

# Machine learning and chemistry

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the Kulik group at MIT, [hjkgrp.mit.edu/](http://hjkgrp.mit.edu/)

under the supervision of Professor Heather J. Kulik

for the most recent version and demos: [github.com/jpjanet/ML-chem-workshop](https://github.com/jpjanet/ML-chem-workshop)  
this revision: 74a2c6d6ccb9047c6c590d07abd7ed567af8d488 on branch master



# Rise of the (chemical) machines

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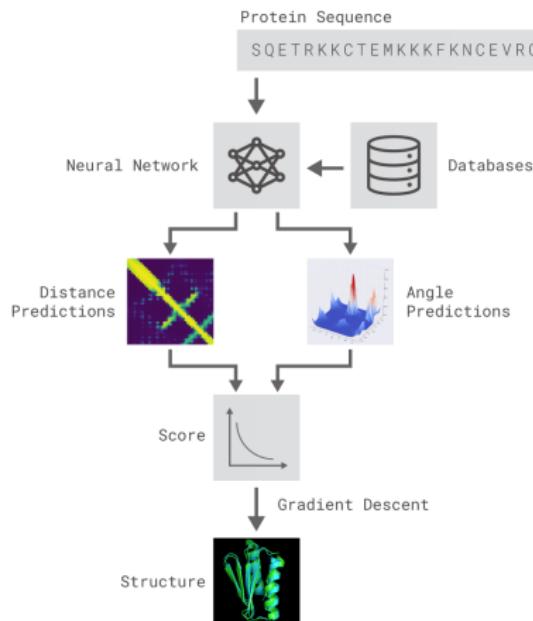
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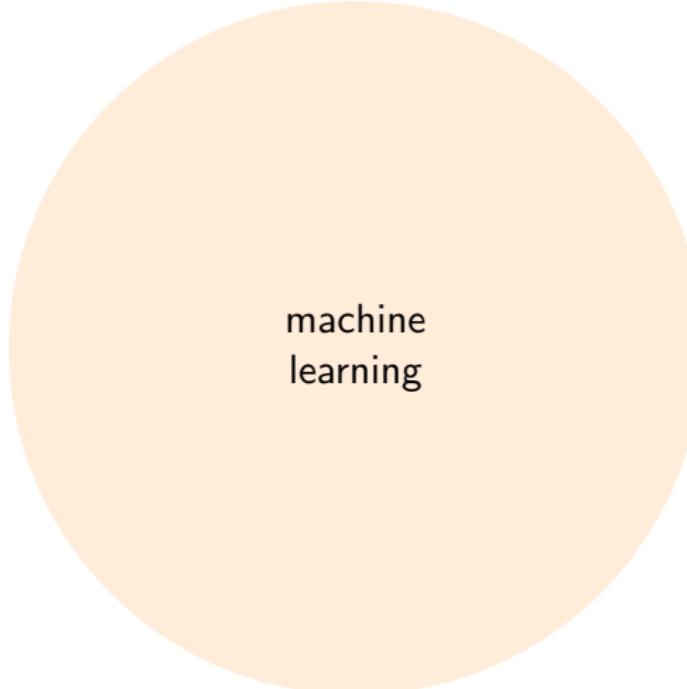
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This is probably a bit strong, but all scientists generate data as a product. ML provides new, powerful ways to exploit their that information.

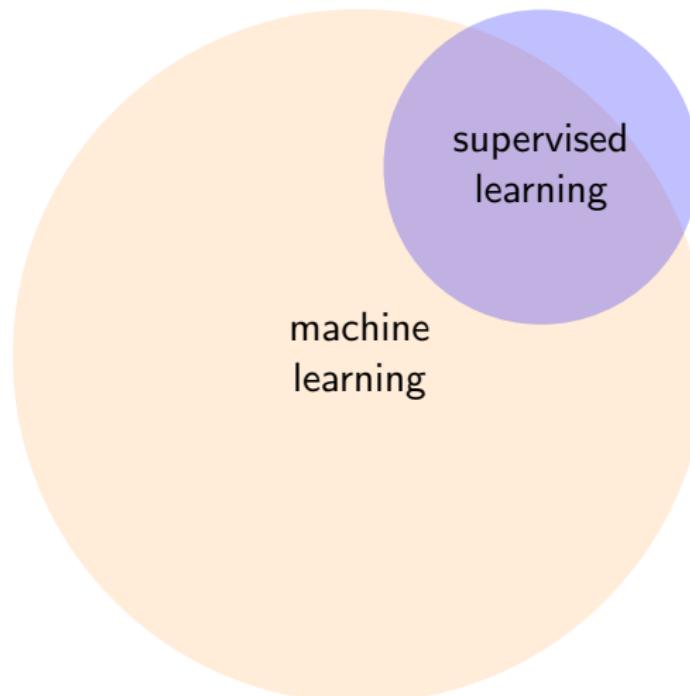
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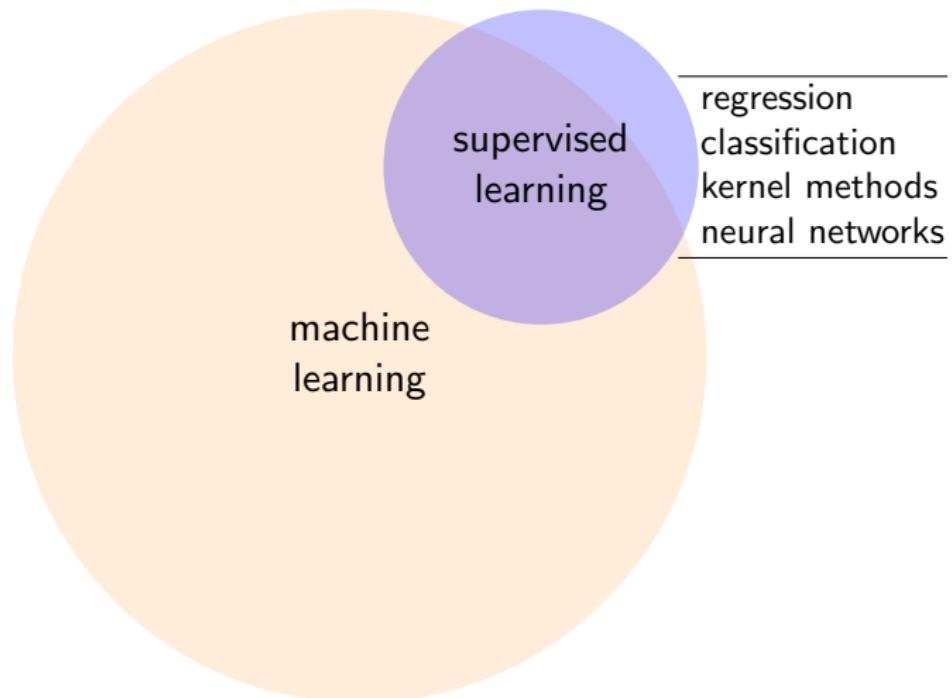


machine  
learning

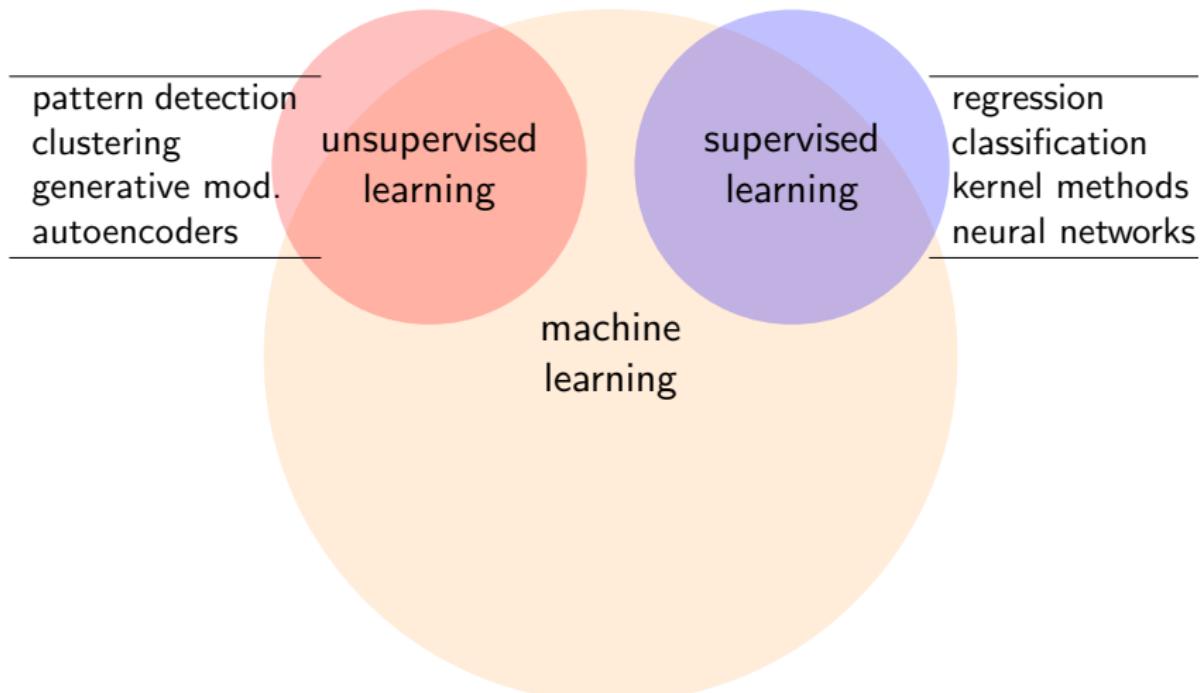
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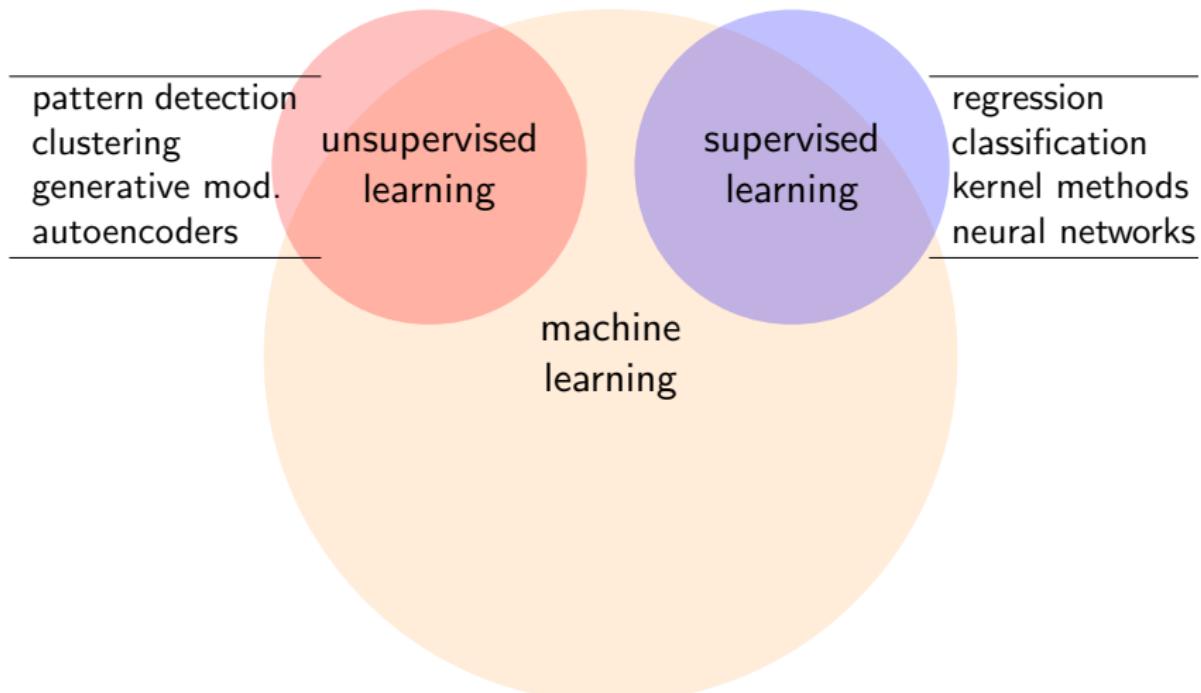
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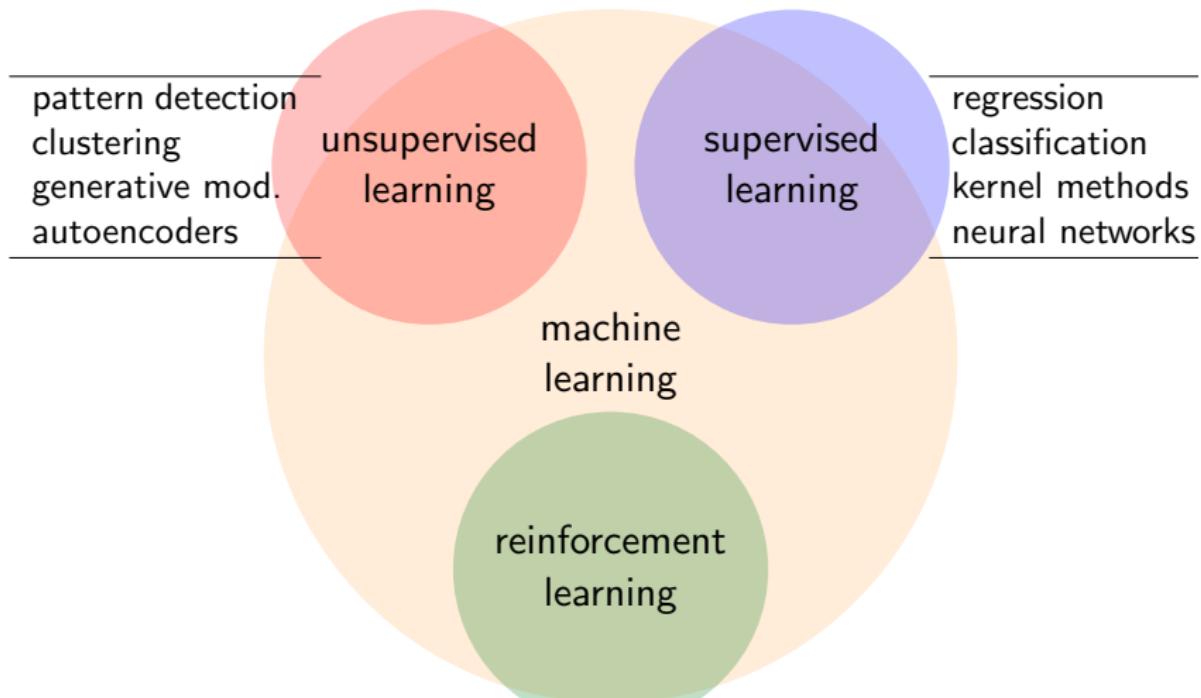
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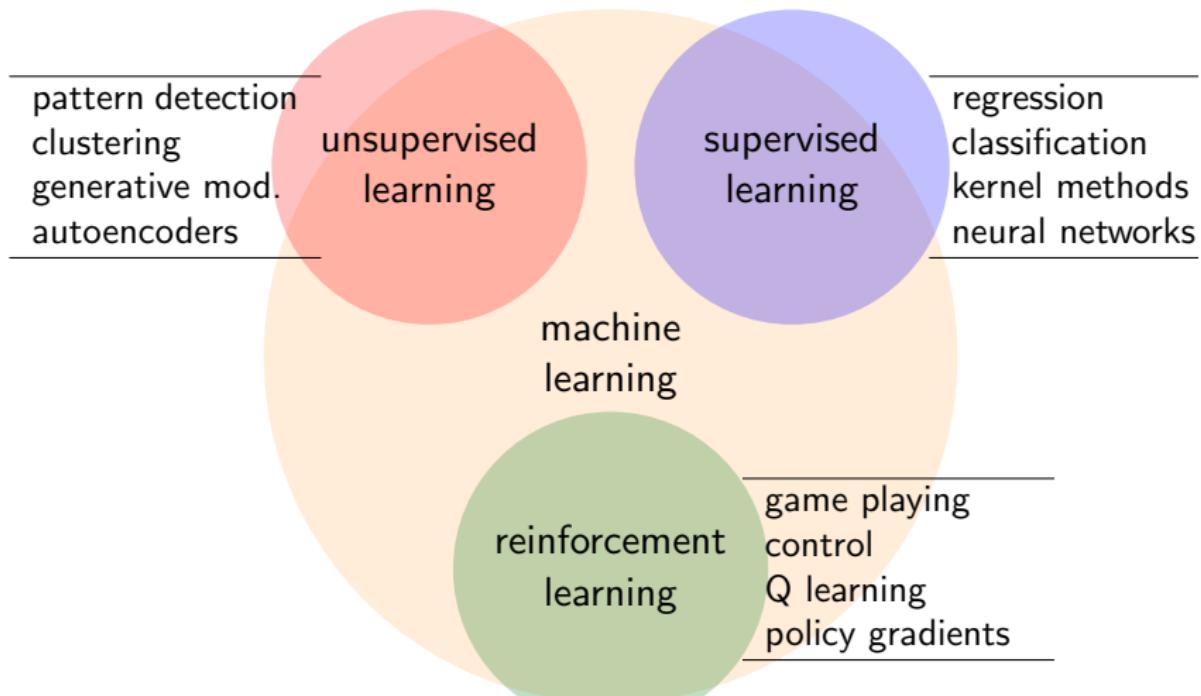
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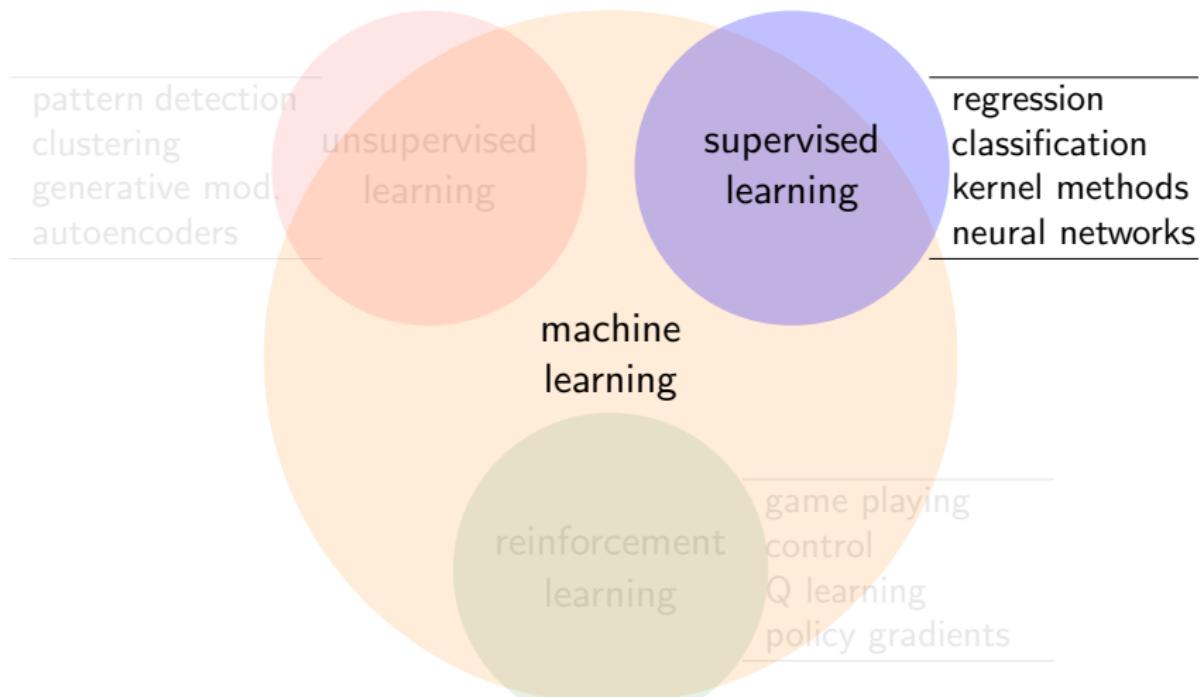
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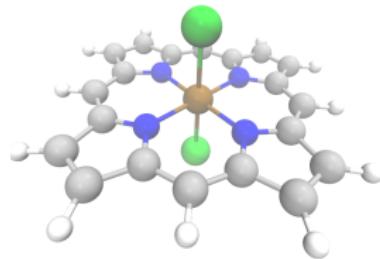
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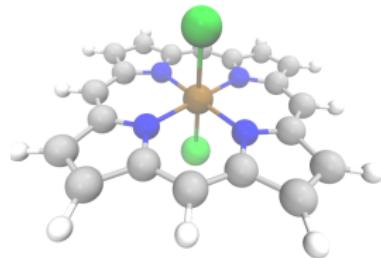
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# Why ML in chemistry?

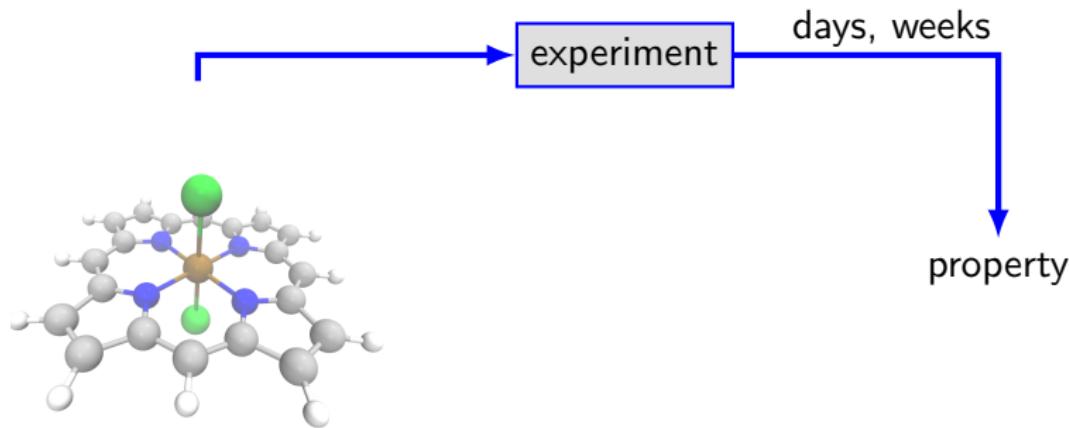


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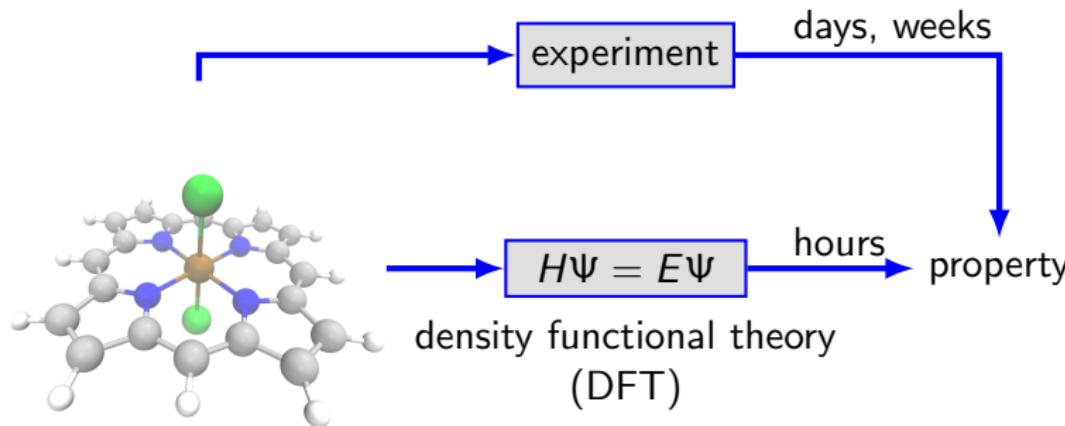


property

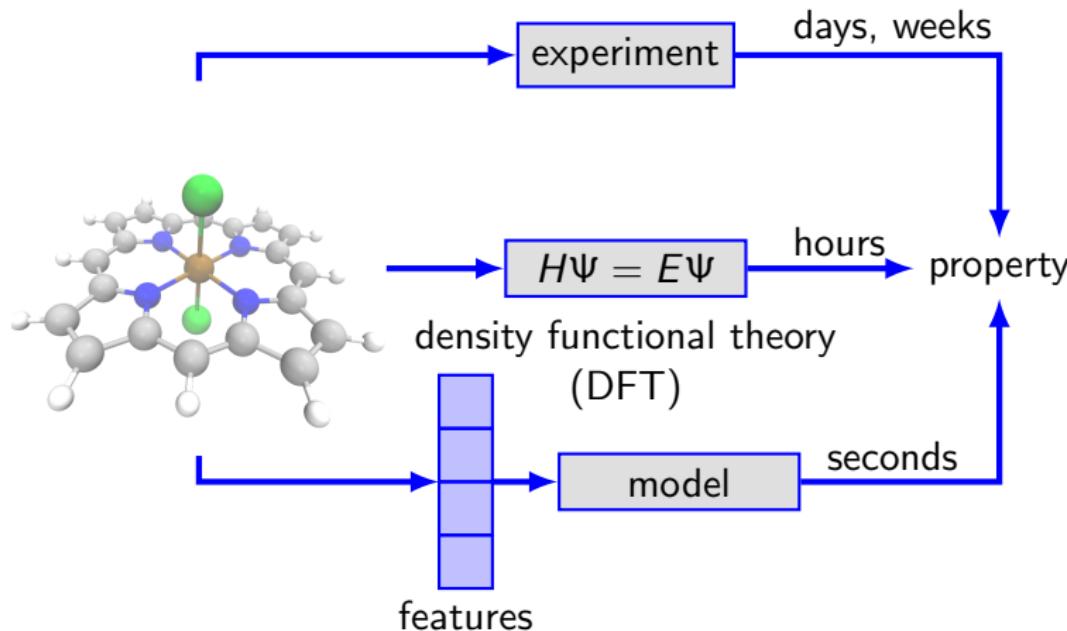
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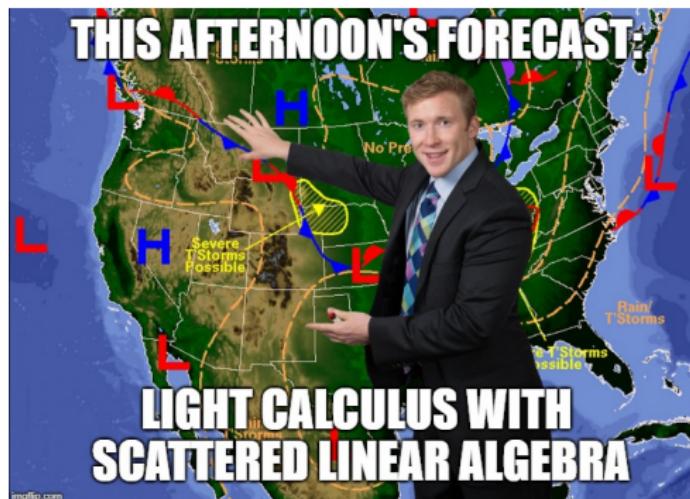
Please ask questions throughout!

## Disclaimer

Warning: this talk contains some *light* mathematics.

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Some useful notation:

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$X$	training data, as rows
$x^*$	one new molecule/systems
$y, \hat{y}$	property(energy?), predicted value
$\mathcal{L} = \ y - \hat{y}\ _2^2$	loss function
$W, w$	model parameters
$\hat{y} = f(x, W)$	our model

---

# The goal of statistical learning

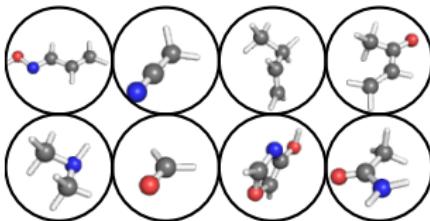
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observation

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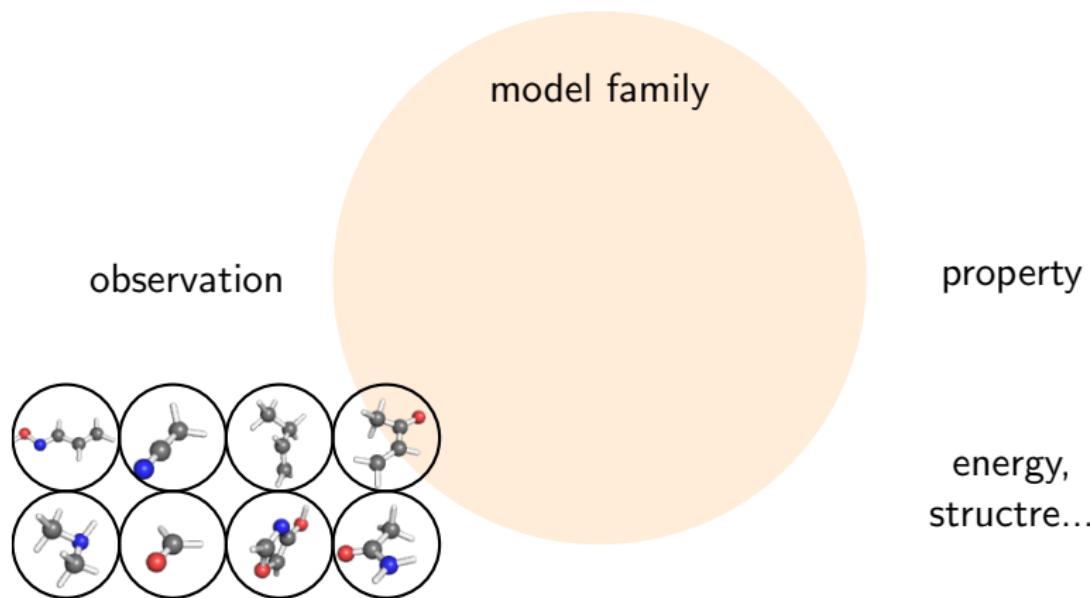
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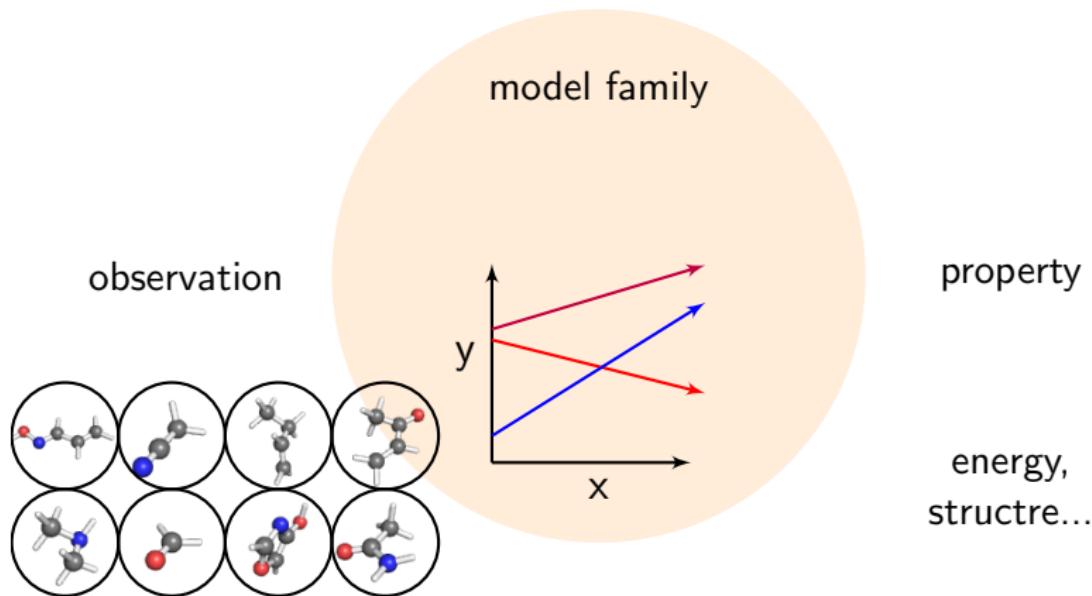
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energy,  
structre...

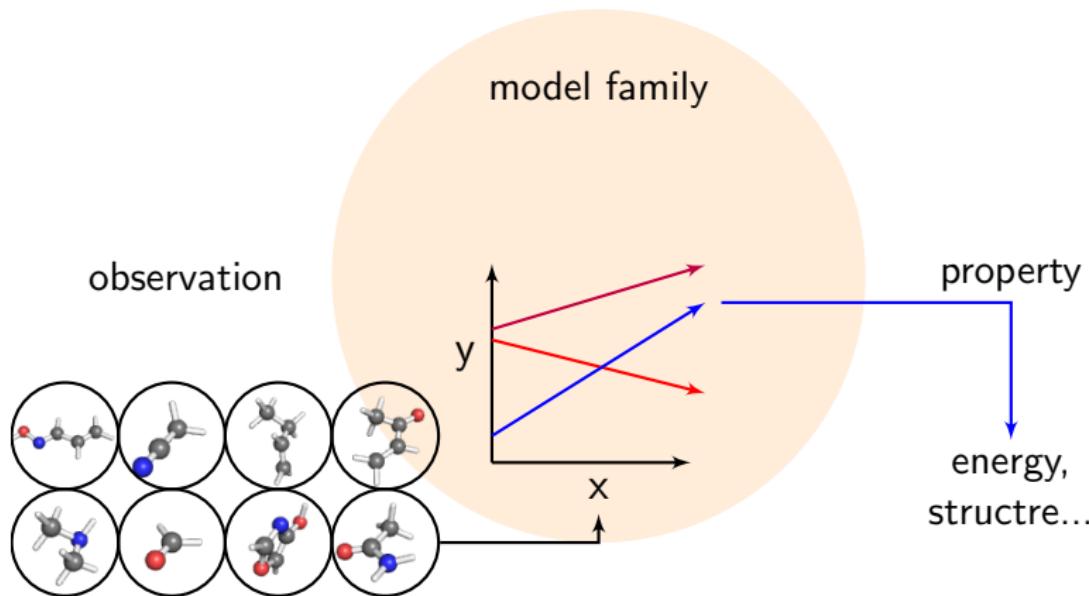
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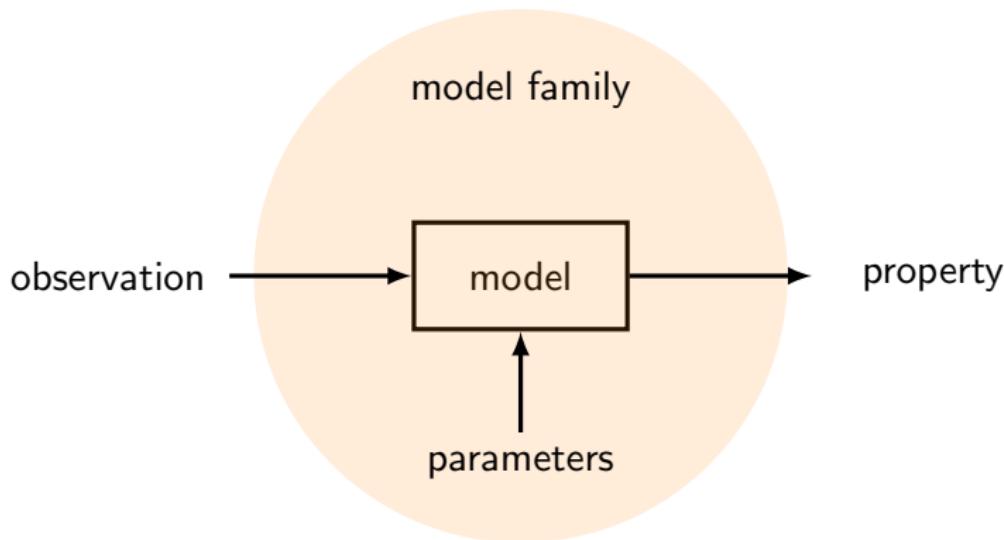
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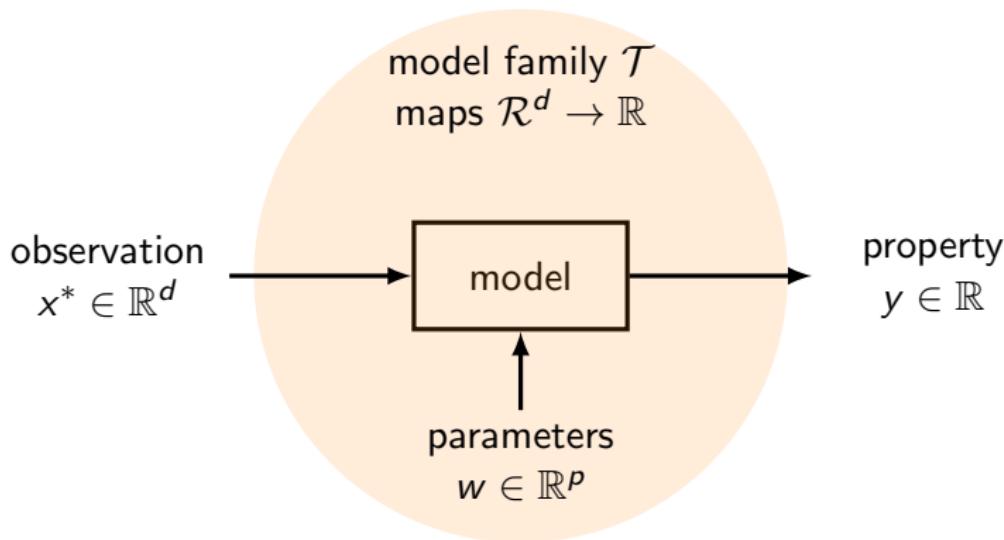
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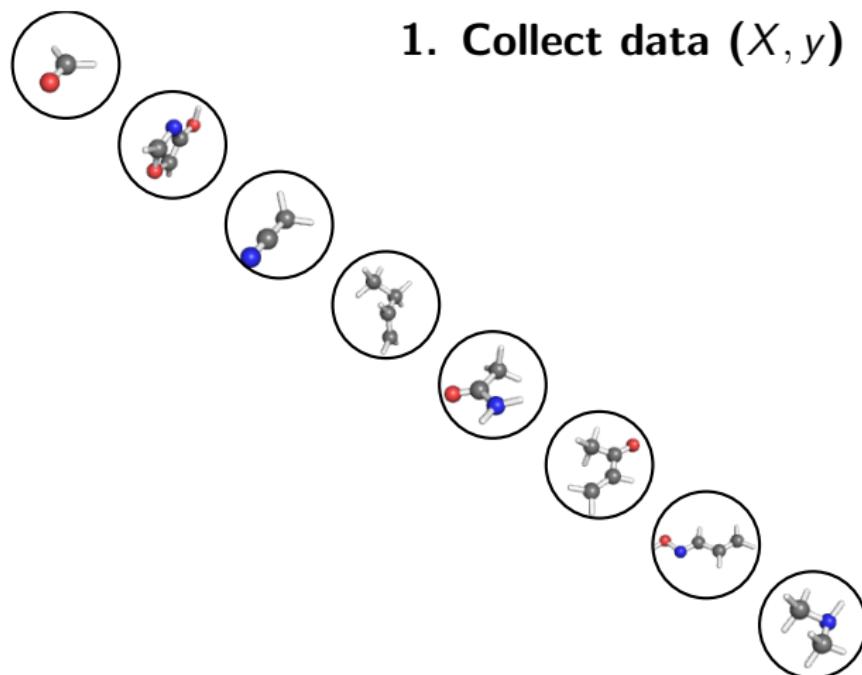


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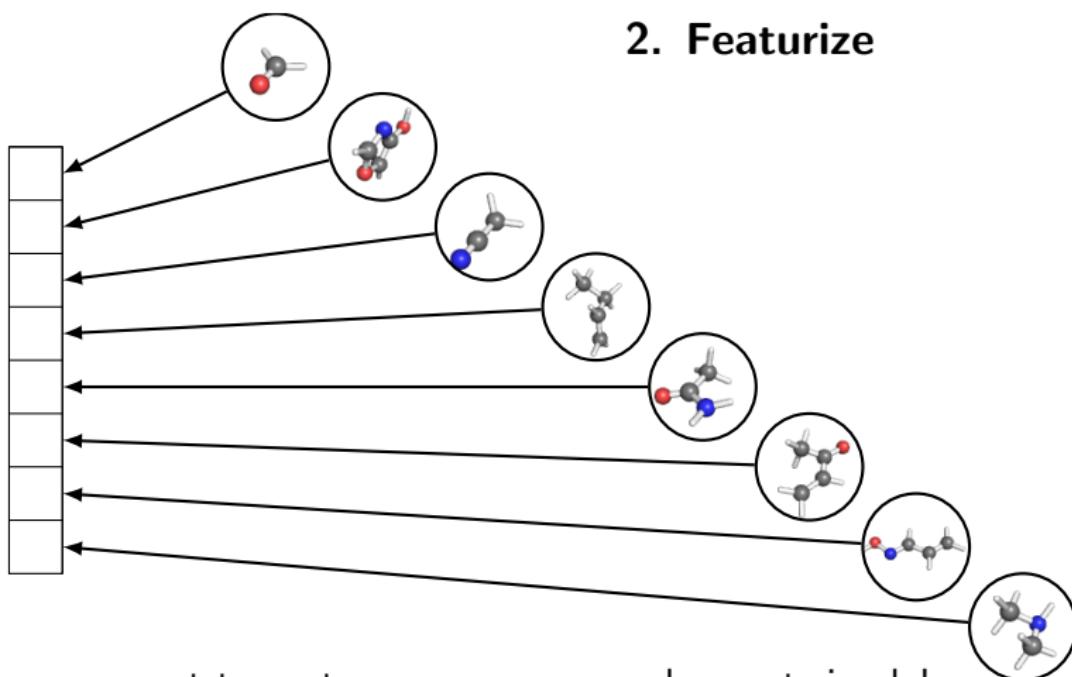
## Overview of supervised learning

1. Collect data ( $X, y$ )



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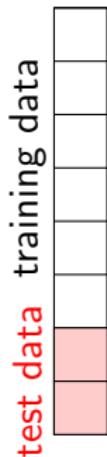
### 2. Featurize



convert to vectors, preprocess, scale – not simple!

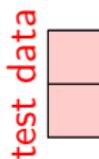
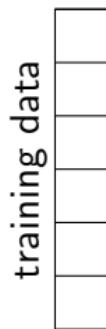
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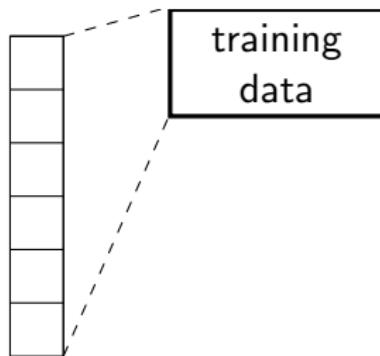


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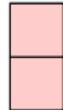
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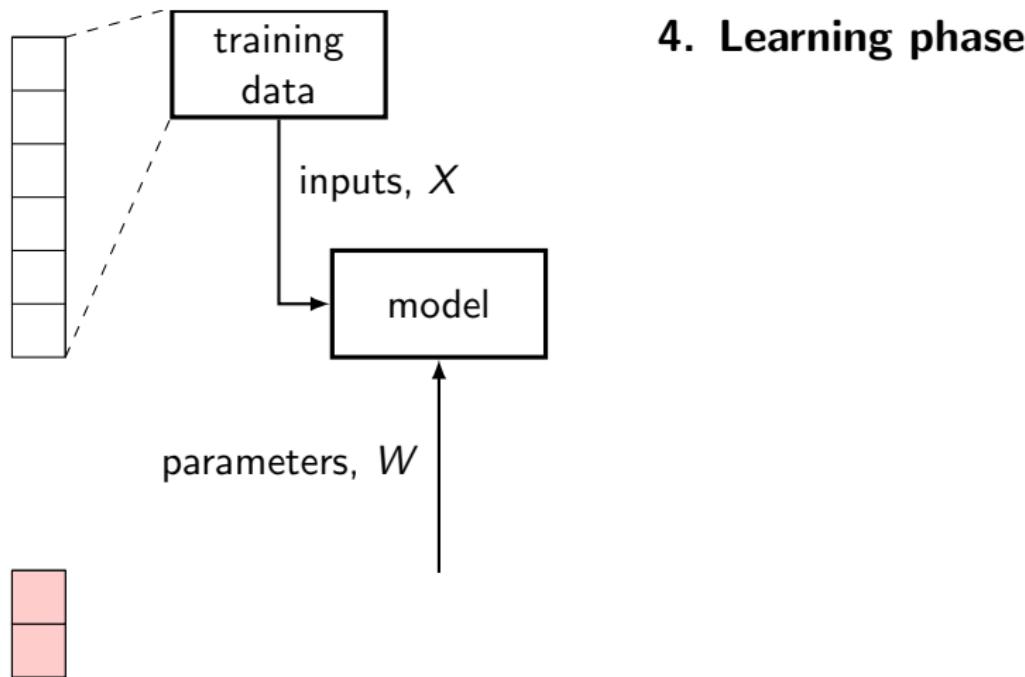
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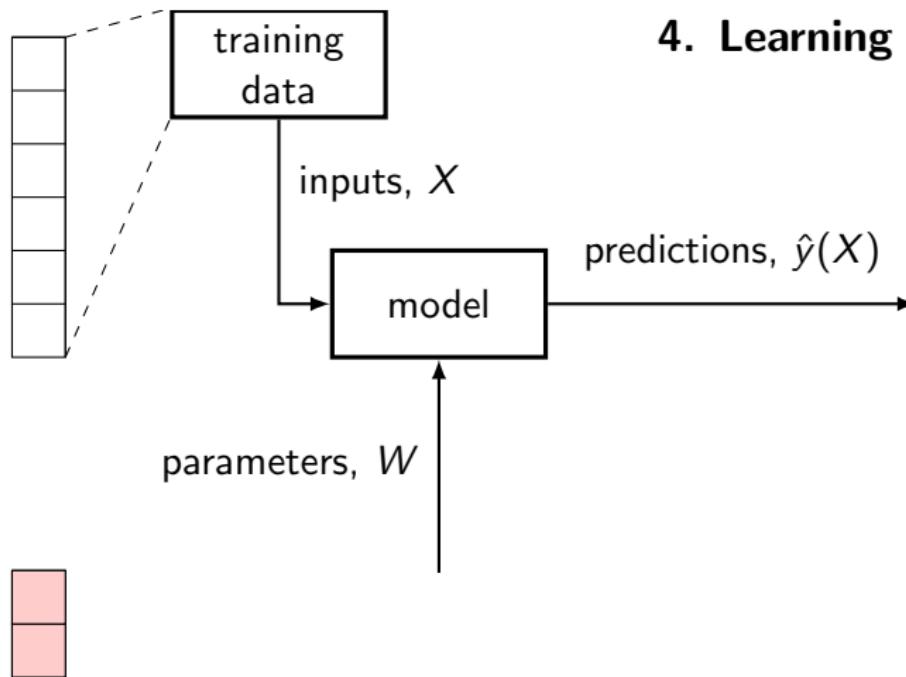


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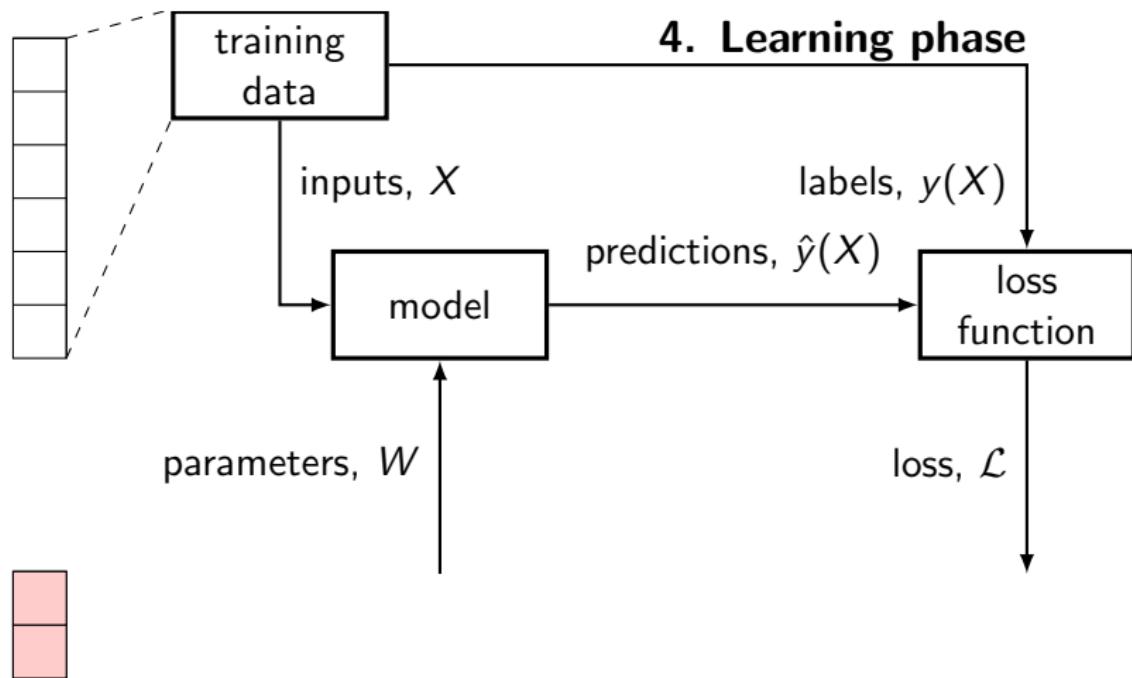
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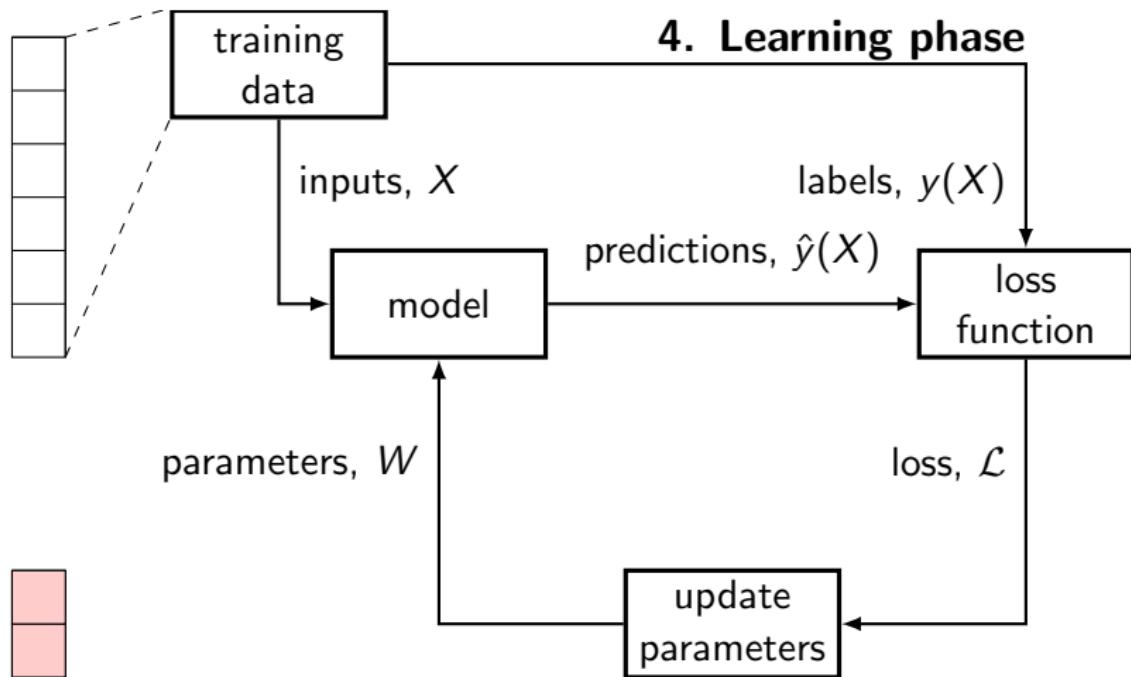


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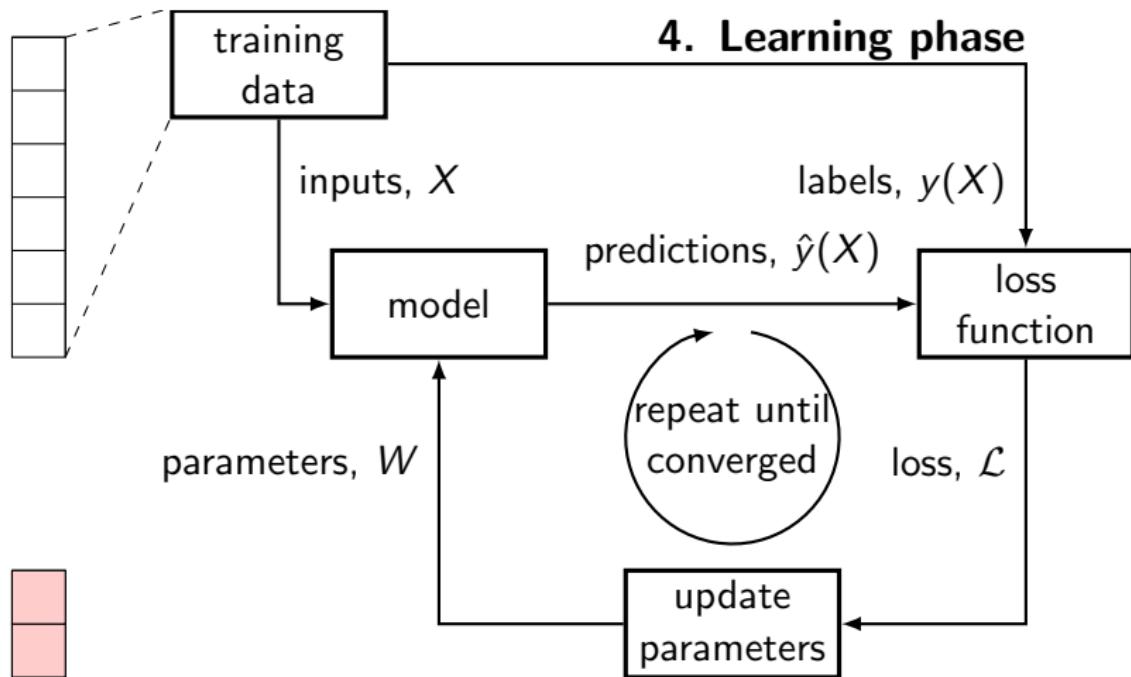
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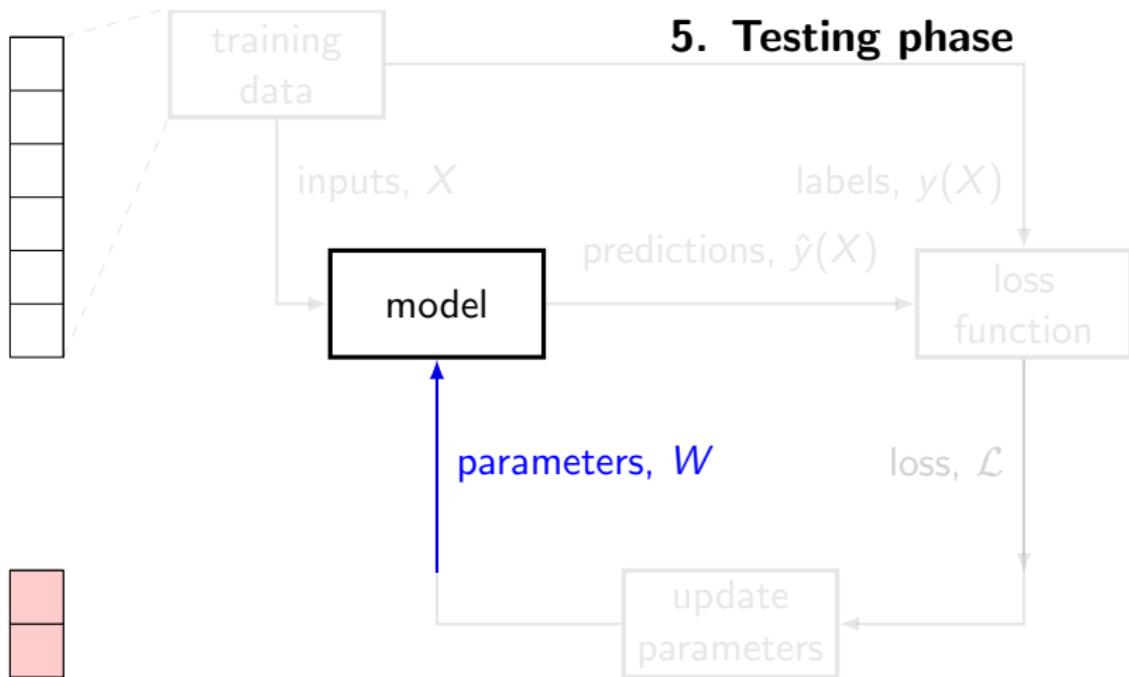
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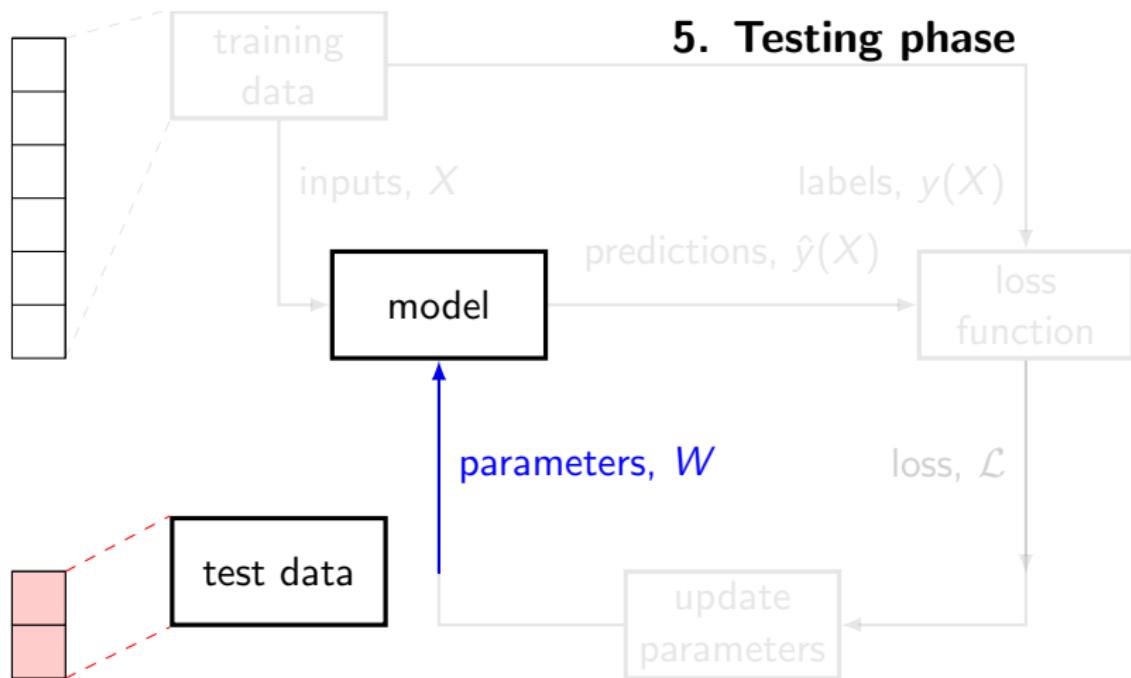
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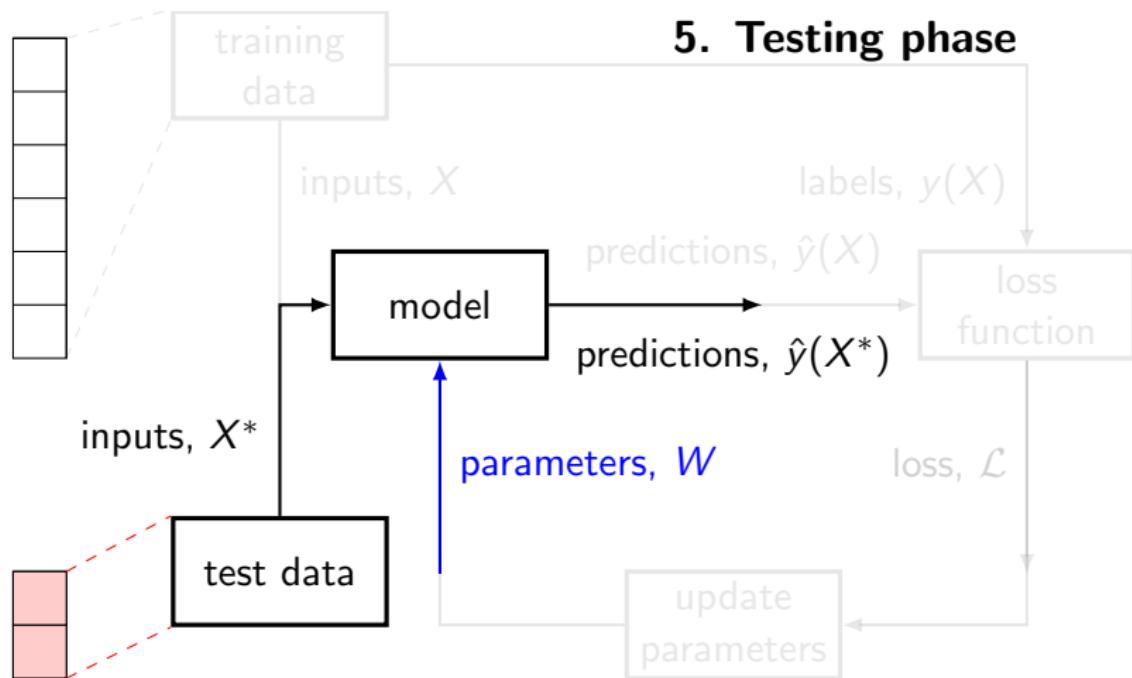
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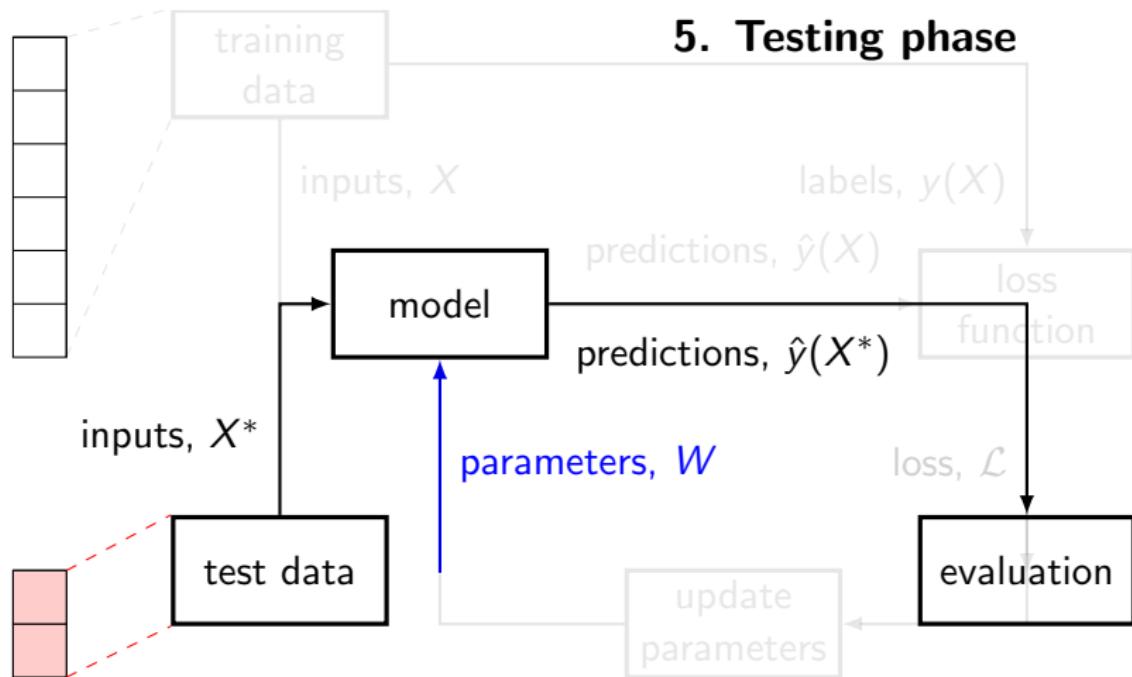
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## Risk and generalization - I

Our training data defines the *empirical risk*

$$\mathcal{E}_{emp}(f) = \frac{1}{n} \sum_{i=1}^n \mathcal{L}(y_i, f(x_i)) = \frac{1}{n} \sum_{i=1}^n (y_i - f(x_i))^2$$

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with minimum

$$f^* = \mathbb{E} [Y | X = x]$$

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We want  $\mathcal{T}$  to be large/complicated enough to have low approximation error, **but no more complicated**.

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With limited data, we are often better off searching for a model in a simpler family models of that 'learn' more robustly and quickly as opposed to very complicated models with lots of parameters.

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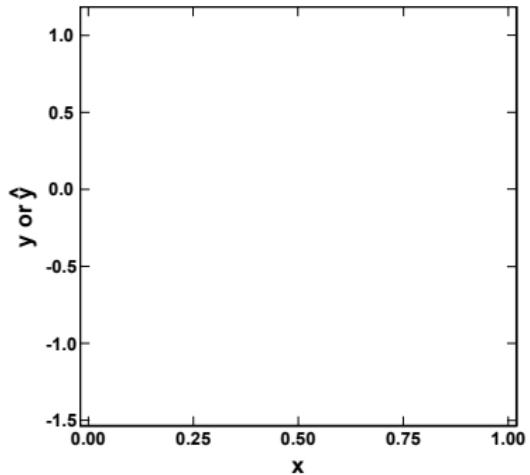
Conversely, a simple model will stop improving with more data past a certain point – where the approximation error dominates.

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Let us use **polynomials** to estimate:

$$y(x) = \sin(2\pi x)$$

Note that  $f^* \notin \mathcal{T}$ !



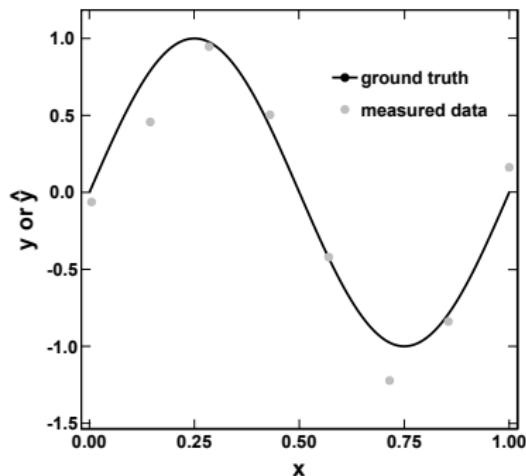
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Assume 8 measurements with noise  $\mathcal{N}(0, 0.2)$



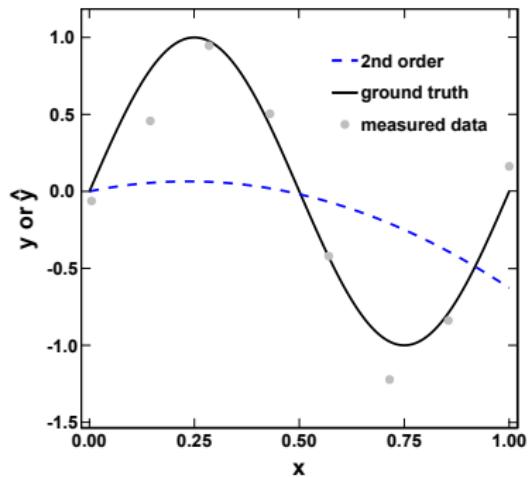
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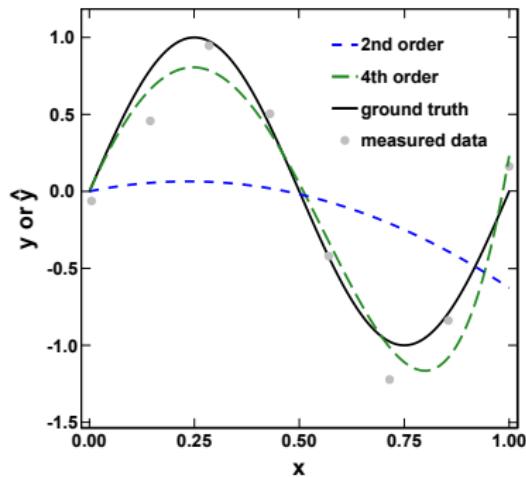
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Start with degree 2...What happens when we increase the order?

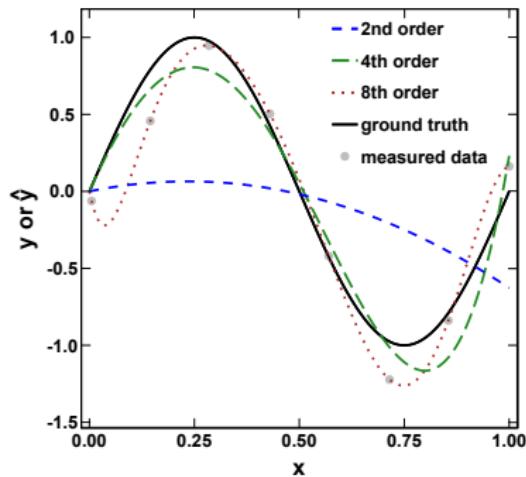


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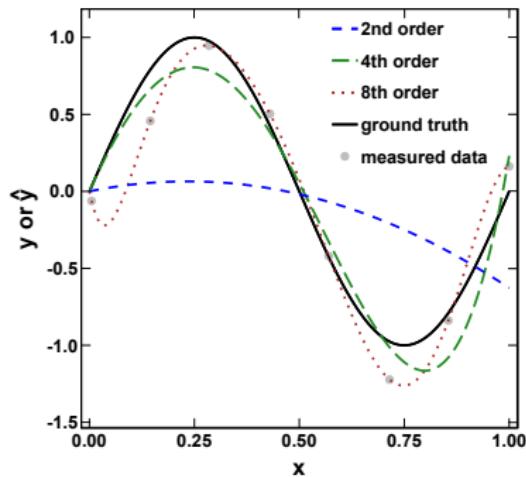
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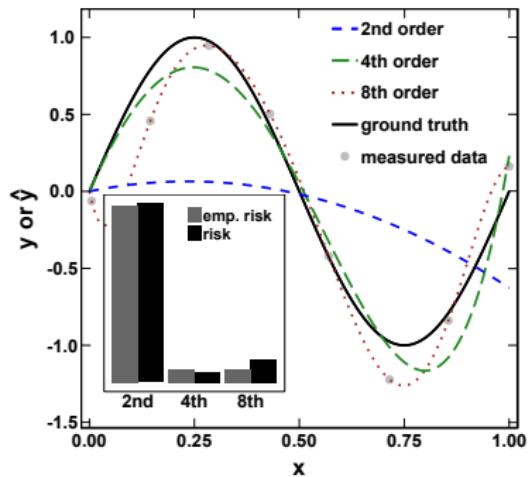
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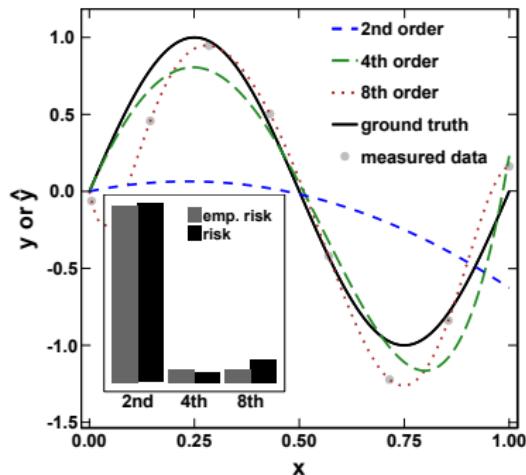


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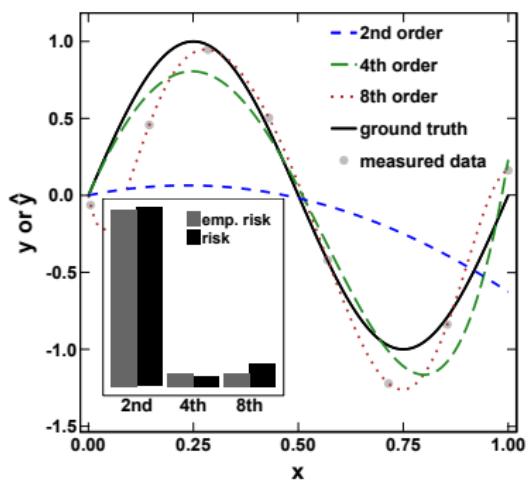
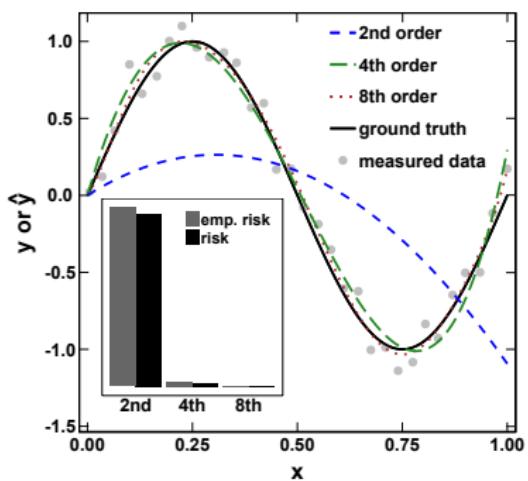
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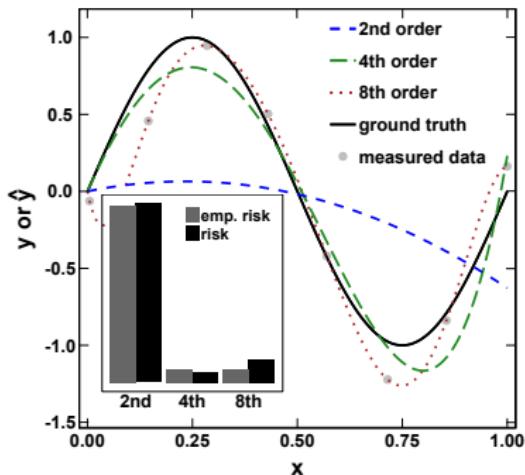
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- This makes empirical errors worse.
- This *can* improve generalization/excess risk.

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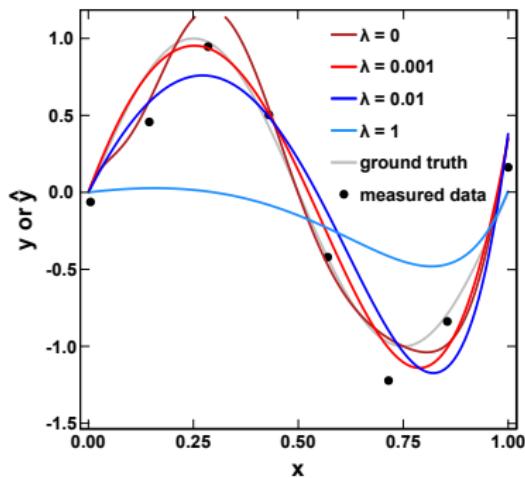
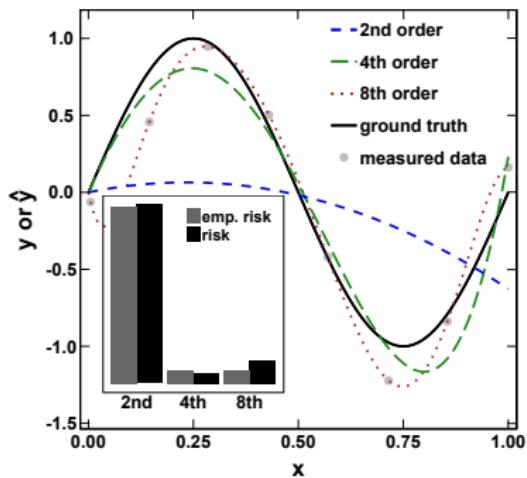
Let's return to our previous example:



Remember: larger  $\lambda$  = simpler, flatter model.

# Controlling Complexity

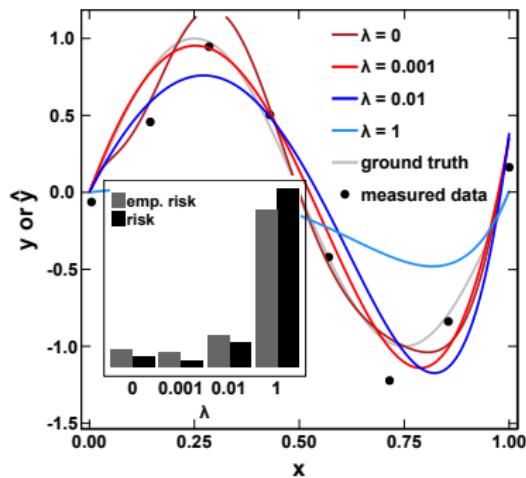
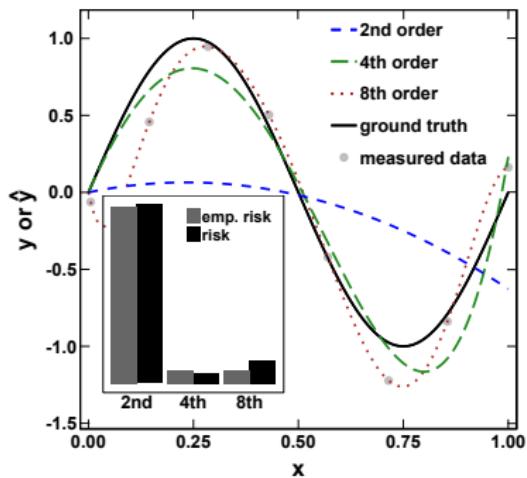
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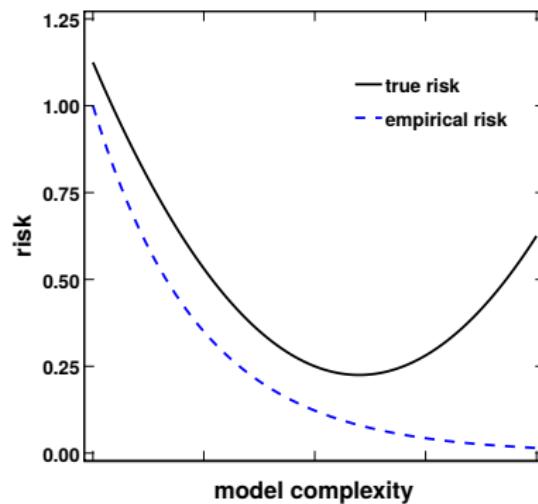
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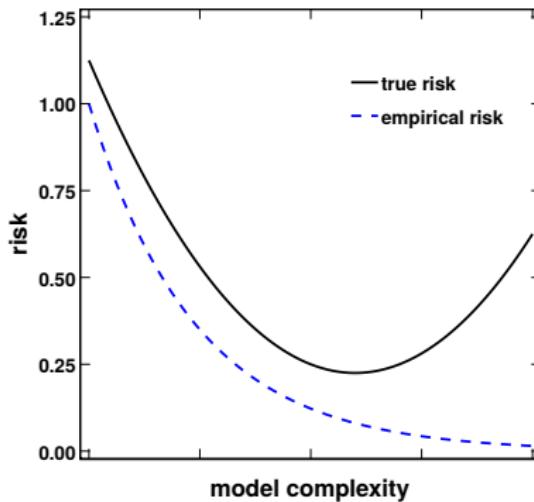


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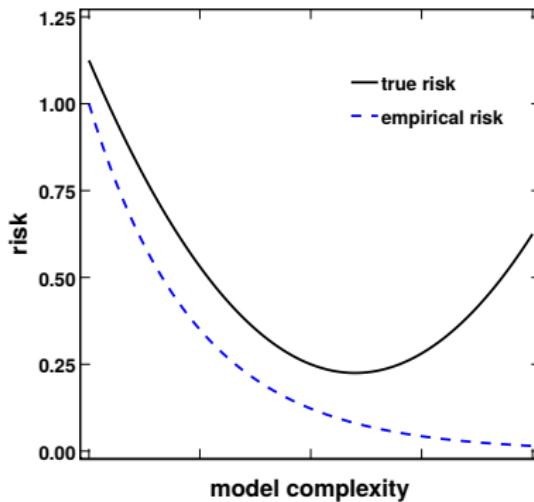


## Controlling Complexity



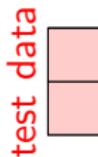
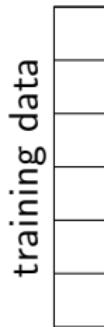
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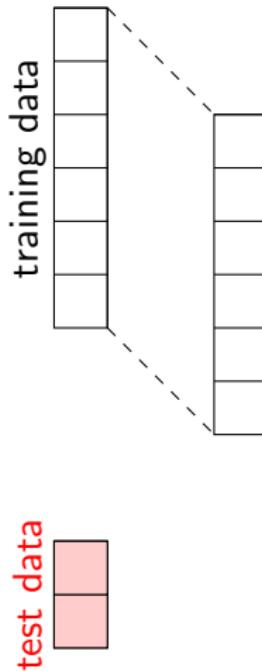


None of this helps us understand how complicated our model should be. Unfortunately, **errors on our training data cannot tell us the answer**

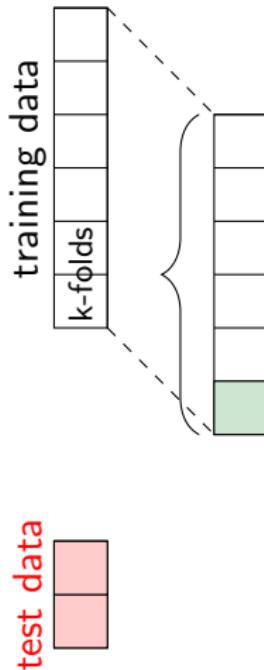
## (Cross)-validation



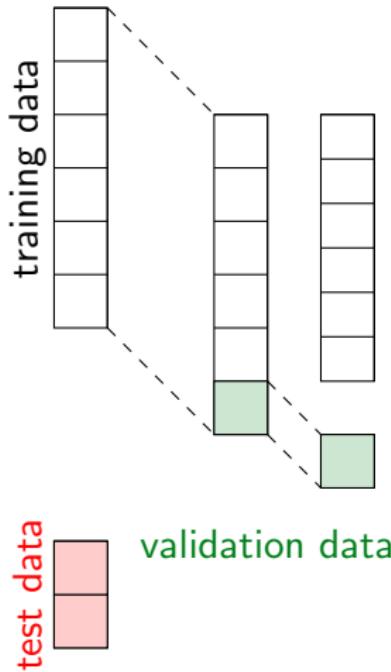
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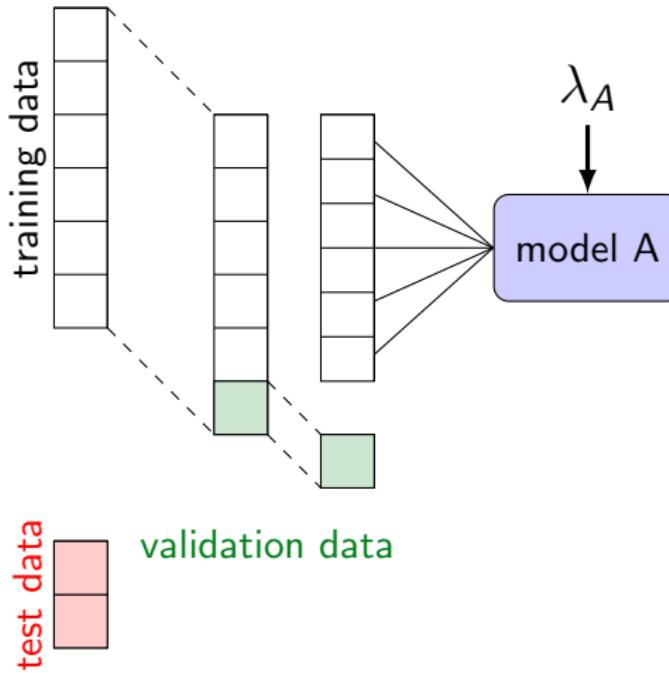
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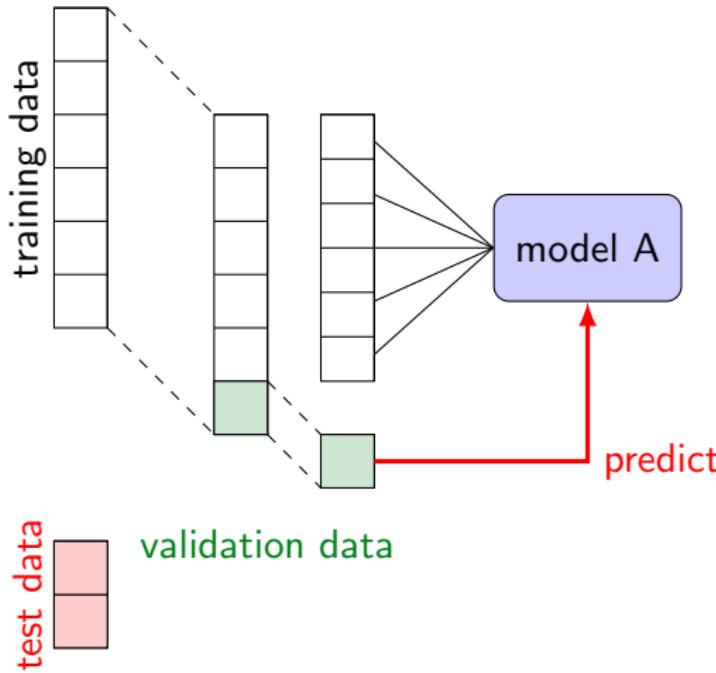
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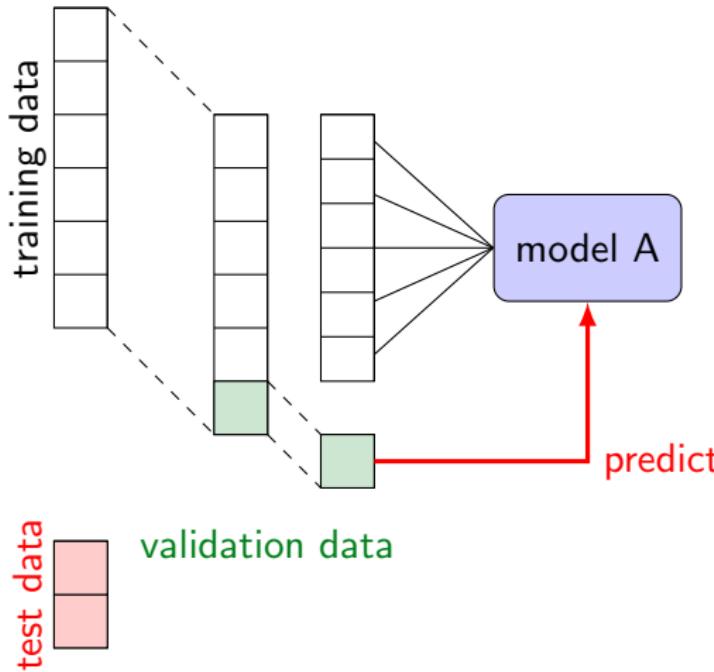
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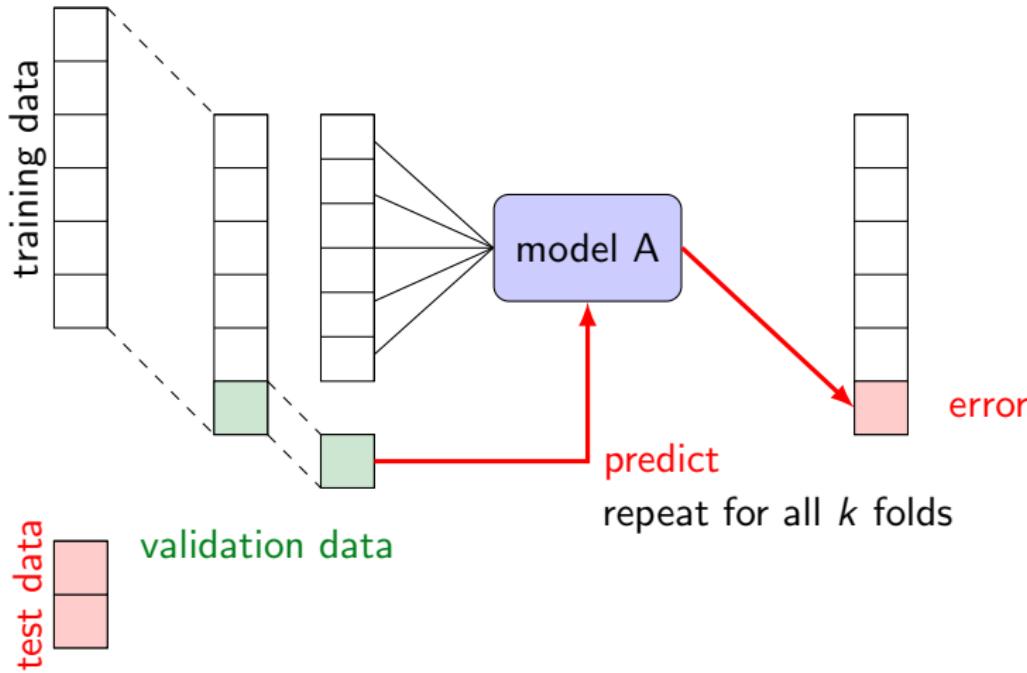
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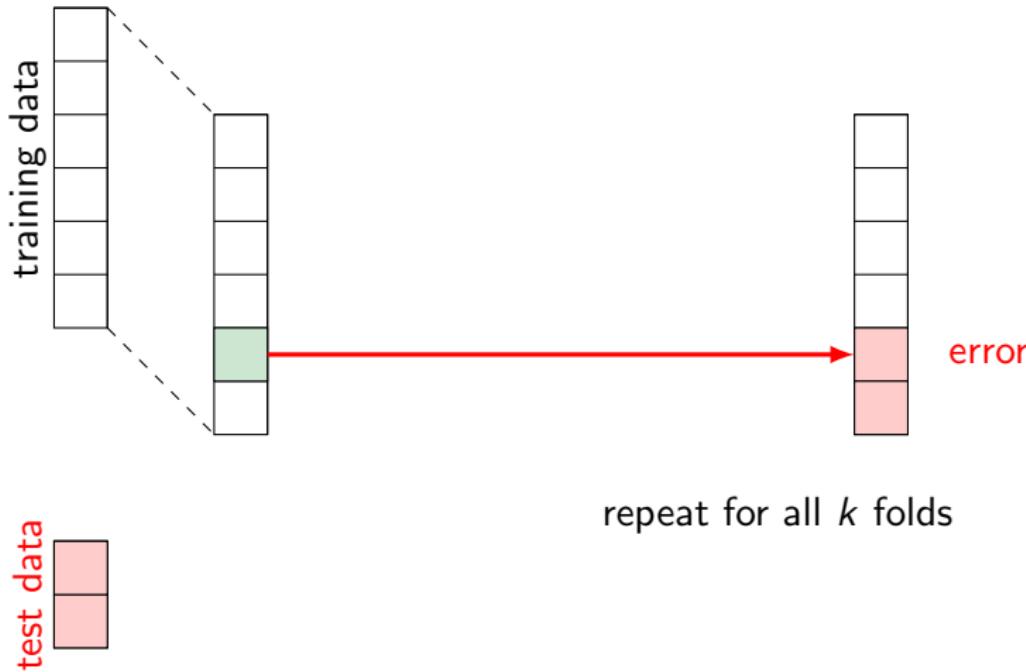
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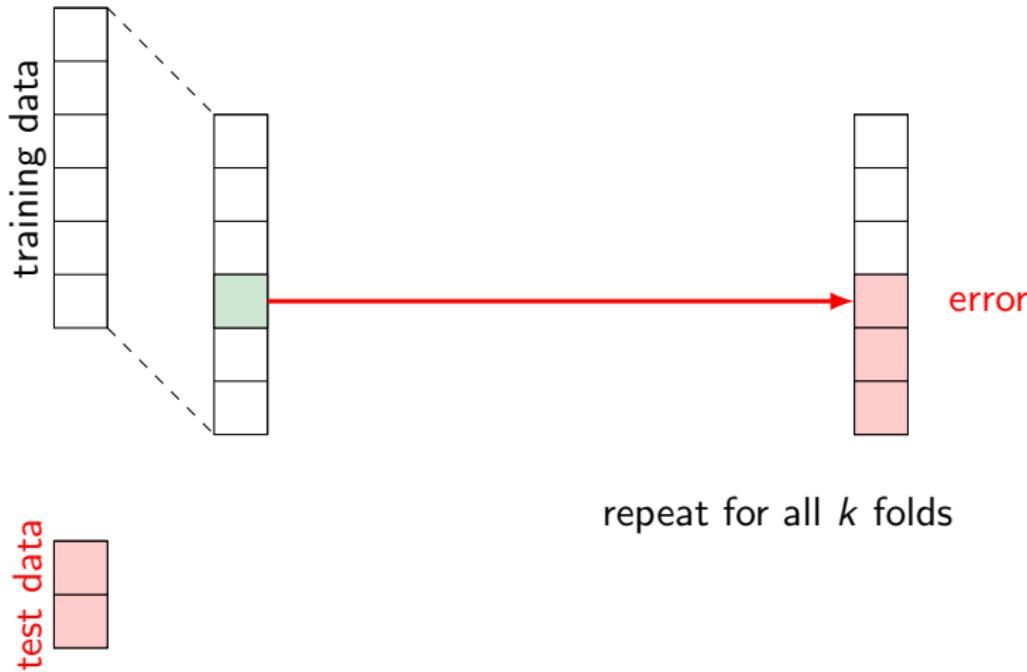
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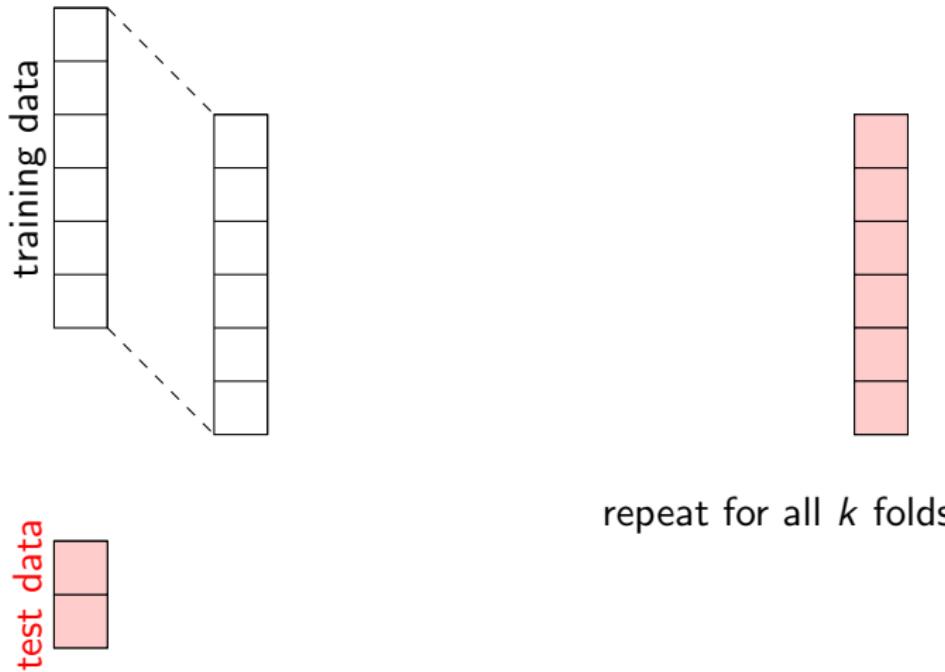
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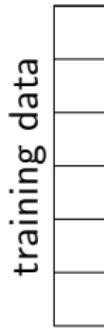
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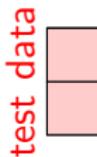


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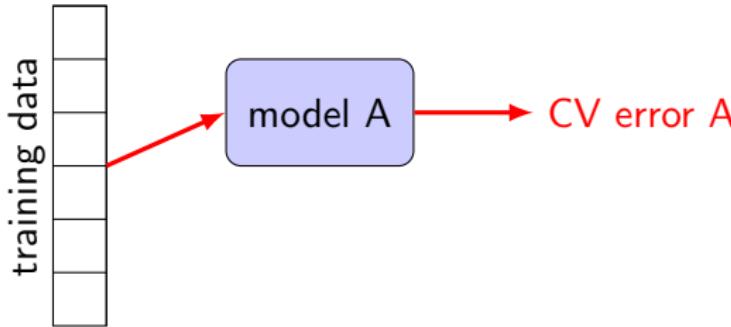


average error =  
CV error

A vertical stack of six pink rectangles, each with a thin black border, representing CV error. A curly brace groups these six pink rectangles together.

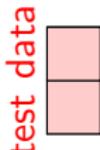
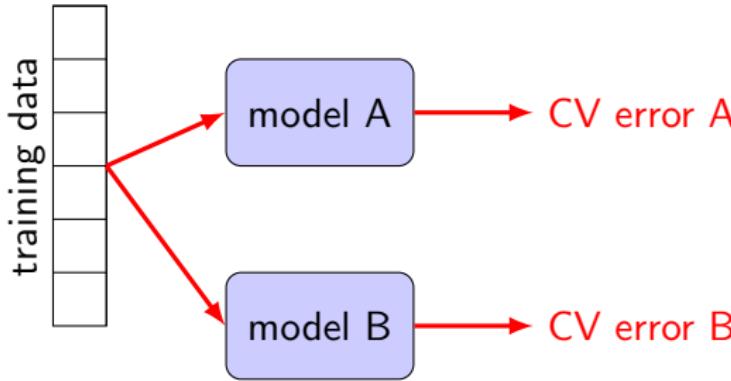


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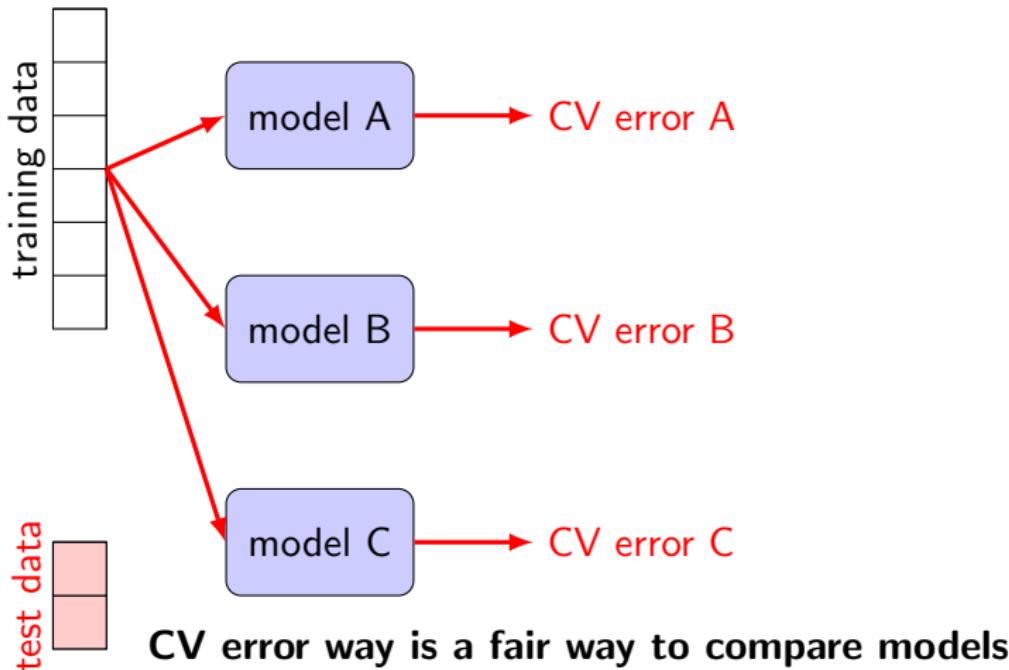
**CV error way is a fair way to compare models**

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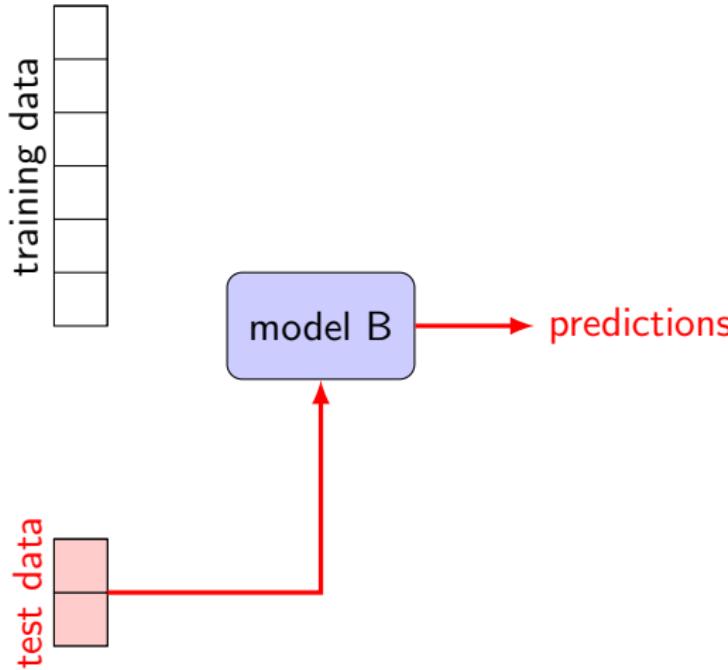


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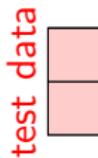
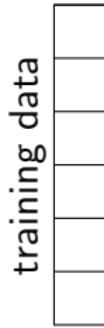
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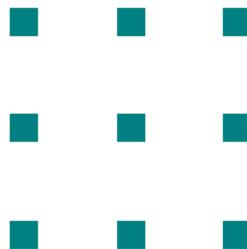
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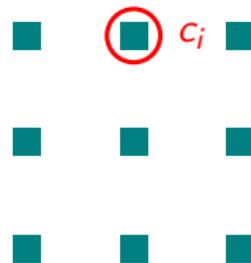
Deep neural networks (might) need better theories.

# Purpose



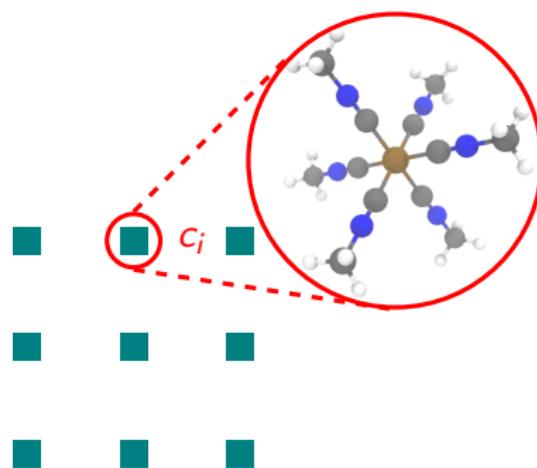
Chemical Space  $C_f$

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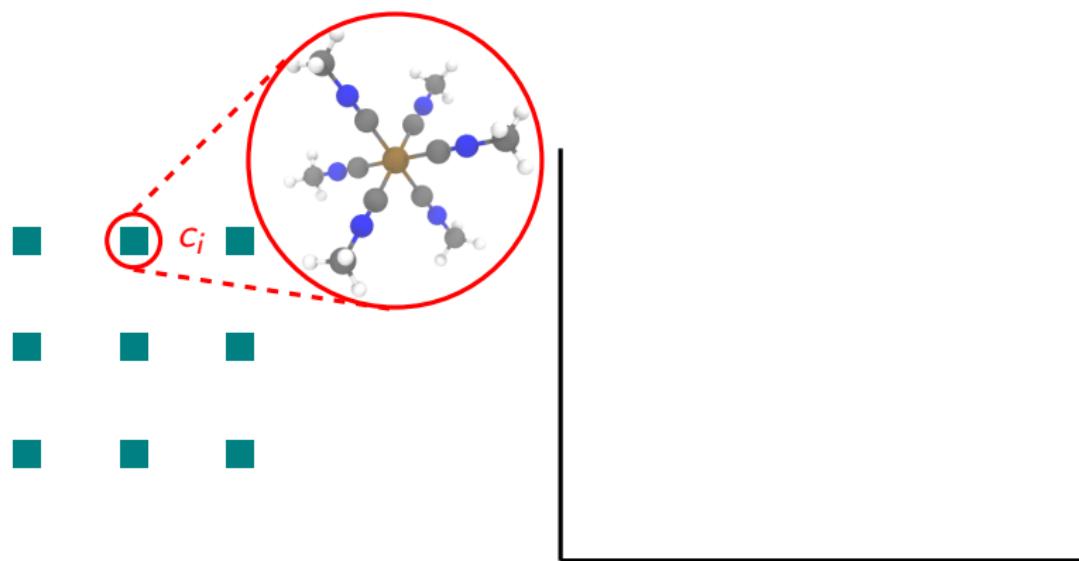
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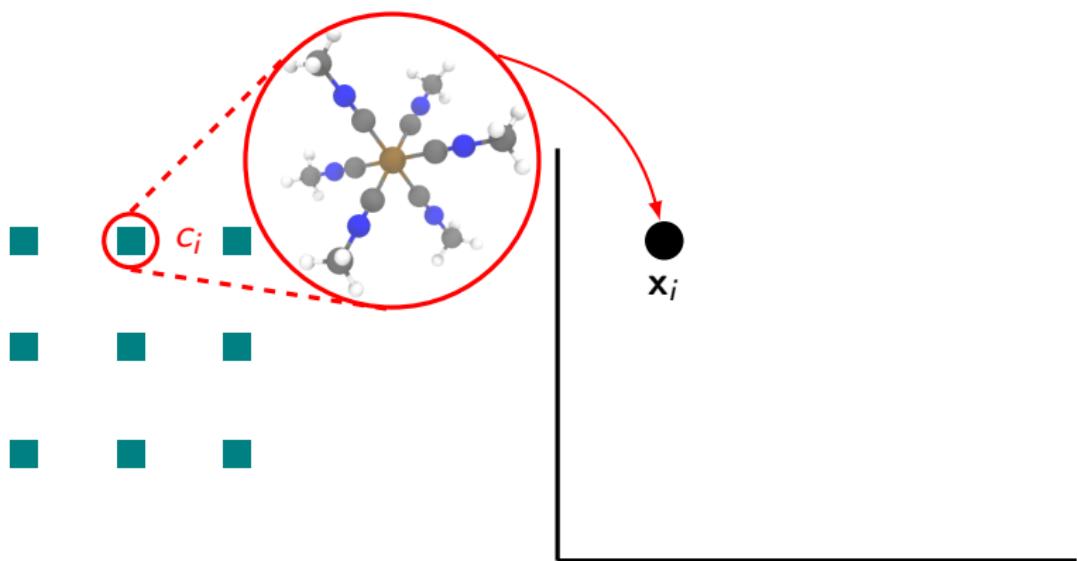
## Purpose



Chemical Space  $C_f$

Descriptor Space  $\mathcal{X} \subset \mathbb{R}^d$

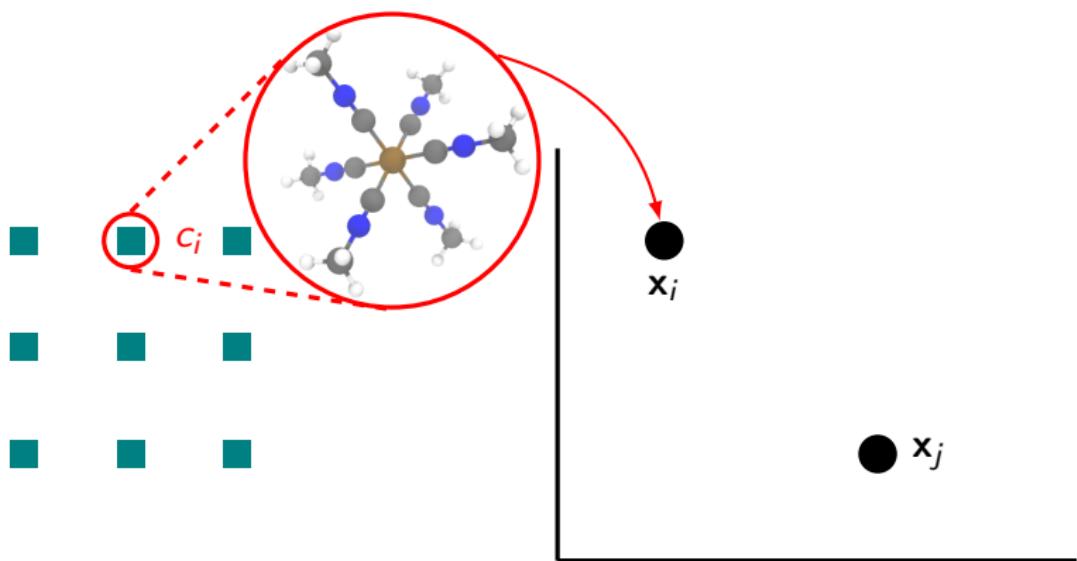
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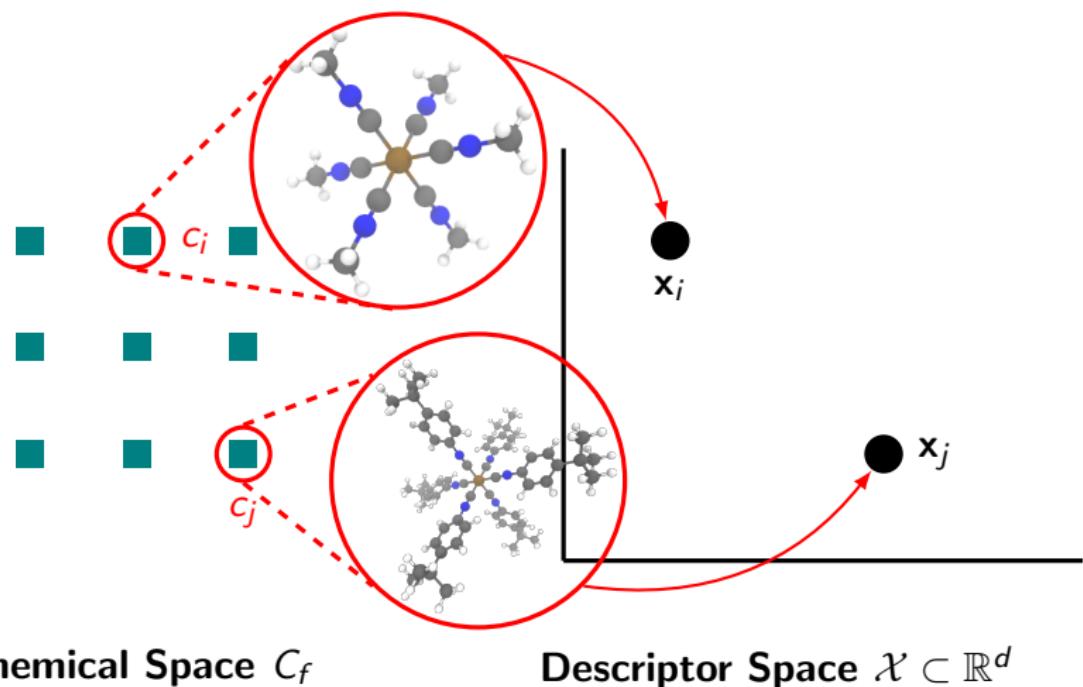
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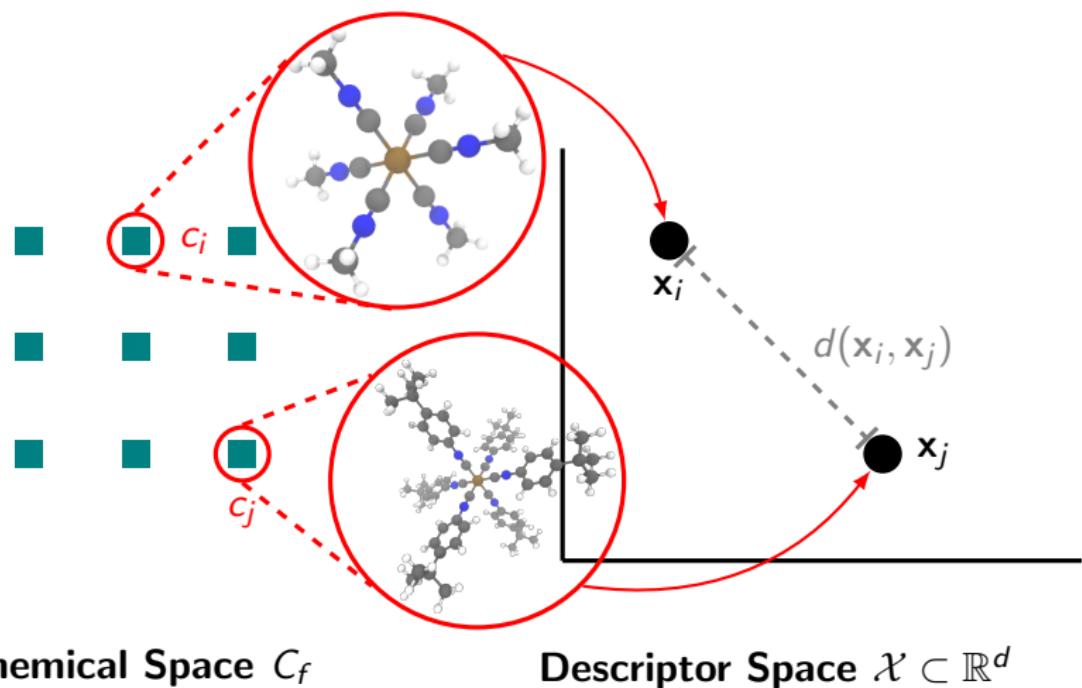
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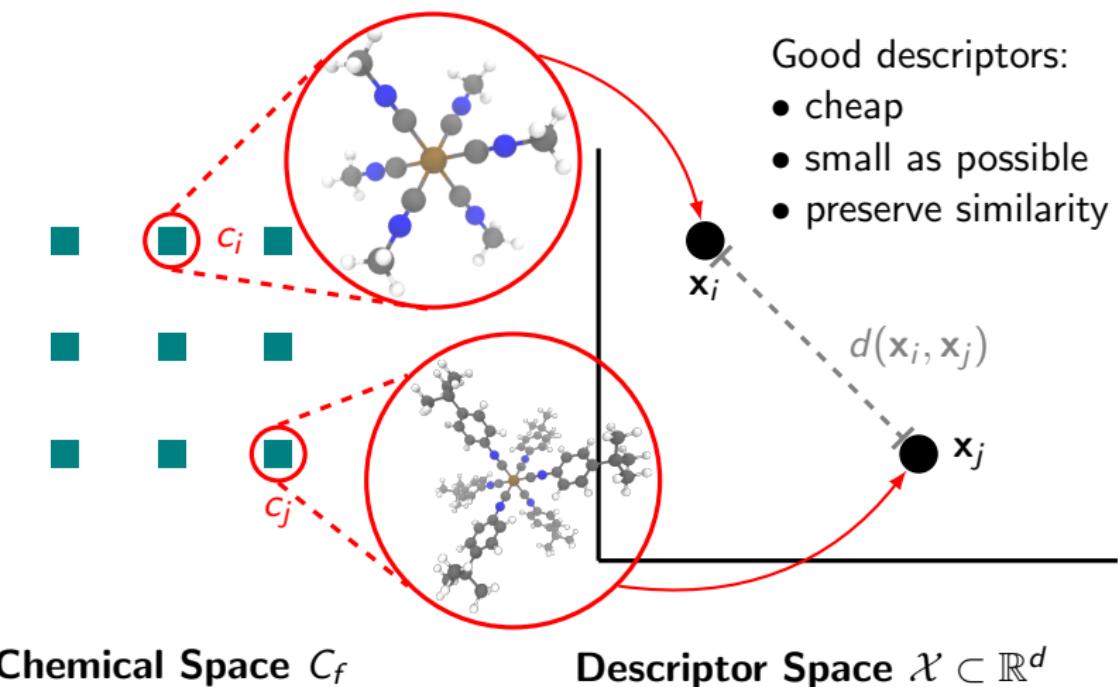
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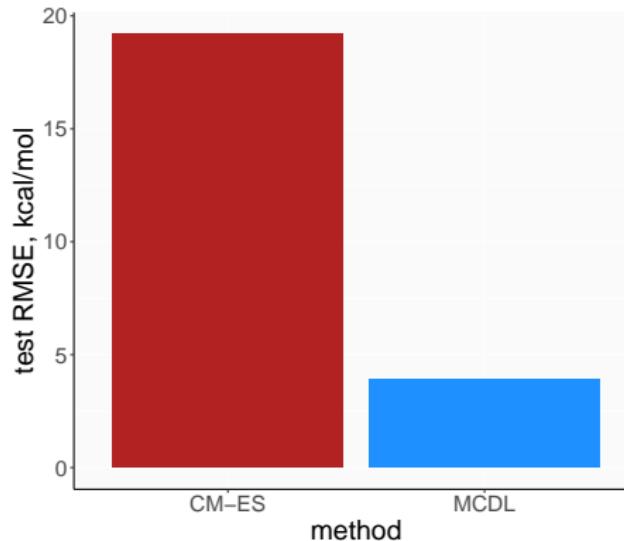


## Why similarity is important

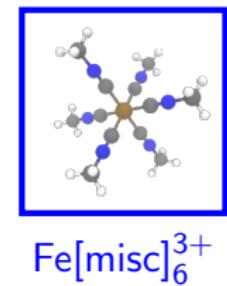
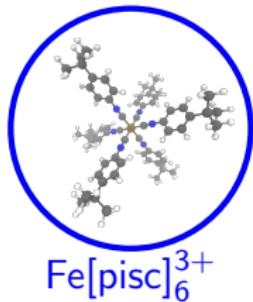
Different representations can have very different performance, particularly if they do not preserve notions of chemical similarity correctly:

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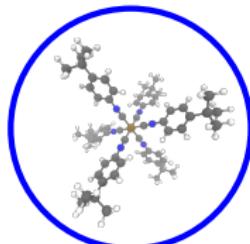
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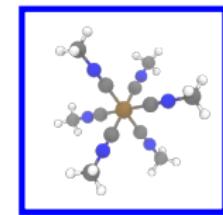
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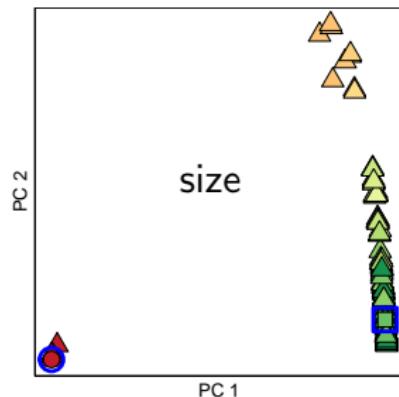
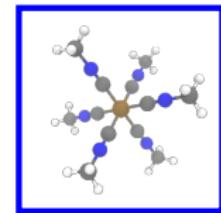
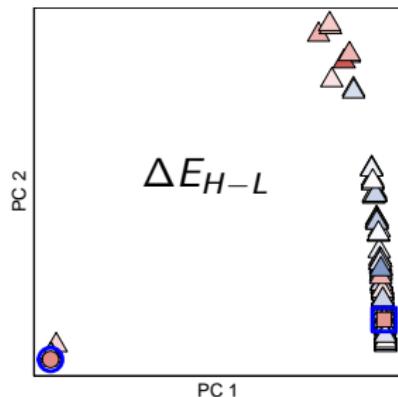
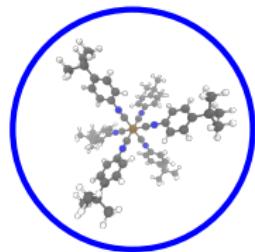


$$\Delta E_{\text{H-L}} = 37.7 \text{ kcal/mol}$$

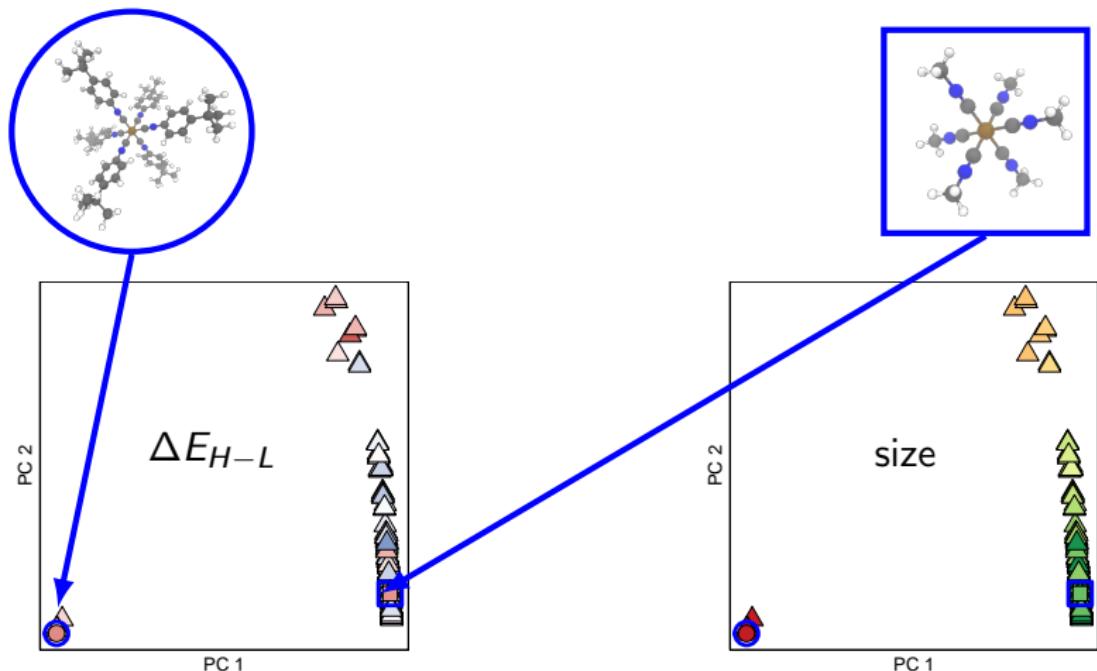


$$\Delta E_{\text{H-L}} = 40.7 \text{ kcal/mol}$$

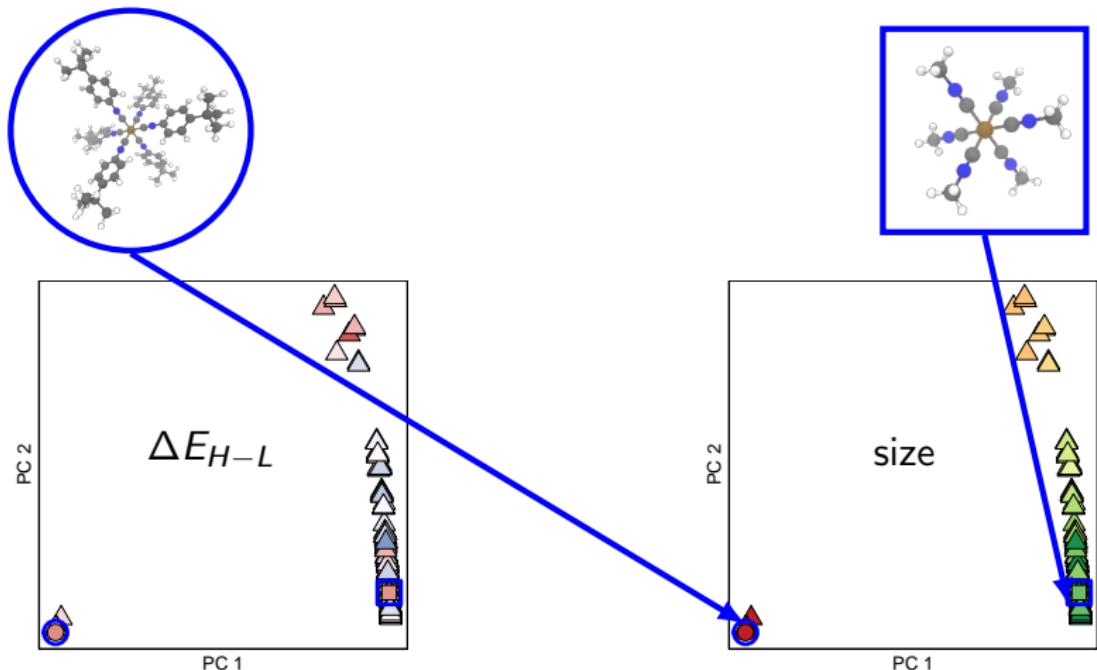
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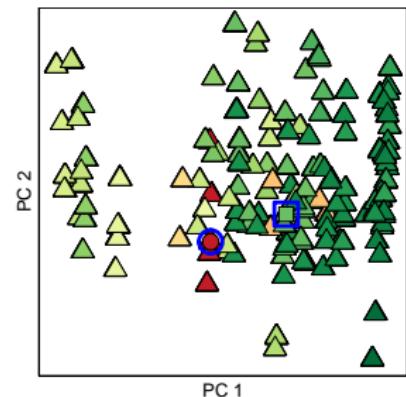
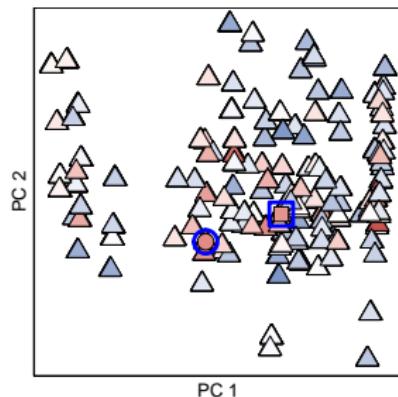
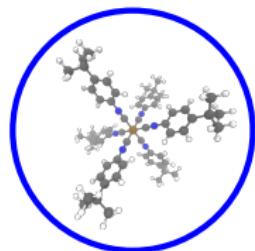
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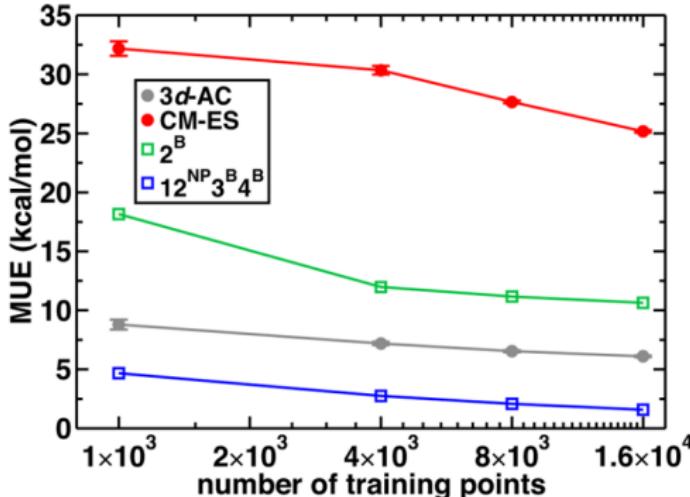


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# Types of representation

complexity



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## Fingerprints

- considerable use in drug design
- no information related to molecular topology
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## Fingerprints

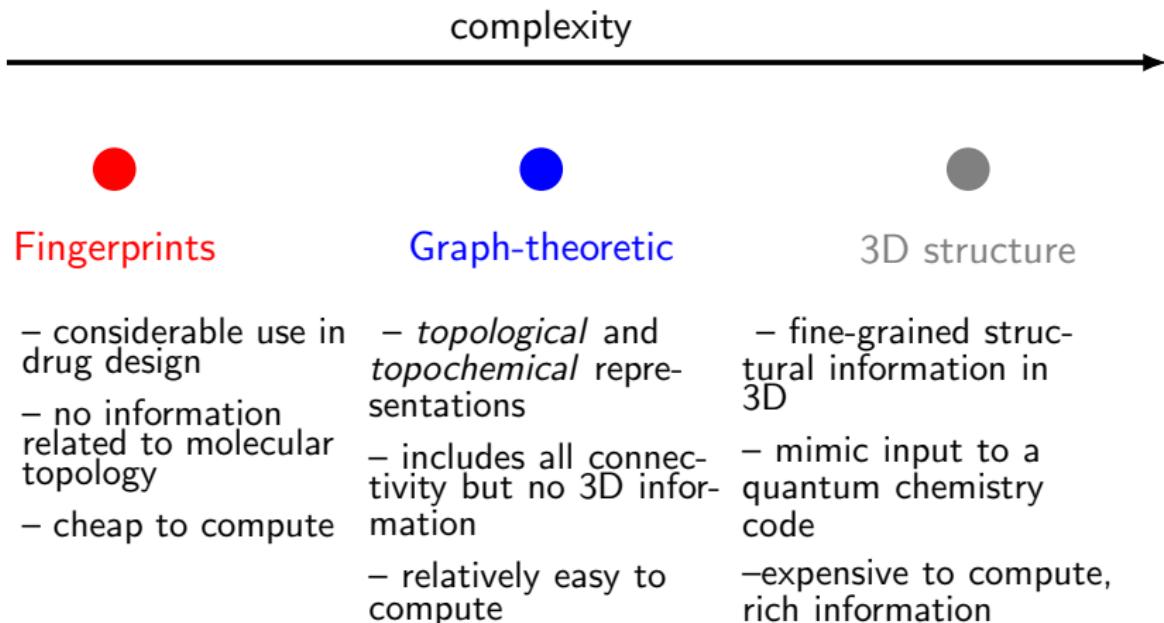
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## Graph-theoretic

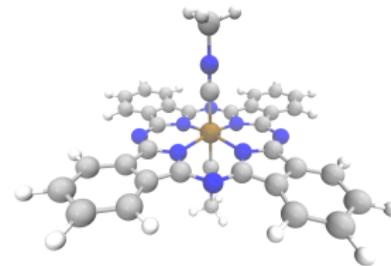
- *topological* and *topochemical* representations
- includes all connectivity but no 3D information
- relatively easy to compute

# Types of representation



## Ad-hoc properties

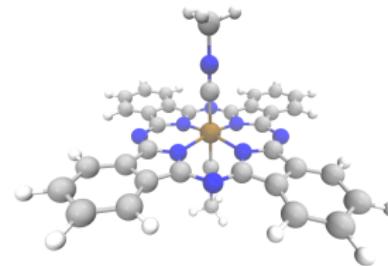
Sometimes, simple lists of atomic properties are sufficient, especially if informed by domain knowledge:



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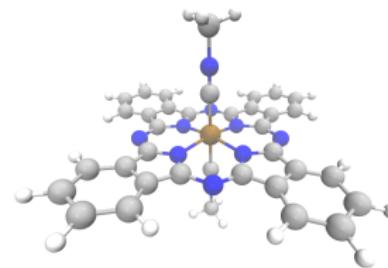
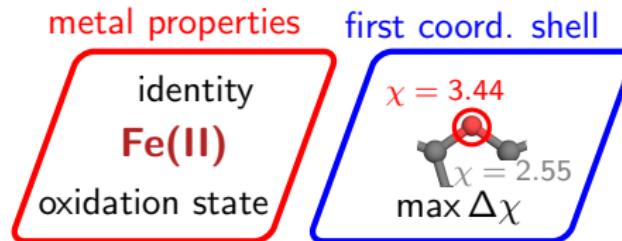
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metal properties  
identity  
**Fe(II)**  
oxidation state



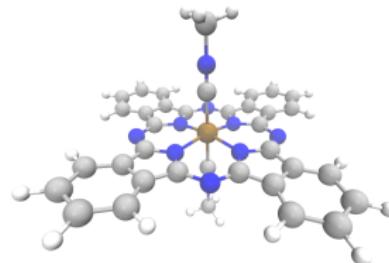
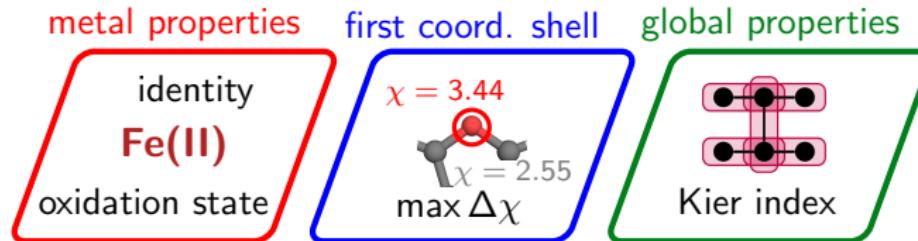
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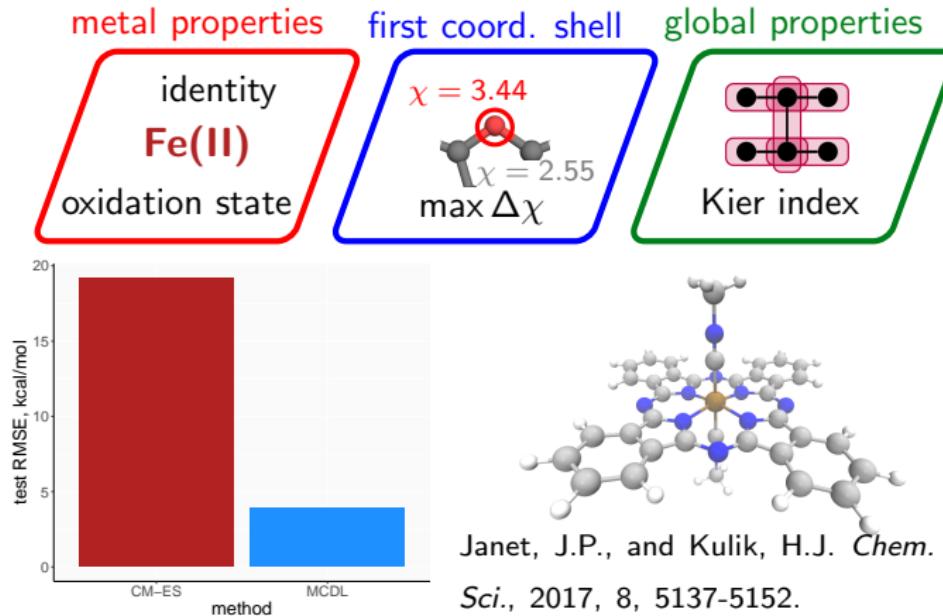
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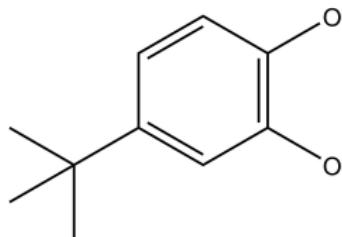


## Fingerprints and the low-information limit

In cheminformatics (esp. drug design literature) fingerprints are binary vectors used to determine molecular similarity. For example, FP2 fingerprint is a 1024 bit fingerprint:

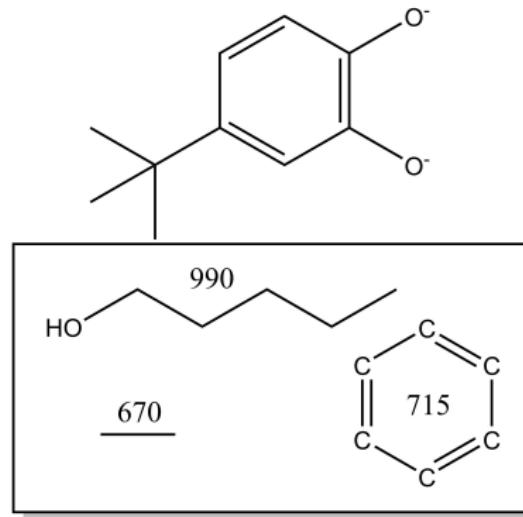
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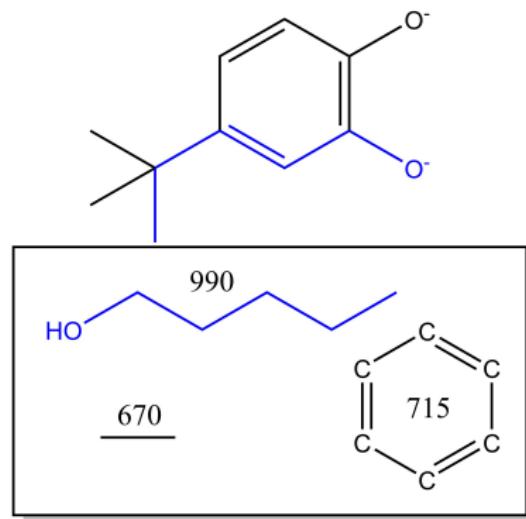
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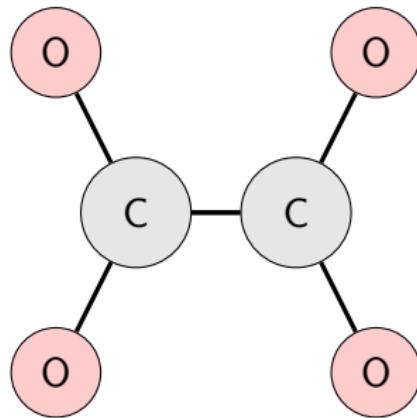
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## Molecular graphs

Based on autocorrelations<sup>1</sup>

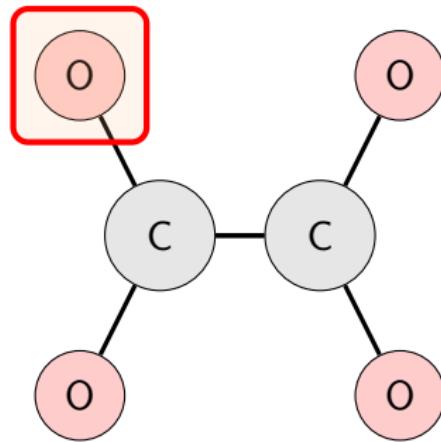


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<sup>1</sup>Broto, P., Moreau, G. and Vandycke, C. *Eur. J. Med. Chem.*, 19(1):71-78, 1984.

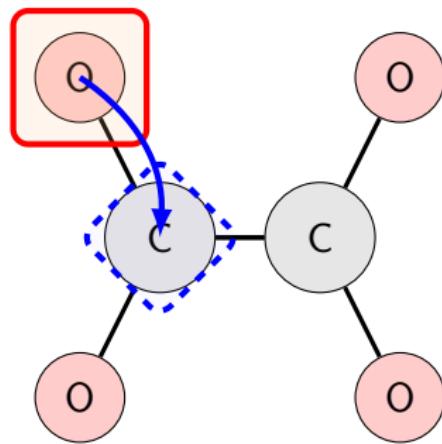
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Based on autocorrelations and modified for TMCs<sup>4</sup>



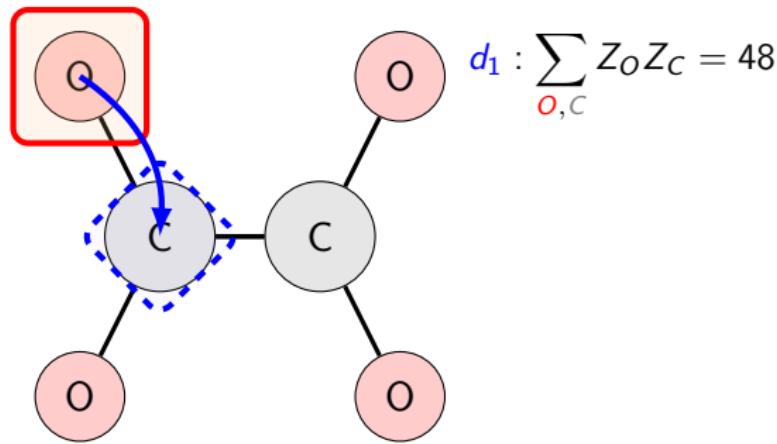
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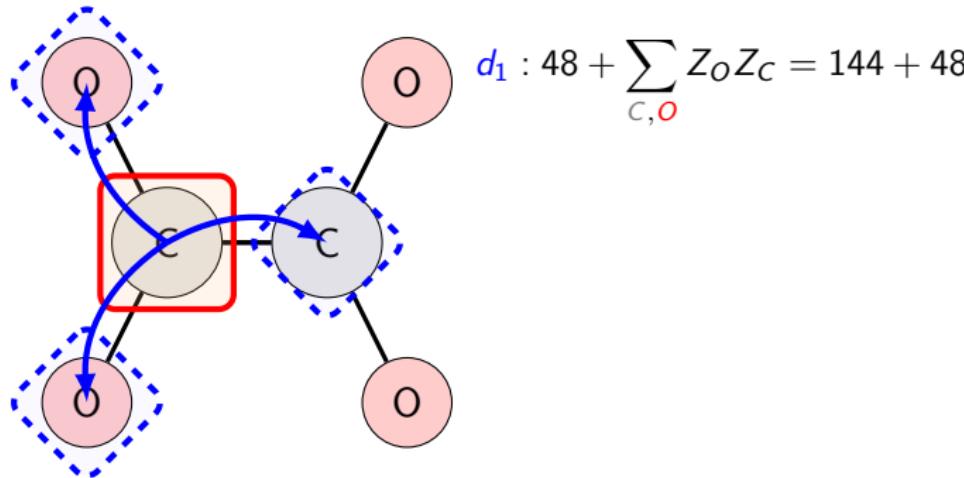
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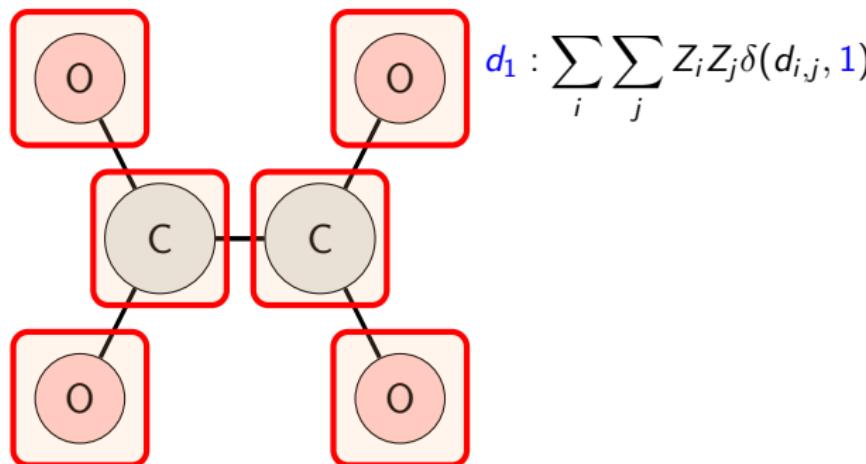
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## Molecular graphs

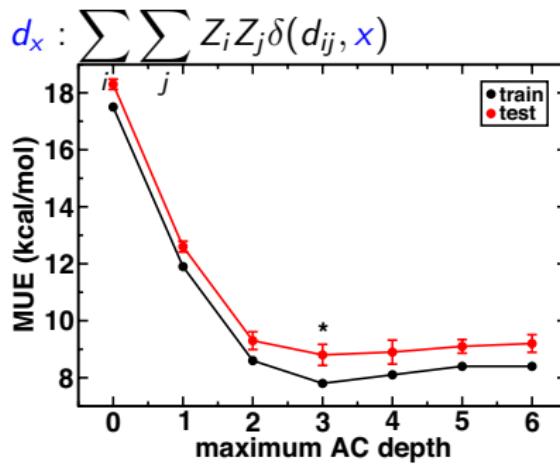
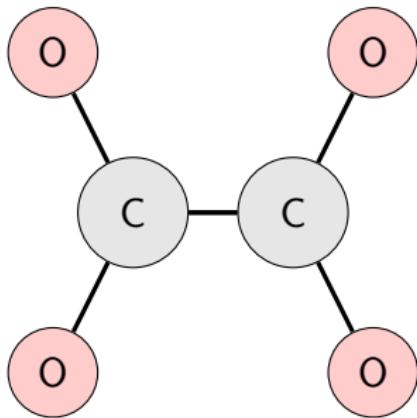
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# Molecular graphs

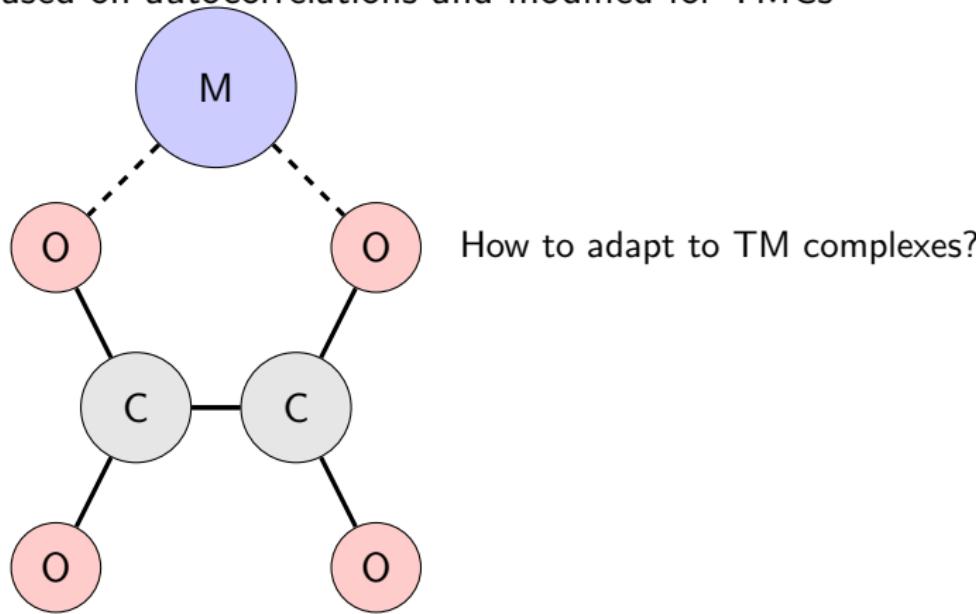
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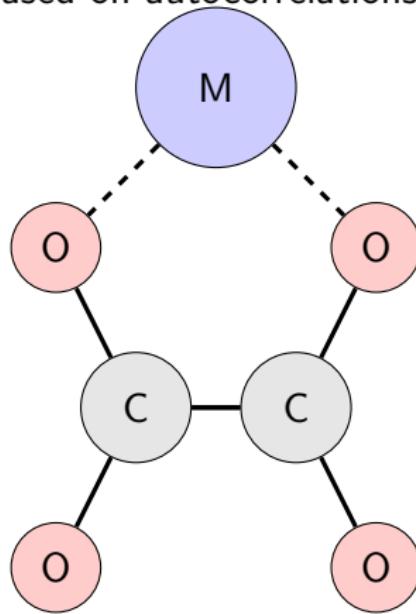
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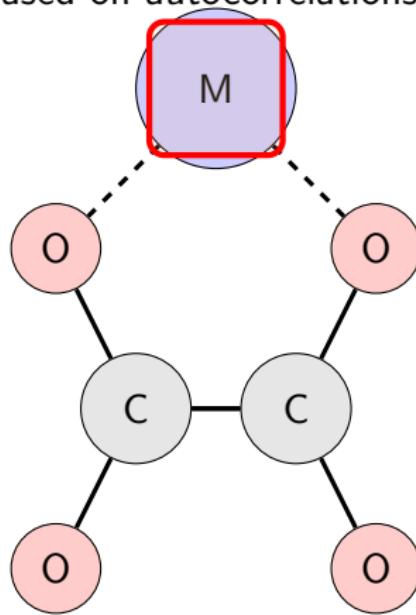
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How to adapt to TM complexes?  
restrict the scope to focus on  
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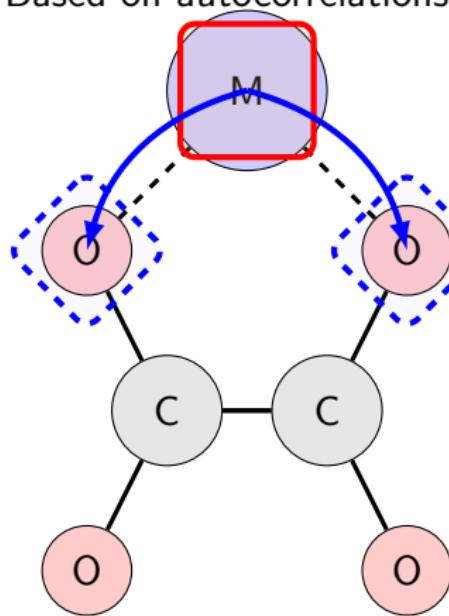
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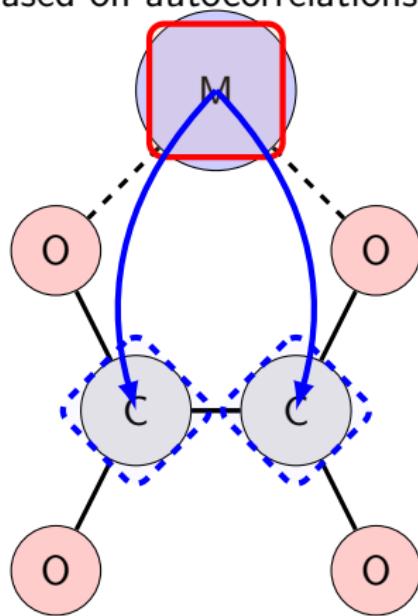


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$$d_1 : \sum_{M,O} Z_M Z_O$$

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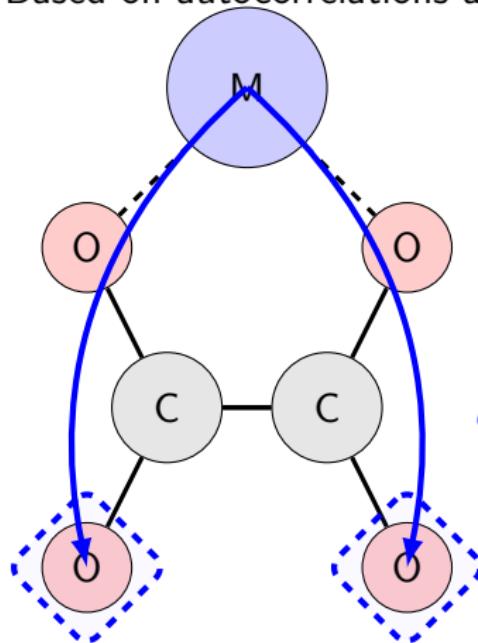


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$$d_2 : \sum_{M,C} Z_M Z_C$$

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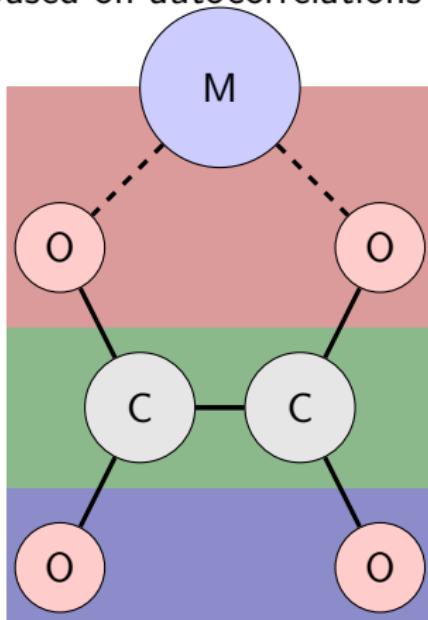


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$$d_3 : \sum_{M,O} Z_M Z_O$$

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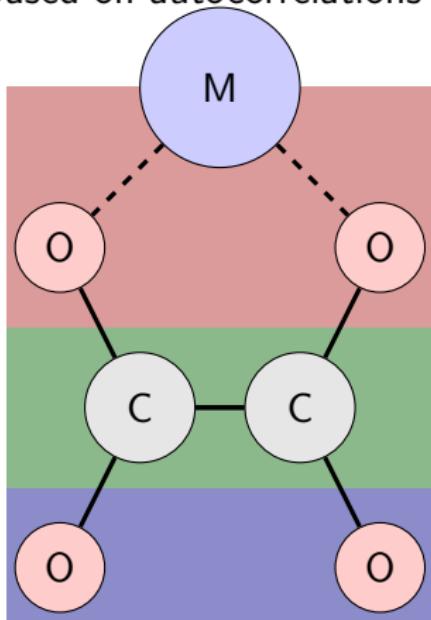
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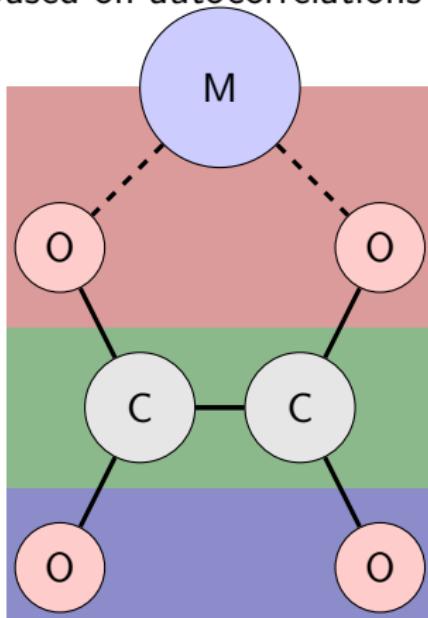


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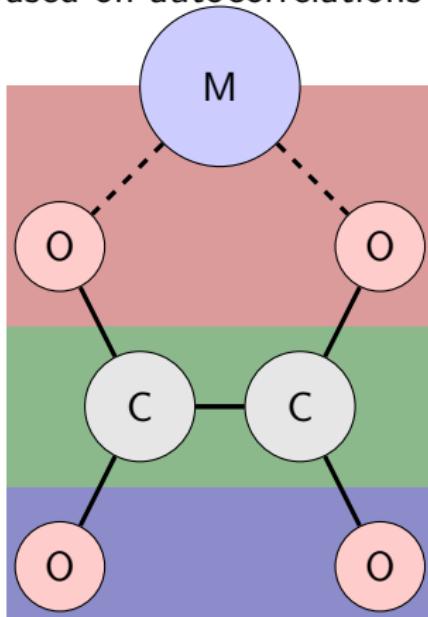
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properties:  $T, \chi, Z, I, S$

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~ 160 features in total

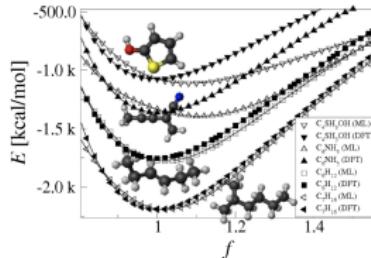
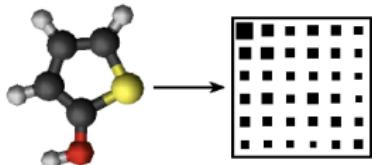
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## Coulomb matrices

One family of 3D descriptors attempt to copy information used in quantum chemistry codes, e.g. Coulomb Matrices:

Montavon, G. et al.. Learning Invariant Representations of Molecules for Atomization Energy Prediction, NIPS 25, 2012

$$M_{I,J} = \begin{cases} 0.5Z_I^{2.4} & \text{for } I = J \\ \frac{Z_I Z_J}{|R_I - R_J|} & \text{for } I \neq J \end{cases}$$

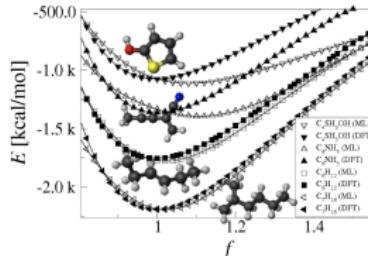
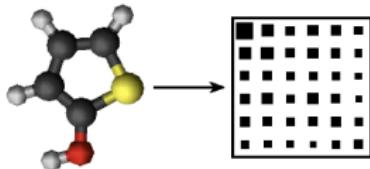


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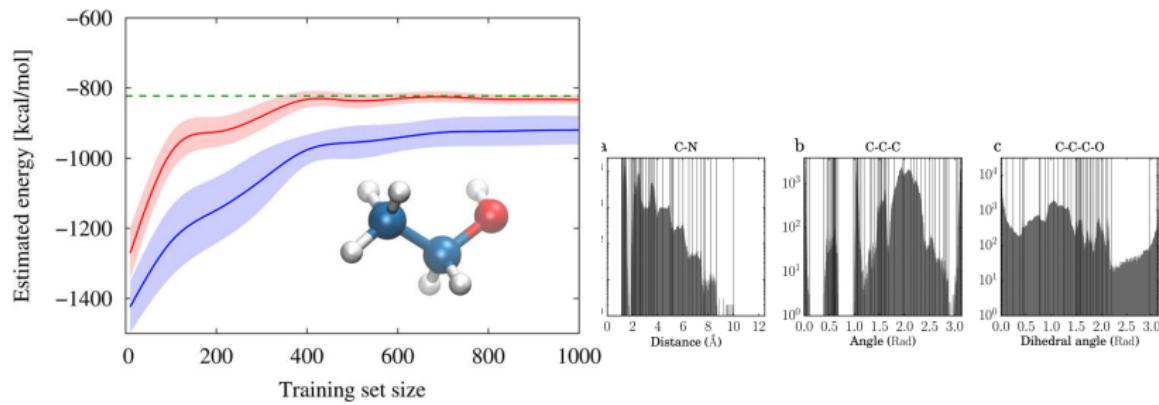


rotational and translational invariance

## HDAD and beyond-CM

Subsequent work adds descriptors derived from geometric parameters, i.e. bonds, angles, and dihedral angles:

Faber, F. et al.. Prediction Errors of Molecular Machine Learning Models Lower than Hybrid DFT Error, *J. Chem. Theory Comput.* 2017, 13, 11, 5255-5264



# System and atom level features

## molecule-level

- one vector for each system of interest
- commonly used in QSAR/QSPR, related to how we think about molecules
- easy to compare whole molecules
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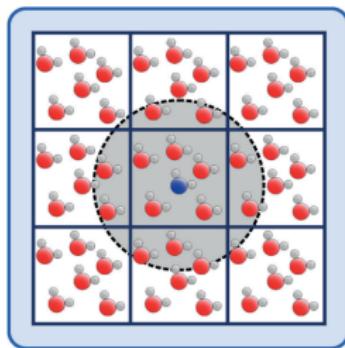
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J. Behler. First Principles Neural Network Potentials for Reactive Simulations of Large Molecular and Condensed Systems, *Angew. Chem. Int. Ed.*, 56, 12828, 2017

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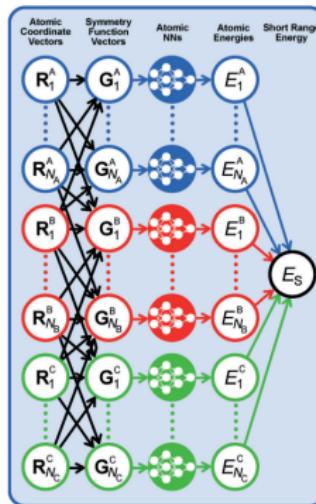
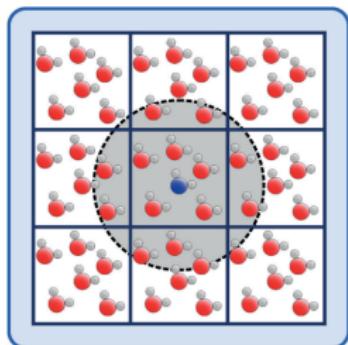
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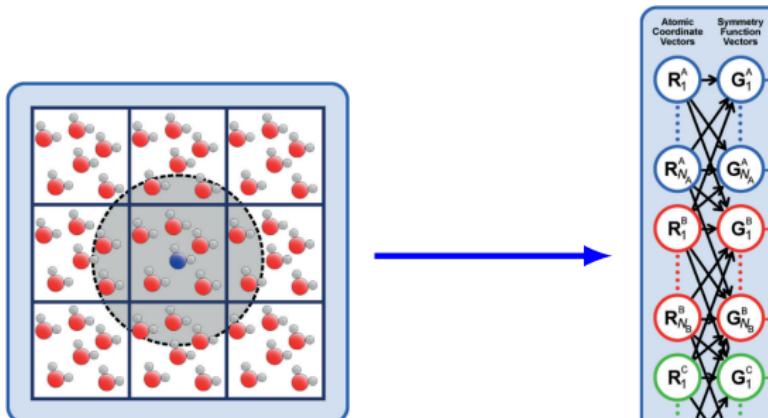
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## Learning representations

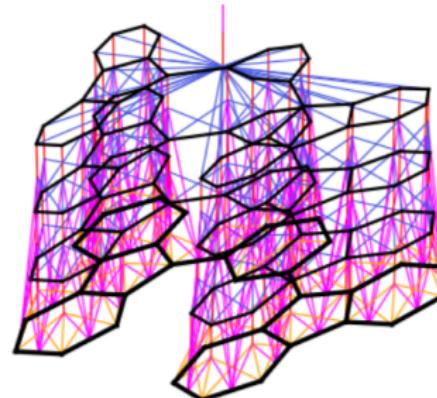
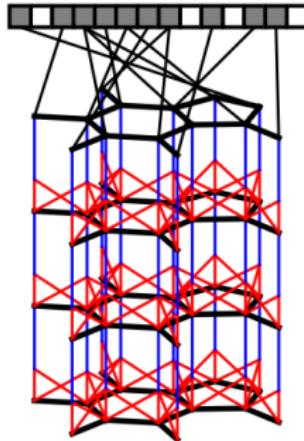
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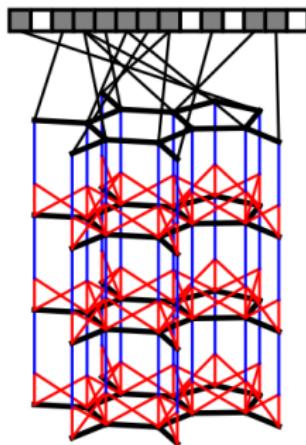
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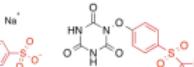
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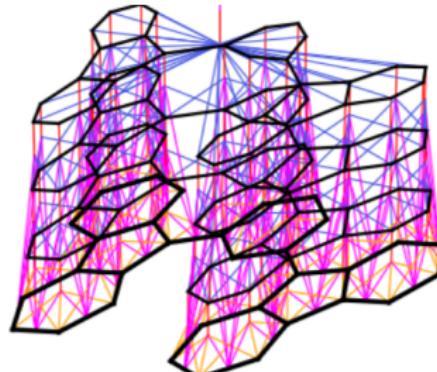
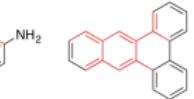
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Fragments most activated by toxicity feature on SR-MMP dataset



Fragments most activated by toxicity feature on NR-AHR dataset



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- 5 atom-level featurization can be very effective for total energies

# Multiple linear regression



## Multiple linear regression

Linear models give  $\hat{y}$  as linear function of the data matrix of  $X$ :

$$\hat{y}_{MLR}(x^*) = \sum_{j=1}^d w_j x_j^* + w_0$$

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We can write this in a matrix form as well:

$$\hat{y}_{MLR}(X) = \begin{bmatrix} 1 & x_1^{(1)} & x_2^{(1)} & \dots & x_d^{(1)} \\ \vdots & & & & \vdots \\ 1 & x_1^{(n)} & x_2^{(n)} & \dots & x_d^{(n)} \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \\ \vdots \\ w_d \end{bmatrix} = Xw$$

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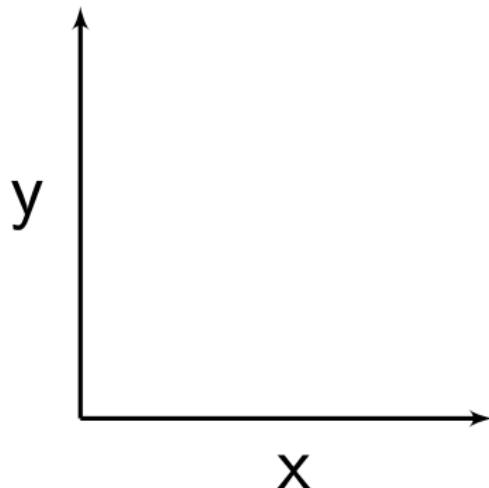
Notice how we handle the constant terms

## Multiple linear regression II

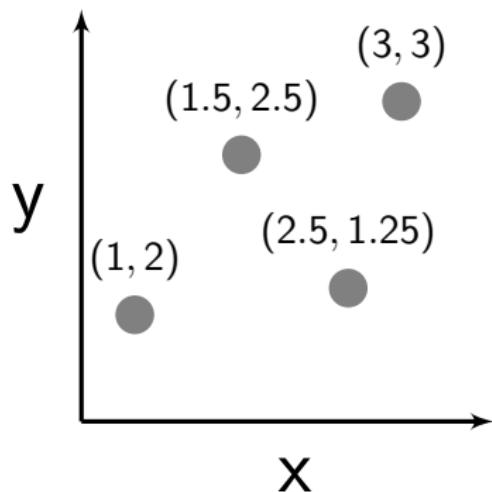
Let's solve our regularized least-squares problem:

$$\begin{aligned} w &= \arg \min_{w \in \mathbb{R}^p} \frac{1}{n} \|y_{data} - Xw\|_2^2 + \lambda \|w\|_2^2 \\ &= \frac{1}{n} (y_{data} - Xw)^T (y_{data} - Xw) + \lambda w^T w \\ \frac{\partial \mathcal{L}}{\partial w} &= -\frac{2}{n} X^T (y_{data} - Xw) + 2\lambda w = 0 \\ \implies (\lambda I + X^T X)w &= X^T y_{data} \\ w &= (\lambda I + X^T X)^{-1} X^T y_{data} \end{aligned}$$

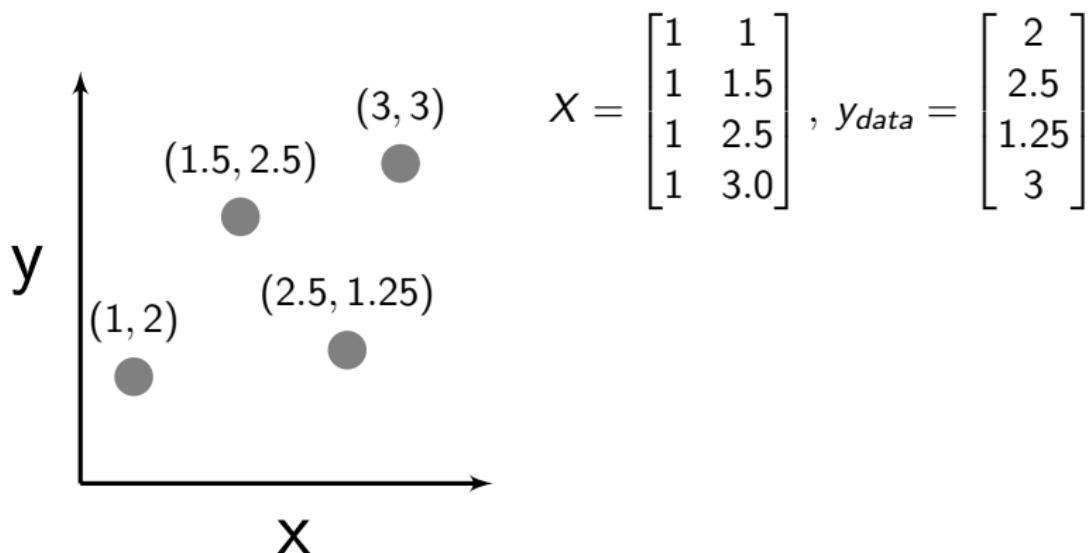
## Simple example in 1D



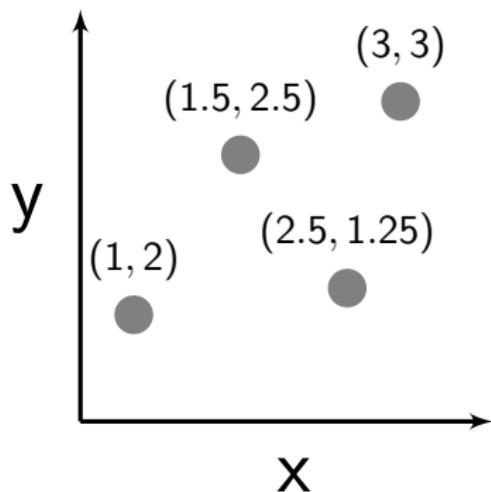
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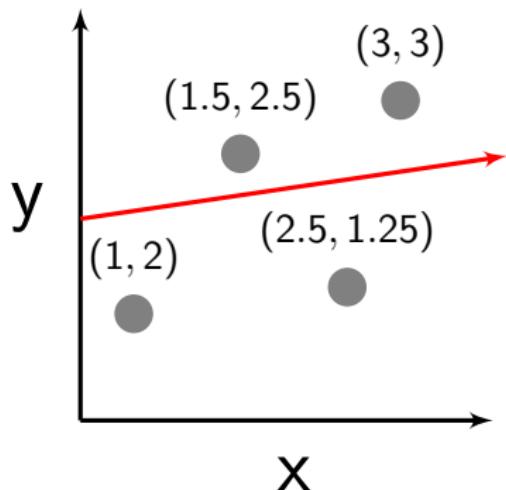


## Simple example in 1D



$$X = \begin{bmatrix} 1 & 1 \\ 1 & 1.5 \\ 1 & 2.5 \\ 1 & 3.0 \end{bmatrix}, \quad y_{data} = \begin{bmatrix} 2 \\ 2.5 \\ 1.25 \\ 3 \end{bmatrix}$$
$$w = (X^T X + \lambda I)^{-1} X^T y_{data}$$

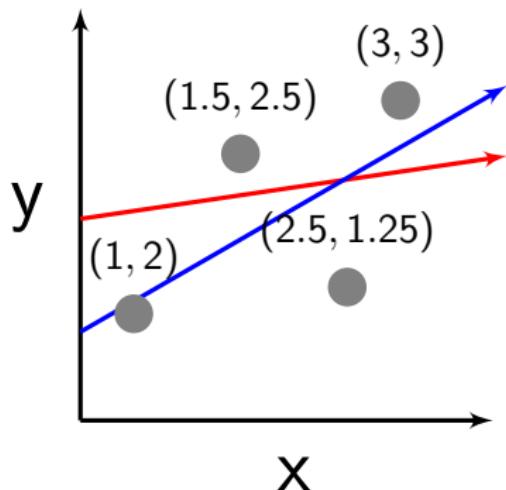
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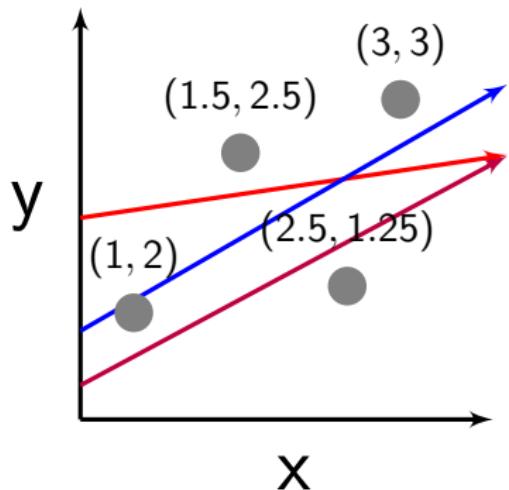
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$$\begin{aligned} w &= (X^T X + \lambda I)^{-1} X^T y_{data} \\ &= \begin{bmatrix} 0.82 \\ 0.58 \end{bmatrix} (\lambda = 1.0) \end{aligned}$$

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$$\begin{aligned} w &= (X^T X + \lambda I)^{-1} X^T y_{data} \\ &= \begin{bmatrix} 0.32 \\ 0.54 \end{bmatrix} (\lambda = 10) \end{aligned}$$

## The linear kernel

We can rewrite our result to express  $w = X^T a$  for  $a \in \mathbb{R}^n$  (shift of basis).

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The term  $k(x^*, x_i) = x^* x_i^T = \langle x^*, x_i \rangle$  is the **linear kernel**.

## The linear kernel II

The matrix  $K_{i,j} = \langle x_i, x_j \rangle$  is called the (linear) **kernel matrix**.

We can write the solution of the regression problem in this form – it is **exactly equivalent**:

$$\begin{aligned}\hat{y}(X) &= K a \\ a &= (K + I_n \lambda)^{-1} y\end{aligned}$$

## The linear kernel II

The matrix  $K_{i,j} = \langle x_i, x_j \rangle$  is called the (linear) **kernel matrix**.

We can write the solution of the regression problem in this form – it is **exactly equivalent**:

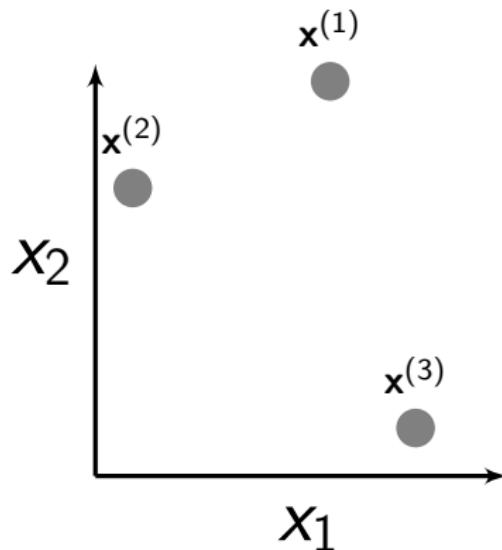
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The prediction at any new point is proportional to the inner product of each training point and the new point:

$$\hat{y}_{MLR}(x^*) = \sum_{i=1}^n k(x^*, x_i) a_i = \sum_{i=1}^n k \langle x^*, x_i \rangle a_i$$

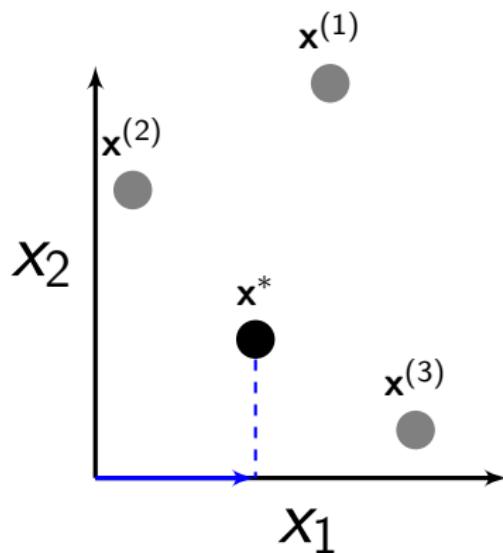
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$$y(x^*) = w_1 x_1^* + w_2 x_2^*$$



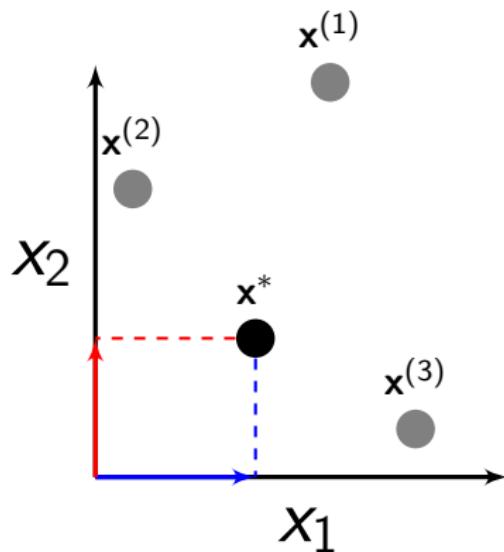
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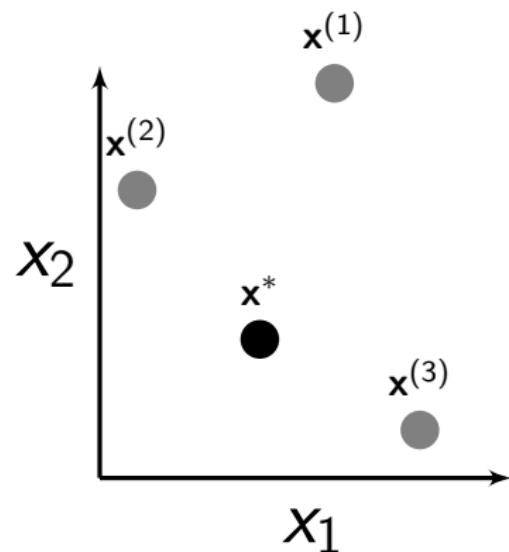
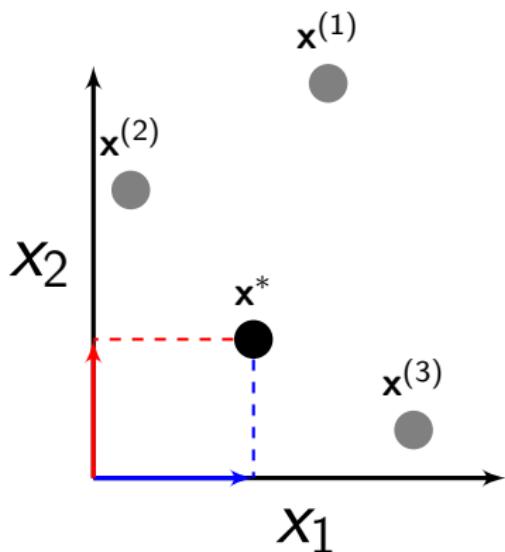
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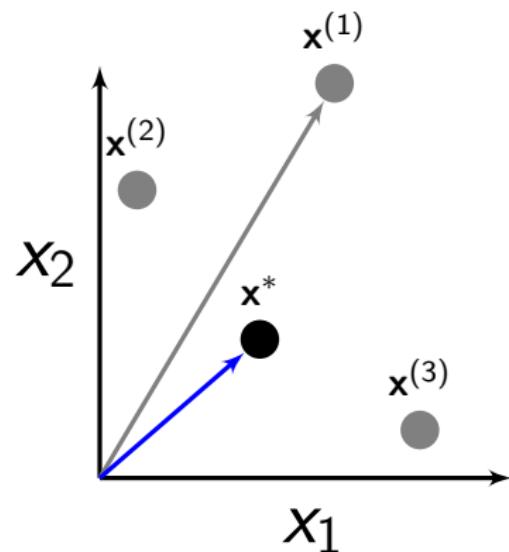
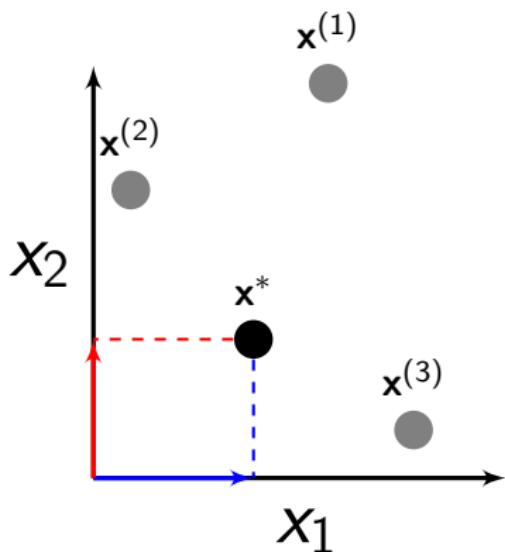
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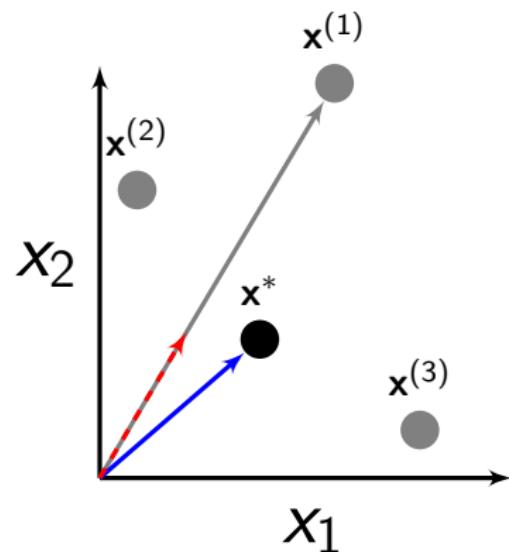
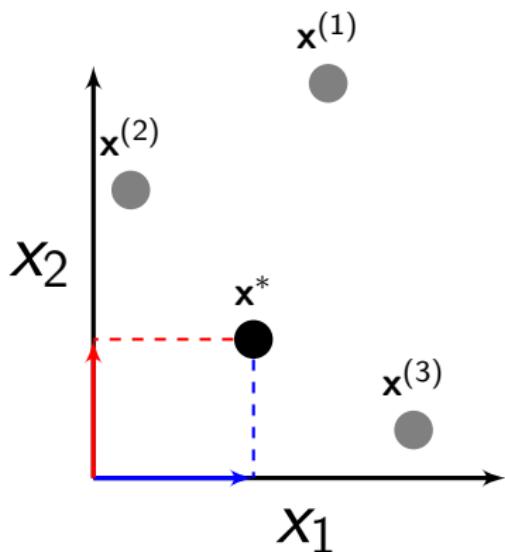
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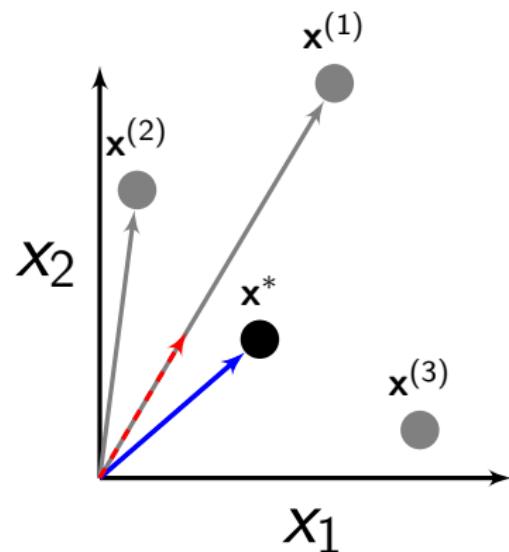
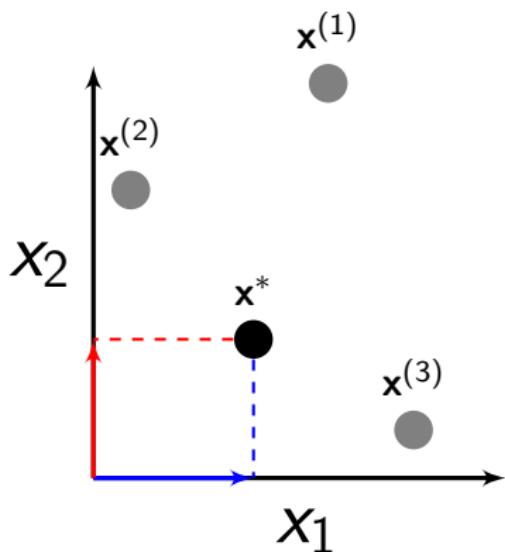
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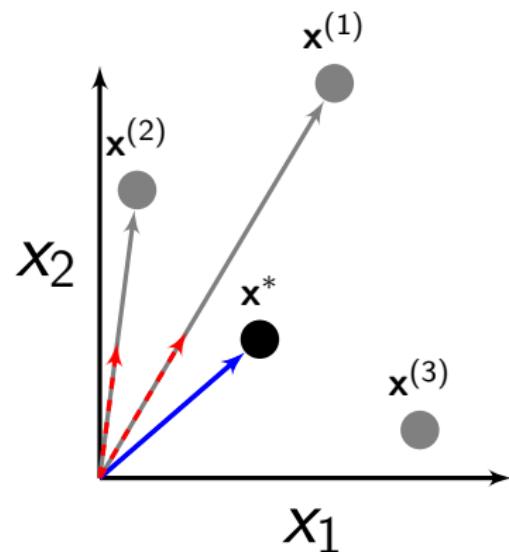
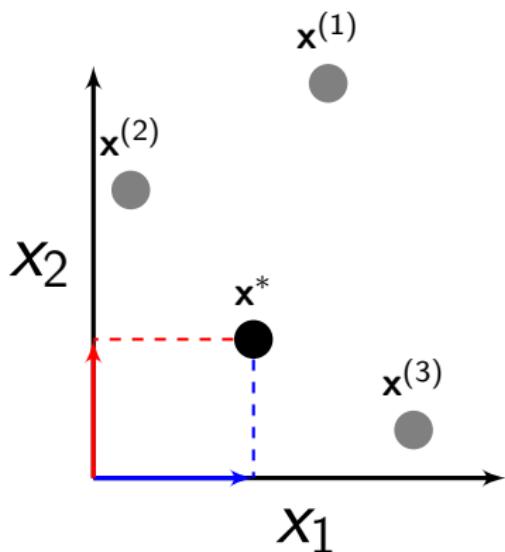
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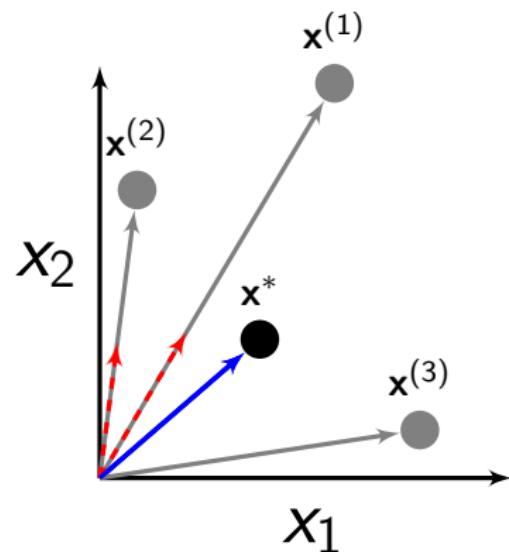
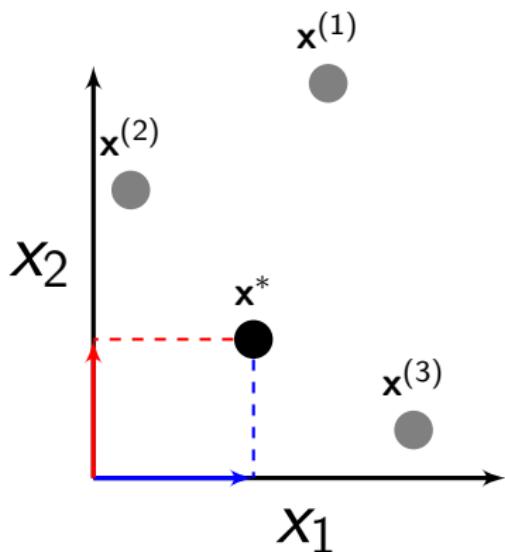
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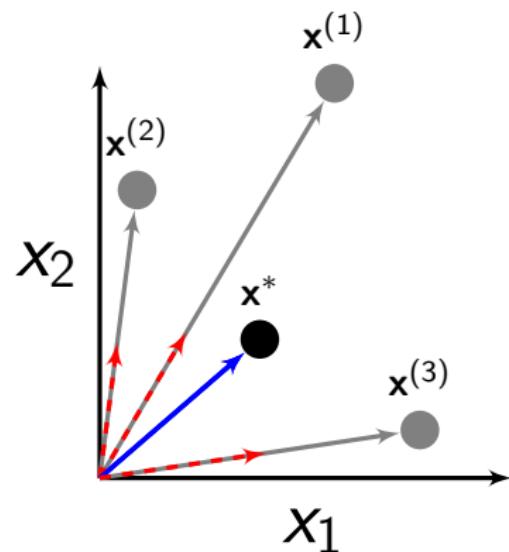
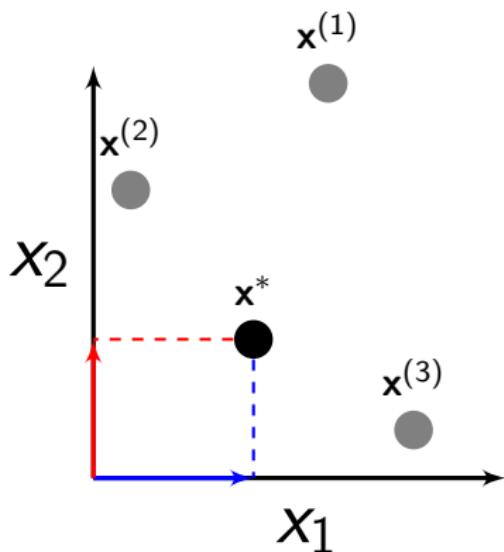
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$$y_{QUAD}(x) = w_1 + w_2x_1 + w_3x_2 + w_4x_1x_2 + w_5x_1^2 + w_6x_2^2$$

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Notice that this is *linear* in  $w$  for a 'lifted' feature space,  $\varphi(X)$ :

$$y_{QUAD}(x) = \varphi(X)w$$

$$= \begin{bmatrix} 1 & \sqrt{2}x_1^{(1)} & \sqrt{2}x_2^{(1)} & \sqrt{2}x_1^{(1)}x_2^{(1)} & (x_1^{(1)})^2 & (x_2^{(1)})^2 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \sqrt{2}x_1^{(n)} & \sqrt{2}x_2^{(n)} & \sqrt{2}x_1^{(n)}x_2^{(n)} & (x_1^{(n)})^2 & (x_2^{(n)})^2 \end{bmatrix} \begin{bmatrix} w_1 \\ \vdots \\ w_6 \end{bmatrix}$$

except the dimension has increased from  $\mathbb{R}^{n \times 2} \rightarrow \mathbb{R}^{n \times 6}$

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by direct analogy to the previous slides, there is also a kernel form:

$$\hat{y}(x^*) = \sum_{i=1}^n k(x^*, x_i) a_i$$

$$k(x^*, x_i) = \langle \varphi(x_i), \varphi(x_j) \rangle$$

$$= \begin{bmatrix} 1 & \sqrt{2}x_1^{(i)} & \dots & (x_1^{(i)})^2 & (x_2^{(i)})^2 \end{bmatrix} \begin{bmatrix} 1 \\ \sqrt{2}x_1^{(j)} \\ \vdots \\ (x_1^{(j)})^2 \\ (x_2^{(j)})^2 \end{bmatrix}$$

## The “kernel trick”

Notice that all that is required is vector products, i.e.

$$K_{i,j} = \langle \varphi(x_i), \varphi(x_j) \rangle$$

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$$K_{i,j} = \left( (x^{(i)})^T x^{(j)} + 1 \right)^2 = (x_1^{(i)})^2 (x_1^{(j)})^2 + 2x_1^{(i)} x_1^{(j)} x_2^{(i)} x_2^{(j)} + \dots$$

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which can be computed entirely using vectors in  $\mathbb{R}^2$ , so we never have to allocate the (factorially large) feature space.

## Detailed example of nonlinear regression

jupyter notebook: [github.com/jpjanet/ML-chem-workshop/  
blob/master/notebooks/workshop\\_compare\\_models.ipynb](https://github.com/jpjanet/ML-chem-workshop/blob/master/notebooks/workshop_compare_models.ipynb)

## General kernels

Both kernel methods are the same except:

	linear	quadratic
$K_{ij}$	$(x^{(i)})^T x^{(j)}$	$((x^{(i)})^T x^{(j)} + 1)^2$

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From the perspective of similarity, we can imagine arbitrary functions to be our kernel, without ever needing to know what the underlying feature map  $\varphi$  is.

## The Gaussian kernel and KRR

The most widely used kernel is the Gaussian kernel:

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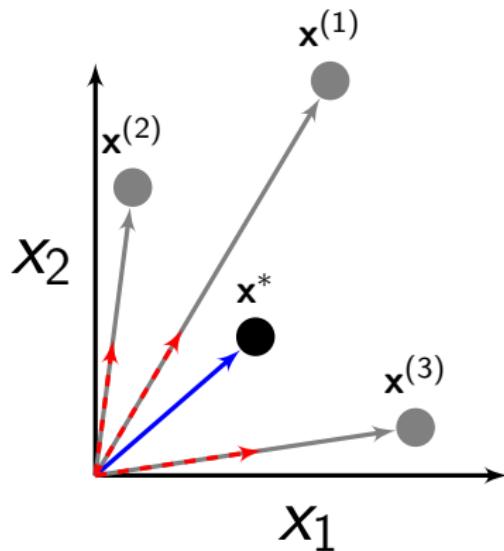
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Depends on  $\sigma$  to control non-locality.

## Similarity and Gaussian KRR

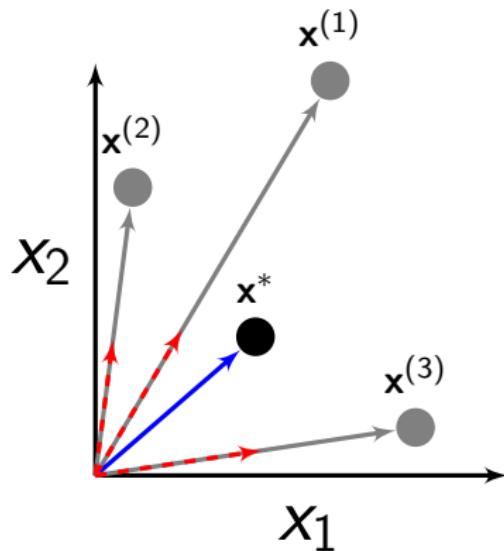
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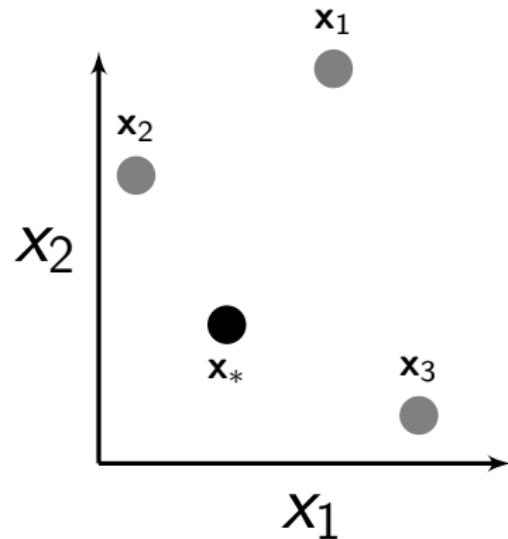
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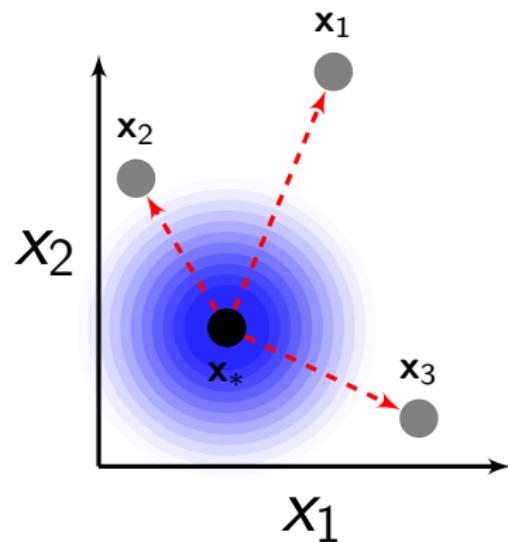
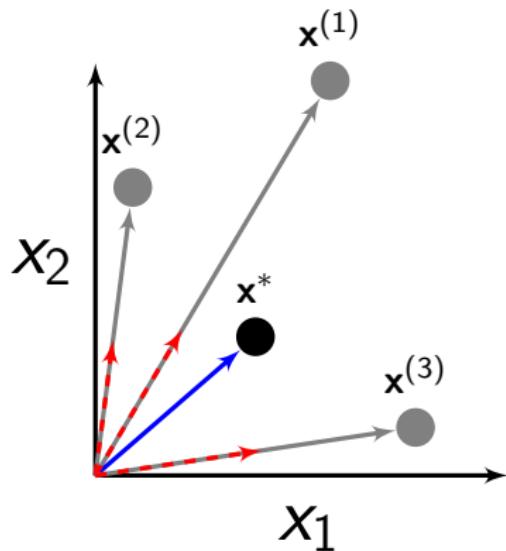
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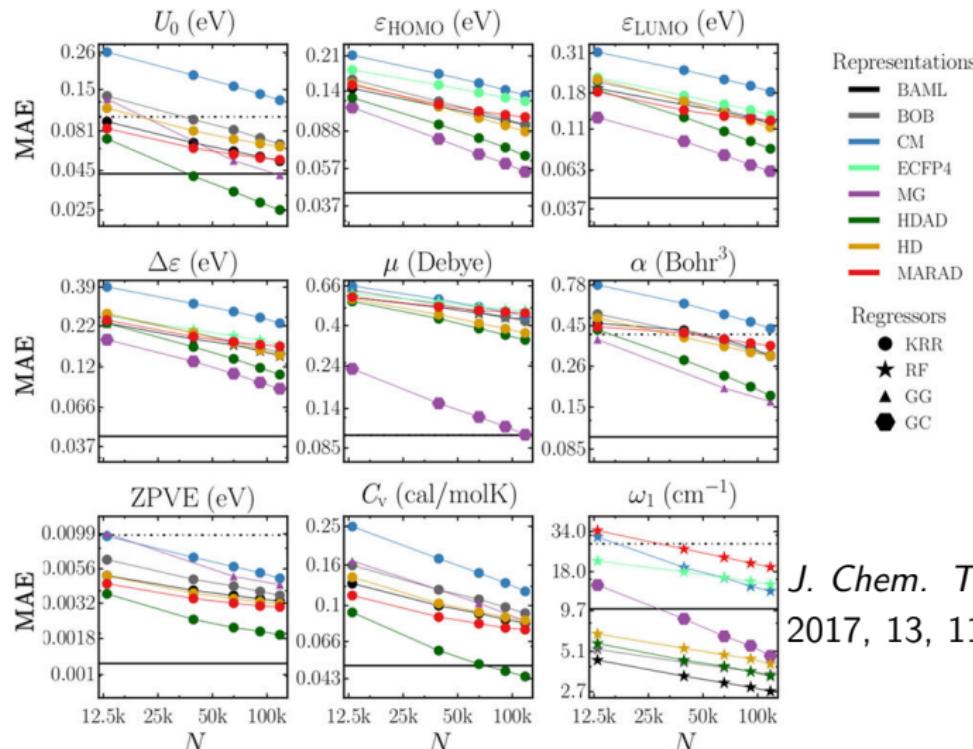
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- 4 check using cross-validation to choose  $\sigma$  and  $\lambda$

# KRR is widely used in chemistry



*J. Chem. Theory Comput.*  
2017, 13, 11, 5255–5264

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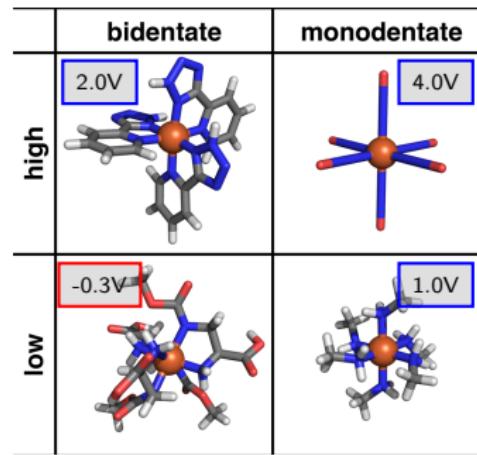
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## KRR example

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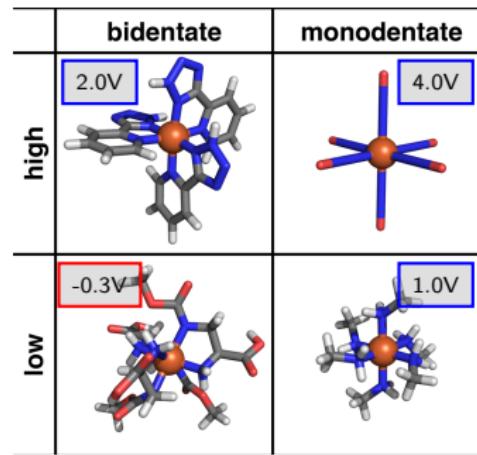
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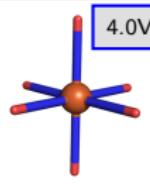
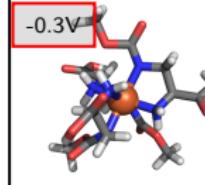
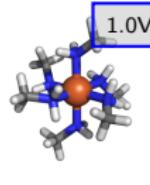


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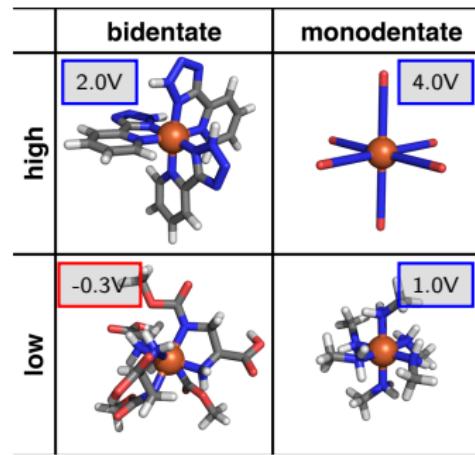
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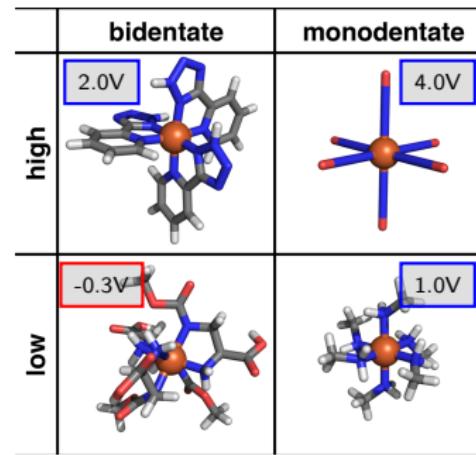
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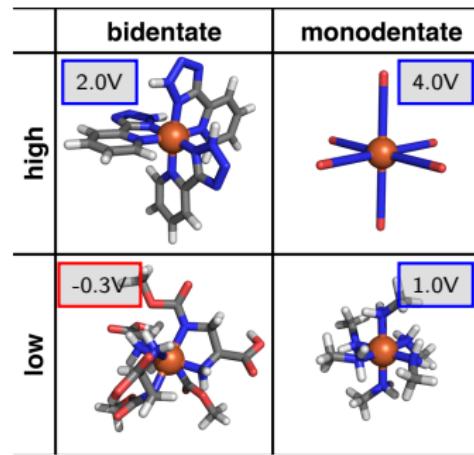
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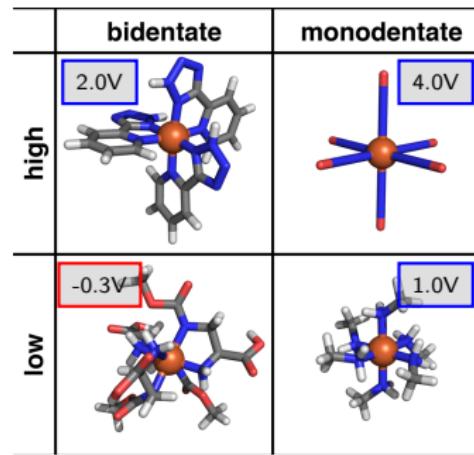
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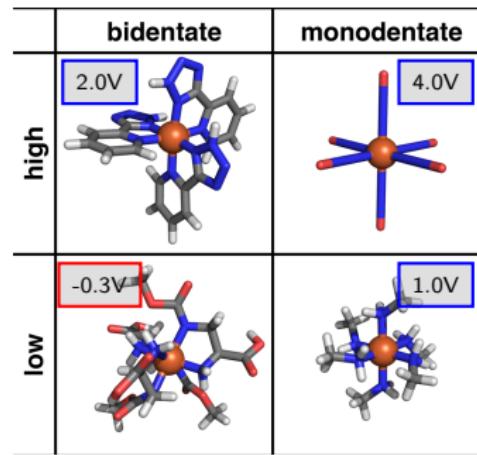
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Can use *autocorrelation* functions to describe how ligands and atoms are connected

$$\eta_{i,0} = p_i p_i$$

$$\eta_{i,k} = \sum_{i \neq j} p_i p_j \delta(d_{i,j} - d_k), \quad k \neq 0$$

$$\text{AC}_k = \sum_i \eta_{i,k}$$

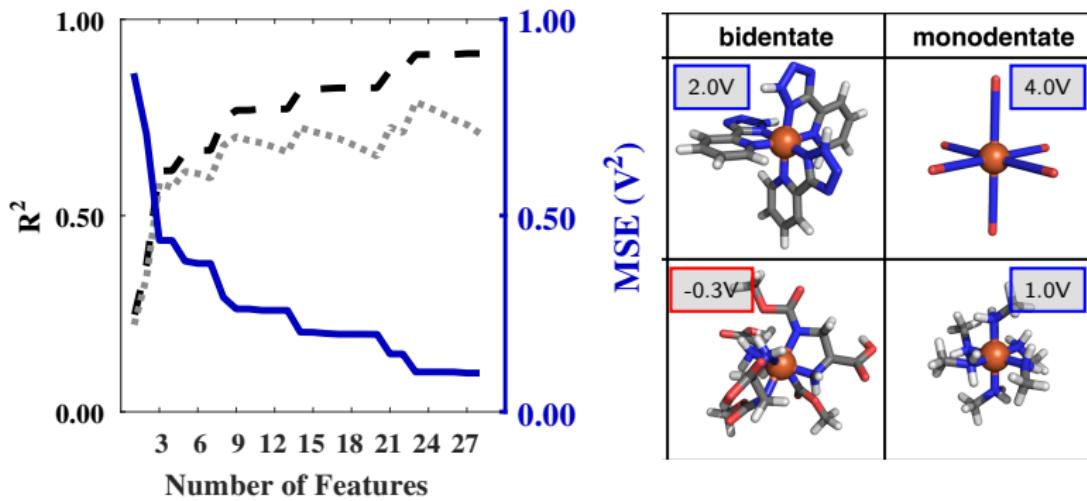
4 properties,  $k \in [0, 5]$   
 $\implies$  28 variables.

How to choose?

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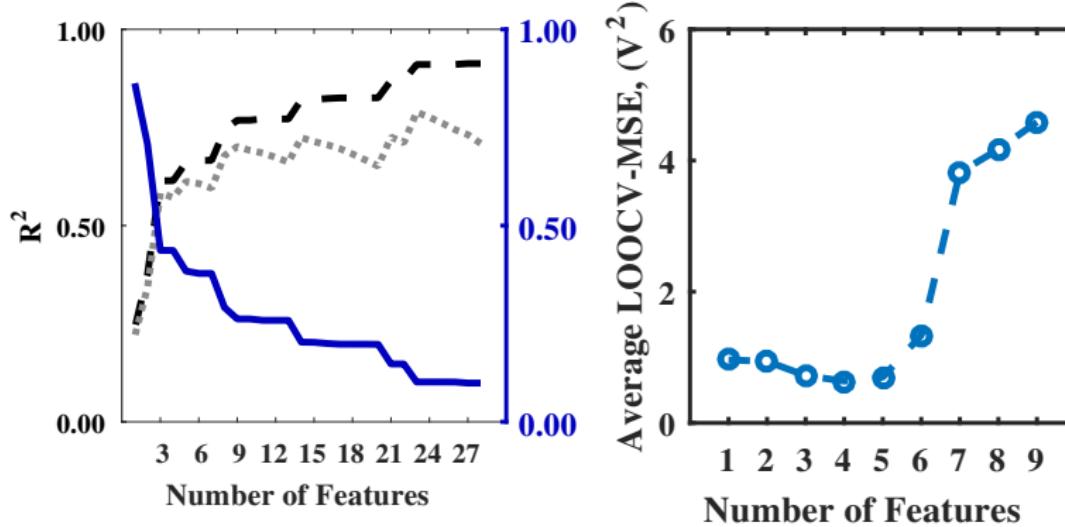
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## Why do feature selection?

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## How to pick important features?

Using unnecessary features can degrade model performance, so we want to able to pick the subset of variables that is best correlated with our objective, formally:

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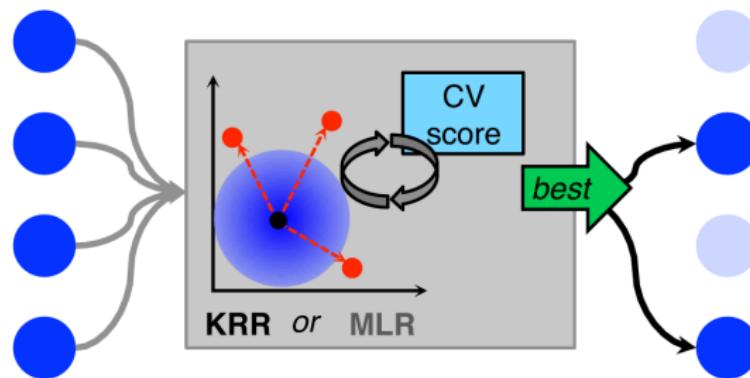
We don't know the optimal number upfront, and this is a combinatorial problem – possible for  $\leq 30$  dimensions or so, but rapidly becomes unfeasible.

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Instead, we can do recursive feature addition/removal. Starting from all (or no) features, we test each feature and remove the one that improves performance most (**crucial to use CV error here**):

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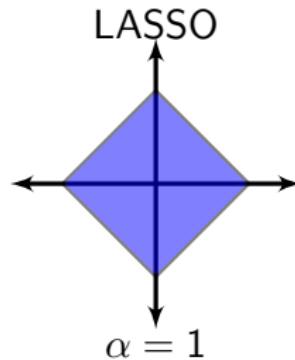
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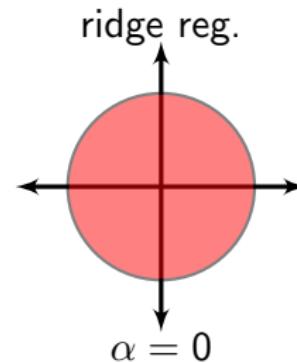
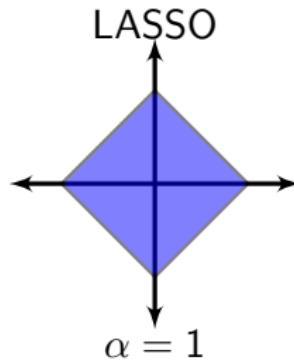
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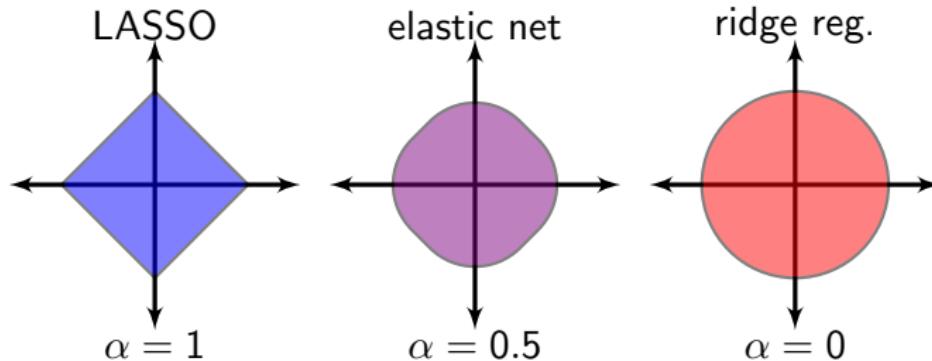
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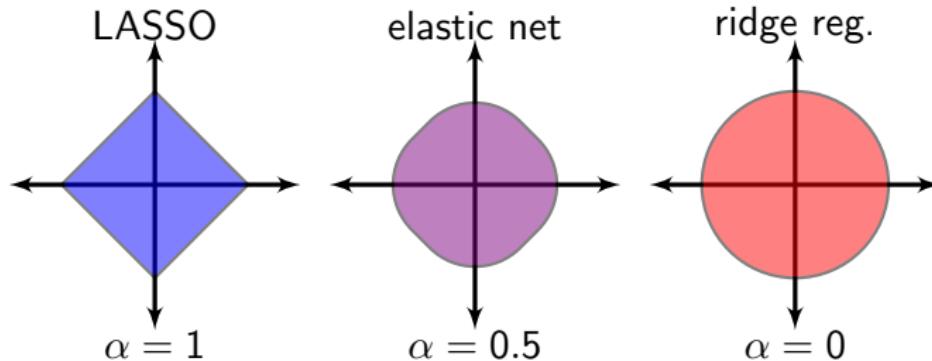
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Using even a small  $\alpha > 0$  ensures the minimization is stable.

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Why not use even lower norms such as  $\|w\|_{0.5}^{0.5}$ ? Convexity!

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- 1 Feature selection techniques can help identify important features, for modeling and for interpretation
- 2 Iterative subset selection can be expensive since the model needs to be re-trained, including hyperparameters each time
- 3 LASSO/elastic net provide simple ways of extracting most important linear features

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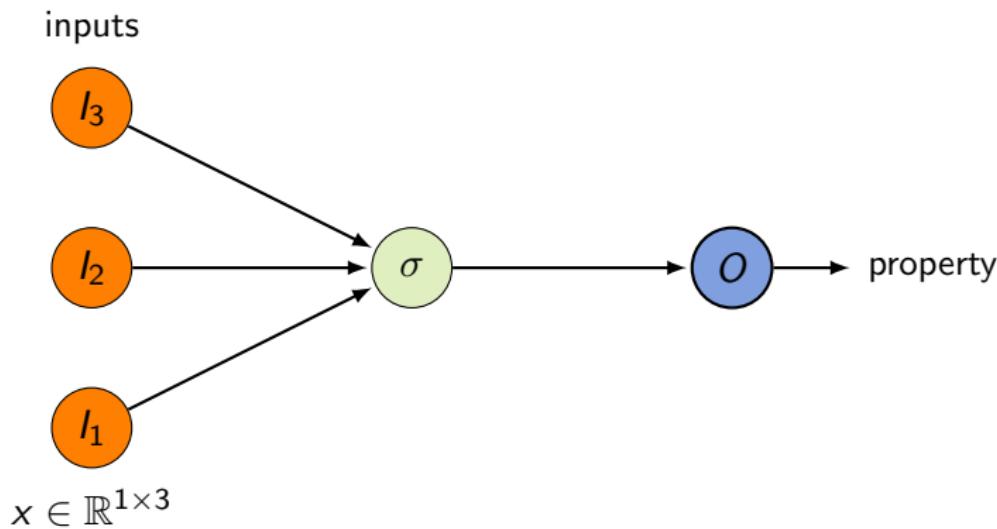
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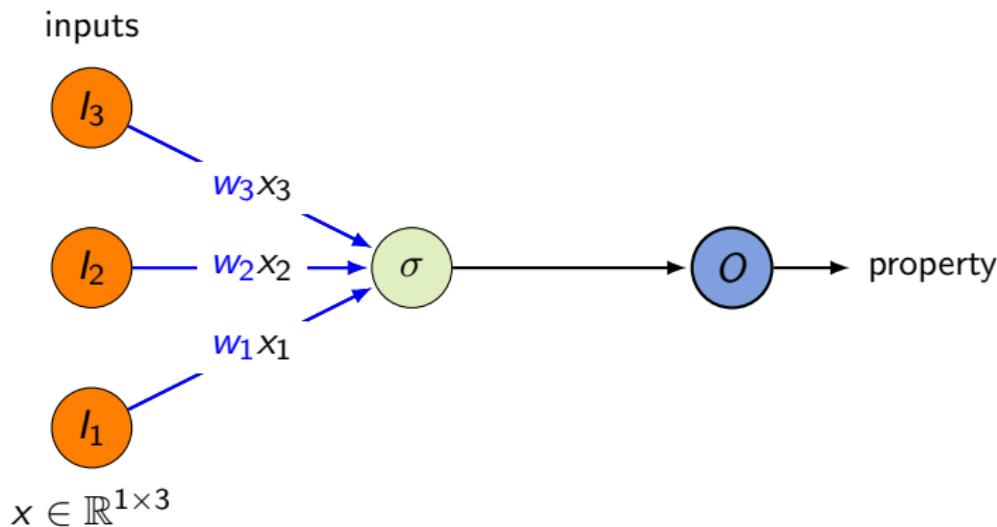
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- 4 Cheap at evaluation time
- 5 easily scaled for different input structures.

# The neuron

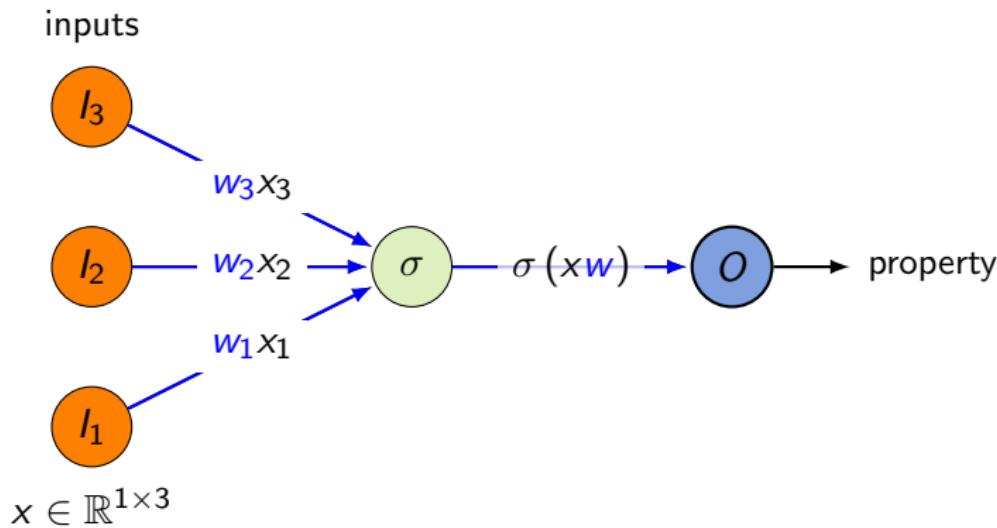
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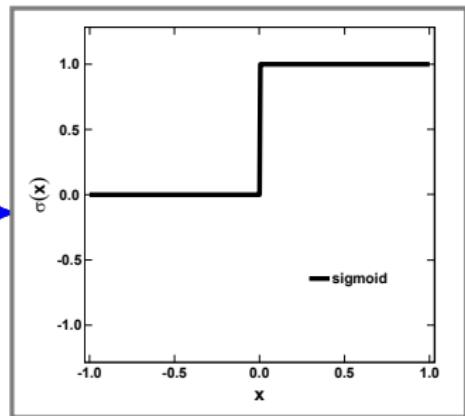
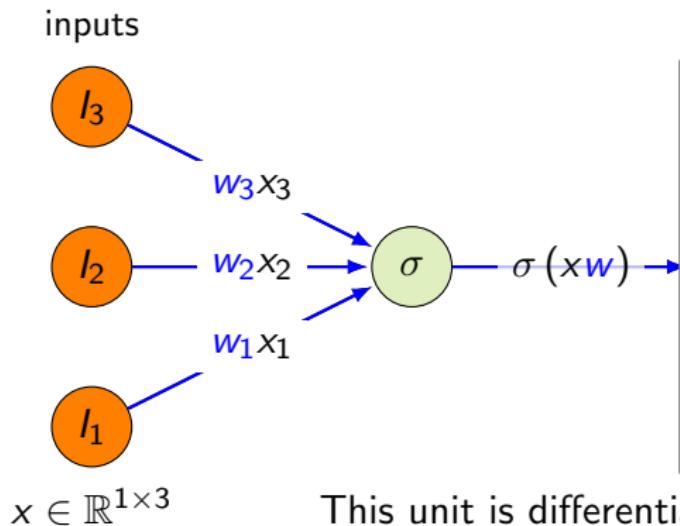
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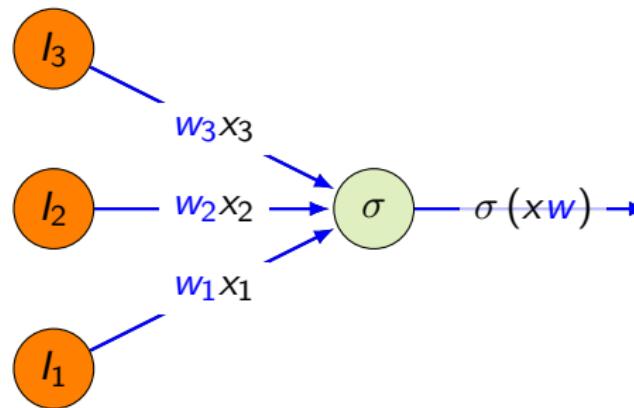
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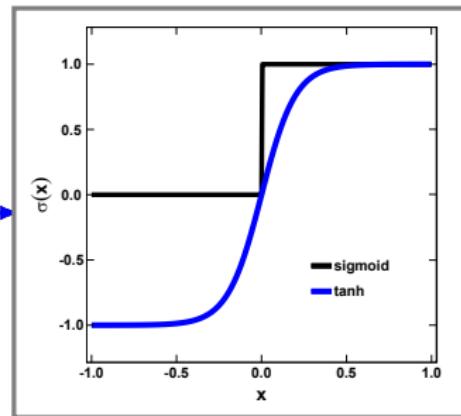
inputs



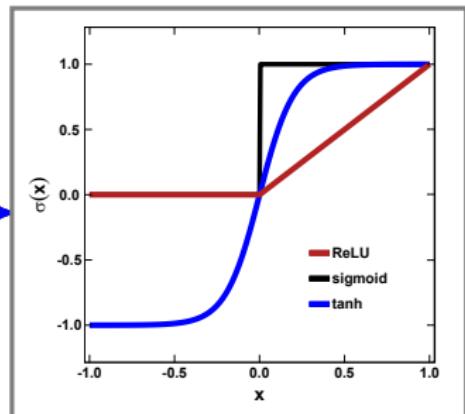
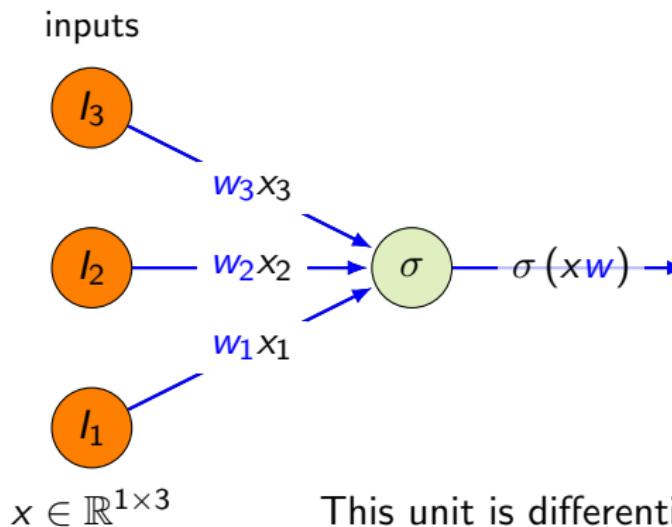
$$x \in \mathbb{R}^{1 \times 3}$$

This unit is differentiable as long as  $\sigma$  is.

$$\frac{\partial O}{\partial w_1} = x_1 \sigma'(xw)$$



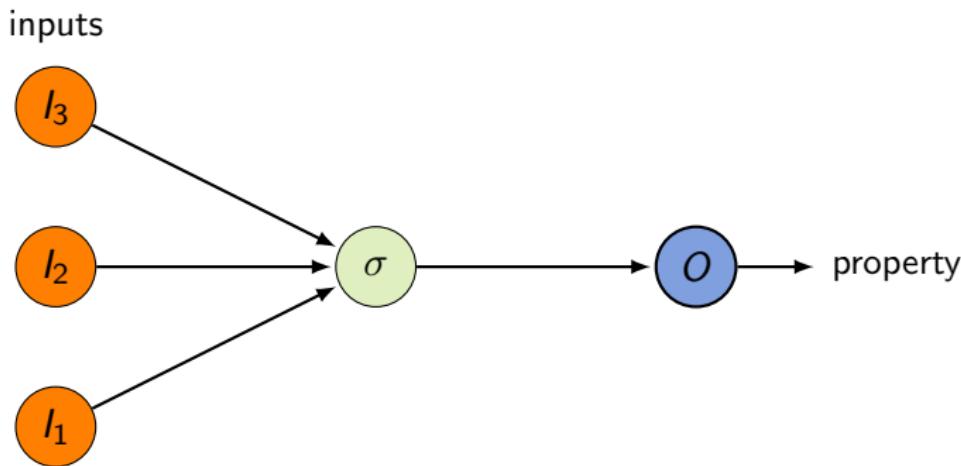
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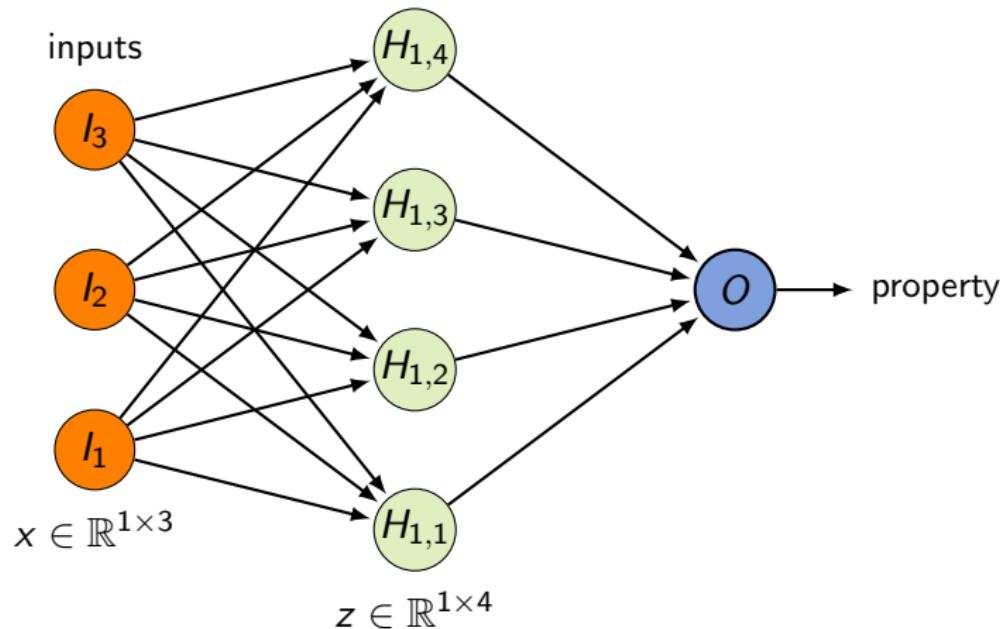
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$$\Rightarrow \frac{\partial O}{\partial w} = x \sigma'(xw)$$

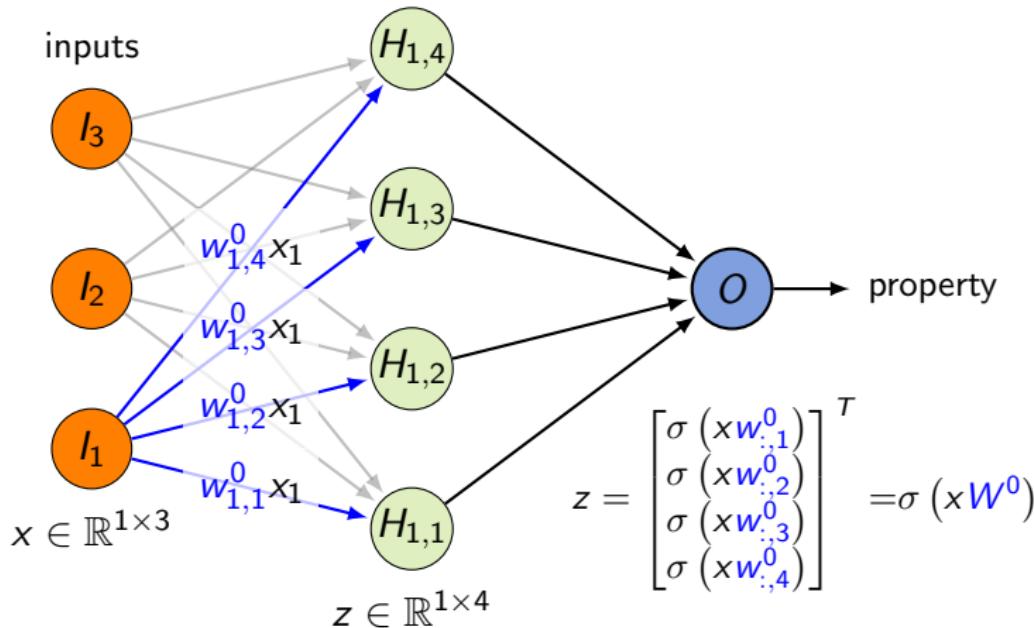
# The perceptron



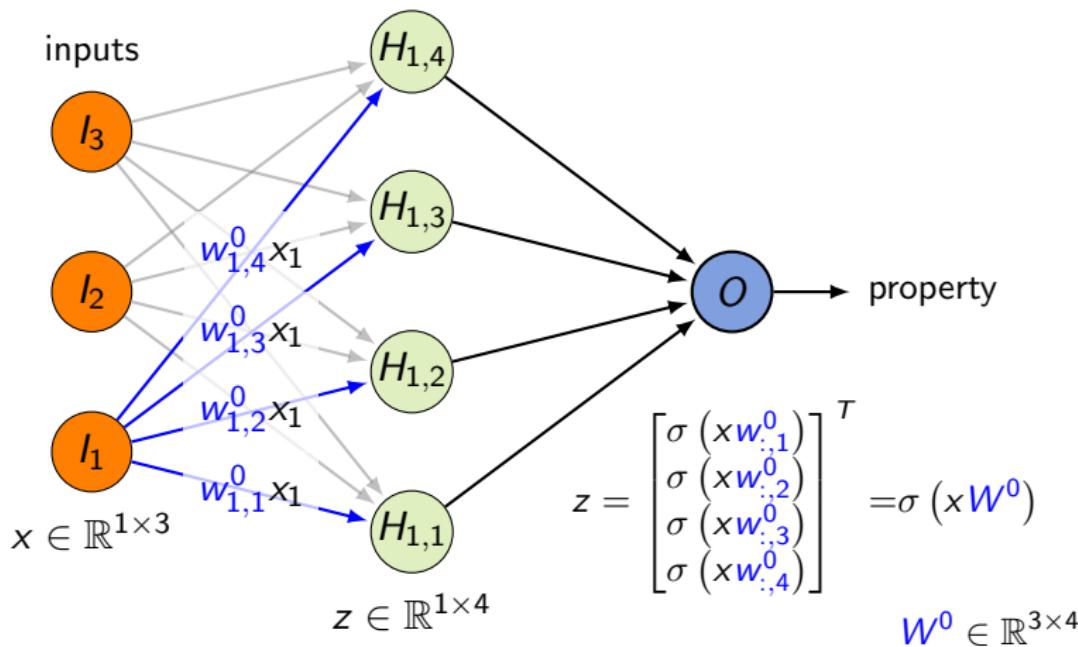
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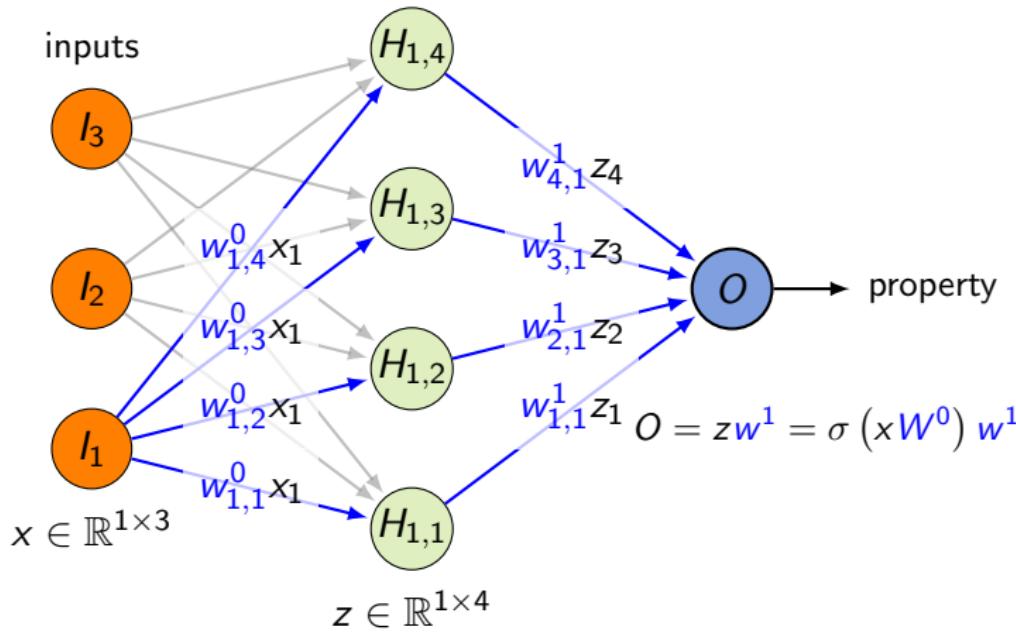
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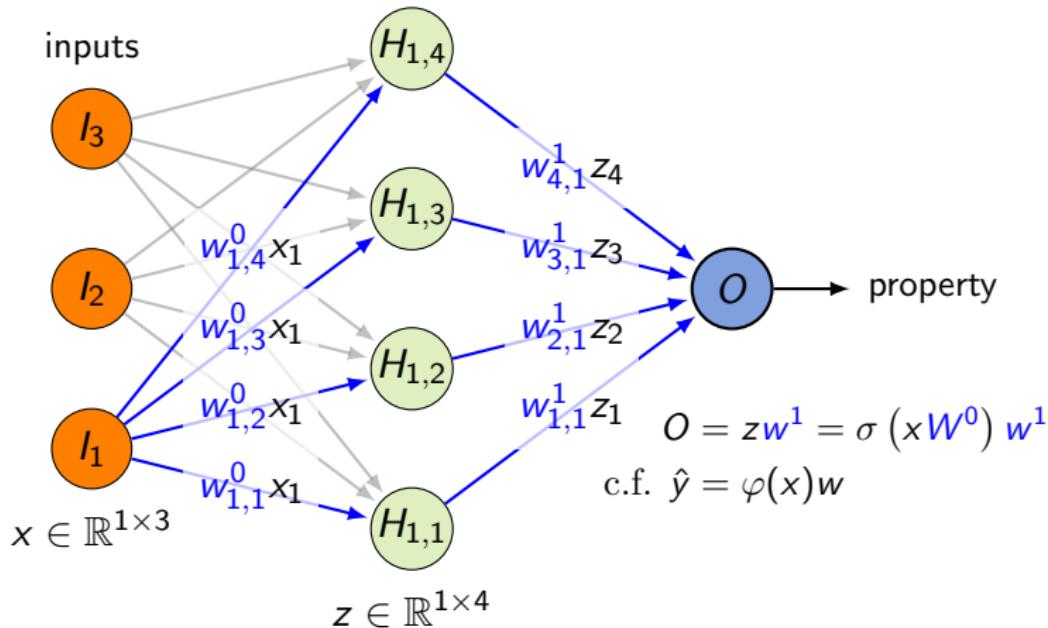
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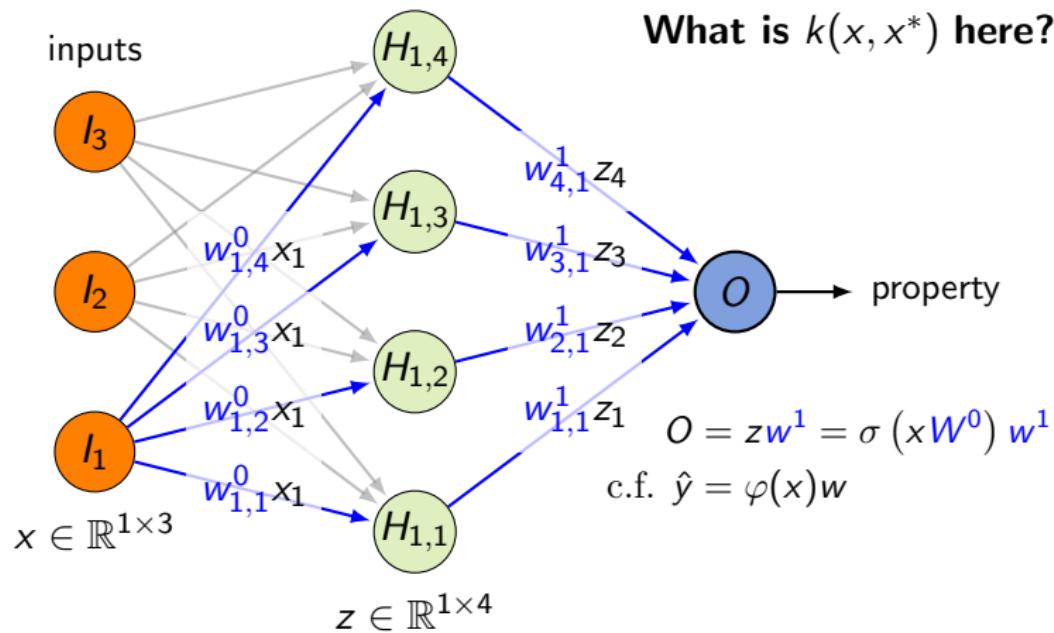
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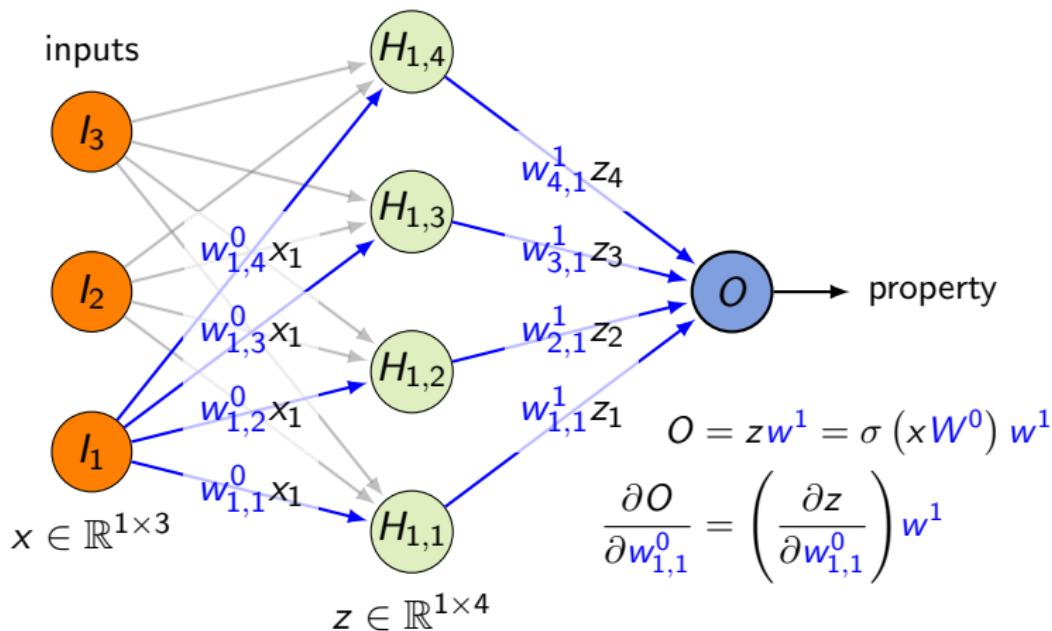


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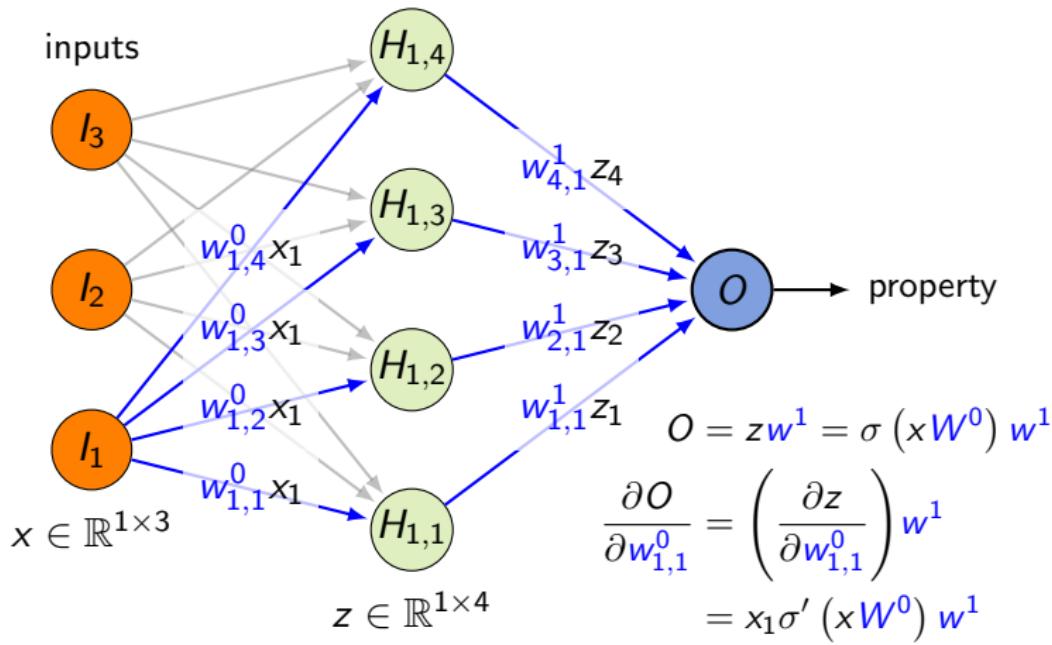


What is  $k(x, x^*)$  here?

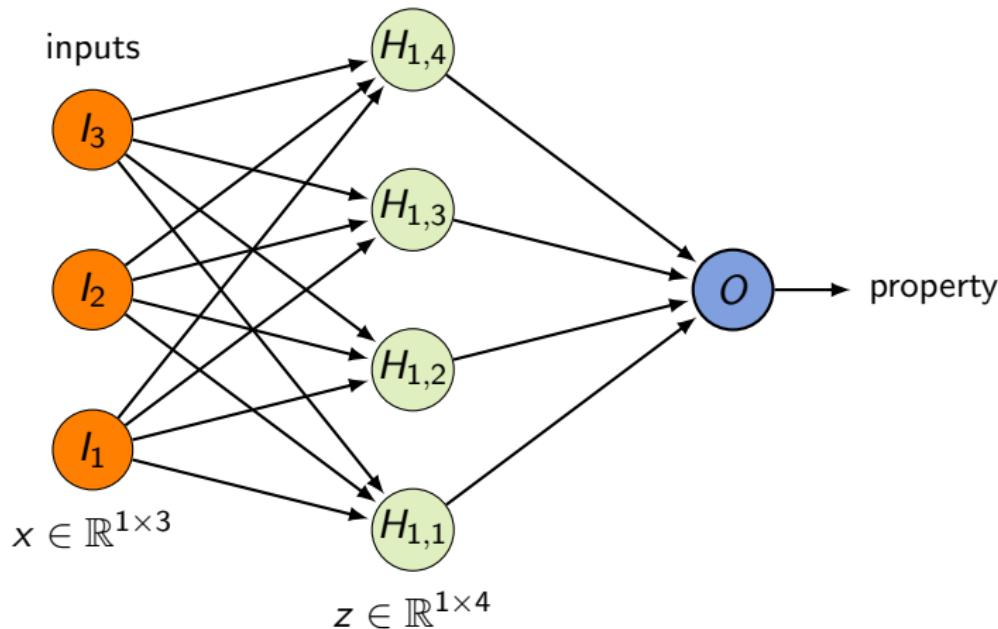
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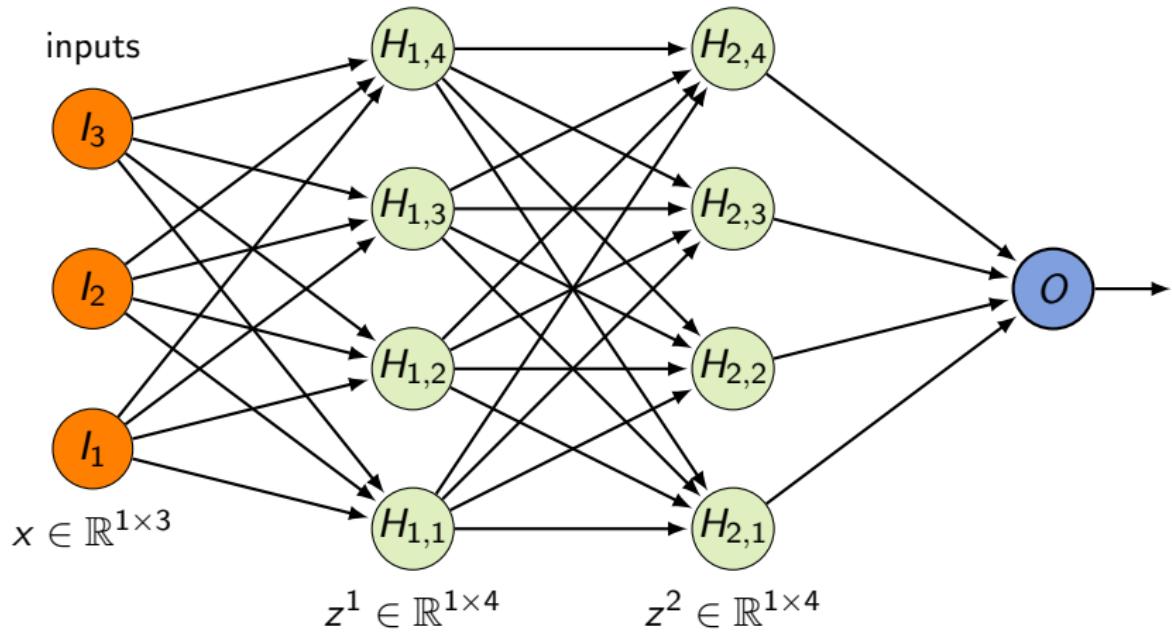
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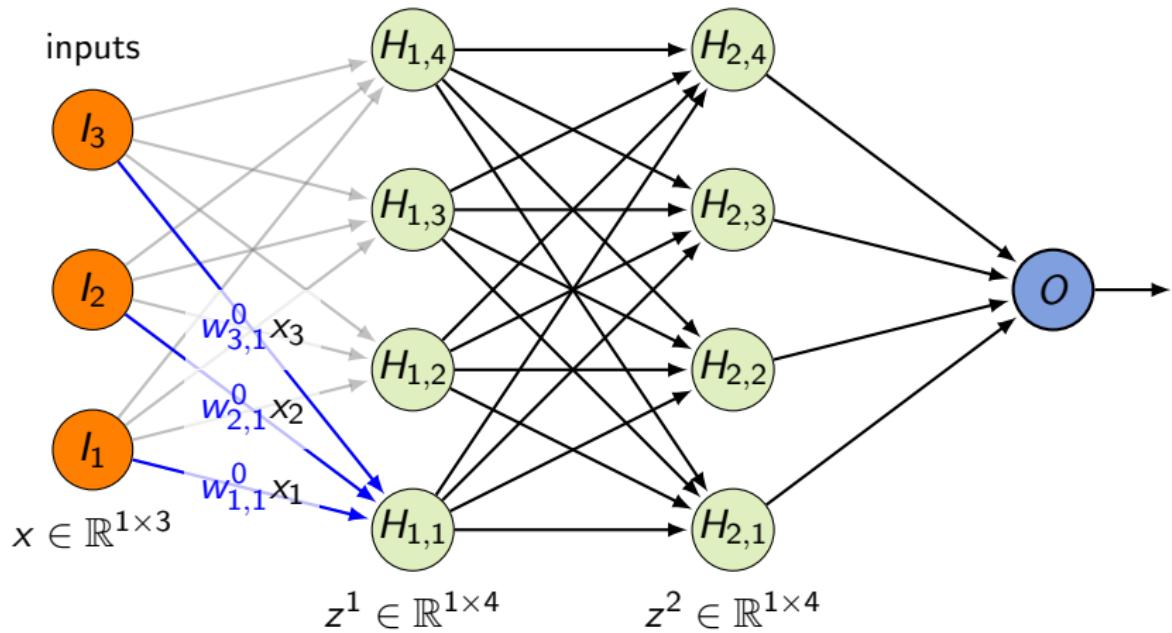
## The *multilayer* perceptron



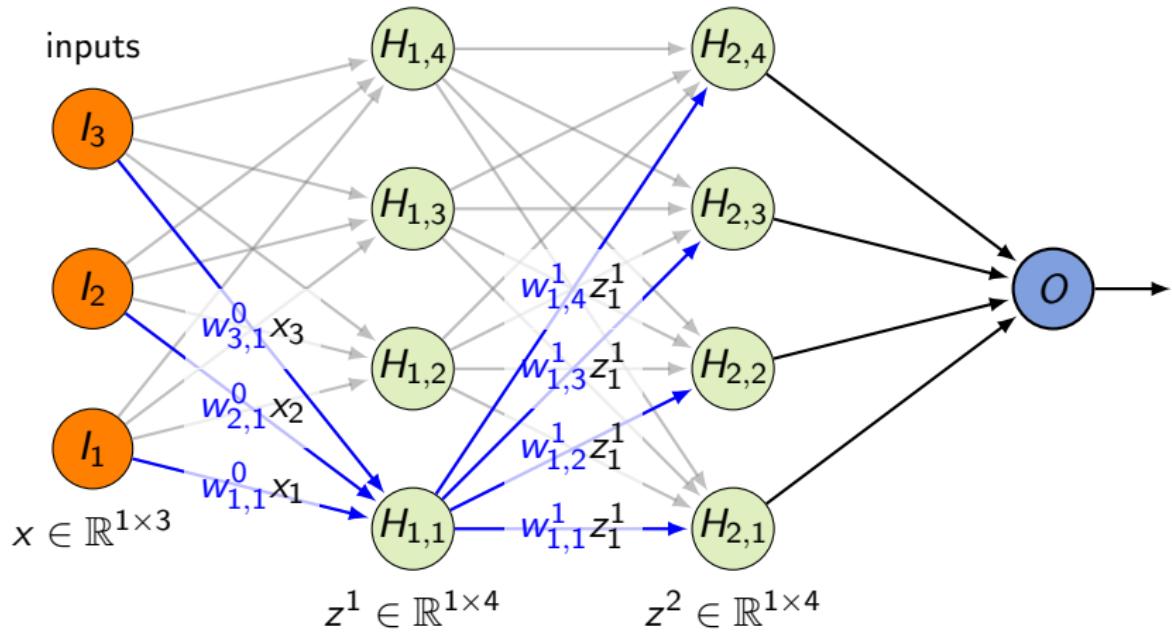
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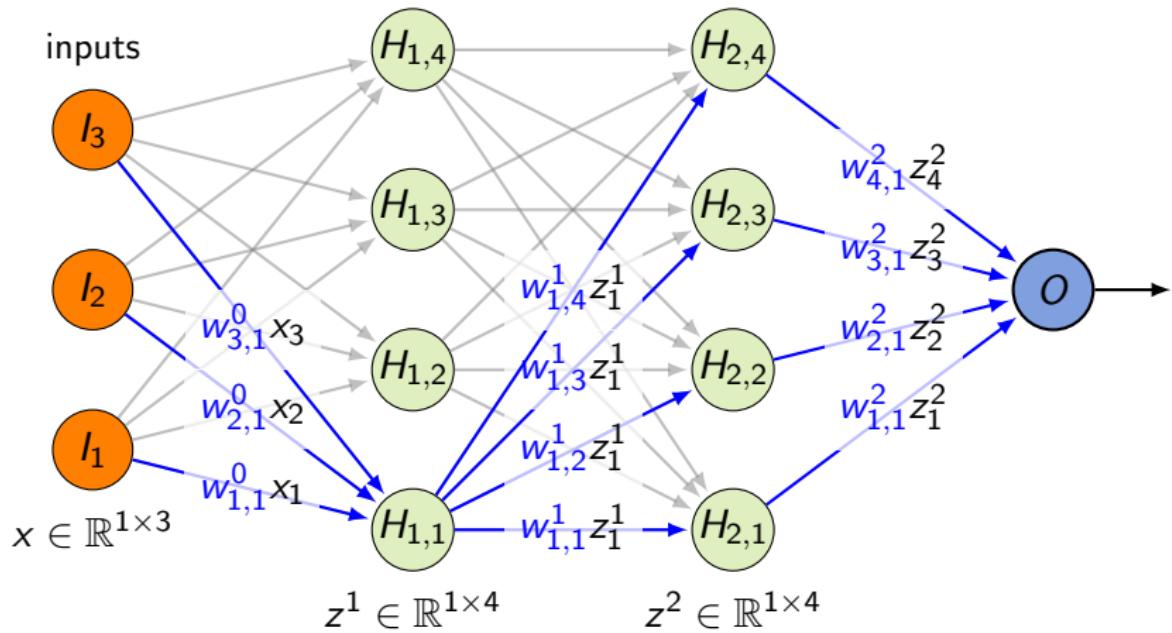
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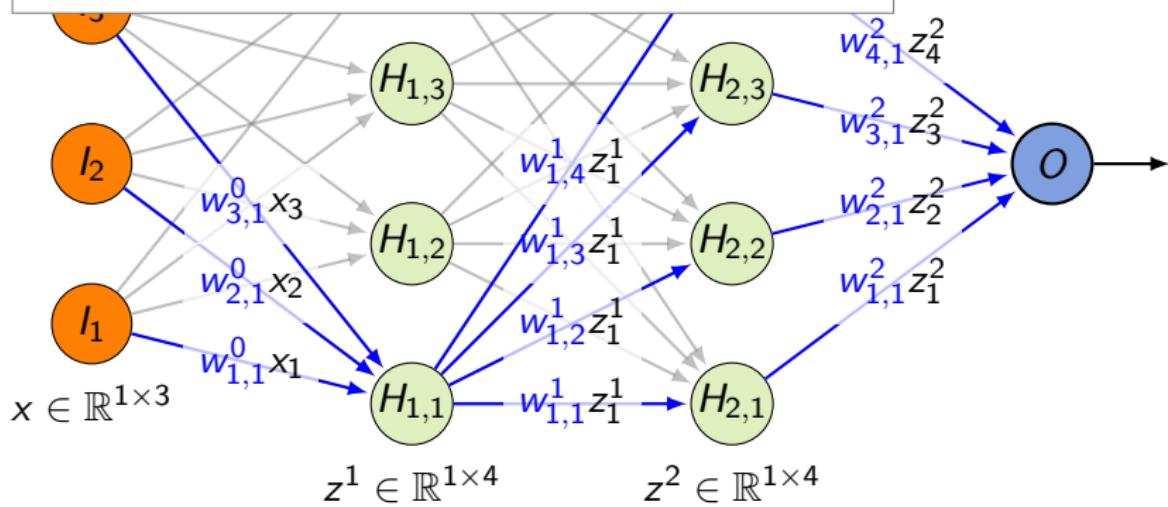


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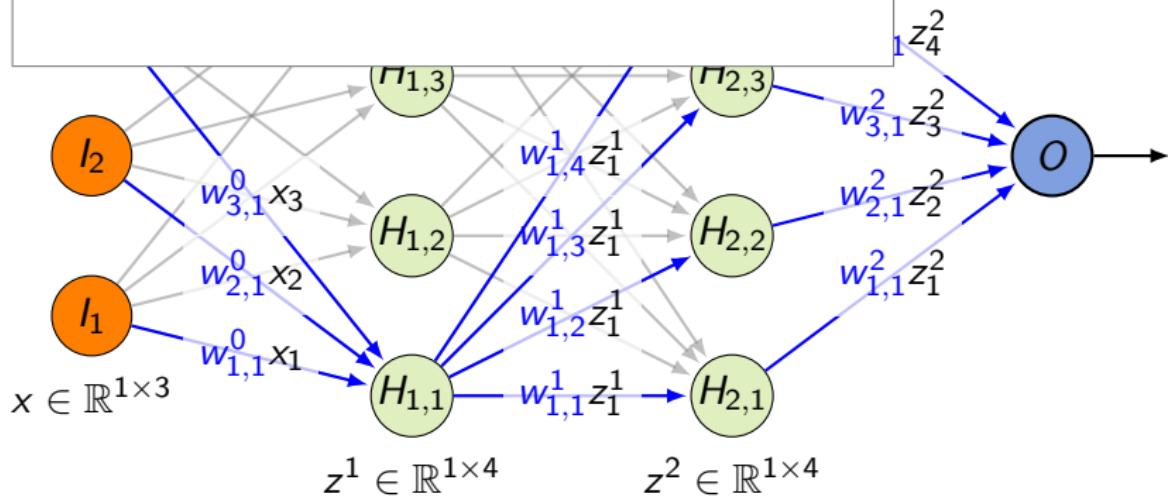
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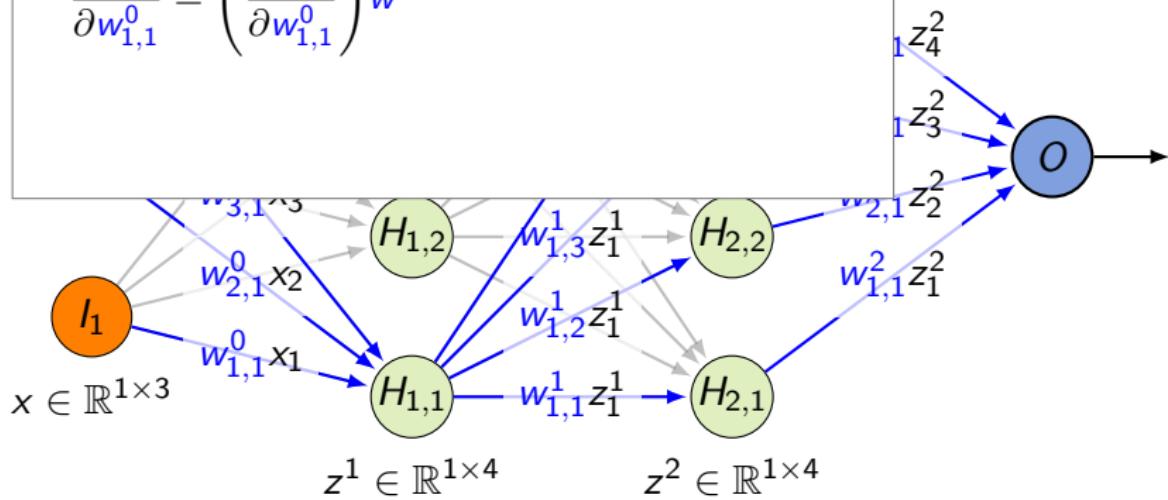
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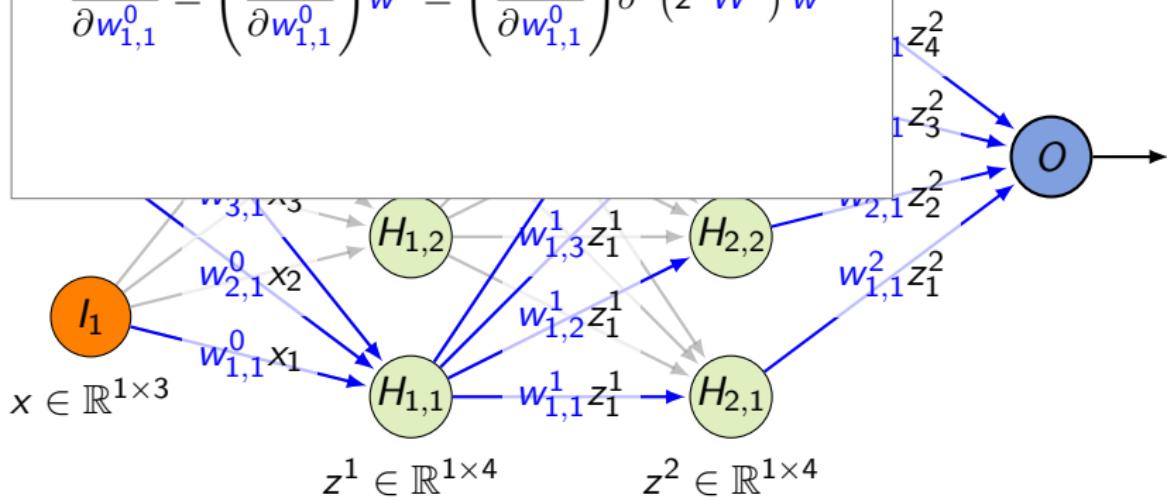
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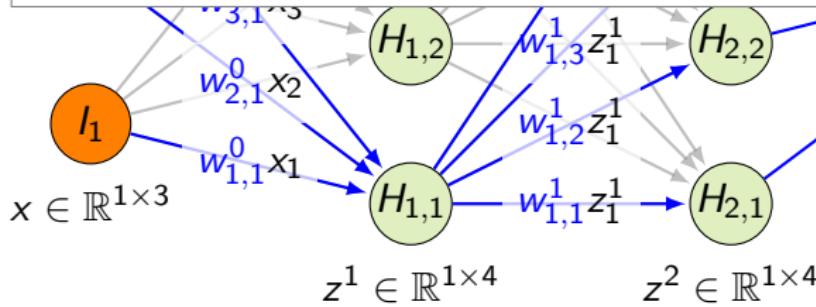
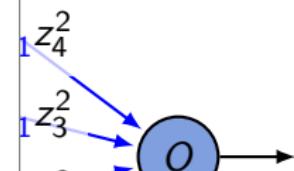


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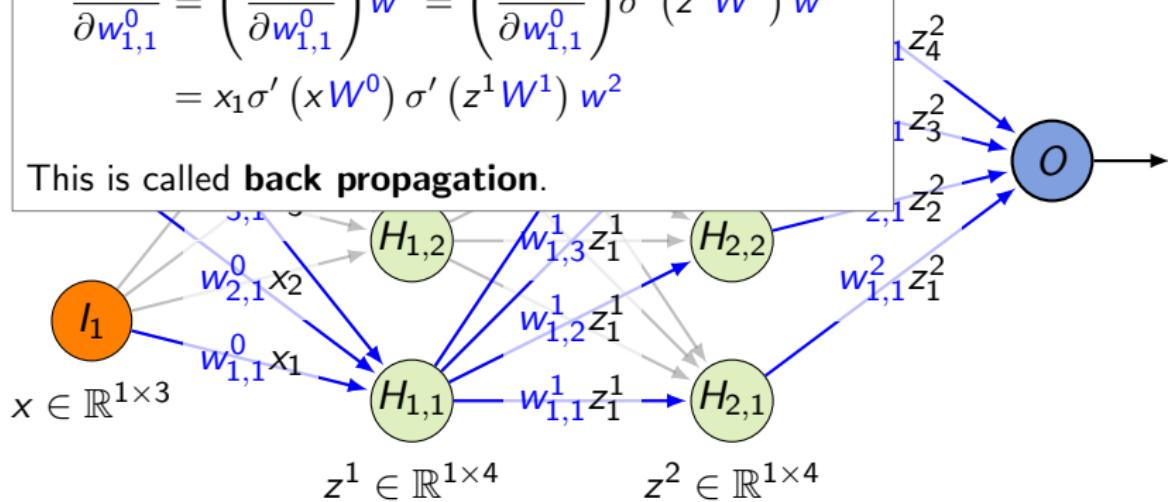
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This is called **back propagation**.

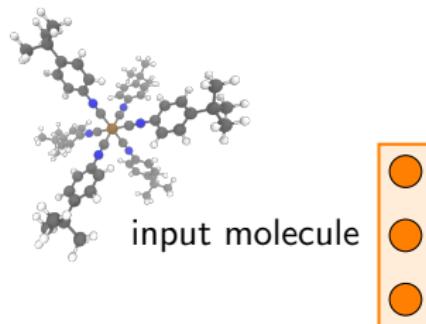


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ANNs learn nonlinear reorganizations of the input to make prediction easier:

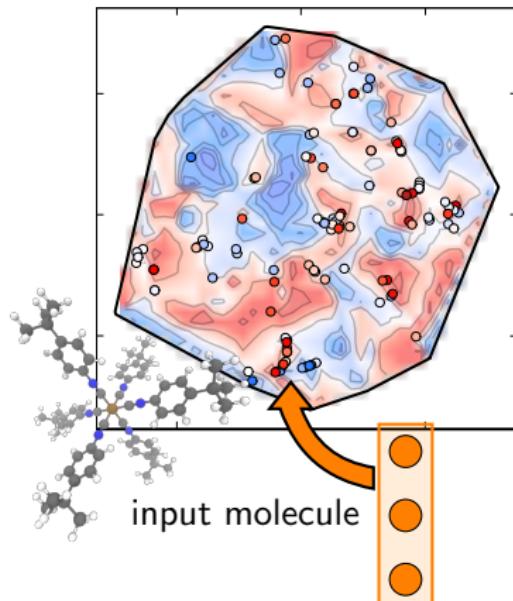
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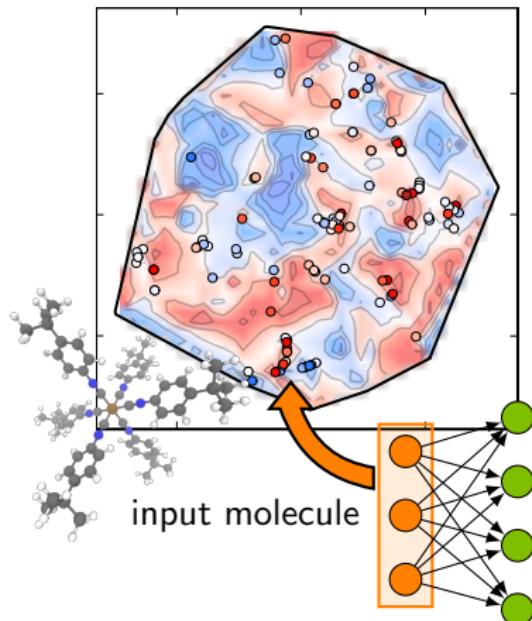
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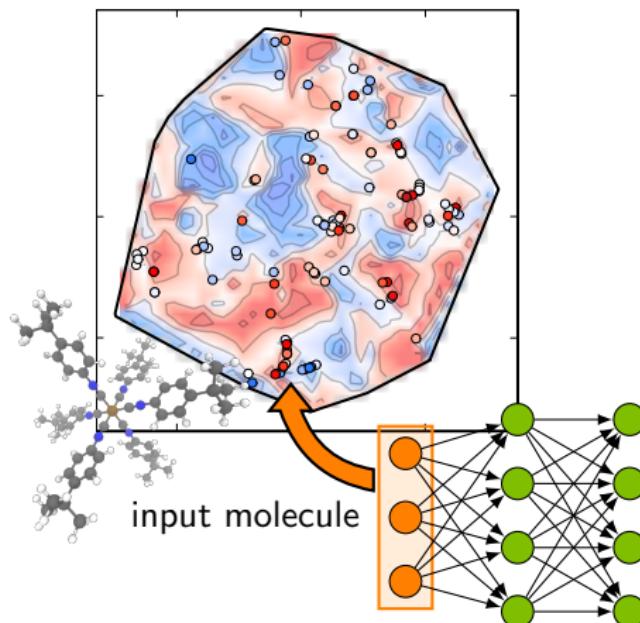
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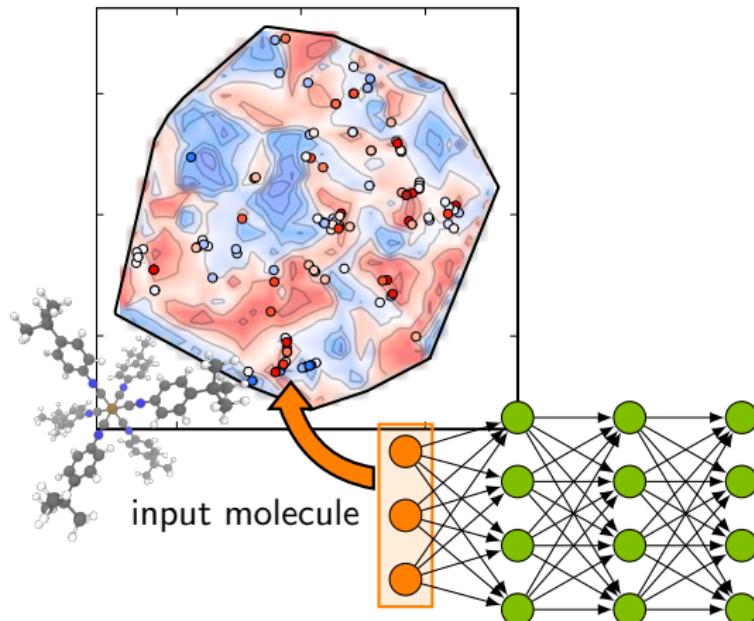
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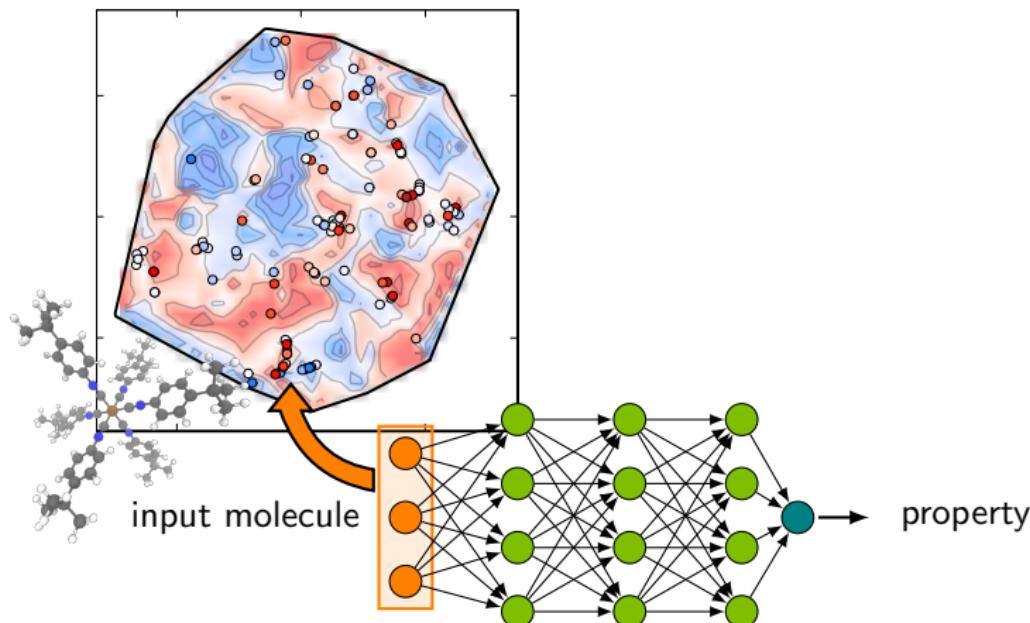
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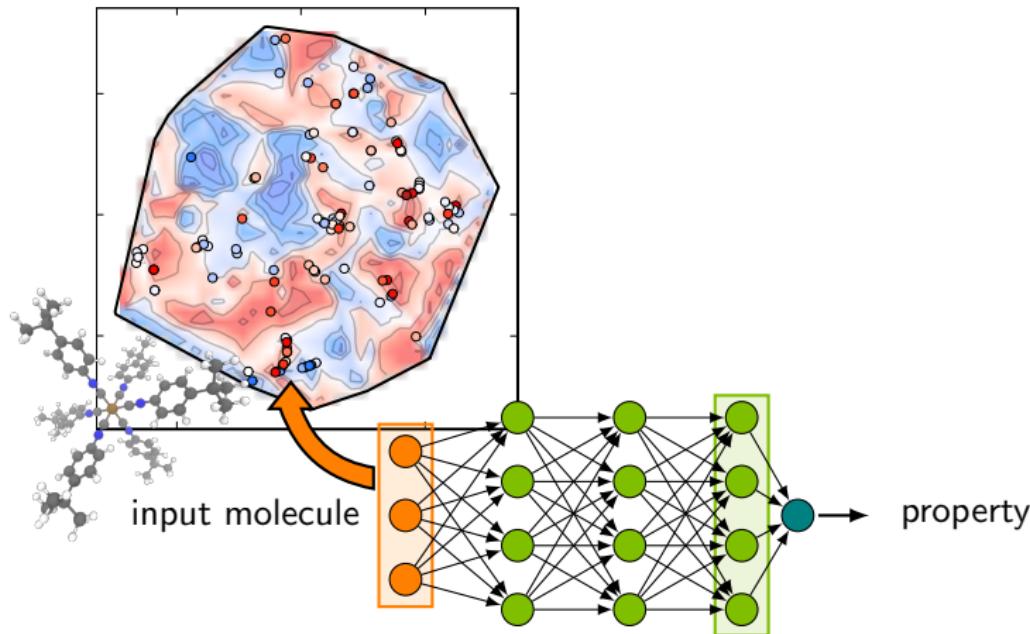
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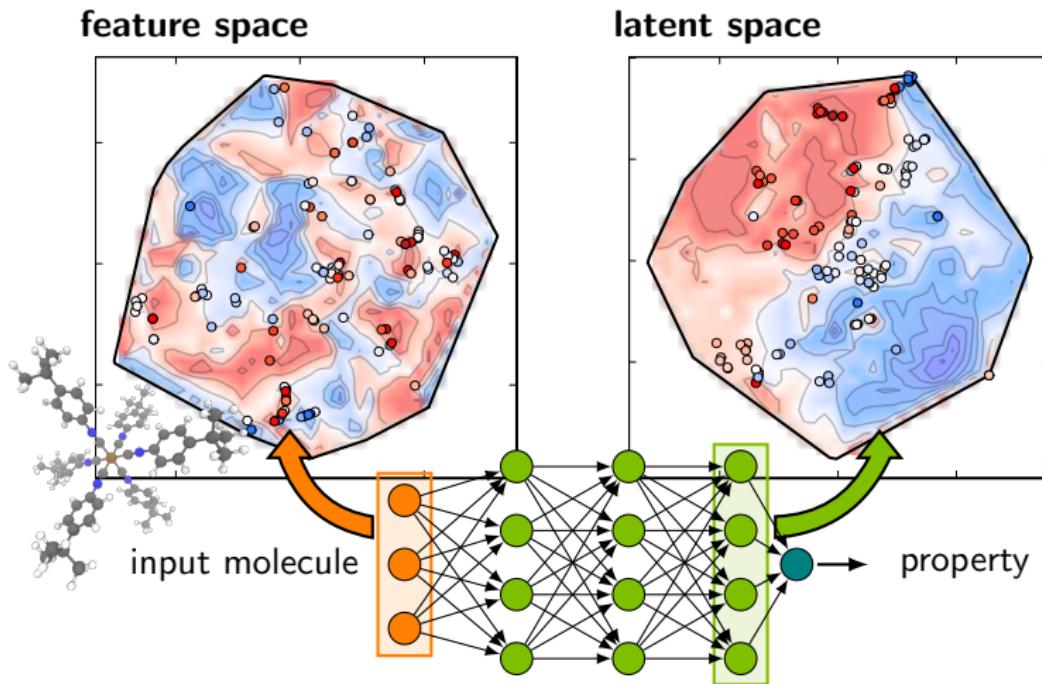
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In gradient descent, loss term calculated from training data → if you train for the same number of epochs (number of rounds your NN sees the training data), you will get the same result. **Gets stuck in local minima!**

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**Recurrent** → Layers that “store” information about previous times, thus commonly used in speech or handwriting recognition

## Interpretation as representation learning

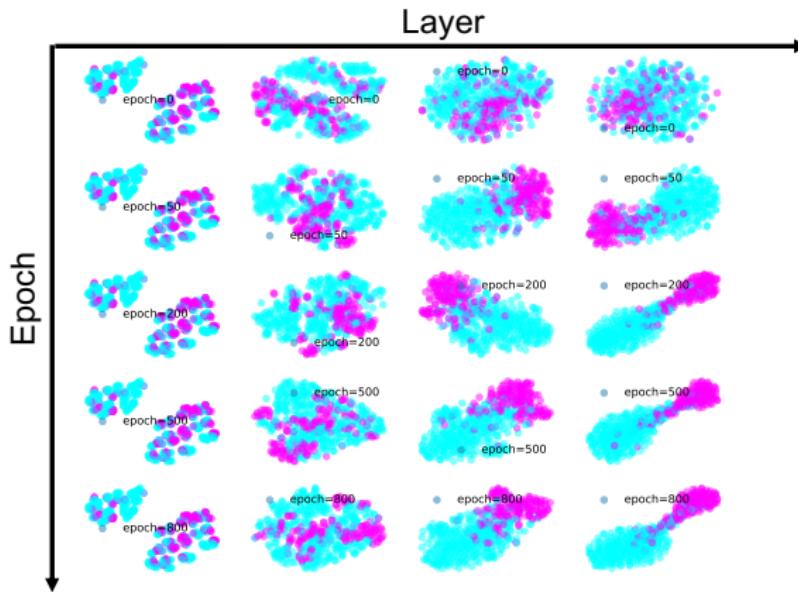
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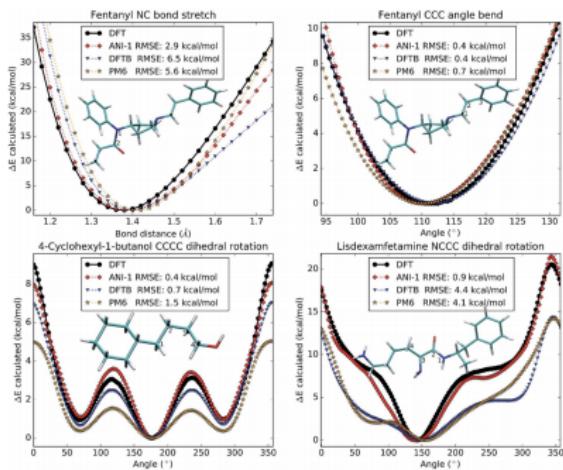
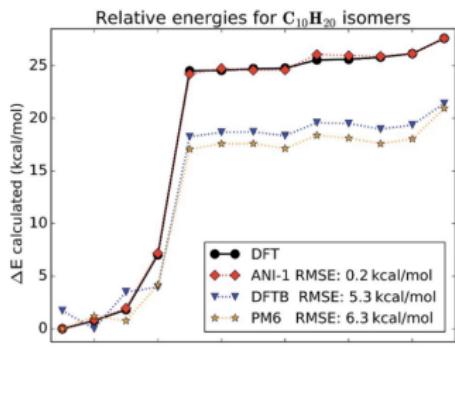
- 1 Neural network models provide model complexity 'on tap'
- 2 Backpropagation allows easy access to derivatives
- 3 We can understand neural networks as automatic feature selection/transformation, followed by linear regression

## ANN example

jupyter notebook: [github.com/jpjanet/ML-chem-workshop/  
blob/master/notebooks/ANN.ipynb](https://github.com/jpjanet/ML-chem-workshop/blob/master/notebooks/ANN.ipynb)

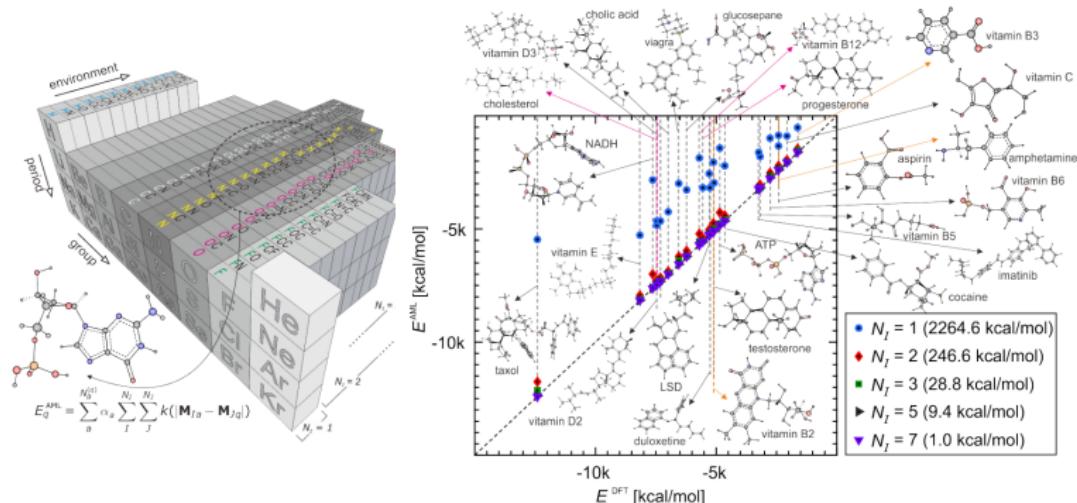
# Neural network potentials

Smith, J. S., Isayev, O., and Roitberg, A. E. ANI-1: an extensible neural network potential with DFT accuracy at force field computational cost. *Chem. Sci.*, 2017, 8, 3192-3203.



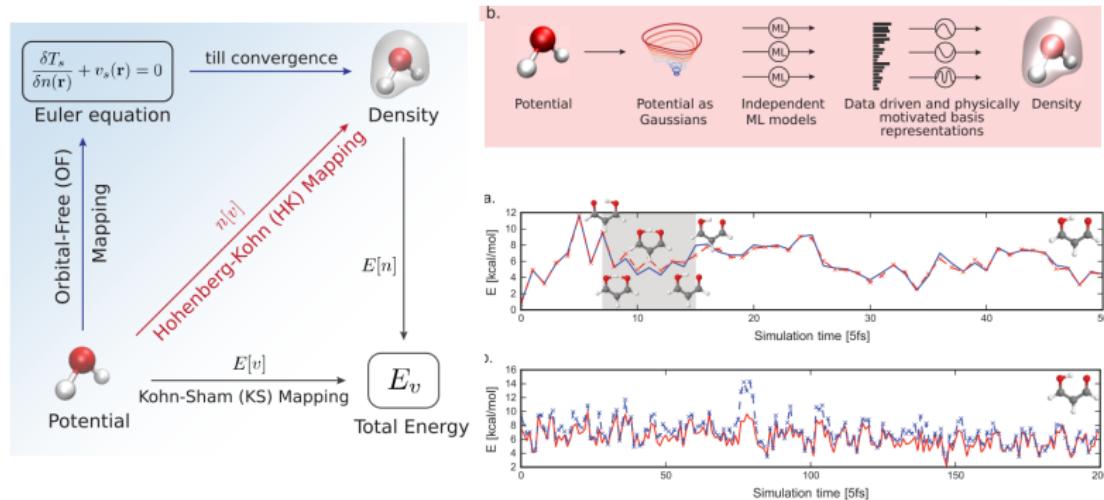
# Property predictions

Huang, B. & von Lilienfeld, O.A. *arXiv* 1707.04146, "The 'DNA' of chemistry: Scalable quantum machine learning with amons", 2017.



# Accelerating quantum chemistry

Bogojeski, M. *et al.*, Burke, K. and Müller, K.R. *arXiv* 1811.06255, Efficient prediction of 3D electron densities using machine learning, 2018.



# Controlling calculations on the fly

Chenru Duan et. al. *ChemRxiv* .7616009, "Learning from Failure: Predicting Electronic Structure Calculation Outcomes with Machine Learning Models", 2019.

