Featurization for Indistinguishable Atoms

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What is the overlap integral between k Gaussian density functions, each with the same variance, σ^2 , but different means: $\{\mu_i\}_{i=1}^k$? Then overlap is given by:

$$S_k = \int d\mathbf{x} \prod_{i=1}^k \left[\frac{1}{(2\pi\sigma^2)^{\frac{d}{2}}} \exp\left(-\frac{|\mathbf{x} - \mu_i|^2}{2\sigma^2}\right) \right]$$
(1)

$$= \frac{1}{(2\pi\sigma^2)^{\frac{dk}{2}}} \int d\mathbf{x} \exp\left(-\frac{1}{2\sigma^2} \sum_{i=1}^k |\mathbf{x} - \mu_i|^2\right)$$
 (2)

The product of many Gaussians is itself a Gaussian function, so we need only complete the square to find the new Gaussian:

$$\sum_{i=1}^{k} |\mathbf{x} - \mu_i|^2 = \sum_{i=1}^{k} \mathbf{x}^T \mathbf{x} - 2\mathbf{x}^T \mu_i + \mu_i^T \mu_i$$
$$= k\mathbf{x}^T \mathbf{x} - 2\mathbf{x}^T \left(\sum_{i=1}^{k} \mu_i\right) + \sum_{i=1}^{k} \mu_i^T \mu_i$$

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Let $\mathbf{m} = \frac{1}{k} \sum_{i=1}^{k} \mu_i$, then we can complete the square in terms of this vector:

$$\sum_{i=1}^{k} |\mathbf{x} - \mu_i|^2 = k \left(\mathbf{x}^T \mathbf{x} - 2\mathbf{x}^T \mathbf{m} + \frac{\sum_{i=1}^{k} \mu_i^T \mu_i}{k} \right)$$

$$= k \left(\mathbf{x}^T \mathbf{x} - 2\mathbf{x}^T \mathbf{m} + (-\mathbf{m}^T \mathbf{m}) - (-\mathbf{m}^T \mathbf{m}) + \frac{\sum_{i=1}^{k} \mu_i^T \mu_i}{k} \right)$$

$$= k |\mathbf{x} - \mathbf{m}|^2 + k \frac{\sum_{i=1}^{k} \mu_i^T \mu_i}{k} - k \mathbf{m}^T \mathbf{m}$$

With, this we can rewrite the integral for calculating S_k :

$$S_k = \frac{1}{(2\pi\sigma^2)^{\frac{dk}{2}}} \int d\mathbf{x} \exp\left(-\frac{1}{2\sigma^2} \sum_{i=1}^k |\mathbf{x} - \mu_i|^2\right)$$
(3)

$$= \frac{1}{(2\pi\sigma^2)^{\frac{dk}{2}}} \int d\mathbf{x} \exp\left(-\frac{1}{2} \frac{|\mathbf{x} - \mathbf{m}|^2}{\sigma^2/k}\right) \exp\left(-\frac{\sum_{i=1}^k \mu_i^T \mu_i - k \mathbf{m}^T \mathbf{m}}{2\sigma^2}\right)$$
(4)

$$= \frac{1}{(2\pi\sigma^2)^{\frac{dk}{2}}} (2\pi(\sigma^2/k))^{\frac{d}{2}} \exp\left(-\frac{\sum_{i=1}^k \mu_i^T \mu_i - k\mathbf{m}^T \mathbf{m}}{2\sigma^2}\right)$$
 (5)

$$= (2\pi\sigma^2)^{-\frac{d(k-1)}{2}} k^{-\frac{d}{2}} \exp\left(-\frac{\sum_{i=1}^k \mu_i^T \mu_i - k\mathbf{m}^T \mathbf{m}}{2\sigma^2}\right)$$
 (6)

$$= (2\pi\sigma^2)^{-\frac{d(k-1)}{2}} k^{-\frac{d}{2}} \exp\left(-\frac{\frac{1}{k} \sum_{i=1}^k \mu_i^T \mu_i - \mathbf{m}^T \mathbf{m}}{2\sigma^2/k}\right)$$
(7)

(8)

The numerator in the exponential can be written in terms of the variance of the means.

$$\frac{1}{k} \sum_{i=1}^{k} \mu_i^T \mu_i - \mathbf{m}^T \mathbf{m} = \frac{1}{k} \sum_{i=1}^{k} (\mu_i^T \mu_i) - \mathbf{m}^T \mathbf{m}$$
(9)

$$= \sum_{j=1}^{d} \left(\frac{1}{k} \sum_{i=1}^{k} (\mu_i)_j (\mu_i)_j \right) - m_j^2$$
 (10)

$$= \sum_{j=1}^{d} \operatorname{var}\left((\mu_i)_j\right) \tag{11}$$

$$= \sum_{j=1}^{d} \frac{1}{2k^2} \sum_{a=1}^{k} \sum_{b=1}^{k} \left((\mu_a)_j - (\mu_b)_j \right)^2$$
 (12)

$$= \frac{1}{k^2} \sum_{a=1}^k \sum_{b>a}^k |\mu_a - \mu_b|^2 \tag{13}$$

And so the overlap integral can be written as:

$$S_k = (2\pi\sigma^2)^{-\frac{d(k-1)}{2}} k^{-\frac{d}{2}} \exp\left(-\frac{\frac{1}{k} \sum_{i=1}^k \mu_i^T \mu_i - \mathbf{m}^T \mathbf{m}}{2\sigma^2/k}\right)$$
(14)

$$= (2\pi\sigma^2)^{-\frac{d(k-1)}{2}} k^{-\frac{d}{2}} \exp\left(-\frac{\frac{1}{k^2} \sum_{a=1}^k \sum_{b>a}^k |\mu_a - \mu_b|^2}{2\sigma^2/k}\right)$$
(15)

$$= (2\pi\sigma^2)^{-\frac{d(k-1)}{2}} k^{-\frac{d}{2}} \exp\left(-\frac{1}{2k\sigma^2} \sum_{a=1}^k \sum_{b>a}^k |\mu_a - \mu_b|^2\right)$$
 (16)

(17)