MODEL REDUCTION AND NEURAL NETWORKS FOR PARAMETRIC PDES

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Abstract. We develop a general framework for data-driven approximation of input-output maps between infinite-dimensional spaces. The proposed approach is motivated by the recent successes of neural networks and deep learning, in combination with ideas from model reduction. This combination results in a neural network approximation which, in principle, is defined on infinite-dimensional spaces and, in practice, is robust to the dimension of finite-dimensional approximations of these spaces required for computation. For a class of input-output maps, and suitably chosen probability measures on the inputs, we prove convergence of the proposed approximation methodology. Numerically we demonstrate the effectiveness of the method on a class of parametric elliptic PDE problems, showing convergence and robustness of the approximation scheme with respect to the size of the discretization, and compare our method with existing algorithms from the literature.

Key words. approximation theory, deep learning, model reduction, neural networks, partial differential equations.

AMS subject classifications. 65N75, 62M45, 68T05, 60H30, 60H15.

1. Introduction. At the core of many computational tasks arising in science and engineering is the problem of repeatedly evaluating the output of an expensive forward model for many statistically similar inputs. Such settings include the numerical solution of parametric partial differential equations (PDEs), time-stepping for evolutionary PDEs and, more generally, the evaluation of input-output maps defined by black-box computer models. The key idea in this paper is the development of a new data-driven emulator defined on the infinite-dimensional input and output spaces of PDE solution maps. By defining neural networks on infinite-dimensional spaces we provide the basis for approximation algorithms which are robust to the resolution of the finite-dimensionalizations used to create implementable algorithms.

This work is motivated by the recent empirical success of neural networks in machine learning applications such as image classification, aiming to explore whether this success has any implications for algorithm development in different applications arising in science and engineering. We further wish to compare the resulting new methods with traditional algorithms from the field of numerical analysis for the approximation of infinite-dimensional maps, such as the solution maps defined by parametric PDEs. We propose a method for approximation of such solution maps purely in a data-driven fashion by lifting the concept of neural networks to produce maps acting between infinite-dimensional spaces. Our method exploits approximate low-dimensional structure in parametric PDEs through three separate steps: reducing the dimension of the input, reducing the dimension of the output, and interpolating between the two resulting low-dimensional approximations. Our approach takes advantage of the interpolation power of neural networks while allowing for the use of well-understood, classical dimension reduction (and reconstruction) techniques. Our goal is to reduce the complexity of the input-to-output map by replacing it with a data-driven emu-
lator. In achieving this goal we design an emulator which enjoys mesh-independent approximation properties, a fact which we establish through a combination of theory and numerical experiments; to the best of our knowledge, these are the first such results in the area of neural networks for PDE problems.

1.1. Literature Review. The recent success of neural networks on a variety of high-dimensional machine learning problems [34] has led to a rapidly growing body of research pertaining to applications in scientific problems [1, 6, 10, 20, 23, 28, 44, 54, 51]. In particular, there is a substantial number of articles which investigate the use of neural networks as surrogate models, and more specifically for obtaining the solution of (possibly parametric) PDEs.

Consider the following prototypical parametric PDE

\[(\mathcal{P}_x y)(s) = 0, \quad \forall s \in D,\]

where \(D \subset \mathbb{R}^d\) is a bounded open set, \(\mathcal{P}_x\) is a differential operator depending on a parameter \(x \in \mathcal{X}\) and \(y \in \mathcal{Y}\) is the solution to the PDE (given appropriate boundary conditions). The Banach spaces \(\mathcal{X}\) and \(\mathcal{Y}\) are assumed to be spaces of real-valued functions on \(D\). In the above, and in the rest of this paper, we consistently use \(s\) to denote the independent variable in spatially dependent PDEs, and reserve \(x\) and \(y\) for the input and output of the PDE model of interest. We adopt this idiosyncratic notation (from the PDE perspective) to keep our exposition in line with standard machine learning notation for input and output variables.

We summarize the two most prevalent existing neural network based strategies in the approximation of PDEs in general, and parametric PDEs specifically. The first approach can be thought of as image-to-image regression. The goal is to approximate the parametric solution operator mapping elements of \(\mathcal{X}\) to \(\mathcal{Y}\). This is achieved by discretizing both spaces to obtain finite-dimensional input and output spaces of dimension \(K\). We assume to have access to data in the form of observations of input \(x\) and output \(y\) discretized on \(K\)-points within the domain \(D\). The methodology then proceeds by defining a neural network \(F : \mathbb{R}^K \rightarrow \mathbb{R}^K\) and regresses the input-to-output map by minimizing a misfit functional defined using the point values of \(x\) and \(y\) on the discretization grid. The articles [1, 6, 28, 54] apply this methodology for various forward and inverse problems in physics and engineering, utilizing a variety of neural network architectures in the regression step. This innovative set of papers demonstrate some success. However, from the perspective of the goals of our work, their approaches are not robust to mesh-refinement: the neural network is defined as a mapping between two Euclidean spaces of values on mesh points. The rates of approximation depend on the underlying discretization and an overhaul of the architecture would be required to produce results consistent across different discretizations.

The second approach does not directly seek to find the parametric map from \(\mathcal{X}\) to \(\mathcal{Y}\) but rather is thought of, for fixed \(x \in \mathcal{X}\), as being a parametrization of the solution \(y \in \mathcal{Y}\) by means of a deep neural network [19, 20, 29, 32, 44, 50]. This methodology parallels Galerkin and collocation methods for the numerical solution of PDEs by searching over approximation spaces defined by neural networks. The solution of the PDE is written as a neural network approximation in which the spatial (or, in the time-dependent case, spatio-temporal) variables in \(D\) are inputs and the solution is the output. This parametric function is then substituted into the PDE and the residual is made small by optimization. The resulting neural network may be thought of as a novel structure which composes the action of the operator \(\mathcal{P}_x\), for fixed \(x\), with a neural network taking inputs in \(D\) [44]. While this method leads to
an approximate solution map defined on the input domain $D$ (and not on a $K$—point discretization of the domain), the parametric dependence of the approximate solution map is fixed. Indeed for a new input parameter $x$, one needs to re-train the neural network by solving the associated optimization problem in order to produce a new map $y : D \to \mathbb{R}$; this may be prohibitively expensive when parametric dependence of the solution is the target of analysis. Furthermore the approach cannot be made fully data-driven as it needs knowledge of the underlying PDE, and furthermore the operations required to apply the differential operator may interact poorly with the neural network approximator during the back-propagation (adjoint calculation) phase of the optimization.

The development of numerical methods for parametric problems is not, of course, restricted to the use of neural networks. Earlier works in the engineering literature started in the 1970s focused on computational methods which represent PDE solutions in terms of known basis functions that contain information about the solution structure [2, 40]. This work led to the development of the reduced basis method (RBM) which is widely adopted in engineering; see [3, 26, 43] and the references therein. The methodology was also used for stochastic problems, in which the input space $X$ is endowed with a probabilistic structure, in [9]. The study of RBMs led to broader interest in the approximation theory community focusing on rates of convergence for the RBM approximation of maps between Banach spaces, and in particular maps defined through parametric dependence of PDEs; see [18] for an overview of this work.

The development of theoretical analyses to understand the use of neural networks to approximate PDEs is currently in its infancy, but interesting results are starting to emerge [25, 31, 46]. A recurrent theme in the analysis of neural networks, and in these papers in particular, is that the work typically asserts the existence of a choice of neural network parameters which achieve a certain approximation property; because of the non-convex optimization techniques used to determine the network parameters, the issue of finding these parameters in practice is rarely addressed. Recent works take a different perspective on data-driven approximation of PDEs, motivated by small-data scenarios; see the paper [12] which relates, in part, to earlier work focused on the small-data setting [7, 37]. These approaches are more akin to data assimilation [45, 33] where the data is incorporated into a model.

1.2. Our Contribution. The primary contributions of this paper are as follows:

1. we propose a novel data-driven methodology capable of learning mappings between Hilbert spaces;
2. the proposed method combines model reduction with neural networks to obtain algorithms with mesh independent approximation errors;
3. we prove that our architecture is sufficiently rich to contain approximations of arbitrary accuracy, as a mapping between function spaces;
4. we present numerical experiments that demonstrate the efficacy of the proposed methodology, elucidate its properties beyond the confines of the theory, and compare with other methods for parametric PDEs.

Section 2 outlines the approximation methodology, which is based on use of principal component analysis (PCA) in a Hilbert space to finite-dimensionalize the input and output spaces, and a neural network between the resulting finite-dimensional spaces. Section 3 contains statement and proof of our main approximation result, which invokes a global Lipschitz assumption on the map to be approximated. In Section 4 we present our numerical experiments, some of which relax the global Lipschitz
assumption, and others which involve comparisons with other approaches from the literature. Section 5 contains concluding remarks, including directions for further study. We also include auxiliary results in the appendix that complement and extend the main theoretical developments of the article. Appendix A extends the analysis of Section 3 from globally Lipschitz maps to locally Lipschitz maps with controlled growth rates. Appendix B contains supporting lemmas that are used throughout the paper while Appendix C proves an analyticity result pertaining to the solution map of the Poisson equation that is used in one of the numerical experiments in Section 4.

2. Proposed Method. Our method combines PCA-based dimension reduction on the input and output spaces $\mathcal{X}, \mathcal{Y}$ with a neural network that maps the dimension-reduced spaces. After a pre-amble in Subsection 2.1, giving an overview of our approach, we continue in Subsection 2.2 with a description of PCA in the Hilbert space setting, including intuition about its approximation quality. Subsection 2.3 gives the background on neural networks needed for this paper, and Subsection 2.4 compares our methodology to existing methods.

2.1. Overview. Let $\mathcal{X}, \mathcal{Y}$ be separable Hilbert spaces and $\Psi : \mathcal{X} \to \mathcal{Y}$ be some, possibly non-linear, map. Our goal is to approximate $\Psi$ from a finite collection of evaluations $\{x_j, y_j\}_{j=1}^N$ where $y_j = \Psi(x_j)$. We assume that the $x_j$ are i.i.d. with respect to (w.r.t.) a probability measure $\mu$ supported on $\mathcal{X}$. Note that with this notation the output samples $y_j$ are i.i.d. w.r.t. the push-forward measure $\Psi_\# \mu$. The approximation of $\Psi$ from the data $\{x_j, y_j\}_{j=1}^N$ that we now develop should be understood as being designed to be accurate with respect to norms defined by integration with respect to the measures $\mu$ and $\Psi_\# \mu$ on the spaces $\mathcal{X}$ and $\mathcal{Y}$ respectively.

Instead of attempting to directly approximate $\Psi$, we first try to exploit possible finite-dimensional structure within the measures $\mu$ and $\Psi_\# \mu$. We accomplish this by approximating the identity mappings $I_\mathcal{X} : \mathcal{X} \to \mathcal{X}$ and $I_\mathcal{Y} : \mathcal{Y} \to \mathcal{Y}$ by a composition of two maps, known as the encoder and the decoder in the machine learning literature [27, 24], which have finite-dimensional range and domain, respectively. We will then interpolate between the finite-dimensional outputs of the encoders, usually referred to as the latent codes. Our approach is summarized in Figure 1.

Here, $F_X$ and $F_Y$ are the encoders for the spaces $\mathcal{X}, \mathcal{Y}$ respectively, whilst $G_X$ and $G_Y$ are the decoders, and $\varphi$ is the map interpolating the latent codes. The intuition behind Figure 1, and, to some extent, the main focus of our analysis, concerns the quality of the the approximations

$$G_X \circ F_X \approx I_\mathcal{X},$$  \tag{2.1a}
$$G_Y \circ F_Y \approx I_\mathcal{Y},$$  \tag{2.1b}
$$G_Y \circ \varphi \circ F_X \approx \Psi.$$  \tag{2.1c}
In order to achieve (2.1c) it is natural to choose $\varphi$ as
\begin{equation}
\varphi := F_Y \circ \Psi \circ G_X; 
\end{equation}
then the approximation (2.1c) is limited only by the approximations (2.1a), (2.1b) of the identity maps on $I_X$ and $I_Y$. We further label the approximation in (2.1c) by
\begin{equation}
\Psi_{PCA} := G_Y \circ \varphi \circ F_X; 
\end{equation}
since we later choose PCA as our dimension reduction method. We note that $\Psi_{PCA}$ is not used in practical computations since $\varphi$ is generally unknown. To make it practical we replace $\varphi$ with a data-driven approximation $\chi \approx \varphi$ obtaining,
\begin{equation}
\Psi_{NN} := G_Y \circ \chi \circ F_X. 
\end{equation}
Later we choose $\chi$ to be a neural network, hence the choice of the subscript $NN$. The combination of PCA for the encoding/decoding along with the neural network approximation $\chi$ for $\varphi$, forms the basis of our computational methodology.

The compositions $G_X \circ F_X$ and $G_Y \circ F_Y$ are commonly referred to as autoencoders. There is a large literature on dimension-reduction methods [42, 47, 15, 5, 27] both classical and rooted in neural networks. In this work, we will focus on PCA which is perhaps one of the simplest such methods known [42]. We make this choice due to its simplicity of implementation, excellent numerical performance on the problems we study in Section 4, and its amenability to analysis. The dimension reduction in the input and output spaces is essential, as it allows for function space algorithms that make use of powerful finite-dimensional approximation methods, such as the neural networks we use here.

Many classical dimension reduction methods may be seen as encoders. But not all are as easily inverted as PCA – often there is no unambiguous, or no efficient, way to obtain the decoder. Whilst neural network based methods such as deep autoencoders [27] have shown empirical success in finite dimensional applications they currently lack theory and practical implementation in the setting of function spaces, and are therefore not currently suitable in the context of the goals of this paper.

Nonetheless methods other than PCA are likely to be useful within the general goals of high or infinite-dimensional function approximation and we leave the development of deep autoencoders on function space as an important direction for future work. Regarding the approximation of $\varphi$ by neural networks, we acknowledge that there is considerable scope for the construction of the neural network, within different families and types of networks, and potentially by using other approximators. For our theory and numerics however we will focus on relatively constrained families of such networks, described in the following Subsection 2.3.

2.2. PCA On Function Space. Since we will perform PCA on both $\mathcal{X}$ and $\mathcal{Y}$, and since PCA requires a Hilbert space setting, the development here is in a generic real, separable Hilbert space $\mathcal{H}$ with inner-product and norm denoted by $\langle \cdot, \cdot \rangle$ and $\| \cdot \|$ respectively. We let $\nu$ denote a probability measure supported on $\mathcal{H}$, and make the assumption of a finite fourth moment: $\mathbb{E}_{\nu} \| u \|^4 < \infty$. We denote by $\{ u_j \}_{j=1}^N$ a finite collection of $N$ i.i.d. draws from $\nu$ that will be used as the training data on which PCA is based. Later we apply the PCA methodology in two distinct settings where the space $\mathcal{H}$ is taken to be the input space $\mathcal{X}$ and the data $\{ u_j \}$ are the input samples $\{ x_j \}$ drawn from the input measure $\mu$, or $\mathcal{H}$ is taken to be the output space $\mathcal{Y}$ and the data $\{ u_j \}$ are the corresponding outputs $\{ y_j = \Psi(x_j) \}$ drawn from the push-forward.
measure \(\Psi_2\mu\). The following exposition, and the subsequent analysis in Section 3.1, largely follows the works \([8, 49, 48]\). We will consider the standard version of non-centered PCA, although more sophisticated versions such as kernel PCA have been widely used and analyzed \([47]\) and could be of potential interest within the overall goals of this work. We choose to work in the non-kernelized setting as there is an unequivocal way of producing the decoder.

For any subspace \(V \subseteq \mathcal{H}\), denote by \(\Pi_V : \mathcal{H} \to V\) the orthogonal projection operator and define the empirical projection error,

\[
R_N(V) := \frac{1}{N} \sum_{j=1}^{N} \| u_j - \Pi_V u_j \|^2.
\]

PCA consists of projecting the data onto a finite-dimensional subspace of \(\mathcal{H}\) for which this error is minimal. To that end, consider the empirical, non-centered covariance operator

\[
C_N := \frac{1}{N} \sum_{j=1}^{N} u_j \otimes u_j
\]

where \(\otimes\) denotes the outer product. It may be shown that \(C_N\) is a non-negative, self-adjoint, trace-class operator on \(\mathcal{H}\), of rank at most \(N\). Let \(\phi_1,N, \ldots, \phi_{N,N}\) denote the eigenvectors of \(C_N\) and \(\lambda_1,N \geq \lambda_2,N \geq \cdots \geq \lambda_{N,N} \geq 0\) its corresponding eigenvalues in decreasing order. Then for any \(d \geq 1\) we define the PCA subspaces

\[
V_{d,N} = \text{span}\{\phi_1,N, \phi_2,N, \ldots, \phi_{d,N}\} \subset \mathcal{H}.
\]

It is well known \([39, \text{Thm. 12.2.1}]\) that \(V_{d,N}\) solves the minimization problem

\[
\min_{V \in V_d} R_N(V),
\]

where \(V_d\) denotes the set of all \(d\)-dimensional subspaces of \(\mathcal{H}\). Furthermore

\[
R_N(V_{d,N}) = \sum_{j=d+1}^{N} \lambda_j,N,
\]

hence the approximation is controlled by the rate of decay of the spectrum of \(C_N\).

With this in mind, we define the PCA encoder \(F_H : \mathcal{H} \to \mathbb{R}^d\) as the mapping from \(\mathcal{H}\) to the coefficients of the orthogonal projection onto \(V_{d,N}\) namely,

\[
F_H(u) = (\langle u, \phi_1,N \rangle, \ldots, \langle u, \phi_{d,N} \rangle)^T \in \mathbb{R}^d.
\]

Correspondingly, the PCA decoder \(G_H : \mathbb{R}^d \to \mathcal{H}\) constructs an element of \(\mathcal{H}\) by taking as its input the coefficients constructed by \(F_H\) and forming an expansion in the empirical basis by zero-padding the PCA basis coefficients, that is

\[
G_H(s) = \sum_{j=1}^{d} s_j \phi_{j,N} \quad \forall s \in \mathbb{R}^d.
\]

In particular,

\[
(G_H \circ F_H)(u) = \sum_{j=1}^{d} \langle u, \phi_{j,N} \rangle \phi_{j,N}, \quad \text{equivalently} \quad G_H \circ F_H = \sum_{j=1}^{d} \phi_{j,N} \otimes \phi_{j,N}.
\]
Hence \( G_H \circ F_H = \Pi_{V_d,N} \), a \( d \)-dimensional approximation to the identity \( I_H \).

We will now give a qualitative explanation of this approximation to be made quantitative in Subsection 3.1. It is natural to consider minimizing the infinite data analog of (2.5), namely the projection error

\[
R(V) := \mathbb{E}_{u \sim \nu} \|u - \Pi_V u\|^2,
\]

over \( V_d \) for \( d \geq 1 \). Assuming \( \nu \) has a finite second moment, there exists a unique, self-adjoint, non-negative, trace-class operator \( C : H \to H \) termed the non-centered covariance such that \( \langle v, C z \rangle = \mathbb{E}_{u \sim \nu} \langle v, (u) z \rangle, \forall v, z \in H \) (see [4]). From this, one readily finds the form of \( C \) by noting that

\[
\langle v, \mathbb{E}_{u \sim \nu} [u \otimes u] z \rangle = \mathbb{E}_{u \sim \nu} \langle v, (u \otimes u) z \rangle = \mathbb{E}_{u \sim \nu} \langle v, u \rangle \langle z, u \rangle,
\]

implying that \( C = \mathbb{E}_{u \sim \nu} [u \otimes u] \). Moreover, it follows that

\[
\text{tr } C = \mathbb{E}_{u \sim \nu} [\text{tr } u \otimes u] = \mathbb{E}_{u \sim \nu} \|u\|^2 < \infty.
\]

Let \( \phi_1, \phi_2, \ldots \) denote the eigenvectors of \( C \) and \( \lambda_1 \geq \lambda_2 \geq \ldots \) the corresponding eigenvalues. In the infinite data setting \( (N = \infty) \) it is natural to think of \( C \) and its first \( d \) eigenpairs as known. We then define the optimal projection space

\[
V_d = \text{span}\{\phi_1, \phi_2, \ldots, \phi_d\}.
\]

It may be verified that \( V_d \) solves the minimization problem \( \min_{V \in V_d} R(V) \) and that \( R(V_d) = \sum_{j=d+1}^\infty \lambda_j \).

With this infinite data perspective in mind observe that PCA makes the approximation \( V_{d,N} \approx V_d \) from a finite dataset. The approximation quality of \( V_{d,N} \) w.r.t. \( V_d \) is related to the approximation quality of \( \phi_j \) by \( \phi_{j,N} \) for \( j = 1, \ldots, N \) and therefore to the approximation quality of \( C \) by \( C_N \). Another perspective is via the Karhunen-Loeve Theorem (KL) [36]. For simplicity, assume that \( \nu \) is mean zero, then \( u \sim \nu \) admits an expansion of the form \( u = \sum_{j=1}^\infty \sqrt{\lambda_j} \xi_j \phi_j \) where \( \{\xi_j\}_{j=1}^\infty \) is a sequence of scalar-valued, mean zero, pairwise uncorrelated random variables. We can then truncate this expansion and make the approximations

\[
u \approx \sum_{j=1}^d \sqrt{\lambda_j} \xi_j \phi_j \approx \sum_{j=1}^d \sqrt{\lambda_j,N} \xi_j \phi_{j,N},
\]

where the first approximation corresponds to using the optimal projection subspace \( V_d \) while the second approximation replaces \( V_d \) with \( V_{d,N} \). Since it holds that \( \mathbb{E} C_N = C \), we expect \( \lambda_j \approx \lambda_{j,N} \) and \( \phi_j \approx \phi_{j,N} \). These discussions suggest that the quality of the PCA approximation is controlled, on average, by the rate of decay of the eigenvalues of \( C \), and the approximation of the eigenstructure of \( C \) by that of \( C_N \).

### 2.3. Neural Networks

A neural network is a non-linear function \( \chi : \mathbb{R}^n \to \mathbb{R} \) defined by a sequence of compositions of affine maps with point-wise non-linearities. In particular,

\[
\chi(s) = W_t \sigma(\ldots \sigma(W_3 \sigma(W_1 s + b_1) + b_2)) + b_t, \quad s \in \mathbb{R}^n,
\]

where \( W_1, \ldots, W_t \) are weight matrices (that are not necessarily square) and \( b_1, \ldots, b_t \) are vectors, referred to as biases. We refer to \( t \geq 1 \) as the depth of the neural network.
The function $\sigma : \mathbb{R}^d \to \mathbb{R}^d$ is a monotone, nonlinear activation function that is defined from a monoton function $\sigma : \mathbb{R} \to \mathbb{R}$ applied entrywise to any vector in $\mathbb{R}^d$ with $d \geq 1$. Note that in (2.14) the input dimension of $\sigma$ may vary between layers but regardless of the input dimension the function $\sigma$ applies the same operations to all entries of the input vector. We primarily consider the Rectified Linear Unit (ReLU) activation functions, i.e.,

$$\sigma(s) := (\max\{0, s_1\}, \max\{0, s_2\}, \ldots, \max\{0, s_d\})^T \in \mathbb{R}^d \quad \forall s \in \mathbb{R}^d.$$ 

The weights and biases constitute the parameters of the network. In this paper we learn these parameters in the following standard way [34]: given a set of data $\{x_j, y_j\}_{j=1}^N$, we choose the parameters of $\chi$ to solve an appropriate regression problem by minimizing a data-dependent cost functional, using stochastic gradient methods. Neural networks have been demonstrated to constitute an efficient class of regressors and interpolators for high-dimensional problems empirically, but a complete theory of their efficacy is elusive. For an overview of various neural network architectures and their applications, see [24]. For theories concerning their approximation capabilities see [38, 53, 46, 17, 31].

For the approximation results given in Section 3, we will work with a specific class of neural networks, following [53]; we note that other approximation schemes could be used, however, and that we have chosen a proof setting that aligns with, but is not identical to, what we implement in the computations described in Section 4. We will fix $\sigma \in C(\mathbb{R}; \mathbb{R})$ to be the ReLU function (2.15) and consider the set of neural networks mapping $\mathbb{R}^n$ to $\mathbb{R}^M(\mathbb{n}; t, r) := \left\{ \chi(s) = W_t \sigma(\ldots \sigma(W_2 \sigma(W_1 s + b_1) + b_2)) + b_t \in \mathbb{R}, \right.$

$$\text{for all } s \in \mathbb{R}^n \text{ and such that } \sum_{k=1}^t |W_k|_0 + |b_k|_0 \leq r. \right\}$$

Here $|\cdot|_0$ gives the number of non-zero entries in a matrix so that $r \geq 0$ denotes the number of active weights and biases in the network while $t \geq 1$ is the total number of layers. Moreover, we define the class of stacked neural networks mapping $\mathbb{R}^n$ to $\mathbb{R}^m$:

$$\mathcal{M}(n,m;t,r) := \left\{ \chi(s) = \left(\chi^{(1)}(s), \ldots, \chi^{(m)}(s)\right)^T \in \mathbb{R}^m, \right.$$

$$\text{where } \chi^{(j)} \in \mathcal{M}(n;t^{(j)}, r^{(j)}), \text{ with } t^{(j)} \leq t, r^{(j)} \leq r. \right\}$$

From this, we build the set of zero-extended neural networks

$$\mathcal{M}(n,m;t,r,M) := \left\{ \chi = \left\{ \hat{\chi}(s), \quad s \in [-M, M]^n \right\}^T, \text{ for some } \hat{\chi} \in \mathcal{M}(n,m,t,r) \right\},$$

where the new parameter $M > 0$ is the side length of the hypercube in $\mathbb{R}^n$ within which $\chi$ can be non-zero. This construction is essential to our approximation as it allows us to handle non-compactness of the latent spaces after PCA dimension reduction.

2.4. Comparison to Existing Methods. In the general setting of arbitrary encoders, the formula (2.1c) for the approximation of $\Psi$ yields a complicated map, the representation of which depends on the dimension reduction methods being employed. However, in the setting where PCA is used, a clear representation emerges which we now elucidate in order to highlight similarities and differences between our methodology and existing methods appearing in the literature.
Let \( F : \mathcal{X} \to \mathbb{R}^{d_Y} \) be the PCA encoder w.r.t. the data \( \{x_j\}_{j=1}^N \) given by (2.9) and, in particular, let \( \phi_1^X, \ldots, \phi_{d_{x,N}}^X \) be the eigenvectors of the resulting empirical covariance. Similarly let \( \phi_1^Y, \ldots, \phi_{d_{y,N}}^Y \) be the eigenvectors of the empirical covariance w.r.t. the data \( \{y_j\}_{j=1}^N \). For the function \( \varphi \) defined in (2.2), or similarly for approximations \( \chi \) thereof found through the use of neural networks, we denote the components by \( \varphi(s) = (\varphi_1(s), \ldots, \varphi_{d_y}(s)) \) for any \( s \in \mathbb{R}^{d_x} \). Then (2.1c) becomes

\[
\Psi(x) = \sum_{j=1}^{m} \alpha_j(x)\phi_j^y \quad \text{with coefficients } \alpha_j(x) = \varphi_j(F(x)) = \varphi_j(\langle x, \phi_{1,N}^X \rangle_X, \ldots, \langle x, \phi_{d_{x,N}}^X \rangle_X), \quad \forall x \in \mathcal{X}.
\]

The solution data \( \{y_j\}_{j=1}^N \) fixes a basis for the output space, and the dependence of \( \Psi(x) \) on \( x \) is captured solely via the scalar-valued coefficients \( \alpha_j \). This parallels the formulation of the classical reduced basis method [18] where the approximation is written as

\[
(2.16) \quad \Psi(x) \approx \sum_{j=1}^{m} \alpha_j(x)\phi_j.
\]

Many versions of the method exist, but two particularly popular ones are: (i) when \( m = N \) and \( \phi_j = y_j \); and (ii) when, as is done here, \( m = d_y \) and \( \phi_j = \phi_{j,N}^Y \). The latter choice is also referred to as the reduced basis with a proper orthogonal decomposition.

The crucial difference between our method and the RBM is in the formation of the coefficients \( \alpha_j \). In RBM these functions are obtained in an intrusive manner by approximating the PDE within the finite-dimensional reduced basis and as a consequence the method cannot be used in a setting where a PDE relating inputs and outputs is not known, or may not exist. In contrast, our proposed methodology approximates \( \varphi \) by regressing or interpolating the latent representations \( \{F_X(x_j), F_Y(y_j)\}_{j=1}^N \). Thus our proposed method makes use of the entire available dataset and does not require explicit knowledge of the underlying PDE mapping, making it a non-intrusive method applicable to black-box models.

The form (2.16) of the approximate solution operator can also be related to the Taylor approximations developed in [11, 13] where a particular form of the input \( x \) is considered, namely \( x = \bar{x} + \sum_{j \geq 1} a_j \hat{x}_j \) where \( \bar{x} \in \mathcal{X} \) is fixed, \( \{a_j\}_{j \geq 1} \in \ell^\infty(\mathbb{N}; \mathbb{R}) \) are uniformly bounded, and \( \{\hat{x}_j\}_{j \geq 1} \in \mathcal{X} \) have some appropriate norm decay. Then, assuming that the solution operator \( \Psi : \mathcal{X} \to \mathcal{Y} \) is analytic [14], it is possible to make use of the Taylor expansion

\[
\Psi(x) = \sum_{h \in \mathcal{F}} \alpha_h(x)\psi_h,
\]

where \( \mathcal{F} = \{h \in \mathbb{N}^\infty : |h|_0 < \infty \} \) is the set of multi-indices and

\[
\alpha_h(x) = \prod_{j \geq 1} a_j^{h_j} \in \mathbb{R}, \quad \psi_h = \frac{1}{h!} \partial^h \Psi(0) \in \mathcal{Y};
\]

here the differentiation \( \partial^h \) is with respect to the sequence of coefficients \( \{a_j\}_{j \geq 1} \). Then \( \Psi \) is approximated by truncating the Taylor expansion to a finite subset of \( \mathcal{F} \). For example this may be done recursively, by starting with \( h = 0 \) and building up the index set in a greedy manner. The method is not data-driven, and requires knowledge of the PDE to define equations to be solved for the \( \psi_h \).
3. Approximation Theory. In this section, we prove our main approximation result: given any \( \epsilon > 0 \), we can find an \( \epsilon \)-approximation \( \Psi_{NN} \) of \( \Psi \). We achieve this by making the appropriate choice of PCA truncation parameters, by choosing sufficient amounts of data, and by choosing a sufficiently rich neural network architecture to approximate \( \varphi \) by \( \chi \).

In what follows we define \( F_X \) to be a PCA encoder given by (2.9), using the input data \( \{x_j\}_{j=1}^N \) drawn i.i.d. from \( \mu \), and \( G_Y \) to be a PCA decoder given by (2.10), using the data \( \{y_j = \Psi(x_j)\}_{j=1}^N \). We also define
\[
e_{NN}(x) = \|(G_Y \circ \chi \circ F_X)(x) - \Psi(x)\|_Y
= \|\Psi_{NN}(x) - \Psi(x)\|_Y.
\]

We prove the following theorem:

**Theorem 3.1.** Let \( \mathcal{X}, \mathcal{Y} \) be real, separable Hilbert spaces and let \( \mu \) be a probability measure supported on \( \mathcal{X} \) such that \( \mathbb{E}_{x \sim \mu}\|x\|_X^2 < \infty \). Suppose \( \Psi : \mathcal{X} \to \mathcal{Y} \) is a \( \mu \)-measurable, globally Lipschitz map. For any \( \epsilon > 0 \), there are dimensions \( d_X = d_X(\epsilon) \in \mathbb{N}, d_Y = d_Y(\epsilon) \in \mathbb{N}, \) a requisite amount of data \( N = N(d_X, d_Y) \in \mathbb{N}, \) parameters \( t, r, M \) depending on \( d_X, d_Y \) and \( \epsilon \), and a zero-extended stacked neural network \( \chi \in \mathcal{M}(d_X, d_Y; t, r, M) \) such that
\[
\mathbb{E}_{\{x_j\}_{j=1}^N} \mathbb{E}_{x \sim \mu}(e_{NN}(x)^2) < \epsilon.
\]

**Remark 3.2.** This theorem is a consequence of Theorem 3.5 which we state and prove below. For clarity and ease of exposition we state and prove Theorem 3.5 in a setting where \( \Psi \) is globally Lipschitz. With a more stringent moment condition on \( \mu \), the result can also be proven when \( \Psi \) is locally Lipschitz; we state and prove this result in Theorem A.1.

**Remark 3.3.** The neural network \( \chi \in \mathcal{M}(d_X, d_Y; t, r, M) \) has maximum number of layers \( t \leq c[\log(M^2d_Y/\epsilon) + 1] \), with the number of active weights and biases in each component of the network \( r \leq c(\epsilon/4M^2)^{-d_X/2}[\log(M^2d_Y/\epsilon) + 1] \), with an appropriate constant \( c = c(d_X, d_Y) > 0 \) and support side-length \( M = M(d_X, d_Y) > 0 \). These bounds on \( t \) and \( r \) follow from Theorem 3.5 with \( \tau = \epsilon^2 \). Note, however, that in order to achieve error \( \epsilon \), the dimensions \( d_X, d_Y \) must be chosen to grow as \( \epsilon \to 0 \); thus the preceding statements do not explicitly quantify the needed number of parameters, and depth, for error \( \epsilon \); to do so would require quantifying the dependence of \( c, M \) on \( d_X, d_Y \) (a property of neural networks) and the dependence of \( d_X, d_Y \) on \( \epsilon \) (a property of the measure \( \mu \) and spaces \( \mathcal{X}, \mathcal{Y} \)) – see Theorem 3.4. The theory in [53], which we employ for the existence result for the neural network produces the constant \( c \) which depends on the dimensions \( d_X \) and \( d_Y \) in an unspecified way.

The double expectation reflects averaging over all possible new inputs \( x \) drawn from \( \mu \) (inner expectation) and over all possible realizations of the i.i.d. dataset \( \{x_j, y_j = \Psi(x_j)\}_{j=1}^N \) (outer expectation). The theorem as stated above is a consequence of Theorem 3.5 in which the error is broken into multiple components that are then bounded separately. Note that the theorem does not address the question of whether the optimization technique used to fit the neural network actually finds the choice which realizes the theorem; this gap between theory and practice is difficult to overcome, because of the non-convex nature of the training problem, and is a standard feature of theorems in this area [31, 46].

The idea of the proof is to quantify the approximations \( G_X \circ F_X \approx I_X \) and \( G_Y \circ F_Y \approx I_Y \) and \( \chi \approx \varphi \) so that \( \Psi_{NN} \) given by (2.4) is close to \( \Psi \). The first two
approximations, which show that $\Psi_{\text{PCA}}$ given by (2.3) is close to $\Psi$, are studied in Subsection 3.1 (see Theorem 3.4). Then, in Subsection 3.2, we find a neural network $\chi$ able to approximate $\varphi$ to the desired level of accuracy; this fact is part of the proof of Theorem 3.5. The zero-extension of the neural network arises from the fact that we employ a density theorem for a class of neural networks within continuous functions defined on compact sets. Since we cannot guarantee that $F_X$ is bounded, we simply set the neural network output to zero on the set outside a hypercube with side-length $2M$.

3.1. PCA And Approximation. We work in the general notation and setting of Subsection 2.2 so as to obtain approximation results that are applicable to both using PCA on the inputs and on the outputs. In addition, denote by $(S(H), \langle \cdot, \cdot \rangle_H, \| \cdot \|_H)$ the space of Hilbert-Schmidt operators over $H$. We are now ready to state the main result of this subsection. Our goal is to control the projection error $R(V_{d,N})$ when using the finite-data PCA subspace in place of the optimal projection space since the PCA subspace is what is available in practice. Theorem 3.4 accomplishes this by bounding the error $R(V_{d,N})$ by the optimal error $R(V_d)$ plus a term related to the approximation $V_{d,N} \approx V_d$. While previous results such as [8, 49, 48] focused on bounds for the excess error in probability w.r.t. the data, we present bounds in expectation, averaging over the data. Such bounds are weaker, but allow us to remove strict conditions on the data distribution to obtain more general results; for example, our theory allows for $\nu$ to be a Gaussian measure.

**Theorem 3.4.** Let $R$ be given by (2.11) and $V_{d,N}, V_d$ by (2.7), (2.13) respectively. Then there exists a constant $Q \geq 0$, depending only on the data generating measure $\nu$, such that

$$E_{\{u_j\} \sim \nu}[R(V_{d,N})] \leq \sqrt{\frac{Qd}{N}} + R(V_d),$$

where the expectation is over the dataset $\{u_j\}_{j=1}^N \overset{iid}{\sim} \nu$.

The proof generalizes that employed in [8, Thm. 3.1]. We first find a bound on the average excess error $E[R(V_{d,N}) - R_N(V_{d,N})]$ using Lemma B.2. Then using Fan’s Theorem [22] (Lemma B.1), we bound the average sum of the tail eigenvalues of $C_N$ by the sum of the tail eigenvalues of $C$, in particular, $E[R_N(V_{d,N})] \leq R(V_d)$.

**Proof.** For brevity we simply write $E$ instead of $E_{\{u_j\} \sim \nu}$ throughout the proof. For any subspace $V \subseteq H$, we have

$$R(V) = E_{u \sim \nu}[\|u\|^2 - 2\langle u, \Pi_V u \rangle + \langle \Pi_V u, \Pi_V u \rangle] = E_{u \sim \nu}[\text{tr} (u \otimes u) - \langle \Pi_V u, \Pi_V u \rangle]$$

$$= E_{u \sim \nu}[\text{tr} (u \otimes u) - \langle \Pi_V u, u \otimes u \rangle_H] = \text{tr} C - \langle \Pi_V, C \rangle_H$$

where we used two properties of the fact that $\Pi_V$ is an orthogonal projection operator, namely $\Pi_V^2 = \Pi_V = \Pi_V^*$ and

$$\langle \Pi_V, v \otimes z \rangle_H = \langle v, \Pi_V z \rangle = \langle \Pi_V v, \Pi_V z \rangle \quad \forall v, z \in H.$$

Repeating the above arguments for $R_N(V)$ in place of $R(V)$, with the expectation replaced by the empirical average, yields $R_N(V) = \text{tr} C_N - \langle \Pi_V, C_N \rangle_H$. By noting that $E[C_N] = C$ we then write

$$E[R(V_{d,N}) - R_N(V_{d,N})] = E[\langle \Pi_{V_{d,N}}, C_N - C \rangle_H] \leq \sqrt{d}E\|C_N - C\|^2_H$$

$$\leq \sqrt{d}\sqrt{E}\|C_N - C\|^2_H.$$
where we used Cauchy-Schwarz twice along with the fact that \( \| \Pi_{d,N} \|_{HS} = \sqrt{d} \) since \( V_{d,N} \) is \( d \)-dimensional. Now by Lemma B.2, which quantifies the Monte Carlo error between \( C \) and \( C_N \) in the Hilbert-Schmidt norm, we have that

\[
E[R(V_{d,N}) - R_N(V_{d,N})] \leq \sqrt{\frac{Qd}{N}},
\]

for a constant \( Q \geq 0 \). Hence by (2.8),

\[
E[R(V_{d,N})] \leq \sqrt{\frac{Qd}{N}} + E \sum_{j=d+1}^{N} \lambda_{j,N}.
\]

It remains to estimate the second term above. Letting \( S_d \) denote the set of subspaces of \( d \) orthonormal elements in \( \mathcal{H} \), Fan’s Theorem (Proposition B.1) gives

\[
\sum_{j=1}^{d} \lambda_j = \max_{\{v_1, \ldots, v_d\} \in S_d} \sum_{j=1}^{d} (Cv_j, v_j) = \max_{\{v_1, \ldots, v_d\} \in S_d} \sum_{j=1}^{d} |(u, v_j)|^2
\]

\[
= \max_{\{v_1, \ldots, v_d\} \in S_d} E_{u \sim \nu} \sum_{j=1}^{d} \|\Pi_{\text{span}(v_j)} u\|^2 = \max_{V \in \mathcal{V}_d} E_{u \sim \nu} \|\Pi_V u\|^2
\]

\[
= E_{u \sim \nu} \|u\|^2 - \min_{V \in \mathcal{V}_d} E_{u \sim \nu} \|\Pi_V u\|^2.
\]

Observe that \( \sum_{j=1}^{\infty} \lambda_j = \text{tr} \ C = E_{u \sim \nu} \|u\|^2 \) and so

\[
\sum_{j=d+1}^{\infty} \lambda_j = E_{u \sim \nu} \|u\|^2 - \sum_{j=1}^{d} \lambda_j = \min_{V \in \mathcal{V}_d} E_{u \sim \nu} \|\Pi_V u\|^2.
\]

We now repeat the above calculations for \( \lambda_{j,N} \), the eigenvalues of \( C_N \), by replacing the expectation with the empirical average to obtain

\[
\sum_{j=d+1}^{N} \lambda_{j,N} = \min_{V \in \mathcal{V}_d} \frac{1}{N} \sum_{k=1}^{N} \|\Pi_{V \perp} u_k\|^2,
\]

and so

\[
E \sum_{j=d+1}^{N} \lambda_{j,N} \leq \min_{V \in \mathcal{V}_d} \frac{1}{N} \sum_{k=1}^{N} \|\Pi_{V \perp} u_k\|^2 = \min_{V \in \mathcal{V}_d} E_{u \sim \mu} \|\Pi_{V \perp} u\|^2 = \sum_{j=d+1}^{\infty} \lambda_j.
\]

Finally, we conclude that

\[
E[R(V_{d,N})] \leq \sqrt{\frac{Qd}{N}} + \sum_{j=d+1}^{\infty} \lambda_j = \sqrt{\frac{Qd}{N}} + R(V_d).
\]

3.2. Neural Networks And Approximation. In this subsection we study the approximation of \( \varphi \) given in (2.2) by neural networks, combining the analysis with results from the preceding subsection to prove our main approximation result, Theorem 3.5. We will work in the notation of Section 2. We assume that \( (\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathcal{X}}, \|\cdot\|_{\mathcal{X}}) \) and \( (\mathcal{Y}, \langle \cdot, \cdot \rangle_{\mathcal{Y}}, \|\cdot\|_{\mathcal{Y}}) \) are real, separable Hilbert spaces; \( \mu \) is a probability measure
supported on $\mathcal{X}$ with a finite fourth moment $\mathbb{E}_{x \sim \mu} \|x\|_{\mathcal{X}}^4 < \infty$, and $\Psi : \mathcal{X} \to \mathcal{Y}$ is measurable and globally $L$-Lipschitz: there exists a constant $L > 0$ such that

$$\forall x, z \in \mathcal{X} \quad \|\Psi(x) - \Psi(z)\|_{\mathcal{Y}} \leq L \|x - z\|_{\mathcal{X}}.$$ 

Note that this implies that $\Psi$ is linearly bounded: for any $x \in \mathcal{X}$

$$\|\Psi(x)\|_{\mathcal{Y}} \leq \|\Psi(0)\|_{\mathcal{Y}} + \|\Psi(x) - \Psi(0)\|_{\mathcal{Y}} \leq \|\Psi(0)\|_{\mathcal{Y}} + L \|x\|_{\mathcal{X}}.$$ 

Hence we deduce existence of the fourth moment of the pushforward $\Psi_{\mu}$:

$$\mathbb{E}_{y \sim \Psi_{\mu} \mu} \|y\|_{\mathcal{Y}}^4 = \int_{\mathcal{X}} \|\Psi(x)\|_{\mathcal{Y}}^4 d\mu(x) \leq \int_{\mathcal{X}} (\|\Psi(0)\|_{\mathcal{Y}} + L \|x\|_{\mathcal{X}})^4 d\mu(x) < \infty$$

since we assumed $\mathbb{E}_{x \sim \mu} \|x\|_{\mathcal{X}}^4 < \infty$.

Let us recall some of the notation from Subsections 2.2 and 2.4. Let $V_{dx}^X$ be the $d_X$-dimensional optimal projection space given by (2.13) for the measure $\mu$ and $V_{dx,x,N}^X$ be the $d_X$-dimensional PCA subspace given by (2.7) with respect to the input dataset $\{x_j\}_{j=1}^N$. Similarly let $V_{dy}^Y$ be the $d_Y$-dimensional optimal projection space for the pushforward measure $\Psi_{\mu}$ and $V_{dy,y,N}^Y$ be the $d_Y$-dimensional PCA subspace with respect to the output dataset $\{y_j = \Psi(x_j)\}_{j=1}^N$. We then define the input PCA encoder $F_x : \mathcal{X} \to \mathbb{R}^{d_X}$ by (2.9) and the input PCA decoder $G_x : \mathbb{R}^{d_X} \to \mathcal{X}$ by (2.10) both with respect to the orthonormal basis used to construct $V_{dx,x,N}^X$. Similarly we define the output PCA encoder $F_y : \mathcal{Y} \to \mathbb{R}^{d_Y}$ and decoder $G_y : \mathbb{R}^{d_Y} \to \mathcal{Y}$ with respect to the orthonormal basis used to construct $V_{dy,y,N}^Y$. Finally we recall $\varphi : \mathbb{R}^{d_X} \to \mathbb{R}^{d_Y}$ the map connecting the two latent spaces defined in (2.2). The approximation $\Psi_{PCA}$ to $\Psi$ based only on the PCA encoding and decoding is given by (2.3). In the following theorem, we prove the existence of a neural network giving an $\varepsilon$-close approximation to $\varphi$ for fixed latent code dimensions $d_X, d_Y$ and quantify the error of the full approximation $\Psi_{NN}$, given in (2.4), to $\Psi$. We will be explicit about which measure the projection error is defined with respect to. In particular, we will write (2.11) as

$$R^\mu(V) = \mathbb{E}_{x \sim \mu} \|x - \Pi_V x\|_{\mathcal{X}}^2$$

for any subspace $V \subseteq \mathcal{X}$ and similarly

$$R^{\Psi_{\mu}}(V) = \mathbb{E}_{y \sim \Psi_{\mu} \mu} \|y - \Pi_V y\|_{\mathcal{Y}}^2$$

for any subspace $V \subseteq \mathcal{Y}$.

**Theorem 3.5.** Let $\mathcal{X}, \mathcal{Y}$ be real, separable Hilbert spaces and let $\mu$ be a probability measure supported on $\mathcal{X}$ such that $\mathbb{E}_{x \sim \mu} \|x\|_{\mathcal{X}}^4 < \infty$. Suppose $\Psi : \mathcal{X} \to \mathcal{Y}$ is a $\mu$-measurable, globally Lipschitz map. Fix $d_X, d_Y, N \geq \max\{d_X, d_Y\}, \delta \in (0,1)$ and $\tau > 0$. Define $M = \sqrt{\mathbb{E}_{x \sim \mu} \|x\|_{\mathcal{X}}^4}\delta$. Then there exists a constant $c = c(d_X, d_Y) \geq 0$ and a zero-extended stacked neural network $\chi \in \mathcal{M}(d_X, d_Y; t, r, M)$ with $t \leq c(d_X, d_Y)\log(M)\sqrt{d_Y} + 1$ and $r \leq c(d_X, d_Y)\log(M)\sqrt{d_Y} + 1$, so that

$$R^{\chi_{\mu}}(V^{\chi_{\mu}}) = \mathbb{E}_{x \sim \mu} \|\chi_{\mu} x - \chi_{\mu} \|_{\mathcal{X}}^2 \leq C\left(\frac{\tau^2 + \sqrt{\delta} + \sqrt{\frac{d_X}{N}} + R^\mu(V^{\chi_{\mu}}) + \sqrt{\frac{d_Y}{N}} + R^{\Psi_{\mu}}(V^{\chi_{\mu}})}{\tau}\right),$$

where $C > 0$ is independent of $d_X, d_Y, N, \delta$ and $\tau$. 


The first two terms on the r.h.s. arise from the neural network approximation of \( \varphi \) while the last two pairs of terms are from the finite-dimensional approximation of \( \mathcal{X} \) and \( \mathcal{Y} \) respectively as prescribed by Theorem 3.4. The way to interpret the result is as follows: first choose \( d_X, d_Y \) so that \( R^\mu(V^X_{d_X}) \) and \( R^{\Psi_{\mu}}(V^Y_{d_Y}) \) are small — these are intrinsic properties of the measures \( \mu \) and \( \Psi_\mu \); secondly, choose the amount of data \( N \) large enough to make \( \max\{d_X, d_Y\}/N \) small, essentially controlling how well we approximate the intrinsic covariance structure of \( \mu \) and \( \Psi_\mu \) using samples; thirdly choose \( \delta \) small enough to control the error arising from restricting the domain of \( \varphi \); and finally choose \( \tau \) sufficiently small to control the approximation of \( \varphi \) by a neural network restricted to a compact set. Note that the size and values of the parameters of the neural network \( \chi \) will depend on the choice of \( \delta \) as well as \( d_X, d_Y \) and \( N \) in a manner which we do not specify. In particular, the dependence of \( c \) on \( d_X, d_Y \) is not explicit in the theorem of [53] which furnishes the existence of the requisite neural network \( \chi \). The parameter \( \tau \) specifies the error tolerance between \( \chi \) and \( \varphi \) on \([-M, M]^{d_X} \). Intuitively, as \( (\delta, \tau) \to 0 \), we expect the number of parameters in the network to also grow [38]. Quantifying this growth would be needed to fully understand the computational complexity of our method.

**Proof.** Recall the constant \( Q \) from Theorem 3.4. In what follows we take \( Q \) to be the maximum of the two such constants when arising from application of the theorem on the two different probability spaces \((\mathcal{X}, \mu)\) and \((\mathcal{Y}, \Psi_\mu)\). Through the proof we use \( \mathbb{E} \) to denote \( \mathbb{E}_{(x_i)_{i=1}^N} \) the expectation with respect to the dataset \( \{x_i\}_{i=1}^N \).

We begin by approximating the error incurred by using \( \Psi_{PCA} \) given by (2.3):

\[
\begin{align*}
\mathbb{E}_{x \sim \mu}\|\Psi_{PCA}(x) - \Psi(x)\|_Y^2 \\
= \mathbb{E}_{x \sim \mu}\|(G_Y \circ F_Y \circ \Psi \circ G_X \circ F_X)(x) - \Psi(x)\|_Y^2 \\
= \mathbb{E}_{x \sim \mu}\left\| \Pi_{V^X_{d_X}, N} \Psi(\Pi_{V^X_{d_X}, N} x) - \Psi(x) \right\|_Y^2 \\
\leq 2\mathbb{E}_{x \sim \mu}\left\| \Pi_{V^X_{d_X}, N} \Psi(\Pi_{V^X_{d_X}, N} x) - \Pi_{V^Y_{d_Y}, N} \Psi(x) \right\|_Y^2 \\
+ 2\mathbb{E}_{x \sim \mu}\left\| \Pi_{V^Y_{d_Y}, N} \Psi(x) - \Psi(x) \right\|_Y^2 \\
\leq 2L^2\mathbb{E}_{x \sim \mu}\|\Pi_{V^X_{d_X}, N} x - x\|_X^2 + 2\mathbb{E}_{y \sim \Psi_\mu}\Pi_{V^Y_{d_Y}, N} y - y\|_Y^2 \\
= 2L^2\mathbb{E}[R^\mu(V^X_{d_X, N})] + 2\mathbb{E}[R^{\Psi_{\mu}}(V^Y_{d_Y, N})]
\end{align*}
\]

noting that the operator norm of an orthogonal projection is 1. Theorem 3.4 allows us to control this error, and leads to

\[
\begin{align*}
\mathbb{E}_{x \sim \mu}\|\Psi_{N}(x) - \Psi(x)\|_Y^2 \\
= \mathbb{E}_{x \sim \mu}\|\Psi_{NN}(x) - \Psi(x)\|_Y^2 \\
\leq 2\mathbb{E}_{x \sim \mu}\|\Psi_{NN}(x) - \Psi_{PCA}(x)\|_Y^2 + 2\mathbb{E}_{x \sim \mu}\|\Psi_{PCA}(x) - \Psi(x)\|_Y^2 \\
\leq 2\mathbb{E}_{x \sim \mu}\|\Psi_{NN}(x) - \Psi_{PCA}(x)\|_Y^2 \\
+ 4L^2 \left( \sqrt{\frac{Qd_X}{N}} + R^\mu(V^X_{d_X}) \right) + 4 \left( \sqrt{\frac{Qd_Y}{N}} + R^{\Psi_{\mu}}(V^Y_{d_Y}) \right).
\end{align*}
\]

We now approximate \( \varphi \) by a neural network \( \chi \) as a step towards estimating \( \|\Psi_{NN}(x) - \Psi_{PCA}(x)\|_Y \). To that end we first note from Lemma B.3 that \( \varphi \) is Lipschitz,
and hence continuous, as a mapping from $\mathbb{R}^{d_x}$ into $\mathbb{R}^{d_y}$. Identify the components $\varphi(s) = (\varphi^{(1)}(s), \ldots, \varphi^{(d_y)}(s))$ where each function $\varphi^{(j)} \in C(\mathbb{R}^{d_x}; \mathbb{R})$. We consider the restriction of each component function to the set $[-M, M]^{d_x}$. Let us now change variables by defining $\tilde{\varphi}^{(j)} : [0, 1]^{d_x} \to \mathbb{R}$ by $\tilde{\varphi}^{(j)}(s) = (1/2M)\varphi^{(j)}(2Ms - M)$ for any $s \in [0, 1]^{d_x}$. Note that equivalently we have $\varphi^{(j)}(s) = 2M\tilde{\varphi}^{(j)}((s + M)/2M)$ for any $s \in [-M, M]^{d_x}$ and further $\varphi^{(j)}$ and $\tilde{\varphi}^{(j)}$ have the same Lipschitz constants on their respective domains. Applying [53, Thm. 1] to the $\varphi^{(j)}(s)$ then yields existence of neural networks $\tilde{\chi}^{(1)}, \ldots, \tilde{\chi}^{(d_y)} : [0, 1]^{d_x} \to \mathbb{R}$ such that
\[
|\tilde{\chi}^{(j)}(s) - \tilde{\varphi}^{(j)}(s)| < \frac{\tau}{2M\sqrt{d_y}} \quad \forall s \in [0, 1]^{d_x},
\]
for any $j \in \{1, \ldots, d_y\}$. In fact, each neural network $\tilde{\chi}^{(j)} \in \mathcal{M}(d_x; t^{(j)}, r^{(j)})$ with parameters $t^{(j)}$ and $r^{(j)}$ satisfying
\[
t^{(j)} \leq c^{(j)} \left[ \log(M \sqrt{d_y}/\tau) + 1 \right], \quad r^{(j)} \leq \tilde{c}^{(j)} \left( \frac{\tau}{2M} \right)^{-d_x} \left[ \log(M \sqrt{d_y}/\tau) + 1 \right],
\]
with constants $c^{(j)}(d_x) > 0$. Hence defining $\chi^{(j)} : \mathbb{R}^{d_x} \to \mathbb{R}$ by $\chi^{(j)}(s) := 2M\tilde{\chi}^{(j)}((s + M)/2M)$ for any $s \in [-M, M]^{d_x}$, we have that
\[
|(\chi^{(1)}(s), \ldots, \chi^{(d_y)}(s)) - \varphi(s)|_2 < \tau \quad \forall s \in [-M, M]^{d_x}.
\]
We can now simply define $\chi : \mathbb{R}^{d_x} \to \mathbb{R}^{d_y}$ as the stacked network $(\chi^{(1)}, \ldots, \chi^{(d_y)})$ extended by zero outside of $[-M, M]^{d_x}$ to immediately obtain
\[
\sup_{s \in [-M, M]^{d_x}} |\chi(s) - \varphi(s)|_2 < \tau.
\]
Thus, by construction $\chi \in \mathcal{M}(d_x, d_y, t, r, M)$ with at most $t \leq \max_j t^{(j)}$ many layers and $r \leq r^{(j)}$ many active weights and biases in each of its components.

Let us now define the set $A = \{x \in X : F_X(x) \in [-M, M]^{d_x}\}$. By Lemma B.4, $\mu(A) \geq 1 - \delta$ and $\mu(A^c) \leq \delta$. Define the approximation error
\[
e_{PCA}(x) = \|\Psi_{NN}(x) - \Psi_{PCA}(x)\|_Y
\]
and decompose its expectation as
\[
\mathbb{E}_{x \sim \mu}(e_{PCA}(x)^2) = \int_A e_{PCA}(x)^2 d\mu(x) + \int_{A^c} e_{PCA}(x)^2 d\mu(x).
\]
For the first term,
\[
I_A \leq \int_A \|G_Y \circ \chi \circ F_X(x) - (G_Y \circ \varphi \circ F_X(x))\|_Y^2 d\mu(x) \leq \tau^2,
\]
by using the fact, established in Lemma B.3, that $G_Y$ is Lipschitz with Lipschitz constant 1, the $\tau$-closeness of $\chi$ to $\varphi$ from (3.4), and $\mu(A) \leq 1$. For the second term we have, using that $G_Y$ has Lipschitz constant 1 and that $\chi$ vanishes on $A^c$,
\[
I_{A^c} \leq \int_{A^c} \|G_Y \circ \chi \circ F_X(x) - (G_Y \circ \varphi \circ F_X(x))\|_Y^2 d\mu(x)
\]
\[
\leq \int_{A^c} |\chi(F_X(x)) - \varphi(F_X(x))|^2 d\mu(x) = \int_{A^c} |\varphi(F_X(x))|^2 d\mu(x).
\]
Once more from Lemma B.3, we have that
\[ |F_\mathcal{X}(x)|_2 \leq \|x\|_{\mathcal{X}}; \quad |\varphi(x)|_2 \leq |\varphi(0)|_2 + L|x|_2, \]
so that
\[ I_{A^c} \leq 2(\mu(A^c)|\varphi(0)|^2 + \mu(A_c)^{\frac{1}{2}}(\mathbb{E}_{x \sim \mu}\|x\|_{\mathcal{X}}^{\frac{1}{2}})^{\frac{1}{2}}), \]
\[ \leq 2(\delta|\varphi(0)|^2 + \delta^{\frac{1}{2}}L^2(\mathbb{E}_{x \sim \mu}\|x\|_{\mathcal{X}}^{\frac{1}{2}})^{\frac{1}{2}}). \]
Combining (3.3), (3.5) and (3.7), we obtain the desired result.

4. Numerical Results. We now present a series of numerical experiments that demonstrate the effectiveness of our proposed methodology in the context of the approximation of parametric PDEs. We work in settings which both verify our theoretical results and show that the ideas work outside the confines of the theory. The key idea underlying our work is to construct the neural network architecture so that it is defined as a map between Hilbert spaces and only then to discretize and obtain a method that is implementable in practice; prevailing methodologies first discretize and then apply a standard neural network. Our approach leads, when discretized, to methods that have properties which are uniform with respect to the mesh size used. We demonstrate this through our numerical experiments. In practice, we obtain an approximation \( \Psi_{num} \) to \( \Psi_{NN} \), reflecting the numerical discretization used, and the fact that \( \mu \) and its pushforward under \( \Psi \) are only known to us through samples and, in particular, samples of the pushforward of \( \mu \) under the numerical approximation of the input-output map. However since, as we will show, our method is robust to the discretization used, we will not explicitly reflect the dependence of the numerical method in the notation that appears in the remainder of this section.

In Subsection 4.1 we introduce a class of parametric elliptic PDEs that define a variety of input-output maps for our numerical experiments; we also introduce the probability measures that we use on the input spaces. Subsection 4.2 presents numerical results for a Lipschitz map. Subsection 4.3 presents numerical results for the Darcy flow problem; this leads to a non-Lipschitz input-output map, beyond our theoretical developments. We use standard implementations of PCA, with dimensions specified for each computational example below. All computational examples use an identical neural network architecture: a 5-layer dense network with layer widths
Fig. 3: Randomly chosen examples from the test set for each of the four considered problems. Each row is a different problem: linear elliptic, Poisson, Darcy flow with log-normal coefficients, Darcy flow with piecewise constant coefficients respectively from top to bottom. The approximations are constructed with our best performing method: Linear $d = 150$, Linear $d = 150$, NN $d = 70$, NN $d = 70$ respectively from top to bottom.

500, 1000, 2000, 1000, 500, ordered from first to last layer, and the SELU non-linearity [30]. We note that Theorem 3.5 requires greater depth for greater accuracy but that we have found our 5-layer network to suffice for all of the examples described here. Thus we have not attempted to optimize the architecture of the neural network. We use stochastic gradient descent with Nesterov momentum (0.99) to train the network parameters [24], each time picking the largest learning rate that does not lead to blow-up in the error.
4.1. PDE Setting. We will consider second order elliptic PDEs of the form

\[-\nabla \cdot (a(s)\nabla u(s)) = f(s), \quad s \in D\]
\[u(s) = 0, \quad s \in \partial D\]  

(4.1)

which is prototypical of many scientific applications. We take \(D = (0,1)^2\) to be the unit box, \(a \in L^\infty(D;\mathbb{R}_+), f \in L^2(D;\mathbb{R}),\) and let \(u \in H^1_0(D;\mathbb{R})\) be the unique weak solution of (4.1). Note that, since \(D\) is bounded, \(L^\infty(D;\mathbb{R}_+)\) is continuously embedded within the Hilbert space \(L^2(D;\mathbb{R}_+)\). We will consider two variations of the input-output map generated by the solution operator for (4.1); in one, it is Lipschitz and lends itself to the theory of Subsection 3.2 and, in the other, it is not Lipschitz. We obtain numerical results which demonstrate our theory as well as demonstrating the effectiveness of our proposed methodology in the non-Lipschitz setting.

We make use of three probability measures which we now describe. The first, which will serve as a base measure, is the Gaussian \(\mu_G = \mathcal{N}(0, (-\Delta + 9I)^{-2})\) with a zero Neumann boundary condition on the operator \(\Delta\). Then we define \(\mu_L\) to be the log-normal measure defined as the push-forward of \(\mu_G\) under the exponential map i.e. \(\gamma = \exp \mu_G\). Lastly, we define \(\mu_P = T\mu_G\) to be the push-forward of \(\mu_G\) under the piecewise constant map

\[T(z) = \begin{cases} 
12 & z \geq 0, \\
3 & z < 0.
\end{cases}\]

Figure 2 shows an example draw from each of the above measures. We will use as \(\mu\) one of these three measures in each experiment we conduct.

For each subsequently described problem we use, unless stated otherwise, \(N = 1024\) training examples from \(\mu\) and its pushforward under \(\Psi\), from which we construct \(\Psi_{NN}\), and then 5000 unseen testing examples from \(\mu\) in order to obtain a Monte Carlo estimate of the relative test error:

\[\mathbb{E}_{x \sim \mu} \frac{\|(G_2 \circ \chi \circ F_1)(x) - \Psi(x)\|_Y}{\|\Psi(x)\|_Y}.\]

All data is collected on a uniform \(421 \times 421\) mesh and (4.1) is solved with a second order finite-difference scheme. Data for all other mesh sizes is sub-sampled from the original. We refer to the size of the discretization in one direction e.g. \(421\), as the resolution. We fix \(d_1 = d_2\) (the dimensions after PCA in the input and output spaces) and refer to this as the reduced dimension. We experiment with using a linear map as well as a dense neural network for approximating \(\varphi\); in all figures we distinguish between these by referring to Linear or NN approximations respectively.

We also compare all of our results to the work of [54] which utilizes a 19-layer fully-connected convolutional neural network, referencing this approach as Zhu within the text. This is done to show that the image-to-image regression approach that many such works utilize yields approximations that are not consistent in the continuum, and hence across different discretizations; in contrast, our methodology is designed as a mapping between Hilbert spaces and as a consequence is robust across different discretizations. For some problems in Subsection 4.2, we compare to the method developed in [11], which we refer to as Chkifa. For the problems in Subsection 4.3, we also compare to the reduced basis method [18, 43] when instantiated with PCA. We note that both Chkifa and the reduced basis method are intrusive, i.e., they need knowledge of the governing PDE. Furthermore the method of Chkifa needs full
Fig. 4: Relative test errors on the linear elliptic problem with $N = 1024$ training examples. Panel (a) shows the errors as a function of the resolution while panel (b) fixes a $421 \times 421$ mesh and shows the error as a function of the reduced dimension.

Fig. 5: Relative test errors on the Poisson problem with $N = 1024$ training examples. Panel (a) shows the errors as a function of the resolution while panel (b) fixes a $421 \times 421$ mesh and shows the error as a function of the reduced dimension.

knowledge of the generating process of the inputs. We re-emphasize that our proposed method is fully data-driven.

4.2. Globally Lipschitz Solution Map. We consider the input-output map \( \Psi : L^2(D; \mathbb{R}) \to H^1_0(D; \mathbb{R}) \) mapping \( f \mapsto u \) in (4.1) with the coefficient \( a \) fixed. Since (4.1) is a linear PDE, \( \Psi \) is linear and therefore Lipschitz. We study two instantiations of this problem. In the first, we draw a single \( a \sim \mu_P \) and fix it. We then solve (4.1) with data \( f \sim \mu_G \). We refer to this as the linear elliptic problem. See row 1 of Figure 3 for an example. In the second, we set \( a(w) = 1 \ \forall w \in D \), in which case (4.1) becomes the Poisson equation which we solve with data \( f \sim \mu = \mu_G \). We refer to this as the Poisson problem. See row 2 of Figure 3 for an example.
Fig. 6: Panel (a) shows a sample drawn from the model (4.2) while panel (b) shows the solution of the Poisson equation with the sample from (a) as the r.h.s. Panel (c) shows the relative test error as a function of the amount of PDE solves/ training data for the method of Chkifa and our method respectively. We use the reduced dimension $d = N$.

Figure 4 (a) shows the relative test errors as a function of the resolution on the linear elliptic problem, while Figure 5 (a) shows them on the Poisson problem. The primary observation to make about panel (a) in these two figures is that it shows that the error in our proposed method does not change as the resolution changes. In contrast, it also shows that the image-to-image regression approach of Zhu [54], whilst accurate at low mesh resolution, fails to be invariant to the size of the discretization and errors increase in an uncontrolled fashion as greater resolution is used. The fact that our dimension reduction approach achieves constant error as we refine the mesh, reflects its design as a method on Hilbert space which may be approximated consistently on different meshes. Since the operator $\Psi$ here is linear, it is unsurprising that the linear approximation consistently outperforms the neural network, a fact also demonstrated in panel (a) of the two figures. While it is theoretically possible to find a neural network that can, at least, match the performance of the linear map, in practice, the non-convexity of the associated optimization problem can cause non-optimal behavior. Panels (b) of Figures 4 and 5 show the relative error as a function of the reduced dimension for a fixed mesh size. We see that while the linear maps consistently improve with the reduced dimension, the neural networks struggle as the complexity of the optimization problem is increased. This problem can usually be alleviated with the addition of more data (see Subsection 4.3, Figures 7 and 8), but there are still no guarantees that the optimal neural network is found. This is an issue that is inherent to most deep neural network based methods.

To compare to the method of Chkifa [11], we will assume the following model for the inputs,

$$f = \sum_{j=1}^{\infty} \xi_j \phi_j$$

where $\xi_j \sim U(-1,1)$ is an i.i.d. sequence, and $\phi_j = \sqrt{\lambda_j} \psi_j$ where $\lambda_j, \psi_j$ are the eigenvalues and eigenfunctions of the operator $(-\Delta + 100I)^{-4.1}$ with a zero Neumann boundary. This construction ensures that there exists $p \in (0,1)$ such that $\|\phi_j\|_{L^\infty} \geq 1 \in L^p(\mathbb{N}; \mathbb{R})$ which is required for the theory in [14]. We assume this model for $f$, the r.h.s. of the Poisson equation, and consider the solution operator
Fig. 7: Relative test errors on the Darcy flow problem with log-normal coefficients. and \( N = 1024 \) training examples. Using \( N = 1024 \) training examples, panel (a) shows the errors as a function of the resolution while panel (b) fixes a \( 421 \times 421 \) mesh and shows the error as a function of the reduced dimension. Panel (c) only shows results for our method using a neural network, fixing a \( 421 \times 421 \) mesh and showing the error as a function of the reduced dimension for different amounts of training data.

\[ \Psi : \ell^\infty(N; \mathbb{R}) \to H^1_0(D; \mathbb{R}) \] mapping \( (\xi_j)_{j \geq 1} \mapsto u \). Figure 6 panels (a)-(b) show an example input from (4.2) and its corresponding solution \( u \). Since this operator is linear, its Taylor series representation simply amounts to

\[
\Psi((\xi_j)_{j \geq 1}) = \sum_{j=1}^{\infty} \xi_j \eta_j
\]

where \( \eta_j \in H^1_0(D; \mathbb{R}) \) satisfy

\[-\Delta \eta_j = \phi_j.\]

This is easily seen by plugging in our model (4.2) for \( f \) into the Poisson equation and formally inverting the Laplacian. We further observe that the \( \ell^1(N; \mathbb{R}) \) summability of the sequence \( (\|\eta_j\|_{H^1_0})_{j \geq 1} \) (inherited from \( (\|\phi_j\|_{L^\infty})_{j \geq 1} \in \ell^p(N; \mathbb{R}) \)) implies that our power series (4.3) is summable in \( H^1_0(D; \mathbb{R}) \). Combining the two observations yields analyticity of \( \Psi \) with the same rates as in [14] obtained via Stechkin’s inequality. For a proof, see Theorem C.1.

We employ the method of Chkifa simply by truncation of (4.3) to \( d \) elements, noting that in this simple linear setting there is no longer a need for greedy selection of the index set. We note that this truncation requires \( d \) PDE solves of the Poisson equation hence we compare to our method when using \( N = d \) data points, since this also counts the number of PDE solves. Since the problem is linear, we use a linear map to interpolate the PCA latent spaces and furthermore set the reduced dimension of our PCA(s) to \( N \). Panel (c) of Figure 6 shows the results. We see that the method of Chkifa outperforms our method for any fixed number of PDE solves, although the empirical rate of convergence appears very similar for both methods. Furthermore we highlight that while our method appears to have a larger error constant than that of Chkifa, it has the advantage that it requires no knowledge of the model 4.2 or of the Poisson equation; it is driven entirely by the training data.

**4.3. Darcy Flow.** We now consider the input-output map \( \Psi : L^\infty(D; \mathbb{R}_+) \to H^1_0(D; \mathbb{R}) \) mapping \( a \mapsto u \) in (4.1) with \( f(s) = 1 \ \forall s \in D \) fixed. In this setting, the solution operator is nonlinear and is locally Lipschitz as a mapping from
Fig. 8: Relative test errors on the Darcy flow problem with piecewise constant coefficients. Using $N = 1024$ training examples, panel (a) shows the errors as a function of the resolution while panel (b) fixes a $421 \times 421$ mesh and shows the error as a function of the reduced dimension. Panel (c) only shows results for our method using a neural network, fixing a $421 \times 421$ mesh and showing the error as a function of the reduced dimension for different amounts of training data.

Fig. 9: Relative test errors on both Darcy flow problems with reduced dimension $d = 70$, training on a single mesh and transferring the solution to other meshes. When the training mesh is smaller than the desired output mesh, the PCA basis are interpolated using cubic splines. When the training mesh is larger than the desired output mesh, the PCA basis are sub-sampled.

$L^\infty(D; \mathbb{R}_+) \to H^1_0(D; \mathbb{R}_+) [16]$. However our results require a Hilbert space structure, and we view the solution operator as a mapping from $L^2(D; \mathbb{R}_+) \supset L^\infty(D; \mathbb{R}_+) \to H^1_0(D; \mathbb{R}_+)$. noting that we will choose the probability measure $\mu$ on $L^2(D; \mathbb{R}_+)$ to satisfy $\mu(L^\infty(D; \mathbb{R}_+)) = 1$. In this setting, $\Psi$ is not locally Lipschitz and hence Theorem 3.5 is not directly applicable. Nevertheless, our methodology exhibits competitive numerical performance. See rows 3 and 4 of Figure 3 for an example. Figure 7 (a) shows the relative test errors as a function of the resolution when $a \sim \mu = \mu_\text{L}$ is log-normal while Figure 8 (a) shows them when $a \sim \mu = \mu_\text{P}$ is piecewise constant. In both settings, we see that the error in our method is invariant to mesh-refinement. Since
the problem is non-linear, the neural network outperforms the linear map. However
we see the same issue as in Figure 4 where increasing the reduced dimension does
not necessarily improve the error due to the increased complexity of the optimization
problem. Panels (b) of Figures 7 and 8 confirm this observation. This issue can be
alleviated with additional training data. Indeed, panels (c) of Figures 7 and 8 show
that the error curve is flattened with more data. We highlight that these results are
consistent with our interpretation of Theorem 3.1: the reduced dimensions \( d_X, d_Y \)
are determined first by the properties of the measure \( \mu \) and its pushforward, and then
the amount of data necessary is obtained to ensure that the finite data approximation
error is of the same order of magnitude as the finite-dimensional approximation error.
In summary, the size of the training dataset \( N \) should increase with the number of
reduced dimensions.

For this problem, we also compare to the reduced basis method (RB) when in-
stantiated with PCA. We note that the errors of both methods are very close, but we
find that the online runtime of our method is significantly better. Letting \( K \) denote
the mesh-size and \( d \) the reduced dimension, the reduced basis method has a runtime
of \( O(d^2 K + d^3) \) while our method has the runtime \( O(dK) \) plus the runtime of the
neural network which, in practice, we have found to be negligible. The difference is
especially exacerbated when needing to compute many solutions in parallel. Since
most modern architectures are able to internally parallelize matrix-matrix multiplication,
our method computes all 5000 test solutions on the 421 \( \times \) 421 mesh in about one
minute while the reduced basis method takes over 40 hours on the same machine. This
issue can be alleviated for the reduced basis method with more stringent multi-core
parallelization.

We again note that the image-to-image regression approach of [54] does not scale
with the mesh size. We do however acknowledge that for the small meshes for which
the method was designed, it does outperform all other approaches. This begs the
question of whether one can design neural networks that match the performance of
image-to-image regression but remain invariant with respect to the size of the mesh.
The contemporaneous work [35] takes a step in this direction.

Lastly, we show that our method also has the ability to transfer a solution learned
on one mesh to another. This is done by interpolating or sub-sampling both of the
input and output PCA basis from the training mesh to the desired mesh. The neural
network is fixed and does not need to be re-trained on a new mesh. We show this
in Figure 9 for both Darcy flow problems. We note that when training on a small
mesh, the error increases as we move to larger meshes, reflecting the interpolation
error of the basis. Nevertheless, this increase is rather small: as shown in Figure 9,
we obtain a 3% and a 1% relative error increasing when transferring solutions trained
on a 61 \( \times \) 61 grid to a 421 \( \times \) 421 grid on each respective Darcy flow problem. On
the other hand, when training on a large mesh, we see almost no error increase on
the small meshes. This indicates that the neural network learns a property that is
intrinsic to the solution operator and independent of the discretization.

5. Conclusion. In this paper, we proposed a general data-driven methodology
that can be used to learn mappings between separable Hilbert spaces. We proved
consistency of the approach when instantiated with PCA in the setting of globally
Lipschitz forward maps. We demonstrated the desired mesh-independent properties
of our approach on parametric PDE problems, showing good numerical performance
even on problems outside the scope of the theory.

This work leaves many interesting directions open for future research. To under-
stand the interplay between the reduced dimension and the amount of data needed requires a deeper understanding of neural networks and their interaction with the optimization algorithms used to produce the approximation architecture. Even if the optimal neural network is found by that optimization procedure, the question of the number of parameters needed to achieve a given level of accuracy, and how this interacts with the choice of reduced dimensions $d_X$ and $d_Y$, warrants analysis in order to reveal the computational complexity of the proposed approach. Furthermore, the use of PCA limits the scope of problems that can be addressed to Hilbert, rather than general Banach spaces; even in Hilbert space, PCA may not be the optimal choice of dimension reduction. The development of autoencoders on function space is a promising direction that has the potential to address these issues; it also has many potential applications that are not limited to deployment within the methodology proposed here. Finally we also wish to study the use of our methodology in more challenging PDE problems, such as those arising in materials science, as well as for time-dependent problems such as multi-phase flow in porous media. Broadly speaking we view our contribution as a first step in the development of methods that generalize the ideas and applications of neural networks by operating on, and between, spaces of functions.

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REFERENCES


Appendix A. Neural Networks And Approximation (Locally Lipschitz Case).
This extends the approximation theory of Subsection 3.2 to the case of solution maps \( \Psi : \mathcal{X} \to \mathcal{Y} \) that are \( \mu \)-measurable and locally Lipschitz in the following sense

\[
\forall x, z \in \mathcal{X} \quad \| \Psi(x) - \Psi(z) \|_Y \leq L(x, z) \| x - z \|_X .
\]

where the function \( L : \mathcal{X} \times \mathcal{X} \to \mathbb{R}_+ \) is symmetric in its arguments, i.e., \( L(x, z) = L(z, x) \), and for any fixed \( w \in \mathcal{X} \) the function \( L(\cdot, w) : \mathcal{X} \to \mathbb{R}_+ \) is \( \mu \)-measurable and non-decreasing in the sense that \( L(s, w) \leq L(x, w) \) if \( \| x \|_X \geq \| w \|_X \). Note that this implies that \( \Psi \) is locally bounded: for any \( x \in \mathcal{X} \)

\[
\| \Psi(x) \|_Y \leq \| \Psi(0) \|_Y + \| \Psi(x) - \Psi(0) \|_Y \leq \| \Psi(0) \|_Y + L(x, 0) \| x \|_X .
\]

Hence we deduce that the pushforward \( \Psi_{\sharp} \mu \) has bounded fourth moments provided that \( \mathbb{E}_{x \sim \mu}(L(x, 0) \| x \|_X)^4 < +\infty \):

\[
\mathbb{E}_{y \sim \Psi_{\sharp} \mu} \| y \|_Y^4 = \int_{\mathcal{X}} \| \Psi(x) \|_Y^4 d\mu(x) \leq \int_{\mathcal{X}} (\| \Psi(0) \|_Y + L(x, 0) \| x \|_X)^4 d\mu(x) \leq 2^3 \left( \| \Psi(0) \|_Y + \int_{\mathcal{X}} L(x, 0)^4 \| x \|_X^4 d\mu(x) \right) < \infty,
\]

where we used a generalized triangle inequality proven in [52, Cor. 3.1].

**Theorem A.1.** Let \( \mathcal{X}, \mathcal{Y} \) be real, separable Hilbert spaces, \( \Psi \) a mapping from \( \mathcal{X} \) into \( \mathcal{Y} \) and let \( \mu \) be a probability measure supported on \( \mathcal{X} \) such that

\[
\mathbb{E}_{x \sim \mu} L(x, x)^2 < +\infty, \quad \mathbb{E}_{x \sim \mu} L(x, 0)^2 \| x \|_X^2 < \infty,
\]

where \( L(\cdot, \cdot) \) is given in (A.1). Fix \( d_X, d_Y, N \geq \max\{ d_X, d_Y \}, \delta \in (0, 1), \tau > 0 \) and define \( M = \sqrt{\mathbb{E}_{x \sim \mu} \| x \|_X^4 / \delta} \). Then there exists a constant \( c(d_X, d_Y) \geq 0 \) and neural network \( \chi \in \mathcal{M}(d_X, d_Y, t, r, M) \) with \( t \leq c(\log(\sqrt{d_Y} / \tau) + 1) \) layers and \( r \leq c(e^{-d_X} \log(\sqrt{d_Y} / \tau) + 1) \) active weights and biases in each component, so that

\[
(A.2) \quad \mathbb{E}_{\{ x_j \} \sim \mu} \mathbb{E}_{x \sim \mu} (e_{NN}(x)) \leq C \left( \tau + \sqrt{\delta} + \left( \sqrt{\frac{d_X}{N}} + R^{\mu}(V_{d_X}) \right)^{1/2} + \left( \sqrt{\frac{d_Y}{N}} + R^{\Psi_{\sharp} \mu}(V_{d_Y}) \right)^{1/2} \right),
\]

where \( e_{NN}(x) := \| \Psi_{NN}(x) - \Psi(x) \|_Y \) and \( C > 0 \) is independent of \( d_X, d_Y, N, \delta \) and \( \epsilon \).

**Proof.** Our method of proof is similar to the proof of Theorem 3.5 and for this reason we shorten some of the arguments. Recall the constant \( Q \) from Theorem 3.4. In what follows we take \( Q \) to be the maximum of the two such constants when arising from application of the theorem on the two different probability spaces \((\mathcal{X}, \mu)\) and \((\mathcal{Y}, \Psi_{\sharp} \mu)\). As usual we employ the shorthand notation \( \mathbb{E} \) to denote \( \mathbb{E}_{\{ x_j \} \sim \mu} \) the expectation with respect to the dataset \( \{ x_j \}_{j=1}^N \).
We begin by approximating the error incurred by using $\Psi_{PCA}$ given by (2.3):

\begin{equation}
\mathbb{E} \mathbb{E}_{x \sim \mu} \| \Psi_{PCA}(x) - \Psi(x) \|_Y = \mathbb{E} \mathbb{E}_{x \sim \mu} \| (G_Y \circ F_Y \circ \Psi \circ G_X \circ F_X)(x) - \Psi(x) \|_Y \\
= \mathbb{E} \mathbb{E}_{x \sim \mu} \left\| \Pi_{V_Y^N \Psi}(\Pi_{V_X^N} x) - \Psi(x) \right\|_Y \\
\leq \mathbb{E} \mathbb{E}_{x \sim \mu} \left\| \Pi_{V_Y^N \Psi}(\Pi_{V_X^N} x) - \Pi_{V_Y^N} \Psi(x) \right\|_Y + \mathbb{E} \mathbb{E}_{x \sim \mu} \left\| \Pi_{V_Y^N} \Psi(x) - \Psi(x) \right\|_Y \\
\leq \mathbb{E} \mathbb{E}_{x \sim \mu} L(\Pi_{V_Y^N} x, x) \left\| \Pi_{V_X^N} x - x \right\|_X + \mathbb{E} \mathbb{E}_{y \sim \Psi_{2\mu}} \left\| \Pi_{V_Y^N} y - y \right\|_Y,
\end{equation}

noting that the operator norm of an orthogonal projection is 1. Now since $L(\cdot, \cdot)$ is non-decreasing we infer that $L(\Pi_{V_X^N} x, x) \leq L(x, x)$ and then using Cauchy-Schwarz we obtain

\begin{equation}
\mathbb{E} \mathbb{E}_{x \sim \mu} \| \Psi_{PCA}(x) - \Psi(x) \|_Y \leq \left( \mathbb{E} \mathbb{E}_{x \sim \mu} L(x, x) \right)^{1/2} \left( \mathbb{E} \mathbb{E}_{x \sim \mu} \left\| \Pi_{V_X^N} x - x \right\|_X^2 \right)^{1/2} + \mathbb{E} \mathbb{E}_{y \sim \Psi_{2\mu}} \left\| \Pi_{V_Y^N} y - y \right\|_Y,
\end{equation}

where we used Hölder’s inequality in the last line and defined the new constant $L' := \left( \mathbb{E} \mathbb{E}_{x \sim \mu} L(x, x) \right)^{1/2}$. Theorem 3.4 allows us to control this error, and leads to

\begin{equation}
\mathbb{E} \mathbb{E}_{x \sim \mu} \| \Psi_{PCA}(x) - \Psi(x) \|_Y \leq \mathbb{E} \mathbb{E}_{x \sim \mu} \| \Psi_{NN}(x) - \Psi_{PCA}(x) \|_Y + \mathbb{E} \mathbb{E}_{x \sim \mu} \| \Psi_{PCA}(x) - \Psi(x) \|_Y \\
\leq \mathbb{E} \mathbb{E}_{x \sim \mu} \left( \sqrt{\frac{Q d_X}{N}} + R_{V_X} \right)^{1/2} + \left( \sqrt{\frac{Q d_Y}{N}} + R_{\Psi_{\mu}} \right)^{1/2}.
\end{equation}

We now approximate $\varphi$ by a neural network $\chi$ as before. To that end we first note from Lemma B.3 that $\varphi$ is locally Lipschitz, and hence continuous, as a mapping from $\mathbb{R}^{d_X}$ into $\mathbb{R}$. Identify the components $\varphi(s) = (\varphi^{(1)}(s), \ldots, \varphi^{(d_y)}(s))$ where each function $\varphi^{(j)} \in C(\mathbb{R}^{d_X}; \mathbb{R})$. We consider the restriction of each component function to the set $[-M, M]^{d_X}$.

By [53, Thm. 1] and using the same arguments as in the proof of Theorem 3.5 there exist neural networks $\chi^{(1)}, \ldots, \chi^{(d_y)} : \mathbb{R}^{d_X} \to \mathbb{R}$, $\varphi^{(j)} \in M(d_X, t^{(j)}, r^{(j)})$, with layer and active weight parameters $t^{(j)}$ and $r^{(j)}$ satisfying $t^{(j)} \leq c^{(j)} [\log(M \sqrt{d_Y/\tau}) + 1]$, and $r^{(j)} \leq c^{(j)} (\tau / 2M)^{-d_X} [\log(M \sqrt{d_Y/\tau}) + 1]$ with constants $c^{(j)}(d_X) > 0$, so that

\begin{equation}
\left\| \left( \chi^{(1)}(s), \ldots, \chi^{(d_y)}(s) \right) - \varphi(s) \right\|_2 < \tau \quad \forall s \in [-M, M]^{d_X}.
\end{equation}

We now simply define $\chi : \mathbb{R}^{d_X} \to \mathbb{R}^{d_Y}$ as the stacked network $(\chi^{(1)}, \ldots, \chi^{(d_y)})$ extended by zero outside of $[-M, M]^{d_X}$ to immediately obtain

\begin{equation}
\sup_{s \in [-M, M]^{d_X}} \left\| \chi(s) - \varphi(s) \right\|_2 < \tau.
\end{equation}

Thus, by construction $\chi \in M(d_X, d_Y, t, r, M)$ with at most $t \leq \max_j t^{(j)}$ many layers and $r \leq r^{(j)}$ many active weights and biases in each of its components.
Define the set $A = \{ x \in X : F_X(x) \in [-M, M]^d \}$. By Lemma B.4 below, $\mu(A) \geq 1 - \delta$ and $\mu(A^c) \leq \delta$. Define the approximation error $e_{PCA}(x) := \| \Psi_{x \Theta}(x) - \Psi_{PCA}(x) \|_{Y}$ and decompose its expectation as

$$
\mathbb{E}_{x \sim \mu} [e_{PCA}(x)] = \int_A e_{PCA}(x) d\mu(x) + \int_{A^c} e_{PCA}(x) d\mu(x) =: I_A + I_{A^c}.
$$

For the first term,

$$(A.7) \quad I_A \leq \int_A \| (G_Y \circ \chi \circ F_X)(x) - (G_Y \circ \phi \circ F_X)(x) \|_{Y} d\mu(x) \leq \tau,$$

by using the fact, established in Lemma B.3, that $G_Y$ is Lipschitz with Lipschitz constant 1, the $\tau$-closeness of $\chi$ to $\phi$ from (A.6), and $\mu(A) \leq 1$. For the second term we have, using that $G_Y$ has Lipschitz constant 1 and that $\chi$ takes value zero on $A^c$,

$$(A.8) \quad I_{A^c} \leq \int_{A^c} \| (G_Y \circ \chi \circ F_X)(x) - (G_Y \circ \phi \circ F_X)(x) \|_{Y} d\mu(x)$$

$$\leq \int_{A^c} |\chi(F_X(x)) - \phi(F_X(x))|_2 d\mu(x) = \int_{A^c} |\phi(F_X(x))|_2 d\mu(x).$$

Once more from Lemma B.3 we have that

$$|F_X(x)|_2 \leq \| x \|_X; \quad |\phi(v)|_2 \leq |\phi(0)|_2 + L(G_X(v), 0)\|v\|_2$$

so that, using the hypothesis on $L$ and global Lipschitz property of $F_X$ and $G_X$ we can write

$$(A.9) \quad I_{A^c} \leq \mu(A^c) |\phi(0)|_2 + \int_{A^c} L(x, 0) |F_X(x)|_2 d\mu(x)$$

$$\leq \mu(A^c) |\phi(0)|_2 + \int_{A^c} L(x, 0) \| x \|_X d\mu(x)$$

$$\leq \mu(A^c) |\phi(0)|_2 + \mu(A^c) \frac{1}{2} \left( \mathbb{E}_{x \sim \mu} L(x, 0)^2 \| x \|_X^2 \right)^{1/2}$$

$$\leq \delta |\phi(0)|_2 + \delta^{1/2} L''$$

where $L'' := (\mathbb{E}_{x \sim \mu} L(x, 0)^2 \| x \|_X^2)^{1/2}$. Combining (3.3), (3.5) and (3.7) we obtain the desired result. \hfill \Box

**Appendix B. Supporting Lemmas.**

In this Subsection we present and prove auxiliary lemmas that are used throughout the proofs in the article. The proof of Theorem 3.4 made use of the following proposition, known as Fan’s Theorem, proved originally in [22]. We state and prove it here in the infinite-dimensional setting as this generalization may be of independent interest. Our proof follows the steps of Fan’s original proof in the finite-dimensional setting. The work [41], through which we first became aware of Fan’s result, gives an elegant generalization; however it is unclear whether that approach is easily applicable in infinite dimensions due to issues of compactness.

**Lemma B.1 (Fan [22]).** Let $(\mathcal{H}, \langle \cdot , \cdot \rangle, \| \cdot \|)$ be a separable Hilbert space and $C : \mathcal{H} \rightarrow \mathcal{H}$ a non-negative, self-adjoint, compact operator. Denote by $\lambda_1 \geq \lambda_2 \geq \ldots$ the
eigenvalues of $C$ and, for any $d \in \mathbb{N} \setminus \{0\}$, let $S_d$ denote the set of collections of $d$ orthonormal elements of $\mathcal{H}$. Then

$$\sum_{j=1}^{d} \lambda_j = \max_{\{u_1, \ldots, u_d\} \in S_d} \sum_{j=1}^{d} \langle Cu_j, u_j \rangle.$$  

**Proof.** Let $\phi_1, \phi_2, \ldots$ denote the orthonormal eigenfunctions of $C$ corresponding to the eigenvalues $\lambda_1, \lambda_2, \ldots$ respectively. Note that for $\{\phi_1, \ldots, \phi_d\} \in S_d$, we have

$$\sum_{j=1}^{d} \langle C\phi_j, \phi_j \rangle = \sum_{j=1}^{d} \lambda_j \|\phi_j\|^2 = \sum_{j=1}^{d} \lambda_j.$$  

Now let $\{u_1, \ldots, u_d\} \in S_d$ be arbitrary. Then for any $j \in \{1, \ldots, d\}$, we have $u_j = \sum_{k=1}^{\infty} \lambda_k \phi_k$ and thus

$$\langle Cu_j, u_j \rangle = \sum_{k=1}^{\infty} \lambda_k |\langle u_j, \phi_k \rangle|^2 = \lambda_d \sum_{k=1}^{\infty} |\langle u_j, \phi_k \rangle|^2 + \sum_{k=d+1}^{\infty} (\lambda_k - \lambda_d) |\langle u_j, \phi_k \rangle|^2 + \sum_{k=1}^{d} (\lambda_k - \lambda_d) |\langle u_j, \phi_k \rangle|^2.$$  

Since $\|u_j\|^2 = 1$, we have $\|u_j\|^2 = \sum_{k=1}^{\infty} |\langle u_j, \phi_k \rangle|^2 = 1$ therefore

$$\lambda_d \sum_{k=1}^{\infty} |\langle u_j, \phi_k \rangle|^2 + \sum_{k=d+1}^{\infty} (\lambda_k - \lambda_d) |\langle u_j, \phi_k \rangle|^2 = \lambda_d \sum_{k=1}^{d} |\langle u_j, \phi_k \rangle|^2 + \sum_{k=d+1}^{\infty} \lambda_k |\langle u_j, \phi_k \rangle|^2$$

$$\leq \lambda_d \sum_{k=1}^{\infty} |\langle u_j, \phi_k \rangle|^2 = \lambda_d$$

using the fact that $\lambda_k \leq \lambda_d$, \forall $k > d$. We have shown $\langle Cu_j, u_j \rangle \leq \lambda_d + \sum_{k=1}^{d} (\lambda_k - \lambda_d) |\langle u_j, \phi_k \rangle|^2$. Thus

$$\sum_{j=1}^{d} (\lambda_j - \langle Cu_j, u_j \rangle) \geq \sum_{j=1}^{d} \left( \lambda_j - \lambda_d - \sum_{k=1}^{d} (\lambda_k - \lambda_d) |\langle u_j, \phi_k \rangle|^2 \right)$$

$$= \sum_{j=1}^{d} (\lambda_j - \lambda_d) \left( 1 - \sum_{k=1}^{d} |\langle u_k, \phi_j \rangle|^2 \right).$$

We now extend the finite set of $\{u_k\}_{k=1}^{d}$ from a $d$-dimensional orthonormal set to an orthonormal basis $\{u_k\}_{k=1}^{\infty}$ for $\mathcal{H}$. Note that $\lambda_j \geq \lambda_d$, \forall $j \leq d$ and that

$$\sum_{k=1}^{d} |\langle u_k, \phi_j \rangle|^2 \leq \sum_{k=1}^{\infty} |\langle u_k, \phi_j \rangle|^2 = \|\phi_j\|^2 = 1$$

therefore $\sum_{j=1}^{d} (\lambda_j - \langle Cu_j, u_j \rangle) \geq 0$ concluding the proof.

Theorem 3.4 relies on a Monte Carlo estimate of the Hilbert-Schmidt distance between $C$ and $C_N$ that we state and prove below.
and, by Jensen’s inequality,

\[ \mathbb{E}_{(u_i)\sim \nu} \| C_N - C \|^2_{HS} = \frac{Q}{N}. \]

**Proof.** Define \( C^{(u_j)} := u_j \otimes u_j \) for any \( j \in \{1, \ldots, N\} \) and \( C^{(u)} := u \otimes u \) for any \( u \in \mathcal{H} \), noting that \( \mathbb{E}_{u \sim \nu}[C^{(u)}] = C = \mathbb{E}_{u \sim \nu}[C^{(u_j)}] \). Further we note that

\[ \mathbb{E}_{u \sim \nu}[\| C^{(u)} \|^2_{HS}] = \mathbb{E}_{u \sim \nu}\| u \|^4 < \infty \]

and, by Jensen’s inequality, \( \| C \|^2_{HS} \leq \mathbb{E}_{u \sim \nu}[\| C^{(u)} \|^2_{HS}] < \infty \). Once again using the shorthand notation \( \mathbb{E} \) in place of \( \mathbb{E}_{(u_i)\sim \nu} \) we compute,

\[
\mathbb{E}\| C_N - C \|^2_{HS} = \mathbb{E}\left[ \frac{1}{N} \sum_{j=1}^{N} C^{(u_j)} - C \right]_{HS} = \mathbb{E}\left[ \frac{1}{N} \sum_{j=1}^{N} C^{(u_j)} \right]_{HS} - \| C \|^2_{HS}
\]

\[ = \frac{1}{N} \mathbb{E}_{u \sim \nu}\| C^{(u)} \|^2_{HS} + \frac{1}{N^2} \sum_{j=1}^{N} \sum_{k \neq j} \langle \mathbb{E}[C^{(u_j)}], \mathbb{E}[C^{(u_k)}] \rangle_{HS} - \| C \|^2_{HS}
\]

\[ = \frac{1}{N} \mathbb{E}_{u \sim \nu}\| C^{(u)} \|^2_{HS} + \frac{N^2 - N}{N^2} \| C \|^2_{HS} - \| C \|^2_{HS}
\]

\[ = \frac{1}{N} \left( \mathbb{E}_{u \sim \nu}\| C^{(u)} \|^2_{HS} - \| C \|^2_{HS} \right) = \frac{1}{N} \mathbb{E}_{u \sim \nu}\| C^{(u)} - C \|^2_{HS}.
\]

Setting \( Q = \mathbb{E}_{u \sim \nu}\| C^{(u)} - C \|^2_{HS} \) completes the proof. \( \Box \)

The following lemma, used in the proof of Theorem 3.5, estimates Lipschitz constants of various maps required in the proof.

**Lemma B.3.** The maps \( F_X, F_Y, G_X \) and \( G_Y \) are globally Lipschitz:

\[
\begin{align*}
|F_X(v) - F_X(z)|_2 &\leq \| v - z \|_X, \quad \forall v, z \in \mathcal{X} \\
|F_Y(v) - F_Y(z)|_2 &\leq \| v - z \|_Y, \quad \forall v, z \in \mathcal{Y} \\
\|G_X(v) - G_X(z)\|_X &\leq \| v - z \|_2, \quad \forall v, z \in \mathbb{R}^d \mathcal{X} \\
\|G_Y(v) - G_Y(z)\|_X &\leq \| v - z \|_2, \quad \forall v, z \in \mathbb{R}^d \mathcal{Y}.
\end{align*}
\]

Furthermore, if \( \Psi \) is locally Lipschitz and satisfies

\[
\forall x, w \in \mathcal{X} \quad \| \Psi(x) - \Psi(w) \|_Y \leq L(x, w)\| x - w \|_X,
\]

with \( L : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}_+ \) that is symmetric with respect to its arguments, and increasing in the sense that \( L(s, t) \leq L(x, w) \), if \( \| x \|_X \geq \| s \|_X \). Then \( \varphi \) is also locally Lipschitz and

\[
|\varphi(v) - \varphi(z)|_2 \leq L(G_X(v), G_X(z))\| v - z \|_2, \quad \forall v, z \in \mathbb{R}^d \mathcal{X}.
\]

**Proof.** We establish that \( F_Y \) and \( G_X \) are Lipschitz and estimate the Lipschitz constants; the proofs for \( F_X \) and \( G_Y \) are similar. Let \( \phi_{1,N}^X, \ldots, \phi_{d_X,N}^X \) denote the eigenvectors of the empirical covariance with respect to the data \{\( y_j \)\}_{j=1}^{N} which span \( V_{d_X,N}^Y \), and let \( \phi_{d_Y+1,N}^Y, \phi_{d_Y+2,N}^Y, \ldots \) be an orthonormal extension to \( \mathcal{Y} \). Then, by Parseval’s identity,

\[
|F_Y(v) - F_Y(z)|_2^2 = \sum_{j=1}^{d_Y} \langle v - z, \phi_j^Y \rangle_2^2 \leq \sum_{j=1}^{\infty} \langle v - z, \phi_j^Y \rangle_2^2 = \| v - z \|_2^2.
\]
A similar calculation for $G_X$, using $\phi^X_{1,N}, \ldots, \phi^X_{d_X,N}$ the eigenvectors of the empirical covariance of the data $\{x_j\}_{j=1}^N$ yields

$$\|G_X(v) - G_X(z)\|_X^2 = \left\| \sum_{j=1}^{d_X} (v_j - z_j) \phi^X_{j,N} \right\|_X^2 = \sum_{j=1}^{d_X} |v_j - z_j|^2 = |v - z|^2$$

for any $v, z \in \mathbb{R}^{d_X}$, using the fact that the empirical eigenvectors can be extended to an orthonormal basis for $X$. Recalling that $\varphi = F_Y \circ \Psi \circ G_X$, the above estimates immediately yield

$$|\varphi(v) - \varphi(z)|_2 \leq L(G_X(v), G_X(z)) |v - z|_2, \quad \forall v, z \in \mathbb{R}^{d_X}.$$

The following lemma establishes a bound on the size of the set $A$ that was defined in the proof of Theorems 3.5 and A.1.

**Lemma B.4.** Fix $0 < \delta < 1$, let $x \sim \mu$ be a random variable and set $M = \sqrt{E_{x \sim \mu} \|x\|_X^2} / \delta$. Define $F_X$ using the random dataset $\{x_j\}_{j=1}^N \sim \mu$ then,

$$\mathbb{P}\left( F_X(x) \notin [-M, M]^{d_X} \right) \leq \delta,$$

where the probability is computed with respect to both $x$ and the $x_j$‘s.

**Proof.** Denote by $\phi^X_{1,N}, \ldots, \phi^X_{d_X,N}$ the orthonormal set used to define $V^X_{d_X,N}$ (2.7) and let $\phi^X_{d_X+1,N}, \phi^X_{d_X+2,N}, \ldots$ be an orthonormal extension of this basis to $X$. For any $j \in \{1, \ldots, d_X\}$, by Chebyshev’s inequality, we have

$$\mathbb{P}_{x \sim \mu}(\|x, \phi^X_{j,N}\|_X \geq M) \leq \frac{E_{x \sim \mu}(\langle x, \phi^X_{j,N} \rangle_X)^2}{M^2}.$$  

Note that the expectation is taken only with respect to the randomness in $x$ and not $\phi^X_{1,N}, \ldots, \phi^X_{d_X,N}$, so the right hand side is itself a random variable. We further compute

$$\mathbb{P}_{x \sim \mu}(\|x, \phi^X_{1,N}\|_X \geq M, \ldots, \|x, \phi^X_{d_X,N}\|_X \geq M) \leq \frac{1}{M^2} \mathbb{E}_{x \sim \mu} \sum_{j=1}^{d_X} |\langle x, \phi^X_{j,N} \rangle_X|^2 \leq \frac{1}{M^2} \mathbb{E}_{x \sim \mu} \sum_{j=1}^{d_X} |\langle x, \phi^X_{j,N} \rangle_X|^2 = \frac{1}{M^2} \mathbb{E}_{x \sim \mu} \|x\|_X^2,$$

noting that $\|x\|_X^2 = \sum_{j=1}^{\infty} |\langle x, \xi_j \rangle_X|^2$ for any orthonormal basis $\{\xi_j\}_{j=1}^{\infty}$ of $X$ hence the randomness in $\phi^X_{1,N}, \phi^X_{2,N}, \ldots$ is inconsequential. Thus we find that, with $\mathbb{P}$ denoting probability with respect to both $x \sim \mu$ and the random data used to define $F_X$,

$$\mathbb{P}(\|x, \phi^X_{1,N}\|_X \leq M, \ldots, \|x, \phi^X_{d_X,N}\|_X \leq M) \geq 1 - \frac{1}{M^2} \mathbb{E}_{x \sim \mu} \|x\|_X^2 = 1 - \delta$$

the desired result.

**Appendix C. Analyticity of the Poisson Solution Operator.**

Define $X = \{\xi \in C^\infty(\mathbb{N}; \mathbb{R}) : \|\xi\|_{L^\infty} \leq 1\}$ and let $\{\phi_j\}_{j=1}^\infty$ be some sequence of functions with the property that $(\|\phi_j\|_{L^\infty})_{j \geq 1} \in l^p(\mathbb{N}; \mathbb{R})$ for some $p \in (0, 1)$. Define $\Psi : X \to H^1_0(D; \mathbb{R})$ as mapping a set of coefficients $\xi = (\xi_1, \xi_2, \ldots) \in X$ to $u \in H^1_0(D; \mathbb{R})$ the unique weak solution of

$$-\Delta u = \sum_{j=1}^\infty \xi_j \phi_j \quad \text{in} \quad D, \quad u|_{\partial D} = 0.$$
Note that since $D$ is a bounded domain and $\xi \in \mathcal{X}$, we have that $\sum_{j=1}^{\infty} \xi_j \phi_j \in L^2(\Omega; \mathbb{R})$ since our assumption implies $(\|\phi_j\|_{L^\infty})_{j \geq 1} \in \ell^1(\mathbb{N}; \mathbb{R})$. Therefore $u$ is indeed the unique weak-solution of the Poisson equation [21, Chap. 6] and $\Psi$ is well-defined.

**Theorem C.1.** Suppose that there exists $p \in (0, 1)$ such that $(\|\phi_j\|_{L^\infty})_{j \geq 1} \in \ell^p(\mathbb{N}; \mathbb{R})$. Then

$$\lim_{K \to \infty} \sup_{\xi \in \mathcal{X}} \|\Psi(\xi) - \sum_{j=1}^{K} \xi_j \eta_j\|_{H^1_0} = 0$$

where, for each $j \in \mathbb{N}$, $\eta_j \in H^1_0(D; \mathbb{R})$ satisfies

$$-\Delta \eta_j = \phi_j \quad \text{in} \quad D, \quad u|_{\partial D} = 0.$$  

**Proof.** By linearity and Poincaré inequality, we obtain the Lipschitz estimate

$$\|\Psi(\xi^{(1)}) - \Psi(\xi^{(2)})\|_{H^1_0} \leq C \sum_{j=1}^{\infty} (\xi^{(1)}_j - \xi^{(2)}_j) \|\phi_j\|_{L^2}, \quad \forall \xi^{(1)}, \xi^{(2)} \in \mathcal{X}$$

for some $C > 0$. Now let $\xi = (\xi_1, \xi_2, \ldots) \in \mathcal{X}$ be arbitrary and define the sequence $\xi^{(1)} = (\xi_1, 0, 0, \ldots), \xi^{(2)} = (\xi_1, \xi_2, 0, \ldots, \ldots$. Note that, by linearity, for any $K \in \mathbb{N}$, $\Psi(\xi^{(K)}) = \sum_{j=1}^{K} \xi_j \eta_j$. Then, using our Lipschitz estimate,

$$\|\Psi(\xi) - \Psi(\xi^K)\|_{H^1_0} \lesssim \sum_{j=K+1}^{\infty} \|\xi_j \phi_j\|_{L^2} \lesssim \sum_{j=K+1}^{\infty} \|\phi_j\|_{L^\infty} \leq K^{1-\frac{1}{p}} (\|\phi_j\|_{L^\infty})_{j \geq 1} \|\ell^p\|$$

where the last line follows by Stechkin's inequality [14, Sec. 3.3]. Taking the supremum over $\xi \in \mathcal{X}$ and the limit $K \to \infty$ completes the proof. \qed