

# Research Experience

Wei W. Xing (邢炜)



2012  
Undergraduate  
**Automation**  
Shenzhen University

2012  
Ph.D. candidate  
**Applied Math & Scientific Computing**  
Center for predictive modeling  
University of Warwick  
**(QS world university 54<sup>th</sup> )**  
Supervisor: Akeel Shah

2016  
Postdoc researcher  
**Applied Math**  
School of Engineering  
University of Warwick

2017  
Postdoc researcher  
**Scientific Computing & Machine Learning**  
Center for scientific image and scientific computing  
University of Utah  
**(Top ranked (CS-RANK) US university in  
high-performance computing and visualization)**  
Supervisor: Mike Kirby / Ross Whitaker(IEEE Fellow)



# Research Interests

## Scientific Computing + Machine Learning

### A. ML enhanced SC

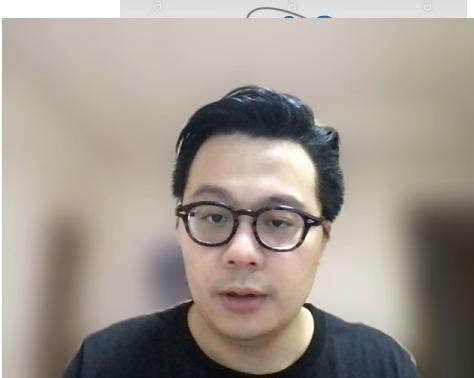
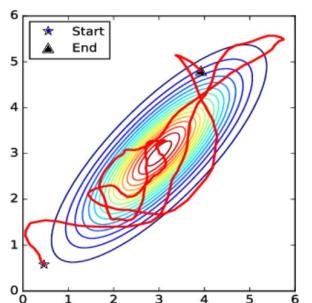
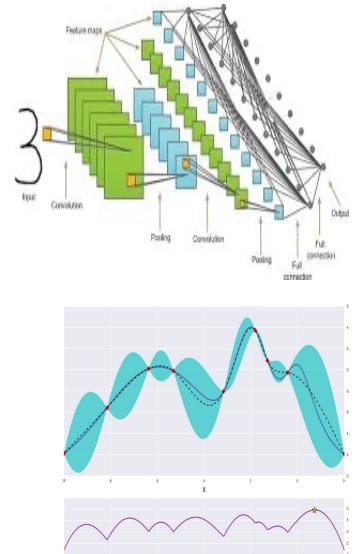
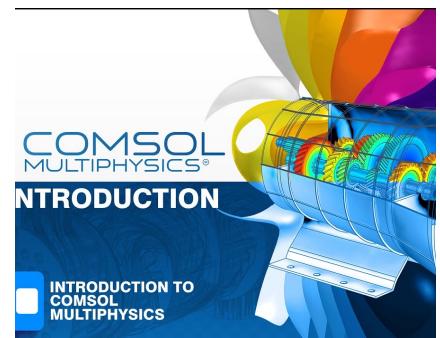
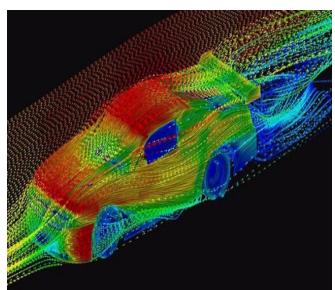
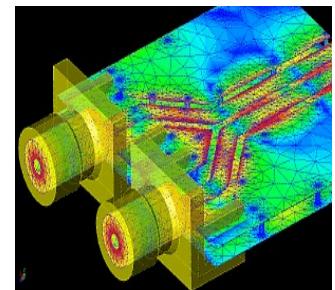
1. Data-driven Spatial-Temporal Field Modeling
2. Multi-fidelity Fusion
3. Machine Learning for Design and Optimization

### B. SC enhanced ML

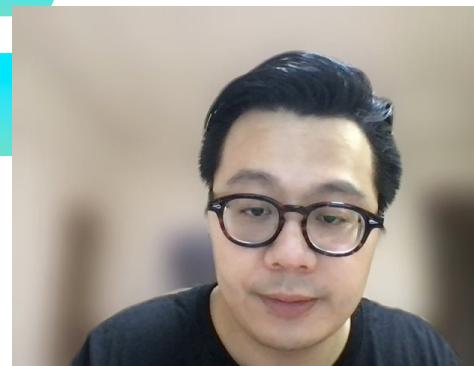
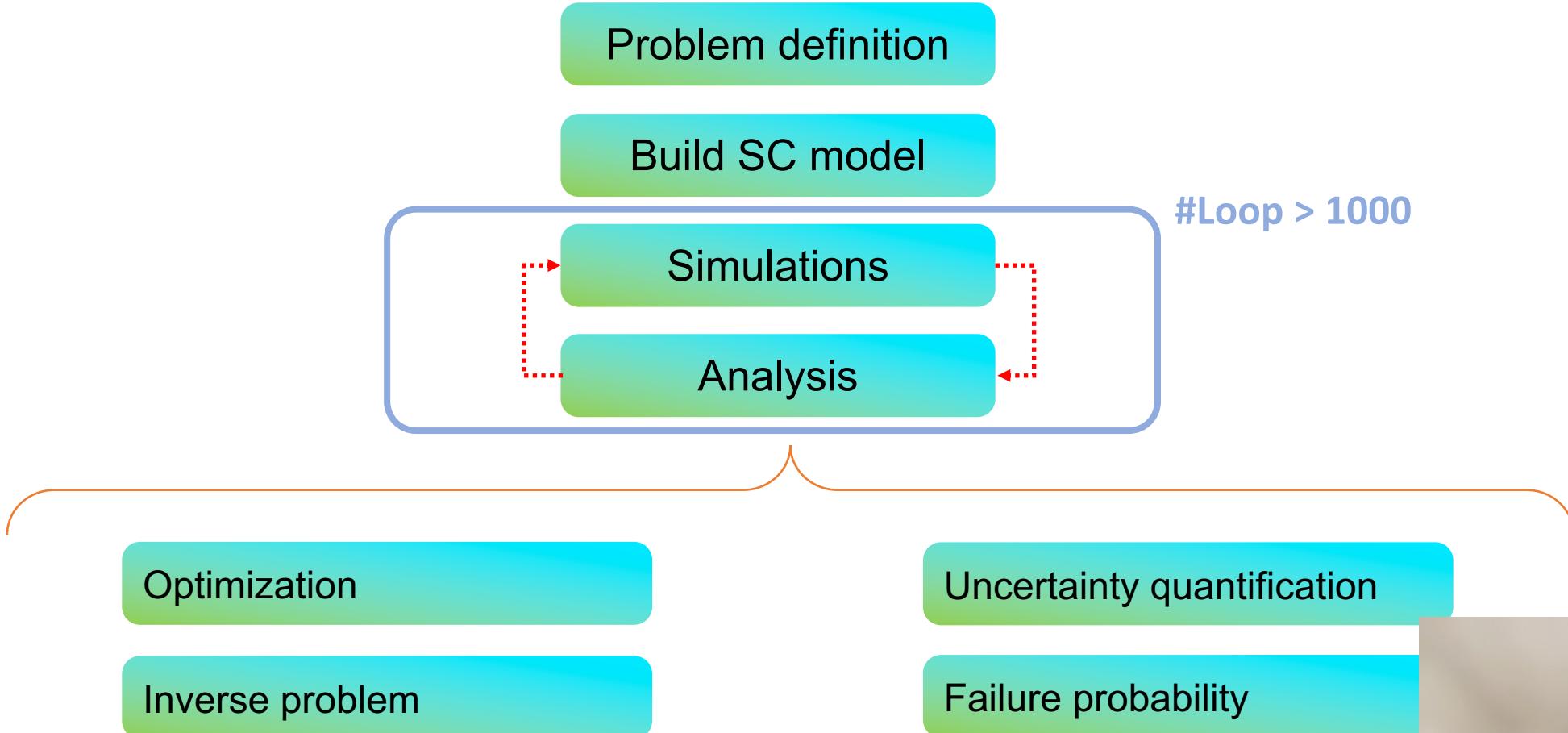
1. Physics Informed ML
2. ML Injected Simulation

### C. SC+ML for Industry and Application

1. Digital Twins
2. EDA
3. Inverse Problem In Scientific Research



# A. ML enhanced SC

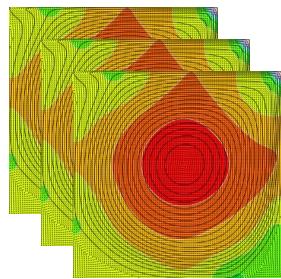
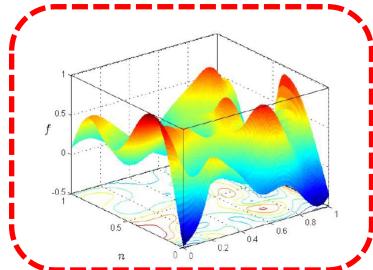


# A. The Challenges

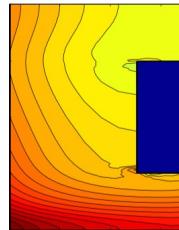
Surrogate model for spatial-temporal problems

Simulations

$\approx$



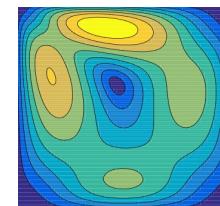
Sequential velocity fields



Steady-state  
temperature  
field



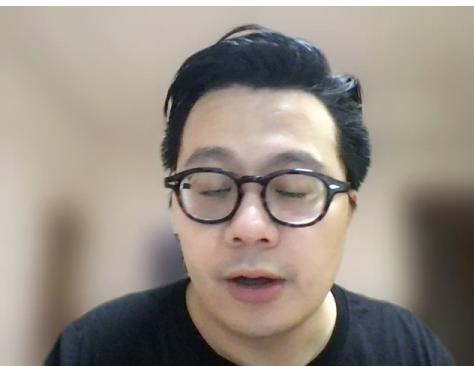
Mechanical  
structure



Chemical  
Reaction

## Challenge:

- Ultra-high dimensionality ( $100 \times 100 \times 100$ )
- Coupled fields
- Boundary conditions
- Limited data
- Predictive confidence



# A.1. Future Research

## 1. Generalization of Conservational Kernels:

Utilizing the known conservational law in PDEs to improve a GP surrogate

$$k_r^v(x, x') = \sigma_r^2 \exp\left(\frac{-\|x - x'\|^2}{2l_r^2}\right) \cdot \left(I - \left(\frac{x - x'}{l_r}\right)\left(\frac{x - x'}{l_r}\right)^T\right)$$

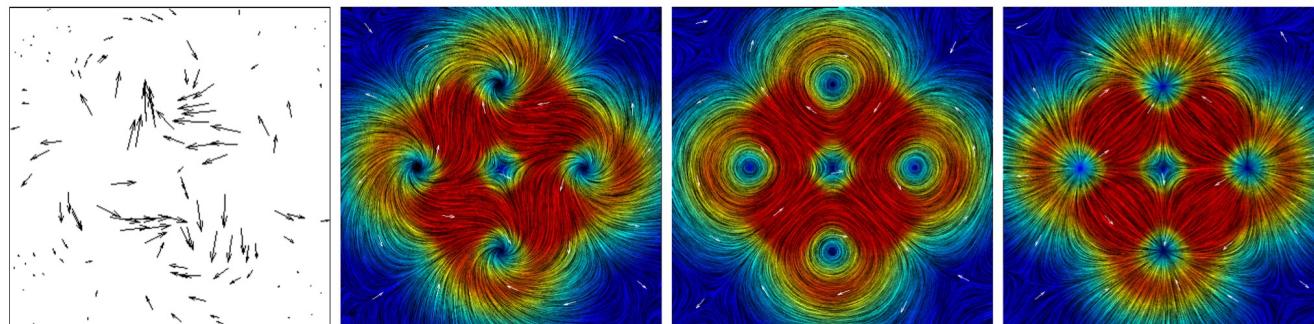


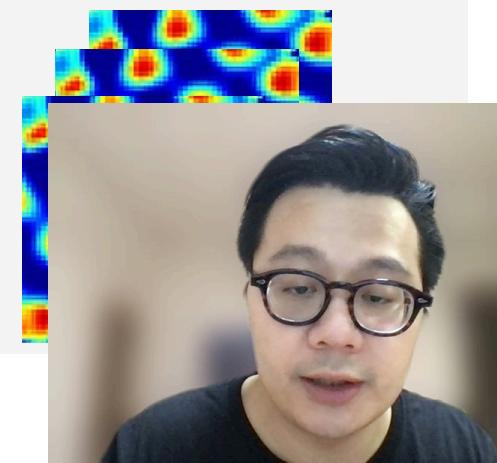
Figure 1. Learning a vector field decomposition: samples, learned field, divergence- and curl-free parts.

### Limitation:

1. Require stationary kernel
2. Scalability
3. Only for one field
4. No knowledge transfer for different system parameters

## 2. Curse of dimensionality --> blessing of dimensionality:

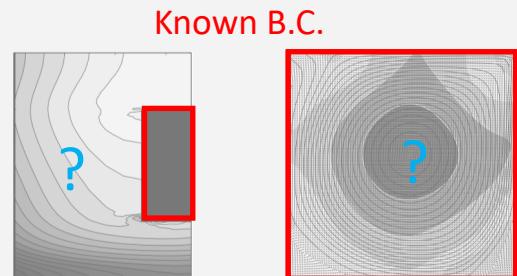
Learning kernels from rich data



## A.1. Future Research

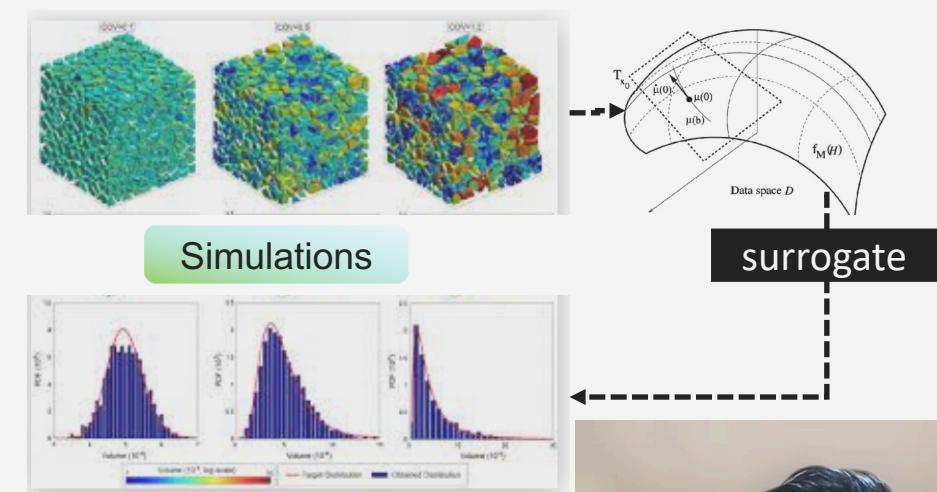
### 3. Scalable inference with Known B.C.

Scalable inference using tensor product + inducing points

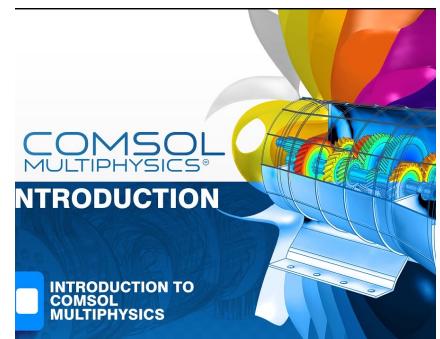
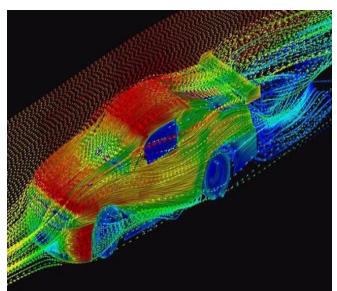
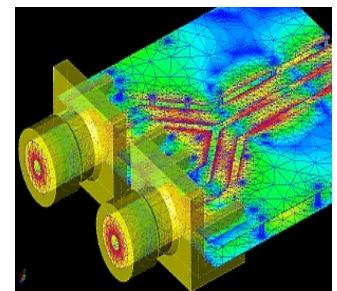


### 4. Uncertainty quantification for random spatial field inputs

Joint learning with encoder-decoder network and GP



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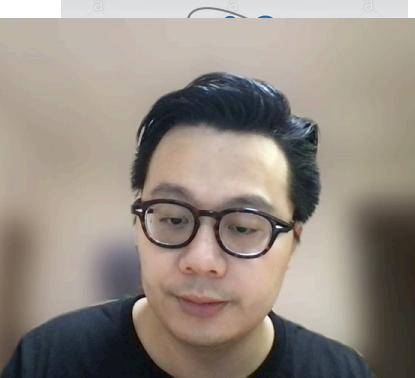
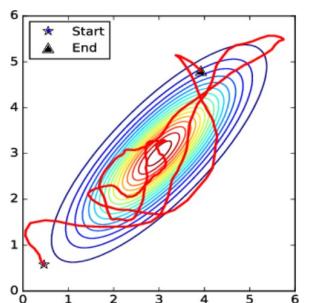
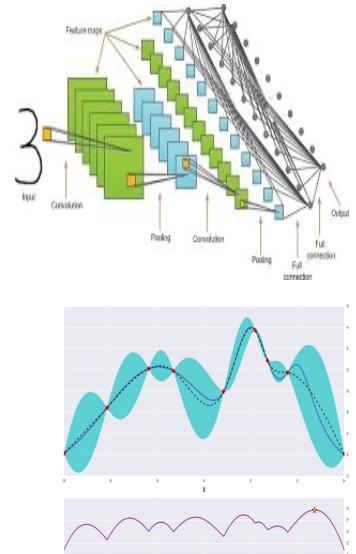
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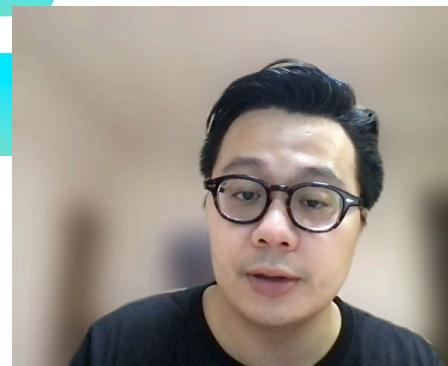
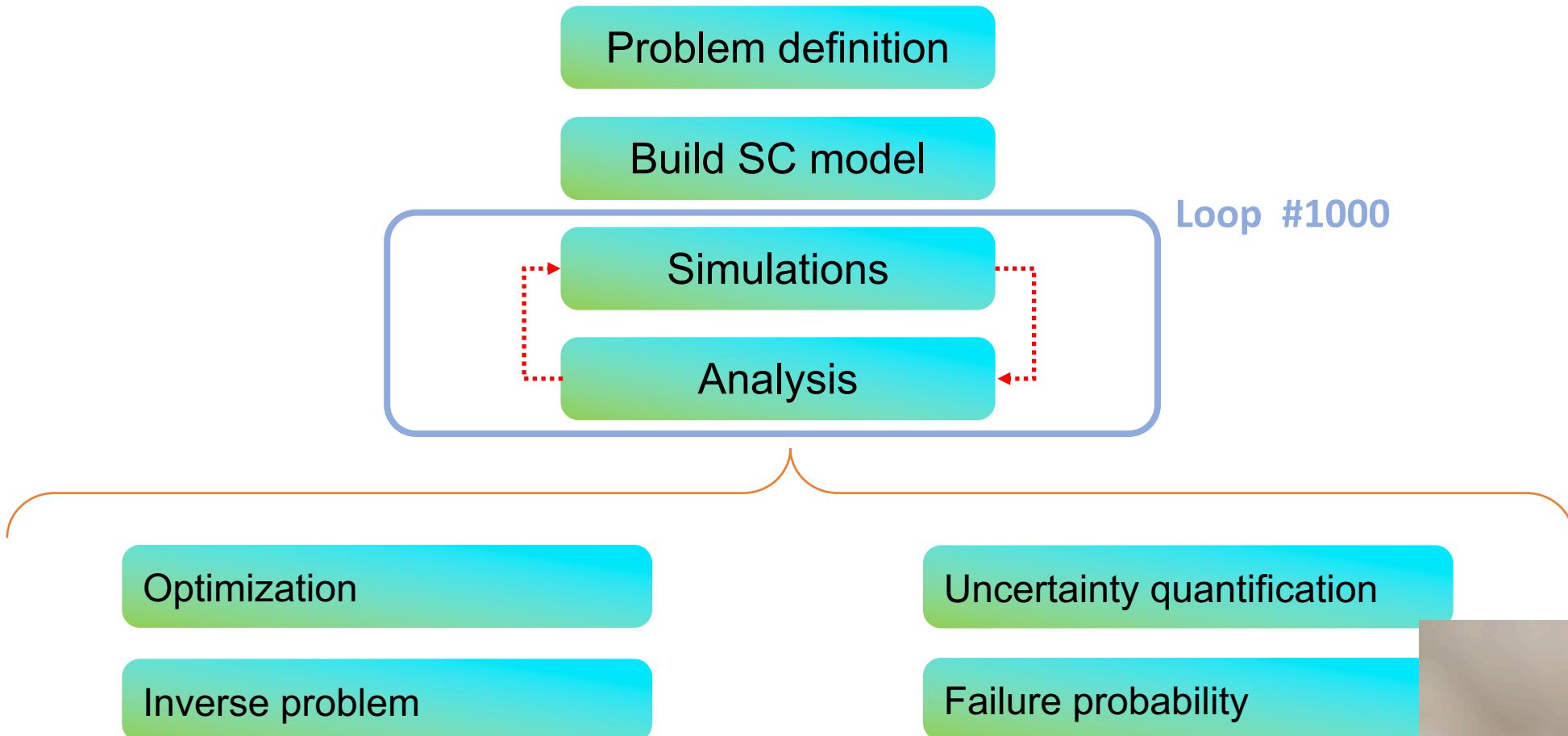
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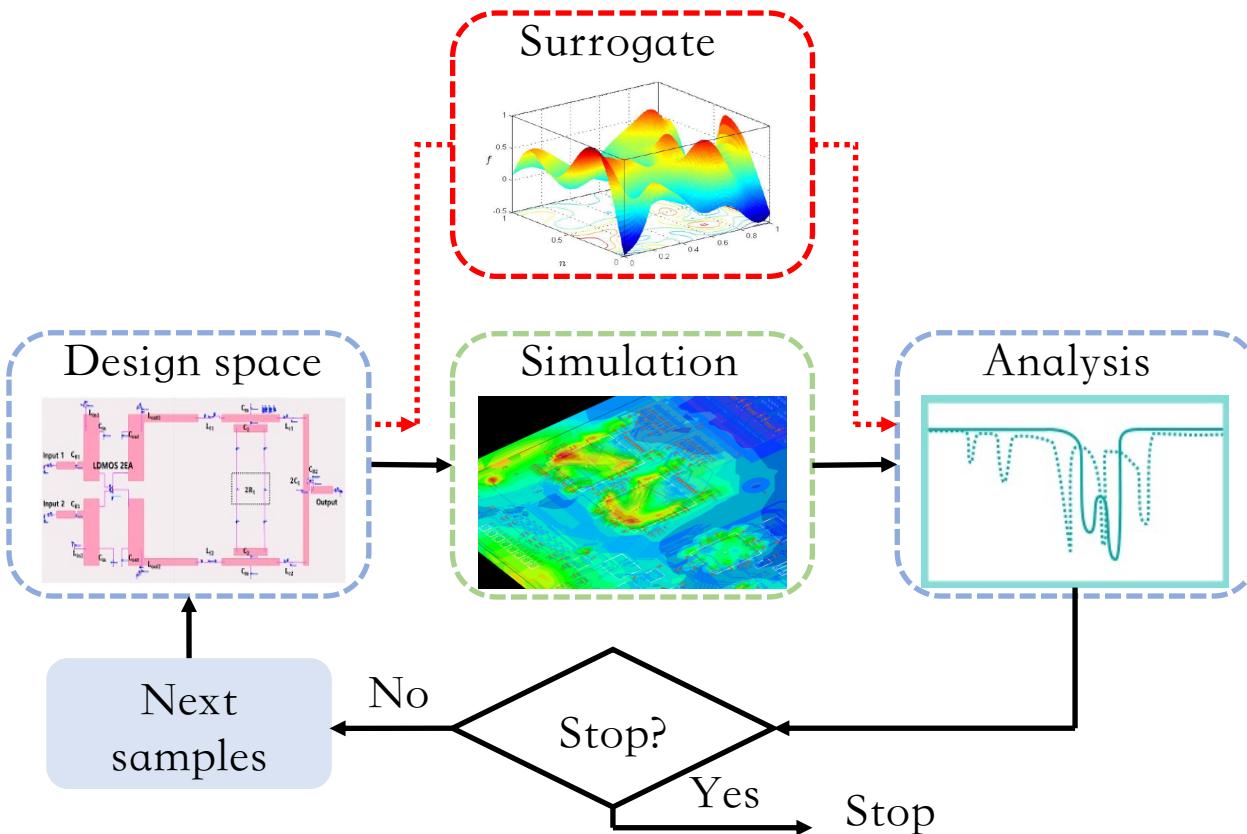


## A.2. Multi-Fidelity Motivation

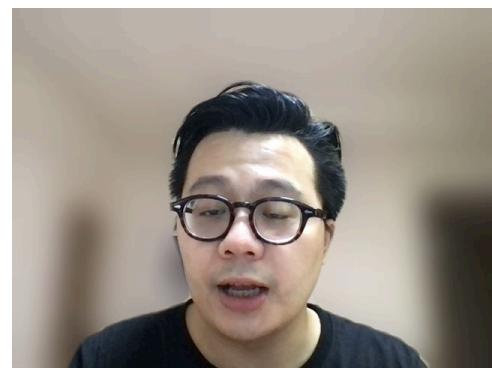
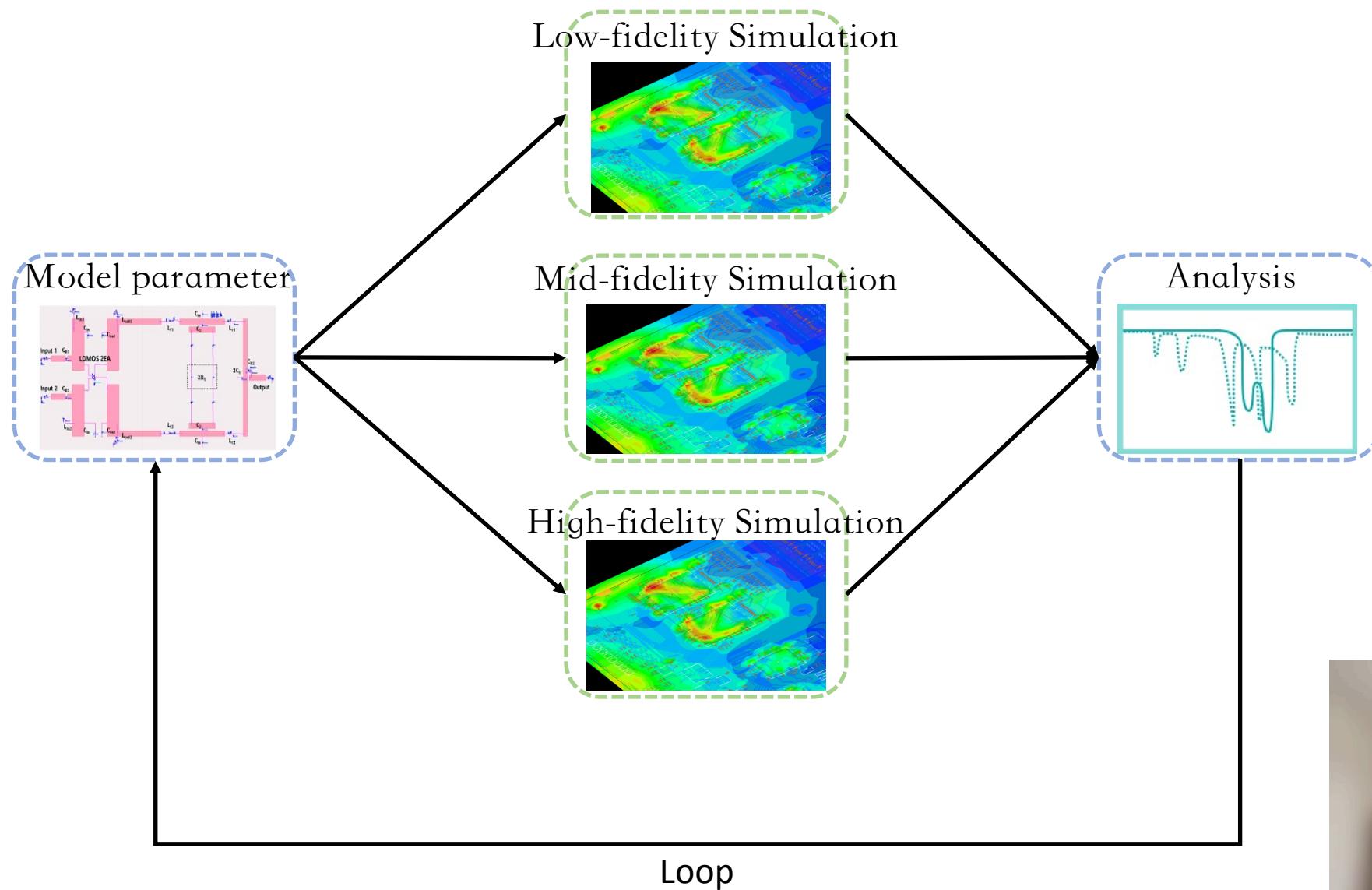


## A.2. Multi-Fidelity Motivation

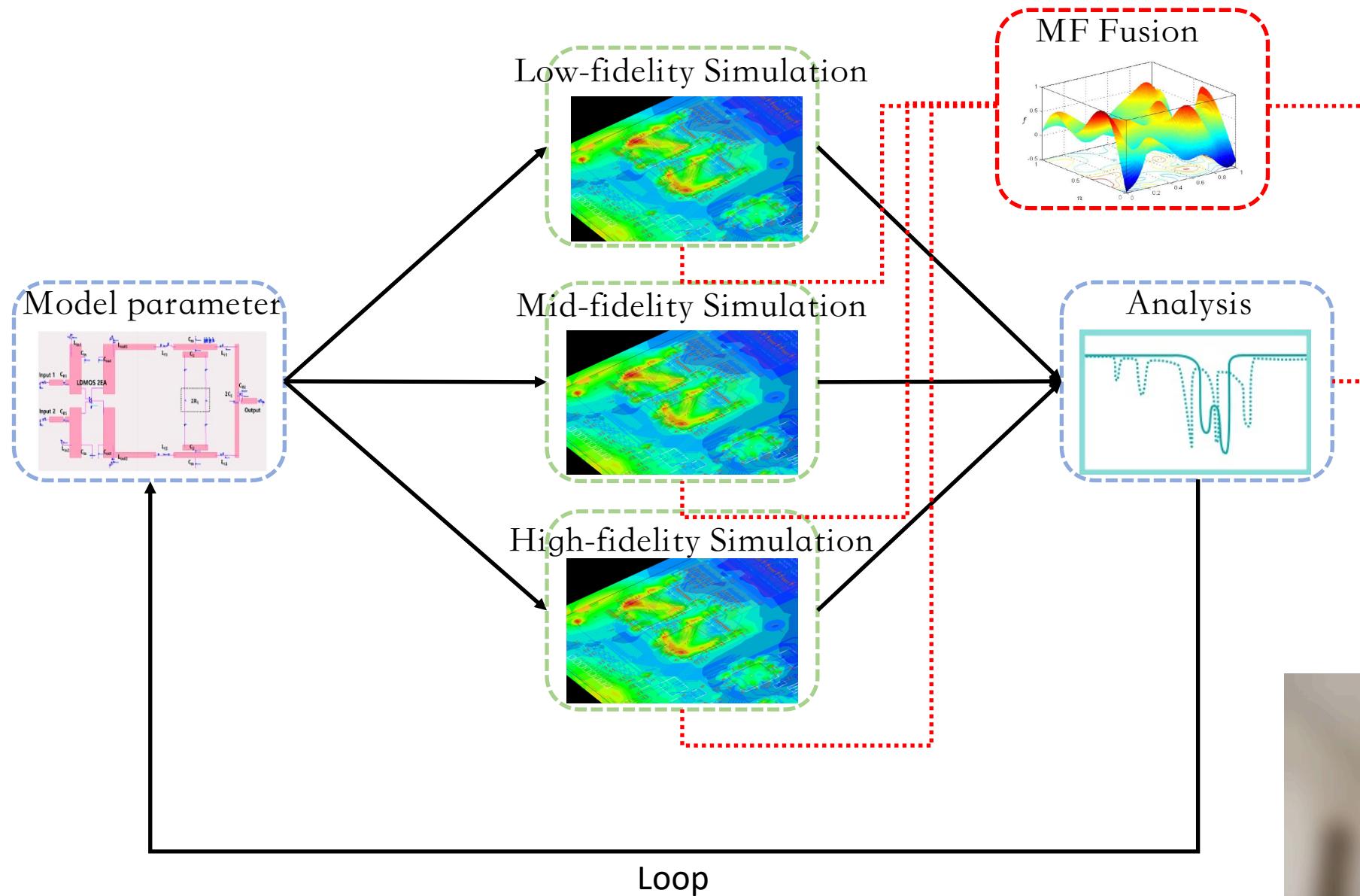
Circuit design optimization as an example:



## A.2. Multi-Fidelity Motivation



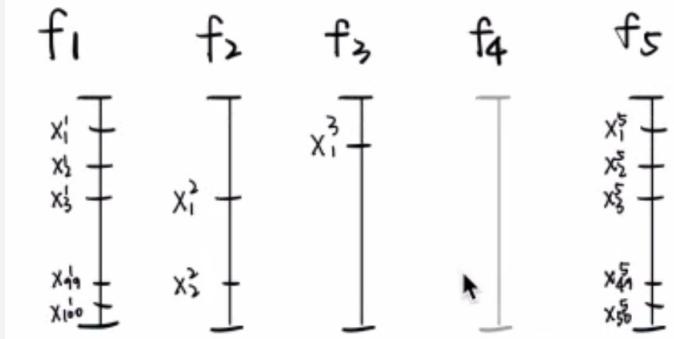
## A.2. Multi-Fidelity Motivation



## A.2. Multi-Fidelity: Future Work

### 1. Multi-Fidelity Fusion with Arbitrary Data

1. No more subset requirement.
2. No more aligned high-dimensional output requirement.
3. Unlimited number of fidelities



### 2. Automatic efficient surrogate

Active learning based on entropy reduction + parallelization

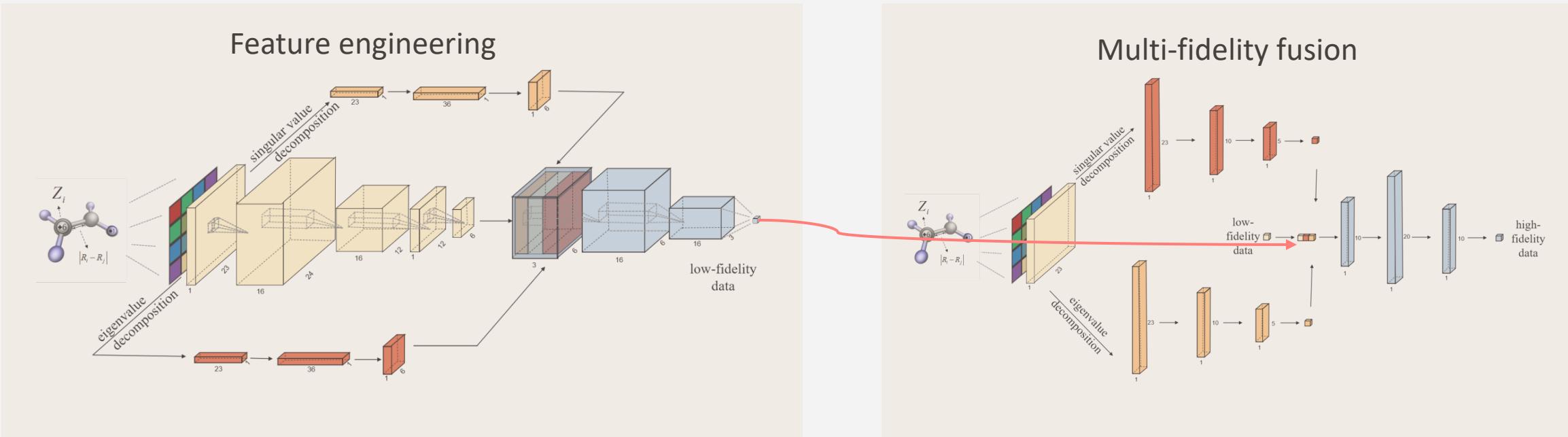
### 3. Meta-learning in multi-fidelity

1. Learning the kernel function throughout multi-fidelity data
2. Bayesian neural network (with scalable tensor variational posterior) with weight sharing
3. Learning the manifold of correlation using CNF or NeuralODE

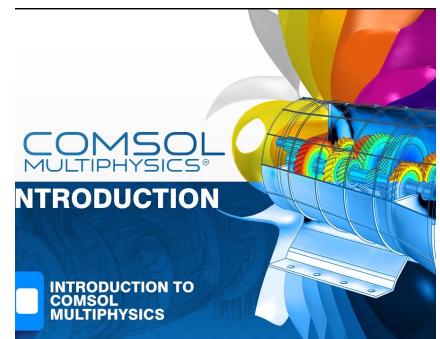
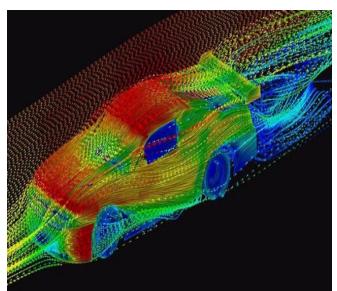
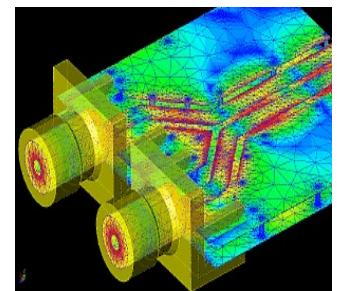


## B.2. Future Research

### 6. Multi-Fidelity fusion for electronic structure calculation



# Research Interests



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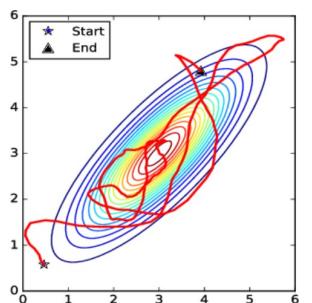
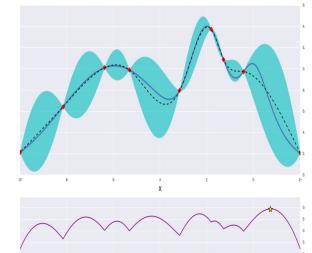
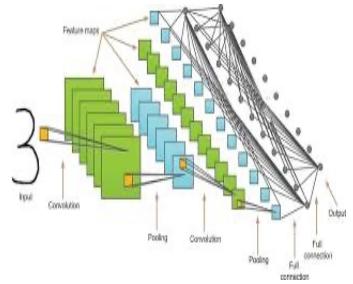
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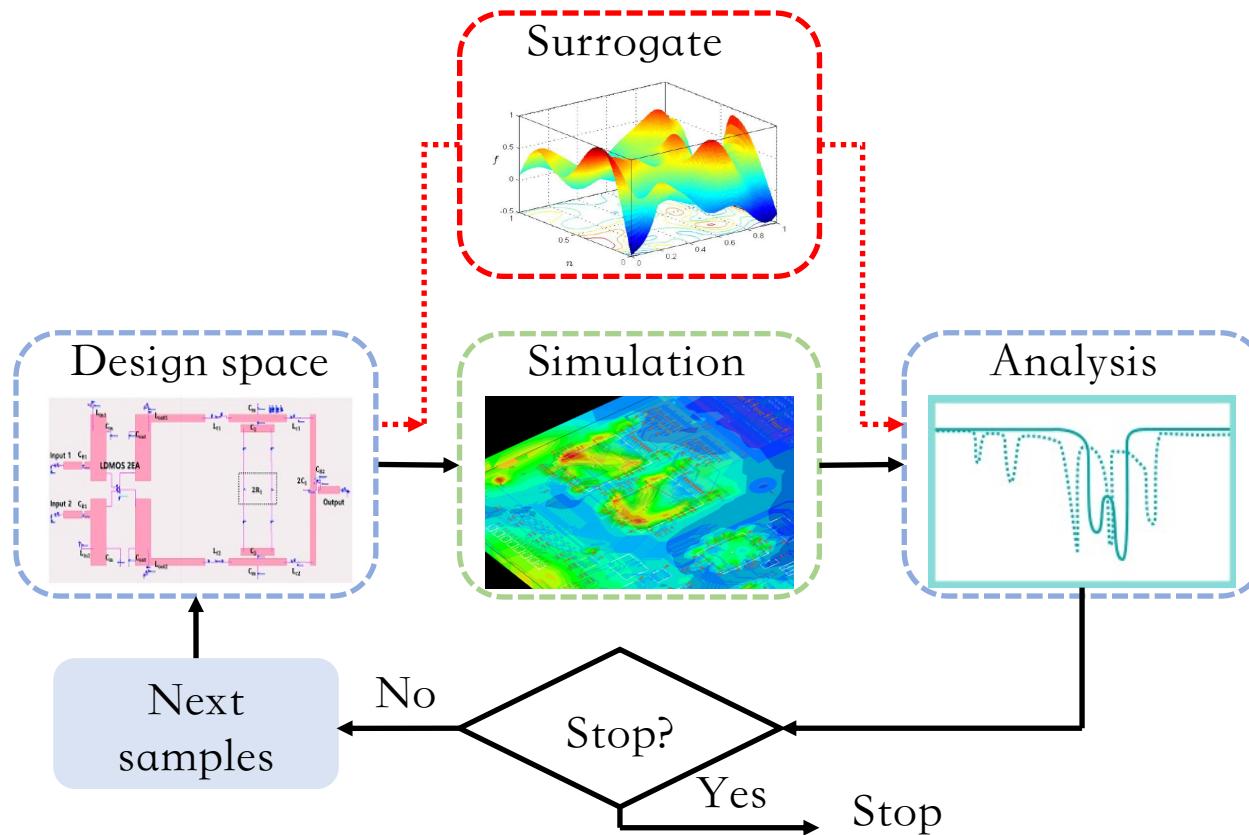
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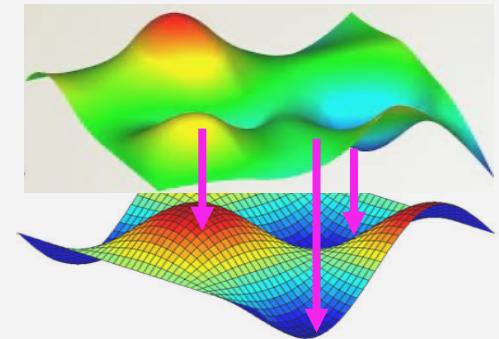
## A.3. Bayesian Optimization: Motivation



## A.3. Future Research

### 1. Multi-Fidelity Bayesian optimization

- Infinite fidelity
- Cost-aware
- Parallel



### 2. BO with uncertainty, e.g., yield optimization

- Bayesian quadrature
- Feature selection
- Transfer learning
- Better acquisition function and parallelization

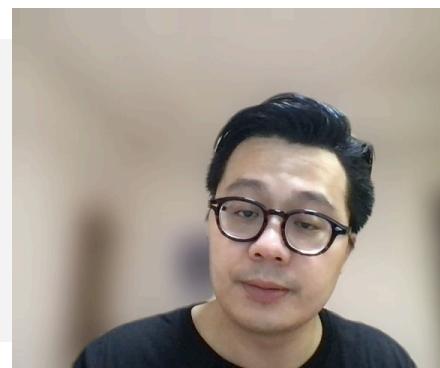
Yield analysis:  $g(\mathbf{x}) \equiv \int_{\mathbf{v}} I(f_k(\mathbf{x}, \mathbf{v})) p(\mathbf{v}) d\mathbf{v}$

Yield Optimization:  $\mathbf{x}^* = \operatorname{argmax}_{\{\mathbf{x} \in X\}} g(\mathbf{x})$

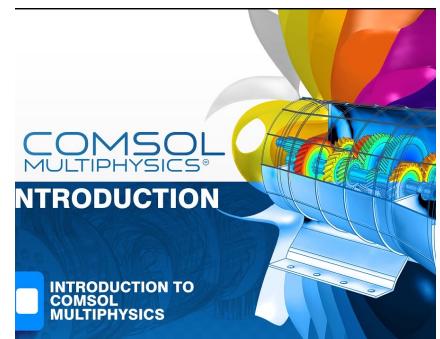
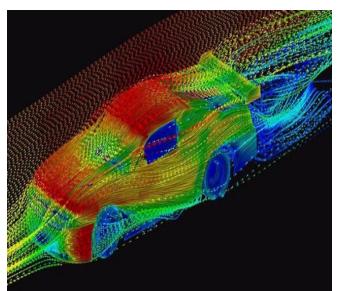
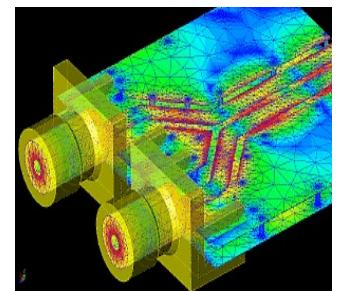
Where SPICE simulation  $z_k = f_k(\mathbf{x}, \mathbf{v})$

Indication function  $I(x, v) = \begin{cases} 1 & z_k \leq z_0 \\ 0 & z_k > z_0 \end{cases}$

### 3. Mix-variable (Ordinal + categorical + continuous variables) Bayesian optimization



# Research Interests



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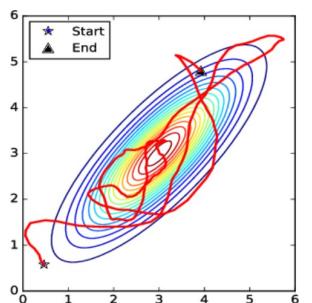
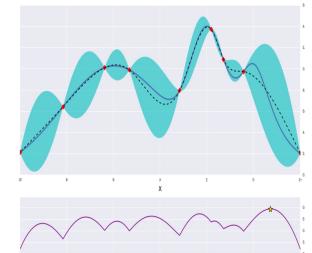
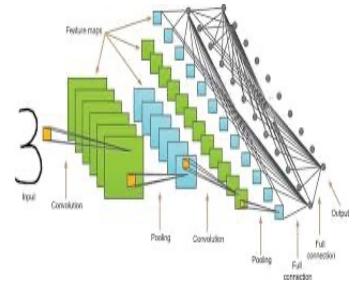
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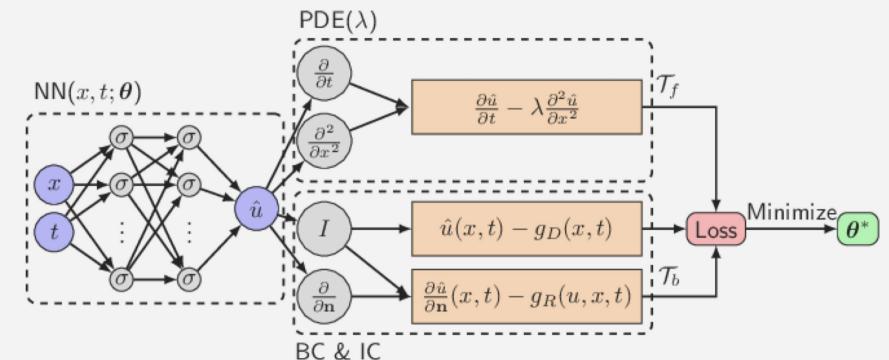
# PINN: Physics-informed neural networks

**Classic NN:**

$$\mathcal{L}(\theta) := \underbrace{\mathcal{L}_u(\theta)}_{\text{Data fit}}$$

**PINN:**

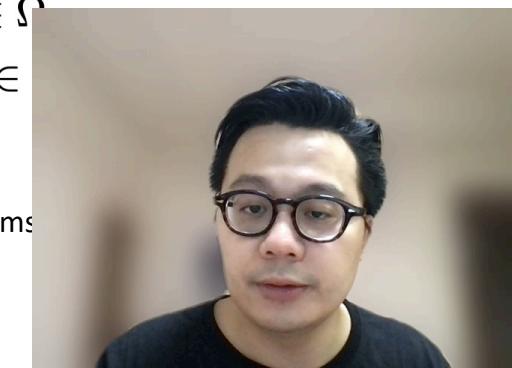
$$\mathcal{L}(\theta) := \underbrace{\mathcal{L}_u(\theta)}_{\text{Data fit}} + \underbrace{\mathcal{L}_r(\theta)}_{\text{PDE residual}} + \underbrace{\mathcal{L}_{u_0}(\theta)}_{\text{ICs fit}} + \underbrace{\mathcal{L}_{u_b}(\theta)}_{\text{BCs fit}}$$



$$u_t + \mathcal{N}_x[u] = 0, \quad x \in \Omega, t \in [0, T]$$

$$u(x, 0) = h(x), \quad x \in \Omega$$

$$u(x, t) = g(x, t), \quad t \in [0, T]$$



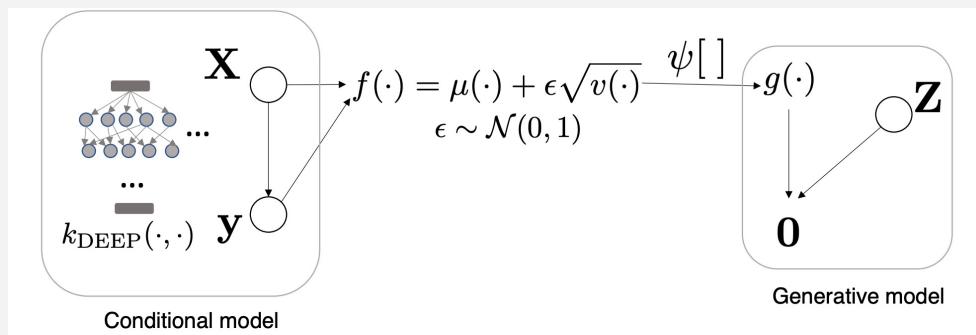
- [1] Raissi, M., Perdikaris, P., & Karniadakis, G. E. (2019). Physics-informed neural networks: A deep learning framework for solving forward and inverse problems of differential equations. *Journal of Computational Physics*, 378, 686-707.
- [2] Lagaris, I. E., Likas, A., & Fotiadis, D. I. (1998). Artificial neural networks for solving ordinary and partial differential equations.
- [3] Psichogios, D. C., & Ungar, L. H. (1992). A hybrid neural network-first principles approach to process modeling.

# B.1. Physics Enhanced Machine Learning

## 1. Physics informed Bayesian model

**Finished work:**

Physics-informed deep kernel learning (AISTAT2021)



$$\begin{aligned} p(\mathbf{y}, \mathbf{0}, \mathbf{Z}, \epsilon, \mathbf{g} | \mathbf{X}) \\ = p(\mathbf{y} | \mathbf{X}) p(\mathbf{Z}) p(\epsilon) p(\mathbf{g} | \epsilon, \mathbf{X}, \mathbf{y}) p(\mathbf{0} | \mathbf{g}, \mathbf{Z}) \\ = \mathcal{N}(\mathbf{y} | \mathbf{0}, \mathbf{K} + \tau^{-1} \mathbf{I}) p(\mathbf{Z}) \mathcal{N}(\epsilon | 0, 1) \\ \cdot \prod_{j=1}^m \delta(\tilde{g}_j - h(\mathbf{z}_j, \epsilon)) \mathcal{N}(\mathbf{0} | \mathbf{g}, \Sigma). \end{aligned}$$

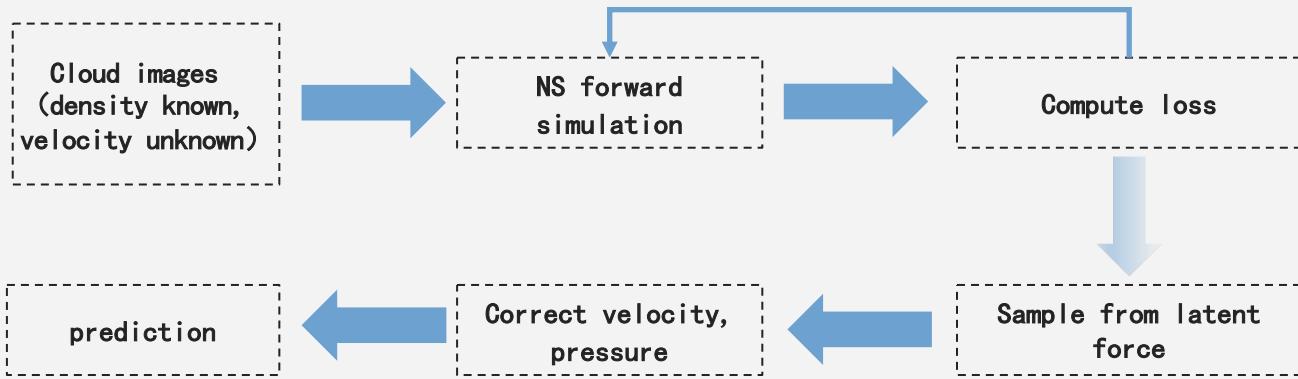


## B.2. ML-Injected Simulations

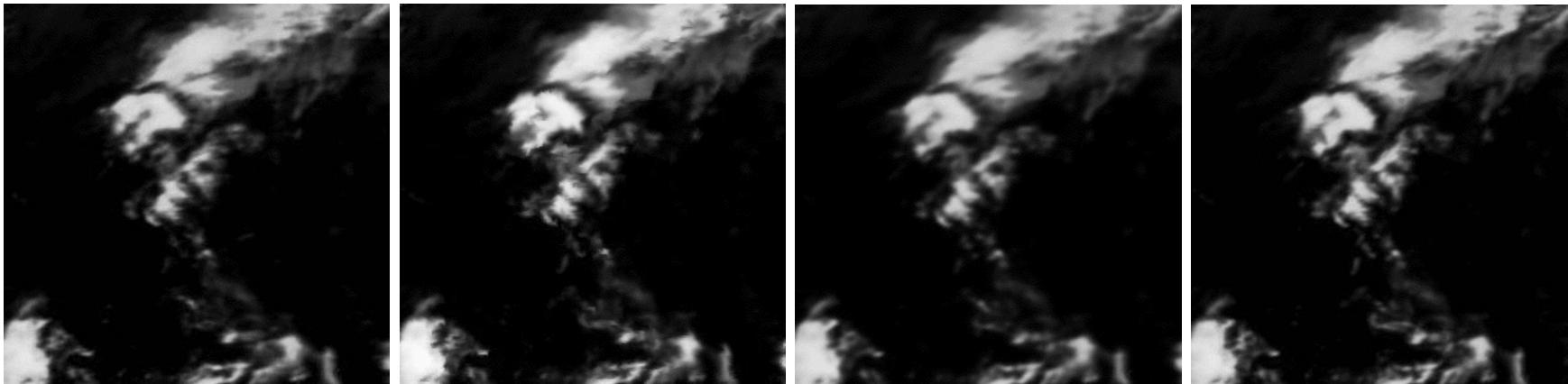
### 2. ML-Injected Simulations

$$\left. \begin{aligned} \frac{\partial \mathbf{u}}{\partial t} &= -(\mathbf{u} \cdot \nabla) \mathbf{u} + \nu \nabla^2 \mathbf{u} + \mathbf{f} - \nabla p \\ \frac{\partial \rho}{\partial t} &= -(\mathbf{u} \cdot \nabla) \rho + \kappa \nabla^2 \rho + S \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned} \right\}$$

Velocity field is altered the PDE system + external forced



Cloud forecasting



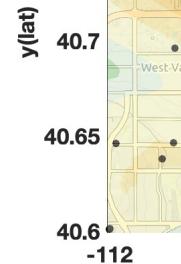
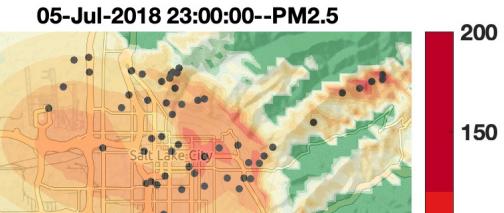
Truth

ML + Physics

Pred-RNN

Flow

PM2.5 forecasting



## \*B.3. Denoising Diffusion Probabilistic Models

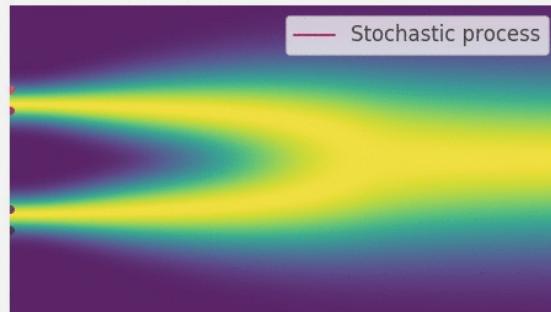
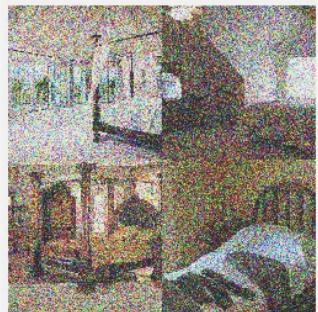
OPEN AI's DALL·E 2

Inputs:

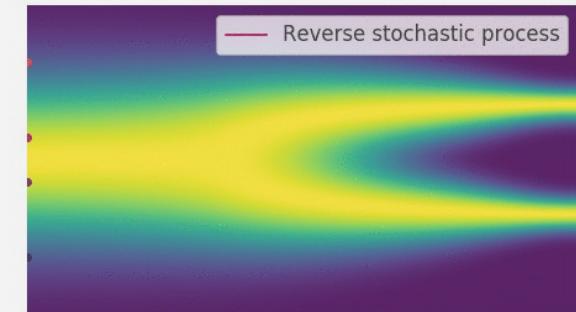
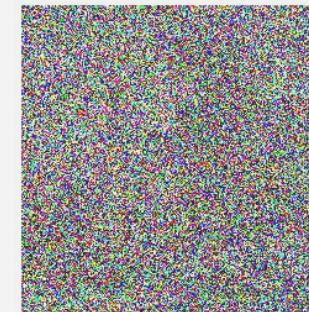
An astronaut  
riding a horse  
as a pencil drawing



Perturbing data with an SDE



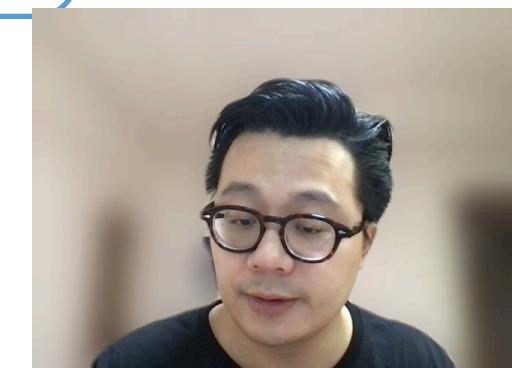
Reversing the SDE for sample generation



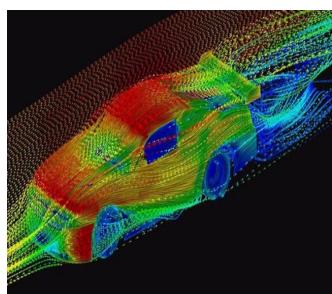
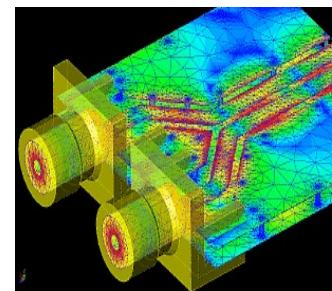
Langevin dynamics

Reverse Langevin dynamics

A better SDE and faster solver?



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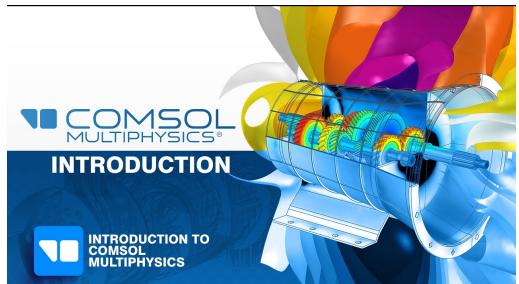
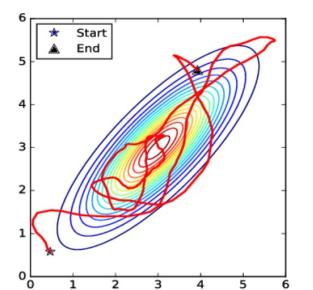
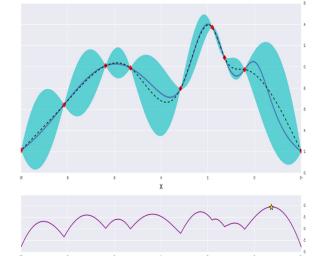
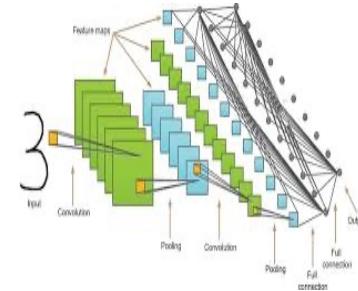
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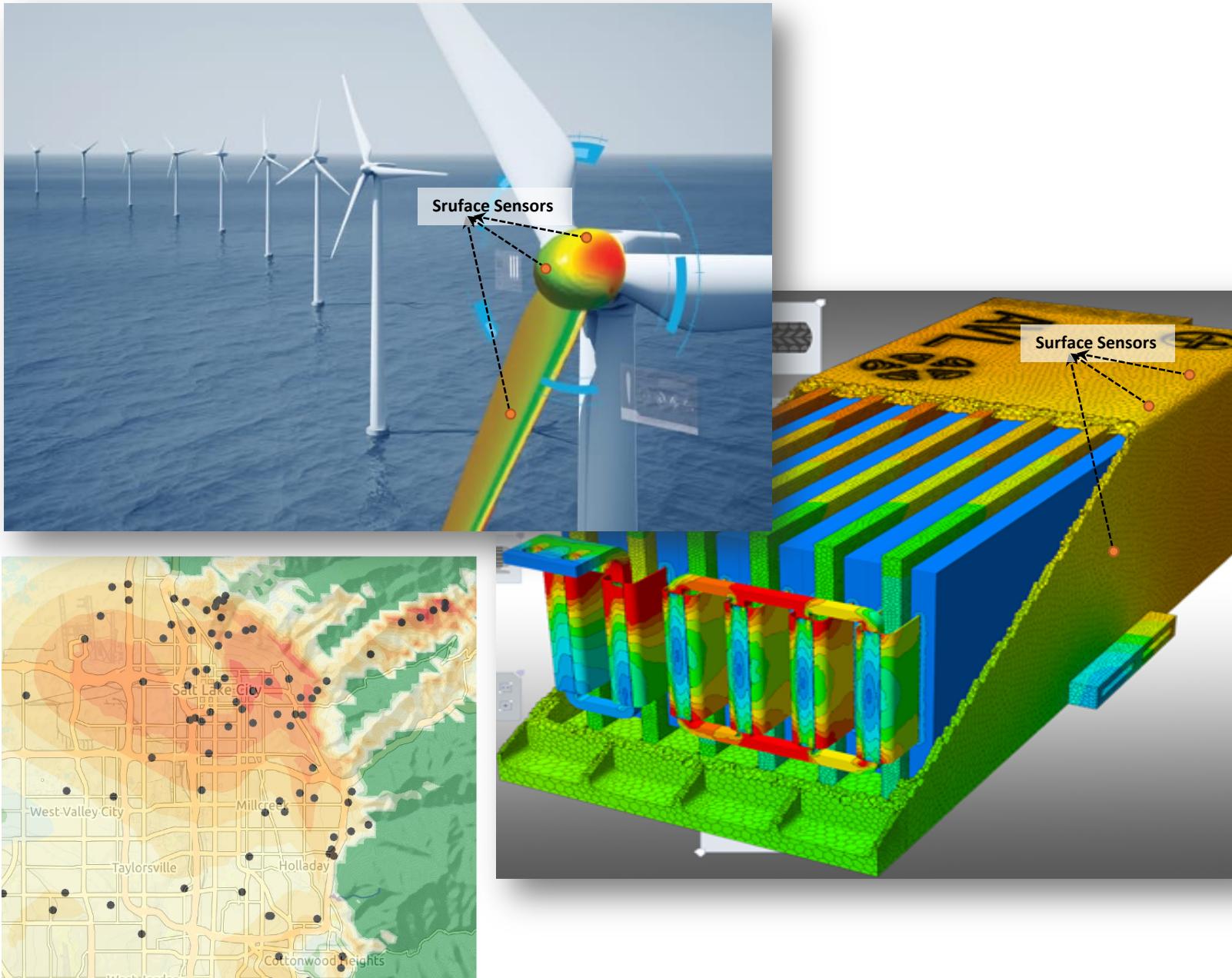
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# C.1. Bayesian Digital Twins Automata



## A Bayesian model for:

- Real-time filed report and forecast
- Real-time UQ
- Abnormal detection
- Optimal sensor deployment
- Automatic deployment through active learning

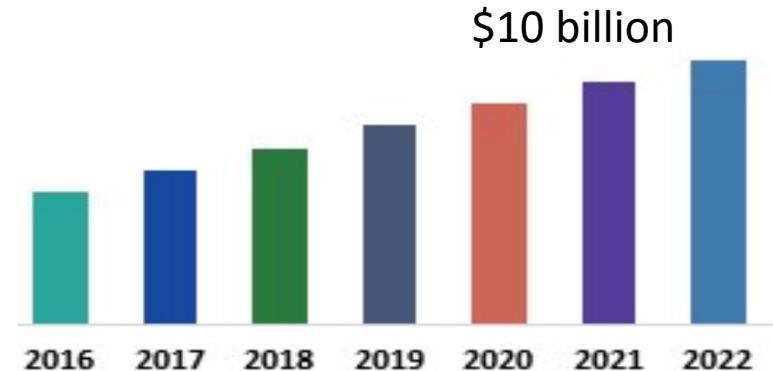
## Core Techniques:

- Gaussian process
- Tensor para
- Bayesian op
- Physics info
- Inpainting



## C.2. Electronic Design Automation

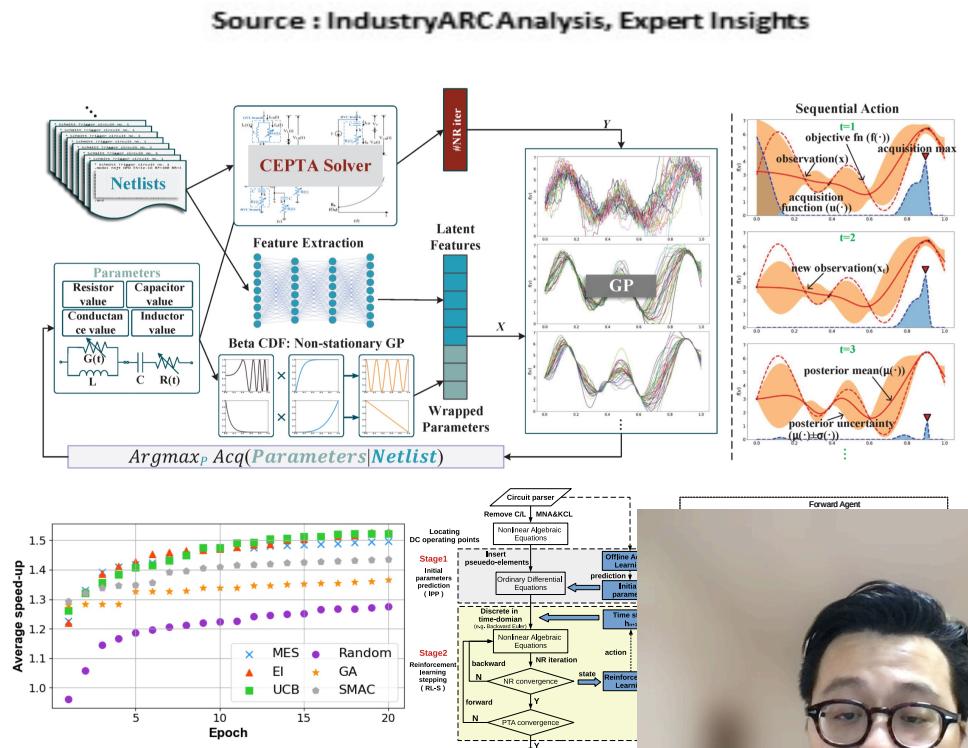
- Market size was valued at about 10 billion dollars in 2021
- CAGR of 9.1% from 2022 to 2030.
- ML becomes the next theme



### My works

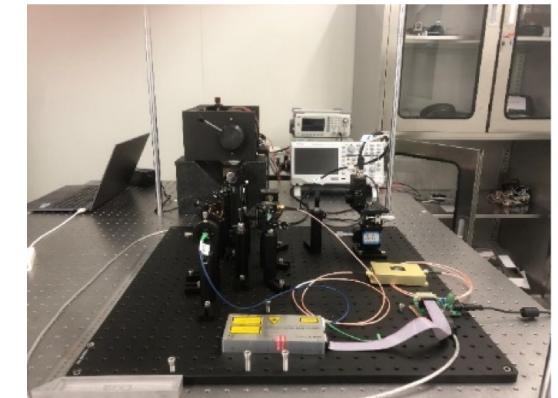
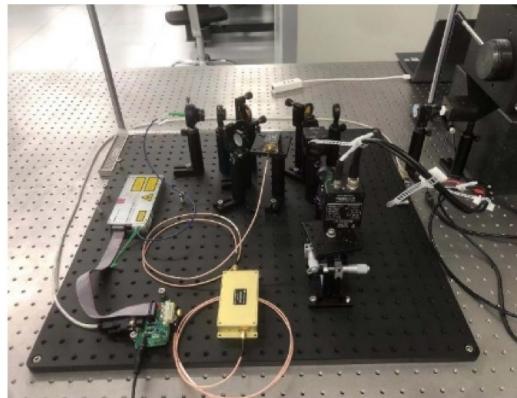
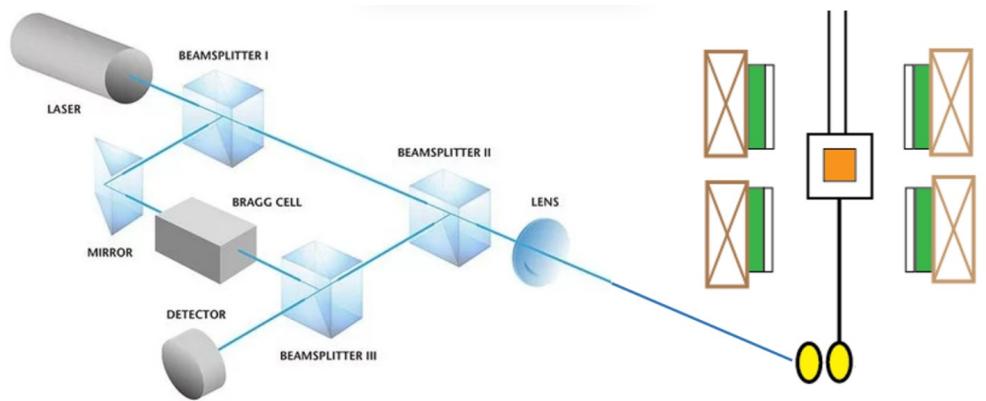
- Reinforcement learning adaptive stepping for SPICE speed up ([DAC2022](#))
- Novel Bayesian yield optimization framework ([DAC2022](#))
- First AI-accelerated SPICE solver of 2.3x-3.5x speed up ([TODAES](#) under revision)
- High-dimensional yield estimation ([ICCAD2022](#) under view)

Grant: 800k



# C.3. ML Enhanced Industry Instrument

## Laser Doppler Vibrometer: A classic inverse problem



$$u(t) = A \cos[2\pi f_a t - \frac{4\pi}{\lambda} R(t)]$$

R(t) is the target harmonical vibration

Grant: 1 million



# Recap: research map

Multi-fidelity fusion

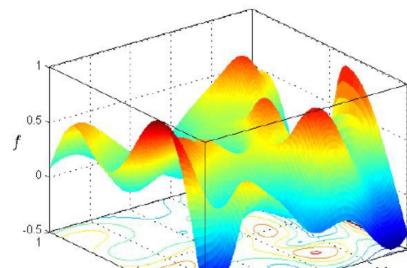
Meta learning

Neural ODE

Physics knowledge

Active learning & BO

## Spatial-temporal surrogate



## Better engineering process

Optimization

Uncertainty quantification

Inverse problem

Failure probability

Accelerate solvers

...

## Digital twins & Hybrid models

