

Multivariate meta-modelling for Human-interpretable, dynamic **AI** with an eye for the physics

Harald Martens, dr.techn.

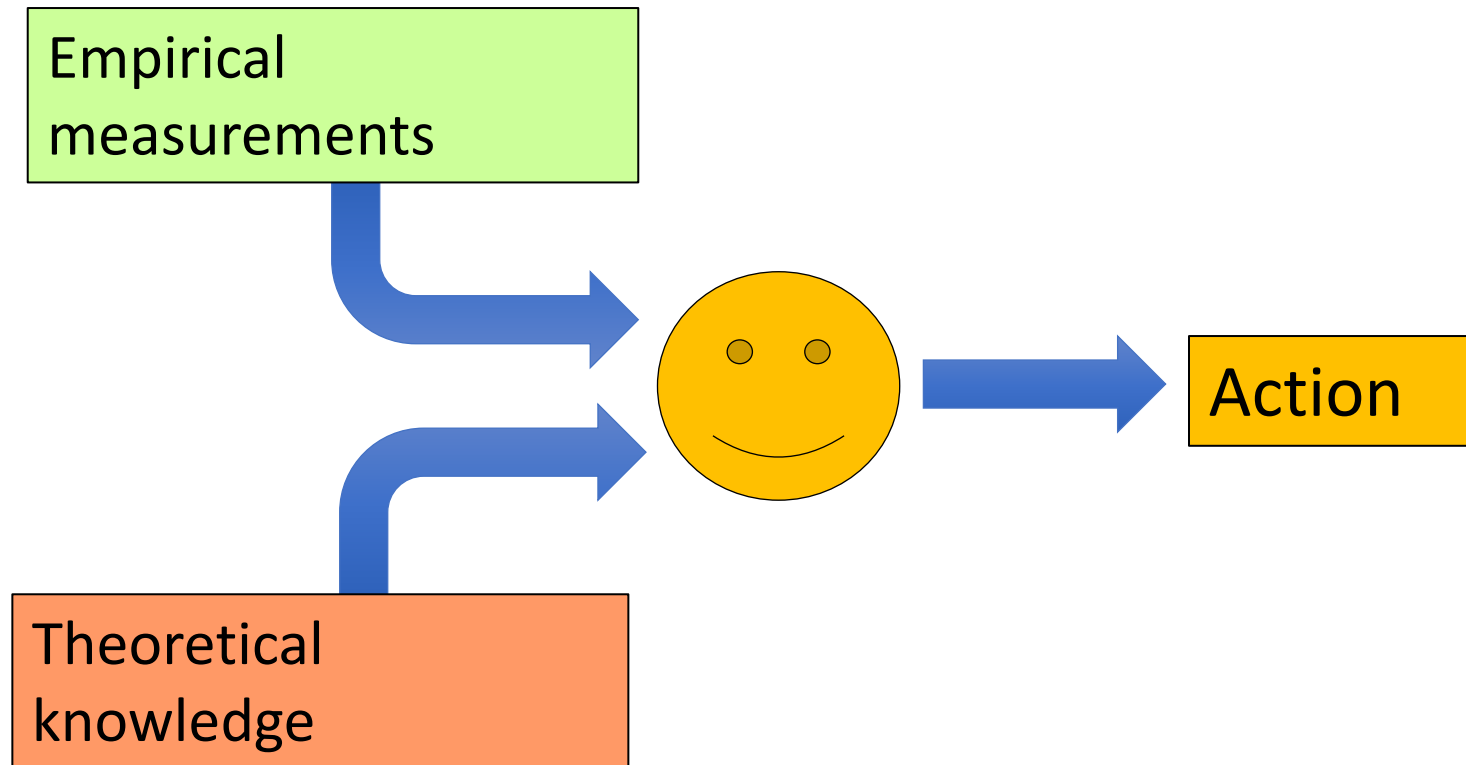
Senior researcher, Idletechs AS

Prof. emerit., *Big Data Cybernetics*, Dept, Engineering Cybernetics NTNU

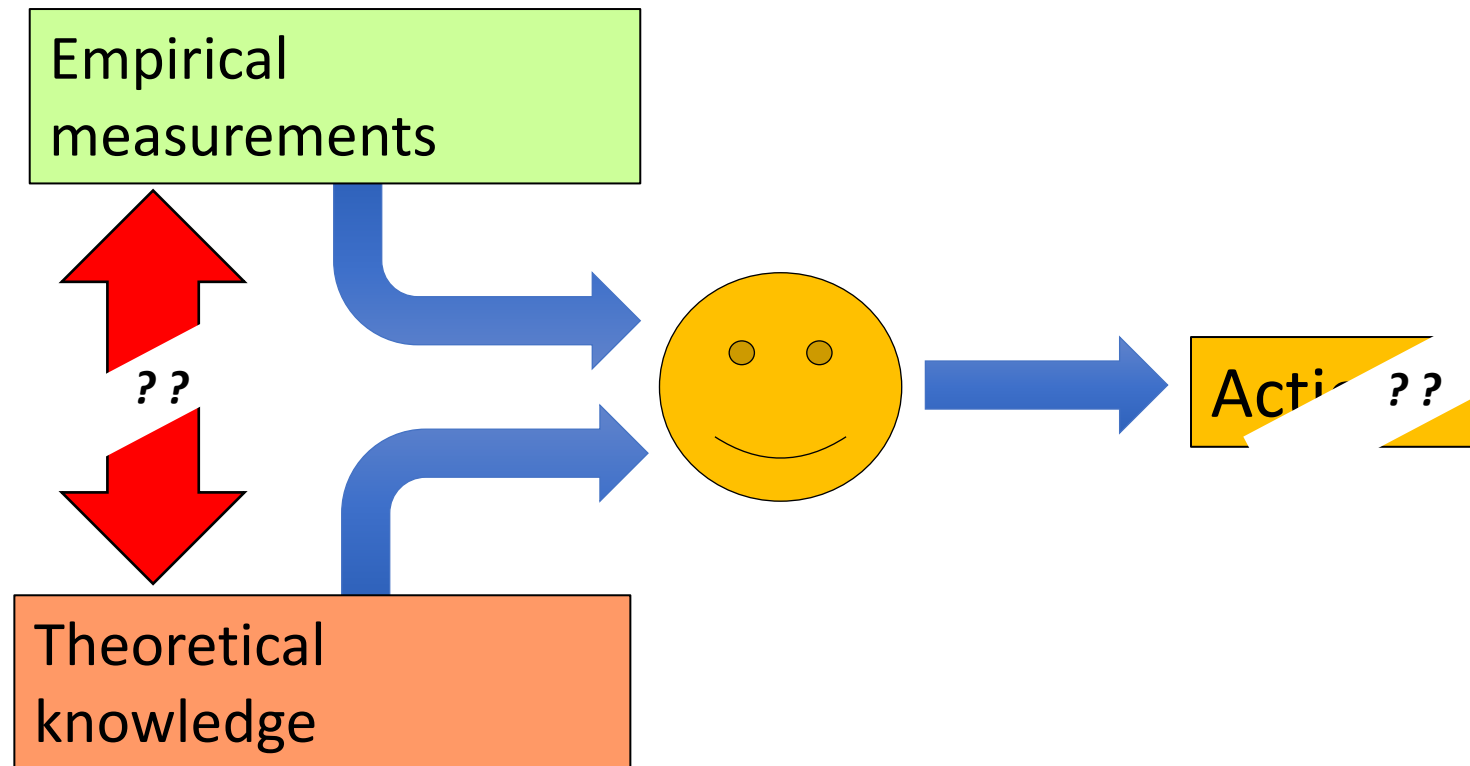
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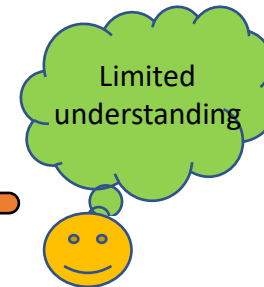
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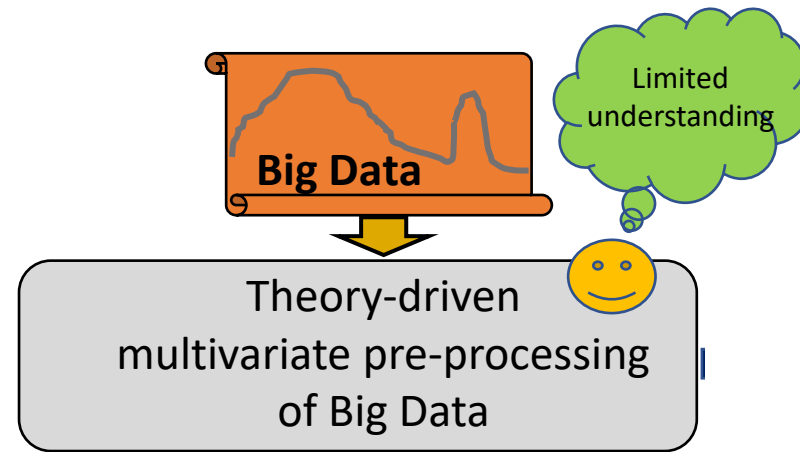
Two source of knowledge

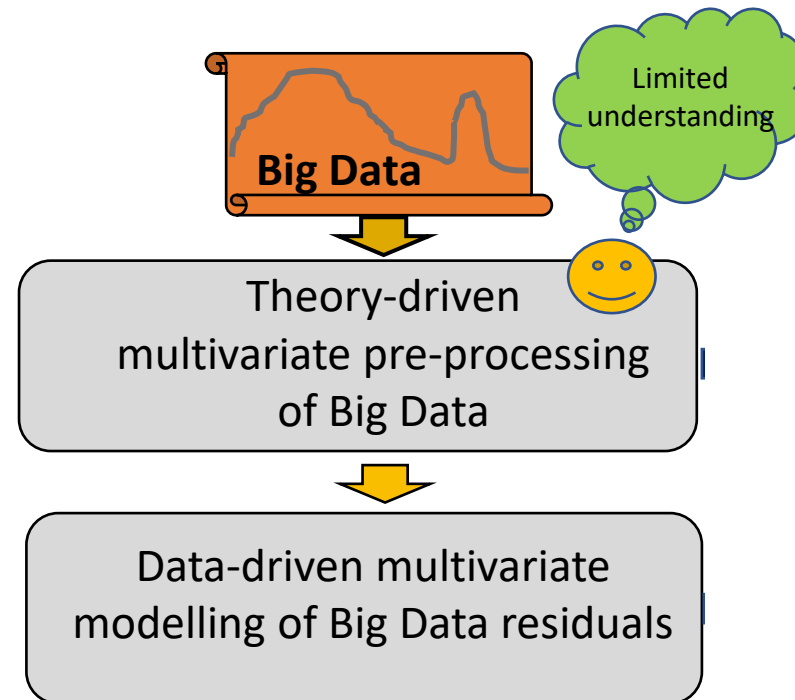


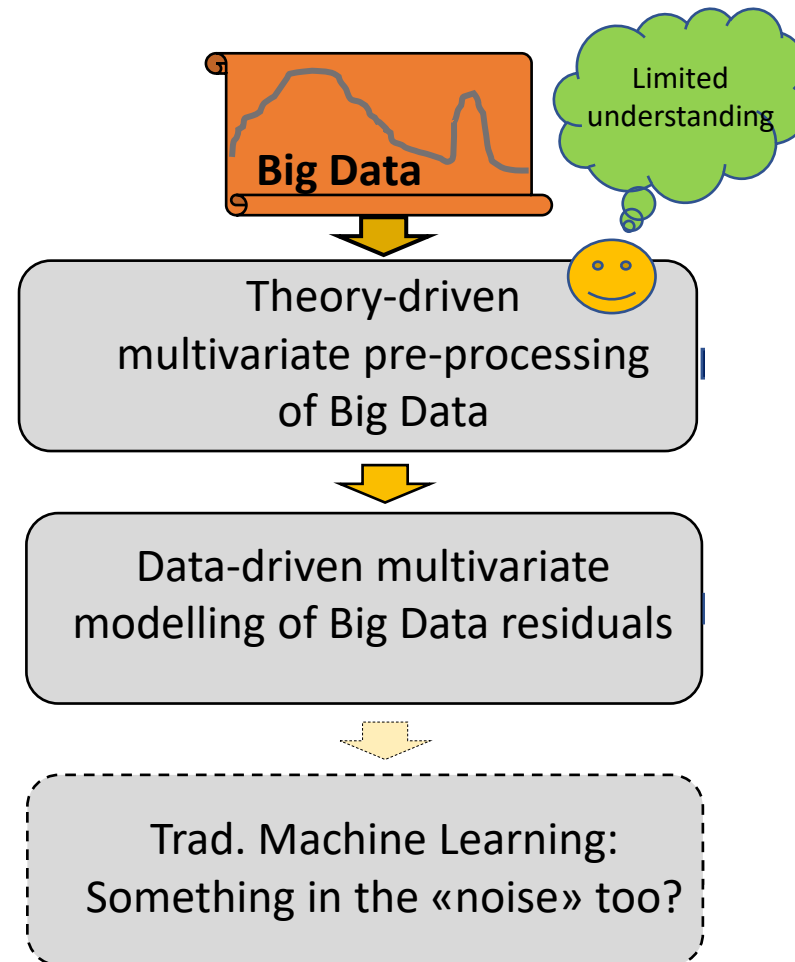
Two incompatible cultures ?

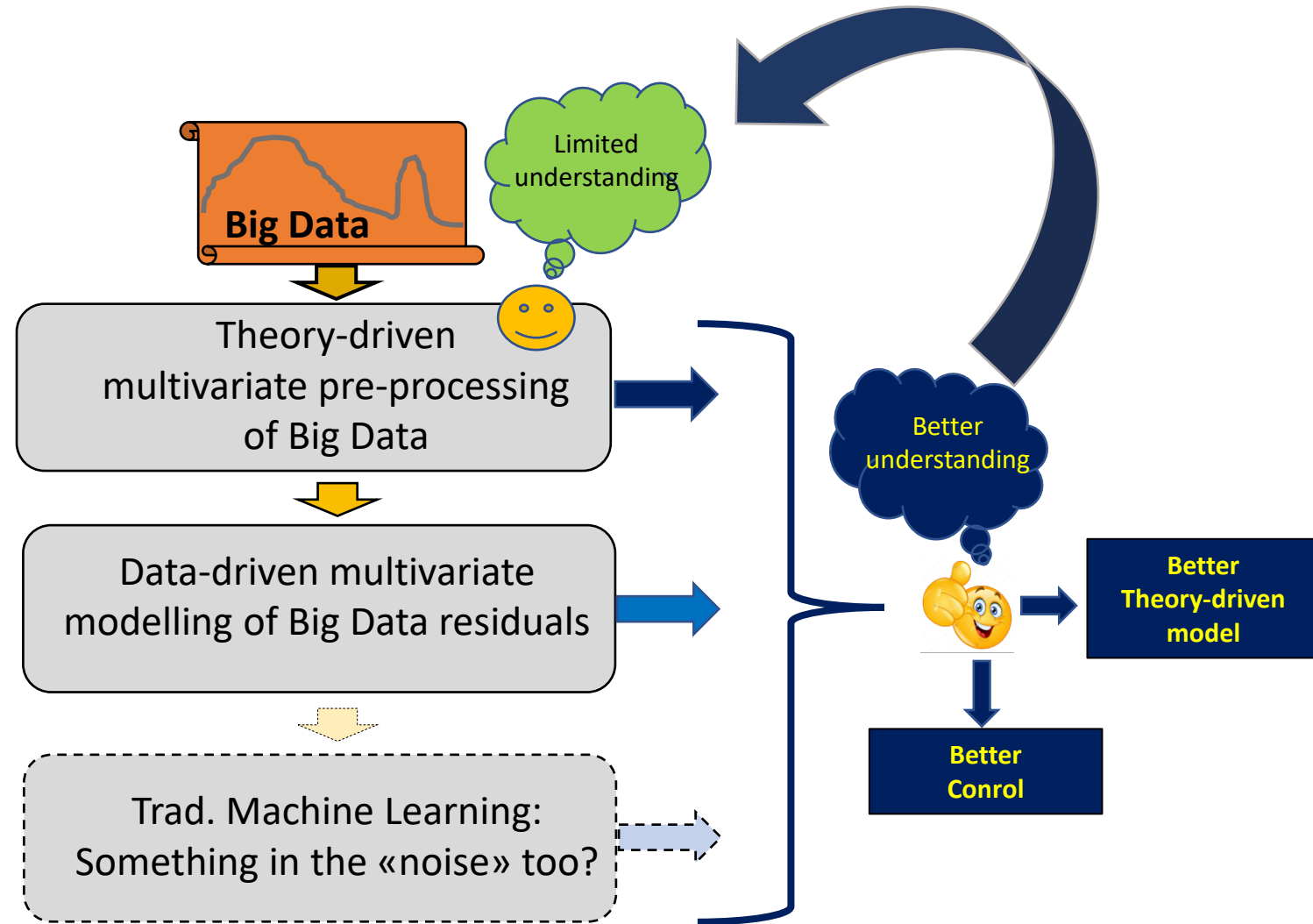










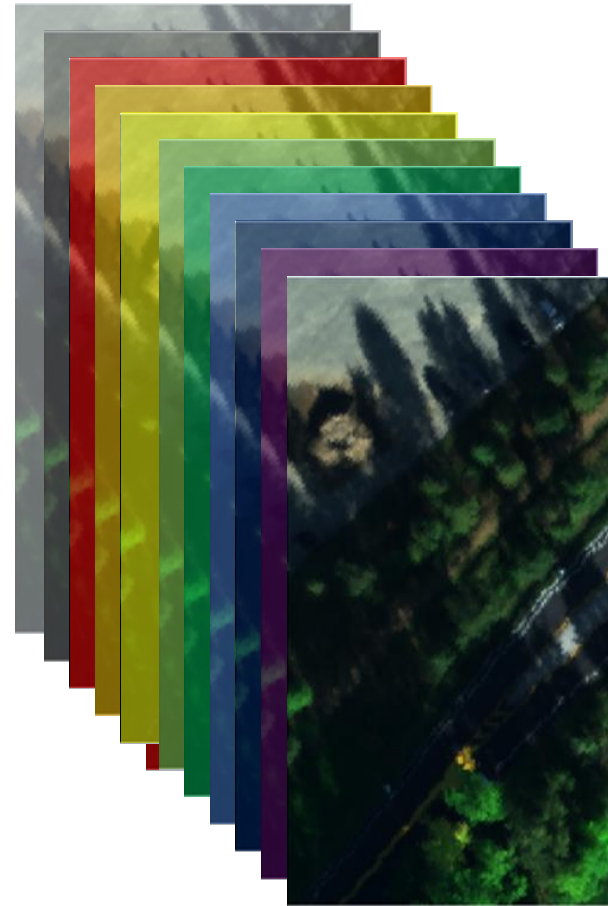
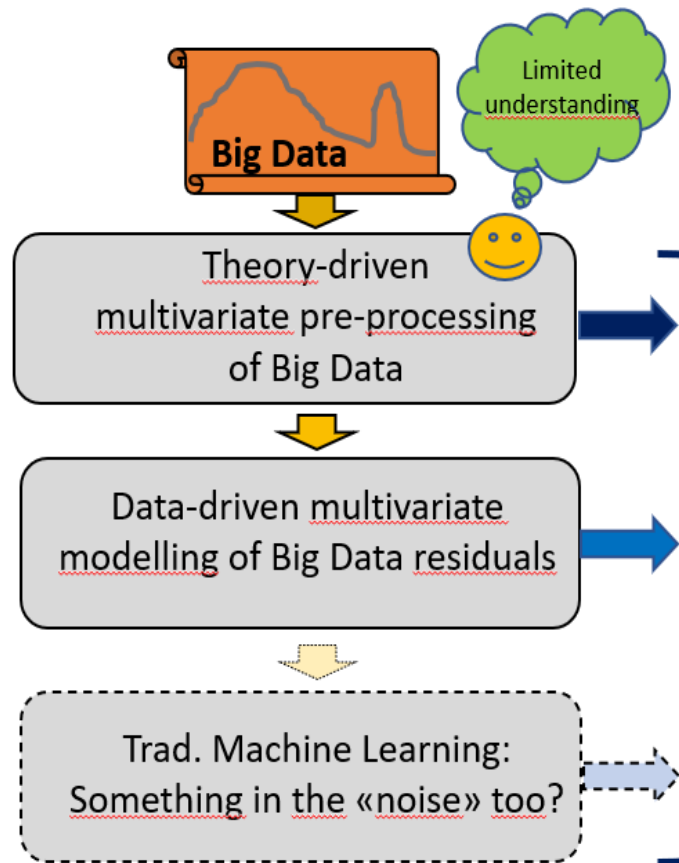


Problem:

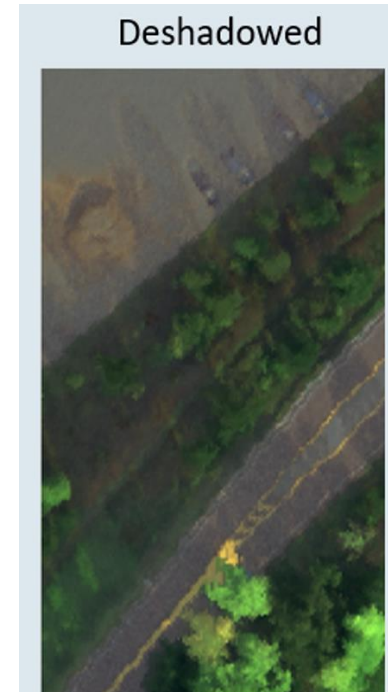
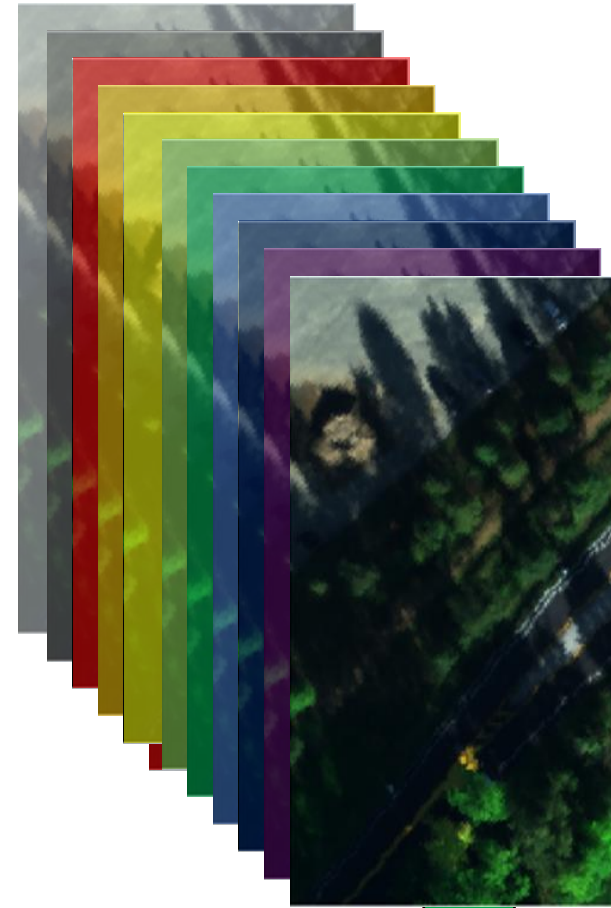
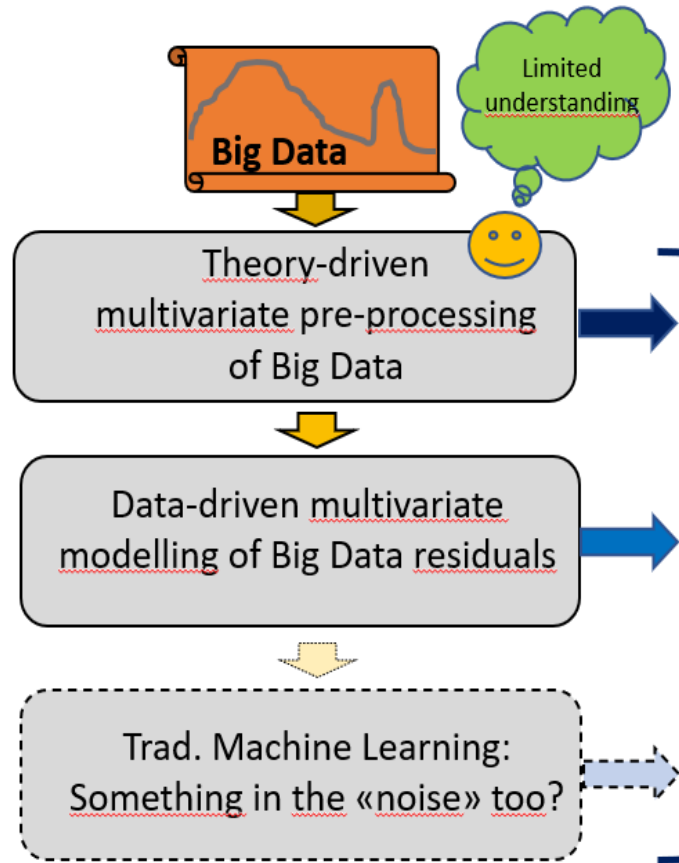
Shadows and other illumination effects



1. Multi-channel or «hyperspectral» imaging



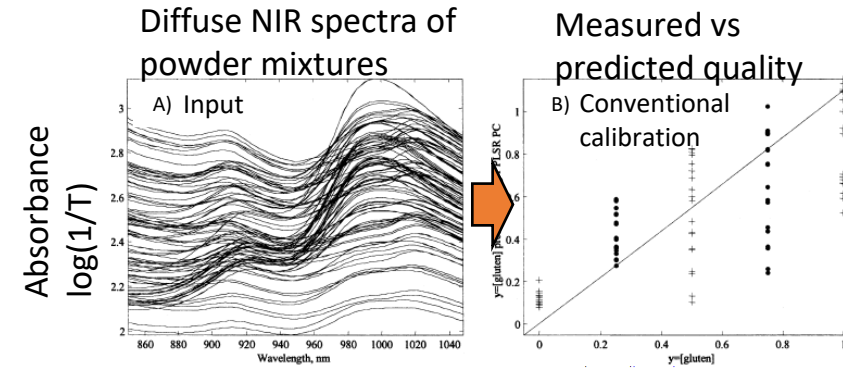
2. Multivariate spectral pre-processing



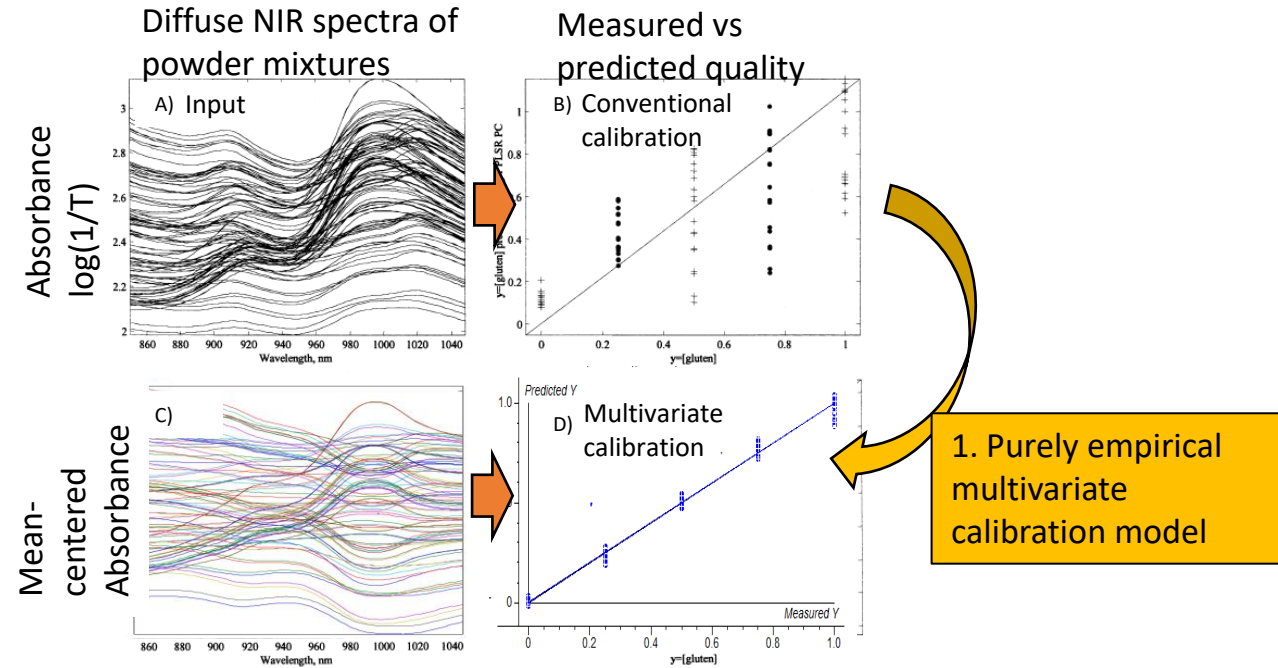
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Multivariate hybrid modelling

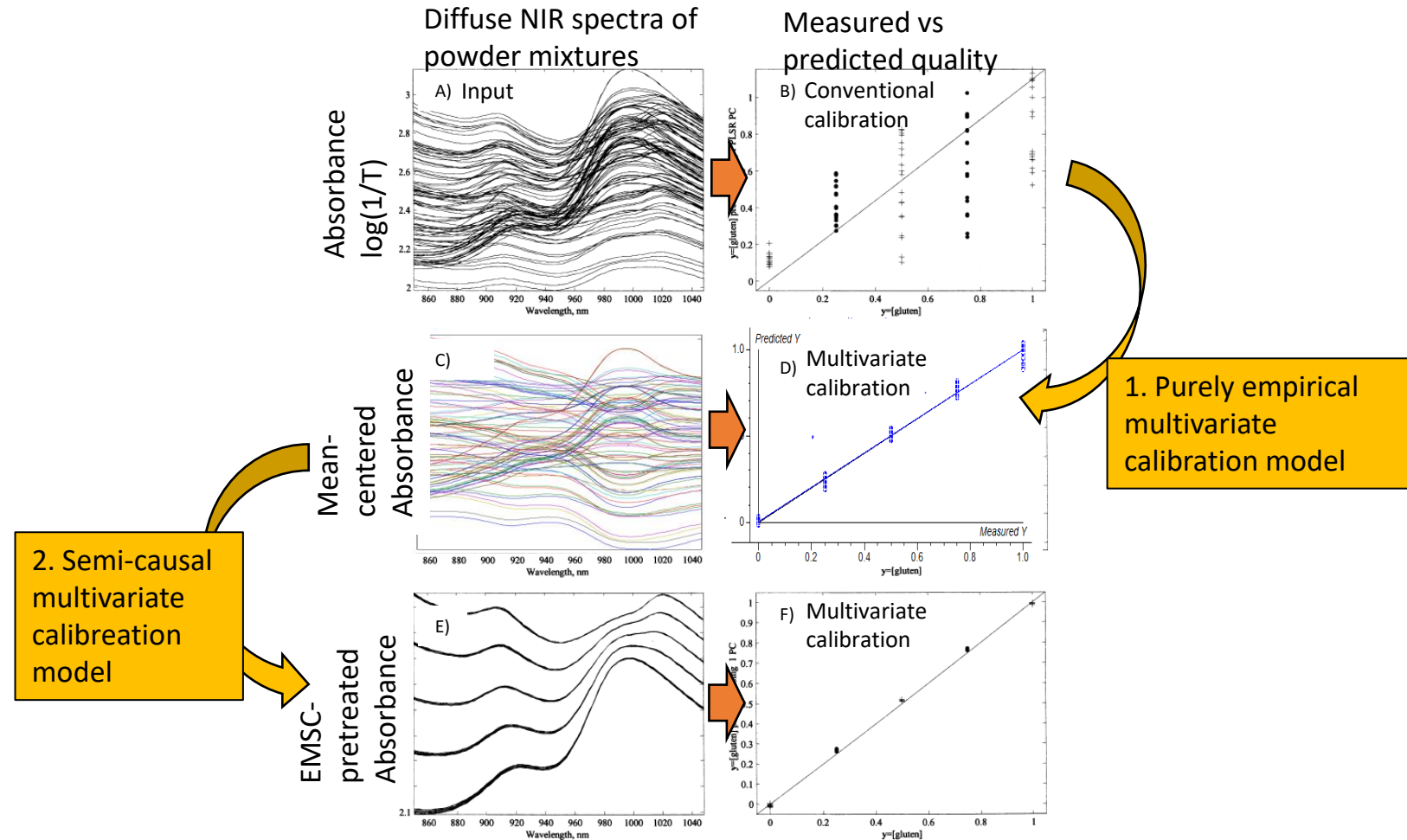
High-speed spectroscopic profiling of powder mixtures



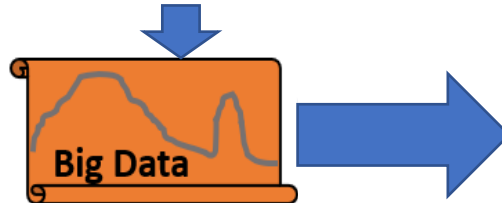
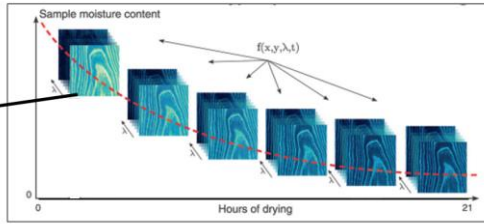
High-speed spectroscopic profiling of powder mixtures



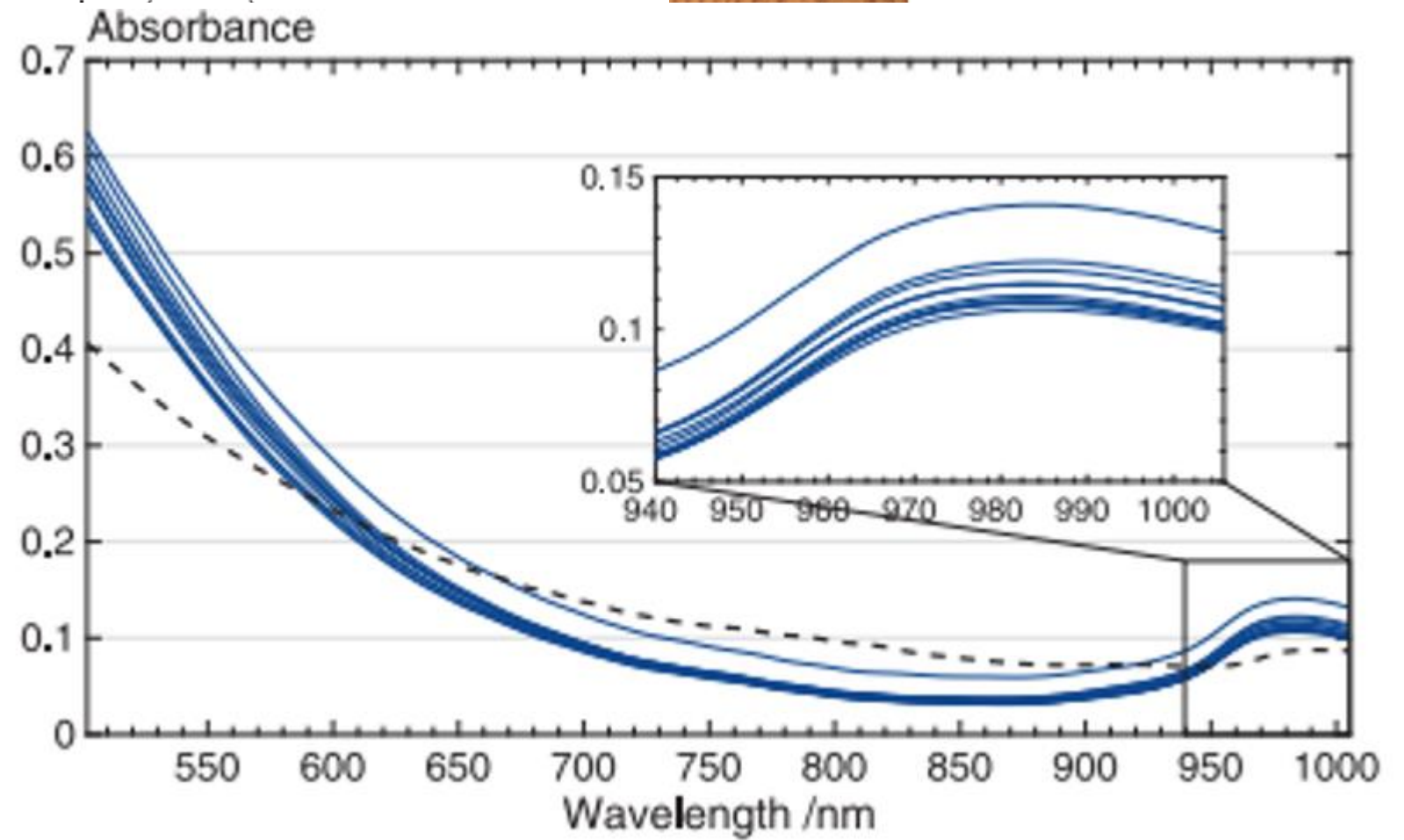
High-speed spectroscopic profiling of powder mixtures



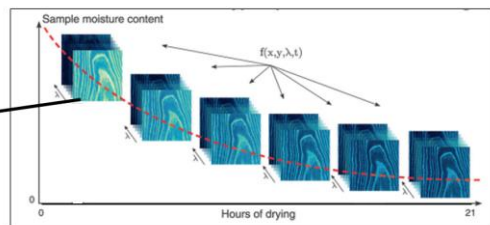
Hyperspectral NIR video



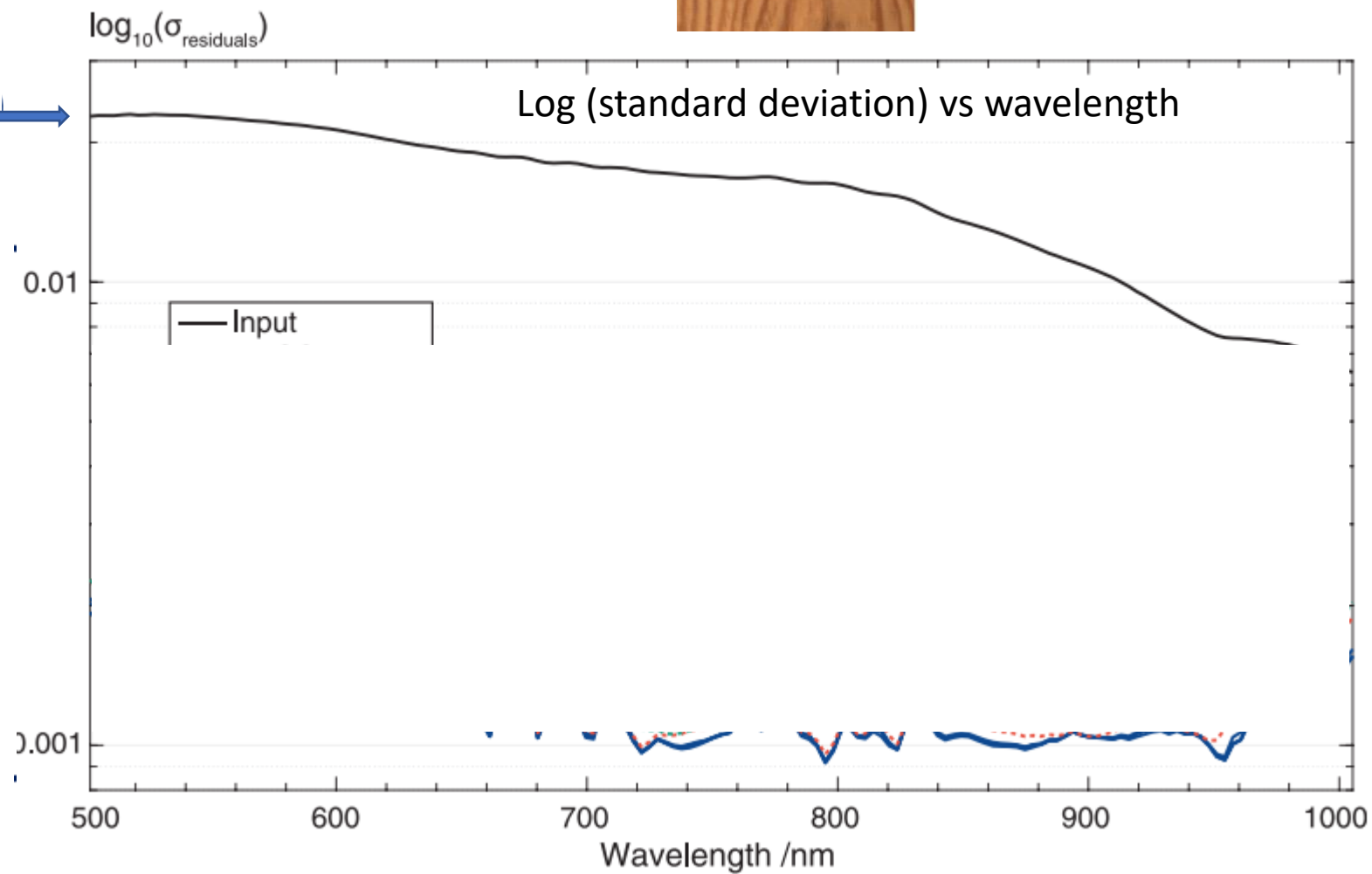
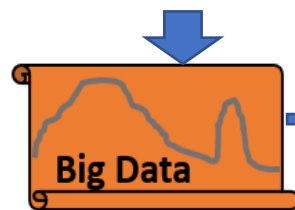
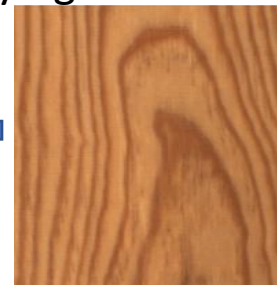
Drying of wet wood



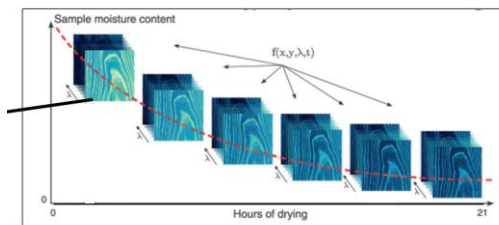
Hyperspectral NIR video



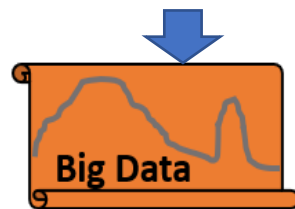
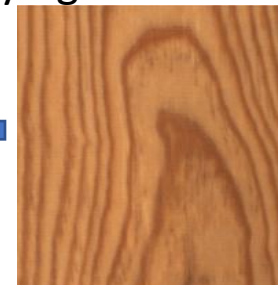
Drying of wet wood



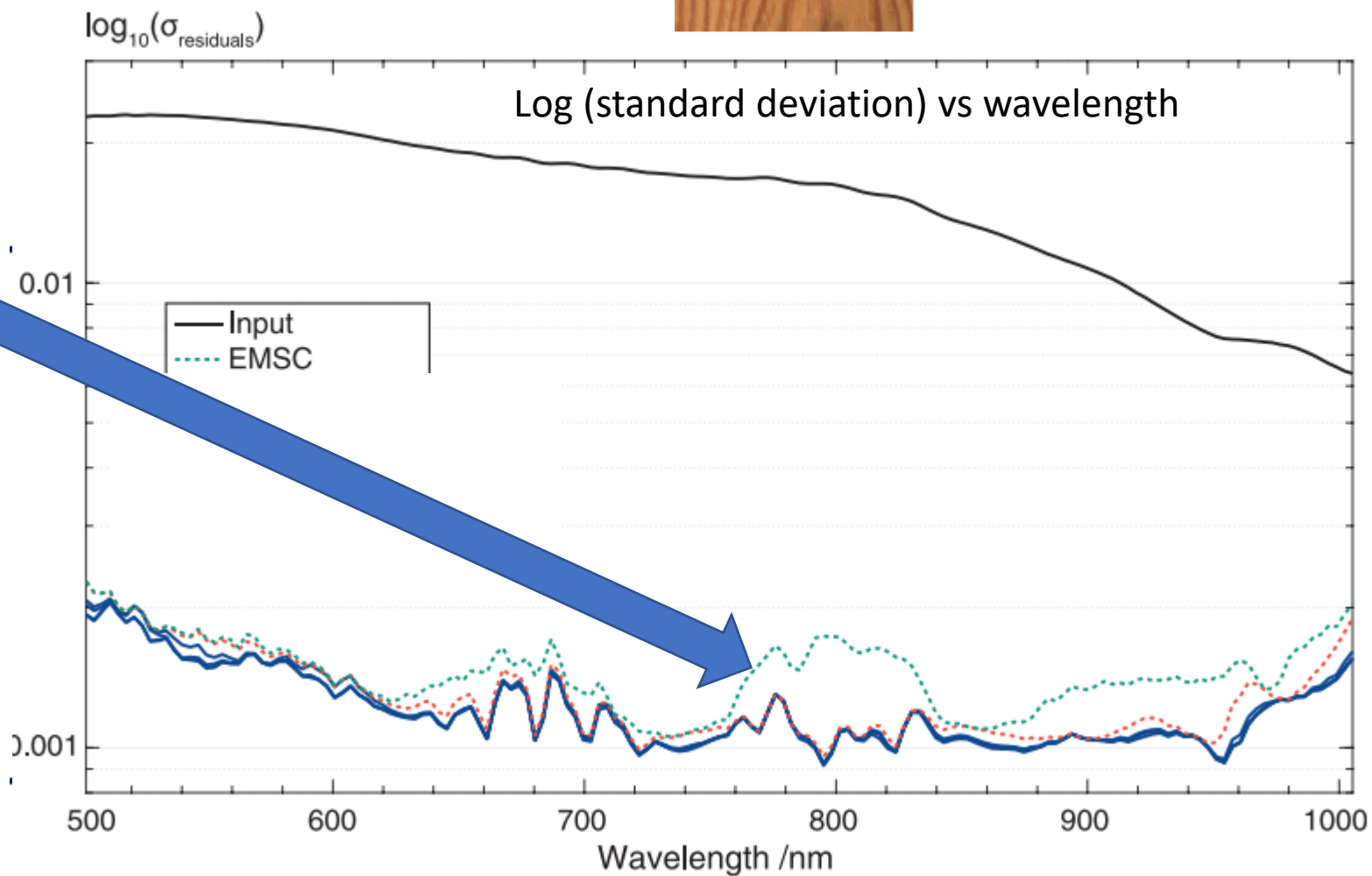
Hyperspectral NIR video



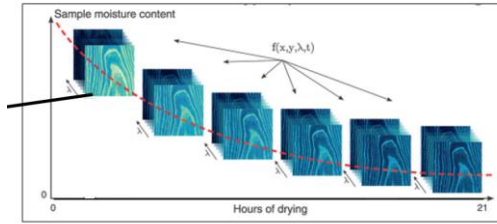
Drying of wet wood



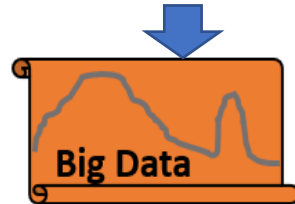
Theory-driven
multivariate pre-processing
of Big Data



Hyperspectral NIR video

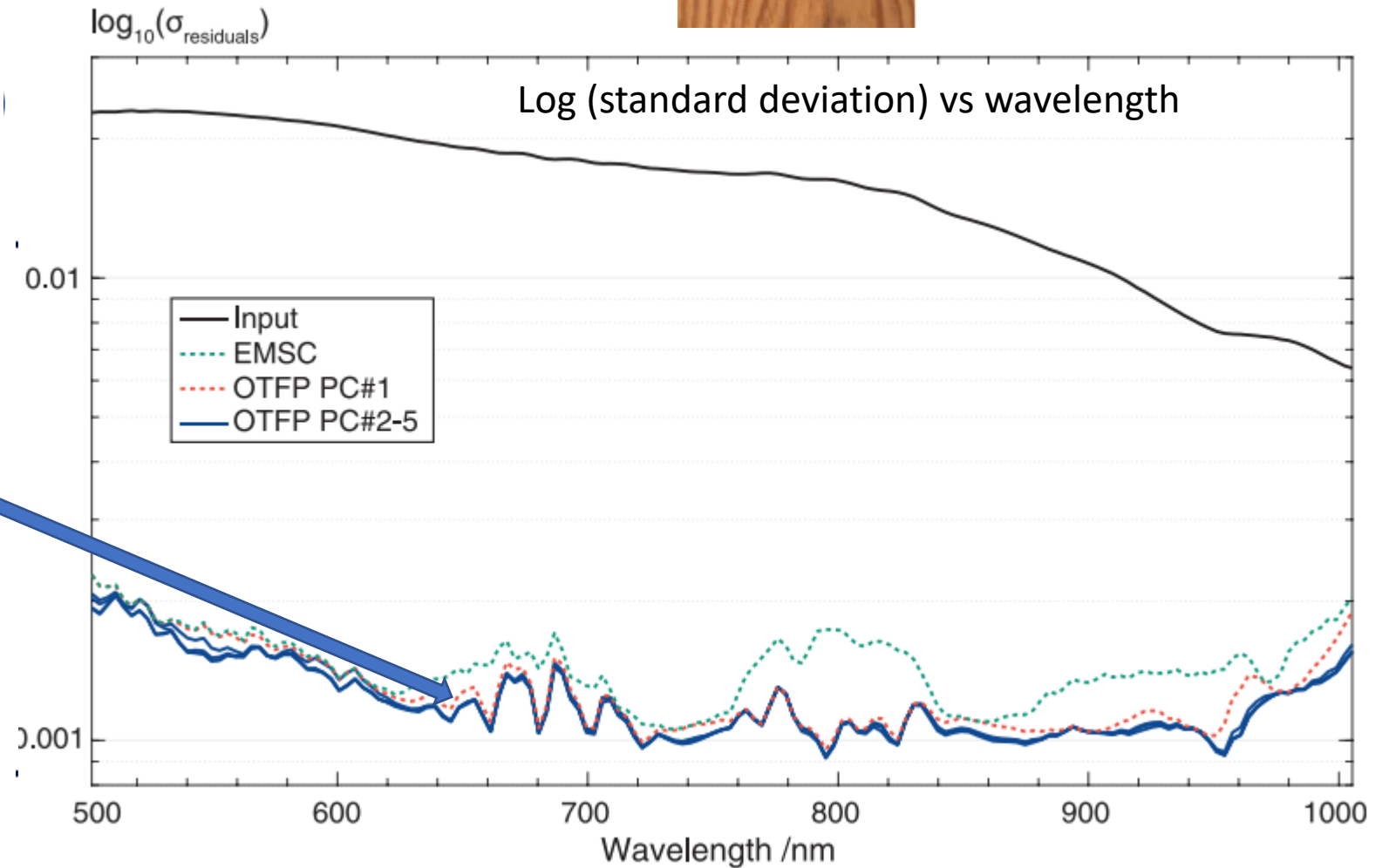


Drying of wet wood

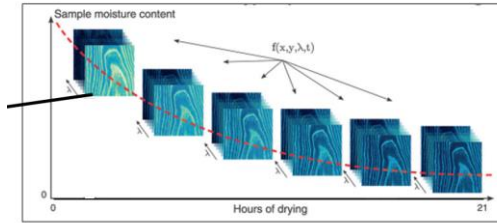


Theory-driven
multivariate pre-processing
of Big Data

Data-driven multivariate
modelling of Big Data residuals



Hyperspectral NIR video



Drying of wet wood

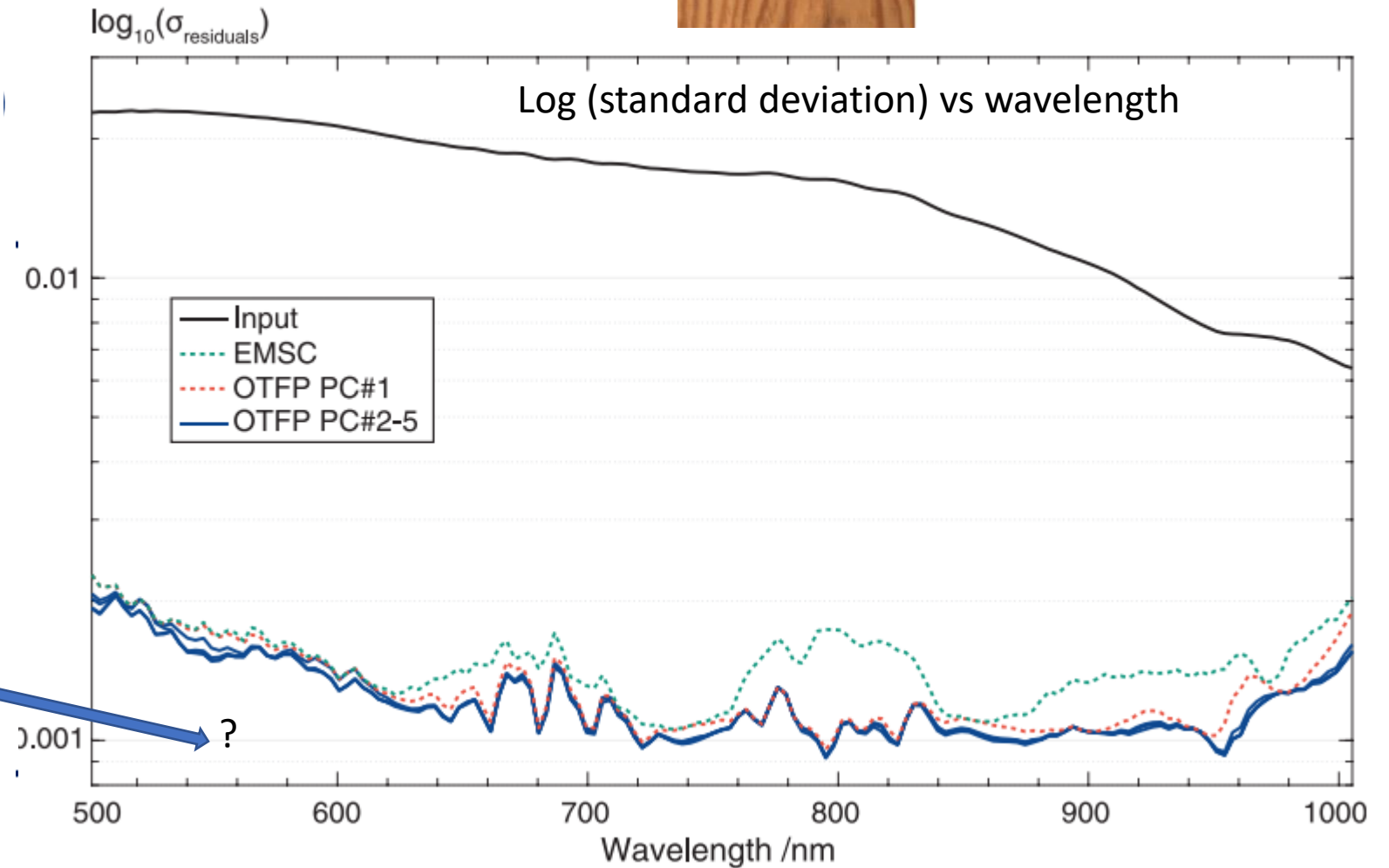


Big Data

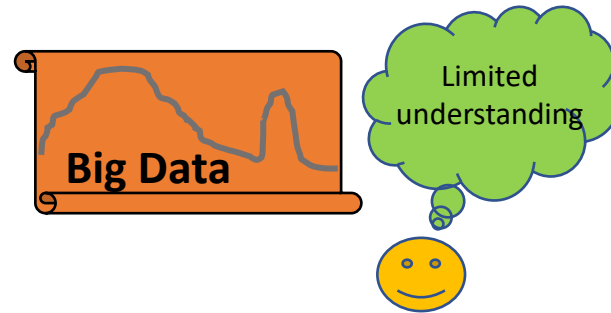
Theory-driven
multivariate pre-processing
of Big Data

Data-driven multivariate
modelling of Big Data residuals

Trad. Machine Learning:
Something in the «noise» too?

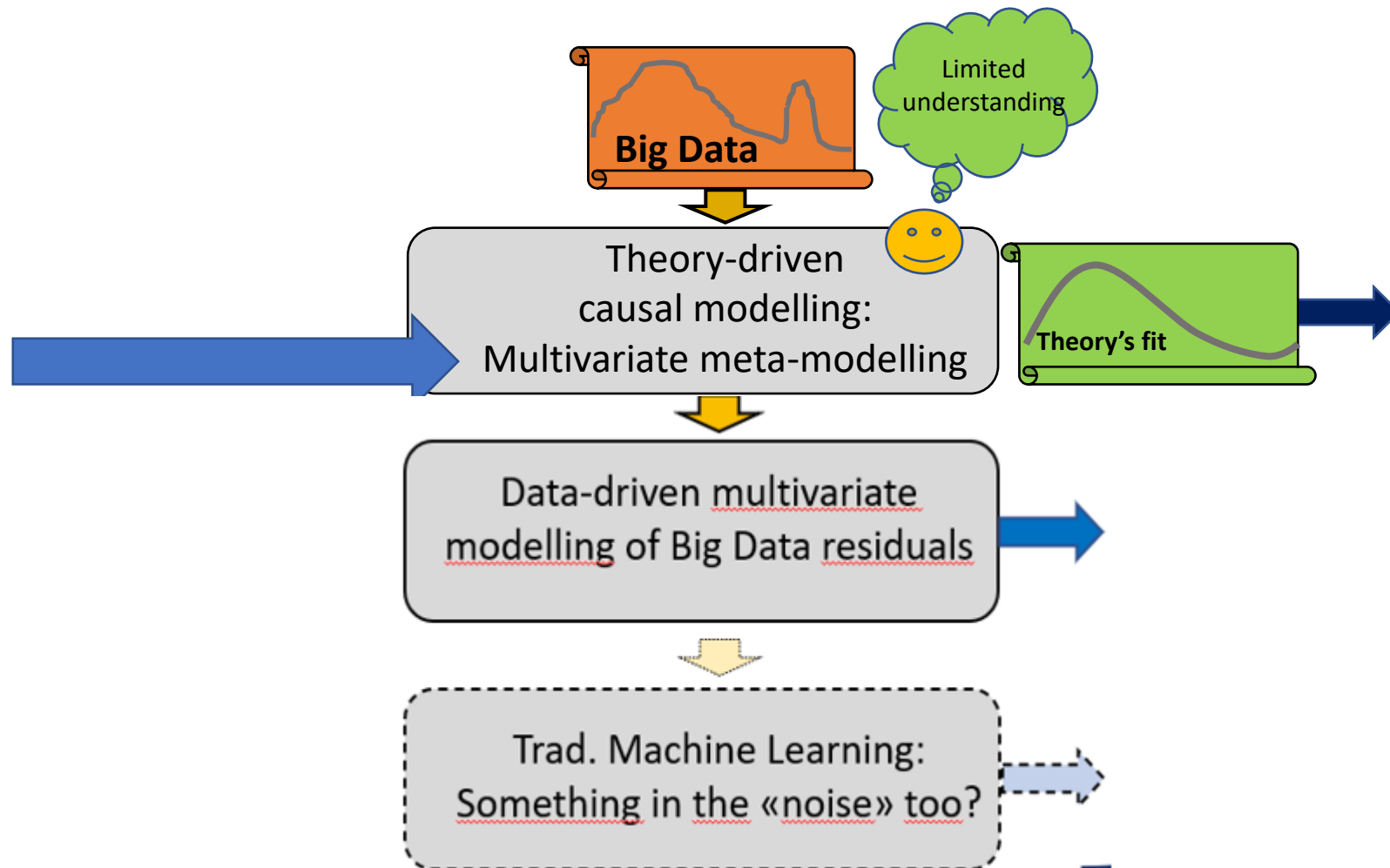


Human-interpretable, dynamic **AI** with an eye for the physics



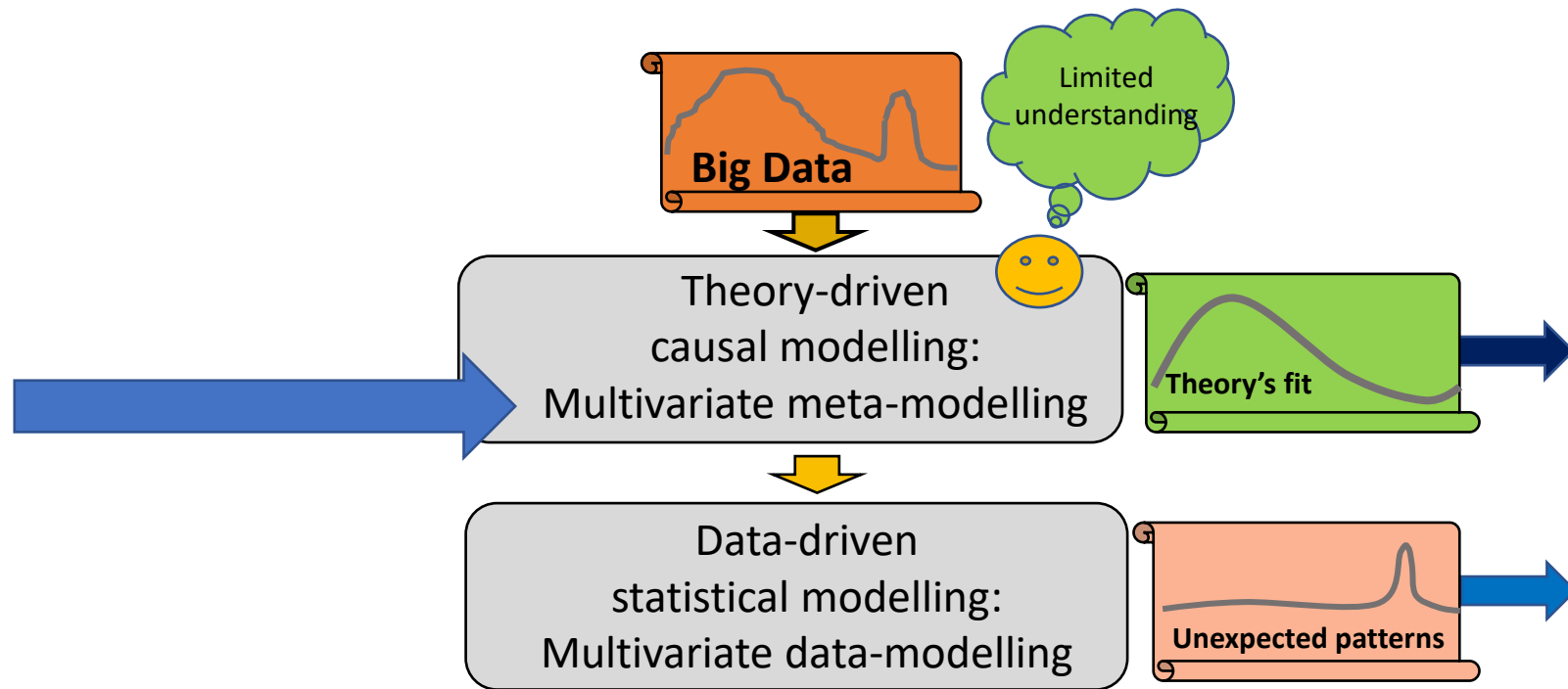
Multivariate meta-modelling:

Fast, interpretable statistical “surrogate” model of a slow model



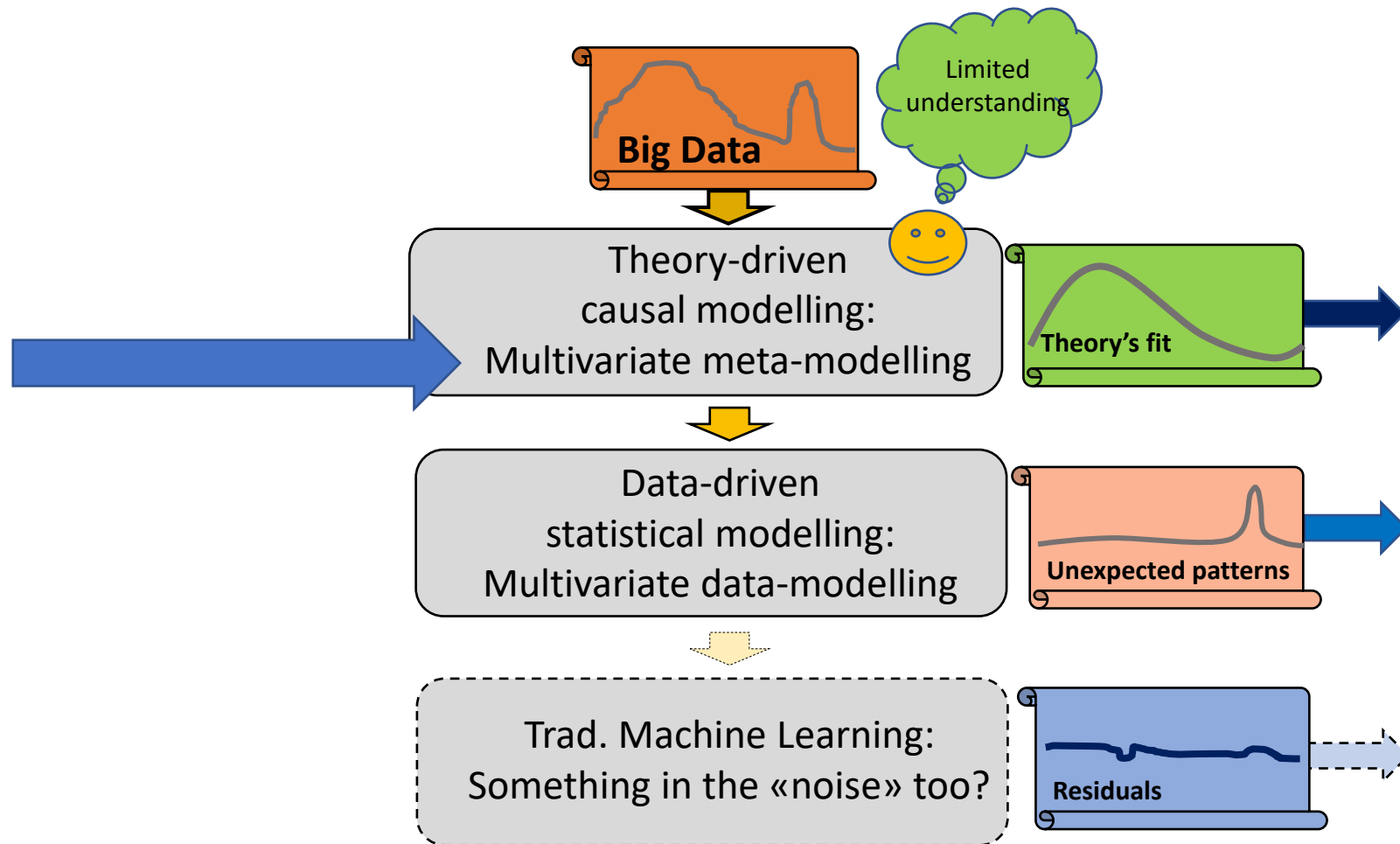
Multivariate meta-modelling:

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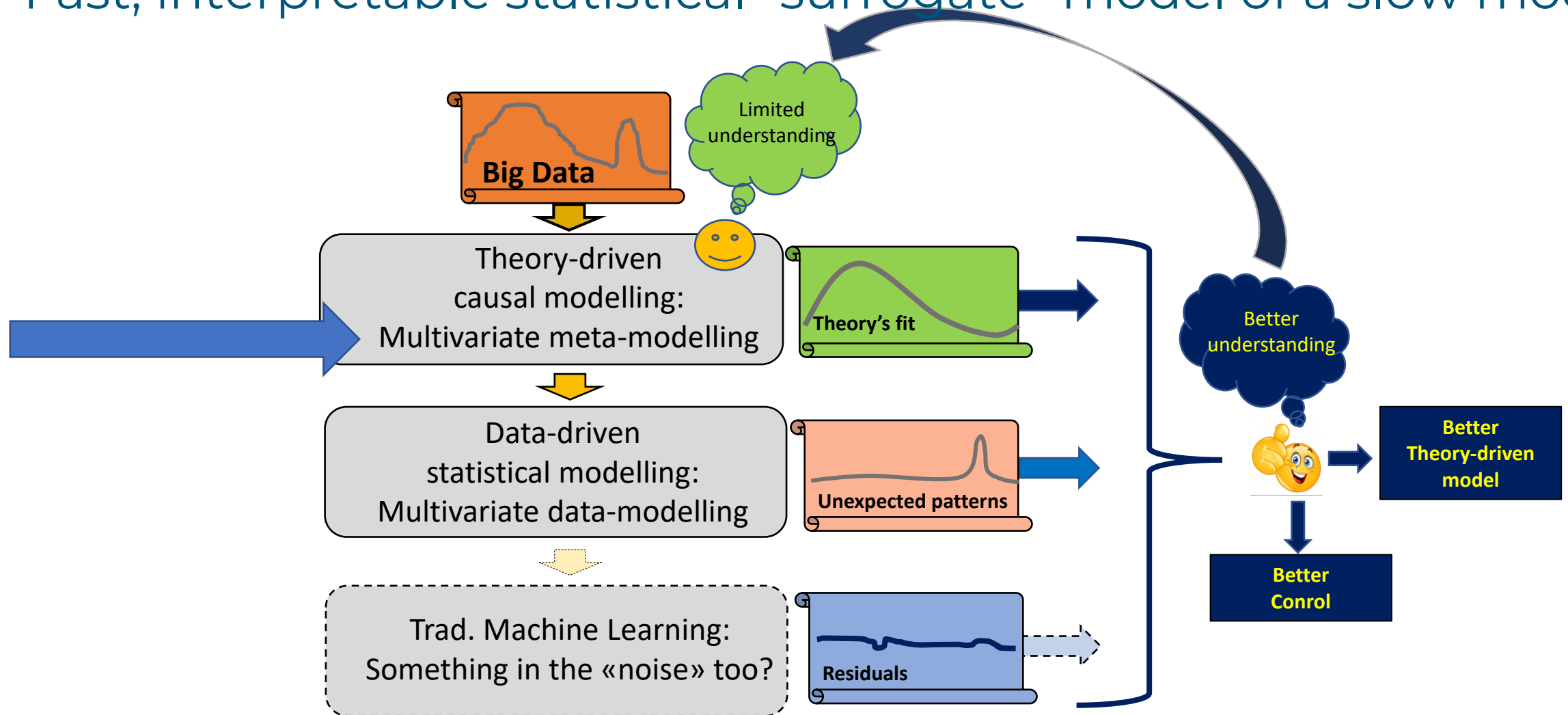
Multivariate meta-modelling:

Fast, interpretable statistical “surrogate” model of a slow model



Multivariate meta-modelling:

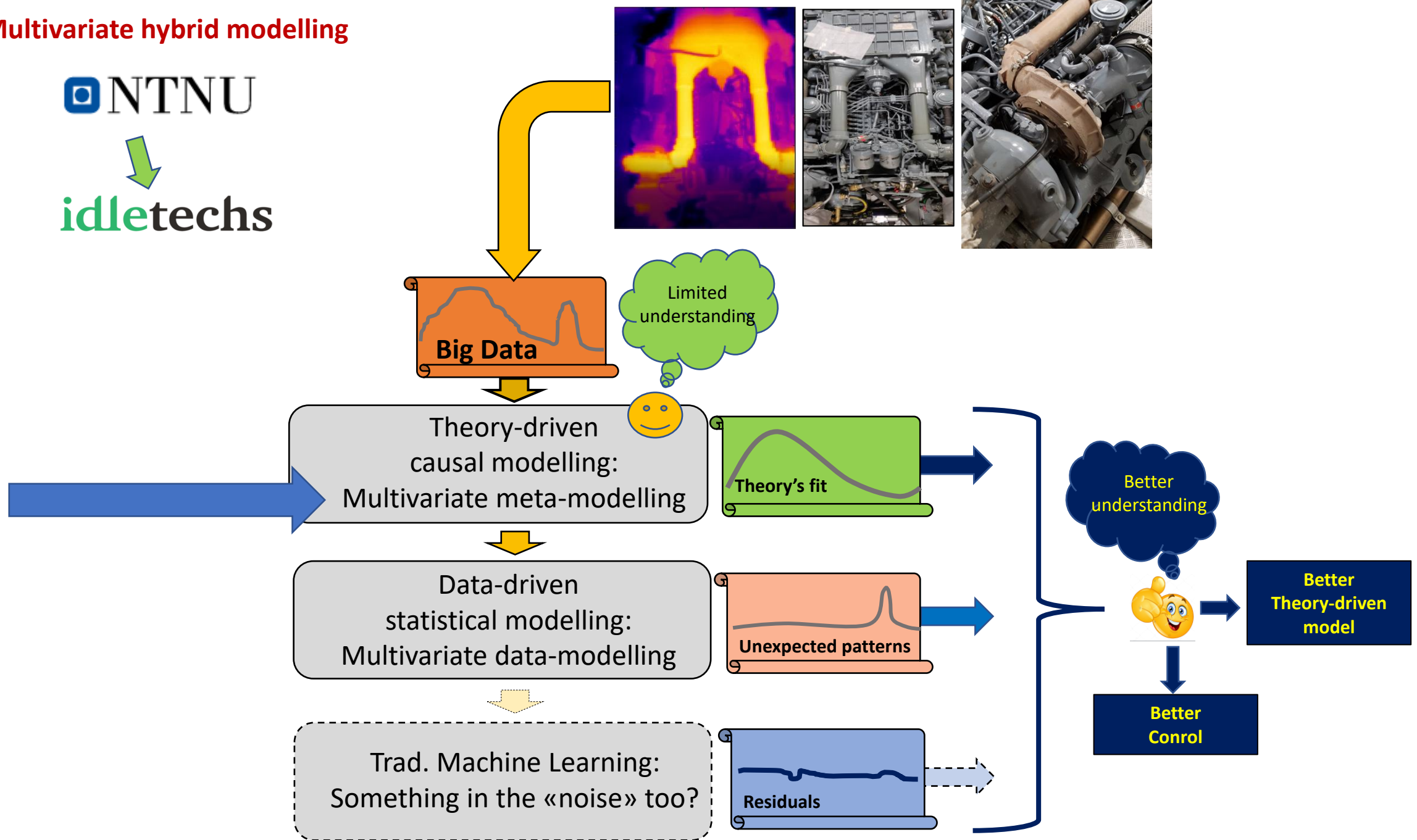
Fast, interpretable statistical “surrogate” model of a slow model



Multivariate hybrid modelling

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Metamodelling in metallurgy

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Metamodeling of the Electrical Conditions in Submerged Arc Furnaces

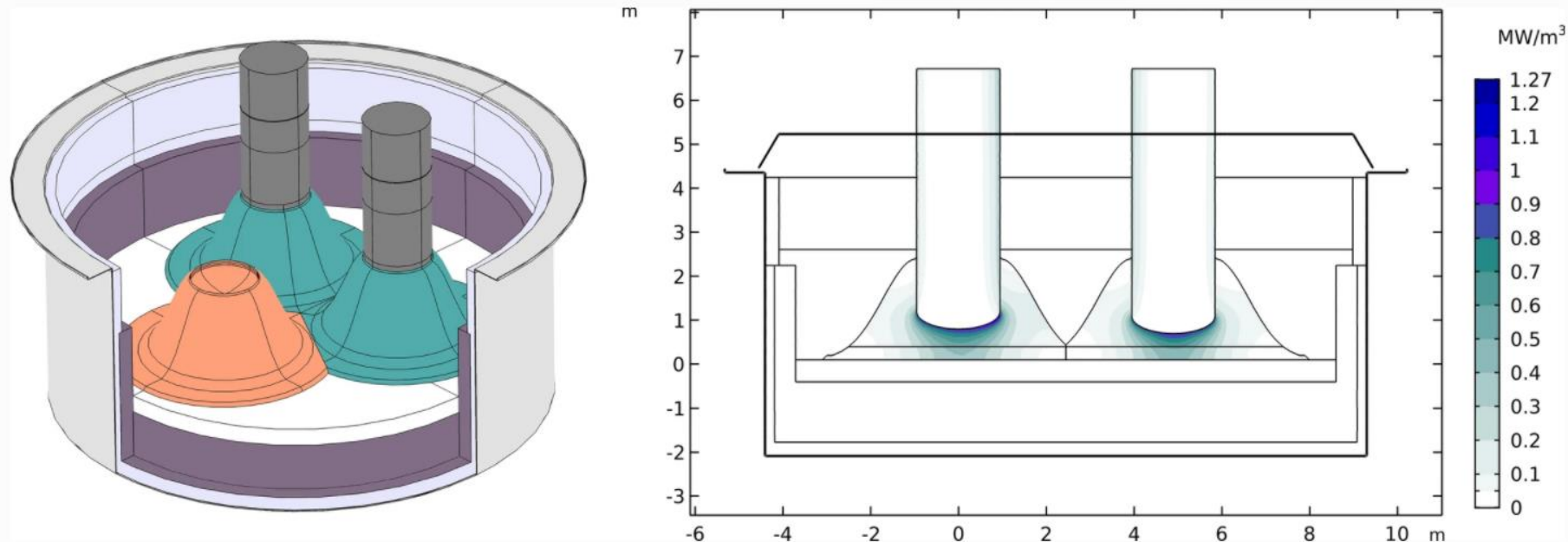
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Fig. 1

From: [Metamodeling of the Electrical Conditions in Submerged Arc Furnaces](#)



FEM model. Left panel: 3D rendering of the furnace where charge and other sections are hidden to reveal the coke beds (orange and green), two electrodes (dark gray), the metal pool (white), the furnace linings (light and dark purple) and the steel shell (silver). Right panel: 2D slice showing a typical power dissipation density (Color figure online)

Metamodelling in metallurgy

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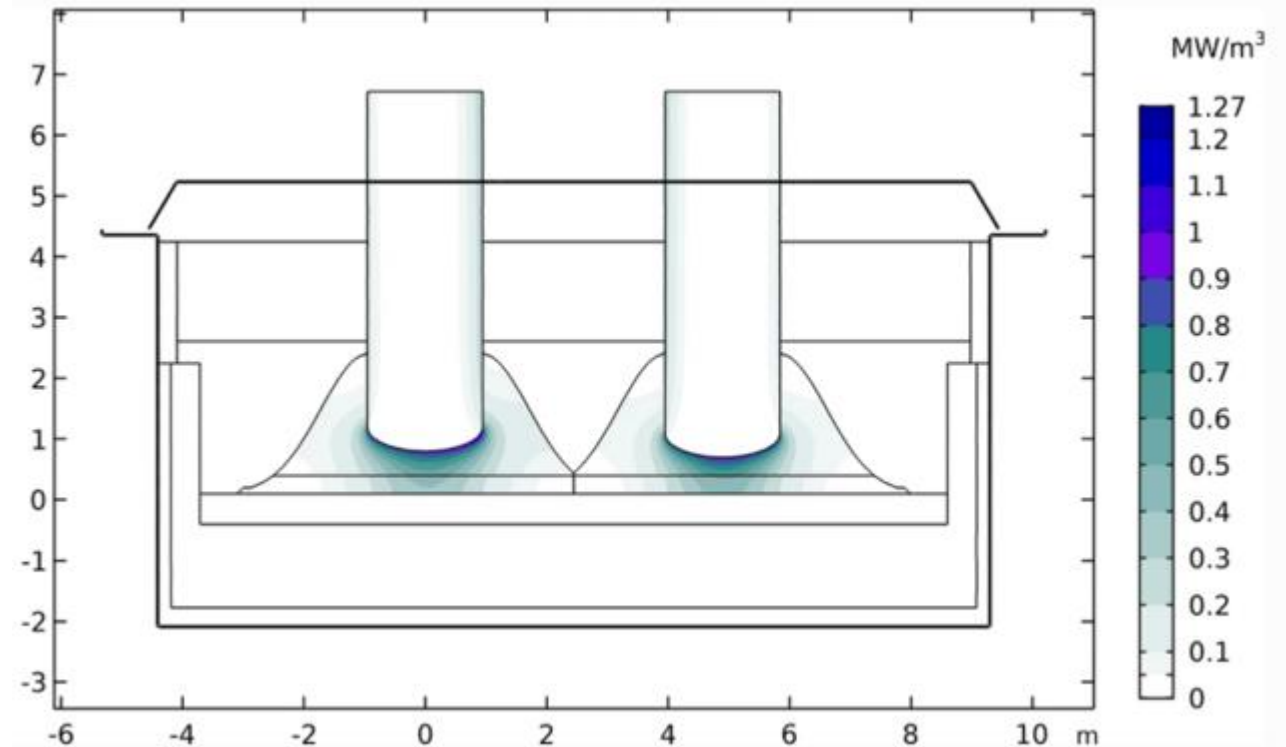
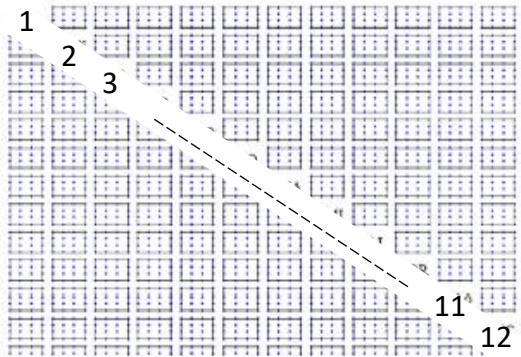
Metamodeling of the Electrical Conditions in Submerged Arc Furnaces

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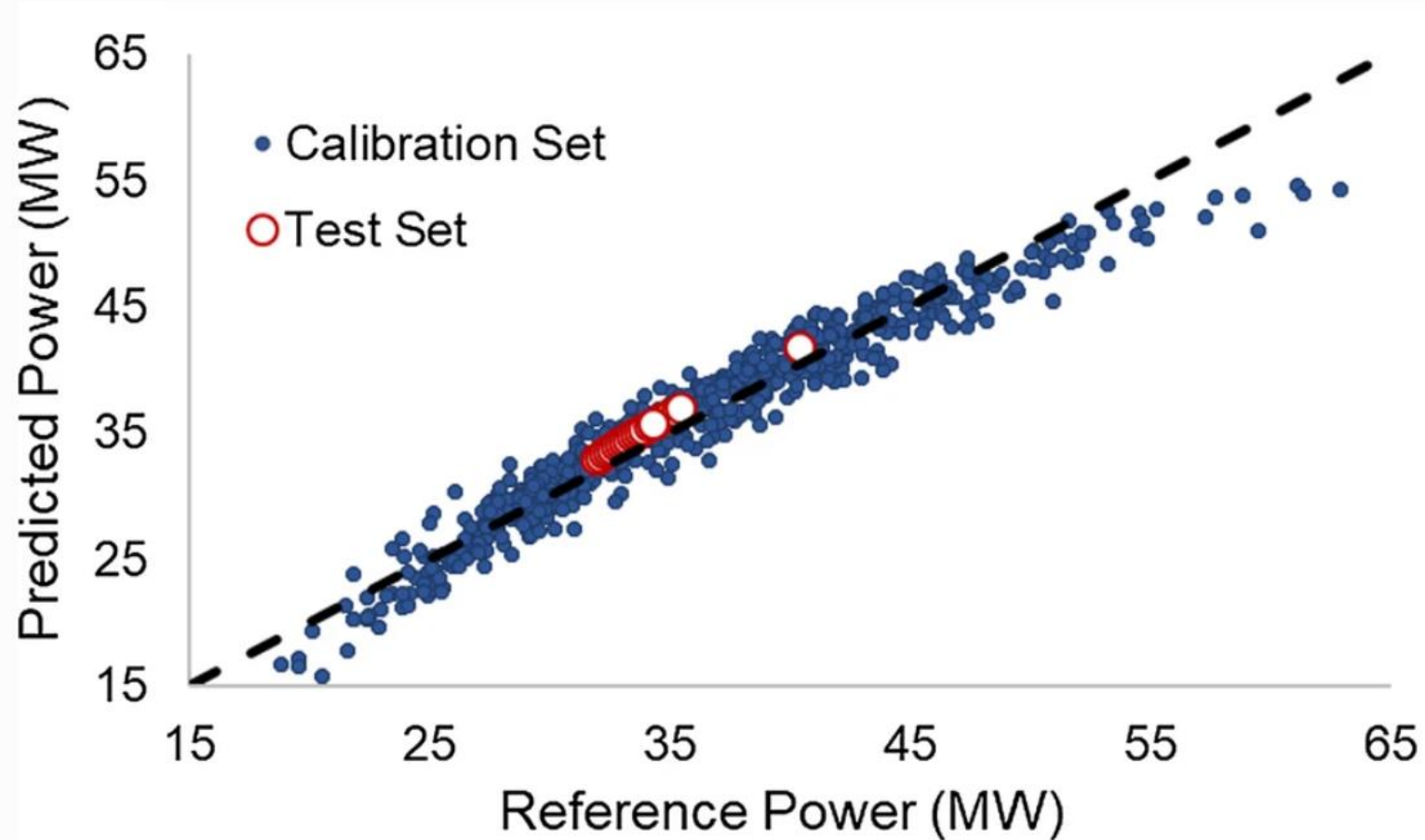
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Sparse factorial design in 12 input parameters
→ ≈ 500 simulations (instead of $4^{12}=17\,000\,000$)

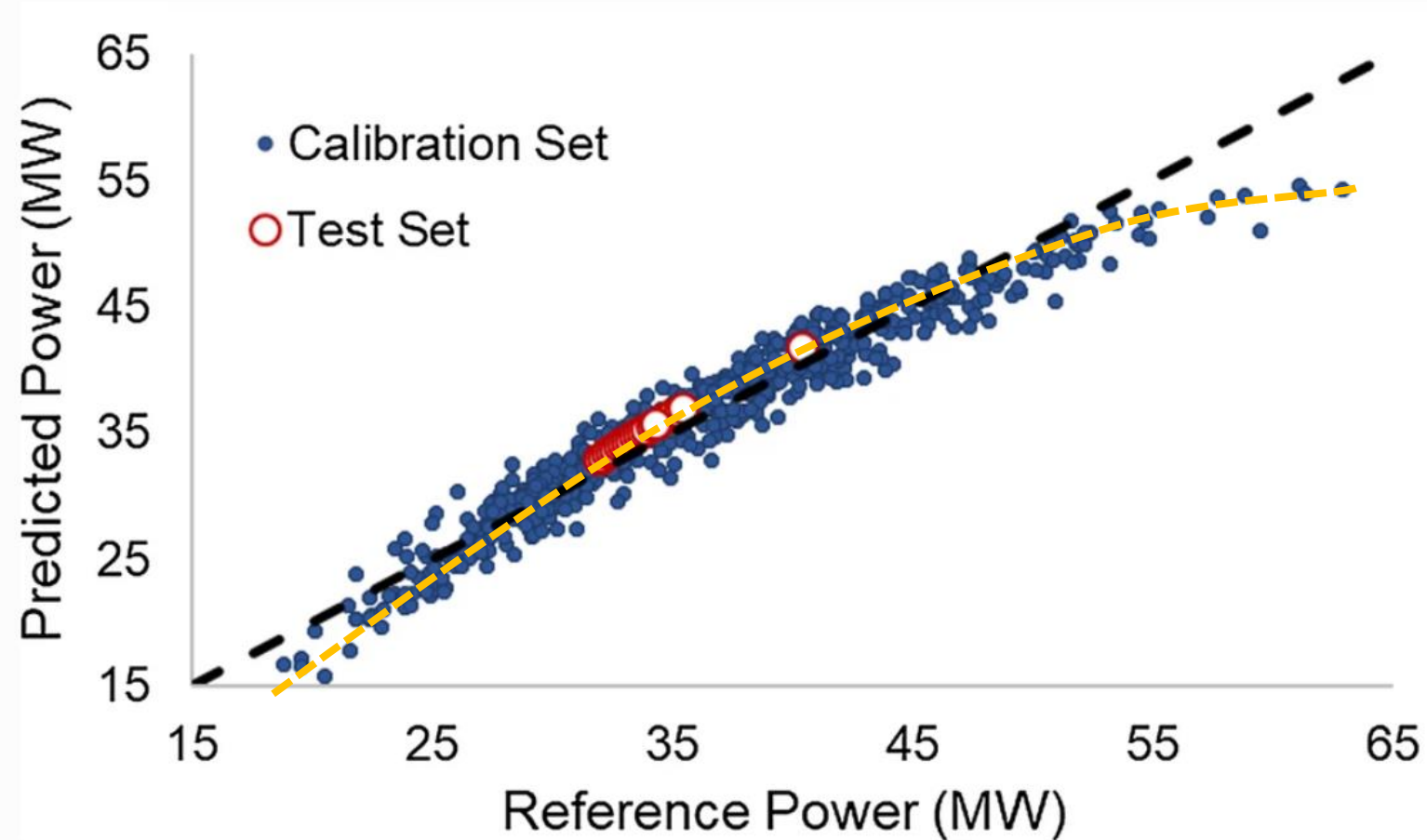


From: [Metamodeling of the Electrical Conditions in Submerged Arc Furnaces](#)



Calibration (blue) and Test (red) sets in the Predicted vs Reference Power plot (Color figure online)

From: [Metamodeling of the Electrical Conditions in Submerged Arc Furnaces](#)



Calibration (blue) and Test (red) sets in the Predicted vs Reference Power plot (Color figure online)

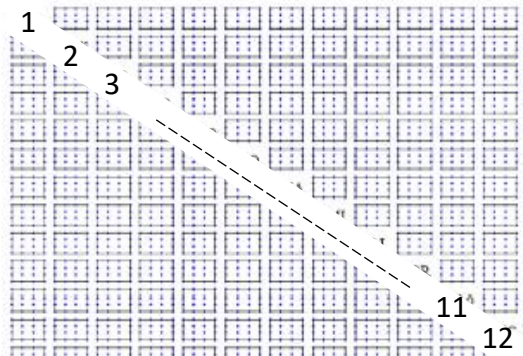
Summary: Fast causal modelling by multivariate metamodeling

Metamodeling of the Electrical Conditions in Submerged Arc Furnaces

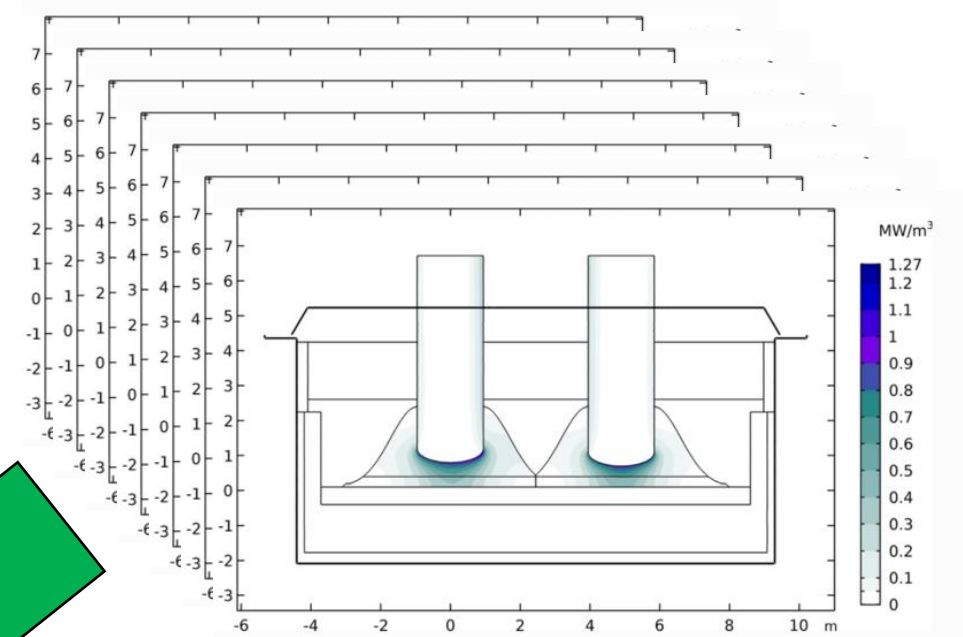
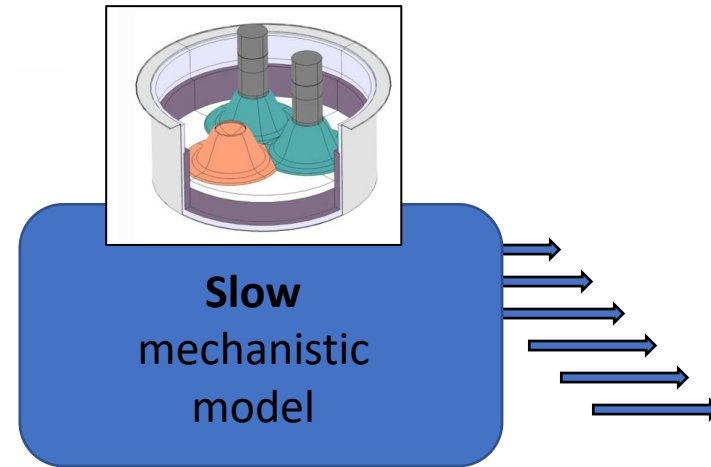
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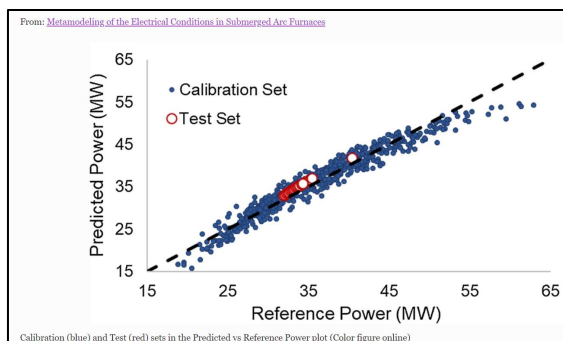
Furnace model: 12 input parameters



Sparse factorial design in the 12 input parameters
→ ≈ 500 simulations (instead of $4^{12}=17\,000\,000$)



**Fast
multivariate
meta-model**



Faster Digital Twins by multivariate metamodeling

Take-home messages:

- Two good process cultures: Measurements, Theory. But cultural math gap
- Multivariate data-modelling: Find actual variation patterns from measurements

To develop a good digital twin of an industrial plant
requires mathematical modelling
at several levels of detail

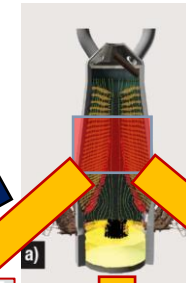
Mechanistic model often too slow or impractical for real-time use



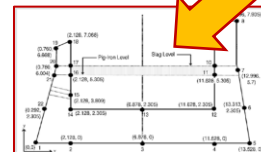
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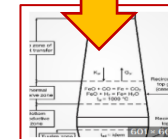
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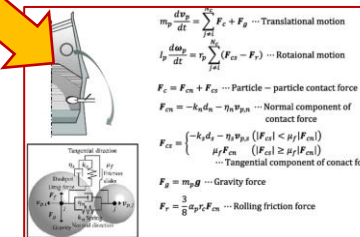
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https://www.researchgate.net/profile/Marcin-Szega/publication/286268874/figure/fig1/AS:668917060100096@1536493663046/Temperature-zones-of-a-blast-furnace_Q640.jpg



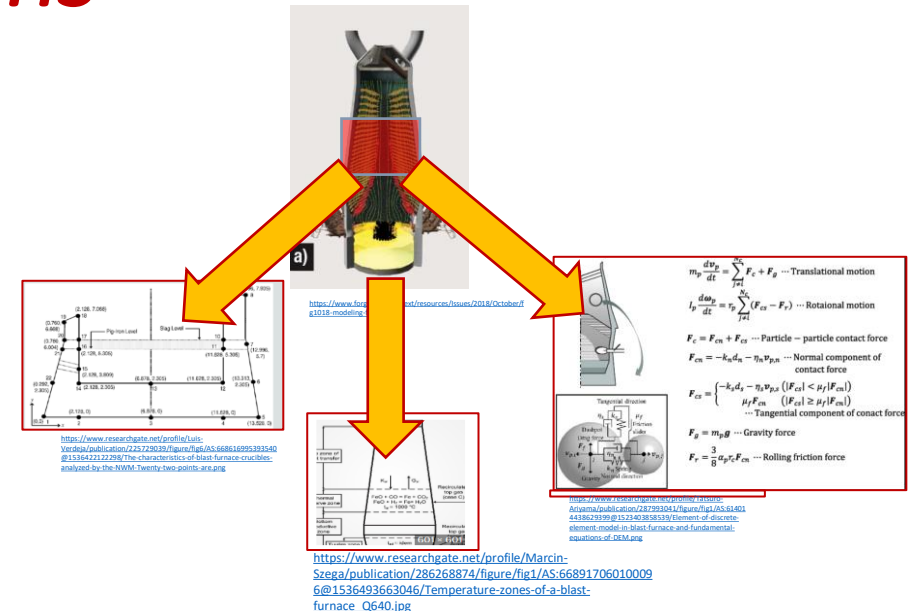
https://www.researchgate.net/profile/Marcin-Szega/publication/286268874/figure/fig1/AS:668917060100096@1536493663046/Temperature-zones-of-a-blast-furnace_Q640.jpg

$$\begin{aligned} m_p \frac{d\mathbf{v}_p}{dt} &= \sum \mathbf{F}_i + \mathbf{F}_g \quad \dots \text{Translational motion} \\ I_p \frac{d\boldsymbol{\omega}_p}{dt} &= \sum (\mathbf{r}_{i,p} \times \mathbf{F}_i - \mathbf{r}_p \times \mathbf{F}_g) \quad \dots \text{Rotational motion} \\ \mathbf{F}_c &= \mathbf{F}_{cn} + \mathbf{F}_{ct} \quad \dots \text{Particle - particle contact force} \\ \mathbf{F}_{cn} &= -k_n d_n - \eta_n \mathbf{v}_{p,n} \quad \dots \text{Normal component of contact force} \\ \mathbf{F}_{ct} &= \begin{cases} -k_t d_t - \eta_t \mathbf{v}_{p,t} & (|\mathbf{F}_{ct}| < \mu_f |\mathbf{F}_{cn}|) \\ \mu_f \mathbf{F}_{cn} & (|\mathbf{F}_{ct}| \geq \mu_f |\mathbf{F}_{cn}|) \end{cases} \quad \dots \text{Tangential component of contact force} \\ \mathbf{F}_g &= m_p \mathbf{g} \quad \dots \text{Gravity force} \\ \mathbf{F}_r &= \frac{3}{8} \mu_r \mathbf{F}_{cn} \quad \dots \text{Rolling friction force} \end{aligned}$$

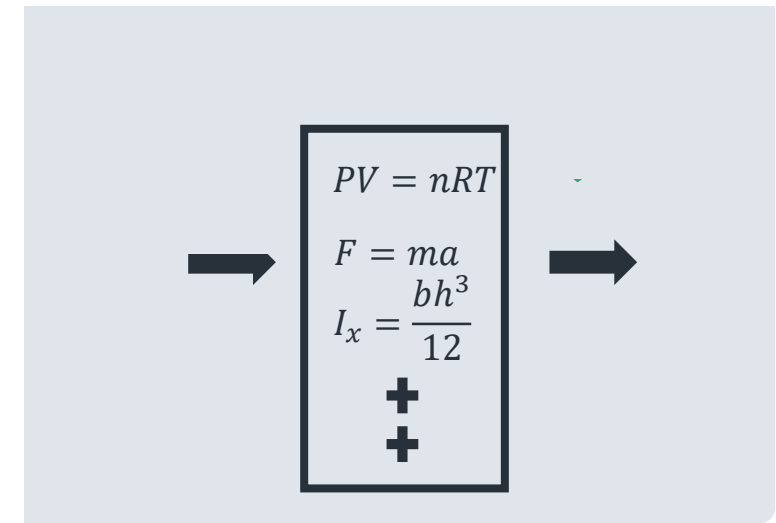
Not only too slow or impractical for real-time use:

Other problems too:

- unexpected convergence problems*
- human interpretation problems*
- difficult to integrate with measured data streams*

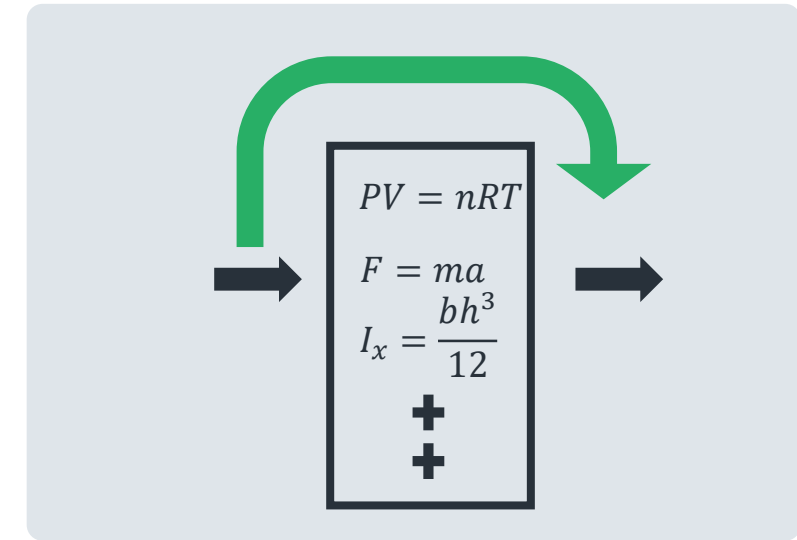


A mechanistic mathematical model:

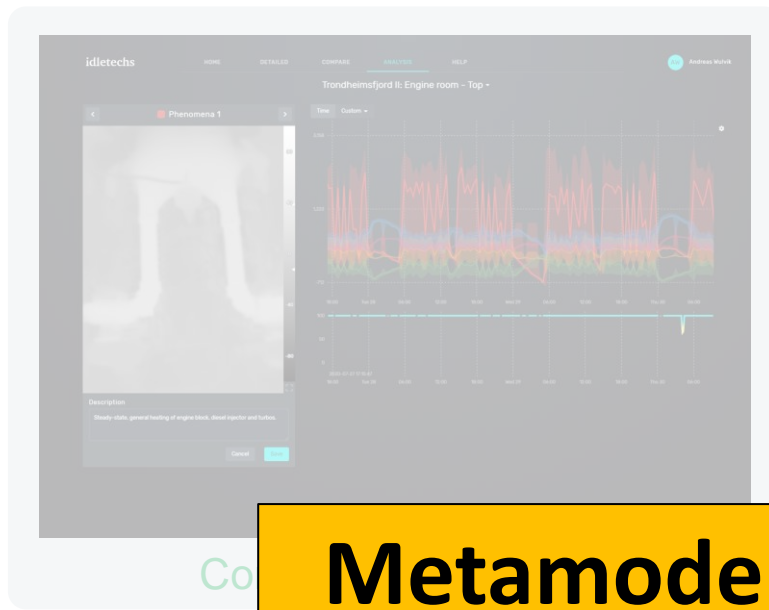


Modelling

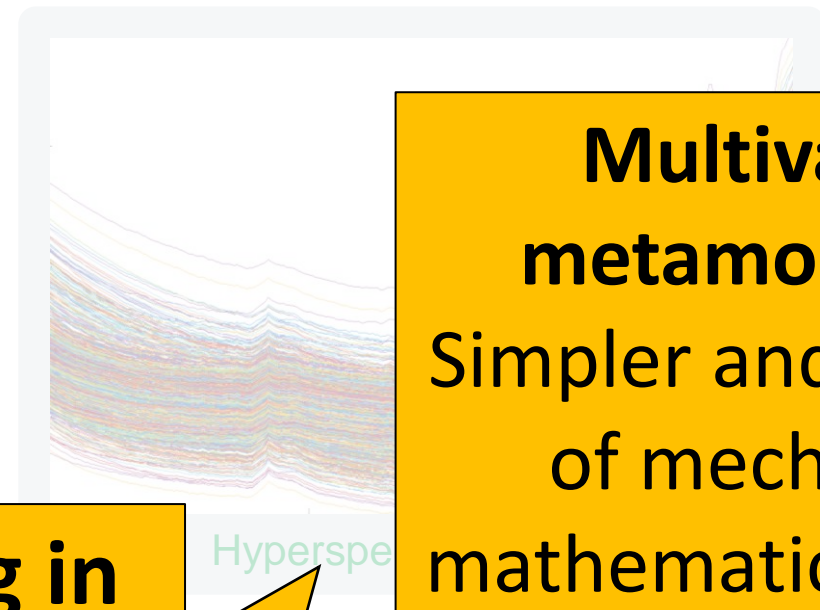
**Multivariate
metamodelling:**
Simpler and safer use
of mechanistic
mathematical models



Metamodelling



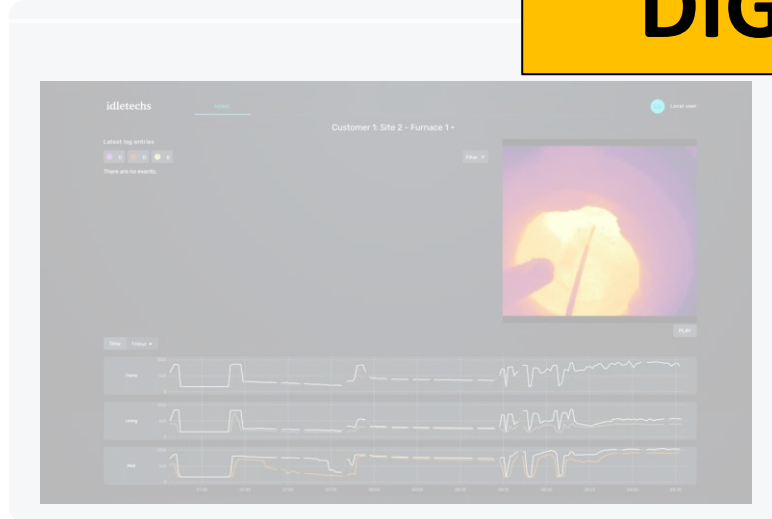
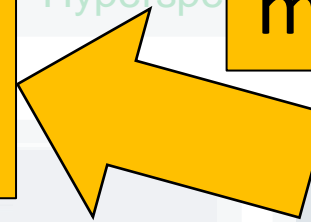
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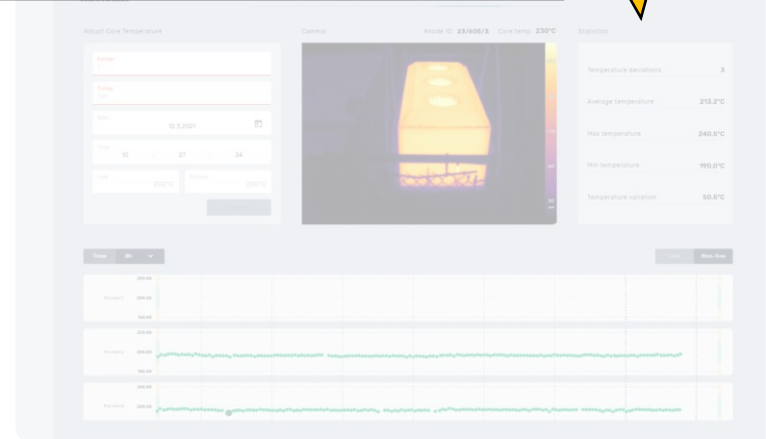
Hyperspe

**Multivariate
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Simpler and safer use
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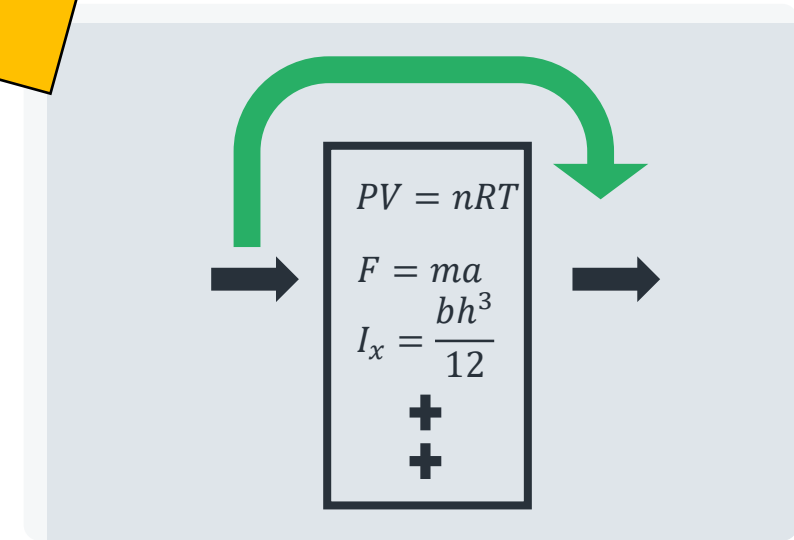
Metamodelling in DIGITAL TWINS



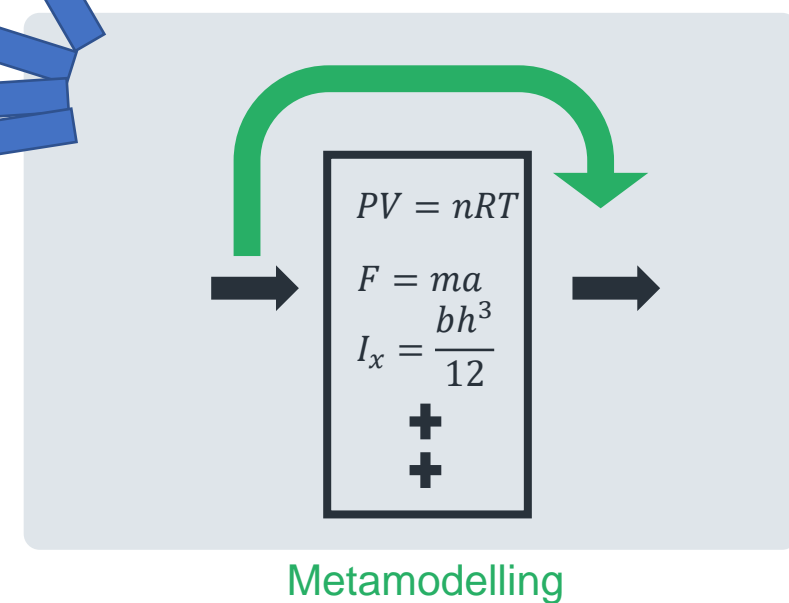
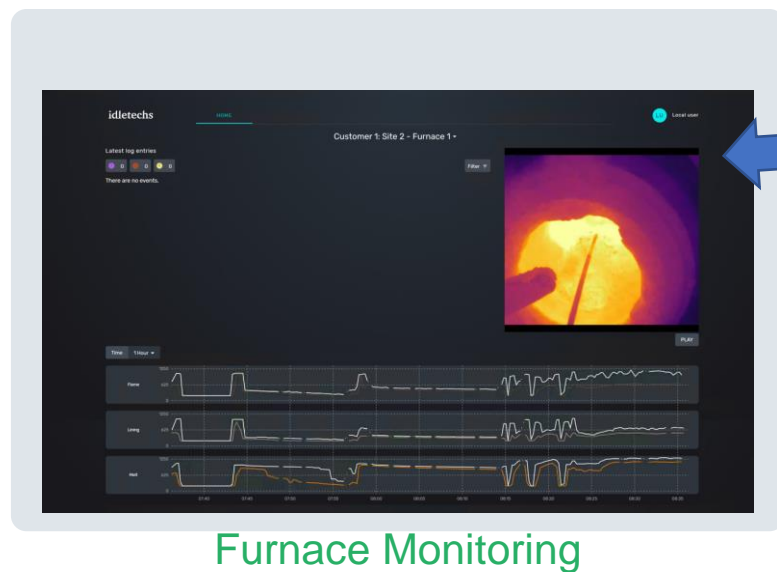
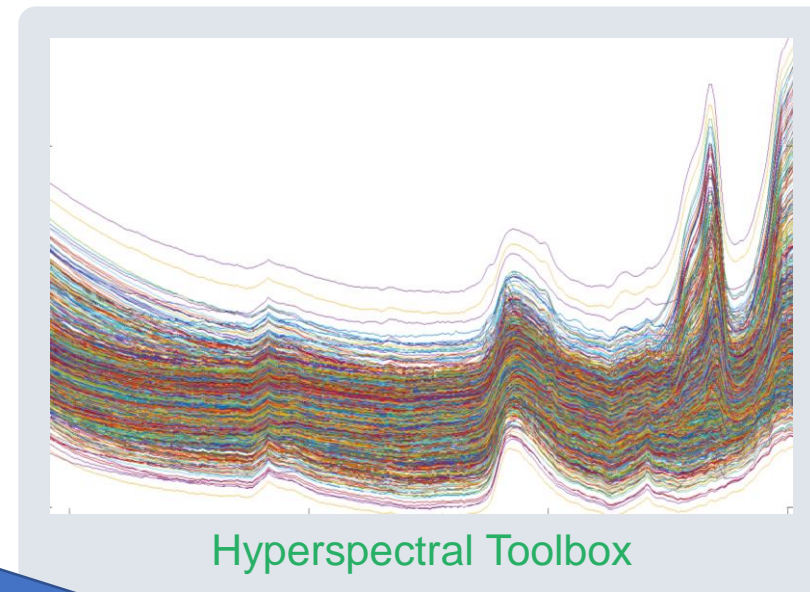
Furnace Monitoring



Anode Quality Monitoring



Metamodelling



Example of a mechanistic mathematical model : A Finite Element Model of human face muscles.

Multivariate metamodelling:

- Study the model's input/output behavior by designed simulations
- Make a simpler, faster but sufficiently rich **statistical model** of the input/output behavior of the mechanistic mathematical model
- **Later, use this fast statistical model to predict new model outputs from new model inputs**

The original FEM model:

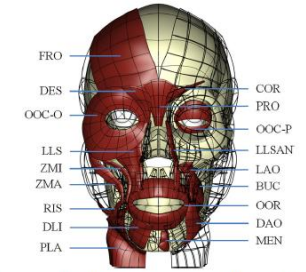


Figure 1. Finite element geometries of the facial muscles. See Table I for the list of abbreviated terms.

2 hrs CPU time
per facial expression

VERY SLOW TO COMPUTE !
Many simulations failed !

Planning the simulation study

Multivariate metamodelling:

- Study the model's input/output behavior by designed simulations
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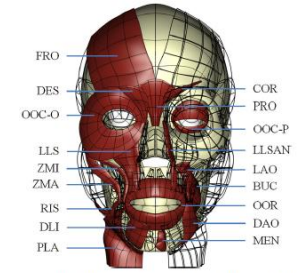
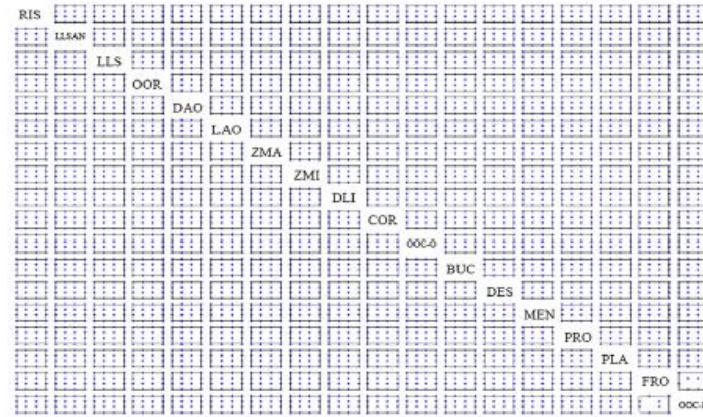


Fig. 1. Finite element geometries of the facial muscles. See Table 1 for the list of abbreviated terms.

Experimental design:

18 model parameters - to probe the relevant repertoire of the model
4 levels of each - to catch nonlinear effects on the output
Factorial design - to catch interaction effects on the output
⇒ $4^{12} \approx 10^{10}$ desired parameter combinations

Instead: Only 128 informative parameter combinations

Planning the simulation study

Multivariate metamodeling:

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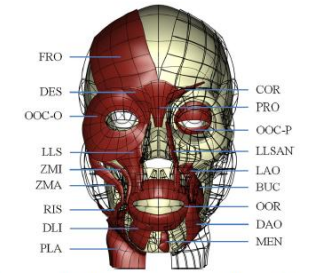
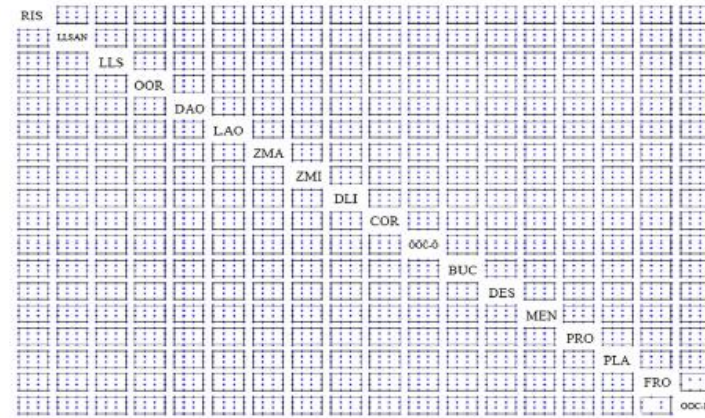


Figure 1. Finite element geometries of the facial muscles. See Table 1 for the list of abbreviated terms.

6 of the 128 simulations:

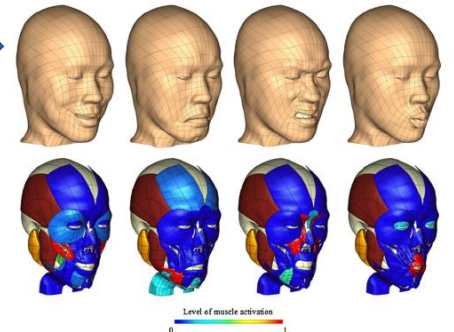


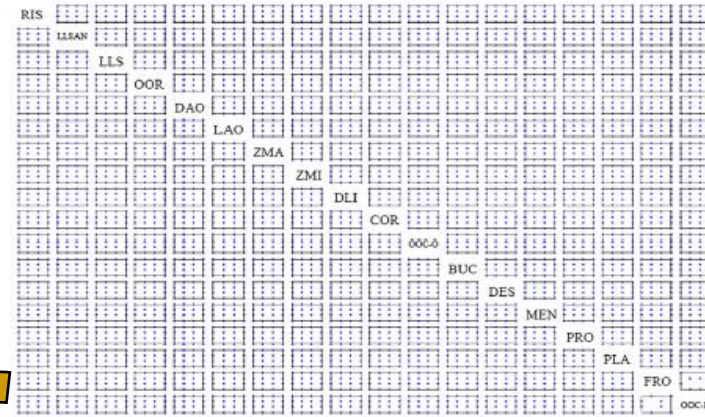
Figure 2. Biomechanical simulations of the expressions of (from left to right) joy, sadness, snarl and the kissing gesture, by activating the corresponding facial muscles.

Making the multivariate metamodel

Multivariate metamodeling:

- Study the model's input/output behavior by designed simulations
- Make a simpler, faster but sufficient **statistical model** of the input/output behavior of the mechanistic mathematical model
- Later, use this fast statistical model to predict new model outputs for new model inputs

Experimental design: from 4^{18} to 128 parameter combinations:



Multivariate metamodeling:

Partial Least Squares Regression (PLSR) \Rightarrow «model of the model»

CPU time in FEM:
2 hrs each

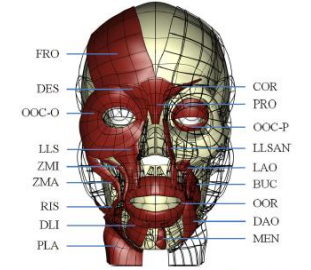


Figure 1. Finite element geometries of the facial muscles. See Table 1 for the list of abbreviated terms.

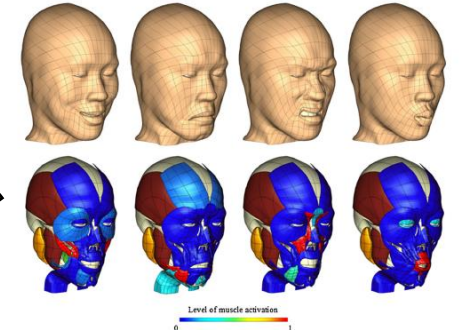
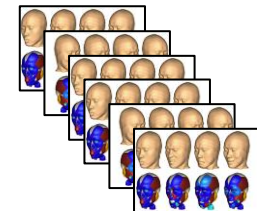


Figure 2. Biomechanical simulations of the expressions of (from left to right) joy, sadness, snarl and the kissing gesture, by activating the corresponding facial muscles.

CPU time in FEM
via meta-model:
< 10 ms each

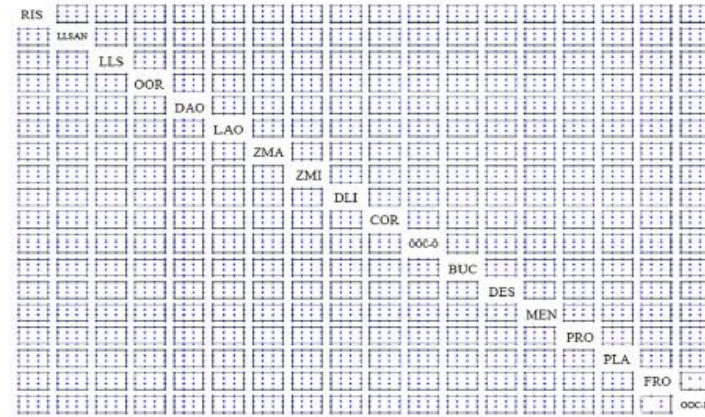


Using the multivariate metamodel

Multivariate metamodeling:

- Study the model's input/output behavior by designed simulations
- Make a simpler, faster but sufficient **statistical model** of the input/output behavior of the mechanistic mathematical model
- **Later, use this fast statistical model to predict new model outputs for many new model inputs**

Experimental design: from 4^{18} to 128 parameter combinations:



Multivariate metamodeling:

Partial Least Squares Regression (PLSR) \Rightarrow
«model of the model»

CPU time in FEM:
2 hrs each

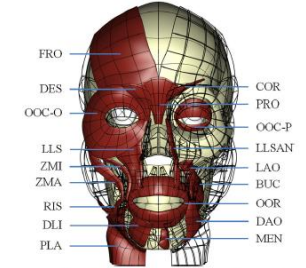


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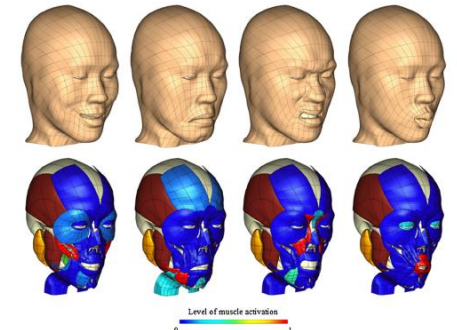
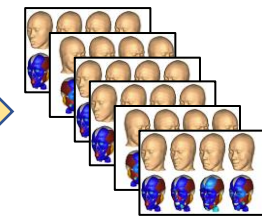


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CPU time in FEM
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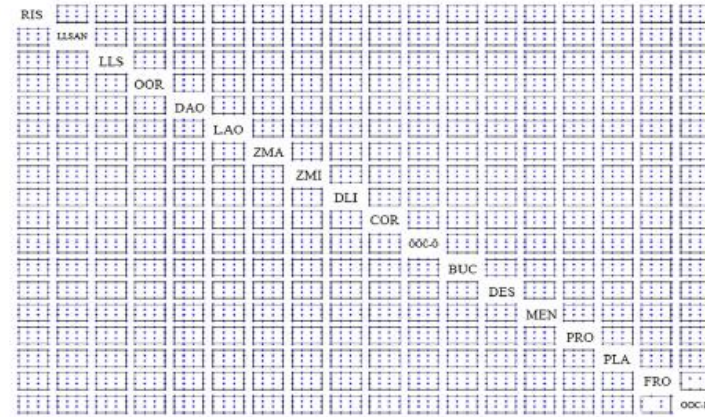
How are multivariate metamodels developed?

Example : A slow Finite Element Model. Multivariate metamodelling

Multivariate metamodelling:

- Study the model's input/output behavior by designed simulations
- Make a simpler, faster but sufficient **statistical model** of the input/output behavior of the mechanistic mathematical model
- **Later, use this fast statistical model to predict new model outputs for many new model inputs**

Experimental design: from 4^{18} to 128 parameter combinations:



Multivariate
metamodelling:

Partial Least Squares
Regression (PLSR) \Rightarrow
«model of the model»

Conclusion: Metamodelling speeded up the FEM computations more than 1 million times

CPU time in FEM:
2 hrs each

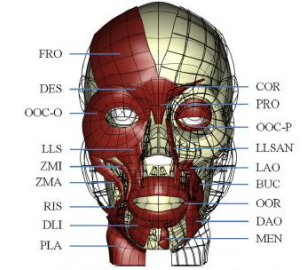


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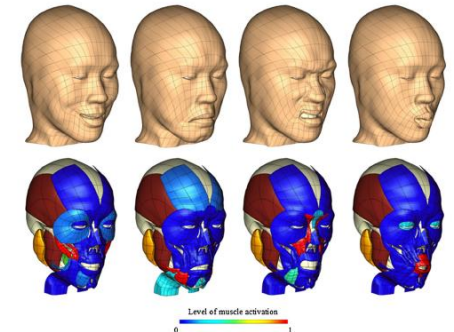
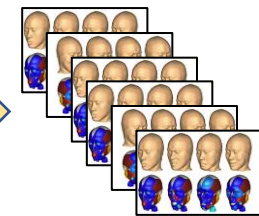
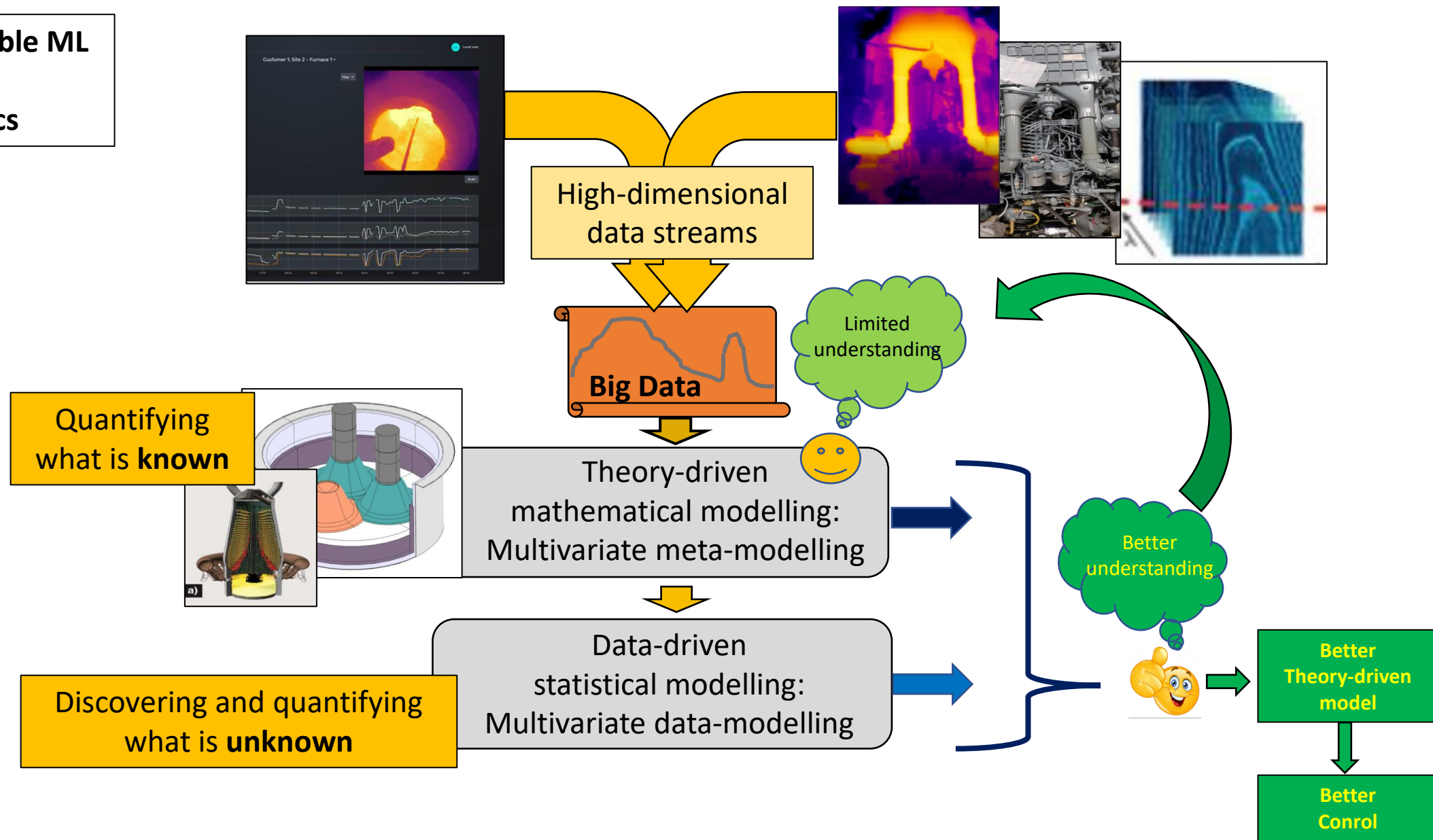


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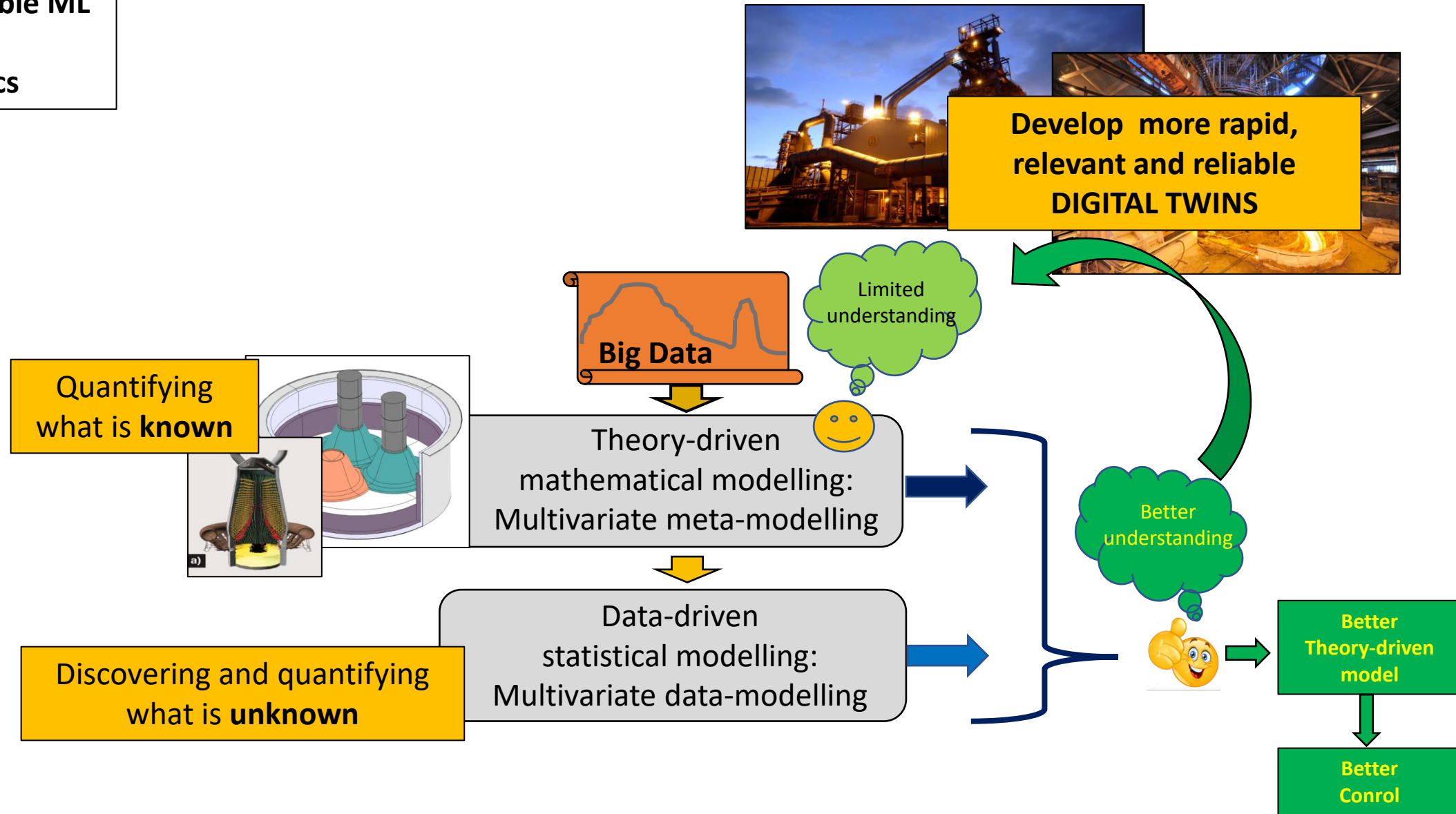


CPU time in FEM
via meta-model:
< 10 ms each

Human-interpretable ML
with an eye
for the physics



Human-interpretable ML
with an eye
for the physics









Faster Digital Twins by multivariate metamodeling

Take-home messages:

- Two good process cultures: Measurements, Theory. But cultural math gap
- Multivariate data-modelling: Find actual variation patterns from measurements
- Multivariate meta-modelling: Find possible variation patterns from simulations
- Combine: Multivariate hybrid process modelling

Bonus: Modeling of time and intensity: IDLE

Images:	Reference R	I_1	I_2	I_3
				
Displacement D:		$\times 1.2$	0	- 1.6
Local intensity change ΔL , so that $L=R+ \Delta L$:		$\times 0$	0.5	- 0.4
Error E:		