Title: Stability of numerical methods set on Euclidean spaces and manifolds with applications to neural networks.

Brynjulf Owren

Abstract.

An important property related to neural networks is 1-Lipschitz behaviour of the input-output map.

Recently, Sherry et al. (2023) used the pioneering work of Dahlquist and Jeltsch (1979) on circle-contractivity to ensure each layer map to be non-expansive. In this talk we shall first discuss some results from Sherry et al. This theory works in Euclidean spaces, but the importance of neural networks set on Riemannian manifolds seems to be increasing and there is a need to develop the theory of non-expansive layer maps also in such a setting.

We present some ideas from Arnold et al. (2024) where some simple numerical methods for Riemannian manifolds are studied. We consider whether these methods can be non-expansive when applied to non-expansive vector fields. For the geodesic implicit Euler method, which also feature in the proximal gradient method for optimisation, we find that its behaviour is strongly dependent on the sectional curvature of the manifold. As opposed to the Euclidean case, we now also have to be careful about whether the nonlinear equations to be solved in each time step has a unique solution or not.

References

Arnold, Celledoni, Çokaj, Owren, Tumiotto: B-stability of numerical integrators on Riemannian manifolds. Journal of Computational Dynamics, 2024, 11(1): 92-107. doi: 10.3934/jcd.2024002

Dahlquist and Jeltsch: Generalized disks of contractivity for explicit and implicit Runge-Kutta methods.

Dept. of Numerical Analysis and Computer Science, The Royal Institute of Technology, Stockholm, Report TRITA-NA-7906}, 1979.

Sherry, Celledoni, Ehrhardt, Murari, Owren, Schönlieb: Designing Stable Neural Networks using Convex Analysis and ODEs, arXiv:2306.17332