## Manifold Learning 2.0: Explanations and Eigenflows The Fields Institute Workshop on Manifold and Graph-based learning

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Manifold Learning 2.0

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## Outline

#### Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients

#### Machine Learning 1-Laplacians, topology, vector fields

- 1-Laplacian  $\Delta_1(\mathcal{M})$  estimation from samples
- Analysis of vector fields Helmholtz-Hodge decomposition
- Harmonic Embedding Spectral Decomposition Algorithm
- Spectral Shortest Homologous Loop Detection

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## Motivation - understanding data from a Molecular Dynamics simulation



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## Motivation - understanding data from a Molecular Dynamics simulation



after manifold learning



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preprocessed



## Motivation - understanding data from a Molecular Dynamics simulation



- 2 rotation angles (torsions) describe this manifold
- Can we discover these features automatically? Can we select these angles from a <a href="https://www.com/actionalized-com/



- Scientist: proposes a dictionary  $\mathcal G$  with all variables of interest
- ML algorithm: outputs embedding φ,
- MANIFOLDLASSO: finds new coordinates in  $\mathcal{G}$  "equivalent" with  $\phi \leftarrow$ our algorith

#### • Explanation

- = find manifold coordinates from among scientific variables of interest
- should be in the language of the domain

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## Problem formulation



#### Given

- Domain knowledge
  - dictionary of domain-related smooth functions  $\mathcal{G} = \{g_1, \dots, g_p, \text{ with } g_i : \mathbb{R}^D \to \mathbb{R}\}.$
  - e.g. all torsions in ethanol
- Data driven coordinates
  - data  $\xi_i \in \mathbb{R}^D, i \in 1 \dots n$
  - embedding of data  $\phi(\xi_{1:n})$  in  $\mathbb{R}^m$
- Assume

$$\phi(\xi) = h(g_{j_1}(\xi), \dots, g_{j_s}(\xi)) \quad \text{with } g_{j_1,\dots,j_s} \in \mathcal{G}$$

• Wanted  $S = \{j_1, \dots, j_s\}$  interpretable coordinates

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 $\begin{array}{rcl} \phi &=& h \circ g_S \\ & \text{manifold} & \text{functions from } \mathcal{G} \\ & \text{coordinates} \end{array}$ 

#### Challenges

- sparse, non-linear regression problem
- ML coordinates  $\phi$  defined up to diffeomorphism
- hence, h cannot assume a parametric form
- we cannot choose a basis for h
- $\phi_k$  may depend on multiple  $g_j$
- will not assume  $\phi$  isometric Functional (Group) Lasso
  - optimize

 $D\phi = DhDg_s$ Leibnitz Rule

- sparse linear regression problem
- For every data i

• 
$$Y_i = \operatorname{grad} \phi(\xi_i)$$
,

• 
$$\mathbf{X}_i = \operatorname{grad} \mathbf{g}_{1:p}(\xi)$$

$$\beta_{ij} = \frac{\partial h}{\partial g_j}(\xi_i)$$

• Sparse linear system  $Y_i = X_i \beta_i$ 

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• Constraint: subset S is same for all i

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

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## ${\rm MANIFOLDLASSO}\ Algorithm$

**Given** Data  $\xi_{1:n}$ , dim  $\mathcal{M} = d$ , embedding  $\phi(\xi_{1:n})$ , dictionary  $\mathcal{G} = \{g_{1:p}\}$ 

- Estimate tangent subspace at  $\xi_i$  by (weighted) PCA
- ② Project dictionary functions gradients  $abla g_j$  on tangent subspace, obtain  $\mathsf{X}_{1:n} \in \mathbb{R}^{d imes p}$
- **③** Estimate gradients of  $\phi_{1:k}$ , obtain  $Y_{1:n} \in \mathbb{R}^{d imes n}$

By pull-back from embedding space  $\phi$ 

Solve GROUPLASSO(Y<sub>1:n</sub>, X<sub>1:n</sub>, d), obtain support S Output S

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## Ethanol MD simulation



## Theory

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

$$\operatorname{rank} \left( \begin{array}{c} Df_{S} \\ Df_{S'} \end{array} \right) = \operatorname{rank} Df_{S'} \quad \text{on } U$$

• When can GLASSO recover *S* ? (Simple) Incoherence Conditions

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

<u>Theorem</u> If,  $\|\mathbf{X}_{1:p}\| = 1$ ,  $\mu\nu\sqrt{d} + \frac{\sigma\sqrt{nd}}{\lambda} < 1$  then  $\beta_j = 0$  for  $j \notin S$ .

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## Recovery for $\operatorname{ManifoldLasso}$

**Theorem 7 (Support recovery)** Assume that equation (30) holds, and that  $\sum_{i=1}^{n} ||x_{ij}||^2 = \gamma_j^2$ for all j = 1 : p. Let  $\gamma_{\max} = \max_{j \notin S} \gamma_j$ ,  $\kappa_S = \max_{i=1:n} \frac{\max_{j \in S} ||x_{ij}||}{\min_{j \in S} ||x_{ij}||}$ . Denote by  $\overline{\beta}$  the solution of (31) for some  $\lambda > 0$ . If  $1 - (s - 1)\mu > 0$  and

$$\gamma_{\max}\left(\frac{\mu}{1-(s-1)\mu}\frac{\kappa_S}{\min_{i=1}^n\min_{j'\in S}\|x_{ij'}\|} + \frac{\sigma\sqrt{d}}{\lambda\sqrt{n}}\right) \leq 1$$
(37)

then  $\bar{\beta}_{ij} = 0$  for  $j \notin S$  and all  $i = 1, \ldots n$ .

**Corollary 8** Assume that equation (31) and condition (37) hold. Let  $\kappa = \frac{\mu}{1-(s-1)\mu} \frac{\kappa_S}{\min_{i=1}^n \min_{j' \in S} \|x_{ij'}\|}$ and  $\gamma_S = \|\bar{X}_S\|$ . Denote by  $\hat{\beta}$  the solution to problem (31) for some  $\lambda > 0$ . If (1)  $\lambda = c_{1-\kappa\gamma} \frac{\gamma_{\max}\sigma\sqrt{d}}{1-\kappa\gamma}$ , c > 1, and (2)  $||\beta_j^*|| > \sigma\sqrt{d}(\gamma_{\max} + \gamma_S) + \lambda(1 + \sqrt{s})$  for all  $j \in S$ , then the support S is recovered exactly and

$$||\hat{\beta}_j - \beta_j^*|| < \sigma \sqrt{d} (\gamma_{\max} + \gamma_S) + \lambda (1 + \sqrt{s}) = \sigma \sqrt{d} \gamma_{\max} \left[ 1 + \gamma_S / \gamma_{\max} + c \frac{1 + \sqrt{s}}{1 - \kappa \gamma_{\max}} \right] \quad \text{ for all } j \in S.$$

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## TANGENTSPACELASSO: MANIFOLDLASSO without embedding

#### Simplification regress basis of $\mathcal{T}_{\xi}\mathcal{M}$ on gradients of $g_j$

**Proposition 2** (after (?)). Let  $\mathcal{F}$ ,  $f_j$  be dictionary and dictionary functions on the d-dimensional smooth manifold  $\mathcal{M}$ . Assume  $f_j \in C^\ell$  with  $\ell \ge d + 1$ . Suppose  $S \subset [p]$ , and denote by grad  $f_S$  the  $\mathbb{R}^{d \times s}$  matrix of concatenated grad  $f_j : f \in S$ . Then, if there is a subset  $S' \subsetneq S$  such that the following rank condition holds globally:

$$\operatorname{rank}\begin{pmatrix} \operatorname{grad} f_S\\ \operatorname{grad} f_{S'} \end{pmatrix} = \operatorname{rank} \operatorname{grad} f_{S'} .$$
 (4)

Then there exists a function h which is  $C^{\ell}$  almost everywhere in the image of  $f_{S'}(\mathcal{M})$  such that  $f_S = h \circ f_{S'}$ 

$$\mu_S = \sup_{\boldsymbol{\xi} \in \mathcal{M}^\circ, j \in S, j' \notin S} |\mathbf{X}_{\{j\}, \boldsymbol{\xi}}^T \mathbf{X}_{\{j'\}, \boldsymbol{\xi}}|$$
(5)

$$\nu_S = \sup_{\xi \in \mathcal{M}^\circ \alpha \in \mathbb{R}^d: ||\alpha||_2 = 1} \alpha^T (\mathbf{X}_{S,\xi}^T \mathbf{X}_{S,\xi})^{-1} \alpha.$$
(6)

#### Proposition 3. Assume that

- M is d-dimensional C<sup>k</sup> compact manifold with strictly positive reach.
- 2. Data  $\xi$  are sampled from some density p on  $\mathcal{M}$  with p > 0 all over  $\mathcal{M}$ .
- *3.*  $\xi \in \mathcal{M}^{\circ}$  with probability 1 under p.

Let S be the 'true' support,  $S(\widehat{\mathbf{B}})$  be the support selected by TSLASSO,  $\mu_S$  and  $\nu_S$  be defined by (5) and (6), and further assume

|S| = d.
 Df<sub>S</sub> has rank d on M°,
 µ<sub>S</sub>µ<sub>S</sub>d < 1.</li>

Then if we adapt the tangent space estimation algorithm in (?) with bandwidth choice  $h = O(\log n/(n-1))^d$ , with  $n \ge ((1 - \mu_S \nu_S d)/2\nu_S d)^{d/(k-1)}$  we have

$$Pr(S(\widehat{\mathbf{B}}) \subset S) \ge 1 - O\left(\left(\frac{1}{n}\right)^{\frac{k}{d}}\right)$$
.

## Experiments

Dataset	n	Na	D	d	$\epsilon_N$	т	n'	р	
SwissRoll	10000	NA	51	2	.18	2	100	51	synthetic
RigidEthanol	10000	9	50	2	3.5	3	100	12	
Ethanol	50000	9	50	2	3.5	3	100	12	skeleton ${\cal G}$
Malonaldehyde	50000	9	50	2	3.5	3	100	12	
Toluene	50000	16	50	1	1.9	2	100	30	
Ethanol	50000	9	50	2	3.5	3	100	756	exhaustive ${\cal G}$
Malonaldehyde	50000	9	50	2	3.5	3	100	756	
	$\phi$						Lasso	$ \mathcal{G} $	

p = dictionary size, m = embedding dimension, n = sample size for manifold estimation, n' = sample size for MANIFOLDLASSO

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## Two-stage sparse recovery for exhaustive $\mathcal{G}$ , p = 756



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## Tangent Space Lasso experiments



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## Summary of MANIFOLDLASSO/FUNCTIONALLASSO

Technical contribution

- FUNCTIONALLASSO: non-linear sparse functional regression
- $\bullet\,$  Method to push/pull vectors through mappings  $\phi$
- MANIFOLDLASSO: regression of data driven coordinates φ<sub>1:m</sub> on domain-specific functions G = {g<sub>1:p</sub>}



• extensions to: estimated  $\nabla g$ , simultaneous explanation of multiple manifolds

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- MANIFOLDLASSO: regression of data driven coordinates  $\phi_{1:m}$  on domain-specific functions  $\mathcal{G} = \{g_{1:p}\}$



- explain learned coordinates by dictionaries of domain-relevant functions
- transmissible knowledge, compare embeddings from different experiments
- extensions to: estimated  $\nabla g$ , simultaneous explanation of multiple manifolds

## Learning with flows and vector fields [with Yu-chia Chen, Yoannis Kevrekidis]



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- manifold  $\mathcal{M}$  (Assumed)
- $\Delta_0(\mathcal{M}) =$ Laplace-Beltrami operator
- Data  $\xi^1, \ldots \xi^n$  (Observed)
- $\mathcal{L}_0$  is graph Laplacian, estimator of  $\Delta_0(\mathcal{M})$ , e.g. [Coifman, Lafon 2006]

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#### $\mathcal{L}_0$ and its principal e-vectors

- embedding data by Diffusion Maps [Coifman, Lafon 2006]
- $\bullet$  Function approximation basis for any function on  ${\cal M}$
- Smoothing, semi-supervised learning (Laplacian regularization) on manifolds
- Spectral Clustering = topology + geometry
- Higher order Laplacians  $\Delta_1,\ldots\Delta_k$  also capture geometry and topology of  $\mathcal M$ 
  - $\Delta_0$  operates on functions,  $\Delta_1$  on vector fields,  $\Delta_k$  on k-forms

- estimate  $\Delta_1(\mathcal{M})$  from data
- Helmholtz-Hodge decomposition of  $\Delta_1(\mathcal{M})$  estimated from data
- Smoothing, function approximation, semi-supervised learning (Laplacian regularization) for vector fields on manifolds
- 1st (co-)homology embedding of graph edges
- Manifold prime decomposition
- find short loop bases in H<sub>1</sub>

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  - $\bullet$  Function approximation basis for any function on  ${\cal M}$
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  - Spectral Clustering = topology + geometry

#### Higher order Laplacians $\Delta_1,\ldots\Delta_k$ also capture geometry and topology of $\mathcal M$

•  $\Delta_0$  operates on functions,  $\Delta_1$  on vector fields,  $\Delta_k$  on k-forms

- estimate  $\Delta_1(\mathcal{M})$  from data
- Helmholtz-Hodge decomposition of  $\Delta_1(\mathcal{M})$  estimated from data
- Smoothing, function approximation, semi-supervised learning (Laplacian regularization) for vector fields on manifolds
- 1st (co-)homology embedding of graph edges
- Manifold prime decomposition
- find short loop bases in  $\mathcal{H}_1$

- manifold  $\mathcal{M}$  (Assumed)
- $\Delta_0(\mathcal{M}) =$ Laplace-Beltrami operator
- $\Delta_1(\mathcal{M})$  is 1-st order Laplacian operator
- Data  $\xi^1, \ldots \xi^n$  (Observed)
- $\mathcal{L}_0$  is graph Laplacian, estimator of  $\Delta_0(\mathcal{M})$ , e.g. [Coifman, Lafon 2006]
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#### Estimating the 1-Laplacian with samples from $\mathcal M$



## $\mathcal{L}_1$ estimation for Molecular Dynamics data (malonaldehyde)



graph Laplacian  $w_t = 1$ , [Berry, Giannakis 2020], [Chen, M, Kevrekidis 2020]

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## Outline

Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients

Machine Learning 1-Laplacians, topology, vector fields

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- Spectral Shortest Homologous Loop Detection

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## Eigenfunctions of $\mathcal{L}_1$ – what are they useful for?

- Eigenfunctions of  $\mathcal{L}_1 = \mathsf{basis}$  of vector fields on  $\mathcal M$
- $\bullet$  Helmholtz-Hodge Decomposition classifies eigenfunctions of  $\mathcal{L}_1$



- $\bullet\,$  Analysis of vector fields on  ${\cal M}\,$ 
  - Decompose onto harmonic, gradient, curl
  - Smooth, predict, extend, complete a flow
- $\bullet$  Analysis of  ${\cal M}$ 
  - $\mathcal{H}_1 = Null \mathcal{L}_1$  Space of loops on  $\mathcal{M}$  (1st co-homology space)
  - dim  $\mathcal{H}_1 = \beta_1$  number of (independent loops)
  - Find shortest loop basis

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## Helmholtz-Hodge decomposition for ocean buoys data



simplicial complex (V, E, T)





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## Flow Smoothing



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## Flow Completion - Semi-Supervised Learning (SSL)



Manifold Learning 2.0

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## Connected sum and manifold (prime) decomposition

The connected sum ?  $\mathcal{M} = \mathcal{M}_1 \sharp \mathcal{M}_2$ :

- removing two *d*-dimensional "disks" from  $\mathcal{M}_1$  and  $\mathcal{M}_2$  (shaded area)
- gluing together two manifolds at the boundaries



**Existence of prime decomposition**: factorize a manifold  $\mathcal{M} = \mathcal{M}_1 \sharp \cdots \sharp \mathcal{M}_{\kappa}$  into  $\mathcal{M}_i$ 's so that  $\mathcal{M}_i$  is a prime manifold

- d = 2: classification theorem of surfaces ?
- d = 3: the uniqueness of the prime decomposition was shown by Kneser-Milnor theorem ?
- $d \ge 5$ : ? proved the existence of factorization (but they might not be unique)

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# The decomposition of the higher-order homology embedding constructed from the *k*-Laplacian [Chen,M NeurIPS 2021]

Denote **Y** the harmonic e-vectors of  $\mathcal{L}_k$ 

#### Theoretic aim

• Recover the homology basis  $\mathbf{Y}_i$  of each prime manifold  $\mathcal{M}_i$ 

 $(\mathbf{Y}_i \text{ localized on each } \mathcal{M}_i)$ 

• Provide an analogue to Orthogonal Cone Structure result  $\ref{eq:structure}$  in spectral clustering  $(\mathcal{H}_0)$ 

#### Algorithmic aim

- Let  $\hat{\mathbf{Y}} = \text{diag}\{\mathbf{Y}_i\}$
- The null space basis of  $\mathcal{L}_k$  is only identifiable up to a unitary matrix
- Algorithm to find Z = YO, approximation of Ŷ
- Z is localized, more interpretable than Y





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## Harmonic Eigenfunctions Y (raw) vs. Z (decoupled)





## Connected sum as a matrix perturbation: Assumptions

- Points are sampled from a decomposable manifold
  - $\kappa$ -fold connected sum:  $\mathcal{M} = \mathcal{M}_1 \sharp \cdots \sharp \mathcal{M}_{\kappa}$
  - *H<sub>k</sub>*(SC) (discrete) and *H<sub>k</sub>*(*M*, ℝ) (continuous) are isomorphic. Also for every *M<sub>i</sub>*
    - Works for any consistent method to build  $\mathcal{L}_k$
    - $\bullet~$  We use our prior work ? for  $\mathcal{L}_1$



- In k-homology class is created/destroyed during the connected sum
  - If dim $(\mathcal{M}) > k$ , then  $\mathcal{H}_k(\mathcal{M}_1 \sharp \mathcal{M}_2) \cong \mathcal{H}_k(\mathcal{M}_1) \oplus \mathcal{H}_k(\mathcal{M}_2)$  ?
  - [Technical] The eigengap of  $\mathcal{L}_k$  is the min of each  $\hat{\mathcal{L}}_k^{(ii)}$ :  $\delta = \min\{\delta_1, \cdots, \delta_\kappa\}$
- Sparsely connected manifold
  - Not too many triangles are created/destroyed during connected sum (for k = 1)
  - $\bullet$  Empirically, the perturbation is small even when  ${\cal M}$  is not sparsely connected
  - [Technical] Perturbations of  $\ell$ -simplex set  $\Sigma_{\ell}$  are small ( $\epsilon_{\ell}$  and  $\epsilon'_{\ell}$  are small) for  $\ell = k, k 1$

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#### Theorem 1

Under Assumptions 1-3

$$\begin{split} \left\|\mathsf{DiffL}_{k}^{\mathrm{down}}\right\|^{2} &\leq \left[2\sqrt{\epsilon_{k}'} + \epsilon_{k}' + \left(1 + \sqrt{\epsilon_{k}'}\right)^{2}\sqrt{\epsilon_{k-1}'} + 4\sqrt{\epsilon_{k-1}}\right]^{2}(k+1)^{2}; \text{ and} \\ \left\|\mathsf{DiffL}_{k}^{\mathrm{up}}\right\|^{2} &\leq \left[2\sqrt{\epsilon_{k}'} + \epsilon_{k}' + 2\epsilon_{k} + 4\sqrt{\epsilon_{k}}\right]^{2}(k+2)^{2}, \end{split}$$

and there exists a unitary matrix  $\bm{0} \in \mathbb{R}^{\beta_k \times \beta_k}$  such that

$$\left\|\mathbf{Y}_{N_{k},:}-\hat{\mathbf{Y}}_{N_{k},:}\mathbf{O}\right\|_{F}^{2} \leq \frac{8\beta_{k}\left[\left\|\mathsf{DiffL}_{k}^{\mathrm{down}}\right\|^{2}+\left\|\mathsf{DiffL}_{k}^{\mathrm{up}}\right\|^{2}\right]}{\min\{\delta_{1},\cdots,\delta_{\kappa}\}}.$$

- Assu. 2: no topology is destroyed/created
- Assu. 3: sparsely connected
- N<sub>k</sub>: bound only simplexes that are **not** altered during connected sum

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## Harmonic Embedding Spectral Decomposition Algorithm

- In Simplicial complex (V, E, T), weights  $\mathbf{W}_V, \mathbf{W}_E, \mathbf{W}_T$
- $\textcircled{0} \quad \text{Compute } \mathcal{L}_1$
- ② Eigendecomposition

 $\beta_1, \mathbf{Y} \leftarrow \mathsf{Null}(\mathcal{L}_1)$ 

Independent Component Analysis

 $\mathbf{Z} \leftarrow \text{ICANOPREWHITE}(\mathbf{Y})$ 

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## Spectral Shortest Homologous Loop Detection

In 
$$\mathbf{Z} = [\mathbf{z}_1, \dots \mathbf{z}_{\beta_1}]$$
,  $(V, E)$ , edge lengths  $d_E$   
for  $I = 1 : \beta_1$ 

- Remove edges e with low |Z<sub>le</sub>|, keep top 1/β<sub>1</sub> fraction E<sub>keep</sub>
- **2** Construct  $G_l = (V, E_{keep})$ , edge weights  $d_E$
- **③** Repeat for a lot of edges in  $E_{keep}$ 
  - select  $e = (t, s_0) \in E_{keep}$
  - ② find shortest path  $s_0$  to t $P_e \leftarrow \text{DIJKSTRA}(V, E_{keep} \setminus \{e\}, s_0, t, d_E)$
- $C_l \leftarrow \operatorname{argmin}_e \operatorname{length}(\operatorname{loop}(P_e))$

Out loops  $C_{1:\beta_1}$ 



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## Shortest loop basis on real data



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## Summary – Manifold Learning beyond embedding algorithm

- Manifolds, vector fields, ...
  - historically used for modeling scientific data
  - represented analytically
  - NOW representations learned from data
    - machine learning needs to handle new mathematical concepts
    - need to output results in scientific language
- Generic method for Interpretation in the language of the domain
  - by finding coordinates from among domain-specific functions
  - non-parametric and non-linear
- Extended manifold learning from scalar functions to vector fields
  - first 1-Laplacian estimator
  - continuous limit derived
  - natural extensions of smoothing, semi-supervised learning to vector field data
  - perturbation result for prime manifold decomposition
  - algorithm for shortest loop basis

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#### Hugh Hillhouse (UW), Jim Pfaendtner (UW), Chris Fu (UW) A. Tkatchenko (Luxembourg), S. Chmiela (TU Berlin), A. Vasquez-Mayagoitia (ALCF)

## Thank you



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## References I

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