

Karlstad Applied Analysis Seminar (2024)

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The Surprising Robustness and Computational E ciency of Weak Form System Identi cation.

Abstract

Recent advances in data-driven modeling approaches have proven highly successful in a wide range of elds in science and engineering. In this talk, I will brie y discuss several ubiquitous challenges with the conventional model development / discretization / parameter inference / model revision loop that our methodology attempts to address. I will present our weak form methodology which has proven to have surprising performance and robustness properties. In particular, I will describe our equation learning (WSINDy) and parameter estimation (WENDy) algorithms. Lastly, I will discuss applications to several benchmark problems, illustrating how our approach addresses several of the above issues and o ers advantages in terms of computational e ciency, noise robustness, and modest data needs (in an online learning context).