Chapter 1

Expressing Structure through Kernels

1.0.1 Synthetic Data

Because additive kernels can discover non-local structure in data, they are exceptionally well-suited to problems where local interpolation fails. Figure 1.1 shows a dataset which

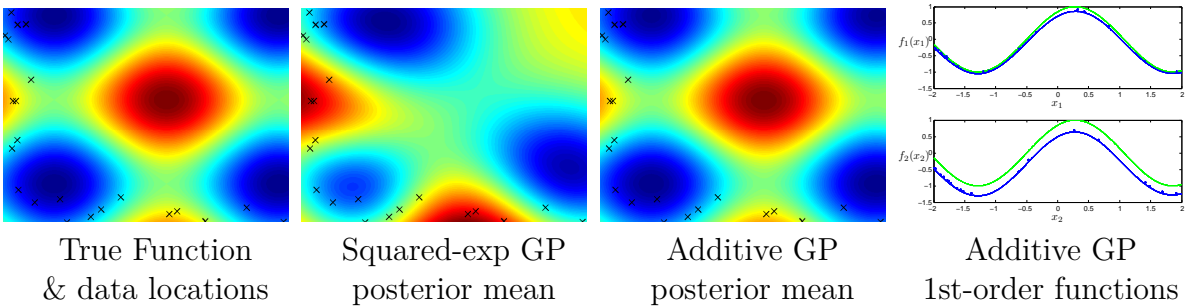| True Function & data locations | Squared-exp GP posterior mean | Additive GP posterior mean | Additive GP 1st-order functions |

Fig. 1.1 Long-range inference in functions with additive structure.

demonstrates this feature of additive GPs, consisting of data drawn from a sum of two axis-aligned sine functions. The training set is restricted to a small, L-shaped area; the test set contains a peak far from the training set locations. The additive GP recovered both of the original sine functions (shown in green), and inferred correctly that most of the variance in the function comes from first-order interactions. The ability of additive GPs to discover long-range structure suggests that this model may be well-suited to deal with covariate-shift problems.

Kernels specify similarity between function values of two objects, not between similarity of objects.

When modeling functions, encoding known symmetries greatly aids learning and prediction. We demonstrate that in nonparametric regression, many types of symmetry can be enforced through operations on the covariance function. These symmetries can be composed to produce nonparametric priors on functions whose domains have interesting topological structure such as spheres, torii, and Möbius strips. We demonstrate that marginal likeihood an be used to automatically search over such structures.

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1.1   Introduction

It is well-known that the properties of the functions we wish to model can be expressed mainly through the covariance function Rasmussen and Williams (2006).

1.2   Expressing Symmetries

In this section, we give recipes for expressing several classes of symmetries. Later, we will show how these can be combined to produce more interesting structures.

Periodicity   Given D dimensions, we can enforce rotational symmetry on any subset of the dimensions:

$$f(x) = f(x_i + k\tau_i) \quad \forall k \in \mathbb{Z} \tag{1.1}$$

by the applying a kernel between pairs transformed coordinates $\sin(x), \cos(x)$:

$$k_{\text{periodic}}(x, x') = k(\sin(x), \cos(x), \sin(x'), \cos(x')) \tag{1.2}$$

We can also apply rotational symmetry repeatedy to a single dimension.

Reflective Symmetry along an axis   we can enforce the symmetry

$$f(x) = f(-x) \tag{1.3}$$

by the kernel transform

$$k_{\text{symm arg1}}(x, x') = k(x, x') + k(x, -x')$$
$$+ k(-x, x') + k(-x, -x') \tag{1.4}$$

Reflective Symmetry along a diagonal   We can enforce symmetry between any two dimensions:

$$f(x, y) = f(y, x) \tag{1.5}$$

by two methods: In the additive method, we transform the kernel by:

$$k_{\text{reflect add}}(x, y, x', y') = k(x, y, x', y')$$
$$+ k(x, y, y', x')$$
$$+ k(y, x, x', y')$$
$$+ k(y, x, y', x') \tag{1.6}$$

or by

$$k_{\text{reflect min}}(x, y, x', y') = k(\min(x, y), \max(x, y),$$
$$\min(x', y'), \max(x', y')) \tag{1.7}$$

however, the second method will in general lead to non-differentiability along $x = y$. Figure 1.2 shows the difference.

1.2.1   Parametric embeddings

In general, we can always enforce the symmetries obeyed by a given surface by finding a parametric embedding to that surface. However, it is not clear how to do this in general without introducing unnecessary
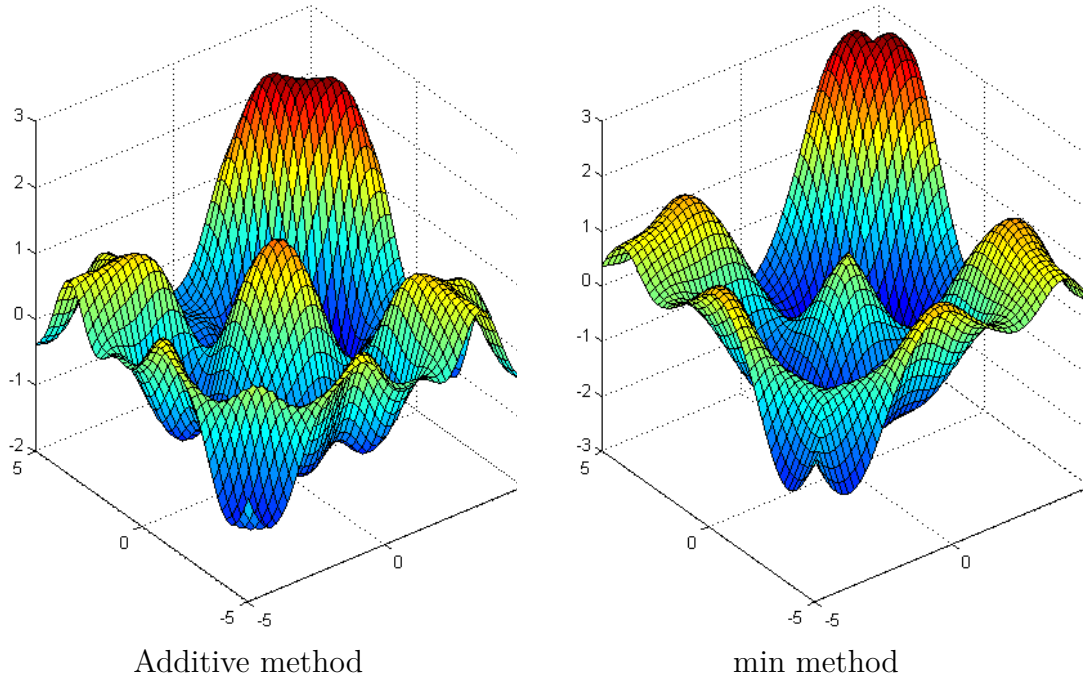
| Additive method | min method |

Fig. 1.2 An illustration of two methods of introducing symmetry: The additive method or the min method. The additive method has half the marginal variance away from $y = x$, but the min method introduces a non-differentiable seam along $y = x$.

1.3 How to generate 3D shapes with a given topology

First create a mesh in 2d. Then draw 3 independent functions from a GP prior with the relevant symmetries encoded in the kernel. Then, map the 2d points making up the mesh through those 3 functions to get the 3D coordinates of each point on the mesh.

This is similar in spirit to the GP-LVM model Lawrence (2005), which learns an embedding of the data into a low-dimensional space, and constructs a fixed kernel structure over that space.
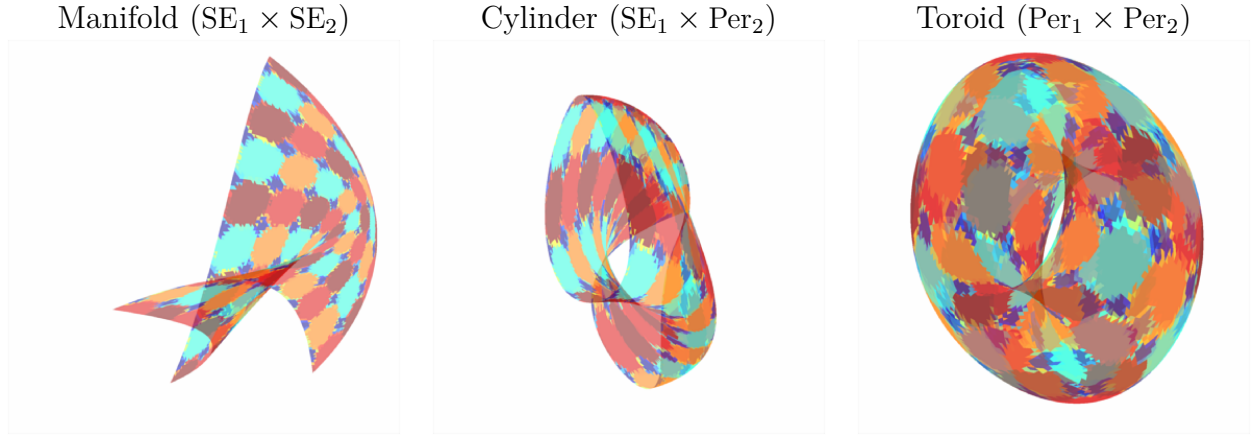
Fig. 1.3 Generating 2D manifolds with different topological structures. By enforcing that the functions mapping from $\mathbb{R}^2$ to $\mathbb{R}^3$ obey the appropriate symmetries, the surfaces created have the corresponding topologies, ignoring self-intersections.

1.3.1 Möbius strips

A prior on functions on Möbius strips can be achieved by enforcing the symmetries:

$$f(x, y) = f(x, y + \tau_y) \tag{1.8}$$

$$f(x, y) = f(x + \tau_x, y) \tag{1.9}$$

$$f(x, y) = f(y, x) \tag{1.10}$$

If we imagine moving along the edge of a Möbius strip, that is equivalent to moving along a diagonal in the function generated. Figure 1.4 shows this. The second example is doesn't resemble a typical Möbius strip because the edge of the mobius strip is in a geometric circle. This kind of embedding is resembles the Sudanese Möbius strip [cite].

Another classic example of a function living on a Mobius strip is the auditory quality of 2-note intervals. The harmony of a pair of notes is periodic (over octaves) for each note, and the

1.4 Examples

1.4.1 Computing molecular energies

Figure 1.5 gives one example of a function which obeys the same symmetries as a Möbius strip, in some subsets of its arguments.
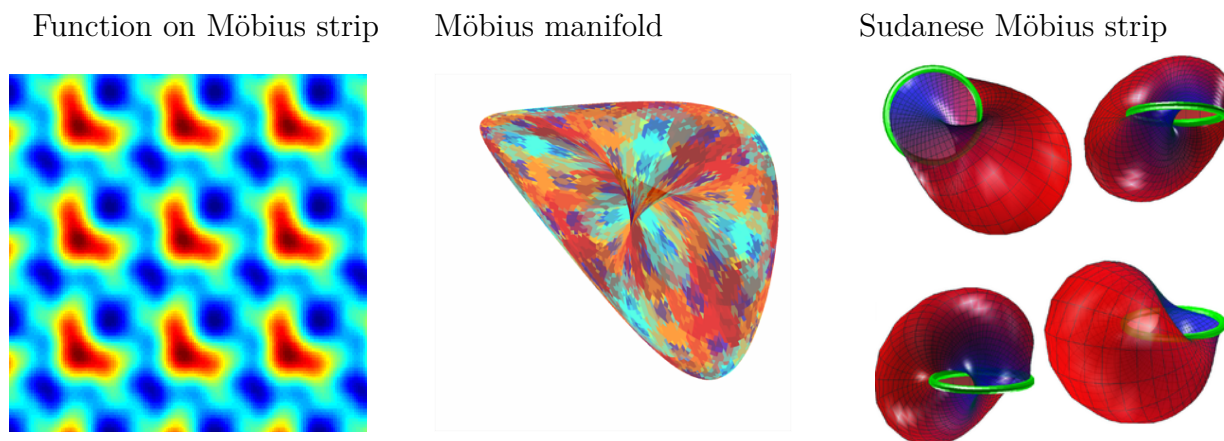
Function on Möbius strip　　Möbius manifold　　Sudanese Möbius strip

Fig. 1.4 Generating Möbius strips. By enforcing that the functions mapping from $\mathbb{R}^2$ to $\mathbb{R}^3$ obey the appropriate symmetries, the surfaces created have topology corresponding to a Möbius strip. TODO: Talk about Sudanese representation.
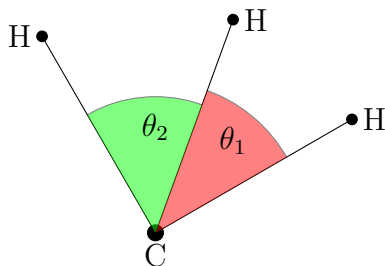

Fig. 1.5 An example of a function expressing the same symmetries as a Möbius strip in two of its arguments. The energy of a molecular configuration $f(\theta_1, \theta_2)$ depends only on the relative angles between atoms, and because each atom is indistiguishable, is invariant to permuting the atoms.

1.4.2   Translation invariance in images

Most models of images are invariant to spatial translations [cite convolution nets]. Similarly, most models of sounds are also invariant to translation through time.

Note that this sort of translational invariance is completely distinct from the stationarity properties of kernels used in Gaussian process priors. A stationary kernel implies that the prior is invariant to translations of the entire training and test set.

We are discussing here a discretized input space (into pixels or the audio equivalent), where the input vectors have one dimension for every pixel. We are interested in creating priors on functions that are invariant to shifting a signal along its pixels:

$$f\left(\begin{array}{c} \blacksquare \end{array} \right) = f\left(\begin{array}{c} \blacksquare \end{array} \right) \tag{1.11}$$

Translational invariance in this setting is equivalent to symmetries between dimensions in the input space.

This prior can be achieved in one dimension by using the following kernel transformation:

$$k\left((x_1, x_2, \ldots, x_D), (x'_1, x'_2, \ldots, x'_D) \right) =$$
$$\sum_{i=1}^{D} \prod_{j=1}^{D} k(x_j, x'_{i+j \bmod D}) \tag{1.12}$$

Edge effects can be handled either by wrapping the image around, or by padding it with zeros.

Convolution   The resulting kernel could be called a *discrete convolution kernel*. For an image with R, C rows and columns, it can also be written as:

$$k_{\text{conv}}\left((x_{11}, x_{12}, \ldots, x_{RC}), (x'_{11}, x'_{12}, \ldots, x'_{RC}) \right) =$$
$$\sum_{i=-L}^{L} \sum_{j=-L}^{L} k\left(\mathbf{x}, T_{ij}(\mathbf{x}') \right) \tag{1.13}$$

where $T_{ij}(\mathbf{x})$ is the operator which replaces each x_{mn} with $x_{m+i,n+j}$. Thus we are simply defining the covariance between two images to be the sum of all covariances between all relative translations of the two images. We can also normalize the kernel by premultiplying it with $\sqrt{k_{\text{conv}}(\mathbf{x}, \mathbf{x}) k_{\text{conv}}(\mathbf{x}', \mathbf{x}')}$.

Is there a pathology of the additive construction that appears in the limit?

1.4.3 Max-pooling

What we'd really like to do is a max-pooling operation. However, in general, a kernel which is the max of other kernels is not PSD [put counterexample here?]. Is the max over co-ordinate switching PSD?

1.5 Related Work

Invariances in Gaussian processes   Ginsbourger et al. (2013) show that, for Gaussian processes, with probability one, $f(\mathbf{x}) = f(T(\mathbf{x}))$ if and only if $k(x, x') = k(x, T(x'))$.

Structure discovery   Kemp and Tenenbaum (2008) learned the structural form of a graph used to model human similarity judgments. Examples of graphs included planes, trees, and cylinders. Some of their discrete graph structures have continous analogues in our own space; e.g. $\mathrm{SE}_1 \times \mathrm{SE}_2$ and $\mathrm{SE}_1 \times \mathrm{Per}_2$ can be seen as mapping the data to a plane and a cylinder, respectively.

1.6 Deep kernels

? showed that kernel machines have limited generalization ability when they use a local kernel such as the squared-exp. However, many interesting non-local kernels can be constructed which allow non-trivial extrapolation. For example, periodic kernels can be viewed as a 2-layer-deep kernel, in which the first layer maps $x \to [\sin(x), \cos(x)]$, and the second layer maps through basis functions corresponding to the SE kernel.

Can we construct other useful kernels by composing fixed feature maps several times, creating deep kernels? **?** constructed kernels of this form, repeatedly applying multiple layers of feature mappings. We can compose the feature mapping of two kernels:

$$k_1(\mathbf{x}, \mathbf{x}') = \mathbf{h}_1(\mathbf{x})^\mathsf{T} \mathbf{h}_1(\mathbf{x}') \tag{1.14}$$

$$k_2(\mathbf{x}, \mathbf{x}') = \mathbf{h}_2(\mathbf{x})^\mathsf{T} \mathbf{h}_2(\mathbf{x}') \tag{1.15}$$

$$(k_1 \circ k_2)(\mathbf{x}, \mathbf{x}') = k_2(\mathbf{h}_1(\mathbf{x}), \mathbf{h}_1(\mathbf{x}')) \tag{1.16}$$

$$= [\mathbf{h}_2(\mathbf{h}_1(\mathbf{x}))]^\mathsf{T} \mathbf{h}_2(\mathbf{h}_1(\mathbf{x}')) \tag{1.17}$$

Composing the squared-exp kernel with any implicit mapping $\mathbf{h}(\mathbf{x})$ has a simple closed form:

$$k_{L+1}\left(\mathbf{x}, \mathbf{x}'\right) = k_{SE}\left(\mathbf{h}(\mathbf{x}), \mathbf{h}(\mathbf{x}')\right) = \tag{1.18}$$

$$= \exp\left(-\frac{1}{2}||\mathbf{h}(\mathbf{x}) - \mathbf{h}(\mathbf{x}')||_2^2\right)$$

$$= \exp\left(-\frac{1}{2}\left[\mathbf{h}(\mathbf{x})^\mathsf{T}\mathbf{h}(\mathbf{x}) - 2\mathbf{h}(\mathbf{x})^\mathsf{T}\mathbf{h}(\mathbf{x}') + \mathbf{h}(\mathbf{x}')^\mathsf{T}\mathbf{h}(\mathbf{x}')\right]\right)$$

$$= \exp\left(-\frac{1}{2}\left[k_L(\mathbf{x}, \mathbf{x}) - 2k_L(\mathbf{x}, \mathbf{x}') + k_L(\mathbf{x}', \mathbf{x}')\right]\right)$$

Thus, we can express k_{L+1} exactly in terms of k_L.

Infinitely deep kernels   What happens when we repeat this composition of feature maps many times, starting with the squared-exp kernel? In the infinite limit, this recursion converges to $k(\mathbf{x}, \mathbf{x}') = 1$ for all pairs of inputs, which corresponds to a prior on constant functions $f(\mathbf{x}) = c$.

A non-degenerate construction   As before, we can overcome this degeneracy by connecting the inputs $\mathbf{x}$ to each layer. To do so, we simply augment the feature vector $\mathbf{h}_L(\mathbf{x})$ with $\mathbf{x}$ at each layer:

$$k_{L+1}(\mathbf{x}, \mathbf{x}') = \exp\left(-\frac{1}{2}\left\|\begin{bmatrix}\mathbf{h}_L(\mathbf{x})\\ \mathbf{x}\end{bmatrix} - \begin{bmatrix}\mathbf{h}_L(\mathbf{x}')\\ \mathbf{x}'\end{bmatrix}\right\|_2^2\right)$$

$$= \exp\left(-\frac{1}{2}\Big[k_L(\mathbf{x}, \mathbf{x}) - 2k_L(\mathbf{x}, \mathbf{x}')\right.$$

$$\left. + k_L(\mathbf{x}', \mathbf{x}') - ||\mathbf{x} - \mathbf{x}'||_2^2\Big]\right) \tag{1.19}$$

For the SE kernel, this repeated mapping satisfies

$$k_\infty(\mathbf{x}, \mathbf{x}') - \log\left(k_\infty(\mathbf{x}, \mathbf{x}')\right) = 1 + \frac{1}{2}||\mathbf{x} - \mathbf{x}'||_2^2 \tag{1.20}$$

The solution to this recurrence has no closed form, but has a similar shape to the Ornstein-Uhlenbeck covariance $k_{\mathrm{OU}}(x, x') = \exp(-|x - x'|)$ with lighter tails. Samples from a GP prior with this kernel are not differentiable, and are locally fractal.
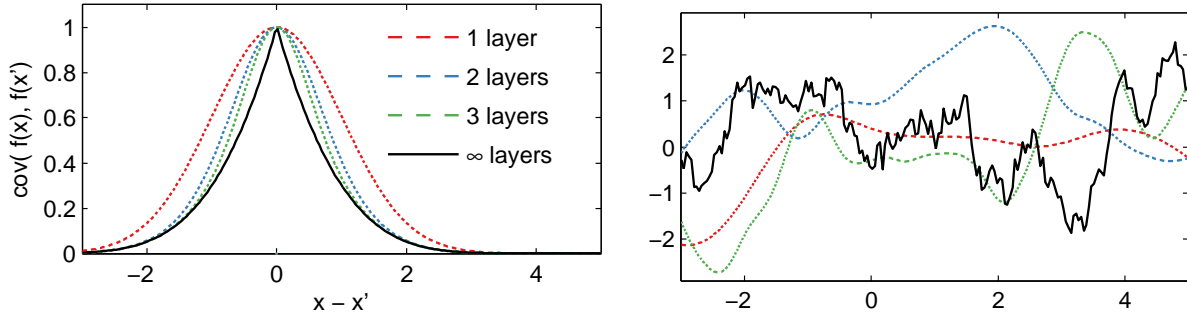
Fig. 1.6 Left: Input-connected deep kernels. By connecting the inputs **x** to each layer, the kernel can still depend on its input even after arbitrarily many layers of computation. Right: GP draws using deep input-connected kernels.

1.6.1   When are deep kernels useful models?

Kernels correspond to fixed feature maps, and so kernel learning is an example of implicit representation learning. Such feature maps can capture rich structure (**?**), and can enable many types of generalization, such as translation and rotation invariance in images (**?**). **?** used a deep neural network to learn feature transforms for kernels, which learn invariances in an unsupervised manner. The relatively uninteresting properties of the kernels derived in this section simply reflect the fact that an arbitrary deep computation is not usually a useful representation, unless combined with learning.

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