Permutation Invariant Representations and Graph Deep Learning

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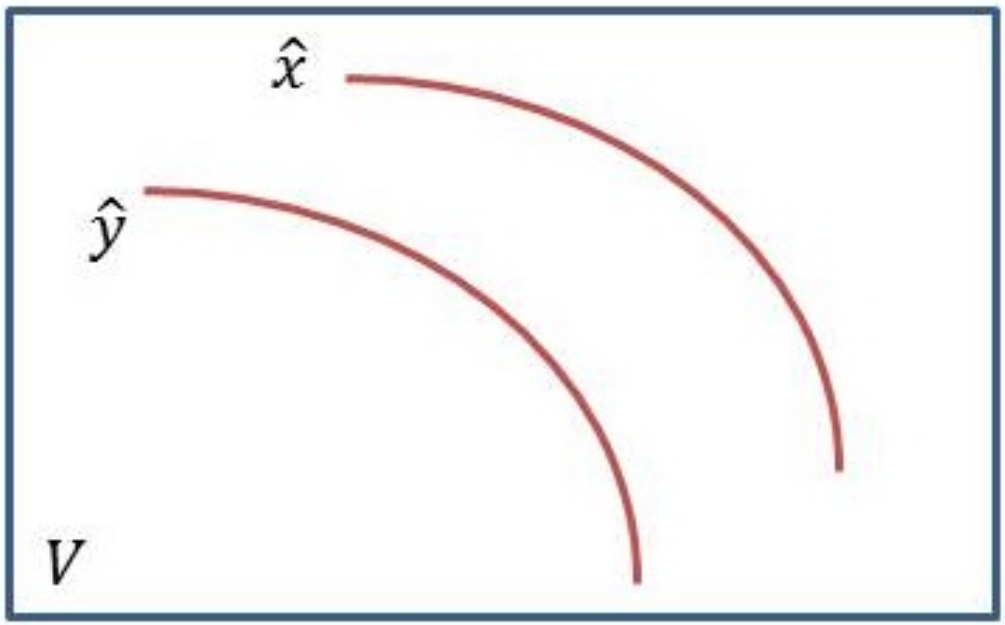
Maneesh Singh (Verisk)
Debdeep Bhattacharya (GWU)

Overview

In this talk, we discuss two related problems:

Given a discrete group G acting on a normed space V:

1. Construct a (bi)Lipschitz Euclidean embedding of the quotient space V/G, $\alpha : \hat{V} \to \mathbb{R}^m$.
2. Construct projections onto cosets, $\pi : V \to \hat{y} = \{g.y \ , \ g \in G\}$.



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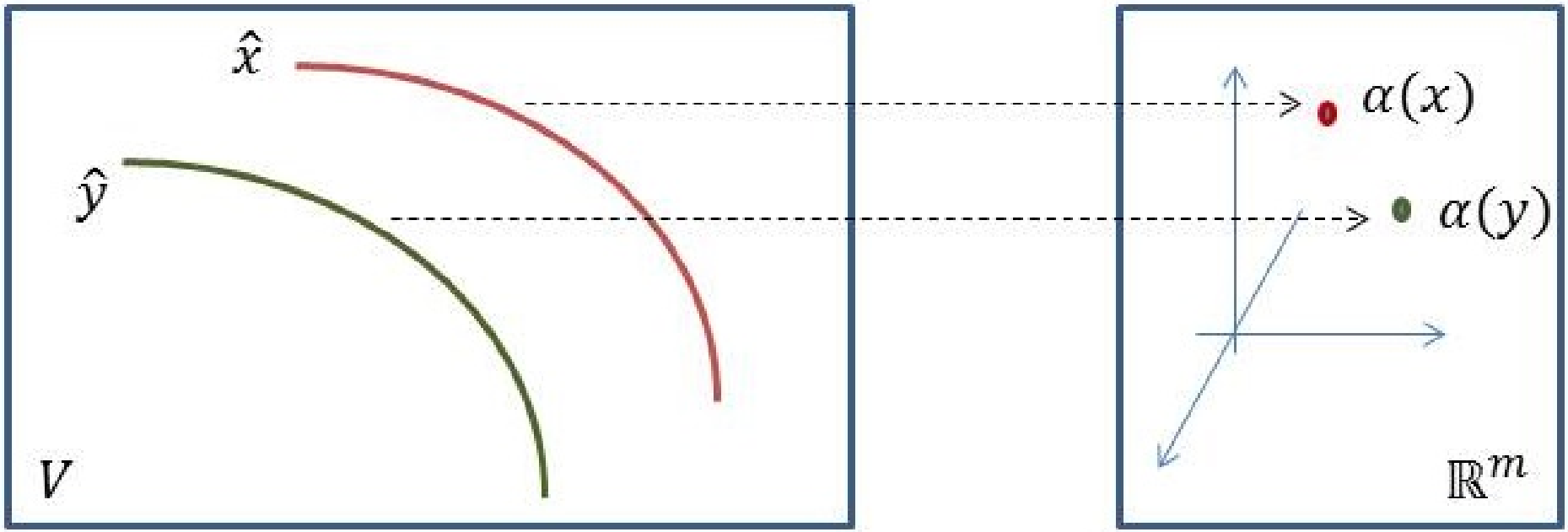

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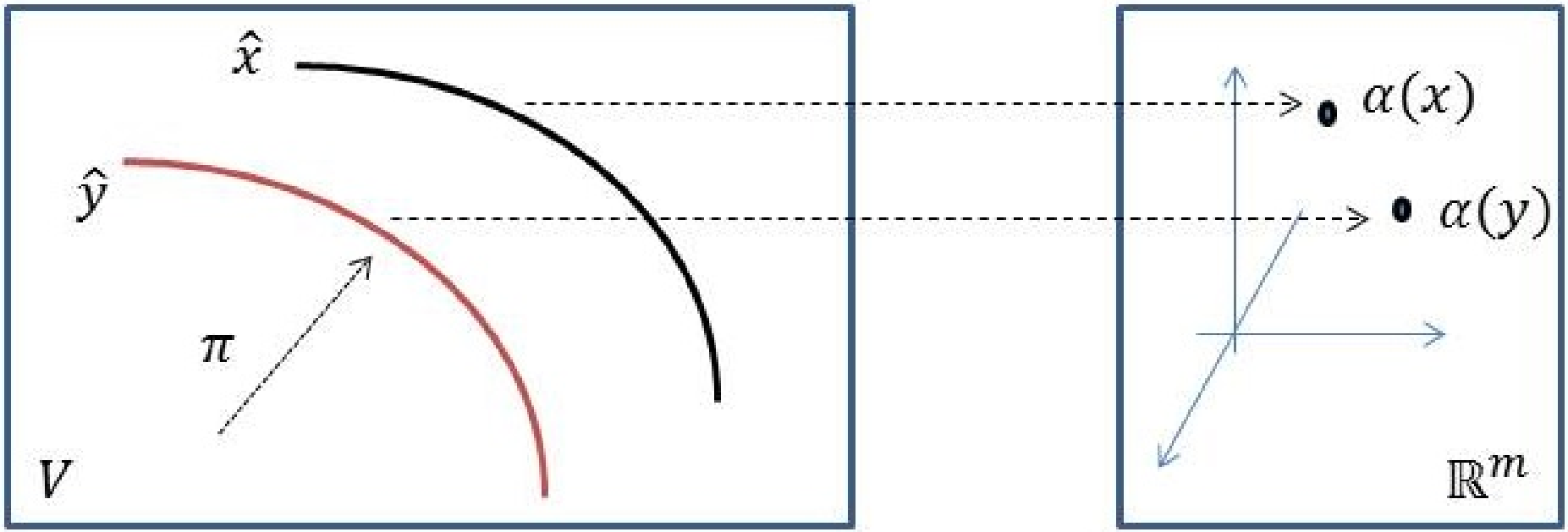

Table of Contents:

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Permutation Invariant Representations

Consider the equivalence relation $\sim$ on $V = \mathbb{R}^{n\times d}$ induced by the group of permutation matrices S_n acting on V by left multiplication: for any $X, X' \in \mathbb{R}^{n\times d}$,

$$X \sim X' \quad \Leftrightarrow \quad X' = PX \ , \ \text{for some } P \in S_n$$

Let $\widehat{\mathbb{R}^{n\times d}} = \mathbb{R}^{n\times d}/\sim$ be the quotient space endowed with the natural distance induced by Frobenius norm $\|\cdot\|_F$

$$d(\hat{X}_1, \hat{X}_2) = \min_{P\in S_n} \|X_1 - PX_2\|_F \quad , \quad \hat{X}_1, \hat{X}_2 \in \widehat{\mathbb{R}^{n\times d}}.$$

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The Problem: Construct a Lipschitz embedding $\hat{\alpha} : \widehat{\mathbb{R}^{n\times d}} \to \mathbb{R}^m$, i.e., an integer $m = m(n,d)$, a map $\alpha : \mathbb{R}^{n\times d} \to \mathbb{R}^m$ and a constant $L = L(\alpha) > 0$ so that for any $X, X' \in \mathbb{R}^{n\times d}$,

1. If $X \sim X'$ then $\alpha(X) = \alpha(X')$
2. If $\alpha(X) = \alpha(X')$ then $X \sim X'$
3. $\|\alpha(X) - \alpha(X')\|_2 \leq L \cdot d(\hat{X}, \hat{X}') = L \min_{P\in S_n} \|X - PX'\|_F$

Motivation (1)

Graph Learning Problems

Given a data graph (e.g., social network, transportation network, citation network, chemical network, protein network, biological networks):

- Graph adjacency or weight matrix, $A \in \mathbb{R}^{n \times n}$;
- Data matrix, $X \in \mathbb{R}^{n \times d}$, where each row corresponds to a feature vector per node.

Contruct a map $f : (A, X) \to f(A, X)$ that performs:

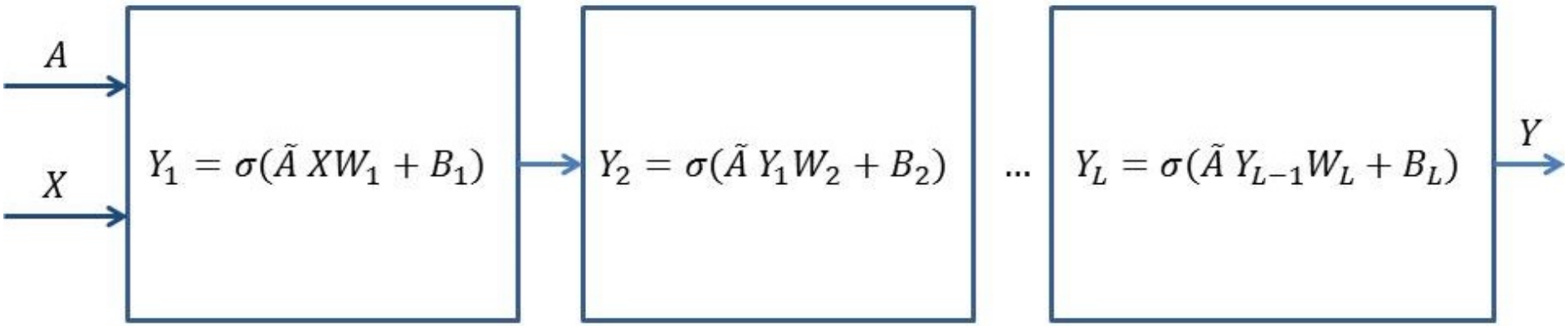
1. classification: $f(A, X) \in \{1, 2, \cdots, c\}$
2. regression/prediction: $f(A, X) \in \mathbb{R}$.

Key observation: The outcome should be invariant to vertex permutation: $f(PAP^T, PX) = f(A, X)$, for every $P \in S_n$.

Motivation (2)

Graph Convolutive Networks (GCN), Graph Neural Networks (GNN)

General architecture of a GCN/GNN



GCN (Kipf and Welling ('16)) choses $\tilde{A} = I + A$; GNN (Scarselli et.al. ('08), Bronstein et.al. ('16)) choses $\tilde{A} = p_I(A)$, a polynomial in adjacency matrix. L-layer GNN has parameters $(p_1, W_1, B_1, \cdots, p_L, W_L, B_L)$.

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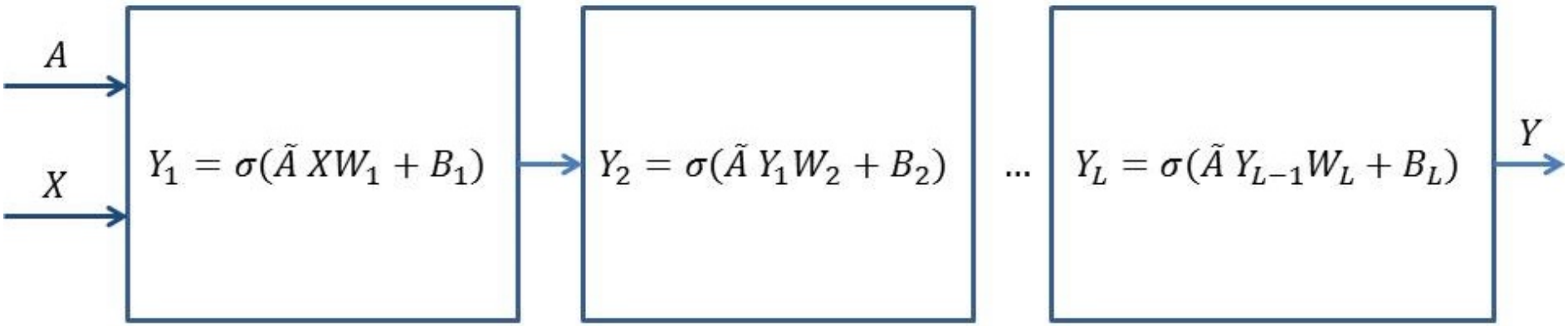

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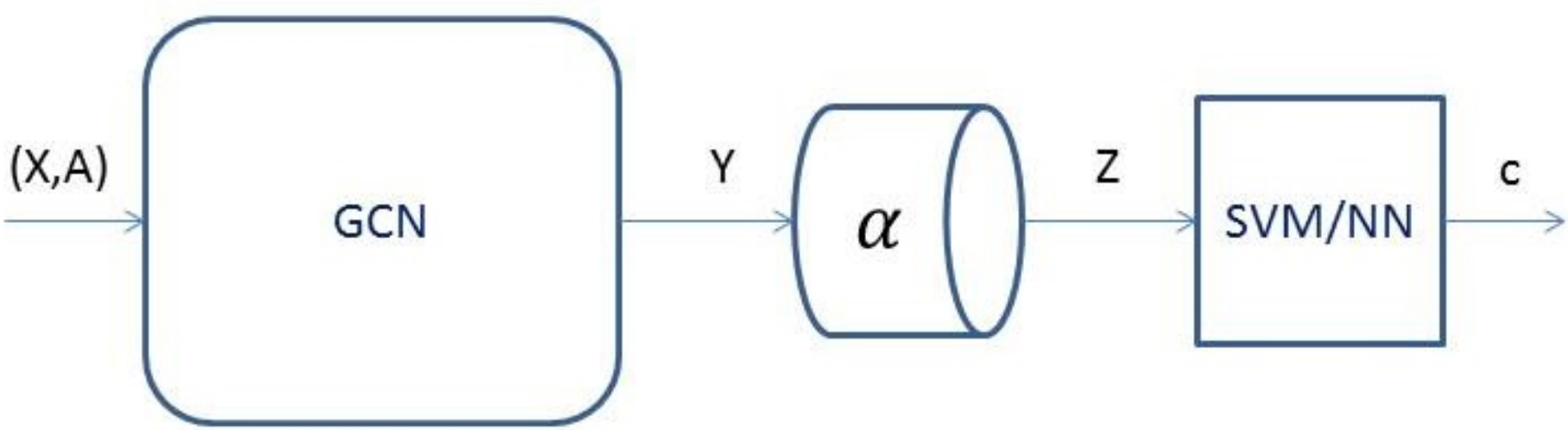
Note the *covariance (or, equivariance) property*: for any $P \in O(n)$ (including S_n), if $(A, X) \mapsto (PAP^T, PX)$ and $B_i \mapsto PB_i$ then $Y \mapsto PY$.

Motivation (3)

Deep Learning with GCN

Our solution for the two learning tasks (classification or regression) is to utilize the following scheme:



where α is a permutation invariant map (extractor), and SVM/NN is a single-layer or a deep neural network (Support Vector Machine or a Fully Connected Neural Network) trained on invariant representations.

The purpose of this (part of the) talk is to analyze the α component.

Example on the Protein Dataset

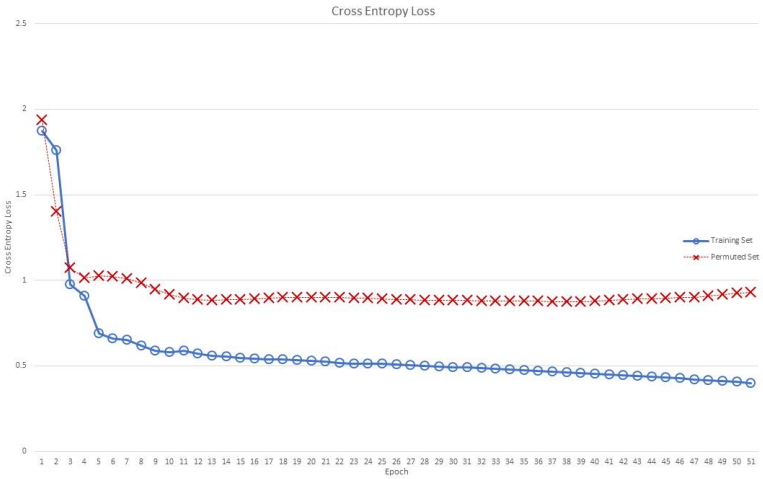
Enzyme Classification Example

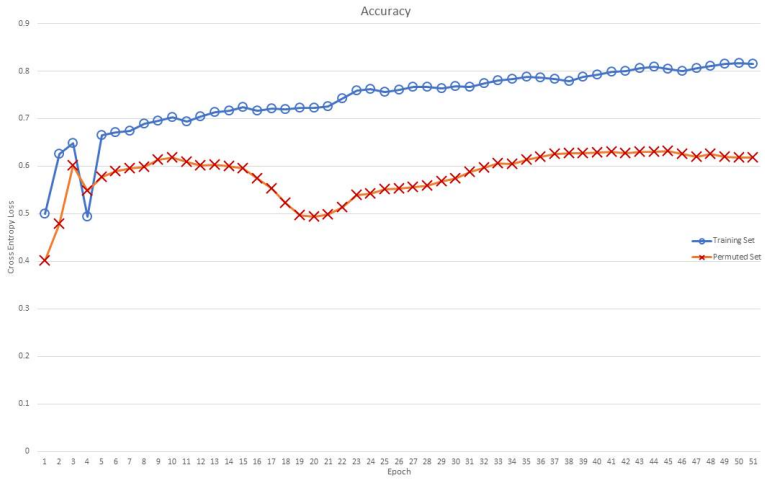
Protein Dataset: the task is classification of each protein into *enzyme* or *non-enzyme*.

Dataset: 450 enzymes and 450 non-enzymes.

Architecture (ReLU activation):

- GCN with $L = 3$ layers and $d = 25$ feature vectors in each layer;
- No Permutation Invariant Component: $\alpha = Identity$
- Fully connected NN with dense 3-layers and 120 internal units.





The Universal Embedding

Consider the map

$$\mu : \widehat{\mathbb{R}^{n\times d}} \to \mathcal{P}(\mathbb{R}^d) \quad , \quad \mu(X)(x) = \frac{1}{n}\sum_{k=1}^{n} \delta(x - x_k)$$

where $\mathcal{P}(\mathbb{R}^d)$ denotes the convex set of probability measures over $\mathbb{R}^d$, and δ denotes the Dirac measure.
Clearly $\mu(X') = \mu(X)$ iff $X' = PX$ for some $P \in S_n$.

Main drawback: $\mathcal{P}(\mathbb{R}^d)$ is infinite dimensional!

Finite Dimensional Embeddings

Architectures

Two classes of extractors [Zaheer et.al.17' -'Deep Sets']:

1. Pooling Map – based on Max pooling
2. Readout Map – based on Sum pooling

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1. Pooling Map – based on Max pooling
2. Readout Map – based on Sum pooling

Intuition in the case $d = 1$:

Max pooling:

$$\downarrow: \mathbb{R}^n \to \mathbb{R}^n \quad , \quad \downarrow(x) = x^{\downarrow} := (x_{\pi(k)})_{k=1}^n \ , \ x_{\pi(1)} \geq x_{\pi(2)} \geq \cdots \geq x_{\pi(n)}$$

Finite Dimensional Embeddings

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Sum pooling:

$$\sigma : \mathbb{R}^n \to \mathbb{R}^n \quad , \quad \sigma(x) = (y_k)_{k=1}^n \ , \ y_k = \sum_{j=1}^{n} \nu(a_k, x_j)$$

where kernel $\nu : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$, e.g. $\nu(a, t) = e^{-(a-t)^2}$, or $\nu(a = k, t) = t^k$.

Pooling Mapping Approach

Fix a matrix $R \in \mathbb{R}^{d\times D}$. Consider the map:

$$\Lambda : \mathbb{R}^{n\times d} \to \mathbb{R}^{n\times D} \equiv \mathbb{R}^{nD} \quad , \quad \Lambda(X) = \downarrow (XR)$$

where $\downarrow$ acts columnwise (reorders monotonically decreasing each column). Since $\Lambda(\Pi X) = \Lambda(X)$, then $\Lambda : \widehat{\mathbb{R}^{n\times d}} \to \mathbb{R}^{n\times D}$. Let $R = [r_1, \cdots, r_D]$.

Theorem

The map Λ is Lipschitz with Lipschitz constant $L = \sum_{k=1}^{d} \|r_k\|_2$, i.e.

$$\| \downarrow (XR) - \downarrow (YR)\|_2 \leq L \min_{\Pi\in S_n} \|X - \Pi Y\|_2$$

Proof For any $\Pi \in S_n$,

$$\|\downarrow(XR)-\downarrow(YR)\| \leq \sum_{k=1}^{d} \|\downarrow(Xr_k)-\downarrow(Yr_k)\| \leq \sum_{k=1}^{d} \|Xr_k - \Pi Yr_k\| \leq \sum_{k=1}^{d} \|r_k\|_2 \|X-\Pi Y\|$$

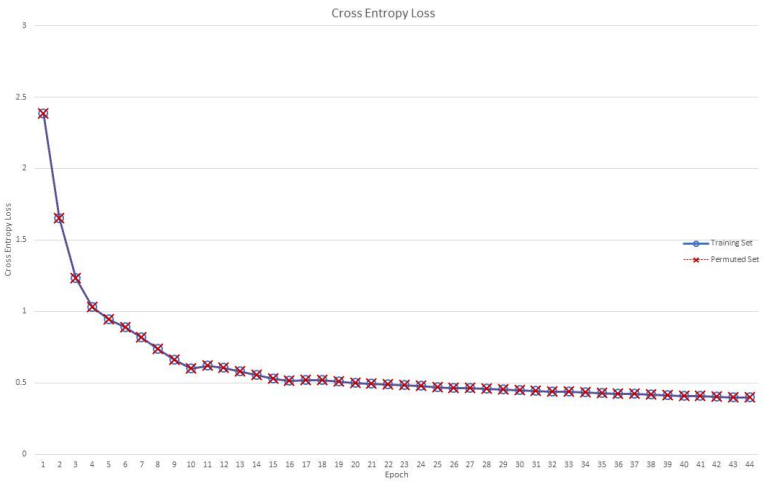
Take the minimum over Π and the result follows.

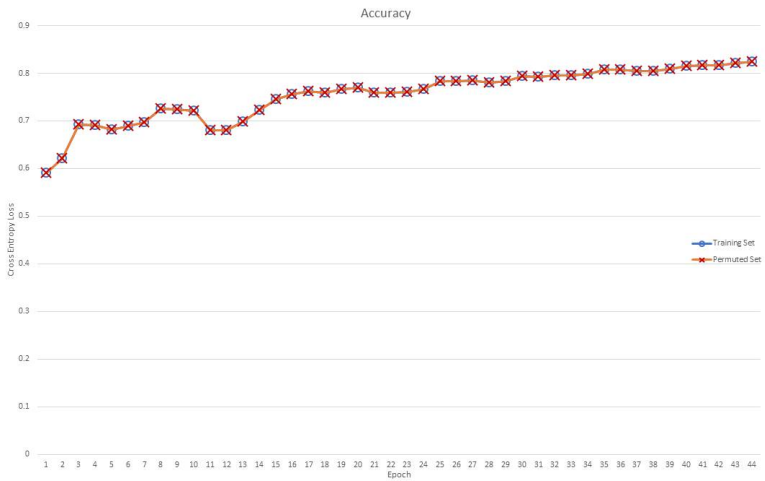
Enzyme Classification Example

Extraction with Hadamard Matrix

Protein Dataset where task is classification into *enzyme* vs. *non-enzyme*.
Dataset: 450 enzymes and 450 non-enzymes.
Architecture (ReLU activation):

- GCN with $L = 3$ layers and $d = 25$ feature vectors in each layer;
- $\alpha = \Lambda$, $Z = \downarrow (YR)$ with $R = [I\ Hadamard]$. $D = 50$, $m = 50$.
- Fully connected NN with dense 3-layers and 120 internal units.





Readout Mapping Approach

Kernel Sampling

Consider:

$$\Phi : \mathbb{R}^{n\times d} \to \mathbb{R}^m \quad , \quad (\Phi(X))_j = \sum_{k=1}^{n} \nu(a_j, x_k) \text{ or } (\Phi(X))_j = \prod_{k=1}^{n} \nu(a_j, x_k)$$

where $\nu : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}$ is a kernel, and $x_1, \cdots, x_n$ denote the rows of matrix X.

Known solutions: If $m = \infty$, then there exists a Φ that is globally faithful (injective) and stable on compacts.

Interesting mathematical connexion: On compacts, some kernels ν define Repreducing Kernel Hilberts Spaces (RKHSs) and yield a decomposition

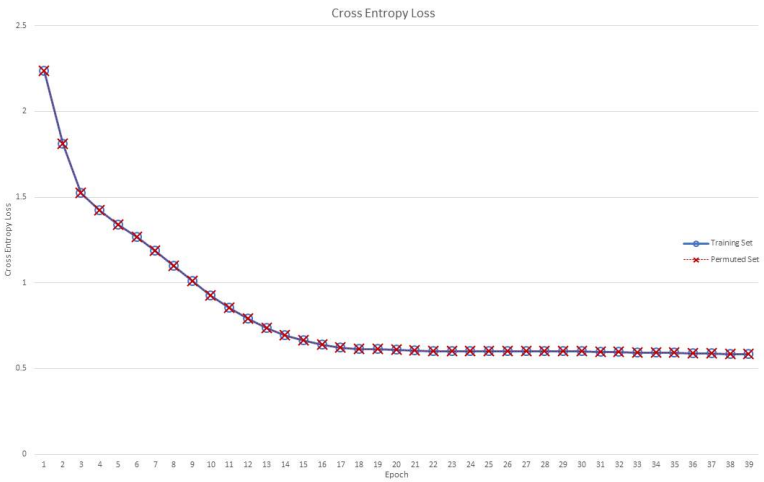
$$(\Phi(X))_j = \sum_{p\geq 1} \sigma_p f_p(a_j) g_p(X)$$

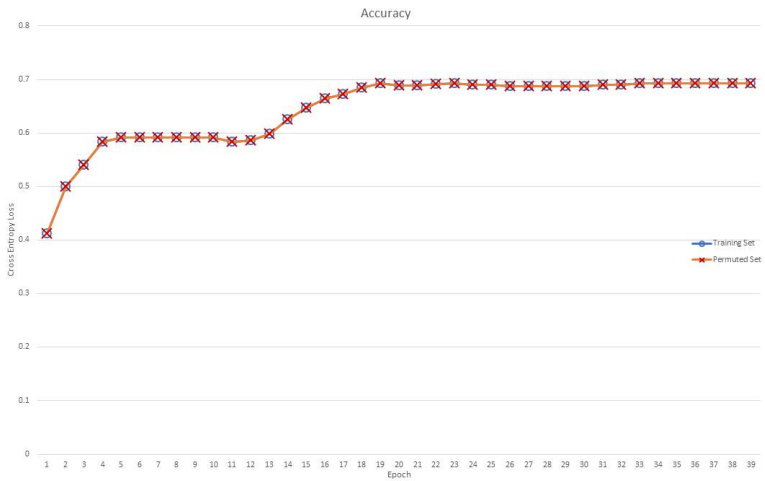
Enzyme Classification Example

Feature Extraction with Exponential Kernel Sampling

Protein Dataset where task is classification into *enzyme* vs. *non-enzyme*.
Dataset: 450 enzymes and 450 non-enzymes.
Architecture (ReLU activation):

- GCN with $L = 3$ layers and $d = 25$ feature vectors in each layer;
- $Ext : Z_j = \sum_{k=1}^{n} exp(-\|y_k - z_j\|^2)$ with $m = 120$ and z_j random.
- Fully connected NN with dense 3-layers and 120 internal units.





Readout Mapping Approach

Polynomial Expansion - Quadratics

Another interpretation of the moments for $d = 1$: using Vieta's formula, Newton-Girard identities

$$P(X) = \prod_{k=1}^{N}(X - x_k) \leftrightarrow (\sum_k x_k, \sum_k x_k^2, ..., \sum_k x_k^n)$$

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For $d > 1$, consider the quadratic d-variate polynomial:

$$\begin{aligned} P(Z_1, \cdots, Z_d) &= \prod_{k=1}^{n}\left((Z_1 - x_{k,1})^2 + \cdots + (Z_d - x_{k,d})^2\right) \\ &= \sum_{p_1,\ldots,p_d=0}^{2n} a_{p_1,\ldots,p_d} Z_1^{p_1} \cdots Z_d^{p_d} \end{aligned}$$

Encoding complexity:

$$m = \begin{pmatrix} 2n+d \\ d \end{pmatrix} \sim (2n)^d.$$

Readout Mapping Approach

Polynomial Expansion - Quadratics (2)

A more careful analysis of $P(Z_1, ..., Z_d)$ reveals a form:

$$P(Z_1, ..., Z_d) = t^n + Q_1(Z_1, ..., Z_d)t^{n-1} + \cdots + Q_{n-1}(Z_1, ..., Z_d)t + Q_n(Z_1, ..., Z_d)$$

where $t = Z_1^2 + \cdots + Z_d^2$ and each $Q_k(Z_1, ..., Z_d) \in \mathbb{R}_k[Z_1, ..., Z_d]$. Hence one needs to encode:

$$m = \begin{pmatrix} d+1 \\ 1 \end{pmatrix} + \begin{pmatrix} d+2 \\ 2 \end{pmatrix} + \cdots + \begin{pmatrix} d+n \\ n \end{pmatrix} = \begin{pmatrix} d+n+1 \\ n \end{pmatrix} - 1$$

number of coefficients.

A significant drawback: Inversion is very hard and numerically unstable.

Readout Mapping Approach

Polynomial Expansion - Linear Forms

A stable embedding can be constructed as follows (see also Gobels' algorithm (1996) or [Derksen, Kemper '02]).
Consider the n linear forms $\lambda_k(Z_1, ..., Z_d) = x_{k,1}Z_1 + \cdots x_{k,d}Z_d$. Construct the polynomial in variable t with coefficients in $\mathbb{R}[Z_1, ..., Z_d]$:

$$P(t) = \prod_{k=1}^{n}(t - \lambda_k(Z_1, ..., Z_d)) = t^n - e_1(Z_1, .., Z_d)t^{n-1} + \cdots (-1)^n e_n(Z_1, ..., Z_d)$$

The elementary symmetric polynomials $(e_1, ..., e_n)$ are in 1-1 correspondence (Newton-Girard theorem) with the moments:

$$\mu_p = \sum_{k=1}^{n} \lambda_k^p(Z_1, ..., Z_d) \quad , \quad 1 \leq p \leq n$$

Readout Mapping Approach

Polynomial Expansion - Linear Forms (2)

Each μ_p is a homogeneous polynomial of degree p in d variables. Hence to encode each of them one needs $\begin{pmatrix} d+p-1 \\ p \end{pmatrix}$ coefficients. Hence the total embedding dimension is

$$m = \begin{pmatrix} d \\ 1 \end{pmatrix} + \begin{pmatrix} d+1 \\ 2 \end{pmatrix} + \cdots + \begin{pmatrix} d+n-1 \\ n \end{pmatrix} = \begin{pmatrix} d+n \\ n \end{pmatrix} - 1$$

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For $d = 1$, $m = n$ which is optimal.

For $d = 2$, $m = \frac{n^2+3n}{2}$. Is this optimal?

Algebraic Embedding

Encoding using Complex Roots

Idea: Consider the case $d = 2$. Then each $x_1, \cdots, x_n \in \mathbb{R}^2$ can be replaced by n complex numbers $z_1, \cdots, z_n \in \mathbb{C}$, $z_k = x_{k,1} + i x_{k,2}$.
Consider the complex polynomial:

$$Q(z) = \prod_{k=1}^{n} (z - z_k) = z^n + \sum_{k=1}^{n} \sigma_k z^{n-k}$$

which requires n complex numbers, or $2n$ real numbers.

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Open problem: Can this construction be extended to $d \geq 3$?
Remark: A drawback of polynomial (algebraic) embeddings: [Cahill'19] showed that polynomial embeddings of translation invariant spaces cannot be bi-Lipschitz.

Table of Contents

The Embedding Problem

Notations

Recall the equivalence relation, for $X, Y \in \mathbb{R}^{n\times d}$,

$$X \sim Y \quad \Leftrightarrow \quad \exists \Pi \in S_n \ , \ Y = \Pi X$$

that induces a quotient space $\widehat{\mathbb{R}^{n\times d}} = \mathbb{R}^{n\times d}/\sim$ and the natural distance

$$d : \widehat{\mathbb{R}^{n\times d}} \times \widehat{\mathbb{R}^{n\times d}} \rightarrow \mathbb{R} \quad , \quad d(X,Y) = \min_{\Pi\in S_n} \|X - \Pi Y\|_F$$

In the following we look for an Euclidean embedding of the form

$$\alpha : \widehat{\mathbb{R}^{n\times d}} \rightarrow \mathbb{R}^{n\times D} \quad , \quad \alpha(X) = \Big[\downarrow(X) \quad , \quad \downarrow(XA) \Big]$$

where $\downarrow(\cdot)$ sorts decreasingly each column of $\cdot$, independently.
We call the matrix $A \in \mathbb{R}^{d\times(D-d)}$ the *key* of encoder α.

The Embedding Problem

Notations (2)

Definition

Fix $X \in \mathbb{R}^{n\times d}$. A matrix $A \in \mathbb{R}^{d\times(D-d)}$ is called admissible for X if $\alpha^{-1}(\alpha(X)) = \hat{X}$. In other words, if $Y \in \mathbb{R}^{n\times d}$ so that $\downarrow(X) = \downarrow(Y)$ and $\downarrow(XA) = \downarrow(YA)$ then there is $\Pi \in S_n$ sot that $Y = \Pi X$.

We denote by $\mathcal{A}_{d,D-d}(X)$ (or $\mathcal{A}(X)$) the set of admissible keys for X.

Definition

Fix $A \in \mathbb{R}^{d\times(D-d)}$. A data matrix $X \in \mathbb{R}^{n\times d}$ is said separated by A if $A \in \mathcal{A}(X)$.

We let $\mathcal{S}(A)$ denote the set of data matrices separated by A.
A key A is said *universal* if $\mathcal{S}(A) = \mathbb{R}^{n\times d}$. Our today problem is to design universal keys.

Max pooling as isometric embedding when $d = 1$

Proposition

In the case $d = 1$, $\downarrow: \widehat{\mathbb{R}^n} \to \mathbb{R}^n$, $\hat{x} \mapsto \downarrow(x)$ *is an isometric embedding:*

$$\| \downarrow(x) - \downarrow(y) \| = \min_{\Pi \in S_n} \|x - \Pi y\|, \quad \text{for all} \quad x, y \in \mathbb{R}^n.$$

Proof

Claim is equivalent to: $\min_{\Pi \in S_n} \|x - \Pi y\| = \|x^{\downarrow} - y^{\downarrow}\|$.

First note:

$$\min_{\Pi \in S_n} \|x - \Pi y\| = \min_{\Pi \in S_n} \|x^{\downarrow} - \Pi y^{\downarrow}\| \leq \|x^{\downarrow} - y^{\downarrow}\|$$

Hence $\downarrow$ is Lipschitz with constant 1.

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Hence $\downarrow$ is Lipschitz with constant 1.

WLOG: Assume $x = x^{\downarrow}$, $y = y^{\downarrow}$. Then

$$argmin_{\Pi \in S_n} \|x - \Pi y\| = argmin_{\Pi \in S_n} \|x - x_n \cdot 1 - \Pi(y - y_n \cdot 1)\|$$

Therefore assume $x_n = y_n = 0$ and $x, y \geq 0$. The conclusion follows by induction over n.

Genericity Results for $d \geq 2$

Admissible keys

Theorem

Let $X \in \mathbb{R}^{n\times d}$. For any $D \geq d+1$ the set $\mathcal{A}_{d,D-d}(X)$ of admissible keys for X is dense in $\mathbb{R}^{d\times(D-d)}$ with respect to Euclidean topology, and it is generic with respect to Zariski topology. In particular, $\mathbb{R}^{d\times(D-d)} \setminus \mathcal{A}_{d,D-d}(X)$ has Lebesgue measure 0, i.e., almost every key is admissible for X.

Proof

It is sufficient to consider the case $D = d+1$. A vector $b \in \mathbb{R}^d \setminus \mathcal{A}_{d,1}(X)$ if there are $\Xi, \Pi_1, \cdots, \Pi_d \in S_n$ so that for $Y = [\Pi_1 x_1, \cdots, \Pi_d x_d]$,

$$Yb = \Xi Xb \quad \text{but} \quad Y - \Pi X \neq 0 \ , \ \forall \Pi \in S_n$$

Define the linear operator

$$B(\Xi; \Pi_1, \cdots, \Pi_d) : \mathbb{R}^d \to \mathbb{R}^n \ , \ B(\Xi; \Pi_1, \cdots, \Pi_d)b = \Xi Xb - [\Pi_1 x_1, \cdots, \Pi_d x_d]b$$

Genericity Results for $d \geq 2$

Admissible keys

Proof - cont'd

Let

$$\mathcal{P} = \left\{ (\Pi_1, \cdots, \Pi_d) \in (S_n)^d \;\; \forall \Pi \in S_n, \exists k \in [d] \; s.t. \; (\Pi - \Pi_k) x_k \neq 0 \right\}$$

Then

$$\mathbb{R}^d \setminus \mathcal{A}_{d,1}(X) = \bigcup_{(\Xi;\Pi_1,\cdots,\Pi_d) \in S_n \times \mathcal{P}} ker(B(\Xi; \Pi_1, \cdots, \Pi_d))$$

It is now sufficient to show that each null space has dimension less than d. Indeed, the alternative would mean $B(\Xi; \Pi_1, \cdots, \Pi_d) = 0$ but this would imply $(\Pi_1, \cdots, \Pi_d) \notin \mathcal{P}$. $\square$

Non-Universality of vector keys

Insufficiency of a single vector key

The following is a no-go result, which shows that there is no universal single vector key for data matrices tall enough.

Proposition

If $d \geq 2$ and $n \geq 3$,

$$\bigcup_{X \in \mathbb{R}^{n \times d}} \left(\mathbb{R}^d \setminus \mathcal{A}_{d,1}(X) \right) = \mathbb{R}^d.$$

Equivalently,

$$\bigcap_{X \in \mathbb{R}^{n \times d}} \mathcal{A}_{d,1}(X) = \emptyset.$$

On the other hand, for $n = 2$, $d = 2$, any vector $a \in \mathbb{R}^2$ with $a_1 a_2 \neq 0$ is universal.

Non-Universality of vector keys

Insufficiency of a single vector key - cont'd

Proof

To show the result, it is sufficient to consider a counterexample for $n = 3$, $d = 2$, with key $b = [1, 1]^T$.

$$X = \begin{bmatrix} 1 & -1 \\ -1 & 0 \\ 0 & 1 \end{bmatrix}, \quad Y = \begin{bmatrix} 1 & 0 \\ -1 & 1 \\ 0 & -1 \end{bmatrix}$$

Then $Xb = [0, -1, 1]^T$ and $Yb = [1, 0, -1]^T$, yet $X \not\sim Y$. Thus $b \in \mathbb{R}^2 \setminus \mathcal{A}_{2,1}(X)$.

Then note if $a \in \mathcal{A}_{d,1}(X)$ then for any $P \in S_d$ and L an invertible $d \times d$ diagonal matrix, $L^{-1}P^T A \in \mathcal{A}_{d,1}(XPL)$. This shows how for any $b \in \mathbb{R}^2$, one can construct $X \in \mathbb{R}^{3\times 2}$ so that $b \notin \mathcal{A}_{2,1}(X)$.

For $n > 3$ or $d > 2$, proof follows by embedding this example.

Genericity Results for $d \geq 2$

Admissible Data Matrices

Theorem

Assume $a \in \mathbb{R}^d$ is a vector with non-vanishing entries, i.e., $a_1 a_2 \cdots a_d \neq 0$. Then for any $n \geq 1$, $\mathcal{S}(a)$ is dense in $\mathbb{R}^{n \times d}$ and is generic with respect to Zariski topology. In particular, $\mathbb{R}^{n \times d} \setminus \mathcal{S}(a)$ has Lebesgue measure 0, i.e., almost every data matrix X is separated by the vector key a.

Genericity Results for $d \geq 2$

Admissible Data Matrices

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Corollary

Assume $A \in \mathbb{R}^{d \times (D-d)}$ is a matrix such that at least one column has non-vanishing entries. Then for any $n \geq 1$, $\mathcal{S}(A)$ is dense in $\mathbb{R}^{n \times d}$ and is generic with respect to Zariski topology. In particular, $\mathbb{R}^{n \times d} \setminus \mathcal{S}(A)$ has Lebesgue measure 0, i.e., almost every data matrix X is separated by the matrix key A.

Proof that $\mathcal{S}(A)$ is generic

The case $D > d$

Assume $A \in \mathbb{R}^{d\times(D-d)}$ satisfies $A_{1,k}A_{2,k}\cdots A_{d,k} \neq 0$ for some $k \in [D-d]$. The set of non-separated data matrices $X \in \mathbb{R}^{n\times d}$ (i.e., the complement of $\mathcal{S}(A)$) factors as follows:

$$\mathbb{R}^{n\times d} \setminus \mathcal{S}(A) = \bigcup_{(\Xi_1,\cdots,\Xi_D;\Pi_1,\cdots,\Pi_d)\in(S_n)^{D+d}} \Big(ker\, L(\Xi_1,\cdots,\Xi_D;\Pi_1,\cdots,\Pi_d;A) \setminus$$

$$\setminus \bigcup_{\Pi\in S_n} ker\, M(\Pi,\Pi_1,\cdots,\Pi_d) \Big) \quad (*)$$

where, with $A=[a_1,\cdots,a_D]$, $X=[x_1,\cdots,x_d]$:

$$L(\Xi_1,\cdots,\Xi_D;\Pi_1,\cdots,\Pi_d;A):\mathbb{R}^{n\times d}\to\mathbb{R}^{n\times D} \quad , \quad (L((...)X)_k=[(\Xi_k-\Pi_1)x_1,\cdots,(\Xi_k-\Pi_d)x_d]a_k \quad , \quad k\in[D]$$

$$M(\Pi,\Pi_1,\cdots,\Pi_d):\mathbb{R}^{n\times d}\to\mathbb{R}^{n\times d} \quad , \quad M(\Pi,\Pi_1,\cdots,\Pi_d)X=[(\Pi-\Pi_1)x_1,\cdots,(\Pi-\Pi_d)x_d]$$

Proof that $\mathcal{S}(A)$ is generic

cont'd

1. The outer union can be reduced by noting that on the "diagonal" Δ,

$$\Delta = \{(\Xi_1, \cdots, \Xi_D; \Pi_1, \cdots, \Pi_d) \in (S_n)^{D+d} \quad , \quad \Pi_1 = \Pi_2 = \cdots = \Pi_d\}$$

$$M(\Pi_1, \Pi_1, \cdots, \Pi_d) = 0 \rightarrow \bigcup_{\Pi \in S_n} ker\, M(\Pi, \Pi_1, \cdots, \Pi_d) = \mathbb{R}^{n \times d}$$

2. If $(\Xi_1, \cdots, \Xi_D; \Pi_1, \cdots, \Pi_d) \in (S_n)^{D+d} \setminus \Delta$ then for every $k \in [D]$ there is $j \in [d]$ such that $\Xi_k - \Pi_j \neq 0$. In particular choose the k column of A that is non-vanishing. Let $x_j \in \mathbb{R}^n$ so that $(\Xi_k - \Pi_j)x_j \neq 0$. Consider the matrix $X = [0, \cdots, 0, x_j, 0, \cdots, 0]$ where x_j is the only non identically 0 column. Claim: $X \notin \ker L(\Xi_1, ..., \Pi_d; A)$. Indeed, the resulting k column of $L()X$ is $A_{j,k}(\Xi_k - \Pi_j)x_j \neq 0$. It follows that

$$\dim \ker L(\Xi_1, \cdots, \Xi_D; \Pi_1, \cdots, \Pi_d; A) < nd$$

Hence $\mathbb{R}^{n \times d} \setminus \mathcal{S}(A)$ is a finite union of subsets of closed linear spaces properly included in $\mathbb{R}^{n \times d}$. This proves the theorem. $\square$

Additional Relations

Note the following relationship and matrix representation of X when matrices are column-stacked:

$$M(\Pi, \Pi_1, \cdots, \Pi_d) = L(\Pi, \cdots, \Pi; \Pi_1, \cdots, \Pi_d; I)$$

$$L \equiv \begin{bmatrix} A_{1,1}(\Xi_1 - \Pi_1) & A_{2,1}(\Xi_1 - \Pi_2) & \cdots & A_{d,1}(\Xi_1 - \Pi_d) \\ A_{1,2}(\Xi_2 - \Pi_1) & A_{2,2}(\Xi_2 - \Pi_2) & \cdots & A_{d,2}(\Xi_2 - \Pi_d) \\ \vdots & \vdots & \ddots & \vdots \\ A_{1,D}(\Xi_D - \Pi_1) & A_{2,D}(\Xi_D - \Pi_2) & \cdots & A_{d,D}(\Xi_D - \Pi_d) \end{bmatrix}$$

a $nD \times nd$ matrix.

Towards universal keys

Relation (*) from the proof of previous theorem provides an algorithm to check if a matrix A is a universal key. It is likely that if a universal key exists for a triple (n, d, D) then universal keys are generic in $\mathbb{R}^{d\times(D-d)}$.
Open Problem: Given (n, d) find the smallest dimension D (or $D-d$) so that there exists a universal key $A \in \mathbb{R}^{d\times(D-d)}$ for $\mathbb{R}^{n\times d}$.
So far we obtained:

n	d	D-d
2	2	1
3	2	2
4	2	2
5	2	?

Table of Contents

Quadratic Optimization Problems
Approach

Consider two symmetric (and positive semidefinite) matrices $A, B \in \mathbb{R}^{n\times n}$. The *quadratic assignment problem* asks for the solution of

$$\begin{aligned} &\textit{maximize} && \textit{trace}(\Pi A \Pi^T B) \\ &\text{subject to:} && \\ &\Pi \in S_n && \end{aligned}$$

where *Input* stands for a given set input data, and S_n denotes the symmetric group of permutation matrices.

Idea: Use a two-step procedure:

1. Perform a latent representation of the Input Data using a Graph Convolutive Network (or Graph Neural Network);
2. Solve the Linear Assignment Problem for an appropriate cost matrix to obtain an estimate of the optimal Π.

QAP
Motivation

Consider two $n \times n$ symmetric matrices A, B. In the alignment problem for quadratic forms one seeks an orthogonal matrix $U \in O(n)$ that minimizes

$$\|UAU^T - B\|_F^2 := trace((UAU^T - B)^2) = \|A\|_F^2 + \|B\|_F^2 - 2trace(UAU^T B).$$

The solution is well-known and depends on the eigendecomposition of matrices A, B: if $A = U_1 D_1 U_1^T$, $B = U_2 D_2 U_2^T$ then

$$U_{opt} = U_2 U_1^T \quad , \quad \|U_{opt} A U_{opt}^T - B\|_F^2 = \sum_{k=1}^{n} |\lambda_k - \mu_k|^2,$$

where $D_1 = diag(\lambda_k)$ and $D_2 = diag(\mu_k)$ are diagonal matrices with eigenvalues ordered monotonically.

QAP
Motivation 2

The challenging case is when U is constrained to belong to the permutation group. In this case, the previous minimization problem

$$\min_{U \in S_n} \|UAU^T - B\|_F$$

turns into the QAP:

$$\max_{U \in S_n} trace(UAU^T B).$$

In the case A, B are graph Laplacians (or adjacency matrices), an efficient solution to this optimization problem would solve the graph isomorphism problem, one of the remaining milenium problems: decide if two given graphs are the same modulo vertex labelling.

Prior work to discrete optimizations using deep learning

- Direct approach to discrete optimization: Pointer Networks (Ptr-Nets) utilize sequence-to-sequence Recurrent Neural Networks [Vinyals'15];
- Reinforcement learning and policy gradients: [Bello'16]
- Graph embedding and deep Q-learning: [Dai'17]
- QAP using graph deep learning: [Nowak et al'17] utilizes siamese graph neural networks that act on A and B independently to produce embeddings E_1 and E_2; then the product $E_1 E_2^T$ is transformed into a permutation matrix through soft-max and cross-entropy loss.

Results of this presentation: [R.B.,N.Haghani,M.Singh] SPIE 2019.

Shift Invariance Properties

Consider $A = A^T$ and $B = B^T$ (no positivity assumption).

Lemma

The QAP associated to (A, B) has the same optimizer as the QAP associated to $(A - \lambda I, B - \mu I)$, where $\lambda, \mu \in \mathbb{R}$.

Indeed, the proof of this lemma is based on the following direct computation:

$$trace(\Pi(A-\lambda I)\Pi^T(B-\mu I)) = trace(\Pi A \Pi^T B) - \mu trace(A) - \lambda trace(B) + n\lambda\mu$$

A consequence of this lemma is that, without loss of generality, we can assume $A, B \geq 0$. In fact, we can shift the spectrum to vanish the smallest eigenvalues of A, B.

The case of Rank One

Assume now $A = aa^T$ and $B = bb^T$ are non-negative rank one matrices. Then:

$$trace(\Pi A \Pi^T B) = |b^T \Pi a|^2 = (trace(\Pi a b^T))^2 = \frac{1}{trace(AB)}(trace(\Pi AB))^2$$

In this case we obtain the explicit solution to the QAP:

Lemma

Assume $A = aa^T$ and $B = bb^T$ are rank one. Then the QAP optimizer is the optimizer of one of the following two optimization problems:

$$\begin{array}{ll} \textit{maximize} & trace(\Pi C) \\ \textit{subject to:} & \\ \Pi \in S_n & \end{array} \quad \text{or} \quad \begin{array}{ll} \textit{minimize} & trace(\Pi C) \\ \textit{subject to:} & \\ \Pi \in S_n & \end{array}$$

where $C = AB$.

Linear Assignment Problems

Given a cost matrix $C \in \mathbb{R}^{n \times n}$, the *Linear Assignment Problem* (LAP) is defined by:

$$\begin{aligned} &\textit{maximize} && \textit{trace}(\Pi C) \\ &\text{subject to:} && \\ &\Pi \in S_n && \end{aligned}$$

Without loss of generality, max can be replace by min, for instance by solving LAP for $-C$.

Linear Assignment Problems

Given a cost matrix $C \in \mathbb{R}^{n \times n}$, the *Linear Assignment Problem* (LAP) is defined by:

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Without loss of generality, max can be replace by min, for instance by solving LAP for $-C$.

The key observation is that LAP can be solved efficiently by a linear program. Specifically, the convexification of LAP produces the same optimizer:

$$\begin{array}{c} \textit{maximize} \quad \textit{trace}(WC) \\ \text{subject to:} \\ W_{i,j} \geq 0 \ , \ 1 \leq i,j \leq n \\ \sum_{i=1}^{n} W_{i,j} = 1 \ , \ 1 \leq j \leq n \\ \sum_{j=1}^{n} W_{i,j} = 1 \ , \ 1 \leq i \leq n \end{array}$$

Diagonal Matrices

Another case when we know the exact solution is when A and B are diagonal matrices. Say $A = diag(a)$ and $B = diag(b)$. Then

$$trace(\Pi A \Pi^T B) = trace(diag(\Pi a) diag(b)) = trace(\Pi a b^T) = trace(\Pi C)$$

where $C = ab^T$.

Lemma

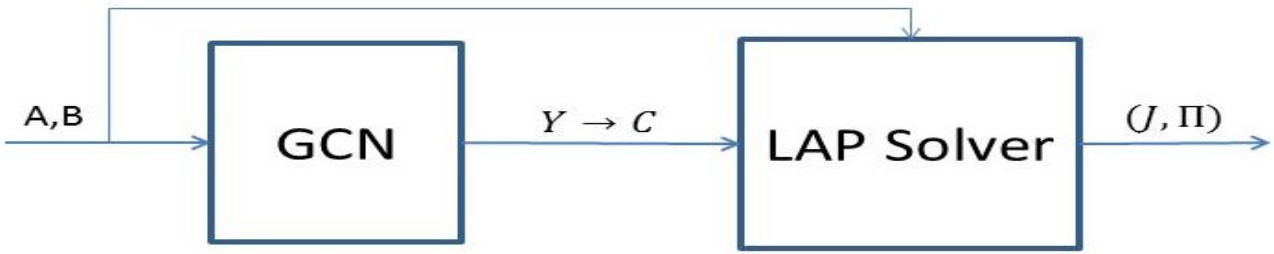
If $A = diag(a)$ and $B = diag(b)$ then the solution of the QAP is given by the solution of the LAP

$$\begin{aligned} &maximize && trace(\Pi C) \\ &subject\ to: && \\ &\Pi \in S_n && \end{aligned}$$

where $C = ab^T$.

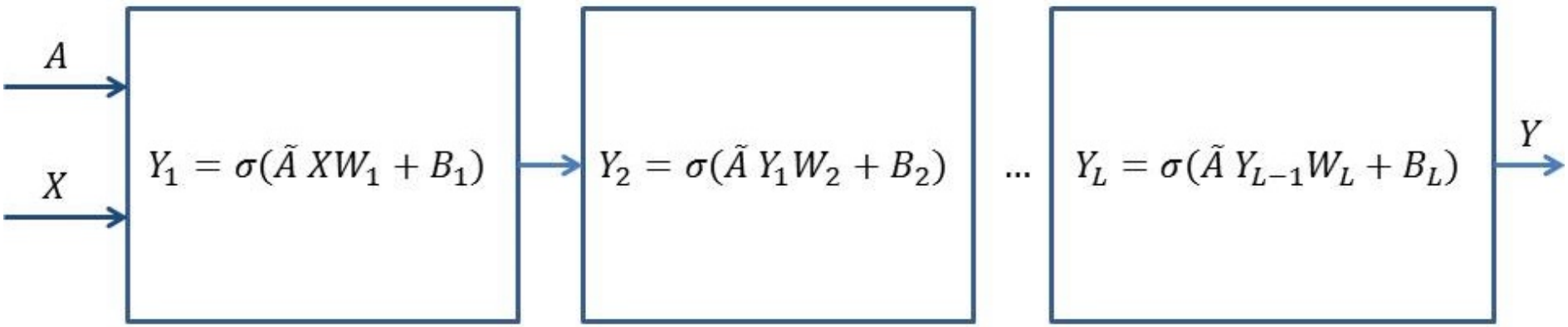
Approach

Graph Deep-Learning Based Approach: First convert the input data (A, B) into a cost matrix C, and then solve two LAPs, one associated to C the other associated to $-C$. Finally choose the permutation that produces the larger objective function.
The conversion step $(A, B) \mapsto C$ is performed by a Graph Convolutional Network (GCN).



Graph Convolutional Networks (GCN)

Kipf and Welling (2016) introduced a network structure that performs local processing according to a modified adjacency matrix:



Here $\tilde{T} = I + T$, where T is an input adjacency matrix, or graph weight matrix. The L-layer GCN has parameters $(W_1, B_1, W_2, B_2, \cdots, W_L, B_L)$. As activation map σ we choose the ReLU (Rectified Linear Unit).

The Specific GCN Architecture

For the QAP associated to matrices (A, B) we design a specific GCN architecture:

$$X = \begin{bmatrix} A & 0 \\ B & 0 \end{bmatrix}, \quad \tilde{T} = \begin{bmatrix} I_n & \frac{1}{\|A\|_F \|B\|_F} AB \\ \frac{1}{\|A\|_F \|B\|_F} BA & I_n \end{bmatrix} \tag{3.1}$$

where the 0 matrices in X are designed to fit the appropriate size of W_1. For σ we choose the ReLU (Rectified Linear Unit) function in each layer except for the last one; in the last layer we do not use any activation function (i.e., $\sigma = Identity$). The biases $B_1, \cdots, B_L$ are chosen of the form $B_k = 1 \cdot \beta_k^T$, i.e., each row β_k^T is repeated.

GCN Guarantee

The following result applies to this network.

Theorem

Assume $A = aa^T$ *and* $B = bb^T$ *are rank one with* $a, b \geq 0$, *and consider the GCN with* L *layers and activation map ReLU as described above. Then for any nontrivial weights* $W_1, \cdots, W_L$ *and zero biases* $B_1, \cdots, B_L = 0$ *the network output* Y *partitioned* $Y = \begin{bmatrix} Y^1 \\ Y^2 \end{bmatrix}$ *into two blocks of* n *rows each, satisfies* $Y^1 Y^{2T} = \gamma AB$, *for some constant* $\gamma \in \mathbb{R}$. *In particular, the max-LAP and min-LAP applied to the latent representation matrix* $C = Y^1 Y^{2T}$ *are guaranteed to produce the optimal solution of the QAP.*

Reference Algorithms

We compare the GCN based optimizer with two different algorithms.
1. The *AB Method* bypasses the GCN block. Thus $Y = X$ and the cost matrix inputted into the LAP solver is simply $C = AB$ (hence the name of the method). Similar to the GCN approach, the AB Method is exact on rank 1 inputs. But there is no adaptation of the cost matrix for other input matrices.
2. The *Iterative* algorithm is based on alternating max-LAP or min-LAP as follows:

$$\Pi_{k+1} \in \left\{ \begin{array}{ll} \text{argmax} & trace(\Pi A \Pi_k^T B) \\ \Pi \in S_n & \end{array} \right. , \left. \begin{array}{ll} \text{argmin} & trace(\Pi A \Pi_k^T B) \\ \Pi \in S_n & \end{array} \right\}$$

where $\Pi_0 = I$ (identity), and the choice of permutation at each k is based on which permutation produces a larger $trace(\Pi A \Pi^T B)$.

Comparison with Ground Truth

Results for $2 \leq n \leq 10$ and raw data normal distributed

Average relative difference w.r.t. maximum objective function:

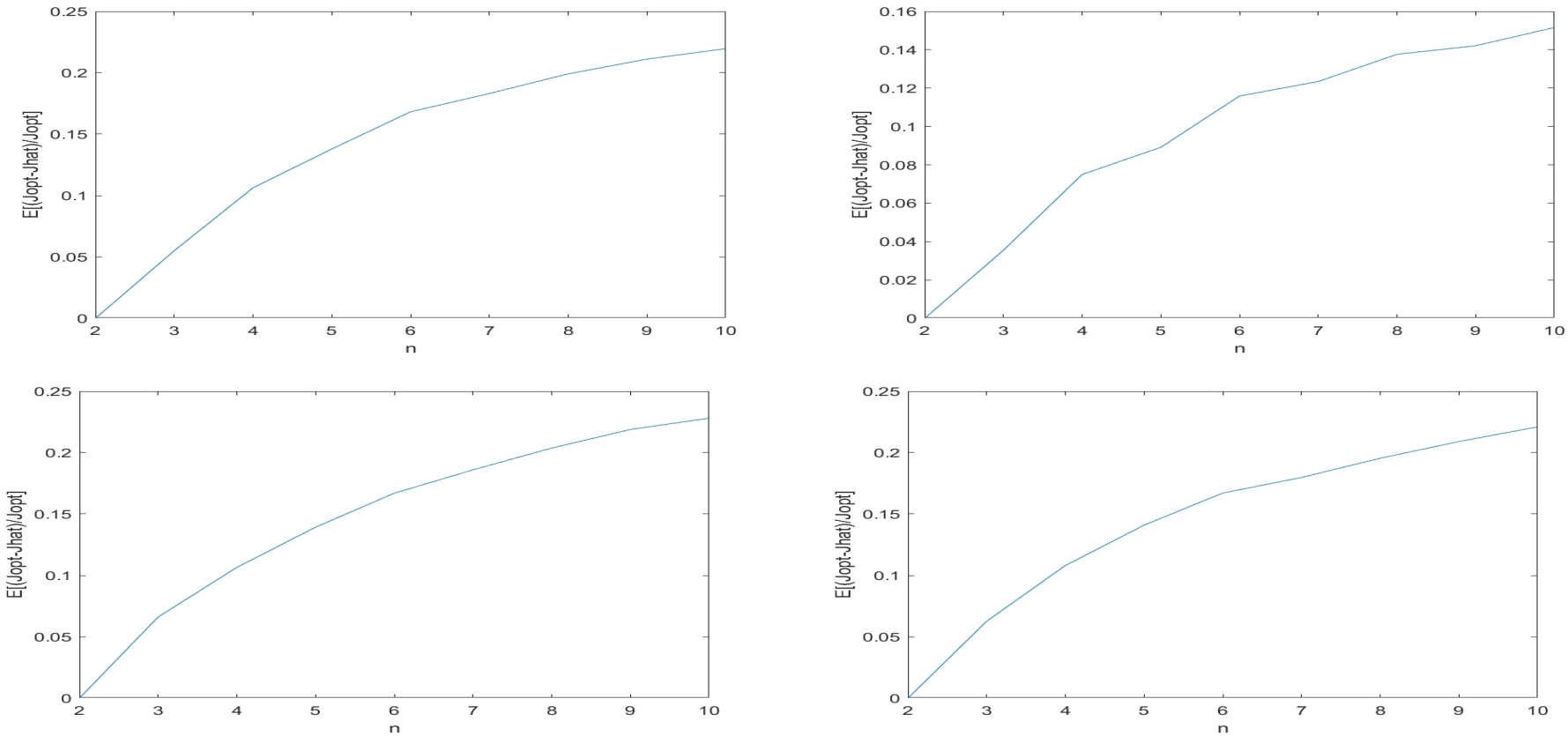


Figure: Top left: ABMethod, Top right: Iterative algorithm, Bottom left: GCN with L=2 layers and bais, Bottom right: GCN with $L = 3$ layers and bias

Comparison with Ground Truth

Results for $2 \leq n \leq 10$ and raw data uniform distributed

Average relative difference w.r.t. maximum objective function:

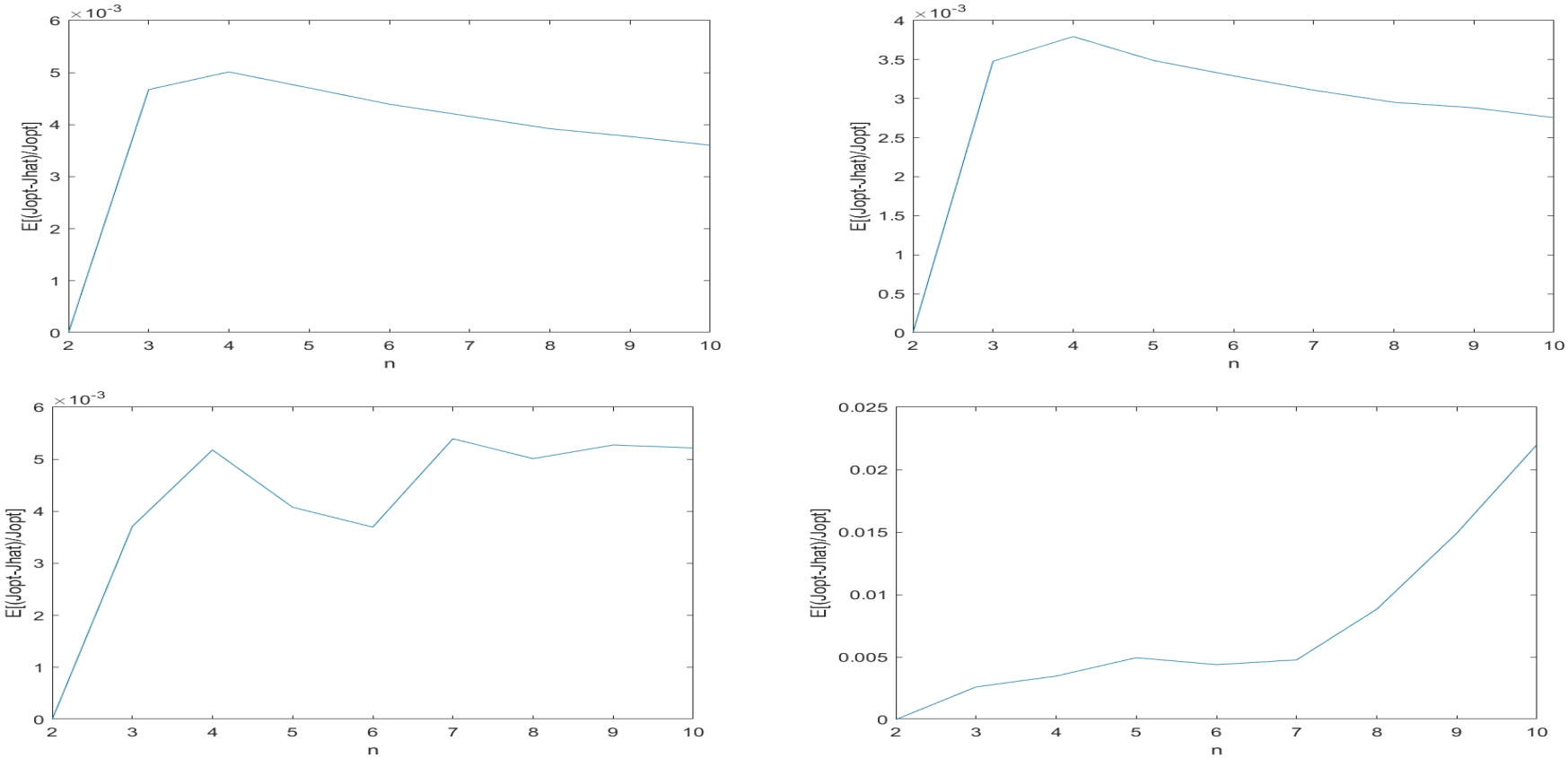


Figure: Top left: ABMethod, Top right: Iterative algorithm, Bottom left: GCN with L=2 layers and bais, Bottom right: GCN with $L = 3$ layers and bias

Relative Comparison

Results for $n = 100$ and $n = 200$ with raw data normal distributed

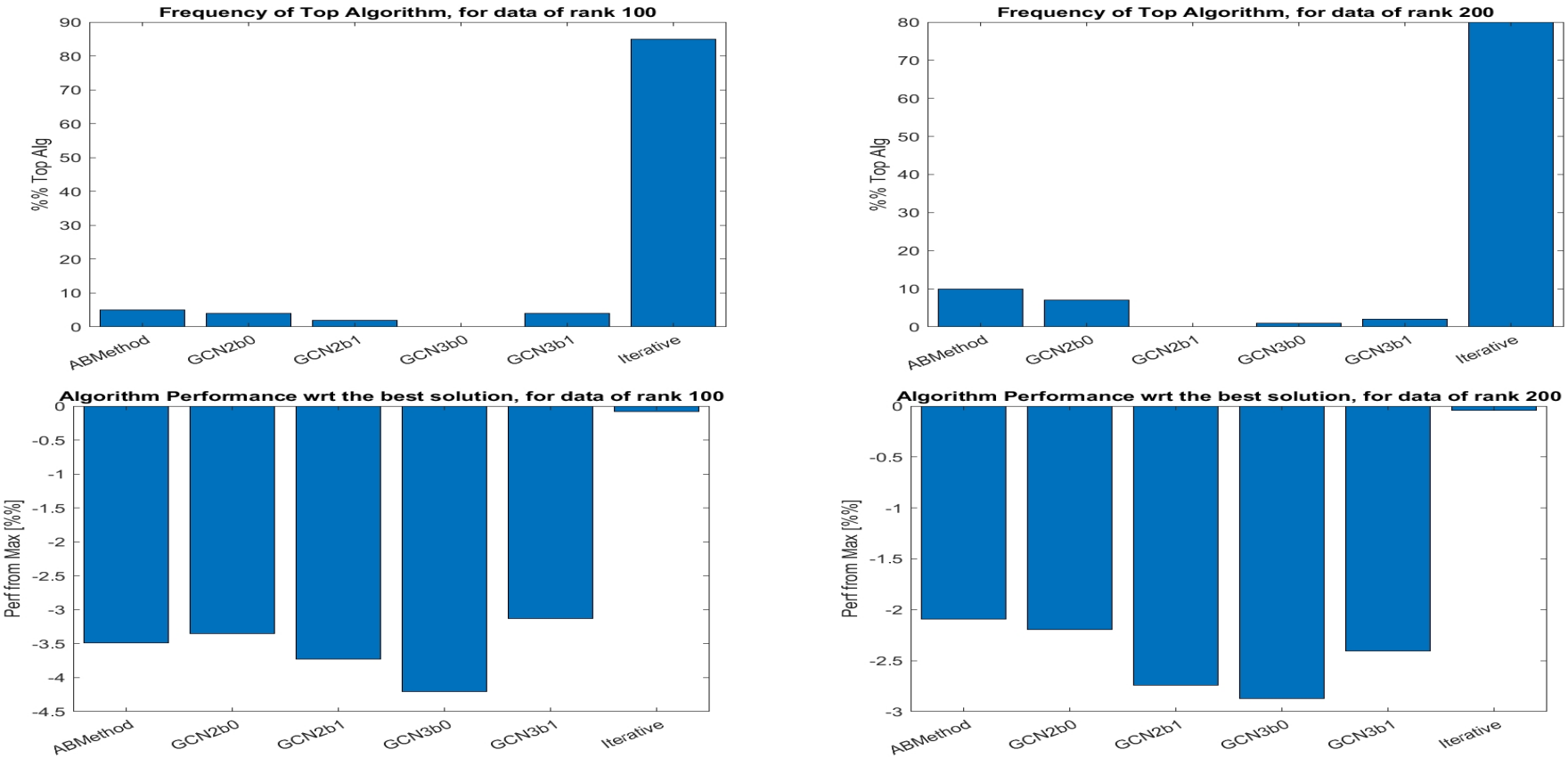
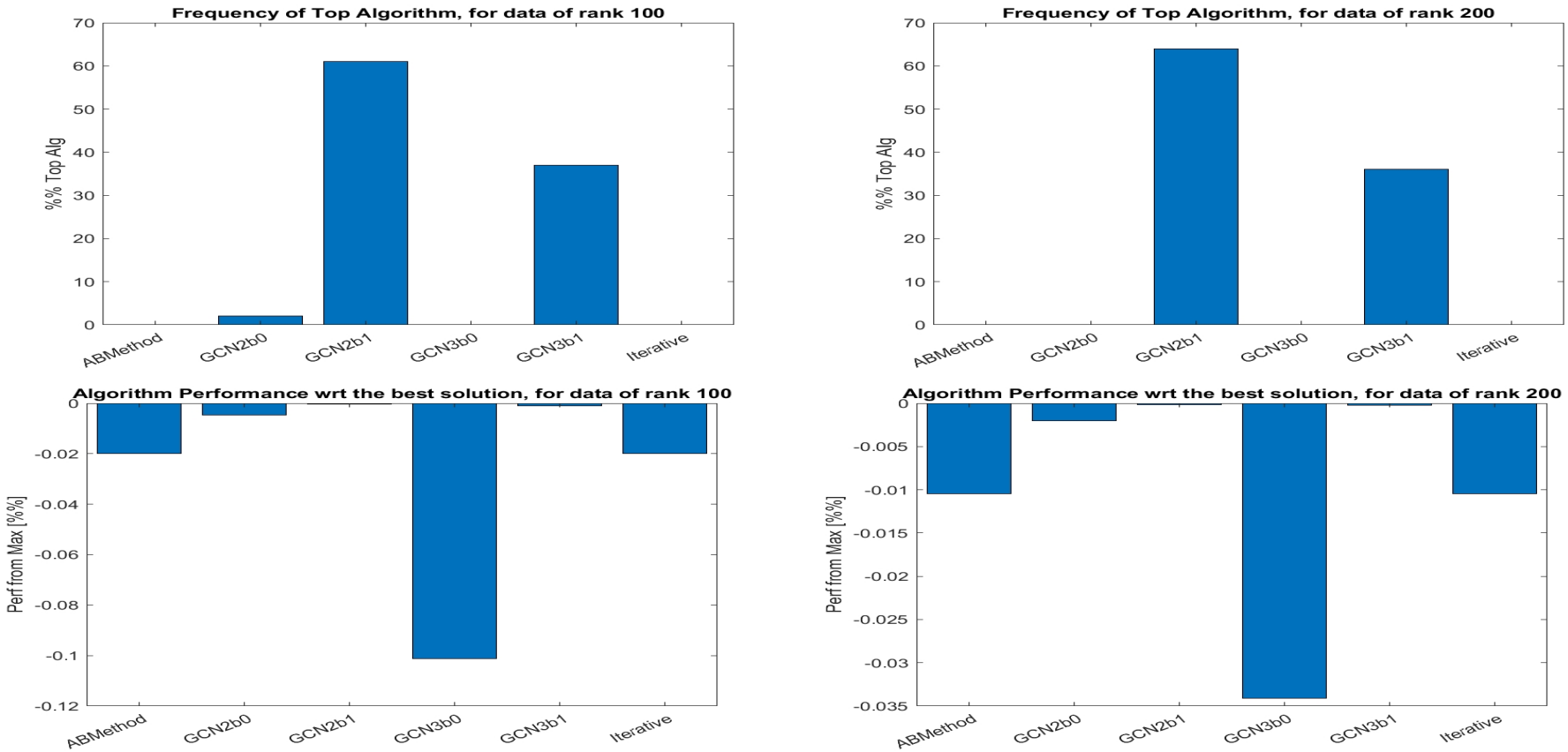


Figure: Top row: Frequency of optimal algorithm for $n = 100$ (left), and $n = 200$ (right). Borrom row: Relative performance [%] to the best algorithm for $n = 100$ (left) and $n = 200$ (right)

Relative Comparison

Results for $n = 100$ and $n = 200$ with raw data normal distributed



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