A lagrangian mechanics oriented approach to neural networks

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1. Introduction

1.1. Neural Networks in Physics

Machine learning has become the latest addition to the modern physicists toolkit with a broad range of applications from deep learning for imaging in medical physics [1] to large scale data analysis in astrophysics [2]. Machine learning and often neural networks are allowing physicists to tackle problems which were previously intractable due to the size and scale of the computational required. To understand how this tool can be used one must first understand how the tool works.

Neural networks are the most common form of machine learning and work by finding a generalised non-linear function (the neural network) between the input and output spaces. The input space is the space of data in which patterns aim to be discovered. For medical imaging this might be pixel values for a certain size image or in astrophysics it may be a range of luminosity values attributed to certain wavelengths of light. The output space is similar, a space of possible outputs such as possible classifications of an astrophysical object with respective confidence levels.

One of the main draws of neural networks is the ability to apply the function to any object in the input space, even if previously unseen. The neural network can be seen as a connected graph where each node and connection has a weighting (weights and biases respectively). To obtain a function that can accurately predict an outcome for any element of the input space the neural network has to be trained. This training involves taking a known subset of the input and output spaces called the training data set along with a loss function f_{loss}. The loss function compares the neural networks calculated outputs with the known (true) outputs in the training data. Starting with a randomly initialised neural network (randomised weights and biases) the following process can be repeated to slowly optimise the network:

(i) Pass an element of the training data through the neural network

(ii) Calculate losses for the output

(iii) Take the gradient of the loss function with respect to the weights and biases in the neural network

(iv) Update the weights and biases according to $-\nabla f_{\text{loss}}$ to minimise the loss of the function

By repeating this process local minima of the loss function can be found thereby optimising the neural network. Ideally, a global minima would be found but this is not guaranteed by the method outlined above. Optimisation algorithms such as Adaptive Moment Estimation (ADAM) optimiser [3] can be implemented in order to increase these chances by varying the size of the updates made when taking the gradient of the loss function.

With the ability to identify possibly unseen patterns in data, neural networks are an ideal tool for physicists. One area of neural network development related to this is that of physics informed neural networks (PINN's). These are neural networks that have been given a priori knowledge such as basic physical laws. This knowledge can be encoded into the model in a multitude of ways. Physics informed layers of the neural network are one such encoding such as layers that enforce conservation laws for fluid dynamics. Another encoding is via loss function formulation where the loss function incorporates terms derived from the governing physics equations. These terms will act to penalise the model for deviation from known physical laws.

1.2. Loss Functions

Loss functions play a crucial role in PINNs often acting as a conduit for incorporating known physical laws. PINN loss functions usually have two purposes:

- Data Fitting: This ensures that the network accurately predicts values, much like in more general neural networks.
- Physics Information: An encoding of physical laws such as ensuring specific PDE's are satisfied by penalising deviation from governing equations.

One issue that loss functions face is the requirement of being differentiable with respect to the weights and biases of a network. This often leads to simple regression functions such as mean squared error being selected in order to guarantee this property. A regression function may be paired with a simple physics informed term such as a penalisation of deviation from conservation terms. For example, conservation of mass within fluid dynamics for an ideal fluid can be expressed as

$$\nabla \cdot \dot{q} = 0 \qquad (1)$$

so a penalisation term in the loss function could be written as Conservation term $= \Lambda |\nabla \cdot \dot{q}|^2$ thus penalising deviation from equation 1.

Another more applied issue that loss functions face is coding efficiency restraints. As on of the most called functions within the neural network training process a loss function is constrained to mathematically quick calculations and there often cannot afford to implement longer more involved calculations.

1.3. Lagrangian Mechanics

Here we provide a brief overview of Lagrangian Mechanics, a formalism of classical mechanics prioritising the energy of a system as its initial reference point.

Lagrange's formalism considers a set of generalised coordinates $\{q_1, q_2, \ldots, q_n, \dot{q}_1, \dot{q}_2, \ldots, \dot{q}_n, t\}$(hereon denoted as the vectors $\mathbf{q}$ and $\dot{\mathbf{q}}$) which are used to express the kinetic, T, and potential, V, energies of the system. The Lagrangian

$$\mathcal{L}(\mathbf{q}, \dot{\mathbf{q}}, t) = T(\mathbf{q}, \dot{\mathbf{q}}, t) - V(\mathbf{q}, \dot{\mathbf{q}}, t) \qquad (2)$$

is defined as the difference between the two energies of the system. The Lagrangian provides the final object of interest the action, S, defined as

$$S = \int_{t_1}^{t_2} \mathcal{L}(\mathbf{q}, \dot{\mathbf{q}}, t) dt \qquad (3)$$

a functional of which stationary points are of interest. Hamilton's principle [4] that these stationary points are where the Lagrangian models physical reality i.e. $\delta S = 0$.

From here the equations of motions (EoMs) can be obtained by applying the Euler-Lagrange equation which is equivalent to minimising the action (and thus finding its stationary points)

$$\frac{\partial \mathcal{L}}{\partial q_i} - \frac{d}{dt}\left(\frac{\partial \mathcal{L}}{\partial \dot{q}_i}\right) = 0 \qquad (4)$$

where we obtain n differential equations for the n generalised coordinates. Equation 4 then provides a generalised form for the EoMs of a conservative system.

Much like generalised coordinates and velocity, generalised momenta is introduced here as

$$p_i = \frac{\partial \mathcal{L}}{\partial \dot{q}} \qquad (5)$$

and is the fundamental basis for all forms of momentum, both linear and angular.

1.3.1. Example: Simple Harmonic Oscillator

A motivating example may be that of the 1-dimensional simple harmonic oscillator given by the differential equation

$$\ddot{x} = x \qquad (6)$$

with position x, mass m and spring constant k. The kinetic energy of this system is then given by

$$T = \frac{1}{2}m\dot{x}^2 \qquad (7)$$

and the potential energy by

$$V = \frac{1}{2}kx^2 \qquad (8)$$

This gives the lagrangian

$$\mathcal{L} = \frac{1}{2}m\ddot{x}^2 - \frac{1}{2}kx^2 \qquad (9)$$

which when inputted into equation 4 once again provides our known equation of motion

$$\ddot{x} = \frac{k}{m}x \qquad (10)$$

Conservation laws can also be identified through the use of lagrangian mechanics via Noether's Theorem [4]. It states that every differentiable symmetry of the action for a conservative system has a corresponding conservation law. The conserved values are often known as Noether currents when considered as functions of time.

1.3.2. Nonconservative Lagrangians
Galley, Tsang and Stein [5] propose a generalisation of Noether's Theorem to allow for non-conservative systems. This works by generalising to the nonconservative lagrangian, Λ, of the form

$$\Lambda = \mathcal{L}(\mathbf{q_1}, \dot{\mathbf{q}}_1, t) - \mathcal{L}(\mathbf{q_2}, \dot{\mathbf{q}}_2, t) + K(\mathbf{q_1}, \dot{\mathbf{q}}_1, \mathbf{q_2}, \dot{\mathbf{q}}_2, t) \qquad (11)$$

where $\mathcal{L}$ is the lagrangian as defined previously and K is an additional coupling term physically similar to a non-conservative potential. The generalised coordinates are doubled, as explained by Galley [6], from $\mathbf{q}, \dot{\mathbf{q}}$ to $\mathbf{q_1}, \dot{\mathbf{q}}_1, \mathbf{q_2}, \dot{\mathbf{q}}_2$. This allows for the conversion of Hamiltons principle from a boundary value problem (i.e. "minimise the action passing through given initial and final values") to an initial value problem involving twice the degrees of freedom. These new generalised coordinates must satisfy $q_1(t) = q_2(t)$ and $\dot{q}_1(t) = \dot{q}_2(t)$ for $t \in \{t_i, t_f\}$. The cartoon in figure 1.3.2 depicts this doubling of coordinates to create a free end point.

Galley [6] also shows that K must be antisymmetric in swapping the indices and therefore must also vanish for $\mathbf{q_1} = \mathbf{q_2}, \dot{\mathbf{q}}_1 = \dot{\mathbf{q}}_2$.

For convenience a change of coordinates is often performed due to physical motivation. These are $q_- = (q_1 - q_2)/2$ and $q_+ = (q_1 + q_2)/2$ where the former can be considered a hypothetical displacement that vanishes in the physical limit $q_- \to 0$ and the latter the physically relevant component of the coordinates. Note here that equation 11 continues to satisfy the Euler Lagrange equation (equation 4) when evaluated in the physical limit (PL). This is formulated as

$$\frac{d}{dt}\left[\frac{\partial \Lambda}{\partial \dot{q_-}}\right]_{PL} - \left[\frac{\partial \Lambda}{\partial q_-}\right]_{PL} = 0 \qquad (12)$$

1.3.3. Hamiltonian Mechanics
Another formulation of classical mechanics similar to lagrangian mechanics is that of Hamiltonian

Figure 1. A cartoon depicting the doubling of coordinates posited by Galley [6]. (a) shows a conservative system where initial and end points are fixed such that the solid path between them minimises the Action and dashed paths represent paths that do not minimise the Action. (b) shows a system with doubled coordinates. the point on the $t = t_f$ line is now free to vary but both the $q_{1,i}$ and $q_{2,i}$ points are fixed on the $t = t_i$ line. Here the q_f point varies in order to globally minimise both paths. The physical limit occurs as $q_{2,i} \to q_{1,i}$ and, assuming the same system is modelled in both (a) and (b), rediscovers the path shown in (a).

mechanics. As the name suggests the object of interest here is the classical Hamiltonian H defined as

$$H = T + V \qquad (13)$$

Hamiltonian mechanics exchanges the use of generalised velocities ($\dot{q}$) in favour of generalised momenta p. This is sometimes, but not always, equivalent to momenta in classical mechanics in the same way that $\dot{\theta}$ could be considered a velocity (time derivative of a coordinate θ) but would not likely be ones initial idea for a velocity. This exchange does not affect the class of physical phenomena that can be described by Hamiltonian mechanics compared to Lagrangian mechanics; that is to say that these classes of phenomena are equivalent.

The Hamiltonian (equation 13) produces first order ordinary differential equations (ODEs) as the equations of motion

$$\frac{dq_i}{dt} = \frac{\partial H}{\partial p_i}, \frac{dp_i}{dt} = -\frac{\partial H}{\partial q_i} \qquad (14)$$

This formulation is often useful for symplectic integrators [7] as discussed in section 1.4.

1.4. Slimplectic Integrator

Integrators are another tool within the modern physicists toolbox. Many physics problems have non-analytic solutions and this is where integrators make their appearance. Many integrators exist and are specialised for different applications. The Runge-Kutta method [8] is a well known and widely applied group of methods used for a balanced trade off between accuracy and efficiency. RK45 is perhaps paramount of these with an efficient method of finding solutions to problems with stronger than 4th order accuracy. One issue that Runge-Kutta faces however is that of compounding error. Whilst any one term has bounded error when using Runge-Kutta for integration, the total accumulation of error is not bounded causing issues for systems evolved over longer time periods.

A remedy to this is another class of integrators called Symplectic integrators. These preserve (up to computational rounding) the differential 2-form called the symplectic form. Preservation of the symplectic form is analogous to preservation of certain physical constants. Due to this preservation the symplectic integrator is often used in integration of systems over long time scales. This is particularly common in orbital mechanics [9,10] but also finds uses in statistical algorithms [11].

One construction of symplectic integrators is via the means of variational integrators which are determined by the variation of a discretised action. This differs from traditional numerical integrators, such as Runge-Kutta, which discretises the equations of motion themselves.

Symplectic integrators are often used to solve Hamiltonian systems numerically. One common approach used for symplectic integrators is splitting methods such as the leapfrog and Verlet [12] methods. These work by splitting the Hamiltonian into smaller, more manageable parts and iteratively solving the system. By splitting the Hamiltonian like this the integrator can approximate solutions whilst preserving important geometric properties (such as the symplectic form, volume or energy) at a global level.

1.4.1. The "Slimplectic" Integrator

Tsang et al. [13] have developed a variational integrator, the "Slimplectic" integrator, from the nonconservative action principle [5]. Starting with equation 12 the action integral $S = \int_{t_i}^{t_f} \Lambda(q_{\pm}, \dot{q_{\pm}}, t)dt$ is discretised using Galerkin-Gauss-Lobatto (GGL) quadrature [14] as shown in figure 1.4.1. The GGL quadrature is chosen as it is an even order method and therefore symmetric under time reversal ($t \to -t$). The interval $t \in [t_n, t_{n+1}]$ has $r+2$ quadrature points given

Figure 2. The difference between discretising a standard integrator and a variational integrator. In discretising a standard integrator the discretisation acts directly on the EoM's. However, a variational integrator discretises the action before determining the discretised EoM's.

Figure 3. The discretisation of time used within the GGL method. This is used to approximate the action to N timesteps between t_i and t_f. Between t_n and t_{n+1} the quadrature discretises r times as according to equation 15.

by

$$t_n^{(i)} \equiv t_n + (1 + x_i)\frac{\Delta t}{2} \tag{15}$$

where $\Delta t = (t_{n+1} - t_n)/2$, $x_0 \equiv -1$, $x_{r+1} \equiv 1$ and x_i is the ith root of dP_{r+1}/dx, the derivative of the $(r+1)$th Legendre polynomial $P_{r+1}(x)$.

To obtain approximations of values for $\dot{q}_{n,\pm}^{(i)}(t)$ at the quadrature points the derivative matrix [15]

$$D_{ij} = \begin{cases} -(r+1)(r+2)/(2\Delta t) & i = j = 0 \\ (r+1)(r+2)/(2\Delta t) & i = j = r+1 \\ 0 & i = j \notin \{0, r+1\} \\ \frac{2P_{r+1}(x_i)}{P_{r+1}(x_j)(x_i-x_j)\Delta t} & i \neq j \end{cases}$$

(16)

is used to give

$$\dot{q}_{n,\pm}(t_n^{(i)}) \simeq \sum_{j=0}^{r+1} D_{ij} q_{n,\pm}^{(j)}$$

(17)

where Tsang et al. [13] provides more explanation as to the reasoning for this approximation.

GGL quadrature allows any functional $\int F \, dt$ to be approximated over an interval of time by a discrete functional F_d given by

$$\begin{aligned} F_d^n &\equiv F_d \left(q_{n,\pm}, \left\{ q_{n,\pm}^{(i)} \right\}_{i=1}^r, q_{n+1,\pm}, t_n \right) \\ &\equiv \sum_{i=0}^{r+1} w_i F \left(q_{n,\pm}^{(i)}, \dot{\phi}_{n,\pm}^{(i)}, t_n^{(i)} \right), \end{aligned}$$

(18)

where w_i is a weighting given by

$$w_i \equiv \frac{\Delta t}{(r+1)(r+2)[P_{r+1}(x_i)]^2}.$$

(19)

With a discretisation of $\dot{q}_\pm$ the action can be discretised by applying the methodology of equation 18 to equation 11 defined as

$$\mathcal{S}_d[t_0, t_{N+1}] \equiv \sum_{n=0}^{N} \Lambda_d \left(q_{n,\pm}, \left\{ q_{n,\pm}^{(i)} \right\}_{i=1}^r, q_{n+1,\pm}, t_n \right).$$

(20)

This can then be applied to the the Euler Lagrange equation to obtain discretised equations of motion

$$\left[\frac{\partial \Lambda_d^{n-1}}{\partial q_{n,-}} + \frac{\partial \Lambda_d^n}{\partial q_{n,-}} \right]_{PL} = 0$$

(21a)

$$\left[\frac{\partial \Lambda_d^n}{\partial q_{n,-}^{(i)}} \right]_{PL} = 0.$$

(21b)

Taking the definition of generalised momenta in equation 5, discretised momenta can now be introduced by splitting equation 21a into

$$\pi_n \equiv -\left[\frac{\partial \Lambda_d^n}{\partial q_{n,-}} \right]_{PL}$$

(22a)

$$\pi_{n+1} \equiv \left[\frac{\partial \Lambda_d^n}{\partial q_{n+1,-}} \right]_{PL}$$

(22b)

$$0 \equiv \left[\frac{\partial \Lambda_d^n}{\partial q_{n,-}^{(i)}} \right]_{PL}$$

(22c)

which finally produces a set of discretised equations that can be computationally solved for. By taking initial conditions for q_0, π_0 the integrator can then forward integrate the system for N iterations whilst preserving (up to a constant error bound)

Tsang et al. [13] have developed a `python` code `slimplectic` which makes use of the `SymPy` package to include a computational solver using the slimplectic method as described in equation 22. The package takes initial conditions; a value for r; a number of timesteps, N, for which to iterate; and a lagrangian to determine values for q_n, π_n with $n \in \{1, N\}$.

1.5. Google JAX

Google JAX [16] is a python machine learning framework developed by Google that collates the properties of Autograd [17] and XLA (Accelerated Linear Algebra) [18] which include just in time (JIT) compilation. Autograd allows for automatic differentiation of both `python` and `NumPy` functions, a beneficial property when performing gradient descent during training of neural networks. JIT compilation allows functionally written pieces of python code to be converted from interpreted to compiled code. By JIT compiling code is converted into mathematically more efficient "black-box" functions which map inputs to outputs in less time. This is especially beneficial for code that is frequently called as it need only be JIT compiled once before the "black-box" version is used thereafter.

2. Method

3. Results

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4. Discussion

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5. Conclusion

Acknowledgments

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