





Data Driven Surrogate Frameworks for Computational Mechanics: Bayesian and Geometric Deep Learning Approaches

Saurabh Deshpande PhD defense : 18th September 2023

Defense committee

Prof. Stéphane Bordas (Supervisor) Prof. Andreas Zilian (Chair) Dr. Jakub Lengiewicz (Co-chair) Prof. Stéphane Cotin (External) Prof. Eleni Chatzi (External)

Motivation



Impact simulations





Surgical simulations



Airplane jet airflow





Motivation



Impact simulations



Airplane jet airflow



Real time

Data driven

Uncertainty quantification





Surgical simulations



Drug discovery

Outline

General introduction

- Deterministic deep learning approaches
- Bayesian deep learning Approaches
- Conclusions

Hypothesis vs data driven models



Hypothesis driven approach

Observation -> intuition -> hypothesis -> theory/model



Hypothesis vs data driven models



Data driven approach

Underlying relationships through data directly



Hypothesis vs data driven models



Machine learning methods



- Linear regression
- Logistic regression
- Decision trees
- Random forests
- Support vector machine
- Artificial neural networks



ML approaches in context of mechanics

• Model/constitutive law discovery

- Efficient Unsupervised Constitutive Law Identification & Discover (EUCLID) [Flaschel et al. 2021]

- Sparse identification of nonlinear dynamical systems (SINDY) [Brunton et al. 2016]

Parameter identification

- Physics informed neural networks for inverse problems [Raissi et al. 2019]

- Online parameter estimation with Kalman filters [Chatzi et al. 2010]

• Surrogate modelling

- Physics informed neural networks for forward problems [Raissi et al. 2019]

- Real time hyperelastic simulations of solids [Mendizabal et al. 2019]

Inverse problems

Forward problems

⁻ Unsupervised discovery of interpretable hyperelastic constitutive laws. Flaschel et al. CMAME 2021

⁻ Discovering governing equations from data by sparse identification of nonlinear dynamical systems. Brunton et al. PNAS 2016

⁻ Physics-informed neural networks: A deep learning framework for solving forward and inverse problems involving nonlinear partial differential equations. Raissi et al. JCP 2019.

⁻ Experimental application of on-line parametric identification for nonlinear hysteretic systems with model uncertainty. Chatzi et al. Structural Safety 2010.

⁻ Simulation of hyperelastic materials in real-time using deep learning. Mendizabal et al. Medical Image Analysis 2019.

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Surrogate models for non-linear deformations of solids



- Necessity of real time simulations in several applications
- Conventional solvers are computationally expensive



Goal: Deep learning surrogate model for simulating deformation of solids

Challenges in surrogate modelling



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Artificial neural networks

output =
$$f(\text{input}, \theta) = \mathsf{T}^{L}(\mathsf{T}^{L-1}(\mathsf{T}^{L-2}(\ldots); \theta^{L-1}); \theta^{L})$$



Fully connected vs convolutional neural networks

Input dimension = Output dimension = DOFs of the mesh

• Too many parameters :(

• Local operations and parameters sharing



Locally connected (Covolutional Neural Networks)

Animation by Prof. Maucher

Fully connected

Types of convolutional network layers

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Convolution layer

- Non-linear mappings between input-output

Pooing layers

- Dimensionality reduction



now

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Fig. 1.1 A convolution layer in a CNN. The input image (Layer input) has a given height, $v \mid dth$, and channels (RGB for example). Each kernel is convolveatch cted under the left-most circle highli SI only, resulting in a blue pixel in La 2 Height)1 blue cham in-a-yellow Э copyvolution are Unpooling no on, but rathe ٦ ge actediors lu€ ^{Chalmabut} is a sequence of symbols, where at each time step a simple neural network (RNN)*unit*) is applied to a single symbol, as well as to the network's output from the previous Unpooled Layer time step. RNNs are powerful models, showing superb performance on many tasks. We will concentrate on simple RNN models for brevity of notation. Given input sequence $\mathbf{x} = [\mathbf{x}_1, \dots, \mathbf{x}_m]$ of length³ T a simple RNN is formed by a repeated application

CNN U-Net surrogate model



U-Net CNN architecture for 2D domains

[S. Deshpande and J. Lengiewicz and S. P. A. Bordas, Probabilistic deep learning for real-time large deformation simulations, Computer Methods in Applied Mechanics and Engineering (2022) 115307, https://doi.org/10.1016/j.cma.2022.115307]

General framework



Finite Element Dataset generation

- Neo-Hookean hyper elasticity material law
- Random Point loads in the region of interest Γ_t
- Generation of synthetic dataset $D = \{(\mathbf{f}_1, \mathbf{u}_1), \dots, (\mathbf{f}_i, \mathbf{u}_i), \dots, (\mathbf{f}_N, \mathbf{u}_N)\}$









Neo-hookean strain energy density ;

 $W = \frac{\mu}{2}(I_c - 3 - 2\ln J) + \frac{\lambda}{4}(J^2 - 1 - 2\ln J)$

Data generation

AceGen - http://symech.fgg.uni-lj.si

Visualisation for 3D cases



CNN U-Net for arbitrary meshes



(a) Parametric transformation [Gao et al. 2021] (b) Embed into hexahedron grid [Mendizabal et al. 2019] (c) Immersed boundary method [Brunet et al. 2019]

- Associated preprocessing costs

- Inefficient for complex meshes

- PhyGeoNet: Physics-informed geometry-adaptive convolutional neural networks for solving parameterized steady-state PDEs on irregular domain. Gao et al. JCP 2021

- Simulation of hyperelastic materials in real-time using deep learning. Mendizabal et al. Medical Image Analysis 2020.

- Physics-based deep neural network for augmented reality during liver surgery. Brunet et al 2019.

MAgNET: A graph U-Net architecture for mesh based simulations

Multichannel Aggregation Network: MAgNET



[S. Deshpande, S. P. A. Bordas and J. Lengiewicz. MAgNET: A Graph U-Net Architecture for Mesh-Based Simulations (2023). https://arxiv.org/abs/2211.00713 (under review at EAAI)]

Multichannel Aggregation layer (MAg)

 C_1

- For supervised learning on graph structured data.
- Extends the concepts of convolution operations to arbitrary graph inputs.



MAgNET : A graph U-Net

- Implemented in TensorFlow
- Compatible with exists NN layers

 $C_{2} + C_{3}$



- For efficient learning through reduced representations.
- Perform pooling on arbitrary graph inputs.



MAg : Multichannel Aggregation layer

- Extends the concept of localised operations in CNNs
- Learnable weighted aggregation (parameters are not shared)



Message passing between topologically further nodes

- Complex topology demands multiple MAg operations
- Possible workaround bigger aggregation window
- Computationally expensive procedure





4 MAg local aggregation operations to propagate nodal feature information from B to C

Pooling/Unpooling layer

- Generate pooled graphs for arbitrary input graphs
- Algorithm to generate non-overlapping cliques (subgraphs)



Visualisation of information exchange in the pooled graph

• Efficient learning through pooled representation



Multichannel Aggregation Network: MAgNET



This thesis advances neural network architectures : first type of such graph U-net

Non-linear FEM datasets $\{(\mathbf{f}_i, \mathbf{u}_i)\}$







(a)







(e)



Evaluation Metrics

Training Metric (Mean Squared Error)

Testing Metric (Mean Absolute Error)

$$e(\mathcal{U}(\mathbf{f}_m), \mathbf{u}_m) = \frac{1}{\mathscr{F}} \sum_{i=1}^{\mathscr{F}} |\mathcal{U}(\mathbf{f}_m)^i - \mathbf{u}_m^i|$$
$$\overline{e} = \frac{1}{M} \sum_{i=1}^M e(\mathcal{U}(\mathbf{f}_m), \mathbf{u}_m)$$
$$\sigma(e) = \sqrt{\frac{1}{M-1} \sum_{m=1}^M [e(\mathcal{U}(\mathbf{f}_m), \mathbf{u}_m) - \overline{e}]^2}$$
$$\mathscr{F} \text{- No of Dofs} \qquad \text{M - No testing examples}$$

$$\begin{split} \theta^* &= \arg\min_{\theta} \frac{1}{N} \sum_{i=1}^N || \, \mathscr{U}(\mathbf{f}_i) - \mathbf{u}_i ||_2^2 \\ & \text{N-No of training examples} \end{split}$$

Prediction accuracy

Example	NN type	N. tests	ē[m]	$\sigma(e)[m]$	Max nodal displacement [m]	^e max[m]
2D L-shape	CNN	200	0.7 e-3	0.6 e-4	2.7	1.8 e-2
	MAgNET		0.5 e-3	0.2 e-4		1.1 e-2
3D beam	CNN	1782	0.7 e-3	0.5 e-3	1.5	5.4 e-1
	MAgNET		0.8 e-3	0.7 e-3		7.7 e-1
2d beam (hole)	MAgNET	240	0.7 e-3	0.4 e-3	1.4	1.4 e-2
3D breast		400	8.9 e-5	3.1 e-5	0.7 e-1	5.1 e-3

Performance over test sets

Errors vs deformation magnitude

• Errors are less sensitive to maximum nodal deformation



Mean errors sorted as per maximum nodal displacements

Error contours

- Max nodal displacement (green node) = 140.04 m
- 0.03%, 0.02% relative errors for MAgNET and perceiver IO (a transformer model) respectively



Retrieving boundary conditions





• Easy extension to physics informed variant

MAgNET

FEM

reaction force

Training and inference times

	Example	NN type	N. Parameters (x E6)	Training time (hrs)	Inference time (s)	FEM solver time (s)	
	2D domain	CNN	4.8	18	0.021		
		MAgNET	4.5	132	0.040	0.6	
		Perceiver IO	1.9	521	0.006		
	3D olophant	MAgNET	33.9	161	0.217	25	
ענ		Perceiver IO	4.4	312	0.006	<i>L</i> .J	

← 0.8 m **→**

f_i

Conclusion of the chapter 2



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Uncertainty is inherent to real world

Aleatoric uncertainty

- Data uncertainty
- Can't be reduced by adding data
- Describes confidence in the data



Epistemic uncertainty Model uncertainty • Can be reduced by adding more data • Describes confidence of the prediction

Probabilistic deep learning for real time large deformation simulations

[S. Deshpande and J. Lengiewicz and S. P. A. Bordas, Probabilistic deep learning for real-time large deformation simulations, Computer Methods in Applied Mechanics and Engineering (2022) 115307, https://doi.org/10.1016/j.cma.2022.115307]

Bayesian neural networks





$$p(\mathbf{u}^* | \mathbf{f}^*, D) = \int p(\mathbf{u}^* | \mathbf{f}^*, \mathbf{w}) \cdot p(\mathbf{w} | D) d\mathbf{w}$$

Variational Inference formulation



Training of Variational Bayes neural network





Empirical Bayes

- Gaussian distributions over parameters
- Inability to choose proper priors => Use of Empirical Bayes
- Prior deviation is fixed but prior mean is not fixed (is included in training procedure)

arg min
$$KL[q(\mathbf{w} | \boldsymbol{\mu}, \boldsymbol{\rho}) | | p(\mathbf{w} | \boldsymbol{\mu}_{p}, \bar{\boldsymbol{\rho}}_{p})] - \mathbb{E}_{q(\mathbf{w} | \boldsymbol{\mu}, \boldsymbol{\rho})}[\log p(D | \mathbf{w})]$$

[S. Deshpande and J. Lengiewicz and S. P. A. Bordas, Probabilistic deep learning for real-time large deformation simulations, Computer Methods in Applied Mechanics and Engineering (2022) 115307, https://doi.org/10.1016/j.cma.2022.115307] Updated loss function

Prediction

• 'T' stochastic forward passes for the same input (T = 300 for our case)

$$p(\mathbf{u}^* | \mathbf{f}^*, D) \approx \int p(\mathbf{u}^* | \mathbf{f}^*, \mathbf{w}) \cdot q(\mathbf{w} | \boldsymbol{\theta}) d\mathbf{w}$$

$$p(\mathbf{u}^* | \mathbf{f}^*, D) \approx \int p(\mathbf{u}^* | \mathbf{f}^*, \mathbf{w}) \cdot q(\mathbf{w} | \boldsymbol{\theta}) d\mathbf{w}$$

$$p(\mathbf{u}^* | \mathbf{f}^*, \mathbf{w}) \approx \frac{1}{T} \sum_{t=1}^T p(\mathbf{u}^* | \mathbf{f}^*, \widetilde{\mathbf{w}}_t)$$

$$\mathcal{U}_{\sigma}^2(\mathbf{f}^*, \mathbf{w}) \approx \frac{1}{T} \sum_{t=1}^T p(\mathbf{u}^* | \mathbf{f}^*, \widetilde{\mathbf{w}}_t)^T p(\mathbf{u}^* | \mathbf{f}^*, \widetilde{\mathbf{w}}_t) - \mathcal{U}_{\mu}(\mathbf{f}^*, \mathbf{w})^T \mathcal{U}_{\mu}(\mathbf{f}^*, \mathbf{w})$$

$$Predictive Distribution$$

$$Predictive Distribution$$



Errors for Bayesian CNN U-Net

Deterministic vs Bayesian



Capturing data noise only

• Maximum Likelihood Estimation (MLE) neural network



MLE VS Variational Bayes

- Artificial noise is added to the data while training
- MLE captures the data noise, fails to give uncertainties in extrapolated region





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Take aways

- We could capture both aleatoric and epistemic uncertainty
- Bayesian convolution neural network implementation => scalable
- Limited to structured meshes

A probabilistic reduced-order emulation framework for nonlinear solid

Gaussian process (GP)





Bayesian NN = distribution over parameters

$$\mathbf{u} = \mathcal{U}(\mathbf{f}, \boldsymbol{\theta}_{\mathsf{BNN}}) + \epsilon$$
$$\boldsymbol{\theta}_{\mathsf{BNN}} \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\sigma})$$

GP = distribution over functions

$$\mathbf{u} = \boldsymbol{\omega}(\mathbf{f}) + \boldsymbol{\epsilon} \quad ; \quad \boldsymbol{\epsilon} \sim \mathcal{N}(0, \sigma^2)$$

$$\omega \sim \mathcal{N}(\mu(\mathbf{f}), k(\mathbf{f}, \boldsymbol{\theta_{\mathsf{GP}}}))$$

$$k_{\mathsf{RBF}}(f_i, f) = exp(-\frac{||f_i - f_j||^2}{2l^2})$$

Predictive distribution



$$\mathbf{K} = k(f_i, f_j), \ \mathbf{K}_* = k(f_i, f_{j_*}), \ \mathbf{K}_{**} = k(f_{i_*}, f_{j_*}) \quad ; \quad k_{\mathsf{RBF}}(f_i, f) = exp(-\frac{||f_i - f_j||^2}{2l^2})$$

$$Train: Maximize the log-likelihood$$

$$p(\mathbf{y} | \mathbf{F}, \theta_{\mathsf{GP}}, \sigma^2) = -\frac{1}{2}\mathbf{y}(\mathbf{K} + \sigma^2 \mathbf{I}_n)^{-1}\mathbf{y} - \frac{1}{2}\log[\det(\mathbf{K} + \sigma^2 \mathbf{I}_n)] - \frac{n}{2}\log(2\pi) \qquad \qquad \mathbf{y} = [\mathbf{u}_i^l, \cdots, \mathbf{u}_N^l]$$

Poor scalability



$$\mathbf{K} = k(f_i, f_j), \ \mathbf{K}_* = k(f_i, f_{j_*}), \ \mathbf{K}_{**} = k(f_{i_*}, f_{j_*}) \quad ; \quad k_{\mathsf{RBF}}(f_i, f) = exp(-\frac{||f_i - f_j||^2}{2l^2})$$

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$$\mathbf{y} = [\mathbf{u}_i^l, \cdots, \mathbf{u}_N^l]$$

Poor scaling for high dimensional inputs



Dimension reduction using auto-encoder networks

- Powerful dimension reduction technique
- Enables non-linear compression

$$\theta_{\text{auto}}^* = \arg\min_{\theta} \frac{1}{N} \sum_{i=1}^{N} || \mathcal{U}(\mathbf{u}_i, \theta_{\text{auto}}) - \mathbf{u}_i ||_2^2$$



$$\mathcal{U}(\mathbf{u}, \theta_{auto}) = \mathcal{U}_{decoder}(\mathcal{U}_{encoder}(\mathbf{u}))$$
$$\mathbf{u}^{l} = \mathcal{U}_{encoder}(\mathbf{u}, \theta^{*}_{auto})$$

Autoencoder+GP framework



Prediction using GP + autoencoder



Prediction for the 2D beam







Prediction for the liver



Conclusion of the chapter 3



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General conclusions

Novel deep learning surrogate frameworks for solid mechanics simulations

- Accurate and fast simulations in solid mechanics.
- Robustness and efficient scaling with input dimensionality.

Versatility and Data Assimilation:

- Trained using synthetic data and adaptable to assimilate experimental data.

Advanced neural network architectures:

- Introduced MAgNET, a novel deep learning architecture for efficient supervised learning on graph-structured data.

Uncertainty Quantification:

- Data and model uncertainties using Variational Bayes and Gaussian process formulations.

Summary:

- Significant advancements in both deep learning and surrogate modelling in mechanics.

Future work

Integration of Physics into Learning:

- Easy extension of proposed frameworks to PINNs variants e.g. Physics Informed MAgNET.
- Modify the learning objective to incorporate physical quantities.

Extension to Path-Dependent Processes:

- Processes like elastoplasticity, dynamic simulations.

Enhancing Bayesian Deep Learning Approach:

- Variation Bayes MAgNET for probabilistic predictions for large scale arbitrary inputs.

Interdisciplinary research

- Proposed frameworks applicable to wide engineering applications.

Publications

	1. S. Deshpande and J. Lengiewicz and S. P. A. Bordas, Probabilistic deep learning for real-time large deformation simulations. Computer Methods in Applied Mechanics and Engineering (2022). 115307, https://doi.org/10.1016/j.cma.2022.115307						
Journal articles	2. S. Deshpande, R.I. Sosa, S.P.A. Bordas and J. Lengiewicz. Convolution, aggregation and attention based deep neural networks for accelerating simulations in mechanics. Frontiers in Materials (2023). 10:1128954. https://doi.org/10.3389/fmats.2023.1128954						
	3. S. Deshpande, S. P. A. Bordas and J. Lengiewicz. MAgNET: A Graph U-Net Architecture for Mesh-Based Simulations (2023). https://arxiv.org/abs/2211.00713	•					
	4. S. Deshpande, H. Rappel, S. P. A. Bordas and J. Lengiewicz. A probabilistic reduced-order emulation framework for nonlinear solid mechanics. (To be submi	itted)					
In prop	1.S. Deshpande*, S. Urcun*, S.P.A. Bordas et al. 'Keloid nuclei counting with deep learning based object detection tools'.						
шргер	2.C Suarez, S. Deshpande, S.P.A. Bordas et al. 'Surrogate models for estimating macroscopic thermoviscoelastic behavior of 3d printed composite polymers'.						
	1.14th World Congress on Computational Mechanics (WCCM), 2020						
	2.18th European Congress on Computational Methods in Applied Sciences and Engineering (ECCOMAS), 2022.						
	3. 9th World Congress of Biomechanics (WCB), 2022.						
Conferences	4. The Platform for Advanced Scientific Computing (PASC), 2022.						
	5. 15th World Congress on Computational Mechanics (WCCM), 2022.						
	6. The Platform for Advanced Scientific Computing (PASC), 2023.						
	7. The The 14th International Conference of Computational Methods (ICCM), 2023						
Seminars/ Outreach	1.Digital twinning for real-time simulation'. European Investment Bank (EIB) Tech fair, Luxembourg, 2019.						
	2. Machine Learning Seminars, Team Legato, University of Luxembourg. (presented in three seminars)						
	3. Team MEMESIS seminar, INRIA Strasbourg, 2022.	45					

Publications



https://github.com/saurabhdeshpande93/MAgNET



https://doi.org/10.5281/zenodo.7784804



zenodo

https://github.com/saurabhdeshpande93/convolution-aggregation-attention



https://doi.org/10.5281/zenodo.7585319



Siam Wang - Master's thesis, University of Southampton. "DL techniques for contact simulations of heterogenous materials".
 Henri Donte - Bachelor Intern, EPFL. "Computer vision based object detection for counting keloid nuclei in microscopic images"

3. Jiajia Wang - First year PhD, University of Luxembourg. "An investigation of real-time interactive simulations for intuitive conceptual design"

4. Thomas Lavigne - Masters thesis, ENSAM/University of Luxembourg. "Surrogate Modeling of breast soft tissue deformation"

Positions of Responsibilities

Chair of Doctoral candidate council, Doctoral School of Science and Engineering.
 Student representative, Doctoral Program in Computational Sciences.
 Student representative, Marie Curie ITN RAINBOW network.

Thank you!













