

# Learning Operators for Forward and Inverse Problems

Nikola B. Kovachki

Computing and Mathematical Sciences  
California Institute of Technology

Isaac Newton Institute for Mathematical Sciences  
Deep Learning and Inverse Problems  
Sep 30th, 2021

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

- 1 Problem Setting
- 2 Model Reduction Approach
- 3 Application to Crystal Plasticity
- 4 Kernel Network Approach
- 5 Application to Turbulent Flow
- 6 Learning Linear Operators
- 7 Conclusion

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Setting

Input-Output Map:  $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$ , **Separable Banach Spaces**

Data:  $\{x_n, y_n\}_{n=1}^N$ ,  $y_n = \Psi^\dagger(x_n)$ ,

$x_n \stackrel{i.i.d.}{\sim} \mu$  or  $\{x_n\} \subset K$  compact

## Goal

Parameter Space  $\Theta \subseteq \mathbb{R}^p$

Operator Class:  $\Psi : \mathcal{X} \times \Theta \rightarrow \mathcal{Y}$

Operator Approximation:  $\Psi(\cdot; \theta^*) \approx \Psi^\dagger$

## Key Idea

**Design Architecture On Banach Space Then Discretize**

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Elliptic PDE

$$\begin{aligned} -\nabla \cdot (a \nabla u) &= f & \text{in } D \\ u &= g & \text{in } \partial D \end{aligned}$$

## Operator Of Interest

$$\text{Nonlinear } \Psi^\dagger : a \in L^\infty(D) \mapsto u \in H^1(D)$$

## Error Metric

$$\|\Psi^\dagger - \Psi\|_{L_\mu^p(\mathcal{X}; \mathcal{Y})} \quad \text{or} \quad \sup_{x \in K} \|\Psi^\dagger(x) - \Psi(x)\|_{\mathcal{Y}}$$

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

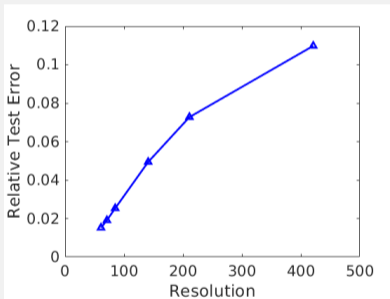
Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Example What Goes Wrong If You Discretize And Then Apply Standard Neural Network Algorithms



[1] Y Zhu and N Zabaras

Design Architecture On Banach Space Then Discretize

# Model Reduction Approach

K Bhattacharya, B Hosseini, NB Kovachki and AM Stuart  
Model Reduction And Neural Networks For Parametric PDEs

SMAI-JCM 7, 121-157.

Neural Operator: Neural Networks For Maps Between Function Spaces

arXiv:2108.08481.

Function Space  
SL

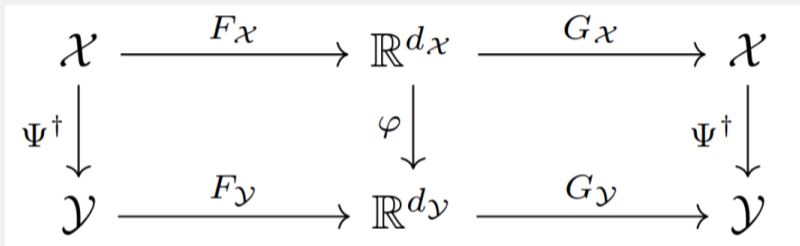
N.B.K.

Problem Setting

Model  
Reduction  
ApproachApplication to  
Crystal  
PlasticityKernel Network  
ApproachApplication to  
Turbulent FlowLearning Linear  
Operators

Conclusion

## In A Picture



## In Equations

$$G_{\mathcal{X}} \circ F_{\mathcal{X}} \approx I_{\mathcal{X}}$$

$$G_{\mathcal{Y}} \circ F_{\mathcal{Y}} \approx I_{\mathcal{Y}}$$

$$G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}} \approx \Psi^{\dagger}$$

## Lemma

- $\mathcal{X}, \mathcal{Y}$  Banach spaces with the *approximation property* (AP).
- $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$  continuous.

For any  $K \subset \mathcal{X}$  compact and  $\epsilon > 0$  there exist bounded linear maps  $F_{\mathcal{X}} : \mathcal{X} \rightarrow \mathbb{R}^{d_{\mathcal{X}}}$ ,  $G_{\mathcal{Y}} : \mathbb{R}^{d_{\mathcal{Y}}} \rightarrow \mathcal{Y}$ , and a continuous map  $\varphi \in C(\mathbb{R}^{d_{\mathcal{X}}}; \mathbb{R}^{d_{\mathcal{Y}}})$  such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - (G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}})(x)\|_{\mathcal{Y}} \leq \epsilon.$$

## Lemma

- $\mathcal{X}$  Banach space with AP,  $\mathcal{Y}$  separable Hilbert space.
- $\mu$  probability measure on  $\mathcal{X}$ .
- $\Psi^\dagger \in L_{\mu}^p(\mathcal{X}; \mathcal{Y})$  for  $1 \leq p < \infty$ .

As before,

$$\|\Psi^\dagger - G_{\mathcal{Y}} \circ \varphi \circ F_{\mathcal{X}}\|_{L_{\mu}^p(\mathcal{X}; \mathcal{Y})} \leq \epsilon.$$

## Architecture

$$\Psi_{PCA}(x; \theta)(s) = \sum_{j=1}^m \alpha_j(Lx; \theta) \psi_j(s), \quad \forall x \in \mathcal{X} \quad s \in D.$$

## Details

- $Lx$  maps to PCA coefficients under  $\mu$ .
- $\{\psi_j\}$  are PCA basis functions under  $(\Psi^\dagger)^\# \mu$ .
- $\alpha : \mathbb{R}^d \rightarrow \mathbb{R}^m$  finite dimensional neural network.
- Non-intrusive reduced basis method.

## Theorem

Let  $\Psi^\dagger \in L_\mu^p(\mathcal{X}; \mathcal{Y})$ . For any  $\epsilon > 0$ , there are dimensions  $(d_{\mathcal{X}}, d_{\mathcal{Y}})(\epsilon)$ , a requisite amount of data  $N = N(d_{\mathcal{X}}, d_{\mathcal{Y}})$ , and a neural network  $\psi$  depending on  $\epsilon, d_{\mathcal{X}}, d_{\mathcal{Y}}$  such that

$$\mathbb{E}_{\{x_j\} \sim \mu} \|\Psi^\dagger - \Psi_{NN}\|_{L_\mu^p(\mathcal{X}; \mathcal{Y})} \leq \epsilon$$

where  $\Psi_{NN} = G_{\mathcal{Y}} \circ \psi \circ F_{\mathcal{X}}$  with  $G_{\mathcal{Y}}$  and  $F_{\mathcal{X}}$  defined by PCA.

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Elliptic PDE

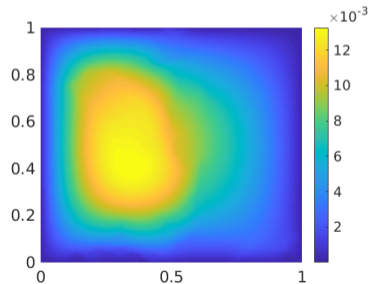
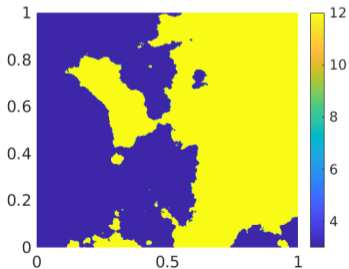
$$\begin{aligned} -\nabla \cdot (a \nabla u) &= 1, & s \in D = (0, 1)^2 \\ u &= 0, & s \in \partial D. \end{aligned}$$

## Operator Of Interest

**Nonlinear**  $\Psi^\dagger : a \in L^\infty(D) \mapsto u \in H_0^1(D).$

## Input-Output

Input:  $a \in L^\infty(D)$  (Left),  
Output:  $u \in H_0^1(D)$ . (Right),



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

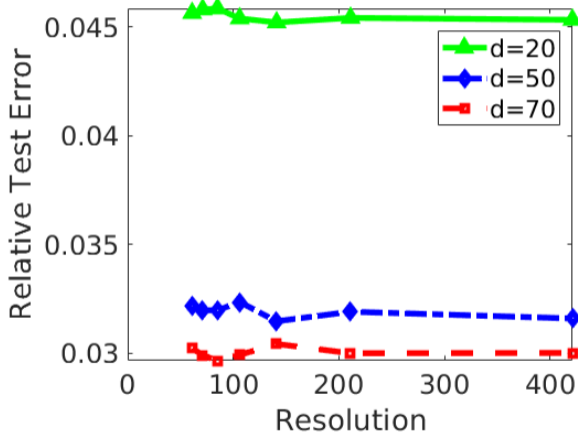
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Architecture defined on function space

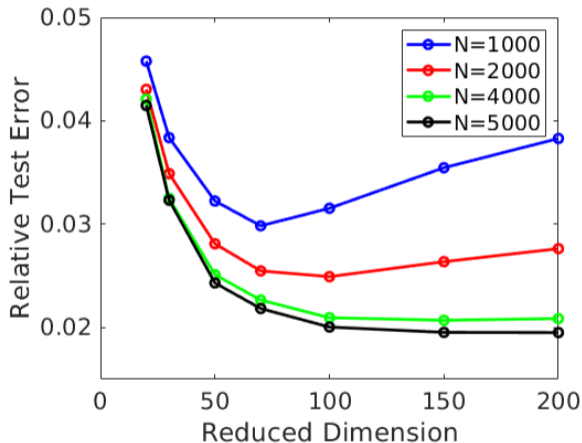
Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
ApproachApplication to  
Crystal  
PlasticityKernel Network  
ApproachApplication to  
Turbulent FlowLearning Linear  
Operators

Conclusion

Care needed in relating  $N$  and  $d$

# Application to Crystal Plasticity

BG Liu, NB Kovachki, Z Li, K Azizzadenesheli,  
A Anandkumar, AM Stuart and K Bhattacharya

[A learning-based multiscale method and its application to inelastic impact problems](#)

[arXiv:2102.07256.](#)

## Nonlinear PDE

$$\begin{aligned}
 \rho_0(x)\ddot{u}(s, t) &= \nabla_s \cdot P[\nabla u](s, t) + \rho_0(s)b(s, t), & (s, t) &\in D \times [0, T] \\
 (P[\nabla u]n)(s, t) &= h(s, t), & (s, t) &\in \Gamma_a \times [0, T] \\
 u(s, t) &= g(s, t) & (s, t) &\in \Gamma_b \times [0, T] \\
 u(s, 0) &= x, & s &\in D \\
 \dot{u}(s, 0) &= u_0(s), & s &\in D
 \end{aligned}$$

## Operator Of Interest

- Homogenization: microscale computations define constitutive law.
- Map strain on each cell boundary to interior stress:

$$\Psi^\dagger : \{[0, T] \rightarrow \mathbb{R}^{3 \times 3}\} \rightarrow \{[0, T] \rightarrow \mathbb{R}^{3 \times 3}\}$$

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

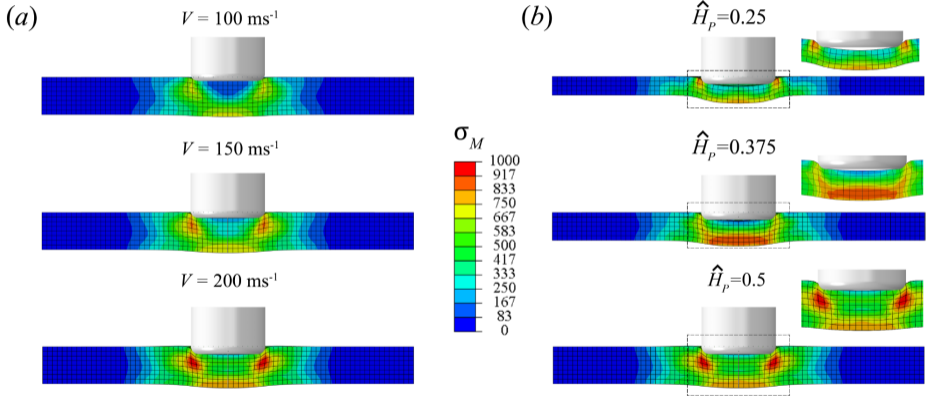
Application to  
Crystal  
Plasticity

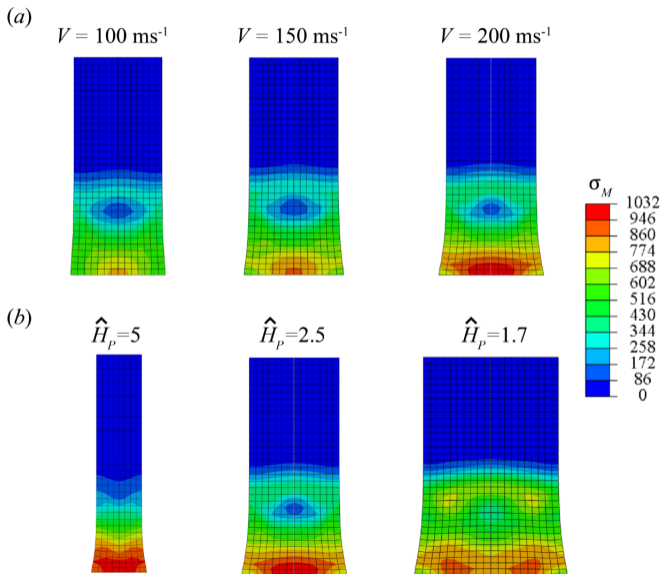
Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion





Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

<b>Micromechanical model</b>	<b>Blunt impact</b>	<b>Taylor Anvil</b>
Surrogate	$8.6 \times 10^{-2}$	$4.1 \times 10^{-2}$
Taylor RVE	$9.0 \times 10^1$	$4.2 \times 10^1$
Periodic RVE	$2.5 \times 10^6$	$1.2 \times 10^6$

**Table:** Computational cost per time step in seconds on a single CPU.

# Neural Operator: A Kernel Network Approach

Z Li, NB Kovachki, K Azizzadenesheli,

BG Liu, K Bhattacharya, AM Stuart and A Anandkumar

Neural Operator: Graph Kernel Network for Partial Differential Equations

arXiv:2003.03485

Multipole Graph Neural Operator for Parametric Partial Differential Equations

NeurIPS (2020). arXiv:2006.09535

Fourier Neural Operator for Parametric Partial Differential Equations

ICLR (2021). arXiv:2010.08895

Neural Operator: Neural Networks For Maps Between Function Spaces

arXiv:2108.08481.

NB Kovachki, S Lanthaler, S Mishra

On universal approximation and error bounds for Fourier Neural Operators

arXiv:2107.07562

## Linear Approximation

Input-Output Map:  $\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$ , **Separable Banach Spaces**Basis:  $\text{span}\{\varphi_1, \varphi_2, \dots\} = \mathcal{Y}$ Solution Manifold:  $\mathcal{M} = \{\Psi^\dagger(x) : x \in \mathcal{X}\} \subset \mathcal{Y}$  $n$ -term Approximation:  $\sum_{j=1}^n \alpha_j \varphi_j, \quad \alpha_j \in \mathbb{R}$ Approximation Space:  $V_n = \text{span}\{\varphi_1, \dots, \varphi_n\}$ Kolgomorov  $n$ -width:  $d_n(\mathcal{M})_{\mathcal{Y}} := \inf_{\dim(V_n) \leq n} \sup_{v \in \mathcal{M}} \min_{w \in V_n} \|v - w\|_{\mathcal{Y}}$ PCA:  $\sum_{j=n+1}^{\infty} \lambda_j \leq d_n(\mathcal{M})_{\mathcal{Y}}^2$ 

## Motivation

If  $\mathcal{M}$  is not well approximated by a linear space, need non-linear approximation.

## Classical Neural Networks

$$v_0 = x$$

$$v_{l+1} = \sigma(A_l v_l + b_l), \quad l = 0, \dots, L-1$$

$$y = A_L v_L + b_L$$

$$\sigma : \mathbb{R} \rightarrow \mathbb{R}, \quad A_l \in \mathbb{R}^{d_{l+1} \times d_l}, \quad b_l \in \mathbb{R}^{d_{l+1}}$$

## In Function Space

$$\{\sigma : \mathbb{R} \rightarrow \mathbb{R}\} \mapsto \{\sigma(x)(s) = \sigma(x(s))\} \quad (\text{Nemytskii})$$

$$\{A_l \in \mathbb{R}^{d_{l+1} \times d_l}\} \mapsto \left\{ (A_l x) = \int_D \kappa_l(\cdot, z) x(z) dz \right\} \quad (\text{Integral Kernel Operator})$$

## New Architecture

**Input:**  $x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^m$

**Output:**  $y : D' \subset \mathbb{R}^{d'} \rightarrow \mathbb{R}^r$

**Iteration:**

$$v_0(s) = P(x(s), s)$$

$$v_{l+1}(s) = \sigma \left( W_l v_l(s) + \int_D \kappa_l(s, z) v_l(z) dz + b_l(s) \right), \quad l = 0, \dots, L-1$$

$$y(s) = Q(v_L(s), s)$$

$$P : \mathbb{R}^{m+d} \rightarrow \mathbb{R}^{d_0}, \quad W_l \in \mathbb{R}^{d_{l+1} \times d_l}, \quad \kappa_l : \mathbb{R}^{2n} \rightarrow \mathbb{R}^{d_{l+1} \times d_l}, \quad b_l : \mathbb{R}^n \rightarrow \mathbb{R}^{d_{l+1}}, \quad Q : \mathbb{R}^{L+d'} \rightarrow \mathbb{R}^r$$

## Approximation Map

$$(\Psi(x))(s) := y(s)$$

## One Layer Update

$$x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^n$$

$$y(s) = \sigma \left( Wx(s) + \int_D \kappa(s, z)x(z) dz + b(s) \right)$$

## Transformer Structure

$$\kappa(s, z) \mapsto \kappa_x(x(s), x(z)),$$

$$\kappa_x(x(s), x(z)) = g_x(x(s), x(z))V, \quad V \in \mathbb{R}^{n \times n}, \quad g_x : \mathbb{R}^{2n} \rightarrow \mathbb{R}$$

$$g_x(x(s), x(z)) = \left( \int_D \exp \left( \frac{\langle Qx(r), Kx(z) \rangle}{\sqrt{n}} \right) dr \right)^{-1} \exp \left( \frac{\langle Qx(s), Kx(z) \rangle}{\sqrt{n}} \right)$$

## Assumption

$D \subset \mathbb{R}^d$  and  $D' \subset \mathbb{R}^{d'}$  bounded Lipschitz domains.

- $\mathcal{X} = L^{p_1}(D)$  for  $1 \leq p_1 < \infty$ .
- $\mathcal{X} = W^{k_1, p_1}(D)$  for  $1 \leq p_1 < \infty$ .
- $\mathcal{X} = C(D)$ .
- $\mathcal{Y} = L^{p_2}(D')$  for  $1 \leq p_2 < \infty$ .
- $\mathcal{Y} = W^{k_2, p_2}(D')$  for  $1 \leq p_2 < \infty$ .
- $\mathcal{Y} = C^{k_2}(D')$  for  $k_2 \in \mathbb{N}_0$ .

$\Psi^\dagger : \mathcal{X} \rightarrow \mathcal{Y}$  continuous.

## Theorem

For any  $K \subset \mathcal{X}$  compact and  $\epsilon > 0$ , there exists an architecture  $\Psi : \mathcal{X} \rightarrow \mathcal{Y}$  such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - \Psi(x)\|_{\mathcal{Y}} \leq \epsilon.$$

## Assumption

$D \subset \mathbb{R}^d$  and  $D' \subset \mathbb{R}^{d'}$  bounded Lipschitz domains.

- $\mathcal{X} = L^{p_1}(D)$  for  $1 \leq p_1 < \infty$ .
- $\mathcal{X} = W^{k_1, p_1}(D)$  for  $1 \leq p_1 < \infty$ .
- $\mathcal{X} = C(D)$ .
- $\mathcal{Y} = L^2(D')$ .
- $\mathcal{Y} = H^{k_2}(D')$ .
- 

$\Psi^\dagger \in L_\mu^{p_3}(\mathcal{X}; \mathcal{Y})$  with  $\mu$  probability measure on  $\mathcal{X}$ .

## Theorem

For any  $\epsilon > 0$ , there exists an architecture  $\Psi : \mathcal{X} \rightarrow \mathcal{Y}$  such that

$$\|\Psi^\dagger - \Psi\|_{L_\mu^{p_3}(\mathcal{X}; \mathcal{Y})} \leq \epsilon.$$

## One Layer Update

$$x : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^n$$
$$y(s) = \sigma \left( Wx(s) + \int_D \kappa(s, z)x(z) dz + b(s) \right)$$

## Computing the Integral Kernel

- Restrict integration to balls:  $\int_D \rightarrow \int_{B_r(s)}$ .
- Monte Carlo sampling:  $\int_D \approx \frac{|D|}{m} \sum_{j=1}^m$ .
- Fast Multiple Method.
- Let  $\kappa(s, z) = \kappa(s - z)$ , parametrize Fourier components  $\theta$ :

$$\int_D \kappa(s - z)x(z) dz = \mathcal{F}^{-1}(\theta \cdot \mathcal{F}(x)).$$

## Theorem

- $D \subseteq \mathbb{T}^d$  bounded, Lipschitz domain.
- $E : H^s(D) \rightarrow H^s(\mathbb{T}^d)$  linear, periodic extension operator for  $s \geq 0$ .
- $\Psi^\dagger : H^s(D) \rightarrow H^{s'}(D)$  continuous for  $s, s' \geq 0$ .

For any  $K \subset H^s(D)$  compact and  $\epsilon > 0$ , there exists an architecture  $\Psi : H^s(\mathbb{T}^d) \rightarrow H^{s'}(\mathbb{T}^d)$  such that

$$\sup_{x \in K} \|\Psi^\dagger(x) - ((\Psi \circ E)(x))|_D\|_{H^{s'}(D)} \leq \epsilon.$$

## PDE

$$-\nabla \cdot (a \nabla u) = f \quad \text{in } \mathbb{T}^d$$

- $s > d/2 + k$  with  $k \in \mathbb{N}$  and  $f \in \dot{H}^{k-1}(\mathbb{T}^d)$ .
- $a \in H^s(\mathbb{T}^d)$  with  $a = 1 + \tilde{a}$  such that, for some  $\lambda \in (0, 1)$ ,

$$\|a\|_{H^s} \leq \lambda^{-1}, \quad \|\tilde{a}\|_{L^\infty} \leq 1 - \lambda.$$

- $\Psi^\dagger : a \mapsto u$ .

## Theorem

For any  $\epsilon > 0$ , there exists a FNO  $\Psi : \mathcal{A}_\lambda^s(\mathbb{T}^d) \rightarrow H^1(\mathbb{T}^d)$  such that

$$\sup_{a \in \mathcal{A}_\lambda^s(\mathbb{T}^d)} \|\Psi^\dagger(a) - \Psi(a)\|_{H^1} \leq \epsilon,$$

$$\text{size}(\Psi) \lesssim \epsilon^{-\frac{d}{k}} \log \epsilon^{-1}, \quad \text{depth}(\Psi) \lesssim \log \epsilon^{-1}.$$

## PDE

$$\partial_t u = -P(u \cdot \nabla u) + \nu \Delta u \quad \text{in} \quad [0, T] \times \mathbb{T}^d$$

- $u \in C([0, T]; H^s) \cap C^1([0, T]; H^{s-2})$  with  $s > d/2 + 2$ .
- $u_0$  divergence-free, mean zero s.t.  $u$  exists and is bounded.
- $\Psi^\dagger : u_0 \mapsto u(T, \cdot)$ .

## Theorem

For any  $\epsilon > 0$ , there exists a FNO  $\Psi : \mathcal{A}^s(\mathbb{T}^d; \mathbb{R}^d) \rightarrow L^2(\mathbb{T}^d; \mathbb{R}^d)$  such that

$$\sup_{a \in \mathcal{A}^s(\mathbb{T}^d)} \|\Psi^\dagger(a) - \Psi(a)\|_{L^2} \leq \epsilon,$$

$$\text{size}(\Psi) \lesssim \epsilon^{-\left(\frac{1}{2} + \frac{d}{s}\right)} \log \epsilon^{-1}, \quad \text{depth}(\Psi) \lesssim \epsilon^{-\frac{1}{2}} \log \epsilon^{-1}.$$

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Burgers' Equation

$$\begin{aligned}\partial_t u + \partial_z(u^2/2) &= \nu \partial_{zz} u, & (z, t) \in \mathbb{T}^1 \times (0, 1] \\ u|_{t=0} &= u_0, & z \in \mathbb{T}^1.\end{aligned}$$

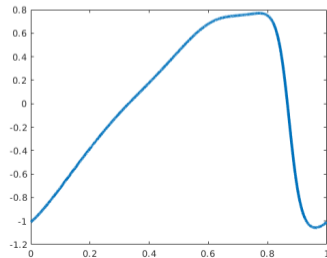
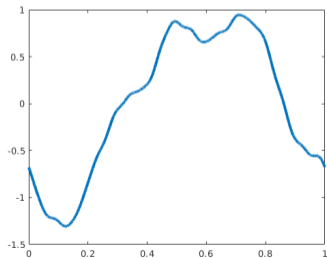
## Operator Of Interest

$$\text{Nonlinear} \quad \Psi^\dagger : u_0 \in L^2(\mathbb{T}^1) \mapsto u|_{t=1} \in H^s(\mathbb{T}^1).$$

## Input-Output

Input:  $u_0 \in L^2(\mathbb{T}^1)$  (Left),

Output:  $u \in H^s(\mathbb{T}^1)$ . (Right),



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

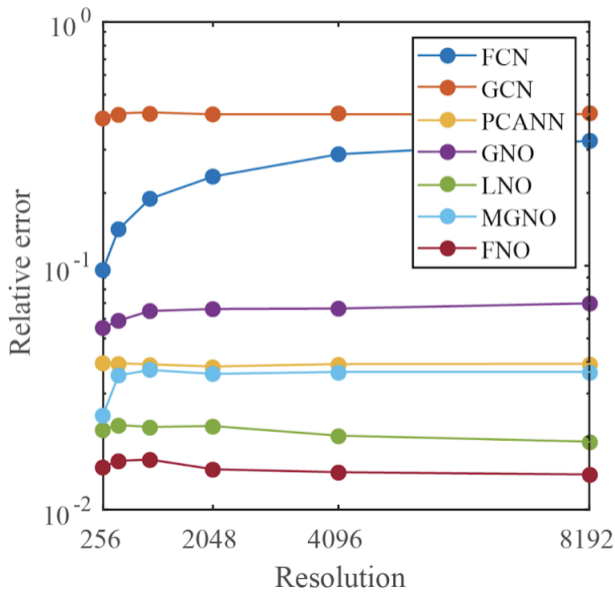
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

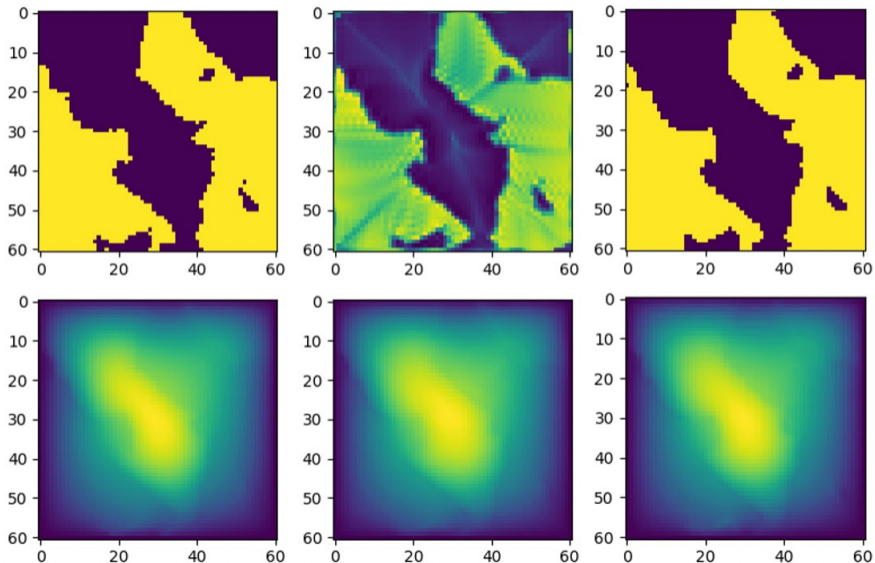
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



# Application to Turbulent Flow

Z Li, NB Kovachki, K Azizzadenesheli,  
BG Liu, K Bhattacharya, AM Stuart and A Anandkumar  
[Fourier Neural Operator for Parametric Partial Differential Equations](#)  
ICLR (2021). [arXiv:2010.08895](#)  
[Markov Neural Operators for Learning Chaotic Systems](#)  
[arXiv:2106.06898](#)

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Nonlinear PDE

$$\begin{aligned}\frac{du}{dt} - \nu P \Delta u + P(u \cdot \nabla)u &= f, & s \in \mathbb{T}^2, t \in [0, T] \\ u(0) &= u_0 & s \in \mathbb{T}^2\end{aligned}$$

## Operator Of Interest

$$\begin{aligned}\omega &= \nabla \times u \\ \Psi^\dagger : \omega|_{t=0} \in L^2(\mathbb{T}^2) &\mapsto w|_{t=T} \in H^s(\mathbb{T}^2)\end{aligned}$$

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

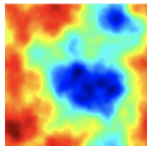
Kernel Network  
Approach

Application to  
Turbulent Flow

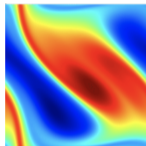
Learning Linear  
Operators

Conclusion

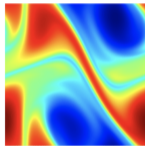
*Initial Vorticity*



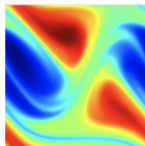
$t=15$



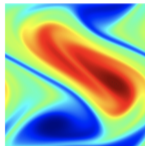
$t=20$



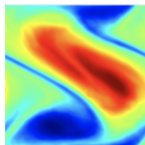
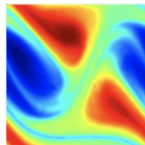
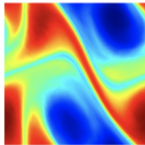
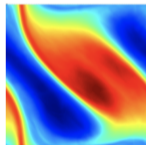
$t=25$



$t=30$



*Prediction*



- $\text{Re} = \mathcal{O}(10^3)$ ,  $N = 10,000$ , error = 3% in  $H^1$ .
- Trained on  $64 \times 64$  grid and evaluated on  $256 \times 256$ .

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

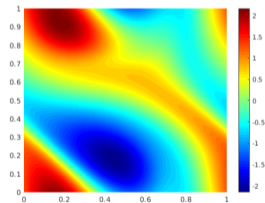
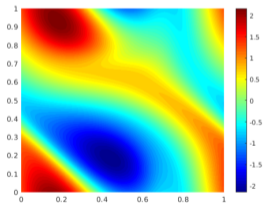
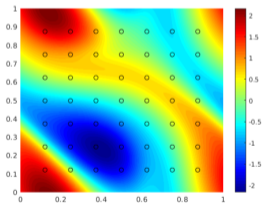
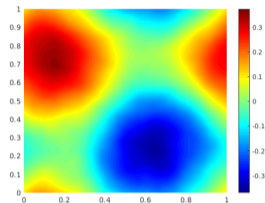
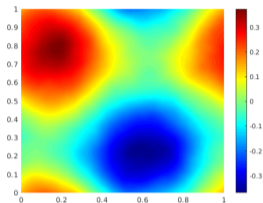
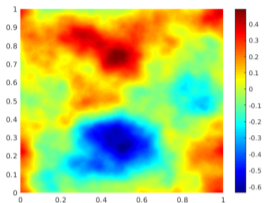
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



- MCMC: 2 minutes for 50,000 samples with FNO, 30 hours with a pseudo-spectral solver.

# Learning Linear Operators from Noisy Data

MV de Hoop, NB Kovachki, NH Nelsen, AM Stuart

[Convergence Rates for Learning Linear Operators from Noisy Data](#)

[arXiv:2108.12515](#).

## Setting

Noisy Linear Map:  $L^\dagger : \mathcal{X} \rightarrow \mathcal{Y}, y = L^\dagger x + \eta$

Assumptions:  $\pi(dx, dy) : x \sim \mu = N(0, C), \eta \sim N(0, \Gamma), x \perp \eta$

Data:  $\{x_n, y_n\}_{n=1}^N \stackrel{i.i.d.}{\sim} \pi$

## Risk

Expected Risk:  $e_\infty(L) = \mathbb{E}_{\{x, y\} \sim \pi} \frac{1}{2} \|Lx\|_{\mathcal{Y}}^2 - \langle y, Lx \rangle_{\mathcal{Y}}$

Empirical Risk:  $e_N(L) = \frac{1}{N} \sum_{n=1}^N \left[ \frac{1}{2} \|Lx_n\|_{\mathcal{Y}}^2 - \langle y_n, Lx_n \rangle_{\mathcal{Y}} \right] + \|L\|_{\text{CM}}^2$

Optimizers:  $\hat{L} = \inf_L e_\infty(L), \quad \hat{L}^{(N)} = \inf_L e_N(L)$

## Theorem

$$\text{Excess Risk: } e_{\infty}(\widehat{L}^{(N)}) - e_{\infty}(\widehat{L}) = \|\widehat{L}^{(N)} - \widehat{L}\|_{L_{\mu}^2(\mathcal{X}, \mathcal{Y})}^2$$

## Theorem

$$\text{BIP: } Y = R_X L + E, \quad X \sim N(0, C)^{\otimes N}, E \sim N(0, \Gamma)^{\otimes N}$$

$$\text{Posterior: } L | Y, X \sim \nu^{Y, X}$$

$$\text{Expectation: } \mathbb{E} = \mathbb{E}^{\{x_n, y_n\} \sim \pi^{\otimes N}} \mathbb{E}^{\nu^{Y, X}}$$

$$\text{Error: } C_1 N^{-\alpha} \leq \mathbb{E} \|L - \widehat{L}\|_{L_{\mu}^2(\mathcal{X}, \mathcal{Y})}^2 \leq C_2 N^{-\alpha}, \quad \forall N \geq N_c$$

$$\text{Error: } C_1 N^{-\alpha} \leq \|\widehat{L}^{(N)} - \widehat{L}\|_{L_{\mu}^2(\mathcal{X}, \mathcal{Y})}^2 \leq C_2 N^{-\alpha}, \quad \forall N \geq N_c, \text{ w.h.p.}$$

Function Space  
SL

N.B.K.

Problem Setting

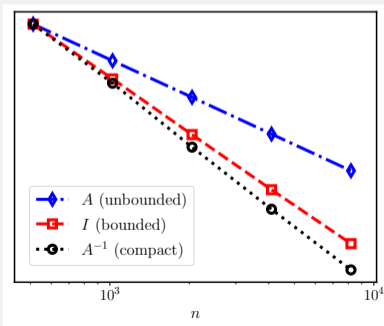
Model  
Reduction  
ApproachApplication to  
Crystal  
PlasticityKernel Network  
ApproachApplication to  
Turbulent FlowLearning Linear  
Operators

Conclusion

## Learning Compact, Bounded and Unbounded Operators

$$A := -\Delta, \quad D(A) = H^2(I) \cap H_0^1(I), \quad I = (0, 1).$$

$$L = A, \text{Id}, A^{-1}.$$



- 1 Neural networks: empirical success in function approximation.
- 2 Typically:
  - **regression:**  $\mathbb{R}^m \mapsto \mathbb{R}^n$ ;
  - **classification:**  $\mathbb{R}^m \mapsto \{1, \dots, K\}$ .
- 3 We consider:  $\mathcal{X} \mapsto \mathcal{Y}$ ,  $\mathcal{X}, \mathcal{Y}$  function spaces.
- 4 **Key Idea:** Conceive of architecture then discretize.
- 5 Purely data-driven (“equation-free”).
- 6 Applications: PDEs (model available), Cyber-physical systems, Imaging, Time-series (no model available).
- 7 Less data needed to learn the forward than the inverse operator.
- 8 Future work: theory for data needed to achieve given error, posterior consistency for inverse problems.

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



[1] M Raissi, P Perdikaris, GE Karniadakis  
Physics-informed neural networks...  
[J. Comp. Phys.](#) 2019.



[2] Weinan E and B Yu  
The Deep Ritz Method...  
[Communications in Mathematics and Statistics](#) 2018.



[3a] Y Zhu and N Zabaras  
Bayesian Deep Convolutional Encoder-Decoder Networks...  
[J. Comp. Phys.](#) 2018.



[3b] Y Khoo, J Lu, L Ying  
Solving parametric PDE problems with artificial neural networks  
[arXiv:1707.03351](#),



[4] L Zwald, O Bousquet, G Blanchard  
Statistical properties of kernel principal component analysis...  
[International Conference on Computational Learning Theory](#), Springer, 2004.

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



[5] D Yarotsky

Error bounds for approximations with deep ReLU networks  
[Neural Networks 2017](#).



[6] G Kutyniok, P Petersen M Raslan and R Schneider

A theoretical analysis of deep neural networks and parametric PDEs  
[arXiv:1904.00377](#)



[7] C Schwab, J Zech

Deep learning in high dimension: Neural network expression rates for generalized polynomial chaos expansions in UQ  
[Analysis and Applications 2019](#)



[7] A Chkifa, A Cohen, R DeVore and C Schwab

Sparse adaptive Taylor approximation algorithms for parametric and stochastic elliptic PDEs  
[ESAIM: Mathematical Modeling and Numerical Analysis 2013](#)



[8] RA DeVore

The Theoretical Foundation of Reduced Basis Methods  
[Model Reduction and Approximation, SIAM, 2014](#)

## Elliptic PDE

$$\begin{aligned} -\Delta u &= f, & z \in D &= (0, 1)^2 \\ u &= 0, & z \in \partial D. \end{aligned}$$

## Operator Of Interest

**Linear (Forcing)**  $\Psi^\dagger : f \in L^2(D) \mapsto u \in H_0^1(D)$

## Lemma

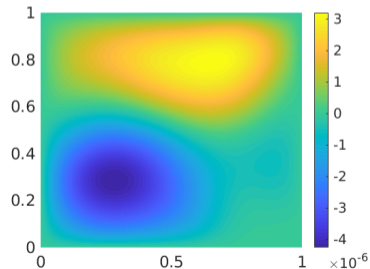
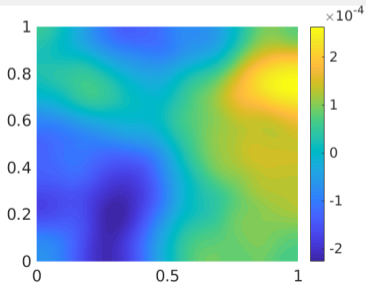
Let  $f = \sum_{j=1}^{\infty} \xi_j \phi_j$  and suppose  $(\|\phi_j\|_{L^\infty})_{j \geq 1} \in \ell^p$  for some  $p \in (0, 1)$ . Then

$$\lim_{K \rightarrow \infty} \sup_{\xi} \left\| \Psi^\dagger(\xi) - \sum_{j=1}^K \xi_j \eta_j \right\|_{H_0^1} = 0$$

by viewing  $\Psi^\dagger : \ell^\infty \rightarrow H_0^1$ , where  $-\Delta \eta_j = \phi_j$ ,  $\eta_j|_{\partial D} = 0$  for each  $j \in \mathbb{N}$ .

## Input-Output

Input:  $f \in L^2(D)$  (Left),  
Output:  $u \in H_0^1(D)$ . (Right),



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

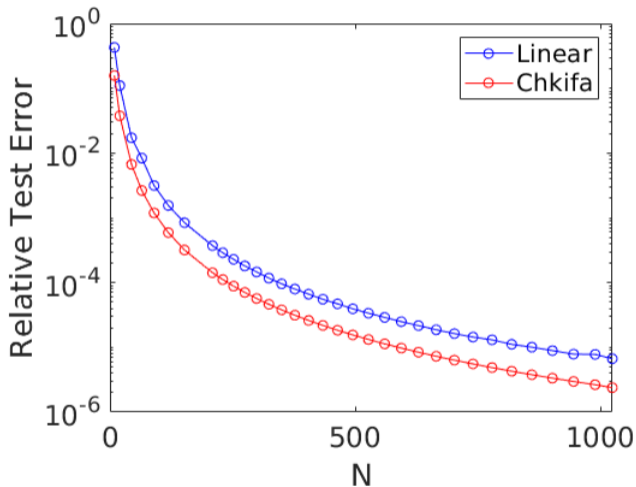
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

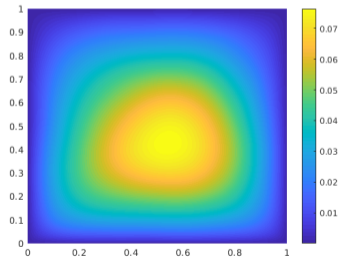
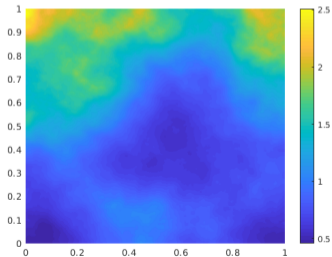
Conclusion



## Input-Output

Input:  $a \in L^2(D)$  (Left),

Output:  $u \in H_0^1(D)$ . (Right),



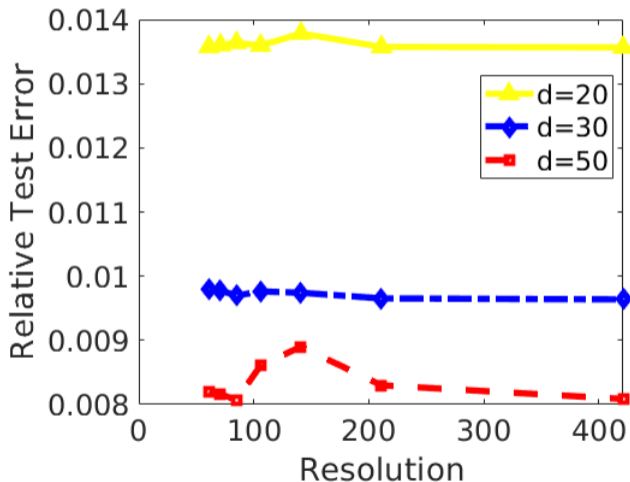
Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
ApproachApplication to  
Crystal  
PlasticityKernel Network  
ApproachApplication to  
Turbulent FlowLearning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

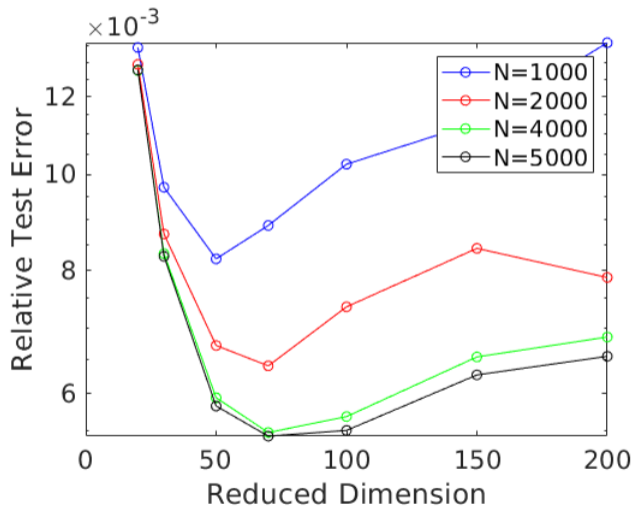
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

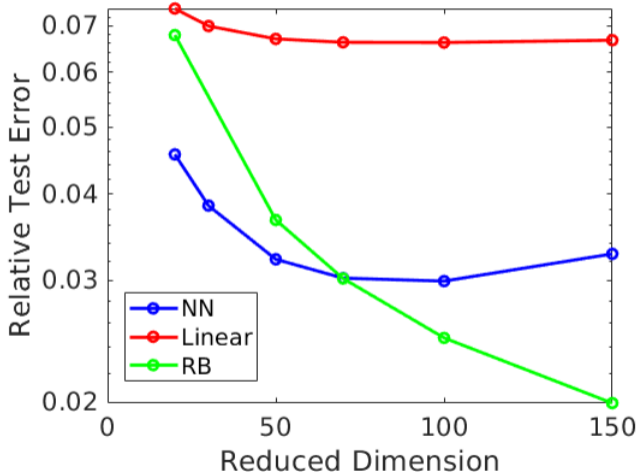
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

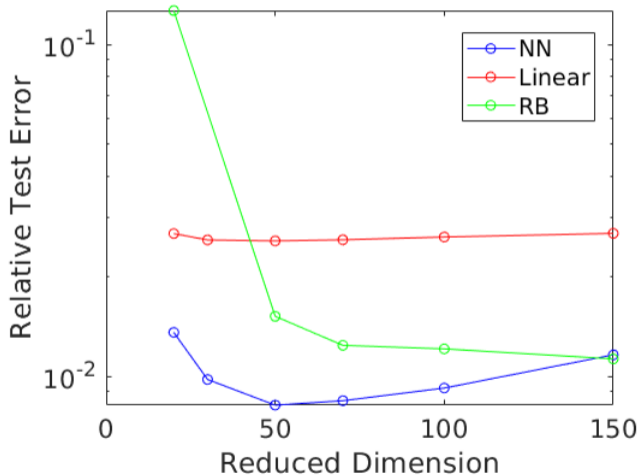
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
ApproachApplication to  
Crystal  
PlasticityKernel Network  
ApproachApplication to  
Turbulent FlowLearning Linear  
Operators

Conclusion

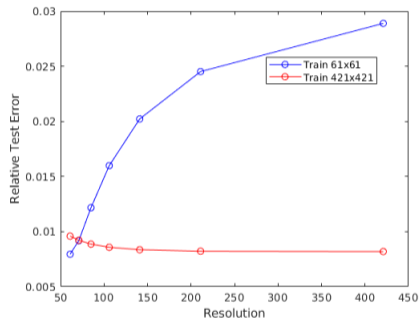
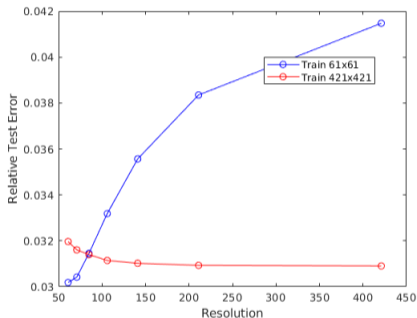


Figure: (Left) Piecewise-constant. (Right) Log-normal.

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

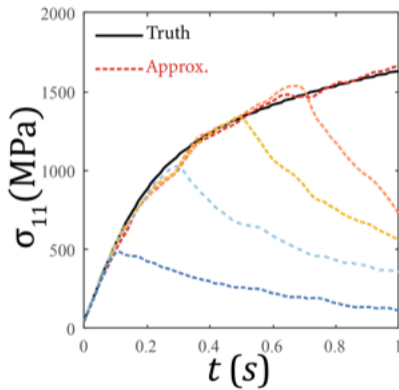
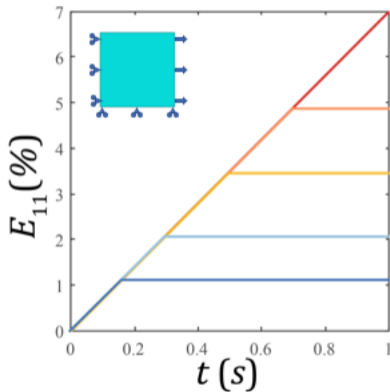
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

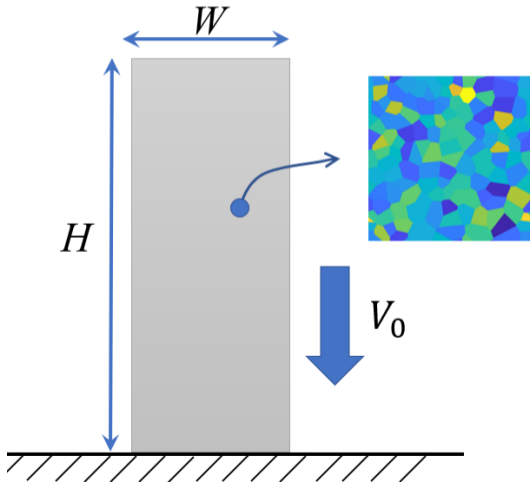
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

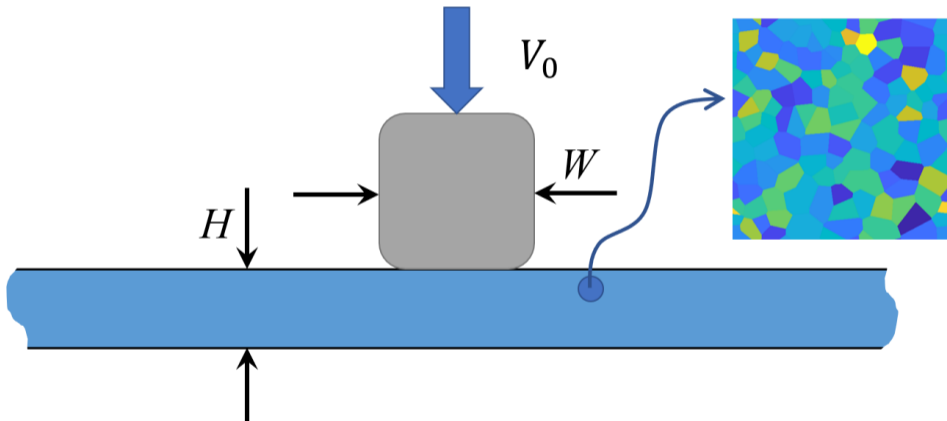
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

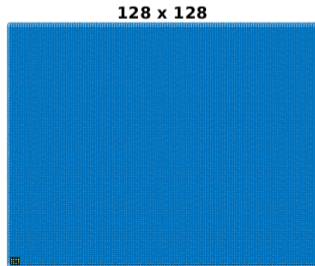
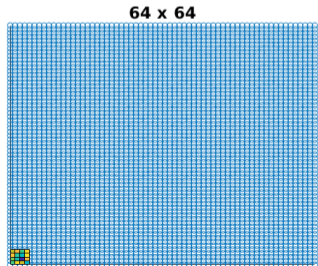
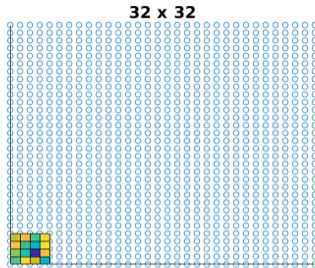
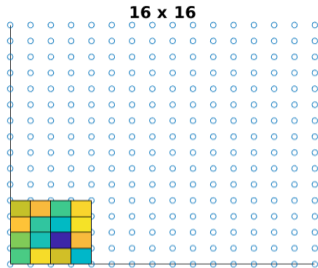
Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion



Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

## Elliptic PDE

$$\begin{aligned} -\Delta u &= f, & z \in D = (0, 1) \\ u &= 0, & z \in \partial D. \end{aligned}$$

## Operator Of Interest

$$\text{Linear (Forcing)} \quad \Psi^\dagger : f \in L^2(D) \mapsto u \in H_0^1(D)$$

## Architecture

$$u(s) = \int_D \kappa(s, z; \theta) f(z) \, dz$$

Function Space  
SL

N.B.K.

Problem Setting

Model  
Reduction  
Approach

Application to  
Crystal  
Plasticity

Kernel Network  
Approach

Application to  
Turbulent Flow

Learning Linear  
Operators

Conclusion

