Approximation capabilities of measure-preserving neural networks

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Abstract

Measure-preserving neural networks are well-developed invertible models, however, their approximation capabilities remain unexplored. This paper rigorously analyses the approximation capabilities of existing measure-preserving neural networks including NICE and RevNets. It is shown that for compact $U \subset \mathbb{R}^D$ with $D \geq 2$, the measure-preserving neural networks are able to approximate arbitrary measure-preserving map $\psi : U \to \mathbb{R}^D$ which is bounded and injective in the $L^p$-norm. In particular, any continuously differentiable injective map with $\pm 1$ determinant of Jacobian are measure-preserving, thus can be approximated.

Keywords: measure-preserving, neural networks, dynamical systems, approximation theory

1. Introduction

Deep neural networks have become an increasingly successful tool in modern machine learning applications and yielded transformative advances across diverse scientific disciplines (Krizhevsky et al., 2017; LeCun et al., 2015; Lu et al., 2021b; Schmidhuber, 2015). It is well known that fully connected neural networks can approximate continuous mappings (Cybenko, 1989; Hornik et al., 1990). Nevertheless, more sophisticated structures are preferred in practice, and often yield surprisingly good performance (Behrmann et al., 2019; Chen et al., 2018; Dinh et al., 2015; Fiori, 2011a,b; Gomez et al., 2017; Jin et al., 2020b,c), such as convolutional neural networks (CNNs) for image classification (Krizhevsky et al., 2012), recurrent neural networks (RNNs) for natural language processing (Maas et al., 2013), as well as residual neural networks (ResNets) (He et al., 2016), which allow information to be passed directly through for making less exploding or vanishing.

Recently, invertible models have attached increasing attention. As the abilities of tracking changes in probability density, they have been applied in many tasks, including generative models and variational inference (Behrmann et al., 2019; Chen et al., 2018; Dinh et al., 2015; Fiori, 2011a,b; Gomez et al., 2017; Jin et al., 2020b,c), such as convolutional neural networks (CNNs) for image classification (Krizhevsky et al., 2012), recurrent neural networks (RNNs) for natural language processing (Maas et al., 2013), as well as residual neural networks (ResNets) (He et al., 2016), which allow information to be passed directly through for making less exploding or vanishing.

As orientation-preserving (Behrmann et al., 2019; Chen et al., 2018), symplectic-preserving (Jin et al., 2020b,c), as well as measure-preserving (Dinh et al., 2015; Gomez et al., 2017). Encoding such structured information makes the classical universal approximation theorem no longer applicable. Recently, there have been many research works focusing on representations of such structured neural networks and developing fruitful results. Jin et al. (2020c) prove that SympNet can approximate arbitrary symplectic maps based on appropriate activation functions. Zhang et al. (2020) analyze the approximation capabilities of Neural ODEs (Chen et al. 2018) and invertible residual networks (Behrmann et al., 2019), and give negative results (also given in (Dupont et al., 2019)). Kong and Chaudhuri (2020) explore the representation of a class of normalizing flow and show the universal approximation properties of plane flows (Rezende and Mohamed, 2015) when dimension $d = 1$.

Measure-preserving (also known as volume-preserving, area-preserving) neural networks are well-developed invertible models. Their inverse and Jacobian determinants can be computed efficiently, thus they have practical applications (Dinh et al., 2015; Gomez et al., 2017; Jin et al., 2020b; Zhang et al., 2021). Due to measure-preserving constraints, there have been many works dedicated to enhance performance via improving expressivity (Dinh et al., 2017; Chen et al., 2018; Huang et al., 2018; Kingma and Dhariwal, 2018). However, to the best of our knowledge, the approximation capability of measure-preserving neural networks, i.e., whether they can approximate any invertible measure-preserving map, remains unexplored mathematically.

This paper provides a rigorous mathematical theory to answer the above question. The architecture we investigated is the composition of the following modules,

\begin{align}
\hat{x}[s] &= x[s] + f_{net}(x[s]), \\
\hat{x}[:, s] &= x[\cdot, s].
\end{align}
which are the basic modules of NICE (Dinh et al., 2015) and
RevNets (Gomez et al., 2017). The main contribution of this
work is to prove the approximation capabilities of above mod-
ules. It is shown that for compact $U \subset \mathbb{R}^D$ with $D \geq 2$, the
measure-preserving neural networks are able to approximate ar-
bitrary measure-preserving map $\psi : U \rightarrow \mathbb{R}^D$ which is bounded
and injective in the $L^p$-norm. Note that measure-preserving
neural networks are also bounded and injective on compact set.
Specifically, the approximation theory holds for continuously differentiable injective maps with $\pm 1$ determinants of Ja-
cobians.

The rest of this paper is organized as follows. Some prelimi-
naries, including notations, definitions and existing network ar-
chitectures are detailed in Section 2. In Section 3 we present
the approximation results. In Section 4 we perform numerical
experiments to demonstrate the validity of learning measure-
-preserving map and discuss the application scopes of our the-
ory. In Section 5 we present detailed proofs. Finally, we con-
clude this paper in Section 6.

2. Preliminaries

2.1. Notations and definitions

For convenience we collect together some of the notations
introduced throughout the paper.

• Range indexing notations, the same kind for Pytorch ten-
sors, are employed throughout this paper. Details are pre-
sented in Table 1.

• For differentiable $F = (F_1, \cdots, F_D)^\top : \mathbb{R}^D \rightarrow \mathbb{R}^D$, we
denote by $J_F$ the Jacobian of $F$, i.e.,

$$J_F \in \mathbb{R}^{D \times D} \text{ and } J_F[i][j] = \frac{\partial F_i}{\partial x_j}.$$  

• For $1 \leq p < \infty$, $U \subset \mathbb{R}^D$, $L^p(U)$ denotes the space of $p$-integrable measurable functions $F = (F_1, \cdots, F_D)^\top : U \rightarrow \mathbb{R}^D$ for which the norm

$$\|F\|_{L^p(U)} = \left( \int_U \|F(x)\|^p dx \right)^{1/p}$$

is finite; $C(U)$ consists of all continuous functions $F = (F_1, \cdots, F_D)^\top : U \rightarrow \mathbb{R}^D$ with norm

$$\|F\|_U = \max_{1 \leq d \leq D, x \in U} |F_d(x)|$$
on compact $U$.

• We denote by $\overline{\Omega}_U$ the closure of $\Omega$ in $L^p(U)$ if $\Omega \subset L^p(U)$, meanwhile, denote by $\overline{\Omega}_U$ the closure of $\Omega$ in $C(U)$ if $\Omega \subset C(U)$.

2.2. Measure-preserving neural networks

We first briefly present existing measure-preserving neural
networks as follows, including NICE (Dinh et al., 2015) and
RevNets (Gomez et al., 2017). NICE is an architecture to unsupervised generative modeling via learning a nonlinear bijective transformation between the data space and a latent space. The architecture is composed of a series of modules which take inputs $(x_1, x_2)$ and produce outputs $(\hat{x}_1, \hat{x}_2)$ according to the following additive coupling rules,

$$\begin{align*}
\hat{x}_1 &= x_1 + f_{net}(x_2), \\
\hat{x}_2 &= x_2.
\end{align*}$$

Here, $f_{net}$ is typically a neural network, $x_1$ and $x_2$ form a part-
tion of the vector in each layer. Since the model is invertible
and its Jacobian has unit determinant, the log-likelihood and its gradient can be tractably computed. As an alternative, the
components of inputs can be reshuffled before separating them. Clearly, this architecture is imposed measure-preserving constraints.

A similar architecture is used in the reversible residual network (RevNet) \cite{Gomez2017} which is a variant of ResNets \cite{He2016} to avoid storing intermediate activation during backpropagation relied on the invertible architecture. In each module, the inputs are decoupled into \((x_1, x_2)\) and the outputs \((\hat{x}_1, \hat{x}_2)\) are produced by

\[
\begin{align*}
\hat{x}_1 &= x_1 + f_{net_1}(x_2), \\
\hat{x}_2 &= x_2 + f_{net_2}(\hat{x}_1).
\end{align*}
\]

Here, \(f_{net_1}, f_{net_2}\) are trainable neural networks. It is observed that (4) is composed of two modules defined in (3) with the measure-preserving splitting mechanisms in each layer. Let us begin by introducing the modules sets. Given integers \(D \geq s \geq 2\) and control families \(\mathcal{NN}^{D-s+1}, \mathcal{NN}^{s-1}\), denote

\[
\begin{align*}
\mathcal{M}_{up} &= \left\{ m : x \mapsto \hat{x} \mid \begin{array}{l}
\hat{x}[s:] = x[s:], \\
\hat{x}[s] = x[s] + f_{net}(x[s]), \\
f_{net} \in \mathcal{NN}^{D-s+1},
\end{array} \right\}, \\
\mathcal{M}_{low} &= \left\{ m : x \mapsto \hat{x} \mid \begin{array}{l}
\hat{x}[s:] = x[s:], \\
\hat{x}[s] = x[s] + f_{net}(\hat{x}[s]), \\
f_{net} \in \mathcal{NN}^{s-1},
\end{array} \right\}.
\end{align*}
\]

Subsequently, we define the collection of measure-preserving neural networks generated by \(\mathcal{M}_{up}\) and \(\mathcal{M}_{low}\) as

\[
\Psi = \bigcup_{N \geq 1} \left| m_N \circ \cdots \circ m_1 \right| m_i \in \mathcal{M}_{up} \cup \mathcal{M}_{low}, 1 \leq i \leq N. \tag{5}
\]

We are in fact aiming to show the approximation property of \(\Psi\).

3. Main results

Now the main theorem is given as follows, with several conditions required for control families.

**Assumption 1.** Assume that the control family \(\mathcal{NN}^d\) satisfies

1. For any \(f_{net} \in \mathcal{NN}^d\), \(f_{net}\) is Lipschitz on any compact set in \(\mathbb{R}^d\).

2. For any compact \(V \subset \mathbb{R}^d\), smooth function \(f\) on \(V\), and \(\varepsilon > 0\), there exists \(f_{net} \in \mathcal{NN}^d\) such that \(\|f_{net} - f\|_V \leq \varepsilon\).

**Theorem 1.** Suppose that \(D \geq s \geq 2\), \(p \in [1, \infty)\), \(U \subset \mathbb{R}^D\) is compact, the control families \(\mathcal{NN}^d (d = D - s + 1, s - 1)\) satisfy Assumption 1, and \(\Psi\) is defined as in (5). If \(\psi : U \rightarrow \mathbb{R}^D\) is measure-preserving, bounded and injective, then

\[
\psi \in \overline{\Psi}_{L^p(U)}.
\]

Viz., for any \(\varepsilon > 0\), there exists a measure-preserving neural network \(\psi_{net} \in \Psi\) such that

\[
\|\psi - \psi_{net}\|_{L^p(U)} \leq \varepsilon.
\]

Clearly, there is only identity map in \(\Psi\) when dimension \(D = 1\), thus this conclusion is not true for \(D = 1\) due to the counterexample \(\psi(x) = -x\).

Here, the requirements of map \(\psi\), i.e., injection and boundedness, are in some sense necessary since the measure-preserving networks are invertible and bounded on compact set. We remark that Theorem 1 also holds if these requirements are not satisfied at countable points due to the \(L^p\)-norm. In addition, the assumptions for the control family are also necessary for the presented proofs. Fortunately, such conditions are very easy to achieve. Popular activation functions, such as rectified linear unit (ReLU) \((\text{ReLU}(z) = \max(0, z))\) and \(\text{tanh}(z)\), could satisfy the Lipschitz condition; and the well-known universal approximation theorem states that feed-forward networks can approximate essentially any function if their sizes are sufficiently large \cite{Cybenko1989, Hornik1990, Shen2021}. The last assumption is also required in the approximation analysis for other structured networks, such as \cite{Jin2020} for SympNets, \cite{Zhang2020} for Neural ODEs \cite{Chen2018} and invertible residual networks \cite{Behrmann2019}.

The assumption that \(\psi\) is injective, continuously differentiable and \(|\det (J_\psi)| = 1\) implies that \(\psi\) is bounded and measure-preserving due to the transformation formula for integrals. This fact yields the following corollary immediately.

**Corollary 1.** Suppose that \(D \geq s \geq 2\), \(p \in [1, \infty)\), \(U \subset \mathbb{R}^D\) is compact, the control families \(\mathcal{NN}^d (d = D - s + 1, s - 1)\) satisfy Assumption 1, and \(\Psi\) is defined as in (5). If \(\psi : U \rightarrow \mathbb{R}^D\) is injective, continuously differentiable and \(|\det (J_\psi)| = 1\), then

\[
\psi \in \overline{\Psi}_{L^p(U)}.
\]

Finally, we would like to point out that different choices of \(s\) in control family lead to same approximation results, thus we use symbols \(\Psi\) without emphasizing \(s\) (see Sec 5.1 for detailed proof). As aforementioned, practical applications including NICE and RevNets could have reshuffling operations and different dimension-splitting mechanisms for each layer. If the used hypothesis space contains \(\mathcal{M}_{up}\) and \(\mathcal{M}_{low}\) for an integer \(s\), then it inherits the approximation capabilities.

4. Discussions

In this section, we will further investigate measure-preserving networks numerically and discuss the potential applications of our results.

4.1. Learning measure-preserving flow map

Measure-preserving of divergence-free dynamical systems is a classical case of geometric structure and is more general than
the symplecticity-preserving of Hamiltonian systems. Motivated by the satisfactory works on learning Hamiltonian systems (Chen and Tao [2021], Greydanus et al. [2019], Jin et al. [2020]), it is also interesting to learn divergence-free dynamics via measure-preserving models. As a by-product, we obtain Lemma 8 that measure-preserving neural networks are able to approximate arbitrary divergence-free dynamical system. (see Sec.5.2).

Figure 1: Learning measure-preserving flow map using measure-preserving neural networks.

Figure 1 demonstrates the ability of measure-preserving networks to fit and extrapolate measure-preserving map numerically. Here, the training data \((x_n, x_{n+1})\) is obtained by sampling states on a single trajectory of a 4-dimensional divergence-free dynamical system. And we aim to approximate the flow map \(\psi\) that maps \(x_n\) to \(x_{n+1}\) using measure-preserving network \(\psi_{\text{net}}\). After training, we reconstruct the trajectory and perform predictions for 100 steps starting at \(x_{200}\). All trajectories are projected onto the first two dimensions. More experimental details are shown in Appendix A. It is observed that the measure-preserving model successfully reconstructs and predicts the evolution of the measure-preserving flow.

4.2. Application scopes of the approximation theory

The expected error of neural networks can be divided into three main types: approximation, optimization, and generalization (Bottou and Bousquet [2007], Bottou [2010], Jin et al. [2020a]). See Figure 2 for the illustration.

One of the key targets in deep learning is to develop algorithms to increase accuracy, while the premise of this purpose is a good upper bound of approximation error. In addition, the approximation error is a crucial part of expected error. For structured deep neural networks, however, the approximation is different from the well-known universal approximation theory (Cybenko [1989], Hornik et al. [1990]) for fully connected networks obtained about 30 years ago and thus is attaching increasing attention (see Sec.3). Here, two application scenarios are important to discuss.

The first is that the target function is speculated to have a specific structure (e.g., CNN for image processing [Krizhevsky et al. 2012], measure-preserving modules in Poisson networks [Jin et al. 2020b]), or there exists prior knowledge exactly (e.g., HNN for discovering Hamiltonian systems [Greydanus et al. 2019], DeepONet for learning nonlinear operators [Lu et al. 2021a], measure-preserving networks for identifying divergence-free dynamics). The approximation theory in this paper indicates the approximation error can be made sufficiently small, which theoretically guarantees the feasibility of measure-preserving network modeling measure-preserving map and provides a key ingredient to the error analysis of learning algorithms using measure-preserving models.

The second is that the target function does not involve structures, but the employed network is designed for certain objectives, such as RevNets for avoiding storing intermediate activations (Gomez et al. [2017]), generating models including NICE (Dinh et al. [2015]) for computing inverse and Jacobian determinants efficiently, and measure-preserving networks for obtaining exact bijection of lossless compression (Zhang et al. 2021). This compromise of expressiveness has a significant impact on performance (Dinh et al. [2017], Chen et al. [2018, 2019], Huang et al. [2018], Kingma and Dhariwal [2018]). And the approximation results mathematically characterize the limitation of the measure-preserving networks studied in this paper. In addition, our theory indicates that the approximation error mainly depends on the distance between the target function and measure-preserving function space. It would be an interesting future work to quantify this distance although it is not related to neural network theory. One possible approach is polar factorization (Brenier [1991]).

5. Proofs

Throughout this section we assume that \(\Psi\) is defined as in (5) with control families \(\mathcal{K}\) for fully connected networks obtained about 30 years ago and thus is attaching increasing attention (see Sec.3). Here, two application scenarios are important to discuss.
5.1. Properties of measure-preserving neural networks

Consider the following auxiliary measure-preserving modules of the form

$$R'_{K,a,b}(x) = \frac{x[i]}{x[i] + \sigma_{K,a,b}(x[i])}$$

with $1 \leq i \leq D$. Here, $\sigma_{K,a,b}$ specifies a fully connected neural network with one hidden layer, i.e.,

$$\sigma_{K,a,b}(x[i]) = a \sigma(Kx[i]+b), \ K \in \mathbb{R}^{W+x-D}, b \in \mathbb{R}^{W+x}, a \in \mathbb{R}^{1\times W},$$

where $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ is the smooth activation function sigmoid $S_i(z) = 1/(1 + e^{-z})$ with Lipschitz constant $L_{\sigma}$. By the universal approximation theorem, $\sigma_{K,a,b}$ can approximate any smooth function.

We define the collection of $R'_{K,a,b}$ as

$$\mathcal{R}' = \{R'_{K,a,b} | K \in \mathbb{R}^{W+x-D}, b \in \mathbb{R}^{W+x}, a \in \mathbb{R}^{1\times W}\}.$$

Lemma 2 states that the auxiliary measure-preserving modules defined above can be approximated by measure-preserving neural networks. To prove this claim, we start with the following auxiliary lemma.

**Lemma 1.** Given a sequence of $\varphi_1, \cdots, \varphi_N$ which map from $\mathbb{R}^D$ to $\mathbb{R}^D$ and are Lipschitz on any compact set. If $\varphi^i \in \mathcal{P}_U$ holds on any compact $U$, $1 \leq k \leq N$, then $\varphi_1 \circ \cdots \circ \varphi_1 \in \mathcal{P}_U$ holds on any compact $U$.

**Proof.** We prove this lemma by induction. To begin with, the case $N = n$ is obvious. Suppose that this lemma holds when $N = n$. For the case $N = n + 1$, given compact $U \in \mathbb{R}^D$, define

$$V = \bigcup_{k=1}^{n+1} \varphi_k \circ \cdots \circ \varphi_k(U) \cup U$$

and

$$E(V) = \{x \in \mathbb{R}^D \ | \ \forall x' \in V \text{ s.t. } \|x - x'\|_\infty \leq 1\},$$

where $V$ and $E(V)$ are both compact. According to the induction hypothesis, we know that for any $0 < \epsilon < 1$ there exists $\phi \in \Psi$ such that

$$\|\varphi_1 \circ \cdots \circ \varphi_1 - \phi\|_U \leq \epsilon.$$

This inequality together with the condition $\varphi_1 \circ \cdots \circ \varphi_1(U) \subset V$ yields that $\phi(U) \subset E(V)$. Since $\varphi_1 \circ \cdots \circ \varphi_1 \in \mathcal{P}_U$, we can choose $\phi^* \in \Psi$ such that

$$\|\varphi_1 \circ \cdots \circ \varphi_1 - \phi^*\|_{E(V)} \leq \epsilon.$$

By the triangle inequality we have

$$\|\varphi_1 \circ \cdots \circ \varphi_1 - \phi^* - \phi\|_U \leq \|\varphi_1 \circ \cdots \circ \varphi_1 - \phi^*\|_U + \|\phi_1 \circ \cdots \circ \varphi_1 - \phi^*\|_U$$

$$\leq L \|\varphi_1 \circ \cdots \circ \varphi_1 - \phi\|_U + \|\phi_1 \circ \cdots \circ \varphi_1 - \phi^*\|_{E(V)}$$

$$\leq (L + 1)\epsilon,$$

where $L$ is the Lipschitz constant of $\varphi_1 \circ \cdots \circ \varphi_1$ on $E(V)$. Note that $\phi' \circ \phi \in \Psi$, hence

$$\varphi_1 \circ \cdots \circ \varphi_1 \in \mathcal{P}_U,$$

which completes the induction.

**Lemma 2.** $\mathcal{R}' \subset \mathcal{P}_U$ for any compact set $U \subset \mathbb{R}^D$, $1 \leq i \leq D$.

**Proof.** Without loss of generality, we assume $i = 1$ and $u = R'_{1,a,b}$. Taking

$$\varphi^w(x) = \left(x[1] + a[w] \sigma(K[w]x[2:] + b[w])\right) x[2:]$$

for $w = 1, \cdots, W$ yields

$$u = \varphi^W \circ \cdots \circ \varphi^1.$$

It is easy to verify that $\varphi^w$ is Lipschitz on any compact set. In order to apply Lemma 1 it suffices to show $\varphi^w \in \mathcal{P}_U$ for $w = 1, \cdots, W$ and any compact $V$, we will do it by construction.

Given any $\epsilon > 0$, for $\delta > 0$ satisfying $K[w][s-1] + \delta \neq 0$, define

$$\varphi^w(x) = \left(x[1] + a[w] \sigma((K[w][s-1] + \delta)x[s]) + K[w][s]x[s+1:] + b[w]\right) x[2:]$$

We could readily check that

$$\varphi^w \circ \varphi^w \circ \varphi^w = \left(x[1] + a[w] \sigma((K[w][s-1] + \delta)x[s]) + K[w][s]x[s+1:] + b[w] + \delta x[s]\right) x[2:]$$

Since

$$\|\varphi^w \circ \varphi^w \circ \varphi^w - \varphi^w\|_V \leq C\delta,$$

holds for a constant $C$, we can choose a small $\delta$ such that $C\delta < \frac{1}{2}\epsilon$. Furthermore, we have $\varphi^w \in (\mathcal{M}_0 \cup \mathcal{M}_{low})_U \subset \mathcal{P}_U$, for any compact $U$ according to the second item of Assumption 1. Applying Lemma 1 again and we have $\varphi^w \circ \varphi^w \circ \varphi^w \in \mathcal{P}_V$, thus there exists $\psi \in \Psi$ such that

$$\|\psi - \varphi^w \circ \varphi^w \circ \varphi^w\|_V \leq \epsilon.$$

Therefore

$$\|\psi - \varphi^w\|_V \leq \|\psi - \varphi^w \circ \varphi^w \circ \varphi^w\|_V + \|\varphi^w \circ \varphi^w \circ \varphi^w - \varphi^w\|_V$$

$$\leq \epsilon + \epsilon = \epsilon,$$

hence $\varphi^w \in \mathcal{P}_V$. 

\[ \square \]
The auxiliary modules are also measure-preserving but using special dimension-splitting mechanisms. Clearly, a element in $\mathcal{M}_{\text{up}}$ can be written as composition of $s$ maps like

$$R_{s+1}^x(x) = \left( x \downarrow [i] + f_{s+1}(x_{[i]}) \downarrow [i+1] \right).$$

This fact together with Lemma 2 concludes that different choices of $s$ in control family lead to the same approximation results theoretically, thus we use symbol $\Psi$ without emphasizing $s$.

In addition, we show that translation invariance of $\Psi$. This property will be used in Subsection 5.3.

**Property 1.** Given $a \in \mathbb{R}^D$. If $\psi_{\text{net}} \in \Psi$, then $\psi_{\text{net}} + a \in \mathcal{U}$ for any compact $U$.

**Proof.** For any compact $U$, let

$$m^1 = \{ [i] : s \} = [s] + a[s], [s] \downarrow [s] = x[s];$$

$$m^2 = \{ [i] : s \} = [s] + [s] + a[s].$$

We have $m^1 \in (\mathcal{M}_{\text{up}} \cup \mathcal{M}_{\text{low}})[U] \subset \mathcal{U}_f$, $i = 1, 2$ for any compact $U$ according to the second item of Assumption 4. By Lemma 4 we know

$$m^2 \circ m^1 \circ \psi_{\text{net}} \in \mathcal{U}_f,$$

which concludes the proof.

### 5.2. Approximation results for flow maps

Recently, the dynamical systems approach led to much progress in the theoretical underpinnings of deep learning (Ern et al. 2017; E et al. 2019; Li et al. 2017). In particular, Li et al. (2020) build approximation theory for continuous-time deep residual neural networks. These developments inspire us to apply differential equation techniques to complete the proof. The results of this work also serve the effectiveness of the dynamic system approach for understanding deep learning. Consider a differential equation

$$\frac{d}{dt} y(t) = f(t, y(t)), \quad y(\tau) = x, \tau \geq 0,$$

where $y(t) \in \mathbb{R}^D, f : [0, +\infty) \times \mathbb{R}^D \rightarrow \mathbb{R}^D$ is smooth. For a given time step $t \geq 0, y(t + T)$ could be regarded as a function of its initial condition $x$. We denote $\varphi_{T, f}(x) := y(t + T)$, which is known as the time-$T$ flow map of the dynamical system (6).

We also write the collection of such flow maps as

$$\mathcal{F}(U) = \{ \varphi_{T, f} : U \rightarrow \mathbb{R}^D | \tau, T \geq 0, f \in C^\infty([0, +\infty) \times \mathbb{R}^D) \}.$$

Following (Hairer et al. 1993, 2006), we briefly recall some essential supporting results of numerical integrators here.

**Definition 2.** Given system (6), an integrator $\varphi_{T, h, f}$ with time step $h$ has order $p$, if for compact $U \subset \mathbb{R}^D$, and any $\tau$ in a compact time interval, there exists constant $C$ such that for sufficiently small step $h > 0$,

$$\| \varphi_{T, h, f} - \varphi_{T, f} \| \leq Ch^{p+1}.$$

The order of integrator is usually pointwise defined in the literature. Here $U$ is compact and thus the above definition accords with the literature. The simplest numerical integrator is the explicit Euler method,

$$\Phi_{T, h, f}(x) = x + hf(\tau, x).$$

Another scheme will be used in this paper is a splitting method. For system (6), if $f = \sum_{k=1}^K f^k$, the formula is given as

$$\Phi_{T, h, f}(x) = \varphi_{T, h, f^1} \circ \cdots \circ \varphi_{T, h, f^K}(x).$$

The above numerical integrators are both of order 1.

Next, we turn to the approximation aspects of measure-preserving flow maps. Measure-preserving is a certain geometric structure of continuous dynamical systems. As demonstrated in (Hairer et al., 2006, Section VI.6), measure is preserved by the flow of differential equations with a divergence-free vector field.

**Proposition 1.** The flow map of system (6) is measure-preserving if and only if

$$\text{div} f = \sum_{d=1}^D \frac{\partial f_d}{\partial y_d} = 0,$$

where $f = (f_1, \cdots, f_D)^\top, y = (y_1, \cdots, y_D)^\top$.

By Proposition 1, we denote the set of measure-preserving flow maps as

$$\mathcal{VF}(U) = \{ \varphi_{T, f} \in \mathcal{F}(U) | \text{div} f = 0 \}.$$

Subsequently, we introduce two kinds of vector fields of measure-preserving flow maps.

**Definition 4.** For $f : [0, +\infty) \times \mathbb{R}^D \rightarrow \mathbb{R}$ and $1 \leq d \leq D - 1$, we say $f$ is 2-Hamiltonian in the $d, d + 1$-th variables if there exists a scalar function $H : [0, +\infty) \times \mathbb{R}^D \rightarrow \mathbb{R}$ such that

$$f = (0, \cdots, 0, -\frac{\partial H}{\partial y_{d+1}}, \frac{\partial H}{\partial y_d}, 0, \cdots, 0)^\top.$$
Lemma 3. Given smooth $f : [0, +\infty) \times \mathbb{R}^D \to \mathbb{R}^D$ and $\varphi_{\tau,T,f} \in \mathcal{F}(U)$ with compact set $U \subset \mathbb{R}^D$. If on any compact $U'$, there exists $\phi \in \Psi$ such that

$$\|\varphi_{\tau,h,f} - \phi\|_{D} \leq Ch^2$$

holds for any $\tau' \in [\tau, \tau+T]$ and any sufficiently small step $h > 0$, then,

$$\varphi_{\tau,T,f} \in \mathcal{U}_\tau.$$

Proof. Define

$$V = \{\varphi_{\tau,T,f}(x) \mid x \in U, \tau \leq \tau' \leq \tau' + T' \leq \tau + T\},$$

and for $i = 1, 2,$

$$E_i(V) = \{x \in \mathbb{R}^D \mid \exists x' \in V \text{ s.t. } \|x - x'\|_\infty \leq i\},$$

where $V$ and $E_i(V)$ are compact since $f$ is smooth. Let

$$L = 1 + \sup_{\tau \leq \tau' \leq \tau + T \atop x \in E_1(V)} \|\partial_{x} \varphi_{\tau,T,f}(x)\|_\infty.$$

And for any $0 < \varepsilon < 1$, take

$$N > \frac{1}{\varepsilon} (LT^2 + T \|f\|_{\tau,T+T \times E_1(V)}), \quad h = \frac{T}{N}.$$

Then there exists a sequence of $\phi_{n,1}, \ldots, \phi_0 \in \Psi$, such that, for $0 \leq k \leq N - 1$,

$$\|\varphi_{\tau + kh,f} - \phi_{n} \|_{E_1(V)} \leq Ch^2.$$

To conclude the lemma, it suffices to show that

$$\|\varphi_{\tau,h,f} - \phi_{n-1} \circ \cdots \circ \phi_{0}\|_{U} \leq n \cdot L \cdot C \cdot \frac{T^2}{N^2}$$

for any $1 \leq n \leq N$. We now prove this statement by induction on $1 \leq n \leq N$. First, the case when $n = 1$ is obvious. Suppose now

$$\|\varphi_{\tau + kh,f} - \phi_{n-1} \circ \cdots \circ \phi_{0}\|_{U} \leq k \cdot L \cdot C \cdot \frac{T^2}{N^2}$$

for $k \leq n - 1$. This inductive hypothesis implies $\phi_{k+1} \circ \cdots \circ \phi_{0}(U) \in E^1(V)$ and thus

$$\phi_k \circ \phi_{k-1} \circ \cdots \circ \phi_{0}(U) \in E^2(V),$$

$$\varphi_{\tau + kh,f} |_{\phi_{n-1} \circ \cdots \circ \phi_{0}(U)} \in E^2(V),$$

where we have used the fact that for any $x \in E_1(V),

$$\|\varphi_{\tau + kh,f}(x) - x\|_{\infty} = \left\|\int_{\tau + kh}^{\tau + (k+1)h} f(t,x(t))dt\right\|_{\infty} \leq h \|f\|_{\tau,T+T \times E_1(V)} \leq \varepsilon < 1,$$

and

$$\|\phi_k(x) - x\|_{\infty} \leq \|\varphi_{\tau + kh,f}(x) - x\|_{\infty} + Ch^2 \leq h \|f\|_{\tau,T+T \times E_1(V)} + Ch^2 \leq \varepsilon < 1.$$

Subsequently, denote $L_k = \sup_{x \in E_1(V)} \|\partial_{x} \varphi_{\tau,h,f}(x)\|_\infty$, we obtain

$$\|\varphi_{\tau + kh,f} - \phi_{n-1} \circ \cdots \circ \phi_{0}\|_{U} \leq \left(\sum_{k=1}^{n-1} \|\varphi_{\tau + kh,f} - \phi_{n-k} \circ \cdots \circ \phi_{0}\|_{U}\right) + \|\varphi_{\tau + kh,f} - \phi_{n} \|_{U}.$$

Hence the induction holds and the proof is completed.

Lemma 4. Given compact $U \subset \mathbb{R}^D$ and $\varphi_{\tau,T,f} \in \mathcal{F}(U)$. If the vector fields $f$ is separable 2-Hamiltonian in the $d$ and $d + 1$-th variables with $1 \leq d \leq D - 1$, then,

$$\varphi_{\tau,T,f} \in \mathcal{U}_\tau.$$

Proof. Without loss of generality, we assume $d = 1$. The relation between $x$ and $\varphi_{\tau,T,f}(x)$ is characterized by the following equation,

$$\frac{dy}{dt} = f(t,y(t)), \quad y(\tau) = x, \quad y(\tau + T) = \varphi_{\tau,T,f}(x). \quad (7)$$

For $y = (y_1, y_2, y_3, \ldots, y_d)$, denote $p = (y_1,q) = y_2, \mu = (y_3,\ldots,y_d)$. Since $f$ is separable 2-Hamiltonian in the 1,2-th variables, there exist two scalar functions $g_1, g_2 : [0, +\infty) \times \mathbb{R}^{d-1} \to \mathbb{R}$ such that equation (7) can be written as

$$\frac{dp}{dt} = g_1(t,q,\mu),$$

$$\frac{dq}{dt} = g_2(t,p,\mu),$$

$$\frac{d\mu}{dt} = 0. \quad (8)$$

For any $\tau' \in [\tau, \tau + T]$ and any sufficiently small step $h > 0$, define the following map

$$\phi_{\tau,h}^1(p,q,\mu) = (p + h g_1(\tau',q,\mu), q, \mu),$$

$$\phi_{\tau,h}^2(p,q,\mu) = (p + h g_2(\tau',p,\mu), \mu),$$

$$\phi_{\tau,h} = \phi_{\tau,h}^1 \circ \phi_{\tau,h}^2.$$

Here, $\phi_{\tau,h}$ is the splitting integrator applied to system (8), which is an integrator of order one. Therefore, for any compact $U'$, there exists constant $C$ such that

$$\|\phi_{\tau,h} - \phi_{\tau,h}\|_{U'} \leq Ch^2.$$
In addition, for any compact $V$, the universal approximation theorem of neural networks with one hidden layer and sigmoid activation together with Lemma 2 implies
\[ \phi_{r,b} \in \mathbb{R}_V^2 \subset \Psi_V, \]
\[ \phi_{r,b} \in \mathbb{R}_{V'}^2 \subset \Psi_V. \]

By Lemma 1 we obtain $\phi_{r,b} \in \Psi_{V'}$ and thus there exists $v \in \Psi$ such that
\[ \|v - \phi_{r,b}\|_{V'} \leq h^2. \]

Finally, we conclude that
\[ \|\varphi_{r,b} - v\|_{V'} \leq (C + 1)h^2, \]
and the lemma is completed by applying Lemma 3.

\[ \Box \]

**Proposition 2.** Given any non-autonomous $H(t, p, q, \mu)$ with bounded parameter $\mu$, polynomial in $p, q \in \mathbb{R}$, and the Hamiltonian system
\[ \frac{d}{dt} p(t) = -\frac{\partial H}{\partial q}(t, p, q, \mu), \]
\[ \frac{d}{dt} q(t) = \frac{\partial H}{\partial p}(t, p, q, \mu). \]

Denote $f_1 = (-\frac{\partial H}{\partial q}, \frac{\partial H}{\partial p})^\top$. Then on any compact domain $U$ in the $(p, q, \mu)$-space and any compact interval of the values of $t$, there exists a scalar function $V(t, q, \mu)$ polynomial in $q$, such that, for any sufficiently small step $h > 0$, the time-2$\pi$ flow map of the Hamiltonian system
\[ \frac{d}{dt} p(t) = -q - h \frac{\partial V}{\partial q}(t, q, \mu), \]
\[ \frac{d}{dt} q(t) = p, \]

denoted as $\varphi_{0,2\pi,f_1}$ with $f_2 = (-q - h \frac{\partial V}{\partial q}(t, q, \mu), p)^\top$, satisfies
\[ \sup_{(p,q,\mu) \in U} \left\| \varphi_{0,2\pi,f_1}(p, q) - \varphi_{r,h,f_1}(p, q) \right\|_{\infty} \leq C h^2 \]
with constant $C$.

**Proof.** The proposition is the 2-dimensional case of [Turaev 2002, Lemma 1].

With Proposition 2 we can approximate the flow maps with 2-Hamiltonian vector fields, which give rise to the following lemma.

**Lemma 5.** Given compact $U \subset \mathbb{R}^D$ and $\varphi_{r,T,f} \in \mathcal{F}(U)$. If the vector fields $f$ is 2-Hamiltonian in the $d + 1$-th variables with $1 \leq d \leq D - 1$, then,
\[ \varphi_{r,T,f} \in \mathcal{F}_U. \]

**Proof.** Without loss of generality, we assume $d = 1$. The relation between $x$ and $\varphi_{r,T,f}(x)$ is characterized by the following equation,
\[ \frac{d}{dt} y(t) = f(t, y(t)), \quad y(\tau) = x, \quad y(\tau + T) = \varphi_{r,T,f}(x). \]

For $y = (y_1, y_2, \ldots, y_d)$, denote $p = y_1, q = y_2, \mu = (y_3, \ldots, y_d)^\top$. Since $f$ is 2-Hamiltonian in the 1, 2-th variables, there exists a scalar function $H : [0, +\infty) \times \mathbb{R}^D \to \mathbb{R}$ such that equation (9) can be written as
\[ \frac{d}{dt} p(t) = -\frac{\partial H}{\partial q}(t, p, q, \mu), \]
\[ \frac{d}{dt} q(t) = \frac{\partial H}{\partial p}(t, p, q, \mu), \]
\[ \frac{d}{dt} \mu(t) = 0. \]

On any compact $U'$, since polynomials are dense among smooth functions, for any sufficiently small step $h > 0$, there exists $\tilde{H}_{poly}$, polynomial in $p, q, \mu$ such that
\[ \left\| \frac{\partial H}{\partial q} - \frac{\partial H_{poly}}{\partial q} \right\|_{[T, T+T'] \times U'} + \left\| \frac{\partial H}{\partial p} - \frac{\partial H_{poly}}{\partial p} \right\|_{[T, T+T'] \times U'} \leq h. \]

Consider the Hamiltonian system with Hamiltonian $H_{poly}$, i.e.,
\[ \frac{d}{dt} p(t) = -\frac{\partial H_{poly}}{\partial q}(t, p, q, \mu), \]
\[ \frac{d}{dt} q(t) = \frac{\partial H_{poly}}{\partial p}(t, p, q, \mu), \]
\[ \frac{d}{dt} \mu(t) = 0. \]

Denote $f_1 = (-\frac{\partial H_{poly}}{\partial q}, \frac{\partial H_{poly}}{\partial p}, 0)^\top$, for $\tau' \in [\tau, \tau + T]$, the time-$h$ flow map of (10) starting at $\tau'$ can be written as $\varphi_{r,h,f_1}$. Due to the difference between $f$ and $f_1$, there is a constant $C_1$ such that
\[ \left\| \varphi_{r,h,f_1} - \varphi_{r,h,f} \right\|_{U'} \leq \left( \left\| \Phi_{r,h,f_1} - \Phi_{r,h,f} \right\|_{U'} + \left\| \Phi_{r,h,f_1} - \Phi_{r,h,f} \right\|_{U'} + \left\| \Phi_{r,h,f} - \varphi_{r,h,f} \right\|_{U'} \right) \leq C_1 h^2. \]

According to Proposition 3 there exists a function $V(t, q, \mu)$ polynomial in $q$ and a Hamiltonian system of the form
\[ \frac{d}{dt} p(t) = -q - h \frac{\partial V}{\partial q}(t, q, \mu), \]
\[ \frac{d}{dt} q(t) = p, \]
\[ \frac{d}{dt} \mu(t) = 0, \]

denoted as $\varphi_{0,2\pi,f_1}$ with $f_2 = (-q - h \frac{\partial V}{\partial q}(t, q, \mu), p, 0)^\top$, satisfies
\[ \left\| \varphi_{0,2\pi,f_1} - \varphi_{r,h,f} \right\|_{U'} \leq C_2 h^2 \]
with constant $C_2$. Hence,
\[ \left\| \varphi_{0,2\pi,f_1} - \varphi_{r,h,f} \right\|_{U'} \leq \left( \left\| \varphi_{0,2\pi,f_1} - \varphi_{r,h,f} \right\|_{U'} + \left\| \varphi_{r,h,f_1} - \varphi_{r,h,f} \right\|_{U'} + \left\| \varphi_{r,h,f_1} - \varphi_{r,h,f} \right\|_{U'} \right) \leq (C_1 + C_2) h^2. \]

Subsequently, by Lemma 4 there exists $v \in \Psi$ such that
\[ \left\| v - \varphi_{r,h,f} \right\|_{U'} \leq \left( \left\| \varphi_{0,2\pi,f_1} - v \right\|_{U'} + \left\| \varphi_{r,h,f} - \varphi_{r,h,f} \right\|_{U'} \right) \leq (C_1 + C_2 + 1) h^2. \]

The lemma is completed as a consequence of Lemma 3. \[ \Box \]
Proposition 3. If \( f : [0, +\infty) \times \mathbb{R}^D \to \mathbb{R}^D \) obeys \( \text{div} \, f = 0 \), then \( f \) can be written as the sum of \( D - 1 \) vector fields

\[
f = f_{1,2} + f_{2,3} + \cdots + f_{D-1,D},
\]

where each \( f_{d,d+1} \) is 2-Hamiltonian in the \( d, d + 1 \)-th variables for \( 1 \leq d \leq D - 1 \). Furthermore, if \( f \) is smooth, \( f_{d,d+1} \) is smooth.

Proof. The proof can be found in (Feng and Shang [1995]).

Proposition 3 is founded by Feng and Shang to develop integrator for divergence-free equations. With the decomposition of Proposition 3, the gap between divergence-free and 2-Hamiltonian vector fields is bridged.

Lemma 6. Given compact \( U \subset \mathbb{R}^D \) and \( \varphi_{\tau,T,f} \in \mathcal{VF}(U) \), then

\[
\varphi_{\tau,T,f} \in \mathcal{V}_U.
\]

Viz., \( \mathcal{VF}(U) \subset \mathcal{V}_U \).

Proof. By Proposition 3, \( f \) can be written as the sum of \( D - 1 \) vector fields

\[
f = f_{1,2} + f_{2,3} + \cdots + f_{D-1,D},
\]

where each \( f_{d,d+1} \) is 2-Hamiltonian in the \( d, d + 1 \)-th variables. For any compact set \( U' \subset \mathbb{R}^D \), any \( \tau' \in [\tau, \tau + T] \) and any sufficiently small step \( h > 0 \), taking the splitting integrator

\[
\Phi_{\tau,h} = \varphi_{\tau,h,1} \circ \cdots \circ \varphi_{\tau,h,D},
\]

implies

\[
\|\varphi_{\tau,T,f} - \varphi_{\tau,h}\| \leq Ch^2.
\]

In addition, for any compact \( V \), due to Lemma 5 we have

\[
\varphi_{\tau,T,f} \in \mathcal{V}_V,
\]

which implies \( \Phi_{\tau,h} \in \mathcal{V}_V \). Therefore there exists \( v \in \mathcal{V} \) such that

\[
\|\varphi_{\tau,T,f} - v\| \leq \|\varphi_{\tau,h}\| + \|\varphi_{\tau,T,f} - \varphi_{\tau,h}\| \leq (C + 1)h^2.
\]

By Lemma 3 we obtain

\[
\varphi_{\tau,T,f} \in \mathcal{V}_U,
\]

which concludes the proof.

5.3. Proof of Theorem 4

Proposition 4. Suppose that \( Q \subset \mathbb{R}^D \) is an open cube and that \( 1 \leq p < \infty \). For every measure-preserving map \( \psi : Q \to Q \) and arbitrary \( \epsilon > 0 \), there exists a time-1 flow map \( \varphi_{0,1,f} \in \mathcal{VF}(Q) \) where \( f \) is compactly supported in \( (0,1) \times Q \) such that

\[
\|\psi - \varphi_{0,1,f}\|_{L^p(Q)} \leq \epsilon.
\]

Proof. The proof can be found in ([Bremer and Gangbo [2003], Corollary 1.1]).

With these results, we are able to provide the proof of the main theorems.

Proof of Theorem 4. For compact \( U \subset \mathbb{R}^D \), we can take \( a \in \mathbb{R}^D \) satisfying \( U \cap (\psi(U) + a) = \emptyset \). Let \( Q \) be an open cube large enough such that \( U, \psi(U) + a \subset Q \), and define \( \tilde{\psi} \) on \( Q \) by

\[
\tilde{\psi}(x) = \begin{cases} 
\psi(x), & \text{if } x \in Q \setminus (U \cup (\psi(U) + a)) \\
\psi^{-1}(x - a), & \text{if } x \in \psi(U) + a.
\end{cases}
\]

Here, \( \tilde{\psi} : Q \to Q \) is measure-preserving. According to Proposition 4 there exists a time-1 flow map \( \varphi_{0,1,f} \in \mathcal{VF}(Q) \) such that

\[
\|\tilde{\psi} - \varphi_{0,1,f}\|_{L^p(Q)} \leq \epsilon,
\]

and \( f \) is compactly supported in \( (0,1) \times Q \). Using Lemma 6 we deduce that there exists a measure-preserving neural network \( \psi_{\text{net}} \in \Psi \) such that

\[
\|\psi_{0,1,f} - \psi_{\text{net}}\|_{L^p(Q)} \leq \epsilon.
\]

By these estimations, we obtain

\[
\|\psi_{\text{net}} - \tilde{\psi}\|_{L^p(U)} = \|\psi_{\text{net}} - a - \psi\|_{L^p(U)} \leq 2\epsilon,
\]

and thus \( \psi \in \mathcal{V}_{\text{Lp}(U)} \) since \( \psi_{\text{net}} - a \in \mathcal{V}_U \). Hence, the theorem has been completed.

6. Summary

The main contribution of this paper is to prove the approximation capabilities of measure-preserving neural networks. These results serve the mathematical foundations of existing measure-preserving neural networks such as NICE ([Dinh et al. [2015]] and RevNets ([Gomez et al. [2017]]).

The key idea is introducing flow maps from the perspective of dynamical systems. Via investigation of approximation aspects of two special measure-preserving maps, i.e., flow maps of 2-Hamiltonian and separable 2-Hamiltonian vector fields, we show that every measure-preserving map can be approximated in C-norm by measure-preserving neural networks. Finally, by the \( L^p \)-norm approximation proposition which connects measure-preserving flow maps and general measure-preserving maps, we conclude the main theorem.

One open question is the C-norm approximation of Corollary 4. This issue is essentially the gap between measure-preserving flow map and general measure-preserving map. We conjecture that Proposition 4 can be further improved to provide C-norm approximation under additional assumptions of measure-preserving map. This paper also shows the effectiveness of understanding deep learning via dynamical systems. Exploring approximation aspects of other structured neural networks via flow map might be another interesting direction.
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Appendix A. Experimental details

We consider a divergence-free dynamical system given as

\[
\begin{align*}
\dot{y}_1 &= y_3, \\
\dot{y}_2 &= y_4, \\
\dot{y}_3 &= \frac{y_1}{100(y_1^2 + y_2^2)^{1/2}} + (y_1^2 + y_2^2)^{1/2} y_4, \\
\dot{y}_4 &= \frac{y_2}{100(y_1^2 + y_2^2)^{1/2}} - (y_1^2 + y_2^2)^{1/2} y_3.
\end{align*}
\]

This equation describes dynamics of a single charged particle in an electromagnetic field governed by Lorentz force. We can readily check that the governing function is divergence-free and thus its flow map is measure-preserving due to Proposition 1. The architecture used is a stack of 8 coupling layers with partition \( \times 2 \), where single hidden layer neural network with width of 64 and sigmoid activation is adopted as control families. We optimize the mean-squared-error loss

\[
\frac{1}{T} \sum_{n=1}^{N} \| \phi_{net}(x_n) - x_{n+1} \|^2
\]

for \( 8 \times 10^5 \) epochs with Adam optimization and learning rate 0.001. Here, \( \{(x_n, x_{n+1})\}_{n=0}^{N} \) is the training data with \( N = 199 \) and is sampled on the trajectory starting at \( (0, 1, 1, 1, 0.5) \) from \( t = 0 \) to \( t = 40 \) using equidistant time step size of 0.2.

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