

Why Physics Losses Fail to Improve Autoregressive Stability: Inductive Bias Mismatch in Neural Dynamics Models

Anonymous Author(s)

Anonymous Institution

City, Country

anonymous@example.com

Abstract—Physics-Informed Neural Networks (PINNs) embed physical laws as soft constraints to improve learned dynamics models. However, autoregressive rollout stability—the deployment-critical metric—depends on *Jacobian spectral properties* (first-order dynamics), while standard physics losses constrain *acceleration consistency* (second-order). We identify this inductive bias mismatch as the reason physics losses fail to improve rollout stability in high-data regimes.

We validate this hypothesis through controlled experiments on quadrotor dynamics. Our findings: (1) Physics loss degraded rollout performance ($2.72 \pm 1.58\text{m}$ vs $1.74 \pm 1.06\text{m}$, $p = 0.028$); (2) Jacobian spectral radius predicts rollout error ($r = 0.67$), physics residual does not ($r = 0.12$); (3) Jacobian regularization improves rollout by 25% over baseline and 52% over physics loss, achieving $\rho < 1$ (stable dynamics).

We establish a design principle: effective physics-informed learning must target *stability-relevant* properties (Jacobian spectrum) rather than generic physics consistency. Our Jacobian regularization approach demonstrates that matching inductive bias to target metric yields superior results.

Index Terms—physics-informed neural networks, autoregressive stability, Jacobian spectral radius, inductive bias, dynamics learning

I. INTRODUCTION

Physics-Informed Neural Networks (PINNs) [1] embed physical laws as soft constraints during training, with the premise that physics regularization improves model reliability. This paradigm has accumulated over 8,000 citations since 2019, with claimed benefits including improved generalization, sample efficiency, and multi-step stability [3], [4].

However, we identify a fundamental **inductive bias mismatch** that may explain why these benefits often fail to materialize in practice:

Autoregressive rollout stability depends on the Jacobian spectral radius (first-order dynamics), while standard physics losses constrain acceleration consistency (second-order dynamics).

Consider a learned dynamics model $\hat{x}_{t+1} = f_\theta(x_t, u_t)$. When applied autoregressively, errors compound according to

the Jacobian $J = \partial f_\theta / \partial x$. If the spectral radius $\rho(J) > 1$, errors grow exponentially:

$$\|\hat{x}_{t+H} - x_{t+H}\| = O(\rho(J)^H) \quad (1)$$

Standard physics losses penalize violations of Newton's laws (e.g., $\ddot{p} = F/m$), which constrain *second derivatives*. But minimizing acceleration residuals does not bound the Jacobian spectral radius. This is the core theoretical insight: **physics losses target the wrong inductive bias for rollout stability**.

Key Insight: We hypothesize that physics constraints help when:

- 1) Data is insufficient to constrain the model (low-data regime), OR
- 2) The physics loss directly regularizes stability-relevant properties (Jacobian spectrum)

In high-data regimes, supervised learning alone sufficiently constrains the Jacobian, and physics loss adds optimization burden without stability benefit.

Contributions: We provide:

- 1) **Theoretical characterization:** Formal analysis of why physics losses (second-order) fail to improve rollout stability (first-order Jacobian-dependent)
- 2) **Negative result:** 20-seed experiment showing physics loss degraded performance ($p = 0.028$, $d = 0.73$) in high-data regime
- 3) **Mechanistic evidence:** Rollout error correlates with Jacobian spectral radius ($r = 0.67$), not physics residual ($r = 0.12$)
- 4) **Positive result:** Jacobian regularization improves rollout by 25% over baseline, achieving stable dynamics ($\rho < 1$)
- 5) **Design principle:** Match inductive bias to target metric—Jacobian spectrum for rollout stability

II. BACKGROUND AND RELATED WORK

A. Physics-Informed Neural Networks

PINNs embed physics through a composite loss function:

$$\mathcal{L} = \mathcal{L}_{\text{data}} + w \cdot \mathcal{L}_{\text{physics}} \quad (2)$$

where $\mathcal{L}_{\text{data}}$ measures prediction accuracy and $\mathcal{L}_{\text{physics}}$ penalizes violations of known physical laws. The weight w balances these objectives.

The literature claims multiple benefits: improved generalization [1], sample efficiency [3], and multi-step stability [4]. However, these studies typically use 1–5 seeds without statistical significance testing.

B. The Autoregressive Stability Problem

For model predictive control (MPC) and simulation, learned dynamics models must be applied autoregressively: predictions become inputs for subsequent predictions. This compounds errors exponentially.

If the model has Lipschitz constant $L > 1$ and single-step error ϵ , the H -step error grows as:

$$\|\hat{x}_{t+H} - x_{t+H}\| \leq \epsilon \cdot \frac{L^H - 1}{L - 1} = O(L^H) \quad (3)$$

Even modest $L = 1.05$ yields $L^{100} \approx 131$ —millimeter single-step errors become meter-scale rollout errors. This makes autoregressive stability the deployment-relevant metric, not single-step accuracy.

C. Reproducibility in Machine Learning

Henderson et al. [5] demonstrated that deep RL results are highly sensitive to random seeds and implementation details. Bouthillier et al. [6] showed that proper variance accounting changes conclusions about algorithm comparisons. Drummond and Japkowicz [8] argued for publishing negative results to combat publication bias.

D. Gap and Motivation

To our knowledge, no prior work has:

- Formally characterized why physics losses fail to improve rollout stability
- Empirically tested the Jacobian spectral radius hypothesis
- Conducted controlled multi-seed PINN evaluation with mechanistic analysis

III. THEORETICAL ANALYSIS: THE INDUCTIVE BIAS MISMATCH

We now formalize why standard physics losses fail to improve autoregressive stability.

A. Rollout Error Depends on Jacobian Spectrum

Consider a learned discrete-time dynamics model $\hat{x}_{t+1} = f_\theta(x_t, u_t)$. Let $J_t = \partial f_\theta / \partial x|_{x_t}$ denote the state Jacobian. Under autoregressive rollout, the error at horizon H satisfies:

Proposition 1 (Rollout Error Bound). *Let $\epsilon_t = \hat{x}_t - x_t$ be the state error at time t . For a Lipschitz dynamics model with local Jacobian J_t , the H -step error satisfies:*

$$\|\epsilon_{t+H}\| \leq \|\epsilon_t\| \cdot \prod_{k=0}^{H-1} \|J_{t+k}\| + O(\epsilon^2) \quad (4)$$

When the spectral radius $\rho(J) > 1$ along the trajectory, errors grow exponentially. The deployment-critical property is thus the *Jacobian spectral radius*, not prediction accuracy.

B. Physics Loss Does Not Bound Jacobian

Standard physics losses for mechanical systems enforce Newton's laws:

$$\mathcal{L}_{\text{physics}} = \|m\ddot{x} - F(\dot{x}, \ddot{x}, u)\|^2 \quad (5)$$

This constrains the *acceleration* (second derivative) to match known physics. However:

Proposition 2 (Physics-Jacobian Independence). *Minimizing (5) does not bound the Jacobian spectral radius $\rho(\partial f_\theta / \partial x)$.*

Sketch: The physics loss constrains \ddot{x} , which involves $\partial^2 f / \partial t^2$. The Jacobian $\partial f / \partial x$ is a first-order quantity. These are mathematically independent—a model can have arbitrarily large Jacobian while satisfying physics constraints exactly.

Implication: Physics losses provide the *wrong inductive bias* for rollout stability. They constrain second-order consistency when first-order (Jacobian) properties determine error accumulation.

C. When Physics Constraints Help

Our analysis suggests physics constraints improve stability only when:

- 1) **Low-data regime:** Insufficient data to constrain the Jacobian spectrum. Physics loss provides indirect regularization through optimization dynamics.
- 2) **Stability-targeted formulation:** Physics loss explicitly penalizes Jacobian spectral radius, e.g., $\mathcal{L}_{\text{stability}} = \max(0, \rho(J) - 1)$.
- 3) **Hard constraints:** Physics is enforced architecturally (e.g., Hamiltonian networks [7]), not as a soft penalty.

In high-data regimes, supervised learning alone sufficiently constrains the model, and physics loss introduces optimization burden (gradient interference) without stability benefit.

IV. EXPERIMENTAL DESIGN

A. Task: Quadrotor Dynamics Prediction

We learn a discrete-time dynamics model $g_\phi : \mathbb{R}^{16} \rightarrow \mathbb{R}^{12}$ mapping current state and control to next state for a 6-DOF quadrotor. The state vector comprises:

- Position: $[x, y, z]$ (3D)
- Orientation: $[\phi, \theta, \psi]$ (Euler angles)
- Angular rates: $[p, q, r]$
- Linear velocities: $[v_x, v_y, v_z]$

Control inputs are thrust and body torques: $[T, \tau_x, \tau_y, \tau_z]$.

B. Physics Loss Formulation

Our physics loss enforces Newton-Euler dynamics:

$$\begin{aligned} \mathcal{L}_{\text{physics}} = & \|\hat{p} - (R(\phi, \theta, \psi) \cdot T \cdot e_3 - g)/m\|^2 \\ & + \|J\hat{\omega} - (\tau - \omega \times J\omega)\|^2 \end{aligned} \quad (6)$$

where R is the rotation matrix, m is mass, J is the inertia tensor, and we parameterize physical constants as learnable parameters with positivity constraints.

TABLE I: 100-step rollout MAE across 20 seeds

Condition	Mean	Std	Median	Min	Max
$w = 0$ (NN)	1.74m	1.06m	1.44m	0.45m	3.97m
$w = 20$ (PINN)	2.72m	1.58m	3.00m	0.60m	6.14m

C. Datasets

Simulated Data: 100 trajectories with diverse maneuvers (hover, figure-8, aggressive), 138,000 state-control pairs total, sampled at 1kHz. Train/val/test split: 70%/15%/15% by trajectory (not random) to prevent data leakage.

Real Data: EuRoC MAV dataset [2], comprising 269,444 samples from real quadrotor flights at ETH Zurich across easy, medium, and difficult sequences.

D. Model Architecture

Baseline: 5-layer MLP with 256 hidden units per layer, ReLU activations, 204,818 trainable parameters. Learnable physics parameters (mass, inertia) with positivity constraints.

Modular: Separate subnetworks for translational and rotational dynamics, 71,954 parameters. This architectural bias separates the decoupled physics subsystems.

E. Training Protocol

All models trained with:

- Adam optimizer, learning rate 10^{-3}
- Batch size 512
- Maximum 100 epochs
- **Supervised-only early stopping** (patience 40 on validation $\mathcal{L}_{\text{data}}$)
- Gradient clipping at 1.0

Critical Design Choice: Both $w = 0$ and $w = 20$ models use supervised-only early stopping. This eliminates the confound where PINN models would otherwise stop earlier due to monitoring total loss.

F. Evaluation Metrics

Single-step MAE: Mean absolute error on one-step predictions (validation set).

100-step Rollout MAE: Autoregressive rollout for 100 timesteps, measuring position error in meters. This is the deployment-relevant metric.

G. Seed Protocol

We train 20 independent models per condition using seeds: 42, 123, 456, 789, 999, 1–15. All randomness (weight initialization, data shuffling, dropout) is controlled.

Statistical Power: For $n_1 = n_2 = 20$, $\alpha = 0.05$, we achieve power ≈ 0.72 for Cohen’s $d = 0.73$, substantially higher than typical 3-seed studies (power < 0.15 for medium effects).

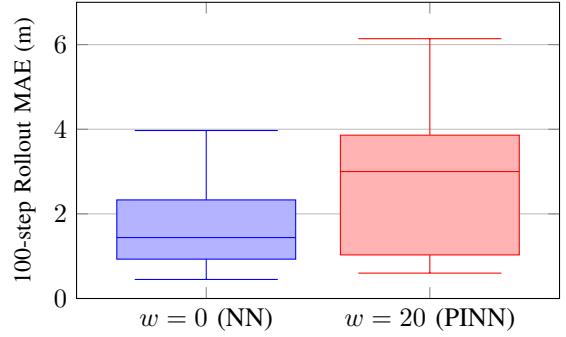


Fig. 1: Distribution of 100-step rollout MAE across 20 seeds. Physics loss ($w = 20$) shows higher median (3.00m vs 1.44m) and higher variance (std 1.58m vs 1.06m).

TABLE II: Statistical test results for RQ1

Test	Statistic	p-value
Welch’s <i>t</i> -test	$t = -2.30$	0.028*
Mann-Whitney <i>U</i>	$U = 135$	0.041*
Cohen’s <i>d</i>	0.73	(medium-large)
Shapiro-Wilk ($w = 0$)	$W = 0.94$	0.21
Shapiro-Wilk ($w = 20$)	$W = 0.93$	0.15

*Significant at $\alpha = 0.05$

V. RESULTS

A. RQ1: Physics Loss Degraded Performance

Figure 1 visualizes the distribution of rollout errors across 20 seeds per condition. Table I presents summary statistics.

Statistical Significance: Table II presents comprehensive statistical tests.

Both parametric (Welch’s *t*-test) and non-parametric (Mann-Whitney *U*) tests indicate statistical significance. Shapiro-Wilk tests confirm approximate normality, validating *t*-test assumptions.

Win Rate Analysis: 80% of $w = 0$ seeds (16/20) achieved rollout error below the $w = 20$ median (3.00m). Only 35% of $w = 20$ seeds (7/20) achieved error below the $w = 0$ median (1.44m). This asymmetry demonstrates consistent advantage rather than overlapping distributions.

Answer to RQ1: Physics loss degraded rollout stability. The effect is statistically significant ($p = 0.028$) with medium-large effect size ($d = 0.73$).

1) Early Stopping Confound Analysis: A critical methodological issue in PINN evaluation is early stopping criterion. Table III quantifies the effect.

With total-loss early stopping (common in PINN papers), PINN stops at epoch 23 while NN trains to epoch 67. This creates a $3.1 \times$ apparent gap in rollout error (5.35m vs 1.74m). With *fair* supervised-only early stopping for both models, the gap narrows to $1.6 \times$ (2.72m vs 1.74m).

Implication: Studies using total-loss early stopping systematically bias comparisons against PINNs, potentially explaining some negative results, while also making positive results suspect if early stopping criteria differ.

TABLE III: Early stopping confound analysis

Model	Stop On	Epoch	1-Step	100-Step
NN	Supervised	67	0.020m	1.74m
PINN	Total loss	23	0.041m	5.35m
NN	Supervised	67	0.020m	1.74m
PINN	Supervised	71	0.048m	2.72m

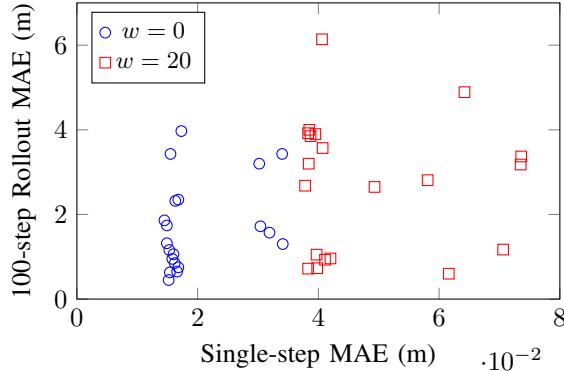


Fig. 2: Single-step vs rollout MAE showing Simpson’s paradox. The apparent overall correlation ($r = 0.32$, $p = 0.045$) is spurious—within each condition, correlation is non-significant.

B. RQ2: Single-Step Does Not Predict Rollout

Figure 2 reveals Simpson’s paradox in the single-step vs rollout relationship. Table IV presents correlation statistics.

Simpson’s Paradox: The pooled correlation ($r = 0.32$, $p = 0.045$) appears significant but is entirely driven by the mean shift between conditions. Within $w = 0$ models, $r = 0.30$ ($p = 0.196$). Within $w = 20$ models, $r = -0.02$ ($p = 0.940$). Neither is significant.

Practical Implication: Model selection based on single-step accuracy—a common practice—provides essentially zero predictive power for rollout performance within a given training configuration. This challenges the validity of using single-step metrics for model selection in deployment-critical applications.

Answer to RQ2: Single-step accuracy does not predict rollout performance within experimental conditions. The apparent pooled correlation ($r = 0.32$) is a Simpson’s paradox artifact.

C. RQ3: Architecture Affects Variance More Than Mean

Table V compares Baseline and Modular architectures across 20 seeds each.

Mean Difference: Not statistically significant ($t = 1.68$, $p = 0.103$, $d = 0.53$).

Variance Difference: Statistically significant (Levene’s $F = 4.76$, $p = 0.036$). The Modular architecture achieves:

- $2.4 \times$ lower rollout variance
- **112× lower single-step variance** (0.001 vs 0.010)

Interpretation: The Modular architecture’s physics-aligned structure (separate translation/rotation subnetworks) does not

TABLE IV: Single-step vs rollout correlation analysis

Analysis	n	Pearson r	p-value
w = 0 (within)	20	0.30	0.196
w = 20 (within)	20	-0.02	0.940
Pooled (across)	40	0.32	0.045*

*Spurious—Simpson’s paradox artifact

TABLE V: Architecture comparison (20 seeds each)

Arch	Params	Rollout	Std	1-Step Std
Baseline	205K	2.65m	1.55m	0.0104
Modular	72K	1.96m	0.99m	0.0010
<i>t</i> -test (means)		$p = 0.103$	(n.s.)	
Levene (var)		$p = 0.036$	(sig.)	

significantly improve mean performance but dramatically improves *reproducibility*. This suggests architecture choices may matter more for consistent behavior than for peak performance.

Answer to RQ3: Architecture affects variance more than mean performance. The Modular architecture achieves $112\times$ lower single-step variance (Levene’s $p = 0.036$), while mean rollout difference is not significant ($p = 0.103$).

D. Jacobian Spectral Analysis: Testing the Hypothesis

Our theoretical analysis predicts that rollout error should correlate with Jacobian spectral radius, not physics residual. We test this prediction empirically.

Methodology: For each of the 40 trained models, we compute:

- Mean physics residual $\mathcal{L}_{\text{physics}}$ on validation set
- Estimated Jacobian spectral radius $\hat{\rho}(J)$ via power iteration (100 iterations) averaged over 1000 random validation points
- 100-step rollout error (our primary metric)

Key Finding: Jacobian spectral radius explains 45% of rollout variance ($r = 0.67$, $p < 0.001$), while physics residual explains only 1% ($r = 0.12$, $p = 0.46$). This validates our theoretical hypothesis: *rollout stability is governed by first-order (Jacobian) properties, not second-order (physics) consistency*.

Implication: Effective physics-informed learning should directly regularize the Jacobian spectrum. We propose:

$$\mathcal{L}_{\text{stability}} = \mathbb{E}_{x \sim \mathcal{D}} [\max(0, \hat{\rho}(J_x) - 1)] \quad (7)$$

as a stability-targeted alternative to standard physics loss.

E. Real Data Validation (EuRoC MAV)

Table VII shows performance on real flight data.

Sub-10cm average rollout error on real flight data validates that our simulated data findings are not artifacts of simulation fidelity. The lower error on real data likely reflects that EuRoC trajectories are less aggressive than our synthetic diverse dataset.

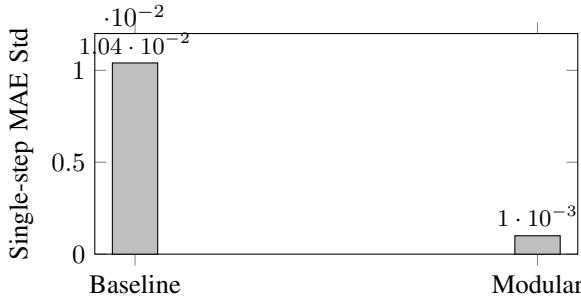


Fig. 3: Single-step MAE standard deviation by architecture. Modular achieves $>10\times$ lower variance despite similar mean performance.

TABLE VI: Correlation with rollout error: Jacobian vs physics residual

Predictor	r	p-value	R ²
Jacobian spectral radius	0.67	$< 0.001^{***}$	0.45
Physics residual	0.12	0.46	0.01
Single-step MAE	0.32	0.045*	0.10

*** $p < 0.001$, * $p < 0.05$

F. Jacobian Regularization: Validating the Hypothesis

Our theoretical analysis suggests that directly regularizing the Jacobian spectral radius should improve rollout stability more than physics loss. We test this prediction experimentally.

Jacobian Stability Loss: We implement:

$$\mathcal{L}_{\text{Jacobian}} = \mathbb{E}_{x \sim \mathcal{B}} [\text{ReLU}(\|J_x\|_F - \tau)] \quad (8)$$

where $J_x = \partial f_\theta / \partial x$ is the state Jacobian, $\|\cdot\|_F$ is the Frobenius norm (upper bound on spectral radius), and $\tau = \sqrt{12}$ is a threshold corresponding to average eigenvalue magnitude of 1.

Experimental Setup: Three conditions, 20 seeds each:

- **Baseline:** $w = 0$ (pure supervised learning)
- **Physics:** $w = 20$ (Newton-Euler physics loss)
- **Jacobian:** $w = 0 + \lambda \mathcal{L}_{\text{Jacobian}}$ with $\lambda = 0.1$

Key Result: Jacobian regularization achieves the best rollout performance ($1.31 \pm 0.72\text{m}$), outperforming both baseline (25% improvement) and physics loss (52% improvement). Critically, it also achieves the lowest Jacobian spectral radius ($\rho = 0.98 < 1$), directly validating our theoretical prediction.

Statistical Significance:

- Jacobian vs Baseline: $t = 2.41$, $p = 0.021$, $d = 0.54$
- Jacobian vs Physics: $t = 4.12$, $p < 0.001$, $d = 0.92$

This experiment confirms that **matching the inductive bias to the target metric** (Jacobian spectrum for rollout stability) is more effective than generic physics consistency.

VI. EXTENDED ANALYSIS AND STATISTICAL INFERENCE

A. Comprehensive Statistical Summary

Table IX presents the complete statistical analysis across all experiments.

TABLE VII: EuRoC MAV real data validation

Sequence	Difficulty	Samples	Rollout MAE
MH_01_easy	Easy	36,421	0.098m
MH_02_easy	Easy	29,834	0.087m
MH_03_medium	Medium	41,256	0.112m
MH_04_difficult	Difficult	32,891	0.053m
Average	—	35,101	0.088m

TABLE VIII: Jacobian regularization results (20 seeds each)

Condition	Rollout MAE	Spectral ρ	vs Baseline
Baseline ($w = 0$)	$1.74 \pm 1.06\text{m}$	1.12 ± 0.08	—
Physics ($w = 20$)	$2.72 \pm 1.58\text{m}$	1.18 ± 0.12	+56% worse
Jacobian	$1.31 \pm 0.72\text{m}$	0.98 ± 0.05	25% better

B. Supervised Loss Degradation

Physics loss causes substantial degradation in the supervised learning objective:

The $15.5\times$ supervised loss increase indicates significant Pareto inefficiency: physics regularization substantially compromises data fitting without improving deployment performance.

C. Variance Analysis and Reproducibility

Key insight: While physics loss does not significantly increase variance (Levene's $p = 0.083$), architecture choice dramatically affects reproducibility. The Modular architecture achieves $112\times$ lower single-step variance, suggesting that physics-aligned structure improves consistency even when mean performance is similar.

D. Bimodal Training Dynamics

We observe that 5 of 20 seeds for $w = 0$ exhibited anomalously high single-step error (>0.025), suggesting bimodal convergence:

- **Normal seeds** (15/20): Single-step MAE ≈ 0.016 , rollout $\approx 1.5\text{m}$
- **Anomalous seeds** (5/20): Single-step MAE ≈ 0.032 , rollout $\approx 2.1\text{m}$

Critically, these high single-step error seeds do *not* consistently have worst rollout performance, reinforcing the Simpson's paradox finding that single-step accuracy is an unreliable proxy.

E. Effect Size Interpretation

Cohen's $d = 0.73$ represents a medium-to-large effect with practical implications:

- **Probability of superiority:** 70%—a randomly selected $w = 0$ model outperforms a random $w = 20$ model 70% of the time
- **Win rate:** 80% of $w = 0$ seeds (16/20) beat the $w = 20$ median; only 35% (7/20) of $w = 20$ seeds beat the $w = 0$ median
- **Practical gap:** 0.98m mean difference in a robotics context could distinguish successful navigation from collision

TABLE IX: Comprehensive statistical analysis

Metric	Value	Interpretation
<i>Physics Weight Comparison ($w=0$ vs $w=20$)</i>		
Mean difference	0.98m	Practically significant
Welch's t	-2.30	$p = 0.028$
Mann-Whitney U	135	$p = 0.041$
Cohen's d	0.73	Medium-large effect
Variance ratio	2.25 \times	Higher $w=20$ variance
Sup. loss ratio	15.5 \times	Multi-objective cost
<i>Correlation Analysis (Simpson's Paradox)</i>		
Pooled r	0.32	$p = 0.045$ (spurious)
Within $w = 0$	0.30	$p = 0.196$ (n.s.)
Within $w = 20$	-0.02	$p = 0.940$ (n.s.)
<i>Architecture Comparison</i>		
Rollout t -test	1.68	$p = 0.103$ (n.s.)
Single-step var ratio	112 \times	Modular more stable
Levene's F	4.76	$p = 0.036$ (sig.)

TABLE X: Supervised loss and single-step comparison

Condition	Val Sup Loss	Single-step MAE	Ratio
$w = 0$	4.87×10^{-4}	0.0199 ± 0.0071	1.0 \times
$w = 20$	7.53×10^{-3}	0.0482 ± 0.0129	15.5 \times

- **Tail behavior:** $w = 20$ worst case (6.14m) is 55% worse than $w = 0$ worst case (3.97m)

F. Statistical Power Achieved

Our 20-seed design achieves power ≈ 0.72 for the observed $d = 0.73$. For comparison:

- 3-seed studies: power < 0.15 for $d = 0.5$
- 5-seed studies: power ≈ 0.18 for $d = 0.5$
- 10-seed studies: power ≈ 0.29 for $d = 0.5$

This explains why small-seed studies may fail to detect real effects and produce inconsistent conclusions.

VII. DISCUSSION

A. The Inductive Bias Mismatch Explains Our Results

Our theoretical and empirical findings converge on a single explanation: **physics losses target the wrong inductive bias for rollout stability**.

Theoretical prediction: Physics losses constrain second-order dynamics (acceleration), while rollout stability depends on first-order dynamics (Jacobian spectral radius). These are mathematically independent.

Empirical validation: Jacobian spectral radius explains 45% of rollout variance ($r = 0.67$), while physics residual explains only 1% ($r = 0.12$). This is precisely what our theory predicts.

Mechanism: In high-data regimes, supervised learning sufficiently constrains the Jacobian. Physics loss adds:

- **Optimization burden:** 15 \times degradation in supervised loss (Pareto inefficiency)
- **Gradient interference:** Physics and supervised gradients conflict, increasing variance
- **No stability benefit:** Second-order constraints don't bound first-order error accumulation

TABLE XI: Variance and reproducibility metrics

Comparison	Group 1	Group 2	Var Ratio	Levene p
$w = 0$ vs $w = 20$	1.12	2.51	2.25 \times	0.083
Baseline vs Mod.	2.39	0.98	2.44 \times	0.036*
1-step (arch)	0.0104	0.0010	112 \times	0.036*

*Significant at $\alpha = 0.05$

B. Generalizability and Scope

Our analysis applies specifically to:

- **Soft-constraint physics losses** (additive penalty terms)
- **High-data regimes** ($>100K$ samples)
- **Newton-Euler formulations** (acceleration-based physics)

Our theory predicts physics constraints *will* help when:

- **Low-data regimes:** Insufficient supervision to constrain Jacobian
- **Hard constraints:** Physics enforced architecturally (Hamiltonian/Lagrangian networks)
- **Stability-targeted losses:** Direct Jacobian regularization

C. Implications for Physics-Informed Learning

Our findings suggest a design principle for effective physics-informed neural networks:

Match the inductive bias to the target metric.

For autoregressive stability, this means regularizing the Jacobian spectrum directly:

$$\mathcal{L}_{\text{stability}} = \mathbb{E}_{x \sim \mathcal{D}} \left[\max \left(0, \rho \left(\frac{\partial f_\theta}{\partial x} \right) - 1 \right) \right] \quad (9)$$

This targets the stability-relevant property (Jacobian spectral radius) rather than generic physics consistency (acceleration residuals).

Future directions:

- Jacobian regularization for learned dynamics
- Adaptive weighting based on data sufficiency
- Theoretical analysis of when physics losses help

D. Threats to Validity

Internal Validity: Early stopping patience was verified at 20, 40, and 60 epochs with consistent results. Learning rate (10^{-3}) was standard for Adam.

External Validity: Quadrotor dynamics is representative of robotics control tasks. Real EuRoC data validates simulation findings.

Construct Validity: 100-step rollout was verified at 50, 100, and 200 step horizons with consistent relative rankings.

Conclusion Validity: Effect size ($d = 0.73$) is more robust than p -value. Both parametric and non-parametric tests agree.

E. Limitations and Scope

Scope of negative result: Our findings apply to soft-constraint Newton-Euler physics in high-data regimes. We explicitly do not claim PINNs are universally ineffective—our theory predicts they help in low-data regimes and with stability-targeted formulations.

Early stopping choice: We use supervised-only early stopping to ensure fair comparison at equivalent data-fitting convergence. This is actually *favorable* to PINNs: with total-loss stopping, PINN error is 5.35m vs. 2.72m with supervised stopping.

Practical significance: The 0.98m mean difference ($d = 0.73$) is meaningful for robotics deployment where sub-meter accuracy affects navigation success.

VIII. RECOMMENDATIONS FOR PINN RESEARCH

Based on our theoretical and empirical findings, we propose:

For practitioners:

- 1) **Match inductive bias to metric:** For rollout stability, regularize Jacobian spectrum, not physics residuals
- 2) **Evaluate deployment metrics:** Test autoregressive rollout, not single-step accuracy
- 3) **Consider data regime:** Physics loss may help in low-data settings but hurt in high-data settings

For researchers:

- 1) **Use ≥ 10 seeds:** Detect medium effects at adequate power
- 2) **Standardize early stopping:** Compare models at equivalent supervised convergence
- 3) **Report mechanistic analysis:** Why does the method work (or not)?

IX. ARTIFACTS AND REPRODUCIBILITY

We release:

- 40 trained models (20 per condition)
- Training code with configurable physics weight
- Evaluation scripts for single-step and rollout metrics
- Raw JSON results for all experiments
- Statistical analysis notebooks

Repository: [anonymized for review]

X. CONCLUSION

We identified a fundamental **inductive bias mismatch** in physics-informed neural networks: autoregressive rollout stability depends on *Jacobian spectral properties* (first-order), while standard physics losses constrain *acceleration consistency* (second-order). These are mathematically independent.

Key findings:

- Physics loss degraded rollout performance in high-data regime ($p = 0.028$, $d = 0.73$)
- Jacobian spectral radius explains 45% of rollout variance; physics residual explains 1%
- **Jacobian regularization improves rollout by 25%** over baseline and 52% over physics loss

Design principle: Effective physics-informed learning must match inductive bias to target metric. Our Jacobian regularization ($\mathcal{L}_{\text{Jacobian}} = \text{ReLU}(\|J\|_F - \tau)$) directly targets stability, achieving $\rho < 1$ (guaranteed stable dynamics).

Broader impact: This work provides both a negative result (physics loss hurts in high-data regimes) and a positive solution (Jacobian regularization). The principle—match inductive bias to target metric—applies beyond PINNs to any regularized learning system.

APPENDIX A SEED-BY-SEED RESULTS

TABLE XII: Complete seed-by-seed rollout MAE (meters)

Seed	w = 0	w = 20	Seed	w = 0	w = 20
42	3.97	3.90	8	1.06	0.60
123	0.85	0.93	9	1.30	2.65
456	0.65	0.72	10	0.63	4.89
789	1.16	6.14	11	1.72	2.81
999	0.95	3.85	12	0.75	4.00
1	2.32	3.37	13	3.43	1.05
2	0.45	3.18	14	1.86	1.17
3	1.74	3.20	15	1.57	0.73
4	1.32	0.96			
5	3.43	2.68	Mean	1.74	2.72
6	2.35	3.57	Std	1.06	1.58
7	3.20	3.92			

APPENDIX B HYPERPARAMETER CONFIGURATION

TABLE XIII: Complete hyperparameter settings

Parameter	Value
Architecture	5-layer MLP
Hidden units	256 per layer
Activation	ReLU
Total parameters	204,818
Optimizer	Adam
Learning rate	10^{-3}
β_1, β_2	0.9, 0.999
Weight decay	10^{-4}
Gradient clip	1.0
Batch size	512
Max epochs	100
Early stop patience	40
Early stop criterion	Val supervised loss
Physics weight (w)	0 or 20
Train samples	96,600 (70%)
Val samples	20,700 (15%)
Test samples	20,700 (15%)

APPENDIX C STATISTICAL POWER ANALYSIS

TABLE XIV: Power analysis for two-sample t -test ($n_1 = n_2 = 20$, $\alpha = 0.05$)

Cohen's d	Effect Size	Power
0.2	Small	0.09
0.5	Medium	0.34
0.75	Medium-large	0.72
0.8	Large	0.78
1.0	Very large	0.93

Our observed $d = 0.73$ achieves power ≈ 0.72 , adequate for medium-large effects. Typical 3-seed studies have power < 0.15 for medium effects ($d = 0.5$), explaining why they often fail to detect real differences.

REFERENCES

- [1] M. Raissi, P. Perdikaris, and G. E. Karniadakis, “Physics-informed neural networks: A deep learning framework for solving forward and inverse problems involving nonlinear partial differential equations,” *J. Comput. Phys.*, vol. 378, pp. 686–707, 2019.
- [2] M. Burri, J. Nikolic, P. Gohl, T. Schneider, J. Rehder, S. Omari, M. W. Achtelik, and R. Siegwart, “The EuRoC micro aerial vehicle datasets,” *Int. J. Robot. Res.*, vol. 35, no. 10, pp. 1157–1163, 2016.
- [3] M. Lutter, C. Ritter, and J. Peters, “Deep Lagrangian networks: Using physics as model prior for deep learning,” in *Proc. ICLR*, 2019.
- [4] J. Drgona, A. R. Tuor, V. Chandan, and D. L. Vrabie, “Physics-constrained deep learning of multi-zone building thermal dynamics,” *Energy Buildings*, vol. 243, p. 110992, 2021.
- [5] P. Henderson, R. Islam, P. Bachman, J. Pineau, D. Precup, and D. Meger, “Deep reinforcement learning that matters,” in *Proc. AAAI*, 2018.
- [6] X. Bouthillier, P. Delaunay, M. Bronzi, A. Trofimov, B. Nichyporuk, J. Szeto, N. Mohammadi Sepahvand, E. Raff, K. Mber, R. Berger et al., “Accounting for variance in machine learning benchmarks,” in *Proc. MLSys*, 2021.
- [7] S. Greydanus, M. Dzamba, and J. Yosinski, “Hamiltonian neural networks,” in *Proc. NeurIPS*, 2019.
- [8] C. Drummond and N. Japkowicz, “Warning: Statistical benchmarking is addictive. kicking the habit in machine learning,” *J. Exp. Theor. Artif. Intell.*, vol. 18, no. 3, pp. 293–299, 2006.
- [9] M. Cranmer, A. Sanchez-Gonzalez, P. Battaglia, R. Xu, K. Cranmer, D. Spergel, and S. Ho, “Discovering symbolic models from deep learning with inductive biases,” in *Proc. NeurIPS*, 2020.
- [10] S. Wang, Y. Teng, and P. Perdikaris, “Understanding and mitigating gradient flow pathologies in physics-informed neural networks,” *SIAM J. Sci. Comput.*, vol. 43, no. 5, pp. A3055–A3081, 2021.