



Universität
Bremen

Center for Industrial
Mathematics (ZeTeM)

Faculty 03

Mathematics / Computer science

PCA-Networks

A Model Order Reduction Approach for Operator Learning

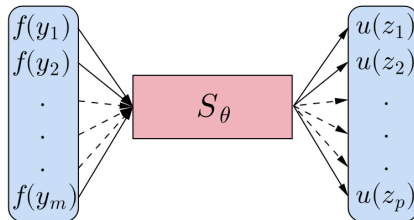
Janek Gödeke, Nick Heilenkötter, Tom
Freudenberg
Renningen, 21.11.2025

Yesterday

One Neural Network S_θ for:

- Learning PDE-solutions u for diverse parameter functions f
- First example: solution operator $f \mapsto u$ of the problem

$$\begin{aligned} \partial_t u &= f \quad \text{in } (0, 1), \\ u(0) &= 0. \end{aligned}$$

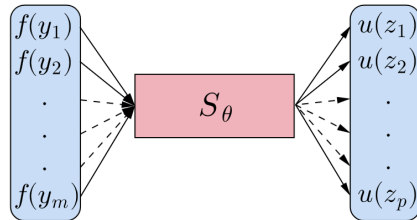


Yesterday

One Neural Network S_θ for:

- Learning PDE-solutions u for diverse parameter functions f
- First example: solution operator $f \mapsto u$ of the problem

$$\begin{aligned} \partial_t u &= f \quad \text{in } (0, 1), \\ u(0) &= 0. \end{aligned}$$



Today: PCA-Nets and FNOs

→ use more information about the problem

Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix}$$

Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 1.0 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 0.3 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Foundation: The Concept of a Basis

Basis vectors

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 1.0 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 0.3 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Basis coefficients

Foundation: The Concept of a Basis

Basis vectors

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Basis coefficients

Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

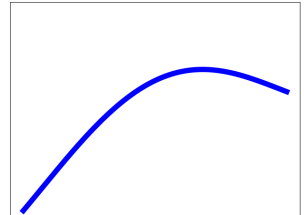
💡 This not only works for vectors, but also for functions!

Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x)$

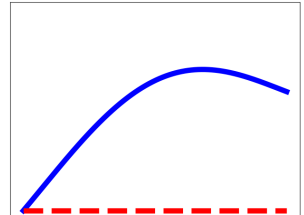


Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) \approx f(0) \cdot 1$

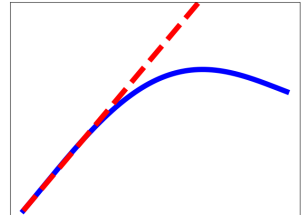


Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) \approx f(0) \cdot 1 + f'(0)x$

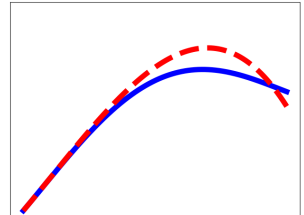


Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) \approx f(0) \cdot 1 + f'(0)x + \frac{1}{2}f''(0)x^2$

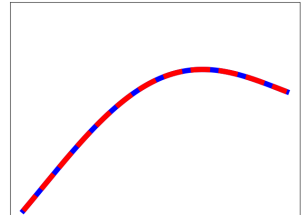


Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) = f(0) \cdot 1 + f'(0)x + \frac{1}{2}f''(0)x^2 + \dots$



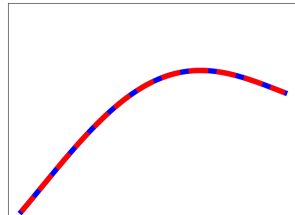
Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) = f(0) \cdot 1 + f'(0)x + \frac{1}{2}f''(0)x^2 + \dots$

Polynomial basis:	1	x^1	x^2	x^3	...
Coefficient for f :	$f(0)$	$f'(0)$	$\frac{1}{2}f''(0)$	$\frac{1}{3!}f'''(0)$...



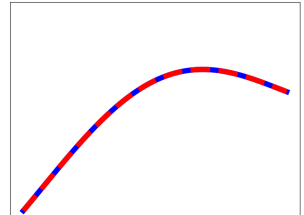
Foundation: The Concept of a Basis

$$\begin{pmatrix} 1.0 \\ 0.3 \\ -9.8 \end{pmatrix} = 0.65 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0.35 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} - 9.8 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

💡 This not only works for vectors, but also for functions!

Polynomial Basis: $f(x) = f(0) \cdot 1 + f'(0)x + \frac{1}{2}f''(0)x^2 + \dots$

Fourier Basis: $f(x) = c_0 + c_1 \cos(2\pi x) + c_2 \sin(2\pi x) + \dots$



Why Bases for Functions?

Polynomial basis:	1	x^1	x^2	x^3	x^4	x^5	...
Coefficient for f :	$f(0)$	$f'(0)$	$\frac{1}{2}f''(0)$	$\frac{1}{3!}f'''(0)$	$\frac{1}{4!}f^{(4)}(0)$	$\frac{1}{5!}f^{(5)}(0)$...

Useful for compression:

Why Bases for Functions?

Polynomial basis:	1	x^1	x^2	x^3	x^4	x^5	...
Coefficient for f :	$f(0)$	$f'(0)$	$\frac{1}{2}f''(0)$	$\frac{1}{3!}f'''(0)$	$\frac{1}{4!}f^{(4)}(0)$	$\frac{1}{5!}f^{(5)}(0)$...

Useful for compression:

- Given 5.000 functions f on grid of 100 points
→ Save 500.000 numbers!

Why Bases for Functions?

Truncated polynomial basis:	1	x^1	x^2	x^3
Coefficient for f :	$f(0)$	$f'(0)$	$\frac{1}{2}f''(0)$	$\frac{1}{3!}f'''(0)$

Useful for compression:

- Given 5.000 functions f on grid of 100 points
→ Save 500.000 numbers!
- 💡 Use first 20 basis functions to approximate f
→ Save only *basis + coefficients* = $20 \cdot 100 + 20 \cdot 5000 = 102.000$ numbers!

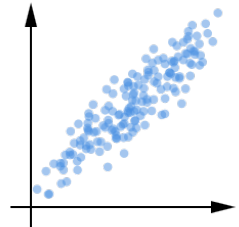
What are Good Bases?

- **Efficient compression:** Only few basis functions required
- **Computability:** Basis coefficients easy to compute
- **Noise-resilience**

Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

What is PCA?

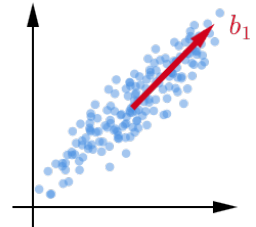


Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

What is PCA?

- First basis vector b_1 = direction of most variation

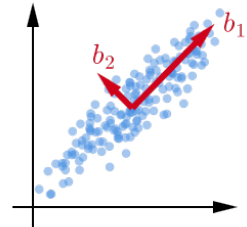


Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

What is PCA?

- First basis vector b_1 = direction of most variation
- Second basis vector b_2 = direction of second most variation

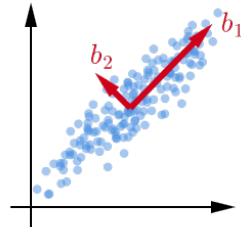


Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

What is PCA?

- First basis vector b_1 = direction of most variation
- Second basis vector b_2 = direction of second most variation
- PCA-basis b_1, \dots, b_N



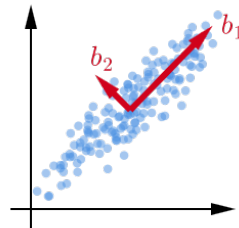
Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

What is PCA?

- First basis vector b_1 = direction of most variation
- Second basis vector b_2 = direction of second most variation
- PCA-basis b_1, \dots, b_N

Compression: Select first $K < N$ principal components b_1, \dots, b_K



Principle Component Analysis (PCA)

Given: Data functions f_j on N grid points

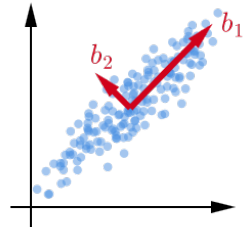
What is PCA?

- First basis vector b_1 = direction of most variation
- Second basis vector b_2 = direction of second most variation
- PCA-basis b_1, \dots, b_N

Compression: Select first $K < N$ principal components b_1, \dots, b_K

Basis coefficients easy to compute: $c_k = f \cdot b_k$

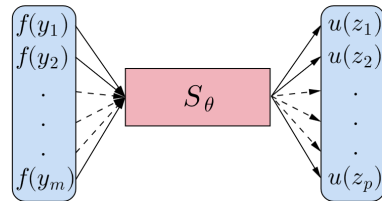
Reconstruction: $f \approx c_1 b_1 + \dots + c_K b_K$



Benefit for Operator Learning

Reduce dimensionality of the problem:

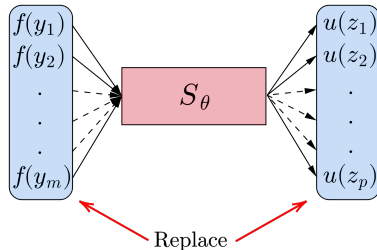
- Given discrete input function f on a 64×64 grid
- Default FCN has $64 \cdot 64 = 4096$ input neurons



Benefit for Operator Learning

Reduce dimensionality of the problem:

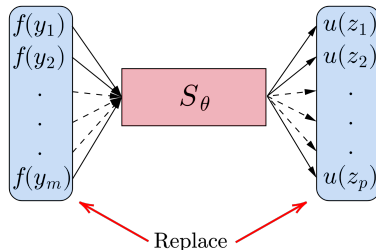
- Given discrete input function f on a 64×64 grid
- Default FCN has $64 \cdot 64 = 4096$ input neurons
- 💡 Replace samples $f(y_j)$ by $K \ll 4096$ PCA coeffs
→ shorter training time



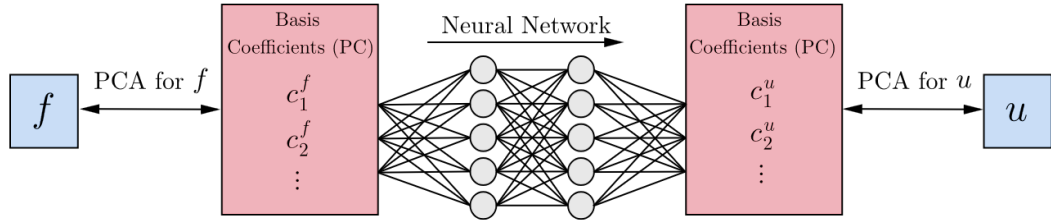
Benefit for Operator Learning

Reduce dimensionality of the problem:

- Given discrete input function f on a 64×64 grid
- Default FCN has $64 \cdot 64 = 4096$ input neurons
- 💡 Replace samples $f(y_j)$ by $K \ll 4096$ PCA coeffs
→ shorter training time
- 💡 PCA also for output u

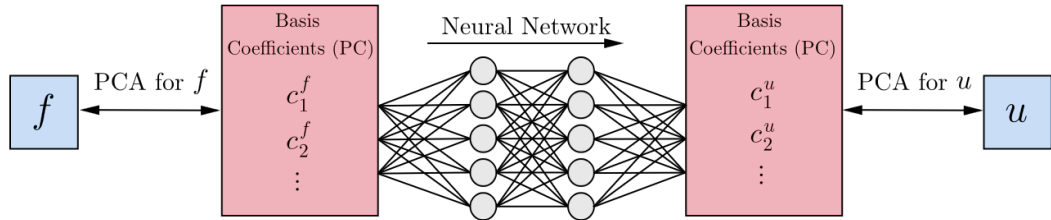


PCA-Networks¹



¹ Bhattacharya et al, *Model reduction and neural networks for parametric PDEs*, 2020

PCA-Networks¹



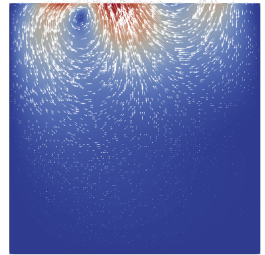
Additional advantages:

- PCA basis coefficients capture global information on f (and u)
- Reduction of noise (Exercise 7)

¹ Bhattacharya et al, *Model reduction and neural networks for parametric PDEs*, 2020

Using PCA-Networks in TORCHPHYSICS

- 1 A joined exercise to see the general implementation:
`Introduction_PCA-Nets.ipynb`
- 2 Solving the Stokes equations for different inflow profiles:
`Exercise_6.ipynb`
- 3 Solving the inverse Allen-Cahn equation:
`Exercise_7.ipynb`



Stokes solution