

Notes

SCK team

1 Notation

- Average emission per source: x_1, \dots, x_m where $m = 200$.
- Measured concentrations y_1, \dots, y_n where $n = 4636$. These are consecutive measurements for several measurement stations.
- $M_{i,(j,\Delta)}$ is a block in the sensitivity matrix M that represents the contribution of x_j from $\Delta - 1$ days ago to the observed concentration y_i .
- Scaling factors s_1, \dots, s_m (in `scalings.csv`). These are put in a diagonal matrix S .
- $\mathbf{1}_q = [1 \dots 1]^T \in \mathbb{R}^q$ is the constant vector consisting of only ones.
- \otimes is the Kronecker product. In particular,

$$\underbrace{\begin{bmatrix} a_1 \\ \vdots \\ a_p \end{bmatrix}}_{\in \mathbb{R}^p} \otimes \underbrace{\begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}}_{\in \mathbb{R}^q} = \underbrace{\begin{bmatrix} a_1 \\ \vdots \\ a_1 \\ a_2 \\ \vdots \\ a_2 \\ \vdots \\ a_p \\ \vdots \\ a_p \end{bmatrix}}_{\in \mathbb{R}^{pq}}.$$

A standard rule of thumb in numerical linear algebra is that the Kronecker product serves a mostly theoretical purpose and is rarely calculated explicitly. See, e.g. [1, Section 12.3].

2 Model

2.1 Initial model

With $n = 1, \dots, 4636$ and $m = 1, \dots, 200$, the initial model is

$$y_i \approx \hat{y}_i = \sum_{j=1}^m \sum_{\Delta=1}^{15} M_{i,(j,\Delta)} \frac{x_j}{s_j}.$$

That is, for each emission source j , we simulate the contribution of 15 days, and add this together for all j . A matrix formulation of this reads as follows:

$$\begin{aligned} \begin{bmatrix} \hat{y}_1 \\ \vdots \\ \hat{y}_n \end{bmatrix} &= \begin{bmatrix} M_{1,(1,1)} & M_{1,(1,2)} & \cdots & M_{1,(m,15)} \\ \vdots & \vdots & & \vdots \\ M_{n,(1,1)} & M_{n,(1,2)} & \cdots & M_{n,(m,15)} \end{bmatrix} \begin{bmatrix} s_1^{-1} x_1 \\ \vdots \\ s_1^{-1} x_1 \\ s_2^{-1} x_2 \\ \vdots \\ s_2^{-1} x_2 \\ \vdots \\ s_n^{-1} x_m \end{bmatrix} \\ &= \begin{bmatrix} M_{1,(1,1)} & M_{1,(1,2)} & \cdots & M_{1,(n,15)} \\ \vdots & \vdots & & \vdots \\ M_{m,(1,1)} & M_{m,(1,2)} & \cdots & M_{m,(n,15)} \end{bmatrix} \left(\begin{bmatrix} s_1 & & \\ & \ddots & \\ & & s_n \end{bmatrix}^{-1} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \otimes \mathbf{1}_{15} \right). \end{aligned} \quad (1)$$

Now we present a different interpretation. Instead of $S^{-1}x \otimes \mathbf{1}_{15}$, we make a vector $\tilde{x}_{365} := S^{-1}x \otimes \mathbf{1}_{365}$. This is a vector of length 365×200 that gives the emission from day 1 to day 365 for each source. This is assumed to be constant for all days. Therefore, \tilde{x}_{365} consists of $m = 200$ blocks, each of which is a constant vector of length 365.

We can write a system of equations that is logically the same as eq. (1) but uses \tilde{x}_{365} . This gives a larger linear system. Because the emission from most dates has a negligible contribution to the observed concentrations, many coefficients in the larger matrix will be zero. For every measurement i , we have a linear relationship that looks something like this:

$$\hat{y}_i = [\cdots M_{i,(1,1)} \cdots M_{i,(1,15)} 0 \cdots M_{i,(2,1)} \cdots M_{i,(2,15)} \cdots] (S^{-1}x \otimes \mathbf{1}_{365}).$$

The presence of zeros in the matrix indicates that emissions from the distant past do not contribute to the observed concentrations.

Now assume that in each station, there is one observation per day, named y_{kt} , where $k = 1, \dots, K$ where K is the number of stations and $t = 1, \dots, 365$. The index $t = 1$ corresponds to the most recent measurement. Then the full system reads as follows:

$$\begin{bmatrix} \hat{y}_{1,1} \\ \hat{y}_{1,2} \\ \vdots \\ \hat{y}_{2,1} \\ \vdots \\ \hat{y}_{K,365} \end{bmatrix} = \underbrace{\begin{bmatrix} M_{(1,1),(1,1)} & M_{(1,1),(1,2)} & \cdots & M_{(1,1),(1,15)} & 0 & \cdots & \cdots & M_{(1,1),(2,1)} & \cdots & 0 \\ 0 & M_{(1,2),(1,1)} & \cdots & M_{(1,2),(1,14)} & M_{(1,2),(1,15)} & 0 & \cdots & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots & \vdots & \vdots & & \vdots & & \vdots \\ M_{(2,1),(1,1)} & M_{(2,1),(1,2)} & \cdots & M_{(2,1),(1,15)} & 0 & \cdots & \cdots & M_{(2,1),(2,1)} & \cdots & 0 \\ \vdots & \vdots & & \vdots & \vdots & \vdots & & \vdots & & \vdots \\ \vdots & \vdots & & \vdots & \vdots & \vdots & & \vdots & & \vdots \end{bmatrix}}_{:=M_{shift}} \tilde{x}_{365} \quad (2)$$

where

$$\tilde{x}_{365} := S^{-1}x \otimes \mathbf{1}_{365} = \begin{bmatrix} s_1^{-1}x_1 \\ \vdots \\ s_1^{-1}x_1 \\ s_2^{-1}x_2 \\ \vdots \\ s_m^{-1}x_m \end{bmatrix}.$$

We could reorganise the vector \tilde{x}_{365} to the transposed expression $\mathbf{1}_{365} \otimes (S^{-1}x)$, which is a vector containing all emissions on day 1, followed by all emissions on day 2, etc. A similar permutation of y could be chosen. This has the effect of permuting the rows and columns of M_{shift} . A permutation of the variables gives a model that is essentially the same as eq. (2) but may have advantages when it comes to implementation or computational efficiency. We will not consider this.

2.2 Model with time-dependent correction to the emissions

If we weigh each day and each emission source by some factor, we are applying a transformation

$$\begin{bmatrix} s_1^{-1}x_1 \\ \vdots \\ s_1^{-1}x_1 \\ s_2^{-1}x_2 \\ \vdots \\ s_m^{-1}x_m \end{bmatrix} \mapsto \begin{bmatrix} w_{1,1}s_1^{-1}x_1 \\ \vdots \\ w_{1,365}s_1^{-1}x_1 \\ w_{2,1}s_2^{-1}x_2 \\ \vdots \\ w_{m,365}s_m^{-1}x_m \end{bmatrix}$$

which can be written concisely as

$$W(S^{-1}x \otimes \mathbf{1}_{365}) \quad \text{where} \quad W = \begin{bmatrix} w_{1,1} & 0 & \cdots & 0 \\ 0 & w_{1,2} & \cdots & 0 \\ \vdots & \vdots & \ddots & 0 \\ 0 & 0 & \cdots & w_{m,365} \end{bmatrix}.$$

Using this weighted vector of emissions instead of \tilde{x}_{365} in eq. (2) gives

$$\hat{y} = M_{shift}W(S^{-1}x \otimes \mathbf{1}_{365}). \quad (3)$$

In this expression, the unknown is W and should be fit to the data.

2.3 Fitting the model

The indices $i = 1, \dots, n$ are partitioned as a disjoint union $\mathcal{I}_{det} \cup \mathcal{I}_0$ where \mathcal{I}_0 contains the indices of non-detection events. Let P_{det} be the linear map that removes the rows of a matrix that correspond to \mathcal{I}_0 . We can measure the accuracy as $\|\log.(P_{det}\hat{y})\|^2$ where $\log.(\cdot)$ is the elementwise *natural* logarithm. The simplicity of W can be measured as $\|\log W\|^2$. If we forget about non-detections, we have the cost function

$$\min_{W \text{ diagonal}} f(W) = \frac{1}{2} \|\log.(P_{det}M_{shift}W\tilde{x}_{365})\|^2 + \frac{1}{2}\lambda\|\log W\|^2.$$

The first term measures the average logarithm of the predicted values \hat{y} (detection events only). The second term measures the average logarithm of the weights.

Proposition 1. *Let \hat{z} be the vector $[\hat{z}_1 \dots \hat{z}_n]^T$ where*

$$\hat{z}_i = \begin{cases} \frac{\log \hat{y}_i}{\hat{y}_i} & \text{if observation } i \text{ is a detection} \\ 0 & \text{if observation } i \text{ is a non-detection} \end{cases}.$$

Then the gradient of $f(W)$ is the diagonal matrix

$$\text{grad}_W f(W) = \text{Diag}(M_{shift}^T \hat{z} \tilde{x}_{365}^T) + \lambda W^{-1} \log W$$

where Diag is the map that sets the off-diagonal elements of a matrix to zero.

Proof (still to be checked for calculation errors). Parameterise W linearly as $\text{vec } W(t) = Ut$ for some unitary U . Define

$$G(t) := P_{det}\hat{y}_i = P_{det}M_{shift}W(t)\tilde{x}_{365} \quad \text{and} \quad F(t) := \log.(G(t)).$$

Then

$$G(t) = \underbrace{P_{det}M_{shift}W(t)\tilde{x}_{365}}_A = (P_{det}M_{shift} \oslash \tilde{x}_{365}^T)Ut$$

where \oslash is the Kronecker product with reversed arguments, which satisfies $\text{vec}(ABC) = (A \oslash C^T)\text{vec}B$. Since $G(t)$ is linear, $F(t) = \log.(G(t))$ is easy to differentiate:

$$\frac{\partial}{\partial t} F(t) = \frac{\partial}{\partial t} \log.(G(t)) = \text{diag}(G(t))^{-1} A.$$

Write $z := P_{det}\hat{z}$. We can interpret z as the vector obtained by applying the map $x \mapsto (\log x)/x$ elementwise to $G(t)$. Using standard differentiation rules for the squared norm of a vector-valued function, we obtain

$$\begin{aligned} \text{grad}_t \left(\frac{1}{2} \|F(t)\|^2 \right) &= \left(\frac{\partial F}{\partial t} \right)^T F(t) = A^T \text{diag}(G(t))^{-1} \log.(G(t)) \\ &= A^T z \\ &= U^T ((P_{det}M_{shift})^T \oslash \tilde{x}_{365})z \\ &= U^T (P_{det}M_{shift})^T z \tilde{x}_{365}^T \\ &= U^T M_{shift}^T P_{det}^T P_{det} \hat{z} \tilde{x}_{365}^T \\ &= U^T M_{shift}^T z \tilde{x}_{365}^T \end{aligned}$$

where the last equality follows from the fact that $P_{det}^T P_{det}$ is the map that sets the rows corresponding to the non-detection events to zero. Since U is unitary, we have

$$\text{grad}_W \left(\frac{1}{2} \|F(t)\|^2 \right) = U \text{grad}_t \left(\frac{1}{2} \|F(t)\|^2 \right) = UU^T (P_{det}M_{shift})^T z \tilde{x}_{365}^T$$

The linear map UU^T is simply the orthogonal projector onto the diagonal matrices, which is equivalent to Diag .

The foregoing gives the derivative of the first term in $f(W)$. The gradient of the second term can be calculated in exactly the same manner:

$$\text{grad}_W \left(\frac{1}{2} \|\log W\|^2 \right) = W^{-1} \log W.$$

□

References

- [1] Gene H Golub and Charles F Van Loan. *Matrix computations*. Vol. 3. Baltimore: JHU press, 2013.