

Data Science for Dynamical Systems (DS4DS)

Final project



Project task

- 1) Get access to the three datasets (Moodle)
- 2) Study the datasets and **select two** out of the three
 - a) An unknown ODE with noisy measurements
 - b) The 1D Kuramoto-Sivashinsky PDE with an unknown parameter
 - c) The 2D Cahn-Hilliard PDE with known parameter values
- 3) Use a method of your choice to train a model that is able to predict the state for 100 time steps as accurately as possible (measured in terms of the MSE)
- 4) Present your results in the oral exam

The data sets

- A detailed description can be found in the Jupyter Notebook “TaskDescription.ipynb”
- Note that the trajectories are longer than the time horizon over which we want to have a good prediction
→ This means that one can use each trajectory many times, starting at different initial conditions (i.e., time steps)
- In case of the dataset **b)** (Kuramoto-Sivashinsky), it may be difficult to train a single model for both trajectories. It is ok to train two individual models

Hidden test challenge

- Please submit your final model at least two days before the presentation.
- It should accept an initial condition $x_0 \in \mathbb{R}^n$ and produce a time series of length 101 (the initial condition plus 100 steps) $\rightarrow X \in \mathbb{R}^{n \times 101}$
- We will evaluate your model on a previously unseen dataset
- **Note:** The performance is not the main criterion for a good grade! This is more of a fun challenge to see how well you have done.

The final presentation

Time: 20 minutes for the presentation, 10 minutes for the follow-up discussion and questions

Content:

- 1) Which datasets have you decided on and why?
Important: Do not describe the dataset, everyone should know them!
- 2) Which approaches have you selected and why?
- 3) How have you implemented your approach? Which challenges/obstacles did you have to overcome?
- 4) Presentation of the numerical results
- 5) A critical assessment of your numerical results
 - How good is the performance?
 - What are the reasons that your approach did or did not work?
 - What needs to be changed / done in addition in order to improve your results?
- 6) Conclusion and outlook