

Learning Deep Nonlocal (Integral) Operators for Heterogeneous Material Modeling

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Outline

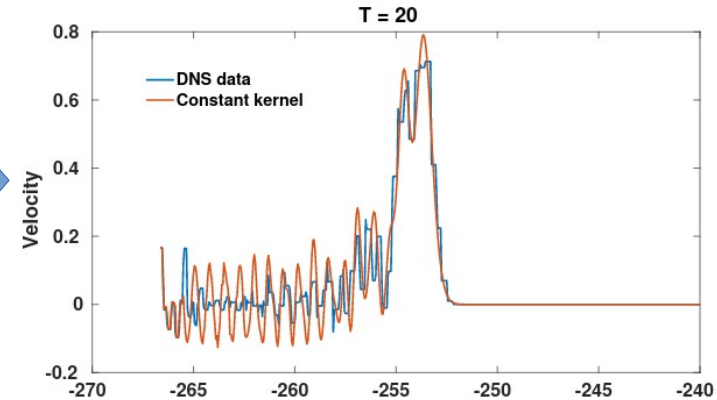
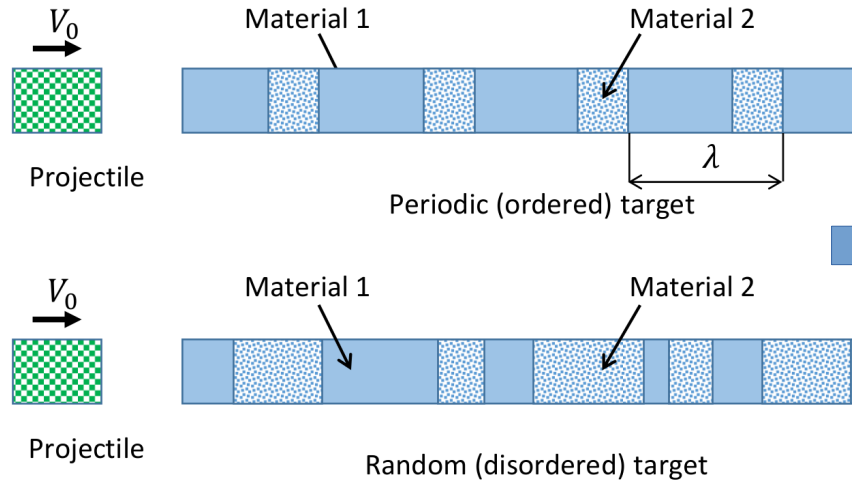
- Goal: modeling heterogeneous material behavior
- Key: **Continuous and converging** model via **learning a nonlocal kernel**
- Part I: Learning a Linear and Homogenized Model
 - ✓ To Learn: a nonlocal kernel function
- Part II: Learning a Nonlinear and Heterogeneous Model
 - ✓ To Learn: a nonlocal solution operator (kernel+NN)

Motivation and Background

Goal: prediction and monitoring of heterogeneous material responses

- In heterogeneous materials, small-scale dynamics and interactions affect the global behavior.
- Fundamental challenges present, due to difficulties around computational **scalability, variability, and data scarcity**.

Exemplar problem 1:
Impact on a
heterogeneous bar



Motivation and Background

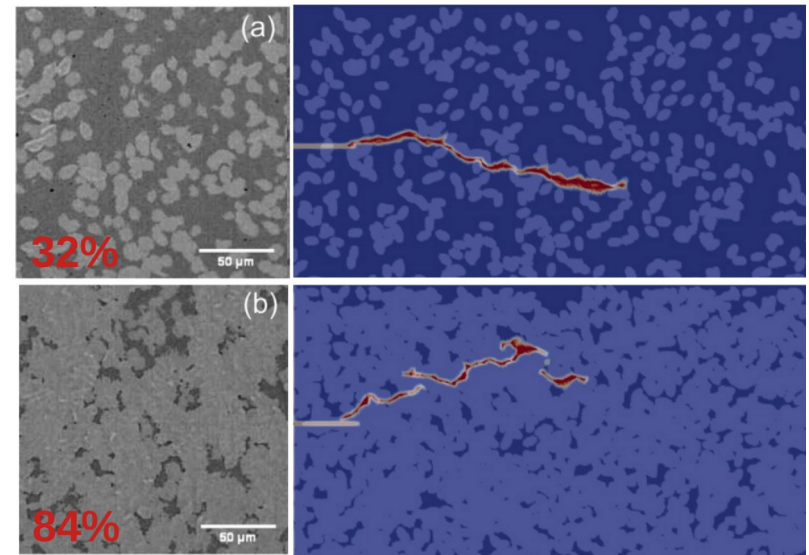
Goal: prediction and monitoring of heterogeneous material responses

- In heterogeneous materials, small-scale dynamics and interactions affect the global behavior.
- Fundamental challenges present, due to difficulties around computational **scalability, variability, and data scarcity**.

Exemplar problem 2:
crack propagation on
glass-ceramics.



Image source (iphone 12): cnet.com



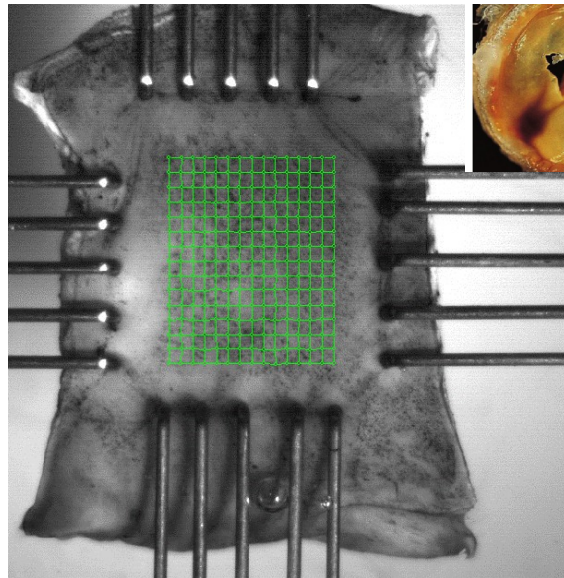
Numerical simulations using peridynamics. **Each takes 72 hours**

Motivation and Background

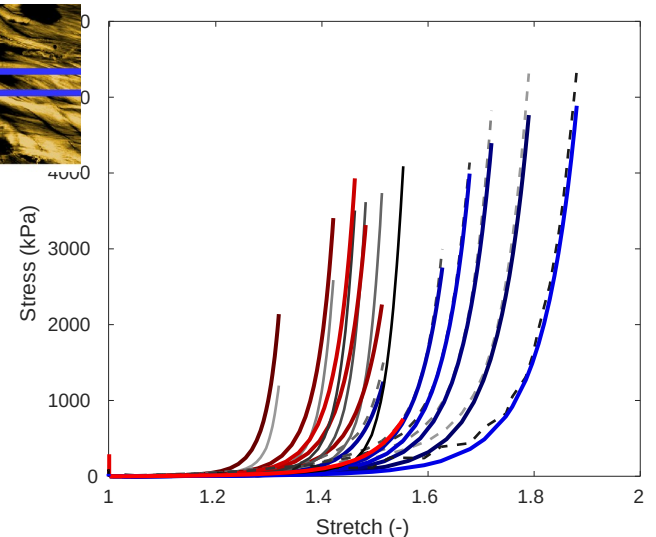
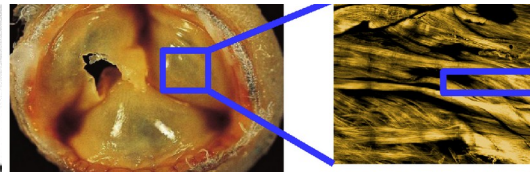
Goal: prediction and monitoring of heterogeneous material responses

- In heterogeneous materials, small-scale dynamics and interactions affect the global behavior.
- Fundamental challenges present, due to difficulties around computational **scalability, variability, and data scarcity**.

Exemplar problem 3:
heart valve leaflet
modeling from
experiment.



Mechanical Testing of heart valve leaflet



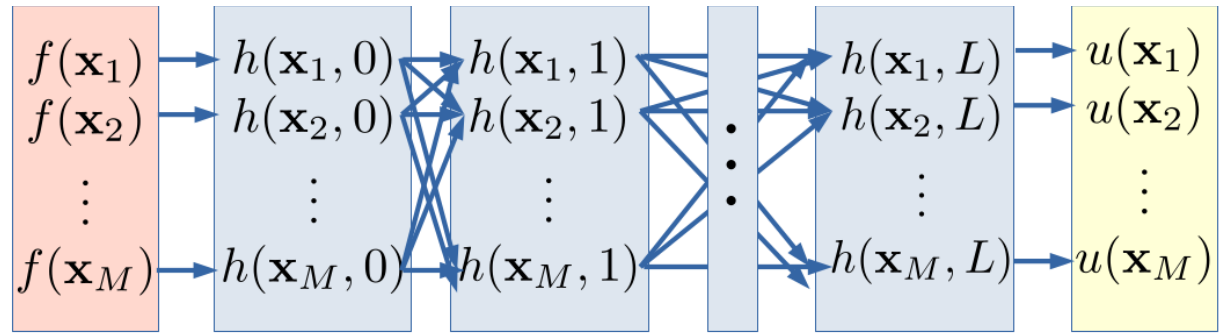
Conventional constitutive modeling: fails to capture the mechanical response (**displacement error ~ 10-30%**)

Motivation and Background

Goal: prediction and monitoring of heterogeneous material responses

- Desired properties: 1. the learnt model should be **generalizable to future prediction tasks**.
2. the inverse problem should also be **well-posed and resolution independent, or even converging**.

$\{b_1(\mathbf{x}_i), f_1(\mathbf{x}_i), u_1(\mathbf{x}_i)\}$
 $\{b_2(\mathbf{x}_i), f_2(\mathbf{x}_i), u_2(\mathbf{x}_i)\}$
...
 $\{b_N(\mathbf{x}_i), f_N(\mathbf{x}_i), u_N(\mathbf{x}_i)\}$



Training Samples

Input

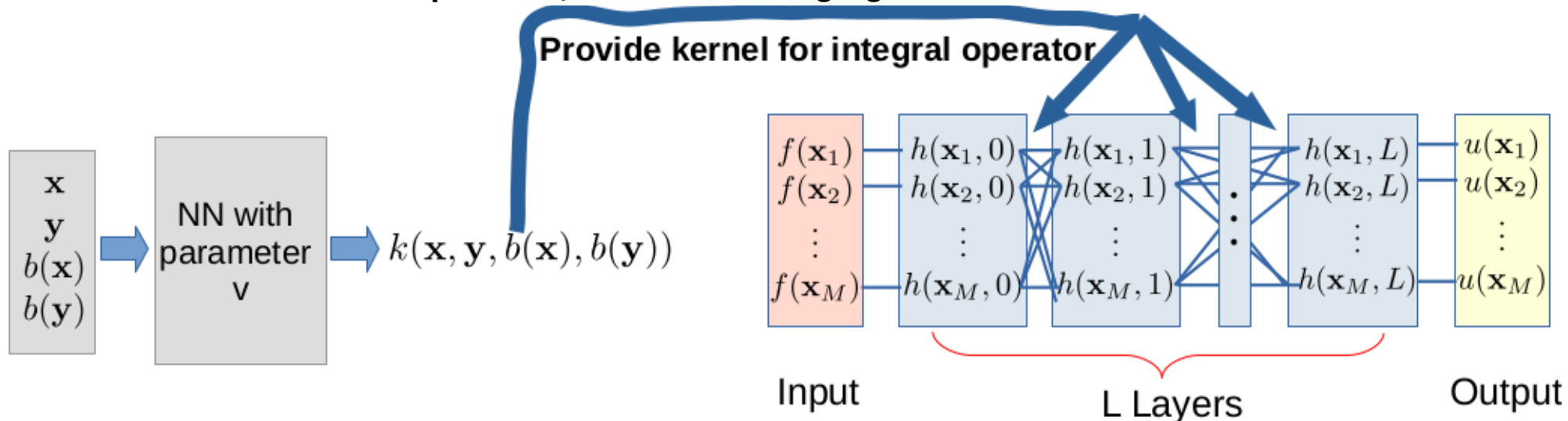
L Layers

Output

Motivation and Background

Goal: prediction and monitoring of heterogeneous material responses

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2. the inverse problem should also be **well-posed and resolution independent, or even converging**.



Propose: Learning a nonlocal kernel!

Part I

Learning Kernels for Nonlocal Homogenized Models

[1] F. Lu, Q. An, Y. Yu, “Nonparametric learning of kernels in nonlocal operators”.
Submitted.

[2] H. You, Y. Yu, N. Trask, M. Gulian, M. D’Elia, “Data-driven learning of nonlocal physics from high-fidelity synthetic data”, CMAME, 2021.

[3] H. You, Y. Yu, S. Silling, M. D’Elia, “Data-driven learning of nonlocal models: from high-fidelity simulations to constitutive laws”. AAI Spring Symposium: MLPS, 2021

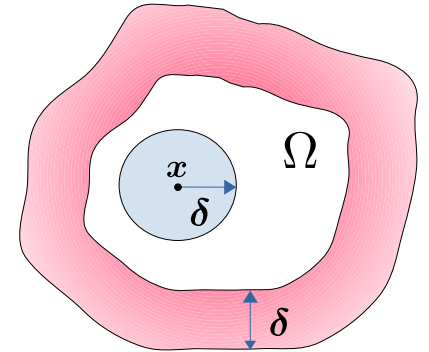
[4] H. You, Y. Yu*, S. Silling, M. D’Elia, “A data-driven peridynamic continuum model for upscaling molecular dynamics”. CMAME, 2022.

[5] L. Zhang, H. You, Y. Yu*, “Meta-Learning for Metamaterials: A Provable Nonlocal Operator Regression Approach”. Submitted.

What is a nonlocal (integral) model?

Basic concepts:

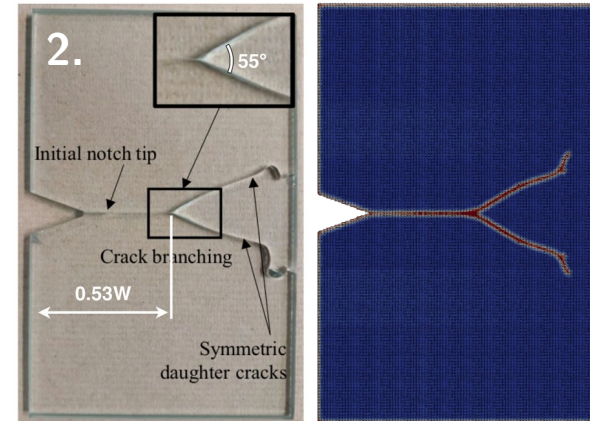
- The state of a system at any point depends on the state in a **neighborhood** of points
- Interactions can occur **at distance, without contact**
- Solutions can be irregular: non-differentiable, singular, discontinuous



Facts:

These models can capture effects that traditional PDEs **fail to capture**

- 1) Multiscale behavior (*nonlocal as an upscaled/homogenized model*)
- 2) Discontinuities such as cracks and fractures (*peridynamics*)
- 3) Anomalous behavior such as superdiffusion and subdiffusion (*fractional operators*)



Nonlocal Operator Regression (NOR)

Proposed: a 3-step recipe

- **Goal:** identify a nonlocal kernel k in $\mathcal{L}u(x) = \int_{B_\delta(x)} (u(y) - u(x)) k(x, y) dy$

$$\begin{cases} \ddot{u} = \mathcal{L}u + f & \text{in } \Omega \\ u = g & \text{on the nonlocal boundary} \end{cases}$$

- 1) **Collect measurements** of solution and forcing term: $\mathcal{D} = \{u_i(x), f_i(x)\}_{i=1}^N$

training set: measurements or high fidelity simulations

- 2) **Approximate the kernel** with a parameterization: $k(x, y) = \sum_{m=1}^M c_m \phi_m(x, y)$

- 3) **Minimize the residual** $\mathcal{E}_\lambda(k) = \frac{1}{N} \sum_{i=1}^N \|L_k[u_i] - f_i\|_{L^2}^2 + \lambda \mathcal{R}(k)$

outcome: coefficients c_m

subject to solvability and physical constraints.

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outcome: coefficients c_m

subject to **solvability and physical constraints.**

Key Algorithm Features/Contributions:

- Guarantees that the resultant surrogate model is **well-posed and physically consistent.**
- Applied through basis function design or penalization.



Generabilizable to Different Prediction Tasks

Nonlocal Operator Regression (NOR)

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outcome: coefficients c_m

subject to solvability and physical constraints.

Key Algorithm Features/Contributions:

- One can select a set of basis functions for a hypothesis space.
- **Learns the functional form of the kernel** (previous works only identify discrete parameters!).



Converging Estimator (Kernel k)

Nonlocal Operator Regression (NOR)

Proposed: a 3-step recipe

- **Goal:** identify a nonlocal kernel k in $\mathcal{L}_K u(x) = \int_{B_\delta(x)} (u(y) - u(x))k(x, y; \mu)dy$

1) Collect measurements of solution and forcing term: $\mathcal{D} = \{u_i(x), f_i(x)\}_{i=1}^N$

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2) Approximate the kernel with a parameterization: $k(x, y) = \sum_{m=1}^M c_m \phi_m(x, y)$

3) Minimize the residual $\mathcal{E}_\lambda(k) = \frac{1}{N} \sum_{i=1}^N \|L_k[u_i] - f_i\|_{L^2}^2 + \lambda \mathcal{R}(k)$

outcome: coefficients c_m

subject to solvability and physical constraints.

Key Algorithm Features/Contributions:

- A regularization term is necessary, or the inverse problem becomes ill-posed as $\Delta x \rightarrow 0$.
- A **system-intrinsic data-adaptive reproducing kernel Hilbert space (SIDA-RKHS)** regularization term is developed.



Identifiability and Robustness to Noise

NOR: Convergence and Robustness to Noise

- Training set:** $\mathcal{D} = \{u_i(x), f_i(x)\}_{i=1}^N$, generated from the nonlocal equation $\mathcal{L}_K u(x) = f(x)$ where \mathcal{L}_K is associated to a manufactured kernel $k_{true}(x, y) := k_{true}(|x - y|)$

- Manufactured kernel:** $k_{true}(r) = c_{d,s} \frac{1}{r^{d+2s}} \mathbf{1}_{[0.1,6]}(x) + \frac{1}{0.1^{d+2s}} \mathbf{1}_{[0,0.1]}(x)$ where $d = 1, s = 0.5$.

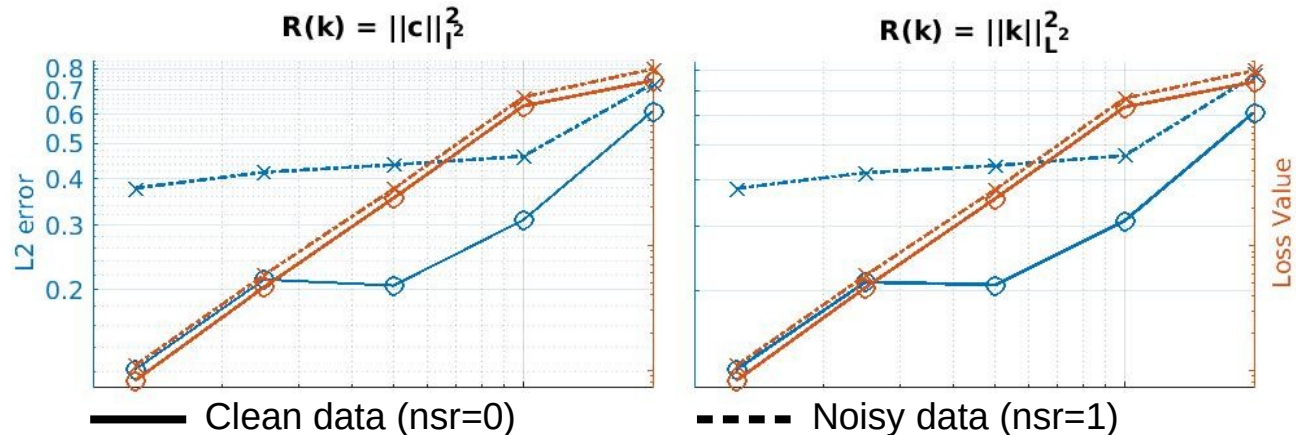
- Optimization-based learning:** $\min_{c_m} \frac{\Delta x}{N} \sum_{i=1}^N \sum_{j=1}^J |L_k[u_i](x_j) - f_i(x_j)|^2 + \lambda \mathcal{R}(k)$

where k is approximated by B-splines: $k(x, y) = k(|x - y|) = k(r) = \sum_{m=1}^M c_m \phi_m(r)$

When taking the classical Tikhonov regularization:

$$\mathcal{R}(k) = \|c\|_{l^2}^2 \text{ or } \mathcal{R}(k) = \|k\|_{L^2}^2$$

Convergence of function estimator as the data mesh-size Δx decreases from 0.2 to 0.0125:



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Theorem (Function space of identifiability) [Lu, An, Yu, 2022]:

Consider the problem of identifying the kernel k , the function space of identifiability, in which the true kernel is the unique minimizer of the loss functional, is an RKHS (denoted by $H_{\bar{G}}$) with reproducing kernel:

$$\bar{G}(r, s) = \frac{G(r, s)}{\rho'_N(r)\rho'_N(s)}, \text{ where } G(r, s) = \frac{1}{N} \sum_{i=1}^N \int_{|\eta|=1} \int_{|\xi|=1} \left[\int [u_i(x + r\xi) - u_i(x)][u_i(x + s\eta) - u_i(x)] dx \right] d\xi d\eta$$

where ρ'_N is the density of an empirical probability density $\rho_N(dr) = \frac{1}{ZN} \sum_{i=1}^N \int_{\Omega} \int_{\Omega} \delta_{|x-y|}(r) |u_i(x) - u_i(y)| dx dy$.

Theorem (Characterization of the RKHS space) [Lu, An, Yu, 2022]:

The RKHS $H_{\bar{G}}$ with \bar{G} as reproducing kernel satisfies $H_{\bar{G}} = \mathcal{L}_{\bar{G}}^{1/2}(L^2(\rho_N))$, where $L_{\bar{G}}$ is an integral operator defined by

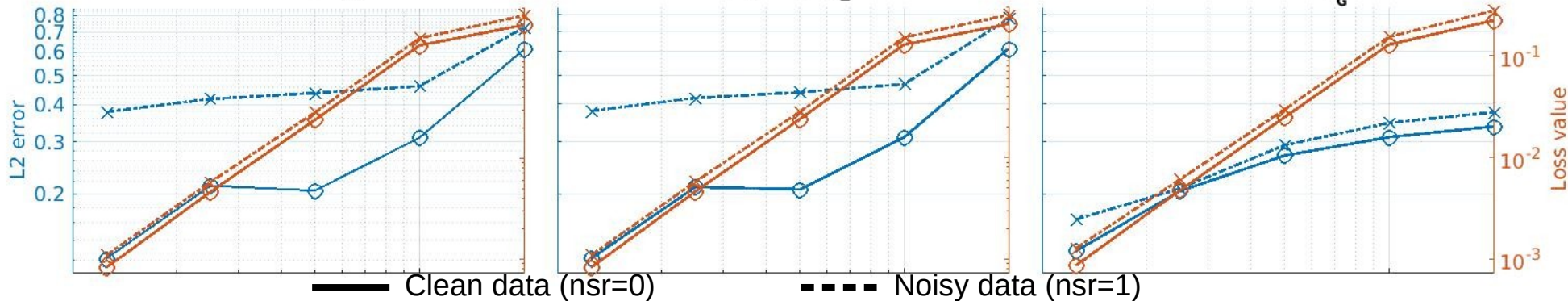
$$\mathcal{L}_{\bar{G}} k(r) = \int_0^{\infty} k(s) \bar{G}(r, s) \rho_N(s) ds$$

The eigenvalues of $L_{\bar{G}}$ converges to zero, and its eigen-functions $\{\psi_l(r)\}$ can form a complete orthonormal basis of $L^2(\rho_N)$.

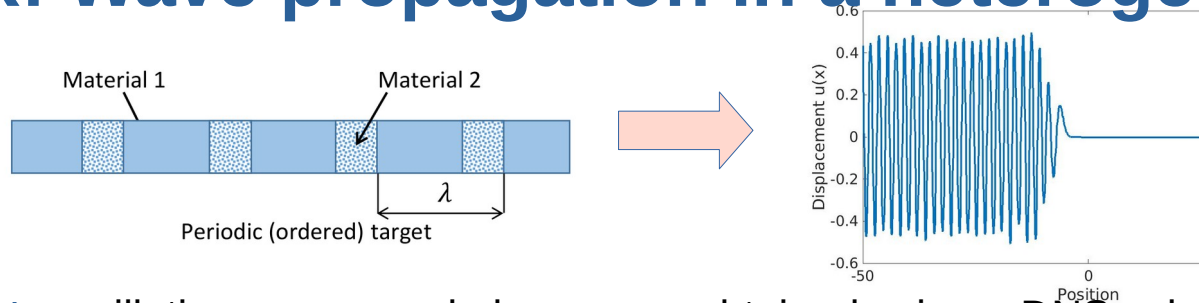
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 - Optimization-based learning:** $\min_{c_m} \frac{\Delta x}{N} \sum_{i=1}^N \sum_{j=1}^J |L_k[u_i](x_j) - f_i(x_j)|^2 + \lambda \mathcal{R}(k)$
- where k is approximated by B-splines: $k(x, y) = k(|x - y|) = k(r) = \sum_{m=1}^M c_m \phi_m(r)$

- SIDA-RKHS regularization:** $\mathcal{R}(k) = \|k\|_{H_G}^2$
 $\mathbf{R}(k) = \|c\|_2^2$



NOR: Wave propagation in a heterogeneous bar



- **Training set:** oscillating source and plane wave obtained using a DNS solver that computes the velocity exactly, with t from 0 to 2.

Oscillating source: $\Omega = [-50, 50]$, $f(x, t) = \exp^{-\left(\frac{2x}{5jL}\right)^2} \exp^{-\left(\frac{t-0.8}{0.8}\right)^2} \cos^2\left(\frac{2\pi x}{jL}\right)$, for $j = 1, 2, \dots, 20$.

Plane wave 1: $\Omega = [-50, 50]$, $f(x, t) = 0$, $u(x, 0) = 0$, $v(-50, t) = \cos(jt)$ for $j = 0.35, 0.7, \dots, 3.85$.

Plane wave 2: $\Omega = [-50, 50]$, $f(x, t) = 0$, $u(x, 0) = 0$, $v(-50, t) = \sin(jt)$ for $j = 0.35, 0.7, \dots, 3.85$.

- **Experiments:**

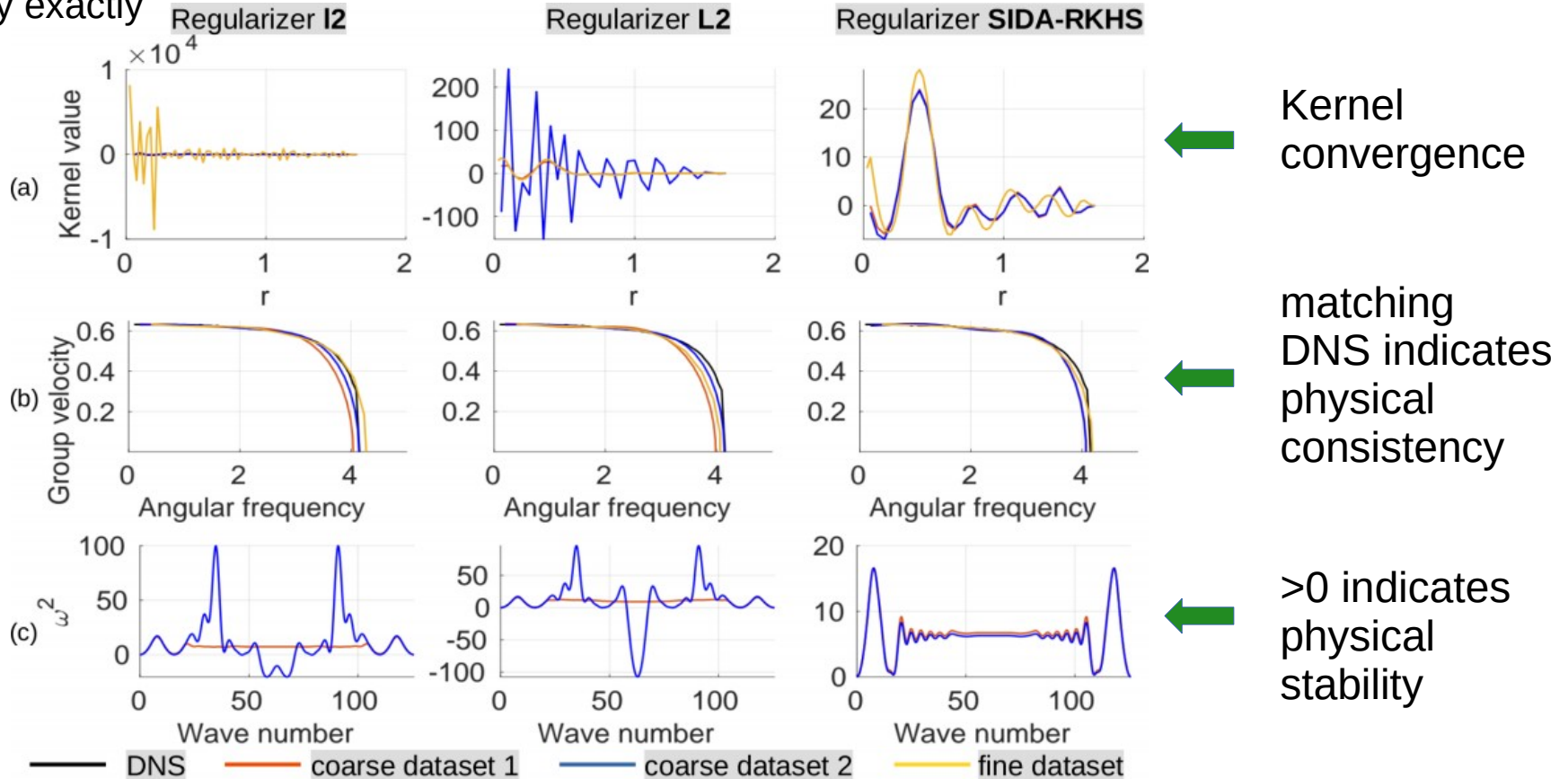
Coarse data set 1: we train the estimator using "coarse" dataset ($\Delta x = 0.05$) of oscillating source and plane wave 1.

Coarse data set 2: we train the estimator using "coarse" dataset ($\Delta x = 0.05$) of oscillating source and plane wave 2.

Fine data set: we train the estimator using "fine" dataset ($\Delta x = 0.025$) of oscillating source and plane wave 1.

NOR: Wave propagation in a heterogeneous bar

- Training set:** oscillating source and plane wave obtained using a DNS solver that computes the velocity exactly



NOR: Wave propagation in a heterogeneous bar

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Plane wave 2: $\Omega = [-50, 50]$, $f(x, t) = 0$, $u(x, 0) = 0$, $v(-50, t) = \sin(jt)$ for $j = 0.35, 0.7, \dots, 3.85$.

- **Test set:** wave packet obtained using a DNS solver with a different loading and domain, from the training dataset, and with a much longer simulation time (**t from 0 to 100**).

Wave packet: $\Omega = [-133.3, 133.3]$, $f(x, t) = 0$, $u(x, 0) = 0$, $v(-133.3, t) = \sin(jt) \exp\left(-\left(\frac{t}{5} - 3\right)^2\right)$, for $j = 1, 2, 3$.

The relative L2 errors of long term (T=100) displacement prediction on the test dataset:

Resolution	l2	L2	SIDA-RKHS
Coarse ($\Delta x = 0.05$)	23.5%	28.4%	21.8%
Fine ($\Delta x = 0.025$)	INF	23.4%	19.2%

Part II

Learning Integral Neural Operators for Heterogeneous Models

- [1] H. You, Q. Zhang, C. Ross, C-H. Lee, Y. Yu*, “Learning Deep Implicit Fourier Neural Operators (IFNOs) with Applications to Heterogeneous Material Modeling”. CMAME, 2022.
- [2] H. You, Q. Zhang, C. Ross, C-H. Lee, M-C. Hsu, Y. Yu*, “A Physics-Guided Neural Operator Learning Approach to Model Biological Tissues from Digital Image Correlation Measurements”. arXiv preprint arXiv:2204.00205.
- [3] H. You, Y. Yu*, M. D’Elia, T. Gao, S. Silling, “Nonlocal Kernel Network (NKN): a stable and resolution independent deep neural network”. arXiv preprint arXiv:2201.02217
- [4] S. Goswami, A. Bora, Y. Yu, G. Karniadakis*, “Physics-Informed Neural Operators”. Submitted.

Neural Operator Learning

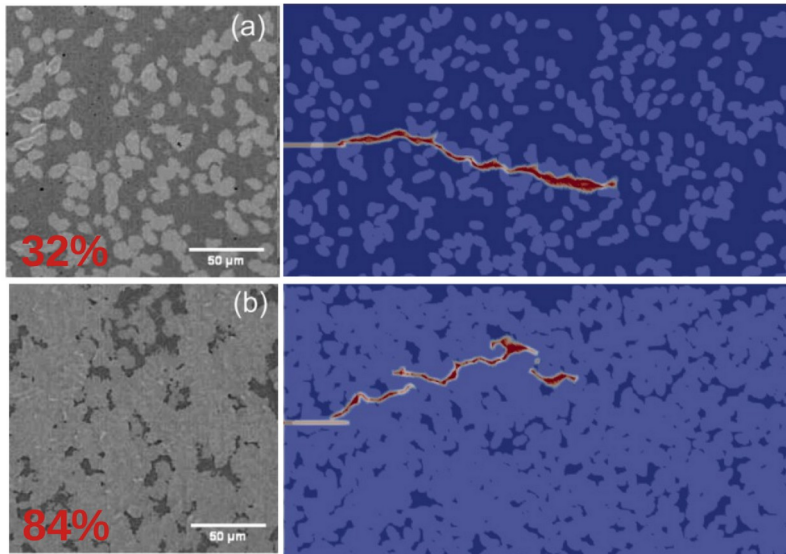
Goal: prediction and monitoring of heterogeneous material responses

- **Idea:** the material displacement and damage modeling and solving problem can be seen as to **find a solution operator**:

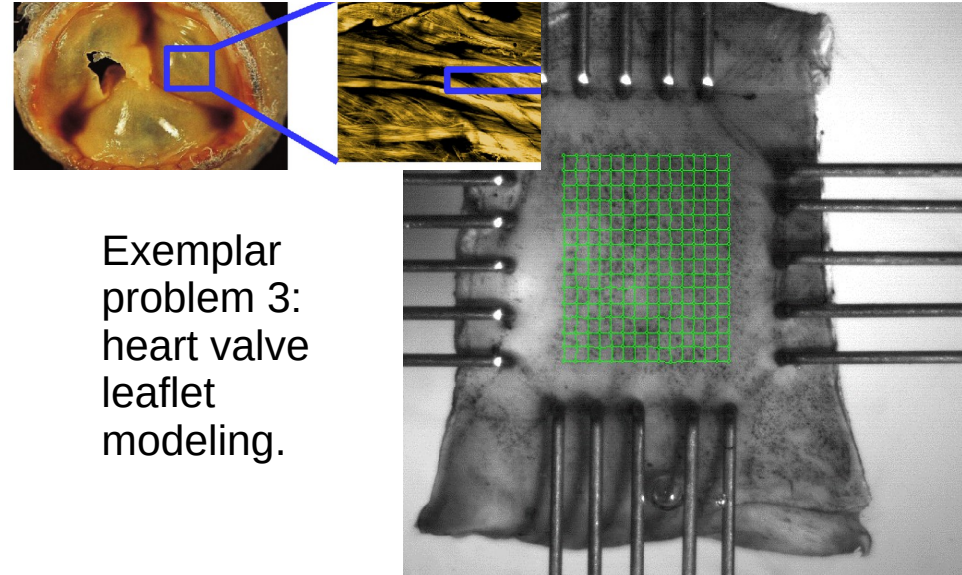
$$G: b(x) \rightarrow u(x)$$

where b can be the boundary condition/external loading/initial condition/microstructure.

Exemplar problem 2:
crack on
glass-
ceramics.



Crack propagation simulations using peridynamics.



Exemplar problem 3:
heart valve
leaflet
modeling.

Mechanical Testing of heart valve leaflet

Neural Operator Learning

Goal: prediction and monitoring of heterogeneous material responses

- We propose to use **neural operator learning** approach, which directly learns material responses from high-fidelity simulations or experimental data.


- Assume an **unknown** governing equation

$$-\mathbb{L}_a[u](\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in D,$$

$$u(\mathbf{x}) = u_{bc}(\mathbf{x}), \quad \mathbf{x} \in \partial D,$$

- Learn the operator G , such that for each $\mathbf{b}(\mathbf{x}) = [\mathbf{x}, a(\mathbf{x}), f(\mathbf{x}), u_{bc}(\mathbf{x})]$, the solution $u=G(\mathbf{b})$.

- **Advantages:**

1. Only require observed data pairs $\{(\mathbf{b}_j, \mathbf{u}_j)\}_{j=1}^N$, and hence can be applied when the underlying PDE is unknown.  Exemplar problem 3

2. For every new instance of \mathbf{b} , requires only a forward pass of the network.  Exemplar problem 2

3. No further modification or tuning will be required for different resolutions and discretizations.

¹L. Lu, P. Jin, G. Pang, Z. Zhang, G. E. Karniadakis, Learning nonlinear operators via deepnet based on the universal approximation theorem of operators, Nature Machine Intelligence 3 (3) (2021) 218–229.

²Z. Li, N. Kovachki, K. Azizzadenesheli, B. Liu, K. Bhattacharya, A. Stuart, A. Anandkumar, Neural operator: Graph kernel network for partial differential equations, arXiv preprint arXiv:2003.03485.

³Benner, P., Goyal, P., Kramer, B., Peherstorfer, B., & Willcox, K. (2020). Operator inference for non-intrusive model reduction of systems with non-polynomial nonlinear terms. Computer Methods in Applied Mechanics and Engineering, 372, 113433.

Integral Operator Learning

- Integral Kernel Networks: constructing a parametric map from \mathbf{b} to u

$$\mathcal{G} : \mathcal{A} \times \Theta \rightarrow \mathcal{U}$$

- Consider an elliptic equation

$$\begin{aligned} -L_b[u](\mathbf{x}) &= f(\mathbf{x}), & \mathbf{x} \in D, \\ u(\mathbf{x}) &= 0, & \mathbf{x} \in \partial D, \end{aligned} \quad \longrightarrow \quad u(\mathbf{x}) = \int_D G_b(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) d\mathbf{y}.$$

- Li et al¹² proposed to parameterize the Green's function G_b as a neural network. For an L-layer NN, the l-th layer network update is

$$\mathbf{h}(\mathbf{x}, l+1) = \sigma \left(R(l)\mathbf{h}(\mathbf{x}, l) + \int_D k(\mathbf{x}, \mathbf{y}, \mathbf{b}(\mathbf{x}), \mathbf{b}(\mathbf{y}); \mathbf{v}(l)) \mathbf{h}(\mathbf{y}, l) d\mathbf{y} + \mathbf{c}(l) \right).$$

$$k(\mathbf{x}, \mathbf{y}, \mathbf{b}(\mathbf{x}), \mathbf{b}(\mathbf{y}); \mathbf{v}(l)) := k(\mathbf{x} - \mathbf{y}; \mathbf{v}(l)) \longrightarrow \text{FNO}^1$$

¹Z. Li, N. B. Kovachki, K. Azizzadenesheli, K. Bhattacharya, A. Stuart, A. Anandkumar, et al., Fourier neural operator for parametric partial differential equations, in: International Conference on Learning Representations, 2021.

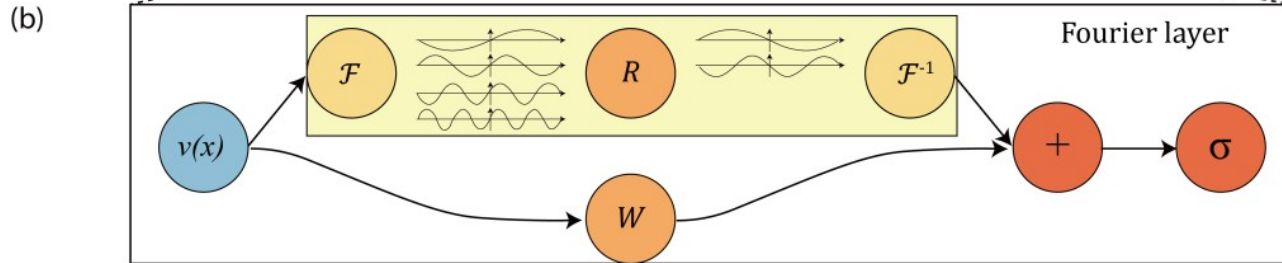
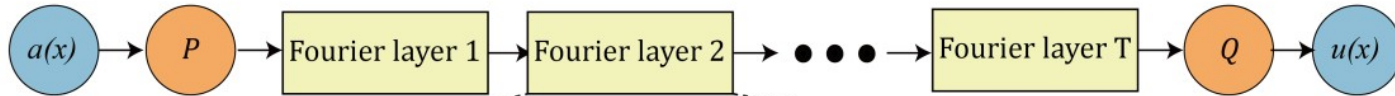
Fourier Neural Operator (FNO)

- FNO: parameterize the integral kernel directly in Fourier space, and learns the mapping between function spaces.

$$\mathbf{h}(\mathbf{x}, l + 1) = \sigma \left(R(l)\mathbf{h}(\mathbf{x}, l) + \int_D k(\mathbf{x} - \mathbf{y}; \mathbf{v}(l))\mathbf{h}(\mathbf{y}, l) d\mathbf{y} + \mathbf{c}(l) \right).$$

$$\mathbf{h}(\mathbf{x}, l + 1) = \sigma \left(R(l)\mathbf{h}(\mathbf{x}, l) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v}(l))) \cdot \mathcal{F}(\mathbf{h}(\cdot, l))) (\mathbf{x}) + \mathbf{c}(l) \right).$$

- Allows Fast Fourier Transform (FFT) to efficiently compute the integral.
- Generalizes well to different meshes and parameters b.



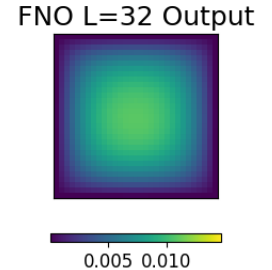
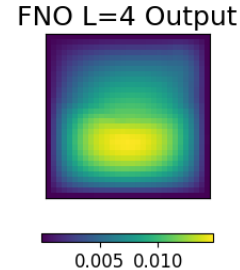
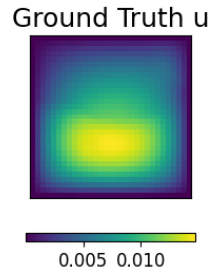
Deep FNO: a possible pitfall

- Consider a 2D Darcy's equation

$$-\nabla \cdot (a(\mathbf{x})\nabla u(\mathbf{x})) = f(\mathbf{x}) \quad \text{on } D = [0, 1]^2$$

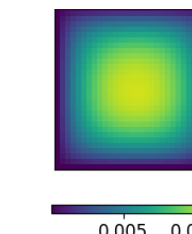
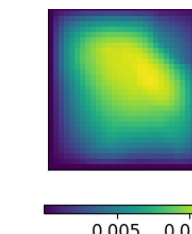
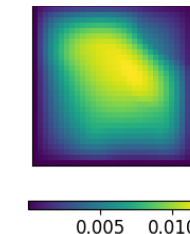
use FNO to construct a mapping from a to u , with 1000 pairs of $\{(a_j(\mathbf{x}), u_j(\mathbf{x}))\}$.

Sample 1



Representative FNO,
L=4&32 results

Sample 2

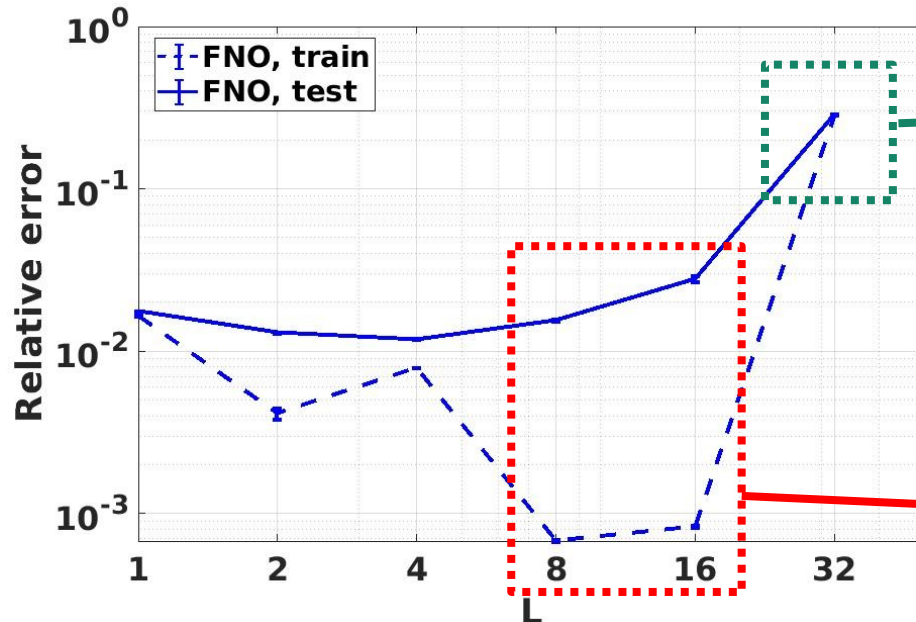


Deep FNO: a possible pitfall

- Consider a 2D Darcy's equation

$$-\nabla \cdot (a(\mathbf{x})\nabla u(\mathbf{x})) = f(\mathbf{x}) \quad \text{on } D = [0, 1]^2$$

use FNO to construct a mapping from a to u , with 1000 pairs of $\{(a_j(\mathbf{x}), u_j(\mathbf{x}))\}$.



Vanishing gradient

of trainable parameters

FNO, L=1: 0.17M

FNO, L=32: 5.35M

Overfitting

Implicit Fourier Neural Operator (IFNO)

- Integral Kernel Networks: constructing a parametric map from \mathbf{b} to \mathbf{u}

$$\mathcal{G} : \mathcal{A} \times \Theta \rightarrow \mathcal{U}$$

- Consider an elliptic equation as an implicit problem:

$$\begin{aligned} -L_b[u](\mathbf{x}) &= f(\mathbf{x}), & \mathbf{x} \in D, \\ u(\mathbf{x}) &= 0, & \mathbf{x} \in \partial D, \end{aligned} \quad \longrightarrow \quad F_b(U) = 0, \text{ where } U = [\mathbf{u}(\mathbf{x}_1), \dots, \mathbf{u}(\mathbf{x}_M)].$$

- Idea 1:** Solve for U using the Newton-Raphson method iteratively:

$$U^{l+1} = U^l - [\nabla_U F_b(U^l)]^{-1} F_b(U^l)$$

and use FNO layer to mimic the (autonomous) operator $-\nabla_U F_b(\cdot)^{-1} F_b(\cdot)$:

$$\mathbf{h}(\mathbf{x}, l+1) = \mathbf{h}(\mathbf{x}, l) + \sigma \left(R\mathbf{h}(\mathbf{x}, l) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v})) \cdot \mathcal{F}(\mathbf{h}(\cdot, l))) (\mathbf{x}) + \mathbf{c} \right).$$

Implicit Fourier Neural Operator (IFNO)

- **Idea 2: ResNet and Shallow-to-Deep Technique²**

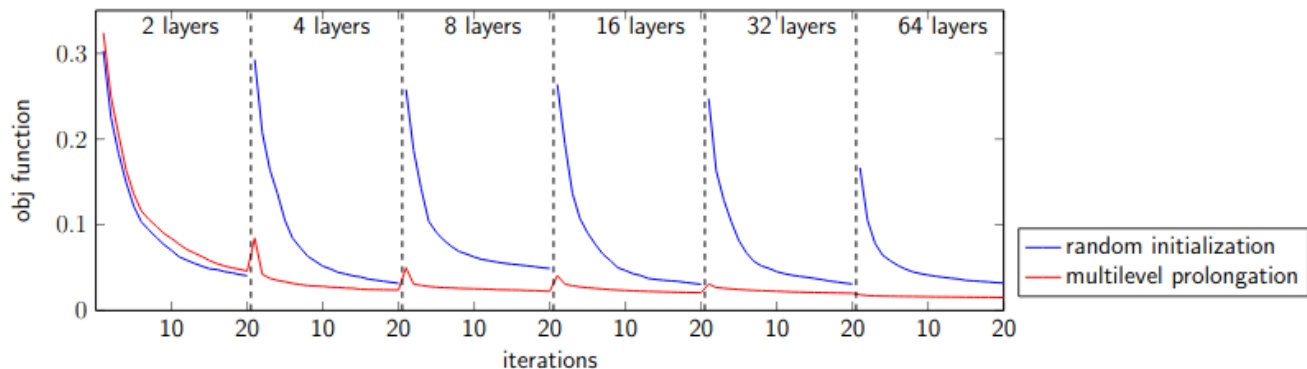
For a Deep NN with ResNet architecture:

$$\mathbf{h}(l+1) = \mathbf{h}(l) + \mathcal{R}(\mathbf{h}(l); \mathbf{v}),$$

the forward propagation can be seen as a discretization of a time-dependent nonlinear ODE:

$$\mathbf{h}(t + \Delta t) = \mathbf{h}(t) + \Delta t \tilde{\mathcal{R}}(\mathbf{h}(t), \mathbf{v}).$$

- Haber et al. proposes to accelerate the training of deep networks by using the parameter \mathbf{v} trained with depth L as the initial parameter for depth $\tilde{L} > L$:



¹Haber, E., Ruthotto, L., Holtham, E., & Jun, S. H. (2018, April). Learning Across Scales—Multiscale Methods for Convolution Neural Networks. In Thirty-Second AAAI Conference on Artificial Intelligence.

²H. You, Y. Yu, M. D'Elia, T. Gao, S. Silling, "Nonlocal Kernel Network (NKN): a stable and resolution independent deep neural network". arXiv preprint arXiv:2201.02217

Implicit Fourier Neural Operator (IFNO)

- Combining ideas 1 and 2:

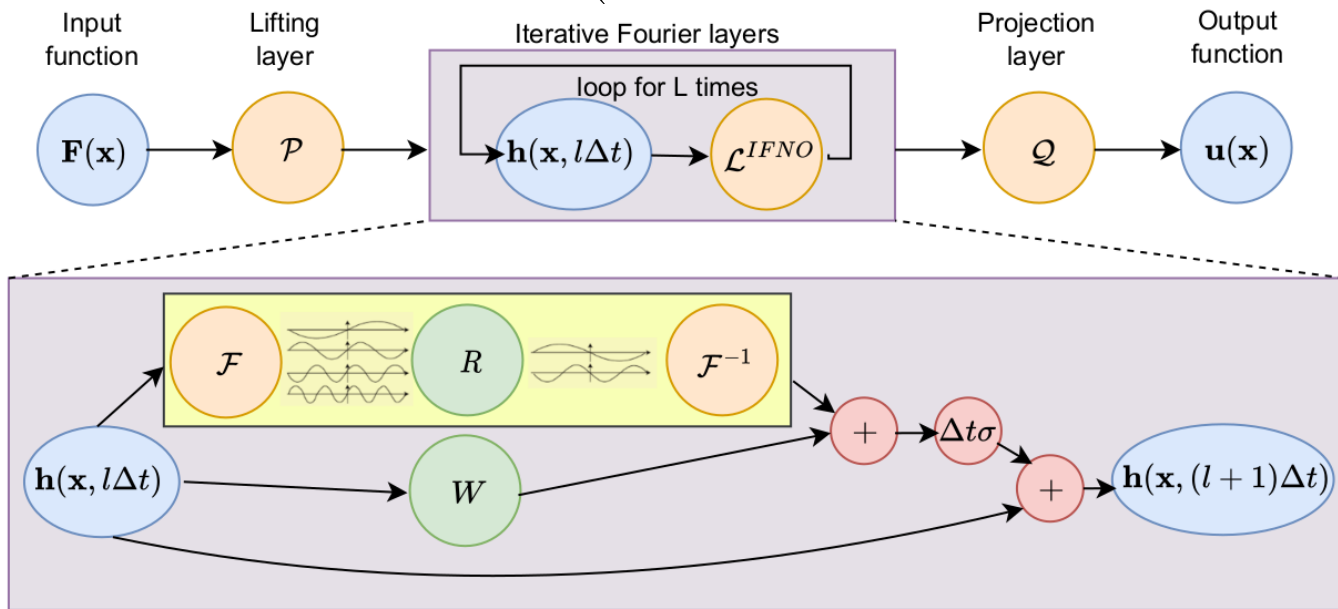
FNO:

$$\mathbf{h}(\mathbf{x}, l + 1) = \sigma \left(R(l)\mathbf{h}(\mathbf{x}, l) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v}(l))) \cdot \mathcal{F}(\mathbf{h}(\cdot, l))) (\mathbf{x}) + \mathbf{c}(l) \right).$$



IFNO:

$$\mathbf{h}(\mathbf{x}, t + \Delta t) = \mathbf{h}(\mathbf{x}, t) + \Delta t \sigma \left(R\mathbf{h}(\mathbf{x}, t) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v})) \cdot \mathcal{F}(\mathbf{h}(\cdot, t))) (\mathbf{x}) + \mathbf{c} \right).$$



Implicit Fourier Neural Operator (IFNO)

- Combining ideas 1 and 2:

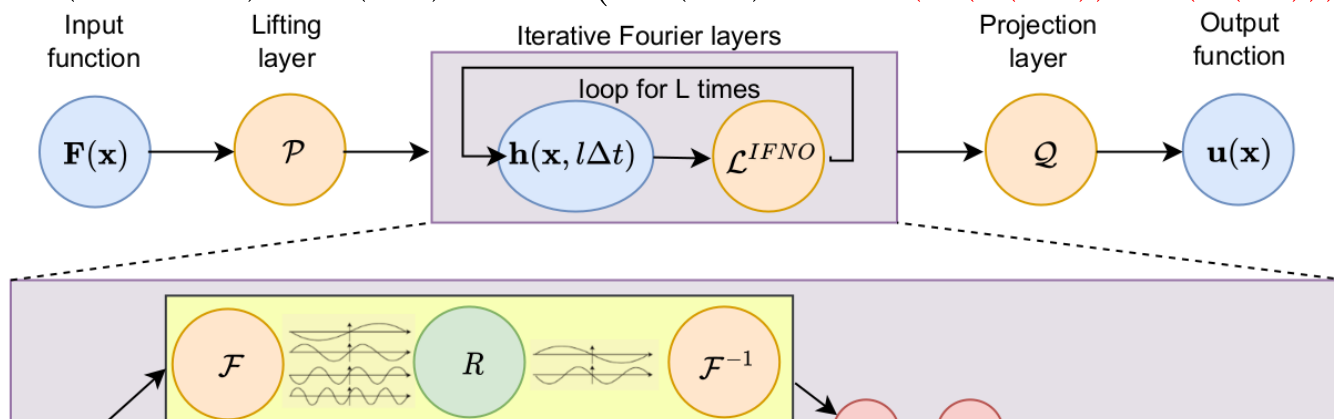
FNO:

$$\mathbf{h}(\mathbf{x}, l + 1) = \sigma \left(R(l)\mathbf{h}(\mathbf{x}, l) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v}(l))) \cdot \mathcal{F}(\mathbf{h}(\cdot, l))) (\mathbf{x}) + \mathbf{c}(l) \right).$$



IFNO:

$$\mathbf{h}(\mathbf{x}, t + \Delta t) = \mathbf{h}(\mathbf{x}, t) + \Delta t \sigma \left(R\mathbf{h}(\mathbf{x}, t) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v})) \cdot \mathcal{F}(\mathbf{h}(\cdot, t))) (\mathbf{x}) + \mathbf{c} \right).$$



- Features/Contributions:**

- 1) An autonomous iterative system to reduce the memory allocation and overfitting issue.
- 2) The resemblance with time-dependent nonlinear ODE to allow shallow-to-deep initialization technique and resolve vanishing gradient issues.

Implicit Fourier Neural Operator (IFNO)

IFNO:

$$\mathbf{h}(\mathbf{x}, 0) = \mathcal{P}(\mathbf{f})(\mathbf{x}) := P\mathbf{f}(\mathbf{x}) + \mathbf{p}$$

$$\mathbf{h}(\mathbf{x}, t + \Delta t) = \mathbf{h}(\mathbf{x}, t) + \Delta t \sigma \left(R\mathbf{h}(\mathbf{x}, t) + \mathcal{F}^{-1}(\mathcal{F}(k(\cdot; \mathbf{v})) \cdot \mathcal{F}(\mathbf{h}(\cdot, t))) (\mathbf{x}) + \mathbf{c} \right).$$

$$\mathbf{u}(\mathbf{x}) = \mathcal{Q}(\mathbf{h}(\cdot, T))(\mathbf{x}) := Q_2 \sigma(Q_1 \mathbf{h}(\mathbf{x}, T) + \mathbf{q}_1) + \mathbf{q}_2$$

- **Assumption (Existence of a Fixed-Point Formulation):**

Let $\mathbf{U} = [\mathbf{u}(\mathbf{x}_1), \mathbf{u}(\mathbf{x}_2), \dots, \mathbf{u}(\mathbf{x}_M)]$ and $\mathbf{F} = [\mathbf{f}(\mathbf{x}_1), \mathbf{f}(\mathbf{x}_2), \dots, \mathbf{f}(\mathbf{x}_M)]$, there exists a fixed point formulation, $\mathbf{U}^{l+1} = \mathbf{U}^l + \mathcal{R}(\mathbf{U}^l, \mathbf{F})$ for the target problem, such that R is a continuous function satisfying $\|\mathcal{R}(\hat{\mathbf{U}}, \mathbf{F}) - \mathcal{R}(\tilde{\mathbf{U}}, \mathbf{F})\|_{l^2(\mathbb{R}^M)} \leq m \|\hat{\mathbf{U}} - \tilde{\mathbf{U}}\|_{l^2(\mathbb{R}^M)}$ for any two vectors $\hat{\mathbf{U}}, \tilde{\mathbf{U}} \in \mathbb{R}^M$. Moreover, for any $\epsilon > 0$, there exist an integer L such that $\|\mathbf{U}^l - \mathbf{U}^*\|_{l^2(\mathbb{R}^M)} \leq \epsilon, \forall l > L$ for all possible input instances \mathbf{F} .

- **Theorem (Universal Approximation):**

Let \mathbf{U}^* be the ground-truth solution of a modeling problem that satisfies the above assumption, then for any $\epsilon > 0$, there exist sufficiently large layer number $L > 0$ and feature dimension number $d > 0$, such that one can find a parameter set $\theta_\epsilon = \{P, \mathbf{p}, Q_1, Q_2, \mathbf{q}_1, \mathbf{q}_2, \mathbf{C}, V\}$, with the corresponding IFNO model satisfies

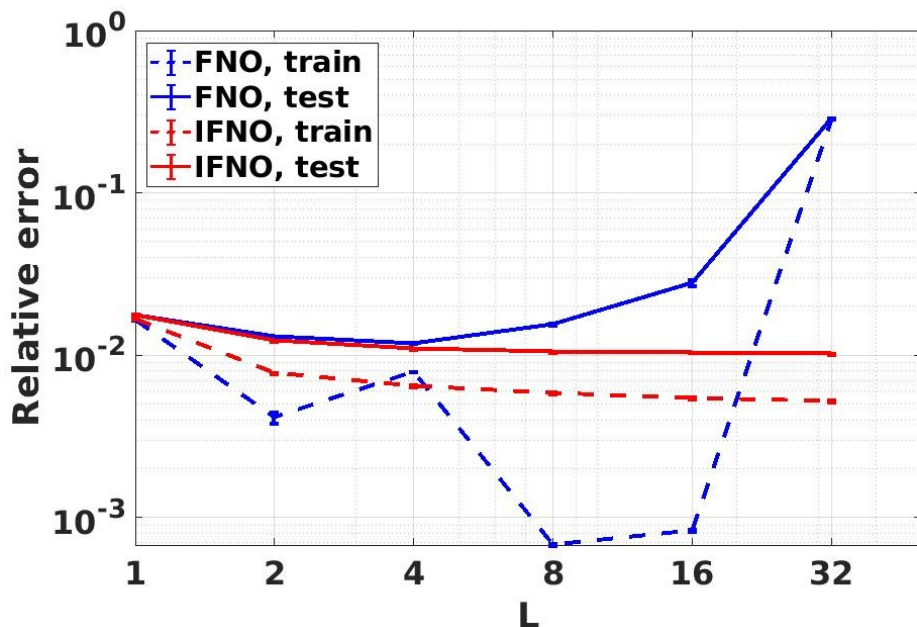
$$\|\mathcal{Q} \circ (\mathcal{L}^{IFNO})^L \circ \mathcal{P}([\mathbf{U}^0, \mathbf{F}]^T) - \mathbf{U}^*\| \leq \epsilon, \quad \forall \mathbf{F} \in \mathbb{R}^M$$

Implicit Fourier Neural Operator (IFNO)

- Consider a 2D Darcy's equation

$$-\nabla \cdot (a(\mathbf{x})\nabla u(\mathbf{x})) = f(\mathbf{x}) \quad \text{on } D = [0, 1]^2$$

use FNO to construct a mapping from a to u , with 1000 pairs of $\{(a_j(x), u_j(x))\}$.



of trainable parameters

FNO, L=1: 0.17M, 0.406 sec/epoch

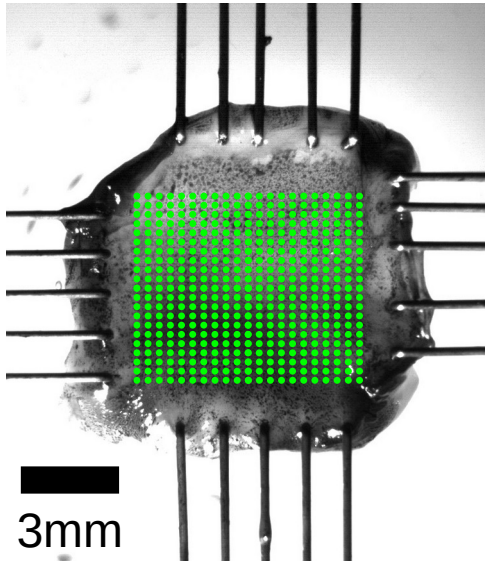
FNO, L=32: 5.35M, 5.694 sec/epoch

IFNO, L=1: 0.17M, 0.342 sec/epoch

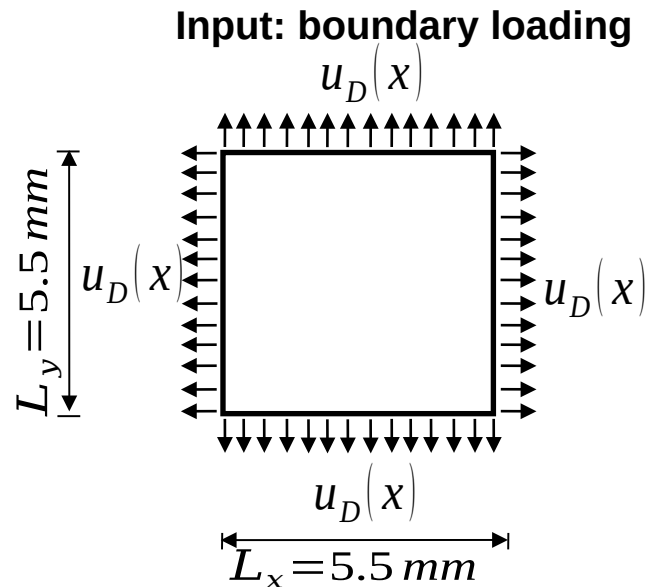
IFNO, L=32: 0.17M, 4.300 sec/epoch

Exemplar 3: Experiment Data (Heart Valve Leaflet)

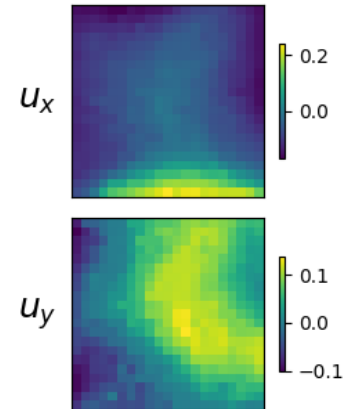
- We consider the material response of heart valve leaflet, which is an **anisotropic, highly heterogeneous and nonlinear** material.
- 7 different Testing Protocol sets were performed, the displacement field is recorded via the DIC displacement tracking.
- For a fixed (unknown) microstructure $a(\mathbf{x})$, for each $\mathbf{b}(\mathbf{x}) = \mathbf{u}_{bc}(\mathbf{x})$, learn: $\mathcal{G}(\mathbf{b}) = \mathbf{u}(\mathbf{x})$.



Thickness: 0.55 mm

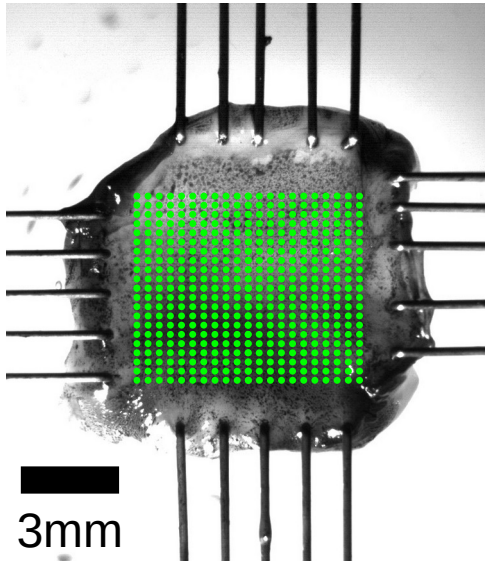


**To predict:
displacement field**



Exemplar 3: Experiment Data (Heart Valve Leaflet)

- We consider the material response of heart valve leaflet, which is an **anisotropic, highly heterogeneous and nonlinear** material.
- 7 different Testing Protocol sets were performed, the displacement field is recorded via the DIC displacement tracking.
- For a fixed (unknown) microstructure $a(\mathbf{x})$, for each $\mathbf{b}(\mathbf{x}) = \mathbf{u}_{bc}(\mathbf{x})$, learn: $\mathcal{G}(\mathbf{b}) = \mathbf{u}(\mathbf{x})$.



Experiment

Prediction

Thickness: 0.55 mm

In Distribution

IFNO training error:
1.54%

IFNO test error:
1.64%

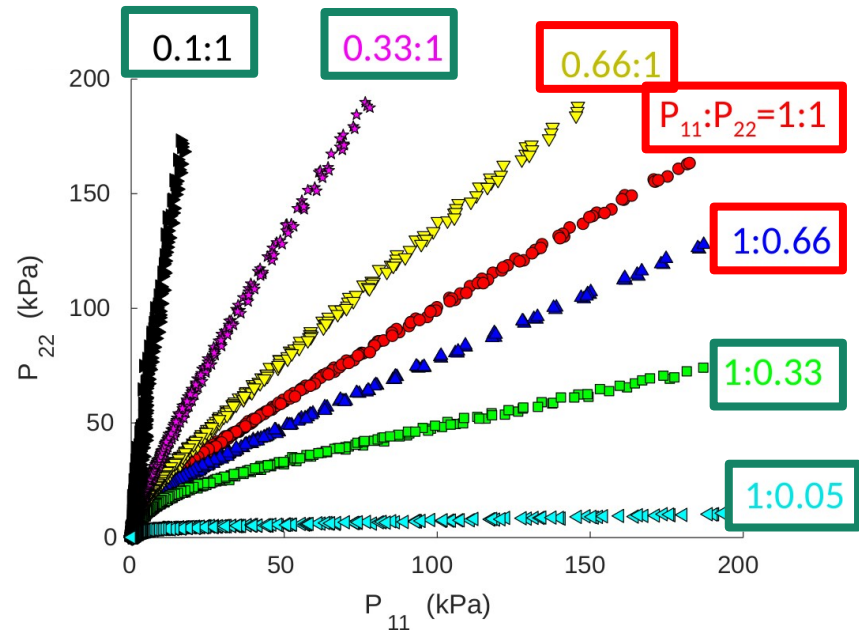
Fung model training error:
10.34%

Fung model test error:
10.83%

Exemplar 3: Experiment Data (Heart Valve Leaflet)

- New challenge: generalizability when training and testing on different protocols.
- Generalizability to **test samples chosen sufficiently far away from the training distribution** is critical for safely deploying deep learning models in the real world.
- However, the **out-of-distribution prediction task** is generally challenging for machine learning models.

Protocol ID	Testing Protocol	Role
1	Biaxial Tension = 1:1	Training set
2	Biaxial Tension = 1:0.66	Training set
3	Biaxial Tension = 1:0.33	Test set
4	Biaxial Tension = 0.66:1	Training set
5	Biaxial Tension = 0.33:1	Test set
6	Constrained Uniaxial in x	Test set
7	Constrained Uniaxial in y	Test set

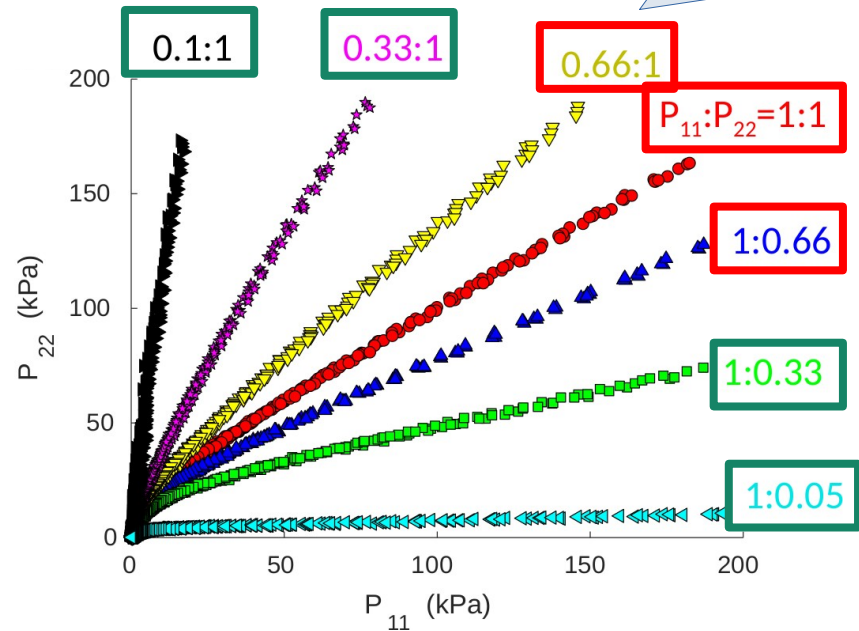


Exemplar 3: Experiment Data (Heart Valve Leaflet)

- New challenge: generalizability when training and testing on different protocols
- Generalizability to **test samples chosen sufficiently far away from the training data** for safely deploying deep learning models in the real world.
- However, the **out-of-distribution prediction task** is generally challenging for models.

Out of Distribution
 IFNO training error: 1.53%
 IFNO test error: **16.78%**
 Fung model training error: 12.37%
 Fung model test error: **16.80%**

Protocol ID	Testing Protocol	Role
1	Biaxial Tension = 1:1	Training set
2	Biaxial Tension = 1:0.66	Training set
3	Biaxial Tension = 1:0.33	Test set
4	Biaxial Tension = 0.66:1	Training set
5	Biaxial Tension = 0.33:1	Test set
6	Constrained Uniaxial in x	Test set
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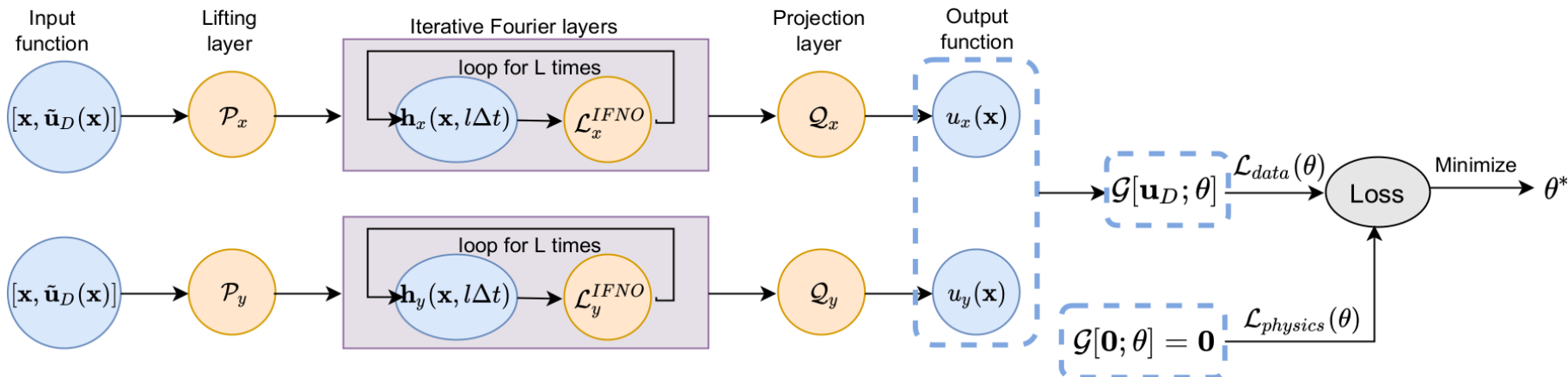
Physics-Guided IFNO

- Idea 3: minimize the residual with infused physics knowledge:

$$\min_{\theta \in \Theta} \sum_{i=1}^N \sum_{\mathbf{x}_j \in D} \|G((\mathbf{u}_D)_i; \theta)(\mathbf{x}_j) - \mathbf{u}_i(\mathbf{x}_j)\|^2 \quad + \quad G(\mathbf{0}; \theta)(\mathbf{x}) = \mathbf{0}$$

no-permanent-deformation

$$\min_{\theta \in \Theta} \sum_{i=1}^N \sum_{\mathbf{x}_j \in D} \|G(\mathbf{b}_i; \theta)(\mathbf{x}_j) - \mathbf{u}_i(\mathbf{x}_j)\|^2 + \lambda \sum_{\mathbf{x}_j \in D} \|G(\mathbf{0}; \theta)(\mathbf{x}_j)\|^2$$

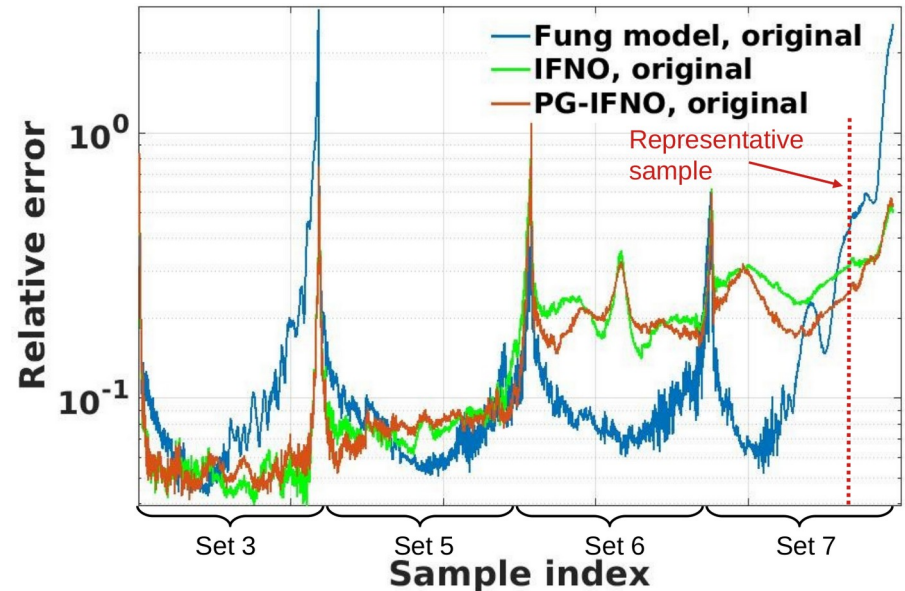


Exemplar 3: Experiment Data (Heart Valve Leaflet)

- New challenge: generalizability when training and testing on different protocols
- Generalizability to **test samples chosen sufficiently far away from the training data** for safely deploying deep learning models in the real world.
- However, the **out-of-distribution prediction task** is generally challenging for many models.

Out of Distribution
 IFNO test error: **16.78%**
 Fung model test error: **16.80%**
 PG-IFNO test error: **15.32%**

Protocol ID	Testing Protocol	Role
1	Biaxial Tension = 1:1	Training set
2	Biaxial Tension = 1:0.66	Training set
3	Biaxial Tension = 1:0.33	Test set
4	Biaxial Tension = 0.66:1	Training set
5	Biaxial Tension = 0.33:1	Test set
6	Constrained Uniaxial in x	Test set
7	Constrained Uniaxial in y	Test set



Conclusion

- We proposed two new nonlocal operator learning models, NORs and IFNOs, which learns **continuous kernels** for heterogeneous material learning tasks.
- For **homogenized model learning tasks**, the **nonlocal operator regression (NOR) model** is proposed, which learns optimal kernel functions directly from data.
- For **heterogeneous material modeling tasks**, the **implicit Fourier neural operator (IFNO) model** is proposed, which naturally embeds the material micromechanical properties and defects in the integrand.
- We employed NOR and IFNO to learn three exemplar material models directly from high-fidelity simulations/experimental measurements, and show that the learnt nonlocal operators outperform conventional constitutive models in predicting complex material responses.

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- **Co-authors:**

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- **Computational Resources:** Lehigh HPC systems

- **References:**

[1] H. You, Q. Zhang, C. Ross, C-H. Lee, Y. Yu*, “Learning Deep Implicit Fourier Neural Operators (IFNOs) with Applications to Heterogeneous Material Modeling”. CMAME, 2022.

[2] H. You, Q. Zhang, C. Ross, C-H. Lee, M-C. Hsu, Y. Yu*, “A Physics-Guided Neural Operator Learning Approach to Model Biological Tissues from Digital Image Correlation Measurements”. arXiv preprint arXiv:2204.00205. (code: <https://github.com/fishmoon1234/IFNO-tissue>)

[3] F. Lu*, Q. An, Y. Yu, “Nonparametric learning of kernels in nonlocal operators”. arXiv preprint arXiv:2205.11006.

