

ClimODE: Climate Forecasting With Physics-informed Neural ODEs

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Problem Definition and Contribution

Goal: Enhancing climate forecasting by integrating physics-informed neural ordinary differential equations (ODEs) with uncertainty quantification.

Motivations:

- Existing models neglect the underlying physics, lack of uncertainty quantification and are computationally intensive.
- Enhance efficiency and effectiveness in global and regional weather prediction tasks.

Problem Formulation

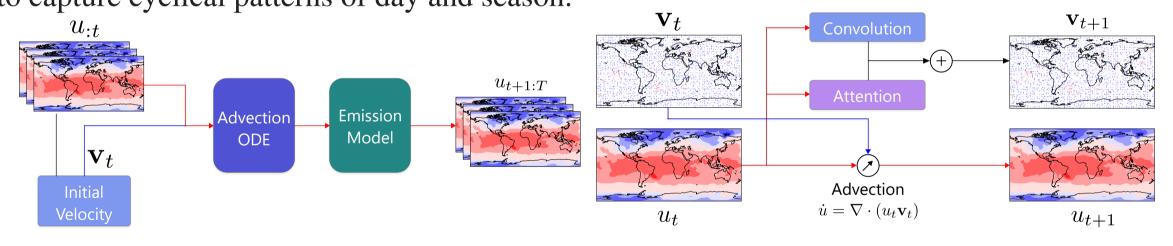
Statistical Mechanics: Weather can be described as a spatial movement of quantities over time, governed by the partial differential continuity equation:

$$\underbrace{\frac{du}{dt}}_{\text{time evolution } \dot{u}} + \underbrace{\mathbf{v} \cdot \nabla u + \underbrace{u \nabla \cdot \mathbf{v}}_{\text{advection}} = \underbrace{s}_{\text{sources}}$$

where u(x, t) is a quantity evolving over space x and time t driven by a flow's velocity $\mathbf{v}(\mathbf{x}, t)$. **Main Idea:** We solve the continuity equation over entire Earth as a system of neural ODEs.

Method

Network Architecture: Spatiotemporal embedding ψ encodes time and location information to capture cyclical patterns of day and season.



(a) ClimODE

(b) Advection ODE

Initial Velocity Inference:

$$\hat{\mathbf{v}}_k(t) = \underset{\hat{\mathbf{v}}_k(t)}{\operatorname{arg\,min}} \left\{ \left\| \tilde{u}_k(t) + \mathbf{v}_k(t) \cdot \tilde{\nabla} u_k(t) + u_k(t) \tilde{\nabla} \cdot \mathbf{v}_k(x,t) \right\|_2^2 + \alpha \left\| \mathbf{v}_k(t) \right\| \right\}$$

Advection ODE: Modeling the dynamic evolution of quantities at specific locations by transforming second-order PDEs into first-order ODEs:

$$\begin{bmatrix} \mathbf{u}(t) \\ \mathbf{v}(t) \end{bmatrix} = \begin{bmatrix} \{u_k(t_0)\}_k \\ \{\mathbf{v_k}(t_0)\}_k \end{bmatrix} + \int_{t_0}^t \begin{bmatrix} \{-\nabla \cdot (u_k(\tau)\mathbf{v}_k(\tau))\}_k \\ \{f_{\theta}(\mathbf{u}(\tau), \nabla \mathbf{u}(\tau), \tau(t), \psi)_k\}_k \end{bmatrix} d\tau$$

Flow Velocity: Modeling local and global effects using a hybrid network:

$$\dot{\mathbf{v}}_k(x,t) = f_{\text{conv}}\left(\mathbf{u}(t), \nabla \mathbf{u}(t), \mathbf{v}(t), \psi\right) + \gamma f_{\text{att}}\left(\mathbf{u}(t), \nabla \mathbf{u}(t), \mathbf{v}(t), \psi\right)$$

Emission Model: Accounting for uncertainty and value changes in climate estimates:

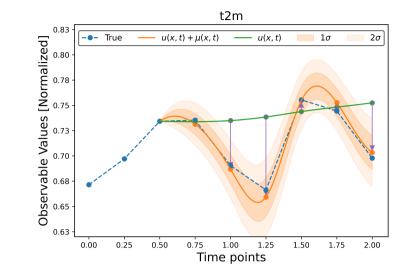
$$u_k^{\text{obs}}(\mathbf{x}, t) \sim \mathcal{N}\left(u_k(\mathbf{x}, t) + \mu_k(\mathbf{x}, t), \sigma_k^2(\mathbf{x}, t)\right), \quad \mu_k(\mathbf{x}, t), \sigma_k(\mathbf{x}, t) = g_k\left(\mathbf{u}(\mathbf{x}, t), \psi\right)$$

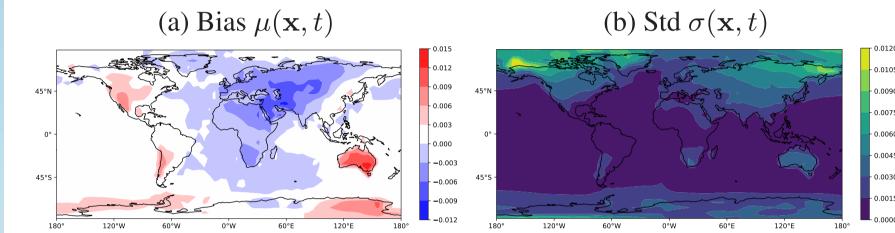
Loss Function: Gaussian negative log-likelihood:

$$\mathcal{L}_{\theta} = -\frac{1}{NKHW} \sum_{i=1}^{N} \left(\log \mathcal{N} \left(\mathbf{y}_{i} | \mathbf{u}(t_{i}) + \boldsymbol{\mu}(t_{i}), \operatorname{diag} \boldsymbol{\sigma}^{2}(t_{i}) \right) + \log \mathcal{N}_{+} \left(\boldsymbol{\sigma}(t_{i}) | \mathbf{0}, \lambda_{\sigma}^{2} I \right) \right)$$

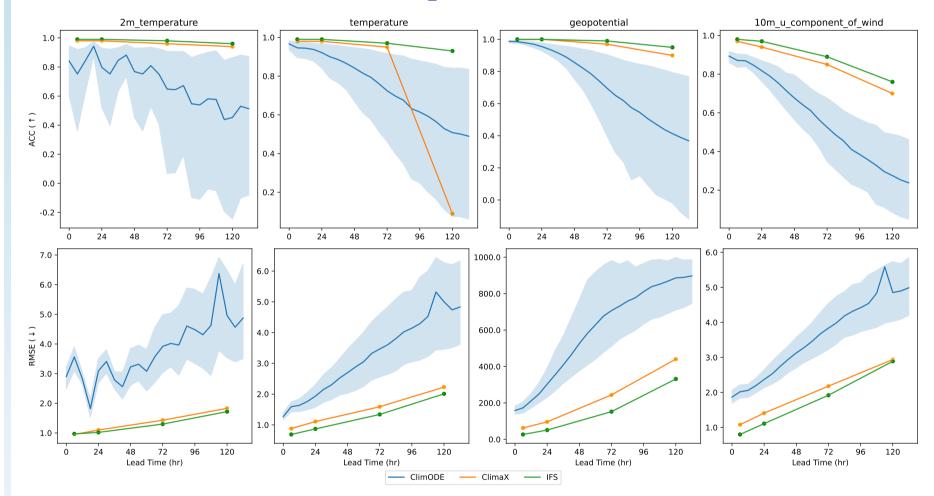
Experiments & Results

Effect of Emission Model:





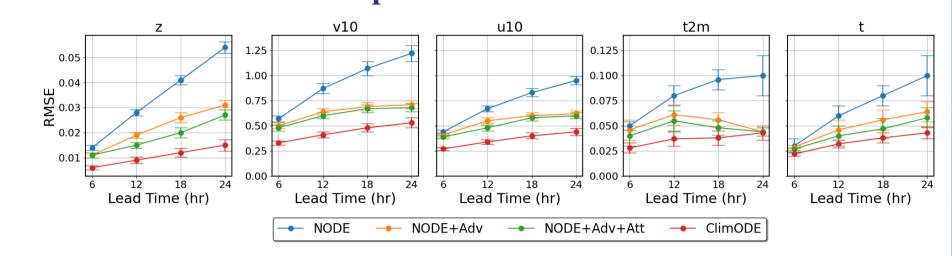
Quantitative Results and Comparison on ERA5:



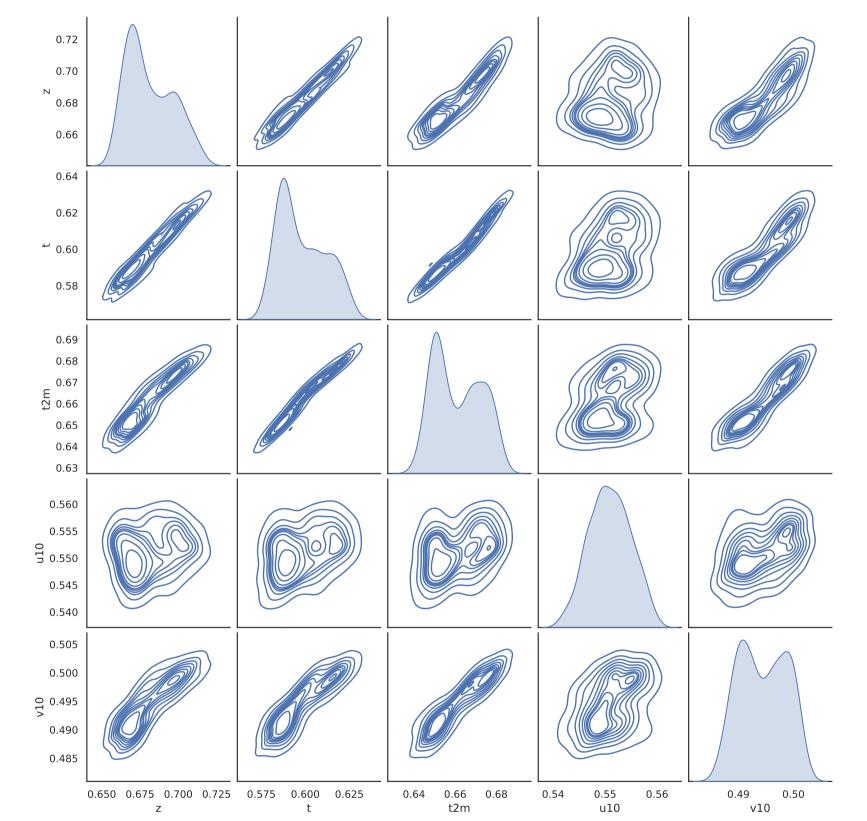
Effect of ODE Solver (per batch, on a single A100):

Solver	Euler		RK4		Implicit Adams	
Adjoints	W	w/o	W	w/o	W	w/o
Time (s)	0.27	0.18	0.34	0.31	0.69	0.45
VRAM (Gb)	10.2	15.7	11.8	17.8	13.7	30.1

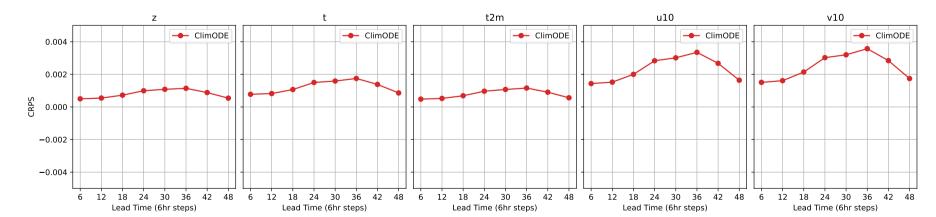
Effect of Individual Components:



Quantifying Climate Interdependencies:



Validity of Mass Conservation:



Critics

Paper:

- Lacks comparison to other models, such as FourCastNet, FuXi or Pangu-Weather (WeatherBench2)
- Is the comparison against ClimaX fair?
- Benchmark only up to 36 hours while state-of-the-art methods reported results for up to 10 days ahead
- Why choose ResNet over U-Net to model Gaussian prior for capturing both aleatoric and epistemic variance in the Emission Model?

Implementation (original code):

- Concerns about data leakage
- Absence of shuffling impact?
- Unclear handling of residual architecture and dropout
- Code quality critique: Concerning coding standards
- Using Euler scheme to solve the ODE is known to be unstable but is a good compromise in terms of accuracy and efficiency