modeling
 - ▶ Model Discovery
- ▶ Various homogenization problems can be framed this way
- ▶ Learning constitutive models can hence be framed this way
 - ▶ Elasticity (material properties to stress)
 - ▶ Viscoelasticity (history of strain to stress)
 - ▶ Plasticity (history of strain to stress)
- ▶ Mesh-independence useful to validate model-form hypothesis

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