



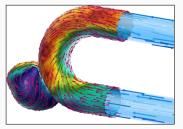
## **Domain Decomposition for Neural Networks**

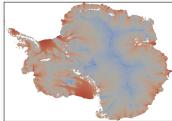
Alexander Heinlein<sup>1</sup>

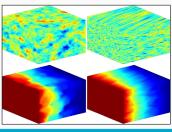
Scientific Computing Seminar, University of Kaiserslautern-Landau, Kaiserslautern, Germany, May 15, 2025

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

## Scientific Computing and Machine Learning







#### **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 machine learning techniques

improve assist

machine learning techniques

numerical methods

#### **Outline**

Multilevel domain decomposition-based architectures for physics-informed neural networks

Based on joint work with

Ben Moseley

Victorita Dolean (Eindhoven University of Technology)
Siddhartha Mishra (ETH Zürich)

(Imperial College London)

2 Domain decomposition for randomized neural networks

Based on joint work with

Siddhartha Mishra (ETH Zürich)
Yong Shang and Fei Wang (Xi'an Jiaotong University)

3 Domain decomposition-based physics-informed deep operator networks

Based on joint work with

Amanda A. Howard and Panos Stinis (Pacific Northwest National Laboratory)

4 Domain decomposition-based image segmentation for high-resolution image segmentation on multiple GPUs

Based on joint work with

Eric Cyr (Sandia National Laboratories)
Corné Verburg (Delft University of Technology)

Multilevel domain decomposition-based

architectures for physics-informed neural

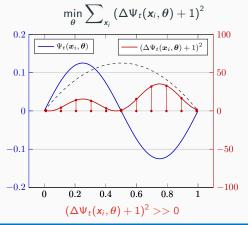
networks

## Physics-Informed Neural Networks (PINNs) – Idea

In Lagaris et al. (1998), the authors solve the boundary value problem

$$-\Delta \Psi_t(\mathbf{x}, oldsymbol{ heta}) = 1 ext{ on } [0, 1],$$
  $\Psi_t(0, oldsymbol{ heta}) = \Psi_t(1, oldsymbol{ heta}) = 0,$ 

via a collocation approach:

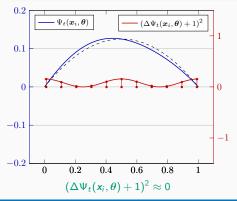


## **Boundary conditions** . . .

... can be **enforced explicitly** via the ansatz:

$$\Psi_t(\mathbf{x}, \mathbf{\theta}) = A(\mathbf{x}) + F(\mathbf{x}, NN(\mathbf{x}, \mathbf{\theta}))$$

- A satisfies the boundary conditions
- F does not contribute to the boundary conditions



## **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

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

PINNs use a **hybrid loss function**:

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

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

$$egin{aligned} \mathcal{L}_{\mathsf{data}}( heta) &= rac{1}{N_{\mathsf{data}}} \sum_{i=1}^{N_{\mathsf{data}}} \left( u(\hat{oldsymbol{x}}_i, oldsymbol{ heta}) - u_i 
ight)^2, \ \mathcal{L}_{\mathsf{PDE}}( heta) &= rac{1}{N_{\mathsf{PDF}}} \sum_{i=1}^{N_{\mathsf{PDE}}} \left( \mathcal{N}[u](oldsymbol{x}_i, oldsymbol{ heta}) - f(oldsymbol{x}_i) 
ight)^2. \end{aligned}$$

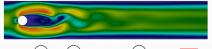
See also Dissanayake and Phan-Thien (1994); Lagaris et al. (1998).

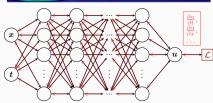
#### **Advantages**

- "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







Some physics

No physics

• Known solution values can be included in  $\mathcal{L}_{\text{data}}$ 

Lots of physics

 Initial and boundary conditions are also included in \$\mathcal{L}\_{\text{data}}\$

## **Error Estimate & Spectral Bias**

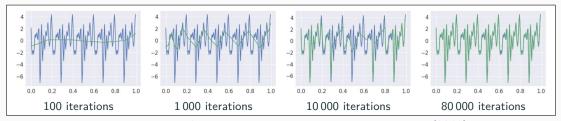
### Estimate of the generalization error (Mishra and Molinaro (2022))

The generalization error (or total error) satisfies

$$\mathcal{E}_G \leq C_{PDE} \mathcal{E}_T + C_{PDE} C_{quad}^{1/p} N^{-\alpha/p}$$

- $\mathcal{E}_G = \mathcal{E}_G(\mathbf{X}, \mathbf{\theta}) := \|\mathbf{u} \mathbf{u}^*\|_V$  general. error (V Sobolev space, X training data set)
- 6<sub>T</sub> training error (I<sup>p</sup> loss of the residual of the PDE)
- N number of the training points and  $\alpha$  convergence rate of the quadrature
- ullet  $C_{PDE}$  and  $C_{quad}$  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)

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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

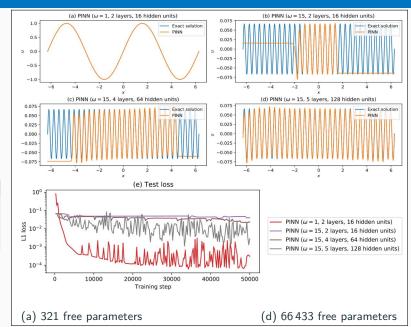
$$u' = \cos(\omega x),$$
  
$$u(0) = 0,$$

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)



## Scaling of PINNs for a Simple ODE Problem

Solve

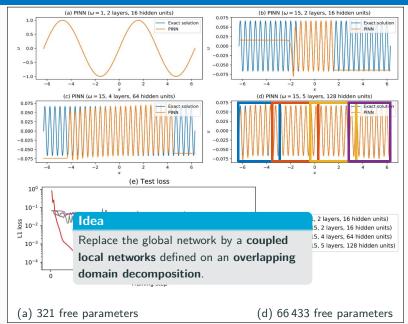
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#### **Scaling issues**

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## **Domain Decomposition Methods**



Images based on Heinlein, Perego, Rajamanickam (2022)

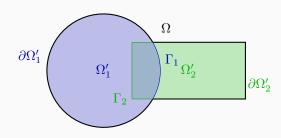
Historical remarks: The alternating Schwarz method is the earliest domain decomposition method (DDM), which has been invented by H. A. Schwarz and published in 1870:

 Schwarz used the algorithm to establish the existence of harmonic functions with prescribed boundary values on regions with non-smooth boundaries.

#### Idea

**Decomposing** a large **global problem** into smaller **local problems**:

- Better robustness and scalability of numerical solvers
- Improved computational efficiency
- Introduce parallelism



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## Domain Decomposition Methods and Machine Learning – Literature

#### A non-exhaustive literature overview:

- Machine Learning for adaptive BDDC, FETI-DP, and AGDSW: Heinlein, Klawonn, Lanser, Weber (2019, 2020, 2021, 2021, 2021, 2022); Klawonn, Lanser, Weber (2024)
- cPINNs, XPINNs: Jagtap, Kharazmi, Karniadakis (2020); Jagtap, Karniadakis (2020)
- Classical Schwarz iteration for PINNs or DeepRitz (D3M, DeepDDM, etc):: Li, Tang, Wu, and Liao (2019); Li, Xiang, Xu (2020); Mercier, Gratton, Boudier (arXiv 2021); Dolean, Heinlein, Mercier, Gratton (subm. 2024 / arXiv:2408.12198); 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 (2025); 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 (2025)
- DDMs for CNNs: Gu, Zhang, Liu, Cai (2022); Lee, Park, Lee (2022); Klawonn, Lanser, Weber (2024);
   Verburg, Heinlein, Cyr (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

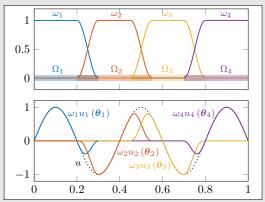
## FBPINNs (Moseley, Markham, Nissen-Meyer (2023))

#### FBPINNs employ the network architecture

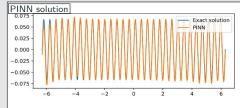
$$u(\theta_1,\ldots,\theta_J) = \sum_{j=1}^J \omega_j u_j(\theta_j)$$

and the loss function

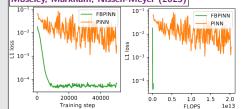
$$\mathcal{L} = \frac{1}{N} \sum_{i=1}^{N} \left( n \left[ \sum_{\mathbf{x}_i \in \Omega_j} \omega_j u_j \right] (\mathbf{x}_i, \theta_j) - f(\mathbf{x}_i) \right)^2.$$



## 1D single-frequency problem



# Moseley, Markham, Nissen-Meyer (2023)



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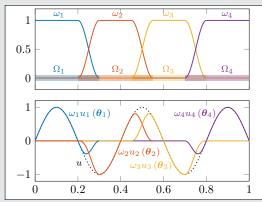
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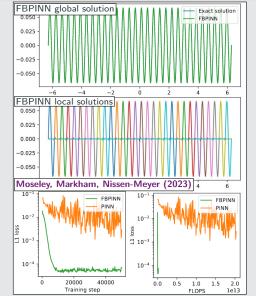
$$u(\theta_1,\ldots,\theta_J)=\sum\nolimits_{j=1}^J\omega_ju_j\left(\theta_j\right)$$

and the loss function

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## 1D single-frequency problem

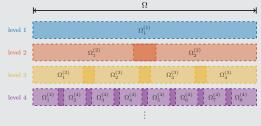


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#### Multi-Level FBPINNs

## 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**

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

and the loss function

$$\mathcal{L} = \frac{1}{N} \sum\nolimits_{i=1}^{N} \left( n[\sum\nolimits_{\mathbf{x}_i \in \Omega_i^{(l)}} \omega_j^{(l)} u_j^{(l)}](\mathbf{x}_i, \boldsymbol{\theta}_j^{(l)}) - f(\mathbf{x}_i) \right)_{.}^{2}$$

#### **Multi-Frequency Problem**

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

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

$$u = 0$$

with 
$$\omega_i = 2^i$$
.

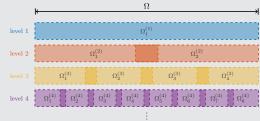
For increasing values of *n*, we obtain the **analytical solutions**:



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and the loss function

$$\mathcal{L} = \frac{1}{N} \sum\nolimits_{i=1}^{N} \left( \mathcal{N}[\sum\nolimits_{\substack{\mathbf{x}_i \in \Omega_i^{(l)}}} \omega_j^{(l)} u_j^{(l)}](\mathbf{x}_i, \boldsymbol{\theta}_j^{(l)}) - f(\mathbf{x}_i) \right)_{.}^{2}$$

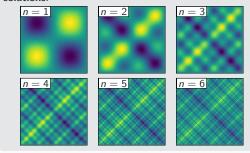
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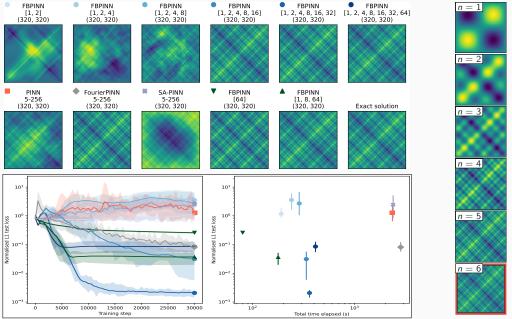
$$-\Delta u = 2\sum_{i=1}^{n} (\omega_i \pi)^2 \sin(\omega_i \pi x) \sin(\omega_i \pi y)$$
 in  $\Omega$ , 
$$u = 0$$
 on  $\partial \Omega$ ,

with  $\omega_i = 2^i$ .

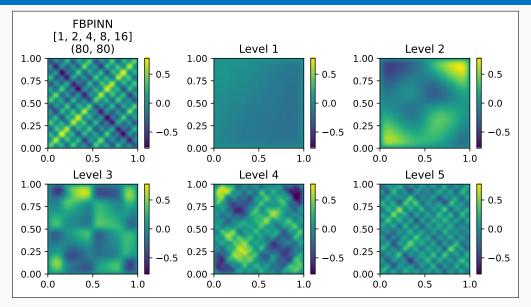
For increasing values of *n*, we obtain the **analytical solutions**:



## 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

n=1

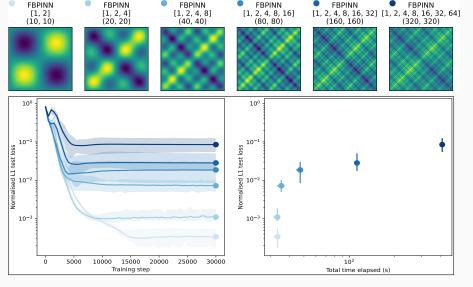
n=2

n = 3

n = 4

n = 5

n = 6



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

Domain decomposition for randomized

neural networks

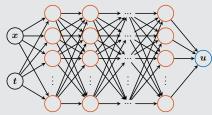
## Randomized Neural Networks (RaNNs)

#### **Neural networks**

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

$$u(x,\theta) = F_{L+1}^{\mathbf{A}} \cdot F_{L}^{\mathbf{W}_{L},\mathbf{b}_{L}} \circ \ldots \circ F_{1}^{\mathbf{W}_{1},\mathbf{b}_{1}}(x),$$

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



In order to optimize the loss function

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

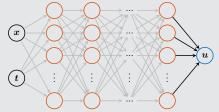
all parameters  $\theta = (A, W_1, b_1, \dots, W_L, b_L)$  are trained.

#### Randomized neural networks

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

$$u(\mathbf{x},\mathbf{A}) = \mathbf{F}_{L+1}^{\mathbf{A}} \cdot \mathbf{F}_{L}^{W_{L},b_{L}} \circ \ldots \circ \mathbf{F}_{1}^{W_{1},b_{1}}(\mathbf{x}),$$

the weights in the hidden layers are randomly initialized and **fixed**; only **A** is trainable.



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

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

This can simplify the training process.

# 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  $\ensuremath{\mathcal{I}}.$  Then, solving the PDE

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

using PIRaNNs yields the  $\mbox{linear}$  equation  $\mbox{system}$ 

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

where  $\textit{N}_{\text{PDE}}$  is the number of collocation points.

The resulting linear equation system

We construct u to explicitly satisfy BCs:

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

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

$$HA = f$$

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.

## **Domain Decomposition-Based PIRaNNs**

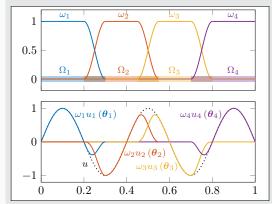
#### FBPINNs (Moseley, Markham, Nissen-Meyer (2023))

FBPINNs employ the network architecture

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

and the loss function

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

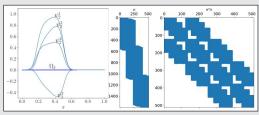


#### Domain decomposition for RaNNs

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

$$\mathcal{A}\left[\sum_{i=1}^{J}\omega_{j}u_{j}\left(\mathbf{A}_{j}\right)\right]\left(\mathbf{x}_{i}\right)=f(\mathbf{x}_{i}),$$

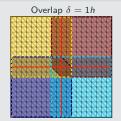
for  $i = 1, ..., N_{\text{PDE}}$ ; the boundary condtions are incorporated directly into the  $u_i$ .

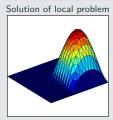


The hidden weights are randomly initialized, the resulting matrices H and  $H^{T}H$  are block-sparse.

## Preconditioning for Domain Decomposition-Based PIRaNNs

#### One-level Schwarz preconditioner





Based on an **overlapping domain decomposition**, we define a **one-level Schwarz operator** for

$$K := H^{\top}H$$

$$\mathbf{M}_{\mathsf{OS}\text{-}1}^{-1}\mathbf{K} = \sum\nolimits_{i=1}^{N} \mathbf{R}_{i}^{\top}\mathbf{K}_{i}^{-1}\mathbf{R}_{i}\mathbf{K},$$

where  $\mathbf{R}_i$  and  $\mathbf{R}_i^{\top}$  are restriction and prolongation operators corresponding to  $\Omega_i'$ , and  $\mathbf{K}_i := \mathbf{R}_i \mathbf{K} \mathbf{R}_i^{\top}$ .

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

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

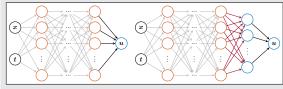
$$u_j(\mathbf{x}, \mathbf{A}_j) = \mathbf{F}_{L+1}^{\mathbf{A}} \cdot \mathbf{F}_{L}^{W_L, b_L} \circ \dots \circ \mathbf{F}_{1}^{W_1, b_1}(\mathbf{x})$$
  
=  $\mathbf{A}_j \begin{bmatrix} \Phi_1(\mathbf{x}) & \cdots & \Phi_k(\mathbf{x}) \end{bmatrix}^{\mathsf{T}},$ 

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

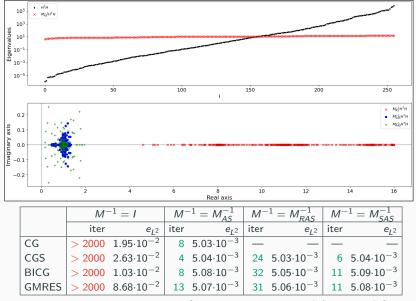
Consider a **reduced SVD**  $\Phi = U\Sigma V^{\top}$ , where the entries of the matrix are  $\Phi_{i,l} = \Phi_l(x_l)$ . Then, we consider

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

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



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



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

n = 1

n=2

n = 3

n = 4

n = 5

n = 6

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

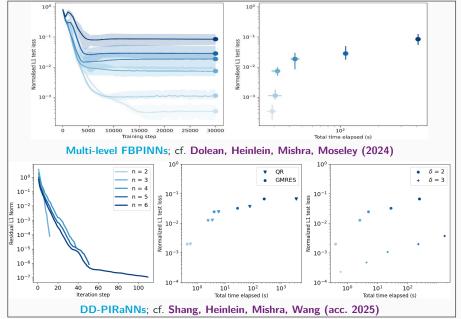
We now investigate the effect of omitting right singular vectors associated with singular values below a varying tolerance  $\tau$ .

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

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

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## Results for the Multi-Frequency Problem

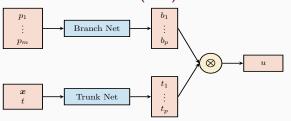


# physics-informed deep operator networks

**Domain decomposition-based** 

## Deep Operator Networks (DeepONets / DONs)

Neural operators learn operators between function spaces using neural networks. Here, we learn the **solution operator** of a initial-boundary value problem parametrized with  $p_1, \ldots, p_m$  using **DeepONets** as introduced in **Lu et al.** (2021).



### Single-layer case

The DeepONet architecture is based on the single-layer case analyzed in Chen and Chen (1995). In particular, the authors show universal approximation properties for continuous operators.

The architecture is based on the following ansatz for presenting the parametrized solution

$$u_{(\rho_1,\ldots,\rho_m)}(\mathbf{x},t) = \sum_{i=1}^{\rho} \underbrace{b_i(p_1,\ldots,p_m)}_{\text{branch}} \cdot \underbrace{t_i(\mathbf{x},t)}_{\text{trunk}}$$

### **Physics-informed DeepONets**

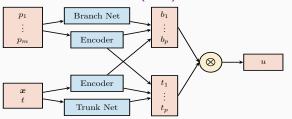
DeepONets are compatible with the PINN approach but physics-informed DeepONets (PI-DeepONets) are challenging to train.

## Other operator learning approaches

- FNOs: Li et al. (2021)
- PCA-Net: Bhattacharya et al. (2021)
- Random features: Nelsen and Stuart (2021)
- CNOs: Raonić et al. (2023)

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#### Modified architecture

In our numerical experiments, we employ the modified DeepONet architecture introduced in Wang, Wang, and Perdikaris (2022).

The architecture is based on the following ansatz for presenting the parametrized solution

$$u_{(p_1,\ldots,p_m)}(\mathbf{x},t) = \sum_{i=1}^{p} \underbrace{b_i(p_1,\ldots,p_m)}_{\text{branch}} \cdot \underbrace{t_i(\mathbf{x},t)}_{\text{trunk}}$$

## **Physics-informed DeepONets**

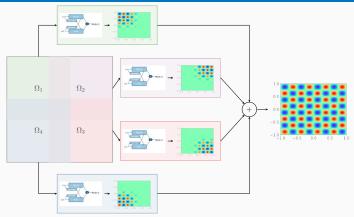
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# Finite Basis DeepONets (FBDONs)



Howard, Heinlein, Stinis (in prep.)

#### Variants:

## Shared-trunk FBDONs (ST-FBDONs)

The trunk net learns spatio-temporal basis functions. In ST-FBDONs, we use the same trunk network for all subdomains.

#### **Stacking FBDONs**

Combination of the stacking multifidelity approach with FBDONs.

Heinlein, Howard, Beecroft, Stinis (2025)

## **FBDONs – Wave Equation**

#### Wave equation

$$egin{aligned} rac{d^2s}{dt^2} &= 2rac{d^2s}{dx^2}, & (x,t) \in [0,1]^2 \ s_t(x,0) &= 0, x \in [0,1], & s(0,t) = s(1,t) = 0, \end{aligned}$$

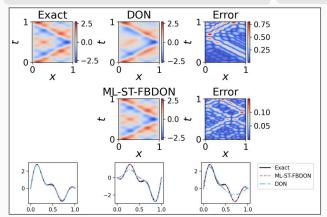
Solution:  $s(x, t) = \sum_{n=1}^{5} b_n \sin(n\pi x) \cos(n\pi \sqrt{2}t)$ 

#### **Parametrization**

Initial conditions for s parametrized by  $b = (b_1, \ldots, b_5)$  (normally distributed):

$$s(x,0) = \sum_{n=1}^{5} b_n \sin(n\pi x) \quad x \in [0,1]$$

Training on 1000 random configurations.



Mean rel. $l_2$ error on 100 config.				
DeepONet	$0.30 \pm 0.11$			
ML-ST-FBDON	$0.05 \pm 0.03$			
([1, 4, 8, 16] subd.)	0.00 ± 0.00			
ML-FBDON	0.08 + 0.04			
([1, 4, 8, 16] subd.)	0.00 ± 0.04			

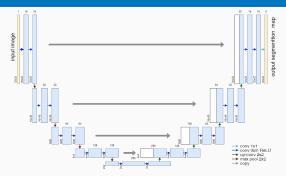
→ Sharing the trunk network does not only save in the number of parameters but even yields **better performance** 

Cf. Howard, Heinlein, Stinis (in prep.)

Domain decomposition-based image segmentation for high-resolution image

segmentation on multiple GPUs

## **Memory Requirements for CNN Training**

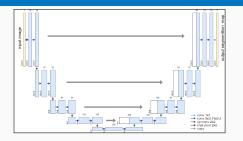


- As an example for a convolutional neural network (CNN), we employ the U-Net architecture introduced in Ronneberger, Fischer, and Brox (2015).
- The U-Net yields state-of-the-art accuracy in semantic image segmentation and other image-to-image tasks.

**Below:** memory consumption for training on a single  $1024 \times 1024$  image.

	size	# channels		mem. feature maps		mem. weights	
name	size	input	output	# of values	MB	# of values	MB
input block	1 024	3	64	268 M	1 024.0	38 848	0.148
encoder block 1	512	64	128	167 M	704.0	221 696	0.846
encoder block 2	256	128	256	84 M	352.0	885 760	3.379
encoder block 3	128	256	512	42 M	176.0	3 540 992	13.508
encoder block 4	64	512	1024	21 M	88.0	14 159 872	54.016
decoder block 1	64	1,024	512	50 M	192.0	9 177 088	35.008
decoder block 2	128	512	256	101 M	384.0	2 294 784	8.754
decoder block 3	256	256	128	201 M	768.0	573 952	2.189
decoder block 4	512	128	64	402 M	1536.0	143 616	0.548
output block	1 024	64	3	3.1 M	12.0	195	0.001

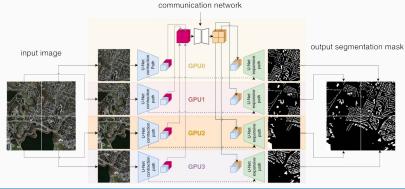
## **Domain Decomposition-Based U-Net Architecture**



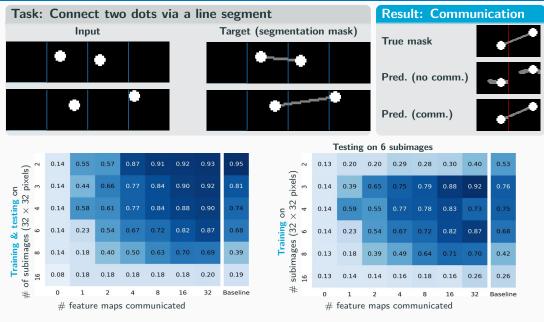
	mem. featu	re maps	mem. weights		
name	# of values	MB	# of values	MB	
input block	268 M	1 024.0	38 848	0.148	
encoder blocks	314 M	1 320	18 M	72	
decoder blocks	754 M	3880	12 M	47	
output block	3.1 M	12.0	195	0.001	

Most memory in the U-Net is used by feature maps, not weights

- ightarrow Decompose feature maps to distribute memory consumption.
- Cf. Verburg, Heinlein, Cyr (2025).

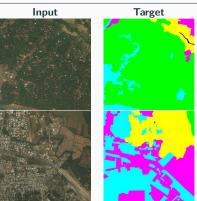


# Results – Synthetic Data Set



## DeepGlobe 2018 Satellite Image Data Set (Demir et al. (2018))

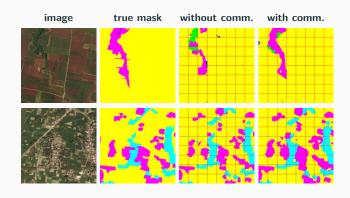
class	pixel count	proportion
urban	642.4M	9.35 %
agriculture	3898.0M	56.76 %
rangeland	701.1M	10.21 %
forest	944.4M	13.75 %
water	256.9M	3.74 %
barren	421.8M	6.14 %
unknown	3.0M	0.04 %



## **Avoiding overfitting**

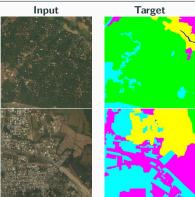
The data set includes only 803 images. To avoid overfitting, we

- apply batch normalization, use random dropout layers and data augmentation, and
- initialize the encoder using the ResNet-18 (He, Zhang, Ren, and Sun (2016))



# DeepGlobe 2018 Satellite Image Data Set (Demir et al. (2018))

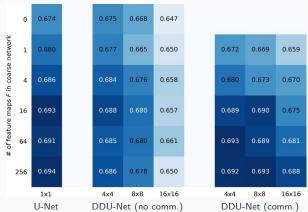
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## Scientific Machine Learning in Academia and Beyond:

From Theory to Real-World Impact (in Industry)

- **Dates**: June 17, 2025, 12.30–17.30
- Location: Crowne Plaza Hotel, Utrecht
- Lunch & networking: 12.30–13.30; closing discussion & drinks to follow.
- An afternoon with talks, case studies, and lively discussions on advancing scientific machine learning from theory to real-world deployment tackling core challenges like uncertainty quantification, data assimilation, graph-based modelling, and operator learning.
- Confirmed plenary speakers:
  - Max Welling (UvA, CUSP AI)
  - Stefan Kurz (ETH Zürich & Bosch)
  - Koen Strien (Ignition Computing)
  - Maxim Pisarenco (ASML)
  - Jan Willem van de Meent (UvA)





## **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)





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

## **Summary**

#### Multilevel Finite Basis Physics Informed Neural Networks (ML-FBPINNs)

- Schwarz domain decomposition architectures improve the scalability of PINNs to large domains / high frequencies, keeping the complexity of the local networks low.
- As classical domain decomposition methods, one-level FBPINNs are not scalable to large numbers of subdomains; multilevel FBPINNs enable scalability.

#### Extensions to Stacking Multifidelity PINNs, RaNNs, and DeepONets

- Multifidelity stacking PINNs with FBPINNs improve accuracy and efficiency for time-dependent problems.
- RaNNs reduce computational cost but face ill-conditioning, mitigated by Schwarz preconditioning and SVD.
- DeepONets provide efficient predictions for parametrized problems but struggle with multiscale problems. Domain decomposition improves scalability and performance.
- Novel DDU-Net approach decouples the training on the sub-images, allowing us to distribute the memory load among multiple GPUs. It limits communication to deepest level of the U-Net architecture using a communication network.





