

Discrete 2D FNO

1. Function Spaces in 2D

$$\overline{C}[0,1] = C[0,1]_{(0,1) \times (0,1)}$$

$$C_p(\mathbb{R}) = \mathbb{R} + \text{functions from } \overline{C}[0,1]$$

These f functions in $C_p(\mathbb{R})$ are continuous except the possible discontinuity points

$\{k \in \mathbb{Z}^2\}$, in these points we define $f \in C_p(\mathbb{R})$ as

$$f(k_1, k_2) = \frac{f(0,0) + f(0,1) + f(1,0) + f(1,1)}{2}, \quad k = (k_1, k_2)^T \in \mathbb{Z}^2$$

Let $C_{p,K}$ be the component-wise periodic extension to \mathbb{R} of $f = (f_1, \dots, f_K)$, where $f_j \in \overline{C}[0,1]$, $j=1, \dots, K$

Let the numbers $I, O \in \mathbb{N}$ and the functions $r \in C_{p,O \times I}$, $u \in C_{p,I}$ be given

2. Discrete FNO

1. The Convolution ($r \in C_{p,O \times I}$, $u \in C_{p,I}$, $v = r * u \in C_{p,O}$, $\forall x_1, x_2 \in \mathbb{R}$)

$$v(x_1, x_2) = (r * u)(x_1, x_2) = \int \int_{\mathbb{R}} r(x_1 - y_1, x_2 - y_2) * u(y_1, y_2) dy_1 dy_2 \quad x_1, x_2 \in \mathbb{R}$$

2. The Convolution Component-wise

$$\begin{aligned} v_l(x_1, x_2) &= (r * u)_l(x_1, x_2) = \int \int_{\mathbb{R}} (r(x_1 - y_1, x_2 - y_2) u(y_1, y_2))_l dy_1 dy_2 = \\ &= \int \int_{\mathbb{R}} \sum_{j=1}^I r_{l,j}(x_1 - y_1, x_2 - y_2) \cdot u_j(y_1, y_2) dy_1 dy_2 = \\ &= \sum_{j=1}^I (r_{l,j} * u_j)(x_1, x_2) \quad x_1, x_2 \in \mathbb{R} \end{aligned}$$

3. 2 with the Fourier Transform

$$\begin{aligned} v_l(x_1, x_2) &= \mathcal{F}^{-1}(\mathcal{F}(r)(y_1, y_2) * \mathcal{F}(u)(y_1, y_2))_l(x_1, x_2) = \\ &= \mathcal{F}^{-1}\left(\sum_{j=1}^I \mathcal{F}(r_{l,j})(y_1, y_2) * \mathcal{F}(u_j)(y_1, y_2)\right)(x_1, x_2) = \\ &= (F_r(u))_l(x_1, x_2) \quad x_1, x_2 \in \mathbb{R} \end{aligned}$$

4. 3 in Vector Form

$$v(x_1, x_2) = \mathcal{F}^{-1}(\mathcal{F}(r) * \mathcal{F}(u)) = F_r(u)(x_1, x_2) \quad x_1, x_2 \in \mathbb{R}$$

3. FNO for continuous functions

Let $u(x_1, x_2) = (u_1(x_1, x_2), \dots, u_I(x_1, x_2))^T = (u_j(x_1, x_2))^T \in \mathbb{R}^I$ $x_1, x_2 \in \mathbb{R}$, $j=1 \dots I$

given by its Fourier series component-wisely, for example:

$$u_j(x_1, x_2) = \sum_{k_1, k_2 \in \mathbb{Z}} (U_{k_1, k_2, j} \cdot e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2})$$

Similarly let $r(x_1, x_2) = (r_{l,j}(x_1, x_2)) \in \mathbb{R}^{O \times I}$, where

$$r_{l,j}(x_1, x_2) = \sum_{k_1, k_2 \in \mathbb{Z}} (R_{k_1, k_2, l, j} \cdot e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2}), \quad x_1, x_2 \in \mathbb{R}$$

Now the convolution r and u , denoted as $v = (v_1, \dots, v_O)^T$ is defined by the following formula

$$\begin{aligned} v_l(x_1, x_2) &= \sum_{j=1}^I (r_{l,j} * u_j)(x_1, x_2) = \sum_{j=1}^I \left(\sum_{k_1, k_2 \in \mathbb{Z}} (R_{k_1, k_2, l, j} \cdot e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2}) \right) * \\ &* \left(\sum_{k'_1, k'_2 \in \mathbb{Z}} (U_{k'_1, k'_2, j} \cdot e^{i \cdot 2 \cdot k'_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k'_2 \cdot \pi \cdot x_2}) \right) = \sum_{j=1}^I \sum_{k_1, k_2 \in \mathbb{Z}} R_{k_1, k_2, l, j} \cdot U_{k_1, k_2, j} \cdot e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2} = \\ &= \sum_{k_1, k_2 \in \mathbb{Z}} \sum_{j=1}^I R_{k_1, k_2, l, j} \cdot U_{k_1, k_2, j} \cdot e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2} = \bar{F}_r(u) \end{aligned}$$

$$\text{since } (e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2}) * (e^{i \cdot 2 \cdot k'_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k'_2 \cdot \pi \cdot x_2}) = \begin{cases} e^{i \cdot 2 \cdot k_1 \cdot \pi \cdot x_1} \cdot e^{i \cdot 2 \cdot k_2 \cdot \pi \cdot x_2}, & \text{if } k_1 = k'_1 \wedge k_2 = k'_2 \\ 0, & \text{otherwise} \end{cases}$$