Spherelets

Stat 185 Term Paper

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Contents

1 Introduction

Data that exists in a high-dimensional ambient space may instead be considered to lie near a lower dimensional manifold (e.g. a circle in $\mathbb{R}^2$ that lies ambiently in $\mathbb{R}^3$ space). Many techniques are focused on reducing the ambient space to one closer to the intrinsic space such as clustering (Duda, Stork, and Hart 2000), data compression (Hurtado 2012), and predictive modelling (Lee and Verleysen 2008). Many of these techniques that attempt to approximate manifolds embedded in a lower dimensional space are locally linear, use multiscale dictionaries, and as such struggle with areas with high Gaussian curvature. Additionally, many techniques that approximate local manifolds do not perform well with out-of-sample error as they do not reveal much information on the traits of the lower dimension manifold.

A simple alternative that is able to handle curvature as well as out-of-sample error is to use pieces of spheres or *spherelets* to locally approximate the unknown subspace (Didong Li and Dunson 2019).

Whereas principal component analysis (PCA) is an eigenvalue/eigenvector problem from an inherently *linear* dimension reduction problem,

2 Method

2.1 Spherical PCA

Given a set of data $\vec{x}_1, \ldots, \vec{x}_N \in \mathbb{R}^D$, we find the best approximating sphere $S_V(c, r)$, where c is the center, r is the radius, and $V \in \mathbb{R}^{(d+1)\times(d+1)}$ is the $(d+1)$th dimensional affine subspace the sphere lives on. For any point in the dataset $\vec{x}_i$, the closest point $\vec{y}_i$ lying on the sphere $S_V(c, r)$ is the point that minimizes Euclidean distance $\|x, y\|^2$ between x and y. The optimal subspace V is given by $\hat{V} = (\vec{v}_1, \ldots, \vec{v}_{d+1})$, where $\vec{v}_i, i \in \{1, \ldots, d+1\}$ is the ith eigenvector ranked in descending order of $(\mathbf{X} - 1_N\bar{\mathbf{X}})^T(\mathbf{X} - 1_N\bar{\mathbf{X}})$.

If $\vec{z}_i = \bar{\mathbf{X}} + \hat{V}\hat{V}^T(\vec{x}_i - \bar{\mathbf{X}})$ are a change of basis to affine subspace V, then it can be shown that the minimizing pair $(\vec{\eta}^\star, \vec{\xi}^\star)$ of loss function $g(\vec{\eta}, \vec{\xi}) = \sum_{k=1}^N (\vec{z}_i^T\vec{z}_i + \vec{\eta}^T\vec{x}_i + \vec{\xi})^2$ is:

$$\vec{\eta} = -H^{-1}\omega$$
$$\vec{\xi} = -\frac{1}{N}\sum_{k=1}^{N}(\vec{z}_i^T\vec{z}_i + \vec{\eta}^T\vec{z}_i)$$

where H and ω are defined as:

$$H = \sum_{k=1}^{N}(\vec{z}_i - \bar{z})(\vec{z}_i - \vec{z})^T$$
$$\vec{\omega} = \sum_{k=1}^{N}\left(\|\vec{z}_i^T\vec{z}_i\| - \frac{1}{N}\sum_{j=1}^{N}\|\vec{z}_j^T\vec{z}_j\|\right)(\vec{z}_i - \bar{z})$$

The optimal parametrization $(\hat{V}, \hat{c}, \hat{r})$ of the projection of $\mathbf{X} \in \mathbb{R}^{N\times D}$ onto the sphere $S_V(c, r)$ is:

$$\hat{V} = (\vec{v}_1, \ldots, \vec{v}_{d+1})$$
$$\hat{c} = -\frac{\vec{\eta}^\star}{2}$$
$$\hat{r} = \frac{1}{N}\sum_{k=1}^{N}\|\vec{z}_i - \hat{c}\|$$

The projection map $\hat{\Psi}$ of data matrix $\mathbf{X}$ onto sphere $S_{\hat{V}}(\hat{c}, \hat{r})$ is the projection map onto affine subspace $\hat{c} + \hat{V}$, given by:

$$\hat{\Psi}(\vec{x}_i) = \hat{c} + \frac{\hat{r}}{\|\hat{V}\hat{V}^T(\vec{x}_i - \hat{c})\|}\hat{V}\hat{V}^T(\vec{x}_i - \hat{c})$$

2.2 Local SPCA

We have now defined spherical PCA (SPCA) to project the data $\mathbf{X}$ down to single sphere S_V. However, this single sphere will typically not be a sufficient approximation for the inherent manifold M. Instead, we partition the space $\mathbb{R}^D$ into k disjoint subsets $C_1, \ldots, C_k$. For the kth disjoint subset, we can define a data matrix $\mathbf{X}_k = \{X_i : X_i \in C_k\}$ that is a partition of the original data that lies within C_k. After applying SPCA to $\mathbf{X}_k$, we obtain spherical volume, center, and radius $(\hat{V}_k, \hat{c}_k, \hat{r}_k)$ alongside projection map Φ_k as a map from $x \in C_k$ to $y \in S_{\hat{V}_k}(\hat{c}_k, \hat{r}_k)$. A spherelets estimation $\hat{M}$ of the manifold M can be obtained by setting $\hat{M} = \bigcup_{k=1}^{K} \hat{M}_k$, where $\hat{M}_k$ is the local SPCA in the kth region and $\hat{M}_k = S_{\hat{V}_k}(\hat{c}_k, \hat{r}_k) \cap C_k$

2.3 Assumptions

There are two main

2.4 Method

The algorithm is as follows:

Algorithm 1 Spherelets

Input: Data matrix $\mathbf{X}$; intrinsic dimension d; partition $\{C_k\}_{k=1}^{K}$

Output: Local estimated manifolds $\hat{M}_k$ and projection map $\hat{\Psi}_k, k \in \{1, \ldots, K\}$; global estimated manifold $\hat{M}$ of intrinsic manifold M and projection map $\hat{\Psi}$

1: **for** (k = 1 : K) **do**
2: Define $\mathbf{X}_{[k]} = \mathbf{X} \cap C_k$
3: Calculate $\hat{V}_k, \hat{c}_k, \hat{r}_k$
4: Calculate $\hat{\Psi}_k(x) = \hat{c}_k + \frac{\hat{r}_k}{\|\hat{V}_k\hat{V}_k^T(x - \hat{c}_k)\|}(x - \hat{c}_k)$
5: Calculate $\hat{M}_k = S_{\hat{V}_k}(\hat{c}_k, \hat{r}_k) \cap C_k$
6: **end for**
7: Calculate $\hat{\Psi}(x) = \sum_{k=1}^{K} \mathbf{1}_{\{x \in C_k\}}\hat{\Psi}_k(x)$, and $\hat{M} = \bigcup_{k=1}^{K} \hat{M}_k$.

3 Strengths and Weaknesses

3.1 Strengths

- Performs well in areas with high curvature that local PCA can't approximate
- Can perform OOS assessments and returns the underlying manifold

3.2 Weaknesses

- Struggles with areas of non-uniform curvature
- Struggles with non-uniform dimensions

- Must specify inherent dimension d
- Computationally expensive
- Dependent on choice of manifold subsetting

4 Examples

To generate numerical examples, I used the `SPCA` and `SS_calc` functions written by co-author Minerva Mukhopadhyay (mmukhopadhyay 2019). The `SPCA` function takes in a matrix of N observations $\vec{x}_i \in \mathbb{R}^D, i \in 1, \ldots, N$ and returns the error given by spherical and local PCA (`SS` and `SS_new`), as well as the projected values `Y_D`.

4.1 Euler Spiral

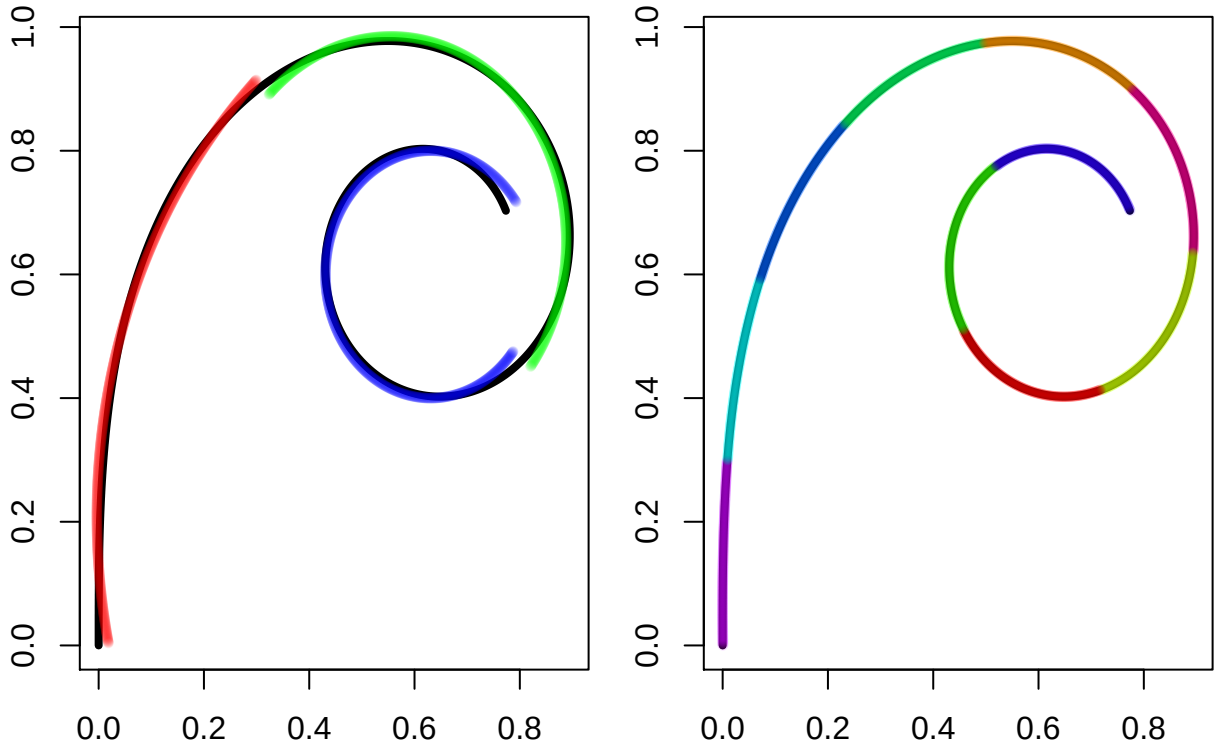

Figure 1: Spherical PCA performed on an Euler spiral with $k = 3, 8$.

4.2 Helix

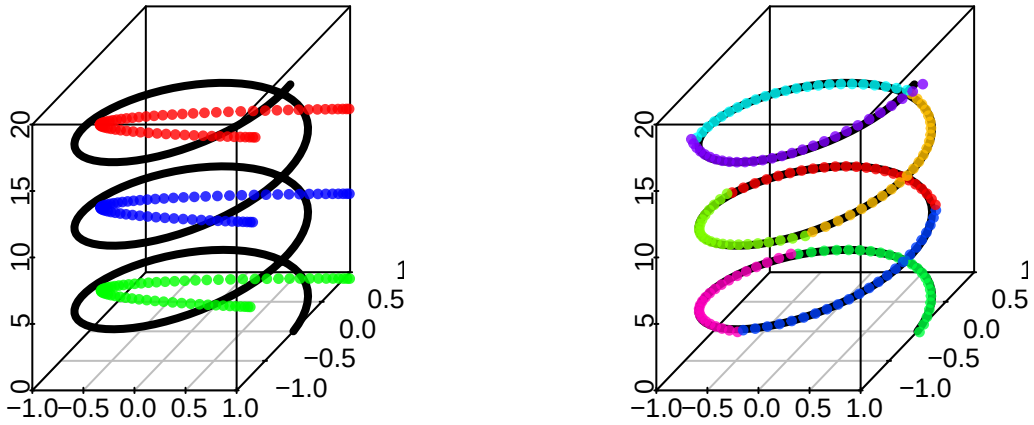

Figure 2: Spherical PCA performed on a helix with $k = 3, 8$.

4.3 Cylinder

```
## [1] 0.00269493
## [1] 7.353559e-05
```

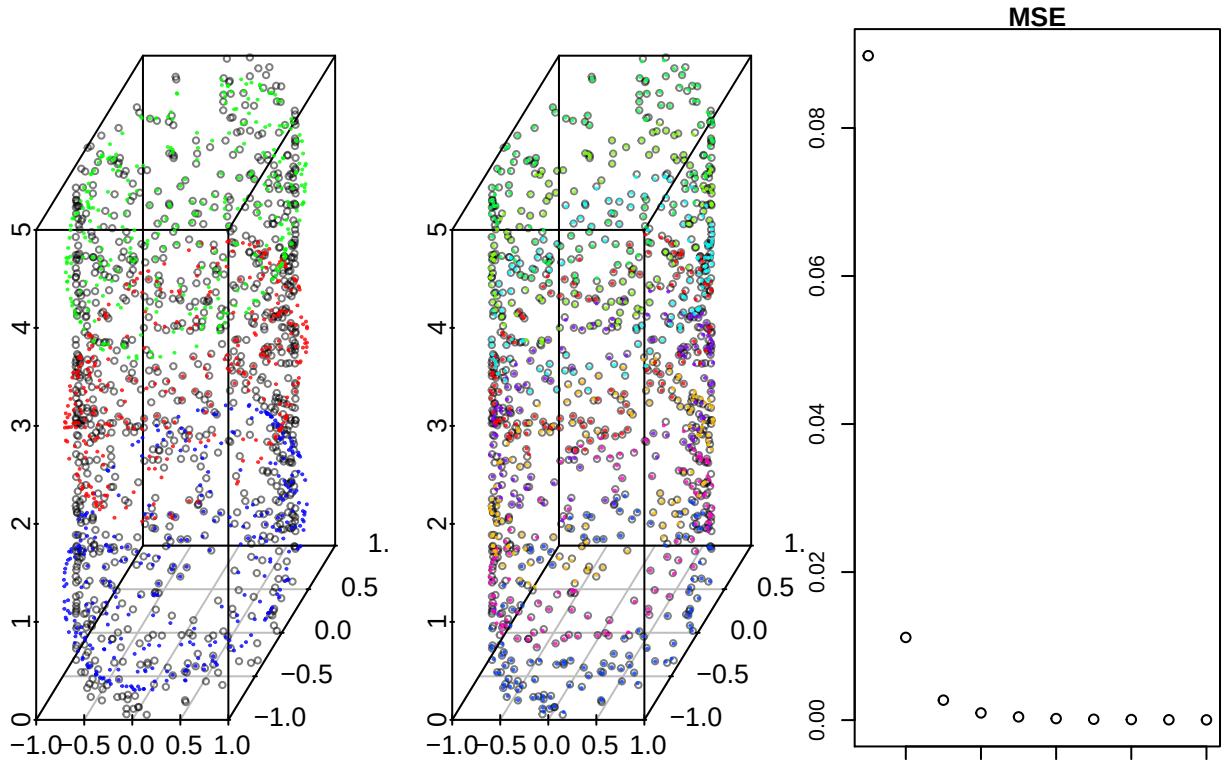

Figure 3: Spherical PCA performed on a cylinder with $k = 3, 8$.

We see that SPCA is not fully capable of handling a cylinder.

5 References

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Hurtado, Jorge E. 2012. *Structural Reliability*. Vol. 17. Springer-Verlag.

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