



**ODEN INSTITUTE**

FOR COMPUTATIONAL ENGINEERING & SCIENCES

$$\int \mathcal{M}^2 dt$$

# COMPUTATIONAL SCIENCE AND SCIENTIFIC MACHINE LEARNING TO ENABLE DIGITAL TWINS OF THE OCEAN

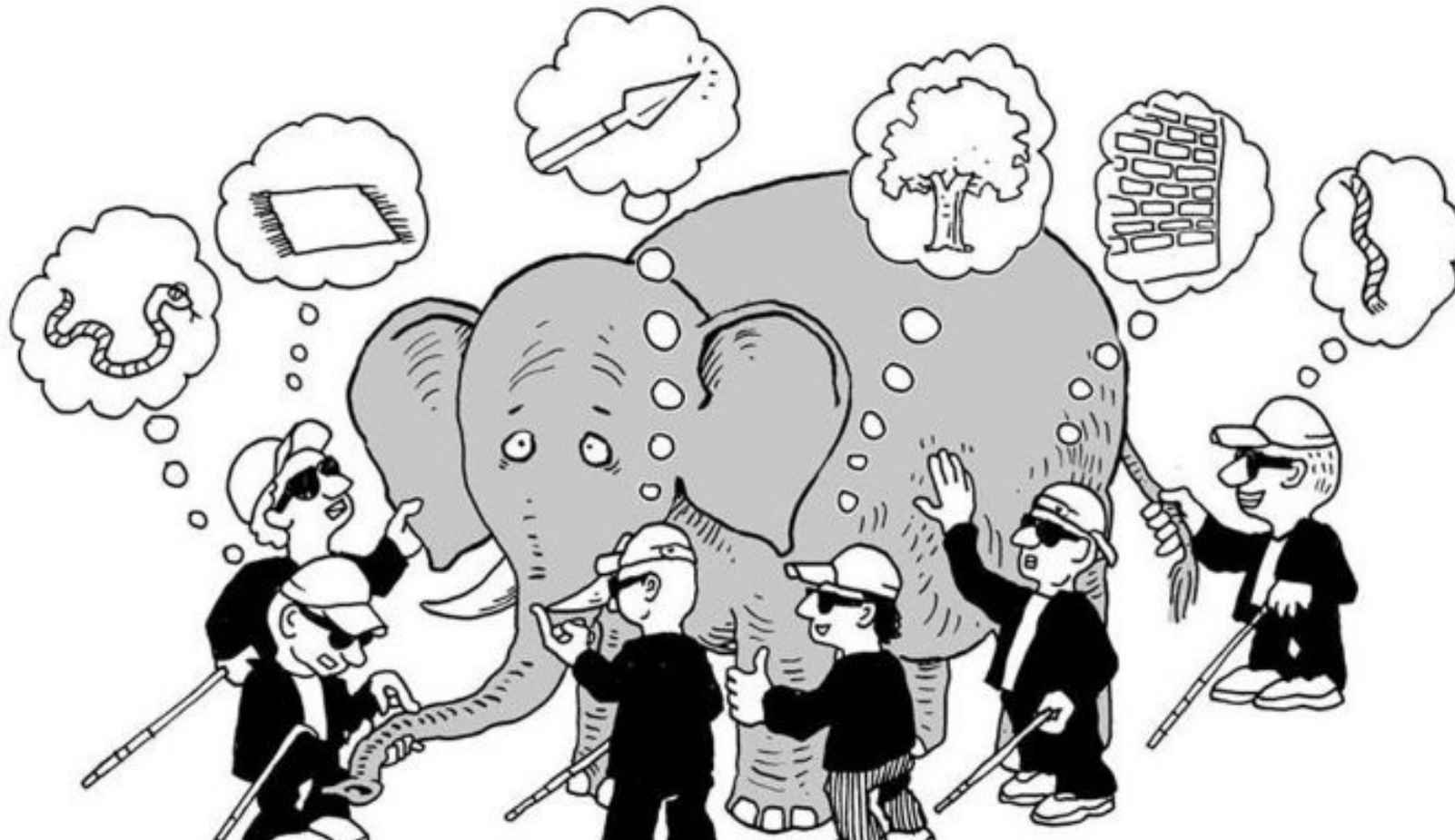
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**Patrick Heimbach**

*The University of Texas at Austin*

# What are Digital Twins?

$$\int \mathcal{M}^2 dt$$



*(Parable of the Blind Men and an Elephant)*

# Role of Digital Twins – A DITTO perspective

## Role of Digital Twins – A DITTO perspective

*“Digital Twins of the Ocean will bring together ocean data, models and digital information with those who are planning and regulating human ocean interactions. They will become an indispensable element of sustainable development of the ocean space”*

– Martin Visbeck (GEOMAR)



# What are Digital Twins? – A DITTO perspective

$$\int \mathcal{M}^2 dt$$

**Data space**



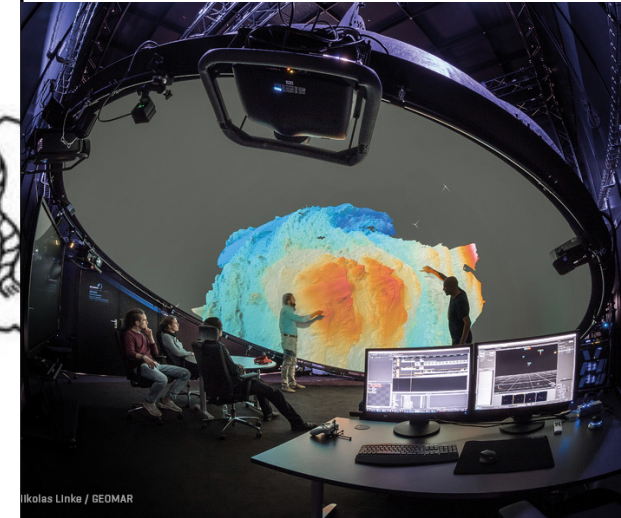
**Data analytics**



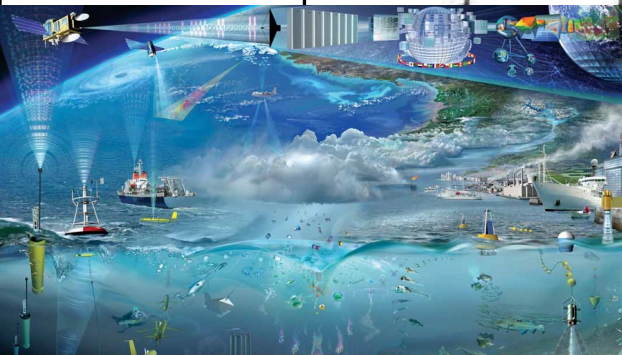
**Prediction engine**



**Data & decision  
cyberinfrastructure**

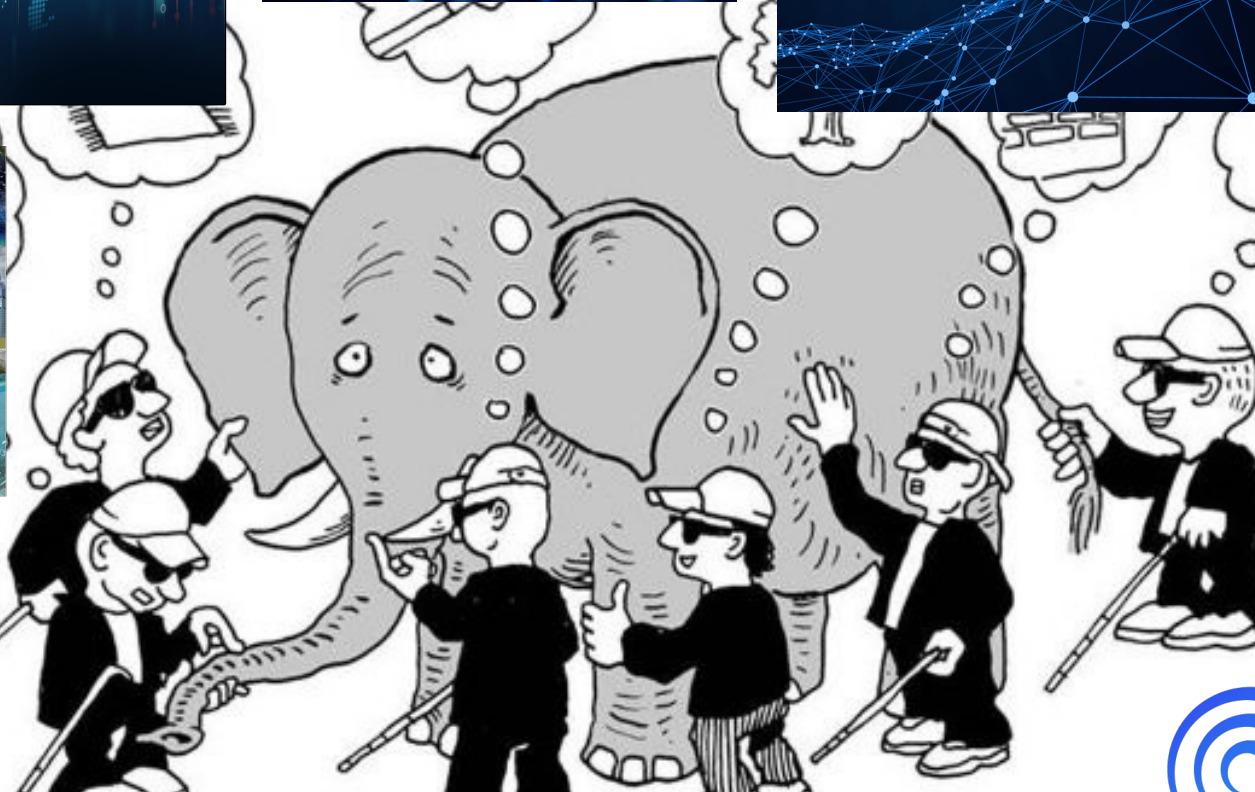


**Observing  
system**



2021  
2030

UN  
to



*(Parable of the Blind Men and an Elephant)*



**DITTO**  
Digital Twins of the Ocean

# Role of Digital Twins – An engineering perspective

# Role of Digital Twins – An engineering perspective

*A DT is an **in-silico replica/model** of a system subject to requirements:*

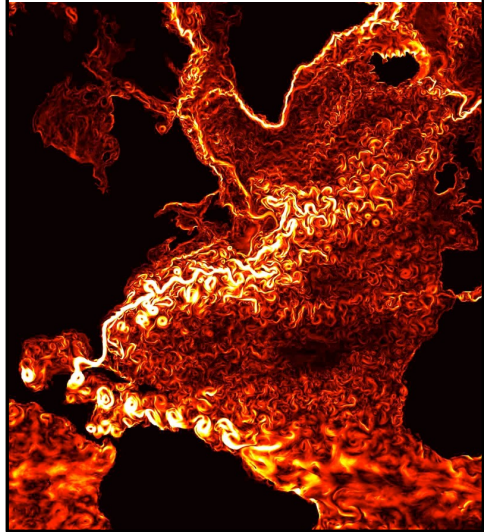
1. must continuously improve as it **integrates new data** and provides a **dynamic digital history** of the asset or entity
2. must be able to **issue predictions** about yet-unseen conditions and future states **with quantified uncertainties**
3. must be able to support – with confidence – assessments of **WHAT-IF scenarios** that support critical decisions
4. must entail **synergistic two-way coupling** between the physical system, the **data collection**, and the **user/social system**



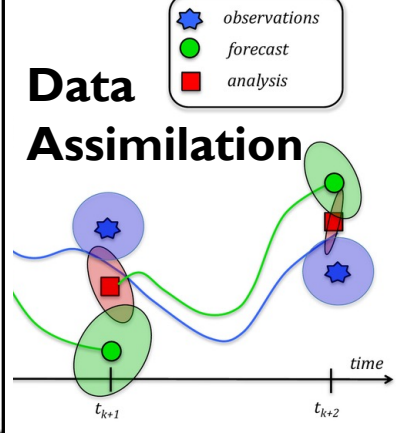
# What are Digital Twins? – From simulation to decision

$$\int \mathcal{M}^2 dt$$

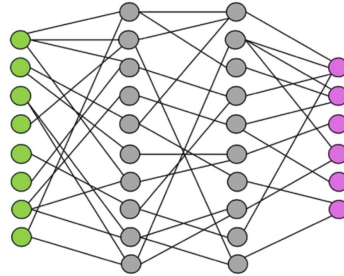
high-fidelity models



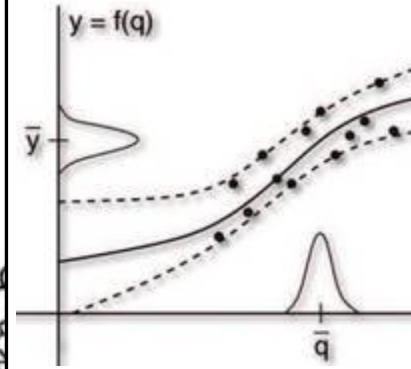
Data Assimilation



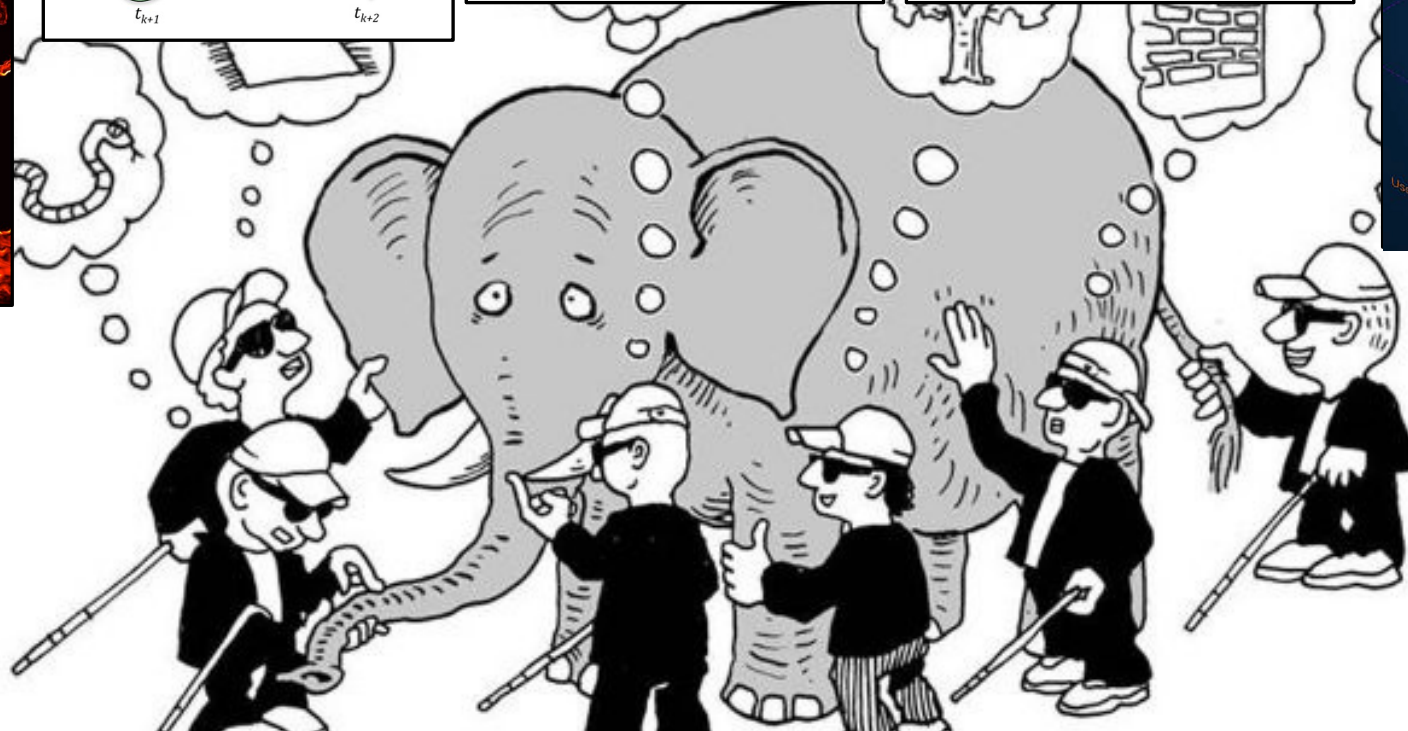
fast surrogate,  
reduced-order,  
ML models



Uncertainty  
Quantification



Data cyberinfrastructure  
& decision support



(Parable of the Blind Men and an Elephant)

# Role of Machine Learning to support Digital Twins

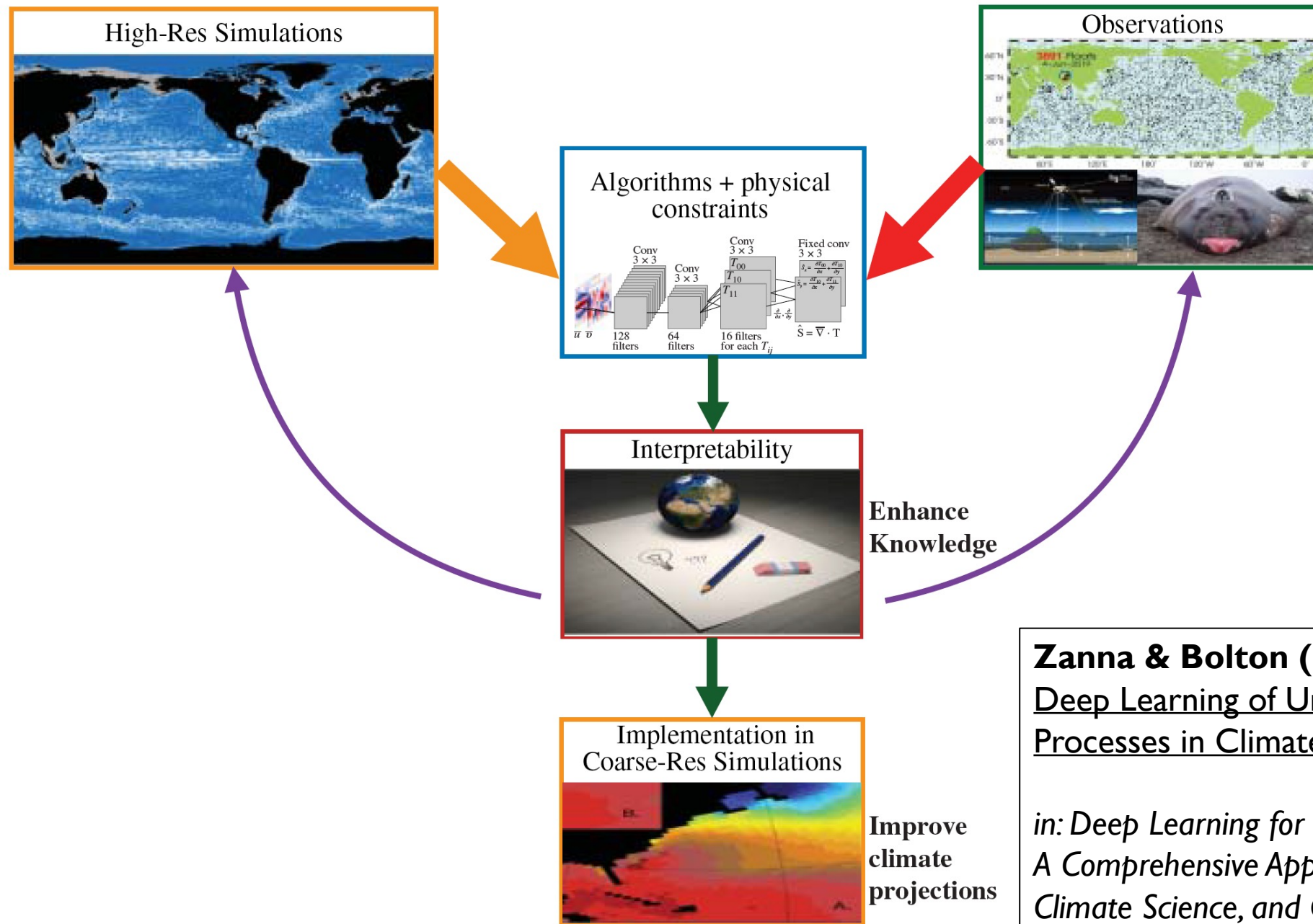
1. Classification / anomaly detection
2. Regression (parameter calibration & state estimation)
3. Space- and/or time-dependent state prediction
4. Autonomous systems & active sampling
5. Emulation for uncertainty quantification

Will (subjectively!) focus on **2.** in the following



# Physics-aware interpretable data-driven parameterizations

$$\int \mathcal{M}^2 dt$$

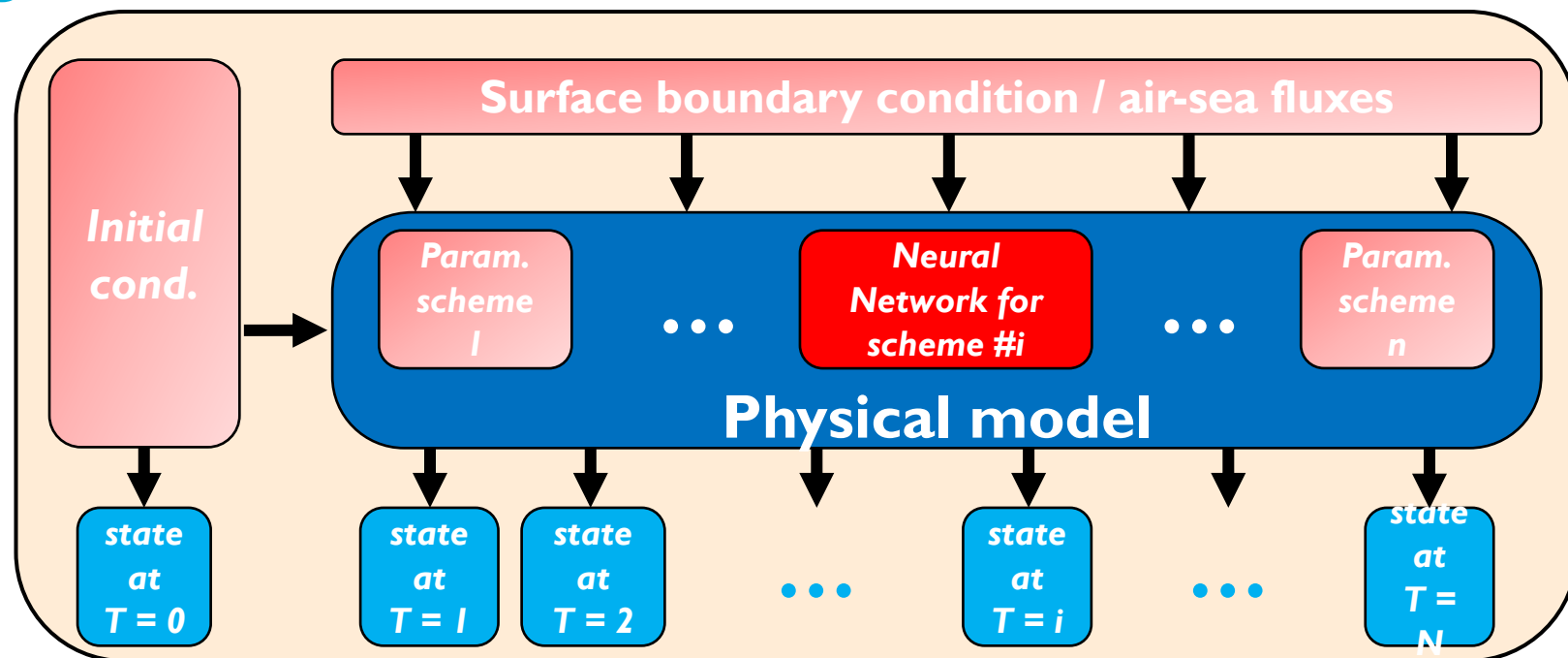




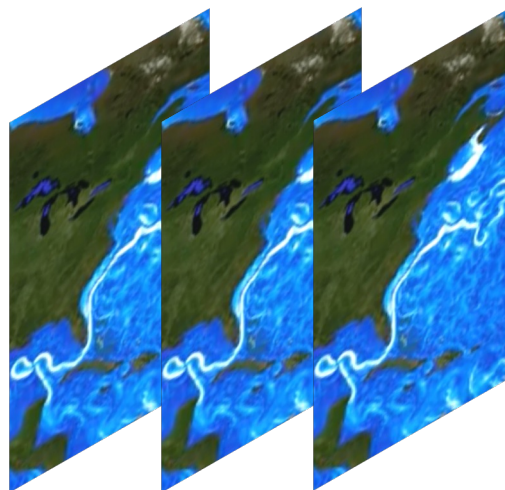
# Seamless integration of scientific machine learning and inverse modeling

$$\int \mathcal{M}^2 dt$$

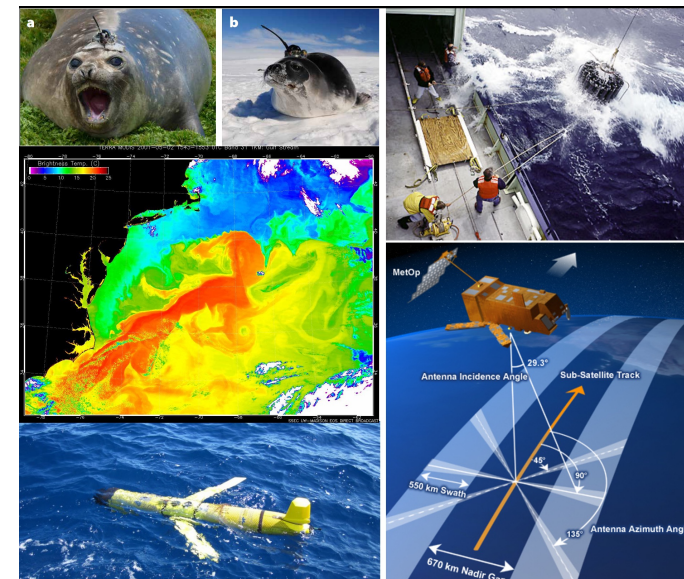
**Training of the NN is part of “training” of the physical model on state variables**



**a posteriori / full-model / online / end-to-end learning**

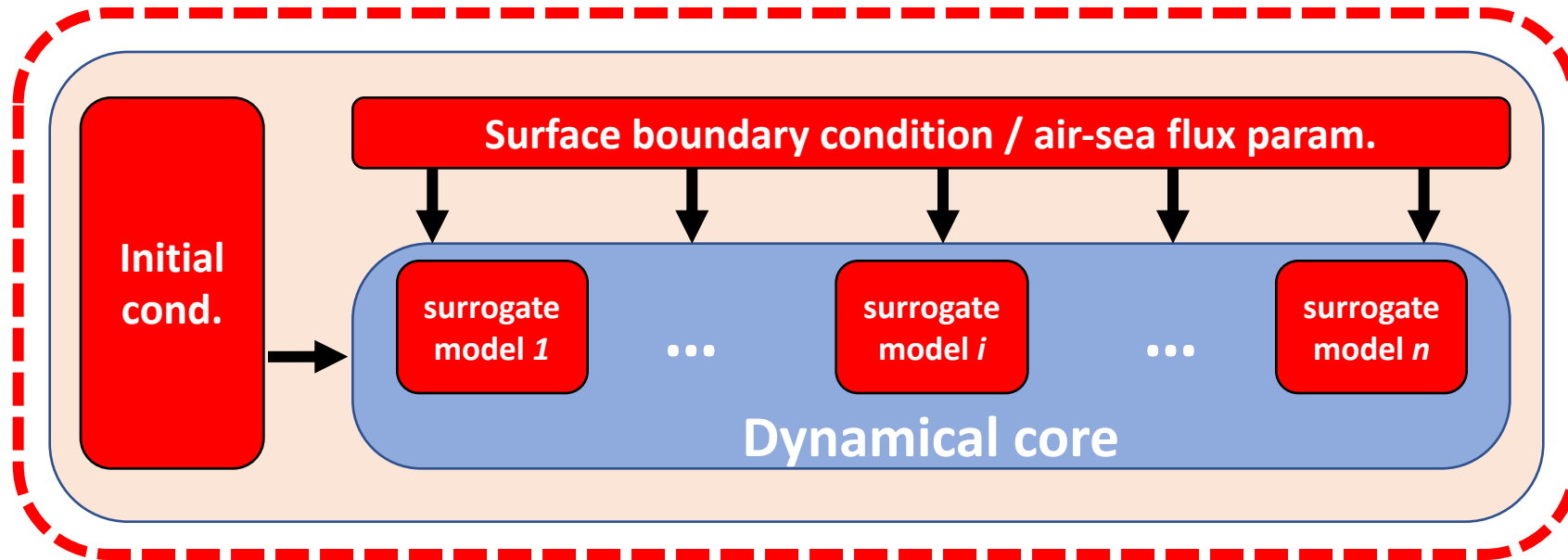


+



# Differentiable programming for full-model / end-to-end learning with quantified uncertainty

$$\int \mathcal{M}^2 dt$$



**Here:** use of full-model differentiable programming to

- replace parts (or all?) of model by appropriate surrogates
- use all available observations to train/calibrate all uncertain variables
- combines inverse modeling and ML in end-to-end learning

**relies on general-purpose automatic differentiation (AD)**



# Differentiable programming for full-model / end-to-end learning with quantified uncertainty

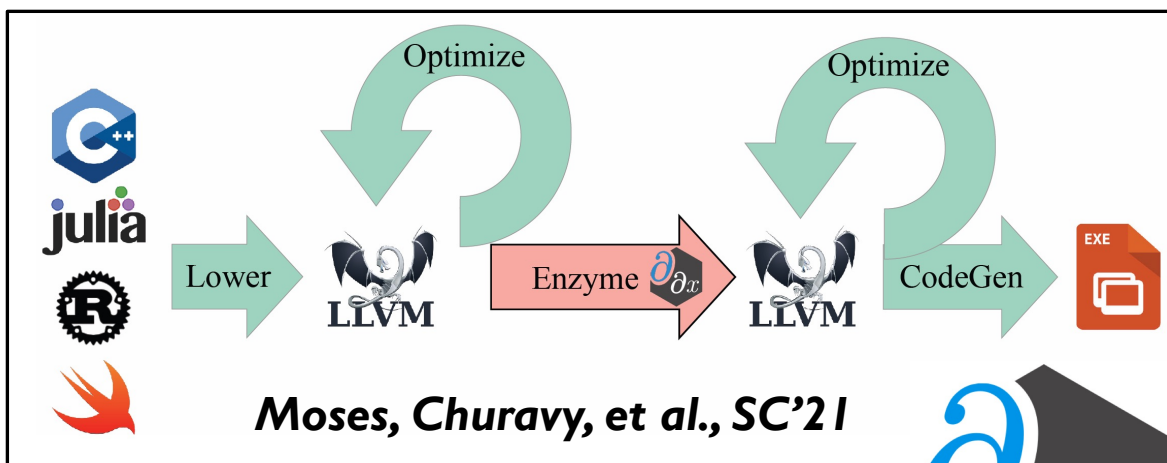
$$\int \mathcal{M}^2 dt$$

*Oceananigans.jl* (from Silvestri et al., arXiv, 2023)

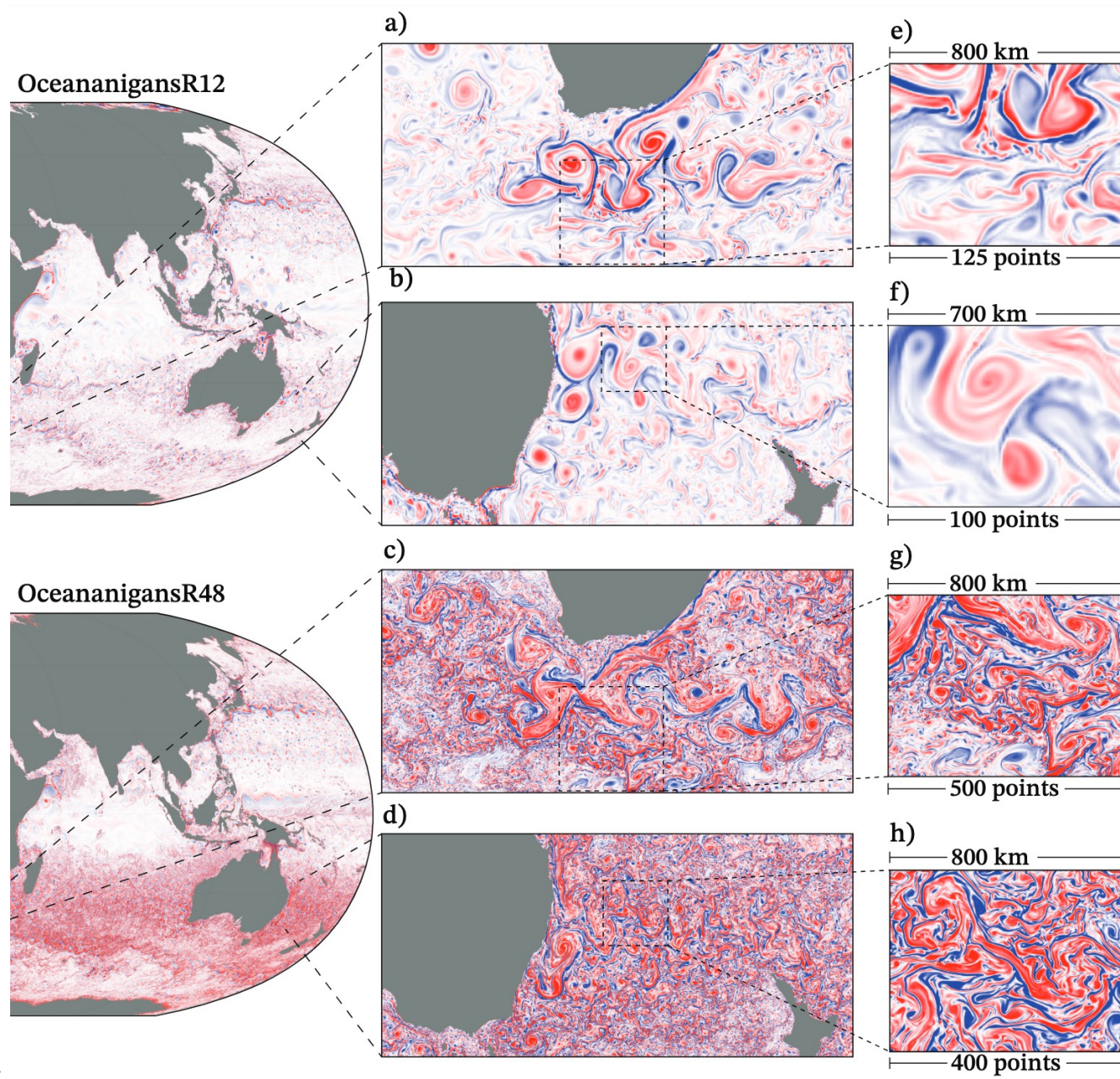
Differentiating a GPU-enabled ocean model in Julia via the AD tool *Enzyme.jl*

*requires close collaboration between ...*

- computational science (algorithms)
- computer science (compilers & compute architectures)
- domain science (model application)



**DJ4Earth**



# Role of Differentiable Programming

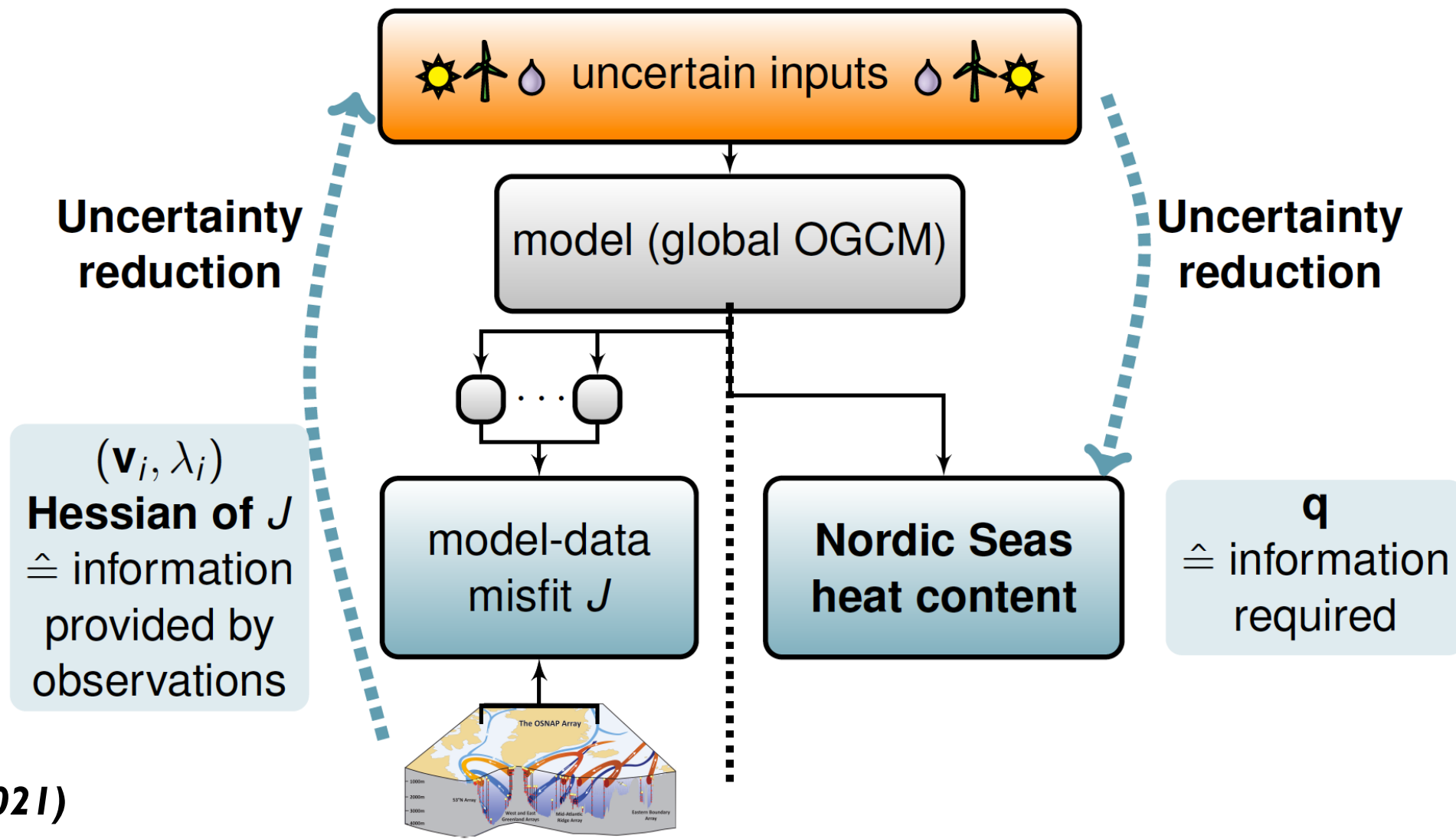
## Targeted Sensing / Optimal Experimental Design

$$\int \mathcal{M}^2 dt$$

Loose et al.  
(JGR, 2020)

Loose et al.  
(JAMES, 2021)

Ghattas & Willcox  
(Acta Numerica, 2021)



OSNAP constraints on Nordic Seas heat content  
= **uncertainty reduction** along .....

$$= \sum_i \frac{\lambda_i}{\lambda_i + 1} (\mathbf{v}_i \bullet \mathbf{q})^2$$



# Making (scientific) data more usable and used for ML & DTs

## A Scientific Data Commons (Courtesy Ryan Abernathey)

$$\int \mathcal{M}^2 dt$$

### PROBLEM

## Cloud Data Platforms Don't Understand Scientific Data

### Applications

#### Business Data

Customers, products, orders, sales, etc.

#### Science and Deep Learning

Sensor outputs and simulations. Geospatial, Weather, Climate, Biotech, Medical, Energy, Agriculture, Manufacturing. DL weight tensors and features.

### Data Model

#### Tables



#### Arrays (aka "Tensors")



### Analysis APIs



pandas



DuckDB



NumPy



PyTorch



xarray

### Storage Formats



Parquet



ICEBERG



HDF



netCDF



Zarr

### Data Lakes / Warehouses



snowflake



Google BigQuery



databricks



### Low-Level Object Storage



AWS S3



Google Cloud Storage

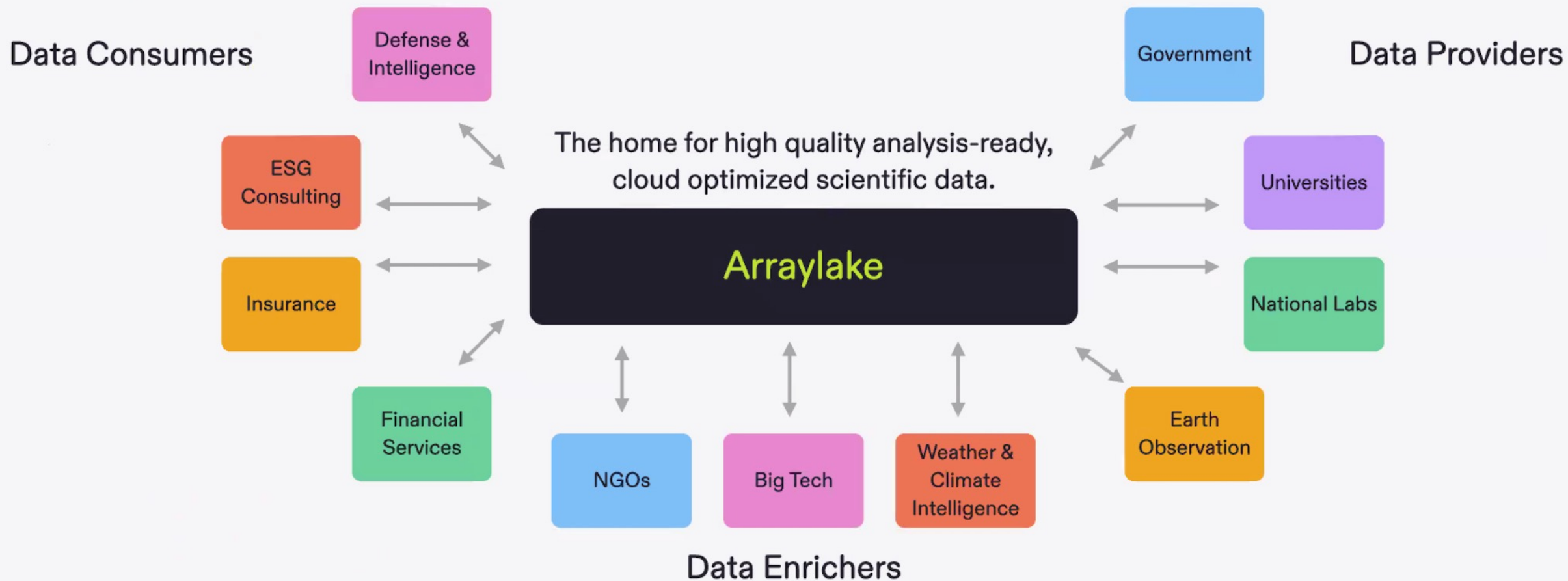


Azure Blob Storage

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DOMAIN KNOWLEDGE

PREDICTIVE PHYSICS-BASED MODELING & SIMULATION

HUMAN-COMPUTER INTERACTIONS

OPTIMIZATION & CONTROL

HIGH-PERFORMANCE COMPUTING

EDGE COMPUTING

DATA ASSIMILATION

SURROGATE MODELING

UNCERTAINTY QUANTIFICATION

ARTIFICIAL INTELLIGENCE

MACHINE LEARNING

# Digital Twins

Next-generation digital tools that move  
**Beyond Forward Simulation**

*Courtesy Karen Willcox*

*(NASEM Study on Foundational Research Gaps and Future Directions for Digital Twins)*