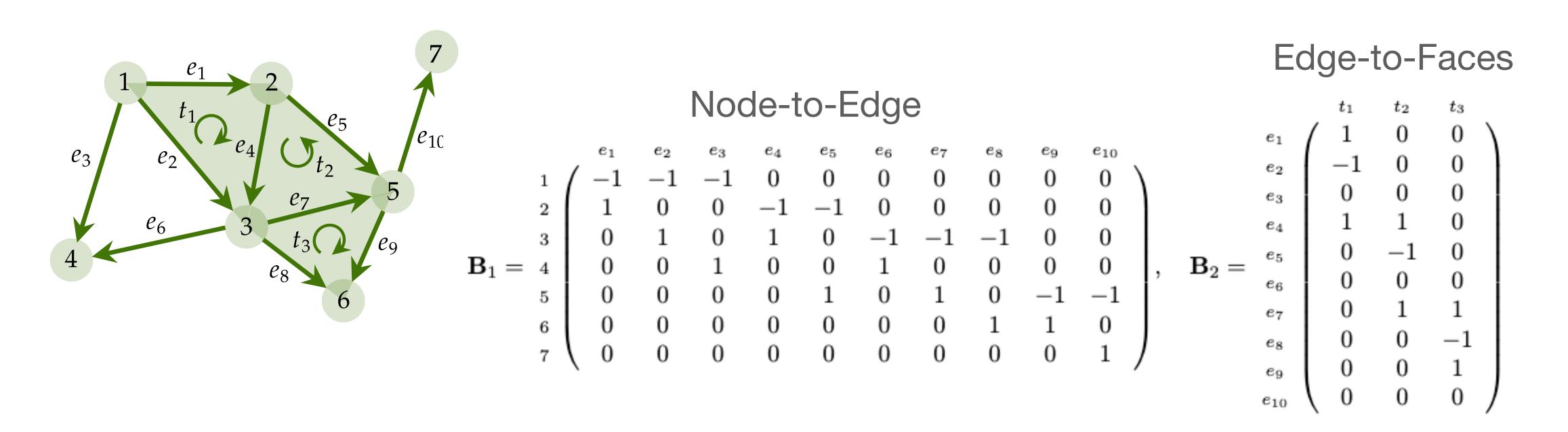
Algebraic reps. of simplicial 2-complex

Incidences & Laplacians



Graph Laplacian:
$$\mathbf{L}_0 = \mathbf{B}_1 \mathbf{B}_1^{\mathsf{T}}$$
 Up 1-Hodge Laplacian: $\mathbf{L}_1 = \mathbf{B}_1^{\mathsf{T}} \mathbf{B}_1 + \mathbf{B}_2 \mathbf{B}_2^{\mathsf{T}} := \mathbf{L}_{1,d} + \mathbf{L}_{1,u}$ Down

GPs on graphs

Modeling node functions

- $\mathbf{f}_0 \sim \mathrm{GP}(\mathbf{0}, \mathbf{K}_0)$ (Borovitskiy et al. 2021)
- Matérn graph kernel

$$\Phi(\mathbf{L}_0)\mathbf{f}_0 = \mathbf{w}_0$$
, with

$$\Phi(\mathbf{L}_0) = \left(\frac{2\nu}{\kappa^2}\mathbf{I} + \mathbf{L}_0\right)^{\frac{\nu}{2}} \text{ and } \mathbf{w}_0 \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$$

The solution has kernel

$$\mathbf{K}_{0} = \sigma^{2} \sum_{n=0}^{N_{0}-1} \psi(\lambda_{n}) \mathbf{u}_{n} \mathbf{u}_{n}^{\mathsf{T}}, \quad K_{0} = \sigma^{2} \left(\frac{2\nu}{\kappa^{2}} \mathbf{I} + \mathbf{L}_{0}\right)^{-\nu}$$

$$\psi(\lambda) = \begin{cases} \left(\frac{2\nu}{\kappa^{2}} + \lambda\right)^{-\nu} & \nu < \infty, \text{Matern} \\ e^{-\frac{\kappa^{2}}{2}\lambda} & \nu = \infty, \text{Diffusion} \end{cases}$$
₅

GPs from Euclidean to non-Euclidean

GP in Euclidean settings

Function on a set $f: X \to \mathbb{R}$

$$f \sim GP(\mu, k)$$

- -Predictive distribution $f_{|\mathbf{y}|}$
- -Matérn GP family, e.g., diffusion

$$k(x, x') = \sigma^2 \exp\left(-\frac{d(x, x')^2}{2\kappa^2}\right)$$

- Distance-based: geometry-aware, but not well-defined for manifolds, graphs ...
- Instead, as solutions of SDEs (Whittle (1963); Lindgren et al. (2011))

$$\left(\frac{2\nu}{\kappa^2} - \Delta\right)^{\frac{\nu}{2} + \frac{d}{4}} f = w$$

- Δ : Laplacian, w: white noise
- implicit, generalizable, domain-aware
- explicit for some domains