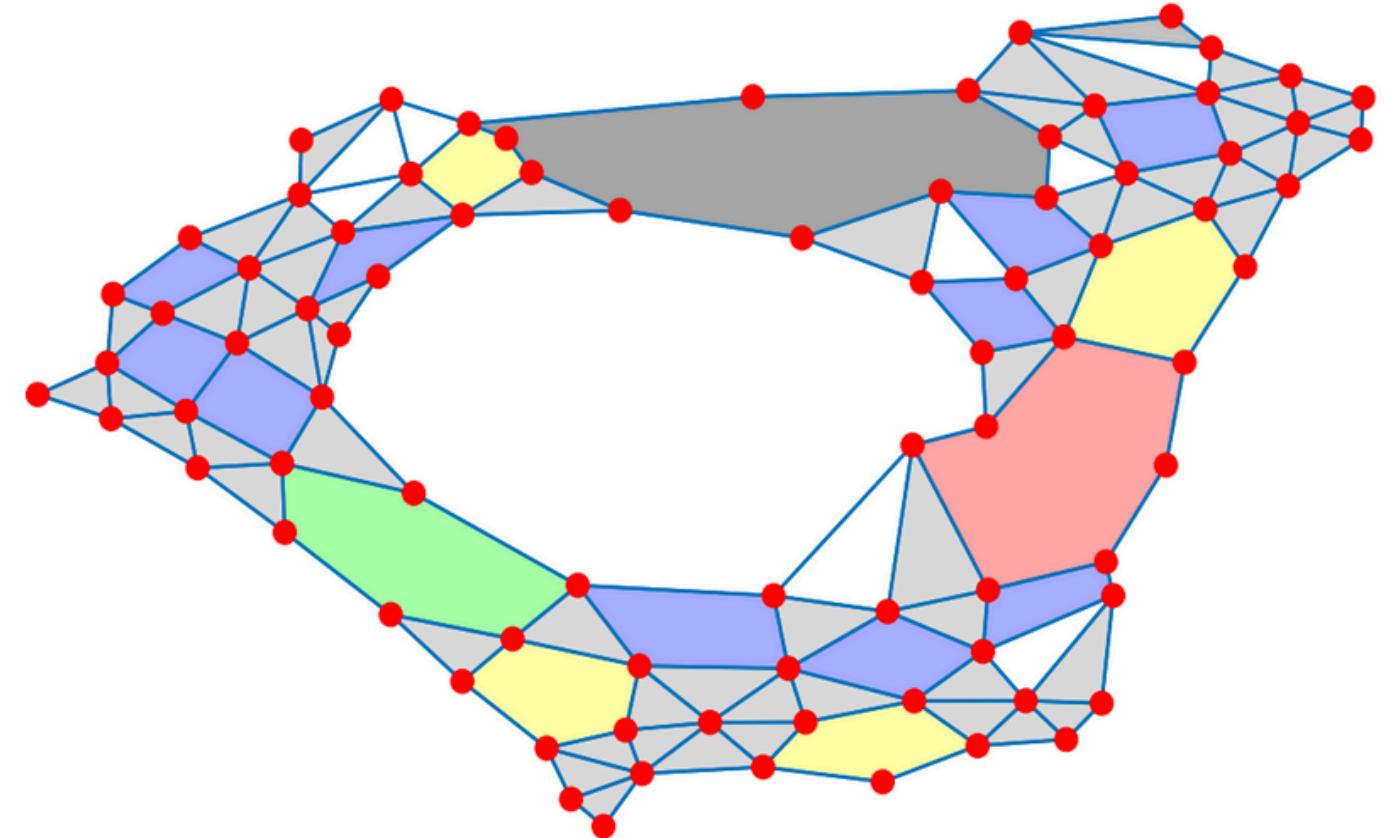


Joint Topology and Dictionary Learning for Sparse Data Representation over Cell Complexes



Enrico Grimaldi



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UNIVERSITÀ DI ROMA

Signal Processing

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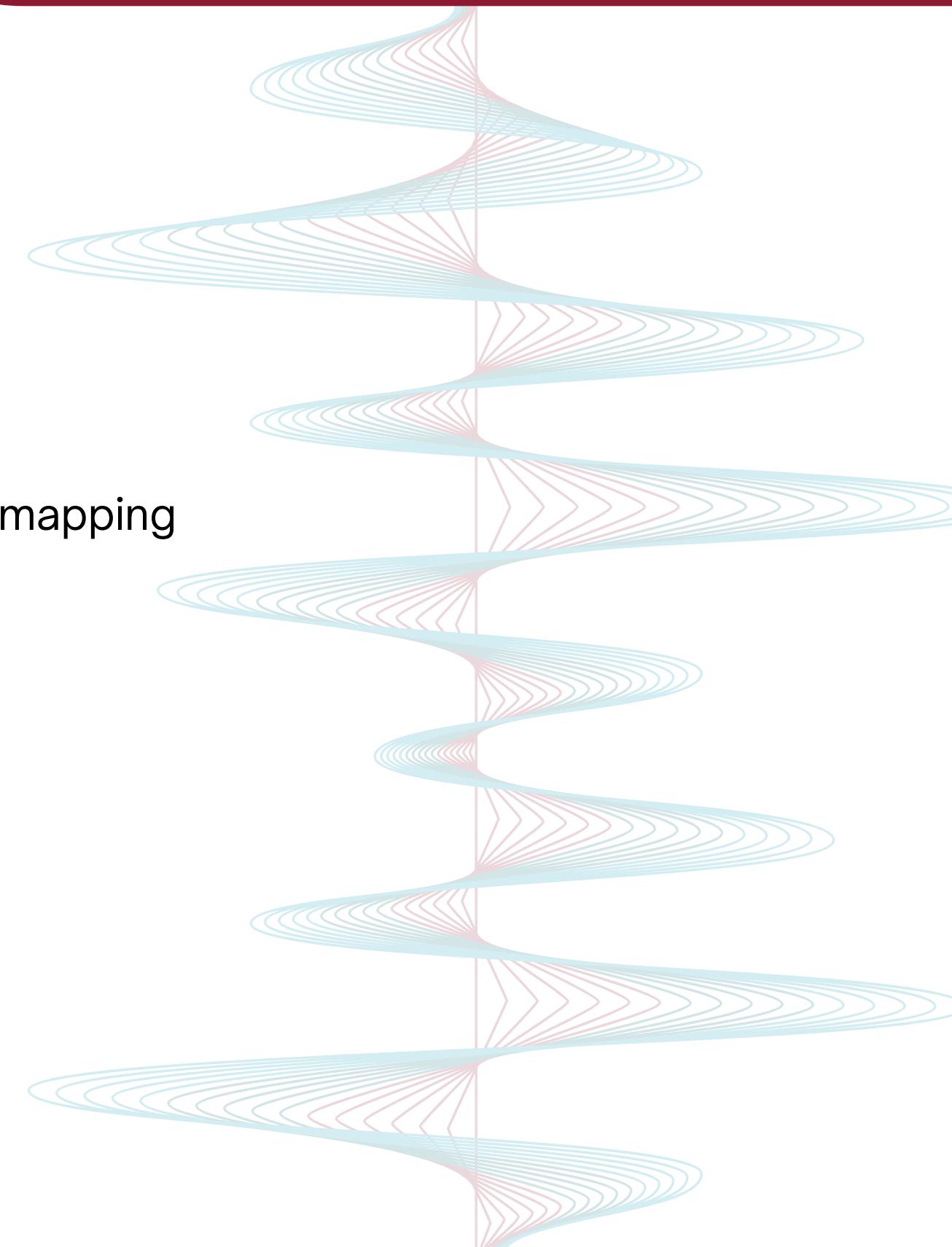
Signal Processing is the branch of engineering and science aimed to the manipulation of signals.



A **signal** can be seen as a general function living in a certain Hilbert space, i.e. a mapping from a **domain** to a **co-domain**:

$$\mathbf{x} : \mathcal{D} \rightarrow \mathcal{C}$$

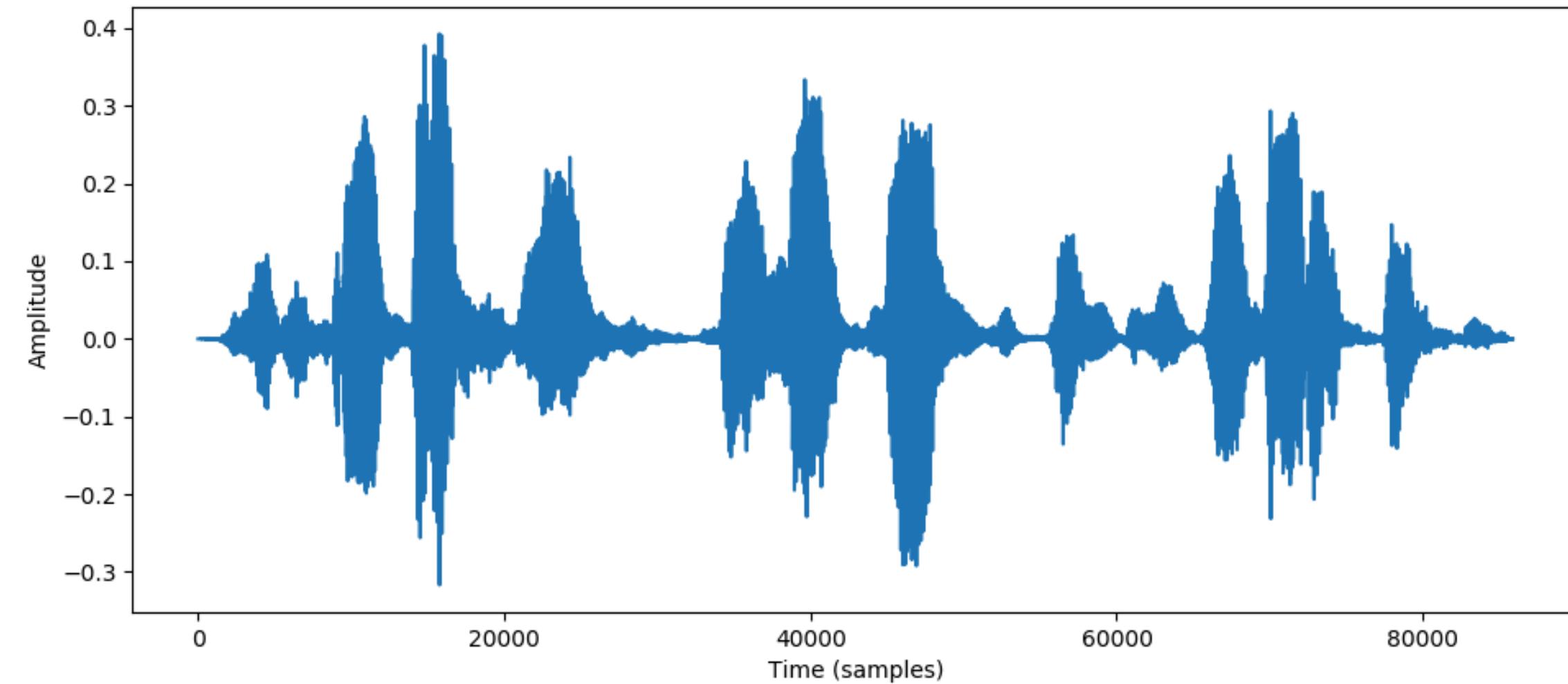
We can choose \mathcal{D} and \mathcal{C} in order to describe different phenomena.



Example of signals

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Audio Signals



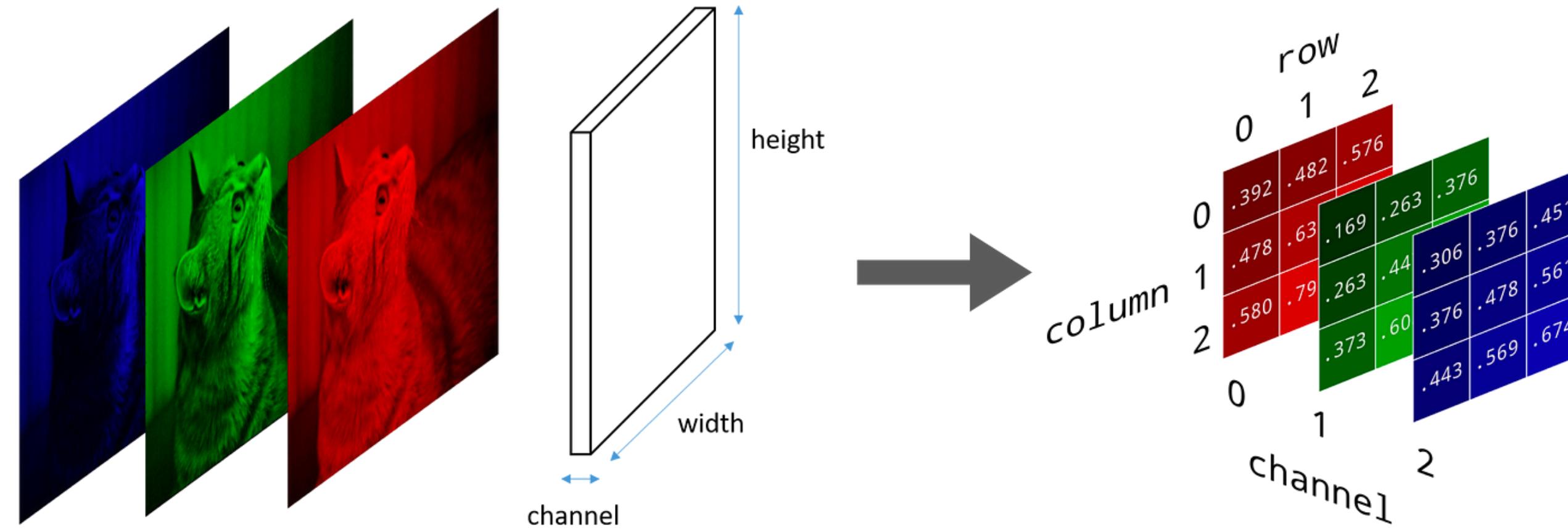
$$\mathcal{D} = \{0, 1, \dots, N\} \longrightarrow \mathcal{C} = \mathbb{R}$$



Example of signals

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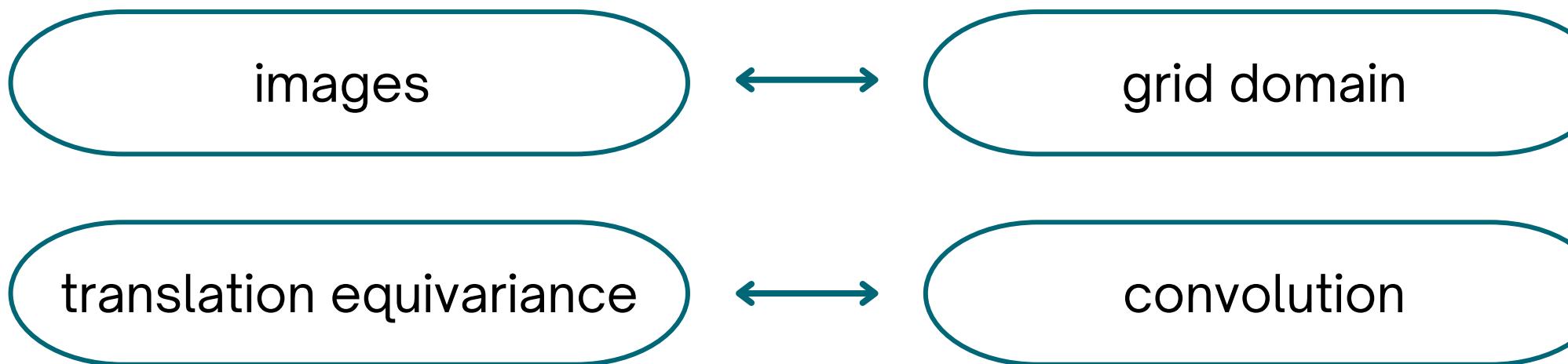
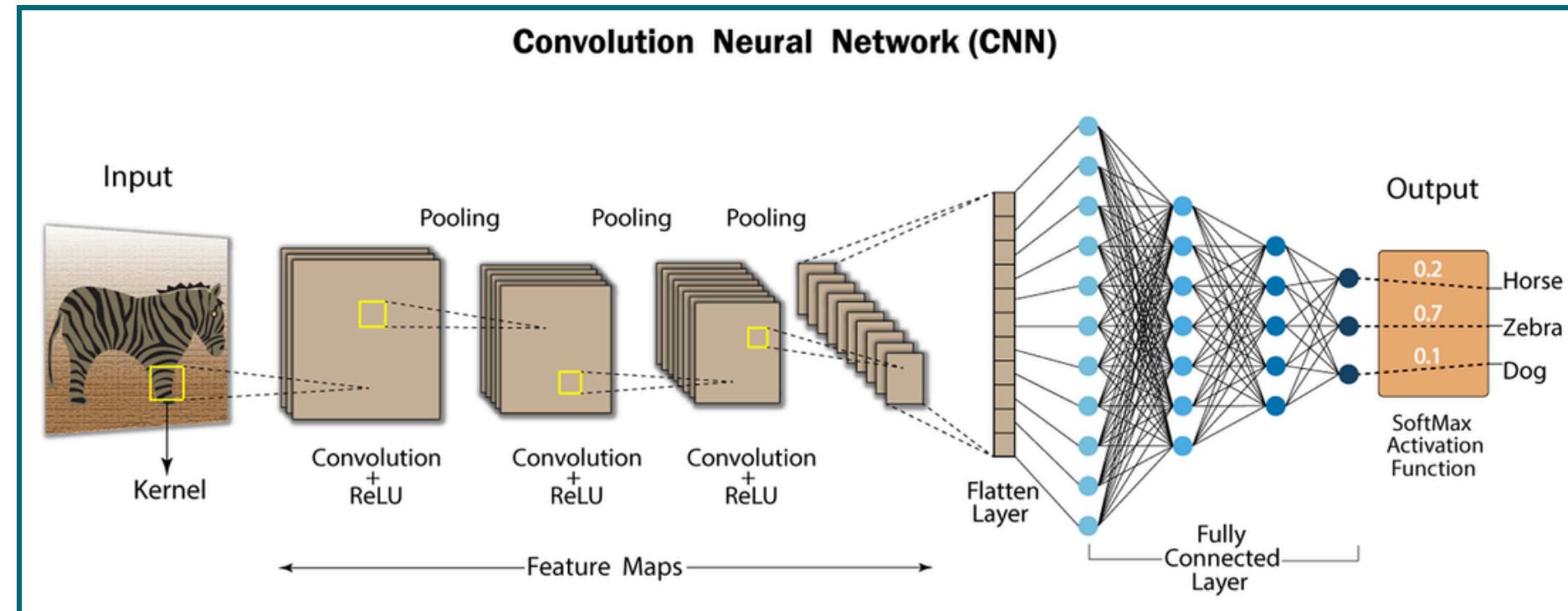
Image Signals



$$\mathcal{D} = \{(0, 0), \dots, (0, w), (1, 0), \dots, (h, w)\} \longrightarrow \mathcal{C} = [0, 255]^3$$



Signal Processing for Data Science



Inductive bias:

Enrich a ***data-driven*** approach with a ***model*** about solution space/data generating process

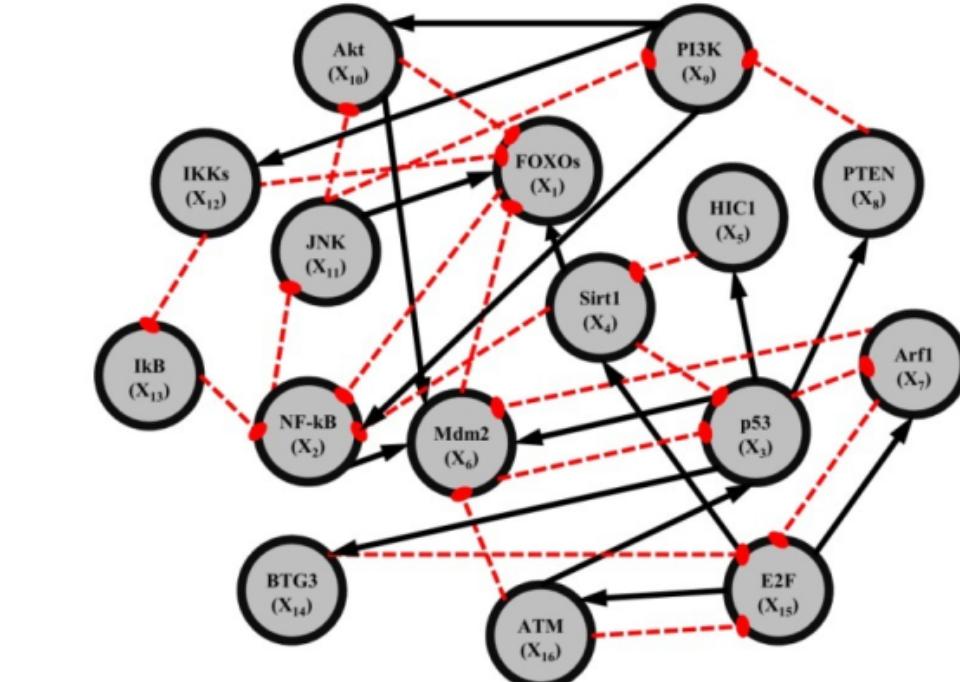
Relational inductive bias:

Use some ***geometrical insights*** on data to bias the model solution. We generally use data **domain symmetries** and **local relations**

Example of signals

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Graph Signals



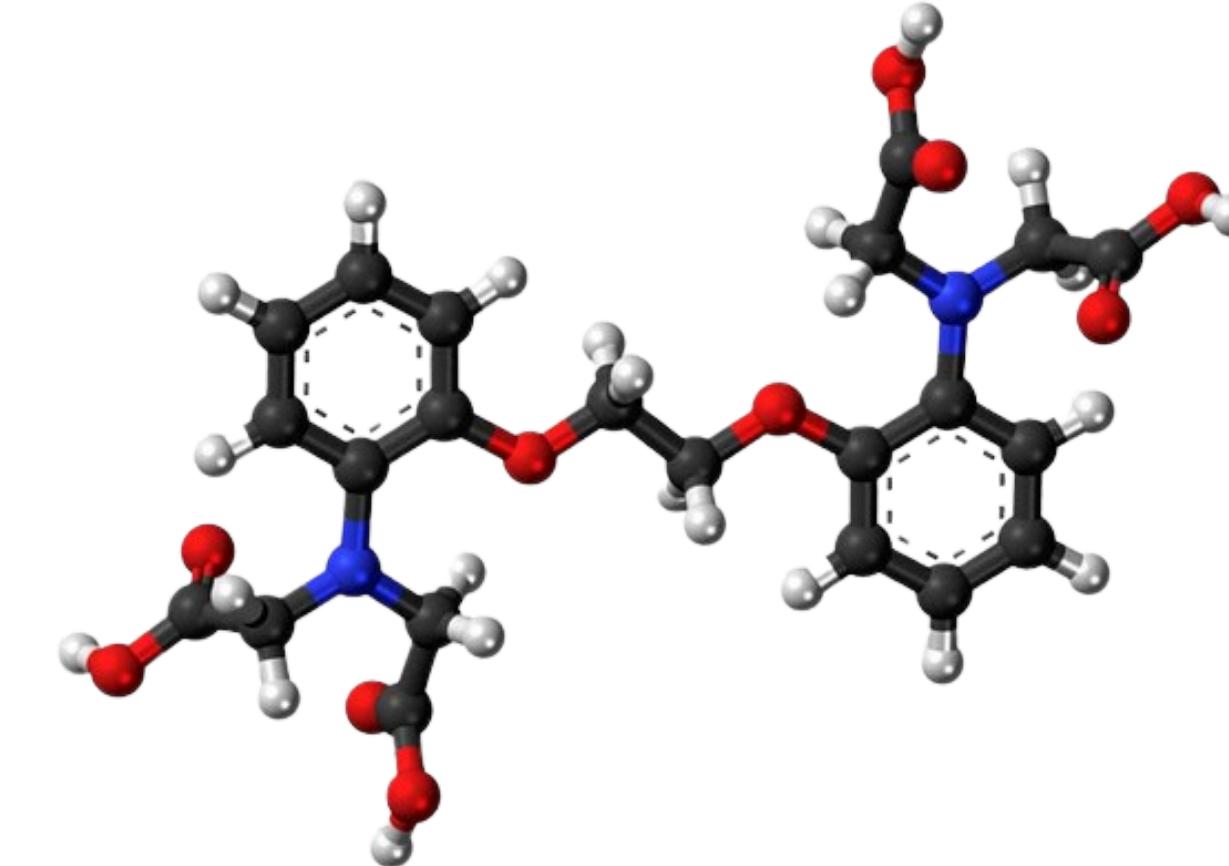
$$\mathcal{D} = \mathcal{V} \subset \mathbb{N} \longrightarrow \mathcal{C} = \mathbb{R}^N$$



Beyond graphs

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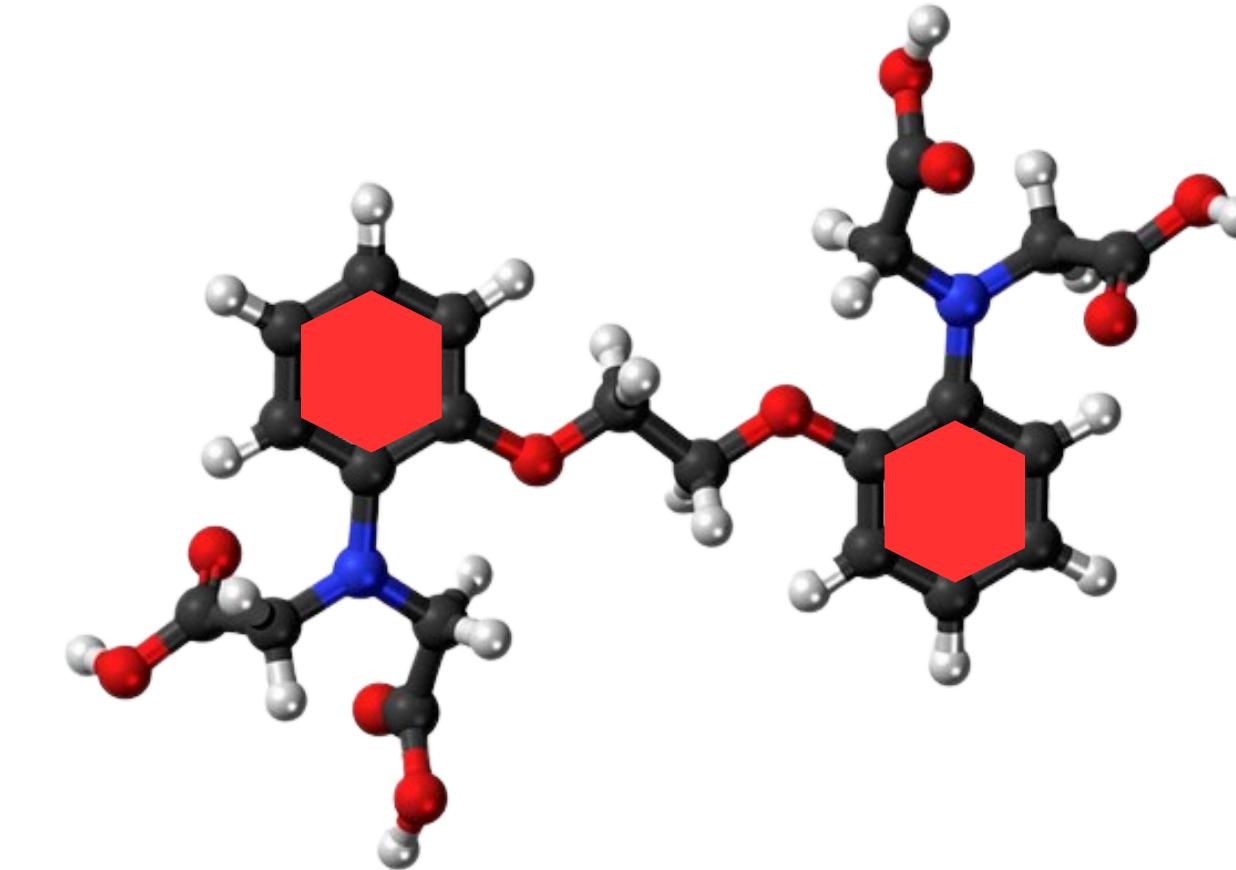
Graphs can't describe **multiway relations** between domain entities...



Beyond graphs

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Graphs can't describe **multiway relations** between domain entities...

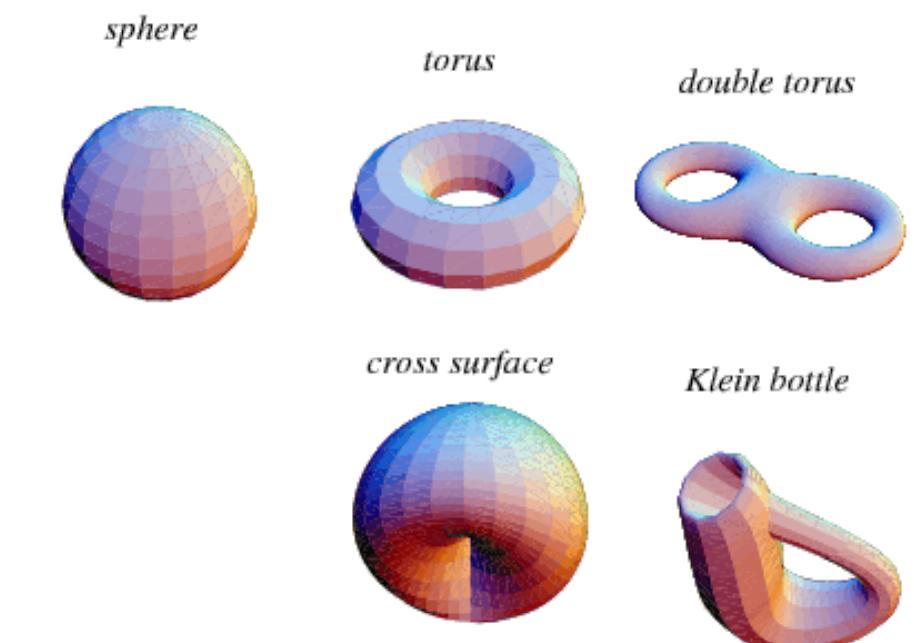
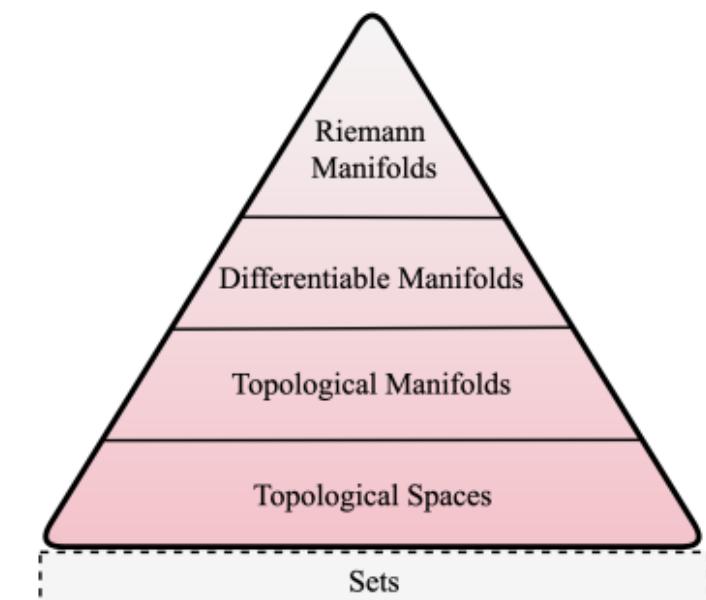
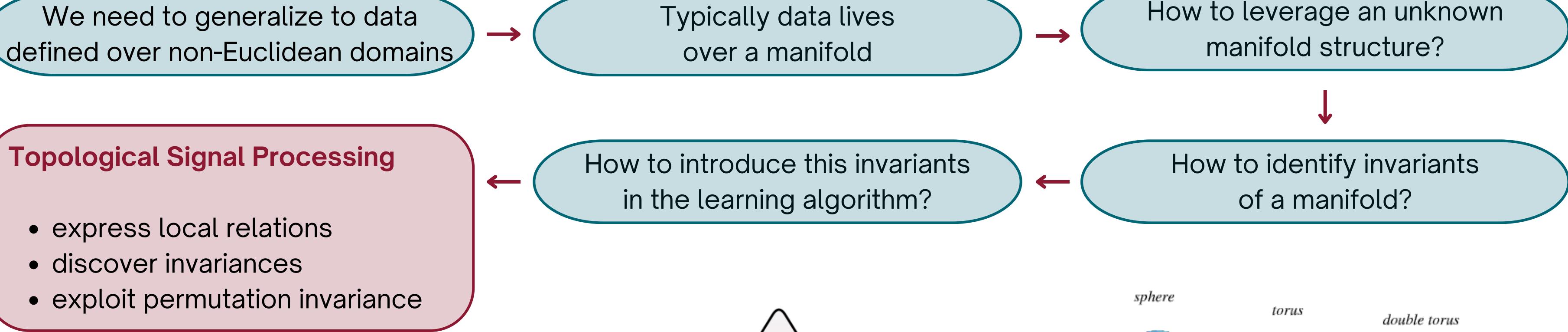


... in TSP we generally focus on signal defined over general higher order domains (simplicial complexes, cell complexes etc...)



Non-Euclidean Spaces

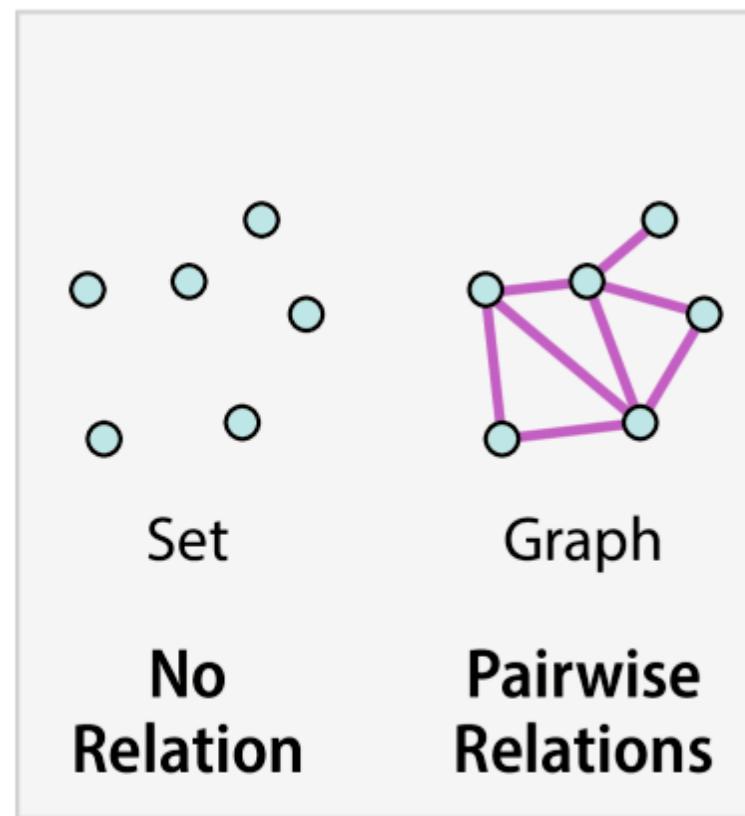
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Topological Domains

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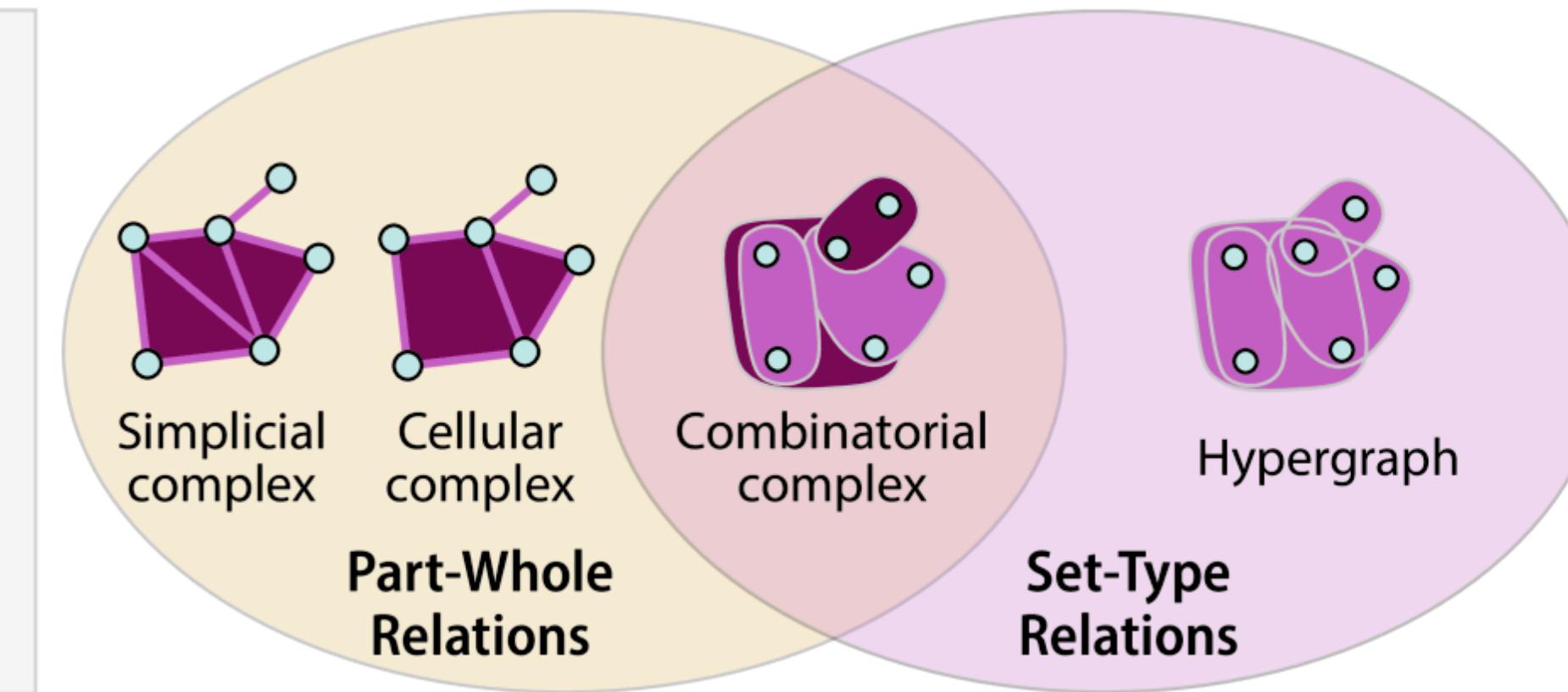
Traditional discrete domains



○ : Nodes

— : Edges

Higher-order Combinatorial Topological domains



— is part of ▶

▶ not necessarily part of ●

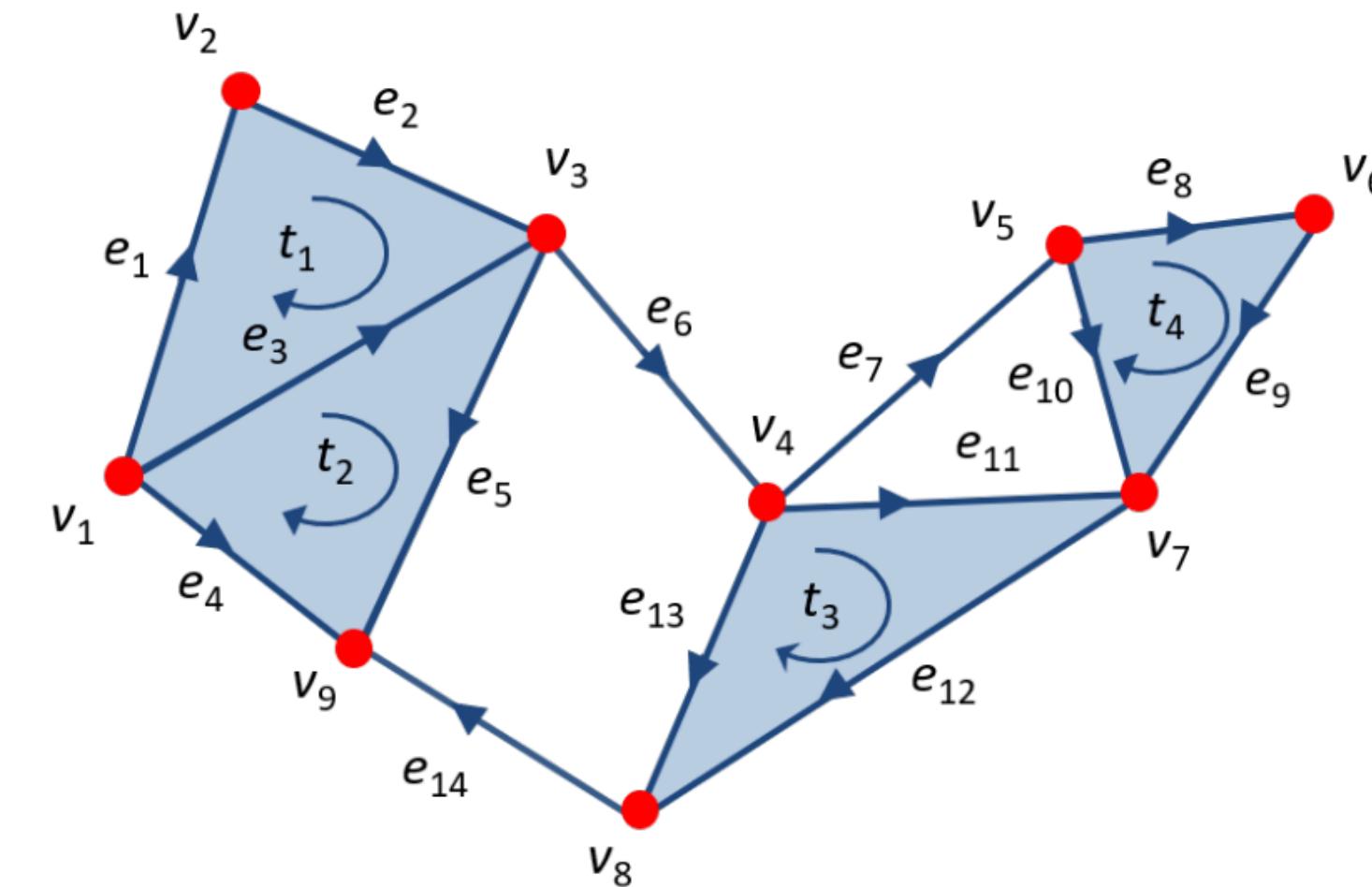


Simplicial Complex

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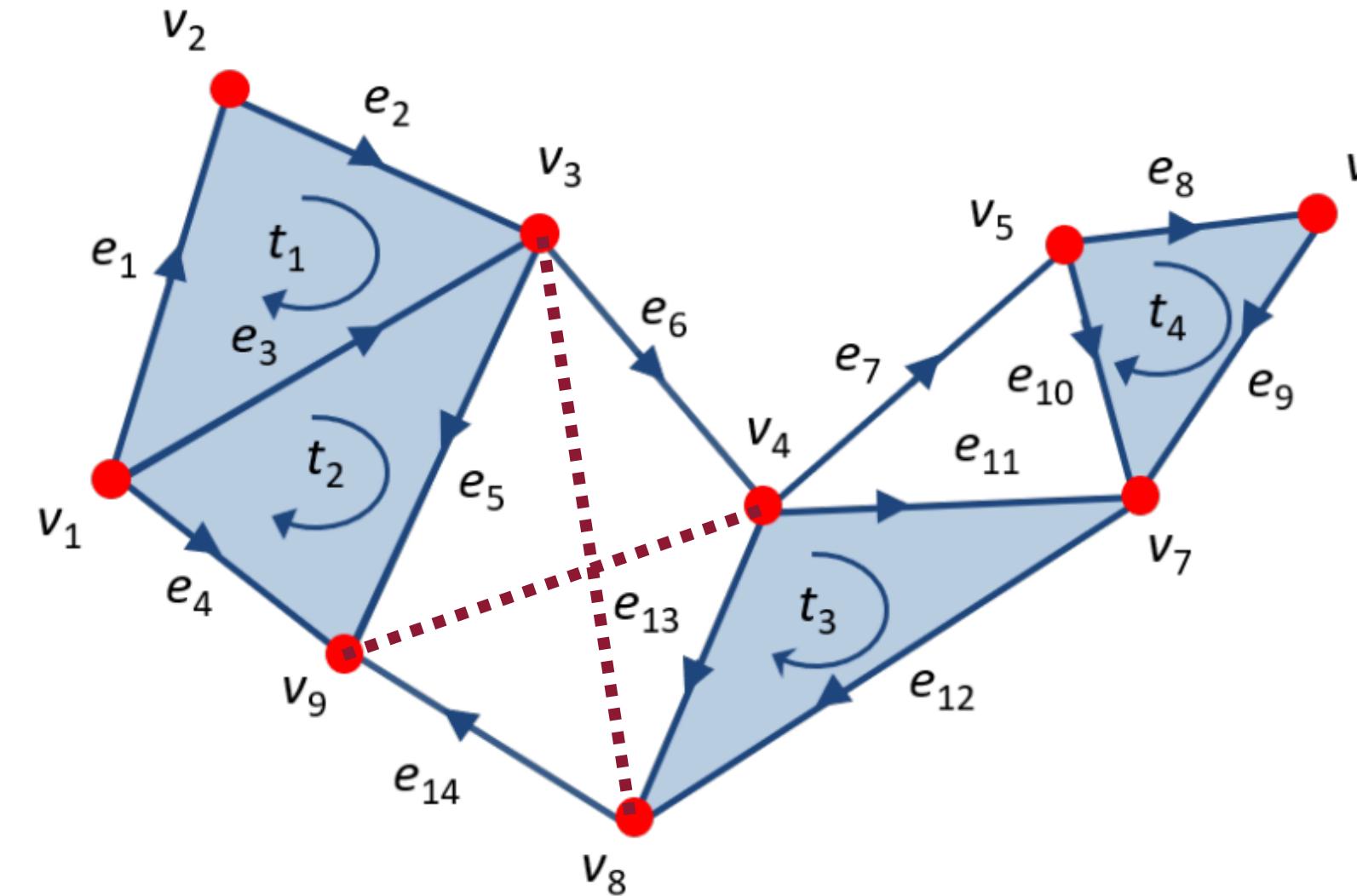
Given a finite set $V = \{v_0, \dots, v_{N-1}\}$ of N points (vertices), a **order-k simplex** σ_i^k is an unordered set $\{v_{i_0}, \dots, v_{i_k}\}$ of $k + 1$ points with $0 \leq i_j \leq N - 1$ for $v_{i_j} \neq v_{i_n}$, and for all $i_j \neq i_n$.

A **simplicial complex** \mathcal{X} is a finite collection of simplices that is closed under inclusion of faces, i.e., if $\sigma_i \in \mathcal{X}$ then all faces of σ_i also belong to \mathcal{X}



Simplicial vs Cell Complex

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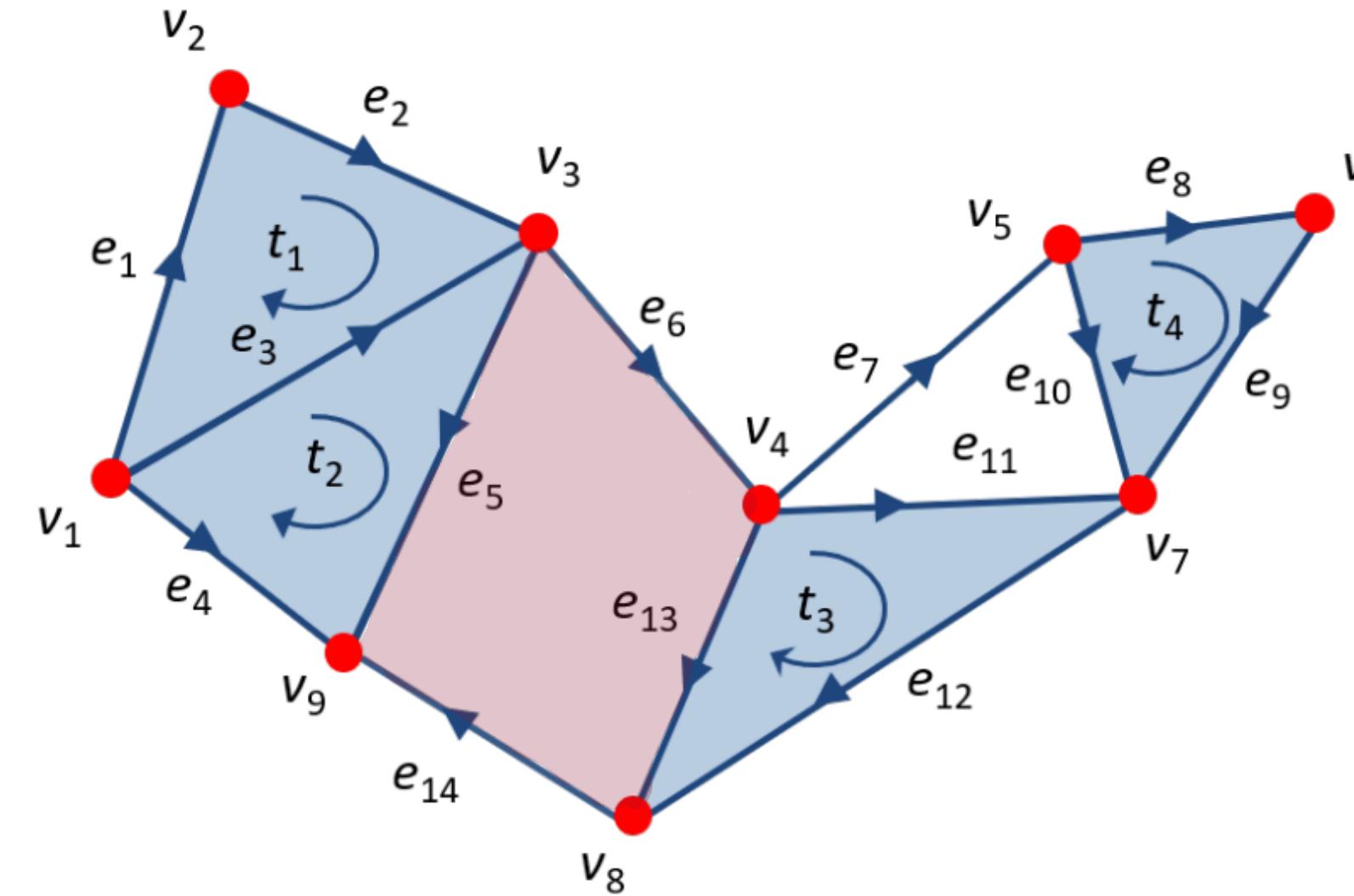


The **inclusion property** of **Simplicial Complexes** could be too restrictive



Simplicial vs Cell Complex

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Cell Complexes allow for a more general definition avoiding the inclusion property assumption.

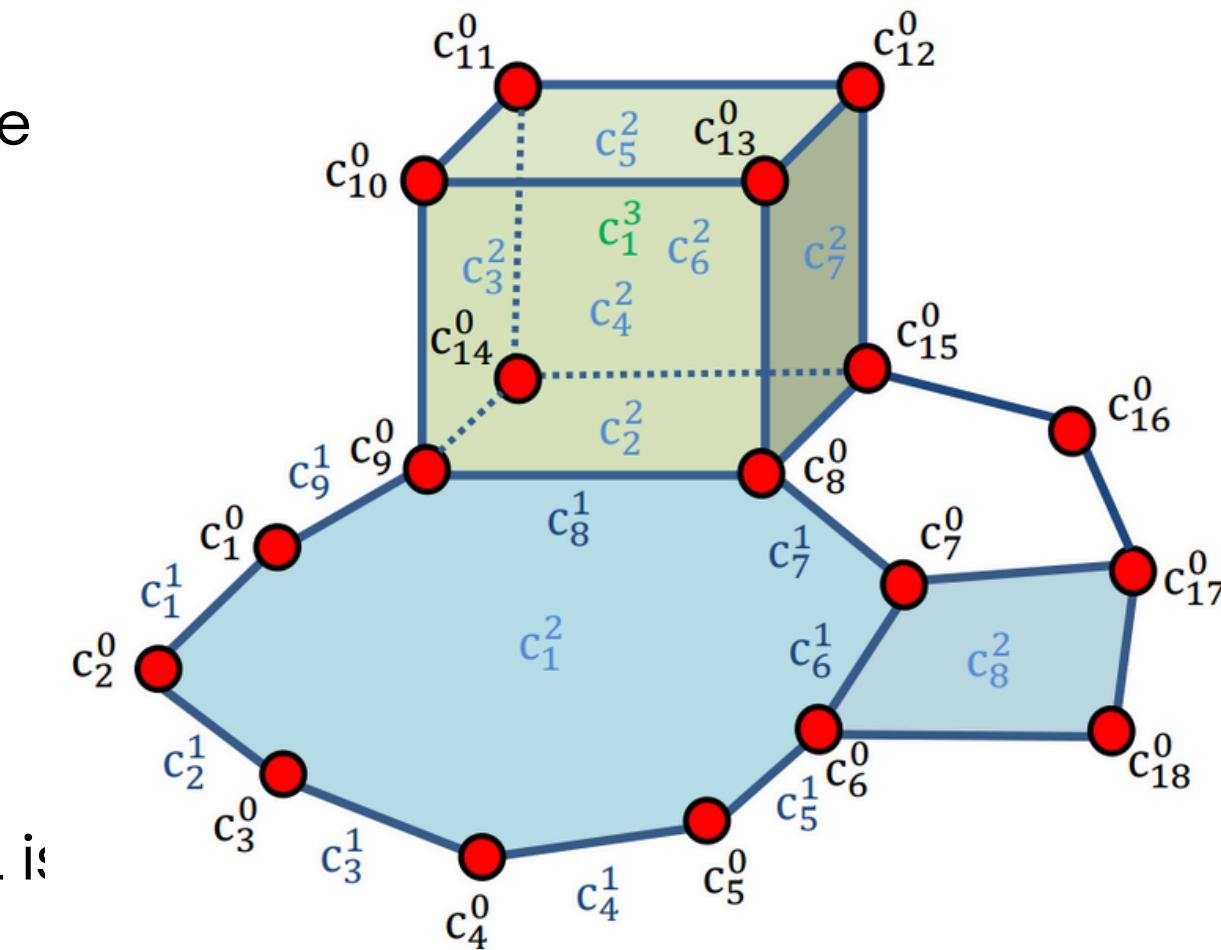


Cell Complex

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A **Regular Cell Complex** is a topological space \mathcal{X} together with a partition $\{\mathcal{X}_\sigma\}_{\sigma \in \mathcal{P}_{\mathcal{X}}}$ of subspaces of \mathcal{X}_σ called cells, where $\mathcal{P}_{\mathcal{X}}$ is the indexing set of \mathcal{X}_σ , such that:

1. For each $c \in \mathcal{X}$, every sufficiently small neighborhood of c intersects finitely many \mathcal{X}_σ ;
2. For all τ, σ we have that $\mathcal{X}_\tau \cap \mathcal{X}_\sigma \neq \emptyset$ if and only if $\mathcal{X}_\tau \subseteq \overline{\mathcal{X}_\sigma}$, where \mathcal{X}_σ is the closure of the cell;
3. Every \mathcal{X}_σ is homeomorphic to \mathbb{R}^k for some k ;
4. For every $\sigma \in \mathcal{P}_{\mathcal{X}}$ there is a homeomorphism ϕ of a closed ball in \mathbb{R}^k to \mathcal{X}_σ such that the restriction of ϕ to the interior of the ball is a homeomorphism onto \mathcal{X}_σ .



Cell Complex

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We can represent all the needed information to describe cell complex with few **algebraic operators**.

The **Incidence Matrices** establish which k-cells are incident to which (k - 1)-cells:

$$\mathbf{B}_k[i, j] = \begin{cases} 0, & \text{if } \sigma_i^{k-1} \not\subset \sigma_j^k \\ 1, & \text{if } \sigma_i^{k-1} \subset \sigma_j^k \text{ and } \sigma_i^{k-1} \sim \sigma_j^k \\ -1, & \text{if } \sigma_i^{k-1} \subset \sigma_j^k \text{ and } \sigma_i^{k-1} \not\sim \sigma_j^k \end{cases}$$

The **Laplacian Matrices**:

$$\left\{ \begin{array}{lcl} L_0 & = & \mathbf{B}_1 \mathbf{B}_1^T \\ L_k & = & \underbrace{\mathbf{B}_k^T \mathbf{B}_k}_{L_k^{(d)}} + \underbrace{\mathbf{B}_{k+1} \mathbf{B}_{k+1}^T}_{L_k^{(u)}} \\ L_K & = & \mathbf{B}_K^T \mathbf{B}_K \end{array} \right.$$

where the **lower Laplacian** $L_k^{(d)}$ and the **upper Laplacian** $L_k^{(u)}$ encode respectively the lower and upper connectivity among k-order cells



Topological Signal Processing

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A **k-topological signal** \mathbf{S}_k over a K -th order **regular cell complex** \mathcal{X}^K is defined as a collection of mappings from the set of all k-cells contained in the complex to real numbers, i.e. $\mathbf{s}_k : D_k \rightarrow \mathbb{R}$ such that:

$$\mathbf{s}_k = [\mathbf{s}_k(\sigma_1^k), \dots, \mathbf{s}_k(\sigma_i^k), \dots, \mathbf{s}_k(\sigma_{N_k}^k)] \in \mathbb{R}^{N_k}$$

where $D_k := \{\sigma_i^k : \sigma_i^k \in \mathcal{X}^k\}$ is the set of k-cells in \mathcal{X}^K and $|D_k| = N_k$.

How do we find
sparse
representations of
topological signals?



Sparse Representation

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Informatica e Statistica

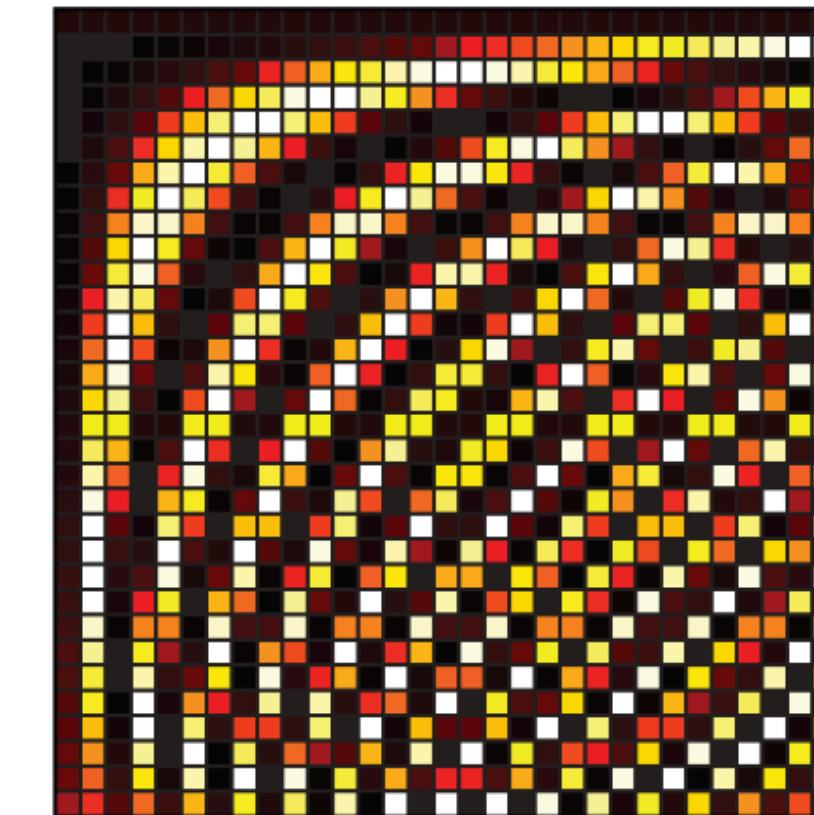
Topological
Signal

$$\mathbf{y} \in \mathbb{C}^M$$



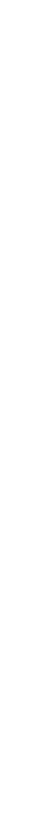
Dictionary
(change-of-basis)

$$D \in \mathbb{C}^{M \times N}$$



Sparse
Representation

$$\mathbf{x} \in \mathbb{C}^N$$



Sparse Representation

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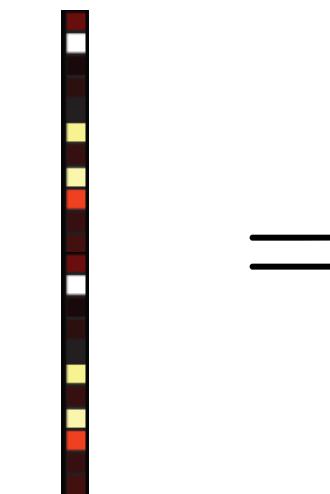
Objective:

Find the sparse representation
that minimizes the
approximation error:

$$\|y - Dx\|_2^2$$

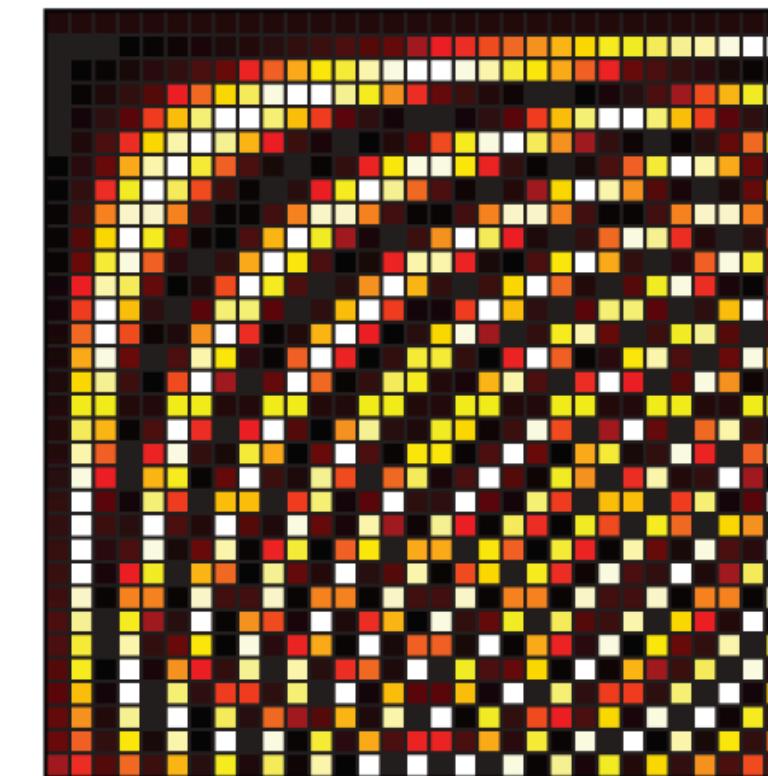
Topological
Signal

$$\mathbf{y} \in \mathbb{C}^M$$



Dictionary
(change-of-basis)

$$D \in \mathbb{C}^{M \times N}$$



Sparse
Representation

$$\mathbf{x} \in \mathbb{C}^N$$



Dictionary Learning

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Informatica e Statistica

Idea:

1.

Build a **learnable** dictionary and **exploit geometrical structure** of the topology to parameterize it.

2.

Use **Hodge theory** to impose a "**separated**" parameterization.

3.

Make the dictionary **overcomplete** to exploit redundancy

4.

Setup an efficient iterative **alternating-direction algorithm** to solve the resulting **non-convex** problem

Define the learnable dictionary as a J -th order **Cell Convolutional FIR Filter**

$$D = h^{(id)} I + \sum_{j=1}^J h_j(L_k)^j$$



Dictionary Learning

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Define the learnable dictionary as a J -th order **Cell Convolutional FIR Filter**

$$D = h^{(id)} I + \sum_{j=1}^J h_j (L_k)^j$$

$$\mathbf{h} \in \mathbb{R}^{J+1}$$



Dictionary Learning

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Setup an efficient iterative
alternating-direction algorithm
to solve the resulting **non-convex**
problem.

Recall the definition of k-th order Hodge
Laplacian matrix

$$L_k = \mathbf{B}_k^T \mathbf{B}_k + \mathbf{B}_{k+1} \mathbf{B}_{k+1}^T = L_k^{(d)} + L_k^{(u)}$$

Exploit the **Hodge Decomposition** for
topological signals in order to **independently**
parameterize lower and upper information

$$D = h^{(id)} I + \sum_{j=1}^J h_j^{(u)} (L_k^{(u)})^j + h_j^{(d)} (L_k^{(d)})^j$$



Dictionary Learning

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Independently parameterize lower and upper information

$$D = h^{(id)} I + \sum_{j=1}^J h_j^{(u)} (L_k^{(u)})^j + h_j^{(d)} (L_k^{(d)})^j$$

$\mathbf{h} \in \mathbb{R}^{2J+1}$



Dictionary Learning

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Create an **overcomplete** dictionary by concatenating P sub-dictionaries, i.e.:

$$\mathbf{D} = \{D_1, D_2, \dots, D_P\} \in \mathbb{R}^{M \times PM}$$

where each sub-dictionary is a FIR Cell Filter with **Separated Hodge Laplacian** parameterization

$$D_i = h_i^{(id)} I + \sum_{j=1}^J h_{ij}^{(u)} (L_k^{(u)})^j + h_{ij}^{(d)} (L_k^{(d)})^j , \quad i = 1, \dots, P$$



Dictionary Learning

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Idea:

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4. Setup an efficient iterative **alternating-direction algorithm** to solve the resulting **non-convex** problem.

$$\dim(\mathbf{x}) = MP > M = \dim(\mathbf{y})$$

↑
Overcomplete dictionary with **Separated Hodge Laplacian** parameterization

$$D_i = h_i^{(id)} I + \sum_{j=1}^J h_{ij}^{(u)} (L_k^{(u)})^j + h_{ij}^{(d)} (L_k^{(d)})^j$$

$$\mathbf{h} \in \mathbb{R}^{(2J+1)P}$$



Dictionary Learning

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Impose the **non-convex optimization problem** for **Topological Dictionary Learning**

$$(\mathbf{h}^*, \mathbf{X}^*) = \left\{ \begin{array}{l} \arg \min_{\mathbf{h}, \mathbf{X}} \|\mathbf{Y} - \mathbf{DX}\|_F^2 + \gamma \|\mathbf{h}\|_2^2 \\ s.t. \\ a) \|x_i\|_0 \leq K_0, \quad i = 1, \dots, N \\ b) 0 \preceq D_p \preceq dI, \quad p = 1, \dots, P \\ c) (d - \varepsilon)I \preceq \sum_{p=1}^P D_p \preceq (d + \varepsilon)I \\ d) D_p \text{ defined as before, } \quad p = 1, \dots, P \end{array} \right\}$$

Frequency behaviour control



Dictionary Learning

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Idea:

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3. Make the dictionary **overcomplete** to exploit redundancy

4. Setup an efficient iterative **alternating-direction algorithm** to solve the resulting **non-convex** problem

Decompose the problem in two sub-problems and alternate the optimization of the **dictionary** and the **sparse representation** keeping one of the two variables fixed.

$$\mathbf{h}^{[t+1]} = \begin{cases} \arg \min_{\mathbf{h}} \|\mathbf{Y} - \mathbf{D}(\mathbf{h})\mathbf{X}^{[t]}\|_F^2 + \gamma \|\mathbf{h}\|_2^2 \\ s.t. \\ b) 0 \preceq \mathbf{D}_p \preceq dI, \quad p = 1, \dots, P \\ c) (d - \varepsilon)I \preceq \sum_{p=1}^P \mathbf{D}_p \preceq (d + \varepsilon)I \\ d) \mathbf{D}_p \text{ defined as before, } \quad p = 1, \dots, P \end{cases}$$

SDP

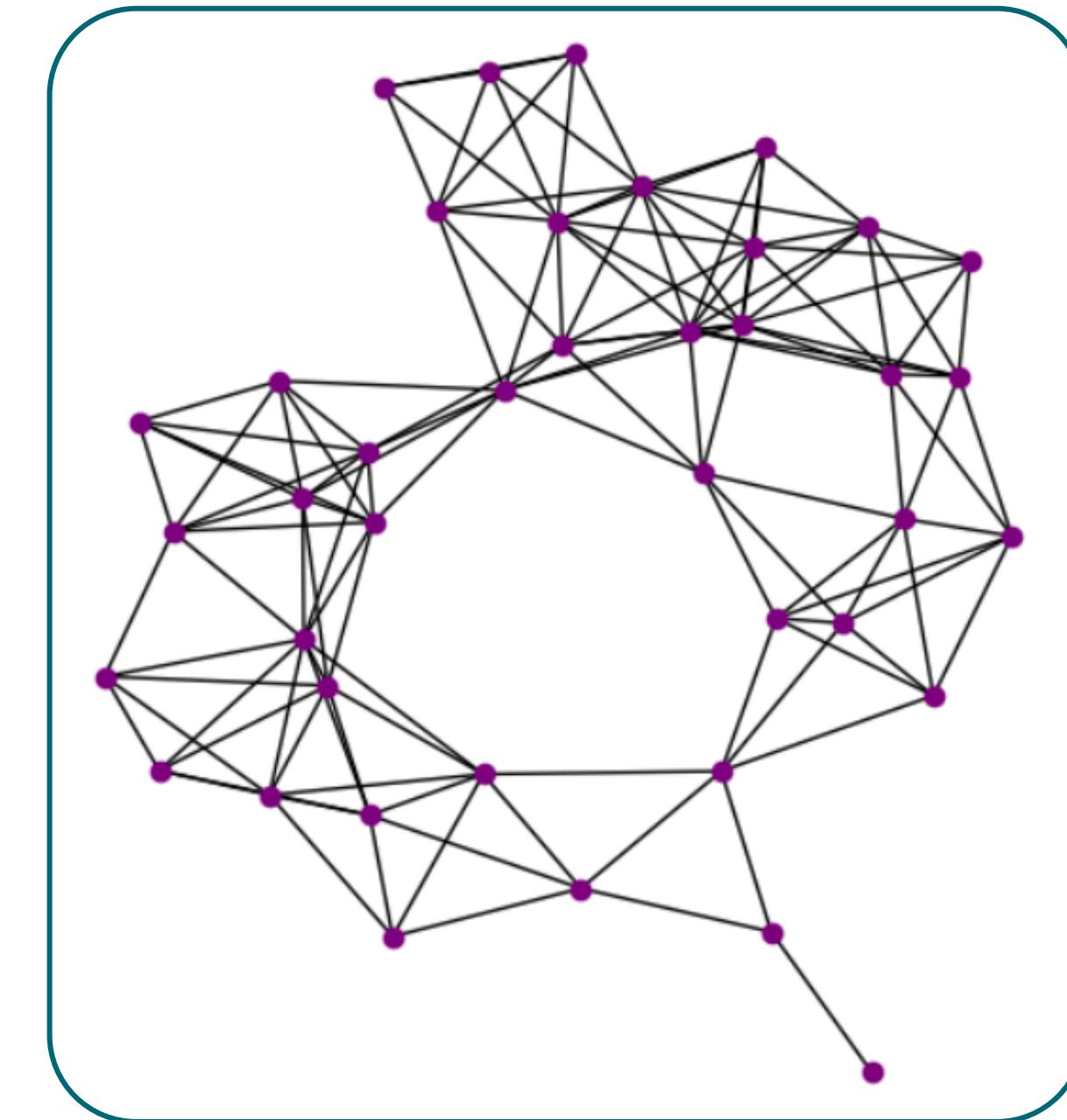
$$\mathbf{X}^{[t+1]} = \begin{cases} \arg \min_{\mathbf{X}} \|\mathbf{Y} - \mathbf{D}(\mathbf{h}^{[t+1]})\mathbf{X}\|_F^2 \\ s.t. \\ a) \|x_i\|_0 \leq K_0, \quad i = 1, \dots, N \end{cases}$$

OMP



Synthetic Data

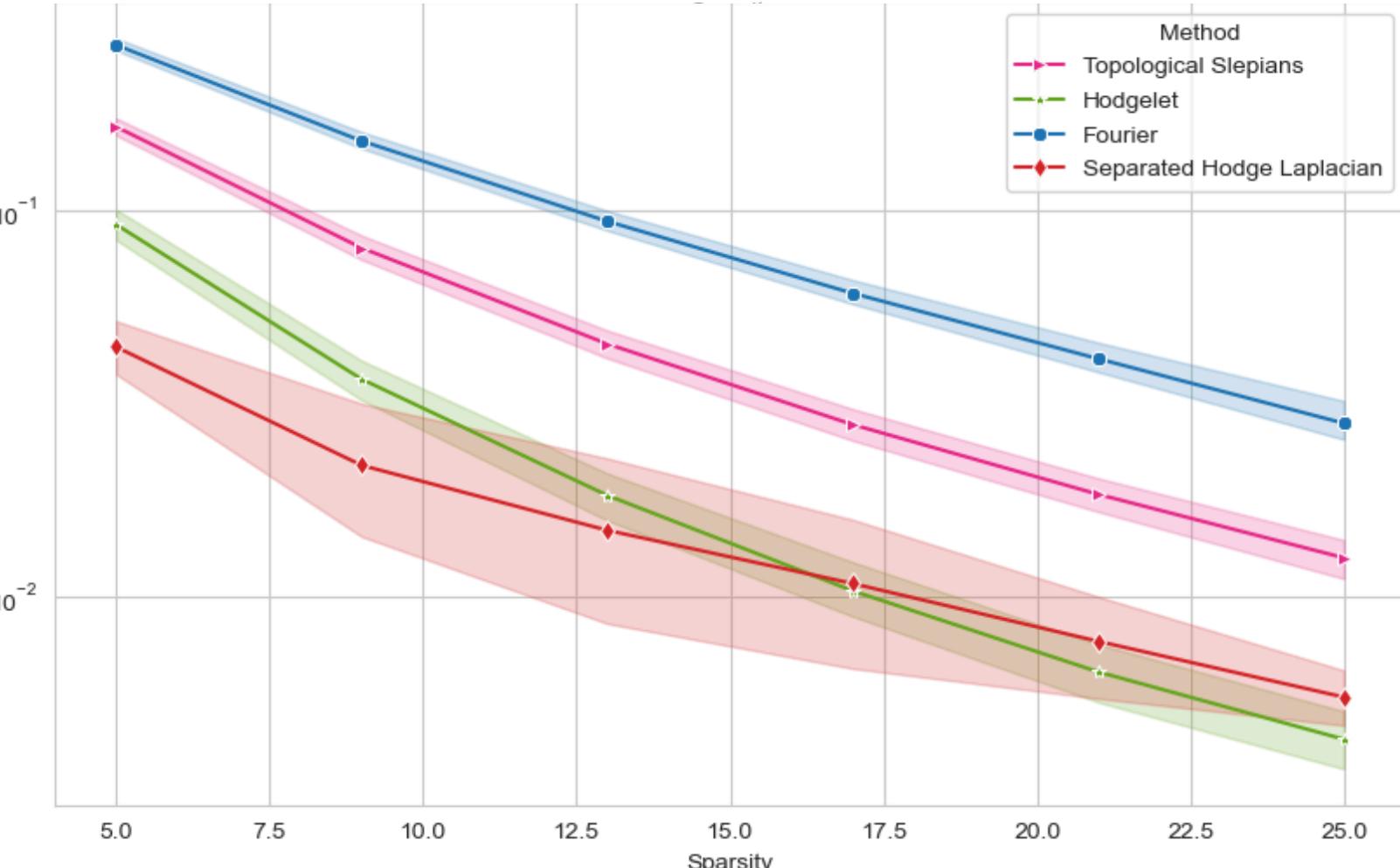
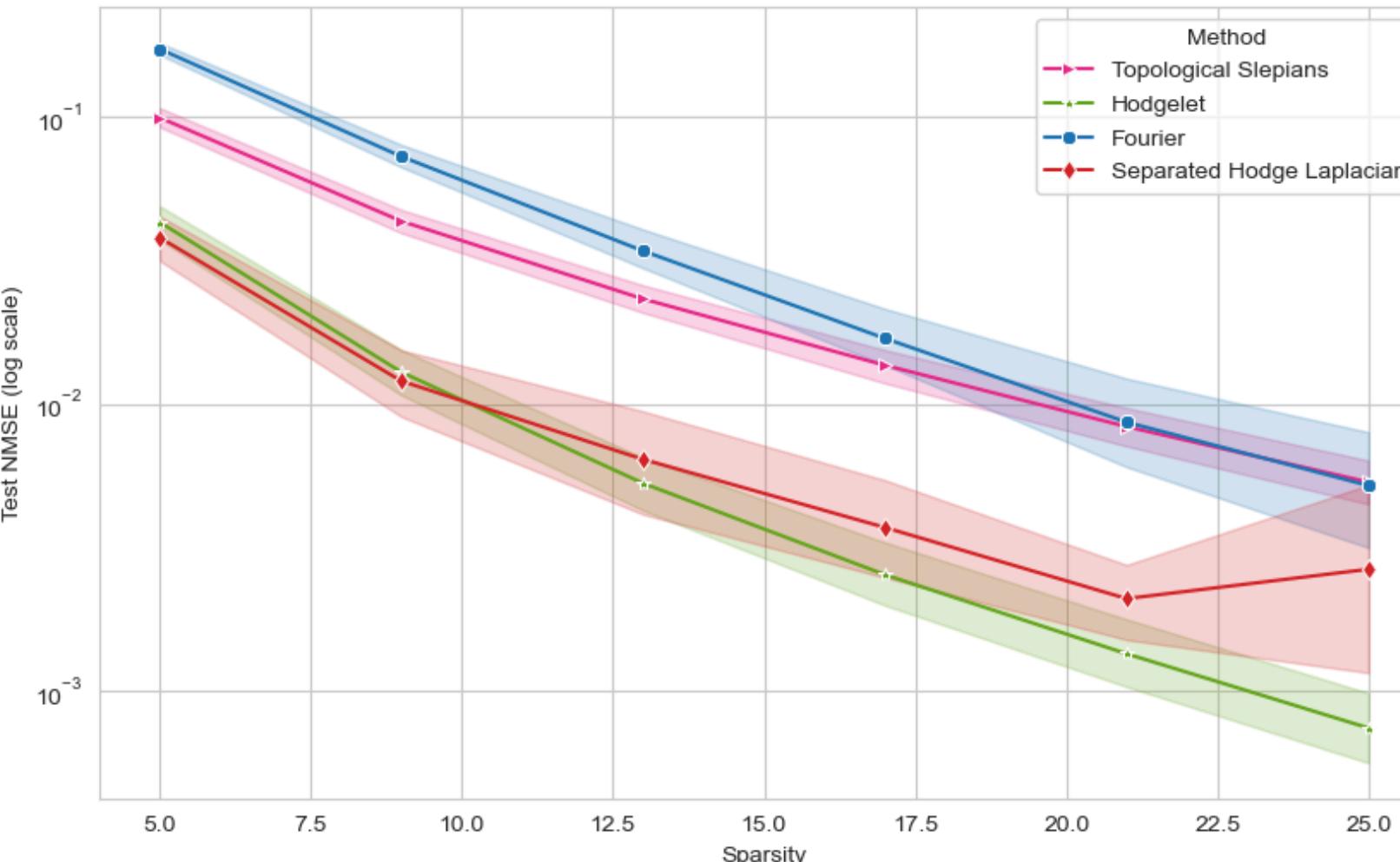
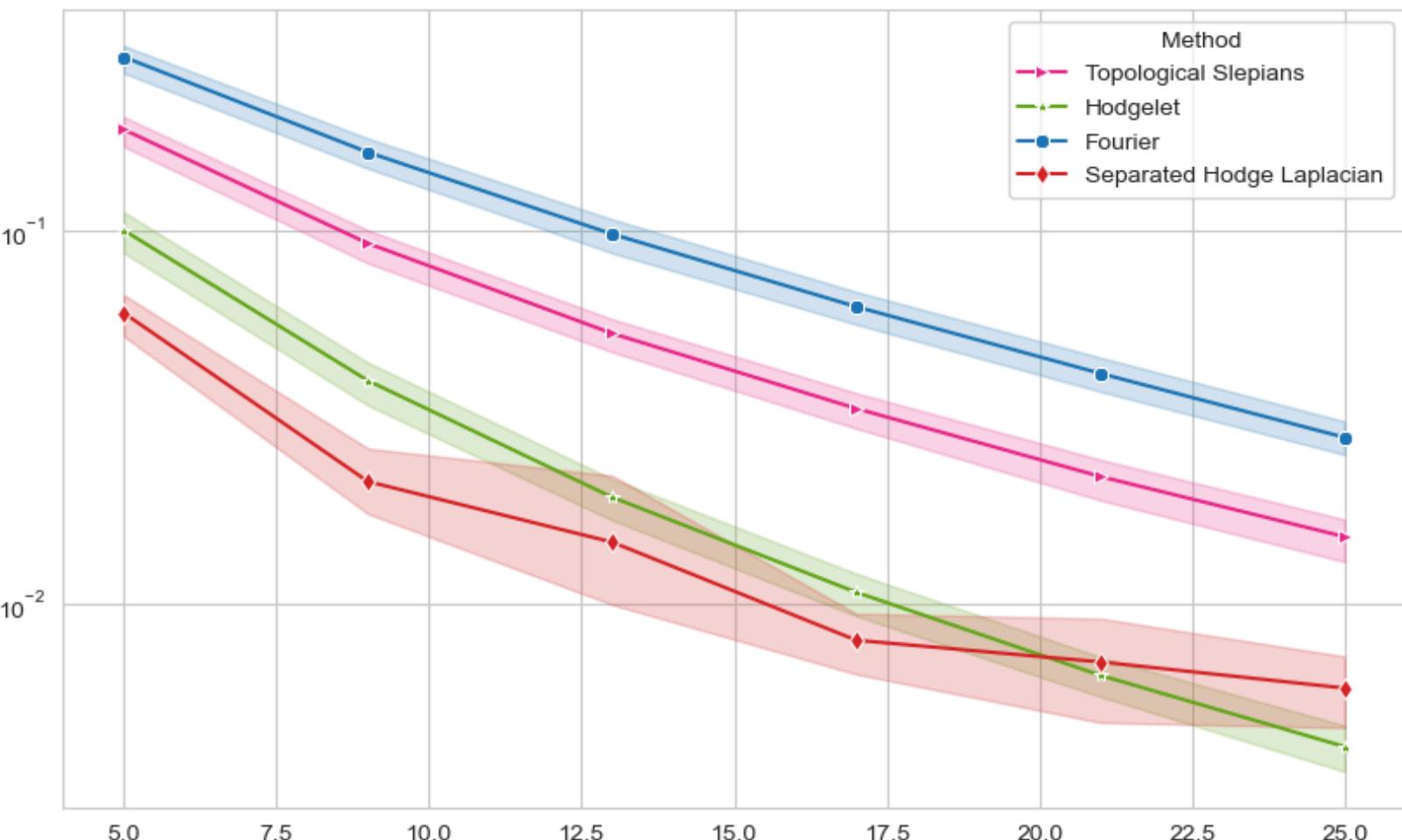
- Simulate 3 different types of dataset using 3 different generating functions for each proposed dictionary parameterization:
 - **Edge Laplacian**
 - **Joint Hodge Laplacian**
 - **Separated Hodge Laplacian**
- Set **P=3** and **J=2**
- **10 datasets** for each parameterization
- **220 edge signals** for each dataset defined over the same simulated **second order cell complex**
- The cell complex has:
 - **40** nodes
 - **100** edges
 - a max of **62** possible triangles



Dictionary Learning

Results on synthetic data

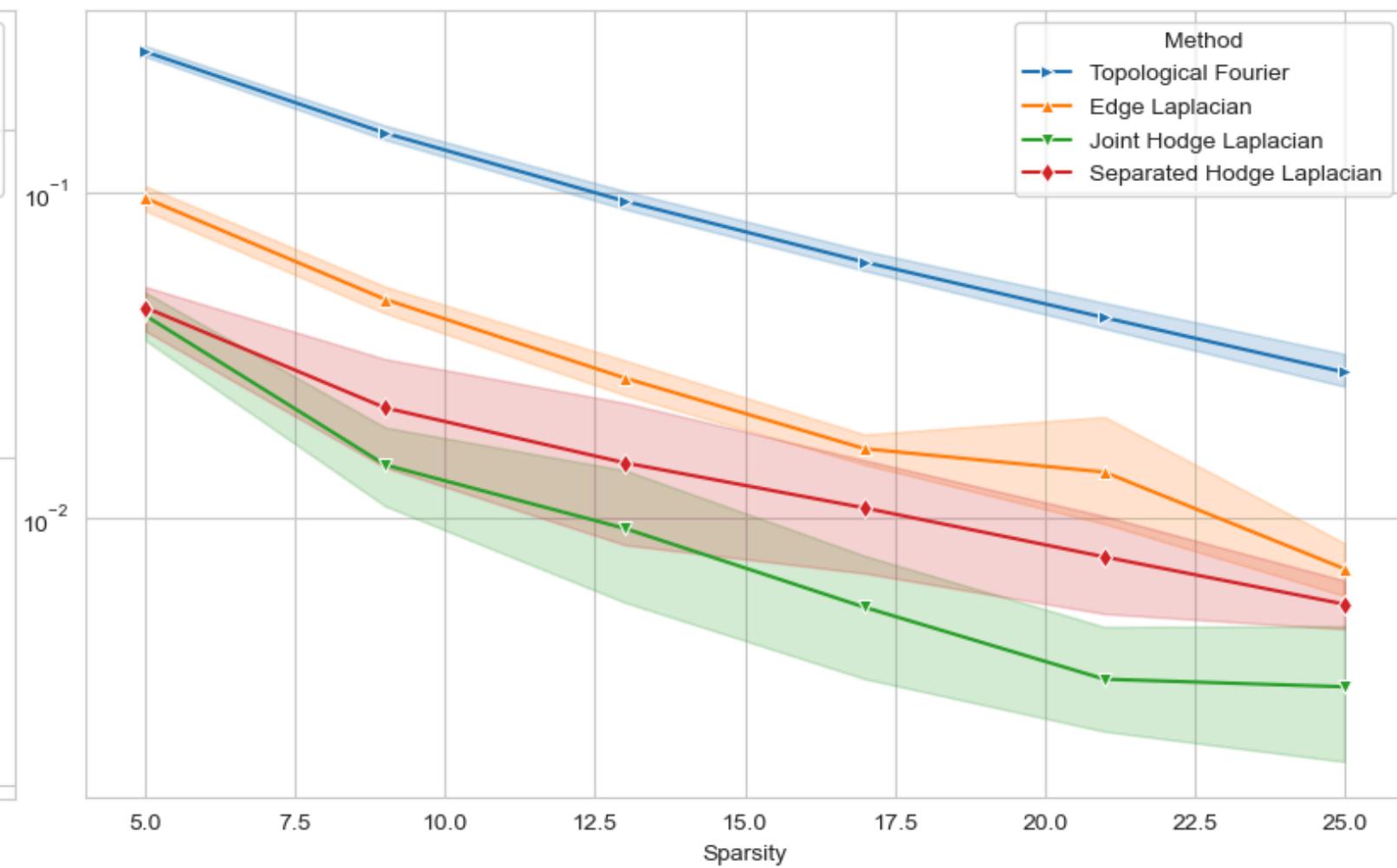
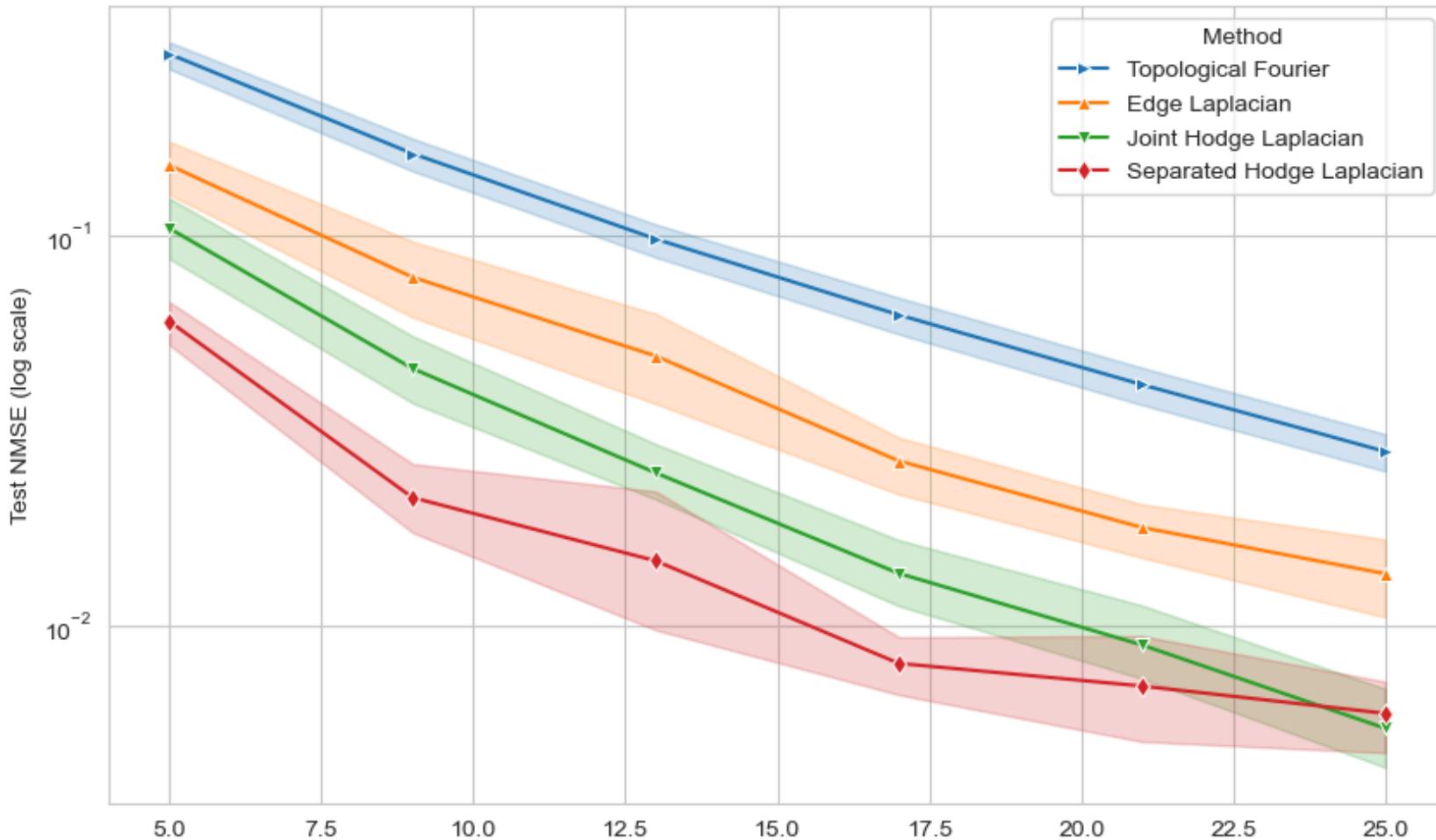
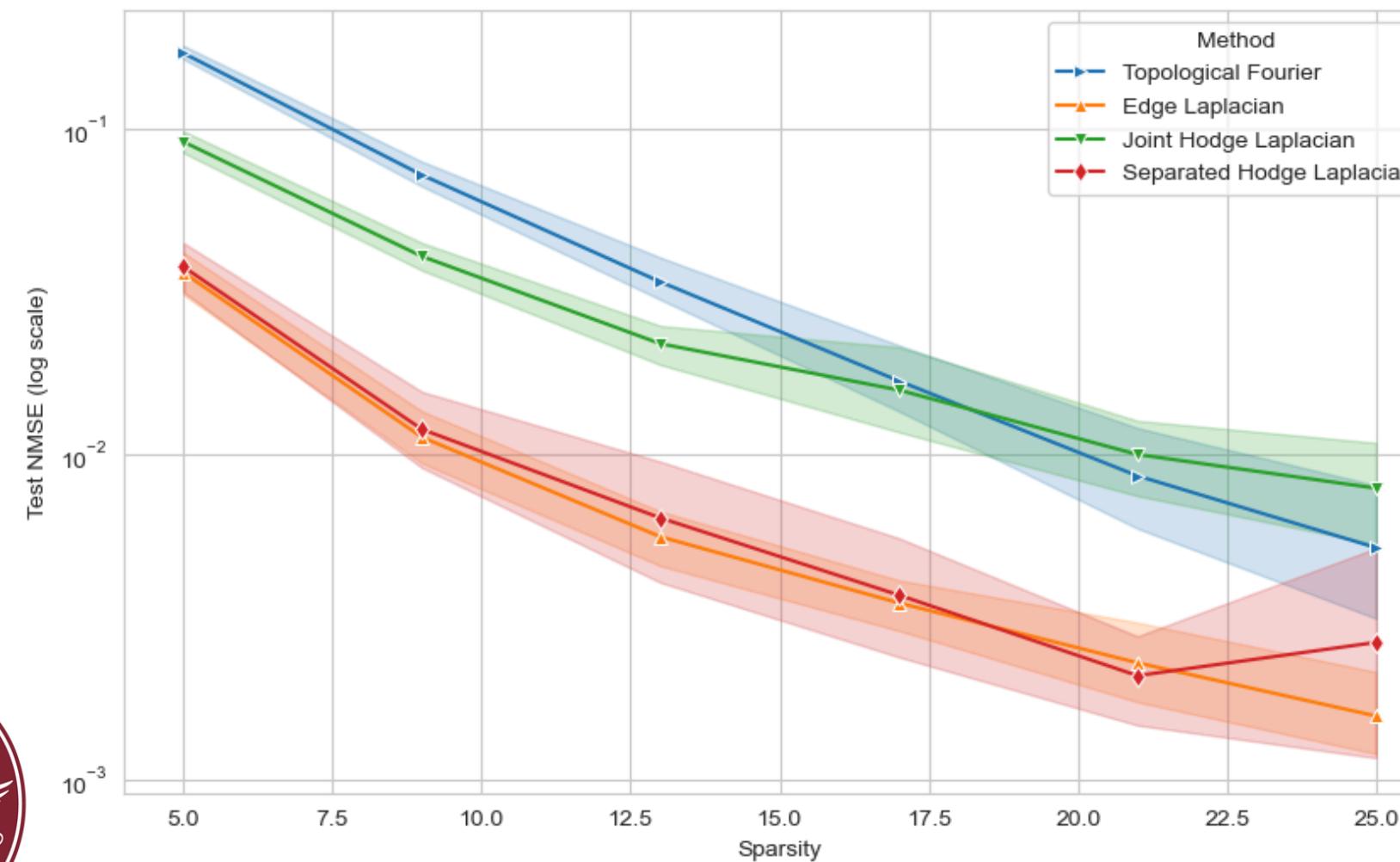
Comparison between dictionary learning algorithm and sparse representation with **analytical dictionaries**



Dictionary Learning

Results on synthetic data

Comparison between dictionary learning algorithm with different **dictionary parameterizations**



Topology Learning Integration

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Introduce **Topology Learning** process at the end of the alternating-direction algorithm:

- Begin with a '**full**' ('**empty**') **topology**
- Iteratively update the **diagonal masking matrix** T by setting a diagonal element to 0 (1)
- **Update the topology** by multiplying the incidence matrix by the masking matrix

$$L_k^{(u)} = B_{k+1} T B_{k+1}^T$$

- Greedily select the optimal topology that minimizes approximation error
- Newly apply the Alternating-direction algorithm with the new selected Laplacian

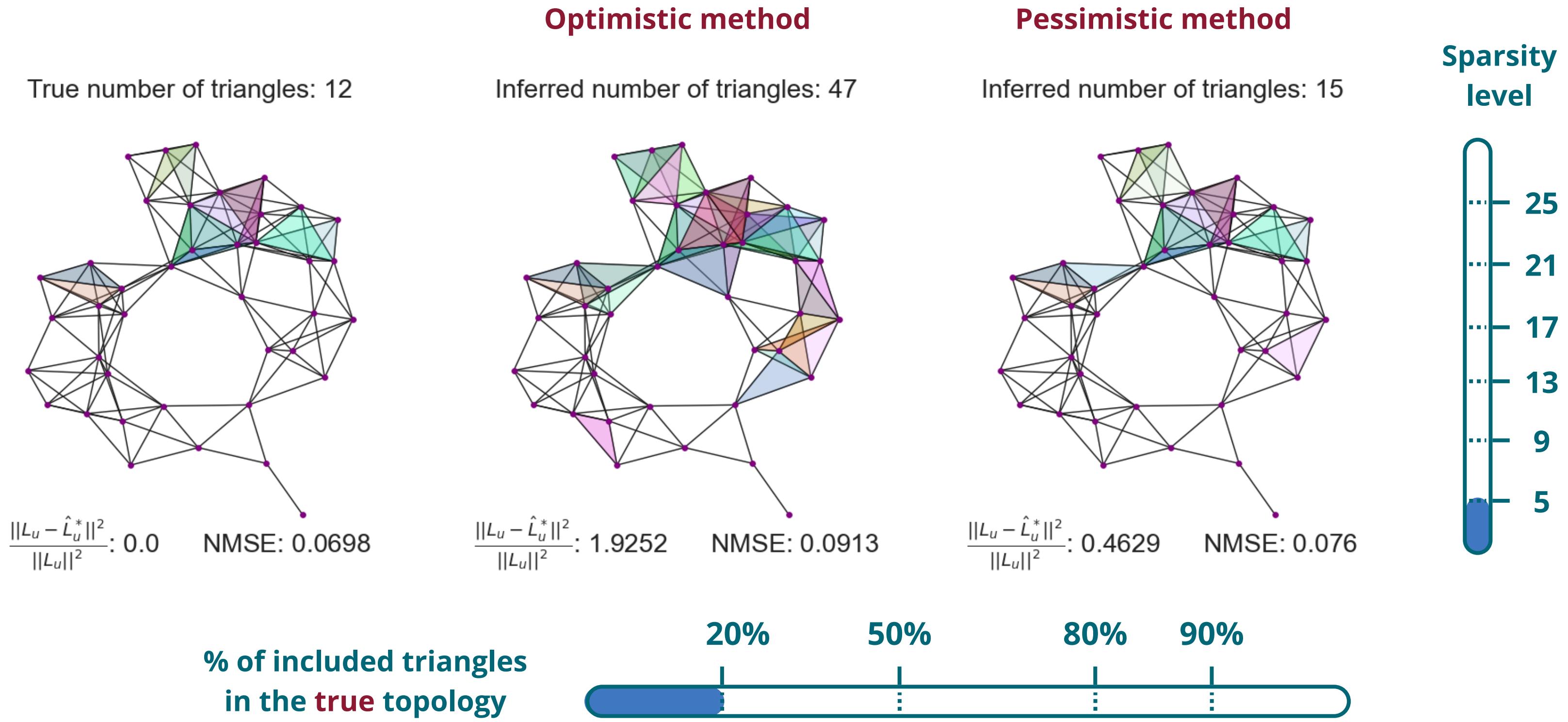
New relaxed assumptions:

- So far we assumed a **full cell complex** as 'full' i.e., all the cells belong to the topology
- Now we assume to only know the k-skeleton of our topology $L_k^{(d)}$
- Greedily infer the upper adjacency structure, and jointly learn the dictionary the upper Laplacian $L_k^{(u)}$



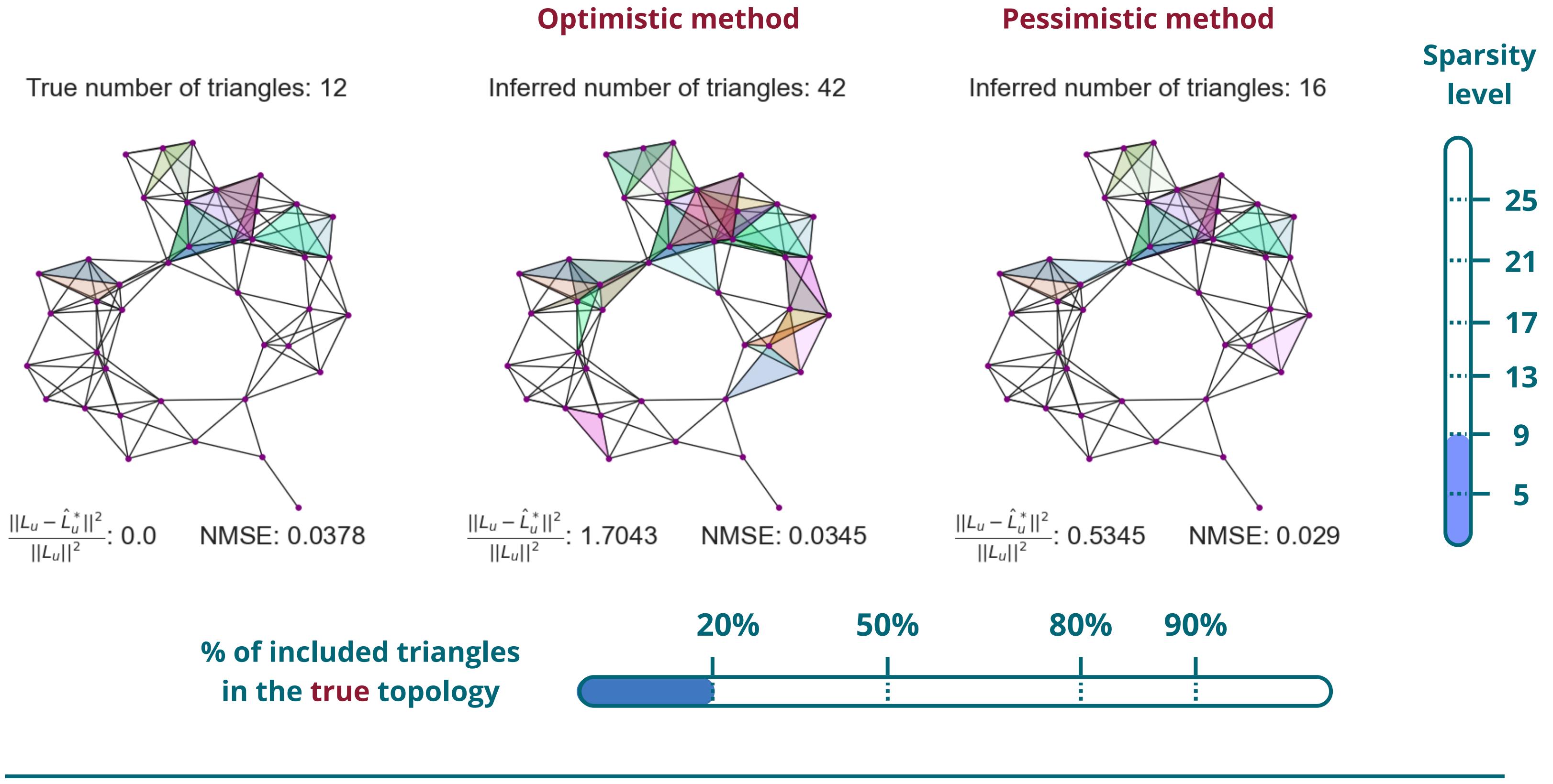
Joint Topology and Dictionary Learning

Results on synthetic data



Joint Topology and Dictionary Learning

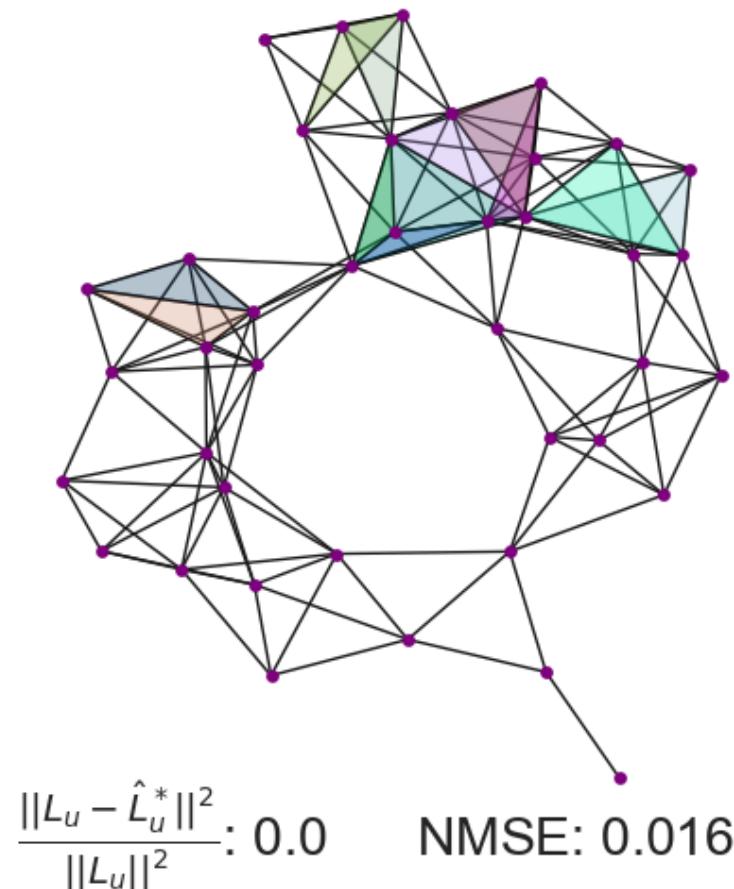
Results on synthetic data



Joint Topology and Dictionary Learning

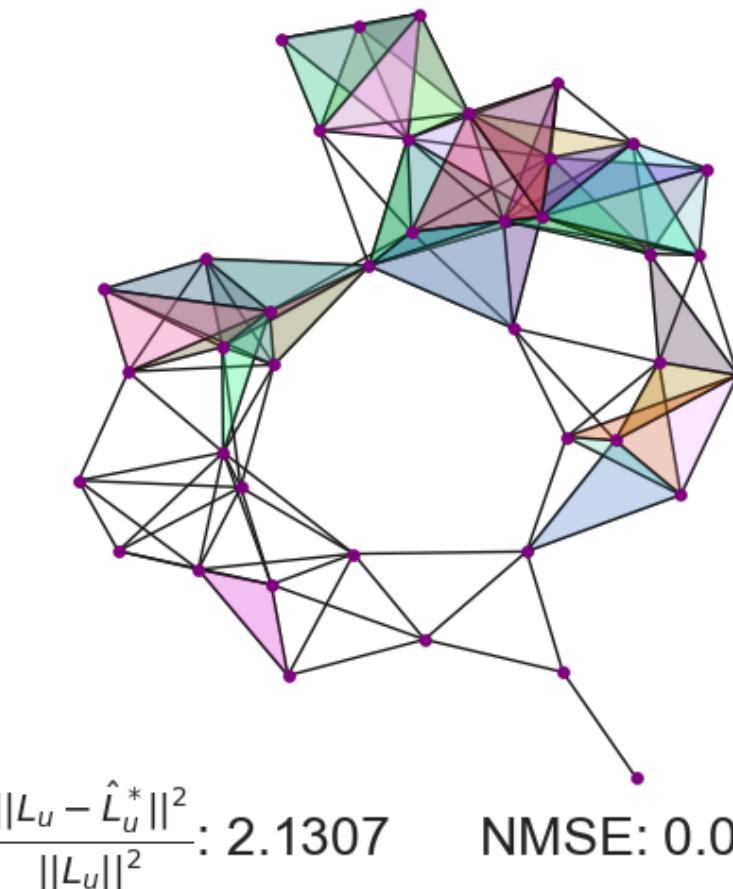
Results on synthetic data

True number of triangles: 12



Optimistic method

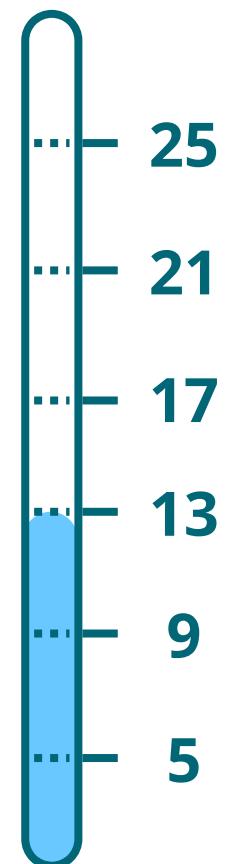
Inferred number of triangles: 54



Pessimistic method

Inferred number of triangles: 18

Sparsity level



% of included triangles
in the true topology

20%

50%

80%

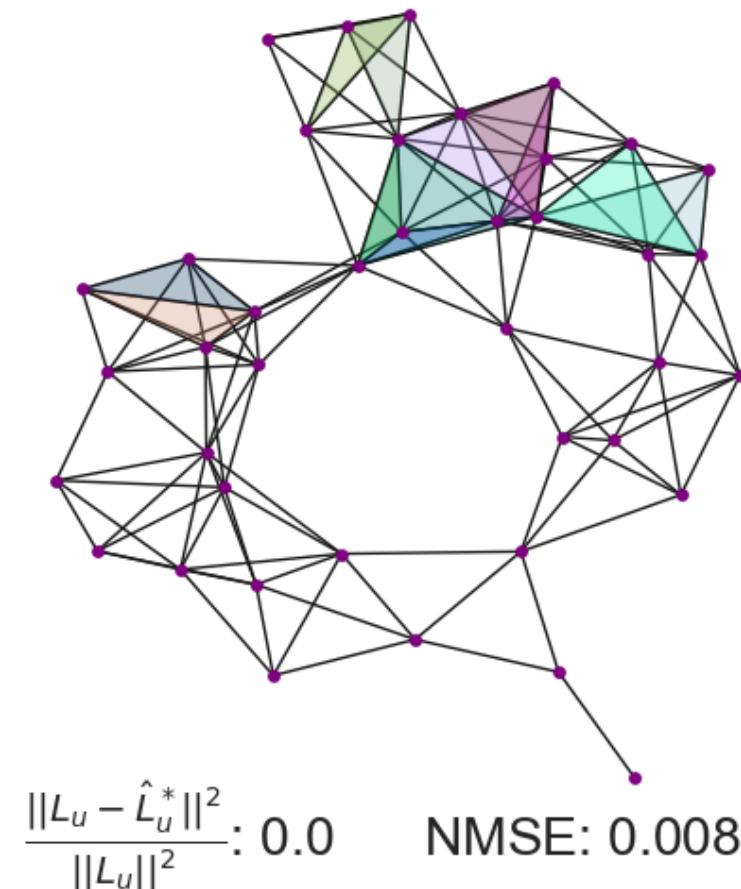
90%



Joint Topology and Dictionary Learning

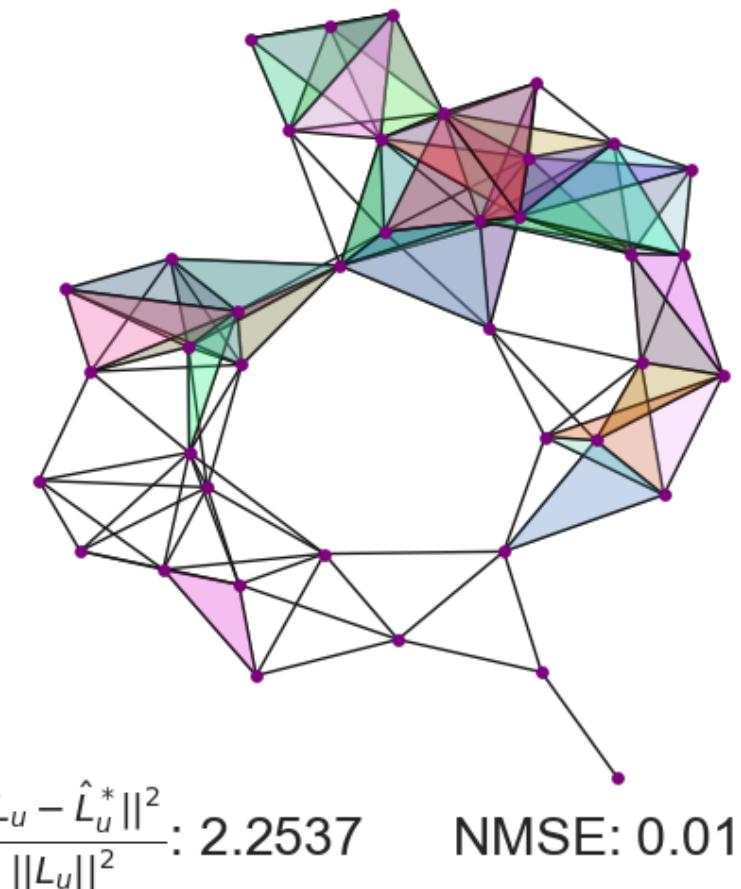
Results on synthetic data

True number of triangles: 12



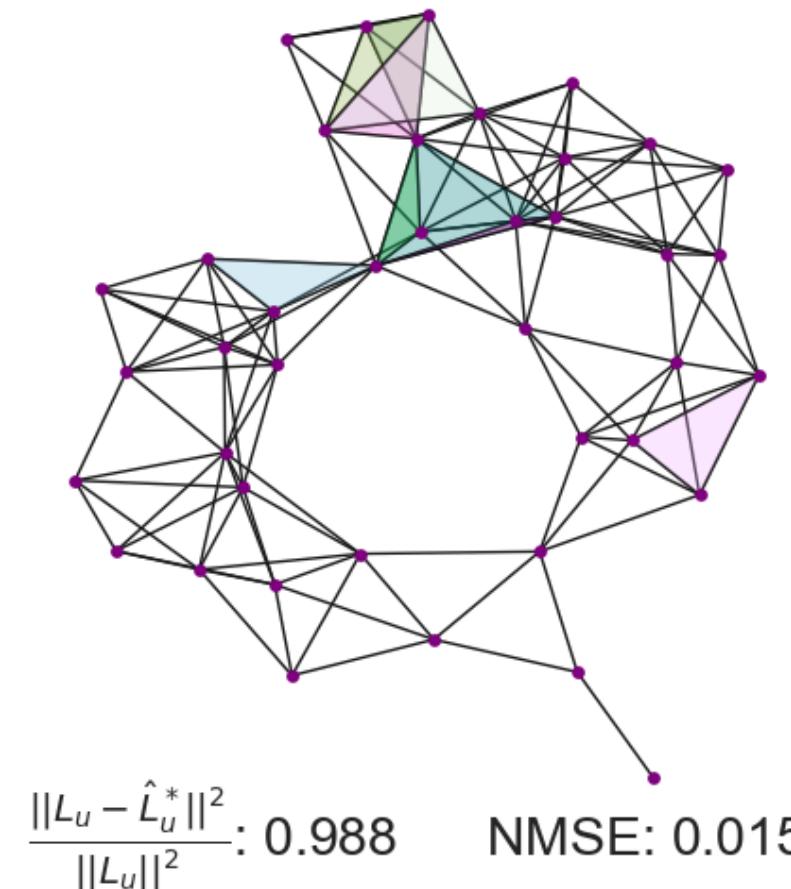
Optimistic method

Inferred number of triangles: 58

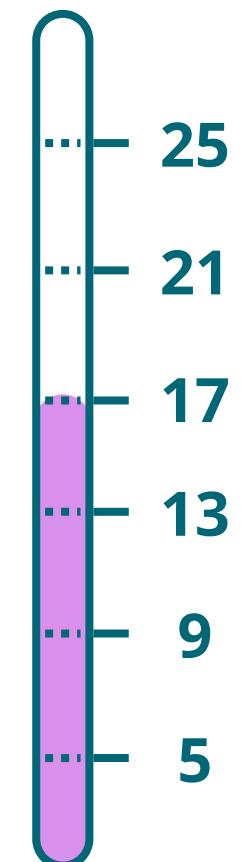


Pessimistic method

Inferred number of triangles: 9



Sparsity level



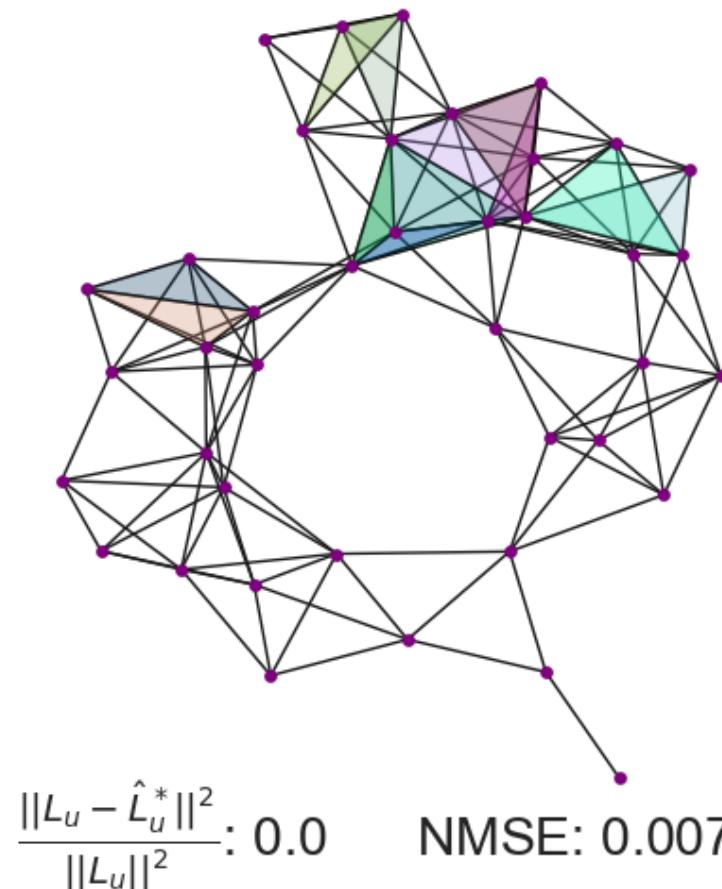
% of included triangles
in the true topology



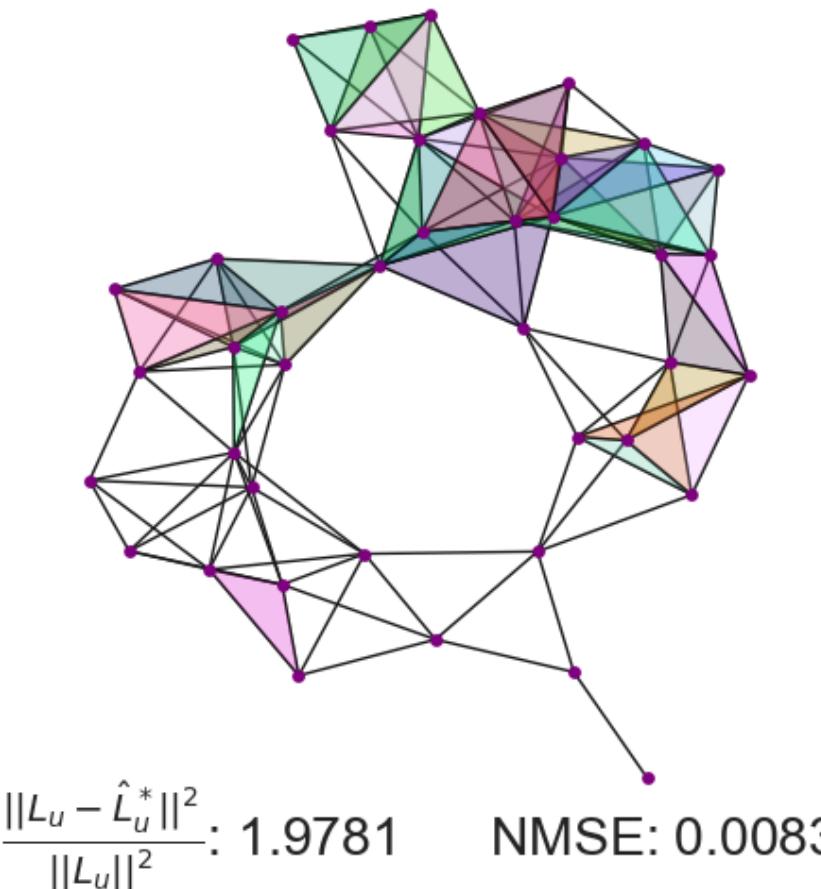
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 12

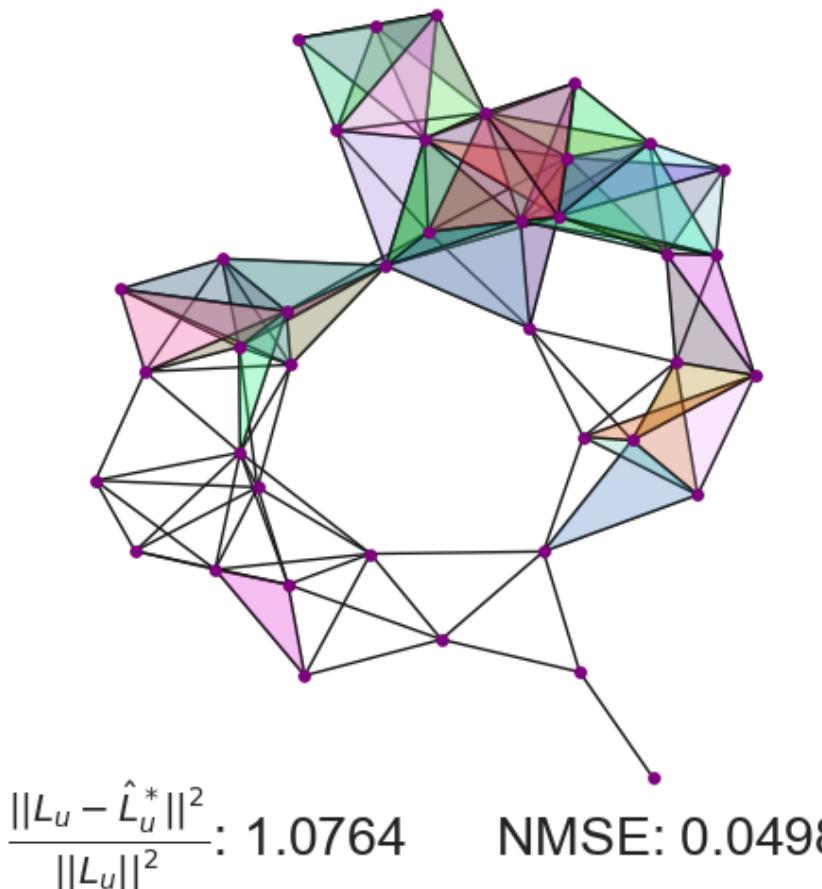


Inferred number of triangles: 49



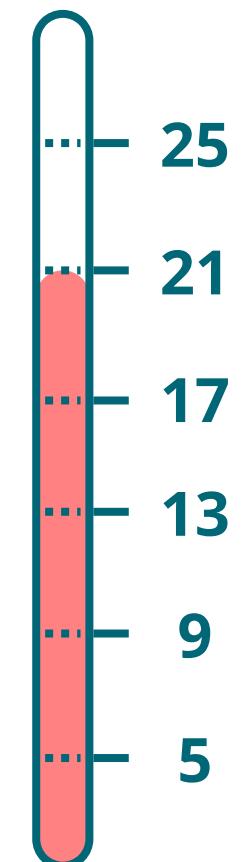
Optimistic method

Inferred number of triangles: 62



Pessimistic method

Sparsity level



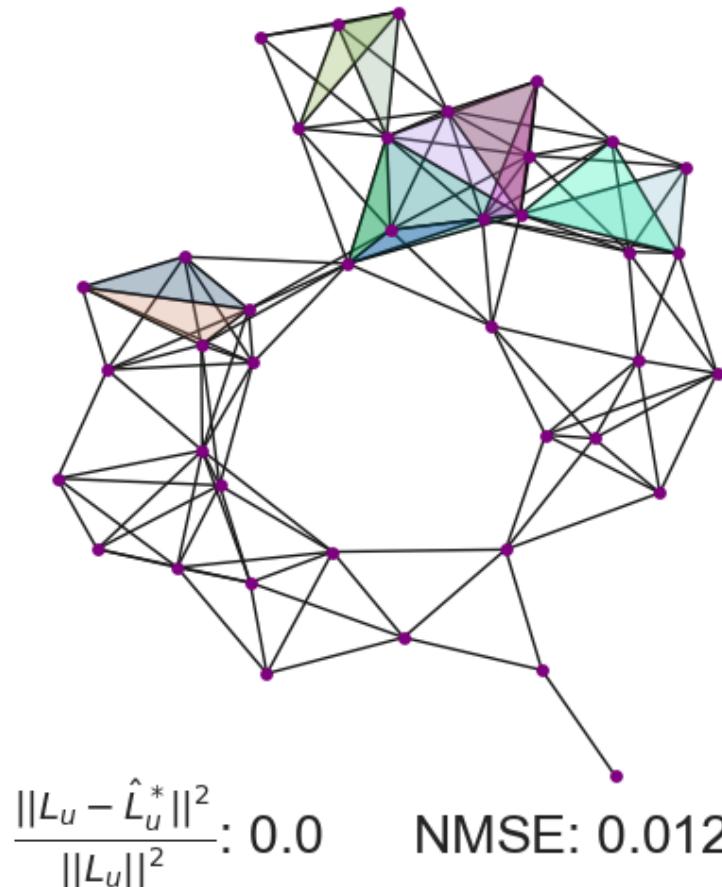
% of included triangles
in the true topology



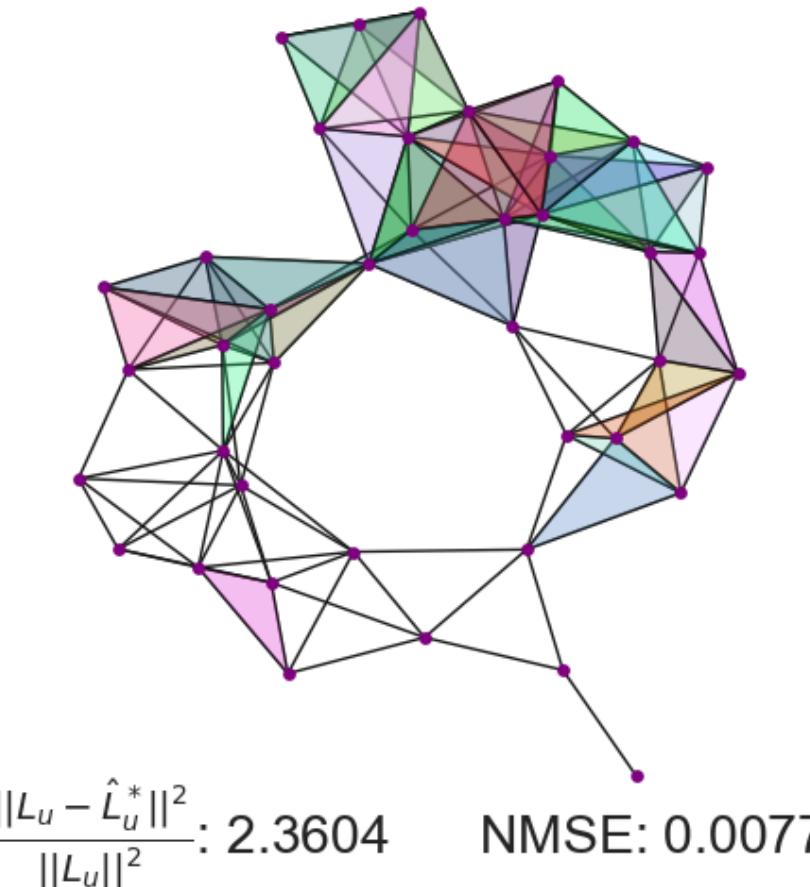
Joint Topology and Dictionary Learning

Results on synthetic data

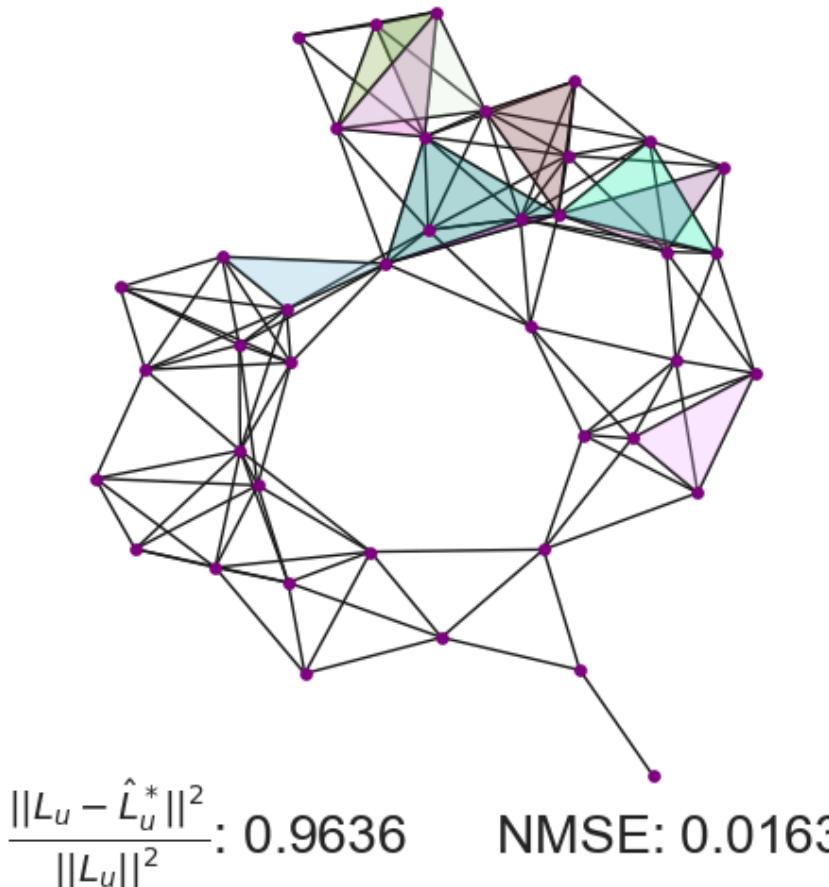
True number of triangles: 12



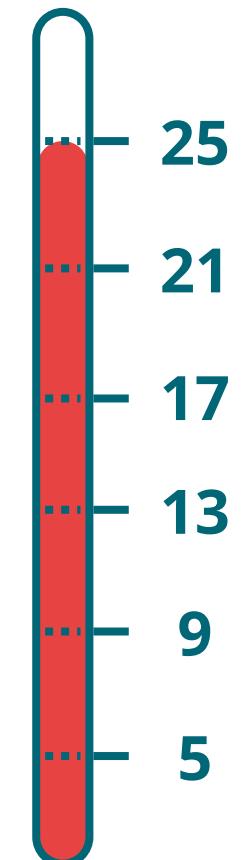
Inferred number of triangles: 62



Inferred number of triangles: 11



Sparsity level



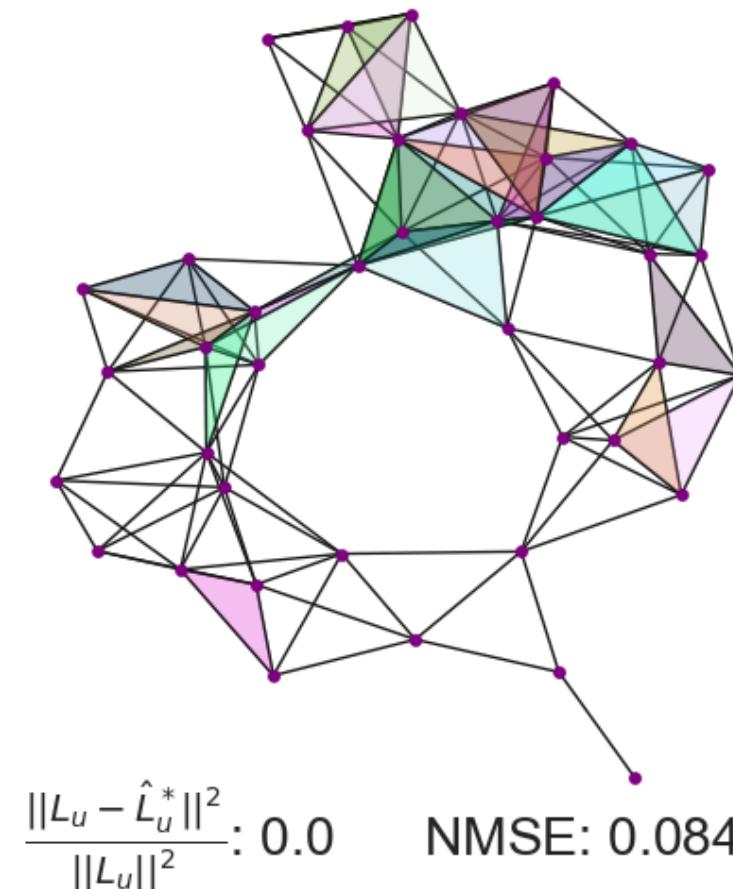
% of included triangles
in the true topology



Joint Topology and Dictionary Learning

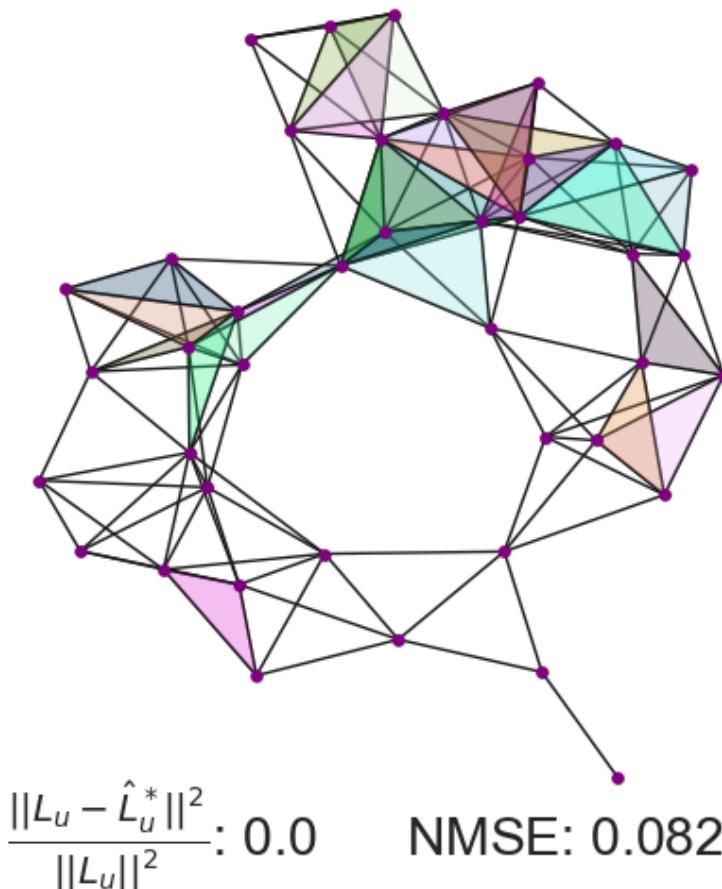
Results on synthetic data

True number of triangles: 31



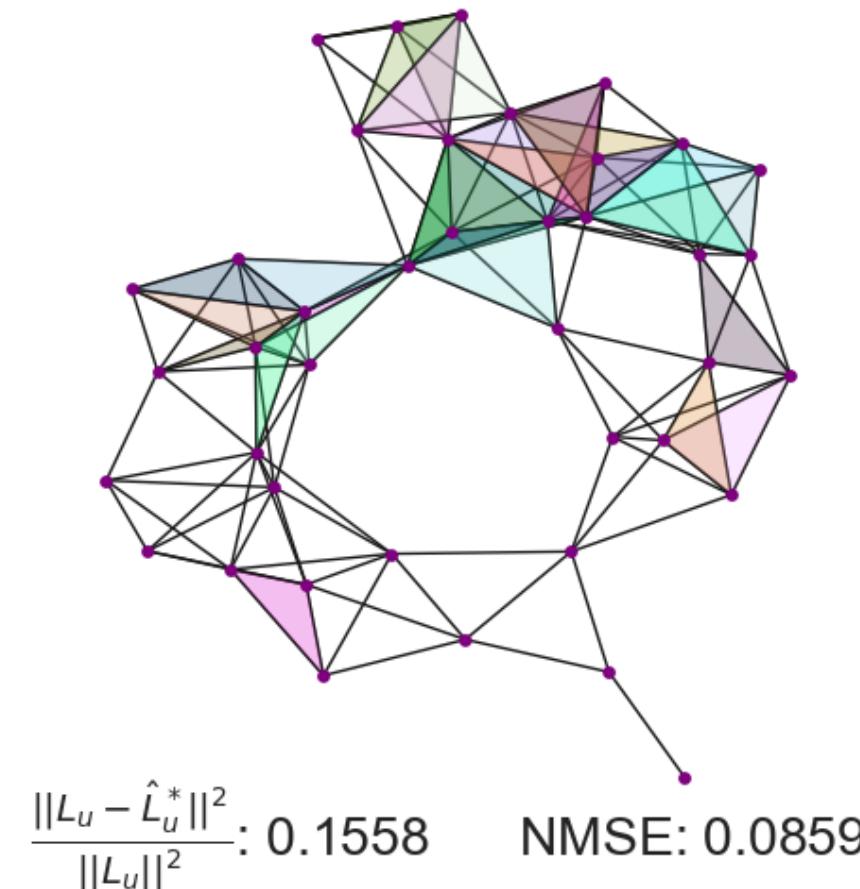
Optimistic method

Inferred number of triangles: 31

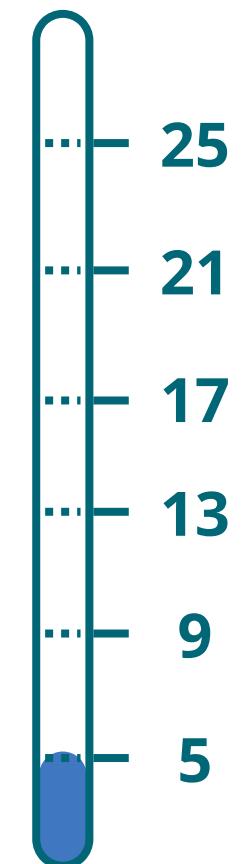


Pessimistic method

Inferred number of triangles: 32



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

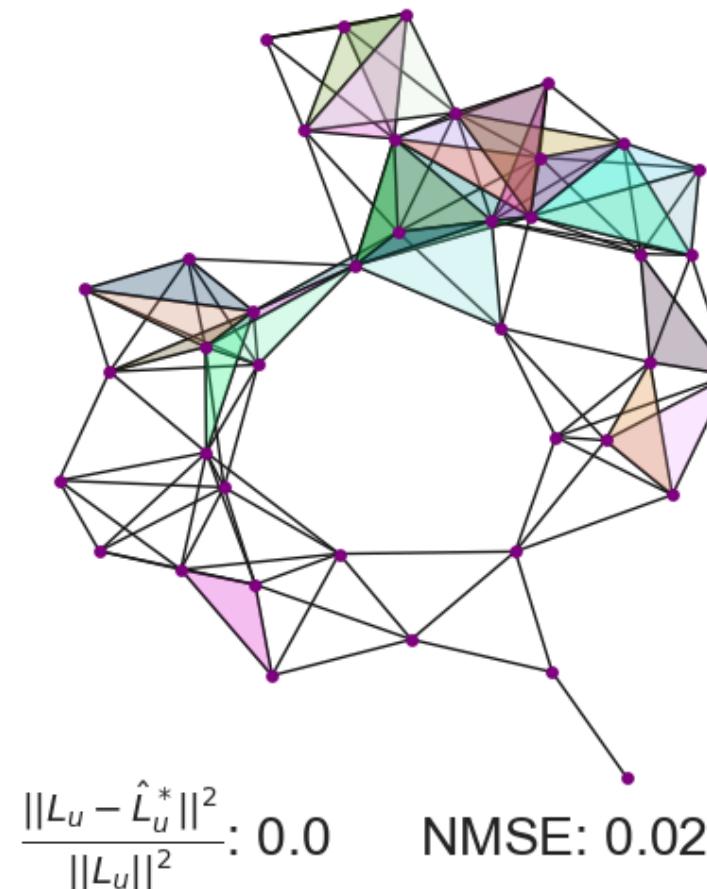
90%



Joint Topology and Dictionary Learning

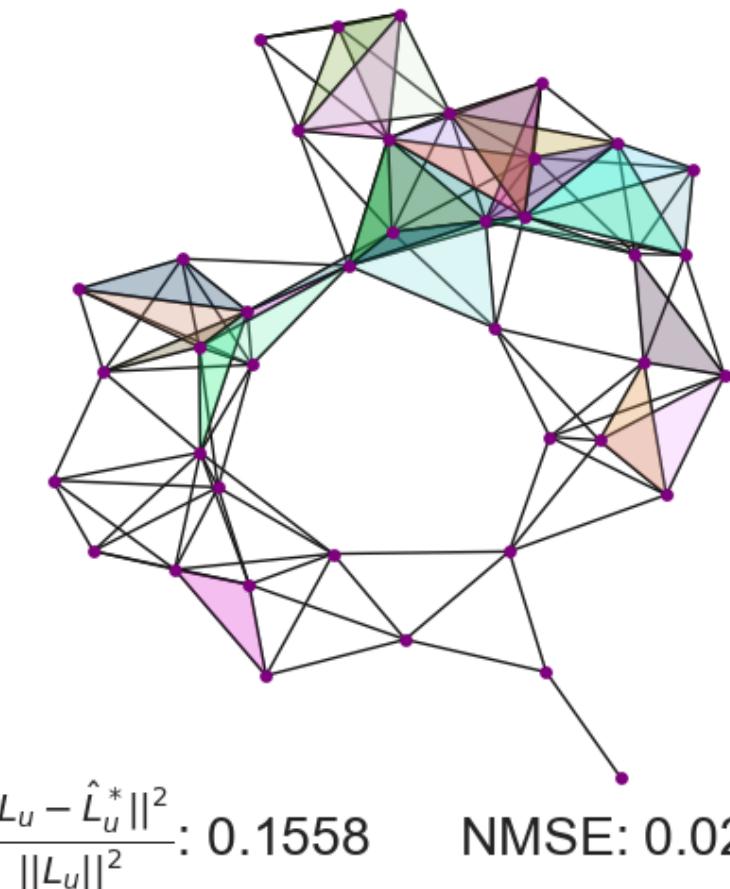
Results on synthetic data

True number of triangles: 31



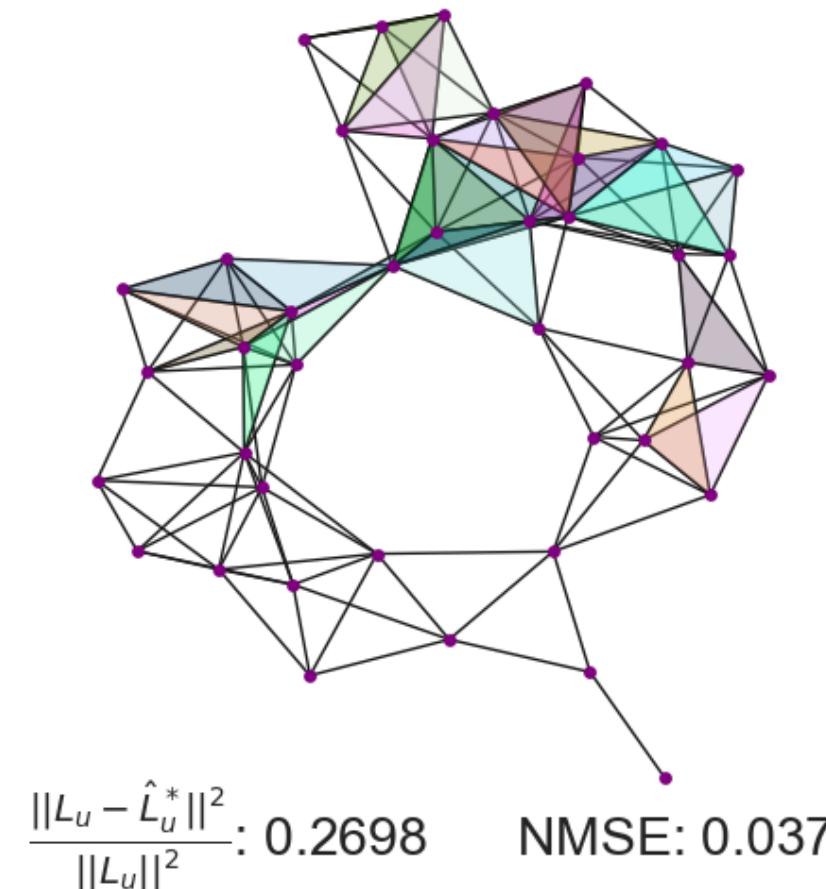
Optimistic method

Inferred number of triangles: 32

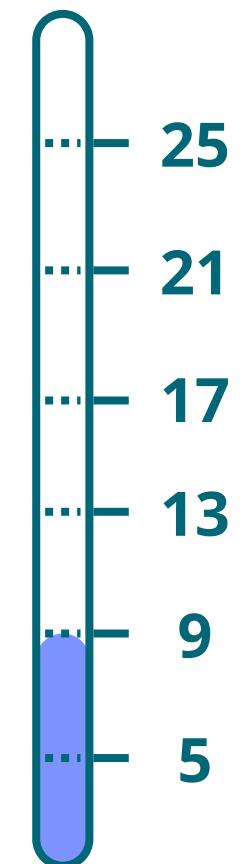


Pessimistic method

Inferred number of triangles: 32



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

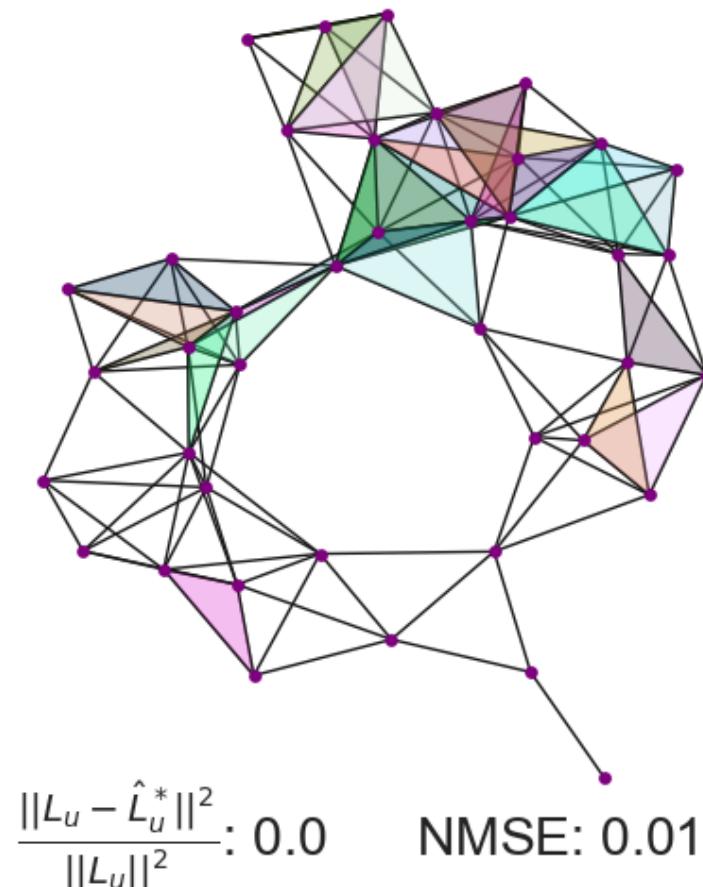
90%



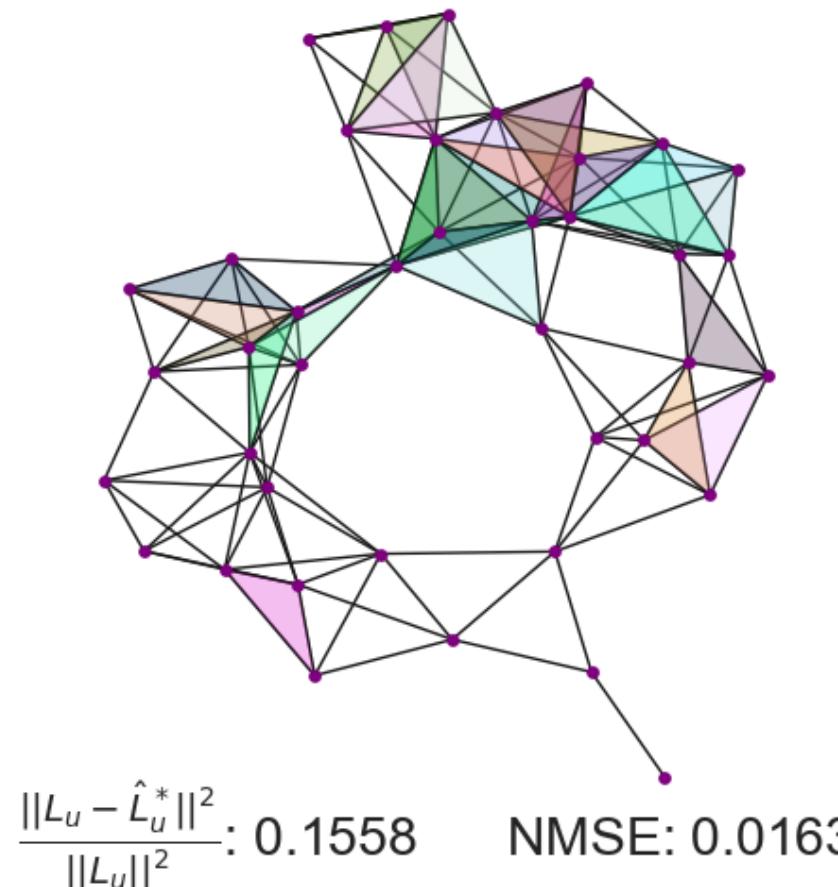
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 31

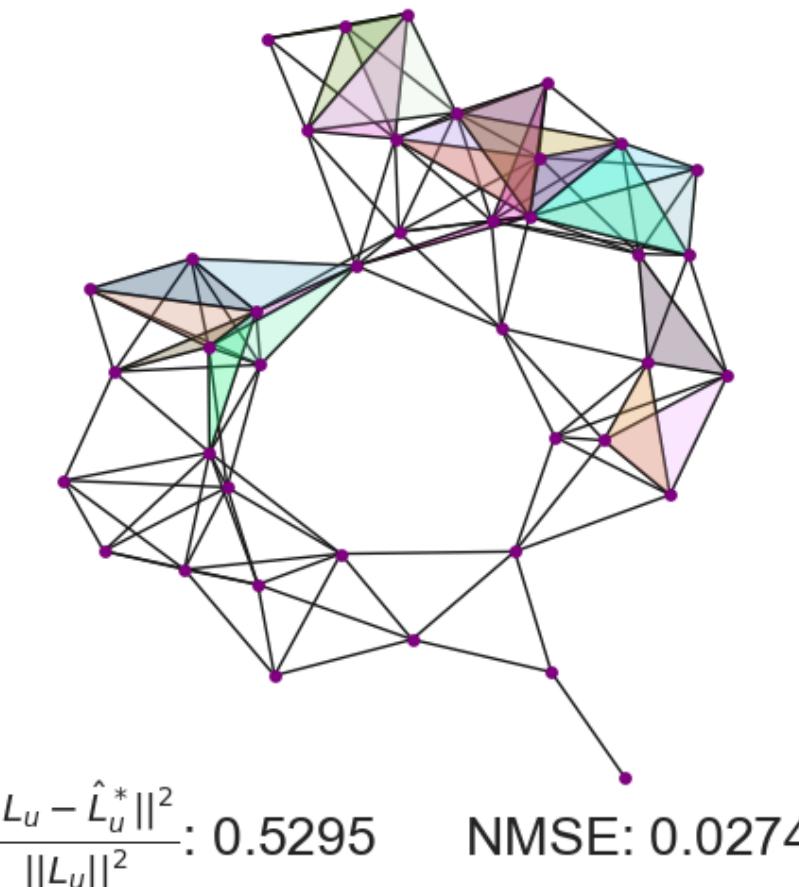


Inferred number of triangles: 32



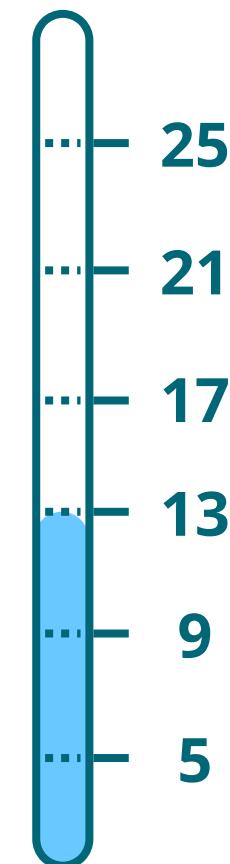
Optimistic method

Inferred number of triangles: 25



Pessimistic method

Sparsity level



% of included triangles
in the true topology

20%

50%

80%

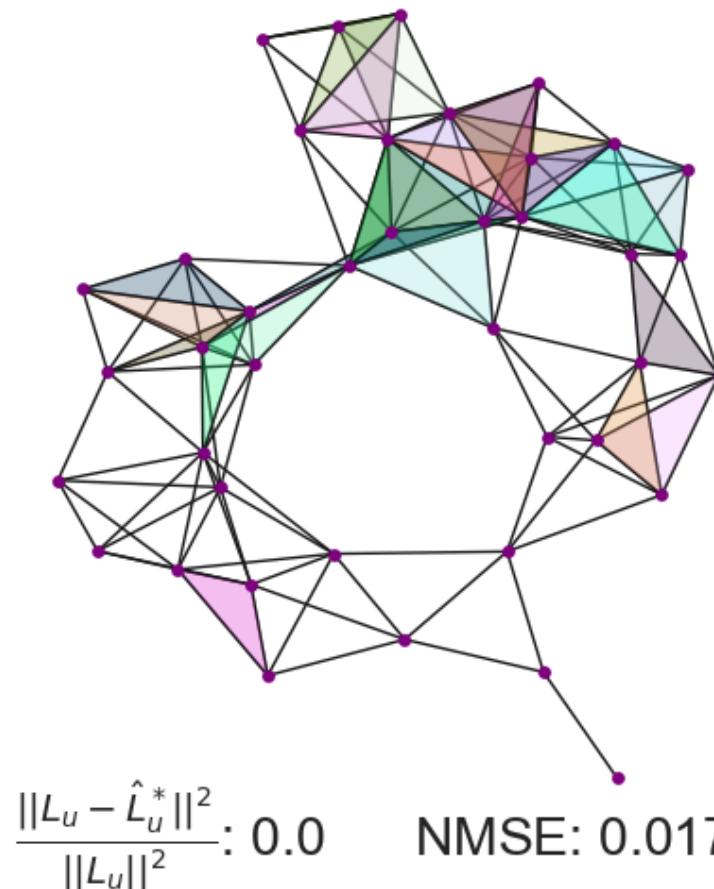
90%



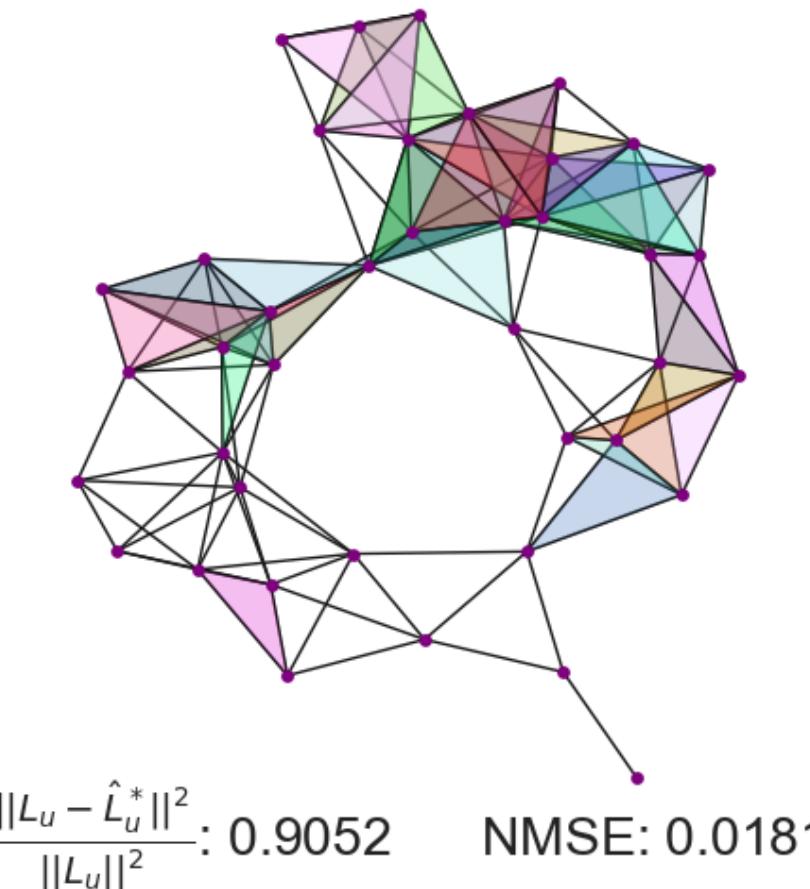
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 31



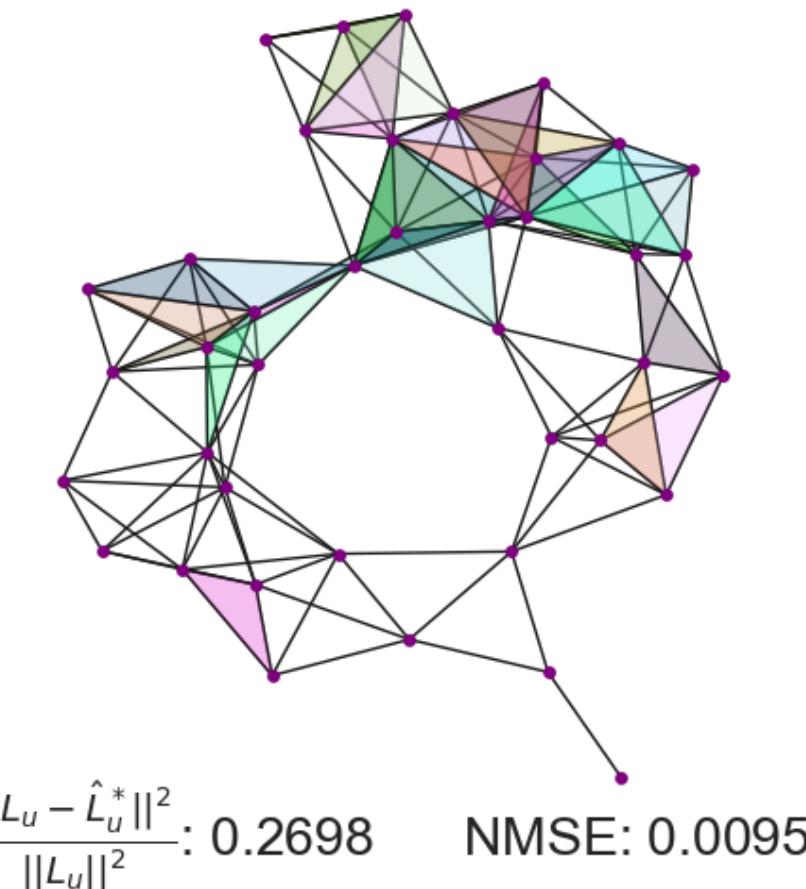
Inferred number of triangles: 55



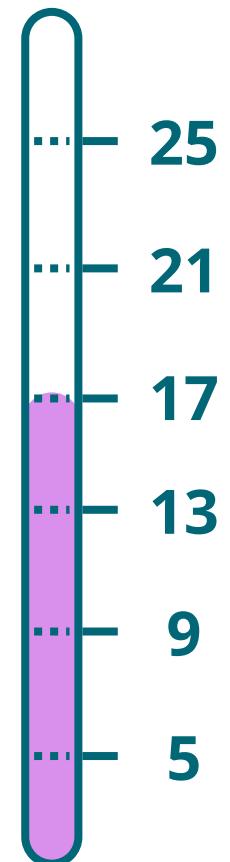
Optimistic method

Pessimistic method

Inferred number of triangles: 34



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

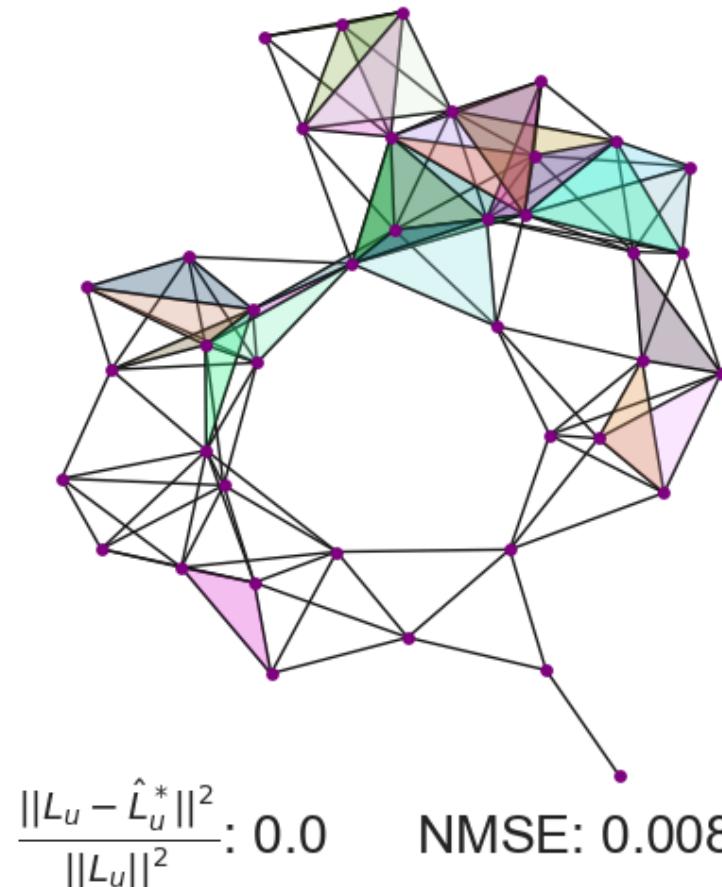
90%



Joint Topology and Dictionary Learning

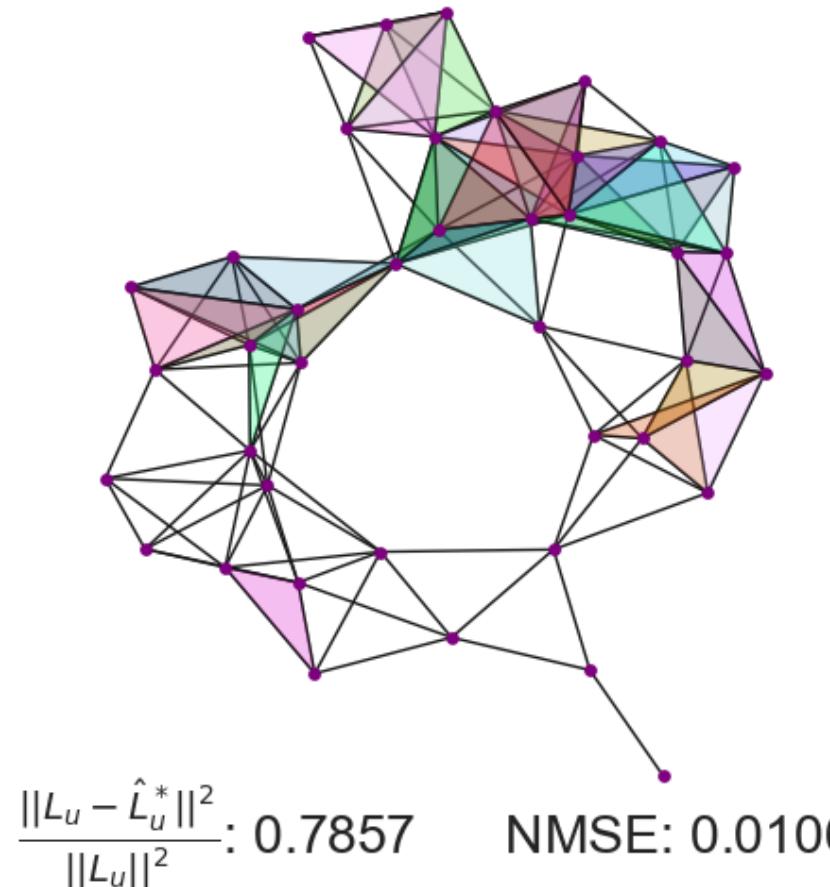
Results on synthetic data

True number of triangles: 31



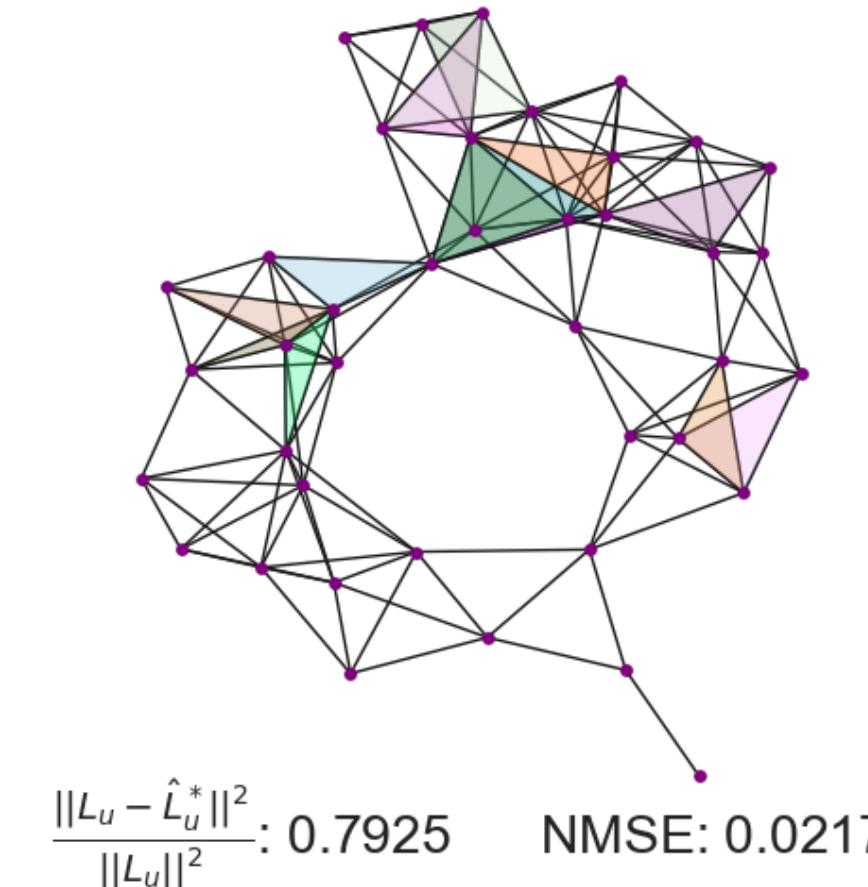
Optimistic method

Inferred number of triangles: 50

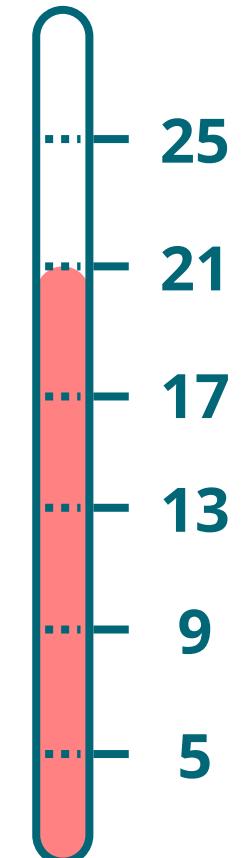


Pessimistic method

Inferred number of triangles: 14



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

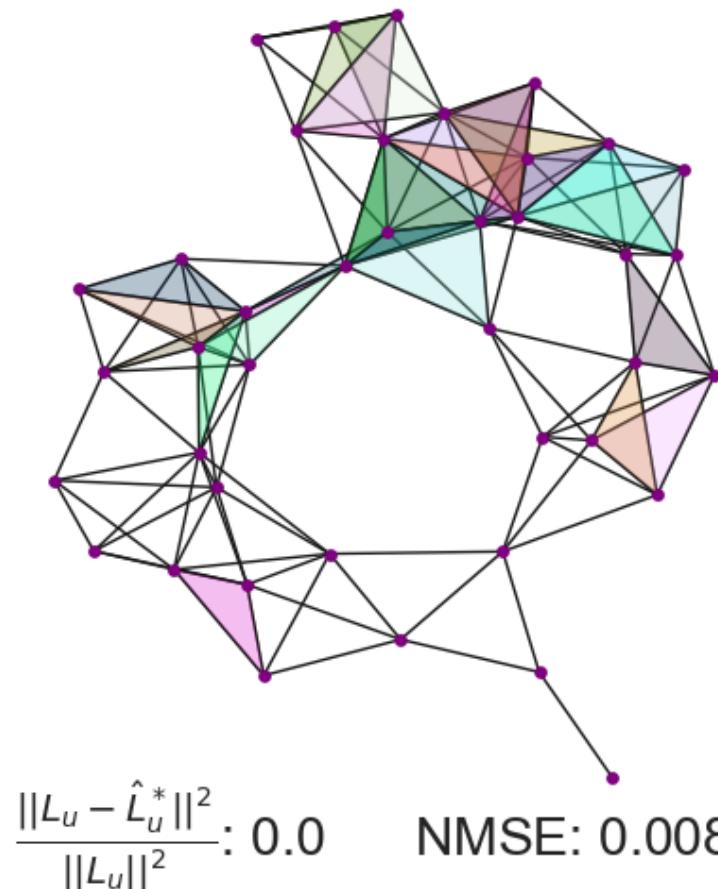
90%



Joint Topology and Dictionary Learning

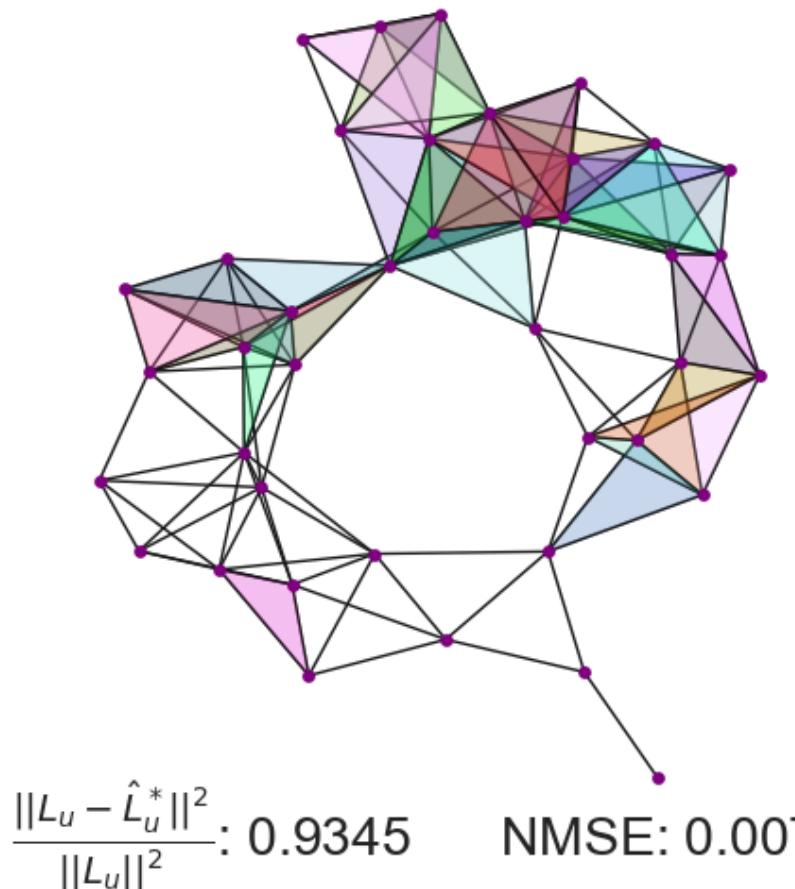
Results on synthetic data

True number of triangles: 31



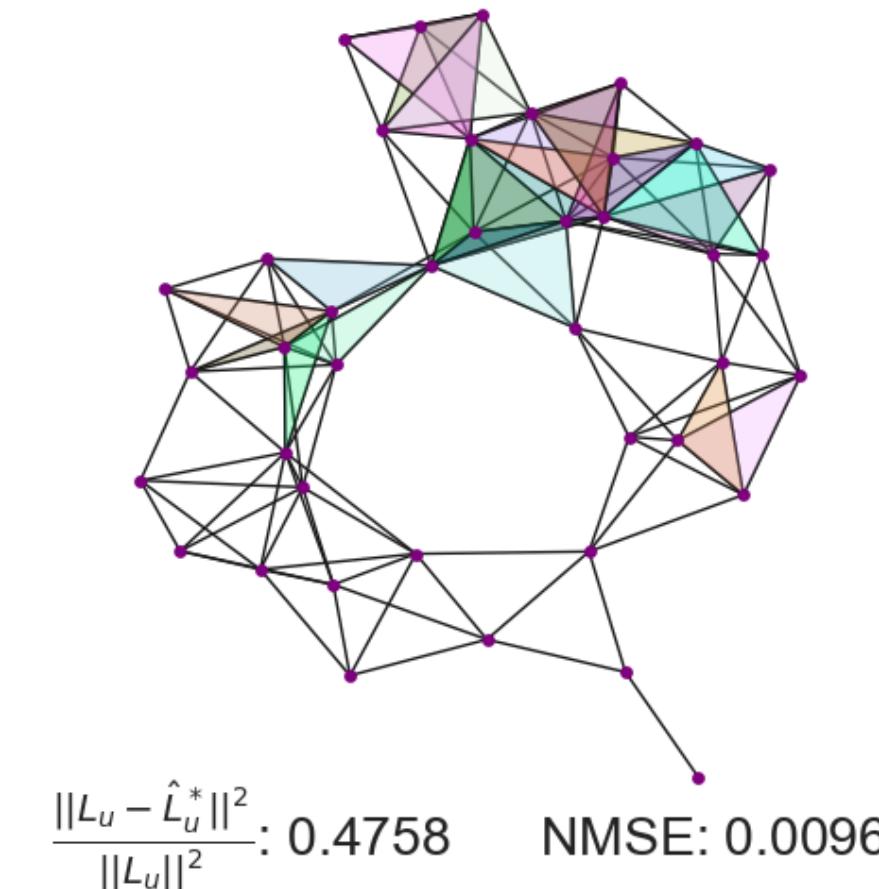
Optimistic method

Inferred number of triangles: 57

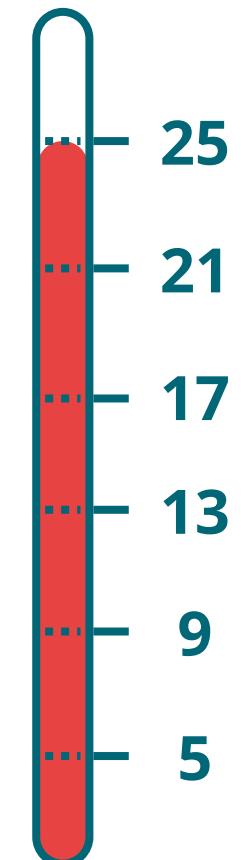


Pessimistic method

Inferred number of triangles: 29



Sparsity
level



% of included triangles
in the true topology

20%

50%

80%

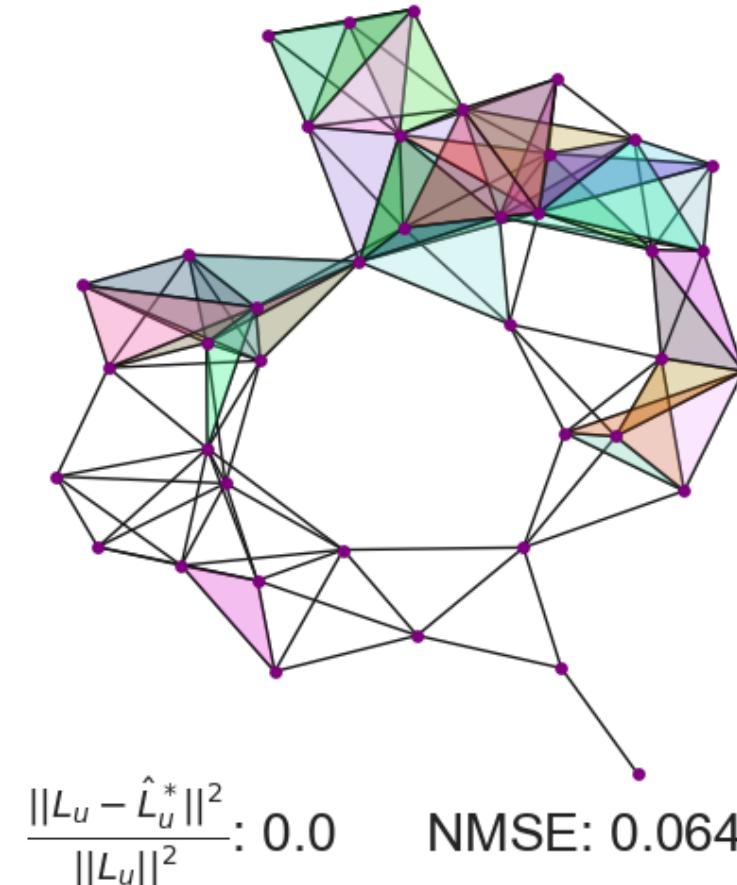
90%



Joint Topology and Dictionary Learning

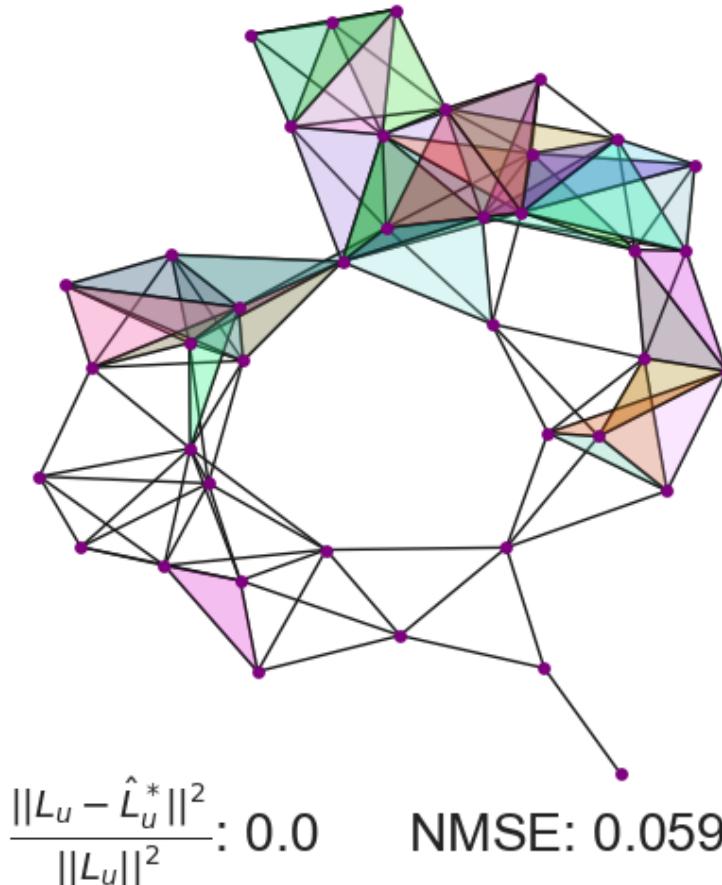
Results on synthetic data

True number of triangles: 49



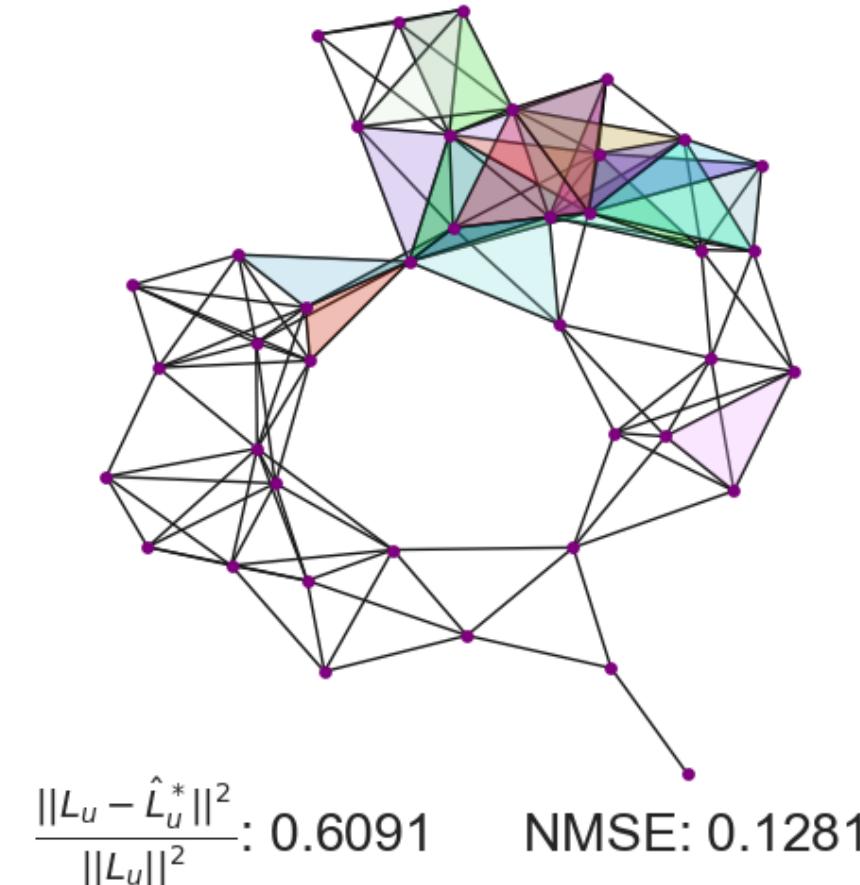
Optimistic method

Inferred number of triangles: 49

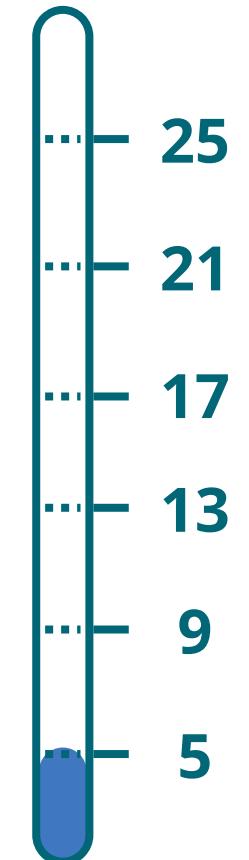


Pessimistic method

Inferred number of triangles: 28



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

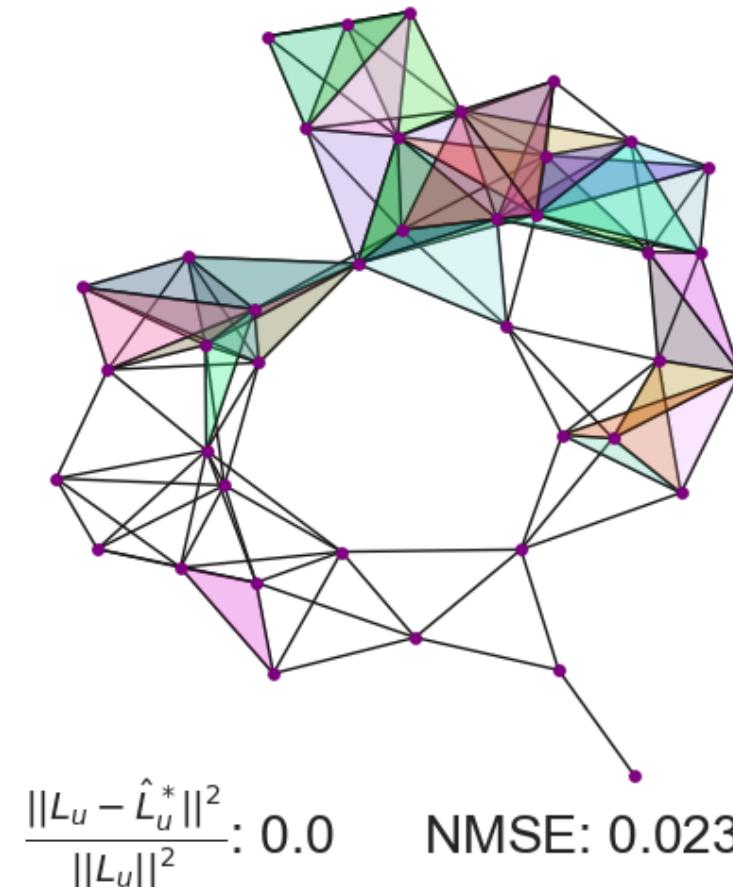
90%



Joint Topology and Dictionary Learning

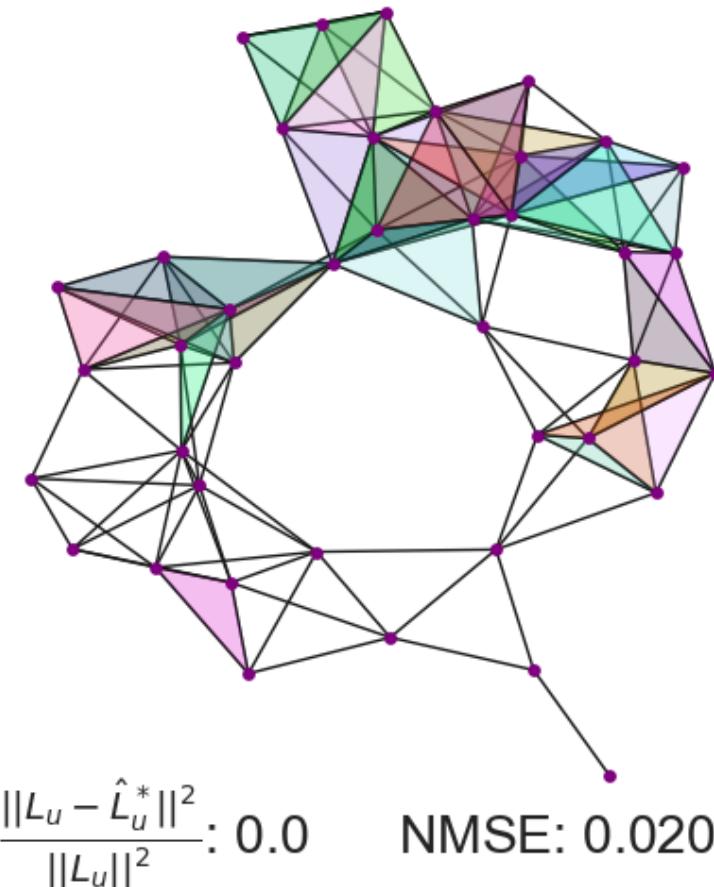
Results on synthetic data

True number of triangles: 49



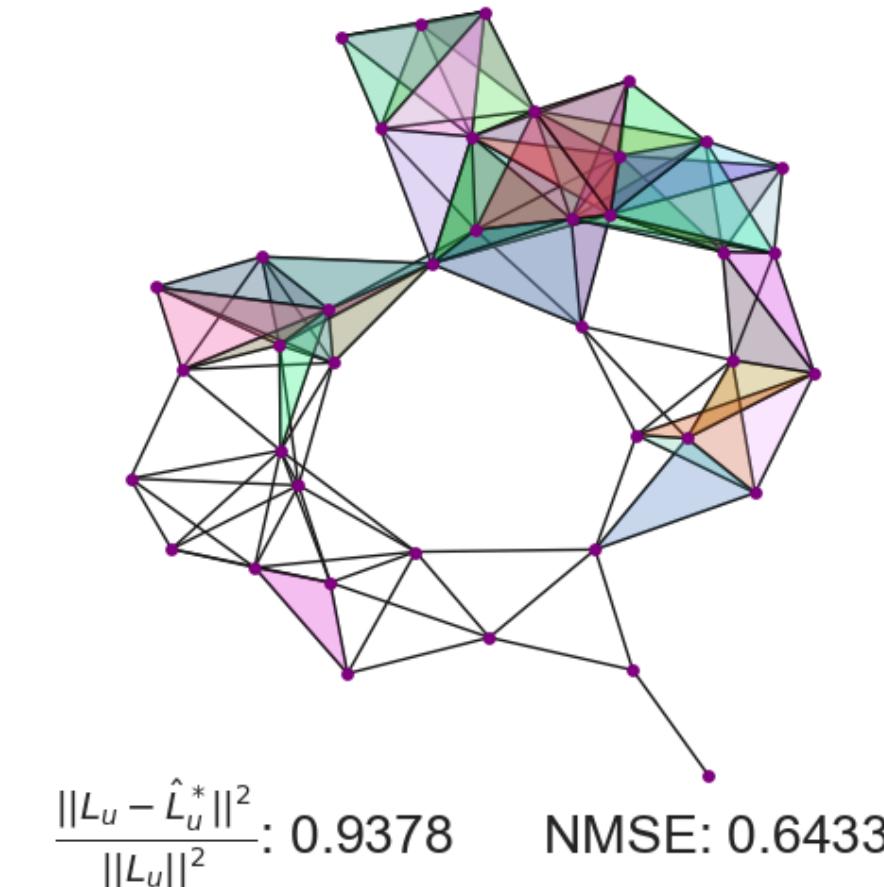
Optimistic method

Inferred number of triangles: 49

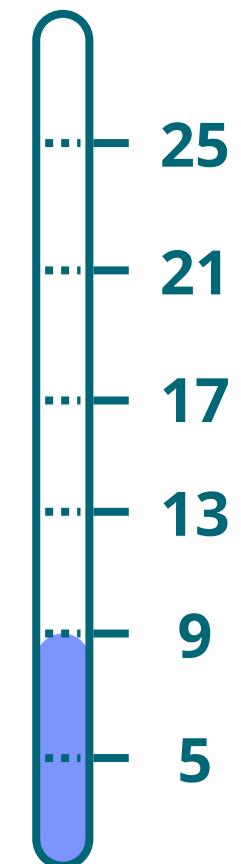


Pessimistic method

Inferred number of triangles: 62



Sparsity
level



% of included triangles
in the true topology

20%

50%

80%

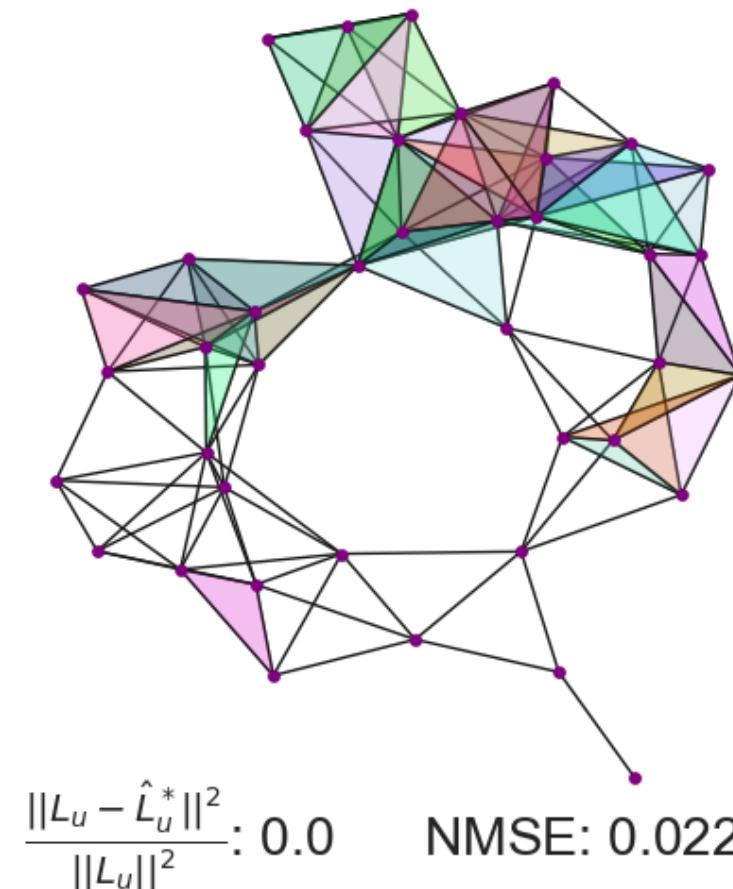
90%



Joint Topology and Dictionary Learning

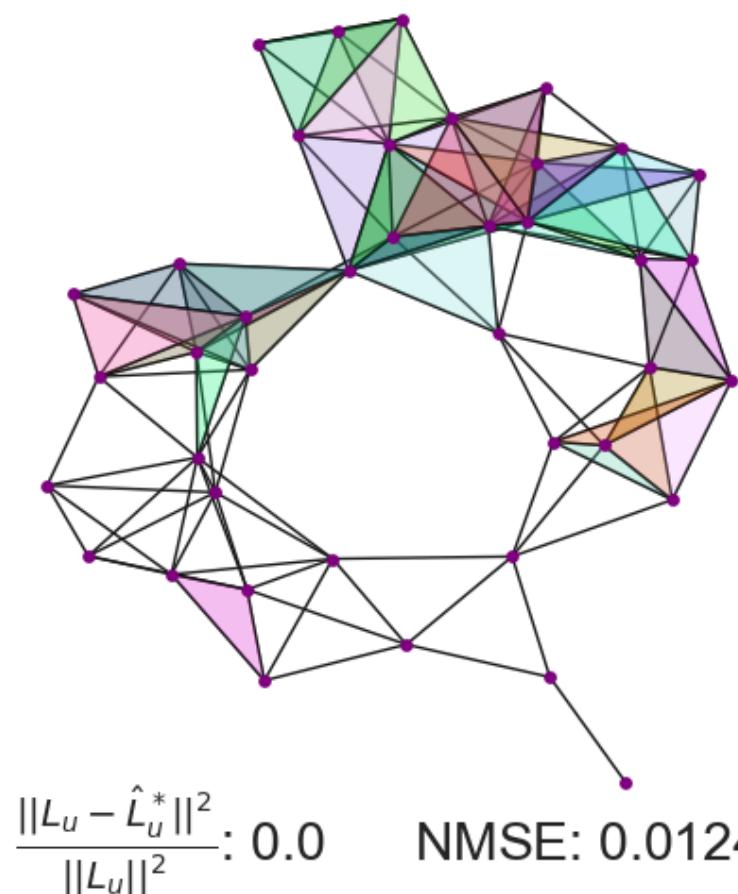
Results on synthetic data

True number of triangles: 49



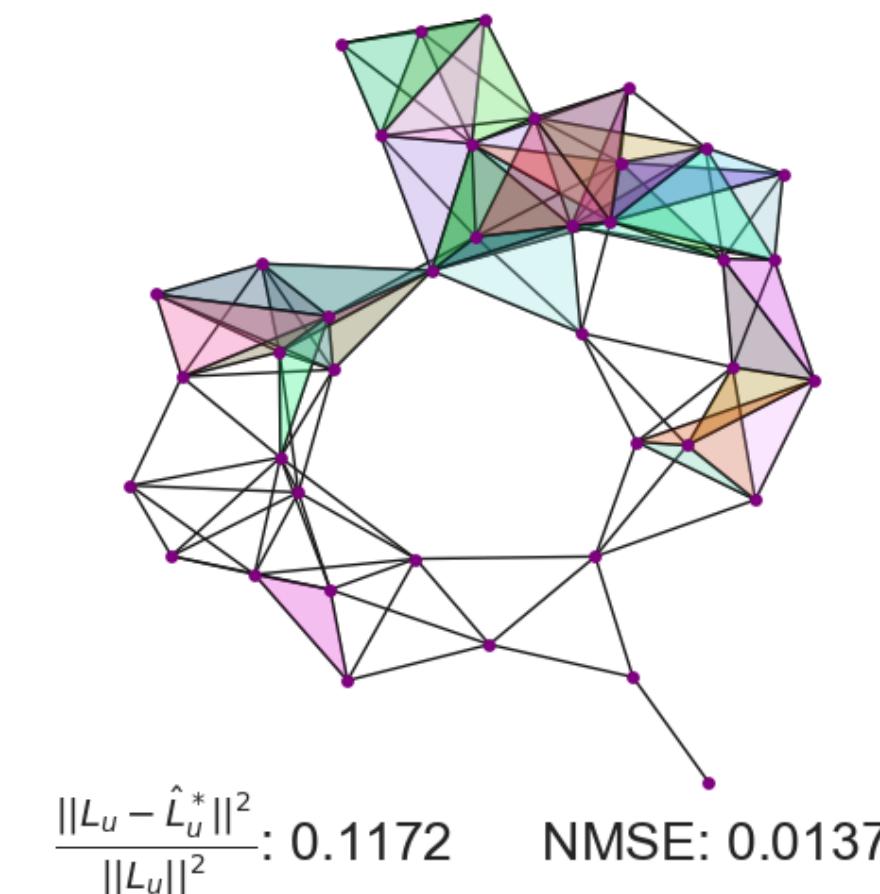
Optimistic method

Inferred number of triangles: 49

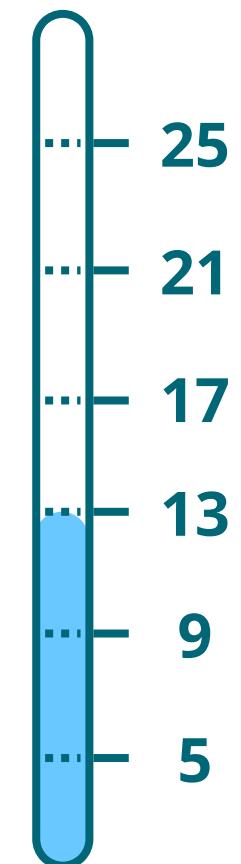


Pessimistic method

Inferred number of triangles: 50



Sparsity
level



% of included triangles
in the true topology

20%

50%

80%

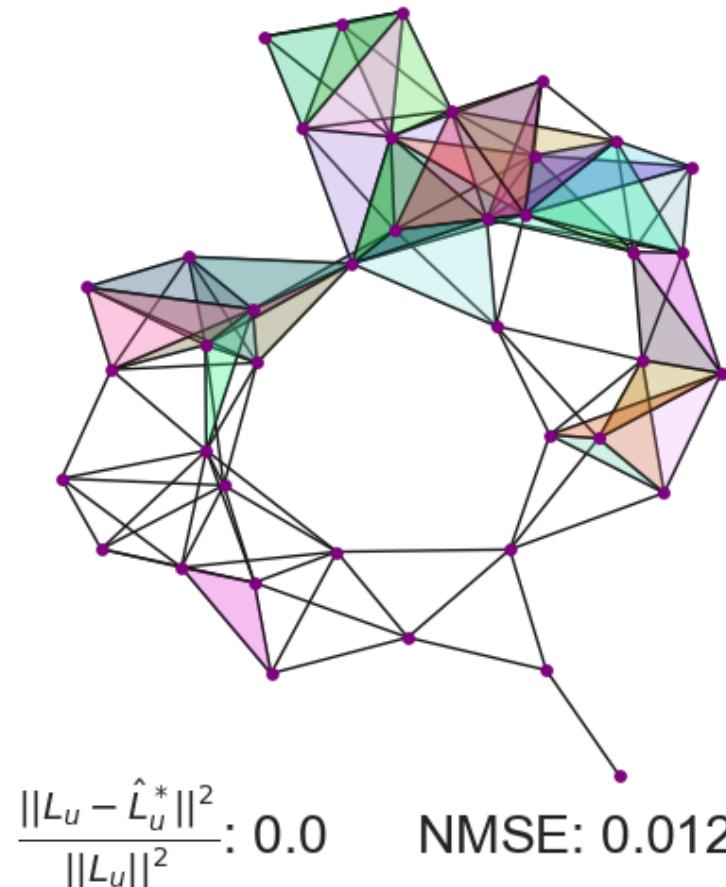
90%



Joint Topology and Dictionary Learning

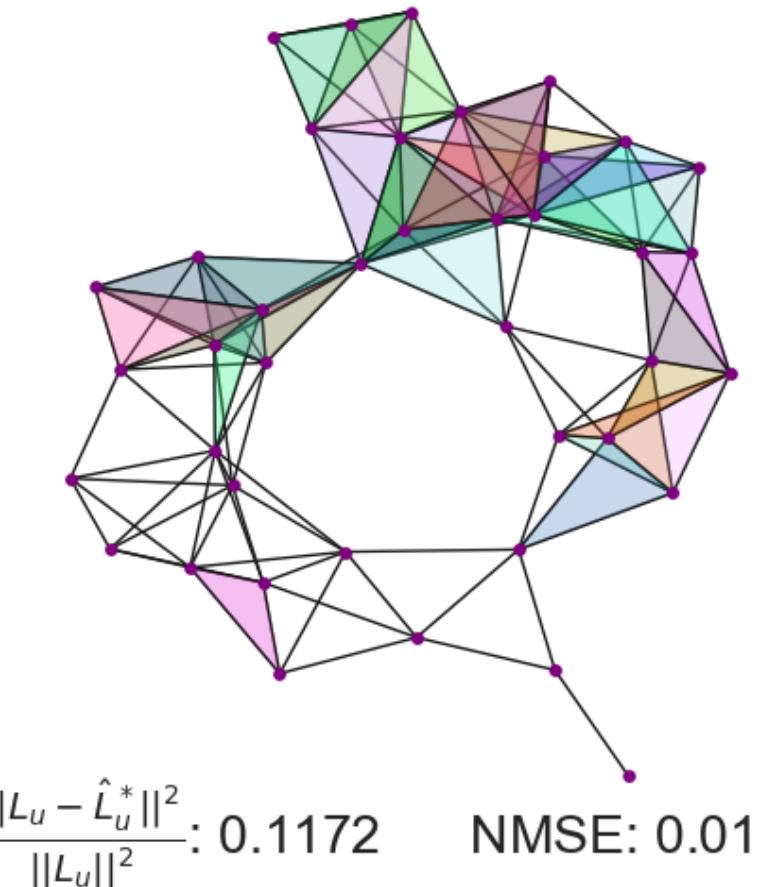
Results on synthetic data

True number of triangles: 49



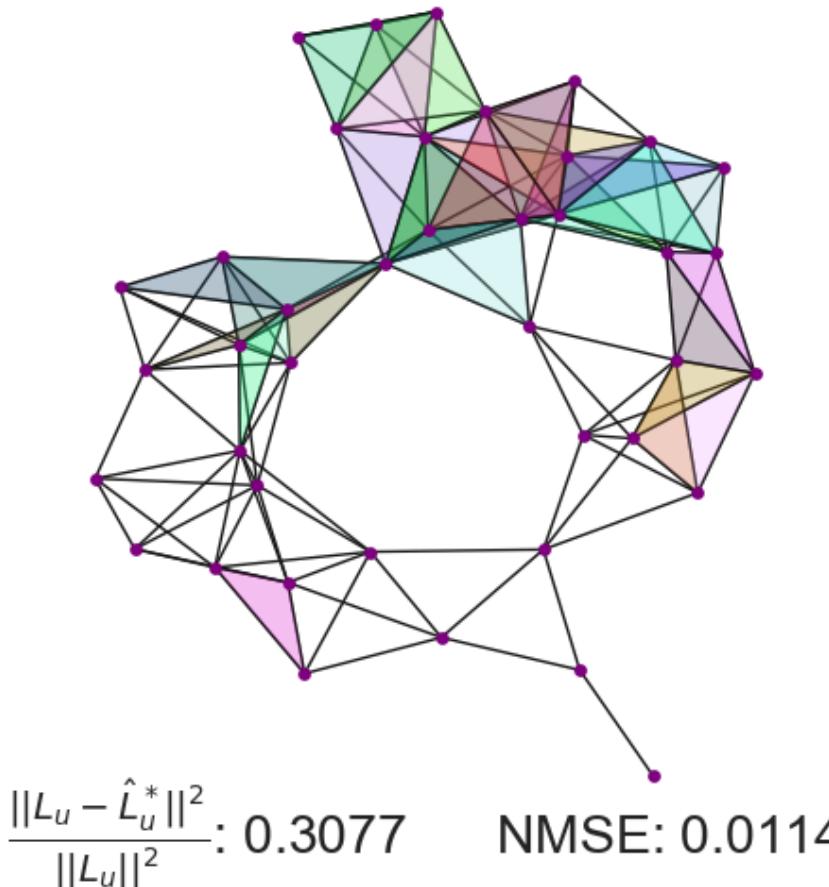
Optimistic method

Inferred number of triangles: 50

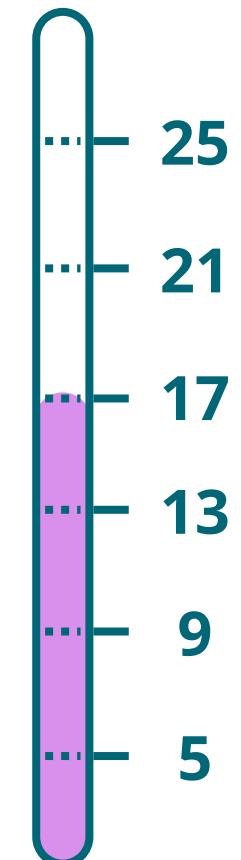


Pessimistic method

Inferred number of triangles: 45



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

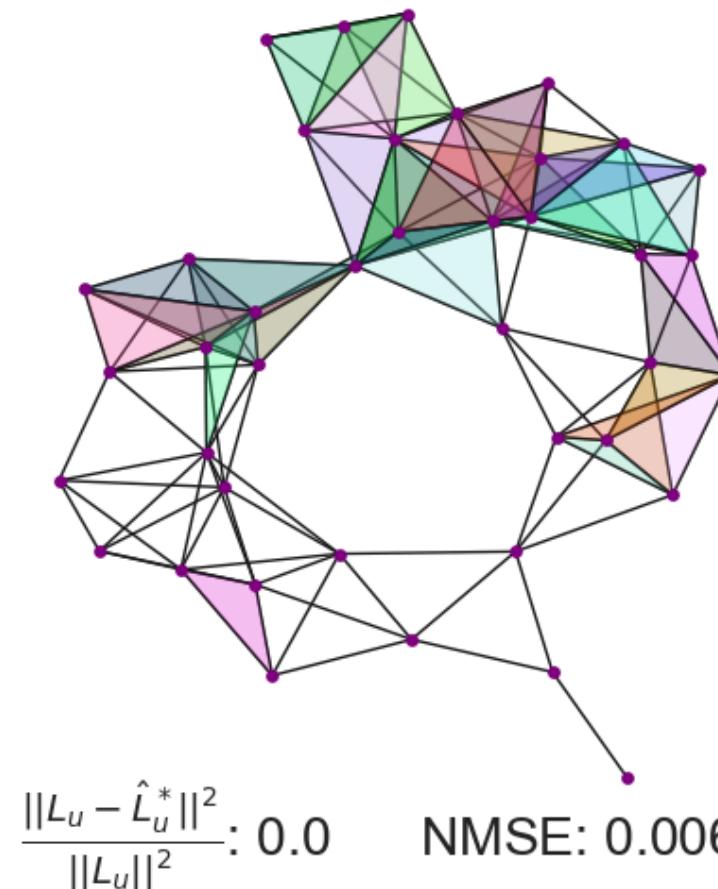
90%



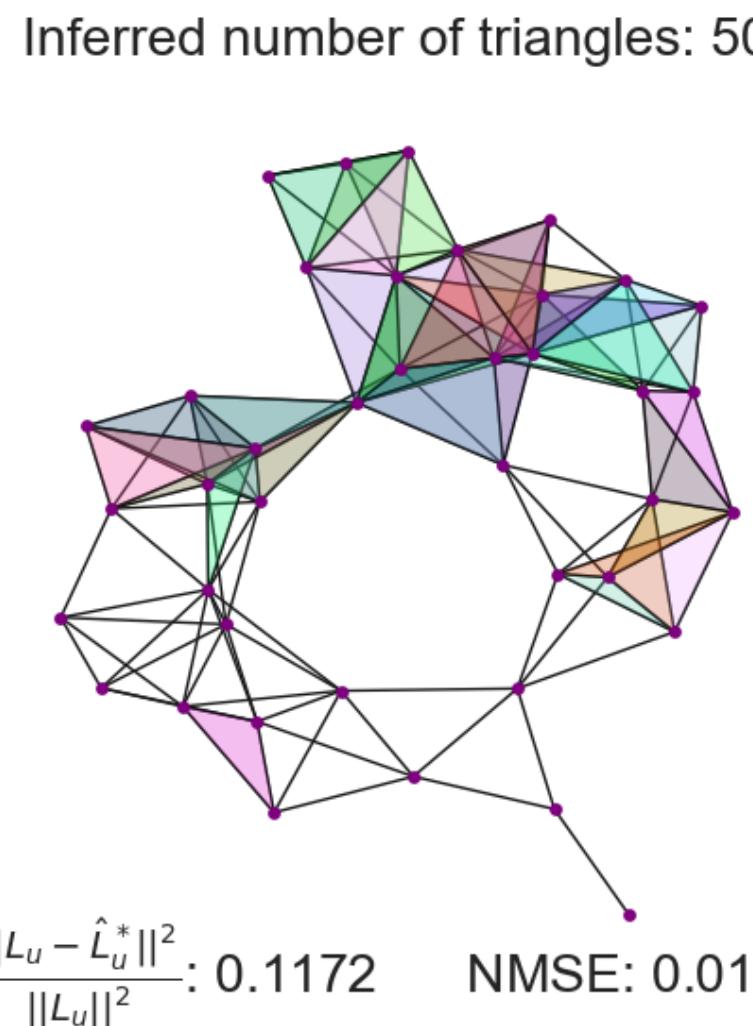
Joint Topology and Dictionary Learning

Results on synthetic data

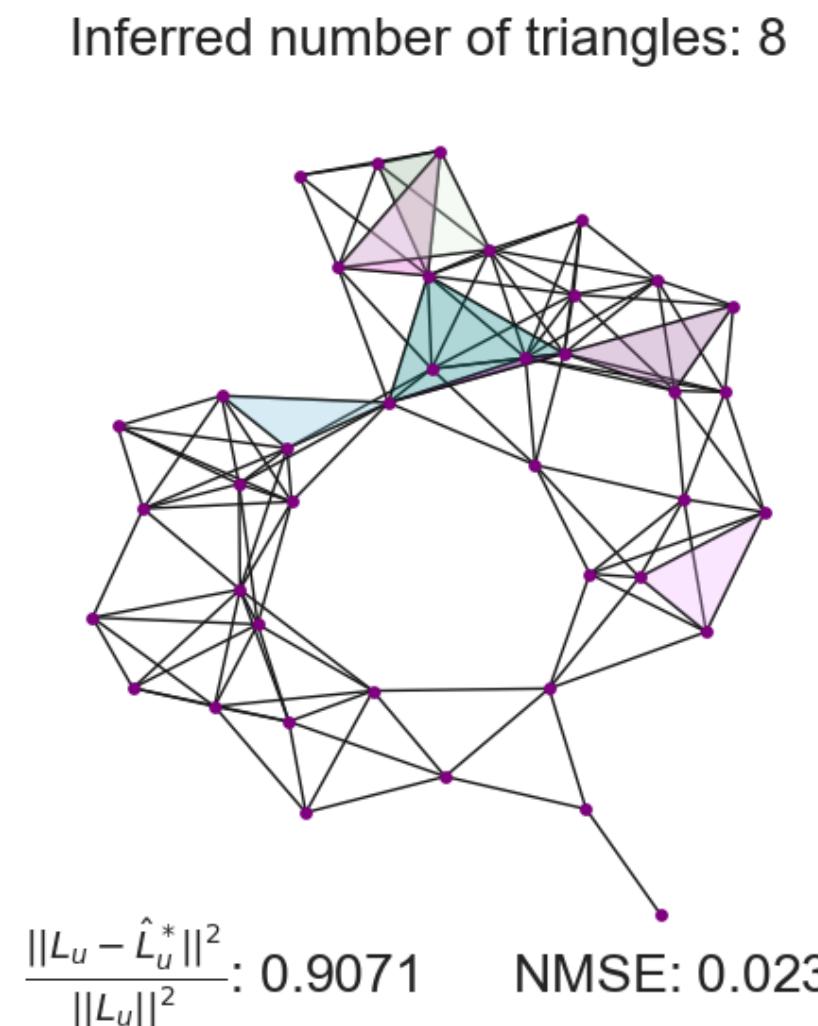
True number of triangles: 49



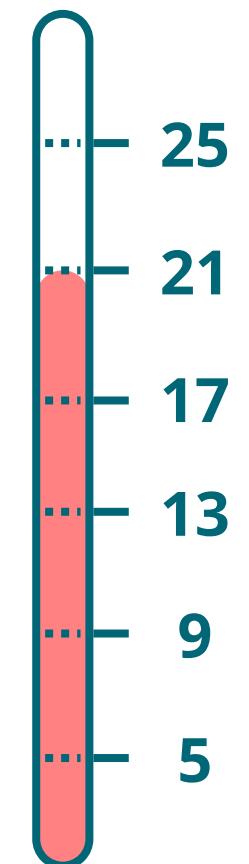
Optimistic method



Pessimistic method



Sparsity
level



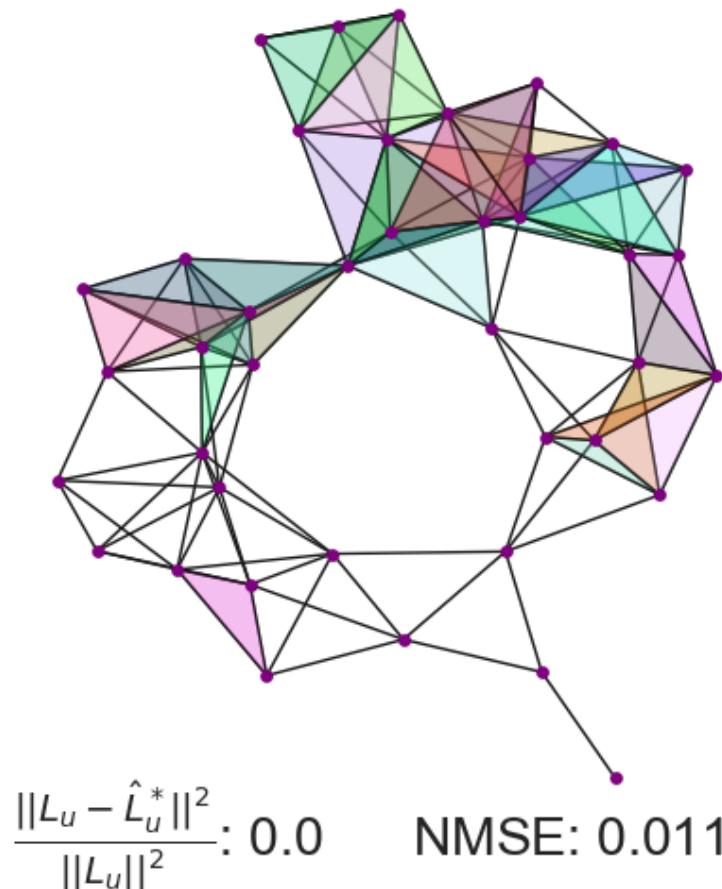
% of included triangles
in the true topology



Joint Topology and Dictionary Learning

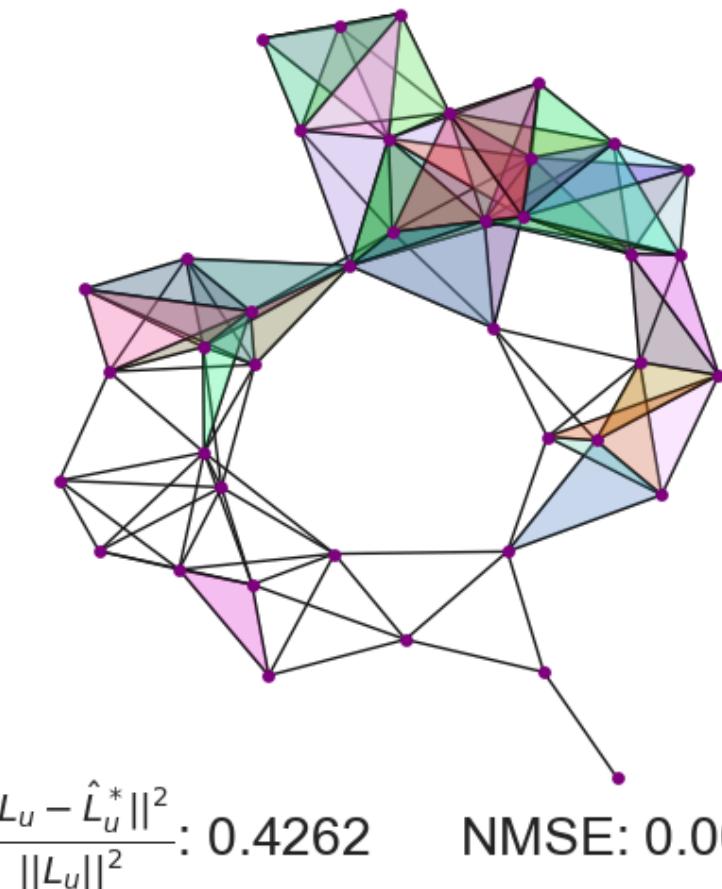
Results on synthetic data

True number of triangles: 49



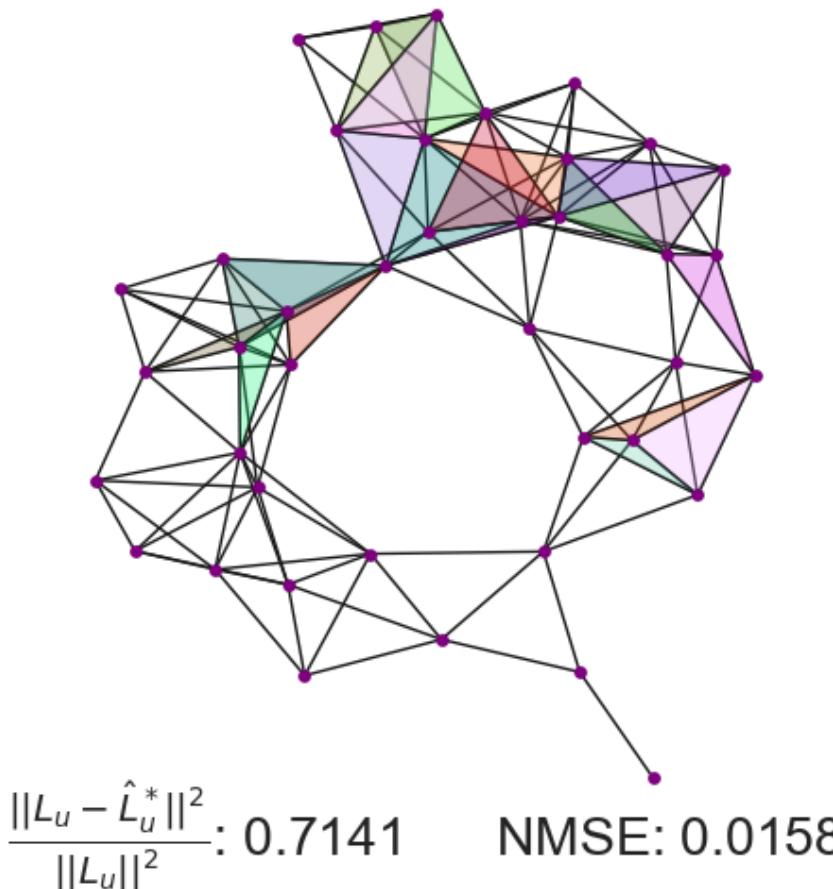
Optimistic method

Inferred number of triangles: 60

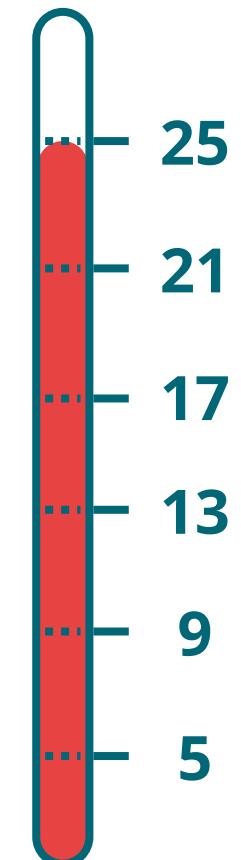


Pessimistic method

Inferred number of triangles: 23



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

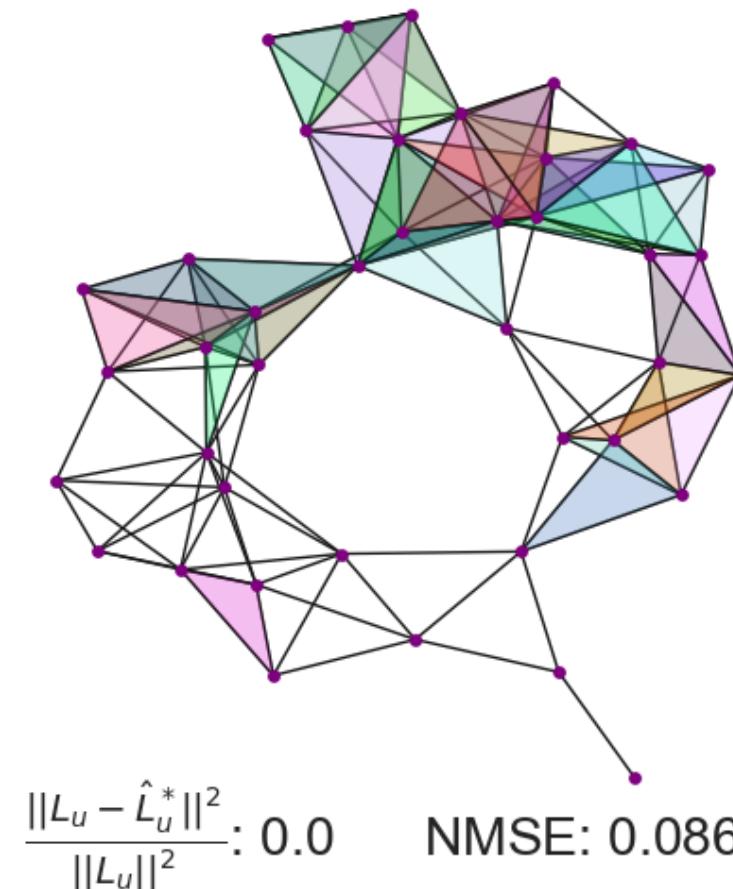
90%



Joint Topology and Dictionary Learning

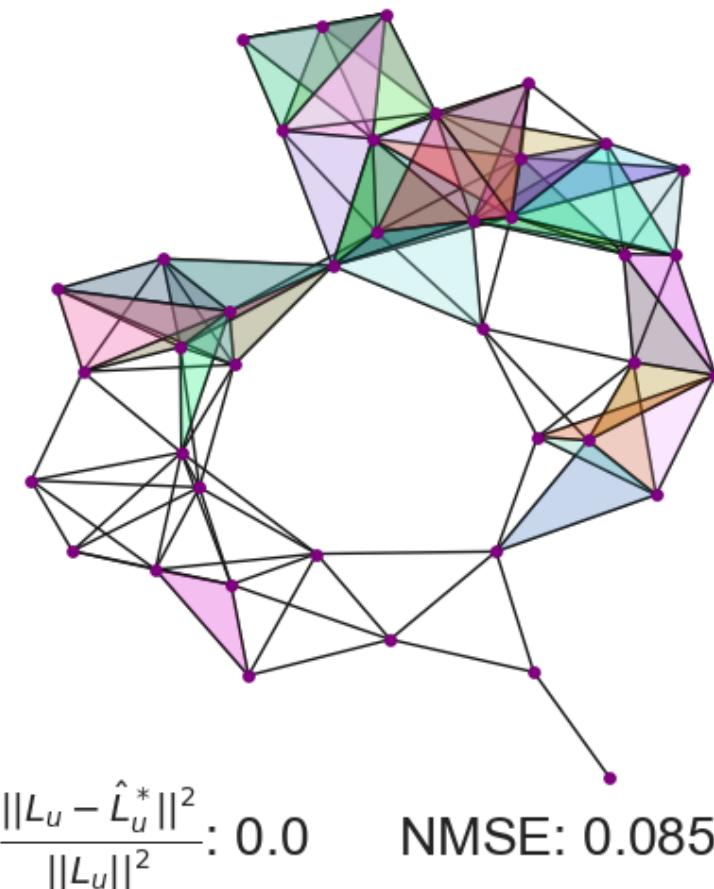
Results on synthetic data

True number of triangles: 55



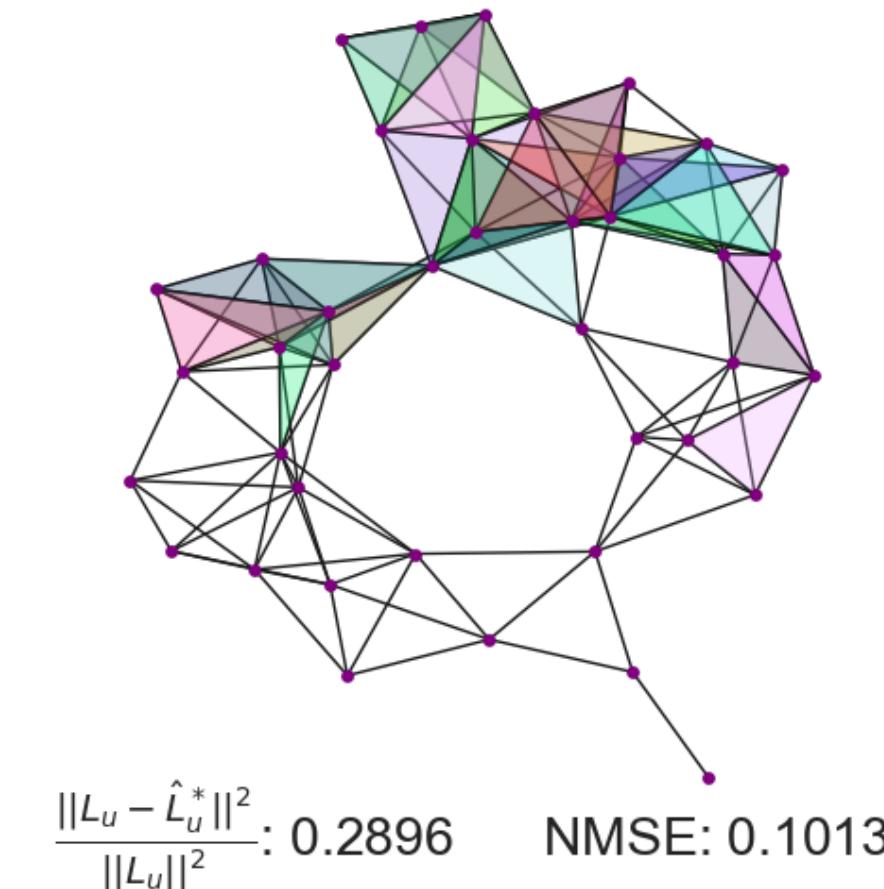
Optimistic method

Inferred number of triangles: 55

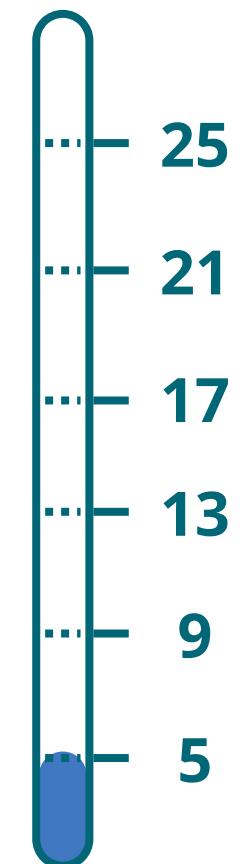


Pessimistic method

Inferred number of triangles: 49



Sparsity
level



% of included triangles
in the true topology

20%

50%

80%

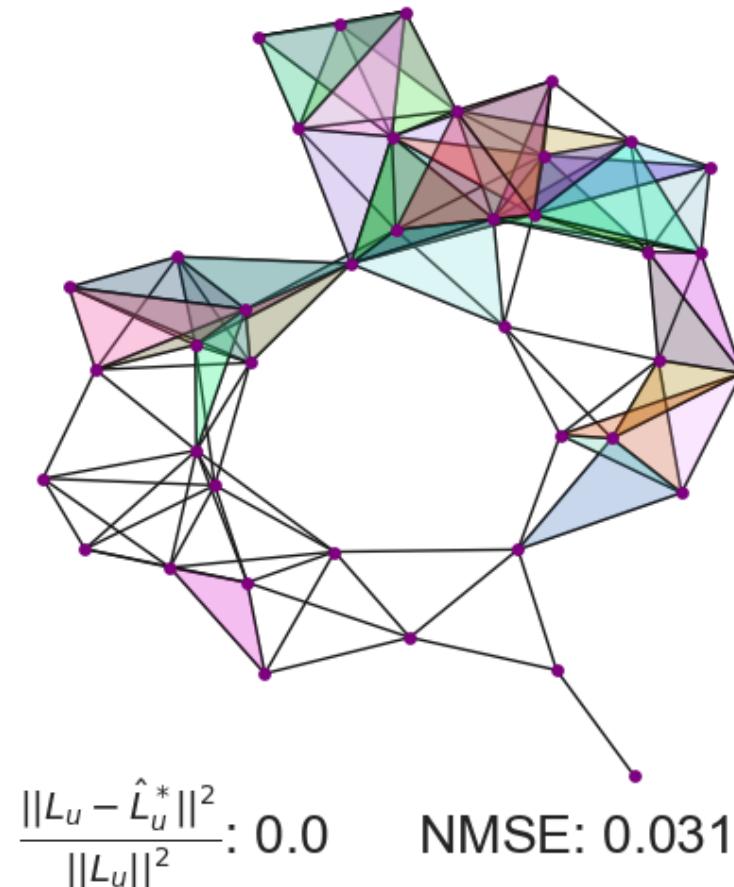
90%



Joint Topology and Dictionary Learning

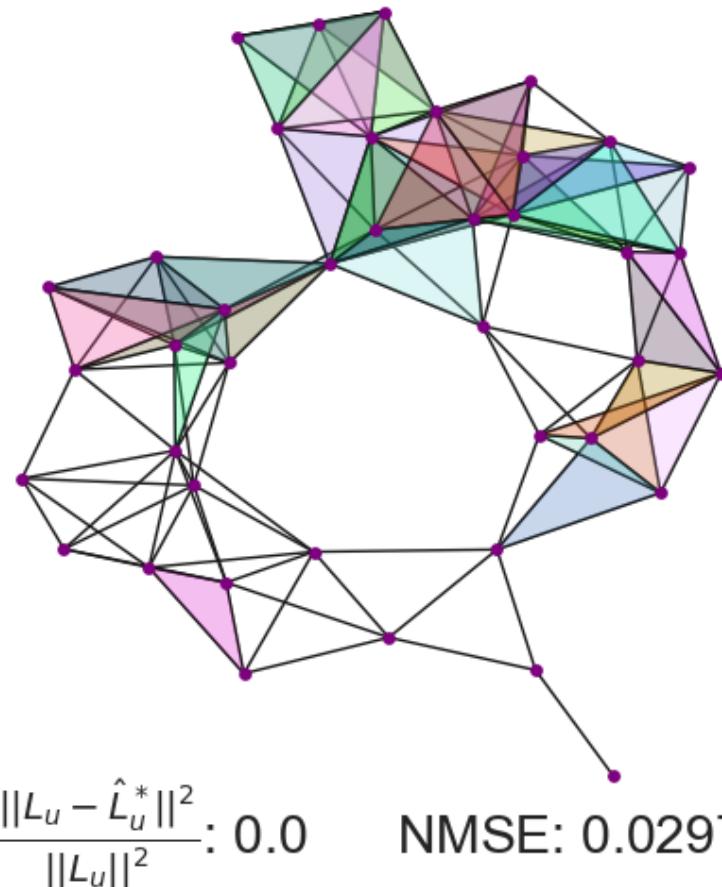
Results on synthetic data

True number of triangles: 55



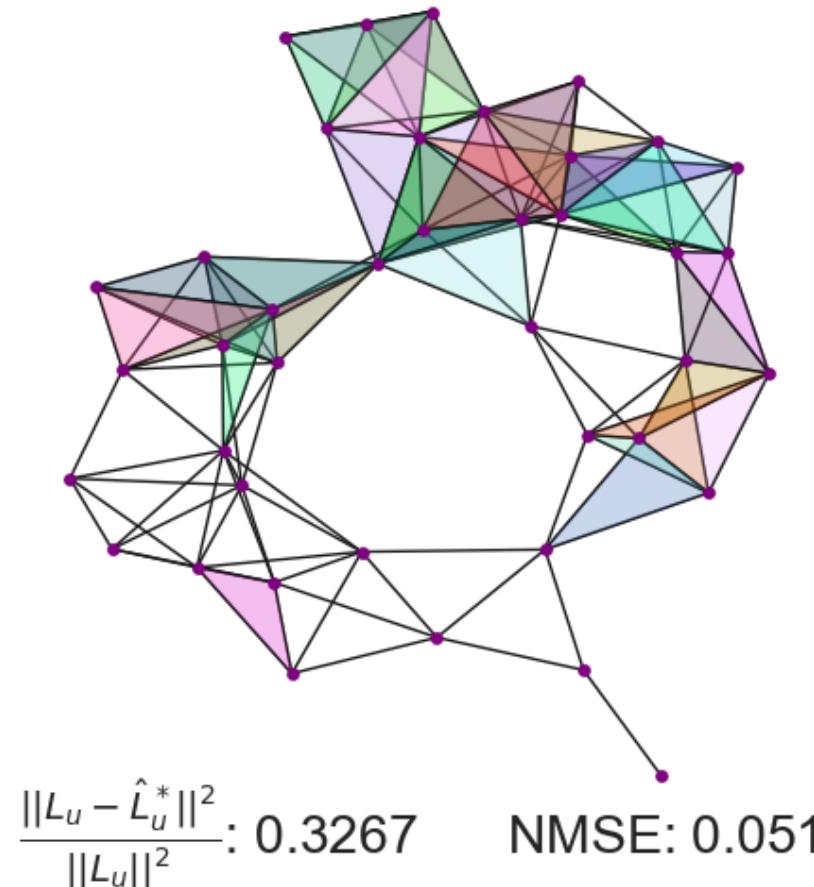
Optimistic method

Inferred number of triangles: 55

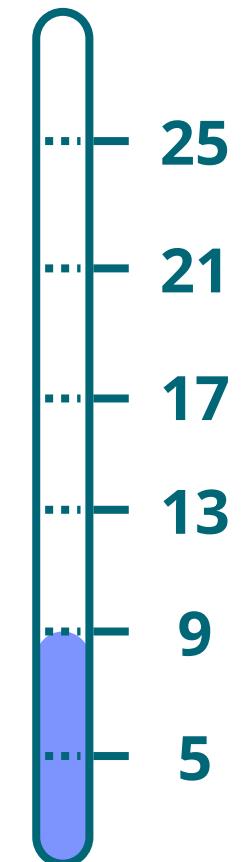


Pessimistic method

Inferred number of triangles: 49



Sparsity level



% of included triangles
in the true topology

20%

50%

80%

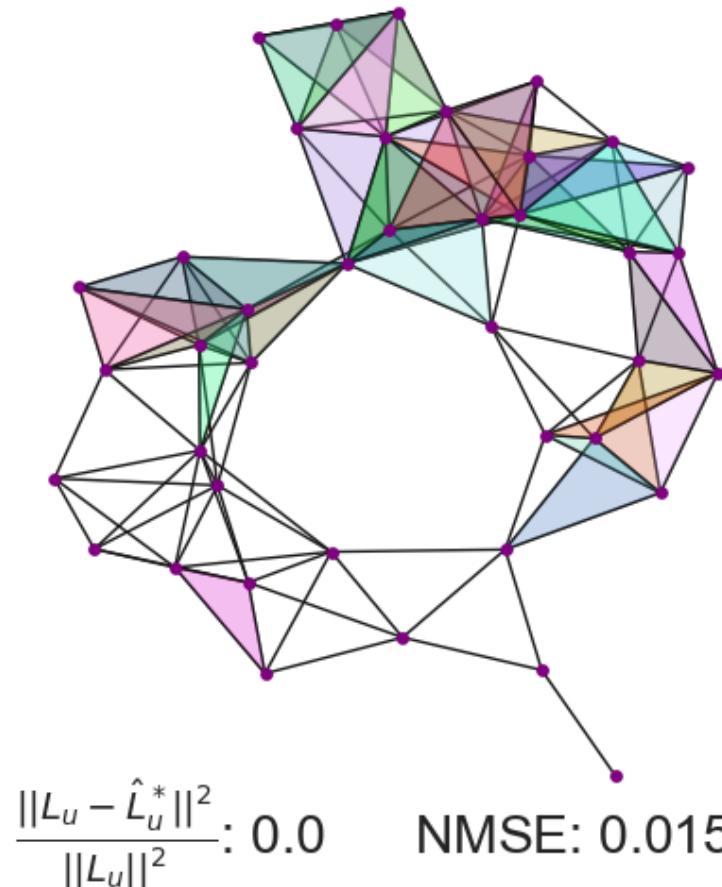
90%



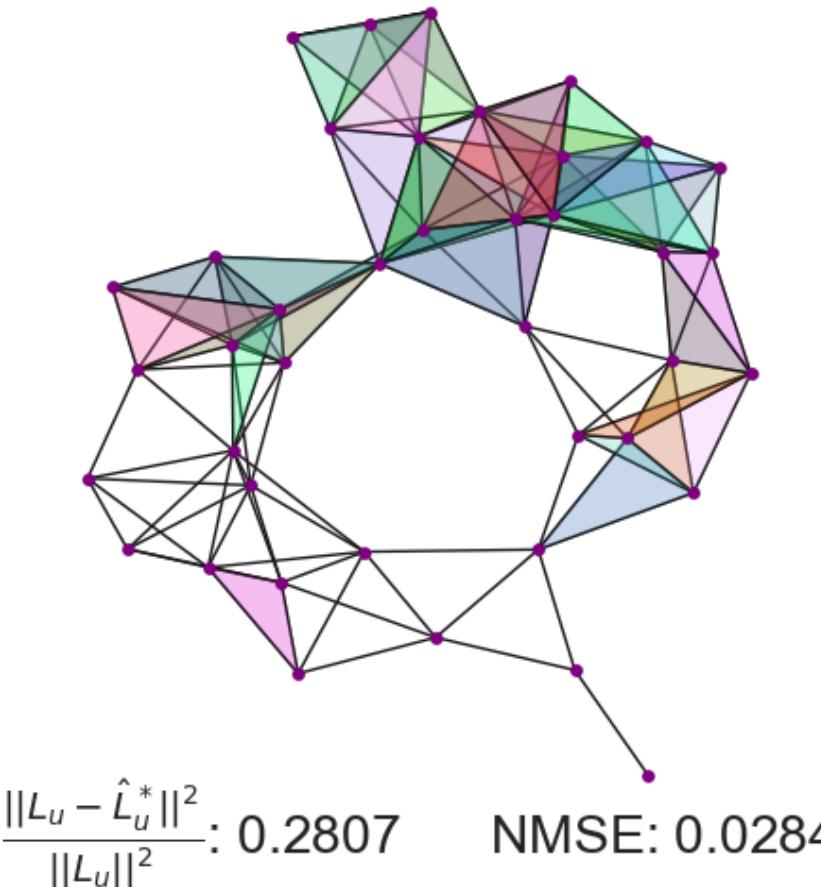
Joint Topology and Dictionary Learning

Results on synthetic data

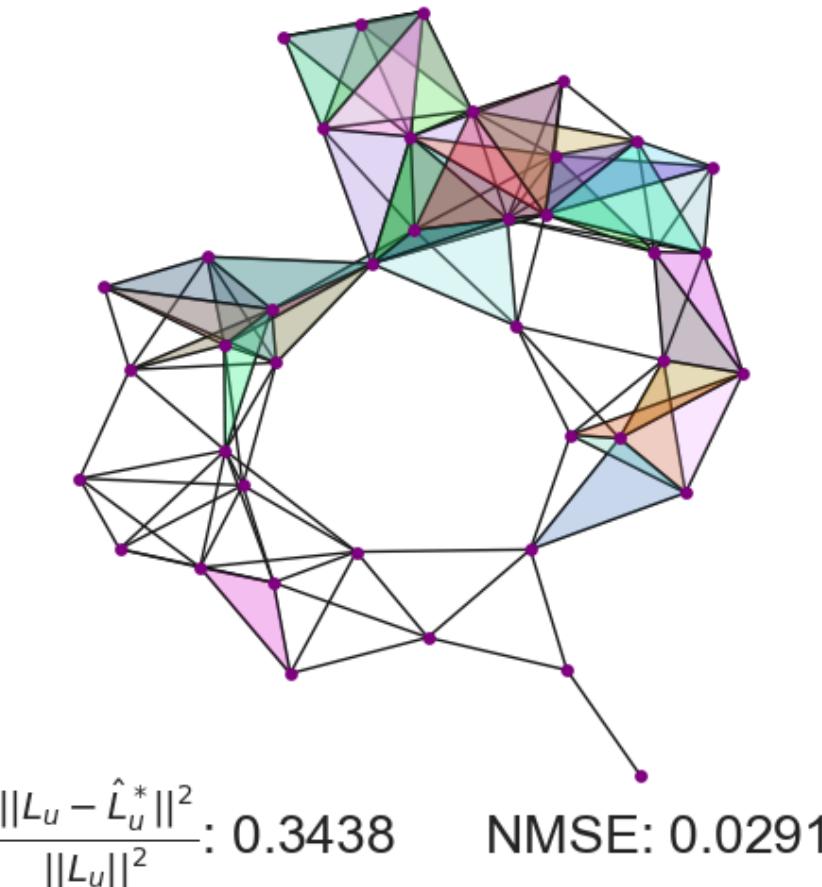
True number of triangles: 55



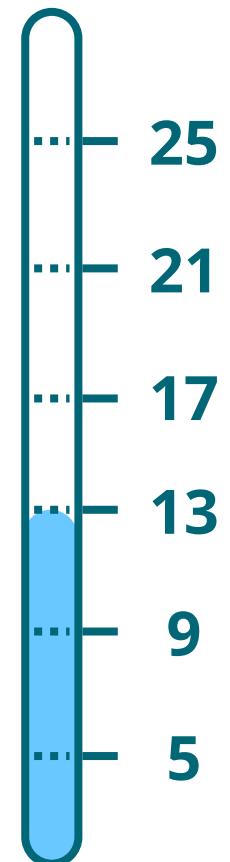
Inferred number of triangles: 61



Inferred number of triangles: 48



Sparsity level



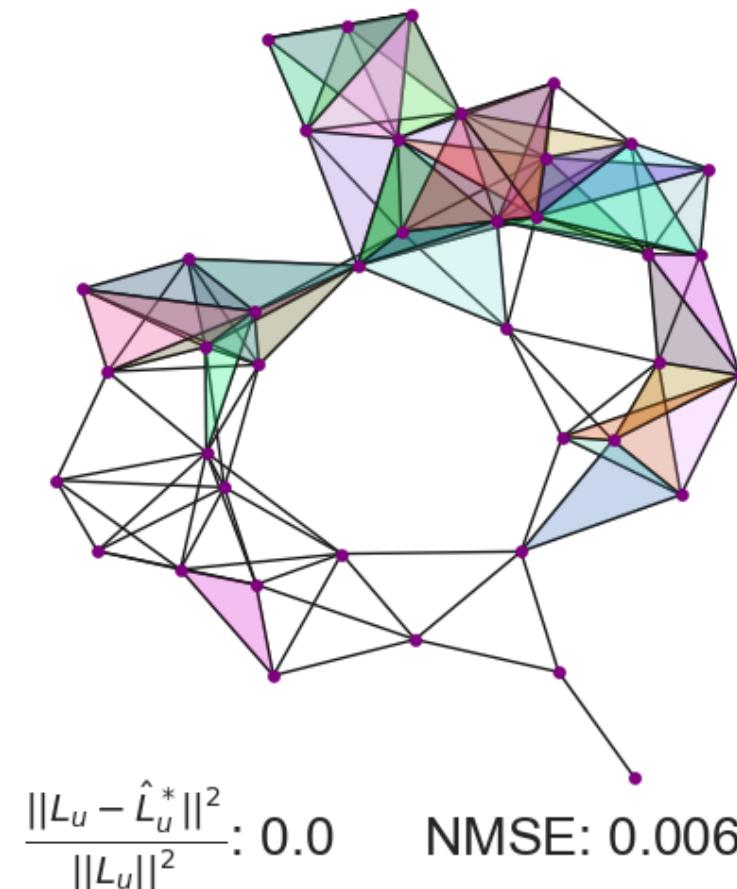
% of included triangles
in the true topology



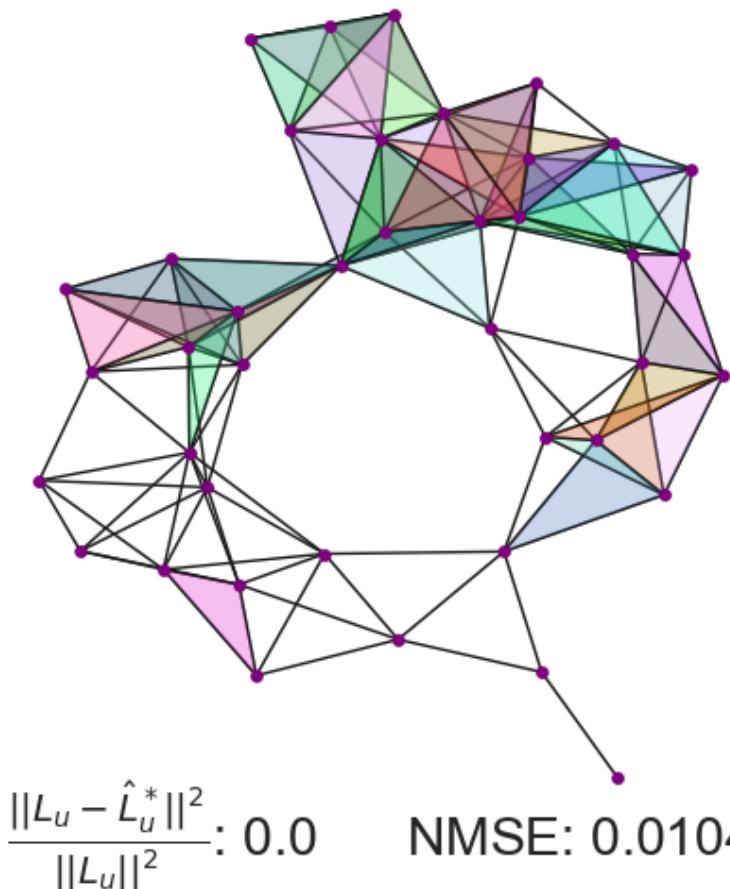
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 55

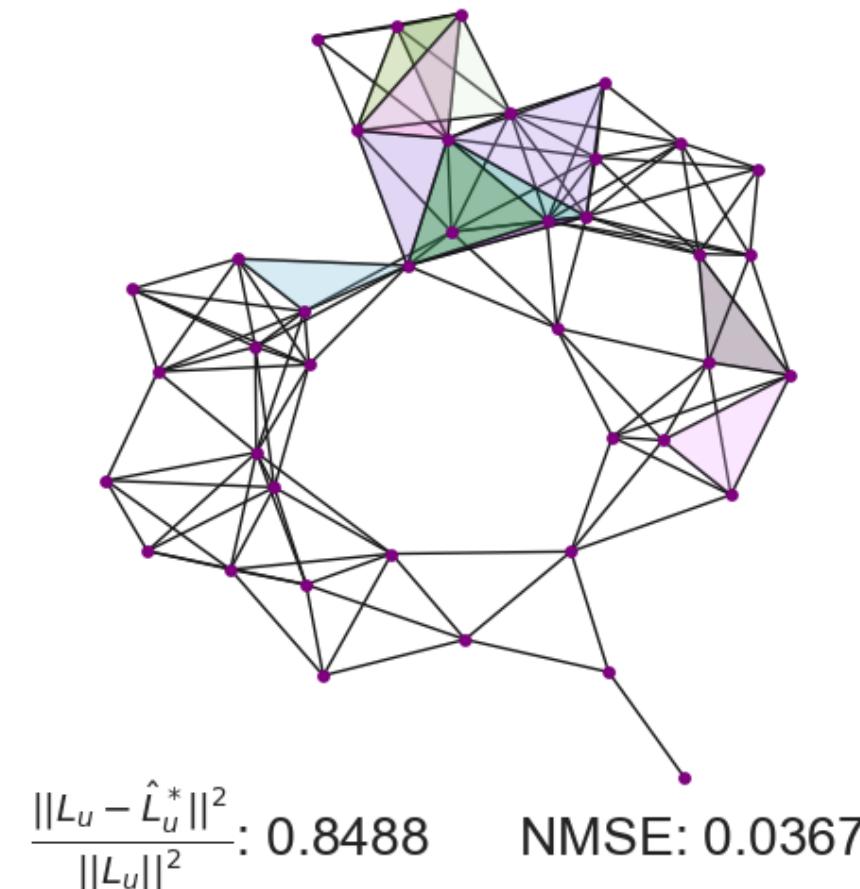


Inferred number of triangles: 55



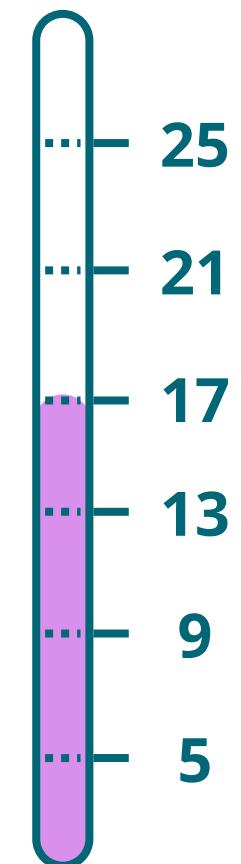
Optimistic method

Inferred number of triangles: 12

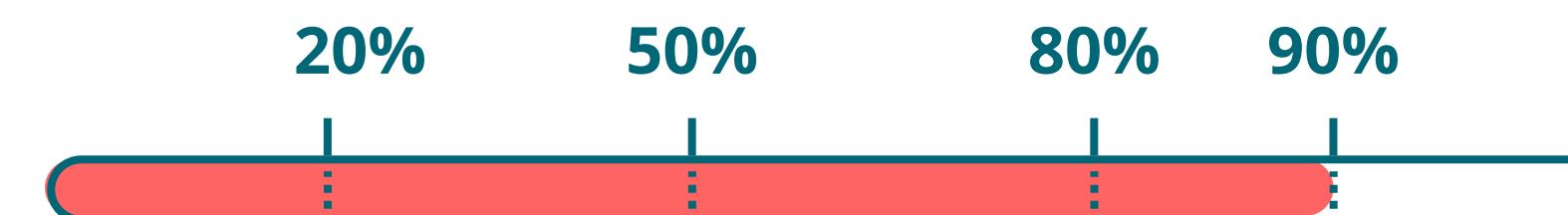


Pessimistic method

Sparsity level



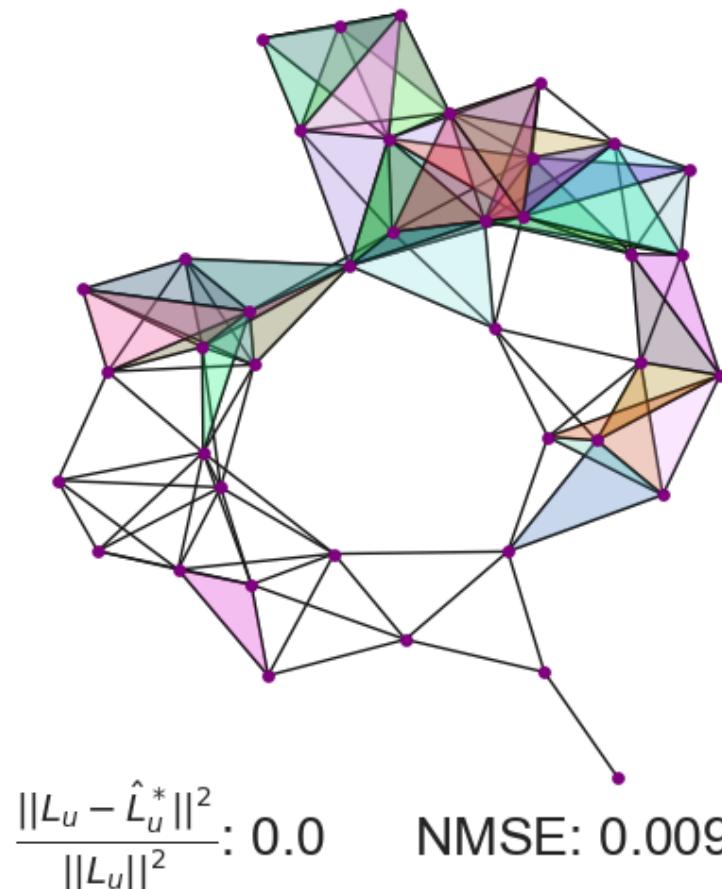
% of included triangles
in the true topology



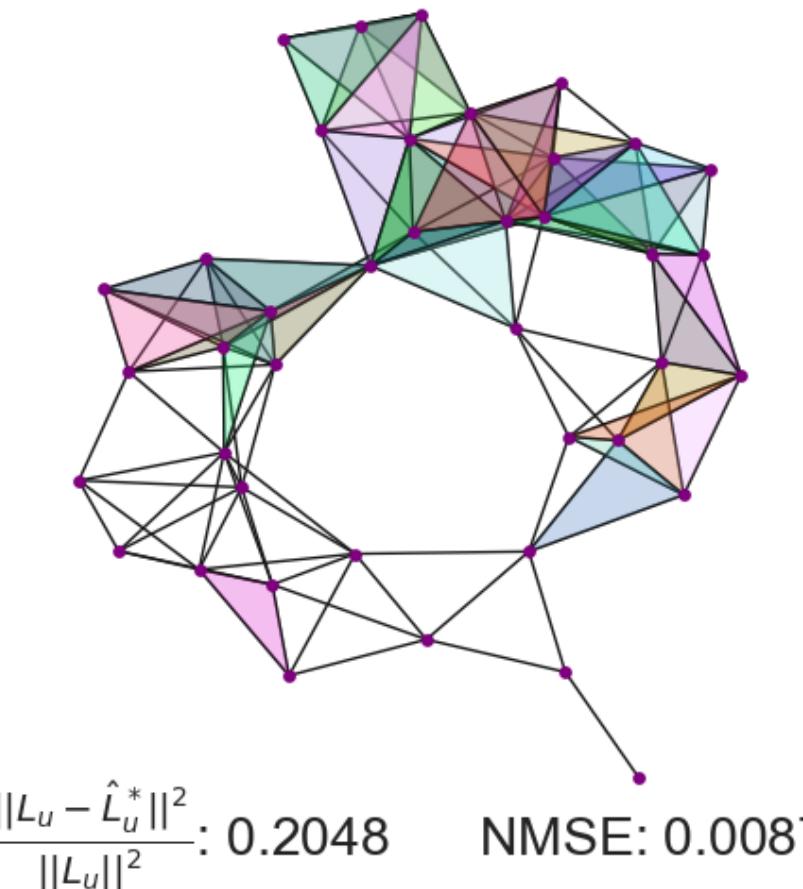
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 55

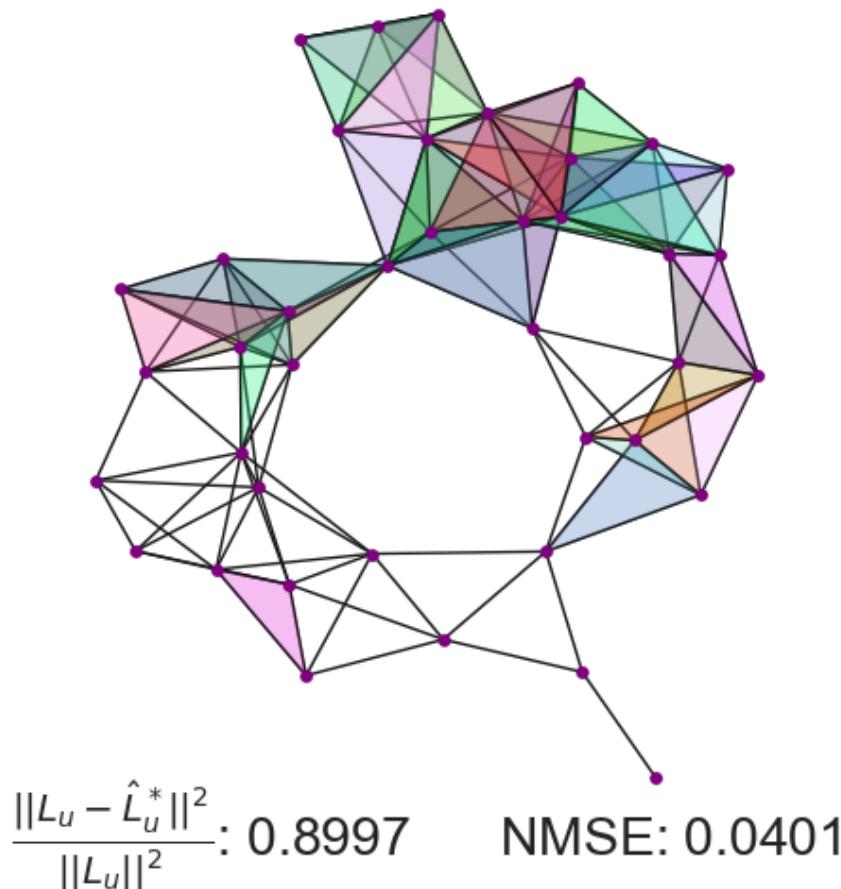


Inferred number of triangles: 58



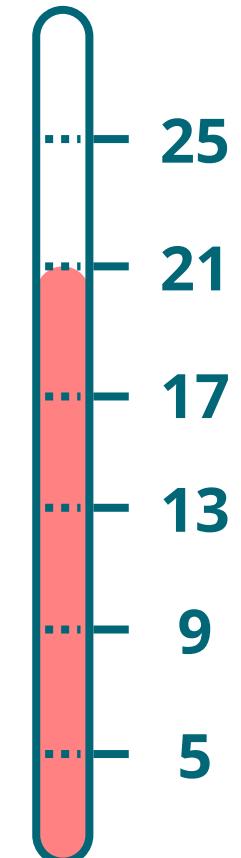
Optimistic method

Inferred number of triangles: 62



Pessimistic method

Sparsity level



% of included triangles
in the true topology

20%

50%

80%

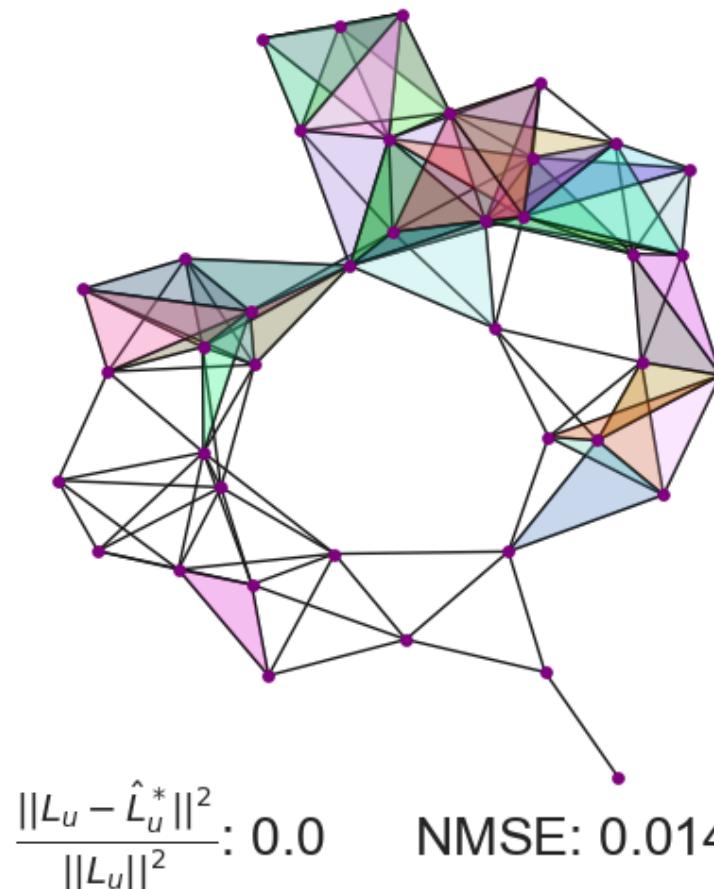
90%



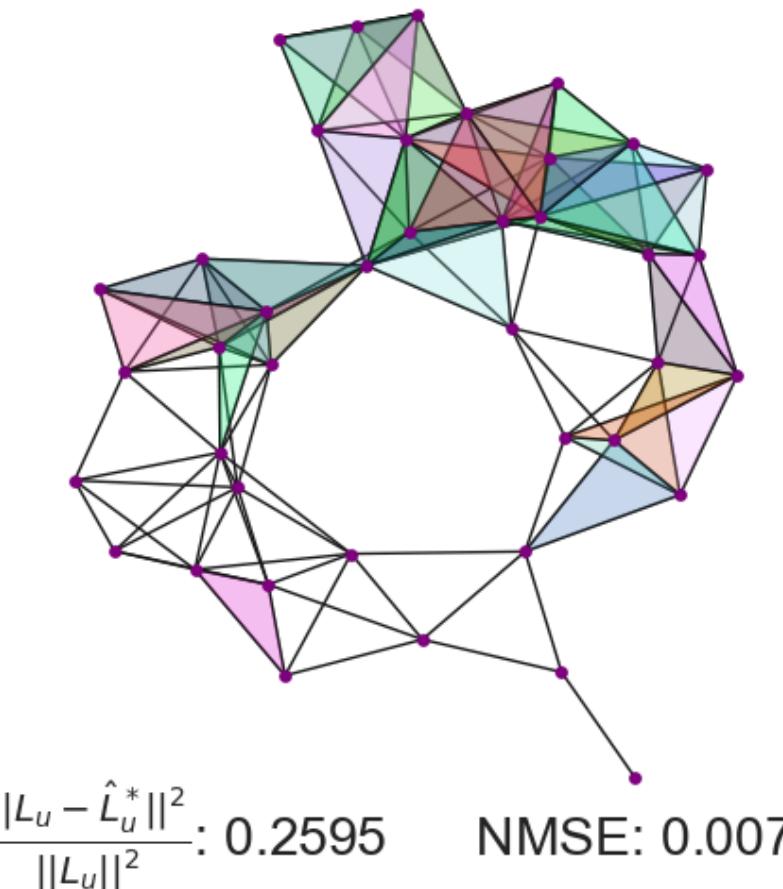
Joint Topology and Dictionary Learning

Results on synthetic data

True number of triangles: 55

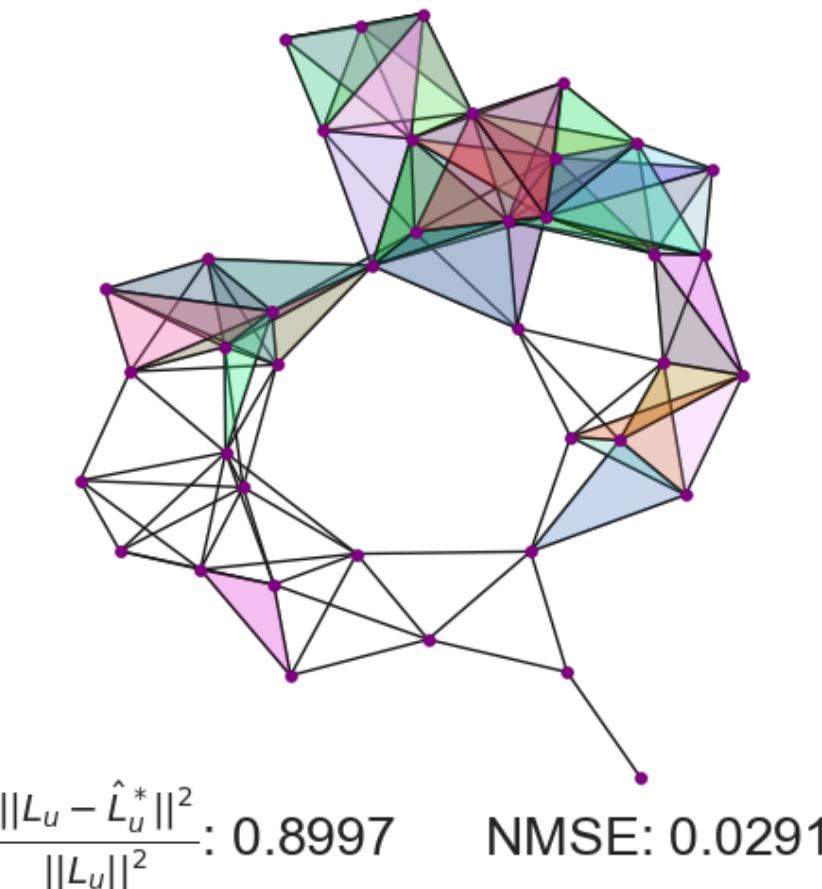


Inferred number of triangles: 60



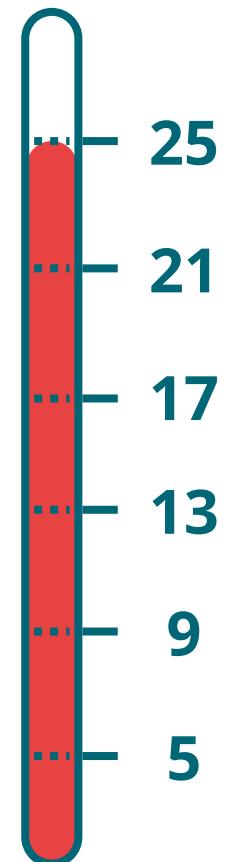
Optimistic method

Inferred number of triangles: 62

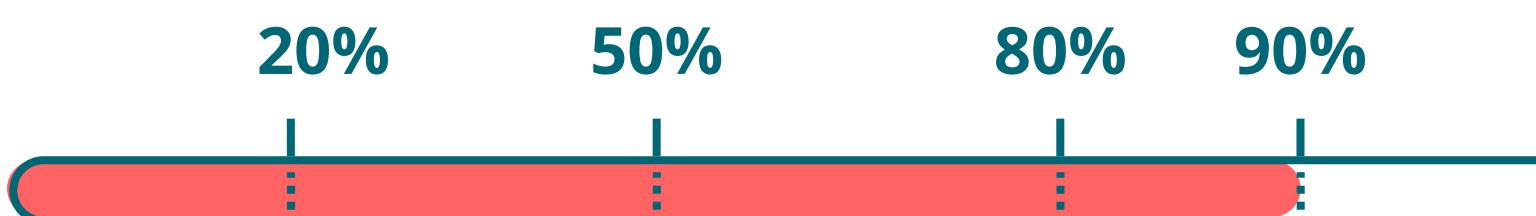


Pessimistic method

Sparsity level

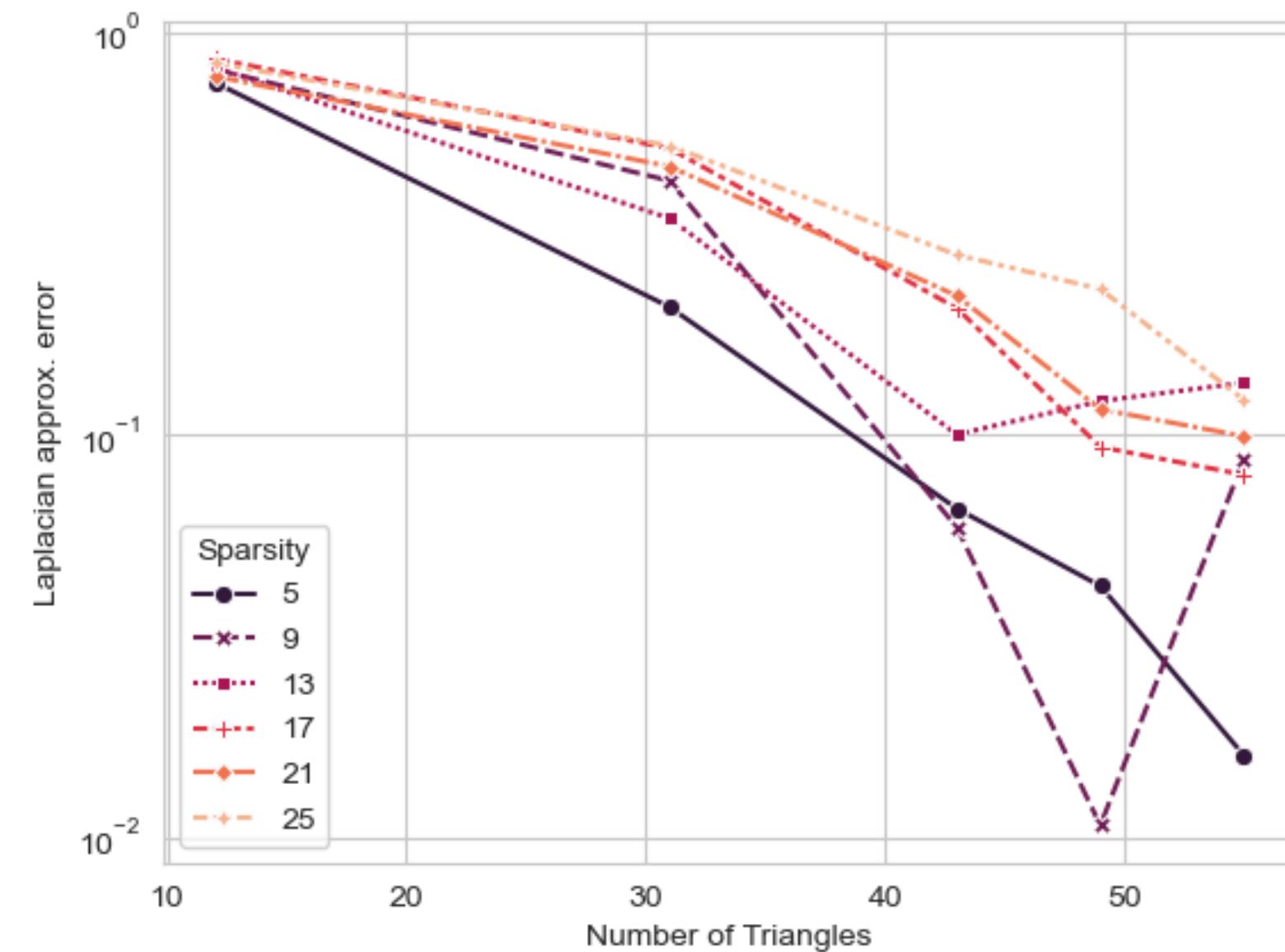
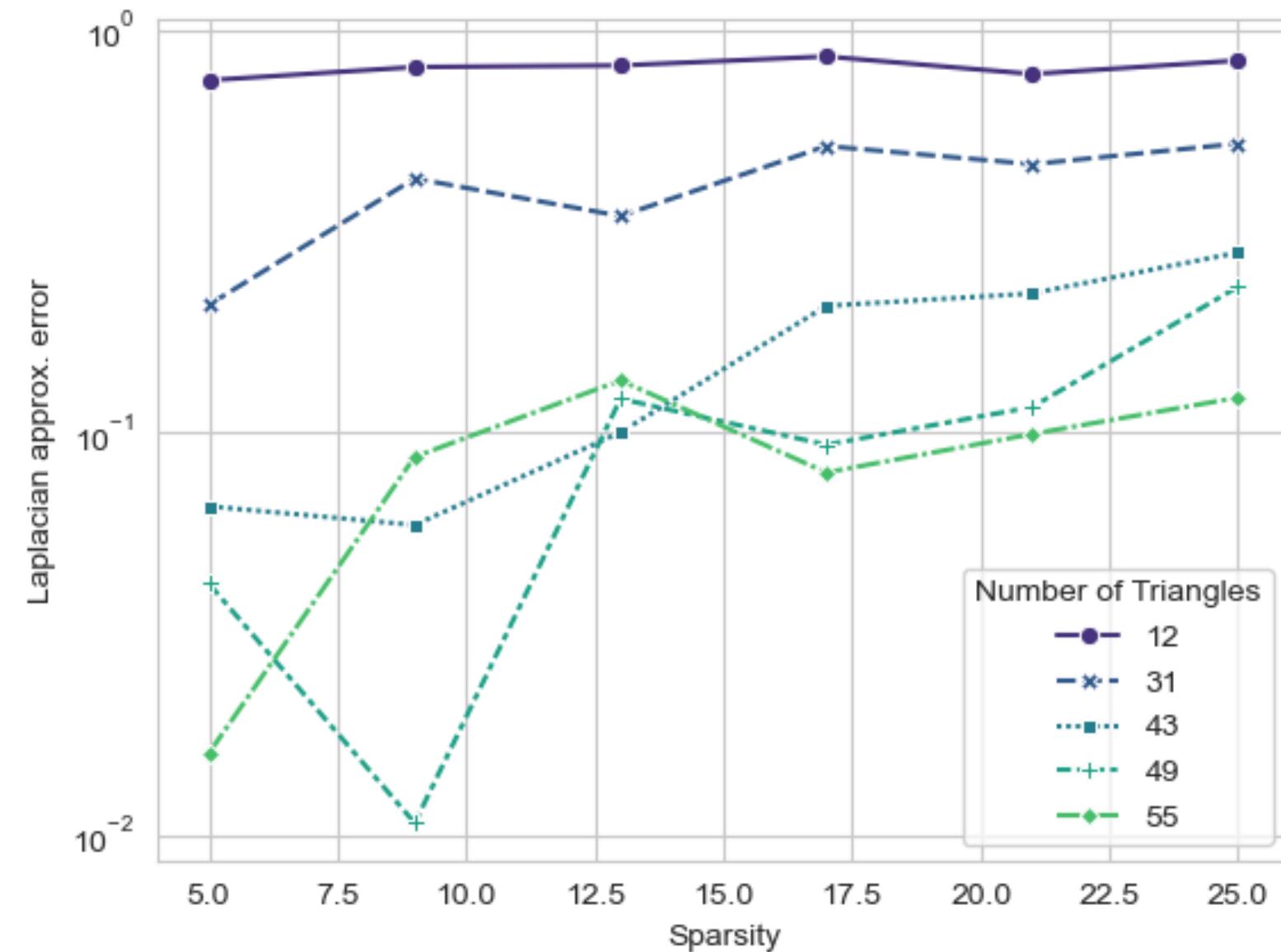


% of included triangles
in the true topology



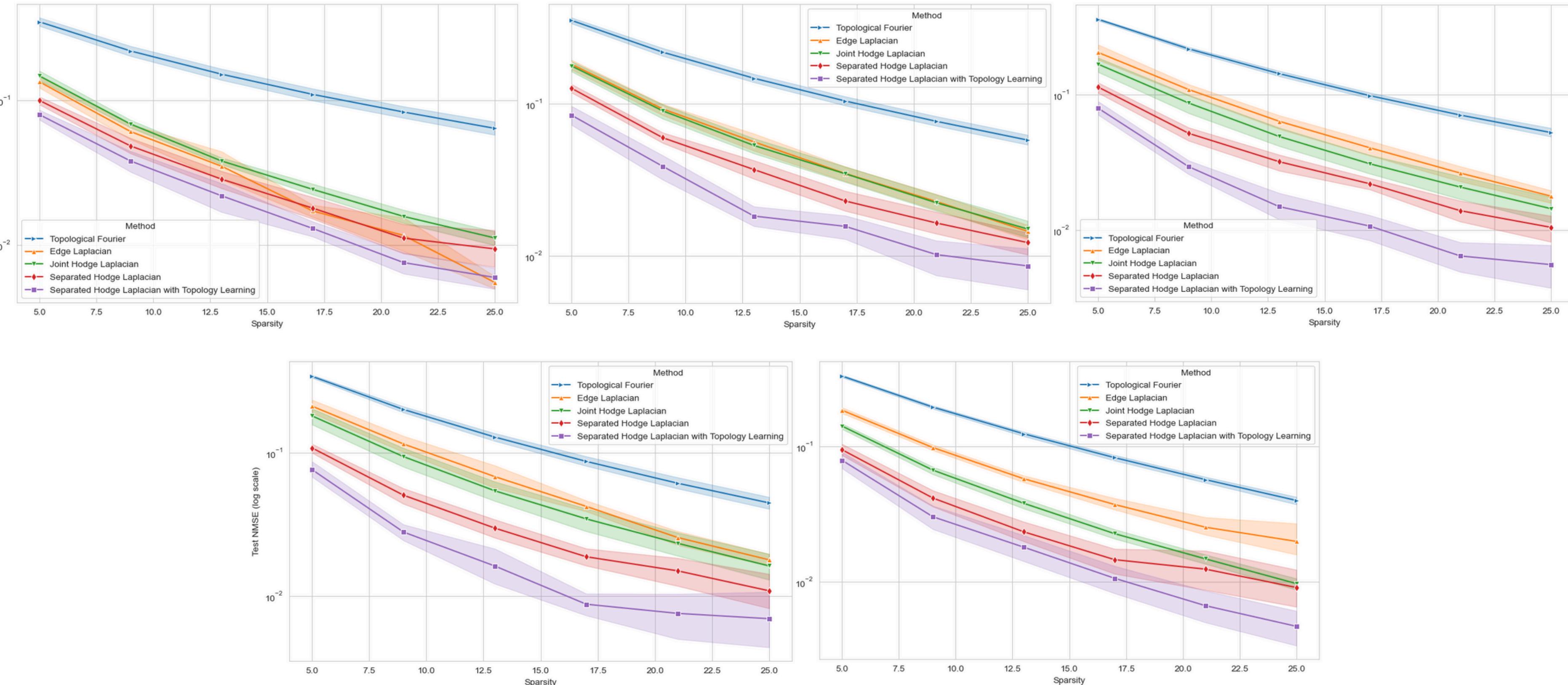
Joint Topology and Dictionary Learning

Results on synthetic data



Joint Topology and Dictionary Learning

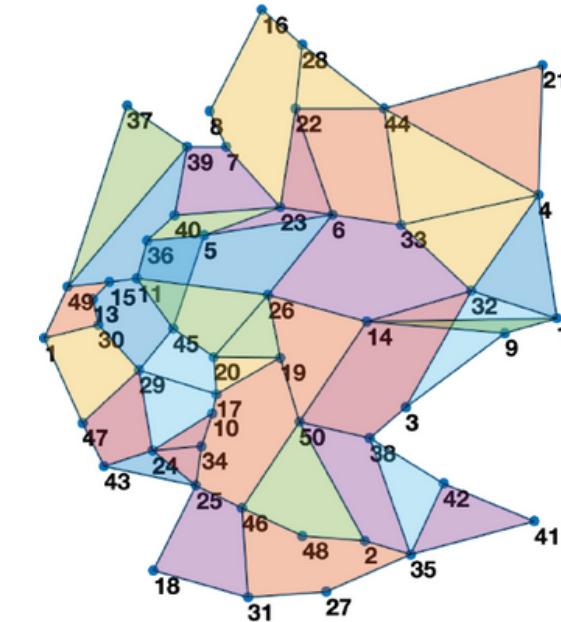
Results on synthetic data



Real Data: DFN Network

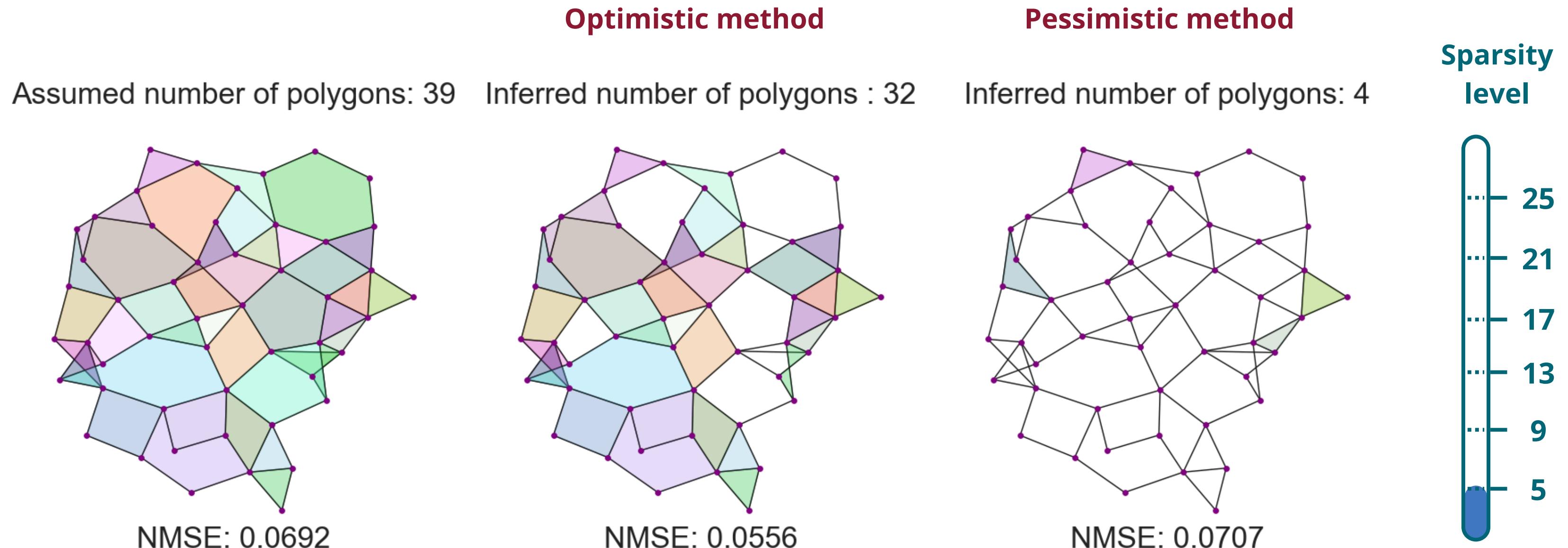
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Informatica e Statistica

- Traffic data over the German National Research and Education Network (DFN)
- Model the network as a **order 2 cell complex** with:
 - **50** nodes
 - **89** edges
 - **39** polygons
- The data traffic is aggregated daily over February 2005, and the data measurements are expressed in Mbit/sec and collected on each link for a total of **28 edge signals**



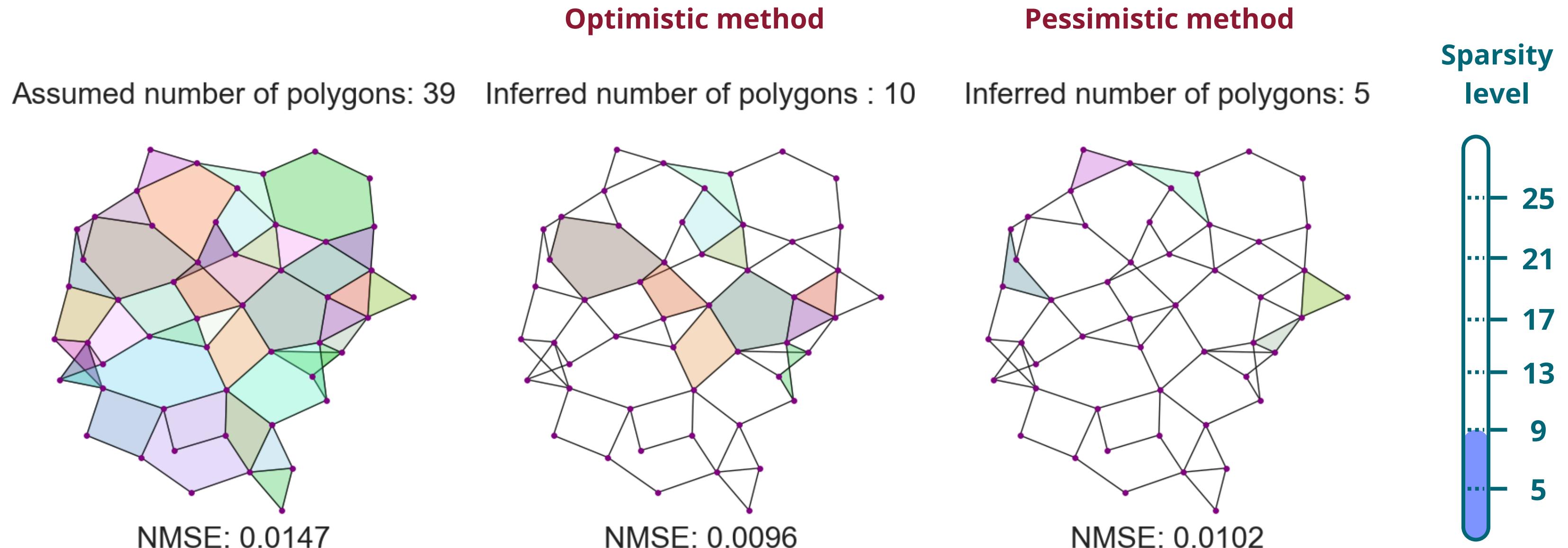
Joint Topology and Dictionary Learning

Results on real data



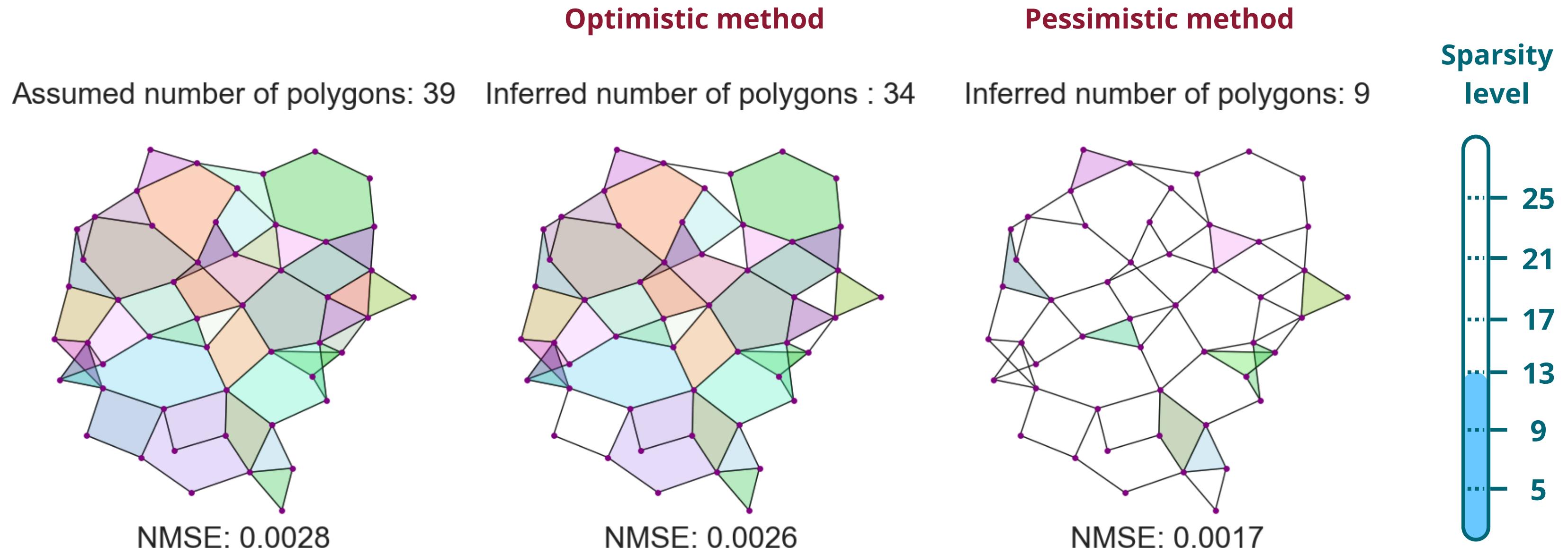
Joint Topology and Dictionary Learning

Results on real data



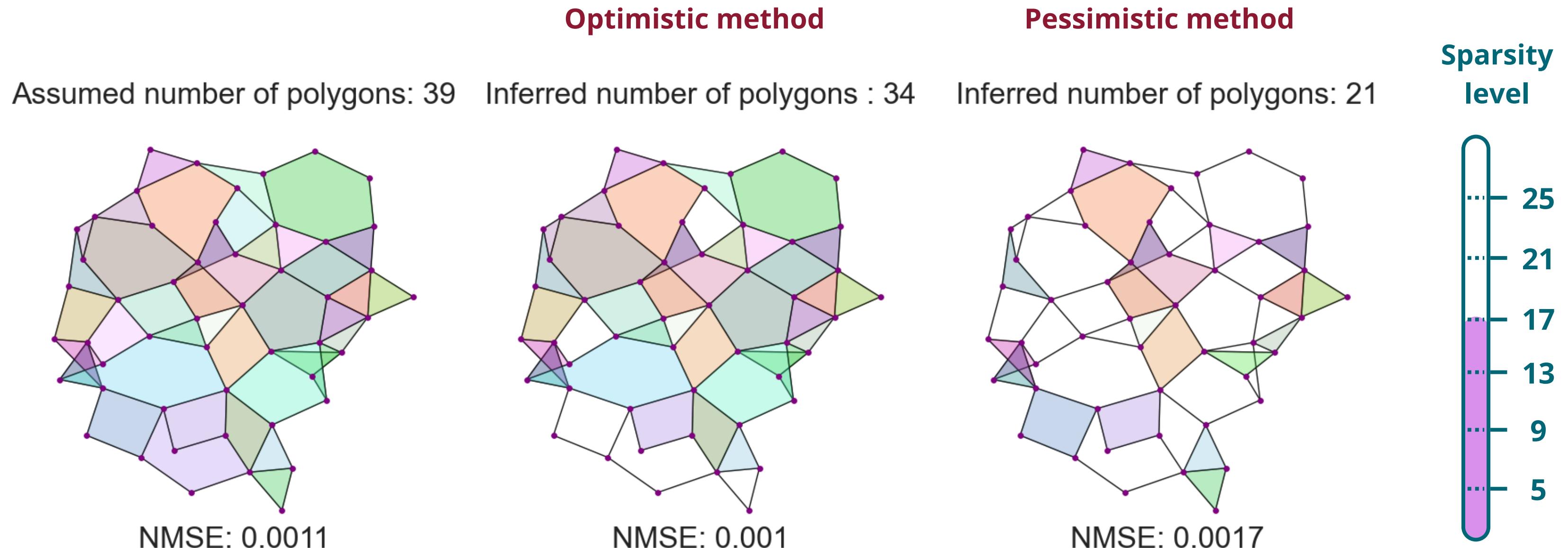
Joint Topology and Dictionary Learning

Results on real data



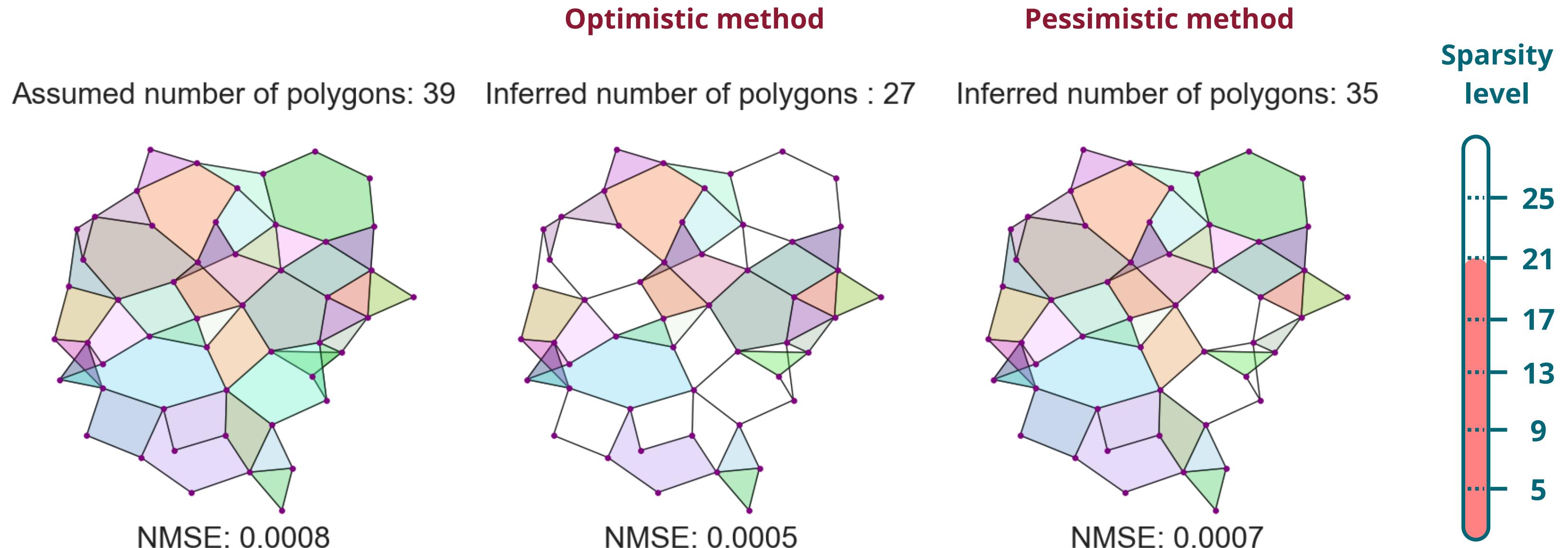
Joint Topology and Dictionary Learning

Results on real data



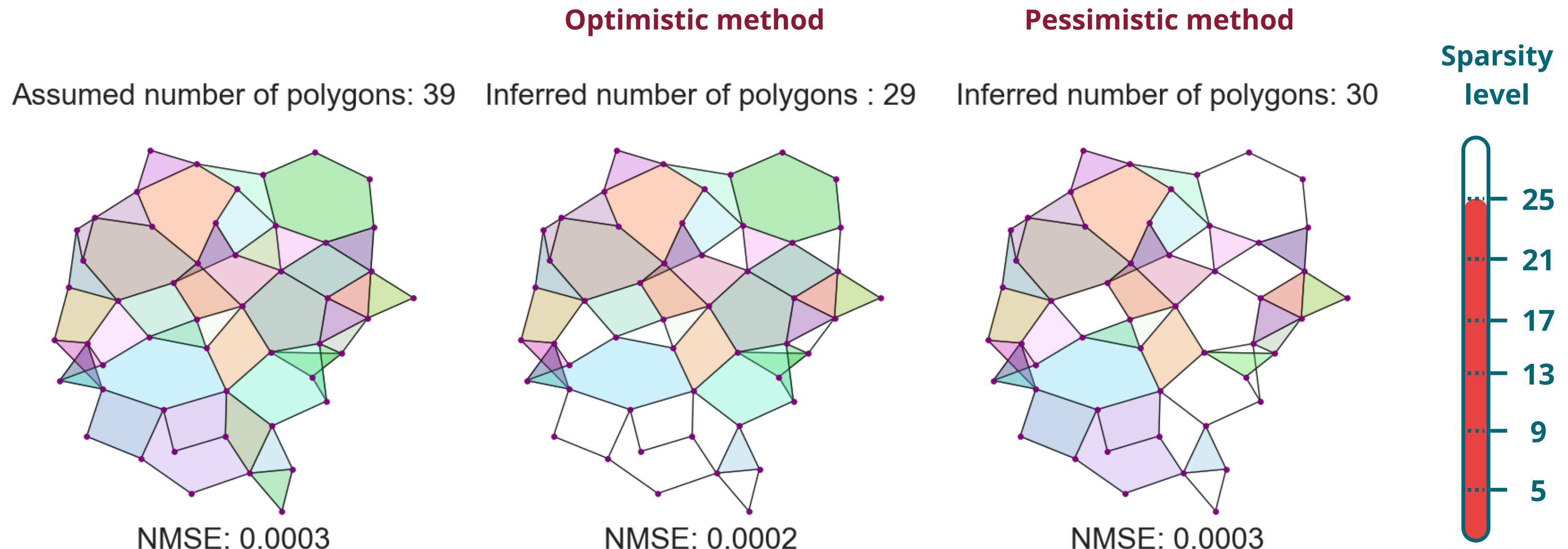
Joint Topology and Dictionary Learning

Results on real data



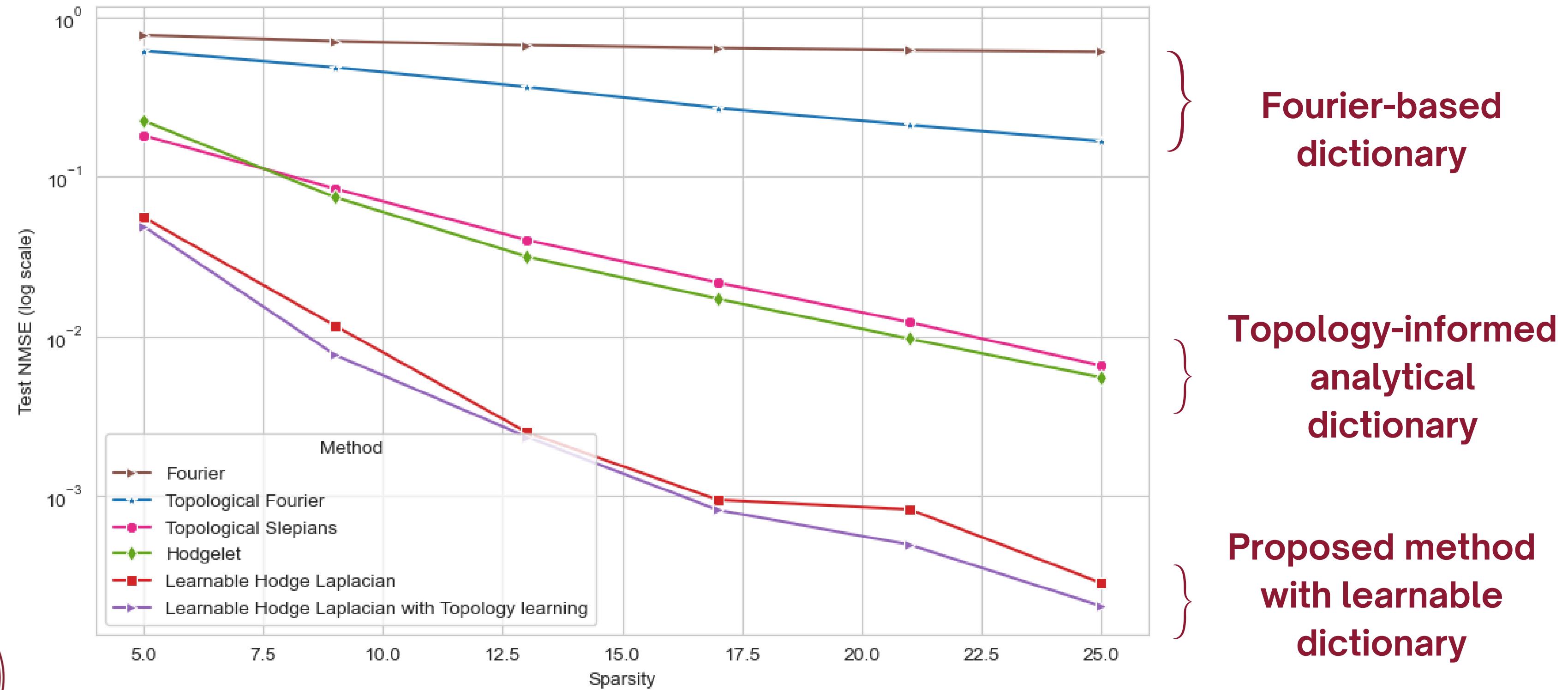
Joint Topology and Dictionary Learning

Results on real data



Joint Topology and Dictionary Learning

Results on real data



Conclusions

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- The proposed algorithm empirically works better than compression techniques based on non-learnable dictionaries
- The Separated Hodge Laplacian parameterization is able to generalize better w.r.t. the other parameterization techniques
- The Topology Inference step is slow but the overall algorithm benefits the introduction of this further learning step.
- These entity of the benefits deriving from the introduction of topology learning step depend on the assumed sparsity level and the density in terms of k-th order cells in the true cell complex

Further improvements

- Improve the Topology learning step with faster non-greedy methods
- Setup a faster algorithm by using Model-based deep learning architectures



Thank you for the
attention!



Enrico Grimaldi