Non-linear Embeddings in Hilbert Simplex Geometry

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Embedding discrete hierarchical structures in hyperbolic spaces: Continuous representations



Theorem: One can embed any weighted edge tree as a Delaunay graph of embedded tree nodes in hyperbolic geometry with arbitrary small distortion

Sarkar, Low distortion delaunay embedding of trees in hyperbolic plane International symposium on graph drawing, 2011

Hyperbolic Voronoi diagram/Delaunay complex



Ordinary Voronoi/Delaunay Poincaré bisector/geodesic Poincaré bisector/geod

Poincaré Voronoi/Delaunay

On Voronoi diagrams on the information-geometric Cauchy manifolds Entropy 22.7 (2020)

Various models of hyperbolic geometry



Minkowski/Lorentz model is well-suited for optimization since the domain is uncontrained

Visualizing hyperbolic Voronoi diagrams, Symp. Computational Geometry 2014 Representation tradeoffs for hyperbolic embeddings, ICMLR 2018

Outline and contributions

• Present Hilbert simplex geometry (HSG) for embeddings of graphs

<u>Contributions</u>:

- Simple proof of monotonicity of Hilbert distance
- Connection of Hilbert distance with Aitchison distance
- Differentiable approximation of Hilbert distance for machine learning
- Application to non-linear HSG embedding: experimentally fast, robust, and competitive

Funk and Hilbert distance

- Consider an open bounded convex set Ω of a space (eg open standard simplex)
- Funk asymmetric distance (weak distance satisfies the triangular inequality):



Independent of the chosen norm since

$$\begin{split} \rho^{\Omega}_{\mathrm{HG}}(p,q) &= \rho^{\Omega_{pq}}_{\mathrm{HG}}(p,q) \\ \Omega_{pq} &:= \Omega \cap (pq) \end{split}$$

• Hilbert metric distance (1895) is the symmetrization of Funk distance:

$$\begin{split} \rho_{\mathrm{HG}}^{\Omega}(p,q) &:= \rho_{\mathrm{FD}}^{\Omega}(p,q) + \rho_{\mathrm{FD}}^{\Omega}(q,p), \\ &= \begin{cases} \log \frac{\|p - \bar{q}\| \, \|q - \bar{p}\|}{\|p - \bar{p}\| \, \|q - \bar{q}\|}, & p \neq q, \\ 0 & p = q. \end{cases} = \log \frac{\max_{i \in \{1, \dots, d\}} \frac{\bar{p}_i}{q_i}}{\min_{i \in \{1, \dots, d\}} \frac{\bar{p}_i}{q_i}} \end{split}$$

Hilbert distance: The log cross-ratio metric

$$\rho_{\mathrm{HG}}^{\Omega}(p,q) = \begin{cases} \log \mathrm{CR}(\bar{p},p;q,\bar{q}), & p \neq q \\ 0 & p = q \end{cases}$$

A **metric distance** which satisfies the triangle inequality:

$$\forall r \in [pq], \quad \rho_{\mathrm{HG}}^{\Omega}(p,q) = \rho_{\mathrm{HG}}^{\Omega}(p,r) + \rho_{\mathrm{HG}}^{\Omega}(r,q)$$

Straight lines are geodesics but geodesics are not unique:



Hilbert geometry generalizes Klein and Cayley projective geometries

- When Ω =Open disk \rightarrow Klein geometry
- When Ω =Open ellipsoid \rightarrow Cayley-Klein geometry
- When Ω=Open convex with smooth boundary → hyperbolic-type Finsler geometry



Funk and Hilbert balls









• Hilbert balls have

Euclidean hexagonal shapes









(b) $\rho_{\rm FD}(p,c)$

(a) $\rho_{\rm HG}(p, c)$









(c) $\rho_{\rm FD}(c,p)$

On balls in a Hilbert polygonal geometry, SoCG 2017

Hilbert: Metric vs Projective distance

- Metric distance on an open bounded convex set Ω of d-dim space
- Projective distance on the pointed cone C defined by homothets $\lambda\Omega$ in dim d
- distances between points vs pseudo-distance between rays



Hilbert projective distance in a cone

 $\begin{array}{lll} \text{Cone:} & C = \{(\lambda, x) \ : \ \lambda \in \mathbb{R}_{>0}, x \in \Omega\} \\ \\ \text{Cone defines a partial ordering:} & p \preceq_C q \Leftrightarrow q - p \in C \end{array}$ Projective Hilbert distance: $\rho_{\text{HG}}^{C}(p,q) = \log \frac{M(p,q)}{m(p,q)}$ \bar{q} where $M(p,q) = \inf\{\lambda \in \mathbb{R}_{>0} : p \preceq_C \lambda q\}$ $m(p,q) = \sup\{\lambda \in \mathbb{R}_{>0} : \lambda q \preceq_C p\}$ Projective distance: $\rho_{HG}^{C}(p,q) = \rho_{HG}^{C}(\alpha p, \beta q), \quad \alpha, \beta > 0$ which becomes a metric distance on Ω : $\rho^{\Omega}_{\mathrm{HG}}(p,q) = \rho^{C}_{\mathrm{HG}}(p,q), \quad \forall p,q \in \Omega$

Monotone distances

• Let T be a map. A distance is monotone or strictly monotone iff

 $\rho(T(p), T(q)) \leq \rho(p, q), \quad \forall p, q \qquad \rho(T(p), T(q)) < \rho(p, q), \quad \forall p \neq q$

- In information geometry, the separable monotone "distances" are precisely the f-divergences when d>2.
- <u>Theorem</u>: Funk distance and Hilbert simplex distance are nonseparable monotone distances
- Contraction theorem (Birkhoff, 1957): $\rho_{\text{HG}}(Ap, Aq) \leq \tanh\left(\frac{1}{4}\Delta(A)\right) \rho_{\text{HG}}(p,q)$

Jiao, Information measures: the curious case of the binary alphabet, IEEE Transactions on Information Theory 60.12 (2014)

Aitchison distance: Another non-separable monotone distance

• Often used in COmpositional Data Analysis (CODA)

$$\rho_{\text{Aitchison}}(p,q) := \sqrt{\sum_{i=1}^{d} \left(\log \frac{p_i}{G(p)} - \log \frac{q_i}{G(q)}\right)^2}$$

where G is the geometric mean

$$G(p) = \left(\prod_{i=1}^{d} p_i\right)^{\frac{1}{d}} = \exp\left(\frac{1}{d}\sum_{i=1}^{d} \log p_i\right)$$

The Statistical Analysis of Compositional Data

J. Aitchison

Chapman and Hall

Monographs

olied Probability

Erb and Ay, The information-geometric perspective of Compositional Data Analysis Advances in Compositional Data Analysis: Festschrift in Honour of Vera Pawlowsky-Glahn, 2021.

HSG: Isometry to a vector space (Normed Hilbert)

- The only Hilbert geometries isometric to vector spaces are obtained with open simplex domains: $(\Delta_d, \rho_{\text{HG}}) \cong (V_d, \|\cdot\|_{\text{NH}})$
- Slanted hyperplane: $V_d = \{v \in \mathbb{R}^d : \sum_{i=1}^{d} v_i = 1\} \subset \mathbb{R}^d$
- Isometric mapping: $v: p = (p_1, \dots, p_d) \in \Delta_d \to v(p) = (v_1, \dots, v_d) \in V_d$

$$v_i = \frac{1}{d} \left((d-1)\log p_i - \sum_{j \neq i} \log p_j \right) = \log p_i - \frac{1}{d} \sum_{j=1}^d \log p_j = \log \frac{p_i}{G(p)}$$

• Norm/unit ball in vector space:

• Distance:
$$V_{d} : |v_{i} - v_{j}| \leq 1, \forall i \neq j \} = \{v \in V_{d} : ||v||_{\text{NH}} \leq 1\}$$

• Distance: $\rho_{V}(v, v') = ||v - v'||_{\text{NH}} = \inf \{\tau \in \mathbb{R}_{>0} : v' \in \tau(B_{V} \oplus \{v\})\}$
Minkowski sum of sets: $A \oplus B = \{a + b : a \in A, b \in B\}$

Foertsch and Karlsson, Hilbert metrics and Minkowski norms, Journal of Geometry 83.1-2 (2005)

Symmetric polytope norm NH



Visualized on the slanted plane V_2 :

$$V_d = \{ v \in \mathbb{R}^d : \sum_{i=1}^d v_i = 1 \} \subset \mathbb{R}^d$$

 $B_V = \{ v \in V_d : |v_i - v_j| \le 1, \forall i \ne j \} = \{ v \in V_d : ||v||_{\rm NH} \le 1 \}$

de la Harpe, P. On Hilbert's metric for simplices. In Geometric Group Theory, volume 1, 1991

HSG isometry to a normed space



Logarithmic mapping and variation semi-norm

Logarithmic representation: $l(p) = (\log p_1, \dots, \log p_d) \in \mathbb{R}^d$ Hilbert distance as normed distance: $\rho_{\text{HG}}(p,q) = \|v(p) - v(q)\|_{\text{NH}} = \left\|\log \frac{p}{G(p)} - \log \frac{q}{G(q)}\right\|_{\text{NH}}$

Hilbert projective distance as **semi-normed variation distance**:

$$\begin{aligned} p_{\mathrm{HG}}(p,q) &= \max_{i} \log \frac{p_{i}}{q_{i}} - \min_{i} \log \frac{p_{i}}{q_{i}} & \text{(log monotone increasing: log max=max log, log min=min log)} \\ &= \left\| \log \frac{p}{q} \right\|_{\mathrm{var}} & \text{variation semi-norm:} \\ &= \left\| l(p) - l(q) \right\|_{\mathrm{var}} , \forall \alpha, \beta & \left\| x \right\|_{\mathrm{var}} := \max_{i} x_{i} - \min_{i} x_{i} = \|x\|_{+\infty} - \|x\|_{-\infty} \\ &= \left\| l(\alpha p) - l(\beta q) \right\|_{\mathrm{var}} , \alpha = \frac{1}{G(p)}, \beta = \frac{1}{G(q)} \\ &= \left\| \log \frac{p}{G(p)} - \log \frac{q}{G(q)} \right\|_{\mathrm{var}} \end{aligned}$$

Metric/projective Hilbert simplex/pos. orthant distance



Relationship between HSG and Aitchison

Logarithm mapping normalized by homogeneous geometric mean:

$$\forall \lambda > 0, \quad \log \frac{p}{G(p)} = \log \frac{\lambda p}{G(\lambda p)}$$

Hilbert distance: $\rho_{\mathrm{HG}}(p,q) = \|v(p) - v(q)\|_{\mathrm{NH}}$ $= \left\|\log \frac{p}{G(p)} - \log \frac{q}{G(q)}\right\|_{\mathrm{NH}}$ Aitchison distance: $\rho_{\mathrm{Aitchison}}(p,q) = \left\|\log \frac{p}{G(p)} - \log \frac{q}{G(q)}\right\|_{2}$ $= \left\| \log \frac{p}{G(p)} - \log \frac{q}{G(q)} \right\|_{\text{var}} \qquad \rho_{\text{Aitchison}}(p,q) := \sqrt{\sum_{i=1}^{d} \left(\log \frac{p_i}{G(p)} - \log \frac{q_i}{G(q)} \right)^2} \right\|_{\text{var}}$

Hilbert simplex Voronoi diagrams



$$\begin{aligned} p_{\mathrm{HG}}(p,q) &= \|v(p) - v(q)\|_{\mathrm{NH}} \\ &= \left\|\log\frac{p}{G(p)} - \log\frac{q}{G(q)}\right\|_{\mathrm{NH}} \\ &= \left\|\log\frac{p}{G(p)} - \log\frac{q}{G(q)}\right\|_{\mathrm{var}} \end{aligned}$$

$$\rho_{\text{HG}}(p,q) = \log \frac{\max_{i \in \{1,...,d\}} \frac{p_i}{q_i}}{\min_{i \in \{1,...,d\}} \frac{p_i}{q_i}}$$

Differentiable approximation of Hilbert simplex distance

- max and min operations in Hilbert simplex distance are not differentiable
- log-sum-exp (LSE) commonly used in ML to approximate max operator
- We approximate Hilbert simplex distance by differentiable function:

$$\tilde{\rho}_{\text{LSE}^T}(p,q) = \frac{1}{T} \log \left(\sum_i \left(\frac{p_i}{q_i} \right)^T \right) \left(\sum_i \left(\frac{q_i}{p_i} \right)^T \right)$$

with guarantees $\rho_{\mathrm{HG}}(p,q) + 2\epsilon_1(r,T) \leq \tilde{\rho}_{\mathrm{LSE}^T}(p,q)$ $\leq \rho_{\mathrm{HG}}(p,q) + 2\epsilon_2(r,T)$

where $\varepsilon_1(x,T) := \frac{1}{T} \log [1 + (d-1) \exp(-T ||x||_{var})]$ $\varepsilon_2(x,T) := \frac{1}{T} \log [d-1 + \exp(-T ||x||_{var})]$

The larger T, the better the approximation: $0 < \varepsilon_1(x,T) \le \varepsilon_2(x,T) \le \frac{1}{T} \log d$ Guaranteed bounds on information-theoretic measures of univariate mixtures using piecewise log-sum-exp inequalities. *Entropy* 18.12 (2016)

Differentiable approximation: Experiments

10⁶ pairs of points randomly sampled inside the d-dimensional standard simplex

We measure: $\operatorname{err}^{T}(p,q) := \frac{\tilde{\rho}_{\mathrm{LSE}^{T}}(p,q) - \rho_{\mathrm{HG}}(p,q)}{\rho_{\mathrm{HG}}(p,q)}$



Non-linear embeddings: Evaluation metrics

Remark: When (M_1, ρ_1) isometric to $(M_2, \rho_2) \leftrightarrow$ same representation power

Loss associated to a distance matrix $[D_{ij}]$ (e.g., calculated from weighted graphs):

$$\ell(\mathcal{D}, \mathcal{M}^d) := \inf_{\mathbf{Y} \in (\mathcal{M}^d)^n} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n \left(\mathcal{D}_{ij} - \rho_{\mathcal{M}}(\mathbf{y}_i, \mathbf{y}_j) \right)^2$$

or use row-stochastic probability matrix [P_{ij}] (loss in manifold learning/graph embedding):

$$\mathcal{U}(\mathcal{P}, \mathcal{M}^d) := \inf_{\mathbf{Y} \in (\mathcal{M}^d)^n} \frac{1}{n} \sum_{i=1}^n \sum_{j: j \neq i} \mathcal{P}_{ij} \log \frac{\mathcal{P}_{ij}}{q_{ij}(\mathbf{Y})}$$
 empirical average of the KL divergence between pmf P_i and q_i
 $q_{ij}(\mathbf{Y}) := \frac{\exp(-\rho_{\mathcal{M}}^2(\mathbf{y}_i, \mathbf{y}_j))}{\sum_{j: j \neq i} \exp(-\rho_{\mathcal{M}}^2(\mathbf{y}_i, \mathbf{y}_j))}$ heat kernel

Non-linear embeddings: Results (MSE)

Use Adam local optimizer [Kingma & Ba, 2015]

Repeat 10 different instances to get standard deviation shown in color bands



The larger the embedding dimension, the better! for discrete graphs Hilbert & hyperbolic hyberboloid geometries experimentally performed best

is the winner

Non-linear embeddings: Results (empirical KLD)



hyperbolic geometry is the winner for continuous data Funk geometry also good for embedding!

Hilbert simplex geometry is the winner for discrete graphs

Non-linear embeddings: Comparative results



Embedding losses against d (Erdős–Rényi random graph G(n,p)).

Summary

- Proposed differentiable approximation of Hilbert distance
- Presented Hilbert simplex geometry for graph embeddings via distance matrices using Adam optimizer
- Results for non-linear embeddings: Hilbert/Funk simplex geometry is experimentally fast, robust, and competitive compared to L₁, L₂, Aitchison and hyperbolic hyperboloid embeddings
- Proved the monotonicity of Funk and Hilbert distances
- Shown a connection between Hilbert distance and Aitchison distance via the normalized logarithmic representation of standard simplex points

Erdős–Rényi random graph datasets G(n,p)

Graph with n nodes constructed by connecting nodes randomly An edge Eij is included in the graph with probability p (independently from other edges)



Image courtesy of Wikipedia

Caption:

"An Erdős–Rényi–Gilbert graph with 1000 vertices at the critical edge probability p=1/(n-1) showing a large component and many small ones"

Barabási–Albert random graph datasets G(n,m)

- Generating random scale-free networks with power-law degree distributions
- Preferential attachment m:
 - the more connected a node is, the more likely it is to receive new links.
- Begins with an initial connected network of m₀ vertices.
- Add vertices incrementally: A new vertex v is connecto to already existing vertex v_i with probability deg(v_i)/ Σ_j deg(v_j)



Image courtesy of Wikipedia

Caption:

"Display of three graphs generated with the Barabasi-Albert (BA) model. Each has 20 nodes and a parameter of attachment m as specified. The color of each node is dependent upon its degree (same scale for each graph)."

References

- Clustering in Hilbert's projective geometry: The case studies of the probability simplex and the elliptope of correlation matrices, Geometric structures of information (2019)
- Non-linear Embeddings in Hilbert Simplex Geometry, Topology, Algebra, and Geometry in Machine Learning Workshop (ICML TAGML'23), arXiv:2203.11434 (2022)
- Home page: https://franknielsen.github.io/HSG/

Non-linear Embeddings in Hilbert Simplex Geometry

Hilbert distance $\rho_{\mathrm{HG}}(p,q) = \log \frac{\max_{i \in \{1,\dots,d\}} \frac{p_i}{q_i}}{\min_{i \in \{1,\dots,d\}} \frac{p_i}{q_i}} \bullet$ on the simplex:

HD is projective distance on the positive orthant cone.

Differentiable approximation of the Hilbert distance:

 $\tilde{\rho}_{\text{LSE}^T}(p,q) = \frac{1}{T} \log \left(\sum_i \left(\frac{p_i}{q_i} \right)^T \right) \left(\sum_i \left(\frac{q_i}{p_i} \right)^T \right)$

Loss functions for embedding distance matrices:

$$\ell(\mathcal{D}, \mathcal{M}^{d}) \coloneqq \inf_{\mathbf{Y} \in (\mathcal{M}^{d})^{n}} \frac{1}{n^{2}} \sum_{i=1}^{n} \sum_{j=1}^{n} (\mathcal{D}_{ij} - \rho_{\mathcal{M}}(\mathbf{y}_{i}, \mathbf{y}_{j}))^{2}$$
or empirical average Kullback-Leibler divergence:
$$\ell(\mathcal{P}, \mathcal{M}^{d}) \coloneqq \inf_{\mathbf{Y} \in (\mathcal{M}^{d})^{n}} \frac{1}{n} \sum_{i=1}^{n} \sum_{j:j \neq i} \mathcal{P}_{ij} \log \frac{\mathcal{P}_{ij}}{q_{ij}(\mathbf{Y})}$$

$$q_{ij}(\mathbf{Y}) \coloneqq \frac{\exp(-\rho_{\mathcal{M}}^{2}(\mathbf{y}_{i}, \mathbf{y}_{j}))}{\sum_{j:j \neq i} \exp(-\rho_{\mathcal{M}}^{2}(\mathbf{y}_{i}, \mathbf{y}_{j}))}$$

Hilbert simplex geometry isometric to normed vector space:



$$\rho_{\rm HG}(p,q) \ = \ \log \frac{\max_{i \in \{1,...,d\}} \frac{p_i}{q_i}}{\min_{i \in \{1,...,d\}} \frac{p_i}{q_i}}$$



c) Barabási–Albert graphs G(n, m) (n = 200, m = 2)





(c) Barabási–Albert graphs G(n, m) (n = 200, m = 2)