# Supplement to the article "Binary Classification as a Phase Separation Process"

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#### **Abstract**

Supplementary material to the article "Binary Classification as a Phase Separation Process", by Rafael Monteiro. We present several tables with computational statistics data that can be visualized as figures in the paper. In addition to that, further details on the numerical implementation of the PSBC are given.

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The tables in the first two sections are constructed using the files in the Statistics folder; see [?] for the code used to generate them, and README.pdf file for further information on how to access the data in the Statistics folder.

### 1 Non-diffusive PSBC in 1D (Sections 2 and 3)

The next table is related to tables 1a and 1b, with the main difference that it uses the parameters at the epoch of highest accuracy (on the training set), which is then applied to the test set.

	Average accuracy			
$\gamma^*$	Train	Test		
0.6	$0.957 \pm 0.004$	$0.963 \pm 0.004$		
0.7	$0.917\pm0.004$	$0.906 \pm 0.003$		
0.8	$0.859 \pm 0.005$	$0.851 \pm 0.007$		

Table 1: Comparison between the accuracy in two versions of the PSBC in the form (2.1), with different types of weight sharing. The dataset obeys a train-test split of 80%-20%, and is made of 2000 points following an i.i.d. uniform distribution on [0,1] with labels (2.9). For each value of  $\gamma^*$  statistics were computed from a sample space of 100 simulations. Parameters are  $N_t = 20$ , weights- $N_t$ -sharing,  $\Delta_t^u = 0.1$  (initial), patience =  $+\infty$ , and learning rates  $0.1 + 0.08 \cdot (0.93)^{epoch}$ .

The next table is related to tables 2a and 2b, with the main difference that it uses the parameters at the epoch of highest accuracy (on the training set), which is then applied to the test set.

	Average accuracy		
$\gamma^*$	Train	Test	
0.6	$0.577 \pm 0.0$	$0.562 \pm 0.0$	
0.7	$0.668 \pm 0.0$	$0.665 \pm 0.0$	
0.8	$0.75\pm0.0$	$0.743 \pm 0.0$	

<sup>(</sup>a) Without phase (at best epoch).

	Average	accuracy
$\gamma^*$	Train	Test
0.6	$0.999 \pm 0.003$	$0.999 \pm 0.003$
0.7	$1.0 \pm 0.0$	$1.0 \pm 0.0$
0.8	$1.0 \pm 0.0$	$1.0 \pm 0.0$

(b) With phase (at best epoch).

Table 2: Comparison between the accuracy in two versions of the PSBC, as evaluated at the best epoch: (a) in the form (2.1), and (b) in the form with phase, (3.4), that will be discussed in the next section. The dataset obeys a train-test split of 80%-20%, and is made of 2000 points following an i.i.d. uniform distribution on [0,1] with labels (2.12). For each value of  $\gamma^*$  statistics were computed from a sample space of 100 simulations. Parameters are  $N_t = 20$ , weights- $N_t$ -sharing,  $\Delta_t^u = 0.1$  (initial), patience =  $+\infty$ , and learning rates  $0.1 + 0.08 \cdot (0.93)^{epoch}$ .

In the next table KNNs and PSBC data only take part of the table for convenience, and the first column (denoting the number of hidden nodes) clearly does not apply to them. Notice that the standard deviation for the PSBC is much smaller than that of ANNs, being the reason why the shaded area in Figure 12 used to represent PSBC's standard deviation is almost imperceptible. Last, as said in the paper, we recall that there is no standard deviation for KNNs for the model is deterministic.

<sup>(</sup>a) Weights-1-sharing (at best epoch).

<sup>(</sup>b) Weights-N<sub>t</sub>-sharing (at best epoch).

Average accuracy								
Hidden	AN	NN	KNN	J - 2	KNI	N - 3	PSBC	
nodes	Train	Test	Train	Test	Train	Test	Train	Test
1	$0.5736 \pm 0.124$	$0.58 \pm 0.1004$	1.0	0.99	0.9994	0.9944	$0.6822 \pm 0.0028$	$0.653 \pm 0.0037$
2	$0.6343 \pm 0.2206$	$0.6382 \pm 0.2128$						
3	$0.723 \pm 0.204$	$0.7225 \pm 0.196$						
4	$0.8415 \pm 0.2013$	$0.8412 \pm 0.1994$						
5	$0.884 \pm 0.1275$	$0.877 \pm 0.139$						
6	$0.8822 \pm 0.1255$	$0.8745 \pm 0.1352$						
7	$0.9909 \pm 0.0068$	$0.9915 \pm 0.0054$						
8	$0.9829 \pm 0.0159$	$0.9853 \pm 0.0146$						
9	$0.9777 \pm 0.0383$	$0.9775 \pm 0.0354$						
10	$0.9195 \pm 0.2197$	$0.9198 \pm 0.2166$						

Table 3: Comparison among PSBC, ANNs and KNN with 2 and 3 neighbors, discussed in Section 3.1. The dataset obeys a train-test split of 80%-20%, and is made of 2000 points following an i.i.d. uniform distribution on [0,1] with labels (3.6). We compute statistics using a sample space of 10 simulations for each number of hidden nodes. Parameters are  $N_t = 20$ , weights- $N_t$ -sharing,  $\Delta_t^u = 0.1$  (initial), patience =  $+\infty$ , and learning rates  $0.1 + 0.08 \cdot (0.93)^{epoch}$ . For a visualization of the data in this table, see Figure 12.

#### 2 Non-diffusive PSBC (Section 4)

Average of maximum throughout epochs (weights-1-sharing)						
	Non-subordinate		Subordinate			
N <sub>ptt</sub>	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$ \overline{ \max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q } $	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$		
78	$1.7077 \pm 0.058$	$17.7811 \pm 0.0385$	$1.6628 \pm 0.0365$	$17.9575 \pm 0.081$		
87	$1.6337 \pm 0.0481$	$18.1841 \pm 0.0731$	$1.6477 \pm 0.0552$	$18.3613 \pm 0.0617$		
98	$1.6073 \pm 0.0443$	$18.7144 \pm 0.0769$	$1.6032 \pm 0.0363$	$18.8444 \pm 0.0741$		
112	$1.5467 \pm 0.0385$	$19.292 \pm 0.0872$	$1.5494 \pm 0.0523$	$19.5001 \pm 0.0294$		
130	$1.5516 \pm 0.0728$	$20.1866 \pm 0.0834$	$1.5533 \pm 0.0552$	$20.4014 \pm 0.0864$		
156	$1.5178 \pm 0.0505$	$21.3579 \pm 0.0746$	$1.5416 \pm 0.0657$	$21.5895 \pm 0.0687$		
196	$1.5125 \pm 0.0519$	$23.1765 \pm 0.1059$	$1.4703 \pm 0.0343$	$23.351 \pm 0.0977$		
261	$1.4983 \pm 0.0519$	$25.8914 \pm 0.0901$	$1.4787 \pm 0.0344$	$26.2361 \pm 0.0744$		
392	$1.4943 \pm 0.0279$	$30.8686 \pm 0.1385$	$1.4864 \pm 0.0289$	$31.1317 \pm 0.0902$		
784	$1.0 \pm 0.0$	$13.5509 \pm 0.0098$	$1.0 \pm 0.0$	$13.8641 \pm 0.0103$		

Average of maximum throughout epochs (weights-N<sub>t</sub>-sharing)

NT	Non-subordinate		Subordinate	
N <sub>ptt</sub>	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} diam \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$
78	$1.4329 \pm 0.031$	$15.3109 \pm 0.1249$	$1.4274 \pm 0.0663$	$15.7929 \pm 0.1007$
87	$1.3975 \pm 0.0571$	$15.7846 \pm 0.1153$	$1.395 \pm 0.0364$	$16.2141 \pm 0.0628$
98	$1.3971 \pm 0.0357$	$16.4919 \pm 0.0772$	$1.4061 \pm 0.0447$	$16.7979 \pm 0.0868$
112	$1.3967 \pm 0.0361$	$17.2627 \pm 0.1326$	$1.4109 \pm 0.0439$	$17.5361 \pm 0.1452$
130	$1.3735 \pm 0.0537$	$18.3488 \pm 0.0719$	$1.3625 \pm 0.0265$	$18.5868 \pm 0.071$
156	$1.4004 \pm 0.0324$	$19.8166 \pm 0.0742$	$1.3659 \pm 0.0369$	$20.0263 \pm 0.1036$
196	$1.3896 \pm 0.0342$	$21.8472 \pm 0.1477$	$1.3924 \pm 0.0371$	$22.1283 \pm 0.1574$
261	$1.2867 \pm 0.1487$	$21.5148 \pm 5.2528$	$1.3815 \pm 0.023$	$24.54 \pm 0.0232$
392	$1.0 \pm 0.0$	$10.9772 \pm 0.0098$	$1.0 \pm 0.0$	$11.7193 \pm 0.0119$
784	$1.0 \pm 0.0$	$10.9321 \pm 0.011$	$1.0 \pm 0.0$	$11.6689 \pm 0.0077$

Table 4: Average and standard deviation for the maximum value attained by the diameter of the set  $\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor}:=\operatorname{conv}\left(\{0,1\}\cup_{m=0}^{N_t-1}\{\alpha^{\lfloor m\rfloor}\}\right)$  over epochs;  $\mathscr{P}_{\beta}^{\lfloor N_t-1\rfloor}$  is defined similarly. This quantity immediately gives an estimate on the size of trainable weights (in  $\ell^{\infty}$ -norm) thanks to the relation  $\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}\leq \operatorname{diam}(\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor})\leq 2\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}.$  The model in display is a non-diffusive PSBC with parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A. Statistics were taken from a sample space of 10 simulations for each model. Note that, even though each simulation has assigned to it a maximum value Q=600 of epochs, each one of them may stop earlier due to *Early stopping*; see further information in Section A.

# 3 Diffusive PSBC, Neumann boundary conditions (Section 5)

Average accuracy (weights-1-sharing)					
	N <sub>t</sub>	<u> </u>		= 2	
ε	Train	Test	Train	Test	
0	$0.93824 \pm 0.00016$	$0.93674 \pm 0.00016$	$0.93821 \pm 0.00015$	$0.93664 \pm 0.00015$	
$2^{-10}$	$0.93824 \pm 0.00014$	$0.93674 \pm 0.00014$	$0.93821 \pm 0.00013$	$0.93674 \pm 0.00013$	
$2^{-9}$	$0.93823 \pm 0.00011$	$0.93664 \pm 0.00011$	$0.93823 \pm 0.00015$	$0.93671 \pm 0.00015$	
$2^{-8}$	$0.93823 \pm 9e-05$	$0.93667 \pm 9e-05$	$0.9383 \pm 0.00012$	$0.93684 \pm 0.00012$	
$2^{-7}$	$0.93827 \pm 0.00012$	$0.93681 \pm 0.00012$	$0.93808 \pm 0.0001$	$0.93657 \pm 0.0001$	
$2^{-6}$	$0.93819 \pm 9e-05$	$0.93664 \pm 9e-05$	$0.93818 \pm 0.00015$	$0.93684 \pm 0.00015$	
$2^{-5}$	$0.93819 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93823 \pm 0.00011$	$0.93667 \pm 0.00011$	
$2^{-4}$	$0.93819 \pm 0.0001$	$0.93667 \pm 0.0001$	$0.93815 \pm 7e-05$	$0.93657 \pm 7 e\text{-}05$	
$2^{-3}$	$0.9382 \pm 8e-05$	$0.93667 \pm 8e-05$	$0.9382 \pm 0.00011$	$0.93671 \pm 0.00011$	
$2^{-2}$	$0.93824 \pm 0.0001$	$0.93667 \pm 0.0001$	$0.93823 \pm 9e-05$	$0.93664 \pm 9 e\text{-}05$	
$2^{-1}$	$0.93817 \pm 8e-05$	$0.93677 \pm 8e-05$	$0.93827 \pm 0.00014$	$0.93687 \pm 0.00014$	
1	$0.93822 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93815 \pm 0.00014$	$0.93667 \pm 0.00014$	
2	$0.93819 \pm 0.00011$	$0.93677 \pm 0.00011$	$0.93791 \pm 8e-05$	$0.93657 \pm 8e-05$	
	N <sub>t</sub>	= 4	$N_t = 8$		
ε	Train	Test	Train	Test	
0	$0.93827 \pm 0.00014$	$0.93667 \pm 0.00014$	$0.93855 \pm 0.00019$	$0.93677 \pm 0.00019$	
$2^{-10}$	$0.93838 \pm 0.00014$	$0.93687 \pm 0.00014$	$0.93846 \pm 0.00017$	$0.93674 \pm 0.00017$	
$2^{-9}$	$0.93829 \pm 0.00018$	$0.93681 \pm 0.00018$	$0.93852 \pm 9e-05$	$0.93681 \pm 9e-05$	
$2^{-8}$	$0.93828 \pm 0.00018$	$0.93681 \pm 0.00018$	$0.93861 \pm 0.0001$	$0.93674 \pm 0.0001$	
$2^{-7}$	$0.93836 \pm 0.00016$	$0.93691 \pm 0.00016$	$0.93853 \pm 0.00014$	$0.93674 \pm 0.00014$	
$2^{-6}$	$0.93842 \pm 0.00011$	$0.93681 \pm 0.00011$	$0.93855 \pm 0.00014$	$0.93667 \pm 0.00014$	
$2^{-5}$	$0.93821 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93849 \pm 0.00017$	$0.93671 \pm 0.00017$	
$2^{-4}$	$0.93828 \pm 0.00025$	$0.93671 \pm 0.00025$	$0.93862 \pm 0.0002$	$0.93671 \pm 0.0002$	
$2^{-3}$	$0.93833 \pm 0.00014$	$0.93671 \pm 0.00014$	$0.9386 \pm 0.00016$	$0.93674 \pm 0.00016$	
$2^{-2}$	$0.93834 \pm 0.00016$	$0.93671 \pm 0.00016$	$0.93864 \pm 0.00013$	$0.93671 \pm 0.00013$	
$2^{-1}$	$0.93825 \pm 0.00012$	$0.9366 \pm 0.00012$	$0.93848 \pm 0.00018$	$0.93671 \pm 0.00018$	
1	$0.93811 \pm 0.00014$	$0.93657 \pm 0.00014$	$0.93838 \pm 0.00017$	$0.93674 \pm 0.00017$	
2	$0.93787 \pm 0.00013$	$0.9365 \pm 0.00013$	$0.93798 \pm 0.00013$	$0.93657 \pm 0.00013$	

Table 5: Average and standard deviation for the accuracy at the epoch with highest accuracy. The model in display is a non-diffusive PSBC with Neumann boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. For a visualization of the data in this table, see Figure 16.

	Average accuracy (weights-N <sub>t</sub> -sharing)					
	$N_t$	= 1	$N_{t}$	= 2		
${\cal E}$	Train	Test	Train	Test		
0	$0.93824 \pm 0.00016$	$0.93674 \pm 0.00016$	$0.93819 \pm 0.00015$	$0.93674 \pm 0.00015$		
$2^{-10}$	$0.93824 \pm 0.00014$	$0.93674 \pm 0.00014$	$0.93822 \pm 0.00022$	$0.9366 \pm 0.00022$		
$2^{-9}$	$0.93823 \pm 0.00011$	$0.93664 \pm 0.00011$	$0.93817 \pm 0.00012$	$0.93667 \pm 0.00012$		
$2^{-8}$	$0.93823 \pm 9e-05$	$0.93667 \pm 9e-05$	$0.93831 \pm 0.00017$	$0.93677 \pm 0.00017$		
$2^{-7}$	$0.93827 \pm 0.00012$	$0.93681 \pm 0.00012$	$0.9383 \pm 0.00023$	$0.93677 \pm 0.00023$		
$2^{-6}$	$0.93819 \pm 9 \text{e-} 05$	$0.93664 \pm 9e-05$	$0.93825 \pm 0.00019$	$0.93681 \pm 0.00019$		
$2^{-5}$	$0.93819 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93821 \pm 0.00021$	$0.93667 \pm 0.00021$		
$2^{-4}$	$0.93819 \pm 0.0001$	$0.93667 \pm 0.0001$	$0.93827 \pm 0.00016$	$0.93674 \pm 0.00016$		
$2^{-3}$	$0.9382 \pm 8e-05$	$0.93667 \pm 8e-05$	$0.93827 \pm 0.00015$	$0.93674 \pm 0.00015$		
$2^{-2}$	$0.93824 \pm 0.0001$	$0.93667 \pm 0.0001$	$0.93834 \pm 0.00013$	$0.93677 \pm 0.00013$		
$2^{-1}$	$0.93817 \pm 8\text{e-}05$	$0.93677 \pm 8e-05$	$0.9383 \pm 0.00017$	$0.93684 \pm 0.00017$		
1	$0.93822 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93816 \pm 0.00013$	$0.93674 \pm 0.00013$		
2	$0.93819 \pm 0.00011$	$0.93677 \pm 0.00011$	$0.93801 \pm 0.0001$	$0.9365 \pm 0.0001$		
	$N_{t}$	=4	$N_{t}$	= 8		
ε	Train	Test	Train	Test		
0	$0.93831 \pm 0.00028$	$0.93687 \pm 0.00028$	$0.93821 \pm 0.00046$	$0.93684 \pm 0.00046$		
$2^{-10}$	$0.93826 \pm 0.00031$	$0.93667 \pm 0.00031$	$0.93801 \pm 0.00037$	$0.93674 \pm 0.00037$		
$2^{-9}$	$0.93845 \pm 0.00022$	$0.93677 \pm 0.00022$	$0.93836 \pm 0.00032$	$0.93704 \pm 0.00032$		
$2^{-8}$	$0.93813 \pm 0.00028$	$0.9365 \pm 0.00028$	$0.93797 \pm 0.0004$	$0.93681 \pm 0.0004$		
$2^{-7}$	$0.93824 \pm 0.00018$	$0.93664 \pm 0.00018$	$0.93821 \pm 0.00043$	$0.93725 \pm 0.00043$		
$2^{-6}$	$0.93833 \pm 0.00015$	$0.9366 \pm 0.00015$	$0.93822 \pm 0.00029$	$0.93684 \pm 0.00029$		
$2^{-5}$	$0.93837 \pm 0.00017$	$0.93681 \pm 0.00017$	$0.93798 \pm 0.00043$	$0.93674 \pm 0.00043$		
$2^{-4}$	$0.93831 \pm 0.00031$	$0.93671 \pm 0.00031$	$0.93821 \pm 0.0004$	$0.93681 \pm 0.0004$		
$2^{-3}$	$0.93829 \pm 0.00037$	$0.93684 \pm 0.00037$	$0.93818 \pm 0.00048$	$0.93691 \pm 0.00048$		
$2^{-2}$	$0.93829 \pm 0.0002$	$0.9366 \pm 0.0002$	$0.93819 \pm 0.00035$	$0.93674 \pm 0.00035$		
$2^{-1}$	$0.93834 \pm 0.00021$	$0.93698 \pm 0.00021$	$0.93804 \pm 0.00036$	$0.93687 \pm 0.00036$		
1	$0.93813 \pm 0.00014$	$0.93674 \pm 0.00014$	$0.93813 \pm 0.00022$	$0.93677 \pm 0.00022$		
2	$0.93775 \pm 0.00018$	$0.9364 \pm 0.00018$	$0.93767 \pm 0.0002$	$0.93623 \pm 0.0002$		

Table 6: Average and standard deviation for the accuracy at the epoch with highest accuracy. The model in display is a non-diffusive PSBC with Neumann boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. For a visualization of the data in this table, see Figure 16.

	Average of maximum throughout epochs (weights-1-sharing)					
	$N_t = 1$		$N_{t}$	= 2		
3	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$		
0	$2.2471 \pm 0.0503$	$46.4559 \pm 0.0705$	$1.4863 \pm 0.0293$	$23.3581 \pm 0.0574$		
$2^{-10}$	$2.2336 \pm 0.0394$	$46.3739 \pm 0.1584$	$1.4682 \pm 0.0198$	$23.4505 \pm 0.0718$		
$2^{-9}$	$2.2477 \pm 0.059$	$46.4443 \pm 0.1478$	$1.5303 \pm 0.0467$	$23.3938 \pm 0.0633$		
$2^{-8}$	$2.2863 \pm 0.0665$	$46.4056 \pm 0.1125$	$1.492 \pm 0.0387$	$23.361 \pm 0.0881$		
$2^{-7}$	$2.252 \pm 0.0619$	$46.4102 \pm 0.152$	$1.5083 \pm 0.039$	$23.3573 \pm 0.0887$		
$2^{-6}$	$2.2687 \pm 0.0682$	$46.4365 \pm 0.1017$	$1.4867 \pm 0.0439$	$23.3925 \pm 0.0739$		
$2^{-5}$	$2.2826 \pm 0.0415$	$46.4389 \pm 0.066$	$1.4811 \pm 0.035$	$23.4263 \pm 0.0802$		
$2^{-4}$	$2.2309 \pm 0.0777$	$46.3912 \pm 0.0942$	$1.4972 \pm 0.0503$	$23.3988 \pm 0.0911$		
$2^{-3}$	$2.2184 \pm 0.0549$	$46.4794 \pm 0.1239$	$1.5144 \pm 0.0364$	$23.4082 \pm 0.1008$		
$2^{-2}$	$2.229 \pm 0.0249$	$46.4126 \pm 0.1217$	$1.5012 \pm 0.0479$	$23.417 \pm 0.0904$		
$2^{-1}$	$2.2363 \pm 0.0687$	$46.4252 \pm 0.151$	$1.5014 \pm 0.0599$	$23.4254 \pm 0.0834$		
$2^{0}$	$2.2371 \pm 0.0222$	$46.3686 \pm 0.0786$	$1.4962 \pm 0.0399$	$23.469 \pm 0.0702$		
2	$2.2543 \pm 0.0378$	$46.5026 \pm 0.1338$	$1.461 \pm 0.0301$	$23.5093 \pm 0.0847$		
	$N_{\mathrm{t}}=4$		$N_t = 8$			
3	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$		
0	$1.147 \pm 0.0288$	$11.3702 \pm 0.0643$	$1.0261 \pm 0.0329$	$4.9041 \pm 0.074$		
$2^{-10}$	$1.1607 \pm 0.024$	$11.3633 \pm 0.0476$	$1.049 \pm 0.0467$	$4.8718 \pm 0.0766$		
$2^{-9}$	$1.1714 \pm 0.0367$	$11.3916 \pm 0.1025$	$1.0321 \pm 0.0404$	$4.8909 \pm 0.07$		
$2^{-8}$	$1.1447 \pm 0.0369$	$11.3384 \pm 0.0517$	$1.0284 \pm 0.0269$	$4.8886 \pm 0.0784$		
$2^{-7}$	$1.1671 \pm 0.0511$	$11.3607 \pm 0.084$	$1.0287 \pm 0.0263$	$4.8558 \pm 0.0572$		
$2^{-6}$	$1.1593 \pm 0.0309$	$11.3685 \pm 0.0673$	$1.0421 \pm 0.0412$	$4.9097 \pm 0.0949$		
$2^{-5}$	$1.1507 \pm 0.0321$	$11.3515 \pm 0.0721$	$1.0215 \pm 0.0219$	$4.9224 \pm 0.0415$		
$2^{-4}$	$1.1665 \pm 0.0312$	$11.3383 \pm 0.036$	$1.0398 \pm 0.021$	$4.9444 \pm 0.0852$		
$2^{-3}$	$1.1644 \pm 0.0335$	$11.3706 \pm 0.0995$	$1.0265 \pm 0.0242$	$4.9449 \pm 0.0577$		
$2^{-2}$	$1.1605 \pm 0.0307$	$11.4076 \pm 0.0683$	$1.0254 \pm 0.0326$	$4.9526 \pm 0.0573$		
$2^{-1}$	$1.1602 \pm 0.0282$	$11.4303 \pm 0.0486$	$1.0177 \pm 0.0262$	$5.1157 \pm 0.0759$		
$2^{0}$	$1.1424 \pm 0.0249$	$11.5324 \pm 0.0704$	$1.0451 \pm 0.0287$	$5.3839 \pm 0.0417$		
2	$1.1565 \pm 0.0243$	$11.6882 \pm 0.0663$	$1.0291 \pm 0.0295$	$5.6896 \pm 0.0658$		

Table 7: Average and standard deviation for the maximum value attained by the diameter of the set  $\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor}:=\operatorname{conv}\left(\{0,1\}\cup_{m=0}^{N_t-1}\{\alpha^{\lfloor m\rfloor}\}\right)$  over epochs;  $\mathscr{P}_{\beta}^{\lfloor N_t-1\rfloor}$  is defined similarly. This quantity immediately gives an estimate on the size of trainable weights (in  $\ell^{\infty}$ -norm) thanks to the relation  $\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}\leq \operatorname{diam}(\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor})\leq 2\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}.$  The model in display is a diffusive PSBC with Neumann boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. Note that, even though each simulation has assigned to it a maximum value Q=600 of epochs, each one of them may stop earlier due to Early stopping; see further information in Section A. For a partial visualization of the data in this table ( $N_t=8$ ), see Figure 19.

Average of maximum throughout epochs (weights-N <sub>t</sub> -sharing)					
	$N_t$	= 1	$N_t = 2$		
3	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	
0	$2.2471 \pm 0.0503$	$46.4559 \pm 0.0705$	$1.3728 \pm 0.0378$	$22.0897 \pm 0.1014$	
$2^{-10}$	$2.2336 \pm 0.0394$	$46.3739 \pm 0.1584$	$1.3903 \pm 0.0443$	$22.1332 \pm 0.127$	
$2^{-9}$	$2.2477 \pm 0.059$	$46.4443 \pm 0.1478$	$1.3891 \pm 0.0448$	$22.085 \pm 0.1051$	
$2^{-8}$	$2.2863 \pm 0.0665$	$46.4056 \pm 0.1125$	$1.3834 \pm 0.0368$	$22.0953 \pm 0.0978$	
$2^{-7}$	$2.252 \pm 0.0619$	$46.4102 \pm 0.152$	$1.3741 \pm 0.0248$	$22.12 \pm 0.1123$	
$2^{-6}$	$2.2687 \pm 0.0682$	$46.4365 \pm 0.1017$	$1.37 \pm 0.0394$	$22.1021 \pm 0.1112$	
$2^{-5}$	$2.2826 \pm 0.0415$	$46.4389 \pm 0.066$	$1.4061 \pm 0.0392$	$22.0321 \pm 0.1137$	
$2^{-4}$	$2.2309 \pm 0.0777$	$46.3912 \pm 0.0942$	$1.415 \pm 0.0691$	$22.0749 \pm 0.1316$	
$2^{-3}$	$2.2184 \pm 0.0549$	$46.4794 \pm 0.1239$	$1.3991 \pm 0.05$	$22.1675 \pm 0.147$	
$2^{-2}$	$2.229 \pm 0.0249$	$46.4126 \pm 0.1217$	$1.3979 \pm 0.0452$	$22.15 \pm 0.1221$	
$2^{-1}$	$2.2363 \pm 0.0687$	$46.4252 \pm 0.151$	$1.4135 \pm 0.0792$	$22.1884 \pm 0.1112$	
$2^{0}$	$2.2371 \pm 0.0222$	$46.3686 \pm 0.0786$	$1.3845 \pm 0.0405$	$22.1105 \pm 0.1194$	
2	$2.2543 \pm 0.0378$	$46.5026 \pm 0.1338$	$1.3795 \pm 0.0329$	$22.2386 \pm 0.1038$	
	$N_{ m t}=4$		$N_t = 8$		
ε	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_{t} - 1 \rfloor} \right)_{q}$	
0	$1.076 \pm 0.0302$	$10.9976 \pm 0.1044$	$1.0 \pm 0.0$	$4.5348 \pm 0.0301$	
$2^{-10}$	$1.0549 \pm 0.044$	$11.0145 \pm 0.0814$	$1.0029 \pm 0.0077$	$4.5141 \pm 0.0393$	
$2^{-9}$	$1.0851 \pm 0.0503$	$11.039 \pm 0.1315$	$1.0\pm0.0$	$4.5169 \pm 0.0295$	
$2^{-8}$	$1.0742 \pm 0.0245$	$11.0067 \pm 0.0886$	$1.0 \pm 0.0$	$4.512 \pm 0.0489$	
$2^{-7}$	$1.0919 \pm 0.0374$	$10.9999 \pm 0.1257$	$1.0 \pm 0.0$	$4.5006 \pm 0.0273$	
$2^{-6}$	$1.0622 \pm 0.0228$	$10.998 \pm 0.1314$	$1.0004 \pm 0.0013$	$4.5194 \pm 0.0404$	
$2^{-5}$	$1.0662 \pm 0.0329$	$11.0268 \pm 0.1023$	$1.0 \pm 0.0$	$4.5382 \pm 0.0473$	
$2^{-4}$	$1.0857 \pm 0.0424$	$11.0645 \pm 0.0598$	$1.0012 \pm 0.0035$	$4.5243 \pm 0.0334$	
$2^{-3}$	$1.0725 \pm 0.0339$	$11.0565 \pm 0.131$	$1.002 \pm 0.0059$	$4.5694 \pm 0.0395$	
$2^{-2}$	$1.0737 \pm 0.0319$	$11.0437 \pm 0.1098$	$1.0 \pm 0.0$	$4.5834 \pm 0.0302$	
$2^{-1}$	$1.0563 \pm 0.0282$	$11.0739 \pm 0.1199$	$1.0 \pm 0.0$	$4.7742 \pm 0.0424$	
$2^{0}$	$1.0884 \pm 0.0405$	$11.1851 \pm 0.1042$	$1.0 \pm 0.0$	$5.0851 \pm 0.0208$	
2	$1.0649 \pm 0.0349$	$11.3956 \pm 0.0562$	$1.0 \pm 0.0$	$5.4261 \pm 0.019$	

Table 8: Average and standard deviation for the maximum value attained by the diameter of the set  $\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor}:=\operatorname{conv}\left(\{0,1\}\cup_{m=0}^{N_t-1}\{\alpha^{\lfloor m\rfloor}\}\right)$  over epochs;  $\mathscr{P}_{\beta}^{\lfloor N_t-1\rfloor}$  is defined similarly. This quantity immediately gives an estimate on the size of trainable weights (in  $\ell^{\infty}$ -norm) thanks to the relation  $\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}\leq \operatorname{diam}(\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor})\leq 2\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}.$  The model in display is a diffusive PSBC with Neumann boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights- $N_t$ -sharing. Statistics were taken from a sample space of 10 simulations for each model. Note that, even though each simulation has assigned to it a maximum value Q=600 of epochs, each one of them may stop earlier due to *Early stopping*; see further information in Section A. For a partial visualization of the data in this table ( $N_t=8$ ), see Figure 19.

# 4 Diffusive PSBC, Periodic boundary conditions (Section 6.3)

Average accuracy (weights-1-sharing, Periodic)					
	N <sub>t</sub>	= 1	$N_t = 2$		
ε	Train	Test	Train	Test	
0	$0.93825 \pm 0.0001$	$0.93674 \pm 0.0001$	$0.9382 \pm 0.00014$	$0.93671 \pm 0.00014$	
$2^{-10}$	$0.93817 \pm 8e-05$	$0.9366 \pm 8e-05$	$0.93824 \pm 0.00013$	$0.93671 \pm 0.00013$	
$2^{-9}$	$0.93813 \pm 9e-05$	$0.93671 \pm 9e-05$	$0.93818 \pm 0.00014$	$0.93667 \pm 0.00014$	
$2^{-8}$	$0.93819 \pm 0.0001$	$0.9366 \pm 0.0001$	$0.9382 \pm 7e-05$	$0.93681 \pm 7e-05$	
$2^{-7}$	$0.93818 \pm 0.00011$	$0.93667 \pm 0.00011$	$0.93821 \pm 9e-05$	$0.93667 \pm 9e-05$	
$2^{-6}$	$0.93816 \pm 0.00012$	$0.93671 \pm 0.00012$	$0.93827 \pm 0.00014$	$0.93677 \pm 0.00014$	
$2^{-5}$	$0.93813 \pm 0.0001$	$0.93677 \pm 0.0001$	$0.93816 \pm 0.00013$	$0.93667 \pm 0.00013$	
$2^{-4}$	$0.93823 \pm 0.00014$	$0.93667 \pm 0.00014$	$0.93825 \pm 9e-05$	$0.93677 \pm 9e-05$	
$2^{-3}$	$0.93828 \pm 0.00013$	$0.93667 \pm 0.00013$	$0.93824 \pm 0.00015$	$0.93671 \pm 0.00015$	
$2^{-2}$	$0.93818 \pm 0.00011$	$0.93671 \pm 0.00011$	$0.93819 \pm 9e-05$	$0.9366 \pm 9e-05$	
$2^{-1}$	$0.9382 \pm 7 e\text{-}05$	$0.93667 \pm 7e-05$	$0.9382 \pm 8e-05$	$0.93677 \pm 8e-05$	
1	$0.93818 \pm 0.00011$	$0.93671 \pm 0.00011$	$0.93809 \pm 5\text{e-}05$	$0.9366 \pm 5e-05$	
2	$0.93819 \pm 0.00013$	$0.93667 \pm 0.00013$	$0.93796 \pm 0.00013$	$0.9364 \pm 0.00013$	
	N <sub>t</sub>	=4	$N_t = 8$		
ε	Train	Test	Train	Test	
0	$0.93835 \pm 0.00021$	$0.93674 \pm 0.00021$	$0.93862 \pm 0.00014$	$0.93671 \pm 0.00014$	
$2^{-10}$	$0.9383 \pm 0.00015$	$0.93671 \pm 0.00015$	$0.93843 \pm 0.00018$	$0.93681 \pm 0.00018$	
$2^{-9}$	$0.93829 \pm 0.00012$	$0.93681 \pm 0.00012$	$0.93868 \pm 0.00012$	$0.93684 \pm 0.00012$	
$2^{-8}$	$0.93843 \pm 0.00019$	$0.93698 \pm 0.00019$	$0.93862 \pm 0.00017$	$0.93667 \pm 0.00017$	
$2^{-7}$	$0.93822 \pm 0.00013$	$0.93677 \pm 0.00013$	$0.93862 \pm 8e-05$	$0.93671 \pm 8e-05$	
$2^{-6}$	$0.93824 \pm 0.00016$	$0.93674 \pm 0.00016$	$0.93849 \pm 0.00021$	$0.93674 \pm 0.00021$	
$2^{-5}$	$0.93833 \pm 0.00019$	$0.93677 \pm 0.00019$	$0.93866 \pm 0.0002$	$0.93671 \pm 0.0002$	
$2^{-4}$	$0.93829 \pm 0.00013$	$0.93677 \pm 0.00013$	$0.9386 \pm 0.00019$	$0.93674 \pm 0.00019$	
$2^{-3}$	$0.93835 \pm 0.00019$	$0.93671 \pm 0.00019$	$0.93861 \pm 0.00013$	$0.93657 \pm 0.00013$	
$2^{-2}$	$0.93835 \pm 0.00014$	$0.93677 \pm 0.00014$	$0.93868 \pm 0.00015$	$0.93681 \pm 0.00015$	
$2^{-1}$	$0.93824 \pm 0.00013$	$0.93664 \pm 0.00013$	$0.93844 \pm 0.00021$	$0.93671 \pm 0.00021$	
1	$0.93815 \pm 0.00014$	$0.9366 \pm 0.00014$	$0.93842 \pm 0.00014$	$0.93684 \pm 0.00014$	
2	$0.938 \pm 8\text{e-}05$	$0.93647 \pm 8e-05$	$0.93803 \pm 8e-05$	$0.93657 \pm 8e-05$	

Table 9: Average and standard deviation for the accuracy at the epoch with highest accuracy. The model in display is a non-diffusive PSBC with Periodic boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. For a visualization of the data in this table, see Figure 17.

	Average accuracy (weights-N <sub>t</sub> -sharing, Periodic)							
	$N_t = 1$		$N_t = 2$					
ε	Train	Test	Train	Test				
0	$0.9383 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0001$	$0.9367 \pm 0.0001$				
$2^{-10}$	$0.9382 \pm 0.0001$	$0.9366 \pm 0.0001$	$0.9383 \pm 0.0001$	$0.9367 \pm 0.0001$				
$2^{-9}$	$0.9381 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0002$	$0.9367 \pm 0.0002$				
$2^{-8}$	$0.9382 \pm 0.0001$	$0.9366 \pm 0.0001$	$0.9383 \pm 0.0001$	$0.9368 \pm 0.0001$				
$2^{-7}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0001$	$0.9367 \pm 0.0001$				
$2^{-6}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9382 \pm 0.0002$	$0.9367 \pm 0.0002$				
$2^{-5}$	$0.9381 \pm 0.0001$	$0.9368 \pm 0.0001$	$0.9383 \pm 0.0002$	$0.9367 \pm 0.0002$				
$2^{-4}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0002$	$0.9367 \pm 0.0002$				
$2^{-3}$	$0.9383 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0002$	$0.9368 \pm 0.0002$				
$2^{-2}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0002$	$0.9368 \pm 0.0002$				
$2^{-1}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0001$	$0.9368 \pm 0.0001$				
$2^{0}$	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9381 \pm 0.0001$	$0.9365 \pm 0.0001$				
2	$0.9382 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.938 \pm 0.0001$	$0.9364 \pm 0.0001$				
	$N_t = 4$		$N_t = 8$					
ε	Train	Test	Train	Test				
0	$0.9383 \pm 0.0002$	$0.9368 \pm 0.0002$	$0.9384 \pm 0.0003$	$0.9369 \pm 0.0003$				
$2^{-10}$	$0.9382 \pm 0.0003$	$0.9366 \pm 0.0003$	$0.9382 \pm 0.0003$	$0.937 \pm 0.0003$				
$2^{-9}$	$0.9384 \pm 0.0003$	$0.9368 \pm 0.0003$	$0.9379 \pm 0.0005$	$0.9367 \pm 0.0005$				
$2^{-8}$	$0.9384 \pm 0.0002$	$0.9368 \pm 0.0002$	$0.938 \pm 0.0004$	$0.9367 \pm 0.0004$				
$2^{-7}$	$0.9384 \pm 0.0001$	$0.9367 \pm 0.0001$	$0.9383 \pm 0.0005$	$0.937 \pm 0.0005$				
$2^{-6}$	$0.9384 \pm 0.0002$	$0.937 \pm 0.0002$	$0.9383 \pm 0.0004$	$0.9375 \pm 0.0004$				
$2^{-5}$	$0.9383 \pm 0.0001$	$0.9368 \pm 0.0001$	$0.938 \pm 0.0005$	$0.9368 \pm 0.0005$				
$2^{-4}$	$0.9384 \pm 0.0002$	$0.9367 \pm 0.0002$	$0.9383 \pm 0.0003$	$0.9367 \pm 0.0003$				
$2^{-3}$	$0.9383 \pm 0.0002$	$0.9367 \pm 0.0002$	$0.9382 \pm 0.0003$	$0.9369 \pm 0.0003$				
$2^{-2}$	$0.9384 \pm 0.0003$	$0.9366 \pm 0.0003$	$0.9381 \pm 0.0003$	$0.9369 \pm 0.0003$				
$2^{-1}$	$0.9382 \pm 0.0002$	$0.9366 \pm 0.0002$	$0.938 \pm 0.0004$	$0.9369 \pm 0.0004$				
$2^{0}$	$0.9381 \pm 0.0002$	$0.9366 \pm 0.0002$	$0.9381 \pm 0.0002$	$0.9369 \pm 0.0002$				
2	$0.9378 \pm 0.0002$	$0.9364 \pm 0.0002$	$0.9376 \pm 0.0001$	$0.9364 \pm 0.0001$				

Table 10: Average and standard deviation for the accuracy at the epoch with highest accuracy. The model in display is a non-diffusive PSBC with Periodic boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. For a visualization of the data in this table, see Figure 17.

Average of maximum throughout epochs (weights-1-sharing, Periodic)							
	N <sub>t</sub>	= 1	$N_t = 2$				
3	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$ \max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q $	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_{t} - 1 \rfloor} \right)_{q}$			
0	$2.2655 \pm 0.0543$	$46.4456 \pm 0.1654$	$1.4847 \pm 0.0295$	$23.434 \pm 0.0606$			
$2^{-10}$	$2.2572 \pm 0.0558$	$46.3963 \pm 0.0979$	$1.4719 \pm 0.0263$	$23.3742 \pm 0.0577$			
$2^{-9}$	$2.2475 \pm 0.059$	$46.3758 \pm 0.0852$	$1.495 \pm 0.0555$	$23.4082 \pm 0.077$			
$2^{-8}$	$2.2623 \pm 0.0354$	$46.351 \pm 0.1384$	$1.5078 \pm 0.0468$	$23.3969 \pm 0.079$			
$2^{-7}$	$2.2476 \pm 0.0398$	$46.4304 \pm 0.1513$	$1.5301 \pm 0.0539$	$23.4165 \pm 0.0698$			
$2^{-6}$	$2.2443 \pm 0.041$	$46.4176 \pm 0.1396$	$1.5332 \pm 0.0648$	$23.3601 \pm 0.1011$			
$2^{-5}$	$2.2449 \pm 0.0336$	$46.4169 \pm 0.1183$	$1.491 \pm 0.0401$	$23.3763 \pm 0.086$			
$2^{-4}$	$2.2702 \pm 0.0331$	$46.4255 \pm 0.1553$	$1.4781 \pm 0.0333$	$23.4263 \pm 0.0861$			
$2^{-3}$	$2.2205 \pm 0.0658$	$46.4107 \pm 0.0821$	$1.5138 \pm 0.0386$	$23.3763 \pm 0.0435$			
$2^{-2}$	$2.2404 \pm 0.0515$	$46.4571 \pm 0.1305$	$1.4758 \pm 0.0232$	$23.3989 \pm 0.0711$			
$2^{-1}$	$2.2493 \pm 0.0569$	$46.4478 \pm 0.1489$	$1.498 \pm 0.0502$	$23.4418 \pm 0.0768$			
$2^{0}$	$2.2375 \pm 0.0519$	$46.4828 \pm 0.1084$	$1.4818 \pm 0.04$	$23.4633 \pm 0.1074$			
2	$2.241 \pm 0.0469$	$46.4303 \pm 0.0941$	$1.488 \pm 0.048$	$23.5118 \pm 0.1166$			
_	$N_{t} = 4$		$N_t = 8$				
ε	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_{t} - 1 \rfloor} \right)_{q}$			
0	$1.151 \pm 0.042$	$11.3637 \pm 0.0607$	$1.0476 \pm 0.0409$	$4.8581 \pm 0.0349$			
$2^{-10}$	$1.1722 \pm 0.0513$	$11.3956 \pm 0.0966$	$1.0281 \pm 0.023$	$4.8932 \pm 0.055$			
$2^{-9}$	$1.1726 \pm 0.0358$	$11.351 \pm 0.0598$	$1.0502 \pm 0.0505$	$4.9378 \pm 0.1149$			
$2^{-8}$	$1.1634 \pm 0.0355$	$11.3766 \pm 0.0498$	$1.0342 \pm 0.0333$	$4.8624 \pm 0.0964$			
$2^{-7}$	$1.1446 \pm 0.033$	$11.3496 \pm 0.0637$	$1.0211 \pm 0.0236$	$4.8737 \pm 0.0559$			
$2^{-6}$	$1.1553 \pm 0.0221$	$11.3604 \pm 0.0384$	$1.049 \pm 0.0387$	$4.8903 \pm 0.0932$			
$2^{-5}$	$1.1529 \pm 0.0321$	$11.3051 \pm 0.0476$	$1.0376 \pm 0.0325$	$4.8825 \pm 0.0943$			
$2^{-4}$	$1.1434 \pm 0.034$	$11.3777 \pm 0.0709$	$1.0497 \pm 0.0291$	$4.883 \pm 0.0642$			
$2^{-3}$	$1.1647 \pm 0.0345$	$11.3202 \pm 0.0565$	$1.0289 \pm 0.029$	$4.9716 \pm 0.0856$			
$2^{-2}$	$1.1856 \pm 0.0539$	$11.3366 \pm 0.0613$	$1.0304 \pm 0.0316$	$4.9895 \pm 0.0577$			
$2^{-1}$	$1.1488 \pm 0.0364$	$11.4419 \pm 0.0459$	$1.0314 \pm 0.0258$	$5.1011 \pm 0.0436$			
$2^{0}$	$1.164 \pm 0.0303$	$11.5262 \pm 0.0477$	$1.0277 \pm 0.0241$	$5.3921 \pm 0.0544$			
2	$1.1572 \pm 0.0405$	$11.6955 \pm 0.0606$	$1.0285 \pm 0.0242$	$5.6942 \pm 0.0389$			

Table 11: Average and standard deviation for the maximum value attained by the diameter of the set  $\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor}:=\operatorname{conv}\left(\{0,1\}\cup_{m=0}^{N_t-1}\{\alpha^{\lfloor m\rfloor}\}\right)$  over epochs;  $\mathscr{P}_{\beta}^{\lfloor N_t-1\rfloor}$  is defined similarly. This quantity immediately gives an estimate on the size of trainable weights (in  $\ell^{\infty}$ -norm) thanks to the relation  $\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}\leq \operatorname{diam}(\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor})\leq 2\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}.$  The model in display is a diffusive PSBC with Periodic boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. Note that, even though each simulation has assigned to it a maximum value Q=600 of epochs, each one of them may stop earlier due to Early stopping; see further information in Section A.

Average of maximum throughout epochs (weights-N <sub>t</sub> -sharing, Periodic)						
ε	N <sub>t</sub>	= 1	$N_t = 2$			
	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$ \max_{0 \leq q \leq Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q $	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$		
0	$2.2655 \pm 0.0543$	$46.4456 \pm 0.1654$	$1.3775 \pm 0.0429$	$22.1334 \pm 0.1715$		
$2^{-10}$	$2.2572 \pm 0.0558$	$46.3963 \pm 0.0979$	$1.3948 \pm 0.0678$	$22.1239 \pm 0.1769$		
$2^{-9}$	$2.2475 \pm 0.059$	$46.3758 \pm 0.0852$	$1.3781 \pm 0.0379$	$22.2032 \pm 0.0829$		
$2^{-8}$	$2.2623 \pm 0.0354$	$46.351 \pm 0.1384$	$1.4042 \pm 0.0399$	$22.1296 \pm 0.0824$		
$2^{-7}$	$2.2476 \pm 0.0398$	$46.4304 \pm 0.1513$	$1.4067 \pm 0.0383$	$22.1773 \pm 0.19$		
$2^{-6}$	$2.2443 \pm 0.041$	$46.4176 \pm 0.1396$	$1.3941 \pm 0.0498$	$22.1501 \pm 0.1372$		
$2^{-5}$	$2.2449 \pm 0.0336$	$46.4169 \pm 0.1183$	$1.3984 \pm 0.0387$	$22.0976 \pm 0.1399$		
$2^{-4}$	$2.2702 \pm 0.0331$	$46.4255 \pm 0.1553$	$1.4098 \pm 0.0454$	$22.0997 \pm 0.0977$		
$2^{-3}$	$2.2205 \pm 0.0658$	$46.4107 \pm 0.0821$	$1.3639 \pm 0.0273$	$22.1031 \pm 0.1514$		
$2^{-2}$	$2.2404 \pm 0.0515$	$46.4571 \pm 0.1305$	$1.3939 \pm 0.0224$	$22.0829 \pm 0.1908$		
$2^{-1}$	$2.2493 \pm 0.0569$	$46.4478 \pm 0.1489$	$1.4122 \pm 0.0354$	$22.0522 \pm 0.1427$		
$2^{0}$	$2.2375 \pm 0.0519$	$46.4828 \pm 0.1084$	$1.3639 \pm 0.0352$	$22.1322 \pm 0.1853$		
2	$2.241 \pm 0.0469$	$46.4303 \pm 0.0941$	$1.4045 \pm 0.0617$	$22.2923 \pm 0.0991$		
	$N_{t}=4$		$N_t = 8$			
ε	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\alpha}^{\lfloor N_t - 1 \rfloor} \right)_q$	$\max_{0 \le q \le Q} \operatorname{diam} \left( \mathscr{P}_{\beta}^{\lfloor N_{t} - 1 \rfloor} \right)_{q}$		
0	$1.0726 \pm 0.0454$	$11.0186 \pm 0.1212$	$1.0 \pm 0.0$	$4.5323 \pm 0.0401$		
$2^{-10}$	$1.0796 \pm 0.0476$	$11.0678 \pm 0.1133$	$1.0 \pm 0.0$	$4.531 \pm 0.0408$		
$2^{-9}$	$1.0746 \pm 0.0434$	$11.0337 \pm 0.0629$	$1.0\pm0.0$	$4.5165 \pm 0.0411$		
$2^{-8}$	$1.0683 \pm 0.0152$	$11.0202 \pm 0.0873$	$1.0013 \pm 0.0038$	$4.5277 \pm 0.0207$		
$2^{-7}$	$1.0583 \pm 0.0314$	$10.9541 \pm 0.1117$	$1.001 \pm 0.0031$	$4.5236 \pm 0.0433$		
$2^{-6}$	$1.0803 \pm 0.0261$	$10.9613 \pm 0.1071$	$1.0 \pm 0.0$	$4.5282 \pm 0.0605$		
$2^{-5}$	$1.0693 \pm 0.0414$	$11.0465 \pm 0.1129$	$1.0008 \pm 0.0023$	$4.5216 \pm 0.0391$		
$2^{-4}$	$1.0717 \pm 0.0351$	$11.0283 \pm 0.1021$	$1.0 \pm 0.0$	$4.5108 \pm 0.0393$		
$2^{-3}$	$1.0726 \pm 0.0391$	$10.9933 \pm 0.065$	$1.0 \pm 0.0$	$4.5458 \pm 0.0604$		
$2^{-2}$	$1.0764 \pm 0.0352$	$11.1219 \pm 0.1005$	$1.0 \pm 0.0$	$4.5904 \pm 0.0373$		
$2^{-1}$	$1.0912 \pm 0.0558$	$11.1092 \pm 0.1004$	$1.0 \pm 0.0$	$4.7634 \pm 0.0346$		
$2^{0}$	$1.0488 \pm 0.0189$	$11.2141 \pm 0.1203$	$1.0 \pm 0.0$	$5.1008 \pm 0.0234$		
2	$1.0735 \pm 0.0303$	$11.3803 \pm 0.1225$	$1.0 \pm 0.0$	$5.4214 \pm 0.0277$		

Table 12: Average and standard deviation for the maximum value attained by the diameter of the set  $\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor}:=\operatorname{conv}\left(\{0,1\}\cup_{m=0}^{N_t-1}\{\alpha^{\lfloor m\rfloor}\}\right)$  over epochs;  $\mathscr{P}_{\beta}^{\lfloor N_t-1\rfloor}$  is defined similarly. This quantity immediately gives an estimate on the size of trainable weights (in  $\ell^{\infty}$ -norm) thanks to the relation  $\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}\leq \operatorname{diam}(\mathscr{P}_{\alpha}^{\lfloor N_t-1\rfloor})\leq 2\max_{0\leq n\leq N_t-1}\left\{\|\alpha^{\lfloor n\rfloor}\|_{\ell^{\infty}},1\right\}.$  The model in display is a diffusive PSBC with Periodic boundary conditions and parameters  $N_t=2$ ,  $\Delta_t^u=0.1$  (initial),  $\Delta_t^p=0.1$  (initial), patience = 50, learning rate chosen according to Appendix A, and weights-1-sharing. Statistics were taken from a sample space of 10 simulations for each model. Note that, even though each simulation has assigned to it a maximum value Q=600 of epochs, each one of them may stop earlier due to Early stopping; see further information in Section A.

## 5 Auxiliary results for code vectorization

There are many challenges in the design and implementation of ML models. Our main goal in this section involves breaking the model into smaller subroutines, exploiting structure of computations that can be cast into a single framework.

Some additional tools to implement the PSBC as the algorithm 1 are given below. Our exposition relies on basic Calculus and Linear Algebra. We avoid technical tensorial algebra, that would not help in explaining how matrices should in fact be manipulated or computed. For that, we make use of the following definition.

**Definition 5.1 (Flattening operator)** We define the Flattening operator  $\mathcal{F}_{flat}^{(a,b)}: \mathbb{R}^{a \times b} \to \mathbb{R}^{a \cdot b \times 1}$  as an action on the space of matrices such that

$$\mathscr{F}_{flat}^{(a,b)}\left(\left[egin{array}{c} r_1\ dots\ r_a \end{array}
ight]
ight)=\left[\left.r_1\left|\ldots\right|r_a\left|
ight].$$

One observes a clear redundancy in notation, because the space of matrices on which the flattening operator  $\mathcal{F}_{\mathrm{flat}}^{(a,b)}$  acts has well defined parameters a and b. Thus, for the sake of notation, in the remaining of this Appendix we shall simply write  $\mathcal{F}_{\mathrm{flat}}(\cdot)$  to represent any flattening operator and  $\mathcal{F}_{\mathrm{flat}}^{-1}(\cdot) = (\mathcal{F}_{\mathrm{flat}}^{(a,b)})^{-1}(\cdot)$  for its corresponding inverse.

The next result is crucial for an efficient vectorized implementation of the PSBC.

**Lemma 5.2** Let  $Z = \left(Z_{(1)}, \dots, Z_{(N_d)}\right) \in \mathbb{R}^{N_u} \oplus \dots \oplus \mathbb{R}^{N_u} \approx \mathbb{R}^{N_d \cdot N_u}$ , and a given function

$$\mathcal{H}(Z) = \sum_{i=1}^{N_{d}} \frac{1}{2N_{d}} \|Z_{(i)}\|_{\ell^{2}(\mathbb{R}^{N_{u}})}^{2},$$

where  $Z_{(i)} = Z_{(i)}(U_{(i)}, P) \in \mathscr{C}^1(\mathbb{R}^{N_u} \times \mathbb{R}^{N_{ptt}}; \mathbb{R}^{N_u})$ . For each  $1 \leq i \leq N_d$ , assume that,

$$A_{(i)} := \frac{\partial Z_{(i)}}{\partial U_{(i)}} = \mathcal{L} \cdot diag(v_{(i)}) \in \mathbb{R}^{N_{u} \times N_{u}}, \qquad B_{(i)} := \frac{\partial Z_{(i)}}{\partial P} = \mathcal{L} \cdot diag(v_{(i)}) \cdot \mathcal{K} \in \mathbb{R}^{N_{u} \times N_{ptt}}, \tag{1}$$

with  $\mathcal{L} \in \mathbb{R}^{N_u \times N_u}$ ,  $\mathcal{K} \in \mathbb{R}^{N_u \times N_{ptt}}$ , and  $v_{(i)} \in \mathbb{R}^{N_u \times 1}$ . Clearly, the relations  $\frac{\partial \mathcal{H}}{\partial U_{(i)}} = A_{(i)}$ , and  $\frac{\partial \mathcal{H}}{\partial P} = \sum_{i=1}^{N_d} B_{(i)}$  hold. Last, define the matrix

$$\mathcal{M}\left(Z\right) := \frac{1}{N_{d}} \begin{bmatrix} Z_{(1)} \\ \vdots \\ Z_{(N_{d})} \end{bmatrix} \cdot \mathcal{L} \circledast \begin{bmatrix} v_{(1)}^{T} \\ \vdots \\ v_{(N_{d})}^{T} \end{bmatrix} \in \mathbb{R}^{N_{d} \times N_{u}}.$$
 (2)

Then, we have

(i) 
$$\nabla_Z \mathcal{H} = \mathcal{F}_{flat} \left( \begin{bmatrix} Z_{(1)} \\ \vdots \\ Z_{(N_d)} \end{bmatrix} \right)$$
.

$$\textit{(ii)} \ \ \nabla_{U}\mathcal{H} = \nabla_{Z}\mathcal{H} \cdot \mathrm{diag}\left(A_{(i)}; 1 \leq i \leq \mathrm{N_d}\right) = \mathcal{F}_{\mathit{flat}}\left(\mathcal{M}\left(Z\right)\right).$$

(iii) With 
$$\mathbf{1} \in \mathbb{R}^{N_d \times 1}$$
, it holds that  $\nabla_{\widetilde{p}} \mathcal{H} = \mathbf{1}^T \cdot \mathcal{M}(Z) \cdot \mathcal{H}$ .

<sup>&</sup>lt;sup>1</sup>When using Hadamard products and usual matrix products one should be careful, because operations are not associative. Therefore,  $\mathcal{M}(Z)$  should be calculated first.

(iv) (Hierarchical propagation) Consider

$$U = \left(U_{(1)}, \dots, U_{(N_d)}\right), V = \left(V_{(1)}, \dots, V_{(N_d)}\right) \in \mathbb{R}^{N_u} \oplus \dots \oplus \mathbb{R}^{N_u} \approx \mathbb{R}^{N_d \cdot N_u},$$

such that  $U_{(i)} \in \mathscr{C}\left(\mathbb{R}^{N_u}; \mathbb{R}^{N_u}\right)$  is a function of  $V_{(i)} \in \mathbb{R}^{N_u}$  only, i.e.,  $U_{(i)} = U_{(i)}\left(V_{(i)}\right)$ . Assume that

$$\frac{\partial U_{(i)}}{\partial V_{(i)}} = \mathcal{R} \cdot \operatorname{diag}(d_{(i)}) \in \mathbb{R}^{N_{u} \times N_{u}}, \quad with \quad v_{n} \in \mathbb{R}^{N_{u} \times 1}, \quad \mathcal{R} \in \mathbb{R}^{N_{u} \times N_{u}}. \tag{3}$$

(Recall from notation in Sec. 1.3 that vectors are stored as column matrices). Then, for any  $U \mapsto \mathcal{H}(U) \in \mathscr{C}^1(\mathbb{R}^{N_d \cdot N_u}; \mathbb{R})$ , it holds that

$$\frac{\partial \mathcal{H}}{\partial V_{(i)}} = \frac{\partial \mathcal{H}}{\partial U_{(i)}} \cdot \mathcal{R} \cdot \operatorname{diag}(d_{(i)}) \in \mathbb{R}^{1 \times N_{\mathrm{u}}}, \quad d_{(i)} \in \mathbb{R}^{N_{\mathrm{u}} \times 1}. \tag{4}$$

In particular,

$$\nabla_{V}\mathcal{H} = \mathcal{F}_{flat} \left( \begin{bmatrix} \frac{\partial \mathcal{H}}{\partial V_{(1)}} \\ \vdots \\ \frac{\partial \mathcal{H}}{\partial V_{(N_{d})}} \end{bmatrix} \right) = \mathcal{F}_{flat} \left( \begin{bmatrix} \frac{\partial \mathcal{H}}{\partial U_{(1)}} \\ \vdots \\ \frac{\partial \mathcal{H}}{\partial U_{(N_{d})}} \end{bmatrix} \cdot \mathcal{R} \otimes \begin{bmatrix} d_{(1)}^{T} \\ \vdots \\ d_{(N_{d})}^{T} \end{bmatrix} \right).$$

$$= \mathcal{F}_{flat} \left( \mathcal{F}_{flat}^{-1} \left( \nabla_{U}\mathcal{H} \right) \cdot \mathcal{R} \otimes \begin{bmatrix} d_{(1)}^{T} \\ \vdots \\ d_{(N_{d})}^{T} \end{bmatrix} \right).$$
(5)

(v) With  $\mathbf{1} \in \mathbb{R}^{N_d \times 1}$ , if  $U_{(i)} = U_{(i)}(\alpha) \in \mathscr{C}\left(\mathbb{R}^k; \mathbb{R}^{N_u}\right)$  and  $\frac{\partial U_{(i)}}{\partial \alpha} = \mathscr{R} \cdot \operatorname{diag}(v_{(i)}) \cdot \mathscr{K} \in \mathbb{R}^{N_u \times k}$ , then

$$\frac{\partial \mathcal{H}}{\partial \alpha} = \mathbf{1}^T \cdot \mathcal{M}(U) \cdot \mathcal{K}, \quad \text{where} \quad \mathcal{M}(U) = \begin{bmatrix} \frac{\partial \mathcal{H}}{\partial U_{(1)}} \\ \vdots \\ \frac{\partial \mathcal{H}}{\partial U_{(N_d)}} \end{bmatrix} \cdot \mathcal{R} \circledast \begin{bmatrix} d_{(1)}^T \\ \vdots \\ d_{(N_d)}^T \end{bmatrix}.$$

The previous lemmas are key ingredients for Backpropagation computations in all the models presented.

**Corollary 5.3** Given  $U = (U, P, Y) \in \mathbb{R}^{N_u} \times \mathbb{R}^{N_p} \times \{0, 1\}$ , let

$$Z = Z(U, P, Y) = S_{N_u}^{(P)}(U) - Y\mathbf{1}, \quad \mathbf{1} \in \mathbb{R}^{N_u \times 1},$$

where  $(U,P)\mapsto \mathcal{S}_{N_u}^{(P)}(U)$  as in (4.10). For any pair  $(X_{(i)},Y_{(i)})$  in  $\mathcal{D}$  with associated forward propagation  $\left(U^{\lfloor\cdot\rfloor}(X_{(i)},\alpha^{\lfloor\cdot\rfloor}),P^{\lfloor\cdot\rfloor}\left(\frac{1}{2}\mathbf{1};\beta^{\lfloor\cdot\rfloor}\right)\right)$  and  $U^{\lfloor 0\rfloor}=X_{(i)}$ , define

$$Z_{(i)}(U,P) := Z\left(U^{\lfloor N_t \rfloor}, \widetilde{P^{\lfloor N_t \rfloor}}, Y_{(i)}\right), \tag{6}$$

where  $\widetilde{P^{\lfloor N_t \rfloor}} = \mathcal{K} \cdot P^{\lfloor N_t \rfloor}$ , with  $\mathcal{K} = \mathbf{1} \in \mathbb{R}^{N_u \times 1}$  if the model is non-subordinated,  $\mathcal{K} = \mathscr{B}^*$  if it is subordinated. Clearly,

$$\operatorname{Cost}_{\mathfrak{D}} = \sum_{i=1}^{N_{d}} \frac{1}{2N_{d}} \left\| Z_{(i)} \left( U^{\lfloor N_{t} \rfloor}(X_{(i)}, \alpha^{\lfloor N_{t} - 1 \rfloor}), P^{\lfloor N_{t} \rfloor} \left( \frac{1}{2} \mathbf{1}; \beta^{\lfloor N_{t} - 1 \rfloor} \right) \right) \right\|_{\ell^{2}(\mathbb{R}^{N_{u}})}^{2}. \tag{7}$$

Thanks to Lemma B.1(v), it follows that all derivatives of Cost<sub>D</sub> with respect to  $U^{\lfloor N_t \rfloor}$  can be computed taking  $A_{(i)}$  in (1) of the form

$$\mathcal{L} = Id_{N_u}, \quad v_{(i)} = \mathbf{1} - 2\widetilde{P^{\lfloor N_t \rfloor}}, \quad and \quad \mathcal{K} = \mathcal{B}^*.$$

Similarly, the derivatives with respect to  $P^{\lfloor N_t \rfloor}$  can be computed taking  $B_{(i)}$  in (1) of the form

$$\mathscr{L} = Id_{\mathrm{N_u}}, \quad v_{(i)} = \mathbf{1} - 2U^{\lfloor \mathrm{N_t} \rfloor},$$

where  $\mathcal{K}=\mathbf{1}$  (non-subordinated) or  $\mathcal{K}=\mathfrak{B}^*$  (subordinated). Still using Lemma B.1(v) we compute the derivatives of the cost function with respect to  $\alpha^{\lfloor N_t-1\rfloor}$  and  $\beta^{\lfloor N_t-1\rfloor}$ . In the first case, recall that  $\alpha^{\lfloor N_t-1\rfloor}=\mathfrak{B}^*w^{\lfloor N_t-1\rfloor}$ , therefore we aim to compute derivatives with respect to  $w^{\lfloor N_t-1\rfloor}$ , which we obtain by Lemma 5.2(v), with

$$\mathscr{R} = \mathscr{B}^* \quad \text{and} \quad d_{(i)} = -\Delta_t U^{\lfloor N_t - 1 \rfloor} \circledast (\mathbf{1} - U^{\lfloor N_t - 1 \rfloor}).$$

Similarly, derivatives of the cost function with respect to  $\beta^{\lfloor N_t-1\rfloor}$  follow from Lemma B.1(v), applying the Chain Rule. Finally, since forward propagation implies that  $U^{\lfloor n\rfloor}=U^{\lfloor n\rfloor}(U^{\lfloor n-1\rfloor})$  and  $P^{\lfloor n\rfloor}=P^{\lfloor n\rfloor}(P^{\lfloor n-1\rfloor})$  for all  $n\in G_{N_t}$ , assuming that derivatives of the cost function with respect to  $U^{\lfloor n\rfloor}$ ,  $P^{\lfloor n\rfloor}$  have been computed, then:

(i) Derivatives with respect to  $U^{\lfloor n-1 \rfloor}$  can be found using Lemma 5.2(iv) taking

$$\mathscr{R} = \left(\mathscr{L}_{N_u}\right)^{-1} \quad \text{and} \quad d_{(i)} = \mathbf{1} + \Delta_t \left[ U^{\lfloor n-1 \rfloor} \circledast \left(\mathbf{1} - U^{\lfloor n-1 \rfloor}\right) + \left( U^{\lfloor n-1 \rfloor} - \alpha^{\lfloor n-1 \rfloor}\right) \circledast \left(\mathbf{1} - 2U^{\lfloor n-1 \rfloor}\right) \right],$$

which holds due to Lemma B.1(v).

(ii) Derivatives with respect to  $\alpha^{\lfloor n-1 \rfloor}$  can be found similarly, using Lemma 5.2(iv) with

$$\mathscr{R} = \mathscr{B}^*$$
 and  $d_{(i)} = -\Delta_t U^{\lfloor n-1 \rfloor} \circledast (\mathbf{1} - U^{\lfloor n-1 \rfloor}).$ 

(iii) Derivatives with respect to  $P^{\lfloor n-1 \rfloor}$  and  $\beta^{\lfloor n-1 \rfloor}$  are easily computed using the computations in Lemma B.1(v) and invoking the Chain Rule.

#### References

[1] R. Monteiro. Source code for the paper "Binary classification as a phase separation process". https://github.com/rafael-a-monteiro-math/Binary\_classification\_phase\_separation, September 2020.