DISCRETIZATION OF ELLIPTIC LINEAR PDE AND NEURAL NETWORK

1. Problem setup

1.1. **HJB.** We want to solve a d-dimensions HJB given below:

- Domain
$$O = \{x \in \mathbb{R}^d : 0 < x_i < 1, i = 1, 2, \dots d\}.$$
- Equation on O:
$$(\frac{1}{2}\Delta - \lambda)v(x) + \sum_{i=1}^{d} b_i(x)\frac{\partial v(x)}{\partial x_i} + \ell(x) = 0.$$
- Dirichlet data on ∂O:
$$v(x) = g(x).$$

1.2. **Examples.**

1.2.1. *Multidimensional PDE with quadratic function as its solution.* Consider
$$\frac{1}{2}\Delta v - d = 0, \ x \in O.$$
with
$$v(x) = \sum_{i=1}^{d}(x_i - 1/2)^2, \ x \in \partial O.$$
The exact solution is
$$v(x) = \sum_{i=1}^{d}(x_i - 1/2)^2.$$

2. Discretization

2.1. **FDM.** We introduce some notions of finite difference operators. Commonly used first order finite difference operators are FFD, BFD, and CFD. Forward Finite Difference (FFD) is
$$\frac{\partial}{\partial x_i}v(x) \approx \delta_{he_i}v(x) := \frac{v(x + he_i) - v(x)}{h}.$$
Backward Finite Difference (BFD) is
$$\frac{\partial}{\partial x_i}v(x) \approx \delta_{-he_i}v(x) := \frac{v(x - he_i) - v(x)}{-h}.$$

Central Finite Difference (CFD) is

$$\frac{\partial}{\partial x_i} v(x) \approx \delta_{\pm h e_i} v(x) := \frac{1}{2}(\delta_{-he_i} + \delta_{he_i}) v(x) = \frac{v(x+he_i) - v(x-he_i)}{2h}.$$

Second order finite difference operators are the followings:

$$\frac{\partial^2}{\partial x_i^2} v(x) \approx \delta_{-he_i}\delta_{he_i} v(x) = \frac{v(x+he_i) - 2v(x) + v(x-he_i)}{h^2}.$$

Although the next operator will not be used below, we will write it for its completeness. If $i \neq j$, we use

$$\begin{aligned}\tfrac{\partial^2}{\partial x_i \partial x_j} v(x) &\approx \delta_{\pm he_i}\delta_{\pm he_j} v(x) \\ &= \frac{v(x+he_i+he_j) - v(x+he_i-he_j) - v(x-he_i+he_j) + v(x-he_i-he_j)}{4h^2}.\end{aligned}$$

2.2. **CFD on PDE.** Approximations for PDE are

$$\frac{\partial v(x)}{\partial x_i} \leftarrow \delta_{\pm he_i} v(x)$$

and

$$\frac{\partial^2 v(x)}{\partial x_i^2} \leftarrow \delta_{-he_i}\delta_{he_i} v(x).$$

For simplicity, if we set

$$\gamma = \frac{d}{d + h^2\lambda}, \; p^h(x \pm he_i | x) = \frac{1}{2d}(1 \pm h b_i(x)), \; \ell^h(x) = \frac{h^2 \ell(x)}{d},$$

then it yields DPP

$$v(x) = \gamma\Big\{\ell^h(x) + \sum_{i=1}^d p^h(x+he_i|x)v(x+he_i) + p^h(x-he_i|x)v(x-he_i)\Big\}.$$

2.3. **UFD on PDE.** Upwind finite difference(UFD) is the following:

$$\frac{\partial v(x)}{\partial x_i} \leftarrow \delta_{he_i} v(x) \cdot I(b_i(x) \geq 0) + \delta_{-he_i} v(x) \cdot I(b_i(x) < 0)$$

and

$$\frac{\partial^2 v(x)}{\partial x_i^2} \leftarrow \delta_{-he_i}\delta_{he_i} v(x).$$

Then, with

$$c_\pm = \frac{d}{2} + h\sum_i b_i^\pm(x), \; \gamma = \frac{c_+ + c_-}{c_+ + c_- + \lambda}, \; p^h(x \pm he_i|x) = \frac{c_\pm}{c_+ + c_-}, \; \ell^h(x) = \frac{h^2\ell(x)}{c_+ + c_-},$$

then it yields DPP

$$v(x) = \gamma\Big\{\ell^h(x) + \sum_{i=1}^d p^h(x+he_i|x)v(x+he_i) + p^h(x-he_i|x)v(x-he_i)\Big\}.$$