PIXEL: Physics-Informed Cell Representations for Fast and Accurate PDE Solvers

Abstract

Physics-informed neural networks (PINNs) have recently emerged and succeeded in various PDEs problems with their mesh-free properties, flexibility, and unsupervised training. However, their slower convergence speed and relatively inaccurate solutions often limit their broader applicability. This paper proposes a new kind of data-driven PDEs solver, physics-informed cell representations (PIXEL), elegantly combining classical numerical methods and learning-based approaches. We adopt a grid structure from the numerical methods to improve accuracy and convergence speed and overcome the spectral bias presented in PINNs. Moreover, the proposed method enjoys the same benefits in PINNs, e.g., using the same optimization frameworks to solve both forward and inverse PDE problems and readily enforcing PDE constraints with modern automatic differentiation techniques. The various challenging PDE experiments show that the original PINNs have struggled and that PIXEL achieves fast convergence speed and high accuracy.

1 Introduction

Physics-informed neural networks (PINNs) have recently received significant attention as new data-driven PDE solvers [13]. Although promising utilized in various PDE problems, PINNs suffer from slow convergence rates, and they often fall short of the desired accuracy [3, 18, 19, 21].

In addition, Multi-layer perceptron (MLP) architecture in low dimensional input domains, where PINNs generally operate, is known to have spectral bias, which prioritizes learning low-frequency components of the target function. Recent studies have shown that spectral bias [12] indeed exists in PINN models [9, 20] and this tendency towards smooth function approximation often leads to failure to accurately capture high-frequency components or singular behaviors in solution functions.

In this paper, we propose physics-informed cell representations (coined as PIXEL), a grid representation that is jointly trained with neural networks to improve convergence rates and accuracy. Inspired by classical numerical solvers that use grid points, we divide solution space into many subspaces and allocate trainable parameters for each cell (or grid point). Each cell is a representation that is further processed by following small neural networks to approximate solution functions. The key motivation behind the proposed method is to disentangle the trainable parameters with respect to the input coordinates. In neural network-only approaches, such as PINNs, all network parameters are affected by the entire input domain space. Therefore, parameter updates for specific input coordinates influence the outputs of other input subspaces. On the other hand, each input coordinate has dedicated trainable parameters updated only for certain input coordinates in *PIXEL*. This parameter separation technique has been explored in visual computing domains [2, 6, 14, 16, 10, 1] and has shown remarkable success in terms of convergence speed of the training procedure.

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Figure 1: Overall PIXEL architecture for a PDE solver

Furthermore, *PIXEL* is immuned to spectral bias presented in PINNs. A root cause of the bias is the shared parameters of neural networks for the entire input space. However, PIXEL, each cell is only responsible for a small sub-region of the input domain. Therefore, a large difference between neighboring cell values can better approximate high-frequency components or singular behaviors.

Even though we introduce discretized grid representations, our approach still enjoys the benefits of PINNs. For example, we can use the same optimization frameworks to solve both forward and inverse PDE problems. Furthermore, PIXEL uses an interpolation scheme to implement virtually infinite resolution grids, and the resulting representations are differentiable with respect to input coordinates. It allows us to enforce PDE constraints using recent *autograd* software libraries [5, 11]. As a result, our proposed method can be easily plugged into the existing PINNs training pipeline.

2 PIXEL

2.1 Neural networks and grid representations

The proposed architecture consists of a small neural network and a feature extractor of input co-ordinates using grid representations. We approximate solution functions by a neural network f parameterized by θ,

$$u(x,t) \approx f(\phi(\hat{x}, \hat{t}, \mathcal{C}); \theta), \tag{1}$$

where $\mathcal{C}$ is a grid representation and ϕ is a feature extractor given input coordinates and the grid representation using an interpolation scheme. Note that both $\mathcal{C}$ and θ are model parameters and updated during the training procedure. The dimension of $\mathcal{C}$ is determined by the dimension of the spatial input domain. For example, if $x \in \Omega \subset \mathbb{R}$ then $\mathcal{C} \in \mathbb{R}^{c \times H \times W}$ is a three dimensional tensor, where the channel size c, and H and W are spatial and temporal grid sizes, respectively. $\hat{x} \in [1, H]$ and $\hat{t} \in [1, W]$ are normalized input coordinates assuming input domain $\Omega \subset \mathbb{R}$ and $[0, T]$ are tightly bounded by a rectangular grid. If $x \in \Omega \subset \mathbb{R}^2$ then $\mathcal{C}$ is a four dimensional tensor, and if $x \in \Omega \subset \mathbb{R}^3$ then $\mathcal{C}$ is a five dimensional tensor [1].

The proposed grid representation is similar in spirit to classical numerical methods such as FDM [15] or FEM [23], which can increase the accuracy of solutions by extending the grid size or using more fine-grained nodal points. Furthermore, we learn representations at each nodal point instead of directly approximating solution fields.

2.2 Mesh-agnostic representations through interpolation

In two dimensional grid cases, $x \in \Omega \subset \mathbb{R}$ and $\mathcal{C} \in \mathbb{R}^{c \times H \times W}$, the following is a feature extractor from the cell representations,

$$\phi(\hat{x}, \hat{t}, \mathcal{C}) = \sum_{i=1}^{H} \sum_{j=1}^{W} \mathcal{C}_{ij} k(\max(0, 1 - |\hat{x} - i|)) k(\max(0, 1 - |\hat{y} - j|)), \tag{2}$$

where $\mathcal{C}_{ij} \in \mathbb{R}^c$ denotes cell representations at (i, j), and $k : [0, 1] \to [0, 1]$ represents a monotoni-cally increasing smooth function. Given normalized coordinates $(\hat{x}, \hat{t})$, it looks up neighboring points

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[1]Without temporal coordinates, e.g., Helmholtz equation, $\mathcal{C}$ is three or four dimensional tensors, respectively.

67 (2^{d+1} points) and computes the weighted sum of the representations according to a predefined kernel
68 function. It is differentiable w.r.t input coordinates so that we can easily compute partial derivatives
69 for PDE differential operator $\mathcal{N}[\cdot]$ by using automatic differentiation.

70 To support higher-order gradients, we need to use multiple differentiable kernel functions. We use
71 a cosine interpolation kernel, $k(x) := \frac{1}{2}(1 - \cos(\pi x))$ because it is everywhere continuous and
72 infinitely differentiable. A bilinear interpolation by $k(x) := k$ is still a valid option if PDE only
73 contains the first order derivatives and the goal is to maximize computational efficiency.

74 2.3 Multigrid representations

75 Since we introduce the grid representation that
76 each grid point covers only small subregions of
77 the input domain, the more fine-grained grids,
78 the less chance a grid cell would see the points.
79 It would result in highly overfitted solutions.

80 One way to inject a smooth prior and avoid over-
81 fitting is to look up more neighboring cells, such
82 as cubic interpolation. However, it is compu-
83 tationally expensive. Inspired by recent hierar-
84 chical grid representations [17, 10], we suggest
85 to use multigrid representations. We stack up
86 multiple coarse-grained grid representations and
87 the representations at each collocation point are
88 computed by summing up the representations

Figure 2: Multigrid representations

89 from all grids. With a slight abuse of notation, a multigrid representation is defined as four dimen-
90 sional tensors in two dimensional grids $\mathcal{C} \in \mathbb{R}^{M \times c \times H \times W}$. Then we can reformulate an interpolation
91 function as,

$$\phi_{\text{multi}}(\hat{x}, \hat{t}, \mathcal{C}) = \sum_{i=1}^{M} \phi(\hat{x} + \frac{(i-1)}{M}, \hat{t} + \frac{(i-1)}{M}, \mathcal{C}^i), \tag{3}$$

92 where $C^i \in \mathbb{R}^{c \times H \times W}$ denotes a grid representation. The suggested multigrid approach was very
93 critical to overall PIXEL performance. Without this, we observed that PIXEL suffers from serious
94 overfitting issues.

95 3 Experiments

Figure 3: Results of the inverse problems. PIXEL shows a faster convergence speed and more accurate
predictions. The shaded areas of training curves show 95% confidence intervals of 5 different runs
with different *random* seeds (100, 200, 300, 400, 500).

96 We experimented on 5 various PDEs by using L-BFGS optimizer. About *Convection equation*,
97 [3] shows that without sequential training, the original PINNs has failed to find accurate solutions.
98 *Reaction-diffusion equation*, which is also a PDE that the original PINNs have worked poorly [3].
99 About *Helmholtz equation*, [19] has reported that the original PINN has struggled to find an accurate
100 solution. We tested both low and high frequency parameters setting. *Allen-Cahn equation* is a
101 non-linear second-order PDE that is known to be challenging to solve using conventional PINNs [19],
102 and a few techniques, including adaptive re-sampling [22] and weighting algorithms [8, 4, 21], have
103 been proposed. Finally *Burgers equation*, which is non-linear and known to have a singular behavior.

Figure 4: For the forward problem, training loss curves and solutions of PDEs: the shaded areas show 80% confidence intervals of 5 different runs with different *random* seeds (100, 200, 300, 400, 500).

Methods	Convection	Reaction diffusion	Helmholtz ($a_1 = 1, a_2 = 4$)	Helmholtz ($a_1 = a_2 = 10$)	Allen-Cahn	Burgers
PINN (8-40)	N/A	N/A	N/A	N/A	N/A	5.60e-04
Sequential training	2.02-e02	1.56e-02	N/A	N/A	N/A	N/A
Learning rate annealing	N/A	N/A	3.69-e03	N/A	N/A	N/A
Self-attention	N/A	N/A	N/A	N/A	2.10e-02	N/A
Time marching	N/A	N/A	N/A	N/A	1.68e-02	N/A
Causal training	N/A	N/A	N/A	N/A	1.43e-03	N/A
Causal training (modified MLP)	N/A	N/A	N/A	N/A	**1.39e-04**	N/A
PINN (ours)	3.02e-01 ($\pm$ 3.40e-01) (best : 2.45e-02)	2.46e-01 ($\pm$ 2.25e-01) (best : 2.36e-02)	4.02e-01 ($\pm$ 4.88e-01) (best : 2.30e-03)	1.00 ($\pm$ 1.49e-06) (best : 1.00)	9.08e-01 ($\pm$ 1.68e-02) (best : 5.23e-01)	5.77e-03 ($\pm$ 1.74e-03) (best : 3.35e-03)
PIXEL (16,4,16,16)	9.48e-03 ($\pm$ 1.62e-03) (best : 6.39e-03)	1.63e-02 ($\pm$ 2.11e-03) (best : 1.33e-02)	8.27e-03 ($\pm$ 1.73e-03) (best : 2.71e-03)	3.05e-01 ($\pm$ 2.38e-01) (**best : 7.47e-02**)	1.77e-02 ($\pm$ 4.67e-03) (best : 9.64e-03)	9.98e-04 ($\pm$ 3.70e-04) (best : 4.88e-04)
PIXEL (64,4,16,16)	4.69e-03 ($\pm$ 1.25e-03) (**best : 2.41e-03**)	8.11e-03 ($\pm$ 8.74e-05) (best : 7.81e-03)	2.57e-03 ($\pm$ 8.47e-04) (best : 1.14e-03)	4.26e-01 ($\pm$ 3.10e-01) (best : 1.05e-01)	1.90e-02 ($\pm$ 8.35e-03) (best : 4.56e-03)	6.20e-04 ($\pm$ 2.09e-04) (best : 3.85e-04)
PIXEL (96,4,16,16)	6.19e-03 ($\pm$ 3.36e-03) (best : 3.12e-03)	8.26e-03 ($\pm$ 1.18e-03) (**best : 7.16e-03**)	1.19e-03 ($\pm$ 1.45e-04) (**best : 8.63e-04**)	3.11e-01 ($\pm$ 1.43e-01) (best : 1.70e-01)	1.63e-02 ($\pm$ 3.95e-03) (best : 8.86e-03)	7.01e-04 ($\pm$ 3.60e-04) (**best : 3.20e-04**)

Table 1: The comparisons to other methods (L_2 relative errors). The standard deviation for 5 experiments is shown with the mean in the table. Seeds 100, 200, 300, 400, and 500 were used. we compared against PINN [13], Sequential training [3], Learning rate annealing [19], Self-attention [8], Time marching [7], and Causal training [18].

3.1 Results

For the forward problem, In *Convection equation*, the resulting solution image of PINN was not correctly updated for the later time domain, $t > 0.4$. However, PIXEL converged to a high accurate solution. For *Reaction-diffusion equation*, PINN showed a constant curve shape after 285 iterations in the averaged loss curve. Whereas PIXEL showed an exponential decay shape until 10,000 iterations. In *Helmholtz*, as we expected, due to the spectral bias, PINN has failed to converge to an accurate solution. In contrast, PIXEL obtained high accuracy solution quickly. For *Allen-Cahn*, which is known to be notoriously difficult, the previous studies have demonstrated that PINNs perform very poorly without additional training techniques, such as time marching techniques [7] or causal training [18]. However, our method can obtain accurate solutions without any additional methods. **For the inverse problem**, PINN showed fluctuation in the prediction curve due to the *random* seed. In contrast, PIXEL showed robustness in predicting regardless of *random* seed. Except for Helmholtz equation which PINN failed to train, PIXEL showed convergence in a *few* iterations for PDEs.

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A Experimental setup and details

	PDEs	Initial condition	Boundary condition	Inverse problem coefficient
Convection	$u_t + \beta u_x = 0$
$x \in [0, 2\pi],\ t \in [0, T]$	$u(x, 0) = \sin x$	$u(0, t) = u(2\pi, t)$	β
Reaction Diffusion	$u_t - \nu u_{xx} - \rho u(1 - u) = 0$
$x \in [0, 2\pi], t \in [0, T]$	$u(x, 0) = h(x)$	$u(0, t) = u(2\pi, t)$	ν
Helmholtz	$\Delta u(x, y) + k^2 u(x, y) = q(x, y)$
 $q(x, y) = k^2 \sin(a_1 \pi x) \sin(a_2 \pi y)$
 $-(a_1 \pi)^2 \sin(a_1 \pi x) \sin(a_2 \pi y)$
 $-(a_2 \pi)^2 \sin(a_1 \pi x) \sin(a_2 \pi y)$
 $(x, y) \in [-1, 1]^2$ | . | $u(x, y) = 0,$

 $(x, y) \in \partial[-1, 1]^2$ | k |
| Allen-Cahn | $u_t - 0.0001 u_{xx} + \lambda u^3 - 5u = 0$
 $x \in [-1, 1], t \in [0, 1], \lambda = 5$ | $u(x, 0) = x^2 \cos(\pi x)$ | $u(t, -1) = u(t, 1)$
 $u_x(t, -1) = u_x(t, 1)$ | λ |
| Burgers | $u_t + u u_x - \nu u_{xx} = 0$
 $x \in [-1, 1],\ t \in [0, 1]$ | $u(0, x) = -\sin(\pi x)$ | $u(t, -1) = u(t, 1) = 0$ | ν |

Table 2: The formulations of various PDEs in our experiments of the forward and the inverse problem.

For all experiments, we used Limited-memory BFGS (L-BFGS) second-order optimization algorithms. In many cases of training PINNs, it outperforms other first-order optimization algorithms, such as ADAM or SGD. We set the learning rate to 1.0 and used the strong-wolfe line search algorithm. In every L-BFGS iteration, we randomly sample collocation points to make the model robust to the entire input and time domains for training PIXELs. We found that PINNs often have struggled to converge in this setting, so we initially sampled the collocation points and fixed them, which has been a common practice in PINNs literature. To compute the accuracy of the approximated solutions, we used the relative L_2 error, defined as $\frac{||u - \hat{u}||_2}{||u||_2}$, where $\hat{u}$ is a predicted solution and u is a reference solution. We used NVIDIA RTX3090 GPUs and A100 GPUs with 40 GB of memory. For all experiments, we used 2 hidden layers and 16 hidden dimensions for shallow MLP architecture, and a hyperbolic tangent activation function (tanh) was used. For coefficients of the loss function, we used $\lambda_{ic} = \lambda_{bc} = 1, \lambda_{data} = 0$.

Convection equation. A shallow MLP of 2 layers with 16 hidden units was used. The baseline PINN model was trained with the same number of data points from PIXEL. For the PINN model, we used 3 hidden layers and 50 hidden dimensions following the architecture in [1].

Reaction-diffusion equation. We used the same formulation in [1], and conducted experiments with the same PDE parameters ($\rho = 5, \nu = 3$). For training PINNs, we used 3 hidden layers and 50 hidden dimensions following the architecture in [1].

Helmholtz equation. We used the same formulation in [4]. The source term is given as $q(x, y) = -(a_1\pi)^2 u(x, y) - (a_2\pi)^2 u(x, y) + k^2 u(x, y)$. The analytic solution of this formulation is known as $u(x, y) = \sin(a_1\pi x)\sin(a_2\pi y)$. We tested the PDE parameters $k = 1$, $a_1 = 1$, and $a_2 = 4$. For a more complex setting, we also tested $k = 1$, $a_1 = 10$ and $a_2 = 10$. For the baseline PINN model, we used 7 hidden layers and 100 hidden dimensions following the architecture in [4].

Allen-Cahn equation. For the baseline PINN model, we used 6 hidden layers and 128 hidden dimensions following the architecture in [2] In the case of Allen-Cahn, there was a problem that NaN occurs in PINN when the seed is 400. Unlike PIXEL, PINN excludes seed 400 only in the case of Allen-Cahn.

Burgers equation. We used the same PDE parameter, $\nu = 0.01/\pi$ in [3]. For the baseline PINN model, we adopted the same architecture in [3], using 8 hidden layers and 40 hidden dimensions.

A.1 Hyperparameter of experiments

	Convection	Reaction diffusion	Helmholtz	Allen-Cahn	Burgers
Grid sizes	(96, 4, 16, 16)	(96, 4, 16, 16)	(96, 4, 16, 16)	(96, 4, 16, 16)	(96, 4, 16, 16)
# collocation pts	100,000	100,000	100,000	100,000	100,000
# ic pts	100,000	100,000	N/A	100,000	100,000
# bc pts	100,000	100,000	100,000	N/A	100,000
λ_{res}	0.005	0.01	0.0001	0.1	0.01

Table 3: Experimental details of the forward problems for training PIXELs: (96, 4, 16, 16) means, 96 multigrids, channel size of 4, the spatial grid size of 16, and temporal grid size of 16. # collocation pts, # ic pts, and # bc pts denote the number of collocation, initial condition, and boundary condition points, respectively.

	Convection	Reaction diffusion	Helmholtz $(a_1 = 1, a_2 = 4)$	Allen-Cahn	Burgers
Grid sizes	(192, 4, 16, 16)	(192, 4, 16, 16)	(16, 4, 16, 16)	(192, 4, 16, 16)	(192, 4, 16, 16)
# collocation pts	100,000	100,000	100,000	100,000	100,000
# ic pts	100,000	100,000	N/A	100,000	100,000
# bc pts	100,000	100,000	100,000	N/A	100,000
λ_{res}	0.005	0.005	0.00001	0.1	0.0005

Table 4: Experimental details of the inverse problems (PIXEL)

Table 3 and Table 4 shows the experimental details for the forward and inverse problems respectively. Note that all other hyperparameters of the forward problems and the inverse problems are same explained in main text, including the architecture of PINN, confirming that the proposed method is not sensitive to hyperparameters. For the inverse problems, The number of data points used for ground truth data points is 25,600 for convection equation, Burger equation, and Reaction-diffusion equation. The Helmholtz equation uses 490,000 and the Allen-Cahn equation uses 102,912.

B Grid size and the number of data points

This section studies the relationship between the amounts of training data points and the grid sizes. We introduced multigrid representations that inject a smooth prior into the whole framework, which would reduce the required data points for each training iteration. We demonstrate this with the convection equation example by varying the number of training data points (collocation and initial condition) and the number of multigrid representations. We fixed the grid size 16 and the channel size 4, and varied the number of multigrids from 4 to 64. We reported the L_2 relative errors after 500 L-BFGS iterations. As shown in Table 5, our method is robust to the amounts of training data points. Although we can achieve higher accuracy with more training points, it performs comparably with a few data regimes.

Multigrid sizes	5,000 (# pts)	10,000	20,000	50,000	100,000
(4, 4, 16, 16)	2.35e-01	2.32e-01	2.25e-01	2.23e-01	2.21e-01
(8, 4, 16, 16)	5.59e-02	4.11e-02	3.10e-02	2.95e-02	3.73e-02
(16, 4, 16, 16)	4.47e-02	2.99e-02	2.51e-02	8.01e-03	1.91e-02
(32, 4, 16, 16)	4.40e-02	2.69e-02	1.13e-02	1.13e-02	8.22e-03

Table 5: Varying the amounts of training points and the number of multigrids (L_2 relative errors)

C The visualization of multigrid representations

Figure 5: Visualization of multigrid representations for Burgers and Helmholtz equations (best viewed zoomed in): The first row shows image plots of each grid representation, and the second row shows the representations after the interpolation. The final representations are obtained through the sum of each interpolated cell, followed by an MLP to generate the solution. We used (4,4,64,64) and (4,4,16,16) multigrid representations for Burgers and Helmholtz, respectively.

We demonstrate the intermediate results in Figure 5. In Burgers example (the first and the second rows), we used (4,1,64,64) configuration and two layers of MLP with 16 hidden units. As we expect, each grid show foggy images since the final solution will be the sum of all multigrid representations. Also, we shifted each grid, which resulted in slightly different images from each other. The final solution is completed in the last stage by filling up the remaining contents using an MLP. Importantly, we note that the singular behavior (shock, a thin line in the middle of the solution image) is already well captured by the grid representations. The role of MLP was to represent the smooth global component in solution function. Therefore, the proposed grid representations and an MLP combine each other's strengths to obtain better final solutions.

In Helmholtz example, we used small size grids (4,4,16,16). Thus, we can observe notable differences after cosine interpolation (grid-like pattern before the interpolation). We also note that the grid representations already represent complex patterns, and the last MLP stage also refined the solution by darkening the colors in the solution image.

 # D   Visualizations

Figure 6: Inverse problem of allen-cahn equation

Figure 7: Inverse problem of convection equation

Figure 8: Inverse problem of reaction-diffusion equation

Figure 9: Inverse problem of burgers equation

Figure 10: Inverse problem of helmholtz equation.

Figure 11: Forward problem of burgers equation

Figure 12: Convection equation results of PIXEL, at the 1500 iteration, the final relative L_2 error is 2.69e-03

Figure 13: Forward problem of convection equation

Figure 14: Forward problem of reaction-diffusion equation

Figure 15: Forward problem of allen-cahn equation.

Figure 16: Forward problem of helmholtz equation

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