



The Important Role of Mathematics in the Digital Twin Revolution

Professor Karen E. Willcox

Director, Oden Institute for Computational Engineering & Sciences

Professor, Aerospace Engineering & Engineering Mechanics

University of Texas at Austin

Green Family Public Lecture

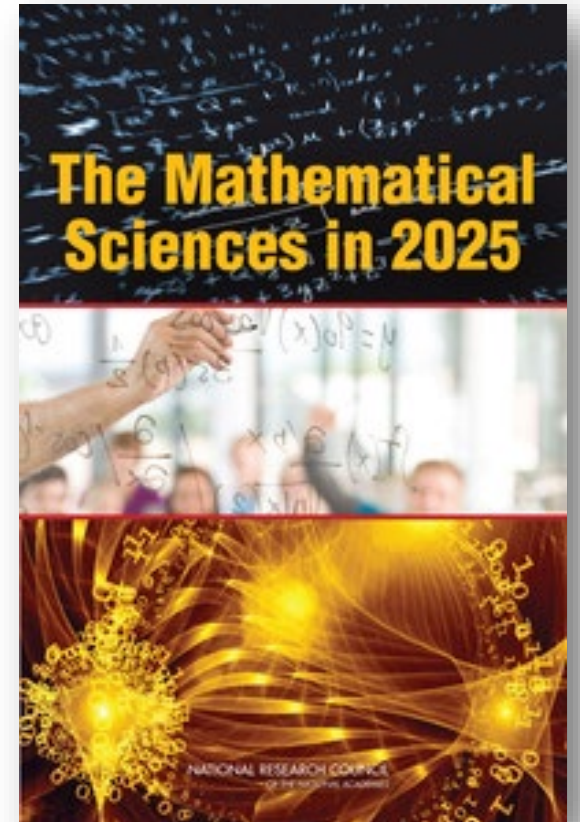
Institute for Pure and Applied Mathematics

April 13, 2026



“ *Mark is an unrelenting and perpetually inspiring leader. There is truly nobody like him. His dedication to advancing and ensuring the long-term vitality of the mathematical sciences has helped elevate the community in innumerable ways.* ”

Dr. Michelle Schwalbe, National Academies



NATIONAL ACADEMIES Sciences Engineering Medicine

Program Centers > Mathematical Sciences Education Board

STANDING COMMITTEE

Mathematical Sciences Education Board

The Mathematical Sciences Education Board connects the mathematical sciences research and education communities to provide national-level guidance on issues central to mathematics education.

NATIONAL ACADEMIES Sciences Engineering Medicine

Program Centers > Board on Mathematical Sciences and Analytics

STANDING COMMITTEE

Board on Mathematical Sciences and Analytics

The Board on Mathematical Sciences and Analytics (BMSA) leads activities in the mathematical sciences at the National Academies.

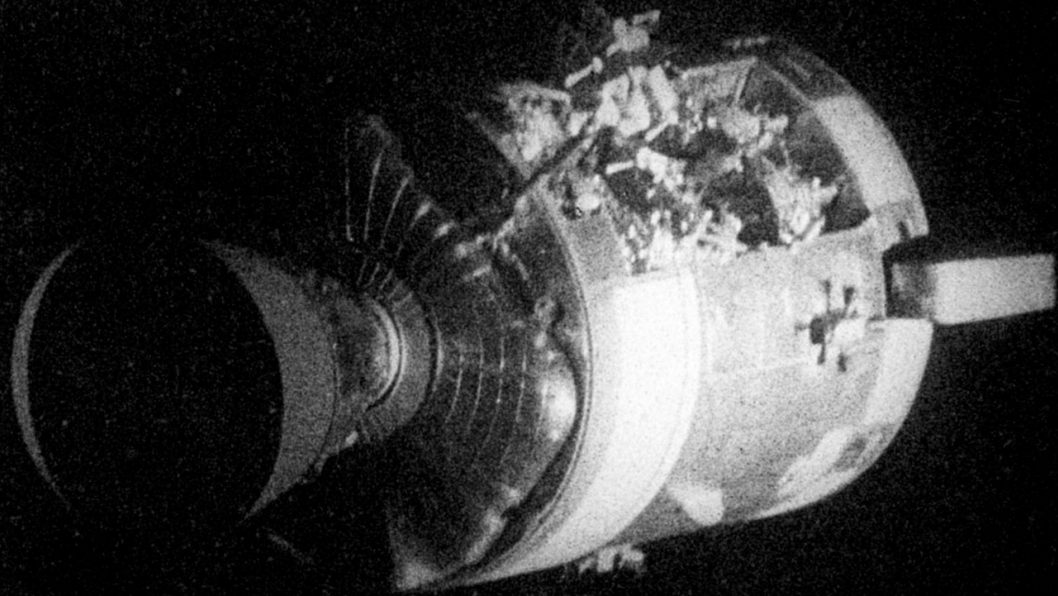


Figure credit: NASA



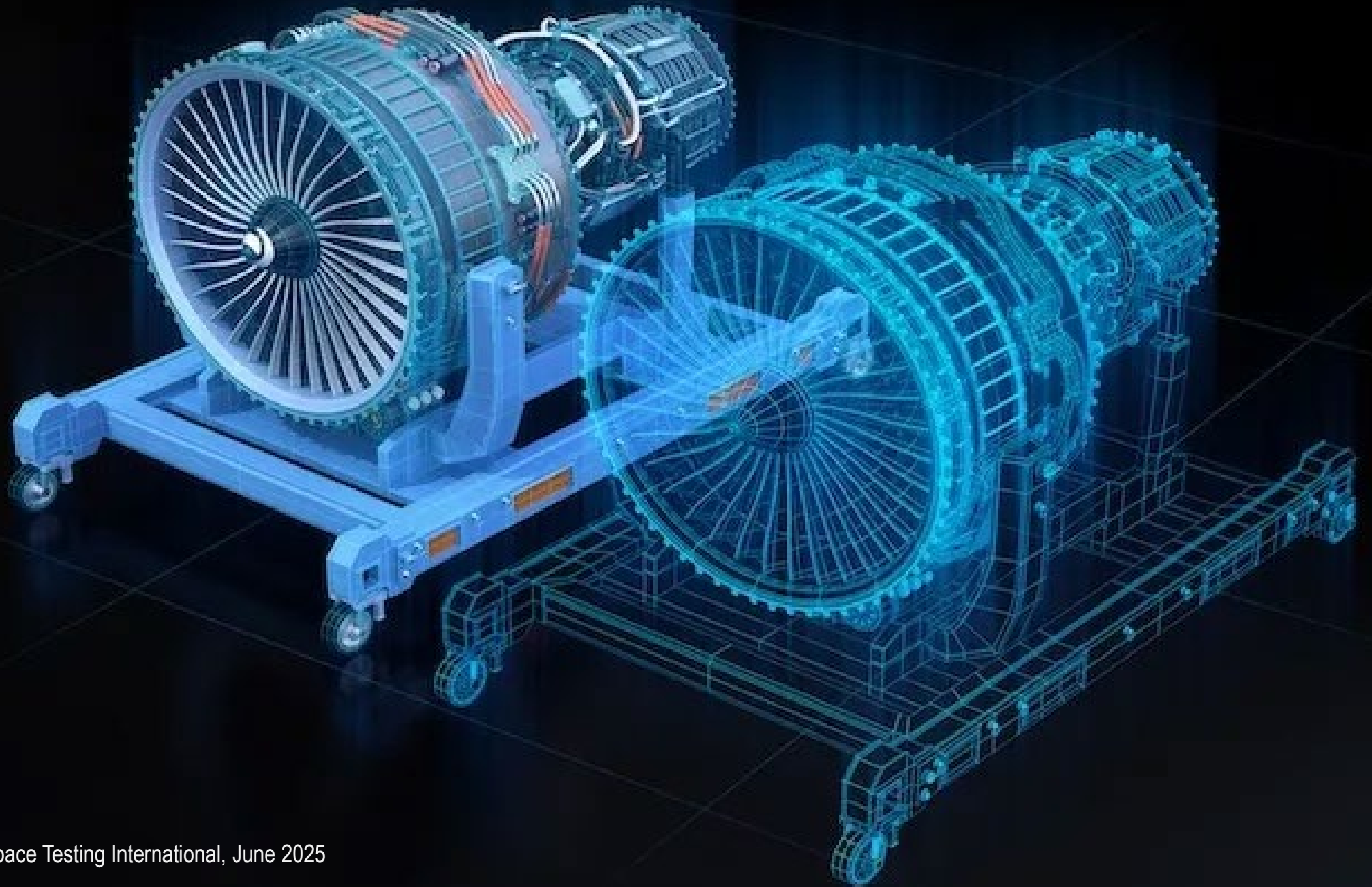
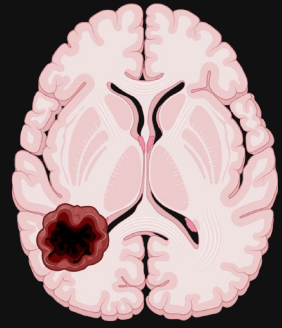
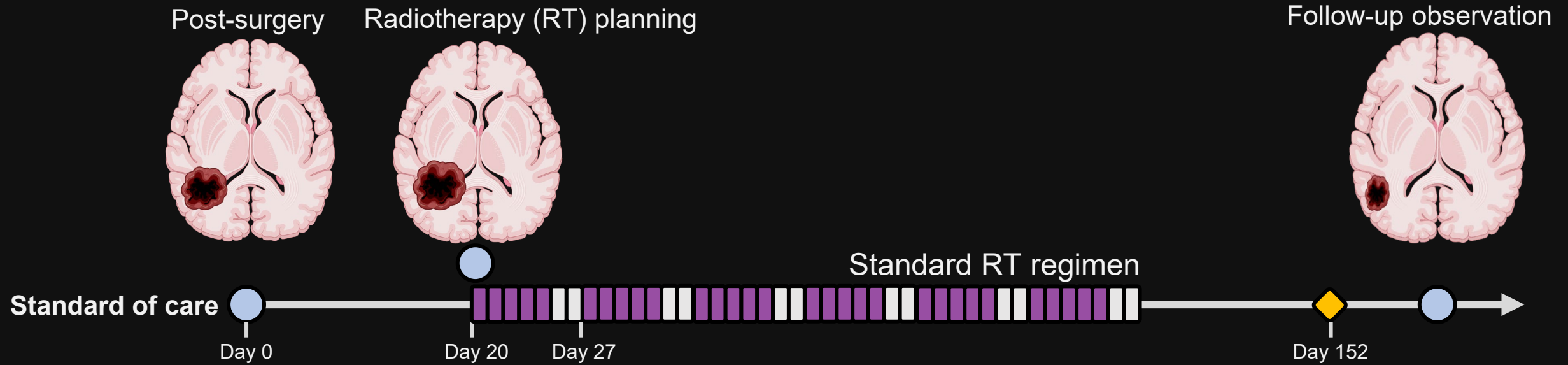


Figure credit: Aerospace Testing International, June 2025



Radiotherapy Regimens for High-Grade Gliomas



MR Imaging

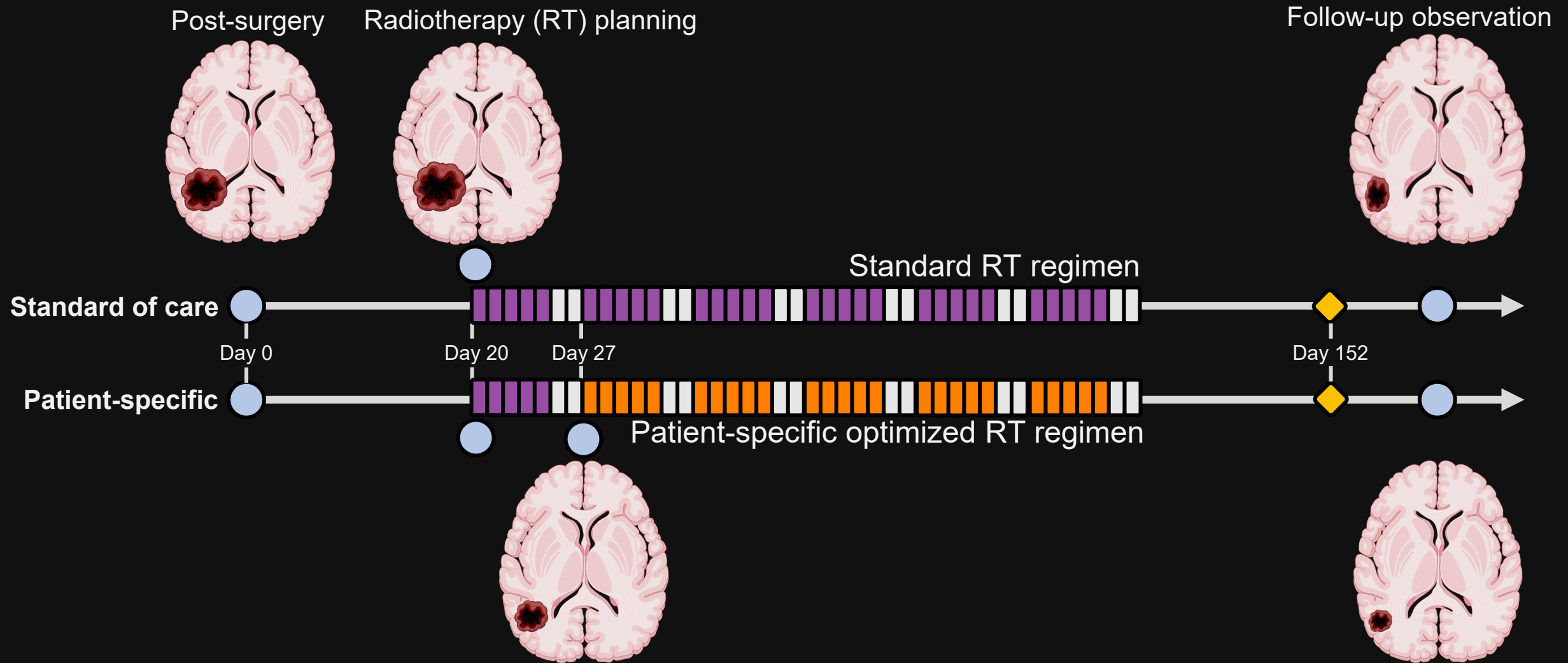


Standard RT weekly plan (2 Gy/day)



Time horizon for TTP assessment

Radiotherapy Regimens for High-Grade Gliomas



MR Imaging Standard RT weekly plan (2 Gy/day) Optimized RT weekly plan (0-10 Gy/day) Time horizon for TTP assessment

MODELS + DATA



DATA ASSIMILATION



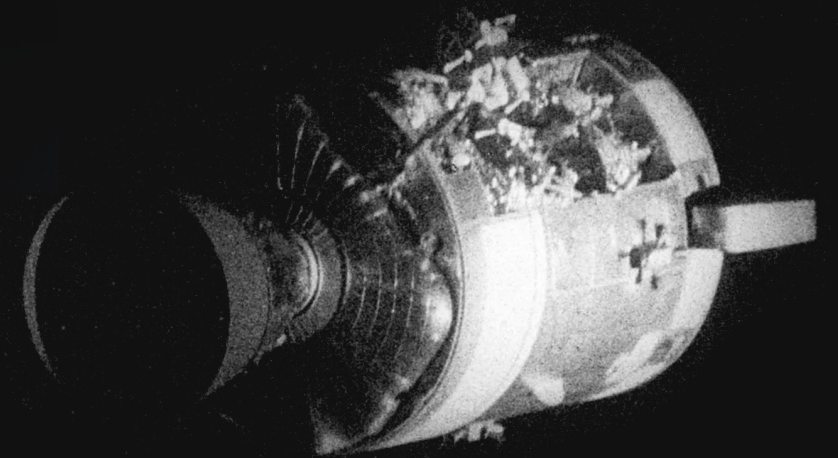
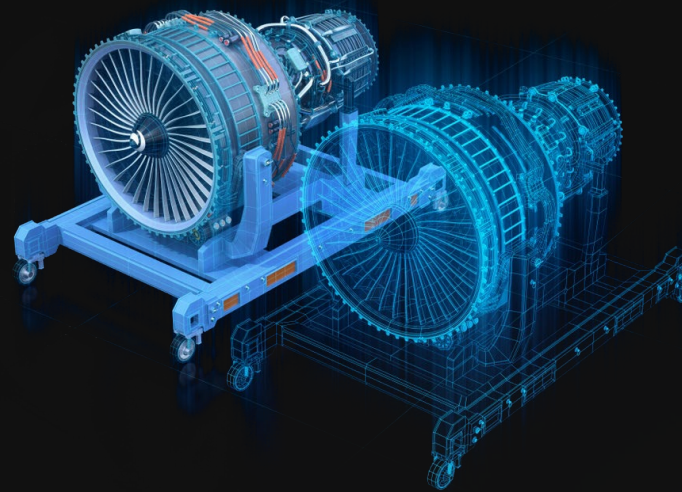
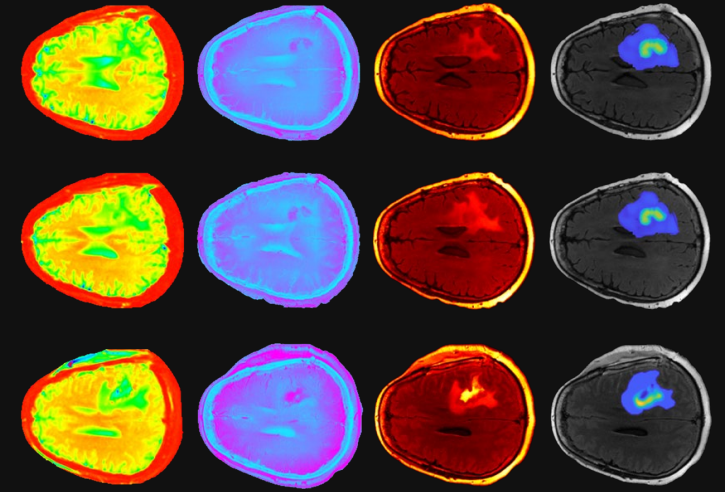
PREDICTION



DECISION & ACTION

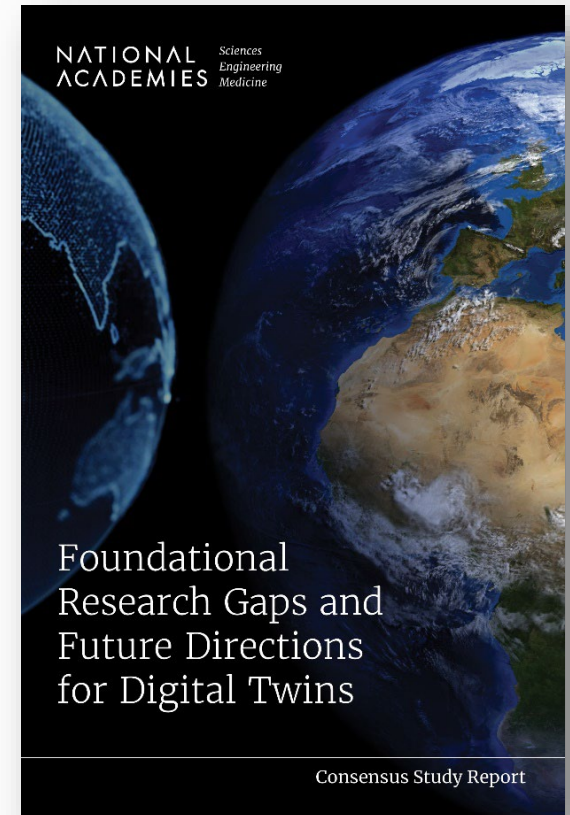


Figure credit: David Hormuth & Thomas Yankeelov
Oden Institute, Center for Computational Oncology



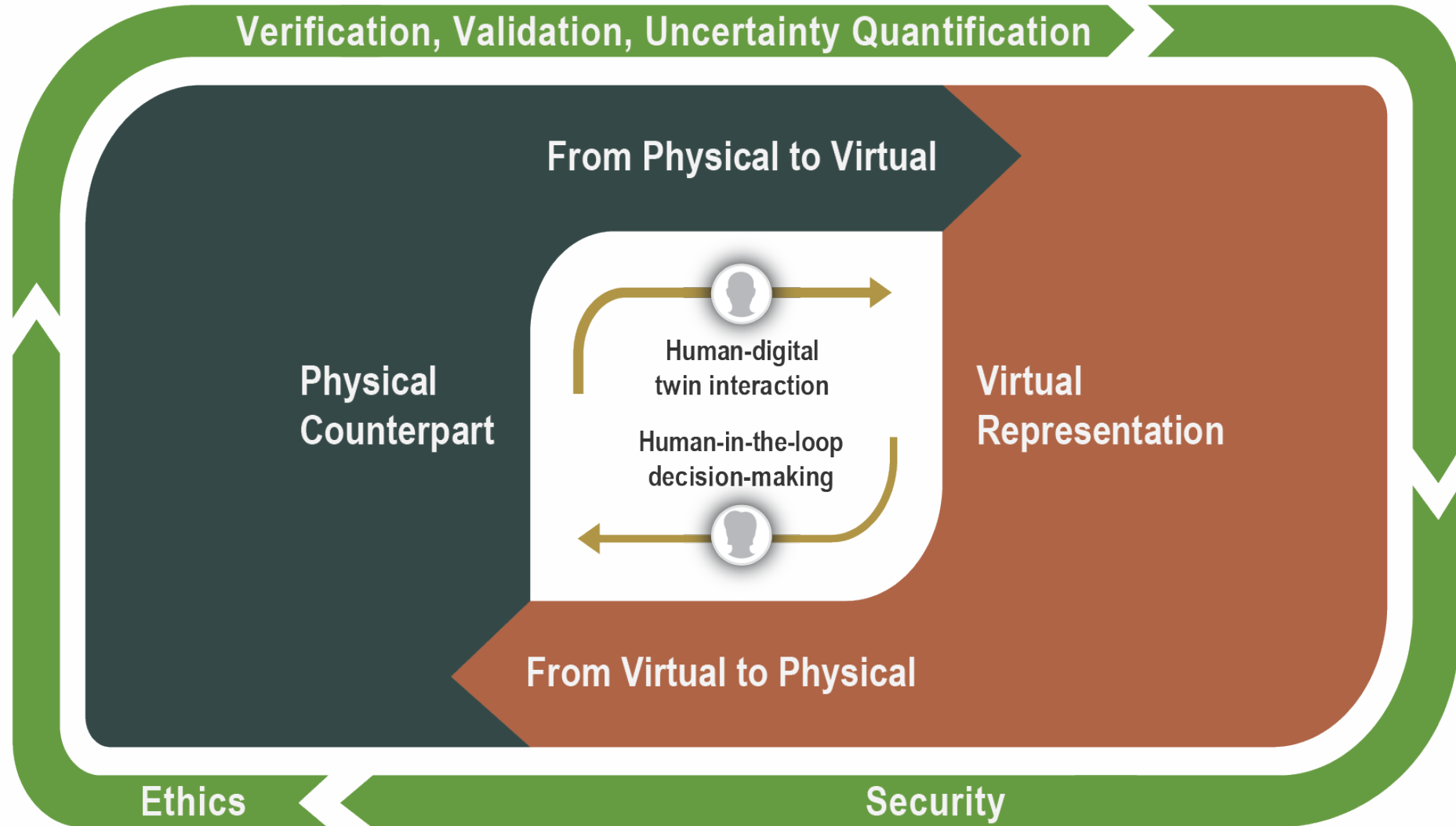
Figures credit: NASA, Aerospace Testing International

“ *A digital twin is a set of virtual information constructs that mimics the structure, context, and behavior of a natural, engineered, or social system (or system-of-systems), is dynamically updated with data from its physical twin, has a predictive capability, and informs decisions that realize value. The bidirectional interaction between the virtual and the physical is central to the digital twin.*

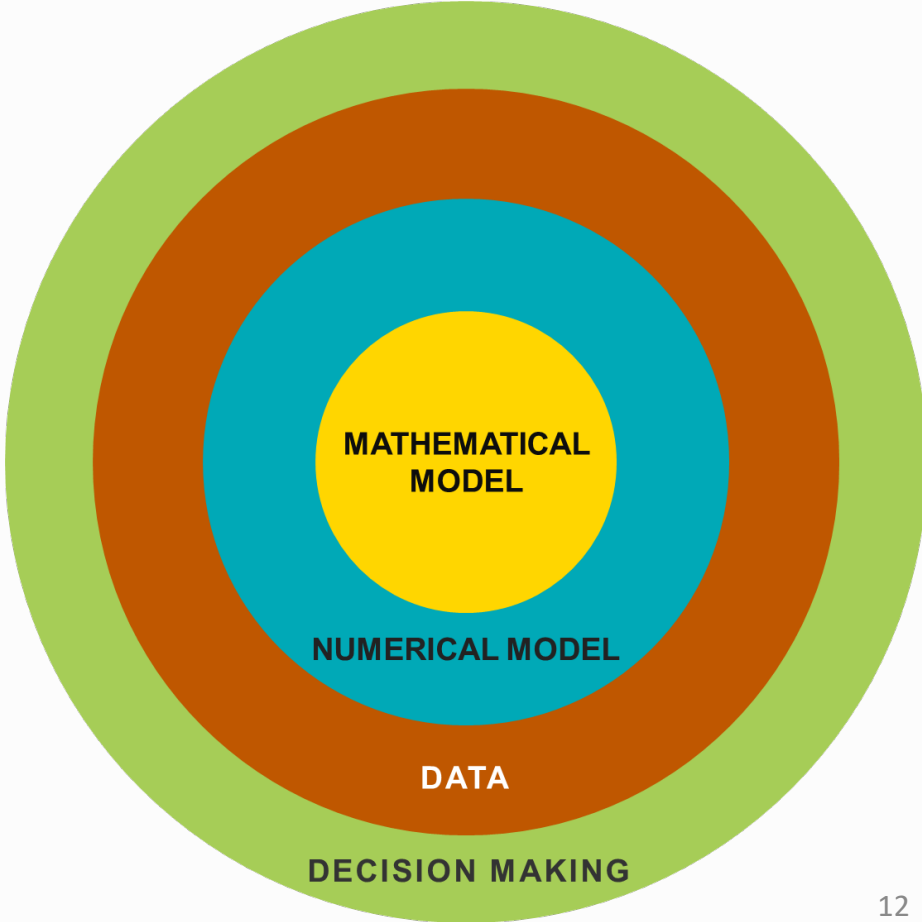
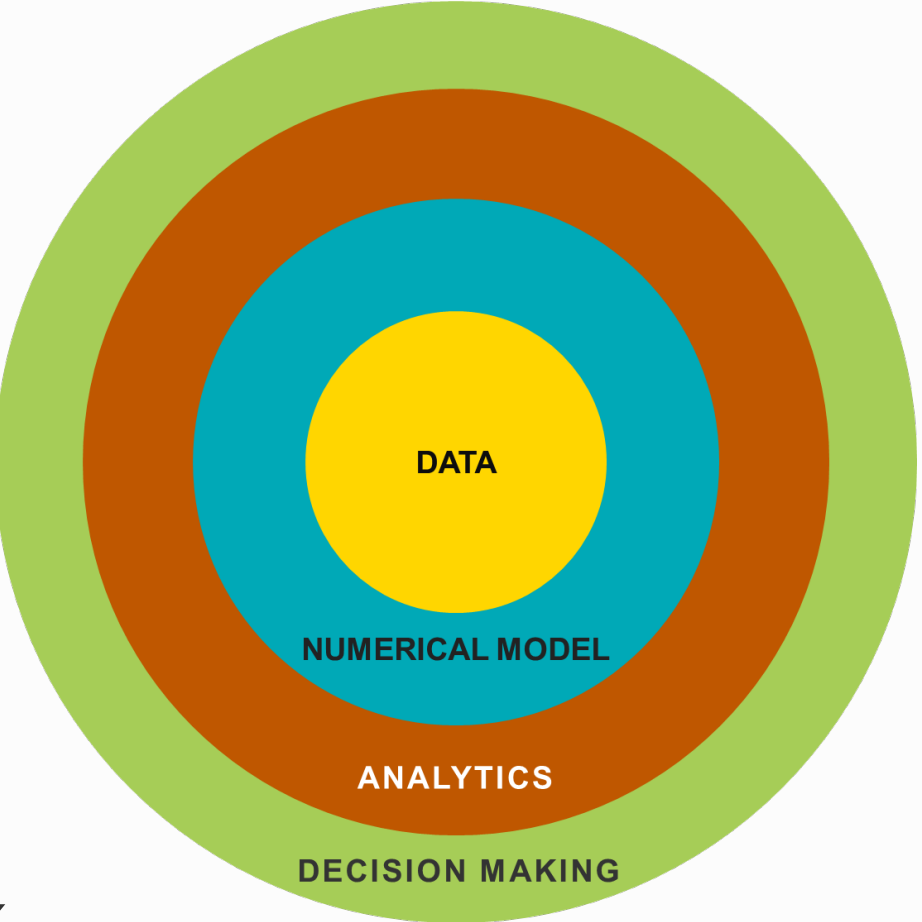


National Academies Study on Foundational Research Gaps and Future Opportunities for Digital Twins (2024)

Digital Twins provide a new mathematical paradigm for integrating data, models and decisions



Conceptualizing a Digital Twin



The Mathematics of Digital Twins

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



$$\frac{\partial y}{\partial t} + \mathcal{R}(y, m, u) = 0 \quad \text{in } \Omega \times (t_0, t_f)$$
$$y|_{t=0} = y_0$$

Given model parameters m ,
decision variables u ,
and initial conditions y_0 :

Solve the governing physical equations
to determine the spatiotemporal
evolution of the state y .

“The Forward Problem”

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



$$\frac{\partial y}{\partial t} + \mathcal{R}(y, m, u) = 0 \quad \text{in } \Omega \times (t_0, t_f)$$
$$y|_{t=0} = y_0$$

$$\mathbf{o}^{(i)} = \mathcal{B}(y(t_i; m, u)) + \epsilon^i, \quad i = 1, \dots, N_{obs}$$

State y at time t_i generates
noisy observational data $\mathbf{o}^{(i)}$

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



$$\frac{d\pi_{\text{post}}}{d\pi_{\text{pr}}} \propto \pi_{\text{like}}(\mathbf{o} \mid m, u)$$

$$\min_m \frac{1}{2} \sum_{i=1}^{N_{\text{obs}}} \underbrace{\| \mathcal{B}(y(t_i; m, u)) - \mathbf{o}^{(i)} \|_{\Gamma_{\text{noise}}^{-1}}^2}_{\text{data misfit}} + \underbrace{\Phi_{\text{reg}}(m)}_{\text{regularization}}$$

data misfit

regularization

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



Parameter-to-Qol map

$$Q(m, u) := Q(y(m, u))$$

Posterior predictive distribution

$$Q(\cdot, u)_{\#} \pi_{\text{post}}$$

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



Optimization under uncertainty

$$\min_{u \in \mathcal{U}_{\text{ad}}} \rho_{m \sim \pi_{\text{post}}} [Q(m, u)] + \mathcal{P}(u)$$

MODELS + DATA



DATA ASSIMILATION



PREDICTION



DECISION & ACTION



$$\frac{\partial y}{\partial t} + \mathcal{R}(y, m, u) = 0 \quad \text{in } \Omega \times (t_0, t_f)$$

$$\mathbf{o}^{(i)} = \mathcal{B}(y(t_i; m, u)) + \epsilon^i, \quad i = 1, \dots, N_{obs}$$

$$\frac{d\pi_{\text{post}}}{d\pi_{\text{pr}}} \propto \pi_{\text{like}}(\mathbf{o} \mid m, u)$$

$$Q(\cdot, u)_{\# \pi_{\text{post}}}$$

$$\min_{u \in \mathcal{U}_{\text{ad}}} \rho_{m \sim \pi_{\text{post}}} [Q(m, u)] + \mathcal{P}(u)$$

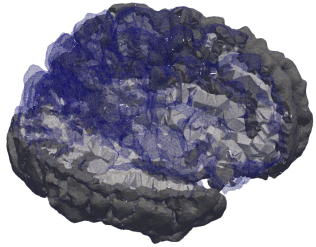
Digital Twins are enabled by math advances

Example:
Cancer Patient Digital Twin

Mechanistic Model (Forward Problem)

Phenomenological modeling focuses on two “hallmarks” [Hanahan & Weinberg]

- Infiltration of tumor into healthy tissues
- Proliferation of existing tumor



$y(t, \mathbf{x})$ tumor volume fraction
 $m_d(\mathbf{x})$ log diffusivity field

$m_\kappa(\mathbf{x})$ proliferation rate
 $f(y)$ treatment

$$\frac{\partial y}{\partial t} - \underbrace{\nabla \cdot (e^{m_d} \nabla y)}_{\text{infiltration}} - \underbrace{e^{m_\kappa} y(1-y)}_{\text{proliferation}} = f(y) \quad \text{in } \Omega \times (t_0, t_f)$$

$$y(\mathbf{x}, t_0) = y_0 \quad \text{in } \Omega$$

$$\nabla y \cdot \mathbf{n} = 0 \quad \text{on } \partial\Omega \times (t_0, t_f)$$

Mechanistic Model (Forward Problem)

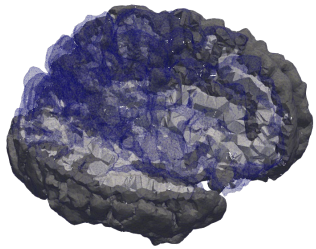
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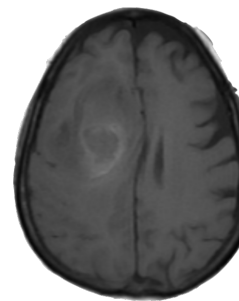


$y(\mathbf{x}, t)$ tumor volume fraction
 $m_d(\mathbf{x})$ log diffusivity field

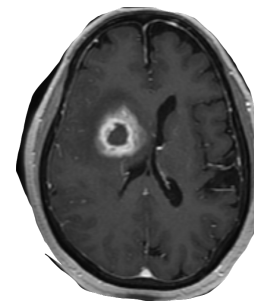
$m_\kappa(\mathbf{x})$ proliferation rate
 $f(y)$ treatment

Imaging Data

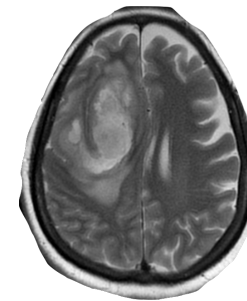
Multiple modalities used to assess patients



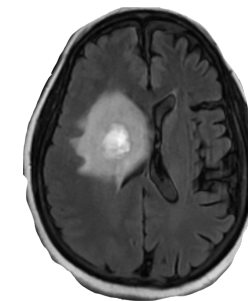
T1
Anatomy



T1-C
Necrosis
Enhancing
Tumor



T2
Anatomy



FLAIR
Edema
Non-enhancing
Tumor



ADC
Cellularity

DIGITAL-TWIN-ENABLED CANCER TREATMENT



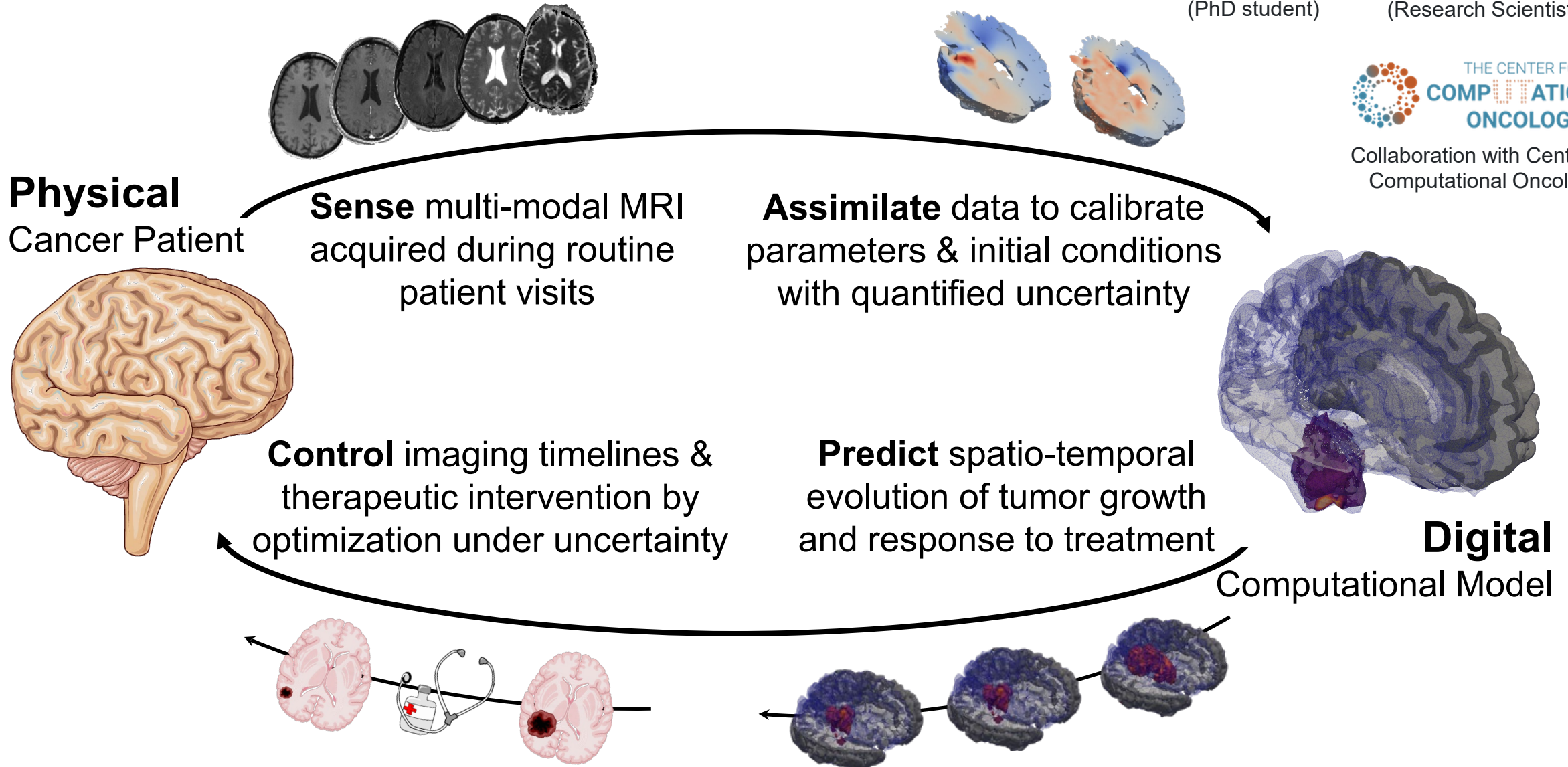
Graham Pash
(PhD student)



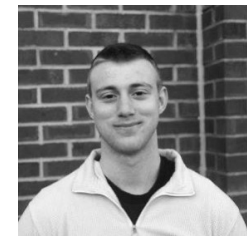
Anirban Chaudhuri
(Research Scientist)



Collaboration with Center for
Computational Oncology

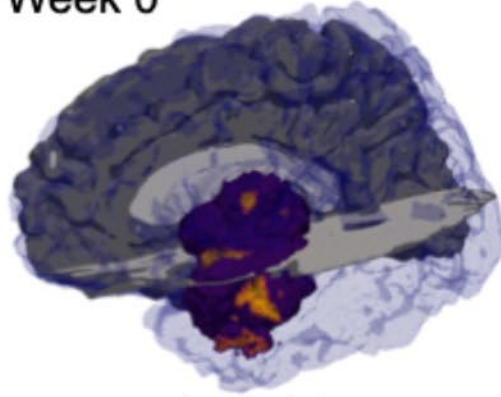


Simulated Disease Progression

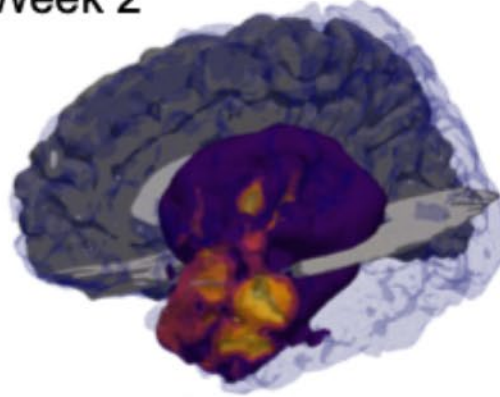


Graham Pash
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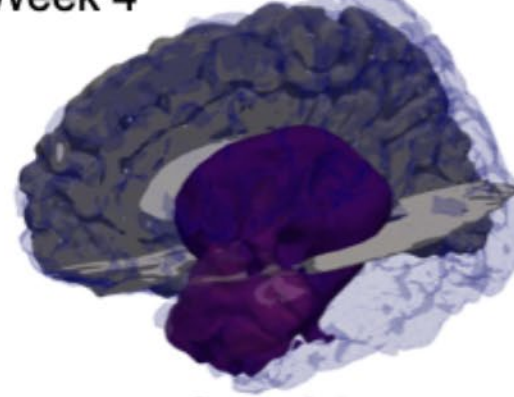
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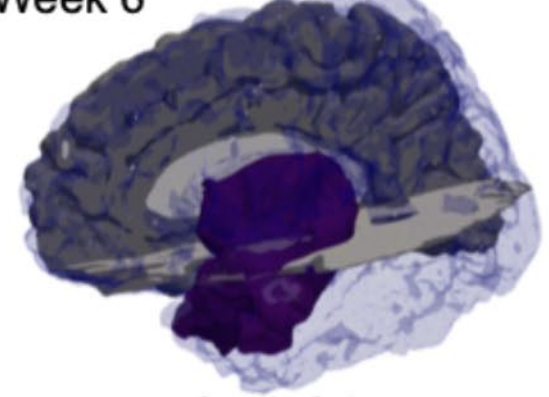
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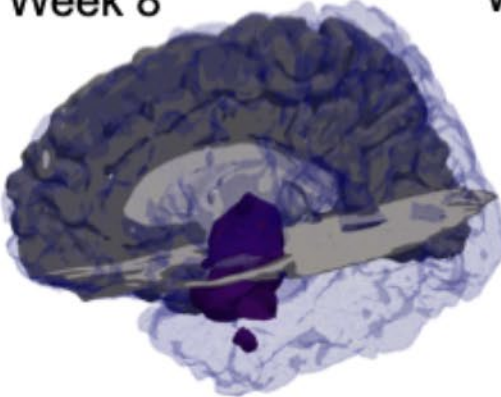
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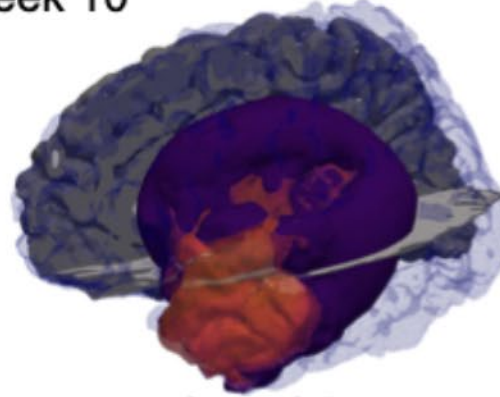
Week 6



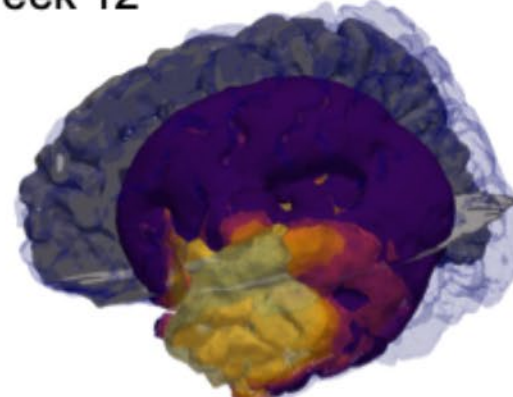
Week 8



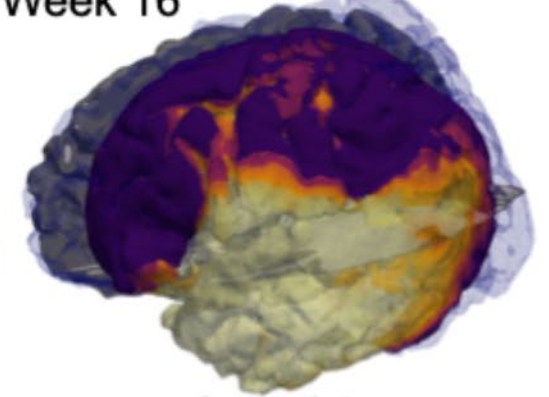
Week 10



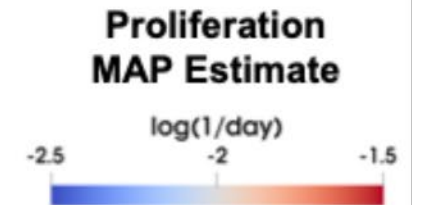
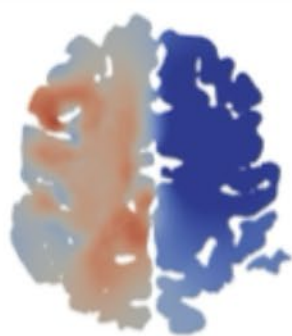
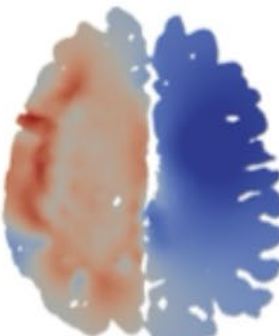
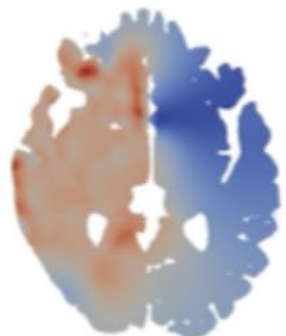
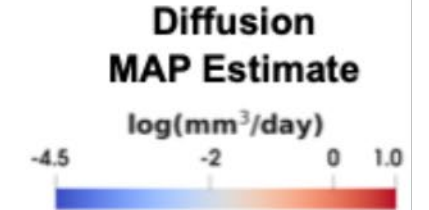
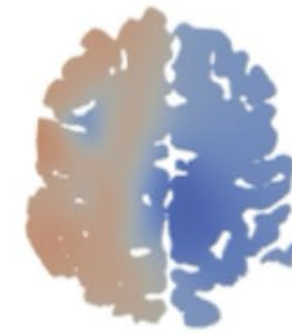
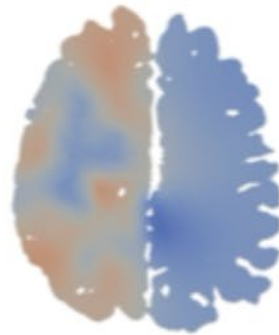
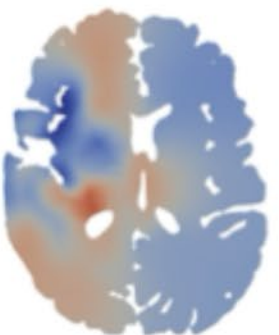
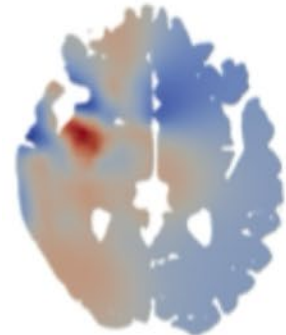
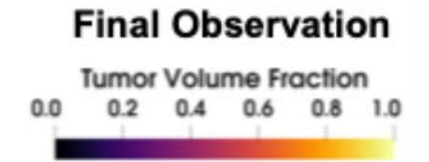
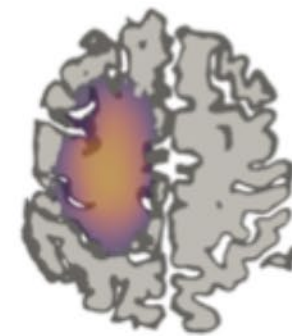
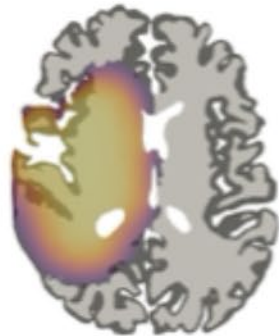
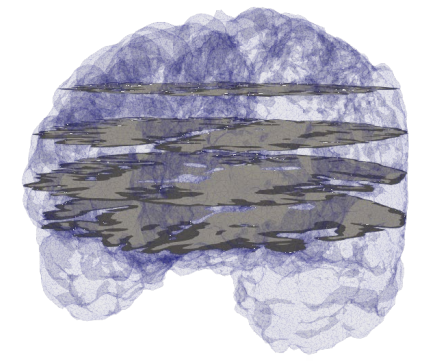
Week 12



Week 16

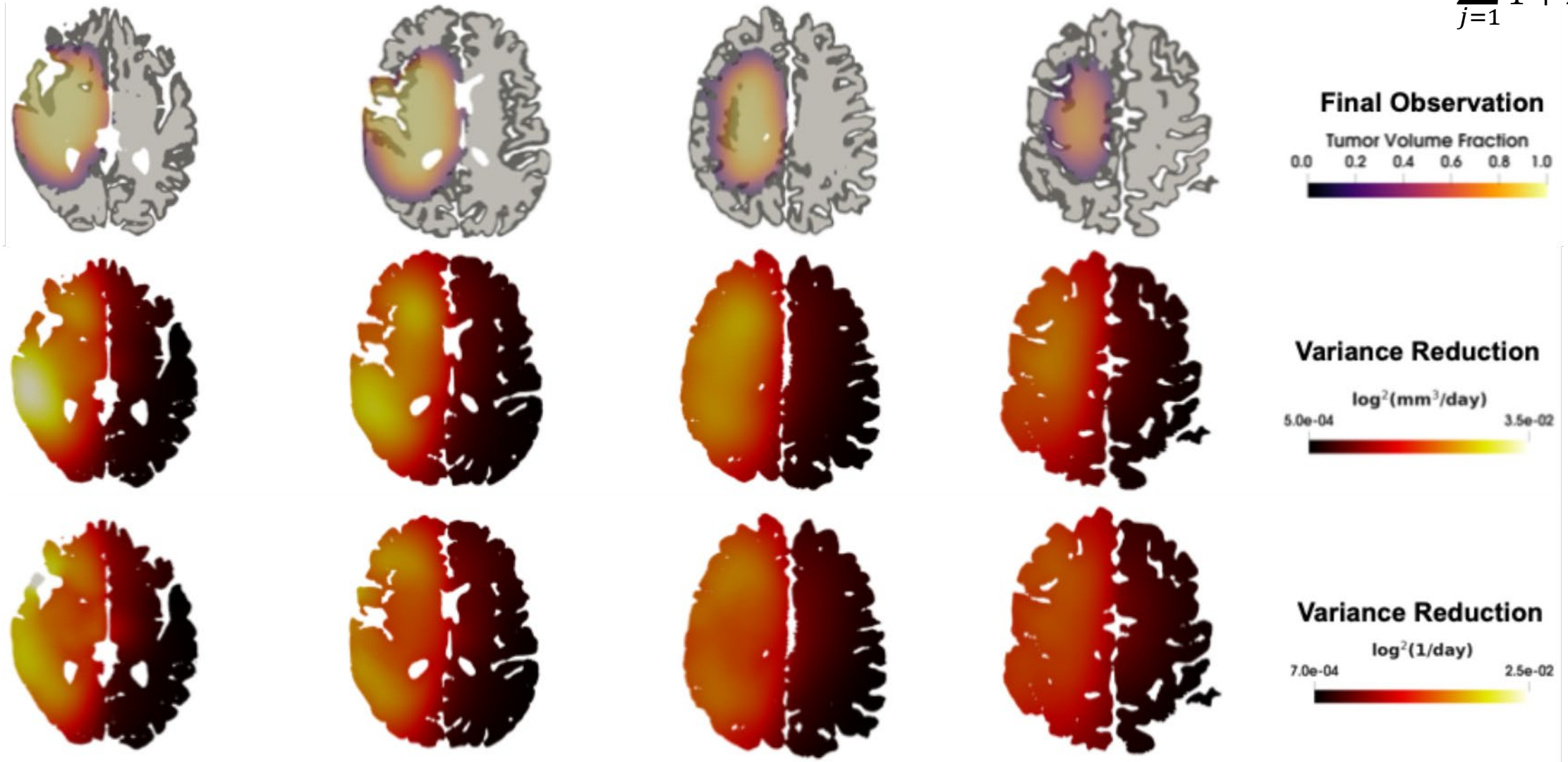


Model Parameter Reconstruction



Data-Informed Variance Reduction

$$\pi_{post} \approx \pi_{pr} - \sum_{j=1}^r \frac{\lambda_j}{1 + \lambda_j} v_j v_j^T$$

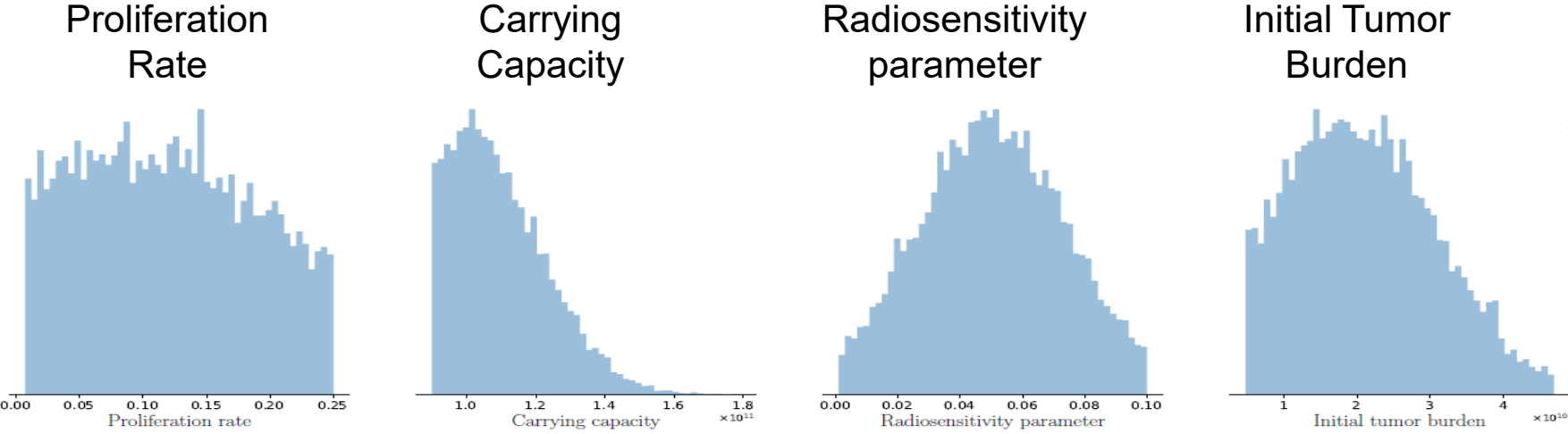


**Uncertainty Quantification
is critical for Digital Twins**

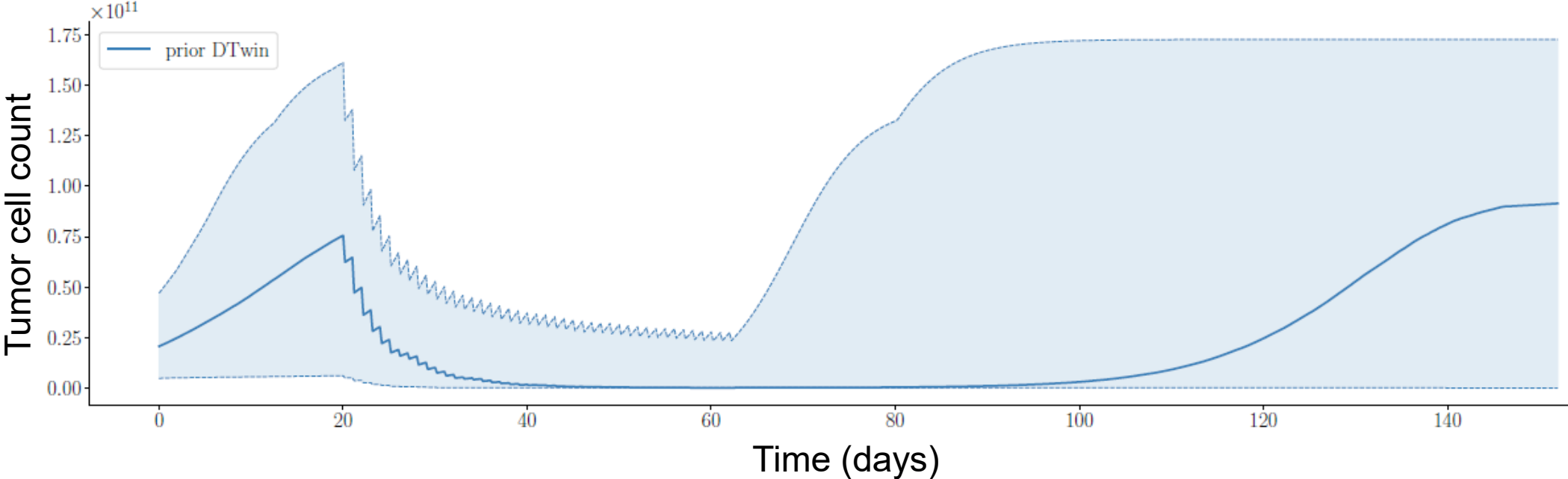
Patient Prior

Estimates before infusing any patient data

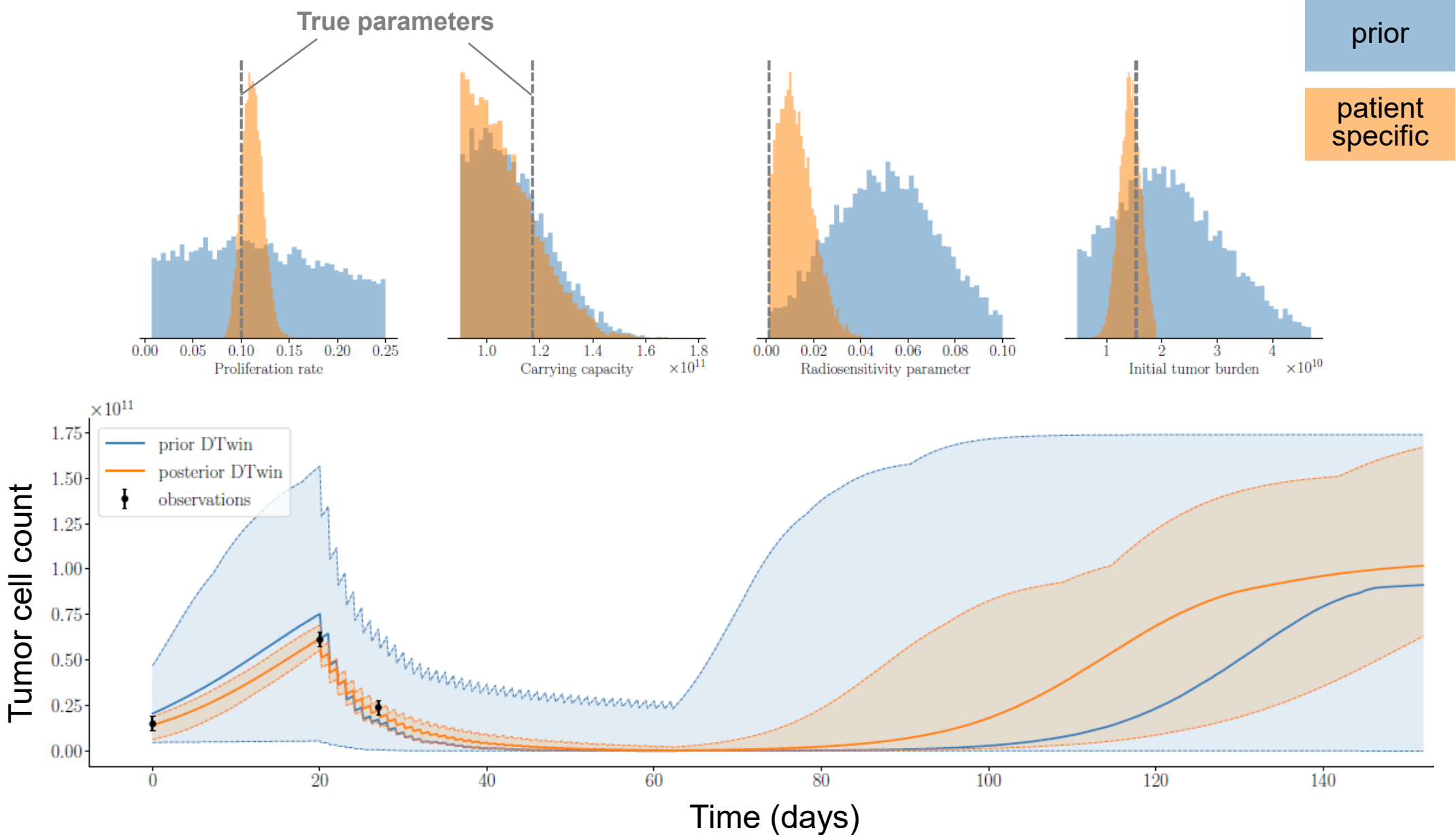
prior



Optimal control results with lumped parameter model (no spatial variation)

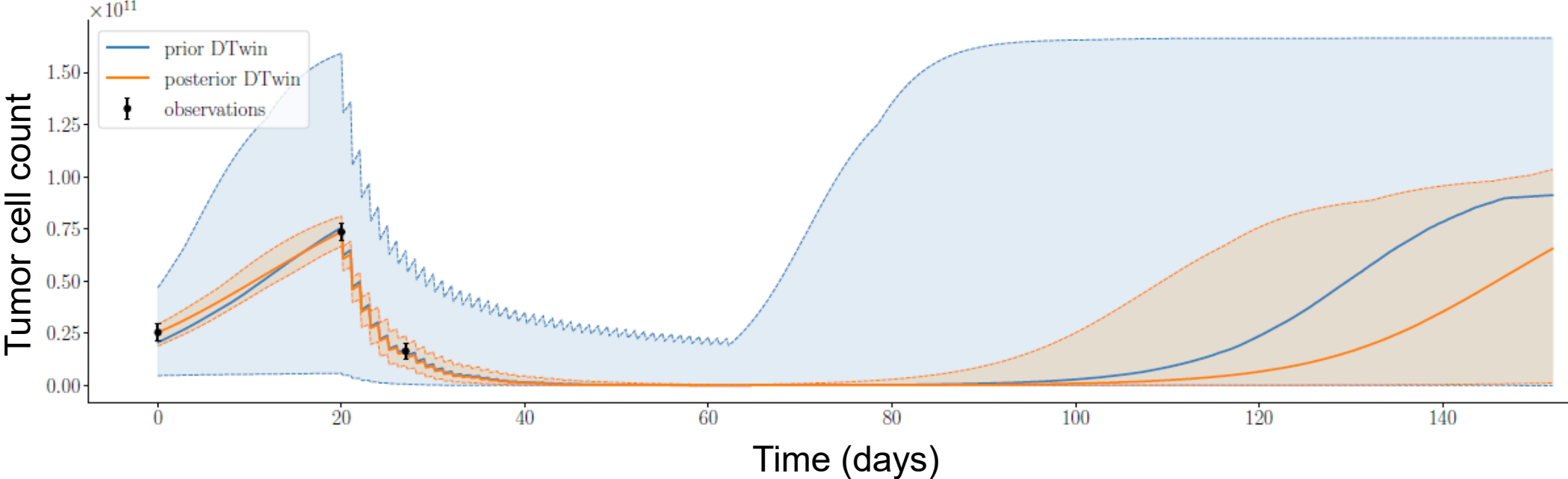
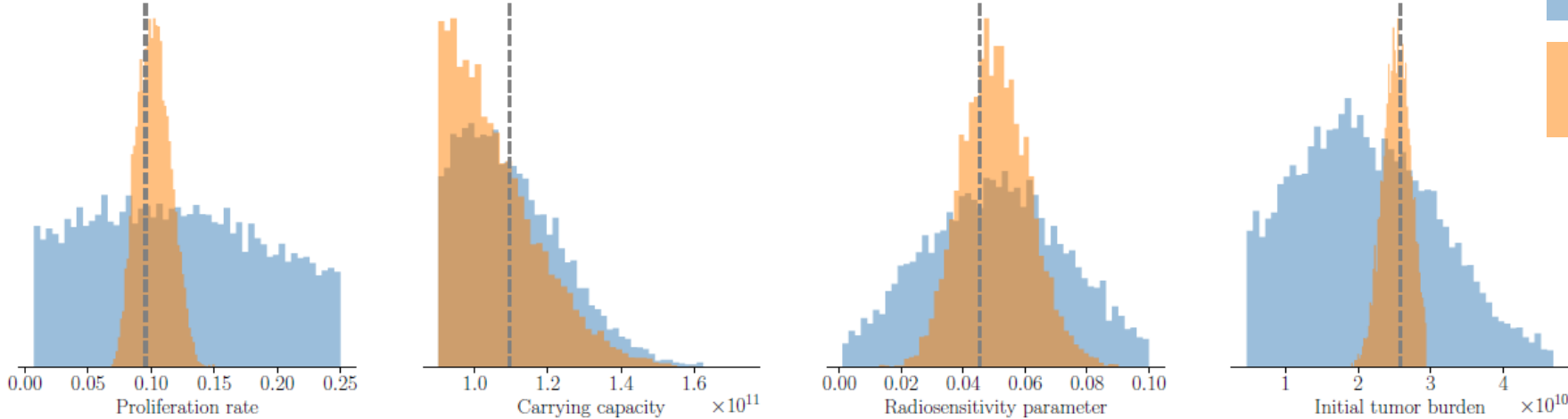


Patient 1: Patient-specific Digital Twin



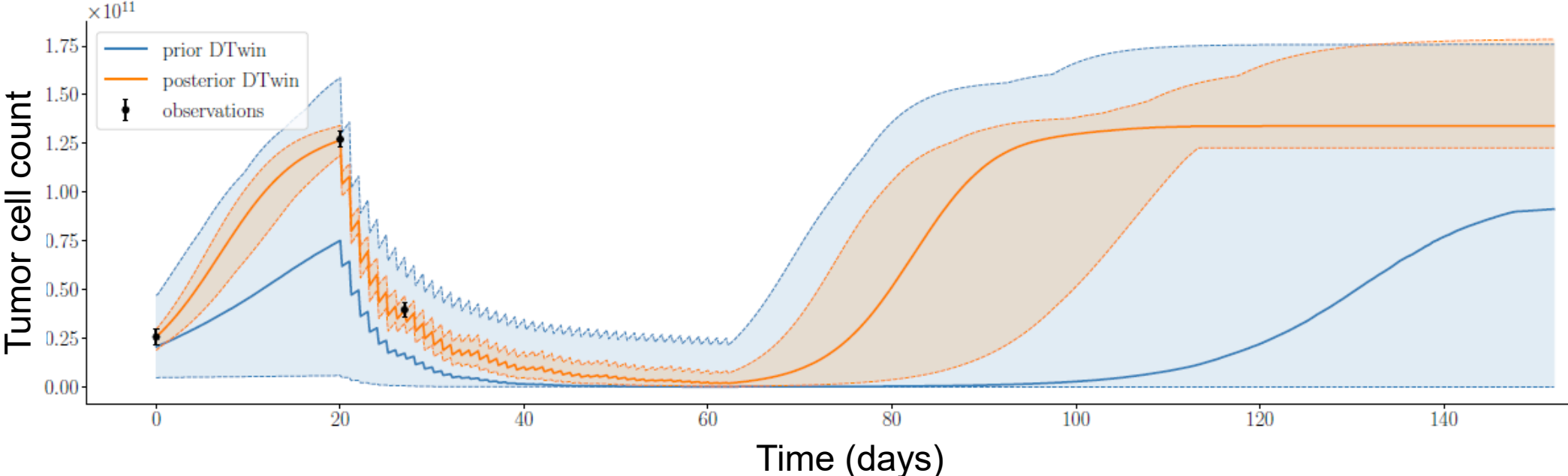
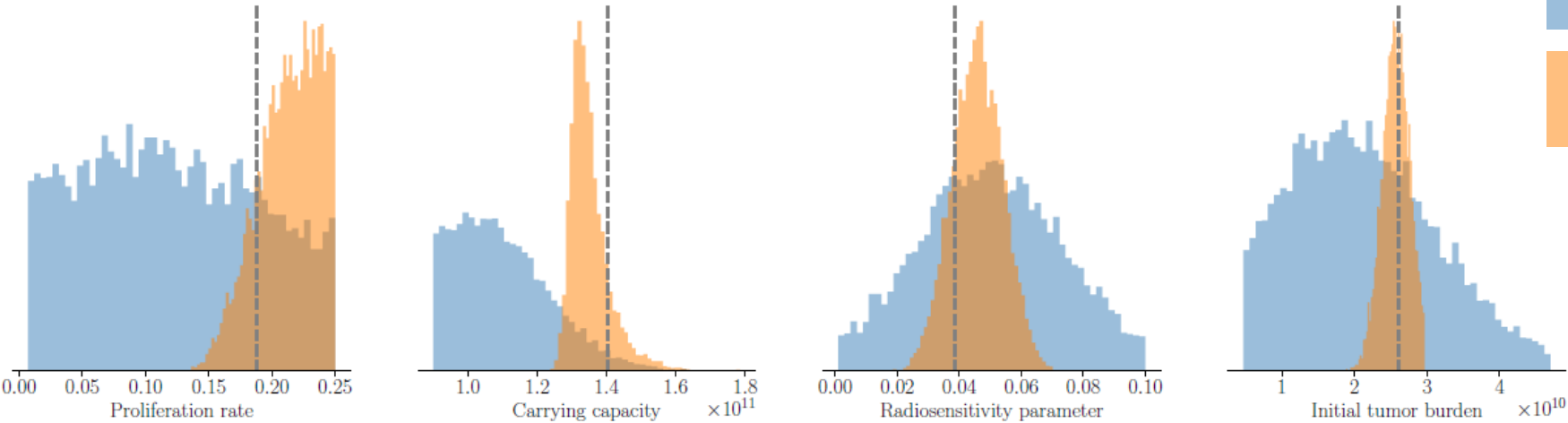
Patient 2: Patient-specific Digital Twin

prior
patient specific



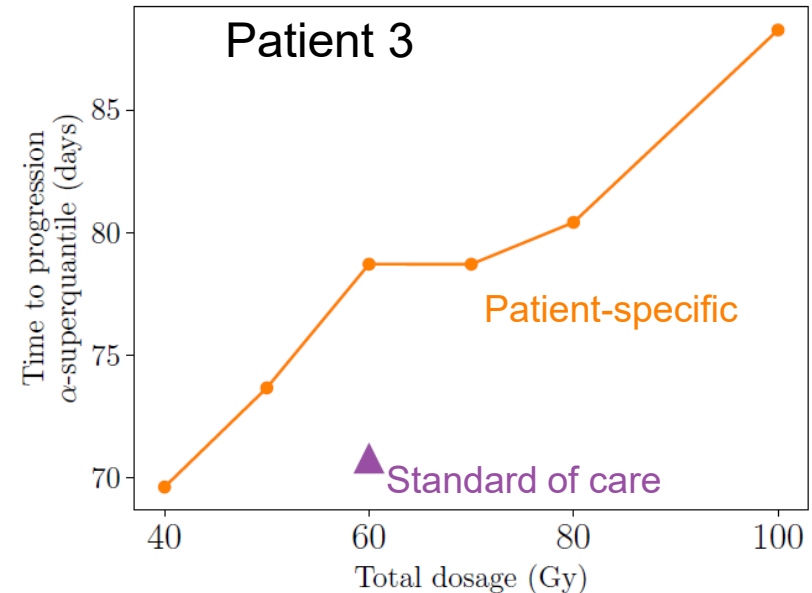
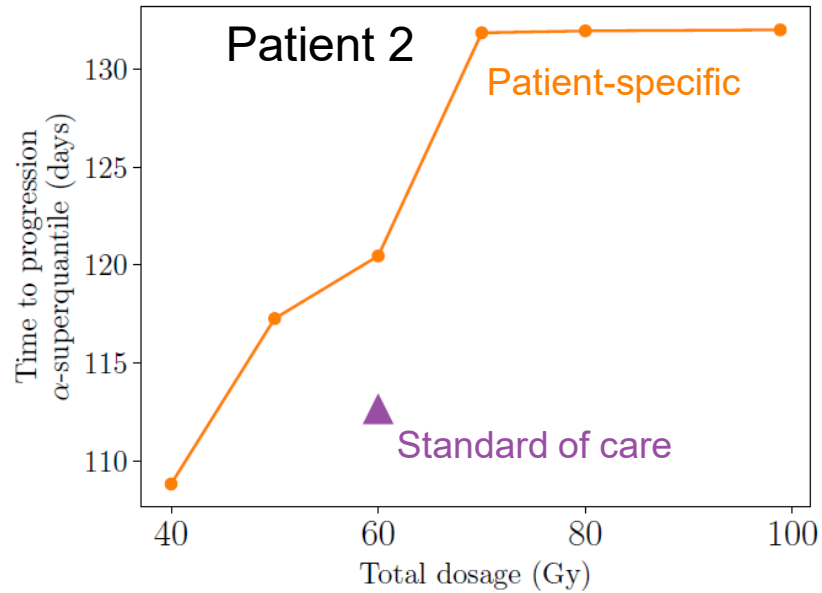
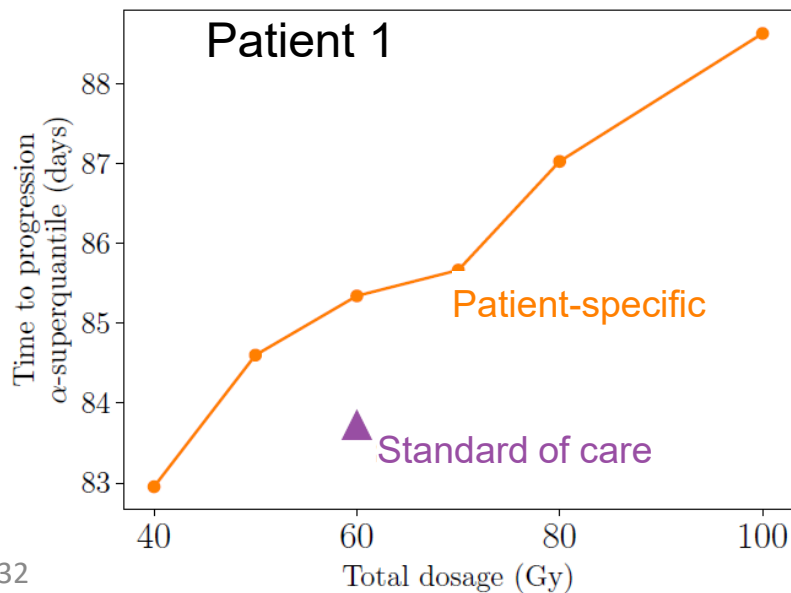
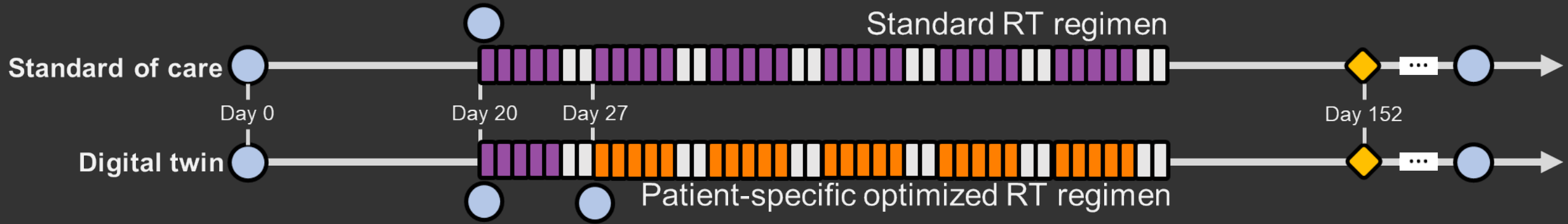
Patient 3: Patient-specific Digital Twin

prior
patient specific



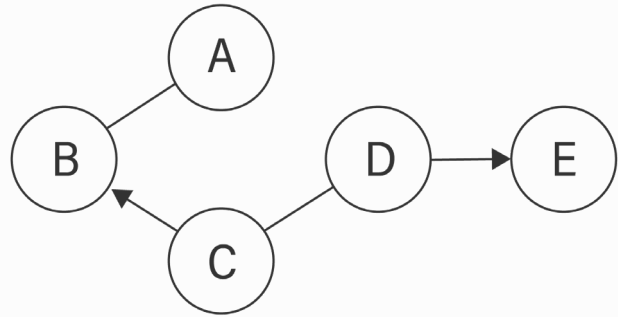
Patient-specific treatment plan Increases the tumor time to progression

Optimal control
results with lumped
parameter model
(no spatial variation)



Graphical Representations of Digital Twins

GRAPHICAL REPRESENTATION of a digital twin



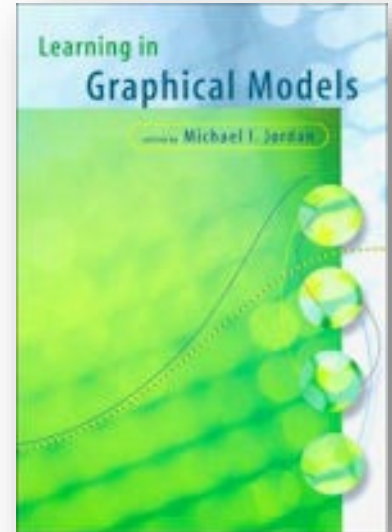
“Graphical models, a marriage between probability theory and graph theory, provide a natural tool for dealing with two problems that occur throughout applied mathematics and engineering — uncertainty and complexity.”

“Fundamental to the idea of a graphical model is the notion of modularity: a complex system is built by combining simpler parts. Probability theory serves as the glue whereby the parts are combined, ensuring that the system as a whole is consistent and providing ways to interface models to data.”

$$G = (V, E)$$

$$V = \{A, B, C, D, E\}$$

$$E = \{A \leftrightarrow B, C \rightarrow B, \\ C \leftrightarrow D, D \rightarrow E\}$$



Graphical models emphasize relationships

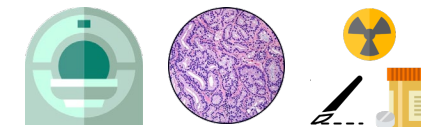
→ key to a digital twin as “more than just simulation & modeling”

GRAPHICAL REPRESENTATION

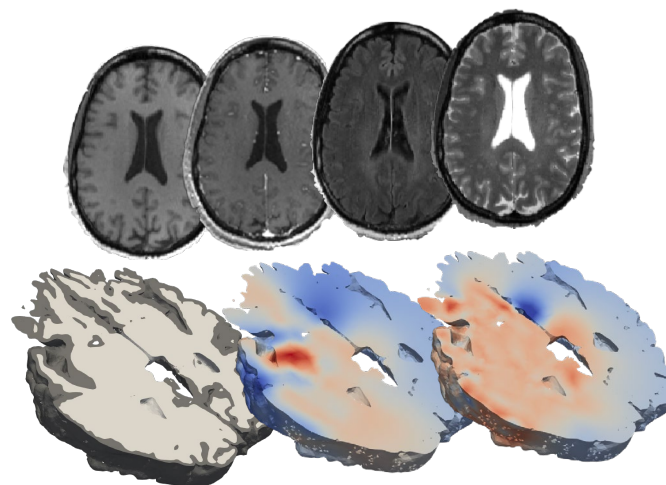
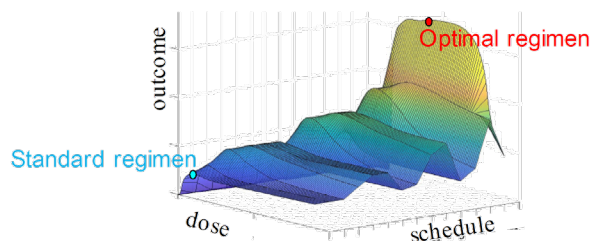
of a patient-twin system

D_t Digital Twin State
Tumor dynamics, anatomical
& mechanical properties

U_t Control inputs
MRI studies, biopsies,
treatment regimens

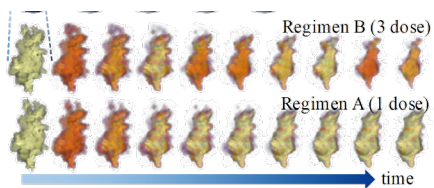
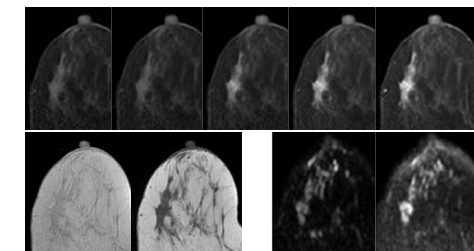


R_t Reward
Patient outcomes:
treatment efficacy, toxicity



S_t Physical State
Anatomy & morphology,
mechanical & physiological state

O_t Observational data
Anatomy, perfusion,
permeability, cell
density, metabolism

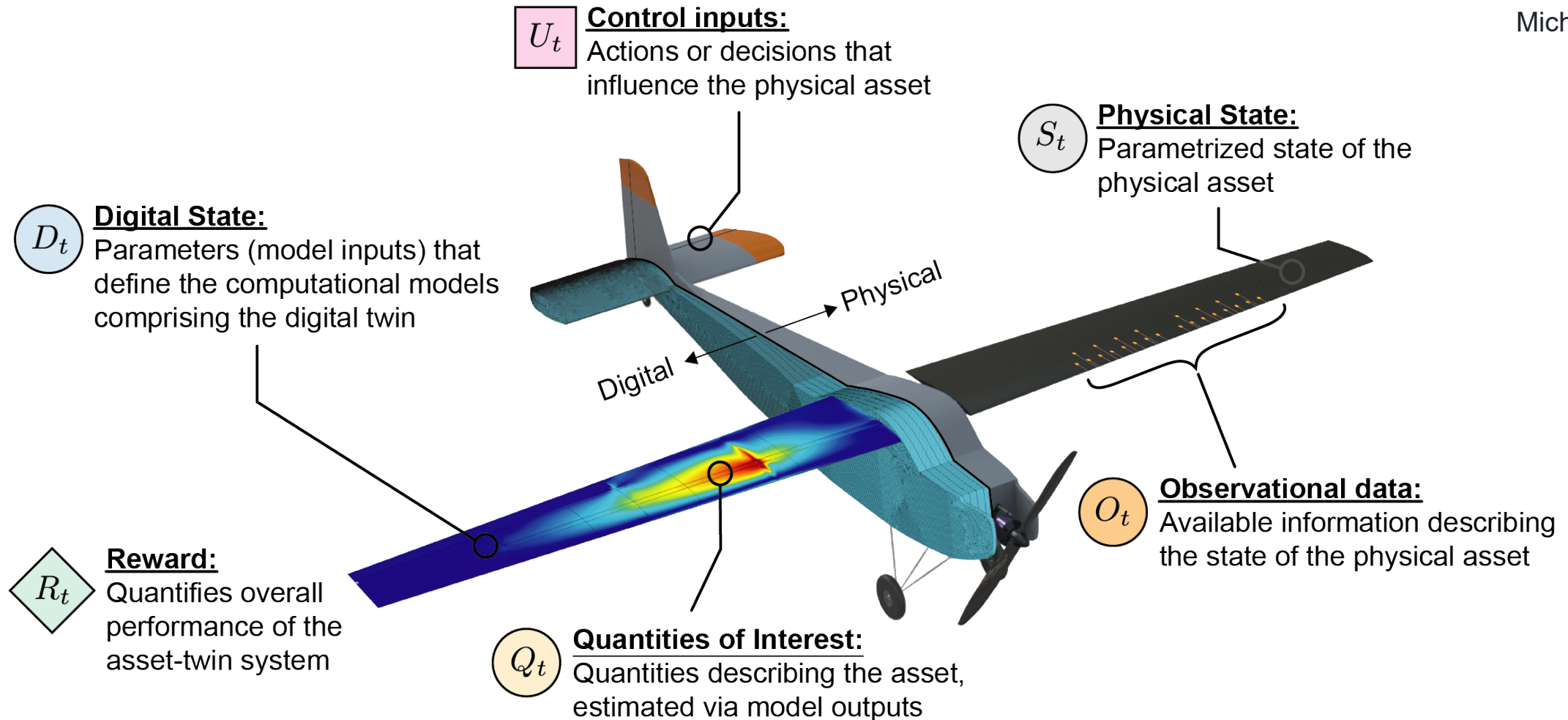


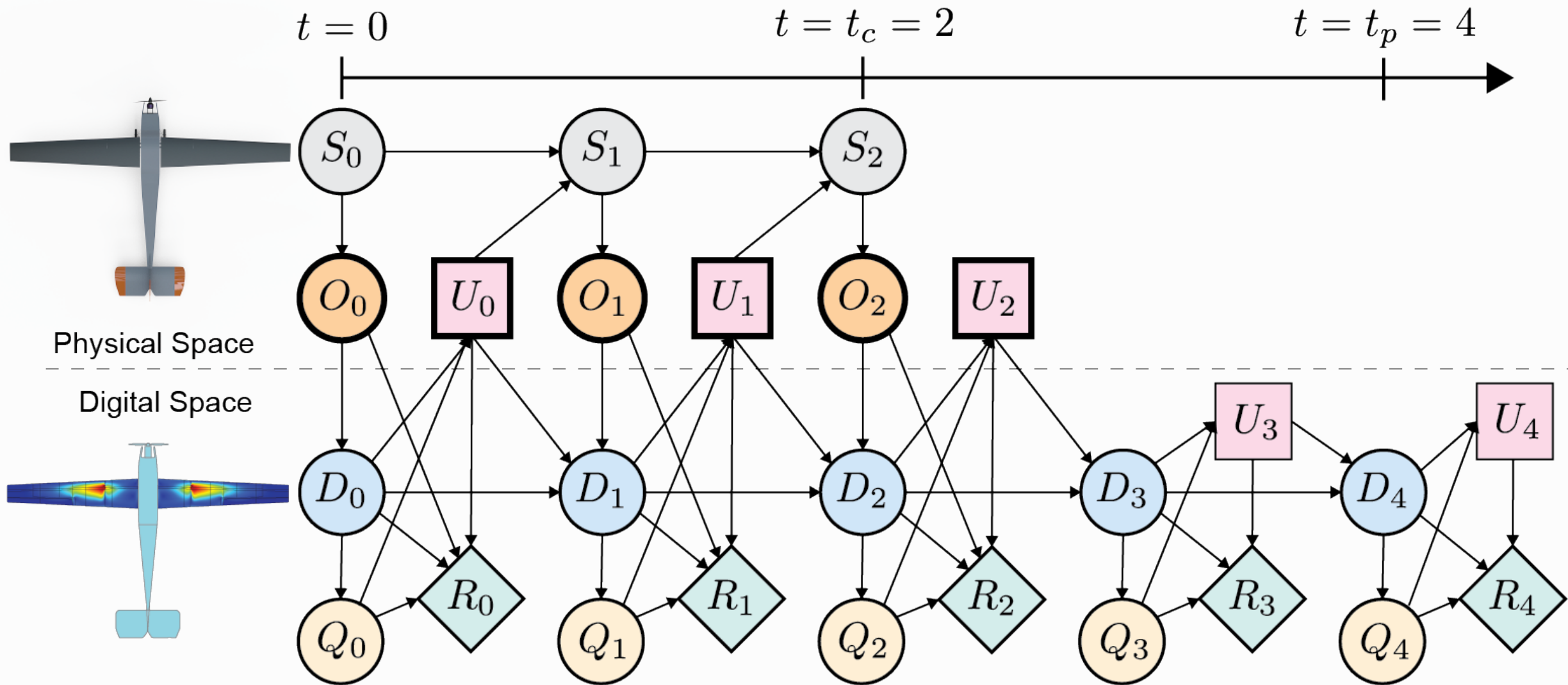
Q_t Quantities of Interest
Distribution of therapies, tumor shape,
cell density, time to progression

GRAPHICAL REPRESENTATION of an asset-twin system



Michael Kapteyn





Graph represents joint probability distribution: $p \left(D_0, \dots, D_{t_p}, Q_0, \dots, Q_{t_p}, R_0, \dots, R_{t_p}, U_{t_c+1}, \dots, U_{t_p} \mid o_0, \dots, o_{t_c}, u_0, \dots, u_{t_c} \right)$

PROBABILISTIC GRAPHICAL MODEL: A FOUNDATION FOR BAYESIAN CALIBRATION & DECISION UNDER UNCERTAINTY

Predictive Digital Twin Use-case

Mathematical Formulation via Probabilistic Graphical Model

Virtual inspections, asset/patient-specific calibration, simulation-based certification

Forecasting, predictive maintenance, prognosis, treatment planning

Operational decision-making for system control, treatment, data acquisition

Learn from historical data / across assets

Inverse problem / data assimilation:

$$p(D_{t_c}, Q_{t_c}, R_{t_c} | u_0, \dots, u_{t_c}, o_0, \dots, o_{t_c})$$

$$\frac{d\pi_{\text{post}}}{d\pi_{\text{pr}}} \propto \pi_{\text{like}}(\mathbf{o} | m, u)$$

Prediction:

$$p(D_{t_p}, Q_{t_p}, R_{t_p} | u_0, \dots, u_{t_c}, o_0, \dots, o_{t_c})$$

$$Q(\cdot, u) \# \pi_{\text{post}}$$

Optimal control:

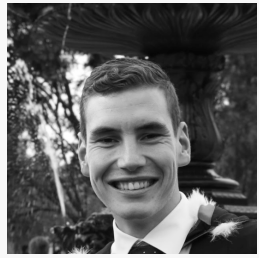
$$\min_{u \in \mathcal{U}_{\text{ad}}} \rho_{m \sim \pi_{\text{post}}} [Q(m, u)] + \mathcal{P}(u)$$

Learning:

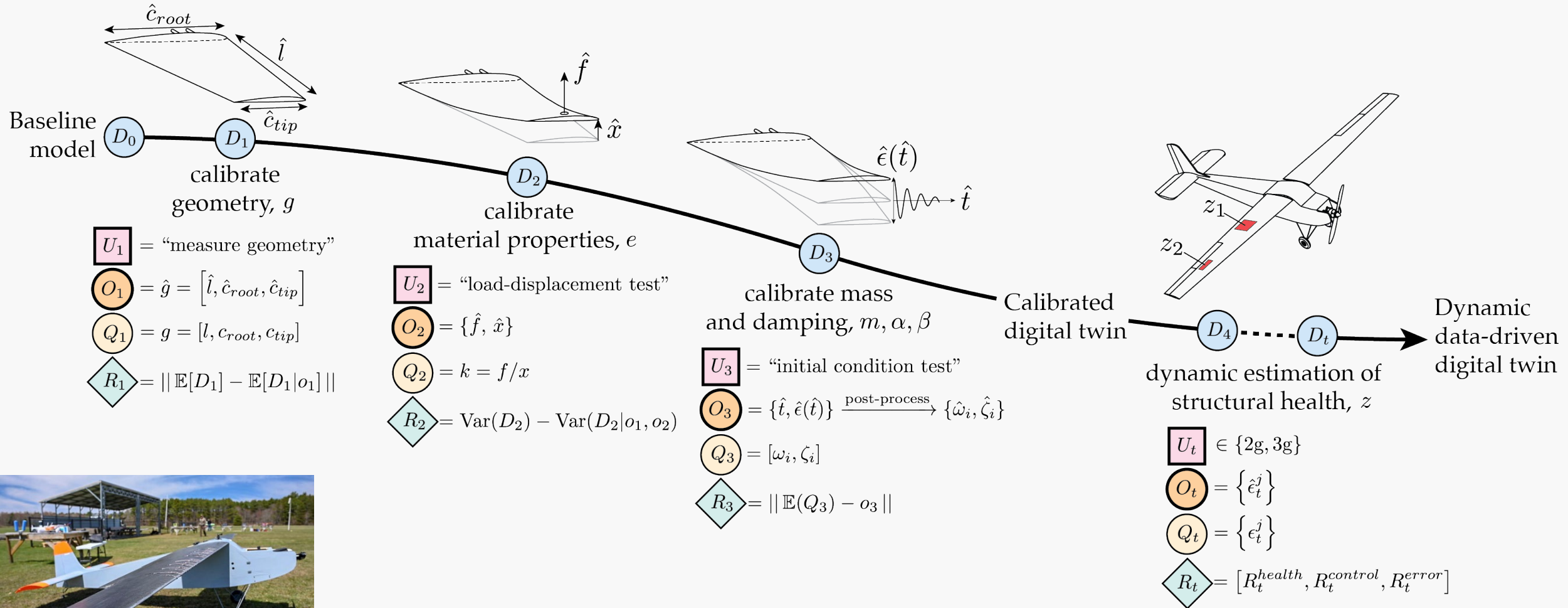
$$\phi_t^{\text{dynamics}} = p(D_t | D_{t-1}, U_t)$$

$$\phi_t^{\text{assimilation}} = p(O_t | D_t)$$

Creating & evolving a structural digital twin for an unmanned aerial vehicle



Michael Kapteyn



**What about problems where
there are no governing
differential equations?**

EDUCATIONAL DIGITAL TWIN

S_t

Physical State

Student enrollments, engagement, outcomes, demographics; course enrollments, success rates; institutional resources, faculty capacity

U_t

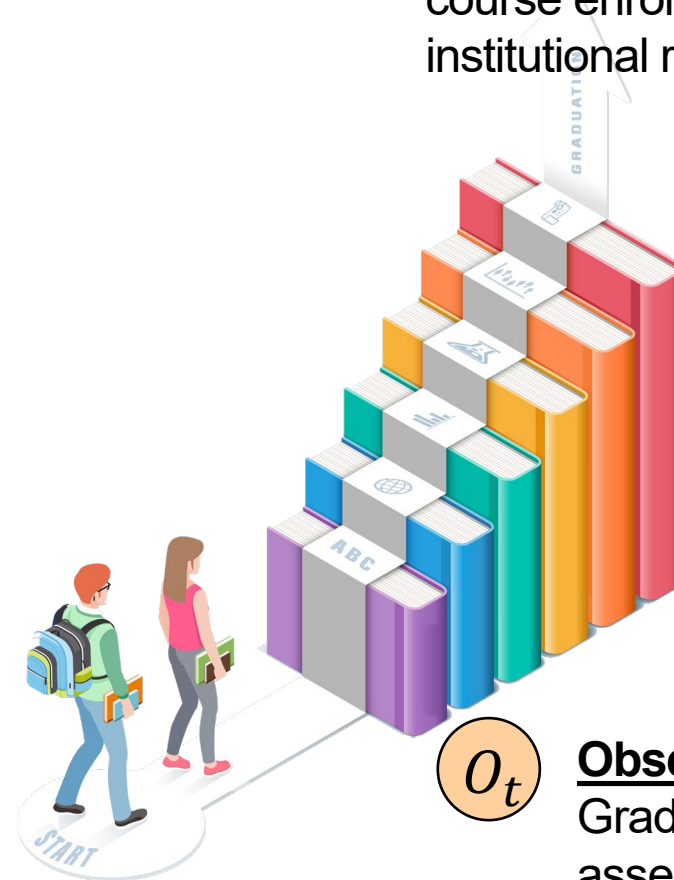
Control inputs

Curriculum changes, student advising, tutoring interventions, added resources

O_t

Observational data

Grades, attendance records, assessment results, institutional records, engagement analytics

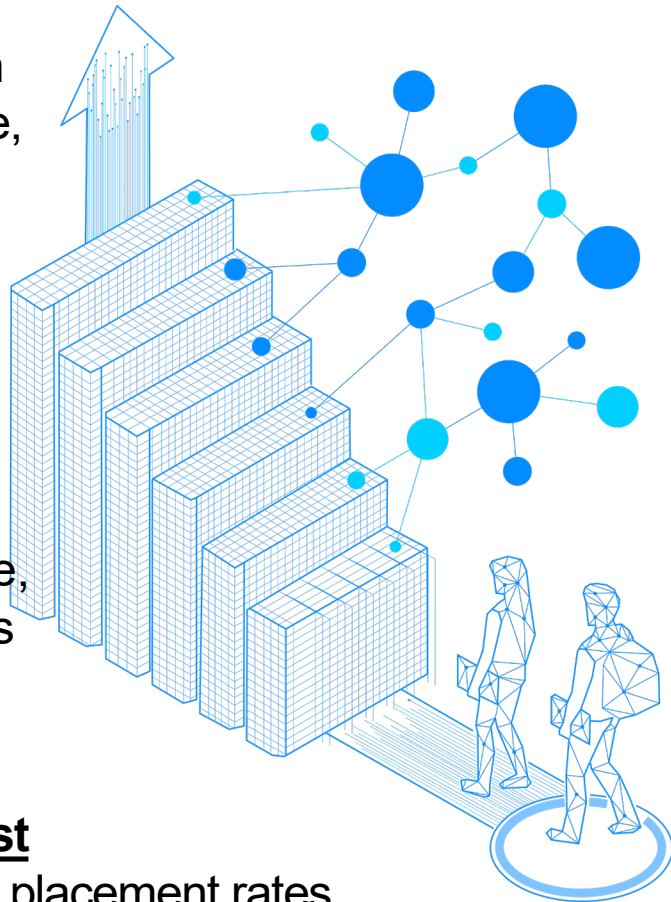


EDUCATIONAL DIGITAL TWIN

D_t **Digital Twin State**
Virtual representation at the student, course, program, institution, and state levels

R_t **Reward**
Student outcomes, student performance, drop-out rates, costs

Q_t **Quantities of Interest**
Graduation rates, job placement rates, teacher-student ratios, advising time



S_t

Physical State
Student enrollments, engagement, outcomes, demographics; course enrollments, success rates; institutional resources, faculty capacity

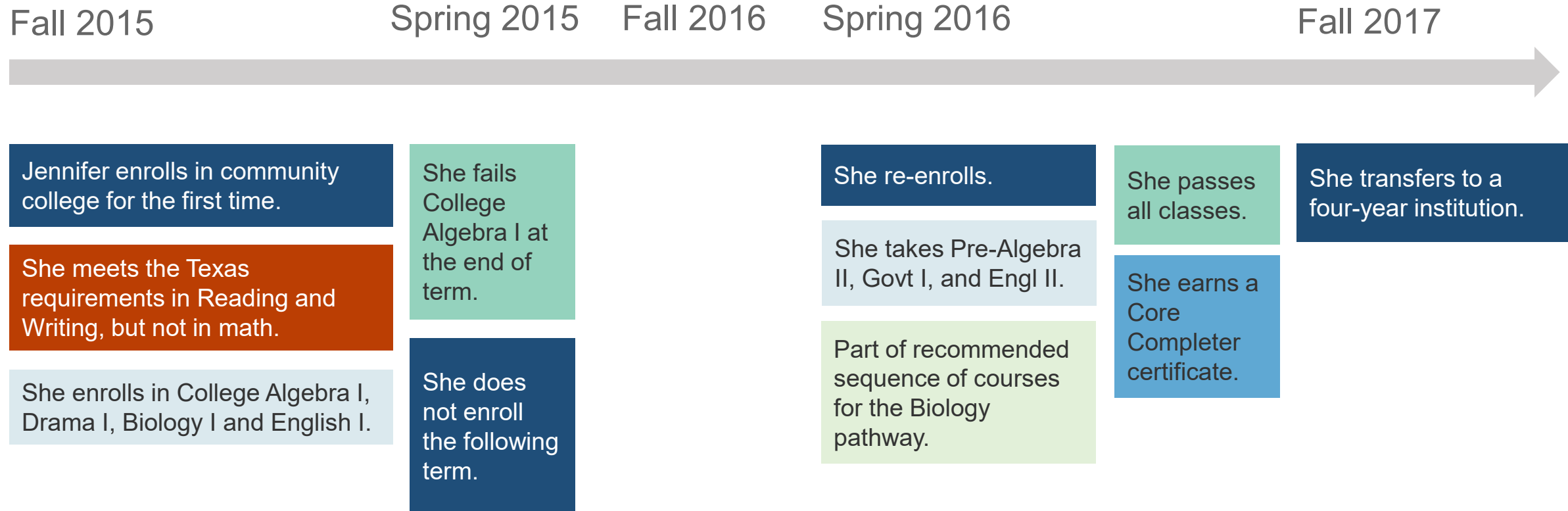
U_t **Control inputs**
Curriculum changes, student advising, tutoring interventions, added resources



O_t **Observational data**
Grades, attendance records, assessment results, institutional records, engagement analytics

Educational Pathways

Academic trajectories are nonlinear, multi-faceted and time-dependent



All data shown are notional.

The Scale & Complexity of Educational Pathways in Texas

Volume: millions of students, hundreds of public postsecondary institutions

Variety: Grade reports, HTML, excel spreadsheets, etc.

Velocity: Semester-based grade reports, multiyear policy changes

Veracity: Accurate course records, self-reported student intentions

Value: Insights support both student interventions and policy making across Texas

Variability: Multiple use cases across multiple scales e.g., advising tool for counselors vs. student nightly registration status vs. institutional resource decisions

All data shown are notional

(a) Selected columns from Report CMB001 (“Student”)

student	fice	gender	ethnic	ecodis	...
15	1	1	2	1	
16	2	0	7	1	
17	2	0	7	1	

(b) Selected columns from Report CMB00S (“Student Schedule”)

student	course	grade	credit	fc1	...
15	Math 1	A	TRUE	1	
15	Eng 1	B	TRUE	0	
16	Math 1	C	TRUE	3	
17	Eng 1	A	FALSE	4	
17	Econ 2	A	FALSE	4	

(c) Selected columns from Report CMB009 (“Graduation”):

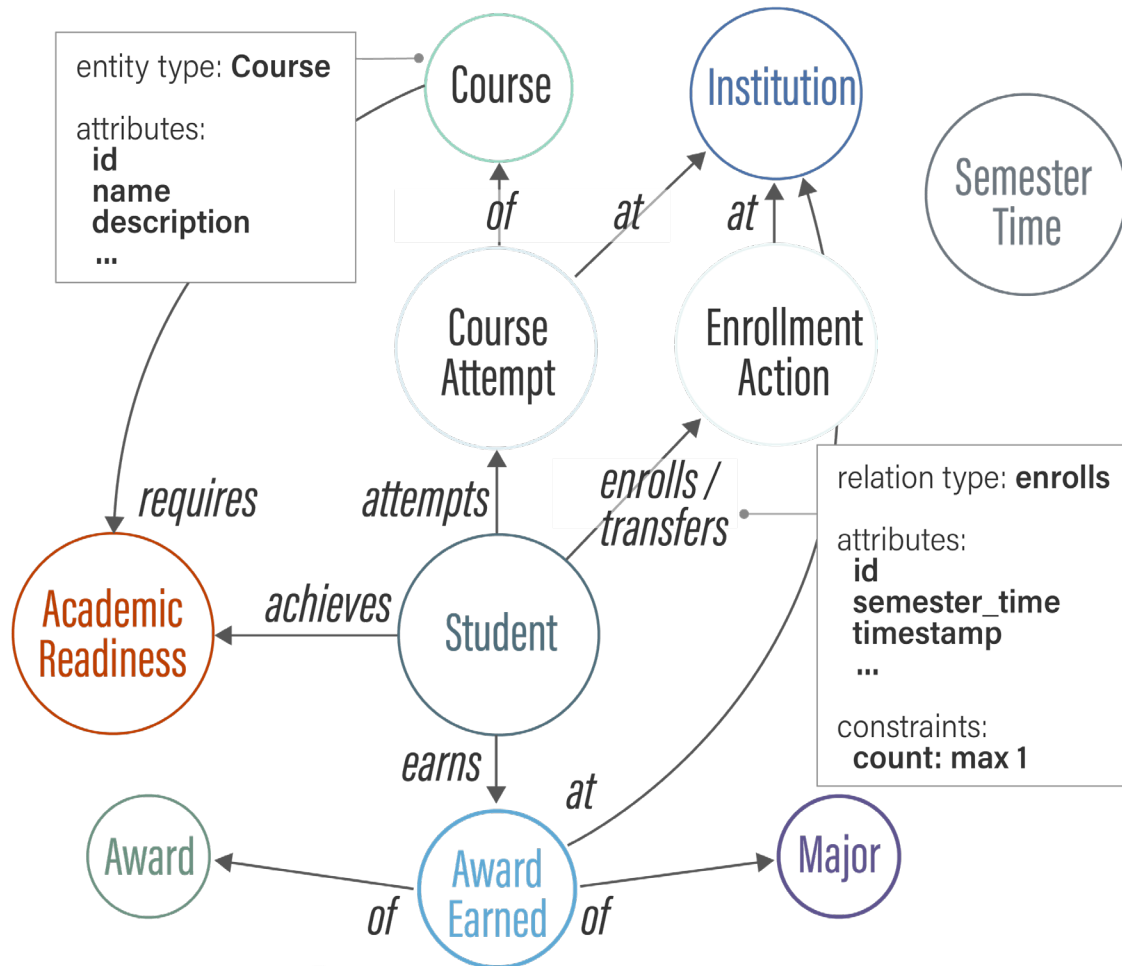
student	fice	degree	level	major	type	...
9	1	AA	1	012	Academic	
13	1	ATC	2	156	Technical	
25	2	CCC	5	213	Tech-Prep	

Educational Digital Twin Knowledge Graph



Luwen Huang
Research Associate

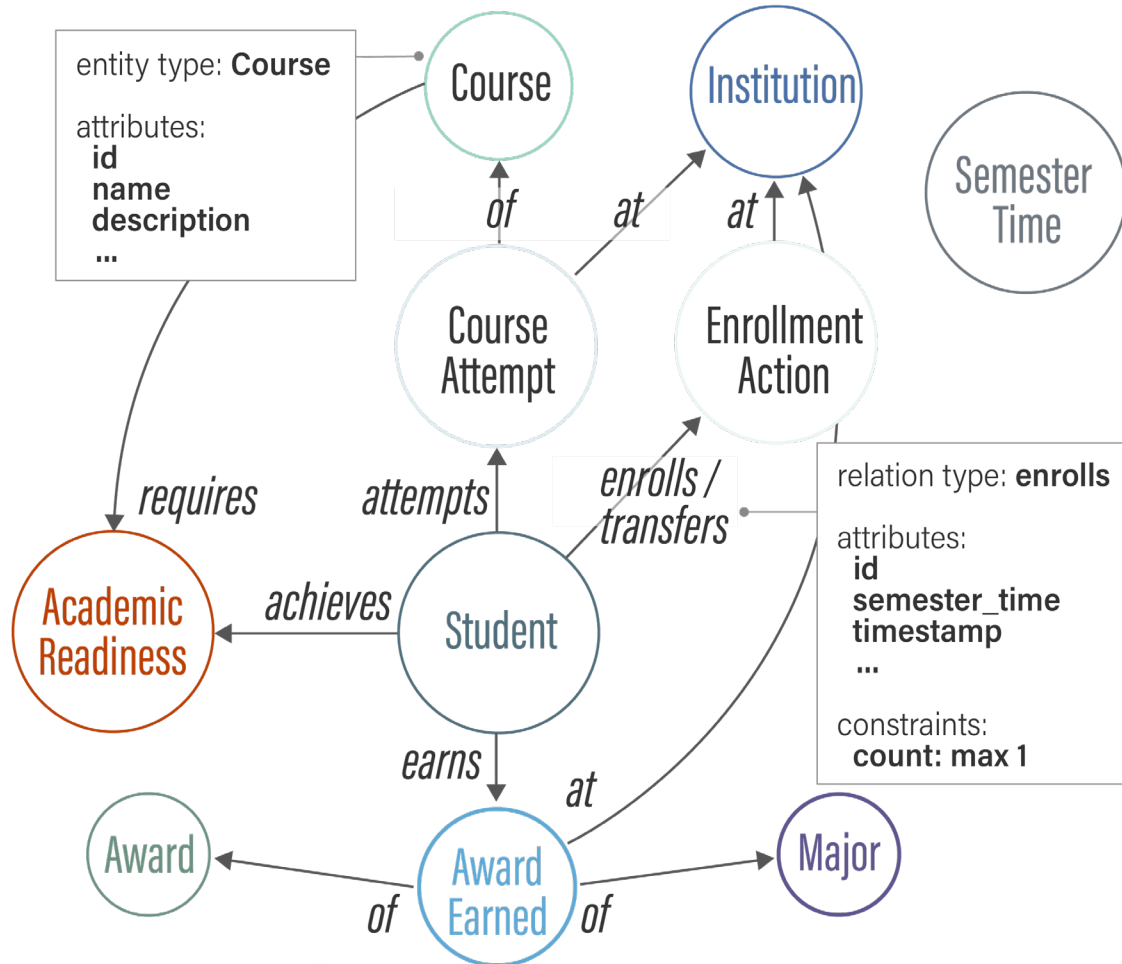
EDT-KG ontology



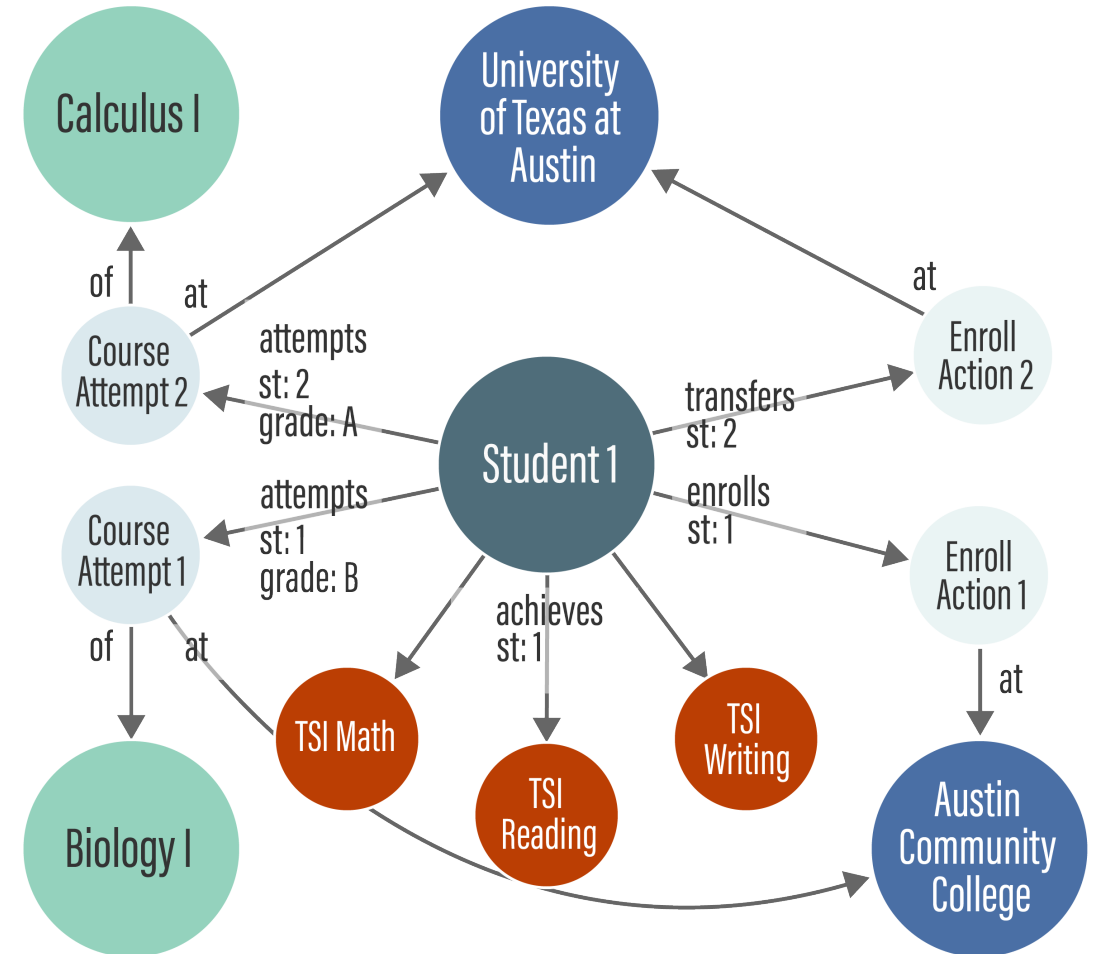
Educational Digital Twin Knowledge Graph

All data shown are notional

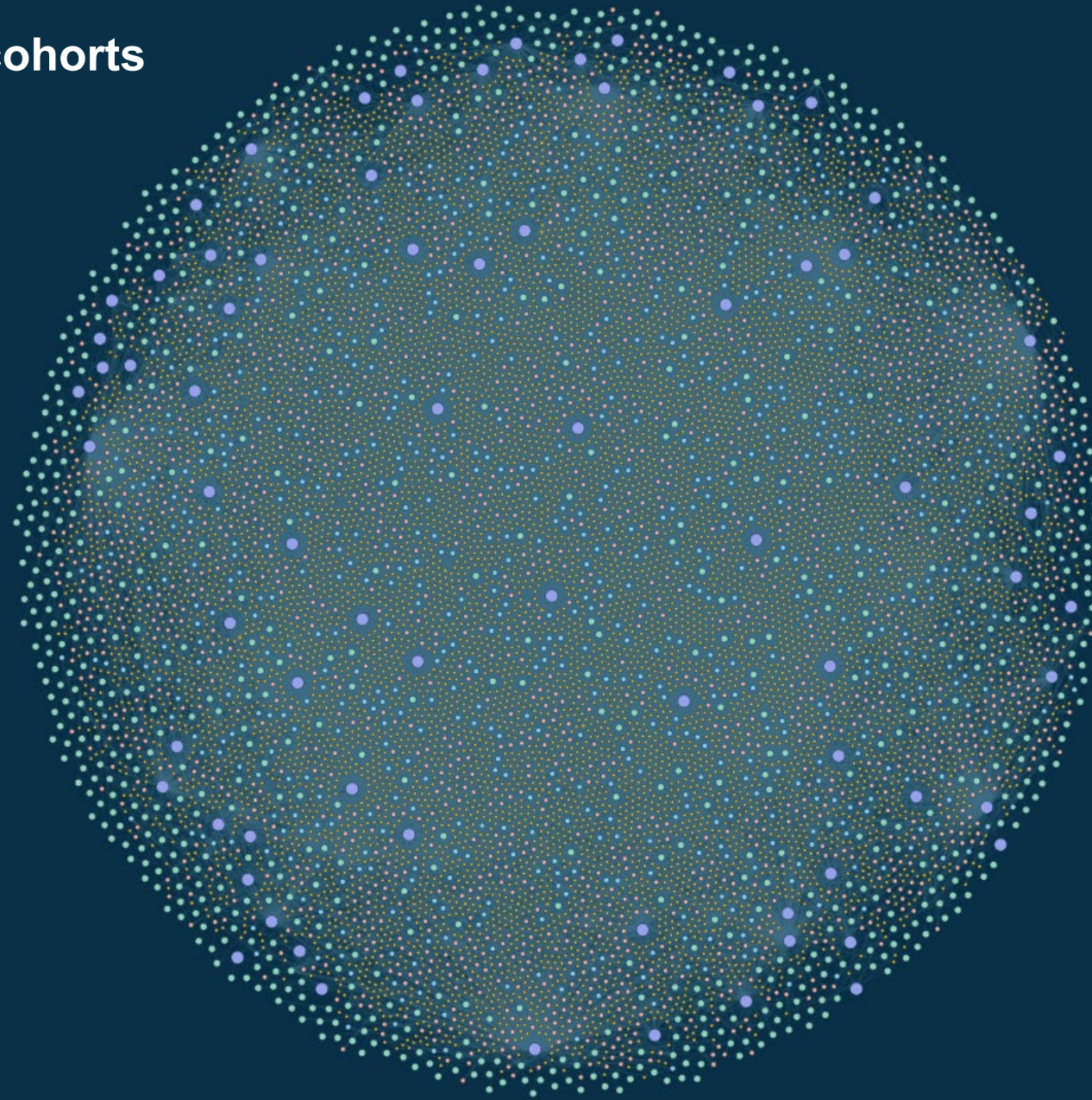
EDT-KG ontology



EDT-KG instantiation (illustrative)



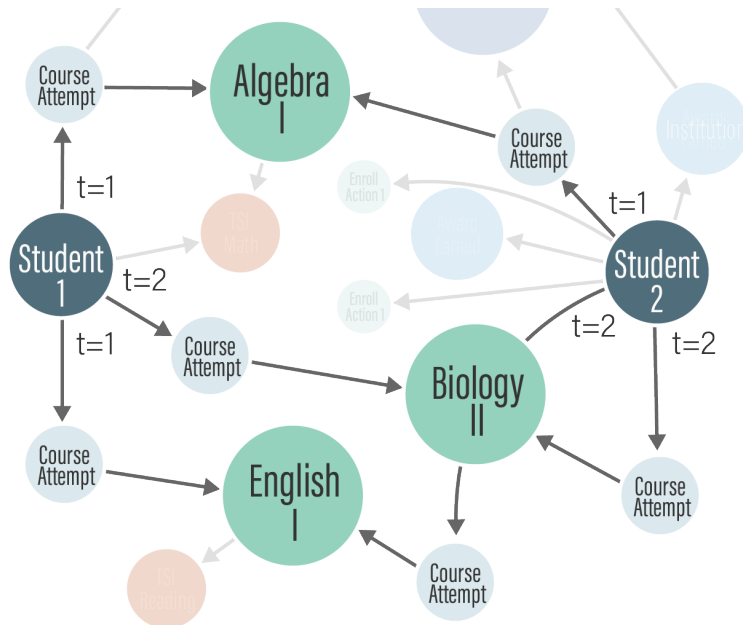
7 majors spanning 6 cohorts
from 2012 – 2020
15,901,092 nodes
39,130,256 edges



Multiscale Queries: Graph Transformations

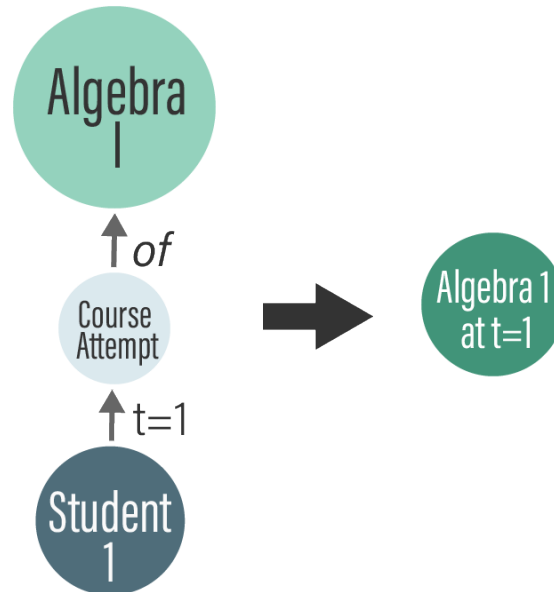
All data shown are notional

Enable **scalable** bidirectional flow between physical and digital



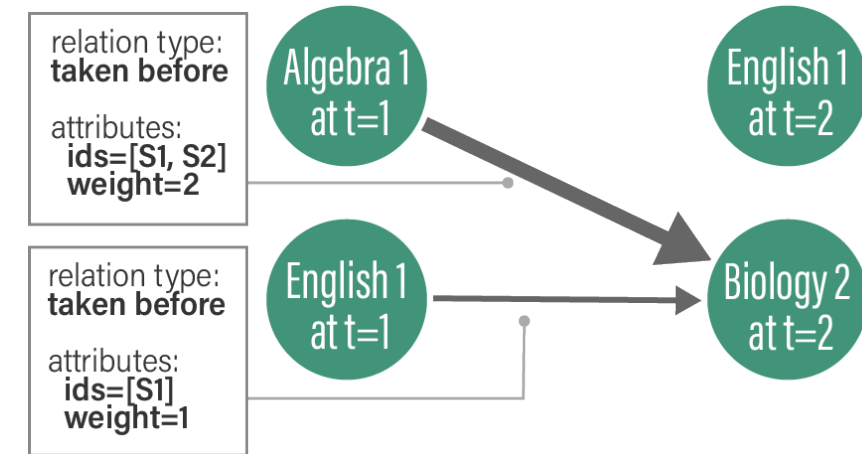
Selection

Defines selection of vertices and edges with logical predicates



Projection

Create new vertices and edges based on selection



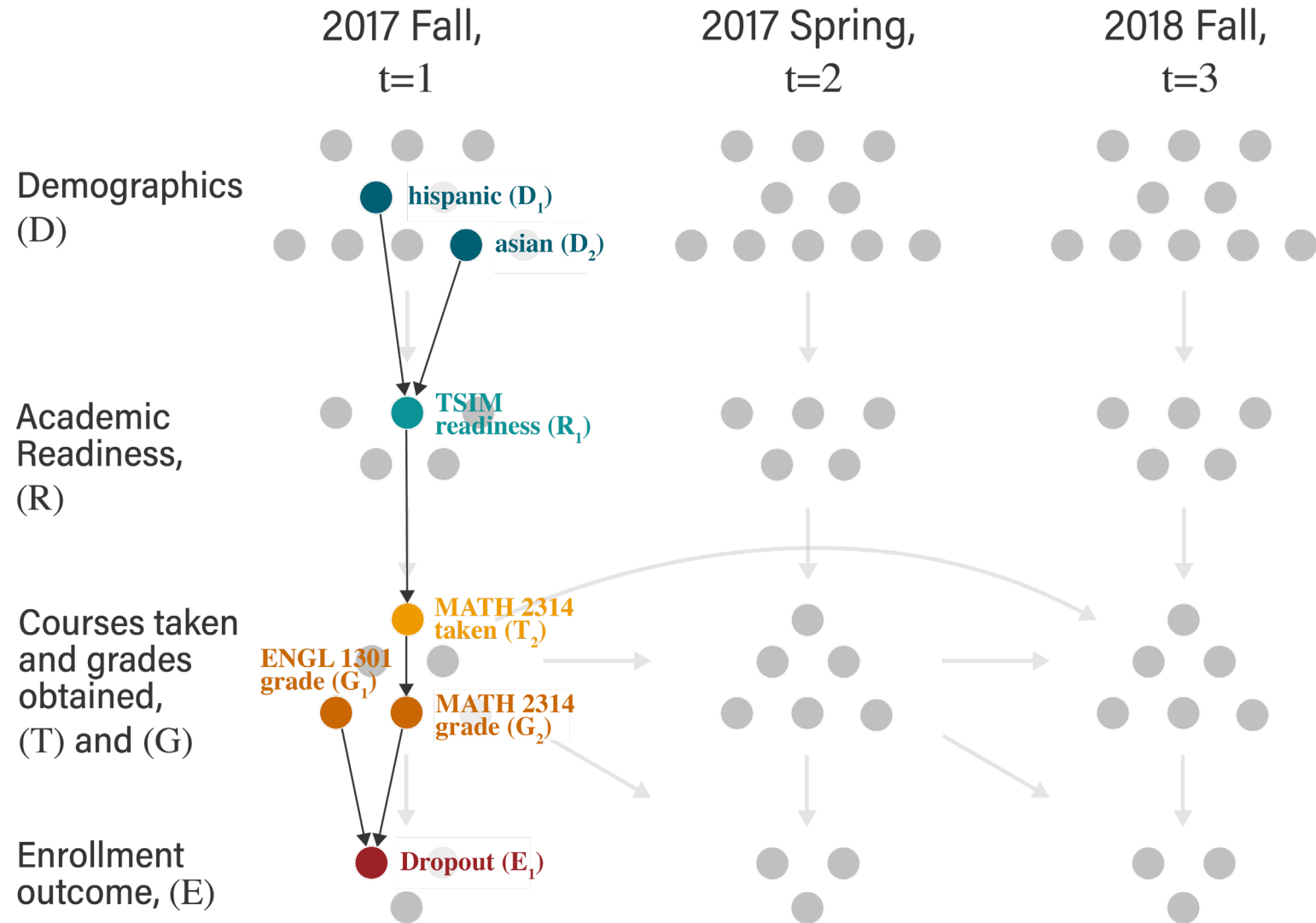
Aggregation

Traverse over selection and projection to attach attributes

The Educational Digital Twin Probabilistic Graphical Model

All quantities are represented as random variables. The PGM represents the joint probability distribution over all variables.

We construct the EDT PGM using domain knowledge to impose structure on the graph (e.g., *MATH 2314 requires MATH 2311*) combined with data-driven learning of the posterior distribution.

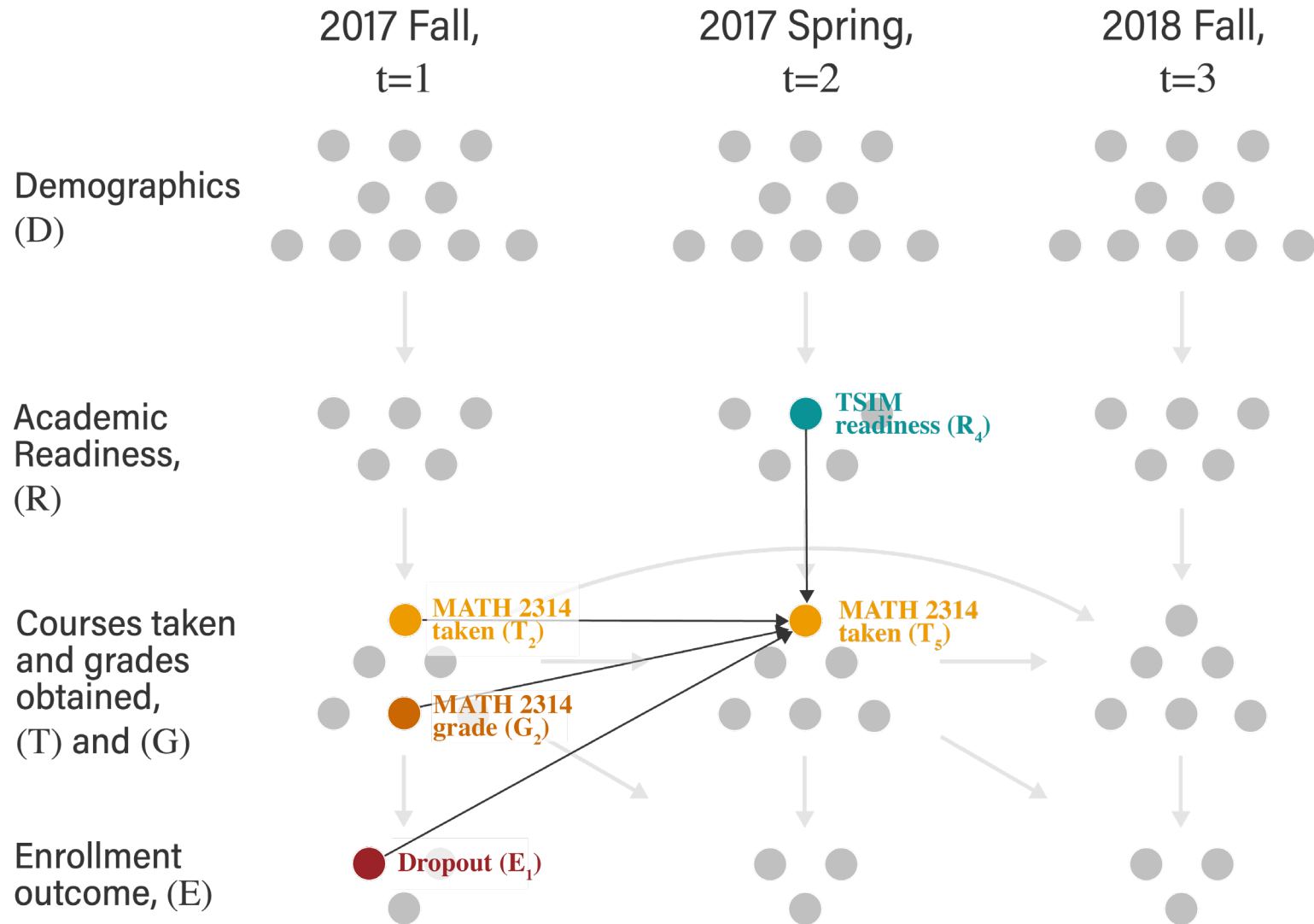


The Educational Digital Twin Probabilistic Graphical Model

Unroll PGM to continue forward in time.

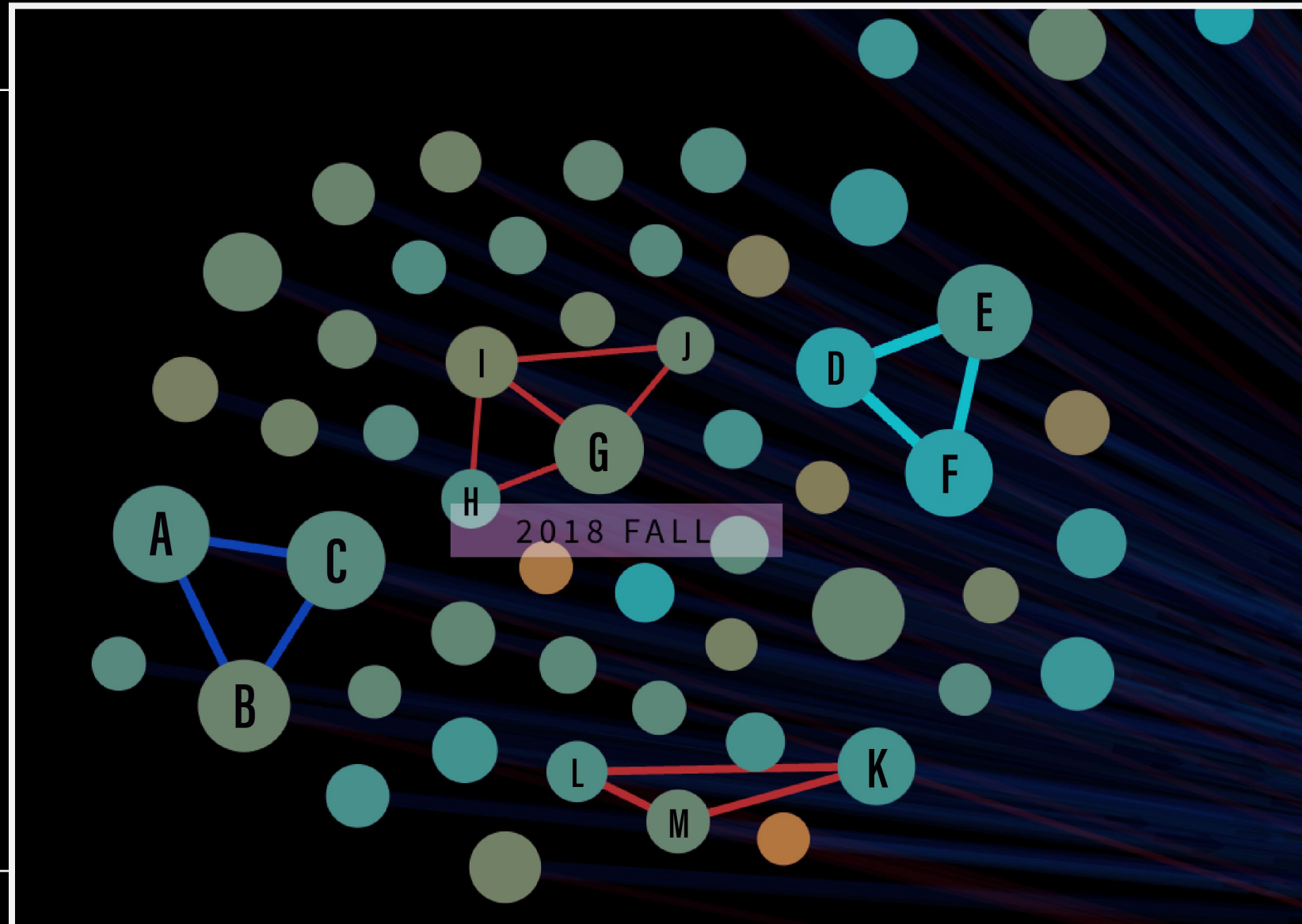
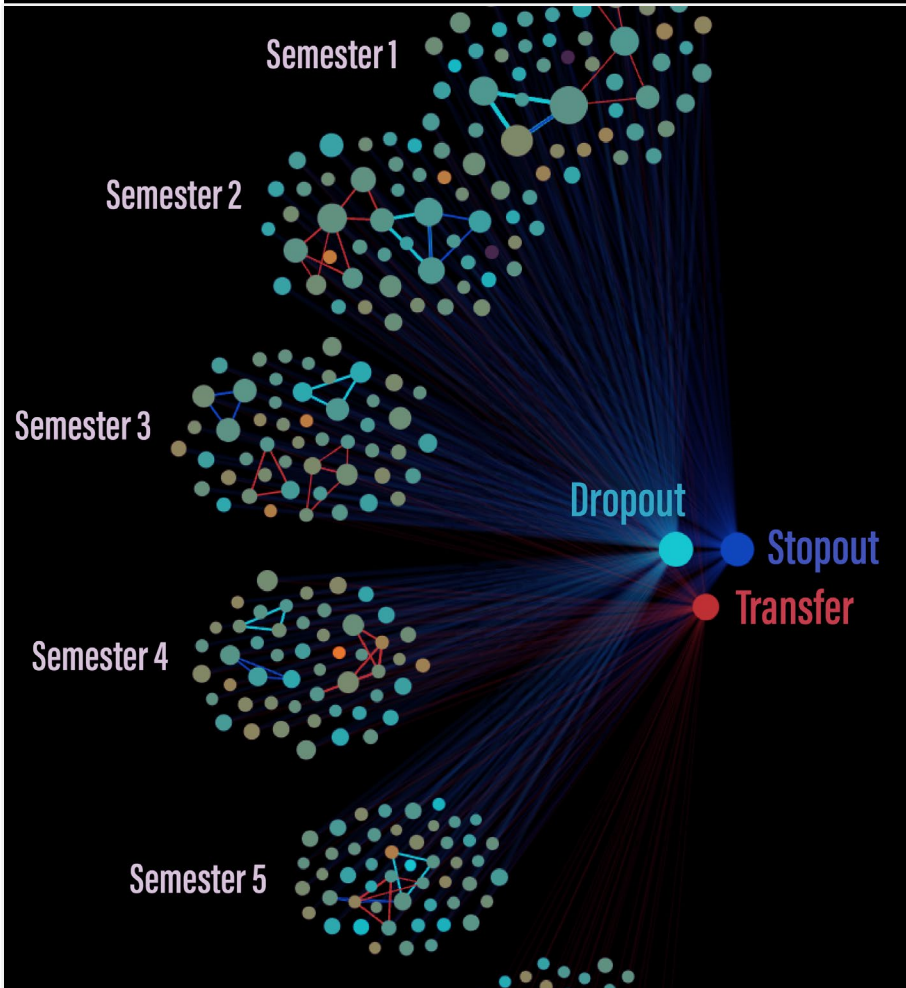
As we unroll more timesteps, use feature engineering to create new summary statistic for courses taken e.g., “max difficulty passed.”

The resulting PGM can also be used to create synthetic student pathways, enabling broader research, tool development, and reproducibility without exposing protected records.





TRANSFORMATION: COURSE OUTCOMES



DOMAIN KNOWLEDGE

PREDICTIVE PHYSICS-BASED MODELING & SIMULATION

UNCERTAINTY QUANTIFICATION

OPTIMIZATION & CONTROL

HIGH-PERFORMANCE COMPUTING

EDGE COMPUTING

SURROGATE MODELING

INVERSE PROBLEMS

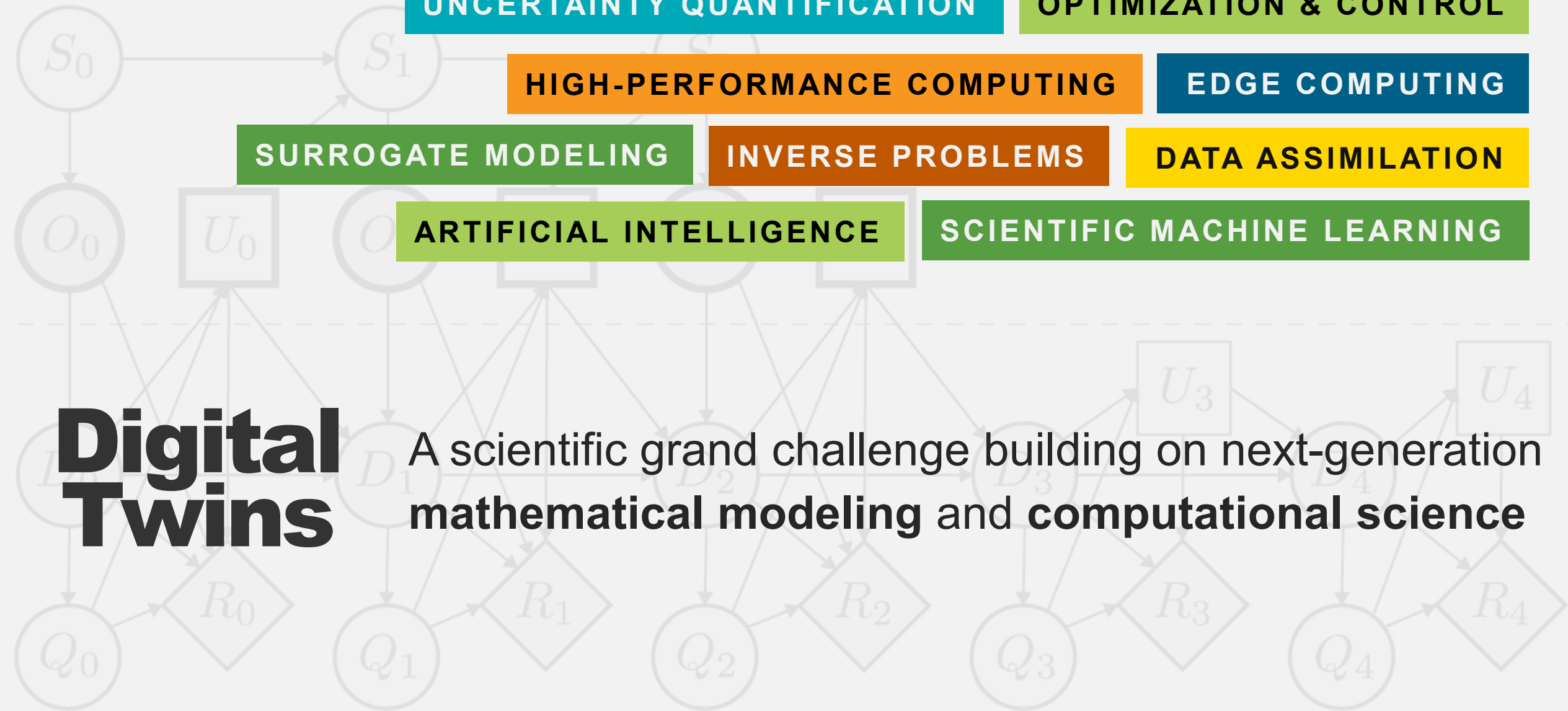
DATA ASSIMILATION

ARTIFICIAL INTELLIGENCE

SCIENTIFIC MACHINE LEARNING

Digital Twins

A scientific grand challenge building on next-generation mathematical modeling and computational science



Interdisciplinary research & education in computational engineering & sciences

advancing computational science to address society's grand challenges

[ODEN.UTEXAS.EDU](https://oden.utexas.edu)



ODEN INSTITUTE

FOR COMPUTATIONAL ENGINEERING & SCIENCES

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2. Kapteyn, M., Pretorius, J. and Willcox, K., A Probabilistic Graphical Model Foundation for Enabling Predictive Digital Twins at Scale. *Nature Computational Science*, Vol. 1, No. 5, May 2021, pp. 337-347.
3. Ferrari, A. and Willcox, K., Digital twins in mechanical and aerospace engineering. *Nature Computational Science*, Vol. 4, No. 3, March 2024, pp. 178-183.
4. Pash, G., Villa, U., Hormuth, D., Yankeelov, T. and Willcox, K. Predictive digital twins with quantified uncertainty for patient-specific decision making in oncology. To appear, *Journal of Computational Physics*.
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6. Huang, L. and Willcox, K. Educational Digital Twin: Tackling complexity in educational big data. IEEE International Conference on Big Data, Washington D.C., December 2024.
7. Huang, L. Dhillon, I. and Willcox, K. Modeling Longitudinal Student Pathways with Explainable Generative Models. 16th International Learning Analytics & Knowledge Conference (LAK), April 2026.