

# Simplex and S-map Algorithms

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## Abstract

Pseudo-code for the simplex projection algorithm [1] and the S-map algorithm [2]. Algorithms are presented for the simple case of predicting one variable using its own time series.

## 1 Notation

- $E$  denotes the embedding dimension.
- $k$  denotes the number of nearest neighbors we use. For the simplex method, the default is  $k = E + 1$  but for the S-map method it can be much larger.
- $T_p$  denotes how many time-steps into the future we are trying to predict.
- $X \in \mathbb{R}$  denotes a (potentially long) time series.
- $y \in \mathbb{R}^E$  is a vector of lagged observations for which we want to make a prediction — in the simplest case where all components of the vector are single time step lags,  $y_1$  represents the current value,  $y_2$  is the value one time step prior and  $y_E$  is the value  $E - 1$  time steps prior.
- $\theta \geq 0$  is the tuning parameter in the S-map method.
- $X_t^E = (X_t, X_{t-1}, \dots, X_{t-E+1})' \in \mathbb{R}^E$  denotes the lagged embedding vectors.
- $\|v\|$  is an unspecified norm of  $v$ . We do not specify which norm to use and that choice is left to the user / reader.
- $\|v\|_2^2 = \sum_i v_i^2$  is the squared L2-norm (squared Euclidean distances).
- Entries of matrices and vectors are indexed in the standard linear algebraic fashion, starting at 1 (like the R standard) and not at 0 (like the C/C++ and python standard).

## 2 Helper Methods

### 2.1 Nearest neighbors

I will not write implementation of the nearest neighbors method, just present its description. The method will be used with the signature presented in algorithm 1.

The input variables  $X, y$  and  $k$  are defined in section 1. The method returns a list of indices  $N = \{N_1, \dots, N_k\}$  such that

$$\|X_{N_i}^E - y\| \leq \|X_{N_j}^E - y\| \text{ if } 1 \leq i \leq j \leq k,$$

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**Algorithm 1** Find Nearest neighbors

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1: **procedure** NEARNEIGHBOR( $y, X, k$ )

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### 2.2 Least Squares

A least squares method finds  $x$  that minimizes the error in the solution of an over-determined linear system (more equations than variables). Below,  $A \in \mathbb{R}^{p \times q}$ ,  $p > q$  and  $b \in \mathbb{R}^p$  and the least squares problem is to find

$$\hat{x} := \arg \min_{x \in \mathbb{R}^q} \|Ax - b\|_2^2.$$

This problem can be solved using a Singular Value Decomposition (SVD), as outlined in algorithm 2.

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**Algorithm 2** Least Squares via SVD

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1: <b>procedure</b> LEASTSQUARES( $A, b$ )	▷ Assume $A \in \mathbb{R}^{p \times q}$ , $p > q$ .
2: $U, S, V \leftarrow \text{SVD}(A)$	▷ Thus, $A = USV'$
3: $S^{inv} \leftarrow \text{ZEROS}(q, p)$	▷ The zero matrix in $\mathbb{R}^{q \times p}$
4: <b>for</b> $i = 1, \dots, q$ <b>do</b>	
5: <b>if</b> $S_{ii} > 10^{-5} S_{11}$ <b>then</b>	▷ Note that $10^{-5}$ is arbitrary
6: $S_{ii}^{inv} \leftarrow \frac{1}{S_{ii}}$	
7: $x \leftarrow VS^{inv}U'b$	
8: <b>return</b> $x$	

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## 3 Simplex Projection

Ignoring ties in distances, minimal distances, minimal weights and other potential hazards, the following algorithm performs Simplex projection to predict  $T_p$  time-steps ahead.

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**Algorithm 3** Simplex Projection [1]

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1: procedure SIMPLEXPREDICTION( $y, X, E, k, T_p$ )
2:    $N \leftarrow \text{NEARNEIGHBOR}(y, X, k)$   $\triangleright$  Find  $k$  nearest neighbors.
3:    $d \leftarrow \|X_{N_1}^E - y\|$   $\triangleright$  Define the distance scale.
4:   for  $i = 1, \dots, k$  do
5:      $w_i \leftarrow \exp(-\|X_{N_i}^E - y\|/d)$   $\triangleright$  Compute weights.
6:    $\hat{y} \leftarrow \sum_{i=1}^k (w_i X_{N_i+T_p}) / \sum_{i=1}^k w_i$   $\triangleright$  prediction = average of predictions.
7:   return  $\hat{y}$ 

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## 4 S-map

Ignoring ties in distances, minimal distances, minimal weights and other potential hazards, the following algorithm uses the S-map method to predict  $T_p$  time-steps ahead.

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**Algorithm 4** S-map [2]

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1: procedure SMAPPREDICTION( $y, X, E, k, T_p, \theta$ )
2:    $N \leftarrow \text{NEARNEIGHBOR}(y, X, k)$   $\triangleright$  Find NN to use for prediction.
3:    $d \leftarrow \frac{1}{k} \sum_{i=1}^k \|X_{N_i}^E - y\|$   $\triangleright$  Sum of distances.
4:   for  $i = 1, \dots, k$  do
5:      $w_i \leftarrow \exp(-\theta \|X_{N_i}^E - y\|/d)$   $\triangleright$  Compute weights.
6:    $W \leftarrow \text{diag}(w_i)$   $\triangleright$  Reweighting matrix.
7:    $A \leftarrow \begin{bmatrix} 1 & X_{N_1} & X_{N_1-1} & \dots & X_{N_1-E+1} \\ 1 & X_{N_2} & X_{N_2-1} & \dots & X_{N_2-E+1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & X_{N_k} & X_{N_k-1} & \dots & X_{N_k-E+1} \end{bmatrix}$   $\triangleright$  Design matrix.
8:    $A \leftarrow WA$   $\triangleright$  Weighted design matrix.
9:    $b \leftarrow \begin{bmatrix} X_{N_1+T_p} \\ X_{N_2+T_p} \\ \vdots \\ X_{N_k+T_p} \end{bmatrix}$   $\triangleright$  Response vector.
10:   $b \leftarrow Wb$   $\triangleright$  Weighted response vector.
11:   $\hat{c} \leftarrow \arg \min_c \|Ac - b\|_2^2$   $\triangleright$  Least squares, can be solved via algorithm 2.
12:   $\hat{y} \leftarrow \hat{c}_0 + \sum_{i=1}^E \hat{c}_i y_i$   $\triangleright$  Using the local linear model  $\hat{c}$  for prediction.
13:  return  $\hat{y}$ 

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Note that  $k$ , the number of nearest neighbors used for prediction, can be very large compared to the embedding dimension  $E$ . Since  $A \in \mathbb{R}^{k \times (1+E)}$ , this means that  $A$  is “tall and skinny” and the system  $Ac = b$  is *over-determined* (it has more equations than variables). This means (typically) that there does not exist any unique  $c$  that solves said system. This is why we seek a least-squares solution instead.

## References

- [1] George Sugihara and Robert M. May. Nonlinear forecasting as a way of distinguishing chaos from measurement error in time series. *Nature*, 344:734–741, 1990.
- [2] G Sugihara. Nonlinear forecasting for the classification of natural time series. *Philosophical Transactions: Physical Sciences and Engineering*, 348(1688):477–495, 1994.