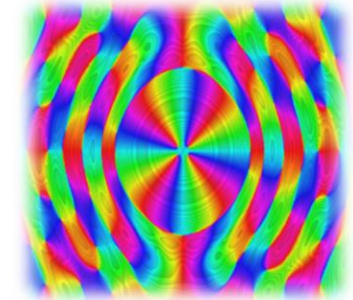
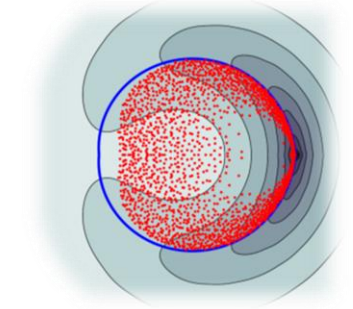
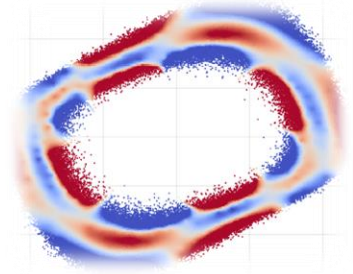


Can we compute spectral properties of (infinite-dimensional) Koopman operators?

Solves the problem of computing spectra of general Koopman operators on L^2 spaces and controlling projection error of inf dim \rightarrow fin dim. (EDMD does **not** converge in general)

Matthew Colbrook
University of Cambridge
20/05/2024

- C., Townsend, "Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems" **Communications on Pure and Applied Mathematics**, 2024.
- C., "The mpEDMD Algorithm for Data-Driven Computations of Measure-Preserving Dynamical Systems," **SIAM Journal on Numerical Analysis**, 2023.
- C., Drysdale, Horning, "Rigged Dynamic Mode Decomposition: Data-Driven Generalized Eigenfunction Decompositions for Koopman Operators", arxiv preprint.
- C., "The Multiverse of Dynamic Mode Decomposition Algorithms," **Handbook of Numerical Analysis**, 2024.



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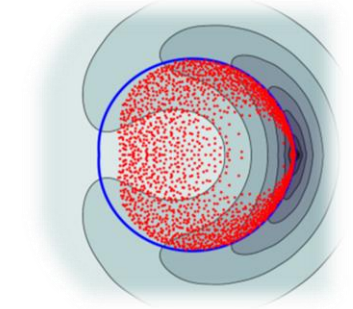
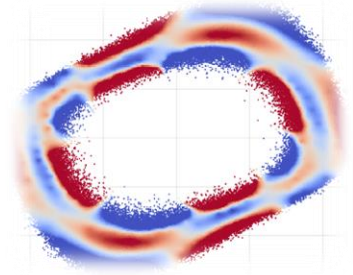
Unitary version of EDMD which converges (spectra, measures, KMD) for any measure-preserving system (EDMD does **not** converge in general)

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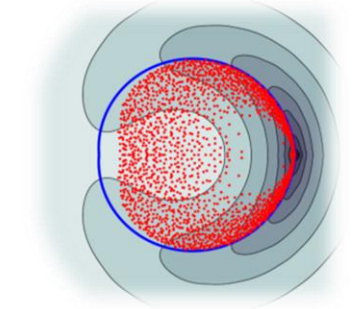
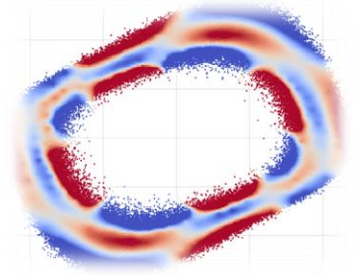


Can we compute spectral properties of (infinite-dimensional) Koopman operators?

Computes spectral measures and generalized eigenfunctions of measure-preserving systems.

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20/05/2024

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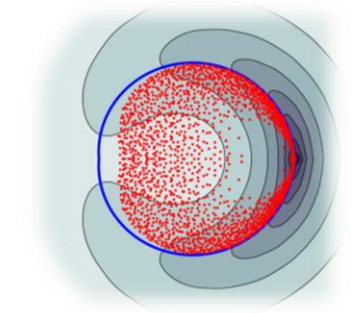
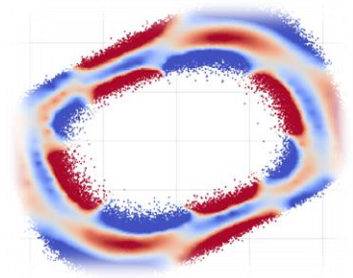
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Recent review of DMD methods from a spectral computations point of view.

- C., Townsend, "Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems" **Communications on Pure and Applied Mathematics**, 2024.
- C., "The m -EDMD Algorithm for Data-Driven Computations of Measure-Preserving Dynamical Systems," **SIAM Journal on Numerical Analysis**, 2023.
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The setup

State $x \in \Omega \subseteq \mathbb{R}^d$. (Ω does not need to be an attractor)

Unknown function $F: \Omega \rightarrow \Omega$ governs dynamics: $x_{n+1} = F(x_n)$.

Koopman operator: \mathcal{K} acts on functions $g: \Omega \rightarrow \mathbb{C}$, $[\mathcal{K}g](x) = g(F(x))$.

Function space: $L^2(\Omega, \omega)$, positive measure ω , inner product $\langle \cdot, \cdot \rangle$.

Goal: Learn spectral properties from snapshot data $\{x^{(m)}, y^{(m)} = F(x^{(m)})\}_{m=1}^M$.

NB: No assumptions yet on snapshots or Ω or F or ω .

(Other than F non-singular w.r.t. ω , \mathcal{K} a closed operator (can be unbounded).)

Warmup on $\ell^2(\mathbb{Z})$ - **** happens... even for measure-preserving systems

$$\begin{pmatrix} \ddots & & & & & & \\ & \ddots & & & & & \\ & & 0 & 1 & & & \\ & & & 0 & 1 & & \\ & & & & 0 & 1 & \\ & & & & & 0 & 1 \\ & & & & & & 0 & \ddots \\ & & & & & & & 0 & \ddots \\ & & & & & & & & \ddots & \ddots \end{pmatrix} \xrightarrow{\text{Two-way infinite}} \begin{pmatrix} 0 & 1 & & & & & \\ & \ddots & \ddots & & & & \\ & & \ddots & \ddots & & & \\ & & & \ddots & \ddots & & \\ & & & & \ddots & 1 & \\ & & & & & 0 & \end{pmatrix} \in \mathbb{C}^{N \times N}$$

- Spectrum is unit circle.
- Spectrum is stable.
- Continuous spectra.
- Unitary evolution.

- Spectrum is $\{0\}$.
- Spectrum is unstable.
- Discrete spectra.
- Nilpotent evolution.

Lots of Koopman operators are built up from operators like these!

Dangers when we truncate/discretize $\mathcal{K} \rightarrow \mathbb{K} \in \mathbb{C}^{N \times N}$

$$\text{Sp}(\mathcal{K}) = \{\lambda \in \mathbb{C}: \mathcal{K} - \lambda I \text{ is not invertible}\}$$

- **Too much:** Spurious eigenvalues $\lambda \in \text{Sp}(\mathbb{K})$ far from $\text{Sp}(\mathcal{K})$
- **Too little:** $\text{Sp}(\mathbb{K})$ misses parts of $\text{Sp}(\mathcal{K})$
- **Continuous spectra** ($\text{Sp}(\mathcal{K})$ not just eigenvalues!)
- **Verification (e.g., subspace)**
- **Instability** (non-normal \mathcal{K} , non-normal discretizations of normal \mathcal{K})



Caution

Methods like EDMD do not avoid these dangers as $N \rightarrow \infty$!

Outline

- General systems:
 - Residual Dynamic Mode Decomposition.
- Measure-preserving systems:
 - Rigged Dynamic Mode Decomposition
 - Measure-Preserving Extended Dynamic Mode Decomposition.
- The **Solvability Complexity Index** – *classification* of problems and *optimality* of algorithms.
- Where are we? Open questions and future research.



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**HOT OFF
THE
PRESS**

Extended Dynamic Mode Decomposition (EDMD)

Functions $\psi_j: \Omega \rightarrow \mathbb{C}, j = 1, \dots, N$

$$\{x^{(m)}, y^{(m)} = F(x^{(m)})\}_{m=1}^M$$

- Schmid, “*Dynamic mode decomposition of numerical and experimental data*,” **J. Fluid Mech.**, 2010.
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quadrature points

$$\langle \psi_k, \psi_j \rangle \approx \sum_{m=1}^M w_m \overline{\psi_j(x^{(m)})} \psi_k(x^{(m)}) = \left[\underbrace{\begin{pmatrix} \psi_1(x^{(1)}) & \dots & \psi_N(x^{(1)}) \\ \vdots & \ddots & \vdots \\ \psi_1(x^{(M)}) & \dots & \psi_N(x^{(M)}) \end{pmatrix}^*}_{\Psi_X} \underbrace{\begin{pmatrix} w_1 & & \\ & \ddots & \\ & & w_M \end{pmatrix}}_W \underbrace{\begin{pmatrix} \psi_1(x^{(1)}) & \dots & \psi_N(x^{(1)}) \\ \vdots & \ddots & \vdots \\ \psi_1(x^{(M)}) & \dots & \psi_N(x^{(M)}) \end{pmatrix}}_{\Psi_X} \right]_{jk}$$

quadrature weights

$$\langle \mathcal{K}\psi_k, \psi_j \rangle \approx \sum_{m=1}^M w_m \overline{\psi_j(x^{(m)})} \underbrace{\psi_k(y^{(m)})}_{[\mathcal{K}\psi_k](x^{(m)})} = \left[\underbrace{\begin{pmatrix} \psi_1(x^{(1)}) & \dots & \psi_N(x^{(1)}) \\ \vdots & \ddots & \vdots \\ \psi_1(x^{(M)}) & \dots & \psi_N(x^{(M)}) \end{pmatrix}^*}_{\Psi_X} \underbrace{\begin{pmatrix} w_1 & & \\ & \ddots & \\ & & w_M \end{pmatrix}}_W \underbrace{\begin{pmatrix} \psi_1(y^{(1)}) & \dots & \psi_N(y^{(1)}) \\ \vdots & \ddots & \vdots \\ \psi_1(y^{(M)}) & \dots & \psi_N(y^{(M)}) \end{pmatrix}}_{\Psi_Y} \right]_{jk}$$

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Galerkin
Approximation

$$\mathcal{K} \rightarrow \mathbb{K} = (\Psi_X^* W \Psi_X)^{-1} \Psi_X^* W \Psi_Y = (\sqrt{W} \Psi_X)^\dagger \sqrt{W} \Psi_Y \in \mathbb{C}^{N \times N}$$

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Residual DMD

$$\langle \psi_k, \psi_j \rangle \approx \sum_{m=1}^M w_m \overline{\psi_j(x^{(m)})} \psi_k(x^{(m)}) = \left[\underbrace{\Psi_X^* W \Psi_X}_G \right]_{jk}$$

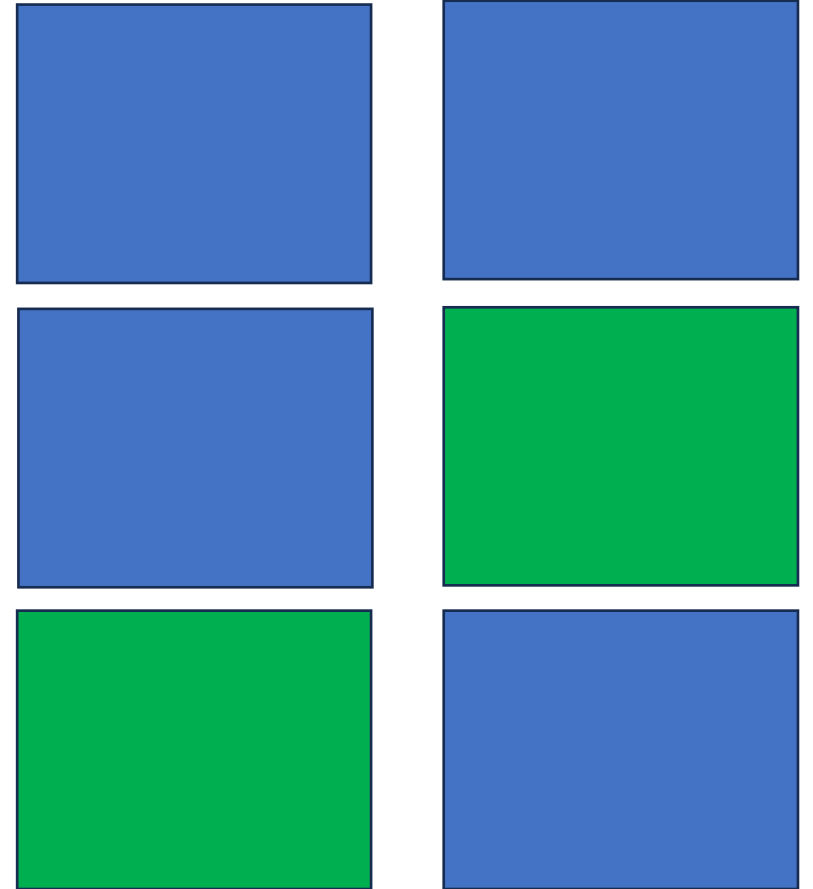
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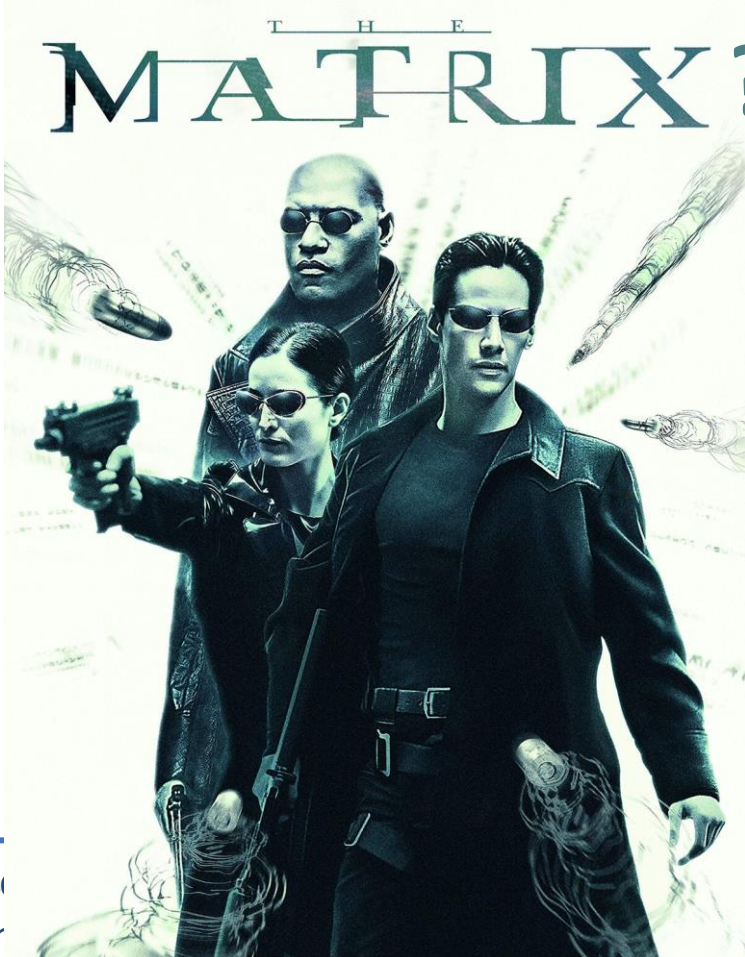
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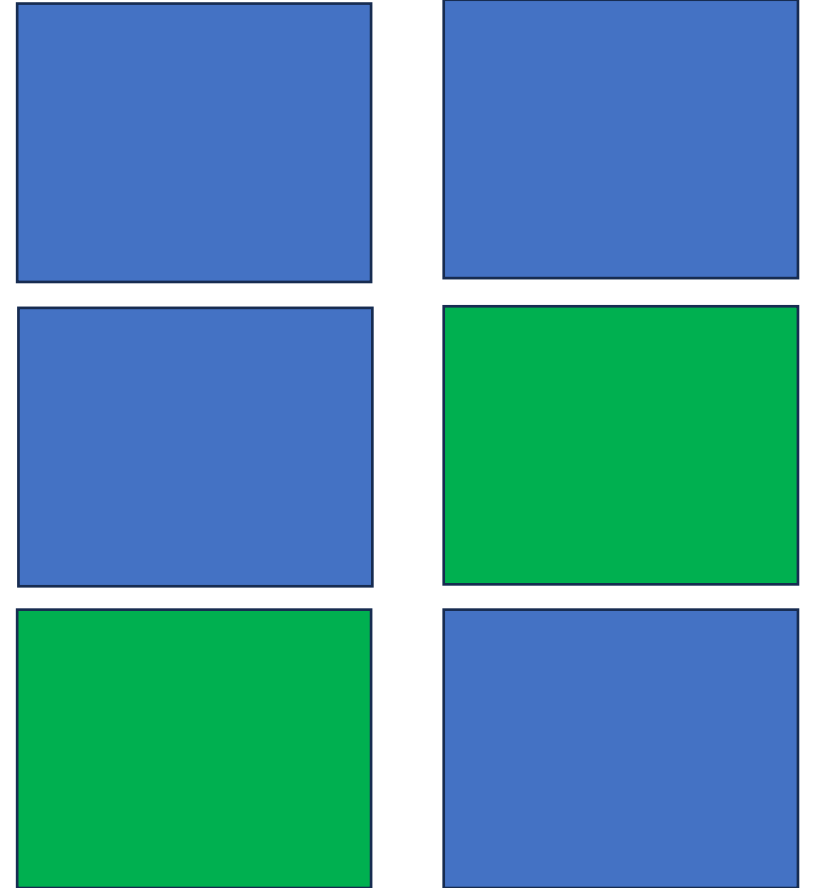
What's the missing



$$= \left[\underbrace{\Psi_X^* W \Psi_X}_G \right]_{jk}$$

$$= \left[\underbrace{\Psi_X^* W \Psi_Y}_{K_1} \right]_{jk}$$

adjoint



- C., Towns
- C., Aytor
- Code: <https://github.com/MColbrook/Residual-Dynamic-Mode-Decomposition>
- "Central properties of Koopman operators for dynamical systems," *Commun. Pure Appl. Math.*, 2023.
- "Composition," *J. Fluid Mech.*, 2023.

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ResDMD: Avoiding the dangers

If quadrature rule converges (ask me later)

Convergent methods for general \mathcal{K}

- **1 limit** $\lim_{M \rightarrow \infty}$: Avoid spurious eigenvalues.

- **2 limits** $\lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$: Compute $\text{Sp}_\varepsilon(\mathcal{K}) = \bigcup_{\|\mathcal{B}\| \leq \varepsilon} \text{Sp}(\mathcal{K} + \mathcal{B})$.

- **3 limits** $\lim_{\varepsilon \downarrow 0} \lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$: Compute $\text{Sp}(\mathcal{K})$.

M = number of snapshots
 N = number of basis functions

- Verification: dictionaries, approximate eigenfunctions, coherency,...
- Error bounds of forecasts.

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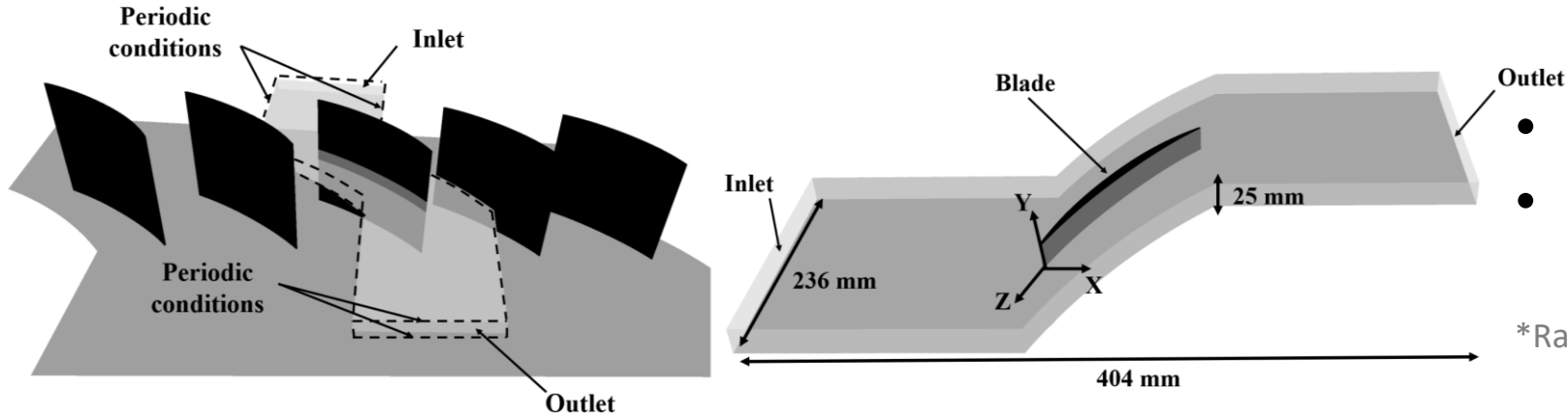
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- Verification: dictionaries, approximate eigenfunctions, coherency,...
- Error bounds of forecasts.
- Extends to stochastic systems (+ variance through Koopman).

Example: Verified spectra and modes

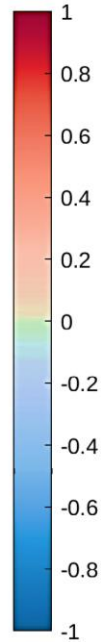
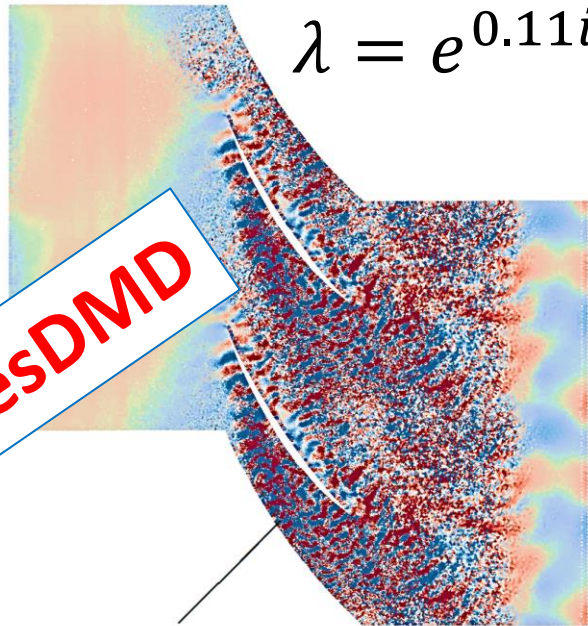


- Reynolds number $\approx 3.9 \times 10^5$
- Ambient dimension (d) $\approx 300,000$ (number of measurement points)

*Raw measurements provided by Stephane Moreau (Sherbrooke)

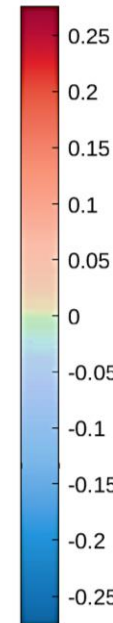
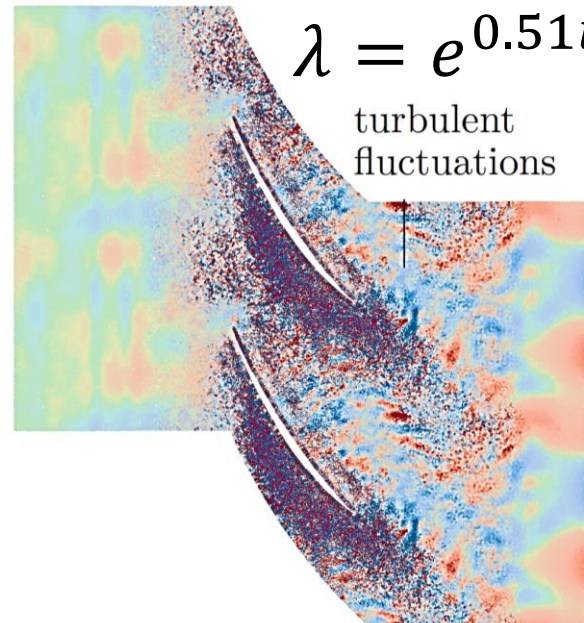
Rel. Error ≤ 0.0054

$$\lambda = e^{0.11i}$$



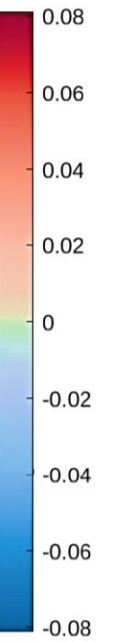
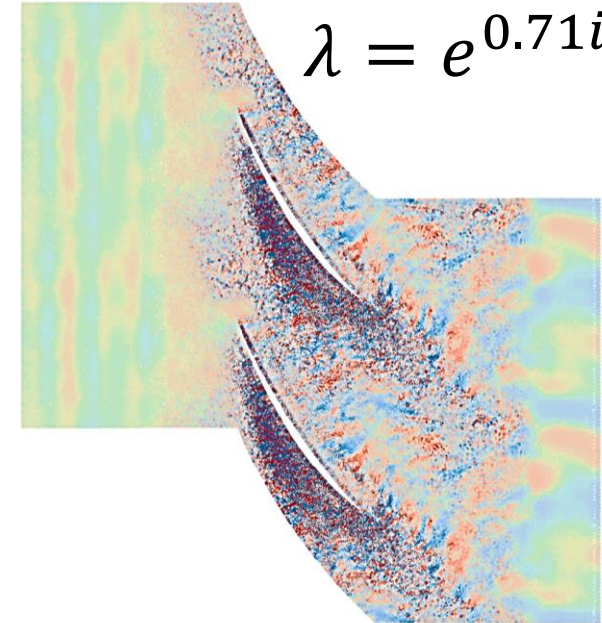
Rel. Error ≤ 0.0128

$$\lambda = e^{0.51i}$$



Rel. Error ≤ 0.0196

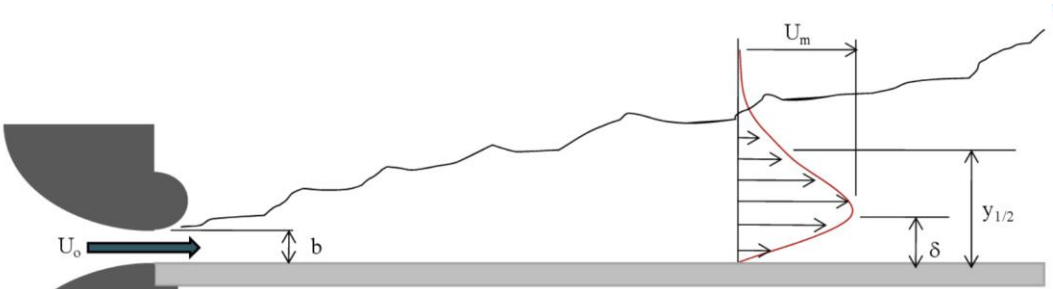
$$\lambda = e^{0.71i}$$



acoustic vibrations

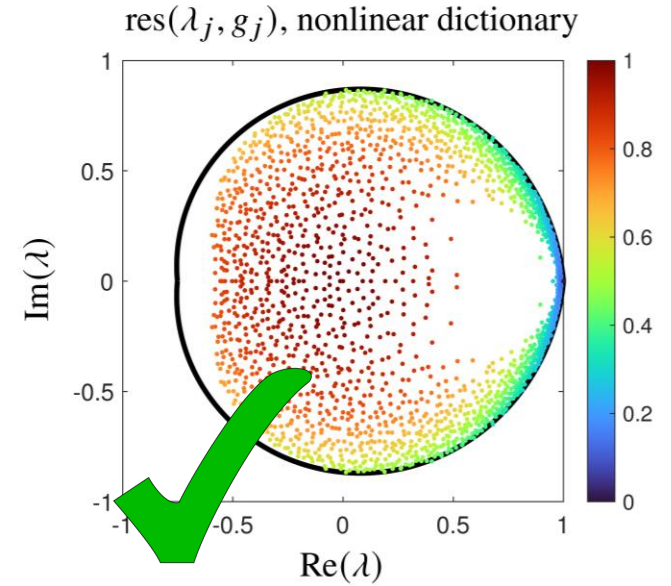
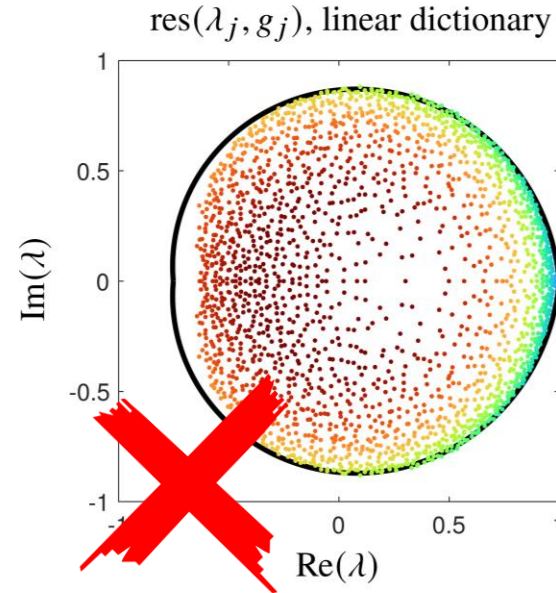
ResDMD

Example: Verified dictionary

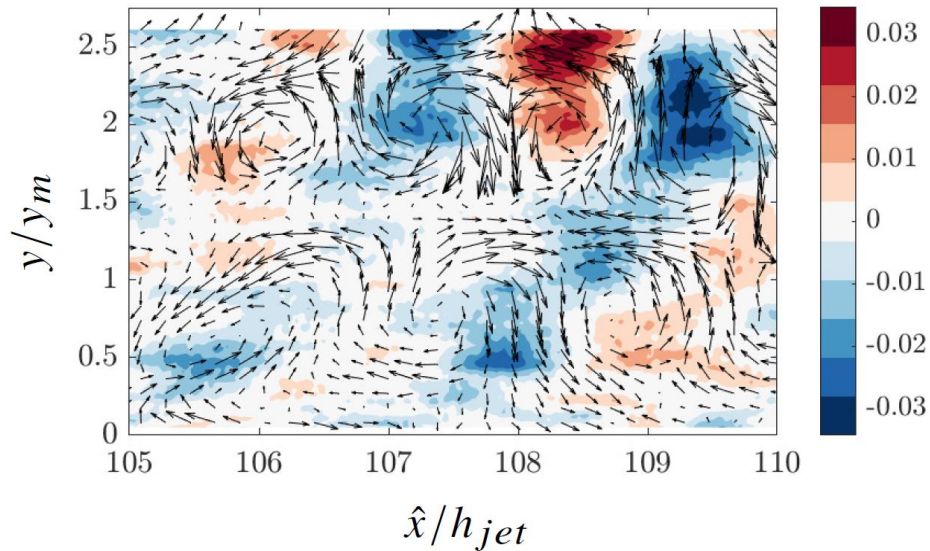


- Reynolds number $\approx 6.4 \times 10^4$
- Ambient dimension (d) $\approx 100,000$ (velocity at measurement points)

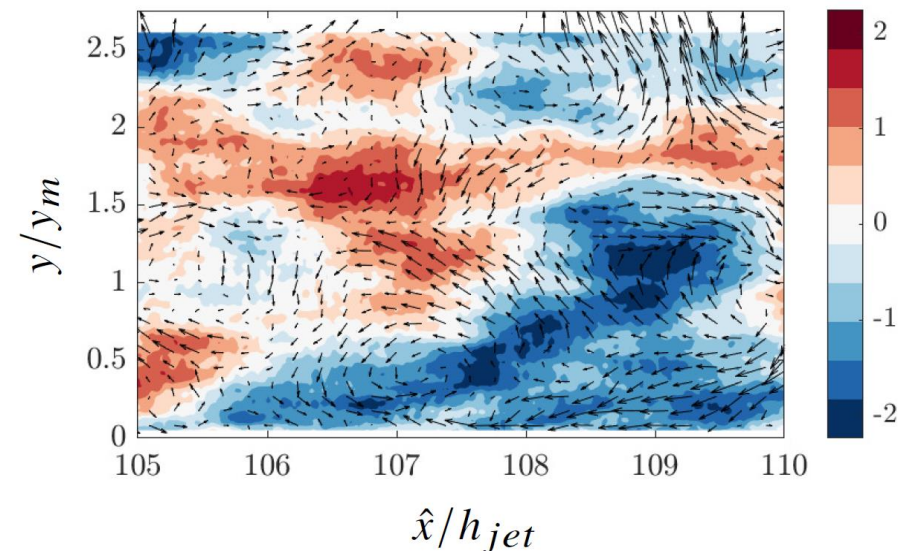
*Raw measurements provided by Máté Szóke (Virginia Tech)



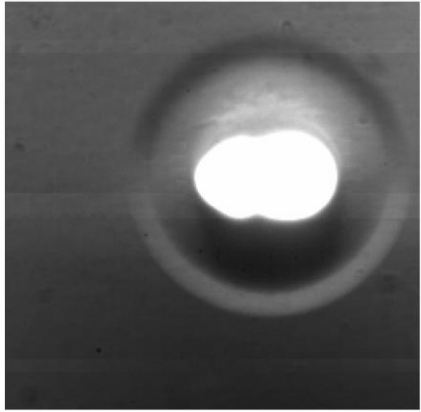
$$\lambda = 0.9439 + 0.2458i, \text{ error} \leq 0.0765$$



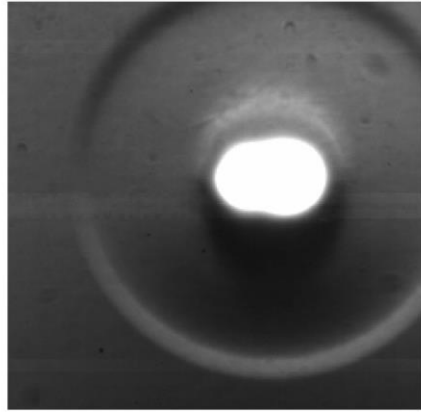
$$\lambda = 0.8948 + 0.1065i, \text{ error} \leq 0.1105$$



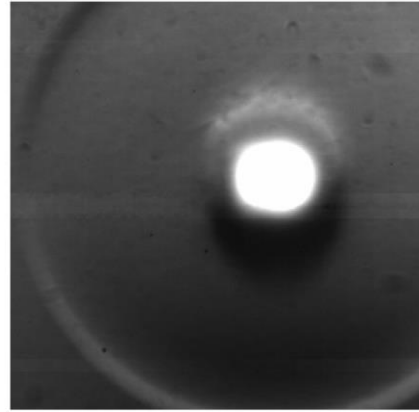
Example: Verified KMD and compression



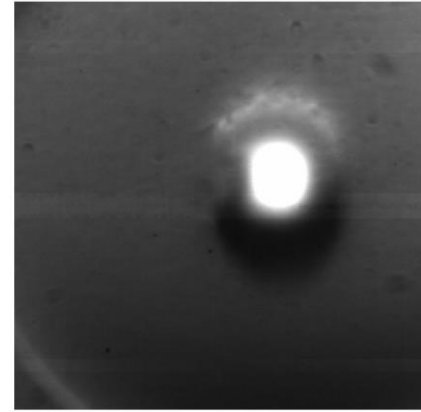
a) $t = 5 \mu\text{s}$



b) $t = 10 \mu\text{s}$



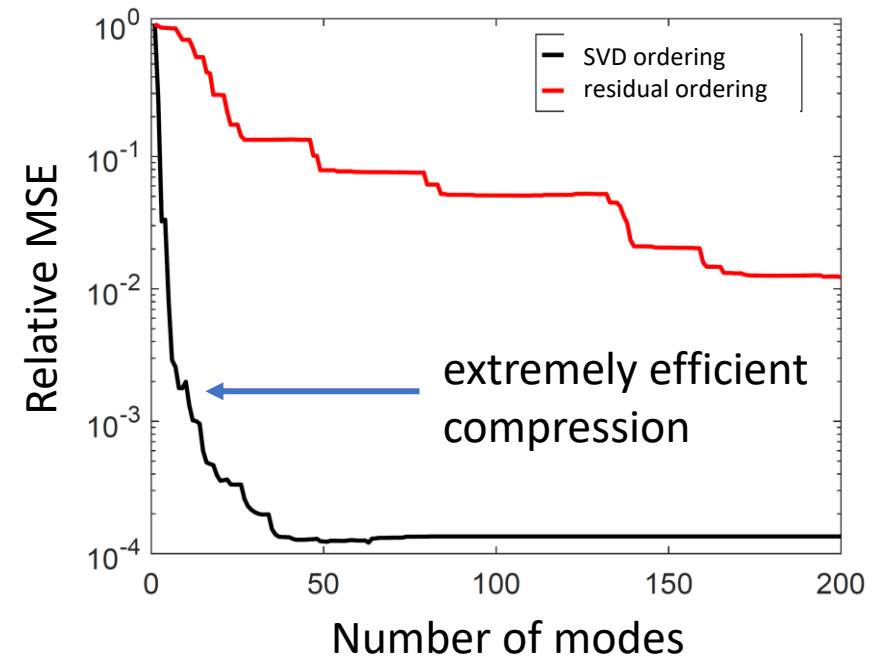
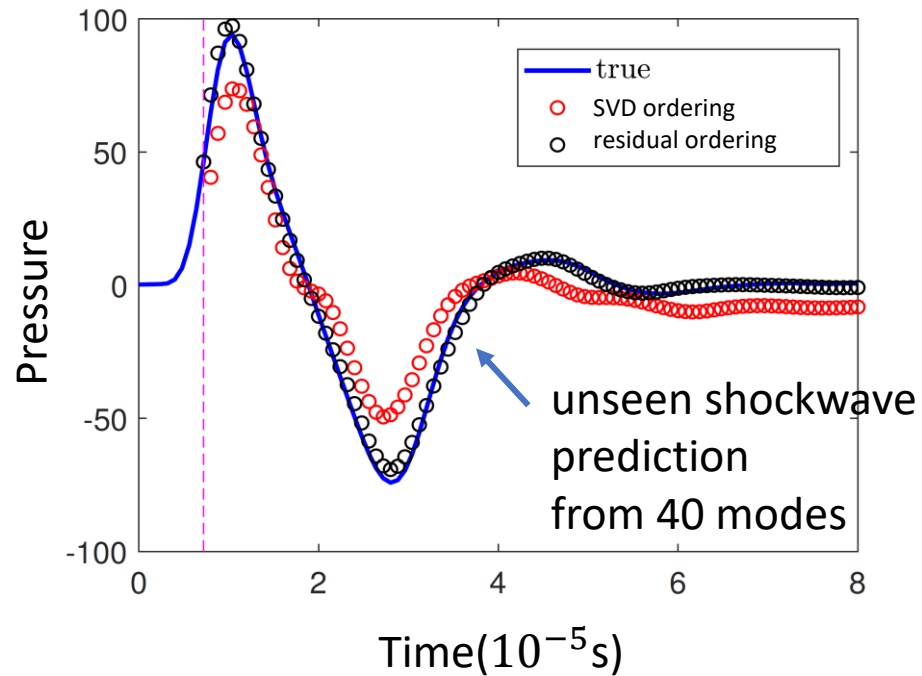
c) $t = 15 \mu\text{s}$



d) $t = 20 \mu\text{s}$



Matt Szóke's laser cannon!



Outline

- General systems:
 - Residual Dynamic Mode Decomposition.
- Measure-preserving systems:
 - **Rigged Dynamic Mode Decomposition**
 - **Measure-Preserving Extended Dynamic Mode Decomposition.**
- The **Solvability Complexity Index** – *classification* of problems and *optimality* of algorithms.
- Where are we? Open questions and future research.



**HOT OFF
THE
PRESS**

Measure-preserving systems

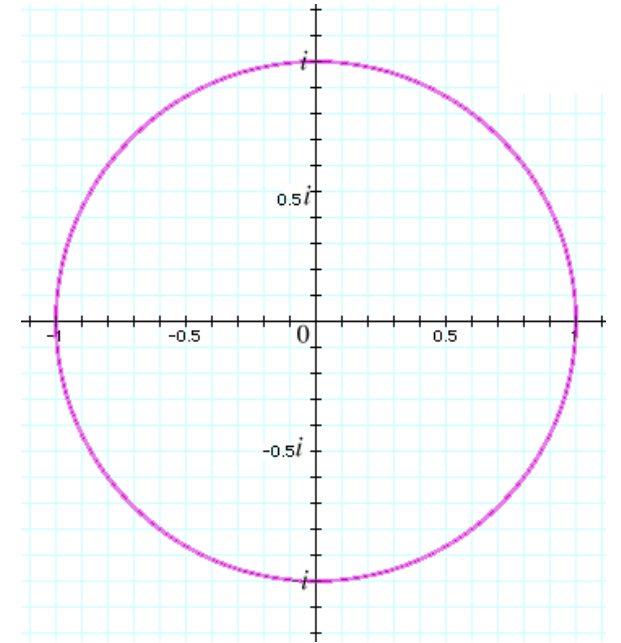
$$[\mathcal{K}g](x) = g(F(x)), \quad g \in L^2(\Omega, \omega)$$

F preserves $\omega \iff \|\mathcal{K}g\| = \|g\|$ (isometry)

$$\iff \mathcal{K}^* \mathcal{K} = I$$

$$\implies \text{Sp}(\mathcal{K}) \subseteq \{z: |z| \leq 1\}$$

(NB: unitary extensions of \mathcal{K} via Wold decomposition.)



Problem: Often \mathcal{K} doesn't have basis of eigenfunctions (i.e., **continuous spectra**)

Gelfand's theorem \rightarrow diagonalisation

- **Finite matrix:** $B \in \mathbb{C}^{n \times n}$, $B^*B = BB^*$, orthonormal basis of e-vectors $\{v_j\}_{j=1}^n$

$$v = \sum_{j=1}^n (v_j^* v) v_j, \quad Bv = \sum_{j=1}^n \lambda_j (v_j^* v) v_j \quad \forall v \in \mathbb{C}^n$$

- **Infinite dimensions:** Unitary \mathcal{K} . Typically, **no basis of eigenfunctions!**
Some technical assumptions (can always be realized):

$$g = \int_{[-\pi, \pi]_{\text{per}}} \underbrace{\langle g_\theta^* | g \rangle}_{\text{Koopman modes}} g_\theta dv(\theta), \quad \mathcal{K}g = \int_{[-\pi, \pi]_{\text{per}}} e^{i\theta} \langle g_\theta^* | g \rangle g_\theta dv(\theta)$$

$g \in S \subset L^2(\Omega, \omega)$

generalized eigenfunctions
distributions $\in S^*$

$e^{i\theta} = \lambda$

Koopman Mode Decomposition

Rigged DMD: Smoothing

Carathéodory function:

$$F_g(z) = (\mathcal{K} + zI)(\mathcal{K} - zI)^{-1}g = \int_{[-\pi, \pi]_{\text{per}}} \frac{e^{i\theta} + z}{e^{i\theta} - z} \langle g_\theta^* | g \rangle g_\theta d\nu(\theta)$$

Rigged DMD: Smoothing

Carathéodory function:

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Let $r = 1 + \varepsilon > 1$, $\theta_0 \in [-\pi, \pi]_{\text{per}}$,

$$\frac{1}{4\pi} [F_g(r^{-1}e^{i\theta_0}) - F_g(re^{i\theta_0})]$$

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$$\begin{aligned} & \frac{1}{4\pi} [F_g(r^{-1}e^{i\theta_0}) - F_g(re^{i\theta_0})] \\ &= \frac{1}{2\pi} \int_{[-\pi, \pi]_{\text{per}}} \frac{r^2 - 1}{1 + r^2 - 2r\cos(\theta_0 - \theta)} \langle g_{\theta}^* | g \rangle g_{\theta} d\nu(\theta) \end{aligned}$$

Rigged DMD: Smoothing

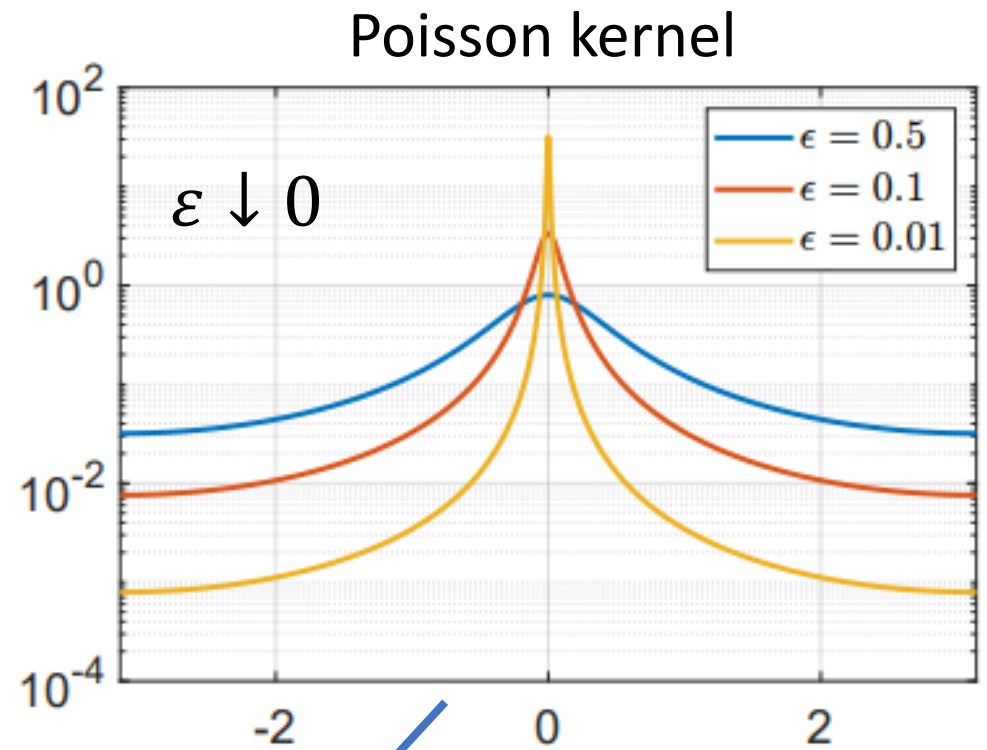
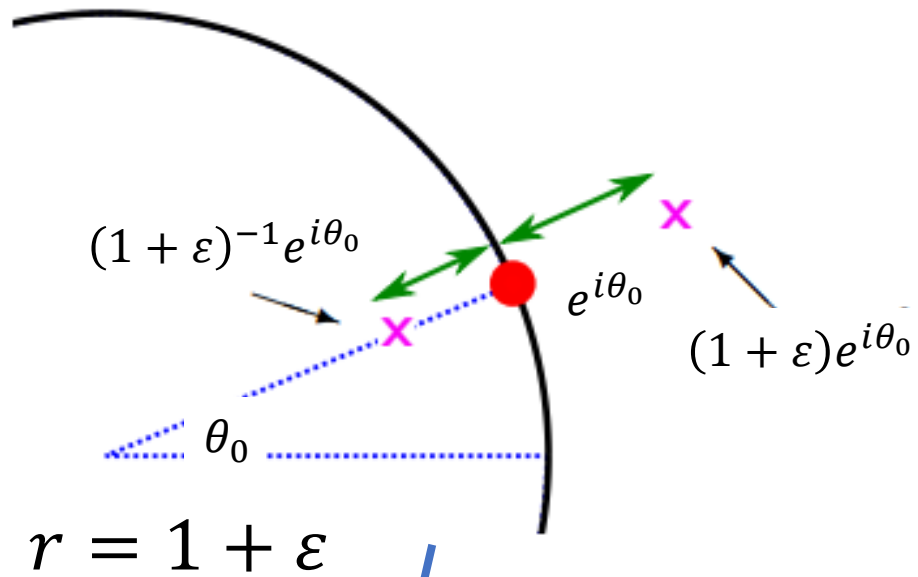
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Smoothed generalized eigenfunction



$$\frac{1}{4\pi} [F_g(r^{-1}e^{i\theta_0}) - F_g(re^{i\theta_0})]$$

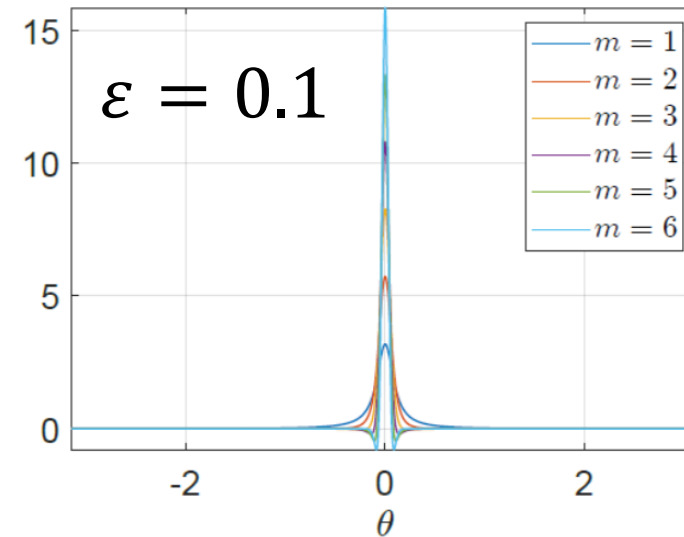
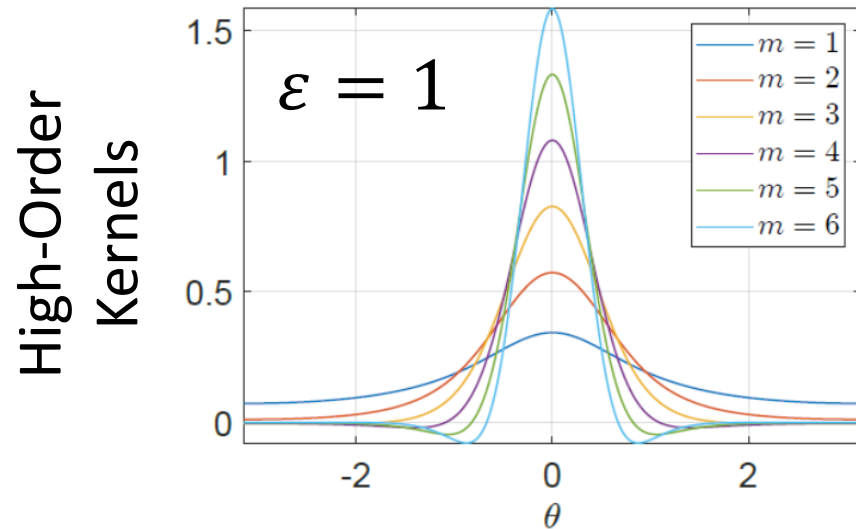
$$= \frac{1}{2\pi} \int_{[-\pi, \pi]_{\text{per}}} \underbrace{\frac{r^2 - 1}{1 + r^2 - 2r\cos(\theta_0 - \theta)}}_{\text{Poisson kernel}} \langle g_\theta^* | g \rangle g_\theta dv(\theta)$$

Smoothed generalized eigenfunction

Better smoothing kernels as $\varepsilon \downarrow 0$

- Poisson kernel: **slow** convergence $\mathcal{O}(\varepsilon \log(1/\varepsilon))$.
- Construct high-order kernels using $F_g(z)$.

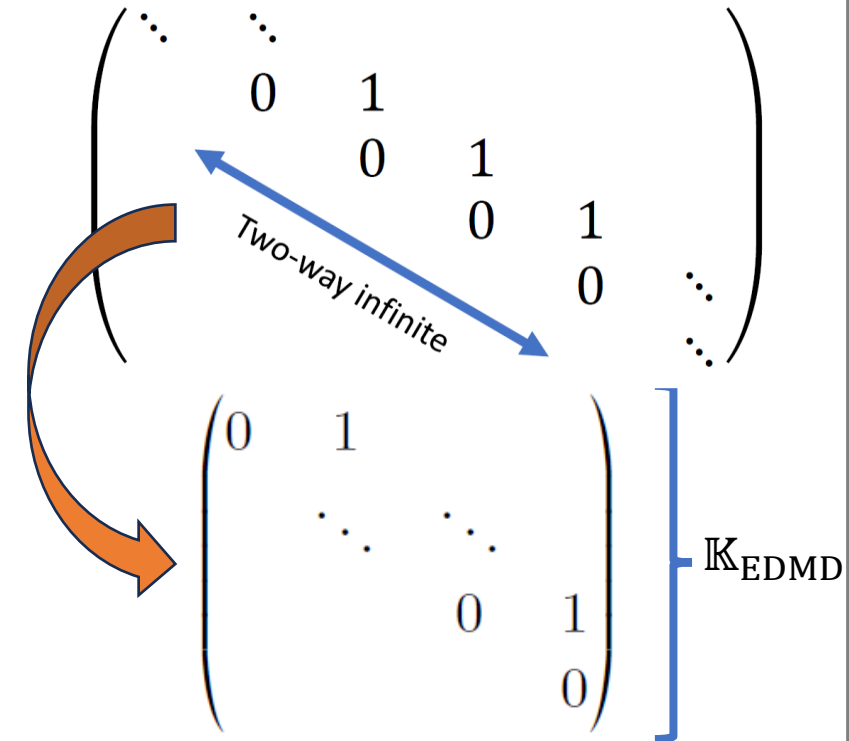
Smaller ε
requires
more data



- **Theorems:** **fast** $\mathcal{O}(\varepsilon^m \log(1/\varepsilon))$ convergence for
 - Generalized eigenfunctions (topology of \mathcal{S}^*).
 - Spectral measures (traces of generalized eigenfunctions): pointwise, L^p , weak,...
 - Forecasting (i.e., iterating Koopman mode decomposition), coherency etc.

Final ingredient: F_g requires $(\mathcal{K} - zI)^{-1}$

EDMD diverges:



Acts on $\text{span}\{e_{-N}, \dots, e_N\}$

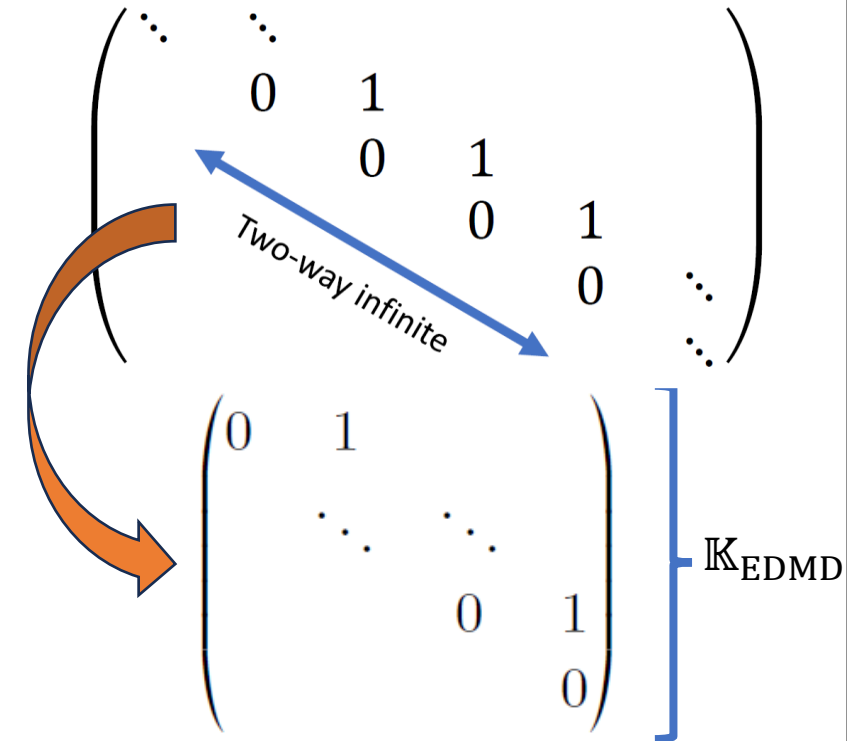
E.g., if $|z| < 1$,

$$(\mathbb{K}_{\text{EDMD}} - zI)^{-1}e_0 = \sum_{j=1}^N \frac{-1}{z^j} e_{-j}$$

Exponential
blowup
as $N \rightarrow \infty$.

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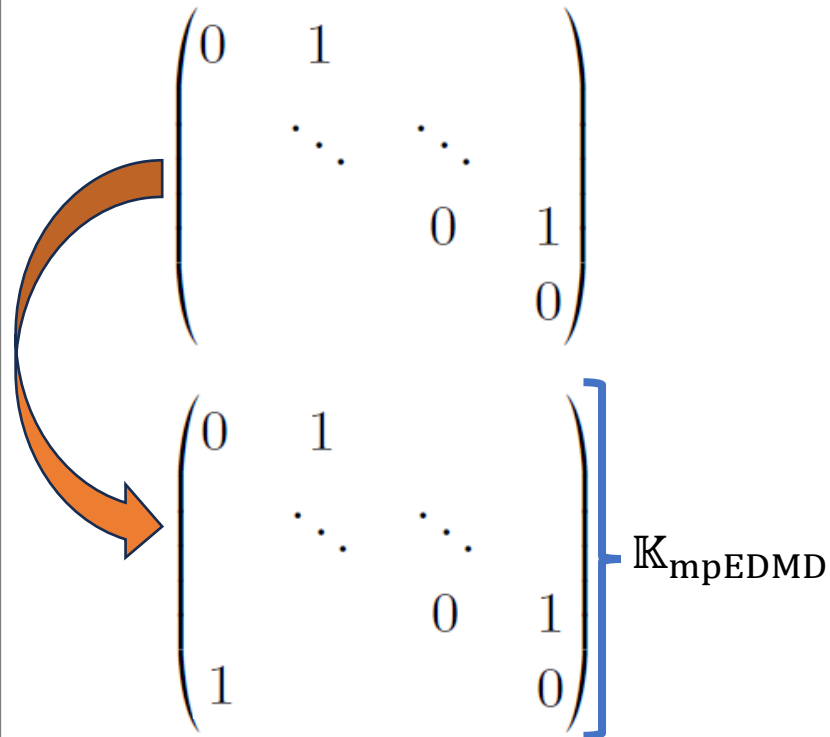
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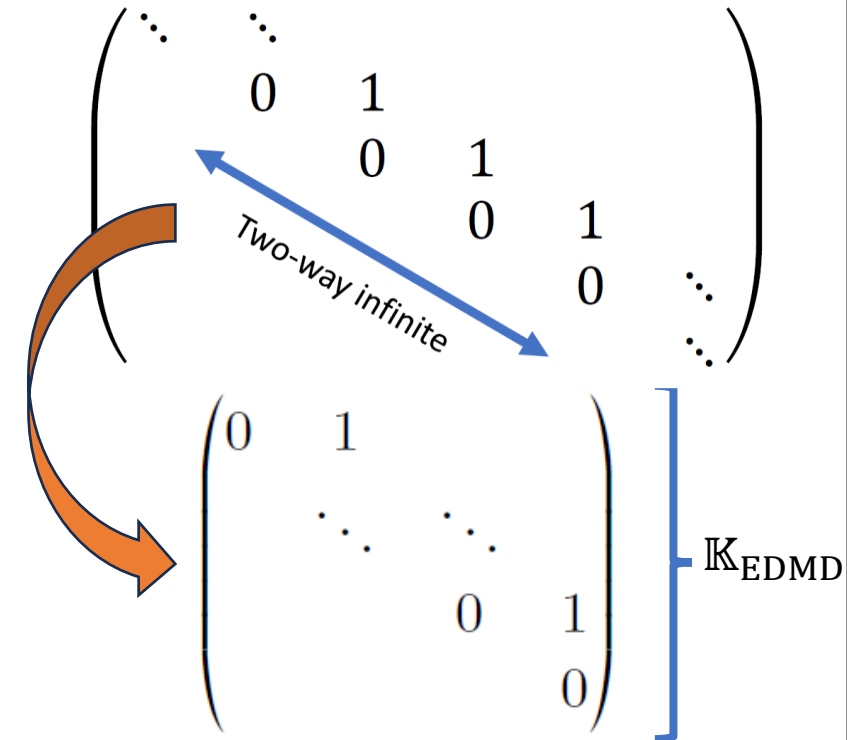


General method: unitary part of a
polar decomposition of EDMD!

C., "The mpEDMD Algorithm for Data-Driven Computations of Measure-Preserving Dynamical Systems," **SINUM**, 2023.

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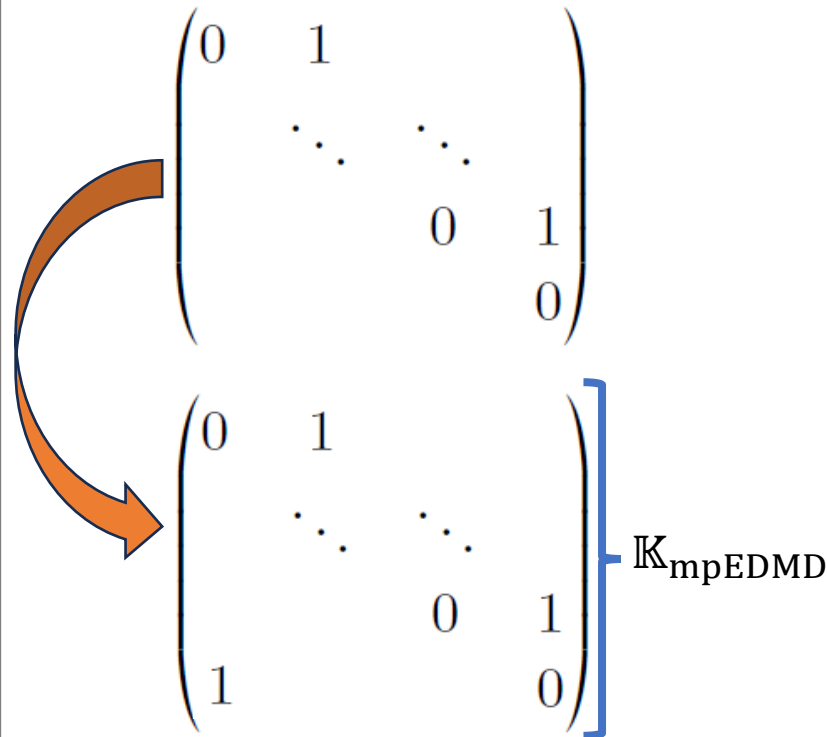
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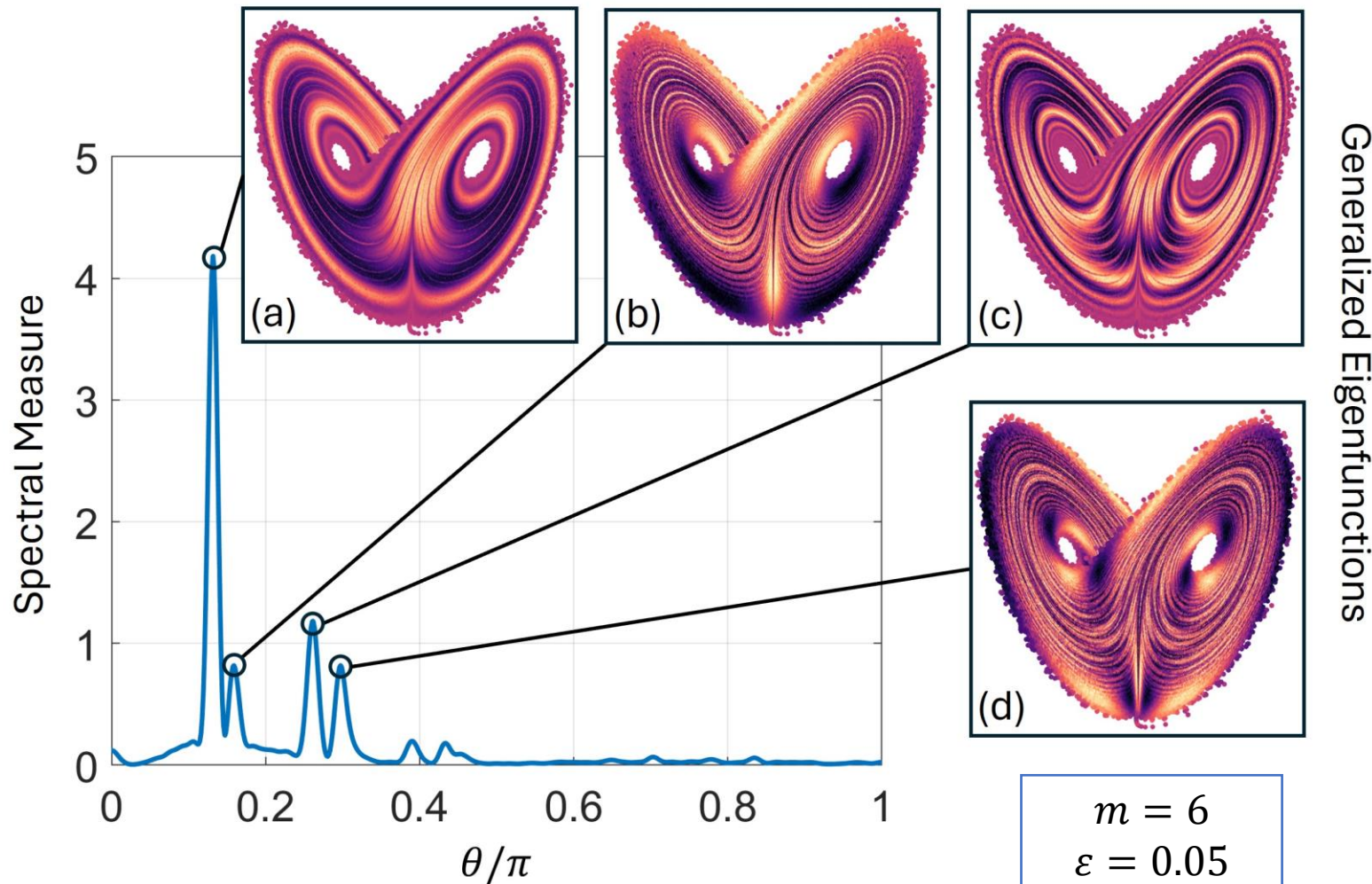
Rigged DMD converges:

- For general \mathcal{K} :
 $(\mathbb{K}_{\text{mpEDMD}} - zI)^{-1} \mathbf{g}$
 converges to $(\mathcal{K} - zI)^{-1} g$
 as $\lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$
- Hence, Rigged DMD
 converges as $\lim_{\varepsilon \downarrow 0} \lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$
- ResDMD allows us to select
 $\varepsilon = \varepsilon(N)$ adaptively
 (convergence in **2 limits**)



Example: Lorenz system

$$\dot{x}_1 = 10(x_2 - x_1), \quad \dot{x}_2 = x_1(28 - x_3) - x_2, \quad \dot{x}_3 = x_1x_2 - 8/3 x_3, \quad \Delta_t = 0.05, \quad \Omega = \text{attractor}, \quad \omega = \text{SRB measure}$$



Generalized Eigenfunctions

No formula for
generalized eigenfunctions!!

Experimental Details

Single trajectory (ergodic system)

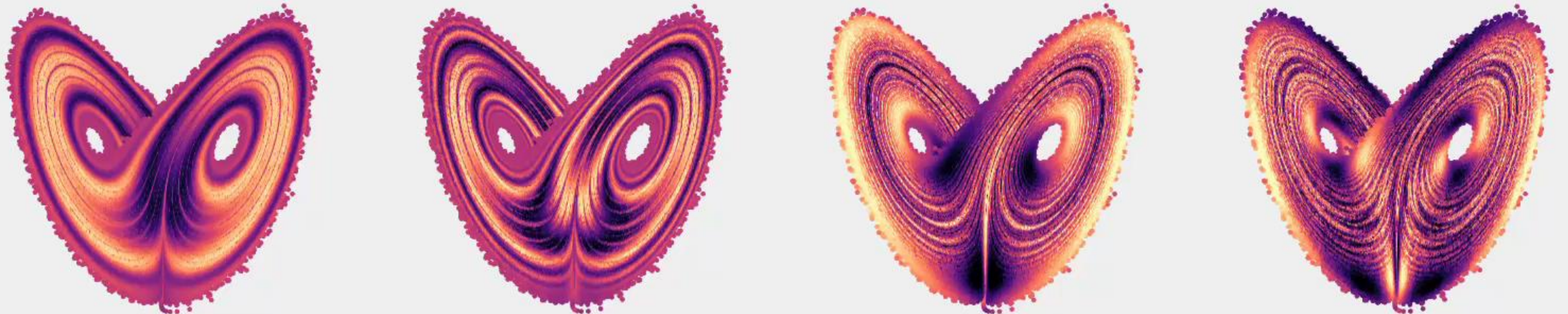
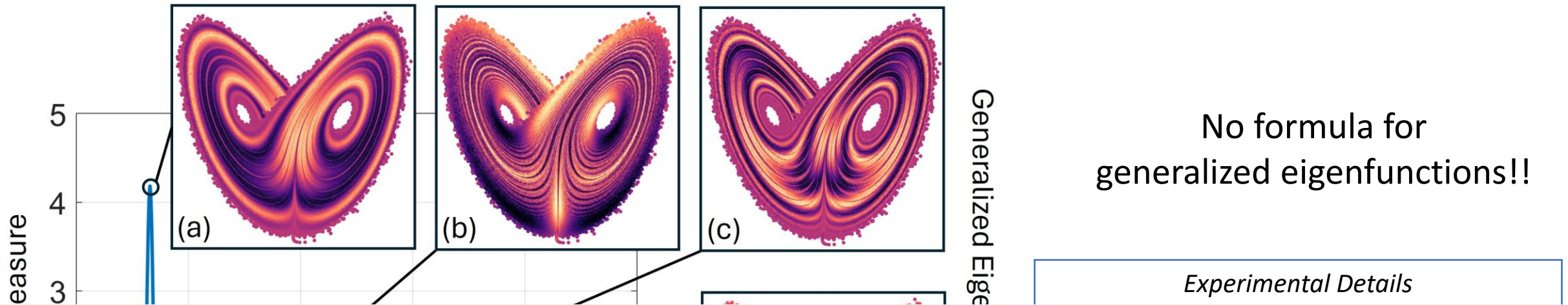
$$M = 10000, N = 1000$$

$$g(x_1, x_2, x_3) = \tanh\left(\frac{x_1x_2 - 5x_3}{10}\right) - c$$

Krylov subspace: $V_N = \{g, \mathcal{K}g, \dots, \mathcal{K}^{N-1}g\}$

Example: Lorenz system

$$\dot{x}_1 = 10(x_2 - x_1), \quad \dot{x}_2 = x_1(28 - x_3) - x_2, \quad \dot{x}_3 = x_1x_2 - \frac{8}{3}x_3, \quad \Delta_t = 0.05, \quad \Omega = \text{attractor}, \quad \omega = \text{SRB measure}$$



Example: Noisy cavity flow (spectral measures)

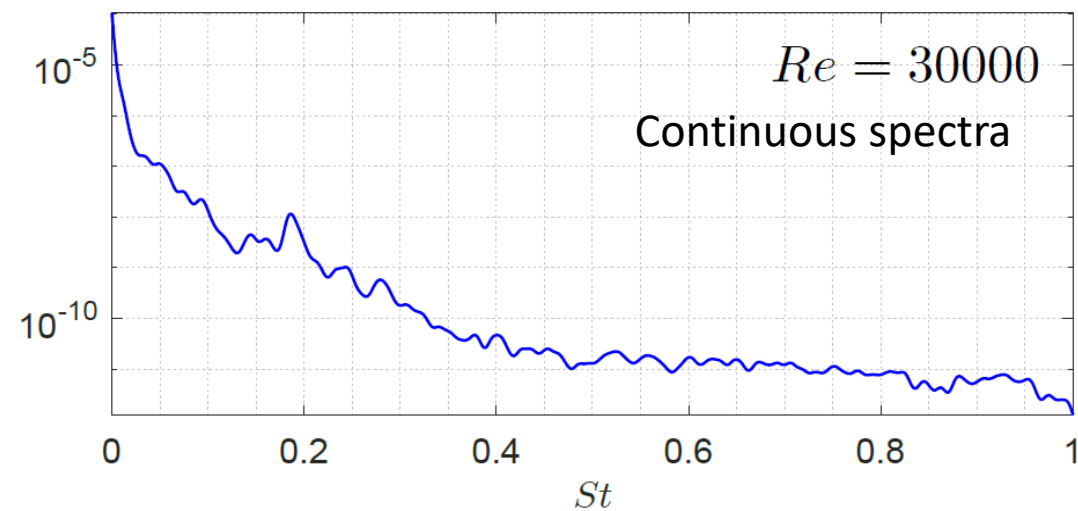
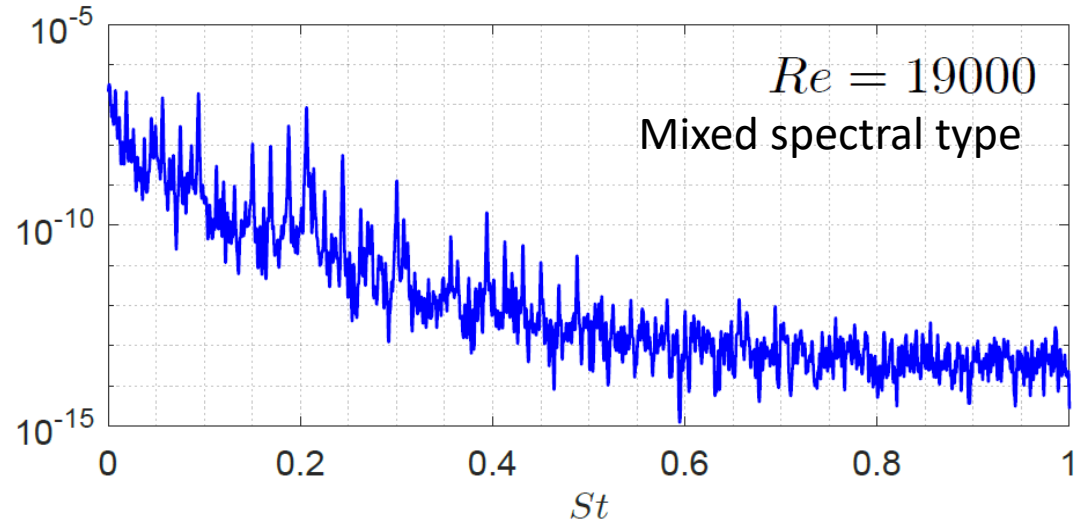
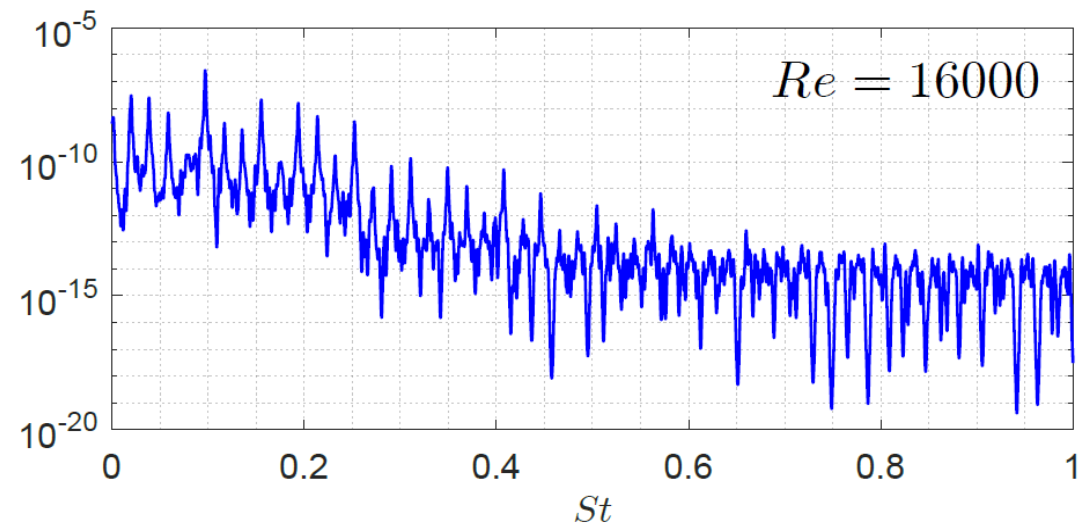
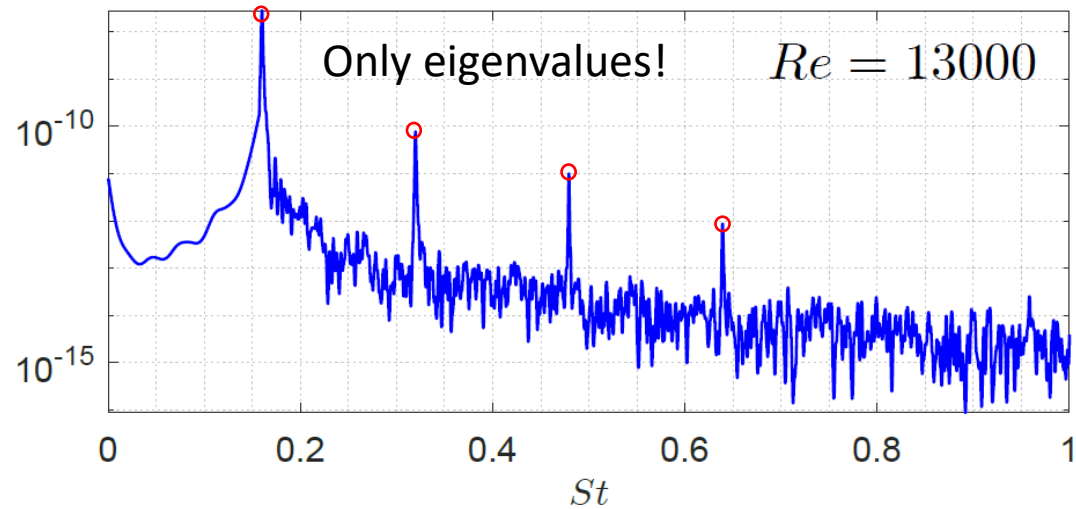
Experimental Details

Single trajectory

$M = 10000, N$ varies

Basis: POD modes

20% Gaussian noise

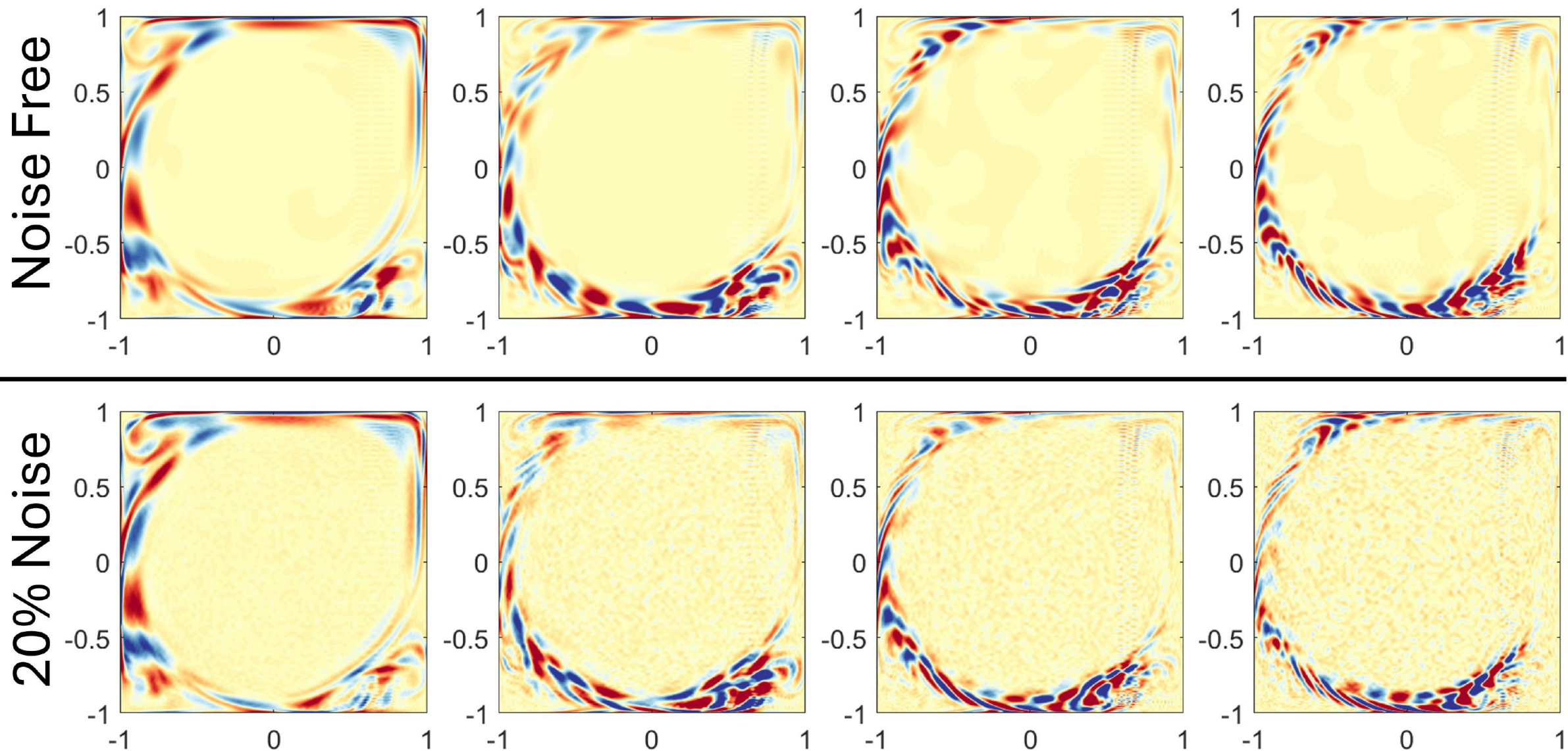


Example: Noisy cavity flow (generalized Koopman modes)

Re=30000

41

Deep in the continuous spectrum!!!



Outline

- General systems:
 - Residual Dynamic Mode Decomposition.
- Measure-preserving systems:
 - Rigged Dynamic Mode Decomposition
 - Measure-Preserving Extended Dynamic Mode Decomposition.
- **The Solvability Complexity Index** – *classification* of problems and *optimality* of algorithms.
- Where are we? Open questions and future research.



Wider program: Solvability Complexity Index

- ResDMD: convergence as $\lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$
- Rigged DMD: convergence ($\varepsilon = \varepsilon(N)$) as $\lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty}$

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- } Convergence in multiple successive limits

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- **FACT:** Unless you have very strong assumptions (e.g., uniform ergodicity, finite-dimensional invariant subspace etc.), EVERY convergent Koopman algorithm to date needs multiple limits. These limits can be different things.

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 - Solvability Complexity Index (SCI): smallest number k for which we can solve problem with $\lim_{n_k \rightarrow \infty} \dots \lim_{n_1 \rightarrow \infty}$ via an algorithm (n_1, \dots, n_k can be **anything**).

-
- C., Hansen, "The foundations of spectral computations via the solvability complexity index hierarchy," *J. Eur. Math. Soc.*, 2022.
 - C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks," *Proc. Natl. Acad. Sci. USA*, 2022.
 - Ben-Artzi, C., Hansen, Nevanlinna, Seidel, "On the solvability complexity index hierarchy and towers of algorithms," arXiv, 2020.

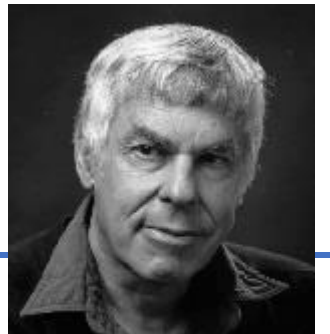
Wider program: Solvability Complexity Index

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⇒ Classification of problems, optimality of algorithms.



David Hilbert

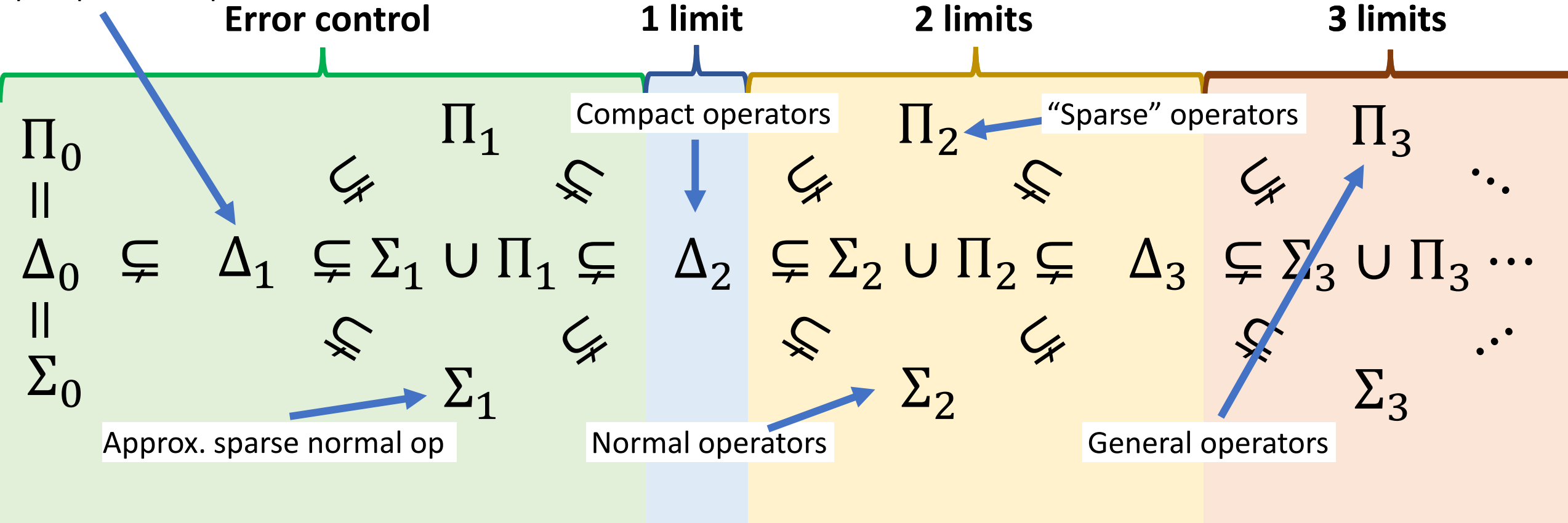


Steve Smale

- C., Hansen, "The foundations of spectral computations via the solvability complexity index hierarchy," *arXiv*, 2020.
- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks," *Proc. Natl. Acad. Sci.*, 2020.
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Sample: some results for bounded op. on $l^2(\mathbb{N})$

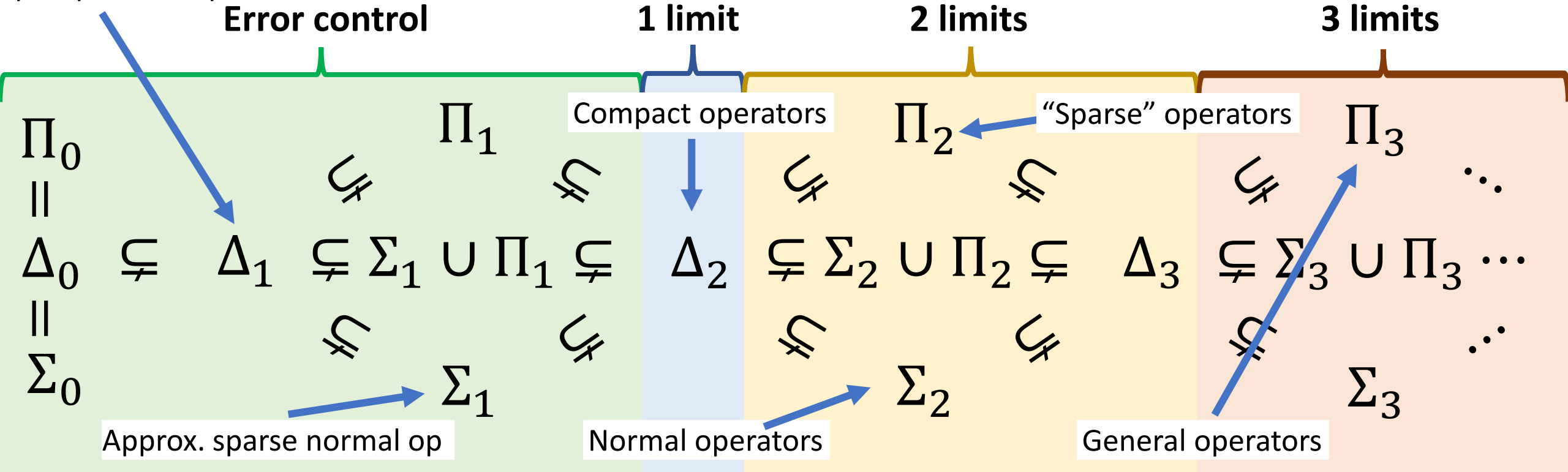
Certain self-adjoint 1D quasiperiodic operators



Zoo of problems: spectral type (pure point, absolutely continuous, singularly continuous), Lebesgue measure and fractal dimensions of spectra, discrete spectra, essential spectra, eigenspaces + multiplicity, spectral radii, essential numerical ranges, geometric features of spectrum (e.g., capacity), spectral gap problem, resonances ...

Sample: some results for bounded op. on $l^2(\mathbb{N})$

Certain self-adjoint 1D quasiperiodic operators



- C., "The foundations of infinite-dimensional spectral computations," **PhD diss.**, University of Cambridge, 2020.
- Ben-Artzi, C., Hansen, Nevanlinna, Seidel, "On the solvability complexity index hierarchy and towers of algorithms," preprint.
- C., Horning, Townsend, "Computing spectral measures of self-adjoint operators," **SIAM Rev.**, 2021.
- Ben-Artzi, Marletta, Rösler, "Computing the sound of the sea in a seashell," **Found. Comput. Math.**, 2022.
- Ben-Artzi, Marletta, Rösler, "Computing scattering resonances," **J. Eur. Math. Soc.**, 2022.
- C., "On the computation of geometric features of spectra of linear operators on Hilbert spaces," **Found. Comput. Math.**, 2022.
- Webb, Olver, "Spectra of Jacobi operators via connection coefficient matrices," **Commun. Math. Phys.**, 2021.
- Rösler, Stepanenko, "Computing eigenvalues of the Laplacian on rough domains," preprint.
- Rösler, Tretter, "Computing Klein-Gordon Spectra," preprint.

Coming soon... SCI for Koopman (with Mezić)

- General systems (computing spectrum).
- Measure-preserving systems (spectrum, spectral type etc.)

Bottom line:

- Many problems are impossible in one limit, even with perfect and unlimited snapshots, probabilistic algorithms, nice smooth F on compact manifolds.
E.g., computing spectrum (as a set) of smooth measure-preserving systems on unit disc.
- Problems can be tackled in multiple limits under very general conditions.

⇒ New program on foundations and classification for Koopman.

Summary: Infinities matter

Practical + theoretical guarantees

- A complete picture has emerged on $L^2(\Omega, \omega)$
 - *General systems*: Compute spectral properties with error control.
CONTROL INFINITE-DIMENSIONAL RESIDUALS
 - *Measure-preserving systems*: Continuous spectra (and generalized eigenfunctions)
SMOOTHING KERNELS and the RESOLVENT.

Brief Summaries

siam news
Newspaper of the Society for Industrial and Applied Mathematics
siam.siam.org
Volume 56 Issue 1
January/February 2023

Resilient Data-driven Dynamical Systems with Koopman: An Infinite-dimensional Numerical Analysis Perspective

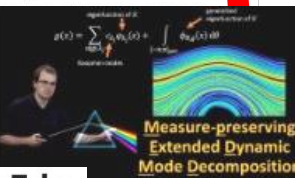
By Steven L. Brunton
and Matthew J. Colbrook

Dynamical systems, which describe the evolution of systems in time, are ubiquitous in modern science and engineering. They find use in a wide variety of applications, from mechanics and circuits to climatology, neuroscience, and epidemiology. Consider a discrete-time dynamical system with state x in a state space \mathbb{R}^n that is governed by an unknown and typically nonlinear function $F: \mathbb{R}^n \rightarrow \mathbb{R}^n$.

$$x_{k+1} = F(x_k), \quad n \geq 0. \quad (1)$$

The classical, geometric way to analyze such systems—which dates back to the seminal work of Henri Poincaré—is based

on the local analysis of periodic orbits, stable or unstable, and so forth. Although this work has revolutionized the study of dynamical systems, it has at least two challenges in its applications: (1) Obtaining an explicit representation of the nonlinear dynamical system that are difficult to analyze or often intractable about the evolution (i.e., the Koopman operator) is often intractable with Bernard Koopman [16, 71], pre-



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Summary: Infinities matter

Practical + theoretical guarantees

- A complete picture has emerged on $L^2(\Omega, \omega)$
 - *General systems*: Compute spectral properties with error control.
CONTROL INFINITE-DIMENSIONAL RESIDUALS
 - *Measure-preserving systems*: Continuous spectra (and generalized eigenfunctions)
SMOOTHING KERNELS and the RESOLVENT.
- Convergent algorithms (provably must) use **successive limits**.
SCI hierarchy: classify problems, provably optimal algorithms.

Brief Summaries



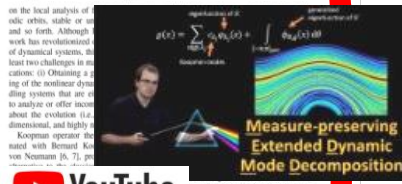
Resilient Data-driven Dynamical Systems with Koopman: An Infinite-dimensional Numerical Analysis Perspective

By Steven L. Brunton and Matthew J. Colbrook

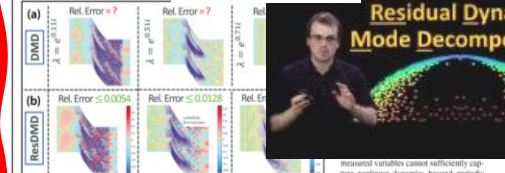
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$$x_{k+1} = F(x_k), \quad n \geq 0. \quad (1)$$

on the local analysis of periodic orbits, stable or unstable, and so forth. Although this work has revolutionized the analysis of dynamical systems, there are at least two challenges in its application: (1) Obtaining an accurate approximation of the nonlinear dynamics of the system that are difficult to analyze or often intractable to solve; (2) Obtaining an accurate approximation of the evolution of the Koopman operator, which is an infinite-dimensional operator related to the Koopman operator.



YouTube



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- Convergent algorithms (provably must) use **successive limits**.
- **SCI hierarchy**: classify problems, provably optimal algorithms.
- Other uses of residuals and ResDMD (control, analytic DMD,...)
- What about other function spaces?
- What further classifications can we prove?
- Only starting to scratch the surface!
- Beyond spectra: Applications such as control.

Brief Summaries



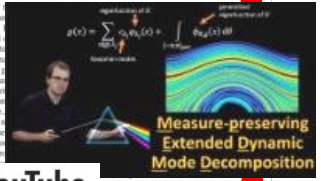
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on the local analysis of periodic orbits, stable or unstable, and so forth. Although this work has revolutionized the analysis of dynamical systems, the least two challenges in its application are (1) Obtaining an accurate approximation of the nonlinear dynamical system that are difficult to analyze or other techniques about the evolution (i.e., dimensionality reduction) and (2) Koopman operator that is associated with Bernard Koopman [16, 71], pre-



The classical, geometric way to analyze such systems—which dates back to the seminal work of Henri Poincaré—is based

measured variables cannot sufficiently capture nonlinear dynamics beyond periodic

Residual Dynamic Mode Decomposition

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Buzz was right!

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