# Physics-Informed Neural Networks for Solving the 1D Wave Equation

## Abstract

This report presents the implementation and analysis of a Physics-Informed Neural Network (PINN) approach to solve the one-dimensional wave equation with Dirichlet boundary conditions. Using the NeuralPDE.jl package in Julia, we developed a neural network model that incorporates physical laws directly into the training process. The report compares the PINN solution with the analytical solution, discusses the methodology, analyzes the results, and addresses challenges encountered during implementation. Our results demonstrate that PINNs can effectively approximate solutions to partial differential equations with high accuracy, achieving a final loss of 10ˆ-4 from an initial loss of 10ˆ15.

## 1. Introduction

### 1.1 Background

Partial differential equations (PDEs) are fundamental in modeling physical phenomena across various scientific and engineering disciplines. Traditional numerical methods for solving PDEs include finite difference, finite element, and spectral methods. However, these approaches often require significant domain expertise and can be computationally intensive for complex problems.

Physics-Informed Neural Networks (PINNs) have emerged as a promising alternative that combines the expressivity of neural networks with the constraints imposed by physical laws. PINNs embed the governing equations and boundary conditions directly into the loss function, allowing the neural network to learn solutions that satisfy both the data and the underlying physics.

### 1.2 Problem Statement

This study focuses on solving the one-dimensional wave equation:

$$\frac{\partial^2 u(x,t)}{\partial t^2} = c^2 \frac{\partial^2 u(x,t)}{\partial x^2}$$

subject to the following Dirichlet boundary conditions:

$$u(0,t) = u(1,t) = 0 \text{ for all } t > 0$$

$$u(x,0) = x(1-x) \text{ for all } 0 < x < 1$$

$$\frac{\partial u(x,0)}{\partial t} = 0 \text{ for all } 0 < x < 1$$

The wave equation describes the propagation of waves, such as sound waves, light waves, or water waves. In this one-dimensional case, it models the displacement of a string fixed at both ends with an initial displacement and zero initial velocity.

## 2. Methodology

### 2.1 Physics-Informed Neural Networks

PINNs extend traditional neural networks by incorporating physical laws into the training process. The key idea is to define a loss function that penalizes both the deviation from known data points and the violation of the governing equations.

For our wave equation problem, the PINN is trained to minimize:

1. The residual of the PDE: $\frac{\partial^2 u}{\partial t^2} - c^2 \frac{\partial^2 u}{\partial x^2}$
2. The error in satisfying boundary conditions: $u(0,t)$, $u(1,t)$
3. The error in satisfying initial conditions: $u(x,0) - x(1-x)$, $\frac{\partial u(x,0)}{\partial t}$

The neural network approximates the solution $u(x,t)$ directly, and automatic differentiation is used to compute the derivatives required for the PDE residual.

### 2.2 Implementation Details

**2.2.1 Neural Network Architecture** We implemented a multilayer perceptron (MLP) with the following architecture: - Input layer: 2 neurons (for x and t coordinates) - Hidden layers: 4 hidden layers with 100 neurons each - Activation function: Sigmoid - Output layer: 1 neuron (for the predicted u value)

The network weights were initialized using Xavier (Glorot) initialization to improve convergence. Initially, dropout layers were included to prevent overfitting, but they were later removed as they introduced noise once the loss was sufficiently reduced.

**2.2.2 Training Strategy** We employed a grid-based training approach with a discretization of dx = 0.1 as specified in the assignment. The training process consisted of two phases:

1. First phase: Adam optimizer with a learning rate of 0.01 for 50,000 iterations
2. Second phase: Adam optimizer with a reduced learning rate of 0.001 for another 50,000 iterations

This two-phase approach allowed for faster convergence in the beginning and finer tuning in the later stages.

**2.2.3 Analytical Solution** For validation purposes, we implemented the analytical solution to the wave equation using eigenfunction expansion:

$$u(x,t) = \sum_{n=1,3,5,\ldots}^{\infty} \frac{8}{(n\pi)^3} \cos(n\pi t) \sin(n\pi x)$$

This series converges to the exact solution of our problem, and we truncated it at n=20 for practical computation.

## 3. Results and Analysis

### 3.1 Convergence Analysis

The training process showed significant improvement in the loss function, starting from an initial loss of approximately 10ˆ15 and converging to a final loss of 10ˆ-4. This dramatic reduction indicates that the PINN successfully learned to satisfy both the governing equation and the boundary conditions.

The convergence was not uniform throughout training. We observed: - Rapid initial decrease in loss during the first few thousand iterations - Periods of plateauing where the loss remained relatively constant - Further improvement after reducing the learning rate in the second training phase

### 3.2 Solution Comparison

The comparison between the PINN solution and the analytical solution shows excellent agreement across the spatial and temporal domains. The animation generated (wave2d.gif) visualizes this comparison over time from t=0 to t=1.

At t=0, the PINN accurately captures the initial condition u(x,0) = x(1-x), which represents a parabolic displacement of the string. As time progresses, the wave propagation behavior is well-approximated by the neural network.

Minor discrepancies between the predicted and true solutions can be observed, particularly near the boundaries and at times when the wave exhibits sharp gradients. These differences are likely due to: - Finite capacity of the neural network - Discretization effects from the grid-based training - Truncation of the analytical solution series

### 3.3 Error Analysis

The error between the PINN solution and the analytical solution remains small throughout the domain, with maximum discrepancies typically less than 5% of the peak amplitude. The error is not uniformly distributed but tends to be larger in regions where the solution has higher derivatives.

The accuracy of the PINN solution demonstrates that physics-informed neural networks can effectively solve wave equations with appropriate boundary conditions, providing a viable alternative to traditional numerical methods.

## 4. Challenges and Solutions

Several challenges were encountered during the implementation and training of the PINN:

### 4.1 Numerical Stability

**Challenge**: Initially, the training process was unstable with extremely high loss values (10ˆ15), making convergence difficult.

**Solution**: We addressed this by: - Using Xavier (Glorot) initialization for network weights - Implementing a two-phase training approach with decreasing learning rates - Carefully scaling the input and output variables

### 4.2 Optimization Difficulties

**Challenge**: The optimization landscape for PINNs can be complex with many local minima, making it challenging to find the global optimum.

**Solution**: We employed: - Adam optimizer, which adapts learning rates for each parameter - A sufficiently deep network (4 hidden layers) to provide adequate expressivity - Initial training with dropout to explore the parameter space more broadly

### 4.3 Balancing Physical Constraints

**Challenge**: Ensuring that the network satisfies all boundary conditions simultaneously while also minimizing the PDE residual was difficult.

**Solution**: The NeuralPDE.jl package automatically balances these constraints, but we found that: - Using a larger number of training iterations (50,000 + 50,000) was crucial - The second training phase with a lower learning rate helped fine-tune the solution to better satisfy all constraints

### 4.4 Computational Resources

**Challenge**: Training the PINN was computationally intensive, especially with a fine grid discretization.

**Solution**: We utilized: - GPU acceleration through LuxCUDA - Efficient implementation of the analytical solution for comparison - Strategic monitoring of the loss to determine when to stop training

## 5. Conclusion

This study demonstrates the effectiveness of Physics-Informed Neural Networks in solving the one-dimensional wave equation. The PINN approach successfully approximated the solution with high accuracy, capturing the wave dynamics across the spatial and temporal domains.

Key findings include: - PINNs can achieve excellent accuracy (final loss of 10^-4) for wave equation problems - The two-phase training strategy significantly improves convergence - The neural network architecture with 4 hidden layers of 100 neurons each provides sufficient expressivity for this problem

The success of this implementation suggests that PINNs have significant potential for solving more complex PDEs in higher dimensions, particularly in cases where traditional numerical methods may be challenging to apply.

## 6. Future Work

Several directions for future work could extend this study: - Investigating the performance of PINNs on wave equations with non-homogeneous boundary conditions - Exploring adaptive training strategies to focus computational resources on regions with higher error - Extending the approach to higher-dimensional wave equations - Comparing different neural network architectures and their impact on solution accuracy - Developing hybrid approaches that combine PINNs with traditional numerical methods

## References


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