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Discovering the hidden low-dimensional dynamics of time-dependent PDEs with Latent Dynamics Networks

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Motivations

Traditional modeling and simulation approach



Zingaro et al, JCP (2024), Fedele et al. CMAME (2024)

Preprocessing steps (including meshing) are time-consuming and require often manual interventions

Computational costs are often prohibitive

Example: cardiac electromechanics on 1.34 M Tetrahedra, 1152 cores on GALILEO100@Cineca:

- **Ö** Takes 4 hours
- 🋠 Costs about 2000 €
- B Consumes 100 kWh of energy, producing 35 kg of CO₂

This hinders many-query procedures, such as Uncertainty Quantification or Global Sensitivity Analysis

Building surrogate models through Operator Learning

Surrogate models



Surrogate models: is it worth it?

Real-time solutions

e.g. robotic-assisted surgery, real-time control of industrial plants, ...

Many-query scenarios

Suppose we need $n_{
m query}$ evaluations of the data-to-solution map:

Using the surrogate model:

Using the high-fidelity solver:

 $\underbrace{NT_{\rm HF} + T_{\rm training}}_{\rm offline\ phase} + \underbrace{n_{\rm query}T_{\rm SM}}_{\rm online\ phase}$

<

 $n_{\rm query}T_{\rm HF}$

We need: $N \ll n_{\text{query}}$



The surrogate model must generalize well for unseen inputs even when using a small number of training samples





Operator Learning for time-dependent problems

PARTII



Operator Learning in variable domain





Operator Learning for time-dependent problems





Operator Learning in variable domain

Operator learning for of time-dependent problems



- Dose of a farmakon
- ...



- Displacement field of a body
- Temperature field in a pump
- Concentration of a pollutant
- Spread of an epidemic
- Blood velocity in an aneurysm

8

Model Learning

1. Training input-output pairs:

$$\begin{split} \hat{\mathbf{u}}_{j} &\in \mathcal{U} = \mathcal{C}^{0}([0,T];U) & \text{input space, where } U \subset \mathbb{R}^{N_{u}} \\ \hat{\mathbf{y}}_{j} &\in \mathcal{Y} = \mathcal{C}^{0}([0,T];Y) & \text{output space, where } Y \subset \mathbb{R}^{N_{y}} \end{split}$$

2. Hypothesis space (class of candidate models):

This system of ODEs uniquely identifies a map: $\varphi_{\mathbf{f},\mathbf{g},\mathbf{x}_0} \colon \mathcal{U} \to \mathcal{Y}$

$$\Phi^{\widehat{\mathcal{F}},\widehat{\mathcal{G}},\widehat{\mathcal{X}}} = \left\{ \varphi_{\textbf{f},\textbf{g},\textbf{x}_0} \in \Phi \text{ s.t. } \textbf{f} \in \widehat{\mathcal{F}}, \textbf{g} \in \widehat{\mathcal{G}}, \textbf{x}_0 \in \widehat{\mathcal{X}} \right\}$$

Theorem (R., Dede', Quarteroni, *JCP* 2019)

The set of ODE models whose r.h.s. and observation function are Neural Networks is dense in the set of all ODE models w.r.t. the L[∞] norm.

3. Empirical risk minimzation (training):

$$\varphi^* = \operatorname*{argmin}_{\varphi \in \Phi^{\widehat{\mathcal{F}},\widehat{\mathcal{G}},\widehat{\mathcal{X}}}} \frac{1}{2} \sum_{j=1}^{N_s} \int_0^T |\widehat{\mathbf{y}}_j(t) - (\varphi \widehat{\mathbf{u}}_j)(t)|^2 dt$$

Model Learning: architecture and training



Remark: the same method can be used to discover a model directly from data!



- The recurrent part is formally similar to an Neural ODE. However the dynamics of s(t) is not known a-priori.
- The latent state s(t) provides a compact encoding of the high-fidelity model state. However, the mapping is never explicitly constructed!
- The two ANNs are trained simultaneously: the training algorithm discovers a latent space to
 - Predict the system dynamics
 - Reconstruct the output

Parabolic PDEs

Benchmark test cases

Systems of nonlinear ODEs



 $\begin{cases} \dot{v}_{1}(t) = -2v_{1}(t) + v_{2}(t) + 2 - e^{40v_{1}(t)} - e^{40(v_{1}(t) - v_{2}(t))} + u(t) \\ \dot{v}_{i}(t) = -2v_{i}(t) + v_{i-1}(t) + v_{i+1}(t) + e^{40(v_{i-1}(t) - v_{i}(t))} - e^{40(v_{i}(t) - v_{i+1}(t))}, \\ \dot{v}_{N}(t) = -v_{N}(t) + v_{N-1}(t) - 1 + e^{40(v_{N-1}(t) - v_{N}(t))}, \\ y(t) = v_{1}(t) \end{cases}$



t = 0.00 Ω_7 Ω_8 Ω_9 0.4 0.35 0.3 Ω_5 Ω_4 Ω_6 0.25 0.2 Y_2 0.5 0.15 Ω_1 Ω_2 Ω_3 0.1 0.05 0.5 1.5 0 1 $\left(\begin{array}{c} \frac{\partial}{\partial t} \psi(\mathbf{p}, t) - \nabla \cdot (k(\mathbf{p}, \mathbf{u}(t)) \nabla \psi(\mathbf{p}, t)) = 0 \quad \text{for } \mathbf{p} \in \Omega, \, t > 0 \end{array} \right)$ $k(\mathbf{p}, \mathbf{u}(t)) \nabla \psi(\mathbf{p}, t) \cdot \mathbf{n} = 0$ for $\mathbf{p} \in \Gamma_w$, t > 0 $k(\mathbf{p}, \mathbf{u}(t)) \nabla \psi(\mathbf{p}, t) \cdot \mathbf{n} = 1$ for $\mathbf{p} \in \Gamma_b$, t > 0 $\psi(\mathbf{p}, t) = 0$ for $\mathbf{p} \in \Gamma_t$, t > 0for $\mathbf{p} \in \Omega$.



Hyperbolic PDEs



$\int \frac{\partial^2}{\partial t^2} \psi(z,t) - c^2 \frac{\partial^2}{\partial z^2} \psi(z,t) = 0$	for $z \in (0, L)$, $t > 0$
$\psi(0,t) = u_1(t)$	for <i>t</i> > 0
$\left\{ \psi(L,t) = u_2(t) \right\}$	for <i>t</i> > 0
ψ (z, 0) = 0	for <i>z</i> ∈ (0, <i>L</i>)
$\frac{\partial}{\partial t}\psi(z,0)=0$	for $\pmb{z}\in$ (0, \pmb{L}),
$y(t) = \psi\left(\frac{L}{2}, t\right)$	





First application: learning the microscopic scale



F. Regazzoni, L. Dede', A. Quarteroni Computer Methods in Applied Mechanics and Engineering (2020)





F. Regazzoni, M. Salvador, P. C. Africa, et al. Journal of Computational Physics *(*2022) M. Fedele, R. Piersanti, F. Regazzoni, et al. Computer Methods in Applied Mechanics and Engineering (2022)





P. Di Achille, A. Harouni, S. Khamzin, O. Solovyova, et al., Frontiers in Physiology 9 (2018) S. Longobardi, A. Lewalle, S. Coveney, et al., Phil. Transactions of the Royal Society (2020)







testing accuracy					
relative error R ²	$\begin{array}{c} 5 \ \mathrm{hear} \\ p_{\mathrm{LV}}^{\mathrm{min}} \\ 0.0097 \\ 99.691 \end{array}$	$p_{\mathrm{LV}}^{\mathrm{max}}$ $p_{\mathrm{LV}}^{\mathrm{max}}$ 0.0046 99.864	$V_{ m LV}^{ m min}$ 0.0139 99.896	$V_{\rm LV}^{\rm max}$ 0.0035 99.948	Test o Same as tra
relative error \mathbf{R}^2	$\begin{array}{c} {\rm 10\ hea}\\ p_{\rm LV}^{\rm min}\\ {\rm 0.0113}\\ {\rm 99.924} \end{array}$	$\begin{array}{c} \text{rtbeats} \\ p_{\text{LV}}^{\max} \\ 0.0037 \\ 99.980 \end{array}$	$V_{ m LV}^{ m min}$ 0.0096 99.851	V_{LV}^{\max} 0.0031 99.944	Test of Time as lor trainin

Test dataset #1

Same time horizon as training dataset

Test dataset #2

Time horizon twice as long as in the training dataset

model	task	computational platform	computational time
\mathcal{M}_{3D} – \mathcal{C}	simulation of a heartbeat	32-core cluster	4 hours
\mathcal{M}_{ANN} – \mathcal{C}	simulation of a heartbeat	single core standard laptop	1 second
\mathcal{M}_{ANN}	training	single core standard laptop	18 hours
\mathcal{M}_{3D} – \mathcal{C}	training data generation	160-core cluster	~120 hours

F. Regazzoni, M. Salvador, L. Dede', A. Quarteroni Computer Methods in Applied Mechanics and Engineering (2022)



Use case: Bayesian Parameter Estimation

$$\begin{split} \mathcal{F} &: \mathbf{p} \mapsto \mathbf{q} \quad \text{parameters-to-Qols map} \\ \mathbf{q}_{\text{obs}} &= \mathcal{F}(\mathbf{p}) + \epsilon \quad \text{observation} \\ \boldsymbol{\epsilon} &\sim \mathcal{N}(\cdot | \mathbf{0}, \boldsymbol{\Sigma}) \quad \boldsymbol{\Sigma} = \text{noise covariance} \\ \pi_{\text{prior}}(\mathbf{p}) \quad \text{prior distribution} \\ \text{Posterior distribution:} \\ \pi_{\text{post}}(\mathbf{p}) &= \frac{1}{Z} \mathcal{N}(\mathbf{q}_{\text{obs}} | \mathcal{F}(\mathbf{p}), \boldsymbol{\Sigma}) \pi_{\text{prior}}(\mathbf{p}) \end{split}$$

Accounting for the ROM error:

$$egin{aligned} \mathcal{F}(\mathbf{p}) &= \widetilde{\mathcal{F}}(\mathbf{p}) + oldsymbol{\epsilon}_{\mathrm{ROM}} \ \mathbf{q}_{\mathrm{obs}} &= \widetilde{\mathcal{F}}(\mathbf{p}) + oldsymbol{\epsilon}_{\mathrm{ROM}} + oldsymbol{\epsilon}_{\mathrm{ex}} \end{aligned}$$

Assuming independence:

$$\mathbf{\Sigma} = \mathbf{\Sigma}_{ ext{ROM}} + \mathbf{\Sigma}_{ ext{exp}}$$



F. Regazzoni, M. Salvador, L. Dede', A. Quarteroni Computer Methods in Applied Mechanics and Engineering (2022)



Model Learning: accounting for inter-sample variability

Surrogate model $\begin{cases} \frac{d}{dt}\mathbf{s}(t) = \mathcal{N}\mathcal{N}_{dyn}(\mathbf{s}(t), \mathbf{u}(t), \boldsymbol{\mu}; \mathbf{w}_{dyn}) t \in (\boldsymbol{\oplus}, (\mathbf{D})T) \\ \mathbf{y}(t) = \mathcal{N}\mathcal{N}_{dec}(\mathbf{s}(t); \mathbf{w}_{dec}) \quad t \in (\boldsymbol{\oplus}, (\mathbf{D})T) \\ \mathbf{s}(0) = \mathbf{0} \end{cases}$

Training $\mathbf{w}_{dyn}^*, \mathbf{w}_{dec}^*, \{\boldsymbol{\gamma}_j^*\}_{j=1}^{N_s} = \operatorname*{argmin}_{\mathbf{w}_{dyn}, \mathbf{w}_{dec}, \{\boldsymbol{\gamma}_j\}_{j=1}^{N_s}} \sum_{j=1}^{N_s} \sum_{i=0}^{N_t} \|\widehat{\mathbf{y}}_j(t_i) - \mathbf{y}_j(t_i)\|^2$





F. Regazzoni, D. Chapelle, P. Moireau International Journal for Numerical Methods in Biomedical Engineering (2021)



F. Regazzoni, D. Chapelle, P. Moireau International Journal for Numerical Methods in Biomedical Engineering (2021)

Application to epidemiology

Inferring the dynamics of transmission rate depending on exogenous variables (temperature, humidity) for epidemic forecasts, with application to influenza data from Italy between 2010 and 2020.

Latent parameter: unmodeled features of each virus strain



G. Ziarelli, S. Pagani, F. Regazzoni, N. Parolini, M. Verani, Computer Methods in Applied Mechanics and Engineering (2025)



Operator learning for of time-dependent problems



Latent Dynamics Networks (LDNets)

```
Full-order model (FOM)

\begin{cases}
\frac{d\mathbf{z}}{dt}(\mathbf{x},t) = \mathcal{F}(\mathbf{x},\mathbf{z},\mathbf{u}) & \mathbf{x} \in \Omega, \ t \in (0,T) \\
\mathbf{y}(\mathbf{x},t) = \mathcal{G}(\mathbf{x},\mathbf{z}) & \mathbf{x} \in \Omega, \ t \in (0,T) \\
\mathbf{z}(\mathbf{x},0) = \mathbf{z}_0(\mathbf{x})
\end{cases}
```

Surrogate model $\begin{cases}
\frac{d}{dt}\mathbf{s}(t) = \mathcal{N}\mathcal{N}_{dyn}(\mathbf{s}(t), \mathbf{u}(t); \mathbf{w}_{dyn}) & t \in (0, T) \\
\mathbf{y}(\mathbf{x}, t) = \mathcal{N}\mathcal{N}_{rec}(\mathbf{x}, \mathbf{s}(t); \mathbf{w}_{rec}) & \mathbf{x} \in \Omega, \ t \in (0, T) \\
\mathbf{s}(0) = \mathbf{s}_0
\end{cases}$

Training $\mathbf{w}_{dyn}^*, \mathbf{w}_{rec}^* = \underset{\mathbf{w}_{dyn}, \mathbf{w}_{rec}}{\operatorname{argmin}} \sum_{j=1}^{N_s} \sum_{i=0}^{N_{obs}} \|\widehat{\mathbf{y}}_j(\mathbf{x}_i, t_i) - \mathbf{y}_j(\mathbf{x}_i, t_i)\|^2$



- Latent state s(t): low-dimensional encoding of the high-dimensional HF model state z(x,t)
- Low-dimensional latent space discovered without the need of training an autoencoder
- Meshless representation of the space-dependent output: weights sharing

LDNets never operate in the high-dimensional space

- ✓ Lightweight
- ✓ Easy to train
- ✓ Excellent generalization ability

F. Regazzoni, S. Pagani, M. Salvador, L. Dede', A. Quarteroni, Nature Communications (2024)

Test case #1: diffusion-reaction problem

 $\begin{aligned} & \text{Full-order model (FOM)} \\ & \begin{cases} \partial_t z(x,t) - \mu_1 \partial_{xx} z(x,t) + \mu_2 z(x,t) = f(x,t) & x \in (-1,1), \, t \in (0,T] \\ z(-1,t) = z(1,t) & t \in (0,T] \\ z(x,0) = 0 & x \in (-1,1) \end{cases} \\ & f(x,t) = u_1(t) \cos(\pi \, x - u_2(t)) \end{aligned}$

Goal: reconstruct Z(x, t)

• The solution is a sine wave with the same period of f(x, t)

- At each time, the solution is fully determined by amplitude and phase
- The solution manifold dimension is exactly 2

? Are LDNets capable of learning a representation of the solution with 2 latent states?



Test case #1: diffusion-reaction problem

Testing set: Training/validation set: 1000 samples 100 samples 100 points in space 100 points in space 100 instants in time 100 instants in time sample #1 sample #2 FOM ROM FOM ROM FOM ROM

 $\begin{array}{c} \times 10^{-3} \text{ NRMSE} \\ \hline \\ 1 \\ 25 \\ 50 \\ 100 \\ 25 \\ 50 \\ 100 \\ 200 \\ 400 \\ num. training samples \end{array} \qquad \begin{array}{c} \times 10^{-3} \\ 1 \\ 1 \\ 25 \\ 50 \\ 100 \\ 200 \\ 400 \\ num. training samples \end{array}$

Accuracy vs training set size

10

Discovered latent space vs Fourier space



A compact encoding equivalent to the Fourier transform is automatically discovered

Test case #2: cardiac electrophysiology

Goal: Learning the excitation-propagation dynamics of an excitable tissue



Test case #2: cardiac electrophysiology

LDNets outperform state-of-the-art approaches to learn space-time dynamics:

- ✓ 5 times more accurate
- ✓ Better generalization (lower overfitting)
- ✓ 10 times fewer parameters



29





Operator Learning for time-dependent problems

PARTII



Operator Learning in variable domain

Universal Solution Manifold Network (USM-Net)

Operator learning method that learns the solution map underlying a PDE, in a universal manner w.r.t. the domain



Physical-coordinate based USM-Net (PC-USM-Net)

Training:
$$\mathbf{w}^* = \underset{\mathbf{w}}{\operatorname{argmin}} \sum_{j=1}^{N_{\text{samples}}} \sum_{i=0}^{N_{\text{points}}} \left\| u(\mathbf{x}_i; \boldsymbol{\mu}_j, \Omega_j) - \mathcal{N}\mathcal{N}(\boldsymbol{\mu}_j, \mathbf{x}_i, \Phi(\Omega_j); \mathbf{w}) \right\|^2$$

F. Regazzoni, S. Pagani, A. Quarteroni, ASME Journal of Biomechanical Engineering (2022)

Universal Solution Manifold Network (USM-Net)

Operator learning method that learns the solution map underlying a PDE, in a universal manner w.r.t. the domain



Universal-coordinate based USM-Net (UC-USM-Net)

Training:
$$\mathbf{w}^* = \underset{\mathbf{w}}{\operatorname{argmin}} \sum_{j=1}^{N_{\text{samples}}} \sum_{i=0}^{N_{\text{points}}} \left\| u(\mathbf{x}_i; \boldsymbol{\mu}_j, \Omega_j) - \mathcal{N}\mathcal{N}(\boldsymbol{\mu}_j, \Psi(\mathbf{x}_i, \Omega_j), \Phi(\Omega_j); \mathbf{w}) \right\|^2$$

F. Regazzoni, S. Pagani, A. Quarteroni, ASME Journal of Biomechanical Engineering (2022)

Domain encoding functions

1. Parametrized domains

Define the shape code as the parameters defining the domain

- 2. Landmarks (coordinates of key points)
- Shape codes are defined as the coordinates of key points (automatically or manually annotated)
- 3. Statistical shape modelling coefficients

Perform Principal Component Analysis (PCA) on point clouds defining the training geometries, then define the shape codes as the coefficients associated with the first N_z principal directions

4. Signed distance function (SDF) encoding

(We will see later)

$$\gamma \begin{pmatrix} r \\ \theta \end{pmatrix} = \begin{pmatrix} r \cos \theta \\ r \sin \theta \\ r^2 \end{pmatrix}$$

where $0 \le \theta < 2\pi$ and $0 \le r < 2$.





credits: D. Carrara, M. Hirschvogel

Test case: blood flow in a bifurcating domain

Goal: predict the velocity and pressure field in a coronary bifurcation for an unseen geometry



Results





- Good generalization even with
 few landmarks
- Universal coordinate system allows to increase the accuracy



Encoding domains through the associated signed distance function



 \mathbf{z}_{N+1}

i=0

Encoding domains through the associated signed distance function Deep SDFs [J.J. Park et al. Proceedings of the IEEE/CVF (2019)]



Encoding domains through the associated signed distance function

Deep SDFs [J.J. Park et al. Proceedings of the IEEE/CVF (2019]



Results (SDF-USM-Net)



Landmarks vs SDF-based shape codes



We provide as additional feature the distance function (DF) from the Dirichlet boundary:



L. Zhang, S. Pagani, J. Zhang, F. Regazzoni, arXiv (2024)

Test case: perforated plate under load (variable topology)



We benchmark SDF-based shape codes against the exact parametrization (coordinates and radii of the holes)



Thank you for your attention

PostDoc positions opening soon

FIS (Italian Science Fund) Starting Grant (1.3 M€)

" *SYNERGIZE*: Synergizing Numerical Methods and Machine Learning for a new generation of computational models"

lfinterested, reach out at 💿 francesco.regazzoni@polimi.it





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