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IBIS2016

Partial Order Structure and Information Geometry
(順序構造と情報幾何)

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Today's Model on Poset $(S, \leq)$

$$\log p(x) = \sum_{s \in S} \zeta(s, x)\theta(s)$$

$$p(x) = \sum_{s \in S} \mu(x, s)\eta(s)$$

Today's Model on Poset $(S, \leq)$

Coefficient of log-linear model
(Bias/weight in Boltzmann machines)
(Natural parameter of exponential family)

Probability

Zeta function

$$\log p(x) = \sum_{s \in S} \zeta(s, x)\theta(s)$$

$$p(x) = \sum_{s \in S} \mu(x, s)\eta(s)$$

Möbius function

Expectation
(Frequency in pattern mining)
(Sufficient statistics in exponential family)

Outcome

- Given a poset $(S, \leq)$ and consider distributions on S
  - The least element $\perp \in S$ is assumed

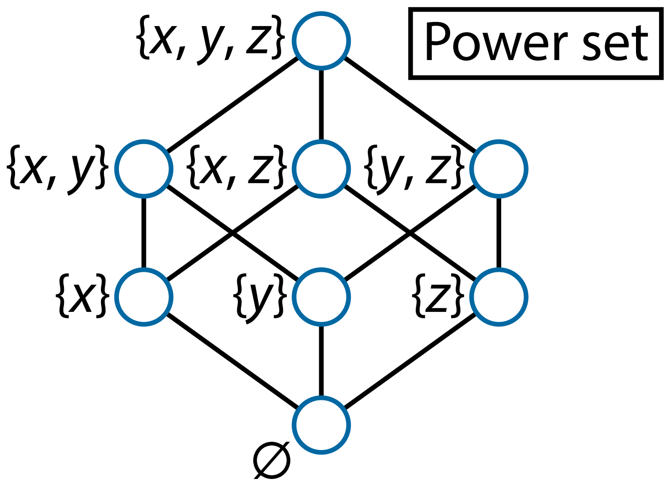
1. KL divergence decomposition:

   $$D_{\mathrm{KL}}[P, R] = D_{\mathrm{KL}}[P, Q] + D_{\mathrm{KL}}[Q, R]$$

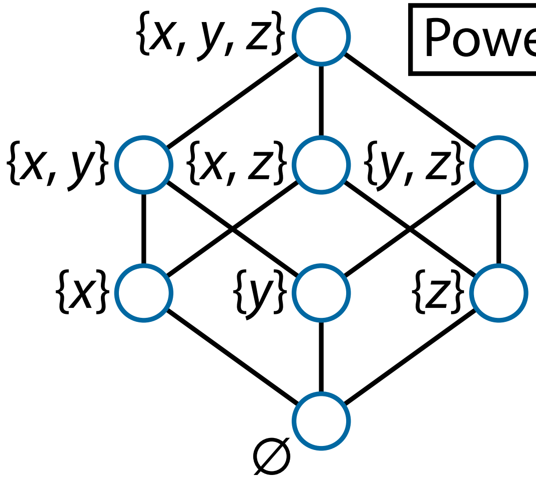
   with Q s.t. $\theta_Q(x) = \theta_R(x)$ or $\eta_Q(x) = \eta_P(x)$ for all $x \in S \setminus \{\perp\}$

2. The set of probability distributions on $(S, \leq)$ is a dually flat manifold w.r.t. θ and η
   - p, θ, and η are coordinate systems
   - θ and η are orthogonal
   - θ introduces the structure of exponential family
   - η introduces the structure of mixture family

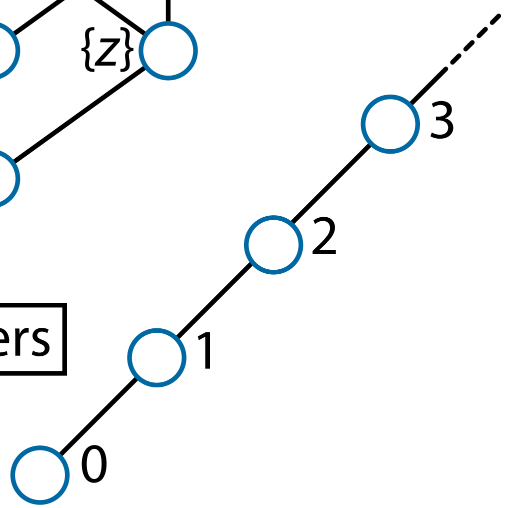
Partially Ordered Sets



Partially Ordered Sets

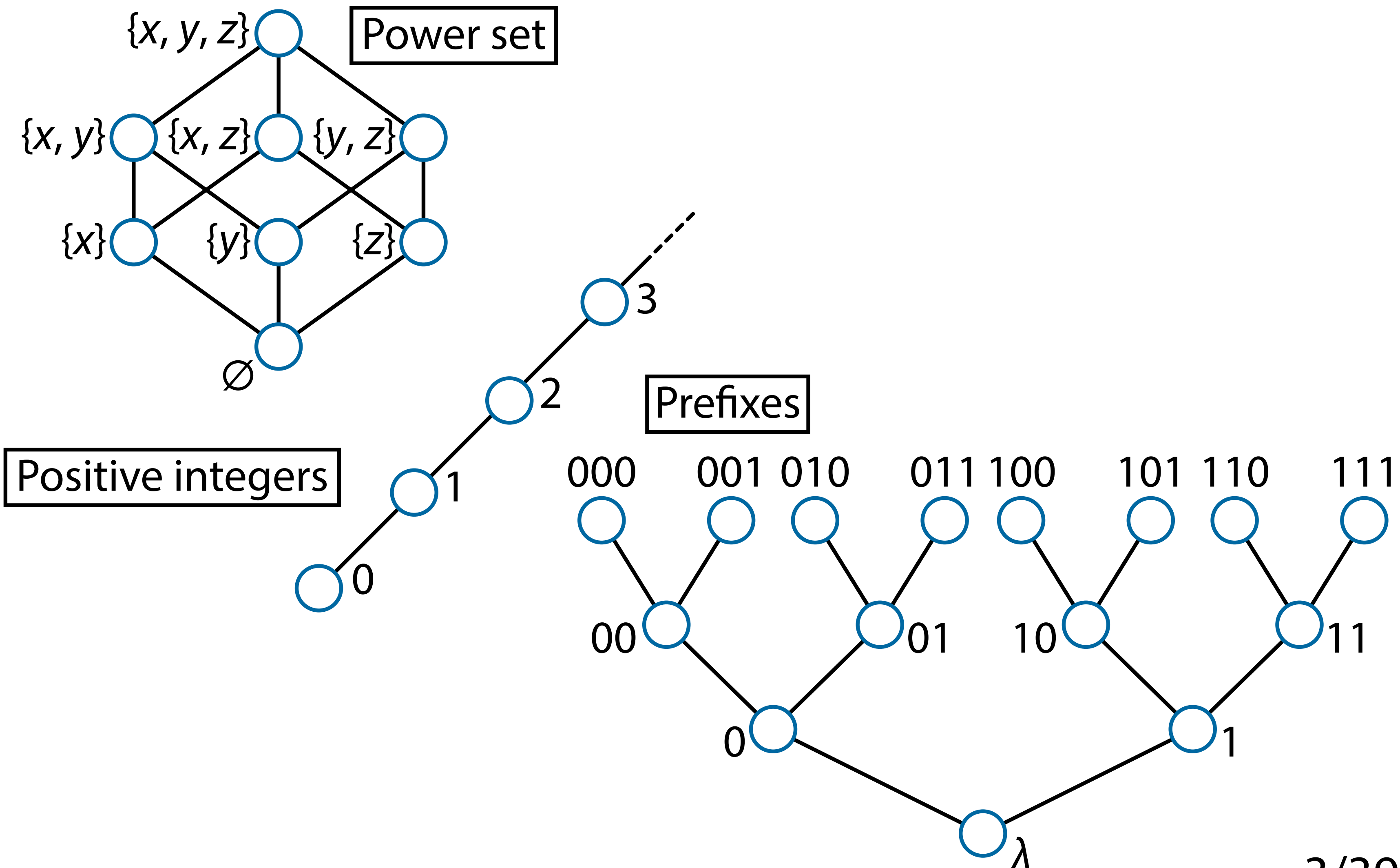


Power set

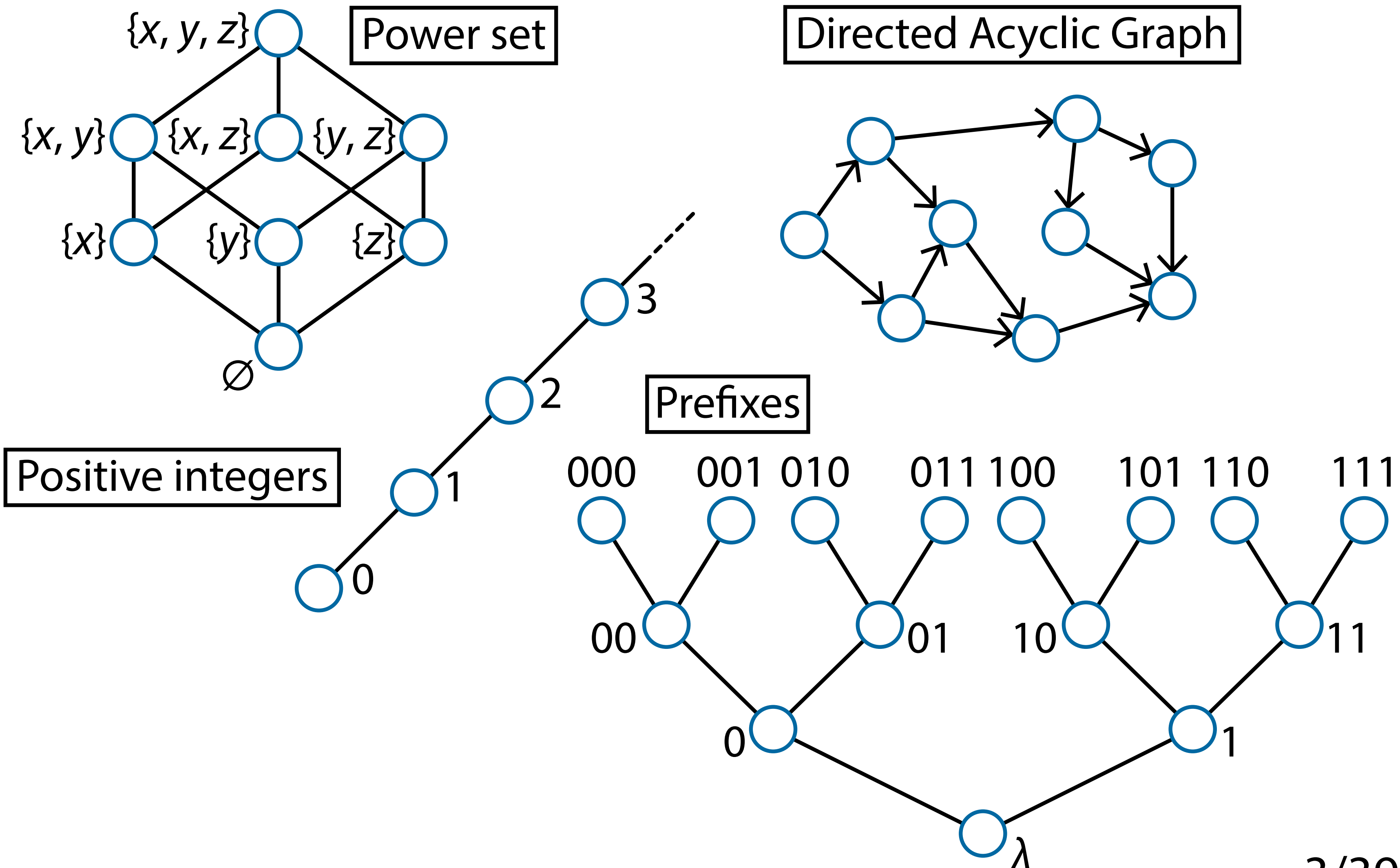


Positive integers

Partially Ordered Sets

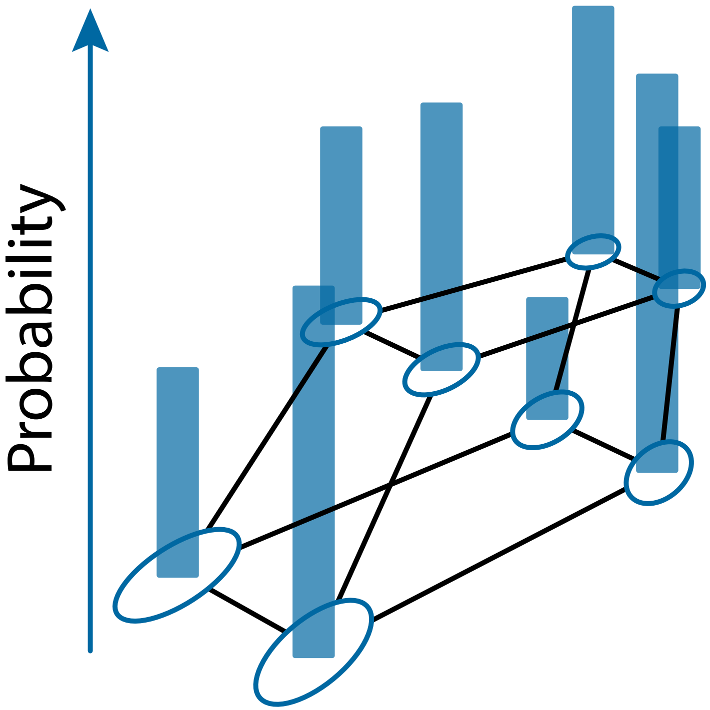


Partially Ordered Sets



Posets with Probability Distribution

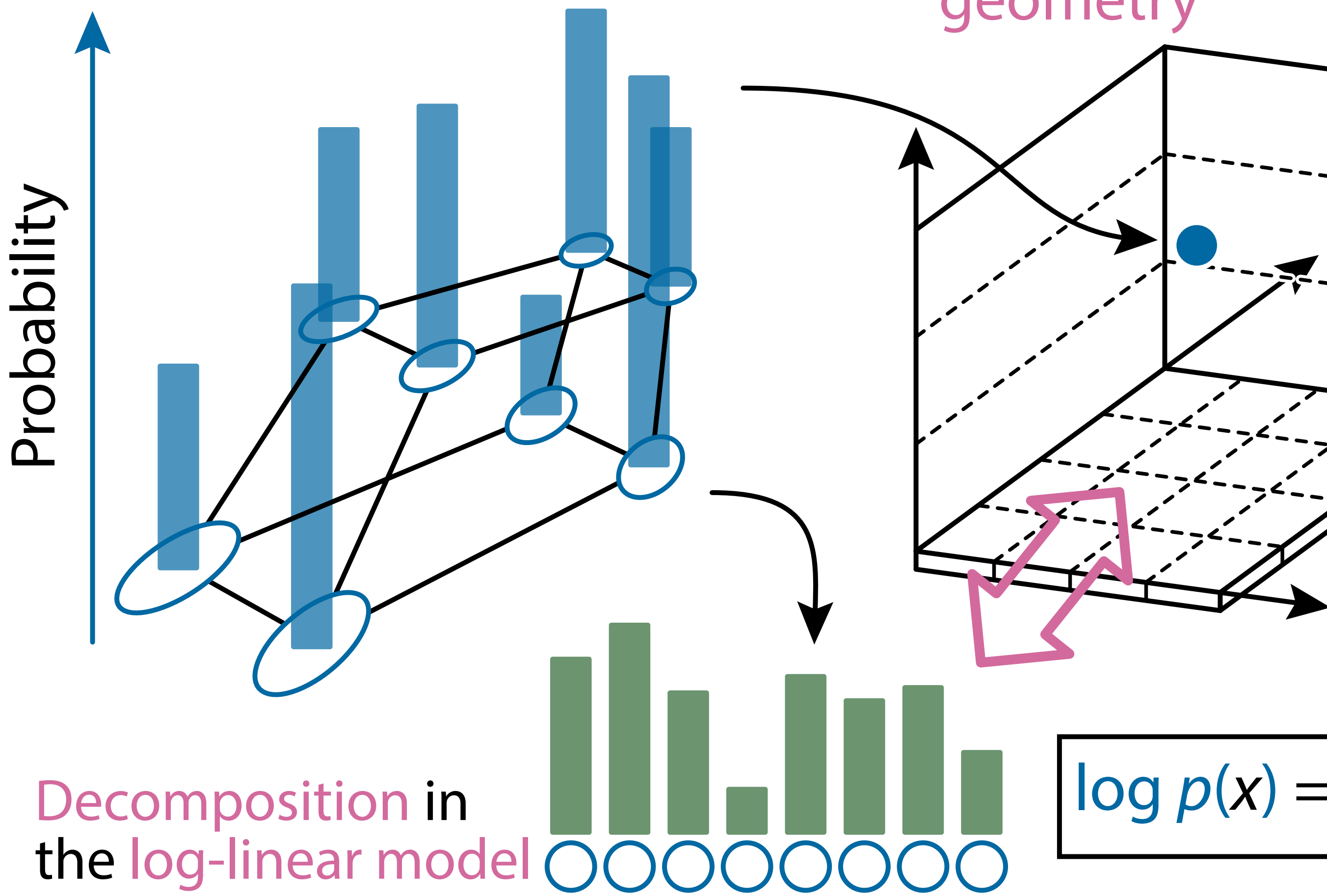
Probability distribution
on posets (partially ordered sets)



Posets with Probability Distribution

Probability distribution
on posets (partially ordered sets)

Information geometry

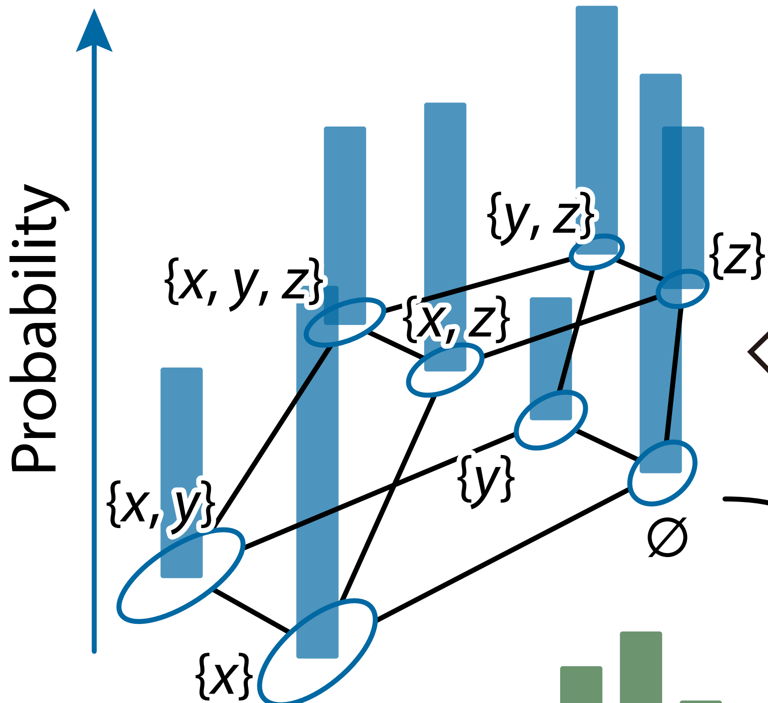


Decomposition in
the log-linear model

$$\log p(x) = \sum \zeta(s, x)\theta(s)$$

Posets with Probability Distribution

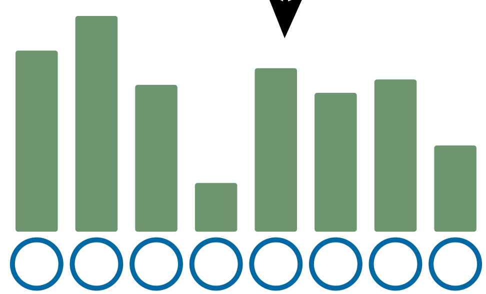
Probability distribution on posets (partially ordered sets)



x	y	z	(e.g. Neurons, SNPs, ...)
0	0	1	⋯
1	0	0	⋯
1	1	1	⋯
0	0	0	⋯
1	1	0	⋯
0	1	1	⋯
1	0	1	⋯
1	0	1	⋯
1	0	1	⋯
1	1	0	⋯

Numerical score (KL divergence) and the *p*-value for higher-order intractions

Decomposition in the log-linear model

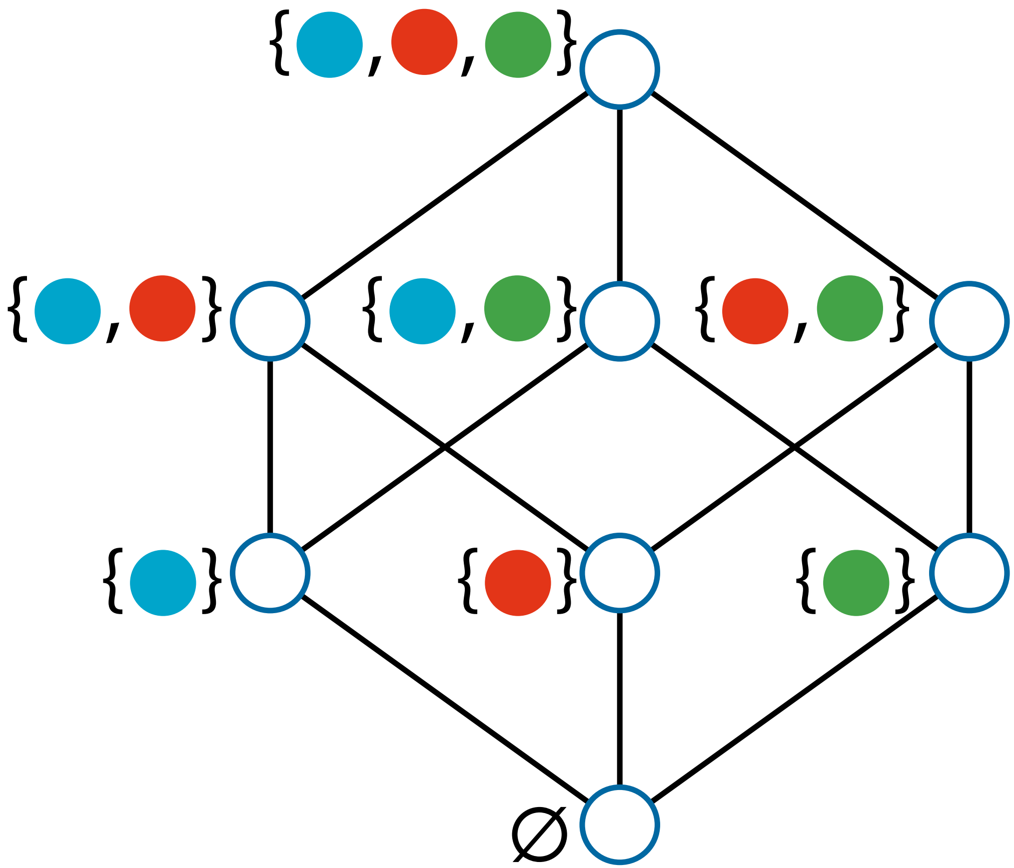


$$\log p(x) = \sum \zeta(s, x)\theta(s)$$

Binary vectors (Transaction database)

ID 1:	1	1	0
ID 2:	1	1	1
ID 3:	1	1	0
ID 4:	1	1	1
ID 5:	1	1	0
ID 6:	1	0	1
ID 7:	1	0	1
ID 8:	1	1	1
ID 9:	1	0	0
ID10:	0	1	0

Poset (itemset lattice)



Binary vectors
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ID 1:	1	1	0
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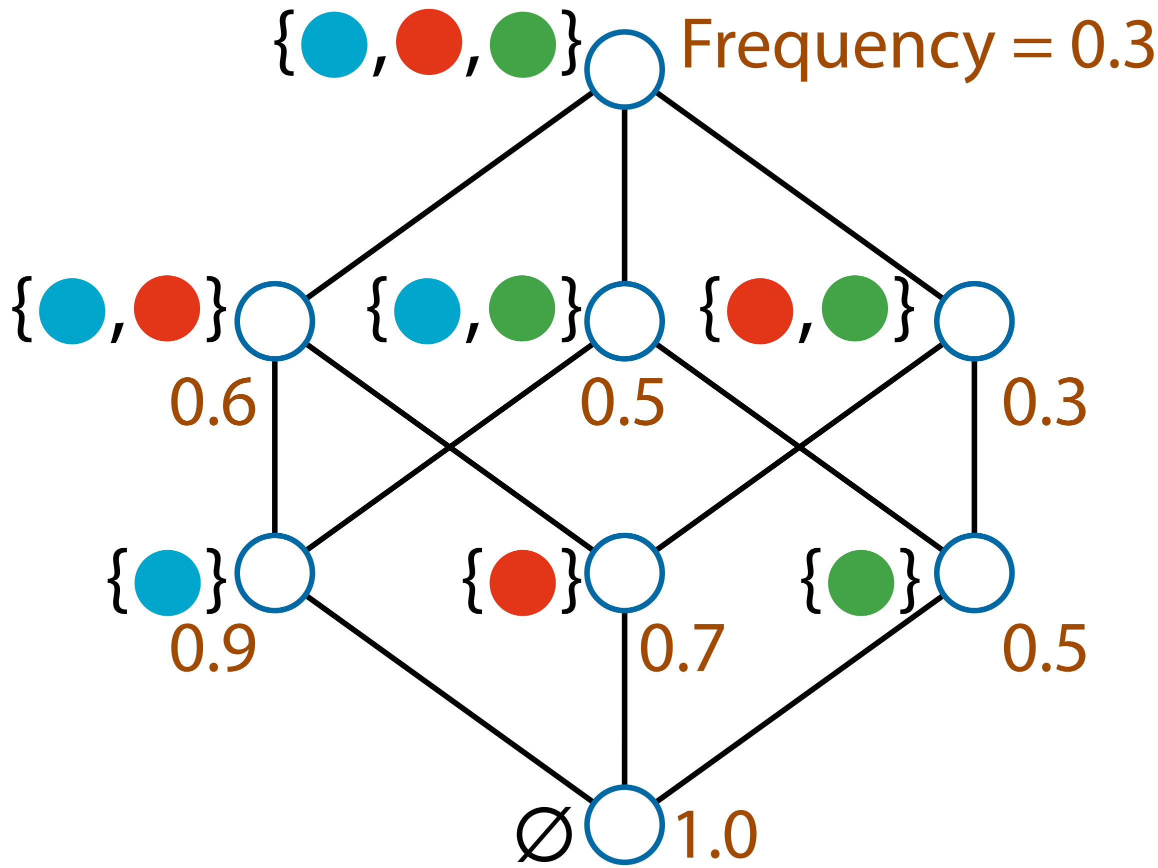
Poset (itemset lattice)



Binary vectors (Transaction database)

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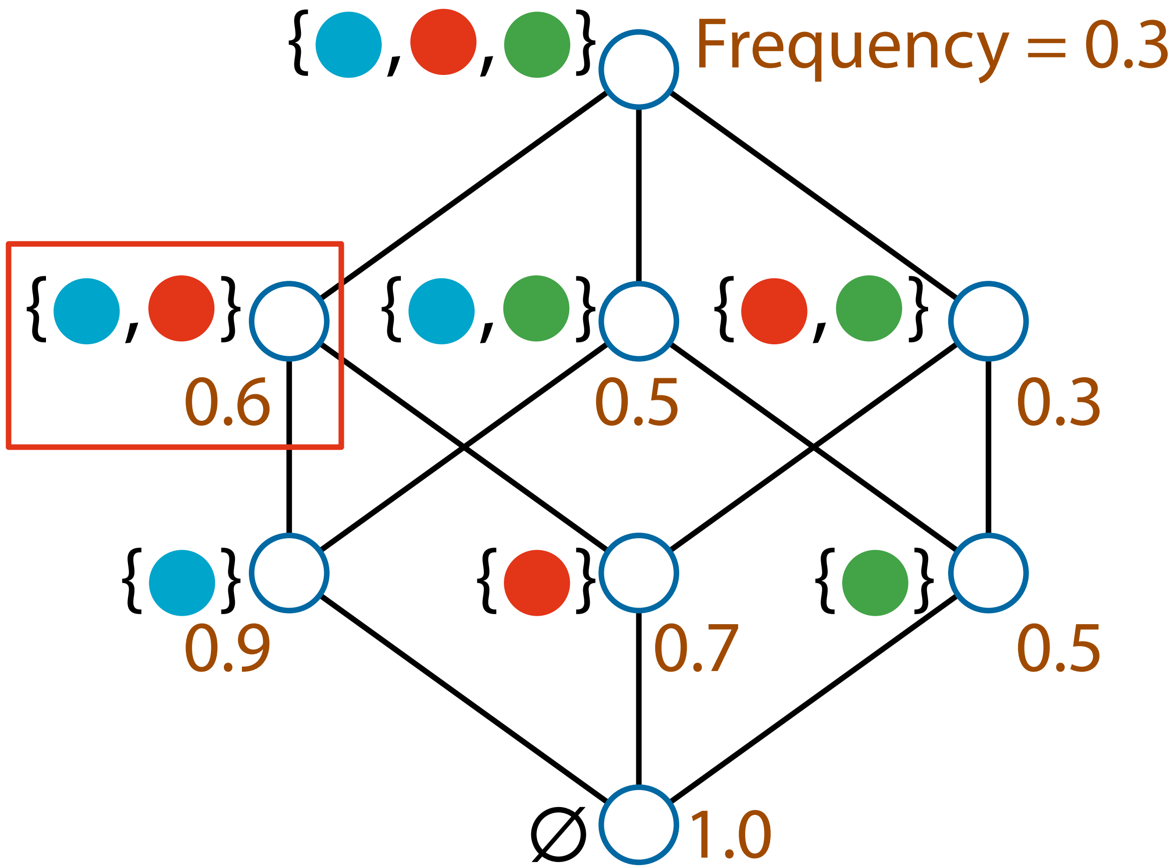
Poset (itemset lattice)



Binary vectors (Transaction database)

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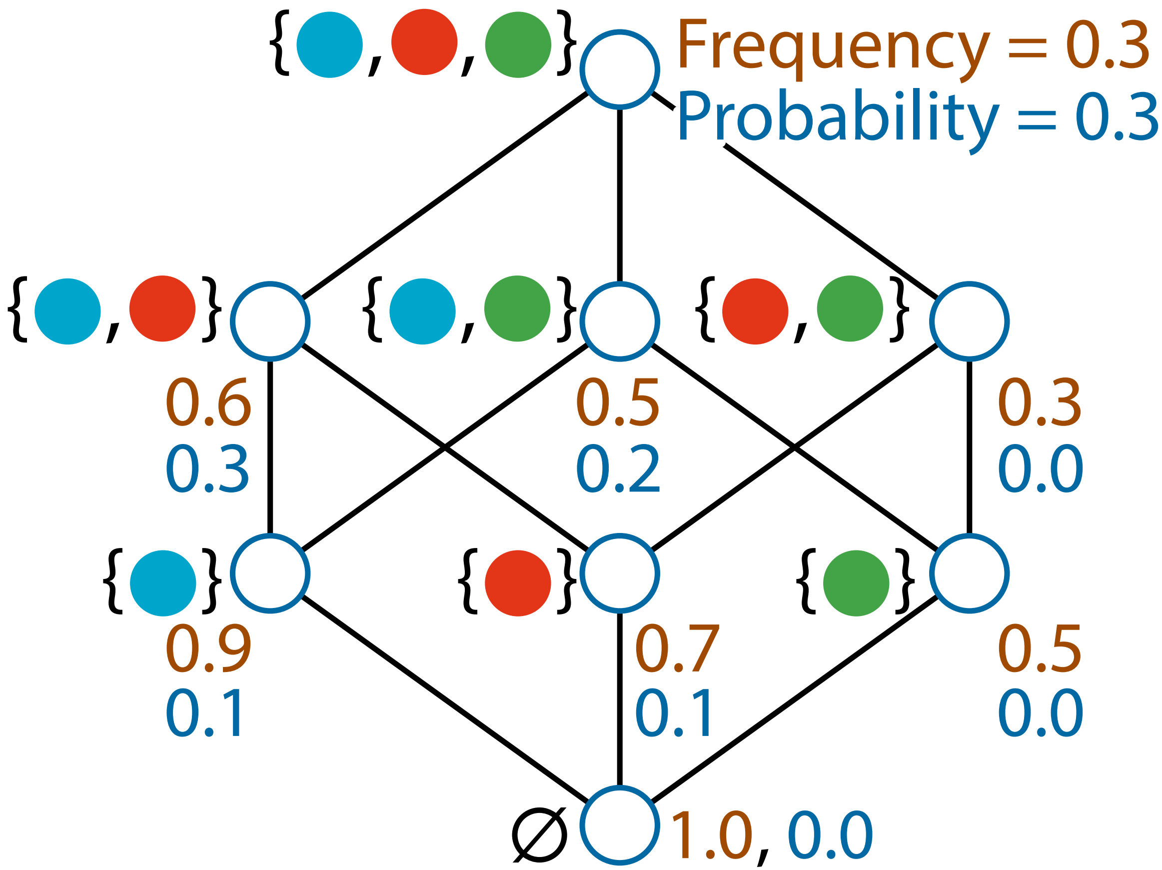
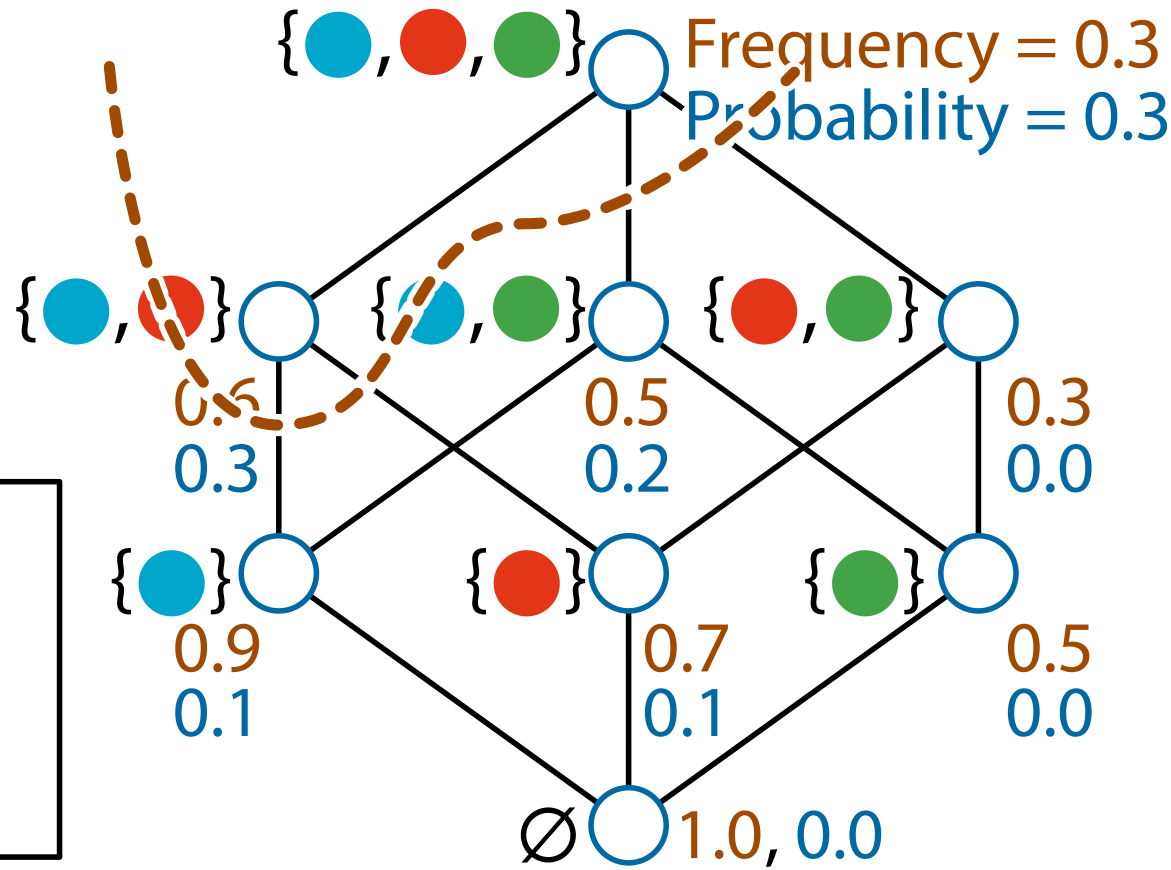
Poset (itemset lattice)



Upward = Pattern mining

Poset (itemset lattice)



η: Frequency

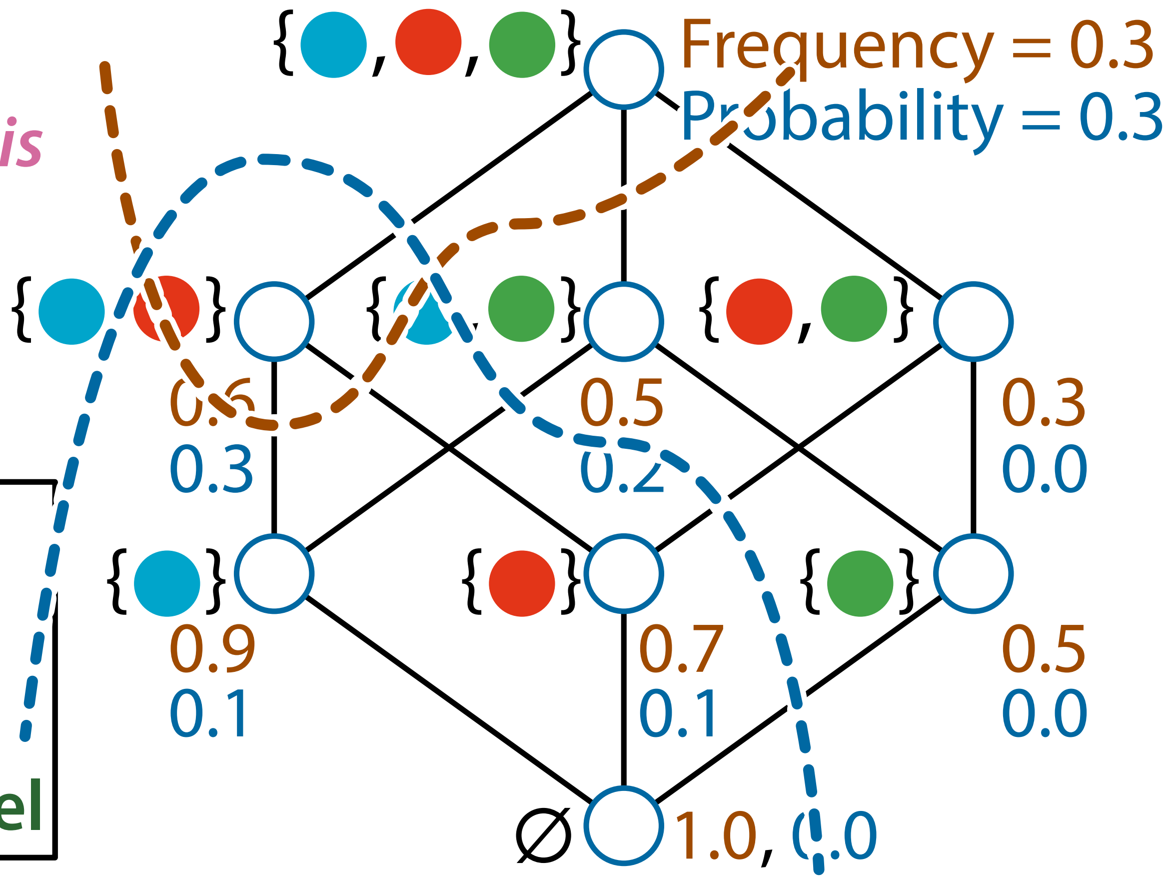
p: Probability

$\eta(\{●,●\}) = p(\{●,●\}) + p(\{●,●,●\})$

Upward = Pattern mining

Downward = Log-linear analysis

Poset (itemset lattice)



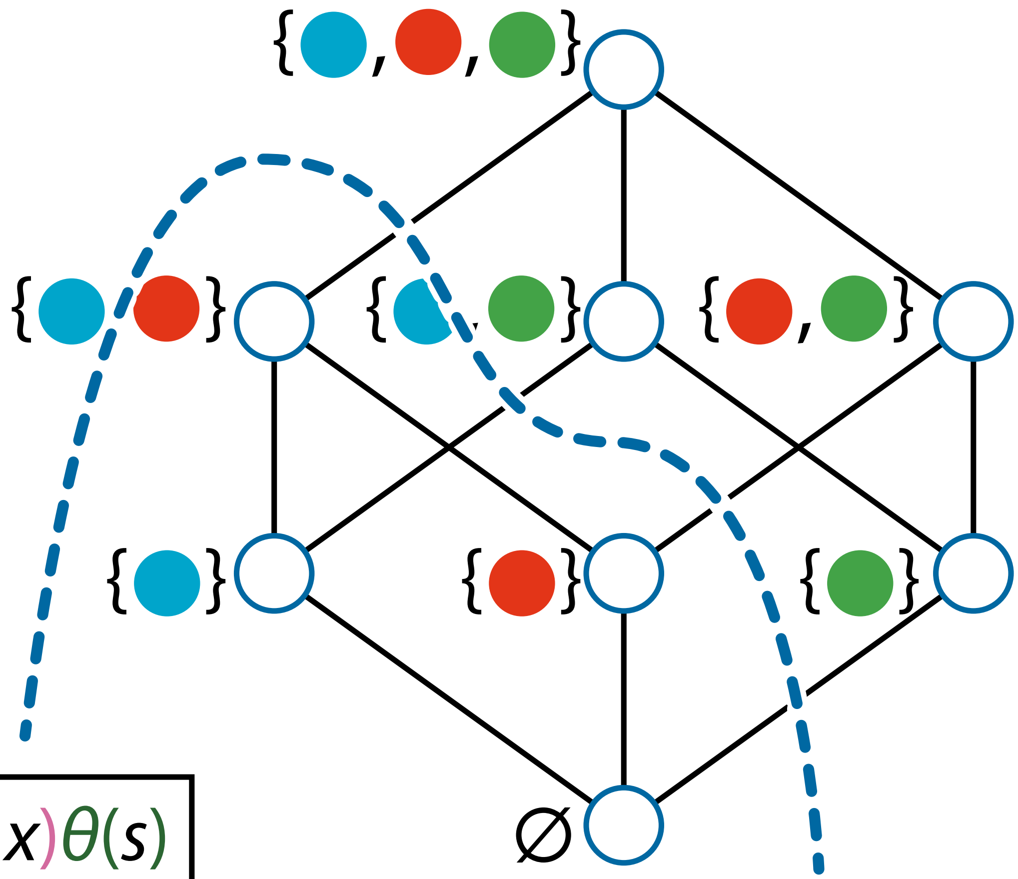
η: Frequency

p: Probability

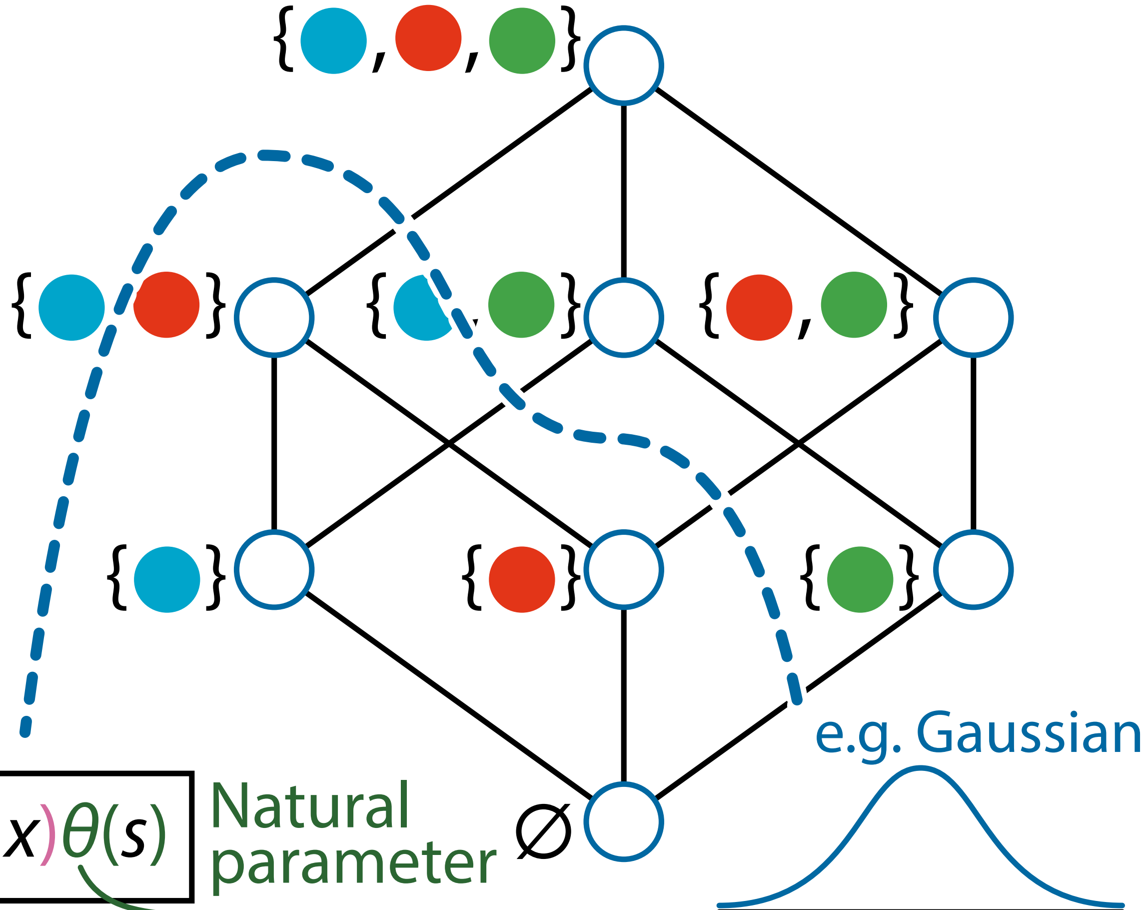
θ: Coefficient of **log-linear model**

$$\eta(\{{\color{cyan}\bullet},{\color{red}\bullet}\}) = p(\{{\color{cyan}\bullet},{\color{red}\bullet}\}) + p(\{{\color{cyan}\bullet},{\color{red}\bullet},{\color{green}\bullet}\})$$

$$\log p(\{{\color{cyan}\bullet},{\color{red}\bullet}\}) = \theta(\{{\color{cyan}\bullet},{\color{red}\bullet}\}) + \theta(\{{\color{cyan}\bullet}\}) + \theta(\{{\color{red}\bullet}\}) + \theta(\emptyset)$$



$$\log p(x) = \sum \zeta(s, x)\theta(s)$$



$$\log p(x) = \sum \zeta(s, x)\theta(s)$$

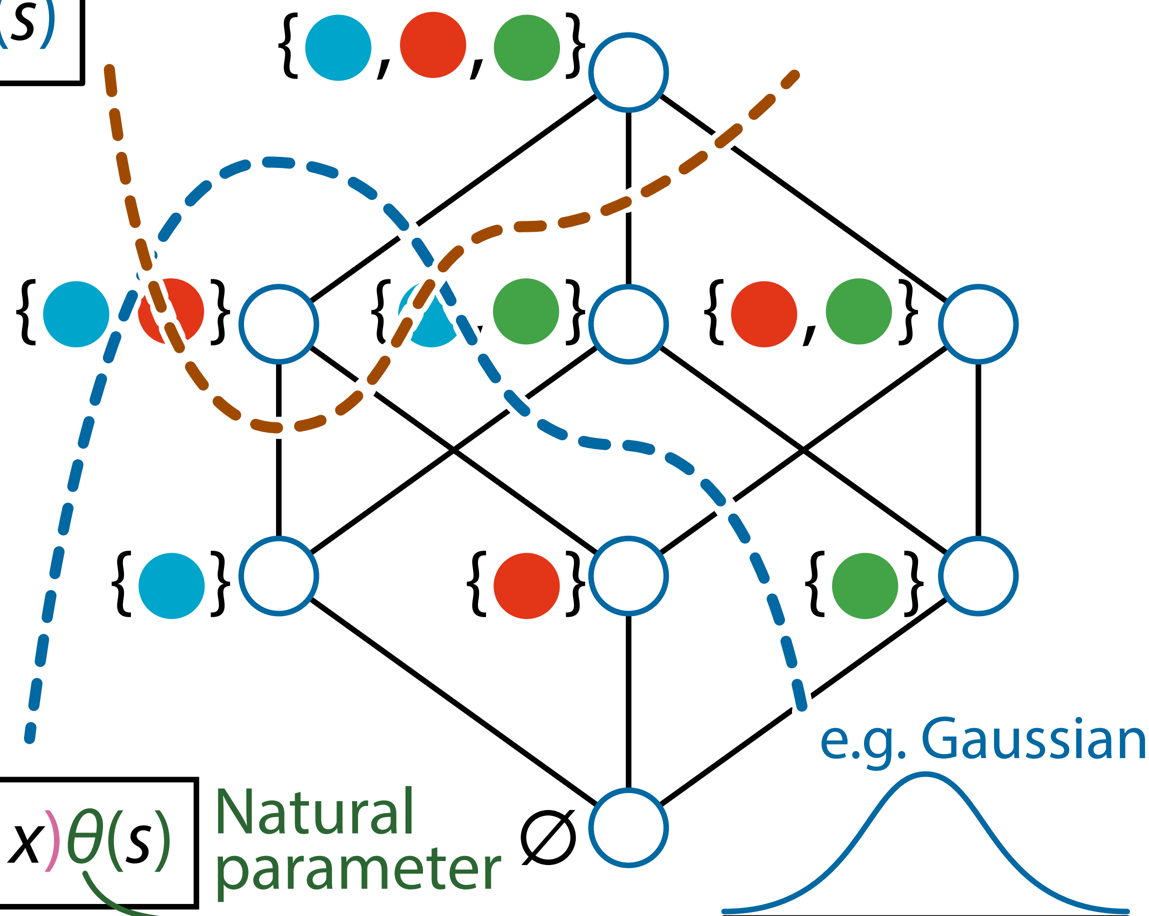
Natural parameter

Exponential family: $$p(x) = \exp\left(\sum \theta(s) F_s(x) - \psi(\theta) \right)$$

$$\eta(x) = \sum \zeta(x, s)p(s)$$

$$\eta(x) = \mathbb{E}[\, F_x(s) \,]$$

Sufficient statistics of exponential family



$$\log p(x) = \sum \zeta(s, x)\theta(s)$$

Exponential family: $p(x) = \exp\left(\sum \theta(s)F_s(x) - \psi(\theta) \right)$

Möbius Inversion on Posets

- Zeta function $\zeta : S \times S \to \{0, 1\}$:

$$\zeta(s, x) = \begin{cases} 1 & \text{if } s \leq x, \\ 0 & \text{otherwise} \end{cases}$$

- Möbius function $\mu : S \times S \to \mathbb{Z}$, defined as $\mu = \zeta^{-1}$:

$$\mu(x, y) = \begin{cases} 1, & \text{if } x = y, \\ -\sum_{x \leq s < y} \mu(x, s) & \text{if } x < y, \\ 0 & \text{otherwise} \end{cases}$$

- The Möbius inversion formula [Rota (1964)]:

$$g(x) = \sum_{s \in S} \zeta(s, x) f(s) \iff f(x) = \sum_{s \in S} \mu(s, x) g(s)$$

Möbius Function Is Generalization of Inclusion-Exclusion Principle

- For sets A, B, C,

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |B \cap C| - |A \cap C| + |A \cap B \cap C|$$

- In general, for $A_1, A_2, \ldots, A_n$,

$$\left|\bigcup_i A_i\right| = \sum_{J \subseteq \{1,\ldots,n\}, J \neq \varnothing} (-1)^{|J|-1} \left|\bigcap_{j \in J} A_j\right|$$

- The Möbius function μ is the generalization of "$(-1)^{|J|-1}$"

Log-linear Model with Möbius Inversion

- Log-linear model and its sufficient statistics:

$$\log p(x) = \sum_{s \in S} \zeta(s, x)\theta(s) = \sum_{s \leq x} \theta(s),$$

$$\eta(x) = \sum_{s \in S} \zeta(x, s)p(s) = \sum_{s \geq x} p(s)$$

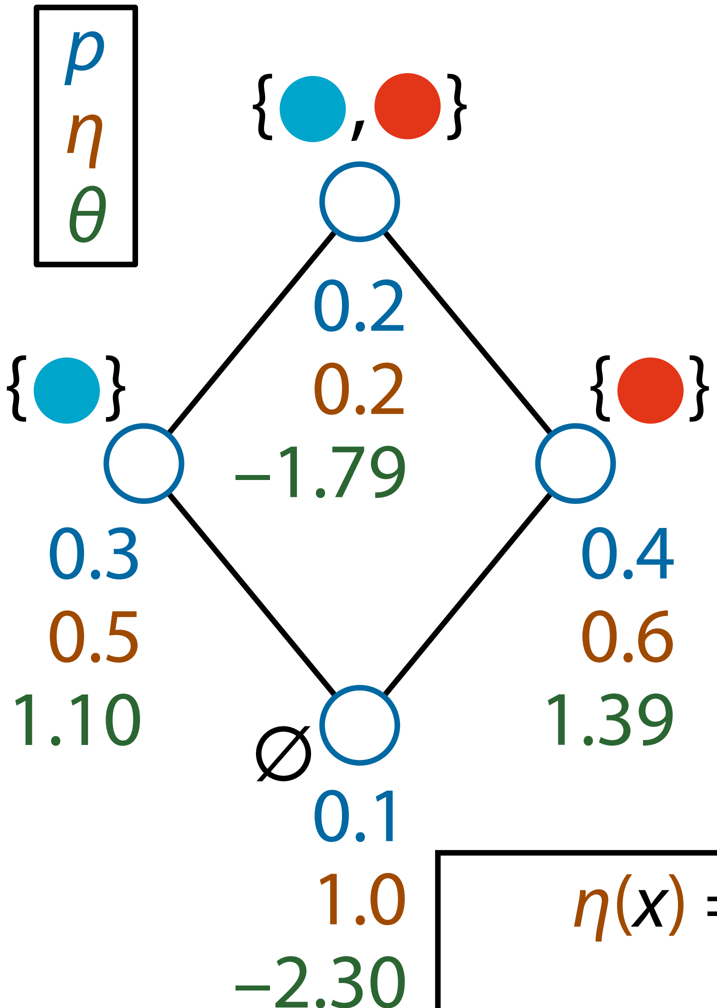
  - Generalization of the log-linear model on binary vectors:

$$\log p(\boldsymbol{x}) = \sum_{i} \theta^{i} x^{i} + \sum_{i<j} \theta^{ij} x^{i} x^{j} + \cdots + \theta^{1\ldots n} x^{1} x^{2} \ldots x^{n},$$

- From the Möbius inversion formula,

$$\theta(x) = \sum_{s \in S} \mu(s, x) \log p(s), \quad p(x) = \sum_{s \in S} \mu(x, s)\eta(s)$$

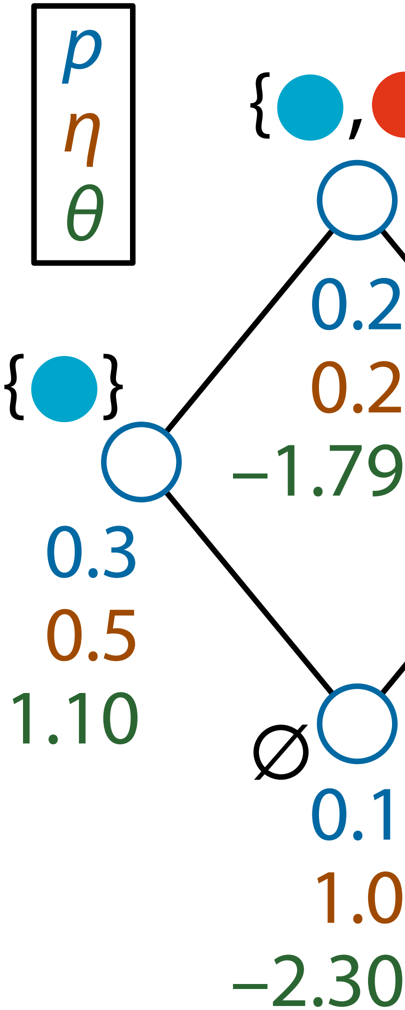
Triple for each node

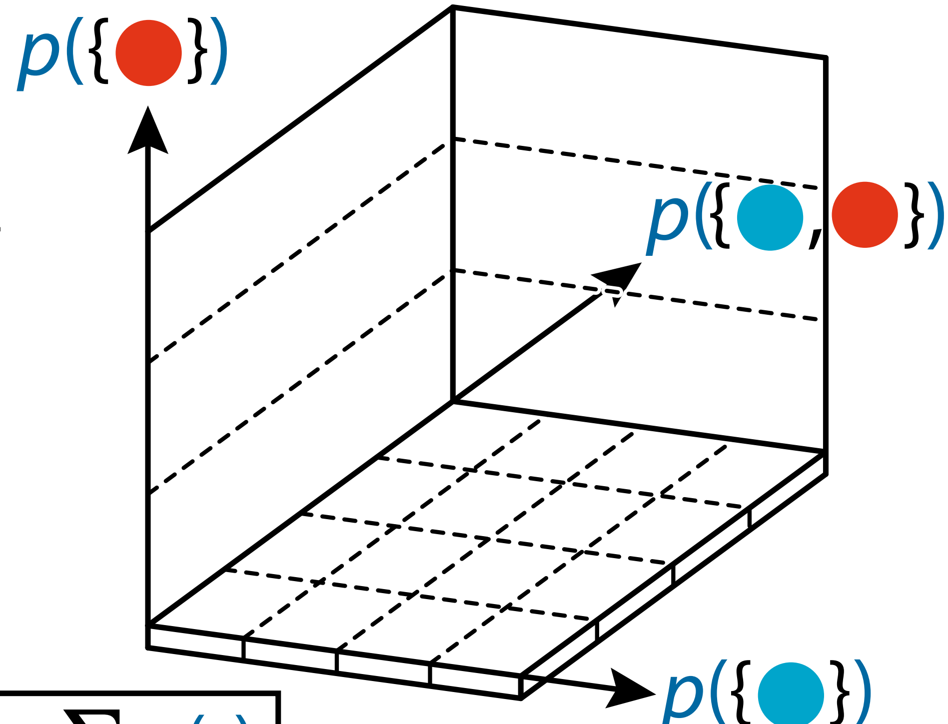


$$\eta(x) = \sum_{s \geq x} p(s)$$

$$\log p(x) = \sum_{s \leq x} \theta(s)$$

Triple for each node





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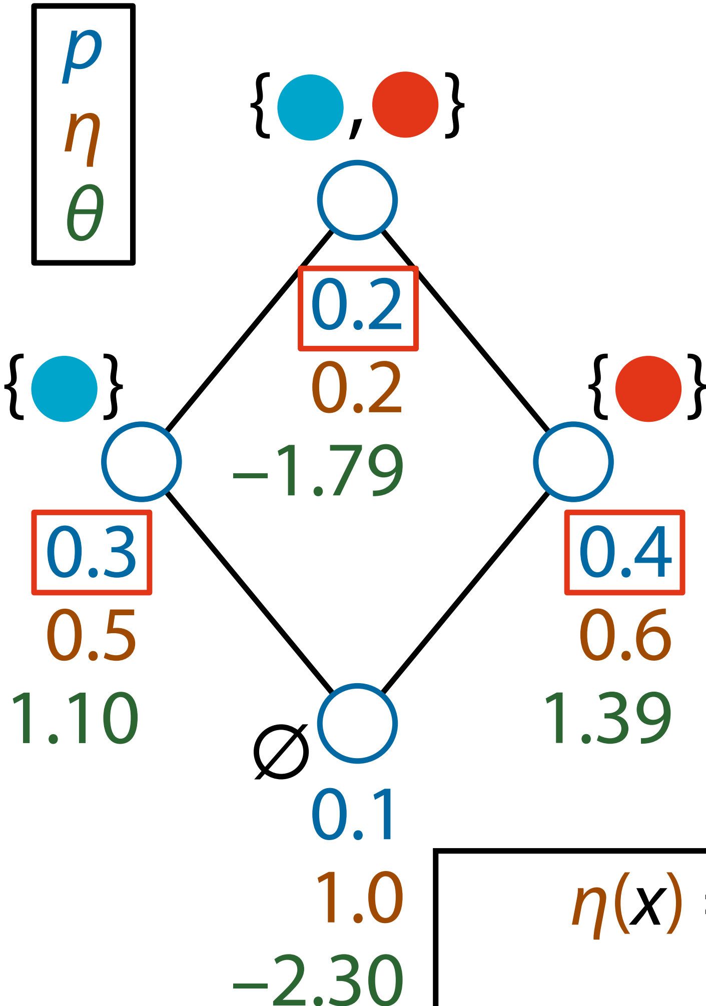
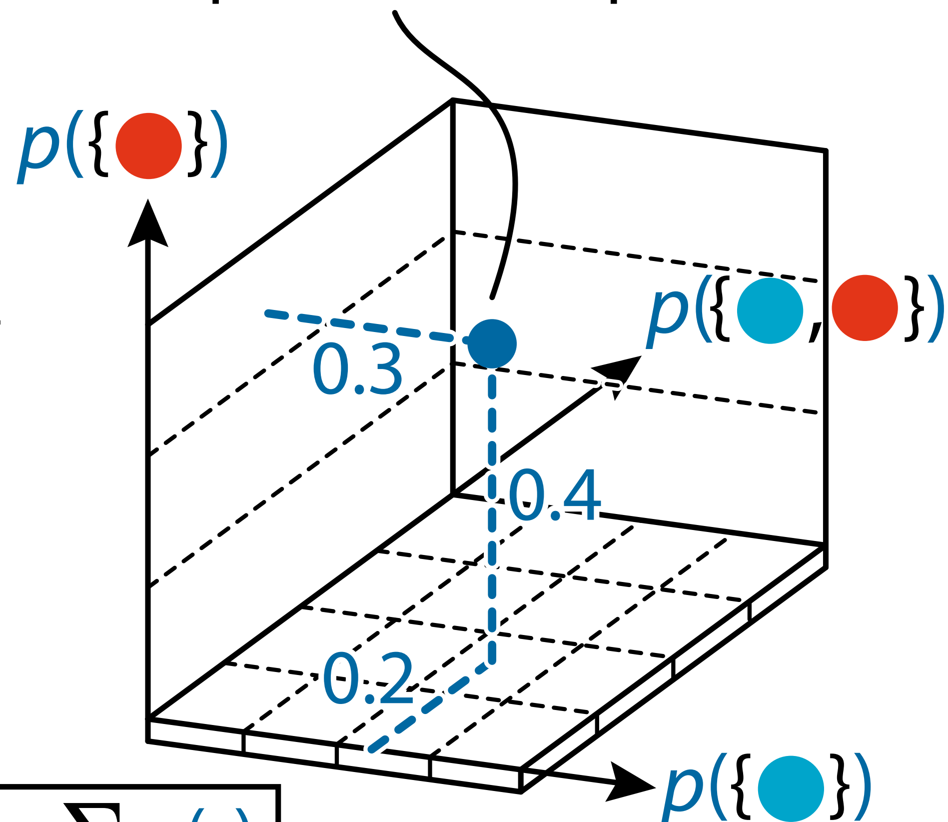
Triple for each node



Probability distribution is a "point" in 3D space



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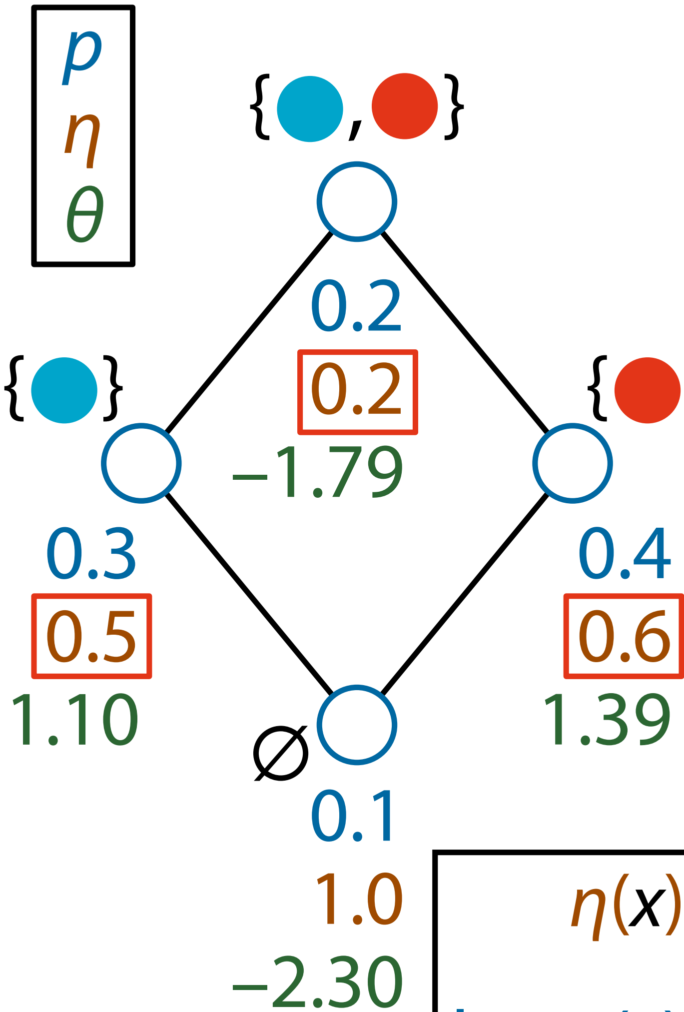
Triple for each node



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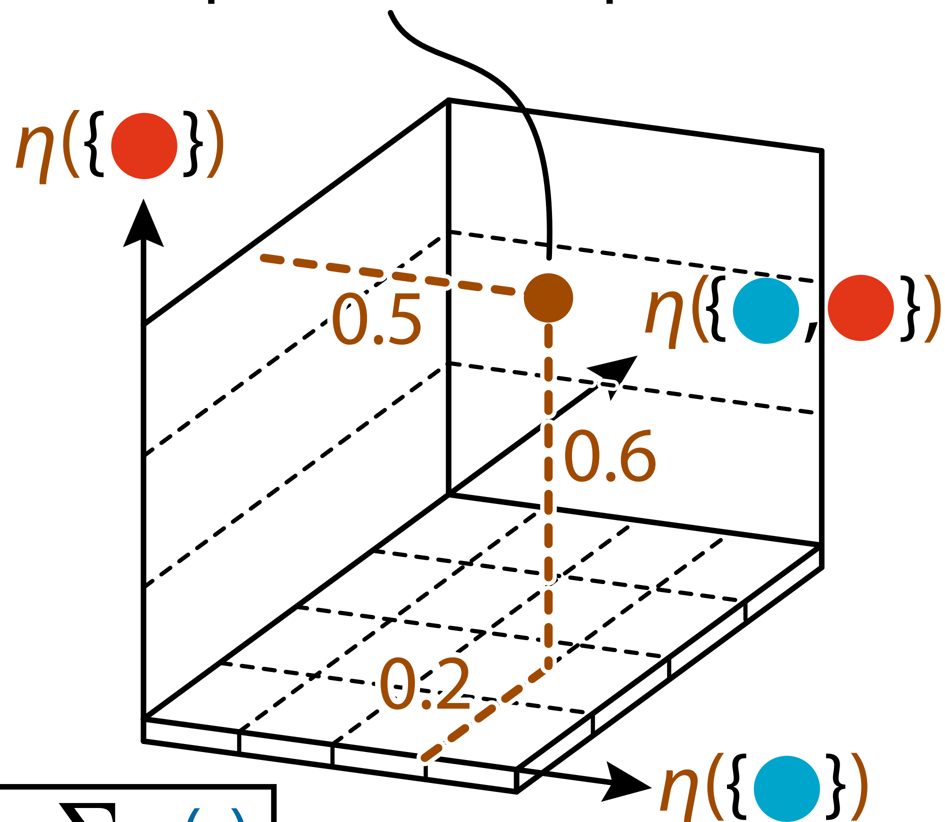

$$\eta(x) = \sum_{s \geq x} p(s)$$

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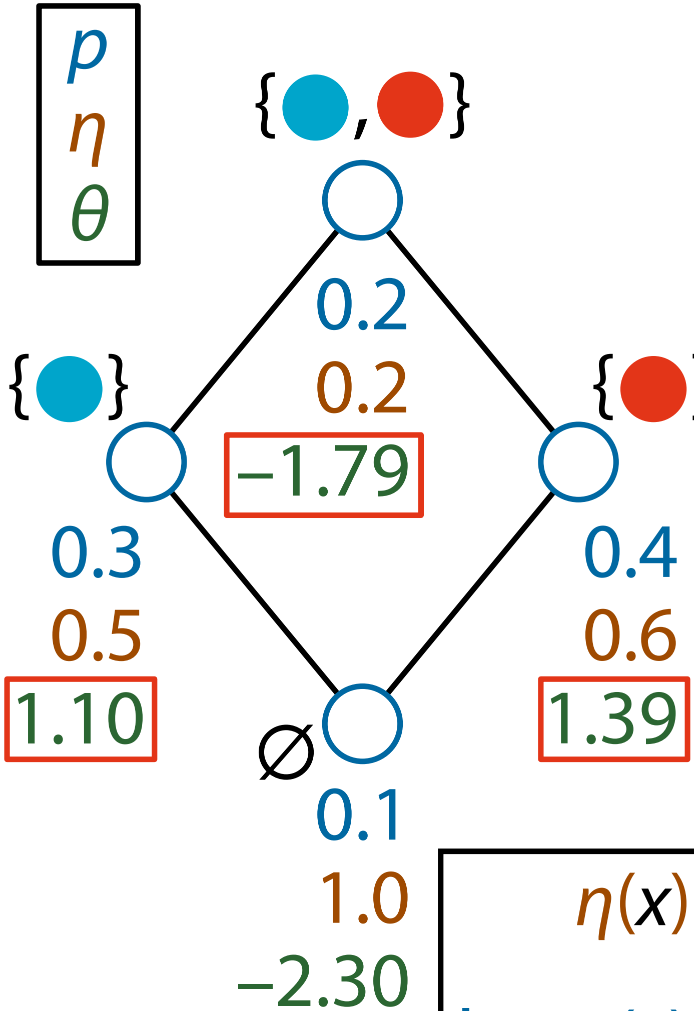
Triple for each node



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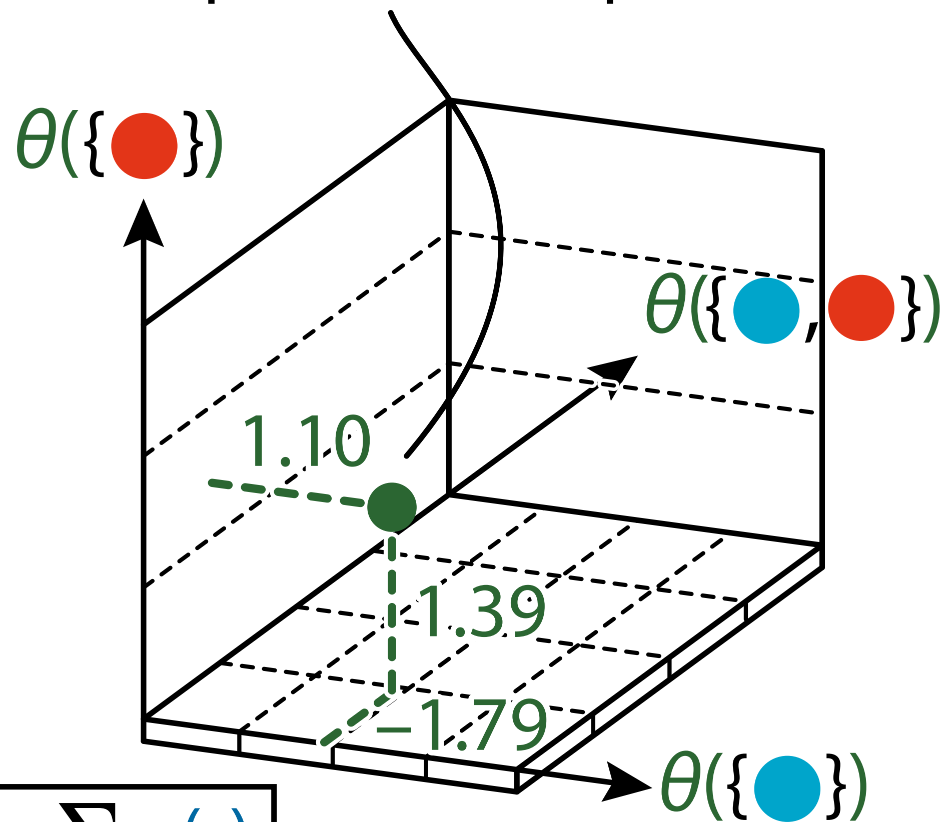

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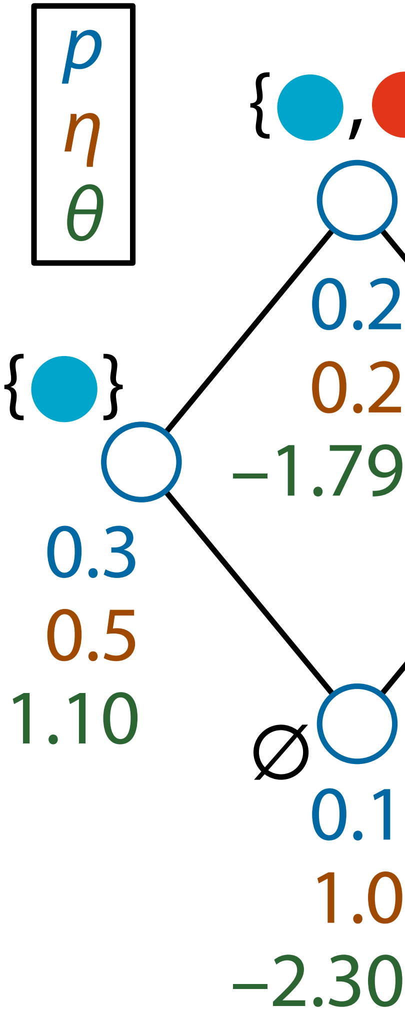
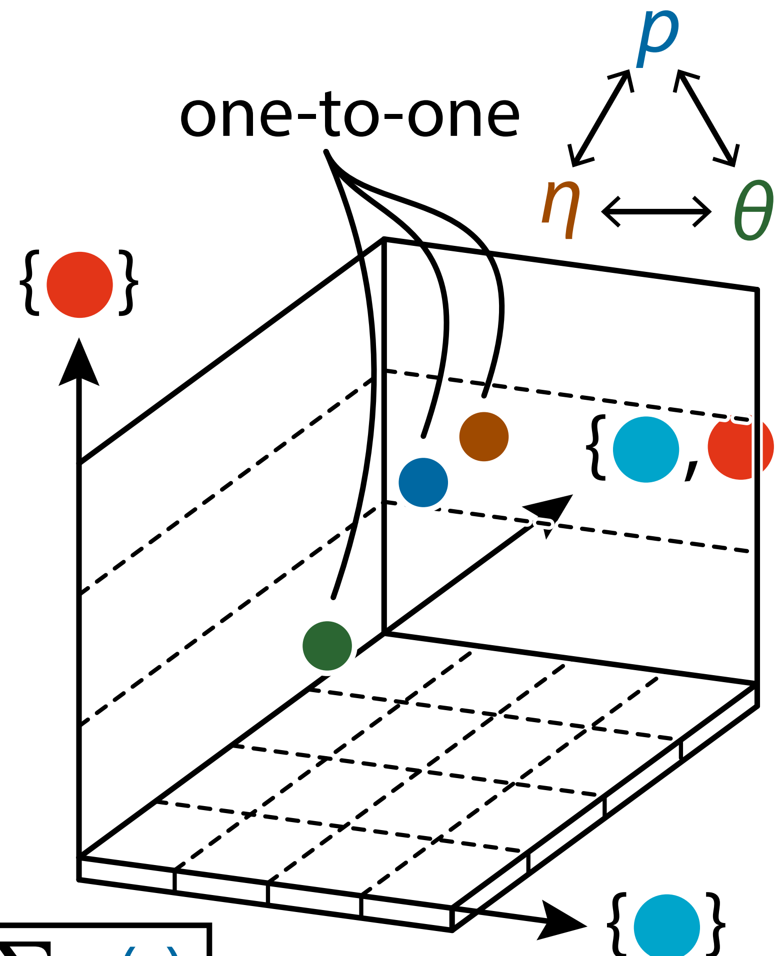
Triple for each node





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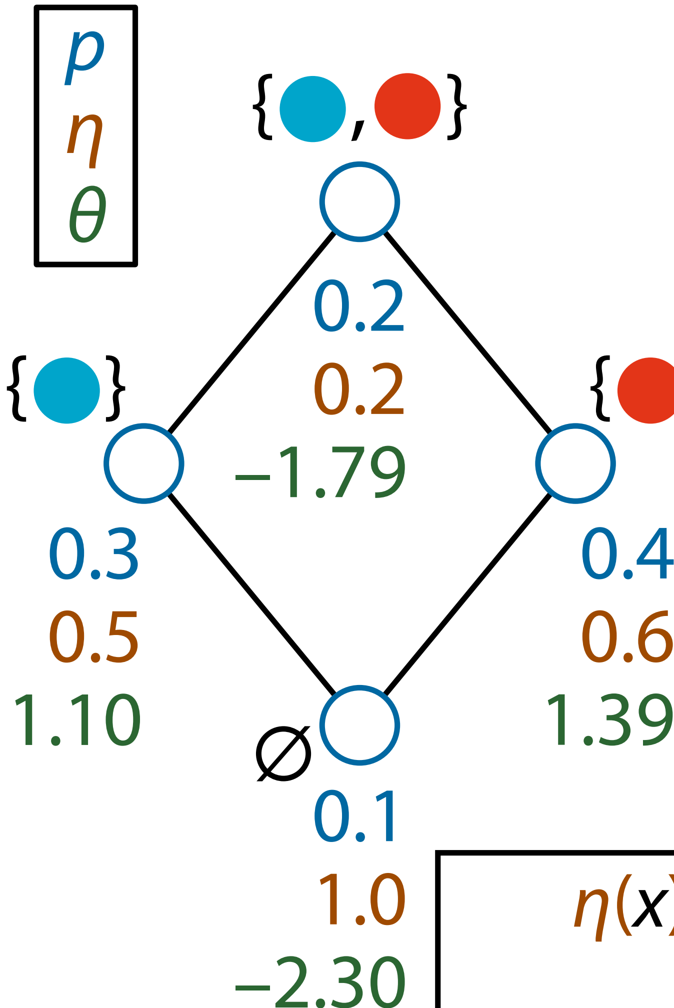

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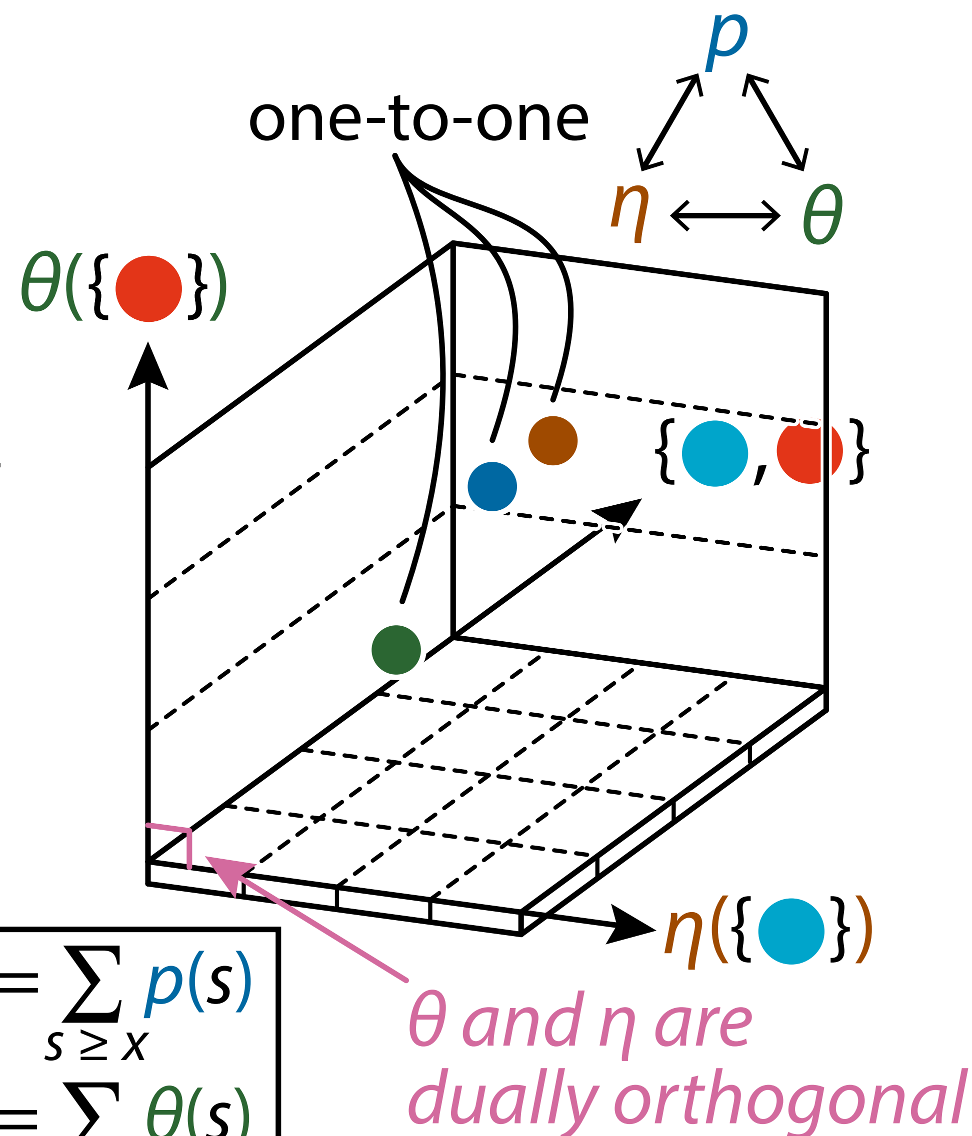


Orthogonality of $\boldsymbol{\theta}$ and $\boldsymbol{\eta}$

- From Möbius inversion,

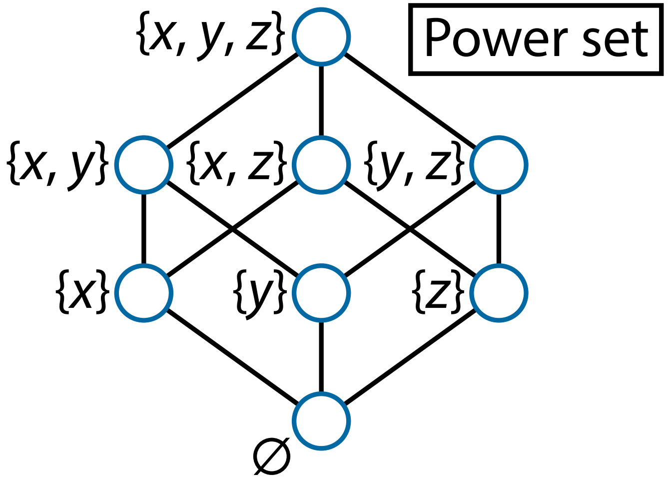
$$\sum_{s \in S} \zeta(x, s)\mu(s, y) = \delta_{x,y}, \quad \delta_{x,y} = \begin{cases} 1 & \text{if } x = y, \\ 0 & \text{otherwise} \end{cases}$$

- θ and η are dually orthogonal:

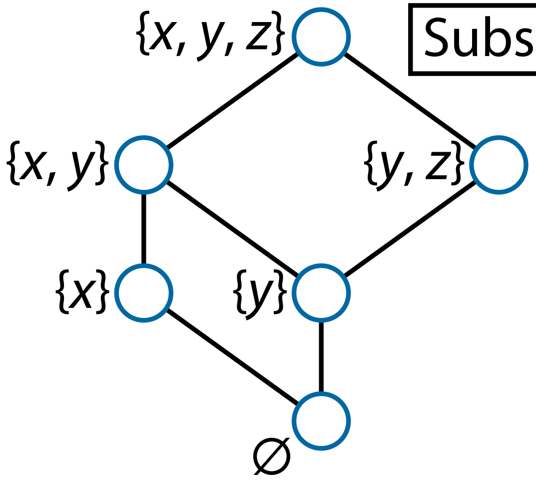
$$\mathrm{E}\left[\frac{\partial}{\partial \theta(x)} \log p(s) \frac{\partial}{\partial \eta(y)} \log p(s)\right] = \sum_{s \in S} \zeta(x, s)\mu(s, y) = \delta_{x,y}$$

- Partial order structure leads to the same dually flat structure with the exponential family

Existing Approach Limited To Power Set

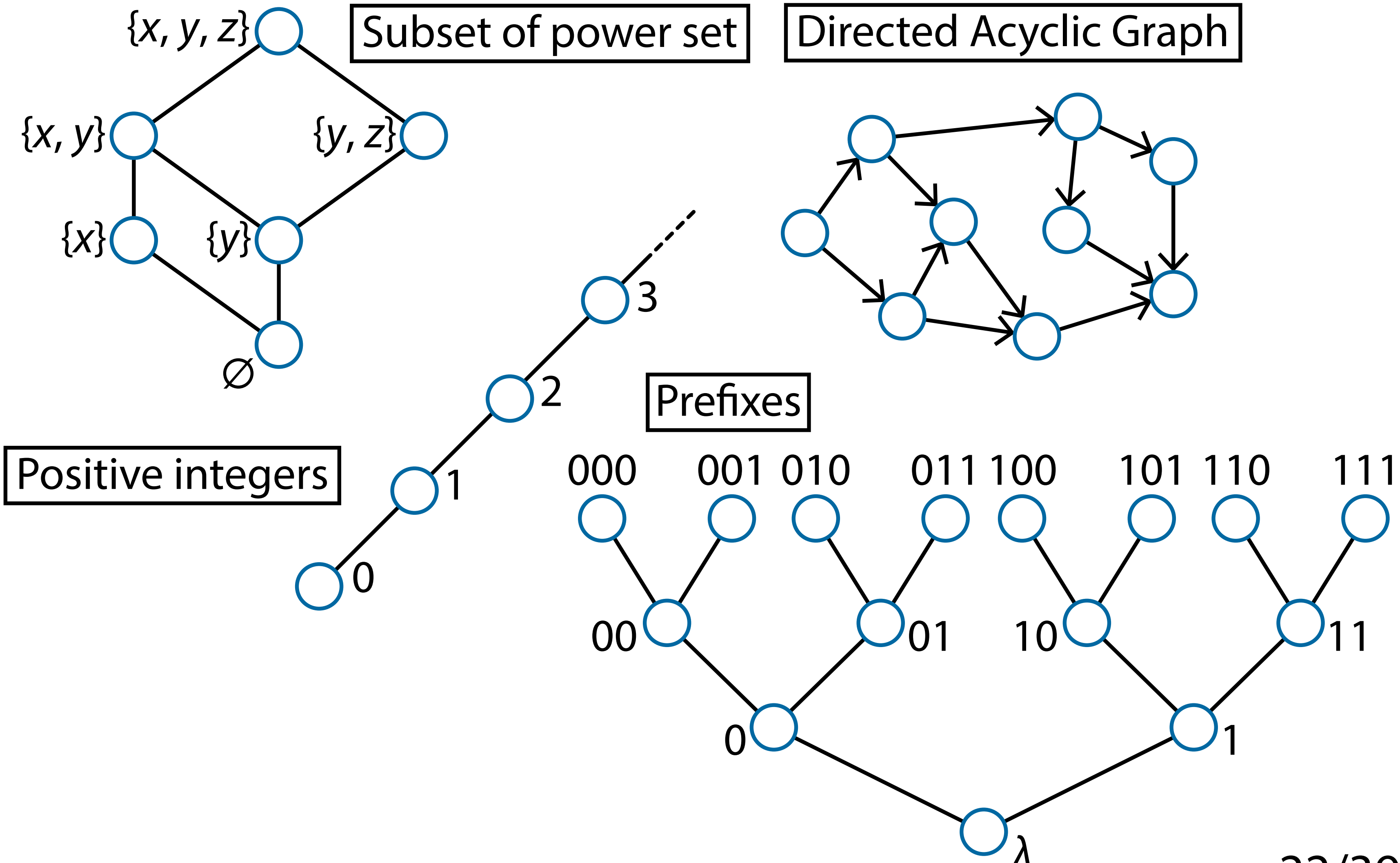


Our Approach Applies To Any Posets



Subset of power set

Our Approach Applies To Any Posets



KL Divergence Decomposition

- KL divergence decomposition:

  $$D_{\mathrm{KL}}[P, R] = D_{\mathrm{KL}}[P, Q] + D_{\mathrm{KL}}[Q, R]$$

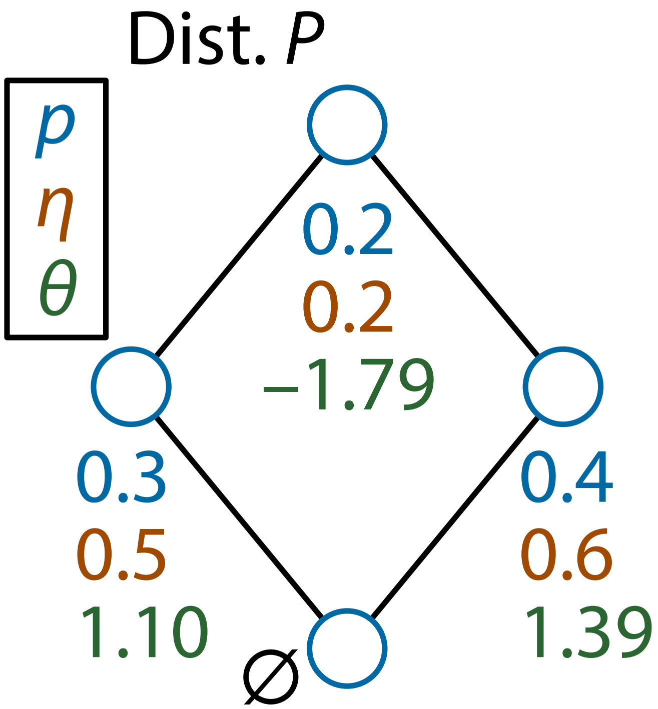
  with Q s.t. $\theta_Q(x) = \theta_R(x)$ or $\eta_Q(x) = \eta_P(x)$ for all $x \in S \setminus \{\bot\}$

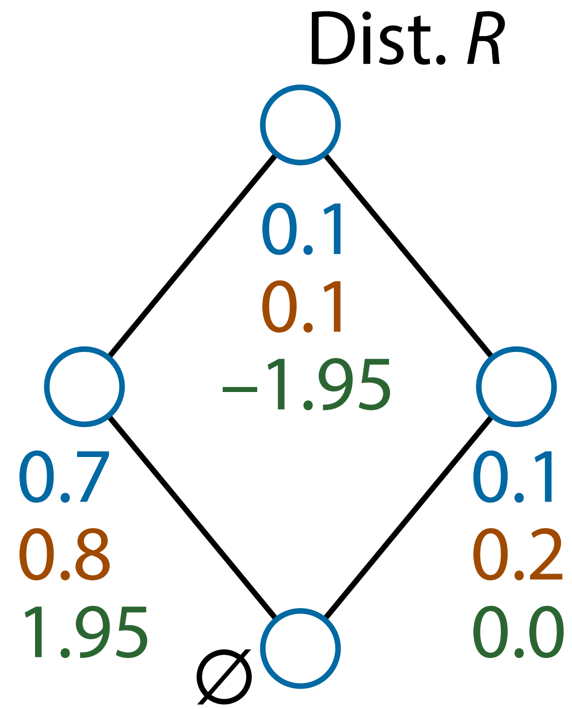
  - Q is called the mixed distribution of (P, R)
  - It is known as the (generalized) Pythagoras theorem in Information Geometry

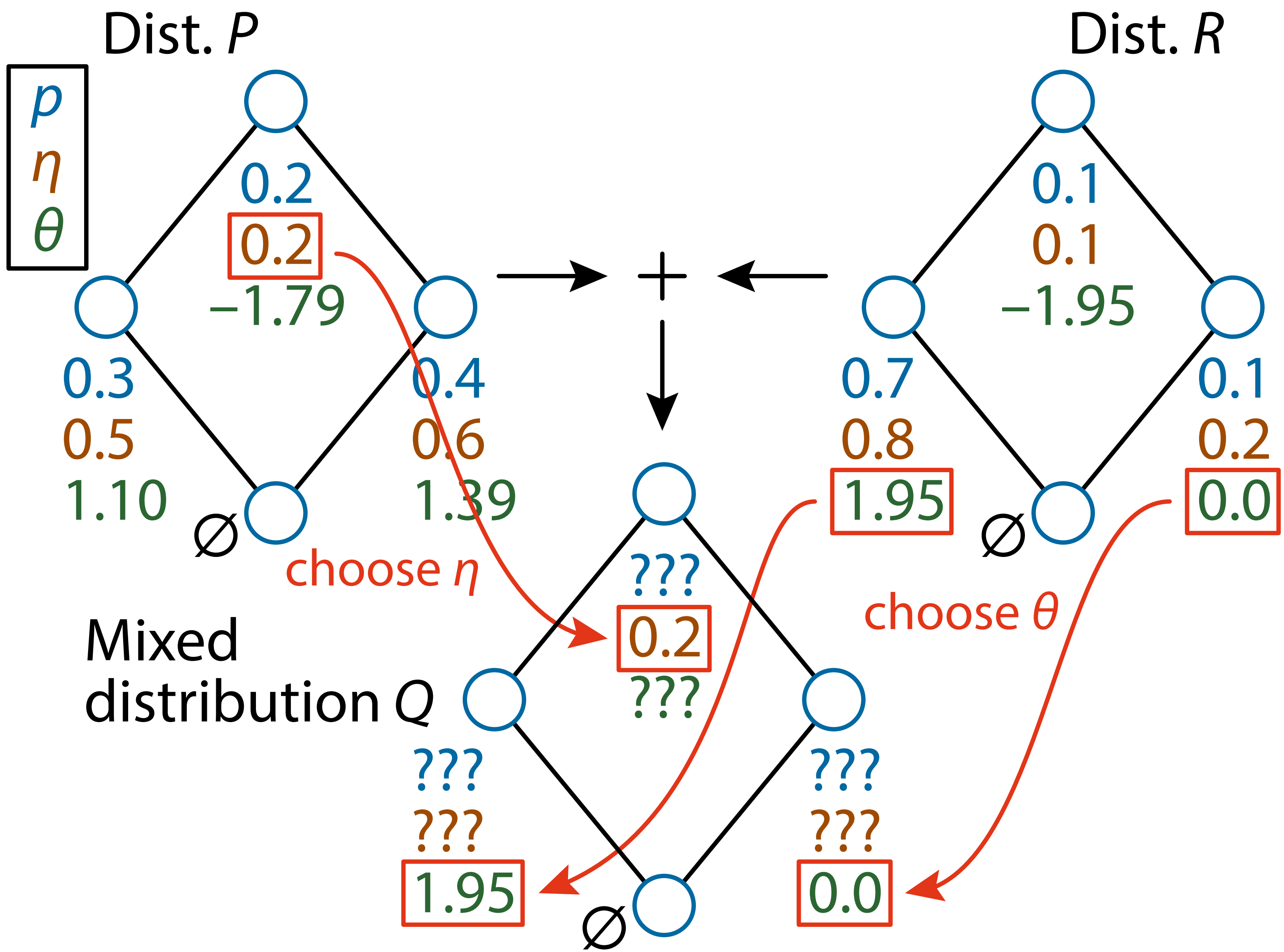
- We can derive from Möbius inversion:

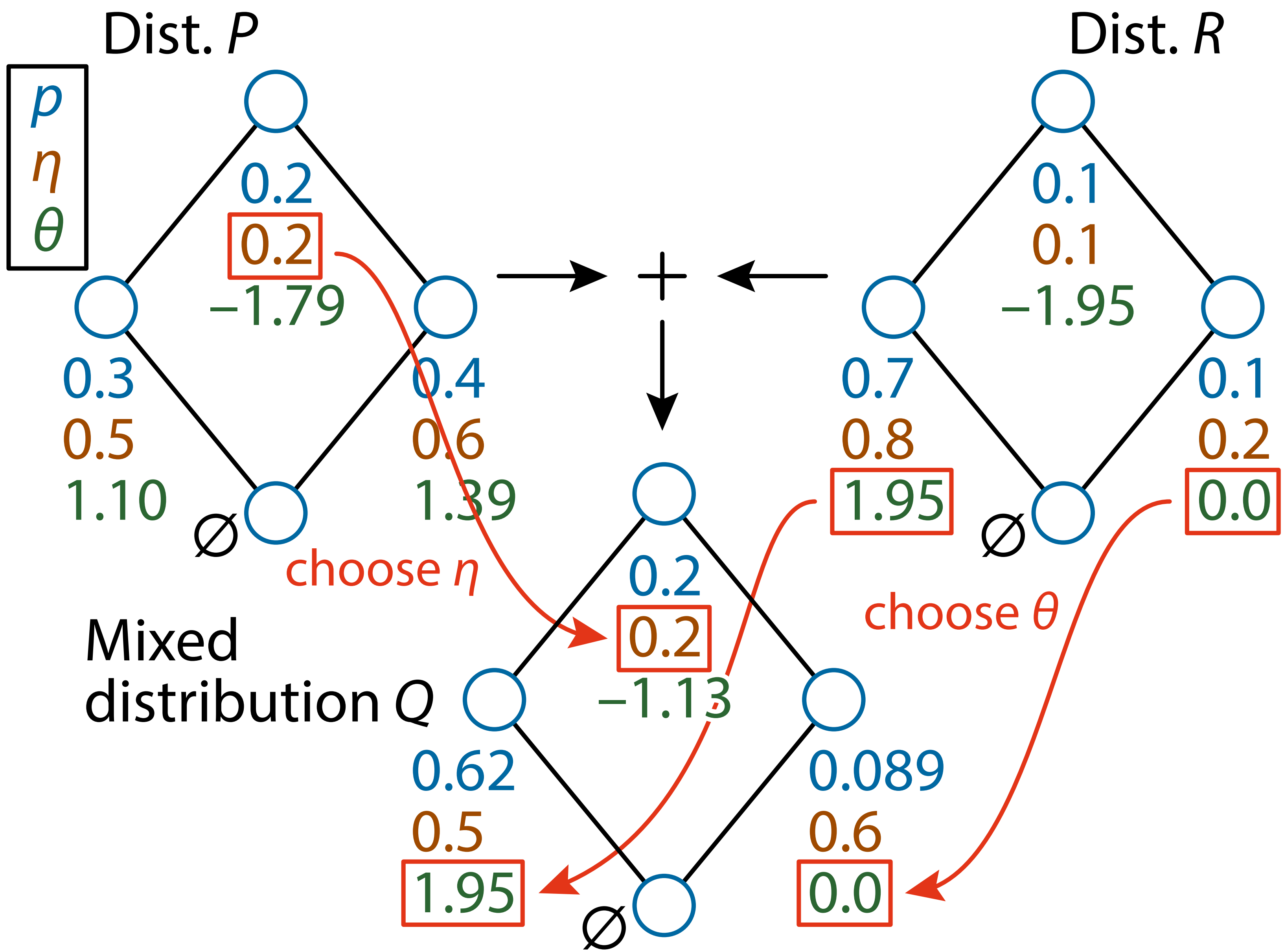
  $$D_{\mathrm{KL}}[P, Q] + D_{\mathrm{KL}}[Q, R] - D_{\mathrm{KL}}[P, R]$$

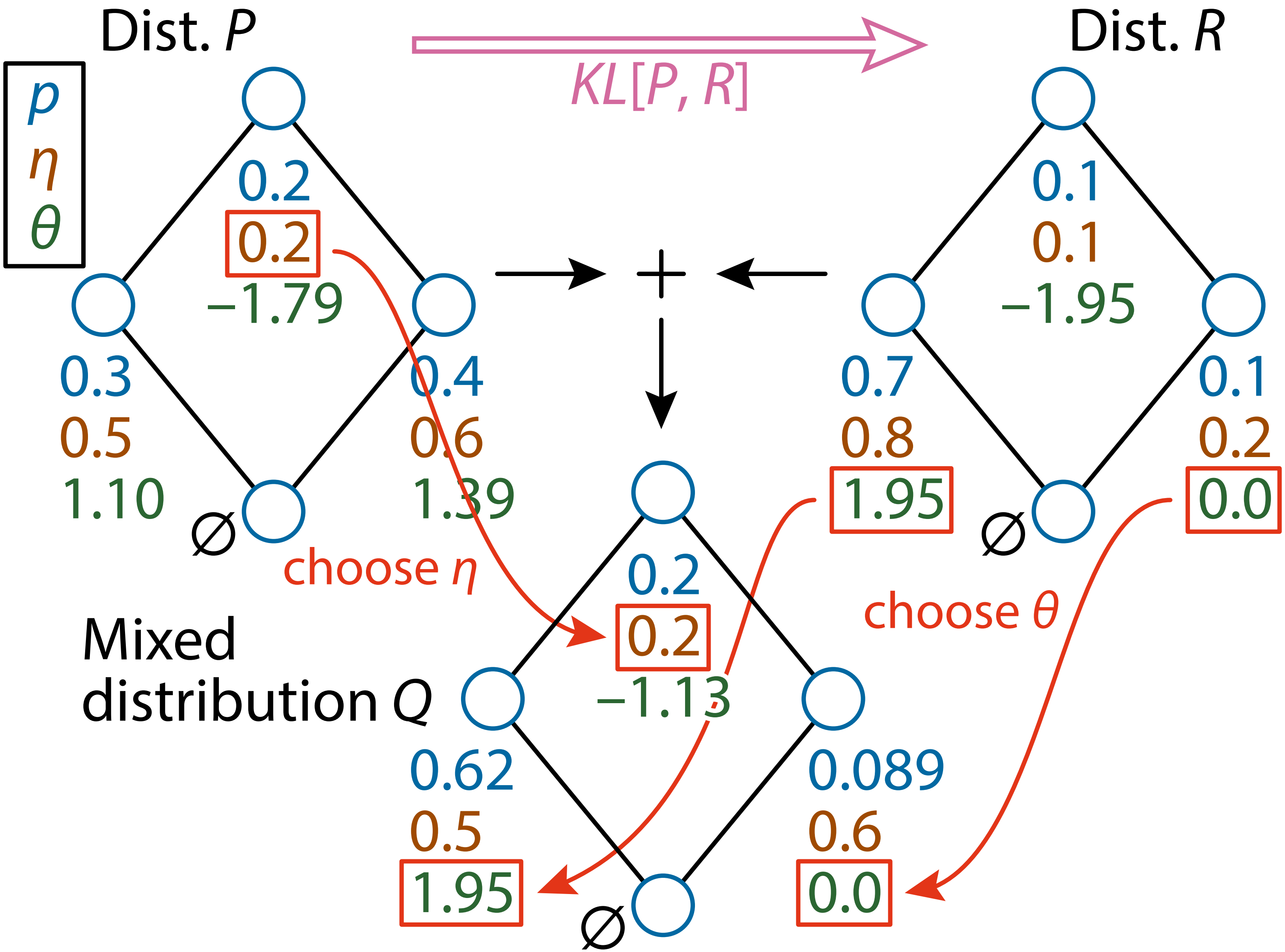
  $$= \sum_{s \in S} (\eta_Q(s) - \eta_P(s))(\theta_Q(s) - \theta_R(s))$$


Dist. *P*
p
η
θ
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅

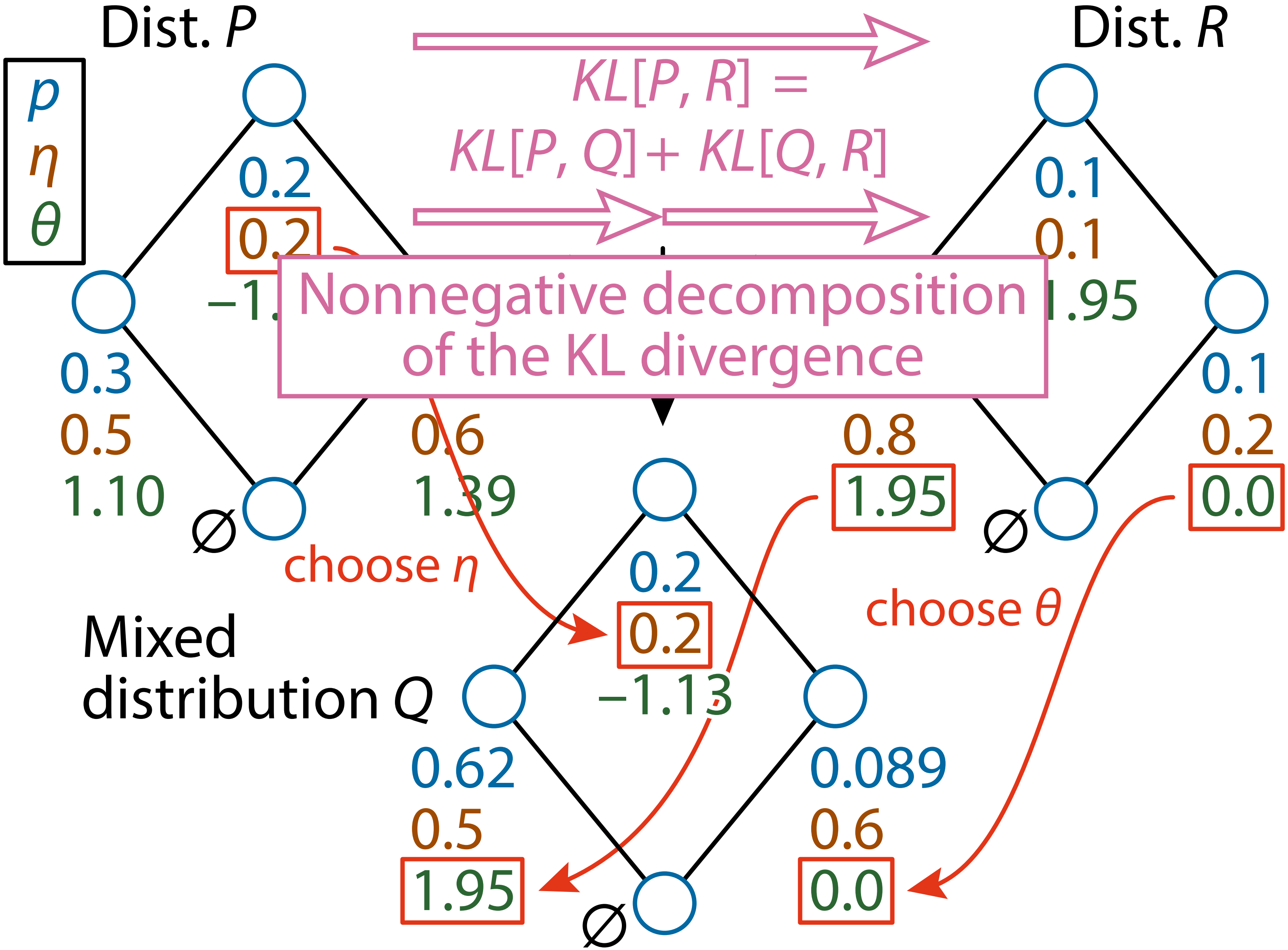

Dist. *R*
0.1
0.1
−1.95
0.7
0.8
1.95
0.1
0.2
0.0
∅


Dist. P
Dist. R
p
η
θ
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
0.1
0.1
−1.95
0.7
0.8
1.95
0.1
0.2
0.0
∅
+
choose η
choose θ
Mixed distribution Q
???
0.2
???
???
???
1.95
???
???
0.0
∅

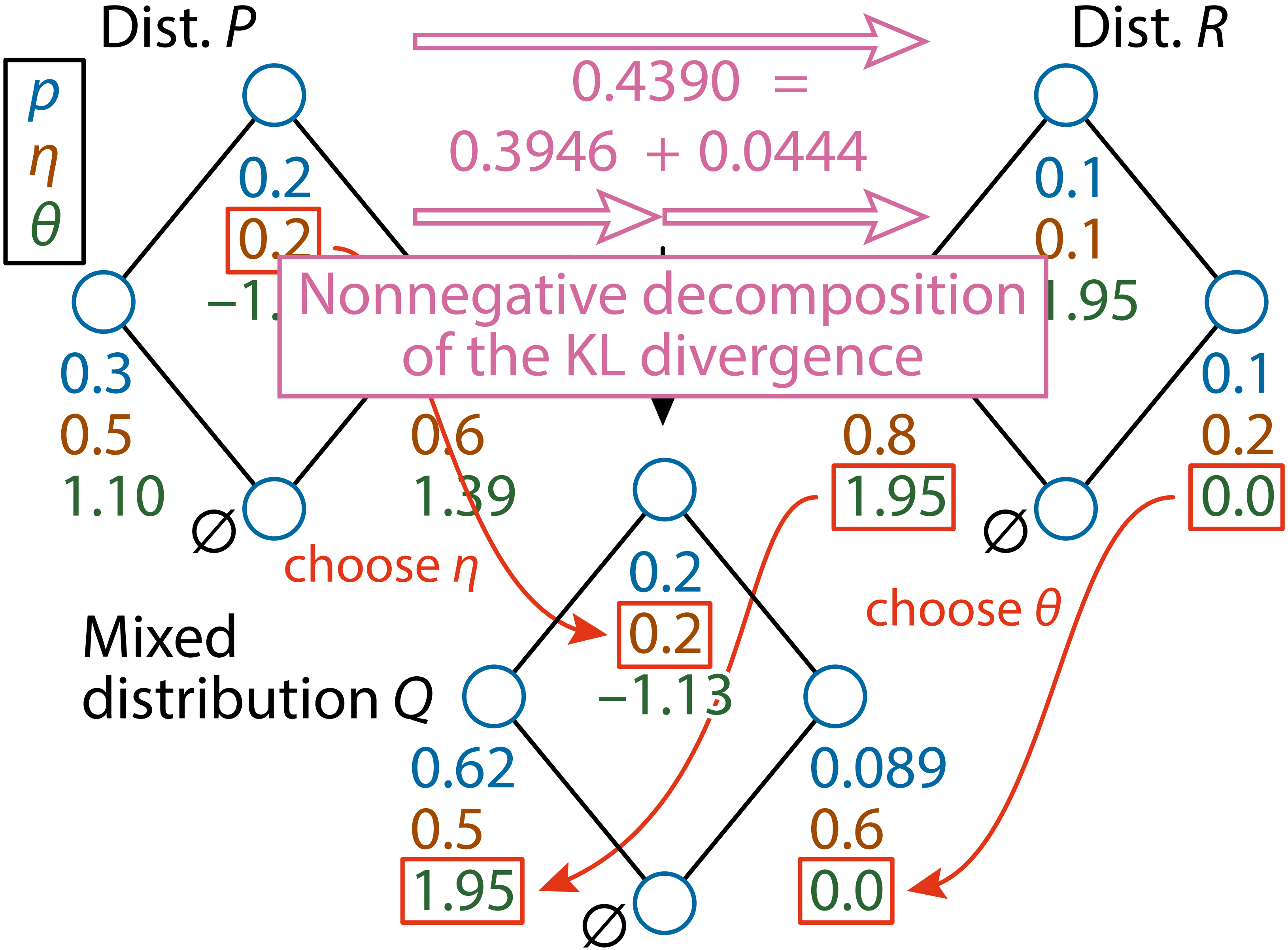

Dist. P
p
η
θ
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
choose η
Dist. R
0.1
0.1
−1.95
0.7
0.8
1.95
0.1
0.2
0.0
∅
choose θ
+
Mixed
distribution Q
0.2
0.2
−1.13
0.62
0.5
1.95
0.089
0.6
0.0
∅



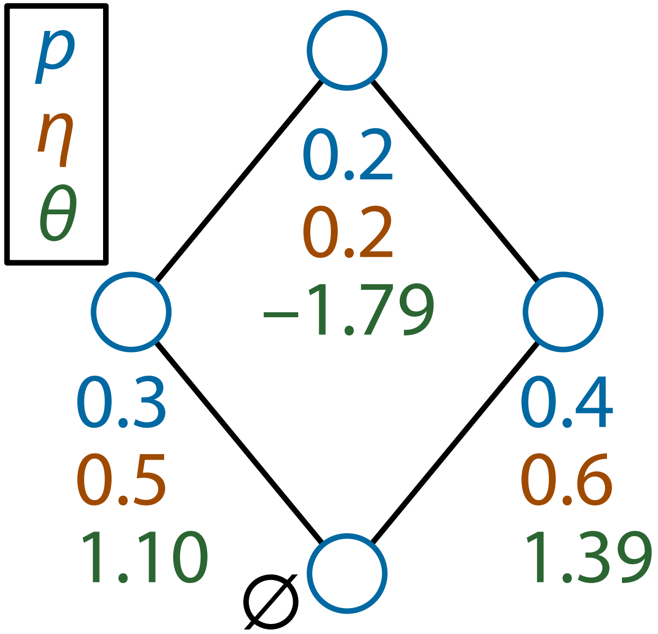
Dist. P
p
η
θ
KL[P, R]
Dist. R
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
choose η
0.1
0.1
−1.95
0.7
0.8
1.95
0.1
0.2
0.0
∅
choose θ
Mixed distribution Q
0.2
0.2
−1.13
0.62
0.5
1.95
0.089
0.6
0.0
∅



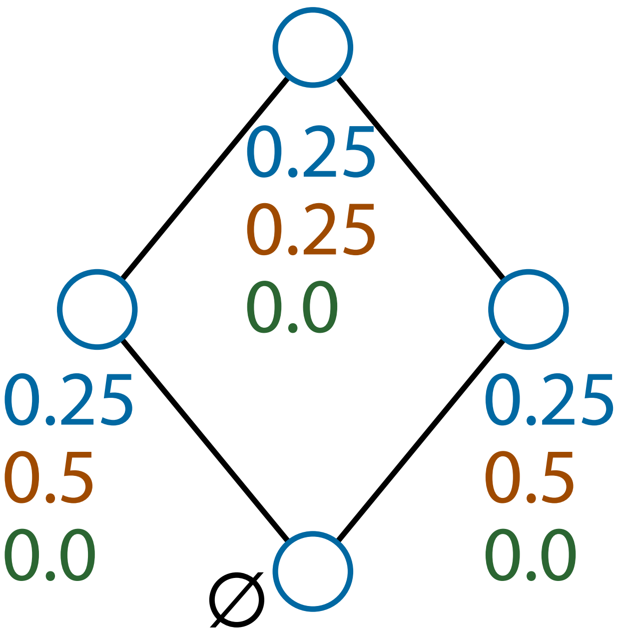
Dist. P
Dist. R
p
η
θ
KL[P, R] =
KL[P, Q] + KL[Q, R]
Nonnegative decomposition of the KL divergence
0.2
0.2
0.3
0.5
1.10
0.6
1.39
0.1
0.1
1.95
0.1
0.2
0.0
0.8
1.95
choose η
choose θ
Mixed distribution Q
0.2
0.2
−1.13
0.62
0.5
1.95
0.089
0.6
0.0
∅
∅
∅

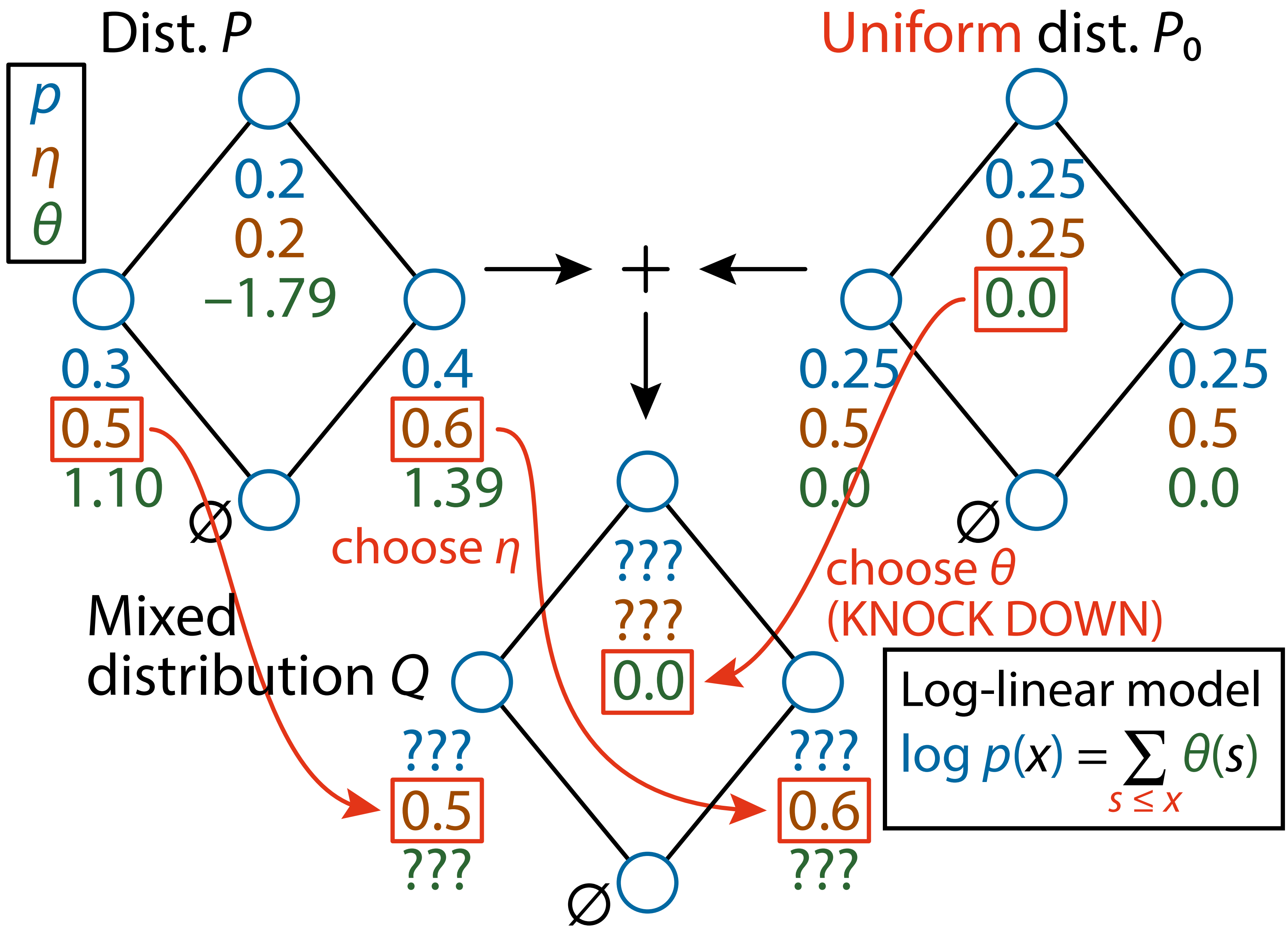

Dist. P
Dist. R
p
η
θ
0.4390 = 0.3946 + 0.0444
Nonnegative decomposition of the KL divergence
0.2
0.2
0.3
0.5
1.10
0.6
1.39
choose η
0.1
0.1
1.95
0.8
1.95
0.1
0.2
0.0
choose θ
Mixed distribution Q
0.2
0.2
−1.13
0.62
0.5
1.95
0.089
0.6
0.0

Dist. P

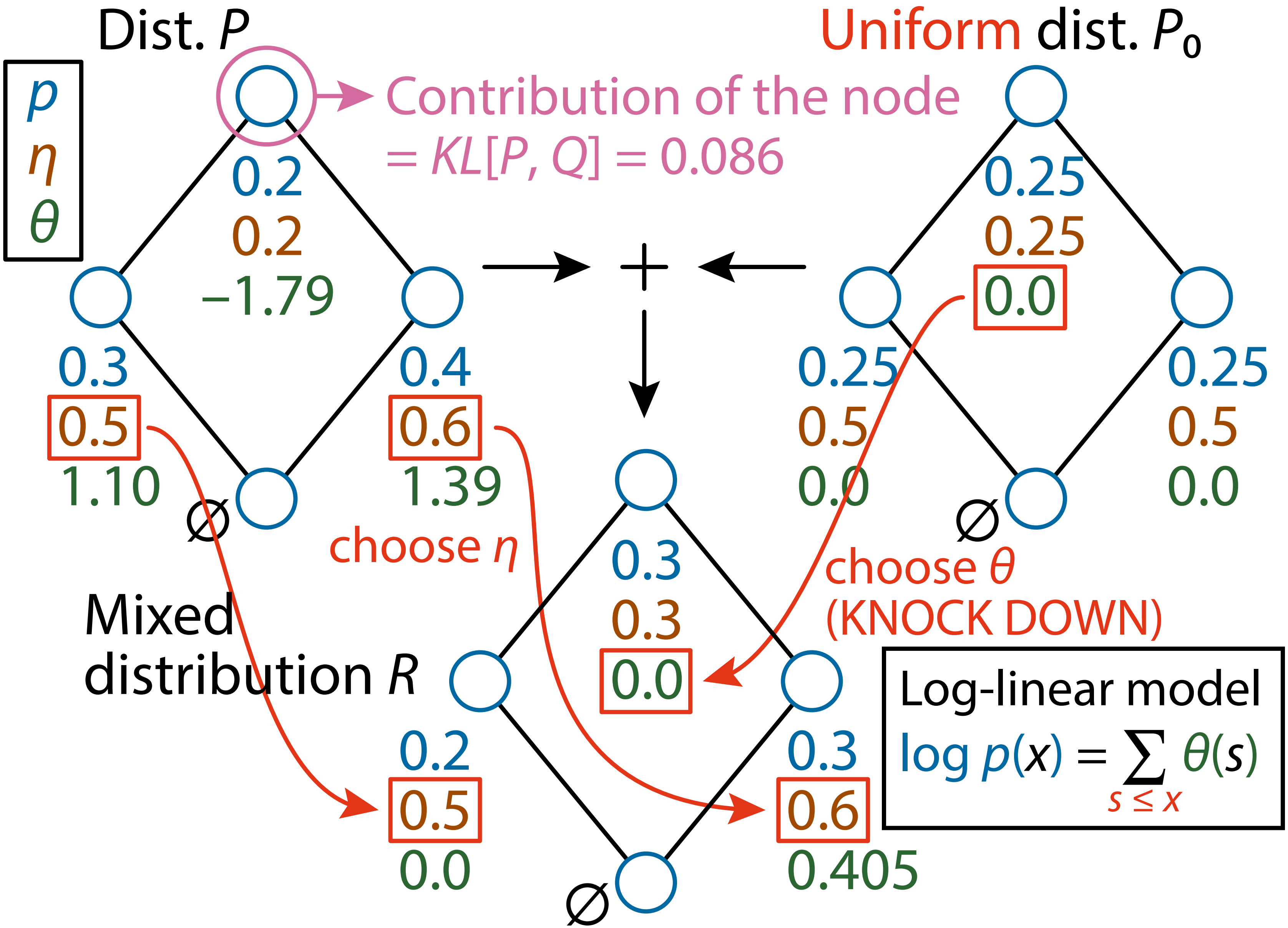


Uniform dist. P_0

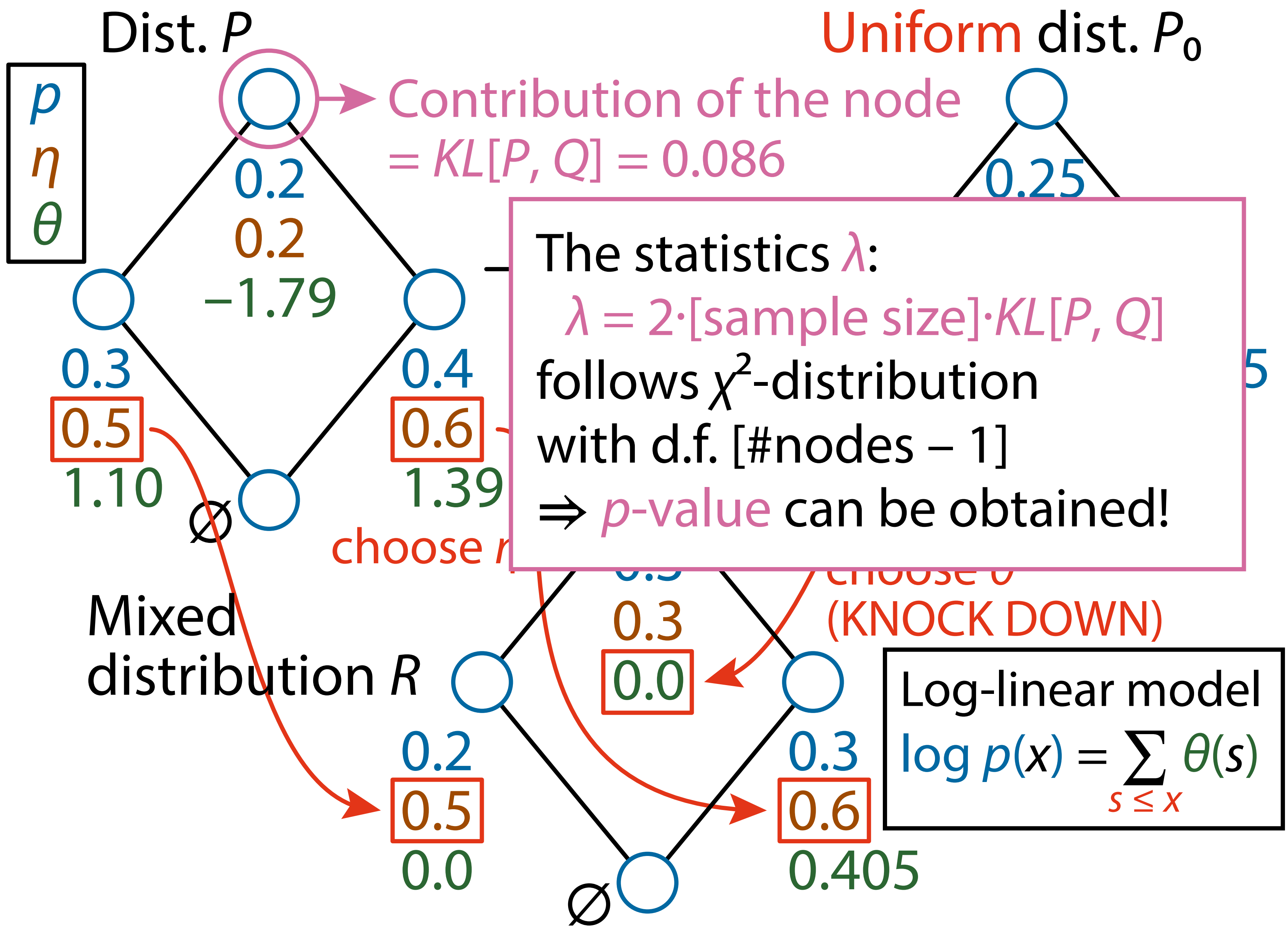




Dist. P
p
η
θ
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
choose η
Uniform dist. P0
0.25
0.25
0.0
0.25
0.5
0.0
0.25
0.5
0.0
∅
choose θ
(KNOCK DOWN)
Mixed
distribution Q
???
???
0.0
???
0.5
???
???
0.6
???
∅
Log-linear model
log p(x) = ∑ θ(s)
s ≤ x

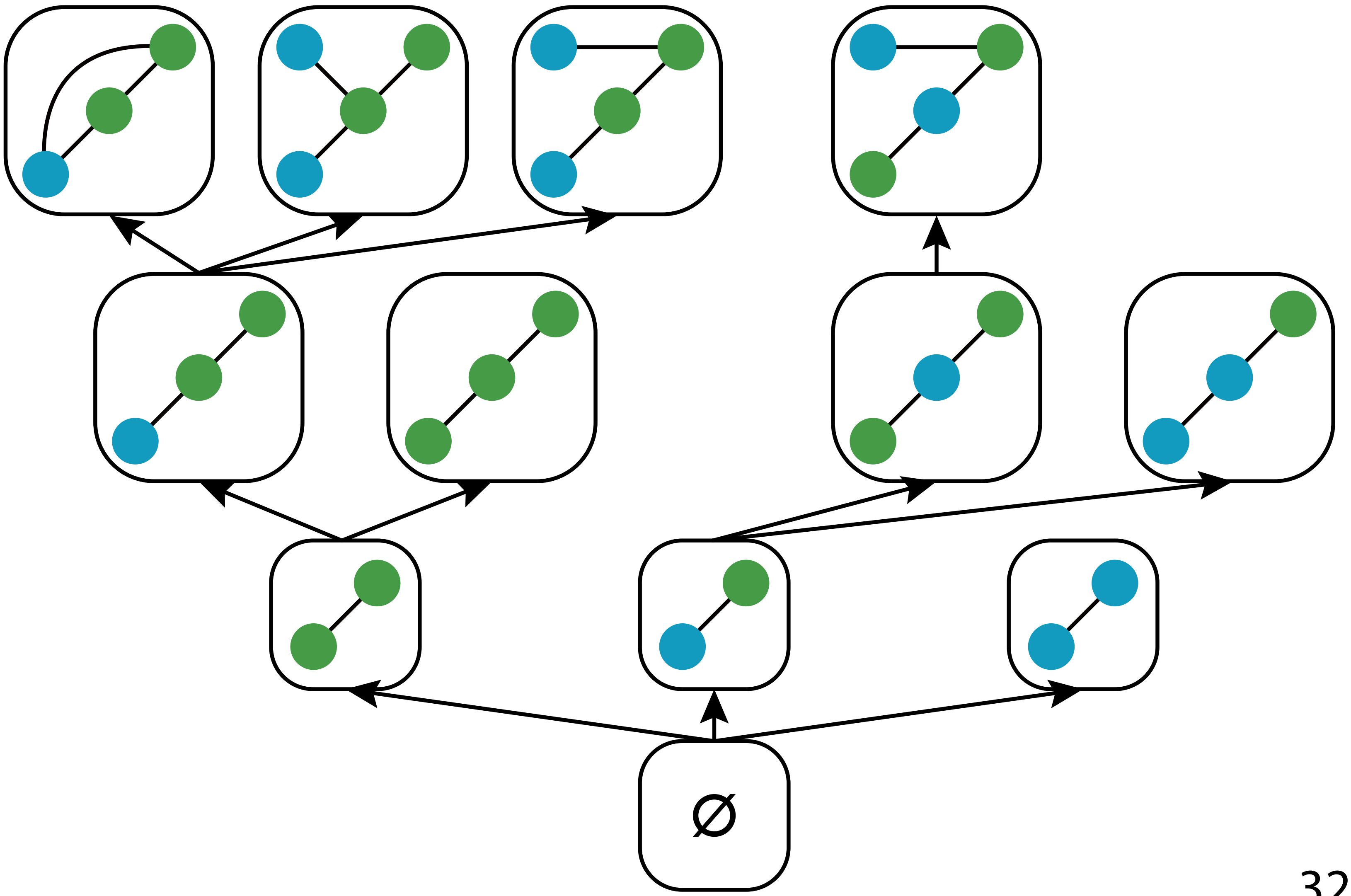


Dist. P
p
η
θ
Contribution of the node
= KL[P, Q] = 0.086
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
choose η
Uniform dist. P0
0.25
0.25
0.0
0.25
0.5
0.0
0.25
0.5
0.0
∅
choose θ
(KNOCK DOWN)
+
Mixed
distribution R
0.3
0.3
0.0
0.2
0.5
0.0
0.3
0.6
0.405
∅
Log-linear model
log p(x) = ∑ θ(s)
s ≤ x

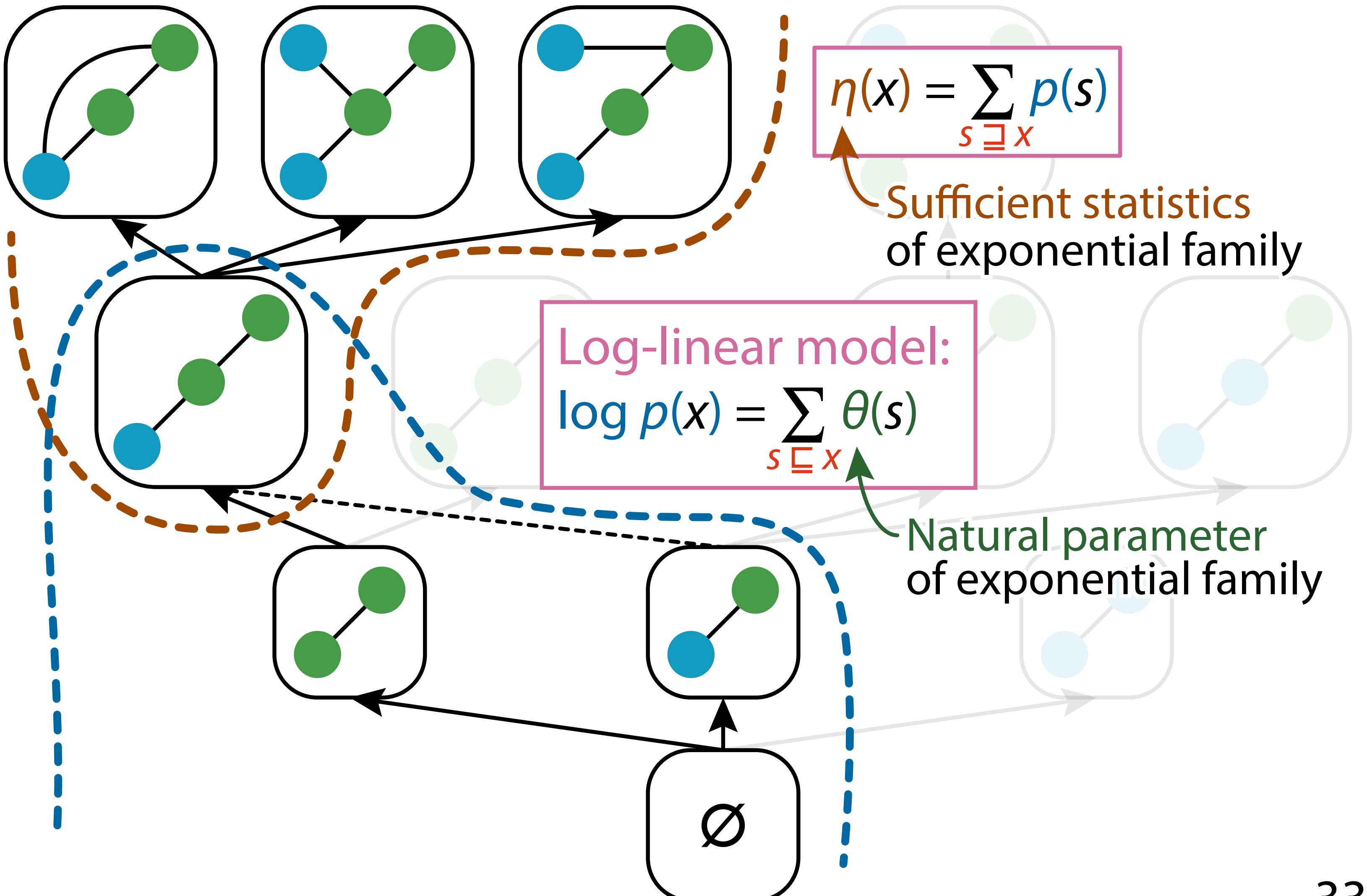


Dist. P
p
η
θ
Contribution of the node
= KL[P, Q] = 0.086
Uniform dist. P0
0.25
0.2
0.2
−1.79
0.3
0.5
1.10
0.4
0.6
1.39
∅
choose
The statistics λ:
λ = 2·[sample size]·KL[P, Q]
follows χ2-distribution
with d.f. [#nodes – 1]
⇒ p-value can be obtained!
(KNOCK DOWN)
Mixed
distribution R
0.3
0.0
0.2
0.5
0.0
0.3
0.6
0.405
∅
Log-linear model
log p(x) = ∑ θ(s)
s ≤ x

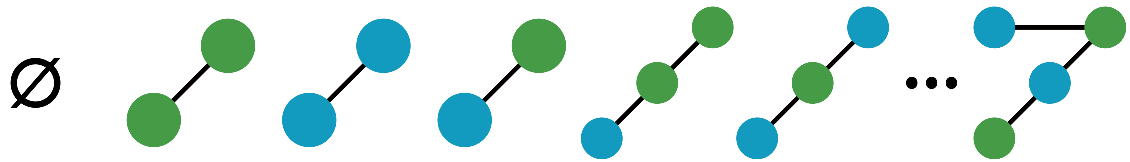
Poset of Subgraphs

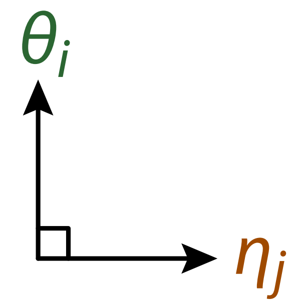


Log-Linear Model on Subgraphs



Information of Each Subgraph

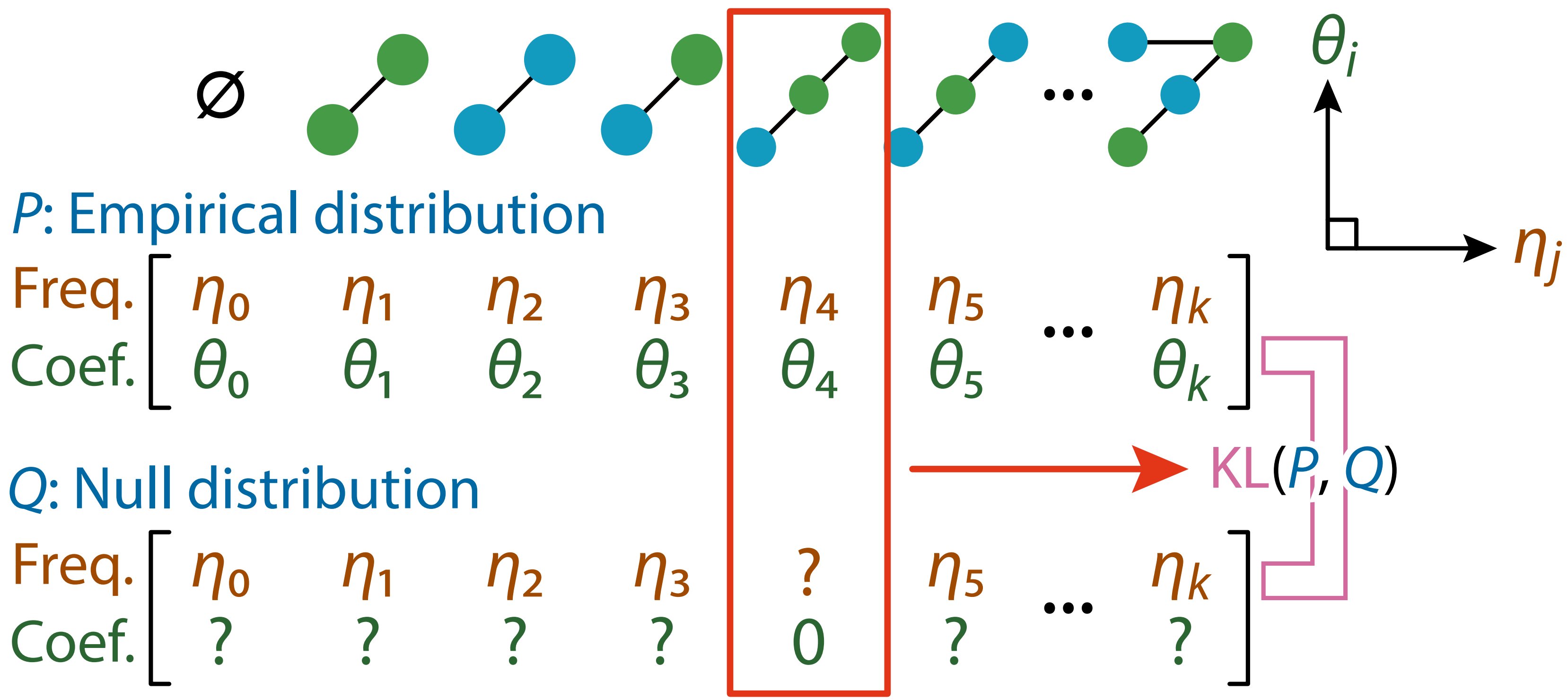




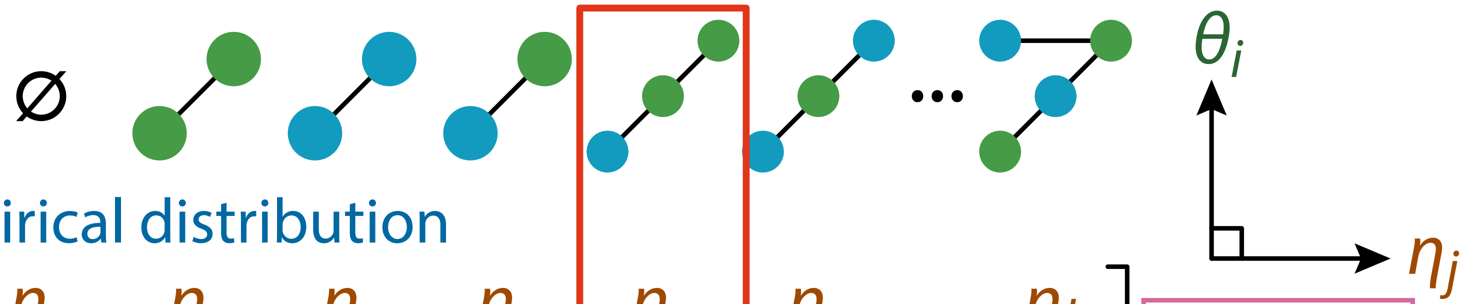
P: Empirical distribution

$$\begin{matrix}\text{Freq.} \\ \text{Coef.}\end{matrix}\begin{bmatrix} \eta_0 & \eta_1 & \eta_2 & \eta_3 & \eta_4 & \eta_5 & \cdots & \eta_k \\ \theta_0 & \theta_1 & \theta_2 & \theta_3 & \theta_4 & \theta_5 & \cdots & \theta_k \end{bmatrix}$$

Information of Each Subgraph



Information of Each Subgraph



P: Empirical distribution

Freq.	η_0	η_1	η_2	η_3	η_4	η_5	...	η_k
Coef.	θ_0	θ_1	θ_2	θ_3	θ_4	θ_5	...	θ_k

Q: Null distribution

Freq.	η_0	η_1	η_2	η_3	?	η_5	...	η_k
Coef.	?	?	?	?	0	?	...	?

R: Uniform distribution

Freq.	1.0	?	?	?	?	?	...	?
Coef.	θ'_0	0	0	0	0	0	...	0

$\mathrm{KL}(P, Q)$

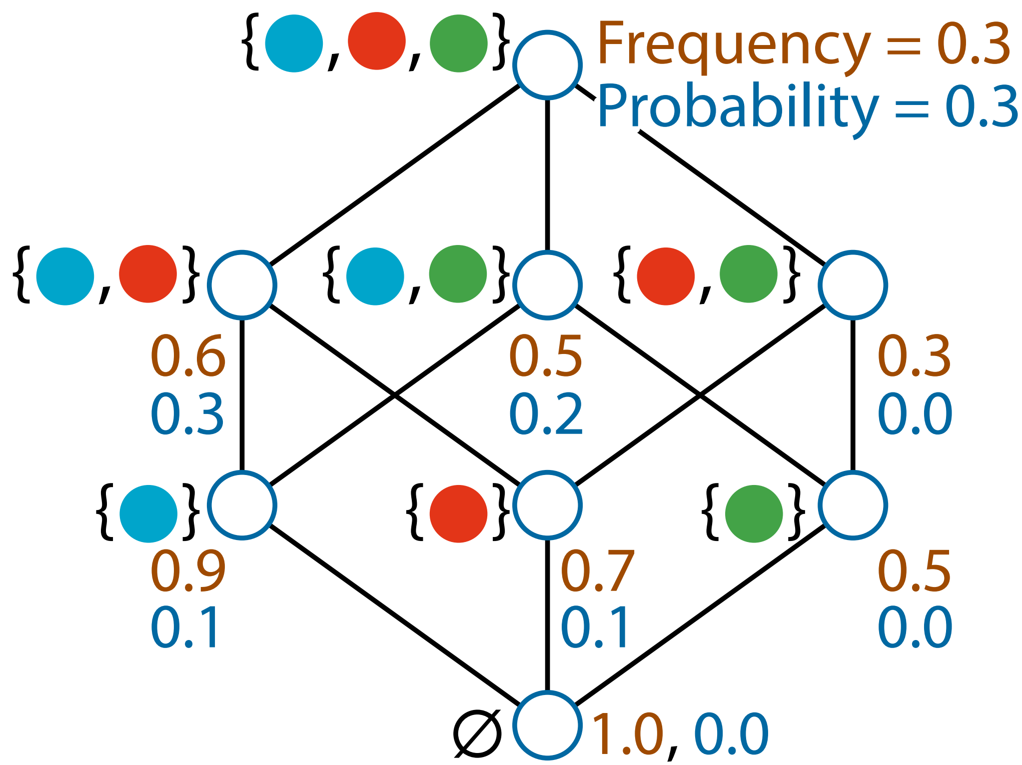
$\mathrm{KL}(Q, R)$

$$\mathrm{KL}(P, R) = \mathrm{KL}(P, Q) + \mathrm{KL}(Q, R)$$

Make a Poset from Data

Dataset

ID 1:	1	1	0
ID 2:	1	1	1
ID 3:	1	1	0
ID 4:	1	1	1
ID 5:	1	1	0
ID 6:	1	0	1
ID 7:	1	0	1
ID 8:	1	1	1
ID 9:	1	0	0
ID10:	0	1	0

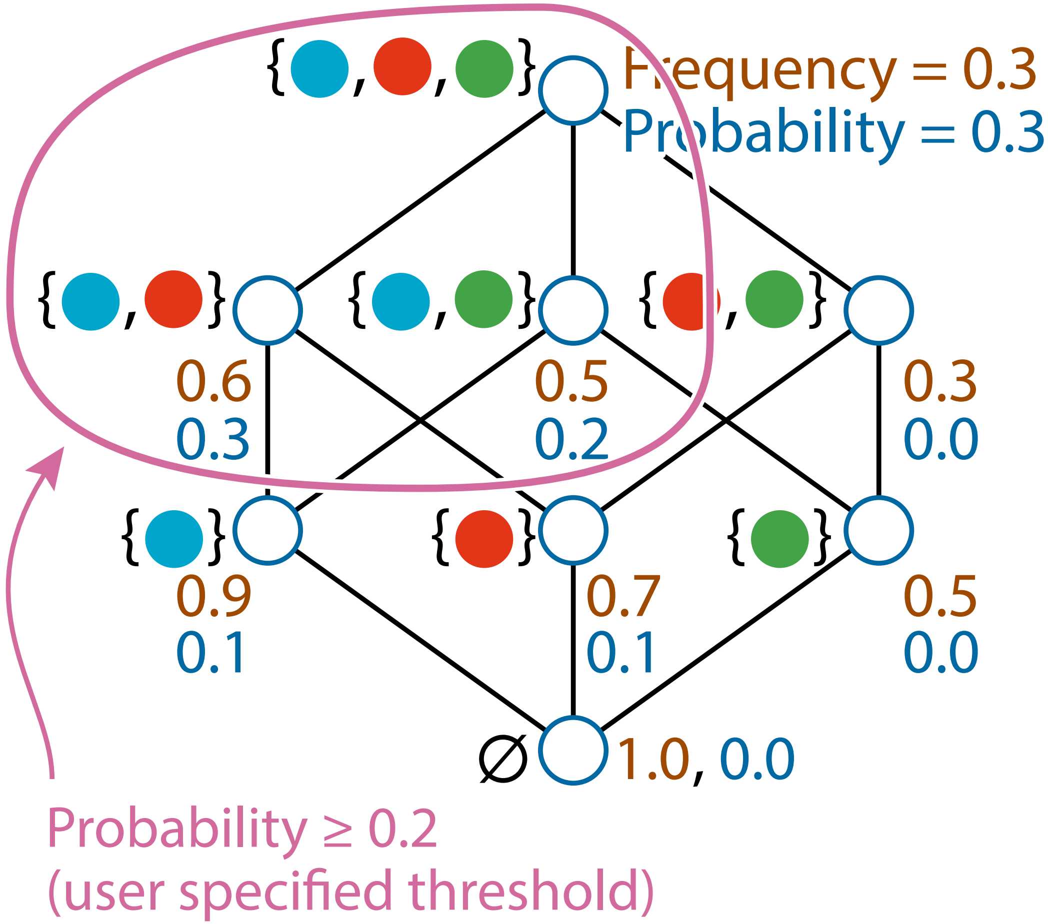


Number of nodes = $2^{\#\text{features}}$
⇒combinatorial explosion!

Make a Poset from Data

Dataset

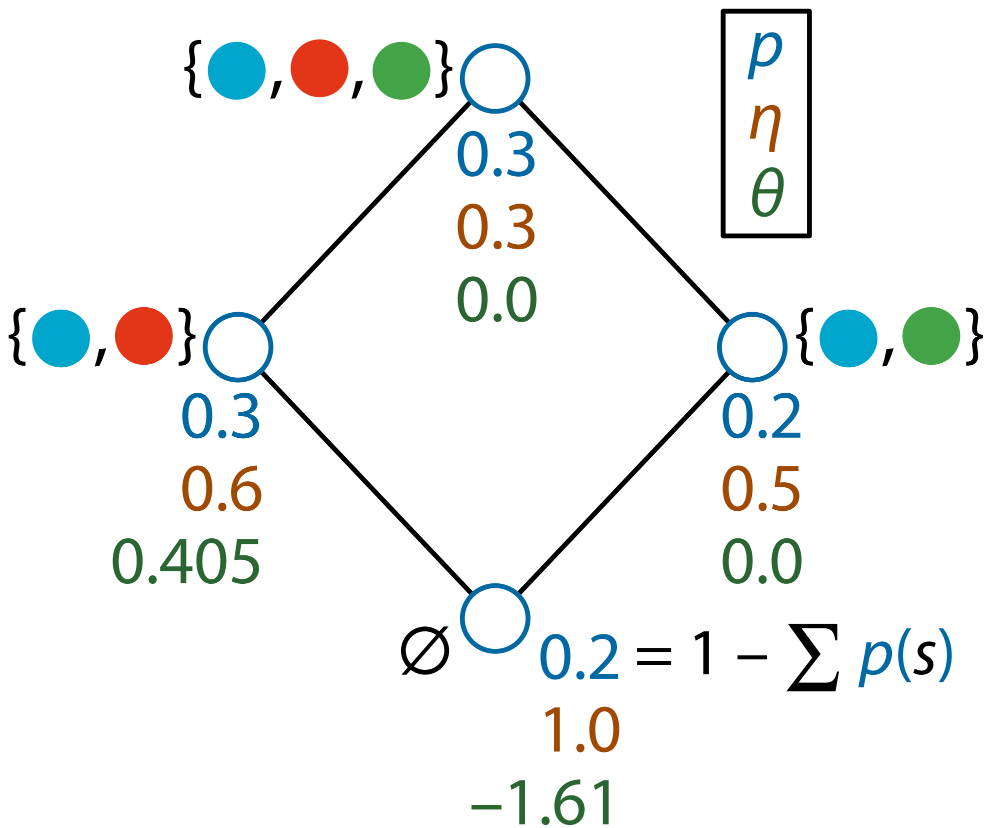
ID 1:	1	1	0
ID 2:	1	1	1
ID 3:	1	1	0
ID 4:	1	1	1
ID 5:	1	1	0
ID 6:	1	0	1
ID 7:	1	0	1
ID 8:	1	1	1
ID 9:	1	0	0
ID10:	0	1	0



Remove Nodes with Probability 0

Dataset

ID 1:	1	1	0
ID 2:	1	1	1
ID 3:	1	1	0
ID 4:	1	1	1
ID 5:	1	1	0
ID 6:	1	0	1
ID 7:	1	0	1
ID 8:	1	1	1
ID 9:	1	0	0
ID10:	0	1	0



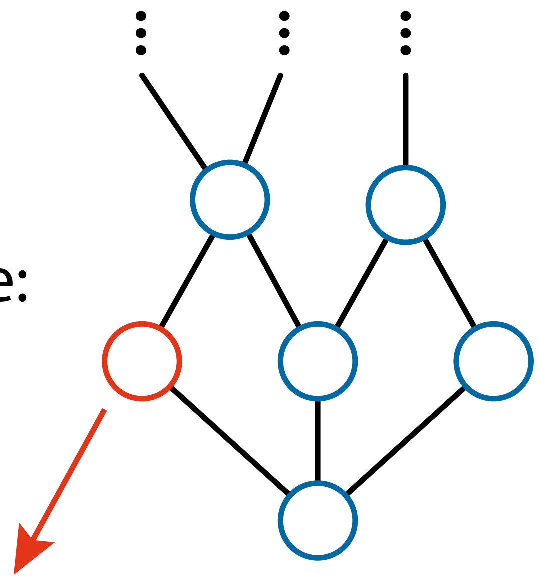
Example on Real Data (kosarak)

features: 41,270

ID 1: 1 1 0
ID 2: 1 1 1
ID 3: 1 1 0 ...
ID 4: 1 1 1
ID 5: 1 1 0
⋮ ⋮

Sample size: 990,002

nodes: 3,253
(Threshold: 10^{-5})



significant interactions: 583
Single feature: 537
Pairwise interactions: 41
Triple interactions: 5

Total runtime: 4.95 seconds

Example on Real Data (accidents)

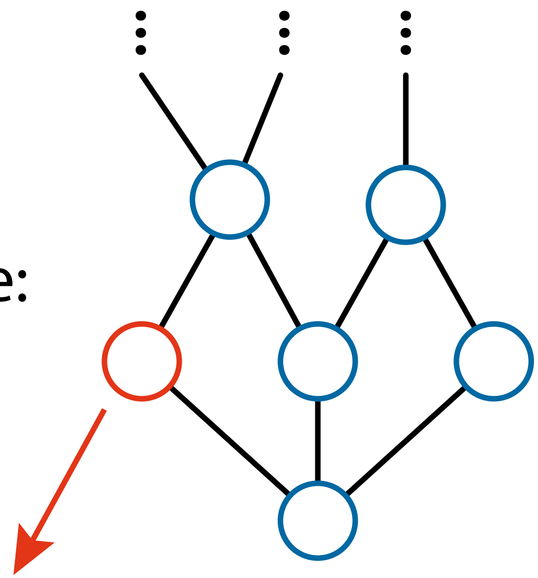
features: 468

ID 1:	1	1	0	
ID 2:	1	1	1	
ID 3:	1	1	0	...
ID 4:	1	1	1	
ID 5:	1	1	0	
⋮		⋮		

Sample size: 340,183

Total runtime: 4.95 seconds

nodes: 281
(Threshold: 5×10^{-6})



significant interactions: 280

features in each interaction is between 26 to 41

Conclusion

- A close connection between the partial order structure and information geometry
  - Möbius inversion leads to the dually flat manifolds
    - M. Sugiyama, H. Nakahara, K. Tsuda, *Information Decomposition on Structured Space*, IEEE ISIT (2016)
    - S. Amari, *Information geometry on hierarchy of probability distributions*, IEEE Trans. Info. Theory (2001)
    - H. Nakahara, S. Amari, *Information-geometric measure for neural spikes*, Neural Computation (2002)

- We can decompose the KL divergence and asses the significance on any posets