

Transition Path Theory

Consider a system governed by overdamped Langevin Dynamics

$$dx = -\nabla V(x)dt + \sqrt{2\beta^{-1}}dW$$

- $V(x)$ is a smooth potential, $\beta \propto \frac{1}{T}$, dW is Brownian noise

The committor function q gives the probability that a particle starting at x arrives at attractor B before attractor A .

q satisfies the Boundary Value Problem:

$$\begin{aligned} \beta^{-1}e^{\beta V} \nabla \cdot (e^{-\beta V} \nabla q) &= 0, x \in \Omega \\ q &= 0, x \in \partial A \\ q &= 1, x \in \partial B \end{aligned}$$

The committor function is integral to studying rare events in chemical reactions and nonlinear oscillators.

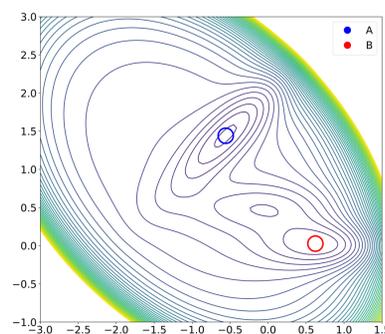


Figure 1. Attractors on Mueller Potential Contour Map

Neural Networks

A neural network of L layers is a sequence of compositions of the form

$$\mathcal{N}(x; \theta) = \sigma \circ \mathcal{L}_L \circ \dots \circ \sigma \circ \mathcal{L}_1$$

- $\mathcal{L} = A\phi_{\theta}(x) + b$, where ϕ is an operator with parameters θ , A is a weight matrix, b are bias terms
- σ is a nonlinear activation function (ReLU, tanh) applied pointwise
- The size refers to the number of trainable parameters
- the depth refers to the number of activation layers

Training a neural network refers to optimizing the values of A, ϕ, b for each layer using a training set.

The model is then evaluated on a test set.

Project Objective

Adapt different neural network architectures to solve the committed problem cheaper, faster, or more accurately than traditional finite element methods (FEM).

Approach 1: Neural Operator

- Typical solvers for the committed (FEM, PINNs) solve the committed for one set of parameters (i.e. β)
- In contrast, neural operators learn the solution operator, which allows for quick computation of committed with different parameters
- We use the Fourier Neural Operator (FNO) architecture, a highly successful architecture that solves PDEs with high accuracy (Li et al., 2021).

Architecture of Fourier Neural Operator

Given points of input functions a_j (coefficients) and u_j (solutions)

- Projective layer P sends data $a_j \rightarrow \nu_t$
- Multiple Fourier Layers $\sigma(W\nu_t x + \mathcal{F}^{-1}(\mathcal{F}(G_{\theta} \cdot \nu_t)))$ sends $\nu_t \rightarrow \nu_{t+1}$
 - Apply Fast Fourier Transform \mathcal{F}
 - Performs convolution in Fourier Space with G_{θ}
 - Weights and biases W, b are applied along with activation function σ
 - Inverse Fast Fourier transform \mathcal{F}^{-1}
- Projective Layer Q sends ν_T to u_j

Computational Result: Rugged Mueller Potential

- A Fourier Neural Operator was trained on the committed for the Rugged Mueller's potential which includes a periodic term
- The 3 parameters are β, γ (amplitude of noise), k (periodicity of noise) which introduces computational difficulty in training
- 5500 epoch model test set error: MAE: 2.6e-5, weighted MAE: 4.9e-3

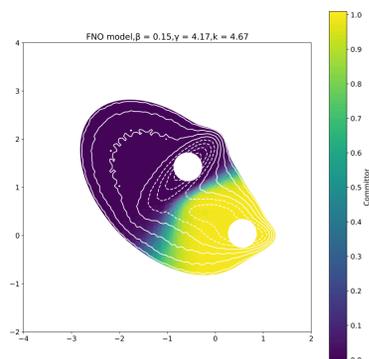


Figure 2. FNO evaluated Committed

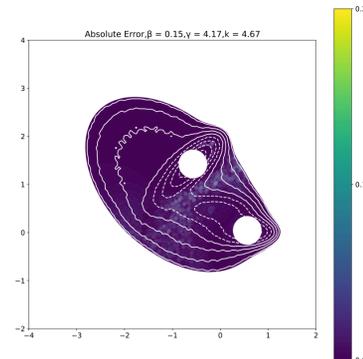


Figure 3. Error from FNO evaluation

Approach 2: Rational Activation Function

Main Idea: Choose $\sigma(x) = \frac{P(x)}{Q(x)} = \frac{\sum_{i=0}^{r_P} a_i x_i}{\sum_{j=0}^{r_Q} b_j x_j}$ ($r_P > r_Q, r_P \approx r_Q + 1$)

- Benefits:
 - Gradient does not tend to 0 as $x \rightarrow \pm\infty$
 - Gradient is non-zero for negative inputs (Boulle et al., 2020)

Preliminary Results for Mueller Potential

| | wMAE | | | wMRSE | | |
|--------------------------------|---------|---------|----------|---------|---------|----------|
| | Tanh | ReLU | Rational | Tanh | ReLU | Rational |
| 3 L, 200 epochs | 8.29e-3 | 5.65e-3 | 2.94e-3 | 2.04e-2 | 1.54e-2 | 5.92e-3 |
| 3 L, 1000 epochs | 4.85e-4 | 9.51e-3 | NaN* | 6.86e-4 | 2.44e-2 | NaN* |
| 2 L, 1000 epochs (Yuan et al.) | 2.6e-3 | N/A | N/A | 4.1e-3 | N/A | N/A |

*Neural network parameters became NaN while training - addressing this issue has proven challenging

Approximation Theory of Rationals

Definition: An ε -approximation of $f : \mathbb{R}^d \rightarrow \mathbb{R}$ over $[-1, 1]^d$ is a function, \tilde{f} , such that $\|f - \tilde{f}\|_{\infty} \leq \varepsilon$

Novel Results: The size of an ε -approximation by a rational neural network of a tanh neural network is bounded above by $O(\log(\log(\frac{1}{\varepsilon})))$

*Result relies partially on a numeric step

Approach 3: Variational Physics Informed Neural Network (VPINNs)

- Main Idea: q satisfies $a(q, v) = \int_{\Omega} e^{-\beta V} \nabla q \cdot \nabla v = 0$ for all $v \in V$ such that $V = \{v : v|_{\partial A \cup \partial B} = 0\}$ (Berrone et al., 2021)
- \mathcal{T} is a triangulation of Ω and $\{\phi_i\} \subseteq V$ are the basis functions for \mathcal{T}
- Let \bar{u} be a solution to the boundary conditions and define $B : H^1(\Omega) \rightarrow \bar{u} + V$ as $Bw = \bar{u} + \Phi w$, where Φ maps w into V
- Train the neural network by minimizing $\mathcal{R}(w) = \sum_{\phi_i} a(Bw, \phi_i)^2$
- Current computational results have been inconclusive

Conclusion

- Neural operators can achieve reasonable accuracy for committed
- Rational neural networks can provide more accurate results than traditional activation functions, but can be harder to train