

Data Preparation

Problem Specification

Does data need to be generated?

Yes

No

Generate random functions coefficients

Compute parameters using desired PDE

Evaluate function values on grid

Retrieve dataset

Compute basis coefficients

Data Transformation

Extract input and output functions

Transform functions into basis coefficients

Split dataset into train, test, & validation

Scale inputs using training-fitted scaler

Model Training

Format data into real features and labels

Compute kernel matrix of input features

Assemble LSSVR equation matrices

Compute α and bias using least squares

Model Evaluation

Format inputs into real & scaled features

Compute evaluation kernel matrix

Format then evaluate outputs with bases

Multiply kernel matrix with α and add bias