

Appendix: Looking at Non-Linear Dimension Reductions as Models in the Data Space

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Abstract

Notation	Description
n, p, k	number of observations, variables, embedding dimension, respectively
\mathbf{X}, \mathbf{x}	p -dimensional data (population, sample)
\mathbf{y}	k -dimensional layout
P	orthonormal basis, generating a d -dimensional linear projection of p -dimensional data
T	true model
g	functional mapping from p -D to k -D, especially as prescribed by NLDR
θ	(Hyper-) parameters for NLDR method
r	ranges of the embedding components
$C^{(j)}$	j -dimensional bin centers
(b_1, b_2)	number of bins in each direction
(a_1, a_2)	binwidths, distance between centroids in each direction
(s_1, s_2)	starting coordinates of the hexagonal grid
q	buffer to ensure hexgrid covers data, proportion of data range, 0-1
m	number of non-empty bins
b	number of hexagons in the grid
h	hexagonal id
l	side length
A	area

Table 1: Summary of notation for describing new methodology.

1 Computing hexagon grid configurations

Given range of embedding component, r_2 , number of bins along the x-axis, b_1 , and buffer proportion, q , hexagonal starting point coordinates, $s_1 = -q$, and $s_2 = -q \times r_2$. The purpose is to find width of the hexagon. a_1 , and number of bins along the y-axis, b_2 .

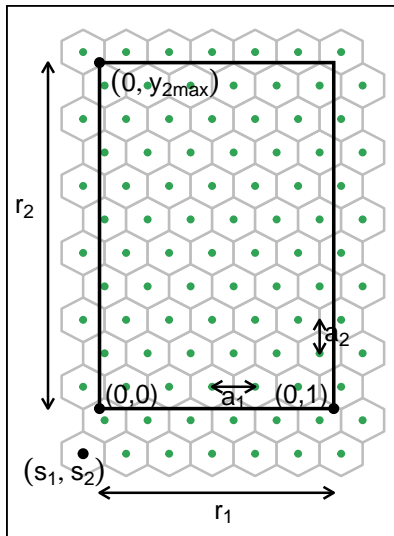


Figure 1: The components of the hexagon grid illustrating notation.

Geometric arguments give rise to the following constraints.

$\min a_1$ s.t.

$$s_1 - \frac{a_1}{2} < 0, \quad (1)$$

$$s_1 + (b_1 - 1) \times a_1 > 1, \quad (2)$$

$$s_2 - \frac{a_2}{2} < 0, \quad (3)$$

$$s_2 + (b_2 - 1) \times a_2 > r_2. \quad (4)$$

Since a_1 and a_2 are distances,

$$a_1, a_2 > 0.$$

Also, $(s_1, s_2) \in (-0.1, -0.05)$ as these are multiplicative offsets in the negative direction.

Equation 1 can be rearranged as,

$$a_1 > 2s_1$$

which given $s_1 < 0$ and $a_1 > 0$ will *always* be true. The same logic follows for Equation 3

and substituting $a_2 = \frac{\sqrt{3}}{2}a_1$, and $s_2 = -q \times r_2$ to Equation 3 can be written as,

$$a_1 > -\frac{4}{\sqrt{3}}qr_2$$

Also, substituting $a_2 = \frac{\sqrt{3}}{2}a_1$, $s_2 = -q \times r_2$ and rearranging Equation 4 gives:

$$a_1 > \frac{2(r_2 + qr_2)}{\sqrt{3}(b_2 - 1)}. \quad (5)$$

Similarly, substituting $s_1 = -q$ Equation 2 becomes,

$$a_1 > \frac{(1 + q)}{(b_1 - 1)}. \quad (6)$$

This is a linear optimization problem. Therefore, the optimal solution must occur on a vertex. So, by setting Equation 5 equals to Equation 6 gives,

$$\frac{2(r_2 + qr_2)}{\sqrt{3}(b_2 - 1)} = \frac{(1 + q)}{(b_1 - 1)}.$$

After rearranging this,

$$b_2 = 1 + \frac{2r_2(b_1 - 1)}{\sqrt{3}}$$

and since b_2 should be an integer,

$$b_2 = \left\lceil 1 + \frac{2r_2(b_1 - 1)}{\sqrt{3}} \right\rceil. \quad (7)$$

Furthermore, with known b_1 and b_2 , by considering Equation 2 or Equation 4 as the *binding* or *active constraint*, can compute a_1 .

If Equation 2 is active, then,

$$\frac{(1 + q)}{(b_1 - 1)} < \frac{2(r_2 + qr_2)}{\sqrt{3}(b_2 - 1)}.$$

Rearranging this gives,

$$r_2 > \frac{\sqrt{3}(b_2 - 1)}{2(b_1 - 1)}.$$

Therefore, if this equality is true, then $a_1 = \frac{(1+q)}{(b_1-1)}$, otherwise, $a_1 = \frac{2r_2(1+q)}{\sqrt{3}(b_2-1)}$.

2 Binning the data

Points are assigned to the bin they fall into based on the nearest centroid. If a point is equidistant from multiple centroids, it is assigned to the centroid with the lowest hexagonal bin ID.

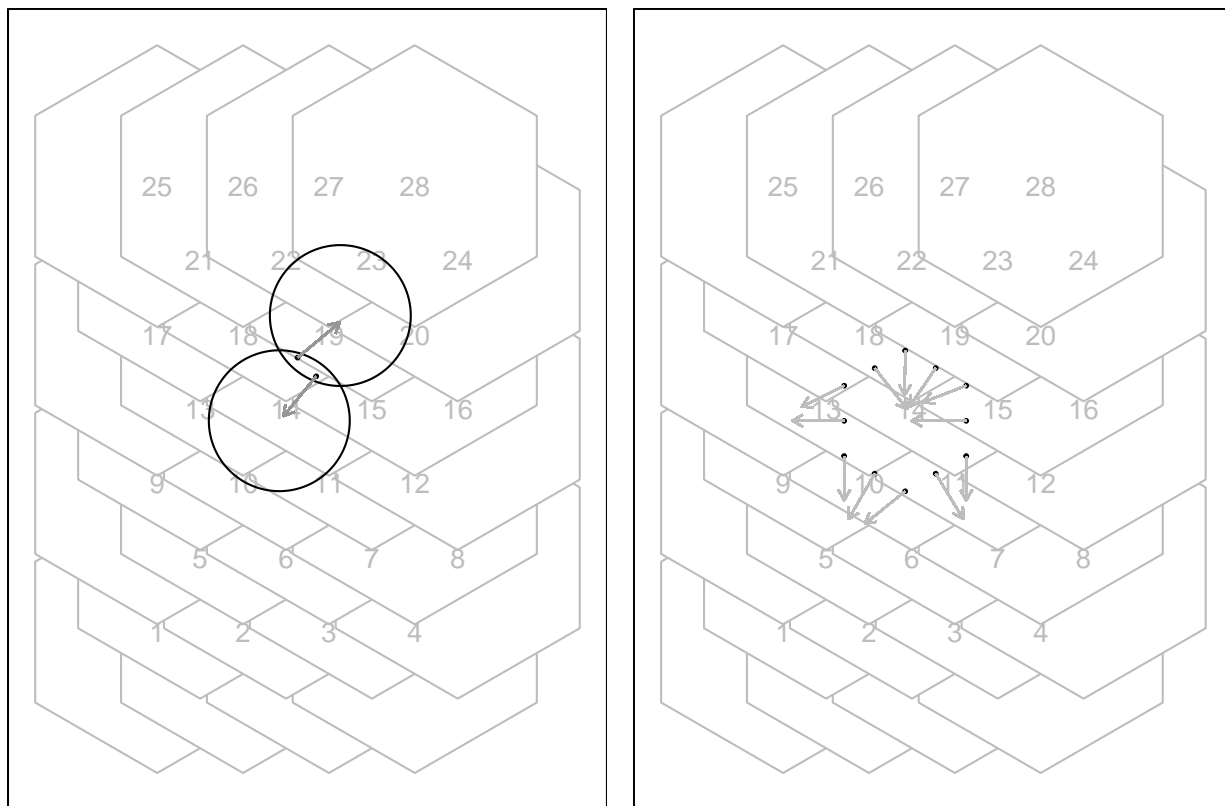


Figure 2: Binning the data. Points are assigned to the nearest centroid. If a point is equidistant from multiple centroids, assigned to the lowest centroid.

3 Area of a hexagon

The area of a hexagon is defined as $A = \frac{3\sqrt{3}}{2}l^2$, where l is the side length of the hexagon. l can be computed using a_1 and a_2 .

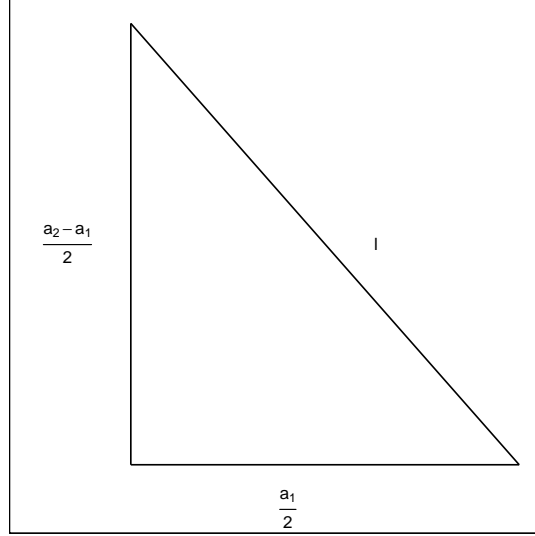


Figure 3: The components of the right triangle illustrating notation.

By applying pythagorean theorem,

$$l^2 = \left(\frac{a_1}{2}\right)^2 + \left(\frac{a_2 - l}{2}\right)^2.$$

Rearranging,

$$l^2 - \left(\frac{a_2 - l}{2}\right)^2 = \left(\frac{a_1}{2}\right)^2,$$

$$\left[l - \left(\frac{a_2 - l}{2}\right)\right] \left[l + \left(\frac{a_2 - l}{2}\right)\right] = \left(\frac{a_1}{2}\right)^2,$$

$$3l^2 + 2la_2 - (a_1^2 + a_2^2) = 0.$$

By solving the quadratic equation,

$$l = \frac{-2a_2 \pm \sqrt{4a_2^2 - 24[-(a_1^2 + a_2^2)]}}{6},$$

$$l = \frac{-a_2 \pm \sqrt{a_2^2 - 6[-(a_1^2 + a_2^2)]}}{3},$$

where $l > 0$.