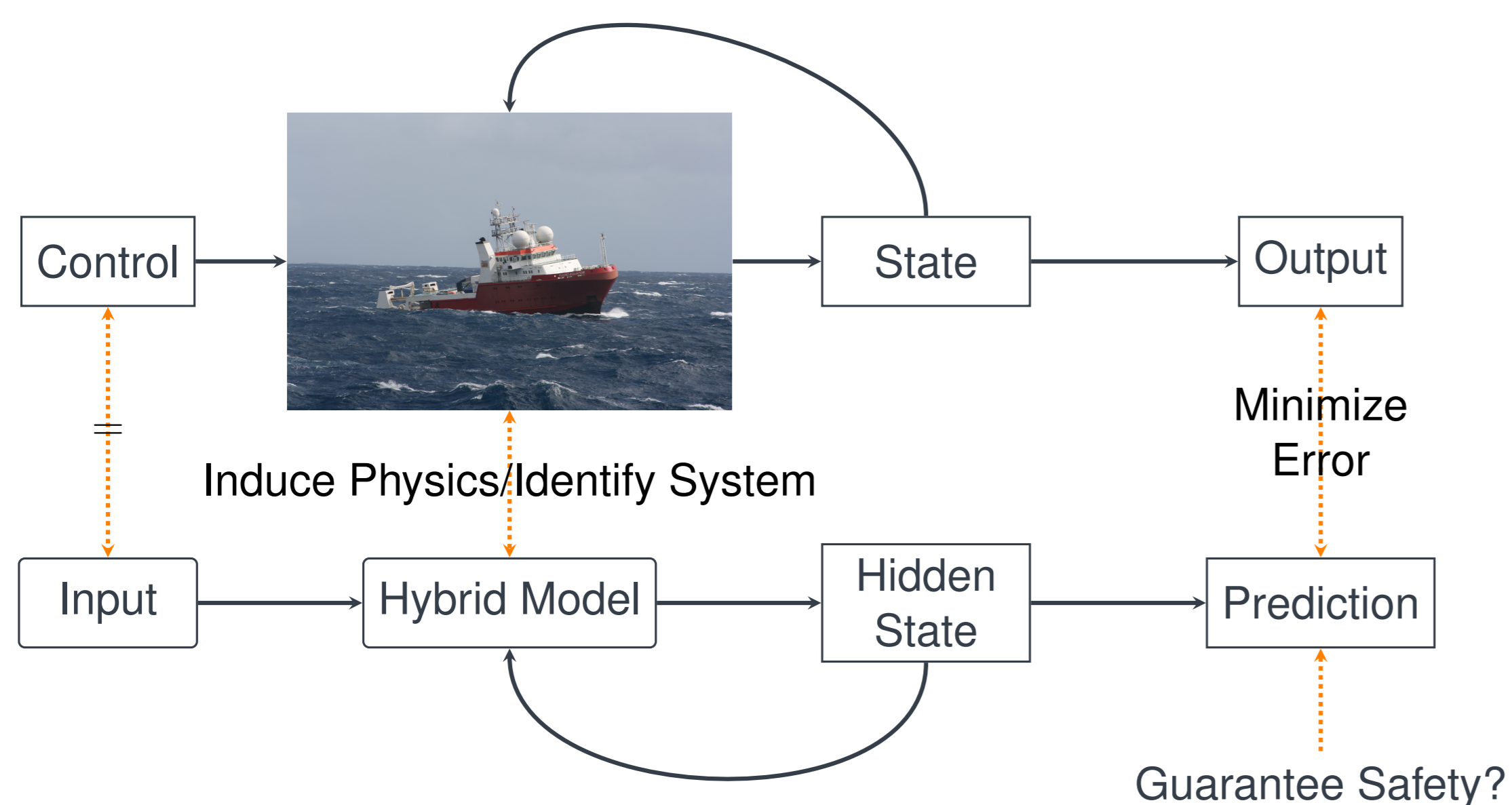


Physics-Informed System Identification



- ⇒ Deep neural networks achieve high in-distribution accuracy
- ⇒ Physics-informed networks improve generalizability
- ⇒ How to ensure predictions fulfill safety criteria?
Guarantee bounds on predictions

Physics Residual-Bounded LSTM

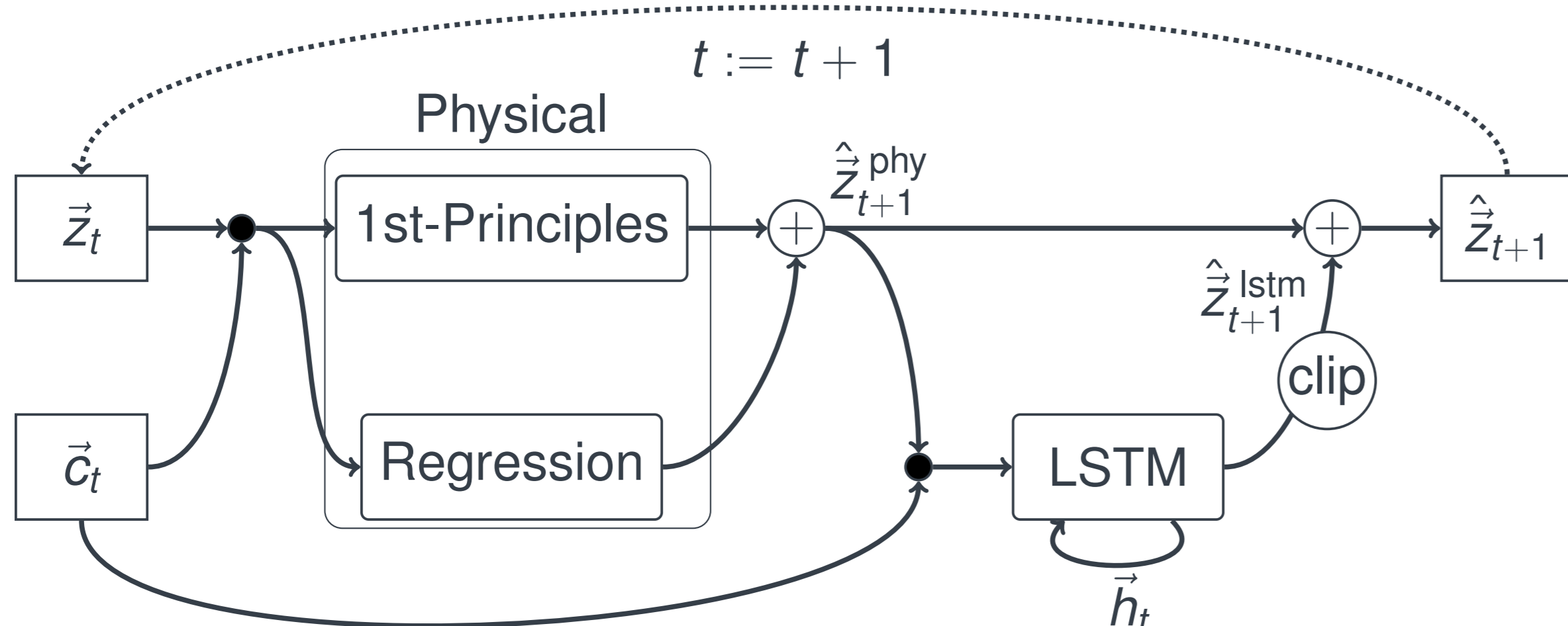


Figure 1: The proposed hybrid architecture consists of a physical model (regression and first-principles) and an LSTM. Concatenation of vectors is represented by a black circle. The +-operators correspond to a vector addition.

Guarantees

Predictions of our approach are bounded over all time steps, when

- LSTM predictions are clipped to a constant threshold
- Physical model is UBIBS stable

⇒ Computation of the model's reachable set enables safety verification

Results

Table 1: Root mean squared error for each state variable and trajectory.. NARX and LSTM are baselines. Other models are physics residual-bounded LSTMs (PRBL). The best and second-best score per column are marked in **bold** and **bold+italics** respectively.

Model	u m/s	w m/s	p rad/s	r rad/s	ϕ rad	Trajectory m (95%)
NARX	0.135	0.099	0.0049	0.0035	0.0085	604 ± 5
LSTM	0.085	0.054	0.0056	0.0020	0.0070	290 ± 3
PRBL-Lin	0.077	0.048	0.0057	0.0018	0.0070	273 ± 3
PRBL-Min+Lin	0.070	0.055	0.0060	0.0020	0.0074	269 ± 3
PRBL-Pro+Hyd	0.068	0.063	0.0058	0.0021	0.0078	285 ± 3

Code & Data



Code @ GitHub/deepsysid



Dataset @ DaRUS - SimTech PN 4-7

State Prediction

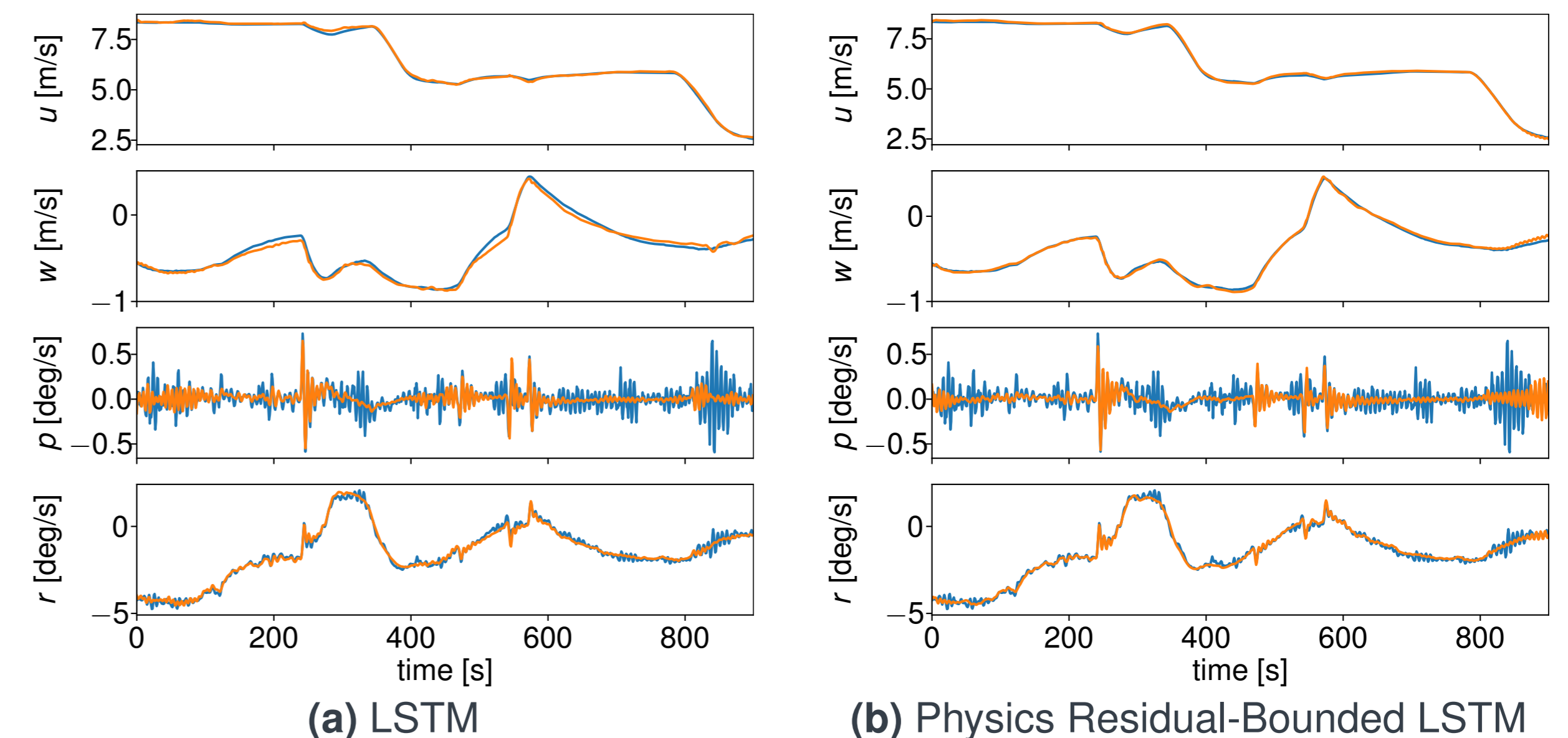
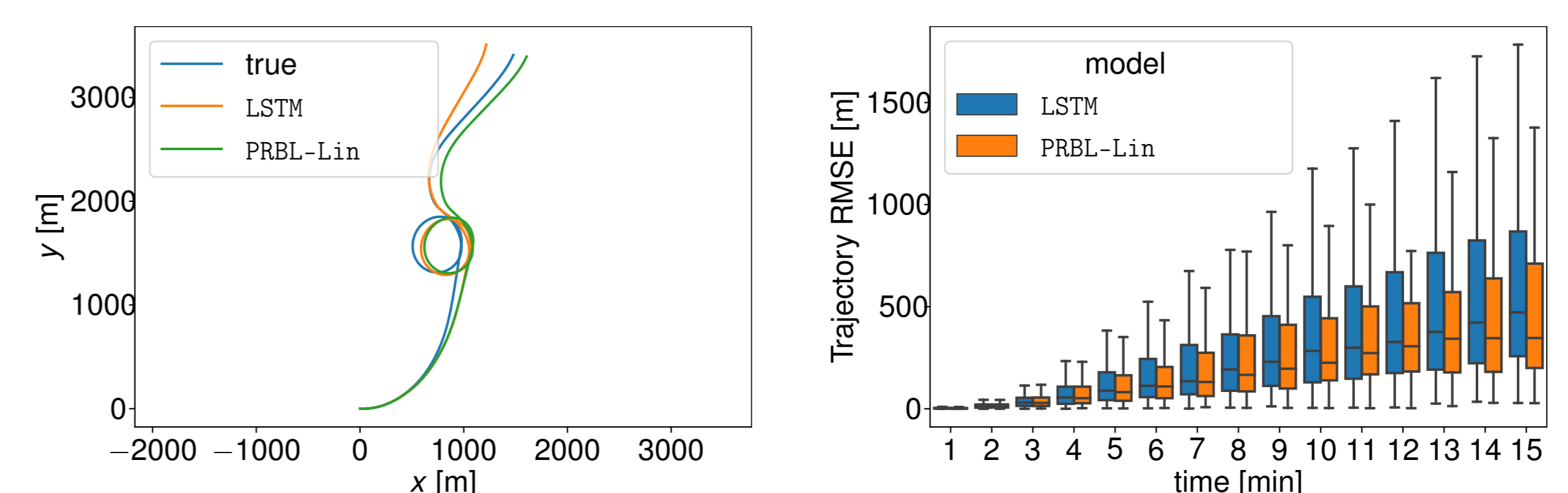


Figure 2: Ship state prediction over 900 seconds. Prediction in orange. True in blue.

Trajectory Prediction



(a) Trajectory is computed from previously predicted states (see above). **(b)** Distribution of trajectory error per minute.

Figure 3: Trajectory prediction over 900 seconds.

Reachability

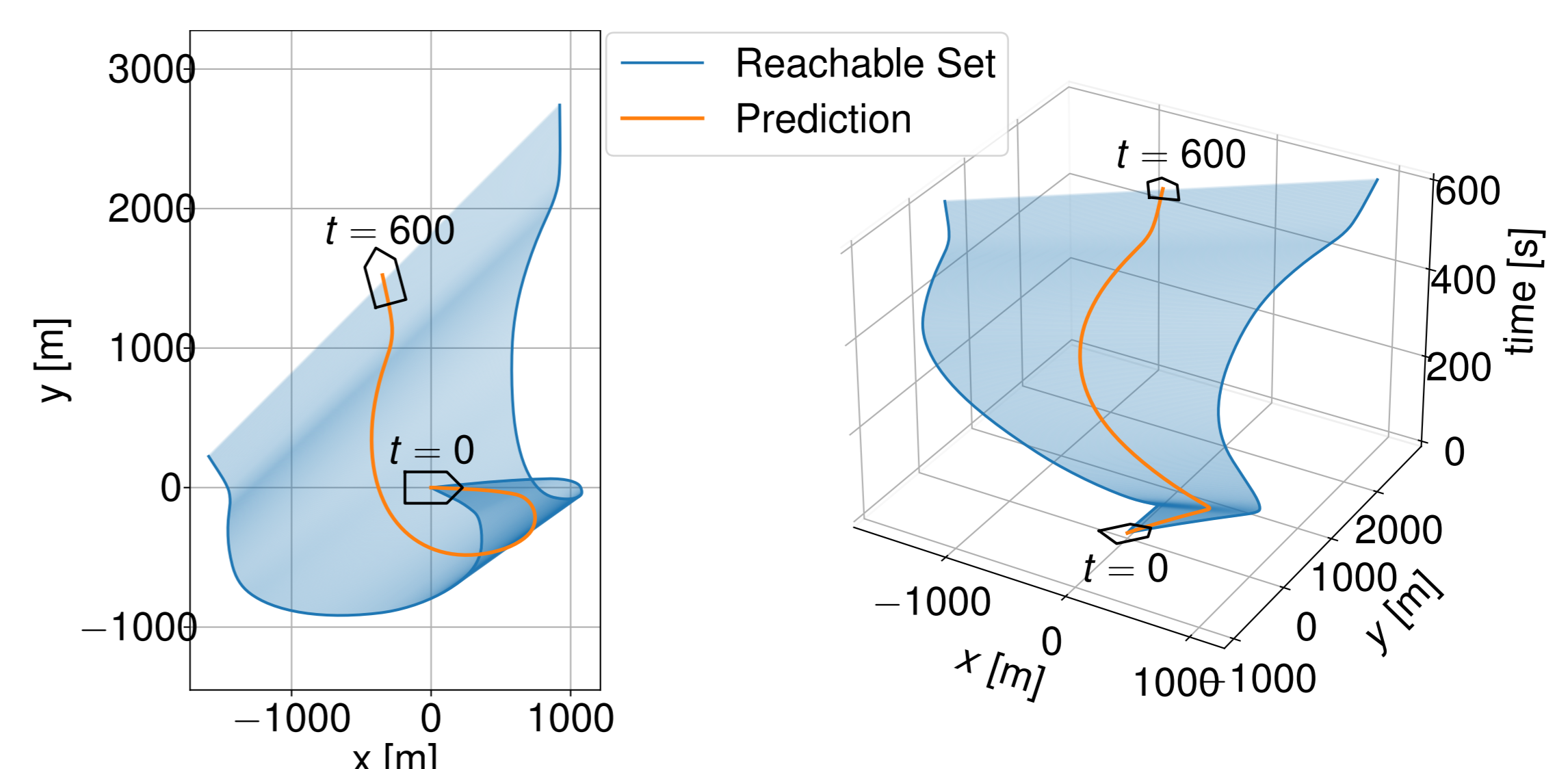


Figure 4: Trajectory and corresponding reachable set is predicted by PRBL-Lin. (left) Trajectory in two-dimensions. (right) Same trajectory on x- and y-axes with time on z-axis.

Notation

\vec{c}_t = control vector

$\vec{z}_t = [u_t \ v_t \ p_t \ r_t \ \phi_t] =$ state vector

u = surge velocity (along x-axis), v = sway velocity (along y-axis), p = roll rate (around x-axis), r = yaw rate (around z-axis), ϕ = roll angle

PRBL = Physics Residual-Bounded LSTM

Lin = Linear time-invariant regression component

Hyd = Regression component including non-linear hydrodynamic terms

Min = Minimal first-principles component (mass, inertia)

Pro = First-principles component including propulsion

References

- [1] A Baier, Z Boukhers, and S Staab. Hybrid Physics and Deep Learning Model for Interpretable Vehicle State Prediction. *CoRR*, 2022.
- [2] A Baier, S Staab, D Aspandi, and Z Boukhers. Physics Residual-Bounded LSTM for Safe Vehicle State Prediction. *Submitted: IEEE Trans. on Neural Networks and Learning Systems*.