

# Julia IDE VSCode + Jupyter

davidistreader@gmail.com

**Abstract.** The Julia Jupyter link is good for demos but lack the IDE so useful for program development hence the move to VSCode.

## 1 Setting up Julia in VSCode

Start VSCode then install Julia via VSCode. Julia in VSCode is easy to set up so that it only partially functions. The following recipe works - not sure why!

1. Open new empty folder.
2. Create an environment - From command pallet start Julia REPL
3. REPL `pwd()` , `cd("/Users/dstr/Documents/GitHub")` but `ls` is `readdir()`
4. in REPL(in VSCode): in the repl type `]` to enter the package manger
  - (a) `Pkg >activate .` activate current directory?
  - (b) `Pkg >add Plots, Statistics` add packages of interest
5. to run a program from within the julia REPL `julia> include("Editor.jl")`
6. In VSCode to find Julia source for methods from loaded packages: First click on Julia icon in left hand list, Then under the Documentation option type the name of the method in the search bar
7. **link the newly created environment to the editor** by clicking on *Julia 1.7* in the status bar at the very bottom of the VSCode screen and then selecting the environment from the drop down list.
8. the REPL will appear in the task list bottom right of VSCode
9. in the left edge of VSCode click on the Julia icon to see
10. To see plot or the results of BenchmarkTools you must select "Execute active File in REPL" in the drop down list at the top right of screen! And/Or add `readline()` to end of file. But beware **@benchmark ...** is run in parallel and may take a long time?
11. it is trivial to save as a Local Git repository?
12. the Julia REPL that VSCode spawns will appear both in VSCode and in a new terminal outside VSCode.
13. in the Julia> `pwd()` works as shell `pwd` similarly Julia> `run('ls -l')` To change from **julia>** to **shell>** type `;` and to get back `~C`
14. to run shell commands in the Julia REPL try `readlines('ls')` or `split(read('sh -c 'echo *'', String))` ! Similarly:  
`run('bash -c 'source $HOME/mybash_file ; blockMesh -help'')`

## 1.1 Some basic navigation tips

In terminal type `> jupyter notebook` and set the kernel to Julia. Julia uses `< tab >` completion within the notebook. Jupiter `< esc > l` to show line numbers

Julia package management `Pkg`: is a repl with in the Juila repl **julia>** Note using Julia within Jupyter is very slightly different from using the Julia REPL.

```
julia> sin( $\pi$ )
julia> @edit sin(1) #to go to the Julia implementation of sin OR in Jupyter
?sin
julia> import Pkg
julia> ] # enter the package REPL
pkg> activate myEnv
pkg> add Flux PyPlot Plots
pkg> status # to inspect the environment myEnv
pkg> ^C to return to julia>
```

**Package contents** *julia >using Flux* for a list of package contents type:

*julia >Flux.< tab >* for dropdown list of functions OR for output to screen  
*julia >Flux.< tab >< tab >* OR *julia >names(Flux)* for function you should use.

**Source code** from links displayed by:

1. *julia >methods fun* will show the list of all implementations
2. *julia >methods fun(2,3.5)* implementation with these parameters

**help** *julia >?* to enter the help system.

*help? >gradient* will then list details of the gradient function and exit the help system.

**methodswith Type** *julia > methodswith(DataFrame)* for list of methods that apply to objects of type *DataFrame*

**Search Git Hub** Julia Search! fantastic

**cheat sheets** 1) Julia-Cheat-Sheet and 2) Matlab-Python-Julia

**Your function documentation** that will show up in jupyter with `>?cont_game`:

```
"""
    cont_game(`\delta`, P)
- '\delta' small x inc
- 'P' prob
- 'P = \delta^n'
"""
function cont_game(\delta, P)
    return P
end
```

## 1.2 Julia Efficiency

Julia is JIT compiled, thereby defining functions with UNtyped parameters can provide extreme Modularity of package construction without loss of efficiency. It

also means that a function is compiled once for each time it is called with parameters of distinct type thus allowing code optimization over function boundaries. Thus the use of **Val** type parameters makes the value available to the compiler and allows additional efficiency via compile time code optimization.

1. define function with additional parameters over use of global variables
2. break functions into separate functions over conditions on type
3. use inplace updates over allocation of heap variable
4. avoid untyped collections use subtyping `{T;AbstractFloat}`
5. declare variables as **const** where applicable
6. to check efficiency us **@time**, **@allocated**, **@profile** or **using Traceur**

### 1.3 Julia Idioms

try macros `@code_warntype`, `@code_llvm`, `@time`

Vectors can be reshaped into a matrix - avoid computing in global scope, always use functions to do the commutation global variable declared **const** are efficient.

Defining your own type can be very efficient - look up *type instability*. Julia encourages not using explicit types to allow library modularity and the compiler uses **Base.convert** to perform type conversion.

Defining your own struct/type is common and produces something immutable. You can add your own *inner constructor* - say to prevent negative values being used. In julia you cannot redefine a type: `>workspace()` removes previously defined types.

Parametric types have poor type inference hence require explicit typing of parameters `foo{Int}(3)`, but you can code this in the inner constructor to be able to type `foo(3)`.

To define a method for `+` on your struct first `import Base.+` and then define the metod that will be added to the **Base**. See **Base.promote\_type** and **Base.promote\_rule**.

Pretty printing your struct can be done by overloading **Base.show** and converting its type can be used by overloading **Base.convert**.

### 1.4 Julia Metaprogramming

Used to construct a *Domain Specific Languages*, DSL and to build repetitive code. But, frequently higher order function are preferable.

Julias MetaProgramming is Lisp like and provides functions with code in, data of type **Expr** and code out (note assignment is an **Expr**. The Julia function **parse** converts Strings to **Expr** and **eval** executes a Julia **Expr**. The **Expr** are recursively defined trees and ou can use pattern matching to detect the sub-expressions you wish to change. The Julia parser will accept some latex symbols but you need to define what they mean!

Look up **dump** and **Meta.show\_sexpr** Overflow is not always checked for and can be a problem. But, checking can be added using **Base.checked\_mul** ....

With `ex = :(x-1)` defines `ex::Expr`, note `ex` contains a data structure, then `$ex` maps this data structure and returns the function `(x-1)`

To add assignments to an expression use `Base.push!(ex.args, x=a)`

Lookup Julia `macro`, `Macro.quote`, `macroexpand` and **Macro Hygiene** about variable in Global space.

## 2 Neural Nets

Neural nets can be very flexible as they are universal function approximators. But, in machine learning in general, flexibility has both pros and cons, it can result in more complex computation - slow training and over-fitting. Some advances in neural nets come about by restricting their flexibility so that they more closely model the domain of interest.

### 2.1 A Neuron

The  $i$ th neuron holds a hidden value  $h_i$  with  $j$  inputs and  $k$  outputs has three parameters that can be fixed or learnt during training:

1.  $W_{ij}$  the weight matrix
2.  $b_i$  a scalar bias
3.  $\rho_i$  an activation function

The hidden value in the nodes were initially just scalar values but over time much more complex structures were used.

Beware much of the literature assumes that the activation function is less important and frequently fixed both over time and over the whole net.

### 2.2 Neural layers

A neural net is built from a discrete collection of neural layers an input layer, an output layer and a collection of hidden layers, each layer is a discrete collection of neurons.

Initially the inputs and outputs were vectors of scalar values but over time more complex data structures were used. Simple Neural Nets can be viewed as parametrised algorithms that compute functions over some vector space such as  $f : \mathcal{R}^n \rightarrow \mathcal{R}^m$ , mapping pictures to categories.

Although the neural net can only output the value of the function at a discrete set of points where appropriate the value of the function between the points can, up to some margin of error, be computed by *interpolation* and beyond the range of known values by *extrapolation*. By these techniques the values of the neurons can be interpreted as parameters over some basis polynomials and Fourier series being common.

Supervised learning requires pairs of input and output vectors. In the forward pass data is input, from which the value of the hidden layer is computed from this the output layer is computed. A

#### 4. loss function

is applied between the computed output and the known output vector. The backward pass adjusts the networks parameters with the goal of improving the next forward computation of the output vector. Supervised learning of neural nets uses training data consisting of input, output pairs of vectors and test data consisting of only input data. Supervised learning is most effective when the training and test data include the same features and have the same distribution.

The meaning of the output values is defined by or is used to define the loss function of the network.

Where the amount of test data is too small *transfer learning*, training on abundant data that is similar but not the same as the test data, has been known to increase effectiveness. One way to explain the effectiveness of transfer learning is that the training and test data both share a common abstract model.

A shallow neural net SNN has an input layer, an output layer and a single hidden layers. Although each layer consists of a set of nodes for efficiency this may be implemented with an array but the order has, in general, no semantics.

Universal function approximation: for SNN with one of many simplifications a. with bounded weights, b. with fixed activation function. Initially this led to not considering Deep NN

### 2.3 Deep Neural network

consist of an input layer, an output layer and a stack of several hidden layers. With the addition of each layer there is an expansion of the number of parameters. Normally in machine learning this increase in the number of parameters would result in errors due to *over fitting* but this rarely happens in DNNs.

Other than for the input layer each  $j$ -neuron has a weight attached to each  $i$ -input  $W_{ij}$ , a scalar bias  $b_j$  value and an activation function  $\rho_j$ . In the forward pass the input values are multiplied by the weight, the results are summed along with a bias  $r_j = \sum_{i=1}^n x_i * W_{ij} + b_j$ . This is input to an activation function prior to the result  $\rho_j(r_j)$  being output.

For some neural algorithms the activation function is of little significance and can be decided after the rest of the neural architecture has been fixed. But for other algorithms the selection of the activation function is critical and must be designed along with the rest of the neural architecture. Using appropriate activation functions a NN can be used to compute multiplication and division as well as summation. This enables the NN to compute many finite element methods, FEM. Further the activation function can be parametrised per neuron or per layer and learnt just like the weights and biases. This has been used in XPINNs. Adaptive activation functions is equivalent to second order approximation but without computing the Hessian, which is expensive.

The basic Multi Layered Perceptron, MLP, consists of a sequence of layers with total connection weight matrix between any two adjacent layers.

Although given a large enough MLP and function can be modelled in practice MLPs were of little use until the physics of the problem at hand was embedded in

the NN. A MLP can be thought of as having an unstructured topology whereas many more effective NNs have a physics inspired topology.

Convolution NNs were used for image recognition. The Topology of the layers captured: neighbouring neurons-pixels are more relevant than distant pixels; a feature, face, is a face wherever it appears and at whatever scale. Recurrent Neural Nets, RNNs, sequentially process data such as text by using the understanding of the initial part of the sentence when interpreting later words. Long Short Term Memory NNs, LSTM, are an improvement on RNNs. Attention Neural Networks are more flexible than RNNs as they process each word in parallel and also allow words at the end of the sentence to influence the interpretation of words appearing earlier in the sentence.

Neural Net Architectures are often best described as the composition of collection of component blocks of neural nets. Hierarchical Neural Nets capture abstract and more concrete understanding.

Attention Neural Nets mimic the flexibility of cognitive attention. They have three components an encoder and a decoder with an attention unit between them. Transformer Neural Nets, like RNNs and LSTMs process sequential data but unlike RNNs and LSTMs they process the data in parallel using attention to select the relevance of the data.

**Solving Inverse Problems with Deep Learning** by Lexing Ying

**When and why physics-informed neural networks fail to train** by Paris Perdikaris looks at when and why failure occurs.

## 2.4 Complex Valued NN

Although the flexibility of NN can be greatly beneficial it can also be the cause of problems Using Complex values in place of real values can limit this flexibility, preventing infeasible solutions from being considered and reducing over fitting. See **A Survey of Complex-Valued Neural Networks**. CVNN are not the same as a two dimensional real NN but are good for modelling data as amplitude, phase pairs.

## 3 Linear Transformations

Physical systems often have many parameters, many independent variables and many independent variables. When these are real scalar values the system is defined by a function from  $n$ -dimensional space to  $m$ -dimensional space. Even when you have a function defining a system its behaviour can be very hard to understand.

Restricting ourself to very simple functions, transformations, both helps and is of practical usefulness. linear transformations:

1. preserve the origin  $f(0) = 0$
2. keep the axes parallel  $f(x + y) = f(x) + f(y)$
3. preserve relative distance.  $f(nx) = nf(x)$

Each element of the space is given by a vector over some basis. Any Linear Transformation is defined by a Matrix. Each column of the matrix defines what a unit of the basis is mapped to. The effect of the Linear Transformation  $lt$  is given by the multiplication of its Matrix representation  $M_{lt}$  with a vector in the input basis  $lt(\vec{v}) = M_{lt} \vec{v}$ .

The determinant of the Matrix defines the volume of the paralelapiped that the unit hypercube is mapped into. *Is this a special case of the **divergence** of a non-linear transformation?*

## 4 Differential Equations

Many physical systems can be more easily defined in terms of the rate of change in the system than in terms of the value of the system. We let simple systems have one independent variable, input, and one dependent variable, output the value of the system can be visualised by the graph of a function  $u(t)$  and the rate of change as the gradient or derivative of this function  $u'(t)$ . The *critical points* of a function are those where the gradient is zero, these prove very important as they capture many interesting features of the system including fixed point behaviour.

**Scalar systems** have multiple independent variables  $u(x, y)$  and a single scalar dependent variables the function can be visualised as an  $n$  dimensional surface. The gradient of a surface is a vector

$$\Delta u(x, y) = \left[ \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \right]$$

With multiple independent variables and multiple dependent variables the system maps spaces to spaces and can be represented as a vector of scalar functions:

$$u(x, y) = [u_1(x, y), u_2(x, y)]$$

The gradient of  $u$  is given by the Jacobian matrix.

The second order derivative of a scalar system  $u(x, y)$  is the Hessian or derivative of the gradient and thus the Hessian is the Jacobian of the derivative.

## 5 Scientific machine learning

In this setting the many of the models are functions of both time  $t$  and space  $x$  that in addition are parametrised  $p$ . Thus the function to be learnt  $u(t, x, p)$  may be very complex and may be partially understood.

### 5.1 Finite Element Methods

FEM solves problems over  $N$  dimensional continuous domain by applying a discrete mesh over the domain, solving for the points on the mesh and interpolating between the points. The accuracy of many methods can be improved by adjusting the mesh to concentrate on specific regions, *r-adaptivity* or by increasing the the number of points in specific regions *h-adaptivity*.

## 5.2 NN-FEM

Over many years efficient algorithms have been designed to find the solution to complex PDEs,.. Even when such algorithms exist neural nets can prove useful as much of the computation is moved to the training and allows near instance lookup of results for new inputs.

Encoding the mesh points as the bias on the input layer means that training will automatically adjust the mesh to the desired regions , automatic r-adaptivity. Mesh points are Neurons and are elements in an array hence mesh points can be added at locations where they are most needed simply by adding elements to the array. This is h-adaptivity. With FEM-NN rh-adaptivity is learnt not designed by hand.

## 5.3 Co-ordinate Discovery

Autoencoder are used for coordinate discovery (Principle component analysis, POD,..) in its simplest form a deep dense feed forward network with small dimensional middle layer. Train to minimize the difference between the input and output. Hence middle layer is a low dimension coordinate system.

## 5.4 Sparse Identification of Non-linear Dynamics, SINDy

Use a library of  $n$ th order terms, polynomials, trig functions, .. Train to find parameters to minimise  $In - \sum_i t_i * P_i$  where  $In$  is input. By adding to the loss function a penalty depending on the size of the non-zero parameters will encourage sparsity. Truncation of  $p_i < \epsilon$  helps. (first order OR second order?)

SINDy has been successfully used in conjunction with coordinate discovery. Some Affine transformation may be required to see the result is the same as the known input.

## 5.5 Physic Informed Neural Nets, PINNs

The integration of Physics and Neural networks has proven very effective. Physics can be encoded within Neural Networks in the:

**Topology of the network** such as CNN and Recurrent NN

**the Loss function** such as PINN. Using automatic differentiation we can evaluate the model represented by an ODE. Hence the Loss function includes not only  $L_D$  the difference between the NN computed value and the training data but also  $L_R$ , the difference between the NN computed value and the value computed by the ODE.

**the activation functions** encoding laws in fixed or learnt activation functions  
**by generating training data**  $L_R$  can be used in place of  $L_D$ , if you have the data that is good if not you can always fake it.



## 5.6 Hierarchical Neural Nets

HiDeNN adopts a flexible block structure that is intended to cover a range of existing architectures.

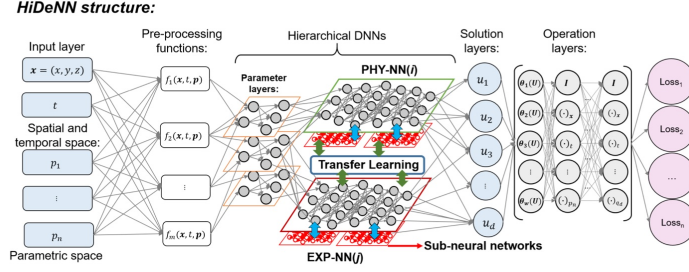


Figure 2: Detail construction of the proposed HiDeNN framework. The input layer takes in space, time, and parameter variables of a system. The input layer is connected to the pre-processing function, Hierarchical DNNs, and finally the solution layer. Governing equations can be obtained from solution layers through the operation layer and the loss function.

## 5.7 Operator Neural Nets

Normally the inputs and outputs are vectors of scalars. Replacing these vectors with functions we have an operators neural net, **ONN**. An operator could be differentiation, integration, an ODE, ...

On some defined functional coordinates, polynomials, Fourier series, approximate the function as a linear function and learn.

Spatial data as input apply a Fourier Transform prior to input to the NN then reverse Fourier transform to return to original coordinates. Has the advantage that multiplication of the transformed input is ...

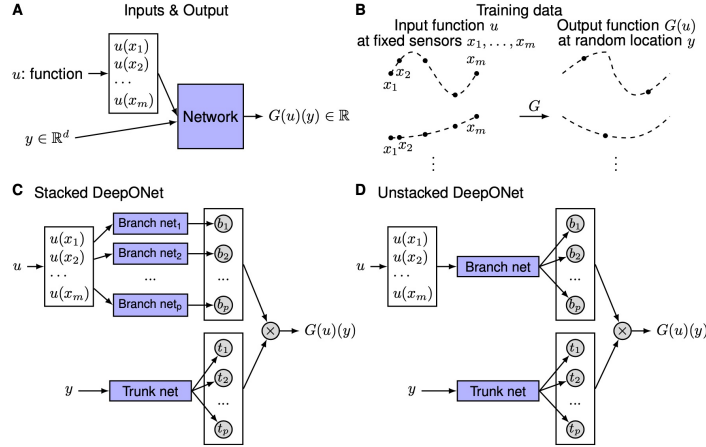


Figure 1: Illustrations of the problem setup and architectures of DeepONets. (A) The network to learn an operator  $G : u \mapsto G(u)$  takes two inputs  $[u(x_1), u(x_2), \dots, u(x_m)]$  and  $y$ . (B) Illustration of the training data. For each input function  $u$ , we require that we have the same number of evaluations at the same scattered sensors  $x_1, x_2, \dots, x_m$ . However, we do not enforce any constraints on the number or locations for the evaluation of output functions. (C) The stacked DeepONet in Theorem 1 has one trunk network and  $p$  stacked branch networks. (D) The unstacked DeepONet has one trunk network and one branch network.

## 5.8 Message Passing Neural Nets

Our starting point is *Graph Neural Nets*, GNNs. Normally it is the hidden state of one neuron,  $i$ , that is used by another neuron  $j$  to update its hidden state  $h_i * w_{ik}$ . The sending of messages disconnects the direct link between a nodes hidden state and its effect other neurons.

Graphs appear everywhere: chemicals, transport, brain function, mycelia function, etc. GNNs generalise CNNs.

1. Antibiotic discovery
2. Google maps directions
3. Pintrest

An image can be seen as a regular square Graph where the nodes are pixels but, a pixel is a pixel wherever it appears. A sentence is a sequence, a linear graph, of tokens. Graphs generalise this by allowing: a. less regular structure and b. individual features on nodes, and c. the nodes have no fixed order unlike CNNs and RNNs.

MPNNs are built on GNNs and have an *update phase* where, for  $T$  tie steps, the messages are used to update the node features, and/or edge features, and a *readout phase* where the node features are aggregated to produce whole graph features.

The MPNN will learn three functions

1.  $M$ , how to aggregate Messages
2.  $U$ , how to update Node features
3.  $R$ , how to report Graph features

Allowing these function to be anything introduces extreme flexibility and they have been restricted in a vast array of ways in different approaches.

GAT graph attention networks. Transformers as GNNs

Define parallel composition of GNNs of processes and learn solution? ? Symbolic Bisimulation ?

## 5.9 Graph Feature analysis

Graphs can have features both on nodes and on edges. What those features are can be designed by hand or learnt from the data. Learning a mapping from nodes to an  $n$  dimensional vector

## 5.10 Graph Attention Neural Nets

Initialise the Attention Matrix with the Graph structure then learning the attention network becomes *learning the graph* structure.

## 6 Organic Molecular Chemistry

Chemicals are naturally represented as Chemical Graphs, CG, with atoms at the nodes and chemical bonds as edges. SMILES represents chemicals as strings. Prediction of chemical properties have been recently been successfully predicted using MPNNs, both at the quantum level and the pharmacological level.

This area cries out for models at multiple levels of abstraction – baby dreaming!

Initial paper uses MPNNs to convert text description of chemicals, SMILES, for the classification of the chemicals. They make use of standard text analysis NNs and the resulting graph representation of the chemical seems to have little to do with the Chemical Graphs!

Open source RDkit transforms SMILES strings into chemical graphs.

Another source of data is the libraries of hand crafted chemical descriptors

### 6.1 Graph Neural Networks, GNN

The graphs they consider include LTS and PN. Loss functions for bisimulation appear to fit well with GNN. Extensions for the computation of equivalence between Continuous and Stochastic Petri Nets, CPN/SPN, seem very feasible.

SPN, with their use of rate function appear to have equivalent expressive power to ODEs and hence will be just as difficult to interpret. Different bridges between SPN and ODE are actively being used in the modelling of biological and chemical systems.

### 6.2 Graph Attention Networks

What are chemistry relevant questions? Or, rephrasing, what are the chemistry relevant features?

1. the Graph
  - (a) bond strength at temp  $\theta$
  - (b) reaction rate at temp  $\theta$
  - (c) vibration rate?
  - (d) electron shell occupancy?
2. the folding
3. the substructures

What are the machine learning tools?

## 7 Parallel Computing and Scientific Machine Learning

Many thanks for open source MIT course 18.337J/6.338J : goes over how to build optimized libraries that can be used. So covers a lot of underlying theory. Scientific Machine Learning is the use of Machine Learning to the solution of

the simulation of Scientific problems. Machine learning on data is simply this problem of finding an approximation to some unknown function!

Neural Nets, Talyor series and Fourier series are all universal function appropriators that can be used with loss function in standard parameter optimisation procedures. But Neural Nets do not scale exponentially with the dimension of the input. In theory given enough data and a large enough neural net you can solve any problem. In practice it is necessary to encode as much of the behaviour of the system as you can into the neural net prior to training it, for example convolution neural nets. Many disciplines use differential equations to capture some of the behaviour of the systems they are modelling.

Differential equations describe the behaviour whereas neural nets learns the behaviour from the data. ODEs are better at extrapolation than neural nets and are interpretable.

Neural Ordinary Differential Equations  $u'(t) = f(u, p, t)$  where  $f$  is a neural network.

Dynamic systems change over time and can be defined as a set of differential equations For example the N body problem is defined by N ordinary differential equations, ODEs,  $F = MA$  where A - acceleration - is the second order differential of position over time. A solution to these differential equation is a function from time to position.

ODEs are of the form  $\frac{du}{dt} = f(u, p, t)$ . When there is a vector  $u = (u_1, u_2, \dots u_N)$  then  $\frac{du}{dt}$  is the Jacobian. And the Jacobian, of such an ODE is defined in terms of partial derivatives.

PDEs, Partial Differential Equations are a generalisation of ODEs that allow terms such as  $\frac{\delta u_i}{dt} \frac{\delta u_j}{dt}$  etc.

ODEs can be solved, the explicit function  $u(t)$  constructed, for a given vector of the parameters  $p$ . The solution is frequently best understood by plotting the result,  $u(t)$  plot. Another useful way to understand a dynamical system is the bifurcation plot.

## 7.1 Algebraic Dynamics

**AlgebraicDynamics.jl** provides a way to "wire" together different models, eg: the flow of people between cities, each with their own SIR infection model.

## 7.2 Latent Differential Equations

**LatentDiffEqu.jl** Encode high vector space input (video of pendulum) into low dimension space (to 2) using RNNs or LSTMs then decode back to high vector space output. Use SINDy to convert low dimension space into analytic term.

Physics-Informed ML Simulator for Wildfire Propagation

## 7.3 Baysian Inference

**Turing.jl** allows Probabilistic programming. With **Flux.jl** you have Neural ODE models.

## 7.4 Physics Informed Neural Nets

Machine learning is data driven and can use neural nets to model dynamic systems. These same dynamic systems can be analytically modelled by differential equations. Physics Informed Neural Nets **PINN** attempts to combine the best of both worlds:

**NN** Robust to noise  
**NN** Good with high dimensional input  
**NN** Can infer hidden pattern, implicit basis  
**ODE** fast to compute  
**ODE** No input data needed  
**ODE** Error bounds on solution

Automatic differentiation of NN used along with ODE encoded in Loss function.

Auto Encoder Decoder that relates high dimensional system, such as video input, to low dimension representation, such as pendulum dynamics of the single  $\theta$  variable representation can be learnt. Then  $\theta' = f(\theta)$  dynamics can be learnt.

## 7.5 Automatic Differentiation

Given a program the compiler constructs a *primal*, an executable algorithm. Using **Dual Numbers** the AD compiler also constructs an executable algorithm for the differentiation of the primal.

**Forward mode AD** asks the question: how does the output change when the input changes by some small amount? Forward Mode AD is efficient at computing the gradient when there is one, or a small number, of inputs but is terrible when there is a large number of inputs.

**Reverse Mode AD** asks the question the other way around. How should the inputs be changed in order to change the output by a small amount. Reverse Mode AD is efficient at computing the gradient when there is a large number of inputs.

Forward Mode AD is often compared with the forward pass of a neural net and Reverse Mode AD is compared with back propagation and clearly you cannot replace back propagation with a forward pass. Forward and Reverse Mode AD both compute the gradient. But are they the same function or, ignoring efficiency, is Reverse Mode doing something the Forward Mode is not? Alternatively are there applications using Reverse Mode where, ignoring efficiency, Forward Mode could not be used?

The reason for asking this is that the paper **Provably Correct, Asymptotically Efficient, Higher-Order Reverse-Mode Automatic Differentiation** defines Reverse Mode AD as a correct and efficient way to compute the gradient when there is a large number of inputs. Yet this is computing the exact same thing as Forward Mode AD.

## 7.6 Lecture 2

JIT compilation slows down first execution but allows modular development of libraries. Multiple dispatch and being a high level language allows aggressive code optimisation.

For Julia efficiency

1. only benchmark functions and always use functions
2. Avoid explicit typing - no overhead,  $\mathbb{O}_{\mathbb{C}}$ , with JIT compilation
3. a `@view x[i : j]` is a pointer to part of an array
4. Avoid heap allocation - for small size data use static vectors for large size arrays allocate prior to iteration (use mutating functions) and be aware of index order as arrays are implemented as single index linear structures.
5. broadcast and fuse operations (bounds checking not needed in loop)
6. function calls are expensive on parallel code

## 7.7 Lecture 3 physics informed neural networks

Neural nets are composed of many layers each parametrised on a Weight matrix, a Basis Vector and an activation function. Neural nets are composed of a stack of layers and a loss function. They are Universal function Approximators. Training a neural net requires know inputs and outputs and proceeds

1. a forward pass from input to output
2. an evaluation via the loss function
3. a correction of the parameters of each layer by back propagation

Other Universal function Approximators include polynomial expansion and the Fourier series. These two suffer from the curse of dimensionality where as NNs do not.

Physics, biology and chemistry all make use of partial differential equations to model complex dynamic systems. Hence the interest in their solution, simulation and analysis. Simple PDEs can solved in NNs by encoding the PDE in the loss function.

## 7.8 Lecture 4 Discrete Dynamic Systems, How Loops work

Systems that evolve in time where time is taken in a finite number of discrete steps.

$$u_{n+1} = \alpha u_n + \epsilon_n$$

With delays

$$u_{n+1} = \sum_{j=0}^{j=k} \alpha_j u_{n-j} + \epsilon_n$$

For scalar linear dynamical system  $u_{n+1} = \alpha u_n$  we have  $u_{n+1} = \alpha^n u_0$  and hence

1.  $\|\alpha\| < 1$  implies stability,  $u_n \rightarrow 0$
2.  $\|\alpha\| > 1$  implies divergence,  $u_n \rightarrow \infty$
3.  $\|\alpha\| = 1$  implies  $u_n \rightarrow u_0$  and complex dynamics in the complex plane

## Understanding Non Linear dynamic systems

### 1. Stability:

For such systems **Banach Theorem**: for metric space  $(M, d)$  if  $f$  is contracting  $d(f(x), f(y)) < d(x, y)$  then there exists a unique fixed point  $(x^*)$  such that  $f(x^*) = x^*$  and a sequence  $x_{n+1} = f(x_n)$  such that  $x_n \rightarrow x^*$ . If the function  $f$  of a non linear system  $x_{n+1} = f(x_n)$  is *nice* ( $f'$  is continuous) then: when  $f'(x) < 1$  the system is **stable** (when perturbed by a small amount the sequence still returns to the fixed point  $x^*$ ).

Multi variable systems: let  $x \in \mathbb{R}^3$  then in  $x_{n+1} = f(x_n)$  the function  $f$  is a vector of functions. The linear version  $x_{n+1} = Ax_n$  has a matrix of constants  $A$ . The systems to analyse have diagonalizable matrices  $A = PDP^{-1}$ . This includes many systems of scientific interest. Stability when  $\|D\|$ , all eigenvalues within the unit circle. Solutions along the eigenvectors are independent of each other.

2. **Periodicity**: 1. The length of the period. 2. Stability implies that points near the periodic orbit are attracted to the periodic orbit.

### 3. Chaos

## 7.9 Lecture 7 Ordinary Differential Equations

General form

$$u'(t) = f(u, p, t)$$

used to define Continuous Dynamic Systems

$$u(t) = \int_{t_0}^{t_f} f(u, p, t)$$

To solve the Lorenz equations: these are three ODEs

$$\begin{aligned}\frac{dx}{dt} &= \sigma(y - x) \\ \frac{dy}{dt} &= x(\rho - z) - y \\ \frac{dz}{dt} &= xy - \beta z,\end{aligned}$$

the solution, for fixed parameters,  $\sigma, \rho, \beta$  is three functions  $u_x(t), u_y(t)$  and  $u_z(t)$  plotting them independently against time gives some insight. Alternatively creating one three dimensional  $(x, y, z)$  plot of  $(u_x(t), u_y(t), u_z(t))$  we see the classic butterfly attractor.

Examples: Pleiades a 7 star chaotic system, Population Ecology: Lotka-Volterra predator prey cyclic system, Biochemistry: Robertson Equations are stiff: have periodic behaviour but with large differences in the periods.

**Geometric Properties** : Linear ODEs:  $u' = au$  hasve general<sup>1</sup> solution  $u(t) = u(0)e^{\alpha t}$  From this we can see

<sup>1</sup> solutions to some simple algebraic equations are complex numbers  $x^2 + 1 = 0$ . Note you should be able to calculate the general solution by remembering that  $\int \frac{dt}{t} = \log(t)$

1.  $Re(\alpha) > 0$   $u(t) \rightarrow \infty$  as  $t \rightarrow \infty$
2.  $Re(\alpha) < 0$   $u(t) \rightarrow 0$  as  $t \rightarrow \infty$
3.  $Re(\alpha) = 0$   $u(t)$  has constant or periodic solution

The real part is the magnitude and the imaginary part the rotation  $e^{\alpha+i\beta} = e^{\alpha}e^{i\beta} = e^{\alpha}(\sin(\beta) + i\cos(\beta))$

Steady states for discrete systems are fixed points  $f(u^*) = u^*$  and for continuous systems are  $u'^* = 0$

### Multivariable systems :

Linear multivariable systems are represented as a matrix which often can be diagonalized. A diagonal matrix decouples the equation into a system of linear ordinary differential equations which we solve individually. When all the eigenvalues are negative then  $u(t) \rightarrow 0$  as  $t \rightarrow \infty$ . When an eigenvalue is positive then  $u(t) \rightarrow \infty$  along the eigenvector.

Nonlinear ODEs: geometric properties extend locally:  $\frac{df}{du}$  is the Jacobian

$$u' = \frac{df}{du}u$$

### Numerical solutions of ODEs :

First discretize the equation then solve the discrete equation.

Euler's method

$$\frac{\Delta f}{\Delta t} \approx \frac{df}{dt} = u'(t) = f(u, p, t)$$

this gives a first order approximation. Works well with very small steps.

Intuitively Euler's method can be seen as selecting where, on the interval  $t : t + \Delta t$ , to evaluate  $f$

$$u_{n+1} = u_n + \Delta t f(u, p, t)$$

Higher order methods: Alternatively you can use Euler's method to estimate the best point on  $t : t + \Delta t$ , to evaluate  $f$ .

The next step is  $\Delta t$  times the derivative, initially evaluate the derivative at  $u_n + \frac{\Delta t}{2}$

The Runge Kutta method chains this approach - use the previous derivative approximation  $k_1 = f(u, p, t)$  to calculate your next derivative  $k_2$ . At each step Euler's method to estimate the best point to evaluate where to evaluate  $f(u_?, p, t)$  that is what  $u_?$  to use.

As the RK method chains more steps together and is equal to more terms of the Taylor series hence is more accurate or allows larger steps for the same accuracy. But it does so at an exponentially increasing computational cost. So greater accuracy means higher order methods may be more efficient. The RK computation is dependent upon the selection of both  $u_?$  and  $t$  it then averages a weighted set of these results.

Computation cost is closely related to cost of the function passed to the ODE solver. Being JIT compiled Julia can inline the function and optimize across the function call.



## 7.10 Lecture 8 Forward Mode AD via Higher Dimensional Algebras

Previously looked at how to solve, understand, ODEs. Here we look at how to compute and understand Forward Mode AD.

Floating point numbers are not real numbers they are **relatively scaled**. Hence introduce significant *round off errors* when computing derivatives. Note associative and commutative properties fail for floating point numbers because of the rounding errors! Float64 has 16 digit “accuracy” Float32 it’s 8 digit.

Dual numbers consist of a pair of numbers, the first hold the value the second holds the derivative. Thus, applying  $f$  to  $Dual(a, 1)$  should give  $Dual(f(a), f'(a))$  and Dual number computation is accurate and has excellent performance. The normal mathematical operators “+”, “\*”, etc are lifted to the known results for derivatives  $(f * g)' = f'g + fg'$ . Dual is a 2-dimensional number for calculating the derivative without floating point rounding error. **The compiler applies, Forward Mode AD on all programs.**

## 7.11 Lecture 9 Solving Stiff Ordinary Differential Equations

Stiff, sparse ODEs are common in all the sciences and both stiffness and sparsity influence the efficiency of algorithms used to solve the ODEs. Stiff ODEs have eigen values of very different magnitude. Algebraic Differential Equations can be seen as Stiff ODEs where the stiffness has gone to infinity.

Scientific dynamic systems are often described both at great detail, very small time steps, yet have interesting properties described at much larger time steps. This results in stiff ODEs. How do a million well understood things have some emergent property of interest one set of a million atoms are solid the other are liquid. Solving stiff ODEs to reveal the long time step dynamics with steps small enough to cope with the small time step dynamics requires either very very many tiny **explicit steps** or fewer more complex **implicit steps**

Non-stiff ODEs can be solved via optimized Runge-Kutta methods whereas stiff ODEs can be solved using *implicit* methods The implicit Euler method is:

$$u_{n+1} = u_n + \Delta t f(u_{n+1}, p, t + \Delta t)$$

this can be rearranged to  $g(u_{n+1}) = 0$  and is the classic root finding problem. Solving via Newtons method

$$x_{n+1} = x_n - J(x_k)^{-1}g(x_k)$$

Computing the inverse of a large matrix is very expensive and the inverse of a sparse matrix is likely to be dense. Hence the direct computation of  $J(x_k)^{-1}$  is to be avoided.

To solve this you iteratively:

1. Solve  $Ja = g(x_k)$  for  $a$
2. update  $x_{k+1} = x_k - a$

By doing this, we can turn the matrix inversion into a problem of a linear solve and then an update.

**Step one is to efficiently compute the Jacobian:** AD computes the Jacobian but to do this efficiently it uses the sparsity pattern to build the compressed Jacobian and rebuild the expanding Jacobian. The full Jacobian has columns that are the partial differentiation along the basis vectors. Whereas in the compressed Jacobian columns are vectors that the sum of basis vectors. Graph colouring is used to compute the compression. But this graph colouring is not complete! Hence no ideal only guess - greedy algorithm, weak algorithm, -.

**Step two is to solve the Linear:** This is the core of linear numerical analysis  $Ja = b$  for known  $J$  and  $b$  find  $a$ . Decompose  $J = UL$  and solve  $L(Ua) = b$  by first solving for  $Ua$  then for  $a$ .

This is known as a Quasi-Newton method.

Computing  $LU$  is the most computationally expensive of solving these ODEs.

An alternative is to not compute the Jacobian but to compute the Jacobian Vector product in one step using AD?. Have a model. Have data. Fit model to data.

## 7.12 Lecture 10 Basic Parameter Estimation, Reverse-Mode AD, and Inverse Problems

Forward-mode AD was implementable through operator overloading and dual number arithmetic but requires one execution of the program per input variable. Reverse-Mode AD requires one execution of the program per output. Hence, in some circumstances, can offer significant computational advantage. Whereas forward mode asks how does the output vary when the inputs change, forward chain rule  $\frac{\delta w}{\delta t}$ ; reverse mode asks how must the inputs change to get a change in the outputs, reverse chain rule  $\frac{\delta t}{\delta u}$ .

Forward-Mode AD as jvp Jacobian vector product and Reverse-Mode AD as vjp vector Jacobian product.

Have a model. Have data. Fit model  $f(p) = u$  to data  $\{(p_i, u_i). i \in 1..n\}$ . This is a problem that goes under many different names: parameter estimation, inverse problems, training, etc.

One method is to use gradient decent on a cost function  $C = \|f(p_i) - u_i\|$  to adjust the models parameters:

$$p_{i+1} = p_i - \alpha \frac{dC}{dp}$$

## 7.13 Lecture 11: Differentiable Programming and Neural Differential Equations

Reverse-Mode AD was shown how to compute gradients in a fast manner given a **computational graph** and performing reverse-mode automatic differentiation. This is an efficient way to calculate Jacobians of objects where there are less rows than columns (think of the gradient as 1 row). But generating the computational graph can be infeasible.

**Static computation Graph AD** When you can write one (Tensorflow - ??? is based on this) the problem is not so difficult. But it requires rewriting all programs in this style which reduces library modularity.

**Tracing-Based AD and Wengert Lists** Reverse-mode AD for composed functions is through pullbacks on the Jacobians also called "adjoints" but these methods have problems:

**Source-to-Source AD**

## 8 Overview SciML

This package covers the overarching strategy. Central to this is the use of *Automatic Differentiation of Julia programs*. Neural nets and Deep learning in particular have proven very successful at solving many problems. Significant disadvantages include

1. they require vast amount of training data
2. they are not as good at extrapolation as at interpolation

Significant improvements in Deep NN occurred when properties of the problem were *encoded* in the NN prior to learning, for example convolution NN.

The automatic differentiation refers to the fact that the Julia compiler builds both an implementation of the functions specified by the code and the differentiation of the function. This permits the solution to physical models define in various forms of Differential Equations. This can be easily extended to parametrised ODEs by preprocessing with relatively simple NN. But, maybe more surprisingly, this can be extended to the common situation where only a partial model is available. Solving this partial problem can be achieved by extending the symbolic partial physical model with NN black boxes for the unknown component.

### 8.1 Physics Informed Neural Networks, PINN

see **Knowledge Integration into deep learning in dynamical systems: an overview and taxonomy** for 2021 overview. The combination of some model of physics of a problem along with the data observed has proven extremely beneficial. Whereas a Multi Layer Perceptron, with its densely connected layers, requires an infeasibly vast amounts of data for many problems. The knowledge of the physics can be incorporated in various ways:

1. Change the architecture, CNN, RNN, Attention NN, ...
2. add regularisation to the loss function
3. pre train a neural net on data from related problem ( PI initialisation) optionally the NN may be extended
4. increase the data volume by using data from a simulation model

## 8.2 Interpret ability

A symbolic model can be extracted from a NN solution by use of sparse matrices of candidate functions **SINDy** (sparse identification of non-linear dynamics). These symbolic models can have much improved capacity for extrapolation and have proven able to extract known physics results simply from data observations.

## 9 Differential Equations

A differential equation for a dynamic system has independent variable time  $t$ , parameters  $p$  and equation  $u' = f(u, p, t)$ . For some initial condition  $u_0$  you can use **DifferentialEquations.jl** and its default methods for numeric solution of  $u(t)$ . Numerical problems arise when outputs dimensions have very different periods. Such equations are referred to as **stiff**.

```
prob = ODEProblem(f, u0, tspan)
sol = solve(prob)
```

`solve(prob, ...)` can take Many options including:  
`Tsit5, relTol=1e-8, absTol=1e-6, alg_hints=:stiff`,  
Algorithm selection:

1. `Tsit5` for nonstiff equations (stiff - think unbounded derivative at certain points)
2. `Vern7()` and `Vern8()` for low tolerance, less than  $1e-8$
3. high tolerance `BS3()`
4. stiff try `Rosenbrock23()`, `Rodas4()` or `CVODE_BDF`

Pragmatically solve twice once with default and another with `hint[:stiff]` then choose best. You will need to do this a lot!

### 9.1 ODE optimization

Small ODE  $\leq 100$  equations:

Details are covered in documentation on ODE Optimization but a simple overview is first optimize the ODE by 1. avoiding use of *global variables* 2. avoid variable allocation with in the ODE problem definition 3. inline matrix computation using `@.` macro.

1. make non allocating
2. use static arrays where possible
- 3.

Large ODE You have to use large Arrays (dynamic not static)

1. use broadcast, Julia streams, `@. sin(x) + x^2`

2. non allocating functions `A_mul_B!(D,A,B)` this is particularly useful is `D` is a cash built once and written to many times in a loop. Remember might be good to pass cash in as parameter to keep function type agnostic.
3. use BLAS Julia uses open BLAS look for `sugarBLAS.jl`
4. with command `p = @view A[:, :, 1]` `p` is a pointer to part of the array `A`,
5. choice of algorithm `Tsit5` not good for stiff ODEs Try `Newton Kry...` or `IMAX .. Try CVODE_BDF(linearsolver=:GMRES)`

## 9.2 Callbacks

See the `Callback` Library in `DifferentialEquations.jl`

An Integrator contains the state of the system at the current step, solutions contain the history of the system state.

Continuous callbacks are executed at the actual specified condition whereas `DiscreteCallbacks` are executed at the step when the condition is first satisfied.

Numerical errors can cause the model to *drift* but if known physics defines a manifold that the solution must be on, e.g. conservation of energy, then a `ManifoldProjection` callback will project the numerical solution back to the manifold.

## 9.3 ODEs with parameters

To help you can use the `@odf_def` macro

Although `Differential Equations` is at the center of `SciML`. The `Modeling-Toolkit` is becoming as important partially

## 9.4 ModelToolkit

does symbolic simplification `structural_simplify`. It provides both Analytic and Numeric Model optimization, Mixed Difference and Differential equation solvers, transform stochastic Differential equations into Differential equations of mean and ,

## 10 Flux

## 11 Quantum computing is an interesting exemplar

Qiskit by IBM uses python and `j??` to produce Quantum assembler code:

Classical bits are used for output and Quantum bits, Qbits, for computation. A single Qbit can be in a superposition state, that is with some probability of being in state 0 or 1. A Qbit posses both *amplitude*, that may be negative, and *phase*. The probability a Qbit is in any state, say 0/1, is the square of the amplitude. Two or more Qbits can be entangled.

Only the probability can be measured, seen, from outside the quantum code. Both the amplitude can phase of a Qbit can be seen by, can influence, another entangled Qbit. In particular only the relative phase difference between the Qbits

can be seen, *sometimes described by saying that "global" phase factors are unphysical, but "relative" phase factors are physical and important.*

A Qbit is represented by a vector of two complex numbers<sup>2</sup> and , by superposition, can be in two primitive states at the same time. The state of an entangled Qbits can be represented by a  $2^n$  vector (of complex numbers). For a vector to be a valid representation the sum of squares must be 1 and only the the relative phase can be observed hence state can be represented by two real numbers  $\phi$  and  $\theta$ :

$$|q\rangle = \cos(\theta/2)|0\rangle + e^{i\phi}\sin(\theta/2)|1\rangle$$

Interpreting  $\phi$  and  $\theta$  as angular coordinates the sate can be represented as a point n the **bloch sphere** with radius 1. *The Bloch vector is a visualisation tool that maps the 2D, complex statevector onto real, 3D space.*

A quantum logic gate must have the same number of inputs as outputs. Each of Qgate can be represented by a  $2^n$  square matrix and the effect of the gate can be computed my matrix multiplication. There are  $(2^n)^2$  possible matrixes bu not all are valid as they must preserve the validity of the states they are transforming. To do this the matrix must be reversible, *unitary*.

Qbit states are represented as complex vectors  $\langle x|$  a row vector, a *bra* and  $|x\rangle$  is a column vector, a *ket*.

The state of a single Qbit is represented by a two place vector (amplitude of being in state 0 and 1)

$$|0\rangle \stackrel{\text{def}}{=} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad |1\rangle \stackrel{\text{def}}{=} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

But many such vectors are not valid Qbit states:

The state of n Qbits is represented by a  $2^n$  place vector! To find the probability of measuring a state  $|\phi\rangle$  in the state  $|x\rangle$  we do:  $p(|x\rangle) = |\langle x|\psi\rangle|^2$  (the square of the scalar product)

Hence  $|\langle \psi|\psi\rangle|^2 = 1$  if  $|\psi\rangle = \alpha|0\rangle + \beta|1\rangle$  then  $\alpha^2 + \beta^2 = 1$

Measuring the state of Qbits collapse the probabilities fixing the Qbits to always be in the initially observed state.

*Whatever state our quantum system is in, there is always a measurement that has a deterministic outcome.*

$$\frac{\sqrt{2}}{2}|000\rangle + \frac{\sqrt{2}}{2}|111\rangle$$

---

<sup>2</sup> Although state is both amplitude and phase in Qiskit this, at least initially, is simplified to  $\pm$ Amplitude.

## 12 Tool for Symbolic automata

OK finally user input term to html  $\rightarrow$  websocket Julia returns evaluation to html!

We start by modelling processes that can interact by event synchronisation (and shared memory) with Local Petri Nets where Transitions are labelled with synchronising events to these we add: (1) symbolic state local to a sequential process (2) boolean guards and assignment to the Transitions.

By introducing state and boolean guards it is always possible to model any system with a single Place, just like TLA+ and Event-B. But, with this representation understanding the behaviour of a collection of such processes is far from easy. Although these tools offer the ability to model check and verify the processes. TLA+ is state based, hence no explicit use of shared events, and TLA+ is explicitly not modular but is able to model check some extremely large automata with respect to specifications given by Temporal Logic, hence the name.

It is helpful to explicitly define a of enumerated type, that represents distinct Places. Alternatively by building the reachable symbolic state variables that range over an enumerated set of values can be detected.

Automata with atomic transitions  $tr$  are easy to compose and analyse partly because the precondition of each transition  $\bullet tr$  is the initial node from which the transition exits. Symbolic transitions are more complex in two significant ways:

1. transitions can output values and input values
2. the precondition of a transition consists of both  $\bullet tr$  and the boolean guard attached to the transition

To analyse automata with symbolic transitions we first transform them into automata with transitions that have no boolean guards. A one place buffer that can hold an integer clearly can be in an unbounded number of states, one for each integer value it can hold. Nonetheless it can be represented by an automata with two nodes and two transitions neither with a boolean guard. Note with  $N$  events there are only  $N$  boolean guards and hence the state space only need be divided into  $2^N$  regions in order that the boolean guards can be removed.

When transitions receive some input value then guards over the input value can be "fused" with the transition name prior to the event synchronisation when composing automata in parallel. Output events only output values, at run time, but prior to run time can be defined as outputting a variable.

of passive events then the resulting automata can be considered to have atomic events and can be analysed accordingly.

Basic analysis methodology involves using visualisation as a sanity check at each step:

1. Define sequential processes
2. Compose two or more sequential processes.
3. Analyse by hiding private communication -  $\tau$  abstraction and simplifying while preserving failure semantics / bisimulation / trace semantics

- (a) These semantics have a long history on automata with atomic events.  

$$P \sqsubseteq_x Q \iff \text{Expand}(P) \sqsubseteq_x \text{Expand}(Q)$$

Using Julia meta-programming gives us access to parsing and compiling the guards and assignments on the transitions. Implementing sequential processes on threads and converting the events into inter-thread communication should implement the SLPN.

Process simplification can be achieved by identifying node with the same colour for either bisimulation or failure colouring. Once  $\tau$  events have been constructed compute the observational semantics by event saturation and then compute the observational colouring on the non saturated automata.

This requires computing the boolean guards and assignments of the new events,  $b_1 \wedge (b_2 @ a_1)$  and  $a_2 @ a_1$ . To compute the equivalence colouring we need to compute  $(node, name) \rightarrow (b_1 \vee B_2 \vee \dots)$ . All computed terms must be simplified and those that evaluate to *false* can be dropped.

### 12.1 Julia Meta Programming

The State of an Atomic automata is an evaluation of the Automata variables.

1. The variables of a Symbolic automata may be constrained by Predicates. Julia Symbolics.jl copes very well with numbers and arrays of numbers and functions including differentiation but only copes with these.
2. Both Symbolic and Atomic automata have an enumeration of nodes. At each Node the Variable NdState always has an Integer value.

Need to decompose two, potentially overlapping boolean values  $A, B$  into the three maximal disjoint boolean values  $A \cap B, A \cap \neg B$  and  $B \cap \neg A$ .

**Julia** is a multi purpose programming language with an expanding collection of performant Libraries for scientific use including ODE,PDE,Neural Nets, Constraint optimization,... " *Symbolics.jl, a high-performance symbolic-numeric computing library* ". JuMP.jl is an Algebraic Modelling Language, a DSL (MOI MathOptInterface.jl) with Bridges for converting user specified code into data structures passed to solvers. Quoting from JuMP documentation " *JuMP has three types of expressions: affine, quadratic, and nonlinear.* " No built in Booleans but *Binary variables can be used to construct logical operators.* . Metatheory.jl provides a solver based on classical term rewriting and a solver based on E-Graph saturation. The first reference to solving - simplifying Boolean expressions I have found is in **ConstraintSolver.jl**.

Look up **SatisfiabilityInterface.lj SimpleSATSolver.jl ConstraintProgrammingExtensions.jl**

**Question: Can reasoning about the state of a program always be encoded as a Julia constraint problem Or do we need First Order Logic?** Disjunction in the state constraints of an event introduces non-determinism of the event. Such non determinism can also be encoded by the introduction multiple events with the same name but deterministic state transformation.



Problems expressed as is this First Order Logic, FOL, statement valid can be answered by *Term Rewriting*, *E-Graph saturation*, or be recast as a Constraint Satisfaction Problem, CSP. This offers totally different algorithms for evaluating FOL terms. CSP solutions can be found by *constraint propagation*. E-Graph saturation can be used to generate sets of Rewrite Rules more efficient than hand crafted rewrite rules.

Now a CSP can in turn be recast as the fundamental algebraic problem called the Homomorphism Problem, HP. Another way to recast a CSP is each constraint is a table in a Relational Database and the solution is the join of the constraints. Note that the join of tables becomes a constraint propagation.

Pragmatically memoisation may increase the effectiveness of any of the algorithms and by storing memoised results from past work could be helpful in quite new situations?

Equality Saturation, ES, can be used, in place of hand crafted rewrite rules, for code optimization producing improved optimization over many rewrite techniques use in existing compilers. ES demonstrates the emergent optimization rules of both previously hand crafted rule and novel rules. By hiding event synchronised symbolic events we end up with an inefficient sequential program. It would be interesting to see what the output of applying ES to such code would look like!

*refutations by OBDDs are exponentially stronger than resolution!*

The Julia Abstract Syntax tree is of type `Expr` and contains variables of type `Symbol`. Thus `typeof(: (qqq==4)) == Expr` yet `typeof(: (qqq)) == Symbol`

```
@enum EType hsin hsout bcout bcin
mutable struct myEvent
    etype:: EType
    preNode:: Expr
    ebool:: Expr
    ename:: String
    eass:: Expr
    postNode:: Expr
end
macro event(t,pre,bool,name,ass, post)
    return myEvent(eval(t),pre,bool,name ,ass,post)
end
@variables x, y, ndState # need to use these for symbolic reasoning
eve = @event(hsin, ndState==1, y==1 ,"ping", [(x,1),(ndState,2)],ndState==2 )

d = Dict(eval(eve.eass))
dd = SymbolicUtils.substitute(eval(eve.preNode), d) #performs simplification
```

## 12.2 For Symbolic reasoning

```
@variables var
Symbolics.simplify(var<var)
```

### 13 High level view of Petri Nets in the Box Calculus

We are interested in Transitions with event labels. We must have definitions both of parallel composition and event abstraction. Atomic Petri Nets have Transitions labelled only with atomic events. Symbolic Petri Nets have state variables, boolean guards, assignments and value passing events.

Symbolic Petri Nets provide many divers but equivalent representations of the same process. A sequential Atomic/Symbolic Petri Net will be referred to as a Atomic/Symbolic State Machine. The Token rule constructs State Machines from Petri Nets. The symbols in a Symbolic Petri Net can represent: state variables, input values or system parameters. The  $n$  in an  $n$ -place buffer and the  $v$  in an input event  $in?v$  are both constants that can take an infinite set of values and can not effectively be replaced. Whereas the state variables are local and private to a state machine hence should not appear in a specification. To establish that a concrete Symbolic Petri Net implements an abstract Symbolic Petri Net we establish a Galois relation between the two. The required Galois mappings are defined as particular relations between the state spaces of the two Petri Nets.

Symbolic Petri Nets types:

	SPN	GFSPN	SSPN	Atomic PN
guard	bool	—	—	—
assignment	$x = \text{exp}$	$x = \text{exp}$	$x = \text{lit}$	—

Symbolic Petri Nets do not loose any connection between input values and output values. For both Guard Free Petri Nets, GPPN and the simple symbolic Petri Nets, SSPN the state evaluation of any variable, does not effect the control flow of the Petri Net. Analysis of a SPN

1. for an SPN with  $N$  guards convert into a GFPN or SSPN by decomposing the state space  $N$  times.
2. move expressions from inputs to outputs, constructing inductive terms from cycles
3. analyse the resulting SSPN

The SSPN tracks from input values to output values should be highlighted in some way. Applying the Token Rule to SSPNs constructs state machines with events **in?v** and **out!v**. Applying Event Abstraction to the SSPN prior to the Token rule will on occasions introduce boolean guards.

The steps from SPN to GFPN and from PN to SM have exponential worst case complexity.

The Places of a Petri Net are an enumerated type hence and Symbolic Petri Net is equivalent to the obvious Symbolic Petri Net with a single Place and an additional variable that is an enumerated type. Thinking about specifying a process as a Symbolic Petri Net encourages you to use enumerated types for the really important design components. Every process  $P$  is representable by a tree of Symbolic Petri Nets  $P_{Tree}$  each with distinct sets of state variables.

In order to be well defined event abstraction or the construction of the observational semantics on each SPN in  $tP_{Tree}$  must result in equivalent SPN!

Symbolic abstraction only adds the event  $e_1; e_2$  when  $g_1 \wedge g_2 @ a_1$  is satisfiable. The evaluation of such terms by Z3 will return **satisfiable**, **unsatisfiable** or **unknown**. In the last case it is desirable to export the question to an interactive theorem prover such as Isabelle HOL.

Isabelle HOL provides JEdit IDE plugin for interactive use. It may be possible to customize this to inject software generated proof obligations? Jedit runs Isabelle and via sledgehammer many automatic solvers in separate threads. It should be programatically construct an Isabelle theory file for each Petri Net and load them into JEdit. Then the results from Isabelle should be used to build new Petri Nets. The resulting Petri Nets can be displayed by Unreal.

This can then be incrementally extended by stepwise proof of the underlying theory!

Is model checking SimpSPN equivalent to Symbolic verification?

### 13.1 Examples:

A one place integer buffer can be in an infinite number of states, the empty state and one unique state for each integer value plus transitions **in?v** and **out!v**. Nonetheless its behaviour can best be understood by a *Symbolic LTS* with two Places and one variable **st**, the empty state and the full state and transitions **in?st** and **out!st**.

Next consider both a three place buffer, FIFO queue, and a three place stack, FILO queue. With atomic Petri Nets and events, **in** and **out** they are indistinguishable as the connection between the input and output value has been lost.

Clearly the  $n$  place FILO queue can be represented as a process with atomic events and has  $N+1$  states which is easily checked. The  $N$  place FIFO Buffer can be represented as a process with atomic events and  $\sum_{i=0}^N N^i$  states.

$B1 \sim Q1$  and  $B2 \sim QA1 \parallel QB2$  but does  $QA2 \parallel QB2 \sim Q3A \parallel Q1B$

A Symbolic PN of an  $N$  Place buffer can be built from with  $N$  one Place buffers each with a local variable **st** and events **inN?st** and **outN!st**. The Token Rule has to collect the local variables, for instance into an array of size  $N$ .

Interestingly  $BN$  are easier to define as concurrent processes whereas  $QN$  are each easier to define as a single sequential process. Alternatively we might view  $QN$  as a data type and  $BN$  as a process.

## 14 High level design / architecture for Tool

An Ideal and very high level architecture would be to use the Unreal Engine for interactive visualisations of editable Petri Net models. And define a JEdit plugin to work alongside of Isabelle HOL for the definition Symbolic Petri Net functions and ultimately for the proof of the underlying theory.

Unreal supports both Gaming and Real World simulation. Both start with quality 3D simulation. Simulating chemical reactions:

**Unreal** starts with a 3D model

**Julia** starts with a differential equation (Continuous Petri Net)

Both approaches can be compositional and both are performant ! Could the symbolic optimization from Julia be of use to unreal in the same way as the visualisation from unreal can help understanding of the complex systems modelled by Julia

Use UE as simulation Development environment! Players and Agents move around the simulated world

**Behaviour Tree** built in part of UE

**World Model** Normally a landscape that a person explores. But Petri Nets have constrained topology that the "player", the token explores. The arcs define this topology and can be defined as actors. Hence an entire Petri Net can be defined by a set of actors.

**Smart Objects** contain the information an agent needs to perform some task. They are contained in Actors and can be queried, interacted with, depending upon location proximity, or tag. One Smart object container per level. Multiple smart object instances can exist but all share some data

**Data Driven Gameplay Elements** Data registries are for read-only data they cannot be assigned values at run time. That is not to say fixed data. The data register may contain sources that create the data, sources such as JSON formatted files and these files may contain the definition of actors. Thus the json file could define a Petri Net but that Net would be fixed at run time. Runtime DataTable is available as a plugin but at a cost! Online instructions how to read file.csv into Blueprint looks easy to follow.

Petri Net Token Rule equates to Eager functions What Rule equates to Lazy functions!

With Game interpretation of UE Architectural Questions: What is the relation between UE and the various kinds of PN? What do we want from UE? is it just a visualisation or is it editable and can be exported as JSON data structure.

A Petri Net is a game and a game play is a trace of the net.

Petri Nets	UnReal
Petri Net	World
Meta Transition	Component
Transition	Actor containing a Meta-T instance
Arc	callable component or world topology?
Token	Player or bot
Event synchronisation	Actor to actor communication

In order that Petri Nets can be "defined" a generic Petri Game must be defined and individual Nets defined as parameters to the generic game.

If data source contains a World, the topology of which is the topology of a Petri Net. A world populated by Transition Actors.

Or Can we define a Game that builds games?

Petri Nets	UnReal
Define a Petri Net	The Game
Variable evaluation	The Game World
Addition of a Assets	Player action

Games, PetriNets can be saved and replayed, Petri Nets rebuilt.  
 UE players can interact with Actors and PN tokens interact with Transitions  
 giving: A Game is a Petri Net and a trace is a Game played.  
 Actors can be define with parameters to give a generic Transition.  
 Still need the ability to translate from TLA+ to a game!  
 Command line parameters to the unreal Engine used to define a particular  
 Petri Net. The Game 'Map' being a visual representation of the Petri Net.  
 From one Symbolic Petri Net compute multiple, related, Petri Nets.  
 Initially tried Julia to javascript and three.js for the GUI. But finally gave up  
 with javascript.

#### 14.1 Julia to Java

lookat <https://github.com/jbytecode/juliacaller>  
<https://discourse.julialang.org/t/calling-julia-from-within-java-juliacaller/48357>  
 VSCode JavaFX is ugly: Need to edit or add the `launch.json` file (Run>  
 Open Cnfigurations) adding  
`"vmArgs": "--module-path /Users/dstr/JavaFX-Projects/javafx-sdk-18.0.1/lib` --add  
 see <https://stackoverflow.com/questions/54349894/javafx-11-with-vscode> for  
 details

Refactored PetriNet class to use `Map<String,Place>` etc. Avoiding cyclic  
 class definitions allows the Gson library to serialise PetriNets with out customi-  
 sation.

```
java.lang.Runtime.exec("julia thescript.jl")
```

JavaFX: Stage>Scene> Node (button, petrinet) 3D objects are GUI Nodes  
 (like buttons and scrollbars) and can be/are organised in a tree structure. Trans-  
 lations can be applied to node. A 3D scene needs a depth buffer and can have  
 many lights but one camera.

The camera is no longer Fixed .

A scene can have sub-scenes,each with there own camera and allows 2D  
 3D mixing. Attaching text to a Node rendered in 3D is easy but keeping text  
 positioned and oriented correctly needs some thought

#### 14.2 STOPPED looking at Julia to javascript

#### 14.3 Julia design

basic Use Case: 1 Server side Write specification for State Machine using Julia  
 to validate symbolic syntax and output a jason formatted SM. 2 Client side (a)  
 display SM (b) edit SM - push edits back to text input? 3 Server Side Save SM  
 layout and edits 4 Server Side Load jason SM into test editor + send to Client

A Language to specify a Process - Use Z3.js to evaluate Symbolic expressions  
 To use three.js effectively read cookbook! (Node can be a Place of Transition):

1. `<script type="module">`
2. define objects hierarchically PetriNet has Node children
3. Glue a line to Nodes `lineGeometry.vertices.push( item.position );`  
 then placing or moving Nodes also moves the Line,
4. get one object to point to, "look at" another

```
new function () {
    this.lookAtCube = function () {
        cube.lookAt(boxMesh.position);
    };
};
```

5. dragging and dropping must be coded as they are not out of the box methods
6. Possible ways to visualise and explore the topology of complex data
  - (a) point clouds
  - (b) morph animation
  - (c) skeletons and skins

#### Methods to:

1. return next location
2. Process to json for export
3. json to Process for import
4. spring embedder layout
5. parallel composition of processes  $P |||_{evts} P$
6. tau event hiding on automata and on PN (Explore useful restrictions to enhance visualisation)
7. compute located bisimulation and failure equivalence
8. Token Rule
9. Owners Rule

#### Atomic processes have:

1. a single variable Place restricted to a finite set of integers and events with default guards and ass

#### Symbolic process Methods

1. Events with guard::Exp and assignments (Var,Exp)
2. Token Rule Symbolic PN to Symbolic automata
3. ToAtomicExpansion
4. application of assignments to guards and assignments (hence macros)
5. May be infinite state (hence any algorithm may fail)
6. Compute reachable state of variable evaluation
7. Expand selected variable, split Places depending on evaluation Split Place according to event guards

8. A one place integer buffer  $\text{Buf} = \text{in}(i).\text{out}(i).\text{Buf}$  is infinite state but as 'i' does not appear in any guard it is best left unexpanded
9. An 'N' place buffer  $\text{Buff}(N)$  has state space dependent on 'N' and 'N' appears in a guard and could only be removed by building 'N' states.

Many models, of interest in Constraint programming, can not be effectively formulated with FOL alone but they can be with FOL + Induction + Aggregation.

Symbolic tau event hiding, state pruning application of assignments to guards and assignments (hence macros) simplification via Symbolic bisimulation and failure semantics

Implement a DSL using Julia Meta programming.

To evaluate guards use Z3.jl

To apply assignments perform substitutions Symbolics.jl

Many very distinct extensions to Petri Nets have been used to model Biological pathways. The usual semantics of a Petri Net is un-timed and has both a discrete state space and discrete state transitions. Whereas chemical reactions exhibit both stochastic behaviour, temporal behaviour and continuous change rather than discrete state change.

Process algebra, PA, can be used to define composition processes that can be given a Petri Net semantics. Restricting ourselves to PN generated by PA means that certain PN properties are guaranteed, e.g. Place invariants. Temporal process algebras, TPA, associate time either to an event or can treat the events as atomic and associate time to the state of the process. Stochastic processes can introduce probability distributions to the the length of time or by defining probabilistic choice in place of non-deterministic choice. The semantics of TPA are, quite naturally, temporal Petri Nets, TPN.

Which of these can be viewed as ODEs? And does the work on ODEs help?

Which of these permits  $\tau$  abstraction and although abstraction simplifies atomic PNs the application to TPA may, in some cases, do little more than push the complexity into the events rate functions?

Which of these are interchangeable?

The dynamic behaviour of chemical reactions are modelled by systems ODEs. Even simple ODEs, such as the Lorenze equations, three first order differential equations with only two non linear polynomial terms, both second order, have such complex behaviour that they are still being actively researched. As such the analyticity and numeric analysis of PNs that are equivalent to ODEs will also be problematic.

1. Generalised Stochastic Petri Nets GSPN, have integer tokens and an exponentially distributed firing rate associated to each timed transition. Plus immediate and inhibitor transitions.
2. Continuous Petri Nets have real valued, not integer valued tokens. The Token Rule is now continuous not discrete, and each transition has a "firing rate" that is a function of the token values on the pre-Places.  
Processes tokens with real values can be modelled by real valued variables in the state space. The continuous Token Rule gives Transitions an ODE semantics.

3. Process Algebras have been used to specify models for performance modelling - biochemical modelling, but beware the interleaving assumption. Handshake = blocking read and write and symmetric choice (coffee machine); Broadcast = non-blocking send (email); Responsible Hand shake blocking read and write and write choice.
4. PEPA continuous PN with probabilistic choice in place of non-deterministic choice. Active events have firing rate whereas passive events do not.

#### 14.4 Using Petri Nets in Biology

Chemical reactions are stochastic processes and even simple Biological pathways can involve many component reactions each modelled by a differential equation. The concentration of each component can be modelled by a continuous process with reactions as stochastic events. Such pathways can be defined by process algebra and given a stochastic Petri Net semantics. The collection of the many differential equations can be built directly from the Net.

FOL existential predicates are interchangeable with functions resolution theorem proving move to all functions constraint solvers move to all existential

Julia meta-programming `getfield(Main, :x) filenames(Expr)`

`function foo(e) for field in fieldnames(Expr) println(getfield(e, field)) end end`