

---

# ENCODING LARGE INFORMATION STRUCTURES IN LINEAR ALGEBRA AND STATISTICAL MODELS

---

David Banh [1], Alan Huang [2]

[1] AskExplain

[2] The University of Queensland

Corresponding email: david.b@askexplain.com

## ABSTRACT

Large sizes in the samples and features in statistics creates large matrix objects in linear algebra that when inverted creates a calculation that has a prohibitively long run-time. This is especially important in linear mixed models and mixture models where evaluating the inverse of the covariance matrix defines the sample structure.

GitHub at: [https://github.com/AskExplain/encoding\\_information](https://github.com/AskExplain/encoding_information)

## 1 Introduction

Large information structures generally occur when the dimensional size is large enough such that the (generalised) inverse of the cross product of two matrices is computationally infeasible to calculate quickly (this generally occurs for sizes greater than  $n = 10,000$ ).

Here, an encoding of the information is proposed to reduce the matrix dimensions to a tractable size such that after inverting and decoding, gives a representational structure similar to when the operation runs on the full matrix. Examples are used for mixture models [1] and linear mixed models [2].

Encoding information can be done with Singular Value Decomposition (SVD), or, a similar method based on SVD by same authors called Generative Encoding [3] [4].

## 2 Methods

### 2.1 Linear Mixed Model

For a linear mixed model to be encoded, first consider the mixed model equation:

$$Y = X\beta + Zu + e$$

To encode sample information, a function is introduced as a parameter  $\alpha$  to re-weight the samples into a reduced dimension:

$$\alpha Y = \alpha X\beta + \alpha Zu + e$$

Provided each of  $Y$ ,  $X$  and  $Z$  are of  $n$  samples, and  $\alpha$  is a parameter that transforms the  $n$  samples into  $m$  samples (where  $n > m$ ), then the final model will be learned via the covariance of a smaller size.

### 2.1.1 Genetic Relatedness Matrix

For example, the general model in genetics to measure the heritability of a trait is given as:

$$Y \sim N(X\beta, G\sigma_g + D_1\sigma_e)$$

Reducing the sample size would introduce to this model, the following:

$$\alpha Y \sim N(\alpha X\beta, (\alpha G \alpha^T)\sigma_g + D_2\sigma_e)$$

Notice that  $\alpha$  is of  $m$  dimensions rather than  $n$ , enabling the linear mixed model to learn with a smaller Genetic Relatedness Matrix, yet still retaining the ability to learn  $\sigma_g$  the heritability of the phenotype.

## 2.2 Mixture Model

Rather than encoding sample information, the dimensions of the feature structure can be encoded. For example for a mixture model to be encoded, first consider the expression:

$$Y \sim \pi_i N(\mu_i, \Sigma_i)$$

To encode sample structure, a function is introduced as a parameter  $\alpha$  to re-weight the samples into a reduced dimension:

$$Y\beta \sim \pi_i N(\mu_i\beta, \beta^T \Sigma_i \beta)$$

By reducing the dimensions of the mixture model to learn a model from  $r$  features rather than  $p$  features (where  $p > r$ ) the model can be learned faster as the feature information  $p$  is learned in the reduced dimensions  $r$ .

### 2.2.1 Factor analytic models

For example, the general model for mixtures of factor analyses in psychology or economic studies used to measure the scores of particular behaviours or events is given as:

$$\begin{aligned} X &\sim \pi_i N(\mu_i + \Lambda_i z, D_i) \\ X|z &\sim \pi_i N(\mu_i, \Lambda_i \Lambda_i^T + D_i) \end{aligned}$$

where the conditional expression based on the latent features  $z$  is found in the second expression above.

Taking into account the feature encoding to reduce the dimensional size of  $p$  takes the dimensions of the features to  $r$  dimensions

$$\begin{aligned} X\beta &\sim \pi_i N(\mu_i\beta + \beta \Lambda_i z_\beta, D_{i_\beta}) \\ X\beta|z_\beta &\sim \pi_i N(\mu_i\beta, (\beta \Lambda_i \Lambda_i^T \beta^T) + D_{i_\beta}) \end{aligned}$$

### 3 Results

To test the results on a linear mixed model, 1000 permutations were run on a simulated dataset with a heritability of 0.5.

The package GMMAT in R was used to run the analysis with a Genetic Relatedness Matrix. The table below shows the results comparing the encoded and original linear mixed models comparing the heritability estimates and runtime of the full mixed model with the encoded model (including the time to learn the encoding).

This is for 100 permutation runs of a simulation with 1000 samples and 100 SNPs simulated according to

$$Z \sim \text{Binom}(m = 2, p = 0.5)$$

$$\lambda_s \sim N(0, \sqrt{(h_2/p)})$$

$$Y \sim N(Z\lambda_s, \sqrt{(1 - h_2)})$$

Where the Genetic Relatedness Matrix (1000 by 1000 dimensions) is given by:

$$GRM = (ZZ^T)/p$$

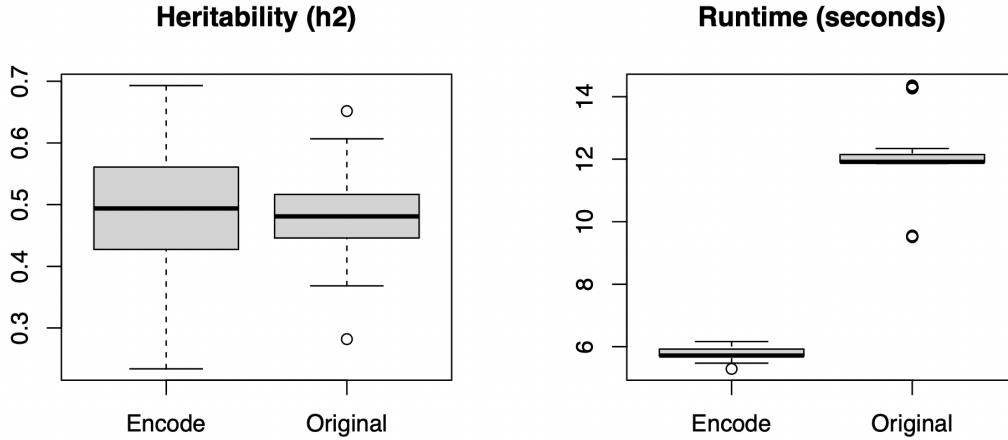


Figure 1: Comparing an encoded and standard linear mixed model for a heritability estimate distributed around 0.5 (true is at  $h^2 = 0.5$ ), and runtime in seconds

### 4 Discussion

Given information is being encoded, it is expected for there to be information loss leading to higher variability compared to the standard linear mixed model. However, due to reduced sample size via an encoding the runtime is faster - almost half the speed of the original mixed model according to the R package GMMAT.

Future experiments will involve mixture models with encoded features.

### 5 Conclusion

Information in a vector, matrix, or tensor object can be encoded by learning representational features that simultaneously: encodes the object and represents the object via factorisation. Through considering functions that encodes and re-represents the information via factorisation, an optimal model is learned that extracts relevant signals from the data object to manipulate the feature and, or sample structure.

This has implications on linear algebra and statistical methods - encoding the samples can reduce the computational run time for mixed models when a sample covariance matrix is used. Alternatively, features can be encoded to reduce the computational run time of a feature covariance in mixture models.

## 6 Acknowledgements

Professor Geoff McLachlan has been a tremendous help in the guidance of past work on mixture models (see Deep Gaussian Mixture Models). Professor Jian Yang has also been an inspiration for the mixed model work. Also a thanks to Yuna Zhang for jump starting the work by providing preliminary scripts on Average Information with mixed models.

## References

- [1] Cinzia Viroli and Geoffrey J. McLachlan. Deep gaussian mixture models. *Statistics and Computing*, 29(1):43–51, Jan 2019.
- [2] Jian Yang, S. Hong Lee, Michael E. Goddard, and Peter M. Visscher. Gcta: a tool for genome-wide complex trait analysis. *American journal of human genetics*, 88(1):76–82, Jan 2011. 21167468[pmid].
- [3] David Banh and Alan Huang. Scalable parametric encoding of multiple modalities. *bioRxiv*, 2022.
- [4] David Banh. Sample summary with generative encoding. *CoRR*, abs/2201.08233, 2022.