

Function Space
SL

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Model
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Approach

Application to
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Plasticity

Kernel Network
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Application to
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Learning Linear
Operators

Conclusion

Learning Operators for Forward and Inverse Problems

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Deep Learning and Inverse Problems
Sep 30th, 2021

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Setting

Input-Output Map: $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$, Separable Banach Spaces

Data: $\{x_n, y_n\}_{n=1}^N, y_n = \Psi^\dagger(x_n),$

$x_n \stackrel{i.i.d.}{\sim} \mu$ or $\{x_n\} \subset K$ compact

Goal

Parameter Space $\Theta \subseteq \mathbb{R}^p$

Operator Class: $\Psi : \mathcal{X} \times \Theta \rightarrow \mathcal{Y}$

Operator Approximation: $\Psi(\cdot; \theta^*) \approx \Psi^\dagger$

Key Idea

Design Architecture On Banach Space Then Discretize

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Elliptic PDE

$$\begin{aligned} -\nabla \cdot (a \nabla u) &= f && \text{in } D \\ u &= g && \text{in } \partial D \end{aligned}$$

Operator Of Interest

$$\text{Nonlinear } \Psi^\dagger : a \in L^\infty(D) \mapsto u \in H^1(D)$$

Error Metric

$$\|\Psi^\dagger - \Psi\|_{L_\mu^p(\mathcal{X}; \mathcal{Y})} \quad \text{or} \quad \sup_{x \in K} \|\Psi^\dagger(x) - \Psi(x)\|_{\mathcal{Y}}$$

Key Idea

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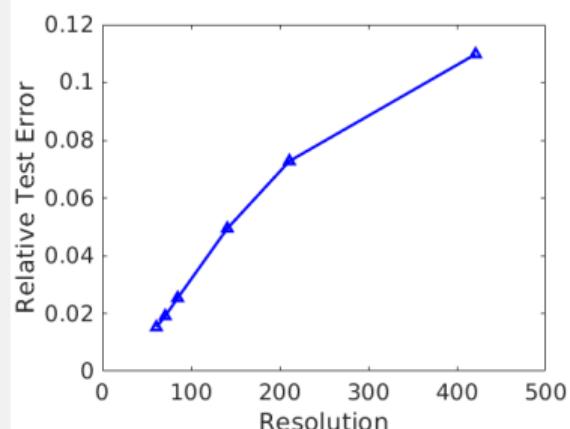
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Example What Goes Wrong If You Discretize And Then Apply Standard Neural Network Algorithms



[1] Y Zhu and N Zabaras

Design Architecture On Banach Space Then Discretize

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Model Reduction Approach

K Bhattacharya, B Hosseini, NB Kovachki and AM Stuart
Model Reduction And Neural Networks For Parametric PDEs
SMAI-JCM 7, 121–157.

Neural Operator: Neural Networks For Maps Between Function Spaces
arXiv:2108.08481.

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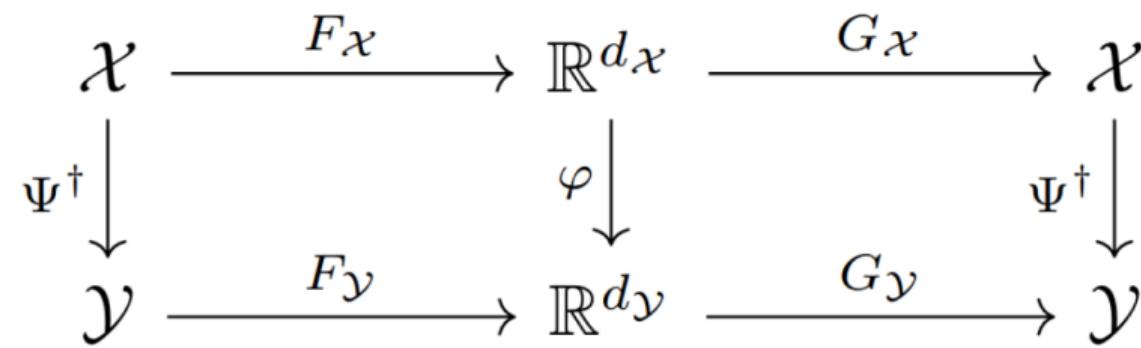
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In A Picture



In Equations

$$G_{\mathcal{X}} \circ F_{\mathcal{X}} \approx I_{\mathcal{X}}$$

$$G_{\mathcal{Y}} \circ F_{\mathcal{Y}} \approx I_{\mathcal{Y}}$$

$$G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}} \approx \Psi^\dagger$$

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Lemma

- \mathcal{X}, \mathcal{Y} Banach spaces with the *approximation property* (AP).
- $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$ continuous.

For any $K \subset \mathcal{X}$ compact and $\epsilon > 0$ there exist bounded linear maps $F_{\mathcal{X}} : \mathcal{X} \rightarrow \mathbb{R}^{d_{\mathcal{X}}}$, $G_{\mathcal{Y}} : \mathbb{R}^{d_{\mathcal{Y}}} \rightarrow \mathcal{Y}$, and a continuous map $\varphi \in C(\mathbb{R}^{d_{\mathcal{X}}}; \mathbb{R}^{d_{\mathcal{Y}}})$ such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - (G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}})(x)\|_{\mathcal{Y}} \leq \epsilon.$$

Lemma

- \mathcal{X} Banach space with AP, \mathcal{Y} separable Hilbert space.
- μ probability measure on \mathcal{X} .
- $\Psi^\dagger \in L_\mu^p(\mathcal{X}; \mathcal{Y})$ for $1 \leq p < \infty$.

As before,

$$\|\Psi^\dagger - G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}}\|_{L_\mu^p(\mathcal{X}; \mathcal{Y})} \leq \epsilon.$$

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Architecture

$$\Psi_{PCA}(x; \theta)(s) = \sum_{j=1}^m \alpha_j(Lx; \theta)\psi_j(s), \quad \forall x \in \mathcal{X} \quad s \in D.$$

Details

- Lx maps to PCA coefficients under μ .
- $\{\psi_j\}$ are PCA basis functions under $(\Psi^\dagger)^\sharp \mu$.
- $\alpha : \mathbb{R}^d \rightarrow \mathbb{R}^m$ finite dimensional neural network.
- Non-intrusive reduced basis method.

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Theorem

Let $\Psi^\dagger \in L_\mu^p(\mathcal{X}; \mathcal{Y})$. For any $\epsilon > 0$, there are dimensions $(d_{\mathcal{X}}, d_{\mathcal{Y}})(\epsilon)$, a requisite amount of data $N = N(d_{\mathcal{X}}, d_{\mathcal{Y}})$, and a neural network ψ depending on $\epsilon, d_{\mathcal{X}}, d_{\mathcal{Y}}$ such that

$$\mathbb{E}_{\{x_j\} \sim \mu} \|\Psi^\dagger - \Psi_{NN}\|_{L_\mu^p(\mathcal{X}; \mathcal{Y})} \leq \epsilon$$

where $\Psi_{NN} = G_{\mathcal{Y}} \circ \psi \circ F_{\mathcal{X}}$ with $G_{\mathcal{Y}}$ and $F_{\mathcal{X}}$ defined by PCA.

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Elliptic PDE

$$\begin{aligned} -\nabla \cdot (a \nabla u) &= 1, & s \in D = (0, 1)^2 \\ u &= 0, & s \in \partial D. \end{aligned}$$

Operator Of Interest

Nonlinear $\Psi^\dagger : a \in L^\infty(D) \mapsto u \in H_0^1(D).$

Example: Darcy (piecewise-constant)

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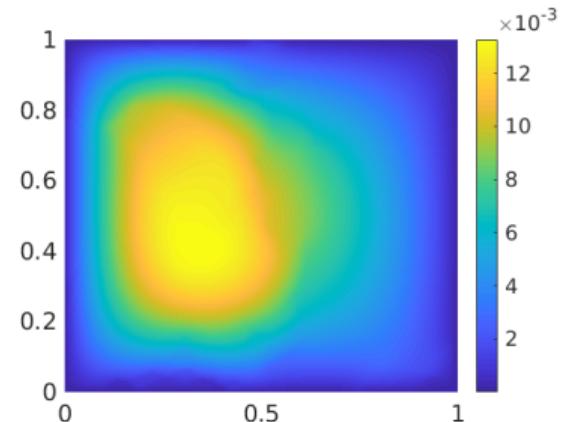
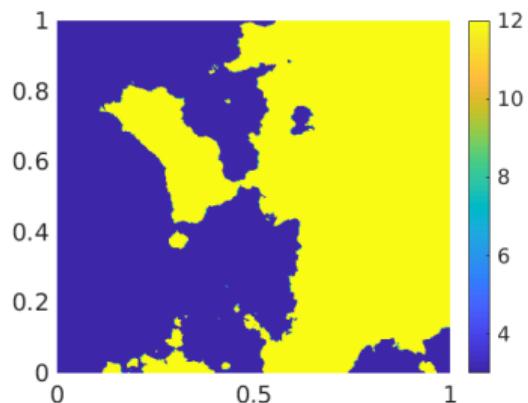
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Input-Output

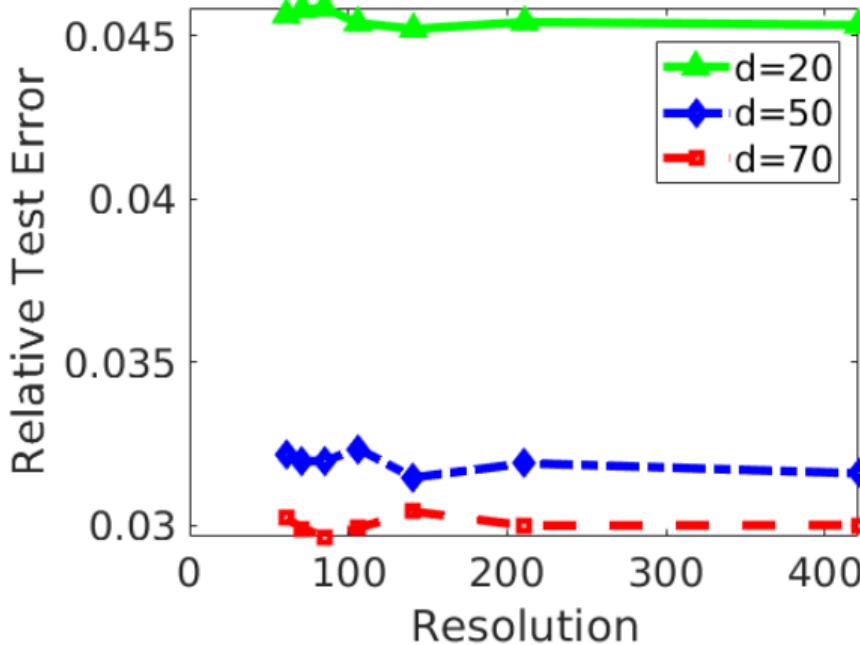
Input: $a \in L^\infty(D)$ (Left),

Output: $u \in H_0^1(D)$. (Right),



Example: Darcy (piecewise-constant)

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Architecture defined on function space

Example: Darcy (piecewise-constant)

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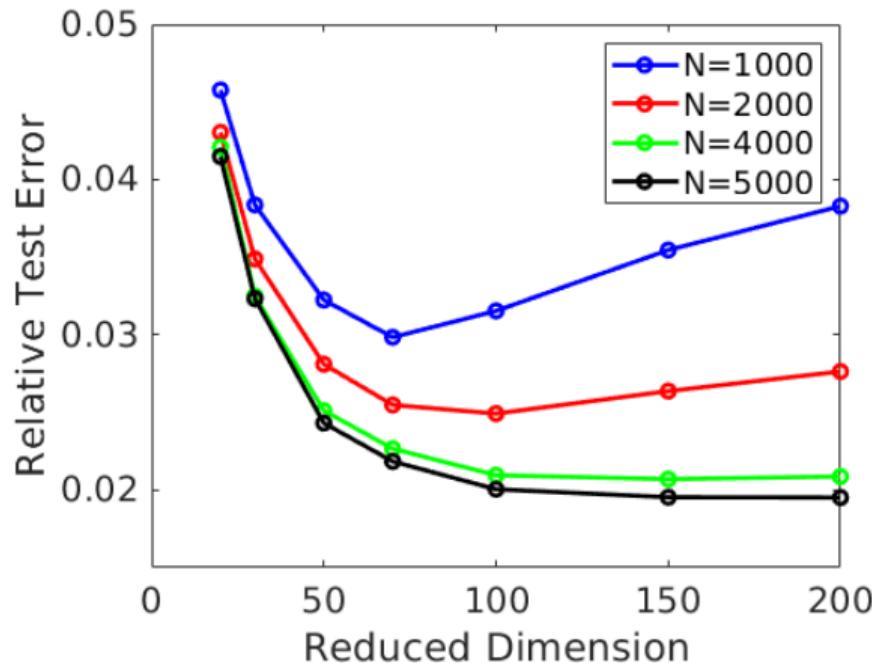
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Care needed in relating N and d

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Application to Crystal Plasticity

BG Liu, NB Kovachki, Z Li, K Azizzadenesheli,
A Anandkumar, AM Stuart and K Bhattacharya

A learning-based multiscale method and its application to inelastic impact problems

arXiv:2102.07256.

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Nonlinear PDE

$$\begin{aligned}\rho_0(x)\ddot{u}(s, t) &= \nabla_s \cdot P[\nabla u](s, t) + \rho_0(s)b(s, t), & (s, t) \in D \times [0, T] \\ (P[\nabla u]n)(s, t) &= h(s, t), & (s, t) \in \Gamma_a \times [0, T] \\ u(s, t) &= g(s, t) & (s, t) \in \Gamma_b \times [0, T] \\ u(s, 0) &= x, & s \in D \\ \dot{u}(s, 0) &= u_0(s), & s \in D\end{aligned}$$

Operator Of Interest

- Homogenization: microscale computations define constitutive law.
- Map strain on each cell boundary to interior stress:

$$\Psi^\dagger : \{[0, T] \rightarrow \mathbb{R}^{3 \times 3}\} \rightarrow \{[0, T] \rightarrow \mathbb{R}^{3 \times 3}\}$$

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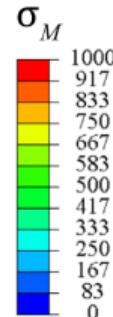
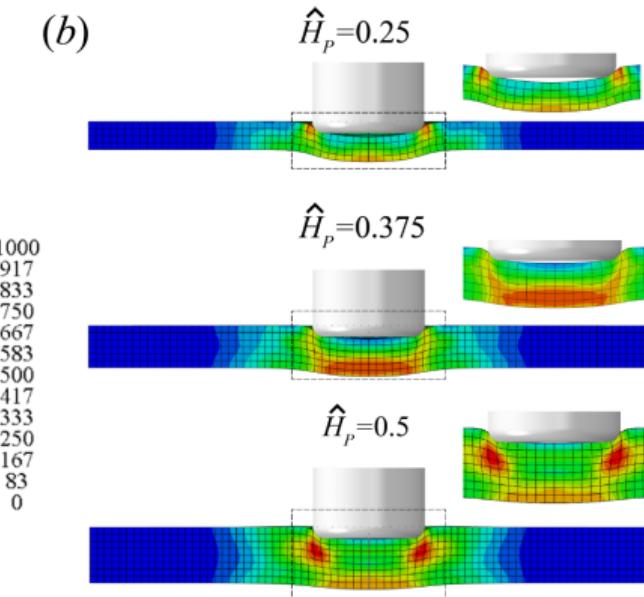
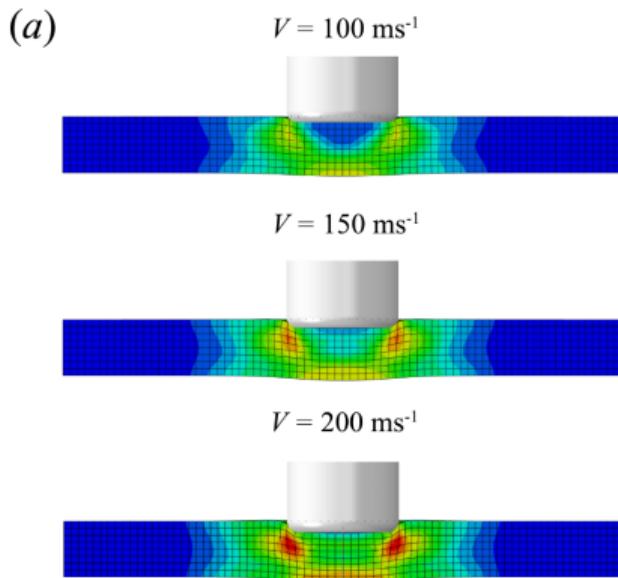
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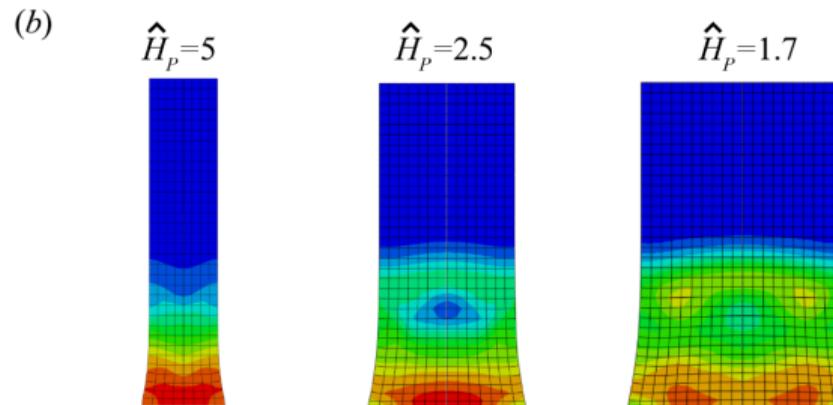
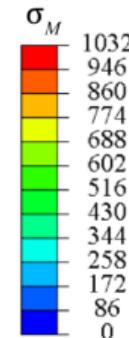
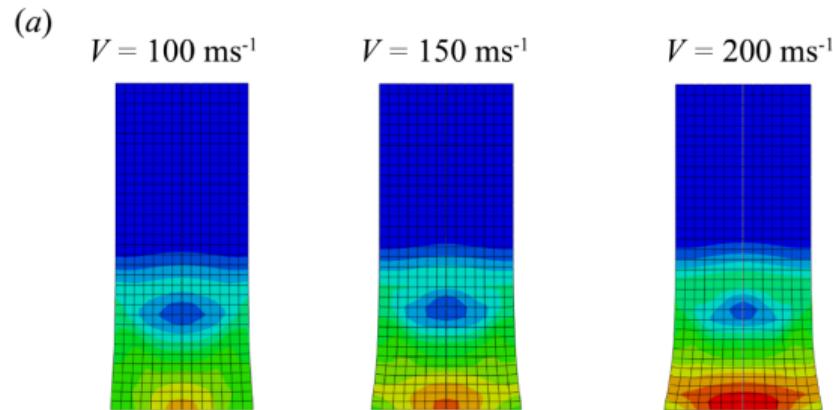
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Micromechanical model	Blunt impact	Taylor Anvil
Surrogate	8.6×10^{-2}	4.1×10^{-2}
Taylor RVE	9.0×10^1	4.2×10^1
Periodic RVE	2.5×10^6	1.2×10^6

Table: Computational cost per time step in seconds on a single CPU.

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Neural Operator: A Kernel Network Approach

Z Li, NB Kovachki, K Azizzadenesheli,

BG Liu, K Bhattacharya, AM Stuart and A Anandkumar

[Neural Operator: Graph Kernel Network for Partial Differential Equations](#)

arXiv:2003.03485

[Multipole Graph Neural Operator for Parametric Partial Differential Equations](#)

NeurIPS (2020). arXiv:2006.09535

[Fourier Neural Operator for Parametric Partial Differential Equations](#)

ICLR (2021). arXiv:2010.08895

[Neural Operator: Neural Networks For Maps Between Function Spaces](#)

arXiv:2108.08481.

NB Kovachki, S Lanthaler, S Mishra

[On universal approximation and error bounds for Fourier Neural Operators](#)

arXiv:2107.07562

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Linear Approximation

Input-Output Map: $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$, Separable Banach Spaces

Basis: $\text{span}\{\varphi_1, \varphi_2, \dots\} = \mathcal{Y}$

Solution Manifold: $\mathcal{M} = \{\Psi^\dagger(x) : x \in \mathcal{X}\} \subset \mathcal{Y}$

n -term Approximation: $\sum_{j=1}^n \alpha_j \varphi_j, \quad \alpha_j \in \mathbb{R}$

Approximation Space: $V_n = \text{span}\{\varphi_1, \dots, \varphi_n\}$

Kolgomorov n -width: $d_n(\mathcal{M})_{\mathcal{Y}} := \inf_{\dim(V_n) \leq n} \sup_{v \in \mathcal{M}} \min_{w \in V_n} \|v - w\|_{\mathcal{Y}}$

PCA: $\sum_{j=n+1}^{\infty} \lambda_j \leq d_n(\mathcal{M})_{\mathcal{Y}}^2$

Motivation

If \mathcal{M} is not well approximated by a linear space, need non-linear approximation.

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Classical Neural Networks

$$v_0 = x$$

$$v_{l+1} = \sigma(A_l v_l + b_l), \quad l = 0, \dots, L-1$$

$$y = A_L v_L + b_L$$

$$\sigma : \mathbb{R} \rightarrow \mathbb{R}, \quad A_l \in \mathbb{R}^{d_{l+1} \times d_l}, \quad b_l \in \mathbb{R}^{d_{l+1}}$$

In Function Space

$$\{\sigma : \mathbb{R} \rightarrow \mathbb{R}\} \mapsto \{\sigma(x)(s) = \sigma(x(s))\} \quad (\text{Nemytskii})$$

$$\{A_l \in \mathbb{R}^{d_{l+1} \times d_l}\} \mapsto \left\{(A_l x) = \int_D \kappa_l(\cdot, z) x(z) dz\right\} \quad (\text{Integral Kernel Operator})$$

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New Architecture

Input: $x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^m$

Output: $y : D' \subset \mathbb{R}^{d'} \rightarrow \mathbb{R}^r$

Iteration:

$$v_0(s) = P(x(s), s)$$

$$v_{l+1}(s) = \sigma \left(W_l v_l(s) + \int_D \kappa_l(s, z) v_l(z) dz + b_l(s) \right), \quad l = 0, \dots, L-1$$

$$y(s) = Q(v_L(s), s)$$

$$P : \mathbb{R}^{m+d} \rightarrow \mathbb{R}^{d_0}, \quad W_l \in \mathbb{R}^{d_{l+1} \times d_l}, \quad \kappa_l : \mathbb{R}^{2n} \rightarrow \mathbb{R}^{d_{l+1} \times d_l}, \quad b_l : \mathbb{R}^n \rightarrow \mathbb{R}^{d_{l+1}}, \quad Q : \mathbb{R}^{L+d'} \rightarrow \mathbb{R}^r$$

Approximation Map

$$(\Psi(x))(s) := y(s)$$

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One Layer Update

$$x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^n$$

$$y(s) = \sigma \left(Wx(s) + \int_D \kappa(s, z)x(z) dz + b(s) \right)$$

Transformer Structure

$$\kappa(s, z) \mapsto \kappa_x(x(s), x(z)),$$

$$\kappa_x(x(s), x(z)) = g_x(x(s), x(z))V, \quad V \in \mathbb{R}^{n \times n}, \quad g_x : \mathbb{R}^{2n} \rightarrow \mathbb{R}$$

$$g_x(x(s), x(z)) = \left(\int_D \exp \left(\frac{\langle Qx(r), Kx(z) \rangle}{\sqrt{n}} \right) dr \right)^{-1} \exp \left(\frac{\langle Qx(s), Kx(z) \rangle}{\sqrt{n}} \right)$$

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Assumption

$D \subset \mathbb{R}^d$ and $D' \subset \mathbb{R}^{d'}$ bounded Lipschitz domains.

- $\mathcal{X} = L^{p_1}(D)$ for $1 \leq p_1 < \infty$.
- $\mathcal{X} = W^{k_1, p_1}(D)$ for $1 \leq p_1 < \infty$.
- $\mathcal{X} = C(D)$.
- $\mathcal{Y} = L^{p_2}(D')$ for $1 \leq p_2 < \infty$.
- $\mathcal{Y} = W^{k_2, p_2}(D')$ for $1 \leq p_2 < \infty$.
- $\mathcal{Y} = C^{k_2}(D')$ for $k_2 \in \mathbb{N}_0$.

$\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$ continuous.

Theorem

For any $K \subset \mathcal{X}$ compact and $\epsilon > 0$, there exists an architecture $\Psi : \mathcal{X} \rightarrow \mathcal{Y}$ such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - \Psi(x)\|_{\mathcal{Y}} \leq \epsilon.$$

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- $\mathcal{X} = L^{p_1}(D)$ for $1 \leq p_1 < \infty$.
- $\mathcal{X} = W^{k_1, p_1}(D)$ for $1 \leq p_1 < \infty$.
- $\mathcal{X} = C(D)$.
- $\mathcal{Y} = L^2(D')$.
- $\mathcal{Y} = H^{k_2}(D')$.
-

$\Psi^\dagger \in L_\mu^{p_3}(\mathcal{X}; \mathcal{Y})$ with μ probability measure on \mathcal{X} .

Theorem

For any $\epsilon > 0$, there exists an architecture $\Psi : \mathcal{X} \rightarrow \mathcal{Y}$ such that

$$\|\Psi^\dagger - \Psi\|_{L_\mu^{p_3}(\mathcal{X}; \mathcal{Y})} \leq \epsilon.$$

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One Layer Update

$$x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^n$$

$$y(s) = \sigma \left(Wx(s) + \int_D \kappa(s, z)x(z) dz + b(s) \right)$$

Computing the Integral Kernel

- Restrict integration to balls: $\int_D \rightarrow \int_{B_r(s)}$.
- Monte Carlo sampling: $\int_D \approx \frac{|D|}{m} \sum_{j=1}^m$.
- Fast Multiple Method.
- Let $\kappa(s, z) = \kappa(s - z)$, parametrize Fourier components θ :

$$\int_D \kappa(s - z)x(z) dz = \mathcal{F}^{-1}(\theta \cdot \mathcal{F}(x)).$$

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Theorem

- $D \subseteq \mathbb{T}^d$ bounded, Lipschitz domain.
- $E : H^s(D) \rightarrow H^s(\mathbb{T}^d)$ linear, periodic extension operator for $s \geq 0$.
- $\Psi^\dagger : H^s(D) \rightarrow H^{s'}(D)$ continuous for $s, s' \geq 0$.

For any $K \subset H^s(D)$ compact and $\epsilon > 0$, there exists an architecture $\Psi : H^s(\mathbb{T}^d) \rightarrow H^{s'}(\mathbb{T}^d)$ such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - ((\Psi \circ E)(x))|_D\|_{H^{s'}(D)} \leq \epsilon.$$

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PDE

$$-\nabla \cdot (a \nabla u) = f \quad \text{in } \mathbb{T}^d$$

- $s > d/2 + k$ with $k \in \mathbb{N}$ and $f \in \dot{H}^{k-1}(\mathbb{T}^d)$.
- $a \in H^s(\mathbb{T}^d)$ with $a = 1 + \tilde{a}$ such that, for some $\lambda \in (0, 1)$,

$$\|a\|_{H^s} \leq \lambda^{-1}, \quad \|\tilde{a}\|_{L^\infty} \leq 1 - \lambda.$$

- $\Psi^\dagger : a \mapsto u$.

Theorem

For any $\epsilon > 0$, there exists a FNO $\Psi : \mathcal{A}_\lambda^s(\mathbb{T}^d) \rightarrow H^1(\mathbb{T}^d)$ such that

$$\sup_{a \in \mathcal{A}_\lambda^s(\mathbb{T}^d)} \|\Psi^\dagger(a) - \Psi(a)\|_{H^1} \leq \epsilon,$$

$$\text{size}(\Psi) \lesssim \epsilon^{-\frac{d}{k}} \log \epsilon^{-1}, \quad \text{depth}(\Psi) \lesssim \log \epsilon^{-1}.$$

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PDE

$$\partial_t u = -\mathbf{P}(u \cdot \nabla u) + \nu \Delta u \quad \text{in} \quad [0, T] \times \mathbb{T}^d$$

- $u \in C([0, T]; H^s) \cap C^1([0, T]; H^{s-2})$ with $s > d/2 + 2$.
- u_0 divergence-free, mean zero s.t. u exists and is bounded.
- $\Psi^\dagger : u_0 \mapsto u(T, \cdot)$.

Theorem

For any $\epsilon > 0$, there exists a FNO $\Psi : \mathcal{A}^s(\mathbb{T}^d; \mathbb{R}^d) \rightarrow L^2(\mathbb{T}^d; \mathbb{R}^d)$ such that

$$\sup_{a \in \mathcal{A}^s(\mathbb{T}^d)} \|\Psi^\dagger(a) - \Psi(a)\|_{L^2} \leq \epsilon,$$

$$\text{size}(\Psi) \lesssim \epsilon^{-\left(\frac{1}{2} + \frac{d}{s}\right)} \log \epsilon^{-1}, \quad \text{depth}(\Psi) \lesssim \epsilon^{-\frac{1}{2}} \log \epsilon^{-1}.$$

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Burgers' Equation

$$\begin{aligned}\partial_t u + \partial_z(u^2/2) &= \nu \partial_{zz} u, \quad (z, t) \in \mathbb{T}^1 \times (0, 1] \\ u|_{t=0} &= u_0, \quad z \in \mathbb{T}^1.\end{aligned}$$

Operator Of Interest

Nonlinear $\Psi^\dagger : u_0 \in L^2(\mathbb{T}^1) \mapsto u|_{t=1} \in H^s(\mathbb{T}^1).$

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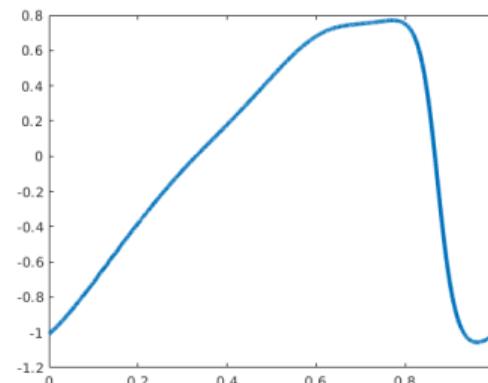
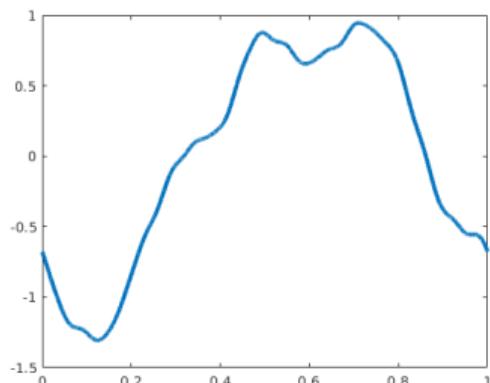
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Input-Output

Input: $u_0 \in L^2(\mathbb{T}^1)$ (Left),

Output: $u \in H^s(\mathbb{T}^1)$. (Right),



Example: Burgers

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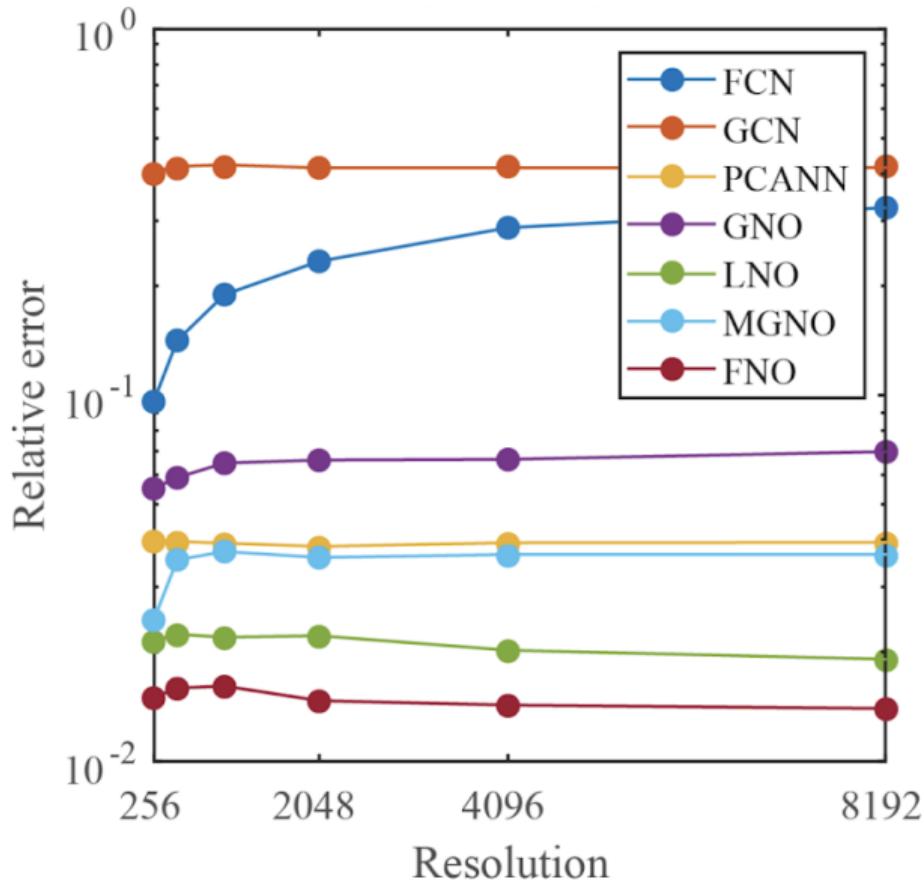
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Example: Darcy Inverse Problem

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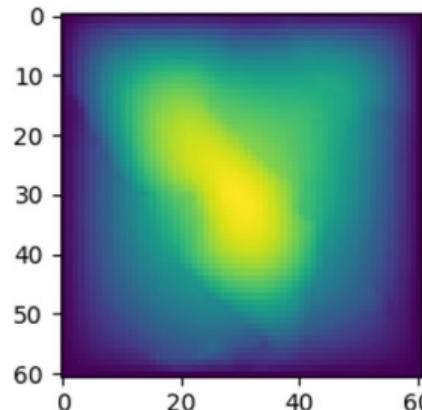
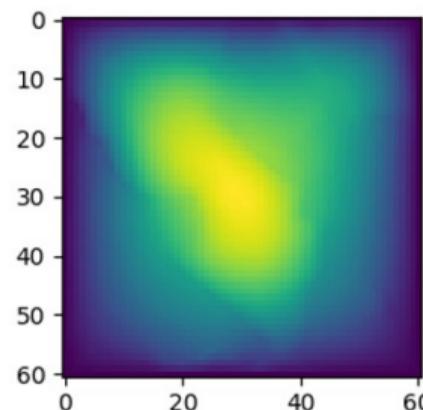
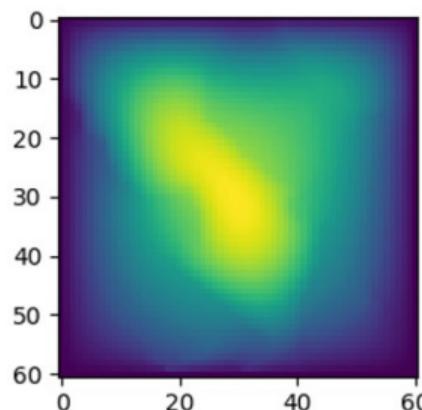
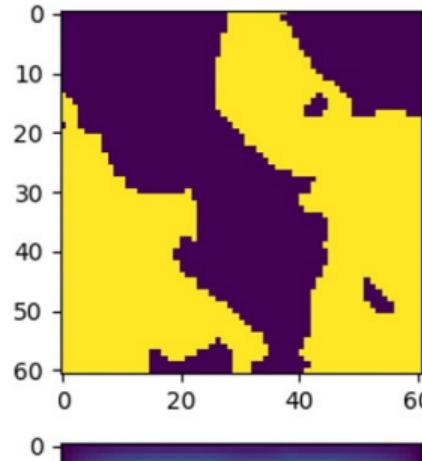
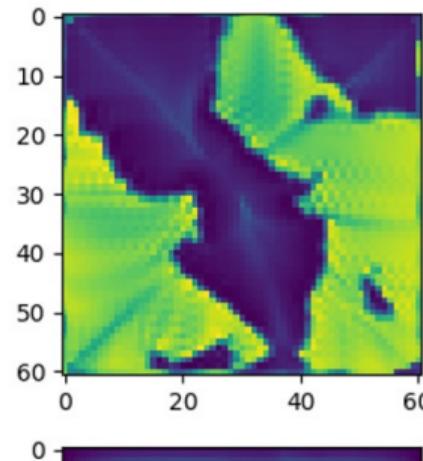
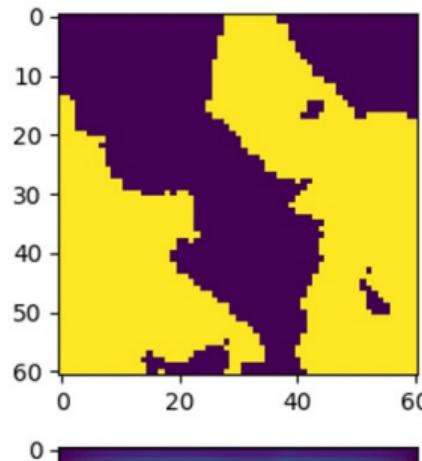
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Application to Turbulent Flow

Z Li, NB Kovachki, K Azizzadenesheli,

BG Liu, K Bhattacharya, AM Stuart and A Anandkumar

[Fourier Neural Operator for Parametric Partial Differential Equations](#)

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[Markov Neural Operators for Learning Chaotic Systems](#)

arXiv:2106.06898

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Nonlinear PDE

$$\begin{aligned}\frac{du}{dt} - \nu P \Delta u + P(u \cdot \nabla) u &= f, & s \in \mathbb{T}^2, t \in [0, T] \\ u(0) &= u_0 & s \in \mathbb{T}^2\end{aligned}$$

Operator Of Interest

$$\omega = \nabla \times u$$

$$\Psi^\dagger : \omega|_{t=0} \in L^2(\mathbb{T}^2) \mapsto w|_{t=T} \in H^s(\mathbb{T}^2)$$

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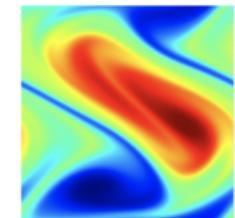
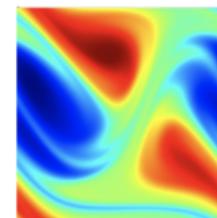
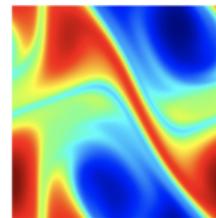
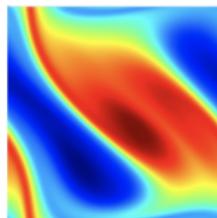
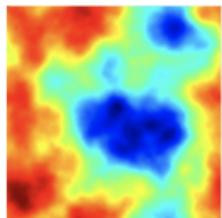
Initial Vorticity

$t=15$

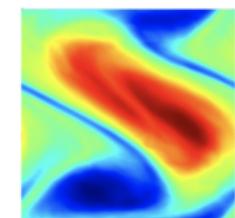
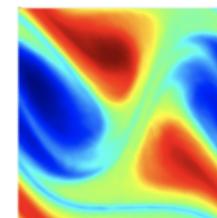
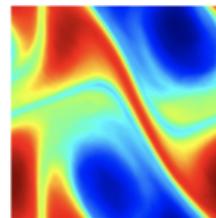
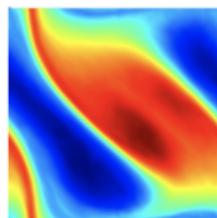
$t=20$

$t=25$

$t=30$



Prediction



- $\text{Re} = \mathcal{O}(10^3)$, $N = 10,000$, error = 3% in H^1 .
- Trained on 64×64 grid and evaluated on 256×256 .

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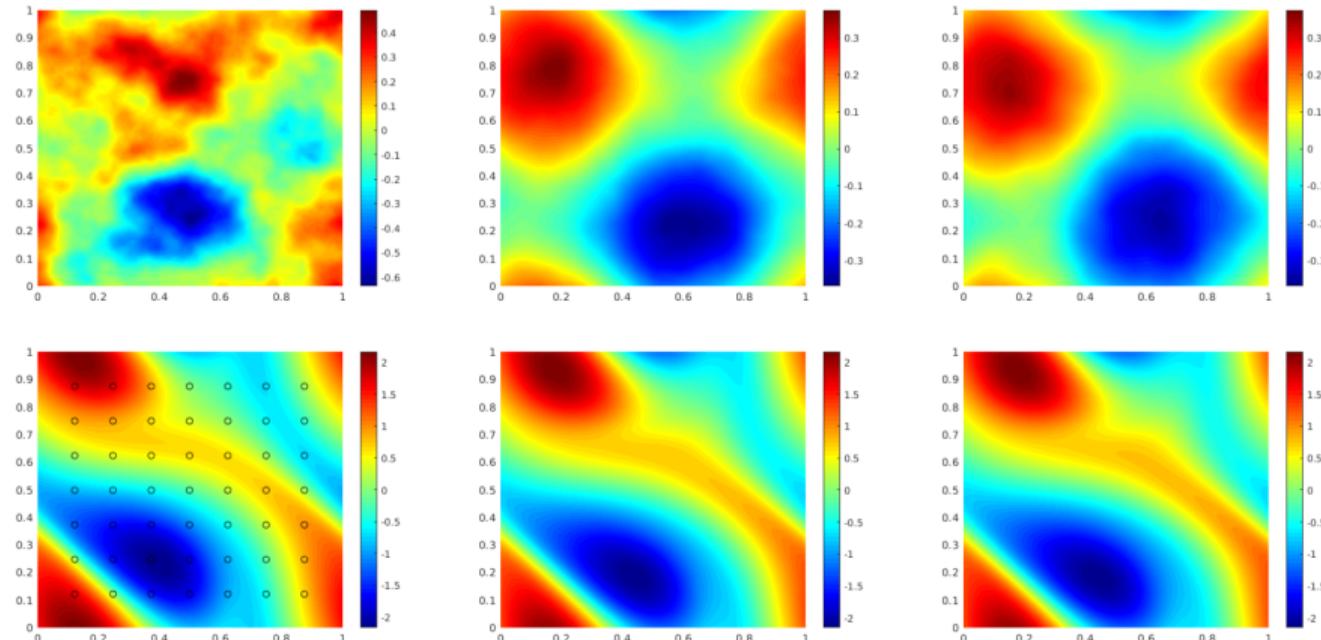
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- MCMC: 2 minutes for 50,000 samples with FNO, 30 hours with a pseudo-spectral solver.

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Learning Linear Operators from Noisy Data

MV de Hoop, NB Kovachki, NH Nelsen, AM Stuart
[Convergence Rates for Learning Linear Operators from Noisy Data](#)
[arXiv:2108.12515](#).

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Setting

Noisy Linear Map: $L^\dagger : \mathcal{X} \rightarrow \mathcal{Y}, y = L^\dagger x + \eta$

Assumptions: $\pi(dx, dy) : x \sim \mu = N(0, C), \eta \sim N(0, \Gamma), x \perp \eta$

Data: $\{x_n, y_n\}_{n=1}^N \stackrel{i.i.d.}{\sim} \pi$

Risk

Expected Risk: $e_\infty(L) = \mathbb{E}_{\{x, y\} \sim \pi} \frac{1}{2} \|Lx\|_{\mathcal{Y}}^2 - \langle y, Lx \rangle_{\mathcal{Y}}$

Empirical Risk: $e_N(L) = \frac{1}{N} \sum_{n=1}^N \left[\frac{1}{2} \|Lx_n\|_{\mathcal{Y}}^2 - \langle y_n, Lx_n \rangle_{\mathcal{Y}} \right] + \|L\|_{CM}^2$

Optimizers: $\widehat{L} = \inf_L e_\infty(L), \quad \widehat{L}^{(N)} = \inf_L e_N(L)$

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Theorem

$$\text{Excess Risk: } e_\infty(\widehat{L}^{(N)}) - e_\infty(\widehat{L}) = \|\widehat{L}^{(N)} - \widehat{L}\|_{L^2_\mu(\mathcal{X}, \mathcal{Y})}^2$$

Theorem

$$\text{BIP: } Y = R_X L + E, \quad X \sim N(0, C)^{\otimes N}, E \sim N(0, \Gamma)^{\otimes N}$$

$$\text{Posterior: } L|Y, X \sim \nu^{Y, X}$$

$$\text{Expectation: } \mathbb{E} = \mathbb{E}^{\{x_n, y_n\} \sim \pi^{\otimes N}} \mathbb{E}^{\nu^{Y, X}}$$

$$\text{Error: } C_1 N^{-\alpha} \leq \mathbb{E} \|L - \widehat{L}\|_{L^2_\mu(\mathcal{X}, \mathcal{Y})}^2 \leq C_2 N^{-\alpha}, \quad \forall N \geq N_c$$

$$\text{Error: } C_1 N^{-\alpha} \leq \|\widehat{L}^{(N)} - \widehat{L}\|_{L^2_\mu(\mathcal{X}, \mathcal{Y})}^2 \leq C_2 N^{-\alpha}, \quad \forall N \geq N_c, \text{ w.h.p.}$$

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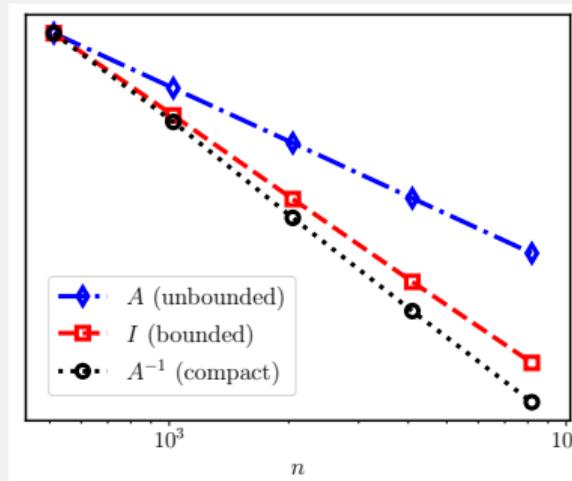
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Learning Compact, Bounded and Unbounded Operators

$$A := -\Delta, \quad D(A) = H^2(I) \cap H_0^1(I), \quad I = (0, 1).$$

$$L = A, \text{ Id}, A^{-1}.$$



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- ① Neural networks: empirical success in function approximation.
- ② Typically:
 - regression: $\mathbb{R}^m \mapsto \mathbb{R}^n$;
 - classification: $\mathbb{R}^m \mapsto \{1, \dots, K\}$.
- ③ We consider: $\mathcal{X} \mapsto \mathcal{Y}$, \mathcal{X}, \mathcal{Y} function spaces.
- ④ Key Idea: Conceive of architecture then discretize.
- ⑤ Purely data-driven (“equation-free”).
- ⑥ Applications: PDEs (model available), Cyber-physical systems, Imaging, Time-series (no model available).
- ⑦ Less data needed to learn the forward than the inverse operator.
- ⑧ Future work: theory for data needed to achieve given error, posterior consistency for inverse problems.

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Elliptic PDE

$$\begin{aligned} -\Delta u &= f, \quad z \in D = (0, 1)^2 \\ u &= 0, \quad z \in \partial D. \end{aligned}$$

Operator Of Interest

Linear (Forcing) $\Psi^\dagger : f \in L^2(D) \mapsto u \in H_0^1(D)$

Lemma

Let $f = \sum_{j=1}^{\infty} \xi_j \phi_j$ and suppose $(\|\phi_j\|_{L^\infty})_{j \geq 1} \in \ell^p$ for some $p \in (0, 1)$. Then

$$\lim_{K \rightarrow \infty} \sup_{\xi} \left\| \Psi^\dagger(\xi) - \sum_{j=1}^K \xi_j \eta_j \right\|_{H_0^1} = 0$$

by viewing $\Psi^\dagger : \ell^\infty \rightarrow H_0^1$, where $-\Delta \eta_j = \phi_j$, $\eta_j|_{\partial D} = 0$ for each $j \in \mathbb{N}$.

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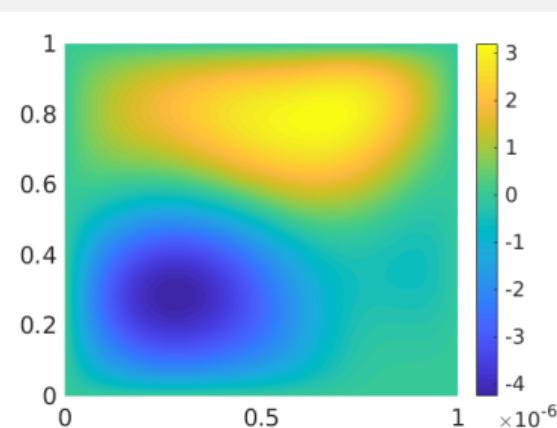
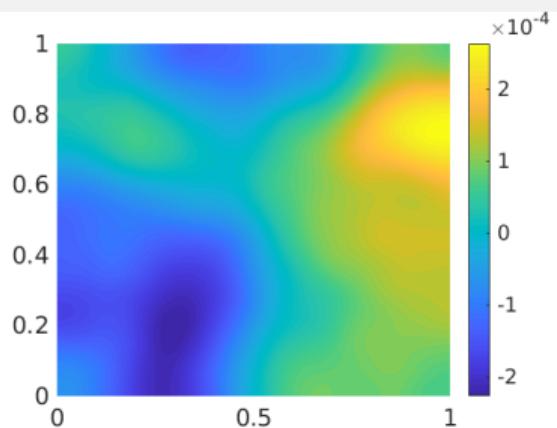
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Input-Output

Input: $f \in L^2(D)$ ([Left](#)),

Output: $u \in H_0^1(D)$. ([Right](#)),



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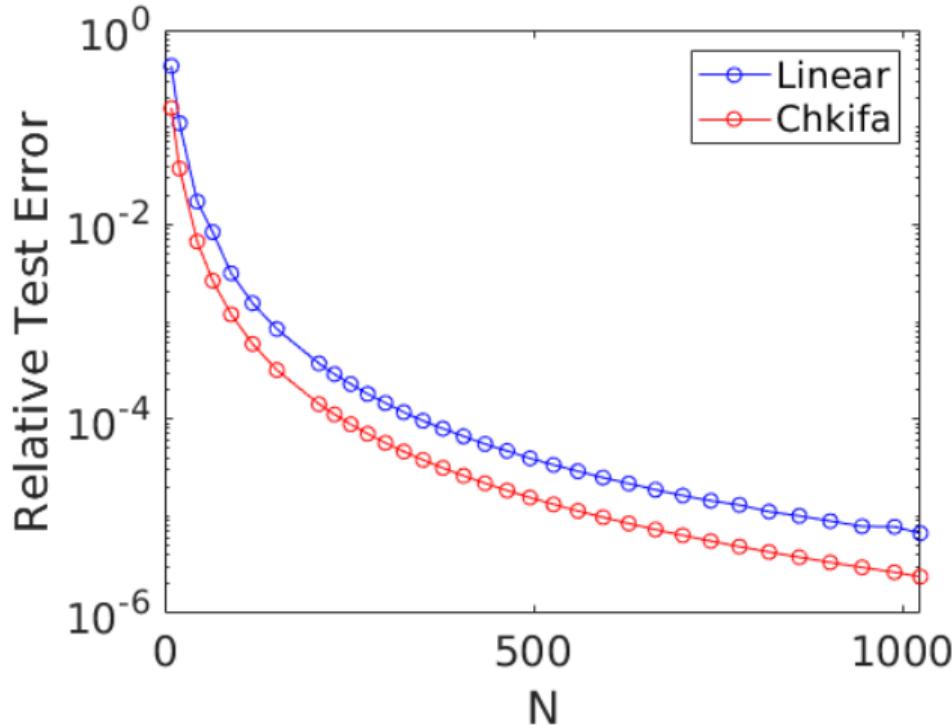
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Example: Darcy (log-normal)

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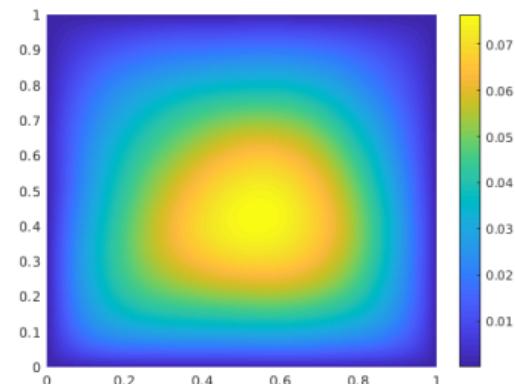
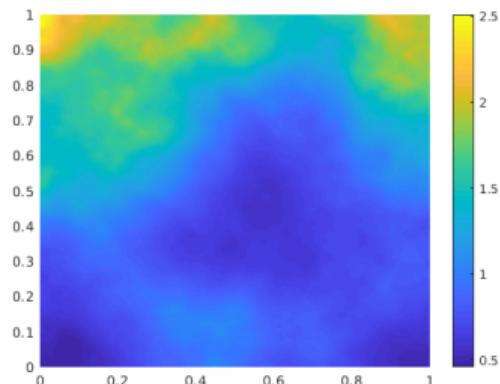
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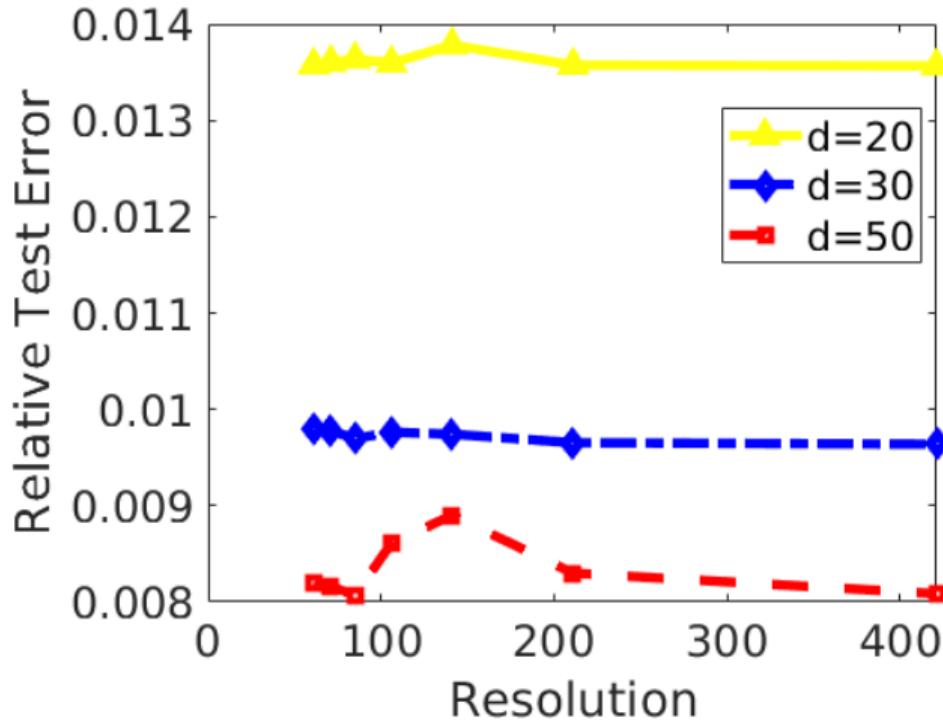
Input: $a \in L^2(D)$ ([Left](#)),

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Example: Darcy (log-normal)

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Example: Darcy (log-normal)

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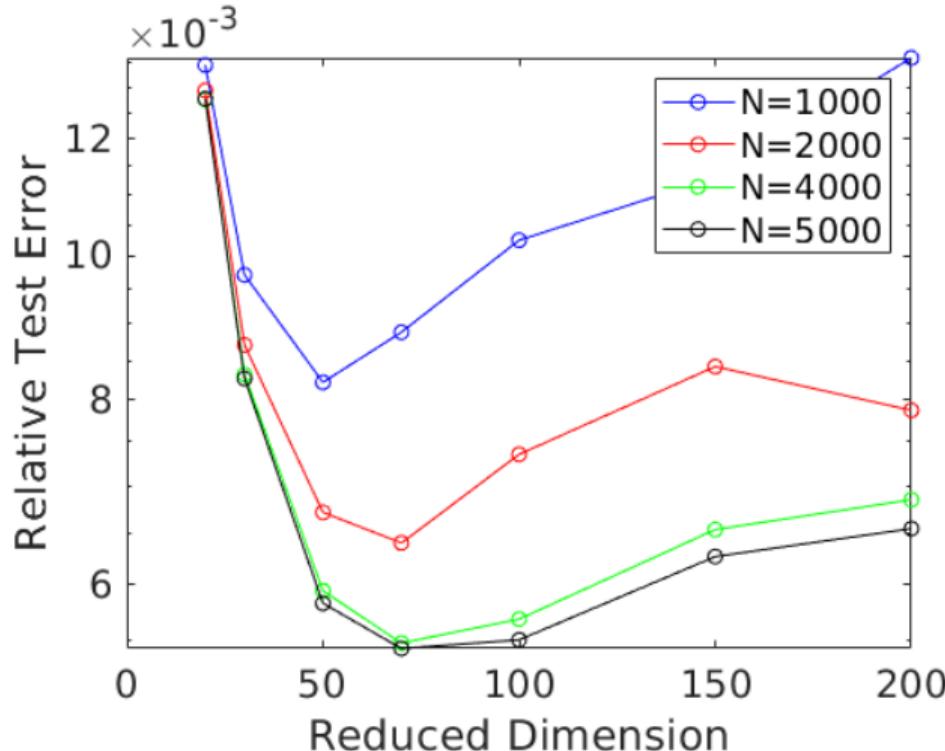
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Example: Darcy (piecewise-constant)

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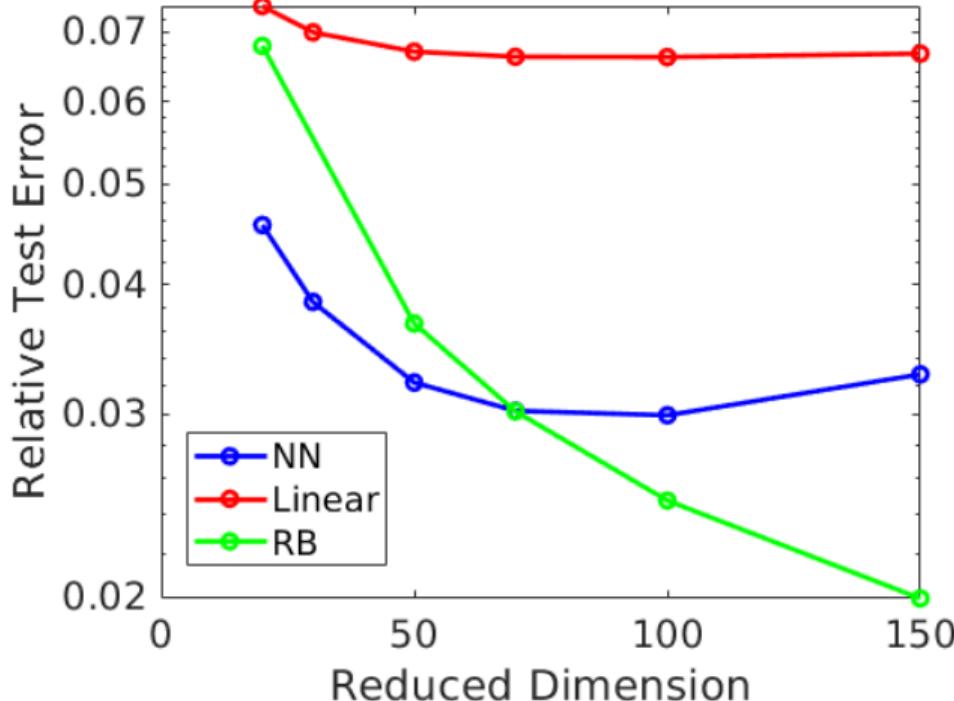
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Example: Darcy (log-normal)

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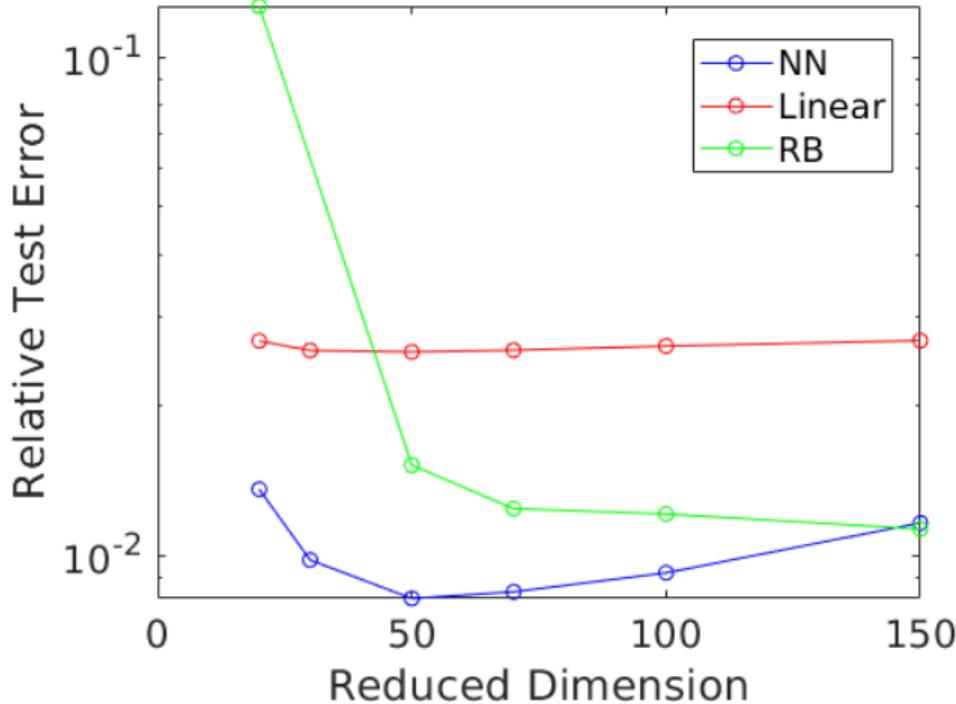
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Example: Darcy (mesh transfer)

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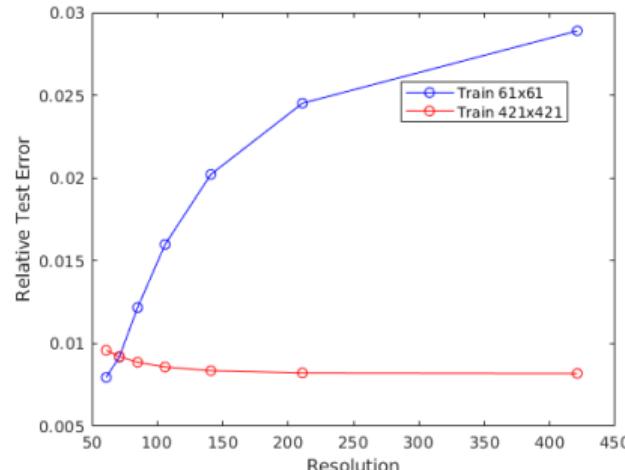
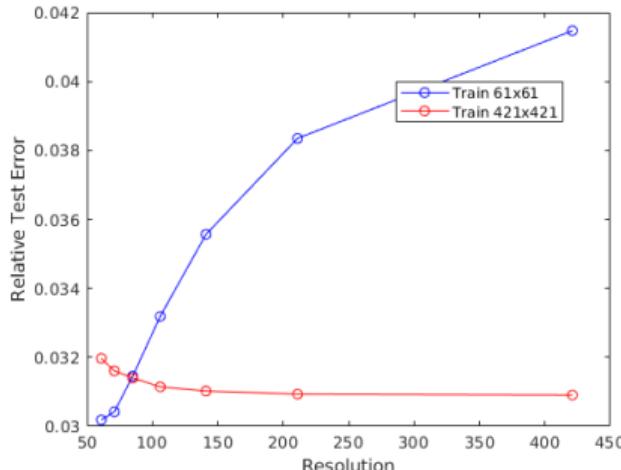


Figure: (Left) Piecewise-constant. (Right) Log-normal.

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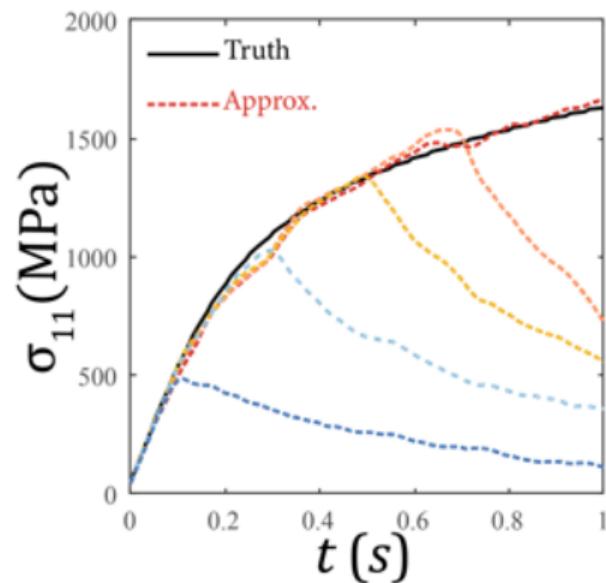
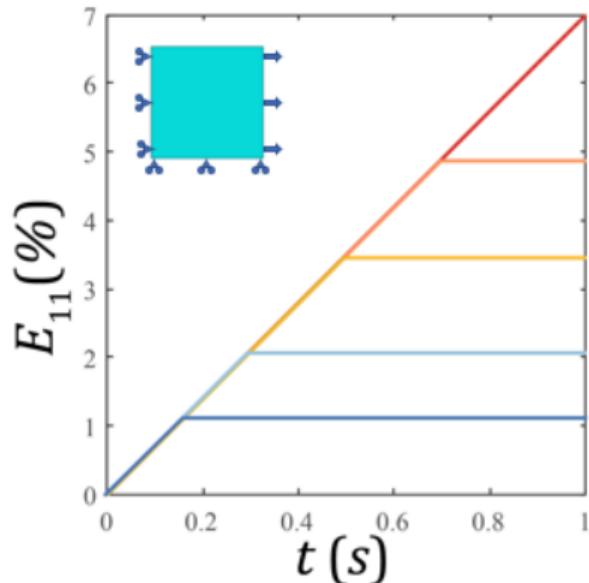
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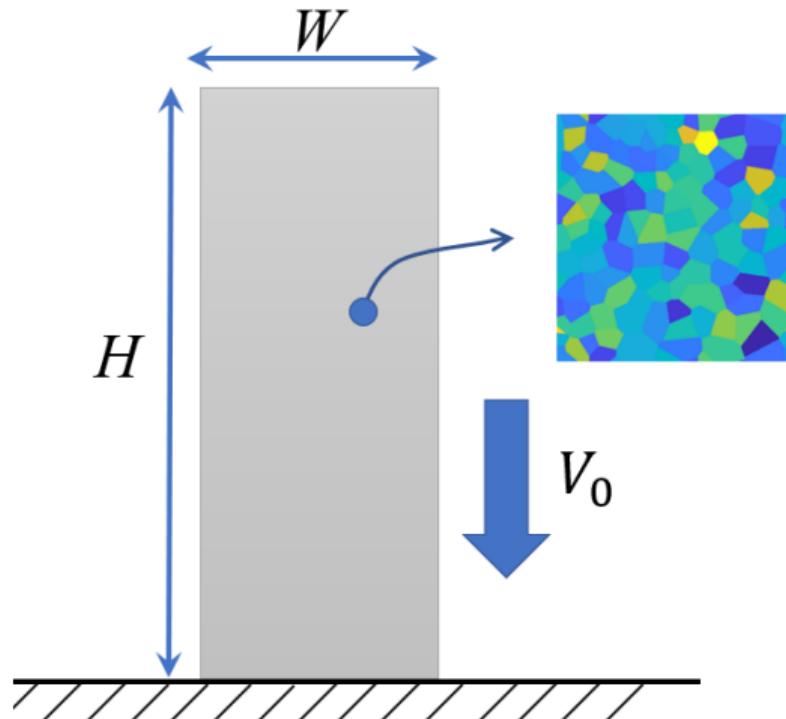
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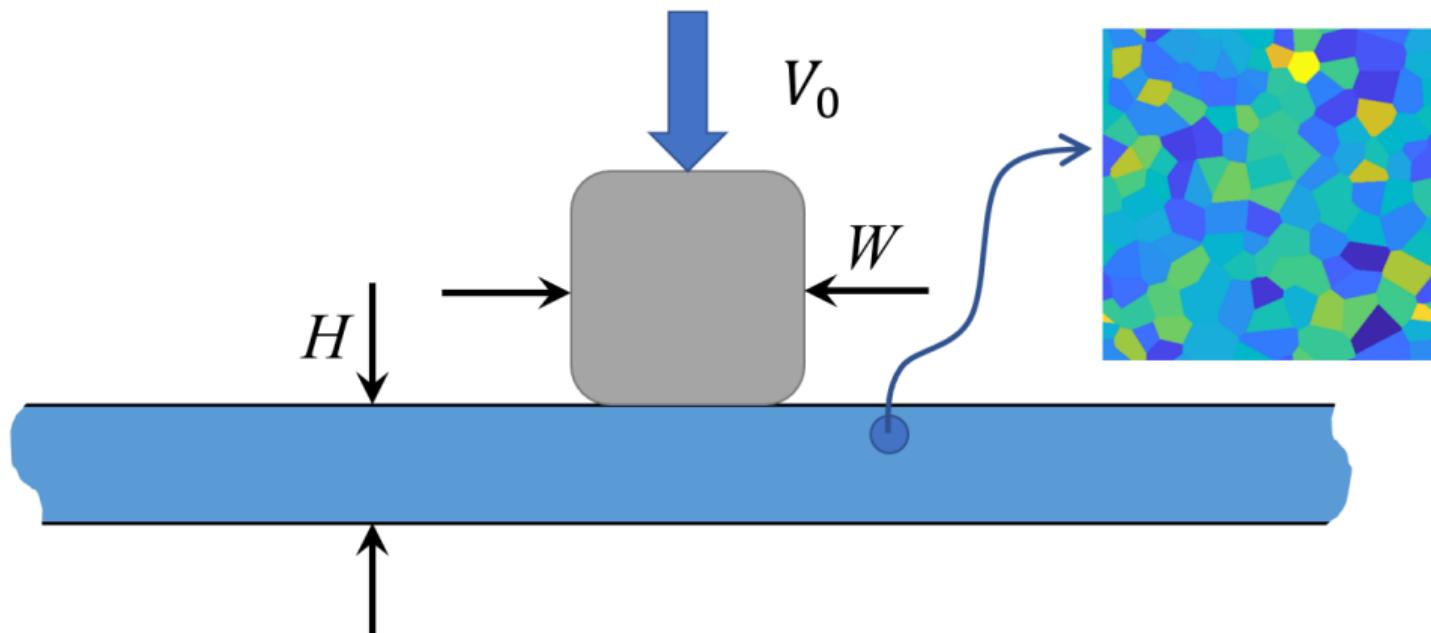
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Conv Nets are Parametrized for Grids

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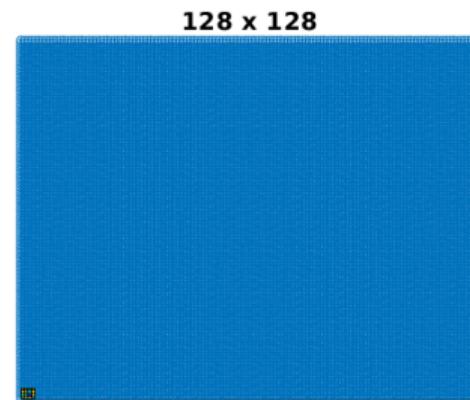
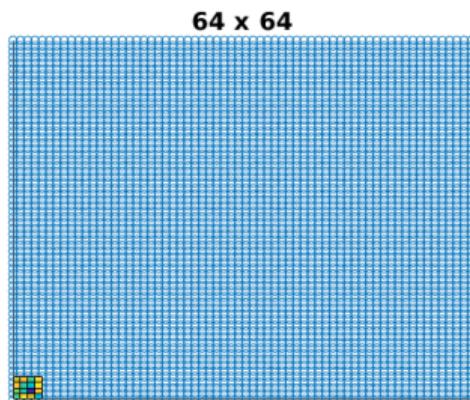
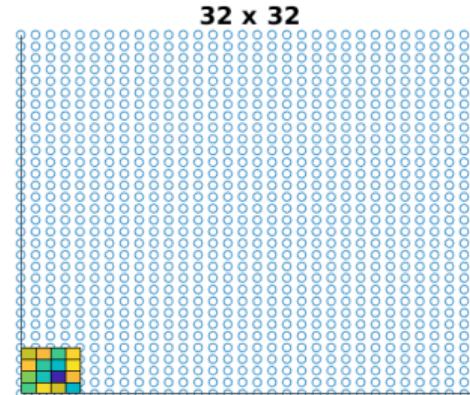
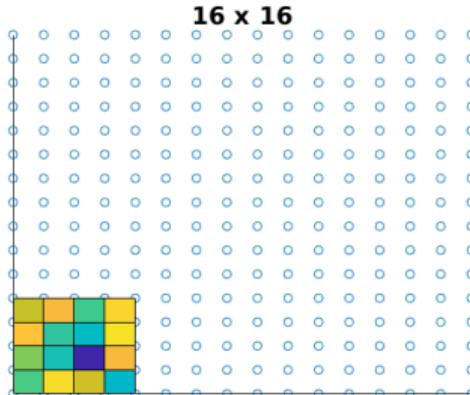
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Elliptic PDE

$$\begin{aligned}-\Delta u &= f, \quad z \in D = (0, 1) \\ u &= 0, \quad z \in \partial D.\end{aligned}$$

Operator Of Interest

Linear (Forcing) $\Psi^\dagger : f \in L^2(D) \mapsto u \in H_0^1(D)$

Architecture

$$u(s) = \int_D \kappa(s, z; \theta) f(z) dz$$

Example: Poisson

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