

GIT-Net: Generalized Integral Transform for Operator Learning

Anonymous authors

Paper under double-blind review

Abstract

This article proposes GIT-Net, a novel deep neural network architecture for approximating Partial Differential Equation (PDE) operators. GIT-Net takes inspiration from integral transform operators and exploits the fact that common operations (eg. differential operators) used for defining PDEs can often be represented parsimoniously when expressed on appropriate functional bases (e.g. Fourier basis). Unlike fixed integral transforms, the proposed GIT-Net architecture utilizes the power of deep neural networks as efficient function approximators. Furthermore, when compared to several recently proposed alternatives, the computational and memory requirements of GIT-Net scale gracefully with mesh discretizations, making it easy to apply to PDE problems defined on complex geometries. Our experiments demonstrate that GIT-Net is a competitive neural network operator, with both a small test error and low evaluation cost across a range of PDE problems. This is in contrast to existing neural network operators, which often excel in only one of these aspects.

1 Introduction

Partial differential equations (PDEs) are a vital mathematical tool in the study of physical systems, providing a means to model, control, and predict the behavior of these systems. The solution of PDEs is an essential component of many computational tasks, such as optimization of complex systems (Tröltzsch, 2010), Bayesian inference (Stuart, 2010; El Moselhy & Marzouk, 2012), and uncertainty quantification (Smith, 2013). Traditional methods for solving PDEs, such as finite element methods (Bathe, 2007), finite volume methods (Eymard et al., 2000), and finite difference methods (Liszka & Orkisz, 1980), are based on the finite-dimensional approximation of infinite-dimensional function spaces by discretizing the PDE on predefined sampling points. However, the increasing demands for PDE solvers with lower computational cost, greater flexibility on complex domains and conditions, and adaptability to different PDEs have led to the development of modern scientific computing and engineering techniques.

The recent advances in neural network methodologies, particularly their ability to process large datasets and approximate complex functions, have made them promising candidates for solving PDEs Blechschmidt & Ernst (2021). There are two main approaches to using neural networks for approximating solutions to PDEs: function learning and operator learning. These methods have demonstrated their effectiveness in addressing the challenges associated with PDE solvers.

Neural networks for function learning Neural networks have been widely used as a powerful tool for approximating complex functions. In this framework, solutions to PDEs are parametrized by deep neural networks whose weights are obtained by minimizing an appropriate loss function (E & Yu, 2018; Raissi et al., 2019; Bar & Sochen, 2019; Smith et al., 2020; Pan & Duraisamy, 2020; Sirignano & Spiliopoulos, 2018; Zang et al., 2020; Karniadakis et al., 2021). For instance, physics-informed neural networks (PINNs) (Raissi et al., 2019), approximate solutions to PDEs by minimizing a loss functions consisting of residual terms approximating the physical model and errors for initial/boundary conditions. The theoretical understanding

of this emerging class of methods is an active area of research (He et al., 2020; E et al., 2019; Shin et al., 2020; Daubechies et al., 2022). Compared with more traditional methods (eg. finite volume, finite elements), PINNs are mesh-free and can therefore be applied flexibly to a wide range of PDEs without specifying a fixed space-discretization. Additionally, by exploiting high-level automatic differentiation frameworks Bradbury et al. (2018); Paszke et al. (2017), derivative calculations and optimizations can be easily performed without considering the specific regularity properties of the PDEs. However, PINNs need to be retrained for new instances, making them inefficient in scenarios where PDEs need to be solved repeatedly, as is common for instance in (Bayesian) inverse problems Stuart (2010).

Neural networks for operator learning Given a PDE, the operator that maps the set of input functions (eg. boundary conditions, source terms, diffusion coefficients) to the solution of the PDE can be approximated with deep neural networks. In prior work (Guo et al., 2016; Zhu & Zabaras, 2018; Adler & Öktem, 2017; Bhatnagar et al., 2019; Khoo et al., 2021), surrogate operators parametrized by deep convolutional neural networks (CNNs) have been employed as a mapping between finite-dimensional function spaces defined on predefined coordinate points. These methods address the need for repeated evaluations of PDEs in applications such as inverse problems, Bayesian inference, and Uncertainty Quantification (UQ). However, the training of these networks is not straightforward for meshes of varying resolutions, and for complex geometries. Furthermore, interpolation techniques are required for evaluating the solutions at coordinates outside the predefined set of coordinate points the approximate operator has been trained on. More recently, and as followed in the present article, the problem of approximating a PDE operator has been formulated as a regression problem between infinite-dimensional function spaces (Long et al., 2018; 2019; Hesthaven & Ubbiali, 2018; Bhattacharya et al., 2021; Li et al., 2021; Lu et al., 2021). In the PDE-Net methodology of Long et al. (2018; 2019), the underlying hidden PDE models are uncovered by training feed-forward deep neural networks given observed dynamic data. In the Fourier Neural Operator (FNO) of Li et al. (2021), the Fourier transform is leveraged to efficiently parametrized integral transforms. The universal approximation of this approach is discussed in Kovachki et al. (2021). The DeepONet approach of Lu et al. (2021) encodes the input function space and the domain of the output function by using two separate networks; this method was later improved upon in Lu et al. (2022) by using Principal Component Analysis (PCA), a technique also referred to as the Proper Orthogonal Decomposition (POD) or Karhunen-Loeve expansions in other communities. More recently, Bhattacharya et al. (2021) developed a general model-reduction framework consisting in defining approximate mappings between PCA-based approximations defined on the input and output function spaces. The PCA-Net neural architecture Bhattacharya et al. (2021); Hesthaven & Ubbiali (2018) belongs to this class of methods. An important advantage of this class of methods is that the resulting approximate operators are mesh-independent: these operators can easily be applied to different settings when functions are approximated on different resolutions. Some of these approaches have been compared and discussed in terms of their accuracy, memory cost, and evaluation in previous work such as Lu et al. (2022); de Hoop et al. (2022). These studies indicate that the FNO approach is competitive in terms of accuracy for most PDE problems defined on structured grids but may require modifications for more complex geometries. These comparative studies also hint that DeepONet-type methods are more flexible and accurate when used to tackle complex geometries. Finally, the PCA-NetBhattacharya et al. (2021); Hesthaven & Ubbiali (2018) architecture is more advantageous in terms of its lower memory and computational requirements. Nevertheless, as our numerical experiments presented in Section 5 indicate, the simplistic PCA-Net approach can struggle to reach high predictive accuracies when used to approximate complex PDE operators; we postulate that it is because the PCA-Net architecture is very general and does not incorporate any model-structure contrarily to, for instance, the FNO approach. A recently proposed method called MAD (Huang et al., 2021) also achieves mesh-independent evaluation through the use of a two-stage process involving training the model and finding a latent space for new instances.

Our contribution We propose a novel neural network operator, the Generalized Integral Transform Neural Network (GIT-Net), for operator learning between infinite-dimensional function spaces as a solver for partial differential equations (PDEs).

- The GIT-Net architecture is derived from the remark that a large class of operators commonly used to define PDEs (eg. differential operators such as the gradient or the divergence operator) can be diagonalized in appropriate functional bases (eg. Fourier basis). Compared to other widely used integral transforms such as the Fourier transform or the Laplace transform, GIT-Net takes advantage of the ability of neural networks to efficiently learn appropriate bases in a data-driven manner. This allows GIT-Net to provide improved accuracy and flexibility.
- Inspired by the model reduction techniques presented in Bhattacharya et al. (2021), GIT-Net crucially depends on Principal Component Analysis (PCA) bases of functions. Because both the input and output functions are represented using their PCA coefficients, the proposed method is robust to mesh discretization and enjoys favorable computational costs. When using $\mathcal{O}(N_p)$ sampling points to approximate functions, the GIT-Net approach results in an evaluation cost that scales as $\mathcal{O}(N_p)$ floating point operations; it is significantly more efficient than the $\mathcal{O}(N_p \log(N_p))$ evaluation costs of the FNO architecture (Li et al., 2021).
- The proposed GIT-Net architecture is compared to modern methods for data-driven operator learning, including PCA-Net, POD-DeepONet, and FNO. For this purpose, the different methods are evaluated on five PDE problems with complex domains and input-output functions of varying dimensions. The numerical experiments suggest that, when compared to existing methods, GIT-Net consistently achieves high-accuracy predictions with low evaluation costs when used for approximating the solutions to PDEs defined on rectangular grids or on more complex geometries. This advantage is particularly pronounced for large-scale problems defined on complex geometries.

The rest of the paper is structured as follows. Section 2 describes the GIT-Net architecture. Section 3 provides an overview of the PDE problems used for evaluating the different methods. The hyperparameters of the GIT-Net are studied numerically and discussed in Section 4. A comparison of the GIT-Net with various other neural network operators is presented in Section 5. Finally, we present our conclusions in Section 6. Codes and datasets are publicly available ¹.

2 Method

Consider two Hilbert spaces of functions $\mathcal{U} = \{\mathbf{f} : \Omega_u \rightarrow \mathbb{R}^{d_{\text{in}}}\}$ and $\mathcal{V} = \{\mathbf{g} : \Omega_v \rightarrow \mathbb{R}^{d_{\text{out}}}\}$ respectively defined on the input domain Ω_u and output domain Ω_v . For $\mathbf{f} \in \mathcal{U}$ we have that $\mathbf{f}(\mathbf{x}) = (f^1(\mathbf{x}), \dots, f^{d_{\text{in}}}(\mathbf{x})) \in \mathbb{R}^{d_{\text{in}}}$ for $\mathbf{x} \in \Omega_u$, and similarly for functions $\mathbf{g} \in \mathcal{V}$. The purpose of this text is to approximate an unknown operator $\mathcal{F} : \mathcal{U} \rightarrow \mathcal{V}$ from a finite training set of $N_{\text{train}} \geq 1$ pairs $(\mathbf{f}_i, \mathbf{g}_i)_{i=1}^{N_{\text{train}}}$ with $\mathbf{g}_i = \mathcal{F}(\mathbf{f}_i)$. We seek to approximate the operator \mathcal{F} with the member $\mathbf{N} \equiv \mathbf{N}_\theta$ of a parametric family of operators indexed by the (finite-dimensional) parameter $\theta \in \Theta$. Ideally, for a probability distribution $\mu(d\mathbf{f})$ of interest on the input space of functions \mathcal{U} , the ideal parameter $\theta_\star \in \Theta$ is chosen so that it minimizes the risk defined as

$$\theta \mapsto \mathbb{E}_{\mathbf{f} \sim \mu} [\|\mathcal{F}(\mathbf{f}) - \mathbf{N}_\theta(\mathbf{f})\|_{\mathcal{V}}^2]. \quad (1)$$

For Bayesian Inverse Problems, the distribution $\mu(d\mathbf{f})$ is typically chosen as the Bayesian prior distribution, or as an approximation of the Bayesian posterior distribution obtained from computationally cheap methods (eg. Gaussian-like approximations). An explicit regularization term such as $\text{Reg}(\theta) = \lambda \|\theta\|^2$ when $\Theta \subset \mathbb{R}^{d_\Theta}$ can certainly be added to the risk (1); for convenience, this term is not included. Since only a finite set of training samples is typically available, empirical risk minimization is used instead and the following loss is minimized,

$$\mathcal{L}(\theta) = \frac{1}{N_{\text{train}}} \sum_{i=1}^{N_{\text{train}}} \|\mathcal{F}(\mathbf{f}_i) - \mathbf{N}_\theta(\mathbf{f}_i)\|_{\mathcal{V}}^2. \quad (2)$$

¹Github: <https://anonymous.4open.science/r/Operator-Learning-Generalized-integral-transform-neural-network-A2B8>

Equation (2) describes a standard regression problem, although expressed in an infinite dimensional space of functions. The loss function (2) can be minimized with a variant of the stochastic gradient descent algorithm. In the numerical experiments presented in Section 5, we used the standard ADAM optimizer (Kingma & Ba, 2015).

A standard method for approaching this infinite dimensional regression problem is to express all the quantities on functional bases and consider finite-dimensional approximations. Let $\{\mathbf{e}_{u,k}\}_{k \geq 1}$ and $\{\mathbf{e}_{v,k}\}_{k \geq 1}$ be two bases of functions of the Hilbert spaces \mathcal{U} and \mathcal{V} respectively so that functions $\mathbf{f} \in \mathcal{U}$ and $\mathbf{g} \in \mathcal{V}$ can be expressed as

$$\mathbf{f} = \sum_{k \geq 1} \alpha_{u,k}(\mathbf{f}) \mathbf{e}_{u,k} \quad \text{and} \quad \mathbf{g} = \sum_{k \geq 1} \alpha_{v,k}(\mathbf{g}) \mathbf{e}_{v,k} \quad (3)$$

for coefficients $\alpha_{u,k}(\mathbf{f}) \in \mathbb{R}$ and $\alpha_{v,k}(\mathbf{g}) \in \mathbb{R}$. Truncating these expansions at a finite order provides finite-dimensional representations of each element of \mathcal{U} and \mathcal{V} ,

$$\begin{aligned} \mathbf{f} &\mapsto [\alpha_{u,1}(\mathbf{f}), \dots, \alpha_{u,N_u}(\mathbf{f})] \in \mathbb{R}^{N_u} \\ \mathbf{g} &\mapsto [\alpha_{v,1}(\mathbf{g}), \dots, \alpha_{v,N_v}(\mathbf{g})] \in \mathbb{R}^{N_v}, \end{aligned}$$

and transforms the infinite-dimensional regression problem (2) into a standard finite-dimensional regression setting. For example, the PCA-Net approach (Bhattacharya et al., 2021; de Hoop et al., 2022) approximates the resulting finite dimensional mapping $\widehat{\mathcal{F}} : \mathbb{R}^{N_u} \rightarrow \mathbb{R}^{N_v}$ with a standard fully-connected *multilayer perceptron* (MLP) and use Karhunen–Loeve expansions (i.e. PCA) of the probability distributions μ and its push-forward $\mathcal{F}_\#(\mu)$ as functional bases. Other approaches are reviewed in Section 5.1.

2.1 Generalized Integral Transform mapping

This section describes GIT-Net, a neural architecture that generalizes the Fourier Neural Operator (FNO) approach (Li et al., 2021). It also takes inspiration from the Depthwise Separable Convolutions architecture (Chollet, 2017) that has proven useful for tackling computer vision problems. Depthwise Separable Convolutions factorize convolutional filters into shared channel-wise operations that are combined in a final processing step. This factorization allows one to significantly reduce the number of learnable parameters and mitigate overfitting issues.

For clarity, we first describe the GIT-Net architecture in function space since the finite discretization is straightforward and amounts to considering finite basis expansions instead of infinite ones. The GIT-Net mapping relies on the remark that mappings $\mathcal{F} : \mathcal{U} \rightarrow \mathcal{V}$ that represent solutions to *partial differential equations* (PDE) are often parsimoniously represented when expressed using appropriate bases. For example, a large class of linear PDEs can be diagonalized in the Fourier basis. Naturally, spectral methods do rely on similar principles. The GIT-Net mapping described in Section 2.2 is defined as a composition of mappings that transform functions $\mathbf{f} : \Omega \rightarrow \mathbb{R}^C$, where $C \geq 1$ denotes the number of *channels* in the computer-vision terminology, to functions $\mathbf{g} : \Omega \rightarrow \mathbb{R}^C$. We first describe a related linear mapping \mathcal{K} that is the main component to defining the GIT-Net transformation.

1. Assume that each coordinate of the input function $\mathbf{f} : \Omega \rightarrow \mathbb{R}^C$ is decomposed on a common basis of functions $\{b_k\}_{k \geq 1}$ with $b_k : \Omega \rightarrow \mathbb{R}$. In other words, each coordinate f^c of the function $\mathbf{f} = (f^1, \dots, f^C)$ is expressed as

$$f^c(\mathbf{x}) = \sum_{k \geq 1} \alpha_{c,k} b_k(\mathbf{x}) \quad (4)$$

for coefficients $\alpha_{c,k} \in \mathbb{R}$. Note that it is different from expanding the function \mathbf{f} on a basis of \mathbb{R}^C -valued functions. In contrast, the GIT-Net approach proceeds by expanding each coordinate $f^c : \Omega \rightarrow \mathbb{R}$ on a common basis of real-valued functions.

2. A linear change of coordinates is implemented. The expansion on the basis of functions $\{b_k\}_{k \geq 1}$ is transformed into an expansion onto another basis of functions $\{\check{b}_k\}_{k \geq 1}$ with $\check{b}_k : \Omega \rightarrow \mathbb{R}$. Heuristically, this can be thought of as the equivalent of expressing everything on a Fourier basis, i.e. a Fourier transform. We have

$$f^c(\mathbf{x}) = \sum_{k \geq 1} \check{\alpha}_{c,k} \check{b}_k(\mathbf{x}) \quad (5)$$

for coefficients $\check{\alpha}_{c,k} \in \mathbb{R}$. Continuing the analogy with Fourier expansions, the coefficients $\{\check{\alpha}_{c,k}\}_{k \geq 1}$ represent the Fourier-spectrum of the function $f^c : \Omega \rightarrow \mathbb{R}$. The mapping $\alpha \mapsto \check{\alpha}$ is linear.

3. The main assumption of the GIT-Net transform is that the different frequencies do not interact with each other. In the degenerate case $C = 1$, this corresponds to an operator that is diagonalized in the Fourier-like basis $\{\check{b}_k\}_{k \geq 1}$. The function $\mathbf{g} = \mathcal{K}\mathbf{f}$ with $\mathbf{g} = (g^1, \dots, g^C)$ is defined as

$$g^c(\mathbf{x}) = \sum_{k \geq 1} \check{\beta}_{c,k} \check{b}_k(\mathbf{x}) \quad \text{where} \quad \check{\beta}_{c,k} = \sum_{d=1}^C \mathbf{D}_{d,c,k} \check{\alpha}_{d,k} \quad (6)$$

for coefficients $\mathbf{D}_{d,c,k} \in \mathbb{R}$. The coefficients $\mathbf{D}_{d,c,k}$ for $1 \leq c, d \leq C$ and $k \geq 1$ represent the linear mapping $\check{\alpha} \mapsto \check{\beta}$. Crucially, for each frequency index $k \geq 1$, the frequencies $\{\check{\beta}_{c,k}\}_{c=1}^C$ are linear combinations of the frequencies $\{\check{\alpha}_{c,k}\}_{c=1}^C$ only.

4. As a final step, a last change of coordinates is performed. Heuristically, this can be thought of as the equivalent of implementing an inverse Fourier transform in order to come back to the original basis. More generally, the proposed approach only assumes a linear change of coordinates and expresses all the quantities in a final basis of functions $\{\hat{b}_k\}_{k \geq 1}$ with $\hat{b}_k : \Omega \rightarrow \mathbb{R}$. The basis $\{\hat{b}_k\}_{k \geq 1}$ is not assumed to be the same as the original basis $\{b_k\}_{k \geq 1}$. We have

$$g^c(\mathbf{x}) = \sum_{k \geq 1} \beta_{c,k} \hat{b}_k(\mathbf{x}) \quad (7)$$

for coefficients $\beta_{c,k} \in \mathbb{R}$. The mapping $\check{\beta} \mapsto \beta$ is linear.

The operations described above, when expressed in finite bases of size $K \geq 1$ instead of infinite expansions, can be summarized as follows. The input function $\mathbf{f} : \Omega \rightarrow \mathbb{R}^C$ is represented as $\alpha \equiv [\alpha_{c,k}] \in \mathbb{R}^{C,K}$ when the coordinate functions are expanded on the finite basis $\{b_k\}_{k=1}^K$. After the change of basis $\{b_k\}_{k=1}^K \mapsto \{\check{b}_k\}_{k=1}^K$, the function is represented as $\check{\alpha} \equiv [\check{\alpha}_{c,k}] \in \mathbb{R}^{C,K}$. This linear change of basis can be implemented by the right-multiplication by a matrix $\mathbf{P} \in \mathbb{R}^{K,K}$ so that $\check{\alpha} = \alpha \mathbf{P}$. To succinctly describe the next operation, we use the notation \otimes to denote the frequency-wise operation defined in Equation (6). For $\check{\alpha} \in \mathbb{R}^{C,K}$ and a tensor $\mathbf{D} = [\mathbf{D}_{d,c,k}] \in \mathbb{R}^{C,C,K}$, the operation $\check{\beta} = \check{\alpha} \otimes \mathbf{D}$ with $\check{\beta} \in \mathbb{R}^{C,K}$ is defined as

$$\check{\beta}_{c,k} = \sum_{d=1}^C \mathbf{D}_{d,c,k} \check{\alpha}_{d,k}.$$

for any $1 \leq c \leq C$ and $1 \leq k \leq K$. Finally, the last change of basis $\{\check{b}_k\}_{k=1}^K \mapsto \{\hat{b}_k\}_{k=1}^K$ can be implemented by the right-multiplication by a matrix $\mathbf{Q} \in \mathbb{R}^{K,K}$. The composition of these three (linear) operations, namely $\beta = \mathcal{K}\alpha$ with

$$\mathcal{K}\alpha \equiv ((\alpha \mathbf{P}) \otimes \mathbf{D}) \mathbf{Q}, \quad (8)$$

is a generalization of the *non-local operator* introduced in Li et al. (2021). For clarity, we have used the same notation \mathcal{K} to denote the functional mapping $\mathbf{g} = \mathcal{K} \mathbf{f}$ and the corresponding discretization $\boldsymbol{\beta} = \mathcal{K} \boldsymbol{\alpha}$ when expressed on finite bases. Note that the set of such generalized non-local operators is parametrized by a set of $(2K^2 + KC^2)$ parameters while the vector space of all linear transformations from $\mathbb{R}^{C,K}$ onto itself has dimension $(KC)^2$. The (nonlinear) GIT-Net mapping is defined as

$$\mathbf{G}(\boldsymbol{\alpha}) = \sigma(\mathbf{T}\boldsymbol{\alpha} + \mathcal{K}\boldsymbol{\alpha}) \quad (9)$$

for a matrix $\mathbf{T} \in \mathbb{R}^{C,C}$ and a non-linear activation function $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ applied component-wise. The numerical experiments presented in Section 5 use the GELU nonlinearity (Hendrycks & Gimpel, 2016) although other choices are certainly possible. Introducing the term $\mathbf{T}\boldsymbol{\alpha}$ does not make the transformation more expressive when compared to only using the transformation $\boldsymbol{\alpha} \mapsto \sigma(\mathcal{K}\boldsymbol{\alpha})$ since it is possible to define $\tilde{\mathcal{K}}\boldsymbol{\alpha} \equiv ((\boldsymbol{\alpha}\tilde{\mathbf{P}}) \otimes \tilde{\mathbf{D}})\tilde{\mathbf{Q}}$ for another set of parameters $(\tilde{\mathbf{P}}, \tilde{\mathbf{D}}, \tilde{\mathbf{Q}})$ so that $\mathbf{G}(\boldsymbol{\alpha}) = \sigma(\tilde{\mathcal{K}}\boldsymbol{\alpha})$. Nevertheless, we have empirically observed that the over-parametrization defined in Equation (9) eases the optimization process and helps the model reach higher predictive accuracies. It is worth emphasizing that the GIT-Net mapping, as described in Section 2.2, does not attempt to learn the basis functions b_k and \check{b}_k and \hat{b}_k .

2.2 GIT-Net: Generalized Integral Transform Neural Network

This section describes the full GIT-Net architecture whose main component is the GIT mapping described in Equation (9). Recall that we are given a training set of pairs of functions $\{(\mathbf{f}_i, \mathbf{g}_i)\}_{i=1}^{N_{\text{train}}}$ where $\mathbf{g}_i = \mathcal{F}(\mathbf{f}_i)$ for some unknown operator $\mathcal{F} : \mathcal{U} \rightarrow \mathcal{V}$ with $\mathbf{f}_i : \Omega_u \rightarrow \mathbb{R}^{d_{\text{in}}}$ and $\mathbf{g}_i : \Omega_v \rightarrow \mathbb{R}^{d_{\text{out}}}$. The purpose of the GIT-Net architecture is to approximate the unknown operator \mathcal{F} .

In order to transform this infinite dimensional regression problem into a finite one, we assume a set of functions $(e_{u,1}, \dots, e_{u,P_u})$ with $e_{u,i} : \Omega_u \rightarrow \mathbb{R}$, as well as a set of functions $(e_{v,1}, \dots, e_{v,P_v})$ with $e_{v,i} : \Omega_v \rightarrow \mathbb{R}$. This allows one to define the approximation operator $\mathcal{A}_u : \mathcal{U} \rightarrow \mathbb{R}^{d_{\text{in}}, P_u}$ such that, for a function $\mathbf{f} = (f^1, \dots, f^{d_{\text{in}}})$, we have

$$f^c \approx \sum_{k=1}^{P_u} \alpha_{c,k} e_{u,k} \quad \text{for } 1 \leq c \leq d_{\text{in}}$$

and coefficients $\boldsymbol{\alpha} \in \mathbb{R}^{d_{\text{in}}, P_u}$ given by $\boldsymbol{\alpha} = \mathcal{A}_u(\mathbf{f})$; the approximation operator $\mathcal{A}_v : \mathcal{V} \rightarrow \mathbb{R}^{d_{\text{out}}, P_v}$ is defined similarly. For completeness, we define the operator $\mathcal{P}_u : \mathbb{R}^{d_{\text{in}}, P_u} \rightarrow \mathcal{U}$ that sends $\boldsymbol{\alpha} \in \mathbb{R}^{d_{\text{in}}, P_u}$ to the function $(\bar{f}^1, \dots, \bar{f}^{d_{\text{in}}}) = \bar{\mathbf{f}} = \mathcal{P}_u(\boldsymbol{\alpha})$ defined as $\bar{f}^c = \sum_{k=1}^{P_u} \alpha_{c,k} e_{u,k}$. The operator $\mathcal{P}_v : \mathbb{R}^{d_{\text{out}}, P_v} \rightarrow \mathcal{V}$ is defined similarly and we have

$$\mathbf{f} \approx \mathcal{P}_u \circ \mathcal{A}_u(\mathbf{f}) \quad \text{and} \quad \mathbf{g} \approx \mathcal{P}_v \circ \mathcal{A}_v(\mathbf{g})$$

for any functions $\mathbf{f} \in \mathcal{U}$ and $\mathbf{g} \in \mathcal{V}$. The mappings $\mathcal{P}_u \circ \mathcal{A}_u$ and $\mathcal{P}_v \circ \mathcal{A}_v$ can be thought of as simple and linear auto-encoders (Rumelhart et al., 1985); naturally, more sophisticated (eg. non-linear) representations can certainly be used although we have not explored that direction further. In all the applications presented in this text, we have used PCA orthonormal bases obtained from the finite training set of functions; the approximation operators \mathcal{A}_u and \mathcal{A}_v are the orthogonal projections of these PCA bases. Other standard finite dimensional approximations (eg. finite-element, dictionary learning, spectral methods) could have been used instead. Through these approximation operators, the infinite-dimensional regression problem is transformed into a finite-dimensional problem consisting in predicting $\mathcal{A}_v[\mathcal{F}(\mathbf{f})] \in \mathbb{R}^{d_{\text{out}}, P_v}$ from the input $\mathcal{A}_u[\mathbf{f}] \in \mathbb{R}^{d_{\text{in}}, P_u}$.

To leverage the GIT mapping (9), we consider a lifting operator $\Phi^\dagger : \mathbb{R}^{d_{\text{in}}, P_u} \rightarrow \mathbb{R}^{C,K}$ that maps $\boldsymbol{\alpha} \in \mathbb{R}^{d_{\text{in}}, P_u}$ to $\Phi^\dagger(\boldsymbol{\alpha}) \in \mathbb{R}^{C,K}$ with a number of channel $C \geq 1$ possibly significantly higher than d_{in} . Similarly, we

consider a projection operator $\Phi^\downarrow : \mathbb{R}^{C,K} \rightarrow \mathbb{R}^{d_{\text{out}},P_v}$. In the numerical presented in Section 4 and 5, the lifting and projection operators were chosen as simple linear operators defined as

$$\Phi^\uparrow(\alpha) = \mathbf{L}^\uparrow \alpha \mathbf{R}^\uparrow \quad \text{and} \quad \Phi^\downarrow(\alpha) = \mathbf{L}^\downarrow \alpha \mathbf{R}^\downarrow$$

for (learnable) matrices $\mathbf{L}^\uparrow \in \mathbb{R}^{C,d_{\text{in}}}$ and $\mathbf{R}^\uparrow \in \mathbb{R}^{P,K}$ and $\mathbf{L}^\downarrow \in \mathbb{R}^{d_{\text{out}},K}$ and $\mathbf{R}^\downarrow \in \mathbb{R}^{K,P_v}$. In our numerical experiments, we chose $P_u = P_v = K$, but that is not a requirement. The unknown operator $\mathcal{F} : \mathcal{U} \rightarrow \mathcal{V}$ is approximated by the GIT-Net neural network $\mathbf{N} : \mathcal{U} \rightarrow \mathcal{V}$ defined as

$$\mathbf{N} \equiv \mathcal{P}_v \circ \Phi^\downarrow \circ \underbrace{\mathbf{G}^{(L)} \circ \dots \circ \mathbf{G}^{(1)}}_{L \text{ transformations}} \circ \Phi^\uparrow \circ \mathcal{A}_u. \quad (10)$$

This neural architecture $\mathbf{N} : \mathcal{U} \rightarrow \mathcal{V}$ is defined by composing $L \geq 1$ different GIT-Net layers (9), in which nonlinear activation function σ is used in $\mathbf{G}^{(l)} (l = 1, \dots, L-1)$ and identity function is used instead in the last layer $\mathbf{G}^{(L)}$. The GIT-Net neural network first approximates each coordinate of the input function $\mathbf{f} = (f^1, \dots, f^{d_{\text{in}}})$ as a linear combination of $P_u \geq 1$ functions $(e_{u,1}, \dots, e_{u,P_u})$ through the approximation operator \mathcal{A}_u . The finite representation $\mathcal{A}_u(\mathbf{f}) \in \mathbb{R}^{d_{\text{in}},P_u}$ is then lifted to a higher dimensional space of dimension $\mathbb{R}^{C,K}$ thanks to the lifting operator Φ^\uparrow , before going through $L \geq 1$ nonlinear GIT mappings (9). Finally, the representation is projected down to $\mathbb{R}^{d_{\text{out}},P_v}$ in order to reconstruct the output $\mathbf{g} = \mathbf{N}(\mathbf{f}) \in \mathcal{V}$. Each coordinate of the output function \mathbf{g} is expressed as the linear combination of the function $(e_{v,1}, \dots, e_{v,P_v})$ through the operator \mathcal{P}_v . As explained in Section 2, the learnable parameters are obtained by minimizing the empirical risk defined in Equation (1).

3 PDE problems

This section presents the PDE problems that are used to compare the performance of the proposed GIT-Net architecture with other baseline methods. The domains of these PDEs include both rectangular grids as well as more complex geometries. The numerical experiments include the Navier-Stokes equation, the Helmholtz equation, the advection equation, as well as the Darcy problem. The datasets for the Navier-Stokes, Helmholtz, and advection equations are identical to those used in the work of de Hoop et al. (2022). The dataset for the Darcy problem follows the setup described in the work of Lu et al. (2022).

Navier-Stokes equation Following the setup of de Hoop et al. (2022), the incompressible Navier-Stokes equation is expressed in the vorticity-stream form on the two-dimensional periodic domain $D = [0, 2\pi]^2$. It reads as

$$\begin{cases} \left(\frac{\partial \omega}{\partial t} + (v \cdot \nabla) \omega - \nu \Delta \omega \right) (\mathbf{x}, t) = f(\mathbf{x}), & (\mathbf{x}, t) \in D \times [0, T], \\ \omega = -\Delta \psi, \quad \int_D \psi = 0, & (\mathbf{x}, t) \in D \times [0, T], \\ v = \left(\frac{\partial \psi}{\partial x_2}, -\frac{\partial \psi}{\partial x_1} \right), & (\mathbf{x}, t) \in D \times [0, T], \\ \omega(\mathbf{x}, 0) = \omega_0(\mathbf{x}), & \mathbf{x} \in D, \end{cases} \quad (11)$$

where the quantities $f(\mathbf{x})$ and $\omega(\mathbf{x}, t)$ and $v(\mathbf{x}, t)$ represent the forcing, the vorticity field, and the velocity field, respectively. The viscosity ν is fixed at 0.025 and the final time is set to $T = 10$. In this study, we investigate the mapping $f(\mathbf{x}) \mapsto \omega(\mathbf{x}, \cdot, T)$ for $\mathbf{x} \in D$. The input function f is a sample from a Gaussian random field $\mathcal{N}(0, \Gamma)$, where the covariance operator is given by $\Gamma = (-\Delta + 9)^{-2}$ and Δ is the Laplacian operator on the domain $D = [0, 2\pi]^2$ with periodic boundary conditions. The output function $\omega(\cdot, T)$ is obtained by solving Equation (11) with the initial condition $\omega_0(\mathbf{x})$. The initial condition ω_0 is generated from the same distribution as f . For solving this equation, the domain is discretized on a uniform 64×64 . Further details can be found in de Hoop et al. (2022). The same training and testing sets as de Hoop et al. (2022) were used in the numerical experiments. Figure 1 illustrates a pair of input and output functions.

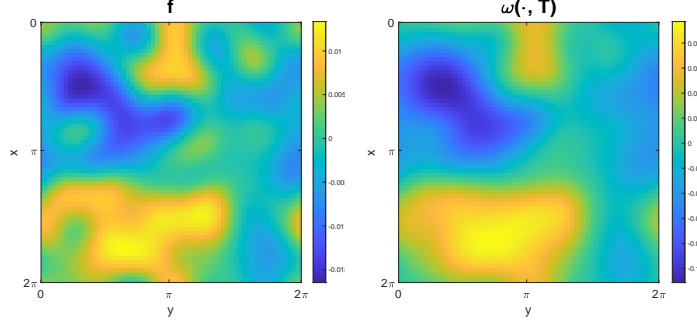


Figure 1: Navier-Stokes Equation (11). **Left:** input force $f(\mathbf{x})$. **Right:** final vorticity field $\omega(\mathbf{x}, T)$.

Helmholtz equation Following the setup of de Hoop et al. (2022), Equation (12) describes the Helmholtz equation on the two-dimensional domain $D = [0, 1]^2$,

$$\begin{cases} \left(-\Delta - \frac{\omega^2}{c^2(\mathbf{x})} \right) u = 0, & \mathbf{x} \in D, \\ \frac{\partial u}{\partial n}(\mathbf{x}) = u_N(\mathbf{x}), & \mathbf{x} \in \mathcal{B} \\ \frac{\partial u}{\partial n}(\mathbf{x}) = 0, & \mathbf{x} \in \partial D \setminus \mathcal{B} \end{cases} \quad (12)$$

where $\mathcal{B} = \{(x, 1) : x \in [0, 1]\} \subset \partial D$. The quantity $c(\mathbf{x})$ is the wavespeed field and the frequency is set to $\omega = 10^3$. The boundary condition is given by u_N is $1_{\{0.35 \leq x_1 \leq 0.65\}}$. We are interested in approximating the mapping $c(\mathbf{x}) \mapsto u(\mathbf{x})$. The wavespeed is defined as $c(\mathbf{x}) = 20 + \tanh(\xi)$ where the quantity $\xi : D \rightarrow \mathbb{R}$ is sampled from the Gaussian random field $\xi \sim \mathcal{N}(0, \Gamma)$, where the covariance operator is given by $\Gamma = (-\Delta + 9)^{-2}$ and Δ is the Laplacian operator on the domain on D with the homogeneous Neumann boundary conditions. The solution $u : D \rightarrow \mathbb{R}$ is obtained by solving (12) using the finite element method on a uniform grid of size 101×101 . Numerical experiments were implemented using a dataset identical to the one presented in de Hoop et al. (2022) for training and testing. Figure 2 shows an example of wavespeed $c : D \rightarrow \mathbb{R}$ and associated solution $u : D \rightarrow \mathbb{R}$.

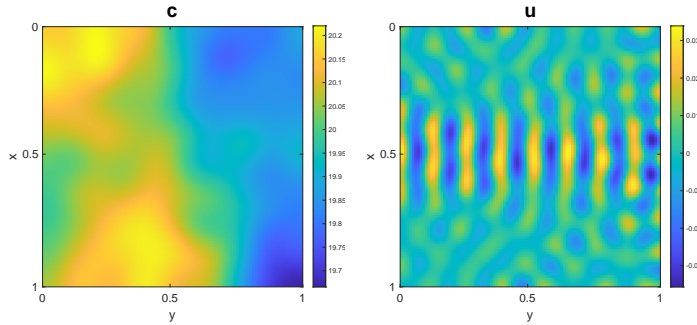


Figure 2: Helmholtz Equation (12). **Left:** (input) wavespeed field $c(\mathbf{x})$. **Right:** (output) solution $u(\mathbf{x})$.

Structural mechanics equation We consider a two-dimensional plane-stress elasticity problem (Slaughter, 2012) on the rectangular domain $D = [0, 1]^2 \setminus \mathcal{H}$ with a round hole \mathcal{H} removed in the center, as depicted

in Figure 3. It is defined as

$$\begin{cases} \nabla \cdot \boldsymbol{\sigma} = 0, & \mathbf{x} \in D, \\ \boldsymbol{\varepsilon} = \frac{1}{2}(\nabla \mathbf{u} + (\nabla \mathbf{u})^\top), & \mathbf{x} \in D, \\ \boldsymbol{\sigma} = \mathbf{C} : \boldsymbol{\varepsilon}, & \mathbf{x} \in D, \\ \boldsymbol{\sigma} \cdot \mathbf{n} = b(\mathbf{x}), & \mathbf{x} \in \mathcal{B}, \\ \mathbf{u}(\mathbf{x}) = 0, & \mathbf{x} \in \partial D \setminus \mathcal{B} \end{cases} \quad (13)$$

for displacement vector \mathbf{u} , Cauchy stress tensor $\boldsymbol{\sigma}$, infinitesimal strain tensor $\boldsymbol{\varepsilon}$, fourth-order stiffness tensor \mathbf{C} and $\mathcal{B} \equiv \{(x, 1) : x \in [0, 1]\} \subset \partial D$. The notation $:$ denotes the inner product between two second-order tensors (summation over repeated indices is implied). The Young's modulus is set to 2×10^5 and the Poisson's ratio to 0.25. We are interested in approximating the mapping from the boundary condition to the von Mises stress field. The input boundary condition $b(x)$ is sample from the Gaussian random field $\mathcal{N}(100, \Gamma)$ with covariance operator $\Gamma = 400^2 (-\Delta + 9)^{-1}$ where Δ is the Laplacian on the domain D with Neumann boundary conditions. Equation (13) is solved with the finite element method using a triangular mesh with 4072 nodes and 1944 elements. When implementing the FNO method that requires a uniform rectangular grid, the functions are interpolated to $[0, 1]^2$ using a uniform grid of size 101×101 . Figure 3 shows an example of input and output.

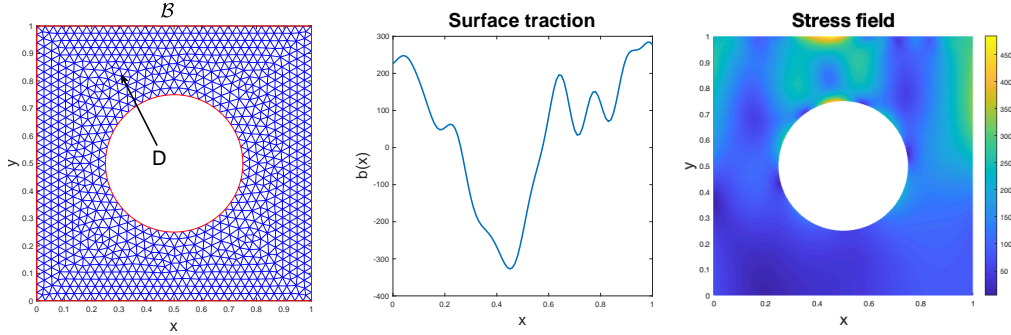


Figure 3: Structural mechanics Equation (13). Left to Right: discretization of the domain, surface traction on Ω ; corresponding von Mises stress field.

Advection equation Following the setup described in de Hoop et al. (2022), we consider the advection equation defined in the one-dimensional torus $D = [0, 1) \equiv \mathbb{R}/\mathbb{Z}$,

$$\begin{cases} \frac{\partial u}{\partial t} + c \frac{\partial u}{\partial x} = 0, & (x, t) \in D \times (0, T], \\ u(0, t) = u(1, t), & t \in [0, T] \\ u(x, 0) = u_0(x), & x \in D \end{cases} \quad (14)$$

with constant advection speed $c = 1$ and periodic boundary conditions. The initial condition is set to $u_0 = \text{sign}(\xi)$ where $\text{sign} : \mathbb{R} \rightarrow \{-1, 1\} \subset \mathbb{R}$ is the sign function and $\xi : D \rightarrow \mathbb{R}$ is sampled from the Gaussian random field $\xi \sim \mathcal{N}(0, \Gamma)$ with covariance operator $\Gamma \equiv (-\Delta + 9)^{-2}$ where Δ is the Laplacian on the domain D with periodic boundaries. We are interested in approximating the mapping from initial condition $u_0(x)$ to solution $u(x, T)$ at time $T = 0.5$. We use a dataset identical to the one used in de Hoop et al. (2022) for training and testing. Figure 4 shows an example of input condition $u_0 : D \rightarrow \mathbb{R}$ and output solution $u(x, T)$.

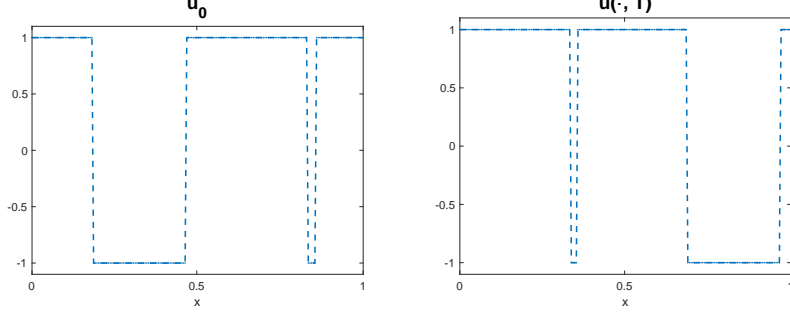


Figure 4: Advection Equation (14). **Left:** initial condition $u_0(x)$ **Right:** solution $u(x, T)$.

Darcy problem Consider the two-dimensional Darcy flow defined in a triangular domain $D \subset [0, 1]^2$ with a notch, as described in Lu et al. (2022) and as depicted in Figure 5. It reads

$$-\nabla \cdot (P(\mathbf{x}) \nabla h(\mathbf{x})) = f, \quad \mathbf{x} \in D, \quad (15)$$

with constant permeability field $P(\mathbf{x}) = 0.1$, pressure field $h : D \rightarrow \mathbb{R}$ and constant source term $f = -1$. The region of the notch is denoted by Ω and the condition $h(\mathbf{x})|_{\partial D \cap \partial \Omega} = 0$ is imposed. We are interested in approximating the mapping from the boundary condition $h(\mathbf{x})|_{\partial D \setminus \partial \Omega}$ to the internal pressure field $h(\mathbf{x})|_D$. The input boundary conditions $h(\mathbf{x})|_{\partial D \setminus \partial \Omega}$ need to be specified on the triangle $\partial D \setminus \partial \Omega$. As in Lu et al. (2022), on each side of this triangle, the conditions are sampled from a one-dimensional centered Gaussian Process (GP) with RBF covariance kernel $\mathcal{K}(x, y) = \exp[-(x - y)^2 / (2\ell^2)]$ with lengthscale $\ell = 0.2$. The internal pressure field $h(\mathbf{x})$ for $\mathbf{x} \in D$ is obtained by solving Equation (15) using a triangular mesh with 2295 nodes and 1082 elements, as represented in Figure 5. Since the FNO method requires a uniform rectangular grid, functions are extrapolated to $[0, 1]^2$ using a 101×101 grid and linear interpolation when outside of D . The reader is referred to Lu et al. (2022) for details. Figure 5 shows an example of a boundary condition and associated internal pressure field.

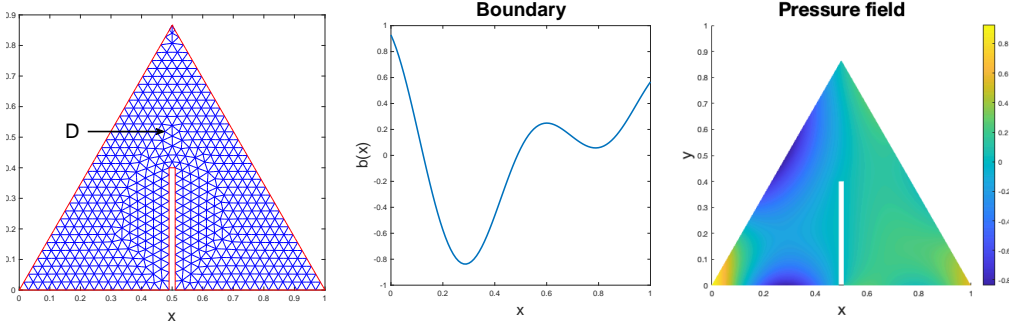


Figure 5: Darcy problem (15) in a triangular domain with a notch. Left to right are discretization of the domain D ; boundary condition $h(\mathbf{x})|_{\partial D \setminus \partial \Omega}$; corresponding internal pressure field $h(\mathbf{x})$.

4 Influence of the hyperparameters

This section investigates the influence of the number of channels $C \geq 1$ as well as the dimension $K \geq 1$ when using the GIT-Net approach for solving PDE problems introduced in Section 3. The number $L \geq 1$ of GIT layers is fixed at $L = 3$ and we used $C \in \{2, 4, 8, 16, 32\}$ and $K \in \{16, 64, 128, 256, 512\}$. The number of PCA basis functions is set by ensuring that 99.999% of the energy is preserved. If this number

of PCA basis functions is larger than $P = 200$, it is truncated at $P = 200$ in order to prevent the model from becoming excessively large. For the Navier-Stokes equation, Helmholtz equation, structural mechanics equation, advection equation, and Darcy problem, the number of PCA basis functions used as input-output in the network are 200-200, 200-200, 28-200, 198-198, and 16-16, respectively. To evaluate the performance of the different methods, four training datasets of respective size $N_{\text{train}} \in \{2500, 5000, 10000, 20000\}$ were generated for training; the methods were evaluated on independent test sets. The GELU nonlinear activation function (Hendrycks & Gimpel, 2016) was used to implement the GIT-Net. Let $N = N_{\text{train}} = N_{\text{test}}$. Figure 6 reports the relative test error defined as

$$E_{\text{test}} = \frac{1}{N_{\text{test}}} \sum_{i=1}^{N_{\text{test}}} \frac{\|\mathbf{N}(\mathbf{f}_i) - \mathbf{g}_i\|_2}{\|\mathbf{g}_i\|_2}. \quad (16)$$

as a function of the size of the training set, as well as the number of channels $C \geq 1$ and the dimension $K \geq 1$. In the small dataset regime $N_{\text{train}} = 2500$, there is overfitting for all PDE problems, with particularly severe overfitting in the Helmholtz equation and Darcy problem. In general, a smaller value of C leads to more overfitting when increasing K , as seen in the cases of the advection and Helmholtz equation with $N_{\text{train}} = 2500$ training data. As expected, overfitting as a function of the dimensional parameter $K \geq 1$ is decreased as the size of the training size is increased. For the Navier-Stokes problem, the dimension K appears to play a more important role than the number of channels C . For $K = 16$ the relative test error is insensitive to the number of channels. It is only when $K \geq 64$ that increasing the number of channels C helps to decrease the relative test errors. However, for the Darcy problem, the number of channels C appears to play a more important role. The largest value of C , i.e. $C = 32$, corresponds to the smallest relative test error even for the smallest value of K , i.e. $K = 16$.

5 Comparison with existing neural network operators

This section compares the GIT-Net architecture to three recently proposed baseline approaches: the PCA-Net architecture (Li et al., 2021; Bhattacharya et al., 2021; de Hoop et al., 2022), the POD-DeepONet architecture (Lu et al., 2022) and the Fourier neural operator (FNO) approach (Li et al., 2021). These neural architectures are briefly summarized in Section 5.1 for completeness. Various hyperparameters were tested for each one of these methods and Section 5.2 reports the predictions corresponding to the hyperparameters with the smallest relative test errors. Additionally, in order to demonstrate the computational efficiency of the GIT-Net architecture, Section 5.2 compares the evaluation cost of these operators in terms of floating point operations.

5.1 Neural architectures for operator learning

This section briefly summarizes the PCA-Net architecture, the POD-DeepONet architecture as well as the Fourier neural operator (FNO) approach. These neural architectures have recently been proposed for approximating infinite-dimensional operators. As described in Section 2, we consider two Hilbert spaces of functions $\mathcal{U} = \mathbf{f} : \Omega_u \rightarrow \mathbb{R}^{d_{\text{in}}}$ and $\mathcal{V} = \mathbf{g} : \Omega_v \rightarrow \mathbb{R}^{d_{\text{out}}}$, defined on the input domain Ω_u and output domain Ω_v , respectively. We also consider a finite training dataset $(\mathbf{f}_i, \mathbf{g}_i)_{i=1}^{N_{\text{train}}}$ of pairs of functions $\mathbf{g}_i = \mathcal{F}(\mathbf{f}_i)$. The unknown operator $\mathcal{F} : \mathcal{U} \rightarrow \mathcal{V}$ is to be approximated by a neural network $\mathbf{N} : \mathcal{U} \rightarrow \mathcal{V}$ trained by empirical risk minimization, as described in Equation (1).

PCA-Net: In order to construct the PCA-Net architecture, consider the eigen-decomposition of the empirical covariance operator of the training set of functions $(\mathbf{f}_i)_{i=1}^{N_{\text{train}}}$ and $(\mathbf{g}_i)_{i=1}^{N_{\text{train}}}$. This allows one to consider a truncated orthonormal principal component analysis (PCA) basis $(\mathbf{e}_{u,1}, \dots, \mathbf{e}_{u,N_u})$ of \mathcal{U} , as well as a truncated PCA basis $(\mathbf{e}_{v,1}, \dots, \mathbf{e}_{v,N_v})$ of \mathcal{V} .

The projection operator $\mathcal{A}_{\text{PCA}} : \mathcal{U} \rightarrow \mathbb{R}^{N_u}$ onto the PCA basis is defined as $\mathcal{A}_{\text{PCA}}(\mathbf{f}) = (\langle \mathbf{f}, \mathbf{e}_{u,1} \rangle, \dots, \langle \mathbf{f}, \mathbf{e}_{u,N_u} \rangle)$. Similarly, define the linear operator $\mathcal{P}_{\text{PCA}} : \mathbb{R}^{N_v} \rightarrow \mathcal{V}$ as $\mathcal{P}_{\text{PCA}}(\boldsymbol{\beta}) = \beta_1 \mathbf{e}_{v,1} +$

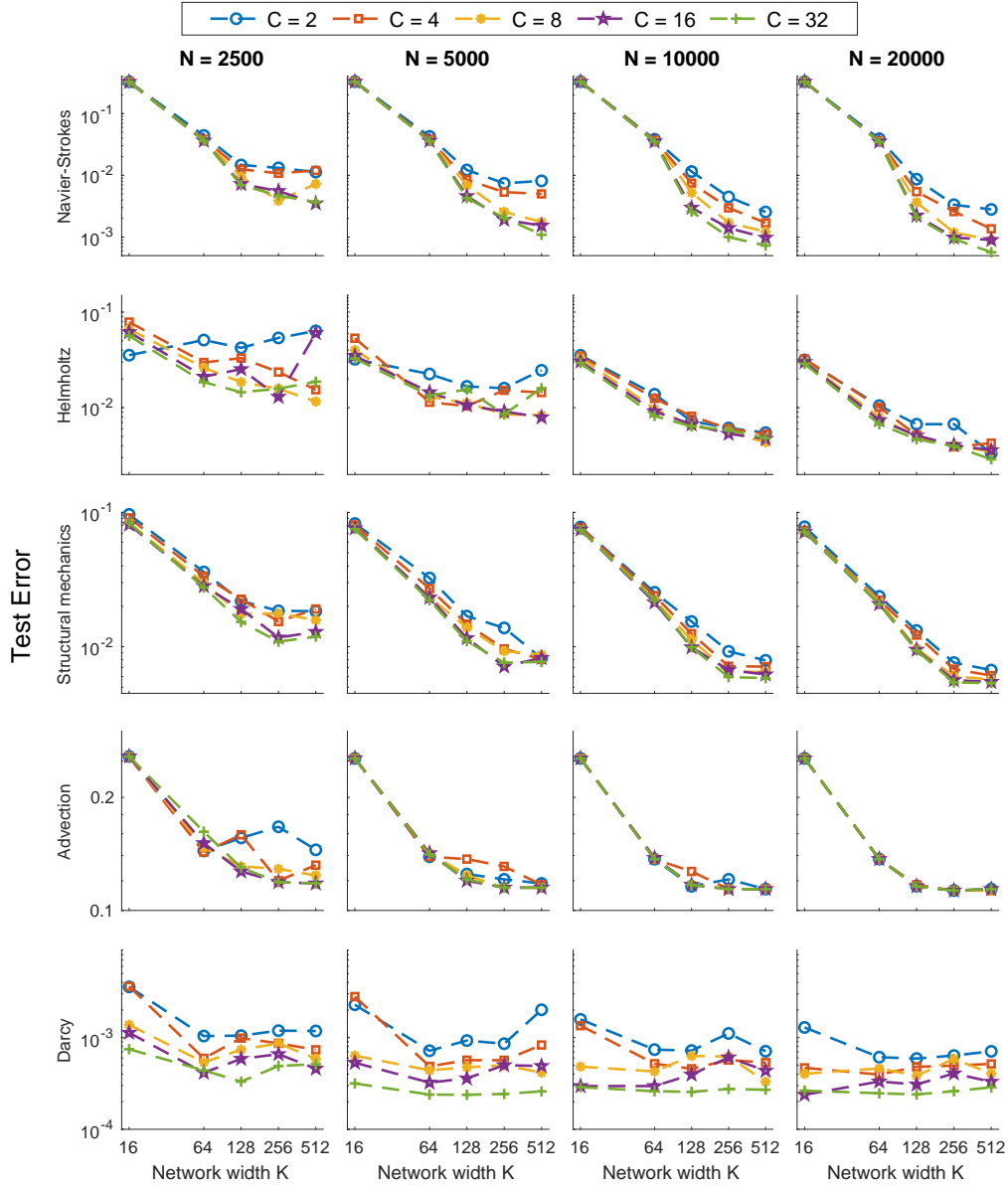


Figure 6: Relative test error as defined in Equation (16).

$\dots + \beta_{N_v} e_{v, N_v}$. With these definitions, the PCA-Net architecture is defined as

$$\mathbf{N}_{\text{PCA}} = \mathcal{P}_{\text{PCA}} \circ \text{MLP} \circ \mathcal{A}_{\text{PCA}} \quad (17)$$

where $\text{MLP} : \mathbb{R}^{N_u} \rightarrow \mathbb{R}^{N_v}$ is a standard multilayer perceptron, i.e. a fully connected feedforward neural network, with $L \geq 1$ layers. Because the PCA bases are fixed, the computational cost of the PCA-Net

architecture is independent of the discretization of the PDE. Furthermore, the PCA-Net method can readily be applied to PDE problems defined in irregular domains.

POD-DeepONet: The DeepONet architecture (Lu et al., 2021) encodes the input function space in the branch network and the domain of output functions in the trunk network, respectively. Specifically, for an input function, $\mathbf{f} \in \mathcal{U}$, the branch network $\mathcal{B} : \mathcal{U} \rightarrow \mathbb{R}^P$ takes the discretized input function \mathbf{f} as input and outputs a vector $\mathcal{B}(\mathbf{f}) \in \mathbb{R}^P$. For $\mathbf{y} \in \Omega_v$, the trunk network $\mathcal{T} : \Omega_v \rightarrow \mathbb{R}^{P, d_{\text{out}}}$ takes the coordinates of the output function as input and outputs a vector $\mathcal{T}(\mathbf{y}) \in \mathbb{R}^{P, d_{\text{out}}}$. The vanilla unstacked DeepONet is then defined as

$$\mathbf{N}_{\text{DeepONet}}(\mathbf{f})(\mathbf{y}) = \sum_{i=1}^P \mathcal{B}_i(\mathbf{f}) \mathcal{T}_i(\mathbf{y}) + b_0 = \mathcal{B}(\mathbf{f})^\top \mathcal{T}(\mathbf{y}) + b_0, \quad (18)$$

for a bias vector $b_0 \in \mathbb{R}^{d_{\text{out}}}$. The architecture of the branch network depends on the structure of the problem and is typically chosen as a CNN or an RNN or an MLP. The trunk network is typically a standard MLP.

The POD-DeepONet architecture, an extension of the vanilla DeepONet, was proposed in Lu et al. (2022). The POD-DeepONet use precomputed proper orthogonal decomposition (POD) basis functions instead of a trunk net. It is defined as

$$\mathbf{N}_{\text{PODD}}(\mathbf{f}) = \sum_{i=1}^P \mathcal{B}_i(\mathbf{f}) \mathbf{e}_i + \mathbf{e}_0, \quad (19)$$

where $\mathcal{B} : \mathcal{U} \rightarrow \mathbb{R}^P$ denotes a standard branch net as used in the vanilla DeepONet architecture and $(\mathbf{e}_1, \dots, \mathbf{e}_P)$ are $P \geq 1$ precomputed basis functions of \mathcal{V} that are generated from training data and \mathbf{e}_0 is the mean function. The experiments presented in Lu et al. (2022) suggest that the POD-DeepONet architecture outperforms the vanilla DeepONet architecture for a wide class of PDE problems.

Fourier neural operator (FNO) For an input function $\mathbf{f} \in \mathcal{U}$, the FNO architecture (Li et al., 2021) is defined as

$$\mathbf{N}_{\text{FNO}}(\mathbf{f}) := \mathcal{Q} \circ \mathcal{L}_L \circ \dots \circ \mathcal{L}_1 \circ \mathcal{P}(\mathbf{f}). \quad (20)$$

The lift operator \mathcal{P} and projection operator \mathcal{Q} are defined as

$$\mathcal{P}(\mathbf{f}) = \mathbf{P}\mathbf{f} + \mathbf{b}_{\mathcal{P}}, \quad \text{and} \quad \mathcal{Q}(\mathbf{f}_L) = \mathbf{Q}\mathbf{f}_L + \mathbf{b}_{\mathcal{Q}},$$

with vectors $\mathbf{b}_{\mathcal{P}} \in \mathbb{R}^C$ and $\mathbf{b}_{\mathcal{Q}} \in \mathbb{R}^{d_{\text{out}}}$ and matrices $\mathbf{P} \in \mathbb{R}^{C, d_{\text{in}}}$ and $\mathbf{Q} \in \mathbb{R}^{d_{\text{out}}, C}$. The Fourier layers $\mathcal{L}_1, \dots, \mathcal{L}_L$ in Equation (20) are defined as

$$\mathbf{f}_l(\mathbf{x}) = \mathcal{L}_l(\mathbf{f}_{l-1})(\mathbf{x}) = \sigma(\mathbf{W}_l(\mathbf{f}_{l-1}(\mathbf{x})) + \mathcal{F}^{-1}(\mathbf{R}_l \cdot \mathcal{F}(\mathbf{f}_{l-1}))(\mathbf{x})) \quad (21)$$

for matrix $\mathbf{W}_l \in \mathbb{R}^{C, C}$ and $\mathbf{R}_l(\mathbf{s}) \in \mathbb{C}^{C \times C}$ for each frequency \mathbf{s} . The notations \mathcal{F} and \mathcal{F}^{-1} denote the Fourier transform and its inverse. In Equation (21), σ denotes a nonlinear activation function except in the last layer \mathcal{F}_L where σ is the identity function.

5.2 Performance comparisons

In this section, we evaluate the performance of our proposed GIT-Net on the PDE problems introduced in Section 3 using the neural network operators introduced in Section 5.1.

Following the setup of the Fourier Neural Operator (FNO) in de Hoop et al. (2022), we use 12 Fourier modes and three Fourier Neural Layers ($L = 3$ in (20)), and test various values of the number of channels $C \in \{2, 4, 8, 16, 32\}$ in (20). For the PCA-Net, as in de Hoop et al. (2022), we use four internal layers (4-layer MLP in (17)) and test different neural network widths $K \in \{16, 64, 128, 256, 512\}$. For the POD-DeepONet, following the recommendations of Lu et al. (2022), we use a two-dimensional convolutional neural network and fully connected layers as branch nets for the two-dimensional problems, and a fully connected network

as the branch net for one-dimensional problems. If the input of a two-dimensional PDE is a one-dimensional boundary condition, it is first expanded to two dimensions before being fed into the convolutional neural network. We test various pairs of the number of channels C of the convolutional layers and the width of the fully connected layers K , including $(C, K) \in \{(2, 16), (4, 64), (8, 128), (16, 256), (32, 512)\}$. The activation function used is the GELU function in FNO, and the RELU function in PCA-Net and POD-DeepONet.

We used the above configurations to compare these neural network operators in terms of their test error, error profile, and evaluation cost. These metrics evaluate different aspects of the performances of these neural network operators.

Test error In Figure 7, we compare the relative test errors defined in Equation (16) of the neural network operators for various PDE problems. For this comparison, we only show results corresponding to the hyperparameters $(C, K) \in \{(2, 16), (4, 64), (8, 128), (16, 256), (32, 512)\}$ for GIT-Net. In the large data regime $N_{\text{train}} = 20000$, GIT-Net consistently achieves the smallest test error for all tested PDE problems. Furthermore, the FNO and GIT-Net architecture outperform other methods for PDE problems defined on rectangular grids. For these simple geometries and in the small data regimes, FNO performs slightly better than GIT-Net, with a lower test error and less overfitting. However, FNO does not behave as well for more complex geometries. In the structural mechanics equation, FNO obtains similar test errors to POD-DeepONet and GIT-Net. For the Darcy problem, the test error of FNO is significantly larger than that of the other methods. The PCA-Net and POD-DeepONet architectures achieve similar test errors for problems defined on rectangular grids. In these cases, PCA-Net can be seen as a POD-DeepONet with a fully connected neural network as a branch net. However, for problems defined on more complex geometries, the PCA-Net performs better for the structural mechanics equation, but worse for the Darcy problem when compared to the POD-DeepONet. Note that when $C = 1$, the PCA-Net and GIT-Net architectures are equivalent. This remark is confirmed by Figure 7 which indicates that when $C = 2$ and K is small (e.g. 16), the performance of the GIT-Net and PCA-Net are similar.

Error profiles The predictions and error profiles produced by the neural network operators using the hyperparameters that minimize test errors and are trained on $N_{\text{train}} = 20000$ data samples are selectively shown and discussed in the following. The hyperparameters in question are C for POD-DeepONet, FNO, and GIT-Net, and K for PCA-Net, POD-DeepONet, and GIT-Net.

Figure 8 shows the input and output functions, predicted output, and error profiles for the Navier-Stokes equation (11) in the cases with the median and largest test errors for each neural network operator. For the PCA-Net, $K = 512$ was used, $(C, K) = (512, 32)$ was used for the POD-DeepONet, $C = 32$ was used for the FNO, and $(C, K) = (512, 32)$ was used for the GIT-Net. Visually, these neural network operators predict the output well. From the error profiles of the median-error cases, it can be seen that FNO and GIT-Net achieve much smaller test errors than the other methods. Furthermore, the error profiles of the worst-error cases for FNO and GIT-Net have similar structures.

For the Helmholtz Equation (12), Figure 9 shows the paired input and output functions, predicted outputs, and error profiles for the case with the median and largest test errors for each neural network operator. The parameter values used were $K = 512$ for PCA-Net, $(C, K) = (256, 16)$ for POD-DeepONet, $C = 32$ for FNO, and $(C, K) = (32, 512)$ for GIT-Net. For the median-error case, FNO and GIT-Net showed significantly better predictions, and their error profiles had similar structures in terms of intensity and magnitude. For the worst-error case, FNO and GIT-Net performed slightly better, and all neural network operators produced error profiles with similar structures.

For the structural mechanics problem described in Equation (13), Figure 10 shows the paired input and output functions, predicted output, and error profiles for the case with the median and largest test errors for each neural network operator. In this figure, $K = 256$ was used in the PCA-Net, $(C, K) = (32, 512)$ was used in the POD-DeepONet, $C = 32$ was used in the FNO, and $(C, K) = (32, 512)$ was used in the GIT-Net. In the median-error case, the error profiles of the GIT-Net and POD-DeepONet have similar intensities, while

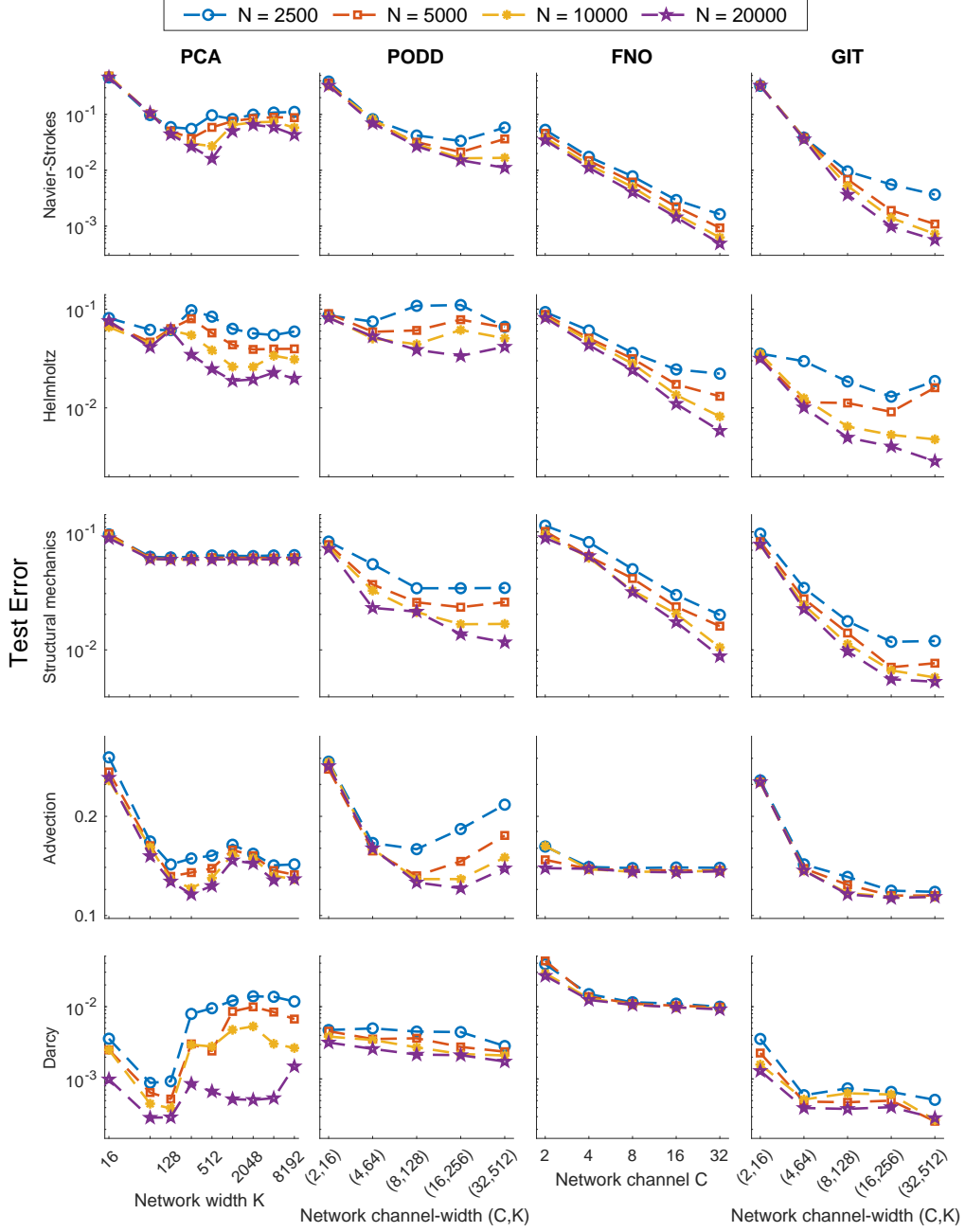


Figure 7: Test error of neural network operators for all PDE problems.

the error profile of the FNO exhibits more severe oscillation structures, particularly near the hole, which is likely due to the interpolation of triangular meshes onto rectangular meshes. In the worst-error case, the PCA-Net achieves the largest error, while the GIT-Net and POD-DeepONet achieve similar errors that are much better than those of the PCA-Net and POD-DeepONet. The error profiles of all methods show the

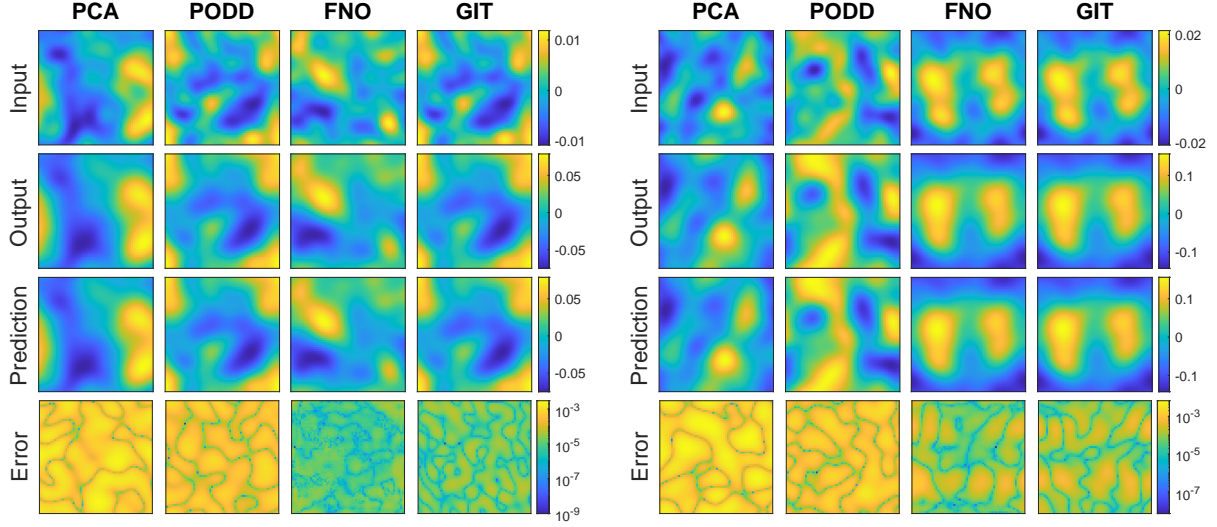


Figure 8: Input, output, and prediction of Navier-Stokes equation using the hyperparameters with the smallest test error when $N_{\text{train}} = N_{\text{test}} = 20000$ for each neural network. Left: the case with median test error. Right: the case with the largest test error.

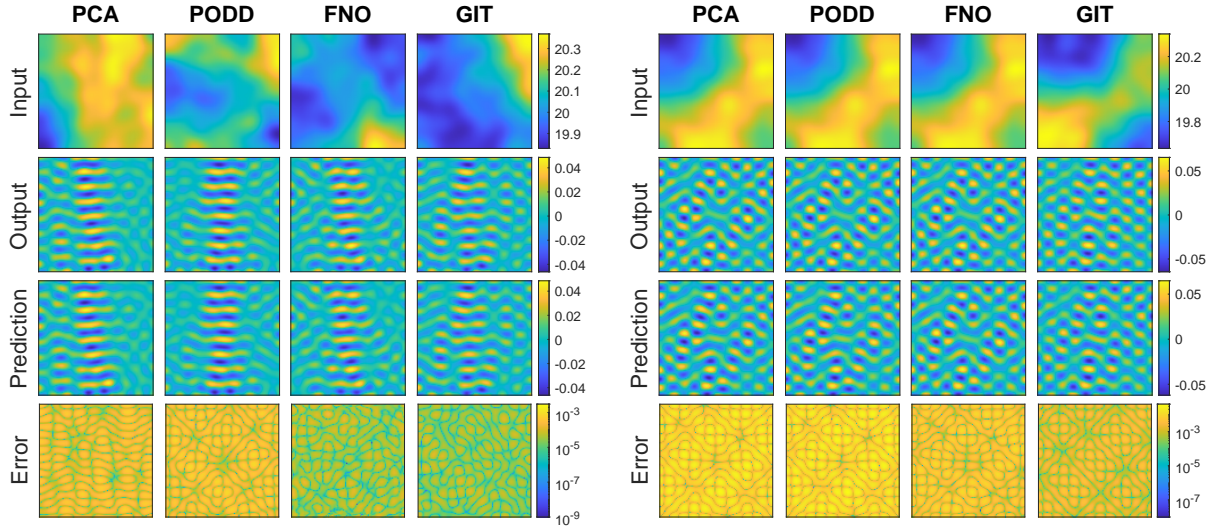


Figure 9: Input, output, and prediction of Helmholtz equation using the hyperparameters with the smallest test error when $N_{\text{train}} = N_{\text{test}} = 20000$ for each neural network. Left: the case with median test error. Right: the case with the largest test error.

most violent oscillations near the top boundary, where the traction force is applied, leading to more complex changes in stress in the output space.

Figure 11 shows the paired input and output functions, predicted output, and error profiles for the advection Equation (14) in the case with the median and largest test errors for each neural network operator. In this

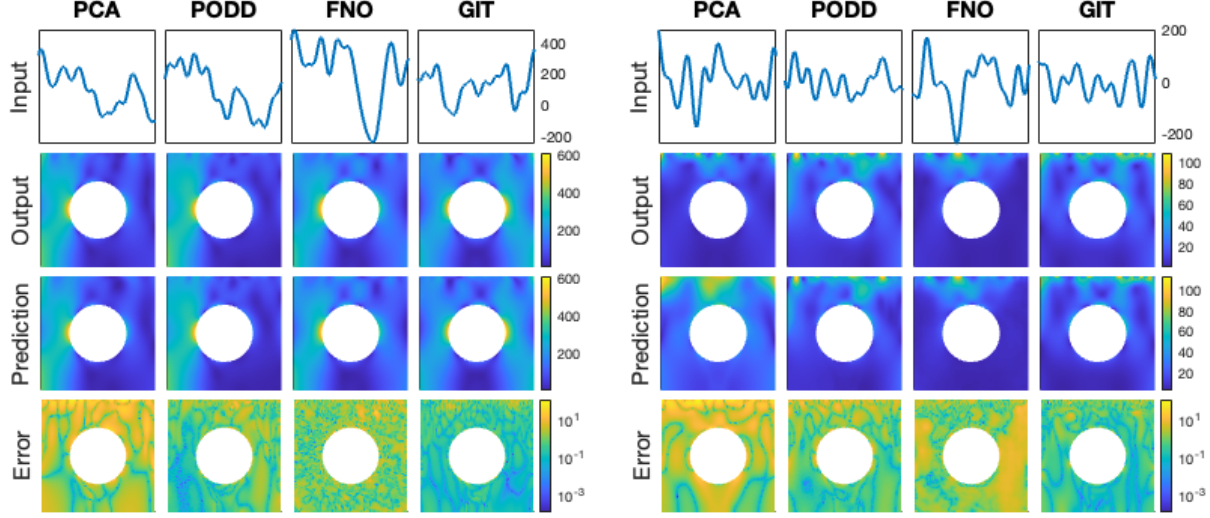


Figure 10: Input, output, and prediction of structural mechanics equation using the hyperparameters with the smallest test error when $N_{\text{train}} = N_{\text{test}} = 20000$ for each neural network. Left: the case with median test error. Right: the case with the largest test error.

case, the following values were used: $K = 256$ for PCA-Net, $K = 256$ for POD-DeepONet, $C = 16$ for FNO, and $(C, K) = (16, 256)$ for GIT-Net. From the median-error case, it can be seen that all operators produce visually good predictions, including sharp jump points. In the case of the largest test error, GIT-Net is observed to predict jump points much more accurately than the other operators. This may be due to the fact that FNO is more inclined to fit smooth, low-frequency periodic functions, and thus its ability to fit the jump points of piecewise linear functions is limited by the number of Fourier modes used.

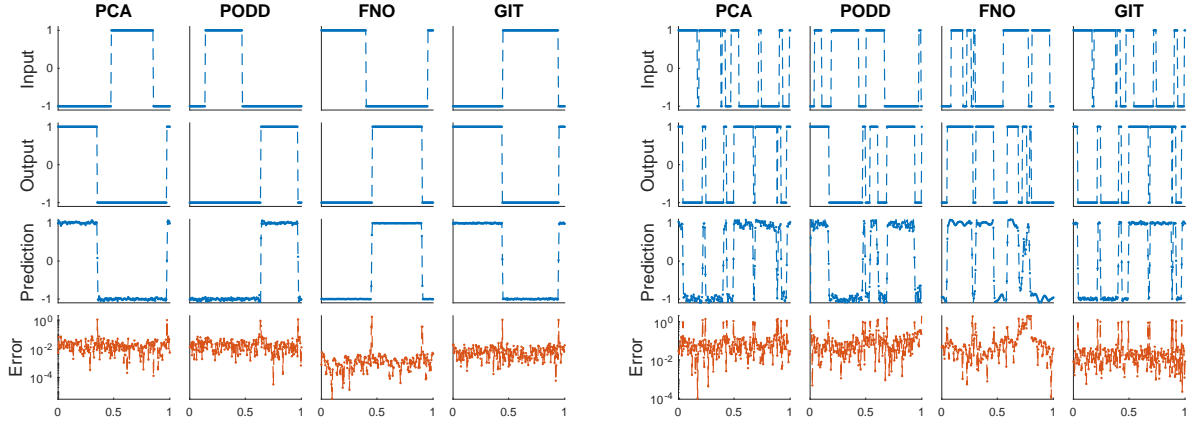


Figure 11: Input, output, and prediction of advection equation using the hyperparameters with the smallest test error when $N_{\text{train}} = N_{\text{test}} = 20000$ for each neural network. Left: the case with median test error. Right: the case with the largest test error.

In the case of the Darcy problem, Figure 12 shows the paired input and output functions, predicted output, and the error profile for the cases with the median and largest test error for each neural network operator. In this figure, $K = 64$ is used for the PCA-Net method, $(C, K) = (16, 256)$ is used for the POD-DeepONet

method, $C = 32$ is used for the FNO, and $(C, K) = (32, 512)$ is used for the GIT-Net. In the median-error case, the PCA-Net and GIT-Net achieve better predictions than the other methods. The areas with large errors tend to be where the output values are large. In the case of the worst error, GIT-Net performs better than the other methods. Although the PCA-Net method obtains smaller test errors overall, it performs worse than the FNO method in the case of the worst error, which indicates that the test error variance of PCA-Net is larger than that of FNO and that FNO performs relatively more consistently. The error profile obtained by the FNO method shows severe oscillations, which is likely due to interpolation error, and the interval scale of these oscillations is small.

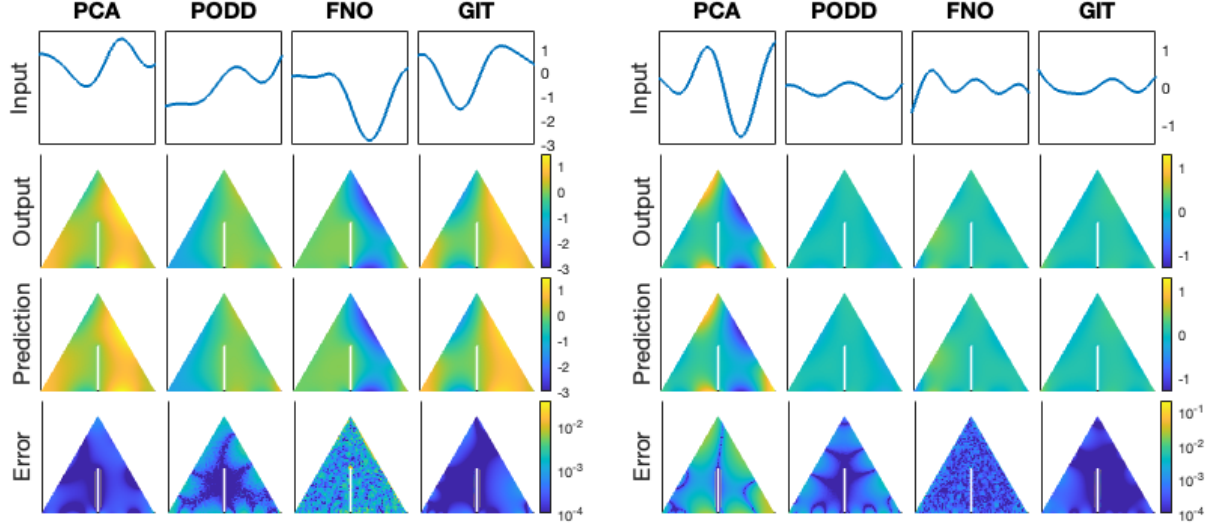


Figure 12: Input, output, and prediction of Darcy problem using the hyperparameters with the smallest test error when $N_{\text{train}} = N_{\text{test}} = 20000$ for each neural network. Left: the case with median test error. Right: the case with the largest test error.

Evaluation cost The approximate PDE operators discussed in this text are especially useful in situations such as Bayesian Inverse Problems when it is necessary to repeatedly compute solutions to PDEs. As a result, their evaluation costs are an important consideration. In de Hoop et al. (2022), a cost analysis based on floating-point operations was provided. This analysis showed that, assuming the number of sampling points for the input and output functions is $\mathcal{O}(N_p)$, the evaluation costs for PCA-Net and FNO scale as $\mathcal{O}(N_p + K^2)$ and $\mathcal{O}(CN_p \log(N_p) + N_p C^2)$, respectively. The cost scaling of POD-DeepONet is $\mathcal{O}(N_p C^2 + CKN_p + N_p)$ for two-dimensional problems and $\mathcal{O}(N_p + K^2)$ for one-dimensional problems. In contrast, the cost scaling of our proposed GIT-Net is $\mathcal{O}(N_p + CK(C + K))$. Figure 13 reports the evaluation costs as a function of the test errors for all of the neural network operators considered in this study and for four different amounts of training data.

For the Navier-Stokes equation, GIT-Net and FNO achieve the best performance and similar test errors with similar evaluation costs when a sufficient amount of training data is used (e.g. $N_{\text{train}} = 20000$). However, when the amount of training data is small (e.g. $N_{\text{train}} = 2500$), GIT-Net exhibits more pronounced overfitting compared to FNO. PCA-Net and POD-DeepONet show even more severe overfitting in this regime. For the Helmholtz equation and structural mechanics problems, GIT-Net achieves much smaller test errors than the other methods at the same evaluation cost. For the advection equation, FNO can achieve smaller test errors than the other methods at low evaluation costs, but GIT-Net performs better as the cost increases. For the Darcy problem, FNO performs the worst, with the largest evaluation cost and largest error. Overall, FNO and GIT-Net outperform PCA-Net and POD-DeepONet on problems defined on rectangular grids and can

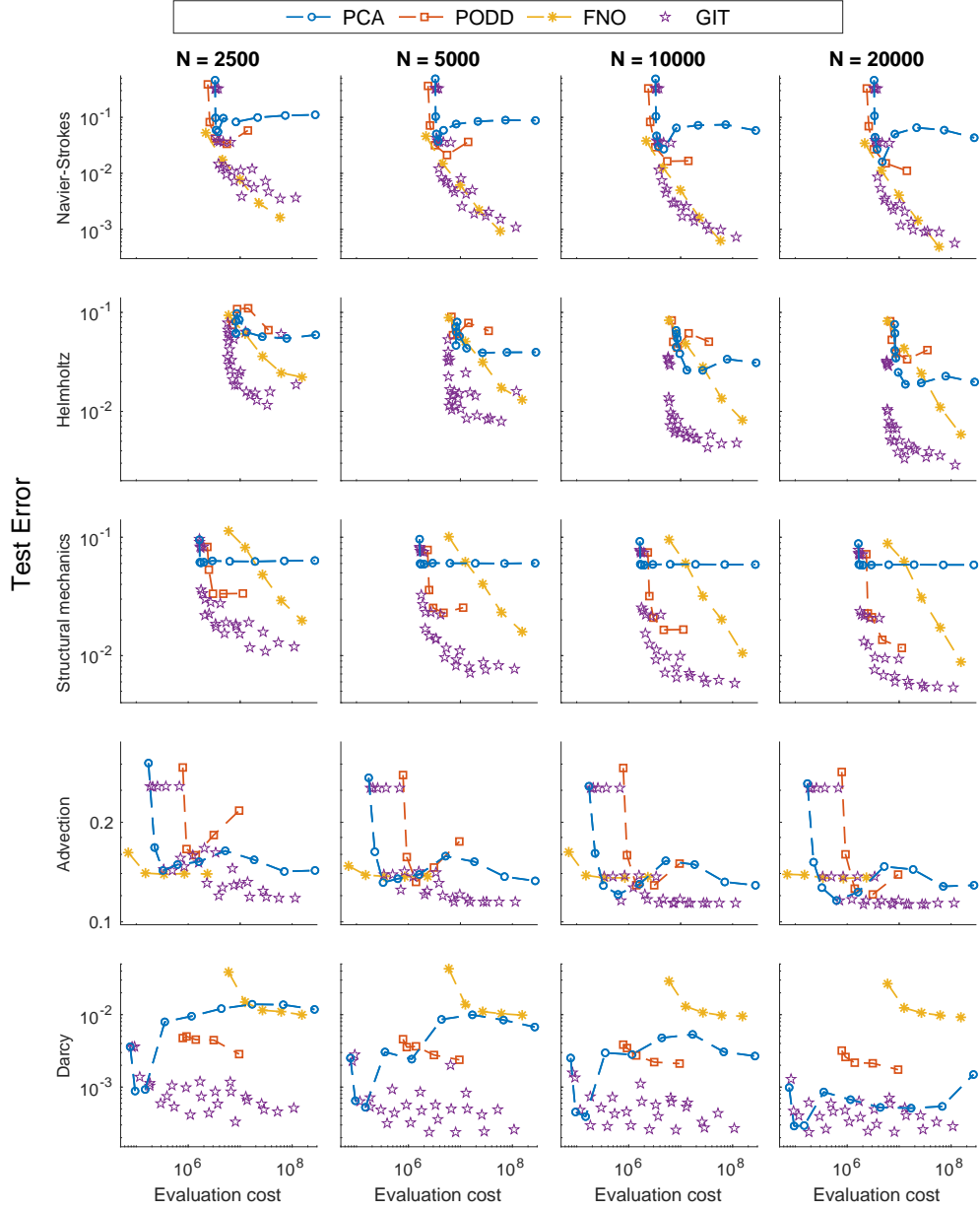


Figure 13: Evaluation cost vs test error of all methods for all problems.

achieve similar test errors. However, FNO exhibits less overfitting on the Navier-Stokes equation with a small amount of training data. GIT-Net achieves similar or better test errors than FNO at a similar or lower evaluation cost. For problems defined on complex geometries, the FNO architecture exhibits much larger test errors than the GIT-Net approach.

6 Conclusion

In this article, we introduce GIT-Net, a neural network operator for approximating partial differential equation (PDE) operators. Our data-driven approach involves learning an integral transform of neural network type from paired input-output functions. GIT-Net is robust to mesh discretizations and can easily be implemented for PDE problems on complex geometries or when the input and output functions are defined on different domains.

We demonstrate the effectiveness of GIT-Net on a variety of PDE problems with different dimensions and geometries. When compared to other recently proposed operator learning methods (i.e. PCA-Net, POD-DeepONet, and FNO), GIT-Net consistently achieves the lowest test error in the large data regime. For PDEs defined on rectangular grids, GIT-Net and FNO can achieve similar accuracies, although GIT-Net typically requires lower computational costs. On more complex geometries, our experiments suggest that FNO is not competitive compared to GIT-Net. In terms of scaling with respect to the number of sampling points N_p , the complexity of FNO and GIT-Net are $\mathcal{O}(CN_p \log(N_p) + N_p C^2)$ and $\mathcal{O}(N_p + C^2 K + CK^2)$, respectively. These results suggest that GIT-Net has favorable properties for learning PDE operators in a wide range of settings. In ongoing work, we are developing the theoretical framework for explaining these empirical observations.

References

- Jonas Adler and Ozan Öktem. Solving ill-posed inverse problems using iterative deep neural networks. *Inverse Problems*, 33(12):124007, 2017.
- Leah Bar and Nir Sochen. Unsupervised deep learning algorithm for pde-based forward and inverse problems. *arXiv preprint arXiv:1904.05417*, 2019.
- Klaus-Jürgen Bathe. Finite element method. *Wiley encyclopedia of computer science and engineering*, pp. 1–12, 2007.
- Saakaar Bhatnagar, Yaser Afshar, Shaowu Pan, Karthik Duraisamy, and Shailendra Kaushik. Prediction of aerodynamic flow fields using convolutional neural networks. *Computational Mechanics*, 64(2):525–545, 2019.
- Kaushik Bhattacharya, Bamdad Hosseini, Nikola B. Kovachki, and Andrew M. Stuart. Model reduction and neural networks for parametric PDEs. *SMAI Journal of Computational Mathematics*, 7:121–157, 2021. doi: 10.5802/smai-jcm.74.
- Jan Blechschmidt and Oliver G Ernst. Three ways to solve partial differential equations with neural networks—a review. *GAMM-Mitteilungen*, 44(2):e202100006, 2021.
- James Bradbury, Roy Frostig, Peter Hawkins, Matthew James Johnson, Chris Leary, Dougal Maclaurin, George Necula, Adam Paszke, Jake VanderPlas, Skye Wanderman-Milne, and Qiao Zhang. JAX: composable transformations of Python+NumPy programs, 2018. URL <http://github.com/google/jax>.
- François Chollet. Xception: Deep learning with depthwise separable convolutions. In *Proceedings of the IEEE conference on computer vision and pattern recognition*, pp. 1251–1258, 2017.
- Ingrid Daubechies, Ronald DeVore, Simon Foucart, Boris Hanin, and Guergana Petrova. Nonlinear approximation and (deep) relu networks. *Constructive Approximation*, 55(1):127–172, 2022.
- Maarten de Hoop, Daniel Zhengyu Huang, Elizabeth Qian, and Andrew M. Stuart. The cost-accuracy trade-off in operator learning with neural networks. *Journal of Machine Learning*, 1(3):299–341, 2022. ISSN 2790-2048. doi: <https://doi.org/10.4208/jml.220509>. URL http://global-sci.org/intro/article_detail/jml/21030.html.

- Weinan E and Bing Yu. The deep ritz method: a deep learning-based numerical algorithm for solving variational problems. *Communications in Mathematics and Statistics*, 6(1):1–12, 2018.
- Weinan E, Chao Ma, and Lei Wu. Barron spaces and the compositional function spaces for neural network models. *arXiv preprint arXiv:1906.08039*, 2019.
- Tarek A El Moselhy and Youssef M Marzouk. Bayesian inference with optimal maps. *Journal of Computational Physics*, 231(23):7815–7850, 2012.
- Robert Eymard, Thierry Gallouët, and Raphaële Herbin. Finite volume methods. *Handbook of numerical analysis*, 7:713–1018, 2000.
- Xiaoxiao Guo, Wei Li, and Francesco Iorio. Convolutional neural networks for steady flow approximation. In *Proceedings of the 22nd ACM SIGKDD international conference on knowledge discovery and data mining*, pp. 481–490, 2016.
- Juncai He, Lin Li, Jinchao Xu, and Chunyue Zheng. Relu deep neural networks and linear finite elements. *Journal of Computational Mathematic*, 38(3):502–527, 2020.
- Dan Hendrycks and Kevin Gimpel. Bridging nonlinearities and stochastic regularizers with gaussian error linear units. *CoRR*, abs/1606.08415, 2016. URL <http://arxiv.org/abs/1606.08415>.
- Jan S Hesthaven and Stefano Ubbiali. Non-intrusive reduced order modeling of nonlinear problems using neural networks. *Journal of Computational Physics*, 363:55–78, 2018.
- Xiang Huang, Zhanhong Ye, Hongsheng Liu, Beiji Shi, Zidong Wang, Kang Yang, Yang Li, Bingya Weng, Min Wang, Haotian Chu, Fan Yu, Bei Hua, Lei Chen, and Bin Dong. Meta-auto-decoder for solving parametric partial differential equations. *arXiv preprint arXiv:2111.08823*, 2021.
- George Em Karniadakis, Ioannis G Kevrekidis, Lu Lu, Paris Perdikaris, Sifan Wang, and Liu Yang. Physics-informed machine learning. *Nature Reviews Physics*, 3(6):422–440, 2021.
- Yuehaw Khoo, Jianfeng Lu, and Lexing Ying. Solving parametric pde problems with artificial neural networks. *European Journal of Applied Mathematics*, 32(3):421–435, 2021.
- Diederik P. Kingma and Jimmy Ba. Adam: A method for stochastic optimization. In Yoshua Bengio and Yann LeCun (eds.), *3rd International Conference on Learning Representations, ICLR 2015, San Diego, CA, USA, May 7-9, 2015, Conference Track Proceedings*, 2015. URL <http://arxiv.org/abs/1412.6980>.
- Nikola Kovachki, Samuel Lanthaler, and Siddhartha Mishra. On universal approximation and error bounds for fourier neural operators. *Journal of Machine Learning Research*, 22:Art–No, 2021.
- Zongyi Li, Nikola Borislavov Kovachki, Kamyar Azizzadenesheli, Burigede liu, Kaushik Bhattacharya, Andrew Stuart, and Anima Anandkumar. Fourier neural operator for parametric partial differential equations. In *International Conference on Learning Representations*, 2021. URL <https://openreview.net/forum?id=c8P9NQVtmn0>.
- Tadeusz Liszka and Janusz Orkisz. The finite difference method at arbitrary irregular grids and its application in applied mechanics. *Computers & Structures*, 11(1-2):83–95, 1980.
- Zichao Long, Yiping Lu, Xianzhong Ma, and Bin Dong. Pde-net: Learning pdes from data. In *International Conference on Machine Learning*, pp. 3208–3216. PMLR, 2018.
- Zichao Long, Yiping Lu, and Bin Dong. Pde-net 2.0: Learning pdes from data with a numeric-symbolic hybrid deep network. *Journal of Computational Physics*, 399:108925, 2019.

- Lu Lu, Pengzhan Jin, Guofei Pang, Zhongqiang Zhang, and George Em Karniadakis. Learning nonlinear operators via DeepONet based on the universal approximation theorem of operators. *Nature Machine Intelligence*, 3(3):218–229, 2021. ISSN 25225839. doi: 10.1038/s42256-021-00302-5.
- Lu Lu, Xuhui Meng, Shengze Cai, Zhiping Mao, Somdatta Goswami, Zhongqiang Zhang, and George Em Karniadakis. A comprehensive and fair comparison of two neural operators (with practical extensions) based on fair data. *Computer Methods in Applied Mechanics and Engineering*, 393:114778, 2022.
- Shaowu Pan and Karthik Duraisamy. Physics-informed probabilistic learning of linear embeddings of nonlinear dynamics with guaranteed stability. *SIAM Journal on Applied Dynamical Systems*, 19(1):480–509, 2020.
- Adam Paszke, Sam Gross, Soumith Chintala, Gregory Chanan, Edward Yang, Zachary DeVito, Zeming Lin, Alban Desmaison, Luca Antiga, and Adam Lerer. Automatic differentiation in pytorch. 2017.
- Maziar Raissi, Paris Perdikaris, and George E Karniadakis. Physics-informed neural networks: A deep learning framework for solving forward and inverse problems involving nonlinear partial differential equations. *Journal of Computational physics*, 378:686–707, 2019.
- David E Rumelhart, Geoffrey E Hinton, and Ronald J Williams. Learning internal representations by error propagation. Technical report, California Univ San Diego La Jolla Inst for Cognitive Science, 1985.
- Yeonjong Shin, Jerome Darbon, and George Em Karniadakis. On the convergence of physics informed neural networks for linear second-order elliptic and parabolic type pdes. *Communications in Computational Physics*, 28(5):2042–2074, 2020. ISSN 1991-7120. doi: <https://doi.org/10.4208/cicp.OA-2020-0193>. URL http://global-sci.org/intro/article_detail/cicp/18404.html.
- Justin Sirignano and Konstantinos Spiliopoulos. DGM: A deep learning algorithm for solving partial differential equations. *Journal of computational physics*, 375:1339–1364, 2018.
- William S Slaughter. *The linearized theory of elasticity*. Springer Science & Business Media, 2012.
- Jonathan D Smith, Kamyar Azizzadenesheli, and Zachary E Ross. Eikonet: Solving the eikonal equation with deep neural networks. *IEEE Transactions on Geoscience and Remote Sensing*, 59(12):10685–10696, 2020.
- Ralph C Smith. *Uncertainty quantification: theory, implementation, and applications*, volume 12. Siam, 2013.
- Andrew M Stuart. Inverse problems: a bayesian perspective. *Acta numerica*, 19:451–559, 2010.
- Fredi Tröltzsch. *Optimal control of partial differential equations: theory, methods, and applications*, volume 112. American Mathematical Soc., 2010.
- Yaohua Zang, Gang Bao, Xiaojing Ye, and Haomin Zhou. Weak adversarial networks for high-dimensional partial differential equations. *Journal of Computational Physics*, 411:109409, 2020.
- Yinhao Zhu and Nicholas Zabaras. Bayesian deep convolutional encoder–decoder networks for surrogate modeling and uncertainty quantification. *Journal of Computational Physics*, 366:415–447, 2018.