# IgANets: Physics-Informed Machine Learning Embedded Into Isogeometric Analysis

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Joint work with Deepesh Toshniwal, Frank van Ruiten (TUD), Casper van Leeuwen, Paul Melis (SURF), Jaewook Lee (TU Vienna)



FDM, FVM, FEM, BEM, IgA,







# Common misconceptions

- "Method a is/is not as accurate as method b"
- "Method a is x-times faster/slower than method b"

#### FDM, FVM, FEM, BEM, IgA, ...

- m theta established engineering workflows
- no cost amortization over multiple runs, no real-time capability

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#### Better question to ask

• What are the specific strengths/weaknesses of the different approaches?

VS.

#### PINNs, DeepONets, FourierNets, ...

- fast evaluation (costly training!)
- 🖒 inclusion of (measurement) data
  - $\mathbf{Q}$  lack of convergence theory
  - $\mathbf{\nabla}$  lack of general acceptance

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sound mathematical foundation
 established engineering workflows

and

#### PINNs, DeepONets, FourierNets, ...

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- How can we combine the strengths of both classes of methods?
- What is the envisaged purpose of the new approach?

# Interactive Design-through-Analysis



**Vision**: fast interactive qualitative analysis and accurate quantitative analysis within the same computational framework with seamless switching between both approaches

Photo: Siemens - Simulation for Design Engineers







PINN (Raissi et al. 2018): learns the (initial-)boundary-value problem



easy to implement for 'any' PDE because AD magic does it for you
 combined un-/supervised learning
 poor extrapolation/generalization
 point-based approach requires re-evaluation of NN at every point
 rudimentary convergence theory

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**DeepONet** (Lu et al. 2019): *learns the differential operator*  
$$G_{\theta}(u)(y) = \sum_{k=1}^{q} \underbrace{b_k(u(x_1), u(x_2), \dots, u(x_m))}_{\text{branch}} \underbrace{t_k(y)}_{\text{trunk}}$$

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**IGA community**: multi-patch tensor-product or locally adaptive B-splines  $\rightarrow$  Let's do it!



# B-spline basis functions





# B-spline basis functions



**Many good properties**: compact support  $[\xi_i, \xi_{i+p+1})$ , positive function values over support interval, derivatives of B-splines are combinations of lower-order B-splines, ...



Paradigm: represent 'everything' in terms of tensor products of B-spline basis functions



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Many more good properties: partition of unity  $\sum_{i=1}^{n} B_i(\xi, \eta) \equiv 1$ ,  $C^{p-1}$  continuity, ...

**Geometry**: bijective mapping from the unit square to the physical domain  $\Omega_h \subset \mathbb{R}^d$ 

$$\mathbf{x}_h(\xi,\eta) = \sum_{i=1}^n B_i(\xi,\eta) \cdot \mathbf{x}_i \qquad \forall (\xi,\eta) \in [0,1]^2 =: \hat{\Omega}$$



• the shape of  $\Omega_h$  is fully specified by the set of **control points**  $\mathbf{x}_i \in \mathbb{R}^d$ 

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- the shape of  $\Omega_h$  is fully specified by the set of **control points**  $\mathbf{x}_i \in \mathbb{R}^d$
- interior control points must be chosen such that 'grid lines' do not fold as this violates the bijectivity of  $\mathbf{x}_h : \hat{\Omega} \to \Omega_h$
- refinement in h (knot insertion) and p(order elevation) preserves the shape of  $\Omega_h$  and can be used to generate finer computational 'grids' for the analysis

#### Model problem: Poisson's equation

$$-\Delta u_h = f_h \quad \text{in} \quad \Omega_h, \qquad u_h = g_h \quad \text{on} \quad \partial \Omega_h$$

with

(geometry) 
$$\mathbf{x}_h(\xi,\eta) = \sum_{i=1}^n B_i(\xi,\eta) \cdot \mathbf{x}_i \quad \forall (\xi,\eta) \in [0,1]^2$$

(solution) 
$$u_h \circ \mathbf{x}_h(\xi, \eta) = \sum_{i=1}^n B_i(\xi, \eta) \cdot \mathbf{u}_i \qquad \forall (\xi, \eta) \in [0, 1]^2$$

(r.h.s vector) 
$$f_h \circ \mathbf{x}_h(\xi, \eta) = \sum_{i=1}^n B_i(\xi, \eta) \cdot \mathbf{f}_i \quad \forall (\xi, \eta) \in [0, 1]^2$$

boundary conditions) 
$$g_h \circ \mathbf{x}_h(\xi, \eta) = \sum_{i=1}^n B_i(\xi, \eta) \cdot \underline{g_i} \quad \forall (\xi, \eta) \in \partial [0, 1]^2$$

(

#### Abstract representation

Given  $x_i$  (geometry),  $f_i$  (r.h.s. vector), and  $g_i$  (boundary conditions), compute

$$\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = A^{-1} \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix} \right) \cdot b \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix} \right)$$

Any point of the solution can afterwards be obtained by a simple function evaluation

$$(\xi,\eta) \in [0,1]^2 \quad \mapsto \quad u_h \circ \mathbf{x}_h(\xi,\eta) = [B_1(\xi,\eta),\dots,B_n(\xi,\eta)] \cdot \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}$$



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Let us interpret the sets of B-spline coefficients  $\{\mathbf{x}_i\}$ ,  $\{f_i\}$ , and  $\{g_i\}$  as an efficient encoding of our PDE problem that is fed into our IgA machinery as **input**.

The **output** of our IgA machinery are the B-spline coefficients  $\{u_i\}$  of the solution.

# Isogeometric Analysis + Physics-Informed Machine Learning

IgANet: replace computation

$$\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = A^{-1} \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix} \right) \cdot b \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix} \right)$$



#### Isogeometric Analysis + Physics-Informed Machine Learning

IgANet: replace computation by physics-informed machine learning

$$\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = \mathsf{IgANet} \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix}; (\boldsymbol{\xi}^{(k)}, \boldsymbol{\eta}^{(k)})_{k=1}^{N_{\mathsf{samples}}} \right)$$



#### Isogeometric Analysis + Physics-Informed Machine Learning

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$$\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = \mathsf{IgANet} \left( \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix}; (\boldsymbol{\xi}^{(k)}, \boldsymbol{\eta}^{(k)})_{k=1}^{N_{\mathsf{samples}}} \right)$$

Compute the solution from the trained neural network as follows

$$u_h(\boldsymbol{\xi}, \boldsymbol{\eta}) = [B_1(\boldsymbol{\xi}, \boldsymbol{\eta}), \dots, B_n(\boldsymbol{\xi}, \boldsymbol{\eta})] \cdot \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}, \quad \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = \mathsf{IgANet}\left(\begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix}\right)$$



### IgANet architecture





#### Loss function

Model problem: Poisson's equation with Dirichlet boundary conditions

$$\begin{aligned} \mathsf{loss}_{\mathrm{PDE}} &= \frac{\alpha}{N_{\Omega}} \sum_{k=1}^{N_{\Omega}} \left| \Delta \left[ u_h \circ \mathbf{x}_h \left( \xi^{(k)}, \eta^{(k)} \right) \right] - f_h \circ \mathbf{x}_h \left( \xi^{(k)}, \eta^{(k)} \right) \right|^2 \\ \mathsf{loss}_{\mathrm{BDR}} &= \frac{\beta}{N_{\Gamma}} \sum_{k=1}^{N_{\Gamma}} \left| u_h \circ \mathbf{x}_h \left( \xi^{(k)}, \eta^{(k)} \right) - g_h \circ \mathbf{x}_h \left( \xi^{(k)}, \eta^{(k)} \right) \right|^2 \end{aligned}$$

Express derivatives with respect to physical space variables using the Jacobian J, the Hessian H and the matrix of squared first derivatives Q (Schillinger *et al.* 2013):

$$\begin{bmatrix} \frac{\partial^2 B}{\partial x^2} \\ \frac{\partial^2 B}{\partial x \partial y} \\ \frac{\partial^2 B}{\partial y^2} \end{bmatrix} = Q^{-\top} \left( \begin{bmatrix} \frac{\partial^2 B}{\partial \xi^2} \\ \frac{\partial^2 B}{\partial \xi \partial \eta} \\ \frac{\partial^2 B}{\partial \eta^2} \end{bmatrix} - H^{\top} J^{-\top} \begin{bmatrix} \frac{\partial B}{\partial \xi} \\ \frac{\partial B}{\partial \eta} \end{bmatrix} \right)$$



# Two-level training strategy

For 
$$[\mathbf{x}_1, \dots, \mathbf{x}_n] \in \mathcal{S}_{geo}$$
,  $[f_1, \dots, f_n] \in \mathcal{S}_{rhs}$ ,  $[g_1, \dots, g_n] \in \mathcal{S}_{bcond}$  do

For a batch of randomly sampled  $(\xi_k,\eta_k)\in[0,1]^2$  (or the Greville abscissae) do

Train IgANet 
$$\begin{pmatrix} \begin{bmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \begin{bmatrix} g_1 \\ \vdots \\ g_n \end{bmatrix}; (\xi_k, \eta_k)_{k=1}^{N_{\mathsf{samples}}} \end{pmatrix} \mapsto \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}$$

EndFor

EndFor

Details:

- $7 \times 7$  bi-cubic tensor-product B-splines for  $\mathbf{x}_h$  and  $u_h$ ,  $C^2$ -continuous
- TensorFlow 2.6, 7-layer neural network with 50 neurons per layer and ReLU activation function (except for output layer), Adam optimizer, 30.000 epochs, training is stopped after 3.000 epochs w/o improvement of the loss value

Master thesis work by Frank van Ruiten, TU Delft

### Test case: Poisson's equation on a variable annulus



Master thesis work by Frank van Ruiten, TU Delft





#### Master thesis work by Frank van Ruiten, TU Delft





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#### Let's have a look under the hood



Computational costs of PINN vs. IgANets, implementation aspects, ...



#### Computational costs

#### Working principle of PINNs

$$\mathbf{x} \mapsto u(\mathbf{x}) := \mathsf{NN}(\mathbf{x}; f, g, G) = \sigma_L(\mathbf{W}_L \sigma(\dots(\sigma_1(\mathbf{W}_1 \mathbf{x} + \mathbf{b}_1))) + \mathbf{b}_L)$$

- use AD engine (automated chain rule) to compute derivatives, e.g.,  $u_x = \mathsf{NN}_x$
- use AD engine on top of AD tree (!!!) to compute gradients w.r.t. weights for training

#### Computational costs

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#### Working principle of IgANets

$$[\mathbf{x}_i, f_i, g_i]_{i=1,\dots,n} \mapsto [u_i]_{i=1,\dots,n} := \mathsf{NN}(\mathbf{x}_i, f_i, g_i, i=1,\dots,n)$$

- use mathematics to compute derivatives, e.g.,  $\nabla_{\mathbf{x}} u = (\sum_{i=1}^{n} \nabla_{\boldsymbol{\xi}} B_i(\boldsymbol{\xi}) u_i) J_G^{-t}$
- use AD to compute gradients w.r.t. weights for training, i.e. (illustrated in 1D)

$$\frac{\partial(\mathbf{d}_{\xi}^{r}u(\xi))}{\partial w_{k}} = \sum_{i=1}^{n} \frac{\partial(\mathbf{d}_{\xi}^{r}b_{i}^{p}u_{i})}{\partial w_{k}} = \sum_{i=1}^{n} \mathbf{d}_{\xi}^{r+1} b_{i}^{p} \frac{\partial \xi}{\partial w_{k}} u_{i} + \sum_{i=1}^{n} \mathbf{d}_{\xi}^{r}b_{i}^{p} \frac{\partial u_{i}}{\partial w_{k}}$$



# Towards an ML-friendly B-spline evaluation

#### Major computational task (illustrated in 1D)

Given sampling point  $\xi \in [\xi_i,\xi_{i+1})$  compute for  $r \geq 0$ 

$$\mathbf{d}_{\xi}^{r}u(\xi) = \left[\mathbf{d}_{\xi}^{r}b_{i-p}^{p}(\xi), \dots, \mathbf{d}_{\xi}^{r}b_{i}^{p}(\xi)\right] \cdot \left[u_{i-p}, \dots, u_{i}\right]$$

network's output

Textbook derivatives

$$\mathbf{d}_{\xi}^{r} b_{i}^{p}(\xi) = (p-1) \left( \frac{-\mathbf{d}_{\xi}^{r-1} b_{i+1}^{p-1}(\xi)}{\xi_{i+p} - \xi_{i+1}} + \frac{\mathbf{d}_{\xi}^{r-1} b_{i}^{p-1}(\xi)}{\xi_{i+p-1} - \xi_{i}} \right)$$

with

$$b_i^p(\xi) = \frac{\xi - \xi_i}{\xi_{i+p} - \xi_i} b_i^{p-1}(\xi) + \frac{\xi_{i+p+1} - \xi}{\xi_{i+p+1} - \xi_{i+1}} b_{i+1}^{p-1}(\xi), \quad b_i^0(\xi) = \begin{cases} 1 & \text{if } \xi_i \le \xi < \xi_{i+1} \\ 0 & \text{otherwise} \end{cases}$$

#### Towards an ML-friendly B-spline evaluation

Matrix representation of B-splines (Lyche and Morken 2011)

$$\left[\mathbf{d}_{\boldsymbol{\xi}}^{r} \boldsymbol{b}_{i-p}^{p}(\boldsymbol{\xi}), \dots, \mathbf{d}_{\boldsymbol{\xi}}^{r} \boldsymbol{b}_{i}^{p}(\boldsymbol{\xi})\right] = \frac{p!}{(p-r)!} R_{1}(\boldsymbol{\xi}) \cdots R_{p-r}(\boldsymbol{\xi}) \mathbf{d}_{\boldsymbol{\xi}} R_{p-r+1} \cdots \mathbf{d}_{\boldsymbol{\xi}} R_{p}$$

with  $k \times k + 1$  matrices  $R_k(\xi)$ , e.g.

$$R_{1}(\xi) = \begin{bmatrix} \frac{\xi_{i+1}-\xi}{\xi_{i+1}-\xi_{i}} & \frac{\xi-\xi_{i}}{\xi_{i+1}-\xi_{i}} \end{bmatrix}$$

$$R_{2}(\xi) = \begin{bmatrix} \frac{\xi_{i+1}-\xi}{\xi_{i+1}-\xi_{i-1}} & \frac{\xi-\xi_{i-1}}{\xi_{i+1}-\xi_{i-1}} & 0\\ 0 & \frac{\xi_{i+2}-\xi}{\xi_{i+2}-\xi_{i}} & \frac{\xi-\xi_{i}}{\xi_{i+2}-\xi_{i}} \end{bmatrix}$$

$$R_{3}(\xi) = \dots$$



# An ML-friendly B-spline evaluation

Algorithm 2.22 from (Lyche and Morken 2011)

**1** b = 1 For k = 1, ..., p - r  $\mathbf{t}_1 = (\xi_{i-k+1}, \dots, \xi_i)$   $\mathbf{t}_2 = (\xi_{i+1}, \dots, \xi_{i+k})$   $\mathbf{w} = (\xi - \mathbf{t}_1) \div (\mathbf{t}_2 - \mathbf{t}_1)$   $\mathbf{b} = [(1 - \mathbf{w}) \odot \mathbf{b}, 0] + [0, \mathbf{w} \odot \mathbf{b}]$  For  $k = p - r + 1, \dots, p$   $\mathbf{t}_1 = (\xi_{i-k+1}, \dots, \xi_i)$   $\mathbf{t}_2 = (\xi_{i+1}, \dots, \xi_{i+k})$   $\mathbf{w} = 1 \div (\mathbf{t}_2 - \mathbf{t}_1)$  $\mathbf{b} = [-\mathbf{w} \odot \mathbf{b}, 0] + [0, \mathbf{w} \odot \mathbf{b}]$ 

where  $\div$  and  $\odot$  denote the element-wise division and multiplication of vectors, respectively.

# An ML-friendly B-spline evaluation

Algorithm 2.22 from (Lyche and Morken 2011) with slight modifications

1 
$$\mathbf{b} = 1$$
  
2 For  $k = 1, ..., p - r$   
1  $\mathbf{t}_1 = (\xi_{i-k+1}, ..., \xi_i)$   
2  $\mathbf{t}_{21} = (\xi_{i+1}, ..., \xi_{i+k}) - \mathbf{t}_1$   
3 mask =  $(\mathbf{t}_{21} < \mathbf{tol})$   
4  $\mathbf{w} = (\xi - \mathbf{t}_1 - \mathbf{mask}) \div (\mathbf{t}_{21} - \mathbf{mask})$   
5  $\mathbf{b} = [(1 - \mathbf{w}) \odot \mathbf{b}, 0] + [0, \mathbf{w} \odot \mathbf{b}]$   
3 For  $k = p - r + 1, ..., p$   
1  $\mathbf{t}_1 = (\xi_{i-k+1}, ..., \xi_i)$   
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#### Performance evaluation - bivariate B-splines



#### Performance evaluation - trivariate B-splines



#### Performance evaluation - bivariate B-splines





#### Performance evaluation - trivariate B-splines



# Interactive Design-through-Analysis

Front-ends			
🖕 gustaf	Three.js modeler	???	
by TU Vienna	by SURF		
WebSockets protocol for interactive spline modeling and visualization			
Back-ends			
Σ Ø	<b>IgA</b> Net	???	



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# Conclusion and outlook

**IgANets** combine classical numerics with physics-informed machine learning and may finally enable **integrated and interactive design-through-analysis** workflows

#### WIP

- interactive DTA workflow (/w SURF)
- use of IgA and IgANets in concert
- transfer learning upon basis refinement

**Short paper**: Möller, Toshniwal, van Ruiten: *Physics-informed* machine learning embedded into isogeometric analysis, 2021.

#### What's next

- Journal paper and code release (including Python API) in preparation
- 2 CISM-ECCOMAS Summer School Scientific Machine Learning in Design Optimization





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Thank you very much!

