

Manifold Learning for the Sciences

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Geometry of Big Data2019 Workshop

Outline

Metric manifold learning

What is non-linear dimension reduction?

Estimating the Riemannian metric

Consistency

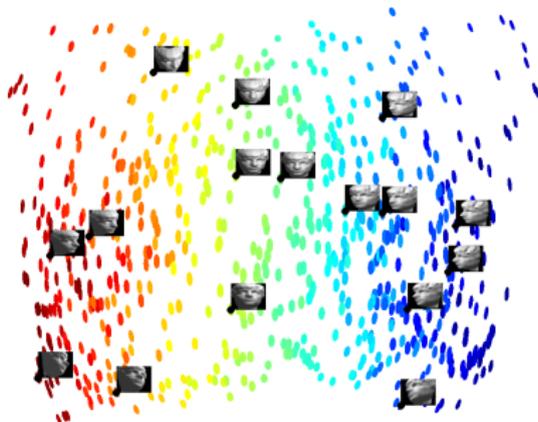
Examples

From abstract to physical manifold parametrization

Functional Lasso

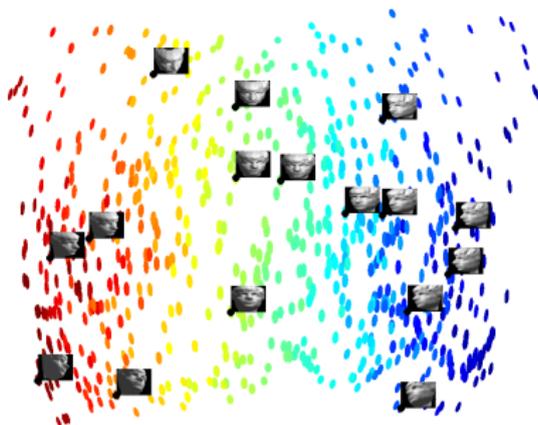
Pulling back the coordinate gradients

When to do (non-linear) dimension reduction



- ▶ high-dimensional data $p \in \mathbb{R}^D$, $D = 64 \times 64$
- ▶ can be described by a small number d of continuous parameters
- ▶ Usually, large sample size n

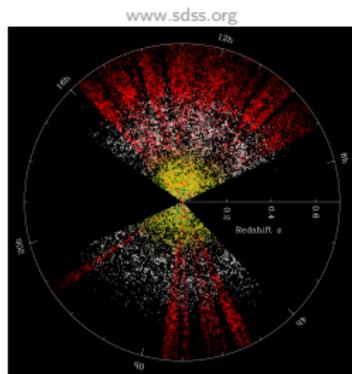
When to do (non-linear) dimension reduction



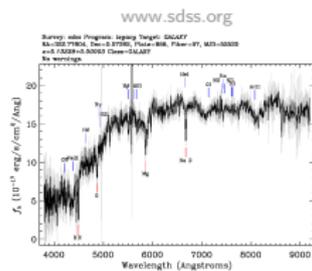
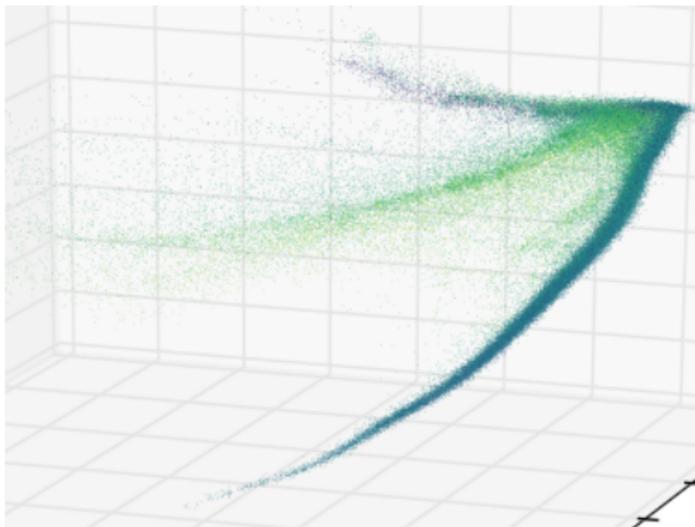
Why?

- ▶ To save space and computation
 - ▶ $n \times D$ data matrix $\rightarrow n \times s, s \ll D$
- ▶ To use it afterwards in (prediction) tasks
- ▶ To understand the data better
 - ▶ preserve large scale features, suppress fine scale features

Spectra of galaxies measured by the Sloan Digital Sky Survey (SDSS)



- ▶ Preprocessed by Jacob VanderPlas and Grace Telford
- ▶ $n = 675,000$ spectra $\times D = 3750$ dimensions

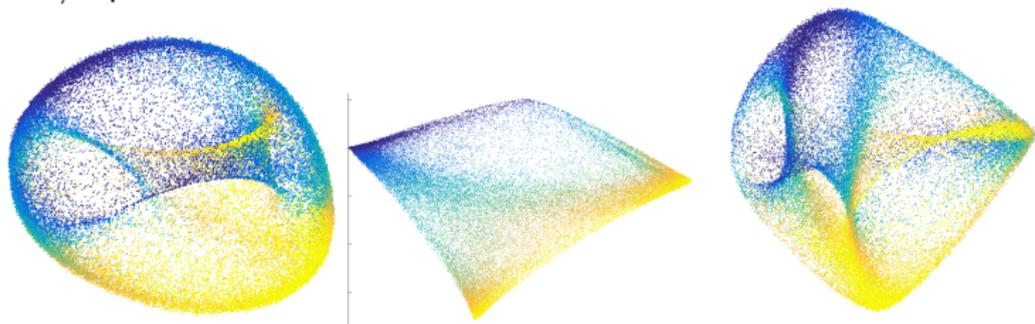


Geometric Learning for the sciences

- ▶ Big data
 - ▶ Necessary in non-parametric estimation
 - ▶ Big data contains more complex patterns
- ▶ Beyond “validation by visualization”
 - ▶ results/correctness should be quantified

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Select all images with a
store front



↻ 🎧 ⓘ

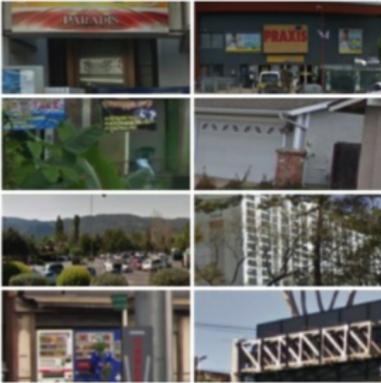
VERIFY

The image shows a user interface for a visual question answering task. At the top, a blue header contains the instruction "Select all images with a store front". Below this is a 4x2 grid of eight images. The images include: 1) A storefront with a sign that says "PARADIS". 2) A storefront with a sign that says "PRAXIS". 3) A storefront with a sign that says "PACIFIC". 4) A storefront with a sign that says "PARADIS". 5) A parking lot with cars and mountains in the background. 6) A modern building with a glass facade. 7) A storefront with a sign that says "PARADIS". 8) A building with a sign that says "PARADIS". At the bottom of the grid, there are three icons: a refresh icon, a headphones icon, and an information icon. To the right of these icons is a blue button labeled "VERIFY".

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Select all images with a
store front



🔄 🎧 ⓘ

VERIFY

Select all
**peptides that bind to this
substrate**

Select all images with
AGN (Active Galactic Nuclei)

Geometric Learning for the sciences

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This talk

- ▶ **Metric** Manifold Learning [arxiv:1305.7255](#)
 - ▶ estimate/correct the geometric distortion
 - ▶ “effectively” isometric embedding
- ▶ **physical meaning** of manifold coordinates [arxiv 1811.11891](#)

Brief intro to manifold learning algorithms

- ▶ **Input** Data p_1, \dots, p_n , embedding dimension m , neighborhood scale parameter ϵ



$$p_1, \dots, p_n \subset \mathbb{R}^D$$

Brief intro to manifold learning algorithms

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- ▶ **Construct neighborhood graph** p, p' neighbors iff $\|p - p'\|^2 \leq \epsilon$



$$p_1, \dots, p_n \subset \mathbb{R}^D$$

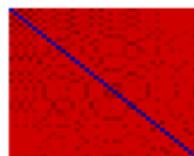


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- ▶ **Construct a $n \times n$ matrix**: its leading eigenvectors are the **coordinates** $\phi(p_{1:n})$



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LAPLACIAN EIGENMAPS/DIFFUSION MAPS [Belkin, Niyogi 02, Nadler et al 05]

- ▶ Construct similarity matrix

$$S = [S_{pp'}]_{p, p' \in \mathcal{D}} \quad \text{with} \quad S_{pp'} = e^{-\frac{1}{\epsilon} \|p - p'\|^2} \quad \text{iff } p, p' \text{ neighbors}$$

- ▶ Construct **Laplacian matrix** $L = I - T^{-1}S$ with $T = \text{diag}(S\mathbf{1})$
- ▶ Calculate $\phi^{1 \dots m} =$ eigenvectors of L (smallest eigenvalues)
- ▶ coordinates of $p \in \mathcal{D}$ are $(\phi^1(p), \dots, \phi^m(p))$

Brief intro to manifold learning algorithms

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ISOMAP [Tennenbaum, deSilva & Langford 00]

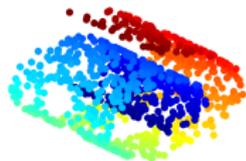
- ▶ Find all shortest paths in neighborhood graph, construct **matrix of distances**

$$M = [\text{distance}_{pp'}^2]$$

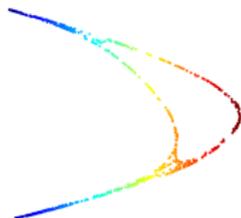
- ▶ use M and **Multi-Dimensional Scaling (MDS)** to obtain m dimensional coordinates for $p \in \mathcal{D}$

Embedding in 2 dimensions by different manifold learning algorithms

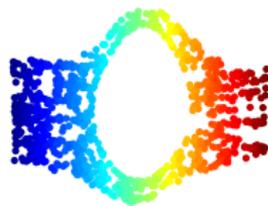
Original data
(Swiss Roll with hole)



Laplacian Eigenmaps
(LE)



Isomap



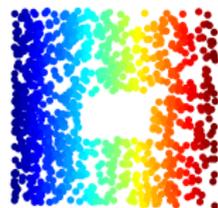
Hessian Eigenmaps (HE)



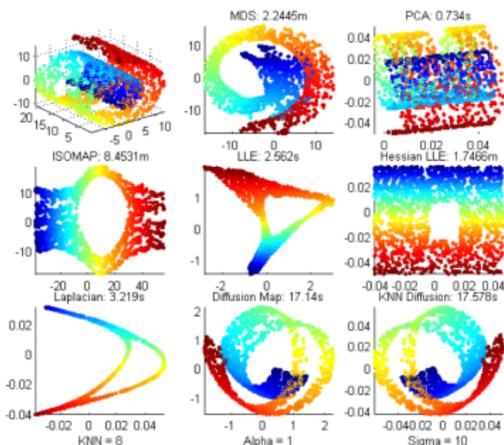
Local Linear Embedding
(LLE)



Local Tangent Space
Alignment (LTSA)



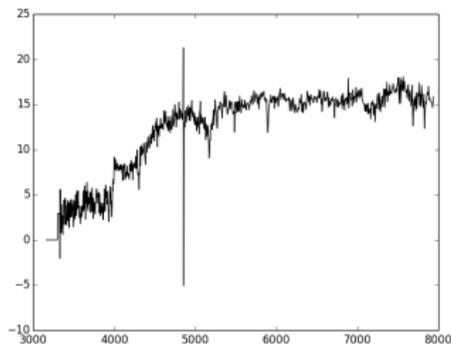
How to evaluate the results objectively?



- ▶ which of these embedding are “correct”?
- ▶ if several “correct”, how do we reconcile them?
- ▶ if not “correct”, what failed?

Algorithms Multidimensional Scaling (MDS), Principal Components (PCA), Isomap, Locally Linear Embedding (LLE), Hessian Eigenmaps (HE), Laplacian Eigenmaps (LE), Diffusion Maps (DM)

How to evaluate the results objectively?



Spectrum of a galaxy. Source SDSS, Jake VanderPlas

- ▶ which of these embedding are “correct”?
- ▶ if several “correct”, how do we reconcile them?
- ▶ if not “correct”, what failed?
- ▶ what if I have real data?

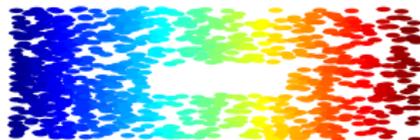
Preserving topology vs. preserving (intrinsic) geometry

- ▶ Algorithm maps data $p \in \mathbb{R}^D \rightarrow \phi(p) = x \in \mathbb{R}^m$
- ▶ Mapping $\mathcal{M} \rightarrow \phi(\mathcal{M})$ is diffeomorphism
 - preserves topology
 - often satisfied by embedding algorithms
- ▶ Mapping ϕ preserves
 - ▶ distances along curves in \mathcal{M}
 - ▶ angles between curves in \mathcal{M}
 - ▶ areas, volumes
 - ... i.e. ϕ is **isometry**
 - For most algorithms, in most cases, ϕ is not isometry

Preserves topology



Preserves topology + intrinsic geometry



Previous known results in geometric recovery

Positive results

- ▶ **Nash's Theorem: Isometric embedding is possible.**
- ▶ Diffusion Maps embedding is isometric in the limit [Berard,Besson,Gallot 94]
- ▶ algorithm based on Nash's theorem (isometric embedding for very low d) [Verma 11]
- ▶ Isomap [Tennenbaum,] recovers flat manifolds isometrically
- ▶ Consistency results for Laplacian and eigenvectors
 - ▶ [Hein & al 07, Coifman & Lafon 06, Singer 06, Ting & al 10, Gine & Koltchinskii 06]
 - ▶ imply isometric recovery for LE, DM in special situations

Negative results

- ▶ obvious negative examples
- ▶ No affine recovery for normalized Laplacian algorithms [Goldberg&al 08]
- ▶ Sampling density distorts the geometry for LE [Coifman& Lafon 06]

Our approach: Metric Manifold Learning

[Perrault-Joncas, M 10]

Given

- ▶ mapping ϕ that preserves topology
true in many cases

Objective

- ▶ augment ϕ with geometric information g
so that (ϕ, g) preserves the geometry

g is the Riemannian metric.



Dominique
Perrault-Joncas

The Riemannian metric g

Mathematically

- ▶ \mathcal{M} = (smooth) manifold
- ▶ p point on \mathcal{M}
- ▶ $T_p\mathcal{M}$ = **tangent subspace** at p
- ▶ g = **Riemannian metric** on \mathcal{M}
 g defines inner product on $T_p\mathcal{M}$

$$\langle v, w \rangle = v^T G_p w \quad \text{for } v, w \in T_p\mathcal{M} \text{ and for } p \in \mathcal{M}$$

- ▶ g is symmetric and positive definite tensor field
- ▶ g also called **first fundamental form**
- ▶ (\mathcal{M}, g) is a **Riemannian manifold**

In coordinates at each point $p \in \mathcal{M}$, G_p is a positive definite matrix of rank d

All (intrinsic) geometric quantities on \mathcal{M} involve g

- ▶ Volume element on manifold

$$\text{Vol}(W) = \int_W \sqrt{\det(g)} dx^1 \dots dx^d .$$

- ▶ Length of curve c

$$l(c) = \int_a^b \sqrt{\sum_{ij} g_{ij} \frac{dx^i}{dt} \frac{dx^j}{dt}} dt,$$

- ▶ Under a change of parametrization, g changes in a way that leaves geometric quantities invariant
- ▶ Current algorithms estimate \mathcal{M}
- ▶ This talk: estimate g along with \mathcal{M}
(and in the same coordinates)

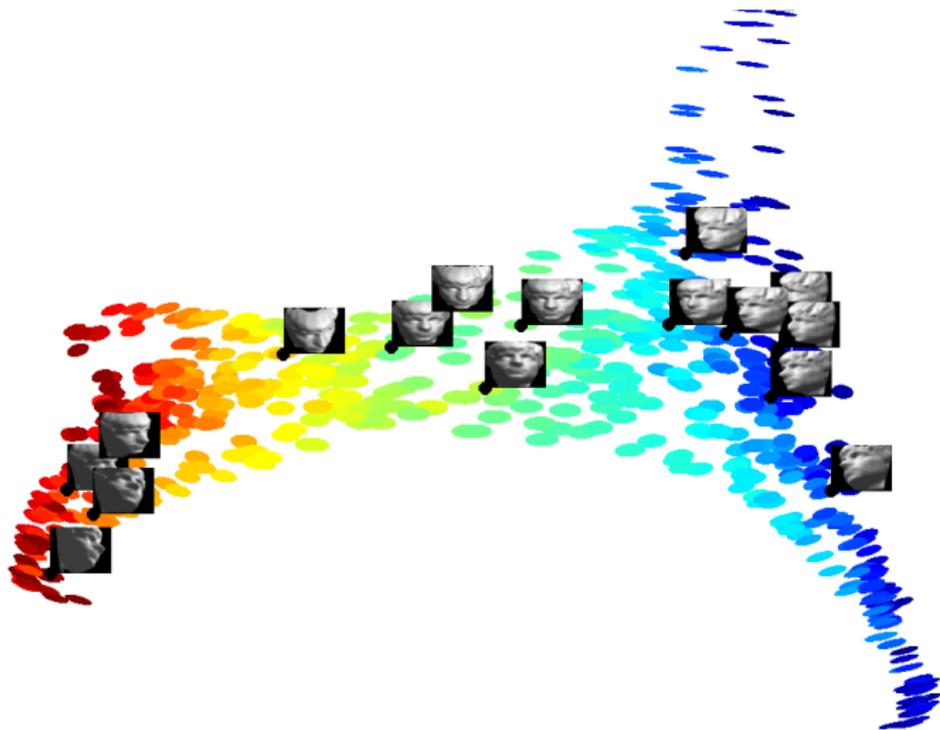
Problem formulation

- ▶ **Given:**
 - ▶ data set $\mathcal{D} = \{p_1, \dots, p_n\}$ sampled from manifold $\mathcal{M} \subset \mathbb{R}^D$
 - ▶ embedding $\{x_i = \phi(p_i), p_i \in \mathcal{D}\}$
by e.g LLE, Isomap, LE, ...
- ▶ **Estimate** $G_i \in \mathbb{R}^{m \times m}$ the (pushforward) Riemannian metric for $p_i \in \mathcal{D}$ in the embedding coordinates ϕ

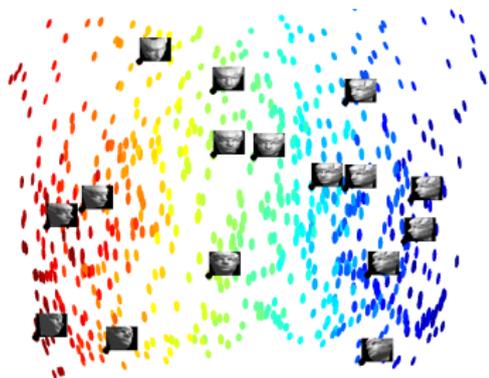
- ▶ The embedding $\{x_{1:n}, G_{1:n}\}$ will preserve the geometry of the original data

g for Sculpture Faces

- ▶ $n = 698$ gray images of faces in $D = 64 \times 64$ dimensions
 - ▶ head moves up/down and right/left



LTSA Algorithm



Isomap



LTSA



Laplacian Eigenmaps

Relation between g and Δ

- ▶ $\Delta =$ Laplace-Beltrami operator on \mathcal{M}
 - ▶ $\Delta = \operatorname{div} \cdot \operatorname{grad}$
 - ▶ on C^2 , $\Delta f = \sum_j \frac{\partial^2 f}{\partial x_j^2}$
 - ▶ on weighted graph with similarity matrix S , and $t_p = \sum_{pp'} S_{pp'}$,
 $\Delta = \operatorname{diag} \{ t_p \} - S$

Proposition 1 (Differential geometric fact)

$$\Delta f = \sqrt{\det(G)} \sum_l \frac{\partial}{\partial x^l} \left(\frac{1}{\sqrt{\det(G)}} \sum_k (G^{-1})_{lk} \frac{\partial}{\partial x^k} f \right),$$

Estimation of g

Proposition

Let Δ be the Laplace-Beltrami operator on \mathcal{M} . Then

$$h_{kl}(p) = \frac{1}{2} \Delta(\phi_k - \phi_k(p))(\phi_l - \phi_l(p))|_{\phi_k(p), \phi_l(p)}$$

where $h = g^{-1}$ (matrix inverse) and $k, l = 1, 2, \dots, m$ are embedding dimensions

Intuition:

- ▶ at each point $p \in \mathcal{M}$, $G(p)$ is a $d \times d$ matrix
- ▶ apply Δ to embedding coordinate functions ϕ_1, \dots, ϕ_m
- ▶ this produces $G^{-1}(p)$ in the given coordinates
- ▶ our algorithm implements matrix version of this operator result
- ▶ consistent estimation of Δ is well studied [Coifman&Lafon 06, Hein&al 07]

Algorithm to Estimate Riemann metric g

Given dataset \mathcal{D}

1. Preprocessing (construct neighborhood graph, ...)
2. Find an embedding ϕ of \mathcal{D} into \mathbb{R}^m
3. Estimate discretized Laplace-Beltrami operator L
4. Estimate H_p and $G_p = H_p^\dagger$ for all p

4.1 For $i, j = 1 : m$,

$$H^{ij} = \frac{1}{2} [L(\phi_i * \phi_j) - \phi_i * (L\phi_j) - \phi_j * (L\phi_i)]$$

where $X * Y$ denotes elementwise product of two vectors $X, Y \in \mathbb{R}^N$

4.2 For $p \in \mathcal{D}$, $H_p = [H_p^{ij}]_{ij}$ and $G_p = H_p^\dagger$

Output (ϕ_p, G_p) for all p

Algorithm METRICEMBEDDING

Input data \mathcal{D} , m embedding dimension, ϵ resolution

1. Construct neighborhood graph p, p' neighbors iff $\|p - p'\|^2 \leq \epsilon$

2. Construct similarity matrix

$$S_{pp'} = e^{-\frac{1}{\epsilon}\|p-p'\|^2} \text{ iff } p, p' \text{ neighbors, } S = [S_{pp'}]_{p,p' \in \mathcal{D}}$$

3. Construct (renormalized) Laplacian matrix [Coifman & Lafon 06]

$$3.1 \quad t_p = \sum_{p' \in \mathcal{D}} S_{pp'}, \quad T = \text{diag } t_p, \quad p \in \mathcal{D}$$

$$3.2 \quad \tilde{S} = I - T^{-1}ST^{-1}$$

$$3.3 \quad \tilde{t}_p = \sum_{p' \in \mathcal{D}} \tilde{S}_{pp'}, \quad \tilde{T} = \text{diag } \tilde{t}_p, \quad p \in \mathcal{D}$$

$$3.4 \quad P = \tilde{T}^{-1}\tilde{S}$$

4. Embedding $[\phi_p]_{p \in \mathcal{D}} = \text{GENERICEMBEDDING}(\mathcal{D}, m)$

5. Estimate embedding metric H_p at each point

denote $Z = X * Y$, $X, Y \in \mathbb{R}^N$ iff $Z_i = X_i Y_i$ for all i

5.1 For $i, j = 1 : m$, $H^{ij} = \frac{1}{2} [P(\phi_i * \phi_j) - \phi_i * (P\phi_j) - \phi_j * (P\phi_i)]$ (column vector)

5.2 For $p \in \mathcal{D}$, $\tilde{H}_p = [H_p^{ij}]_{ij}$ and $H_p = \tilde{H}_p^\dagger$

Output $(\phi_p, H_p)_{p \in \mathcal{D}}$

Metric Manifold Learning summary

Metric Manifold Learning = estimating (pushforward) Riemannian metric G_i along with embedding coordinates

Why useful

- ▶ Measures local distortion induced by any embedding algorithm
 $G_i = I_d$ when no distortion at p_i
- ▶ Algorithm independent geometry preserving method
- ▶ Outputs of different algorithms on the same data are comparable
- ▶ Models built from compressed data are more interpretable

Applications

- ▶ Estimating distortion
- ▶ Correcting distortion
 - ▶ Integrating with the local volume/length units based on G_i
 - ▶ Riemannian Relaxation [McQueen, M, Perrault-Joncas NIPS16]
- ▶ Estimation of neighborhood radius [Perrault-Joncas, M, McQueen NIPS17] and of intrinsic dimension d (variant of [Chen, Little, Maggioni, Rosasco])
- ▶ Accelerating Topological Data Analysis, selecting eigencoordinates, ... (in progress)

Consistency of the Riemannian metric estimator

Proposition

- ▶ If the embedding $\phi : \mathcal{M} \rightarrow \phi(\mathcal{M})$ is
 - A** diffeomorphic
 - B** consistent $\phi(\mathcal{D}_n) \xrightarrow{n \rightarrow \infty} \phi(\mathcal{M})$
 - C** Laplacian consistent $L_n \phi(\mathcal{D}_n) \xrightarrow{n \rightarrow \infty} \Delta \phi(\mathcal{M})$

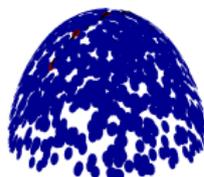
then the dual Riemannian metric estimator h is consistent

$$(\phi(\mathcal{D}_n), h_n) \xrightarrow{n \rightarrow \infty} (\phi(\mathcal{M}), h)$$

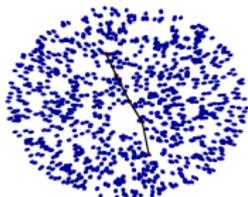
- ▶ Laplacian Eigenmaps and Diffusion Map satisfy **A**, **B** if \mathcal{M} compact

Calculating distances in the manifold \mathcal{M}

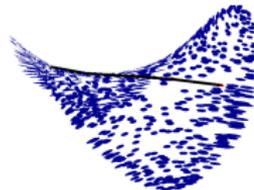
Original



Isomap



Laplacian Eigenmaps

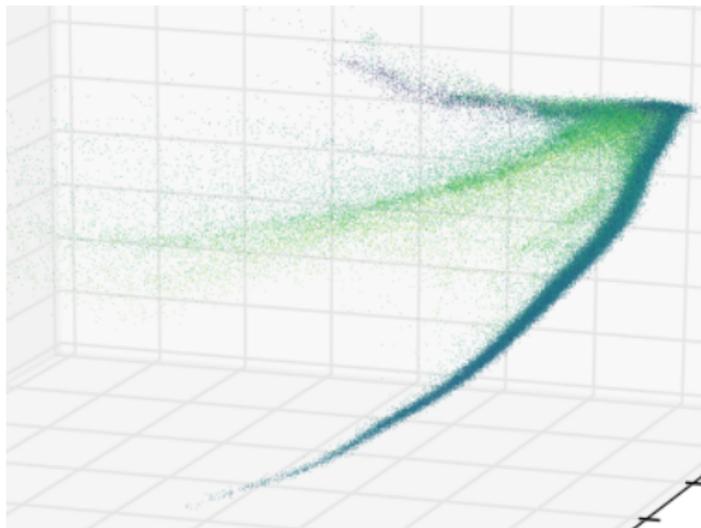


true distance $d = 1.57$

Embedding	$\ f(p) - f(p')\ $	Shortest Path d_G	Metric \hat{d}	Rel. error
Original data	1.41	1.57	1.62	3.0%
Isomap $s = 2$	1.66	1.75	1.63	3.7%
LTSA $s = 2$	0.07	0.08	1.65	4.8%
LE $s = 2$	0.08	0.08	1.62	3.1%

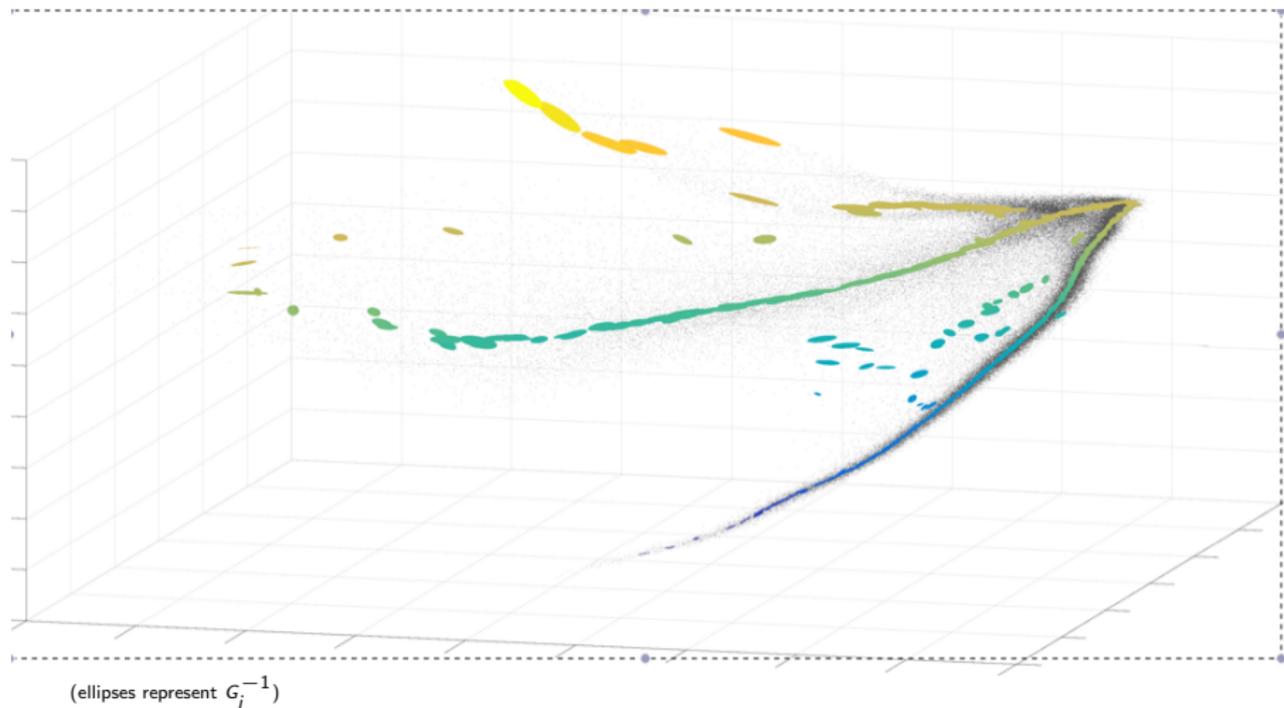
$$l(c) = \int_a^b \sqrt{\sum_{ij} G_{ij} \frac{dx^i}{dt} \frac{dx^j}{dt}} dt,$$

Embedding into 3 dimensions

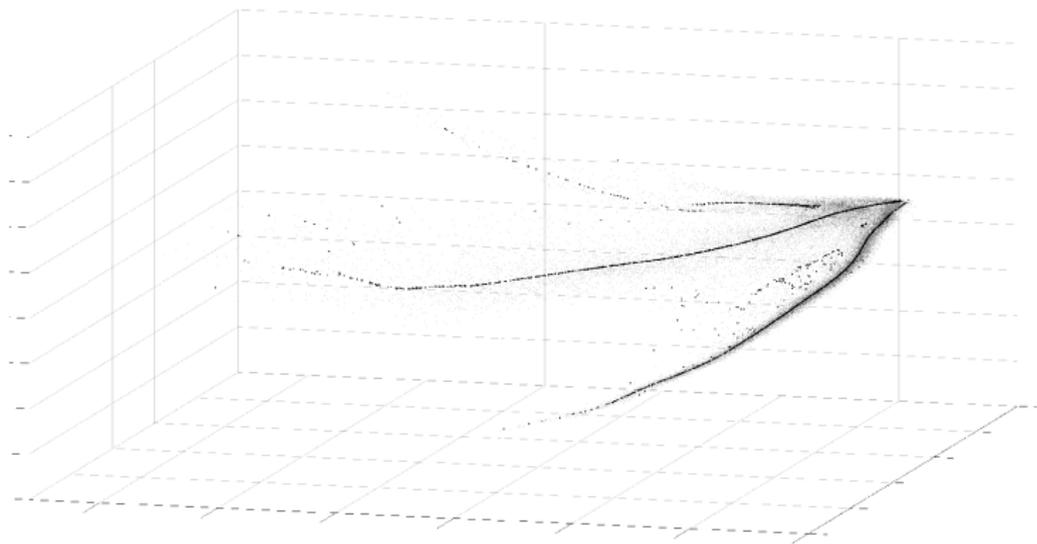


embedding by

How distorted is this embedding?

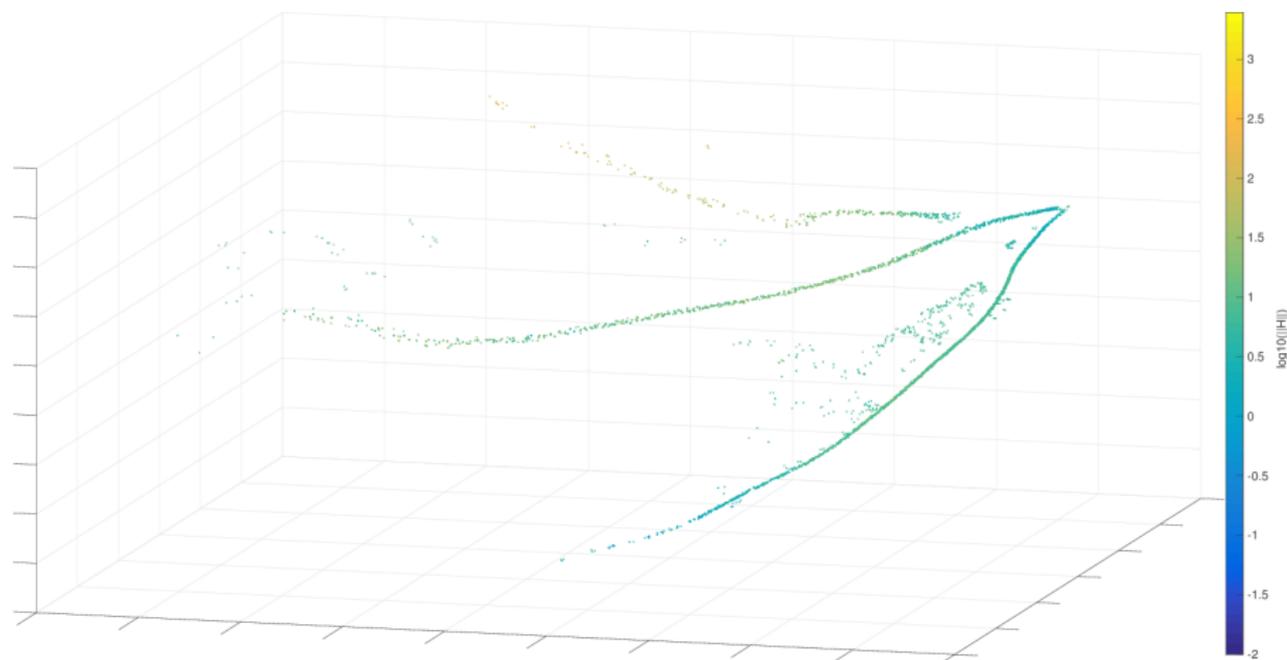


Riemannian Relaxation along principal curves



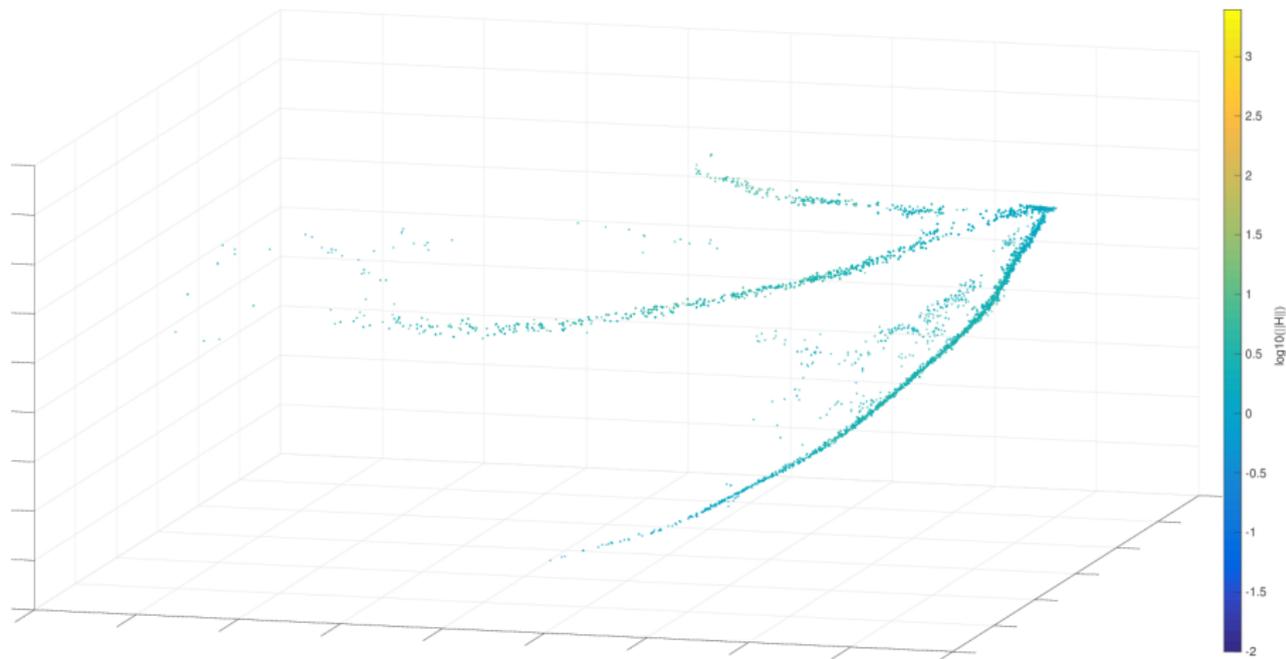
Find principal curves

Riemannian Relaxation along principal curves



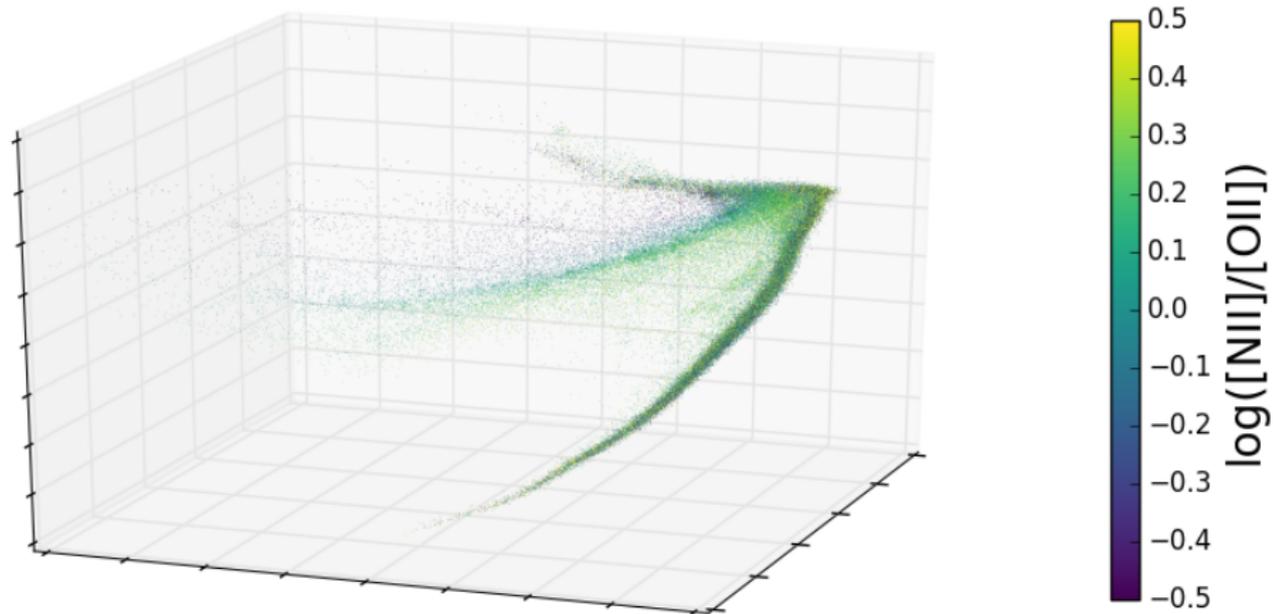
Points near principal curves, colored by $\log_{10}(G_i)$ (0 means no distortion)

Riemannian Relaxation along principal curves



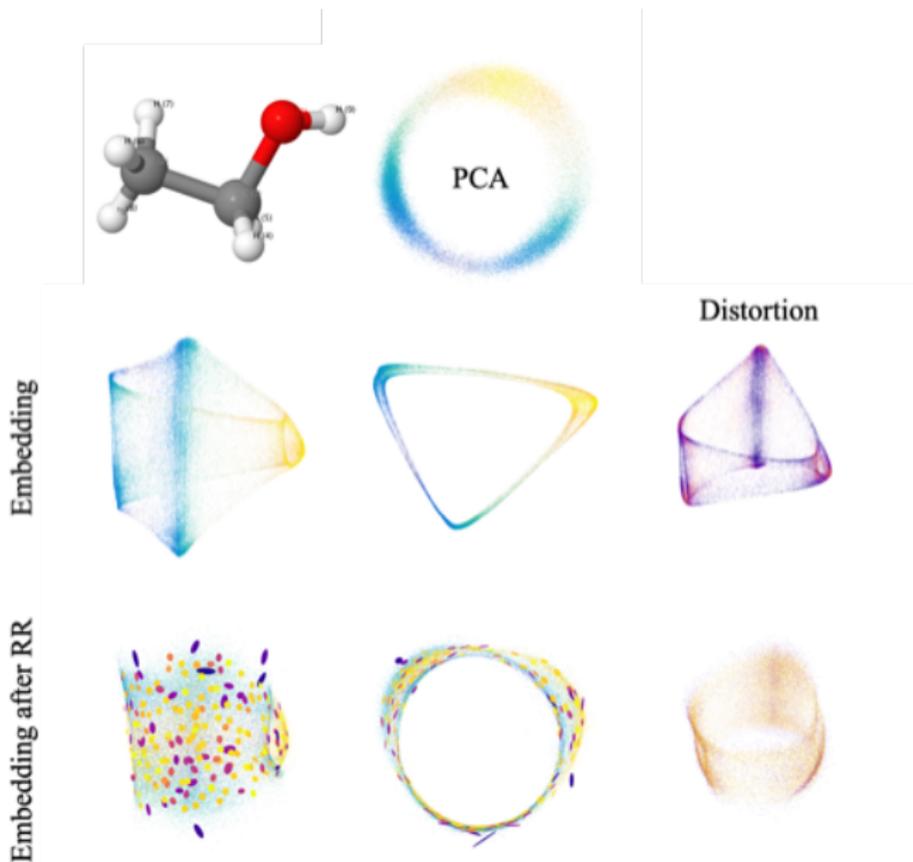
Points near principal curves, colored by $\log_{10}(|G_i|)$, after Riemannian Relaxation
(0 means no distortion)

Riemannian Relaxation along principal curves



All data after Riemannian Relaxation

Embedding and Riemannian Relaxation for Ethanol molecular configurations



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What is non-linear dimension reduction?

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Consistency

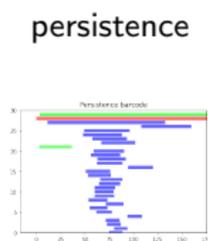
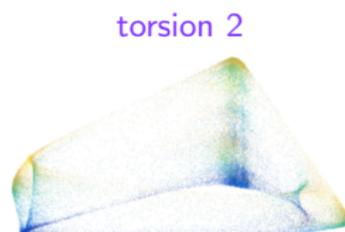
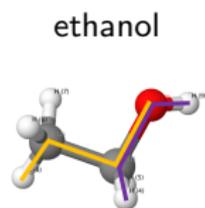
Examples

From abstract to physical manifold parametrization

Functional Lasso

Pulling back the coordinate gradients

Motivation



- ▶ 2 rotation angles parametrize this manifold
- ▶ Can we discover these features automatically? Can we select these angles from a larger set of features with physical meaning?

Problem formulation

Hanyu
Zhang



Sam
Koelle



Yu-chia
Chen



▶ **Given**

- ▶ data $\xi_i \in \mathbb{R}^D$, $i \in 1 \dots n$
- ▶ embedding of data $\phi(\xi_{1:n})$ in \mathbb{R}^m

▶ **Assume**

- ▶ data sampled from **smooth** manifold \mathcal{M}
- ▶ \mathcal{M} Riemannian with metric inherited from \mathbb{R}^D
- ▶ embedding algorithm $\phi : \mathcal{M} \rightarrow \phi(\mathcal{M})$ is **smooth embedding**

Problem formulation

Hanyu
Zhang



Sam
Koelle



Yu-chia
Chen



▶ Given

- ▶ data $\xi_i \in \mathbb{R}^D$, $i \in 1 \dots n$
- ▶ embedding of data $\phi(\xi_{1:n})$ in \mathbb{R}^m

▶ dictionary of domain-related smooth functions

$$\mathcal{G} = \{g_1, \dots, g_p, \text{ with } g_j : \mathbb{R}^D \rightarrow \mathbb{R}\}.$$

- ▶ e.g. all torsions in ethanol

▶ Assume

- ▶ data sampled from **smooth** manifold \mathcal{M}
- ▶ \mathcal{M} Riemannian with metric inherited from \mathbb{R}^D
- ▶ embedding algorithm $\phi : \mathcal{M} \rightarrow \phi(\mathcal{M})$ is **smooth embedding**

Problem formulation

Hanyu
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Sam
Koelle



Yu-chia
Chen



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▶ Goal to express the embedding coordinate functions $\phi_1 \dots \phi_m$ in terms of functions in \mathcal{G} .

More precisely, we assume that

$$\phi(x) = h(g_{j_1}(x), \dots, g_{j_s}(x)) \quad \text{with } g_{j_1, \dots, j_s} \subset \mathcal{G}.$$

Problem: find $S = \{j_1, \dots, j_s\}$

Challenges

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- ▶ **Framework:** sparse recovery
- ▶ **Challenges**
- ▶ h non-linear (but smooth)
- ▶ ϕ defined up to diffeomorphism
 - ▶ hence, h cannot assume a parametric form
 - ▶ will not assume one-to-one correspondence between ϕ_k coordinates and g_j in dictionary

$$\text{e.g. } \begin{array}{l} \phi_1 = g_1 g_2, \\ \phi_2 = g_1 \sin(g_3^2) \end{array} \quad \text{or} \quad \begin{array}{l} \phi_1 = \sin(\tau_1) \\ \phi_2 = \cos(\tau_1) \text{(ethanol)} \\ \phi_3 = \sin(\tau_2) \end{array}$$

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- ▶ we do not assume ϕ isometric (but smooth)
- ▶ what requirements on dictionary functions $g_{1:p}$ for unique recovery?

First Idea: from non-linear to linear

- ▶ If $\phi = h \circ g$, then

$$D\phi = DhDg$$

- ▶ Sparse non-linear, non-parametric recovery \rightarrow Sparse **linear** recovery
- ▶ A sparse linear system for every data point i
- ▶ Require subset S is same for all i
 - ▶ group Lasso problem
- ▶ **Functional Lasso**
 - ▶ optimize

$$(\text{FLASSO}) \quad \min_{\beta} J_{\lambda}(\beta) = \frac{1}{2} \sum_{i=1}^n \|y_i - \mathbf{X}_i \beta\|_2^2 + \lambda / \sqrt{n} \sum_j \|\beta_j\|,$$

- ▶ with $y_i = \nabla \phi(\xi_i)$, $\mathbf{X}_i = \nabla \mathbf{g}_{1:p}(\xi)$, $\beta_{ij} = \frac{\partial h}{\partial g_j}(\xi_i)$
- ▶ support S of β selects g_{j_1, \dots, j_s} from \mathcal{G}

Multidimensional FLASSO

► Assume

$$y_{ik} = \nabla f_k(\xi_i) \quad \mathbf{x}_i = \nabla \mathbf{g}_{1:p}(\xi) \quad \beta_{ijk} = \frac{\partial h_k}{\partial \mathbf{g}_j}(\xi_i) \quad (1)$$

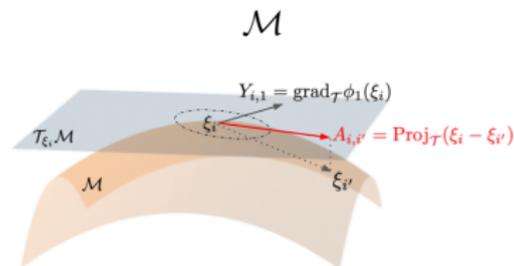
and

$$\beta_j = \text{vec}(\beta_{ijk}, i = 1 : n, k = 1 : m) \in \mathbb{R}^{mn}, \quad \beta_{ik} = \text{vec}(\beta_{ijk}, j = 1 : p) \in \mathbb{R}^p. \quad (2)$$

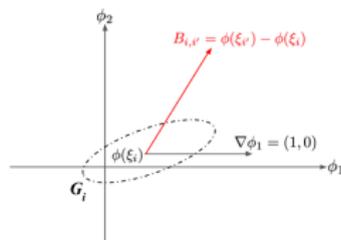
$$J_\lambda(\beta) = \frac{1}{2} \sum_{i=1}^n \sum_{k=1}^m \|y_{ik} - \mathbf{x}_i \beta_{ik}\|^2 + \frac{\lambda}{\sqrt{mn}} \sum_{j=1}^p \|\beta_j\|. \quad (3)$$

F_LASSO in manifold setting

- ▶ gradients $\nabla \rightarrow$ manifold gradients
grad
- ▶ grad g_j is in $\mathcal{T}_{\xi_i} \mathcal{M}$
 - ▶ ∇g_j known analytically
- ▶ grad ϕ_k is in $\mathcal{T}_{\phi(\xi_i)} \phi(\mathcal{M})$
 - ▶ must be estimated
- ▶ must pull-back grad $\phi_k(\phi(\xi_i))$ to $\mathcal{T}_{\xi_i} \mathcal{M}$



$\phi(\mathcal{M})$



Second Idea: pulling back gradients

- ▶ Estimating grad g_j
 1. Estimate tangent subspace at ξ_i by (weighted) PCA
 2. Project ∇g_j on tangent subspace

- ▶ Pulling back gradients of $\phi_{1:k}$
- ▶ Will use (push-forward) Riemannian metric G_i
- ▶ $\nabla \phi_k =$ unit vector in \mathbb{R}^m
- ▶ $y_k = \text{grad } \phi_k$ is projection of $\nabla \phi_k$ on $\mathcal{T}_{\phi(\xi_i)}\phi(\mathcal{M})$

$$Y_i = \text{grad}_{\mathcal{T}} \phi(\xi_i) \in \mathbb{R}^{m \times d}$$

- ▶ **Idea** Use G_i
 - ▶ Create neighbor matrices for ξ_i and $\phi(\xi_i)$.

$$A_i = \left[\text{Proj}_{\mathcal{T}_{\xi_i}\mathcal{M}}(\xi_{i'} - \xi_i) \right]_{i' \in \mathcal{N}_i} \quad B_i = [\phi(\xi_{i'}) - \phi(\xi_i)]_{i' \in \mathcal{N}_i},$$

- ▶ Remember $(\phi(\mathcal{M}), g)$ isometric to (\mathcal{M}, id) .
- ▶ Solve linear system

$$\langle A_i, Y_i \rangle \approx \langle B_i, I \rangle_{G_i} \quad A_i^T Y_i \approx B_i^T G_i I$$

- ▶ column span of G_i is $\mathcal{T}_{\phi(\xi_i)}\phi(\mathcal{M})$
- ▶ Proj on $\mathcal{T}_{\phi(\xi_i)}\phi(\mathcal{M})$ is implicit in G_i

Theory

- ▶ When is S unique? / When can \mathcal{M} be uniquely parametrized by \mathcal{G} ?
Functional independence conditions on dictionary \mathcal{G} and subset g_{j_1, \dots, j_s}
- ▶ Basic result
 $g_S = h \circ g_{S'}$ on U iff

$$\text{rank} \begin{pmatrix} Dg_S \\ Dg_{S'} \end{pmatrix} = \text{rank } Dg_{S'} \quad \text{on } U$$

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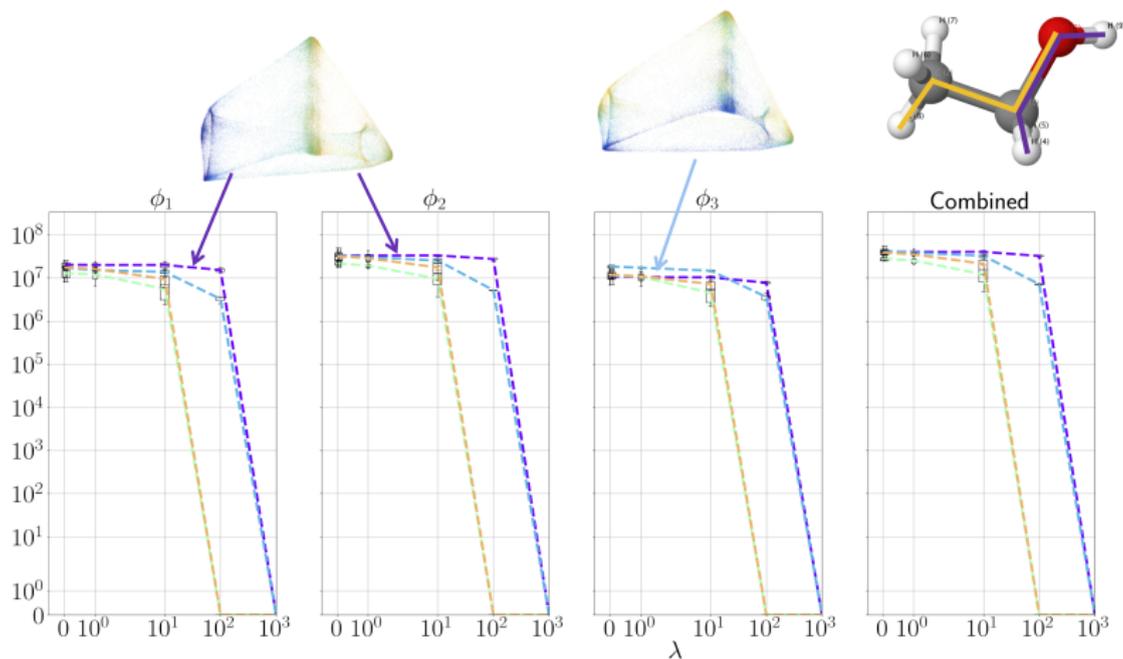
$$\text{rank} \begin{pmatrix} Dg_S \\ Dg_{S'} \end{pmatrix} = \text{rank } Dg_{S'} \quad \text{on } U$$

- ▶ When can FLASSO recover S ?
Incoherence conditions

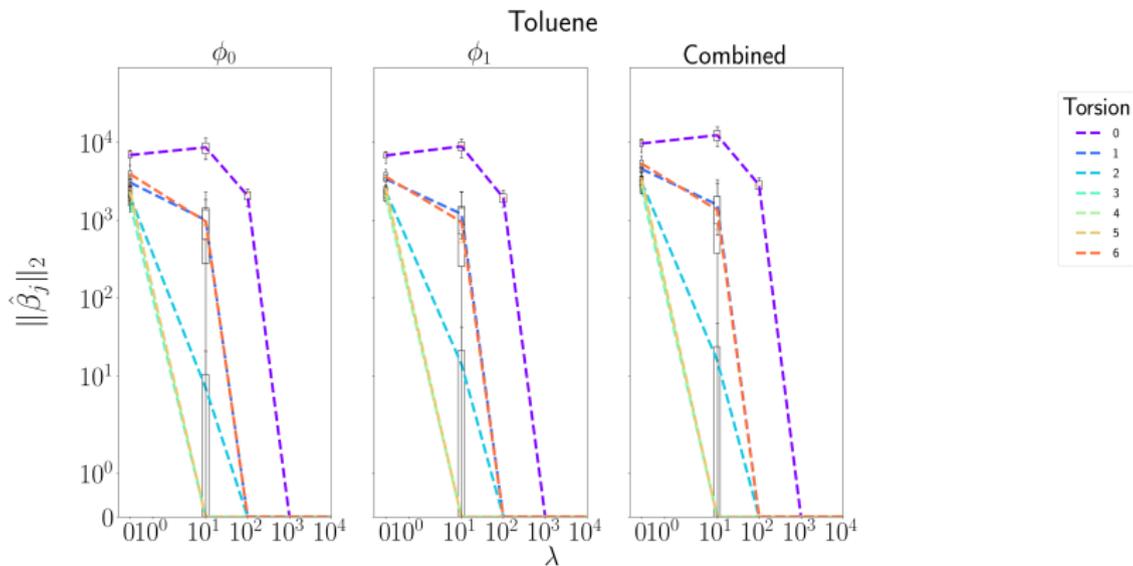
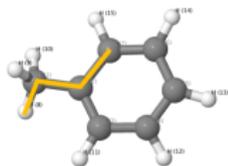
$$\mu = \max_{i=1:n, j \in S, j' \notin S} |\mathbf{X}_{ji}^T \mathbf{X}_{j'i}| \quad \nu = \frac{1}{\min_{i=1:n} \|\mathbf{X}_{iS}^T \mathbf{X}_{iS}\|_2} \quad nd\sigma^2 = \sum_{i,k} \epsilon_{ik}^2$$

Theorem If $\mu\nu\sqrt{s} + \frac{\sigma\sqrt{nd}}{\lambda} < 1$ then $\beta_j = 0$ for $j \notin S$.

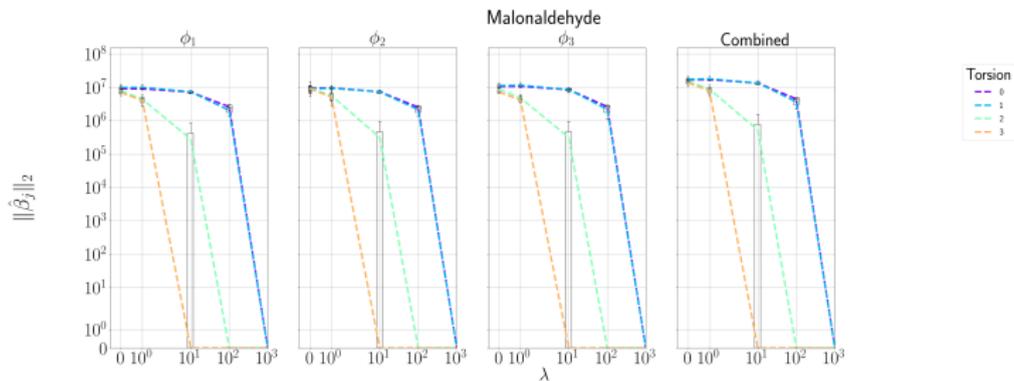
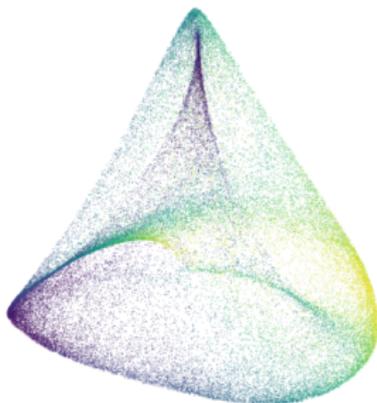
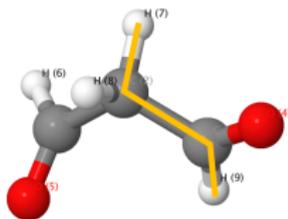
Ethanol MD simulation



Toluene MD simulation



Malondialdehyde MD simulation



Manifold learning for sciences and engineering

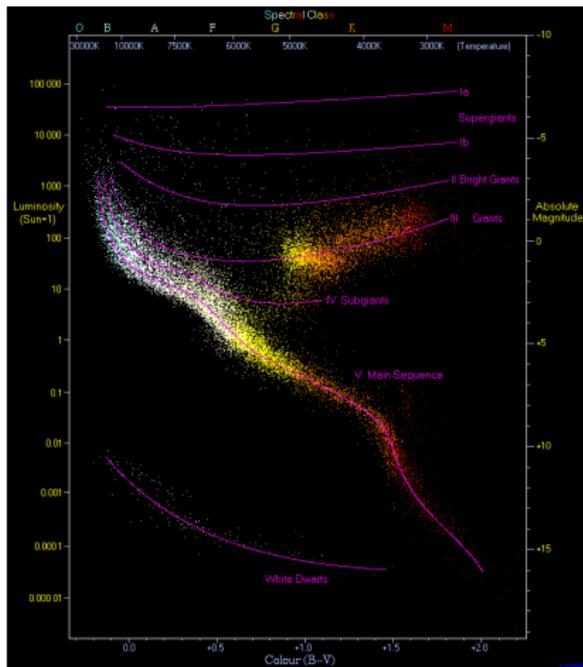
Manifold learning should be like PCA

- ▶ tractable/scalable
- ▶ “automatic” – minimal burden on human
- ▶ first step in data processing pipe-line
should not introduce artefacts

More than PCA

- ▶ estimate richer geometric/topological information
- ▶ dimension
- ▶ borders, stratification
- ▶ clusters
- ▶ Morse complex
- ▶ meaning of coordinates/continuous parametrization

Manifold Learning for engineering and the sciences



- ▶ “physical laws through machine learning”
- ▶ scientific discovery by quantitative/statistical data analysis
- ▶ manifold learning as preprocessing for other tasks

Samson Koelle, Yu-Chia Chen, Hanyu Zhang, Alon Milchgrub
Dominique-Perrault Joncas (Google), James McQueen (Amazon)

Jacob VanderPlas, Grace Telford (UW Astronomy)

Jim Pfaendtner (UW), Chris Fu (UW)

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Thank you



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