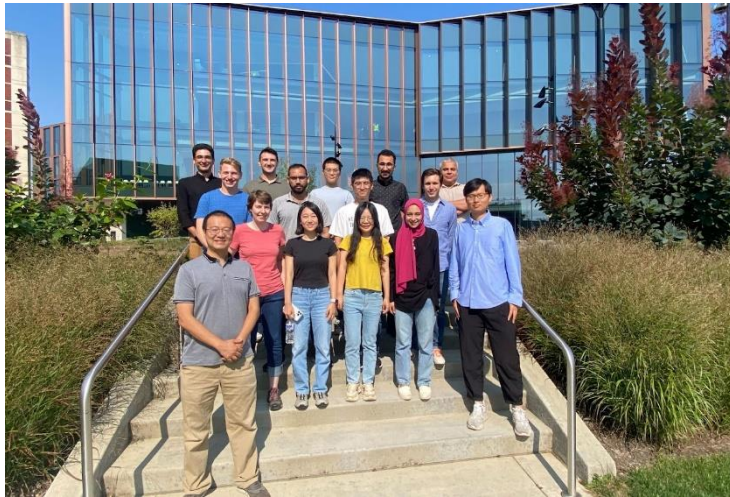


State-of-the-Art AI and Physics-informed ML in Hydrology & Water Quality: Insights and Synergies

Chaopeng Shen

¹Civil and Environmental Engineering
Penn State University
cshen@engr.psu.edu



Hydroml.org

HydroML Symposium, May 22-26, 2022, Penn State

HydroML 2, May 2023, Berkeley, CA

HydroML 3, May 2024, near PNNL, WA

Our code collection: <https://mhpi.github.io/>
New framwork: <https://mhpi.github.io/frameworks/>

Yalan Song, Farshid Rahmani, Tadd Bindas, Jiangtao Liu, Doaa Aboelyazeed, Kamlesh Sawadekar, Dapeng Feng,

Overview

- I. **Data-Driven Machine Learning (ML)**
- II. **Physics-informed (“Differentiable”) modeling (DM)**
- III. **Future Outlook**



ARTICLE

<https://doi.org/10.1038/s41467-021-26107-z>

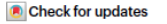
OPEN



From calibration to parameter learning: Harnessing the scaling effects of big data in geoscientific modeling

Wen-Ping Tsai¹, Dapeng Feng¹, Ming Pan^{2,3}, Hylke Beck⁴, Kathryn Lawson^{1,5}, Yuan Yang^{6,7}, Jiangtao Liu¹ & Chaopeng Shen^{1,5}✉

Perspective



Differentiable modelling to unify machine learning and physical models for geosciences

Chaopeng Shen¹✉, Alison P. Appling², Pierre Gentine³, Toshiyuki Bandai⁴, Hoshin Gupta⁵, Alexandre Tartakovsky⁶, Marco Baity-Jesi⁷, Fabrizio Fenicia⁷, Daniel Kifer⁸, Li Li¹, Xiaofeng Liu¹, Wei Ren⁹, Yi Zheng¹⁰, Ciaran J. Harman¹¹, Martyn Clark¹², Matthew Farthing¹³, Dapeng Feng¹, Praveen Kumar^{6,14}, Doaa Aboelyazeed¹, Farshid Rahmani¹, Yalan Song¹, Hylke E. Beck¹⁵, Tadd Bindas¹, Dipankar Dwivedi¹⁶, Kuai Fang¹⁷, Marvin Höge⁷, Chris Rackauckas¹⁸, Binayak Mohanty¹⁹, Tirthankar Roy²⁰, Chonggang Xu²¹ & Kathryn Lawson¹



ICLR

Sensitivity-Constrained Fourier Neural Operators for Forward and Inverse Problems in Parametric Differential Equations

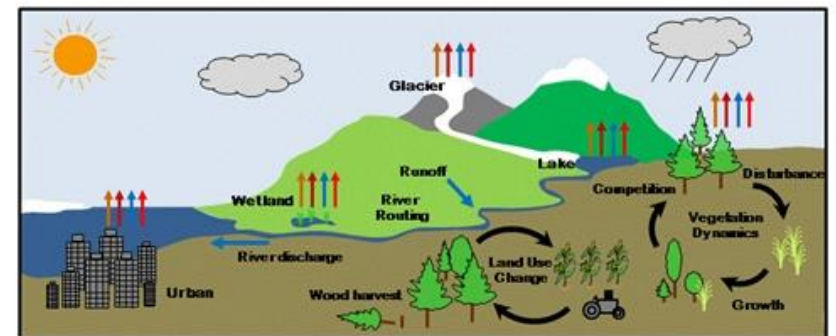
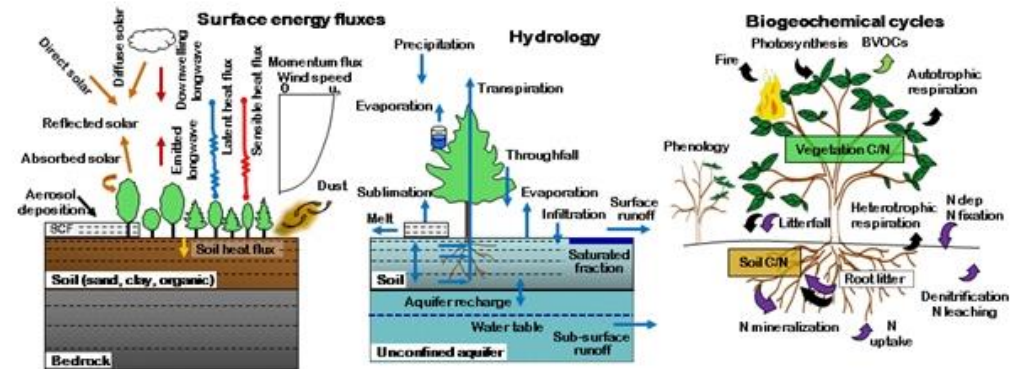
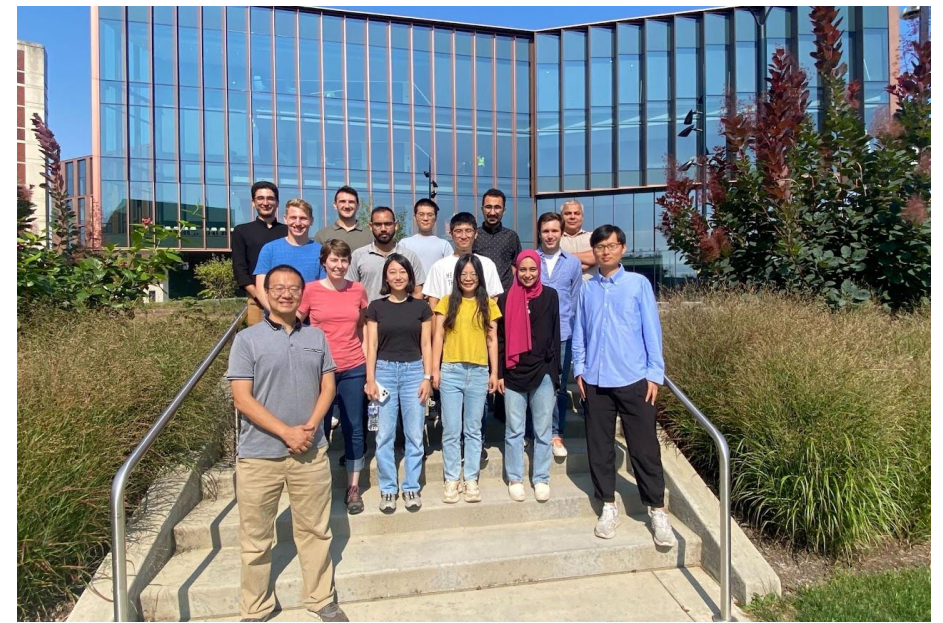


Abdolmehdi Behrooz, Chaopeng Shen, Daniel Kifer

Published: 22 Jan 2025, Last Modified: 05 Feb 2025 ICLR 2025 Everyone Revisions BibTeX CC BY 4.0

About me

- Ph.D. Michigan State in Env. Engr.
- Postdoc Lawrence Berkeley National Lab
- 12 current group members + 3 incoming – 1 graduating.
- “Grew up” as a process-based modeler, solving PDEs. See both sides of the story.
- Working with ML since 2016.



Purely data-driven ML in water

- Examined comparison with in-situ data & long-term projections

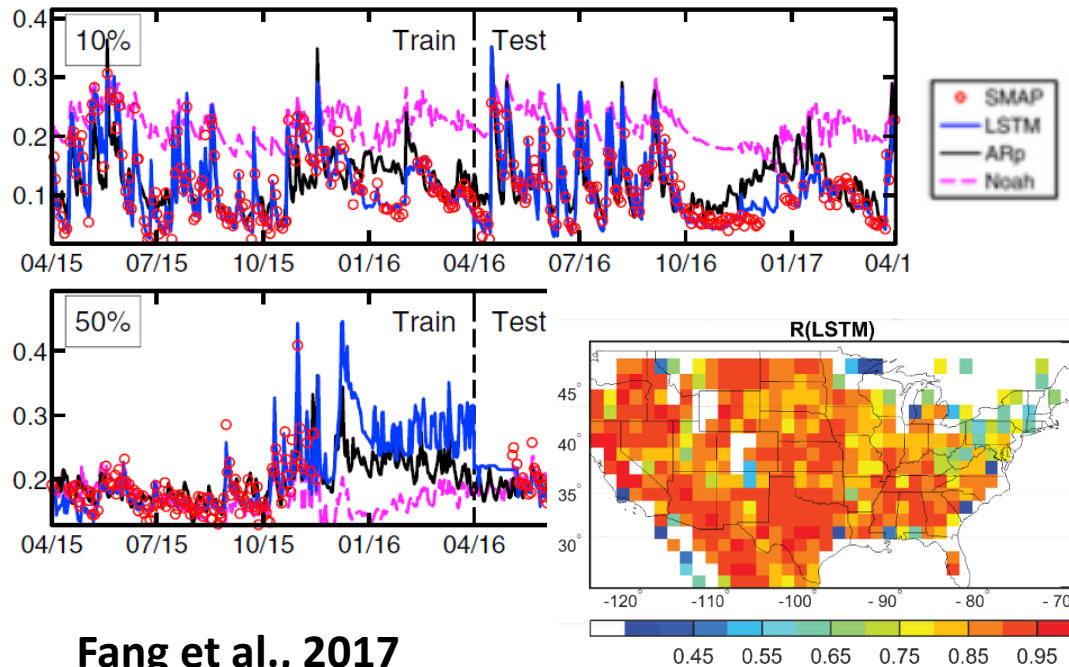
Geophysical Research Letters

Research Letter | [Full Access](#)

Prolongation of SMAP to Spatiotemporally Seamless Coverage of Continental U.S. Using a Deep Learning Neural Network

Kuai Fang, Chaopeng Shen, Daniel Kifer, Xiao Yang

First published: 16 October 2017 | <https://doi.org/10.1002/2017GL075619> | Cited by: 3



Fang et al., 2017

doi: 10.1002/2017gl075619

Water Resources Research

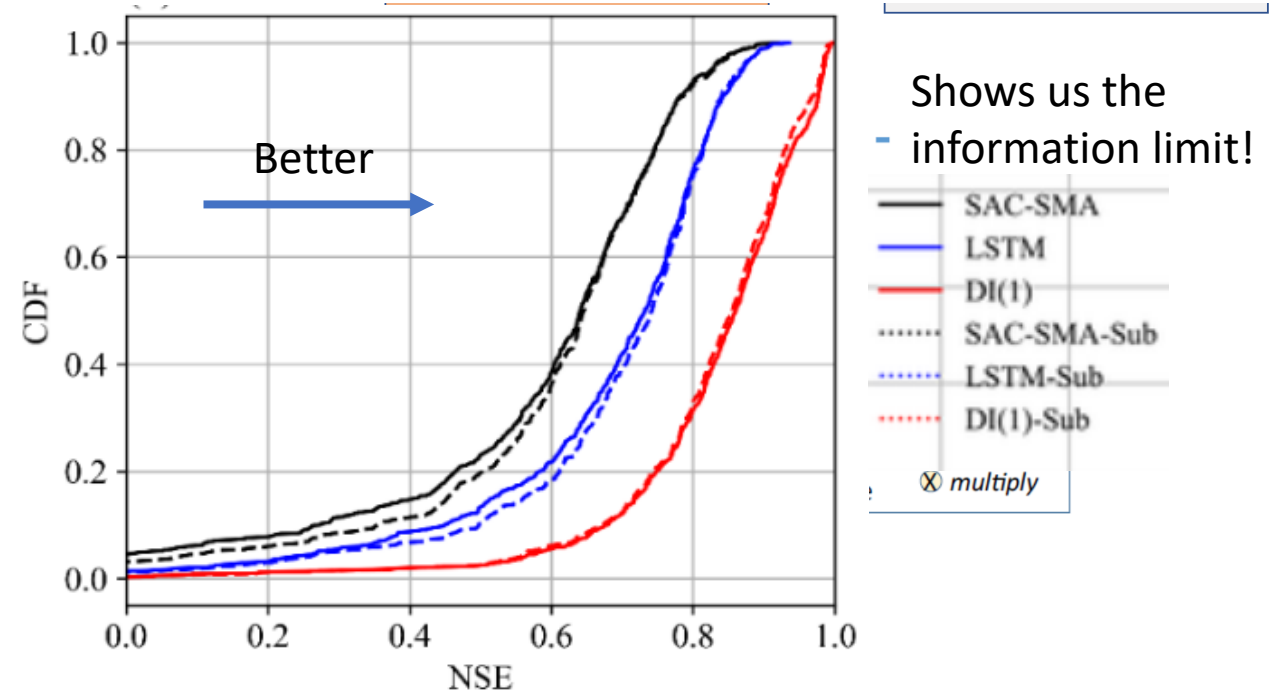
RESEARCH ARTICLE
10.1029/2019WR026793

Special Section:
Big Data & Machine Learning
in Water Sciences: Recent
Progress and Their Use in
Advancing Science

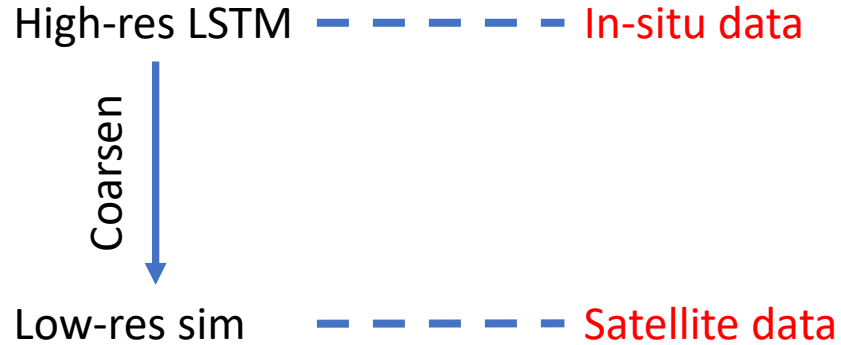
Enhancing Streamflow Forecast and Extracting Insights
Using Long-Short Term Memory Networks With Data
Integration at Continental Scales

Dapeng Feng¹, Kuai Fang^{1,2}, and Chaopeng Shen¹

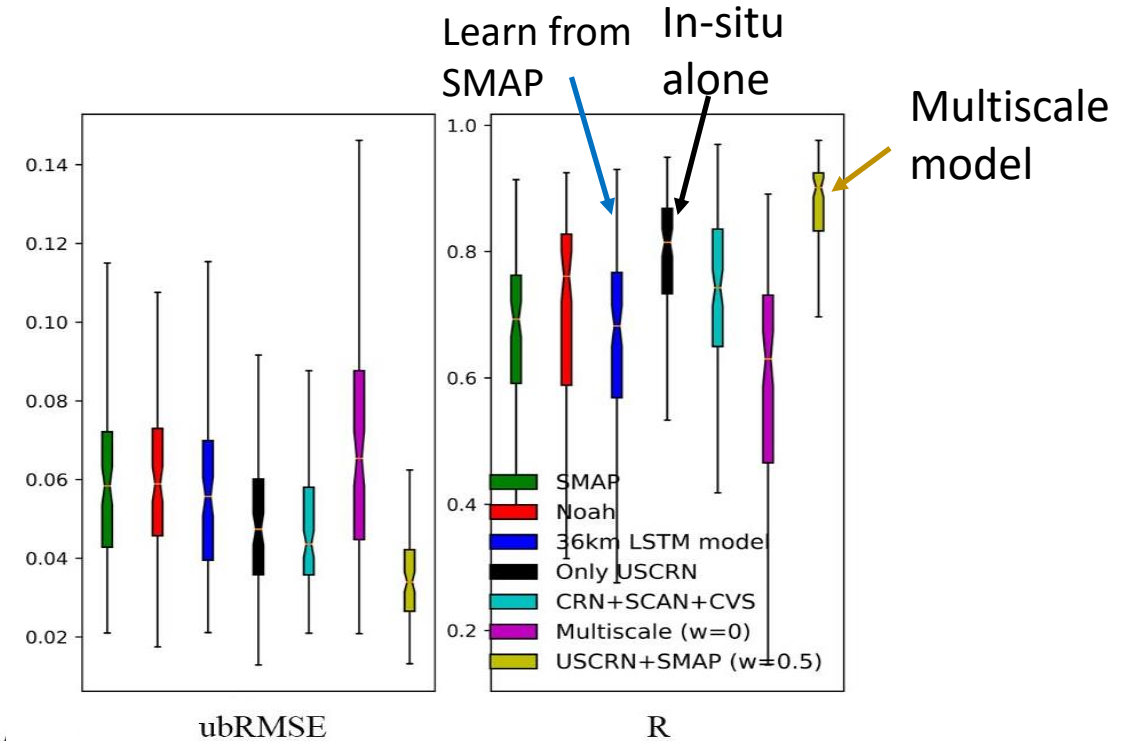
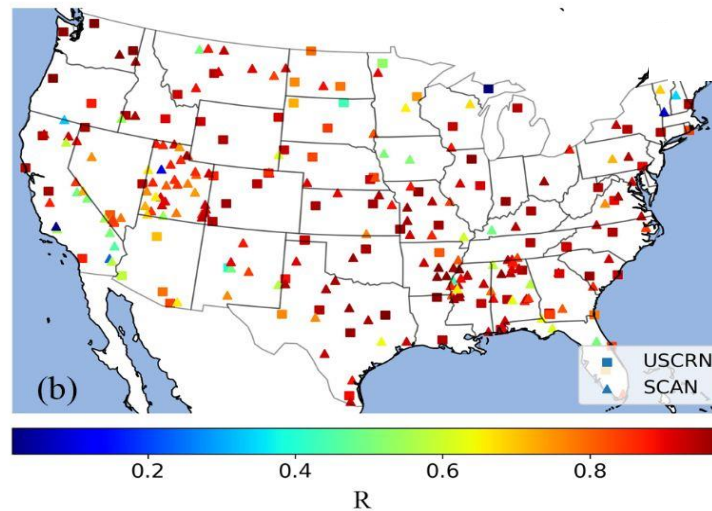
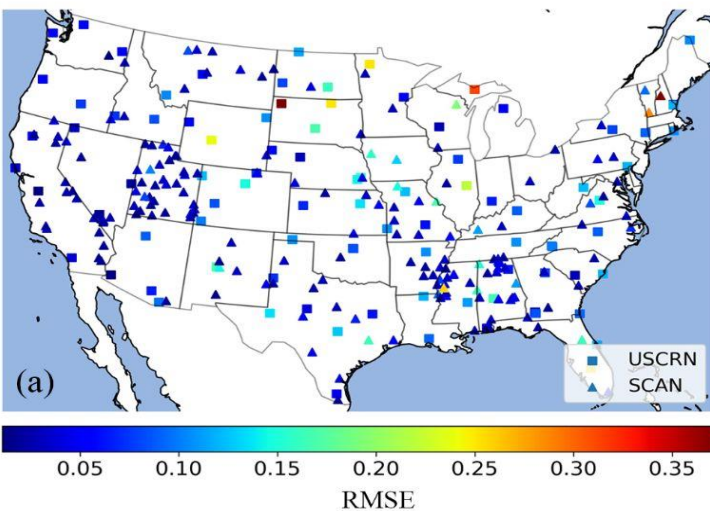
¹Civil and Environmental Engineering, Pennsylvania State University, State College, PA, USA, ²Now at: Earth System Science, Stanford University, Stanford, CA, USA



Multiscale soil moisture – learning from two teachers



Test period: 2015-04-01 to 2020-03-31



Geophysical Research Letters*

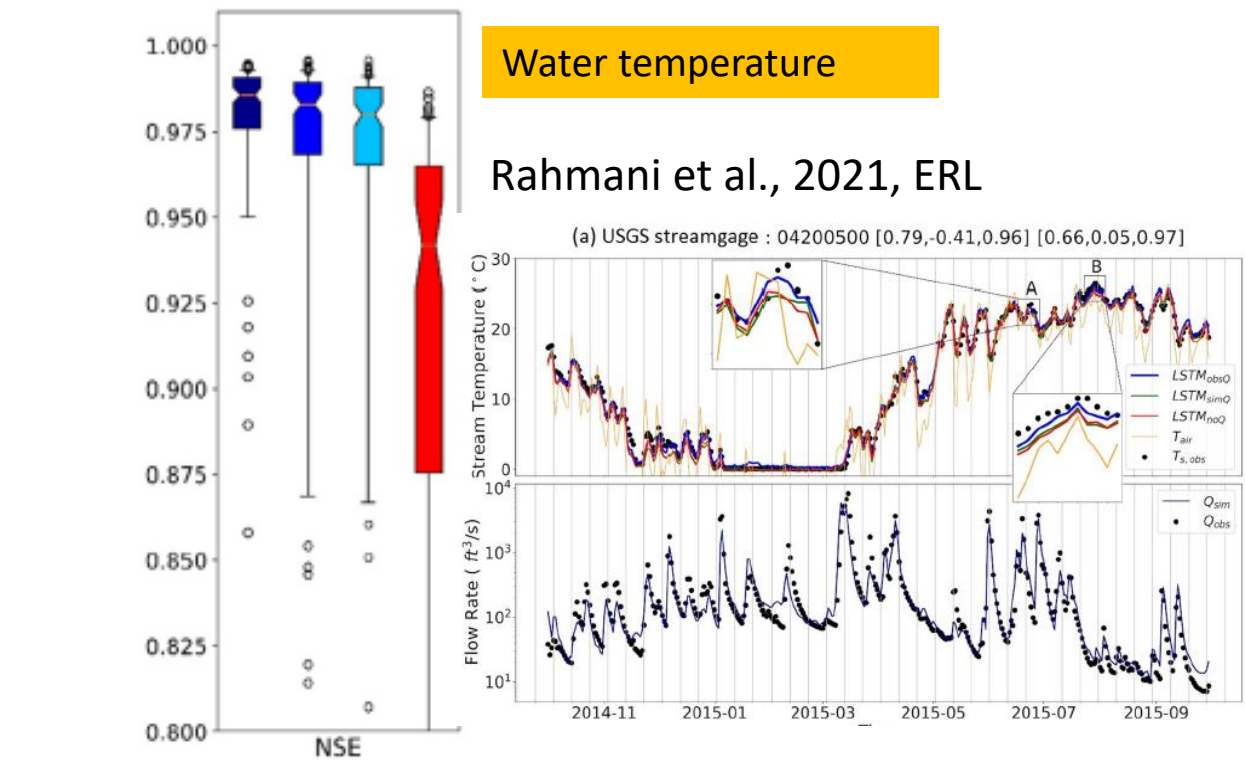
Research Letter | [Full Access](#)

A multiscale deep learning model for soil moisture integrating satellite and in-situ data

Jiangtao Liu, Farshid Rahmani, Kathryn Lawson, Chaopeng Shen

First published: 14 March 2022 | <https://doi.org/10.1029/2021GL096847>

LSTM applications in water quality



Journal of Hydrology
Volume 639, August 2024, 131573

Research papers

Deep learning insights into suspended sediment concentrations across the conterminous United States: Strengths and limitations

Yalan Song^a, Piyaphat Chaemchuen^a, Farshid Rahmani^a, Wei Zhi^a, Li Li^a, Xiaofeng Liu^a, Elizabeth Boyer^b, Tadd Bindas^a, Kathryn Lawson^a, Chaopeng Shen^a



Contents lists available at ScienceDirect

Science of the Total Environment

journal homepage: www.elsevier.com/locate/scitotenv

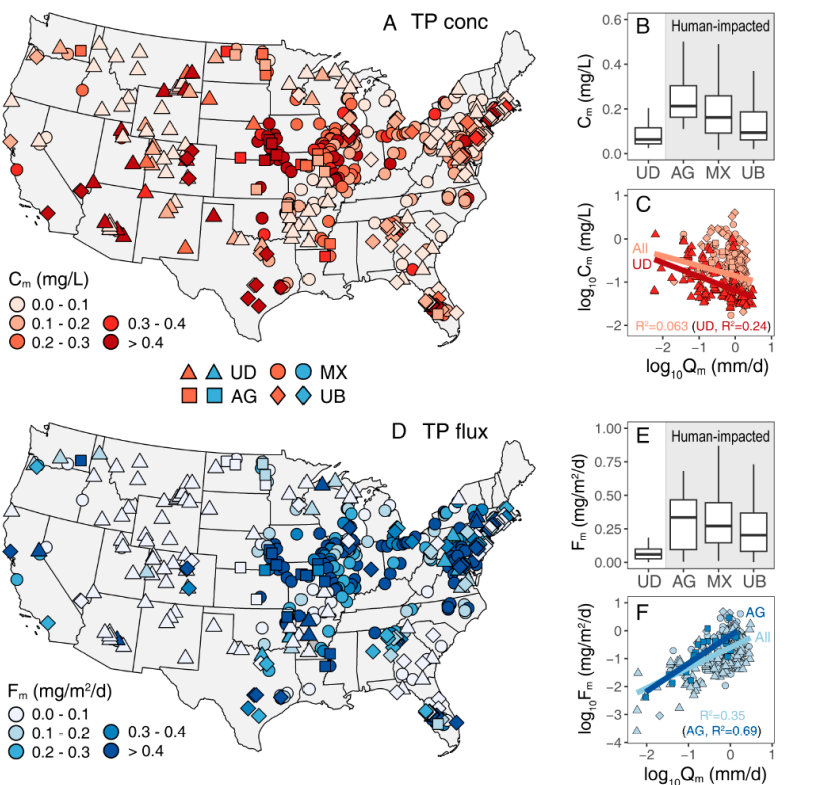
A deep learning-based novel approach to generate continuous daily stream nitrate concentration for nitrate data-sparse watersheds

Gourab Kumer Saha^a, Farshid Rahmani^b, Chaopeng Shen^b, Li Li^b, Raj Cibi^{a,b,*}

^a Department of Agricultural and Biological Engineering, The Pennsylvania State University, United States of America

^b Department of Civil and Environmental Engineering, The Pennsylvania State University, United States of America

Dissolved Oxygen & Total Phosphorous (Wei Zhi & Li Li)



PNAS

RESEARCH ARTICLE | ENVIRONMENTAL SCIENCES

Increasing phosphorus loss despite widespread concentration decline in US rivers

Wei Zhi^{a,b,1}, Hubert Baniecki^{a,b}, Jiangtao Liu^{a,b}, Elizabeth Boyer^{a,b}, Chaopeng Shen^{a,b}, Gary Shen^{a,b}, Xiaofeng Liu^{a,b}, and Li Li^{a,b,1}

Affiliations are included on p. 8.

Edited by Nils Stenseth, Universitetet i Oslo, Oslo, Norway; received January 30, 2024; accepted October 10, 2024

nature water

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nature > nature water > articles > article

Article | Published: 09 March 2023

Temperature outweighs light and flow as the predominant driver of dissolved oxygen in US rivers

Wei Zhi, Wenyu Ouyang, Chaopeng Shen & Li Li

Nature Water 1, 249–260 (2023) | [Cite this article](#)

The “Good Genes of AI”



Genetic absorption of AI into our domains!

Significant limitations

- **Not interpretable** --- No physical concepts
- **Right results for the wrong reason** (sensitivity)?
- **Unseen cases? Data-scarce regions?**
- **Scenarios?**
- Cannot answer **specific questions**

AI Gene	enables...
Large-depth NNs	Highly-complex functions
Minibatches and GPU concurrency	High data throughput
Differentiable programming	“End-to-end” training of large NNs
Knowledge management, etc.....	

Learn from big data

What if we can seamlessly connect NNs with process equations and learn from big data?

II. Physics-informed DL -- Differentiable Parameter Learning



ARTICLE

<https://doi.org/10.1038/s41467-021-26107-z>

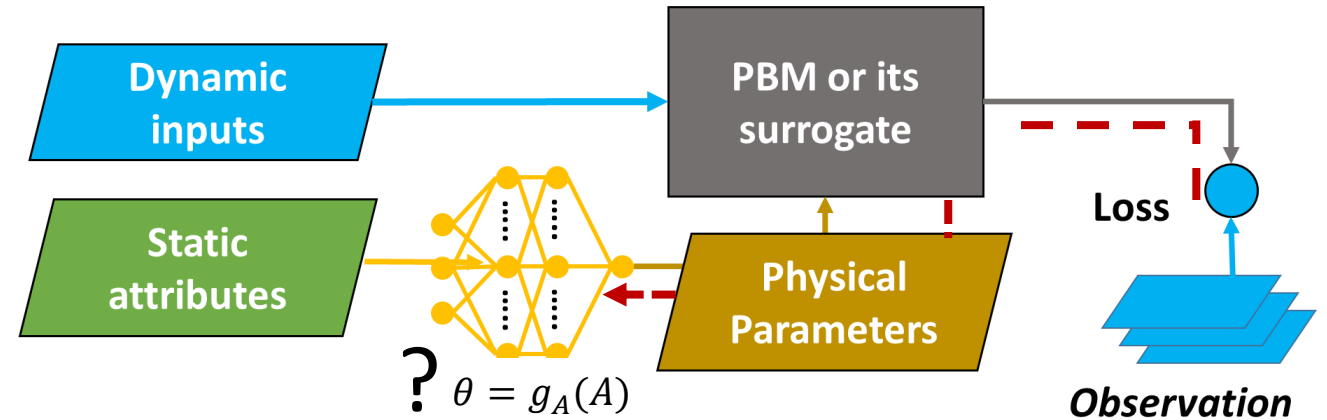
OPEN



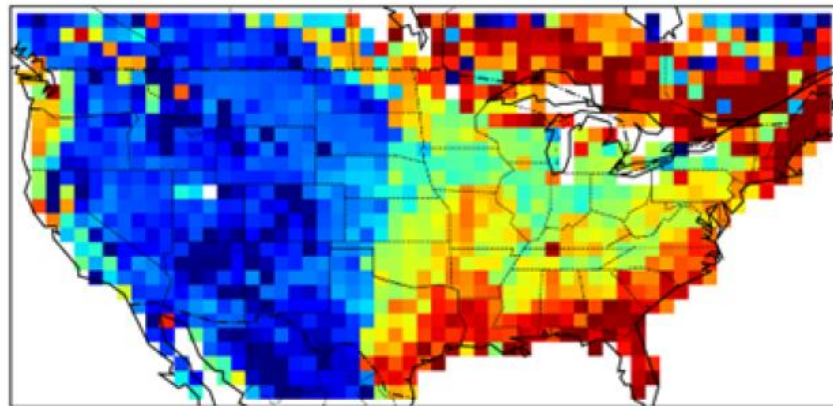
From calibration to parameter learning: Harnessing the scaling effects of big data in geoscientific modeling

Wen-Ping Tsai¹, Dapeng Feng¹, Ming Pan^{2,3}, Hylke Beck⁴, Kathryn Lawson^{1,5}, Yuan Yang^{6,7}, Jiangtao Liu¹ & Chaopeng Shen^{1,5}

Address the “How” in Part III!



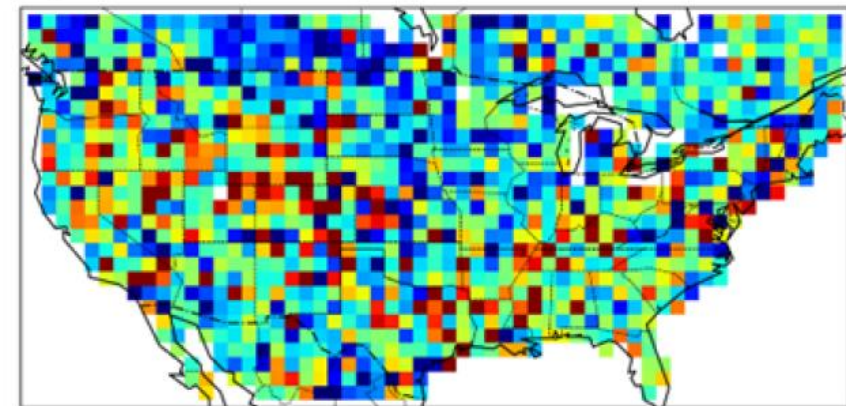
(a) dPL g_z INFILT



Regionalized parameterization

-- one technician learns to fix everyone's houses

(b) SCE INFILT

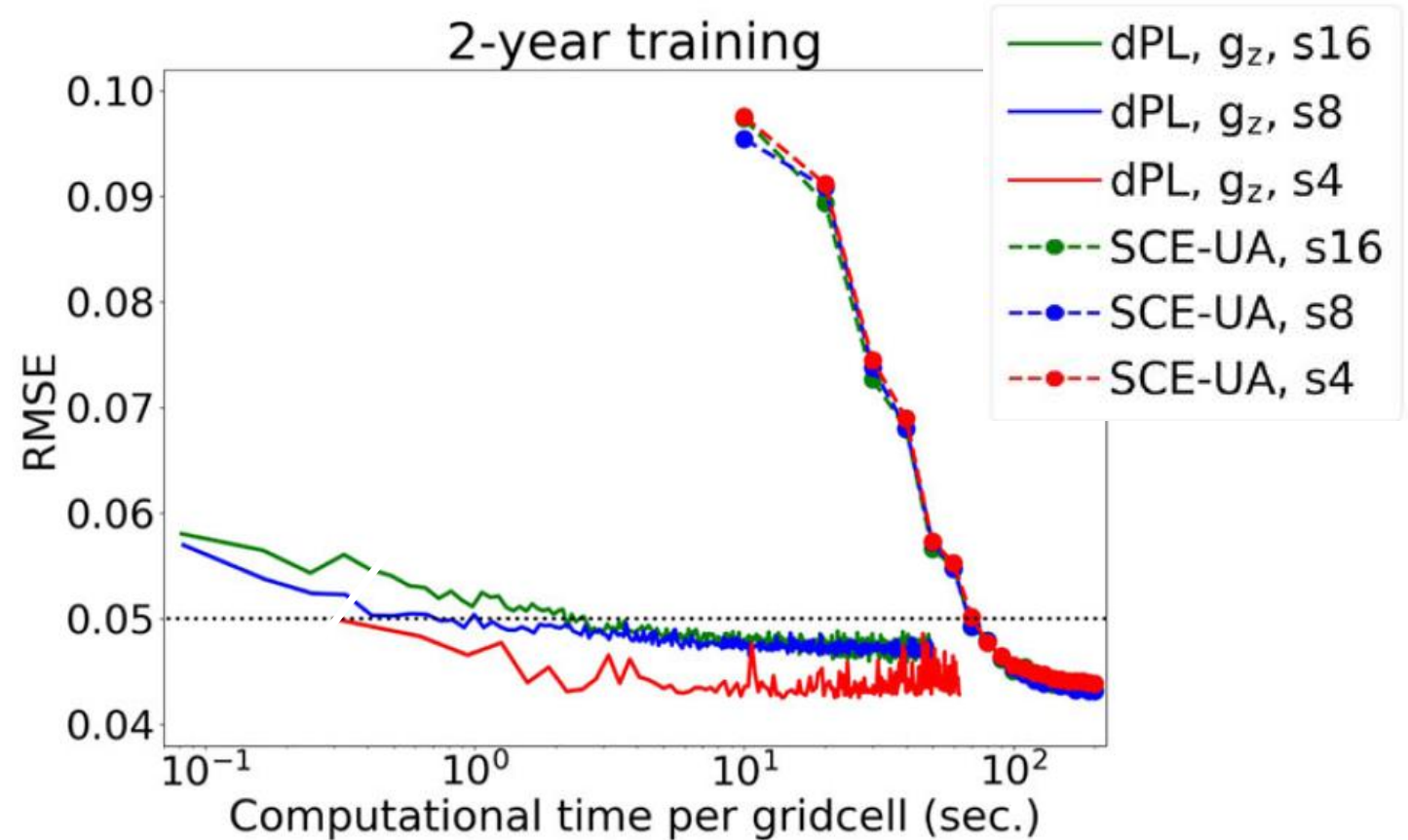


Site-by-site calibration

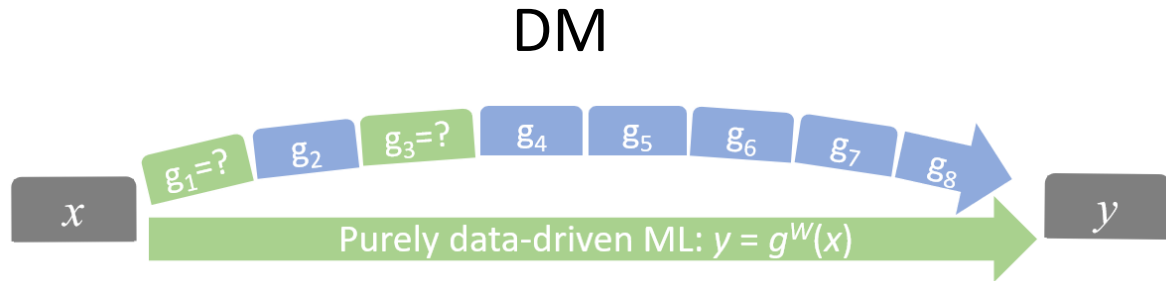
-- we train a new technician for every house

Data scaling relationships (network effect?)

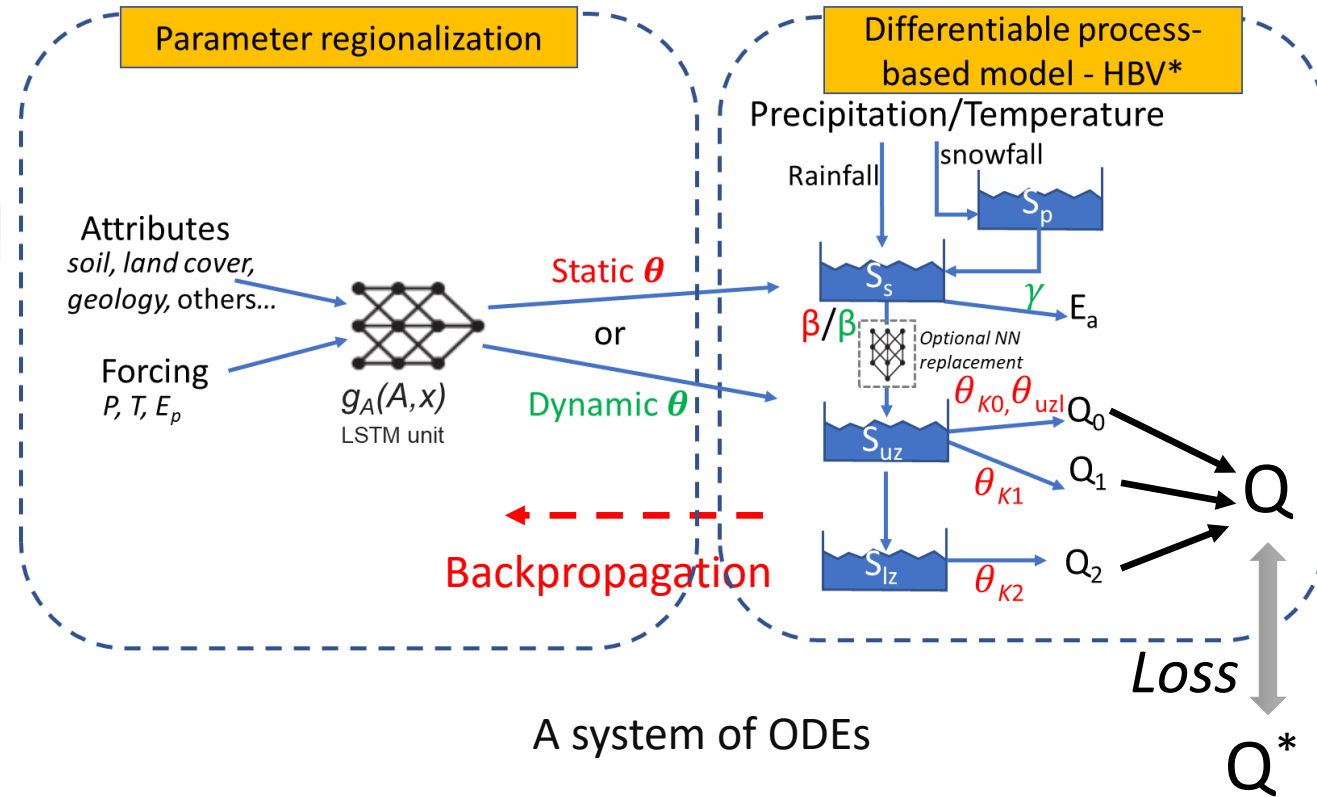
1. dPL = SCEUA for lowest RMSE
2. dPL scales better with more data
3. Orders of magnitude more efficient:
100 proc 2-3 days vs. 1 GPU 2 hours
4. (not shown) better results for **untrained** variables and better **spatial generalization** than traditional approach!



What is Differentiable Modeling?

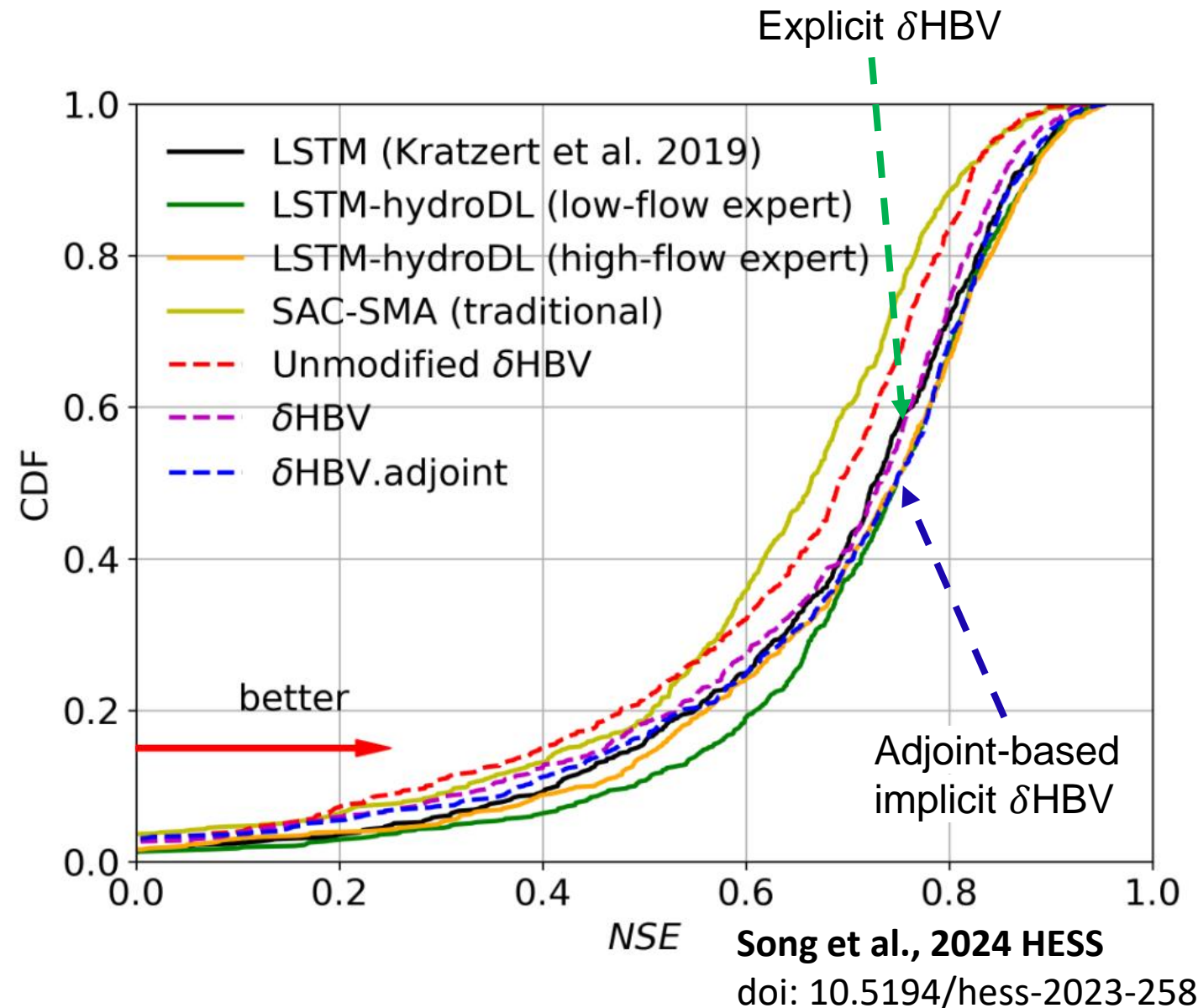


- NNs (“?”) mixed w/ process-based equations (priors)
- Breaks a problem into parts, with some as priors
- “end-to-end” training on big data
- The priors constrain the learning to an interpretable scope.
- Can be used a forward simulator as well as

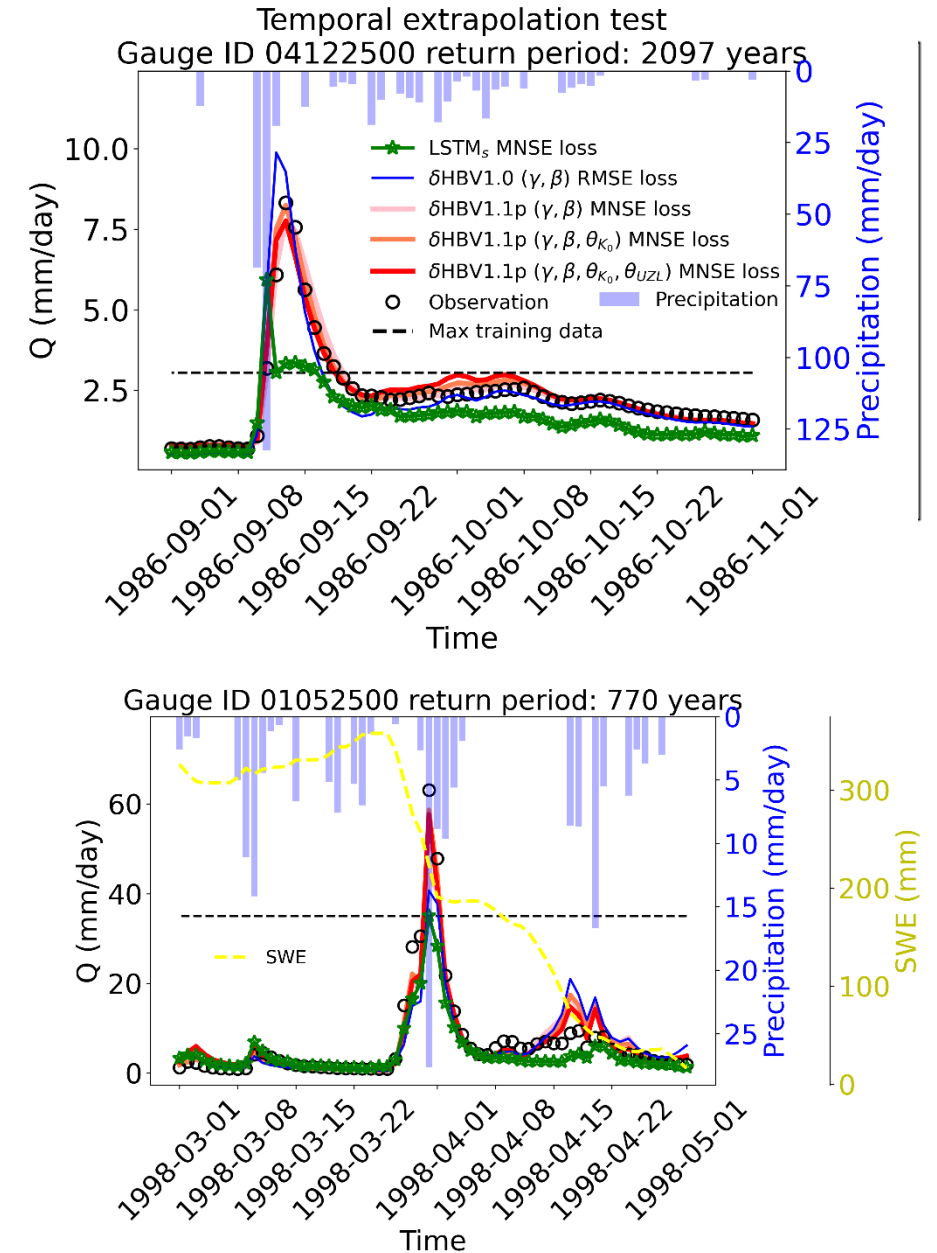


This is NOT physics-informed neural network (PINN)!

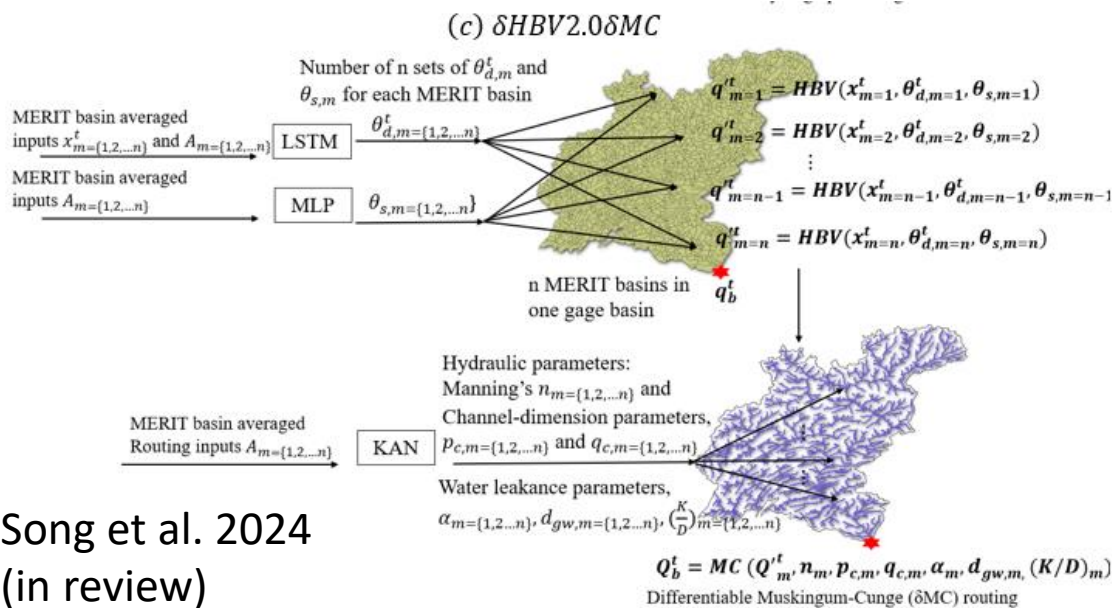
Performance fully equaling LSTM & better for unseen events



Evaluating on unseen extremes

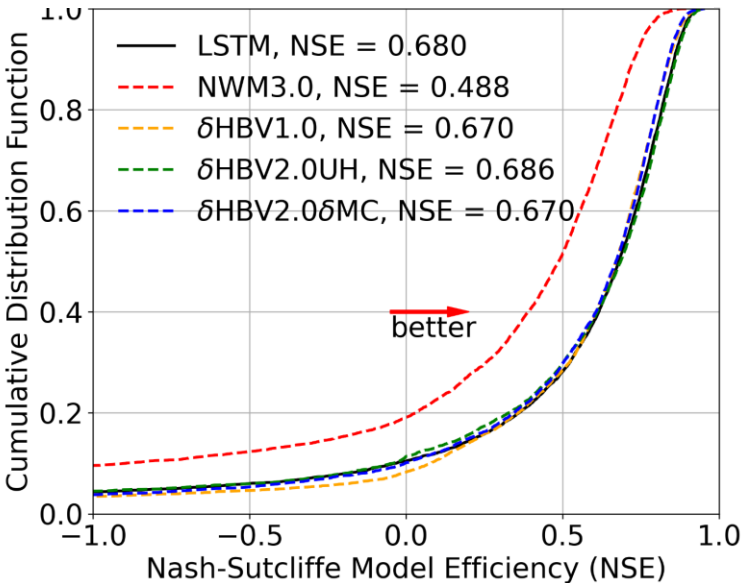


Large-scale, operational

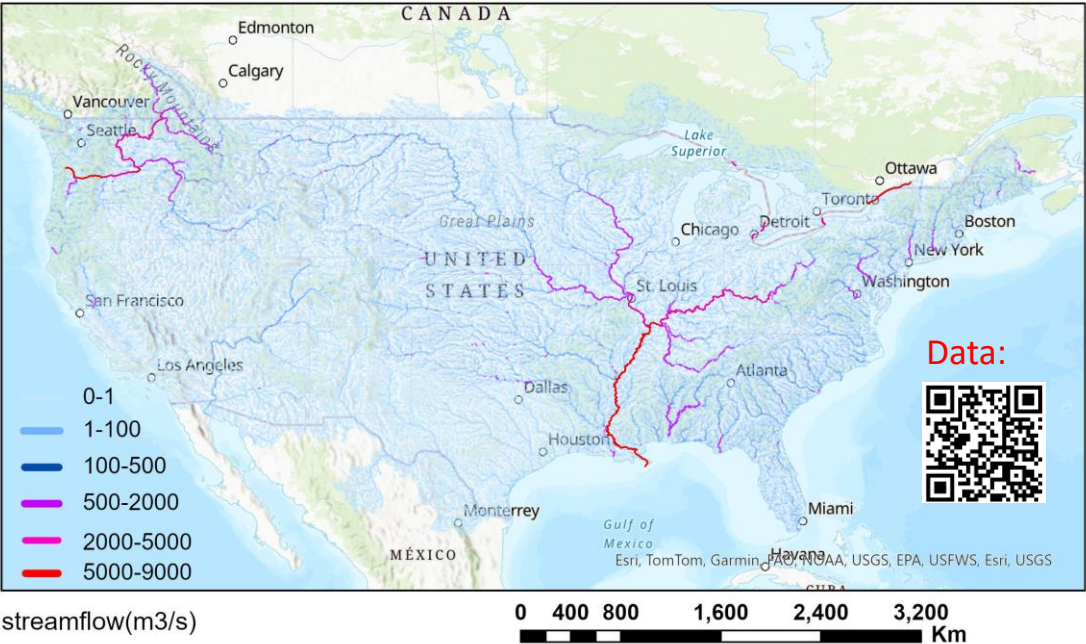


Song et al. 2024
(in review)

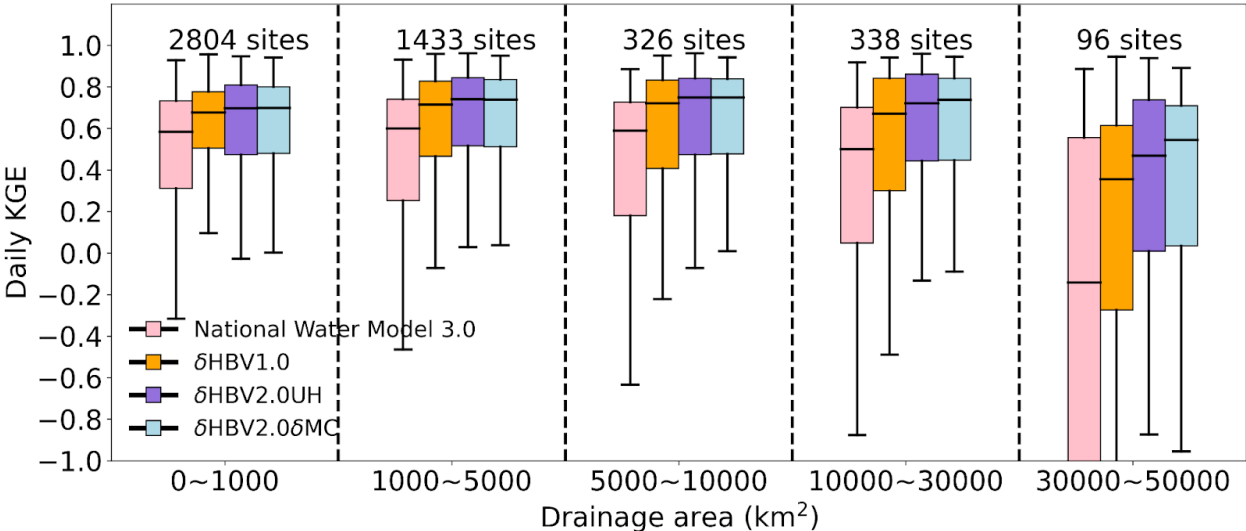
Paper:
<https://bit.ly/3NnqDNB>



The mean seamless daily streamflow of 1995WY on the MERIT river network

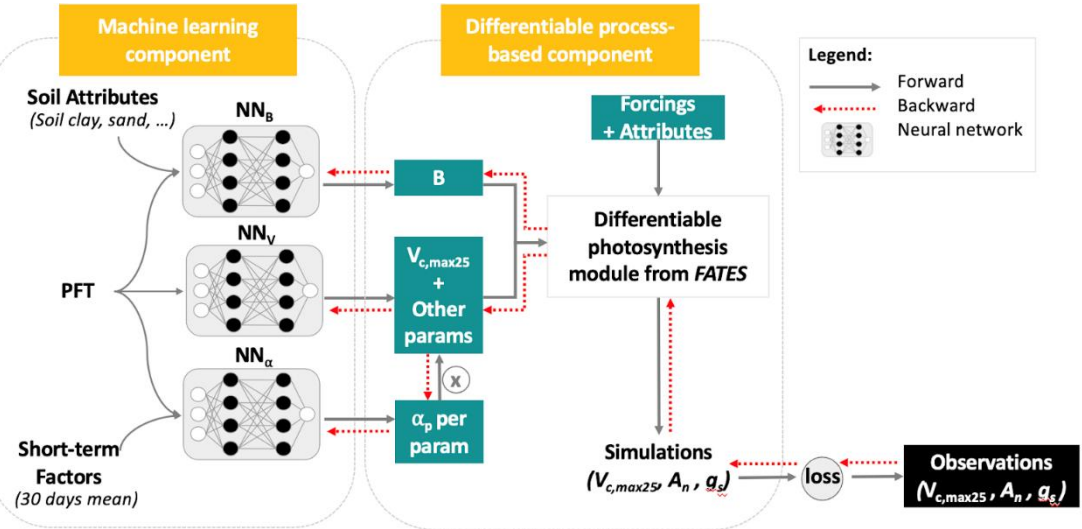


Tested in 1980-2019 on 4,997 GAGES-II stations



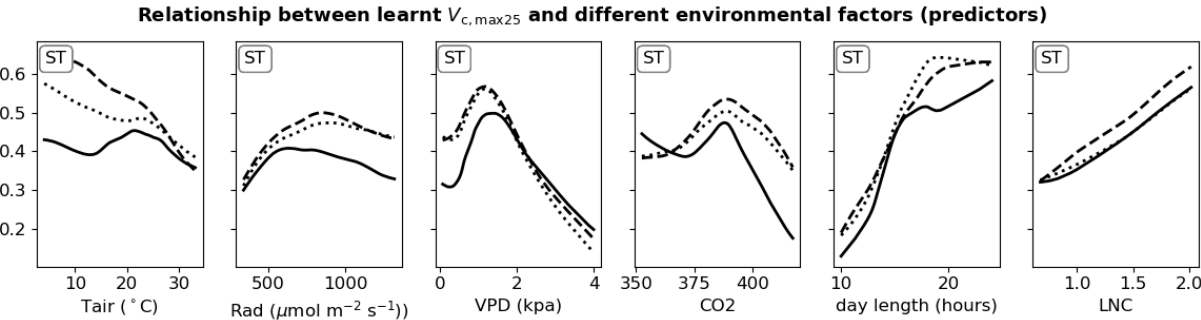
Why is DM transformative?

Widely & generically applicable



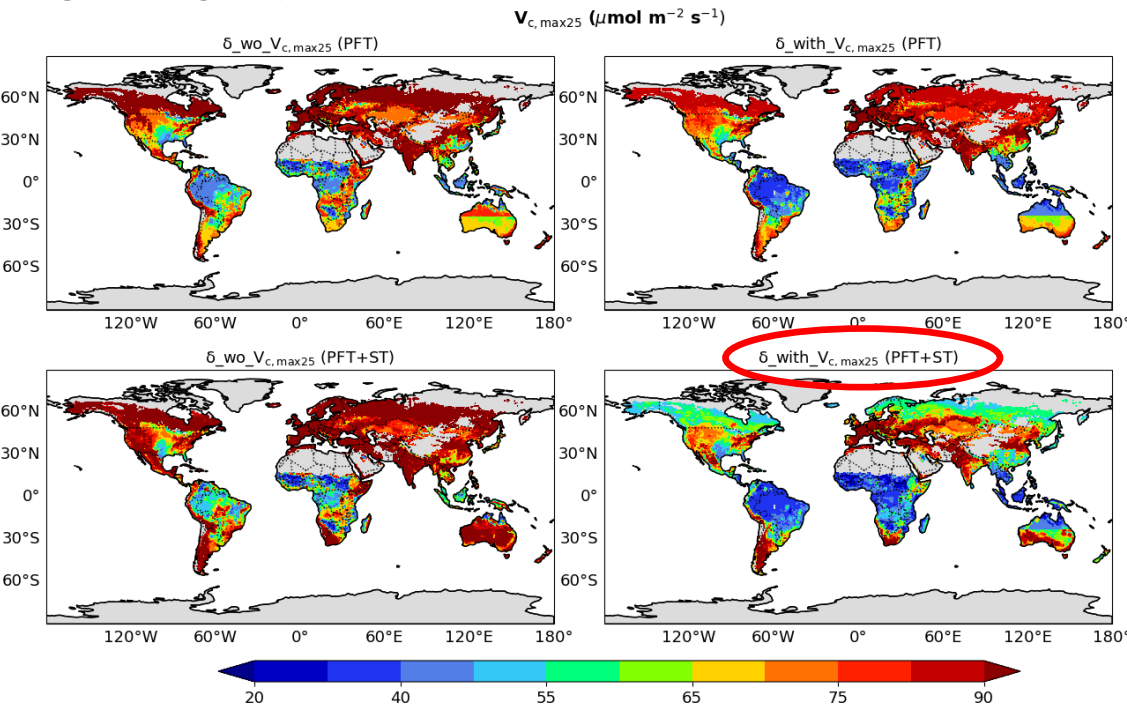
Building on our previous work:
Aboelyazeed et al., 2023 Biogeosciences
doi: 10.5194/bg-20-2671-2023

Learned acclimation functions:



Differentiable ecosystem modeling

New work:

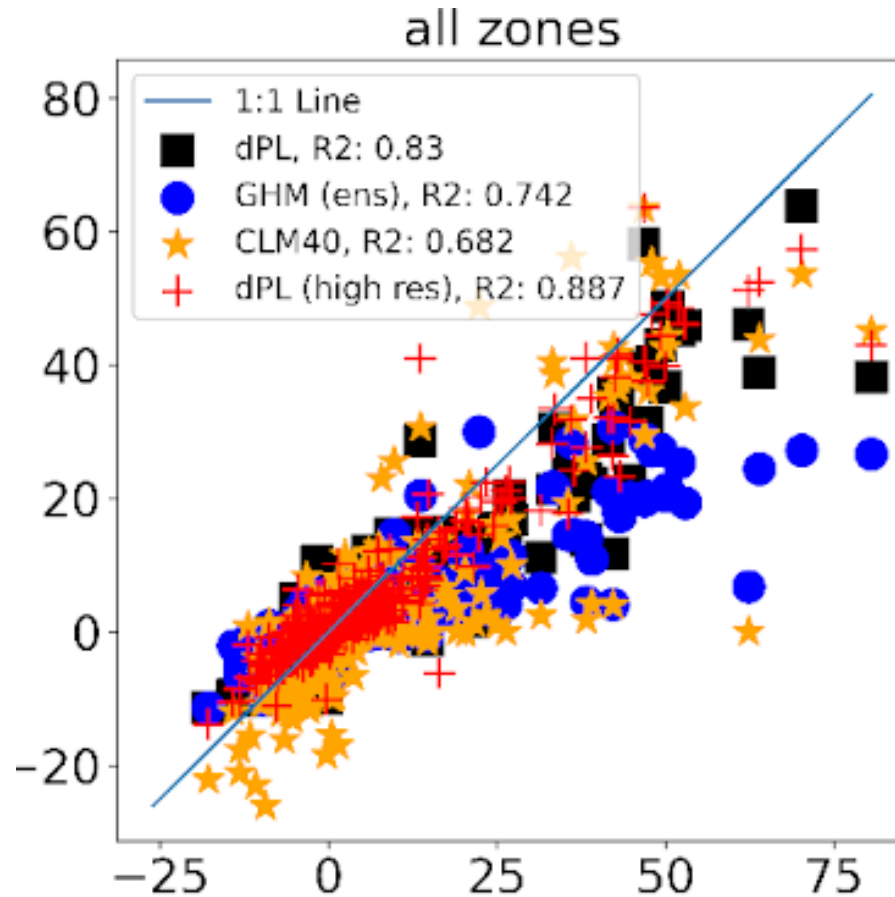


$\delta_{PFT} (V_{data})$	$\delta_{PFT+Env}$	$\delta_{PFT+Env} (V_{data})$
-18.47	3.14	-17.47

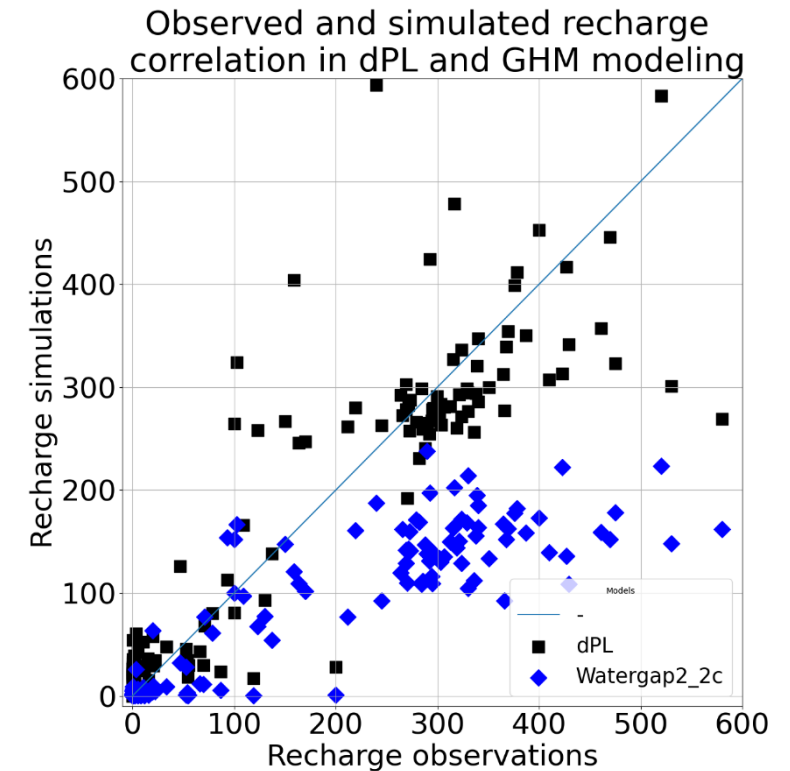
w/ Acclimation

Training on both discharge & temperature

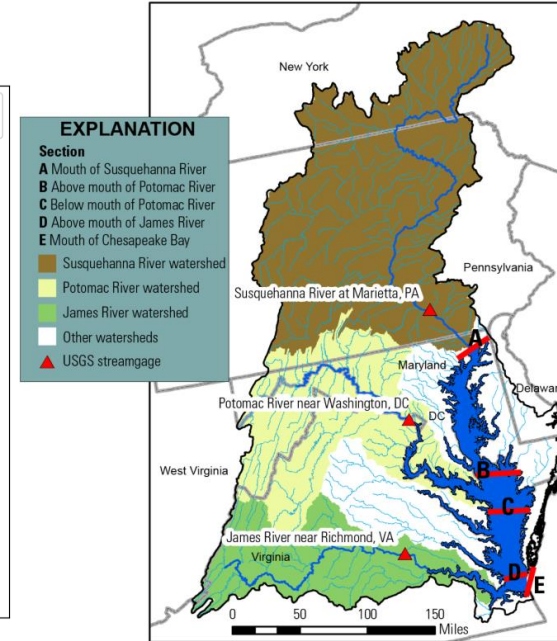
Baseflow trends



Recharge

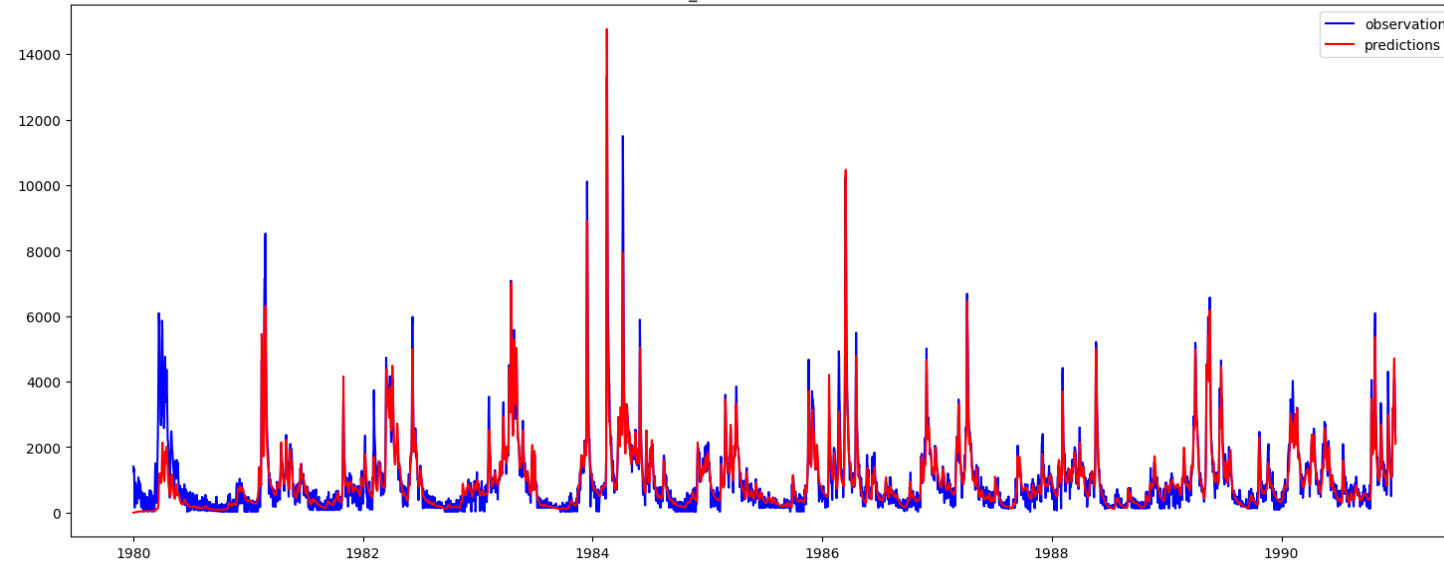


Major Chesapeake Bay Watersheds, Streamflow Stations, and Sections used for Flow Calculations

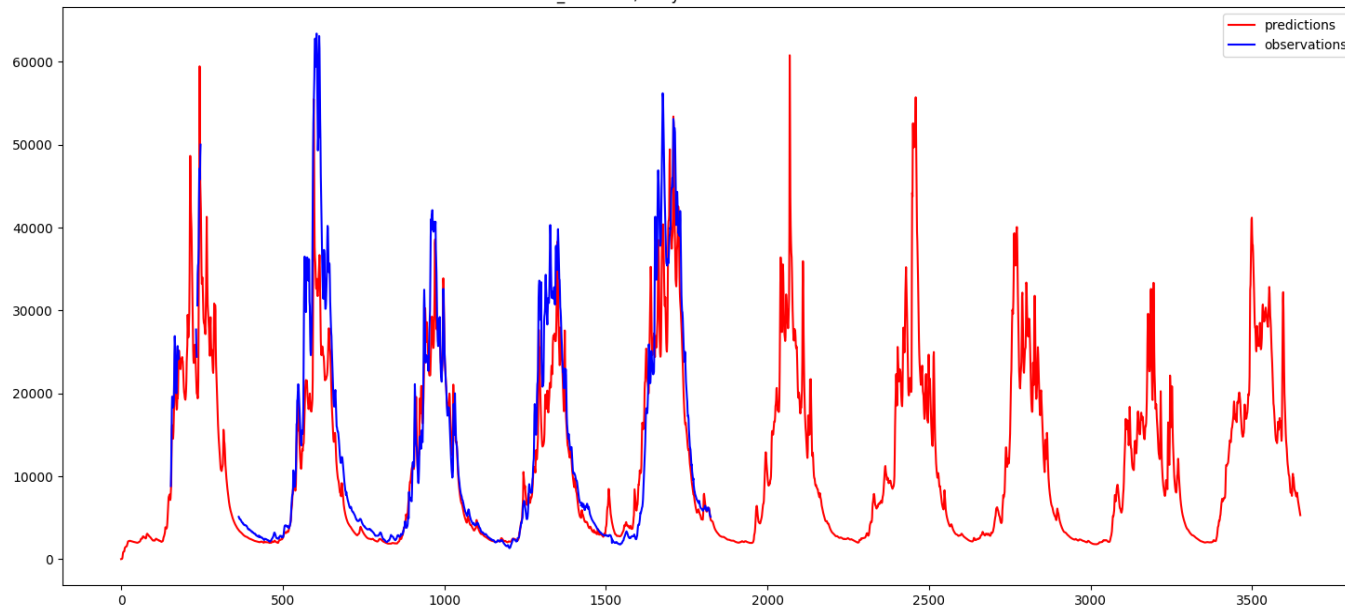


Chesapeake Bay

USGS_01578310, NSE = 0.87



GRDC_2569005, daily NSE = 0.8363137124814539

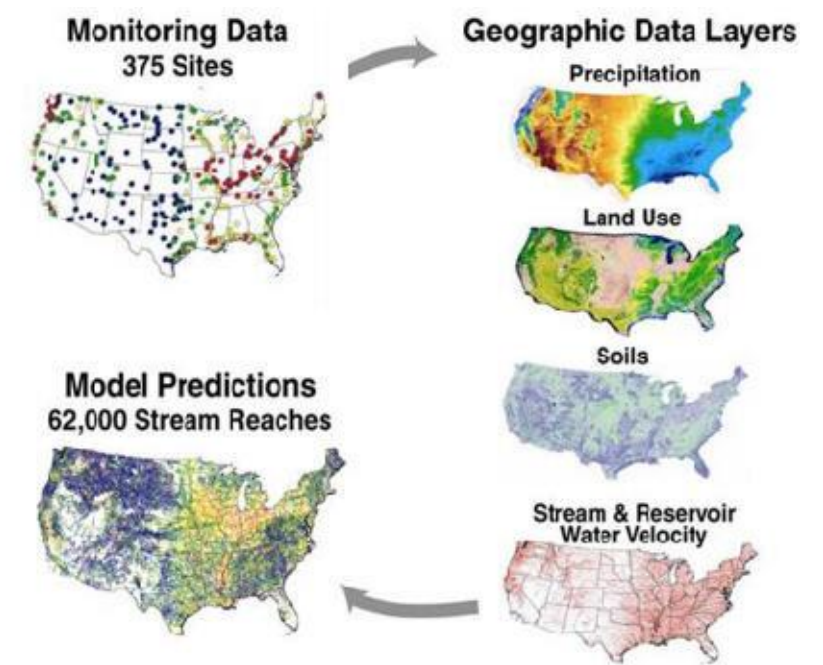


Mekong

Outlooks for WQ

Our experiences from hydrology can directly translate into WQ modeling.

- Differentiable WQ modeling
- Scale-relevant predictions & diagnosis (landform, manage practices) w/ UQ
- Knowledge discovery (need priors!) learn from data what it can describe
- Foundation model for capturing coevolution
- Solving PDEs & Fluids



<https://www.usgs.gov/mission-areas/water-resources/science/everything-you-need-know-about-sparrow>

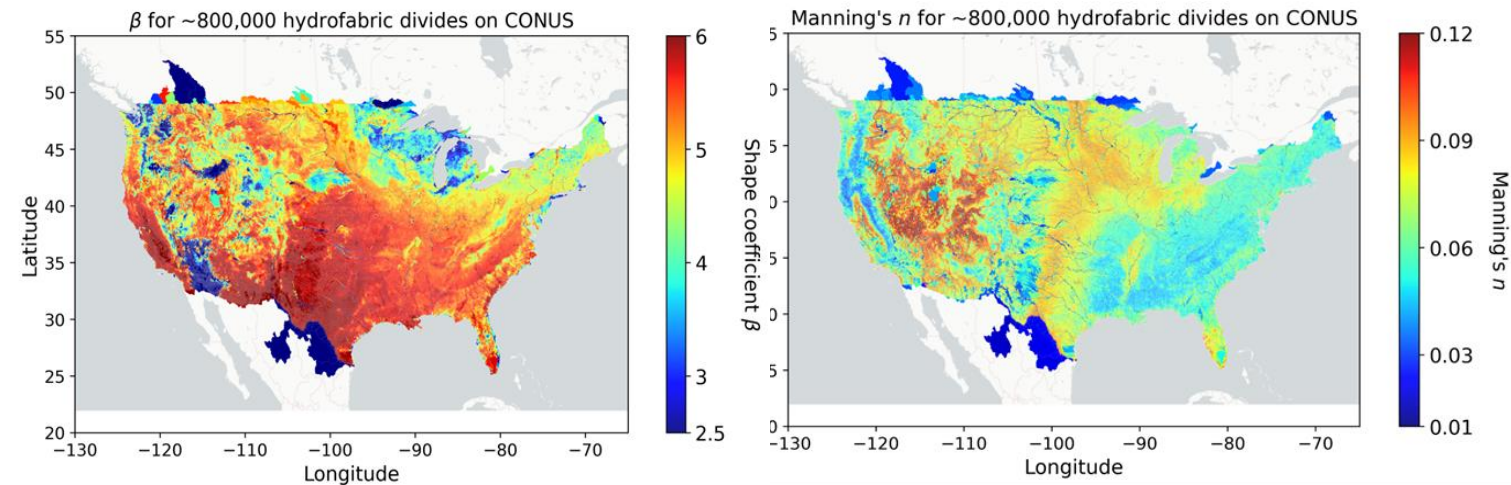
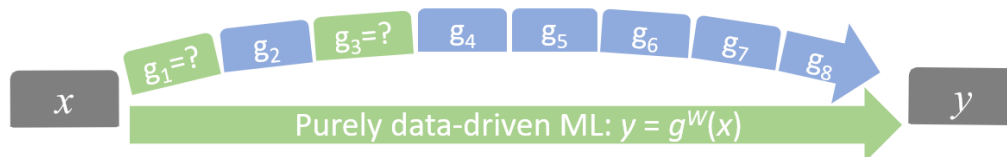
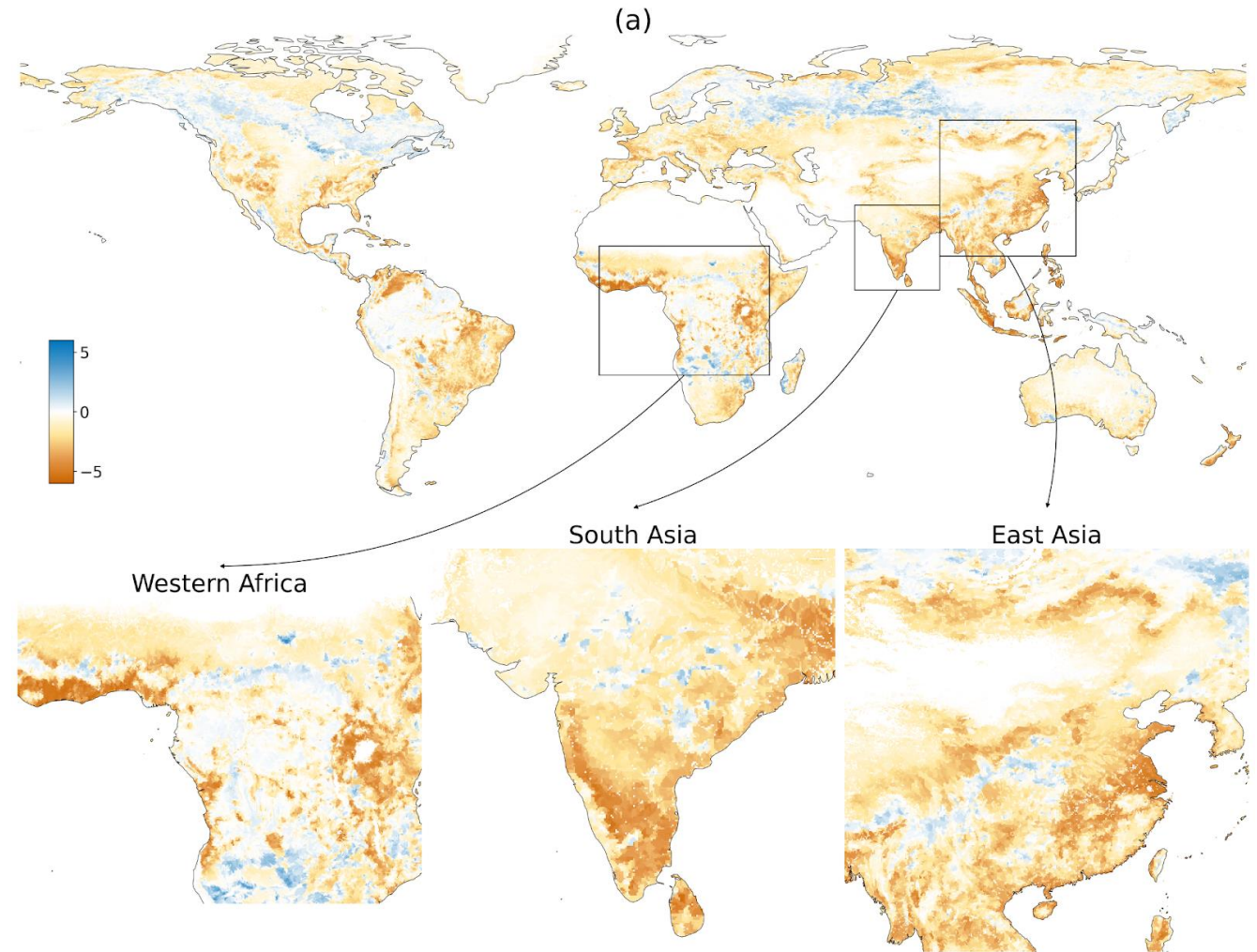
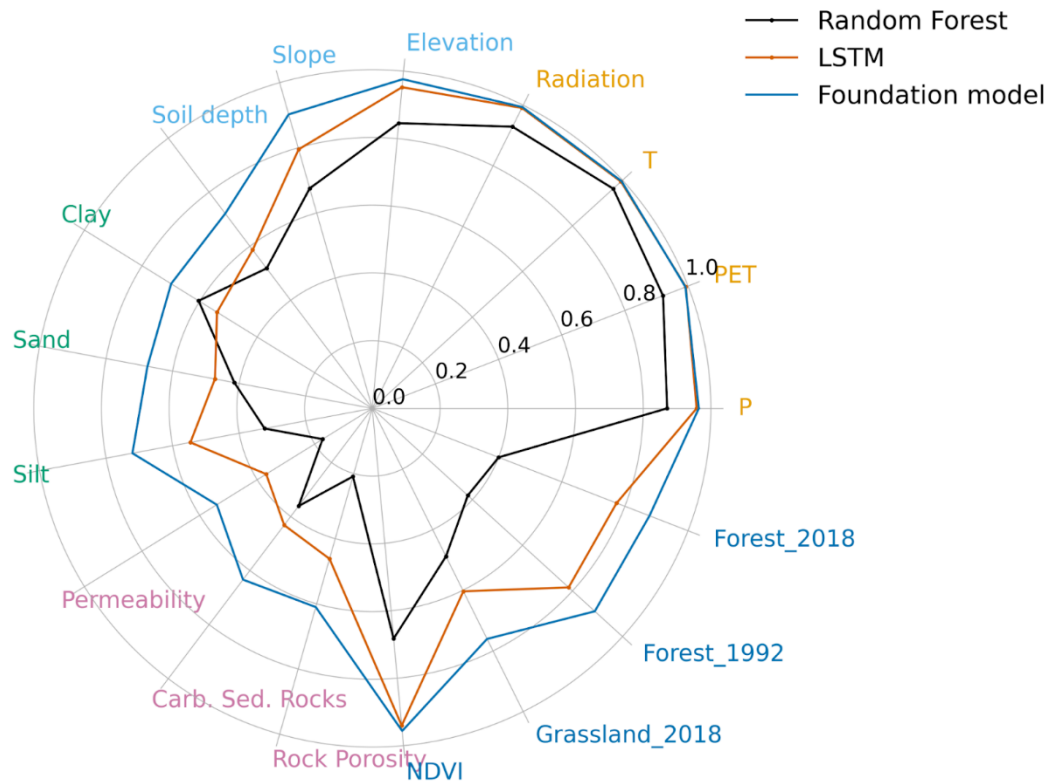


Figure 2

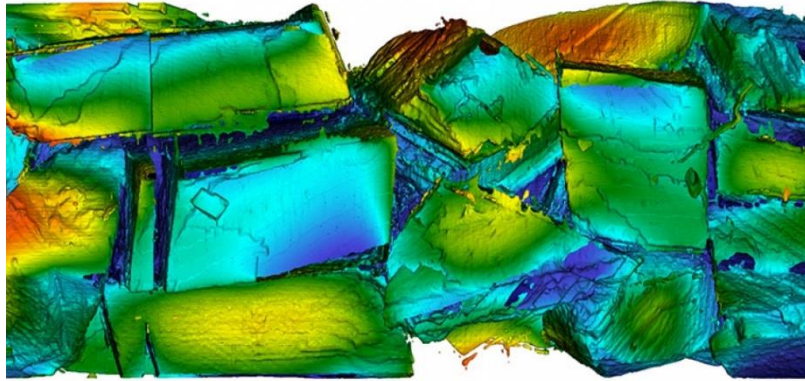


Foundation model: capturing the joint distribution of the landscape

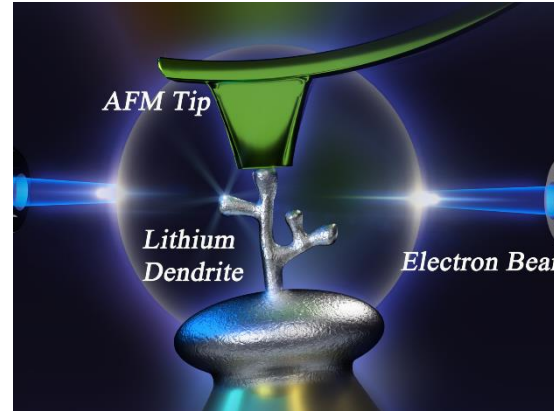


Outlooks --- what will be enabled in the future?

Reactive transport

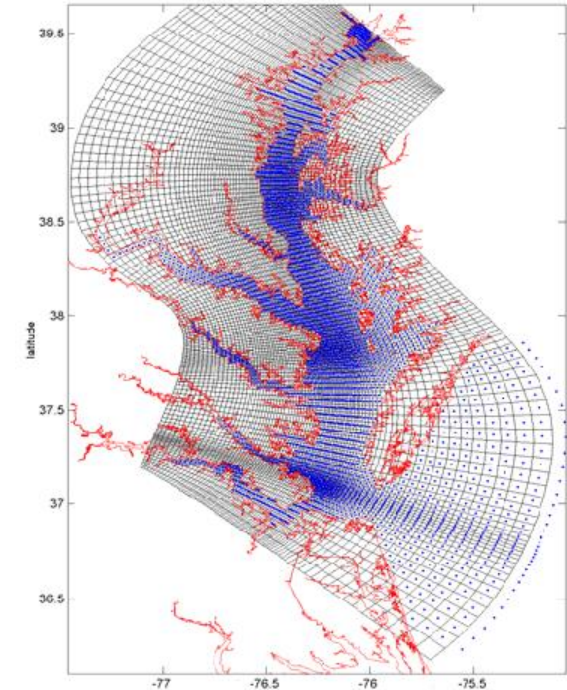


<https://www.alcf.anl.gov/science/projects/chombo-crunch-modeling-pore-scale-reactive-transport-carbon-sequestration>



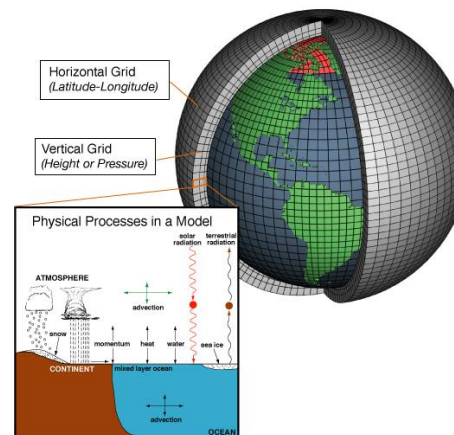
<https://www.psu.edu/news/research/story/new-method-study-lithium-dendrites-could-lead-better-safer-batteries/>

Lake circulation

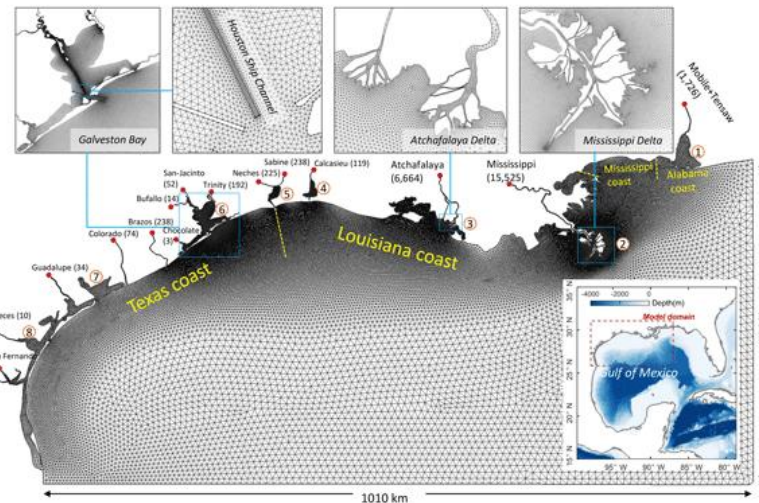


<https://www.ices.dk/sites/pub/CM%20Documents/2006/O/O1106.pdf>

Battery dendrites



Numerical weather models



<https://os.copernicus.org/articles/15/951/2019/>

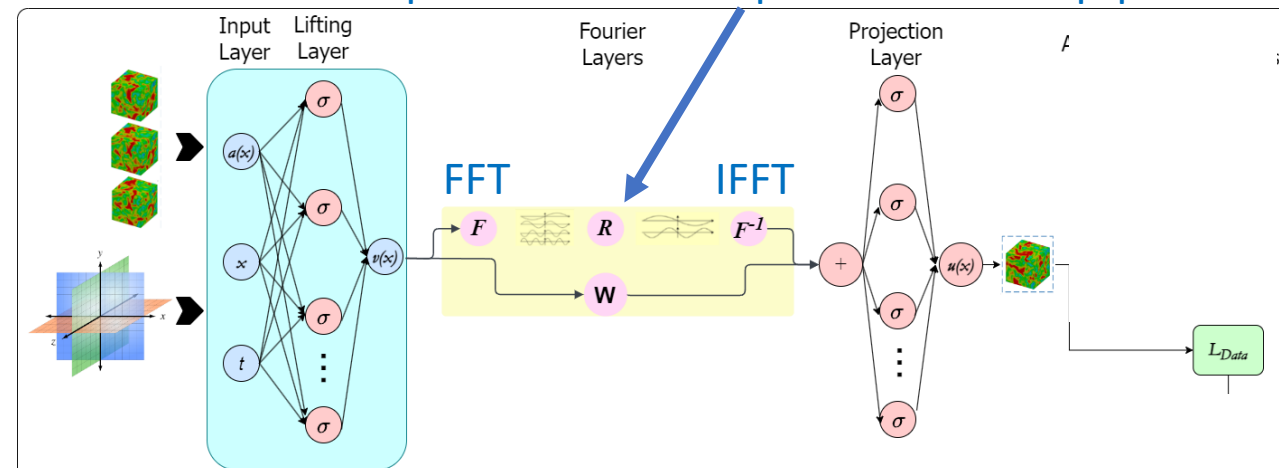
Coastal flooding

How can we do it faster & cheaper?

AI-fused Neural operators!

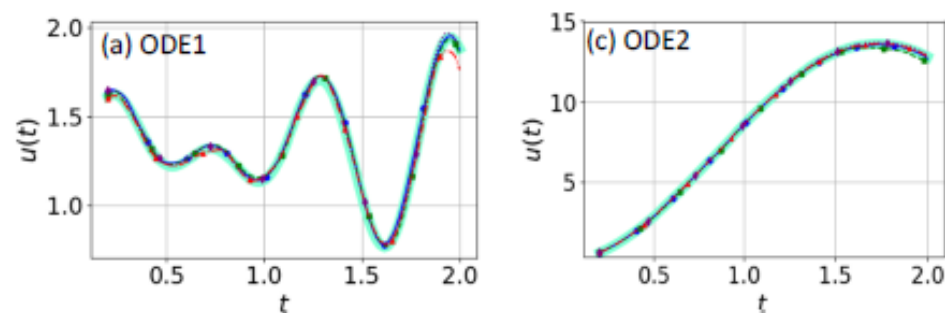
FNO learns operators in Fourier space
 --- differential operators are multiplications in Freq space

- $du/dt = f(u, t, x, p)$
- Fourier Neural Operator (FNO) solves PDEs: $>O(10^4)$ faster!
- No time stepping is required!
- But but but, sensitivity (du/dp) often wrong
- Training via experience.... Very data intensive, what about training via instruction?

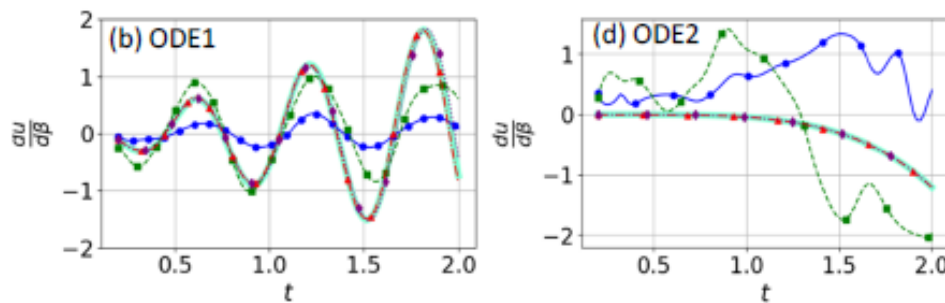


Zongyi Li... Anandkumar <https://arxiv.org/abs/2010.08895>

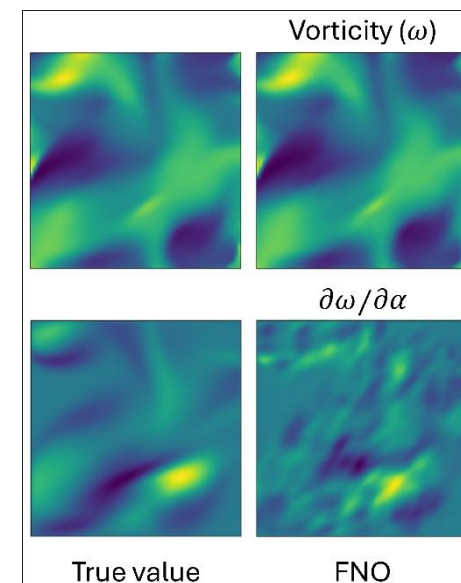
Solution u



Jacobian du/dp



— True Value — FNO - - FNO-PINN - - SC-FNO-PINN - - SC-FNO



2D Navier-Stokes

Adding Jacobian into training: sensitivity much improved

- $du/dt = f(u, t, \mathbf{x}, \mathbf{p})$ (w/ a differentiable solver)
- Novel idea: train on not only the solution but also the Jacobian $\mathbf{du/dp}$, leveraging our differentiable solver!

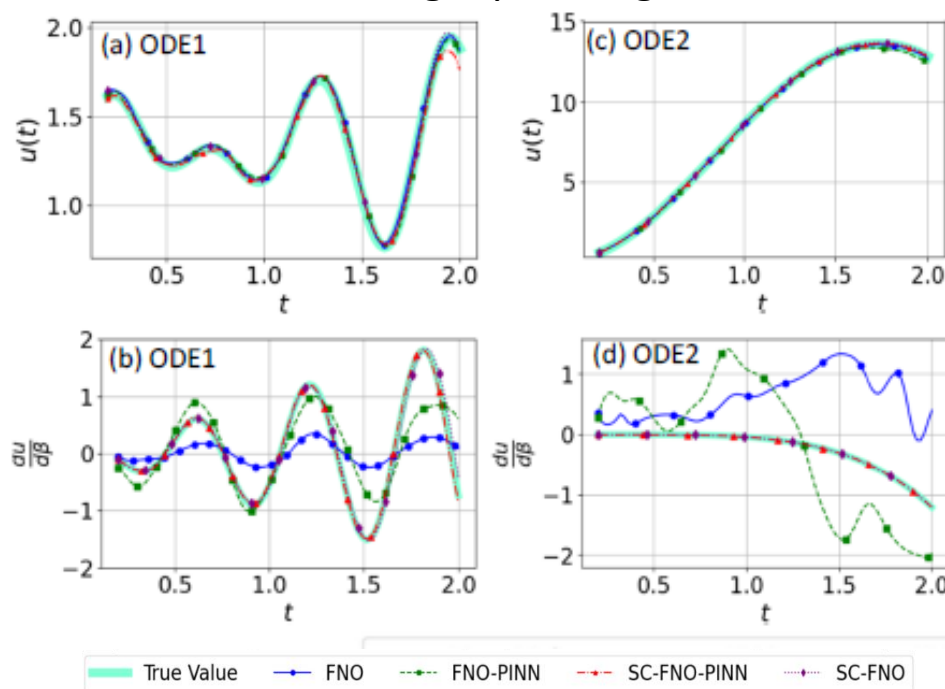
Adding the Jacobian loss (to the main solution loss):

$$L_s = \frac{1}{M} \sum_{j=1}^M \left\| \frac{\partial \hat{\mathbf{u}}(\mathbf{x}_j, t_j; \mathbf{p})}{\partial \mathbf{p}} - \frac{\partial \mathbf{u}(\mathbf{x}_j, t_j; \mathbf{p})}{\partial \mathbf{p}} \right\|^2$$

Saved from differentiable
solver (w/ FD, AD or Adjoint)

Through the FNO

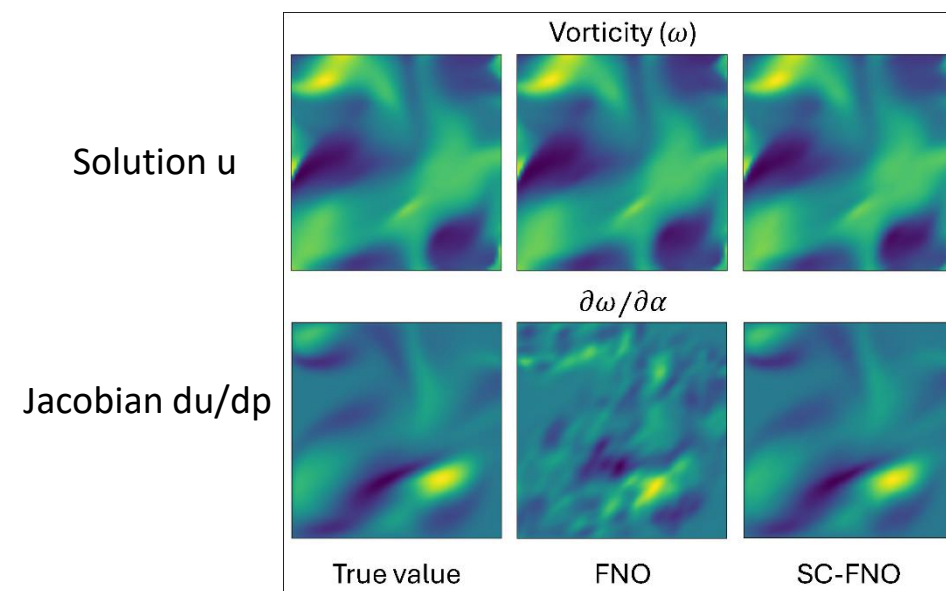
Within training input range



Solution u

Jacobian du/dp

Within training input range



2D Navier-Stokes

Robust for perturbation which allows successful inversion (SC-FNO is NOT PINN)

Perturbation out of training range:

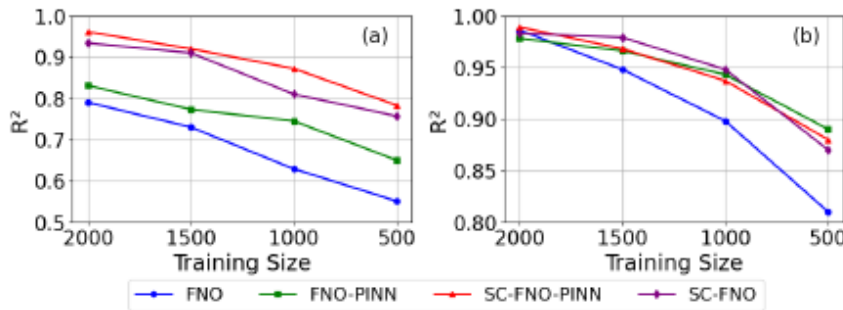


Figure 4: Models' performance on PDE1 across training sample sizes, (a) $\frac{\partial u}{\partial \omega}$ (b) $u(t)$.

SC-FNO is NOT PINN.

**PINN loss is only slightly useful:
du/dp not in the equation!**

Parameter Inversion:

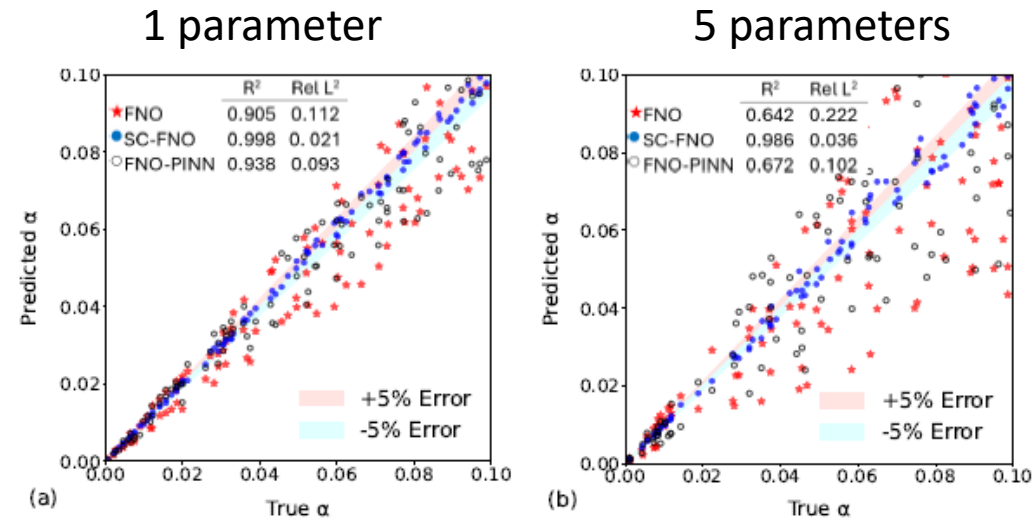


Figure 1: Inversion of the parameter α in PDE1 using FNO and SC-FNO models (a) single parameter inversion, (b) simultaneous multi-parameter inversion.

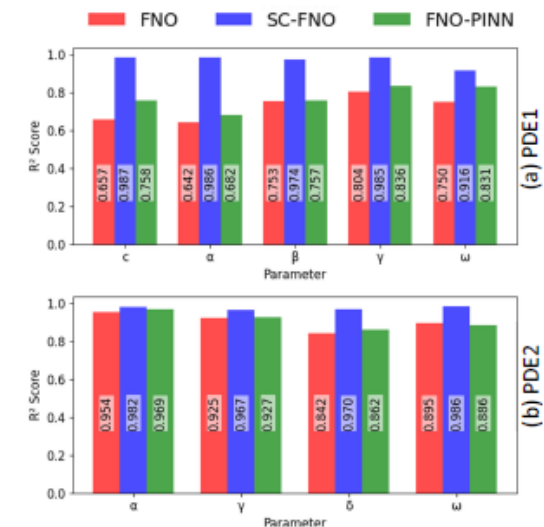
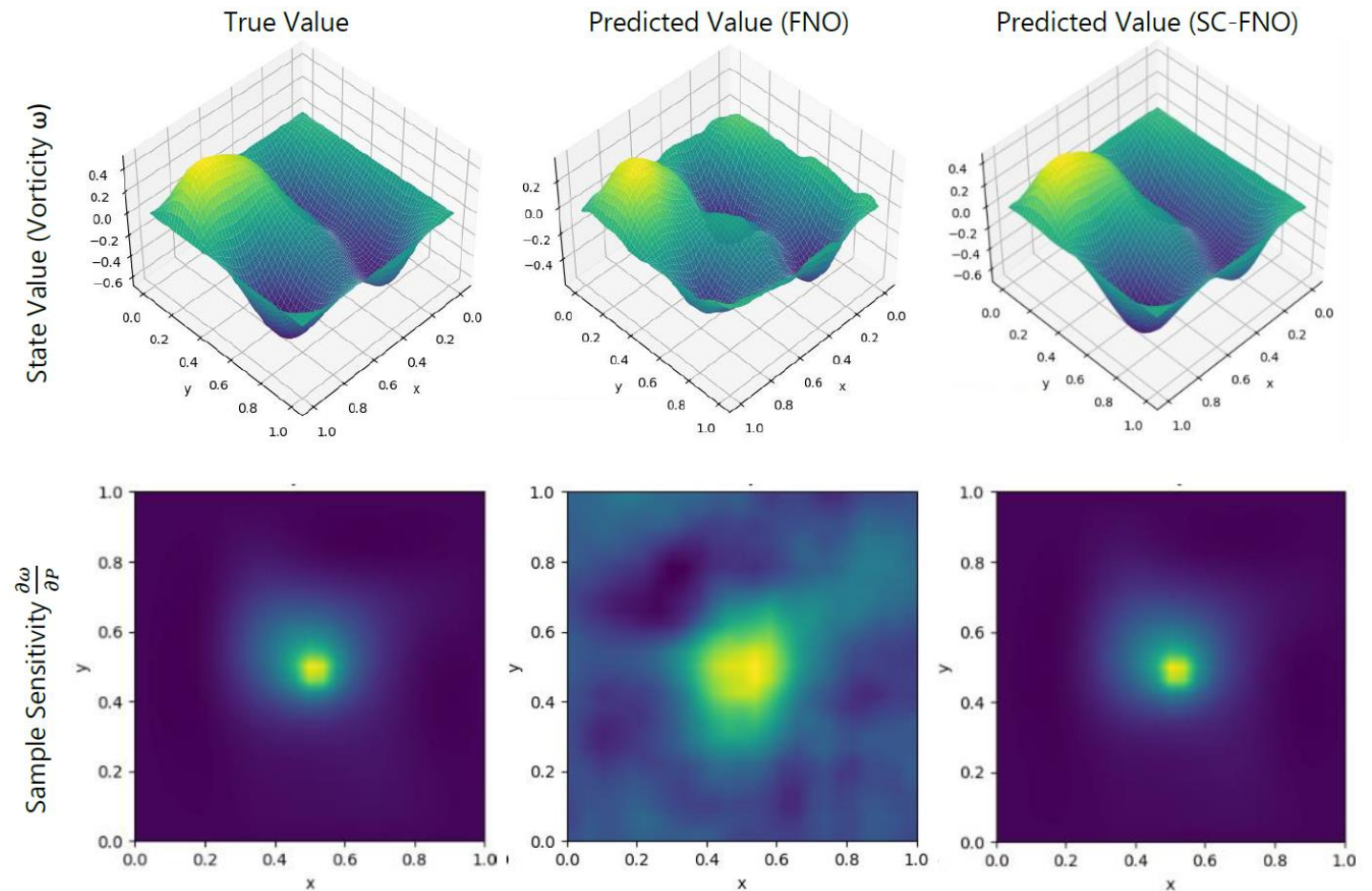


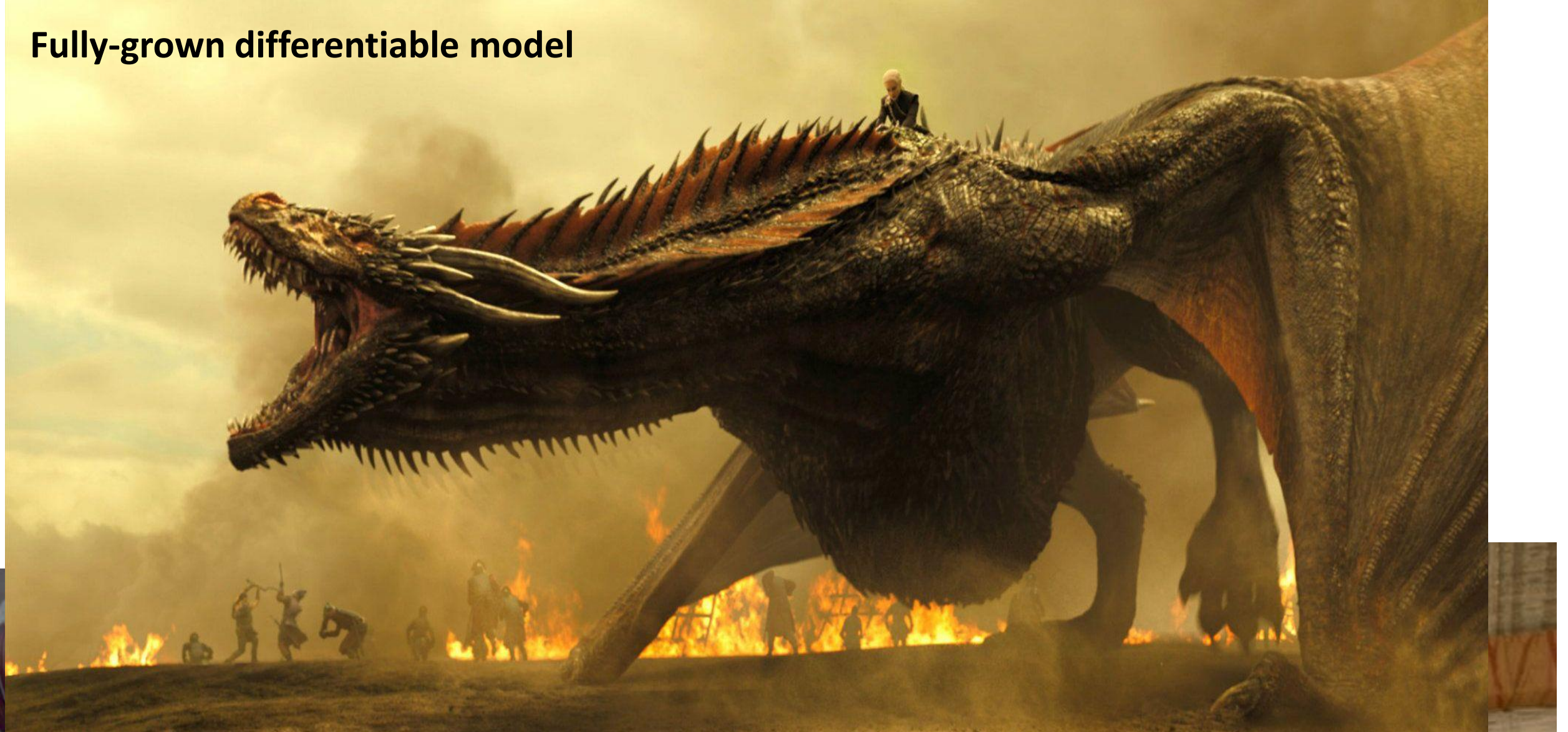
Figure 2: Simultaneous multi-parameter inversion accuracy for PDEs 1 and 2 using FNO and SC-FNO.

The approach applies to distributed parameters (unpublished) --- forced Reynolds-Averaged Navier Stokes (RANS with spatially-varying forcing)

- 10^4 inputs+parameters!
- Default FNO --- not for inversion
- SC-FNO --- highly accurate solution & gradients



Fully-grown differentiable model



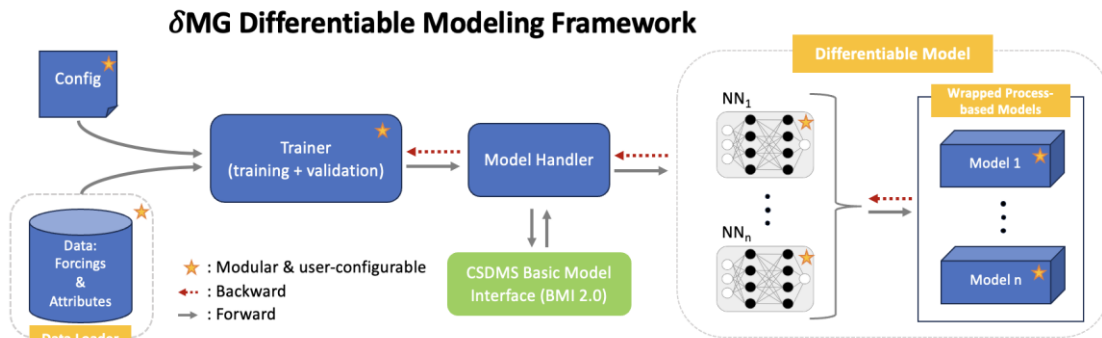
PBM



PBM+dPL

Summary

- Differentiable model is a game changer for continental-scale flood prediction or global scale climate change impact assessment for the water sector.
- SC-neural operator will serve very efficient and robust surrogate models.
- We now provide a **unified differentiable modeling framework, δ MG**:



Our Code Collection: <https://mhpi.github.io/>
 δ MG: <https://mhpi.github.io/codes/frameworks/>



Poster (Lonzarich):
IN33B-2071

Water Resources Podcast: youtu.be/rzVU03OAIdQ

Apple Finch Pudding Science Podcast:
<https://youtu.be/nl30u65XZro>

AGU TV: <https://youtu.be/BIBBIM0BWaU>

Flood Forecasting Workshop:
<https://bit.ly/3wvLV6N>

Water Resources Research

REVIEW ARTICLE

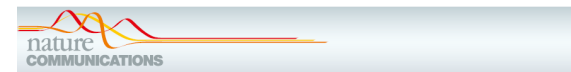
10.1029/2018WR022643

Special Section:
Big Data & Machine Learning in
Water Sciences: Recent
Progress and Their Use in
Advancing Science

A Transdisciplinary Review of Deep Learning Research and Its Relevance for Water Resources Scientists

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ARTICLE

<https://doi.org/10.1038/s41467-021-26107-z>

OPEN

From calibration to parameter learning: Harnessing
the scaling effects of big data in geoscientific
modeling

Wen-Ping Tsai¹, Dapeng Feng¹, Ming Pan^{2,3}, Hylke Beck⁴, Kathryn Lawson^{1,5}, Yuan Yang^{6,7},
Jiangtao Liu¹ & Chaopeng Shen^{1,5,8*}

nature reviews earth & environment

<https://doi.org/10.1038/s43017-023-00450-9>

Perspective

Differentiable modelling to unify machine learning and physical models for geosciences

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Alexandre Tartakovsky⁷, Marco Baiti-Jesi⁸, Fabrizio Fenicia⁹, Daniel Kifer⁹, Li Li¹⁰, Xiaofeng Liu¹¹, Wei Ren¹²,
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Kuai Fang²⁵, Marvin Höge²⁶, Chris Rackauckas²⁷, Binayak Mohanty²⁸, Tirthankar Roy²⁹, Chonggang Xu³⁰ &
Kathryn Lawson¹

PNAS

RESEARCH ARTICLE

ENVIRONMENTAL SCIENCES



Increasing phosphorus loss despite widespread concentration decline in US rivers

Wei Zhi^{1,2,3}, Hubert Banleck^{4,5}, Jiangtao Liu⁶, Elizabeth Boyer^{4,7}, Chaopeng Shen⁸, Gary Shen⁹, Xiaofeng Liu¹⁰, and Li Li¹¹

Affiliations are included on p. 8.

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