



Model order reduction using artificial neural networks

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Mathematical background

- **Starting point:** Given a full-order model $\mu \mapsto u(\mu)$ and a reduced space V_N with orthonormal basis Ψ_N , how to compute a fast and reliable reduced model without affine decomposition of operators (i.e. without using EIM for instance)?

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- **Goal:** Approximate the map $\pi_N: \mathcal{P} \rightarrow \mathbb{R}^N$, given as

$$\pi_N(\mu) = u_{\text{proj}}(\mu) \in \mathbb{R}^N,$$

where $u_{\text{proj}}(\mu)$ holds the coefficients of the **orthogonal** projection of the full-order solution $u(\mu)$ onto the reduced space V_N .

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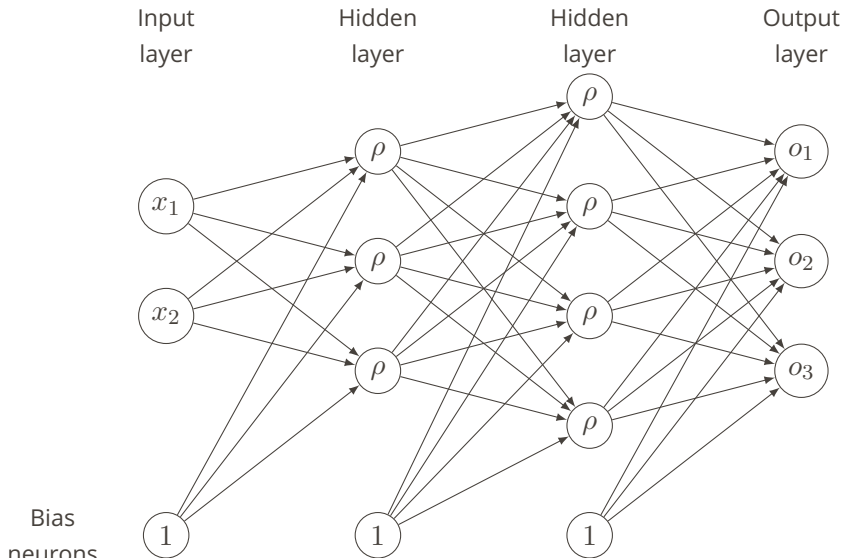
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- **Idea:** Use a neural network to approximate π_N .

Example: Feed-forward neural networks



Definition: Feed-forward neural networks

Components of a neural network Φ :

- Number of layers L
- Number of neurons N_1, \dots, N_{L-1} in the $L - 1$ hidden layers
- Input size N_0 ; Output size N_L
- Matrices A_1, \dots, A_L with $A_i \in \mathbb{R}^{N_i \times N_{i-1}}$ (weights)
- Vectors b_1, \dots, b_L with $b_i \in \mathbb{R}^{N_i}$ (biases)
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For an input $x \in \mathbb{R}^{N_0}$, the output of Φ is given by

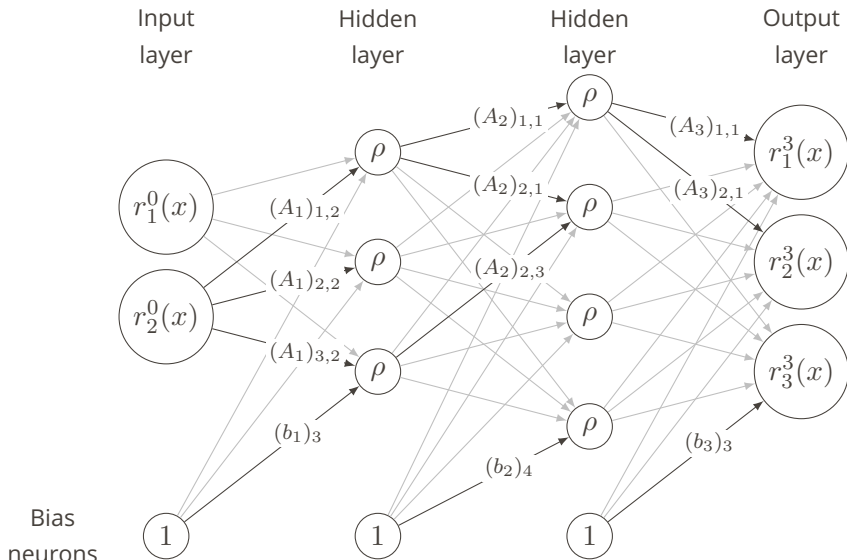
$$\Phi(x) = A_L r^{L-1}(x) + b_L,$$

where

$$\begin{aligned} r^i(x) &= \rho^*(A_i r^{i-1}(x) + b_i), \quad i = 1, \dots, L-1, \\ r^0(x) &= x, \end{aligned}$$

with ρ^* being the component-wise application of ρ .

Visualization of the definition: Feed-forward neural networks



Neural network training in a nutshell

- **Task:** Adjust weights and biases such that Φ approximates a function f .
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- **Task:** Adjust weights and biases such that Φ approximates a function f .
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- **Idea:** Choose training set x_1, \dots, x_n , compute $f(x_1), \dots, f(x_n)$, and minimize error

$$E(\Phi) = \frac{1}{n} \sum_{i=1}^n l(\Phi(x_i), f(x_i))$$

with respect to the weights and biases of Φ .

Here, $l: \mathbb{R}^{N_L} \times \mathbb{R}^{N_L} \rightarrow \mathbb{R}$ denotes a loss function, for instance $l(y, \tilde{y}) = \|y - \tilde{y}\|_2^2$.

- **Optimization of E :** Compute gradient of E with respect to weights and biases using backpropagation and apply (variant of) gradient descent algorithm to gradually minimize E .

Pseudo code for neural network training

```

for  $r = 1, \dots, N_{\text{restarts}}$  do
    initialize weights and biases randomly
    for  $e = 1, \dots, N_{\text{epochs}}$  do
        create batches of training data
        /* Training */
        for  $b = 1, \dots, N_{\text{batches}}$  do
            | apply optimization step with loss function for batch  $b$ 
        end
        /* Validation */
        compute validation loss
        if early stopping criterion is fulfilled then
            | stop training and perform next restart
        end
    end
    update neural network with lowest validation loss if necessary
end
    
```

General information on the implementation in pyMOR

- Reduced basis Ψ_N via POD of snapshots $u(\mu_1), \dots, u(\mu_n)$.
- Neural networks implemented and trained using PyTorch (<https://pytorch.org/>).
- Training with snapshots $u(\mu_i)$ projected on reduced space V_N :

$$\{(\mu_i, \underbrace{u_{\text{proj}}(\mu_i)}_{=\pi_N(u(\mu_i))}) \in \mathcal{P} \times \mathbb{R}^N : i = 1, \dots, n\}$$

- Validation phase to assess generalization ability.
- Early stopping and multiple restarts of training.
- Customizable training routine (optimizer, epochs, learning rate, ...).
- **Everything hidden in a reductor!**

Let's look at some code ...

```
class NeuralNetworkReductor(BasicObject):
    def __init__(self, fom, training_set, validation_set=None,
                  validation_ratio=0.1, basis_size=None,
                  rtol=0., atol=0., l2_err=0., pod_params=None,
                  ann_mse='like_basis'):
        ...

    def reduce(self, hidden_layers='[(N+P)*3, (N+P)*3]',
               activation_function=torch.tanh,
               optimizer=optim.LBFGS, epochs=1000,
               batch_size=20, learning_rate=1., restarts=10,
               seed=0):
        ...

    def reconstruct(self, u):
        ...
```

A bit more code ...

```
def train_neural_network(training_data, validation_data,  
                        neural_network, training_parameters={}):  
    """Training algorithm for artificial neural networks.
```

```
    Trains a single neural network using the given training and  
    validation data."""  
    ...
```

```
def multiple_restarts_training(training_data, validation_data,  
                               neural_network, target_loss=None,  
                               max_restarts=10,  
                               training_parameters={}, seed=None):  
    """Algorithm that performs multiple restarts of neural network  
    training.
```

```
    This method either performs a predefined number of restarts and  
    returns the best trained network or tries to reach a given target  
    loss and stops training when the target loss is reached."""  
    ...
```

The NeuralNetworkReductor in action

```

from pymor.basic import *
# Set up the problem and the full-order model
problem = StationaryProblem(...)
fom, _ = discretize_stationary_cg(problem)
parameter_space = fom.parameters.space(...)
# Sample randomly for training and test set
training_set = parameter_space.sample_uniformly(...)
validation_set = parameter_space.sample_randomly(...)
# Set up reductor and compute the reduced-order model
from pymor.reductors.neural_network import NeuralNetworkReductor
reductor = NeuralNetworkReductor(fom, training_set, validation_set,
                                l2_err=..., ann_mse=...)
rom = reductor.reduce(restarts=...)

```

More details:

https://docs.pymor.org/main/tutorial_mor_with_anns.html

Variants of the NeuralNetworkReductor

Instationary models:

Treat time as an additional parameter and apply same procedure as for stationary problems, i.e. approximate the map $(\mu, t) \mapsto u_N(\mu, t) \in \mathbb{R}^N$ by a neural network.

Usage shown in a demo:

https://github.com/pymor/pymor/blob/2021.1.x/src/pymordemos/neural_networks_instationary.py

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Statefree outputs:

Learn map from parameter space to output directly without computing a (reduced) state, i.e. given an output functional $\mathcal{J}(\mu) := J(u(\mu), \mu)$, approximate \mathcal{J} by a neural network instead of using a reduced order model to obtain $u_N(\mu)$ and computing $\mathcal{J}(\mu) \approx J(u_N(\mu), \mu)$ afterwards.

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All available neural network-based reducers

Stationary problems:

- `NeuralNetworkReducer`
Approximates map from parameter to reduced state.
- `NeuralNetworkStatefreeOutputReducer`
Approximates map from parameter to output. *

Instationary problems:

- `NeuralNetworkInstationaryReducer`
Approximates map from parameter and time to reduced state.
- `NeuralNetworkInstationaryStatefreeOutputReducer`
Approximates map from parameter and time to output. *

* **New in release 2021.1!**

Remarks on the method


Advantages:

- Non-intrusive method.
- Parameter separability is not required.
- Very fast during online computations.
- Orthogonal projection produces smaller error than Galerkin projection (constant from the Lemma of Céa).

Disadvantages:

- Neural network produces additional error (beside the error of the reduced space).
- Finding a proper neural network architecture is crucial to obtain good results.
- Training in the offline phase might be expensive.

References

 Jan S. Hesthaven and Stefano Ubbiali: Non-intrusive reduced order modeling of non-linear problems using neural networks.

J. Comput. Phys., 363:55-78, 2018.

 Qian Wang, Jan S. Hesthaven, and Deep Ray: Non-intrusive reduced order modeling of unsteady flows using artificial neural networks with application to a combustion problem.

J. Comput. Phys., 384:289-307, 2019.

Are there questions?