Lorenz PINN baseline

March 27, 2024

```
[16]: # import numpy, scipy, and matplotlib
import numpy as np
import scipy as sp
import matplotlib.pyplot as plt

from sklearn.model_selection import train_test_split

import torch
%matplotlib widget

import os
import tempfile

# torch random seed
torch.manual_seed(0)
```

[16]: <torch._C.Generator at 0x7fc00a44f8b0>

1 Lorenz PINN baseline

In this notebook we apply the same method as the DHO baseline to the Lorenz system. After some preliminary test, here we show what append if we limit the train time span between (0,0.25) training the short_lorenz_baseline. In a second part we will train the long_lorenz_baseline with the time span (0,1).

1.1 Useful func

```
[17]: def lorenz(t, Y):

"""

This function returns the right-hand side of the Lorenz system of ordinary

differential equations.

Parameters:

t (float): time

Y (array): state vector [x, y, z]

Returns:

array: [dxdt, dydt, dzdt]
```

```
x, y, z = Y
          dxdt = 10 * (y - x)
          dydt = x * (28 - z) - y
          dzdt = x * y - 8/3 * z
          return [dxdt, dydt, dzdt]
      def seq_lorenz(Y):
           This function returns the right-hand side of the Lorenz system of ordinary ...
       \hookrightarrow differential equations.
          Parameters:
          Y (array): state vector [x, y, z]
          Returns:
          array: [dxdt, dydt, dzdt]
           n n n
          x, y, z = Y[:, 0], Y[:, 1], Y[:, 2]
          dxdt = 10 * (y - x)
          dydt = x * (28 - z) - y
          dzdt = x * y - 8/3 * z
          return np.array([dxdt, dydt, dzdt]).T
[18]: def plot_components(X, Y):
           This function plots the components of the state vector Y as a function of \Box
       \hookrightarrow time X.
          11 11 11
          plt.figure(figsize=(15, 10))
          plt.subplot(131)
          plt.plot(X, Y[:,0], label='x')
          plt.ylabel('x')
          plt.xlabel('time')
          plt.grid()
          # do all the same for y
          plt.subplot(132)
          plt.plot(X, Y[:,1], label='y')
          plt.ylabel('y')
          plt.xlabel('time')
          plt.grid()
```

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```
\# do all the same for z
    plt.subplot(133)
    plt.plot(X, Y[:,2], label='z')
    plt.ylabel('z')
    plt.xlabel('time')
    plt.grid()
def plot_compare_components(X, Y, Y_pred):
    HHHH
    This function plots the components of the state vector Y and Y_pred as a_{\sqcup}
 \hookrightarrow function of time X.
    HHHH
    plt.figure(figsize=(15, 10))
    plt.subplot(131)
    plt.plot(X, Y[:,0], label='x')
    plt.plot(X, Y_pred[:,0], label='x_pred')
    plt.ylabel('x')
    plt.xlabel('time')
    plt.legend()
    plt.grid()
    # do all the same for y
    plt.subplot(132)
    plt.plot(X, Y[:,1], label='y')
    plt.plot(X, Y_pred[:,1], label='y_pred')
    plt.ylabel('y')
    plt.xlabel('time')
    plt.legend()
    plt.grid()
    \# do all the same for z
    plt.subplot(133)
    plt.plot(X, Y[:,2], label='z')
    plt.plot(X, Y_pred[:,2], label='z_pred')
    plt.ylabel('z')
    plt.xlabel('time')
    plt.legend()
    plt.grid()
def show_history(history, name=None):
    This function plots the loss and learning rate as a function of epoch.
    history = np.array(history)
```

```
fig, ax = plt.subplots(figsize=(15, 10))
    # plot the loss
    ax.plot(history[:, 0], label='loss')
    ax.legend(loc='upper left')
    ax.set_yscale('log')
    ax.set_xlabel('epoch')
    ax.set_ylabel('loss')
    plt.grid()
    # plot the learning rate
    ax2 = ax.twinx()
    ax2.plot(history[:, -1], label='lr', color='r')
    ax2.set_yscale('log')
    ax2.set_ylabel('lr')
    # legend to the right
    ax2.legend(loc='upper right')
    plt.grid()
    plt.title('history' + name)
    # history to list
    history = history.tolist()
# def a function called ode loss
def lorenz_loss_ode(model, X):
    This function calculates the loss of the ode for the Lorenz system
    as a function of the input tensor X (time).
    Parameters:
    model (torch.nn.Module): the model
    X (torch.tensor): the input tensor
    11 11 11
    X.requires_grad = True
    Y_pred = model(X)
    # get the derivatives
    dx_dt_pred = torch.autograd.grad(Y_pred[:,0], X, grad_outputs=torch.
 →ones_like(Y_pred[:,0]), create_graph=True)[0]
    dy_dt_pred = torch.autograd.grad(Y_pred[:,1], X, grad_outputs=torch.
 →ones_like(Y_pred[:,1]), create_graph=True)[0]
    dz_dt_pred = torch.autograd.grad(Y_pred[:,2], X, grad_outputs=torch.
 ⇔ones_like(Y_pred[:,2]), create_graph=True)[0]
    # get true derivatives, using the lorenz parameter
```

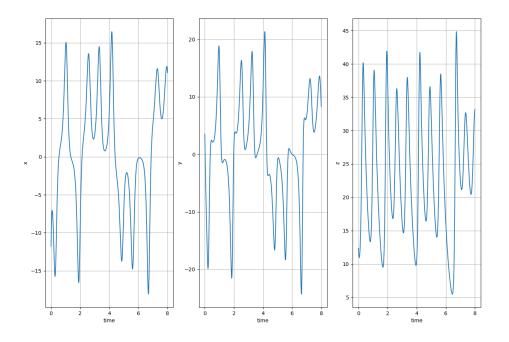
```
dx_dt_ode = 20 * (Y_pred[:,1] - Y_pred[:,0])
   dy_dt_ode = Y_pred[:,0] * (28 - Y_pred[:,2]) - Y_pred[:,1]
   dz_dt_ode = Y_pred[:,0] * Y_pred[:,1] - 8/3 * Y_pred[:,2]
    # loss ode
   loss_ode = (dx_dt_pred[:,0]- dx_dt_ode)**2 + (dy_dt_pred[:,0]-_
 return loss_ode
def plot_propagation(X, Y_true, Y_pred, Y0_index):
    11 11 11
    This function compare predicted and true solution of the lorenz system,
    in addition there is the solution (with solve_ivp) propagated from the \sqcup
 ⇔predicted state at the YO_index.
   Parameters:
   X (array): time
   Y_true (array): true state
    Y_pred (array): predicted state
    YO_index (int): index of the predicted state to be used as initial condition
    11 11 11
   # get the predicted state for the maximum index
   Y0 = Y_pred[Y0_index]
   # evove with the lorenz function, use scipy ivp_solve
   sol = sp.integrate.solve_ivp(lorenz, [X[Y0_index], 1], Y0,__
 →t_eval=X[Y0_index:])
    # plot the solution
   plt.figure(figsize=(15, 10))
   plt.subplot(131)
   plt.plot(sol.t, sol.y[0], label='x_prop', marker='o')
   # plot the predicted solution
   plt.plot(X, Y_pred[:,0], label='x_pred')
   # plot x real
   plt.plot(X, Y_true[:,0], label='x_real')
    # red dot in the maximum index
   plt.plot(X[Y0_index], Y_pred[Y0_index,0], 'ro')
   plt.ylabel('x')
   plt.xlabel('t')
   plt.grid()
   plt.legend()
    # do all the same for y
```

```
plt.subplot(132)
plt.plot(sol.t, sol.y[1], label='y_prop', marker='o')
plt.plot(X, Y_pred[:,1], label='y_pred')
plt.plot(X, Y_true[:,1], label='y_real')
plt.plot(X[Y0_index], Y_pred[Y0_index,1], 'ro')
plt.ylabel('y')
plt.xlabel('t')
plt.grid()
\# do all the same for z
plt.subplot(133)
plt.plot(sol.t, sol.y[2], label='z_prop', marker='o')
plt.plot(X, Y_pred[:,2], label='z_pred')
plt.plot(X, Y_true[:,2], label='z_real')
plt.plot(X[Y0_index], Y_pred[Y0_index,2], 'ro')
plt.ylabel('z')
plt.xlabel('t')
plt.grid()
```

1.2 Load data

```
[19]: # import data
# data are generated by "src/DHOscillator_data_gen.py"
data = np.load('../data/Lorenz_data.npy')
# Y is the state, X is the time, Y is made of x, y, z
X = data[:,0]
Y = data[:,1:]
```

```
[20]: # plot components
plot_components(X, Y)
```



1.3 Define the model

This is inspired by the tuned model on DHO

```
[22]: n_layers = 4
n_neurons = 28
n_epochs = 10000
```

```
# create model
short_model = FFNN(n_layers, n_neurons)
```

1.4 Short model

```
[23]: history_PINN = []
```

```
[24]: # define the optimizer
optimizer = torch.optim.Adam(short_model.parameters(), lr=0.001)
# add minimun to lr
scheduler = torch.optim.lr_scheduler.ReduceLROnPlateau(optimizer, 'min', \subseteq
factor=0.8, patience=1000, min_lr=1e-5)

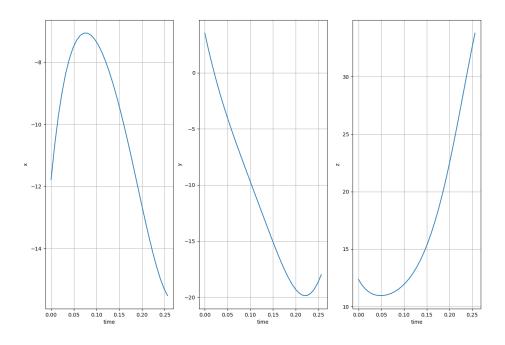
# define the loss function, L2
loss_fn = torch.nn.MSELoss()
```

```
[25]: # select only time < 2

X_sub = X[X<0.26]

Y_sub = Y[X<0.26]
```

[26]: # plot components
plot_components(X_sub, Y_sub)



```
[27]: # to torch
      X_sub_t = torch.tensor(X_sub, dtype=torch.float32).view(-1, 1)
      Y_sub_t = torch.tensor(Y_sub, dtype=torch.float32)
     3*250000
[38]: %%time
      for epoch in range(3*250000):
          optimizer.zero_grad()
          X_sub_t.requires_grad = True
          Y_pred = short_model(X_sub_t)
          # get the derivatives
          dx_dt_pred = torch.autograd.grad(Y_pred[:,0], X_sub_t, grad_outputs=torch.
       →ones_like(Y_pred[:,0]), create_graph=True)[0]
          dy_dt_pred = torch.autograd.grad(Y_pred[:,1], X_sub_t, grad_outputs=torch.
       →ones_like(Y_pred[:,1]), create_graph=True)[0]
          dz_dt_pred = torch.autograd.grad(Y_pred[:,2], X_sub_t, grad_outputs=torch.
       ⇔ones_like(Y_pred[:,2]), create_graph=True)[0]
          # get true derivatives, using the lorenz parameter
          dx_dt_ode = 10 * (Y_pred[:,1] - Y_pred[:,0])
          dy_dt_ode = Y_pred[:,0] * (28 - Y_pred[:,2]) - Y_pred[:,1]
          dz_dt_ode = Y_pred[:,0] * Y_pred[:,1] - 8/3 * Y_pred[:,2]
          # loss ode
          loss_ode = loss_fn(dx_dt_pred[:,0], dx_dt_ode) + loss_fn(dy_dt_pred[:,0],_
       dy_dt_ode) + loss_fn(dz_dt_pred[:,0], dz_dt_ode)
          # add loss ic
          loss_ic = torch.mean((Y_pred[0] - Y_sub_t[0])**2)
          loss = 20*loss_ode + loss_ic
          loss.backward()
          optimizer.step()
          scheduler.step(loss)
          history PINN.append([loss.item(), loss ode.detach().numpy(), loss ic.

detach().numpy(), optimizer.param_groups[0]["lr"]])
          if epoch % 1000 == 0:
              print(f'Epoch {epoch}, Loss {loss.item()}, lr {optimizer.
       →param_groups[0]["lr"]}')
```

Epoch 0, Loss 0.26342737674713135, lr 0.000409600000000001

```
Epoch 1000, Loss 0.484549343585968, lr 0.000409600000000001
Epoch 2000, Loss 0.2737593352794647, lr 0.000409600000000001
Epoch 3000, Loss 0.3397865891456604, lr 0.000409600000000001
Epoch 4000, Loss 0.2481081336736679, lr 0.000409600000000001
Epoch 5000, Loss 0.26107338070869446, lr 0.000409600000000001
Epoch 6000, Loss 0.6151490807533264, lr 0.000409600000000001
Epoch 7000, Loss 0.310327410697937, lr 0.000409600000000001
Epoch 8000, Loss 0.41346481442451477, lr 0.000409600000000001
Epoch 9000, Loss 0.23382900655269623, lr 0.000409600000000001
Epoch 10000, Loss 0.8320176005363464, lr 0.000409600000000001
Epoch 11000, Loss 0.25102561712265015, lr 0.000409600000000001
Epoch 12000, Loss 0.35422852635383606, lr 0.000409600000000001
Epoch 13000, Loss 0.25925007462501526, lr 0.000409600000000001
Epoch 14000, Loss 0.5006727576255798, lr 0.000409600000000001
Epoch 15000, Loss 0.542710542678833, lr 0.000409600000000001
Epoch 16000, Loss 0.20863153040409088, lr 0.000409600000000001
Epoch 17000, Loss 0.2256685197353363, lr 0.000409600000000001
Epoch 18000, Loss 0.4553592801094055, lr 0.000409600000000001
Epoch 19000, Loss 0.23574163019657135, lr 0.000409600000000001
Epoch 20000, Loss 0.5307074785232544, lr 0.000409600000000001
Epoch 21000, Loss 0.20027029514312744, lr 0.000409600000000001
Epoch 22000, Loss 0.20147134363651276, lr 0.000409600000000001
Epoch 23000, Loss 0.19673770666122437, lr 0.000409600000000001
Epoch 24000, Loss 0.49799203872680664, lr 0.000409600000000001
Epoch 25000, Loss 0.2607436776161194, lr 0.000409600000000001
Epoch 26000, Loss 0.1820361614227295, lr 0.000327680000000001
Epoch 27000, Loss 0.5748018026351929, lr 0.000327680000000001
Epoch 28000, Loss 0.2440687119960785, lr 0.000327680000000001
Epoch 29000, Loss 0.17857778072357178, lr 0.000327680000000001
Epoch 30000, Loss 0.2394225150346756, lr 0.000327680000000001
Epoch 31000, Loss 0.46871814131736755, lr 0.000327680000000001
Epoch 32000, Loss 0.47121661901474, lr 0.000327680000000001
Epoch 33000, Loss 0.18561848998069763, lr 0.000327680000000001
Epoch 34000, Loss 0.1880175769329071, lr 0.000327680000000001
Epoch 35000, Loss 0.24631918966770172, lr 0.000327680000000001
Epoch 36000, Loss 0.1812141090631485, lr 0.000327680000000001
Epoch 37000, Loss 0.3718787431716919, lr 0.000327680000000001
Epoch 38000, Loss 0.15920551121234894, lr 0.000327680000000001
Epoch 39000, Loss 0.2409868836402893, lr 0.000327680000000001
Epoch 40000, Loss 0.2605553865432739, lr 0.000327680000000001
Epoch 41000, Loss 0.23022834956645966, lr 0.000327680000000001
Epoch 42000, Loss 0.1855393499135971, lr 0.000327680000000001
Epoch 43000, Loss 0.16501949727535248, lr 0.000327680000000001
Epoch 44000, Loss 0.13774622976779938, lr 0.000327680000000001
Epoch 45000, Loss 0.46258407831192017, lr 0.000327680000000001
Epoch 46000, Loss 0.18900667130947113, lr 0.000327680000000001
Epoch 47000, Loss 0.1326463222503662, lr 0.000327680000000001
Epoch 48000, Loss 0.17300331592559814, lr 0.000327680000000001
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```
Epoch 49000, Loss 0.13285943865776062, lr 0.000327680000000001
Epoch 50000, Loss 0.15686339139938354, lr 0.000327680000000001
Epoch 51000, Loss 0.2058541476726532, lr 0.000327680000000001
Epoch 52000, Loss 0.1405266374349594, lr 0.000327680000000001
Epoch 53000, Loss 0.12706151604652405, lr 0.000327680000000001
Epoch 54000, Loss 0.6432791948318481, lr 0.000327680000000001
Epoch 55000, Loss 0.18401701748371124, lr 0.000327680000000001
Epoch 56000, Loss 0.13966165482997894, lr 0.000327680000000001
Epoch 57000, Loss 0.136574387550354, lr 0.000327680000000001
Epoch 58000, Loss 0.11922416090965271, lr 0.000327680000000001
Epoch 59000, Loss 0.11427754163742065, lr 0.000327680000000001
Epoch 60000, Loss 0.10878102481365204, lr 0.000327680000000001
Epoch 61000, Loss 0.22299078106880188, lr 0.000327680000000001
Epoch 62000, Loss 0.11129612475633621, lr 0.000327680000000001
Epoch 63000, Loss 0.28143104910850525, lr 0.000327680000000001
Epoch 64000, Loss 0.42254719138145447, lr 0.000327680000000001
Epoch 65000, Loss 0.13530588150024414, lr 0.000327680000000001
Epoch 66000, Loss 0.11001910269260406, lr 0.000327680000000001
Epoch 67000, Loss 0.0997278243303299, lr 0.000327680000000001
Epoch 68000, Loss 0.17189809679985046, lr 0.000327680000000001
Epoch 69000, Loss 0.38982340693473816, lr 0.000327680000000001
Epoch 70000, Loss 0.3315889835357666, lr 0.000327680000000001
Epoch 71000, Loss 0.10215266048908234, lr 0.000327680000000001
Epoch 72000, Loss 0.1920560896396637, lr 0.000327680000000001
Epoch 73000, Loss 0.09354259073734283, lr 0.000262144000000001
Epoch 74000, Loss 0.8761094212532043, lr 0.000262144000000001
Epoch 75000, Loss 0.09607982635498047, lr 0.0002621440000000001
Epoch 76000, Loss 0.10870647430419922, lr 0.000262144000000001
Epoch 77000, Loss 0.08530294895172119, lr 0.000262144000000001
Epoch 78000, Loss 0.08172337710857391, lr 0.000262144000000001
Epoch 79000, Loss 0.08590124547481537, lr 0.000262144000000001
Epoch 80000, Loss 0.07879370450973511, lr 0.000262144000000001
Epoch 81000, Loss 0.09440170228481293, lr 0.000262144000000001
Epoch 82000, Loss 0.07650494575500488, lr 0.000262144000000001
Epoch 83000, Loss 0.08417562395334244, lr 0.000262144000000001
Epoch 84000, Loss 0.17601770162582397, lr 0.000262144000000001
Epoch 85000, Loss 0.07261036336421967, lr 0.000262144000000001
Epoch 86000, Loss 0.07149993628263474, lr 0.000262144000000001
Epoch 87000, Loss 0.08705708384513855, lr 0.000262144000000001
Epoch 88000, Loss 0.06909097731113434, lr 0.000262144000000001
Epoch 89000, Loss 0.20833326876163483, lr 0.000262144000000001
Epoch 90000, Loss 0.07758616656064987, lr 0.000262144000000001
Epoch 91000, Loss 1.0804251432418823, lr 0.000262144000000001
Epoch 92000, Loss 0.06620381772518158, lr 0.000262144000000001
Epoch 93000, Loss 0.06543199717998505, lr 0.000262144000000001
Epoch 94000, Loss 0.08157793432474136, lr 0.000262144000000001
Epoch 95000, Loss 0.9649913311004639, lr 0.0002621440000000001
Epoch 96000, Loss 0.06957219541072845, lr 0.000262144000000001
```

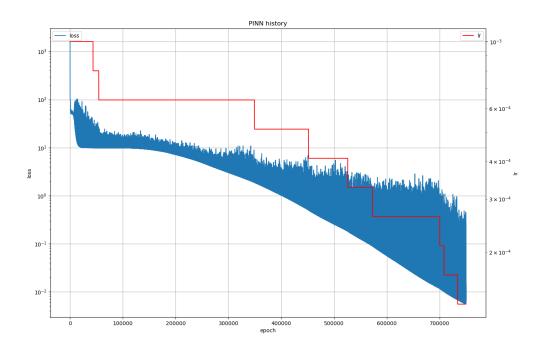
```
Epoch 97000, Loss 0.21804893016815186, lr 0.000262144000000001
Epoch 98000, Loss 0.06308673322200775, lr 0.000262144000000001
Epoch 99000, Loss 0.07656940817832947, lr 0.0002621440000000001
Epoch 100000, Loss 0.08038856089115143, lr 0.000262144000000001
Epoch 101000, Loss 0.06358902901411057, lr 0.000262144000000001
Epoch 102000, Loss 0.15820108354091644, lr 0.000262144000000001
Epoch 103000, Loss 0.366810142993927, lr 0.0002621440000000001
Epoch 104000, Loss 0.058468978852033615, lr 0.000262144000000001
Epoch 105000, Loss 0.05932345241308212, lr 0.000262144000000001
Epoch 106000, Loss 0.0894792228937149, lr 0.000262144000000001
Epoch 107000, Loss 0.053481586277484894, lr 0.000262144000000001
Epoch 108000, Loss 0.20286208391189575, lr 0.000262144000000001
Epoch 109000, Loss 0.05369500070810318, lr 0.000262144000000001
Epoch 110000, Loss 0.05316320061683655, lr 0.000262144000000001
Epoch 111000, Loss 0.04751544073224068, lr 0.000262144000000001
Epoch 112000, Loss 0.11623938381671906, lr 0.000262144000000001
Epoch 113000, Loss 0.04811007156968117, lr 0.000262144000000001
Epoch 114000, Loss 0.06126664578914642, lr 0.000262144000000001
Epoch 115000, Loss 0.10194414854049683, lr 0.000262144000000001
Epoch 116000, Loss 0.14897501468658447, lr 0.000262144000000001
Epoch 117000, Loss 0.042873725295066833, lr 0.000262144000000001
Epoch 118000, Loss 0.6193925738334656, lr 0.0002621440000000001
Epoch 119000, Loss 0.06313852965831757, lr 0.000262144000000001
Epoch 120000, Loss 0.043494585901498795, lr 0.000262144000000001
Epoch 121000, Loss 0.08471044152975082, lr 0.000262144000000001
Epoch 122000, Loss 0.03931733965873718, lr 0.000262144000000001
Epoch 123000, Loss 0.08183515816926956, lr 0.000262144000000001
Epoch 124000, Loss 0.05959685146808624, lr 0.000262144000000001
Epoch 125000, Loss 0.04716525971889496, lr 0.000262144000000001
Epoch 126000, Loss 0.42861008644104004, lr 0.000262144000000001
Epoch 127000, Loss 0.1851668357849121, lr 0.0002621440000000001
Epoch 128000, Loss 0.035716865211725235, lr 0.000262144000000001
Epoch 129000, Loss 0.04278714209794998, lr 0.000262144000000001
Epoch 130000, Loss 0.16943910717964172, lr 0.0002621440000000001
Epoch 131000, Loss 0.0348145067691803, lr 0.0002621440000000001
Epoch 132000, Loss 0.03484645485877991, lr 0.000262144000000001
Epoch 133000, Loss 0.12609632313251495, lr 0.000262144000000001
Epoch 134000, Loss 0.05929030478000641, lr 0.000262144000000001
Epoch 135000, Loss 0.7828461527824402, lr 0.000262144000000001
Epoch 136000, Loss 0.03312527388334274, lr 0.000262144000000001
Epoch 137000, Loss 0.030649175867438316, lr 0.000262144000000001
Epoch 138000, Loss 0.09419586509466171, lr 0.000262144000000001
Epoch 139000, Loss 0.03066711127758026, lr 0.000262144000000001
Epoch 140000, Loss 1.0074344873428345, lr 0.000262144000000001
Epoch 141000, Loss 0.05498269945383072, lr 0.000262144000000001
Epoch 142000, Loss 0.028648968786001205, lr 0.000262144000000001
Epoch 143000, Loss 0.02764841541647911, lr 0.000262144000000001
Epoch 144000, Loss 0.027545727789402008, lr 0.000262144000000001
```

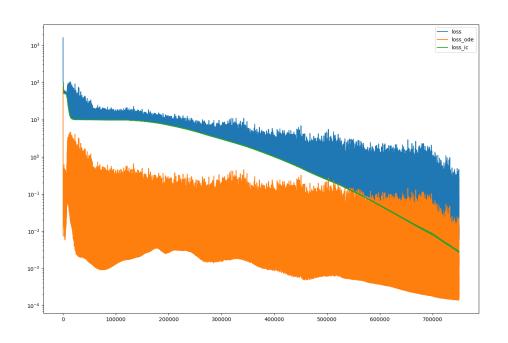
```
Epoch 145000, Loss 0.03709838539361954, lr 0.000262144000000001
Epoch 146000, Loss 0.03262490779161453, lr 0.000262144000000001
Epoch 147000, Loss 0.03938364237546921, lr 0.000262144000000001
Epoch 148000, Loss 0.061363376677036285, lr 0.000262144000000001
Epoch 149000, Loss 0.4333343505859375, lr 0.0002621440000000001
Epoch 150000, Loss 0.03631962090730667, lr 0.0002621440000000001
Epoch 151000, Loss 0.04981212317943573, lr 0.000262144000000001
Epoch 152000, Loss 0.02416454814374447, lr 0.000262144000000001
Epoch 153000, Loss 0.063046894967556, lr 0.0002621440000000001
Epoch 154000, Loss 0.02413662150502205, lr 0.000262144000000001
Epoch 155000, Loss 0.022798193618655205, lr 0.000262144000000001
Epoch 156000, Loss 0.11627843230962753, lr 0.000262144000000001
Epoch 157000, Loss 0.1316903680562973, lr 0.0002621440000000001
Epoch 158000, Loss 0.02188270352780819, lr 0.000262144000000001
Epoch 159000, Loss 0.022371631115674973, lr 0.000262144000000001
Epoch 160000, Loss 0.2542214095592499, lr 0.000262144000000001
Epoch 161000, Loss 0.020654721185564995, lr 0.000262144000000001
Epoch 162000, Loss 0.022517507895827293, lr 0.000262144000000001
Epoch 163000, Loss 0.19074806571006775, lr 0.000262144000000001
Epoch 164000, Loss 0.15665706992149353, lr 0.000262144000000001
Epoch 165000, Loss 0.019437385722994804, lr 0.000262144000000001
Epoch 166000, Loss 0.06331805139780045, lr 0.000262144000000001
Epoch 167000, Loss 0.018901929259300232, lr 0.000262144000000001
Epoch 168000, Loss 0.6142215132713318, lr 0.0002621440000000001
Epoch 169000, Loss 0.018568653613328934, lr 0.000262144000000001
Epoch 170000, Loss 0.0462939627468586, lr 0.000262144000000001
Epoch 171000, Loss 0.022159110754728317, lr 0.000262144000000001
Epoch 172000, Loss 0.029190707951784134, lr 0.000262144000000001
Epoch 173000, Loss 0.01813674345612526, lr 0.000262144000000001
Epoch 174000, Loss 0.016871076077222824, lr 0.000262144000000001
Epoch 175000, Loss 0.06066199019551277, lr 0.000262144000000001
Epoch 176000, Loss 0.07939990609884262, lr 0.000262144000000001
Epoch 177000, Loss 0.01746118813753128, lr 0.000262144000000001
Epoch 178000, Loss 0.2232891023159027, lr 0.0002621440000000001
Epoch 179000, Loss 0.016223708167672157, lr 0.000262144000000001
Epoch 180000, Loss 0.015954598784446716, lr 0.000262144000000001
Epoch 181000, Loss 0.02123374119400978, lr 0.000262144000000001
Epoch 182000, Loss 0.19318941235542297, lr 0.000262144000000001
Epoch 183000, Loss 0.029873037710785866, lr 0.000262144000000001
Epoch 184000, Loss 0.0161479152739048, lr 0.000262144000000001
Epoch 185000, Loss 0.023748308420181274, lr 0.000262144000000001
Epoch 186000, Loss 0.01475602574646473, lr 0.000262144000000001
Epoch 187000, Loss 0.17973726987838745, lr 0.000262144000000001
Epoch 188000, Loss 0.030416522175073624, lr 0.000262144000000001
Epoch 189000, Loss 0.02109741047024727, lr 0.000262144000000001
Epoch 190000, Loss 0.014070150442421436, lr 0.000262144000000001
Epoch 191000, Loss 0.013902915641665459, lr 0.000262144000000001
Epoch 192000, Loss 0.024248741567134857, lr 0.000262144000000001
```

```
Epoch 193000, Loss 0.013181398622691631, lr 0.000262144000000001
Epoch 194000, Loss 0.12373608350753784, lr 0.0002621440000000001
Epoch 195000, Loss 0.026585083454847336, lr 0.000262144000000001
Epoch 196000, Loss 0.06436893343925476, lr 0.000262144000000001
Epoch 197000, Loss 0.01234772801399231, lr 0.000262144000000001
Epoch 198000, Loss 0.012582866474986076, lr 0.0002621440000000001
Epoch 199000, Loss 0.05864425003528595, lr 0.000262144000000001
Epoch 200000, Loss 0.5011572241783142, lr 0.000262144000000001
Epoch 201000, Loss 0.020714737474918365, lr 0.00020971520000000012
Epoch 202000, Loss 0.05881894752383232, lr 0.00020971520000000012
Epoch 203000, Loss 0.06317640095949173, lr 0.00020971520000000012
Epoch 204000, Loss 0.03362848237156868, lr 0.00020971520000000012
Epoch 205000, Loss 0.01436963677406311, lr 0.00020971520000000012
Epoch 206000, Loss 0.21991980075836182, lr 0.00020971520000000012
Epoch 207000, Loss 0.01054384745657444, lr 0.00020971520000000012
Epoch 208000, Loss 0.3197035789489746, lr 0.00020971520000000012
Epoch 209000, Loss 0.01027323305606842, lr 0.0001677721600000001
Epoch 210000, Loss 0.010629920288920403, lr 0.0001677721600000001
Epoch 211000, Loss 0.011924466118216515, lr 0.0001677721600000001
Epoch 212000, Loss 0.1604505032300949, lr 0.0001677721600000001
Epoch 213000, Loss 0.017744502052664757, lr 0.0001677721600000001
Epoch 214000, Loss 0.08050897717475891, lr 0.0001677721600000001
Epoch 215000, Loss 0.09089109301567078, lr 0.0001677721600000001
Epoch 216000, Loss 0.011052665300667286, lr 0.0001677721600000001
Epoch 217000, Loss 0.016173619776964188, lr 0.0001677721600000001
Epoch 218000, Loss 0.1432618498802185, lr 0.0001677721600000001
Epoch 219000, Loss 0.020542819052934647, lr 0.0001677721600000001
Epoch 220000, Loss 0.010114668868482113, lr 0.0001677721600000001
Epoch 221000, Loss 0.06625279784202576, lr 0.0001677721600000001
Epoch 222000, Loss 0.008148003369569778, lr 0.0001677721600000001
Epoch 223000, Loss 0.11220139265060425, lr 0.0001677721600000001
Epoch 224000, Loss 0.008150261826813221, lr 0.0001677721600000001
Epoch 225000, Loss 0.011674610897898674, lr 0.0001677721600000001
Epoch 226000, Loss 0.17097532749176025, lr 0.0001677721600000001
Epoch 227000, Loss 0.09613525122404099, lr 0.0001677721600000001
Epoch 228000, Loss 0.007489650510251522, lr 0.0001677721600000001
Epoch 229000, Loss 0.009380893781781197, lr 0.0001677721600000001
Epoch 230000, Loss 0.023070745170116425, lr 0.0001677721600000001
Epoch 231000, Loss 0.0071346210315823555, lr 0.0001677721600000001
Epoch 232000, Loss 0.007527247071266174, lr 0.0001677721600000001
Epoch 233000, Loss 0.007607749197632074, lr 0.0001677721600000001
Epoch 234000, Loss 0.10259037464857101, lr 0.0001677721600000001
Epoch 235000, Loss 0.0330854132771492, lr 0.00013421772800000008
Epoch 236000, Loss 0.022737840190529823, lr 0.00013421772800000008
Epoch 237000, Loss 0.011105815880000591, lr 0.00013421772800000008
Epoch 238000, Loss 0.1959734708070755, lr 0.00013421772800000008
Epoch 239000, Loss 0.006762959994375706, lr 0.00013421772800000008
Epoch 240000, Loss 0.022140245884656906, lr 0.00013421772800000008
```

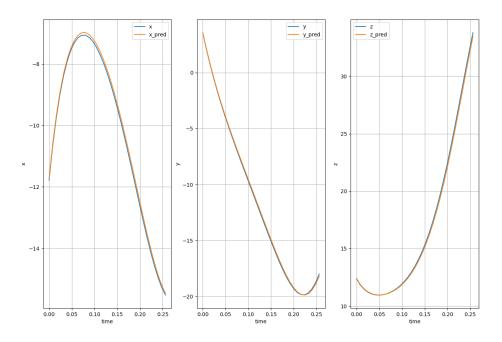
```
Epoch 241000, Loss 0.006216241046786308, lr 0.00013421772800000008
     Epoch 242000, Loss 0.014357908628880978, lr 0.00013421772800000008
     Epoch 243000, Loss 0.010585037060081959, lr 0.00013421772800000008
     Epoch 244000, Loss 0.0060417731292545795, lr 0.00013421772800000008
     Epoch 245000, Loss 0.006413214839994907, lr 0.00013421772800000008
     Epoch 246000, Loss 0.009185083210468292, lr 0.00013421772800000008
     Epoch 247000, Loss 0.009743203409016132, lr 0.00013421772800000008
     Epoch 248000, Loss 0.1916225105524063, lr 0.00013421772800000008
     Epoch 249000, Loss 0.022759824991226196, lr 0.00013421772800000008
     CPU times: user 17min 52s, sys: 3.9 s, total: 17min 56s
     Wall time: 17min 57s
[39]: # plot history_PINN loss and lr in two subplots
      history_PINN = np.array(history_PINN)
      fig, ax = plt.subplots(figsize=(15, 10))
      # plot the loss
      ax.plot(history_PINN[:, 0], label='loss')
      ax.legend(loc='upper left')
      ax.set_yscale('log')
      ax.set_xlabel('epoch')
      ax.set_ylabel('loss')
      plt.grid()
      # plot the learning rate
      ax2 = ax.twinx()
      ax2.plot(history_PINN[:, -1], label='lr', color='r')
```

ax2.set_yscale('log')
ax2.set_ylabel('lr')
legend to the right





```
[40]: # get prediction and plot compare
Y_pred = short_model(X_sub_t).detach().numpy()
plot_compare_components(X_sub, Y_sub, Y_pred)
```



1.5 Long model

Starting with the same model, already trained on the short time span, we will train the model on the time span (0,1). Note that the epochs are 3x the short model.

```
[42]: # define the optimizer

optimizer = torch.optim.Adam(short_model.parameters(), lr=0.001)

# add minimun to lr

scheduler = torch.optim.lr_scheduler.ReduceLROnPlateau(optimizer, 'min', \( \)

ofactor=0.8, patience=1000, min_lr=1e-5)

# define the loss function, L2

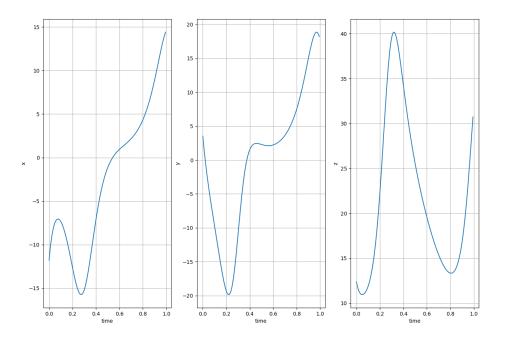
loss_fn = torch.nn.MSELoss()
```

```
[56]:  # select only time < 2

X_sub = X[X<1]

Y_sub = Y[X<1]
```

```
[57]: # plot components
plot_components(X_sub, Y_sub)
```



```
[58]: # to torch
X_sub_t = torch.tensor(X_sub, dtype=torch.float32).view(-1, 1)
Y_sub_t = torch.tensor(Y_sub, dtype=torch.float32)
```

```
dz_dt_pred = torch.autograd.grad(Y_pred[:,2], X_sub_t, grad_outputs=torch.
  ⇔ones_like(Y_pred[:,2]), create_graph=True)[0]
    # get true derivatives, using the lorenz parameter
    dx_dt_ode = 10 * (Y_pred[:,1] - Y_pred[:,0])
    dy dt ode = Y pred[:,0] * (28 - Y pred[:,2]) - Y pred[:,1]
    dz_dt_ode = Y_pred[:,0] * Y_pred[:,1] - 8/3 * Y_pred[:,2]
    # loss ode
    loss_ode = loss_fn(dx_dt_pred[:,0], dx_dt_ode) + loss_fn(dy_dt_pred[:,0],_
  dy_dt_ode) + loss_fn(dz_dt_pred[:,0], dz_dt_ode)
    # add loss ic
    loss_ic = torch.mean((Y_pred[0] - Y_sub_t[0])**2)
    loss = 20*loss_ode + loss_ic
    loss.backward()
    optimizer.step()
    scheduler.step(loss)
    history_PINN.append([loss.item(), loss_ode.detach().numpy(), loss_ic.
  detach().numpy(), optimizer.param_groups[0]["lr"]])
    if epoch % 1000 == 0:
        print(f'Epoch {epoch}, Loss {loss.item()}, lr {optimizer.
  →param_groups[0]["lr"]}')
Epoch 0, Loss 626389.5, lr 0.001
Epoch 1000, Loss 145.3151092529297, lr 0.001
Epoch 2000, Loss 125.38775634765625, lr 0.001
Epoch 3000, Loss 119.87185668945312, lr 0.001
Epoch 4000, Loss 111.70367431640625, lr 0.001
Epoch 5000, Loss 104.68612670898438, lr 0.001
Epoch 6000, Loss 99.33305358886719, lr 0.001
Epoch 7000, Loss 85.5203857421875, lr 0.001
Epoch 8000, Loss 82.61097717285156, lr 0.001
Epoch 9000, Loss 80.74768829345703, lr 0.001
Epoch 10000, Loss 81.3205795288086, lr 0.001
Epoch 11000, Loss 74.30023193359375, lr 0.001
Epoch 12000, Loss 68.00859832763672, lr 0.001
Epoch 13000, Loss 59.172706604003906, lr 0.001
Epoch 14000, Loss 51.27915573120117, lr 0.001
Epoch 15000, Loss 40.913787841796875, lr 0.001
```

Epoch 16000, Loss 33.425106048583984, lr 0.001 Epoch 17000, Loss 27.24936866760254, lr 0.001 Epoch 18000, Loss 22.314571380615234, lr 0.001

```
Epoch 19000, Loss 18.15882682800293, lr 0.001
Epoch 20000, Loss 16.817596435546875, lr 0.001
Epoch 21000, Loss 11.265545845031738, lr 0.001
Epoch 22000, Loss 9.260003089904785, lr 0.001
Epoch 23000, Loss 7.8487396240234375, lr 0.001
Epoch 24000, Loss 7.520223140716553, lr 0.001
Epoch 25000, Loss 6.988001823425293, lr 0.001
Epoch 26000, Loss 5.0305280685424805, lr 0.001
Epoch 27000, Loss 10.02731704711914, lr 0.001
Epoch 28000, Loss 4.007084369659424, lr 0.001
Epoch 29000, Loss 3.4510767459869385, lr 0.001
Epoch 30000, Loss 7.5396575927734375, lr 0.001
Epoch 31000, Loss 12.425554275512695, lr 0.001
Epoch 32000, Loss 2.769685745239258, lr 0.001
Epoch 33000, Loss 2.6396472454071045, lr 0.001
Epoch 34000, Loss 5.023177146911621, lr 0.001
Epoch 35000, Loss 2.063999652862549, lr 0.001
Epoch 36000, Loss 2.0849881172180176, lr 0.001
Epoch 37000, Loss 1.876191258430481, lr 0.001
Epoch 38000, Loss 2.5863776206970215, lr 0.001
Epoch 39000, Loss 1.7494056224822998, lr 0.001
Epoch 40000, Loss 1.7089989185333252, lr 0.001
Epoch 41000, Loss 3.5138206481933594, lr 0.001
Epoch 42000, Loss 1.64840829372406, lr 0.001
Epoch 43000, Loss 1.757177710533142, lr 0.001
Epoch 44000, Loss 1.6318395137786865, lr 0.001
Epoch 45000, Loss 1.6043781042099, lr 0.001
Epoch 46000, Loss 2.407886505126953, lr 0.001
Epoch 47000, Loss 1.652109146118164, lr 0.001
Epoch 48000, Loss 3.2537426948547363, lr 0.001
Epoch 49000, Loss 1.579786777496338, lr 0.001
Epoch 50000, Loss 1.604350209236145, lr 0.001
Epoch 51000, Loss 8.528993606567383, lr 0.001
Epoch 52000, Loss 1.4880053997039795, lr 0.001
Epoch 53000, Loss 1.7631347179412842, lr 0.001
Epoch 54000, Loss 1.8400765657424927, lr 0.001
Epoch 55000, Loss 1.4840478897094727, lr 0.001
Epoch 56000, Loss 1.8940573930740356, lr 0.001
Epoch 57000, Loss 8.815999984741211, lr 0.001
Epoch 58000, Loss 1.500179648399353, lr 0.001
Epoch 59000, Loss 3.505702495574951, lr 0.001
Epoch 60000, Loss 1.650827169418335, lr 0.001
Epoch 61000, Loss 3.988633632659912, lr 0.001
Epoch 62000, Loss 6.318777084350586, lr 0.001
Epoch 63000, Loss 1.4340779781341553, lr 0.001
Epoch 64000, Loss 1.4650520086288452, lr 0.001
Epoch 65000, Loss 2.45967960357666, lr 0.001
Epoch 66000, Loss 1.5560120344161987, lr 0.001
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Epoch 67000, Loss 6.815795421600342, lr 0.001
Epoch 68000, Loss 5.103592872619629, lr 0.001
Epoch 69000, Loss 2.4808530807495117, lr 0.001
Epoch 70000, Loss 2.4526309967041016, lr 0.001
Epoch 71000, Loss 5.260627746582031, lr 0.001
Epoch 72000, Loss 2.333016872406006, lr 0.001
Epoch 73000, Loss 1.7401859760284424, lr 0.001
Epoch 74000, Loss 2.3862695693969727, lr 0.001
Epoch 75000, Loss 1.392557144165039, lr 0.001
Epoch 76000, Loss 1.338659644126892, lr 0.001
Epoch 77000, Loss 1.8375523090362549, lr 0.001
Epoch 78000, Loss 1.3348872661590576, lr 0.001
Epoch 79000, Loss 3.5249340534210205, lr 0.001
Epoch 80000, Loss 1.3182835578918457, lr 0.001
Epoch 81000, Loss 1.3580042123794556, lr 0.001
Epoch 82000, Loss 1.5853897333145142, lr 0.001
Epoch 83000, Loss 1.3320057392120361, lr 0.001
Epoch 84000, Loss 3.483884811401367, lr 0.001
Epoch 85000, Loss 1.3101462125778198, lr 0.001
Epoch 86000, Loss 1.3403804302215576, lr 0.001
Epoch 87000, Loss 2.171982765197754, lr 0.001
Epoch 88000, Loss 3.9505772590637207, lr 0.001
Epoch 89000, Loss 1.3788288831710815, lr 0.001
Epoch 90000, Loss 1.310186743736267, lr 0.001
Epoch 91000, Loss 1.3216558694839478, lr 0.001
Epoch 92000, Loss 1.2824398279190063, lr 0.001
Epoch 93000, Loss 5.928512096405029, lr 0.001
Epoch 94000, Loss 1.4147697687149048, lr 0.001
Epoch 95000, Loss 1.5043785572052002, lr 0.001
Epoch 96000, Loss 6.18107271194458, lr 0.001
Epoch 97000, Loss 1.325878381729126, lr 0.001
Epoch 98000, Loss 1.2356747388839722, lr 0.001
Epoch 99000, Loss 1.3912160396575928, lr 0.001
Epoch 100000, Loss 1.2605819702148438, lr 0.001
Epoch 101000, Loss 1.221770167350769, lr 0.0008
Epoch 102000, Loss 1.4451391696929932, lr 0.0008
Epoch 103000, Loss 3.073535919189453, lr 0.0008
Epoch 104000, Loss 2.072439193725586, lr 0.0008
Epoch 105000, Loss 6.119832992553711, lr 0.0008
Epoch 106000, Loss 1.2162717580795288, lr 0.0008
Epoch 107000, Loss 1.5024852752685547, lr 0.0008
Epoch 108000, Loss 1.2148667573928833, lr 0.0008
Epoch 109000, Loss 2.2979226112365723, lr 0.0008
Epoch 110000, Loss 1.2116453647613525, lr 0.00064
Epoch 111000, Loss 1.2181575298309326, lr 0.00064
Epoch 112000, Loss 1.2872580289840698, lr 0.00064
Epoch 113000, Loss 1.2086822986602783, lr 0.00064
Epoch 114000, Loss 1.4042097330093384, lr 0.00064
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Epoch 115000, Loss 1.2054996490478516, lr 0.000512000000000001
Epoch 116000, Loss 1.23091721534729, lr 0.000512000000000001
Epoch 117000, Loss 2.2758336067199707, lr 0.0005120000000000001
Epoch 118000, Loss 2.7117958068847656, lr 0.000512000000000001
Epoch 119000, Loss 1.2072994709014893, lr 0.000512000000000001
Epoch 120000, Loss 1.5968704223632812, lr 0.000512000000000001
Epoch 121000, Loss 5.246935844421387, lr 0.000512000000000001
Epoch 122000, Loss 1.3233318328857422, lr 0.000512000000000001
Epoch 123000, Loss 1.4000325202941895, lr 0.000512000000000001
Epoch 124000, Loss 1.2164220809936523, lr 0.000512000000000001
Epoch 125000, Loss 2.497387647628784, lr 0.000512000000000001
Epoch 126000, Loss 1.1885995864868164, lr 0.000512000000000001
Epoch 127000, Loss 1.2427334785461426, lr 0.000512000000000001
Epoch 128000, Loss 1.3806394338607788, lr 0.0005120000000000001
Epoch 129000, Loss 1.1920337677001953, lr 0.000512000000000001
Epoch 130000, Loss 1.1817562580108643, lr 0.000512000000000001
Epoch 131000, Loss 1.419372320175171, lr 0.000512000000000001
Epoch 132000, Loss 1.1868972778320312, lr 0.000512000000000001
Epoch 133000, Loss 1.2261446714401245, lr 0.000512000000000001
Epoch 134000, Loss 1.2442688941955566, lr 0.000512000000000001
Epoch 135000, Loss 1.3836758136749268, lr 0.000512000000000001
Epoch 136000, Loss 1.5069284439086914, lr 0.000512000000000001
Epoch 137000, Loss 1.1781060695648193, lr 0.0005120000000000001
Epoch 138000, Loss 1.1711751222610474, lr 0.000512000000000001
Epoch 139000, Loss 1.5451934337615967, lr 0.000512000000000001
Epoch 140000, Loss 1.447336196899414, lr 0.000512000000000001
Epoch 141000, Loss 1.2657616138458252, lr 0.000512000000000001
Epoch 142000, Loss 1.1707221269607544, lr 0.000512000000000001
Epoch 143000, Loss 1.2243263721466064, lr 0.000512000000000001
Epoch 144000, Loss 1.2462763786315918, lr 0.000512000000000001
Epoch 145000, Loss 1.3654108047485352, lr 0.000512000000000001
Epoch 146000, Loss 1.33060884475708, lr 0.000512000000000001
Epoch 147000, Loss 1.1447683572769165, lr 0.0005120000000000001
Epoch 148000, Loss 1.141907811164856, lr 0.000512000000000001
Epoch 149000, Loss 1.1496058702468872, lr 0.000512000000000001
Epoch 150000, Loss 2.1650314331054688, lr 0.000512000000000001
Epoch 151000, Loss 1.1372848749160767, lr 0.000512000000000001
Epoch 152000, Loss 1.1686309576034546, lr 0.000512000000000001
Epoch 153000, Loss 1.7935656309127808, lr 0.000512000000000001
Epoch 154000, Loss 1.2859222888946533, lr 0.00051200000000001
Epoch 155000, Loss 1.1406781673431396, lr 0.000512000000000001
Epoch 156000, Loss 1.1511677503585815, lr 0.000512000000000001
Epoch 157000, Loss 3.0807037353515625, lr 0.000512000000000001
Epoch 158000, Loss 2.199831485748291, lr 0.000512000000000001
Epoch 159000, Loss 1.2345495223999023, lr 0.000512000000000001
Epoch 160000, Loss 1.2398576736450195, lr 0.000512000000000001
Epoch 161000, Loss 1.8000762462615967, lr 0.000512000000000001
Epoch 162000, Loss 1.1879634857177734, lr 0.000512000000000001
```

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Epoch 163000, Loss 1.1186044216156006, lr 0.000512000000000001
Epoch 164000, Loss 1.2457433938980103, lr 0.000512000000000001
Epoch 165000, Loss 1.0937097072601318, lr 0.000512000000000001
Epoch 166000, Loss 2.315643787384033, lr 0.000512000000000001
Epoch 167000, Loss 1.1606276035308838, lr 0.000512000000000001
Epoch 168000, Loss 1.122793197631836, lr 0.000512000000000001
Epoch 169000, Loss 1.1259853839874268, lr 0.000512000000000001
Epoch 170000, Loss 1.081575870513916, lr 0.000512000000000001
Epoch 171000, Loss 1.0754796266555786, lr 0.0005120000000000001
Epoch 172000, Loss 2.441585063934326, lr 0.000512000000000001
Epoch 173000, Loss 1.1260011196136475, lr 0.000512000000000001
Epoch 174000, Loss 1.0898998975753784, lr 0.0005120000000000001
Epoch 175000, Loss 1.131210207939148, lr 0.000512000000000001
Epoch 176000, Loss 1.095670223236084, lr 0.000512000000000001
Epoch 177000, Loss 3.011202335357666, lr 0.000512000000000001
Epoch 178000, Loss 1.1051896810531616, lr 0.0005120000000000001
Epoch 179000, Loss 2.7689743041992188, lr 0.000512000000000001
Epoch 180000, Loss 1.5103236436843872, lr 0.000512000000000001
Epoch 181000, Loss 1.0645984411239624, lr 0.000512000000000001
Epoch 182000, Loss 1.3870649337768555, lr 0.000512000000000001
Epoch 183000, Loss 1.1562526226043701, lr 0.0005120000000000001
Epoch 184000, Loss 1.0348846912384033, lr 0.000512000000000001
Epoch 185000, Loss 2.2737598419189453, lr 0.000512000000000001
Epoch 186000, Loss 1.0967646837234497, lr 0.000512000000000001
Epoch 187000, Loss 1.0234932899475098, lr 0.000512000000000001
Epoch 188000, Loss 1.014581561088562, lr 0.000512000000000001
Epoch 189000, Loss 1.0118184089660645, lr 0.000512000000000001
Epoch 190000, Loss 1.926274061203003, lr 0.000512000000000001
Epoch 191000, Loss 1.2408385276794434, lr 0.0005120000000000001
Epoch 192000, Loss 1.1370962858200073, lr 0.000512000000000001
Epoch 193000, Loss 1.3653676509857178, lr 0.000512000000000001
Epoch 194000, Loss 1.172474980354309, lr 0.000512000000000001
Epoch 195000, Loss 0.9910038113594055, lr 0.000512000000000001
Epoch 196000, Loss 0.9949862360954285, lr 0.000512000000000001
Epoch 197000, Loss 0.9803063869476318, lr 0.000512000000000001
Epoch 198000, Loss 0.9998416900634766, lr 0.000512000000000001
Epoch 199000, Loss 0.969569742679596, lr 0.000409600000000001
Epoch 200000, Loss 0.9720639586448669, lr 0.000409600000000001
Epoch 201000, Loss 1.0242429971694946, lr 0.000409600000000001
Epoch 202000, Loss 1.0453859567642212, lr 0.000409600000000001
Epoch 203000, Loss 1.1250983476638794, lr 0.000409600000000001
Epoch 204000, Loss 0.9458605051040649, lr 0.000409600000000001
Epoch 205000, Loss 0.9347525835037231, lr 0.000409600000000001
Epoch 206000, Loss 1.1711018085479736, lr 0.0004096000000000001
Epoch 207000, Loss 0.9226886034011841, lr 0.000409600000000001
Epoch 208000, Loss 1.3527979850769043, lr 0.0004096000000000001
Epoch 209000, Loss 0.915057361125946, lr 0.000409600000000001
Epoch 210000, Loss 0.9439575672149658, lr 0.000409600000000001
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Epoch 212000, Loss 0.9600318670272827, lr 0.000409600000000001
Epoch 213000, Loss 1.4003877639770508, lr 0.000409600000000001
Epoch 214000, Loss 1.2989593744277954, lr 0.0004096000000000001
Epoch 215000, Loss 0.8896918892860413, lr 0.0004096000000000001
Epoch 216000, Loss 1.127147912979126, lr 0.000409600000000001
Epoch 217000, Loss 0.8703666925430298, lr 0.000409600000000001
Epoch 218000, Loss 0.912285327911377, lr 0.000409600000000001
Epoch 219000, Loss 1.1285452842712402, lr 0.0004096000000000001
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Epoch 222000, Loss 0.813353419303894, lr 0.000409600000000001
Epoch 223000, Loss 1.3608278036117554, lr 0.000409600000000001
Epoch 224000, Loss 1.0293068885803223, lr 0.000409600000000001
Epoch 225000, Loss 0.7852129340171814, lr 0.000409600000000001
Epoch 226000, Loss 0.8736746311187744, lr 0.0004096000000000001
Epoch 227000, Loss 0.7519655227661133, lr 0.000409600000000001
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Epoch 459000, Loss 0.0022761900909245014, lr 2.814749767106563e-05
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Epoch 1362000, Loss 0.0005225349450483918, lr 1e-05
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Epoch 2003000, Loss 0.0003369657206349075, lr 1e-05
Epoch 2004000, Loss 0.000368734123185277, lr 1e-05
Epoch 2005000, Loss 0.00032650932553224266, lr 1e-05
Epoch 2006000, Loss 0.0003965637879446149, lr 1e-05
Epoch 2007000, Loss 0.00036330748116597533, lr 1e-05
Epoch 2008000, Loss 0.0005241743056103587, lr 1e-05
Epoch 2009000, Loss 0.0003233026072848588, lr 1e-05
Epoch 2010000, Loss 0.0003706309653352946, lr 1e-05
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Epoch 2012000, Loss 0.0004816786968149245, lr 1e-05
Epoch 2013000, Loss 0.0003512709226924926, lr 1e-05
Epoch 2014000, Loss 0.00032935236231423914, lr 1e-05
Epoch 2015000, Loss 0.0003434642276261002, lr 1e-05
Epoch 2016000, Loss 0.00044803987839259207, lr 1e-05
Epoch 2017000, Loss 0.0006544985808432102, lr 1e-05
Epoch 2018000, Loss 0.0003281659446656704, lr 1e-05
Epoch 2019000, Loss 0.00047281451406888664, lr 1e-05
Epoch 2020000, Loss 0.0007774262921884656, lr 1e-05
Epoch 2021000, Loss 0.0003218667989131063, lr 1e-05
Epoch 2022000, Loss 0.000333920557750389, lr 1e-05
Epoch 2023000, Loss 0.00041133322520181537, lr 1e-05
Epoch 2024000, Loss 0.00033355734194628894, lr 1e-05
Epoch 2025000, Loss 0.0004984900006093085, lr 1e-05
Epoch 2026000, Loss 0.0003226541157346219, lr 1e-05
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Epoch 2029000, Loss 0.0003265074919909239, lr 1e-05
Epoch 2030000, Loss 0.0007214531651698053, lr 1e-05
Epoch 2031000, Loss 0.00032060666126199067, lr 1e-05
Epoch 2032000, Loss 0.0003443750611040741, lr 1e-05
Epoch 2033000, Loss 0.0003297323128208518, lr 1e-05
Epoch 2034000, Loss 0.00034895865246653557, lr 1e-05
```

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Epoch 2035000, Loss 0.0006239833310246468, lr 1e-05
Epoch 2036000, Loss 0.00046497955918312073, lr 1e-05
Epoch 2037000, Loss 0.0003239812212996185, lr 1e-05
Epoch 2038000, Loss 0.0003420118009671569, lr 1e-05
Epoch 2039000, Loss 0.00045043928548693657, lr 1e-05
Epoch 2040000, Loss 0.0003238751960452646, lr 1e-05
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Epoch 2042000, Loss 0.00032707961509004235, lr 1e-05
Epoch 2043000, Loss 0.00031760171987116337, lr 1e-05
Epoch 2044000, Loss 0.0005584774189628661, lr 1e-05
Epoch 2045000, Loss 0.0005791038856841624, lr 1e-05
Epoch 2046000, Loss 0.0003279363445471972, lr 1e-05
Epoch 2047000, Loss 0.00039517521508969367, lr 1e-05
Epoch 2048000, Loss 0.00036215607542544603, lr 1e-05
Epoch 2049000, Loss 0.0007652331260032952, lr 1e-05
Epoch 2050000, Loss 0.00038029043935239315, lr 1e-05
Epoch 2051000, Loss 0.0003654830507002771, lr 1e-05
Epoch 2052000, Loss 0.0005913688219152391, lr 1e-05
Epoch 2053000, Loss 0.0003796545206569135, lr 1e-05
Epoch 2054000, Loss 0.0005539678386412561, lr 1e-05
Epoch 2055000, Loss 0.00038023816887289286, lr 1e-05
Epoch 2056000, Loss 0.0003480340528767556, lr 1e-05
Epoch 2057000, Loss 0.0003325999714434147, lr 1e-05
Epoch 2058000, Loss 0.0003591410059016198, lr 1e-05
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Epoch 2062000, Loss 0.0003497208235785365, lr 1e-05
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Epoch 2075000, Loss 0.0003630750288721174, lr 1e-05
Epoch 2076000, Loss 0.00031085938098840415, lr 1e-05
Epoch 2077000, Loss 0.0003271988534834236, lr 1e-05
Epoch 2078000, Loss 0.0003395592502783984, lr 1e-05
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Epoch 2082000, Loss 0.00043059178278781474, lr 1e-05
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Epoch 2086000, Loss 0.0003120214387308806, lr 1e-05
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Epoch 2101000, Loss 0.0009313509217463434, lr 1e-05
Epoch 2102000, Loss 0.0003065311466343701, lr 1e-05
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Epoch 2104000, Loss 0.0003087684162892401, lr 1e-05
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Epoch 2112000, Loss 0.000311130250338465, lr 1e-05
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Epoch 2114000, Loss 0.0003039008006453514, lr 1e-05
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Epoch 2125000, Loss 0.0007882660138420761, lr 1e-05
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Epoch 2128000, Loss 0.00044046182301826775, lr 1e-05
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Epoch 2131000, Loss 0.00030636624433100224, lr 1e-05
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Epoch 2162000, Loss 0.0002966770844068378, lr 1e-05
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Epoch 2164000, Loss 0.00030167881050147116, lr 1e-05
Epoch 2165000, Loss 0.0005001237732358277, lr 1e-05
Epoch 2166000, Loss 0.0003421526635065675, lr 1e-05
Epoch 2167000, Loss 0.000341008446412161, lr 1e-05
Epoch 2168000, Loss 0.0002995152317453176, lr 1e-05
Epoch 2169000, Loss 0.0003686565032694489, lr 1e-05
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Epoch 2172000, Loss 0.0002992034424096346, lr 1e-05
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Epoch 2174000, Loss 0.0002975495590362698, lr 1e-05
Epoch 2175000, Loss 0.0002956963435281068, lr 1e-05
Epoch 2176000, Loss 0.0003124715876765549, lr 1e-05
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Epoch 2178000, Loss 0.0003376906388439238, lr 1e-05
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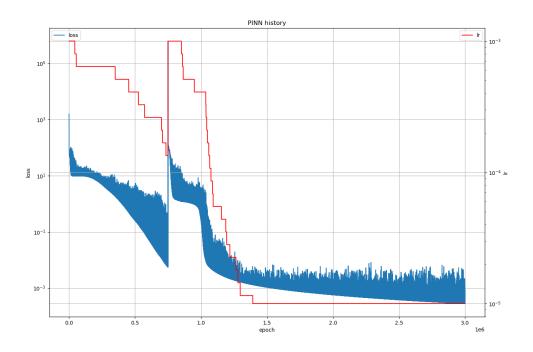
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Epoch 2181000, Loss 0.00029714597621932626, lr 1e-05
Epoch 2182000, Loss 0.0003412545192986727, lr 1e-05
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Epoch 2184000, Loss 0.0004519422654993832, lr 1e-05
Epoch 2185000, Loss 0.00034230633173137903, lr 1e-05
Epoch 2186000, Loss 0.0002915846707765013, lr 1e-05
Epoch 2187000, Loss 0.0002911888586822897, lr 1e-05
Epoch 2188000, Loss 0.00031709446921013296, lr 1e-05
Epoch 2189000, Loss 0.00044331944081932306, lr 1e-05
Epoch 2190000, Loss 0.0002936146629508585, lr 1e-05
Epoch 2191000, Loss 0.0002976786927320063, lr 1e-05
Epoch 2192000, Loss 0.00029588083270937204, lr 1e-05
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Epoch 2194000, Loss 0.00045777420746162534, lr 1e-05
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Epoch 2203000, Loss 0.00034312010393477976, lr 1e-05
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Epoch 2209000, Loss 0.0004371600516606122, lr 1e-05
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Epoch 2211000, Loss 0.0002994177339132875, lr 1e-05
Epoch 2212000, Loss 0.0002906238951254636, lr 1e-05
Epoch 2213000, Loss 0.00029680097941309214, lr 1e-05
Epoch 2214000, Loss 0.0002989704080391675, lr 1e-05
Epoch 2215000, Loss 0.0002904111461248249, lr 1e-05
Epoch 2216000, Loss 0.00038233044324442744, lr 1e-05
Epoch 2217000, Loss 0.0002941972343251109, lr 1e-05
Epoch 2218000, Loss 0.0005295415176078677, lr 1e-05
Epoch 2219000, Loss 0.00043880249722860754, lr 1e-05
Epoch 2220000, Loss 0.0005561222787946463, lr 1e-05
Epoch 2221000, Loss 0.0002995882532559335, lr 1e-05
Epoch 2222000, Loss 0.00034803018206730485, lr 1e-05
Epoch 2223000, Loss 0.00044401935883797705, lr 1e-05
Epoch 2224000, Loss 0.00029394772718660533, lr 1e-05
Epoch 2225000, Loss 0.00028970290441066027, lr 1e-05
Epoch 2226000, Loss 0.00030446937307715416, lr 1e-05
```

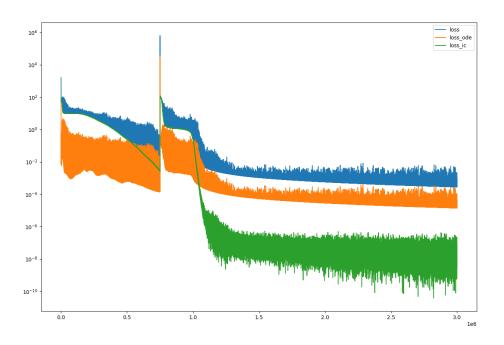
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Epoch 2227000, Loss 0.0003360686532687396, lr 1e-05
     Epoch 2228000, Loss 0.000333078351104632, lr 1e-05
     Epoch 2229000, Loss 0.0006499770097434521, lr 1e-05
     Epoch 2230000, Loss 0.0020763117354363203, lr 1e-05
     Epoch 2231000, Loss 0.0008150915964506567, lr 1e-05
     Epoch 2232000, Loss 0.0005858680815435946, lr 1e-05
     Epoch 2233000, Loss 0.0003119510365650058, lr 1e-05
     Epoch 2234000, Loss 0.00029497986542992294, lr 1e-05
     Epoch 2235000, Loss 0.00032173970248550177, lr 1e-05
     Epoch 2236000, Loss 0.00029048151918686926, lr 1e-05
     Epoch 2237000, Loss 0.00028910551918670535, lr 1e-05
     Epoch 2238000, Loss 0.0002831359743140638, lr 1e-05
     Epoch 2239000, Loss 0.0003362601564731449, lr 1e-05
     Epoch 2240000, Loss 0.00028339045820757747, lr 1e-05
     Epoch 2241000, Loss 0.0002865550632122904, lr 1e-05
     Epoch 2242000, Loss 0.0003025620826520026, lr 1e-05
     Epoch 2243000, Loss 0.000391858397051692, lr 1e-05
     Epoch 2244000, Loss 0.0006418225821107626, lr 1e-05
     Epoch 2245000, Loss 0.0003131130652036518, lr 1e-05
     Epoch 2246000, Loss 0.00028307962929829955, lr 1e-05
     Epoch 2247000, Loss 0.0003386775788385421, lr 1e-05
     Epoch 2248000, Loss 0.0003064009943045676, lr 1e-05
     Epoch 2249000, Loss 0.00037372150109149516, lr 1e-05
     CPU times: user 12h 1min 39s, sys: 6min 37s, total: 12h 8min 16s
     Wall time: 3h 4min 13s
[77]: # plot history_PINN loss and lr in two subplots
      history_PINN = np.array(history_PINN)
      fig, ax = plt.subplots(figsize=(15, 10))
      # plot the loss
      ax.plot(history_PINN[:, 0], label='loss')
      ax.legend(loc='upper left')
      ax.set_yscale('log')
      ax.set_xlabel('epoch')
      ax.set_ylabel('loss')
      plt.grid()
      # plot the learning rate
      ax2 = ax.twinx()
      ax2.plot(history_PINN[:, -1], label='lr', color='r')
      ax2.set_yscale('log')
      ax2.set_ylabel('lr')
      # legend to the right
      ax2.legend(loc='upper right')
      plt.grid()
      plt.title('PINN history')
```

```
# save fig
plt.savefig('../plot/lorenz_long_hostory.pdf')

# plot losses
plt.figure(figsize=(15, 10))
plt.plot(history_PINN[:, 0], label='loss')
plt.plot(history_PINN[:, 1], label='loss_ode')
plt.plot(history_PINN[:, 2], label='loss_ic')
plt.legend()
plt.yscale('log')

# history to list
history_PINN = history_PINN.tolist()
```





```
[48]: # get prediction and plot compare
Y_pred = short_model(X_sub_t).detach().numpy()
plot_compare_components(X_sub, Y_sub, Y_pred)
```

