

Runge–Kutta Physics-Informed Neural Networks for Evolutionary PDEs

19ο Πανελλήνιο Συνέδριο Μαθηματικής Ανάλυσης

Costas Smaragdakis

Department of Statistics and Actuarial-Financial Mathematics, University of the Aegean
& Institute of Applied and Computational Mathematics, FORTH

joint work with G. Akrivis & C. Makridakis

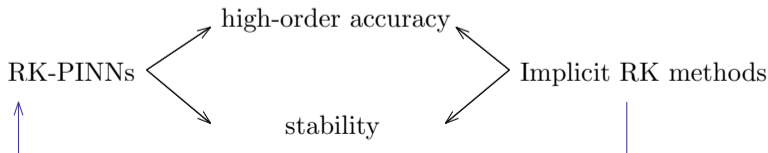
Motivation - ANNs as PDE Solvers

The Paradigm Shift: Transitioning from classical mesh-based methods to mesh-free, Neural Network approximations.

Key Motivations:

- High-Dimensionality: Standard meshing is prohibitive
- Unified framework: Same infrastructure for *forward* and *inverse* problems
- Optimization-Based: PDE solving becomes an optimization problem.

Challenge: Overcoming the stability & optimization issues of standard ANN PDE solvers.



Introduction

We consider the evolution equation for $u(t, x)$:

$$\begin{cases} \partial_t u(t, x) + \mathcal{A}u(t, x) = f(t, x), & (t, x) \in (0, T] \times \Omega \\ u(0, \cdot) = u_0(\cdot) \end{cases}$$

$\mathcal{A} : \mathcal{D}(\mathcal{A}) \subset L^2(\Omega) \rightarrow L^2(\Omega)$ is a self-adjoint, positive definite spatial operator.

The Continuous Loss:

$$\mathcal{G}(u) := \int_0^T \left\| \partial_t u(t, \cdot) + \mathcal{A}u(t, \cdot) - f(t, \cdot) \right\|_{L^2(\Omega)}^2 dt + \|u(0, \cdot) - u_0(\cdot)\|_{H^1(\Omega)}^2.$$

- $\mathcal{G}(u) \geq 0$ for all admissible functions u .
- Well-posedness implies the exact solution u^\star is the unique global minimizer ($\mathcal{G}(u^\star) = 0$).

Network Space & Discretization Setup

Neural Network Space: We define the NN space over a NN architecture:

$$\mathcal{N}_\ell := \{U_\theta(\cdot, \cdot) : [0, T] \times \Omega \rightarrow \mathbb{R}^M \mid \theta \in \mathbb{R}^{N_{\text{params}}(\ell)}\},$$

where ℓ is the capacity parameter of the network (e.g., width/depth).

Temporal Discretization: We associate with ℓ a time partition $\mathcal{T}_\ell = \{t_n\}_{n=0}^{N(\ell)}$ of $(0, T]$.

- Subintervals: $J_n := (t_n, t_{n+1}]$ ($k_n := t_{n+1} - t_n$).
- Mesh size: $k(\ell) := \max_n k_n$ ($k(\ell) \rightarrow 0$ as $\ell \rightarrow \infty$).

Reference Nodes: Let $\{c_j\}_{j=0}^q \subset [0, 1]$ be fixed nodes satisfying:

$$0 = \tilde{c}_0 < \dots < \tilde{c}_q = 1$$

Local Nodes on J_n :

$$\tilde{t}_{nj} := t_n + \tilde{c}_j k_n, \quad j = 0, \dots, q.$$



The Approximation Space V_ℓ

The Interpolation Operator \hat{I}_q : Let $\{\tilde{\ell}_j\}_{j=0}^q$ be the standard Lagrange polynomials on $[0, 1]$ satisfying $\tilde{\ell}_j(\tilde{c}_i) = \delta_{ji}$.

The operator \hat{I}_q maps any continuous function w to a piecewise polynomial:

$$(\hat{I}_q w)(t, \cdot)|_{J_n} := \sum_{j=0}^q \tilde{\ell}_{nj}(t) w(\tilde{t}_{nj}, \cdot), \quad \tilde{\ell}_{nj}(t) := \tilde{\ell}_j\left(\frac{t - t_n}{k_n}\right), \quad t \in J_n.$$

The Approximation Space V_ℓ

The space $V_\ell \subset C([0, T]; L^2(\Omega))$ is defined as follows:

$$V_\ell := \left\{ \hat{u} : \hat{u} = \hat{I}_q U_\theta, \quad U_\theta \in \mathcal{N}_\ell \right\}.$$

$$\text{explicitly on } J_n : \quad \forall \hat{u} \in V_\ell, \quad \hat{u}(t, \cdot) = \sum_{j=0}^q \tilde{\ell}_j\left(\frac{t - t_n}{k_n}\right) U_\theta(\tilde{t}_{nj}, \cdot).$$

Continuity: Since $\tilde{c}_0 = 0$ and $\tilde{c}_q = 1$, we have $\hat{u}(t_n^-, \cdot) = U_\theta(t_n, \cdot) = \hat{u}(t_n^+, \cdot)$.

Density of Approximation Space

Let $v \in C([0, T]; L^2(\Omega))$ be a target function.

For any $\epsilon > 0$, there exists a sufficiently large capacity parameter ℓ such that there exists a function $\hat{u} \in V_\ell$ satisfying:

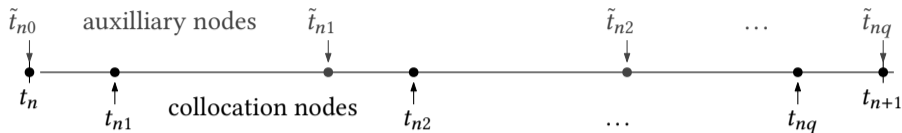
$$\|v - \hat{u}\|_{C([0, T]; L^2(\Omega))} < \epsilon.$$

Two sources of error:

- Interpolation Error
- Network Approximation Error

$$\|v - \hat{u}\| \leq \underbrace{\|v - \hat{I}_q v\|}_{\substack{\text{Interpolation Error} \\ (\rightarrow 0 \text{ since } k(\ell) \rightarrow 0)}} + \underbrace{\|\hat{I}_q(v - U_\theta)\|}_{\substack{\text{Network Approximation} \\ (\rightarrow 0 \text{ as } \ell \rightarrow \infty)}}$$

Collocation Runge–Kutta Formulation



Collocation Nodes: Let the Runge–Kutta method be characterized by q distinct collocation nodes $0 \leq c_1 < \dots < c_q \leq 1$. On each time interval $J_n = (t_n, t_{n+1}]$ of size k_n , we map these nodes to:

$$t_{ni} := t_n + c_i k_n, \quad i = 1, \dots, q.$$

The Interpolation Operator I_{q-1} : For any function $w(t, x)$, the operator interpolates in time onto polynomials of degree $q - 1$:

$$(I_{q-1} w)(t, x) := \sum_{i=1}^q \ell_i \left(\frac{t - t_n}{k_n} \right) w(t_{ni}, x), \quad t \in J_n, x \in \Omega$$

where $\{\ell_i\}_{i=1}^q$ are the Lagrange basis polynomials satisfying $\ell_i(c_j) = \delta_{ij}$.

The Runge–Kutta PINN Formulation

The collocation RK–PINN method requires the discrete solution $\hat{u} \in V_\ell$ to satisfy the PDE at the collocation nodes.

$$\partial_t \hat{u}(t, x) + \mathcal{A}(I_{q-1} \hat{u})(t, x) = (I_{q-1} f)(t, x), \quad \forall t \in J_n, x \in \Omega.$$

The Discrete Loss Functional \mathcal{G}_ℓ

We minimize the norm of this residual. For any $u \in V_\ell$, we define:

$$\mathcal{G}_\ell(u) := \int_0^T \left\| \partial_t u(t, \cdot) + \mathcal{A} I_{q-1} u(t, \cdot) - I_{q-1} f(t, \cdot) \right\|_{L^2(\Omega)}^2 dt + \|u(0, \cdot) - u_0(\cdot)\|_{H^1(\Omega)}^2$$

We set $\mathcal{G}_\ell(u) = +\infty$ if $u \notin V_\ell$.

Optimization Problem:

$$\hat{u}_\ell \leftarrow \operatorname{argmin}_{u \in V_\ell} \mathcal{G}_\ell(u)$$

Theoretical Goals:

1. Stability
2. Convergence

Sufficient Condition for Stability

To guarantee stability, we require the numerical method to respect the energy dynamics of the PDE.

The Continuous Energy Law:

$$\underbrace{\int_{J_n} (\partial_t u, \mathcal{A}u) dt}_{\text{Continuous cross-term}} = \int_{J_n} \frac{1}{2} \frac{d}{dt} \|\mathcal{A}^{1/2} u\|^2 dt = \underbrace{\frac{1}{2} \left(\|\mathcal{A}^{1/2} u(t_{n+1}, \cdot)\|^2 - \|\mathcal{A}^{1/2} u(t_n, \cdot)\|^2 \right)}_{\text{Energy Change } (\Delta \mathcal{E})}$$

The Discrete Energy Condition: In RK-PINN, we approximate $\partial_t u \approx \partial_t \hat{u}$ and $\mathcal{A}u \approx \mathcal{A}I_{q-1}\hat{u}$.

$$\underbrace{\int_{J_n} (\partial_t \hat{u}, \mathcal{A}I_{q-1}\hat{u}) dt}_{\text{Model cross-term}} \geq \underbrace{\frac{1}{2} \left(\|\mathcal{A}^{1/2} \hat{u}(t_{n+1}, \cdot)\|^2 - \|\mathcal{A}^{1/2} \hat{u}(t_n, \cdot)\|^2 \right)}_{\text{Model Energy Change } (\Delta \hat{\mathcal{E}})}$$

From Energy Condition to Maximal Regularity

If the energy condition holds, the numerical method is stable.

$$\begin{aligned} \int_{J_n} \|\partial_t \hat{u}\|^2 + \int_{J_n} \|\mathcal{A}I_{q-1}\hat{u}\|^2 + 2 \int_{J_n} (\partial_t \hat{u}, \mathcal{A}I_{q-1}\hat{u}) &= \int_{J_n} \|I_{q-1}f\|^2 \\ &\downarrow \text{(Energy Condition)} \\ \int_{J_n} \|\dots\|^2 + \int_{J_n} \|\dots\|^2 + \left(\|\mathcal{A}^{1/2}\hat{u}_{n+1}\|^2 - \|\mathcal{A}^{1/2}\hat{u}_n\|^2 \right) &\leq \int_{J_n} \|\dots\|^2 \\ &\downarrow \sum_{n=0}^{N-1} \cdot \\ \|\mathcal{A}^{1/2}\hat{u}_N\|^2 + \|\partial_t \hat{u}\|_{L^2}^2 + \|\mathcal{A}I_{q-1}\hat{u}\|_{L^2}^2 &\leq \|\mathcal{A}^{1/2}u_0\|^2 + \|I_{q-1}f\|_{L^2}^2 \end{aligned}$$

We obtain the **Maximal Regularity** property.

Maximal Regularity: Gauss & Radau IIA

- Weights $b_i > 0$.
- The stability matrix $M = (m_{ij})$ with $m_{ij} = b_i a_{ij} + b_j a_{ji} - b_i b_j$ is positive semi-definite.

Expanding the norm of the update yields:

$$\|\mathcal{A}^{1/2}\hat{u}_{n+1}\|^2 = \|\mathcal{A}^{1/2}\hat{u}_n\|^2 + 2k_n \sum_{i=1}^q b_i (\partial_t \hat{u}_i, \mathcal{A}\hat{u}_i) - \underbrace{k_n^2 \sum_{i,j=1}^q m_{ij} (\mathcal{A}^{1/2} \partial_t \hat{u}_i, \mathcal{A}^{1/2} \partial_t \hat{u}_j)}_{\geq 0 \quad (\text{since } M \text{ is P.S.D.})}$$

Using the exactness of quadrature for the degree $2q - 2$:

$$k_n \sum_{i=1}^q b_i (\partial_t \hat{u}(t_{ni}), \mathcal{A}\hat{u}(t_{ni})) = \int_{J_n} \underbrace{(\partial_t \hat{u}, \mathcal{A}I_{q-1}\hat{u})}_{\text{Integrand} \in \mathbb{P}_{2q-2}} dt.$$
$$\Rightarrow \int_{J_n} (\partial_t \hat{u}, \mathcal{A}I_{q-1}\hat{u}) dt \geq \frac{1}{2} \left(\|\mathcal{A}^{1/2}\hat{u}_{n+1}\|^2 - \|\mathcal{A}^{1/2}\hat{u}_n\|^2 \right).$$

Maximal Regularity: Lobatto IIIA

The Lobatto polynomial \hat{u} (degree q) does not satisfy the energy condition directly.

The reconstruction $\tilde{u} = I_q \hat{u}$ satisfies the exact energy balance:

$$\int_{J_n} (\partial_t \tilde{u}, \mathcal{A} \tilde{u}) dt = \frac{1}{2} \left(\|\mathcal{A}^{1/2} \tilde{u}(t_{n+1}, \cdot)\|^2 - \|\mathcal{A}^{1/2} \tilde{u}(t_n, \cdot)\|^2 \right)$$

This works because the “error” in the time derivative is invisible to the physics of the problem:

$$\int_{J_n} (\partial_t \hat{u} - \partial_t \tilde{u}, \underbrace{\mathcal{A} \tilde{u}}_{\text{Test Function}}) dt = 0$$

- **Integration by Parts:** Shifts the derivative to $\mathcal{A} \tilde{u}$ (degree $q - 1$).
- **Boundary Terms:** Vanish because collocation nodes include endpoints.
- **Interior Integral:** Vanishes because quadrature rule is exact for the resulting polynomial.

$$\text{Maximal Regularity of } \tilde{u} \implies \text{Maximal Regularity of } \hat{u}$$

Convergence of Minimizers

Let $\{\hat{u}_\ell\}$ be the sequence of minimizers of the discrete energy \mathcal{G}_ℓ . As the network capacity $\ell \rightarrow \infty$, the sequence converges to the exact solution u :

$$\hat{u}_\ell \rightarrow u^\star \quad \text{in } L^2((0, T); H^1(\Omega))$$

The De Giorgi Framework (Γ -convergence):

- **Step 1: Liminf Inequality** Using the uniform bounds from Maximal Regularity and lower semicontinuity:

$$\mathcal{G}(\hat{u}) \leq \liminf_{\ell \rightarrow \infty} \mathcal{G}_\ell(\hat{u}_\ell)$$

- **Step 2: Limsup Inequality** We construct a *recovery sequence* w_ℓ :

$$w_\ell \rightarrow u^\star \implies \lim_{\ell \rightarrow \infty} \mathcal{G}_\ell(w_\ell) = \mathcal{G}(u^\star) = 0$$

Conclusion:

$$0 \leq \mathcal{G}(\hat{u}) \leq \liminf \mathcal{G}_\ell(\hat{u}_\ell) \leq \limsup \mathcal{G}_\ell(\hat{u}_\ell) \leq \limsup \mathcal{G}_\ell(w_\ell) = 0 \implies \mathcal{G}(\hat{u}) = 0 \implies \hat{u} = u^\star.$$

RK-PINNs: Towards Applications

Step 1: Select the Underlying Collocation RK Method ($q = 3$)

RK Method	Collocation Nodes (c_i)			Key Features
Gauss	$\frac{1}{2} - \frac{\sqrt{15}}{10}$,	$\frac{1}{2}$,	$\frac{1}{2} + \frac{\sqrt{15}}{10}$	Energy Conservation
Lobatto IIIA	0,	$\frac{1}{2}$,	1	Energy Stable
Radau IIA	$\frac{4-\sqrt{6}}{10}$,	$\frac{4+\sqrt{6}}{10}$,	1	L-Stable

Step 2: Instantiate the Approximation Space

The approximation space V_ℓ is fully determined once we fix the following components:

- A Network Space \mathcal{N}_ℓ ,
- A fixed time partition \mathcal{T}_ℓ ,
- The auxiliary nodes $0 = \tilde{c}_0 < \tilde{c}_1 < \dots < \tilde{c}_q = 1$:

Problem Formulation & Collocation Residual

(for simplicity $f = 0$) Find $u : \Omega \times [0, T] \rightarrow \mathbb{R}^M$ such that:

$$u_t + \mathcal{A}u = \mathbf{0}, \quad u(x, 0) = u_0(x).$$

+Boundary Conditions

The Collocation Runge-Kutta Residual

We define the residual $\zeta(x, t)$ via the RK stages. Within $J_n = (t_n, t_{n+1}]$:

$$\begin{aligned} \zeta(t_{nj}, x) &= \sum_{i=0}^q (k_n^{-1} \tilde{\ell}'_i(c_j) U_\theta(\tilde{t}_{ni}, x) - \tilde{\ell}_i(c_j) \mathcal{A} U_\theta(\tilde{t}_{ni}, x)) \\ \zeta(t, x) &= \sum_{j=1}^q \ell_j \left(\frac{t - t_n}{k_n} \right) \zeta(t_{nj}, x), \quad x \in \Omega. \end{aligned}$$

Applications:

- 1D Heat Equation
- 2D Wave Equation

Discrete Loss Functionals & Optimization

We minimize the total cost $C_\Omega + C_0 + \sum_s C_{\partial\Omega_s}$.

Interior Cost: (Sobol sampling $\{x_r\}$ + RK Time Integration)

$$C_\Omega[\theta] = \frac{\text{Vol}(\Omega)}{R} \sum_{m,r,n} k_n \underbrace{\sum_{j=1}^q w_j \zeta_m(t_{nj}, x_r)^2}_{= \int_{J_n} \zeta_m^2 dt}.$$

Initial & Boundary Costs:

$$C_0[\theta] = \frac{\text{Vol}(\Omega)}{R} \sum_{m,r} (u_m(0, x_r; \theta) - u_{m0}(x_r))^2$$

$$C_{\partial\Omega_s}[\theta] = \frac{\text{Vol}(\partial\Omega_s)}{R} \sum_{m,r',n} (u_m(t_n, x_{r'}) - u_{ms}(x_{r'}))^2 \quad (\text{Dirichlet condition})$$

Final Optimization Problem:

$$\theta^\star \leftarrow \min_{\theta \in \Theta} \left(C_\Omega[\theta] + C_0[\theta] + \sum_s C_{\partial\Omega_s}[\theta] \right).$$

Application: Heat Equation (Discontinuous Data)

Problem Setup

Diffusion on $\Omega = (0, 1)^2$ with $k = 0.02$ and Neumann BCs:

$$\begin{cases} u_t - k(u_{xx} + u_{yy}) = 0, \\ \partial_n u = 0 \quad \text{on } \partial\Omega. \end{cases}$$

Discontinuous Initial Value

The initial state is a characteristic function χ_D on a disk D (center $(0.6, 0.7)$, radius 0.1):

$$u(0, x, y) = \begin{cases} 1 & \text{if } (x, y) \in D \\ 0 & \text{otherwise} \end{cases}$$

Analysis Objectives

1. *Smoothing Property*

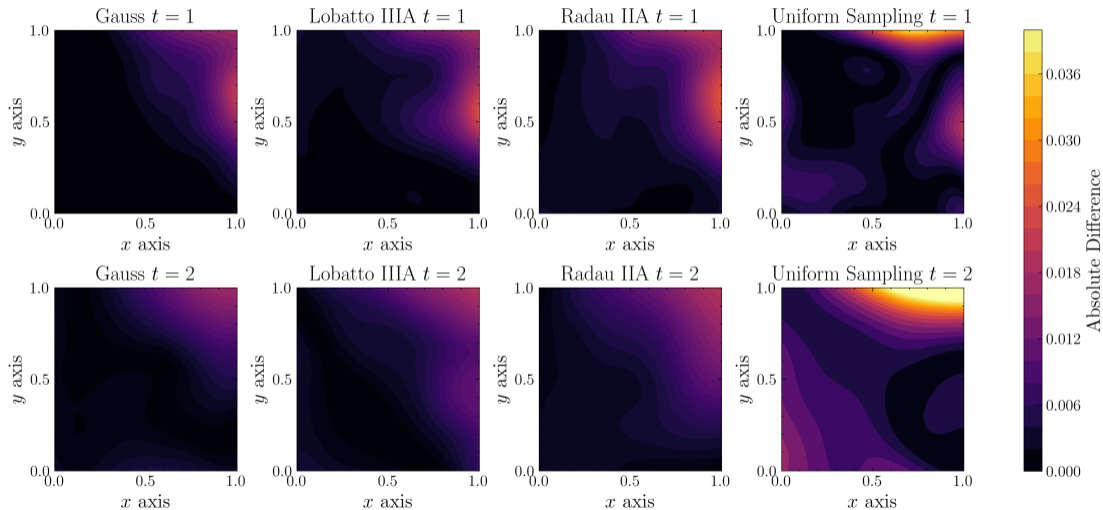
- The discontinuity leads to oscillations.
- Radau IIA damps high frequencies (L-stable), whereas Gauss and Lobatto IIIA may exhibit oscillations near $t = 0$.

2. *Heat Conservation*

- Due to Neumann BCs, total heat must be invariant:

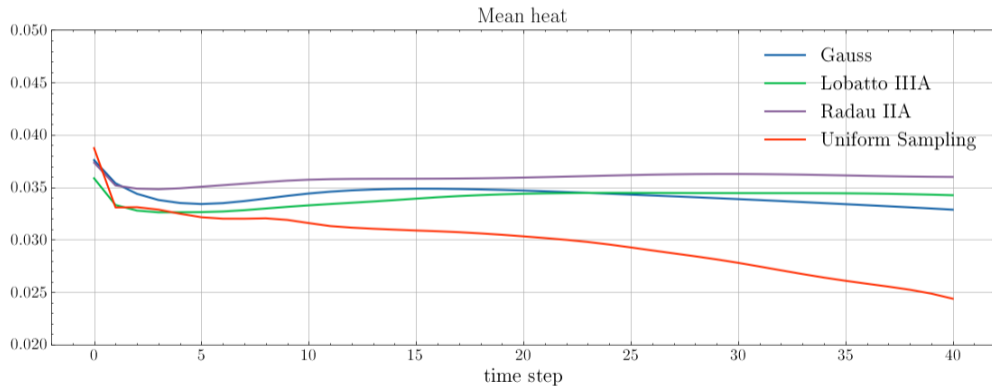
$$\frac{d}{dt} \int_{\Omega} u(t, x, y) d\Omega = 0$$

Application: Heat Equation (Discontinuous Data)



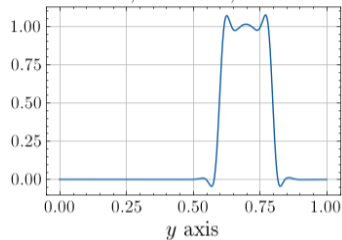
Application: Heat Equation (Discontinuous Data)

$$\int_{\Omega} u(t, x, y) dx = \int_{\Omega} u(0, x, y) d\Omega .$$

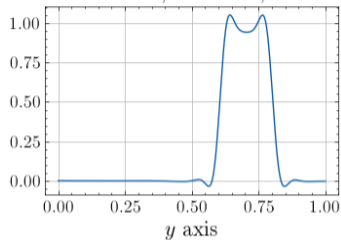


Application: Heat Equation (Discontinuous Data)

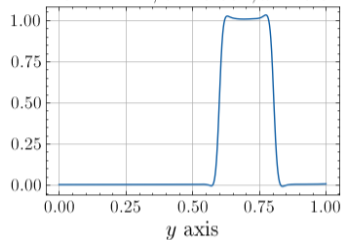
Gauss, $t = 0.002, x = 0.6$



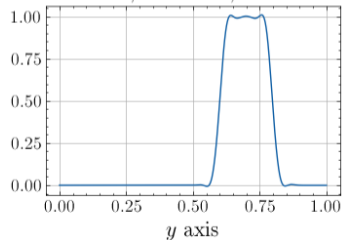
Lobatto IIIA, $t = 0.002, x = 0.6$



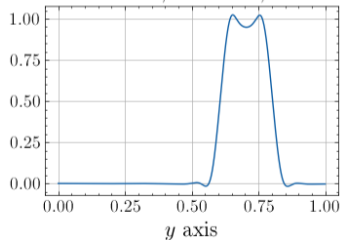
Radau IIA, $t = 0.002, x = 0.6$



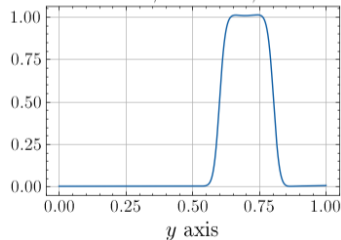
Gauss, $t = 0.008, x = 0.6$



Lobatto IIIA, $t = 0.008, x = 0.6$



Radau IIA, $t = 0.008, x = 0.6$



Application: Wave Equation

Problem Setup

We consider an initial value wave propagation problem on $\Omega := (0, 1)^2$ with homogeneous Dirichlet boundary conditions:

$$\begin{aligned}u_{tt} - c^2(u_{xx} + u_{yy}) &= 0, \quad t \in (0, 1], \quad (x, y) \in \Omega, \quad c = 0.5, \\u(0, x, y) &= \left(0.5 + 0.5 \cos \left(4\pi \sqrt{(x - 0.3)^2 + (y - 0.5)^2}\right)\right) \chi_D(x, y), \\u_t(0, x, y) &= 0, \quad (x, y) \in \Omega, \\u &= 0, \quad \text{on } (0, 1) \times \partial\Omega\end{aligned}$$

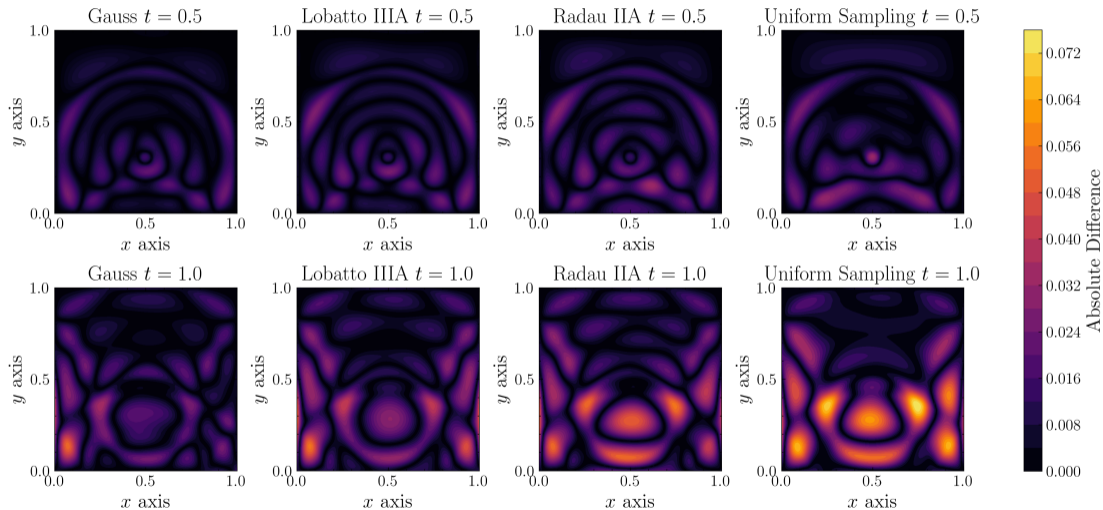
where χ_D is the characteristic function of the disk D (center $(0.3, 0.5)$, radius 0.25).

Reformulation: To apply the RK-PINN, we introduce velocity $v := u_t$ to obtain the system:

$$\begin{pmatrix} u \\ v \end{pmatrix}_t + \begin{pmatrix} 0 & -I \\ -c^2\Delta & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

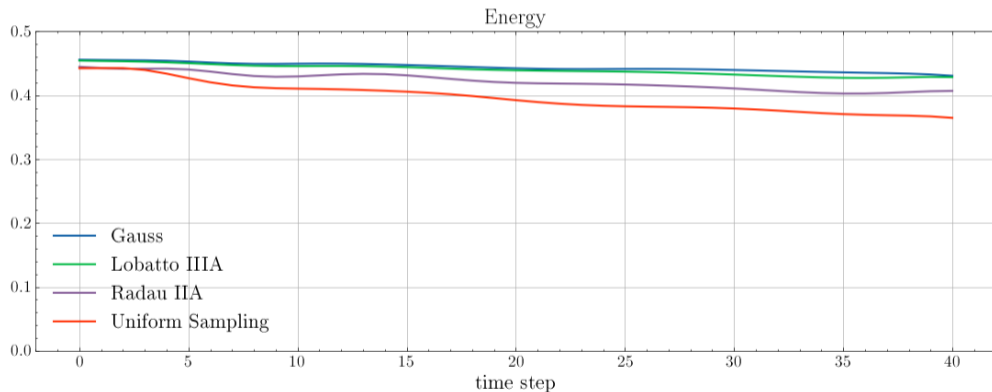
Analysis Objective: The total energy of the system must be invariant over time.

Application: Wave Equation



Application: Wave Equation

$$E(t) := \frac{1}{2} \|u_t(t, \cdot)\|_{L^2}^2 + \frac{1}{2} c^2 \|\nabla u(t, \cdot)\|_{L^2}^2 = E(0)$$



Thank you