Evaluating the Adversarial Robustness for Fourier Neural Operators

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Abstract

In recent years, Machine-Learning (ML)-driven approaches have been widely used in scientific discovery domains. Among them, the Fourier Neural Operator (FNO) (Li et al., 2020) was the first to simulate turbulent flow with zero-shot super-resolution and superior accuracy, which significantly improves the speed when compared to traditional partial differential equation (PDE) solvers. To inspect the trustworthiness, we provide the first study on the adversarial robustness of scientific discovery models by generating adversarial examples for FNO, based on norm-bounded data input perturbations. Evaluated on the mean squared error between the FNO model’s output and the PDE solver’s output, our results show that the model’s robustness degrades rapidly with increasing perturbation levels, particularly in non-simplistic cases like the 2D Darcy and the Navier cases. Our research provides a sensitivity analysis tool and evaluation principles for assessing the adversarial robustness of ML-based scientific discovery models.

1 Introduction

The recent data explosion and ML compute advancements has sparked research into ML’s impact on scientific discovery. In lieu of this, researchers have built new ML models to learn and predict complex sciences. An example is seen in a class of ML models termed Physics-Informed Neural Networks (PINN) that parameterize the unknown solution $u$ (to avoid ill-conditioned numerical differentiations) and the nonlinear function $N$ (to distill the nonlinearity to a spatiotemporal dataset), each with a Deep Neural Network (DNN) and is mesh invariant (Maziar, 2018). In some light, it replaces the local basis functions in standard Finite Element Method with the neural network (NN) function space. Its drawbacks include its underlying PDE knowledge-need to aid its loss term formulation and its ability to only model a single instance of the system. Architecturally, training is done on the mean squared error (MSE) minimization for both networks.

Another class of models is the Neural operator which solve most of the drawbacks associated with prior models. They are mesh-free, infinite-dimensional operators that produce a set of network parameters that works for many discretizations but with a huge integral operator evaluation cost. Li et al. (2020) solved this by taking this operation to the Fourier space. This study explores the adversarial robustness of these Fourier Neural Operator (FNO) models, that is, the worst-case discrepancy between the FNO model’s prediction and the ground-truth given by the corresponding PDE solver against norm-bounded data input perturbations. To our best knowledge, the study of adversarial robustness for FNO has not been explored in current literature.

In this paper, we generate adversarial examples of the inputs to the FNO model for three cases studied in Li et al. (2020): 1D Burgers, 2D Darcy, and 2D+1 Navier stokes equations. When

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evaluating the MSE v.s. the perturbation level $\epsilon$ on the generated adversarial examples, we find that the inconsistency between FNO models and PDE solvers diverge at a drastic rate as $\epsilon$ increases, suggesting that current FNO models may be overly sensitive to adversarial input perturbations.

## 2 Fourier Neural Operator and Use Cases

Li et al. (2020) introduces an efficient scientific discovery ML model that parameterizes the integral kernel in Fourier space. The kernel integral operator starts out as a linear combination, then becomes a convolution in the Fourier space. This mesh-invariant and physics-independent model also simulates turbulence with zero-shot super-resolution as it learns the resolution invariant solution operator, and is about 3 orders of magnitude faster at inference time than all other models considered.

For training, we have the data $\{(a_j, u_j)\}_{j=1}^N$, where $a_j \sim \mu$ is an i.i.d. sampled sequence of coefficients from $\mu$ and $u_j = G^\dagger(a_j)$ is potentially noisy. The goal is to seek $G^\dagger$ as the solution operator.

$$G_\theta : \mathcal{A} \to \mathcal{U}, \ \theta \in \Theta$$

$$v_{t+1}(x) := \sigma(W v_t(x) + (K(a; \phi)v_t)(x))$$

Where $G_\theta$ is the solution operator in $\Theta$, the finite-dimensional parametric space. We seek to minimize the cost functional defined on it. The input and output are functions of the euclidean space, $x$ and time, $t$. Eq. [2] is the iterative update, and note that $v$ is the NN representation of $u$. $W$ is the weight tensor and the update is a composition of the non-local integral operator $K$ which maps to linear bounded operators on $\mathcal{U}(\mathbb{R}^d)$. $D$ is the domain ($D \in \mathbb{R}^d$). The Kernel Integral Operator becomes a convolution operator in the Fourier space:

$$\left(K(a; \phi)v_t\right)(x) = \mathcal{F}^{-1}\left(\mathcal{F}(K_\phi) \cdot \mathcal{F}(v_t)\right)(x) \quad \forall \ x \in D$$

$$\left(K(\phi)v_t\right)(x) = \mathcal{F}^{-1}\left(R_\phi \cdot \mathcal{F}(v_t)\right)(x) \quad \forall \ x \in D$$

Where $K$ is the linear operator, $\mathcal{F}$ is a Fourier transform and $R_\phi$ is the weight tensor to be learnt. We defer the details to (Li et al., 2020). Next, we introduce three PDE use cases as studied by the FNO model (Li et al., 2020). The solutions generated from the PDE solvers will serve as the ground-truth for our robustness evaluation.

### 1D Burgers case

This equation is for the viscous fluid flow with initial boundary condition (b.c.) $u_0 \in L^2_{per}((0, 1); \mathbb{R})$, where $L^2_{per}((0, 1)$ is the 1D $L^2$ real space and $\partial$ is the differential operator.

$$\partial_t u(x, t) + \frac{\partial_x u(x, t)}{2} = \nu \partial_{xx} u(x, t) \quad x \in (0, 1), \ t \in (0, 1]$$

$$u(x, 0) = u_0(x)$$

### 2D Darcy Flow

This is a steady state flow through a porous media unit box and Dirichilet b.c. is enforced.

$$-\nabla \cdot (a(x) \nabla u(x)) = f(x) \quad x \in (0, 1)^2$$

$$u(x) = 0 \quad x \in \partial(0, 1)^2$$

Where $a$ is the diffusion coefficient, $u$ is the solution and $f$ is the forcing term. We seek to learn the mapping from the coefficients to the solution – the PDE is linear but the operator $G^\dagger$ is not.

### 2D + 1 Navier stokes

Given a 2D viscous incompressible flow with $u \in C([0, T]; H^1_{per}((0, 1)^2; \mathbb{R}^2)$ as the velocity field for $r > 0$ and $w = \nabla \times u$ as the vorticity, the model learns the vorticity field $w$ but at different time scales ($T < 10$ vs $T > 10$). Where $H^r_{per}$
is the Hilbert space and \( \nabla \) is the gradient operator.

\[
\begin{align*}
\partial_t w + u \cdot \nabla w &= \nu \Delta w + f; \quad \forall \ u(x,t)w(x,t)f(x)|x \in (0,1)^2, \ t \in (0,T) \\
\nabla \cdot u &= 0 \quad x \in (0,1)^2, \ t \in (0,T) \\
w(x,0) &= w_0(x) \quad x \in (0,1)^2
\end{align*}
\]

(9) (10) (11)

3 Adversarial Robustness Evaluation on FNO

Adversarial attacks aim at finding failure modes of a given ML model (Biggio & Roli [2018], Goodfellow et al. [2015], Carlini & Wagner [2017], Chen & Liu [2022]). We extend input perturbation (originally flourished within image classification models) to ML-based scientific discovery models, especially the FNO model. This research is poised to initiate adversarial robustness considerations into models deployed in the scientific discovery domains. Our study assumes the attacker has gradient (white-box) access and utilizes the Projected Gradient descent (PGD) attack, as introduced in (Madry et al. [2018]), for generating both \( \ell_\infty \)-norm bounded perturbations to data inputs.

3.1 Proposed Method

The traditional PDE solver only works with the nonsampled input field \( a_f \). Since the training of FNO is performed on the input field subsampled at a rate \( s \), the attackers’ objective is to attack a non-subsampled field that is almost identical to \( a_f \). We performed grid searches for the closest approximating surrogate fields from a larger collection of inputs. The pseudocode below is only used in the Burgers and Darcy case, due to their already subsampled training data, while the Navier case uses the traditional PDE solver directly. Note that \( n \) is training set size, \( N \) is the number of random Gaussian Random Fields (GRF) generated, \( f \) is the full grid size, \( d \) is the number of dimensions and \( \delta \) is the perturbation.

1. Perturb each of the already subsampled training input to give tensor \( a_s \) of size \( s^d \)
2. Generate \( N \) GRF, \( a_f \) of size \( f^d \), where \( n \ll N \)
3. Stack these \( N \) fields together to give the larger tensor \( A_f \) of size \( N \times f^d \)
4. Subsample \( A_f \) at the rate \( s \) to give the tensor \( A_s \)
5. Do a grid search through \( A_s \), for the \( L_2 \) distance minimizing field \( b_j \) closest to \( a_s \)
6. Complete the search for all \( n \) perturbed input fields \( a_s \)
7. Stack the resulting surrogate fields \( \{b_j\} \) to give the surrogate tensor \( B \) (approximate ground-truth) of size \( n \times s^d \)
8. Retrain the FNO model using \( B \) as our training tensor
9. Save the full and subsampled output fields from the solver, for MSE calculation

Given a data input \( a \), the attacker’s objective aims to find a perturbation \( \delta \) with an \( \ell_\infty \)-norm bounded constraint \( \| \delta \|_\infty \leq \epsilon \) to maximize the discrepancy between the FNO model’s output \( G_\theta(a + \delta) \) and the ground-truth (or the closest surrogate) from the PDE solver denoted by \( g(a + \delta) \). The attack objective function is to maximize their mean squared error (MSE) defined as \( \text{loss} := \| G_\theta(a + \delta) - g(a + \delta) \|_2^2 \). We use the \( \ell_\infty \) projected gradient descent (PGD) attack (Madry et al. [2018]) to solve for \( \delta \), which takes \( K \) steps of gradient ascents followed by \( \epsilon \) clipping using gradient sign values:

\[
\delta^{(k+1)} := \text{Clip}_{[-\epsilon, \epsilon]} \left( \delta^{(k)} + \alpha \cdot \text{sign}(\nabla_{\delta^{(k)}} \text{loss}) \right)
\]

(12)

4 Performance Evaluation

In this section, we show the FNO model’s performance in all three aforementioned cases when adversarially attacked with different perturbation level \( \epsilon \in (0.01, 5) \). The data input range of FNO models is unbounded. Also, the MSE computations are done with 100 randomly selected data samples from the test set for all cases, and the average MSE is used as the reported performance metric. Other setup parameters are listed in Appendix Section A.1.
4.1 1D BURGERS EQUATION RESULTS

In line with the procedure outlined in Section 3.1, we trained an FNO model on perturbed 1D Burgers data using our proposed robustness evaluation procedure. Fig. 1 shows the outputs of the FNO model and the solver on one instance of the original input data $a_j$ (abbreviated as $a$ in the plot), the perturbed data $a_j + \delta$ and the closest surrogate field $b_j$. The $b_j$ fields were chosen from 5,000 GRF realizations. Fig. 2 shows the $\ell_\infty$-PGD MSE variation with $\epsilon$, and it can be observed that the MSE rises at roughly 80% faster than $\epsilon$, suggesting that the sensitivity of FNO intensifies rapidly with increased adversarial perturbation levels. For qualitative analysis and visualization, Fig. 5 and Fig. 6 in the Appendix show Burgers input and output fields before and after the attack.

![Figure 1: Burgers output field. x-axis: Grid location, y-axis: Output value](image1)

![Figure 2: Burgers $\ell_\infty$-PGD MSE vs. $\epsilon$](image2)

4.2 2D DARCY EQUATION RESULTS

Similar to Section 4.1, we used a 2D surrogate subsampled grid search, to meet the solver’s need for GRF of an acceptable spline format. Also, $\{b_j\}$ fields were selected from 10,000 realizations in an $L_2$-distance minimizing scheme, though it may not be enough to accurately match (visually) the perturbed fields. Fig. 3 shows the MSE’s seemingly quadratic relationship with $\epsilon$, with the MSE varying at roughly 50% faster than $\epsilon$. Fig. 7 contains sample input and output fields.

![Figure 3: Darcy $\ell_\infty$-PGD MSE vs. $\epsilon$](image3)

![Figure 4: Navier $\ell_\infty$-PGD MSE vs $\epsilon$](image4)

4.3 2D + 1 NAVIER STOKES EQUATION RESULTS

This 3D vorticity attack was done with no subsampling or grid-search because the model was not trained on subsampled data. Since viewing the 3D data $a$ versus ground-truth was difficult, we only showed the resulting MSE vs $\epsilon$ variations and discussed its implications. Specifically, the MSE is defined as $\|\text{FNO}(a+\delta) - \text{PDE-solver}(a+\delta)\|_2^2$, where FNO(·) denotes the output of the FNO model. Fig. 4 shows the Navier case MSE variation with $\epsilon$, with the MSE varying at roughly 40% slower than the $\epsilon$. The model showed stronger resistance to input perturbations as the MSE varies less than linearly with the increasing $\epsilon$, possibly due to (i) the use of exact PDE solver as the ground-truth, or (ii) the FNO model is more robust. However, the variation is more dynamic than the two prior cases.
5 Conclusion

Our research studies the worst-case sensitivity analysis of FNO models using adversarial examples, based on the rate of changes in MSE with varying perturbation levels. The rate plots in 1D Burgers and 2D Darcy flow cases were somewhat quadratic while the 2D+1 Navier case seemed cubic. This suggests the potential issue of over-sensitivity; that the model’s sensitivity to input perturbations may increase drastically when the underlying problem becomes complex. Our future work includes extending our evaluation tool to other scientific domains and use it to design more robust and generalizable ML-based scientific discovery models. We hope our research findings can inspire future studies on evaluating and improving the adversarial robustness of ML-driven scientific discovery models and inform better design of technically reliable and socially responsible technology.

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A APPENDIX

A.1 SETUP-PARAMETERS

1. Number of iteration in PGD attack: $K = 10$
2. Number of restarts in PGD attack: 10
3. Step size in PGD attack: $\alpha = \frac{\epsilon}{K}$
4. Number of training samples for FNO: 1024
5. Number of testing samples ($n$): 100
6. The number of surrogate fields generated ($N$) = 5,000 (Burgers case), 10,000 (Darcy case)
7. The full grid size $f = 1024$
8. The number of dimensions $d = 2$ (Burgers case), 3 (Darcy case)
9. The subsampling rate $s = 8$

A.2 IMAGES

Figure 5: Sample 1D input fields for the Burgers Case with varying $\epsilon$. The perturbed sample $a + \delta$ can be very different from its closest surrogate $b_j$. 

Figure 5: Sample 1D input fields for the Burgers Case with varying $\epsilon$. The perturbed sample $a + \delta$ can be very different from its closest surrogate $b_j$. 

Figure 6: Sample 1D output fields for the Burgers Case with varying $\epsilon$. Notice the FNO output $model(a + \delta)$ could have large difference when compared to the ground-truth $solver(b_j)$ as $\epsilon$ increases.

Figure 7: Sample 2D fields for the Navier Case with $\epsilon = 0.01$. 1st row: Original input and solution fields. 2nd row: closest surrogate field and corresponding solution fields.