Pı	Preface ntroduction 1				
In					
Ι	Ar	tificia	l neural networks (ANNs)	19	
1	Bas	ics on .	ANNs	21	
	1.1	Fully-	connected feedforward ANNs (vectorized description)	. 21	
		1.1.1	Affine functions	. 23	
		1.1.2	Vectorized description of fully-connected feedforward ANNs	. 23	
		1.1.3	Weight and bias parameters of fully-connected feedforward ANNs .	. 25	
	1.2	Activa	ation functions	. 26	
		1.2.1	Multidimensional versions	. 27	
		1.2.2	Single hidden layer fully-connected feedforward ANNs	. 28	
		1.2.3	Rectified linear unit (ReLU) activation	. 29	
		1.2.4	Clipping activation	. 34	
		1.2.5	Softplus activation	. 35	
		1.2.6	Gaussian error linear unit (GELU) activation	. 37	
		1.2.7	Standard logistic activation	. 38	
		1.2.8	Swish activation		
		1.2.9	Hyperbolic tangent activation		
		1.2.10	Softsign activation		
		1.2.11	Leaky rectified linear unit (leaky ReLU) activation		
		1.2.12	Exponential linear unit (ELU) activation		
		1.2.13	Rectified power unit (RePU) activation		
		1.2.14	Sine activation		
		1.2.15	Heaviside activation		
		1.2.16	Softmax activation		
	1.3	Fully-	connected feedforward ANNs (structured description)		
		1.3.1	Structured description of fully-connected feedforward ANNs		
		1.3.2	Realizations of fully-connected feedforward ANNs	. 53	

		1.3.3	On the connection to the vectorized description	57
	1.4	Convo	olutional ANNs (CNNs)	59
		1.4.1	Discrete convolutions	60
		1.4.2	Structured description of feedforward CNNs	60
		1.4.3	Realizations of feedforward CNNs	60
	1.5	Resid	ual ANNs (ResNets)	66
		1.5.1	Structured description of fully-connected ResNets	66
		1.5.2	Realizations of fully-connected ResNets	67
	1.6	Recur	rrent ANNs (RNNs)	70
		1.6.1	Description of RNNs	70
		1.6.2	Vectorized description of simple fully-connected RNNs	71
		1.6.3	Long short-term memory (LSTM) RNNs	72
	1.7	Furth	er types of ANNs	72
		1.7.1	ANNs with encoder-decoder architectures: autoencoders	73
		1.7.2	Transformers and the attention mechanism	73
		1.7.3	Graph neural networks (GNNs)	74
		1.7.4	Neural operators	75
2	AN	N calcı	$_{ m ulus}$	77
	2.1	Comp	positions of fully-connected feedforward ANNs	77
		2.1.1	Compositions of fully-connected feedforward ANNs	77
		2.1.2	Elementary properties of compositions of fully-connected feedforward	
			ANNs	78
		2.1.3	Associativity of compositions of fully-connected feedforward ANNs	80
		2.1.4	Powers of fully-connected feedforward ANNs	84
	2.2	Parall	lelizations of fully-connected feedforward ANNs	84
		2.2.1	Parallelizations of fully-connected feedforward ANNs with the same	
			length	84
		2.2.2	Representations of the identities with ReLU activation functions .	89
		2.2.3	Extensions of fully-connected feedforward ANNs	90
		2.2.4	Parallelizations of fully-connected feedforward ANNs with different	
			lengths	94
	2.3	Scalar	r multiplications of fully-connected feedforward ANNs	96
		2.3.1	Affine transformations as fully-connected feedforward ANNs	96
		2.3.2	Scalar multiplications of fully-connected feedforward ANNs	97
	2.4	Sums	·	98
		2.4.1	·	98
		2.4.2	Concatenation of vectors as fully-connected feedforward ANNs 1	.00
		2.4.3	Sums of fully-connected feedforward ANNs	02

II	A	pprox	imation	105			
3	One-dimensional ANN approximation results						
	3.1		interpolation of one-dimensional functions	. 107			
		3.1.1	On the modulus of continuity	. 107			
		3.1.2	Linear interpolation of one-dimensional functions	. 109			
	3.2	Linear	interpolation with fully-connected feedforward ANNs	. 113			
		3.2.1	Activation functions as fully-connected feedforward ANNs	. 113			
		3.2.2	Representations for ReLU ANNs with one hidden neuron	. 114			
		3.2.3	ReLU ANN representations for linear interpolations	. 115			
	3.3	ANN a	approximations results for one-dimensional functions	. 118			
		3.3.1	Constructive ANN approximation results	. 118			
		3.3.2	Convergence rates for the approximation error	. 122			
4	Mu	lti-dime	ensional ANN approximation results	127			
	4.1	Appro	ximations through supremal convolutions	. 127			
	4.2	ANN 1	representations	. 130			
		4.2.1	ANN representations for the 1-norm	. 130			
		4.2.2	ANN representations for maxima	. 132			
		4.2.3	ANN representations for maximum convolutions	. 137			
	4.3	ANN a	approximations results for multi-dimensional functions	. 141			
		4.3.1	Constructive ANN approximation results	. 141			
		4.3.2	Covering number estimates	. 141			
		4.3.3	Convergence rates for the approximation error	. 143			
	4.4	Refine	d ANN approximations results for multi-dimensional functions	. 152			
		4.4.1	Rectified clipped ANNs	. 152			
		4.4.2	Embedding ANNs in larger architectures				
		4.4.3	Approximation through ANNs with variable architectures				
		4.4.4	Refined convergence rates for the approximation error	. 162			
тт	т (~ !	•	1.00			
II	1 (Jptim i	ization	169			
5	_	Optimization through gradient flow (GF) trajectories					
	5.1		uctory comments for the training of ANNs				
	5.2		for GFs				
		5.2.1	GF ordinary differential equations (ODEs)				
		5.2.2	Direction of negative gradients				
	5.3	_	arity properties for ANNs				
		5.3.1	On the differentiability of compositions of parametric functions				
		5.3.2	On the differentiability of realizations of ANNs	. 181			

	5.4	Loss f	unctions	183
		5.4.1	Absolute error loss	183
		5.4.2	Mean squared error loss	184
		5.4.3	Huber error loss	186
		5.4.4	Cross-entropy loss	188
		5.4.5	Kullback–Leibler divergence loss	192
	5.5	GF or	otimization in the training of ANNs	195
	5.6		mov-type functions for GFs	197
		5.6.1	Gronwall differential inequalities	197
		5.6.2	Lyapunov-type functions for ODEs	198
		5.6.3	On Lyapunov-type functions and coercivity-type conditions	199
		5.6.4	Sufficient and necessary conditions for local minimum points	200
		5.6.5	On a linear growth condition	203
	5.7	Optin	nization through flows of ODEs	203
		5.7.1	Approximation of local minimum points through GFs	203
		5.7.2	Existence and uniqueness of solutions of ODEs	206
		5.7.3	Approximation of local minimum points through GFs revisited	208
		5.7.4	Approximation error with respect to the objective function	210
6			stic gradient descent (GD) optimization methods	211
	6.1	-	ptimization	211
		6.1.1	GD optimization in the training of ANNs	212
		6.1.2	Euler discretizations for GF ODEs	213
		6.1.3	Lyapunov-type stability for GD optimization	215
		6.1.4	Error analysis for GD optimization	219
	6.2		eit midpoint GD optimization	239
		6.2.1	Explicit midpoint discretizations for GF ODEs	239
	6.3		ptimization with classical momentum	242
		6.3.1	Representations for GD optimization with momentum	244
		6.3.2	Bias-adjusted GD optimization with momentum	247
		6.3.3	Error analysis for GD optimization with momentum	249
		6.3.4	Numerical comparisons for GD optimization with and without mo-	0.0
	0.4	CIP.	mentum	264
	6.4	-	ptimization with Nesterov momentum	269
	6.5	_	ad GD optimization (Adagrad)	269
	6.6		mean square propagation GD optimization (RMSprop)	270
		6.6.1	Representations of the mean square terms in RMSprop	27
		6.6.2	Bias-adjusted root mean square propagation GD optimization	272
	6.7		elta GD optimization	274
	6.8	-	vive moment estimation GD optimization	a - -
		(Adan	ነ ነ	275

7	Sto	chastic gradient descent (SGD) optimization methods	277
	7.1	Introductory comments for the training of ANNs with SGD	277
	7.2	SGD optimization	279
		7.2.1 SGD optimization in the training of ANNs	280
		7.2.2 Non-convergence of SGD for not appropriately decaying learning rates	s288
		7.2.3 Convergence rates for SGD for quadratic objective functions	299
		7.2.4 Convergence rates for SGD for coercive objective functions	302
	7.3	Explicit midpoint SGD optimization	303
	7.4	SGD optimization with classical momentum	305
		7.4.1 Bias-adjusted SGD optimization with classical momentum	307
	7.5	SGD optimization with Nesterov momentum	310
		7.5.1 Simplified SGD optimization with Nesterov momentum	312
	7.6	Adagrad SGD optimization (Adagrad)	314
	7.7	Root mean square propagation SGD optimization (RMSprop)	316
		7.7.1 Bias-adjusted root mean square propagation SGD optimization	318
	7.8	Adadelta SGD optimization	320
	7.9	Adaptive moment estimation SGD optimization	
		(Adam)	322
8	Bac	kpropagation	337
	8.1	Backpropagation for parametric functions	337
	8.2	Backpropagation for ANNs	342
9	Kur	rdyka–Łojasiewicz (KL) inequalities	349
	9.1	Standard KL functions	349
	9.2	Convergence analysis using standard KL functions (regular regime)	350
	9.3	Standard KL inequalities for monomials	353
	9.4	Standard KL inequalities around non-critical points	353
	9.5	Standard KL inequalities with increased exponents	355
	9.6	Standard KL inequalities for one-dimensional polynomials	355
	9.7	Power series and analytic functions	358
	9.8	Standard KL inequalities for one-dimensional analytic functions	360
	9.9	Standard KL inequalities for analytic functions	365
	9.10	±	365
	9.11		368
		9.11.1 Abstract local convergence results for GF processes	368
		9.11.2 Abstract global convergence results for GF processes	373
	9.12	O V	378
		9.12.1 One-step descent property for GD processes	378
		9.12.2 Abstract local convergence results for GD processes	380
	9.13	On the analyticity of realization functions of ANNs	385

		388
9.15	<u> </u>	390
9.16 9.17	1	396 396
9.17	Generalized KL functions	390
10 AN	Ns with batch normalization	399
10.1	Batch normalization (BN)	399
10.2	Structured descr. of fully-connected feedforward ANNs with BN (training)	402
10.3	Realizations of fully-connected feedforward ANNs with BN (training)	402
10.4	· · · · · · · · · · · · · · · · · · ·	403
10.5	Realizations of fully-connected feedforward ANNs with BN (inference)	403
10.6	On the connection between BN for training and BN for inference	404
11 Ont	timization through random initializations	407
-		407
	•	407
	11.1.2 Estimates for the optimization error involving complementary distri-	
		408
11.2	Strong convergences rates for the optimization error	409
	11.2.1 Properties of the gamma and the beta function	409
	11.2.2 Product measurability of continuous random fields	414
	11.2.3 Strong convergences rates for the optimization error	417
11.3	Strong convergences rates for the optimization error involving ANNs	420
	11.3.1 Local Lipschitz continuity estimates for the parametrization functions	400
		420
	11.3.2 Strong convergences rates for the optimization error involving ANNs	427
IV (Generalization 4	131
1 0	Selieralization	ЮТ
12 Pro	babilistic generalization error estimates	433
12.1	Concentration inequalities for random variables	433
	1 0	433
		434
		436
		436
	O 1 V	438
		444
12.2		445
	12.2.1 Entropy quantities	445

		12.2.2 Inequalities for packing entropy quantities in metric spaces	448
		12.2.3 Inequalities for covering entropy quantities in metric spaces	450
		12.2.4 Inequalities for entropy quantities in finite dimensional vector spaces	452
	12.3		459
		12.3.1 Concentration inequalities for random fields	459
			464
13	Stro	ong generalization error estimates	469
	13.1	Monte Carlo estimates	469
	13.2	Uniform strong error estimates for random fields	472
	13.3	Strong convergence rates for the generalisation error	476
\mathbf{V}	C	omposed error analysis	185
14	Ove	rall error decomposition	487
			487
		14.1.1 Risk minimization for measurable functions	488
	14.2	Overall error decomposition	490
		1	49 3
		Full strong error analysis for the training of ANNs	493 502
VI		Deep learning for partial differential equations (PDEs) 5	507
16	Phy	sics-informed neural networks (PINNs)	509
	16.1	Reformulation of PDE problems as stochastic optimization problems	510
	16.2	Derivation of PINNs and deep Galerkin methods (DGMs)	511
	16.3	Implementation of PINNs	513
	16.4	Implementation of DGMs	516
17	Dee	• /	52 1
	17.1		522
	17.2		522
	17.3	Feynman–Kac formulas	524
		17.3.1 Feynman–Kac formulas providing existence of solutions	524
		17.3.2 Feynman–Kac formulas providing uniqueness of solutions	529
	17.4	Reformulation of PDE problems as stochastic optimization problems	534
	17.5	Derivation of DKMs	537
	17.6	Implementation of DKMs	539

18 Further deep learning methods for PDEs		
18.1 Deep learning methods based on strong formulations of PDEs	543	
18.2 Deep learning methods based on weak formulations of PDEs	544	
18.3 Deep learning methods based on stochastic representations of PDEs	545	
18.4 Error analyses for deep learning methods for PDEs	547	
Index of abbreviations		
List of figures		
List of source codes		
List of definitions		
Bibliography		