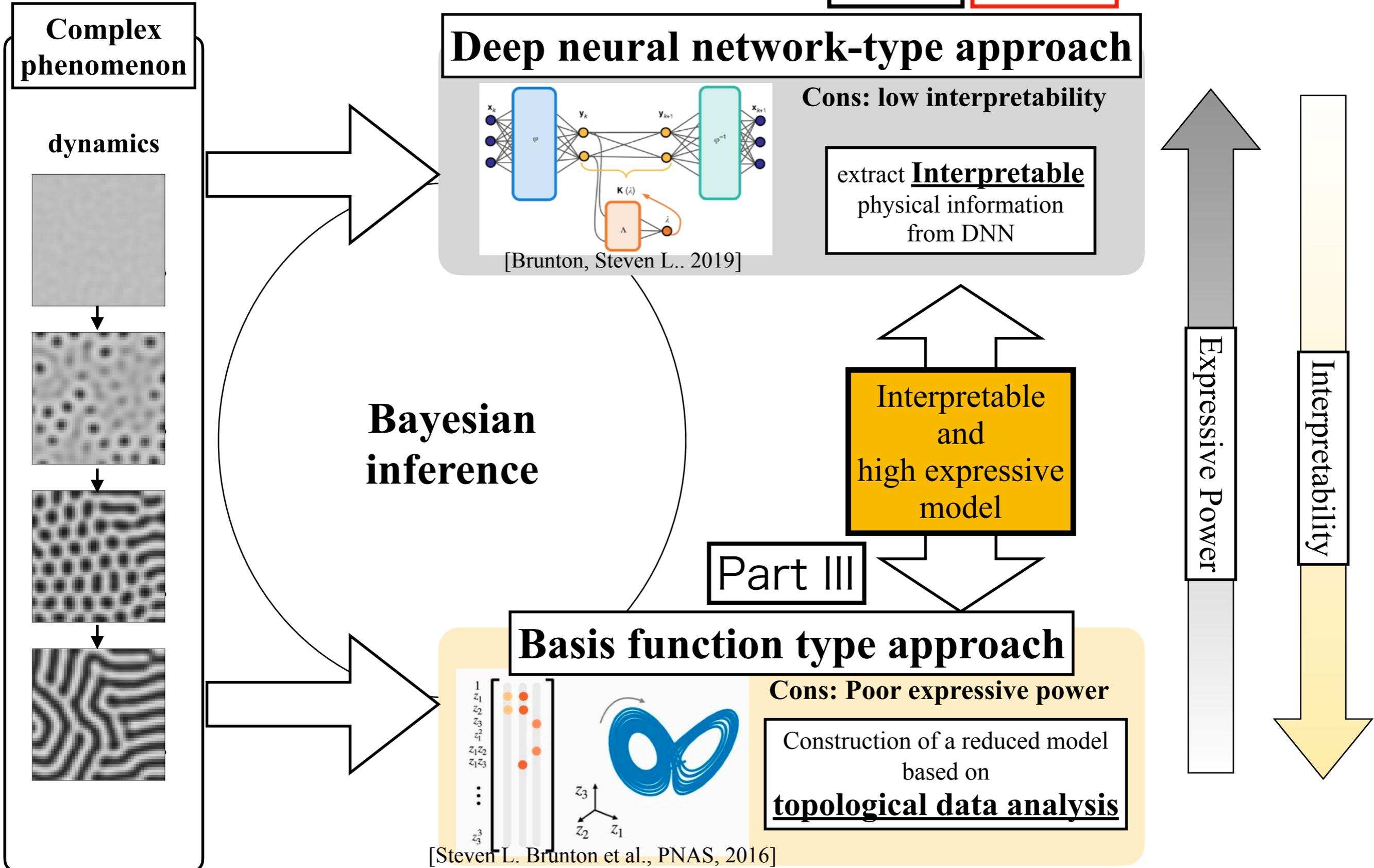


Toward scientific discovery with AI Part II

Yoh-ichi Mototake
Hitotsubashi university

Our approach to interpretable AI

Part I **Part II**





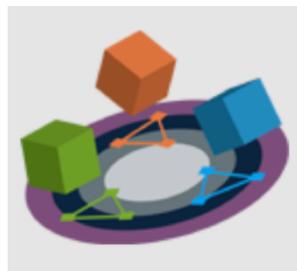
HITOTSUBASHI
UNIVERSITY

Interpretable reduced modeling of large-scale pattern dynamics - from materials science to astrophysics -

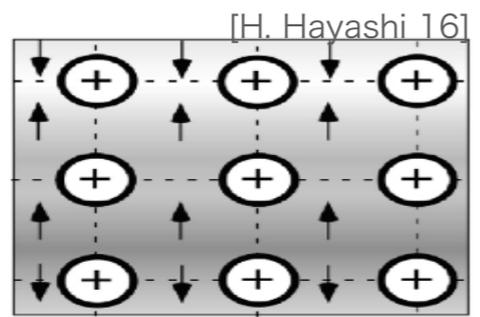
[Y. Mototake, Phys. Rev. E, 103, 033303, 2021]

Yoh-ichi Mototake

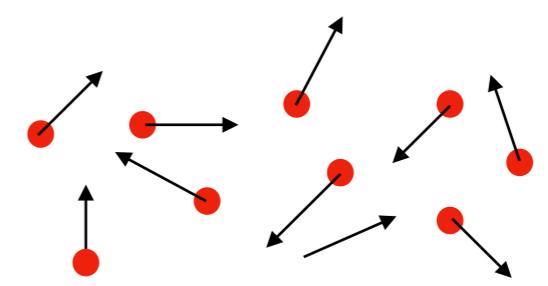
Hitotsubashi university (Japan)



Large-scale dynamics



Plasma oscillation



Molecular motion

Scientist Insights

Scientist Insights

Process of reduced model construction
[S. Tomononaga, 1955]

Reduced model

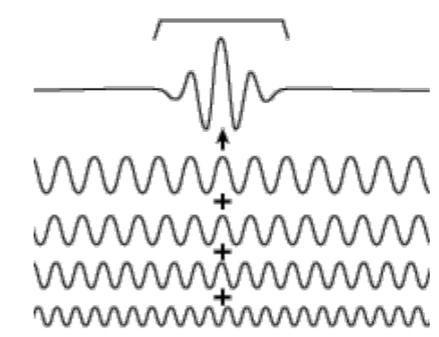
$$\frac{dq}{dt} = \frac{\partial H}{\partial p}$$

$$\frac{dp}{dt} = -\frac{\partial H}{\partial q}$$

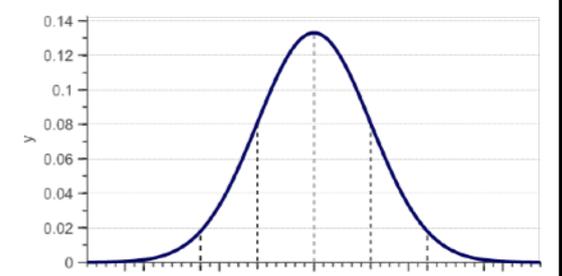
-S	U	V
H		F
-p	G	T

Hamilton's eq. Thermal dynamics

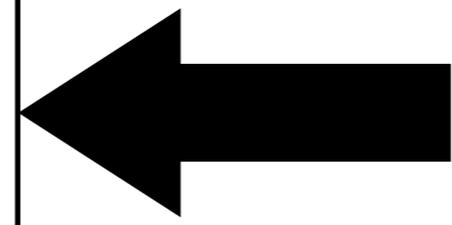
Reduced coordinates



Fourier basis



Statistics

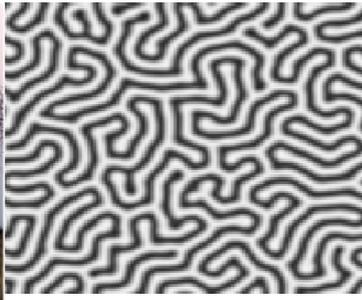


Reduced Modeling of Complex Systems 5

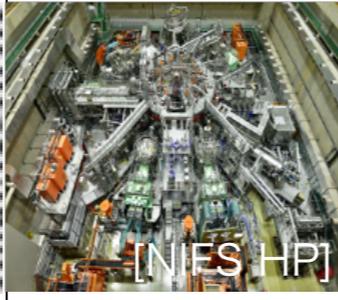
Large-scale pattern dynamics (non-periodic but ordered)



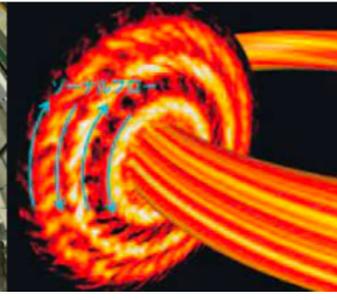
Swarming pattern



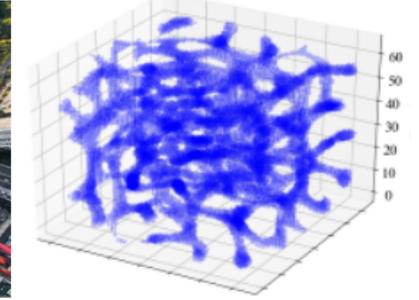
Magnetic domain



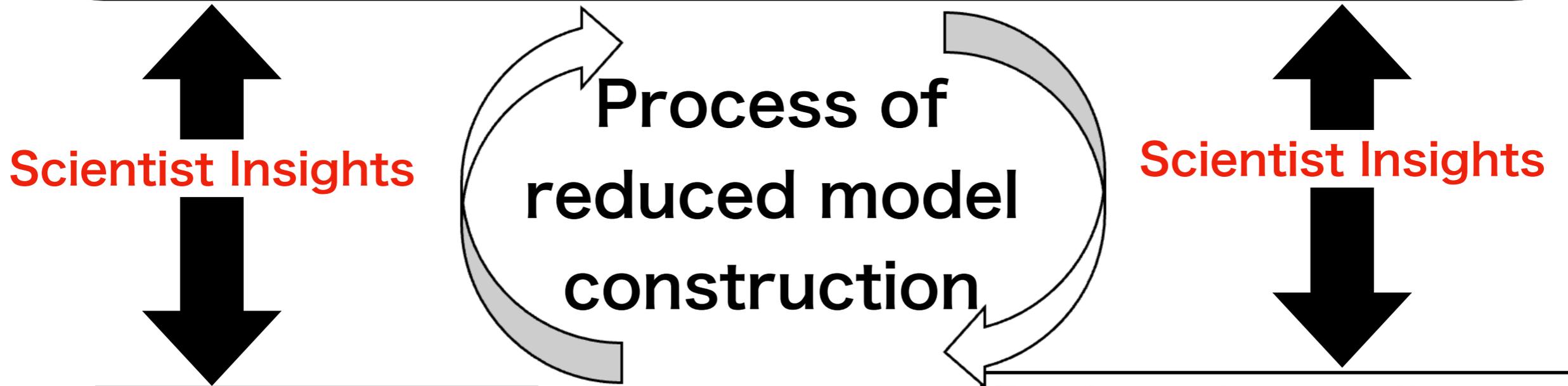
Plasma turbulence (nuclear fusion)



Trafic flow



Polymer forming



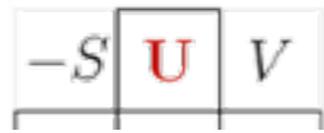
Reduced model

$$\frac{dq}{dt} = \frac{\partial H}{\partial n}$$

???

dt ∂q

Hamilton's eq.

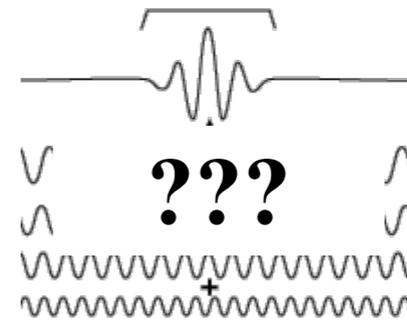


???

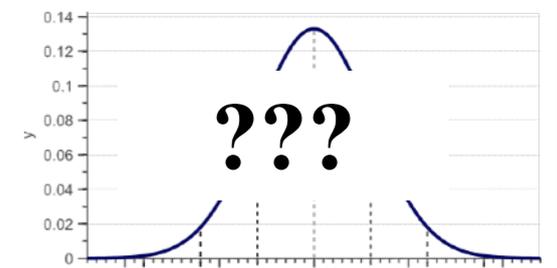


Thermal dynamics

Reduced coordinates



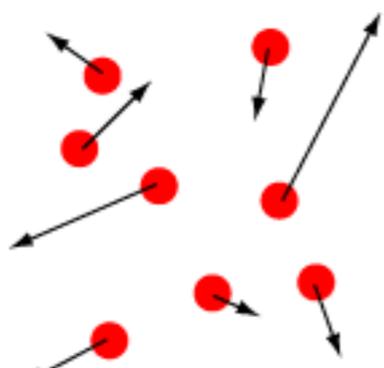
Fourier basis



Statistics



Random structure

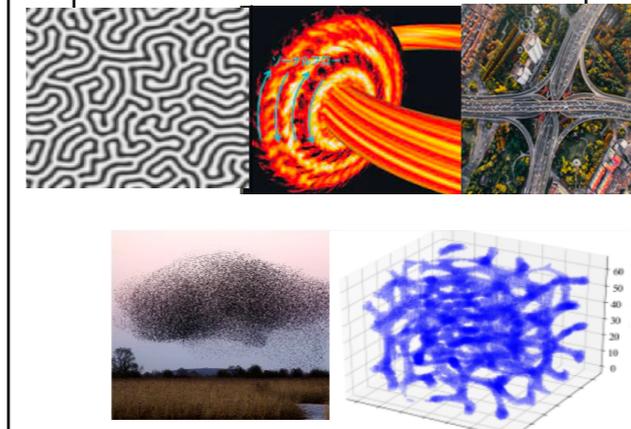


Molecular motion of gas

Statistics

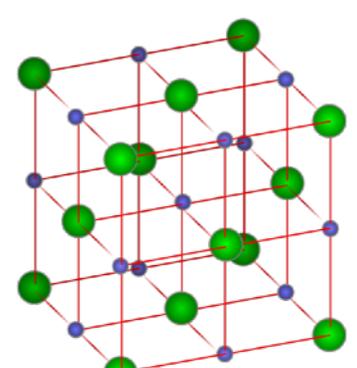
$-S$	U	V
H		F
$-p$	G	T

Non-periodic ordered structure



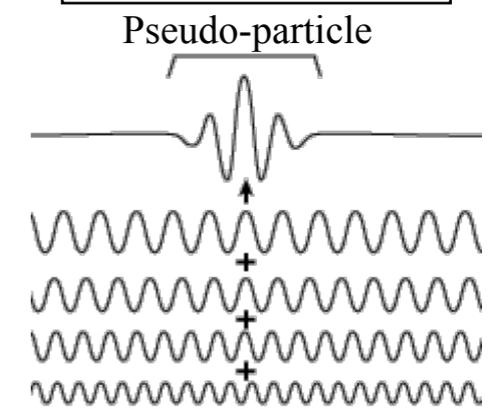
???

Periodic structure



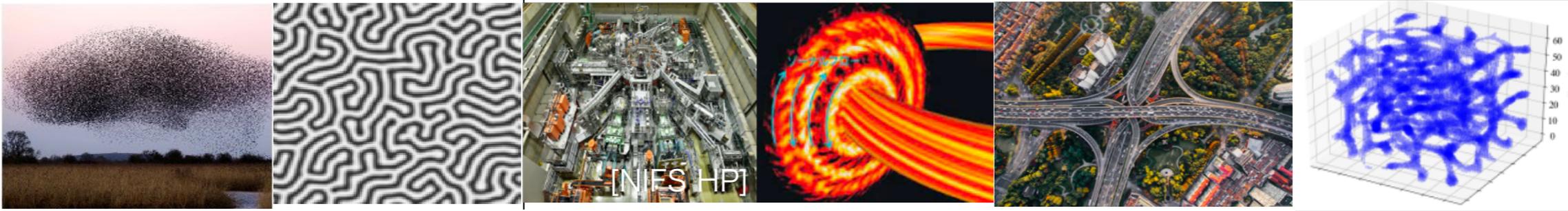
NaCl crystal (Wikipedia)

Fourier basis



ML and Reduced Modeling

Large-scale pattern dynamics



Swarming pattern

Magnetic domain

Plasma turbulence (nuclear fusion)

Traffic flow

Polymer forming

Scientist Insights
+ Machine learning

Scientist Insights
+ Machine learning



Reduced model

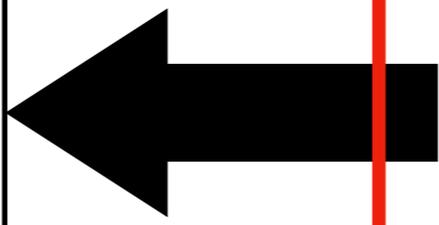
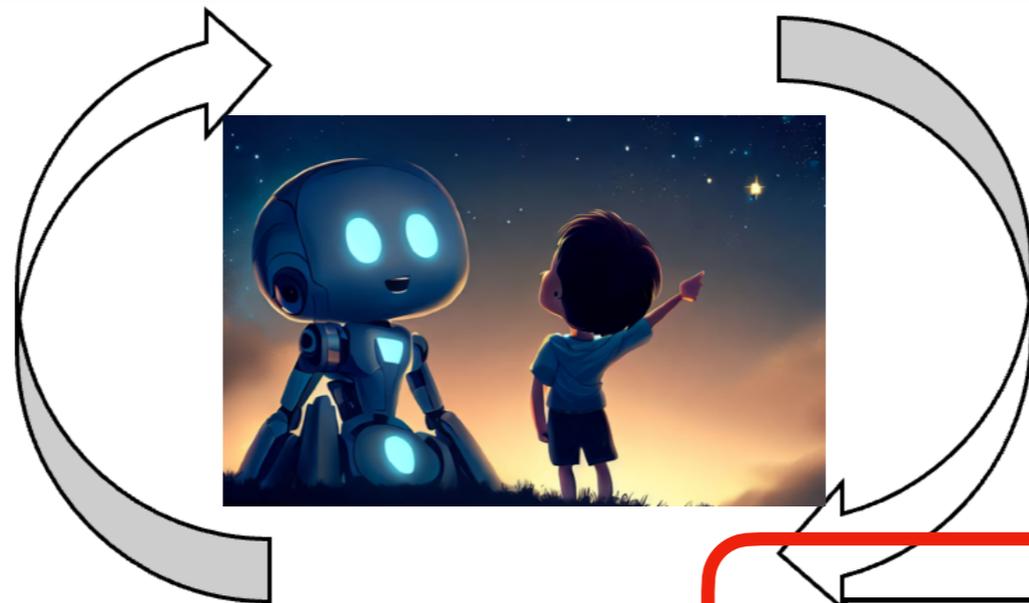
with Interpretability

Reduced coordinates

with Interpretability

$\frac{d}{dt} \dots \frac{\partial}{\partial n}$
 $???$
 $\frac{d}{dt} \dots \frac{\partial}{\partial q}$
 Hamilton's eq. Thermal dynamics

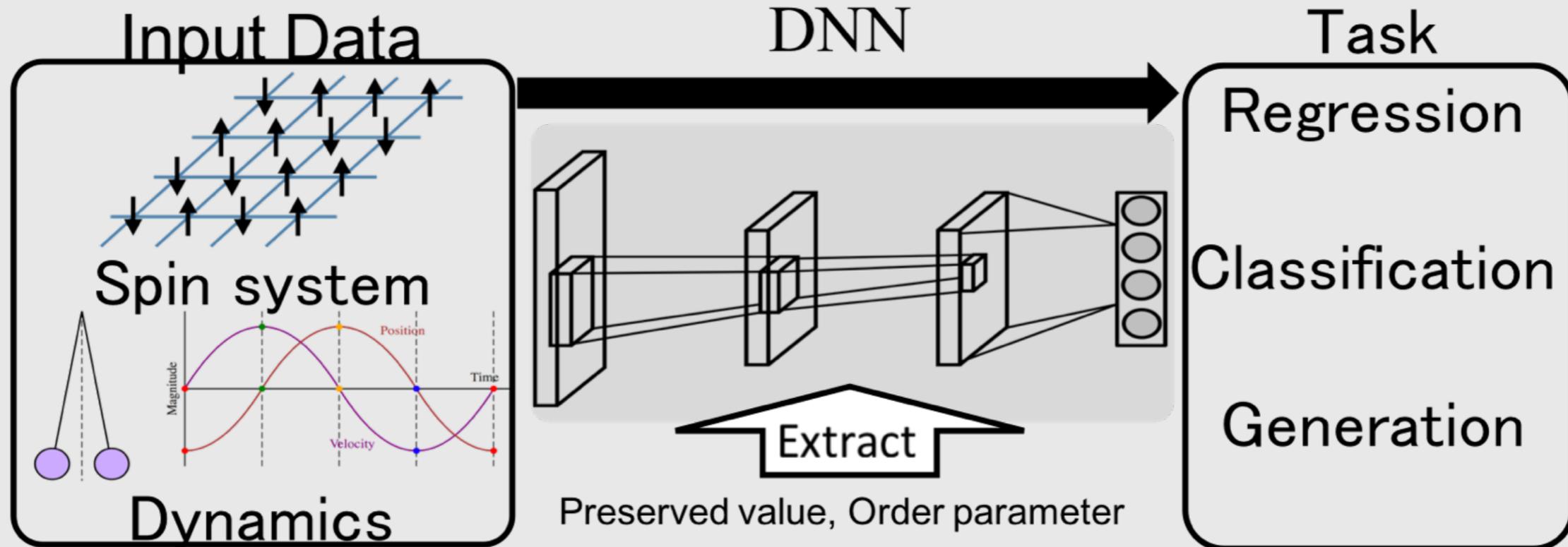
$\dots \sim \sqrt{V} \dots$
 $???$
 Fourier basis Statistics



Reduce coordinates
Timeseries dataset

Conservation laws

Proposed methods



$$\mathbf{m} = \frac{1}{N} \sum_{i=1}^N \mu_0 \boldsymbol{\sigma}_i \quad \mathbf{L} \equiv \mathbf{r} \times \mathbf{p}$$

Extracting conservation laws from a trained DNN

[Y. Mototake, Phys. Rev. E, 103, 033303, 2021]

- ▶ The purpose of the proposed framework is not to analyze physical data with deep learning but to extract interpretable physical information from trained DNNs.
- ▶ With Noether's theorem and by an efficient sampling method, the proposed framework infers conservation laws by extracting the symmetries of dynamics from trained DNNs.
- ▶ The proposed framework is developed by deriving the relationship between a manifold structure of a time-series data set and the necessary conditions for Noether's theorem.

Related researches referring our study:

[Ziming Liu and Max Tegmark, Phys. Rev. Lett. 126 180604 (2021)]

[Seungwoong Ha and Hawoong Jeong, Phys. Rev. Research 3 L042035 (2021)]

[Han Zhang, Huawei Fan, Liang Wang, and Xingang Wang, Phys. Rev. E 104 024205 (2021)]

Theory

1. Time series data manifold and Noether's theorem
2. Deep neural networks and the manifold hypothesis

Method

3. Method to extract symmetries from trained DNN
4. Method to estimate conservation laws from extracted symmetries

Theory

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Noether's theorem :

► A theorem linking the continuous symmetry of Hamiltonian systems to conservation laws [Noether 1918].

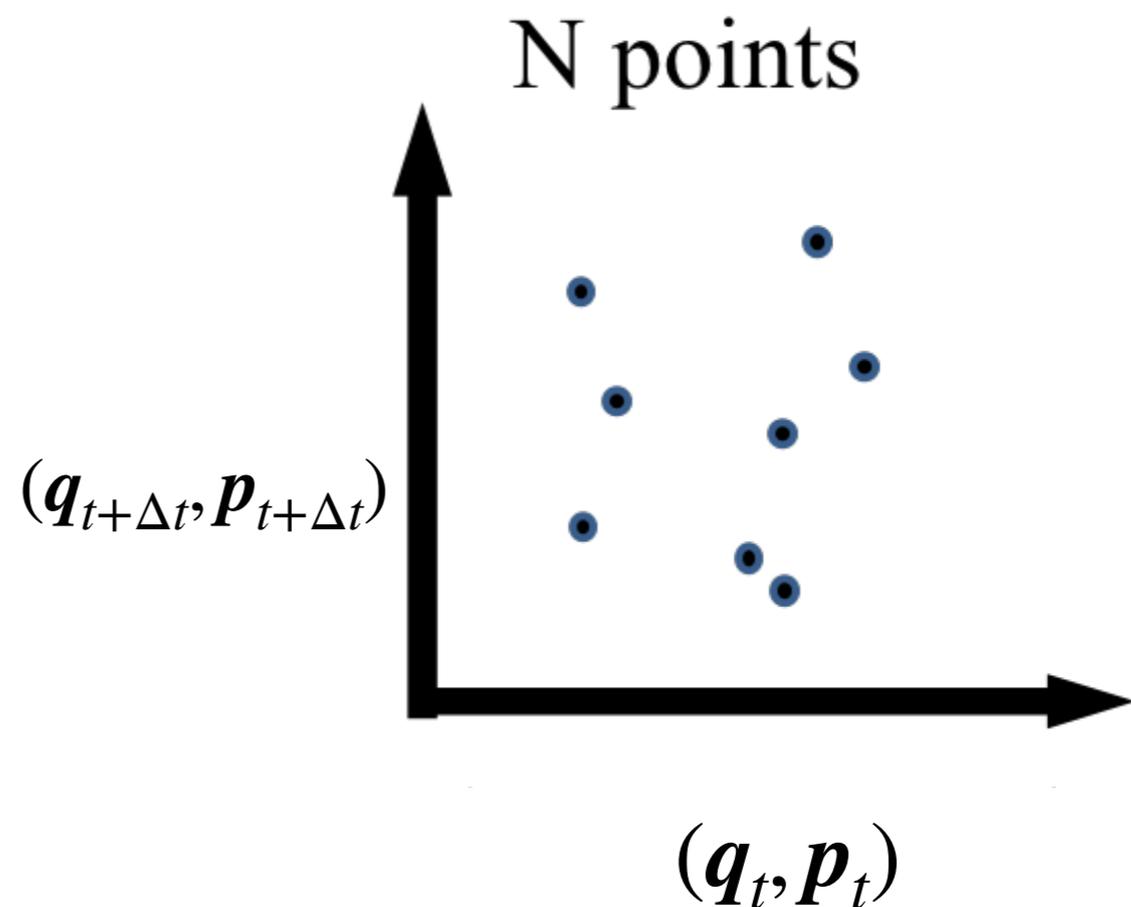
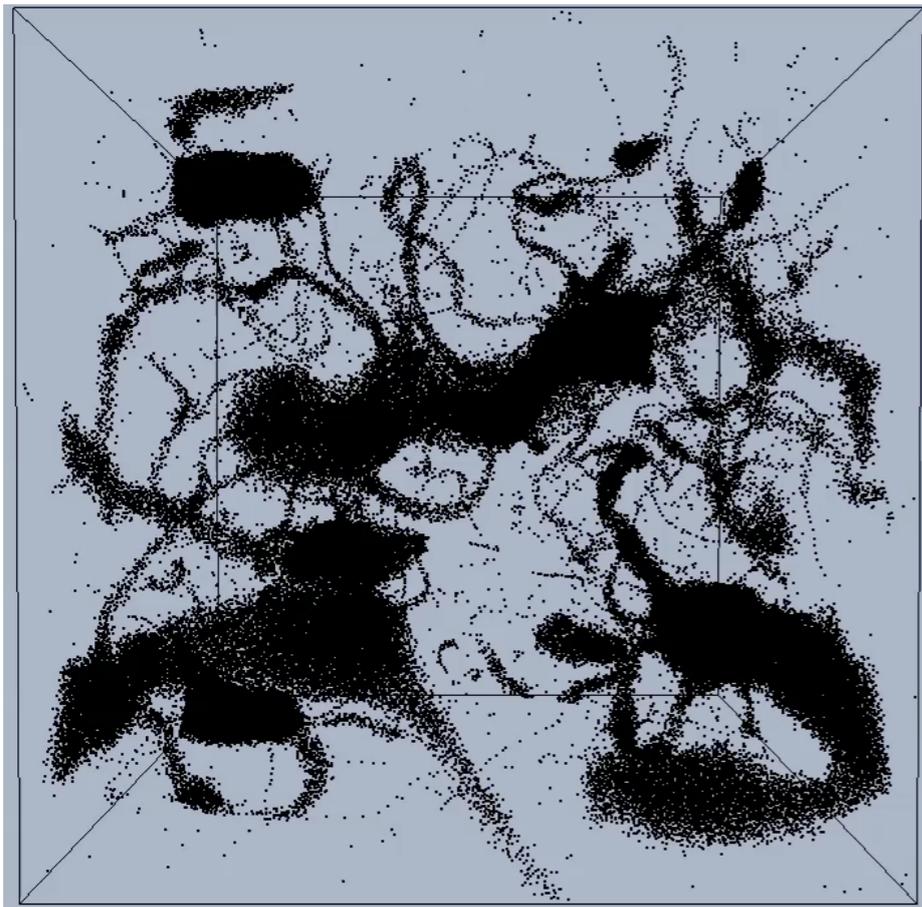
If the Hamiltonian $H(\mathbf{q}, \mathbf{p})$ and the canonical equation of motion $\frac{\partial H(\mathbf{q}, \mathbf{p})}{\partial q_i} = -\dot{p}_i$, $\frac{\partial H(\mathbf{q}, \mathbf{p})}{\partial p_i} = \dot{q}_i$ are invariant with respect to an infinitesimal transformation $(q'_i, p'_i) = (q_i + \delta q_{ij}, p_i + \delta p_{ij})$, then the following relation holds with the conserved value G_j .

$$(\delta q_{ij}, \delta p_{ij}) = \left(\frac{\partial G_j}{\partial p_i}, -\frac{\partial G_j}{\partial q_i} \right)$$

Time series data of a dynamical system in this study

=The set of possible states of the system in phase space and the state after Δt seconds.

$$D := \left\{ \mathbf{q}_{t_i}^i, \mathbf{p}_{t_i}^i, \mathbf{q}_{t_i+\Delta t}^i, \mathbf{p}_{t_i+\Delta t}^i \right\}_{i=1}^N$$



Symmetry of Hamiltonian system

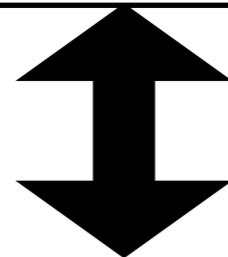
Invariance of the Hamiltonian : $H'(\mathbf{q}, \mathbf{p}) \equiv H(\mathbf{q}, \mathbf{p}), H'(\mathbf{Q}, \mathbf{P}) := H(\mathbf{q}(\mathbf{Q}, \mathbf{P}), \mathbf{p}(\mathbf{Q}, \mathbf{P}))$

Invariance of the canonical equation of motion :
$$\begin{cases} \mathbf{q}_{T+\Delta T} = \frac{\partial H(\mathbf{q}_T, \mathbf{p}_T)}{\partial \mathbf{p}_T} \Delta T + \mathbf{q}_T \\ \mathbf{p}_{T+\Delta T} = -\frac{\partial H(\mathbf{q}_T, \mathbf{p}_T)}{\partial \mathbf{q}_T} \Delta T + \mathbf{p}_T \end{cases}$$

The transformation of the $(2d + 2)$ -dimensional space (\mathbf{q}, \mathbf{p}) is defined as

$$\mathfrak{c} : \Gamma \times \mathbb{R} \times \mathbb{R} \longrightarrow \Gamma \times \mathbb{R} \times \mathbb{R}, \quad (5)$$

$$(\mathbf{q}, \mathbf{p}) \longmapsto (\mathbf{Q}, \mathbf{P}) := (\mathbf{Q}(\mathbf{q}, \mathbf{p}), \mathbf{P}(\mathbf{q}, \mathbf{p})), \quad (6)$$



Symmetry of time series data manifolds

A time series data manifold that takes energy E at time t

$$\begin{aligned} \forall E, & \left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t} \Delta t, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \Delta t \right\} \\ & = \left\{ \mathbf{Q}_{T+\Delta T}, \mathbf{P}_{T+\Delta T}, \mathbf{Q}_T, \mathbf{P}_T \mid H(\mathbf{q}_t, \mathbf{p}_t) = E, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t} \Delta t, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \Delta t \right\} \end{aligned}$$

Facilitating the problem: relaxing the requirement condition $\forall E$

$$\forall E, \left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}$$

$$= \left\{ \mathbf{Q}_{T+\Delta T}, \mathbf{P}_{T+\Delta T}, \mathbf{Q}_T, \mathbf{P}_T \mid H(\mathbf{q}_t, \mathbf{p}_t) = E, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}$$

Discretization of energy



$$\{\mathbf{Q}_i(\mathbf{q}, \mathbf{p}), \mathbf{P}_i(\mathbf{q}, \mathbf{p}) \mid \forall i \in \Lambda_E, \text{ satisfy Eq. (32)}\} = \bigcap_{i \in \Lambda_E} \{\mathbf{Q}_i(\mathbf{q}, \mathbf{p}), \mathbf{P}_i(\mathbf{q}, \mathbf{p}) \mid \text{ satisfy Eq. (32)}\}.$$

$$\left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E_i, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}$$

$$= \left\{ \mathbf{Q}_{T+\Delta T}, \mathbf{P}_{T+\Delta T}, \mathbf{Q}_T, \mathbf{P}_T \mid H(\mathbf{q}_t, \mathbf{p}_t) = E_i, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}. \quad (32)$$

Necessary conditions



$$S_i := \left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E_i, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}$$

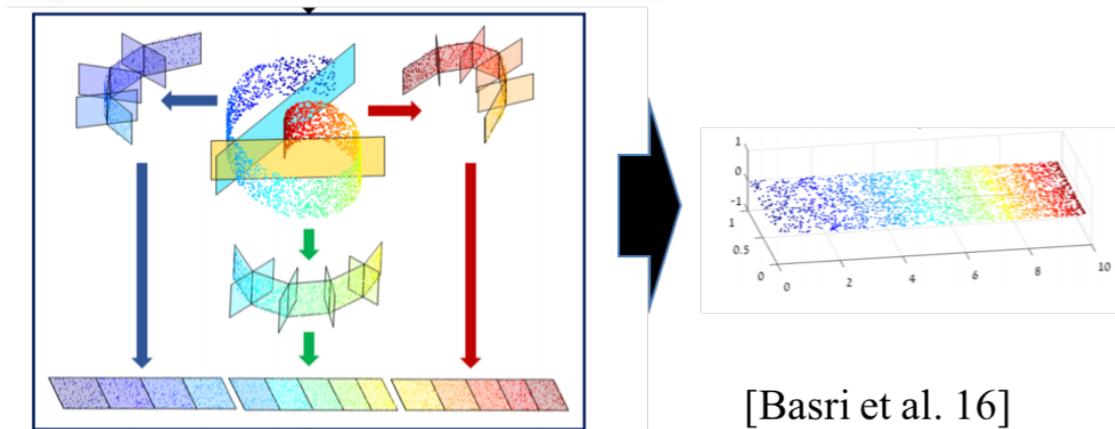
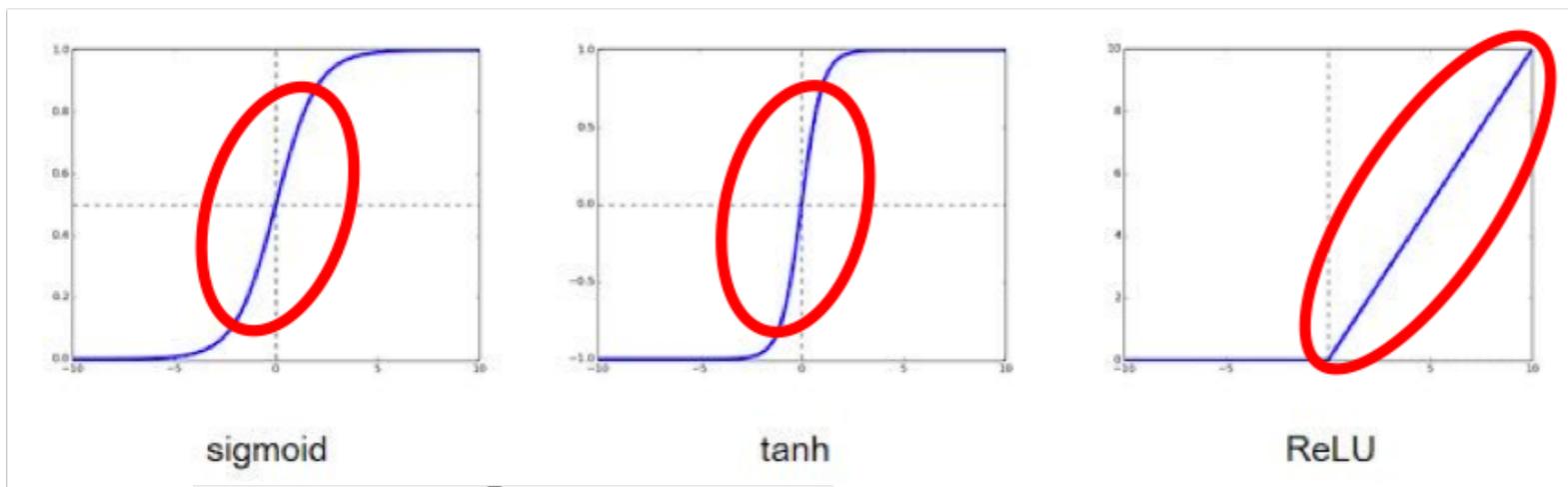
→ The goal is now to investigate the symmetry of the time series data manifold S_i at one specific energy E_i ! **[Step 1]**

Neural networks and data manifolds

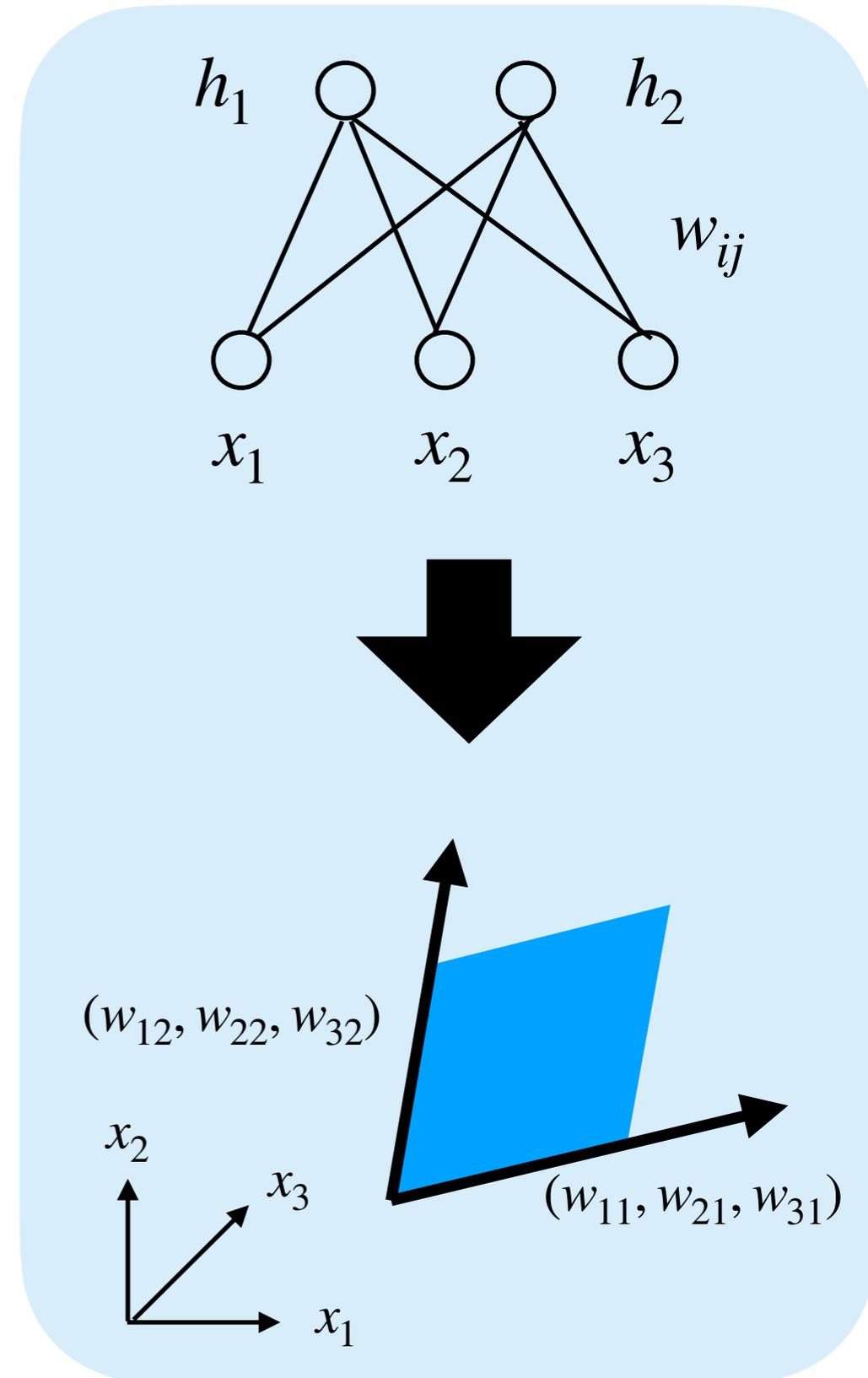
$$\mathbf{h} = (h_1, h_2, \dots, h_{d_h})$$

$$\boldsymbol{\varphi}(\mathbf{w}^{\text{in}} \mathbf{x}) = (\varphi_1, \varphi_2, \dots, \varphi_{d_h}), \varphi_j = \varphi \left[\sum_i^{d_{\text{in}}} (w_{ij}^{\text{in}} x_i) \right]$$

Activation function : $\varphi(x)$



Neural networks can model manifolds by pasting segmental hyperplanes.

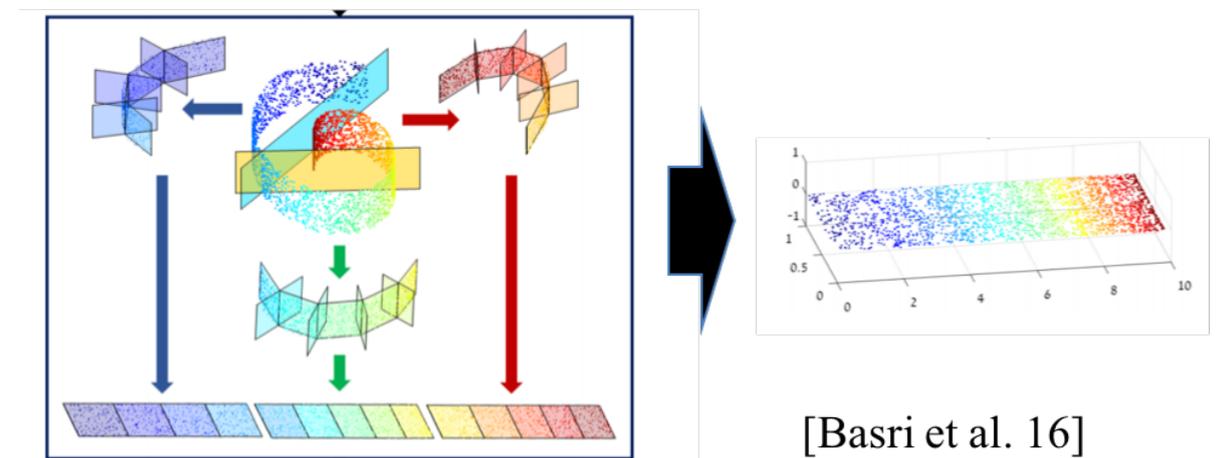


- If we know the symmetry of the time series data manifold S_i with respect to the coordinate transformation, we can estimate the conservation law.

$$S_i := \left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E_i, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t} \Delta t, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \Delta t \right\}$$

- DNNs can represent manifolds as a kind of hyperplane pasting.

➔ A trained DNN would model S_i .

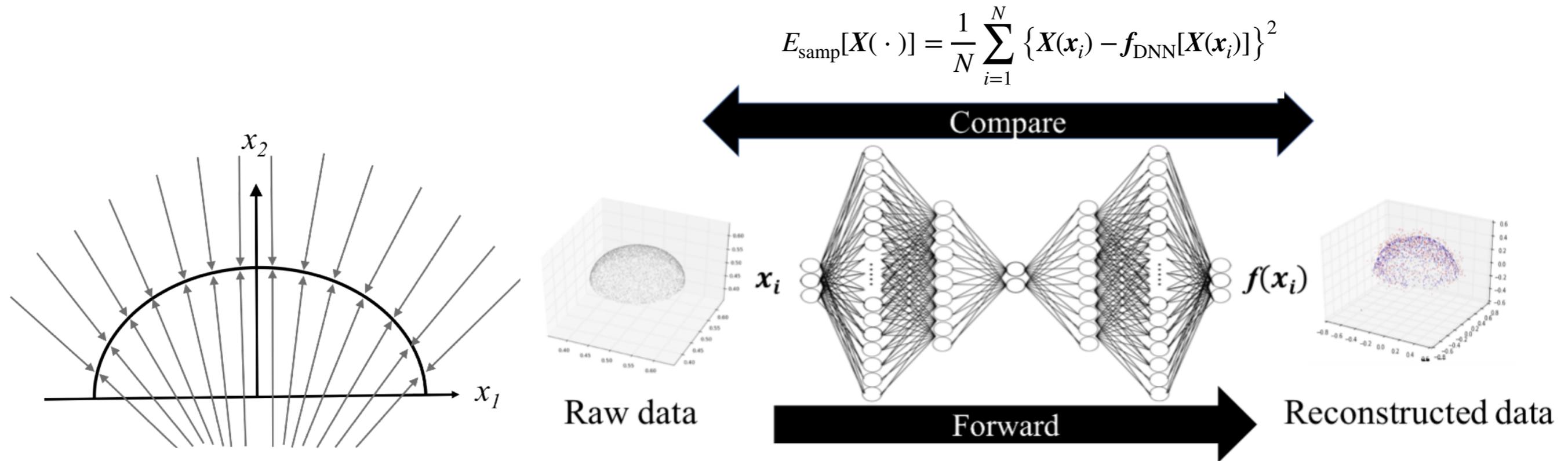


Theory

1. Time series data manifold and Noether's theorem
2. Deep neural networks and the manifold hypothesis

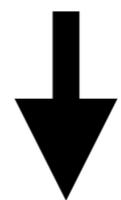
Method

3. Method 1 to extract symmetries from trained DNN
4. Method 2 to estimate conservation laws from extracted symmetries



The set of symmetric transformations is obtained as the set of transformations

$$Q(\cdot, \cdot), P(\cdot, \cdot) \text{ which satisfy: } \left\{ \begin{array}{l} Q(\cdot, \cdot), P(\cdot, \cdot) \\ \left. \arg \min_{Q(\cdot, \cdot), P(\cdot, \cdot)} E_{\text{samp}} [Q(\cdot, \cdot), P(\cdot, \cdot)] \right\} \end{array} \right.$$



Solve as sampling problem

$$P(Q(\cdot, \cdot), P(\cdot, \cdot)) \sim \frac{1}{Z} \exp \left\{ -\frac{N}{2\sigma^2} E_{\text{samp}} [Q(\cdot, \cdot), P(\cdot, \cdot)] \right\}$$

● Introducing physical constraints using a Bayesian inferential framework

$$P(a_{01}, a_{02}, a_{11}, \dots, a_{2d 2d}) = \frac{1}{Z} \exp \left[-\frac{N}{2\sigma^2} E_{\text{samp}}(a_{01}, a_{02}, a_{11}, \dots, a_{2d 2d}) \right]$$

$$A\mathbf{x} + A_0 = \begin{pmatrix} a_{11} & \dots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{d1} & \dots & a_{dd} \end{pmatrix} \mathbf{x} + \begin{pmatrix} a_{01} \\ \vdots \\ a_{0d} \end{pmatrix}$$

physics constraints or prior knowledge

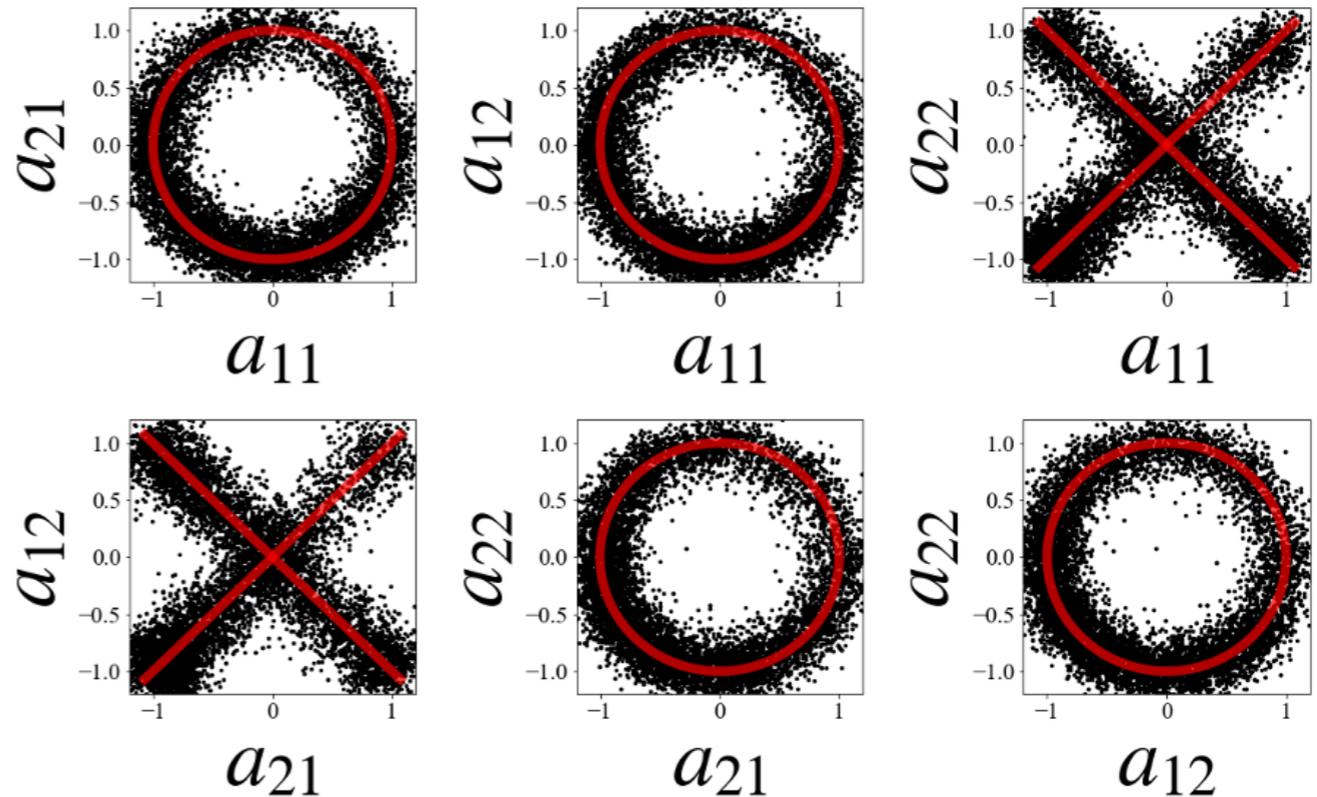
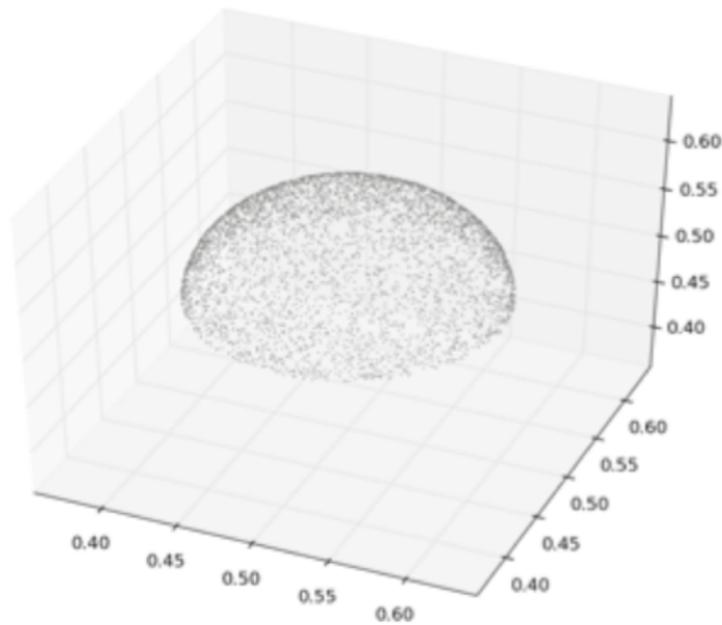
$$P(a_{01}, a_{02}, a_{11}, \dots, a_{2d 2d}) = \frac{1}{Z} \exp \left[-\frac{N}{2\sigma^2} E_{\text{samp}}(a_{01}, a_{02}, a_{11}, \dots, a_{2d 2d}) \right] \times q(a_{01}, \dots, a_{2d 2d})$$

$$q(a_{01}, \dots, a_{2d 2d}) = \begin{cases} \text{const.} & \text{for } \det A = 1 \\ 0 & \text{for } \det A \neq 1 \end{cases}$$

► Liouville's theorem (law of conservation of volume)

[Step2]

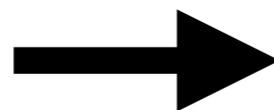
A set of symmetric transformations $D_a := \{(a_{01}, a_{02}, \dots, a_{0,2d}, a_{11}, \dots, a_{2d,2d})_{n_a}\}_{n_a=1}^{N_a}$



Manifolds of Lie groups

$$(\delta q_{ij}, \delta p_{ij}) = \left(\varepsilon \frac{\partial Q_i(q, p, \theta)}{\partial \theta_j} \Big|_{\theta=\vec{0}}, \varepsilon \frac{\partial P_i(q, p, \theta)}{\partial \theta_j} \Big|_{\theta=\vec{0}} \right)$$

Infinitesimal transformation

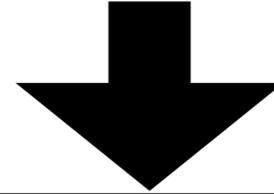


$$M_{\text{invariant}} \sim \left\{ A(\theta) \begin{pmatrix} q \\ p \end{pmatrix} + A_0(\theta) \mid \theta \in \mathbb{R}^{d_\theta} \right\}$$

**Tangent spaces of manifolds
of Lie groups $T_I M_{\text{invariant}}$**

Set of symmetric transformations

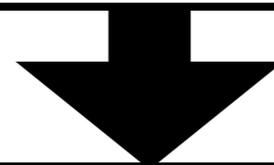
$$D_a := \{(a_{01}, a_{02}, \dots, a_{0, 2d}, a_{11}, \dots, a_{2d, 2d})_{n_a}\}_{n_a=1}^{N_a}$$



Model the manifold of a Lie group in implicit representation.

$$\begin{cases} f_1(a'_1, \dots, a'_{d'}) = 0 \\ \vdots \\ f_{d'-d_\theta}(a'_1, \dots, a'_{d'}) = 0 \end{cases}$$

$$A'(\boldsymbol{\theta}) = (a'_1(\boldsymbol{\theta}), \dots, a'_{d'}(\boldsymbol{\theta})) := (a_{01}(\boldsymbol{\theta}), \dots, a_{0d}(\boldsymbol{\theta}), a_{11}(\boldsymbol{\theta}), \dots, a_{1d}(\boldsymbol{\theta}), \dots, a_{d1}(\boldsymbol{\theta}), \dots, a_{2d, 2d}(\boldsymbol{\theta}))$$



Estimating infinitesimal transformations from implicit function models

$$\begin{pmatrix} \delta q_l \\ \delta p_l \end{pmatrix} = \varepsilon \frac{A(b_l)}{\partial b_l} \Big|_{A=I} \begin{pmatrix} \mathbf{q} \\ \mathbf{p} \end{pmatrix} + \varepsilon \frac{A_0(b_l)}{\partial b_l} \Big|_{A_0=0} = \varepsilon \begin{pmatrix} \frac{\partial a_{11}}{\partial b_l} \Big|_{A=I} & \dots & \frac{\partial a_{d1}}{\partial b_l} \Big|_{A=I} \\ \vdots & \ddots & \vdots \\ \frac{\partial a_{1d}}{\partial b_l} \Big|_{A=I} & \dots & \frac{\partial a_{dd}}{\partial b_l} \Big|_{A=I} \end{pmatrix} \begin{pmatrix} \mathbf{q} \\ \mathbf{p} \end{pmatrix} + \varepsilon \begin{pmatrix} \frac{\partial a_{01}}{\partial b_l} \Big|_{A=I} \\ \vdots \\ \frac{\partial a_{0d}}{\partial b_l} \Big|_{A=I} \end{pmatrix}$$

$$(b_1, b_2, \dots, b_{d_\theta}) \subset A', \quad \{c_k\}_{k=1}^{d'-d_\theta} := A' \setminus \{b_l\}_{l=1}^{d_\theta}, \quad c_k = g_i(b_1, \dots, b_{d_\theta})$$

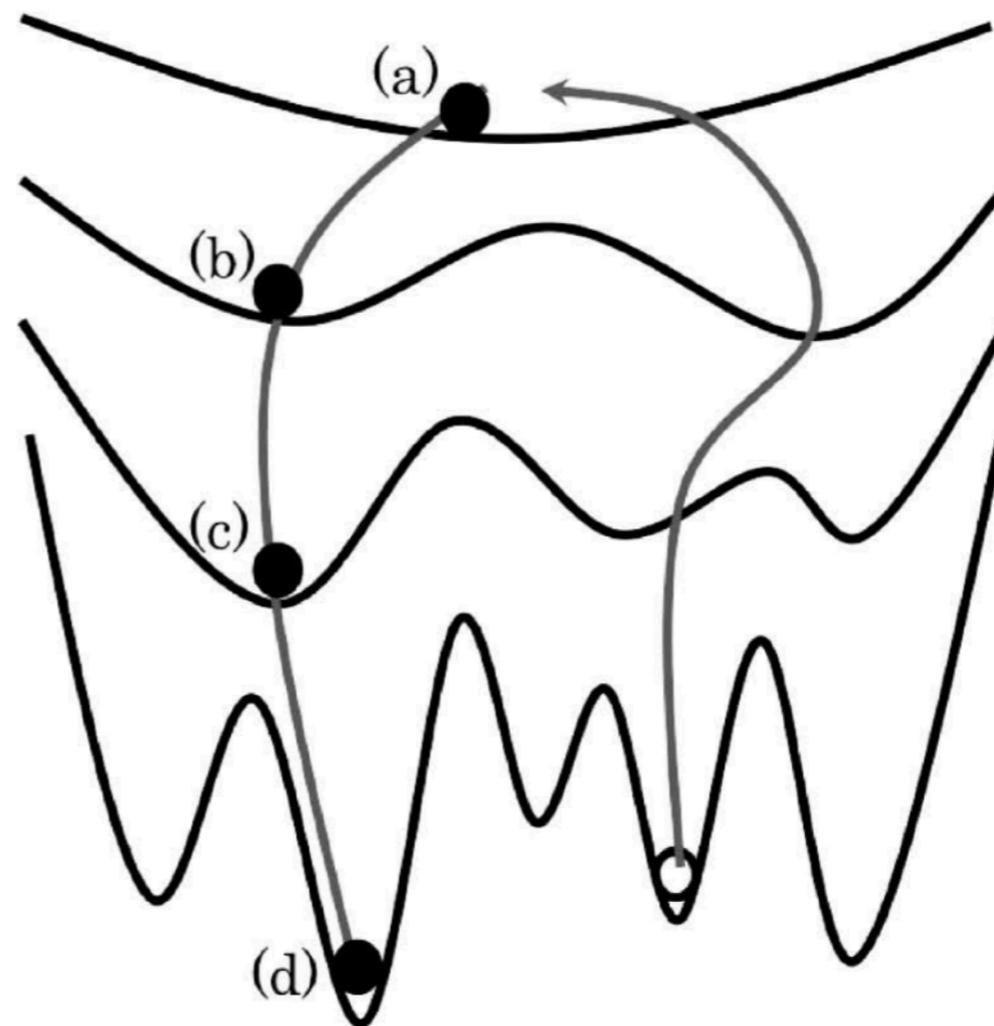
$$P(a_{11}, a_{12}, a_{21}, \dots, a_{2d 2d}) = \frac{1}{Z} \exp \left[-\frac{N}{2\sigma^2} E_{\text{samp}}(a_{11}, a_{12}, a_{21}, \dots, a_{2d 2d}) \right]$$

● Replica exchange Monte Carlo method [Hukushima and Nemoto 1995]

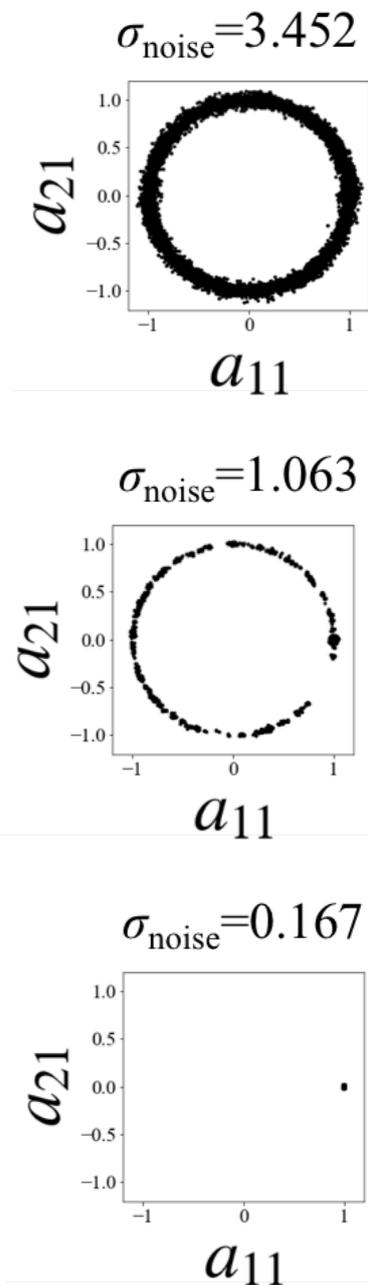
$$P(A^l) = \frac{1}{Z} \exp \left[-\beta \frac{N}{2\sigma^2} E_{\text{samp}}(A^l) \right]$$

MCMC sampling from the following simultaneous distributions

$$P(A^1, A^2 \dots A^L) = \prod_{l=1}^L P(A^l)$$



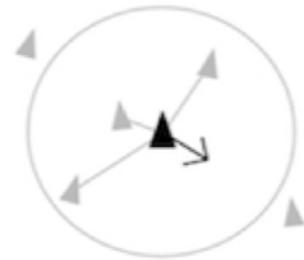
[Nagata and Okada 15]



[Step3]

Model

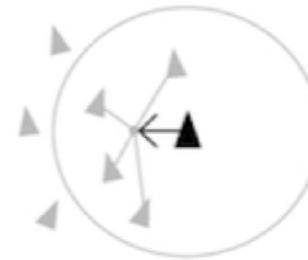
Reynolds model [Reynolds et al. 86]



Separation:
Steer to avoid crowding
local flockmates



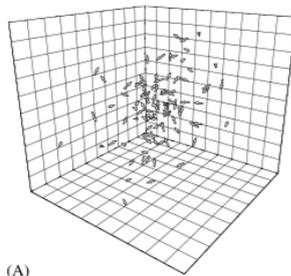
Alignment:
Steer toward the average
heading of local flockmates



Cohesion:
Steer to move toward the average
position of local flockmates

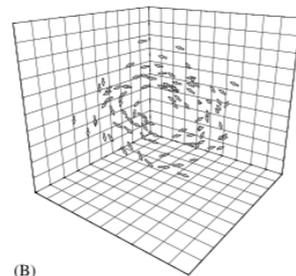
$$\frac{dv}{dt} = \vec{F}_{separation} + \vec{F}_{alignment} + \vec{F}_{cohesion}$$

Swarm



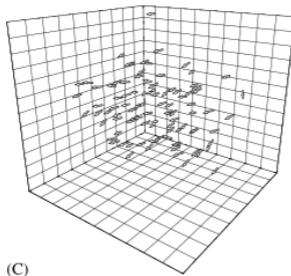
(A)

Torus



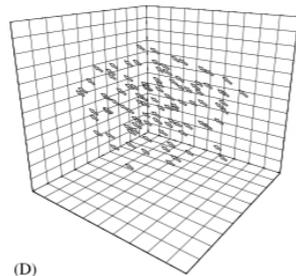
(B)

Dynamic Parallel



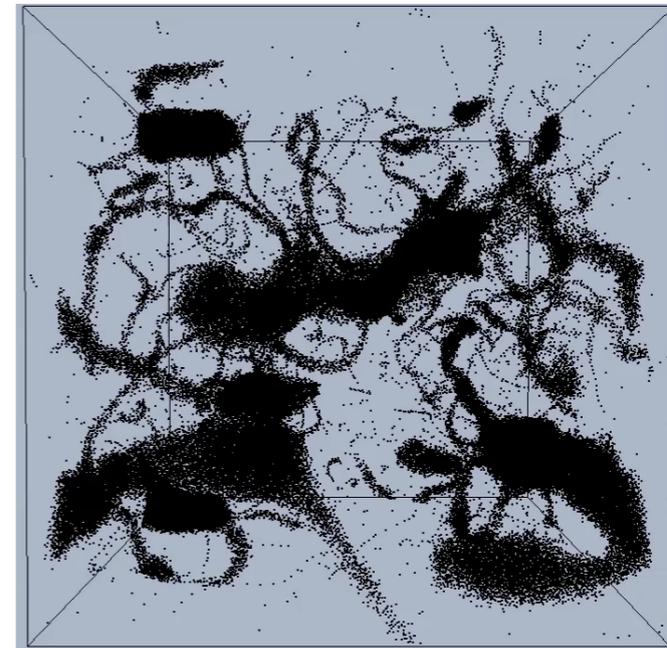
(C)

Highly Parallel



(D)

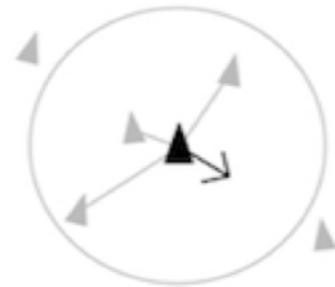
[Couzin et.al 2002]



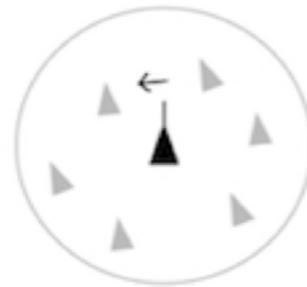
[Mototake et.al 2015]

Model

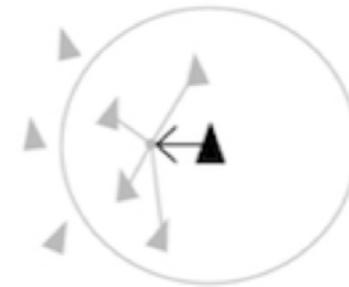
Reynolds model [Reynolds et al. 86]



Separation:
Steer to avoid crowding
local flockmates



Alignment:
Steer toward the average
heading of local flockmates



Cohesion:
Steer to move toward the average
position of local flockmates

$$\frac{dv}{dt} = \vec{F}_{separation} + \vec{F}_{alignment} + \vec{F}_{cohesion}$$



Coordinate

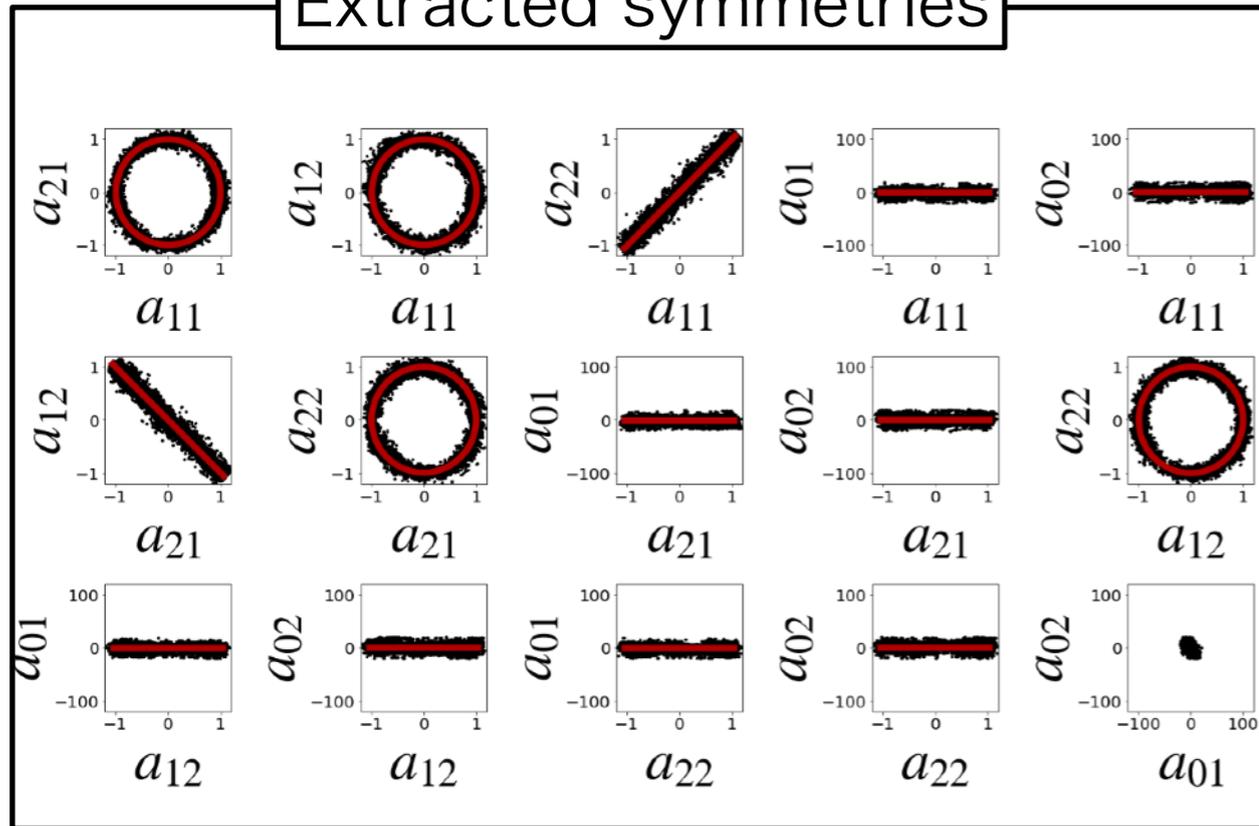
$$D = \{ \tilde{\mathbf{q}}(t_i)_i, \tilde{\mathbf{p}}(t_i)_i, \tilde{\mathbf{q}}(t_i + \Delta t)_i, \tilde{\mathbf{p}}(t_i + \Delta t)_i \}_{i=1}^{N_R T}$$

$$(\tilde{\mathbf{q}}, \tilde{\mathbf{p}}) = (q_1 - \bar{q}_1, q_2 - \bar{q}_2, p_1 - \bar{p}_1, p_2 - \bar{p}_2)$$

Candidate transformation

$$\begin{pmatrix} a_{11} & 1.0 a_{21} & 0 & 0 \\ 1.0 a_{12} & a_{22} & 0 & 0 \\ 0 & 0 & a_{22} & -1.0 a_{12} \\ 0 & 0 & -1.0 a_{21} & a_{11} \end{pmatrix} \begin{pmatrix} q_1 \\ q_2 \\ p_1 \\ p_2 \end{pmatrix} + \begin{pmatrix} a_{01} \\ a_{02} \\ 0.167 a_{02} \\ -0.161 a_{01} \end{pmatrix}$$

Extracted symmetries



Implicit functions

$$\begin{cases} 1.01 a_{11}^2 + 1.01 a_{21}^2 - 0.01 a_{11} + 0.00 a_{21} + 0.00 a_{11}a_{21} = 1.00 \\ 1.01 a_{11}^2 + 1.00 a_{12}^2 - 0.01 a_{11} = 0.99 \\ 1.00 a_{11} - 1.00 a_{22} + 0.00 a_{22} = 0 \\ 1.00 a_{21} - 1.00 a_{12} = 0 \\ 1.00 a_{21}^2 + 1.00 a_{22}^2 - 0.01 a_{22} = 0.99 \\ 1.02 a_{12}^2 + 1.00 a_{22}^2 - 0.01 a_{12}a_{22} = 1.00 \end{cases}$$

Infinitesimal transformation

$$\delta \mathbf{q} = \varepsilon \begin{pmatrix} \frac{\partial a_{11}}{\partial a_{21}} & \frac{\partial a_{21}}{\partial a_{21}} \\ \frac{\partial a_{12}}{\partial a_{21}} & \frac{\partial a_{21}}{\partial a_{21}} \end{pmatrix} \mathbf{q} + \varepsilon \begin{pmatrix} \frac{\partial a_{01}}{\partial a_{21}} \\ \frac{\partial a_{02}}{\partial a_{21}} \end{pmatrix} = \varepsilon \begin{pmatrix} \frac{-1.01 \times 2a_{21}}{1.01 \times 2a_{11} - 0.01} \Big|_{A'=e_I} & 1 \\ \frac{-1.00}{1.00} \Big|_{A'=e_I} & \frac{-1.00 \times 2a_{21}}{1.00 \times 2a_{22} + 0.01} \Big|_{A'=e_I} \end{pmatrix} \mathbf{q} = \begin{pmatrix} 0 & \varepsilon \\ -\varepsilon & 0 \end{pmatrix} \mathbf{q}$$

$$\delta \mathbf{p} = \varepsilon \begin{pmatrix} \frac{\partial a_{11}}{\partial a_{21}} & \frac{\partial a_{21}}{\partial a_{21}} \\ \frac{\partial a_{12}}{\partial a_{21}} & \frac{\partial a_{21}}{\partial a_{21}} \end{pmatrix} \mathbf{p} + \varepsilon \begin{pmatrix} \frac{\partial a_{01}}{\partial a_{21}} \\ \frac{\partial a_{02}}{\partial a_{21}} \end{pmatrix} = \begin{pmatrix} 0 & \varepsilon \\ -\varepsilon & 0 \end{pmatrix} \mathbf{p}$$

Consistent with results suggested in a previous study \rightarrow
 [Couzin et.al 2002]

Conservation law

$$G_\delta = \varepsilon(x_1 p_2 - x_2 p_1)$$

Nonlinear symmetry: Runge–Lenz vector 27

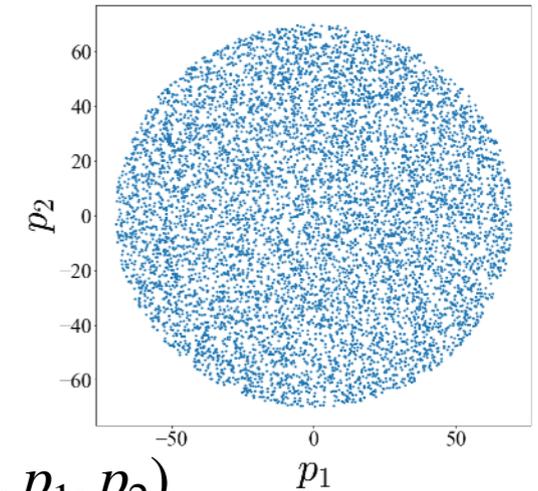
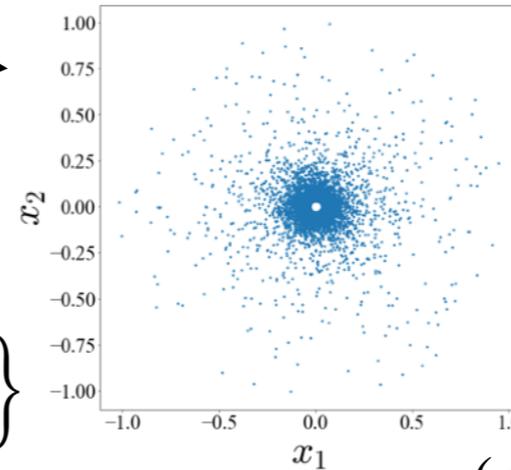
[Y. Mototake, 2023]

The proposed method can be applied to **nonlinear transformations**.

$$H = \frac{\mathbf{p}^2}{2m} + \frac{k}{|\mathbf{r}|}, \quad k : \text{const.}$$

$$\mathbf{q} = (q_1, q_2), \quad \mathbf{p} = (p_1, p_2)$$

$$S_i := \left\{ \mathbf{q}_{t+\Delta t}, \mathbf{p}_{t+\Delta t}, \mathbf{q}_t, \mathbf{p}_t \mid H(\mathbf{q}_t, \mathbf{p}_t) = E_i, \mathbf{p}_{t+\Delta t} = \mathbf{p}_t - \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{q}_t}, \mathbf{q}_{t+\Delta t} = \mathbf{q}_t + \frac{\partial H(\mathbf{q}_t, \mathbf{p}_t)}{\partial \mathbf{p}_t} \right\}$$



(q_1, q_2, p_1, p_2)

$$(q_1, q_2, q_3, p_1, p_2, p_3) \rightarrow (\tilde{q}_1, \tilde{q}_2, \tilde{q}_3, \tilde{q}_4, \tilde{p}_1, \tilde{p}_2, \tilde{p}_3, \tilde{p}_4)$$

$$\tilde{\mathbf{q}} = \tilde{\mathbf{q}}(\mathbf{q}, \mathbf{p}) := \frac{\mathbf{q}}{\|\mathbf{q}\|_2} - \frac{\mathbf{q} \cdot \mathbf{p}}{mG} \mathbf{p}, \quad \tilde{q}_4 = \tilde{q}_4(\mathbf{q}, \mathbf{p}) := \frac{p_0}{mG} \mathbf{q} \cdot \mathbf{p},$$

$$\tilde{\mathbf{p}} = \tilde{\mathbf{p}}(\mathbf{q}, \mathbf{p}) := \frac{2p_0 \mathbf{p}}{p_0^2 + p^2}, \quad \tilde{p}_4 = \tilde{p}_4(\mathbf{q}, \mathbf{p}) := \frac{p^2 - p_0^2}{p_0^2 + p^2},$$

[H. H. Rogers, J. Math. Phys. 14, 1125 (1973)]

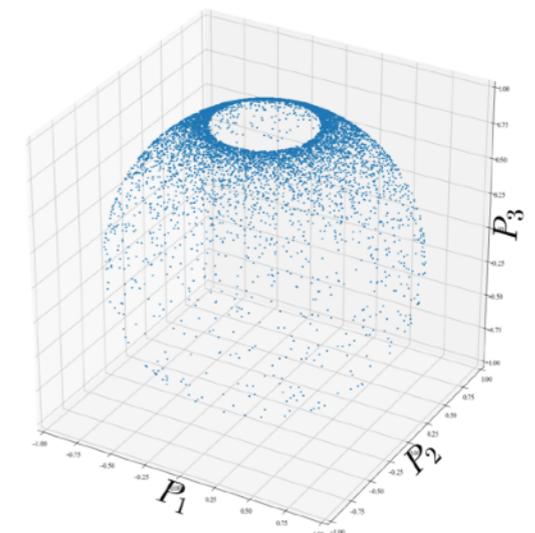
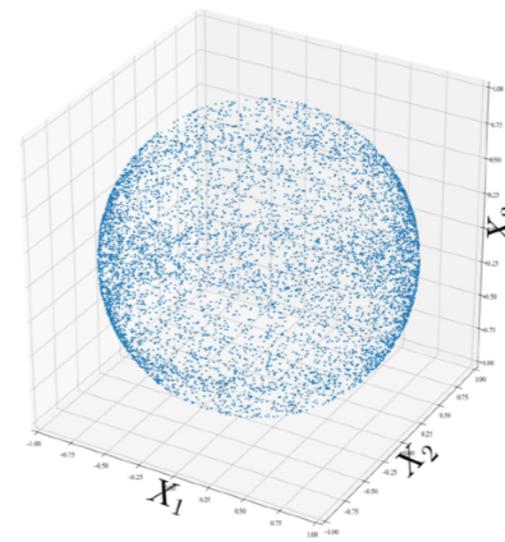
Transform

$(\tilde{q}_1, \tilde{q}_2, \tilde{q}_3, \tilde{p}_1, \tilde{p}_2, \tilde{p}_3)$

Runge-Lenz vector

$$\vec{A} = \mathbf{p} \times \mathbf{L} - mG \frac{\mathbf{q}}{\|\mathbf{q}\|_2},$$

$$\mathbf{L} = \mathbf{q} \times \mathbf{p},$$



► There is a possibility that the proposed method can find **hidden** symmetry or conservation laws.

- We showed that candidates for the symmetry of Hamiltonian systems can be estimated from time series data manifolds.
- It is suggested that the symmetry of the time series data manifold can be estimated from the trained DNN.
- It was suggested that conservation laws can be estimated from the set of symmetry transformations obtained.
- As the number of conservation laws increases, the possibility that the Jacobi matrix is no longer regular increases, and the estimation becomes more difficult.
- As the dimensionality of the phase space increases, difficulties will arise in extracting symmetry using the sampling method.
- In principle, the method can be applied to nonlinear transformations.