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Data-driven discovery of Koopman eigenfunctions using deep learning BETHANY LUSCH, STEVEN L. BRUNTON, J. NATHAN KUTZ, University of Washington — Koopman operator theory transforms any autonomous non-linear dynamical system into an infinite-dimensional linear system. Since linear systems are well-understood, a mapping of non-linear dynamics to linear dynamics provides a powerful approach to understanding and controlling fluid flows. However, finding the correct change of variables remains an open challenge. We present a strategy to discover an approximate mapping using deep learning. Our neural networks find this change of variables, its inverse, and a finite-dimensional linear dynamical system defined on the new variables. Our method is completely data-driven and only requires measurements of the system, i.e. it does not require derivatives or knowledge of the governing equations. We find a minimal set of approximate Koopman eigenfunctions that are sufficient to reconstruct and advance the system to future states. We demonstrate the method on several dynamical systems.

> Bethany Lusch Univ of Washington

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