

Some industrialized approaches in physics-based machine learning

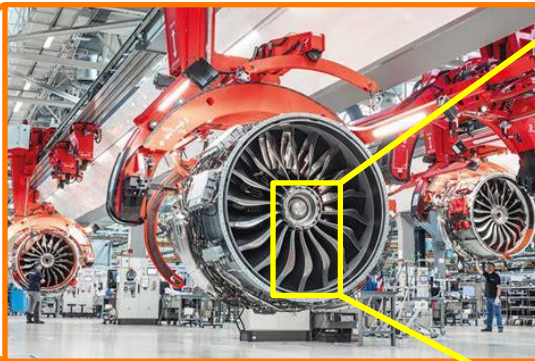
Raphaël CARPINTERO PEREZ

Abbas KABALAN

20/06/2025



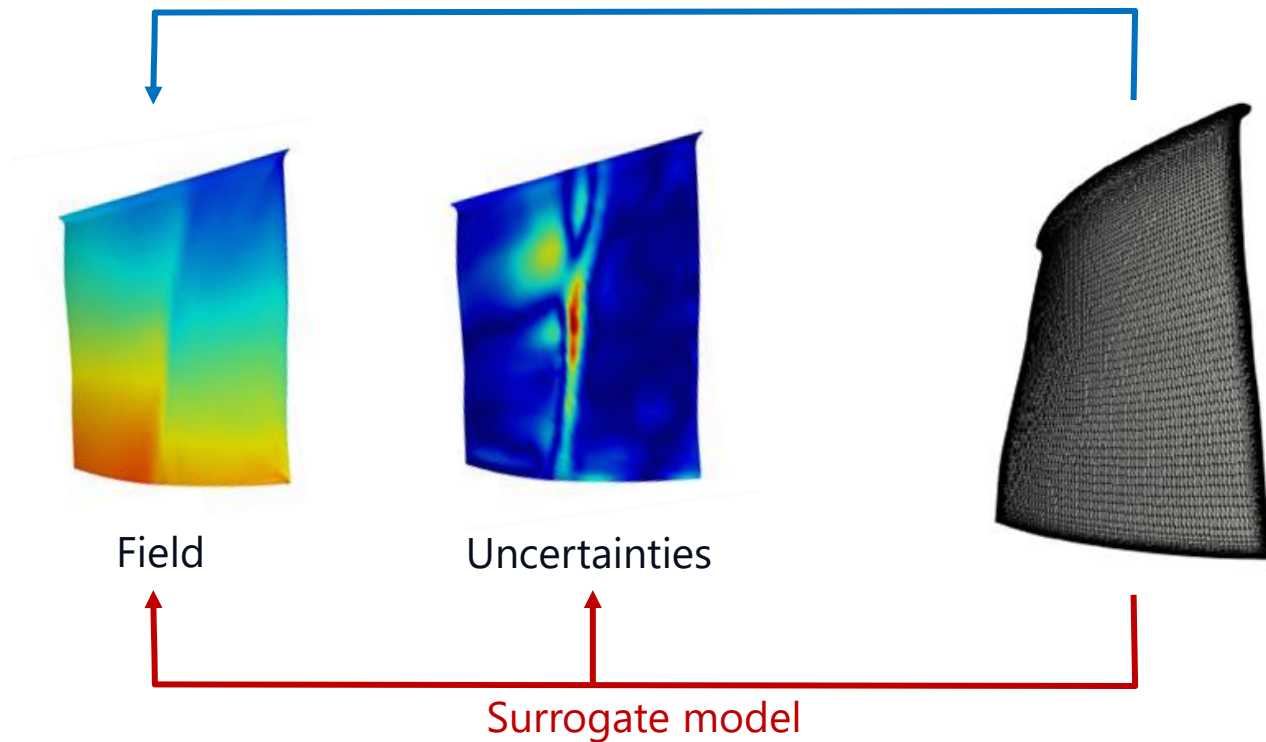
Objectives



Turbine blades

Objectives

Costly numerical simulation (~4 hours)



Turbine blades

Summary

- Learning signals defined on graphs with optimal transport and Gaussian process regression

- Raphaël CARPINTERO PEREZ

- Sébastien DA VEIGA



- Josselin GARNIER



- Brian STABER



- Morphing techniques for reduced-order modeling under geometrical variability

- Abbas KABALAN

- Virginie EHRLACHER

- Alexandre ERN



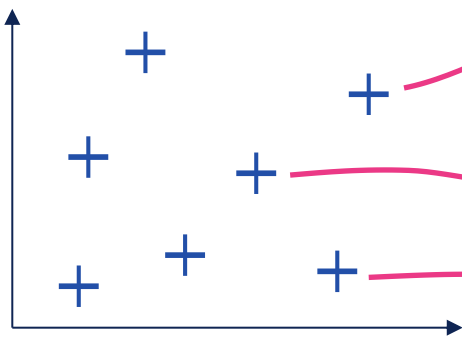
- Fabien CASENAVE

- Felipe BORDEU



Supervised learning context

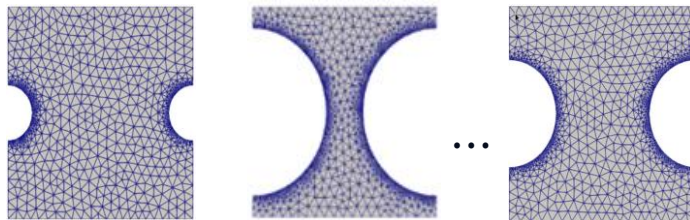
Step 1: Generate a design of experiments



c characteristic mesh parameters
(curvature, cord length, ...)

b boundary/external conditions

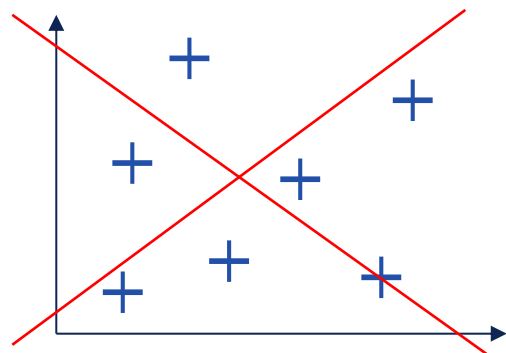
Step 2: Create the meshes



Step 3: Finite-element solver



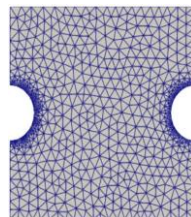
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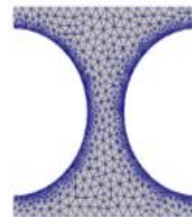
~~c characteristic mesh parameters
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b boundary/external conditions

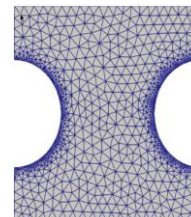
Meshes



$x^{(1)}$



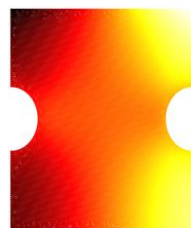
$x^{(2)}$



$x^{(N)}$

Inputs

Fields



$y^{(1)}$



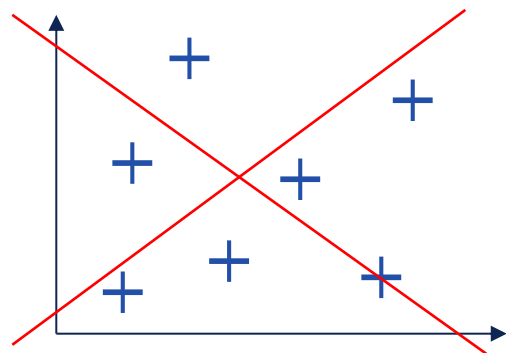
$y^{(2)}$



$y^{(N)}$

Outputs

Supervised learning context



~~Meshes~~
Graphs



$x^{(1)}$



$x^{(2)}$

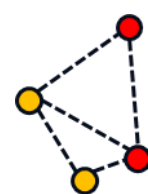


$x^{(N)}$

$\in \mathcal{X}$

Inputs

Step 3: Finite-element solver



$y^{(1)}$



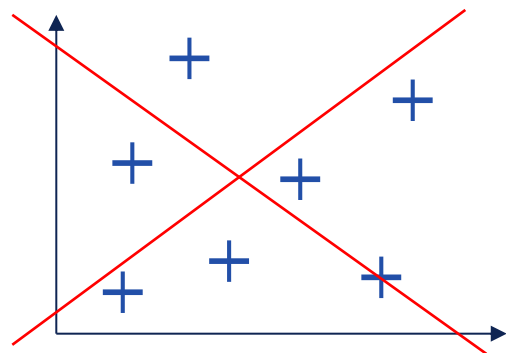
$y^{(2)}$



$y^{(N)}$

Outputs

Supervised learning context



~~Meshes~~
Graphs



$x^{(1)}$



$x^{(2)}$



$x^{(N)}$

$\in \mathcal{X}$

Inputs

~~c characteristic mesh parameters
(curvature, cord length, ...)~~

b boundary/external conditions

Scalars

\mathbb{R}

Ψ

$y^{(1)}$

\mathbb{R}

Ψ

$y^{(2)}$

\dots

\mathbb{R}

Ψ

$y^{(N)}$

Outputs



I) Scalar outputs

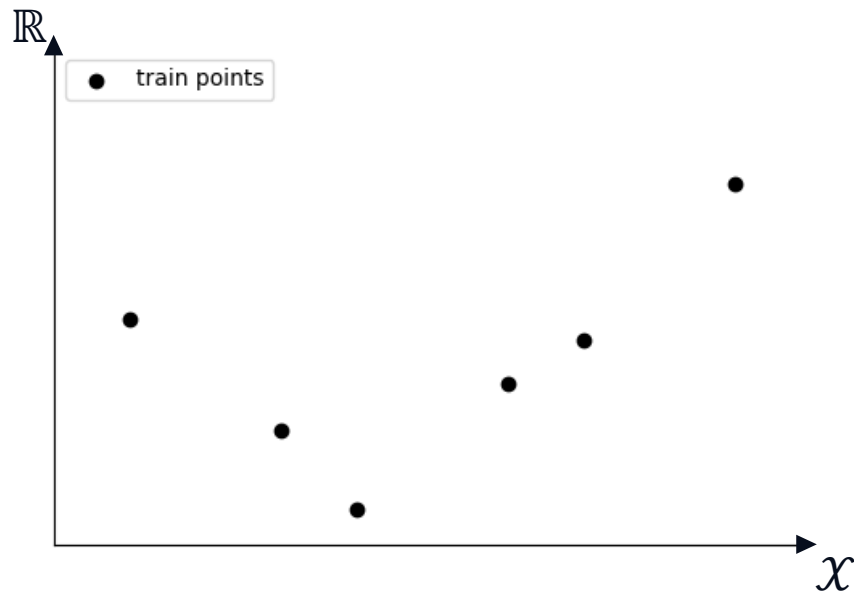
- 1- Gaussian process regression
- 2- Graph kernels
- 3- SWWL graph kernel

II) Signal outputs

- 1- Problem statement
- 2- Related approaches
- 3- TOS-GP
- 4- Experiments

Regression

Objective: Learn $f: \mathcal{X} \rightarrow \mathbb{R}$ from a set of (noisy) observations $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^N$

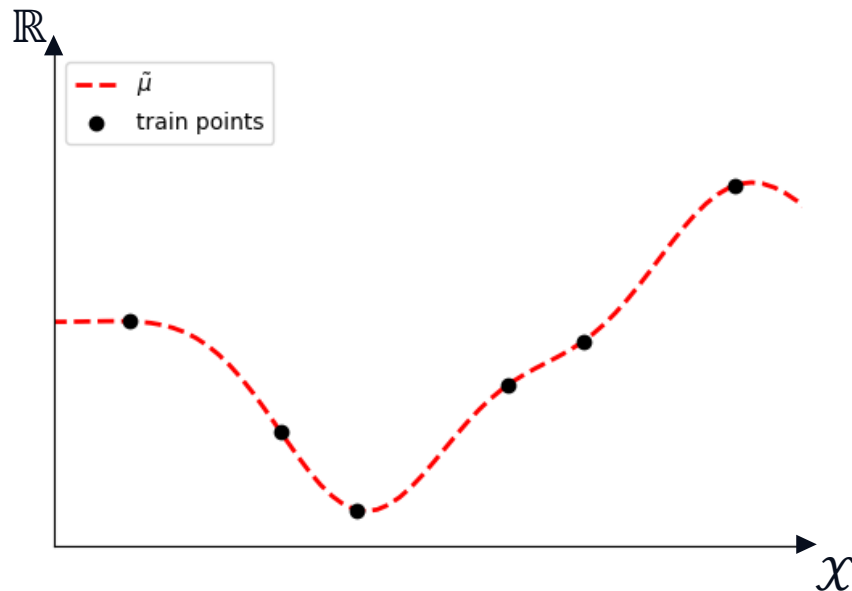


Regression

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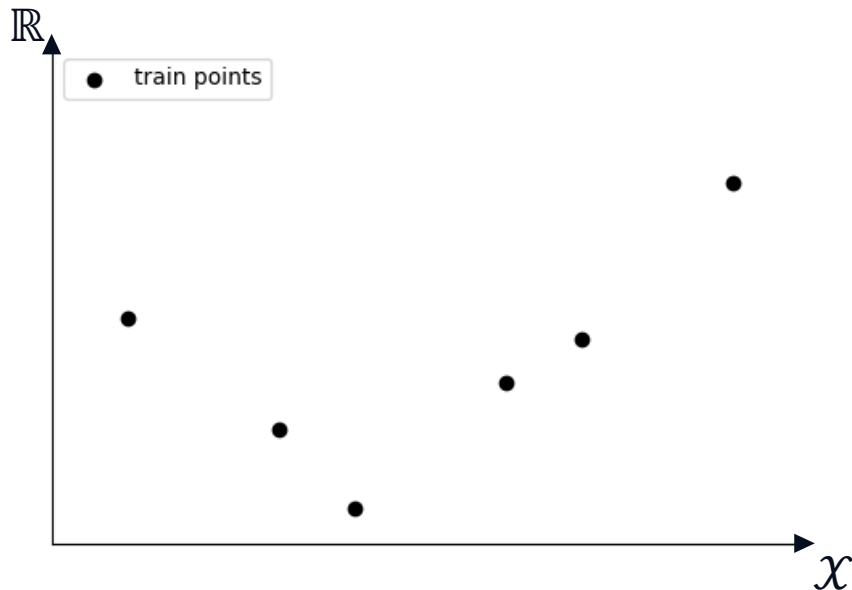
$$f^* \in \operatorname{argmin}_{f \in \mathcal{H}} \sum_{i=1}^N (y_i - f(x_i))^2 + \frac{\lambda}{2} \|f\|_{\mathcal{H}}^2$$

Minimize a penalized loss function
(e.g. quadratic) on the train set



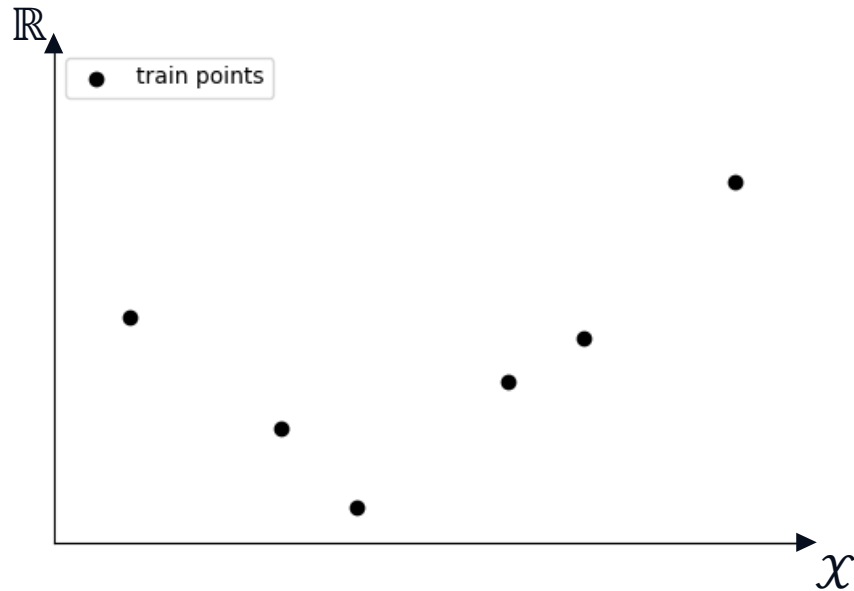
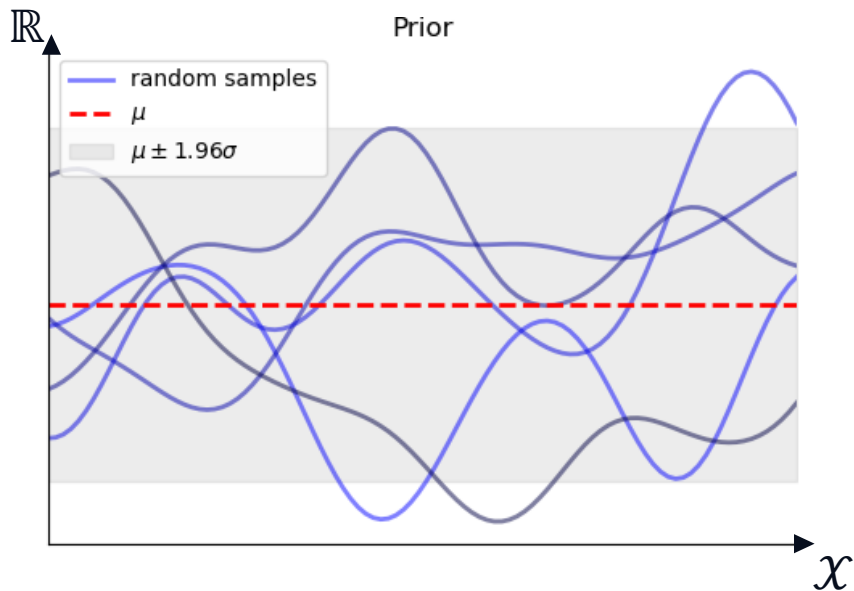
Gaussian process Regression

Objective: Learn $f: \mathcal{X} \rightarrow \mathbb{R}$ from a set of (noisy) observations $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^N$



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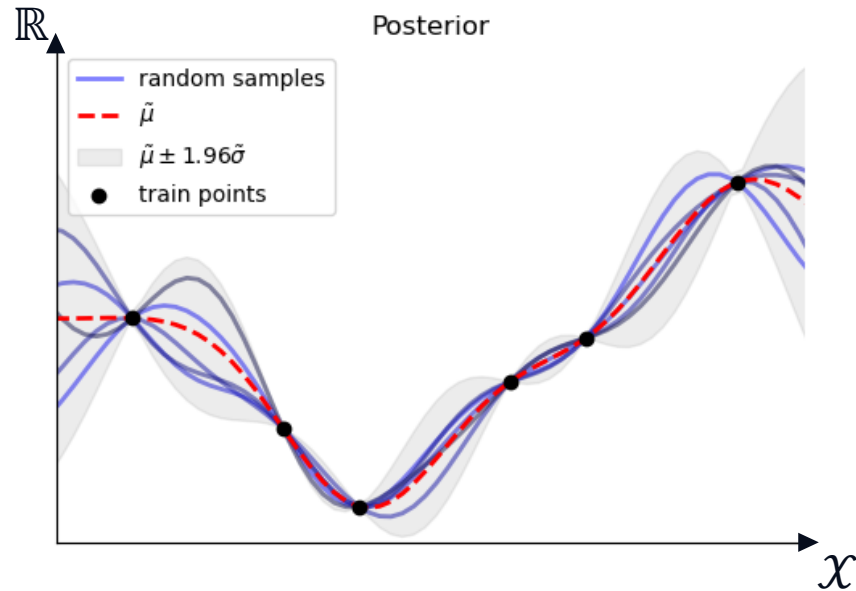
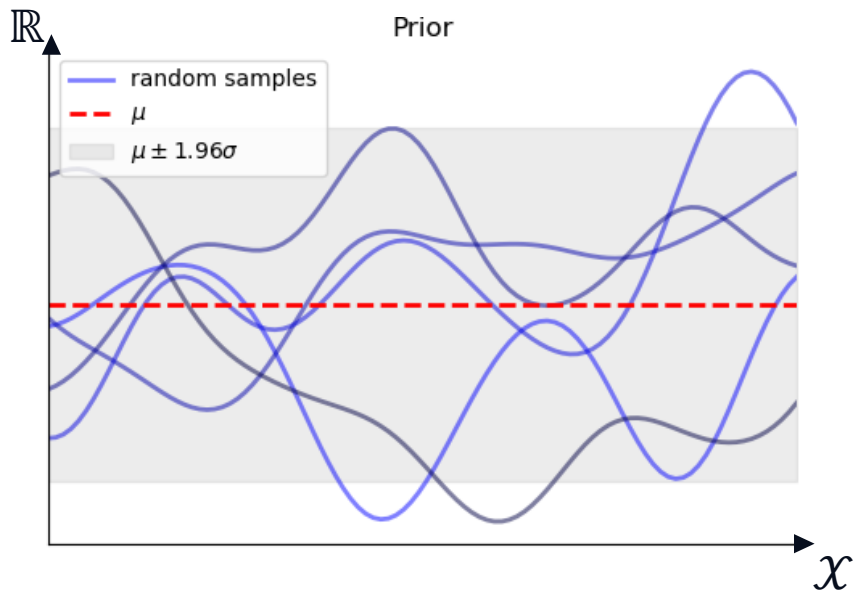


$f \sim \mathcal{GP}(\mu, k)$ where $k: \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$ is a symmetric **positive definite kernel**

$$\sigma(x) = \sqrt{k(x, x)}$$

Gaussian process Regression

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$f | \mathcal{D} \sim \mathcal{GP}(\tilde{\mu}, \tilde{k})$

Gaussian process Regression

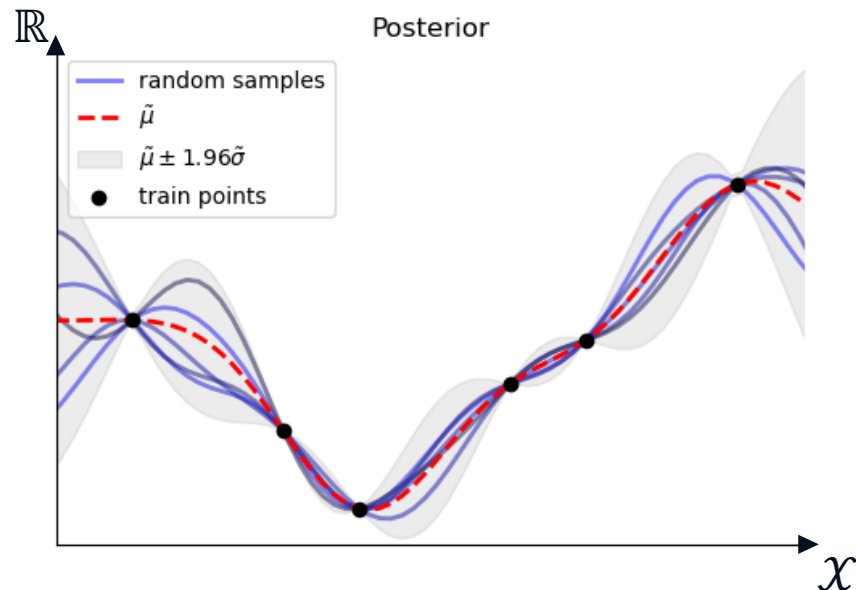
Objective: Learn $f: \mathcal{X} \rightarrow \mathbb{R}$ from a set of (noisy) observations $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^N$

Choice of the kernel $k: \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$?

When $\mathcal{X} = \mathbb{R}^d$:

$$k(x, x') = e^{-\lambda \|x - x'\|^2} \quad (\text{RBF})$$

...



$$f \mid \mathcal{D} \sim \mathcal{GP}(\tilde{\mu}, \tilde{k})$$

Gaussian process Regression

Objective: Learn $f: \mathcal{X} \rightarrow \mathbb{R}$ from a set of (noisy) observations $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^N$

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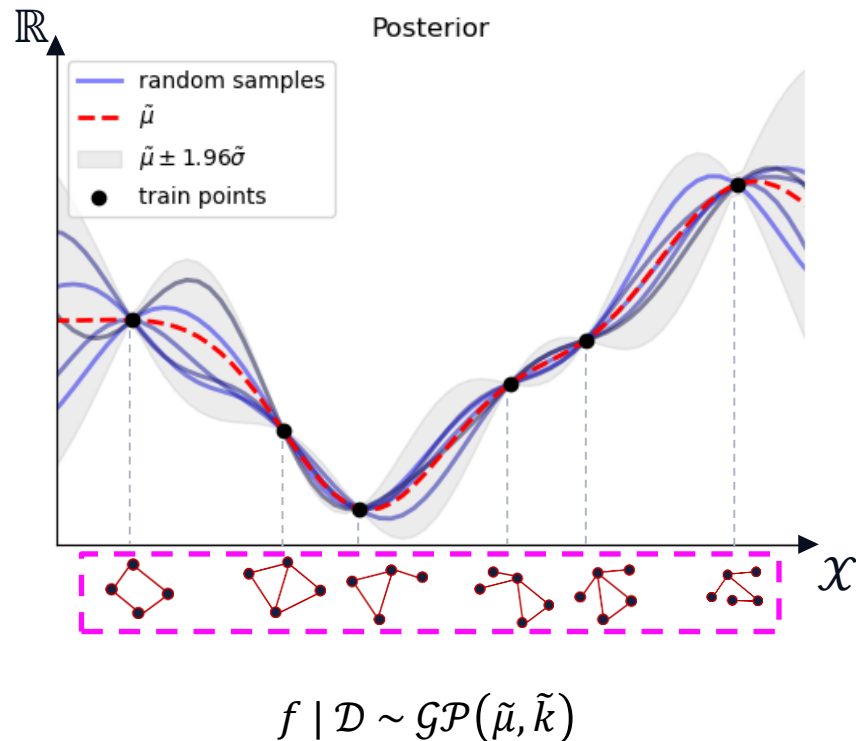
When $\mathcal{X} = \mathbb{R}^d$:

$$k(x, x') = e^{-\lambda \|x - x'\|^2} \quad (\text{RBF})$$

...

When $\mathcal{X} = \mathcal{G}$ is a **space of graphs**:

$$k \left(\begin{array}{c} \text{blue graph} \\ \text{red graph} \end{array}, \begin{array}{c} \text{red graph} \\ \text{red graph} \end{array} \right) = ?$$





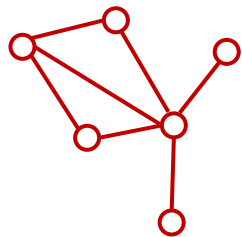
I) Scalar outputs

- 1- Gaussian process regression
- 2- Graph kernels
- 3- SWWL graph kernel

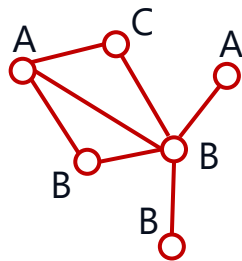
II) Signal outputs

- 1- Problem statement
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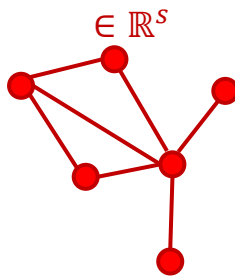
What is a graph ?



Case 1 :
Vertices + Edges

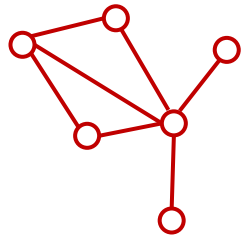


Case 2 :
Vertices + Edges
+ Node labels

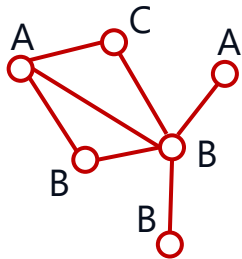


Case 3 :
Vertices + Edges
+ Node attributes

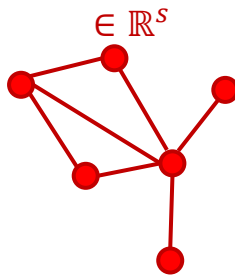
What is a graph ?



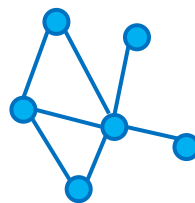
Case 1 :
Vertices + Edges



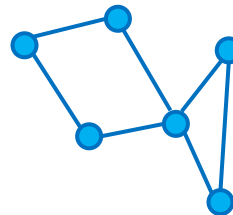
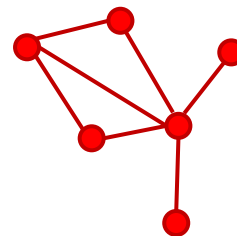
Case 2 :
Vertices + Edges
+ Node labels



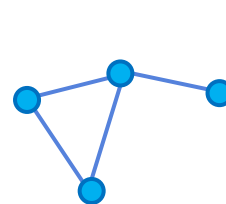
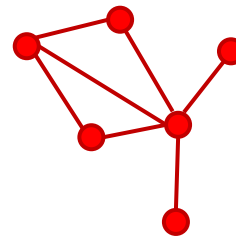
Case 3 :
Vertices + Edges
+ Node attributes



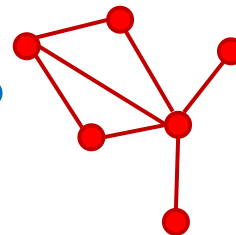
Case 3A: Fixed structure -> signal



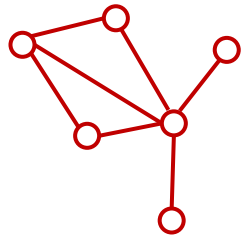
Case 3B: Fixed number of nodes



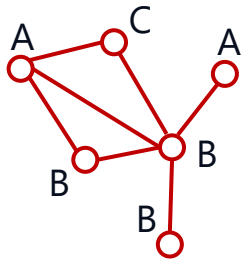
Case 3C: Varying number of
nodes + structure + attributes



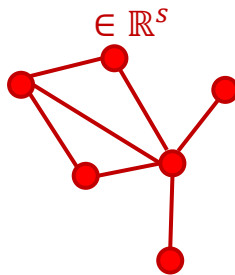
What is a graph ?



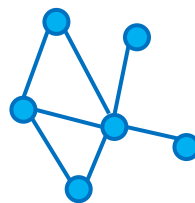
Case 1 :
Vertices + Edges



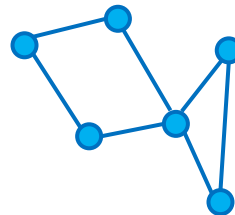
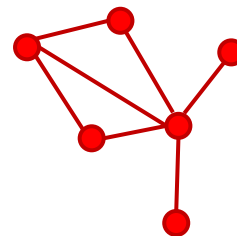
Case 2 :
Vertices + Edges
+ Node labels



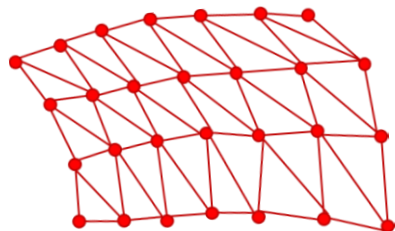
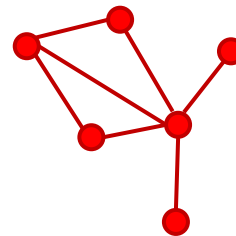
Case 3 :
Vertices + Edges
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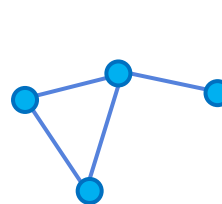
Case 3A: Fixed structure -> signal



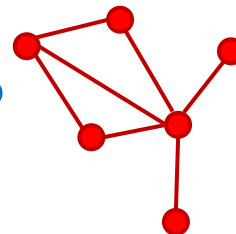
Case 3B: Fixed number of nodes



Case 3C+: Varying number of
nodes + structure + attributes
+ large-scale + sparse

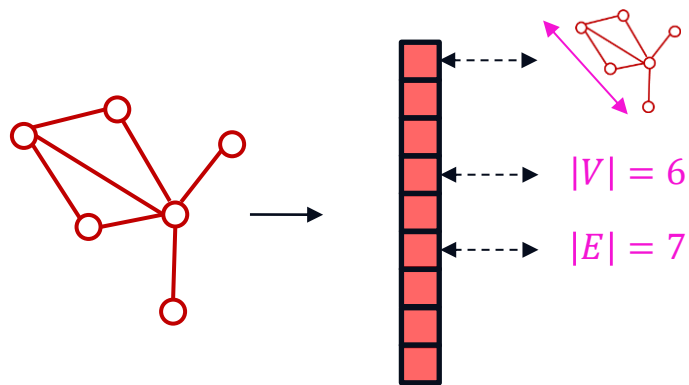


Case 3C: Varying number of
nodes + structure + attributes

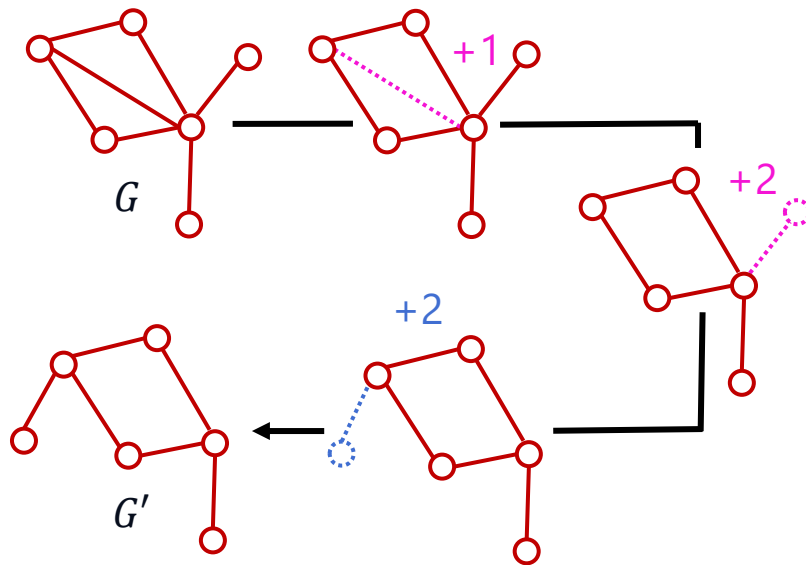


Graph kernels (1/3): Early attempts

Invariants / Topological descriptors



Graph edit distance

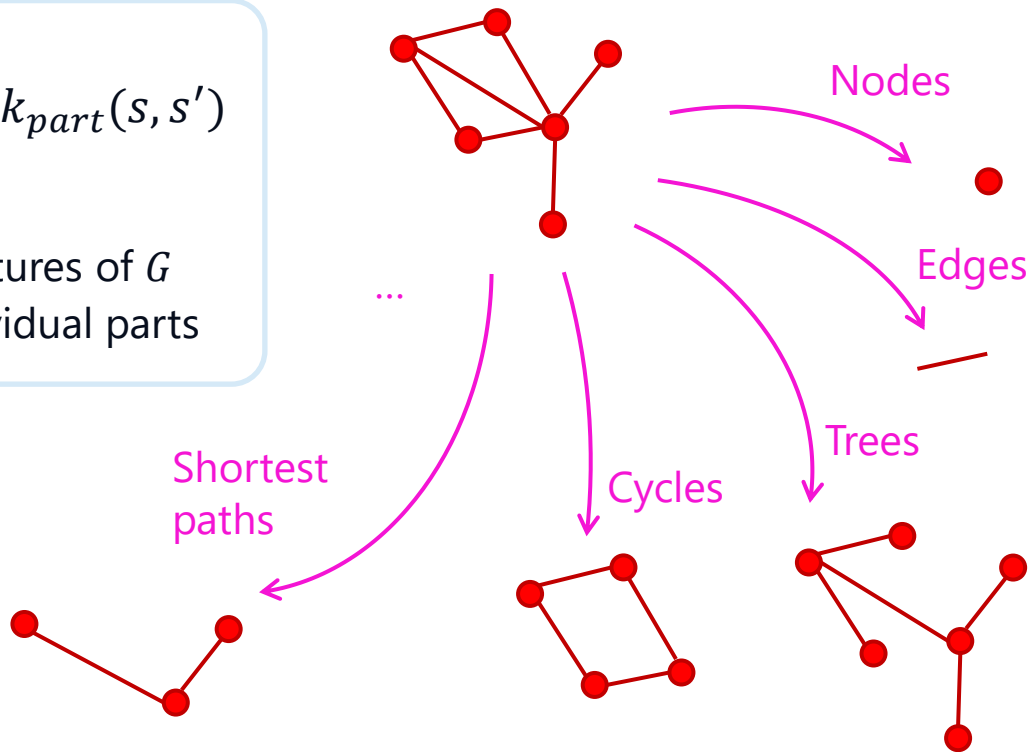


Complete graph invariants: equal for two graphs iff they are isomorphic
→ (Gartner 2003) require exponential runtime

Graph kernels (2/3): \mathcal{R} -convolution framework

$$k(G, G') := \sum_{s \in \mathcal{S}(G)} \sum_{s' \in \mathcal{S}(G')} k_{part}(s, s')$$

- $\mathcal{S}(G)$: set of parts/substructures of G
- k_{part} : kernel between individual parts



Graph kernels (3/3): checklist

Checklist:

✓ continuous node attributes

Graph Kernel	Exp. ϕ	Node Labels	Node Attributes	Type	Complexity
Vertex Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(n)$
Edge Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(m)$
Random Walk	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^3)$
Subtree	✗	✓	✓	R -convolution	$\mathcal{O}(n^2 4^{deg^* h})$
Cyclic Pattern	✓	✓	✗	intersection	$\mathcal{O}((c+2)n + 2m)$
Shortest Path	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graphlet	✓	✗	✗	R -convolution	$\mathcal{O}(n^k)$
Weisfeiler-Lehman Subtree	✓	✓	✗	R -convolution	$\mathcal{O}(hm)$
Neighborhood Hash	✓	✓	✗	intersection	$\mathcal{O}(hm)$
Neighborhood Subgraph Pairwise Distance	✓	✓	✗	R -convolution	$\mathcal{O}(n^2 m \log(m))$
Lovász ϑ	✓	✗	✗	R -convolution	$\mathcal{O}(n(s + \frac{nm}{\epsilon}) + s^2)$
SVM- ϑ	✓	✗	✗	R -convolution	$\mathcal{O}(n(s + n^2) + s^2)$
Ordered Decomposition DAGs	✓	✓	✗	R -convolution	$\mathcal{O}(n \log n)$
Pyramid Match	✗	✓	✗	assignment	$\mathcal{O}(ndL)$
Weisfeiler-Lehman Optimal Assignment	✗	✓	✗	assignment	$\mathcal{O}(hm)$
Subgraph Matching	✗	✓	✓	R -convolution	$\mathcal{O}(kn^{k+1})$
GraphHopper	✗	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graph Invariant Kernels	✗	✓	✓	R -convolution	$\mathcal{O}(n^6)$
Propagation	✓	✓	✓	R -convolution	$\mathcal{O}(hm)$
Multiscale Laplacian	✗	✓	✓	R -convolution	$\mathcal{O}(n^5 h)$

[Nikolentzos et al., 2021]

Graph kernels (3/3): checklist

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✓ continuous node attributes

✓ no relying heavily on the graph structure

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Cyclic Pattern	✓	✓	✗	intersection	$\mathcal{O}((c+2)n+2m)$
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Weisfeiler-Lehman Subtree	✓	✓	✗	R -convolution	$\mathcal{O}(hm)$
Neighborhood Hash	✓	✓	✗	intersection	$\mathcal{O}(hm)$
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Propagation	✓	✓	✓	R -convolution	$\mathcal{O}(hm)$
Multiscale Laplacian	✗	✓	✓	R -convolution	$\mathcal{O}(n^5 h)$

[Nikolentzos et al., 2021]

Graph kernels (3/3): checklist

Checklist:

✓ continuous node attributes

✓ no relying heavily on the graph structure

✓ tractable

Graph Kernel	Exp. ϕ	Node Labels	Node Attributes	Type	Complexity
Vertex Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(n)$
Edge Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(m)$
Random Walk	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^3)$
Subtree	✗	✓	✓	R -convolution	$\mathcal{O}(n^2 4^{deg^* h})$
Cyclic Pattern	✓	✓	✗	intersection	$\mathcal{O}((c+2)n+2m)$
Shortest Path	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graphlet	✓	✗	✗	R -convolution	$\mathcal{O}(n^k)$
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Weisfeiler-Lehman Optimal Assignment	✗	✓	✗	assignment	$\mathcal{O}(hm)$
Subgraph Matching	✗	✓	✓	R -convolution	$\mathcal{O}(kn^{k+1})$
GraphHopper	✗	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graph Invariant Kernels	✗	✓	✓	R -convolution	$\mathcal{O}(n^6)$
Propagation	✓	✓	✓	R -convolution	$\mathcal{O}(hm)$
Multiscale Laplacian	✗	✓	✓	R -convolution	$\mathcal{O}(n^5 h)$

[Nikolentzos et al., 2021]

Graph kernels (3/3): checklist

Checklist:

✓ continuous node attributes

✓ no relying heavily on the graph structure

✓ tractable

✓ positive definite

Graph Kernel	Exp. ϕ	Node Labels	Node Attributes	Type	Complexity
Vertex Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(n)$
Edge Histogram	✓	✓	✗	R -convolution	$\mathcal{O}(m)$
Random Walk	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^3)$
Subtree	✗	✓	✓	R -convolution	$\mathcal{O}(n^2 4^{deg^*} h)$
Cyclic Pattern	✓	✓	✗	intersection	$\mathcal{O}((c+2)n+2m)$
Shortest Path	✗ [†]	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graphlet	✓	✗	✗	R -convolution	$\mathcal{O}(n^k)$
Weisfeiler-Lehman Subtree	✓	✓	✗	R -convolution	$\mathcal{O}(hm)$
Neighborhood Hash	✓	✓	✗	intersection	$\mathcal{O}(hm)$
Neighborhood Subgraph Pairwise Distance	✓	✓	✗	R -convolution	$\mathcal{O}(n^2 m \log(m))$
Lovász ϑ	✓	✗	✗	R -convolution	$\mathcal{O}(n(s + \frac{nm}{\epsilon}) + s^2)$
SVM- ϑ	✓	✗	✗	R -convolution	$\mathcal{O}(n(s + n^2) + s^2)$
Ordered Decomposition DAGs	✓	✓	✗	R -convolution	$\mathcal{O}(n \log n)$
Pyramid Match	✗	✓	✗	assignment	$\mathcal{O}(ndL)$
Weisfeiler-Lehman Optimal Assignment	✗	✓	✗	assignment	$\mathcal{O}(hm)$
Subgraph Matching	✗	✓	✓	R -convolution	$\mathcal{O}(kn^{k+1})$
GraphHopper	✗	✓	✓	R -convolution	$\mathcal{O}(n^4)$
Graph Invariant Kernels	✗	✓	✓	R -convolution	$\mathcal{O}(n^6)$
Propagation	✓	✓	✓	R -convolution	$\mathcal{O}(hm)$
Multiscale Laplacian	✗	✓	✓	R -convolution	$\mathcal{O}(n^5 h)$

[Nikolentzos et al., 2021]



I) Scalar outputs

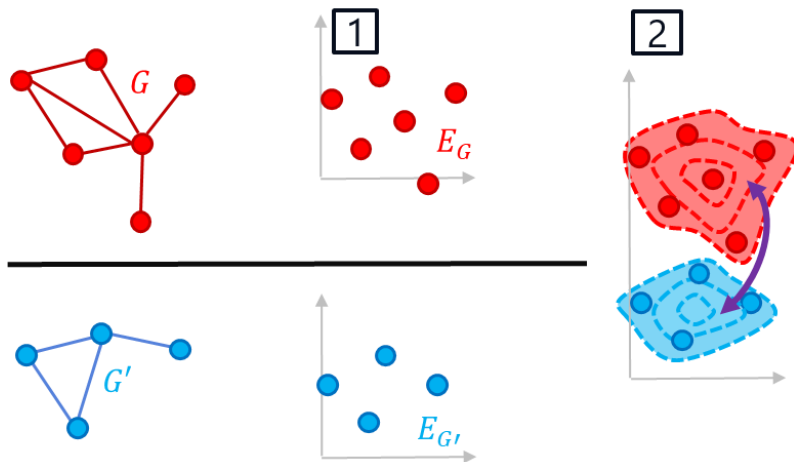
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- 3- SWWL graph kernel

II) Signal outputs

- 1- Problem statement
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Sliced Wasserstein Weisfeiler-Lehman graph kernels

[CP, Da Veiga, Garnier, Staber, 2024]



1

Embeddings of
the graphs

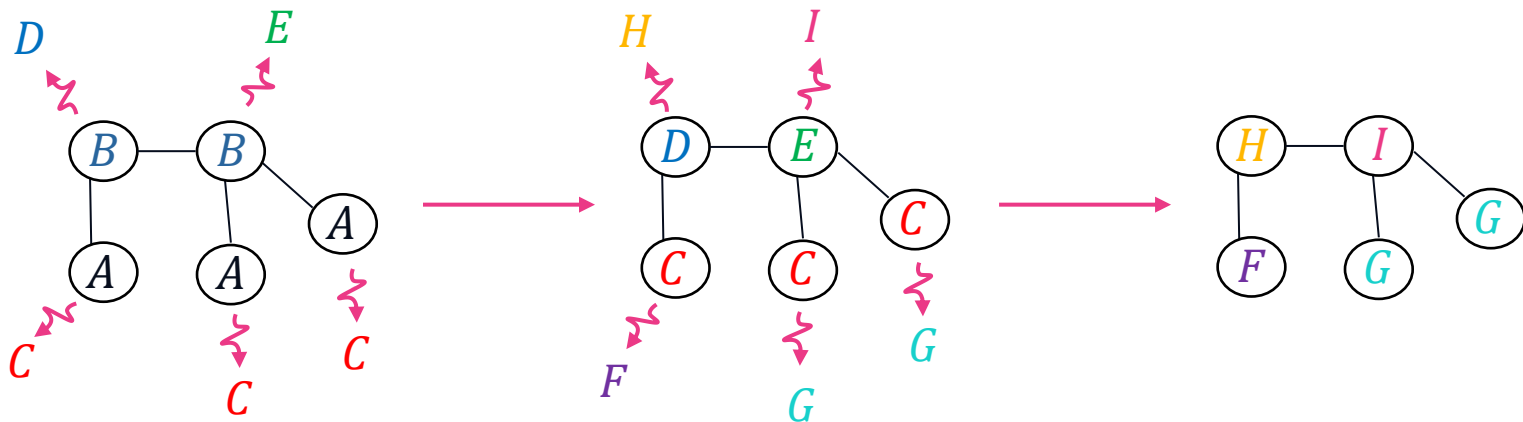
2

Build a positive
definite kernel
between empirical
measures

Weisfeiler-Lehman embeddings

Example from [Kriege et al., 2020]

- WL relabeling (categorical case)



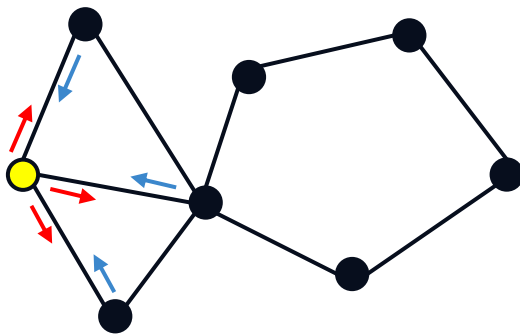
$$l^{(i+1)}(v) = \text{Hash}(l^i(v), \{l^i(u), u \in \mathcal{N}(v)\})$$

$$X_G^{(i)} = [l^{(i)}(v), v \in V_G] \quad X_G = \text{Concatenate}(X_G^{(0)}, \dots, X_G^{(H)})$$

Continuous Weisfeiler-Lehman embeddings

[Togninalli et al., 2019]

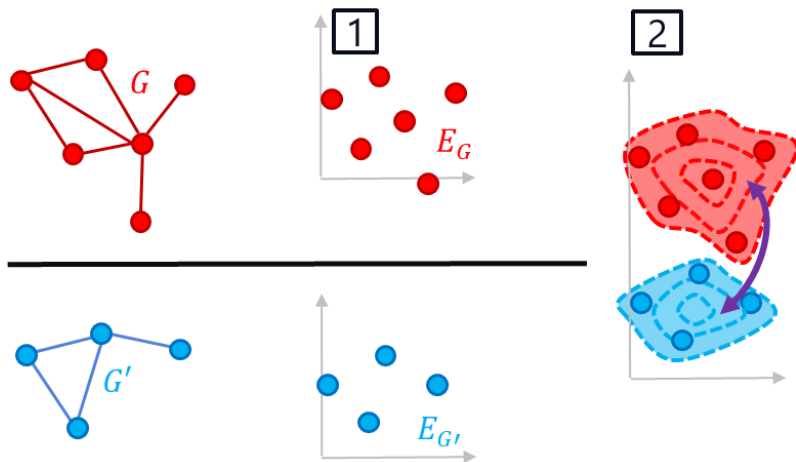
- WL relabeling (continuous case)



$$a^{(i+1)}(v) = \frac{1}{2} \left(a^{(i)}(v) + \frac{1}{\deg(v)} \sum_{u \in \mathcal{N}(v)} w(v, u) a^{(i)}(u) \right)$$
$$X_G^{(i)} = [a^{(i)}(v), v \in V_G] \quad X_G = \text{Concatenate}(X_G^{(0)}, \dots, X_G^{(H)})$$

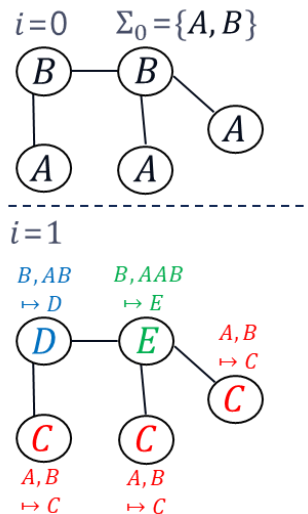
Sliced Wasserstein Weisfeiler-Lehman graph kernels

[CP, Da Veiga, Garnier, Staber, 2024]



1 Embeddings of the graphs

2 Build a positive definite kernel between empirical measures



Continuous WL embeddings

Wasserstein distance

Wasserstein distance

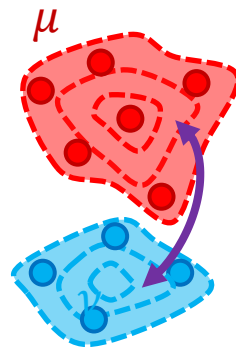
$$\mathcal{W}^2(\mu, \nu) = \inf_{\gamma \in \Pi(\mu, \nu)} \int_{\mathbb{R}^s \times \mathbb{R}^s} \|x - y\|^2 d\gamma(x, y),$$

Where:

- $s \in [1, +\infty)$,
- $\mathcal{P}_2(\mathbb{R}^s)$: probability measures on \mathbb{R}^s with finite moments of order 2,
- $\Pi(\mu, \nu) = \{\pi \in \mathcal{P}_2(\mathbb{R}^s \times \mathbb{R}^s): (Proj_1)_{\#}\pi = \mu, (Proj_2)_{\#}\pi = \nu\}$

✗ $\mathcal{O}(n^3 \log(n))$

✗ Substitution kernels are not positive definite in dimension $s \geq 2$



Sliced Wasserstein distance

Sliced Wasserstein distance

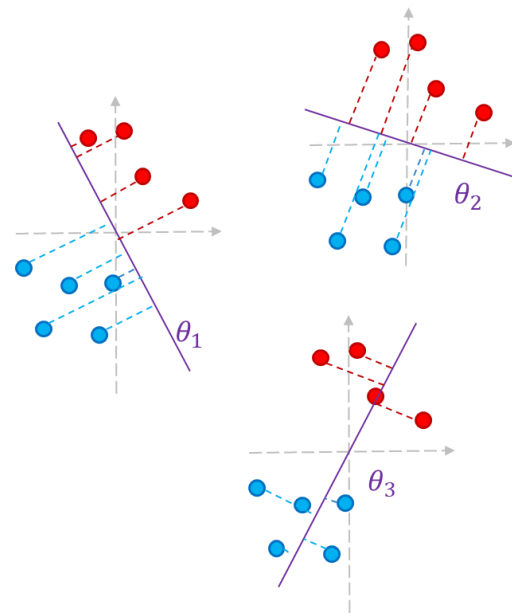
[Bonneel et al. 2015]

$$\mathcal{SW}^2(\mu, \nu) = \int_{\mathbb{S}^{s-1}} \mathcal{W}^2(\theta_{\#}^* \mu, \theta_{\#}^* \nu) d\sigma(\theta)$$

Where:

- \mathbb{S}^{s-1} : $(s - 1)$ -dimensional unit sphere,
- σ : uniform distribution on \mathbb{S}^{s-1}
- $\theta_{\#}^* \mu$: push-forward measure of $\mu \in \mathcal{P}_2(\mathbb{R}^s)$ by $\theta^* \left(\begin{array}{c} \mathbb{R}^s \rightarrow \mathbb{R} \\ x \mapsto \langle \theta, x \rangle \end{array} \right)$

- ✓ Complexity: scales as $n \log(n)$
- ✓ Positive definite substitution kernels



Sliced Wasserstein distance

Sliced Wasserstein distance

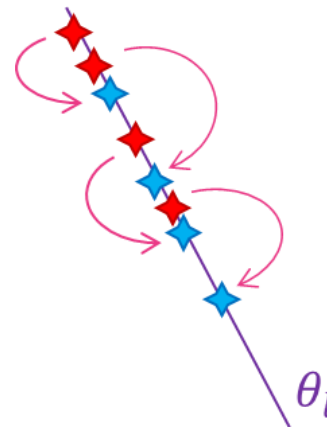
[Bonneel et al. 2015]

$$\mathcal{W}^2(\theta_{\#}^* \mu, \theta_{\#}^* \nu) = \int_0^1 |F^{-1}(\mu) - F^{-1}(\nu)|^2 dt$$

Quantile
function

Where:

- \mathbb{S}^{s-1} : $(s - 1)$ -dimensional unit sphere,
- σ : uniform distribution on \mathbb{S}^{s-1}
- $\theta_{\#}^* \mu$: push-forward measure of $\mu \in \mathcal{P}_2(\mathbb{R}^s)$ by $\theta^* \left(\begin{array}{c} \mathbb{R}^s \rightarrow \mathbb{R} \\ x \mapsto \langle \theta, x \rangle \end{array} \right)$



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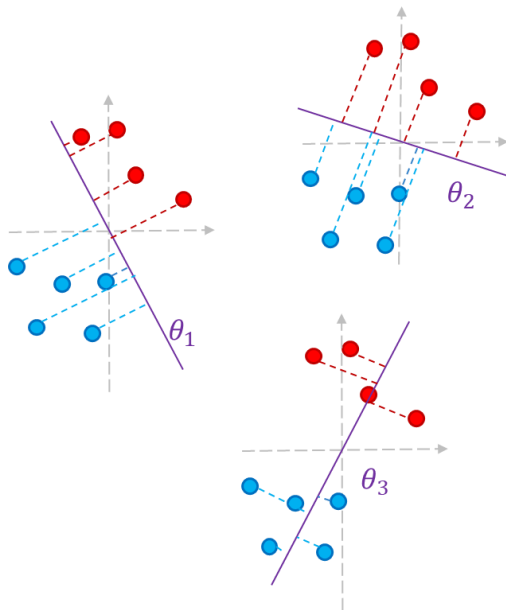
Estimation of the Sliced Wasserstein distance (1/2)

1) Monte Carlo samples for the projections

P projections $\theta_1, \dots, \theta_P$

$$\mathcal{SW}^2(\mu, \nu) = \int_{\mathbb{S}^{s-1}} \mathcal{W}^2(\theta_{\#}^* \mu, \theta_{\#}^* \nu) d\sigma(\theta)$$

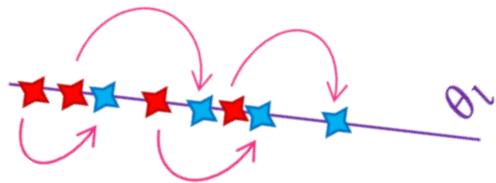
$$\mathcal{SW}^2(\mu, \nu) \simeq \frac{1}{P} \sum_{p=1}^P \mathcal{W}^2 \left((\theta_p^*)_{\#} \mu, (\theta_p^*)_{\#} \nu \right)$$



Estimation of the Sliced Wasserstein distance (2/2)

2) Fixed quantiles

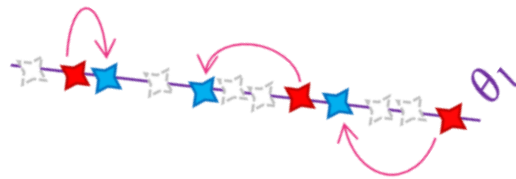
A) If μ and ν have the same support size



$$\mu = \frac{1}{n} \sum_{i=1}^n \delta_{x_i} \quad \nu = \frac{1}{n} \sum_{i=1}^n \delta_{y_i}$$

$$\mathcal{W}^2(\mu, \nu) = \frac{1}{n} \sum_{i=1}^n |x_{(i)} - y_{(i)}|^2$$

B) If μ and ν have different support sizes



$$\mu = \frac{1}{n} \sum_{i=1}^n \delta_{x_i} \quad \nu = \frac{1}{n'} \sum_{i=1}^{n'} \delta_{y_i}$$

$$\mathcal{W}^2(\mu, \nu) \simeq \frac{1}{Q} \sum_{i=1}^Q |x_{(i)} - y_{(i)}|^r$$

Approximation with $Q < \max(n, n')$ quantiles

Q quantile levels
common to all inputs

Sliced Wasserstein Weisfeiler Lehman (SWWL)

SWWL kernel

[CP, Da Veiga, Garnier, Staber, 2024]

$$\mu_G := \frac{1}{|V|} \sum_{i=1}^n (E_G)_i \quad : \text{continuous WL embedding of } G$$

$$k_{SWWL}(G, G') = e^{-\lambda \widehat{\mathcal{SW}}^2(\mu_G, \mu_{G'})}$$

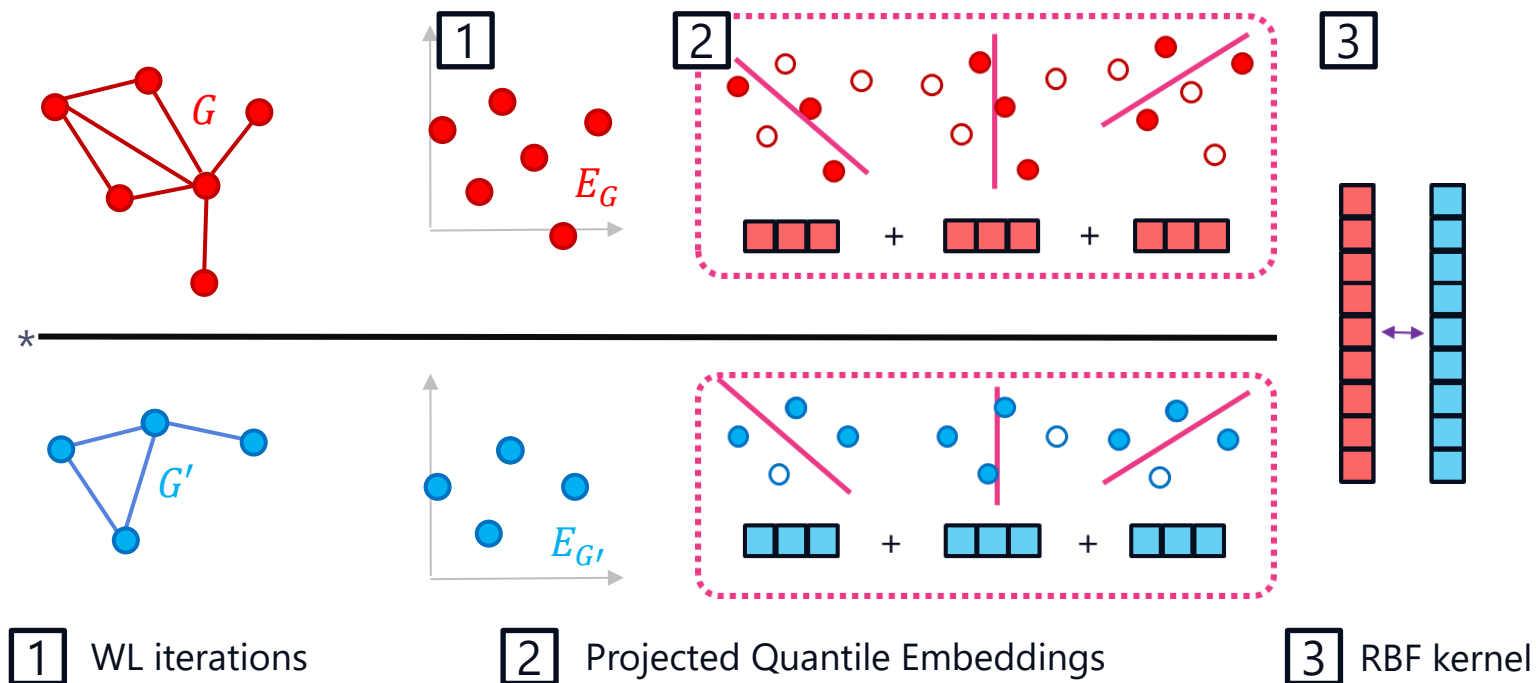
Distance substitution kernel

$$\widehat{\mathcal{SW}}_2^2(\mu_G, \mu_{G'}) = \frac{1}{PQ} \sum_{p=1}^P \sum_{q=1}^Q |u_q^{\theta_p} - u_q'^{\theta_p}|^2 = \|U_G - U_{G'}\|_2^2$$

where $u_q^{\theta_p} = \langle \theta_p, E_G \rangle_{(q)}$
 $U_G = [u_1^{\theta_1}, \dots, u_Q^{\theta_1}, \dots, u_1^{\theta_P}, \dots, u_Q^{\theta_P}]$

Embeddings in \mathbb{R}^{PQ}

Sliced Wasserstein Weisfeiler Lehman (SWWL)



* Steps 1 and 2 can be done separately for each input graph

Sliced Wasserstein Weisfeiler Lehman (SWWL)

[CP, Da Veiga, Garnier, Staber, 2024]

SWWL kernel

$$\mu_G := \frac{1}{|V|} \sum_{i=1}^n (E_G)_i \quad : \text{continuous WL embedding of } G$$

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 $U_G = [u_1^{\theta_1}, \dots, u_Q^{\theta_1}, \dots, u_1^{\theta_P}, \dots, u_Q^{\theta_P}]$

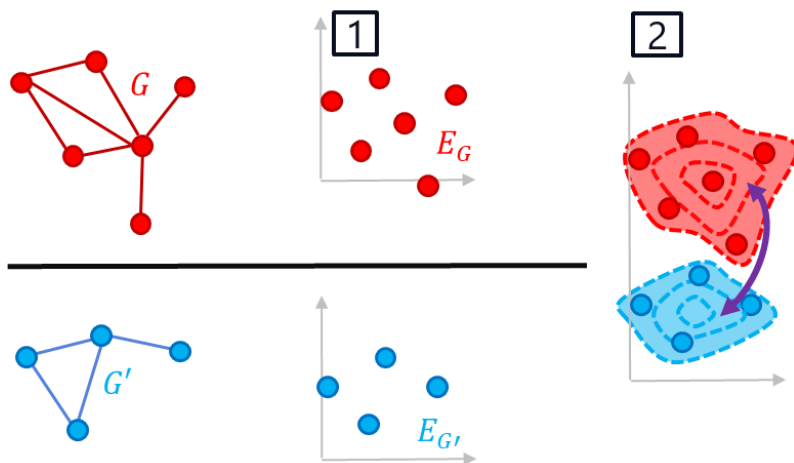
Complexity for the Gram matrix

$$O(\underbrace{NH\delta n}_{\text{WL iterations}} + \underbrace{NP n (\log n + H)}_{\text{Projected Quantile Embeddings}} + \underbrace{N^2 PQ}_{\text{RBF kernel}})$$

N: number of graphs
 n: average number of nodes
 δ average degree
 P: number of **projections**
 Q: number of **quantiles**
 H: number of **WL iterations**

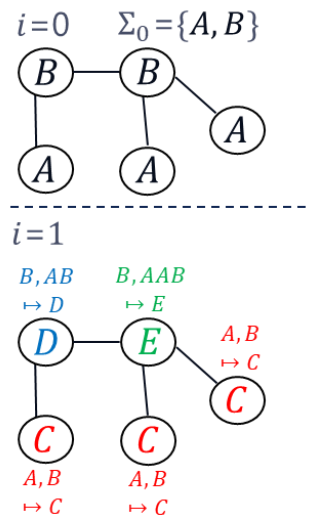
Sliced Wasserstein Weisfeiler-Lehman graph kernels

[CP, Da Veiga, Garnier, Staber, 2024]



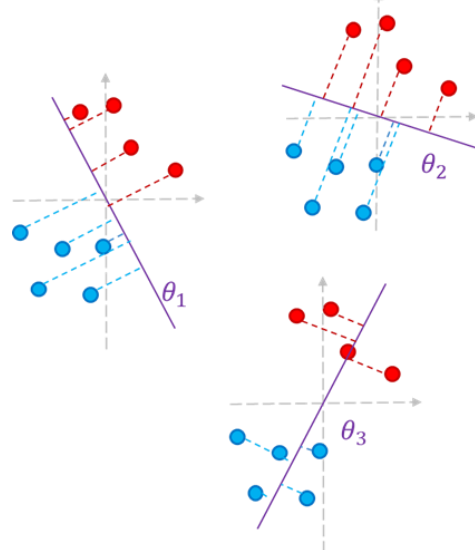
- ✓ Complexity: scales as $n \log(n)$
- ✓ Positive definite substitution kernels

1 Embeddings of the graphs



Continuous WL embeddings

2 Build a positive definite kernel between empirical measures



Sliced Wasserstein



I) Scalar outputs

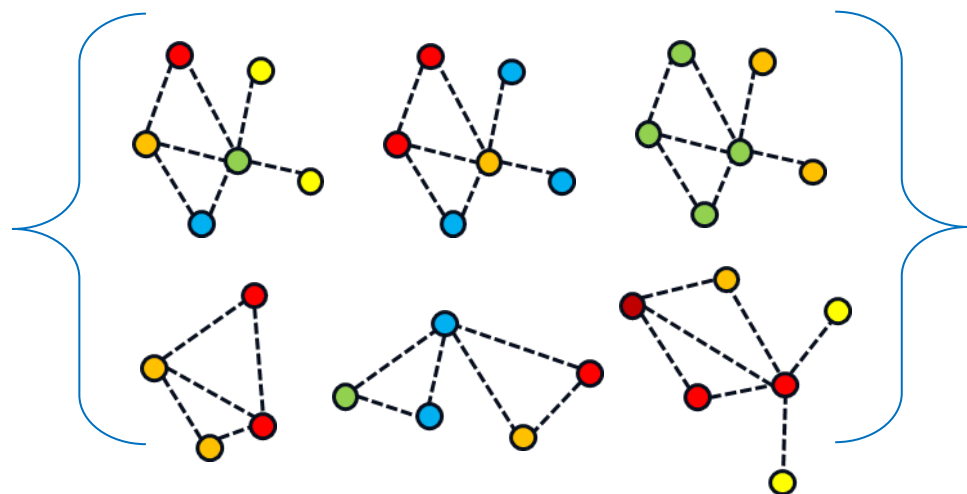
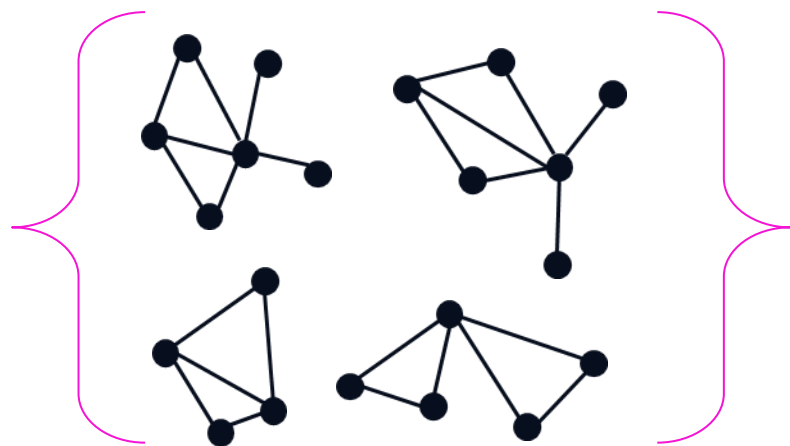
- 1- Gaussian process regression
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- 3- SWWL graph kernel

II) Signal outputs

- 1- Problem statement
- 2- Related approaches
- 3- TOS-GP
- 4- Experiments

Learning output fields/signals

Learn $f : \mathcal{X} \rightarrow \mathcal{Y}$ from a train dataset $\mathcal{D} = \{(x^{(i)}, y^{(i)})\}_{i=1, \dots, N}$

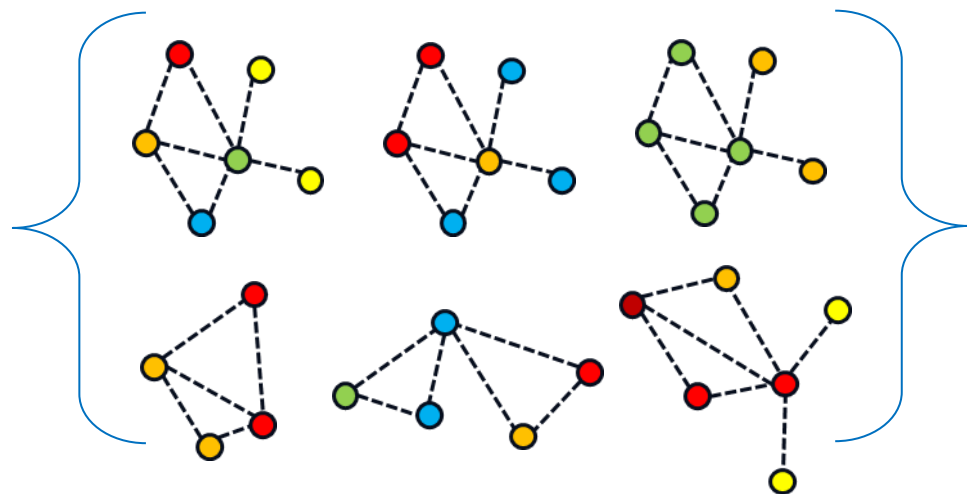


$$\mathcal{Y} = \bigcup_{x=(V,E,w,F) \in \mathcal{X}} \{y: V \rightarrow \mathbb{R}\}$$

Learning output fields/signals

Learn $f : \mathcal{X} \rightarrow \mathcal{Y}$ from a train dataset $\mathcal{D} = \{(x^{(i)}, y^{(i)})\}_{i=1, \dots, N}$

- ✗ Inputs can have different sizes, so do the outputs
- ✗ No natural ordering of the output scalar elements
- ✗ The number of output elements can be very large



$$\mathcal{Y} = \bigcup_{x=(V,E,w,F) \in \mathcal{X}} \{y: V \rightarrow \mathbb{R}\}$$



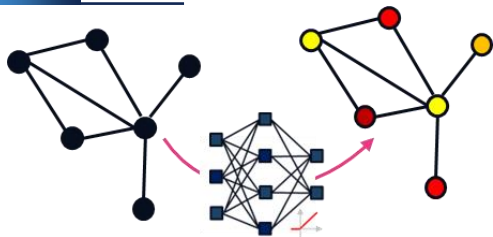
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Related approaches



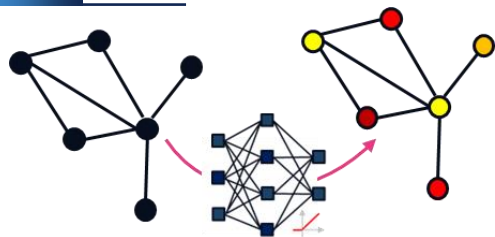
Graph Neural Networks

✓ Signal prediction [Pfaff, 2020]

✗ No uncertainties

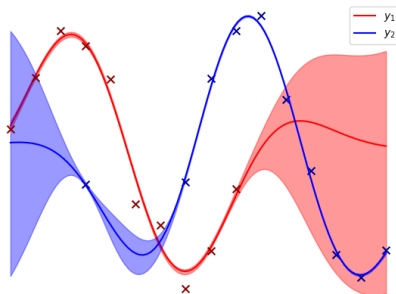
✗ Training time

Related approaches



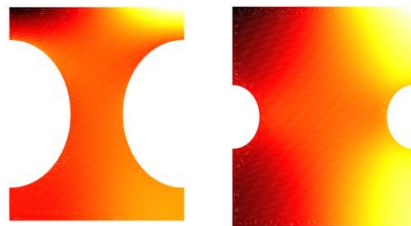
Graph Neural Networks

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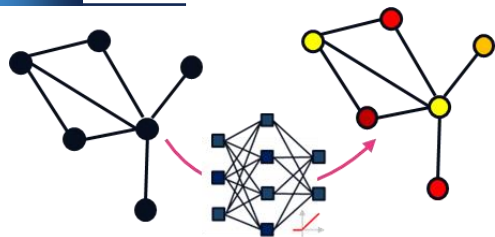


Multi/Functional Output GPs

- ✗ No ordering of the output elements
- ✗ Varying domains [Goovaerts, 1997]

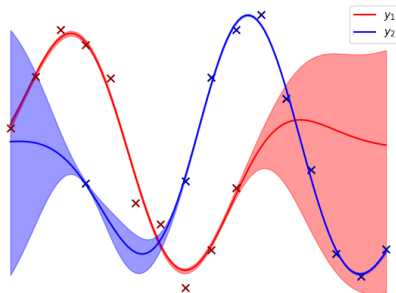


Related approaches



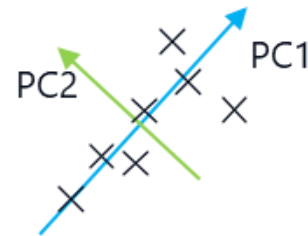
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Multi/Functional Output GPs

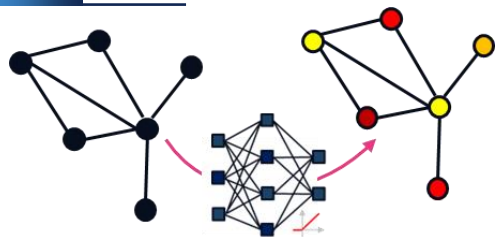
- ✗ No ordering of the output elements
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Dimension reduction

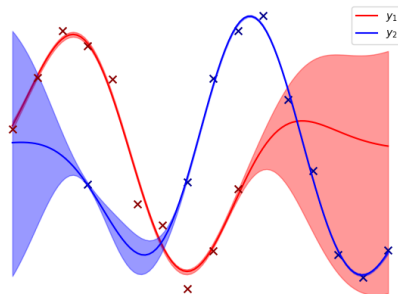
- ✗ No ordering of the output elements [Kontolati, 2022]

Related approaches



Graph Neural Networks

- ✓ Signal prediction [Pfaff, 2020]
- ✗ No uncertainties
- ✗ Training time



Multi/Functional Output GPs

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Dimension reduction

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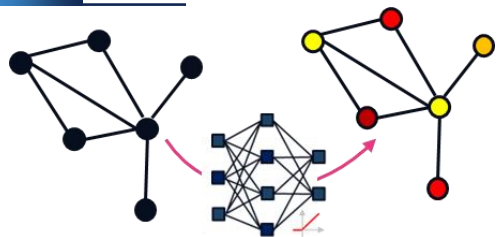


↗ eigenvalue, ↘ smoothness

Graph signal processing [Ortega, 2018]

- ✗ Incomparable eigendecompositions

Related approaches



Graph Neural Networks

✓ Signal prediction [Pfaff, 2020]

✗ No uncertainties

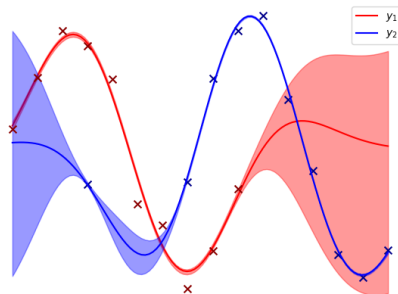
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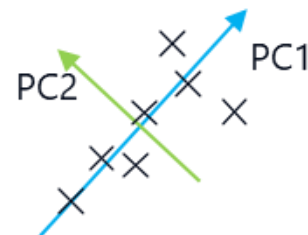
✗ Incomparable eigendecompositions



Multi/Functional Output GPs

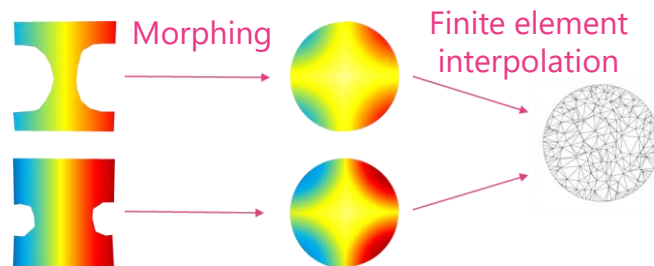
✗ No ordering of the output elements

✗ Varying domains [Goovaerts, 1997]



Dimension reduction

✗ No ordering of the output elements
[Kontolati, 2022]



Mesh Morphing Gaussian Processes

✓ Prediction + uncertainties [Casenave, 2024]

✗ Specific to meshes + same topology



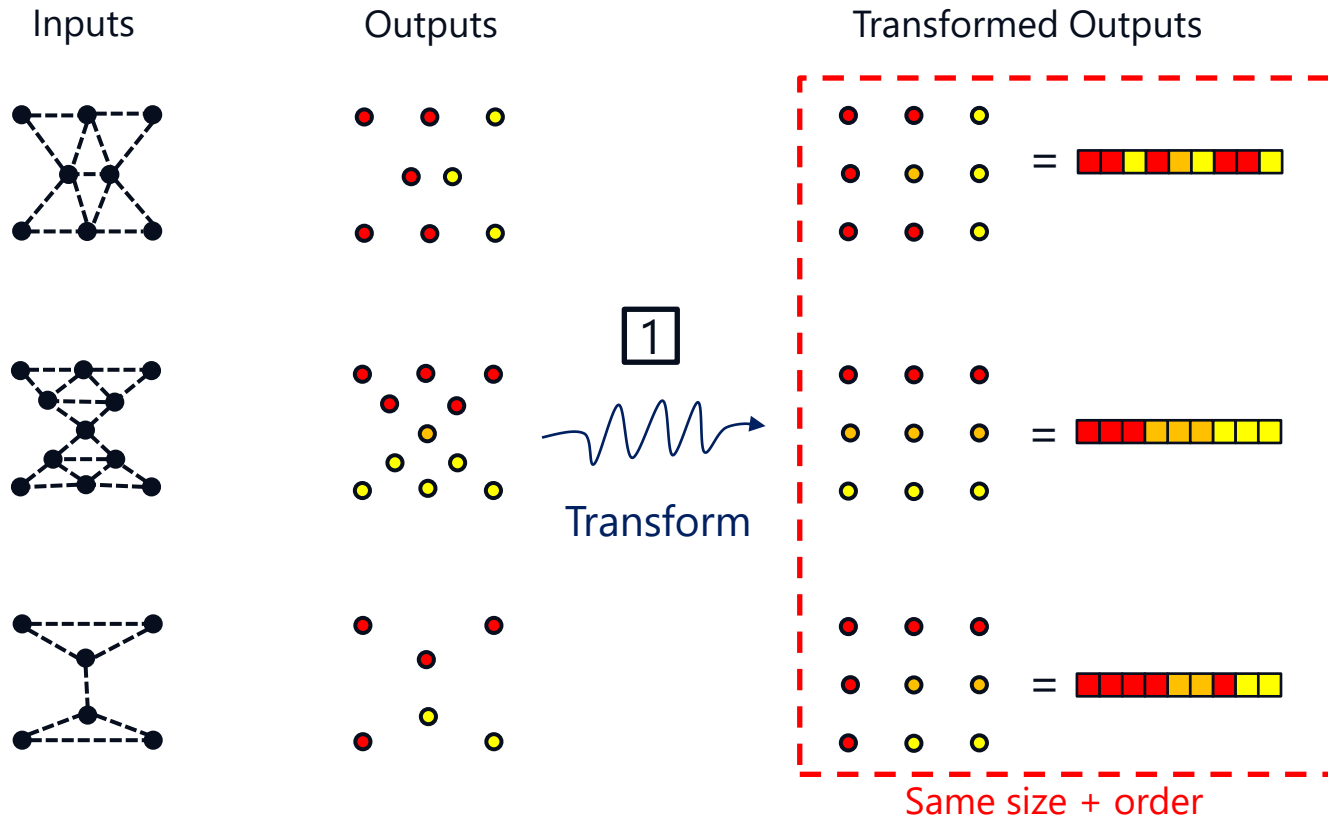
I) Scalar outputs

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Express signals/fields in the same space?



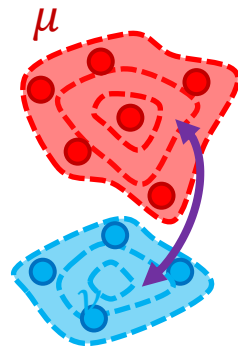
Wasserstein distance

Wasserstein distance

$$\mathcal{W}^2(\mu, \nu) = \inf_{\gamma \in \Pi(\mu, \nu)} \int_{\mathbb{R}^s \times \mathbb{R}^s} \|x - y\|^2 d\gamma(x, y),$$

Where:

- $s \in [1, +\infty)$,
- $\mathcal{P}_2(\mathbb{R}^s)$: probability measures on \mathbb{R}^s with finite moments of order 2,
- $\Pi(\mu, \nu) = \{\pi \in \mathcal{P}_2(\mathbb{R}^s \times \mathbb{R}^s): (Proj_1)_{\#}\pi = \mu, (Proj_2)_{\#}\pi = \nu\}$



Wasserstein distance

Wasserstein distance (discrete case)

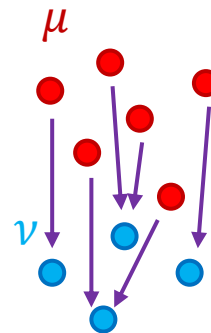
$$\mathcal{W}^2(\mu, \nu) = \min_{P \in U(n, n')} \langle C^{\mu, \nu}, P \rangle$$

Transport plan

Cost matrix

Where:

- $\mu = \frac{1}{n} \sum_{i=1}^n \delta_{x_i}$ $\nu = \frac{1}{n'} \sum_{i=1}^{n'} \delta_{z_i}$
- $U(n, n') = \left\{ P \in \mathbb{R}_+^{n \times n'} : P 1_{n'} = \frac{1}{n} 1_n, P 1_n = \frac{1}{n'} 1_{n'} \right\}$
- $C^{\mu, \nu} = \left[\|x_i - z_j\|^2 \right]_{i=1 \dots n, j=1 \dots n'}$



Wasserstein distance

Regularized Wasserstein distance

[Peyré & Cuturi, 2019]

$$\mathcal{W}_\lambda^2(\mu, \nu) = \min_{P \in U(n, n')} \langle C^{\mu, \nu}, P \rangle - \lambda H(P), \quad \lambda > 0$$

Entropic regularization

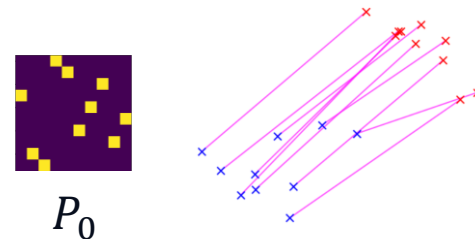
$$L_\lambda(\mu, \nu, P) = \langle C^{\mu, \nu}, P \rangle - \lambda H(P)$$

$$P_\lambda = \underset{P \in U(n, n')}{\operatorname{argmin}} L_\lambda(\mu, \nu, P)$$

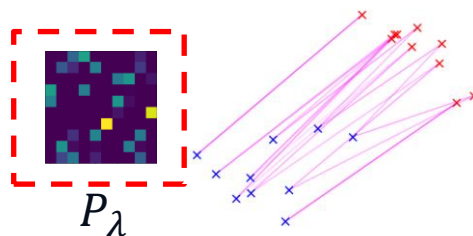
Smoothed transport plan

- ✓ Smoothing of the transport plans
- ✓ Sinkhorn: $O(n^2 \log(n))$

1- Without regularization
 $\lambda = 0$



2- With regularization
 $\lambda > 0$



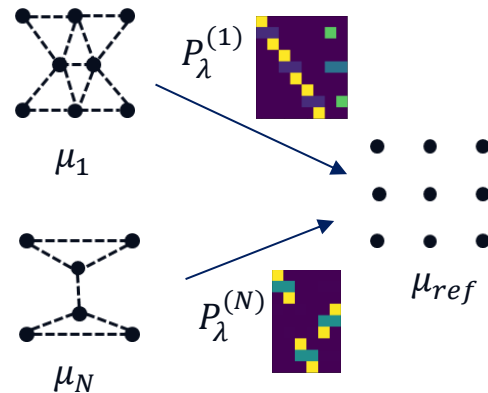
Transferring fields with transport plans

Part 1: getting transport plans (**input** space)

μ_{ref} : reference measure of size n_{ref}

$\mu_i = \frac{1}{n_i} \sum_{j=1}^{n_i} \delta_{[\phi_{WL}(G^{(i)})]_j}$: WL embeddings of input graph i

$$P_{\lambda}^{(i)} = \underset{P \in U(n_i, n_{ref})}{argmin} L_{\lambda}(\mu_i, \mu_{ref}, P) \in \mathbb{R}^{n_i \times n_{ref}}$$



Transferring fields with transport plans

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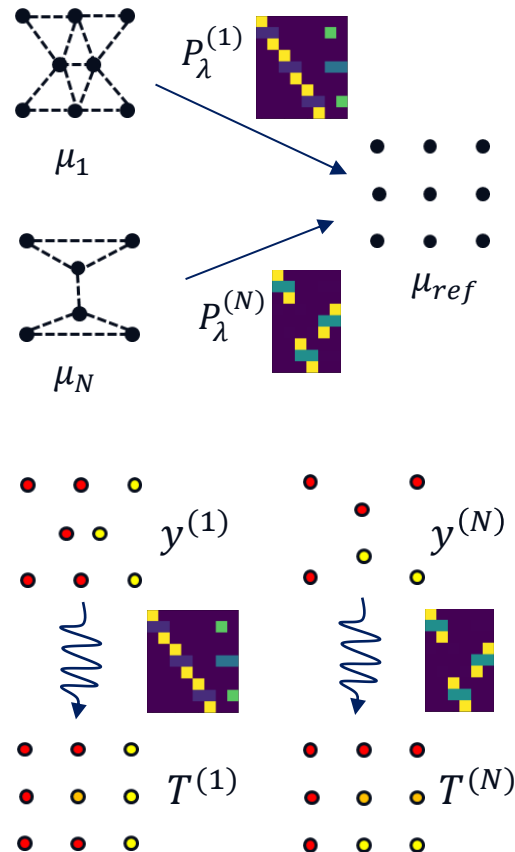
Part 2: transferring **output** signals

$$T^{(i)} = \left(n_{ref} P_{\lambda}^{(i)} \right)^{\top} y^{(i)} \in \mathbb{R}^{n_{ref}}$$

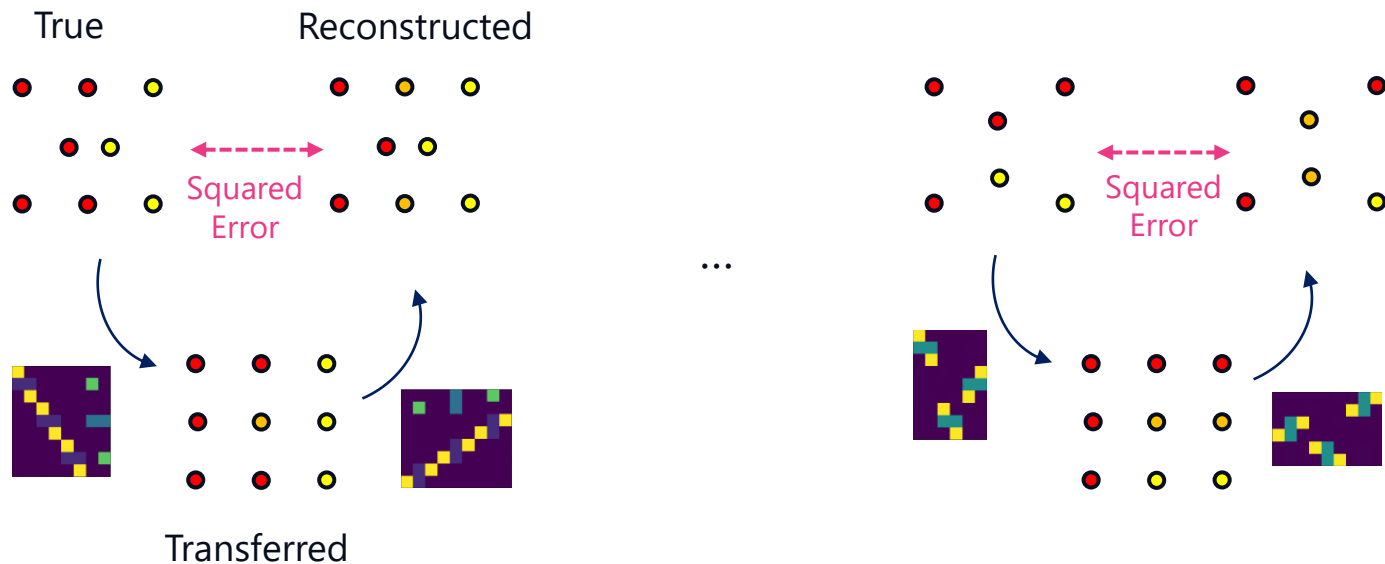
Transferred field

$$\tilde{y}^{(i)} = \left(n_i P_{\lambda}^{(i)} \right) T^{(i)} \in \mathbb{R}^{n_i}$$

Reconstructed field



How to choose the regularization parameter ?

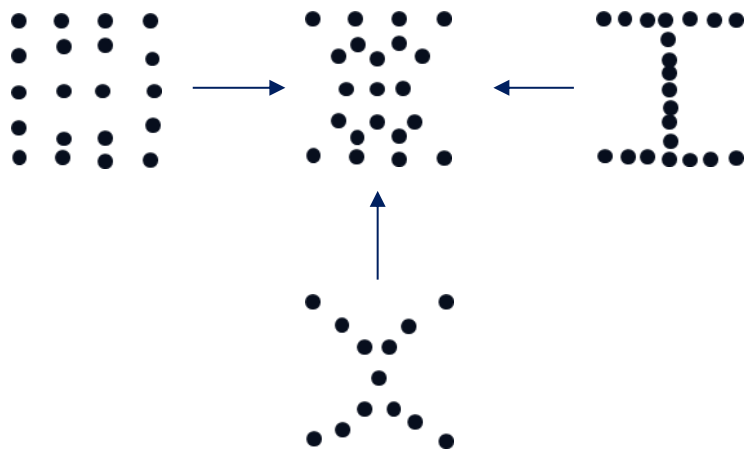


Choose $\lambda > 0$ that minimizes the error (RRMSE) between

- the **train** output fields and
- the **train** reconstructed fields

How to choose a reference measure ?

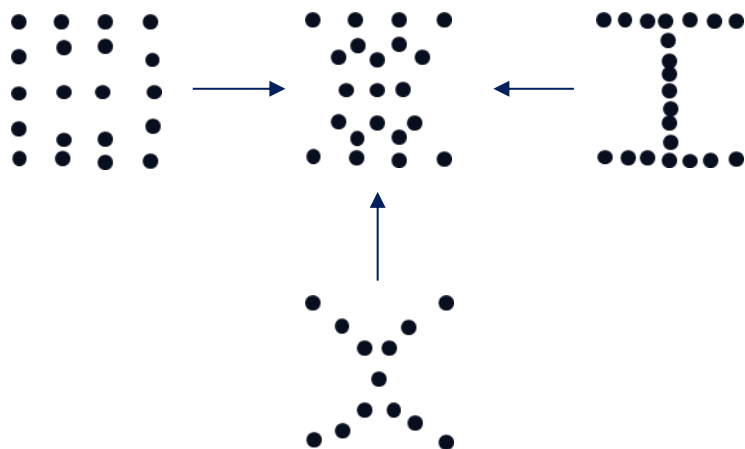
1) Optimal transport barycenter:



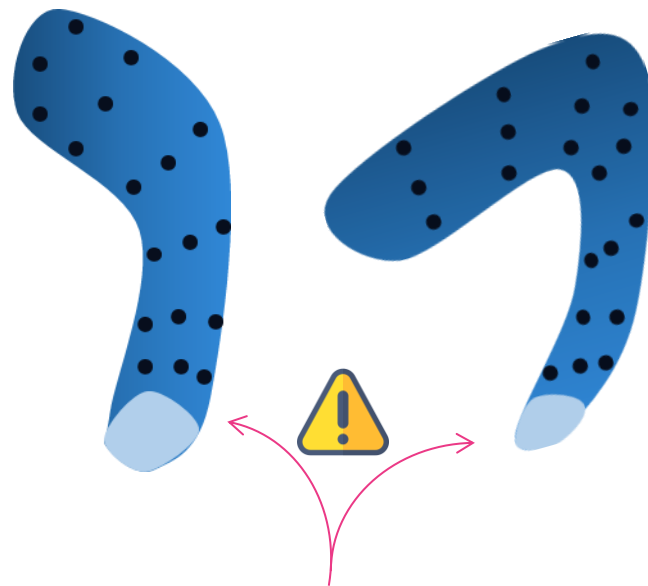
Barycenter of all train measures

How to choose a reference measure ?

1) Optimal transport barycenter:



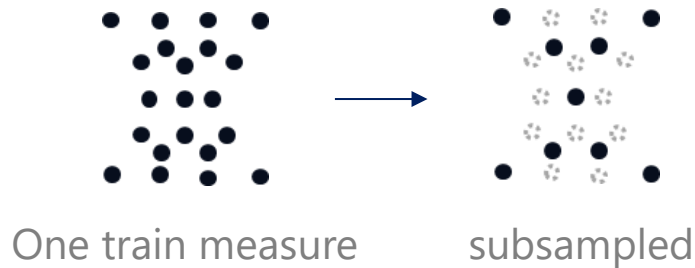
Barycenter of all train measures



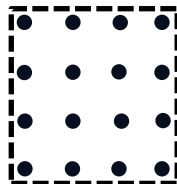
Discretizations of manifolds

How to choose a reference measure ?

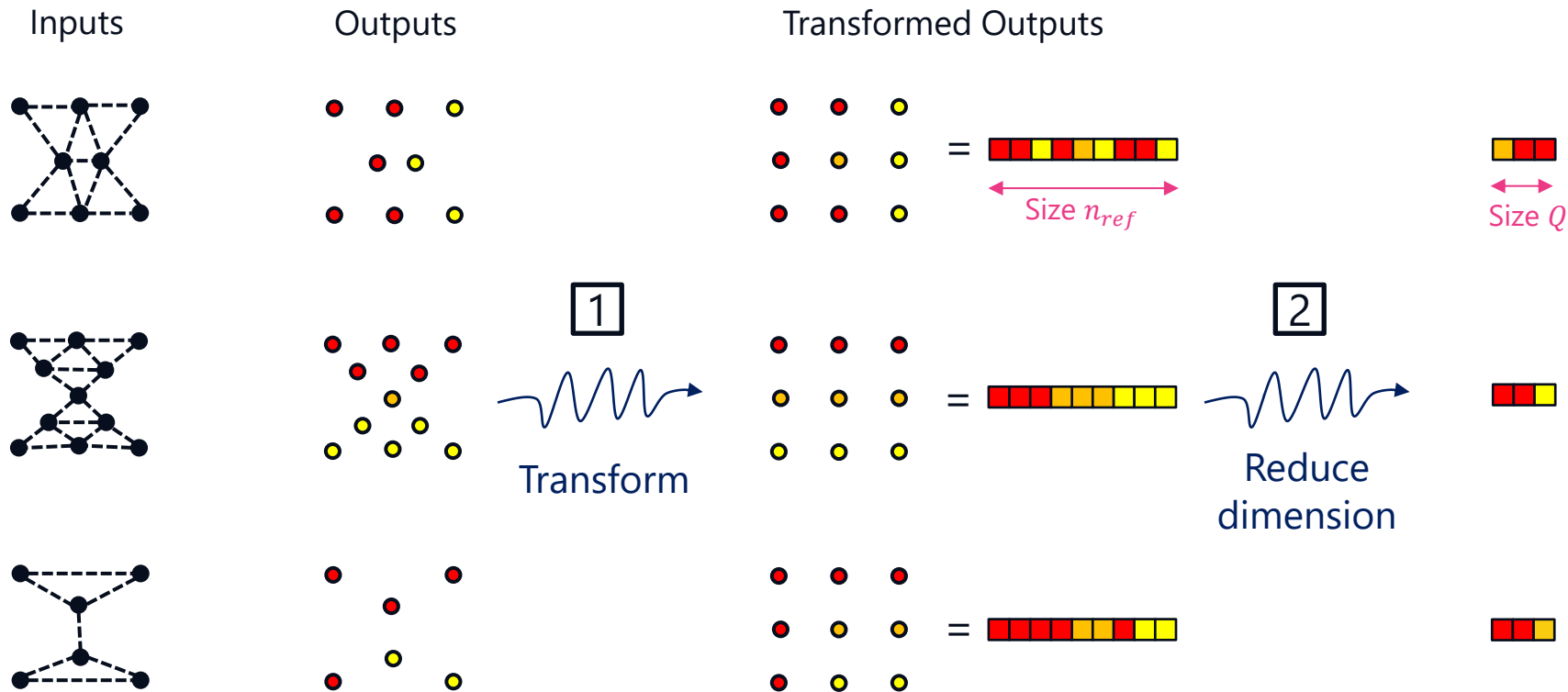
2) Subsample from a train measure:



3) Uniform grid on a reference shape:



Express signals/fields in the same space?



Dimension reduction (in practice)

Principal component analysis

[Kontolati 2022]

$$\mathbf{T} = (T^{(1)}, \dots, T^{(N)}) \in \mathbb{R}^{N \times n_{ref}}$$

$$\bar{\mathbf{T}} = \mathbf{T} \text{ centered}$$

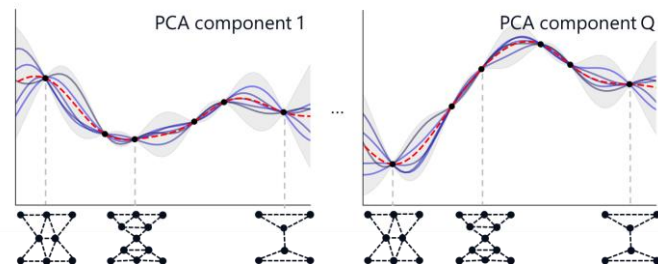
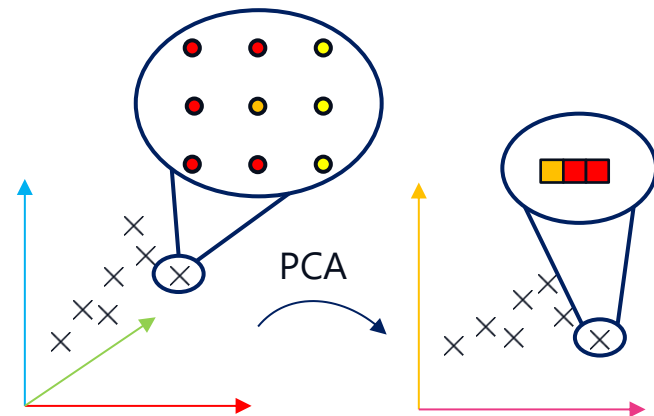
$$\frac{1}{N} \bar{\mathbf{T}}^\top \bar{\mathbf{T}} = \mathbf{E} \text{Diag}(\lambda_1, \dots, \lambda_Q) \mathbf{E}^\top$$

$\lambda_1 \leq \dots \leq \lambda_Q$: eigenvalues

$\mathbf{E} \in \mathbb{R}^{n_{ref} \times Q}$: eigenvectors

Q first PCA coefficients: $\mathbf{C} = \mathbf{T}\mathbf{E} \in \mathbb{R}^{N \times Q}$

Learn Q independent GPs
using SWWL graph kernels for
the inputs



TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

Inputs



$x^{(1)}$

\vdots



$x^{(N)}$

Outputs

• • •

• •

• • •

$y^{(1)}$

• •

•

• • •

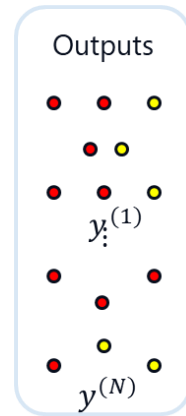
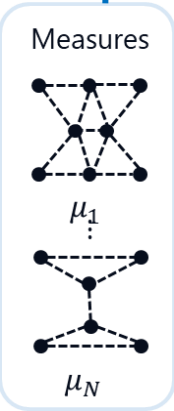
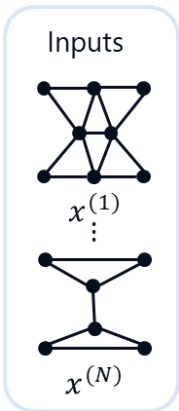
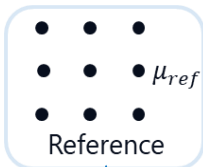
$y^{(N)}$

TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

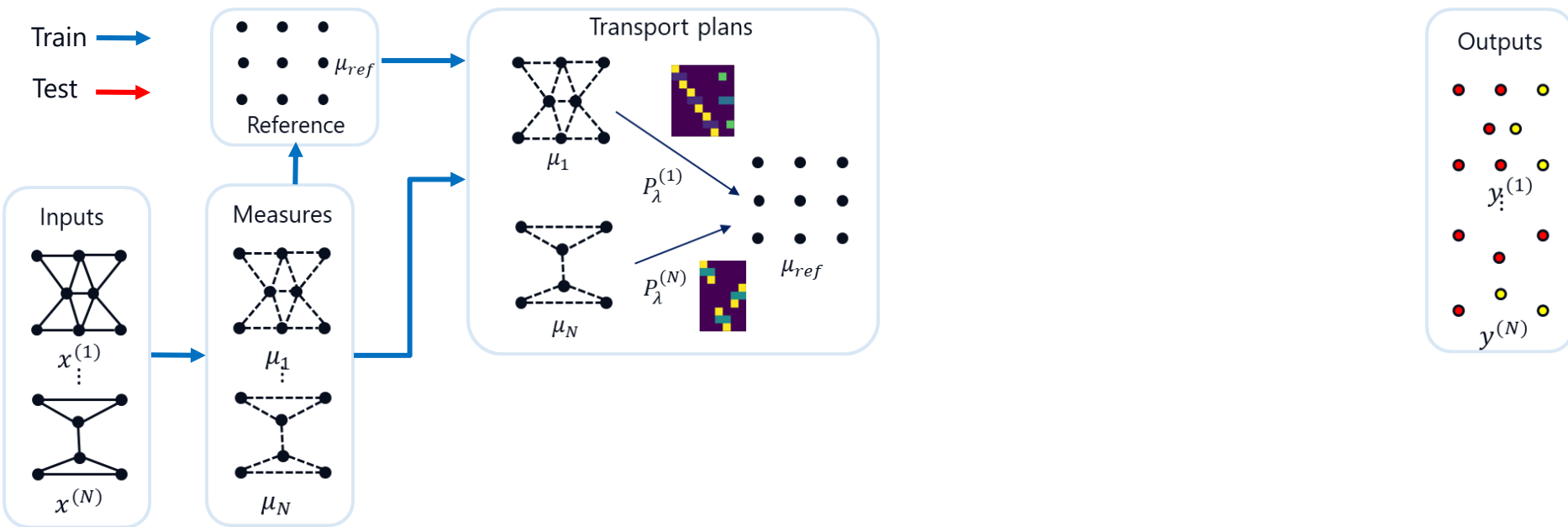


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

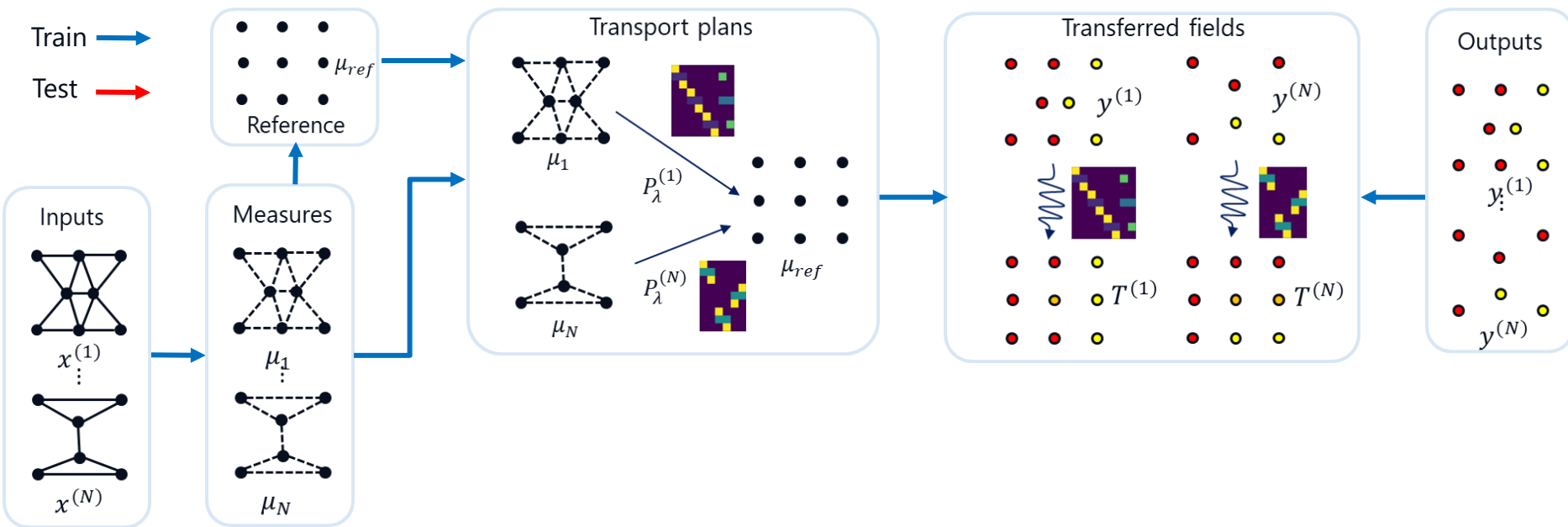


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

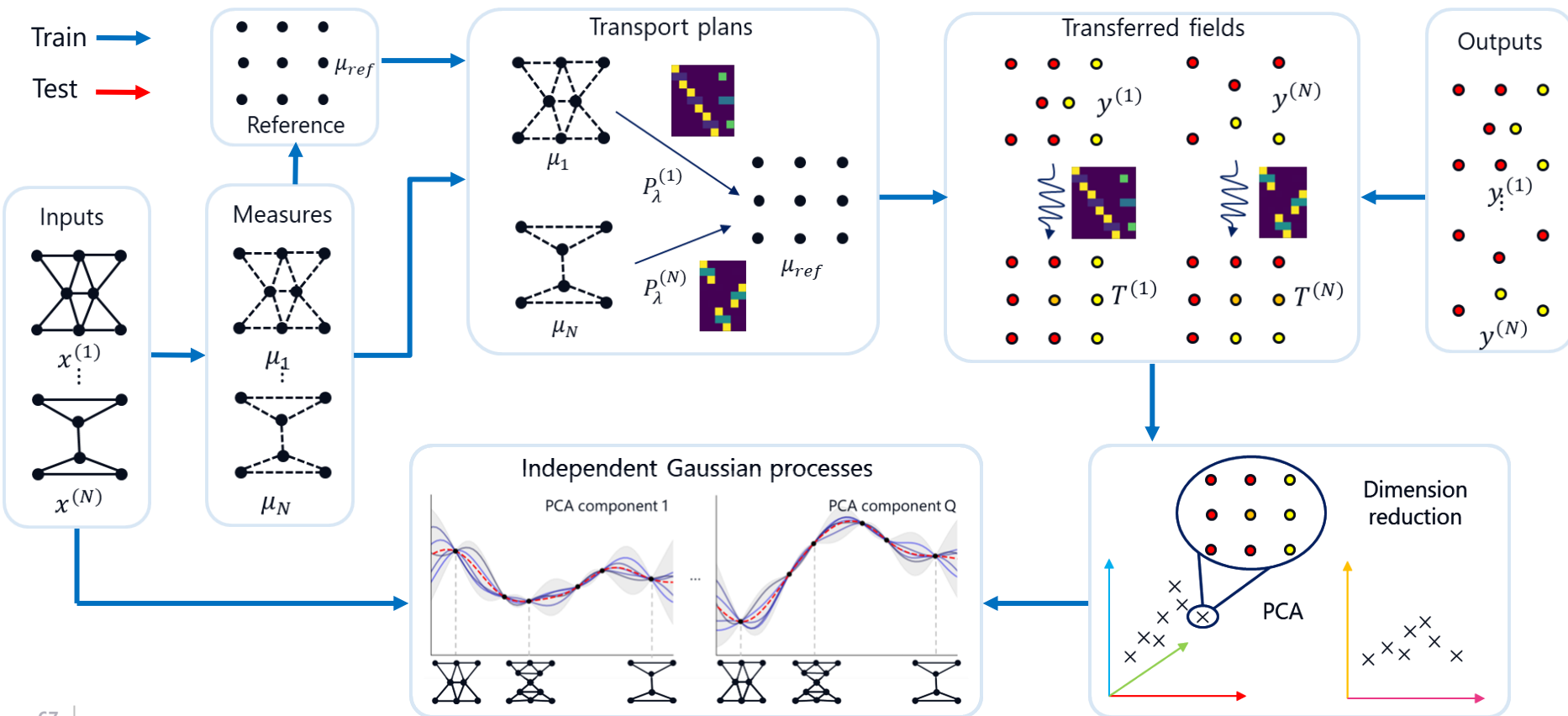


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

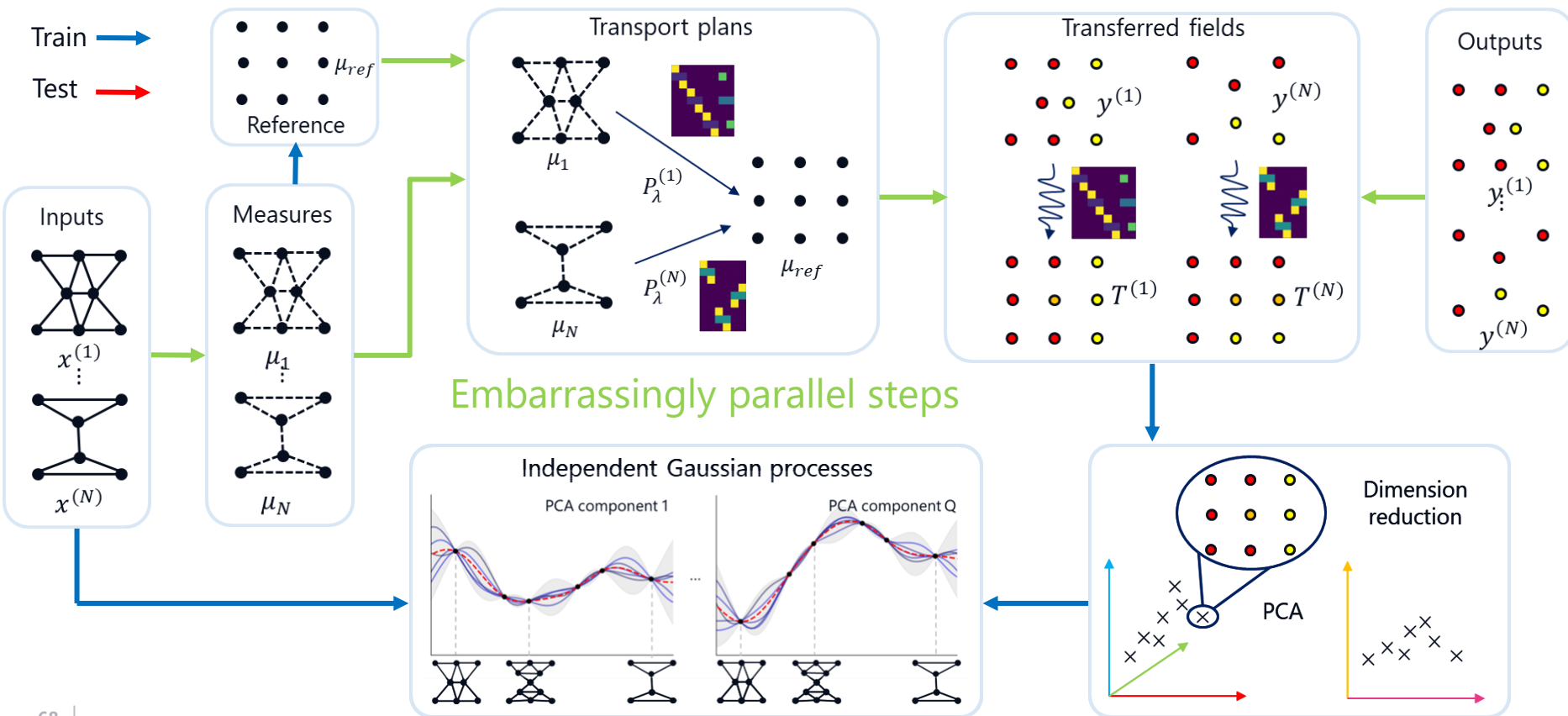


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

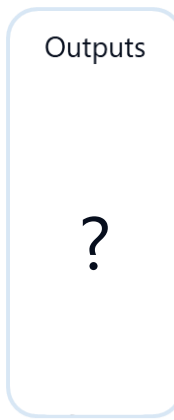
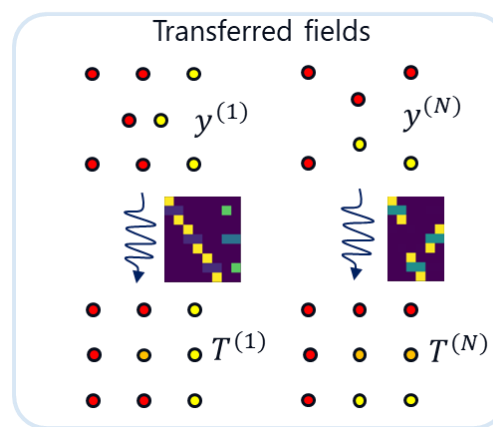
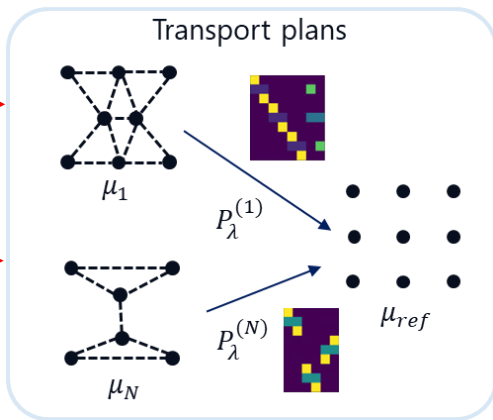
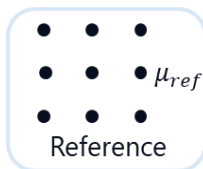


TOS-GP: Transported Output Signal Gaussian Processes

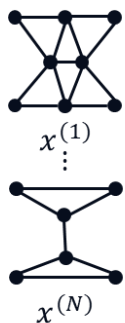
[CP, Da Veiga, Garnier, Staber, 2025]

Train →

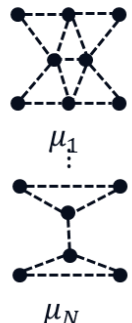
Test →



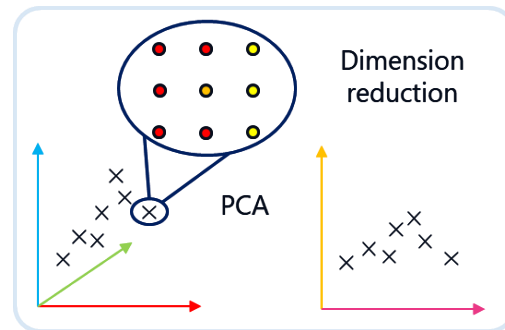
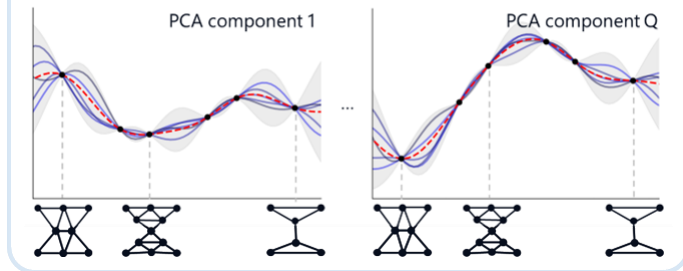
Inputs



Measures



Independent Gaussian processes

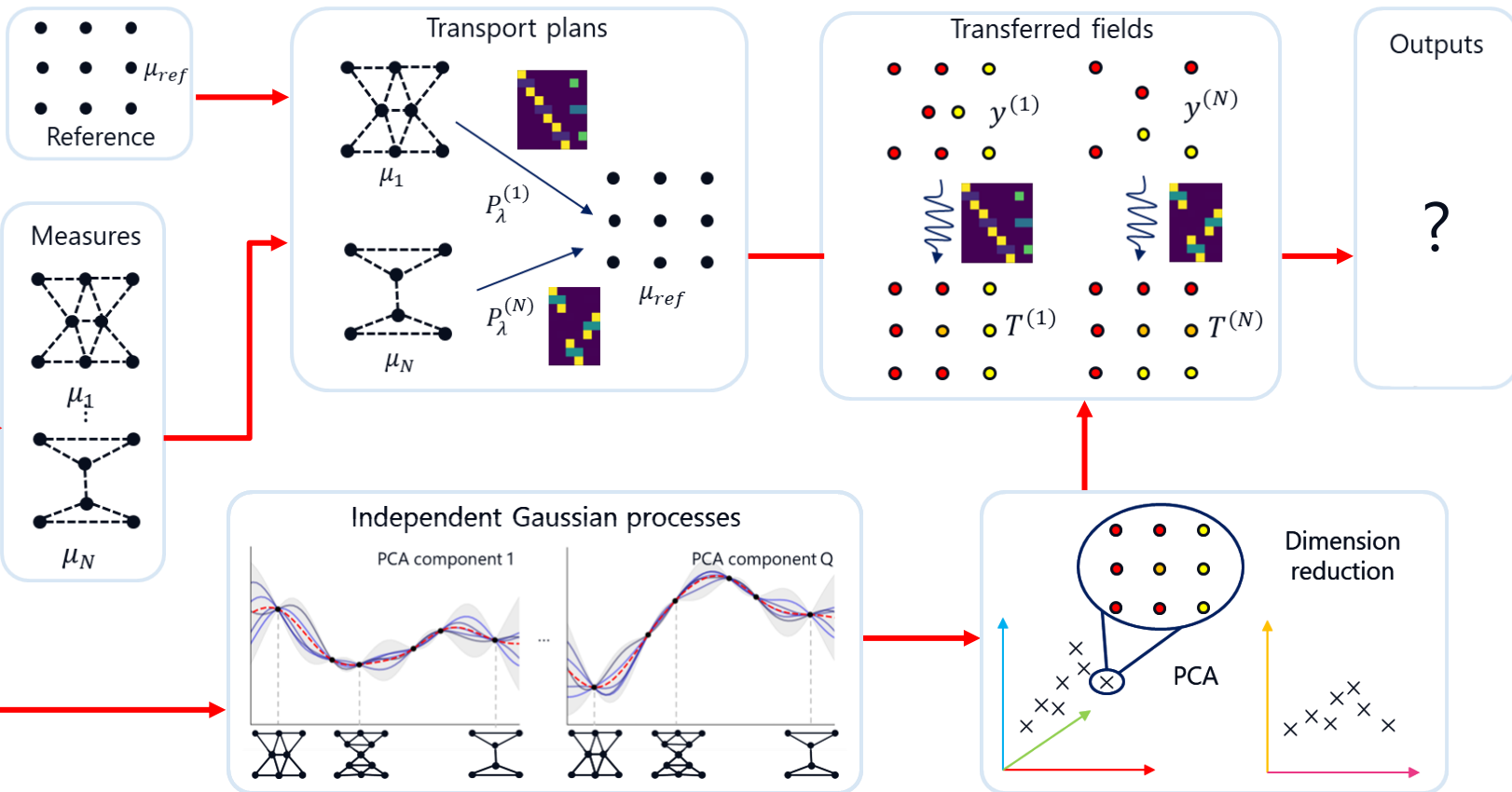


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →

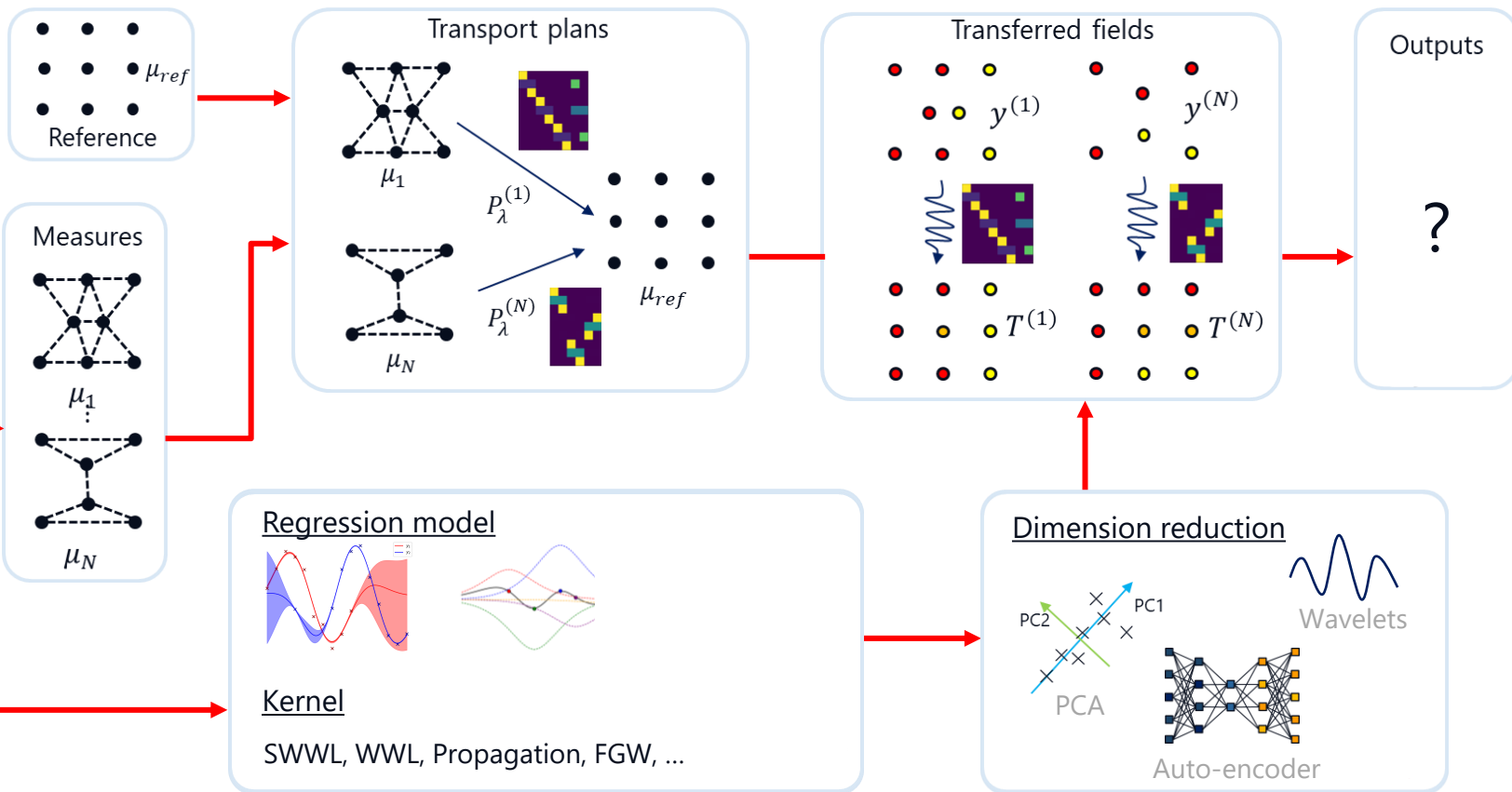


TOS-GP: Transported Output Signal Gaussian Processes

[CP, Da Veiga, Garnier, Staber, 2025]

Train →

Test →





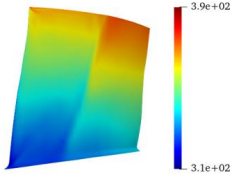
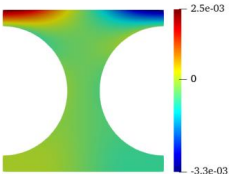
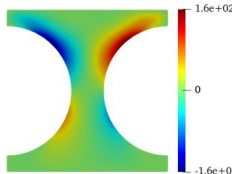
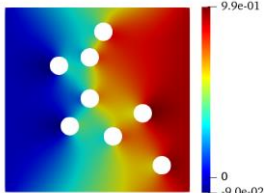
I) Scalar outputs

- 1- Gaussian process regression
- 2- Graph kernels
- 3- SWWL graph kernel

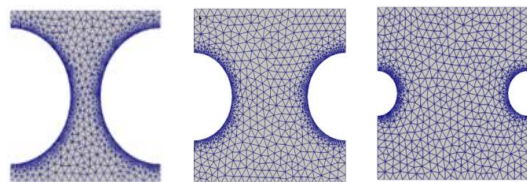
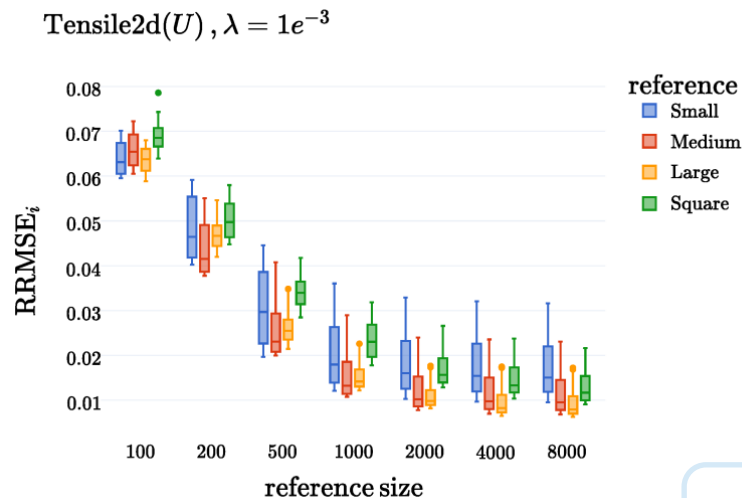
II) Signal outputs

- 1- Problem statement
- 2- Related approaches
- 3- TOS-GP
- 4- Experiments

Datasets

Dataset name	Train/Test	Nodes	Output fields
Rotor37	1000 / 200	~30000	 <p>Temperature (T)</p>
Tensile2d	500 / 200	~9500	 <p>H displacement (U)</p>  <p>Shear stress (σ_{12})</p>
Multiscale	764 / 376	~4600	 <p>H displacement (U)</p>

TOS-GP: regression scores

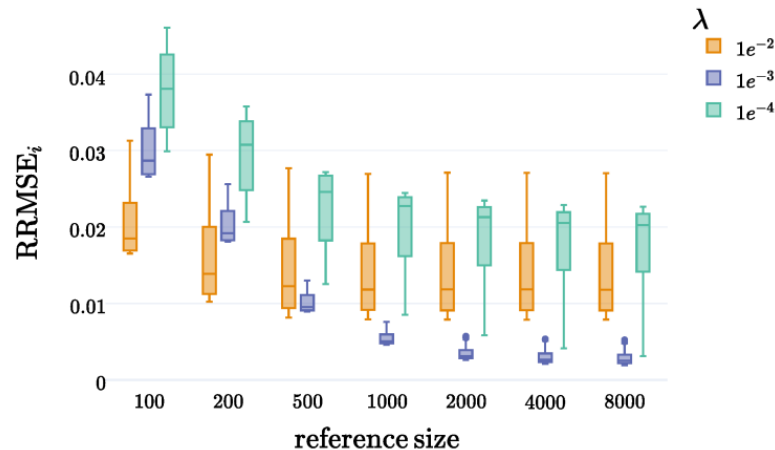


Small

Medium

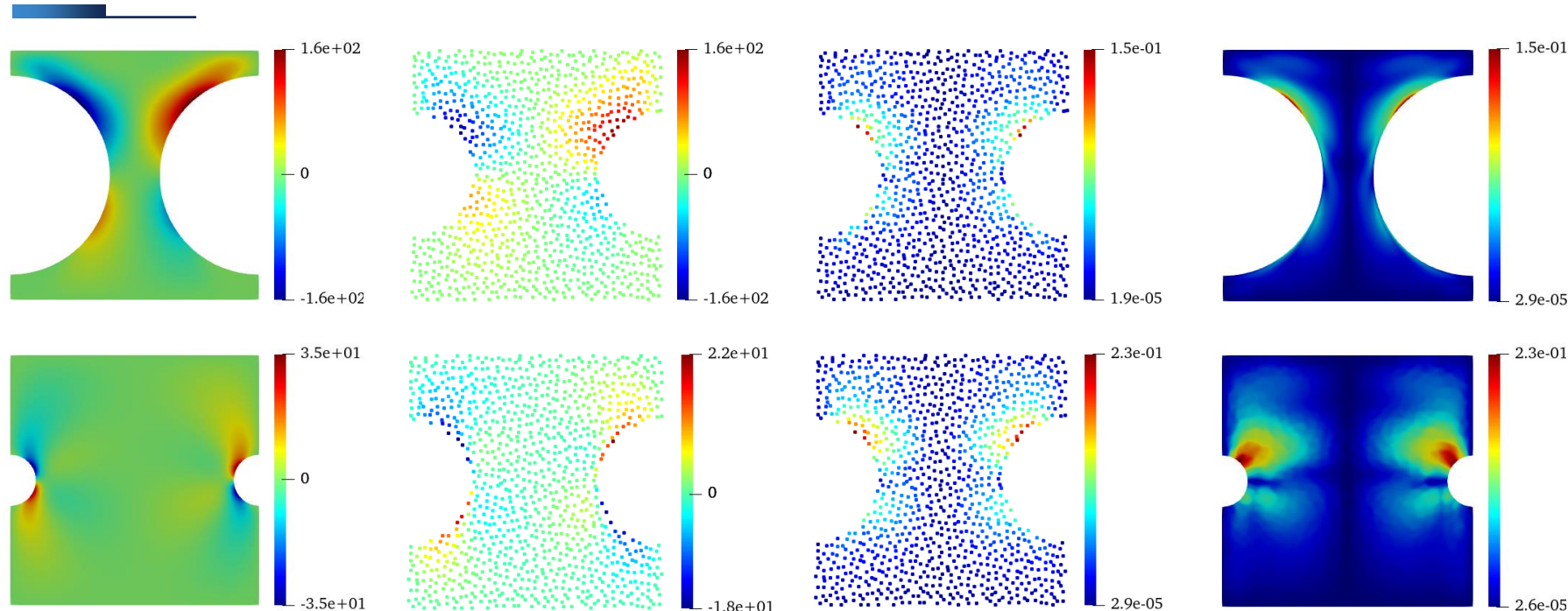
Large

Tensile2d(U), reference = Large



- The error decreases when the size of the reference increases
- It remains close to a constant beyond 1000 points
- The choice of the reference type has little importance for this problem
- The choice of the **regularization parameter** is **critical**

TOS-GP: uncertainty propagation (field σ_{12})



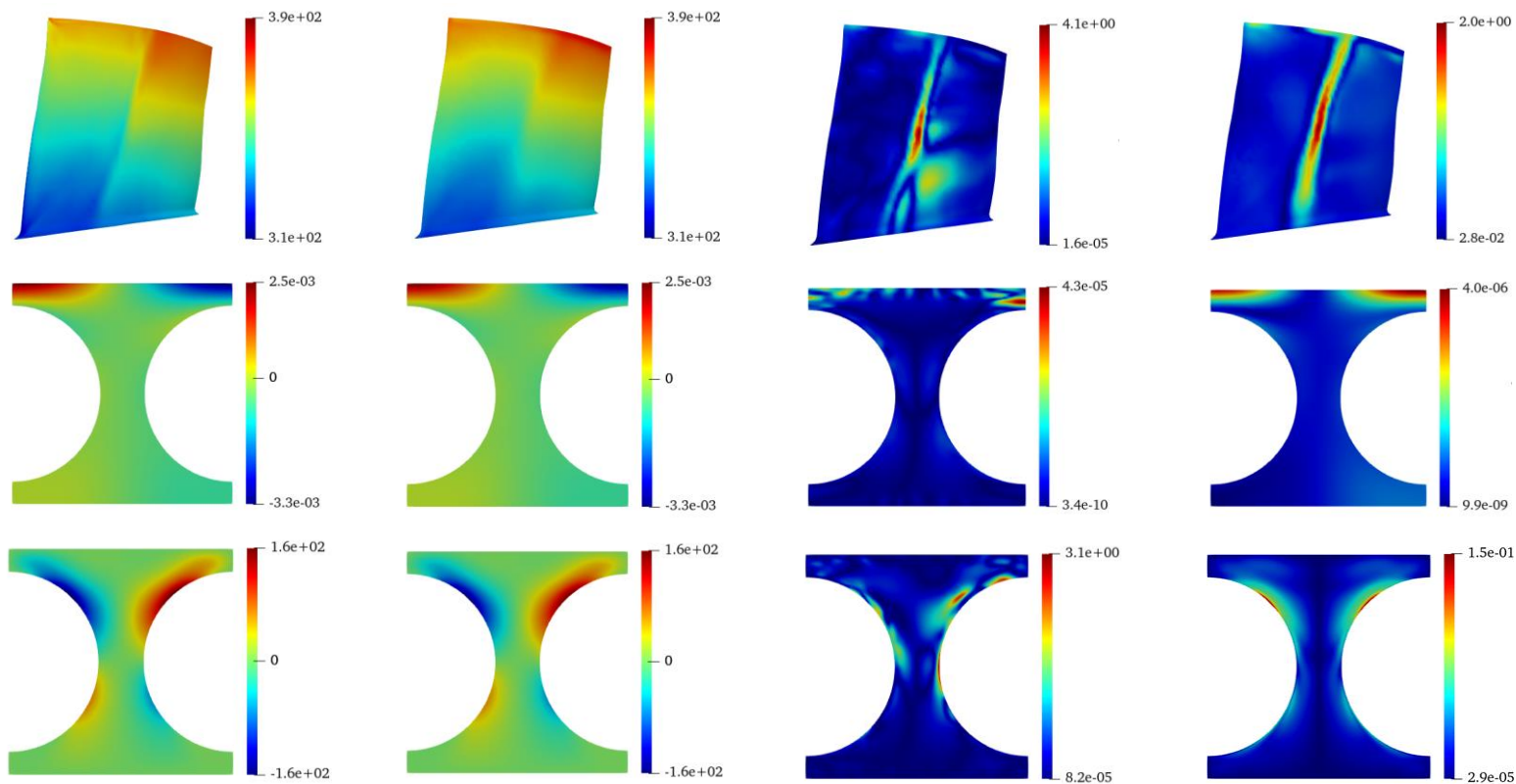
Ground truth

Prediction
(transferred
space)

Posterior std
(transferred
space)

Posterior std

TOS-GP: predictions and uncertainties



Ground truth

Prediction

Absolute error

Posterior std

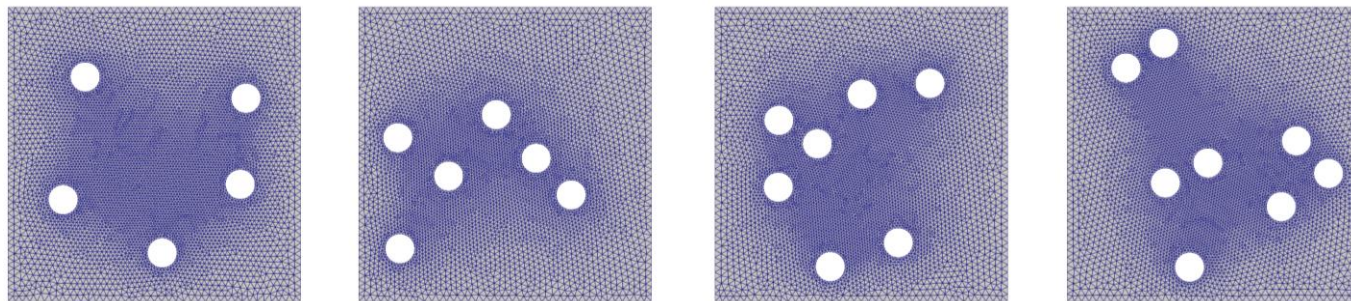
TOS-GP: regression scores

Method/Dataset		Rotor37(T)	Tensile2d(U)	Tensile2d(σ_{12})
RRMSE (10 exp)	TOS-GP	9.6e-3 (2e-5)	2.2e-3 (8e-6)	5.6e-3 (3e-6)
	GCNN	3.9e-3 (1e-4)	4.5e-2 (1e-2)	4.5e-2 (4e-3)
	MGN	1.4e-2 (2e-3)	1.5e-2 (1e-3)	7.5e-3 (4e-4)
	MMGP	8.2e-4 (1e-5)	3.4e-3 (4e-5)	2.4e-3 (2e-5)

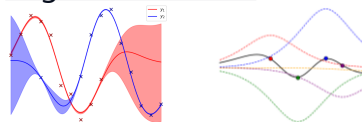
$$RRMSE^2 \left(\{y^{(i)}\}_{i=1, \dots, N_*}, \{\hat{y}^{(i)}\}_{i=1, \dots, N_*} \right) = \frac{1}{N_*} \sum_{i=1}^{N_*} RRMSE_i^2(y^{(i)}, \hat{y}^{(i)})$$

$$RRMSE_i^2(y^{(i)}, \hat{y}^{(i)}) = \frac{\|y^{(i)} - \hat{y}^{(i)}\|_2^2}{n_{*i} \|y^{(i)}\|_\infty^2}$$

Varying topologies: 2D_multiscale_hyperelasticity



Regression model

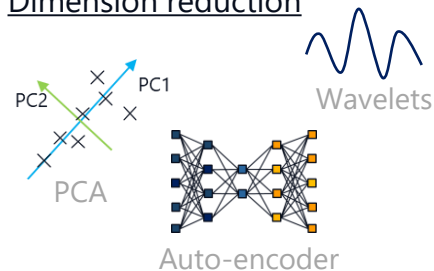


Kernel

SWWL, WWL, Propagation, FGW, ...

Squared-exp using the MMD distance
between the centers of the pores

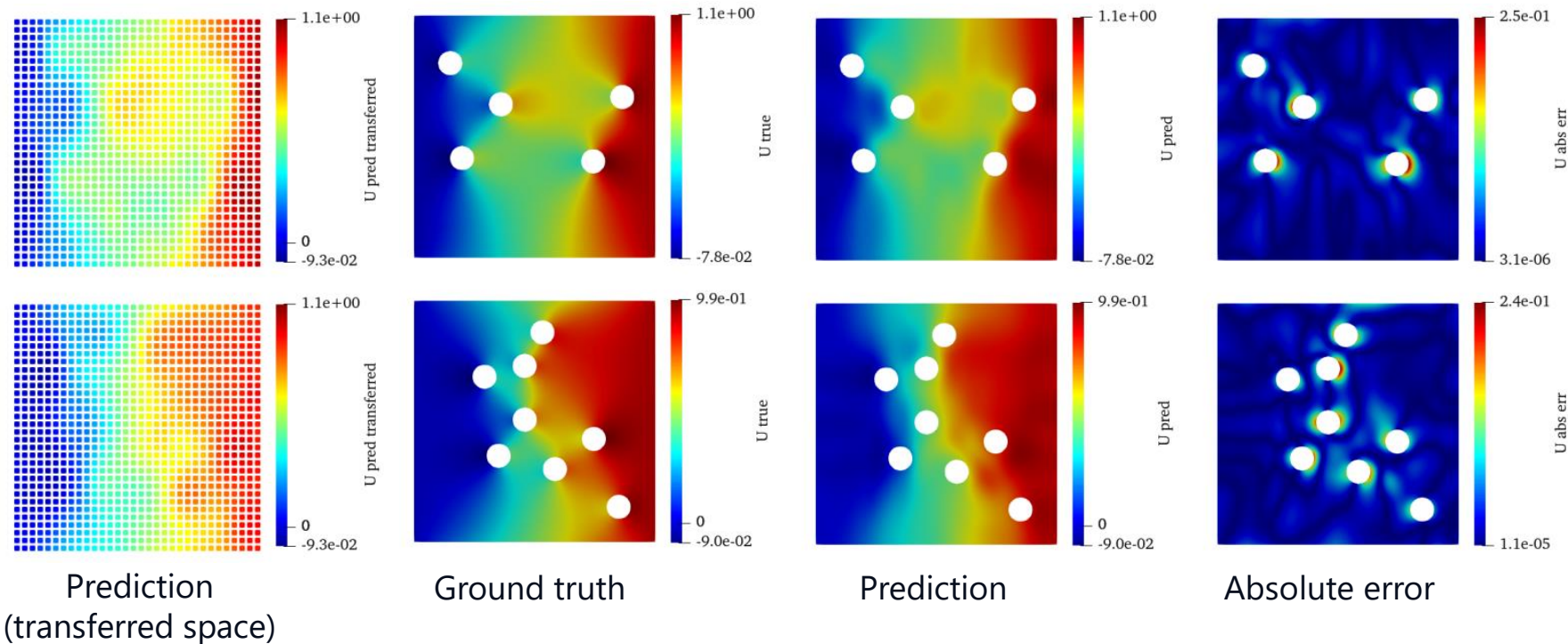
Dimension reduction



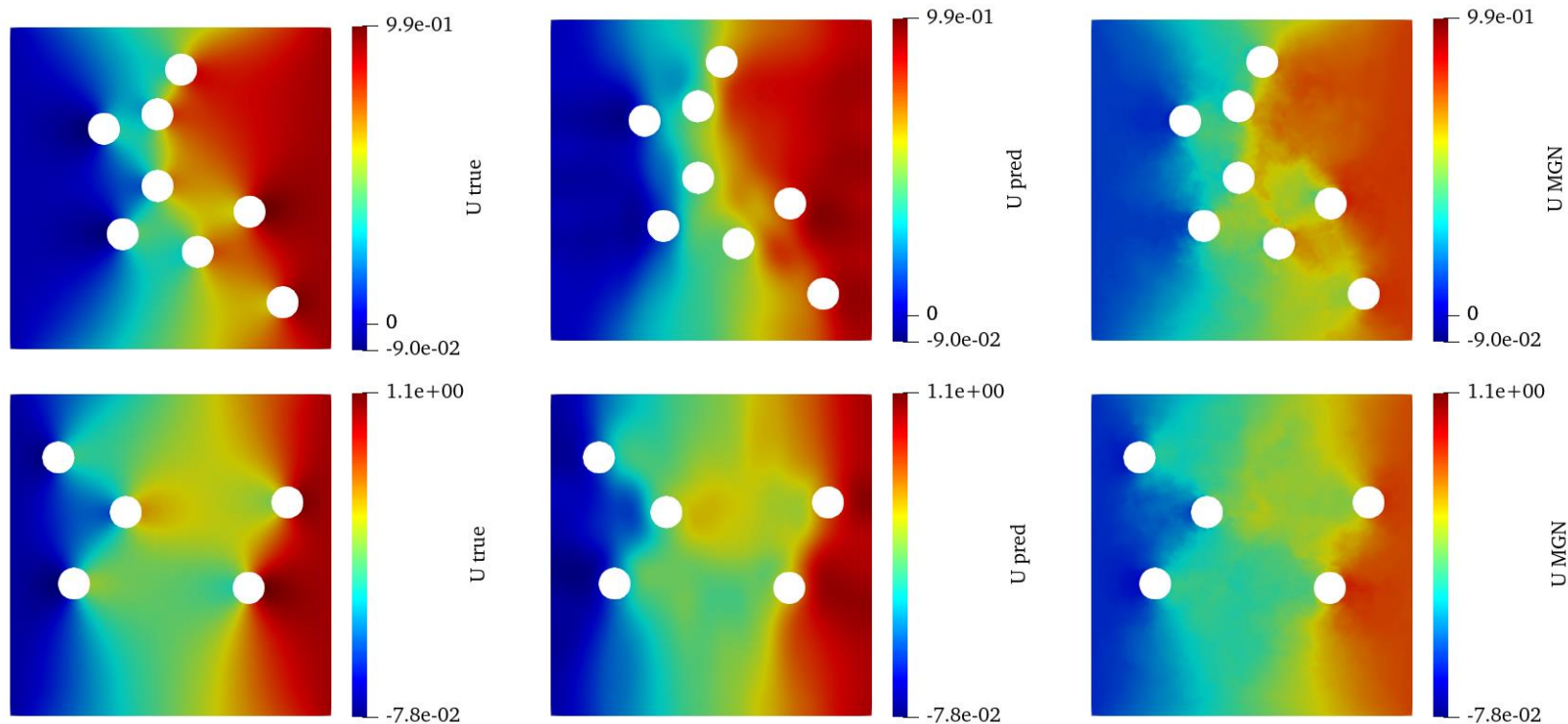
Auto-encoder with convolutional
and 2D discrete Fourier layers

[Li et al. 2020]

Varying topologies: 2D_multiscale_hyperelasticity



Varying topologies: 2D_multiscale_hyperelasticity

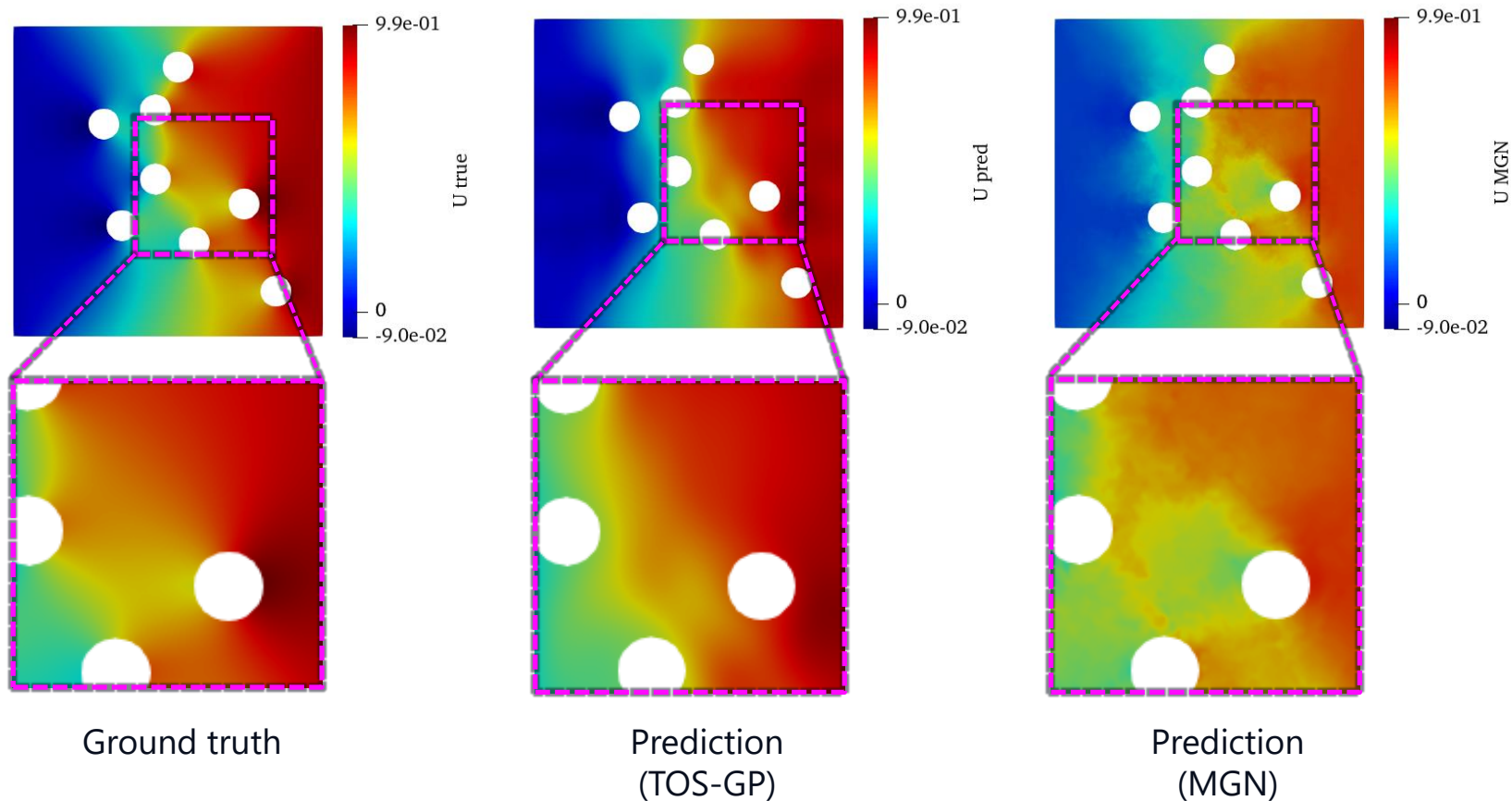


Ground truth

Prediction
(TOS-GP)

Prediction
(MGN)

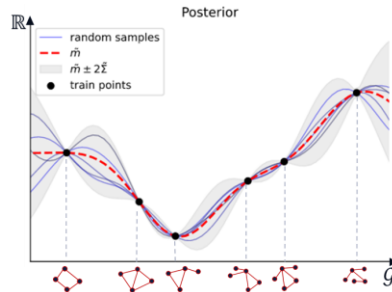
Varying topologies: 2D_multiscale_hyperelasticity



Conclusion

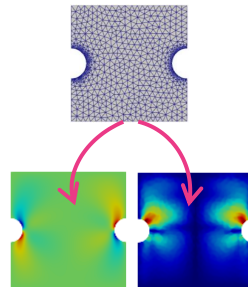
Inputs = Graphs, Outputs = **Scalars**

- SWWL graph kernel
 - ✓ Positive definite
 - ✓ Can consider very large graphs



Inputs = Graphs, Outputs = **Signals**

- Classical techniques impossible to use directly
MOGP, OVGP, GSP, dimension reduction, ...
- TOS-GP: Transported Output Signal GP
Optimal transport + Dimension reduction
 - ✓ Flexible (change kernel/dimension reduction)
 - ✓ No assumption on the data (mesh/topology)
 - ✓ Few hyperparameters: λ , ref. measure, WL iter.



- Future work
Consider more discontinuous signals
Optimal transport variants

Acknowledgments

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▪ Graph kernels, Gaussian processes

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▪ Optimal transport

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Gaussian process regression

Noisy **observations**:

$$\mathbf{y} = (y_i)_{i=1}^N \quad \text{with } y_i = f(G_i) + \epsilon_i \text{ where } \epsilon_i \sim \mathcal{N}(0, \sigma^2), \quad f: \mathcal{X} \rightarrow \mathbb{R}$$

Gaussian **prior** over functions:

$f \sim \mathcal{GP}(0, k)$ where $k: \mathcal{G} \times \mathcal{G} \rightarrow \mathbb{R}$ is a symmetric **positive definite kernel**

- $\mathcal{X} = \mathcal{G}$ is a set of graphs.
-
- How to choose k ?

$$k \left(\begin{array}{c} \text{graph 1} \\ \text{graph 2} \end{array} \right) = ?$$

Test locations:

$$\mathbf{G}^* = (G_i^*)_{i=1}^{N^*}$$

Predictions? $\mathbf{f}_* = (f(G_i^*))_{i=1}^{N^*}$?

$\mathbf{K}, \mathbf{K}_{**}, \mathbf{K}_*$: train, test, train/test Gram matrices

$$\begin{bmatrix} \mathbf{y} \\ \mathbf{f}_* \end{bmatrix} \sim \mathcal{N} \left(0, \begin{bmatrix} \mathbf{K} + \sigma^2 \mathbf{I} & \mathbf{K}_*^T \\ \mathbf{K}_* & \mathbf{K}_{**} \end{bmatrix} \right)$$

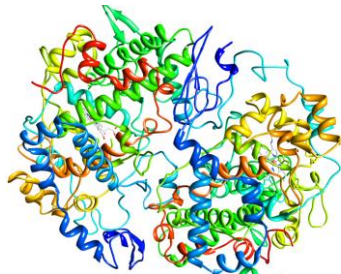
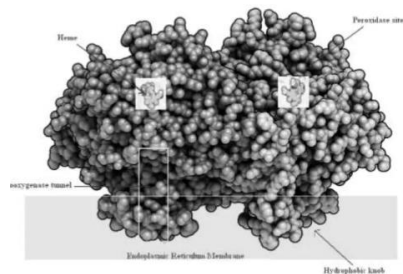
Posterior distribution:

$$\mathbf{f}_* \mid \mathbf{G}, \mathbf{y}, \mathbf{G}^* \sim \mathcal{N}(\bar{\mathbf{m}}, \bar{\Sigma})$$

predictive mean $\bar{\mathbf{m}} = \mathbf{K}_* (\mathbf{K} + \sigma^2 \mathbf{I})^{-1} \mathbf{y}$

uncertainties $\bar{\Sigma} = \mathbf{K}_{**} - \mathbf{K}_* (\mathbf{K} + \sigma^2 \mathbf{I})^{-1} \mathbf{K}_*^T$

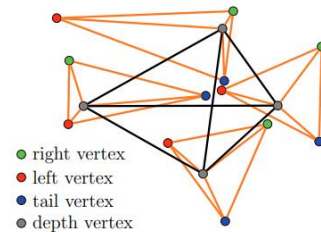
SWWL kernel: experiments



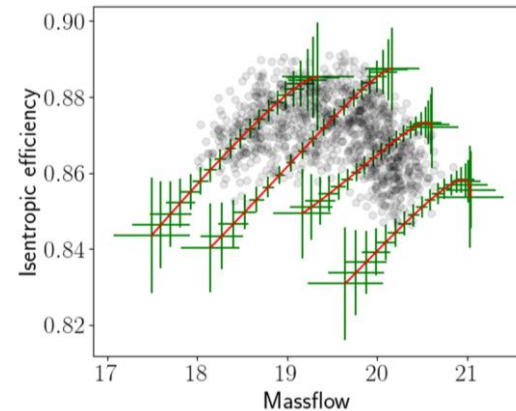
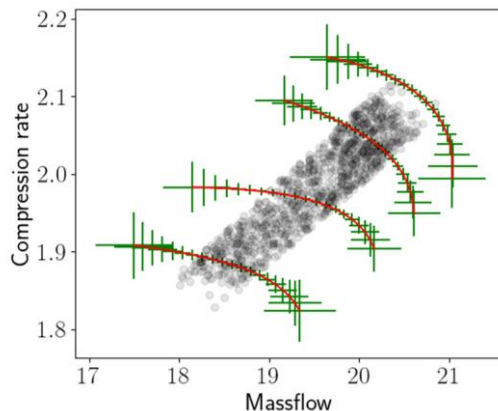
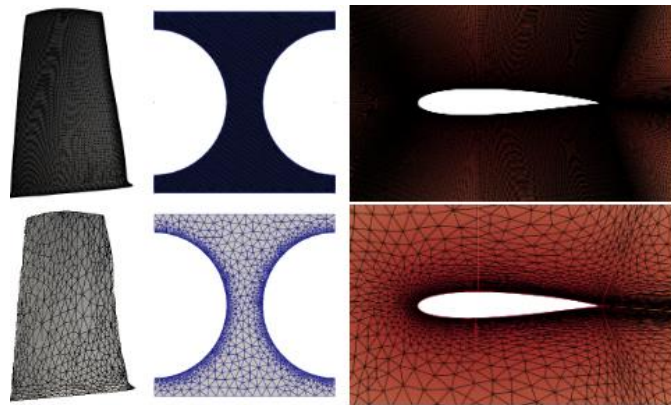
[Kriege et al., 2019]



(a) Cuneiform tablet



(b) Graph representation



MMD subsampling procedure

Maximum mean discrepancy:

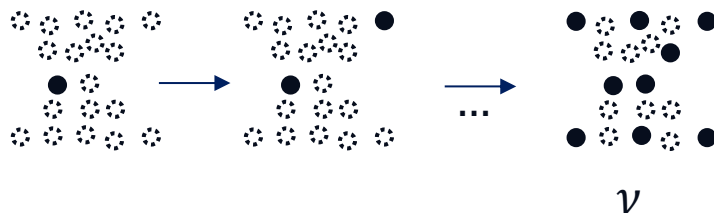
$$MMD_k(\mu, \nu) = \mathbb{E}_{x \sim \mu, x' \sim \mu} [k(x, x')] + \mathbb{E}_{y \sim \nu, y' \sim \nu} [k(y, y')] - 2\mathbb{E}_{x \sim \mu, y \sim \nu} [k(x, y)]$$

Input: μ a given measure in the train set.

Output: ν the subsampled measure.

$$\nu = \emptyset$$

At each iteration, choose the point x in the support of μ that minimizes the MMD between μ and $\nu + \delta_{x'}$, and update ν .



**POWERED
BY TRUST**
