

IgANets: Physics-machine learning embedded into Isogeometric Analysis

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IGA 2023 – 18-21 June 2023, Lyon (France)

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

The future of engineering (?!)



Siemens blog: *Virtual Reality in Engineering - Are You Ready?* – 7 July 2021
<https://blogs.sw.siemens.com/teamcenter/virtual-reality-in-engineering-are-you-ready/>

Interactive Design-through-Analysis

Vision: unified computational framework for

- **rapid prototyping** (design exploration & optimization phase) and
- **thorough analysis** (design analysis & fine-tuning phase)

of engineering designs

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Ingredients

- physics-informed machine learning for rapid prototyping
- isogeometric analysis for thorough analysis

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Design principle: stay in the IGA paradigm

The big picture

Front-ends

IgANet-frontend
by SURF



WebSockets protocol for interactive Design-through-Analysis

Back-ends

IgANet



Outline

- ① Motivation
- ② IgANet architecture
- ③ Speed, speed, speed
- ④ Conclusions and outlook

Isogeometric collocation method

Model problem: Poisson's equation

$$-\Delta u = f \quad \text{in } \Omega, \quad u = g \quad \text{on } \partial\Omega$$

Petrov-Galerkin formulation

$$\int_{\Omega} \delta(\Delta u + f) d\mathbf{x} = 0 \quad \xrightarrow{\delta \text{ Dirac delta}} \quad \Delta u(\mathbf{x}_i) + f(\mathbf{x}_i) = 0 \quad \forall \mathbf{x}_i$$

with collocation points \mathbf{x}_i , e.g., the images of the Greville abscissae

$$\bar{\xi}_i = \frac{\xi_{i+1} + \cdots + \xi_{i+p}}{p}$$

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Next: discretization

Discretization $Au = b$

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

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

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

Isogeometric Analysis

Abstract representation

Given \mathbf{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.

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**

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

Isogeometric Analysis + Physics-Informed Machine Learning

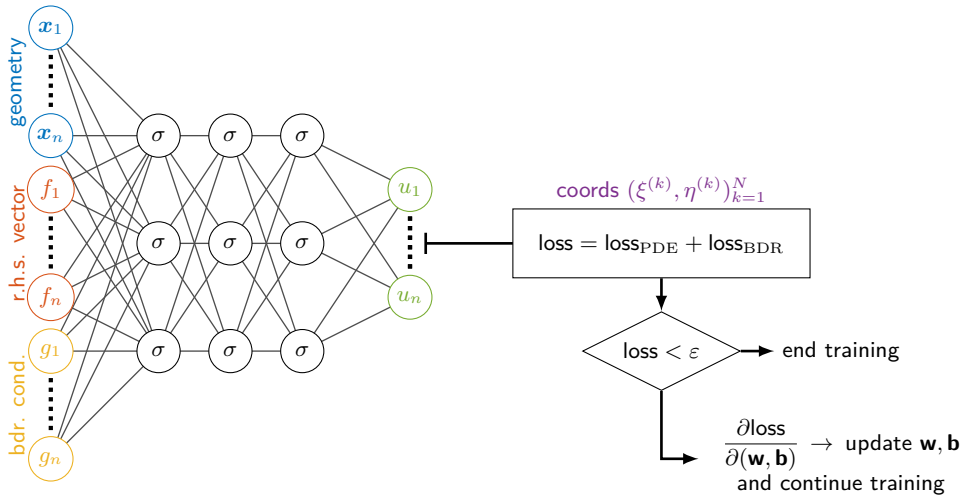
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Compute the solution from the trained neural network as follows

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

IgANet architecture



Loss function

Model problem: Poisson's equation with Dirichlet boundary conditions

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

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

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

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

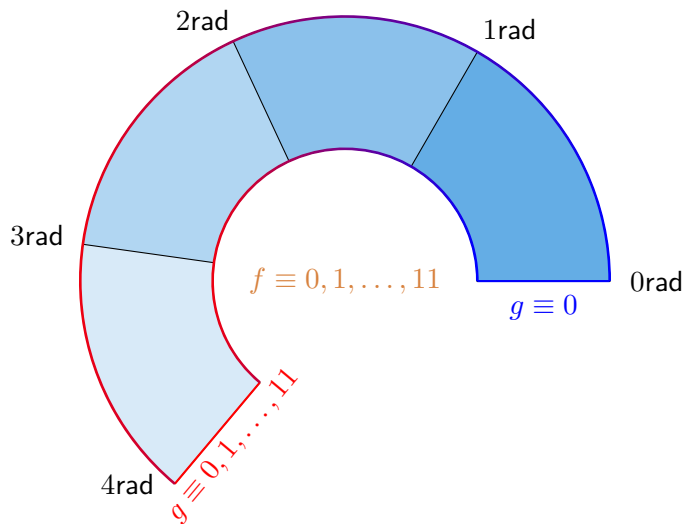
EndFor

EndFor

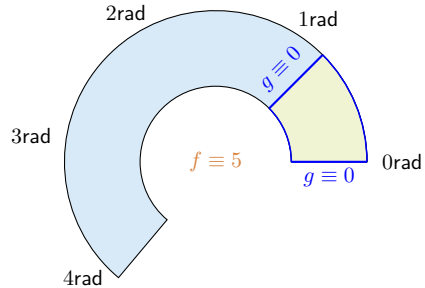
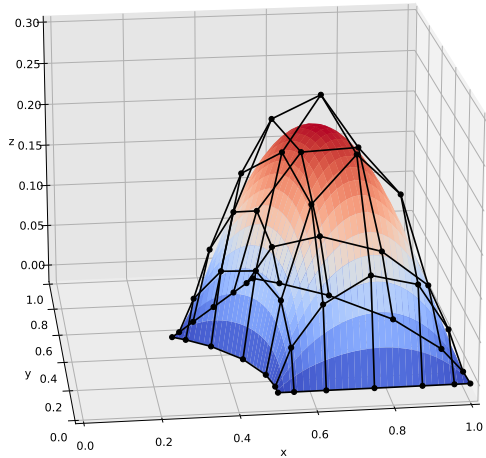
Details:

- 7×7 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

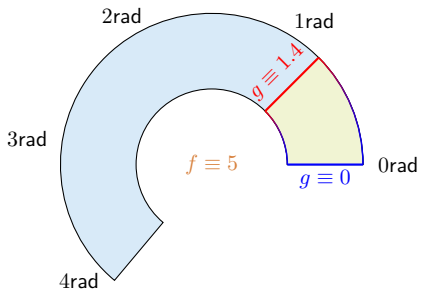
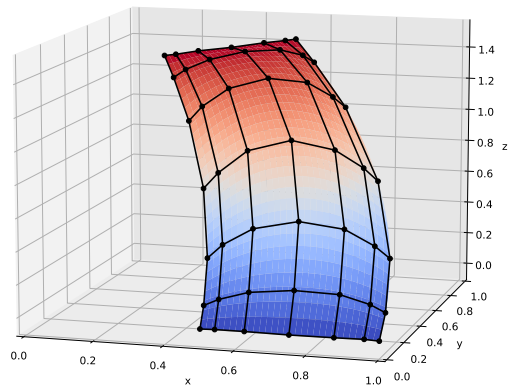
Test case: Poisson's equation on a variable annulus



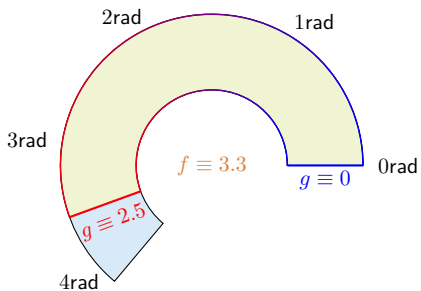
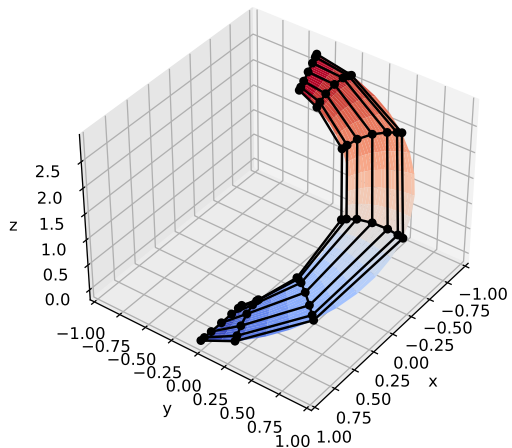
Preliminary results



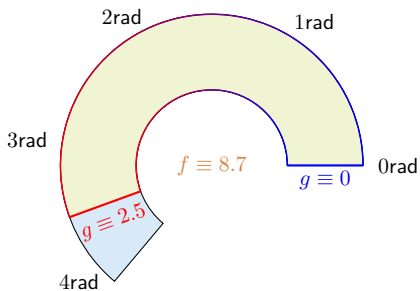
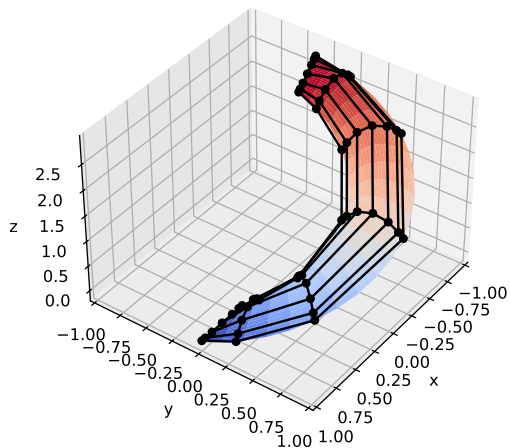
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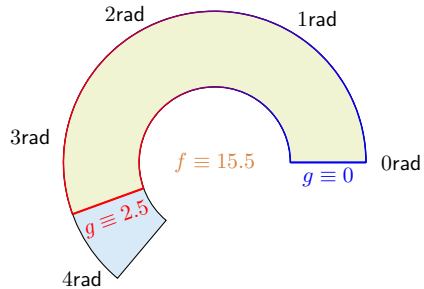
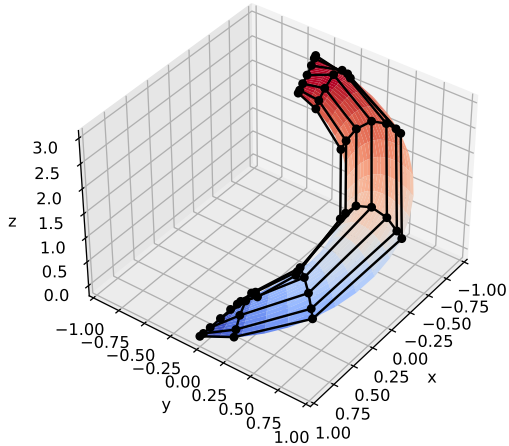
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Computational costs

Working principle of PINNs

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

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

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Working principle of IgANets

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

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

$$\frac{\partial(D^r u(\xi))}{\partial w_k} = \sum_{i=1}^n \frac{\partial(D^r b_i^p u_i)}{\partial w_k} = \sum_{i=1}^n \cancel{D^{r+1} b_i^p} \frac{\partial \xi}{\partial w_k} u_i + \sum_{i=1}^n D^r b_i^p \frac{\partial u_i}{\partial w_k}$$

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 $r \geq 0$

$$D^r u(\xi) = \left[D^r b_{i-p}^p(\xi), \dots, D^r b_i^p(\xi) \right] \cdot \underbrace{[u_{i-p}, \dots, u_i]}_{\text{network's output}}$$

Textbook derivatives

$$D^r b_i^p(\xi) = p \left(\frac{D^{r-1} b_i^{p-1}(\xi)}{\xi_{i+p} - \xi_i} - \frac{D^{r-1} b_{i+1}^{p-1}(\xi)}{\xi_{i+p-1} - \xi_{i+1}} \right)$$

with (cf. Cox-de-Boor recursion formula)

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

Towards an ML-friendly B-spline evaluation

Matrix representation of B-splines (Lyche and Mørken 2018)

$$\left[D^r b_{i-p}^p(\xi), \dots, D^r b_i^p(\xi) \right] = \frac{p!}{(p-r)!} \mathbf{R}_1(\xi) \cdots \mathbf{R}_{p-r}(\xi) D \mathbf{R}_{p-r+1} \cdots D \mathbf{R}_p$$

with $k \times k + 1$ matrices $\mathbf{R}_k(\xi)$

$$\mathbf{R}_1(\xi) = \begin{bmatrix} \frac{\xi_{i+1}-\xi}{\xi_{i+1}-\xi_i} & \frac{\xi-\xi_i}{\xi_{i+1}-\xi_i} \\ \xi_{i+1}-\xi_i & \xi-\xi_i \end{bmatrix}, \quad \mathbf{R}_2(\xi) = \begin{bmatrix} \frac{\xi_{i+1}-\xi}{\xi_{i+1}-\xi_{i-1}} & \frac{\xi-\xi_{i-1}}{\xi_{i+1}-\xi_{i-1}} & 0 \\ 0 & \frac{\xi_{i+2}-\xi}{\xi_{i+2}-\xi_i} & \frac{\xi-\xi_i}{\xi_{i+2}-\xi_i} \end{bmatrix}, \quad \dots$$

and

$$D \mathbf{R}_1(\xi) = \begin{bmatrix} \frac{-1}{\xi_{i+1}-\xi_i} & \frac{1}{\xi_{i+1}-\xi_i} \\ \xi_{i+1}-\xi_i & \xi-\xi_i \end{bmatrix}, \quad D \mathbf{R}_2(\xi) = \begin{bmatrix} \frac{-1}{\xi_{i+1}-\xi_{i-1}} & \frac{1}{\xi_{i+1}-\xi_{i-1}} & 0 \\ 0 & \frac{-1}{\xi_{i+2}-\xi_i} & \frac{1}{\xi_{i+2}-\xi_i} \end{bmatrix}, \quad \dots$$

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Costs of matrix assembly (arithmetic operations)

$$3p^2 - 3p - r^2 + r \text{ (leading } \mathbf{D}\mathbf{R}'\text{s)} \quad \text{vs.} \quad 2p^2 - 2p + r^2 - r \text{ (trailing } \mathbf{D}\mathbf{R}'\text{s)}$$

Costs of matrix-matrix products ($p \geq 3$)

$$(4p^3 - 3p^2 - 7p - 6)/6 \text{ (L2R)} \quad \text{vs.} \quad (4p^4 - 15p^3 + 17p^2 - 6p)/6 \text{ (R2L)}$$

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Can we do better?

An ML-friendly B-spline evaluation

Algorithm 2.22 from (Lyche and Mørken 2018) with modifications

- 1 $\mathbf{b} = 1$
- 2 For $k = 1, \dots, p - r$
 - 1 $\mathbf{t}_1 = (\xi_{i-k+1}, \dots, \xi_i)$
 - 2 $\mathbf{t}_{21} = (\xi_{i+1}, \dots, \xi_{i+k}) - \mathbf{t}_1$
 - 3 **mask** = $(\mathbf{t}_{21} < \text{tol})$
 - 4 $\mathbf{w} = (\xi - \mathbf{t}_1 - \text{mask}) \div (\mathbf{t}_{21} - \text{mask})$
 - 5 $\mathbf{b} = [(1 - \mathbf{w}) \odot \mathbf{b}, 0] + [0, \mathbf{w} \odot \mathbf{b}]$
- 3 For $k = p - r + 1, \dots, p$
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where \div and \odot denote the element-wise division and multiplication of vectors, respectively.

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Costs: $5(p^2 + p)$ arithmetic operations + $2p - 1$ for $\mathbf{b} \cdot \mathbf{u}$

An ML-friendly *multi-variate* B-spline evaluation

Task: Given pre-evaluated vectors of univariate B-spline basis functions \mathbf{b}^d compute

$$u(\xi, \eta, \zeta) = [\mathbf{b}_1(\xi) \otimes \mathbf{b}_2(\eta) \otimes \mathbf{b}_3(\zeta)] \cdot \mathbf{u}$$

but sub-matrix of coefficients $\mathbf{u} := u[\mathbf{i} - \mathbf{p} : \mathbf{i}]$ is not contiguous in memory

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Since $(\mathbf{b}_1 \otimes \mathbf{b}_2 \otimes \mathbf{b}_3) \cdot \mathbf{u} = (\mathbf{I} \otimes \mathbf{I} \otimes \mathbf{b}_3) \cdot (\mathbf{I} \otimes \mathbf{b}_2 \otimes \mathbf{I}) \cdot (\mathbf{b}_1 \otimes \mathbf{I} \otimes \mathbf{I}) \cdot \mathbf{u}$ we can use

Algorithm 993 from (Fackler 2019) with modifications

For $d = 1, 2, 3$

- 1 $\mathbf{u} = \text{reshape}(\mathbf{u}, [\cdot], n_d)$
- 2 $\mathbf{u} = \mathbf{b}_d \cdot \mathbf{u}^\top$

Output: $\mathbf{u} = u(\xi, \eta, \zeta)$

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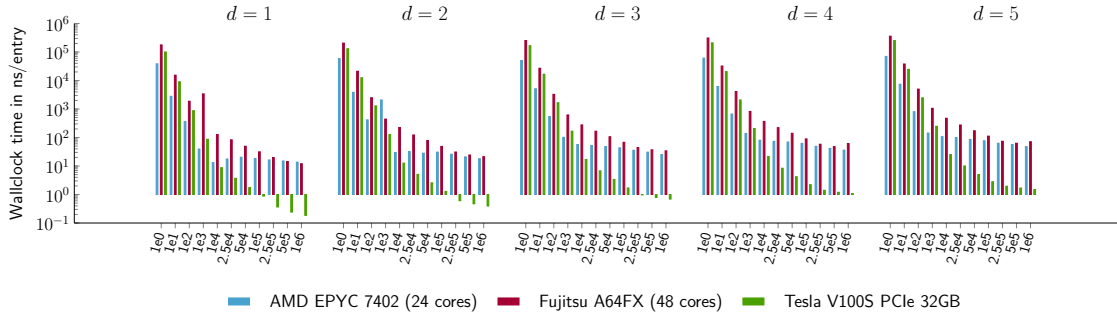
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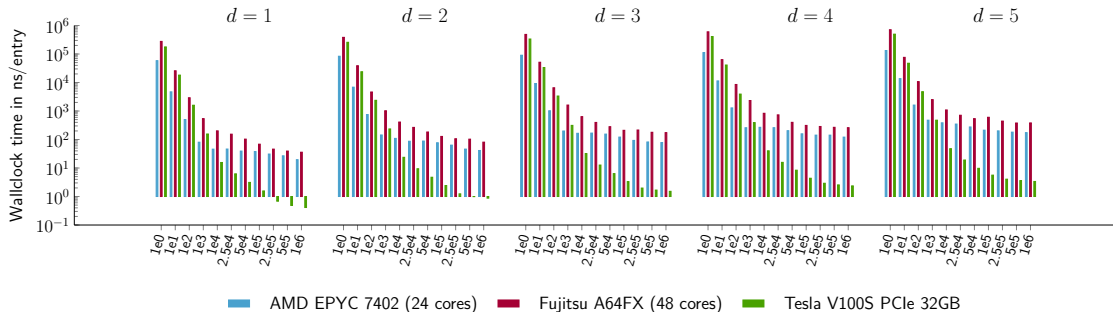
Output: $\mathbf{u} = u(\xi, \eta, \zeta)$

Tensorized version to evaluate multiple (ξ, η, ζ) points simultaneously

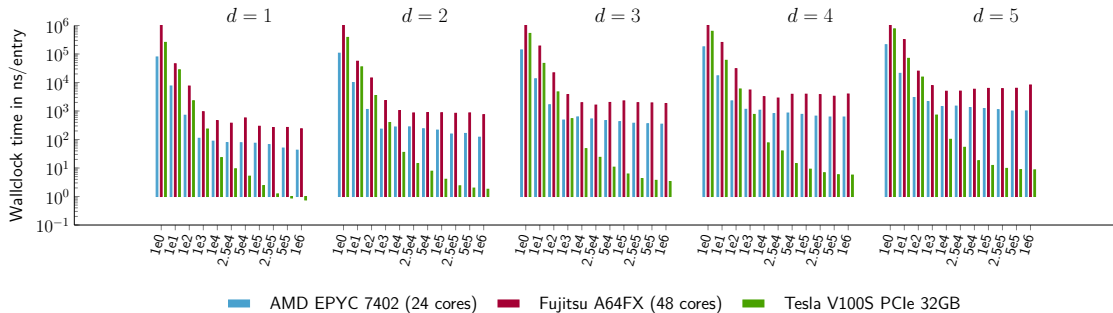
Performance evaluation - univariate B-splines



Performance evaluation - bivariate B-splines



Performance evaluation - trivariate B-splines



Conclusions and outlook

IgANets: in-paradigm combination of IGA and physics-informed machine learning

- for interactive design-through-analysis workflows
- as initial guess generator for iterative solvers
- maybe as a preconditioner

What's next

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

IgANets: Physics-machine learning embedded into Isogeometric Analysis

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IGA 2023 – 18-21 June 2023, Lyon (France)

Joint work with Deepesh Toshniwal & Frank van Ruiten (TU Delft),
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Thank you very much!