



Data-driven enhancements of numerical methods

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Outline

- Problems of interest
- Neural networks: a brief overview
- Deep learning-based enhancements:
simulation and theory
- Conclusion

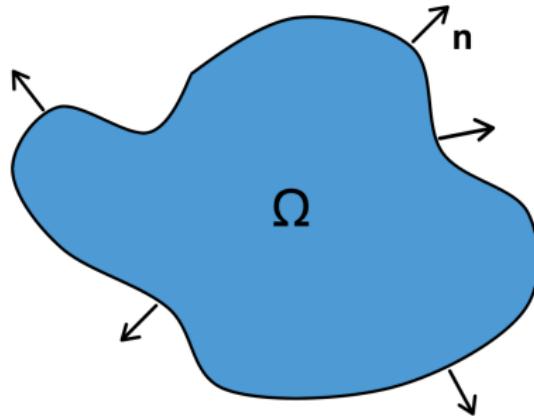
Problems of interest

1. Handling discontinuities

Conservation laws

Consider a quantity \mathbf{u} in a domain Ω . Let \mathbf{f} be the flux across $\partial\Omega$.

$$\frac{d}{dt} \int_{\Omega} \mathbf{u} \, dx = - \int_{\partial\Omega} \mathbf{f} \cdot \mathbf{n} \, ds$$

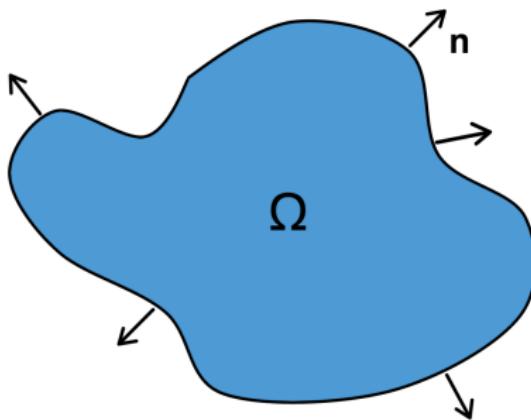


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$$\frac{\partial \mathbf{u}}{\partial t} + \nabla \cdot \mathbf{f}(\mathbf{u}) = 0$$

(divergence theorem)



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Examples:

- Shallow water equations [atmospheric and oceanic modelling]
- Euler equations [aerospace]
- MHD equations [astrophysics]

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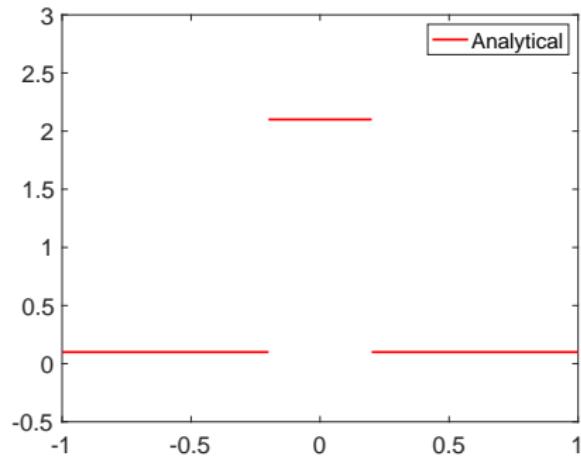
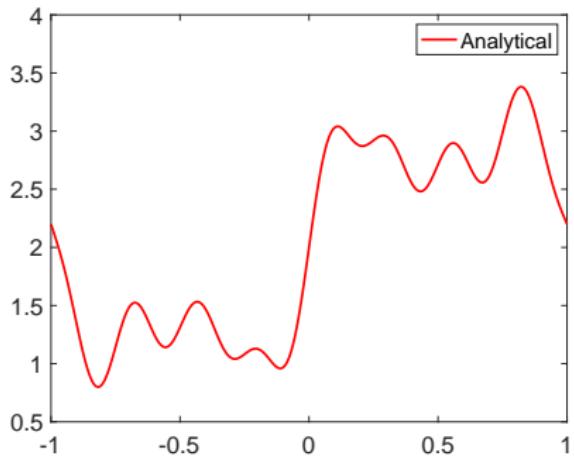
Discontinuities in
finite time

$$\frac{\partial u}{\partial t} + \frac{\partial}{\partial x} \left(\frac{u^2}{2} \right) = 0$$

(Burgers' equation)

Spurious oscillations

$$f(x) \approx \sum_{k=1}^K f_k \phi_k(x)$$



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Challenge: Most detection/control methods have **problem-dependent parameters**.

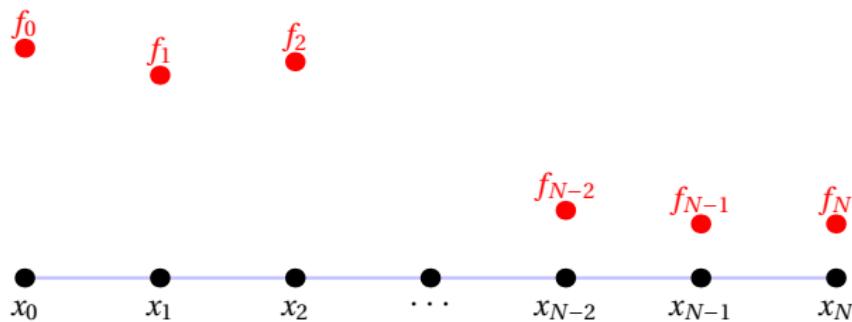
Problems of interest

2. Interpolating non-smooth functions

Interpolating functions

Let $f : [a, b] \mapsto \mathbb{R}$. Consider the uniform partition

$$a = x_0 < x_1 < \dots < x_{N-1} < x_N = b, \quad h = \frac{b-a}{N}$$



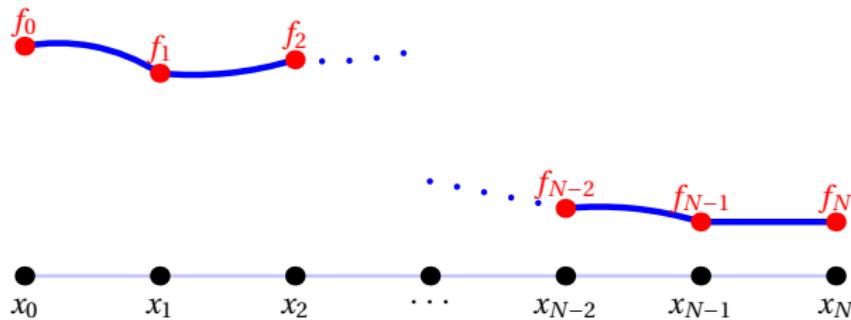
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$$\mathcal{I}_h f(x_i) = f(x_i) \quad \forall i = 0, \dots, N \quad \text{and} \quad \|\mathcal{I}_h f - f\|_\infty = \mathcal{O}(h^p).$$



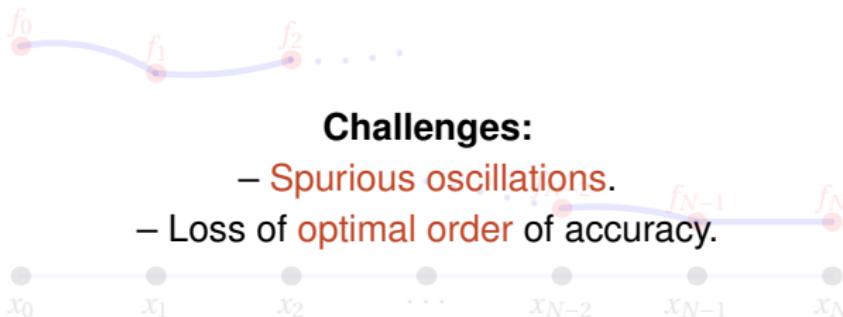
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Problems of interest

3. Uncertainty quantification

Uncertainty in realistic problems

Solution \mathbf{u} \leftarrow Model \mathcal{M} (ODE, PDE, ...)

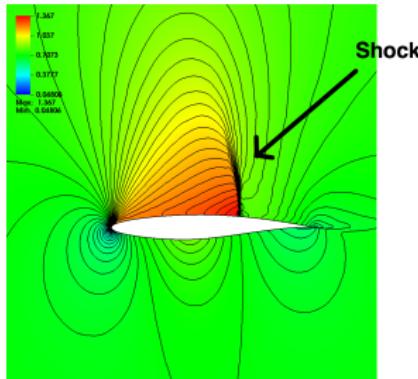
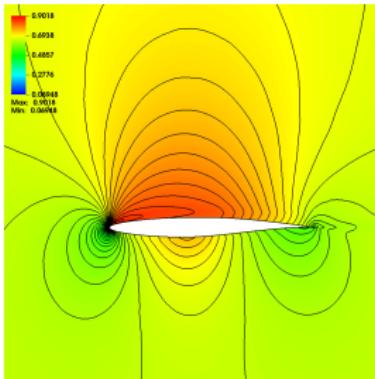
Evaluate **observable** $\mathcal{L}(\mathbf{u})$ (lift, drag, wave height, ...)

Uncertainty in realistic problems

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- **Uncertainty** in measuring input (initial and boundary conditions, ...).

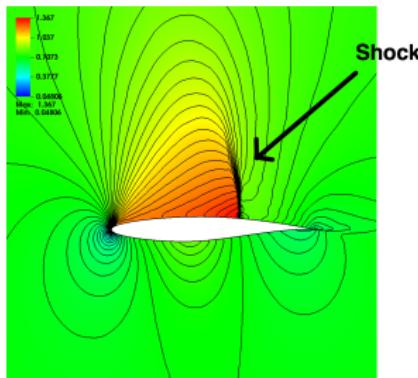
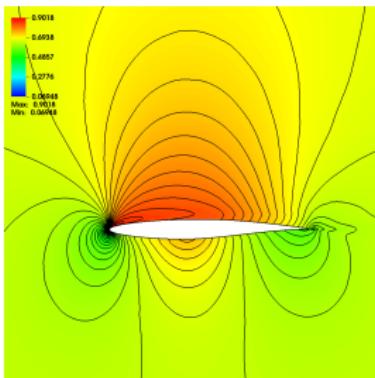


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- Uncertainty Quantification (UQ):

Given input uncertainties \longrightarrow measure uncertainty in \mathbf{u} or \mathcal{L} .

Uncertainty in realistic problems

Solution $\mathbf{u}(\mathbf{z}) \leftarrow$ Model $\mathcal{M}(\mathbf{z})$ (ODE, PDE, ...)

Evaluate observable $\mathcal{L}(\mathbf{z}, \mathbf{u}(\mathbf{z}))$ (lift, drag, wave height, ...)

- Parametrize uncertainty by $\mathbf{z} \in \mathcal{Z}$.

Uncertainty in realistic problems

Solution $\mathbf{u}(z) \leftarrow$ Model $\mathcal{M}(z)$ (ODE, PDE, ...)

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- Assume z is sampled using $\mu \in \text{Prob}(\mathcal{Z})$.
- Compute statistics of \mathcal{L} .

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How ?

Algorithm:

- Draw M samples $\{z_i\}_{1 \leq i \leq M}$.
- Solve for $\mathbf{u}(z_i)$ and evaluate $\mathcal{L}(z_i)$.
- Approximate moments of \mathcal{L} :

$$\int_{\mathcal{Z}} (\mathcal{L}(z))^p d\mu(z) \approx \frac{1}{M} \sum_{i=1}^M (\mathcal{L}(z_i))^p, \quad p = 1, 2, \dots$$

Monte Carlo

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Classical Monte Carlo:

- Choose M i.i.d samples.
- Error $= \mathcal{O}(M)^{-\frac{1}{2}}$.

Quasi-Monte Carlo:

- Choose from low discrepancy sequence (Sobol, Halton, etc).
- Error $= \mathcal{O}\left(\frac{(\log(M))^d}{M}\right)$.

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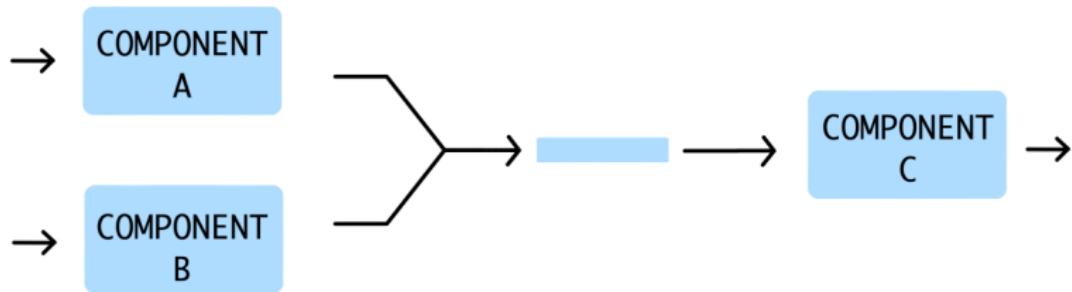
Challenge: For realistic problems, it is **expensive** to generate samples.

Quasi-Monte Carlo:

- Choose from low discrepancy sequences.
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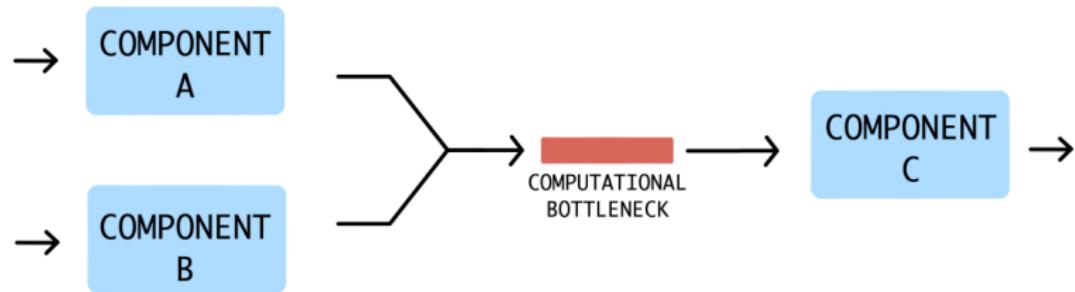
Common objective

- Handling discontinuities.
- Interpolating non-smooth functions.
- Uncertainty quantification.



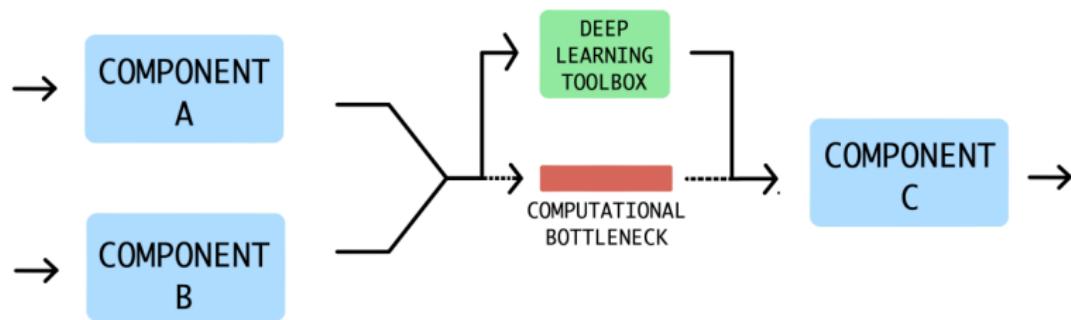
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Neural networks

A brief overview

Aim: Approximate a function

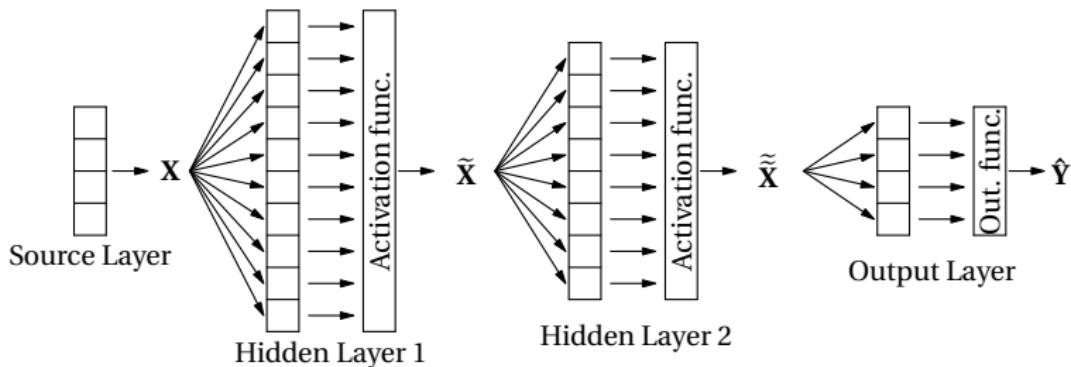
$$\mathbf{F} : \mathbf{X} \mapsto \mathbf{Y}, \quad \mathbf{X} \in \mathbb{R}^n, \quad \mathbf{Y} \in \mathbb{R}^m \quad \text{given} \quad \mathbb{T} = \{(\mathbf{X}_i, \mathbf{Y}_i)\}_i.$$

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- Train a multilayer perceptron (MLP):

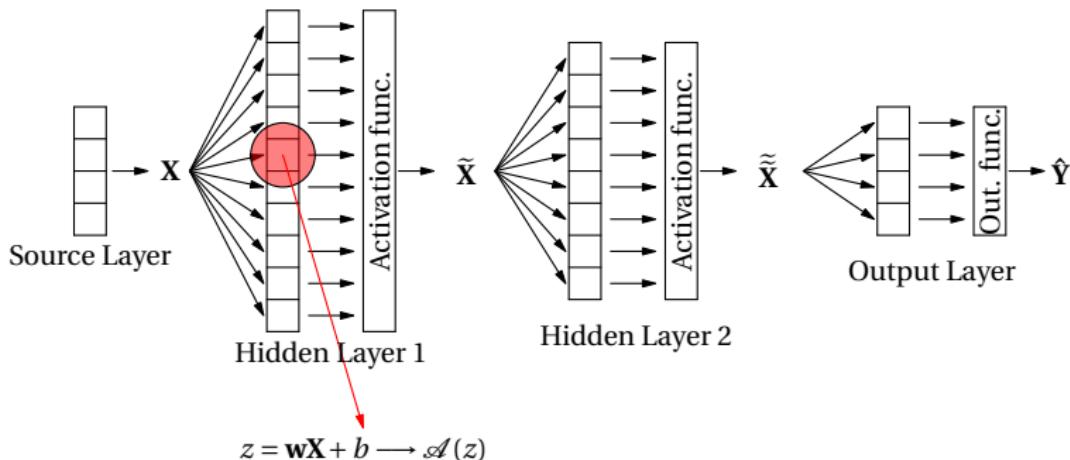


Neural networks

Aim: Approximate a function

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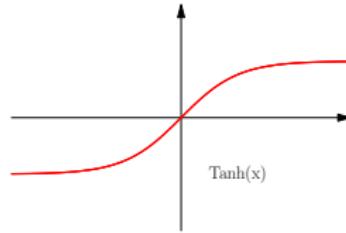
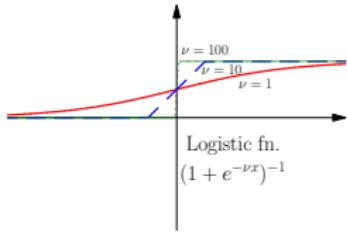
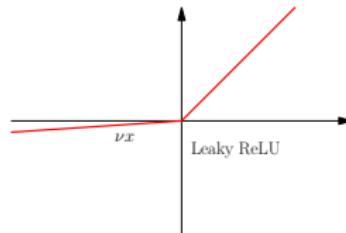
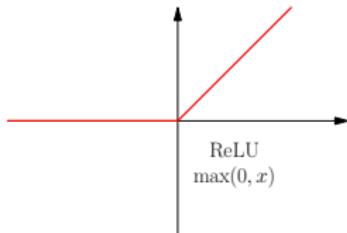


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- Train a multilayer perceptron (MLP):

$$\hat{\mathbf{Y}} = \mathcal{O} \circ H^L \circ \mathcal{A} \circ H^{L-1} \circ \dots \circ \mathcal{A} \circ H^1(\mathbf{X}), \quad H^l(\tilde{\mathbf{X}}) = \mathbf{W}^l \tilde{\mathbf{X}} + \mathbf{b}^l.$$

- Loss function:

$$J(\theta) := \sum_{\mathbb{T}} |\mathbf{Y}_i - \hat{\mathbf{Y}}_i|^p, \quad \theta = \{\mathbf{W}^l, \mathbf{b}^l\}_{1 \leq l \leq L}.$$

Types of networks:

- Classification
- Regression

Hyperparameters:

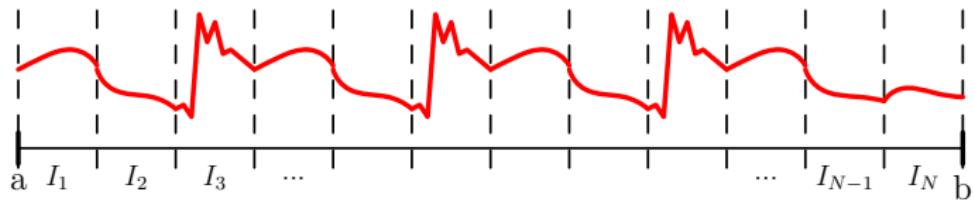
- Network size – depth and width
- Activation function
- Loss function
- Regularization technique – to avoid overfitting
- Training and validation datasets
- Optimizer: Stochastic gradient descent, AdaGrad, ADAM, etc.

Deep learning-based enhancements

1. Handling discontinuities

Troubled-cell detection

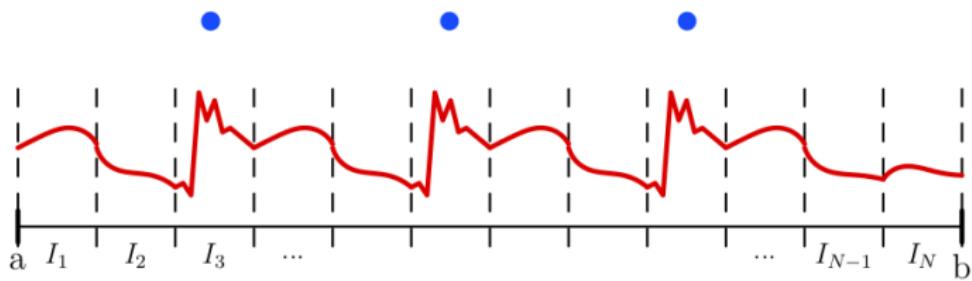
Piecewise polynomial solution on N cells.



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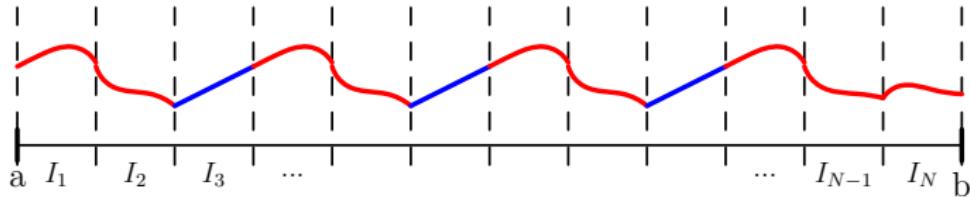
1. Find **troubled-cells** \rightarrow cells with discontinuities.



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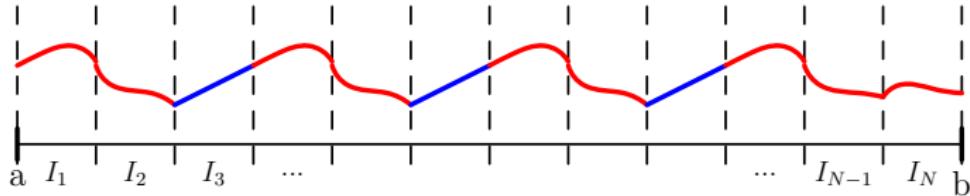
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2. Limit solution in flagged cells.



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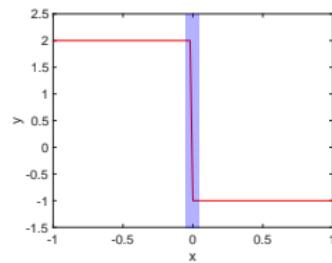
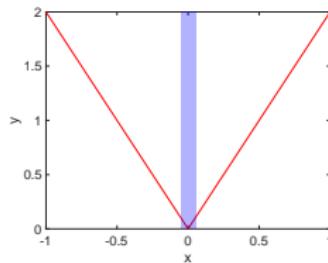
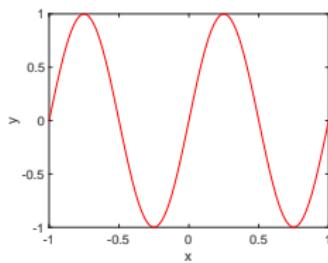


Issues:

- Existing detectors have **problem-dependent parameters**.
- If insufficient cells flagged \rightarrow re-appearance of oscillations.
- If excessive cells flagged
 - Unnecessary computational cost.
 - Loss of accuracy in smooth regions.

An MLP-based detector [R and Hesthaven, 2018]

- Input: local solution in the cell.
- 5 hidden layers with leaky ReLU activation.
- Output $\hat{Y} \in [0, 1]$. Troubled-cell if $\hat{Y} > 0.5$.
- Cost functional: L2 regularized cross-entropy.
- Training set generated using:

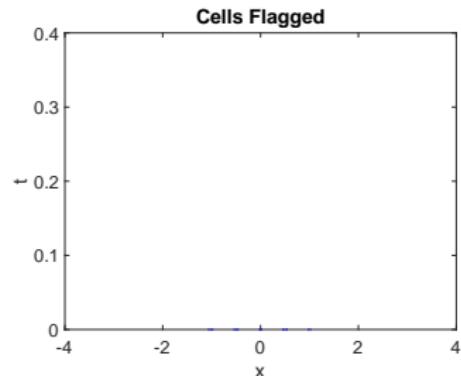
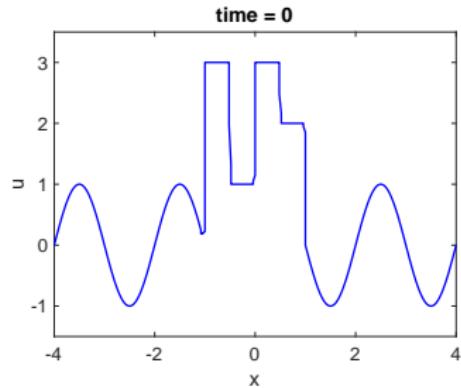


MLP trained only once (offline) and used for all systems.

Burgers equation: $u_t + (u^2/2)_x = 0$

$$N = 200$$

$$T_f = 0.4$$



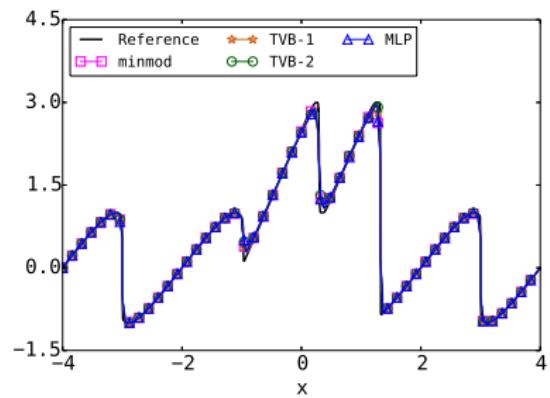
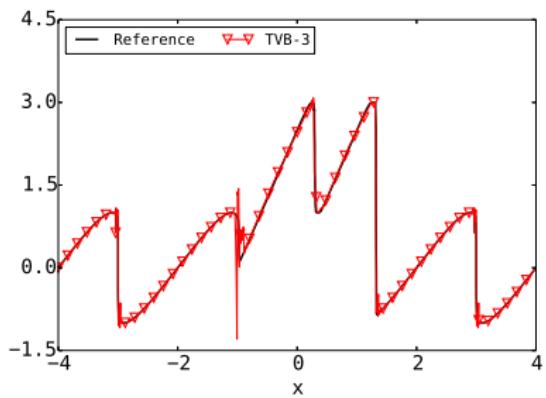
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TVB-1 $\longrightarrow M = 10$, TVB-2 $\longrightarrow M = 100$, TVB-3 $\longrightarrow M = 1000$



Euler equations (2D)

$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}_1}{\partial x} + \frac{\partial \mathbf{f}_2}{\partial y} = 0$$

Vector of conserved variables $\mathbf{u} = [\rho \quad \rho v_1 \quad \rho v_2 \quad E]^\top$

$$E = \rho \left(\frac{v_1^2 + v_2^2}{2} + e \right), \quad e = \frac{p}{(\gamma - 1)\rho}, \quad \gamma = 1.4$$

ρ —> fluid density

(v_1, v_2) —> velocity

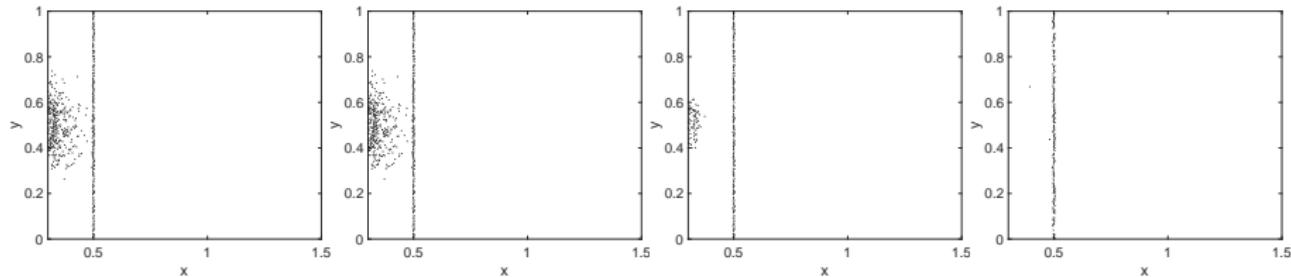
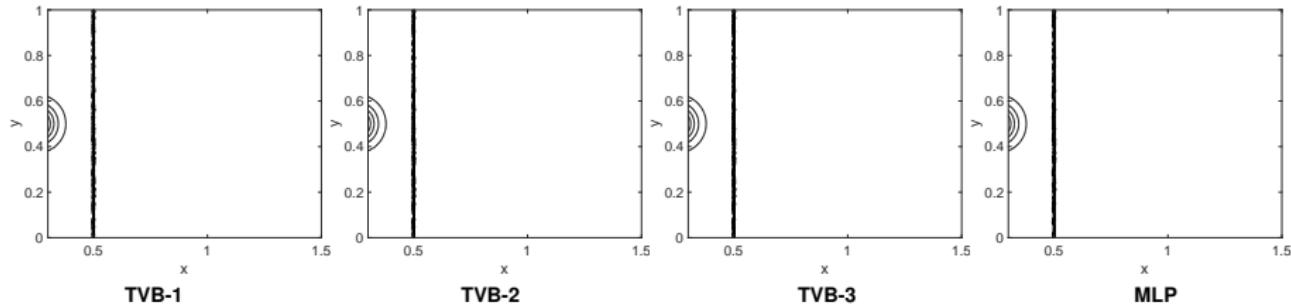
p —> pressure

E —> total energy

e —> internal energy

Shock-vortex [R and Hesthaven, 2019]

Solution



Flagged cells

Solution

TVB-1

TVB-2

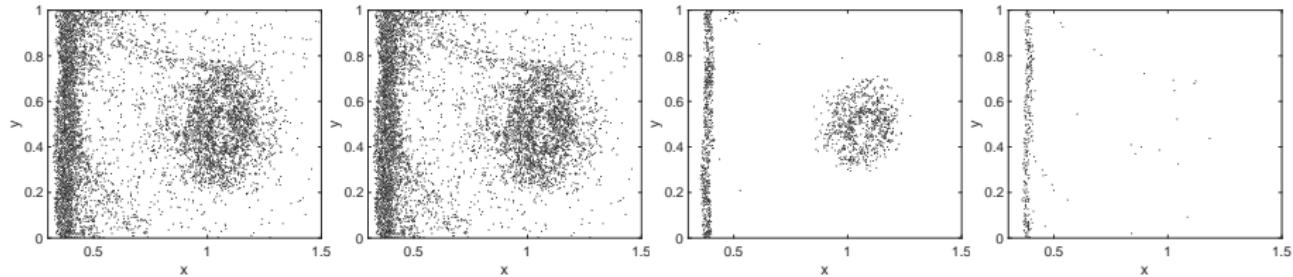
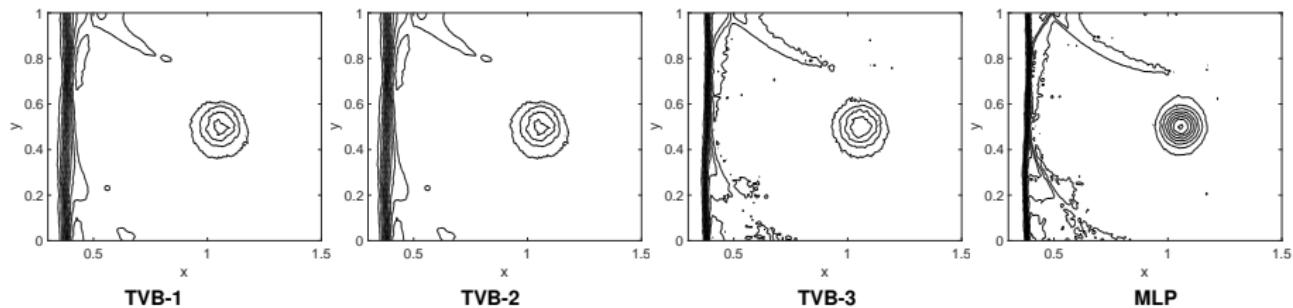
TVB-3

MLP

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Solution



Flagged cells

Deep learning-based enhancements

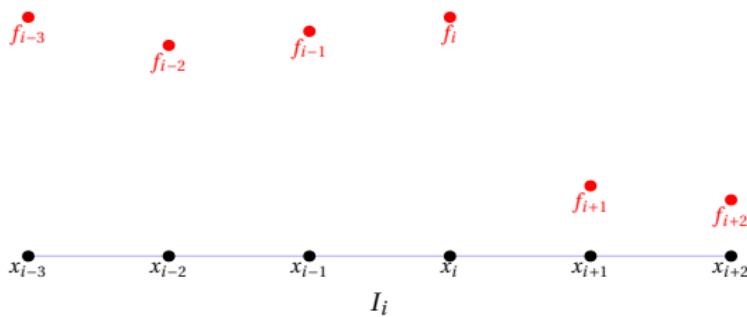
2. Interpolating non-smooth functions

Choosing an interpolation polynomial

Using point values of f , find an interpolation in $I_i = [x_{i-1}, x_i]$ such that

- f_{i-1} and f_i are used.
- The stencil is compact.

Example: cubic interpolation has three candidates:

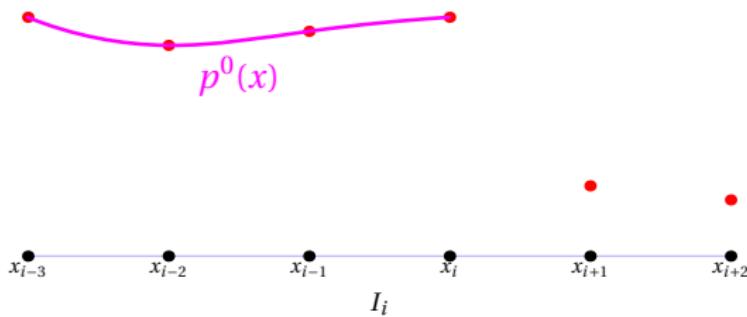


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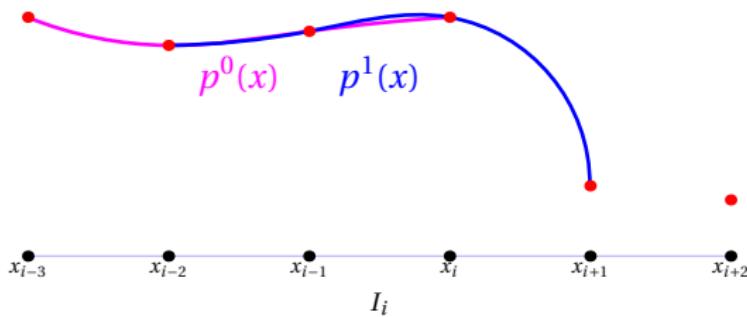


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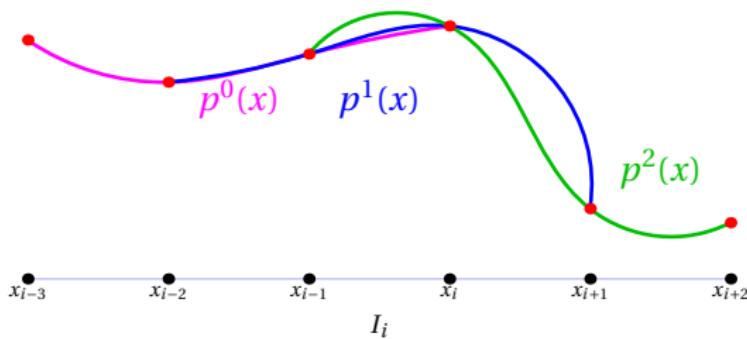


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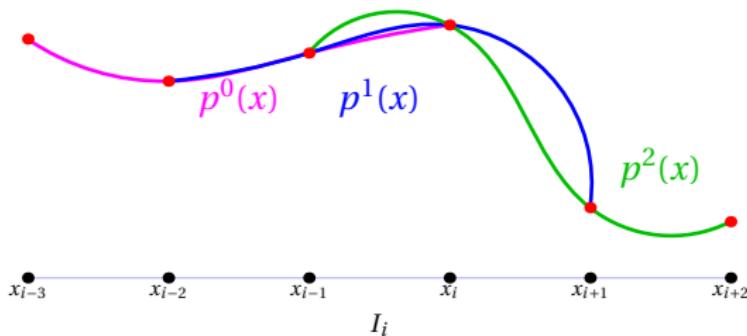


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Example: cubic interpolation has three candidates:



Which polynomial to choose?

Interpolation of non-smooth functions

Essentially non-oscillatory (ENO) method [Harten et al., 1987]:

- Adaptively chooses stencil of size p .
- Suppresses spurious oscillations.

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Multilayer perceptrons:

- Universal approximators [Cybenko, Funahashi, Hornik, Barron, Pinkus, etc].
- Approximation with deep ReLU network [Yarotsky, 2018].

Essentially non-oscillatory (ENO) method [Harten et al., 1987]:

- Adaptively chooses stencil of size k .
- Suppresses spurious oscillations.



MLPs:

- Universal approximators [Cybenko, Funahashi, Hornik, Barron, Pinkus, etc].
- Approximation with deep ReLU network [Yarotsky, 2018].

Theorem 1 (De Ryck, Mishra and R, 2019)

The ENO interpolator of order k can be cast as a ReLU network with

$$k + \left\lceil \log_2 \left(\binom{k-1}{\lfloor \frac{k-2}{2} \rfloor} \right) \right\rceil$$

hidden layers that takes input $\mathbf{X} = (f_{i+j})_{j=-k+1}^{k-2} \in \mathbb{R}^{2k-2}$.

- The network architecture is explicit and independent of f .
- The network is not unique.
- Smaller networks have been constructed for $k = 3, 4$.

Theorem 2 (De Ryck, Mishra and R, 2019)

A modified linear ENO interpolator can be cast as a ReLU neural network consisting of 5 hidden layers.

Let f be globally continuous, with $|f''|$ bounded in $\mathbb{R} \setminus \{z\}$ and a discontinuity in f' at z . Then

$$\|f - \mathcal{I}_h f\|_\infty \leq Ch^2 \sup_{\mathbb{R} \setminus \{z\}} |f''|,$$

for all $h > 0$, with $C > 0$ independent of f .

- Standard interpolation methods give at most first-order accuracy!

Training data:

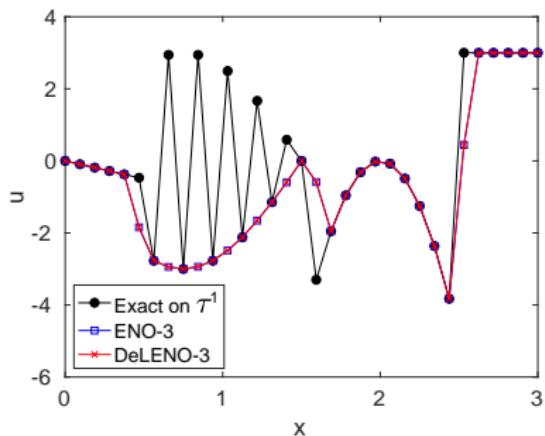
- Components of \mathbf{X} chosen from $\mathcal{U}(-1, 1)$.
- Samples from $\sin(n\pi x)$.

k	Hidden layer width	\mathbb{T}_{acc}	\mathbb{V}_{acc}
3	4	99.36/%	99.32/%
4	10,6,4	99.22/%	99.14/%

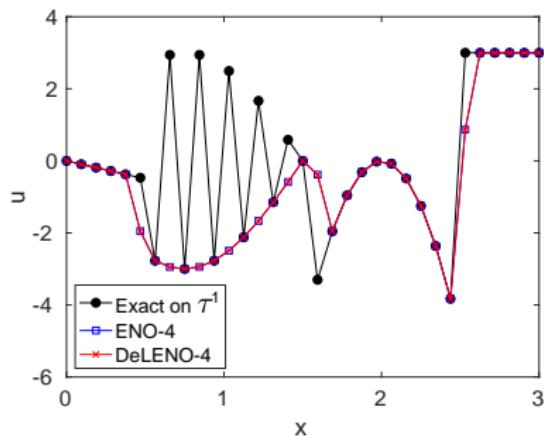
Trained networks called deep learning ENO (DeLENO).

1D interpolation

$$f(x) = \begin{cases} -x & \text{if } x < 0.5, \\ 3 \sin(10\pi x) & \text{if } 0.5 < x < 1.5, \\ 20(x-2)^2 & \text{if } 1.5 < x < 2.5, \\ 3 & \text{if } 2.5 < x. \end{cases}$$



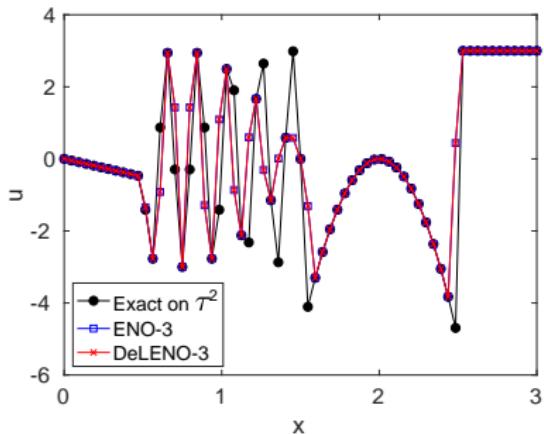
N=16, k=3



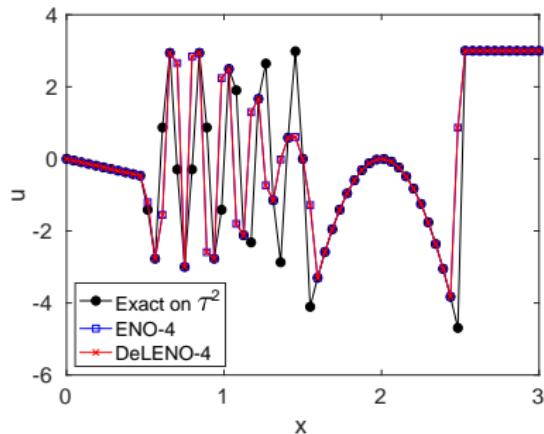
N=16, k=4

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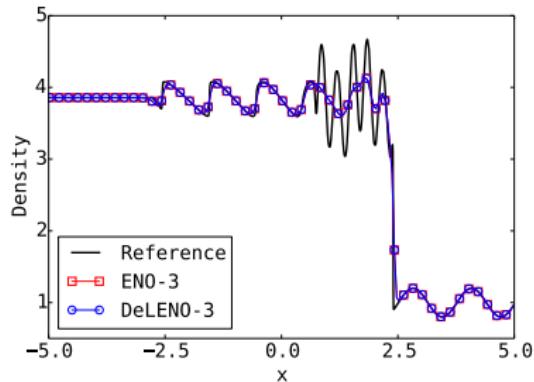
N=32, k=3



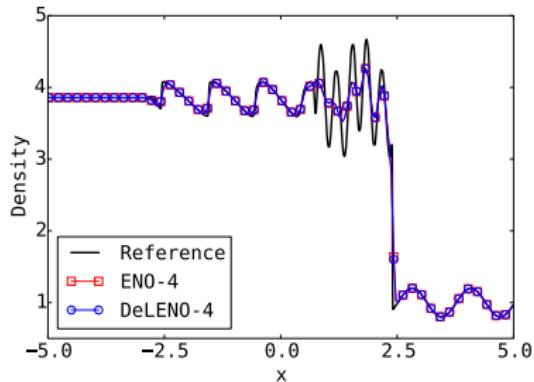
N=32, k=4

Solving conservation laws

1D Euler equations: Shock-Entropy problem, N=200



k=3



k=4

Image compression (705×929)



Original



ENO-4



DeLENO-4

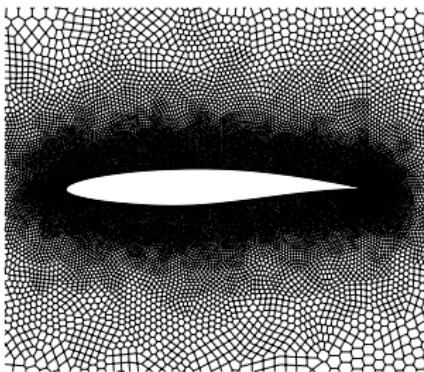
Scheme	Rel. L^1	Rel. L^2	Rel. L^∞	c_r
ENO-4	5.422e-2	8.485e-2	5.581e-1	0.996
DeLENO-4	5.422e-2	8.492e-2	5.581e-1	0.996

Deep learning-based enhancements

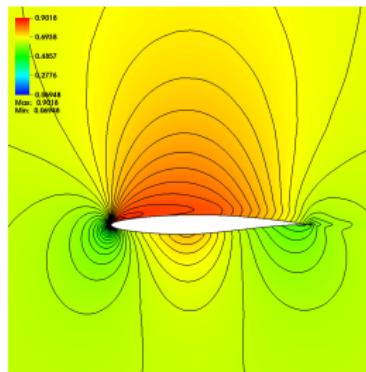
3. Uncertainty quantification

High cost of sample generation

- Need to measure the uncertainty in observable \mathcal{L} .
- 2D Euler simulation past RAE airfoil: single run costs **7 hours** (wall clock) on a cluster!
- Cost is much higher in 3D.



Mesh



Flow (Mach Number)

High cost of sample generation

Goal: approximate the push-forward measure $\hat{\mu} \in \text{Prob}(\mathbb{R})$

$$\int_{\mathbb{R}} \phi(z) d\hat{\mu}(z) = \int_{\mathcal{Z}} \phi(\mathcal{L}(z)) d\mu(z).$$

Two steps procedure:

1. Replace \mathcal{L} with a network surrogate \mathcal{L}^* .
2. Approximate $\hat{\mu}$ using Monte Carlo.

QMC algorithm

- **Select:** J_{qmc} sample points $\{z_i\}_{i=1}^{J_{qmc}} \subset \mathcal{Z}$ (Sobol, Halton, ...).
- For each z_i :
 - **Compute:** solution $\mathbf{u}(z_i)$ (numerically).
 - **Evaluate:** $\mathcal{L}(z_i) = \mathcal{L}(\mathbf{u}(z_i))$.
- **Approximate:** statistics of \mathcal{L} using the push forward measure

$$\hat{\mu}_{qmc} := \frac{1}{J_{qmc}} \sum_{i=1}^{J_{qmc}} \delta_{\mathcal{L}(z_i)}$$

$$\implies \int_{\mathbb{R}} \phi(z) d\hat{\mu}_{qmc}(z) = \frac{1}{J_{qmc}} \sum_{i=1}^{J_{qmc}} \phi(\mathcal{L}(z_i)).$$

DL-QMC algorithm

- **Select:** J_{dl} sample points $\{z_i\}_{i=1}^{J_{dl}} \subset \mathcal{Z}$ (Sobol, Halton, ...).
- **Choose:** the training set $\mathbb{T} = \{z_i\}_{i=1}^N$ for $N \ll J_{dl}$.
- For each $z_i \in \mathbb{T}$:
 - **Compute:** solution $\mathbf{u}(z_i)$ (numerically).
 - **Evaluate:** $\mathcal{L}(z_i) = \mathcal{L}(\mathbf{u}(z_i))$.
- **Train:** the neural network \mathcal{L}^* .
- **Approximate:** statistics of \mathcal{L}^* using the push forward measure

$$\hat{\mu}^* := \frac{1}{J_{dl}} \left(\sum_{i=1}^N \delta_{\mathcal{L}^*(z_i)} + \sum_{i=N+1}^{J_{dl}} \delta_{\mathcal{L}^*(z_i)} \right).$$

- Define generalization error of the network

$$\varepsilon_G := \int_{\mathcal{Z}} |\mathcal{L}(z) - \mathcal{L}^*(z)| d\mu(z).$$

- Wasserstein metric to estimate error $W_1(\hat{\mu}, \hat{\mu}^*)$.
- Speedup (\mathcal{S}) over QMC: For $\epsilon > 0$ if
 $W_1(\hat{\mu}, \hat{\mu}_{qmc}) = \mathcal{O}(\epsilon)$ and $W_1(\hat{\mu}, \hat{\mu}^*) = \mathcal{O}(\epsilon)$

$$\mathcal{S} = \frac{\text{Cost of baseline QMC method}}{\text{Cost of DL-QMC method}}.$$

Theorem 3 (Lye, Mishra and R, 2019)

For $\epsilon > 0$, if $\varepsilon_G = \mathcal{O}(\epsilon)$ then $W_1(\hat{\mu}, \hat{\mu}^*) = \mathcal{O}(\epsilon)$. Furthermore, if J_{qmc} samples are needed for $W_1(\hat{\mu}, \hat{\mu}_{qmc}) = \mathcal{O}(\epsilon)$, then

$$\frac{1}{S} = \mathcal{O}\left(\frac{N}{J_{qmc}} + \frac{\mathcal{C}_*}{\mathcal{C}}\right),$$

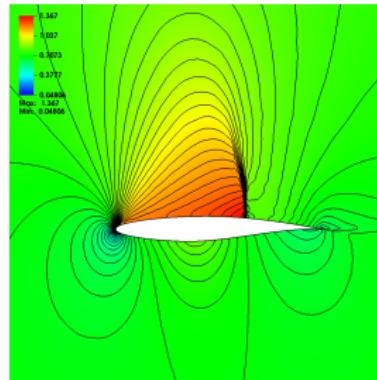
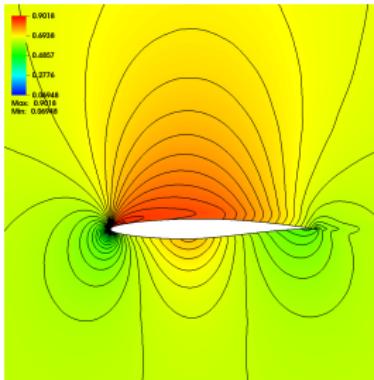
where \mathcal{C} and \mathcal{C}_* are the costs for computing $\mathcal{L}^h(z)$ and $\mathcal{L}^*(z)$ respectively.

Speedup over the baseline algorithm if:

- Low generalization error: $\varepsilon_G = \mathcal{O}(\epsilon)$.
- Low cost of generating training data: $N \ll J_{qmc}$.
- $\mathcal{C}_* \ll \mathcal{C}$.

Numerical example: RAE2822 airfoil

- Observables: Lift and Drag.
- $\mathcal{Z} = [0, 1]^6$: 2 shape variables + 4 operational parameters.
- High-resolution finite volume solver.
- 128 consecutive Sobol points (for training).
- 1001 Sobol points (for testing).
- Systematic ensemble training over hyperparameters.

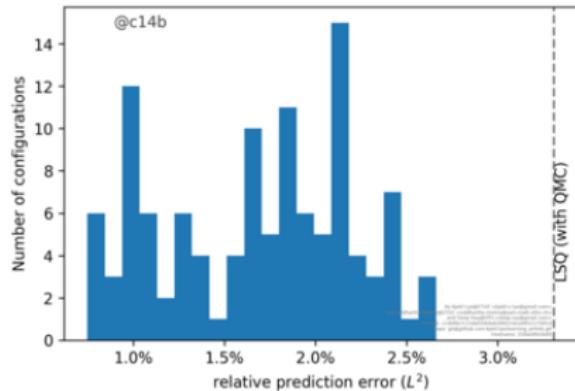


Numerical example: RAE2822 airfoil

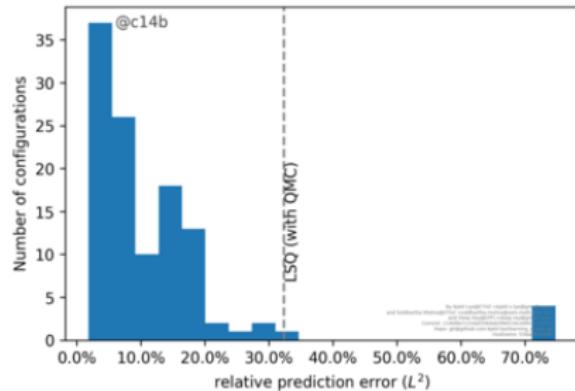
Network architecture:

Layer	Width (Number of Neurons)	Number of parameters
Hidden Layer 1	12	84
Hidden Layer 2	12	156
Hidden Layer 3	10	130
Hidden Layer 4	12	132
Hidden Layer 5	10	130
Hidden Layer 6	12	156
Hidden Layer 7	10	130
Hidden Layer 8	10	110
Hidden Layer 9	12	132
Output Layer	1	13
		1149

Distribution over hyperparameters



Lift

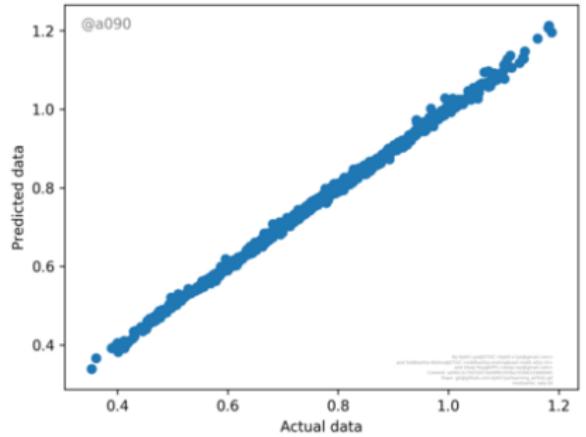


Drag

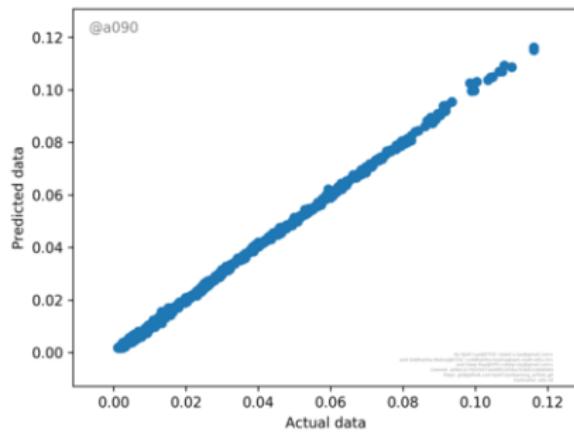
Best performing networks:

\mathcal{L}	Optimizer	Loss	L^2 reg.	% Error mean (std)
Lift	ADAM	MSE	7.8e-6	0.786 (0.010)
Drag	ADAM	MAE	7.8e-6	1.847 (0.022)

Predictions

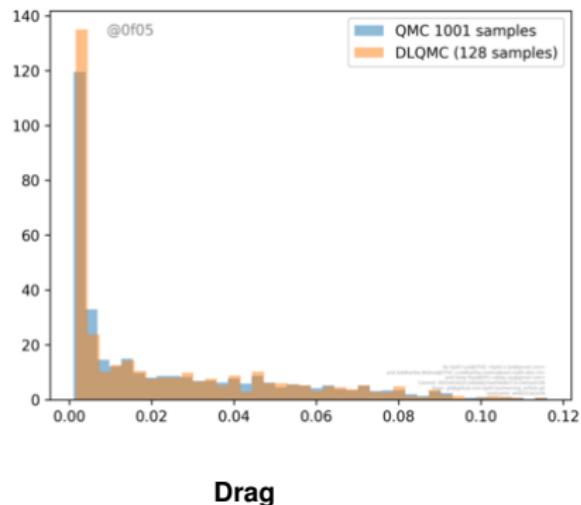
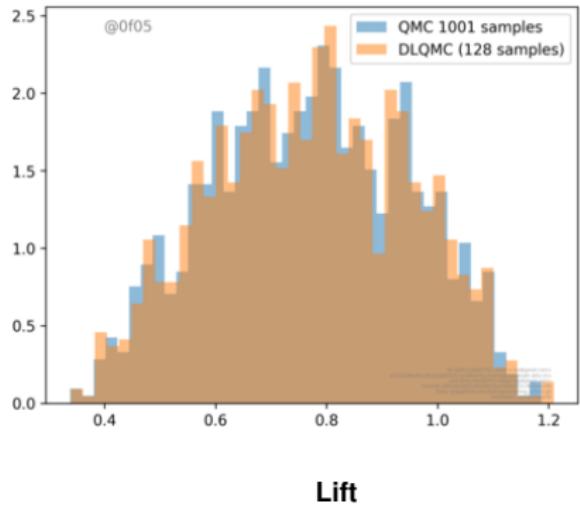


Lift



Drag

Predictions



Computational times and speedup

	time (sec)
Sample generation	24000
Training (Lift)	700
Evaluation (\mathcal{L}_{lift}^*)	9e-6
Training (Drag)	840
Evaluation (\mathcal{L}_{drag}^*)	1e-5

Observable	Speedup
Lift	6.64
Drag	8.56

Conclusion

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- Demonstrated the **bridging** of traditional methods and deep learning.
- Neural networks for **classification** and **regression**.
- **Train once offline** for global use (detectors and ENO).
- Theoretically prove **why** it works and **measure** improvement.

Extensions:

- Predicting artificial viscosity using deep learning [Discacciati, Hesthaven and R, 2019].
- Constraint-aware neural networks for Riemann solvers [Magiera, R, Hesthaven and Rhode, 2019].
- Reduced order modelling with deep learning [Wang, Hesthaven and R, 2019].

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Future scope:

- Data-driven hp-adaptation.
- Deep learning for shape optimization.
- Estimating discontinuity alignment (classification + regression).
- Control spurious oscillations in spectral methods.

Numerical methods for conservation laws:

- High-order entropy stable schemes [Fjordholm and R, 2015].
- Kinetic energy preserving schemes for Euler equations [R, Chandrashekar, Fjordholm and Mishra, 2016].
- Entropy stable schemes for Navier-Stokes equations [R and Chandrashekar, 2017].

Porous media flow: (ongoing)

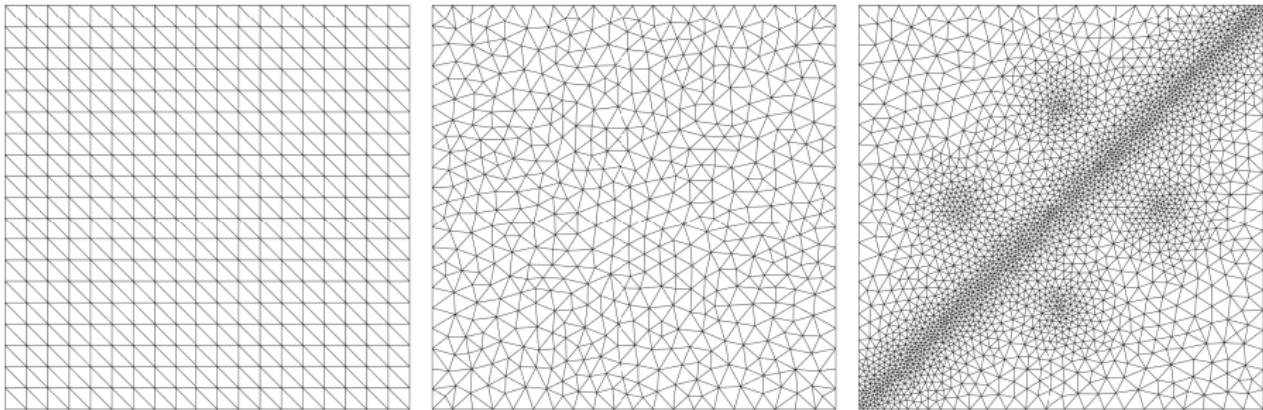
- Two-phase flows through rocks in the presence of surfactants.
- Data-driven limiting for two-phase flows.

Thank You

Contact:

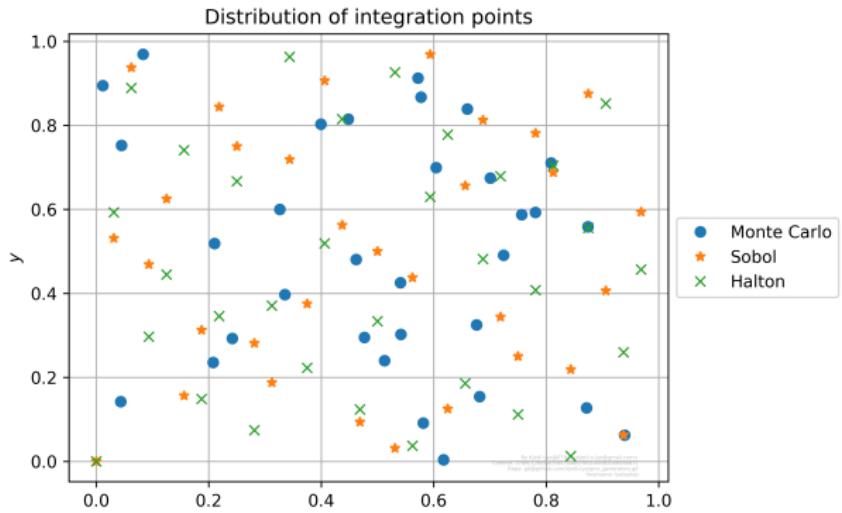
deep.ray@rice.edu
deepray.github.io

2D MLP indicator: meshes



Locally quasi-uniform mesh

Low discrepancy sequences



$$\mathcal{D}_N = \max_B \left| \frac{A(B)}{N} - |B| \right|, \quad B \subset [0, 1]^d$$

ENO interpolation

Idea: Use Newton's divided differences to construct the stencil hierarchically

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Newton's differences: Given values f_1, f_2, \dots, f_N , we compute

$$\begin{aligned}\Delta^0[f_i] &= f_i, \quad 1 \leq i \leq N \\ \Delta^1[f_i, f_{i+1}] &= \frac{\Delta^0[f_{i+1}] - \Delta^0[f_i]}{x_{i+1} - x_i}, \quad 1 \leq i \leq (N-1) \\ \Delta^k[f_i, \dots, f_{i+k}] &= \frac{\Delta^1[f_{i+1}, \dots, f_{i+k}] - \Delta^1[f_i, \dots, f_{i+k-1}]}{x_{i+k} - x_i}\end{aligned}$$

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$$\Delta^0[f_i] = f_i, \quad 1 \leq i \leq N$$

$$\Delta^1[f_i, f_{i+1}] = \frac{\Delta^0[f_{i+1}] - \Delta^0[f_i]}{x_{i+1} - x_i}, \quad 1 \leq i \leq (N-1)$$

$$\Delta^k[f_i, \dots, f_{i+k}] = \frac{\Delta^1[f_{i+1}, \dots, f_{i+k}] - \Delta^1[f_i, \dots, f_{i+k-1}]}{x_{i+k} - x_i}$$

$$\Delta^k[f_i, \dots, f_{i+k}] = \begin{cases} \frac{1}{k!} \frac{d^k f(\xi)}{dx^k} & \text{if } f \text{ is smooth in } [x_i, x_{i+k}] \\ \mathcal{O}(h^{-k}) & \text{if } f \text{ is discontinuous in } [x_i, x_{i+k}] \end{cases}$$

ENO interpolation: stencil selection

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Lets say $S = \{x_{i-1}, x_i, x_{i+1}\}$.

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4. Continue till S has k nodes.

Idea of proof:

- ReLU function:

$$\mathcal{A}(x) = \max(x, 0) = |x|_+.$$

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- Identity function:

$$x = |x|_+ - |x|_- = \mathcal{A}(x) - \mathcal{A}(-x).$$

- Max function:

$$\max(x, y) = x + |y - x|_+ = \mathcal{A}(x) - \mathcal{A}(-x) + \mathcal{A}(y - x).$$

- Action of the Heaviside function:

$$H(x) = \begin{cases} -1 & \text{if } x < 0, \\ +1 & \text{if } x \geq 0, \end{cases}$$

can be represented using combination of ReLU.

ENO with sub-cell resolution (ENO-SR)

The good: ENO interpolation controls Gibbs oscillations.

The bad: Only first-order accurate if f is piecewise smooth.

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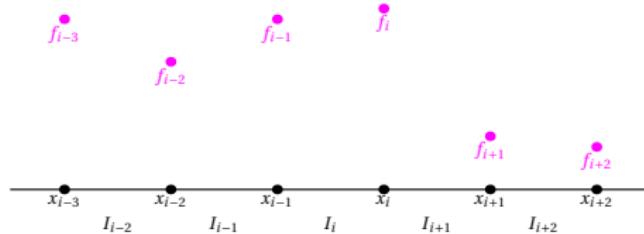
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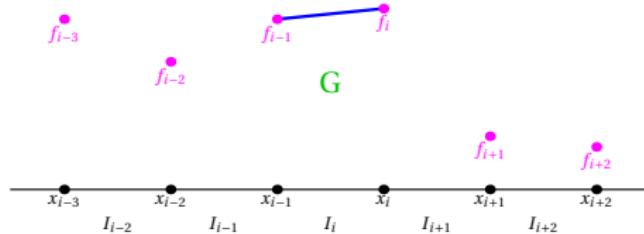
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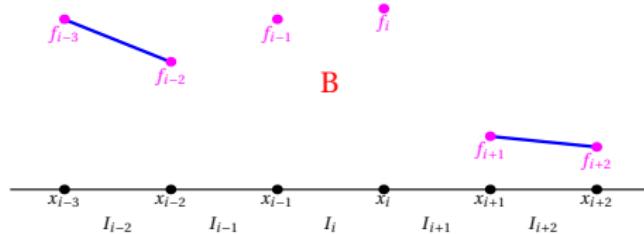
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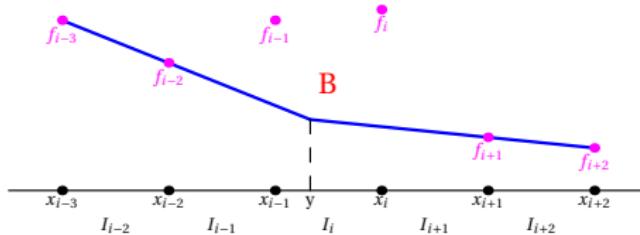
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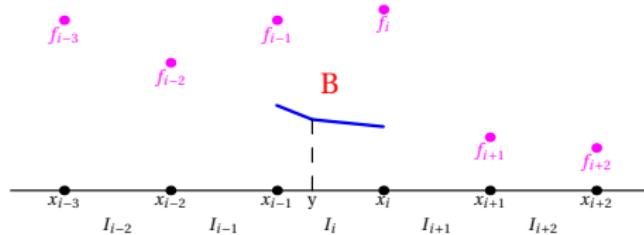
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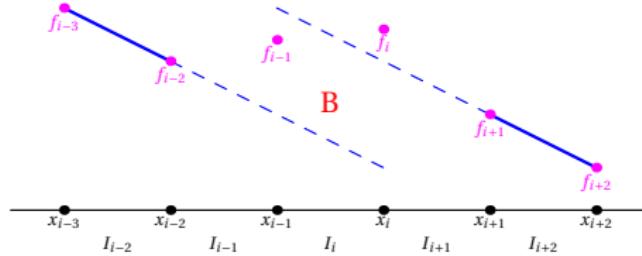
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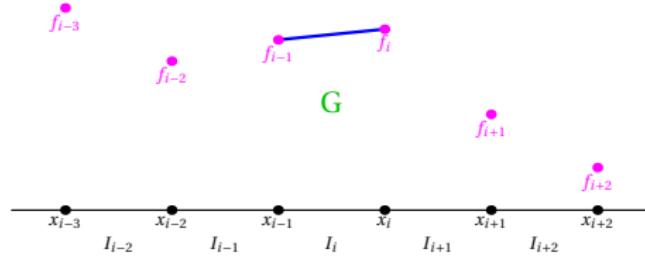
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Wasserstein metric

- 1-Wasserstein metric

$$W_1(\mu, \nu) := \inf_{\pi \in \Pi(\mu, \nu)} \int_{\mathbb{R} \times \mathbb{R}} |u - v| d\pi(u, v).$$

- Koksma-Hlwaka inequality + optimal transport results

$$W_1(\hat{\mu}, \hat{\mu}_{qmc}) \sim V\mathcal{D}(\mathcal{J}_{qmc})$$

where V bounded by Hardy-Krause variations of \mathcal{L} .

Generalization error

- For N i.i.d. training samples [Lye et al., 2019]

$$\varepsilon_{1,G} \sim \varepsilon_{1,T} + \frac{D(\mathcal{L}, \mathcal{L}^*)}{\sqrt{N}}.$$

- Low discrepancy sequence (Sobol, Halton, etc) [Mishra and Rutsch, 2019]

$$\varepsilon_{1,G} \sim \varepsilon_{1,T} + \frac{\tilde{D}(\mathcal{L}, \mathcal{L}^*)(\log(N))^d}{N}.$$

\tilde{D} depends on the Hardy-Krause variations.

- Observables have lower variation than fields (empirically observed).

- Euler cluster (ETHZ).
- Parallelized finite- volume solver.
- 16 Intel(R) Xeon(R) Gold 5118 with 2.30GHz processor cores.
- Wall clock time = $1500 \times 16 = 24000$ secs.
- Training on a Intel(R) Core(TM) i7-8700K CPU with 3.70GHz machine.