

Machine Learning vs. Physics Based Modeling?

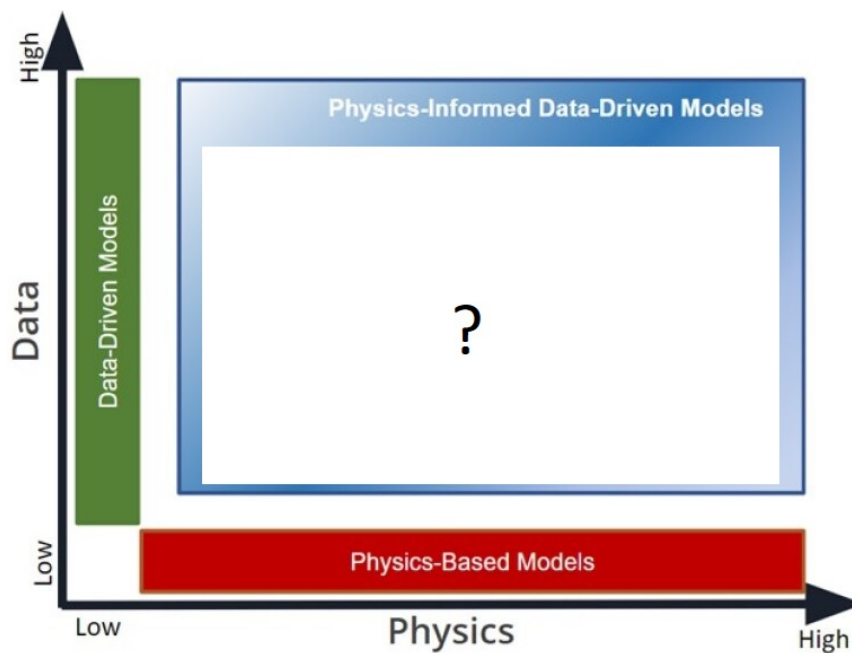
Talk Outline

- What is the problem with the ML?
- Relation between ML and PM
- Integrating ML and PM - Neural Network(NN)
- Automatic Differentiation of NN (Autograd)
- Solving Differential Equations via NN
- Physical Informed Neural Network (PINN)
- Problem with PINN
 - Curriculum Learning
 - Sequence to Sequence Learning
- Examples
 - Simple PINN Problem
 - Second Order Problem
 - Inverse Problem of PDF
 - Solving of DAE

1. Introduction

ML: Data-driven modeling- lot of data, no physics but smart algorithms

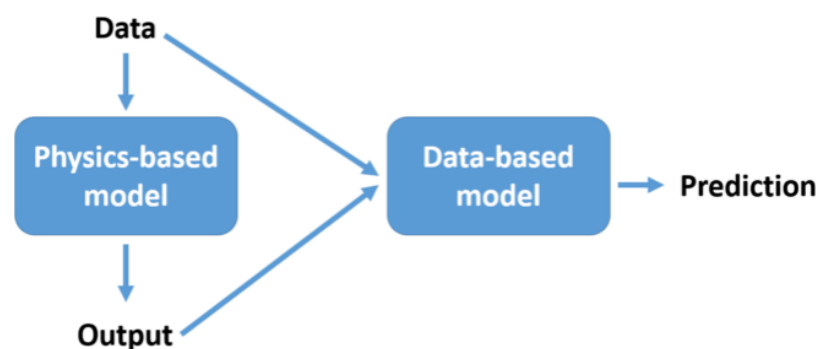
PM: Theory based modeling- solid theory, necessarily many neglects - unknown parameters



- ML can outperform PM
- PM needs parameter estimation
 - PM effectiveness can be extended
- [Example](#): Solar Collector Modeling

2. ML assisted modeling

Integrating ML algorithms and physics-based simulations



It means that the best model is neither ML nor PM but the hybrid PINN model represented by a neural network including the knowledge of the measured data and the physical model **simultaneously**.

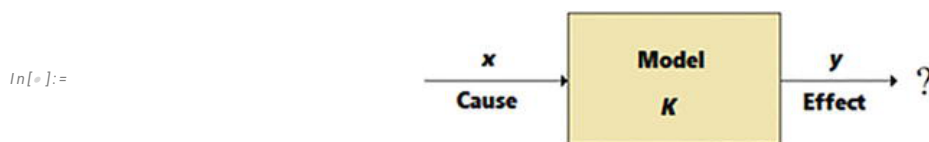
ML algorithms: Basically any universal approximator: Algebraic Polynomials, Radial Basis Function, **Neural Networks**

PM algorithms: Basically Differential Equations - Neural Networks provide meshless solution

Common platform: Neural Networks

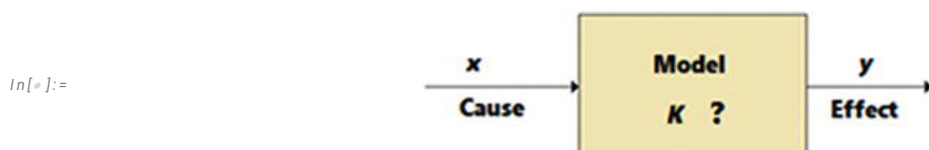
Different type of Problems

Model is known inclusive its parameters: from input let us compute the output



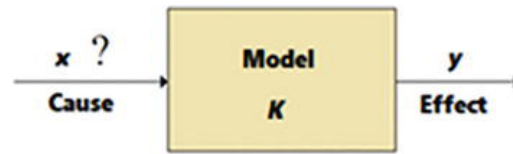
Direct problem (Physics Based Model)

Model is known but its parameter(s) is/are unknown and in addition input and output known: find the model parameters



Identification inverse problem (parameter estimation)- Weak inverse problem(Data Based Model)

Model is known inclusive its parameters: from output let us compute the input



Causation Inverse problem (input estimation) - Strong inverse problem

3. Solving ODE via NN

In general the ODE,

$$\frac{dy(t)}{dt} = f(t, y(t)) \text{ with } y(t_0) = y_0$$

$$t \in [t_0, t_e]$$

its solution can be approximated $y(t) \approx \mathcal{N}(t)$

Example

$$\frac{d\mathcal{N}(t)}{dt} = (\exp(-t/5) \cos(t) - R \mathcal{N}(t)) \text{ with } y(0) = 0$$

$$t \in [0, 10]$$

It is easy to solve it even in symbolic way,

```

In[*]:= ClearAll["Global`*"]

In[*]:= soly = DSolve[{y'[t] == Exp[-t/5] Cos[t] - R y[t], y[0] == 0}, y[t], t];

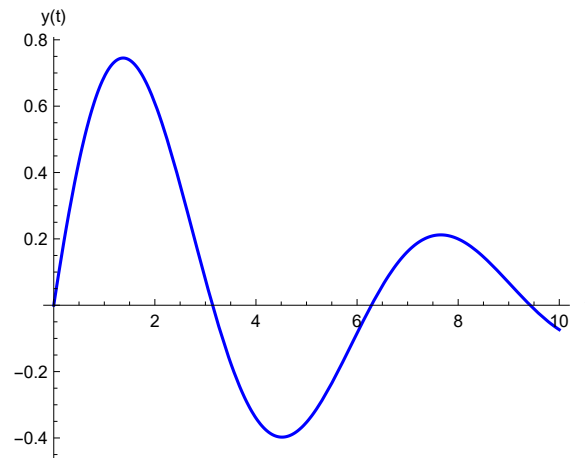
In[*]:= ysym = y[t] /. First[soly] // Simplify
Out[*]:=

$$\frac{5 e^{-R t} \left( 1 - 5 R + e^{\left( -\frac{1}{5} + R \right) t} (-1 + 5 R) \cos[t] + 5 e^{\left( -\frac{1}{5} + R \right) t} \sin[t] \right)}{26 - 10 R + 25 R^2}$$

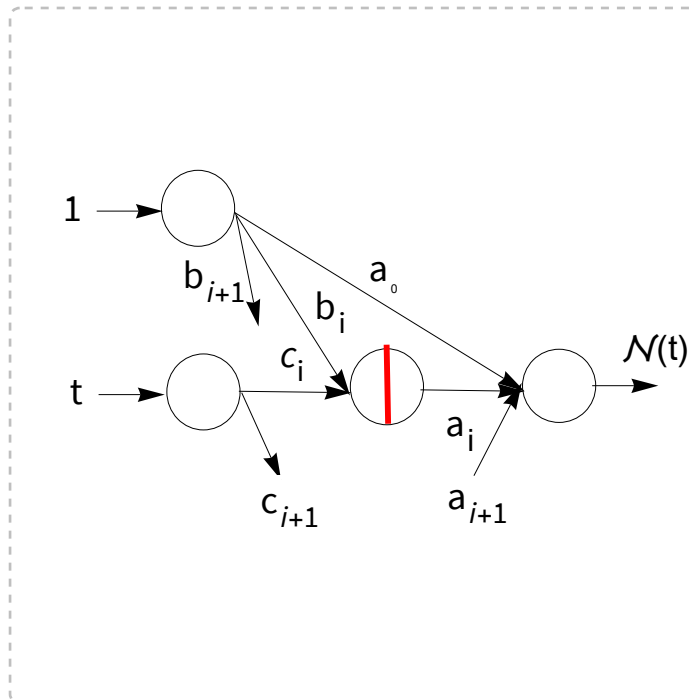

```

```
In[ ]:= p1 = Plot[ysym /. R -> 0.2, {t, 0, 10}, AspectRatio -> 0.8,
  ImageSize -> 300, PlotStyle -> Blue, AxesLabel -> {"t", "y(t)"}]
```

```
Out[ ]:=
```



Now, let us employ a simple NN,



where the activation function is sigmoid,

$$\sigma = \frac{1}{1 + e^{-x}}$$

the network using one hidden layer with n nodes,

$$\mathcal{N} = a_0 + \sum_{i=1}^n \frac{a_i}{1 + \exp(-(b_i + c_i t))}$$

In order to find the parameters a_i , b_i , c_i the function should be minimized the objective consisting of the model errors and the initial value error in the collocation points t_j

$$G(p) = \sum_j \left(\frac{\mathcal{N}(p, t_j)}{dt} - \exp(-t_j/5) \cos(t_j) + 0.2 \mathcal{N}(p, t_j) \right)^2 + (\mathcal{N}(p, 0) - 0)^2$$

$$t_j \in [0, 10]$$

Let us consider four nodes

```
In[*]:= n = 4;

In[*]:= p = {a0, Table[{a_i, b_i, c_i}, {i, 1, n}]} // Flatten
Out[*]=
{a0, a1, b1, c1, a2, b2, c2, a3, b3, c3, a4, b4, c4}

In[*]:= N = a0 + Sum[a_i / (1 + Exp[-(b_i + c_i t)]), {i, 1, n}]
Out[*]=
a0 + a1 / (1 + Exp[-b1 - t c1]) + a2 / (1 + Exp[-b2 - t c2]) + a3 / (1 + Exp[-b3 - t c3]) + a4 / (1 + Exp[-b4 - t c4])

and

In[*]:= dN = D[N, t] // Simplify
Out[*]=
(Exp[b1 + t c1] a1 c1) / (1 + Exp[b1 + t c1])^2 + (Exp[b2 + t c2] a2 c2) / (1 + Exp[b2 + t c2])^2 + (Exp[b3 + t c3] a3 c3) / (1 + Exp[b3 + t c3])^2 + (Exp[b4 + t c4] a4 c4) / (1 + Exp[b4 + t c4])^2

In[*]:= tcolloc = Table[i 0.5, {i, 0, 20}];

In[*]:= modelerr = Total[Map[(dN - (Exp[-t / 5] Cos[t] - 0.2 N) /. t -> #1)^2 &, tcolloc]];

In[*]:= iniconderr = ((N /. t -> 0) - 0)^2;

In[*]:= G = modelerr + iniconderr;

In[*]:= sol = NMinimize[G, p]
Out[*]=
{5.14591 x 10^-6, {a0 -> -8.47006, a1 -> 9.84616, b1 -> 5.01709,
c1 -> -0.613147, a2 -> -11.4885, b2 -> -1.90641, c2 -> 0.713029, a3 -> 20.8162,
b3 -> -2.10444, c3 -> 0.372928, a4 -> -4.59165, b4 -> -0.182518, c4 -> -1.0631}}
```

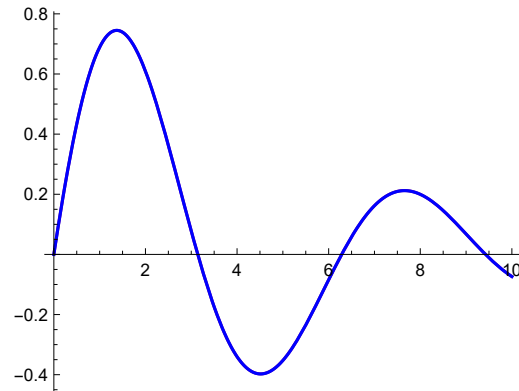
```
In[ ]:= myNet = N /. sol[[2]]
```

```
Out[ ]:=
```

$$-8.47006 - \frac{11.4885}{1 + e^{1.90641 - 0.713029 t}} + \frac{20.8162}{1 + e^{2.10444 - 0.372928 t}} + \frac{9.84616}{1 + e^{-5.01709 + 0.613147 t}} - \frac{4.59165}{1 + e^{0.182518 + 1.0631 t}}$$

```
In[ ]:= Show[Plot[myNet, {t, 0, 10}, PlotStyle -> Purple, AspectRatio -> 0.8], p1]
```

```
Out[ ]:=
```

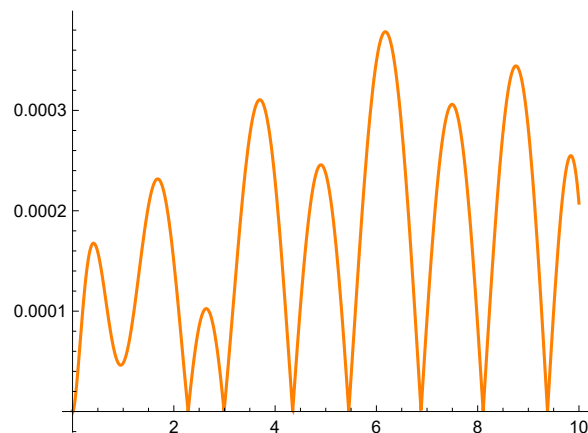


Error of the approximation

```
In[ ]:= perrM = Plot[Abs[(ysym /. R -> 0.2) - myNet], {t, 0, 10.},
```

```
AspectRatio -> 0.8, ImageSize -> 300, PlotRange -> All, PlotStyle -> Orange]
```

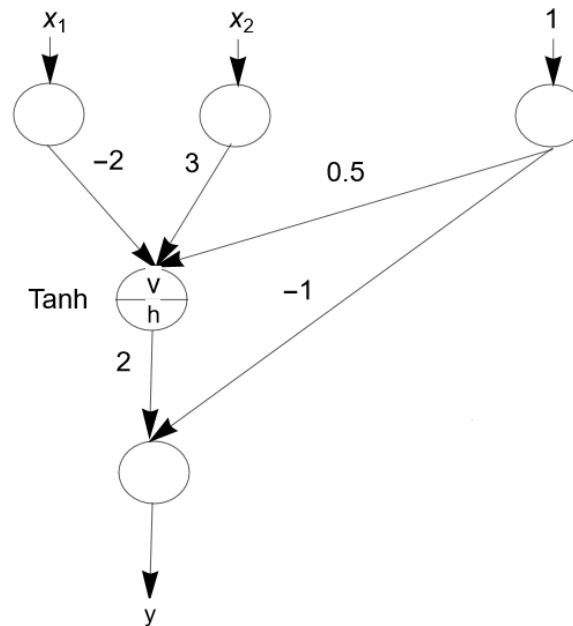
```
Out[ ]:=
```



4. Automatic Differentiation of Neural Net

In case of real network a new technique should be employed: **Auto-grad** -it is neither finite elements nor symbolic differentiation can be employed. So it has not truncation error and does not need cumbersome symbolic computation.

Example



$$v = -2 x_1 + 3 x_2 + 0.5 \cdot 1.$$

$$h = \tanh(v)$$

$$y = 2 h - 1$$

Let us compute the $\frac{\partial y}{\partial x_1}$ and the $\frac{\partial y}{\partial x_2}$ at $x_1=2$ and $x_2=1$

Table I *Example of AD to compute the partial derivatives*

Forward pass	Backward pass
$x_1 = 2$	$\frac{\partial y}{\partial y} = 1$
$x_2 = 1$	
$v = -2x_1 + 3x_2 + 0.5 = -0.5$	$\frac{\partial y}{\partial h} = \frac{\partial(2h-1)}{\partial h} = 2$
$h = \tanh v \approx -0.462$	$\frac{\partial y}{\partial v} = \frac{\partial y}{\partial h} \frac{\partial h}{\partial v} = 2 \cdot \frac{\partial \tanh v}{\partial v} = 2 \cdot (1 - \tanh^2 v) \approx 2 \cdot (1 - 0.462^2) \approx 1.576$
$y = 2h - 1 = -1.924$	$\frac{\partial y}{\partial x_1} = \frac{\partial y}{\partial v} \frac{\partial v}{\partial x_1} = 1.576 \cdot (-2) = -3.152$
	$\frac{\partial y}{\partial x_2} = \frac{\partial y}{\partial v} \frac{\partial v}{\partial x_2} = 1.576 \cdot 3 = 4.728$


(<https://epubs.siam.org/doi/pdf/10.1137/19M1274067>)


```
In[*]:= D[Tanh[x], x]
```


```
Out[*]= Sech[x]^2
```


Special differentiation technique Autograd is built in Python .

```
In[*]:= session = StartExternalSession["Python"]
```


```
Out[*]= ExternalSessionObject[ System: Python Version: 3.10.4  
UUID: ae728a9b-e500-4f2b-bbfc-5334debb042f ]
```

```
In[*]:= import torch
import torch.nn as nn
import matplotlib.pyplot as plt
import numpy as np


 ## check if GPU is available and use it; otherwise use CPU
device = torch.device("cuda:0" if torch.cuda.is_available() else "cpu")
import matplotlib.pyplot as plt
import numpy as np
```


```
In[*]:= N = nn.Sequential(nn.Linear(1, 100),nn.Tanh(), nn.Tanh(),nn.Tanh(), nn.Linear(100,1,
bias=False))
 A = 0.
y_t = lambda t: A + t * N(t)
f = lambda t, y: torch.exp(-t / 5.0) * torch.cos(t) - y / 5.0
```

```
In[*]:= def loss(t):


     t.requires_grad = True
     outputs = y_t(t)
     y_t_t = torch.autograd.grad(outputs, t,grad_outputs=torch.ones_like(outputs),
                                create_graph=True)[0]

     return torch.mean( ( y_t_t - f(t, outputs) )** 2)
```

```
Out[*]= ExternalFunction[ System: Python Arguments: {t}  
Command: loss ]
```

```
In[*]:=  optimizer = torch.optim.LBFGS(N.parameters())
```

```
In[*]:= t = torch.Tensor(np.linspace(0, 10, 1000)[: , None])
def closure():

     optimizer.zero_grad()
     l = loss(t)
     l.backward()

     return l

for i in range(500):
    optimizer.step(closure)
```

```
In[*]:= xx = np.linspace(0, 10, 1000)[: , None]
```

```
with torch.no_grad():
    yy = y_t(torch.Tensor(xx)).numpy()
yt = np.exp(-xx / 5.0) * np.sin(xx)

fig, ax = plt.subplots(dpi=100)
ax.plot(xx, yt, label='True')
ax.plot(xx, yy, '--', label='Neural network approximation')
ax.set_xlabel('$t$')
ax.set_ylabel('$y(t)$')
plt.legend(loc='best');
plt.show()
```

```
In[ ]:= quit()
```

5. ML Solution via NN

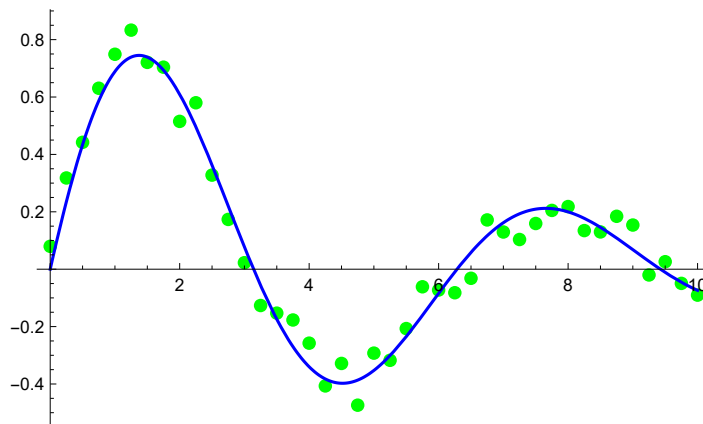
Now let us suppose that we have **noisy measurements** (t_i, y_i) .

```
In[ ]:= noisyydata =
    Table[{i 0.25, ((ysym /. {R → 0.2, t → i 0.25}) + RandomReal[{-0.1, 0.1}])}, {i, 0, 40}];
```

```
In[ ]:= p2 = ListPlot[noisyydata, PlotStyle → {PointSize [0.020], Green}];
```

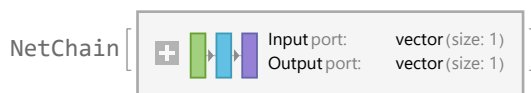
```
In[ ]:= Show[p2, p1]
```

Out[]:=



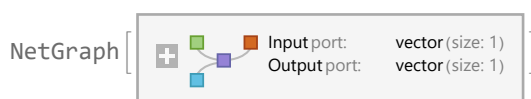
```
In[ ]:= net = NetInitialize@NetChain[{LinearLayer[10, "Input" → 1], ElementwiseLayer[Tanh],
    LinearLayer[5], ElementwiseLayer[Tanh], LinearLayer[1]}, "Input" → {1}]
```

Out[]:=



```
In[ ]:= NetGraph[net]
```

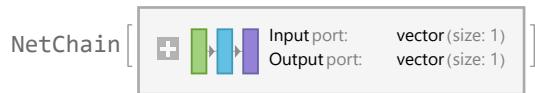
Out[]:=



```
In[ ]:= trainingdata = Map[{#[[1]] → {#[[2]]} &, noisyydata];
```

```
In[ ]:= NN = NetTrain[net, trainingdata, ValidationSet -> Scaled[0.2]]
```

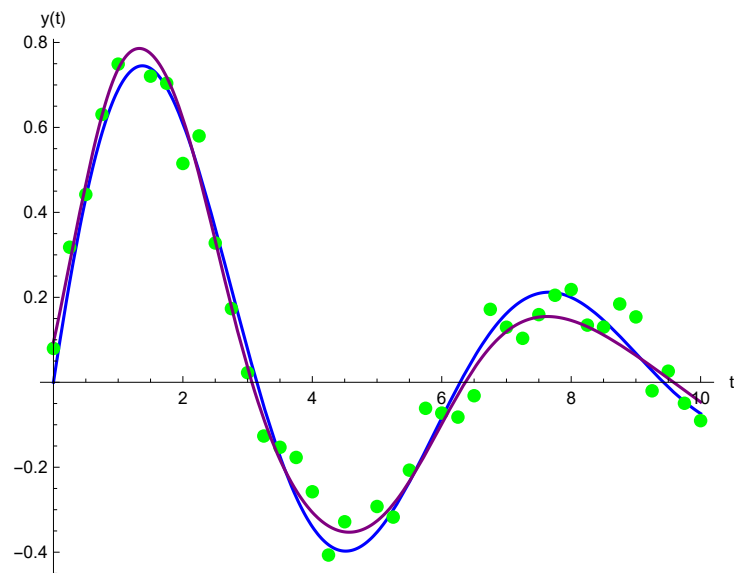
```
Out[ ]:=
```



```
In[ ]:= p3 = Plot[NN[t], {t, 0, 10}, PlotStyle -> Purple];
```

```
In[ ]:= Show[p1, p2, p3, ImageSize -> 300]
```

```
Out[ ]:=
```



The PM and ML can be solve via NN!

Physics Informed Neural Network (PINN)

Simple PINN problem

$$G(p) = \sum_i ((\mathcal{N}(p, t_i) - y_i)^2 + \rho \sum_i \left(\frac{d\mathcal{N}(p, t_i)}{dt} - \mathcal{L}(t_i, y_i) \right)^2 + (\mathcal{N}(p, 0) - 0)^2$$

$$\mathcal{L}(t_i, y_i) = \exp(-t_i/5) \cos(t_i) - R \mathcal{N}(p, t_i)$$

```
In[ ]:= datat = Transpose[noisydata][[1]];
```

```
In[ ]:= datay = Transpose[noisydata][[2]];
```

```
In[*]:= n = 5;
```

$$\text{In[*]}:= \mathcal{N} = a_0 + \sum_{i=1}^n \frac{a_i}{1 + \text{Exp}[-(b_i + c_i t)]}$$

```
Out[*]=
```

$$a_0 + \frac{a_1}{1 + e^{-b_1 - t c_1}} + \frac{a_2}{1 + e^{-b_2 - t c_2}} + \frac{a_3}{1 + e^{-b_3 - t c_3}} + \frac{a_4}{1 + e^{-b_4 - t c_4}} + \frac{a_5}{1 + e^{-b_5 - t c_5}}$$

and

```
In[*]:= dN = D[N, t] // Simplify
```

```
Out[*]=
```

$$\frac{e^{b_1 + t c_1} a_1 c_1}{(1 + e^{b_1 + t c_1})^2} + \frac{e^{b_2 + t c_2} a_2 c_2}{(1 + e^{b_2 + t c_2})^2} + \frac{e^{b_3 + t c_3} a_3 c_3}{(1 + e^{b_3 + t c_3})^2} + \frac{e^{b_4 + t c_4} a_4 c_4}{(1 + e^{b_4 + t c_4})^2} + \frac{e^{b_5 + t c_5} a_5 c_5}{(1 + e^{b_5 + t c_5})^2}$$

Composition of the residual

First term, the data error: $\sum_i (\mathcal{N}(p, t_i) - y_i)^2$

```
In[*]:= dataerr = Total[MapThread[(N /. t -> #1) - #2]^2 &, {datat, datay}]];
```

Second term, the model error: $\sum_i ((d\mathcal{N}(p, t_i) - (\exp(-t_i/5) \cos(t_i) - R \mathcal{N}(p, t_i)))^2$

```
In[*]:= modelerr = Total[MapThread[(dN - (Exp[-t/5] Cos[t] - R N) /. t -> #1)^2 &, {datat, datay}]];
```

Third term, initial condition $(\mathcal{N}(p, 0) - 0)^2$

```
In[*]:= iniconderr = ((N /. t -> 0) - 0)^2;
```

```
R = 0.2;
```

Fitting network and model parameters

```
In[*]:= vars = {a0, Table[{a_i, b_i, c_i}, {i, 1, n}], R} // Flatten
```

```
Out[*]=
```

```
{a0, a1, b1, c1, a2, b2, c2, a3, b3, c3, a4, b4, c4, a5, b5, c5, R}
```

```
ρ = 0.17; (*Hyperparameter*)
```

```
In[*]:= G = dataerr + ρ modelerr + iniconderr;
```

PINN can be considered a modeling technique where the machine learning model is **regularized** by the physical model!

```
sol = NMinimize[G, vars, MaxIterations -> 200] // Quiet
```

```
Out[*]=
```

```
{0.113142, {a0 -> 6.67798, a1 -> -6.11769, b1 -> -4.57232, c1 -> 0.694326, a2 -> -2.42818,
b2 -> -0.154402, c2 -> -1.73998, a3 -> 0.297474, b3 -> -16.9887, c3 -> 3.25016, a4 -> -5.43924,
b4 -> 6.0283, c4 -> -0.927631, a5 -> -1.25222, b5 -> -4.10501, c5 -> 1.69228, R -> 0.232054}}
```

```
In[ ]:= myNet = N /. sol[[2]]
```

```
Out[ ]:=
```

$$6.67798 + \frac{0.297474}{1 + e^{16.9887 - 3.25016 t}} - \frac{1.25222}{1 + e^{4.10501 - 1.69228 t}} - \frac{6.11769}{1 + e^{4.57232 - 0.694326 t}} - \frac{5.43924}{1 + e^{-6.0283 + 0.927631 t}} - \frac{2.42818}{1 + e^{0.154402 + 1.73998 t}}$$

```
In[ ]:= Show[p1, Plot[myNet, {t, 0, 10}, PlotStyle -> Purple, AspectRatio -> 0.8], p2]
```

```
Out[ ]:=
```

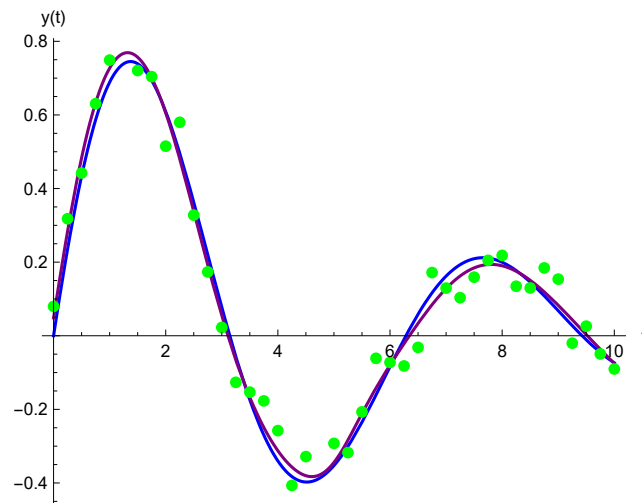


Fig.9 PINN approximation - purple

Identification Inverse Problems

Nonlinear parameter Identification

```
In[ ]:= solN =
```

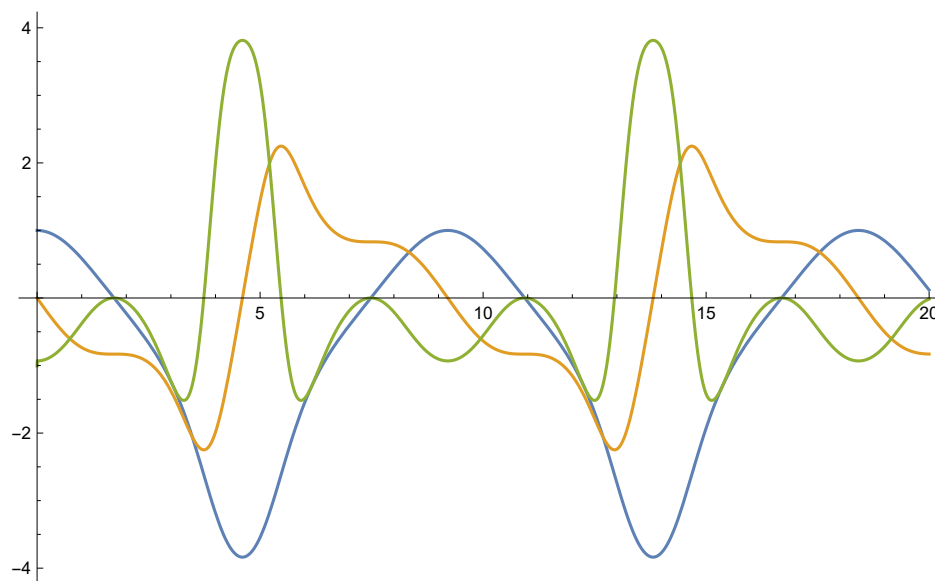
```
NDSolve[{u''[t] + (Sin[λ u[t]] u[t] /. λ -> 1.2) == 0, u[0] == 1, u'[0] == 0}, u, {t, 0, 20}]
```

```
Out[ ]:=
```

```
{ { u -> InterpolatingFunction[ Domain: {{0., 20.}} Output: scalar ] ] }
```

```
In[*]:= pinv1 = Plot[Evaluate[{u[t], u'[t], u''[t]} /. solN], {t, 0, 20}, PlotStyle -> Automatic]
```

```
Out[*]:=
```



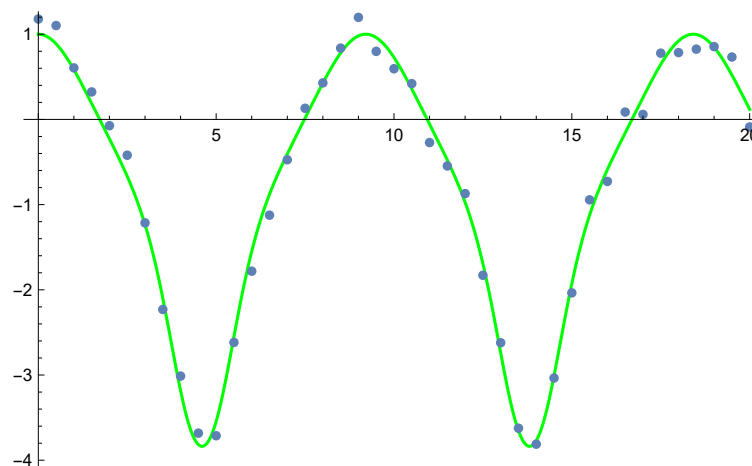
Blue - u(t), Yellow - u'(t), Green - u''(t)

```
In[*]:= tm = Range[0, 20, 0.5];
```

```
In[*]:= um = Map[(u[#] /. solN) + RandomReal[{-0.25, 0.25}] &, tm] // Flatten;
```

```
In[*]:= Show[Plot[u[t] /. solN, {t, 0, 20}, PlotStyle -> Green],  
ListPlot[Transpose[{tm, um}], AspectRatio -> 0.5]]
```

```
Out[*]:=
```



```
In[*]:= n = 8;
```

$$\text{In[*]:= } \mathcal{N} = a_0 + \sum_{i=1}^n a_i \text{Exp}[b_i (t - c_i)^2]$$

```
Out[*]:=
```

$$a_0 + e^{b_1 (t-c_1)^2} a_1 + e^{b_2 (t-c_2)^2} a_2 + e^{b_3 (t-c_3)^2} a_3 + \\ e^{b_4 (t-c_4)^2} a_4 + e^{b_5 (t-c_5)^2} a_5 + e^{b_6 (t-c_6)^2} a_6 + e^{b_7 (t-c_7)^2} a_7 + e^{b_8 (t-c_8)^2} a_8$$

```

In[*]:= dN = D[N, t] // Simplify
Out[*]:=

$$2 \left( e^{b_1 (t-c_1)^2} a_1 b_1 (t-c_1) + e^{b_2 (t-c_2)^2} a_2 b_2 (t-c_2) + \right. \\ \left. e^{b_3 (t-c_3)^2} a_3 b_3 (t-c_3) + e^{b_4 (t-c_4)^2} a_4 b_4 (t-c_4) + e^{b_5 (t-c_5)^2} a_5 b_5 (t-c_5) + \right. \\ \left. e^{b_6 (t-c_6)^2} a_6 b_6 (t-c_6) + e^{b_7 (t-c_7)^2} a_7 b_7 (t-c_7) + e^{b_8 (t-c_8)^2} a_8 b_8 (t-c_8) \right)$$


In[*]:= d2N = D[N, {t, 2}] // Simplify
Out[*]:=

$$2 \left( e^{b_1 (t-c_1)^2} a_1 b_1 (1 + 2 b_1 (t-c_1)^2) + e^{b_2 (t-c_2)^2} a_2 b_2 (1 + 2 b_2 (t-c_2)^2) + \right. \\ \left. e^{b_3 (t-c_3)^2} a_3 b_3 (1 + 2 b_3 (t-c_3)^2) + e^{b_4 (t-c_4)^2} a_4 b_4 (1 + 2 b_4 (t-c_4)^2) + \right. \\ \left. e^{b_5 (t-c_5)^2} a_5 b_5 (1 + 2 b_5 (t-c_5)^2) + e^{b_6 (t-c_6)^2} a_6 b_6 (1 + 2 b_6 (t-c_6)^2) + \right. \\ \left. e^{b_7 (t-c_7)^2} a_7 b_7 (1 + 2 b_7 (t-c_7)^2) + e^{b_8 (t-c_8)^2} a_8 b_8 (1 + 2 b_8 (t-c_8)^2) \right)$$


In[*]:= dataerr =  $\sqrt{\text{Total}[\text{MapThread}[(N /. t \rightarrow \#1) - \#2]^2 \&, \{tm, um\}]};$ 
In[*]:= modelerr =  $\sqrt{\text{Total}[\text{MapThread}[(d2N + \text{Sin}[N] N) /. t \rightarrow \#1]^2 \&, \{tm, um\}]};$ 
In[*]:= inierr =  $\sqrt{(1 - N /. t \rightarrow 0)^2} + \sqrt{(dN /. t \rightarrow 0)^2};$ 
In[*]:=  $\rho = 0.1;$ 
In[*]:= G = dataerr +  $\rho$  (modelerr + inierr);
In[*]:= vars = {a0, Table[{a_i, b_i, c_i}, {i, 1, n}],  $\lambda$ } // Flatten
Out[*]:=
{a0, a1, b1, c1, a2, b2, c2, a3, b3, c3, a4,
 b4, c4, a5, b5, c5, a6, b6, c6, a7, b7, c7, a8, b8, c8,  $\lambda$ }

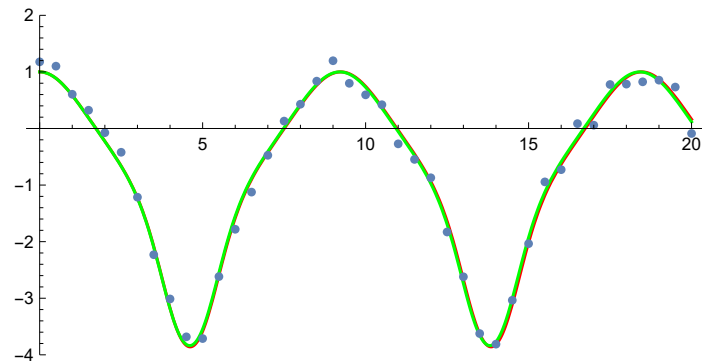
In[*]:= sol = NMinimize[{G, 2. >  $\lambda$  > 1.}, vars,
  Method  $\rightarrow$  {"DifferentialEvolution", "ScalingFactor"  $\rightarrow$  0.9, "CrossProbability"  $\rightarrow$  0.1,
  "PostProcess"  $\rightarrow$  {FindMinimum, Method  $\rightarrow$  "QuasiNewton"}}] // Quiet
Out[*]:=
{10.1483, {a0  $\rightarrow$  -1.14459, a1  $\rightarrow$  0.322759, b1  $\rightarrow$  -1.25787, c1  $\rightarrow$  -1.06809, a2  $\rightarrow$  0.763326,
 b2  $\rightarrow$  -3.62707, c2  $\rightarrow$  1.35905, a3  $\rightarrow$  -0.521679, b3  $\rightarrow$  -0.98995, c3  $\rightarrow$  4.51511, a4  $\rightarrow$  3.22351,
 b4  $\rightarrow$  -0.149608, c4  $\rightarrow$  -1.88423, a5  $\rightarrow$  -1.29337, b5  $\rightarrow$  -2.65401, c5  $\rightarrow$  -1.25614,
 a6  $\rightarrow$  -0.030139, b6  $\rightarrow$  -2.6551, c6  $\rightarrow$  -0.77204, a7  $\rightarrow$  4.63802, b7  $\rightarrow$  -2.03177,
 c7  $\rightarrow$  -2.1545, a8  $\rightarrow$  -0.455765, b8  $\rightarrow$  -3.00959, c8  $\rightarrow$  -2.51537,  $\lambda \rightarrow$  1.19275}}

In[*]:= solE =
  NDSolve[{u'[t] + (Sin[ $\lambda$  u[t]] u[t] /. sol[[2]]) == 0, u[0] == 1, u'[0] == 0}, u, {t, 0, 20}]
Out[*]:=
 $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \left\{ \left\{ \begin{array}{c} \text{Domain: } \{0., 20.\} \\ \text{Output: scalar} \end{array} \right\} \right\} \right] \right\} \right\}$ 

```

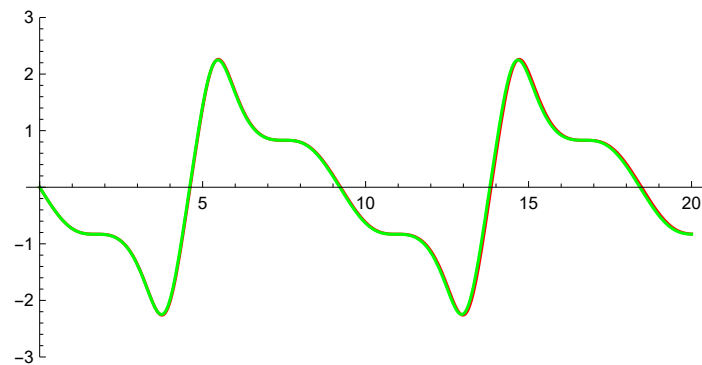
```
In[ ]:= Show[
  {Plot[u[t] /. solE, {t, 0, 20}, PlotStyle → Red, AspectRatio → 0.5, PlotRange → {2, -4}],
   Plot[u[t] /. solN, {t, 0, 20}, PlotStyle → Green, PlotRange → All],
   ListPlot[Transpose[{tm, um}]]}]
```

Out[]:=



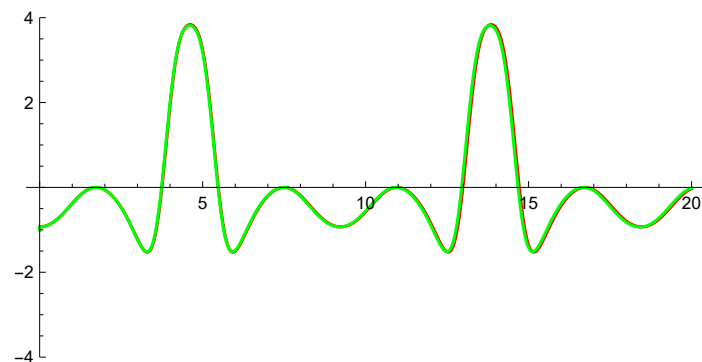
```
In[ ]:= Show[{Plot[u'[t] /. solE, {t, 0, 20},
  PlotStyle → Red, AspectRatio → 0.5, PlotRange → {-3, 3}],
  Plot[u'[t] /. solN, {t, 0, 20}, PlotStyle → Green, PlotRange → All]]]
```

Out[]:=

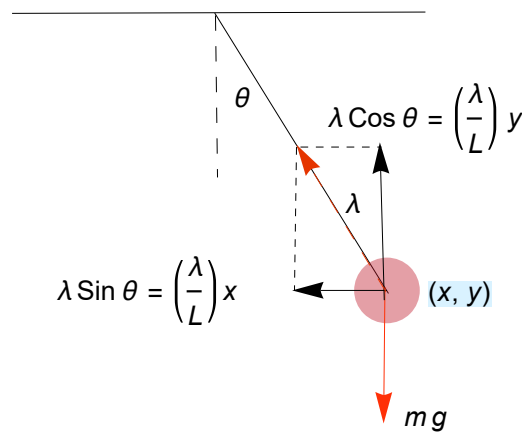


```
In[ ]:= Show[{Plot[u''[t] /. solE, {t, 0, 20},
  PlotStyle → Red, AspectRatio → 0.5, PlotRange → {-4, 4}],
  Plot[u''[t] /. solN, {t, 0, 20}, PlotStyle → Green, PlotRange → All]]]
```

Out[]:=



Inverse Problem of a DAE -Differential-Algebraic Equation System



Model the motion of a pendulum in Cartesian coordinates of 2 dimensions. The governing equations using Newton's second law of motion, $m x''(t) = \sum F_x$ and $m y''(t) = \sum F_y$,

$$m \frac{d^2 x(t)}{dt^2} = \lambda(t) \frac{x(t)}{L} - \mathcal{D} \frac{dx(t)}{dt} m$$

$$m \frac{d^2 y(t)}{dt^2} = \lambda(t) \frac{y(t)}{L} - m g - \mathcal{D} \frac{dy(t)}{dt} m$$

$$x^2(t) + y^2(t) = L$$

where there is a mass m at the point $\{x(t), y(t)\}$ constrained by a string of length L and λ is the tension in the string. For simplicity in the description of index reduction, take $m = L = 1$. The figure above shows the schematic of the pendulum system

The equations of motion with damping \mathcal{D} ,

$$\frac{d^2 x(t)}{dt^2} = \lambda(t) x(t) - \mathcal{D} \frac{dx(t)}{dt}$$

$$\frac{d^2 y(t)}{dt^2} = \lambda(t) y(t) - g - \mathcal{D} \frac{dy(t)}{dt}$$

The geometric constraint,

$$x^2(t) + y^2(t) = 1$$

The initial conditions,

$$x(0) = 1$$

$$\left. \frac{dy(t)}{dt} \right|_{t=0} = 1$$

This is a system of ODE with AE = DAE (Differential-Algebraic Equation)

Numerical Solution

First let us solve the problem with numerical method employing *Index Reduction Method* in case $\mathcal{D} = 0.6$

```
In[*]:= deqns = {x''[t] == λ[t] × x[t] - 0.6 x'[t], y''[t] == λ[t] × y[t] - 9.81 - 0.6 y'[t]};
(*Differential Equations*)

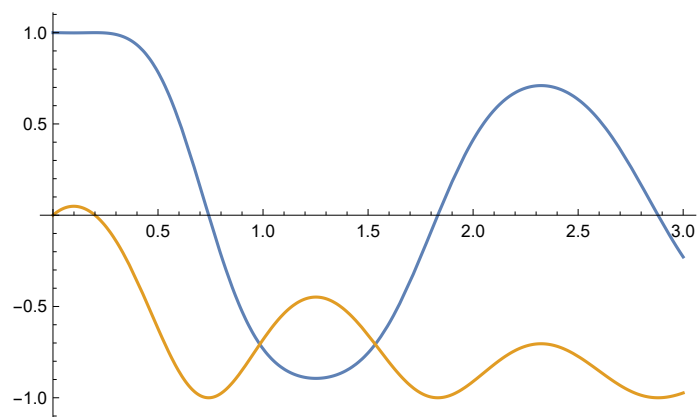
In[*]:= aeqns = {x[t]^2 + y[t]^2 == 1^2}; (*Algebraic Equation*)

In[*]:= ics = {x[0] == 1, y'[0] == 1}; (*Initial Conditions*)

In[*]:= sol1 = NDSolve[{deqns, aeqns, ics},
  {x, y, λ}, {t, 0, 5}, Method → {"IndexReduction" → True}];

In[*]:= Plot[Evaluate[{x[t], y[t]} /. sol1], {t, 0, 3}]

Out[*]=
```



x(t) - blue, y(t) - yellow

PINN Solution

Networks

$$x(t) \approx \mathcal{N}_x(t)$$

$$\lambda(t) \approx \mathcal{N}_\lambda(t)$$

$$y(t) \approx \mathcal{N}_y(t)$$

Activation Function

$$\text{Tanh}(\eta) = \frac{e^\eta - e^{-\eta}}{e^\eta + e^{-\eta}}$$

Diff.Eqs. errors

$$\mathcal{L}_x = \sqrt{\sum_i \left(\frac{d^2 \mathcal{N}_x(t_i)}{dt^2} - \mathcal{N}_\lambda(t_i) \mathcal{N}_x(t_i) + \mathcal{D} \frac{d\mathcal{N}_x(t_i)}{dt} \right)^2}$$

$$\mathcal{L}_y = \sqrt{\sum_i \left(\frac{d^2 \mathcal{N}_y(t_i)}{dt^2} - \mathcal{N}_\lambda(t_i) \mathcal{N}_y(t_i) + g + \mathcal{D} \frac{d\mathcal{N}_y(t_i)}{dt} \right)^2}$$

Alg.Eq.errors

$$\mathcal{L}_{xy} = \sqrt{\sum_i (\mathcal{N}_x^2(t_i) + \mathcal{N}_y^2(t_i) - 1)^2}$$

Init.Cond.errors

$$\alpha_{xy} = \sqrt{(\mathcal{N}_x(0) - 1)^2 + \left(\frac{d\mathcal{N}_y(0)}{dt} - 1 \right)^2}$$

Data errors

$$\delta_x = \sqrt{\sum_i (x_m(t_i) - \mathcal{N}_x(t_i))^2}$$

$$\delta_y = \sqrt{\sum_i (y_m(t_i) + \mathcal{N}_y(t_i))^2}$$

Objective Function - Inverse Problem

$$\mathcal{G}(px, py, p\lambda, \mathcal{D}) = \mathcal{L}_x + \mathcal{L}_y + \mathcal{L}_{xy} + \alpha_{xy} + \delta_x + \delta_y$$

```
In[ ]:= n = 8;
```

```
In[ ]:= px = {ax0, Table[{axi, bxi, cxi}, {i, 1, n}]} // Flatten
```

```
Out[ ]:=
```

```
{ax0, ax1, bx1, cx1, ax2, bx2, cx2, ax3, bx3, cx3, ax4,  
bx4, cx4, ax5, bx5, cx5, ax6, bx6, cx6, ax7, bx7, cx7, ax8, bx8, cx8}
```

$$\text{In[*]} := \mathcal{N}x = ax_0 + \sum_{i=1}^n ax_i \tanh[bx_i + cx_i t]$$

Out[*]=

$$ax_0 + ax_1 \tanh[bx_1 + t cx_1] + ax_2 \tanh[bx_2 + t cx_2] + ax_3 \tanh[bx_3 + t cx_3] + ax_4 \tanh[bx_4 + t cx_4] + ax_5 \tanh[bx_5 + t cx_5] + ax_6 \tanh[bx_6 + t cx_6] + ax_7 \tanh[bx_7 + t cx_7] + ax_8 \tanh[bx_8 + t cx_8]$$

$$\text{In[*]} := d\mathcal{N}x = D[\mathcal{N}x, t]$$

Out[*]=

$$\text{Sech}[bx_1 + t cx_1]^2 ax_1 cx_1 + \text{Sech}[bx_2 + t cx_2]^2 ax_2 cx_2 + \text{Sech}[bx_3 + t cx_3]^2 ax_3 cx_3 + \text{Sech}[bx_4 + t cx_4]^2 ax_4 cx_4 + \text{Sech}[bx_5 + t cx_5]^2 ax_5 cx_5 + \text{Sech}[bx_6 + t cx_6]^2 ax_6 cx_6 + \text{Sech}[bx_7 + t cx_7]^2 ax_7 cx_7 + \text{Sech}[bx_8 + t cx_8]^2 ax_8 cx_8$$

$$\text{In[*]} := d^2\mathcal{N}x = D[\mathcal{N}x, \{t, 2\}]$$

Out[*]=

$$-2 \text{Sech}[bx_1 + t cx_1]^2 ax_1 cx_1^2 \tanh[bx_1 + t cx_1] - 2 \text{Sech}[bx_2 + t cx_2]^2 ax_2 cx_2^2 \tanh[bx_2 + t cx_2] - 2 \text{Sech}[bx_3 + t cx_3]^2 ax_3 cx_3^2 \tanh[bx_3 + t cx_3] - 2 \text{Sech}[bx_4 + t cx_4]^2 ax_4 cx_4^2 \tanh[bx_4 + t cx_4] - 2 \text{Sech}[bx_5 + t cx_5]^2 ax_5 cx_5^2 \tanh[bx_5 + t cx_5] - 2 \text{Sech}[bx_6 + t cx_6]^2 ax_6 cx_6^2 \tanh[bx_6 + t cx_6] - 2 \text{Sech}[bx_7 + t cx_7]^2 ax_7 cx_7^2 \tanh[bx_7 + t cx_7] - 2 \text{Sech}[bx_8 + t cx_8]^2 ax_8 cx_8^2 \tanh[bx_8 + t cx_8]$$

$$\text{In[*]} := p\lambda = \{a\lambda_0, \text{Table}[\{a\lambda_i, b\lambda_i, c\lambda_i\}, \{i, 1, n\}]\} // \text{Flatten}$$

Out[*]=

$$\{a\lambda_0, a\lambda_1, b\lambda_1, c\lambda_1, a\lambda_2, b\lambda_2, c\lambda_2, a\lambda_3, b\lambda_3, c\lambda_3, a\lambda_4, b\lambda_4, c\lambda_4, a\lambda_5, b\lambda_5, c\lambda_5, a\lambda_6, b\lambda_6, c\lambda_6, a\lambda_7, b\lambda_7, c\lambda_7, a\lambda_8, b\lambda_8, c\lambda_8\}$$

$$\text{In[*]} := \mathcal{N}\lambda = a\lambda_0 + \sum_{i=1}^n a\lambda_i \tanh[b\lambda_i + c\lambda_i t]$$

Out[*]=

$$a\lambda_0 + a\lambda_1 \tanh[b\lambda_1 + t c\lambda_1] + a\lambda_2 \tanh[b\lambda_2 + t c\lambda_2] + a\lambda_3 \tanh[b\lambda_3 + t c\lambda_3] + a\lambda_4 \tanh[b\lambda_4 + t c\lambda_4] + a\lambda_5 \tanh[b\lambda_5 + t c\lambda_5] + a\lambda_6 \tanh[b\lambda_6 + t c\lambda_6] + a\lambda_7 \tanh[b\lambda_7 + t c\lambda_7] + a\lambda_8 \tanh[b\lambda_8 + t c\lambda_8]$$

$$\text{In[*]} := p\mathbf{y} = \{a\mathbf{y}_0, \text{Table}[\{a\mathbf{y}_i, b\mathbf{y}_i, c\mathbf{y}_i\}, \{i, 1, n\}]\} // \text{Flatten}$$

Out[*]=

$$\{a\mathbf{y}_0, a\mathbf{y}_1, b\mathbf{y}_1, c\mathbf{y}_1, a\mathbf{y}_2, b\mathbf{y}_2, c\mathbf{y}_2, a\mathbf{y}_3, b\mathbf{y}_3, c\mathbf{y}_3, a\mathbf{y}_4, b\mathbf{y}_4, c\mathbf{y}_4, a\mathbf{y}_5, b\mathbf{y}_5, c\mathbf{y}_5, a\mathbf{y}_6, b\mathbf{y}_6, c\mathbf{y}_6, a\mathbf{y}_7, b\mathbf{y}_7, c\mathbf{y}_7, a\mathbf{y}_8, b\mathbf{y}_8, c\mathbf{y}_8\}$$

$$\text{In[*]} := \mathcal{N}\mathbf{y} = a\mathbf{y}_0 + \sum_{i=1}^n a\mathbf{y}_i \tanh[b\mathbf{y}_i + c\mathbf{y}_i t]$$

Out[*]=

$$a\mathbf{y}_0 + a\mathbf{y}_1 \tanh[b\mathbf{y}_1 + t c\mathbf{y}_1] + a\mathbf{y}_2 \tanh[b\mathbf{y}_2 + t c\mathbf{y}_2] + a\mathbf{y}_3 \tanh[b\mathbf{y}_3 + t c\mathbf{y}_3] + a\mathbf{y}_4 \tanh[b\mathbf{y}_4 + t c\mathbf{y}_4] + a\mathbf{y}_5 \tanh[b\mathbf{y}_5 + t c\mathbf{y}_5] + a\mathbf{y}_6 \tanh[b\mathbf{y}_6 + t c\mathbf{y}_6] + a\mathbf{y}_7 \tanh[b\mathbf{y}_7 + t c\mathbf{y}_7] + a\mathbf{y}_8 \tanh[b\mathbf{y}_8 + t c\mathbf{y}_8]$$

$$\text{In[*]} := d\mathcal{N}\mathbf{y} = D[\mathcal{N}\mathbf{y}, t]$$

Out[*]=

$$\text{Sech}[b\mathbf{y}_1 + t c\mathbf{y}_1]^2 a\mathbf{y}_1 c\mathbf{y}_1 + \text{Sech}[b\mathbf{y}_2 + t c\mathbf{y}_2]^2 a\mathbf{y}_2 c\mathbf{y}_2 + \text{Sech}[b\mathbf{y}_3 + t c\mathbf{y}_3]^2 a\mathbf{y}_3 c\mathbf{y}_3 + \text{Sech}[b\mathbf{y}_4 + t c\mathbf{y}_4]^2 a\mathbf{y}_4 c\mathbf{y}_4 + \text{Sech}[b\mathbf{y}_5 + t c\mathbf{y}_5]^2 a\mathbf{y}_5 c\mathbf{y}_5 + \text{Sech}[b\mathbf{y}_6 + t c\mathbf{y}_6]^2 a\mathbf{y}_6 c\mathbf{y}_6 + \text{Sech}[b\mathbf{y}_7 + t c\mathbf{y}_7]^2 a\mathbf{y}_7 c\mathbf{y}_7 + \text{Sech}[b\mathbf{y}_8 + t c\mathbf{y}_8]^2 a\mathbf{y}_8 c\mathbf{y}_8$$

```

In[*]:= d2Ny = D[Ny, {t, 2}]
Out[*]:=
- 2 Sech[by1 + t cy1]2 ay1 cy12 Tanh[by1 + t cy1] - 2 Sech[by2 + t cy2]2 ay2 cy22 Tanh[by2 + t cy2] -
2 Sech[by3 + t cy3]2 ay3 cy32 Tanh[by3 + t cy3] - 2 Sech[by4 + t cy4]2 ay4 cy42 Tanh[by4 + t cy4] -
2 Sech[by5 + t cy5]2 ay5 cy52 Tanh[by5 + t cy5] - 2 Sech[by6 + t cy6]2 ay6 cy62 Tanh[by6 + t cy6] -
2 Sech[by7 + t cy7]2 ay7 cy72 Tanh[by7 + t cy7] - 2 Sech[by8 + t cy8]2 ay8 cy82 Tanh[by8 + t cy8]

In[*]:= Clear[D]

In[*]:= vars = Join[{px, pλ, py}, {D}] // Flatten
Out[*]:=
{ax0, ax1, bx1, cx1, ax2, bx2, cx2, ax3, bx3, cx3, ax4, bx4, cx4, ax5, bx5, cx5, ax6, bx6, cx6,
ax7, bx7, cx7, ax8, bx8, cx8, aλ0, aλ1, bλ1, cλ1, aλ2, bλ2, cλ2, aλ3, bλ3, cλ3, aλ4, bλ4, cλ4,
aλ5, bλ5, cλ5, aλ6, bλ6, cλ6, aλ7, bλ7, cλ7, aλ8, bλ8, cλ8, ay0, ay1, by1, cy1, ay2, by2, cy2,
ay3, by3, cy3, ay4, by4, cy4, ay5, by5, cy5, ay6, by6, cy6, ay7, by7, cy7, ay8, by8, cy8, D}

In[*]:= tm = Range[0, 3, 0.1] // Flatten;

In[*]:= datamx = Map[(x[#] /. sol1) + RandomReal[{-0.05, 0.05}] &, tm] // Flatten;

In[*]:= datamy = Map[(y[#] /. sol1) + RandomReal[{-0.05, 0.05}] &, tm] // Flatten;

In[*]:= pp = Show[ListPlot[Transpose[{tm, datamx}], PlotStyle → Black],
ListPlot[Transpose[{tm, datamy}], PlotStyle → Black]];

In[*]:= nm = Length[tm]
Out[*]:=
31

In[*]:= g = 9.81;

In[*]:= dataerrx =  $\sqrt{\text{Total}[\text{MapThread}[(\#2 - (Nx /. t \rightarrow \#1))^2 \&, \{tm, datamx\}]]}$ ;

In[*]:= dataerry =  $\sqrt{\text{Total}[\text{MapThread}[(\#2 - (Ny /. t \rightarrow \#1))^2 \&, \{tm, datamy\}]]}$ ;

In[*]:= dataerr = dataerrx + dataerry;

In[*]:= diffeqx =  $\sqrt{\text{Total}[\text{Map}[(d2Nx - Nλ Nx + D dNx) /. t \rightarrow \#]^2 \&, tm]}$ ;

In[*]:= diffeqy =  $\sqrt{\text{Total}[\text{Map}[(d2Ny - Nλ Ny + g + D dNy) /. t \rightarrow \#]^2 \&, tm]}$ ;

In[*]:= algeqxy =  $\sqrt{\text{Total}[\text{Map}[(Nx^2 + Ny^2 - 1) /. t \rightarrow \#]^2 \&, tm]}$ ;

In[*]:= modelerr = diffeqx + diffeqy + algeqxy;

In[*]:= initconderr =  $\sqrt{((Nx /. t \rightarrow 0) - 1)^2 + ((dNy /. t \rightarrow 0) - 1)^2}$ ;

In[*]:= ρ = 0.013;

In[*]:= G = dataerr + ρ (modelerr + initconderr);

```

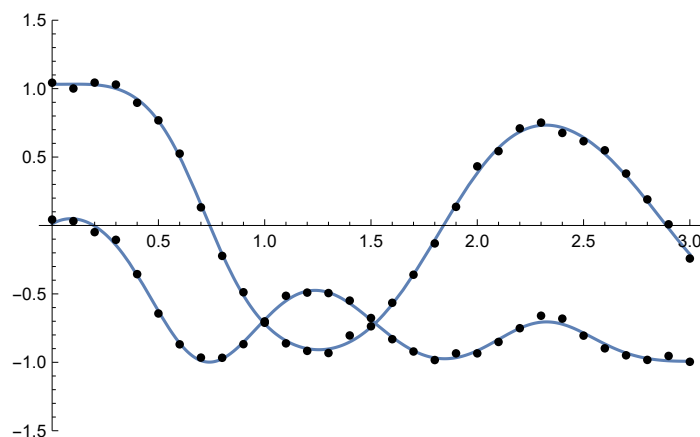
```
In[ ]:= solDAE = NMinimize[{G, 1 > D > 0}, vars,
  Method -> {"DifferentialEvolution", "ScalingFactor" -> 0.9,
    "CrossProbability" -> 0.1, "PostProcess" -> {FindMinimum, Method -> "QuasiNewton"}}]
```

```
Out[ ]:=
```

```
{0.462489, {ax0 -> -0.423507, ax1 -> 1.00389, bx1 -> 2.51915,
  cx1 -> -3.55853, ax2 -> 0.357212, bx2 -> 8.41567, cx2 -> -2.93006, ax3 -> -0.368722,
  bx3 -> 1.12565, cx3 -> 1.09006, ax4 -> -0.883042, bx4 -> 1.26948, cx4 -> 2.02464,
  ax5 -> -3.1319, bx5 -> 3.36877, cx5 -> -1.82236, ax6 -> -1.43643, bx6 -> -2.17909,
  cx6 -> -1.06897, ax7 -> 0.528212, bx7 -> -0.128072, cx7 -> 1.51288,
  ax8 -> 3.05324, bx8 -> 2.04039, cx8 -> -1.0357, al0 -> -1.96087, al1 -> -0.907585,
  bl1 -> 1.25911, cl1 -> 1.48929, al2 -> -1.64409, bl2 -> 1.95824, cl2 -> -1.08018,
  al3 -> -1.3049, bl3 -> 0.529591, cl3 -> 1.94706, al4 -> 3.93317, bl4 -> 9.41813,
  cl4 -> -6.6065, al5 -> -5.23629, bl5 -> -1.56493, cl5 -> 5.20473, al6 -> -11.5701,
  bl6 -> 5.2041, cl6 -> -5.77432, al7 -> -0.926242, bl7 -> 0.33118, cl7 -> 1.98292,
  al8 -> 9.02398, bl8 -> 3.95694, cl8 -> -7.49236, ay0 -> -1.64378, ay1 -> 2.01753,
  by1 -> 1.58504, cy1 -> -2.91446, ay2 -> -1.49766, by2 -> -6.84212, cy2 -> 2.80872,
  ay3 -> 1.62558, by3 -> 1.42016, cy3 -> 3.85221, ay4 -> -0.85095, by4 -> 1.02637,
  cy4 -> 0.740683, ay5 -> 1.11088, by5 -> 3.2272, cy5 -> -2.23208, ay6 -> 1.78644,
  by6 -> -5.17205, cy6 -> 2.23648, ay7 -> -2.34473, by7 -> 1.65892, cy7 -> -2.0721,
  ay8 -> -0.404431, by8 -> -1.61306, cy8 -> -1.87289, D -> 0.583894}}
```

```
In[ ]:= Show[{Plot[{Nx, Ny} /. solDAE[[2]], {t, 0, 3}, PlotRange -> {-1.5, 1.5}], pp}]
```

```
Out[ ]:=
```

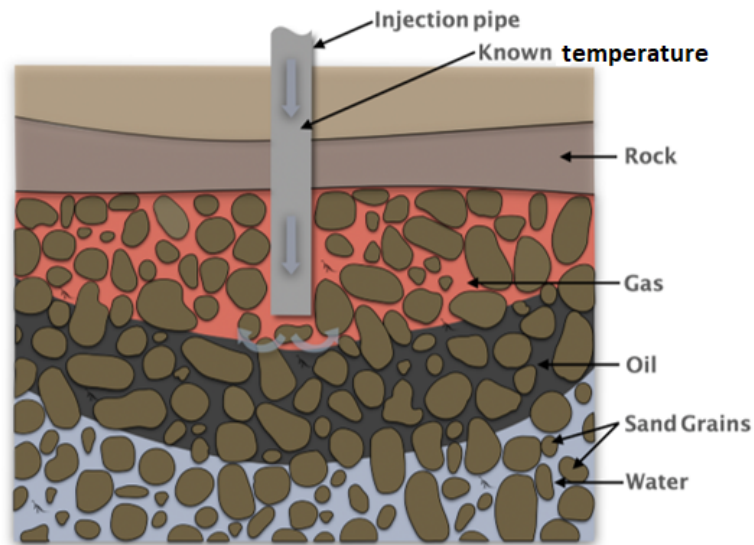


Identification Inverse Problem(parameter estimation)

In inverse problems, there are some unknown parameters, but we have some extra information on some points besides the differential equation and boundary conditions:

<https://www.intechopen.com/online-first/83203>

Consider the problem of modelling the dynamics of oil & gas fields in porous - media of earth subsurface . To successfully determine the fluid flow one has to deal with a system of PDEs with unknown distributions of media properties (porosity for instance) and unknown state of the syste . Yet, to make the problem tractable, there's data present about the **temperature** of one of the fluids (water component) in an injection well :



PDF problem

Let us consider the following the PDE representing a physical model,

$$\frac{\partial T(t, x)}{\partial t} = \kappa \frac{\partial^2 T(t, x)}{\partial x^2}$$

where $T(0, x) = 1$, $T(t, 0) = 1 + \sin(t)$, $T(t, 5) = 1$


Numerical solution in case of known κ

```
In[ ]:= ClearAll["Global`*"]
```

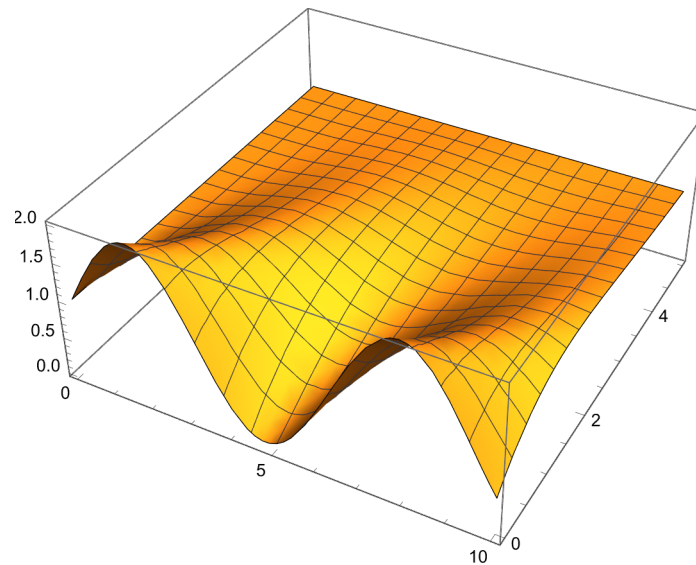
```
In[ ]:= κ = 1;
```

```
In[ ]:= sol = NDSolve[{D[T[t, x], t] == κ D[T[t, x], x, x],
  T[0, x] == 1, T[t, 0] == 1 + Sin[t], T[t, 5] == 1}, T, {t, 0, 10}, {x, 0, 5}]
```

```
Out[ ]:=
```

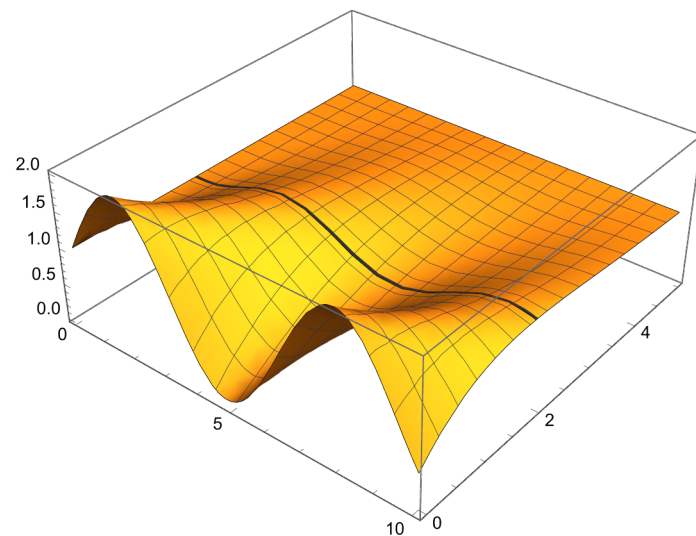
```
{ { T -> InterpolatingFunction[ Domain: {{0., 10.}, {0., 5.}}
  Output: scalar ] ] }
```

```
In[ ]:= pinv1 = Plot3D[Evaluate[T[t, x] /. sol], {t, 0, 10}, {x, 0, 5}, PlotRange -> All]
Out[ ]:=
```



Measured value of $T(t, 2)$ - we use 1 sensor at $x = 2$

```
In[ ]:= pinv2 = Plot3D[Evaluate[T[t, x] /. sol], {t, 0, 10}, {x, 1.975, 2.0125}, PlotRange -> All];
In[ ]:= Show[pinv2, pinv1]
Out[ ]:=
```

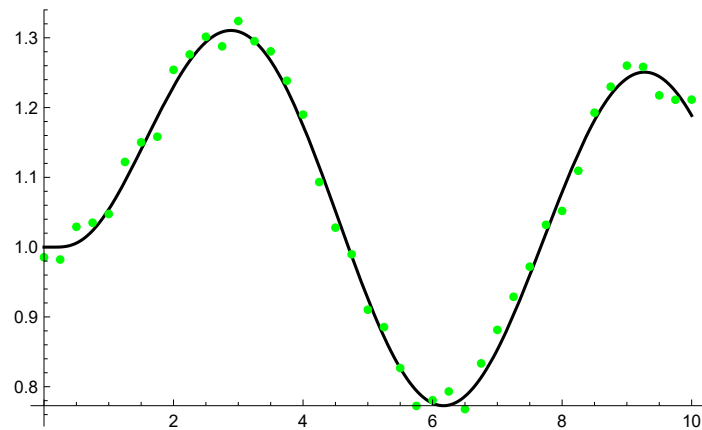


```
In[ ]:= pinv3 = Plot[Evaluate[T[t, 2] /. sol], {t, 0, 10}, PlotStyle -> Black];
In[ ]:= noisyydata = Map[Flatten[#] &,
  Table[{i 0.25, ((Evaluate[T[t, 2] /. sol] /. t -> i 0.25)) + RandomReal[{-0.03, 0.03}]},
    {i, 0, 40}]];
In[ ]:= pinv4 = ListPlot[noisyydata, PlotStyle -> Green];
```



```
In[*]:= Show[pinv3, pinv4]
```

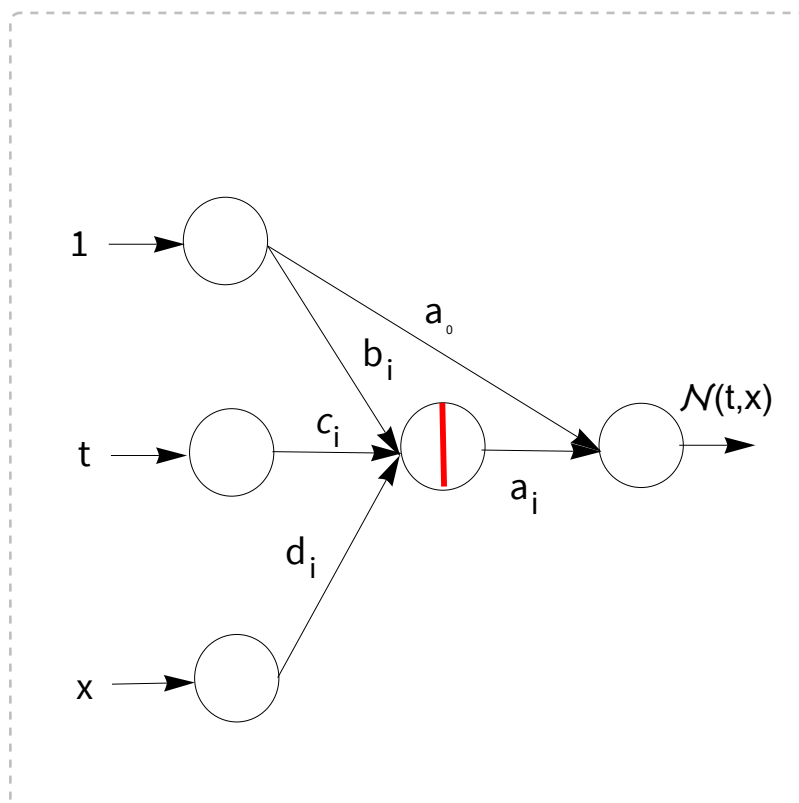
```
Out[*]:=
```



Solution of Inverse Problem via PINN

Now we have two active input nodes,

```
In[*]:=
```



Let us select again one hidden layer with six nodes,

```
In[*]:= n = 6;
```

$$\text{In}[*]:= \mathcal{N} = a_0 + \sum_{i=1}^n \frac{a_i}{1 + \text{Exp}[-(b_i + c_i t + d_i x)]}$$

Out[*]=

$$a_0 + \frac{a_1}{1 + e^{-b_1 - t c_1 - x d_1}} + \frac{a_2}{1 + e^{-b_2 - t c_2 - x d_2}} + \frac{a_3}{1 + e^{-b_3 - t c_3 - x d_3}} + \frac{a_4}{1 + e^{-b_4 - t c_4 - x d_4}} + \frac{a_5}{1 + e^{-b_5 - t c_5 - x d_5}} + \frac{a_6}{1 + e^{-b_6 - t c_6 - x d_6}}$$

The derivations of the network can be carried out

In[*]:= **dtN = D[N, t] // Simplify**

Out[*]=

$$\frac{e^{b_1 + t c_1 + x d_1} a_1 c_1}{(1 + e^{b_1 + t c_1 + x d_1})^2} + \frac{e^{b_2 + t c_2 + x d_2} a_2 c_2}{(1 + e^{b_2 + t c_2 + x d_2})^2} + \frac{e^{b_3 + t c_3 + x d_3} a_3 c_3}{(1 + e^{b_3 + t c_3 + x d_3})^2} + \frac{e^{b_4 + t c_4 + x d_4} a_4 c_4}{(1 + e^{b_4 + t c_4 + x d_4})^2} + \frac{e^{b_5 + t c_5 + x d_5} a_5 c_5}{(1 + e^{b_5 + t c_5 + x d_5})^2} + \frac{e^{b_6 + t c_6 + x d_6} a_6 c_6}{(1 + e^{b_6 + t c_6 + x d_6})^2}$$

In[*]:= **dx2N = D[N, {x, 2}] // Simplify**

Out[*]=

$$-\frac{e^{b_1 + t c_1 + x d_1} (-1 + e^{b_1 + t c_1 + x d_1}) a_1 d_1^2}{(1 + e^{b_1 + t c_1 + x d_1})^3} - \frac{e^{b_2 + t c_2 + x d_2} (-1 + e^{b_2 + t c_2 + x d_2}) a_2 d_2^2}{(1 + e^{b_2 + t c_2 + x d_2})^3} - \frac{e^{b_3 + t c_3 + x d_3} (-1 + e^{b_3 + t c_3 + x d_3}) a_3 d_3^2}{(1 + e^{b_3 + t c_3 + x d_3})^3} - \frac{e^{b_4 + t c_4 + x d_4} (-1 + e^{b_4 + t c_4 + x d_4}) a_4 d_4^2}{(1 + e^{b_4 + t c_4 + x d_4})^3} - \frac{e^{b_5 + t c_5 + x d_5} (-1 + e^{b_5 + t c_5 + x d_5}) a_5 d_5^2}{(1 + e^{b_5 + t c_5 + x d_5})^3} - \frac{e^{b_6 + t c_6 + x d_6} (-1 + e^{b_6 + t c_6 + x d_6}) a_6 d_6^2}{(1 + e^{b_6 + t c_6 + x d_6})^3}$$

The variables are the weights and the model parameter κ ,

In[*]:= **vars = {a0, Table[{a_i, b_i, c_i, d_i}, {i, 1, n}], κ} // Flatten**

Out[*]=

{a0, a1, b1, c1, d1, a2, b2, c2, d2, a3, b3, c3, d3, a4, b4, c4, d4, a5, b5, c5, d5, a6, b6, c6, d6, κ}

The model and data will be fitted to the measured sensor data measured at $x = 2$ at $t \in [0, 10]$, so the collocation points for the time $t \in [0, 10]$ and the corresponding measured pressure values p_i , $i = 0, 40$.

In[*]:= **datat = Transpose[noisydata][[1]];**

In[*]:= **datap = Transpose[noisydata][[2]];**

The data error,

In[*]:= **dataerr = Mean[MapThread[$\sqrt{((\mathcal{N} /. \{x \rightarrow 2, t \rightarrow \#1\}) - \#2)^2}$ &, {datat, datap}]]];**

The model error at $x=2$ for any time

```
In[*]:= modelerr = Mean[Map[ $\sqrt{(\text{dt} \mathcal{N} - \kappa \text{ dx} 2 \mathcal{N})^2}$  /. {t → #1, x → 2} &, datat]];
```

The initial condition at $x=2$

```
In[*]:= iniconderr =  $\sqrt{((\mathcal{N} /. \{x \rightarrow 2, t \rightarrow 0\}) - 1)^2}$ ;
```

```
In[*]:= Clear[κ]
```

```
ρ = 0.4;
```

```
In[*]:= G = dataerr + modelerr + iniconderr;
```

```
In[*]:= sol = NMinimize[{G, κ > 0}, vars]
```

```
Out[*]=
```

```
{0.152062, {a0 → 0.0937335, a1 → 0.1678, b1 → 0.0924803, c1 → 0.265322, d1 → -0.0921352,
a2 → 0.444355, b2 → 0.130647, c2 → 0.202259, d2 → 0.13308, a3 → 0.461101, b3 → 0.0139889,
c3 → -0.101652, d3 → -0.324678, a4 → 0.368121, b4 → -0.12316, c4 → 0.0594066,
d4 → -0.237981, a5 → 0.20769, b5 → 0.114372, c5 → 0.687957, d5 → -0.0170683,
a6 → 0.473863, b6 → 0.228777, c6 → -0.340583, d6 → -0.440351, κ → 1.05534}}}
```

```
In[*]:= myNet = N /. sol[[2]]
```

```
Out[*]=
```

$$\begin{aligned} &0.0937335 + \frac{0.444355}{1 + e^{-0.130647 - 0.202259 t - 0.13308 x}} + \frac{0.20769}{1 + e^{-0.114372 - 0.687957 t + 0.0170683 x}} + \\ &\frac{0.1678}{1 + e^{-0.0924803 - 0.265322 t + 0.0921352 x}} + \frac{0.368121}{1 + e^{0.12316 - 0.0594066 t + 0.237981 x}} + \\ &\frac{0.461101}{1 + e^{-0.0139889 + 0.101652 t + 0.324678 x}} + \frac{0.473863}{1 + e^{-0.228777 + 0.340583 t + 0.440351 x}} \end{aligned}$$

```
In[*]:= myκ = κ /. sol[[2]]
```

```
Out[*]=
```

```
1.05534
```

Software

Python - DeepXDE

https://archive.softwareheritage.org/browse/origin/directory/?origin_url=https://github.com/lululxvi/deepxde