



RICE ENGINEERING

Computational and  
Applied Mathematics

# Data-driven enhancements of numerical methods

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Colloquium Talk, Michigan Tech

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# Outline

- Problems of interest
- Neural networks: a brief overview
- Deep learning-based enhancements:  
simulation and theory
- Conclusion

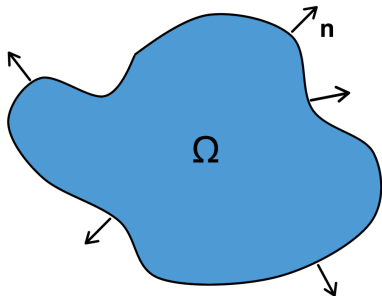
# Problems of interest

## 1. Handling discontinuities

## Conservation laws

Consider a quantity  $\mathbf{u}$  in a domain  $\Omega$ . Let  $\mathbf{f}$  be the flux across  $\partial\Omega$ .

$$\frac{d}{dt} \int_{\Omega} \mathbf{u} \, dx = - \int_{\partial\Omega} \mathbf{f} \cdot \mathbf{n} \, ds$$

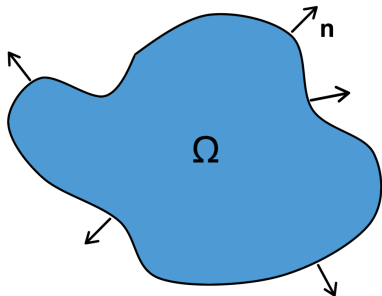


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$$\frac{\partial \mathbf{u}}{\partial t} + \nabla \cdot \mathbf{f}(\mathbf{u}) = 0$$

(divergence theorem)



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Examples:

- Shallow water equations [atmospheric and oceanic modelling]
- Euler equations [aerospace]
- MHD equations [astrophysics]

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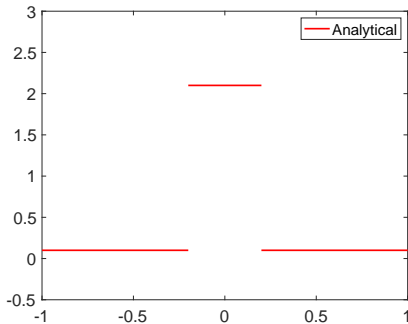
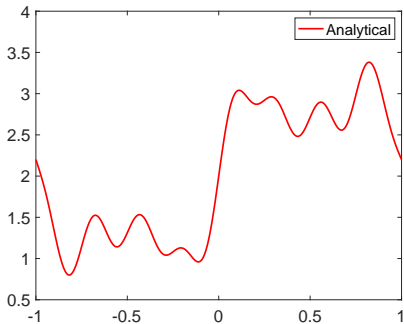
Discontinuities in  
finite time

$$\frac{\partial u}{\partial t} + \frac{\partial}{\partial x} \left( \frac{u^2}{2} \right) = 0$$

(Burgers' equation)

# Spurious oscillations

$$f(x) \approx \sum_{k=1}^K f_k \phi_k(x)$$





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**Challenge:** Most detection/control methods have **problem-dependent parameters**.

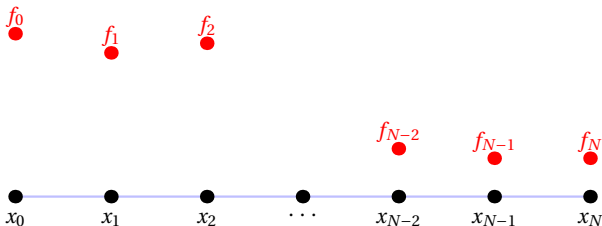
# Problems of interest

## 2. Interpolating non-smooth functions

# Interpolating functions

Let  $f : [a, b] \mapsto \mathbb{R}$ . Consider the uniform partition

$$a = x_0 < x_1 < \dots < x_{N-1} < x_N = b, \quad h = \frac{b - a}{N}$$



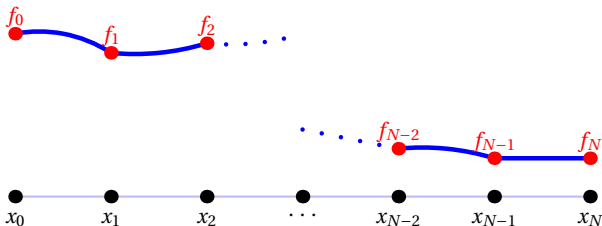
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$$\mathcal{I}_h f(x_i) = f(x_i) \quad \forall i = 0, \dots, N \quad \text{and} \quad \|\mathcal{I}_h f - f\|_\infty = \mathcal{O}(h^p).$$



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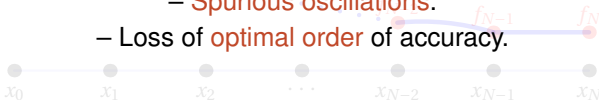
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## Challenges:

- Spurious oscillations.
- Loss of optimal order of accuracy.



# Problems of interest

## 3. Uncertainty quantification

# Uncertainty in realistic problems

Solution  $\mathbf{u}$   $\longleftarrow$  Model  $\mathcal{M}$  (ODE, PDE, ...)

Evaluate **observable**  $\mathcal{L}(\mathbf{u})$  (lift, drag, wave height, ...)

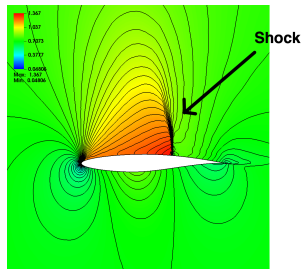
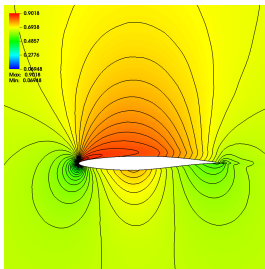


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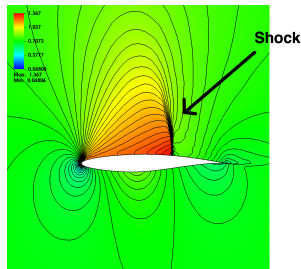
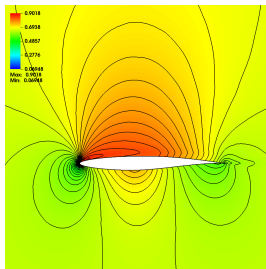


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- **Uncertainty Quantification (UQ):**  
Given input uncertainties  $\rightarrow$  measure uncertainty in  $u$  or  $\mathcal{L}$ .

## Uncertainty in realistic problems

Solution  $\mathbf{u}(z)$   $\longleftarrow$  Model  $\mathcal{M}(z)$  (ODE, PDE, ...)

Evaluate **observable**  $\mathcal{L}(z, \mathbf{u}(z))$  (lift, drag, wave height, ...)

- Parametrize uncertainty by  $z \in \mathcal{Z}$ .

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How ?

Algorithm:

- Draw  $M$  samples  $\{z_i\}_{1 \leq i \leq M}$ .
- Solve for  $\mathbf{u}(z_i)$  and evaluate  $\mathcal{L}(z_i)$ .
- Approximate moments of  $\mathcal{L}$ :

$$\int_{\mathcal{Z}} (\mathcal{L}(z))^p d\mu(z) \approx \frac{1}{M} \sum_{i=1}^M (\mathcal{L}(z_i))^p, \quad p = 1, 2, \dots$$

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Classical Monte Carlo:

- Choose  $M$  i.i.d samples.
- Error =  $\mathcal{O}(M)^{-\frac{1}{2}}$ .

Quasi-Monte Carlo:

- Choose from low discrepancy sequence (Sobol, Halton, etc).
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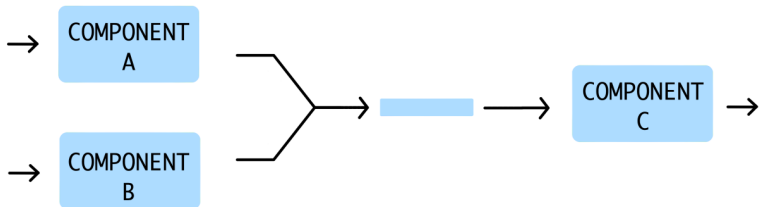
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**Challenge:** For realistic problems, it is **expensive** to generate samples.



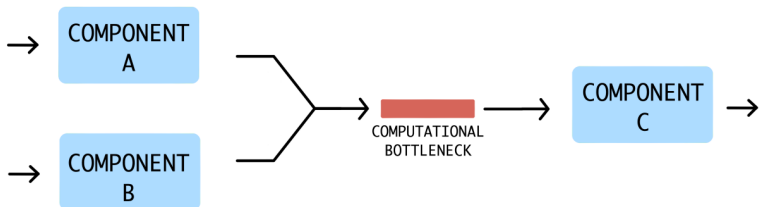
# Common objective

- Handling discontinuities.
- Interpolating non-smooth functions.
- Uncertainty quantification.



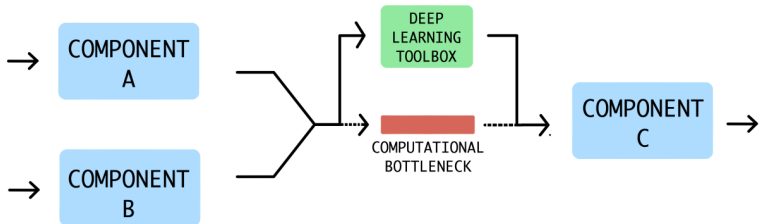
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# Neural networks

*A brief overview*

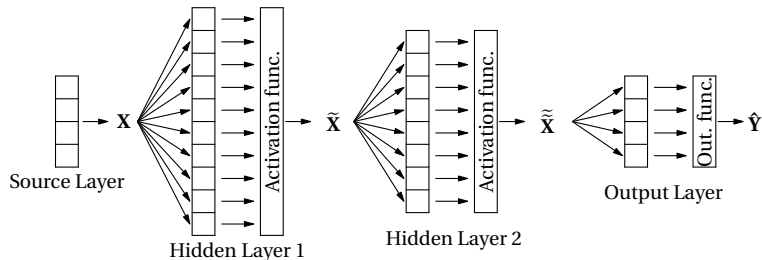
**Aim:** Approximate a function

$$\mathbf{F} : \mathbf{X} \mapsto \mathbf{Y}, \quad \mathbf{X} \in \mathbb{R}^n, \mathbf{Y} \in \mathbb{R}^m \quad \text{given} \quad \mathbb{T} = \{(\mathbf{X}_i, \mathbf{Y}_i)\}_i.$$

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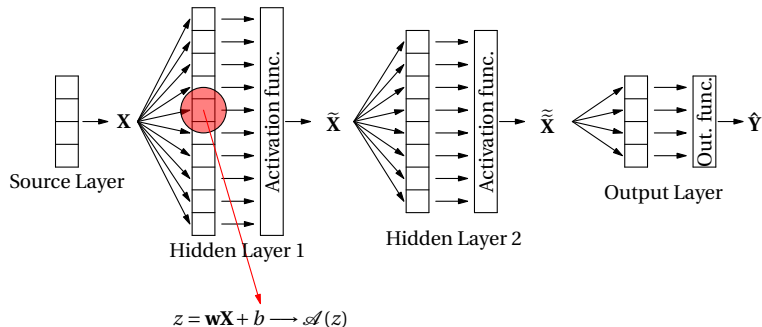
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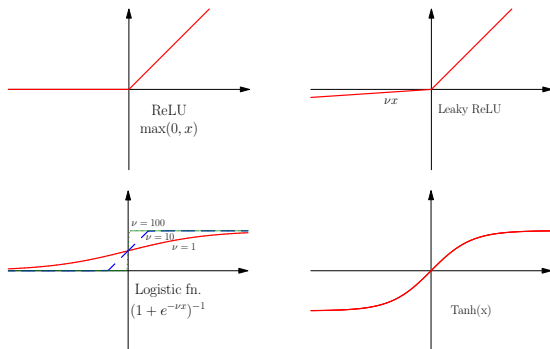
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- Train a multilayer perceptron (MLP):

$$\hat{\mathbf{Y}} = \mathcal{O} \circ H^L \circ \mathcal{A} \circ H^{L-1} \circ \dots \circ \mathcal{A} \circ H^1(\mathbf{X}), \quad H^l(\tilde{\mathbf{X}}) = \mathbf{W}^l \tilde{\mathbf{X}} + \mathbf{b}^l.$$

- Loss function:

$$J(\theta) := \sum_{\mathbb{T}} |\mathbf{Y}_i - \hat{\mathbf{Y}}_i|^p, \quad \theta = \{\mathbf{W}^l, \mathbf{b}^l\}_{1 \leq l \leq L}.$$

## Types of networks:

- Classification
- Regression

## Hyperparameters:

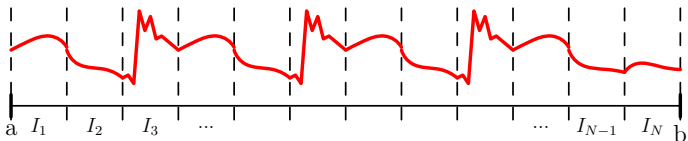
- Network size – depth and width
- Activation function
- Loss function
- Regularization technique – to avoid overfitting
- Training and validation datasets
- Optimizer: Stochastic gradient descent, AdaGrad, ADAM, etc.

# Deep learning-based enhancements

## 1. Handling discontinuities

## Troubled-cell detection

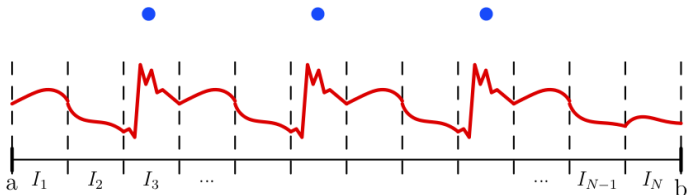
Piecewise polynomial solution on  $N$  cells.



# Troubled-cell detection

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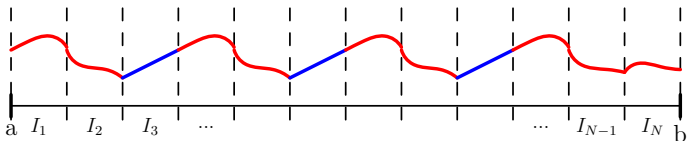
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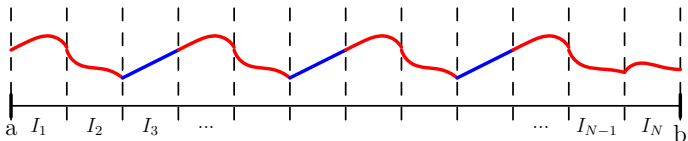
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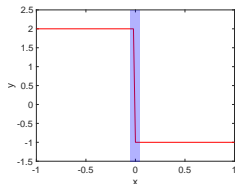
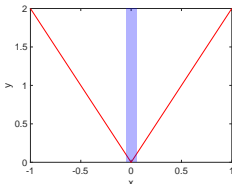
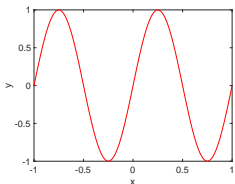


Issues:

- Existing detectors have **problem-dependent parameters**.
- If insufficient cells flagged  $\rightarrow$  re-appearance of oscillations.
- If excessive cells flagged
  - Unnecessary computational cost.
  - Loss of accuracy in smooth regions.

## An MLP-based detector [R and Hesthaven, 2018]

- Input: local solution in the cell.
- 5 hidden layers with leaky ReLU activation.
- Output  $\hat{Y} \in [0, 1]$ . Troubled-cell if  $\hat{Y} > 0.5$ .
- Cost functional: L2 regularized cross-entropy.
- Training set generated using:



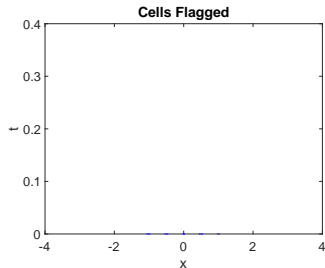
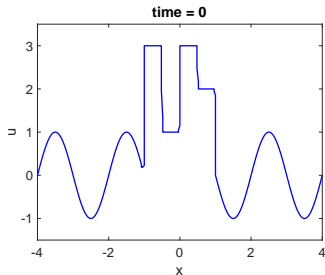
**MLP trained only once (offline) and used for all systems.**



# Burgers equation: $u_t + (u^2/2)_x = 0$

$N = 200$

$T_f = 0.4$



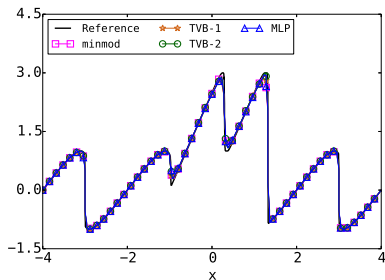
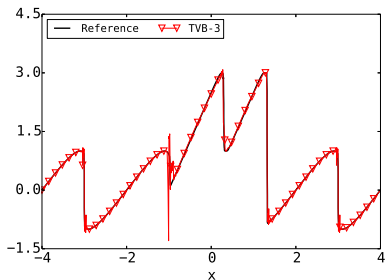
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# Burgers equation: $u_t + (u^2/2)_x = 0$

TVB-1  $\rightarrow M = 10$ ,    TVB-2  $\rightarrow M = 100$ ,    TVB-3  $\rightarrow M = 1000$



## Euler equations (2D)

$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}_1}{\partial x} + \frac{\partial \mathbf{f}_2}{\partial y} = 0$$

Vector of conserved variables  $\mathbf{u} = [\rho \quad \rho v_1 \quad \rho v_2 \quad E]^\top$

$$E = \rho \left( \frac{v_1^2 + v_2^2}{2} + e \right), \quad e = \frac{p}{(\gamma - 1)\rho}, \quad \gamma = 1.4$$

$\rho \longrightarrow$  fluid density

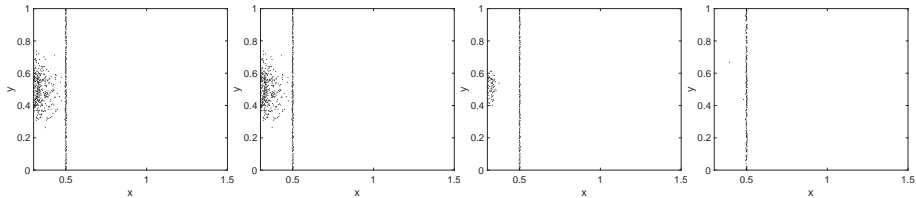
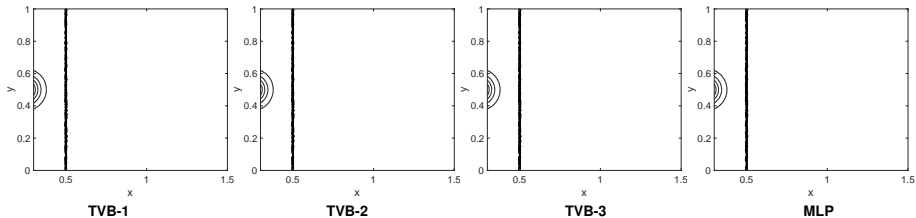
$(v_1, v_2) \longrightarrow$  velocity

$p \longrightarrow$  pressure

$E \longrightarrow$  total energy

$e \longrightarrow$  internal energy

## Solution



## Flagged cells

## Solution

TVB-1

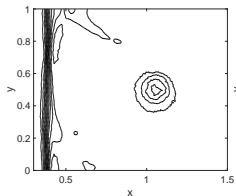
TVB-2

TVB-3

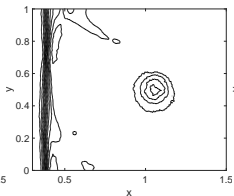
MLP

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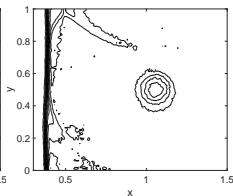
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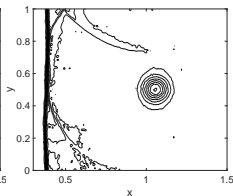
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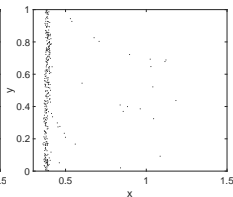
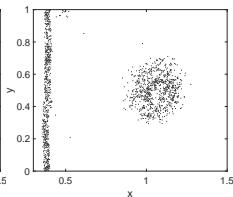
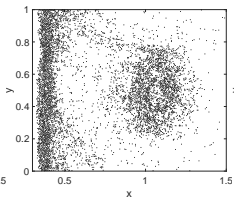
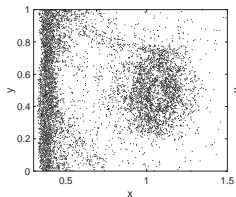
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TVB-3



MLP



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# Deep learning-based enhancements

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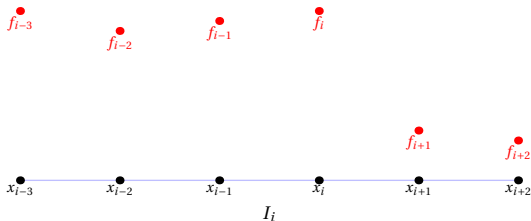


# Choosing an interpolation polynomial

Using point values of  $f$ , find an interpolation in  $I_i = [x_{i-1}, x_i]$  such that

- $f_{i-1}$  and  $f_i$  are used.
- The stencil is compact.

Example: cubic interpolation has three candidates:

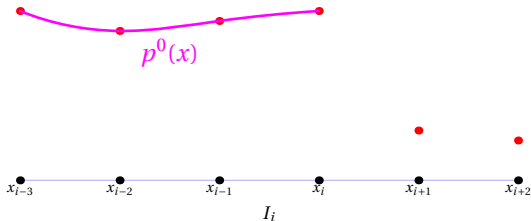


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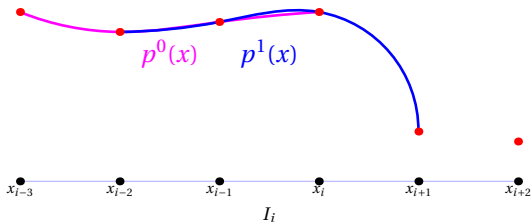


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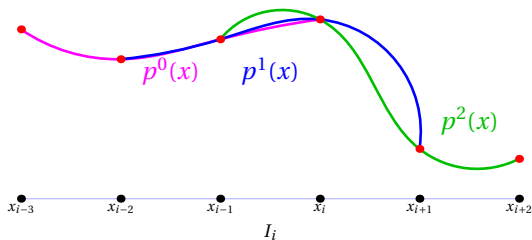


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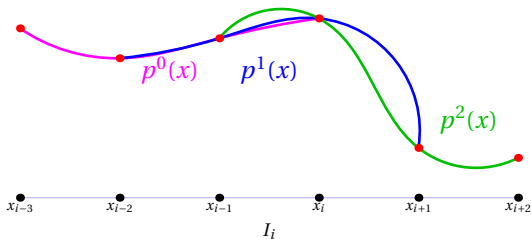


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Which polynomial to choose?

Essentially non-oscillatory (ENO) method [\[Harten et al., 1987\]](#):

- Adaptively chooses stencil of size  $p$ .
- Suppresses spurious oscillations.

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- Adaptively chooses stencil of size  $p$ .
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Multilayer perceptrons:

- Universal approximators [\[Cybenko, Funahashi, Hornik, Barron, Pinkus, etc\]](#).
- Approximation with deep ReLU network [\[Yarotsky, 2018\]](#).

Essentially non-oscillatory (ENO) method [\[Harten et al., 1987\]](#):

- Adaptively chooses stencil of size  $k$ .
- Suppresses spurious oscillations.



MLPs:

- Universal approximators [\[Cybenko, Funahashi, Hornik, Barron, Pinkus, etc.\]](#).
- Approximation with deep ReLU network [\[Yarotsky, 2018\]](#).



## Theorem 1 (De Ryck, Mishra and R, 2019)

The ENO interpolator of order  $k$  can be cast as a ReLU network with

$$k + \left\lceil \log_2 \left( \binom{k-1}{\lfloor \frac{k-2}{2} \rfloor} \right) \right\rceil$$

hidden layers that takes input  $\mathbf{X} = (f_{i+j})_{j=-k+1}^{k-2} \in \mathbb{R}^{2k-2}$ .

- The network architecture is explicit and independent of  $f$ .
- The network is not unique.
- Smaller networks have been constructed for  $k = 3, 4$ .

**Theorem 2 (De Ryck, Mishra and R, 2019)**

A modified linear ENO interpolator can be cast as a ReLU neural network consisting of 5 hidden layers.

Let  $f$  be globally continuous, with  $|f''|$  bounded in  $\mathbb{R} \setminus \{z\}$  and a discontinuity in  $f'$  at  $z$ . Then

$$\|f - \mathcal{I}_h f\|_\infty \leq Ch^2 \sup_{\mathbb{R} \setminus \{z\}} |f''|,$$

for all  $h > 0$ , with  $C > 0$  independent of  $f$ .

- Standard interpolation methods give at most first-order accuracy!

## Training data:

- Components of  $\mathbf{X}$  chosen from  $\mathcal{U}(-1, 1)$ .
- Samples from  $\sin(n\pi x)$ .

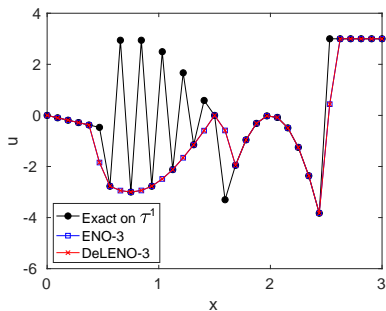
$k$	Hidden layer width	$\mathbb{T}_{acc}$	$\mathbb{V}_{acc}$
3	4	99.36/%	99.32/%
4	10,6,4	99.22/%	99.14/%

Trained networks called deep learning ENO (DeLENO).

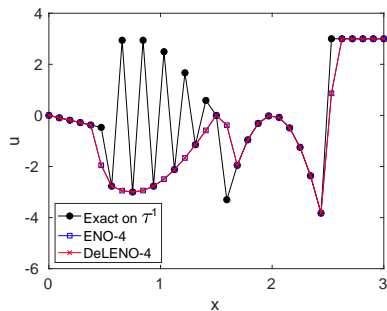
# 1D interpolation

$$f(x) = \begin{cases} -x & \text{if } x < 0.5, \\ 3 \sin(10\pi x) & \text{if } 0.5 < x < 1.5, \\ 20(x - 2)^2 & \text{if } 1.5 < x < 2.5, \\ 3 & \text{if } 2.5 < x. \end{cases}$$

if  $x < 0.5$ ,  
if  $0.5 < x < 1.5$ ,  
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**N=16, k=3**

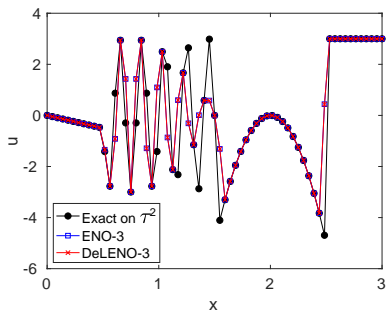


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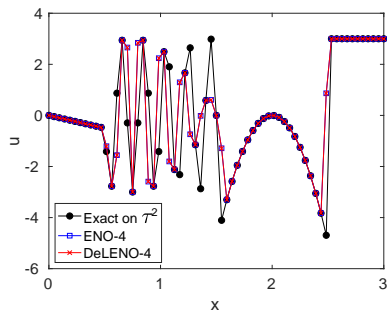
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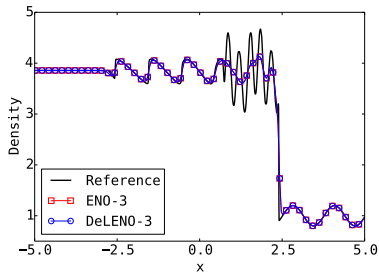


**N=32, k=3**

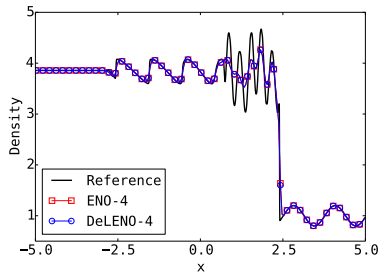


**N=32, k=4**

## 1D Euler equations: Shock-Entropy problem, $N=200$



**k=3**



**k=4**

# Image compression (705 × 929)



**Original**



**ENO-4**



**DeLENO-4**

Scheme	Rel. $L^1$	Rel. $L^2$	Rel. $L^\infty$	$C_r$
ENO-4	5.422e-2	8.485e-2	5.581e-1	0.996
DeLENO-4	5.422e-2	8.492e-2	5.581e-1	0.996

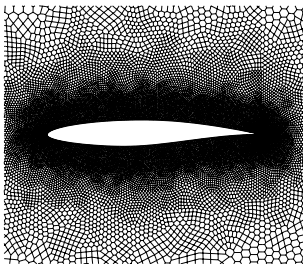
# Deep learning-based enhancements

## 3. Uncertainty quantification

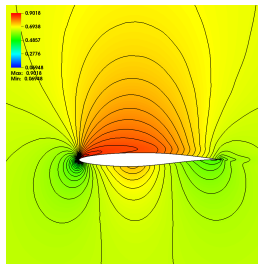


# High cost of sample generation

- Need to measure the uncertainty in observable  $\mathcal{L}$ .
- 2D Euler simulation past RAE airfoil: single run costs **7 hours** (wall clock) on a cluster!
- Cost is much higher in 3D.



Mesh



Flow (Mach Number)

**Goal:** approximate the **push-forward measure**  $\hat{\mu} \in \text{Prob}(\mathbb{R})$

$$\int_{\mathbb{R}} \phi(z) d\hat{\mu}(z) = \int_{\mathcal{Z}} \phi(\mathcal{L}(z)) d\mu(z).$$

Two steps procedure:

1. Replace  $\mathcal{L}$  with a network surrogate  $\mathcal{L}^*$ .
2. Approximate  $\hat{\mu}$  using Monte Carlo.

- **Select:**  $J_{qmc}$  sample points  $\{z_i\}_{i=1}^{J_{qmc}} \subset \mathcal{Z}$  (Sobol, Halton, ...).
- For each  $z_i$ :
  - **Compute:** solution  $\mathbf{u}(z_i)$  (numerically).
  - **Evaluate:**  $\mathcal{L}(z_i) = \mathcal{L}(\mathbf{u}(z_i))$ .
- **Approximate:** statistics of  $\mathcal{L}$  using the push forward measure

$$\hat{\mu}_{qmc} := \frac{1}{J_{qmc}} \sum_{i=1}^{J_{qmc}} \delta_{\mathcal{L}(z_i)}$$

$$\implies \int_{\mathbb{R}} \phi(z) d\hat{\mu}_{qmc}(z) = \frac{1}{J_{qmc}} \sum_{i=1}^{J_{qmc}} \phi(\mathcal{L}(z_i)).$$

- **Select:**  $J_{dl}$  sample points  $\{z_i\}_{i=1}^{J_{dl}} \subset \mathcal{Z}$  (Sobol, Halton, ...).
- **Choose:** the training set  $\mathbb{T} = \{z_i\}_{i=1}^N$  for  $N \ll J_{dl}$ .
- For each  $z_i \in \mathbb{T}$ :
  - **Compute:** solution  $\mathbf{u}(z_i)$  (numerically).
  - **Evaluate:**  $\mathcal{L}(z_i) = \mathcal{L}(\mathbf{u}(z_i))$ .
- **Train:** the neural network  $\mathcal{L}^*$ .
- **Approximate:** statistics of  $\mathcal{L}^*$  using the push forward measure

$$\hat{\mu}^* := \frac{1}{J_{dl}} \left( \sum_{i=1}^N \delta_{\mathcal{L}^*(z_i)} + \sum_{i=N+1}^{J_{dl}} \delta_{\mathcal{L}^*(z_i)} \right).$$

- Define **generalization error** of the network

$$\varepsilon_G := \int_{\mathcal{Z}} |\mathcal{L}(z) - \mathcal{L}^*(z)| d\mu(z).$$

- Wasserstein metric to estimate **error**  $W_1(\hat{\mu}, \hat{\mu}^*)$ .
- **Speedup** ( $\mathcal{S}$ ) over QMC: For  $\epsilon > 0$  if  $W_1(\hat{\mu}, \hat{\mu}_{qmc}) = \mathcal{O}(\epsilon)$  and  $W_1(\hat{\mu}, \hat{\mu}^*) = \mathcal{O}(\epsilon)$

$$\mathcal{S} = \frac{\text{Cost of baseline QMC method}}{\text{Cost of DL-QMC method}}.$$

## Theorem 3 (Lye, Mishra and R, 2019)

For  $\epsilon > 0$ , if  $\varepsilon_G = \mathcal{O}(\epsilon)$  then  $W_1(\hat{\mu}, \hat{\mu}^*) = \mathcal{O}(\epsilon)$ . Furthermore, if  $J_{qmc}$  samples are needed for  $W_1(\hat{\mu}, \hat{\mu}_{qmc}) = \mathcal{O}(\epsilon)$ , then

$$\frac{1}{S} = \mathcal{O} \left( \frac{N}{J_{qmc}} + \frac{C_*}{C} \right),$$

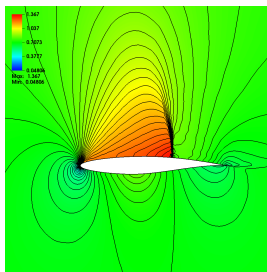
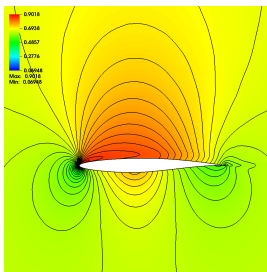
where  $C$  and  $C_*$  are the costs for computing  $\mathcal{L}^h(z)$  and  $\mathcal{L}^*(z)$  respectively.

Speedup over the baseline algorithm if:

- Low generalization error:  $\varepsilon_G = \mathcal{O}(\epsilon)$ .
- Low cost of generating training data:  $N \ll J_{qmc}$ .
- $C_* \ll C$ .

# Numerical example: RAE2822 airfoil

- Observables: Lift and Drag.
- $\mathcal{Z} = [0, 1]^6$ : 2 shape variables + 4 operational parameters.
- High-resolution finite volume solver.
- 128 consecutive Sobol points (for training).
- 1001 Sobol points (for testing).
- Systematic ensemble training over hyperparameters.



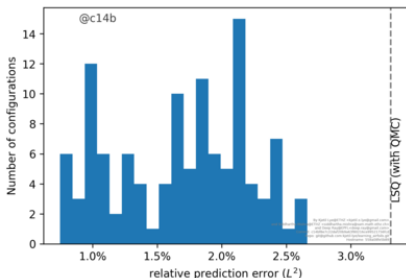
## Numerical example: RAE2822 airfoil

Network architecture:

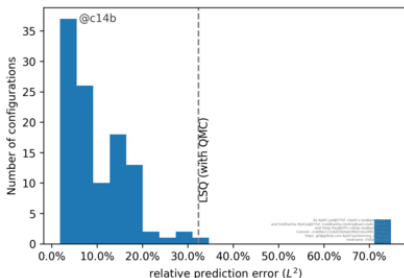
<b>Layer</b>	<b>Width (Number of Neurons)</b>	<b>Number of parameters</b>
Hidden Layer 1	12	84
Hidden Layer 2	12	156
Hidden Layer 3	10	130
Hidden Layer 4	12	132
Hidden Layer 5	10	130
Hidden Layer 6	12	156
Hidden Layer 7	10	130
Hidden Layer 8	10	110
Hidden Layer 9	12	132
Output Layer	1	13
		<b>1149</b>



# Distribution over hyperparameters



Lift

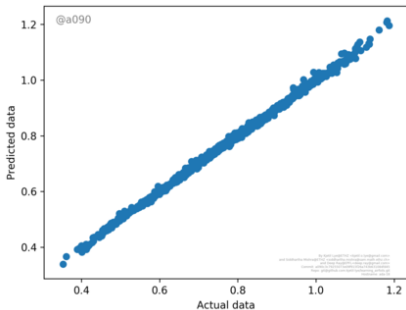


Drag

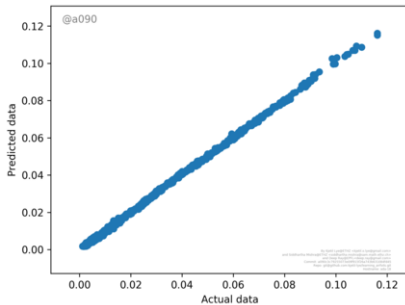
Best performing networks:

$\mathcal{L}$	Optimizer	Loss	$L^2$ reg.	% Error mean (std)
Lift	ADAM	MSE	7.8e-6	0.786 (0.010)
Drag	ADAM	MAE	7.8e-6	1.847 (0.022)

# Predictions

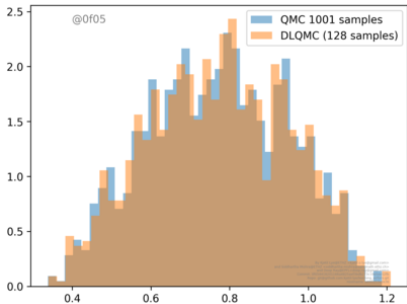


**Lift**

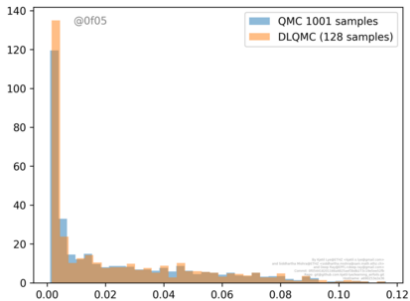


**Drag**

# Predictions



Lift



Drag

## Computational times and speedup

	time (sec)
Sample generation	24000
Training (Lift)	700
Evaluation ( $\mathcal{L}_{lift}^*$ )	9e-6
Training (Drag)	840
Evaluation ( $\mathcal{L}_{drag}^*$ )	1e-5

Observable	Speedup
Lift	6.64
Drag	8.56

# Conclusion

- Demonstrated the **bridging** of traditional methods and deep learning.
- Neural networks for **classification** and **regression**.
- **Train once offline** for global use (detectors and ENO).
- Theoretically prove **why** it works and **measure** improvement.

## Extensions:

- Predicting artificial viscosity using deep learning [Discacciati, Hesthaven and R, 2019].
- Constraint-aware neural networks for Riemann solvers [Magiera, R, Hesthaven and Rhode, 2019].
- Reduced order modelling with deep learning [Wang, Hesthaven and R, 2019].

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## Future scope:

- Data-driven hp-adaptation.
- Deep learning for shape optimization.
- Estimating discontinuity alignment (classification + regression).
- Control spurious oscillations in spectral methods.



### **Numerical methods for conservation laws:**

- High-order entropy stable schemes [Fjordholm and R, 2015].
- Kinetic energy preserving schemes for Euler equations [R, Chandrashekar, Fjordholm and Mishra, 2016].
- Entropy stable schemes for Navier-Stokes equations [R and Chandrashekar, 2017].

### **Porous media flow: (ongoing)**

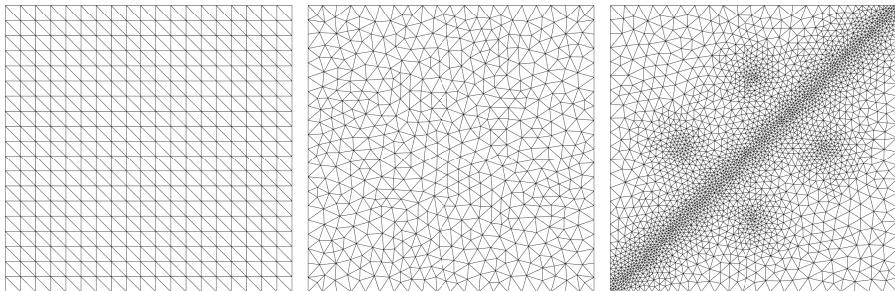
- Two-phase flows through rocks in the presence of surfactants.
- Data-driven limiting for two-phase flows.

# Thank You

Contact:

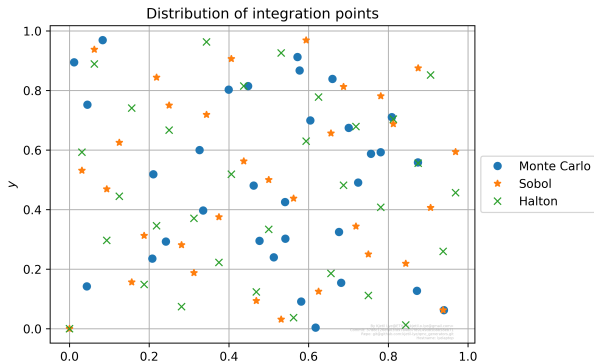
[deep.ray@rice.edu](mailto:deep.ray@rice.edu)

[deepray.github.io](https://deepray.github.io)



Locally quasi-uniform mesh

# Low discrepancy sequences



$$\mathcal{D}_N = \max_B \left| \frac{A(B)}{N} - |B| \right|, \quad B \subset [0, 1]^d$$

**Idea:** Use Newton's divided differences to construct the stencil hierarchically

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**Newton's differences:** Given values  $f_1, f_2, \dots, f_N$ , we compute

$$\begin{aligned}\Delta^0[f_i] &= f_i, \quad 1 \leq i \leq N \\ \Delta^1[f_i, f_{i+1}] &= \frac{\Delta^0[f_{i+1}] - \Delta^0[f_i]}{x_{i+1} - x_i}, \quad 1 \leq i \leq (N-1) \\ \Delta^k[f_i, \dots, f_{i+k}] &= \frac{\Delta^1[f_{i+1}, \dots, f_{i+k}] - \Delta^1[f_i, \dots, f_{i+k-1}]}{x_{i+k} - x_i}\end{aligned}$$

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4. Continue till  $S$  has  $k$  nodes.

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- Identity function:

$$x = |x|_+ - |x|_- = \mathcal{A}(x) - \mathcal{A}(-x).$$

- Max function:

$$\max(x, y) = x + |y - x|_+ = \mathcal{A}(x) - \mathcal{A}(-x) + \mathcal{A}(y - x).$$

- Action of the Heaviside function:

$$H(x) = \begin{cases} -1 & \text{if } x < 0, \\ +1 & \text{if } x \geq 0, \end{cases}$$

can be represented using combination of ReLU.

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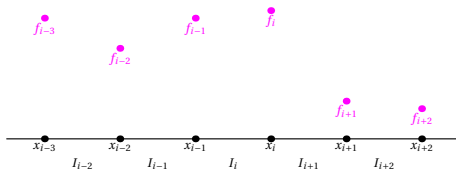
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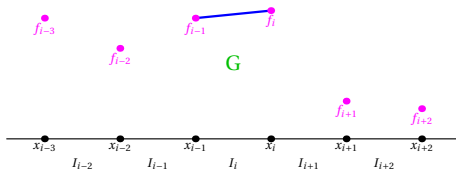
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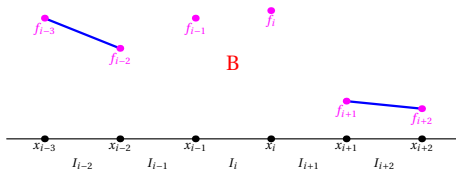
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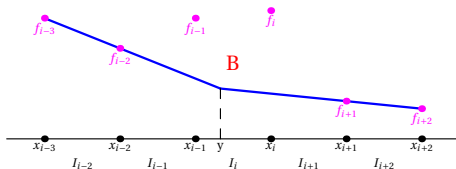
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  - If extrapolants intersect at  $y$ , then  $\tilde{p}_i(x) = p_{i-2}(x)\mathbb{I}_{[x_{i-1}, y]} + p_{i+2}(x)\mathbb{I}_{[y, x_i]}$ .



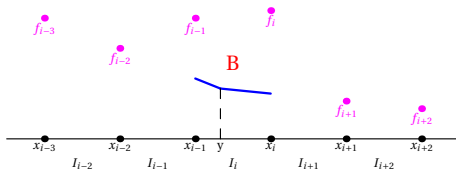
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  - If extrapolants intersect at  $y$ , then  $\tilde{p}_i(x) = p_{i-2}(x)\mathbb{I}_{[x_{i-1}, y]} + p_{i+2}(x)\mathbb{I}_{[y, x_i]}$ .

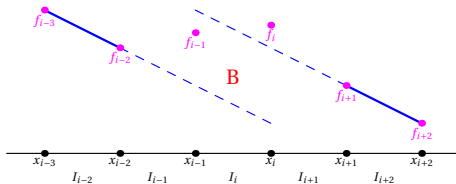


**The good:** ENO interpolation controls Gibbs oscillations.

**The bad:** Only first-order accurate if  $f$  is piecewise smooth.

**Linear ENO-SR algorithm:** (adapted from Arándiga et al., 2005)

1. Use divided-difference  $\Delta^2[f]$  to flag cells as good (G) or bad (B).
2. If  $I_i$  is G, then use linear interpolant.
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  - Otherwise reflag as G and use linear interpolant.



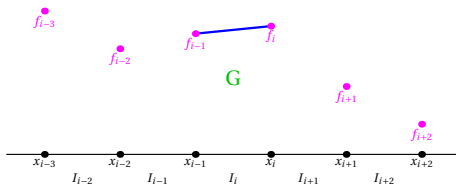
## ENO with sub-cell resolution (ENO-SR)

**The good:** ENO interpolation controls Gibbs oscillations.

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**Linear ENO-SR algorithm:** (adapted from Arándiga et al., 2005)

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  - If extrapolants intersect at  $y$ , then  $\tilde{p}_i(x) = p_{i-2}(x)\mathbb{I}_{[x_{i-1}, y]} + p_{i+2}(x)\mathbb{I}_{[y, x_i]}$ .
  - Otherwise reflag as G and use linear interpolant.



- 1-Wasserstein metric

$$W_1(\mu, \nu) := \inf_{\pi \in \Pi(\mu, \nu)} \int_{\mathbb{R} \times \mathbb{R}} |u - v| d\pi(u, v).$$

- Koksma-Hlwwaka inequality + optimal transport results

$$W_1(\hat{\mu}, \hat{\mu}_{qmc}) \sim VD(\mathcal{J}_{qmc})$$

where  $V$  bounded by Hardy-Krause variations of  $\mathcal{L}$ .



- For  $N$  i.i.d. training samples [Lye et al., 2019]

$$\varepsilon_{1,G} \sim \varepsilon_{1,T} + \frac{D(\mathcal{L}, \mathcal{L}^*)}{\sqrt{N}}.$$

- **Low discrepancy sequence** (Sobol, Halton, etc) [Mishra and Rutsch, 2019]

$$\varepsilon_{1,G} \sim \varepsilon_{1,T} + \frac{\tilde{D}(\mathcal{L}, \mathcal{L}^*)(\log(N))^d}{N}.$$

$\tilde{D}$  depends on the Hardy-Krause variations.

- Observables have lower variation than fields (empirically observed).

- Euler cluster (ETHZ).
- Parallelized finite- volume solver.
- 16 Intel(R) Xeon(R) Gold 5118 with 2.30GHz processor cores.
- Wall clock time =  $1500 \times 16 = 24000$  secs.
- Training on a Intel(R) Core(TM) i7-8700K CPU with 3.70GHz machine.