



HAL
open science

Physics-informed machine learning as a kernel method

Nathan Doumèche, Francis Bach, Gérard Biau, Claire Boyer

► **To cite this version:**

Nathan Doumèche, Francis Bach, Gérard Biau, Claire Boyer. Physics-informed machine learning as a kernel method. 2024. hal-04447750v1

HAL Id: hal-04447750

<https://hal.science/hal-04447750v1>

Preprint submitted on 8 Feb 2024 (v1), last revised 18 Jun 2024 (v2)

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Physics-informed machine learning as a kernel method

Nathan Doumèche

Laboratory of Probability, Statistics, and Modeling, Sorbonne University, France

NATHAN.DOUMECH@SORBONNE-UNIVERSITE.FR

Francis Bach

Inria, Ecole Normale Supérieure, PSL Research University, France

FRANCIS.BACH@INRIA.FR

G erard Biau

Laboratory of Probability, Statistics, and Modeling, Sorbonne University, France

GERARD.BIAU@SORBONNE-UNIVERSITE.FR

Claire Boyer

IUF, Laboratory of Probability, Statistics, and Modeling, Sorbonne University, France

CLAIRE.BOYER@SORBONNE-UNIVERSITE.FR

Abstract

Physics-informed machine learning combines the expressiveness of data-based approaches with the interpretability of physical models. In this context, we consider a general regression problem where the empirical risk is regularized by a partial differential equation that quantifies the physical inconsistency. We prove that for linear differential priors, the problem can be formulated as a kernel regression task. Taking advantage of kernel theory, we derive convergence rates for the minimizer \hat{f}_n of the regularized risk and show that \hat{f}_n converges at least at the Sobolev minimax rate. However, faster rates can be achieved, depending on the physical error. This principle is illustrated with a one-dimensional example, supporting the claim that regularizing the empirical risk with physical information can be beneficial to the statistical performance of estimators.

Keywords: Physics-informed machine learning, Kernel methods, Rates of convergence, Physical regularization

1. Introduction

Physics-informed machine learning. Physics-informed machine learning (PIML) refers to a sub-domain of machine learning that combines physical knowledge and empirical data to enhance performance of tasks involving a physical mechanism. Following the influential work of [Raissi et al. \(2019\)](#), the field has experienced a notable surge in popularity, largely driven by scientific computing and engineering applications. We refer the reader to the surveys by [Rai and Sahu \(2020\)](#), [Karniadakis et al. \(2021\)](#), [Cuomo et al. \(2022\)](#), and [Hao et al. \(2022\)](#). In a nutshell, the success of PIML relies on the smart interaction between machine learning and physics. In its most standard form, this achievement is realized by integrating physical equations into the loss function. Three common use cases include solving systems of partial differential equations (PDEs), addressing inverse problems (e.g., learning the PDE governing an observed phenomenon), and further improving the statistical performance of empirical risk minimization. This article focuses on the latter approach, known as hybrid modeling (e.g., [Rai and Sahu, 2020](#)).

Hybrid modeling. Consider the classical regression model $Y = f^*(X) + \varepsilon$, where the function $f^* : \mathbb{R}^d \rightarrow \mathbb{R}$ is unknown. The random variable $Y \in \mathbb{R}$ is the target, the random variable $X \in \Omega \subseteq [-L, L]^d$ the vector of features, and ε a random noise. Given a sample $\{(X_1, Y_1), \dots, (X_n, Y_n)\}$ of i.i.d. copies of (X, Y) , the goal is to construct an estimator \hat{f}_n of f^* based on these n observations. The distinctive element of PIML is the inclusion of a prior on f^* , asserting its compliance with a known PDE. Therefore, it is assumed that f^* is at least weakly differentiable, belonging to the Sobolev space $H^s(\Omega)$ for some integer $s > d/2$, and that there is a known differential operator \mathcal{D} such that $\mathcal{D}(f^*) \simeq 0$. For instance, if the desired solution f^* is intended to conform to the wave equation, then $\mathcal{D}(f)(x, t) = \partial_{t,t}^2 f(x, t) - \partial_{x,x}^2 f(x, t)$ for $(x, t) \in \Omega$. Overall, we are interested in the minimizer of the empirical risk function

$$R_n(f) = \frac{1}{n} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2 \quad (1)$$

over the class $\mathcal{F} = H_{\text{per}}^s([-2L, 2L]^d)$ of candidate functions, where $\lambda_n > 0$ and $\mu_n \geq 0$ are hyperparameters that weigh the relative importance of each term. We refer to the appendix for a precise definition of the periodic Sobolev space $H_{\text{per}}^s([-2L, 2L]^d)$, as well as the continuous extension $H^s(\Omega) \hookrightarrow H_{\text{per}}^s([-2L, 2L]^d)$. It is stressed that the $\|\cdot\|_{H_{\text{per}}^s([-2L, 2L]^d)}$ norm is the standard $\|\cdot\|_{H^s([-2L, 2L]^d)}$ norm—the symbol “per” highlights that we consider functions belonging to a periodic Sobolev space. The choice of the periodic Sobolev space $H_{\text{per}}^s([-2L, 2L]^d)$ is merely technical—the reader can be confident that all subsequent results remain applicable to the standard Sobolev space $H^s(\Omega)$, as will be stressed later.

The first term in (1) is the standard component of supervised learning, corresponding to a least-squares criterion that measures the prediction error over the training sample. The second term $\|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2$ corresponds to a Sobolev penalty for $s > d/2$, which enforces the regularity of the estimator. Finally, the L^2 penalty $\|\mathcal{D}(f)\|_{L^2(\Omega)}^2$ on Ω quantifies the physical inconsistency of f with respect to the differential prior on f^* : the more f aligns with the PDE, the lower the value of $\|\mathcal{D}(f)\|_{L^2(\Omega)}^2$. It is this last term that marks the originality of the hybrid modeling problem.

In this context, beyond classical statistical analyses, an interesting question is to quantify the impact of the physical regularization $\|\mathcal{D}(f)\|_{L^2(\Omega)}^2$ on the empirical risk (1), typically in terms of convergence rate of the resulting estimator. It is intuitively clear, for example, that if the target f^* satisfies $\mathcal{D}(f^*) = 0$ (i.e., f^* is a solution of the underlying PDE), then, under appropriate conditions, the estimator \hat{f}_n should have better properties than a standard estimator of the empirical risk. This is the challenging problem that we address in this contribution.

Contributions. We are interested in the statistical properties of the minimizer of (1) over the space $H_{\text{per}}^s([-2L, 2L]^d)$, denoted by

$$\hat{f}_n = \underset{f \in H_{\text{per}}^s([-2L, 2L]^d)}{\operatorname{argmin}} R_n(f). \quad (2)$$

We show in Section 3 that problem (2) can be formulated as a kernel regression task, with a kernel K that we specify. This allows us, in Section 4, to use tools from kernel theory to determine an upper bound on the rate of convergence of \hat{f}_n to f^* in $L^2(\Omega, \mathbb{P}_X)$, where \mathbb{P}_X is the distribution of X on Ω . In particular, this rate can be evaluated by bounding the eigenvalues of the integral operator associated with the kernel. The latter problem is studied in detail in Theorem 5, where

the corresponding eigenfunctions are characterized through a weak formulation. Overall, we show that \hat{f}_n converges to f^* at least at the Sobolev minimax rate. The complete mechanics are illustrated in Section 5 for the operator $\mathcal{D} = \frac{d}{dx}$ in dimension $d = 1$, showcasing a simple but instructive case. In such a setting, the convergence rate is shown to be

$$\mathbb{E} \int_{[-L,L]} |\hat{f}_n - f^*|^2 d\mathbb{P}_X = \|\mathcal{D}(f^*)\|_{L^2(\Omega)} \mathcal{O}_n(n^{-2/3} \log^3(n)) + \|f^*\|_{H^s(\Omega)}^2 \mathcal{O}_n(n^{-1} \log^3(n)).$$

Thus, the lower the modeling error $\|\mathcal{D}(f^*)\|_{L^2(\Omega)}$, the lower the estimation error. In particular, if f^* exactly satisfies the PDE, i.e., $\|\mathcal{D}(f^*)\|_{L^2(\Omega)} = 0$, then the rate is n^{-1} (up a to \log factor), significantly better than the Sobolev rate of $n^{-2/3}$. This shows that the use of physical knowledge in the PIML framework has a quantifiable impact on the estimation error.

2. Related works

Approximation classes and Sobolev spaces. Since Sobolev spaces are often considered too expensive for practical implementation, various alternative classes of functions over which to minimize the empirical risk function (1) have been suggested in the literature. In the case of a second-order and coercive PDE in dimension $d = 2$, and with an additional prior on the boundary conditions, [Azzimonti et al. \(2015\)](#), [Arnone et al. \(2022\)](#), and [Ferraccioli et al. \(2022\)](#) propose finite-element-based methods to optimize the minimization over $H^2(\Omega)$. However, the most commonly used approach to minimize the risk functional involves neural networks, which leverage the back-propagation algorithm for efficient computation of successive derivatives and optimize (1) through gradient descent. The so-called PINNs (for physics-informed neural networks—[Raissi et al., 2019](#)) have been successfully applied to a diverse range of physical phenomena, including sea temperature modeling ([de Bézenac et al., 2019](#)), image denoising ([Wang et al., 2020a](#)), turbulence ([Wang et al., 2020b](#)), blood streams ([Arzani et al., 2021](#)), glacier dynamics ([Riel et al., 2021](#)), and heat transfers ([Ramezankhani et al., 2022](#)), among others. The neural architecture of PINNs is often designed to be large (e.g., [Arzani et al., 2021](#); [Krishnapriyan et al., 2021](#); [Xu et al., 2021](#)), allowing it to approximate any function in $H^s(\Omega)$ ([De Ryck et al., 2021](#); [Doumèche et al., 2023](#)).

Sobolev regularization. In the PIML literature, the Sobolev regularization is either directly implemented as such ([Shin, 2020](#); [Doumèche et al., 2023](#)) or in a more implicit manner, by assuming that the operator \mathcal{D} is inherently regular (e.g., second-order elliptic, parabolic, or hyperbolic) and specifying boundary conditions ([Azzimonti et al., 2015](#); [Shin, 2020](#); [Arnone et al., 2022](#); [Ferraccioli et al., 2022](#); [Wu et al., 2022](#); [Mishra and Molinaro, 2023](#); [Shin et al., 2023](#)). It turns out, however, that the specific form taken by the Sobolev regularization is unimportant. This will be enlightened by our Theorem 4.6, which shows that using equivalent Sobolev norms does not alter the convergence rate of the estimators. From a theoretical perspective, much of the literature delves into the properties of PINNs in the realm of PDE solvers, usually through the analysis of their generalization error ([Shin, 2020](#); [De Ryck and Mishra, 2022](#); [Wu et al., 2022](#); [Doumèche et al., 2023](#); [Mishra and Molinaro, 2023](#); [Qian et al., 2023](#); [Ryck et al., 2023](#); [Shin et al., 2023](#)). Overall, there are few theoretical guarantees available regarding hybrid modeling, with the exception of [Azzimonti et al. \(2015\)](#), [Shin \(2020\)](#), [Arnone et al. \(2022\)](#), and [Doumèche et al. \(2023\)](#).

PIML and kernels. Other studies have revealed interesting connections between PIML and kernel methods. In noiseless scenarios, the use of kernel methods to construct meshless PDE solvers under

the Sobolev regularity hypothesis has long been explored by, for example, [Schaback and Wendland \(2006\)](#). Recently, [Batlle et al. \(2023\)](#) uncovered convergence rates under regularity assumptions on the differential operator equivalent to a Sobolev regularization. For inverse PIML problems, [Lu et al. \(2022\)](#) and [de Hoop et al. \(2023\)](#) take advantage of a kernel reformulation of PIML to establish convergence rates for differential operator learning. This generalizes results obtained by [Nickl et al. \(2020\)](#) using Bayesian inference methods. However, none of these works has specifically addressed hybrid modeling. To the best of our knowledge, the present study is the first to show that the physical regularization term $\|\mathcal{D}(f)\|_{L^2(\Omega)}$ in the PIML loss (1) may lead to improved convergence rates.

3. PIML as a kernel method

Throughout the article, we let $\Omega \subseteq [-L, L]^d$ ($L > 0$) be a bounded Lipschitz domain. Assuming that Ω is Lipschitz allows a high level of generality regarding its regularity, encompassing C^1 -manifolds (such as the Euclidean ball $\{x \in \mathbb{R}^d \mid \|x\|_2 \leq L\}$), as well as domains with non-differentiable boundaries (such as the hypercube $[-L, L]^d$). (A summary of the mathematical notation and functional analysis concepts used in this paper is to be found in Appendix A.) The target function $f^* : \mathbb{R}^d \rightarrow \mathbb{R}$ is assumed to belong to the Sobolev space $H^s(\Omega)$ for some positive integer $s > d/2$. Furthermore, this function is assumed to approximately satisfy a linear PDE on Ω (the coefficients of which are potentially non-constant) with derivatives of order less than or equal to s . In other words, one has $\mathcal{D}(f^*) \simeq 0$ for some known operator \mathcal{D} of the following form:

Definition 3.1 (Linear differential operator) *Let $s \in \mathbb{N}$. An operator $\mathcal{D} : H^s(\Omega) \rightarrow L^2(\Omega)$ is a linear differential operator if, for all $f \in H^s(\Omega)$,*

$$\mathcal{D}(f) = \sum_{|\alpha| \leq s} p_\alpha \partial^\alpha f,$$

where $p_\alpha : \Omega \rightarrow \mathbb{R}$ are functions such that $\max_\alpha \|p_\alpha\|_\infty < \infty$. (By definition, $\{|\alpha| \leq s\} = \{\alpha \in \mathbb{N}^d \mid \|\alpha\|_1 \leq s\}$ and $\|\cdot\|_\infty$ stands for the supremum norm of functions.)

Given s , the linear differential operator \mathcal{D} , and a training sample $\{(X_1, Y_1), \dots, (X_n, Y_n)\}$, we consider the estimator \hat{f}_n that minimizes the regularized empirical risk (1) over the periodic Sobolev space $H_{\text{per}}^s([-2L, 2L]^d)$. Recall that $H_{\text{per}}^s([-2L, 2L]^d)$ is the subspace of $H^s([-2L, 2L]^d)$ consisting of functions whose $4L$ -periodic extension is still s -times weakly differentiable. The important point to keep in mind is that any function of $H^s(\Omega)$ can be extended to a function in $H_{\text{per}}^s([-2L, 2L]^d)$ (see Proposition A.6 in the appendix), which makes it equivalent to suppose that $f^* \in H^s(\Omega)$ or $f^* \in H_{\text{per}}^s([-2L, 2L]^d)$. The extension mechanism is illustrated in Figure 1.

The key step to turn the minimization of (1) into a kernel method is to observe that any function $f \in H_{\text{per}}^s([-2L, 2L]^d)$ can be linearly mapped in $L^2([-2L, 2L]^d)$ in such a way that the norm $\|\cdot\|_{L^2([-2L, 2L]^d)}$ of the embedding is equal to $\lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$, i.e., the regularization term of (1). Proposition 3.2 below shows that this embedding takes the form of the inverse square root of a positive diagonalizable operator \mathcal{O}_n .

Proposition 3.2 (Differential operator) *There exists a positive operator \mathcal{O}_n on $L^2([-2L, 2L]^d)$ such that $\mathcal{O}_n^{-1/2} : H_{\text{per}}^s([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ is well-defined and satisfies, for any $f \in H_{\text{per}}^s([-2L, 2L]^d)$,*

$$\|\mathcal{O}_n^{-1/2}(f)\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2.$$

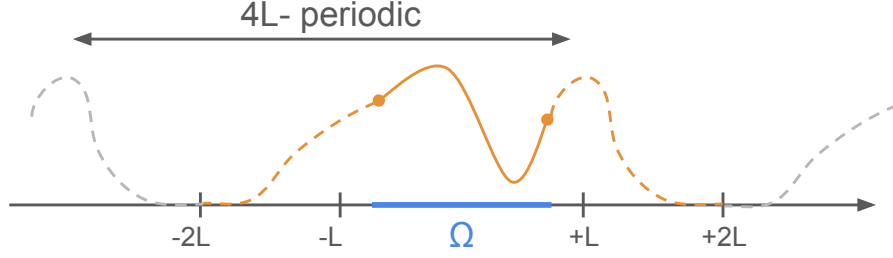


Figure 1: Illustration of a $4L$ -periodic extension of a function in $H^s(\Omega)$ to $H^s_{\text{per}}([-2L, 2L]^d)$ for $d = 1$.

Moreover, there is an orthonormal basis of eigenfunctions $v_m \in H^s_{\text{per}}([-2L, 2L]^d)$ of \mathcal{O}_n associated with eigenvalues $a_m > 0$ such that, for any $f \in L^2([-2L, 2L]^d)$,

$$\forall x \in [-2L, 2L]^d, \quad \mathcal{O}_n(f)(x) = \sum_{m \in \mathbb{N}} a_m \langle f, v_m \rangle_{L^2([-2L, 2L]^d)} v_m(x).$$

Denote by δ_x the Dirac distribution at x . Informally, the properties of the embedding $\mathcal{O}_n^{-1/2} : H^s_{\text{per}}([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ in Proposition 3.2 suggest that something like

$$f(x) \text{ " = " } \langle f, \delta_x \rangle = \langle \mathcal{O}_n^{-1/2}(f), \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)}$$

should be true. In other terms, still informally, we may write $f(x) = \langle z, \psi(x) \rangle_{L^2([-2L, 2L]^d)}$, with $z = \mathcal{O}_n^{-1/2}(f)$, $\psi(x) = \mathcal{O}_n^{1/2}(\delta_x)$, and $\|z\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|f\|_{H^s_{\text{per}}([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$. We recognize a reproducing property, turning ψ into a kernel embedding associated with the risk (1). This mechanism is formalized in the following theorem.

Theorem 3.3 (Kernel of linear PDEs) Assume that $s > d/2$, and let $\lambda_n > 0, \mu_n \geq 0$. Let a_m and v_m be the eigenvalues and eigenfunctions of \mathcal{O}_n . Then the space $H^s_{\text{per}}([-2L, 2L]^d)$, equipped with the inner product $\langle f, g \rangle_{\text{RKHS}} = \langle \mathcal{O}_n^{-1/2} f, \mathcal{O}_n^{-1/2} g \rangle_{L^2([-2L, 2L]^d)}$, is a reproducing kernel Hilbert space. In particular,

(i) The kernel $K : [-2L, 2L]^d \times [-2L, 2L]^d \rightarrow \mathbb{R}$ is defined by

$$K(x, y) = \sum_{m \in \mathbb{N}} a_m v_m(x) v_m(y).$$

(ii) For all $x \in [-2L, 2L]^d$, $K(x, \cdot) \in H^s_{\text{per}}([-2L, 2L]^d)$.

(iii) For all $f \in H^s_{\text{per}}([-2L, 2L]^d)$,

$$\forall x \in [-2L, 2L]^d, \quad f(x) = \langle f, K(x, \cdot) \rangle_{\text{RKHS}}.$$

(iv) For all $f \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$\|f\|_{\text{RKHS}}^2 = \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2.$$

Proof [sketch] The complete proof is given in Appendix B. Only a rough sketch is given here by examining the simplified case where $L = \pi/2$, $\Omega = [-\pi, \pi]^d = [-2L, 2L]^d$, and \mathcal{D} has constant coefficients. This means that we consider functions with periodic derivatives on Ω , penalized by the PDE on the whole domain $[-\pi, \pi]^d$. It turns out that, in this case, the corresponding operator \mathcal{O}_n , satisfying

$$\|\mathcal{O}_n^{-1/2}(f)\|_{L^2([-\pi, \pi]^d)}^2 = \lambda_n \|f\|_{H_{\text{per}}^s([-\pi, \pi]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2([-\pi, \pi]^d)}^2 := \|f\|_{\text{RKHS}}^2$$

has an explicit form. To see this, denote by FS the Fourier series operator. By the Parseval's theorem, for any frequency $k \in \mathbb{Z}^d$, one has $\text{FS}(\mathcal{O}_n^{-1/2}(f))(k) = \sqrt{a_k} \text{FS}(f)(k)$, where

$$a_k = \lambda_n \sum_{|\alpha| \leq s} \prod_{j=1}^d k_j^{2\alpha_j} + \mu_n \left(\sum_{|\alpha| \leq s} p_\alpha \prod_{j=1}^d k_j^{\alpha_j} \right)^2.$$

Accordingly, \mathcal{O}_n is diagonalizable with eigenfunctions $v_k : x \mapsto \exp(i\langle k, x \rangle)$ associated with the eigenvalues a_k^{-1} . Next, using the Fourier decomposition of f , we have, for all $x \in [-\pi, \pi]^d$,

$$f(x) = \sum_{k \in \mathbb{Z}^d} \text{FS}(f)(k) \exp(i\langle k, x \rangle) = \sum_{k \in \mathbb{Z}^d} \text{FS}(\mathcal{O}_n^{-1/2}(f))(k) a_k^{-1/2} \exp(i\langle k, x \rangle).$$

Since $a_k^{-1} \leq \lambda_n^{-1} (\sum_{|\alpha| \leq s} \prod_{j=1}^d k_j^{2\alpha_j})^{-1}$, it is easy to check that $\sum_{k \in \mathbb{Z}^d} a_k^{-1} < \infty$ and that the function ψ_x such that $\text{FS}(\psi_x)(k) = a_k^{-1/2} \exp(i\langle k, x \rangle)$ belongs to $H_{\text{per}}^s([-\pi, \pi]^d)$. We therefore have the kernel formulation $f(x) = \langle \mathcal{O}_n^{-1/2}(f), \psi_x \rangle_{L^2([-\pi, \pi]^d)}$, where $\|\mathcal{O}_n^{-1/2}(f)\|_{L^2([-\pi, \pi]^d)}^2 = \|f\|_{\text{RKHS}}^2$. The corresponding kernel is then defined by

$$K(x, y) = \langle \psi_x, \psi_y \rangle_{L^2([-\pi, \pi]^d)} = \sum_{k \in \mathbb{Z}^d} a_k v_k(x) \bar{v}_k(y).$$

The complete proof of Theorem 3.3 is more technical because, in our case $\Omega \subsetneq [-2L, 2L]^d$ and \mathcal{D} may have non-constant coefficients. Thus, the operator \mathcal{O}_n is not diagonal in the Fourier space. To characterize its eigenvalues a_m and eigenfunctions v_m , we resort to classical results of PDE theory building upon functional analysis. \blacksquare

The message of Theorem 3.3 is that minimizing the empirical risk (1) can be cast as a kernel method associated with the regularization $\lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$. In other words, (1) can be rewritten as

$$\hat{f}_n = \underset{f \in H_{\text{per}}^s([-2L, 2L]^d)}{\text{argmin}} \quad \frac{1}{n} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \|f\|_{\text{RKHS}}^2.$$

This result is interesting in itself because it fundamentally shows that a PIML estimator (and therefore its variants implemented in practice, such as PINNs) can be regarded as a kernel estimator. Note however that computing $K(x, y)$ is not always straightforward and may require the use of numerical techniques. This kernel is characterized by the following weak formulation.

Proposition 3.4 (Kernel characterization) *The kernel K is the unique solution to the following weak formulation, valid for all test functions $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$,*

$$\forall x \in \Omega, \quad \lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha K(x, \cdot) \partial^\alpha \phi + \mu_n \int_{\Omega} \mathcal{D}(K(x, \cdot)) \mathcal{D}(\phi) = \phi(x).$$

Regardless of the analytical computation of K , formulating the problem as a minimization in a reproducing kernel Hilbert space provides a way to quantify the impact of the physical regularization on the estimator's convergence rate, which is our primary goal.

4. Convergence rates

The results of the previous section allow us to draw on the existing literature on kernel learning to gain a deeper understanding of the properties of the estimator \hat{f}_n and the influence of the operator \mathcal{D} on the convergence rate.

4.1. Eigenvalues of the integral operator

The convergence rate of \hat{f}_n to f^* is determined by the decay speed of the eigenvalues of the so-called integral operator $L_K : L^2(\Omega, \mathbb{P}_X) \rightarrow L^2(\Omega, \mathbb{P}_X)$, defined by

$$\forall f \in L^2(\Omega, \mathbb{P}_X), \forall x \in \Omega, \quad L_K f(x) = \int_{\Omega} K(x, y) f(y) d\mathbb{P}_X(y),$$

where \mathbb{P}_X is the distribution of X on Ω (e.g., [Caponnetto and Vito, 2007](#)). Note that the integral in the definition of L_K could also have been taken over $[-2L, 2L]^d$ because the support of \mathbb{P}_X is included in $\bar{\Omega}$. However, finding the eigenvalues of L_K is not an easy task—even when X is uniformly distributed on Ω —, not to mention the fact that \mathbb{P}_X is usually unknown in real applications. Nevertheless, we show in [Theorem 4.2](#) that these eigenvalues can be bounded by the eigenvalues of the operator $C\mathcal{O}_n C$, where C is the projection on Ω defined below. Importantly, $C\mathcal{O}_n C$ no longer depends on \mathbb{P}_X . Moreover, its non-zero eigenvalues are characterized by a weak formulation, as we will see in [Theorem 4.5](#).

Definition 4.1 (Projection on Ω) *Let C be the operator on $L^2([-2L, 2L]^d)$ defined by $Cf = f\mathbf{1}_{\Omega}$. Then $C^2 = C$, i.e., C is a projector, and*

$$\langle f, C(g) \rangle_{L^2([-2L, 2L]^d)} = \int_{[-2L, 2L]^d} fg \mathbf{1}_{\Omega} = \langle C(f), g \rangle_{L^2([-2L, 2L]^d)},$$

i.e., C is self-adjoint.

As for now, it is assumed that the distribution \mathbb{P}_X of X has a density $\frac{d\mathbb{P}_X}{dx}$ with respect to the Lebesgue measure on Ω .

Theorem 4.2 (Kernels and eigenvalues) *Let $K : [-2L, 2L]^d \times [-2L, 2L]^d \rightarrow \mathbb{R}$ be the kernel of [Theorem 3.3](#). Assume that there exists $\kappa > 0$ such that $\frac{d\mathbb{P}_X}{dx} \leq \kappa$. Then the eigenvalues $a_m(L_K)$ of L_K are bounded by the eigenvalues $a_m(C\mathcal{O}_n C)$ of $C\mathcal{O}_n C$ on $L^2([-2L, 2L]^d)$ in such a way that $a_m(L_K) \leq \kappa a_m(C\mathcal{O}_n C)$.*

4.2. Effective dimension and convergence rate

We will see in the next subsection how to compute the eigenvalues of $C\mathcal{O}_nC$. Yet, assuming we have them at hand, it is then possible to obtain a bound on the rate of convergence of \hat{f}_n to f^* by bounding the so-called effective dimension of the kernel (Caponnetto and Vito, 2007), defined by

$$\mathcal{N}(\lambda_n, \mu_n) = \text{tr}(L_K(\text{Id} + L_K)^{-1}),$$

where Id is the identity operator, i.e., $\text{Id}(f) = f$, and the symbol tr stands for the trace, i.e., the sum of the eigenvalues. Lemma D.1 in the appendix shows that, whenever $\frac{d\mathbb{P}_X}{dx} \leq \kappa$,

$$\mathcal{N}(\lambda_n, \mu_n) \leq \sum_{m \in \mathbb{N}} \frac{1}{1 + (\kappa a_m(C\mathcal{O}_nC))^{-1}}. \quad (3)$$

Putting all the pieces together, we have the following theorem, which bounds the estimation error between \hat{f}_n and f^* .

Theorem 4.3 (Convergence rate) *Assume that $s > d/2$, $f^* \in H^s(\Omega)$, $\frac{d\mathbb{P}_X}{dx} \leq \kappa$ for some $\kappa > 0$, $\mu_n \geq 0$, $\lim_{n \rightarrow \infty} \lambda_n = \lim_{n \rightarrow \infty} \mu_n = \lim_{n \rightarrow \infty} \lambda_n/\mu_n = 0$, $\lambda_n \geq n^{-1}$, and $\mathcal{N}(\lambda_n, \mu_n)\lambda_n^{-1} = o_n(n)$. Assume, in addition, that, for some $\sigma > 0$ and $M > 0$, the noise ε satisfies*

$$\forall \ell \in \mathbb{N}, \quad \mathbb{E}(|\varepsilon|^\ell | X) \leq \frac{1}{2} \ell! \sigma^2 M^{\ell-2}. \quad (4)$$

Then, for some constant $C_4 > 0$ and n large enough,

$$\begin{aligned} & \mathbb{E} \int_{\Omega} |\hat{f}_n - f^*|^2 d\mathbb{P}_X \\ & \leq C_4 \log^2(n) \left(\lambda_n \|f^*\|_{H^s(\Omega)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right). \end{aligned}$$

The sub-Gamma assumption (4) on the noise ε is quite general and is satisfied in particular when ε is bounded (possibly depending on X), or when ε is Gaussian and independent of X (e.g., Boucheron et al., 2013, Theorem 2.10). We stress that the result of Theorem 4.3 is general and holds regardless of the form of the linear differential operator \mathcal{D} . A simple bound on $\mathcal{N}(\lambda_n, \mu_n)$, neglecting the dependence in \mathcal{D} , allows to show that the PIML estimator converges at least at the Sobolev minimax rate over the class $H^s(\Omega)$.

Proposition 4.4 (Minimum rate) *Suppose that the assumptions of Theorem 4 are verified, and let $\lambda_n = n^{-2s/(2s+d)} \log(n)$ and $\mu_n \leq n^{-2s/(2s+d)}$. Then the estimator \hat{f}_n converges at a rate at least larger than the Sobolev minimax rate, up to a log term, i.e.,*

$$\mathbb{E} \int_{\Omega} |\hat{f}_n - f^*|^2 d\mathbb{P}_X = \mathcal{O}_n(n^{-2s/(2s+d)} \log^3(n)).$$

However, this is only an upper bound, and we expect situations where \hat{f}_n has a faster convergence rate thanks to the inclusion of the physical penalty $\|\mathcal{D}(f)\|_{L^2(\Omega)}$. Such an improvement will depend on the magnitude of the modeling error $\|\mathcal{D}(f^*)\|_{L^2(\Omega)}$ and on the effective dimension $\mathcal{N}(\lambda_n, \mu_n)$. To achieve this goal, the eigenvalues a_m of $C\mathcal{O}_nC$ must be characterized and then plugged into inequality (3). This is the problem addressed in the next subsection.

4.3. Characterizing the eigenvalues

The goal of this section is to specify the spectrum of $C\mathcal{O}_nC$. It is worth noting that $\ker(C\mathcal{O}_nC)$ is not empty, as it encompasses every smooth function with compact support in $]-2L, 2L[^d \setminus \bar{\Omega}$. The next theorem characterizes the eigenfunctions associated with non-zero eigenvalues and shows that they are in fact smooth functions on Ω and $(\bar{\Omega})^c$ satisfying two PDEs.

Theorem 4.5 (Eigenfunction characterization) *Assume that $s > d/2$ and that the functions p_α in Definition 3.1 belong to $C^\infty(\Omega)$. Let $a_m > 0$ be a positive eigenvalue of the operator $C\mathcal{O}_nC$. Then the corresponding eigenfunction v_m satisfies $v_m = a_m^{-1}Cw_m$, where $w_m \in H_{\text{per}}^s([-2L, 2L]^d)$. Moreover, for any test function $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$,*

$$\lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha w_m \partial^\alpha \phi + \mu_n \int_{\Omega} \mathcal{D}(w_m) \mathcal{D}(\phi) = a_m^{-1} \int_{\Omega} w_m \phi. \quad (5)$$

In particular, any solution of the weak formulation (5) satisfies the following PDE system:

(i) $w_m \in C^\infty(\Omega)$ and

$$\forall x \in \Omega, \quad \lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} w_m(x) + \mu_n \mathcal{D}^* \mathcal{D} w_m(x) = a_m^{-1} w_m(x),$$

where $\mathcal{D}^*(f) := \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^\alpha (p_\alpha f)$ is the adjoint operator of \mathcal{D} .

(ii) $w_m \in C^\infty([-2L, 2L]^d \setminus \bar{\Omega})$ and

$$\forall x \in [-2L, 2L]^d \setminus \bar{\Omega}, \quad \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} w_m(x) = 0.$$

Notice that w_m might be irregular on the boundary $\partial\Omega$, but only there.

Theorem 4.5 is important insofar as it allows to characterize the positive eigenvalues a_m of the operator $C\mathcal{O}_nC$. Indeed, these eigenvalues are the only real numbers such that the weak formulation (5) admits a solution. This weak formulation has to be solved in a case-by-case study, given the differential operator \mathcal{D} . As an illustration, an example is presented in the next section with $\mathcal{D} = \frac{d}{dx}$.

4.4. The choice of Sobolev regularization is unimportant

So far, we have considered problem (1) with the Sobolev regularization $\|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2$. However, other choices of Sobolev norms, such as $\|f\|_{H^s(\Omega)}^2$, are also possible. Fortunately, this choice does not affect the effective dimension $\mathcal{N}(\lambda_n, \mu_n)$, and thus the convergence rate in Theorem 4.3.

Theorem 4.6 (Equivalent regularities and effective dimension) *Assume that $s > d/2$. Then the following three estimators correspond each to a kernel learning problem:*

$$\begin{aligned}\hat{f}_n^{(1)} &= \operatorname{argmin}_{f \in H^s(\Omega)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H^s(\Omega)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2, \\ \hat{f}_n^{(2)} &= \operatorname{argmin}_{f \in H_{\text{per}}^s([-2L, 2L]^d)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2, \\ \hat{f}_n^{(3)} &= \operatorname{argmin}_{f \in H^s(\Omega)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2,\end{aligned}$$

where $\|\cdot\|$ is any of the equivalent Sobolev norms. Moreover, these three estimators share equivalent effective dimensions $\mathcal{N}(\lambda_n, \mu_n)$. Accordingly, they share the same upper bound on the convergence rate given by Theorem 4.3.

The incorporation of a Sobolev regularization in the empirical risk function is needed to guarantee that \hat{f}_n has good statistical properties. For example, even with the simplest PDEs, the minimizer of $\sum_{i=1}^n |f(X_i) - Y_i|^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$ might always be 0, independently of the data points (X_i, Y_i) (see, e.g., Doumèche et al., 2023, Example 5.1). A way to overcome these statistical issues is to specify the boundary conditions, and to consider regular differential operators \mathcal{D} and smooth domain Ω . For example, Azzimonti et al. (2015), Arnone et al. (2022), and Ferraccioli et al. (2022) consider models such that $f^*|_{\partial\Omega} = 0$, where Ω is an Euclidean ball of \mathbb{R}^d and \mathcal{D} are second-order elliptic operators. However, these assumptions amount to adding a Sobolev penalty, since, in this case, $\|\mathcal{D}(f)\|_{L^2(\Omega)}$ and $\|f\|_{H_0^2(\Omega)}$ are equivalent norms (e.g., Evans, 2010, Chapter 6.3, Theorem 4). Similar results hold for second order parabolic PDEs (Evans, 2010, Chapter 7.1, Theorem 5) and for second order hyperbolic PDEs (Evans, 2010, Chapter 7.2, Theorem 2). The need for a Sobolev regularization is explained by the fact that the Sobolev embedding $H^s(\Omega) \hookrightarrow C^0(\Omega)$ only holds for $s > d/2$. In other words, the Sobolev regularization is needed to give a sense to the pointwise evaluations $|f(X_i) - Y_i|$.

5. Application: speed-up effect of the physical penalty

Our objective is to apply the framework presented above to the case $d = 1$, $\Omega = [-L, L]$, $s = 1$, $f^* \in H^1(\Omega)$, and $\mathcal{D} = \frac{d}{dx}$. Of course, assuming that $\mathcal{D}(f^*) \simeq 0$ is a strong assumption, equivalent to assuming that f^* is approximately constant. However, the goal of this section is to provide a simple illustration where the kernel K of Theorem 3.3 can be analytically computed and the eigenvalues of the operator L_K can be effectively bounded. The next result is a consequence of Proposition 3.4.

Proposition 5.1 (One-dimensional kernel) *Assume that $s = 1$, $\Omega = [-L, L]$, and $\mathcal{D} = \frac{d}{dx}$. Then, letting $\gamma_n = \sqrt{\frac{\lambda_n}{\lambda_n + \mu_n}}$, one has, for all $x, y \in [-L, L]$,*

$$\begin{aligned}K(x, y) &= \frac{\gamma_n}{2\lambda_n \sinh(2\gamma_n L)} \left((\cosh(2\gamma_n L) + \cosh(2\gamma_n x)) \cosh(\gamma_n(x - y)) \right. \\ &\quad \left. + ((1 - 2 \times \mathbf{1}_{x>y}) \sinh(2\gamma_n L) - \sinh(2\gamma_n x)) \sinh(\gamma_n(x - y)) \right).\end{aligned}$$

An example of kernel K with $L = 1$ and $\lambda_n = \mu_n = 1$ is shown in Figure 2. Following the strategy of Section 4, it remains to bound the positive eigenvalues a_m of the operator $C\mathcal{O}_nC$ using Theorem 4.5. According to the latter, this is achieved by solving the weak formulation

$$\forall \phi \in H_{\text{per}}^1([-2L, 2L]), \quad \lambda_n \int_{[-2L, 2L]^d} w_m \phi + (\lambda_n + \mu_n) \int_{\Omega} \frac{d}{dx} w_m \frac{d}{dx} \phi = a_m^{-1} \int_{\Omega} w_m \phi.$$

Proposition 5.2 (One-dimensional eigenvalues) *Assume that $s = 1$, $\Omega = [-L, L]$, and $\mathcal{D} = \frac{d}{dx}$. Then, for all $m \geq 3$,*

$$\frac{4L^2}{(\lambda_n + \mu_n)(m+4)^2\pi^2} \leq a_m \leq \frac{4L^2}{(\lambda_n + \mu_n)(m-2)^2\pi^2},$$

where a_m are the eigenvalues of $C\mathcal{O}_nC$.

Using inequality (3), we can then bound the effective dimension of the kernel. This allows us, via Theorem 4.3, to specify the convergence rate of \hat{f}_n to f^* .

Theorem 5.3 (Kernel speed-up) *Assume that $f^* \in H^1([-L, L])$, $\frac{d\mathbb{P}_X}{dx} \leq \kappa$ for some $\kappa > 0$, and the noise ε satisfies the sub-Gamma condition (4). Let $\lambda_n = n^{-1} \log(n)$ and*

$$\mu_n = \begin{cases} n^{-2/3} / \|\mathcal{D}(f^*)\|_{L^2(\Omega)} & \text{if } \|\mathcal{D}(f^*)\|_{L^2(\Omega)} \neq 0 \\ 1 / \log(n) & \text{if } \|\mathcal{D}(f^*)\|_{L^2(\Omega)} = 0. \end{cases}$$

Then the estimator \hat{f}_n of f^* minimizing the empirical risk function (1) with $s = 1$ and $\mathcal{D} = \frac{d}{dx}$ satisfies

$$\begin{aligned} \mathbb{E} \int_{[-L, L]} |\hat{f}_n - f^*|^2 d\mathbb{P}_X &= \|\mathcal{D}(f^*)\|_{L^2(\Omega)} \mathcal{O}_n(n^{-2/3} \log^3(n)) \\ &\quad + (\|f^*\|_{H^s(\Omega)}^2 + \sigma^2 + M^2) \mathcal{O}_n(n^{-1} \log^3(n)). \end{aligned}$$

This bound reflects the benefit of the physical penalty $\|\mathcal{D}(f^*)\|_{L^2(\Omega)}$ on the performance of the estimator \hat{f}_n . Indeed, when $\|\mathcal{D}(f^*)\|_{L^2(\Omega)} = 0$ (i.e., the physical model is perfect), then f^* is a constant function, and the PIML method recovers the parametric convergence rate of n^{-1} . Here, the physical information directly improves the convergence rate. Otherwise, when $\|\mathcal{D}(f^*)\|_{L^2(\Omega)} > 0$, we recover the Sobolev minimax convergence rate in $H^1(\Omega)$ of $n^{-2/3}$ (up to a log factor—see Tsybakov, 2009, Theorem 2.11). We emphasize that this rate is also optimal for our problem, since $\|\mathcal{D}(f^*)\|_{L^2(\Omega)} \leq \|f^*\|_{H^1(\Omega)}$, i.e., it is as hard to learn a function of bounded $\|\mathcal{D}(\cdot)\|_{L^2(\Omega)}$ norm as it is to learn a function of bounded $H^1(\Omega)$ norm. In this case, the benefit of physical modeling is carried by the constant $\|\mathcal{D}(f^*)\|_{L^2(\Omega)}$ in front of the convergence rate, i.e., the better the modeling, the smaller the estimation error. Note however that the parameter μ_n in Theorem 5.3 depends on the unknown physical inconsistency $\|\mathcal{D}(f^*)\|_{L^2(\Omega)}$. In practice, one may resort to a cross-validation-type strategy to estimate μ_n .

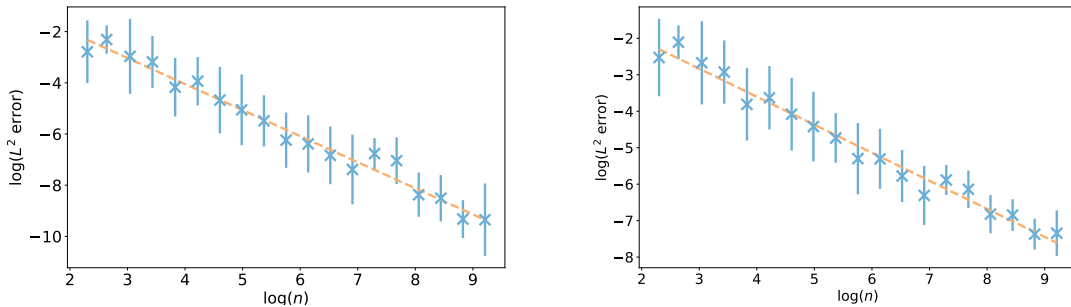


Figure 3: Error bounds $\text{err}(n)$ (mean \pm std over 10 runs) of the kernel estimator \hat{f}_n with respect to the sample size n , in log-log scale, for the perfect modeling case (left) and the imperfect one (right). The experimental convergence rates, obtained by fitting a linear regression, are displayed in orange dotted.

We conclude this section with a small numerical experiment illustrating Theorem 5.3. We consider two problems: a perfect modeling situation where $Y = 1 + \varepsilon$, and an imperfect modeling one where $Y = 1 + 0.1|X| + \varepsilon$. In both cases, $X \sim \mathcal{U}([-1, 1])$ and $\varepsilon \sim \mathcal{N}(0, 1)$. The difference is that in the perfect modeling case, $\mathcal{D}(f^*) = 0$, whereas in the imperfect situation $\|\mathcal{D}(f^*)\|_{L^2([-1, 1])}^2 = 2/300$. For each n , we let $\text{err}(n) = \mathbb{E} \int_{\Omega} |\hat{f}_n - f^*|^2 d\mathbb{P}_X$. Figure 3 shows the values of $\log(\text{err})(n)$ as a function of $\log(n)$, for n ranging from 10 to 10000 (the quantity $\log(\text{err})(n)$ is estimated by an empirical mean over 500-sample Monte Carlo estimations, repeated ten times). The experimental convergence rates obtained by fitting linear regressions are -1.02 in the perfect modeling case and -0.77 in the imperfect one. These experimental rates are consistent with the results of Theorem 5.3, insofar as $-1.02 \leq -1$ and $-0.77 \leq -2/3$.

6. Conclusion

From the physics-informed machine learning point of view, we have shown that minimizing the empirical risk regularized by a PDE can be viewed as a kernel method. Leveraging kernel theory, we have explained how to derive convergence rates. In particular, the simple but instructive example $\mathcal{D} = \frac{d}{dx}$ illustrates how to compute both the kernel and the convergence rate of the associated estimator. To the best of our knowledge, this is the first contribution that demonstrates tangible improvements in convergence rates by including a physical penalty in the risk function. Thus, the

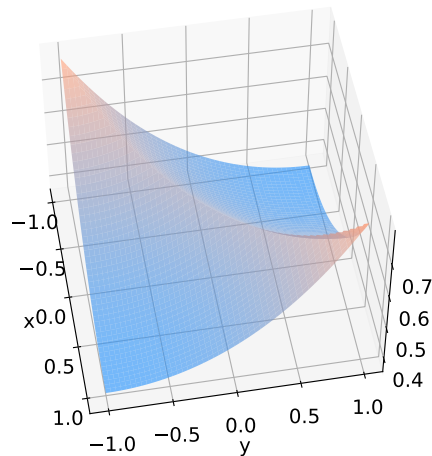


Figure 2: Kernel K of Proposition 5.1 with $L = 1$, $\lambda_n = \mu_n = 1$.

take-home message is that physical information can be beneficial to the statistical performance of the estimators.

An important future research direction is to implement numerical strategies for computing the kernel K in the general case. If successful, such strategies can then be used directly to solve general physics-informed machine learning problems. In order to derive theoretical guarantees, we need to go further by obtaining bounds on the eigenvalues of the operator associated with the problem. The key lies in Theorem 4.5, which characterizes the eigenvalues by a weak formulation. Once established, such bounds can be employed to obtain accurate rates for related techniques, typically physics-informed neural networks. It would also be interesting to derive rates of convergence in the setting $s \leq d/2$ using the so-called source condition (e.g., Blanchard and Mücke, 2020). An even more ambitious goal is to generalize the approach to nonlinear differential systems, for example polynomial. Overall, we believe that our results pave the way for a deeper understanding of the impact of physical regularization on empirical risk minimization performance.

References

- M.S. Agranovich. Sobolev Spaces, Their Generalizations and Elliptic Problems in Smooth and Lipschitz Domains. Springer, Cham, 2015.
- E. Arnone, A. Kneip, F. Nobile, and L.M. Sangalli. Some first results on the consistency of spatial regression with partial differential equation regularization. Statistica Sinica, 32:209–238, 2022.
- A. Arzani, J.-X. Wang, and R.M. D’Souza. Uncovering near-wall blood flow from sparse data with physics-informed neural networks. Physics of Fluids, 33:071905, 2021.
- L. Azzimonti, L.M. Sangalli, P. Secchi, M. Domanin, and F. Nobile. Blood flow velocity field estimation via spatial regression with PDE penalization. Journal of the American Statistical Association, 110:1057–1071, 2015.
- P. Batlle, Y. Chen, B. Hosseini, H. Owhadi, and A.M. Stuart. Error analysis of kernel/GP methods for nonlinear and parametric PDEs. arXiv:2305.04962, 2023.
- G. Blanchard and N. Mücke. Kernel regression, minimax rates and effective dimensionality: Beyond the regular case. Analysis and Applications, 18:683–696, 2020.
- S. Boucheron, G. Lugosi, and P. Massart. Concentration Inequalities: A Nonasymptotic Theory of Independence. Oxford University Press, Oxford, 2013.
- H. Brezis. Functional Analysis, Sobolev Spaces and Partial Differential Equations. Springer, New York, 2010.
- A. Caponnetto and E. De Vito. Optimal rates for the regularized least-squares algorithm. Foundations of Computational Mathematics, 7:331–368, 2007.
- S. Cuomo, V.S. Di Cola, F. Giampaolo, G. Rozza, M. Raissi, and F. Piccialli. Scientific machine learning through physics-informed neural networks: Where we are and what’s next. Journal of Scientific Computing, 92:88, 2022.

- E. de Bézenac, A. Pajot, and P. Gallinari. Deep learning for physical processes: Incorporating prior scientific knowledge. *Journal of Statistical Mechanics: Theory and Experiment*, page 124009, 2019.
- M.V. de Hoop, N.B. Kovachki, N.H. Nelsen, and A.M. Stuart. Convergence rates for learning linear operators from noisy data. *SIAM/ASA Journal on Uncertainty Quantification*, 11:480–513, 2023.
- T. De Ryck and S. Mishra. Error analysis for physics informed neural networks (PINNs) approximating Kolmogorov PDEs. *Advances in Computational Mathematics*, 48:79, 2022.
- T. De Ryck, S. Lanthaler, and S. Mishra. On the approximation of functions by tanh neural networks. *Neural Networks*, 143:732–750, 2021.
- N. Doumèche, G. Biau, and C. Boyer. Convergence and error analysis of PINNs. [arXiv:2305.01240](https://arxiv.org/abs/2305.01240), 2023.
- L.C. Evans. *Partial Differential Equations*, volume 19 of *Graduate Studies in Mathematics*. American Mathematical Society, Providence, 2nd edition, 2010.
- F. Ferraccioli, L.M. Sangalli, and L. Finos. Some first inferential tools for spatial regression with differential regularization. *Journal of Multivariate Analysis*, 189:104866, 2022.
- Z. Hao, S. Liu, Y. Zhang, C. Ying, Y. Feng, H. Su, and J. Zhu. Physics-informed machine learning: A survey on problems, methods and applications. [arXiv:2211.08064](https://arxiv.org/abs/2211.08064), 2022.
- G.E. Karniadakis, I.G. Kevrekidis, L. Lu, P. Perdikaris, S. Wang, and L. Yang. Physics-informed machine learning. *Nature Reviews Physics*, 3:422–440, 2021.
- A. Krishnapriyan, A. Gholami, S. Zhe, R. Kirby, and M.W. Mahoney. Characterizing possible failure modes in physics-informed neural networks. In M. Ranzato, A. Beygelzimer, Y. Dauphin, P.S. Liang, and J. Wortman Vaughan, editors, *Advances in Neural Information Processing Systems*, volume 34, pages 26548–26560. Curran Associates, Inc., 2021.
- Y. Lu, J. Blanchet, and L. Ying. Sobolev acceleration and statistical optimality for learning elliptic equations via gradient descent. [arXiv:2205.07331](https://arxiv.org/abs/2205.07331), 2022.
- S. Mishra and R. Molinaro. Estimates on the generalization error of physics-informed neural networks for approximating PDEs. *IMA Journal of Numerical Analysis*, 43:1–43, 2023.
- R. Nickl, S. van de Geer, and S. Wang. Convergence rates for penalised least squares estimators in PDE constrained regression problems. *SIAM/ASA Journal on Uncertainty Quantification*, 8: 374–413, 2020.
- Y. Qian, Y. Zhang, Y. Huang, and S. Dong. Error analysis of physics-informed neural networks for approximating dynamic PDEs of second order in time. [arxiv:2303.12245](https://arxiv.org/abs/2303.12245), 2023.
- R. Rai and C.K. Sahu. Driven by data or derived through physics? A review of hybrid physics guided machine learning techniques with cyber-physical system (CPS) focus. *IEEE Access*, 8: 71050–71073, 2020.

- M. Raissi, P. Perdikaris, and G.E. Karniadakis. Physics-informed neural networks: A deep learning framework for solving forward and inverse problems involving nonlinear partial differential equations. Journal of Computational Physics, 378:686–707, 2019.
- M. Ramezankhani, A. Nazemi, A. Narayan, H. Voggenreiter, M. Harandi, R. Seethaler, and A.S. Milani. A data-driven multi-fidelity physics-informed learning framework for smart manufacturing: A composites processing case study. In 2022 IEEE 5th International Conference on Industrial Cyber-Physical Systems (ICPS), pages 01–07. IEEE, 2022.
- M. Renardy and R.C. Rogers. An Introduction to Partial Differential Equations. Springer, New York, 2004.
- B. Riel, B. Minchew, and T. Bischoff. Data-driven inference of the mechanics of slip along glacier beds using physics-informed neural networks: Case study on Rutford Ice Stream, Antarctica. Journal of Advances in Modeling Earth Systems, 13:e2021MS002621, 2021.
- T. De Ryck, F. Bonnet, S. Mishra, and E. de Bézenac. An operator preconditioning perspective on training in physics-informed machine learning. arXiv:2310.05801, 2023.
- R. Schaback and H. Wendland. Kernel techniques: From machine learning to meshless methods. Acta Numerica, 15:543–639, 2006.
- Y. Shin. On the convergence of physics informed neural networks for linear second-order elliptic and parabolic type PDEs. Communications in Computational Physics, 28:2042–2074, 2020.
- Y. Shin, Z. Zhang, and G.E. Karniadakis. Error estimates of residual minimization using neural networks for linear PDEs. Journal of Machine Learning for Modeling and Computing, 4:73–101, 2023.
- E.M. Stein. Singular Integrals and Differentiability Properties of Functions, volume 30 of Princeton Mathematical Series. Princeton University Press, Princeton, 1970.
- M.E. Taylor. Partial Differential Equations I. Springer, New York, 2 edition, 2010.
- R. Temam. Navier–Stokes Equations and Nonlinear Functional Analysis. SIAM, Philadelphia, 2 edition, 1995.
- A.B. Tsybakov. Introduction to Nonparametric Estimation. Springer, New York, 2009.
- C. Wang, E. Bentinegna, W. Zhou, L. Klein, and B. Elmegreen. Physics-informed neural network super resolution for advection-diffusion models. In Third Workshop on Machine Learning and the Physical Sciences (NeurIPS 2020), 2020a.
- R. Wang, K. Kashinath, M. Mustafa, A. Albert, and R. Yu. Towards physics-informed deep learning for turbulent flow prediction. In Proceedings of the International Conference on Knowledge Discovery & Data Mining, pages 1457–1466, 2020b.
- S. Wu, A. Zhu, Y. Tang, and B. Lu. Convergence of physics-informed neural networks applied to linear second-order elliptic interface problems. arXiv:2203.03407, 2022.

K. Xu, M. Zhang, J. Li, S.S. Du, K.-I. Kawarabayashi, and S. Jegelka. How neural networks extrapolate: From feedforward to graph neural networks. In International Conference on Learning Representations, 2021.

Supplement to *Physics-informed machine learning as a kernel method*

Contents

1	Introduction	1
2	Related works	3
3	PIML as a kernel method	4
4	Convergence rates	7
4.1	Eigenvalues of the integral operator	7
4.2	Effective dimension and convergence rate	8
4.3	Characterizing the eigenvalues	9
4.4	The choice of Sobolev regularization is unimportant	9
5	Application: speed-up effect of the physical penalty	10
6	Conclusion	12
A	Some fundamentals of functional analysis	18
A.1	Sobolev spaces	18
A.2	Fourier series on complex periodic Sobolev spaces	19
A.3	Fourier series on Lipschitz domains	21
A.4	Operator theory	23
A.5	Symmetry and PDEs	24
B	The kernel point of view of PIML	24
B.1	Properties of the differential operator	24
B.2	Proof of Theorem 3.3	31
B.3	Proof of Proposition 3.4	32
C	Integral operator and eigenvalues	33
C.1	Compactness of $C\mathcal{O}_n C$	33
C.2	Proof of Theorem 4.2	33
C.3	Bounding the kernel	35
C.4	Proof of Theorem 4.5	37
C.5	High regularity in dimension 1	38
D	From eigenvalues of the integral operator to minimax convergence rates	39
D.1	Effective dimension	39
D.2	Lower bound on the eigenvalues of the integral kernel	40
D.3	Bounds on the convergence rate	41
D.4	Proof of Theorem 4.3	42
D.5	Proof of Proposition 4.4	43

E	About the choice of regularization	43
E.1	Kernel equivalence	43
E.2	Proof of Theorem 4.6	46
F	Application: the case $\mathcal{D} = \frac{d}{dx}$	46
F.1	Boundary conditions	46
F.2	Proof of Proposition 5.1	48
F.3	Proof of Proposition 5.2	49
F.4	Proof of Proposition 5.3	52

Appendix A. Some fundamentals of functional analysis

A.1. Sobolev spaces

Norms. The p norm $\|x\|_p$ of a d -dimensional vector $x = (x_1, \dots, x_d)$ is defined by $\|x\|_p = (\frac{1}{d} \sum_{i=1}^d |x_i|^p)^{1/p}$. For a function $f : \Omega \rightarrow \mathbb{R}$, we let $\|f\|_{L^p(\Omega)} = (\frac{1}{|\Omega|} \int_{\Omega} |f|^p)^{1/p}$. Similarly, $\|f\|_{\infty, \Omega} = \sup_{x \in \Omega} |f(x)|$. For the sake of conciseness, we sometimes write $\|f\|_{\infty}$ instead of $\|f\|_{\infty, \Omega}$.

Multi-indices and partial derivatives. For a multi-index $\alpha = (\alpha_1, \dots, \alpha_d) \in \mathbb{N}^d$ and a differentiable function $f : \mathbb{R}^d \rightarrow \mathbb{R}$, the α partial derivative of f is defined by

$$\partial^{\alpha} f = (\partial_1)^{\alpha_1} \dots (\partial_d)^{\alpha_d} f.$$

The set of multi-indices of sum less than k is defined by

$$\{|\alpha| \leq k\} = \{(\alpha_1, \dots, \alpha_d) \in \mathbb{N}^d, \alpha_1 + \dots + \alpha_d \leq k\}.$$

If $\alpha = 0$, $\partial^{\alpha} f = f$. Given two multi-indices α and β , we write $\alpha \leq \beta$ when $\alpha_i \leq \beta_i$ for all $1 \leq i \leq d$. The set of multi-indices less than α is denoted by $\{\beta \leq \alpha\}$. For a multi-index α such that $|\alpha| \leq k$, both sets $\{|\beta| \leq k\}$ and $\{\beta \leq \alpha\}$ are contained in $\{0, \dots, k\}^d$ and are therefore finite.

Hölder norm. For $K \in \mathbb{N}$, the Hölder norm of order K of a function $f \in C^K(\Omega, \mathbb{R})$ is defined by $\|f\|_{C^K(\Omega)} = \max_{|\alpha| \leq K} \|\partial^{\alpha} f\|_{\infty, \Omega}$. This norm allows to bound a function as well as its derivatives. The space $C^K(\Omega, \mathbb{R})$ endowed with the Hölder norm $\|\cdot\|_{C^K(\Omega)}$ is a Banach space. The space $C^{\infty}(\bar{\Omega}, \mathbb{R}^{d_2})$ is defined as the subspace of continuous functions $f : \bar{\Omega} \rightarrow \mathbb{R}$ satisfying $f|_{\Omega} \in C^{\infty}(\Omega, \mathbb{R})$ and, for all $K \in \mathbb{N}$, $\|f\|_{C^K(\Omega)} < \infty$.

Lipschitz function. Given a normed space $(V, \|\cdot\|)$, the Lipschitz norm of a function $f : V \rightarrow \mathbb{R}^d$ is defined by

$$\|f\|_{\text{Lip}} = \sup_{x, y \in V} \frac{\|f(x) - f(y)\|_2}{\|x - y\|}.$$

A function f is Lipschitz if $\|f\|_{\text{Lip}} < \infty$. The mean value theorem implies that for all $f \in C^1(V, \mathbb{R})$, $\|f\|_{\text{Lip}} \leq \|f\|_{C^1(V)}$.

Lipschitz surface and domain. A surface $\Gamma \subseteq \mathbb{R}^d$ is said to be Lipschitz if locally, in a neighborhood $U(x)$ of any point $x \in \Gamma$, an appropriate rotation r_x of the coordinate system transforms Γ into the graph of a Lipschitz function ϕ_x , i.e.,

$$r_x(\Gamma \cap U(x)) = \{(x_1, \dots, x_{d-1}, \phi_x(x_1, \dots, x_{d-1})), \forall (x_1, \dots, x_d) \in r_x(\Gamma \cap U(x))\}.$$

A domain $\Omega \subseteq \mathbb{R}^d$ is said to be Lipschitz if it has Lipschitz boundary and lies on one side of it, i.e., $\phi_x < 0$ or $\phi_x > 0$ on all intersections $\Omega \cap U_x$. All manifolds with C^1 boundary and all convex domains are Lipschitz domains (e.g., [Agranovich, 2015](#)).

Sobolev spaces. Let $\Omega \subseteq \mathbb{R}^d$ be an open set. A function $g \in L^2(\Omega, \mathbb{R})$ is said to be the α th weak derivative of $f \in L^2(\Omega, \mathbb{R})$ if, for all $\phi \in C^\infty(\bar{\Omega}, \mathbb{R})$ with compact support in Ω , one has $\int_\Omega g\phi = (-1)^{|\alpha|} \int_\Omega f\partial^\alpha\phi$. This is denoted by $g = \partial^\alpha f$. For $s \in \mathbb{N}$, the Sobolev space $H^s(\Omega)$ is the space of all functions $f \in L^2(\Omega, \mathbb{R})$ such that $\partial^\alpha f$ exists for all $|\alpha| \leq s$. This space is naturally endowed with the norm

$$\|f\|_{H^s(\Omega)} = \left(\sum_{|\alpha| \leq s} \|\partial^\alpha u\|_{L^2(\Omega)}^2 \right)^{1/2}.$$

Of course, if a function f belongs to the Hölder space $C^K(\bar{\Omega}, \mathbb{R})$, then it belongs to the Sobolev space $H^K(\Omega)$, and its weak derivatives are the usual derivatives. For more on Sobolev spaces, we refer the reader to [Evans \(2010, Chapter 5\)](#).

Fundamental results on Sobolev spaces. Let $\Omega \subseteq \mathbb{R}^d$ be an open set and let $s \in \mathbb{N}$ be an order of differentiation. It is not straightforward to extend a function $f \in H^s(\Omega)$ to a function $\tilde{f} \in H^s(\mathbb{R}^d)$ such that

$$\tilde{f}|_\Omega = f|_\Omega \quad \text{and} \quad \|\tilde{f}\|_{H^s(\mathbb{R}^d)} \leq C_\Omega \|f\|_{H^s(\Omega)},$$

for some constant C_Ω independent of f . This result is known as the extension theorem in [Evans \(2010, Chapter 5.4\)](#) when Ω is a manifold with C^1 boundary. However, the simplest domains in PDEs take the form $]0, L[\times]0, T[$, the boundary of which is not C^1 . Fortunately, [Stein \(1970, Theorem 5, Chapter VI.3.3\)](#) provides an extension theorem for bounded Lipschitz domains. The following two theorems are proved in [Doumèche et al. \(2023\)](#).

Theorem A.1 (Sobolev inequalities) *Let $\Omega \subseteq \mathbb{R}^d$ be a bounded Lipschitz domain and let $s \in \mathbb{N}$. If $s > d_1/2$, then there is an operator $\tilde{\Pi} : H^s(\Omega) \rightarrow C^0(\Omega, \mathbb{R})$ such that, for all $f \in H^s(\Omega)$, $\tilde{\Pi}(f) = f$ almost everywhere. Moreover, there is a constant $C_\Omega > 0$, depending only on Ω , such that $\|\tilde{\Pi}(f)\|_{\infty, \Omega} \leq C_\Omega \|f\|_{H^s(\Omega)}$.*

Theorem A.2 (Rellich-Kondrachov) *Let $\Omega \subseteq \mathbb{R}^d$ be a bounded Lipschitz domain and let $s \in \mathbb{N}$. Let $(f_p)_{p \in \mathbb{N}} \in H^{s+1}(\Omega)$ be a sequence such that $(\|f_p\|_{H^{s+1}(\Omega)})_{p \in \mathbb{N}}$ is bounded. There exists a function $f_\infty \in H^{s+1}(\Omega)$ and a subsequence of $(f_p)_{p \in \mathbb{N}}$ that converges to f_∞ with respect to the $H^s(\Omega)$ norm.*

A.2. Fourier series on complex periodic Sobolev spaces

Let $L > 0$.

Definition A.3 (Periodic extension operator) Let $d \in \mathbb{N}^*$. The periodic extension operator $E_{\text{per}} : L^2([-2L, 2L]^d) \rightarrow L^2([-4L, 4L]^d)$ is defined, for all function $f : [-2L, 2L]^d \rightarrow \mathbb{R}$ and all $x = (x_1, \dots, x_d) \in [-4L, 4L]^d$, by

$$E_{\text{per}}(f)(x) = f\left(x_1 - 4L \left\lfloor \frac{x_1}{4L} \right\rfloor, \dots, x_d - 4L \left\lfloor \frac{x_d}{4L} \right\rfloor\right).$$

Definition A.4 (Periodic Sobolev spaces) Let $s \in \mathbb{N}$. The space of functions f such that $E_{\text{per}}(f) \in H^s([-4L, 4L]^d)$ is denoted by $H_{\text{per}}^s([-2L, 2L]^d)$.

If $s > 0$, then $H_{\text{per}}^s([-2L, 2L]^d)$ is a strict linear subspace of $H^s([-2L, 2L]^d)$. For example, for all $s \geq 1$, the function $f(x) = x_1^2 + \dots + x_d^2$ belongs to $H^s([-2L, 2L]^d)$, but $f \notin H_{\text{per}}^s([-2L, 2L]^d)$. Indeed, though $E_{\text{per}}(f)$ is continuous, it is not weakly differentiable. The following characterization of periodic Sobolev spaces in terms of Fourier series are well-known (see, e.g., [Temam, 1995](#), Chapter 2.1).

Proposition A.5 (Fourier decomposition on periodic Sobolev spaces) Let $s \in \mathbb{N}$ and $d \geq 1$. For all function $f \in H_{\text{per}}^s([-2L, 2L]^d)$, there exists a unique vector $z \in \mathbb{C}^{\mathbb{Z}^d}$ such that $f(x) = \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle)$, and

$$\forall |\alpha| \leq s, \quad \partial^\alpha f(x) = \left(i \frac{\pi}{2L}\right)^{|\alpha|} \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle) \prod_{j=1}^d k_j^{\alpha_j}.$$

Moreover, for all multi-index $|\alpha| \leq s$, $\|\partial^\alpha f\|_{L^2([-2L, 2L]^d)}^2 = \left(\frac{\pi}{2L}\right)^{2|\alpha|} \sum_{k \in \mathbb{Z}^d} |z_k|^2 \prod_{j=1}^d k_j^{2\alpha_j}$. Therefore, $\|f\|_{H^s([-2L, 2L]^d)}^2 = \sum_{k \in \mathbb{Z}^d} |z_k|^2 \sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j^{2\alpha_j}$.

Proof The uniqueness of the decomposition is a consequence of

$$z_k = \frac{1}{4^d L^d} \int_{[-2L, 2L]^d} f(x) \exp(-i \frac{\pi}{2L} \langle k, x \rangle) dx.$$

To prove the existence of such a decomposition, consider $f \in H_{\text{per}}^s([-2L, 2L]^d)$. Since $f \in L^2([-2L, 2L]^d)$ and its derivative with respect to the first variable $\partial_1 f \in L^2([-2L, 2L]^d)$, f and $\partial_1 f$ can be decomposed into the following multidimensional Fourier series (see, e.g., [Brezis, 2010](#), Chapter 5.4):

$$\forall x \in [-2L, 2L]^d, \quad f(x) = \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle),$$

$$\forall x \in [-2L, 2L]^d, \quad \partial_1 f(x) = \sum_{k \in \mathbb{Z}^d} \tilde{z}_k \exp(i \frac{\pi}{2L} \langle k, x \rangle).$$

Observe that $E_{\text{per}}(f)$ has the same Fourier decomposition as f and that $E_{\text{per}}(\partial_1 f)$ has the same decomposition as $\partial_1 f$. The goal is to show that $\tilde{z}_k = i \frac{\pi}{2L} k_1 z_k$. By definition of the weak derivative $\partial_1 E_{\text{per}}(f)$, for any test function $\phi \in C^\infty([-4L, 4L]^d)$ with compact support in $[-4L, 4L]^d$, one has

$$\int_{[-4L, 4L]^d} \phi \partial_1 E_{\text{per}}(f) = - \int_{[-4L, 4L]^d} E_{\text{per}}(f) \partial_1 \phi.$$

Let

$$\psi(u) = \begin{cases} 0 & \text{if } -4L \leq u \leq -1 - 2L \\ \frac{\int_{-1-2L}^u \exp(\frac{-1}{(2L+1+v)^2}) \exp(\frac{-1}{(2L+v)^2}) dv}{(\int_{-1-2L}^{-2L} \exp(\frac{-1}{(2L+1+v)^2}) \exp(\frac{-1}{(2L+v)^2}) dv)^{-1}}, & \text{if } -1 - 2L \leq u \leq -2L, \\ 1 & \text{if } -2L \leq u \leq 2L - 1, \\ 1 - \psi(u - 4L) & \text{if } 2L - 1 \leq u \leq 2L, \\ 0 & \text{if } 2L + 1 \leq u \leq 4L. \end{cases}$$

One easily verifies that $\psi \in C^\infty([-4L, 4L])$ and that it has a compact support in $[-4L, 4L]$. Moreover, $\|\psi\|_\infty = 1$. Notice that, for all function $g \in L^2([-2L, 2L])$ and any $4L$ -periodic function $\phi \in C^\infty([-4L, 4L])$ whose support is not necessary compact,

$$\int_{[-4L, 4L]} g \phi \psi = \int_{[-2L, 2L]} g \phi \quad \text{and} \quad \int_{[-4L, 4L]} g(\phi \psi)' = \int_{[-2L, 2L]} g \phi'. \quad (6)$$

To generalize such a property in dimension d , we let $\psi_d(x) = \prod_{j=1}^d \psi(x_j)$. Then, for all $k \in \mathbb{Z}^d$, $\phi_{k,d}(x) := \psi_d(x) \exp(-i \frac{\pi}{2L} \langle k, x \rangle)$ is a smooth function with compact support. Thus, by definition of the weak derivative,

$$\int_{[-4L, 4L]^d} \phi_{k,d} \partial_1 E_{\text{per}}(f) = - \int_{[-4L, 4L]^d} E_{\text{per}}(f) \partial_1 \phi_{k,d}.$$

Moreover, using the left-hand side of (6), we have that

$$\int_{[-4L, 4L]^d} \phi_{k,d} \partial_1 E_{\text{per}}(f) = \int_{[-2L, 2L]^d} \exp(-i \frac{\pi}{2L} \langle k, x \rangle) \partial_1 E_{\text{per}}(f)(x) dx = (4L)^d \tilde{z}_k,$$

while, using the right-hand side of (6), we have that

$$\int_{[-4L, 4L]^d} E_{\text{per}}(f) \partial_1 \phi_{k,d} = \frac{-i\pi}{2L} k_1 \int_{[-2L, 2L]^d} E_{\text{per}}(f)(x) \exp(\frac{-i\pi}{2L} \langle k, x \rangle) dx = (4L)^d \frac{-i\pi}{2L} k_1 z_k.$$

Therefore, $\tilde{z}_k = i \frac{\pi}{2L} k_1 z_k$.

The exact same reasoning holds for $\partial_j f$, for all $1 \leq j \leq d$. By iterating on the successive derivatives, we obtain that for all $|\alpha| \leq s$, $\partial^\alpha f(x) = (i \frac{\pi}{2L})^{|\alpha|} \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle) \prod_{j=1}^d k_j^{\alpha_j}$, as desired. The last two equations of the proposition are direct consequences of Parseval's theorem. \blacksquare

This proposition states that there is a one-to-one mapping between $H_{\text{per}}^s([-2L, 2L]^d)$ and $\{z \in \mathbb{C}^{\mathbb{Z}^d} \mid \sum_k |z_k|^2 (1 + \|k\|_2^2)^s < \infty \text{ and } \bar{z}_k = z_{-k}\}$. In particular, this shows that for $s > 0$, $H_{\text{per}}^s([-2L, 2L]^d)$ is an Hilbert space for the norm $\|\cdot\|_{H^s([-2L, 2L]^d)}$.

A.3. Fourier series on Lipschitz domains

As for now, it is assumed that $\Omega \subseteq [-L, L]^d$ is a bounded Lipschitz domain. The objective of this section is to parameterize the Sobolev space $H^s(\Omega)$ by the space $\mathbb{C}^{\mathbb{Z}^d}$ of Fourier coefficients.

Proposition A.6 (Fourier decomposition of $H^s(\Omega)$) *Let $s \in \mathbb{N}$. For any function $f \in H^s(\Omega)$, there is a vector $z \in \mathbb{C}^{\mathbb{Z}^d}$ such that $\sum_{k \in \mathbb{Z}^d} |z_k|^2 \|k\|_2^{2s} < \infty$ and*

$$\forall |\alpha| \leq s, \forall x \in \Omega, \quad \partial^\alpha f(x) = \left(i \frac{\pi}{2L}\right)^{|\alpha|} \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle) \prod_{j=1}^d k_j^{\alpha_j}.$$

Thus, f can be linearly extended to the function $\tilde{E}(f)(x) = \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle)$ which belongs to $H_{\text{per}}^s([-2L, 2L]^d)$. Moreover, there is a constant $C_{s,\Omega}$, depending only on the domain Ω and the order of differentiation s , such that, for all $f \in H^s(\Omega)$,

$$\|\tilde{E}(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 = \sum_{k \in \mathbb{Z}^d} |z_k|^2 \sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j^{2\alpha_j} \leq \tilde{C}_{s,\Omega} \|f\|_{H^s(\Omega)}^2.$$

Proof Let $f \in H^s(\Omega)$. According to the Sobolev extension theorem (Evans, 2010, Chapter 5.4), there is an extension operator $E : H^s(\Omega) \rightarrow H^s([-2L, 2L]^d)$ and a constant $C_{s,\Omega}$, depending only on Ω and s , such that, for all $f \in H^s(\Omega)$, $E(f) \in H^s([-2L, 2L]^d)$ and $\|E(f)\|_{H^s([-2L, 2L]^d)} \leq C_{s,\Omega} \|f\|_{H^s(\Omega)}$. Choose $\phi \in C^\infty([-2L, 2L]^d, [0, 1])$ with compact support, and such that $\phi = 1$ on Ω and $\phi = 0$ on $[-2L, 2L]^d \setminus [-3L/2, 3L/2]^d$. Then the extension operator $\tilde{E}(f) = \phi \times E(f)$ is such that $\tilde{E}(f) \in H_{\text{per}}^s([-2L, 2L]^d)$. In addition, the Leibniz formula on weak derivatives shows that there is a constant $\tilde{C}_{s,\Omega}$ such that $\|\tilde{E}(f)\|_{H^s([-2L, 2L]^d)}^2 \leq \tilde{C}_{s,\Omega} \|f\|_{H^s(\Omega)}^2$. The result is then a direct consequence of Proposition A.5 applied to $\tilde{E}(f)$. \blacksquare

Classical theorems on series differentiation show that given any vector $z \in \mathbb{C}^{\mathbb{Z}^d}$ satisfying

$$\sum_{k \in \mathbb{Z}^d} |z_k|^2 \|k\|_2^{2s} < \infty \quad \text{and} \quad \bar{z} = -z,$$

the associated Fourier series belongs to $H^s(\Omega)$. This shows that one can identify $H^s(\Omega)$ with $\{z \in \mathbb{C}^{\mathbb{Z}^d} \mid \sum_{k \in \mathbb{Z}^d} |z_k|^2 \|k\|_2^{2s} < \infty \text{ and } \bar{z} = -z\}$, and the inner product $\langle f, g \rangle_{H^s([-2L, 2L]^d)} = \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha f \partial^\alpha g$ with $\langle \tilde{z}, z \rangle_{\mathbb{C}^{\mathbb{Z}^d}} = \sum_{k \in \mathbb{Z}^d} \tilde{z}_k \bar{z}_k \sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j^{2\alpha_j}$.

Proposition A.7 (Countable reindexing of $H^s(\Omega)$) *There is a one-to-one mapping $k : \mathbb{N} \rightarrow \mathbb{Z}^d$ such that, letting $e_j = (x \mapsto \exp(i \frac{\pi}{2L} \langle k(j), x \rangle))$, any function $f \in H^s(\Omega)$ can be written as $\sum_{j \in \mathbb{N}} z_j e_j$, with $z \in \mathbb{C}^{\mathbb{N}}$ and $\sum_{j \in \mathbb{N}} |z_j|^2 j^{2s/d} < \infty$.*

Proof Let $f \in L^2(\Omega)$. By Proposition A.6, we know that $f \in H^s(\Omega)$ if and only if there is a vector $z \in \mathbb{C}^{\mathbb{Z}^d}$ such that $\sum_{k \in \mathbb{Z}^d} |z_k|^2 \|k\|_2^{2s} < \infty$, and $f(x) = \sum_{k \in \mathbb{Z}^d} z_k \exp(i \frac{\pi}{2L} \langle k, x \rangle)$. Let $j \in \mathbb{N} \mapsto k(j) \in \mathbb{Z}^d$ be a one-to-one mapping such that $\|k(j)\|_1$ is increasing. Then, for all $K > 0$,

$$\binom{K + (d+1) - 1}{(d+1) - 1} \leq \text{argmin}\{j \in \mathbb{N} \mid \|k(j)\|_1 \geq K\} \leq 2^d \binom{K + (d+1) - 1}{(d+1) - 1}.$$

Indeed, $\binom{K + (d+1) - 1}{(d+1) - 1}$ corresponds to the number of vectors $(n_0, \dots, n_d) \in \mathbb{N}^{d+1}$ such that $n_0 + \dots + n_d = K$, where n_ℓ represents the order of differentiation along the dimension ℓ

and where n_0 is a fictive dimension to take into account derivatives of order less than s). Since $\binom{K + (d + 1) - 1}{(d + 1) - 1} \underset{j \rightarrow \infty}{\sim} \frac{K^d}{d!}$, we deduce that there are constants $C_1, C_2 > 0$ such that $C_1 j^{1/d} \leq \|k(j)\|_1 \leq C_2 j^{1/d}$. Observe that $\|k\|_2^{2s} \geq (\max_{j=1}^d k_j)^{2s} \geq \|k\|_1^{2s}/d^{2s}$, and that $\|k\|_2^{2s} \leq (d \max_{j=1}^d k_j^2)^s \leq d^s \|k\|_1^{2s}$. We conclude that $f \in H^s(\Omega)$ if and only if f can be written as $\sum_{j \in \mathbb{N}} z_{k(j)} \exp(i \frac{\pi}{2L} \langle k(j), x \rangle)$, where $\sum_{j \in \mathbb{N}} |z_{k(j)}|^2 j^{2s/d} < \infty$. ■

A.4. Operator theory

An operator is a linear function between two Hilbert spaces, potentially of infinite dimensions. The objective of this section is to give conditions on the regularity of such an operator so that it behaves similarly to matrices in finite dimension spaces. For more advanced material, the reader is referred to the textbooks by [Evans \(2010, Chapter D.6\)](#) and [Brezis \(2010, Problem 37 \(6\)\)](#).

Definition A.8 (Hermitian spaces and Hermitian basis) $(H, \langle \cdot, \cdot \rangle)$ is a Hermitian space when H is a complex Hilbert space endowed with an Hermitian inner product $\langle \cdot, \cdot \rangle$. This Hermitian inner product is associated with the norm $\|u\|^2 = \langle u, u \rangle$, defining a topology on H . We say that $(v_n)_{n \in \mathbb{N}} \in H^{\mathbb{N}}$ is a Hermitian basis of H if $\langle v_n, v_m \rangle = \delta_{n,m}$, and if for all $u \in H$, there exists a sequence $(z_n)_{n \in \mathbb{N}} \in \mathbb{C}^{\mathbb{N}}$ such that $\lim_{n \rightarrow \infty} \|u - \sum_{j=1}^n z_j v_j\| = 0$. H is said to be separable if it admits an Hermitian basis.

Definition A.9 (Self-adjoint operator) Let $(H, \langle \cdot, \cdot \rangle)$ be a Hermitian space. Let $\mathcal{O} : H \rightarrow H$ be an operator. We say that \mathcal{O} is self-adjoint if, for all $u, v \in H$, one has $\langle \mathcal{O}u, v \rangle = \langle u, \mathcal{O}v \rangle$.

Definition A.10 (Compact operator) Let $(H, \langle \cdot, \cdot \rangle)$ be a Hermitian space. Let $\mathcal{O} : H \rightarrow H$ be an operator. We say that \mathcal{O} is compact if, for any bounded set $S \subseteq H$, the closure of $\mathcal{O}(S)$ is compact.

Theorem A.11 (Spectral theorem) Let \mathcal{O} be a compact self-adjoint operator on a separable Hermitian space $(H, \langle \cdot, \cdot \rangle)$. Then \mathcal{O} is diagonalizable in an orthonormal basis with real eigenvalues, i.e., there is an Hermitian basis $(v_m)_{m \in \mathbb{N}}$ and real numbers $(a_m)_{m \in \mathbb{N}}$ such that, for all $u \in H$, $\mathcal{O}(u) = \sum_{m \in \mathbb{N}} a_m \langle v_m, u \rangle v_m$.

Definition A.12 (Positive operator) An operator \mathcal{O} on a Hermitian space $(H, \langle \cdot, \cdot \rangle)$ is positive if, for all $u \in H$, $\langle u, \mathcal{O}u \rangle \geq 0$.

Theorem A.13 (Courant-Fischer min-max theorem) Let \mathcal{O} be a positive compact self-adjoint operator on a separable Hermitian space $(H, \langle \cdot, \cdot \rangle)$. Then the eigenvalues of \mathcal{O} are positive and, when reindexing them in a non-increasing order,

$$a_m(\mathcal{O}) = \max_{\substack{\Sigma \subseteq H \\ \dim \Sigma = m}} \min_{\substack{u \in \Sigma \\ u \neq 0}} \|u\|^{-2} \langle u, \mathcal{O}u \rangle.$$

Definition A.14 (Order on Hermitian operators) Let \mathcal{O}_1 and \mathcal{O}_2 be two positive compact self-adjoint operators on a separable Hermitian space $(H, \langle \cdot, \cdot \rangle)$. We say that $\mathcal{O}_1 \succeq \mathcal{O}_2$ if, for all $u \in H$, $\langle u, \mathcal{O}_1 u \rangle \geq \langle u, \mathcal{O}_2 u \rangle$. According to the Courant-Fischer min-max theorem, this implies that, for all $m \in \mathbb{N}$, $a_m(\mathcal{O}_1) \geq a_m(\mathcal{O}_2)$.

A.5. Symmetry and PDEs

The goal of this section is to recall various techniques useful for the determination of the eigenfunctions of a differential operator.

Definition A.15 (Symmetric operator) *An operator \mathcal{O} on a Hilbert space $\mathcal{H} \subseteq L^2([-2L, 2L]^d)$ is said to be symmetric if, for all functions $f \in \mathcal{H}$ and for all $x \in [-2L, 2L]^d$, $\mathcal{O}(f)(-x) = \mathcal{O}(f(-\cdot))(x)$, where $f(-\cdot)$ is the function such that $f(-\cdot)(x) = f(-x)$.*

For example, the Laplacian Δ in dimension $d = 2$ is a symmetric operator, since $\Delta f(-\cdot)(x) = (\partial_{1,1}^2 f(-\cdot))(x) + (\partial_{2,2}^2 f(-\cdot))(x) = \Delta f(-x)$. However, ∂_1 is not symmetric, since $\partial_1 f(-\cdot)(x) = -(\partial_1 f)(-x)$.

Proposition A.16 (Eigenfunctions of symmetric operators) *Let \mathcal{O} be a symmetric operator on a Hilbert space \mathcal{H} . Then, if v is an eigenfunction of \mathcal{O} , $v^{\text{sym}} = v + v(-\cdot)$ and $v^{\text{antisym}} = v - v(-\cdot)$ are two eigenfunctions of \mathcal{O} with the same eigenvalue as v , and $\int_{[-2L, 2L]^d} v^{\text{sym}} v^{\text{antisym}} = 0$. Notice that $v = (v^{\text{sym}} + v^{\text{antisym}})/2$.*

Proof Let v be an eigenfunction of \mathcal{O} for the eigenvalue $a \in \mathbb{R}$, i.e., $\mathcal{O}(v) = av$. Since \mathcal{O} is symmetric, $\mathcal{O}(v(-\cdot)) = \mathcal{O}(v)(-\cdot) = av(-\cdot)$. Therefore, v^{sym} and v^{antisym} are two eigenfunctions of \mathcal{O} with a as eigenvalue. Since v^{sym} is symmetric and v^{antisym} is antisymmetric, $\int_{[-2L, 2L]^d} v^{\text{sym}} v^{\text{antisym}} = 0$, and so they are orthogonal. \blacksquare

Appendix B. The kernel point of view of PIML

This appendix is devoted to providing the tools of functional analysis relevant to our problem.

B.1. Properties of the differential operator

Let $\lambda_n > 0$ and $\mu_n \geq 0$. We study in this section some of the properties of the differential operator \mathcal{O}_n such that, for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$, $\|\mathcal{O}_n^{-1/2}(f)\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$.

Proposition B.1 (Differential operator) *There is an injective operator $\mathcal{O}_n : L^2([-2L, 2L]^d) \rightarrow H_{\text{per}}^s([-2L, 2L]^d)$ defined as follows: for all $f \in L^2([-2L, 2L]^d)$, $\mathcal{O}_n(f)$ is the unique element of $H_{\text{per}}^s([-2L, 2L]^d)$ such that, for any test function $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$,*

$$\lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha \phi \partial^\alpha \mathcal{O}_n(f) + \mu_n \int_{\Omega} \mathcal{D}\phi \mathcal{D}\mathcal{O}_n(f) = \int_{[-2L, 2L]^d} \phi f.$$

Moreover, $\|\mathcal{O}_n f\|_{H_{\text{per}}^s([-2L, 2L]^d)} \leq \lambda_n^{-1} \|f\|_{L^2([-2L, 2L]^d)}$, i.e., \mathcal{O}_n is bounded.

Proof We use the framework provided by Evans (2010, page 304) to prove the result. Let the bilinear form $B : H_{\text{per}}^s([-2L, 2L]^d) \times H_{\text{per}}^s([-2L, 2L]^d) \rightarrow \mathbb{R}$ be defined by

$$B[u, v] = \lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha u \partial^\alpha v + \mu_n \int_{\Omega} \mathcal{D}u \mathcal{D}v.$$

Observe that B is coercive since $B[u, u] \geq \lambda_n \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2$. Moreover, using the Cauchy-Schwarz inequality $(x_1 + \dots + x_N)^2 \leq N(x_1^2 + \dots + x_N^2)$, we see that

$$\begin{aligned} \int_{\Omega} |\mathcal{D}u|^2 &= \int_{\Omega} \left| \sum_{|\alpha| \leq s} p_{\alpha} \partial^{\alpha} u \right|^2 \\ &\leq (\max_{\alpha} \|p_{\alpha}\|_{\infty})^2 \int_{[-2L, 2L]^d} \left(\sum_{|\alpha| \leq s} |\partial^{\alpha} u| \right)^2 \\ &\leq (\max_{\alpha} \|p_{\alpha}\|_{\infty})^2 2^s \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2. \end{aligned}$$

Therefore, using the Cauchy-Schwarz inequality, we have

$$\left| \int_{\Omega} \mathcal{D}u \mathcal{D}v \right| \leq (\max_{\alpha} \|p_{\alpha}\|_{\infty})^2 2^s \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)} \|v\|_{H_{\text{per}}^s([-2L, 2L]^d)}.$$

Thus,

$$|B[u, v]| \leq (\lambda_n + (\max_{\alpha} \|p_{\alpha}\|_{\infty})^2 2^s \mu_n) \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)} \|v\|_{H_{\text{per}}^s([-2L, 2L]^d)},$$

showing thereby the continuity of B .

Next, for $f \in L^2([-2L, 2L]^d)$, observe that $\phi \mapsto \int_{[-2L, 2L]^d} \phi f$ is a bounded linear form on $H_{\text{per}}^s([-2L, 2L]^d)$, since

$$\left| \int_{[-2L, 2L]^d} \phi f \right| \leq \|\phi\|_{L^2([-2L, 2L]^d)} \|f\|_{L^2([-2L, 2L]^d)} \leq \|\phi\|_{H_{\text{per}}^s([-2L, 2L]^d)} \|f\|_{L^2([-2L, 2L]^d)}.$$

Thus, the Lax-Milgram theorem (Evans, 2010, Chapter 6.2, Theorem 1) ensures that for all $f \in L^2([-2L, 2L]^d)$, there is a unique element $w \in H_{\text{per}}^s([-2L, 2L]^d)$ such that, for any test function $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$\lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^{\alpha} \phi \partial^{\alpha} w + \mu_n \int_{\Omega} \mathcal{D}\phi \mathcal{D}w = \int_{[-2L, 2L]^d} \phi f.$$

Call \mathcal{O}_n the function associating w to f . Then, by the uniqueness of w provided by the Lax-Milgram theorem, we deduce that \mathcal{O}_n is injective and linear. Moreover, using the coercivity of B , we have

$$\begin{aligned} \|\mathcal{O}_n f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 &\leq \lambda_n^{-1} B[\mathcal{O}_n f, \mathcal{O}_n f] = \lambda_n^{-1} \langle \mathcal{O}_n f, f \rangle_{L^2([-2L, 2L]^d)} \\ &\leq \lambda_n^{-1} \|f\|_{L^2([-2L, 2L]^d)} \|\mathcal{O}_n f\|_{L^2([-2L, 2L]^d)} \\ &\leq \lambda_n^{-1} \|f\|_{L^2([-2L, 2L]^d)} \|\mathcal{O}_n f\|_{H_{\text{per}}^s([-2L, 2L]^d)}. \end{aligned}$$

In particular, $\|\mathcal{O}_n f\|_{H_{\text{per}}^s([-2L, 2L]^d)} \leq \lambda_n^{-1} \|f\|_{L^2([-2L, 2L]^d)}$, and the proof is complete. \blacksquare

Proposition B.2 (Diagonalization on L^2) *There exists an orthonormal basis $(v_m)_{m \in \mathbb{N}}$ of the space $L^2([-2L, 2L]^d)$ of eigenfunctions of \mathcal{O}_n , associated with non-increasing strictly positive eigenvalues $(a_m)_{m \in \mathbb{N}}$, such that $\mathcal{O}_n = \sum_{m \in \mathbb{N}} a_m \langle v_m, \cdot \rangle_{L^2([-2L, 2L]^d)} v_m$.*

Proof By the Rellich-Kondrakov theorem (Theorem A.2), the operator $\mathcal{O}_n : L^2([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ is compact. Moreover, by definition of \mathcal{O}_n , for all $f, g \in L^2([-2L, 2L]^d)$, one has $\langle f, \mathcal{O}_n g \rangle_{L^2([-2L, 2L]^d)} = B[\mathcal{O}_n f, \mathcal{O}_n g] = \langle \mathcal{O}_n f, g \rangle_{L^2([-2L, 2L]^d)}$. Therefore, \mathcal{O}_n is self-adjoint. Furthermore, $\langle f, \mathcal{O}_n f \rangle_{L^2([-2L, 2L]^d)} = B[\mathcal{O}_n f, \mathcal{O}_n f] \geq \lambda_n \|\mathcal{O}_n f\|_{H_{\text{per}}^s([-2L, 2L]^d)} > 0$, since \mathcal{O}_n is injective. This means that \mathcal{O}_n is strictly positive. The result is then a consequence of the spectral theorem (Theorem A.11). \blacksquare

Proposition B.3 (Diagonalization on H^s) *The orthonormal basis $(v_m)_{m \in \mathbb{N}}$ of Proposition B.2 is in fact a basis of $H_{\text{per}}^s([-2L, 2L]^d)$. Moreover, letting $C_1 = (\lambda_n + (\max_{\alpha} \|p_{\alpha}\|_{\infty})^2 2^s \mu_n)$, we have that for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$,*

$$\sum_{m \in \mathbb{N}} a_m^{-1} \langle f, v_m \rangle_{L^2([-2L, 2L]^d)}^2 \leq C_1 \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2.$$

Proof We follow the framework of Evans (2010, page 337). First observe that $\mathcal{O}_n v_m = a_m v_m$ and $\|v_m\|_{L^2([-2L, 2L]^d)} = 1$, implies that $\|\mathcal{O}_n v_m\|_{H_{\text{per}}^s([-2L, 2L]^d)} \leq \lambda_n^{-1} \|v_m\|_{L^2([-2L, 2L]^d)}$ implies that $\|v_m\|_{H_{\text{per}}^s([-2L, 2L]^d)} \leq \lambda_n^{-1} a_m^{-1}$. Therefore, $v_m \in H_{\text{per}}^s([-2L, 2L]^d)$, and we can apply B to it. For all $m \in \mathbb{N}$,

$$B[v_m, v_m] = B[v_m, a_m^{-1} \mathcal{O}_n v_m] = a_m^{-1} \langle v_m, v_m \rangle_{L^2([-2L, 2L]^d)} = a_m^{-1}.$$

Similarly, if $m \neq \ell$, $B[v_m, v_{\ell}] = a_m^{-1} \langle v_m, v_{\ell} \rangle_{L^2([-2L, 2L]^d)} = 0$. Remark that B is a inner product on $H_{\text{per}}^s([-2L, 2L]^d)$ and $(\sqrt{a_m} v_m)_{m \in \mathbb{N}}$ is an orthonormal family for the B -inner product. Indeed, notice that if, for a fixed $u \in H_{\text{per}}^s([-2L, 2L]^d)$, one has $B[v_m, u] = 0$ for all $m \in \mathbb{N}$, then $\langle v_m, u \rangle_{L^2([-2L, 2L]^d)} = 0$. Thus, since $(v_m)_{m \in \mathbb{N}}$ is an orthonormal basis of $L^2([-2L, 2L]^d)$, $u = 0$.

Let, for $N \in \mathbb{N}$ and $u \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$u_N = \sum_{m=0}^N B[u, a_m^{1/2} v_m] a_m^{1/2} v_m.$$

Since $v_m \in H_{\text{per}}^s([-2L, 2L]^d)$, one has $u_N \in H_{\text{per}}^s([-2L, 2L]^d)$. Upon noting that $B[u - u_N, u - u_N] \geq 0$ and that $B[u - u_N, u - u_N] = B[u, u] - \sum_{m=0}^N B[u, a_m^{1/2} v_m]^2$ (using the bilinearity of B), we derive the following Bessel's inequality for B

$$\sum_{m=0}^{\infty} B[u, a_m^{1/2} v_m]^2 \leq B[u, u] \leq C_1 \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2. \quad (7)$$

Then, for all $\ell \geq p$,

$$B[u_{\ell} - u_p, u_{\ell} - u_p] = \sum_{m=p}^{\ell} B[u, a_m^{1/2} v_m]^2 \leq \sum_{m=p}^{\infty} B[u, a_m^{1/2} v_m]^2 \xrightarrow{p \rightarrow \infty} 0.$$

This shows that $(u_N)_{N \in \mathbb{N}}$ is a Cauchy sequence for the B -inner product. Since, $B[u_{\ell} - u_p, u_{\ell} - u_p] \geq \lambda_n^{-1} \|u_{\ell} - u_p\|_{H^s([-2L, 2L]^d)}^2$, $(u_N)_{N \in \mathbb{N}}$ is also a Cauchy sequence for the $\|\cdot\|_{H_{\text{per}}^s([-2L, 2L]^d)}$

norm. Recalling that $H_{\text{per}}^s([-2L, 2L]^d)$ is a Banach space, we deduce that $u_\infty := \lim_{N \rightarrow \infty} u_N$ exists and belongs to $H_{\text{per}}^s([-2L, 2L]^d)$. Since B is continuous with respect to the $\|\cdot\|_{H_{\text{per}}^s([-2L, 2L]^d)}$ norm, we also deduce that, for all $m \in \mathbb{N}$, $B[u - u_\infty, v_m] = 0$, i.e., $u = u_\infty$. In conclusion,

$$u = \sum_{m \in \mathbb{N}} B[u, a_m^{1/2} v_m] a_m^{1/2} v_m.$$

This means that $(v_m)_{m \in \mathbb{N}}$ is a basis of $H_{\text{per}}^s([-2L, 2L]^d)$. Moreover, using the Bessel's inequality (7), we have that $\sum_{m=0}^{\infty} B[u, a_m^{1/2} v_m]^2 = \sum_{m \in \mathbb{N}} a_m^{-1} \langle u, v_m \rangle_{L^2([-2L, 2L]^d)}^2 \leq C_1 \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2$. ■

Proposition B.4 (Differential inner product) *The operators*

- $\mathcal{O}_n^{-1/2} : H_{\text{per}}^s([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$, defined by

$$\mathcal{O}_n^{-1/2} = \sum_{m \in \mathbb{N}} a_m^{-1/2} \langle v_m, \cdot \rangle_{L^2([-2L, 2L]^d)} v_m,$$

- and $\mathcal{O}_n^{1/2} : L^2([-2L, 2L]^d) \rightarrow H_{\text{per}}^s([-2L, 2L]^d)$, defined by

$$\mathcal{O}_n^{1/2} = \sum_{m \in \mathbb{N}} a_m^{1/2} \langle v_m, \cdot \rangle_{L^2([-2L, 2L]^d)} v_m,$$

are well-defined and bounded. Moreover, for all $u \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$\mathcal{O}_n^{1/2} \mathcal{O}_n^{-1/2}(u) = u,$$

and

$$\|\mathcal{O}_n^{-1/2}(u)\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(u)\|_{L^2(\Omega)}^2.$$

Proof Proposition B.3 shows that, for all $u \in H_{\text{per}}^s([-2L, 2L]^d)$, $\sum_{m \in \mathbb{N}} a_m^{-1} \langle u, v_m \rangle_{L^2([-2L, 2L]^d)}^2 \leq C_1 \|u\|_{H^s([-2L, 2L]^d)}^2$. Therefore, $(\sum_{m=0}^N a_m^{-1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m)_{N \in \mathbb{N}}$ is a Cauchy sequence converging in $L^2([-2L, 2L]^d)$. Denote the limit of this sequence by $\mathcal{O}_n^{-1/2}(u)$. Since $B[u, u] = \sum_{m \in \mathbb{N}} a_m^{-1} \langle u, v_m \rangle_{L^2([-2L, 2L]^d)}^2$, we deduce that

$$\|\mathcal{O}_n^{-1/2}(u)\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(u)\|_{L^2(\Omega)}^2.$$

Finally, using $\|\mathcal{O}_n^{-1/2}(u)\|_{L^2([-2L, 2L]^d)}^2 \leq C_1 \|u\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2$, we conclude that the operator $\mathcal{O}_n^{-1/2}$ is bounded.

Moreover, $(\sum_{m=0}^N a_m^{1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m)_{N \in \mathbb{N}}$ is also a Cauchy sequence in the space $H_{\text{per}}^s([-2L, 2L]^d)$. To see this, note that $\sum_{m=0}^N a_m^{1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m \in H_{\text{per}}^s([-2L, 2L]^d)$, and that this sequence is a Cauchy sequence for the B inner product, because

$$\begin{aligned} & B \left[\sum_{m=p}^{\ell} a_m^{1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m, \sum_{m=p}^{\ell} a_m^{1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m \right] \\ &= \sum_{m=p}^{\ell} a_m \langle v_m, u \rangle_{L^2([-2L, 2L]^d)}^2 B[v_m, v_m] \\ &= \sum_{m=p}^{\ell} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)}^2 \\ &\leq \sum_{m=p}^{\infty} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)}^2 \xrightarrow{p \rightarrow \infty} 0. \end{aligned}$$

Thus, it $\sum_{m=0}^N a_m^{1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m$ converges in $H_{\text{per}}^s([-2L, 2L]^d)$ to a limit that we denote by $\mathcal{O}_n^{1/2}(u)$. By the continuity of B , $B[\mathcal{O}_n^{1/2}(u), \mathcal{O}_n^{1/2}(u)] \leq \|u\|_{L^2([-2L, 2L]^d)}^2$. Therefore, $\|\mathcal{O}_n^{1/2}(u)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 \leq \lambda_n^{-1} \|u\|_{L^2([-2L, 2L]^d)}^2$, i.e., $\mathcal{O}_n^{1/2}$ is bounded.

To conclude the proof, observe that since $(\sum_{m=0}^N a_m^{-1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)} v_m)_{N \in \mathbb{N}}$ converges to $\mathcal{O}_n^{-1/2}(u)$ in $L^2([-2L, 2L]^d)$, and since the inner product $\langle \cdot, \cdot \rangle$ is continuous with respect to the $L^2([-2L, 2L]^d)$ norm (by the Cauchy-Schwarz inequality), then, for all $u \in H_{\text{per}}^s([-2L, 2L]^d)$, one can write $\langle \mathcal{O}_n^{-1/2}(u), v_m \rangle_{L^2([-2L, 2L]^d)} = a_m^{-1/2} \langle v_m, u \rangle_{L^2([-2L, 2L]^d)}$. Besides, since the sequence $(\sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{-1/2}(u) \rangle_{L^2([-2L, 2L]^d)} v_m)_{N \in \mathbb{N}}$ converges to $\mathcal{O}_n^{1/2} \mathcal{O}_n^{-1/2}(u)$ in $L^2([-2L, 2L]^d)$, one has that $\langle \mathcal{O}_n^{1/2} \mathcal{O}_n^{-1/2}(u), v_m \rangle_{L^2([-2L, 2L]^d)} = \langle u, v_m \rangle_{L^2([-2L, 2L]^d)}$. Finally, this shows that $\mathcal{O}_n^{1/2} \mathcal{O}_n^{-1/2}(u) = u$, and the proof is complete. \blacksquare

Recall from Proposition A.7 that there exists a countable re-indexing $k : \mathbb{N} \rightarrow \mathbb{Z}^d$ such that $\|k\|_1$ is non-decreasing. Recall that we have let $e_{k(\ell)}(x) := \exp(i \langle k(\ell), x \rangle)$.

Lemma B.5 (Non-empty intersection) *Let \mathcal{V} be a linear subspace of $H_{\text{per}}^s([-2L, 2L]^d)$ such that $\dim \mathcal{V} = m + 1$. Then $\mathcal{V} \cap \text{Span}(e_{k(\ell)})_{\ell \geq m} \neq \emptyset$.*

Proof Let z_0, \dots, z_m be a basis of \mathcal{V} . Let us consider the linear function

$$T : (x_0, \dots, x_m) \in \mathbb{R}^{m+1} \mapsto \left(\langle e_{k(j)}, \sum_{\ell=0}^m x_{\ell} z_{\ell} \rangle_{L^2([-2L, 2L]^d)} \right)_{0 \leq j \leq m-1} \in \mathbb{R}^m.$$

The rank-nullity theorem ensures that the dimension of the kernel of T is at least 1. Thus, there is a linear combination $z = x_0 z_0 + \dots + x_m z_m$ such that, for all $\ell \leq m-1$, $\langle z, e_{k(\ell)} \rangle_{L^2([-2L, 2L]^d)} = 0$ and $z \neq 0$. Since $(e_{k(\ell)})_{\ell \geq 0}$ is a basis of $H_{\text{per}}^s([-2L, 2L]^d)$, we conclude that $z \in \text{Span}(e_{k(\ell)})_{\ell \geq m} \cap \mathcal{V}$. \blacksquare

Proposition B.6 (Eigenvalues of the differential operator) *There is a constant $C_2 > 0$, depending only on d and s , such that, for all $m \in \mathbb{N}$,*

$$a_m \leq C_2 \lambda_n^{-1} m^{-2s/d}.$$

In particular, $\sum_{m \in \mathbb{N}} a_m < \infty$ if $s > d/2$.

Proof From the proof of Proposition A.7, we know that there exists a constant $C_1 > 0$, depending on d and s such that $(1 + \|k(m)\|_2^2)^{s/2} \geq \|k(m)\|_2^s \geq \|k(m)\|_1^s/d^s \geq C_1 m^{s/d}$. Therefore, there exists a constant $C_3 > 0$, depending on d and s , such that

$$\sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j(m)^{2\alpha_j} \geq C_3 m^{2s/d}. \quad (8)$$

Let $C_2 = 2C_3^{-1}$, and let us prove Proposition B.6 by contradiction. Thus, suppose that there is an integer m such that $a_m > 2C_3^{-1} \lambda_n^{-1} m^{-2s/d}$. Then, for all $\ell \leq m$, $a_\ell^{-1} < C_3 \lambda_n m^{2s/d}/2$ and $C_3 \lambda_n m^{2s/d}/2 > B[v_\ell, v_\ell] \geq \lambda_n \|v_\ell\|_{H^s([-2L, 2L]^d)}^2$. Thus, $\mathcal{V} = \text{Span}(v_0, \dots, v_m)$ is a subspace of $H_{\text{per}}^s([-2L, 2L]^d)$ of dimension $m + 1$. In particular, for all $z \in \mathcal{V}$, there are weights $\beta_\ell \in \mathbb{R}$ such that $z = \sum_{j=0}^m \beta_j v_j$, and so $\|z\|_{L^2([-2L, 2L]^d)}^2 = \sum_{\ell=0}^m \beta_\ell^2$. Hence,

$$\lambda_n \|z\|_{H^s([-2L, 2L]^d)}^2 \leq B[z, z] = \sum_{\ell=0}^m \beta_\ell^2 a_\ell^{-1} \leq \|z\|_{L^2([-2L, 2L]^d)}^2 \lambda_n C_3 m^{2s/d}/2. \quad (9)$$

Let $S_s : H_{\text{per}}^s([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ be the operator such that

$$S_s(e_{k(\ell)}) = \left(\sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j(\ell)^{2\alpha_j} \right)^{1/2} e_{k(\ell)}.$$

Then, by definition, S_s is diagonalizable on $H_{\text{per}}^s([-2L, 2L]^d)$ with eigenfunctions $e_{k(\ell)}$ and, for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$, $\|S_s(f)\|_{L^2([-2L, 2L]^d)} = \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}$. Since $\dim \mathcal{V} = m + 1$, Lemma B.5 ensures that $\mathcal{V} \cap \text{Span}(e_{k(\ell)})_{\ell \geq m} \neq \emptyset$. However, any $z \in \text{Span}(e_{k(\ell)})_{\ell \geq m}$ can be written $z = \sum_{j \geq m} \beta_j e_{k(j)}$, for weights $\beta_\ell \in \mathbb{R}$. Thus, using (8), we have that

$$\begin{aligned} \|z\|_{H^s([-2L, 2L]^d)}^2 &= \sum_{j \geq m} \beta_j^2 \|e_{k(j)}\|_{H^s([-2L, 2L]^d)}^2 \geq C_3 m^{2s/d} \sum_{\ell \geq m} \beta_\ell^2 \\ &= C_3 m^{2s/d} \|z\|_{L^2([-2L, 2L]^d)}^2. \end{aligned}$$

Since, by assumption, $z \in \mathcal{V}$, this contradicts (9). ■

Remark B.7 (Lower bound on a_m^{-1}) *Using similar arguments but bounding the eigenvalues of S_s by $\sum_{|\alpha| \leq s} \left(\frac{\pi}{2L}\right)^{2|\alpha|} \prod_{j=1}^d k_j(\ell)^{2\alpha_j} \geq 1$, or directly applying the so-called Rayleigh's formula (Evans, 2010, Chapter 6.5, Theorem 2), one shows that, for all $m \geq 0$, $a_m^{-1} \geq \lambda_n$.*

Let $x \in [-2L, 2L]^d$. Let δ_x be the Dirac distribution, i.e., the linear form on $C^0([-2L, 2L]^d)$ such that, for all $f \in C^0([-2L, 2L]^d)$, $\langle \delta_x, f \rangle = f(x)$. Notice that δ_x is continuous with respect to the $\|\cdot\|_\infty$ norm. In the sequel, with a slight abuse of notation, we replace $\delta_x(f)$ by $\langle \delta_x, f \rangle$. In effect, δ_x can be approximated by a regularizing sequence $(\xi_m^x)_{m \in \mathbb{N}}$ with respect to the $L^2([-2L, 2L]^d)$ inner product, i.e.,

$$\forall f \in C^0([-2L, 2L]^d), \quad \lim_{m \rightarrow \infty} \langle \xi_m^x, f \rangle_{L^2([-2L, 2L]^d)} = f(x).$$

Therefore, the action of δ_x on f behaves like an inner product on $L^2([-2L, 2L]^d)$, and this intuition will be fruitful in the next Proposition. Moreover, since $H_{\text{per}}^s([-2L, 2L]^d) \subseteq H^s([-2L, 2L]^d) \subseteq C^0([-2L, 2L]^d)$, when “applied” to any $f \in H_{\text{per}}^s([-2L, 2L]^d)$, δ_x can be considered as the evaluation at x of the unique continuous representation of f . The following proposition shows that $\mathcal{O}_n^{1/2}$ can be extended to δ_x in such a way that this extension stays self-adjoint.

Proposition B.8 (Self-adjoint operator extension) *Let $s > d/2$ and, for $x \in [-2L, 2L]^d$, let $\mathcal{O}_n^{1/2}(\delta_x) = \sum_{m \in \mathbb{N}} a_m^{1/2} v_m(x) v_m$. Then, almost everywhere in x according to the Lebesgue measure on $[-2L, 2L]^d$, $\mathcal{O}_n^{1/2}(\delta_x) \in L^2([-2L, 2L]^d)$ and, for all $f \in L^2([-2L, 2L]^d)$,*

$$\langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle = \langle f, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)}.$$

Proof Let $\psi_N(x, y) = \sum_{m=0}^N \alpha_m^{1/2} v_m(x) v_m(y)$. Then, for all $N_1 \leq N_2$,

$$\begin{aligned} & \int_{[-2L, 2L]^d} \int_{[-2L, 2L]^d} |\psi_{N_2}(x, y) - \psi_{N_1}(x, y)|^2 dx dy \\ &= \int_{[-2L, 2L]^d} \int_{[-2L, 2L]^d} \left| \sum_{m=N_1+1}^{N_2} a_m^{1/2} v_m(x) v_m(y) \right|^2 dx dy \\ &= \sum_{m, \ell=N_1+1}^{N_2} a_m \int_{[-2L, 2L]^d} v_m(x) v_\ell(x) dx \int_{[-2L, 2L]^d} v_m(y) v_\ell(y) dy \\ &= \sum_{m=N_1+1}^{N_2} a_m \leq \sum_{m=N_1+1}^{\infty} a_m. \end{aligned}$$

Proposition B.6 shows that $\lim_{N_1 \rightarrow \infty} \sum_{m=N_1}^{\infty} a_m = 0$, hence $(\psi_N)_{N \in \mathbb{N}}$ is a Cauchy sequence. Therefore, $\psi_\infty(x, y) = \sum_{m \in \mathbb{N}} a_m^{1/2} v_m(x) v_m(y)$ converges in $L^2([-2L, 2L]^d \times [-2L, 2L]^d)$ and

$$\int_{[-2L, 2L]^d} |\psi_\infty(x, y)|^2 dx dy = \sum_{m \in \mathbb{N}} a_m.$$

Thus, by the Fubini-Lebesgue theorem, almost everywhere in x according to the Lebesgue measure on $[-2L, 2L]^d$, one has $\mathcal{O}_n^{1/2}(\delta_x) := \psi_\infty(x, \cdot) \in L^2([-2L, 2L]^d)$. Recall that, by definition,

$$\mathcal{O}_n^{1/2}(f) = \sum_{m \in \mathbb{N}} a_m^{1/2} \langle f, v_m \rangle_{L^2([-2L, 2L]^d)} v_m \in H_{\text{per}}^s([-2L, 2L]^d),$$

so that $\langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle = \sum_{m \in \mathbb{N}} a_m^{1/2} \langle f, v_m \rangle_{L^2([-2L, 2L]^d)} v_m(x)$. Moreover, for any function $f \in L^2([-2L, 2L]^d)$,

$$\begin{aligned} & \int_{[-2L, 2L]^d} |\langle f, \psi_N(x, \cdot) \rangle_{L^2([-2L, 2L]^d)} - \langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle| dx \\ &= \int_{[-2L, 2L]^d} \left| \int_{[-2L, 2L]^d} f(y) \sum_{m=0}^N a_m^{1/2} v_m(x) v_m(y) dy \right. \\ & \quad \left. - \sum_{m \in \mathbb{N}} a_m^{1/2} \langle f, v_m \rangle_{L^2([-2L, 2L]^d)} v_m(x) \right| dx \\ &= \int_{[-2L, 2L]^d} \left| \int_{[-2L, 2L]^d} f(y) \sum_{m > N} a_m^{1/2} v_m(x) v_m(y) dy \right| dx \xrightarrow{N \rightarrow \infty} 0. \end{aligned}$$

Therefore, since

$$\begin{aligned} & \int_{[-2L, 2L]^d} |\langle f, \psi_\infty(x, \cdot) \rangle_{L^2([-2L, 2L]^d)} - \langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle| dx \\ & \leq \int_{[-2L, 2L]^d} |\langle f, \psi_N(x, \cdot) \rangle_{L^2([-2L, 2L]^d)} - \langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle| dx \\ & \quad + \int_{[-2L, 2L]^d} |\langle f, \psi_\infty(x, \cdot) - \psi_N(x, \cdot) \rangle_{L^2([-2L, 2L]^d)}| dx, \end{aligned}$$

and since

$$\begin{aligned} & \int_{[-2L, 2L]^d} |\langle f, \psi_\infty(x, \cdot) - \psi_N(x, \cdot) \rangle_{L^2([-2L, 2L]^d)}| dx \\ & \leq \left(\int_{[-2L, 2L]^d} \int_{[-2L, 2L]^d} |f(y)|^2 dy dx \right)^{1/2} \\ & \quad \times \left(\int_{[-2L, 2L]^d} \int_{[-2L, 2L]^d} |\psi_\infty(x, y) - \psi_N(x, y)|^2 dy dx \right)^{1/2} \\ & \xrightarrow{N \rightarrow \infty} 0, \end{aligned}$$

we deduce that $\int_{[-2L, 2L]^d} |\langle f, \psi_\infty(x, \cdot) \rangle_{L^2([-2L, 2L]^d)} - \langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle| dx = 0$. Hence, almost everywhere in x according to the Lebesgue measure on $[-2L, 2L]^d$, we get that the operator $\mathcal{O}_n^{1/2}$ is self-adjoint, i.e., $\langle \mathcal{O}_n^{1/2}(f), \delta_x \rangle = \langle f, \mathcal{O}_n^{1/2}(\delta_x) \rangle$. \blacksquare

B.2. Proof of Theorem 3.3

Let $s > d/2$, $n \in \mathbb{N}$, $\lambda_n > 0$, $\mu_n \geq 0$, and consider a linear partial differential operator $\mathcal{D}(u) = \sum_{|\alpha| \leq s} p_\alpha \partial^\alpha u$ of order s such that $\max_\alpha \|p_\alpha\|_\infty < \infty$. Proposition B.1 and B.4 show that there exists a compact self-adjoint differential operator \mathcal{O}_n such that, for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$\|\mathcal{O}_n^{-1/2}(f)\|_{L^2([-2L, 2L]^d)}^2 = \lambda_n \|f\|_{H^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2.$$

Consider any target function $f \in H_{\text{per}}^s([-2L, 2L]^d)$. The Sobolev embedding theorem states that $H_{\text{per}}^s([-2L, 2L]^d) \subseteq H^s([-2L, 2L]^d) \subseteq C^0([-2L, 2L]^d)$. Thus, for all $x \in \Omega$, we have that $f(x) = \langle f, \delta_x \rangle$. Proposition B.4 ensures that $f(x) = \langle \mathcal{O}_n^{1/2} \mathcal{O}_n^{-1/2}(f), \delta_x \rangle$ and Proposition B.8 that, for almost every $x \in \Omega$ with respect to the Lebesgue measure,

$$f(x) = \langle \mathcal{O}_n^{-1/2}(f), \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)},$$

with $\mathcal{O}_n^{-1/2}(f) \in L^2([-2L, 2L]^d)$ and $\mathcal{O}_n^{1/2}(\delta_x) \in L^2([-2L, 2L]^d)$. Proposition B.4 shows that $\mathcal{O}_n^{1/2}(\delta_x) = \mathcal{O}_n^{-1/2} \mathcal{O}_n(\delta_x)$. Thus,

$$f(x) = \langle f, \mathcal{O}_n(\delta_x) \rangle_{\text{RKHS}},$$

where the RKHS inner product is defined by $\langle g, h \rangle_{\text{RKHS}} = \langle \mathcal{O}_n^{-1/2}(g), \mathcal{O}_n^{-1/2}(h) \rangle_{L^2([-2L, 2L]^d)}$. Since $\mathcal{O}_n^{1/2}(\delta_x) \in L^2([-2L, 2L]^d)$, Proposition B.4 shows that $\mathcal{O}_n(\delta_x) \in H_{\text{per}}^s([-2L, 2L]^d)$. We can therefore define the kernel

$$\begin{aligned} K(x, y) &= \langle \mathcal{O}_n(\delta_x), \mathcal{O}_n(\delta_y) \rangle_{\text{RKHS}} \\ &= \langle \mathcal{O}_n^{1/2}(\delta_x), \mathcal{O}_n^{1/2}(\delta_y) \rangle_{L^2([-2L, 2L]^d)}. \end{aligned}$$

Proposition B.8 ensures that $K(x, y) = \langle \mathcal{O}_n(\delta_x), \delta_y \rangle = \mathcal{O}_n(\delta_x)(y) = \sum_{m \in \mathbb{N}} a_m v_m(x) v_m(y)$. Therefore, we know that $K(x, \cdot) \in H_{\text{per}}^s([-2L, 2L]^d)$, and we recognize the reproducing property stating that, for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$ and all $x \in [-2L, 2L]^d$, $f(x) = \langle f, K(x, \cdot) \rangle_{\text{RKHS}}$.

B.3. Proof of Proposition 3.4

Recall that $K(x, \cdot) = \mathcal{O}_n(\delta_x)$. It was proven in Proposition B.8 that $\mathcal{O}_n^{1/2}(\delta_x) \in L^2([-2L, 2L]^d)$. By Proposition B.4, $\sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} v_m$ converges in $H_{\text{per}}^s([-2L, 2L]^d)$ to $K(x, \cdot)$. Let $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$ be a test function. Since B is continuous on $H_{\text{per}}^s([-2L, 2L]^d)$,

$$\lim_{N \rightarrow \infty} B \left[\sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} v_m, \phi \right] = B[K(x, \cdot), \phi].$$

Then,

$$\begin{aligned} & B \left[\sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} v_m, \phi \right] \\ &= \sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} B[v_m, \phi] \quad (\text{by bilinearity}) \\ &= \sum_{m=0}^N a_m^{-1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} \langle v_m, \phi \rangle_{L^2([-2L, 2L]^d)} \quad (\text{since } v_m \text{ is an eigenfunction}) \\ &= \sum_{m=0}^N a_m^{-1/2} \langle \mathcal{O}_n^{1/2}(v_m), \delta_x \rangle \langle v_m, \phi \rangle_{L^2([-2L, 2L]^d)} \quad (\text{by Proposition B.8}) \\ &= \sum_{m=0}^N \langle v_m, \phi \rangle_{L^2([-2L, 2L]^d)} v_m(x). \end{aligned}$$

Notice that the expression above is the decomposition of ϕ on the v_m basis. We conclude, as desired, that $B[K(x, \cdot), \phi] = \lim_{N \rightarrow \infty} B[\sum_{m=0}^N a_m^{1/2} \langle v_m, \mathcal{O}_n^{1/2}(\delta_x) \rangle_{L^2([-2L, 2L]^d)} v_m, \phi] = \phi(x)$.

Appendix C. Integral operator and eigenvalues

C.1. Compactness of $C\mathcal{O}_n C$

Lemma C.1 (Compactness) *The operator $C\mathcal{O}_n C : L^2([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ is positive, compact, and self-adjoint.*

Proof Since C is a self-adjoint projector, then, for all $f \in L^2([-2L, 2L]^d)$, $\|C(f)\|_{L^2([-2L, 2L]^d)}^2 \leq \|f\|_{L^2([-2L, 2L]^d)}^2$. Thus, for any bounded sequence $(f_m)_{m \in \mathbb{N}}$ in $L^2([-2L, 2L]^d)$, the sequence $(C(f_m))_{m \in \mathbb{N}}$ is bounded. Since \mathcal{O}_n is compact, upon passing to a subsequence, $(\mathcal{O}_n C(f_m))_{m \in \mathbb{N}}$ converges to $f_\infty \in L^2([-2L, 2L]^d)$. Therefore, $\lim_{m \rightarrow \infty} \|C\mathcal{O}_n C(f_m) - C(f_\infty)\|_{L^2([-2L, 2L]^d)}^2 \leq \lim_{m \rightarrow \infty} \|\mathcal{O}_n C(f_m) - f_\infty\|_{L^2([-2L, 2L]^d)}^2 = 0$, i.e., $(C\mathcal{O}_n C(f_m))_{m \in \mathbb{N}}$ converges to the function $C(f_\infty) \in L^2([-2L, 2L]^d)$. So, $C\mathcal{O}_n C : L^2([-2L, 2L]^d) \rightarrow L^2([-2L, 2L]^d)$ is a compact operator. Moreover, given any $f \in L^2([-2L, 2L]^d)$, we have that $\langle f, C\mathcal{O}_n C(f) \rangle_{L^2([-2L, 2L]^d)} = \|\mathcal{O}_n^{1/2} C(f)\|_{L^2([-2L, 2L]^d)}^2 \geq 0$, which means that $C\mathcal{O}_n C$ is positive. Finally, $C\mathcal{O}_n C$ is self-adjoint, since C and \mathcal{O}_n are self-adjoint. \blacksquare

C.2. Proof of Theorem 4.2

For clarity, the proof is divided into 4 steps. Steps 1 and 2 ensures that we can apply the Courant Fischer min-max theorem to the integral operator. Step 3 connects the Courant Fischer estimates of L_K and $C\mathcal{O}_n C$. Finally, Step 4 establishes the result on the eigenvalues.

Step 1: Compactness of the integral operator. Let $L_{K, \mathcal{U}}$ be the integral operator associated with the uniform distribution on Ω , i.e.,

$$\forall f \in L^2(\Omega), \forall x \in \Omega, \quad L_{K, \mathcal{U}} f(x) = \frac{1}{|\Omega|} \int_{\Omega} K(x, y) f(y) dy.$$

Since $K(x, y) = \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) v_m(x) v_m(y)$, $\int_{[-2L, 2L]^d} v_\ell v_m = \mathbf{1}_{\ell=m}$, and $\sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) < \infty$, the Fubini-Lebesgue theorem states that

$$\int_{\Omega^2} |K(x, y)|^2 dx dy \leq \int_{[-2L, 2L]^{2d}} |K(x, y)|^2 dx dy = \sum_{m \in \mathbb{N}} a_m^2(\mathcal{O}_n) < \infty,$$

which implies that $L_{K, \mathcal{U}}$ is a Hilbert-Schmidt operator (Renardy and Rogers, 2004, Lemma 8.20). As a consequence, $L_{K, \mathcal{U}}$ is compact (Renardy and Rogers, 2004, Theorem 8.83). Observe that $L_K f = L_{K, \mathcal{U}} f \frac{d\mathbb{P}_X}{dx}$. Let $C_2 > 0$. Given any sequence $(f_n)_{n \in \mathbb{N}}$ such that $\|f_n\|_{L^2(\Omega, \mathbb{P}_X)} \leq C_2$, then, clearly, $\|f_n \frac{d\mathbb{P}_X}{dx}\|_{L^2(\Omega)} \leq \kappa C_2$. This shows that the sequence $(f_n \frac{d\mathbb{P}_X}{dx})_{n \in \mathbb{N}}$ is bounded in $L^2(\Omega)$. Thus, since $L_{K, \mathcal{U}}$ is compact, upon passing to a subsequence, $L_{K, \mathcal{U}}(f_n \frac{d\mathbb{P}_X}{dx}) = L_K(f_n)$ converges in $L^2(\Omega)$, and therefore in $L^2(\Omega, \mathbb{P}_X)$. This shows that the integral operator L_K is compact.

Step 2: Courant Fischer min-max theorem. Using $\frac{d\mathbb{P}_X}{dx} \leq \kappa$ and letting FS be the Fourier series operator, i.e., $\text{FS}(f)(k) = \langle f, \exp(-i\frac{\pi}{2L}\langle k, \cdot \rangle) \rangle_{L^2([-2L, 2L]^d)}$, we see that for all $f \in L^2(\Omega, \mathbb{P}_X)$,

$$\begin{aligned} & \lim_{n \rightarrow \infty} \left\| f - \sum_{\|k\|_2 \leq n} \text{FS}(f)(k) \exp(i\pi L^{-1}\langle k, \cdot \rangle) \right\|_{L^2(\Omega, \mathbb{P}_X)} \\ & \leq \kappa \lim_{n \rightarrow \infty} \left\| f - \sum_{k \in \mathbb{Z}^d, \|k\| \leq n} \text{FS}(f)(k) \exp(i\pi L^{-1}\langle k, \cdot \rangle) \right\|_{L^2(\Omega)} = 0. \end{aligned}$$

Therefore, the Gram-Schmidt algorithm applied to the $(\exp(i\pi L^{-1}\langle k, \cdot \rangle))_{k \in \mathbb{Z}^d}$ family provides a Hermitian basis of $L^2(\Omega, \mathbb{P}_X)$. In particular, the space $L^2(\Omega, \mathbb{P}_X)$ is separable. Since L_K is a positive compact self-adjoint operator on $L^2(\Omega, \mathbb{P}_X)$, Theorem A.11 and A.13 show that L_K is diagonalizable with positive eigenvalues $(a_n(L_K))_{n \in \mathbb{N}}$, with

$$a_n(L_K) = \max_{\substack{\Sigma \subseteq L^2(\Omega, \mathbb{P}_X) \\ \dim \Sigma = n}} \min_{\substack{f \in \Sigma \\ f \neq 0}} \|f\|_{L^2(\Omega, \mathbb{P}_X)}^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)}.$$

Step 3: Switching integrals. Observe that, for all $f \in L^2(\Omega, \mathbb{P}_X)$,

$$\begin{aligned} & \int_{\Omega^2} \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) |f(x)| |f(y)| |v_m(x)| |v_m(y)| d\mathbb{P}_X(x) d\mathbb{P}_X(y) \\ & = \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) \left(\int_{\Omega} |f(x)| |v_m(x)| d\mathbb{P}_X(x) \right)^2 \\ & \leq \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) \|f\|_{L^2(\Omega, \mathbb{P}_X)}^2 \int_{\Omega} |v_m(x)|^2 d\mathbb{P}_X(x) \\ & \leq \|f\|_{L^2(\Omega, \mathbb{P}_X)}^2 \kappa \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) < \infty. \end{aligned}$$

In the last inequality, we used the fact that $\int_{\Omega} |v_m(x)|^2 d\mathbb{P}_X(x) \leq \kappa \int_{[-2L, 2L]^d} |v_m(x)|^2 dx = \kappa$. Therefore, according to the Fubini-Lebesgue theorem,

$$\begin{aligned} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} & = \int_{\Omega^2} f(x) \left(\sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) v_m(x) v_m(y) \right) f(y) d\mathbb{P}_X(y) d\mathbb{P}_X(x) \\ & = \sum_{m \in \mathbb{N}} a_m(\mathcal{O}_n) \left(\int_{\Omega^2} f(x) v_m(x) d\mathbb{P}_X(x) \right)^2 \\ & = \left\| \mathcal{O}_n^{1/2} \left(f \frac{d\mathbb{P}_X}{dx} \right) \right\|_{L^2([-2L, 2L]^d)}^2. \end{aligned}$$

Step 4: Comparison using Courant Fischer. Let $z = f \frac{d\mathbb{P}_X}{dx}$. By noting that $f \frac{d\mathbb{P}}{dx} = f \frac{d\mathbb{P}}{dx} \mathbf{1}_{\Omega}$, we see that $Cz = z$ and $\langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} = \langle z, C\mathcal{O}_n C(z) \rangle_{L^2([-2L, 2L]^d)}$. Therefore, for any $\Sigma \subseteq L^2(\Omega, \mathbb{P}_X)$, we have

$$\begin{aligned} \min_{\substack{f \in \Sigma \\ f \neq 0}} \|f\|_{L^2(\Omega, \mathbb{P}_X)}^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} & = \min_{\substack{f \in \Sigma \\ f \neq 0}} \|f\|_{L^2(\Omega, \mathbb{P}_X)}^{-2} \left\langle f \frac{d\mathbb{P}_X}{dx}, C\mathcal{O}_n C \left(f \frac{d\mathbb{P}_X}{dx} \right) \right\rangle_{L^2([-2L, 2L]^d)} \\ & \leq \min_{\substack{z \in \frac{d\mathbb{P}_X}{dx} \Sigma \\ z \neq 0}} \kappa \|z\|_{L^2([-2L, 2L]^d)}^{-2} \langle z, C\mathcal{O}_n C(z) \rangle_{L^2([-2L, 2L]^d)}, \end{aligned}$$

where the inequality is a consequence of $\|z\|_{L^2([-2L, 2L]^d)}^2 = \int_{\Omega} |f|^2 \left(\frac{d\mathbb{P}_X}{dx}\right)^2 \leq \kappa \|f\|_{L^2(\Omega, \mathbb{P}_X)}^2$. Using $\frac{d\mathbb{P}_X}{dx} L^2([-2L, 2L]^d) \subseteq L^2([-2L, 2L]^d)$, we conclude that

$$\begin{aligned} & \max_{\substack{\Sigma \subseteq L^2(\Omega, \mathbb{P}_X) \\ \dim \Sigma = m}} \min_{\substack{f \in \Sigma \\ f \neq 0}} \|f\|_{L^2(\Omega, \mathbb{P}_X)}^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} \\ & \leq \kappa \max_{\substack{\Sigma \subseteq L^2([-2L, 2L]^d) \\ \dim \Sigma = m}} \min_{\substack{z \in \Sigma \\ z \neq 0}} \|z\|_{L^2([-2L, 2L]^d)}^{-2} \langle z, C \mathcal{O}_n C(z) \rangle_{L^2([-2L, 2L]^d)}. \end{aligned} \quad (10)$$

According to Lemma C.1, the operator $C \mathcal{O}_n C$ is compact, self-adjoint, and positive, and thus its eigenvalues are given by the Courant-Fischer min-max theorem. Remark that the left-hand side (resp. the right-hand term) of inequality (10) corresponds to the Courant-Fischer min-max characterization of the m th eigenvalue of L_K (resp. $C \mathcal{O}_n C$). Therefore, we deduce that $a_m(L_K) \leq \kappa a_m(C \mathcal{O}_n C)$.

C.3. Bounding the kernel

The goal of this section is to upper bound the kernel $K(x, y)$ defined in Theorem 3.3.

Proposition C.2 (Partial continuity of the kernel) *Let $x, y \in [-2L, 2L]^d$. Both functions $K(x, \cdot)$ and $K(\cdot, y)$ are continuous.*

Proof It is shown in the proof of Proposition B.8 that $\psi_{\infty}(x, y) := \sum_{m \in \mathbb{N}} a_m^{1/2} v_m(x) v_m(y)$ converges in $L^2([-2L, 2L]^d \times [-2L, 2L]^d)$, that $\int_{[-2L, 2L]^{2d}} |\psi_{\infty}(x, y)|^2 dx dy = \sum_{m \in \mathbb{N}} a_m$, and that $\psi_{\infty}(x, \cdot) := \sum_{m \in \mathbb{N}} a_m^{1/2} v_m(x) v_m$ converges in $L^2([-2L, 2L]^d)$ almost everywhere in x . By definition, $K(x, \cdot) = \mathcal{O}_n^{1/2} \psi_{\infty}(x, \cdot)$. Using Proposition B.4, this implies

$$\|K(x, \cdot)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 \leq \lambda_n^{-1} \|\psi_{\infty}(x, \cdot)\|_{L^2([-2L, 2L]^d)}^2.$$

The Sobolev embedding theorem then ensures that $K(x, \cdot)$ is continuous for any x . One shows with the same argument that $K(\cdot, y)$ is continuous for any y . \blacksquare

Lemma C.3 (Trace reconstruction) *Let $z \in [-2L, 2L]^d$. Let $(\psi_{\ell})_{\ell \in \mathbb{N}}$ be a sequence of functions in $L^2([-2L, 2L]^d)$ such that $\int_{[-2L, 2L]^d} \psi_{\ell}^2 = 1$ and $\lim_{\ell \rightarrow \infty} \psi_{\ell} = \delta_z$. Then*

$$\lim_{\ell \rightarrow \infty} \int_{[-2L, 2L]^{2d}} K(x, y) \psi_{\ell}(x) \psi_{\ell}(y) dx dy = K(z, z).$$

Proof

$$\begin{aligned} & \left| \int_{[-2L, 2L]^{2d}} K(x, y) \psi_{\ell}(x) \psi_{\ell}(y) dx dy - \int_{[-2L, 2L]^d} \psi_{\ell}(x) K(x, z) dx \right| \\ & = \left| \int_{[-2L, 2L]^d} \psi_{\ell}(x) \left(K(x, z) - \int_{[-2L, 2L]^d} K(x, y) \psi_{\ell}(y) dy \right) dx \right| \\ & \leq \left(\int_{[-2L, 2L]^d} \psi_{\ell}^2(x) dx \right)^{1/2} \left(\int_{[-2L, 2L]^d} \left(K(x, z) - \int_{[-2L, 2L]^d} K(x, y) \psi_{\ell}(y) dy \right)^2 dx \right)^{1/2}. \end{aligned}$$

Recall that $\int_{[-2L,2L]^d} \psi_\ell^2(x) dx = 1$ and $\lim_{\ell \rightarrow \infty} \int_{[-2L,2L]^d} K(x,y) \psi_\ell(y) dy = K(x,z)$. Let

$$g_\ell(x) = \left(K(x,z) - \int_{[-2L,2L]^d} K(x,y) \psi_\ell(y) dy \right)^2.$$

Notice that

$$\begin{aligned} |g_\ell(x)| &\leq 2K^2(x,z) + 2 \left| \int_{[-2L,2L]^d} K(x,y) \psi_\ell(y) dy \right|^2 \\ &\leq 2K^2(x,z) + 2 \int_{[-2L,2L]^d} K^2(x,y) dy, \end{aligned}$$

where we use the Cauchy-Schwarz inequality

$$\left| \int_{[-2L,2L]^d} K(x,y) \psi_\ell(y) dy \right|^2 \leq \int_{[-2L,2L]^d} K^2(x,y) dy \times \int_{[-2L,2L]^d} \psi_\ell^2(y) dy$$

and $\int_{[-2L,2L]^d} \psi_\ell^2(y) dy = 1$. Moreover, for almost every z ,

$$\begin{aligned} &\int_{[-2L,2L]^d} \left(2K^2(x,z) + 2 \int_{[-2L,2L]^d} K^2(x,y) dy \right) dx \\ &\leq 2 \int_{[-2L,2L]^d} K^2(x,z) dx + 2 \int_{[-2L,2L]^{2d}} K^2(x,y) dx dy < \infty. \end{aligned}$$

Therefore, using the dominated convergence theorem, we see that $\lim_{\ell \rightarrow \infty} \int_{[-2L,2L]^d} g_\ell(x) dx = \int_{[-2L,2L]^d} \lim_{\ell \rightarrow \infty} g_\ell(x) dx$. Since $\lim_{\ell \rightarrow \infty} \psi_\ell = \delta_z$, by the partial continuity of the kernel, we know that $\lim_{\ell \rightarrow \infty} g_\ell(x) = 0$. So,

$$\lim_{\ell \rightarrow \infty} \left| \int_{[-2L,2L]^{2d}} K(x,y) \psi_\ell(x) \psi_\ell(y) dx dy - \int_{[-2L,2L]^d} \psi_\ell(x) K(x,z) dx \right| = 0,$$

and

$$\lim_{\ell \rightarrow \infty} \int_{[-2L,2L]^{2d}} K(x,y) \psi_\ell(x) \psi_\ell(y) dx dy = K(z,z).$$

■

Proposition C.4 (Bounding the kernel) *Let $z \in [-2L, 2L]^d$. One has $|K(z,z)| \leq \lambda_n^{-1}$.*

Proof As in the proof of Theorem 4.2, it is easy to show that the operator $L : f \mapsto (x \mapsto \int_{[-2L,2L]^d} K(x,y) f(y) dy)$ is compact and that $\langle f, L(f) \rangle_{L^2([-2L,2L]^d)} = \langle f, \mathcal{O}_n(f) \rangle_{L^2([-2L,2L]^d)}$. Thus, the eigenvalues of L are upper bounded by those of \mathcal{O}_n , and in turn, using Remark B.7, by λ_n^{-1} . Lemma C.3 states that

$$\lim_{\ell \rightarrow \infty} \langle \psi_\ell, L(\psi_\ell) \rangle_{L^2([-2L,2L]^d)} = K(z,z).$$

Thus, the Courant-Fischer min-max theorem states that $\langle \psi_\ell, L(\psi_\ell) \rangle_{L^2([-2L,2L]^d)} \leq \lambda_n^{-1}$, and that $K(z,z) \leq \lambda_n^{-1}$. ■

C.4. Proof of Theorem 4.5

For clarity, the proof will be divided into three steps.

Step 1: Weak formulation. According to Lemma C.1, the operator $C\mathcal{O}_nC$ can be diagonalized in an orthonormal basis. Therefore, there are eigenfunctions $v_m \in L^2([-2L, 2L]^d)$ and eigenvalues a_m such that

$$C\mathcal{O}_nC(v_m) = a_mv_m.$$

Define $w_m = \mathcal{O}_nC(v_m)$. Given that $C(v_m) \in L^2([-2L, 2L]^d)$, Proposition B.1 shows that $w_m \in H_{\text{per}}^s([-2L, 2L]^d)$. Notice that $Cw_m = a_mv_m$. Since $C^2 = C$, we have

$$v_m = C(v_m) = a_m^{-1}C(w_m).$$

By definition of the operator \mathcal{O}_n , for any test function $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$,

$$B[w_m, \phi] = \langle C(v_m), \phi \rangle_{L^2([-2L, 2L]^d)} = a_m^{-1} \langle C(w_m), \phi \rangle_{L^2([-2L, 2L]^d)}.$$

This means that w_m is a weak solution to the PDE

$$\lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha \phi \partial^\alpha w_m + \mu_n \int_{\Omega} \mathcal{D}\phi \mathcal{D}w_m = a_m^{-1} \int_{\Omega} \phi w_m.$$

This proves (5).

Step 2: PDE in Ω . Next, for any Euclidian ball $\mathcal{B} \subseteq \Omega$ and any function $\phi \in C^\infty(\Omega)$ with compact support in Ω , w_m is a weak solution to the PDE

$$\lambda_n \sum_{|\alpha| \leq s} \int_{\mathcal{B}} \partial^\alpha \phi \partial^\alpha w_m + \mu_n \int_{\mathcal{B}} \mathcal{D}\phi \mathcal{D}w_m = a_m^{-1} \int_{\mathcal{B}} \phi w_m.$$

Noting that the ball, as a smooth manifold, is already its own map with the canonical coordinates. The principal symbol (see, e.g., Chapter 2.9 Taylor, 2010) of this PDE is defined for all $x \in \Omega$ and $\xi \in \mathbb{R}^d$ by

$$\sigma(x, \xi) = \lambda_n (-1)^s \sum_{|\alpha|=2s} \xi^{2\alpha} + \mu_n (-1)^s \sum_{|\alpha|=2s} p_\alpha(x)^2 \xi^{2\alpha},$$

where $\xi^{2\alpha} = \prod_{j=1}^d \xi_j^{2\alpha_j}$. Clearly, $|\sigma(x, \xi)| \neq 0$ whenever $\xi \neq 0$. Hence, the symbol function defined by $u \mapsto \sigma(x, \xi) \times u$ is an isomorphism from \mathbb{R} to \mathbb{R} whenever $\xi \neq 0$. This is the definition of a general elliptic PDE. Since \mathcal{B} is a smooth manifold with C^∞ -boundary and $p_\alpha \in C^\infty(\bar{\Omega})$, the elliptic regularity theorem (Taylor, 2010, Chapter 5, Theorem 11.1) states that $w_m \in C^\infty(\mathcal{B})$. Therefore, $w_m \in C^\infty(\Omega)$. Overall,

$$\forall x \in \Omega, \quad \lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} w_m(x) + \mu_n \mathcal{D}^* \mathcal{D} w_m(x) = a_m^{-1} w_m(x).$$

This proves (i).

Step 3: PDE outside Ω . To show the second statement of the proposition, fix $\varepsilon > 0$ such that $d(\Omega, \partial[-2L, 2L]^d) > \varepsilon$. Observe that any function $\phi \in C^\infty(\mathbb{R}^d \setminus \bar{\Omega})$ with compact support in $\mathbb{R}^d \setminus \bar{\Omega}$ can be linearly mapped into the function $\tilde{\phi}(x) = \sum_{k \in (4L\mathbb{Z})^d} \phi(x+k)$ in $H_{\text{per}}^s([-2L, 2L]^d)$. This function $\tilde{\phi}$ is such that, for any $u \in L^2([-2L, 2L]^d)$, $\int_{[-2L-\varepsilon, 2L+\varepsilon]^d} \phi u = \int_{[-2L, 2L]^d} \tilde{\phi} u$. We deduce that, for any ball \mathcal{B} included in $\mathbb{R}^d \setminus \bar{\Omega}$, for any function $\phi \in C^\infty(\mathbb{R}^d \setminus \bar{\Omega})$ with compact support in $\mathbb{R}^d \setminus \bar{\Omega}$, w_m is a weak solution to the PDE

$$\lambda_n \sum_{|\alpha| \leq s} \int_{\mathcal{B}} \partial^\alpha \phi \partial^\alpha w_m = \lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha \tilde{\phi} \partial^\alpha w_m = 0.$$

This PDE is elliptic and \mathcal{B} is a smooth manifold with C^∞ -boundary. Therefore, the elliptic regularity theorem (Taylor, 2010, Chapter 5, Theorem 11.1) states that $w_m \in C^\infty(\mathcal{B})$. So, $w_m \in C^\infty(\mathbb{R}^d \setminus \bar{\Omega})$ and

$$\forall x \in [-2L, 2L]^d \setminus \bar{\Omega}, \quad \lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} w_m(x) = 0.$$

This proves (ii).

C.5. High regularity in dimension 1

In this section, we assume that $d = 1$, $s \geq 1$, $p_\alpha \in C^\infty(\bar{\Omega})$, and the domain Ω is a segment, i.e., $\Omega = [L_1, L_2] \subseteq [-L, L]$ for some $-L \leq L_1, L_2 \leq L$.

Proposition C.5 (Regularity of the eigenfunctions of $C\mathcal{O}_n C$) *The functions $(w_m)_{m \in \mathbb{N}}$ of Theorem 4.5 associated with non-zero eigenvalues satisfy the following properties:*

- (i) $w_m \in C^{s-1}([-2L, 2L])$,
- (ii) $w_m|_\Omega \in C^\infty(\bar{\Omega})$,
- (iii) $w_m|_{\Omega^c} \in C^\infty(\bar{\Omega}^c)$.

Proof Since $d = 1$ and $w_m \in H^s([-2L, 2L])$, the Sobolev embedding theorem states that $w_m \in C^{s-1}([-2L, 2L])$. Moreover, since $w_m \in C^\infty(\Omega)$, since

$$\mathcal{D}^* \mathcal{D} u = \sum_{\alpha=0}^s p_\alpha \left(\frac{d}{dt} \right)^\alpha \left(\sum_{\tilde{\alpha}=0}^s p_{\tilde{\alpha}} \left(\frac{d}{dt} \right)^{\tilde{\alpha}} u \right)$$

is a linear differential operator with coefficients in $C^\infty(\bar{\Omega})$, and since w_m is the solution to the ordinary differential equation

$$\forall x \in \Omega, \quad \lambda_n \sum_{j=1}^s (-1)^j \frac{d^j}{dt^j} w_m(x) + \mu_n \mathcal{D}^* \mathcal{D} w_m(x) = a_m^{-1} w_m(x),$$

the Picard-Lindelöf theorem (or the Grönwall inequality) ensures that $w_m|_{\Omega} \in C^\infty(\bar{\Omega})$. Similarly, since $w_m \in C^\infty([-2L, 2L]^d \setminus \bar{\Omega})$ and

$$\forall x \in [-2L, 2L]^d \setminus \bar{\Omega}, \quad \sum_{j=1}^s (-1)^j \frac{d^j}{dt^j} w_m = 0,$$

we have $w_m|_{\Omega^c} \in C^\infty(\bar{\Omega}^c)$. ■

Remark C.6 *As a by-product, the limits $\lim_{\substack{x \rightarrow L_1 \\ x > L_1}} w_m(x)$, $\lim_{\substack{x \rightarrow L_2 \\ x < L_2}} w_m(x)$, $\lim_{\substack{x \rightarrow L_1 \\ x < L_1}} w_m(x)$, and $\lim_{\substack{x \rightarrow L_2 \\ x > L_2}} w_m(x)$ exist.*

Appendix D. From eigenvalues of the integral operator to minimax convergence rates

D.1. Effective dimension

We recall that the effective dimension \mathcal{N} of the kernel K is defined by

$$\mathcal{N}(\lambda_n, \mu_n) = \text{tr}(L_K(\text{Id} + L_K)^{-1}),$$

where Id is the identity operator and the symbol tr stands for the trace, i.e., the sum of the eigenvalues (Caponnetto and Vito, 2007). So,

$$\begin{aligned} \mathcal{N}(\lambda_n, \mu_n) &= \text{tr}(L_K \times (\text{Id} + L_K)^{-1}) \\ &= \sum_{m \in \mathbb{N}} \frac{a_m(L_K)}{1 + a_m(L_K)} \\ &= \sum_{m \in \mathbb{N}} \frac{1}{1 + a_m(L_K)^{-1}}, \end{aligned}$$

where $a_m(L_K)$ stands for the eigenvalues of the operator L_K . The second equality is a consequence of the fact that Id and L_K are co-diagonalizable, and so are Id , L_K , and $(\text{Id} + L_K)^{-1}$.

Lemma D.1 *Assume that $\frac{d\mathbb{P}}{dx} \leq \kappa$. Then*

$$\mathcal{N}(\lambda_n, \mu_n) \leq \sum_{m \in \mathbb{N}} \frac{1}{1 + (\kappa a_m(C\mathcal{O}_n C))^{-1}}.$$

Proof Apply Theorem 4.2 and observe that $0 < a_m(L_K) \leq \kappa a_m(C\mathcal{O}_n C) \Leftrightarrow a_m(L_K)^{-1} \geq (\kappa a_m(C\mathcal{O}_n C))^{-1} \Leftrightarrow 1 + a_m(L_K)^{-1} \geq 1 + (\kappa a_m(C\mathcal{O}_n C))^{-1} \Leftrightarrow (1 + a_m(L_K))^{-1} \leq (1 + (\kappa a_m(C\mathcal{O}_n C))^{-1})^{-1}$. ■

D.2. Lower bound on the eigenvalues of the integral kernel

Lemma D.2 (Explicit computation of \mathcal{O}_n^{-1}) *Let $f \in C^\infty(\Omega)$ with compact support in Ω . Then*

$$\mathcal{O}_n^{-1}(f) = \lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} f + \mu_n \mathcal{D}^* \mathcal{D} f.$$

Proof Let $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$ be a test function. Since the successive derivatives of f are smooth with compact support, by definition of the weak derivatives of ϕ , we may write

$$\lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha f \partial^\alpha \phi = \int_{[-2L, 2L]^d} \left(\lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} f \right) \phi.$$

Moreover, because the support of f is included in Ω , we have that

$$\mu_n \int_{\Omega} \mathcal{D} f \mathcal{D} \phi = \mu_n \int_{[-2L, 2L]^d} \mathcal{D} f \mathcal{D} \phi = \mu_n \int_{[-2L, 2L]^d} (\mathcal{D}^* \mathcal{D} f) \phi.$$

We deduce that $B[f, \phi] = \int_{[-2L, 2L]^d} (\lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} f + \mu_n \mathcal{D}^* \mathcal{D} f) \phi$. Since this identity holds for all $\phi \in H_{\text{per}}^s([-2L, 2L]^d)$, and since there is a unique Lax-Milgram inverse satisfying this condition, we conclude that

$$\lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} f + \mu_n \mathcal{D}^* \mathcal{D} f = \mathcal{O}_n^{-1}(f).$$

■

Lemma D.3 (Lower bound on the integral operator norm) *Assume that*

$$\lim_{n \rightarrow \infty} \lambda_n = \lim_{n \rightarrow \infty} \mu_n = \lim_{n \rightarrow \infty} \lambda_n / \mu_n = 0.$$

Then there is a constant $C_5 > 0$ such that

$$\|L_K\|_{\text{op}, L^2(\Omega, \mathbb{P}_X)} := \sup_{\|f\|_{L^2(\Omega, \mathbb{P}_X)} = 1} \|L_K f\|_{L^2(\Omega, \mathbb{P}_X)} \geq C_5 \mu_n^{-1} \rightarrow \infty.$$

Proof The operator L_K is diagonalizable according to Theorem 4.2, and thus its operator norm $\sup_{\|f\|_{L^2(\Omega, \mathbb{P}_X)} = 1} \|L_K f\|_{L^2(\Omega, \mathbb{P}_X)}$ is larger than the largest eigenvalue of L_K . The Courant-Fischer min-max theorem states that this eigenvalue is larger than $\langle f, L_K f \rangle$ for any function f such that $\|f\|_{L^2(\Omega, \mathbb{P}_X)} = 1$. By the proof of Theorem 4.2, we know that

$$\langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} = \left\| \mathcal{O}_n^{1/2} \left(f \frac{d\mathbb{P}_X}{dx} \right) \right\|_{L^2([-2L, 2L]^d)}^2 = \left\langle \mathcal{O}_n \left(f \frac{d\mathbb{P}_X}{dx} \right), f \frac{d\mathbb{P}_X}{dx} \right\rangle_{L^2([-2L, 2L]^d)}.$$

Consider a smooth function g with compact support in the set $E = \{z \in [-2L, 2L]^d \mid \frac{d\mathbb{P}_X}{dx} \geq (4L)^{-d}/2\}$. Let

$$f = \left(\lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} g + \mu_n \mathcal{D}^* \mathcal{D} g \right) \times \left(\frac{d\mathbb{P}_X}{dx} \right)^{-1}. \quad (11)$$

Since g is smooth and, on E , $(\frac{d\mathbb{P}_X}{dx})^{-1} \leq 2(4L)^d$, we deduce that $f \in L^2(\Omega, \mathbb{P}_X)$. According to Lemma D.2, $\mathcal{O}_n(f \frac{d\mathbb{P}_X}{dx}) = g$. Thus,

$$\begin{aligned} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} &= \left\langle g, \lambda_n \sum_{|\alpha| \leq s} (-1)^{|\alpha|} \partial^{2\alpha} g + \mu_n \mathcal{D}^* \mathcal{D} g \right\rangle_{L^2([-2L, 2L]^d)} \\ &= \lambda_n \|g\|_{H^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}g\|_{L^2(\Omega)}^2. \end{aligned}$$

Recall that

$$\|L_K\|_{\text{op}, L^2(\Omega, \mathbb{P}_X)} \geq (\|f\|_{L^2(\Omega, \mathbb{P}_X)})^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)}.$$

On the one hand, if $\mathcal{D}^* \mathcal{D} g = 0$, then identity (11) implies that $\|f\|_{L^2(\Omega, \mathbb{P}_X)}^2 = \Theta_{n \rightarrow \infty}(\lambda_n^2)$, and thus

$$(\|f\|_{L^2(\Omega, \mathbb{P}_X)})^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} = \Theta_{n \rightarrow \infty}(\lambda_n^{-1}).$$

On the other hand, if $\mathcal{D}^* \mathcal{D} g \neq 0$, since $\mu_n/\lambda_n \rightarrow \infty$, (11) implies that $\|f\|_{L^2(\Omega, \mathbb{P}_X)}^2 = \Theta_{n \rightarrow \infty}(\mu_n^2)$, and thus

$$(\|f\|_{L^2(\Omega, \mathbb{P}_X)})^{-2} \langle f, L_K f \rangle_{L^2(\Omega, \mathbb{P}_X)} = \Theta_{n \rightarrow \infty}(\mu_n^{-1}).$$

Overall, we conclude that there is a constant $C_5 > 0$, such that

$$\|L_K\|_{\text{op}, L^2(\Omega, \mathbb{P}_X)} \geq C_5 \mu_n^{-1}. \quad \blacksquare$$

D.3. Bounds on the convergence rate

Theorem D.4 (High-probability bound) *Assume that the following four assumptions are satisfied:*

- (i) $\lim_{n \rightarrow \infty} \lambda_n = \lim_{n \rightarrow \infty} \mu_n = \lim_{n \rightarrow \infty} \lambda_n/\mu_n = 0$,
- (ii) $\lambda_n \geq n^{-1}$,
- (iii) $\mathcal{N}(\lambda_n, \mu_n) \lambda_n^{-1} = o_n(n)$,
- (iv) for some $\sigma > 0$ and $M > 0$, the noise ε satisfies

$$\forall \ell \in \mathbb{N}, \quad \mathbb{E}(|\varepsilon|^\ell \mid X) \leq \frac{1}{2} \ell! \sigma^2 M^{\ell-2}.$$

Then, letting $C_3 = 96 \log(6)$, for n large enough, for all $\eta > 0$, with probability at least $1 - \eta$,

$$\begin{aligned} &\int_{\Omega} \|\hat{f}_n(x) - f^*(x)\|_2^2 d\mathbb{P}_X(x) \\ &\leq C_3 \log^2(\eta) \left(\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right). \end{aligned}$$

Proof Observe that the kernel K of Theorem 3.3 depends on n and that the function f^* belongs to a ball of radius $R_n = (\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2)^{1/2}$. Consider the non-asymptotic bound of Caponnetto and Vito (2007, Theorem 4) applied to K (that can be interpreted as a regular kernel for the norm $\|f\|_{\text{RKHS}}^2 = \lambda_n \|f\|_{H^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$, with an hyperparameter set to 1). Thus, we have, with probability at least $1 - \eta$,

$$\mathcal{E}(\hat{f}_n) - \mathcal{E}(f^*) \leq 32 \log^2(6\eta^{-1}) \left(\mathcal{A}(1) + \frac{\kappa_n^2 \mathcal{B}(1)}{n^2} + \frac{\kappa_n \mathcal{A}(1)}{n} + \frac{\kappa_n M^2}{n^2} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right), \quad (12)$$

where

- (i) $\mathcal{E}(f) = \int_{\Omega} \|f(x) - y\|_2^2 d\mathbb{P}_{(X,Y)}(x, y)$,
- (ii) $\kappa_n = \sup_{x \in \Omega} K(x, x) \leq \lambda_n^{-1}$, according to Proposition C.4,
- (iii) and $\mathcal{A}(1) \leq R_n^2$ and $\mathcal{B}(1) \leq R_n^2$ (take $c = 1$ and $\lambda = 1$ in Caponnetto and Vito, 2007, Proposition 3).

Inequality (12) is true as long as

- (i) $n \geq 64 \log^2(6/\eta) \kappa_n \mathcal{N}(\lambda_n, \mu_n)$, which holds for n large enough since $\kappa_n \mathcal{N}(\lambda_n, \mu_n) = \mathcal{O}_n(\lambda_n^{-1} \mathcal{N}(\lambda_n, \mu_n)) = o_n(n)$ by assumption,
- (ii) $\|L_K\|_{\text{op}, L^2(\Omega, \mathbb{P}_X)} \geq 1$, which holds for n large enough by Lemma D.3, because, by assumption, $\lim_{n \rightarrow \infty} \lambda_n = \lim_{n \rightarrow \infty} \mu_n = \lim_{n \rightarrow \infty} \lambda_n / \mu_n = 0$.

Since $\lambda_n \geq n^{-1}$, we deduce that $n^{-1} \kappa_n \leq 1$, and so

$$\mathcal{A}(1) + \frac{\kappa_n^2 \mathcal{B}(1)}{n^2} + \frac{\kappa_n \mathcal{A}(1)}{n} \leq 3(\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2).$$

It follows that, letting $C_3 = 96 \log(6)$, for n large enough, for all $\eta > 0$, with probability at least $1 - \eta$,

$$\begin{aligned} & \mathcal{E}(\hat{f}_n) - \mathcal{E}(f^*) \\ & \leq C_3 \log^2(\eta) \left(\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right). \end{aligned}$$

The conclusion is then a consequence of the identity $\mathcal{E}(\hat{f}_n) - \mathcal{E}(f^*) = \int_{\Omega} \|\hat{f}_n(x) - f^*(x)\|_2^2 d\mathbb{P}_X(x)$.
■

D.4. Proof of Theorem 4.3

Note that, for all $f \in H_{\text{per}}^s([-2L, 2L]^d)$, $\lambda_n \|f\|_{L^2(\Omega)}^2 \leq R_n(f)$. Since, \hat{f}_n is defined as minimizing R_n , we have that

$$\lambda_n \|\hat{f}_n\|_{L^2(\Omega)}^2 \leq R_n(\hat{f}_n) \leq R_n(f^*) = \lambda_n \|f^*\|_{H^s(\Omega)}^2 + \frac{1}{n} \sum_{j=1}^n \|f^*(X_j) - Y_j\|_2^2.$$

By taking the expectation on these inequalities, we obtained that

$$\mathbb{E}\|\hat{f}_n\|_{L^2(\Omega)}^2 \leq \|f^*\|_{H^s(\Omega)}^2 + \lambda_n^{-1}\mathbb{E}\|\varepsilon\|_2^2.$$

We therefore have the following bound on the risk, where the expectation is taken with respect to the distribution of (\hat{f}_n, X) , where X is a random variable independent from \hat{f}_n with distribution \mathbb{P}_X :

$$\begin{aligned} & \mathbb{E}\|\hat{f}_n(X) - f^*(X)\|_2^2 \\ & \leq C_3 \log^2(\eta) \left(\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right) \\ & \quad + 2\eta(2\|f^*\|_{H^s(\Omega)}^2 + \lambda_n^{-1}\mathbb{E}\|\varepsilon\|_2^2). \end{aligned}$$

Take $\eta = n^{-2}$, i.e., $\log(1/\eta) = 2 \log(n)$. Thus, letting $C_4 = 4C_3 = 384 \log(6)$, for n large enough,

$$\begin{aligned} & \mathbb{E}\|\hat{f}_n(X) - f^*(X)\|_2^2 \\ & \leq C_4 \log^2(n) \left(\lambda_n \|f^*\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right) \\ & \leq C_4 C_{s, \Omega} \log^2(n) \left(\lambda_n \|f^*\|_{H^s(\Omega)}^2 + \mu_n \|\mathcal{D}(f^*)\|_{L^2(\Omega)}^2 + \frac{M^2}{n^2 \lambda_n} + \frac{\sigma^2 \mathcal{N}(\lambda_n, \mu_n)}{n} \right), \end{aligned}$$

where $C_{s, \Omega}$ is the constant in the Sobolev extension.

D.5. Proof of Proposition 4.4

According to [Caponnetto and Vito \(2007, Proposition 3\)](#), if $a_m = \mathcal{O}_m(m^{1/b})$, then

$$\sum_{m \in \mathbb{N}} \frac{1}{1 + \lambda_n a_m} = \mathcal{O}_n(\lambda_n^{-b}). \quad (13)$$

In particular, Proposition [B.6](#) implies that

$$\mathcal{N}(\lambda_n, \mu_n) = \mathcal{O}_n(\lambda_n^{-d/2s}).$$

Combining this bound with Theorem [D.4](#) shows that the PDE kernel approaches f^* at least at the minimax rate on $H^s(\Omega)$, i.e., $n^{-2s/(2s+d)}$ (up to a log-term).

Appendix E. About the choice of regularization

E.1. Kernel equivalence

Lemma E.1 (Minimal Sobolev norm extension) *Let $s \in \mathbb{N}$. There is an extension $E : H^s(\Omega) \rightarrow H_{\text{per}}^s([-2L, 2L]^d)$ such that*

$$E(f) = \operatorname{argmin}_{g \in H_{\text{per}}^s([-2L, 2L]^d), g|_{\Omega}=f} \|g\|_{H_{\text{per}}^s([-2L, 2L]^d)}.$$

Moreover, E is linear and bounded, which means that $\|f\|_{H^s(\Omega)}$ and $\|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}$ are equivalent norms on $H^s(\Omega)$.

Proof We have already constructed an extension $\tilde{E} : H^s(\Omega) \rightarrow H_{\text{per}}^s([-2L, 2L]^d)$ in Proposition A.6. However, \tilde{E} does not minimize the Sobolev norm on Ω^c . Let $f \in H^s(\Omega)$ and $\mathcal{H}_0 = \{g \in H_{\text{per}}^s([-2L, 2L]^d), g|_{\Omega} = 0\}$. Clearly, $(\mathcal{H}_0, \|\cdot\|_{H_{\text{per}}^s([-2L, 2L]^d)})$ is a Banach space. One has

$$\begin{aligned} & \min_{g \in H_{\text{per}}^s([-2L, 2L]^d), g|_{\Omega}=f} \|g\|_{H_{\text{per}}^s([-2L, 2L]^d)} \\ &= \min_{g \in \mathcal{H}_0} \|\tilde{E}(f) + g\|_{H_{\text{per}}^s([-2L, 2L]^d)} \\ &= \min_{g \in \mathcal{H}_0} \|\tilde{E}(f) + g\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 \\ &= \min_{g \in \mathcal{H}_0} \|g\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + 2\langle \tilde{E}(f), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)}. \end{aligned}$$

The form $\langle \cdot, \cdot \rangle_{H_{\text{per}}^s([-2L, 2L]^d)}$ is bilinear, symmetric, continuous, and coercive on $\mathcal{H}_0 \times \mathcal{H}_0$. Thus, according to the Lax-Milgram theorem (Brezis, 2010, e.g., Corollary 5.8), there exists a unique element $u(f)$ of \mathcal{H}_0 such that, for all $g \in \mathcal{H}_0$,

$$\langle u(f), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = -\langle \tilde{E}(f), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)}. \quad (14)$$

Thus, $\langle u(f) + \tilde{E}(f), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = 0$. Moreover, $u(f)$ is the unique minimum of $g \mapsto \|g\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + 2\langle \tilde{E}(f), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)}$. Therefore, $E(f) := \tilde{E}(f) + u(f)$ satisfies

$$E(f) = \operatorname{argmin}_{g \in H_{\text{per}}^s([-2L, 2L]^d), g|_{\Omega}=f} \|g\|_{H_{\text{per}}^s([-2L, 2L]^d)}.$$

Let us now show that the extension E is linear. Let $f_1 \in H^s(\Omega)$, $f_2 \in H^s(\Omega)$, and $\lambda \in \mathbb{R}$. We have shown that, for $g \in \mathcal{H}_0$,

$$\langle u(f_1) + \tilde{E}(f_1), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = 0,$$

$$\langle u(f_2) + \tilde{E}(f_2), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = 0,$$

$$\text{and } \langle u(f_1 + \lambda f_2) + \tilde{E}(f_1 + \lambda f_2), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = 0.$$

By subtracting the third identity to the first two ones, and observing that, since \tilde{E} is linear, $\tilde{E}(f_1 + \lambda f_2) = \tilde{E}(f_1) + \tilde{E}(\lambda f_2)$, we deduce that

$$\langle u(f_1) + \lambda u(f_2) - u(f_1 + \lambda f_2), g \rangle_{H_{\text{per}}^s([-2L, 2L]^d)} = 0.$$

As $u(f) \in \mathcal{H}_0$ for all $f \in H^s(\Omega)$, we deduce that $u(f_1) + u(f_2) - u(f_1 + f_2) \in \mathcal{H}_0$. Therefore, taking $g = u(f_1) + u(f_2) - u(f_1 + f_2)$, we have

$$\|u(f_1) + \lambda u(f_2) - u(f_1 + \lambda f_2)\|_{H_{\text{per}}^s([-2L, 2L]^d)} = 0,$$

i.e., $u(f_1 + \lambda f_2) = u(f_1) + \lambda u(f_2)$. Thus, E is linear.

Proposition A.6 shows that $\|\tilde{E}(f)\|_{H^s([-2L, 2L]^d)}^2 \leq \tilde{C}_{s,\Omega} \|f\|_{H^s(\Omega)}^2$. Moreover, by definition of E , $\|E(f)\|_{H^s([-2L, 2L]^d)}^2 \leq \|\tilde{E}(f)\|_{H^s([-2L, 2L]^d)}^2$. Thus, $\|E(f)\|_{H^s([-2L, 2L]^d)}^2 \leq \tilde{C}_{s,\Omega} \|f\|_{H^s(\Omega)}^2$, i.e., the extension E is bounded. Clearly, $\|E(f)\|_{H^s([-2L, 2L]^d)}^2 \geq \|f\|_{H^s(\Omega)}^2$. We conclude that $\|f\|_{H^s(\Omega)}$ and $\|E(f)\|_{H^s([-2L, 2L]^d)}$ are equivalent norms. \blacksquare

Proposition E.2 (Kernel equivalence) *Assume that $s > d/2$. Let $\lambda_n > 0$ and $\mu_n \geq 0$. Let $\langle \cdot, \cdot \rangle_n$ be inner products associated with kernels on $H^s(\Omega)$. Assume that there exist constants $C_1 > 0$ and $C_2 > 0$ such that, for all $n \in \mathbb{N}$ and all $f \in H^s(\Omega)$,*

$$C_1(\lambda_n \|f\|_{H^s(\Omega)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2) \leq \langle f, f \rangle_n \leq C_2(\lambda_n \|f\|_{H^s(\Omega)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2).$$

Then the kernels associated with $\langle \cdot, \cdot \rangle_n$ on $H^s(\Omega)$ have the same convergence rate as the kernel of Theorem 3.3 associated with the $\lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2$ norm.

Proof For clarity, the proof is divided into four steps.

Step1: From $H^s(\Omega)$ to $H_{\text{per}}^s([-2L, 2L]^d)$. Observe that

$$\begin{aligned} \hat{f}_n &= \operatorname{argmin}_{f \in H_{\text{per}}^s([-2L, 2L]^d)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2 \\ &= E\left(\operatorname{argmin}_{f \in H^s(\Omega)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2\right), \end{aligned}$$

where $E(f)$ is the extension $H^s(\Omega) \rightarrow H_{\text{per}}^s([-2L, 2L]^d)$ with minimal $H_{\text{per}}^s([-2L, 2L]^d)$ norm (see Lemma E.1). Define

$$\hat{f}_n^{(5)} = \operatorname{argmin}_{f \in H^s(\Omega)} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2.$$

Then $\hat{f}_n = E(\hat{f}_n^{(5)})$, which means that for all $x \in \Omega$, $\hat{f}_n(x) = \hat{f}_n^{(5)}(x)$. Thus, \hat{f}_n and $\hat{f}_n^{(5)}$ have the same convergence rate to u^* .

Step 2: inner products equivalence. Lemma E.1 states that $\|f\|_{H^s(\Omega)}$ and $\|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}$ are equivalent norms on $H^s(\Omega)$. Therefore, there are constants C_3 and C_4 such that

$$\begin{aligned} C_3(\lambda_n \|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2) \\ \leq \|f\|_n^2 \leq C_4(\lambda_n \|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2). \end{aligned}$$

This shows that the function $\langle \cdot, \cdot \rangle_n : H^s(\Omega) \times H^s(\Omega) \rightarrow \mathbb{R}$ is coercive with respect to the $(\lambda_n \|E(f)\|_{H_{\text{per}}^s([-2L, 2L]^d)}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2)$ norm. By the Cauchy-Schwarz inequality, $\langle \cdot, \cdot \rangle_n$ is continuous with respect to the same norm. Set $\langle f, g \rangle_n^{\text{per}} = \lambda_n \sum_{|\alpha| \leq s} \int_{[-2L, 2L]^d} \partial^\alpha E(f) \partial^\alpha E(g) + \mu_n \int_{\Omega} \mathcal{D}(f) \mathcal{D}(g)$. Thus, by the Lax-Milgram theorem, there exists a linear operator $\mathcal{O} : H^s(\Omega) \rightarrow H^s(\Omega)$ such that, for all $f, g \in H^s(\Omega)$,

$$\langle \mathcal{O}f, g \rangle_n = \langle f, g \rangle_n^{\text{per}}. \quad (15)$$

Since

$$C_3(\|\mathcal{O}f\|_n^{\text{per}})^2 \leq \|\mathcal{O}f\|_n^2 = \langle \mathcal{O}f, f \rangle_n^{\text{per}} \leq \|\mathcal{O}f\|_n^{\text{per}} \|f\|_n^{\text{per}},$$

we deduce that $\|\mathcal{O}f\|_n^{\text{per}} \leq C_3^{-1} \|f\|_n^{\text{per}}$. Similarly, the coercivity and continuity of $\langle \cdot, \cdot \rangle_n^{\text{per}}$ with respect to $\langle \cdot, \cdot \rangle_n$ shows that $\|\mathcal{O}^{-1}f\|_n \leq C_4 \|f\|_n$, so that $\|\mathcal{O}^{-1}f\|_n^{\text{per}} \leq C_3^{-1} C_4^2 \|f\|_n^{\text{per}}$. All in all,

$$C_3 C_4^{-2} \|f\|_n^{\text{per}} \leq \|\mathcal{O}f\|_n^{\text{per}} \leq C_3^{-1} \|f\|_n^{\text{per}}.$$

One easily verifies that \mathcal{O} is self-adjoint.

Step 3: Link between kernels. Let $f \in H^s(\Omega)$. Remember that, for all $x \in \Omega$, $K(x, \cdot) = \mathcal{O}_n(\delta_x)$ satisfies a weak formulation consistent with the weak formulation of the minimal-Sobolev norm extension in (14). Thus, $E(K(x, \cdot)) = K(x, \cdot)$, and according to Theorem 3.3, we have $f(x) = \langle f, K(x, \cdot) \rangle_n^{\text{per}}$. In this proof, to distinguish between kernels, we denote the associated kernel by $K_n^{\text{per}}(x, y) := K(x, y)$. Using the spectral theorem for bounded operators, we have that \mathcal{O}^{-1} admits a square root $\mathcal{O}^{-1/2}$ which is self-adjoint for the $\langle \cdot, \cdot \rangle_n^{\text{per}}$ inner product. Therefore, using (15), we know that, for all $x \in \Omega$, $f(x) = \langle \mathcal{O}^{-1/2}(f), \mathcal{O}^{1/2}K(x, \cdot) \rangle_n^{\text{per}}$. Since $\|\mathcal{O}^{-1/2}(f)\|_n^{\text{per}} = \|f\|_n$, we deduce that $H^s(\Omega)$ is also a kernel space for the $\|\cdot\|_n$ norm, with kernel $K_n(x, y) = \langle \mathcal{O}(K(x, \cdot)), K(y, \cdot) \rangle_n^{\text{per}}$.

Step 4: Eigenvalues of the integral operator. Define the integral operators L_n and L_n^{per} on $L^2(\Omega, \mathbb{P}_X)$ by

$$L_n^{\text{per}}(f) : x \mapsto \int_{\Omega} K_n^{\text{per}}(x, y) f(y) d\mathbb{P}_X(y) \quad \text{and} \quad L_n(f) : x \mapsto \int_{\Omega} K_n(x, y) f(y) d\mathbb{P}_X(y).$$

Recalling that $K_n^{\text{per}}(x, y) = \sum_{m \in \mathbb{N}} a_m v_m(x) v_m(y)$, we can use the same technique as in the proof of Theorem 4.2 to apply the Fubini-Lebesgue theorem, and show that

$$\langle f, L_n(f) \rangle_{L^2(\Omega, \mathbb{P}_X)} = (\|\mathcal{O}^{1/2} \mathcal{O}_n(f)\|_n^{\text{per}})^2.$$

Thus, $C_3 C_4^{-2} \langle f, L_n^{\text{per}}(f) \rangle \leq \langle f, L_n(f) \rangle \leq C_3^{-1} \langle f, L_n^{\text{per}}(f) \rangle$. The Courant-Fischer min-max theorem guarantees that the eigenvalues of L_n^{per} are upper and lower bounded by those of L_n . In particular, the effective dimensions $\mathcal{N}(\lambda_n, \mu_n)$ related to $\|\cdot\|_n^{\text{per}}$ and $\mathcal{N}^{\text{per}}(\lambda_n, \mu_n)$ satisfy

$$C_3 C_4^{-2} \mathcal{N}^{\text{per}}(\lambda_n, \mu_n) \leq \mathcal{N}(\lambda_n, \mu_n) \leq C_3^{-1} \mathcal{N}^{\text{per}}(\lambda_n, \mu_n).$$

This implies that both kernels have equivalent effective dimensions. ■

E.2. Proof of Theorem 4.6

Proposition E.2 ensures that $\hat{f}_n^{(1)}$ and $\hat{f}_n^{(2)}$ converge at the same rate. If $\|\cdot\|$ and $\|\cdot\|_{H^s(\Omega)}$ are equivalent, then there are constants $0 < C_1 < 1$, $C_2 > 1$ such that, for all $f \in H^s(\Omega)$, $C_1 \|f\|_{H^s(\Omega)}^2 \leq \|f\|_2^2 \leq C_2 \|f\|_{H^s(\Omega)}^2$. Thus, $C_1(\mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2 + \lambda_n \|f\|_{H^s(\Omega)}^2) \leq \mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2 + \lambda_n \|f\| \leq C_2(\mu_n \|\mathcal{D}(f)\|_{L^2(\Omega)}^2 + \lambda_n \|f\|_{H^s(\Omega)}^2)$. Proposition E.2 then shows that $\hat{f}_n^{(2)}$ and $\hat{f}_n^{(3)}$ converge at the same rate.

Appendix F. Application: the case $\mathcal{D} = \frac{d}{dx}$

F.1. Boundary conditions

Proposition F.1 *Let $s = 1$, $\Omega = [-L, L]$, and $\mathcal{D} = \frac{d}{dx}$. Then any weak solution w_m of the weak formulation (5) satisfies*

$$\begin{aligned} (\lambda_n + \mu_n) \lim_{x \rightarrow -L, x > -L} \frac{d}{dx} w_m(x) &= \lambda_n \lim_{x \rightarrow -L, x < -L} \frac{d}{dx} w_m(x), \\ (\lambda_n + \mu_n) \lim_{x \rightarrow L, x < L} \frac{d}{dx} w_m(x) &= \lambda_n \lim_{x \rightarrow L, x > L} \frac{d}{dx} w_m(x). \end{aligned}$$

Proof The proof uses the framework of distribution theory. By the inclusion $C^\infty([-2L, 2L]) \subseteq H_{\text{per}}^s([-2L, 2L])$, we know that, considering any test function $\phi \in C^\infty([-2L, 2L])$ with compact support in $] -2L, 2L[$, one has $B[w_m, \phi] = a_m^{-1} \langle w_m \mathbf{1}_\Omega, \phi \rangle$. Moreover, standard results of functional analysis (using the mollification of $y \mapsto \mathbf{1}_{|y-x| < 3\varepsilon/2}$ with a parameter $\eta = \varepsilon/8$ as in [Evans 2010](#), Appendix C, Theorem 6) ensures that, for any $x \in [-2L, 2L]$, there exists a sequence of functions $(\xi_\varepsilon^x)_{\varepsilon > 0}$ such that, for all m ,

- (i) $\xi_\varepsilon^x \in C^\infty([-2L, 2L])$ with compact support in D ,
- (ii) $\|\xi_\varepsilon^x\|_\infty = 1$,
- (iii) and for all $y \in [-2L, 2L]$,

$$\begin{aligned} |y - x| \geq 2\varepsilon &\Rightarrow \xi_\varepsilon^x(y) = 0 \\ |y - x| \leq \varepsilon &\Rightarrow \xi_\varepsilon^x(y) = 1. \end{aligned}$$

Fix two of such sequences with $x = -L$ and $x = L$, and let $\phi_\varepsilon = \phi \times (\xi_\varepsilon^{-L} + \xi_\varepsilon^L)$. Notice that the following is true:

- (i) $\phi_\varepsilon \in C^\infty([-2L, 2L])$ has compact support and $\text{supp}(\phi_\varepsilon) \subseteq \text{supp}(\phi)$,
- (ii) for all $r \geq 0$, $\frac{d^r}{dx^r} \phi_\varepsilon(-L) = \frac{d^r}{dx^r} \phi(-L)$,
- (iii) for any function $f \in L^2([-2L, 2L])$, $\lim_{\varepsilon \rightarrow 0} \langle f, \phi_\varepsilon \rangle = 0$,
- (iv) and $B[w_m, \phi_\varepsilon] = a_m^{-1} \langle w_m \mathbf{1}_\Omega, \phi_\varepsilon \rangle$.

Choose $\text{supp}(\phi) \subseteq [-3L/2, -L/2]$. Clearly, $\int_{-2L}^{2L} (\frac{d}{dx} w_m) (\frac{d}{dx} \phi_\varepsilon) = \int_{-3L/2}^{-L} (\frac{d}{dx} w_m) (\frac{d}{dx} \phi_\varepsilon) + \int_{-L}^{-L/2} (\frac{d}{dx} w_m) (\frac{d}{dx} \phi_\varepsilon)$. The integration by parts formula implies

$$\begin{aligned} \int_{-3L/2}^{-L} \left(\frac{d}{dx} w_m \right) \left(\frac{d}{dx} \phi_\varepsilon \right) &= - \int_{-3L/2}^{-L} \left(\frac{d^2}{dx^2} w_m \right) \phi_\varepsilon + \lim_{x \rightarrow -L, x < -L} \phi_\varepsilon(x) \frac{d}{dx} w_m(x) \\ &\xrightarrow{\varepsilon \rightarrow 0} \lim_{x \rightarrow -L, x < -L} \phi_\varepsilon(x) \frac{d}{dx} w_m(x). \end{aligned}$$

Similarly,

$$\begin{aligned} \int_{-L}^{-L/2} \left(\frac{d}{dx} w_m \right) \left(\frac{d}{dx} \phi_\varepsilon \right) &= - \int_{-L}^{-L/2} \left(\frac{d^2}{dx^2} w_m \right) \phi_\varepsilon - \lim_{x \rightarrow -L, x > -L} \phi_\varepsilon(x) \frac{d}{dx} w_m(x) \\ &\xrightarrow{\varepsilon \rightarrow 0} - \lim_{x \rightarrow -L, x > -L} \phi_\varepsilon(x) \frac{d}{dx} w_m(x). \end{aligned}$$

Note that $\lim_{x \rightarrow -L, x < -L} \phi_\varepsilon(x) = \lim_{x \rightarrow -L, x > -L} \phi_\varepsilon(x) = \phi(-L)$. Therefore,

$$\lim_{\varepsilon \rightarrow 0} \int_{-2L}^{2L} \left(\frac{d}{dx} w_m \right) \left(\frac{d}{dx} \phi_\varepsilon \right) = \phi(-L) \left(\lim_{x \rightarrow -L, x < -L} \frac{d}{dx} w_m(x) - \lim_{x \rightarrow -L, x > -L} \frac{d}{dx} w_m(x) \right).$$

This means that the integral $\int_{-2L}^{2L} (\frac{d}{dx} w_m)(\frac{d}{dx} \phi_\varepsilon)$ quantifies the discontinuity in the derivative of w_m at $-L$. Thus, since

$$B[w_m, \phi_\varepsilon] = a_m^{-1} \int_{-L}^L w_m \phi_\varepsilon,$$

we obtain, letting $\varepsilon \rightarrow 0$ that

$$(\lambda_n + \mu_n) \lim_{x \rightarrow -L, x > -L} \frac{d}{dx} w_m(x) = \lambda_n \lim_{x \rightarrow -L, x < -L} \frac{d}{dx} w_m(x).$$

The same analysis holds in a neighborhood of L , and leads to

$$(\lambda_n + \mu_n) \lim_{x \rightarrow L, x < L} \frac{d}{dx} w_m(x) = \lambda_n \lim_{x \rightarrow L, x > L} \frac{d}{dx} w_m(x).$$

■

F.2. Proof of Proposition 5.1

Combining Theorem 4.6 and Proposition E.2, we know that

$$\hat{f}_n^{(1)} = \operatorname{argmin}_{f \in H^1([-L, L])} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H^1([-L, L])}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2([-L, L])}^2$$

and

$$\hat{f}_n^{(2)} = \operatorname{argmin}_{f \in H_{\text{per}}^1([-2L, 2L])} \sum_{i=1}^n |f(X_i) - Y_i|^2 + \lambda_n \|f\|_{H_{\text{per}}^1([-2L, 2L])}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2([-L, L])}^2,$$

converge at the same rate to f^* . Moreover, the $\lambda_n \|f\|_{H^1([-L, L])}^2 + \mu_n \|\mathcal{D}(f)\|_{L^2([-L, L])}^2$ norm on $H^1([-L, L])$ defines a kernel. This is this particular kernel, denoted by K , that we compute in the remaining of the proof. Employing the exact same arguments as for the kernel on $H_{\text{per}}^1([-2L, 2L])$, we know that for all $x \in [-L, L]$, the function $f_x : y \mapsto K(x, y) \in H^1([-L, L])$ is a solution to the weak PDE

$$\forall \phi \in H^1([-L, L]), \quad \lambda_n \int_{[-L, L]} f_x \phi + (\lambda_n + \mu_n) \int_{[-L, L]} \frac{d}{dy} f_x \frac{d}{dy} \phi = \phi(x).$$

Using the elliptic regularity theorem as in the proof of Theorem 4.5 and computing the boundary conditions as in Proposition F.1 shows that $f_x \in C^\infty([-L, x]) \cap C^\infty([x, L])$, $\frac{d}{dy} f_x(-L) = \frac{d}{dy} f_x(L) = 0$, and

$$\lambda_n f_x - (\lambda_n + \mu_n) \frac{d^2}{dy^2} f_x = \delta_x,$$

where δ_x is the Dirac distribution. Thus, since $f_x \in H^1([-L, L]) \subseteq C^0([-L, L])$, there are constants A and B such that

$$\begin{cases} \forall -L \leq y \leq x, & f_x(y) = A \cosh(\gamma_n(x-y)) + B \sinh(\gamma_n(x-y)), \\ \forall x \leq y \leq L, & f_x(y) = A \cosh(\gamma_n(x-y)) + (B + \frac{\gamma_n}{\lambda_n}) \sinh(\gamma_n(x-y)). \end{cases} \quad (16)$$

The boundary conditions $\frac{d}{dy}f_x(-L) = \frac{d}{dy}f_x(L) = 0$ lead to

$$P \begin{pmatrix} A \\ B \end{pmatrix} = \begin{pmatrix} 0 \\ -\frac{\gamma_n}{\lambda_n} \cosh(\gamma_n(x-L)) \end{pmatrix},$$

where

$$P = \begin{pmatrix} \sinh(\gamma_n(x+L)) & \cosh(\gamma_n(x+L)) \\ \sinh(\gamma_n(x-L)) & \cosh(\gamma_n(x-L)) \end{pmatrix}.$$

Notice that $\det P = \sinh(\gamma_n(x+L)) \cosh(\gamma_n(x-L)) - \sinh(\gamma_n(x-L)) \cosh(\gamma_n(x+L)) = \sinh(2\gamma_n L)$. Thus,

$$P^{-1} = \sinh(2\gamma_n L)^{-1} \begin{pmatrix} \cosh(\gamma_n(x-L)) & -\cosh(\gamma_n(x+L)) \\ -\sinh(\gamma_n(x-L)) & \sinh(\gamma_n(x+L)) \end{pmatrix}.$$

This leads to

$$\begin{aligned} \begin{pmatrix} A \\ B \end{pmatrix} &= \frac{\gamma_n}{\lambda_n \sinh(2\gamma_n L)} \begin{pmatrix} \cosh(\gamma_n(x+L)) \cosh(\gamma_n(x-L)) \\ -\sinh(\gamma_n(x+L)) \cosh(\gamma_n(x-L)) \end{pmatrix} \\ &= \frac{\gamma_n}{2\lambda_n \sinh(2\gamma_n L)} \begin{pmatrix} \cosh(2\gamma_n L) + \cosh(2\gamma_n x) \\ \sinh(2\gamma_n L) - \sinh(2\gamma_n x) \end{pmatrix}. \end{aligned} \quad (17)$$

Combining (16) and (17), we are led to

$$\begin{aligned} K(x, y) &= \frac{\gamma_n}{2\lambda_n \sinh(2\gamma_n L)} \left((\cosh(2\gamma_n L) + \cosh(2\gamma_n x)) \cosh(\gamma_n(x-y)) \right. \\ &\quad \left. + ((1 - 2 \times \mathbf{1}_{x>y}) \sinh(2\gamma_n L) - \sinh(2\gamma_n x)) \sinh(\gamma_n(x-y)) \right). \end{aligned}$$

One easily checks that $K(x, y) = K(y, x)$ and that $K(x, x) \geq 0$.

F.3. Proof of Proposition 5.2

The strategy of the proof is to characterize the solutions w_m to the weak formulation (5) with $\mathcal{D} = \frac{d}{dt}$ and $s = 1 > d/2 = 1/2$. For clarity, the proof is divided into 5 steps.

Step 1: Symmetry. Recall that $\Omega = [-L, L]$. Using the Lax-Milgram theorem, let us define the operator $\tilde{\mathcal{O}}_n$ as follows. For all $f \in L^2([-2L, 2L])$, $\tilde{\mathcal{O}}_n(f)$ is the unique function of $H_{\text{per}}^2([-2L, 2L])$ such that, for all $\phi \in H_{\text{per}}^2([-2L, 2L])$, $B[\tilde{\mathcal{O}}_n(f), \phi] = \langle Cf, C\phi \rangle$. Clearly, the eigenfunctions of $\tilde{\mathcal{O}}_n$ associated to non-zero eigenvalues are the w_m . Let $\phi \in H_{\text{per}}^2([-2L, 2L])$ be a test function. Using

$$\begin{aligned} \int_{-2L}^{2L} \partial^\alpha \phi(-\cdot)(x) \partial^\alpha \tilde{\mathcal{O}}_n(f)(-\cdot)(x) dx &= (-1)^{2\alpha} \int_{-2L}^{2L} \partial^\alpha \phi(-x) \partial^\alpha \tilde{\mathcal{O}}_n(f)(-x) dx \\ &= - \int_{-2L}^{2L} \partial^\alpha \phi(x) \partial^\alpha \tilde{\mathcal{O}}_n(f)(x) dx, \end{aligned}$$

we see that $B[\tilde{\mathcal{O}}_n(f)(-\cdot), \phi(-\cdot)] = \langle Cf(-\cdot), C\phi(-\cdot) \rangle$. Therefore, since $H_{\text{per}}^2([-2L, 2L])$ is stable by the action $\phi \mapsto \phi(-\cdot)$, using the uniqueness statement provided by the Lax-Milgram theorem, we deduce that $\tilde{\mathcal{O}}_n(f)(-x) = \tilde{\mathcal{O}}_n(f(-\cdot))(x)$, so that $\tilde{\mathcal{O}}_n(f)$ is symmetric. According to Proposition A.16, we can therefore assume that w_m is either symmetric or antisymmetric.

Step 2: PDE system. According to Theorem 4.5, C.5, and F.1, the following statements are verified:

(i) The function $w_m \in C^\infty([-L, L])$ and

$$\forall x \in \Omega, \quad \lambda_n \left(1 - \frac{d^2}{dx^2}\right) w_m(x) - \mu_n \frac{d^2}{dx^2} w_m(x) = a_m^{-1} w_m(x).$$

Since $a_m^{-1} \geq \lambda_n$ (see Remark B.7), the solutions of this ODE are linear combinations of $\cos\left(\sqrt{\frac{a_m^{-1} - \lambda_n}{\lambda_n + \mu_n}} x\right)$ and $\sin\left(\sqrt{\frac{a_m^{-1} - \lambda_n}{\lambda_n + \mu_n}} x\right)$.

(ii) The function $w_m \in C^\infty([-2L, 2L] \setminus [-L, L])$, with a C^∞ junction condition at $-2L$, and

$$\forall x \in [-2L, 2L]^d \setminus \bar{\Omega}, \quad \left(1 - \frac{d^2}{dx^2}\right) w_m(x) = 0.$$

The solutions of this ODE are linear combinations of $\cosh(x)$ and $\sinh(x)$. The C^∞ $4L$ -periodic junction condition at $-2L$ guarantees that there are two constants A and B such that

$$\begin{aligned} \forall -2L \leq x \leq -L, w_m(x) &= A \cosh(x + 2L) + B \sinh(x + 2L), \\ \forall L \leq x \leq 2L, w_m(x) &= A \cosh(x - 2L) + B \sinh(x - 2L). \end{aligned}$$

(iii) The function $w_m \in C_{\text{per}}^0([-2L, 2L])$.

(iv) One has

$$\begin{aligned} (\lambda_n + \mu_n) \lim_{x \rightarrow -L, x > -L} \frac{d}{dx} w_m(x) &= \lambda_n \lim_{x \rightarrow -L, x < -L} \frac{d}{dx} w_m(x), \\ (\lambda_n + \mu_n) \lim_{x \rightarrow L, x < L} \frac{d}{dx} w_m(x) &= \lambda_n \lim_{x \rightarrow L, x > L} \frac{d}{dx} w_m(x). \end{aligned}$$

(v) One has $\int_{-2L}^{2L} w_m^2 = 1$.

Step 3: Symmetric eigenfunctions. Our goal in this paragraph is to describe the symmetric eigenfunctions, i.e., $w_m(-x) = w_m(x)$. We denote by a_m^{sym} the eigenvalues of such eigenfunctions. From statements (i) and (ii) above, we deduce that there are two constant A and C such that

$$\begin{aligned} \forall -2L \leq x \leq -L, w_m(x) &= A \cosh(x + 2L), \\ \forall -L \leq x \leq L, w_m(x) &= C \cos\left(\sqrt{\frac{a_m^{-1} - \lambda_n}{\lambda_n + \mu_n}} x\right), \\ \forall L \leq x \leq 2L, w_m(x) &= A \cosh(x - 2L). \end{aligned}$$

Applying (iii) at $x = -L$ leads to

$$A \cosh(L) = C \cos\left(\sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right). \quad (18)$$

Similarly, statement (iv) applied at $x = -L$ shows that

$$\lambda_n A \sinh(L) = -(\lambda_n + \mu_n) C \sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} \sin\left(-\sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right). \quad (19)$$

Dividing (19) by (18) leads to

$$L \sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} \tan\left(\sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right) = L \frac{\lambda_n}{\lambda_n + \mu_n} \tanh(L).$$

The equation $x \tan(x) = \tilde{C}$, where \tilde{C} is constant, has exactly one solution in any interval $[\pi(k - 1/2), \pi(k + 1/2)]$ for $k \in \mathbb{Z}$. Therefore, there is only one admissible value of $\sqrt{\frac{(a_m^{\text{sym}})^{-1} - \lambda_n}{\lambda_n + \mu_n}}$ in each of these interval. So,

$$\lambda_n + (\lambda_n + \mu_n)(m - 1/2)^2 \pi^2 / L^2 \leq (a_m^{\text{sym}})^{-1} \leq \lambda_n + (\lambda_n + \mu_n)(m + 1/2)^2 \pi^2 / L^2.$$

Step 4: Antisymmetric eigenfunctions. Our goal in this paragraph is to describe the antisymmetric eigenfunctions, i.e., $w_m(-x) = -w_m(x)$. We denote by a_m^{anti} the eigenvalues of such eigenfunctions. From statements (i) and (ii), we deduce that there are two constant B and D such that

$$\begin{cases} \forall -2L \leq x \leq -L, & w_m(x) = B \sinh(x + 2L), \\ \forall -L \leq x \leq L, & w_m(x) = D \sin\left(\sqrt{\frac{a_m^{\text{anti}} - \lambda_n}{\lambda_n + \mu_n}} x\right), \\ \forall L \leq x \leq 2L, & w_m(x) = B \sinh(x - 2L). \end{cases}$$

Applying (iii) at $x = -L$, one has

$$B \sinh(L) = D \sin\left(\sqrt{\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right). \quad (20)$$

Similarly, applying (iv) at $x = -L$ shows that

$$\lambda_n B \cosh(L) = (\lambda_n + \mu_n) D \sqrt{\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} \cos\left(-\sqrt{\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right). \quad (21)$$

Dividing (20) by (21) leads to

$$L \left(\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}\right)^{-1/2} \tan\left(\sqrt{\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}} L\right) = L \left(1 + \frac{\mu}{\lambda_n}\right) \tanh(L).$$

The equation $\tan(x)/x = \tilde{C}$, where \tilde{C} is constant, has exactly one solution in any interval $[\pi(k - 1/2), \pi(k + 1/2)]$ for $k \in \mathbb{Z}$. Therefore, there is only one admissible value of $\sqrt{\frac{(a_m^{\text{anti}})^{-1} - \lambda_n}{\lambda_n + \mu_n}}$ in each of these interval. So,

$$\lambda_n + (\lambda_n + \mu_n)(m - 1/2)^2 \pi^2 / L^2 \leq (a_m^{\text{anti}})^{-1} \leq \lambda_n + (\lambda_n + \mu_n)(m + 1/2)^2 \pi^2 / L^2.$$

Step 5: Conclusion. Recall that the sequence $(a_m)_{m \in \mathbb{N}}$ is a non-increasing re-indexing of the sequences $(a_m^{\text{sym}})_{m \in \mathbb{N}}$ and $(a_m^{\text{anti}})_{m \in \mathbb{N}}$. Putting the bounds obtained for a_m^{sym} and a_m^{anti} together, we obtain

$$\lambda_n + (\lambda_n + \mu_n)(m/2 - 1)^2 \pi^2 / L^2 \leq a_m^{-1} \leq \lambda_n + (\lambda_n + \mu_n)(m/2 + 1)^2 \pi^2 / L^2,$$

and

$$(\lambda_n + \mu_n)(m - 2)^2 \pi^2 / (4L^2) \leq a_m^{-1} \leq (\lambda_n + \mu_n)(m + 4)^2 \pi^2 / (4L^2).$$

We conclude that

$$\frac{4L^2}{(\lambda_n + \mu_n)(m + 4)^2 \pi^2} \leq a_m \leq \frac{4L^2}{(\lambda_n + \mu_n)(m - 2)^2 \pi^2}.$$

F.4. Proof of Proposition 5.3

This is a straightforward consequence of Proposition 5.2, identity (13), and Theorem 4.3.