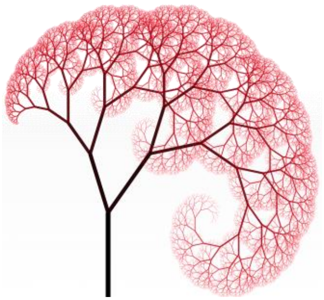

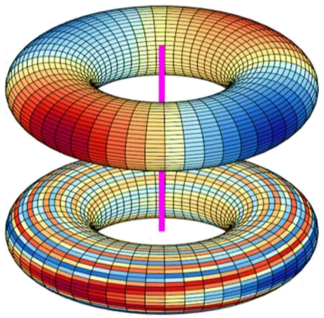

A classification theory for data-driven Koopman Spectral Computations

Matthew Colbrook

University of Cambridge

12/12/2024

"To classify is to bring order into chaos." — **George Pólya**

For papers and talk slides/videos, visit:
http://www.damtp.cam.ac.uk/user/mjc249/home.html

Data-driven dynamical systems

- Compact metric space $(\mathcal{X}, d)$ – the state space
- $x \in \mathcal{X}$ – the state

cts $F: \mathcal{X} \to \mathcal{X}$ – the dynamics: $x_{n+1} = F(x_n)$

Dynamics (geometry)
19th century

- Borel measure ω on $\mathcal{X}$
- Function space $L^2 = L^2(\mathcal{X}, \omega)$ (elements g called "observables")
- Koopman operator $\mathcal{K}_F: L^2 \to L^2$; $[\mathcal{K}_F g](x) = g(F(x))$
- ***Available*** snapshot data: $\left\{\left(x^{(m)}, y^{(m)} = F\left(x^{(m)}\right)\right): m = 1, \dots, M\right\}$

NB: Pointwise definition of $\mathcal{K}_F$ needs $F\#\omega \ll \omega$ – this will hold throughout.
NB: $\mathcal{K}_F$ bounded equivalent to $\mathrm{d}F\#\omega/\mathrm{d}\omega \in L^\infty$ – this will hold throughout (can be dropped).

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20th century

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20th century

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Data
21st century

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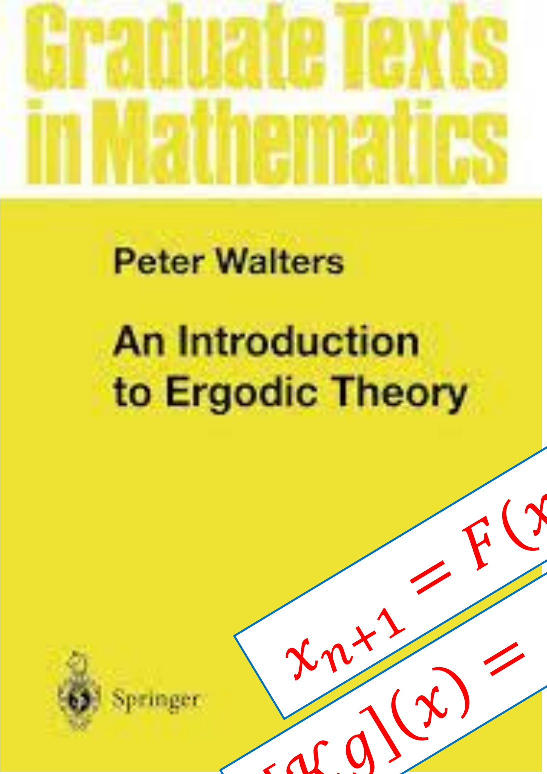
Why should you care about Koopman?

Fundamental in ergodic theory



$$x_{n+1} = F(x_n)$$

$$[\mathcal{K}g](x) = g(F(x))$$

E.g., key to ergodic theorems of Birkhoff and von Neumann.

Trades: Nonlinear, finite-dimensional $\Longrightarrow$ Linear, infinite-dimensional.

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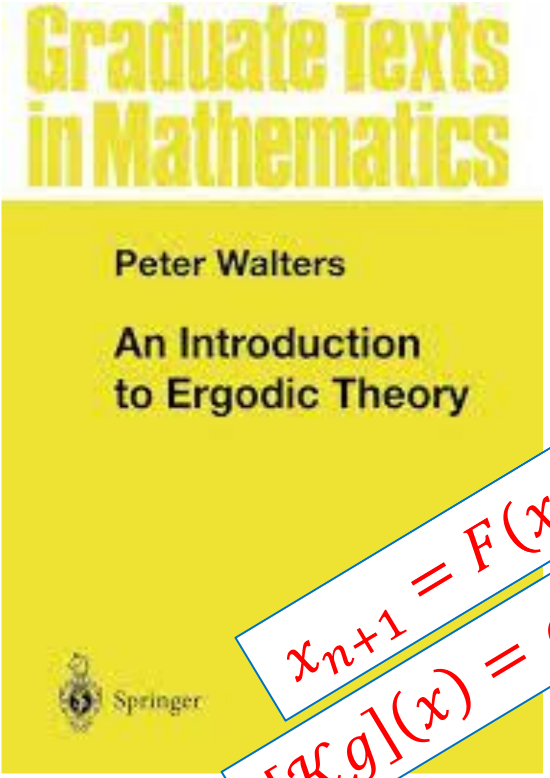

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Can provide a *diagonalization* of a nonlinear system.

continuous spectrum

eigenfunction of $\mathcal{K}$

$$g(x) = \sum_{\text{eigenvalues } \lambda_j} c_{\lambda_j} \varphi_{\lambda_j}(x) + \int_{-\pi}^{\pi} \phi_{\theta,g}(x)\, \mathrm{d}\theta$$

$$g(x_n) = [\mathcal{K}^n g](x_0)$$

$$= \sum_{\text{eigenvalues } \lambda_j} c_{\lambda_j} \boxed{\lambda_j{}^n} \varphi_{\lambda_j}(x_0) + \int_{-\pi}^{\pi} \boxed{e^{in\theta}} \phi_{\theta,g}(x_0)\, \mathrm{d}\theta$$

Spectral properties encode: geometric features, invariant measures, transient behavior, long-time behavior, coherent structures, quasiperiodicity, etc.

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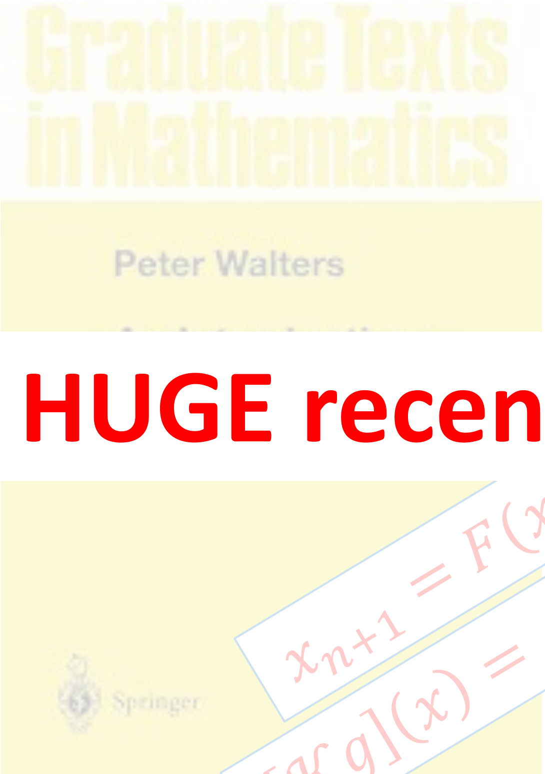

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+ HUGE recent interest in their spectral properties…

$$= \sum_{\text{eigenvalues } \lambda_j} c_{\lambda_j} \lambda_j^{\,n} \varphi_{\lambda_j}(x_0) + \int_{-\pi}^{\pi} e^{in\theta} \phi_{\theta,g}(x_0)\, d\theta$$

Spectral properties encode: geometric features, invariant measures, transient behavior, long-time behavior, coherent structures, quasiperiodicity, etc.

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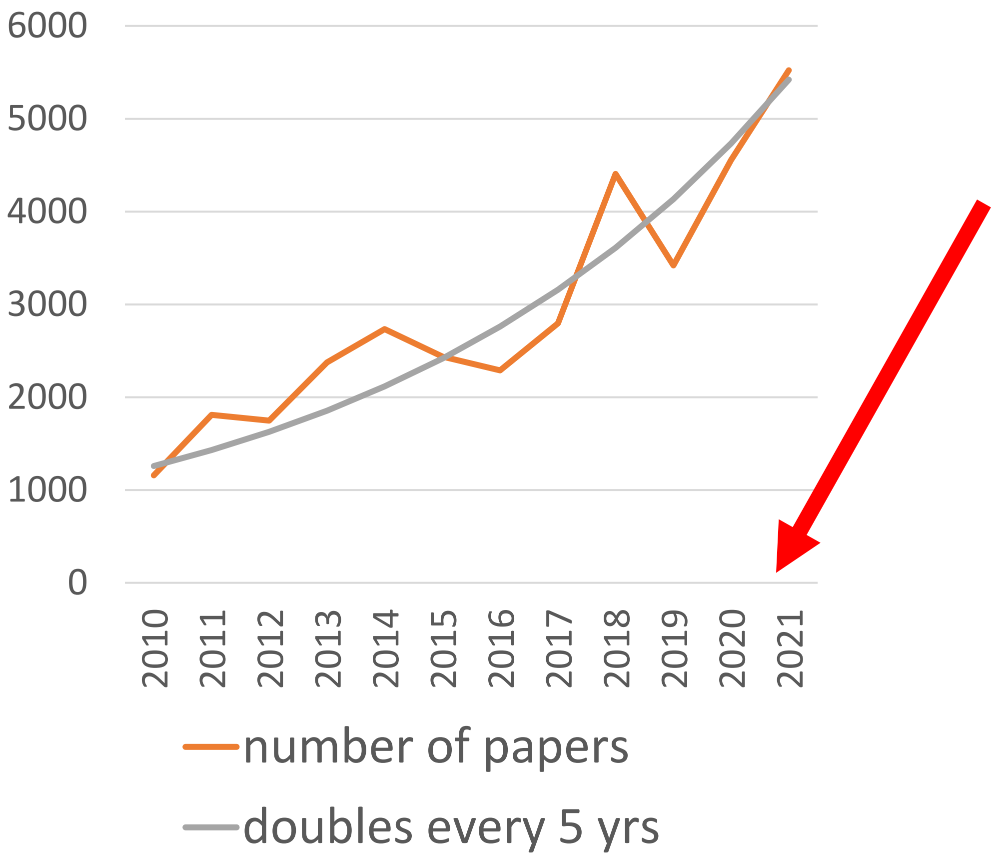
Central in data-driven era

New Papers on "Koopman Operators"

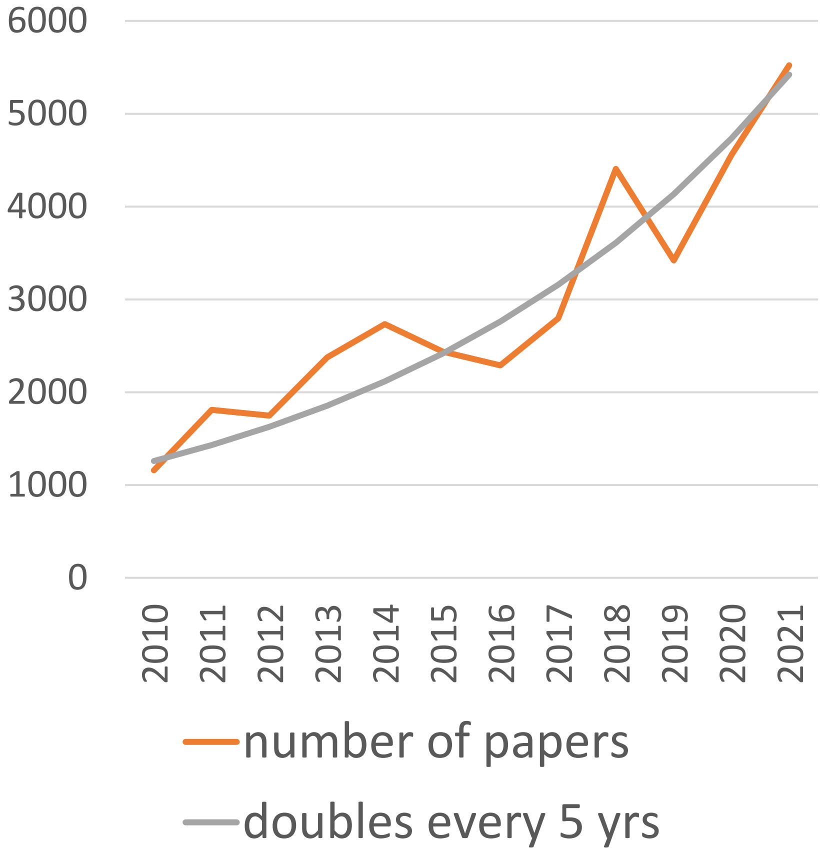


When I got into Koopman and had too much time during covid to produce this plot. The trend continues…

Loads of applications!!!

Central in data-driven era

New Papers on "Koopman Operators"



Loads of applications!!!

2012

CHAOS 22, 047510 (2012)

Applied Koopmanism[a)]

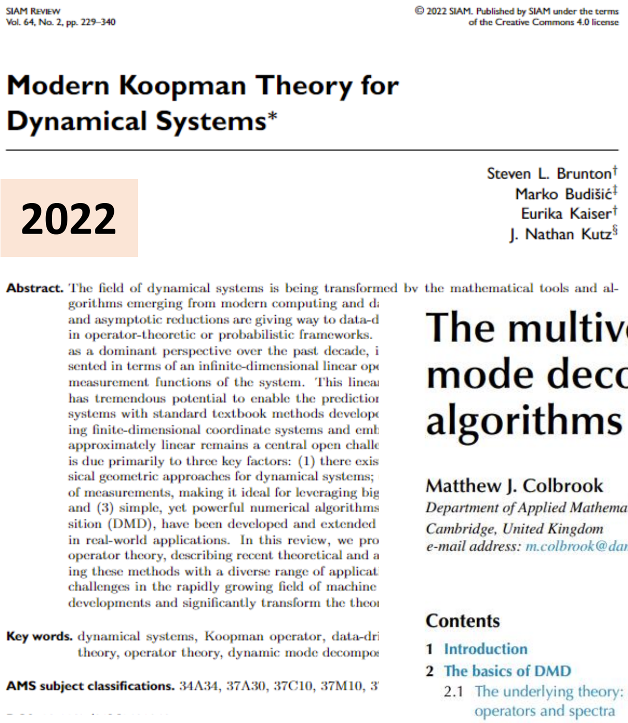
Marko Budišić, Ryan Mohr, and Igor Mezić
Department of Mechanical Engineering, University of California, Santa

(Received 11 June 2012; accepted 30 November 2012; publishe

A majority of methods from dynamical system analysis, espec
on Poincaré's geometric picture that focuses on "dynamics of st
our field for a century, it has shown difficulties in handling h
uncertain systems, which are more and more common in engine
"big data" measurements. This overview article presents an alt
systems, based on the "dynamics of observables" picture. Th
operator: an infinite-dimensional, linear operator that is noneth
nonlinear dynamics. The first goal of this paper is to make it c
different papers and contexts all relate to each other through s
operator. The second goal is to present these methods in a conc
framework accessible to researchers who would like to apply th
them. Finally, we aim to provide a road map through the liter
described in detail. We describe three main concepts: Ko
eigenquotients, and continuous indicators of ergodicity. For ea
of theoretical concepts required to define and study them, n
developed for their analysis, and, when possible, applicatio
Koopman framework is showing potential for crossing over fro
industrial practice. Therefore, the paper highlights its strengths
Additionally, we point out areas where an additional research pu
adopted as an off-the-shelf framework for analysis and desi
Physics. [http://dx.doi.org/10.1063/1.4772195]

A majority of methods from dynamical systems analysis, especially those in applied settings, rely on Poincaré's geometric picture that focuses on "dynamics of states." While this picture has fueled our field for a century, it has shown difficulties in handling high-dimensional, ill-described, and **approa of ergo theory Throug erature**

2022



SIAM Review
Vol. 64, No. 2, pp. 229–340

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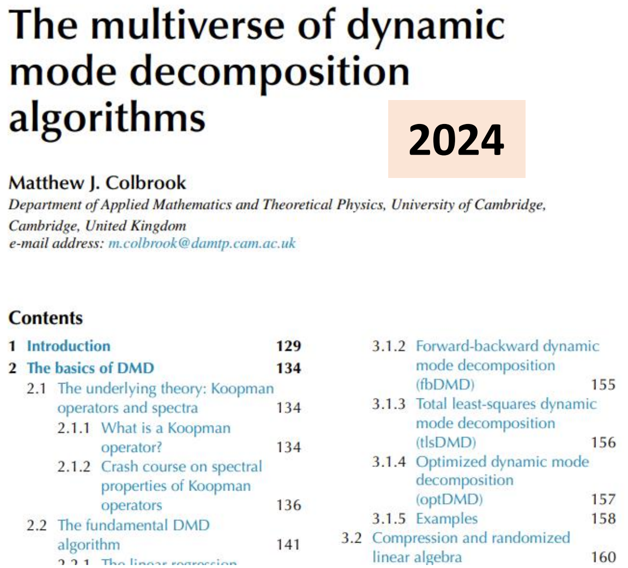
Modern Koopman Theory for Dynamical Systems*

Steven L. Brunton[†]
Marko Budišić[‡]
Eurika Kaiser[†]
J. Nathan Kutz[§]

Abstract. The field of dynamical systems is being transformed by the mathematical tools and al-
gorithms emerging from modern computing and d
and asymptotic reductions are giving way to data-d
in operator-theoretic or probabilistic frameworks.
as a dominant perspective over the past decade, i
sented in terms of an infinite-dimensional linear op
measurement functions of the system. This linea
has tremendous potential to enable the predictior
systems with standard textbook methods develope
ing finite-dimensional coordinate systems and emb
approximately linear remains a central open challe
is due primarily to three key factors: (1) there exis
sical geometric approaches for dynamical systems;
of measurements, making it ideal for leveraging big
and (3) simple, yet powerful numerical algorithms
sition (DMD), have been developed and extended
in real-world applications. In this review, we pro
operator theory, describing recent theoretical and a
ing these methods with a diverse range of applicat
challenges in the rapidly growing field of machine
developments and significantly transform the theo

Key words. dynamical systems, Koopman operator, data-dr
theory, operator theory, dynamic mode decompo

AMS subject classifications. 34A34, 37A30, 37C10, 37M10, 3



The multiverse of dynamic mode decomposition algorithms

2024

Matthew J. Colbrook
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Contents

Let’s see an example!

Go to board…

Extended Dynamic Mode Decomposition (EDMD)

Functions $\psi_j : \mathcal{X} \to \mathbb{C}, j = 1, \ldots, N$

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

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Functions $\psi_j : \mathcal{X} \to \mathbb{C},\ j = 1, \dots, N$

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

quadrature points

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

quadrature weights

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

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Galerkin Approximation

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

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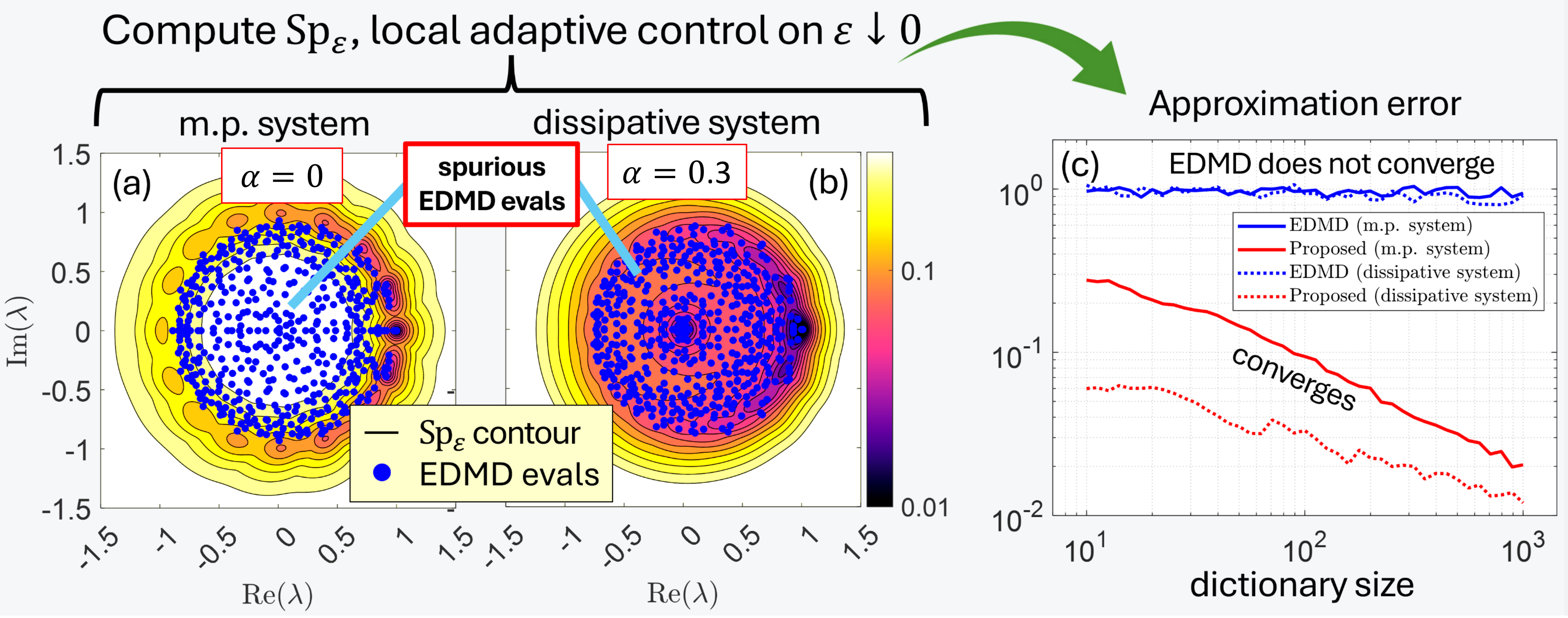
Example: EDMD does NOT converge

- Duffing oscillator: $\dot{x} = y, \dot{y} = -\alpha y + x(1 - x^2)$, sampled $\Delta t = 0.3$.
- Gaussian radial basis functions, Monte Carlo integration ($M = 50000$)

$$\mathrm{Sp}_\varepsilon(\mathcal{K}_S) = \{z \in \mathbb{C}: \|(\mathcal{K}_S - zI)^{-1}\|^{-1} \le \varepsilon\}$$



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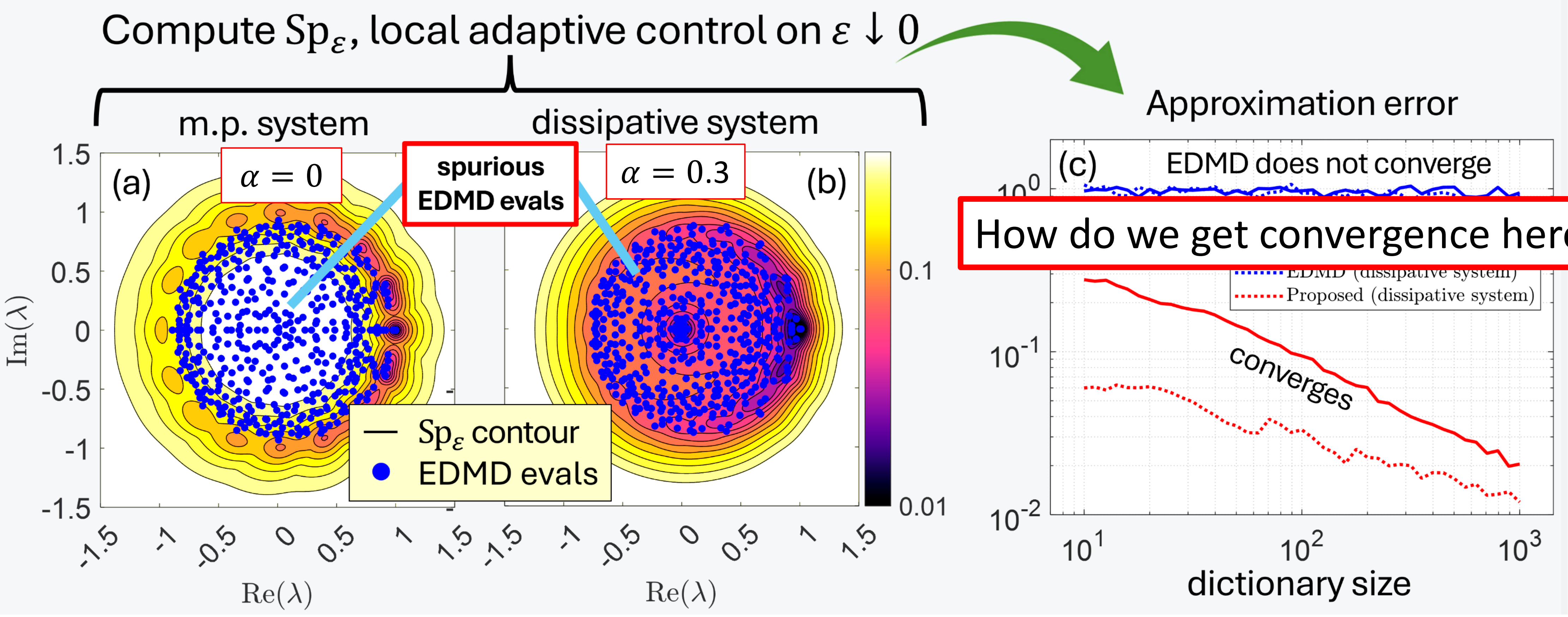

Residual DMD (ResDMD)

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

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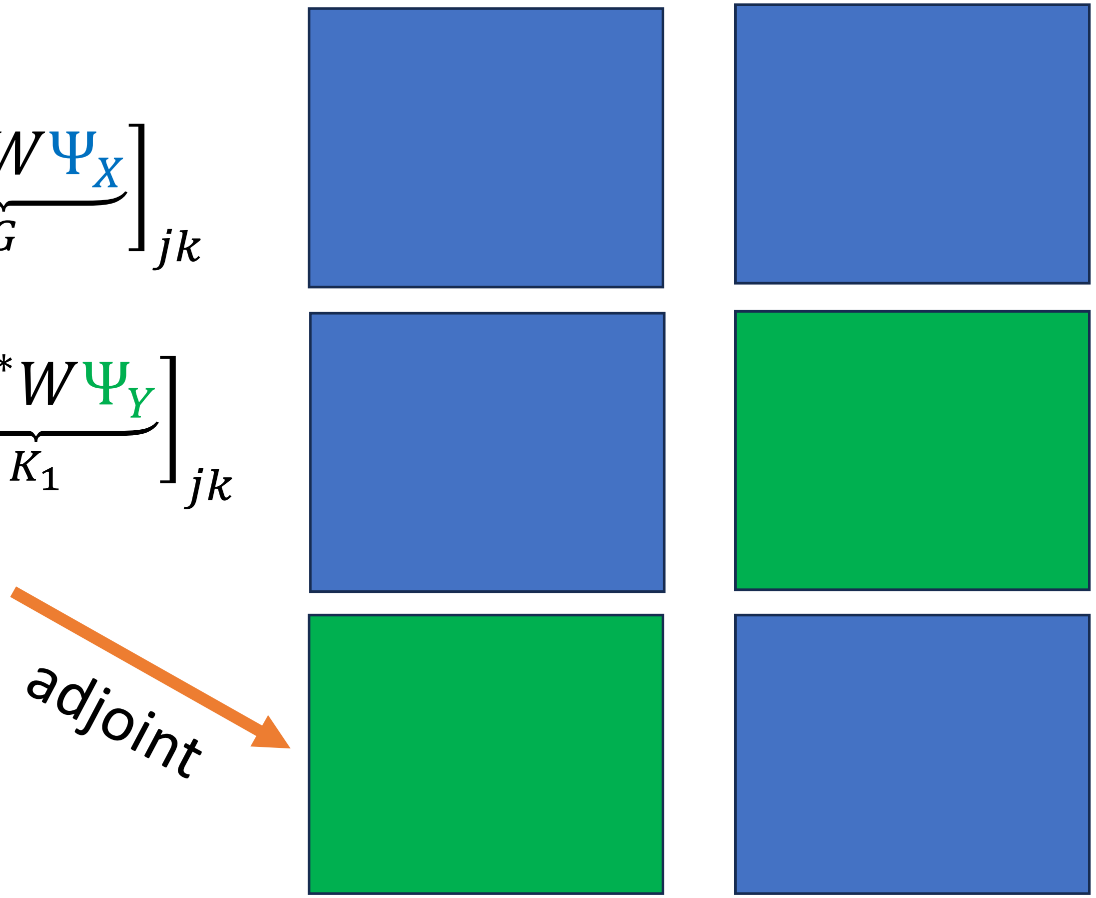

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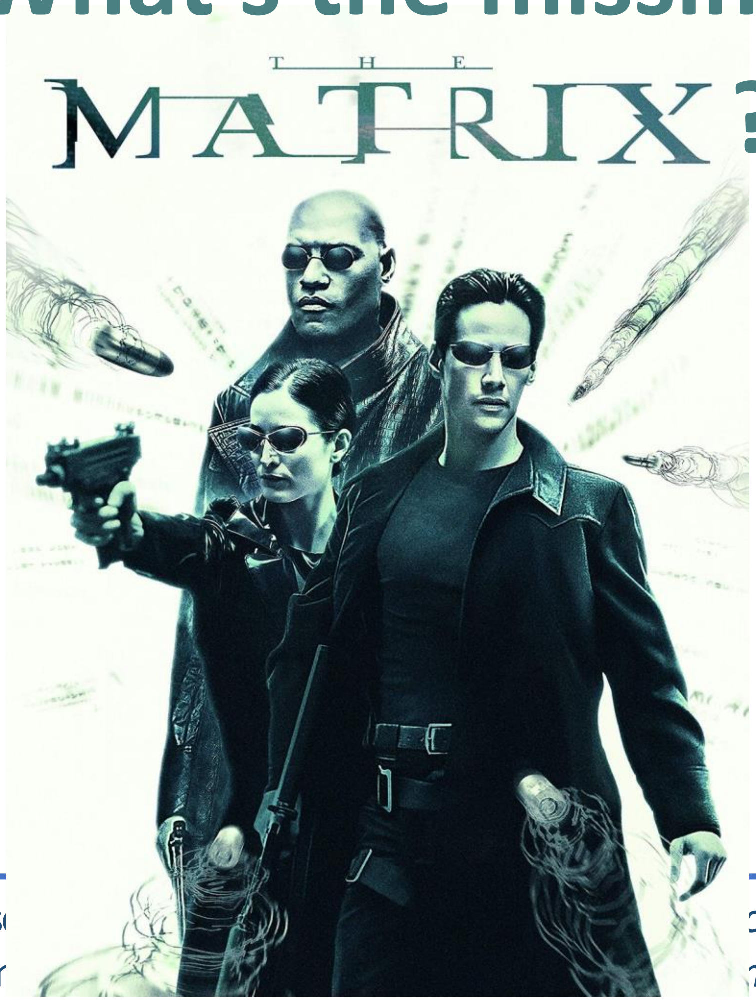
Residual DMD (ResDMD)

What's the missing

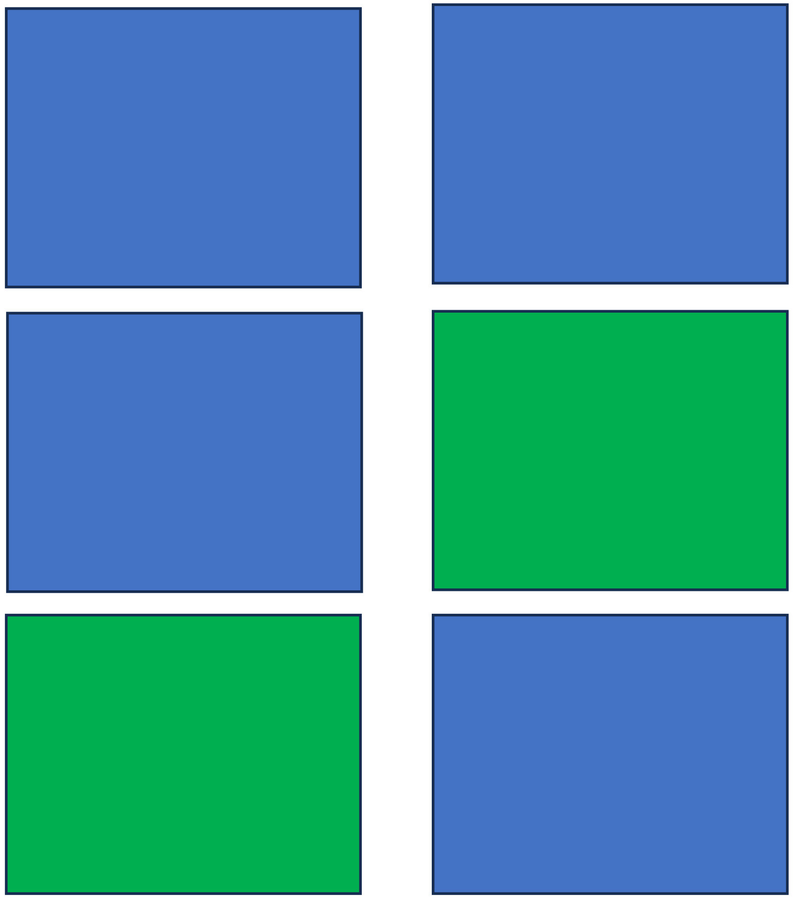


?

$$= [\underbrace{\Psi_X{}^* W \Psi_X}_{G}]_{jk}$$

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

adjoint



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$$\langle \mathcal{K}\psi_k, \mathcal{K}\psi_j \rangle \approx \sum_{m=1}^{M} w_m \overline{\psi_j(y^{(m)})}\, \psi_k\left(y^{(m)}\right) = \Big[\underbrace{\Psi_Y{}^* W \Psi_Y}_{K_2}\Big]_{jk}$$

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$$\langle \mathcal{K}\psi_k, \psi_j \rangle \approx \sum_{m=1}^{M} w_m \overline{\psi_j(x^{(m)})}\, \underbrace{\psi_k\left(y^{(m)}\right)}_{[\mathcal{K}\psi_k](x^{(m)})} = \Big[\underbrace{\Psi_X{}^* W \Psi_Y}_{K_1}\Big]_{jk}$$

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Residuals: $g = \sum_{j=1}^{N} \mathbf{g}_j \psi_j$, $\|\mathcal{K}g - \lambda g\|^2 = \langle \mathcal{K}g - \lambda g, \mathcal{K}g - \lambda g \rangle$

- C., Townsend, "*Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems,*" **Commun. Pure Appl. Math.**, 2023.
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- Code*:* https://github.com/MColbrook/Residual-Dynamic-Mode-Decomposition

Residual DMD (ResDMD)

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

$$\langle\mathcal{K}\psi_k,\psi_j\rangle \approx \sum_{m=1}^{M} w_m \overline{\psi_j(x^{(m)})}\,\underbrace{\psi_k\left(y^{(m)}\right)}_{[\mathcal{K}\psi_k](x^{(m)})} = \Big[\underbrace{\Psi_X{}^* W \Psi_Y}_{K_1}\Big]_{jk}$$

$$\langle\mathcal{K}\psi_k,\mathcal{K}\psi_j\rangle \approx \sum_{m=1}^{M} w_m \overline{\psi_j(y^{(m)})}\,\psi_k\left(y^{(m)}\right) = \Big[\underbrace{\Psi_Y{}^* W \Psi_Y}_{K_2}\Big]_{jk}$$

Residuals: $g=\sum_{j=1}^{N}\mathbf{g}_j\psi_j,\ \|\mathcal{K}g-\lambda g\|^2=\sum_{k,j=1}^{N}\mathbf{g}_k\overline{\mathbf{g}_j}\,\langle\mathcal{K}\psi_k-\lambda\psi_k,\mathcal{K}\psi_j-\lambda\psi_j\rangle$

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Bound projection errors!

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

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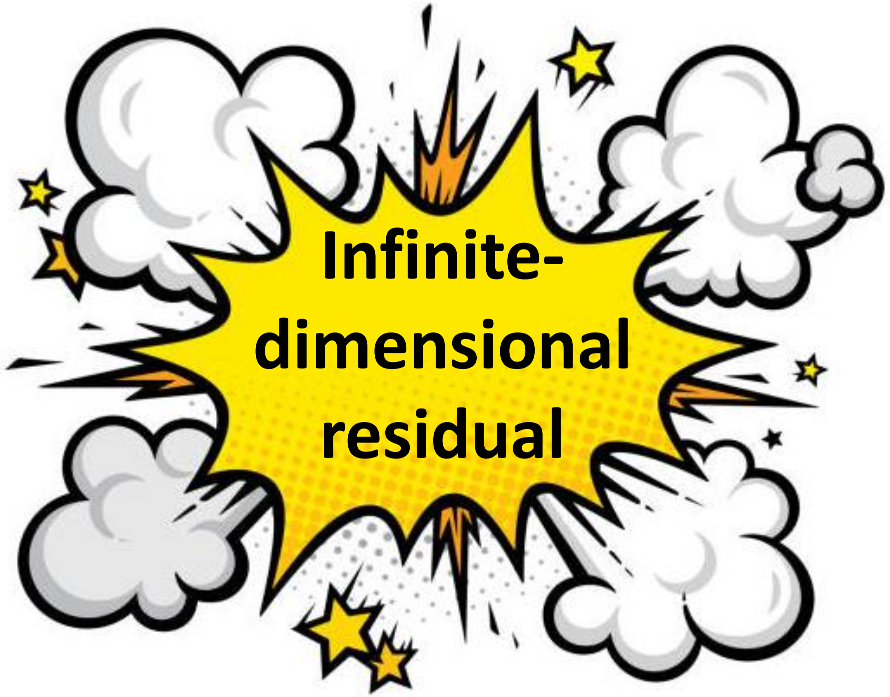
$$\langle \mathcal{K}\psi_k, \mathcal{K}\psi_j \rangle \approx \sum_{m=1}^{M} w_m \overline{\psi_j(y^{(m)})}\, \psi_k(y^{(m)}) = [\underbrace{\Psi_Y{}^* W \Psi_Y}_{K_2}]_{jk}$$



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- C., Townsend, *"Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems,"* **Commun. Pure Appl. Math.**, 2023.
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Let’s get precise!

Go to board…

Theorem A (impossibility)

Implies $\mathcal{K}$ is unitary

Class of systems: $\Omega_{\mathbb{D}} = \{F: \overline{\mathbb{D}} \to \overline{\mathbb{D}} \mid F \text{ cts, measure preserving, invertible}\}$.

Data an algorithm can use: $\mathcal{T}_F = \{(x, y_m) \mid x \in \overline{\mathbb{D}}, \|F(x) - y_m\| \leq 2^{-m}\}$.

Theorem A: There **does not exist** any sequence of deterministic algorithms $\{\Gamma_n\}$ using $\mathcal{T}_F$ such that $\lim_{n\to\infty} \Gamma_n(F) = \mathrm{Sp}(\mathcal{K}_F)\ \ \forall F \in \Omega_{\mathbb{D}}$.

NB: Similarly, no random algorithms converging with probability $> 1/2$.

Let’s define “algorithm”!

Go to board…

Theorem A (impossibility)

Implies $\mathcal{K}$ is unitary

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NB: Similarly, no random algorithms converging with probability $> 1/2$.

Proof idea: Constructing an adversary

F_0: rotation by π, $\mathrm{Sp}(\mathcal{K}_{F_0}) = \{\pm 1\}$

Phase transition lemma: Let $X = \{x_1, \dots, x_N\}$,$Y = \{y_1, \dots, y_N\}$ be distinct points in annulus $\mathcal{A} = \{x \in \mathbb{D} | 0 < R < \|x\| < r < 1\}$ with $X \cap Y = \emptyset$. There exists a measure-preserving homeomorphism H such that H acts as the identity on $\mathbb{D} \backslash \mathcal{A}$ and $H(y_j) = F_0(H(x_j)), j = 1, \dots, N$.

Conjugacy of <u>data</u> ($x_j \to y_j$) with F_0

Idea: Use lemma to trick any algorithm into oscillating between spectra.

- Brown and Halperin. "*On certain area-preserving maps.*" **Annals of Mathematics**, 1935.

Proof idea: Constructing an adversary

Suppose (for contradiction) $\{\Gamma_n\}$ uses $\mathcal{T}_F$, $\lim_{n\to\infty} \Gamma_n(F) = \mathrm{Sp}(\mathcal{K}_F)\ \ \forall F \in \Omega_{\mathbb{D}}$.

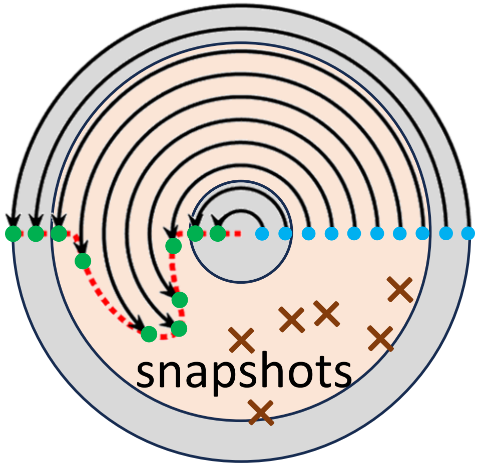
Build an adversarial F…

$\mathcal{T}_F = \{(x, y_m) \mid \|F(x) - y_m\| \le 2^{-m}\}$

Proof idea: Constructing an adversary

Suppose (for contradiction) $\{\Gamma_n\}$ uses $\mathcal{J}_F$, $\lim_{n\to\infty} \Gamma_n(F) = \mathrm{Sp}(\mathcal{K}_F)\ \ \forall F \in \Omega_{\mathbb{D}}$.

Build an adversarial F…



$\widetilde{F_1}(r,\theta) = \big(r, \theta + \pi + \phi(r)\big)$, $\mathrm{supp}(\phi) \subset$ [1/4, 3/4]
$\mathrm{Sp}(\mathcal{K}_{\widetilde{F_1}}) = \mathbb{T}$ (unit circle).

$\mathcal{J}_F = \{(x, y_m) \mid \|F(x) - y_m\| \leq 2^{-m}\}$

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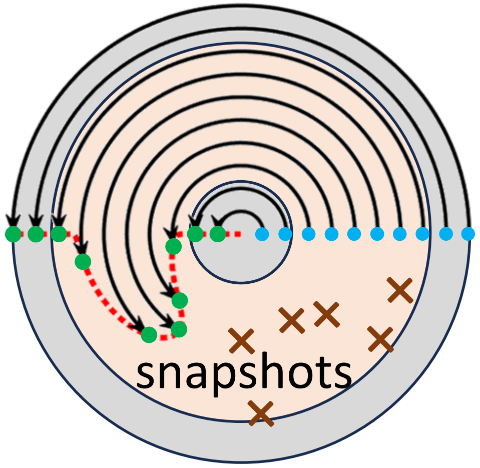

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$\lim_{n\to\infty} \Gamma_n\big(\widetilde{F_1}\big) = \mathrm{Sp}(\mathcal{K}_{\widetilde{F_1}}) \Rightarrow \exists n_1$ s.t. $\mathrm{dist}(i, \Gamma_{n_1}\big(\widetilde{F_1}\big)) \leq 1$.
BUT Γ_{n_1} uses finite amount of info to output $\Gamma_{n_1}\big(\widetilde{F_1}\big)$.
Let X, Y correspond to these snapshots.

$\mathcal{J}_F = \{(x, y_m) \mid \|F(x) - y_m\| \leq 2^{-m}\}$

Proof idea: Constructing an adversary

Suppose (for contradiction) $\{\Gamma_n\}$ uses $\mathcal{T}_F$, $\lim_{n\to\infty}\Gamma_n(F)=\mathrm{Sp}(\mathcal{K}_F)\ \forall F\in\Omega_{\mathbb{D}}$.
Build an adversarial F…

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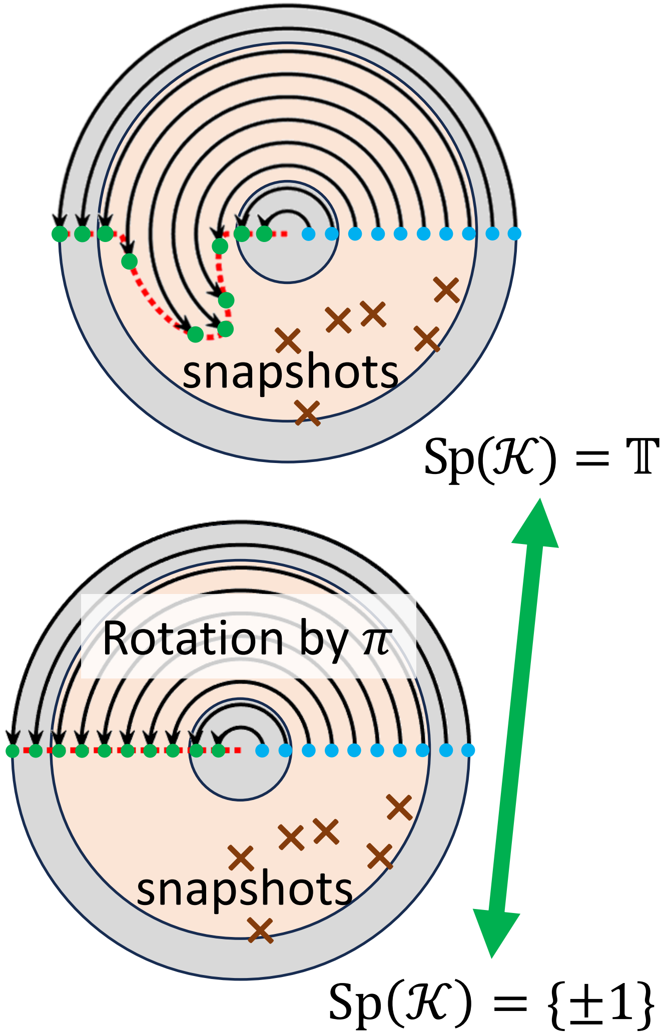
BUT Γ_{n_1} uses finite amount of info to output $\Gamma_{n_1}(\widetilde{F_1})$.
Let X, Y correspond to these snapshots.

Lemma: $F_1=H_1^{-1}\circ F_0\circ H_1$ on annulus $\mathcal{A}_1$.
Consistent data $\Rightarrow\Gamma_{n_1}(F_1)=\Gamma_{n_1}(\widetilde{F_1})$, $\mathrm{dist}(i,\Gamma_{n_1}(F_1))\leq 1$
BUT $\mathrm{Sp}(\mathcal{K}_{F_1})=\mathrm{Sp}(\mathcal{K}_{F_0})=\{\pm 1\}$



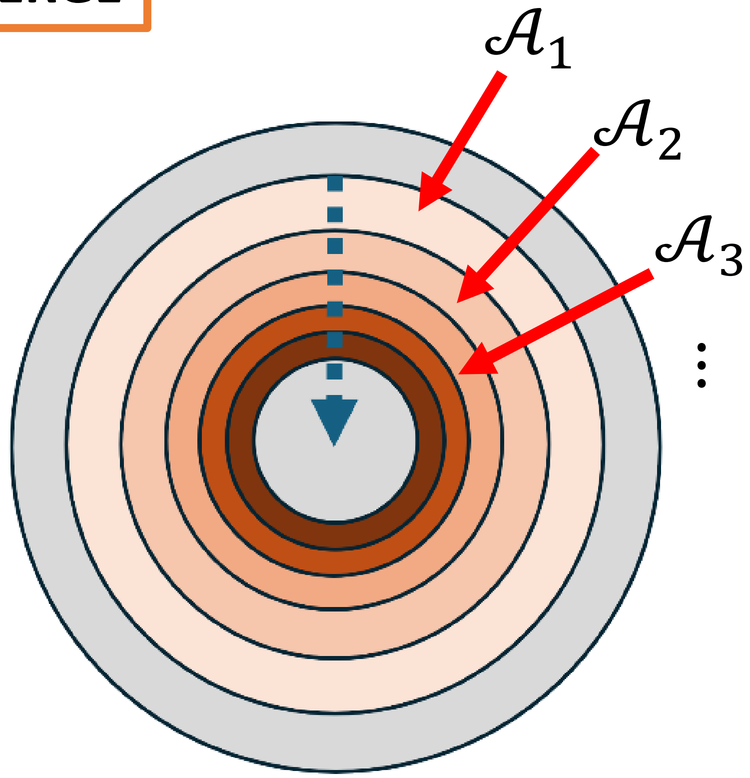
Proof idea: Constructing an adversary

Inductive step: Repeat on annuli, $F_k = H_k^{-1} \circ F_0 \circ H_k$ on $\mathcal{A}_k$. $F = \lim_{k\to\infty} F_k$

Consistent data $\Rightarrow \Gamma_{n_k}(F) = \Gamma_{n_k}(\widetilde{F_k})$, $\mathrm{dist}(i, \Gamma_{n_k}(F)) \leq 1$, $n_k \to \infty$

BUT $\mathrm{Sp}(\mathcal{K}_F) = \mathrm{Sp}(\mathcal{K}_{F_0}) = \{\pm 1\}$

CANNOT CONVERGE



Cascade of disks

Proof idea: Constructing an adversary

Inductive step: Repeat on annuli, $F_k = H_k^{-1} \circ F_0 \circ H_k$ on $\mathcal{A}_k$. $F = \lim_{k\to\infty} F_k$

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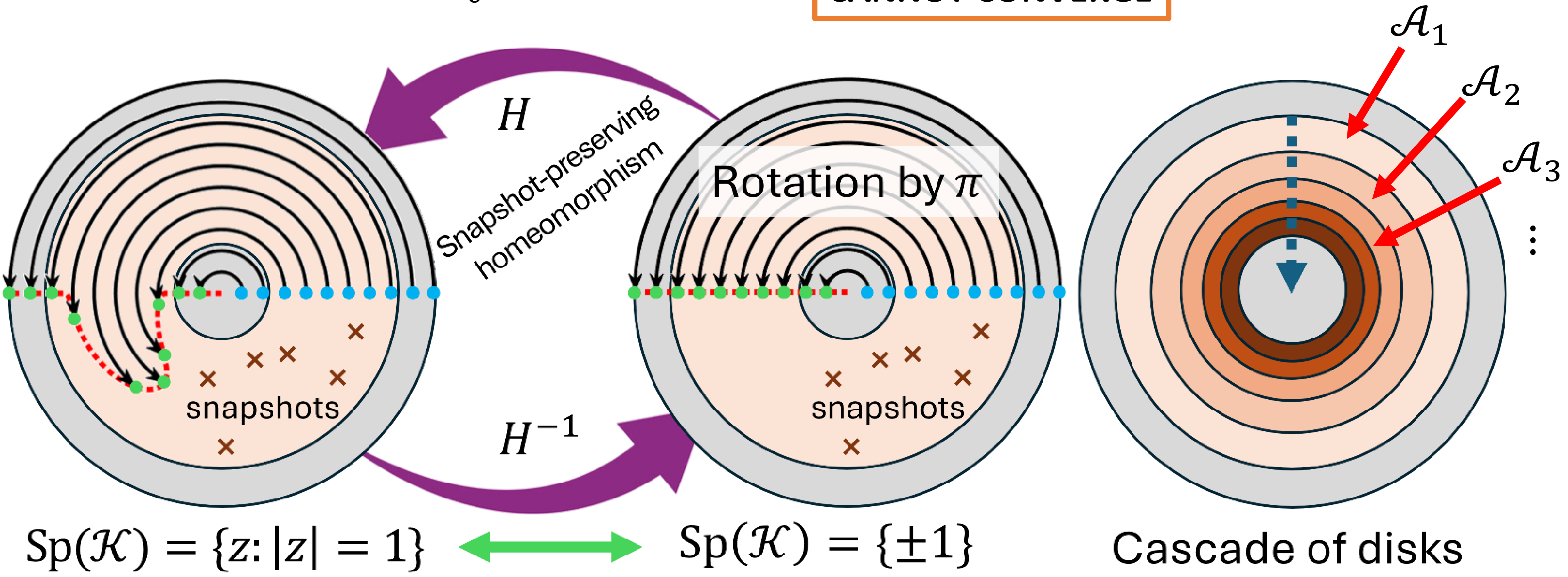

Theorem B (possibility using ResDMD ideas)

$\Omega_{\mathcal{X}}^m = \{F: \mathcal{X} \to \mathcal{X} \mid F \text{ cts, measure preserving}\}.$
$\mathcal{T}_F = \{(x, y_m) | x \in \mathcal{X}, \|F(x) - y_m\| \leq 2^{-m}\}.$

Theorem B: There **exists** *deterministic* algorithms $\{\Gamma_{n_2,n_1}\}$ using input data $\mathcal{T}_F$ such that $\lim_{n_2\to\infty}\lim_{n_1\to\infty}\Gamma_{n_2,n_1}(F) = \mathrm{Sp}(\mathcal{K}_F)\ \ \forall F \in \Omega_{\mathcal{X}}^m.$

Double limit $\lim_{n_2\to\infty}\lim_{n_1\to\infty}$

Limits of limits: Towers of algorithms

Def: $\{\Gamma_{n_k,\ldots,n_1}\}$ with $\lim_{n_k\to\infty} \ldots \lim_{n_1\to\infty} \Gamma_{n_k,\ldots,n_1}$ convergent a ***tower of algorithms.***

algorithms

First appeared in dynamical systems theory:

Steve Smale

"Is there any purely iterative convergent rational map for polynomial zero finding?"

Curtis McMullen

"Yes for cubic, no for higher degree. Quartic and quintic can be solved using towers of algorithms. Sextic cannot be solved in any number of limits."

- Smale, *"On the efficiency of algorithms of analysis."* **Bull. Am. Math. Soc.**, 1985.
- McMullen, *"Families of rational maps and iterative root-finding algorithms."* **Annals Math.**, 1987.
- McMullen, *"Braiding of the attractor and the failure of iterative algorithms."* **Invent. Math.** 1988.
- Doyle, McMullen, *"Solving the quintic by iteration."* **Acta Math.**, 1989.

Classifications: *Solvability Complexity Index (SCI)*

SCI: Fewest number of limits needed to solve a computational problem.

- Hansen, "On the solvability complexity index, the n-pseudospectrum and approximations of spectra of operators." **J. Am. Math. Soc.**, 2011.
- C., "*The foundations of infinite-dimensional spectral computations,*" **PhD diss.**, University of Cambridge, 2020.
- C., Hansen, "*The foundations of spectral computations via the solvability complexity index hierarchy,*" **J. Eur. Math. Soc.**, 2022.
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Theorem A: $\text{SCI} > 1$

Theorem B: $\text{SCI} \leq 2$

combine

$\text{SCI} = 2$

So far literature has only proven upper bounds, that need not be sharp…

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Results from Koopman literature

SCI: Fewest number of limits needed to solve a computational problem.

Algorithm	Comments/Assumptions	Spectral Problem's Corresponding SCI Upper Bound			
		KMD	*Spectrum*	*Spectral Measure (if m.p.)*	*Spectral Type (if m.p.)*
Extended DMD [47]	general L^2 spaces	$\mathrm{SCI} \leq 2^*$	N/C	N/C	n/a
Residual DMD [44]	general L^2 spaces	$\mathrm{SCI} \leq 2^*$	$\mathrm{SCI} \leq 3^*$	$\mathrm{SCI} \leq 2^*$	varies, see [84] e.g., a.c. density: $\mathrm{SCI} \leq 2^*$
Measure-preserving EDMD [45]	m.p. systems	$\mathrm{SCI} \leq 1$	N/C	$\mathrm{SCI} \leq 2^*$ (general) $\mathrm{SCI} \leq 1$ (delay-embedding)	n/a
Hankel DMD [85]	m.p. ergodic systems	$\mathrm{SCI} \leq 2^*$	N/C	N/C	n/a
Periodic approximations [86]	m.p. + ω a.c.	$\mathrm{SCI} \leq 2$	N/C	$\mathrm{SCI} \leq 2$ (see [87])	a.c. density: $\mathrm{SCI} \leq 3$
Christoffel–Darboux kernel [40]	m.p. ergodic systems	$\mathrm{SCI} \leq 3$	n/a	$\mathrm{SCI} \leq 2$	e.g., a.c. density: $\mathrm{SCI} \leq 2$
Generator EDMD [88]	cts.-time, samples ∇F (otherwise additional limit)	$\mathrm{SCI} \leq 2$	N/C	$\mathrm{SCI} \leq 2$ (see [89])	n/a
Compactification [42]	cts.-time, m.p. ergodic systems	$\mathrm{SCI} \leq 4$	N/C	$\mathrm{SCI} \leq 4$	n/a
Resolvent compactification [43]	cts.-time, m.p. ergodic systems	$\mathrm{SCI} \leq 5$	N/C	$\mathrm{SCI} \leq 5$	n/a
Diffusion maps [90] (see also [10])	cts.-time, m.p. ergodic systems	$\mathrm{SCI} \leq 3$	n/a	n/a	

Are these sharp?

Previous techniques prove upper bounds on SCI.

"N/C": method need not converge. "n/a": algorithm not applicable to problem.

Also in Ulam's method for Markov processes, SRB measure computation, control,…

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SCI: Fewest number of limits needed to solve a computational problem.

- Δ_1: One limit, full error control. E.g., $d(\Gamma_n(F), \mathrm{Sp}(\mathcal{K}_F)) \leq 2^{-n}$.
- Δ_{m+1}: SCI $\leq m$.
- Σ_m: SCI $\leq m$, final limit from below.
  E.g., Σ_1: $\Gamma_n(F) \subset \mathrm{Sp}(\mathcal{K}_F) + B_{2^{-n}}(0)$.
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verification

trust output

covers spectrum

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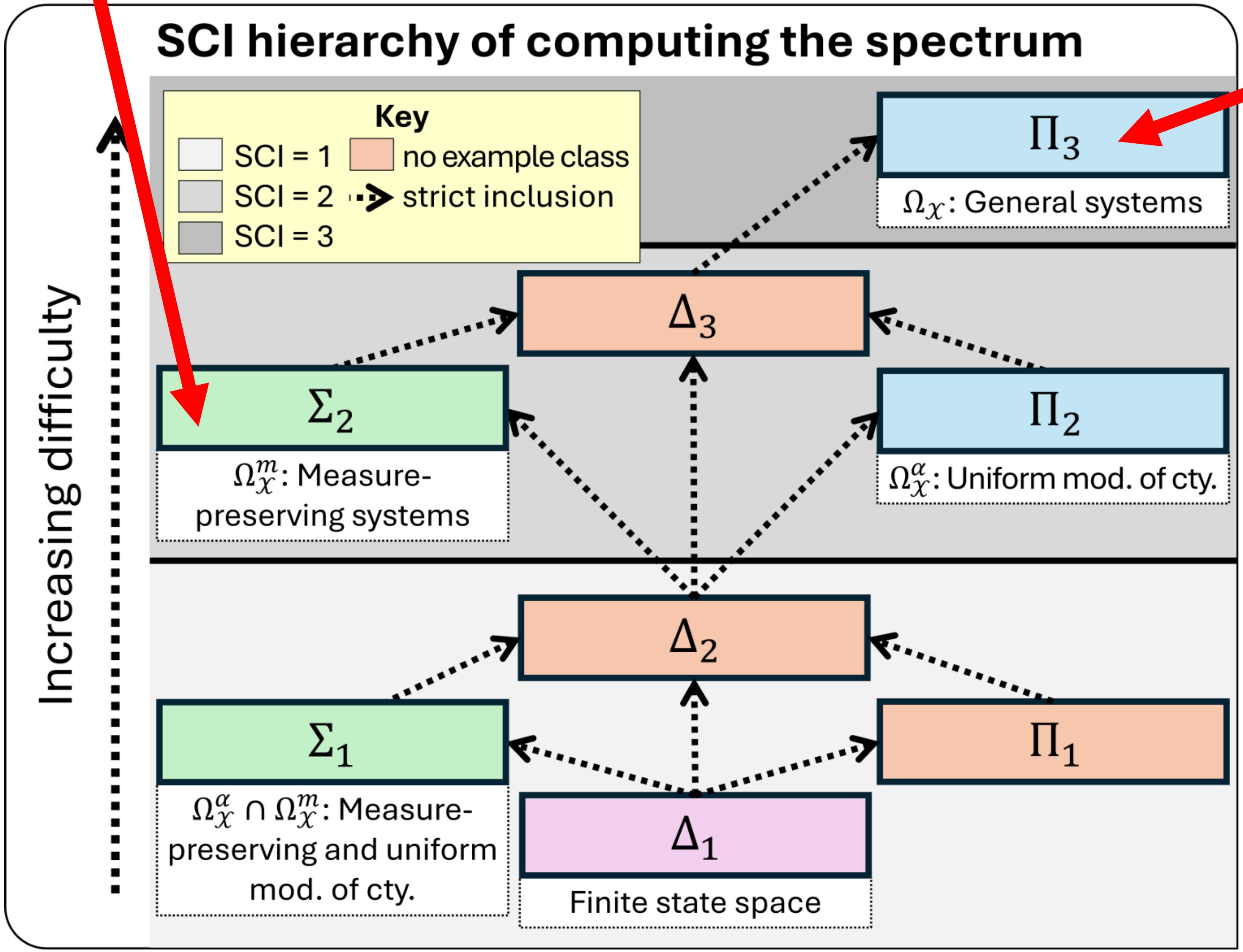
Classification for Koopman I

Theorems A + B

3 limits needed in general!



Different classes:

$$\Omega_{\mathcal{X}} = \{F: \mathcal{X} \to \mathcal{X} \mid F \text{ cts}\}$$

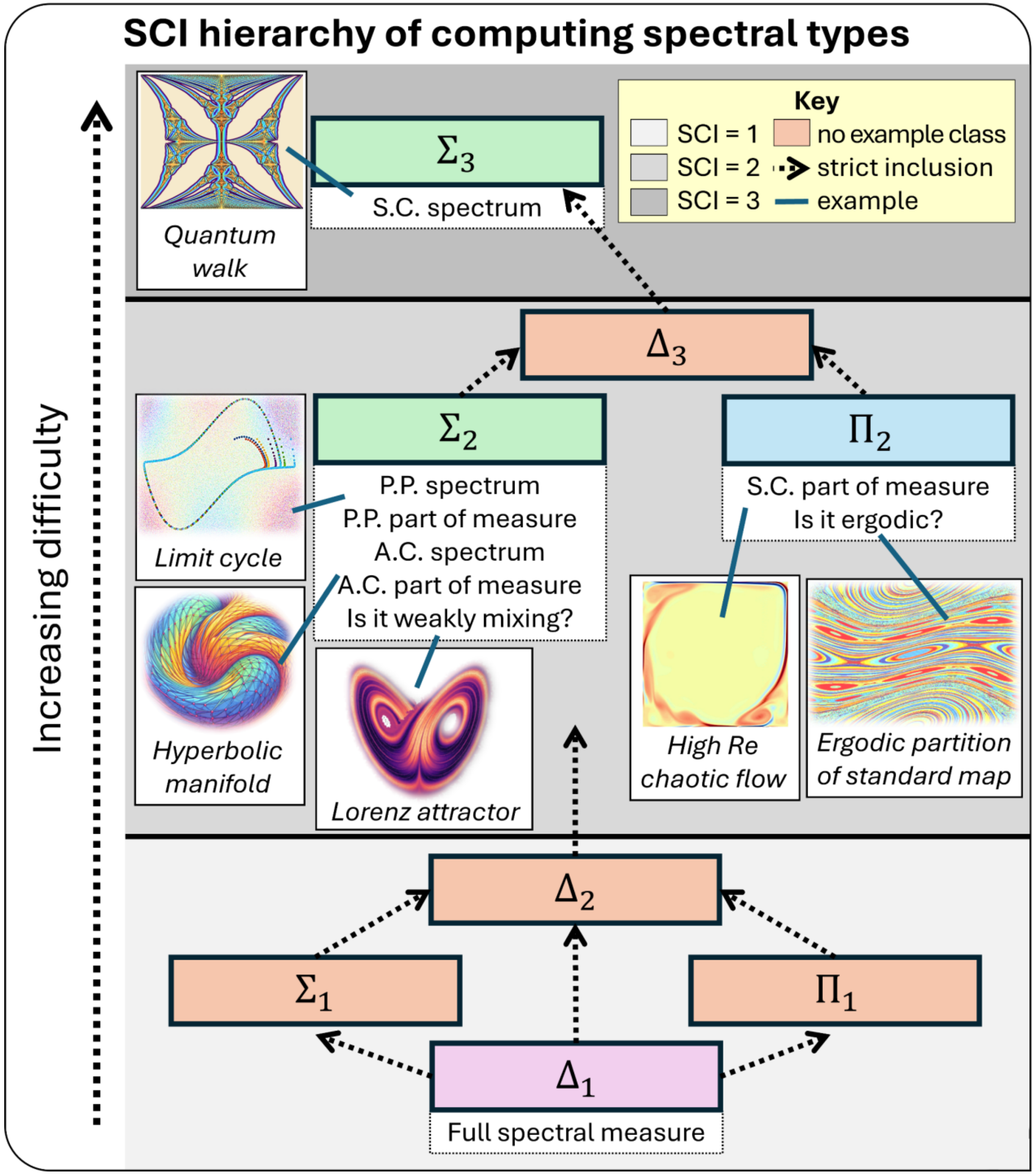
$$\Omega_{\mathcal{X}}^m = \{F: \mathcal{X} \to \mathcal{X} \mid F \text{ cts, m. p.}\}$$

$$\Omega_{\mathcal{X}}^\alpha = \{F: \mathcal{X} \to \mathcal{X} \mid F \text{ mod. cty. } \alpha\}$$

$$[d_{\mathcal{X}}(F(x), F(y)) \leq \alpha(d_{\mathcal{X}}(x,y))]$$

Optimal algorithms and classifications of dynamical systems.

Classification for Koopman II

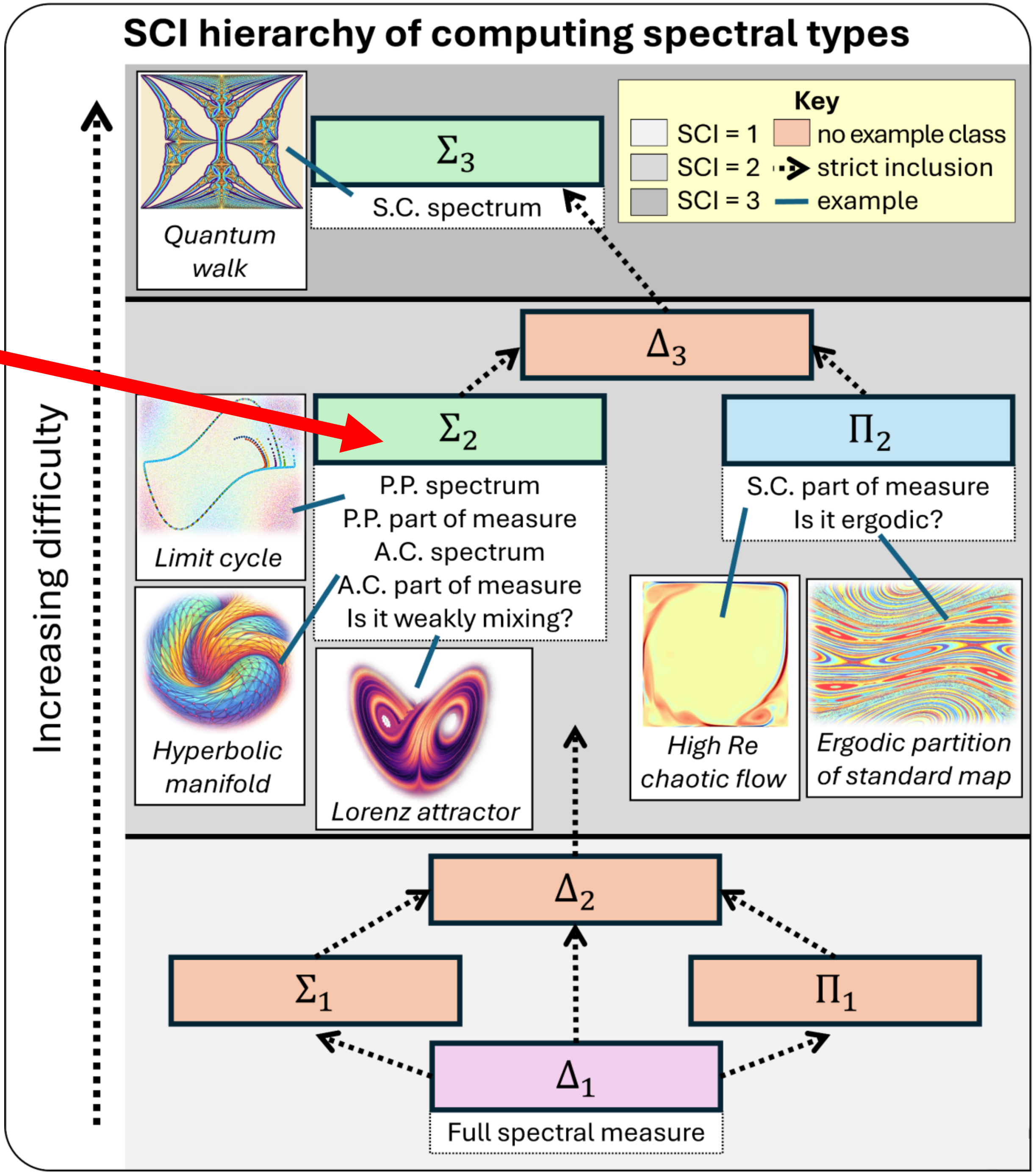


Classification for Koopman II

Example: Theorem C

For smooth, measure-preserving systems on a torus, learning eigenfunctions or even determining if there are any has SCI $= 2$ (even if we can sample derivatives).

Finding finite-dimensional embeddings in which the dynamics are linear (e.g., autoencoders, latent space representation) is very hard!



General tool in data-driven dynamical systems/PDEs

Adversarial arguments generalize to:

- "Learning the F". E.g., SINDy $(x_{n+1} = F(x_n))$
- Solving PDEs with neural networks (PINNs)
- Learning PDEs from forcing-solution pairs (e.g., hyperbolic)

- Brunton, Proctor, Kutz, "*Discovering governing equations from data by sparse identification of nonlinear dynamical systems*," **Proc. Natl. Acad. Sci. USA**, 2016.
- Karniadakis, Kevrekidis, Lu, Perdikaris, Wang, Yang, "*Physics-informed machine learning*," **Nature Reviews Physics**, 2021.
- Boulle, Halikias, Townsend, "*Elliptic PDE learning is provably data-efficient*," **Proc. Natl. Acad. Sci. USA**, 2023.

Where does this leave us?

- Many problems **NECESSARILY** require multiple limits.
- New tools for **lower bounds** (impossibility results) for Koopman learning.
- Combine with **upper bounds** (algorithms)
  $\Rightarrow$ **classify difficulty** of problems + **prove optimality** of algorithms.
- Ergodic theory + approximation theory + computational analysis
  $\Rightarrow$ started to map out this terrain.

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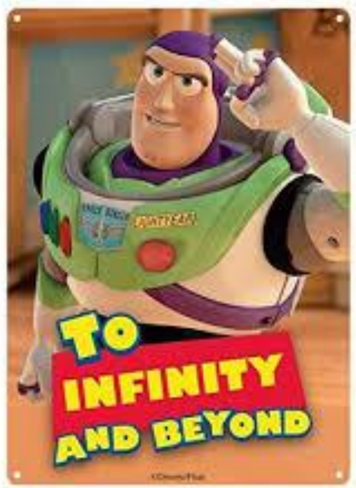

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  - Partial observations, continuous-time.
  - Control and uses of Koopman.
  - Other data-driven dynamical system methods.

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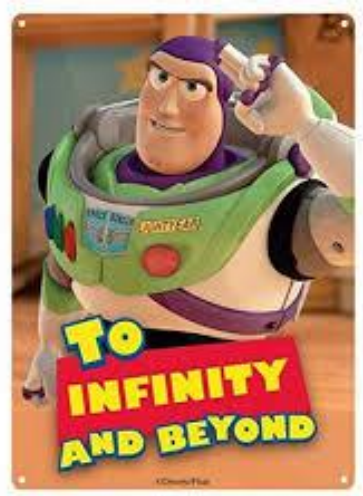

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Where does your problem/method fit into the SCI hierarchy? Is it optimal?

References

[1] Colbrook, Matthew J., and Alex Townsend. "Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems." Communications on Pure and Applied Mathematics 77.1 (2024): 221-283.

[2] Colbrook, Matthew J., Lorna J. Ayton, and Máté Szőke. "Residual dynamic mode decomposition: robust and verified Koopmanism." Journal of Fluid Mechanics 955 (2023): A21.

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