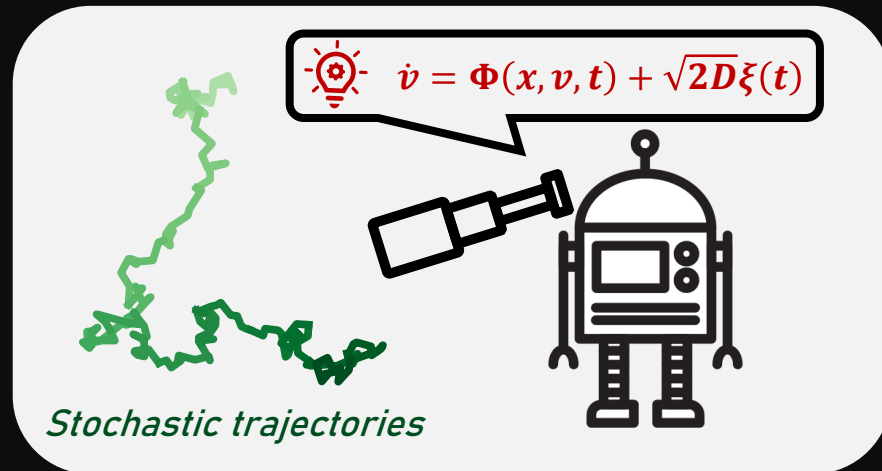


Dynamics Days Asia Pacific 13 in Kyoto

Decoding the Underdamped Langevin Equation from Trajectories via Bayesian Neural Networks



Youngyoung Bae¹, Seungwoong Ha², and Hawoong Jeong³

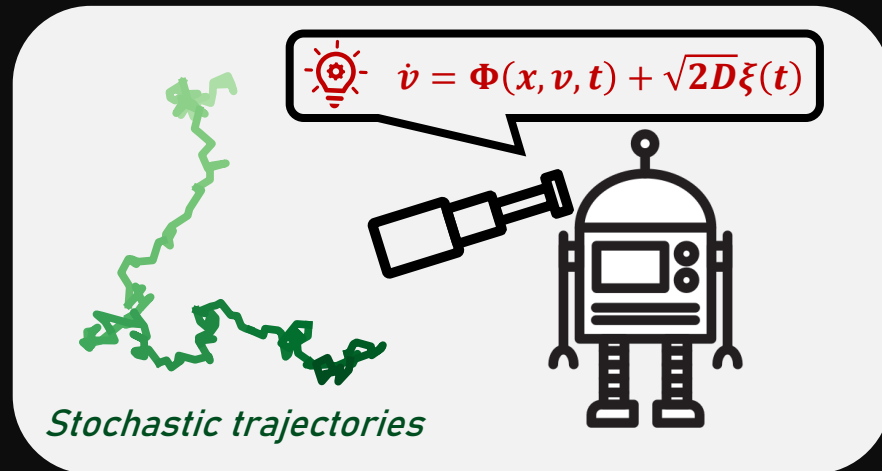
¹Department of Physics and Astronomy, Seoul National University, Korea

²Department of Santa Fe Institute, USA

³Department of Physics, Korea Advanced Institute of Science and Technology, Korea

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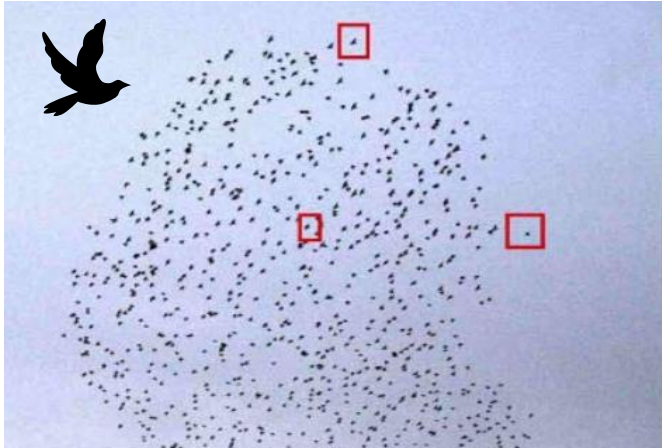
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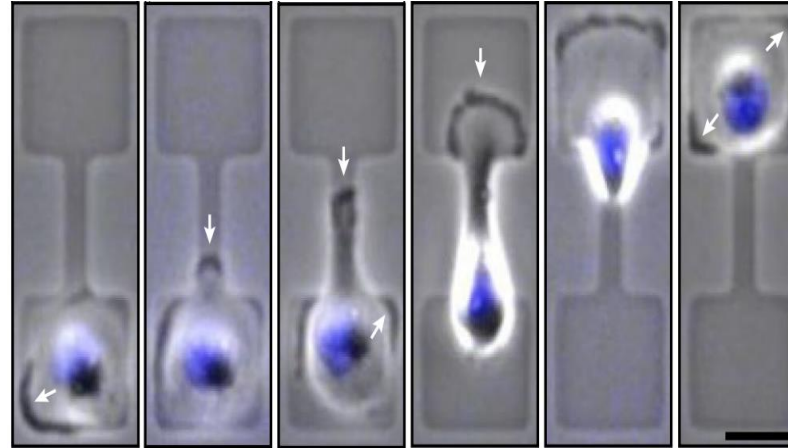
Introduction

| Stochastic dynamics \rightarrow *Langevin equation*

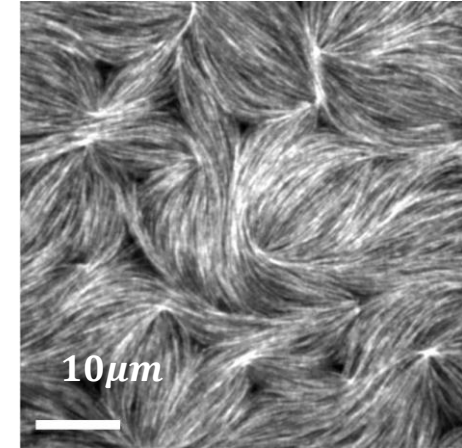
M. Ballerini et al, *Proc. Natl. Acad. Sci. U.S.A.* **105**, 1232-1237 (2008)



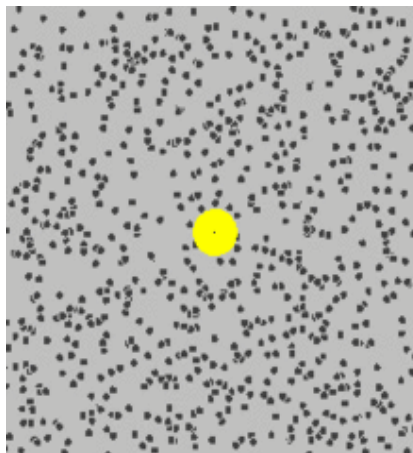
D. B. Bruckner et al, *Nat. Phys.* **15**, 595-601 (2019)



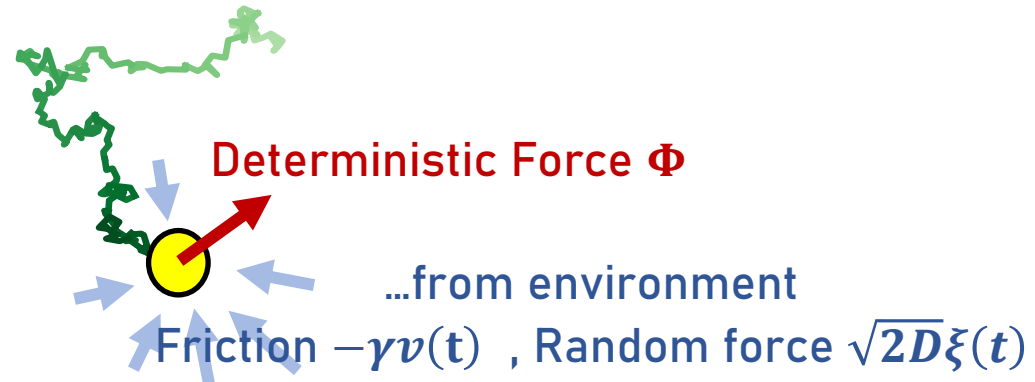
D. S. Seara et al, *Nat. Commun.* **9**, 370 (2007)



Stochastic dynamics = **Deterministic force Φ** + Random force $\sqrt{2D}\xi$



Modelling

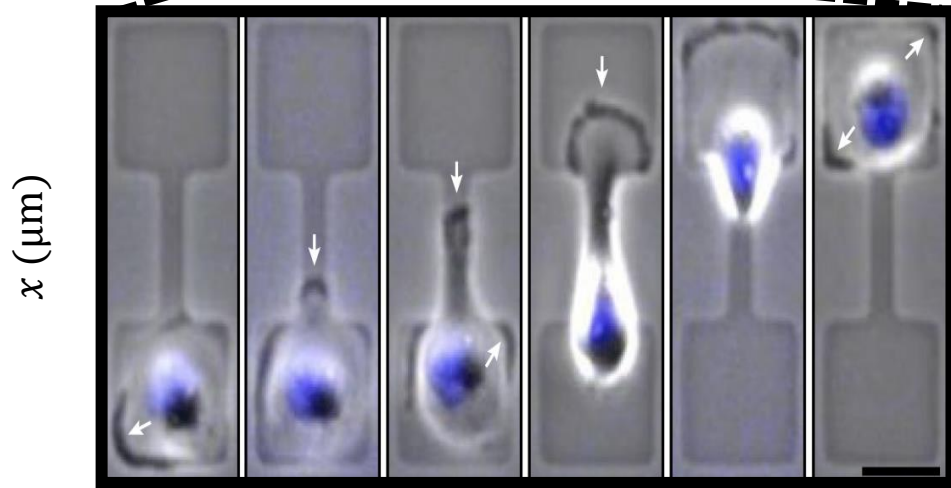
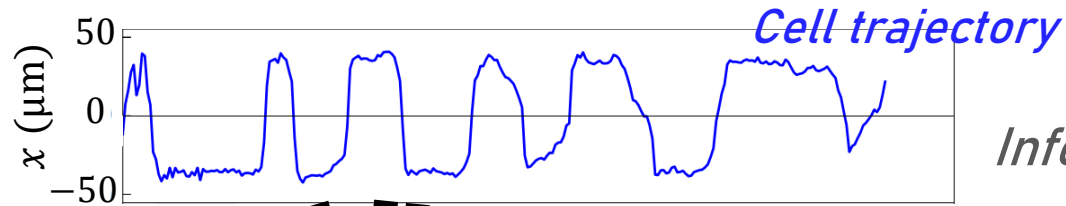


Introduction

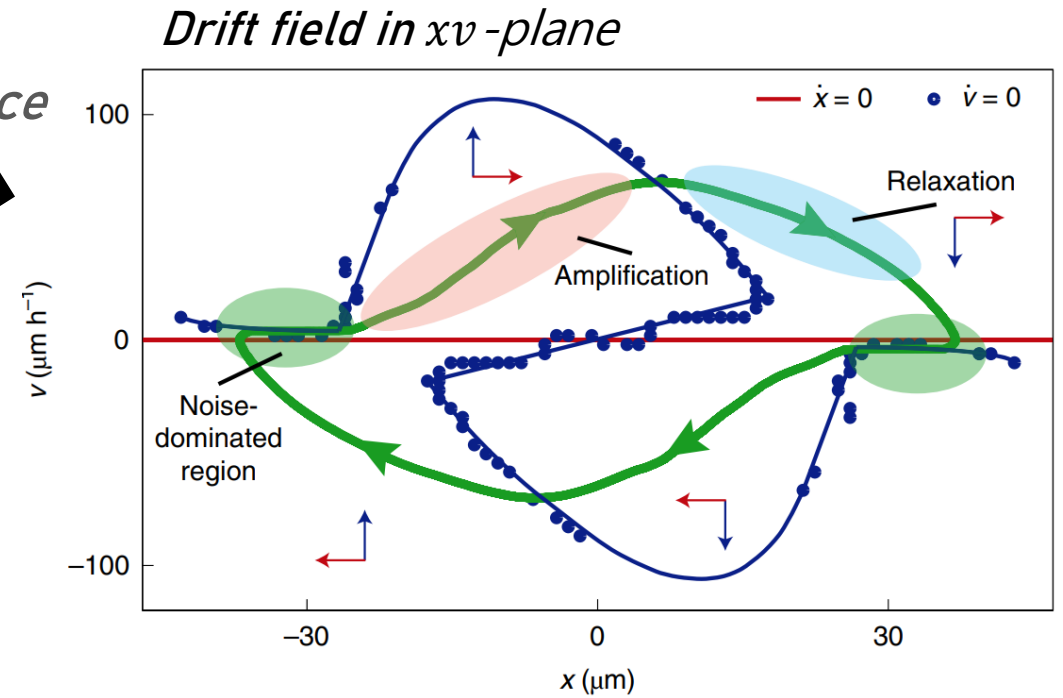
| Advantages of Langevin equation inference

Cell migration in two-state confinements

D. B. Bruckner et al., *Nat. Phys.* 15, 595 (2019)

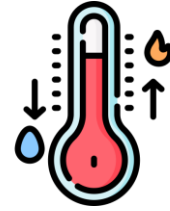
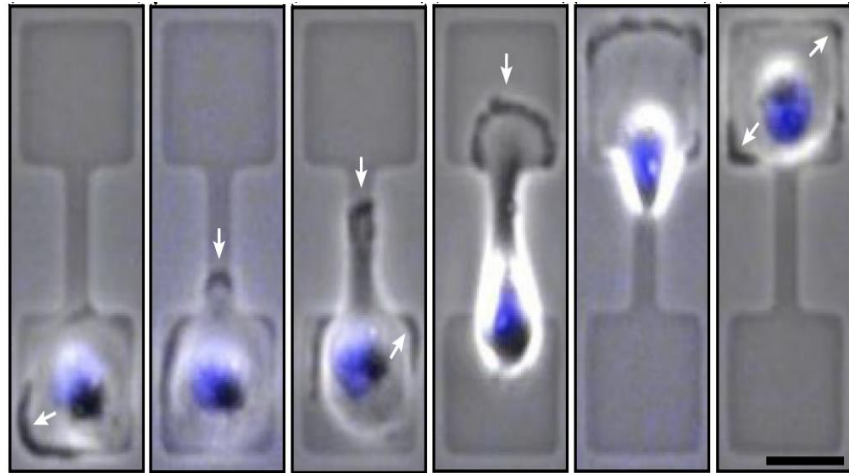


Inference



Introduction

| Advantages of Langevin equation inference



Calculate thermodynamic quantities

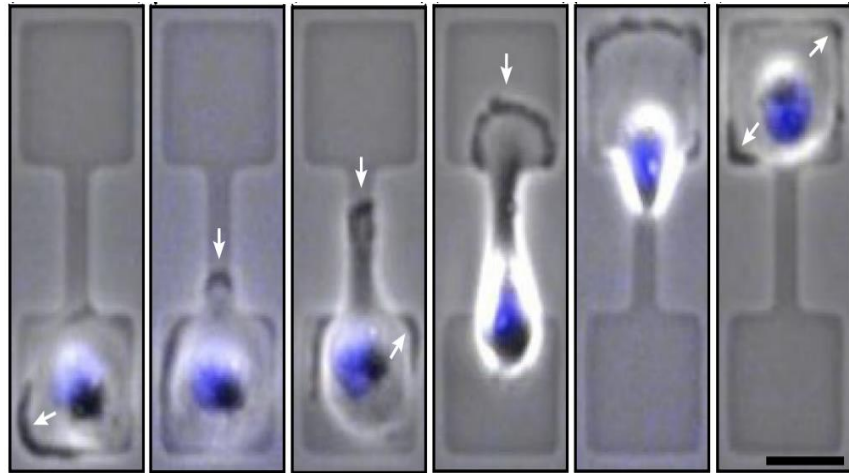
$W(t), Q(t), \Delta S(t), \dots$

$$\dot{x}(t) = v(t)$$

$$\dot{v}(t) = \Phi(x, v, t) + \sqrt{2D(x, v, t)}\xi(t)$$

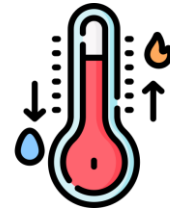
Introduction

| Advantages of Langevin equation inference



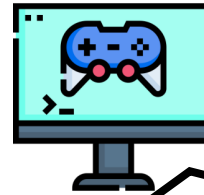
$$\dot{x}(t) = v(t)$$

$$\dot{v}(t) = \Phi(x, v, t) + \sqrt{2D(x, v, t)}\xi(t)$$



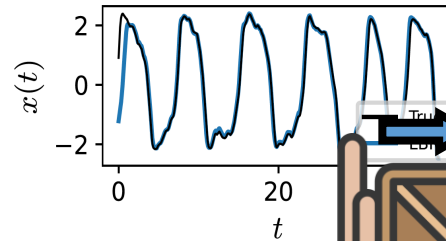
Calculate thermodynamic quantities

$$W(t), Q(t), \Delta S(t), \dots$$



Emulate the system

even in different environment



Generate more trajectories?

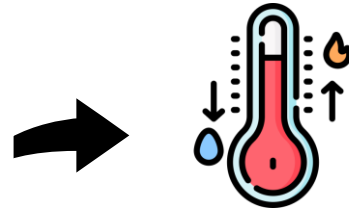
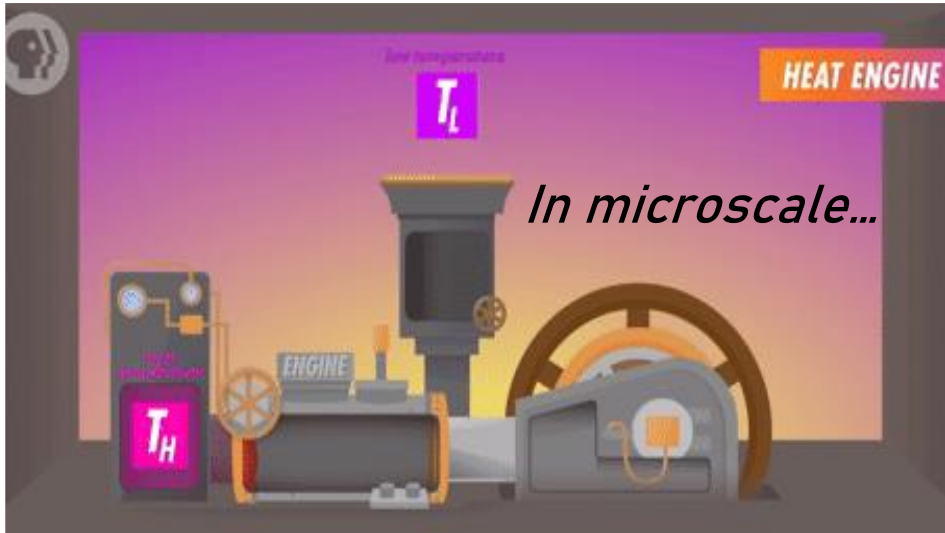
Additional force?

Different temperature?

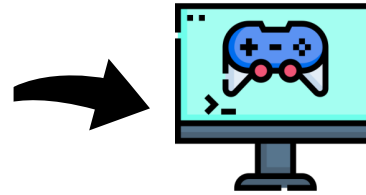


Introduction

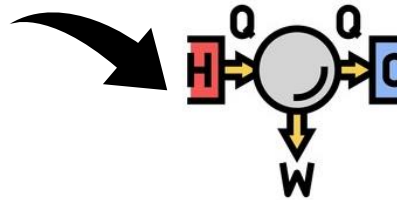
| Advantages of Langevin equation inference



Calculate thermodynamic quantities
 $W(t), Q(t), \Delta S(t), \dots$



Emulate the system
even in different environment



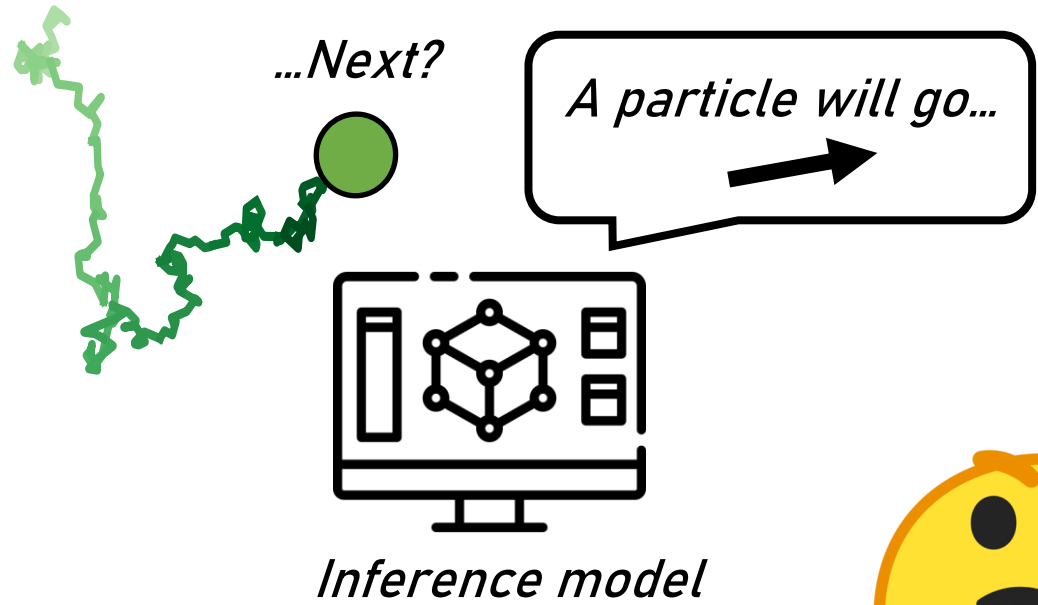
Design more efficient heat engine

$$\dot{x}(t) = v(t)$$

$$\dot{v}(t) = \Phi(x, v, t) + \sqrt{2D(x, v, t)}\xi(t)$$

Introduction

| Can you trust the prediction of an inference model?

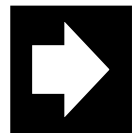
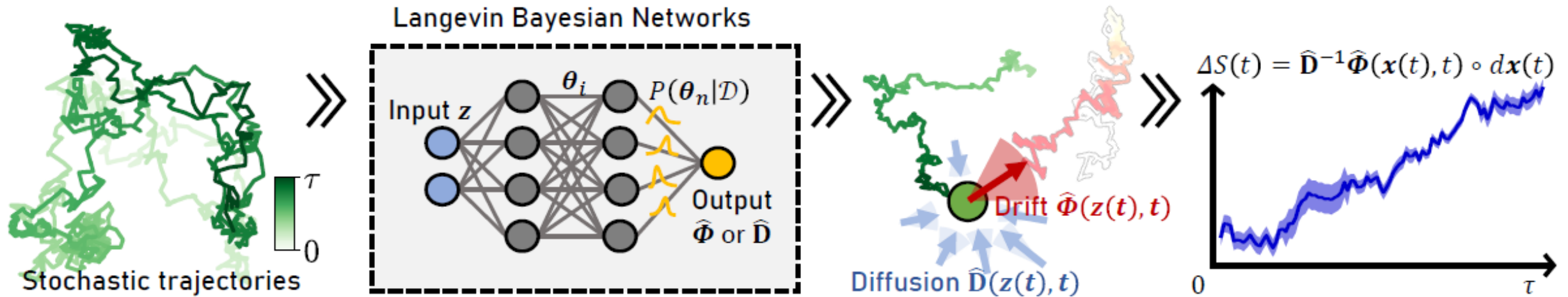


Automatic driving



How sure are you,,,?

Method

| Design the *Langevin Bayesian Networks* (LBN)

Accurate Inference of Langevin equation
& Providing *the prediction uncertainty*

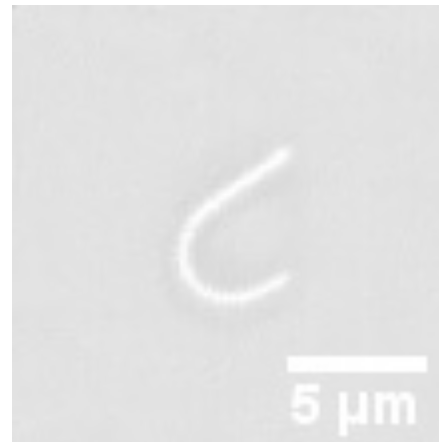
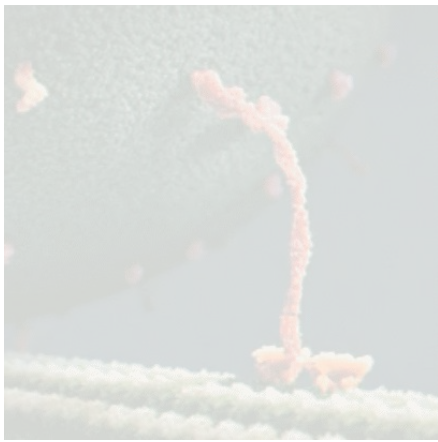
Introduction

| Description of Stochastic process

Overdamped Langevin equation

$$\dot{x}(t) = \Phi(x, t) + \sqrt{2D(x, t)}\xi(t)$$

- ✓ *State variable: Position $x(t)$*
- ✓ *Molecular-scale*



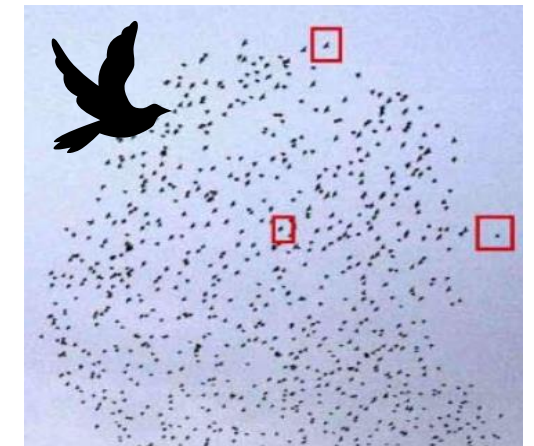
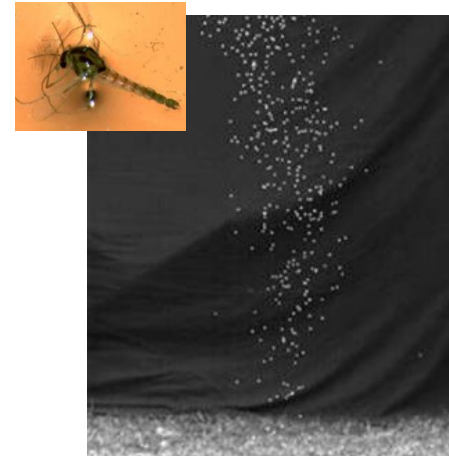
★ ★ ★ **Our topic!**

Underdamped Langevin equation

$$\dot{x}(t) = v(t)$$

$$\dot{v}(t) = \Phi(x, v, t) + \sqrt{2D(x, v, t)}\xi(t)$$

- ✓ *State variable: Position $x(t)$, Velocity $v(t)$*
- ✓ *Larger scales*



Result

| Tested Stochastic Systems

	System	Drift field Φ and Diffusion matrix D
Synthetic	(OLE) Nonlinear force field	$\Phi_\mu(x) = F_\mu(x) = -\sum_\nu A_{\mu\nu}x_\nu + \alpha x_\mu e^{x_\mu^2}$
	(OLE) Inhomogeneous diffusion matrix	$D_{\mu\nu}(x) = \sqrt{T}(\delta_{\mu,\nu+1} + \sqrt{T}\delta_{\mu,\nu-1})$
Challenge	(OLE) Stochastic HH model	<i>This margin is too narrow to contain it...</i>
	(ULE) Nonlinear force field & Inhomogeneous diffusion matrix	$\Phi_\mu(x, v) = k(1 - x_\mu^2)v_\mu - x_\mu$ $D_{\mu\nu}(x) = T\delta_{\mu\nu}$ or $D_{\mu\nu}(x) = (T_0 + T_x x_\mu^2 + T_v v_\mu^2)\delta_{\mu\nu}$
Challenge	(ULE) Brownian Carnot engine (non-stationary)	<i>This margin is too narrow to contain it...</i>

**Refer to our paper in arXiv
for the overdamped case 😊**

Result

| (OLE) Stochastic Hodgkin-Huxley neuron model

- *The Hodgkin-Huxley model* describes the dynamics of action potentials in neurons and has extremely complicated drift fields... ($x_1 \equiv V$, $x_2 \equiv n$, $x_3 \equiv m$, $x_4 \equiv h$).

$$\dot{x}_1(t) = C_m \left(-g_K x_2^4 (x_1 - E_K) - g_{Na} x_3^3 x_4 (x_1 - E_{Na}) - g_L (x_1 - E_L) \right) + I_{ext}$$

$$\dot{x}_i(t) = \alpha_i(x_1)(1 - x_i) - \beta_i(x_1)x_i + T\xi_i(t) \quad (i = 2, 3, 4)$$

where

$$\alpha_2(x_1) = 0.01(10 - x_1) / (\exp[-(x_1 - 10)/10] - 1)$$

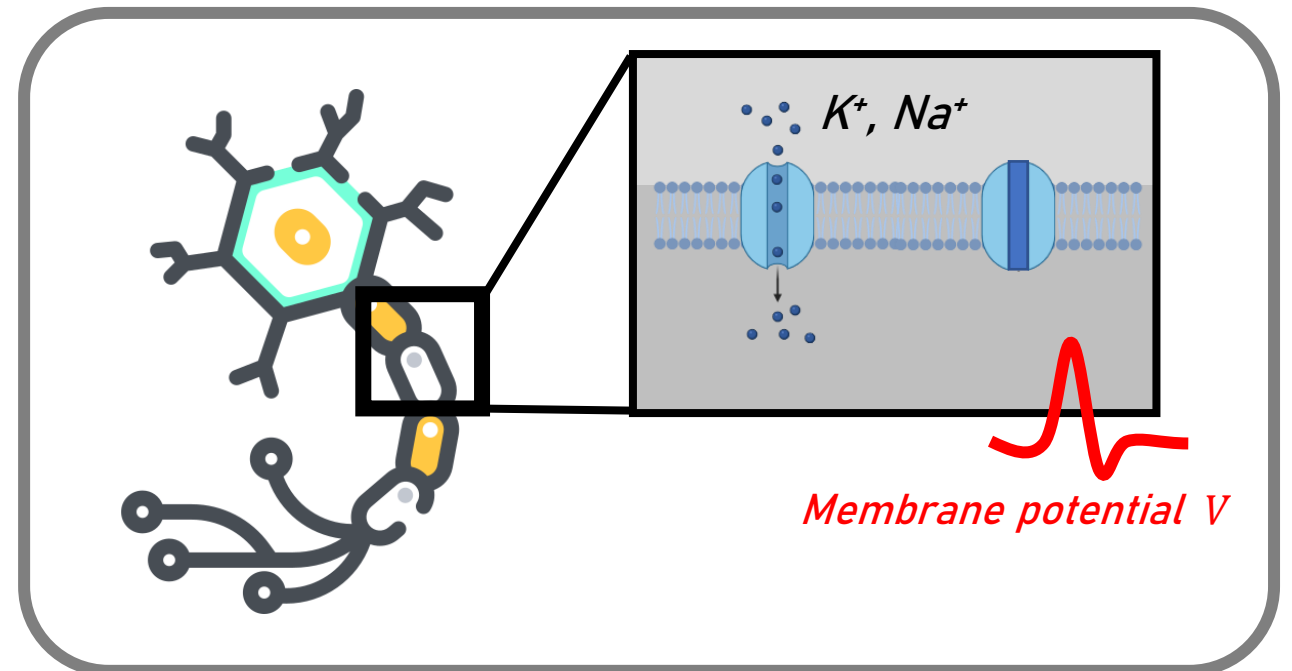
$$\beta_2(x_1) = 0.125 \exp[-x_1/80]$$

$$\alpha_3(x_1) = 0.1(25 - x_1) / (\exp[-(x_1 - 25)/10] - 1)$$

$$\beta_3(x_1) = 4 \exp[-x_1/18]$$

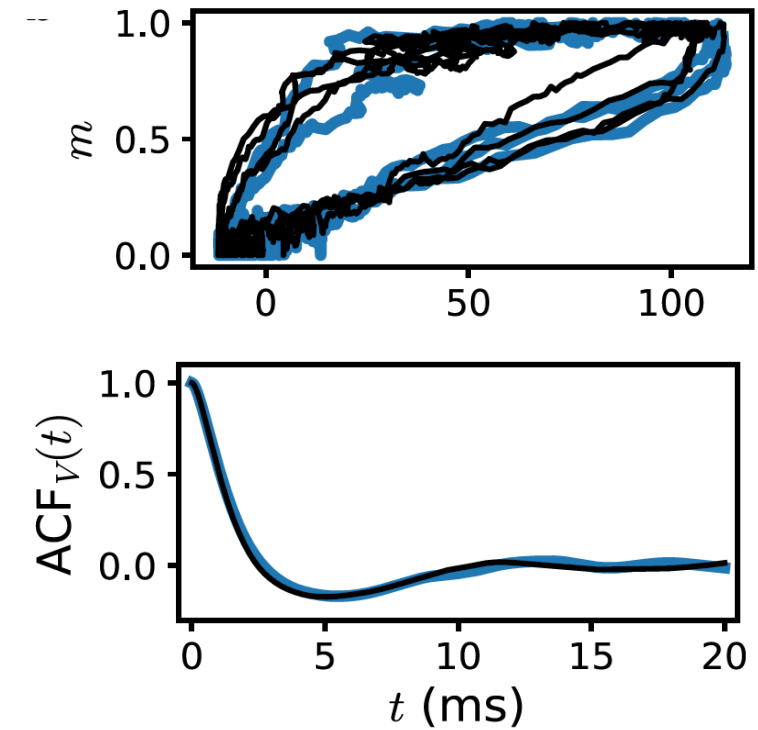
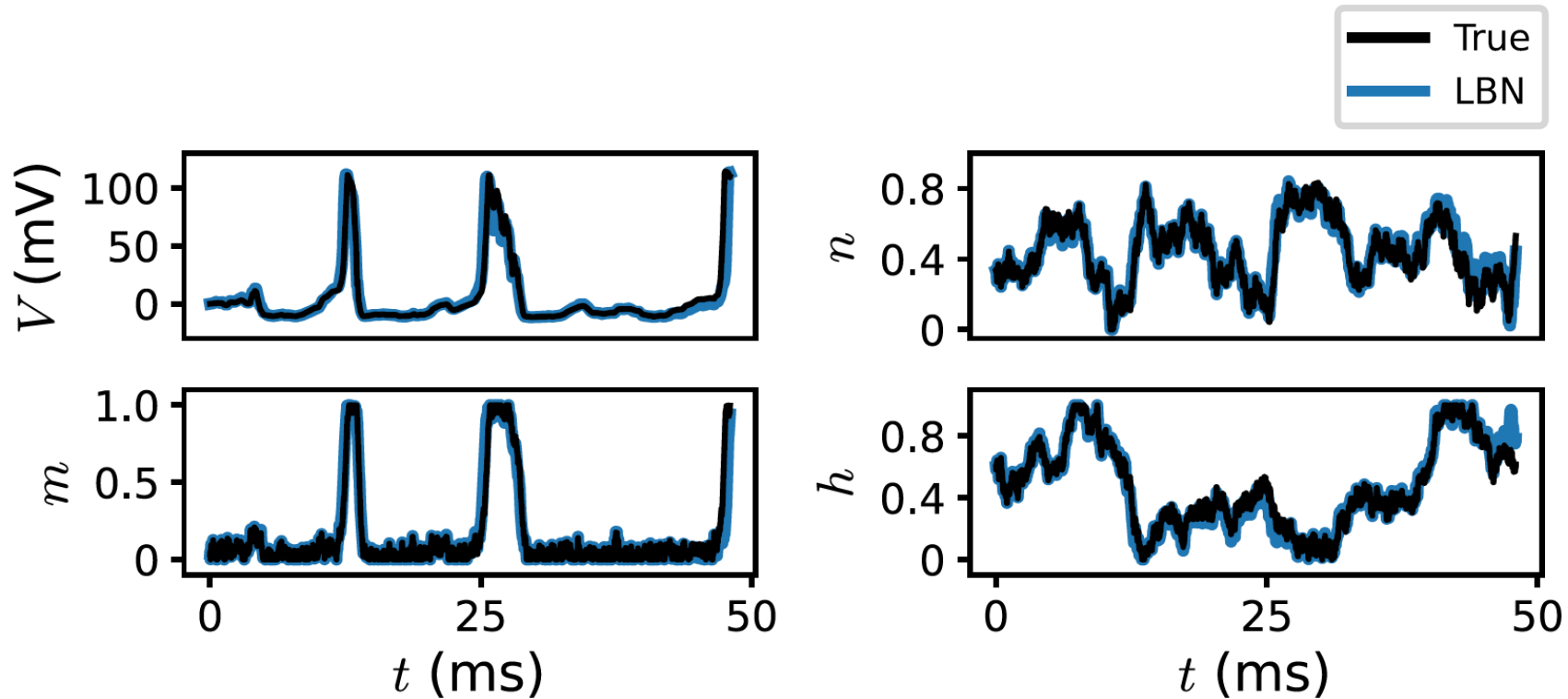
$$\alpha_4(x_1) = 0.07 \exp[-x_1/20]$$

$$\beta_4(x_1) = 1 / (\exp[-(x_1 - 30)/10] + 1)$$



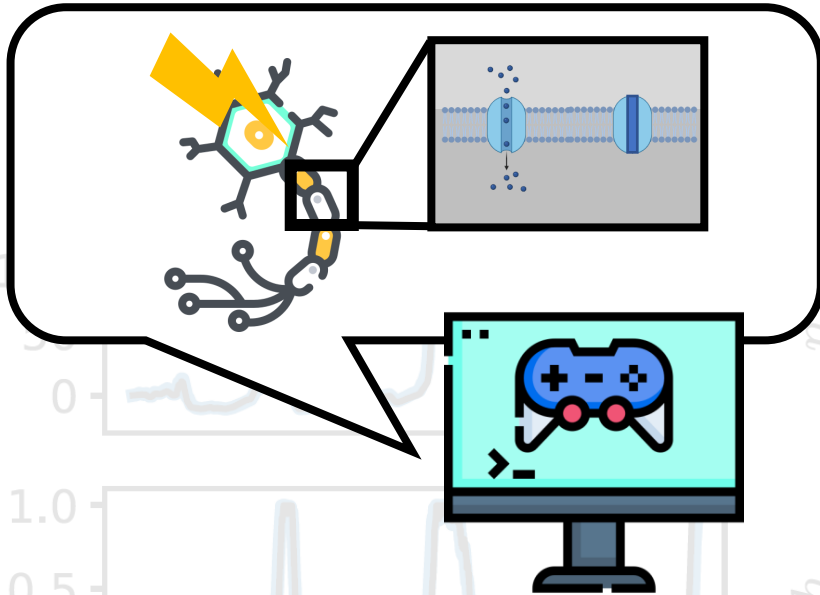
Result

| (OLE) Stochastic Hodgkin-Huxley neuron model

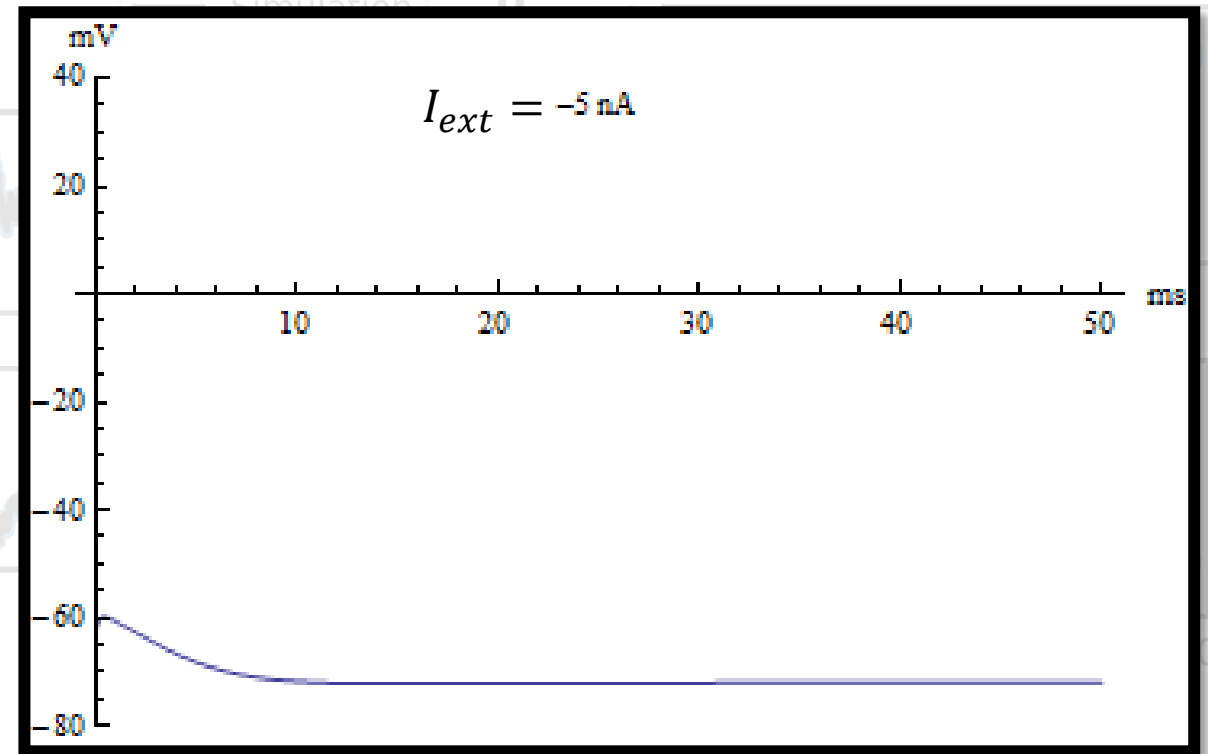


Result

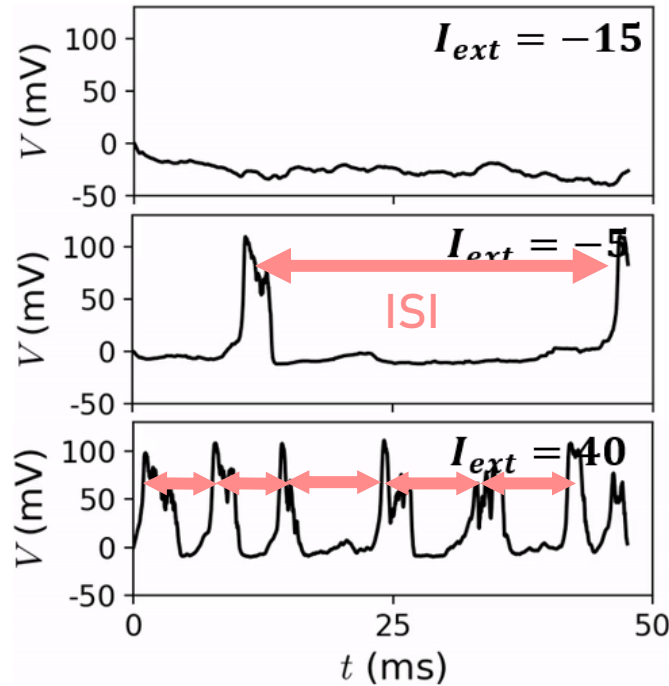
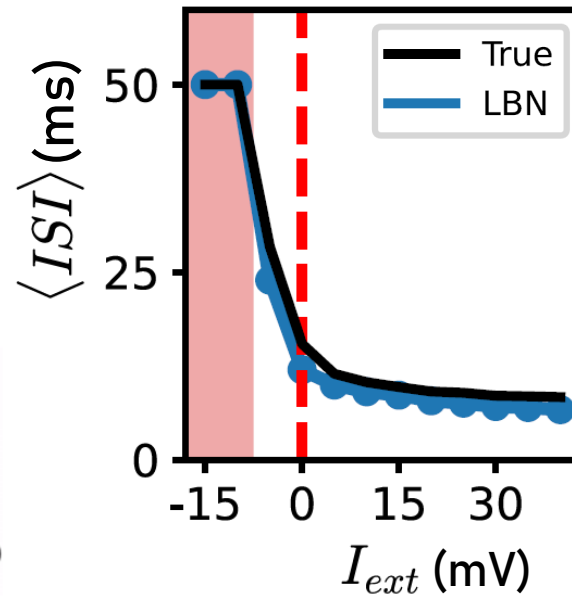
| (OLE) Stochastic Hodgkin-Huxley neuron model



*Can we emulate the neuron model
even beyond the training region...?*



Result

| (OLE) Stochastic HH model, *beyond training range**Generated from LBN...!**Non-spiking region* Trained at $I_{ext} = 0$ 

ISI = Inter-spike intervals

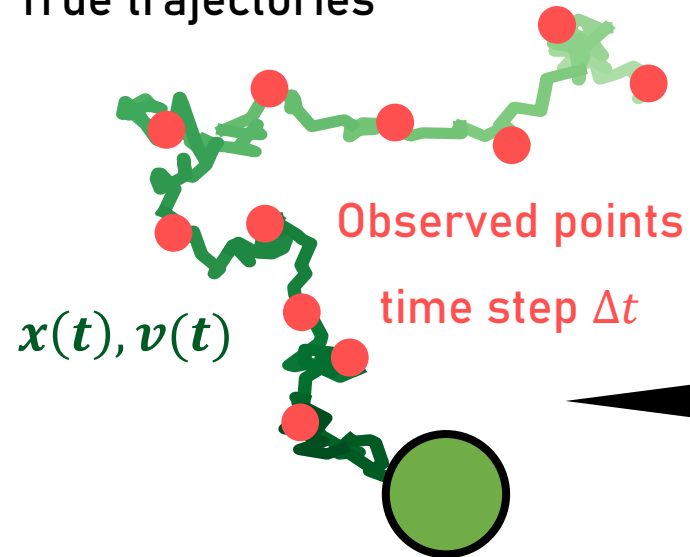
Method

| Derivation of Estimators for *Underdamped Systems*

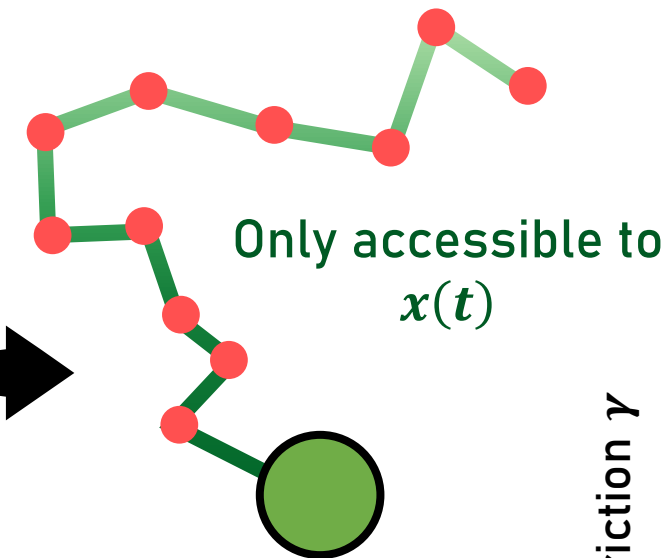
- A Langevin equation (*Underdamped*)

$$\text{(Ito)} \quad \Delta x(t) = v(t)\Delta t \quad \underline{\Delta v(t) = \Phi(x, v, t)\Delta t + \sqrt{2D(x, v, t)}\Delta W(t)}$$

True trajectories



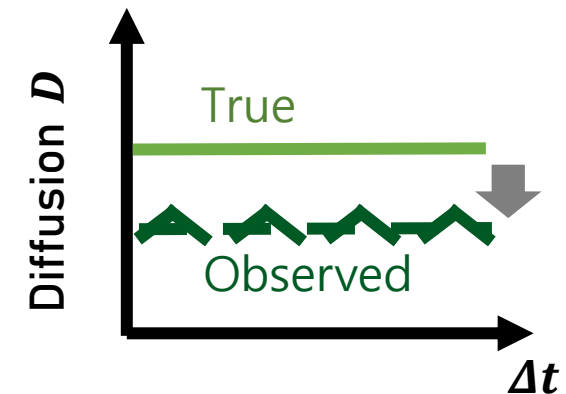
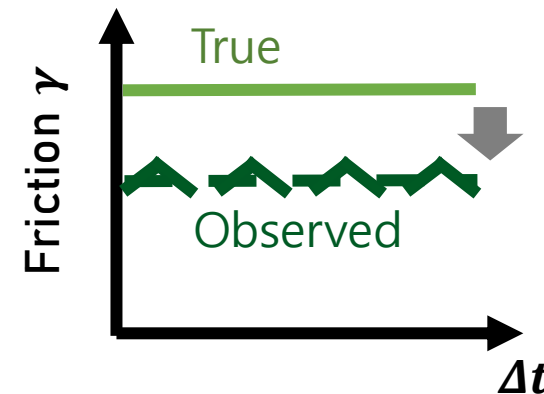
Observed trajectories



Cannot directly measure the velocity v

► **Estimated velocity**

$$\hat{v}(t) \equiv \frac{\Delta x(t)}{\Delta t}$$



Method

| Derivation of Estimators for *Underdamped Systems*

- A Langevin equation (*Underdamped*)

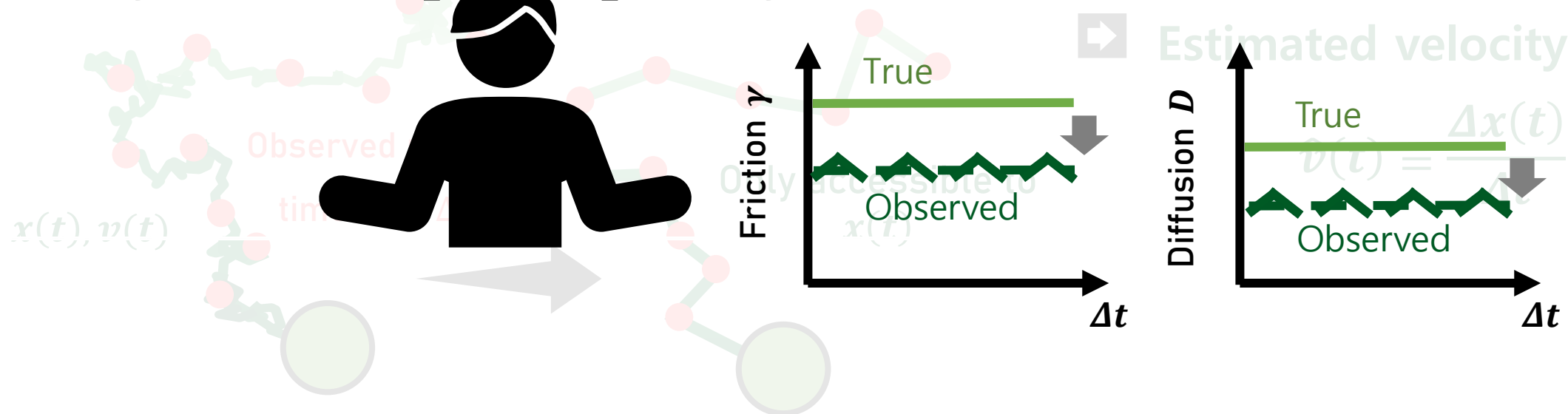
$$(Ito) \Delta x(t) = v(t)\Delta t \quad \Delta v(t) = \Phi(x, v, t)\Delta t + \sqrt{2D(x, v, t)}\Delta W(t)$$

Why biased...?

True trajectories

Observed trajectories

Cannot directly measure the velocity v



Method

| Discrepancy b/w True and Observed Dynamics

$$(Ito) \Delta x(t) = v(t)\Delta t$$

$$\Delta v(t) = \Phi(x, v, t)\Delta t + \sqrt{2D(x, v, t)}\Delta W(t)$$

$$\Delta x(t) = \hat{v}(t)\Delta t$$

$$\Delta \hat{v}(t) = \hat{\Phi}(x, \hat{v}, t)\Delta t + \sqrt{2\hat{D}(x, \hat{v}, t)}\Delta \hat{W}(t)$$

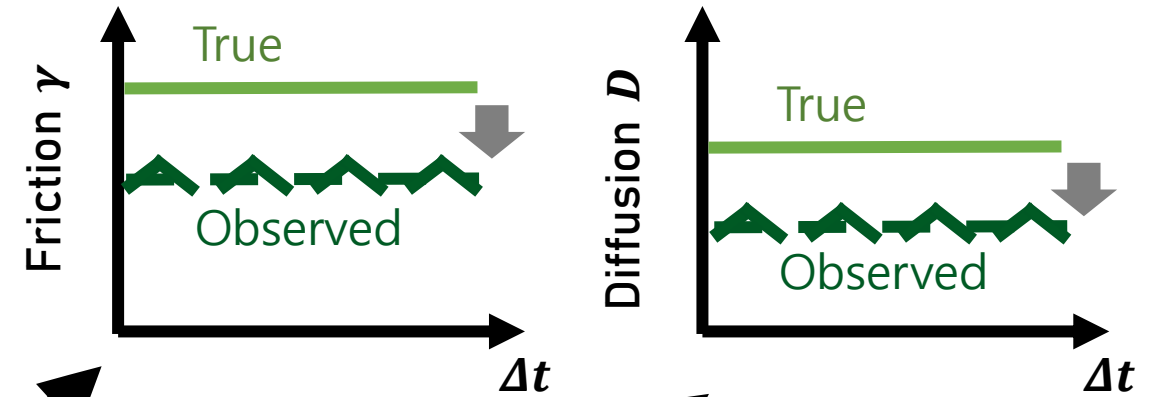
Observed drift field

$$\hat{\Phi}(x, \hat{v}, t) = \Phi(x, v, t) - \frac{1}{3}D(x, v, t)\partial_v \ln P(x, v, t)$$

and

Observed diffusion matrix

$$\hat{D}(x, \hat{v}, t) = \frac{2}{3}D(x, v, t)$$



It is necessary to develop *new unbiased estimators...!*

Method

| Discrepancy b/w True and Observed Dynamics

Observed drift field

$$\hat{\Phi}(x, \hat{v}, t) = \Phi(x, v, t) - \frac{1}{3} D(x, v, t) \partial_v \ln P(x, v, t)$$

Observed diffusion matrix

$$\text{and } \hat{D}(x, \hat{v}, t) = \frac{2}{3} D(x, v, t)$$

Example] 1D Harmonic potential

$$\text{True } \begin{cases} \dot{x}(t) = v(t) \\ \dot{v}(t) = -\gamma v(t) - kx(t) + \sqrt{2D}\xi(t) \end{cases}$$

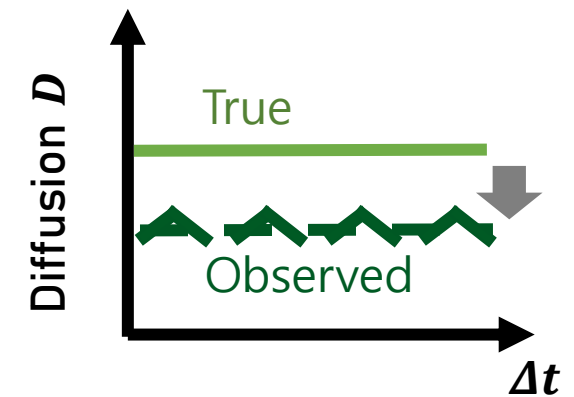
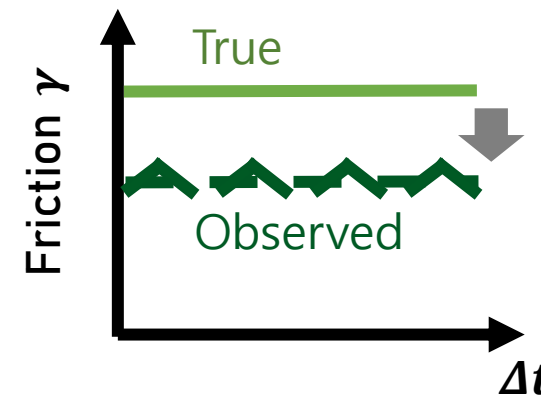
Boltzmann dist.

$$P_{eq}(x, v) \propto \exp \left[-\frac{1}{T} \left(\frac{1}{2} v^2 + \frac{1}{2} kx^2 \right) \right]$$

= E (energy)

$$-\frac{1}{3} D(x, v, t) \partial_v \ln P(x, v, t) = \frac{1}{3} \gamma$$

$$\text{Observed } \begin{cases} \dot{x}(t) = v(t) \\ \dot{\hat{v}}(t) = -\frac{2}{3} \gamma \hat{v}(t) - kx(t) + \sqrt{\frac{4D}{3}} \xi(t) \end{cases}$$



Method

| Discrepancy b/w True and Observed Dynamics

$$(Ito) \Delta x(t) = v(t)\Delta t$$

$$\Delta v(t) = \Phi(x, v, t)\Delta t + \sqrt{2D(x, v, t)}\Delta W(t)$$

$$\Delta x(t) = \hat{v}(t)\Delta t$$

$$\Delta \hat{v}(t) = \hat{\Phi}(x, \hat{v}, t)\Delta t + \sqrt{2\hat{D}(x, \hat{v}, t)}\Delta \hat{W}(t)$$

Observed drift field

$$\hat{\Phi}(x, \hat{v}, t) = \Phi(x, v, t) - \frac{1}{3}D(x, v, t)\partial_v \ln P(x, v, t)$$

Diffusion estimator

$$D(x, v, t) = \frac{3}{2} \left\langle \frac{\Delta \hat{v}(t)\Delta \hat{v}(t)^T}{2\Delta t} \right\rangle_{x(t), \hat{v}(t)}$$

Observed diffusion matrix

and $\hat{D}(x, \hat{v}, t) = \frac{2}{3}D(x, v, t)$

$x(t), \hat{v}(t)$



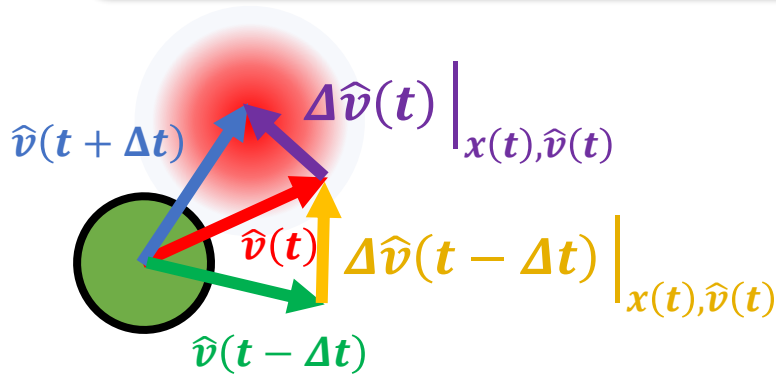
Method

| Reconstruct underlying Langevin dynamics

- Observed Langevin equation

The correction arises from random force

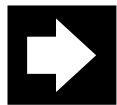
$$\Delta x(t) = \hat{v}(t)\Delta t, \quad \Delta \hat{v}(t) = \Phi(x, v, t)\Delta t - \frac{1}{3}D(x, v, t)\partial_v \ln P(x, v, t)\Delta t + \sqrt{\frac{4}{3}D(x, v, t)}\Delta \hat{W}(t)$$



$$\langle \Delta \hat{v}(t) \rangle_{x(t), \hat{v}(t)} = \left[\Phi(x, v, t) - \frac{1}{3}D(x, v, t)\partial_v \ln P(x, v, t) \right] \Delta t$$

$$\langle \Delta \hat{v}(t - \Delta t) \rangle_{x(t), \hat{v}(t)} = \left[\Phi(x, v, t) - \frac{5}{3}D(x, v, t)\partial_v \ln P(x, v, t) \right] \Delta t$$

Much affected by random force



$$D(x, v, t)\partial_v \ln P(x, v, t) = \frac{3}{4} \left[\left\langle \frac{\Delta \hat{v}(t)}{\Delta t} \right\rangle_{x(t), \hat{v}(t)} - \left\langle \frac{\Delta \hat{v}(t - \Delta t)}{\Delta t} \right\rangle_{x(t), \hat{v}(t)} \right]$$

Method

| Derivation of Estimators for *Underdamped Systems**Drift estimator*

Correction

$$\Phi(x, v, t) = \Psi_f(x, v, t) + \frac{1}{4} [\Psi_f(x, v, t) - \Psi_b(x, v, t)] \text{ and}$$

Diffusion estimator

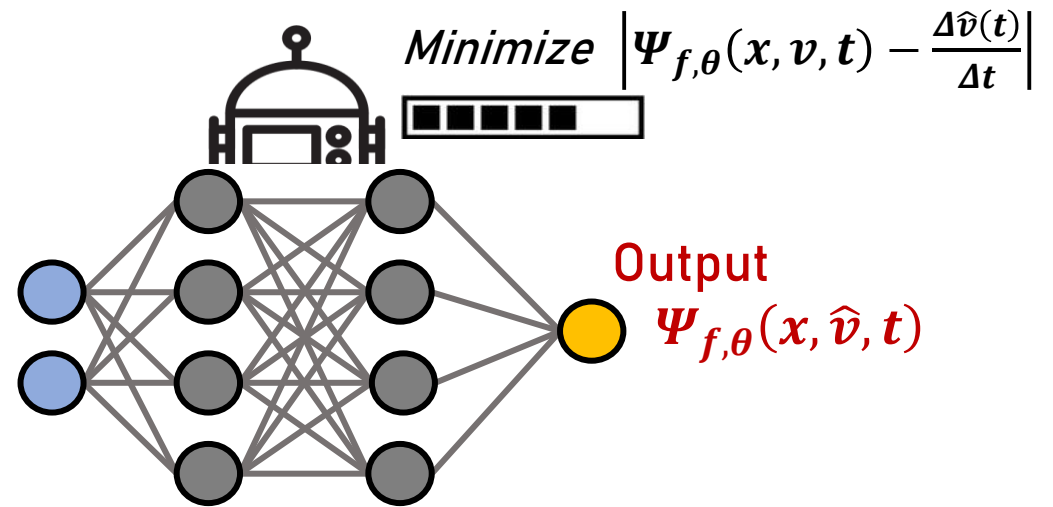
$$D(x, v, t) = \frac{3}{2} \left\langle \frac{\Delta \hat{v}(t) \Delta \hat{v}(t)^T}{2\Delta t} \right\rangle_{x(t), \hat{v}(t)}$$

$$\Psi_f(x, v, t) = \left\langle \frac{\Delta \hat{v}(t)}{\Delta t} \right\rangle_{x(t), \hat{v}(t)} \quad \Psi_b(x, v, t) = \left\langle \frac{\Delta \hat{v}(t-\Delta t)}{\Delta t} \right\rangle_{x(t), \hat{v}(t)}$$

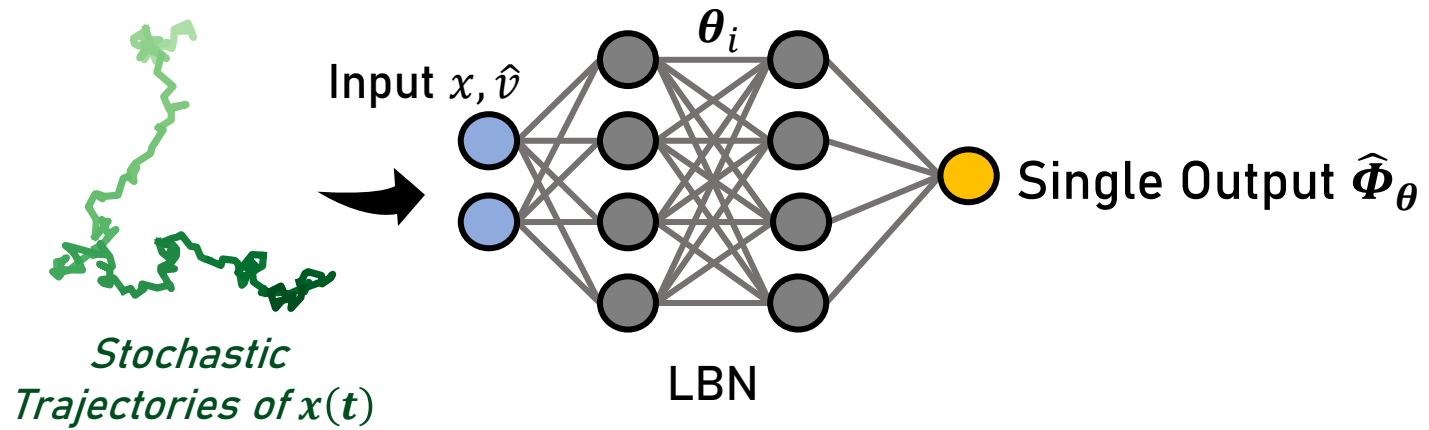
Dataset \mathcal{D}

	$\Psi_{b,\theta}(x, \hat{v}, t)$				
<i>Input</i> $x(t)$	-2.09	-2.13	...	1.19	1.63
$\hat{v}(t)$	-0.46	0.074	...	5.12	4.31
<i>Label</i> $\frac{\Delta \hat{v}(t)}{\Delta t}$	0.54	0.11	...	2.83	-0.81
Time t	0	Δt	$(L-3)\Delta t$	$(L-2)\Delta t$	

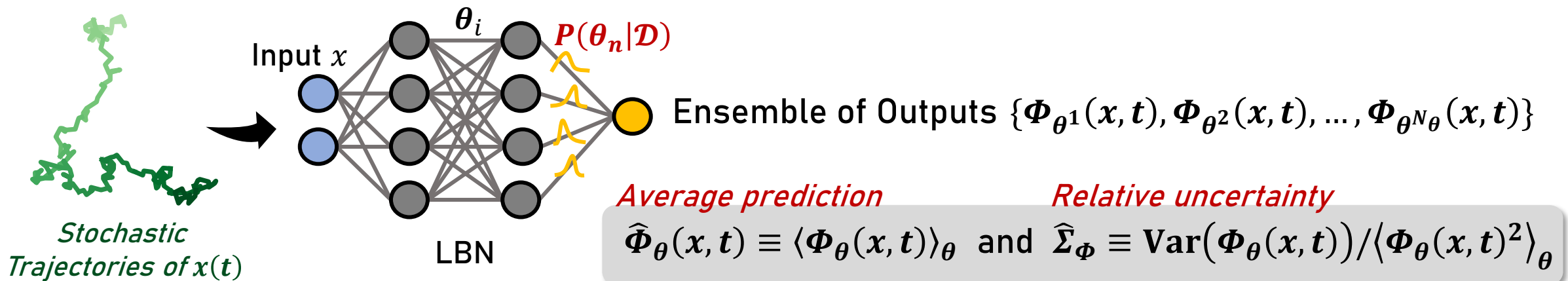
Sampling

Input
 $x(t), \hat{v}(t)$  θ : network parameter

Method

| Network architecture & *Uncertainty*

Method

| Network architecture & *Uncertainty*

Pointwise error

$$e_{\Phi}^2(x, t) \equiv \frac{\langle [\Phi(x, t) - \Phi_{\theta}(x, t)]^2 \rangle_{\theta}}{\langle \Phi_{\theta}^2(x, t) \rangle_{\theta}}$$

$$e_{\Phi}^2(x, t) = \hat{\Sigma}_{\Phi}(x, t) + \frac{\text{Bias}^2(\Phi_{\theta}(x, t))}{\langle \Phi_{\theta}^2(x, t) \rangle_{\theta}}$$

where $\text{Bias}^2(\Phi_{\theta}(x, t)) \equiv [\Phi_{\theta}(x, t) - \hat{\Phi}(x, t)]^2$

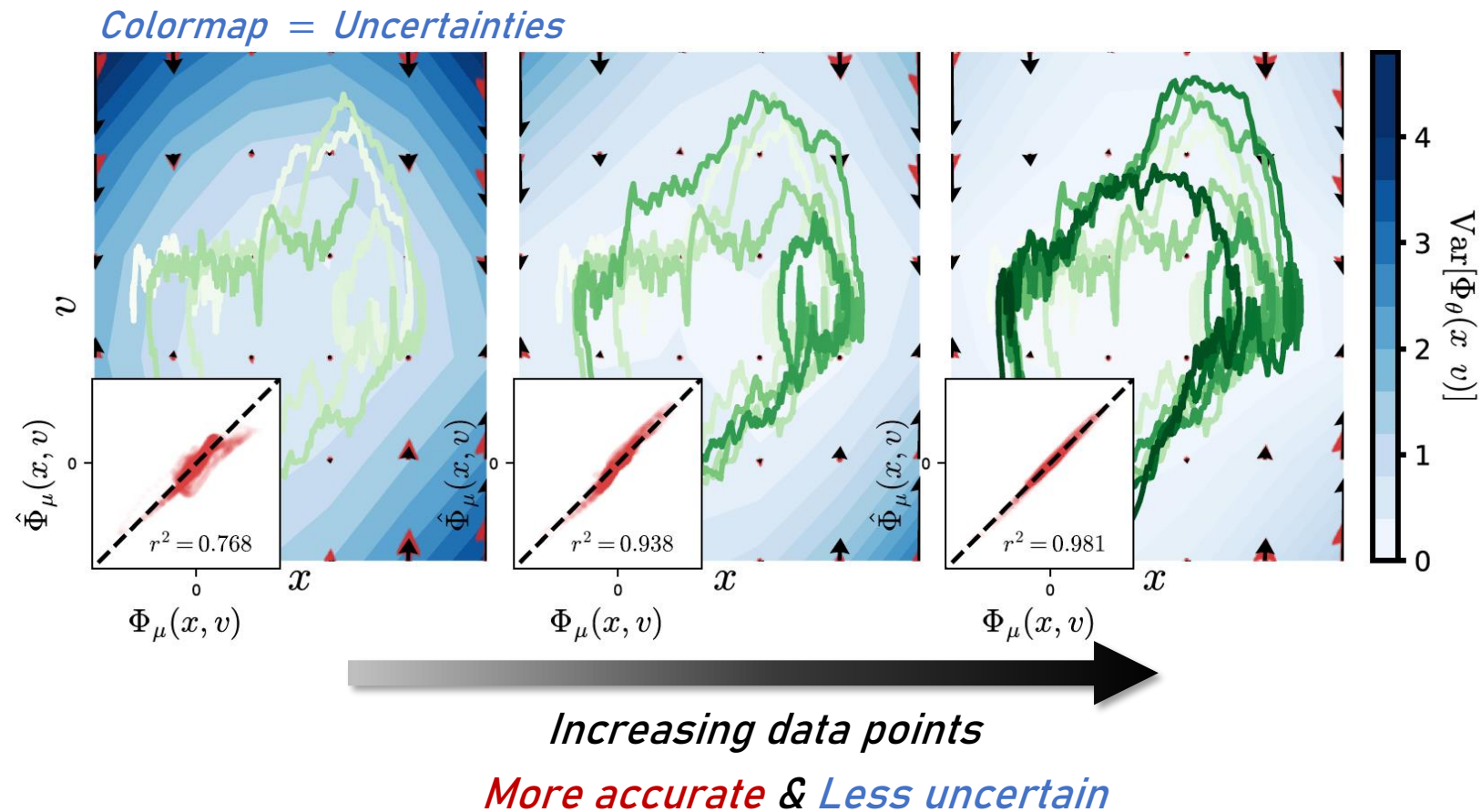
➡ $e_{\Phi}^2(x, t) \geq \hat{\Sigma}_{\Phi}(x, t)$ & *Positive relation*

Uncertainty can serve as a proxy for errors

Result

| #1. (ULE) Nonlinear force field

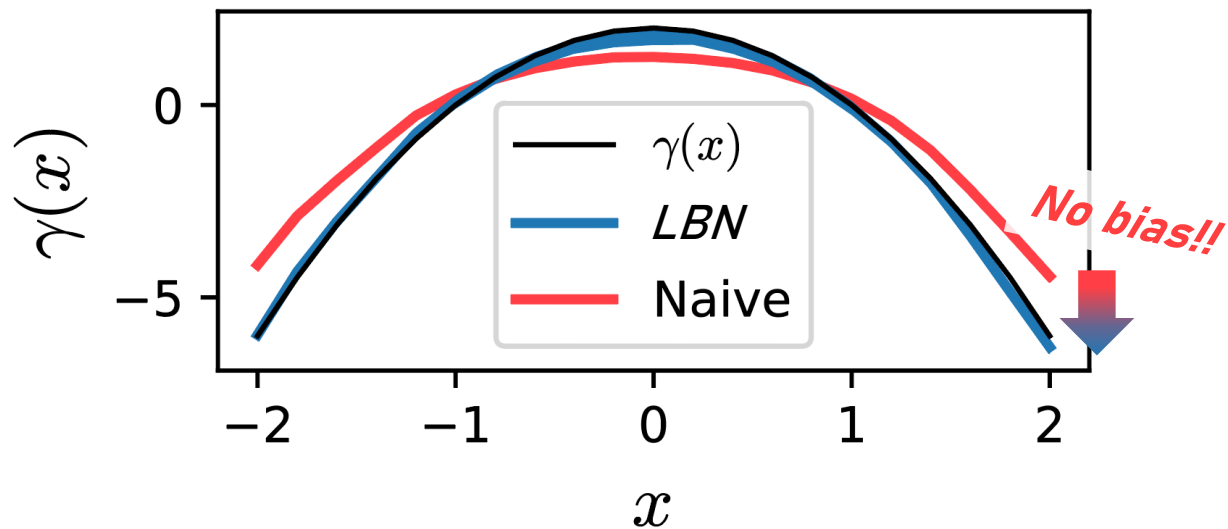
- A stochastic Van der Pol oscillator : $\Phi_\mu(x, v) = k(1 - x_\mu^2)v_\mu - x_\mu$



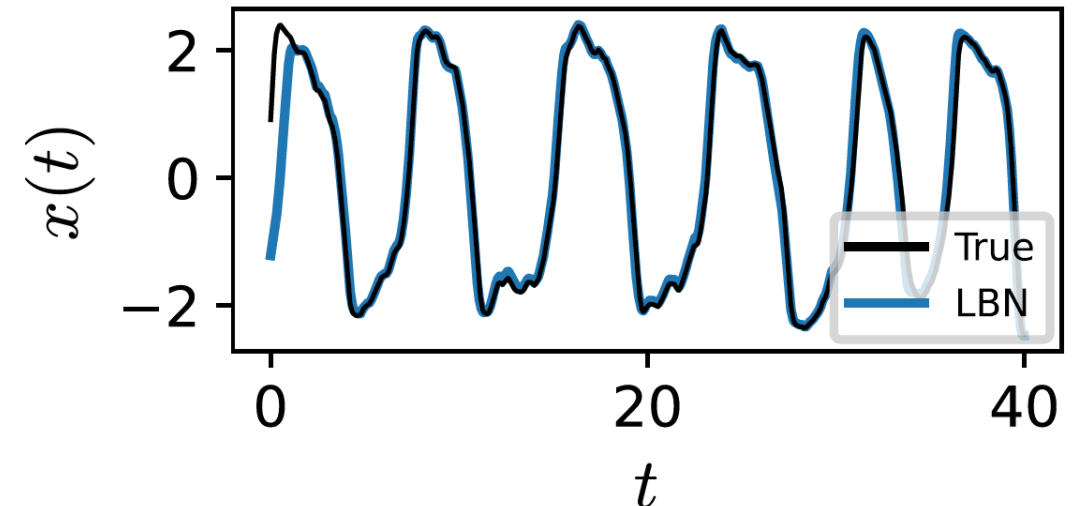
Result

| #1. (ULE) Nonlinear force field

- A stochastic Van der Pol oscillator : $\Phi_\mu(x, v) = \underbrace{k(1 - x_\mu^2)}_{= \gamma(x)} v_\mu - x_\mu$



✓ *Inferring drift fields with no bias*

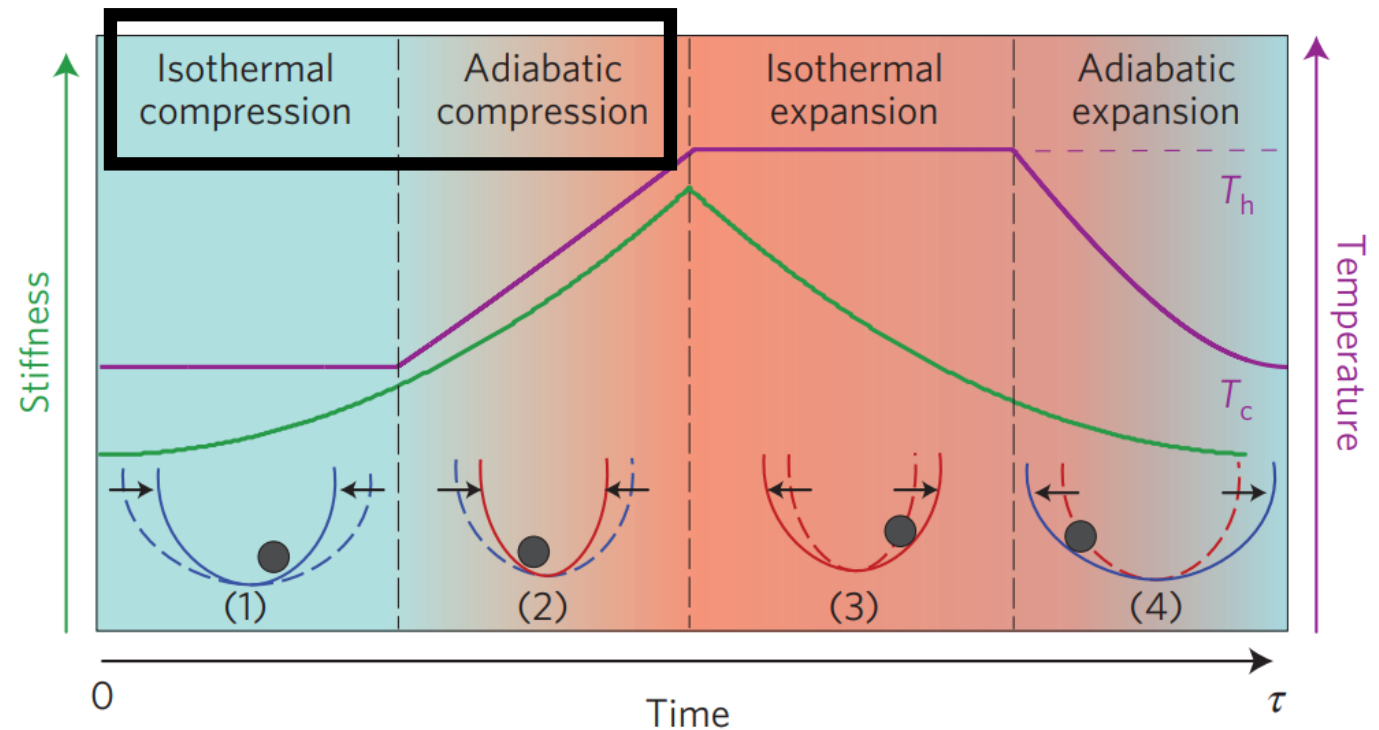
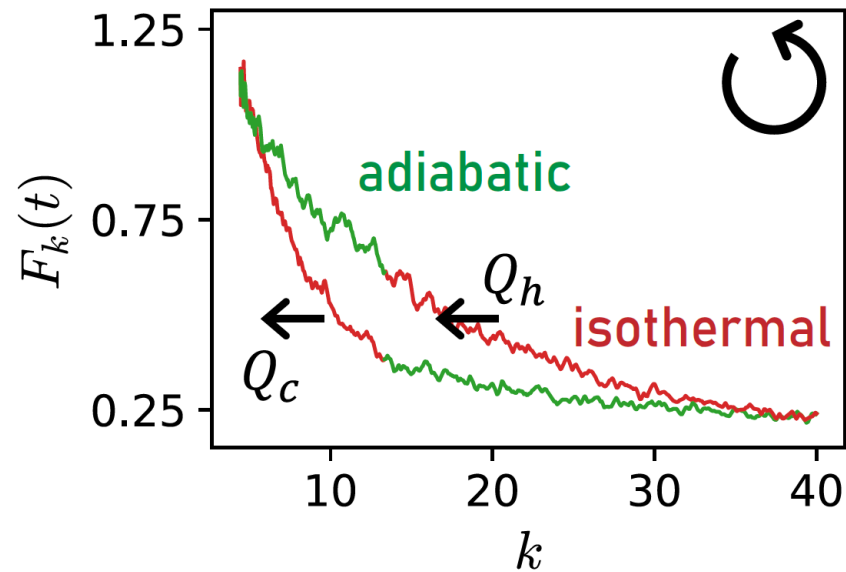


✓ *Predicting system evolution over time
(with same random seed)*

Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

- *The Brownian Carnot engine* is the experimental realization of a microscopic heat engine using optical tweezers, consisting of isothermal and adiabatic processes.



Result

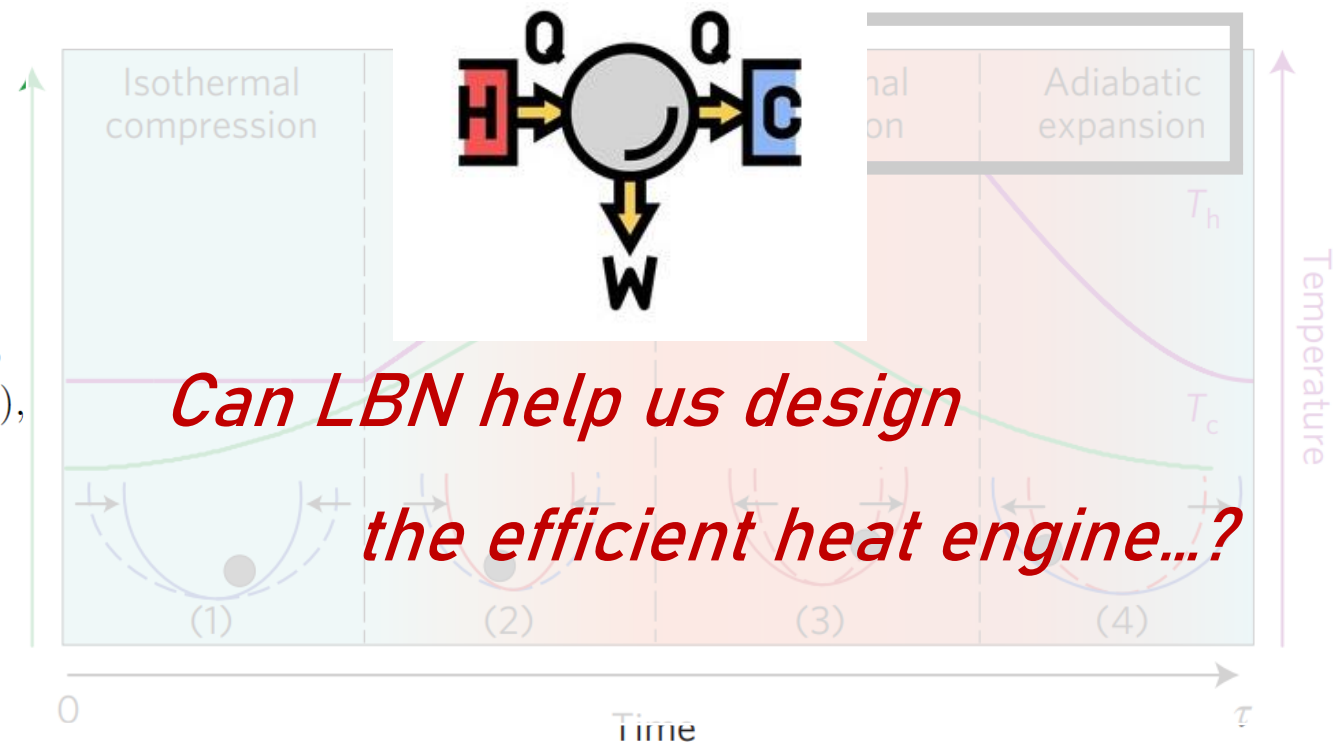
| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

- *The Brownian Carnot engine* is the experimental realization of a microscopic heat engine using optical tweezers, consisting of isothermal and adiabatic processes.

$$\Phi(x, v, t) = -\gamma v(t) - k(t)x(t)$$

$$k(t) = k_m + k_s t^2 \quad t \in [0, \tau/2],$$

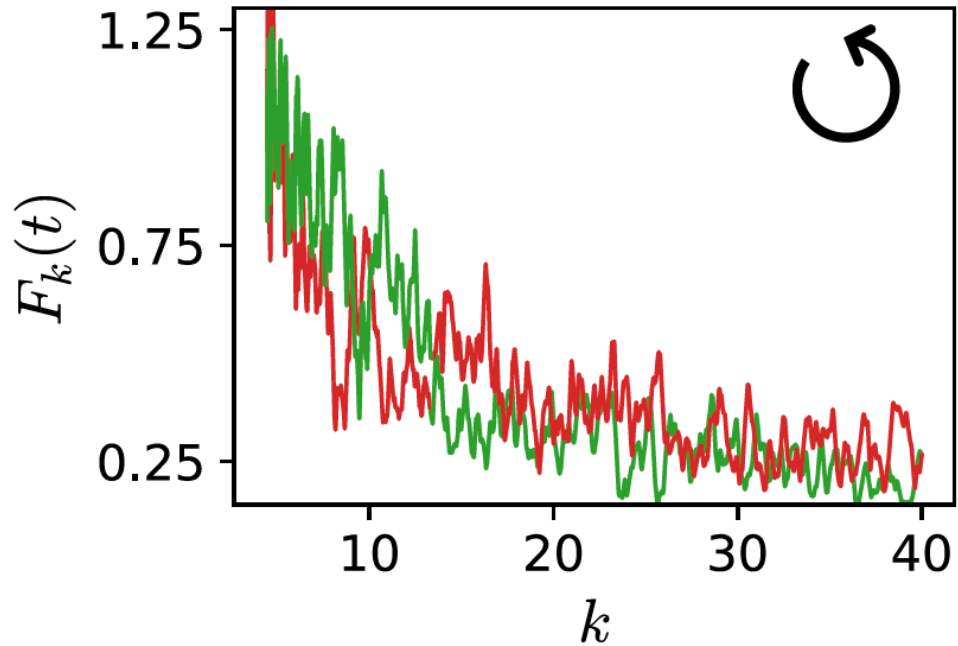
$$D(t) = \begin{cases} \gamma T_c & 0 \leq t < \frac{1}{4}\tau_{cyc} \text{ (isothermal)}, \\ \gamma T_c [k(t)/k_{qt}]^{1/2} & \frac{1}{4}\tau_{cyc} \leq t < \frac{1}{2}\tau_{cyc} \text{ (adiabatic)}, \\ \gamma T_h & \frac{1}{2}\tau_{cyc} \leq t \leq \frac{3}{4}\tau_{cyc} \text{ (isothermal)}, \\ \gamma T_h [k(t)/k_{qt}]^{1/2} & \frac{3}{4}\tau_{cyc} \leq t < \tau_{cyc} \text{ (adiabatic)}, \end{cases}$$



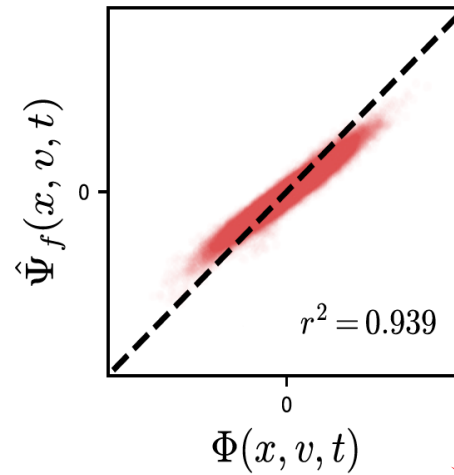
Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

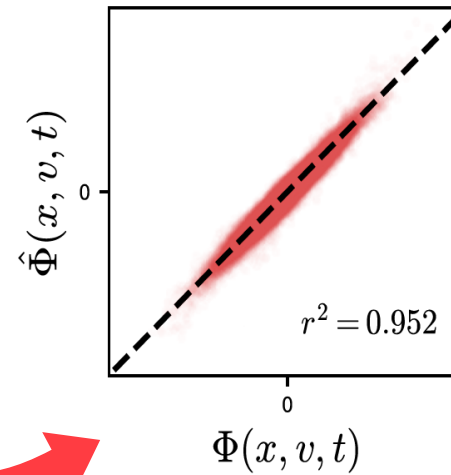
The training dataset



Naïve (bias)

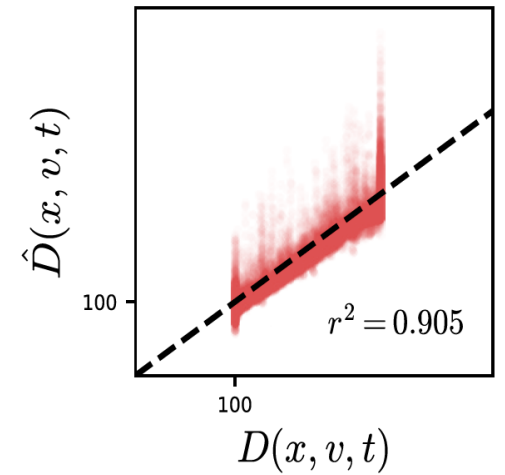


Drift (ours)

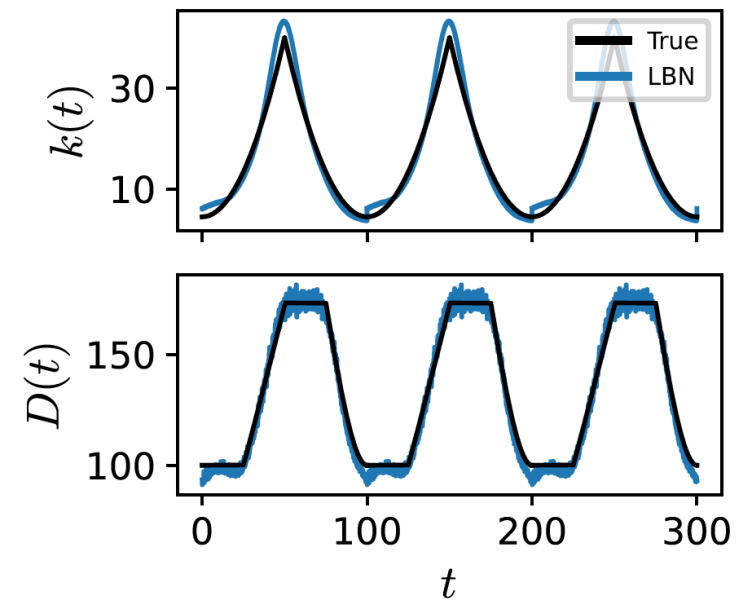
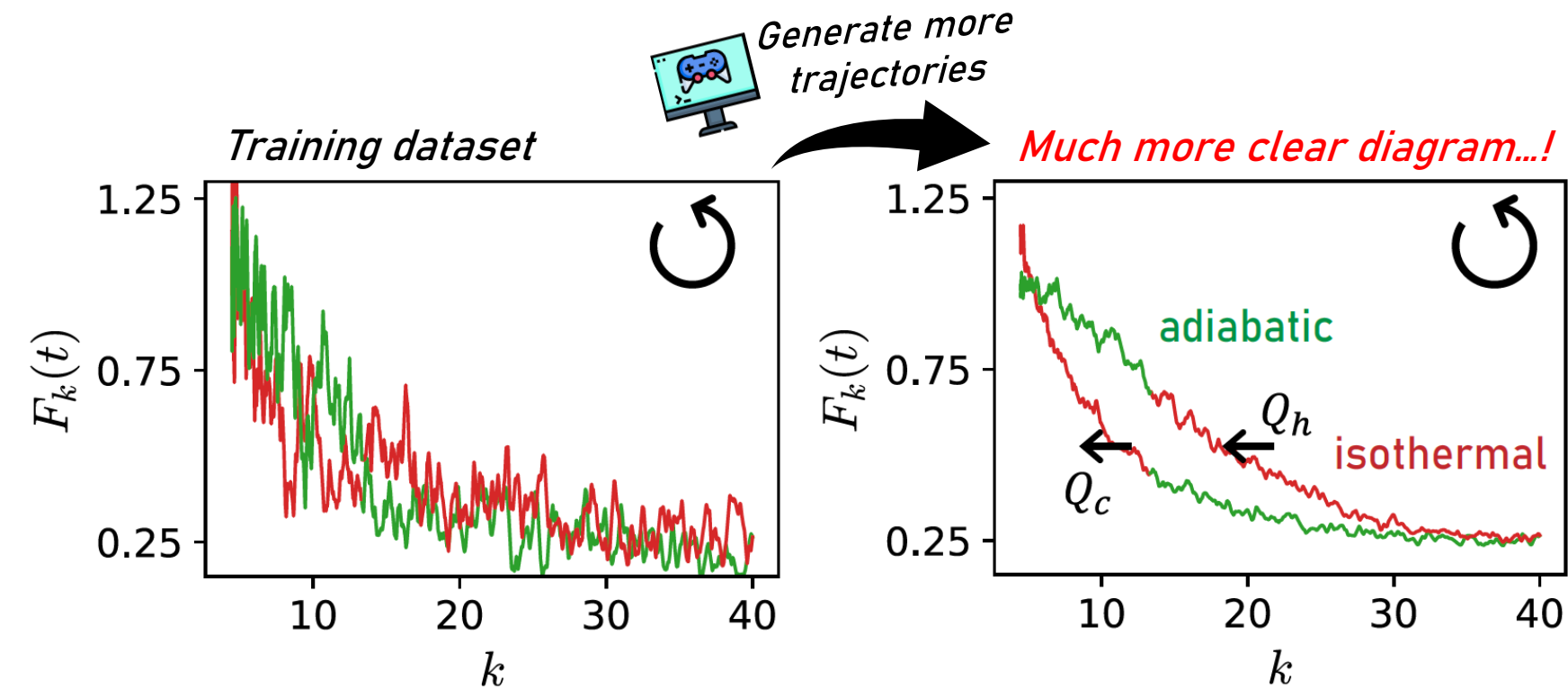


No bias!!

Diffusion



Result

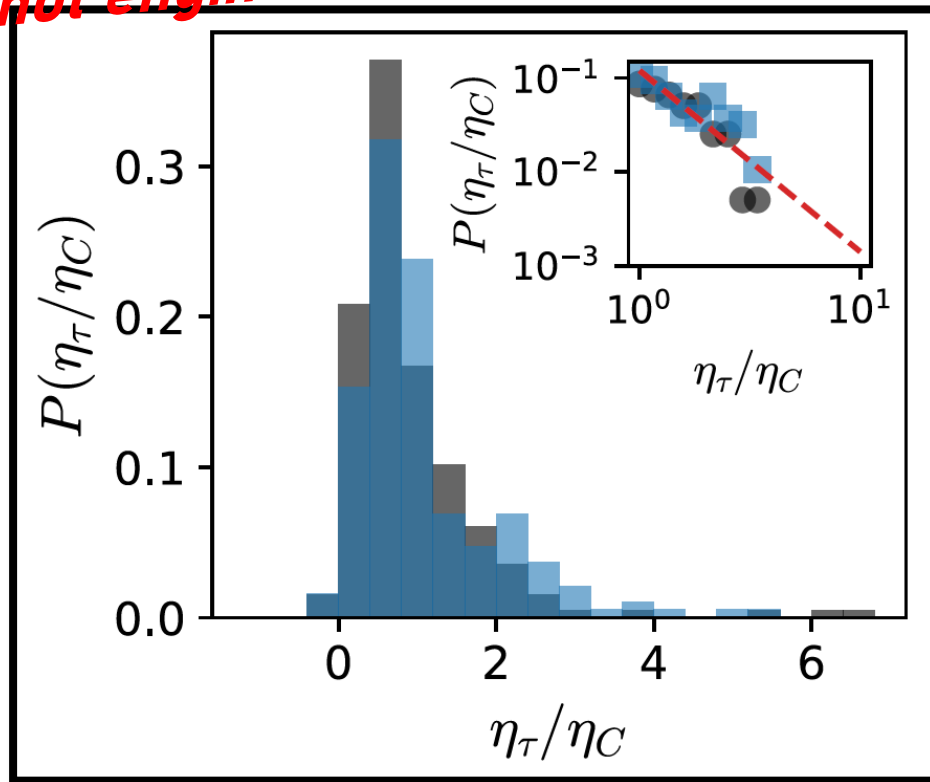
| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

Result

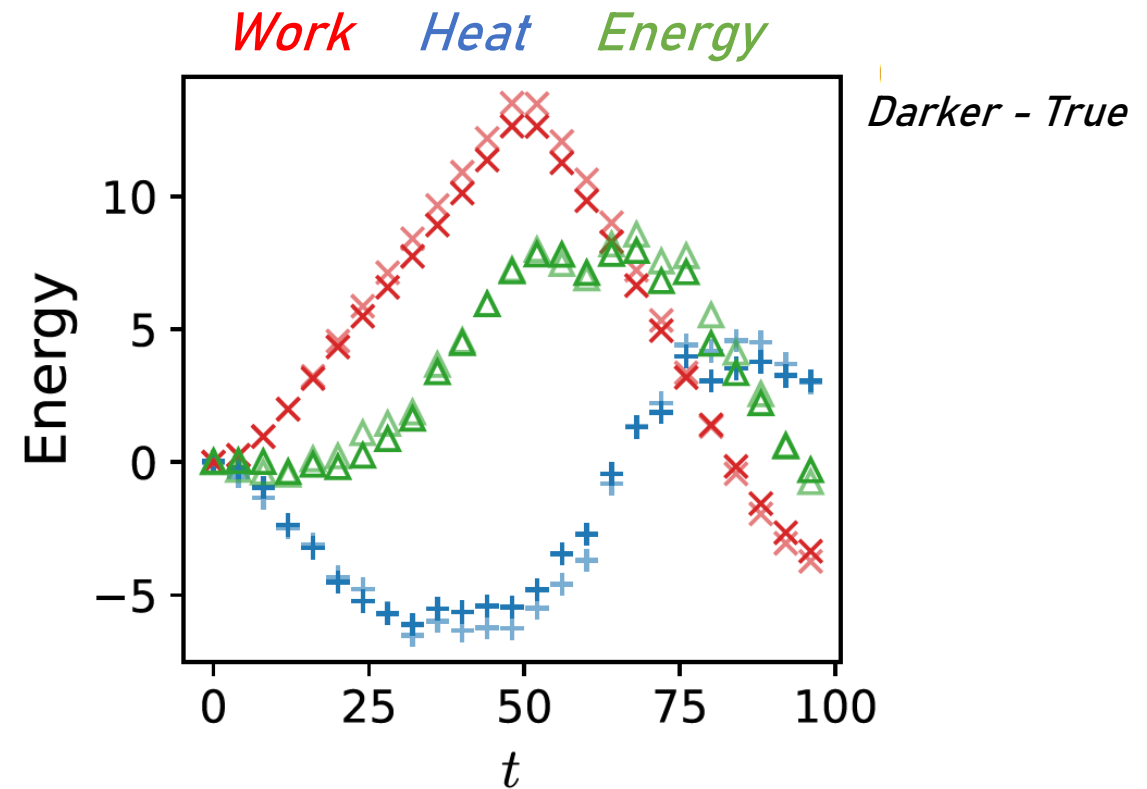
| #2. (ULE) Brownian Carnot engine

I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

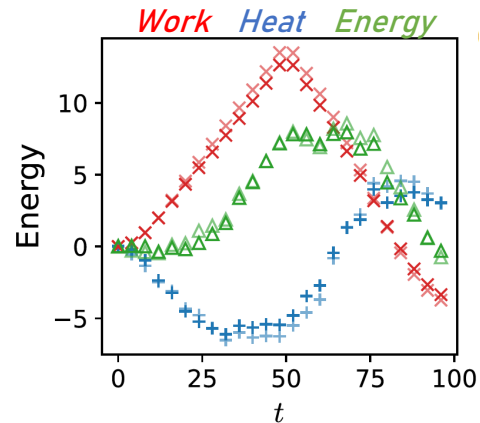
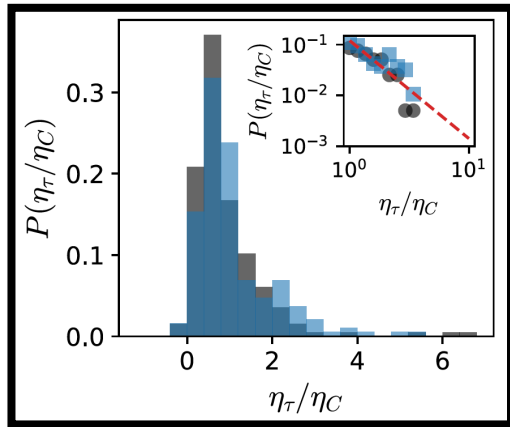
✓ Really works as
the Carnot engine...!



Engine efficiency η_τ , Carnot efficiency η_C



Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

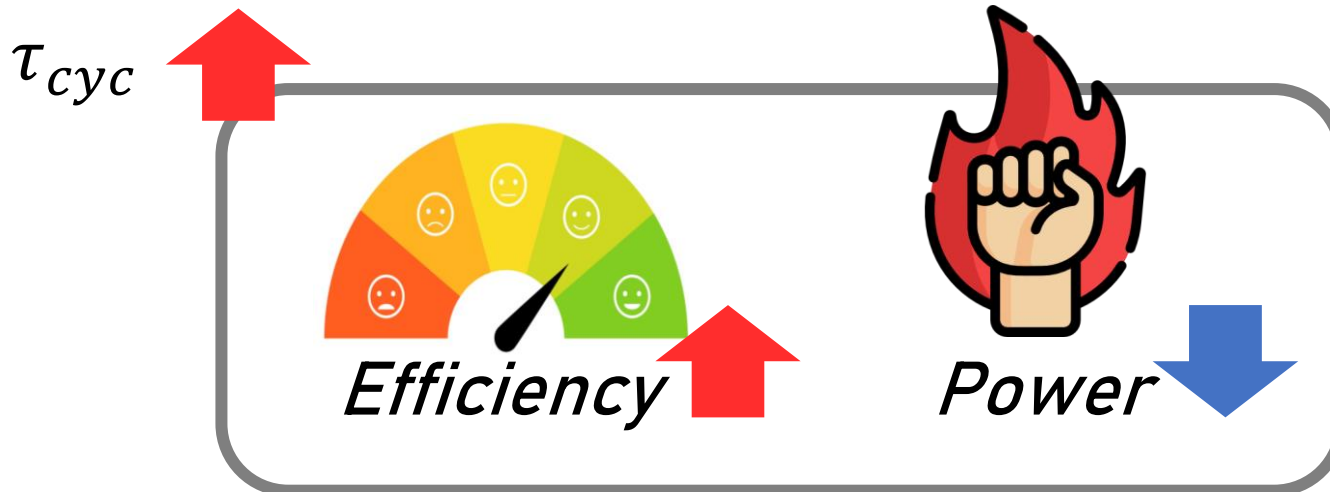
✓ *Really works as the Carnot engine...!*



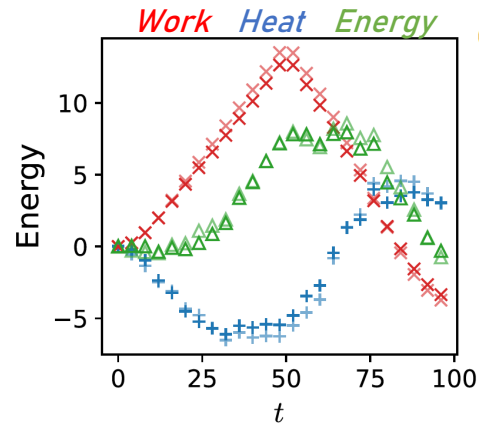
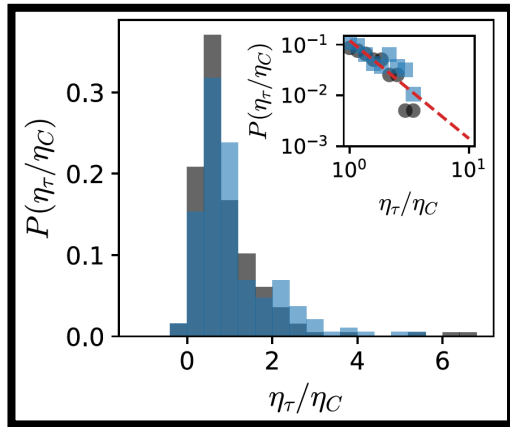
More powerful engine...?

[Power $\mathcal{P} \equiv \langle -W / \tau_{cyc} \rangle$]

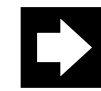
Cycle duration



Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

✓ *Really works as the Carnot engine...!*

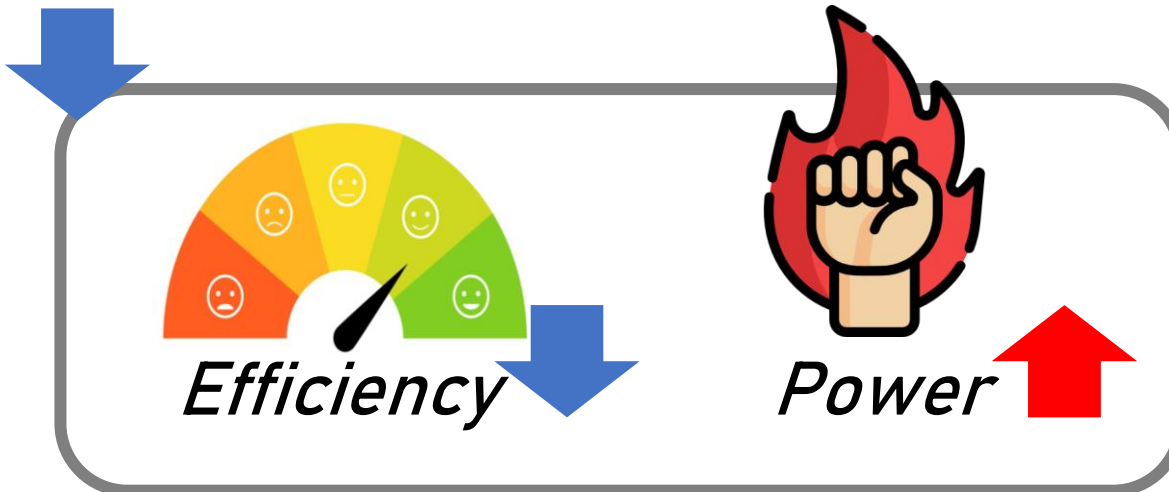


More powerful engine...?

$$[\text{Power } \mathcal{P} \equiv \langle -W / \tau_{cyc} \rangle]$$

Cycle duration

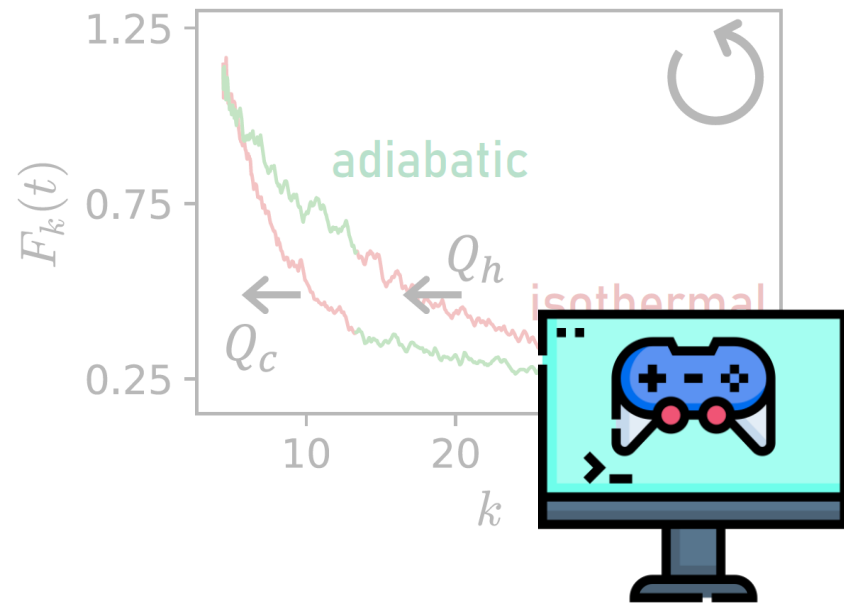
τ_{cyc}



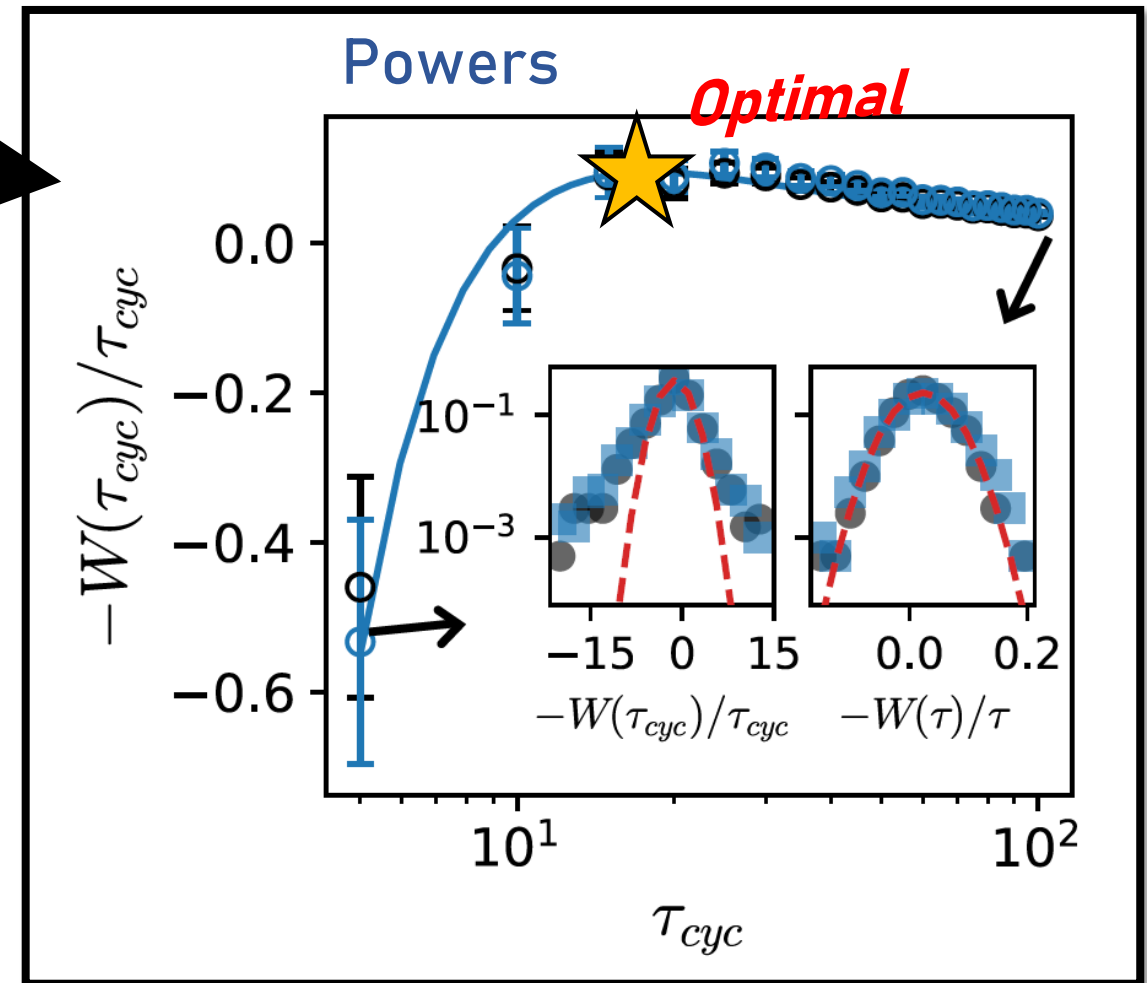
However, it takes too much time to experimentally find the optimal τ_{cyc}

Optimal τ_{cyc} ...?

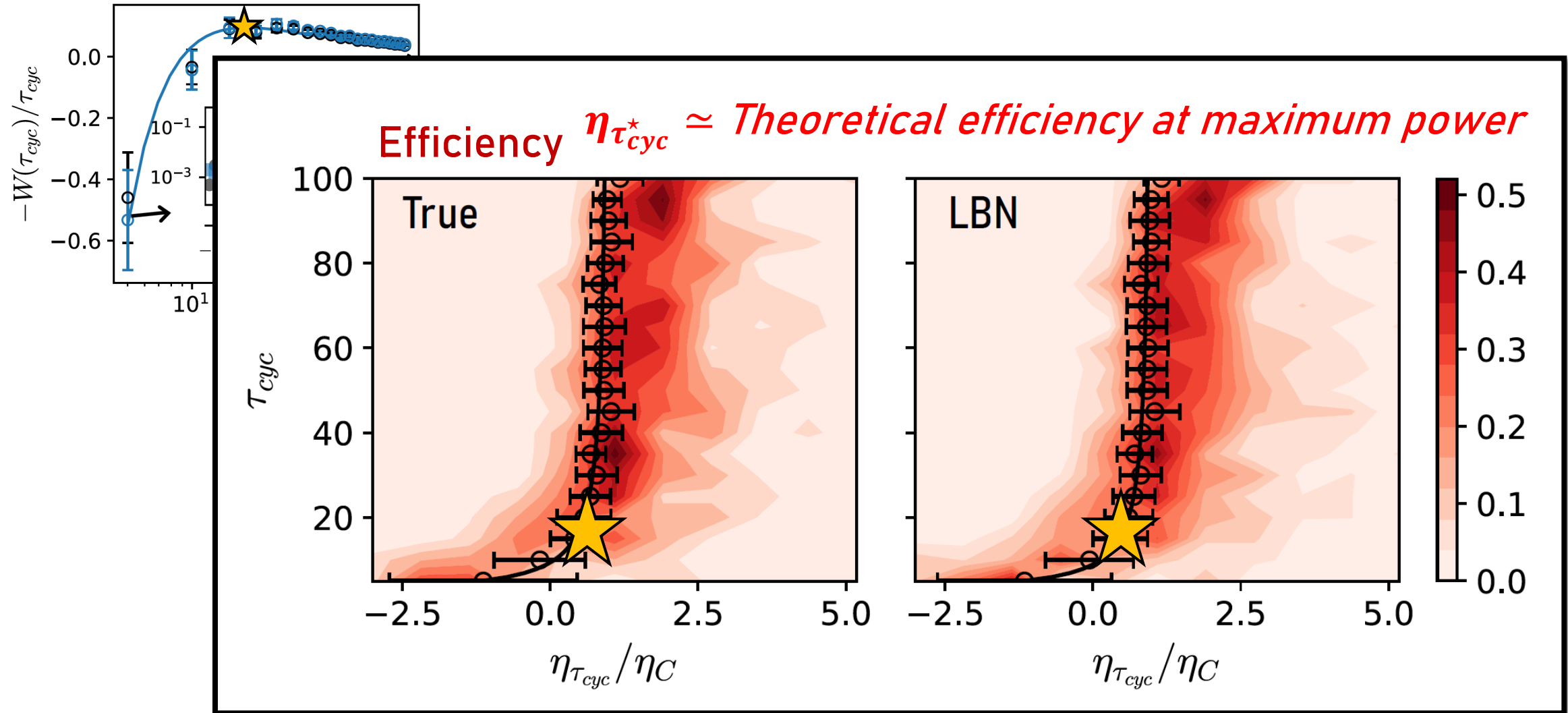
Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

*Emulate the Brownian Carnot engine
with different τ_{cyc}!*



Result

| #2. (ULE) Brownian Carnot engine I. A. Martinez et al., *Nat. Phys.* 12, 595 (2016)

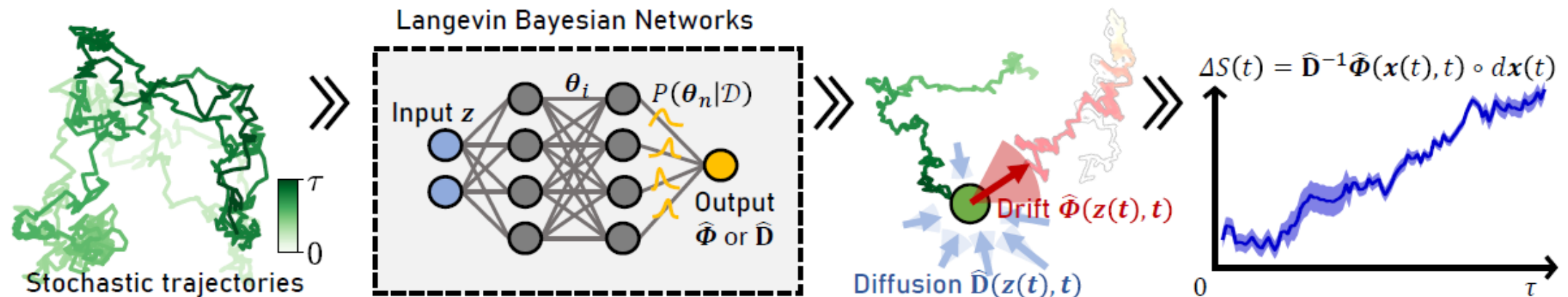
Conclusion

| Summary

- *Our general framework successfully learns Langevin dynamics from observed trajectories as well as provides the uncertainty of predictions.*

- ✓ (OLE) Nonlinear force field, ✓ (OLE) Inhomogeneous diffusion matrix,
- ✓ (OLE) Stochastic Hodgkin-Huxley model (*challenging*)
- ✓ (ULE) Nonlinear force field & Inhomogeneous diffusion matrix ✓ (ULE) Brownian Carnot engine (*challenging*)

- We show that the provided uncertainty is highly correlated to the error of predictions
→ It can help us anticipate errors of predicted dynamics and avoid erroneous decision-making.

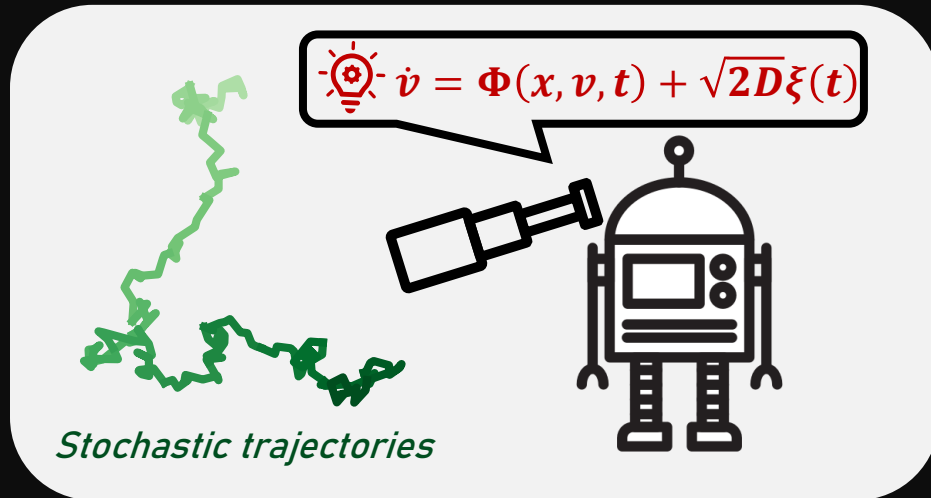


arXiv QR



Thank you for listening!

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Thank our coauthors and advisors!!



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