## Manifold Learning 2.0: Explanations and Eigenflows

The Fields Institute Workshop on Manifold and Graph-based learning

Marina Meilă<br>Yu-chia Chen, Samson Koelle, Hanyu Zhang and Ioannis Kevrekidis

University of Washington mmp@stat.washington.edu

May 20, 2022

## Mathematics

Mathematical models Laws of nature

## Sciences

## Mathematics

Mathematical models
Laws of nature

## Sciences



II

## Machine learning Data science

## Mathematics

Mathematical models
Laws of nature

## Sciences

Mathematical concepts:
Parameters,
Scalar functions, Manifolds, Vector fields, Topology, k-Laplacians

## Machine learning Data science

Scientific concepts

## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) 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


## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) 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

Motivation - understanding data from a Molecular Dynamics simulation


Motivation - understanding data from a Molecular Dynamics simulation


# 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
scientific
language
(torsions)

> data driven
> coordinates
> (from DiffMaps, Isomap)


```
Idea Replace data driven coordinates with selected torsions
    - Scientist: proposes a dictionary \(\mathcal{G}\) with all variables of interest
    - ML algorithm: outputs embedding \(\phi\),
    - Manifolidasso: finds new coordinates in \(\mathcal{G}\) "equivalent" with \(\phi \quad \leftarrow\) our algorithm
    - Explanation
    - = find manifold coordinates from among scientific variables of interest
    - should be in the language of the domain
```

scientific language (torsions)

data driven coordinates<br>(from DiffMaps, Isomap)

coordinates with scientific
interpretation
(selected torsions)


Idea Replace data driven coordinates with selected torsions

- Scientist: proposes a dictionary $\mathcal{G}$ with all variables of interest
- ML algorithm: outputs embedding $\phi$, - MANIFOLDLASSO: finds new coordinates in G "equivalent" with $\&$ our algorithm
- Explanation
- = find manifold coordinates from among scientific variables of interest
- should be in the language of the domain
$\begin{array}{cc}\text { scientific } & \text { data driven } \\ \text { language } & \text { coordinates } \\ \text { (torsions) } & \text { (from DiffMaps, Isomap) }\end{array}$
coordinates
with scientific
interpretation
(selected torsions)


Idea Replace data driven coordinates with selected torsions

- Scientist: proposes a dictionary $\mathcal{G}$ with all variables of interest
- ML algorithm: outputs embedding $\phi$,
- ManifoldLasso: finds new coordinates in $\mathcal{G}$ "equivalent" with $\phi \quad \leftarrow$ our algorithm
- = find manifold coordinates from among scientific variables of interest
- should be in the language of the domain
$\begin{array}{cc}\text { scientific } & \text { data driven } \\ \text { language } & \text { coordinates } \\ \text { (torsions) } & \text { (from DiffMaps, Isomap) }\end{array}$
coordinates
with scientific
interpretation
(selected torsions)

$\mathcal{G}$

$\phi$
$g_{S} \subset \mathcal{G}$

Idea Replace data driven coordinates with selected torsions

- Scientist: proposes a dictionary $\mathcal{G}$ with all variables of interest
- ML algorithm: outputs embedding $\phi$,
- ManifoldLasso: finds new coordinates in $\mathcal{G}$ "equivalent" with $\phi \quad \leftarrow$ our algorithm
- Explanation
- = find manifold coordinates from among scientific variables of interest
- should be in the language of the domain


## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) 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


## Problem formulation

$$
g_{S} \subset \mathcal{G}
$$

$$
\phi
$$



Given

- Domain knowledge
- dictionary of domain-related smooth functions $\mathcal{G}=\left\{g_{1}, \ldots g_{p}\right.$, with $\left.g_{j}: \mathbb{R}^{D} \rightarrow \mathbb{R}\right\}$.
- e.g. all torsions in ethanol
- Data driven coordinates
- data $\xi_{i} \in \mathbb{R}^{D}, i \in 1 \ldots n$
- embedding of data $\phi\left(\xi_{1: n}\right)$ in $\mathbb{R}^{m}$
- Assume

$$
\phi(\xi)=h\left(g_{j_{1}}(\xi), \ldots g_{j_{s}}(\xi)\right) \quad \text { with } g_{j_{1}, \ldots j_{s}} \in \mathcal{G}
$$

- Wanted $S=\left\{j_{1}, \ldots j_{s}\right\}$ interpretable coordinates

Idea: Sparse regression in function space

$$
\begin{aligned}
& \phi=h \circ g_{S} \\
& \text { manifold } \text { functions from } \mathcal{G} \\
& \text { coordinates }
\end{aligned}
$$

Leibnitz Rule

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
- sparse linear regression problem
- For every data $i$
- $Y_{i}=\operatorname{grad} \phi\left(\xi_{i}\right)$,
- $\mathbf{X}_{i}=\operatorname{grad} g_{1: p}(\xi)$
- $\beta_{i j}=\frac{\partial h}{\partial}\left(\xi_{i}\right)$
- Sparse linear system
- Constraint: subset $S$ is same for all $i$
- $\phi_{k}$ may depend on multiple $g_{j}$
- will not assume $\phi$ isometric
- optimize


Idea: Sparse regression in function space

$$
\begin{aligned}
\phi & =h \circ g_{S} \\
\begin{array}{r}
\text { manifold } \\
\text { coordinates }
\end{array} & \quad \text { functions from } \mathcal{G}
\end{aligned}
$$

## 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
- optimize


Idea: Sparse regression in function space

$$
\begin{array}{rrl}
\phi & =h \circ g_{S} & D \phi=D h D g_{S} \\
\text { manifold } & \text { functions from } \mathcal{G} & \text { Leibnitz Rule }
\end{array}
$$

## 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
- sparse linear regression problem
- For every data i

- Sparse linear system
- Constraint: subset $S$ is same for all $i$
- optimize


Idea: Sparse regression in function space

$$
\begin{aligned}
\phi & =h \circ g_{S} \\
\begin{array}{r}
\text { manifold } \\
\text { coordinates }
\end{array} & \text { functions from } \mathcal{G}
\end{aligned}
$$

## 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

$$
D \phi=D h D g_{s}
$$

## Leibnitz Rule

- sparse linear regression problem
- For every data $i$
- $Y_{i}=\operatorname{grad} \phi\left(\xi_{i}\right)$,
- $\mathbf{X}_{i}=\operatorname{grad} g_{1: p}(\xi)$
- $\beta_{i j}=\frac{\partial h}{\partial g_{j}}\left(\xi_{i}\right)$
- Sparse linear system $Y_{i}=\mathbf{X}_{i} \beta_{i}$
- Constraint: subset $S$ is same for all $i$
- optimize

Idea: Sparse regression in function space

| $\phi$ | $=h \circ g_{S}$ |
| ---: | :--- |
| manifold |  |
| manctions from $\mathcal{G}$ |  |
| fordinates |  |
| Leibnitz Rule |  |

## 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

$$
\min _{\beta} J_{\lambda}(\beta)=\frac{1}{2} \sum_{i=1}^{n}\left\|Y_{i}-\mathbf{X}_{i} \boldsymbol{\beta}_{i}\right\|_{2}^{2}+\lambda \sum_{j}\left\|\beta_{j}\right\|, \quad \text { (MANIFOLDLASSO) }
$$

- support $S$ of $\beta$ selects $g_{j_{1}, \ldots j_{s}}$ from $\mathcal{G}$


## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) 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


## ManifoldLasso Algorithm

Given Data $\xi_{1: n}, \operatorname{dim} \mathcal{M}=d$, embedding $\phi\left(\xi_{1: n}\right)$, dictionary $\mathcal{G}=\left\{g_{1: p}\right\}$
(1) Estimate tangent subspace at $\xi_{i}$ by (weighted) PCA
(2) Project dictionary functions gradients $\nabla g_{j}$ on tangent subspace, obtain $\mathrm{X}_{1: n} \in \mathbb{R}^{d \times p}$ (3) Estimate gradients of $\phi_{1: k}$, obtain $Y_{1: n} \in \mathbb{R}^{d \times m}$ By pull-back from embedding space $\phi$
© Solve GroupLasso $\left(Y_{1: n}, X_{1: n}, d\right)$, obtain support $S$ Output S

## ManifoldLasso Algorithm

Given Data $\xi_{1: n}, \operatorname{dim} \mathcal{M}=d$, embedding $\phi\left(\xi_{1: n}\right)$, dictionary $\mathcal{G}=\left\{g_{1: p}\right\}$
(1) Estimate tangent subspace at $\xi_{i}$ by (weighted) PCA
(2) Project dictionary functions gradients $\nabla g_{j}$ on tangent subspace, obtain $\mathbf{X}_{1: n} \in \mathbb{R}^{d \times p}$

By pull-back from embedding space $\phi$
( - Solve GroupLasso $\left(Y_{1: n}, \mathrm{X}_{1: n}, d\right)$, obtain support $S$
Output S

## ManifoldLasso Algorithm

Given Data $\xi_{1: n}, \operatorname{dim} \mathcal{M}=d$, embedding $\phi\left(\xi_{1: n}\right)$, dictionary $\mathcal{G}=\left\{g_{1: p}\right\}$
(1) Estimate tangent subspace at $\xi_{i}$ by (weighted) PCA
(2) Project dictionary functions gradients $\nabla g_{j}$ on tangent subspace, obtain $\mathbf{X}_{1: n} \in \mathbb{R}^{d \times p}$
(3) Estimate gradients of $\phi_{1: k}$, obtain $Y_{1: n} \in \mathbb{R}^{d \times m}$

By pull-back from embedding space $\phi$
© Solve GroupLasso $\left(Y_{1: n}, X_{1: n}, d\right)$, obtain support $S$ Output S

## ManifoldLasso Algorithm

Given Data $\xi_{1: n}, \operatorname{dim} \mathcal{M}=d$, embedding $\phi\left(\xi_{1: n}\right)$, dictionary $\mathcal{G}=\left\{g_{1: p}\right\}$
(1) Estimate tangent subspace at $\xi_{i}$ by (weighted) PCA
(2) Project dictionary functions gradients $\nabla g_{j}$ on tangent subspace, obtain $\mathbf{X}_{1: n} \in \mathbb{R}^{d \times p}$
(3) Estimate gradients of $\phi_{1: k}$, obtain $Y_{1: n} \in \mathbb{R}^{d \times m}$

By pull-back from embedding space $\phi$
(1) Solve GroupLasso $\left(Y_{1: n}, \mathbf{X}_{1: n}, d\right)$, obtain support $S$ Output $S$

## Ethanol MD simulation


regularization paths $\beta_{1: p}$ vs $\lambda$

## Theory

- When is $S$ unique? / When can $\mathcal{M}$ be uniquely parametrized by $\mathcal{G}$ ? Functional independence conditions on dictionary $\mathcal{G}$ and subset $g_{j_{1}}, \ldots j_{s}$
- Basic result $f_{S}=h \circ f_{S^{\prime}}$ on $U$ iff

$$
\operatorname{rank}\binom{D f_{S}}{D f_{S^{\prime}}}=\operatorname{rank} D f_{S^{\prime}} \quad \text { on } U
$$

- When can GLasso recover S ? (Simple) Incoherence Conditions


Theorem If, $\left\|\mathbf{X}_{1: p}\right\|=1, \mu \nu \sqrt{d}+\frac{\sigma \sqrt{n d}}{\lambda}<1$ then $\beta_{j}=0$ for $j \notin S$

## Theory

- When is $S$ unique? / When can $\mathcal{M}$ be uniquely parametrized by $\mathcal{G}$ ? Functional independence conditions on dictionary $\mathcal{G}$ and subset $g_{j_{1}, \ldots j_{s}}$
- Basic result $f_{S}=h \circ f_{S^{\prime}}$ on $U$ iff

$$
\operatorname{rank}\binom{D f_{S}}{D f_{S^{\prime}}}=\operatorname{rank} D f_{S^{\prime}} \quad \text { on } U
$$

- When can GLasso recover $S$ ?
(Simple) Incoherence Conditions

$$
\mu=\max _{i=1: n, j \in S, j^{\prime} \notin S} \frac{\left|\mathbf{X}_{j i}^{T} \mathbf{X}_{j^{\prime} i}\right|}{\left\|\mathbf{X}_{j i}\right\|\left\|\mathbf{X}_{j^{\prime} i}\right\|} \quad \nu=\frac{1}{\min _{i=1: n}\left\|\mathbf{X}_{i S}^{T} \mathbf{X}_{i S}\right\|_{2}} \quad n d \sigma^{2}=\sum_{i, k} \epsilon_{i k}^{2}
$$

Theorem If, $\left\|\mathbf{X}_{1: p}\right\|=1, \mu \nu \sqrt{d}+\frac{\sigma \sqrt{n d}}{\lambda}<1$ then $\beta_{j}=0$ for $j \notin S$.

## Recovery for ManifoldLasso

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

$$
\begin{equation*}
\gamma_{\max }\left(\frac{\mu}{1-(s-1) \mu} \frac{\kappa_{S}}{\min _{i=1}^{n} \min _{j^{\prime} \in S}\left\|x_{i j^{\prime}}\right\|}+\frac{\sigma \sqrt{d}}{\lambda \sqrt{n}}\right) \leq 1 \tag{37}
\end{equation*}
$$

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

Corollary 8 Assume that equation (31) and condition (37) hold. Let $\kappa=\frac{\mu}{1-(s-1) \mu} \frac{\kappa s}{\min _{i=1}^{n} \min _{j^{\prime} \in s}\left\|x_{i j^{\prime}}\right\|}$ and $\gamma_{S}=\left\|\bar{X}_{S}\right\|$. Denote by $\hat{\beta}$ the solution to problem (31) for some $\lambda>0$. If (1) $\lambda=c \frac{\gamma_{\max } \sigma \sqrt{d}}{1-\kappa \gamma \max }$, $c>1$, and (2) $\left\|\beta_{j}^{*}\right\|>\sigma \sqrt{d}\left(\gamma_{\max }+\gamma_{S}\right)+\lambda(1+\sqrt{s})$ for all $j \in S$, then the support $S$ is recovered exactly and
$\left\|\hat{\beta}_{j}-\beta_{j}^{*}\right\|<\sigma \sqrt{d}\left(\gamma_{\max }+\gamma_{S}\right)+\lambda(1+\sqrt{s})=\sigma \sqrt{d} \gamma_{\max }\left[1+\gamma_{S} / \gamma_{\max }+c \frac{1+\sqrt{s}}{1-\kappa \gamma_{\max }}\right] \quad$ for all $j \in S$.

## 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 $\ell \geq d+1$. Suppose $S \subset[p]$, and denote by $\operatorname{grad} f_{S}$ the $\mathbb{R}^{d \times s}$ matrix of concatenated grad $f_{j}: f \in S$. Then, if there is a subset $S^{\prime} \subsetneq S$ such that the following rank condition holds globally:

$$
\begin{equation*}
\operatorname{rank}\binom{\operatorname{grad} f_{S}}{\operatorname{grad} f_{S^{\prime}}}=\operatorname{rank} \operatorname{grad} f_{S^{\prime}} \tag{4}
\end{equation*}
$$

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

$$
\begin{aligned}
& \mu_{S}=\sup _{\xi \in \mathcal{M}^{\circ}, j \in S, j^{\prime} \notin S}\left|\mathbf{X}_{\{j\}, \xi}^{T} \mathbf{X}_{\left.\left\{j^{\prime}\right\}, \xi\right\}}\right| \\
& \nu_{S}=\sup _{\xi \in \mathcal{M}^{\circ} \alpha \in \mathbb{R}^{:}:| | \alpha \|_{2}=1} \alpha^{T}\left(\mathbf{X}_{S, \xi}^{T} \mathbf{X}_{S, \xi}\right)^{-1} \alpha .
\end{aligned}
$$

Proposition 3. Assume that

1. $\mathcal{M}$ is $d$-dimensional $C^{k}$ 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
4. $|S|=d$.
5. $D f_{S}$ has rank $d$ on $\mathcal{M}^{\circ}$,
6. $\mu_{S} \nu_{S} d<1$.

Then if we adapt the tangent space estimation algorithm in (?) with bandwidth choice $h=O(\log n /(n-1))^{d}$, with $n \geq\left(\left(1-\mu_{S} \nu_{S} d\right) / 2 \nu_{S} d\right)^{d /(k-1)}$ we have

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

## Experiments

| Dataset | $n$ | $N_{a}$ | $D$ | $d$ | $\epsilon N$ | $m$ | $n^{\prime}$ | $p$ |  |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 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 $\mathcal{G}$ |
| 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 $\mathcal{G}$ |
| 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, $n^{\prime}=$ sample size for ManifoldLasso

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


## Ethanol



Malonaldehyde


## Tangent Space Lasso experiments









$\qquad$







## Summary of ManifoldLasso/FunctionalLasso

Technical contribution

- FunctionalLasso: non-linear sparse functional regression
- Method to push/pull vectors through mappings $\phi$
- MANIFOLDLASSO: regression of data driven coordinates $\phi_{1: m}$ on domain-specific functions $\mathcal{G}=\left\{g_{1: p}\right\}$
- Significance
scientific data drivel language (torsions)

- 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


## Summary of ManifoldLasso/FunctionalLasso

Technical contribution

- FunctionalLasso: non-linear sparse functional regression
- Method to push/pull vectors through mappings $\phi$
- ManifoldLasso: regression of data driven coordinates $\phi_{1: m}$ on domain-specific functions $\mathcal{G}=\left\{g_{1: p}\right\}$
- Significance
scientific
language
(torsions)
data driven
coordinates
interpretable
coordinates

$=$
- 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]

Directed graph embedding Manifold + vector field [NIPS 2011]


Smoothed vector fields


1-Laplacian estimation
[Arxiv:2103.07626]


Helmholtz-Hodge decomposition

Independent loops [Arxiv:2107.10970] [NeurIPS 2021]

## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) 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

Why Laplacians? Why higher order?

- 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]
$\mathcal{L}_{0}$ and its principal e-vectors
- embedding data by Diffusion Maps [Coifman, Lafon 2006
- Function approximation - basis for any function on 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

Our work

- estimate $\triangle_{1}(M)$ 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 $\mathcal{H}_{1}$

Why Laplacians? Why higher order?

- 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]
$\mathcal{L}_{0}$ and its principal e-vectors
- embedding data by Diffusion Maps [Coifman, Lafon 2006]
- Function approximation - basis for any function on $\mathcal{M}$
- Smoothing, semi-supervised learning (Laplacian regularization) on manifolds
- Spectral Clustering $=$ topology + geometry


Why Laplacians? Why higher order?

- 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]
$\mathcal{L}_{0}$ and its principal e-vectors
- embedding data by Diffusion Maps [Coifman, Lafon 2006]
- Function approximation - basis for any function on $\mathcal{M}$
- 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


Why Laplacians? Why higher order?

- 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]
- $\mathcal{L}_{1}$ is estimator of $\Delta_{1}(\mathcal{M})$ [Chen,M,Kevrekidis Arxiv:2103.07626]
$\mathcal{L}_{0}$ and its principal e-vectors
- embedding data by Diffusion Maps [Coifman, Lafon 2006]
- Function approximation - basis for any function on $\mathcal{M}$
- 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

Our work

- estimate $\Delta_{1}(\mathcal{M})$ from data
- Helmholtz-Hodge decomposition of $\Delta_{1}(\mathcal{M})$ estimated from data
- Smoothing, function approximation, semi-supe
for vector fields on manifolds
- Ist (co-)homology embedding of graph edges
- find short loop bases in $\mathcal{H}_{1}$

Why Laplacians? Why higher order?

- 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]
- $\mathcal{L}_{1}$ is estimator of $\Delta_{1}(\mathcal{M})$ [Chen,M,Kevrekidis Arxiv:2103.07626]
$\mathcal{L}_{0}$ and its principal e-vectors
- embedding data by Diffusion Maps [Coifman, Lafon 2006]
- Function approximation - basis for any function on $\mathcal{M}$
- 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

Our work

- 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 $\mathcal{H}_{1}$

Estimating the 1-Laplacian with samples from $\mathcal{M}$

$$
\begin{gathered}
\mathcal{L}_{1}^{\text {down }}=\mathbf{B}_{\mathrm{E}}^{\top} \boldsymbol{W}_{V}^{-1} \mathbf{B}_{\mathrm{E}} \boldsymbol{W}_{\mathrm{E}} \\
\mathcal{L}_{1}^{\text {up }}=\mathbf{W}_{\mathrm{E}}^{-1} \mathbf{B}_{\mathrm{T}} \boldsymbol{W}_{\mathrm{T}} \mathbf{B}_{\mathrm{E}}^{\mathrm{T}} \\
\Downarrow \downarrow \\
\mathcal{L}_{1}=\mathrm{a} \cdot \mathcal{L}_{1}^{\text {down }}+\mathrm{b} \cdot \mathcal{L}_{1}^{\text {up }}
\end{gathered}
$$

## $\mathcal{L}_{1}$ estimation for Molecular Dynamics data (malonaldehyde)




graph Laplacian $w_{t}=1$, [Berry, Giannakis 2020], [Chen,M,Kevrekidis 2020]

## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) Machine Learning 1-Laplacians, topology, vector fields
- 1-Laplacian $\triangle_{1}(\mathcal{M})$ estimation from samples
- Analysis of vector fields - Helmholtz-Hodge decomposition
- Harmonic Embedding Spectral Decomposition Algorithm
- Spectral Shortest Homologous Loop Detection

Eigenfunctions of $\mathcal{L}_{1}-$ what are they useful for?

- Eigenfunctions of $\mathcal{L}_{1}=$ basis of vector fields on $\mathcal{M}$
- Helmholtz-Hodge Decomposition classifies eigenfunctions of $\mathcal{L}_{1}$

$$
\mathcal{C}_{1} \cong \mathbb{R}^{n_{E}} \cong \underbrace{\operatorname{Im} \mathcal{L}_{1}^{\text {down }}}_{\text {gradient }} \oplus \underbrace{\text { Null } \mathcal{L}_{1}}_{\text {harmonic }} \oplus \underbrace{\operatorname{Im} \mathcal{L}_{1}^{\text {up }}}_{\text {curl }}
$$

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

Helmholtz-Hodge decomposition for ocean buoys data

simplicial complex $(V, E, T)$


## Flow Smoothing



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

A


B




- LaplacianRLS




UpDownLaplacianRLS

D






## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) Machine Learning 1-Laplacians, topology, vector fields
- 1-Laplacian $\triangle_{1}(\mathcal{M})$ estimation from samples
- Analysis of vector fields - Helmholtz-Hodge decomposition
- Harmonic Embedding Spectral Decomposition Algorithm
- Spectral Shortest Homologous Loop Detection

Connected sum and manifold (prime) decomposition

The connected sum ? $\mathcal{M}=\mathcal{M}_{1} \sharp \mathcal{M}_{2}$ :
(1) removing two $d$-dimensional "disks" from $\mathcal{M}_{1}$ and $\mathcal{M}_{2}$ (shaded area)
(2) 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 ?
- $d \geq$ 5: ? proved the existence of factorization (but they might not be unique)

Connected sum and manifold (prime) decomposition

The connected sum ? $\mathcal{M}=\mathcal{M}_{1} \sharp \mathcal{M}_{2}$ :
(1) removing two $d$-dimensional "disks" from $\mathcal{M}_{1}$ and $\mathcal{M}_{2}$ (shaded area)
(2) 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 ?
- $d \geq 5$ : ? proved the existence of factorization (but they might not be unique)

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

Denote $\mathbf{Y}$ the harmonic e-vectors of $\mathcal{L}_{k}$

## Theoretic aim

- Recover the homology basis $\mathbf{Y}_{i}$ of each prime manifold $\mathcal{M}_{i}$ ( $\mathbf{Y}_{i}$ localized on each $\mathcal{M}_{i}$ )
- Provide an analogue to Orthogonal Cone Structure result ??? in spectral clustering $\left(\mathcal{H}_{0}\right)$
 Algorithmic aim
- Let $\hat{\mathbf{Y}}=\operatorname{diag}\left\{\mathbf{Y}_{i}\right\}$
- The null space basis of $\mathcal{L}_{k}$ is only identifiable up to a unitary matrix

- $\mathbf{Z}$ is localized, more interpretable than $Y$

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

Denote $\mathbf{Y}$ the harmonic e-vectors of $\mathcal{L}_{k}$

## Theoretic aim

- Recover the homology basis $\boldsymbol{Y}_{i}$ of each prime manifold $\mathcal{M}_{i}$ ( $\mathbf{Y}_{i}$ localized on each $\mathcal{M}_{i}$ )
- Provide an analogue to Orthogonal Cone Structure result ??? in spectral clustering $\left(\mathcal{H}_{0}\right)$



## Algorithmic aim

- Let $\hat{\mathbf{Y}}=\operatorname{diag}\left\{\mathbf{Y}_{i}\right\}$
- The null space basis of $\mathcal{L}_{k}$ is only identifiable up to a unitary matrix

- $\mathbf{Z}$ is localized, more interpretable than $\mathbf{Y}$

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



## Connected sum as a matrix perturbation: Assumptions

(1) Points are sampled from a decomposable manifold

- $\kappa$-fold connected sum: $\mathcal{M}=\mathcal{M}_{1} \sharp \cdots \sharp \mathcal{M}_{\kappa}$
- $\mathcal{H}_{k}(\mathrm{SC})$ (discrete) and $H_{k}(\mathcal{M}, \mathbb{R})$ (continuous) are isomorphic. Also for every $\mathcal{M}_{i}$
- Works for any consistent method to build $\mathcal{L}_{k}$
- We use our prior work ? for $\mathcal{L}_{1}$

(2) No k-homology class is created/destroyed during the connected sum
- If $\operatorname{dim}(\mathcal{M})>k$, then $\mathcal{H}_{k}\left(\mathcal{M}_{1} \sharp \mathcal{M}_{2}\right) \cong \mathcal{H}_{k}\left(\mathcal{M}_{1}\right) \oplus \mathcal{H}_{k}\left(\mathcal{M}_{2}\right)$ ?
- [Technical] The eigengap of $\mathcal{L}_{k}$ is the min of each $\hat{\mathcal{L}}_{k}^{(i i)}: \delta=\min \left\{\delta_{1}, \cdots, \delta_{k}\right\}$
(3) Sparsely connected manifold
- Not too many triangles are created/destroyed during connected sum (for $k=1$ )
- Empirically, the perturbation is small even when $\mathcal{M}$ is not sparsely connected
- [Technical] Perturbations of $\ell$-simplex set $\Sigma_{\ell}$ are small ( $\epsilon_{\ell}$ and $\epsilon_{\ell}^{\prime}$ are small) for $\ell=k, k-1$


## Connected sum as a matrix perturbation: Assumptions

(1) Points are sampled from a decomposable manifold

- $\kappa$-fold connected sum: $\mathcal{M}=\mathcal{M}_{1} \sharp \cdots \sharp \mathcal{M}_{\kappa}$
- $\mathcal{H}_{k}(\mathrm{SC})$ (discrete) and $H_{k}(\mathcal{M}, \mathbb{R})$ (continuous) are isomorphic. Also for every $\mathcal{M}_{i}$
- Works for any consistent method to build $\mathcal{L}_{k}$
- We use our prior work ? for $\mathcal{L}_{1}$

(2) No $k$-homology class is created/destroyed during the connected sum
- If $\operatorname{dim}(\mathcal{M})>k$, then $\mathcal{H}_{k}\left(\mathcal{M}_{1} \sharp \mathcal{M}_{2}\right) \cong \mathcal{H}_{k}\left(\mathcal{M}_{1}\right) \oplus \mathcal{H}_{k}\left(\mathcal{M}_{2}\right)$ ?
- [Technical] The eigengap of $\mathcal{L}_{k}$ is the min of each $\hat{\mathcal{L}}_{k}^{(i i)}: \delta=\min \left\{\delta_{1}, \cdots, \delta_{k}\right\}$
(3) Sparsely connected manifold
- Not too many triangles are created/destroyed during connected sum (for $k=1$ )
- Empirically, the perturbation is small even when $\mathcal{M}$ is not sparsely connected
- [Technical] Perturbations of $\ell$-simplex set $\Sigma_{\ell}$ are small ( $\epsilon_{\ell}$ and $\epsilon_{\ell}^{\prime}$ are small)
for $\ell=k, k-1$


## Connected sum as a matrix perturbation: Assumptions

(1) Points are sampled from a decomposable manifold

- $\kappa$-fold connected sum: $\mathcal{M}=\mathcal{M}_{1} \sharp \cdots \sharp \mathcal{M}_{\kappa}$
- $\mathcal{H}_{k}(\mathrm{SC})$ (discrete) and $H_{k}(\mathcal{M}, \mathbb{R})$ (continuous) are isomorphic. Also for every $\mathcal{M}_{i}$
- Works for any consistent method to build $\mathcal{L}_{k}$
- We use our prior work ? for $\mathcal{L}_{1}$

(2) No $k$-homology class is created/destroyed during the connected sum
- If $\operatorname{dim}(\mathcal{M})>k$, then $\mathcal{H}_{k}\left(\mathcal{M}_{1} \sharp \mathcal{M}_{2}\right) \cong \mathcal{H}_{k}\left(\mathcal{M}_{1}\right) \oplus \mathcal{H}_{k}\left(\mathcal{M}_{2}\right)$ ?
- [Technical] The eigengap of $\mathcal{L}_{k}$ is the min of each $\hat{\mathcal{L}}_{k}^{(i i)}: \delta=\min \left\{\delta_{1}, \cdots, \delta_{\kappa}\right\}$
(3) Sparsely connected manifold
- Not too many triangles are created/destroyed during connected sum (for $k=1$ )
- Empirically, the perturbation is small even when $\mathcal{M}$ is not sparsely connected
- [Technical] Perturbations of $\ell$-simplex set $\Sigma_{\ell}$ are small ( $\epsilon_{\ell}$ and $\epsilon_{\ell}^{\prime}$ are small) for $\ell=k, k-1$


## Subspace perturbation

Theorem 1
Under Assumptions 1-3

$$
\begin{gathered}
\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+\left(1+\sqrt{\epsilon_{k}^{\prime}}\right)^{2} \sqrt{\epsilon_{k-1}^{\prime}}+4 \sqrt{\epsilon_{k-1}}\right]^{2}(k+1)^{2} ; \text { and } \\
\left\|\operatorname{DiffL}_{k}^{\text {up }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+2 \epsilon_{k}+4 \sqrt{\epsilon_{k}}\right]^{2}(k+2)^{2}
\end{gathered}
$$

and there exists a unitary matrix $\mathbf{O} \in \mathbb{R}^{\beta_{k} \times \beta_{k}}$ such that

$$
\begin{equation*}
\left\|\mathbf{Y}_{N_{k},:}-\hat{\mathbf{Y}}_{N_{k},:} \mathbf{O}\right\|_{F}^{2} \leq \frac{8 \beta_{k}\left[\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2}+\| \text { DiffL }_{k}^{\text {up }} \|^{2}\right]}{\min \left\{\delta_{1}, \cdots, \delta_{\kappa}\right\}} \tag{1}
\end{equation*}
$$

- Assu. 2: no topology is destroyed/created
- Assu. 3: sparsely connected
- $N_{k}$ : bound only simplexes that are not altered during connected sum


## Subspace perturbation

Theorem 1
Under Assumptions 1-3

$$
\begin{aligned}
&\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+\left(1+\sqrt{\epsilon_{k}^{\prime}}\right)^{2} \sqrt{\epsilon_{k-1}^{\prime}}+4 \sqrt{\epsilon_{k-1}}\right]^{2}(k+1)^{2} ; \text { and } \\
& \| \text { DiffL }_{k}^{\text {up }} \|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+2 \epsilon_{k}+4 \sqrt{\epsilon_{k}}\right]^{2}(k+2)^{2}
\end{aligned}
$$

and there exists a unitary matrix $\mathbf{O} \in \mathbb{R}^{\beta_{k} \times \beta_{k}}$ such that

$$
\begin{equation*}
\left\|\mathbf{Y}_{N_{k},:}-\hat{\mathbf{Y}}_{N_{k},:} \mathbf{O}\right\|_{F}^{2} \leq \frac{8 \beta_{k}\left[\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2}+\| \text { DiffL }_{k}^{\text {up }} \|^{2}\right]}{\min \left\{\delta_{1}, \cdots, \delta_{k}\right\}} \tag{1}
\end{equation*}
$$

- Assu. 2: no topology is destroyed/created
- Assu. 3: sparsely connected
- $N_{k}$ : bound only simplexes that are not altered during connected sum


## Subspace perturbation

Theorem 1
Under Assumptions 1-3

$$
\begin{aligned}
&\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+\left(1+\sqrt{\epsilon_{k}^{\prime}}\right)^{2} \sqrt{\epsilon_{k-1}^{\prime}}+4 \sqrt{\epsilon_{k-1}}\right]^{2}(k+1)^{2} ; \text { and } \\
& \| \text { DiffL }_{k}^{\text {up }} \|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+2 \epsilon_{k}+4 \sqrt{\epsilon_{k}}\right]^{2}(k+2)^{2}
\end{aligned}
$$

and there exists a unitary matrix $\mathbf{O} \in \mathbb{R}^{\beta_{k} \times \beta_{k}}$ such that

$$
\begin{equation*}
\left\|\mathbf{Y}_{N_{k},:}-\hat{\mathbf{Y}}_{N_{k},:} \mathbf{O}\right\|_{F}^{2} \leq \frac{8 \beta_{k}\left[\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2}+\| \text { DiffL }_{k}^{\text {up }} \|^{2}\right]}{\min \left\{\delta_{1}, \cdots, \delta_{k}\right\}} \tag{1}
\end{equation*}
$$

- Assu. 2: no topology is destroyed/created
- Assu. 3: sparsely connected
- $N_{k}$ : bound only simplexes that are not altered during connected sum


## Subspace perturbation

Theorem 1
Under Assumptions 1-3

$$
\begin{gathered}
\left\|\operatorname{DiffL}_{k}^{\text {down }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+\left(1+\sqrt{\epsilon_{k}^{\prime}}\right)^{2} \sqrt{\epsilon_{k-1}^{\prime}}+4 \sqrt{\epsilon_{k-1}}\right]^{2}(k+1)^{2} ; \text { and } \\
\left\|\operatorname{DiffL}_{k}^{\text {up }}\right\|^{2} \leq\left[2 \sqrt{\epsilon_{k}^{\prime}}+\epsilon_{k}^{\prime}+2 \epsilon_{k}+4 \sqrt{\epsilon_{k}}\right]^{2}(k+2)^{2}
\end{gathered}
$$

and there exists a unitary matrix $\mathbf{O} \in \mathbb{R}^{\beta_{k} \times \beta_{k}}$ such that

$$
\begin{equation*}
\left\|\mathbf{Y}_{N_{k},:}-\hat{\mathbf{Y}}_{N_{k},:} \mathbf{O}\right\|_{F}^{2} \leq \frac{8 \beta_{k}\left[\| \text { DiffL }_{k}^{\text {down }}\left\|^{2}+\right\| \text { DiffL }_{k}^{\text {up }} \|^{2}\right]}{\min \left\{\delta_{1}, \cdots, \delta_{k}\right\}} \tag{1}
\end{equation*}
$$

- Assu. 2: no topology is destroyed/created
- Assu. 3: sparsely connected
- $N_{k}$ : bound only simplexes that are not altered during connected sum


## Harmonic Embedding Spectral Decomposition Algorithm

In Simplicial complex $(V, E, T)$, weights $\mathbf{W}_{V}, \mathbf{W}_{E}, \mathbf{W}_{T}$
(1) Compute $\mathcal{L}_{1}$
(2) Eigendecomposition

$$
\beta_{1}, \mathbf{Y} \leftarrow \operatorname{Null}\left(\mathcal{L}_{1}\right)
$$

(3) Independent Component Analysis

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

Out Z


## Outline

(1) Manifold coordinates with Scientific meaning

- Functional Lasso
- Pulling back the coordinate gradients
(2) Machine Learning 1-Laplacians, topology, vector fields
- 1-Laplacian $\triangle_{1}(\mathcal{M})$ estimation from samples
- Analysis of vector fields - Helmholtz-Hodge decomposition
- Harmonic Embedding Spectral Decomposition Algorithm
- Spectral Shortest Homologous Loop Detection


## Spectral Shortest Homologous Loop Detection

In $\mathbf{Z}=\left[\mathbf{z}_{1}, \ldots \mathbf{z}_{\beta_{1}}\right],(V, E)$, edge lengths $d_{E}$ for $I=1$ : $\beta_{1}$
(1) Remove edges $e$ with low $\left|\mathbf{Z}_{l e}\right|$, keep top $1 / \beta_{1}$ fraction $E_{\text {keep }}$
(2) Construct $G_{I}=\left(V, E_{\text {keep }}\right)$, edge weights $d_{E}$
(0) Repeat for a lot of edges in $E_{\text {keep }}$
(1) select $e=\left(t, s_{0}\right) \in E_{\text {keep }}$
(2) find shortest path $s_{0}$ to $t$
$P_{e} \leftarrow \operatorname{Dijkstra}\left(V, E_{\text {keep }} \backslash\{e\}, s_{0}, t, d_{E}\right)$


- $C_{l} \leftarrow \operatorname{argmin}_{e} \operatorname{length}\left(\operatorname{loop}\left(P_{e}\right)\right)$

Out loops $C_{1: \beta}$

## Shortest loop basis on real data



## 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


## 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


## 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

Samson Koelle, Yu-Chia Chen, Hanyu Zhang, Alon Milchgrub
Hugh Hillhouse (UW), Jim Pfaendtner (UW), Chris Fu (UW)
A. Tkatchenko (Luxembourg), S. Chmiela (TU Berlin), A. Vasquez-Mayagoitia (ALCF)

Thank you



## References I

