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import torch
import torch.nn as nn
import numpy as np
import matplotlib.pyplot as plt
from torchdiffeq import odeint
from scipy.integrate import solve_ivp

# Define the neural network for the ODE function
class ODEFunc(nn.Module):
    def __init__(self):
        super(ODEFunc, self).__init__()
        # Updated network architecture with more layers and neurons
        self.net = nn.Sequential(
            nn.Linear(2, 64),
            nn.Tanh(),
            nn.Linear(64, 64),
            nn.Tanh(),
            nn.Linear(64, 2)
        )
        self.net.apply(self.init_weights)

    def forward(self, t, y):
        return self.net(y)

    @staticmethod
    def init_weights(m):
        if isinstance(m, nn.Linear):
            nn.init.kaiming_normal_(m.weight)
            nn.init.constant_(m.bias, 0)

# Define the training function with dynamic learning rate adjustment
# and gradient clipping
def train_neural_ode(func, x_data, t_data, epochs=1000, lr=5e-4,
loss_threshold=0.01):
    optimizer = torch.optim.Adam(func.parameters(), lr=lr,
weight_decay=1e-4) # L2 regularization
    scheduler = torch.optim.lr_scheduler.ReduceLROnPlateau(optimizer,
'min', factor=0.5, patience=100, min_lr=1e-5)
    loss_fn = nn.MSELoss()
    loss_history = []

    for epoch in range(epochs):
        optimizer.zero_grad()
        y_pred = odeint(func, x_data[0], t_data, method='dopri5',
rtol=1e-4, atol=1e-4)
        loss = loss_fn(y_pred, x_data)
        loss.backward()

        # Apply gradient clipping
        torch.nn.utils.clip_grad_norm_(func.parameters(),

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max_norm=1.0)

    optimizer.step()
    scheduler.step(loss) # Adjust learning rate based on loss

    loss_history.append(loss.item())

    if loss.item() <= loss_threshold:
        print(f"Training converged at epoch {epoch+1} with loss
{loss.item()}")
        break

    # Print progress every 500 epochs
    if epoch % 10 == 0:
        print(f"Epoch {epoch+1}, Loss: {loss.item()}")

    return func, loss_history

# Generate data from the dynamical system
def dynamical_system(t, y):
    dxdt = -0.1 * y[0]**3 + 2 * y[1]**3
    dydt = -2 * y[0]**3 - 0.1 * y[1]**3
    return np.array([dxdt, dydt])

t_eval = np.linspace(0, 1000, 1000)
initial_state = np.array([0.1, 0.1])

# Use scipy to generate training data
sol = solve_ivp(dynamical_system, (0, 1000), initial_state,
t_eval=t_eval)
x_data = torch.tensor(sol.y.T, dtype=torch.float32)
t_data = torch.tensor(t_eval, dtype=torch.float32)

# Create an ODEFunc model
func = ODEFunc()

# Train the Neural ODE model
func, loss_history = train_neural_ode(func, x_data, t_data)

# Plot the training loss
plt.plot(loss_history)
plt.xlabel('Epoch')
plt.ylabel('Training Loss')
plt.title('Training Loss History')
plt.show()

# Define helper function for prediction
def predict(func, initial_state, t_eval):
    initial_state = torch.tensor(initial_state, dtype=torch.float32)
    t_data = torch.tensor(t_eval, dtype=torch.float32)

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    with torch.no_grad():
        pred = odeint(func, initial_state, t_data, method='dopri5',
            rtol=1e-6, atol=1e-6)
        return pred.numpy()

# Compare model prediction with true system
def plot_results(sol, pred, title):
    plt.figure(figsize=(12, 5))
    # Plot trajectories over time
    plt.subplot(1, 2, 1)
    plt.plot(t_eval, sol.y[0], 'b', label='True x(t)', linewidth=2)
    plt.plot(t_eval, pred[:, 0], 'r--', label='Predicted x(t)',
        linewidth=2)
    plt.plot(t_eval, sol.y[1], 'g', label='True y(t)', linewidth=2)
    plt.plot(t_eval, pred[:, 1], 'y--', label='Predicted y(t)',
        linewidth=2)
    plt.xlabel('Time')
    plt.ylabel('Values')
    plt.legend()
    plt.title(f'Trajectories over Time ({title})')

    # Plot phase space trajectory
    plt.subplot(1, 2, 2)
    plt.plot(sol.y[0], sol.y[1], 'b', label='True', linewidth=2)
    plt.plot(pred[:, 0], pred[:, 1], 'r--', label='Predicted',
        linewidth=2)
    plt.xlabel('x')
    plt.ylabel('y')
    plt.legend()
    plt.title(f'Phase Space Trajectory ({title})')
    plt.tight_layout()
    plt.show()

# Predict with the same initial condition
pred_same_ic = predict(func, initial_state, t_eval)
plot_results(sol, pred_same_ic, title="Same Initial Condition")

# Predict with a different initial condition
new_initial_state = [0.15, 0.2]
sol_new_ic = solve_ivp(dynamical_system, (0, 1000), new_initial_state,
    t_eval=t_eval)
pred_new_ic = predict(func, new_initial_state, t_eval)
plot_results(sol_new_ic, pred_new_ic, title="Different Initial
Condition")

# Part 3(b) Add noise and retrain
noise_level = 0.02 # Reduced noise level for stability
x_data_noisy = x_data + noise_level * torch.randn_like(x_data)

# Retrain the Neural ODE with noisy data

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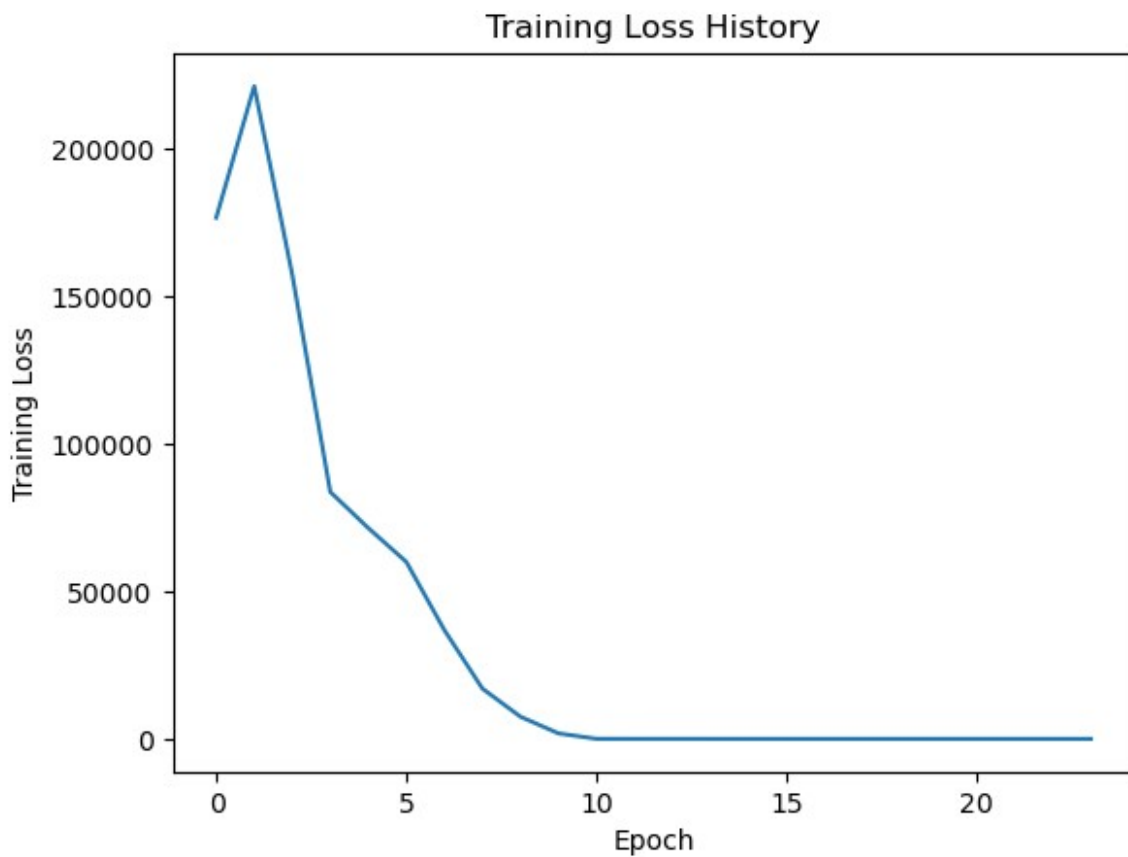
func_noisy = ODEFunc()
func_noisy, loss_history_noisy = train_neural_ode(func_noisy,
x_data_noisy, t_data)

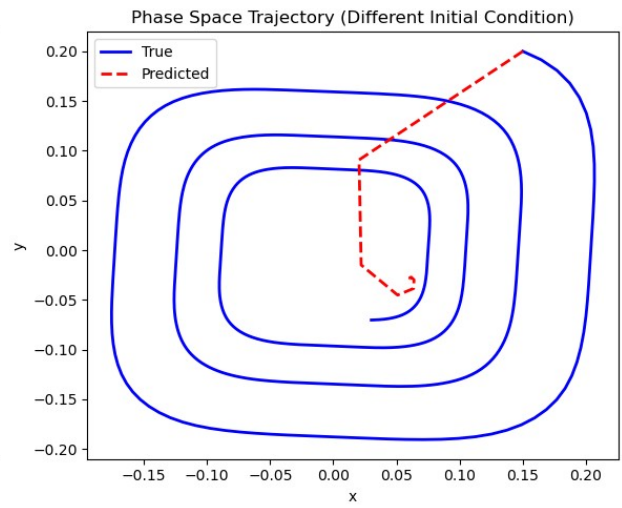
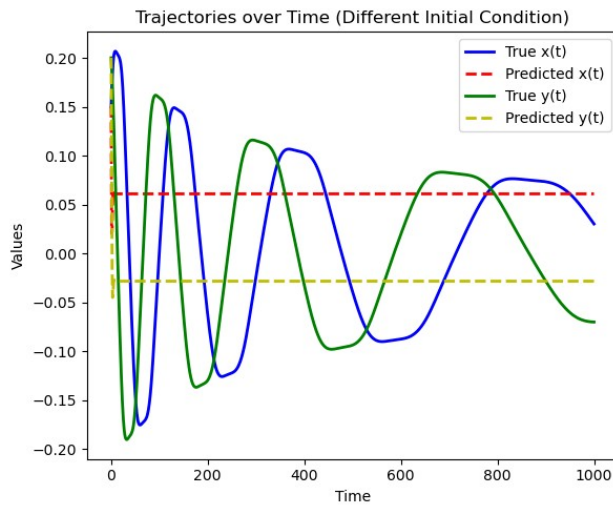
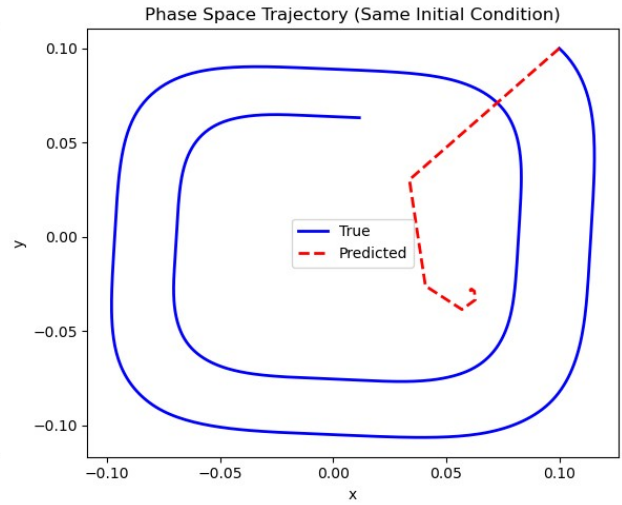
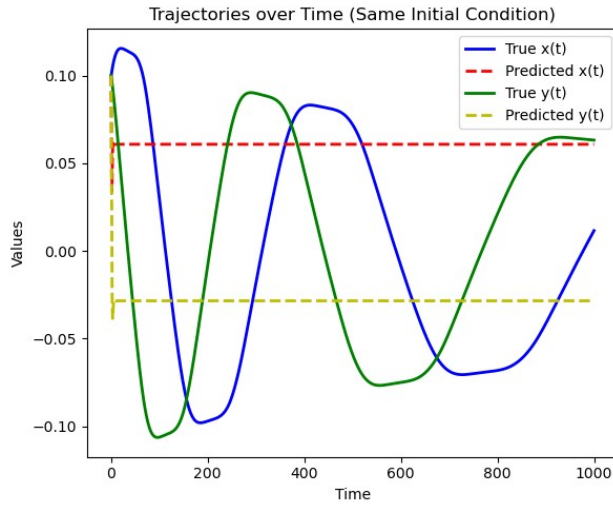
# Plot noisy training loss
plt.plot(loss_history_noisy)
plt.xlabel('Epoch')
plt.ylabel('Training Loss (Noisy Data)')
plt.title('Training Loss History with Noisy Data')
plt.show()

# Predict with noisy model and a different initial condition
pred_new_ic_noisy = predict(func_noisy, new_initial_state, t_eval)
plot_results(sol_new_ic, pred_new_ic_noisy, title="Different Initial
Condition (Noisy Data)")

Epoch 1, Loss: 176523.203125
Epoch 11, Loss: 14.312626838684082
Epoch 21, Loss: 0.04516028240323067
Training converged at epoch 24 with loss 0.007955534383654594

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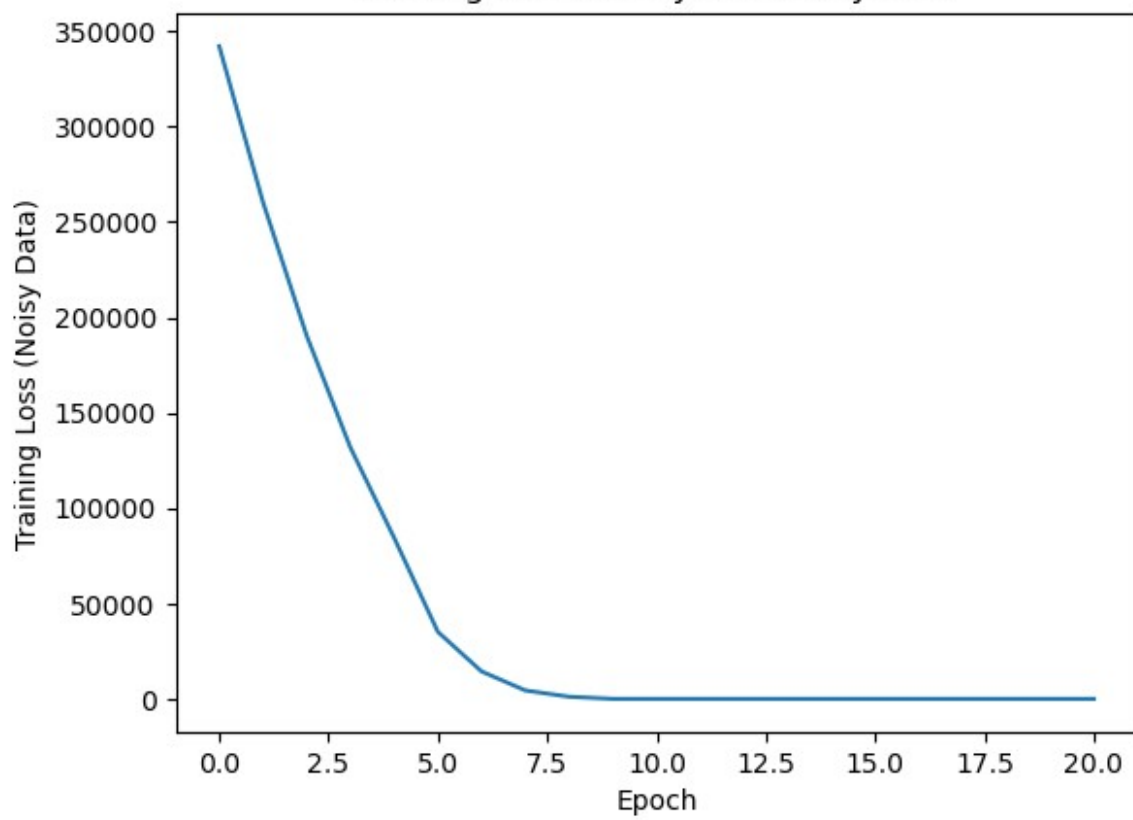


Epoch 1, Loss: 342125.9375

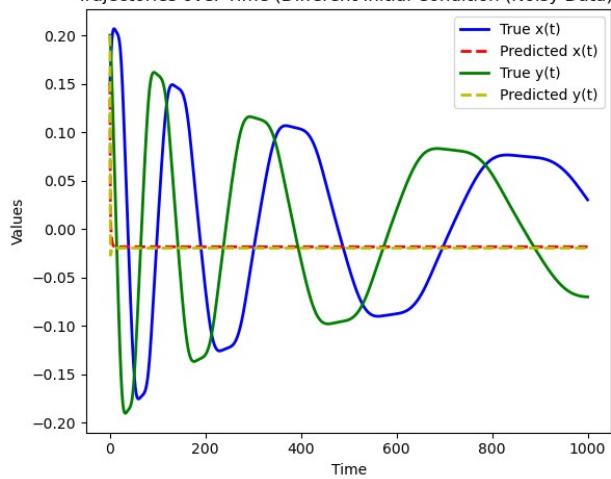
Epoch 11, Loss: 1.8877500295639038

Training converged at epoch 21 with loss 0.005802476312965155

Training Loss History with Noisy Data



Trajectories over Time (Different Initial Condition (Noisy Data))



Phase Space Trajectory (Different Initial Condition (Noisy Data))

