

Solving Green's function using neural networks to model electrostatic correlations

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CHEM247 Spring 2022: Final Project proposal

The study of electrical double layer resulting from a charged surface is at the heart of colloidal and interfacial sciences. However, the standard mean-field PB theory fails to describe systems with large surface-charge density, high counter-ion valency and high ion concentration because it ignores the electrostatic correlation. To model ion-ion correlations phenomena one has to go beyond mean-field level and include fluctuations in the theory. For this a Gaussian Renormalized Fluctuation theory was given by Zhen-Gang Wang at Caltech. One of the key equations in this theory for symmetric planar systems is

$$\mathcal{L}G(z, z) = -\frac{\partial^2 G(s, z, z')}{\partial z^2} + s^2(z)G(s, z, z') = \frac{\delta(z, z')}{\epsilon} \quad (1)$$

where ϵ is the dielectric constant of the system, s is a smooth function and G is the Green's function we want to solve for. The aim of this project will be to use artificial neural networks (ANN) to approximate the function G in $[0, L]$. The following boundary conditions (BC) for regions $z < 0, z' \geq 0$ and $z > L, z' \leq L$ respectively will be used:

$$\frac{\partial G(s, z, z')}{\partial z'} = s(z = 0)G(s, z, z') \quad (2)$$

$$\frac{\partial G(s, z, z')}{\partial z'} = -s(z = L)G(s, z, z') \quad (3)$$

Existing finite difference methods to solve for the above problem become very complex and inefficient for the three dimensional analog of the Equation 1. Solving these three-dimensional PDE is very important if we want to solve for ion-ion correlations in asymmetric systems. Through this project I aim to see the capabilities of the machine learning framework to solve for such two point correlation functions.

I have decided to divide the project into two parts. The first half will involve solving Equation 1 for the case when $s(z) = \text{constant}$. In this case there is an analytical solution to the PDE given by

$$G(s, z, z') = \frac{e^{-s|z-z'|}}{2s\epsilon} \quad (4)$$

Using this analytical solution as my labelled data I will use a supervised learning approach on a fully connected neural network to finalize the architecture of the network. I will use a suitable random number generator to create a big enough sample data set for (z, z') . Let's call the neural network for this case to be $NN_1(z, z)$ which satisfies $NN_1(z, z) = G(z, z), s(z) = \text{constant}$.

In the second half of the project using the architecture of NN_1 , I will try to train a new neural network, NN_2 , which will replicate the function $G(z, z, s(z))$ when $s(z)$ is not a constant. I am planning to use a simple linear or tanh type function for $s(z)$. To train the network I will use Equations 1, 2 and 3 to write a mean-square error type loss function. The derivatives of G or NN_2 with respect to z can be calculated using automatic differentiation tools of Pytorch. The singularity associated with the dirac delta function can be approximated using a continuous Gaussian density function with variance tending to zero. Fortunately, there has been some work on a similar problem before from which I plan to borrow some ideas (Teng et al. 2021, arXiv:2105.11045v1). Another piece of literature on which I will rely upon is the pioneering work on Physics Inspired Neural Networks by M. Raissi et al. 2019.

Step 1: Supervised Learning to Optimize the architecture

In this notebook I have successfully finished the step 1 of the proposed project. For the cases of constant $s=1$ and $s=2$ I have been able to optimize a single artificial neural network architecture which can predict the solution to greens function upto an accuracy of atleast 98%. The labelled data I used for supervised learning was the analytical solution given in Equation 4.

Neural Network Trainer Code

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
from torch.optim import SGD, Adam
import torch.nn.functional as F
import random
from tqdm import tqdm
import math
from sklearn.model_selection import train_test_split
from functools import wraps
from time import time
```

```
In [2]: def timing(f):
    @wraps(f)
    def wrap(*args, **kw):
        ts = time()
        result = f(*args, **kw)
        te = time()
        print('func:%r took: %2.4f sec' % (f.__name__, te-ts))
        return result
    return wrap

def create_chunks(complete_list, chunk_size=None, num_chunks=None):

    chunks = []
    if num_chunks is None:
        num_chunks = math.ceil(len(complete_list) / chunk_size)
    elif chunk_size is None:
        chunk_size = math.ceil(len(complete_list) / num_chunks)
    for i in range(num_chunks):
        chunks.append(complete_list[i * chunk_size: (i + 1) * chunk_size])
    return chunks

def error_analy(x,y):
    error = np.sum(np.true_divide(abs(x-y),y))*100/(len(y))
    return error
```

```

In [3]: class Trainer_analy():
        def __init__(self, model, error_fn, loss_fn, learning_rate, epoch,
batch_size):

            self.model = model
            self.optimizer = Adam(model.parameters(), learning_rate, weight
_decay=1e-5)
            self.epoch = epoch
            self.batch_size = batch_size

        @timing
        def train(self, error_fn, loss_fn, inputs, outputs, val_inputs, val
_outputs, early_stop, l2, silent=False):
            ### convert data to tensor of correct shape and type here ###
            inputs = torch.FloatTensor(inputs)
            val_inputs = torch.FloatTensor(val_inputs)
            losses = []
            errors = []
            val_losses = []
            val_errors = []
            weights = self.model.state_dict()
            lowest_val_loss = np.inf
            l2_lambda=1e-5
            for n_epoch in tqdm(range(self.epoch), leave=False):
                self.model.train()
                batch_indices = list(range(inputs.shape[0]))
                random.shuffle(batch_indices)
                batch_indices = create_chunks(batch_indices, chunk_size=s
elf.batch_size)
                epoch_loss = 0
                epoch_error = 0
                for batch in batch_indices:
                    batch_importance = len(batch) / len(outputs)
                    batch_input = inputs[batch]
                    batch_output = outputs[batch]
                    ### make prediction and compute loss with loss functi
on of your choice on this batch ###
                    batch_predictions = self.model.forward(batch_input).s
queeze(-1)
                    #print(batch_predictions.shape)
                    loss = loss_fn(batch_predictions, torch.FloatTensor(ba
tch_output))
                    if l2:
                        ### Compute the loss with L2 regularization ###
                        l2_norm = sum([p.pow(2.0).sum() for p in self.mod
el.parameters()])
                        loss = loss + l2_lambda * l2_norm
                    self.optimizer.zero_grad()
                    loss.backward()
                    self.optimizer.step()
                    ### Compute epoch_loss and epoch_error
                    epoch_loss += loss.detach().item()*batch_importance
                    error = error_fn(batch_predictions.detach().numpy(), b
atch_output)
                    epoch_error += error*batch_importance

```

```

        val_loss, val_error = self.evaluate(val_inputs, val_outputs, error_fn, print_error=False)
        if n_epoch % 25 == 0 and not silent:
            print("Epoch %d/%d - Loss: %.3f - error: %.3f" % (n_epoch + 1, self.epoch, epoch_loss, epoch_error))
            print("Val_loss: %.3f - Val_error: %.3f" % (val_loss, val_error))
            losses.append(epoch_loss)
            errors.append(epoch_error)
            val_losses.append(val_loss)
            val_errors.append(val_error)
            if early_stop:
                if val_loss < lowest_val_loss:
                    lowest_val_loss = val_loss
                    weights = self.model.state_dict()
            if early_stop:
                self.model.load_state_dict(weights)

        return self.model, {"losses": losses, "errors": errors, "val_losses": val_losses, "val_errors": val_errors}

    def evaluate(self, inputs, outputs, error_fn, print_error=True):
        loss_fn = nn.MSELoss()
        inputs = torch.FloatTensor(inputs)
        predictions = self.model.forward(inputs).squeeze(-1)
        losses = loss_fn(predictions, torch.FloatTensor(outputs)).item()

        error = np.sum(error_fn(predictions.detach().numpy(), outputs))

        if print_error:
            print("Error: %.3f" % error)
        return losses, error

```

Training and validation Code

```

In [4]: from sklearn.model_selection import train_test_split,KFold

def train_and_val(model,error_fn,loss_fn,train_X,train_y,val_X,val_y,
epochs,batch_size,lr,early_stop,l2,pde,draw_curve=True):

    if pde==False:
        ann_trainer = Trainer_analy(model,error_fn,loss_fn,lr, epochs
, batch_size)
    else:
        ann_trainer = Trainer_pde(model,error_fn,loss_fn,lr, epochs,
batch_size)

    model,ledger = ann_trainer.train(error_fn,loss_fn,train_X,train_
y,val_X,val_y,early_stop,l2)
    val_array = ledger['val_losses']
    train_array = ledger['losses']
    val_error= ledger['val_errors']
    train_error = ledger['errors']
    train_error_all=[]
    if draw_curve:
        plt.figure()
        plt.plot(np.arange(len(val_array))+1,val_array,label='Validat
ion loss')
        plt.plot(np.arange(len(train_array))+1,train_array,label='Tra
ining loss')
        plt.xlabel('Epochs')
        plt.ylabel('Loss')
        plt.legend()

    if draw_curve:
        plt.figure()
        plt.plot(np.arange(len(val_error))+1,val_error,label='Validat
ion Error')
        plt.plot(np.arange(len(train_error))+1,train_error,label='Tra
ining Error')
        plt.xlabel('Epochs')
        plt.ylabel('Error')
        plt.legend()

    if early_stop:
        report_idx= np.argmin(ledger["val_losses"])
    else:
        report_idx=-1
    ### Recover the model weight ###
    weights = model.parameters()

    return model,weights

```

Code for evaluating accuracy/error in test data set

```
In [5]: def evaluate_ind(model, inputs, outputs,error_fn,print_error=True):
        loss_fn = nn.MSELoss()
        inputs = torch.FloatTensor(inputs)
        predictions = model.forward(inputs).squeeze(-1)
        error = error_fn(predictions.detach().numpy(),outputs)
        if print_error:
            print("Testing set Precentage Error: %.3f" % error)
        return error
```

Cross-fold validation code

```
In [6]: def Kfold(k,model_func,error_fn, loss_fn,Xs,ys,test_X, test_y,epochs,
        batch_size,lr,early_stop,l2,pde):
        # The total number of examples for training the network

        total_num = len(Xs)
        # Built in K-fold function in Sci-Kit Learn
        kf=KFold(n_splits=k,shuffle=True)
        # record error for each model
        train_error_all=[]
        test_error_all=[]

        for train_selector,test_selector in kf.split(range(total_num)):
            ### Decide training examples and testing examples for this fo
            ld ###
            train_Xs= Xs[train_selector]
            test_Xs= Xs[test_selector]
            train_ys= ys[train_selector]
            test_ys= ys[test_selector]
            model = model_func()
            print(f" parameters:", sum([len(item.flatten()) for item in m
            odel.parameters()])))
            model, weights =train_and_val(model,error_fn,loss_fn,train_Xs
            ,train_ys,test_Xs,test_ys,epochs,batch_size,lr,early_stop,l2,pde,draw
            _curve = True)

            #errors = evaluate_ind(model,test_X, test_y, error_fn,print_e
            rror=True)

            return model,weights
```

Optimized architecture of the neural network.

```
In [7]: from torch import nn
import torch

class ann(nn.Module):
    def __init__(self):
        super(ann, self).__init__()
        a = 100
        inp = 3
        self.Linear = nn.ModuleList([nn.Linear(inp,a),nn.Linear(a,a)
                                     ,nn.Linear(a,a),nn.Linear(a,a)
                                     ,nn.Linear(a,100),nn.Linear(100,
1)])
        self.activation = nn.ModuleList([nn.Tanh()])
    def forward(self, x):
        for i in range(len(self.Linear)-1):
            x = self.activation[0](self.Linear[i](x))
        x = self.Linear[-1](x)
        return x

print(ann())

ann(
  (Linear): ModuleList(
    (0): Linear(in_features=3, out_features=100, bias=True)
    (1): Linear(in_features=100, out_features=100, bias=True)
    (2): Linear(in_features=100, out_features=100, bias=True)
    (3): Linear(in_features=100, out_features=100, bias=True)
    (4): Linear(in_features=100, out_features=100, bias=True)
    (5): Linear(in_features=100, out_features=1, bias=True)
  )
  (activation): ModuleList(
    (0): Tanh()
  )
)
```

Labelled data generation function from analytical solution

```
In [8]: def data_generator(N,s):
        train_X = np.zeros((N,3))
        train_y = np.zeros((N))

        for i in range(N):
            train_X[i,0] = s#0*np.random.rand() + 0.01 #s
            train_X[i,1] = 2*np.random.rand() - 1.0 #x
            train_X[i,2] = 2*np.random.rand() - 1.0 #x'
            train_y[i] = np.exp(-train_X[i,0]*abs(train_X[i,1]-train_X[i,
2]))/(2*train_X[i,0])

        return train_X,train_y
```

Neural Network training and testing


```
In [9]: train_X,train_y = data_generator(100000,2)
        test_X,test_y = data_generator(1000,2)
        model, weights = Kfold(5,ann,error_analy,nn.MSELoss(),train_X,train_y
        ,test_X,test_y,50,500,lr=1e-3,early_stop=True,l2=True,pde=False)
```

parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.92it/s]

Epoch 1/50 - Loss: 0.004 - error: 99.834
Val_loss: 0.001 - Val_error: 78.878

52%|██████ | 26/50 [00:13<00:12, 1.99it/s]

Epoch 26/50 - Loss: 0.000 - error: 6.222
Val_loss: 0.000 - Val_error: 5.189

func:'train' took: 24.9730 sec
parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.94it/s]

Epoch 1/50 - Loss: 0.004 - error: 100.720
Val_loss: 0.002 - Val_error: 78.134

52%|██████ | 26/50 [00:13<00:12, 1.99it/s]

Epoch 26/50 - Loss: 0.000 - error: 7.706
Val_loss: 0.000 - Val_error: 9.775

func:'train' took: 26.5428 sec
parameters: 40901

2%|| | 1/50 [00:00<00:24, 1.97it/s]

Epoch 1/50 - Loss: 0.004 - error: 101.821
Val_loss: 0.001 - Val_error: 71.541

52%|██████ | 26/50 [00:20<00:18, 1.32it/s]

Epoch 26/50 - Loss: 0.000 - error: 7.720
Val_loss: 0.000 - Val_error: 9.246

func:'train' took: 34.1506 sec
parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.95it/s]

Epoch 1/50 - Loss: 0.005 - error: 109.574
Val_loss: 0.001 - Val_error: 72.238

52%|██████ | 26/50 [00:13<00:12, 1.96it/s]

Epoch 26/50 - Loss: 0.000 - error: 6.920
Val_loss: 0.000 - Val_error: 9.168

func:'train' took: 25.1049 sec
parameters: 40901

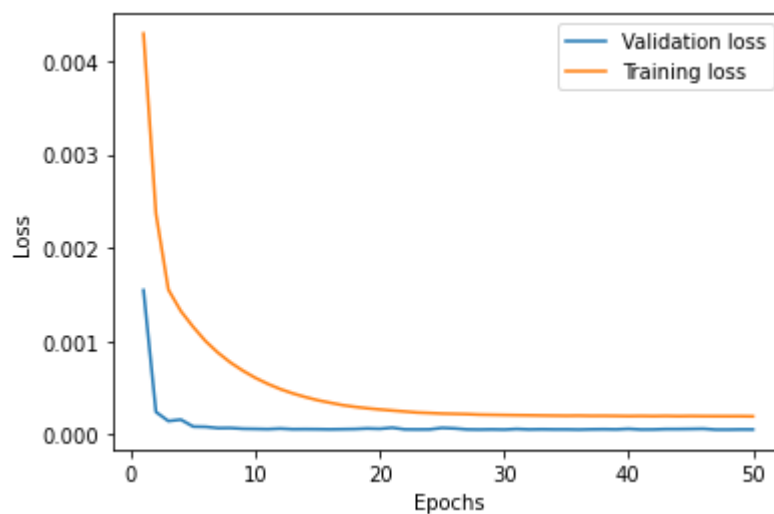
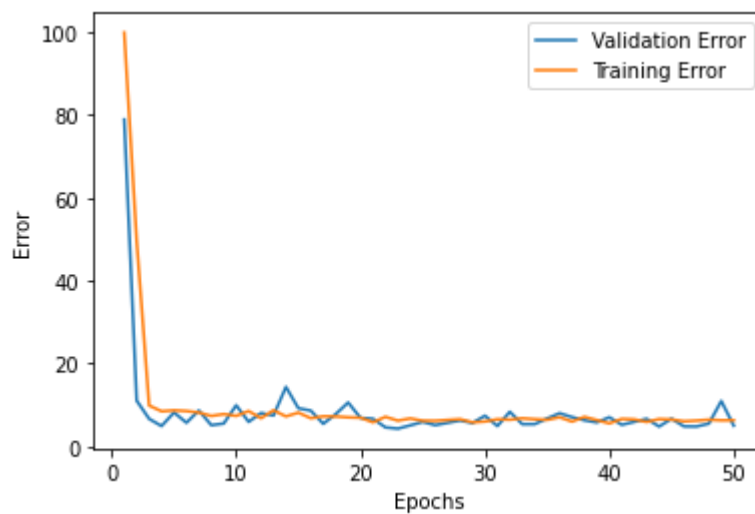
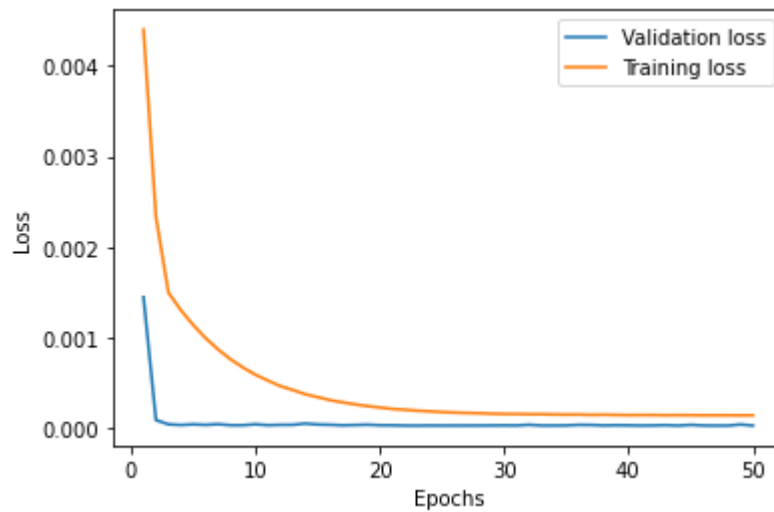
2%|| | 1/50 [00:00<00:25, 1.94it/s]

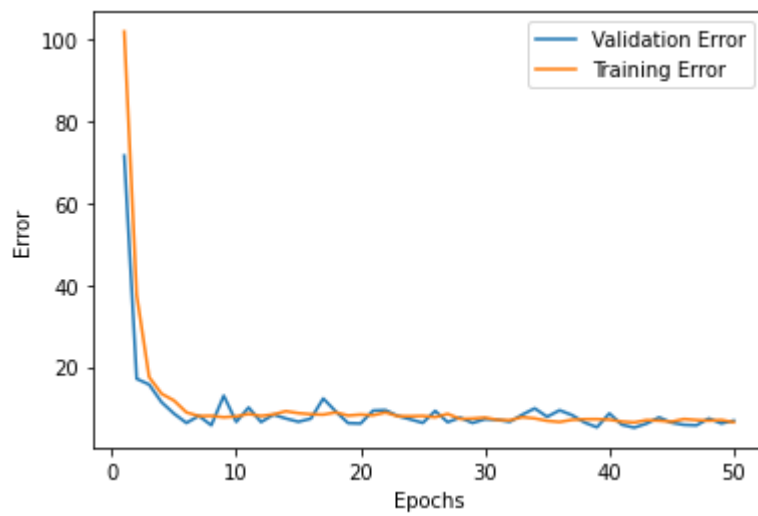
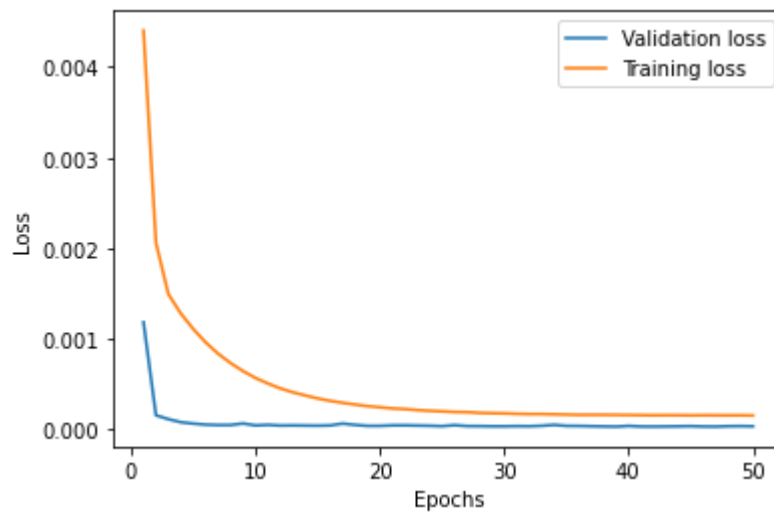
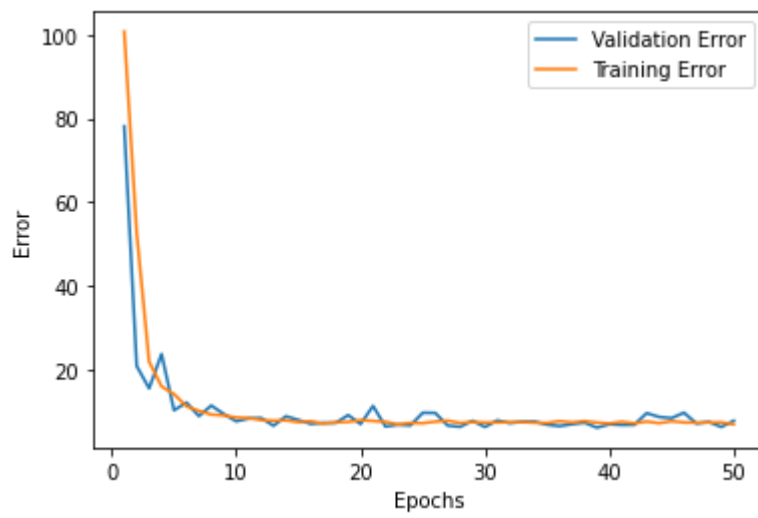
Epoch 1/50 - Loss: 0.004 - error: 97.840
Val_loss: 0.001 - Val_error: 70.276

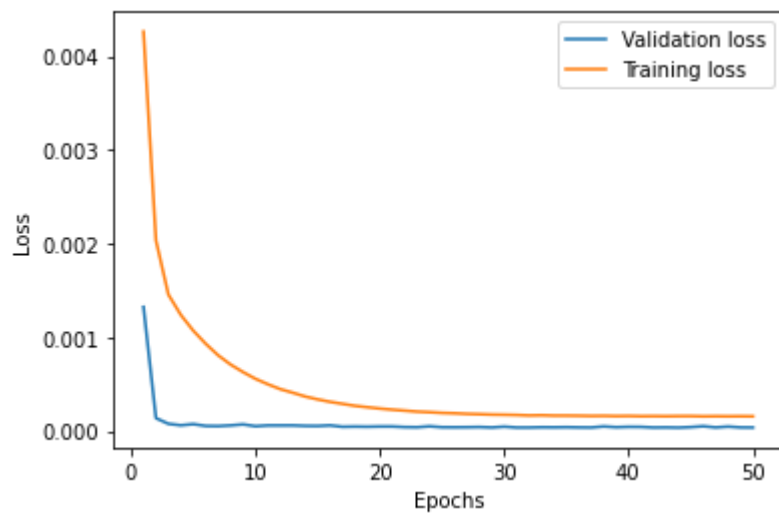
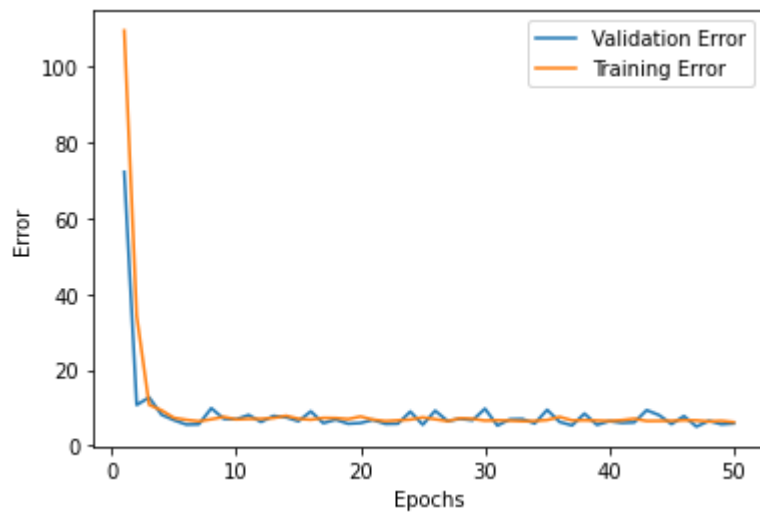
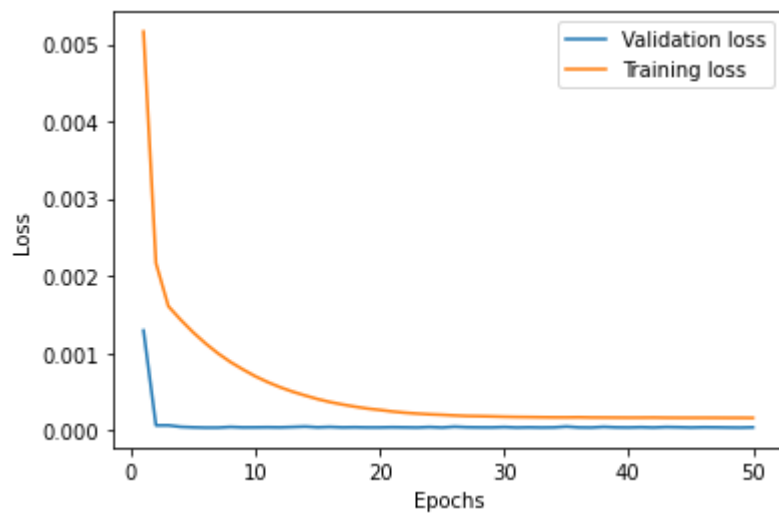
52%|██████████ | 26/50 [00:13<00:12, 2.00it/s]

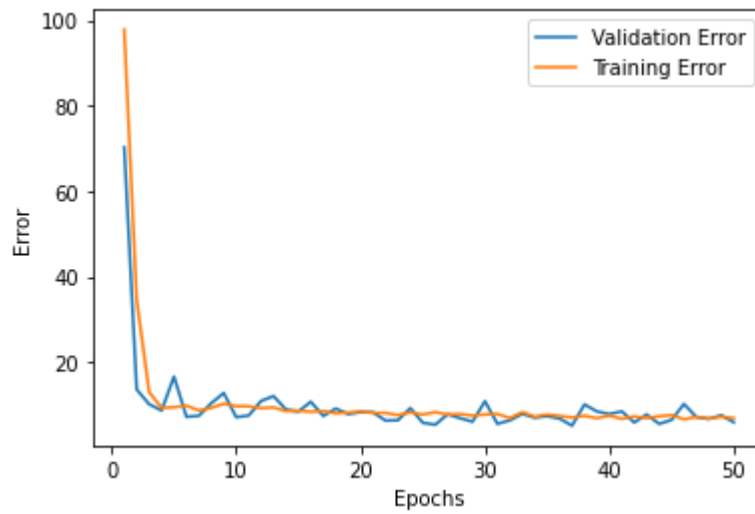
Epoch 26/50 - Loss: 0.000 - error: 8.250
Val_loss: 0.000 - Val_error: 5.310

func:'train' took: 25.3280 sec









```
In [10]: print('Percentage error in test set for s=2')  
  
errors = evaluate_ind(model, test_X, test_y, error_analy, print_error=True)
```

Percentage error in test set for s=2
Testing set Percentage Error: 5.725

```
In [12]: train_X,train_y = data_generator(100000,1)
         test_X,test_y = data_generator(1000,1)
         model, weights = Kfold(5,ann,error_analy,nn.MSELoss(),train_X,train_y
         ,test_X,test_y,50,500,lr=1e-3,early_stop=True,l2=True,pde=False)
```

parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.91it/s]

Epoch 1/50 - Loss: 0.008 - error: 22.362
Val_loss: 0.000 - Val_error: 3.716

52%|██████ | 26/50 [00:13<00:12, 1.94it/s]

Epoch 26/50 - Loss: 0.000 - error: 1.869
Val_loss: 0.000 - Val_error: 2.342

func:'train' took: 26.3063 sec
parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.95it/s]

Epoch 1/50 - Loss: 0.008 - error: 24.013
Val_loss: 0.000 - Val_error: 4.106

52%|██████ | 26/50 [00:13<00:12, 1.97it/s]

Epoch 26/50 - Loss: 0.000 - error: 1.482
Val_loss: 0.000 - Val_error: 1.403

func:'train' took: 25.4020 sec
parameters: 40901

2%|| | 1/50 [00:00<00:25, 1.93it/s]

Epoch 1/50 - Loss: 0.006 - error: 20.571
Val_loss: 0.000 - Val_error: 4.509

52%|██████ | 26/50 [00:13<00:12, 2.00it/s]

Epoch 26/50 - Loss: 0.000 - error: 1.625
Val_loss: 0.000 - Val_error: 1.399

func:'train' took: 28.6110 sec
parameters: 40901

2%|| | 1/50 [00:00<00:24, 1.97it/s]

Epoch 1/50 - Loss: 0.007 - error: 21.195
Val_loss: 0.000 - Val_error: 3.761

52%|██████ | 26/50 [00:12<00:12, 1.98it/s]

Epoch 26/50 - Loss: 0.000 - error: 1.536
Val_loss: 0.000 - Val_error: 1.466

func:'train' took: 25.7126 sec
parameters: 40901

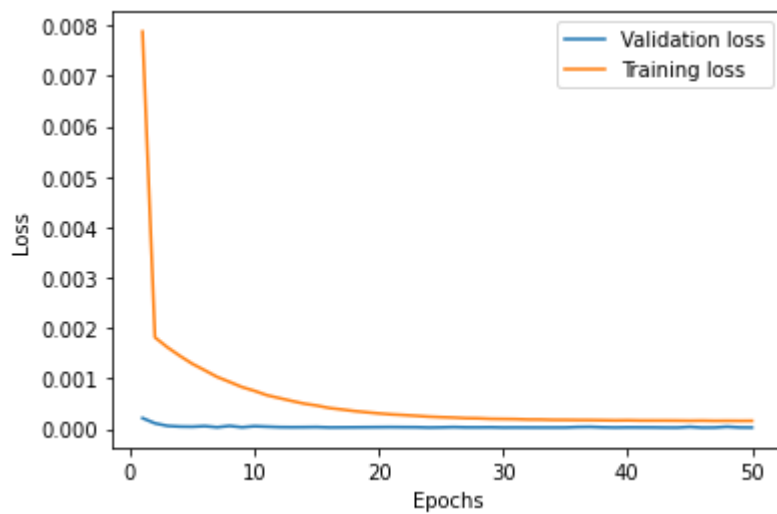
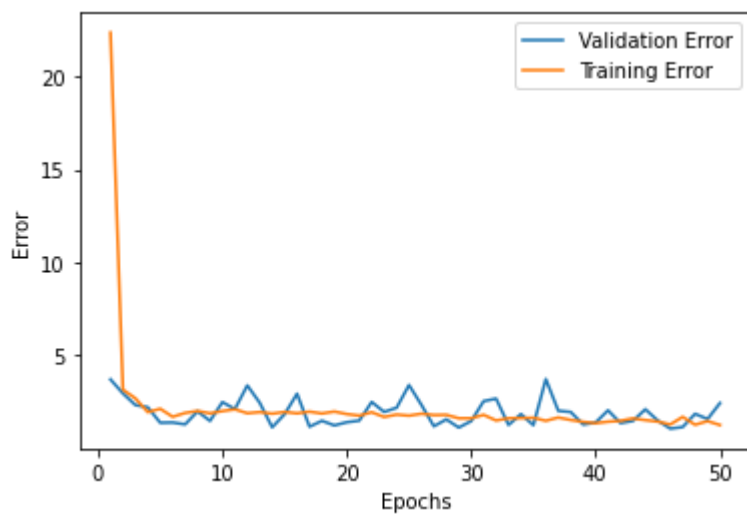
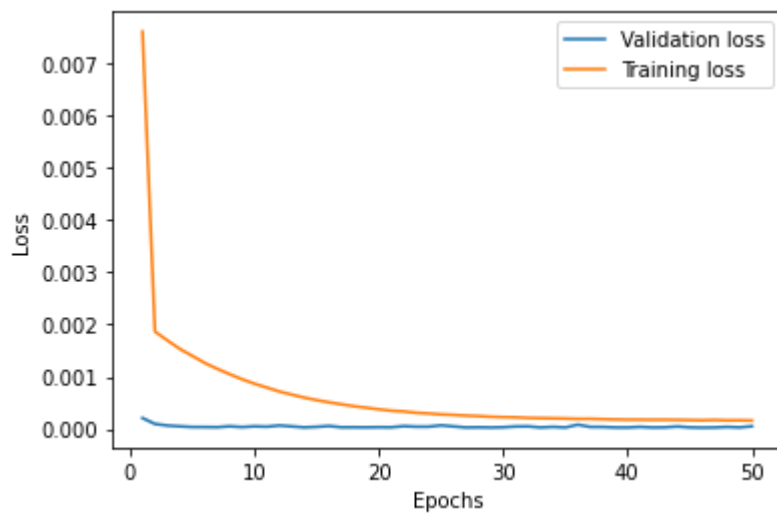
2%|| | 1/50 [00:00<00:24, 1.96it/s]

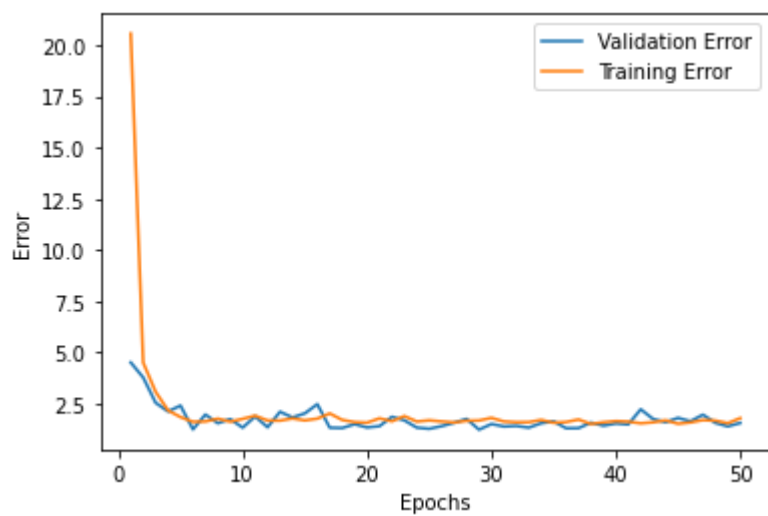
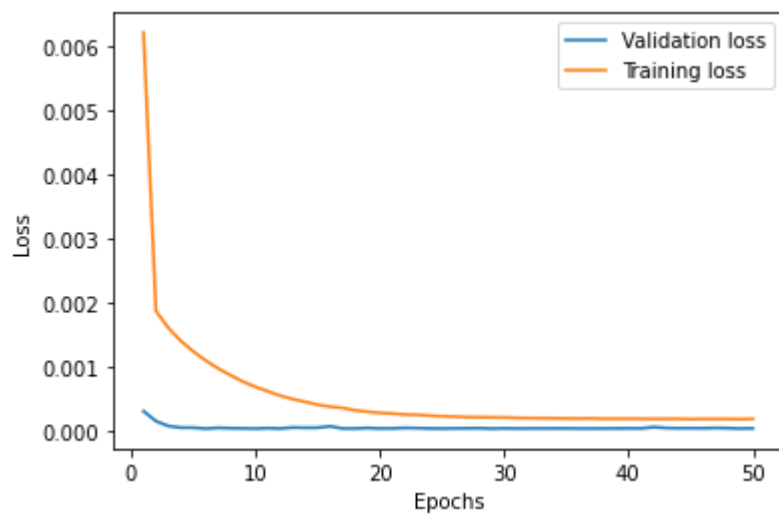
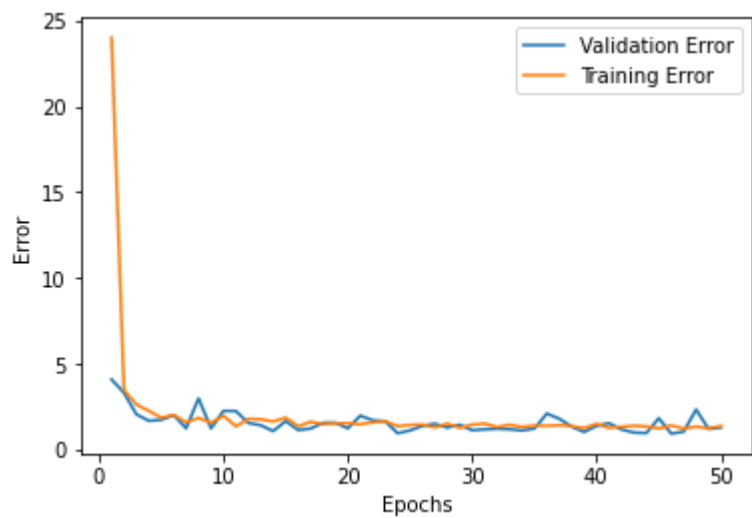
Epoch 1/50 - Loss: 0.007 - error: 20.279
Val_loss: 0.000 - Val_error: 3.555

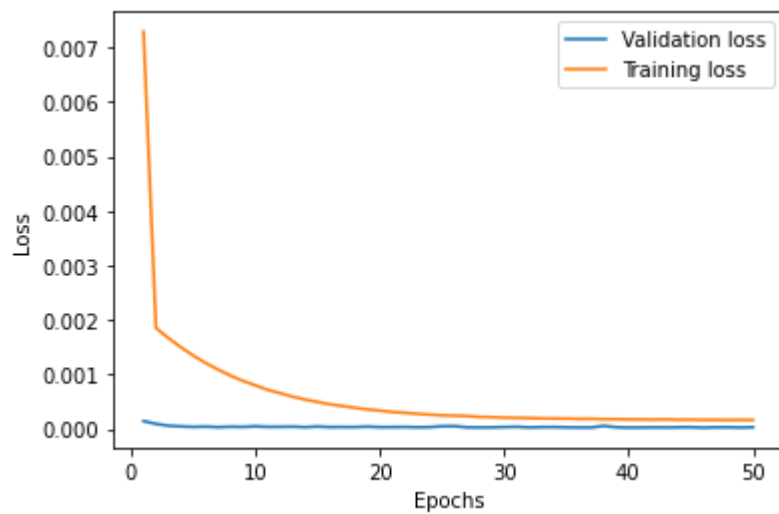
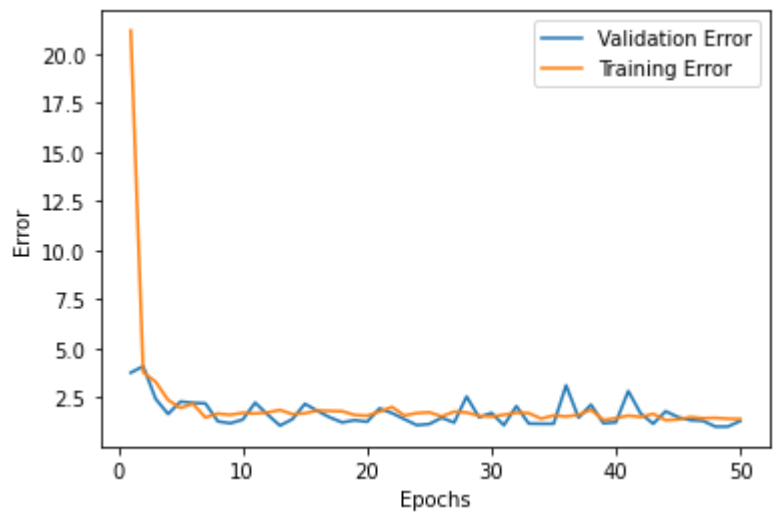
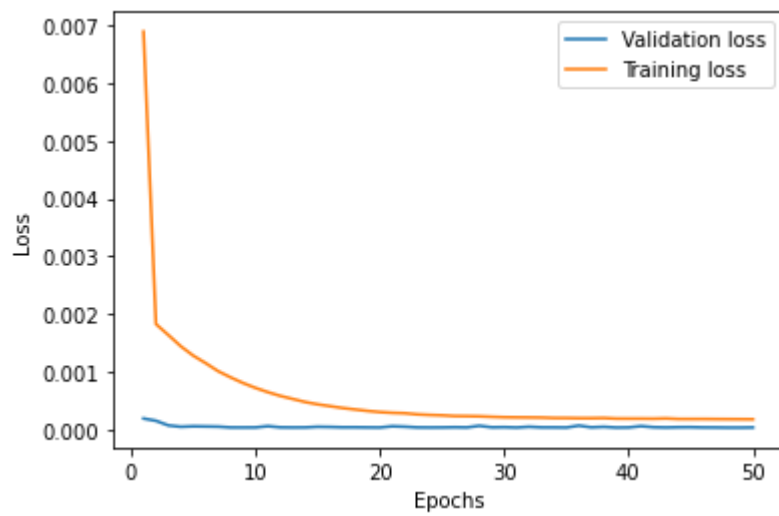
52%|██████████ | 26/50 [00:14<00:14, 1.60it/s]

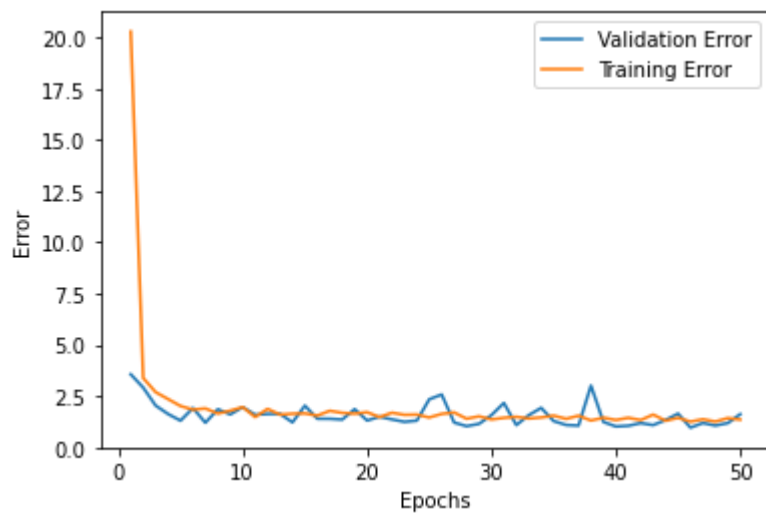
Epoch 26/50 - Loss: 0.000 - error: 1.624
Val_loss: 0.000 - Val_error: 2.568

func:'train' took: 29.0541 sec









```
In [13]: print('Percentage error in test set for s=1')  
  
errors = evaluate_ind(model,test_X, test_y, error_analy,print_error=True)
```

Percentage error in test set for s=1
Testing set Percentage Error: 1.605

In []:

Step 2: Solving the PDE with Neural Network

In this step, I have attempted to solve the PDE when s is not a constant and there is no analytical solution. I tried to solve the PDE for the case when $s(x)$ goes from 1 to 2 in a tanh like fashion when x goes from -1 to 1. I have used a semi-supervised learning type approach where instead of labelled data I incorporate the original PDE (Equation 1) and Boundary conditions (Equation 2 and 3) in the loss function.

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
from torch.optim import SGD, Adam
import torch.nn.functional as F
import random
from tqdm import tqdm
import math
from sklearn.model_selection import train_test_split
from functools import wraps
from time import time
from math import*

def timing(f):
    @wraps(f)
    def wrap(*args, **kw):
        ts = time()
        result = f(*args, **kw)
        te = time()
        print('func:%r took: %2.4f sec' % (f.__name__, te-ts))
        return result
    return wrap

def create_chunks(complete_list, chunk_size=None, num_chunks=None):
    chunks = []
    if num_chunks is None:
        num_chunks = math.ceil(len(complete_list) / chunk_size)
    elif chunk_size is None:
        chunk_size = math.ceil(len(complete_list) / num_chunks)
    for i in range(num_chunks):
        chunks.append(complete_list[i * chunk_size: (i + 1) * chunk_size])
    return chunks
```

Training data generators

```
In [2]: def data_generator_pde(N):  
        train_X = np.zeros((N,1))  
        #train_X = np.zeros(N)  
        y = np.linspace(-1,1,N)  
        for i in range(N):  
            train_X[i,0]=y[i]  
        return train_X,train_X
```

```
In [3]: def data_generator(N,s):  
        train_X = np.zeros((N,3))  
        train_y = np.zeros((N))  
        y = np.linspace(-1,1,N)  
  
        for i in range(N):  
            train_X[i,0] = s#0*np.random.rand() + 0.01 #s  
            train_X[i,1] = y[i]  
            train_X[i,2] = 0*2*np.random.rand() - 0*1.0 #x'  
            train_y[i] = np.exp(-train_X[i,0]*abs(train_X[i,1]-train_X[i,  
2]))/(2*train_X[i,0])  
  
        return train_y
```

Optimized architecture of the neural network.

```
In [4]: from torch import nn
import torch

class ann(nn.Module):
    def __init__(self):
        super(ann, self).__init__()
        a = 200
        inp = 1
        self.Linear = nn.ModuleList([nn.Linear(inp,a),nn.Linear(a,a)
                                     ,nn.Linear(a,a),nn.Linear(a,a)
                                     ,nn.Linear(a,100),nn.Linear(100,
1)])
        self.activation = nn.ModuleList([nn.Tanh()])
    def forward(self, x):
        for i in range(len(self.Linear)-1):
            x = self.activation[0](self.Linear[i](x))
        x = self.Linear[-1](x)
        return x

print(ann())
```

```
ann(
  (Linear): ModuleList(
    (0): Linear(in_features=1, out_features=200, bias=True)
    (1): Linear(in_features=200, out_features=200, bias=True)
    (2): Linear(in_features=200, out_features=200, bias=True)
    (3): Linear(in_features=200, out_features=200, bias=True)
    (4): Linear(in_features=200, out_features=100, bias=True)
    (5): Linear(in_features=100, out_features=1, bias=True)
  )
  (activation): ModuleList(
    (0): Tanh()
  )
)
```

Neural Network Trianer

```

In [5]: class Trainer_pde():
        def __init__(self, model, error_fn, loss_fn, learning_rate, epoch,
            batch_size):

            self.model = model()
            self.optimizer = Adam(self.model.parameters(), learning_rate, weight_decay=1e-5)
            self.epoch = epoch
            self.batch_size = batch_size

        @timing
        def train(self, error_fn, loss_fn, inputs, val_inputs, early_stop, l2, silent=False):
            ### convert data to tensor of correct shape and type here ###
            inputs = torch.tensor(inputs, dtype=torch.float32, requires_grad = True)
            val_inputs = torch.tensor(val_inputs, dtype=torch.float32, requires_grad = True)
            losses = []
            errors = []
            val_losses = []
            val_errors = []
            weights = self.model.state_dict()
            lowest_val_loss = np.inf
            l2_lambda=1e-5
            for n_epoch in tqdm(range(self.epoch), leave=False):
                self.model.train()
                batch_indices = list(range(inputs.shape[0]))
                batch_indices = create_chunks(batch_indices, chunk_size=self.batch_size)
                #print(batch_indices)
                epoch_loss = 0
                epoch_error = 0
                for batch in batch_indices:
                    batch_importance = len(batch) / len(inputs)
                    batch_input = inputs[batch]
                    ### make prediction and compute loss with loss function of your choice on this batch ###
                    batch_predictions = self.model.forward(batch_input).squeeze(-1)
                    deriv = [torch.autograd.grad(outputs=batch_predictions, inputs=batch_input, allow_unused=True, retain_graph=True, create_graph=True)[0][i] for i, out in enumerate(batch_predictions)]
                    first_deriv = torch.empty((len(deriv)), requires_grad=False)
                    for i in range(len(deriv)):
                        first_deriv[i] = (deriv[i])
                    sec_deriv = torch.empty((len(deriv)), requires_grad=False)
                    deriv2 = [torch.autograd.grad(outputs=batch_predictions, inputs=batch_input, allow_unused=True, retain_graph=True, create_graph=True)[0][i] for i, out in enumerate(first_deriv)]
                    for i in range(len(deriv)):
                        sec_deriv[i] = (deriv2[i])
                    answer = torch.mul(torch.tensor(-1, dtype=torch.float64), sec_deriv) + torch.mul(torch.pow(s_tanh(batch_input), 2), batch_predictions)

```



```

        ictions) - delta(batch_input,1e-5)
        answer1 = first_deriv[0] - torch.mul(s_tanh(batch_inpu
        t[0]),batch_predictions[0])
        answer2 = first_deriv[-1] + torch.mul(s_tanh(batch_in
        put[-1]),batch_predictions[-1])
        loss = nn.MSELoss()(answer,torch.zeros(len(deriv))) +
        nn.MSELoss()(answer1,torch.zeros(1)) + nn.MSELoss()(answer2,torch.ze
        ros(1))

        if l2:
            ### Compute the loss with L2 regularization ###
            l2_norm = sum([p.pow(2.0).sum() for p in self.mod
            el.parameters()])
            loss = loss + l2_lambda * l2_norm
            self.optimizer.zero_grad()
            loss.backward()
            self.optimizer.step()
            ### Compute epoch_loss and epoch_error
            epoch_loss += loss.detach().item()*batch_importance
            error = np.sqrt(epoch_loss)
            epoch_error += error*batch_importance

            predictions =self.model.forward(val_inputs).squeeze(-1)
            deriv = [torch.autograd.grad(outputs=out, inputs=val_inpu
            ts, allow_unused=True, retain_graph=True, create_graph=True)[0][i] f
            or i, out in enumerate(predictions)]
            first_deriv = torch.empty((len(deriv)),requires_grad=False)

            for i in range(len(deriv)):
                first_deriv[i] = deriv[i]
            sec_deriv = torch.empty((len(deriv)),requires_grad=False)

            deriv2 = [torch.autograd.grad(outputs=out, inputs=val_inpu
            ts,allow_unused=True, retain_graph=True, create_graph=True)[0][i] fo
            r i, out in enumerate(first_deriv)]
            for i in range(len(deriv)):
                sec_deriv[i] = deriv2[i]
            answer = torch.mul(torch.tensor(-1,dtype=torch.float64),s
            ec_deriv) + torch.mul(torch.pow(s_tanh(val_inputs),2),predictions) -
            delta(val_inputs,1e-5)
            answer1 = first_deriv[0] - torch.mul(s_tanh(val_inputs[0
            ]),predictions[0])
            answer2 = first_deriv[-1] + torch.mul(s_tanh(val_inputs[-
            1]),predictions[-1])
            loss = nn.MSELoss()(answer,torch.zeros(len(deriv))) + nn
            .MSELoss()(answer1,torch.zeros(1)) + nn.MSELoss()(answer2,torch.zero
            s(1))

            val_loss = loss.detach().numpy()
            val_error = np.sqrt(val_loss)
            #val_loss, val_error = self.evaluate(val_inputs, val_outp
            uts, error_fn,print_error=False)
            if n_epoch % 25 ==0 and not silent:
                print("Epoch %d/%d - Loss: %.3f - error: %.3f" % (n_e
                poch + 1, self.epoch, epoch_loss, epoch_error))
                print("
                Val_loss: %.3f - Val_error: %.3f
                " % (val_loss, val_error))
            losses.append(epoch_loss)
            errors.append(epoch_error)

```

```

        val_losses.append(val_loss)
        val_errors.append(val_error)
        if early_stop:
            if val_loss < lowest_val_loss:
                lowest_val_loss = val_loss
                weights = self.model.state_dict()
        if early_stop:
            self.model.load_state_dict(weights)

        return self.model,{"losses": losses, "errors": errors, "val_losses": val_losses, "val_errors": val_errors}

```

```

In [6]: from sklearn.model_selection import train_test_split,KFold

def train_and_val(model,error_fn,loss_fn,train_X,val_X,epochs,batch_size,lr,early_stop,l2,draw_curve=True):

    ann_trainer = Trainer_pde(model,error_fn,loss_fn,lr, epochs, batch_size)

    model,ledger = ann_trainer.train(error_fn,loss_fn,train_X,val_X,early_stop,l2)
    val_array = ledger['val_losses']
    train_array = ledger['losses']
    val_error= ledger['val_errors']
    train_error = ledger['errors']
    train_error_all=[]
    if draw_curve:
        plt.figure()
        plt.plot(np.arange(len(val_array))+1,val_array,label='Validation loss')
        plt.plot(np.arange(len(train_array))+1,train_array,label='Training loss')
        plt.xlabel('Epochs')
        plt.ylabel('Loss')
        plt.legend()

    if draw_curve:
        plt.figure()
        plt.plot(np.arange(len(val_error))+1,val_error,label='Validation Error')
        plt.plot(np.arange(len(train_error))+1,train_error,label='Training Error')
        plt.xlabel('Epochs')
        plt.ylabel('Error')
        plt.legend()

    if early_stop:
        report_idx= np.argmin(ledger["val_losses"])
    else:
        report_idx=-1
    ### Recover the model weight ###
    weights = model.parameters()

    return model,weights

```

Delta function approximator for PDE

```
In [7]: def delta(x,eps):
        ans = torch.zeros(x.size(dim=0))
        torch.pi = torch.acos(torch.zeros(1)).item() * 2
        for i in range(x.size(dim=0)):
            #ans[i] = torch.tensor(1.0/(eps*sqrt(2.*torch.pi))*torch.exp
            #(-(x[i])*x[i]/(2.*eps**2)),dtype=torch.float32,requires_grad=True)
            ans[i] = 1.0/(eps*sqrt(2.*torch.pi))*torch.exp(-(x[i])*x[i]/(
            2.*eps**2)).clone().detach().requires_grad_(True)
        return ans
        #return torch.tensor(1.0/(eps*sqrt(2.*np.pi))*torch.exp(-(x-y)**
        #2/(2.*eps**2)),dtype=torch.float32,requires_grad=True)

def s_tanh(x):
    ans = torch.zeros(x.size(dim=0))
    for i in range(x.size(dim=0)):
        ans[i] = 1.5*torch.tanh(torch.mul(x[i],10)) + 0.5
    return ans
    #return 1.5*np.tanh(x*10) + 0.5
```

Loss and Error Function

```
In [11]: N=20
train_X,train_y = data_generator_pde(N)
model, weights = train_and_val(ann,nn.MSELoss,nn.MSELoss,train_X,train_X,75,N,lr=1e-3,early_stop=True,l2=False)
```

```
1%|          | 1/75 [00:00<00:44, 1.66it/s]
```

```
Epoch 1/75 - Loss: 0.105 - error: 0.324
           Val_loss: 0.786 - Val_error: 0.886
```

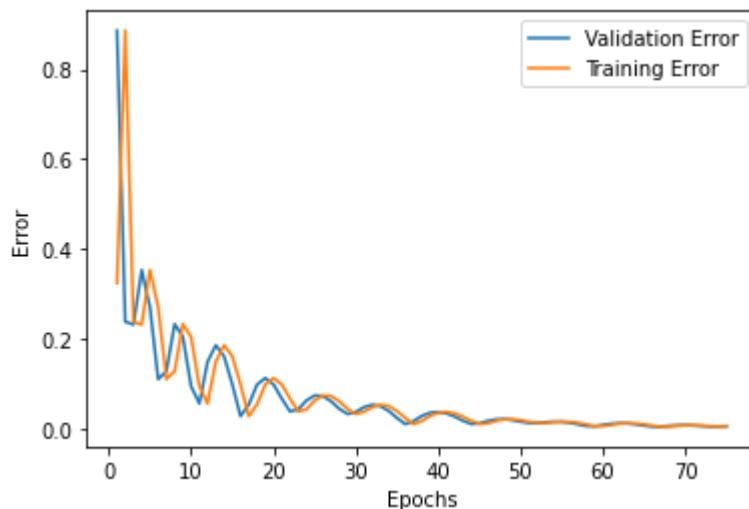
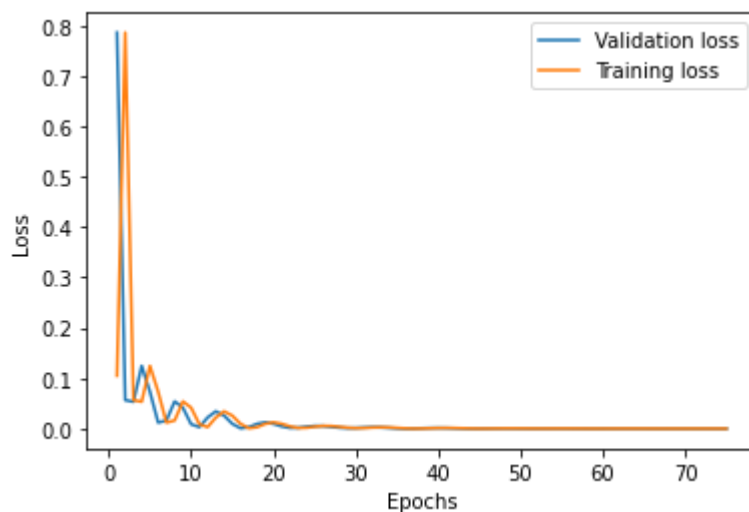
```
35%|████      | 26/75 [00:15<00:29, 1.68it/s]
```

```
Epoch 26/75 - Loss: 0.005 - error: 0.073
           Val_loss: 0.005 - Val_error: 0.072
```

```
68%|██████████| 51/75 [00:30<00:14, 1.67it/s]
```

```
Epoch 51/75 - Loss: 0.000 - error: 0.015
           Val_loss: 0.000 - Val_error: 0.012
```

```
func:'train' took: 44.4100 sec
```



```
In [9]: def error_analy(x,y):
        error = np.sum(np.true_divide(abs(x-y),y))*100/(len(y))
        return error

def evaluate_ind(model, inputs, outputs,error_fn,print_error=True):
    loss_fn = nn.MSELoss()
    inputs = torch.FloatTensor(inputs)
    predictions = model.forward(inputs).squeeze(-1)
    print(predictions)
    print(outputs)
    error = error_fn(predictions.detach().numpy(),outputs)
    if print_error:
        print("Testing set Precentage Error: %.3f" % error)
    return error
```

```
In [10]: test_y = data_generator(N,1)

evaluate_ind(model,train_X,test_y,error_analy)

tensor([ 7.9071e-03,  7.2247e-03,  6.5728e-03,  5.9541e-03,  5.3697e-
03,
         4.8199e-03,  4.3034e-03,  3.8182e-03,  3.3616e-03,  2.9308e-
03,
         2.5229e-03,  2.1353e-03,  1.7661e-03,  1.4143e-03,  1.0800e-
03,
         7.6430e-04,  4.6987e-04,  2.0020e-04, -4.0427e-05, -2.4769e-
04],
        grad_fn=<SqueezeBackward1>)
[0.18393972 0.20435757 0.22704186 0.25224418 0.28024402 0.31135193
 0.34591291 0.38431026 0.42696983 0.47436474 0.47436474 0.42696983
 0.38431026 0.34591291 0.31135193 0.28024402 0.25224418 0.22704186
 0.20435757 0.18393972]
Testing set Precentage Error: 98.858
```

```
Out[10]: 98.85818344289994
```