#### A variationally mimetic operator network

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- Solving PDEs using deep learning
- ► Variationally Mimetic Operator Network (VarMiON)
- Error estimates
- Numerical results
- Extension to non-linear PDEs

Conclusion

Consider the generic PDE:

$$\mathcal{L}(u(\boldsymbol{x})) = f(\boldsymbol{x}), \qquad \forall \, \boldsymbol{x} \in \Omega$$

- Solution approximated by a network  $\hat{u}(x; \psi)$  with parameters  $\psi$ .
- Minimize PDE residual at collocation points  $\{x_i\}$  [Lagaris et al., 2000]: Solve

$$oldsymbol{\psi}^* = rgmin_{oldsymbol{\psi}} \Pi(oldsymbol{\psi}), \quad \Pi(oldsymbol{\psi}) = rac{1}{N} \sum_{i=1}^N \|\mathcal{L}(\widehat{u}(oldsymbol{x}_i;oldsymbol{\psi})) - f(oldsymbol{x}_i)\|^2$$

- Rediscovered as Physics Informed Neural Nets (PINNs) with deeper structures [Raissi et al., 2019].
- ▶ However, solves one instance of the PDE must be retrained if *f* changes.

We are interested in approximating the solution operator

$$\mathcal{S}: \mathcal{F} \longrightarrow \mathcal{V}, \qquad \mathcal{S}(f) = u(.; f)$$

- Network-based operator learning with shallow networks [Chen & Chen, 1995].
- DeepONets: extension to deeper architectures [Lu et al., 2021]
- Comprise two subnetworks: the trunk (basis) and the branch (basis).



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- This talk: Operator Networks that mimic (approximate) variational form\* of the PDE.

[\* Variationally Mimetic Operator Networks; Patel, Ray, Abdelmalik, Hughes, Oberai; CMAME, 2024 ]

► Consider a generic linear elliptic PDE:

$$egin{aligned} \mathcal{L}(u(m{x}); m{ heta}(m{x})) &= f(m{x}), & orall m{x} \in \Omega, \ \mathcal{B}(u(m{x}); m{ heta}(m{x})) &= \eta(m{x}), & orall m{x} \in \Gamma_\eta, \ u(m{x}) &= 0, & orall m{x} \in \Gamma_g, \end{aligned}$$

where  $f \in \mathcal{F} \subset L^2(\Omega)$ ,  $\eta \in \mathcal{N} \subset L^2(\Gamma_\eta)$ ,  $\theta \in \mathcal{T} \subset L^{\infty}(\Omega)$ .

▶ The variational formulation: find  $u \in \mathcal{V} \subset H_g^1$  such that  $\forall w \in \mathcal{V}$ ,

$$a(w, u; \theta) = (w, f) + (w, \eta)_{\Gamma_{\eta}}$$

The solution operator is

$$\mathcal{S}: \mathcal{X} = \mathcal{F} imes \mathcal{T} imes \mathcal{N} \longrightarrow \mathcal{V} \subset H^1_g$$
  
 $(f, \theta, \eta) \mapsto u(.; f, \theta, \eta)$ 

This mapping can be non-linear in  $\theta$ .

- ► Evaluate approximate solution in finite-dimensional space  $\mathcal{V}^h = \operatorname{span} \{ \phi_i(\boldsymbol{x}) : 1 \le i \le q \}.$
- ▶ Discrete weak formulation: find  $u^h \in \mathcal{V}^h$  such that  $\forall w^h \in \mathcal{V}^h$ ,

$$a(w^h, u^h; \theta^h) = (w^h, f^h) + (w, \eta^h)_{\Gamma_\eta}.$$

▶ Any function  $v^h \in \mathcal{V}^h$  can be written as

$$v^{h}(\boldsymbol{x}) = \boldsymbol{V}^{\top} \boldsymbol{\Phi}(\boldsymbol{x}), \ \boldsymbol{V} = (v_{1}, \cdots, v_{q})^{\top}, \ \boldsymbol{\Phi}(\boldsymbol{x}) = (\phi_{1}(\boldsymbol{x}), \cdots, \phi_{q}(\boldsymbol{x}))^{\top}.$$

Plugging this into discrete weak form gives...

Linear system of equations,

$$K(\theta^h)U = MF + \widetilde{M}N$$

where the matrices are given by

$$K_{ij}(\theta^h) = a(\phi_i, \phi_j; \theta^h), \quad M_{ij} = (\phi_i, \phi_j), \quad \widetilde{M}_{ij} = (\phi_i, \phi_j)_{\Gamma_\eta} \quad 1 \le i, j \le q.$$

Discrete solution operator is

$$\begin{split} \mathcal{S}^h : \mathcal{X}^h &= \mathcal{F}^h \times \mathcal{T}^h \times \mathcal{N}^h \longrightarrow \mathcal{V}^h \\ (f^h, \theta^h, \eta^h) &\mapsto u^h(.; f^h, \theta^h, \eta^h) = \boldsymbol{B}(f^h, \eta^h, \theta^h)^\top \boldsymbol{\Phi} \end{split}$$

where

$$\boldsymbol{B}(f^h, \theta^h, \eta^h) = \boldsymbol{U} = \boldsymbol{K}^{-1}(\theta^h)(\boldsymbol{M}\boldsymbol{F} + \widetilde{\boldsymbol{M}}\boldsymbol{N}).$$

#### VarMiON will mimic this structure!

Evaluate  $(f, \theta, \eta)$  at some fixed **sensor nodes** to get the discrete sample vectors  $\widehat{F} = (f(\widehat{x}_1), \cdots, f(\widehat{x}_k)^{\top}, \ \widehat{\Theta} = (\theta(\widehat{x}_1), \cdots, \theta(\widehat{x}_k))^{\top}, \ \widehat{N} = (\eta(\widehat{x}_1^b), \cdots, \eta(\widehat{x}_{k'}^b)^{\top})^{\top}$ 



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▶ Non-linear branch net:  $\widehat{\Theta} \mapsto D(\widehat{\Theta}) \in \mathbb{R}^{p \times p}$ 



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The network is comprises several sub-networks with latent dimension p:

- ▶ Non-linear branch net:  $\widehat{\Theta} \mapsto D(\widehat{\Theta}) \in \mathbb{R}^{p \times p}$
- Two linear branches with learnable matrices  $A, \widetilde{A}$
- ▶ Non-linear trunk (basis of VarMiON):  $x \mapsto \tau(x) = (\tau_1(x), \cdots \tau_p(x))^\top$



#### VarMiON operator is

$$\begin{split} \widehat{\mathcal{S}} : \mathbb{R}^k \times \mathbb{R}^k \times \mathbb{R}^{k'} &\longrightarrow \mathcal{V}^{\tau} = \mathsf{span}\{\tau_i(\boldsymbol{x}) : 1 \leq i \leq p\}\\ (\widehat{\boldsymbol{F}}, \widehat{\boldsymbol{\Theta}}, \widehat{\boldsymbol{N}}) &\mapsto \widehat{u}(.; \widehat{\boldsymbol{F}}, \widehat{\boldsymbol{\Theta}}, \widehat{\boldsymbol{N}}) = \boldsymbol{\beta}(f^h, \eta^h, \theta^h)^\top \boldsymbol{\tau} \end{split}$$

where

$$\boldsymbol{\beta}(\widehat{\boldsymbol{F}},\widehat{\boldsymbol{\Theta}},\widehat{\boldsymbol{H}}) = \boldsymbol{D}(\widehat{\boldsymbol{\Theta}})(\boldsymbol{A}\widehat{\boldsymbol{F}}+\widetilde{\boldsymbol{A}}\widehat{\boldsymbol{N}}).$$



#### VarMiON operator is

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where

$$\beta(\widehat{F},\widehat{\Theta},\widehat{H}) = D(\widehat{\Theta})(A\widehat{F} + \widetilde{A}\widehat{N}).$$

Compare this to the discrete solution operator:

$$\mathcal{S}^h: \mathcal{F}^h imes \mathcal{T}^h imes \mathcal{N}^h \longrightarrow \mathcal{V}^h$$
  
 $(f^h, heta^h, \eta^h) \mapsto u^h(.; f^h, heta^h, \eta^h) = oldsymbol{B}(f^h, \eta^h, heta^h)^{ op} oldsymbol{\Phi}$   
 $oldsymbol{B}(f^h, heta^h, \eta^h) = oldsymbol{K}^{-1}( heta^h)(oldsymbol{MF} + \widetilde{oldsymbol{MN}}).$ 

where

In comparison with the variational formulation

- Can prove D is the reduced order counterpart of  $K^{-1}$   $(p \ll q)$
- While the basis  $\Phi$  are fixed,  $\tau$  are learned from training data.

In comparison with a vanilla DeepONet

- DeepONet typically has a single nonlinear branch for inputs.
- ► VarMiON explicitly constructs matrix operators. DeepONet does not.

- 1. For  $1 \leq j \leq J$ , consider distinct samples  $(f_j, \theta_j, \eta_j) \in \mathcal{X}$ .
- 2. Obtain the discrete approximations  $(f_j^h, \theta_j^h, \eta_j^h) \in \mathcal{X}^h$ .
- 3. Find the discrete numerical solution  $u_j^h = S^h(f_j^h, \theta_j^h, \eta_j^h)$ .
- 4. Choose output nodes  $\{x_l\}_{l=1}^L$  to sample the numerical solution  $u_{jl}^h = u_j^h(x_l)$ .
- 5. Generate the input vectors  $(\widehat{F}_j, \widehat{\Theta}_j, \widehat{N}_j)$ .
- 6. Collect input & output to form training set with  $J \times L$  samples

$$\mathbb{S} = \{ (\widehat{F}_j, \widehat{\Theta}_j, \widehat{N}_j, \boldsymbol{x}_l, \boldsymbol{u}_{jl}^h) : 1 \le j \le J, \ 1 \le l \le L \},\$$

Find the network weights that minimize the loss function

$$\Pi(oldsymbol{\psi}) = rac{1}{J}\sum_{j=1}^{J}\Pi_j(oldsymbol{\psi}), \qquad \Pi_j(oldsymbol{\psi}) = \sum_{l=1}^{L} w_l \left( u_{jl}^h - \widehat{\mathcal{S}}_{oldsymbol{\psi}}(\widehat{F}_j, \widehat{oldsymbol{\Theta}}_j, \widehat{N}_j)[oldsymbol{x}_l] 
ight)^2.$$

where  $\psi$  are all the trainable parameters of the VarMiON.

The generalization error for any  $(f, \theta, \eta) \in \mathcal{X}$ 

$$\mathcal{E}(f,\theta,\eta) := \|\mathcal{S}(f,\theta,\eta) - \widehat{\mathcal{S}}(\widehat{F},\widehat{\Theta},\widehat{N})\|_{L^2}.$$

Split into four errors:

$$\begin{split} \mathcal{E}(f,\theta,\eta) &\leq & \|\mathcal{S}(f,\theta,\eta) - \mathcal{S}(f_j,\theta_j,\eta_j)\|_{L^2} \longrightarrow \text{Stability of } \mathcal{S} \\ &+ \|\mathcal{S}(f_j,\theta_j,\eta_j) - \mathcal{S}^h(f_j^h,\theta_j^h,\eta_j^h)\|_{L^2} \longrightarrow \text{Numerical error in generating data} \\ &+ \|\mathcal{S}^h(f_j^h,\theta_j^h,\eta_j^h) - \widehat{\mathcal{S}}(\widehat{F}_j,\widehat{\Theta}_j,\widehat{N}_j)\|_{L^2} \longrightarrow \text{Training error of VarMiON} \\ &+ \|\widehat{\mathcal{S}}(\widehat{F}_j,\widehat{\Theta}_j,\widehat{N}_j) - \widehat{\mathcal{S}}(\widehat{F},\widehat{\Theta},\widehat{N})\|_{L^2} \longrightarrow \text{Stability of VarMiON} \\ \end{split}$$

#### Generalization error estimate (Patel et al., 2024)

If  $\mathcal{X}:=\mathcal{F}\times\mathcal{T}\times\mathcal{N}$  is compact, the non-linear branch is Lipschitz, i.e.,

$$\|\boldsymbol{D}(\widehat{\boldsymbol{\Theta}}) - \boldsymbol{D}(\widehat{\boldsymbol{\Theta}}')\|_2 \leq L_D \|\widehat{\boldsymbol{\Theta}} - \widehat{\boldsymbol{\Theta}}'\|_2.$$

Then, the generalization error can be bounded as

$$\mathcal{E}(f,\theta,\eta) \leq \mathcal{C}\left(\epsilon_h + \epsilon_s + \sqrt{\epsilon_t} + \frac{1}{k^{\alpha/2}} + \frac{1}{(k')^{\alpha'/2}} + \frac{1}{L^{\gamma/2}}\right)$$

where

 $\begin{array}{l} \epsilon_h \rightarrow \text{numerical error in training data} \\ \epsilon_s \rightarrow \text{covering estimate} \\ \epsilon_t \rightarrow \text{training error} \\ \alpha, \alpha', \gamma \rightarrow \text{quadrature convergence rates} \end{array}$ 

The constant C depends on the stability constants of S and  $\widehat{S}$ .



- lnput: thermal conductivity  $\theta$ , heat sources f, and heat flux  $\eta$ . Output: temperature u.
- Inputs: Gaussian Random Fields.
- Networks with two inputs  $(\theta, f)$  and three inputs  $(\theta, f, \eta)$ .
- Compare VarMiON and vanilla DeepONet with same p
- Similar number of network parameters. Identical trunk architecture.
- Robustness: sampling (spatially uniform or random) and trunk functions (ReLU or RBF).

- ▶ 10,000 samples generated using Fenics.
- 9,000 for training/validation and 1,000 for testing.
- Latent space p = 64 for DeepONet and VarMiON.
- ► Average value of relative L<sub>2</sub> error reported below.

Case	Model	Number of parameters	Relative $L_2$ error
Randomly sampled input	DeepONet	111,248	1.07 ± 0.39 %
with ReLU Trunk	VarMiON	109,077	<b>0.96</b> ± <b>0.25 %</b>
Uniformly sampled input	DeepONet	49,928	$\begin{array}{c} \textbf{1.98} \pm \textbf{0.79} \ \textbf{\%} \\ \textbf{1.01} \pm \textbf{0.39} \ \textbf{\%} \end{array}$
with ReLU Trunk	VarMiON	46,345	
Uniformly sampled input	DeepONet	17,911	$\begin{array}{c} 1.39 \pm 0.60 \ \% \\ \textbf{0.84} \pm \textbf{0.40} \ \% \end{array}$
with RBF Trunk	VarMiON	17,409	

### Numerical Example: Two inputs

Density of scaled L<sub>2</sub> error (ReLU trunk and uniform spatial sampling).





### Predictions by VarMiON and DeepONet.

- lnput functions f,  $\theta$  and  $\eta$ .
- ▶ 10,000 samples generated using Fenics.
- ▶ 9,000 for training/validation and 1,000 for testing  $\rightarrow$  same as two input case!
- Latent space p = 72 for DeepONet and VarMiON.
- ▶ Average value of relative L<sub>2</sub> error reported below.

Case	Model	Number of parameters	Relative L <sub>2</sub> error
Uniformly sampled input	DeepONet	31,143	$\textbf{6.29} \pm \textbf{3.43\%}$
with RBF Trunk	VarMiON	31,849	2.36 $\pm$ 1.13 %

#### Numerical Example: Three inputs

Density of scaled  $L_2$  error (RBF trunk and uniform spatial sampling).



#### Predictions by VarMiON and DeepONet.



MIONet has been proposed [Jin et al., 2022] to handle multiple input functions.

Separate branch for each  $f_i$ , followed by a Hadamard product

 $\beta = (\beta^1 \odot \beta^2 \odot \cdots \odot \beta^n), \quad u_\theta(x; f_1, \cdots, f_n) = \beta^\top \tau(x)$ 



Training dataset size	Model	Relative $L_2$ error
n = 1000	DeepONet MIONet VarMiON	$\begin{array}{c} 10.23 \pm 5.20 \\ 88.07 \pm 69.68 \\ \textbf{4.27} \pm \textbf{2.23} \end{array}$
n = 2000	DeepONet MIONet VarMiON	$\begin{array}{c} 9.00 \pm 5.63 \\ 85.03 \pm 123.77 \\ \textbf{4.04} \pm \textbf{1.86} \end{array}$
n = 4000	DeepONet MIONet VarMiON	$7.19 \pm 3.75 \\ 88.39 \pm 62.10 \\ \textbf{2.90} \pm \textbf{1.50}$
n = 6000	DeepONet MIONet VarMiON	$6.28 \pm 3.55 \\82.89 \pm 34.19 \\\textbf{2.74} \pm \textbf{1.31}$

Comparison with MIONet as the number of training samples *n* is varied

#### Extension to non-linear PDEs

Consider a time-independent nonlinear advection-diffusion-reaction equation

$$\begin{aligned} -\nabla \cdot (\theta \nabla u) + \boldsymbol{a} \cdot \nabla u + \rho u - f &= 0, \text{ in } \Omega, \\ u &= g, \text{ on } \Gamma_g, \\ -\theta \nabla u \cdot \boldsymbol{n} &= \eta, \text{ on } \Gamma_\eta, \end{aligned}$$

where  $\boldsymbol{a} := \boldsymbol{a}(u), \rho := \rho(u).$ 

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where  $\boldsymbol{a} := \boldsymbol{a}(u), \rho := \rho(u).$ 

The weak form: find  $u \in \mathcal{V} \equiv H^1(\Omega)$ , s.t.  $\forall w \in \mathcal{V}$ ,

$$a(w,u) = (w,f) + (w,\eta)_{\Gamma_{\eta}} + (-\theta \nabla w \cdot \boldsymbol{n} + \beta w,g)_{\Gamma_{g}}$$

where

$$a(w,u) := (\nabla w, \theta \nabla u) + (w, \boldsymbol{a} \cdot \nabla u + \rho u) - (w, \theta \nabla u \cdot \boldsymbol{n})_{\Gamma_g} + (-\theta \nabla w \cdot \boldsymbol{n} + \beta w, u)_{\Gamma_g}$$

which is linear in w but nonlinear in u.

 $\beta$  is parameter imposing a Nitsche-type Dirichlet boundary enforcement.

Approximating on a finite dimensional space  $\mathcal{V}^h$  spanned by  $\{\phi_i\}_{i=1}^q,$  we arrive at

$$R(U) = MF + \widetilde{M}N + \breve{M}G$$

where U, F, N, G are coefficients of  $u^h, f^h, \eta^h, g^h$  resp. and  $R : \mathbb{R}^q \to \mathbb{R}^q$  is nonlinear

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$$R_i(\boldsymbol{U}) := a(\phi_i, \boldsymbol{U}^{\top} \boldsymbol{\Phi}) \quad \forall \ 1 \le i \le q.$$

Thus, assuming inversion is possible

$$u^{h}(\boldsymbol{x}) = \left( \boldsymbol{R}^{-1}(\boldsymbol{M}\boldsymbol{F} + \widetilde{\boldsymbol{M}}\boldsymbol{N} + \breve{\boldsymbol{M}}\boldsymbol{G}) \right)^{ op} \boldsymbol{\Phi}(x)$$

We would like to mimic this structure. Note:

- ▶ Need to linearly transform F, N, G to  $\mathbb{R}^q$  for q basis functions.
- Add the transforms and pass through non-linear  $R^{-1}$ .
- Due to homogeneity of the operator,  $\mathbf{R}^{-1}(\mathbf{0}) = \mathbf{0}$ .

# VarMiON: For a latent dimension *p* Branch subnet

 $\beta(\widehat{F},\widehat{N},\widehat{G})=\mathcal{N}(\widehat{Z}),\quad \widehat{Z}=A\widehat{F}+\widetilde{A}\widehat{N}+\breve{A}\widehat{G}\in\mathbb{R}^p$ 

where N in a nonlinear network mimicking  $R^{-1}$ . The VarMiON operator is given by:

$$\widehat{\mathcal{S}}^{NL}(\widehat{F},\widehat{N},\widehat{G}) = \widehat{u}(.;\widehat{F},\widehat{N},\widehat{G}) = \beta(\widehat{F},\widehat{N},\widehat{G})^{\top}\boldsymbol{\tau}.$$

However this may not map zero input to zero output!

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## VarMiON-c: For a latent dimension *p* Branch subnet

$$eta_c(\widehat{F},\widehat{N},\widehat{G}) = oldsymbol{\widehat{Z}} \odot \mathcal{N}(\widehat{Z}), \quad \widehat{Z} = A\widehat{F} + \widetilde{A}\widehat{N} + oldsymbol{A}\widehat{G} \in \mathbb{R}^p$$

where  $\mathcal{N}$  in a nonlinear network mimicking  $\mathbf{R}^{-1}$ . The VarMiON-c operator is given by:

$$\widehat{\mathcal{S}}^{NL}(\widehat{F},\widehat{N},\widehat{G}) = \widehat{u}(.;\widehat{F},\widehat{N},\widehat{G}) = \beta_c(\widehat{F},\widehat{N},\widehat{G})^\top \boldsymbol{\tau}.$$

### Extension to non-linear PDEs



Regularized Eikonal equation

$$-0.01\Delta u(\boldsymbol{x}) + |\nabla u(\boldsymbol{x})| = f(\boldsymbol{x}), \qquad \forall \ \boldsymbol{x} \in \Omega = [0, 1]^2,$$
$$u(\boldsymbol{x}) = 0, \qquad \forall \ \boldsymbol{x} \in \partial\Omega,$$

- lnput: f the (inverse) speed of travel through the medium
- Output: u(x) the minimal time to travel from x to  $\partial \Omega$
- Formulated as advection-diffusion-reaction with  $\theta = 0.01$ ,  $\rho = 0$ ,  $\boldsymbol{a} = \nabla u(\boldsymbol{x})/|\nabla u(\boldsymbol{x})|$ .
- ▶ Inputs: Gaussian Random Fields with  $\widehat{F} \in \mathbb{R}^{1024}$ .
- Compare VarMiON, VarMiON-c and vanilla DeepONet with p = 100.

Model	Number of parameters	Relative $L_2$ error
DeepONet (130)	146,650	$5.78\pm1.50~\%$
DeepONet (200)	225,400	$4.79\pm1.46~\%$
DeepONet (512,256,128,100)	712,324	$\textbf{2.35}\pm\textbf{0.36}~\%$
VarMiON (100,100,100,100)	143,200	$\textbf{2.44} \pm \textbf{0.41}~\%$
VarMiON-c (100,100,100,100)	143,200	$\textbf{2.21}\pm\textbf{0.43}~\%$

- The numbers in the brackets denote the widths of the hidden layers in the branch.
- Branches for all models have an output layer of width 100 at the end.



Predictions for f = 0.

#### VarMiON (100,100,100,100), VarMiON-c (100,100,100,100) and DeepONet (130)





- VarMiON: an operator network that mimics variational formulation.
- Handle multiple inputs precise specification of branch nets based on weak form.
- **Error analysis** reveals important components.
- ▶ Numerical results point to better and more robust performance.
- ▶ Possible extension to nonlinear advection-diffusion-reaction.
- ▶ Need a custom architecture based on the weak form.
- Next? Sobolev loss function, other nonlinear operators, physics-informed residuals, time-dependent problems, hyperbolic systems, and specification of geometry, etc.

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### Questions?

#### 2 input case:

$$\widehat{F} \in \mathbb{R}^{100}, \quad \widehat{\Theta} \in \mathbb{R}^{100}, \quad p = 64$$

3 input case:

$$\widehat{F} \in \mathbb{R}^{144}, \quad \widehat{\Theta} \in \mathbb{R}^{144}, \quad \widehat{N} \in \mathbb{R}^{24}, \quad p = 72$$