# Updates and Progress

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# **Updates**

- Paper read: 61/1280
  - Auto-regressive diffusion models
  - ► GRAND++
  - ▶ Reimanian Neural SDE
  - Message Passing Neural PDE Solvers
  - ► Temporal Graph Networks
  - Neural Sheaf Diffusion [Reading]
  - Critical points in Quantum Generative Models [Reading]

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  - Message Passing Neural PDE Solvers
  - ► Temporal Graph Networks
  - Neural Sheaf Diffusion [Reading]
  - Critical points in Quantum Generative Models [Reading]
- Reversible SDEs for graphs
- Ideas in Stack: Next on List
- TO DO: External Supervisor (CS Doctoral Support Program)

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- Supervised QSAR ModIfow:
  - Include property prediction (eg. predict y=logp)
  - Let the property variable also be a state that evolves as  $y(0) \rightarrow y(T)$  (Continual Learning?)

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- CLoud Flow
  - ▶ Instead of graphs, let's evolve continuous space-time function surfaces u(x,y,z,t)
    - ★ Option 1: represent "u" with splines/kernels/rbfs/fouriers, evolve their parameters (weight coefficients in eigen basis )
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  - Apply ModFlow to 3D molecule clouds (evolving electron/mass blobs/shapes, no more "nodes") (modeling molecular dynamics??)
  - ▶ Apply ModFlow to climate data time series forecasting on the spherical globe (Possible exploration, *pie-in-the-sky*)

Reversible SPDE on Graphs for Conformer Generation

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- Using SDEs (explained later) to generate conformers of molecules, use spherical polar coordinates to use 3D geometric information
- Coordinate embeddings as node features (x)...

### **SDE**

An Ito SDE can be written as:

$$d\mathbf{X}_t = \mathbf{f}_t(\mathbf{X}_t)dt + \mathbf{g}_t(\mathbf{X}_t)d\mathbf{w} \tag{1}$$

where  $\mathbf{f}_t$  is the drift coefficient,  $\mathbf{g}_t$  is diffusion coefficient and  $\mathbf{w}$  is standard weiner process.

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where  $\mathbf{f}_t$  is the drift coefficient,  $\mathbf{g}_t$  is diffusion coefficient and  $\mathbf{w}$  is standard weiner process. The reverse-time SDE for above can be written as (Ref)

$$d\mathbf{X}_{t} = [\mathbf{f}_{t}(\mathbf{X}_{t}) - \mathbf{g}_{t}^{2} \nabla_{\mathbf{X}_{t}} \log p_{t}(\mathbf{X}_{t})] d\tilde{t} + \mathbf{g}_{t}(\mathbf{X}_{t}) d\tilde{\mathbf{w}}$$
(2)

where  $\tilde{w}$  is reverse-time standard wiener process and  $d\tilde{t}$  is an infinitesimal negative time step.

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Following the same analogy, the reverse process can be defined as

$$d\mathbf{X}_{t} = [\mathbf{f}_{t}(\mathbf{X}_{t}) - \mathbf{g}_{t}^{2} \nabla_{\mathbf{X}_{t}} \log p_{t}(\mathbf{X}_{t})] d\tilde{t} + \mathbf{g}_{t}(\mathbf{X}_{t}) d\tilde{\mathbf{w}}$$
(4)

• Assuming a 1-neighbourhood where local effects are strong, we can factorize or decompose  $\mathbf{f}_t(\mathbf{X}_t)$  as contribution from local regions ( $\mathbf{x}_t^v$  is the node features of v node at time t)

$$\mathbf{f}_t(\mathbf{X}_t) = \operatorname{Agg}_{\mathbf{v} \in V}(\mathbf{f}_t(\mathbf{x}_t^{\mathsf{v}}, \mathcal{N}(\mathbf{x}_t^{\mathsf{v}}))) \tag{5}$$

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By using chain rule of differentiation and factorization we can write

$$\nabla_{\mathbf{X}_{t}} \log p_{t}(\mathbf{X}_{t}) = \frac{\partial \log p_{t}(\mathbf{X}_{t})}{\partial \mathbf{X}_{t}} := \sum_{\mathbf{v} \in V} \sum_{v' \in v \cup \mathcal{N}(v)} \frac{\partial \log p_{t}(\mathbf{x}_{t}^{v'} | \mathcal{N}(\mathbf{x}_{t}^{v'}))}{\partial \mathbf{x}_{t}^{v}}$$
(6)

• One can decompose  $\mathbf{g}_t(\mathbf{X}_t)$  similarly as,

$$\mathbf{g}_{t}^{2} \nabla_{\mathbf{X}_{t}} \log p_{t}(\mathbf{X}_{t}) = \sum_{\mathbf{v} \in V} \mathbf{g}_{t}^{2} \sum_{v' \in v \cup \mathcal{N}(v)} \frac{\partial \log p_{t}(\mathbf{x}_{t}^{v'} | \mathcal{N}(\mathbf{x}_{t}^{v'}))}{\partial \mathbf{x}_{t}^{v}}$$
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(7)

• Now one can use above equations in Eq.9 and decompose it for each  $\mathbf{x} \in X$  as

$$d\mathbf{x}_{t}^{v} = \left[\mathbf{f}_{t}(\mathbf{x}_{t}^{v}, \mathcal{N}(\mathbf{x}_{t}^{v})) - \mathbf{g}_{t}^{2} \sum_{v' \in v \cup \mathcal{N}(v)} \frac{\partial \log p_{t}(\mathbf{x}_{t}^{v'}|\mathcal{N}(\mathbf{x}_{t}^{v'}))}{\partial \mathbf{x}_{t}^{v}}\right] d\tilde{t} + \mathbf{g}_{t}(\mathbf{x}_{t}^{v}, \mathcal{N}(\mathbf{x}_{t}^{v})) d\tilde{\mathbf{w}}$$
(8)

Aalto University May 25, 2022

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  - Graph Convolutional Neural Networks
  - ► Graph Attention Networks, etc..

#### How to do?

- Model the score when training with score matching
- Sampling with score-based MCMC like Langevin MCMC, HMC (Similar to multiple noise levels for greater accuracy in low density regions as well in Song et al. 2020)

# Factorized score matching

• Since, there occurs a factorization in the probability due to local neighbourhood dependence. This also leads to factorized score matching as we now only need to approximate  $\sum_{v' \in v \cup \mathcal{N}(v)} \frac{\partial \log p_t(\mathbf{x}_t^{v'} | \mathcal{N}(\mathbf{x}_t^{v'}))}{\partial \mathbf{x}_t^v}$  for node v

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- Plus points:
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  - Langevin MCMC sampling giving structure constrained sampling (can also be extended to HMC sampling)

$$\mathbf{x}_{i+1}^{\mathsf{v}} \leftarrow \mathbf{x}_{i}^{\mathsf{v}} + \epsilon \sum_{\mathsf{v}' \in \mathsf{v} \cup \mathcal{N}(\mathsf{v})} \frac{\partial \log p_{t}(\mathbf{x}_{t}^{\mathsf{v}'} | \mathcal{N}(\mathbf{x}_{t}^{\mathsf{v}'}))}{\partial \mathbf{x}_{t}^{\mathsf{v}}} + \sqrt{2\epsilon} \mathbf{z}_{i}$$
(9)

## Modular Adjoints over SDE

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## Modular Adjoints over SDE

- One can extend the modular joints from previous project to modular joints over SDE
- Leads to Augmented Diffusion, Drift for each node as we decompose f and g

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# THANK YOU FEEDBACK?