

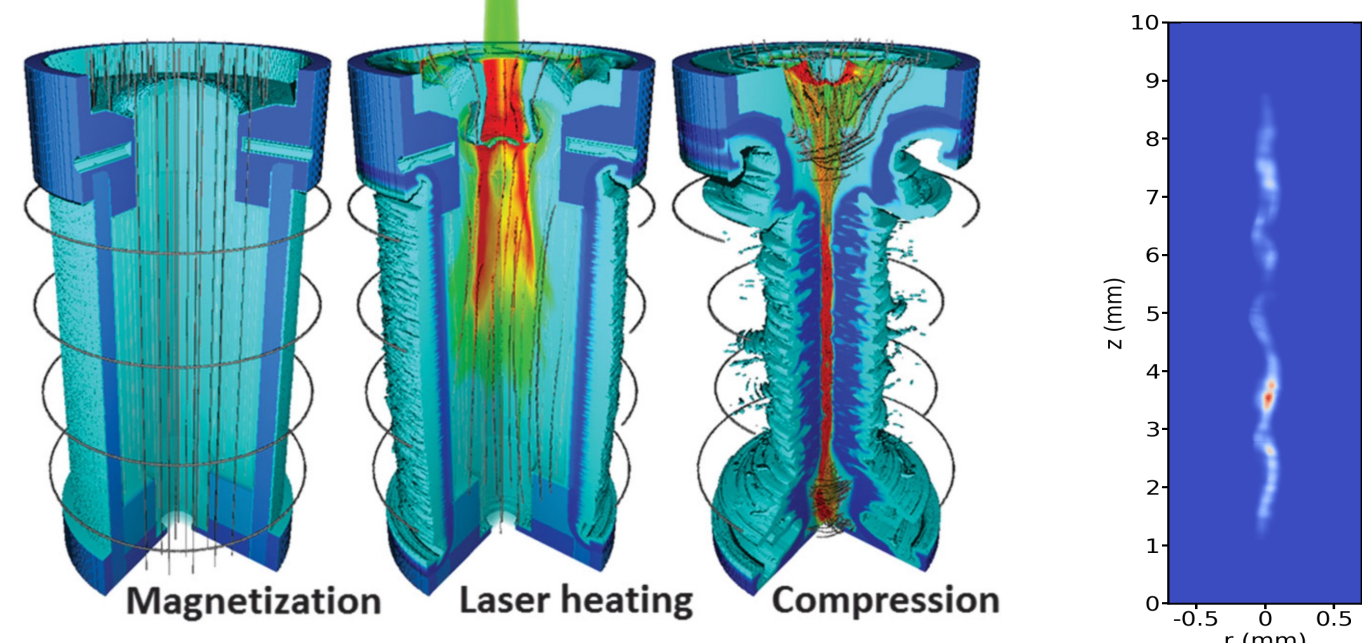
Sandia National Laboratories Multi-task Machine Learning for Fusion Simulations

W. E. Lewis, A. Tran, K. Maupin, and P.F. Knapp

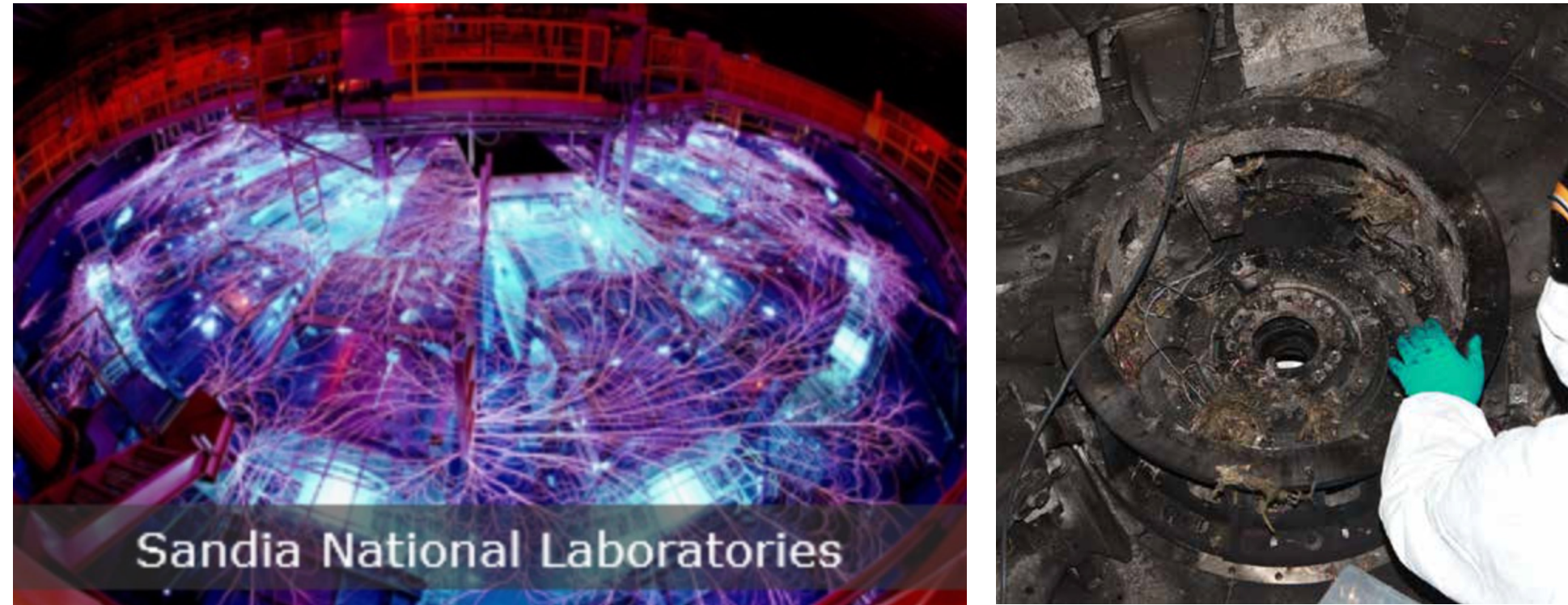


Introduction^[1-4]

Magnetized Liner Inertial Fusion produces a hot (multi-keV), dense (~ 1 g/cc), and macroscopic (O(10mm) tall and O(0.1mm) diameter) cylindrical D_2 plasma. The fusion fuel at stagnation is well within the high energy density (HED) matter regime, with thermal pressures that can exceed 1Gbar.

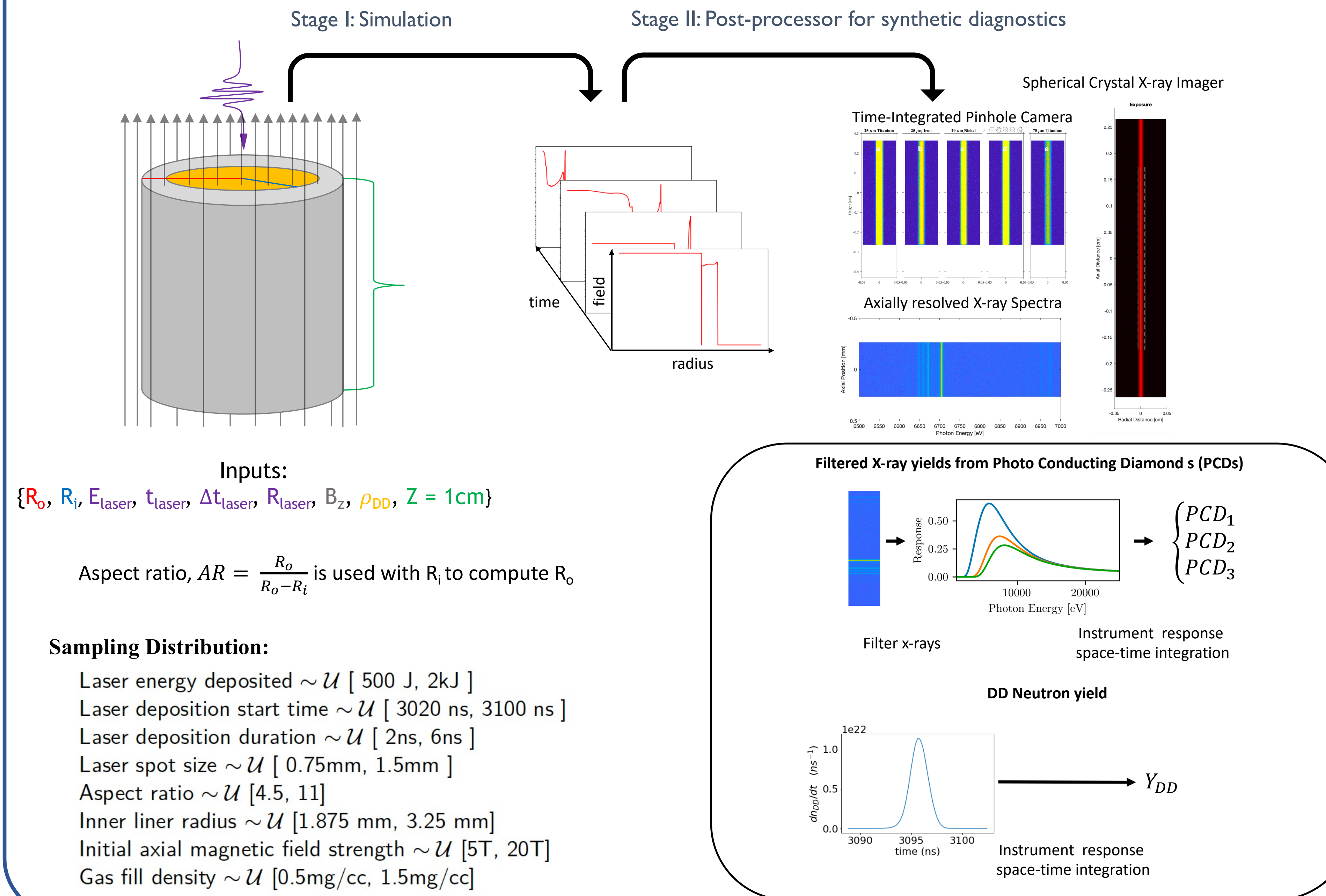


Extreme HED environments produced at Sandia's Z pulsed power facility place stringent constraints on diagnostic access and required robustness. Furthermore, experiments are costly, measurements are often highly spatially-spectrally- and/or temporally- integrated, and complex Multiphysics simulations are computationally expensive. These features represent significant challenges for experiment design and physics discovery.

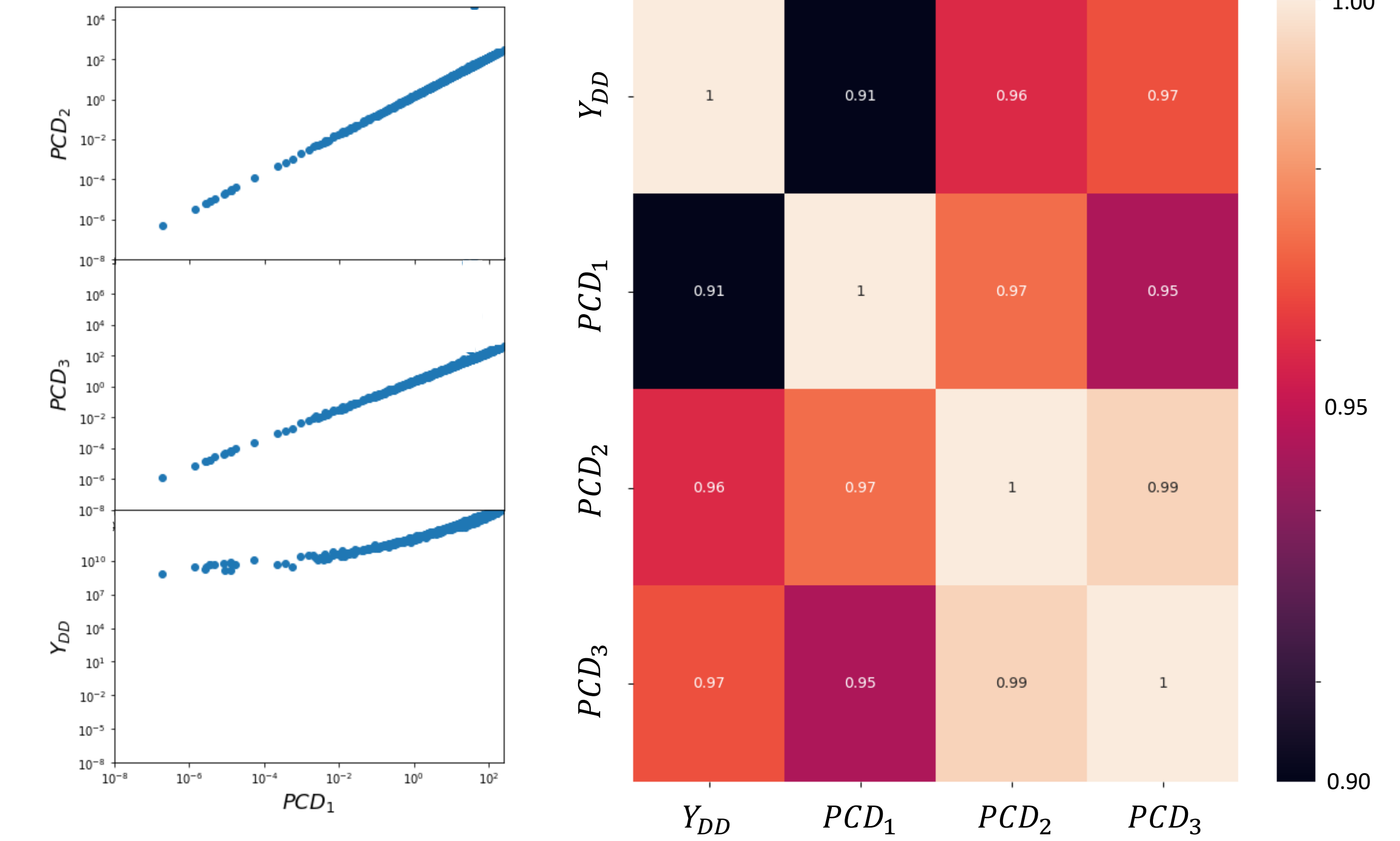


Data-driven approaches are being developed to accelerate discovery and improve automation, uncertainty quantification, and reproducibility. Several published and ongoing projects^[5-12] have demonstrated successful application to both experiment design and data analysis.

1D Magneto-Hydrodynamics Simulation Data^[13]

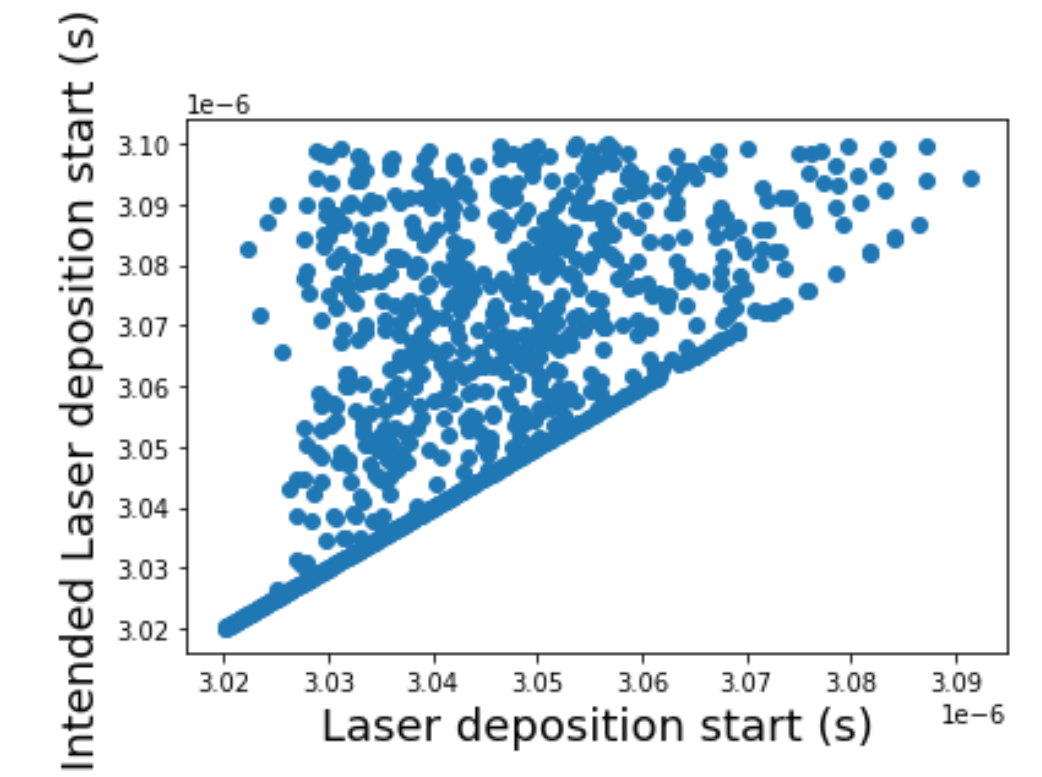


Outputs are highly correlated and well suited for testing multi-task learning frameworks



Additional details:

- Generated O(1000) samples for use in training and testing multi-output Gaussian processes
- Auto-adjusted laser deposition start time to avoid unphysical simulations
 - results in non-uniform final sample distribution
 - Removed O(10) outliers of unphysical origin
 - using the local outlier factor
- Sampled AR uniformly
 - AR and R_i are GP inputs not R_0



Single- and Multi-output Gaussian Processes^[14,15]

Single-output

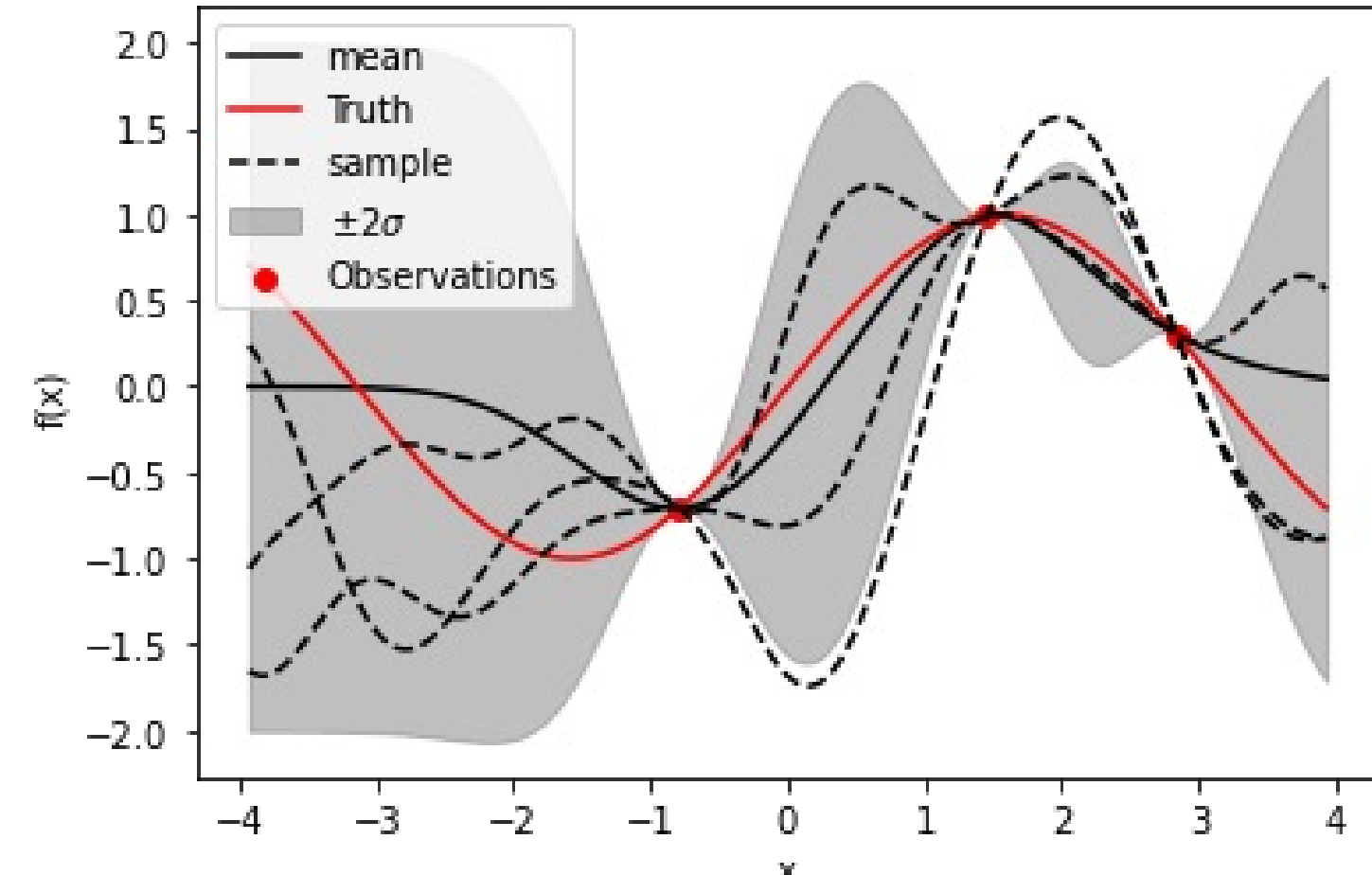
$$\mathbf{f} = [f(x_1), \dots, f(x_N)]^T$$

$$P(\mathbf{f}) \sim \mathcal{N}(\mathbf{f}|\mathbf{m}, \mathbf{K}) \quad P(\mathbf{y}|\mathbf{f}) \sim \mathcal{N}(\mathbf{y}|\mathbf{f}, \sigma^2 \mathbf{I})$$

$$P(\mathbf{y}) = \int P(\mathbf{y}|\mathbf{f})P(\mathbf{f})d\mathbf{f} = \mathcal{N}(\mathbf{y}|\mathbf{m}, \mathbf{K} + \sigma^2 \mathbf{I})$$

$$\begin{aligned} \mathbf{m}(x_{n+1}) &= \mu(x_{n+1}) + \mathbf{k}^T \mathbf{K}_n^{-1} \mathbf{y} & \mathbf{k} &= k(x_n, x_{n+1}), \\ \sigma^2(x_{n+1}) &= c - \mathbf{k}^T \mathbf{K}_n^{-1} \mathbf{k} & \mathbf{K}_{n+1,j} &= k(x_i, x_j) + \sigma \delta_{ij}, (i, j = 1 \dots n) \\ c &= k(x_{n+1}, x_{n+1}) + \sigma \end{aligned}$$

$$\log p(\mathbf{y}|\mathbf{X}, \theta) = -\frac{N}{2} \log 2\pi - \frac{1}{2} \log |\mathbf{K}(\mathbf{X}, \mathbf{X}) + \sigma^2 \mathbf{I}| - \frac{1}{2} (\mathbf{y} - \mathbf{m})^T [\mathbf{K}(\mathbf{X}, \mathbf{X}) + \sigma^2 \mathbf{I}]^{-1} (\mathbf{y} - \mathbf{m})$$



Multi-output

$$\mathbf{f} = [f_1, \dots, f_T]^T$$

$$\mathbf{f}(\mathbf{X}) \sim \mathcal{N}(\mathbf{m}(\mathbf{X}), \mathbf{K}(\mathbf{X}, \mathbf{X}))$$

$$p(\mathbf{y}|\mathbf{f}, \mathbf{x}, \Sigma) = \mathcal{N}(\mathbf{f}(\mathbf{x}), \Sigma) \quad p(\mathbf{f}(x_*)|\mathbf{y}) = \mathcal{N}(\mathbf{f}_*(x_*), \mathbf{K}_*(x_*, x_*))$$

$$\mathbf{f}_*(x_*) = \mathbf{K}_{*}^T [\mathbf{K}(\mathbf{X}, \mathbf{X}) + \Sigma]^{-1} (\mathbf{y} - \mathbf{m}),$$

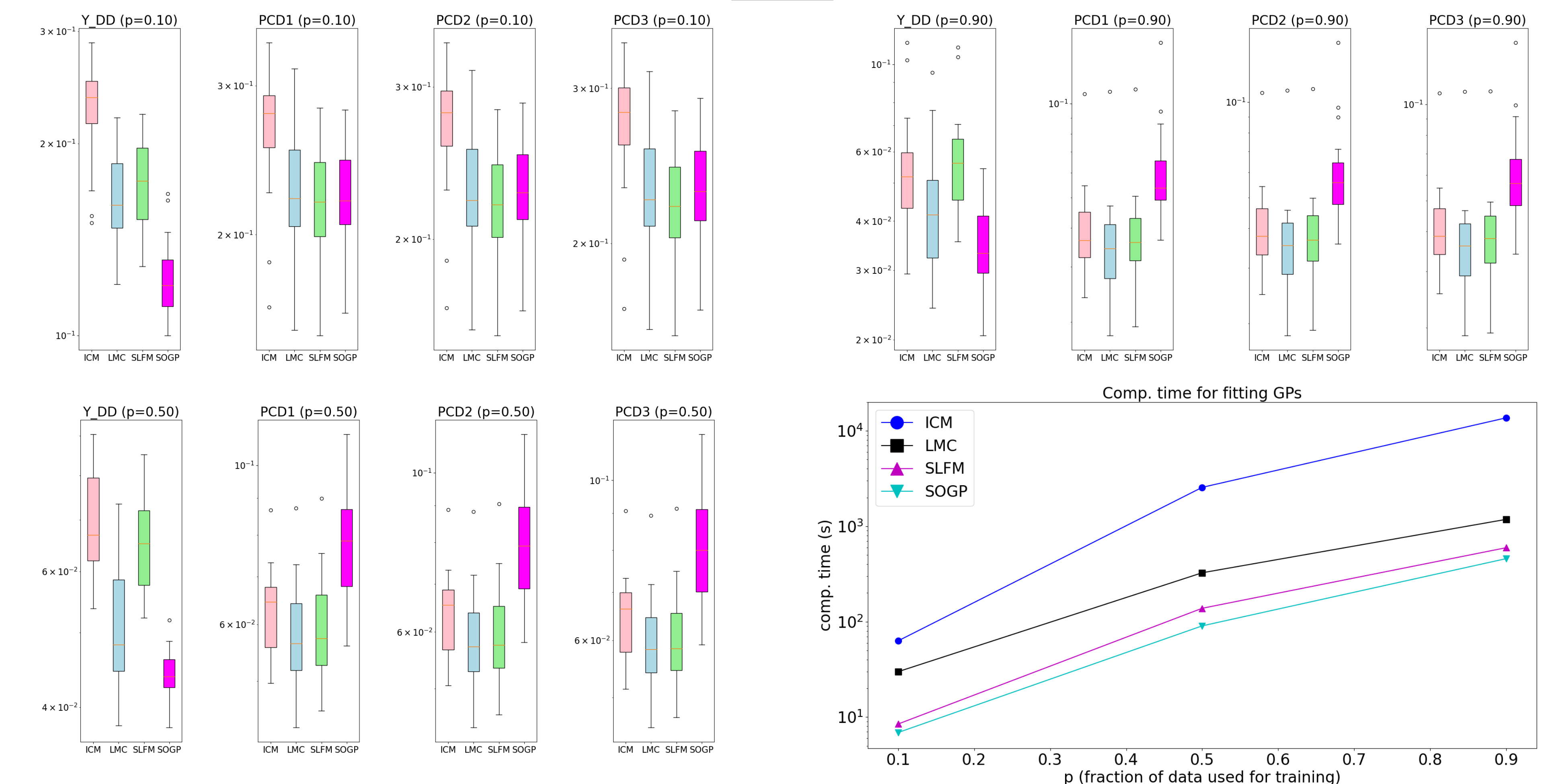
$$\mathbf{K}_*(x_*, x_*) = \mathbf{K}(x_*, x_*) - \mathbf{K}_{*} [\mathbf{K}(\mathbf{X}, \mathbf{X}) + \Sigma]^{-1} \mathbf{K}_{*}^T$$

$$\log p(\mathbf{y}|\mathbf{X}, \theta) = -\frac{ND}{2} \log 2\pi - \frac{1}{2} \log |\mathbf{K}(\mathbf{X}, \mathbf{X}) + \Sigma| - \frac{1}{2} (\mathbf{y} - \mathbf{m})^T [\mathbf{K}(\mathbf{X}, \mathbf{X}) + \Sigma]^{-1} (\mathbf{y} - \mathbf{m})$$

Note that posterior prediction requires inversion of NTxNT kernel matrix where N is the number of observed data points and T is number of outputs.

$$\begin{aligned} u_q^i &\sim \mathcal{GP}(0, k_q(\mathbf{x}, \mathbf{x}')) \\ f_t(\mathbf{x}) &= \sum_{q=1}^Q \sum_{i=1}^{R_q} a_{t,q}^i u_q^i(\mathbf{x}) & \text{LMC} & \quad \sum_{i=1}^R a_t^i u^i(\mathbf{x}) & \text{ICM} & \quad \sum_{q=1}^Q a_{t,q} u_q(\mathbf{x}) & \text{SLFM} \\ \text{cov}[\mathbf{f}(\mathbf{x}), \mathbf{f}(\mathbf{x}')] &= \sum_{q=1}^Q \mathbf{B}_q k_q(\mathbf{x}, \mathbf{x}') & \mathbf{B}_q &= \mathbf{B}_q & \mathbf{B}_q &= \mathbf{B}_q & \mathbf{B}_q \\ \mathbf{A}_q &= [a_q^1 \ a_q^2 \ \dots \ a_q^{R_q}] & \mathbf{a}_q &= [a^1 \ a^2 \ \dots \ a^R] & \mathbf{a}_q &= \mathbf{a}_q & \mathbf{a}_q \end{aligned}$$

Results



Conclusions

- MOGPs generally outperform the SOGP on PCD values, while performing comparably or worse on Y_{DD}
- Computational cost of MOGPs is competitive with SOGPs, with ICM being the most expensive



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