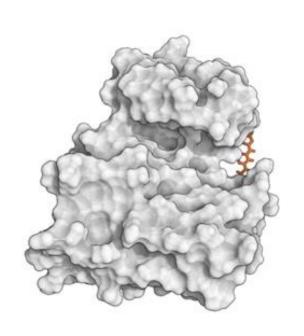
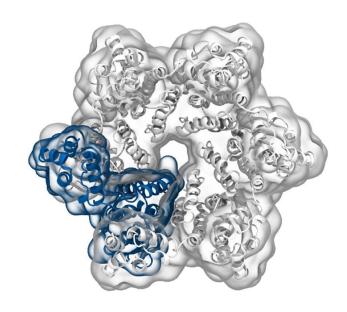
### Simulation of Biomolecules



# Dimensionality Reduction

2024 CCP5 Summer School



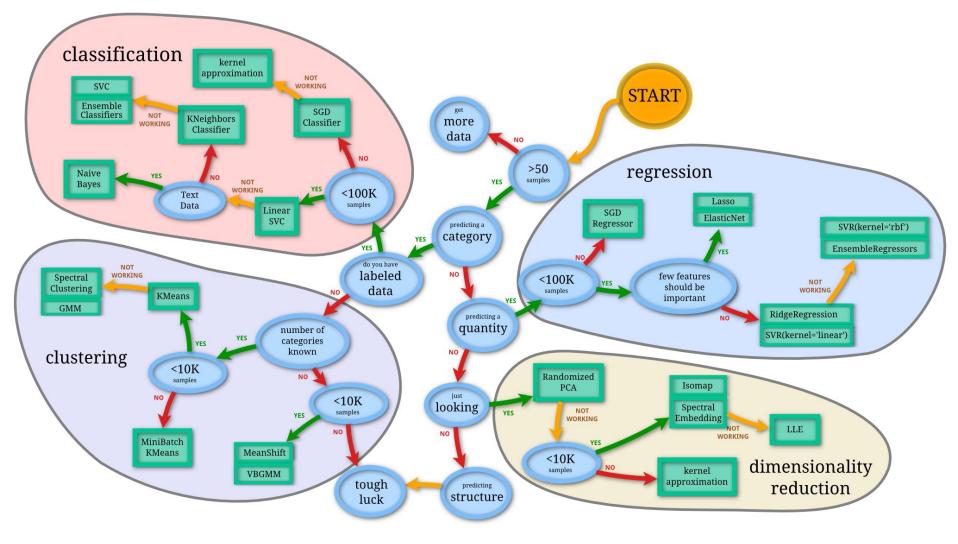
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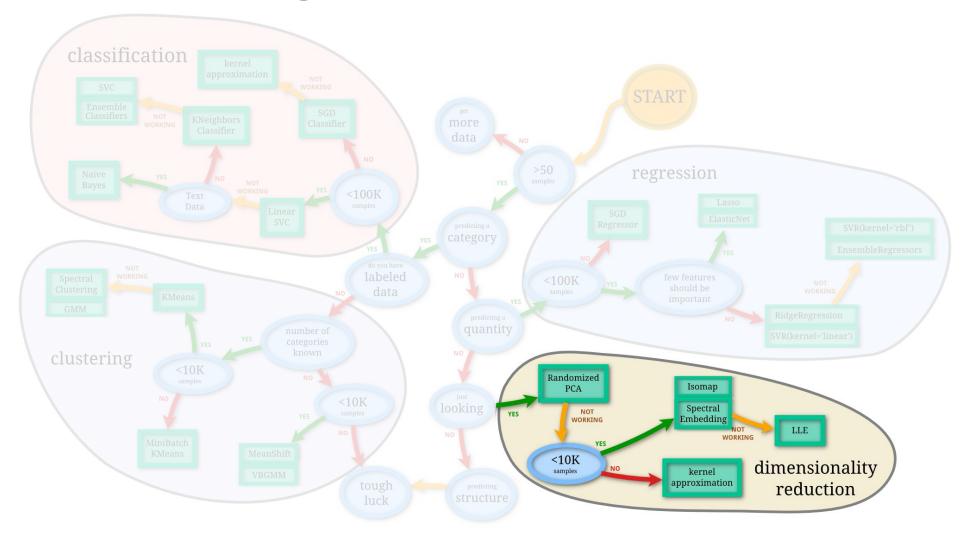
antonia.mey@ed.ac.uk

### The Data Mining world



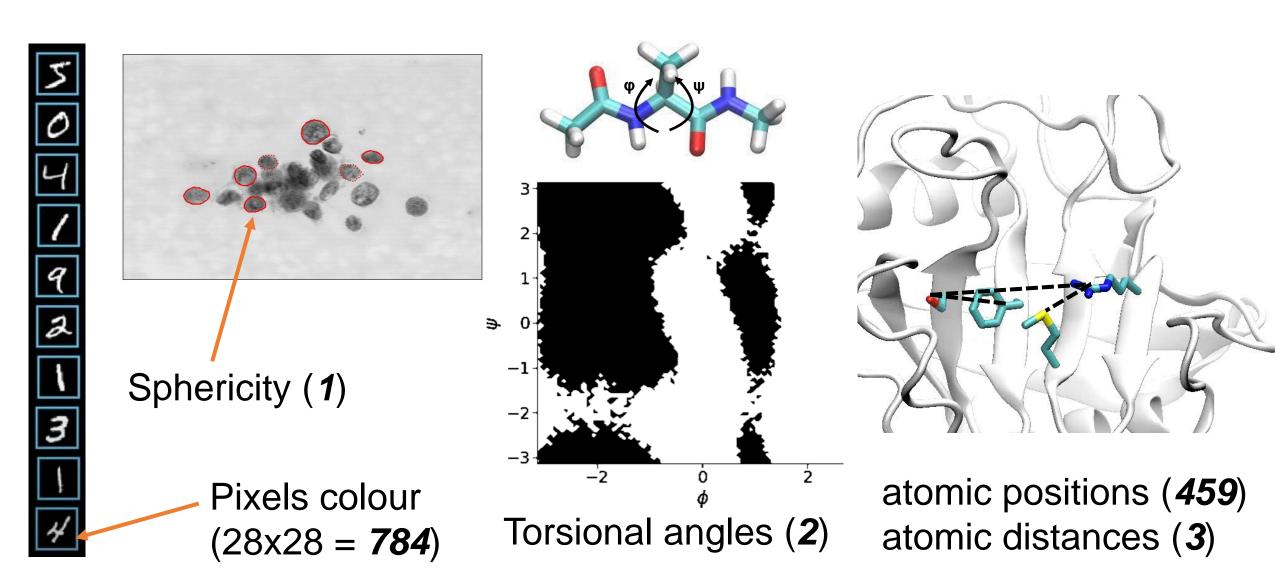
From **scikit-learn.org** 2

#### The Data Mining world



From scikit-learn.org 3

#### features are possible ways to represent data



#### Not all features are useful

## Task: predict the weather in Edinburgh using historical data

data =  $\{X, Y, Z\} \rightarrow \text{sun, rain, snow}$ 



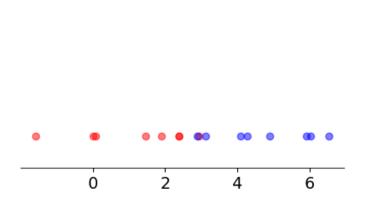
{Temperature (C), Temperature (K), Humidity (g/m³)} {Temperature (C), <del>Swiss cheese export (£),</del> Humidity (g/m<sup>3</sup>)} {Avg. gas expenditure (£), Heat strokes (#), Slipping accidents (#), Sunscreen sold (£)}

2 decorrelated features

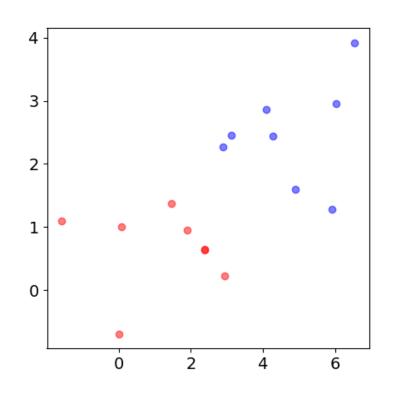
2 relevant features

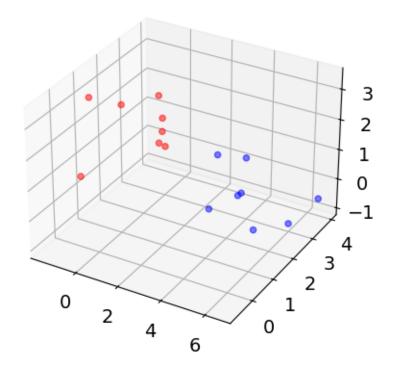
4 features connected to another quantity temperature

#### Curse of dimensionality



$$\|x\|_2 = \sqrt{\sum_{i=1}^{N} x_i^2}$$

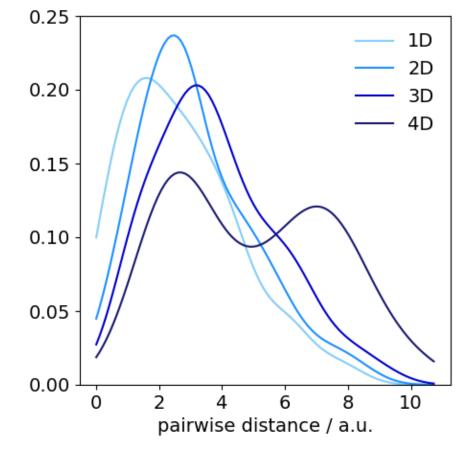




Distances between M data points  $x \in \mathbb{R}^N$  increase, when N increases

Problem: less data density increases uncertainty on underlying data structure

#### [Extra] Curse of dimensionality



Distribution of pairwise distances between points shown in previous slide

 $||x||_2 = \sqrt{\sum_{i=1}^{2} x_i^2}$ 

Distances between M data points  $x \in \mathbb{R}^N$  increase, when N increases

Problem: less data density increases uncertainty on underlying data structure

#### Reducing features increases data density

Chose appropriate features [expert user]

Remove features

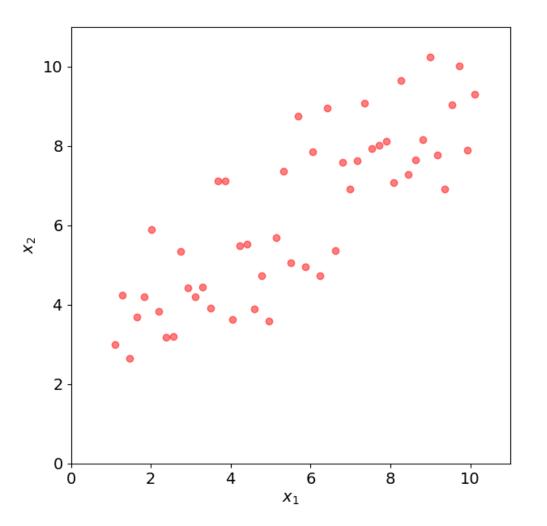
Find a lower dimensional representation E of features X

$$\{X_1, X_2, \dots, X_N\}$$

$$\{E_1, E_2, \dots, E_K\} \quad E_i = f(\{X\})$$
where  $K < N$ 

#### Principal Components Analysis (PCA)

Let X a dataset of M datapoints in N dimensions (here, M=50 and N=2)



Center data:

$$X' = X - \mu$$

• Compute data covariance matrix *C*:

$$c_{i,j} = \frac{1}{M} \sum_{k=1}^{M} \boldsymbol{x'}_{i} \boldsymbol{x'}_{j}$$

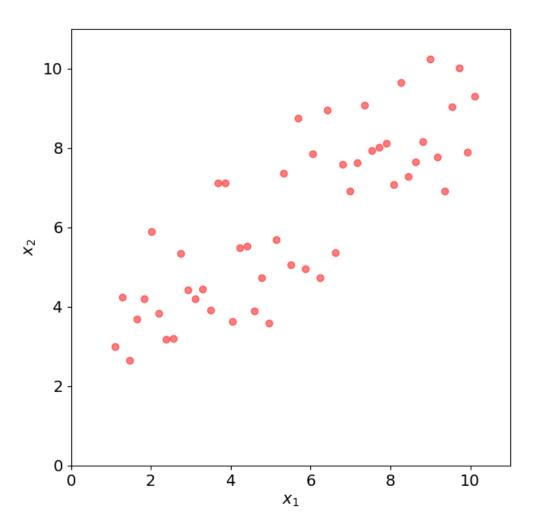
Calculate eigenvalue decomposition:

$$C = V \lambda V^{-1}$$

NxN matrix of NxN diagonal matrix of eigenvectors of eigenvalues

### [Extra] Principal Components Analysis (PCA)

Let X a dataset of M datapoints in N dimensions (here, M=50 and N=2)



An eigenvector  $\boldsymbol{v}$  of  $\boldsymbol{C}$  respects:

$$Cv = \lambda v$$

Find eigenvalues as the roots of the characteristic polynomial:

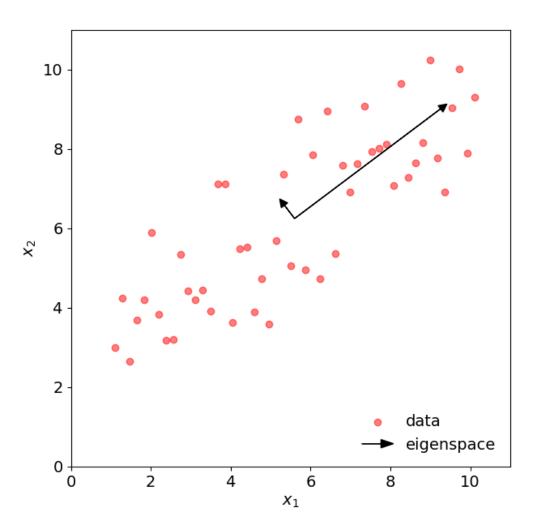
$$p(\lambda) = \det(C - \lambda I) = 0$$

The *i*-th eigenvector  $v_i$  is found by solving:

$$Cv_i = \lambda_i v_i$$

#### Principal Components Analysis (PCA)

Let X a dataset of M datapoints in N dimensions (here, M=50 and N=2)



$$C = V\lambda V^{-1}$$

 $V = [v_1 ... v_N]$  eigenvectors: orthonormal base

 $\lambda$  eigenvalues: scalars defining the importance of each eigenvector

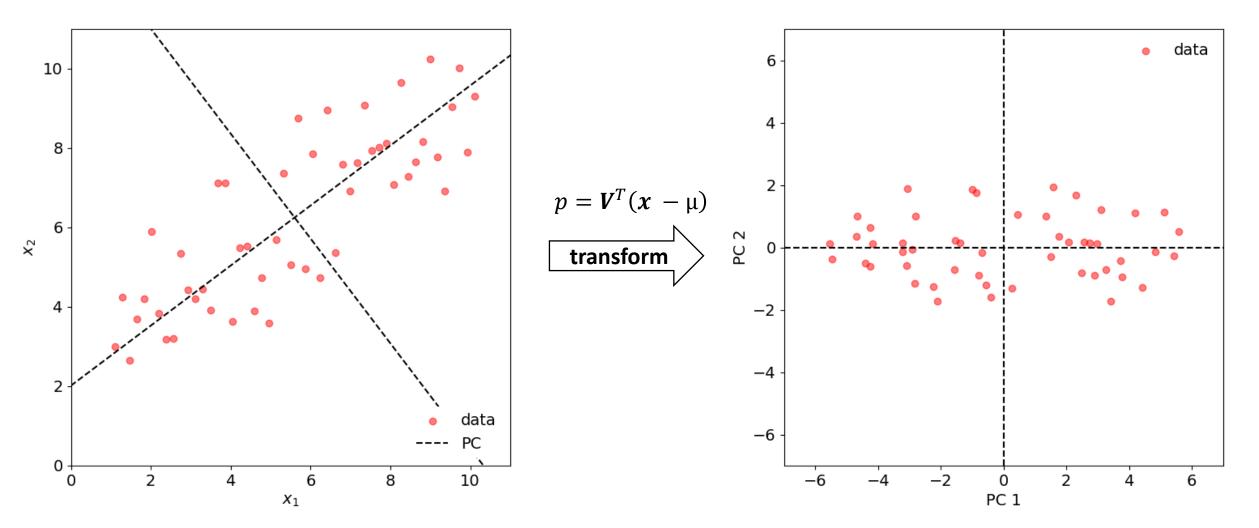
Importance  $oldsymbol{r}_i$  of each eigenvector  $oldsymbol{v_i}$  :

$$oldsymbol{r}_i = rac{oldsymbol{\lambda}_i}{\sum oldsymbol{\lambda}}$$

Sort V and  $\lambda$  according to  $\lambda$ 

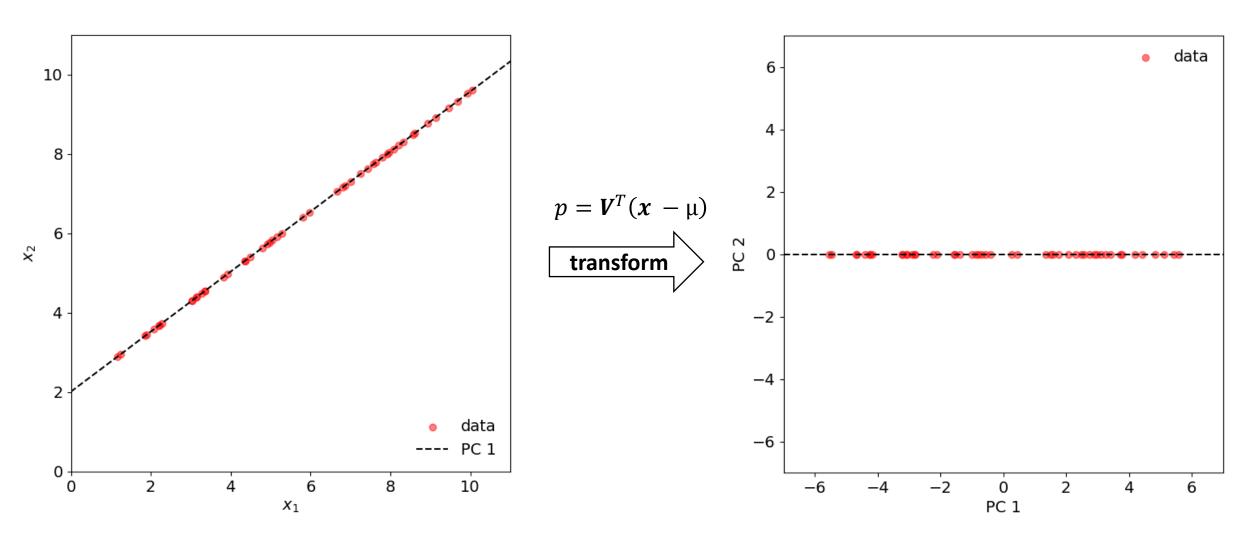
#### Projection into the eigenspace

Let **X** a dataset of *M* datapoints in *N* dimensions (here, M=50 and N=2)



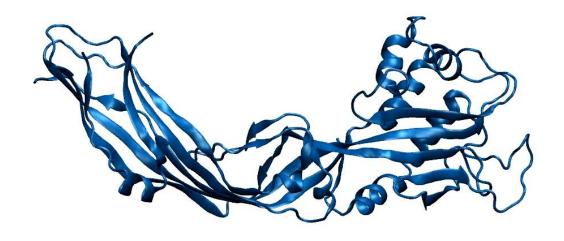
#### Dimensionality reduction

Remove dimensions that least contribute to data variance



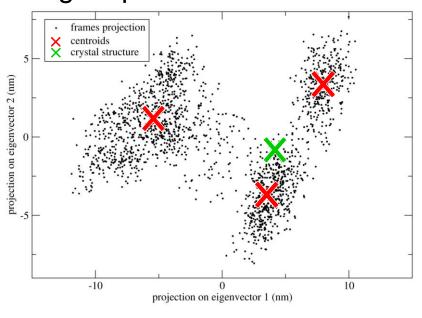
#### [Example] Identifying dominant motions in proteins

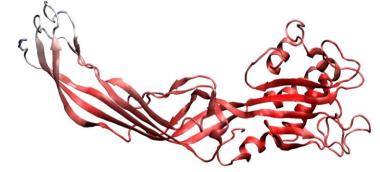
Protein MD simulation



- Simulations are complex and noisy
- select only first few PC (eigenvectors) to separate signal from noise

#### Eigenspace of Cα coordinates





## Time-lagged independent component analysis (tICA)

#### tICA is a linear transform similar to PCA

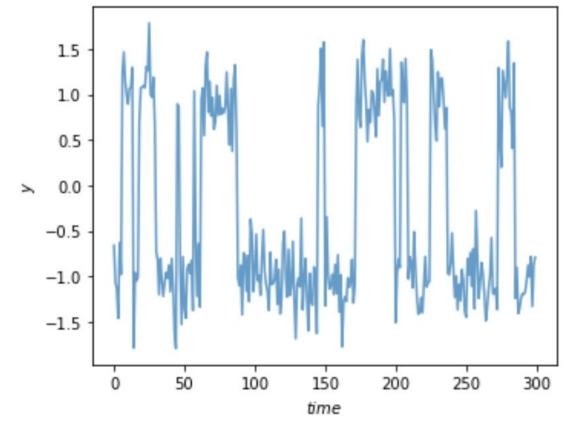
The transform is chosen such that, amongst all linear transforms, tICA maximizes the autocorrelation of transformed coordinates.

$$\mathbf{r}(t) = (r_i(t))_{i=1,\dots,D}$$

D-dimensional input data vector that is mean free, i.e.,  $\mathbf{r}(t) = \mathbf{r}(t) - \langle \mathbf{r}(t) \rangle_t$ 

Computing the covariance of the data at t = 0 and  $t = \tau$  which is the lag-time chosen  $c_{ij}(\tau) = \langle r_i(t)r_j(t+\tau)\rangle_t$ 

enables computing two covariance matrices:  $\mathbf{C}(0)$  and  $\mathbf{C}(\tau)$ 



## Time-lagged independent component analysis (tICA)

#### tICA is a linear transform similar to PCA

The transform is chosen such that, amongst all linear transforms, tICA maximizes the autocorrelation of transformed coordinates.

Entries of the covariance matrix can be computed as:

$$c_{ij}(\tau) = \frac{1}{N - \tau - 1} \sum_{t=1}^{N - \tau} r_i(t) r_j(t + \tau)$$

 $\mathbf{C}(0)$  will be a symmetric matrix. The symmetry of  $\mathbf{C}(\tau)$  will need to be enforced with:

$$\mathbf{C}(\tau) = \frac{1}{2} (\mathbf{C}_d(\tau) + \mathbf{C}_d^{\mathsf{T}}(\tau))$$

We can now solve the generalised eigenvalue problem:

$$\mathbf{C}(\tau)\mathbf{U} = \mathbf{C}(0)\mathbf{U}\mathbf{\Lambda}$$

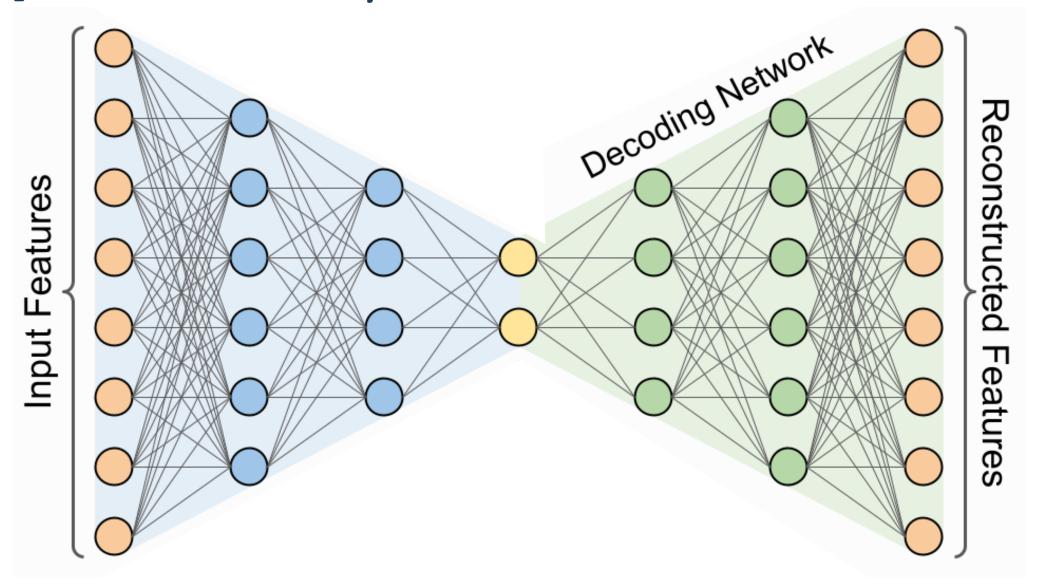
 $\mathbf{z}^{\mathsf{T}}(t) = \mathbf{r}^{\mathsf{T}}(t)\mathbf{U}$ 

**Eigenvector matrix containing ICs** 

Diagonal matrix with eigenvalues

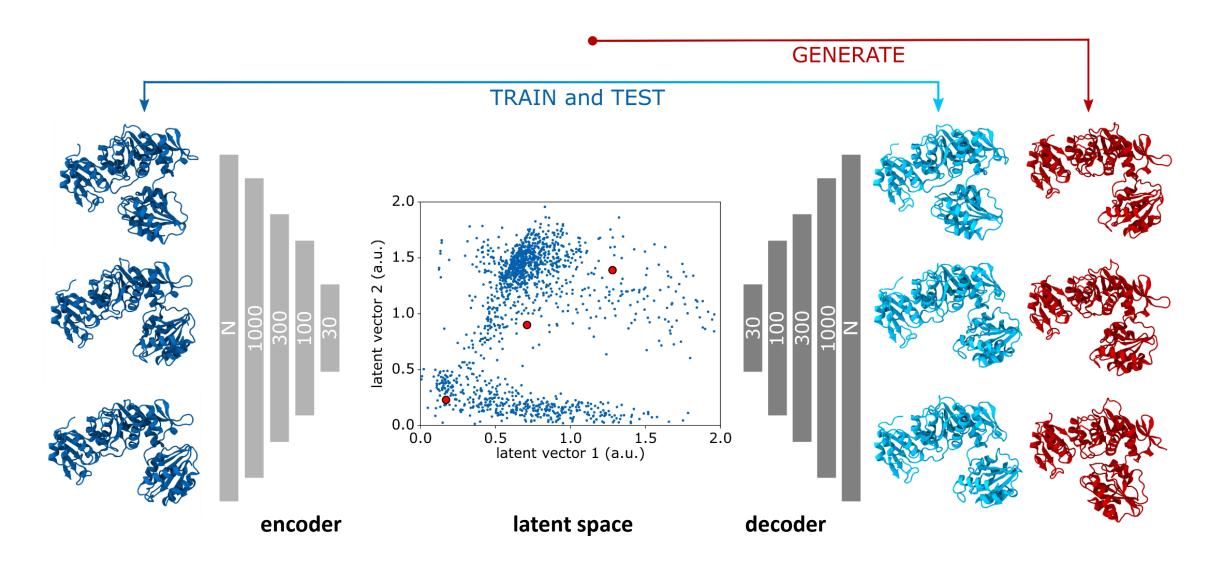
M columns of full rank U for DR

#### [Extra] Dimensionality reduction with neural networks



PCA dimensionality reduction is *interpretable*, that of t-SNE and neural networks is not. 20

#### [Extra] Learning Protein Conformational Space



M.T. Degiacomi, *Structure*, 2019

