



# Domain Decomposition for Randomized Neural Networks

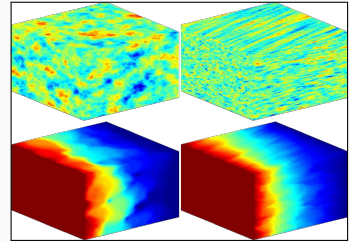
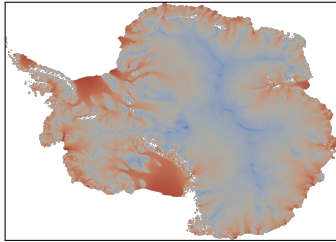
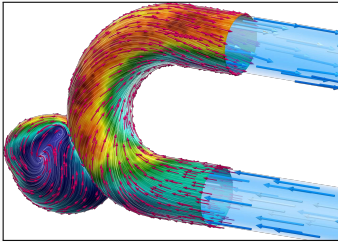
---

Alexander Heinlein<sup>1</sup>

95th Annual Meeting of the International Association of Applied Mathematics and Mechanics (GAMM 2025), Poznan, Poland, April 7-11, 2025

<sup>1</sup>Delft University of Technology

Based on joint work with **Siddhartha Mishra** (ETH Zürich) and **Yong Shang** and **Fei Wang** (Xi'an Jiaotong University)



## Numerical methods

### Based on physical models

- + Robust and generalizable
- Require availability of mathematical models

## Machine learning models

### Driven by data

- + Do not require mathematical models
- Sensitive to data, limited extrapolation capabilities

## Scientific machine learning

**Combining the strengths and compensating the weaknesses** of the individual approaches:

numerical methods	<b>improve</b>	machine learning techniques
machine learning techniques	<b>assist</b>	numerical methods

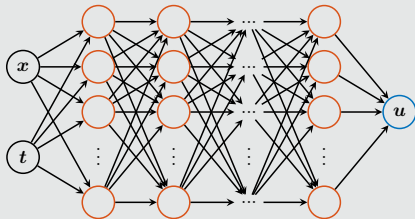
# Randomized Neural Networks (RaNNs)

## Neural networks

A standard **multilayer perceptron (MLP)** with  $L$  hidden layers is a **parametric** model of the form

$$u(\mathbf{x}, \theta) = F_{L+1}^{\mathbf{A}} \cdot F_L^{W_L, b_L} \circ \dots \circ F_1^{W_1, b_1}(\mathbf{x}),$$

where  $\mathbf{A}$  is **linear**, and the  $i$ th hidden layer is **nonlinear**  $F_i^{W_i, b_i}(\mathbf{x}) = \sigma(\mathbf{W}_i \cdot \mathbf{x} + \mathbf{b}_i)$ .



In order to optimize the loss function

$$\min_{\theta} \mathcal{L}(\theta),$$

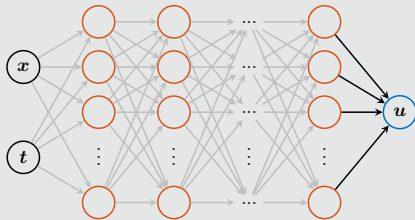
all parameters  $\theta = (\mathbf{A}, \mathbf{W}_1, \mathbf{b}_1, \dots, \mathbf{W}_L, \mathbf{b}_L)$  are **trained**.

## Randomized neural networks

In **randomized neural networks (RaNNs)** as introduced by **Pao and Takefuji (1992)**,

$$u(\mathbf{x}, \mathbf{A}) = F_{L+1}^{\mathbf{A}} \cdot F_L^{W_L, b_L} \circ \dots \circ F_1^{W_1, b_1}(\mathbf{x}),$$

the weights in the hidden layers are randomly initialized and **fixed**; only  $\mathbf{A}$  is trainable.



The model is **linear** with respect to the trainable parameters  $\mathbf{A}$ , and the optimization problem reads

$$\min_{\mathbf{A}} \mathcal{L}(\mathbf{A}).$$

This can **simplify the training process**.

# Physics-Informed Neural Networks (PINNs)

In the **physics-informed neural network (PINN)** approach introduced by **Raissi et al. (2019)**, a **neural network** is employed to **discretize a partial differential equation**

$$\mathcal{N}[u] = f, \quad \text{in } \Omega.$$

PINNs use a **hybrid loss function**:

$$\mathcal{L}(\theta) = \omega_{\text{data}} \mathcal{L}_{\text{data}}(\theta) + \omega_{\text{PDE}} \mathcal{L}_{\text{PDE}}(\theta),$$

where  $\omega_{\text{data}}$  and  $\omega_{\text{PDE}}$  are **weights** and

$$\mathcal{L}_{\text{data}}(\theta) = \frac{1}{N_{\text{data}}} \sum_{i=1}^{N_{\text{data}}} (u(\hat{\mathbf{x}}_i, \theta) - u_i)^2,$$

$$\mathcal{L}_{\text{PDE}}(\theta) = \frac{1}{N_{\text{PDE}}} \sum_{i=1}^{N_{\text{PDE}}} (\mathcal{N}[u](\mathbf{x}_i, \theta) - f(\mathbf{x}_i))^2.$$

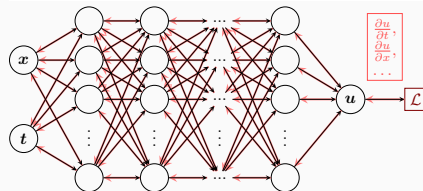
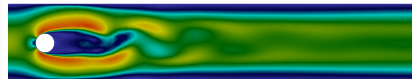
See also **Dissanayake and Phan-Thien (1994)**; **Lagaris et al. (1998)**.

## Advantages

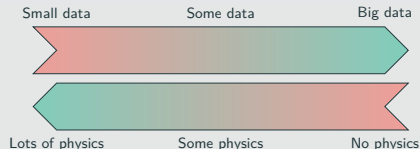
- **"Meshfree"**
- **Small data**
- **Generalization properties**
- **High-dimensional problems**
- **Inverse and parameterized problems**

## Drawbacks

- **Training cost** and **robustness**
- **Convergence not well-understood**
- **Difficulties with scalability** and **multi-scale problems**



## Hybrid loss



- **Known solution values** can be included in  $\mathcal{L}_{\text{data}}$
- **Initial and boundary conditions** are also included in  $\mathcal{L}_{\text{data}}$

# Error Estimate & Spectral Bias

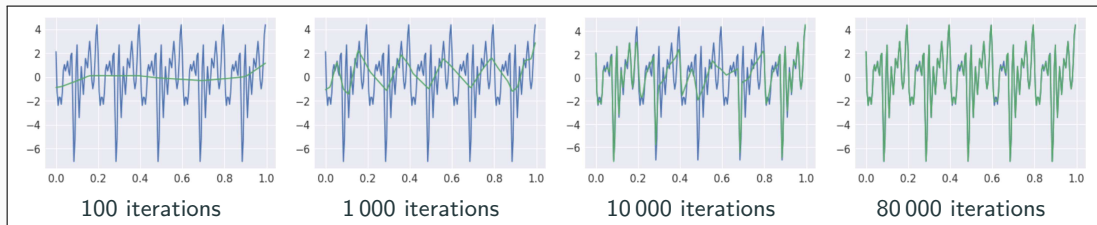
## Estimate of the generalization error (Mishra and Molinaro (2022))

The generalization error (or total error) satisfies

$$\varepsilon_G \leq C_{\text{PDE}} \varepsilon_{\mathcal{T}} + C_{\text{PDE}} C_{\text{quad}}^{1/p} N^{-\alpha/p}$$

- $\varepsilon_G = \varepsilon_G(\mathbf{X}, \theta) := \|\mathbf{u} - \mathbf{u}^*\|_V$  **general. error** ( $V$  Sobolev space,  $\mathbf{X}$  training data set)
- $\varepsilon_{\mathcal{T}}$  **training error** ( $L^p$  loss of the residual of the PDE)
- $N$  **number of the training points** and  $\alpha$  **convergence rate of the quadrature**
- $C_{\text{PDE}}$  and  $C_{\text{quad}}$  **constants** depending on the **PDE**, **quadrature**, and **neural network**

*Rule of thumb:* “As long as the PINN is **trained well**, it also **generalizes well**”



Rahaman et al., *On the spectral bias of neural networks*, ICML (2019)

Related works: Cao et al. (2021), Wang, et al. (2022), Hong et al. (arXiv 2022), Xu et al (2024), ...

# Scaling of PINNs for a Simple ODE Problem

Solve

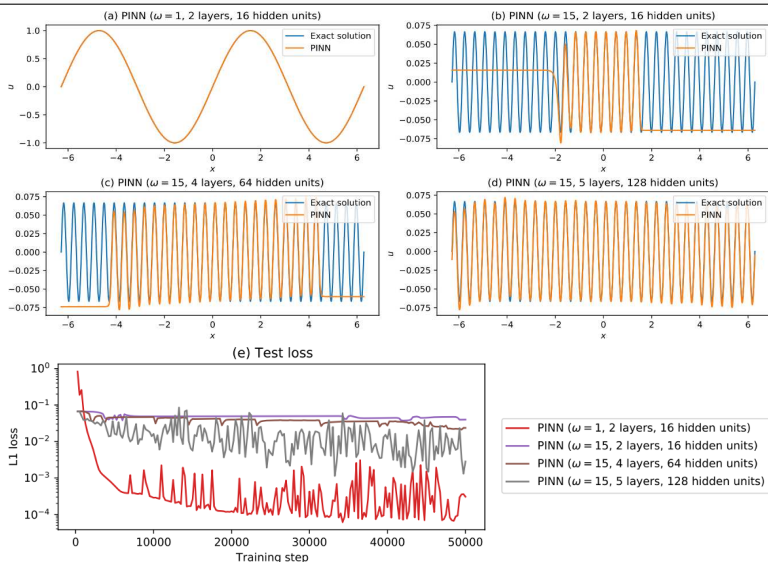
$$\begin{aligned}u' &= \cos(\omega x), \\ u(0) &= 0,\end{aligned}$$

for different values of  $\omega$   
using **PINNs** with  
**varying network**  
**capacities**.

## Scaling issues

- Large computational domains
- Small frequencies

Cf. Moseley, Markham, and  
Nissen-Meyer (2023)



(a) 321 free parameters

(d) 66 433 free parameters

# Scaling of PINNs for a Simple ODE Problem

Solve

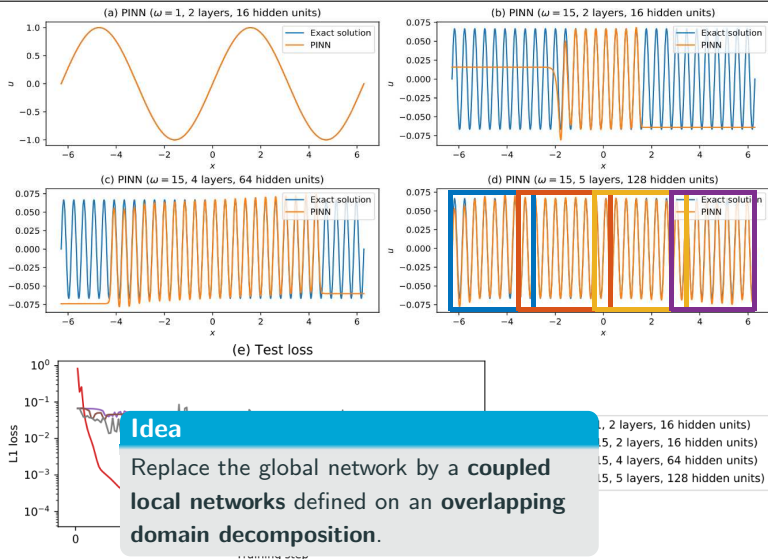
$$\begin{aligned}u' &= \cos(\omega x), \\ u(0) &= 0,\end{aligned}$$

for different values of  $\omega$   
using **PINNs** with  
**varying network**  
**capacities.**

## Scaling issues

- Large computational domains
- Small frequencies

Cf. Moseley, Markham, and  
Nissen-Meyer (2023)



(a) 321 free parameters

(d) 66 433 free parameters

# Finite Basis Physics-Informed Neural Networks (FBPINNs)

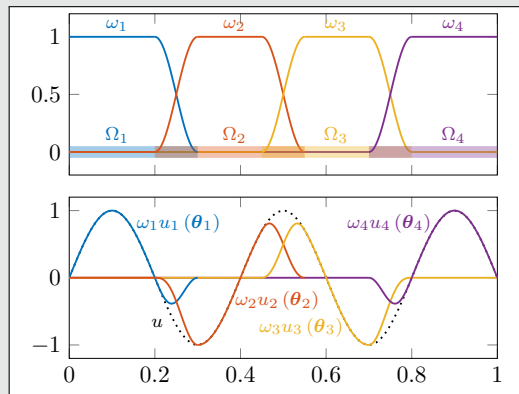
## FBPINNs (Moseley, Markham, Nissen-Meyer (2023))

FBPINNs employ the **network architecture**

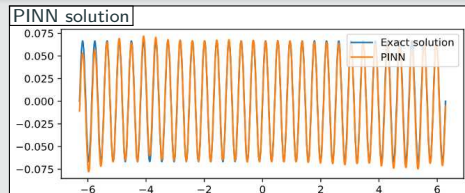
$$u(\theta_1, \dots, \theta_J) = \sum_{j=1}^J \omega_j u_j(\theta_j)$$

and the **loss function**

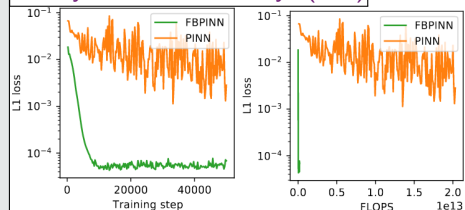
$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^N \left( n \left[ \sum_{x_i \in \Omega_j} \omega_j u_j(x_i, \theta_j) - f(x_i) \right]^2 \right)$$



## 1D single-frequency problem



## Moseley, Markham, Nissen-Meyer (2023)





# Finite Basis Physics-Informed Neural Networks (FBPINNs)

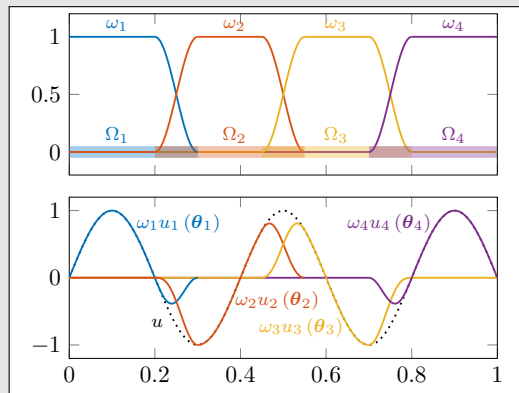
FBPINNs (Moseley, Markham, Nissen-Meyer (2023))

FBPINNs employ the **network architecture**

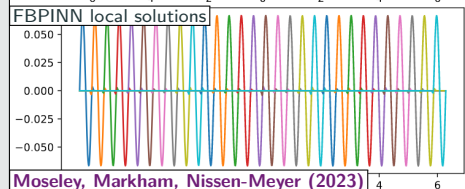
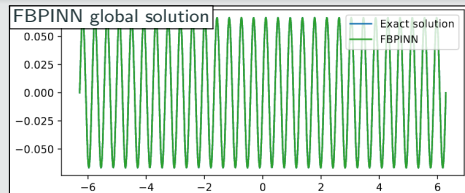
$$u(\theta_1, \dots, \theta_J) = \sum_{j=1}^J \omega_j u_j(\theta_j)$$

and the **loss function**

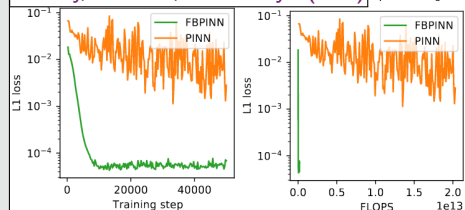
$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^N \left( n \left[ \sum_{\mathbf{x}_i \in \Omega_j} \omega_j u_j(\mathbf{x}_i, \theta_j) - f(\mathbf{x}_i) \right]^2 \right)$$



1D single-frequency problem

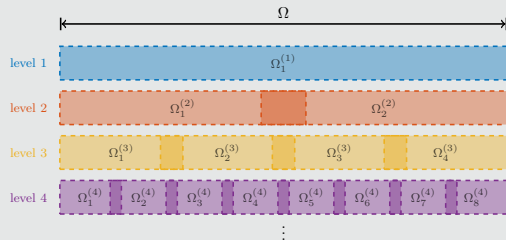


Moseley, Markham, Nissen-Meyer (2023)



## Multi-level FBPINNs (ML-FBPINNs)

**ML-FBPINNs** (Dolean, Heinlein, Mishra, Moseley (2024)) are based on a **hierarchy of domain decompositions**:



This yields the **network architecture**

$$u(\theta_1^{(1)}, \dots, \theta_{J^{(L)}}^{(L)}) = \sum_{l=1}^L \sum_{j=1}^{N^{(l)}} \omega_j^{(l)} u_j^{(l)}(\theta_j^{(l)})$$

and the **loss function**

$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^N \left( n \left[ \sum_{x_i \in \Omega_j^{(l)}} \omega_j^{(l)} u_j^{(l)} \right] (x_i, \theta_j^{(l)}) - f(x_i) \right)^2$$

## Multi-Frequency Problem

Let us now consider the **two-dimensional multi-frequency Laplace boundary value problem**

$$-\Delta u = 2 \sum_{i=1}^n (\omega_i \pi)^2 \sin(\omega_i \pi x) \sin(\omega_i \pi y) \quad \text{in } \Omega,$$

$$u = 0 \quad \text{on } \partial\Omega,$$

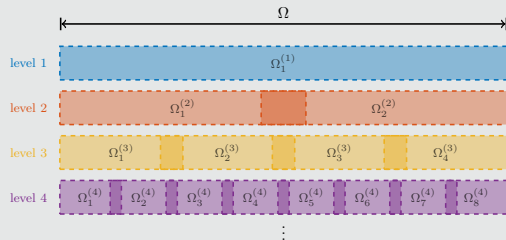
with  $\omega_i = 2^i$ .

For increasing values of  $n$ , we obtain the **analytical solutions**:



## Multi-level FBPINNs (ML-FBPINNs)

**ML-FBPINNs** (Dolean, Heinlein, Mishra, Moseley (2024)) are based on a **hierarchy of domain decompositions**:



This yields the **network architecture**

$$u(\theta_1^{(1)}, \dots, \theta_{J^{(L)}}^{(L)}) = \sum_{l=1}^L \sum_{i=1}^{N^{(l)}} \omega_j^{(l)} u_j^{(l)}(\theta_j^{(l)})$$

and the **loss function**

$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^N \left( n \left[ \sum_{x_i \in \Omega_j^{(l)}} \omega_j^{(l)} u_j^{(l)} \right] (x_i, \theta_j^{(l)}) - f(x_i) \right)^2$$

## Multi-Frequency Problem

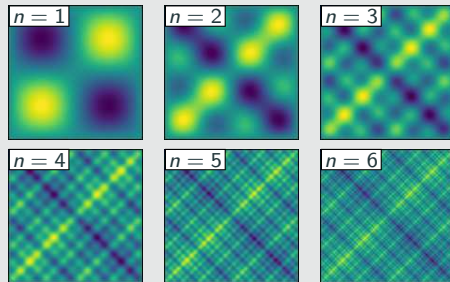
Let us now consider the **two-dimensional multi-frequency Laplace boundary value problem**

$$-\Delta u = 2 \sum_{i=1}^n (\omega_i \pi)^2 \sin(\omega_i \pi x) \sin(\omega_i \pi y) \quad \text{in } \Omega,$$

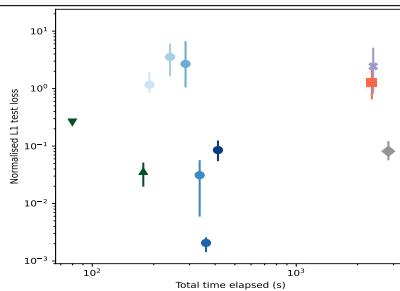
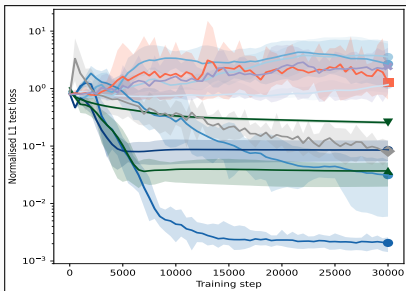
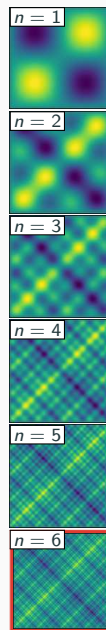
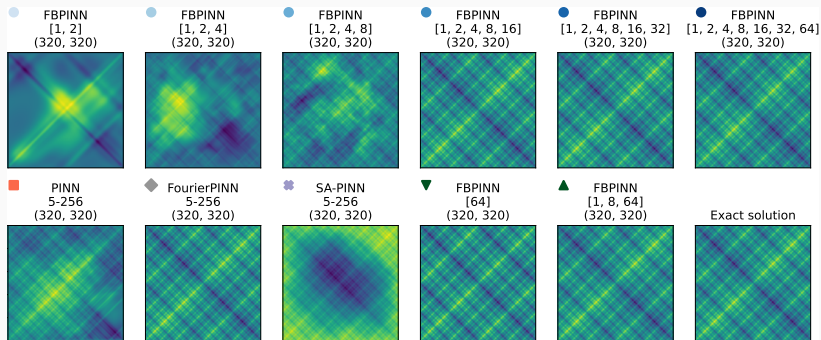
$$u = 0 \quad \text{on } \partial\Omega,$$

with  $\omega_i = 2^i$ .

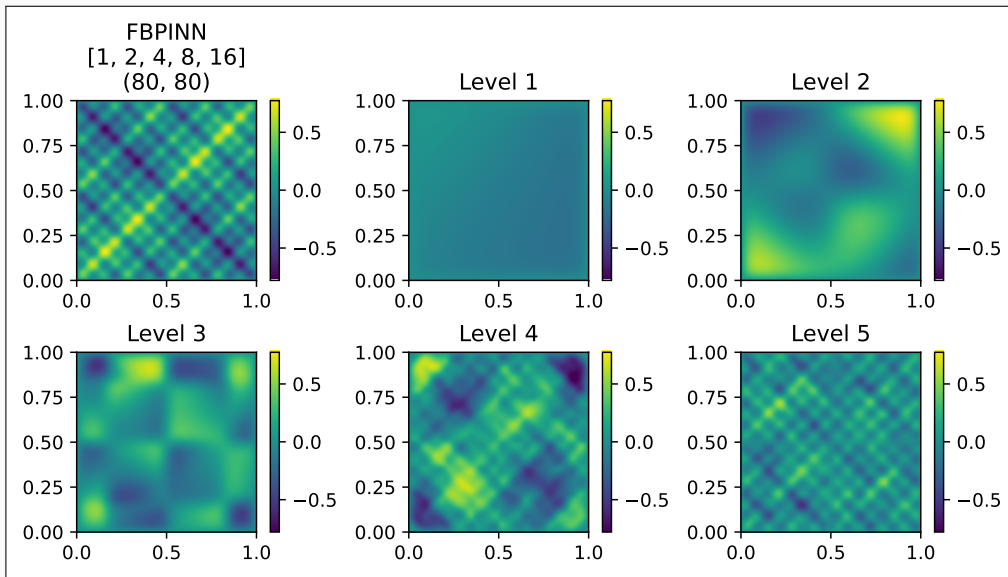
For increasing values of  $n$ , we obtain the **analytical solutions**:



# Multi-Level FBPINNs for a Multi-Frequency Problem – Strong Scaling

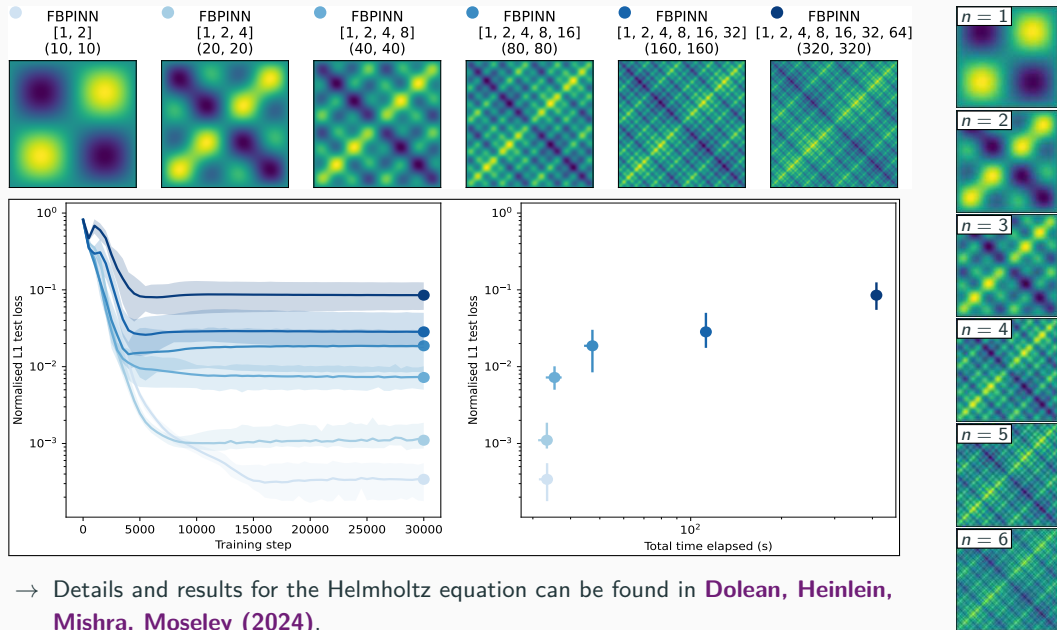


# Multi-Frequency Problem – What the FBPINN Learns



Cf. [Dolean, Heinlein, Mishra, Moseley \(2024\)](#).

# Multi-Level FBPINNs for a Multi-Frequency Problem – Weak Scaling



→ Details and results for the Helmholtz equation can be found in [Dolean, Heinlein, Mishra, Moseley \(2024\)](#).

# Physics-Informed Randomized Neural Networks (PIRaNNs)

**Physics-informed randomized neural networks (PIRaNNs)** make use of the aforementioned linearization of the model with respect to the trainable parameters as well as the fact that RaNNs retain **universal approximation properties**, as shown in **Igelnik and Pao (1995)**.

Consider a **linear differential operator**  $\mathcal{A}$ . Then, solving the PDE

$$\mathcal{A}[u] = f, \quad \text{in } \Omega.$$

using PIRaNNs yields the **linear equation system**

$$\mathcal{A}[u](\mathbf{x}_i) = f(\mathbf{x}_i), \quad i = 1, \dots, N_{\text{PDE}},$$

where  $N_{\text{PDE}}$  is the number of **collocation points**.

The resulting linear equation system

$$HA = f$$

generally does **not have a unique solution**. In fact,  $H$  is typically **rectangular**, **dense**, and **ill-conditioned**.

Solving the system using least squares corresponds to applying the **classical PINN loss function to the RaNN model**  $u$ . As we will see, this approach offers a **potentially efficient alternative**.

## Enforcement of boundary conditions

We construct  $u$  to explicitly satisfy BCs:

$$u(\mathbf{x}, \mathbf{A}) = G(\mathbf{x}) + L(\mathbf{x})\mathcal{N}(\mathbf{x}, \mathbf{A})$$

- $\mathcal{N}$  is a **feedforward neural network** with **trainable parameters**  $\mathbf{A}$
- $G$  and  $L$  are **fixed functions**, chosen such that  $u$  satisfies the boundary conditions

## Randomized neural networks

- RaNNs: Pao, Takefuji (1992); Pao Park, Sobajic (1994); Igel'nik, Pao (1995)
- Extreme Learning Machines (ELMs): Huang, Zhu, Siew (2006); Liu, Lin, Fang, Xu (2014); Gallicchio, Scardapane (2020); Calabrò, Fabiani, Siettos (2021); Ni, Dong (2023); Wang, Dong (2024)

## Domain decomposition for neural networks and randomized neural networks

- cPINNs, XPINNs: Jagtap, Kharazmi, Karniadakis (2020); Jagtap, Karniadakis (2020)
- Schwarz it. for PINNs or DeepRitz (D3M, DeepDDM, etc):: Li, Tang, Wu, Liao (2019); Li, Xiang, Xu (2020); Mercier, Gratton, Boudier (arXiv 2021); Dolean, H., Mercier, Gratton (arXiv 2024); Li, Wang, Cui, Xiang, Xu (2023); Sun, Xu, Yi (arXiv 2023, 2024); Kim, Yang (2023, 2024, 2024)
- FBPINNs, FBKANs: Moseley, Markham, Nissen-Meyer (2023); Dolean, H., Mishra, Moseley (2024, 2024); H., Howard, Beecroft, Stinis (acc. 2024); Howard, Jacob, Murphy, H., Stinis (arXiv 2024)
- DD for RaNNs, ELMS, Random Feature Method: Dong, Li (2021); Dang, Wang (2024); Sun, Dong, Wang (2024); Sun, Wang (2024); Chen, Chi, E, Yang (2022); Shang, H., Mishra, Wang (acc. 2025)

An overview of the state-of-the-art in 2024:



A. Klawonn, M. Lanser, J. Weber

**Machine learning, domain decomposition methods – a survey**

Computational Science and Engineering. 2024



# Domain Decomposition-Based PIRaNNs

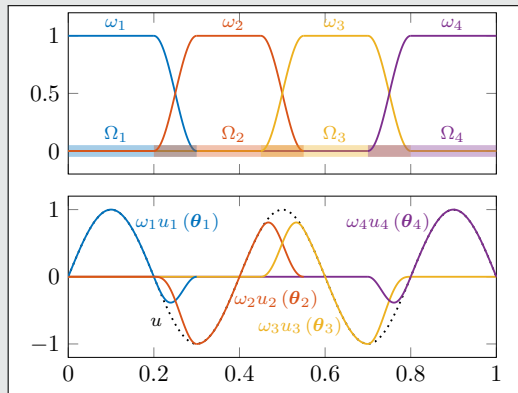
## FBPINNs (Moseley, Markham, Nissen-Meyer (2023))

FBPINNs employ the **network architecture**

$$u(\theta_1, \dots, \theta_J) = \sum_{j=1}^J \omega_j u_j(\theta_j)$$

and the **loss function**

$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^N \left( n \left[ \sum_{\mathbf{x}_i \in \Omega_j} \omega_j u_j(\mathbf{x}_i, \theta_j) - f(\mathbf{x}_i) \right]^2 \right)$$

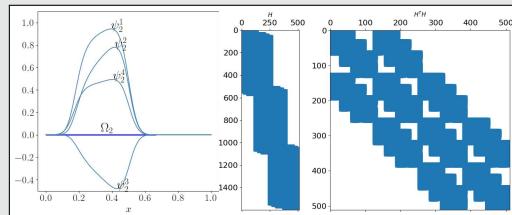


## Domain decomposition for RaNNs

We employ the FBPINNs approach; cf. **Shang, Heinlein, Mishra, Wang (acc. 2025)**. This is closely related to the **random feature method (RFM)** by **Chen, Chi, E, Yang (2022)**. In particular, we solve

$$\mathcal{A} \left[ \sum_{j=1}^J \omega_j u_j(\mathbf{A}_j) \right] (\mathbf{x}_i) = f(\mathbf{x}_i),$$

for  $i = 1, \dots, N_{\text{PDE}}$ ; the boundary conditions are incorporated directly into the  $u_j$ .

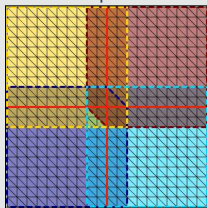


The hidden weights are randomly initialized, the resulting matrices  $\mathbf{H}$  and  $\mathbf{H}^T \mathbf{H}$  are block-sparse.

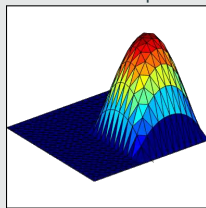
# Preconditioning for Domain Decomposition-Based PIRaNNs

## One-level Schwarz preconditioner

Overlap  $\delta = 1h$



Solution of local problem



Based on an **overlapping domain decomposition**, we define a **one-level Schwarz operator** for  $K := H^\top H$

$$M_{\text{OS-1}}^{-1} K = \sum_{i=1}^N R_i^\top K_i^{-1} R_i K,$$

where  $R_i$  and  $R_i^\top$  are restriction and prolongation operators corresponding to  $\Omega'_i$ , and  $K_i := R_i K R_i^\top$ .

Here, the matrix  $K_i$  could be singular in which case we use a **pseudo inverse**  $K_i^+$  instead of  $K_i^{-1}$ .

We also consider **restricted and scaled additive Schwarz preconditioners**; cf. **Cai, Sarkis (1999)**.

## Singular Value Decomposition

As discussed before, on each subdomain  $\Omega_j$ , the RaNN is

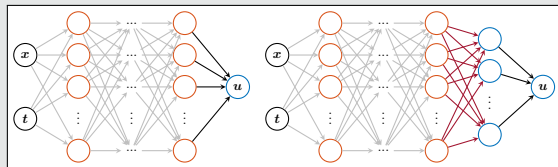
$$\begin{aligned} u_j(x, \mathbf{A}_j) &= F_{L+1}^{\mathbf{A}} \cdot F_L^{W_L, b_L} \circ \dots \circ F_1^{W_1, b_1}(x) \\ &= \mathbf{A}_j \begin{bmatrix} \Phi_1(x) & \dots & \Phi_k(x) \end{bmatrix}^\top, \end{aligned}$$

where  $k$  is the width of the last hidden layer and the  $\Phi_l$  are the randomized basis functions.

Consider a **reduced SVD**  $\Phi = \mathbf{U} \Sigma \mathbf{V}^\top$ , where the entries of the matrix are  $\Phi_{i,l} = \Phi_l(x_i)$ . Then, we consider

$$\hat{u}_j(x, \mathbf{A}_j) = \mathbf{A}_j \hat{\mathbf{V}}^\top \begin{bmatrix} \Phi_1(x) & \dots & \Phi_k(x) \end{bmatrix}^\top,$$

where  $\hat{\mathbf{V}}^\top$  is obtained by omitting the right singular vectors corresponding to small singular values.



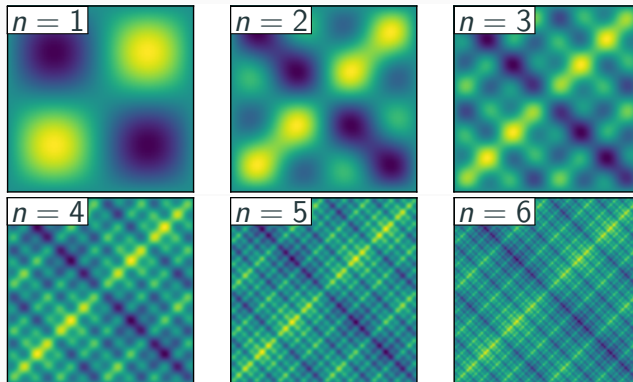
# Multi-Frequency Problem

Let us now consider the **two-dimensional multi-frequency Laplace boundary value problem**

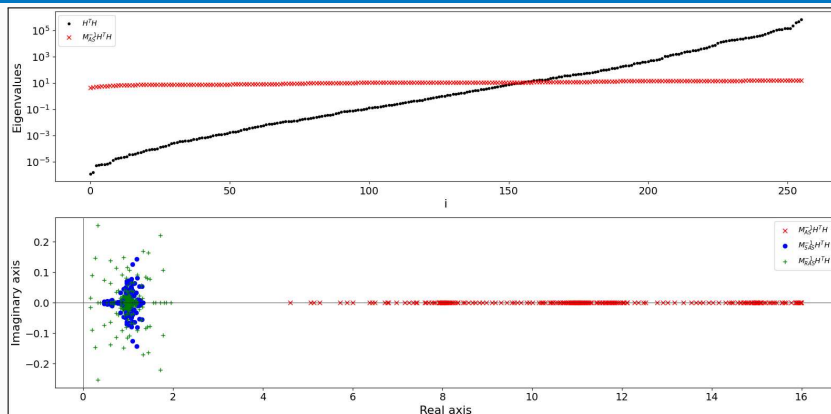
$$\begin{aligned} -\Delta u &= 2 \sum_{i=1}^n (\omega_i \pi)^2 \sin(\omega_i \pi x) \sin(\omega_i \pi y) & \text{in } \Omega = [0, 1]^2, \\ u &= 0 & \text{on } \partial\Omega, \end{aligned}$$

with  $\omega_i = 2^i$ .

For increasing values of  $n$ , we obtain the **analytical solutions**:



# Results for the Multi-Frequency Problem ( $n=2$ )



	$M^{-1} = I$		$M^{-1} = M_{AS}^{-1}$		$M^{-1} = M_{RAS}^{-1}$		$M^{-1} = M_{SAS}^{-1}$	
	iter	$e_{L^2}$	iter	$e_{L^2}$	iter	$e_{L^2}$	iter	$e_{L^2}$
CG	> 2000	$1.95 \cdot 10^{-2}$	8	$5.03 \cdot 10^{-3}$	—	—	—	—
CGS	> 2000	$2.63 \cdot 10^{-2}$	4	$5.04 \cdot 10^{-3}$	24	$5.03 \cdot 10^{-3}$	6	$5.04 \cdot 10^{-3}$
BICG	> 2000	$1.03 \cdot 10^{-2}$	8	$5.08 \cdot 10^{-3}$	32	$5.05 \cdot 10^{-3}$	11	$5.09 \cdot 10^{-3}$
GMRES	> 2000	$8.68 \cdot 10^{-2}$	13	$5.07 \cdot 10^{-3}$	31	$5.06 \cdot 10^{-3}$	11	$5.08 \cdot 10^{-3}$

$4 \times 4$  subdomains; DoF = 256;  $N = 1600$ ;  $\theta^0 \in \mathcal{U}(-1, 1)$ ; stop.:  $\|M^{-1}r^k\|_{L^2} / \|M^{-1}r^0\|_{L^2} \leq 10^{-5}$

# Results for the Multi-Frequency Problem ( $n=2$ ) – Initialization & Activation

Now, we investigate the effect of different sampling strategies for the  $40 \times 40$  collocation points:

- **uniformly-spaced** points in the domain,
- **Gauss–Legendre quadrature** points, and
- random sampling from a **uniform distribution**  $\mathcal{U}(0, 1)$ .

as well as tanh and sigmoid activation functions:

collocation points	activation	$M^{-1} = I$			$M^{-1} = M_{AS}^{-1}$		
		$\kappa$	iter	$e_{L^2}$	$\kappa$	iter	$e_{L^2}$
uniformly-spaced	tanh	$10^{11}$	> 2000	$1.15 \cdot 10^{-2}$	3.5	8	$5.02 \cdot 10^{-3}$
	sigmoid	$10^{15}$	> 2000	$4.29 \cdot 10^{-2}$	3.6	8	$3.38 \cdot 10^{-3}$
quadrature points	tanh	$10^{12}$	> 2000	$2.51 \cdot 10^{-2}$	28.3	21	$9.03 \cdot 10^{-3}$
	sigmoid	$10^{15}$	> 2000	$4.55 \cdot 10^{-2}$	49.6	22	$5.86 \cdot 10^{-3}$
random samples	tanh	$10^{12}$	> 2000	$5.67 \cdot 10^{-2}$	38.3	22	$3.18 \cdot 10^{-2}$
	sigmoid	$10^{15}$	> 2000	$7.17 \cdot 10^{-2}$	46.7	25	$1.68 \cdot 10^{-2}$

$4 \times 4$  subdomains;  $N = 1600$ ;  $\theta^0 \in \mathcal{U}(-1, 1)$ ; stop.:  $\|M^{-1}r^k\|_{L^2}/\|M^{-1}r^0\|_{L^2} \leq 10^{-5}$

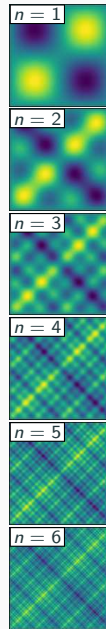
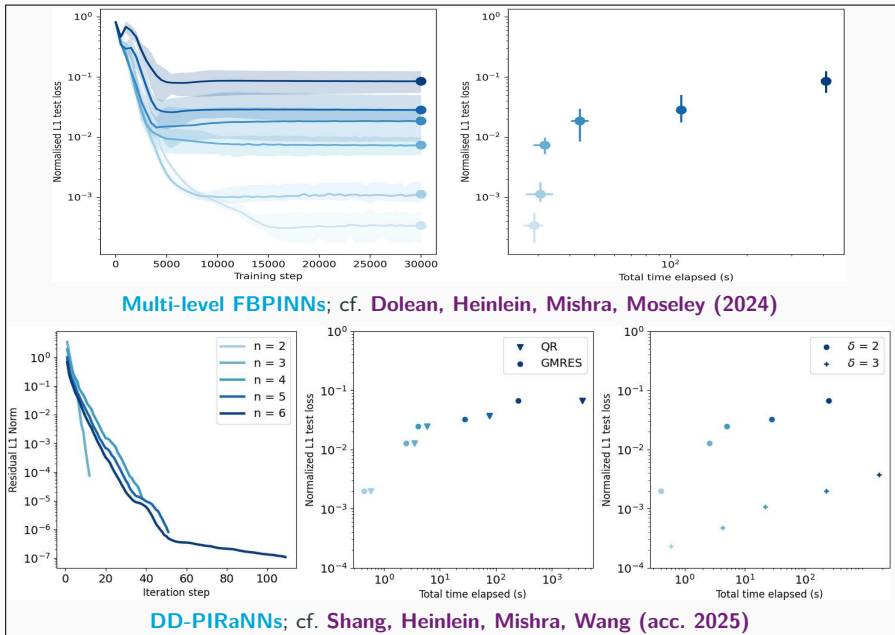
## Results for the Multi-Frequency Problem ( $n=2$ ) – Effect of the SVD

We now investigate the effect of omitting right singular vectors associated with singular values below a varying tolerance  $\tau$ .

$\tau$	DoF	$M^{-1}$	$\sigma_{min}$	$\sigma_{max}$	iter	$e_{L^2}$
$10^{-4}$	512	$I$	$10^{-10}$	$10^6$	> 2000	$3.72 \cdot 10^{-2}$
		$M_{AS}^{-1}$	$10^{-6}$	$10^6$	27	$5.46 \cdot 10^{-5}$
		$M_{SAS}^{-1}$	$10^{-7}$	$10^5$	30	$5.49 \cdot 10^{-5}$
$10^{-3}$	436	$I$	$10^{-8}$	$10^5$	> 2000	$3.75 \cdot 10^{-2}$
		$M_{AS}^{-1}$	$10^{-5}$	$10^5$	16	$1.28 \cdot 10^{-4}$
		$M_{SAS}^{-1}$	$10^{-6}$	$10^4$	18	$1.28 \cdot 10^{-4}$
$10^{-2}$	335	$I$	$10^{-5}$	$10^5$	> 2000	$4.51 \cdot 10^{-2}$
		$M_{AS}^{-1}$	$10^{-3}$	$10^4$	14	$7.14 \cdot 10^{-4}$
		$M_{SAS}^{-1}$	$10^{-4}$	$10^3$	13	$7.11 \cdot 10^{-4}$
$10^{-1}$	212	$I$	$10^{-3}$	$10^6$	> 2000	$5.01 \cdot 10^{-2}$
		$M_{AS}^{-1}$	$10^{-2}$	$10^3$	12	$7.13 \cdot 10^{-3}$
		$M_{SAS}^{-1}$	$10^{-3}$	$10^2$	11	$7.10 \cdot 10^{-3}$

$4 \times 4$  subdomains;  $N = 1600$ ;  $\theta^0 \in \mathcal{U}(-1, 1)$ ; stop.:  $\|\mathbf{M}^{-1}\mathbf{r}^k\|_{L^2}/\|\mathbf{M}^{-1}\mathbf{r}^0\|_{L^2} \leq 10^{-5}$

# Results for the Multi-Frequency Problem



# Numerical Results for 1D Advection-Diffusion Problem

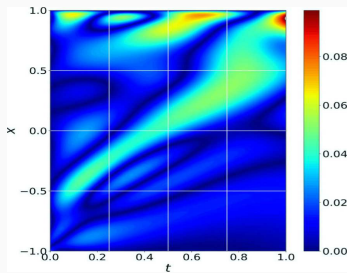
Given  $\Omega = (-1, 1)$ , we consider a **one-dimensional advection-diffusion equation**

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} = \kappa \frac{\partial^2 u}{\partial x^2} \quad \text{in } \Omega \times I,$$

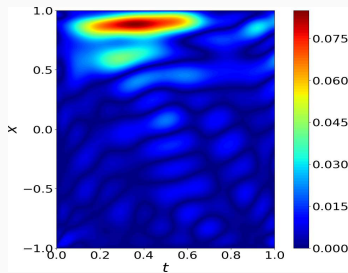
$$u(-1, t) = u(1, t) = 0 \quad \text{in } I,$$

$$u(x, 0) = -\sin(\pi x) \quad \text{in } \Omega,$$

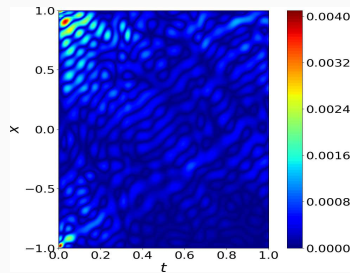
with  $I = (0, 1)$ . Here,  $\kappa = 0.1/\pi$  is the diffusivity coefficient, complicating the solution near  $x = 1$  due to the no-slip boundary; see **Kharazmi, Zhang, Karniadakis (2021)**.



**$hp$ -VPINNs:** error results from  
**Kharazmi, Zhang, Karniadakis  
(2021)**



**DD-PIRaNNs (weak bc. enf.):**  
error; relative  $L^2$  error of  
 $2.88 \times 10^{-2}$ ; 0.12 s



**DD-PIRaNNs (hard bc. enf.):**  
error; relative  $L^2$  error of  
 $7.40 \times 10^{-4}$ ; 0.08 s



# CWI Research Semester Programme:

## Bridging Numerical Analysis and Scientific Machine Learning: Advances and Applications

**Co-organizers:** Victorita Dolean (TU/e), Alexander Heinlein (TU Delft), Benjamin Sanderse (CWI), Jemima Tabbeart (TU/e), Tristan van Leeuwen (CWI)

- **Autumn School** (October 27–31, 2025):
  - [Chris Budd](#) (University of Bath)
  - [Ben Moseley](#) (Imperial College London)
  - [Gabriele Steidl](#) (Technische Universität Berlin)
  - [Andrew Stuart](#) (California Institute of Technology)
  - [Andrea Walther](#) (Humboldt-Universität zu Berlin)
  - [Ricardo Baptista](#) (University of Toronto)
- **Workshop** (December 1–3, 2025):
  - 3 days with plenary talks (academia & industry) and an industry panel
  - Confirmed plenary speakers:
    - [Marta d'Elia](#) (Atomic Machines)
    - [Benjamin Peherstorfer](#) (New York University)
    - [Andreas Roskopf](#) (Fraunhofer Institute)



Centrum Wiskunde & Informatica



**Join us for inspiring talks, hands-on sessions, and industry collaboration!**

# Summary

## Physics-informed neural networks and randomized neural networks

- **PINNs** incorporate physics the loss, improving accuracy and generalization. **RaNNs** use random weights and biases, while only training the last layer. This can **simplify the training** and **reduce computational cost**.
- Both approaches suffer from **ill-conditioning** leading to **a challenging training process**.
- **Not in this talk:** extension to Kolmogorov–Arnold networks (KANs) and neural operators

## Domain decomposition architectures and preconditioning

- **Domain decomposition-based architectures** **improve the scalability of PINNs** to large domains / high frequencies, **keeping the complexity of the local networks low**.
- **Preconditioning**, using a combination of **Schwarz preconditioning** and **SVD**, can **improve the conditioning of the RaNN problem** and **significantly reduce the number of iterations** needed for convergence.

Thank you for your attention!



Topical Activity  
Group  
Scientific Machine  
Learning

