Noise robustness: weak & ensemble SINDy

Filton workshop 2024

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Literature

- **Ensemble SINDy:**
  - U Fasel, JN Kutz, BW Brunton, SL Brunton (2022) Ensemble-SINDy: Robust sparse model discovery in the low-data, high-noise limit, with active learning and control.
  - SM Hirsh, DA Barajas-Solano, JN Kutz (2022) Sparsifying priors for Bayesian uncertainty quantification in model discovery.
  - LM Gao, U Fasel, SL Brunton, JN Kutz (2023) Convergence of uncertainty estimates in Ensemble and Bayesian sparse model discovery.

- **Integral and weak form SINDy:**
  - H Schaeffer, SG McCalla (2017) Sparse model selection via integral terms.
  - PAK Reinbold, DR Gurevich, RO Grigoriev (2020) Using noisy or incomplete data to discover models of spatiotemporal dynamics.
  - D Messenger, DM Bortz (2021) Weak SINDy for partial differential equations.
  - AA Kaptanoglu, …, ZG Nicolaou, … (2022) **PySINDy**, SINDyCP

Part 4 outline

- **Ensemble SINDy**

  - Ensemble methods for noise robust model identification

    - Bootstrap aggregating the time series data or library terms

  - Active learning

  - UQ-SINDy

  - MATLAB example

- **Weak-SINDy**

  - Integral and weak form SINDy methods

  - Main concept and implementation

    - MATLAB example parameter estimation

    - Additional MATLAB and Python tutorials weak-SINDy

Ensemble SINDy

Ensemble SINDy

Combining predictions from multiple models

→ Improve accuracy of model prediction

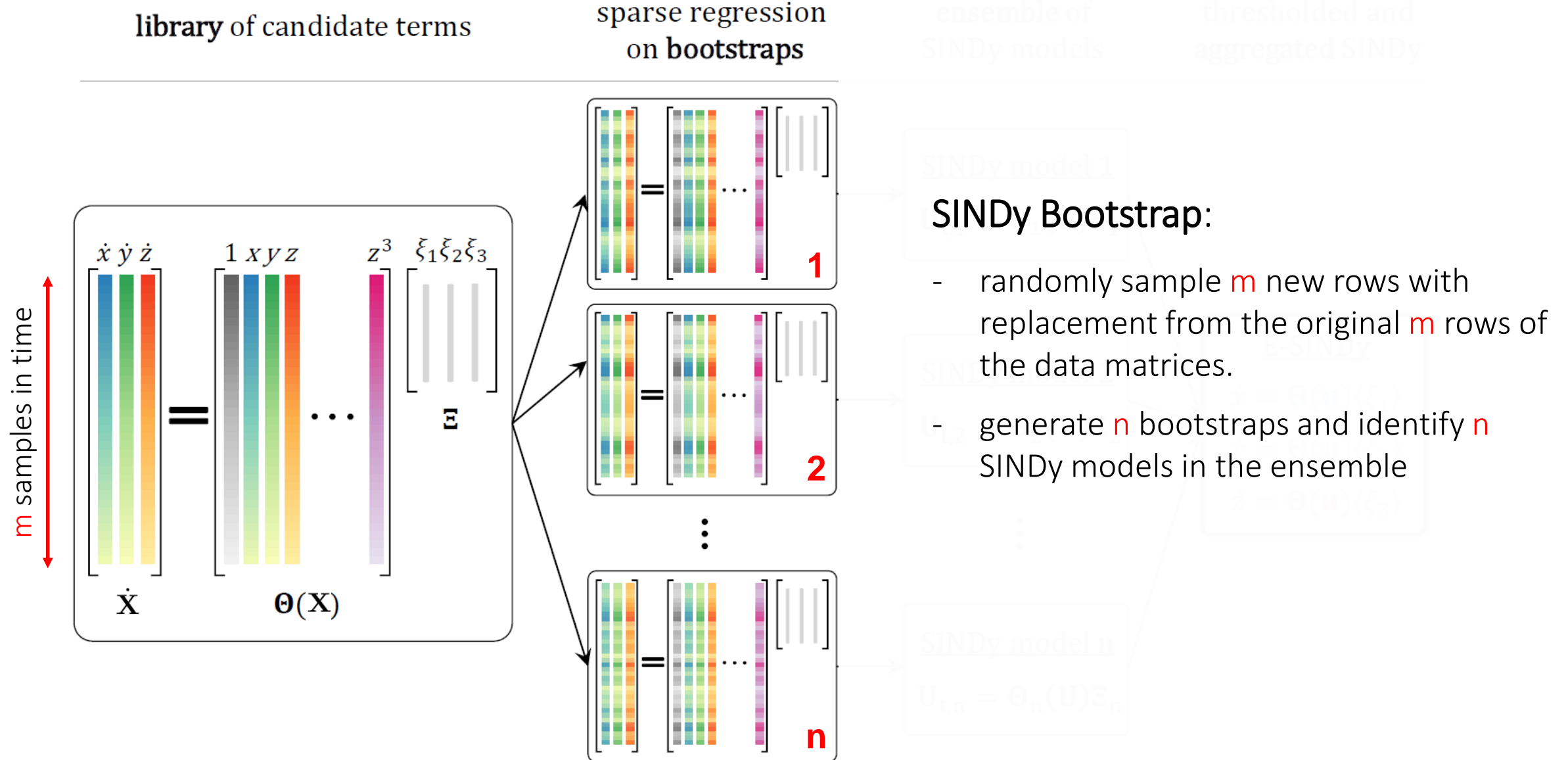→ Reduce variance and help avoid overfitting

Popular ensemble learning method
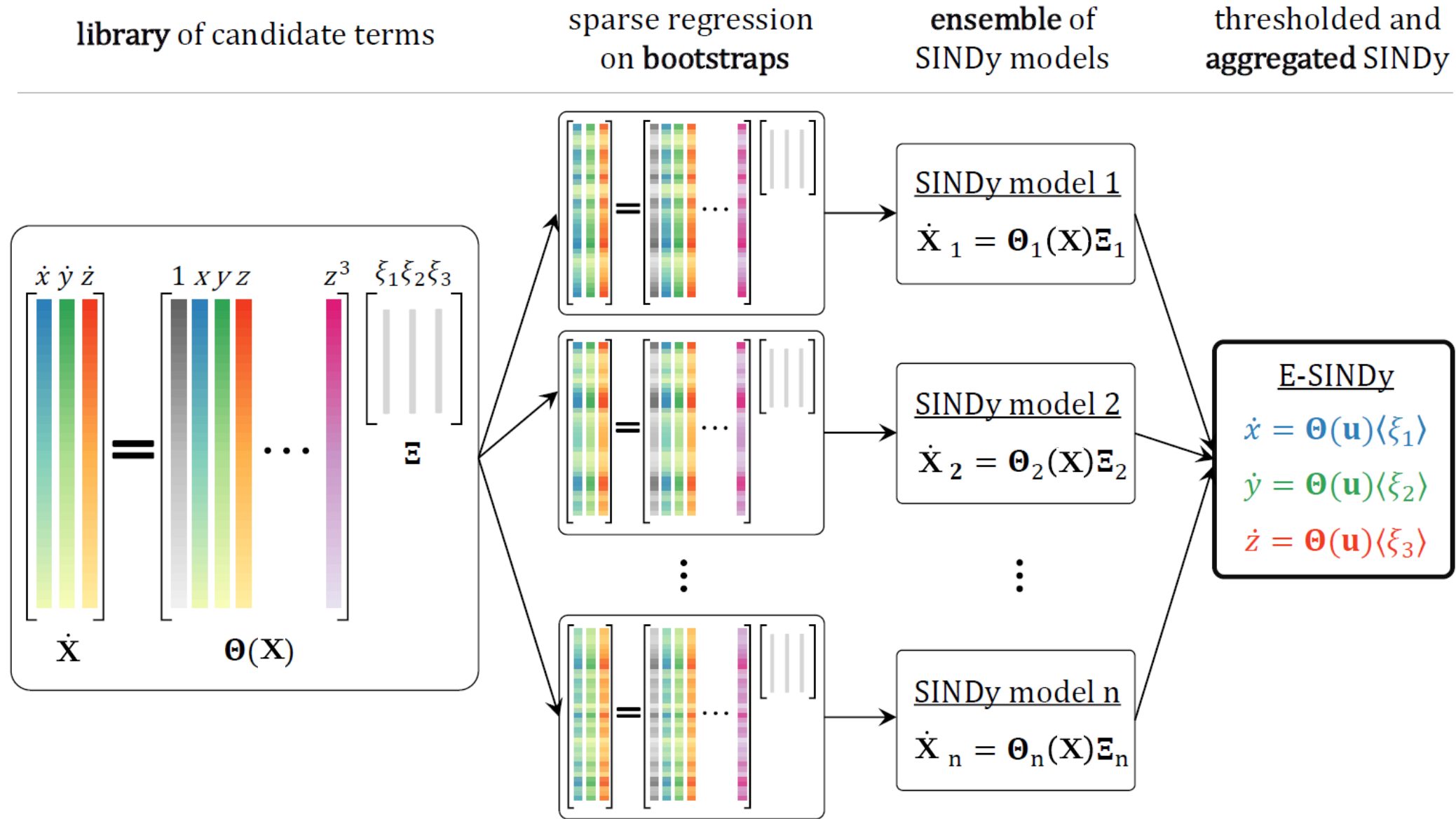
→ Bootstrap aggregating or bagging

Connections to model selection

→ Cross-validation and stability selection use ensemble of models to select best model
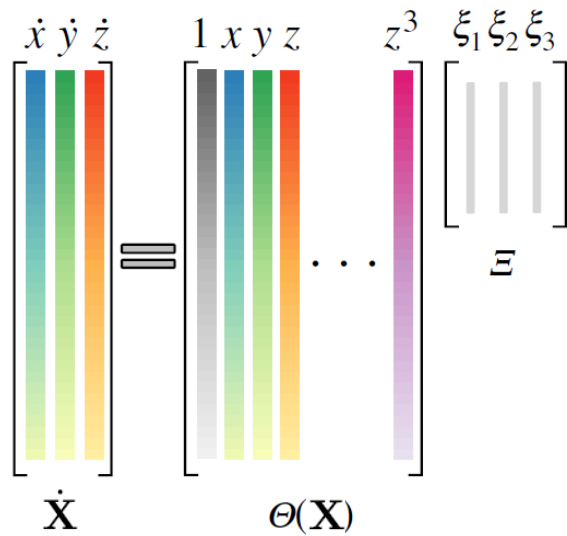
Ensemble SINDy

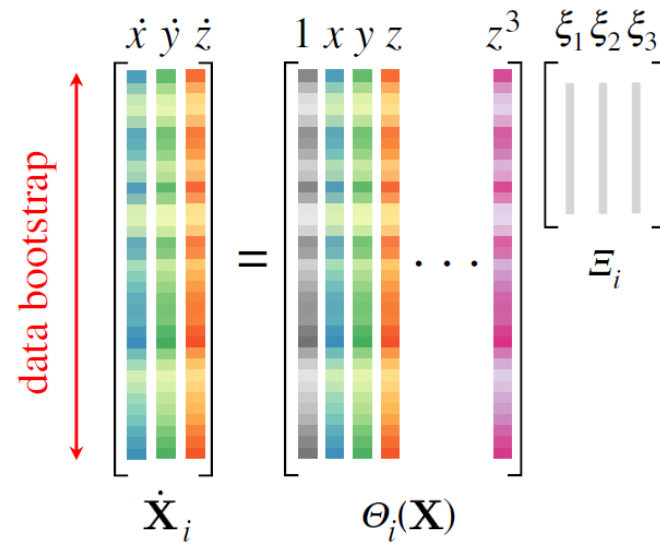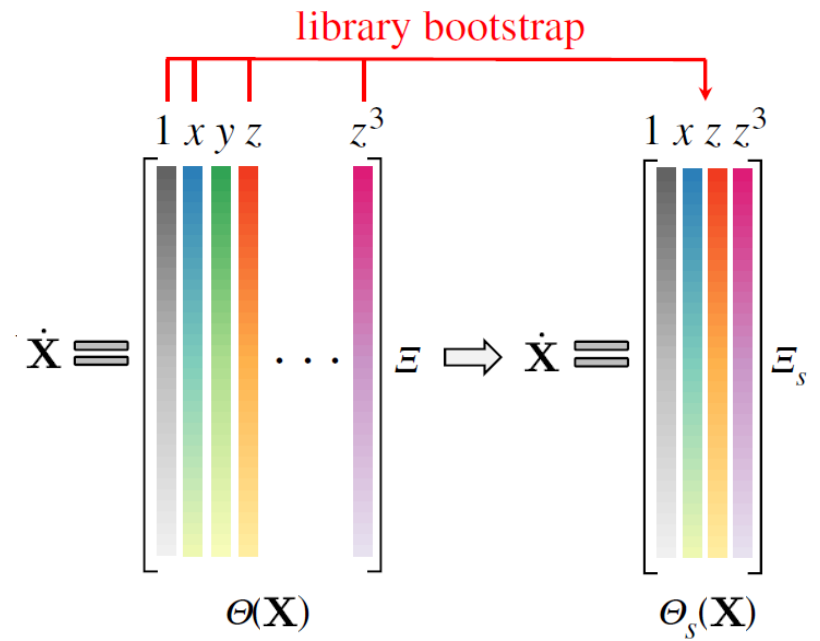library of candidate terms

sparse regression on bootstraps

SINDy Bootstrap:

- randomly sample m new rows with replacement from the original m rows of the data matrices.

- generate n bootstraps and identify n SINDy models in the ensemble
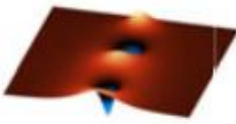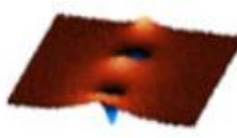
Ensemble SINDy

Ensemble SINDy
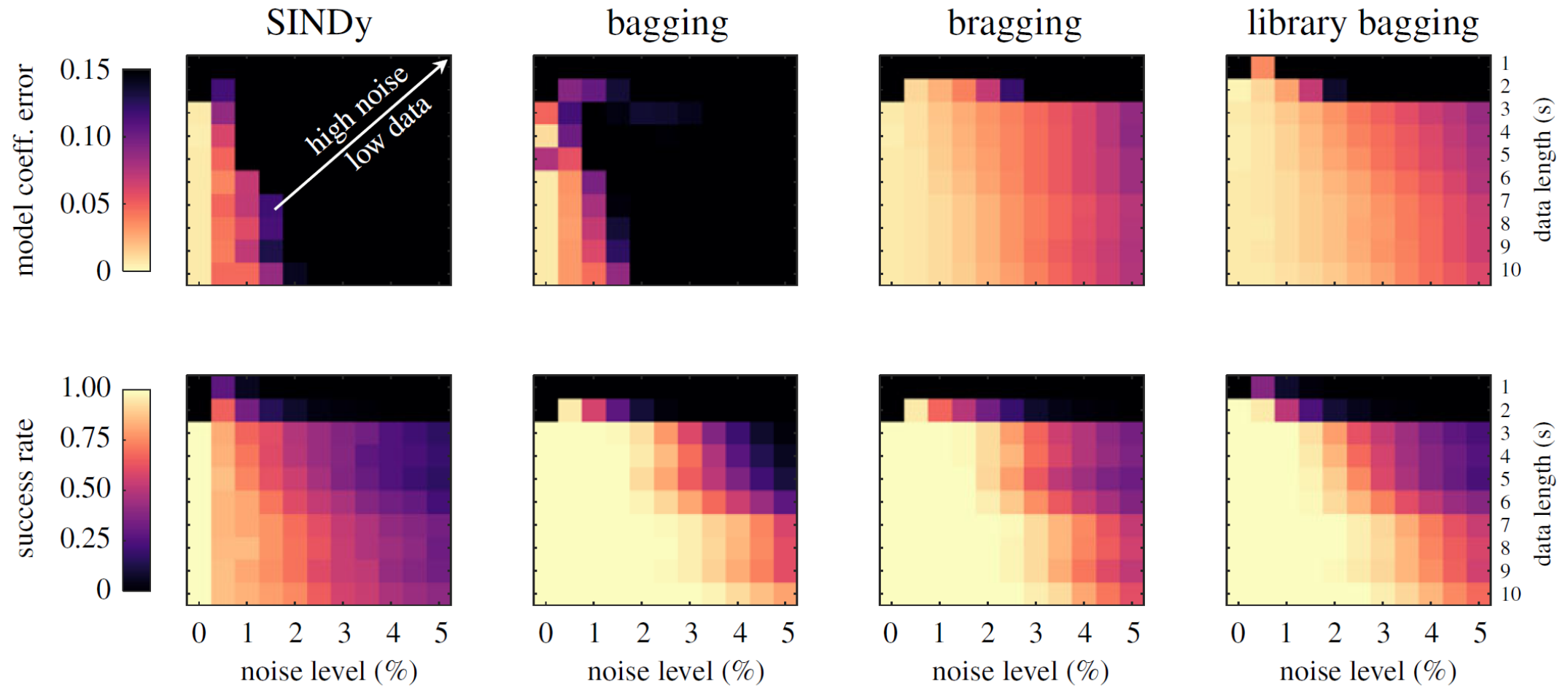
Ensemble SINDy

Ensemble SINDy

PDE		noise level	form	model error WSINDy | E-WSINDy	success rate WSINDy | E-WSINDy
	inviscid Burgers	100%	$u_t + 0.5uu_x = 0$	2.6% | **2.5%**	99% | **100%**
	Korteweg de Vries	100%	$u_t + 0.5uu_x + u_{xxx} = 0$	27.5% | **4.0%**	93.5% | **100%**
	nonlinear Schrödinger	50%	$iu_t + 0.5u_{xx} + |u|^2u = 0$	13.0% | **11.3%**	82.0% | **100%**
	Kuramoto–Sivashinsky	100%	$u_t + 0.5uu_x + u_{xx} + u_{xxxx} = 0$	29.5% | **24.7%**	87.5% | **99.5%**
	reaction–diffusion	20%	$u_t = 0.1\nabla^2 u + \lambda(A)u - \omega(A)v$ $v_t = 0.1\nabla^2 v + \omega(A)u + \lambda(A)v$ $A^2 = u^2 + v^2, \omega = -\beta A^2, \lambda = 1 - A^2$	77.7% | **7.1%**	0.0% | **99.5%**

Ensemble SINDy – different sampling strategies
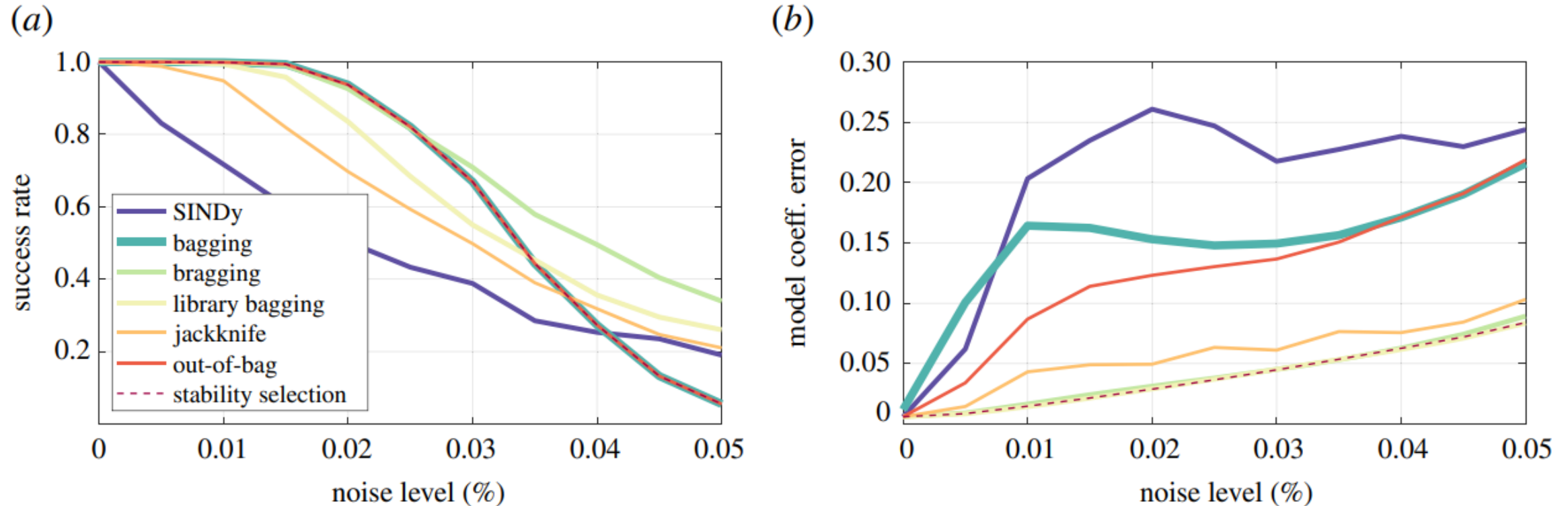
(a) Success rate: identifying correct model structure

(b) model coefficient error

Bragging (robust bagging) SINDy generally performs best

- Robust bagging: aggregate by taking median of identified models

Ensemble SINDy – active learning

Exploiting ensemble statistics for **active learning**
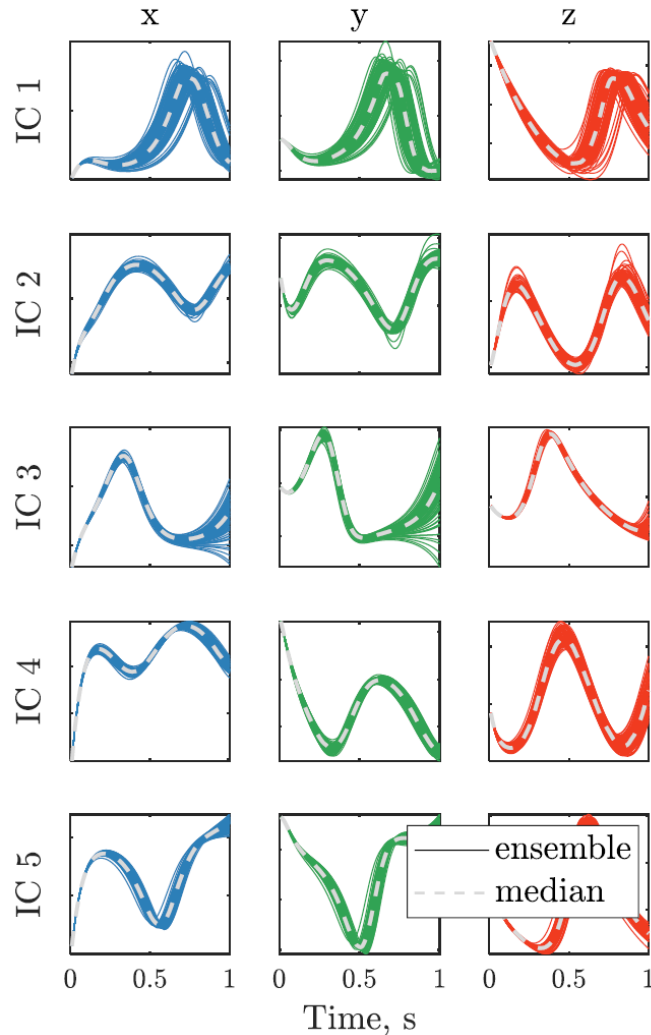
- Collecting data may be time consuming and expensive

- **Efficient exploration**: maximally inform model discovery

E-SINDy active learning:

- Exploit ensemble statistics to **find and explore high uncertainty regions** in the feature space

- Iteratively identify E-SINDy models to **improve data efficiency** of model discovery

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Ensemble SINDy – active learning

Exploiting ensemble statistics for **active learning**

Reducing variance of model coefficient
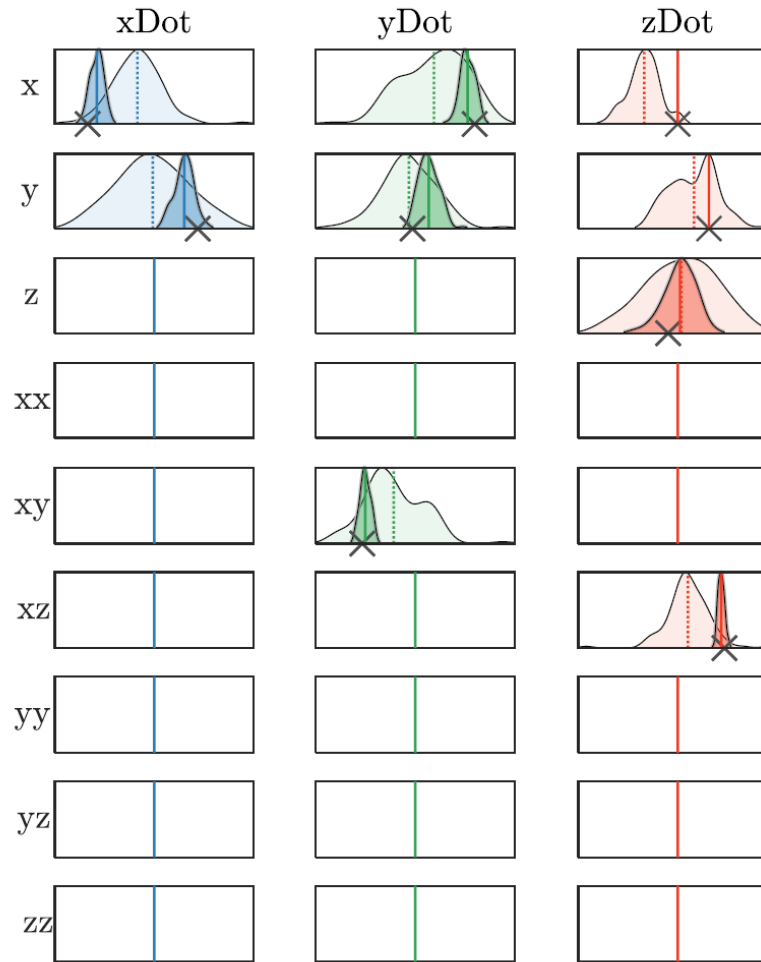
Identified model coefficient PDFs

Improving **data-efficiency** of model discovery
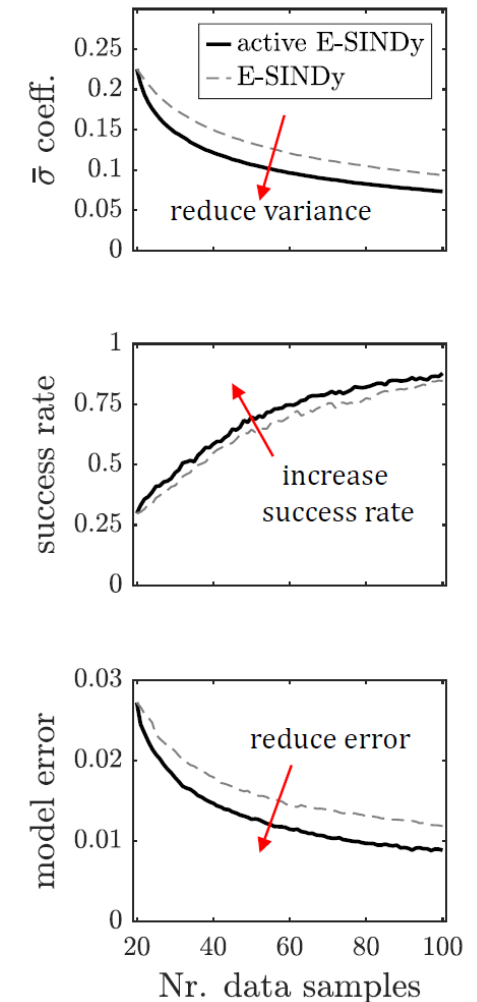
Ensemble SINDy – probabilistic models
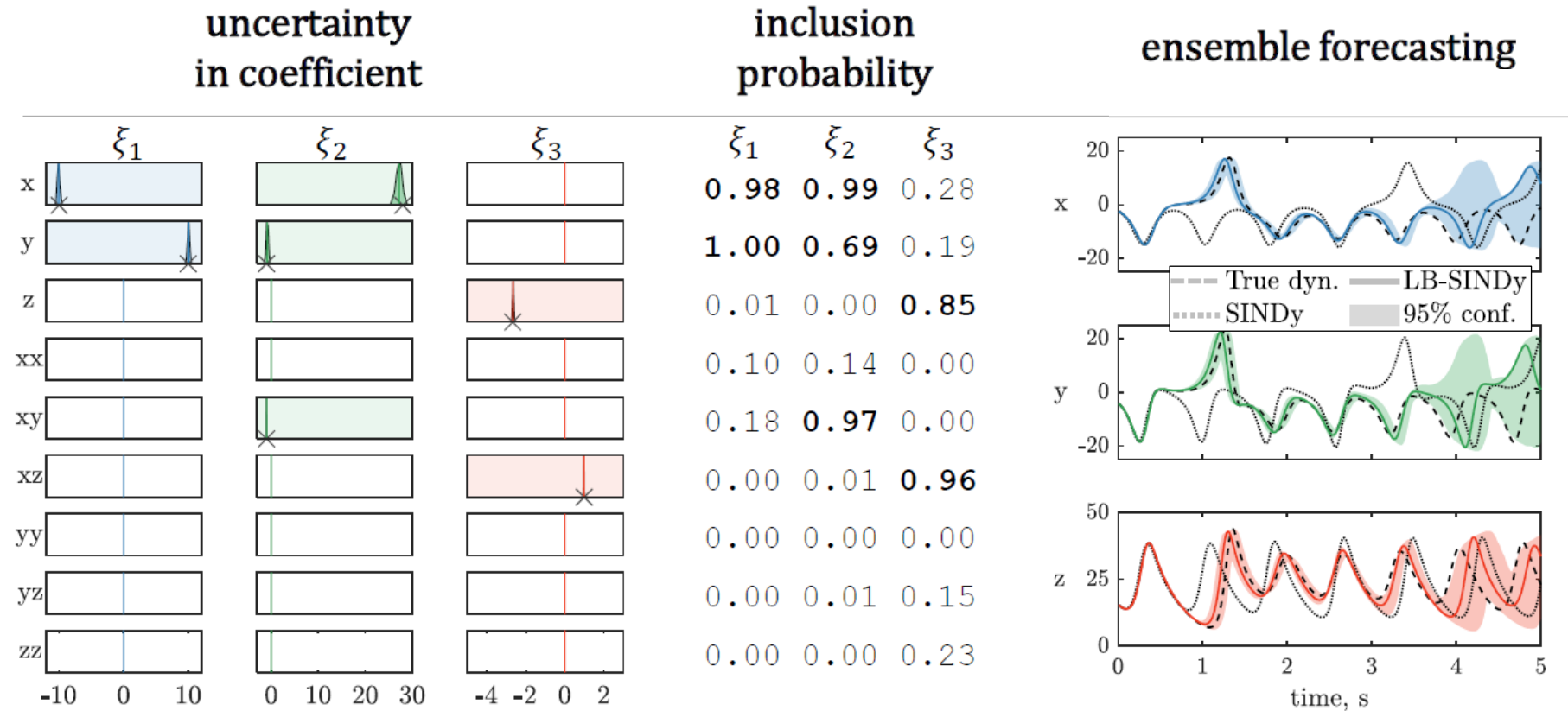
- **Robust model discovery**: high noise, low data limit
- E-SINDy identifies **probabilistic models** at low computational cost

Ensemble SINDy tutorials

- ## MATLAB

  - **E-SINDy vs SINDy**: Identify Lorenz system on noisy data

  - GitHub RSPA paper: https://github.com/urban-fasel/EnsembleSINDy

    - ODE and PDE examples

    - Active learning

    - MPC

- ## PySINDy

  - https://github.com/dynamicslab/pysindy/blob/master/examples/13_ensembling.ipynb

  - ODE and PDE examples

UQ-SINDy – sparse Bayesian inference

Estimating model <u>coefficient distributions</u>

$\rightarrow$ model coefficient uncertainty, due to observation errors, limited data

$\rightarrow$ model coefficient inclusion probability: how likely a coefficient is active

Bayes rule: $\quad p(\Xi \,|\mathbf{X}) \propto p(\mathbf{X}|\Xi\,)p(\Xi)p(\boldsymbol{x}_0)$

- $p(\Xi\,|\mathbf{X})$ **posterior** distribution of the model coefficients Ξ conditioned on the data $\mathbf{X}$

- $p(\mathbf{X}|\Xi)$ **likelihood** of the model with coefficient Ξ given the data

- $p(\Xi)$ **prior** distribution of the model coefficients

We want to **learn the posterior distribution** of the model coefficients Ξ

- Computing posterior distribution not analytically tractable

- Sampling-based methods such as Markov chain Monte Carlo (MCMC)

UQ-SINDy – method

1. Collect **data**

2. Construct **library**
   - Symbolic library → used as generative model

3. Construct model **likelihood**

   - Lognormal likelihood: $p(\mathbf{X}|\Xi) = \prod \prod \frac{1}{\sigma_j \sqrt{2\pi}} \exp\left[\frac{-1}{2\sigma_j^2}\left|\log y_{i,j} - \log \hat{x}_j(t_j, \Xi)\right|^2\right]$

   - SINDy prediction at time t for model Ξ: $\hat{x}(t, \Xi) = x_0 + \int_{t_0}^{t} \Theta(x(t'))\Xi dt'$

4. Construct model **priors**

   1. <u>Sparsity promoting priors</u>: 1) spike and slab, 2) regularized horseshoe

      - e.g. Hierarchical spike and slab prior: $\xi_j|\lambda_j \sim \mathcal{N}(0, c^2)\lambda_i, \quad \lambda_j \sim \text{Ber}(\pi)$

      - If $\lambda = 1$: ξ_j follows slab distribution ($\mathcal{N}(0, c^2)$)

      - if $\lambda = 0$: ξ_j follows spike distribution (Dirac delta distribution centered at zero)

5. Bayesian **inference**
   - Employ MCMC to draw samples from the posterior distribution
     - Sample SINDy models and integrate over t to compute $\hat{x}(t, \Xi)$
     - **Challenge**: integrating potentially unstable models

Paper: SM Hirsh, DA Barajas-Solano, JN Kutz (2022) <u>Sparsifying priors for Bayesian uncertainty quantification in model discovery</u>.

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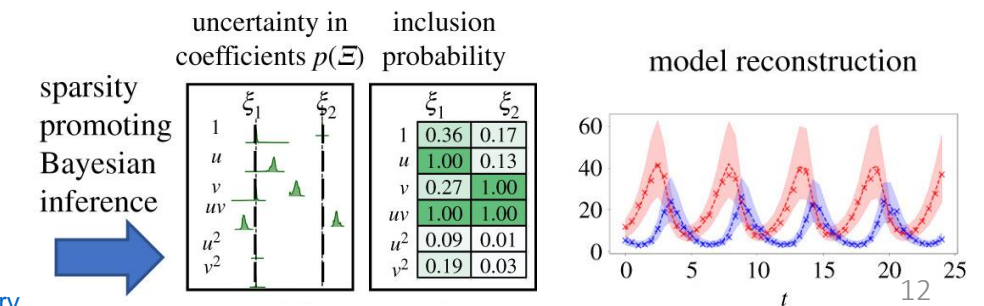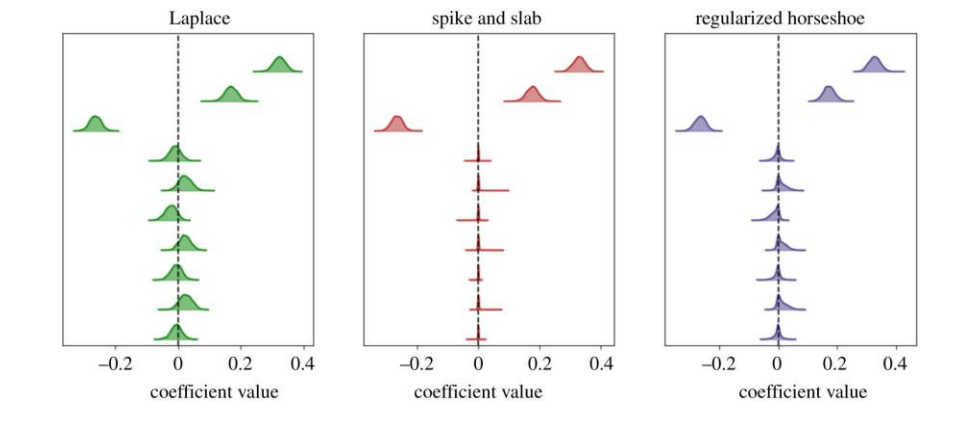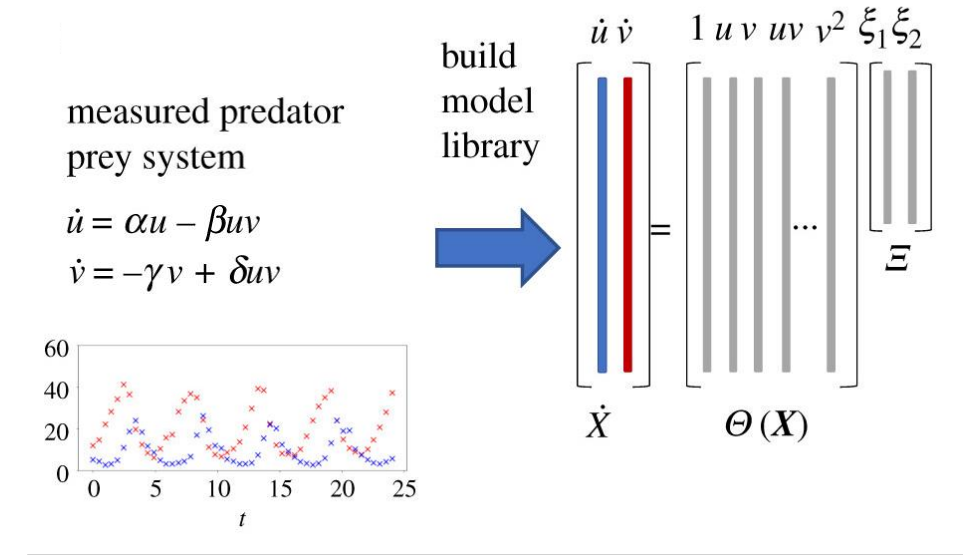
UQ-SINDy – sparse Bayesian inference

Python code GitHub paper Seth Hirsh Python

→ https://github.com/sethhirsh/BayesianSindy/blob/master/figures/figure3.ipynb

Alternative UQ-SINDy papers

→ S Zhang, G Lin (2018) Robust data-driven discovery of governing physical laws with error bars.

→ Y Yang, MA Bhouri, P Perdikaris (2020) Bayesian differential programming for robust systems identification under uncertainty.

Paper with code, introducing sparsity promoting priors

→ D Korobilis, K Shimizu (2021) Bayesian Approaches to Shrinkage and Sparse Estimation.

→ GitHub https://github.com/korobilis/hierarchicalbayes   → Code\Linear Regression\SkinnyGibbs

Tutorial Bayesian Inference to fit parameters of dynamical system

→ S Jbabdi https://users.fmrib.ox.ac.uk/~saad/ONBI/bayes_practical.html

E-SINDy and UQ-SINDy connections

Ensemble SINDy …

$\rightarrow$ is asymptotically equivalent to Bayesian-SINDy

$\rightarrow$ has lower computational cost $\rightarrow$ $\approx$3000 times less expensive

$\rightarrow$ can perform valid uncertainty quantification with statistical guarantee

(a) Uncertainty quantification guarantees
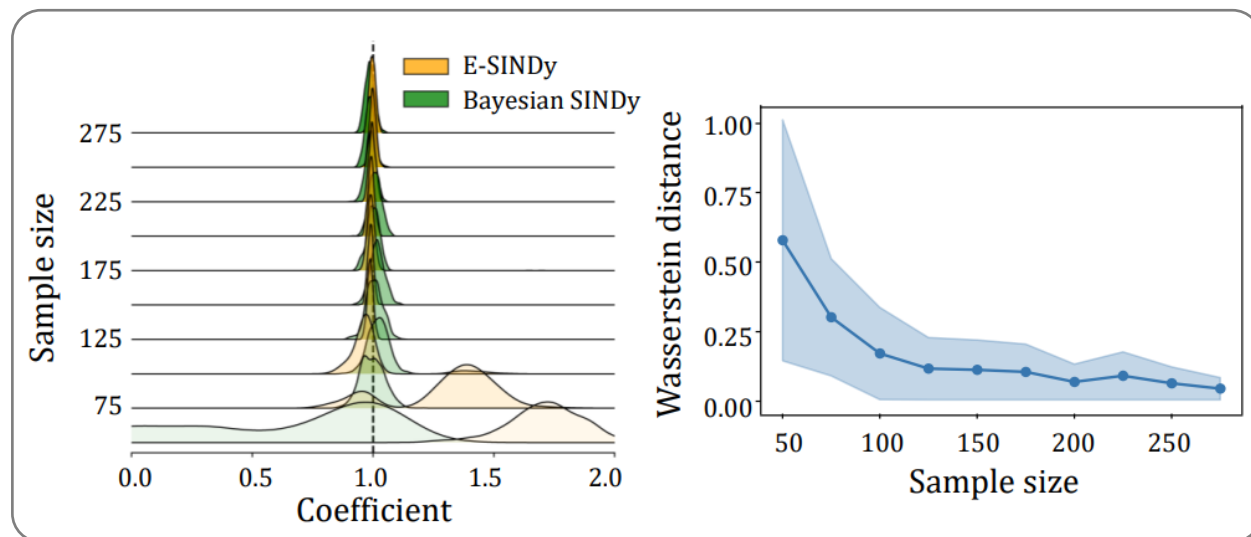
(b) Exponential convergence theorem

Paper: LM Gao, U Fasel, SL Brunton, JN Kutz (2023) Convergence of uncertainty estimates in Ensemble and Bayesian sparse model discovery.
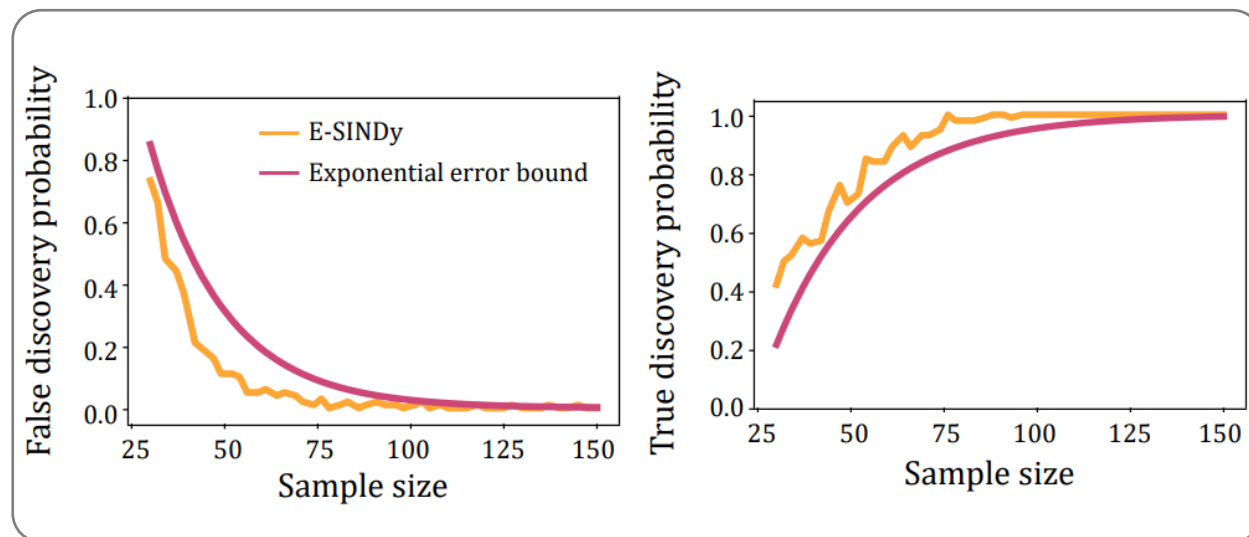
Weak SINDy

Weak SINDy

Integral formulation: H Schaeffer, SG McCalla (2017) [Sparse model selection via integral terms](#).

- Reformulate $\dot{x}_i = \Theta(\boldsymbol{x})\boldsymbol{\xi}_i = \sum f_j(\boldsymbol{x})\boldsymbol{\xi}_{i,j}$ to integral form

  $\rightarrow x_i(t) = x_i(0) + \sum d_j(\boldsymbol{x}, t)\xi_{i,j}$

  - $d_j(x,t) = \int_0^t f_j(\boldsymbol{x}(\tau))d\tau$ integrated library function

  - $f_j(\boldsymbol{x})$ library function

  - $\xi_{i,j}$ model coefficient

- Solve ℓ_0-penalized least squares → same as standard SINDy

Weak form SINDy: generalizes integral form SINDy

- Integration against test function

- Moving derivatives off of the data onto test functions via integration by parts

- Different implementations

  - PAK Reinbold, DR Gurevich, RO Grigoriev (2020) [Using noisy or incomplete data to discover models of spatiotemporal dynamics](#).

  - D Messenger, DM Bortz (2021) [Weak SINDy for partial differential equations](#).

  - AA Kaptanoglu, …, ZG Nicolaou, … (2022) **[PySINDy](#)**, [SINDyCP](#)
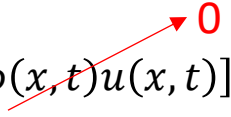
Weak SINDy

Idea: Move derivatives off of the data onto a test functions via integration by parts

- <u>PDE</u>: $u_t = \Theta(u)\xi = \Theta(u, u_x, u_{xx}, \dots, x)\xi$

    - $u(x,t)$: state, Θ: library, ξ: coefficients x: space, t: time

- <u>Test function</u>: $\phi(x,t)$ smooth & compactly supported: $\phi(x,t)$ *vanishes along domain bound*

    - e.g. $\phi(x,t) = (x^2 - 1)^p (t^2 - 1)^q$ on domain $\Omega = \{(x, t) : |x| \leq 1, \ |t| \leq 1\}$

Integration by parts: remember product rule $\left(f(x)g(x)\right)' = f'(x)g(x) + f(x)g'(x)$

- $\int_a^b f(x)g'(x)dx = \int_a^b \left(f(x)g(x)\right)'dx - \int_a^b f'(x)g(x)dx = f(b)g(b) - f(a)g(a) - \int_a^b f'(x)g(x)dx$

Weak form: Multiply each term in PDE with test function and integrate over k different domains Ω_k

- Domain Ω_k,   e.g. 2D space x and time t, $d\Omega = dx\,dt$, $\partial\Omega_k$: domain bounds

- LHS: $\int_{\Omega_k} \phi u_t\,d\Omega = [\phi(x,t)u(x,t)]_{\partial\Omega_k}^{\to 0} - \int_{\Omega_k} \phi_t u\,du = -\int_{\Omega_k} \phi_t u\,du$

- RHS: term by term integration by parts: move derivatives $u_x, u_{xx}, \dots$ from data onto test function

Weak form parameter estimation (SINDy on next slide)

Kuramoto-Sivashinsky equation: $u_t = -uu_x - u_{xx} - u_{xxxx}$

1. **Integration by parts**: multiply each term with test function and move derivative onto test function

   - Term u_t: $q_0^k = \int_{\Omega_k} \phi u_t \, d\Omega = -\int_{\Omega_k} \phi_t u \, d\Omega$

   - Term uu_x: $q_1^k = \int_{\Omega_k} \phi u \, u_x \, d\Omega = -\int_{\Omega_k} (\phi_x u + \phi u_x) u \, d\Omega = -\int_{\Omega_k} \phi_x u^2 \, d\Omega - \int_{\Omega_k} \phi u \, u_x \, d\Omega \quad \rightarrow \quad \int_{\Omega_k} \phi u u_x \, d\Omega = -\frac{1}{2} \int_{\Omega_k} \phi_x u^2 \, d\Omega$

   - Term u_{xx}: $q_2^k = \int_{\Omega_k} \phi u_{xx} \, d\Omega = -\int_{\Omega_k} \phi_x u_x \, d\Omega = \int_{\Omega_k} \phi_{xx} u \, d\Omega$

   - Term u_{xxxx}: $q_3^k = \int_{\Omega_k} \phi u_{xxxx} \, d\Omega = \int_{\Omega_k} \phi_{xxxx} u \, d\Omega$
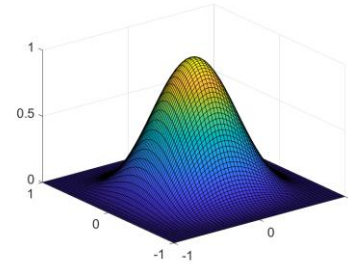
2. **Test function**: $\phi = \left(\underline{x}^2 - 1\right)^p \left(\underline{t}^2 - 1\right)^q$
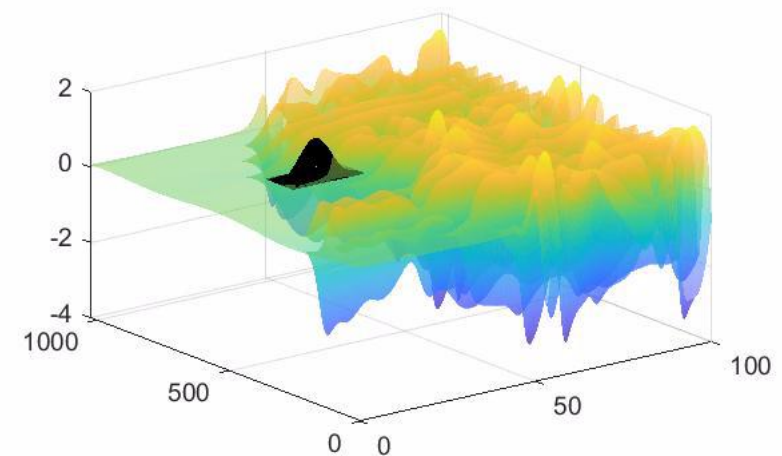
   - $p = 4, q = 3, \quad \underline{t} = (t - t_k)/H_t, \quad \underline{x} = (x - x_k)/H_x$

3. **Integrate over domain**: $\Omega_k = \{(x, t) : |x - x_k| \leq H_x, |t - t_k| \leq H_t\}$

   - Integrate all q_i^k over N different domains Ω_k of size H_x and H_t

New system: $\boldsymbol{q}_0 = \sum_{n=1}^3 \boldsymbol{q}_n \xi_n = \boldsymbol{Q}\boldsymbol{\xi}$ $\qquad \boldsymbol{q}_0 \in \mathbb{R}^k, \boldsymbol{Q} \in \mathbb{R}^{k \times 3}, \boldsymbol{\xi} \in \mathbb{R}^3$

$\rightarrow \quad \hat{\boldsymbol{\xi}} = \operatorname{argmin}_{\boldsymbol{\xi}} \|\boldsymbol{q}_0 - \boldsymbol{Q}\boldsymbol{\xi}\|_2^2 \; + \; \lambda \|\boldsymbol{\xi}\|_0$

Weak form parameter estimation (SINDy on next slide)

MATLAB example

- **Kuramoto-Sivashinsky equation**: $u_t = -uu_x - u_{xx} - u_{xxxx}$

- **Only estimate parameters without selecting models** $\rightarrow$ $\hat{\xi}_k = \mathrm{argmin}_{\xi_k} \; \left\| \dot{\mathbf{X}}_k - \mathbf{\Theta}(\mathbf{X})\xi_k \right\|_2^2$

Kuramoto-Sivashinsky
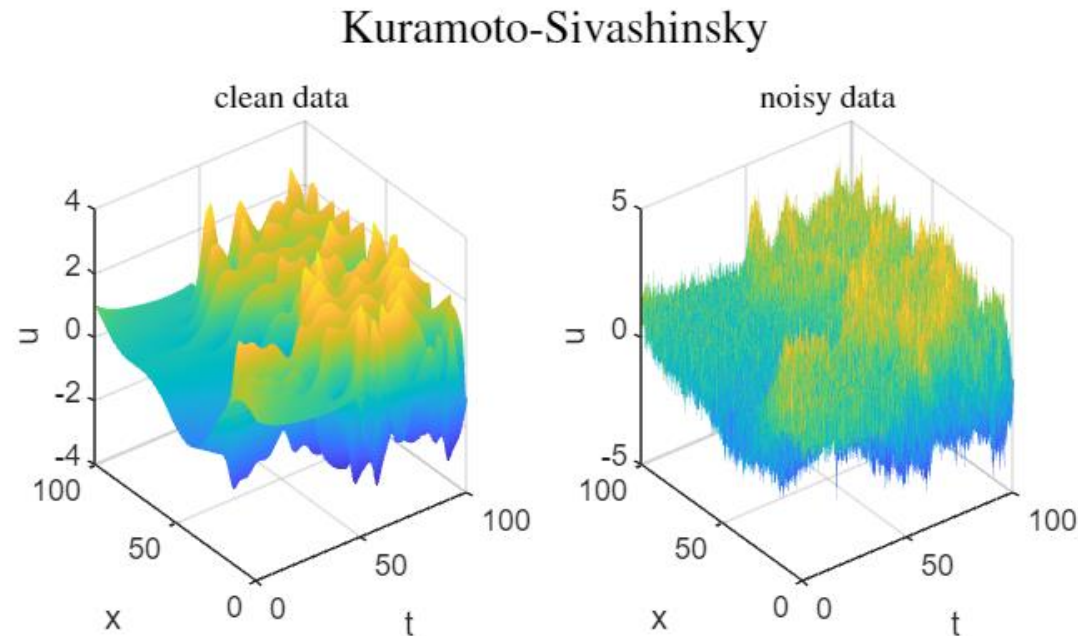
Weak SINDy

MATLAB example

- **Kuramoto-Sivashinsky equation**: $u_t = -uu_x - u_{xx} - u_{xxxx}$

- **Library**:

  - Advection $\quad u\,u_x$
  - Laplacian $\quad u_{xx}$
  - Biharmonic $\quad u_{xxxx}$
  - Linear $\quad u$
  - 1st order derivative $\quad u_x$
  - 3rd order derivative $\quad u_{xxx}$
  - Quadratic $\quad uu$
  - Cubic $\quad uuu$

Kuramoto-Sivashinsky

clean data   noisy data

- **Test function**: $\phi(x,t) = \left(x^2 - 1\right)^p \left(t^2 - 1\right)^q$

  - Derivative: $\frac{\partial}{\partial x^d}\left(x^2 - 1\right)^p\left(t^2 - 1\right)^q = \sum_{k=0}^{p} \binom{p}{k}(-1)^k \frac{(2(p-k))!}{(2(p-k)-d)!} x^{2(p-k)-d}\left(t^2 - 1\right)^q$
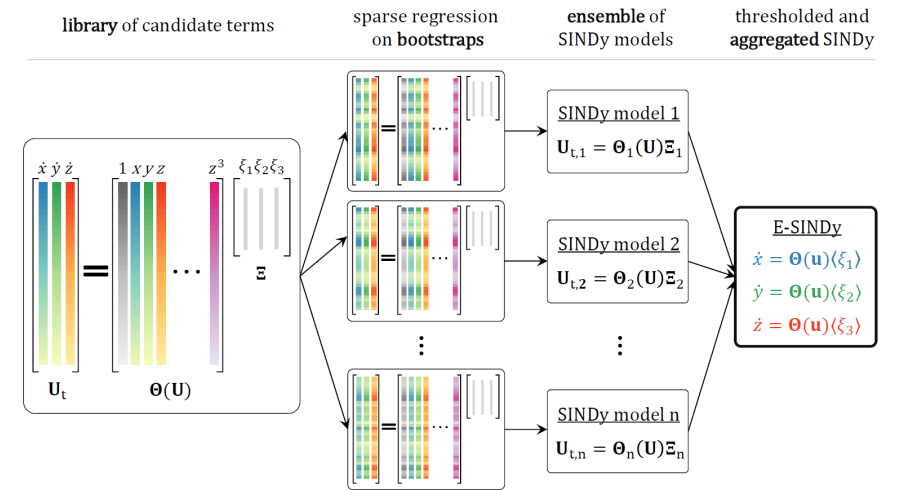
- **Compare SINDy vs weak-SINDy**

  - Clean and noisy data
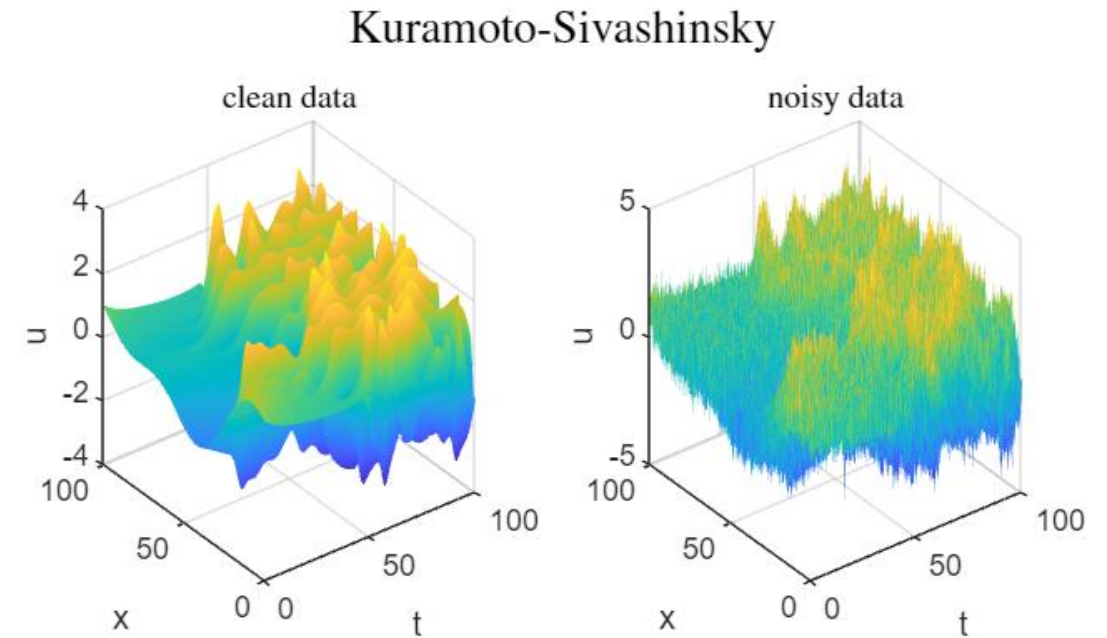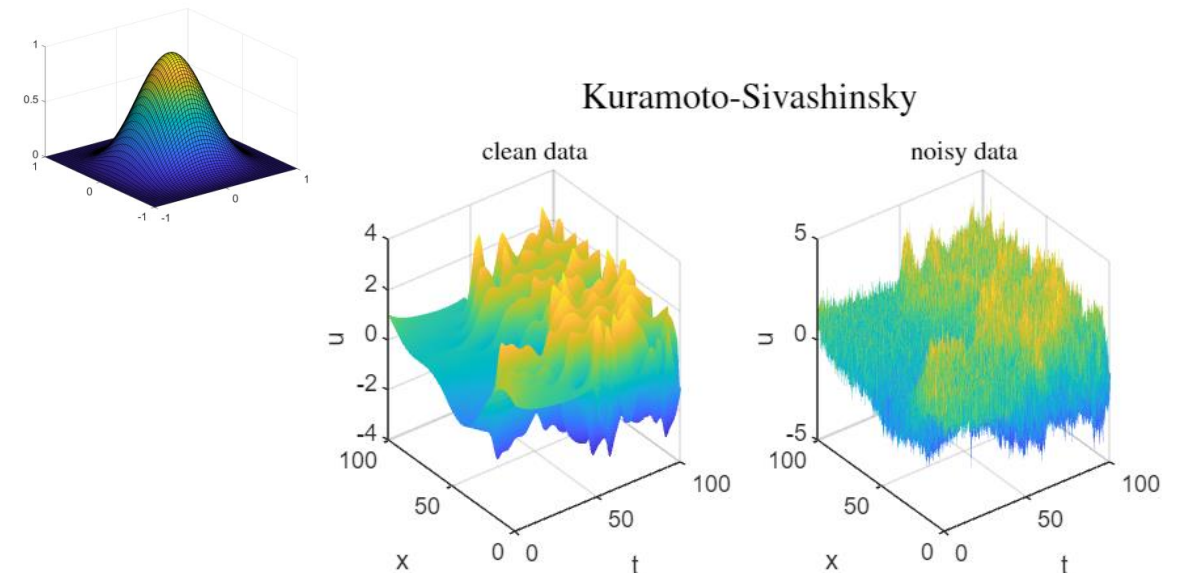
Part 4 summary

- **Ensemble SINDy**
  - Ensembling for noise robust model identification
  - Active learning
  - UQ-SINDy

- **Weak-SINDy**
  - Integral and weak form SINDy methods
  - Weak form parameter estimation
  - Weak SINDy KS example

Coding examples

- **MATLAB**

  - Implement different ensemble SINDy methods and test it on the KS data

    - Compare noise robustness, data sampling rate and length

  - Test the weak form SINDy method on different PDEs → Burger's

- **PySINDy**

  - E-SINDy: https://github.com/dynamicslab/pysindy/blob/master/examples/13_ensembling.ipynb

  - Weak SINDy: https://github.com/dynamicslab/pysindy/blob/master/examples/12_weakform_SINDy_examples.ipynb