

BEYOND COVARIANCE MATRICES: HIGHER-ORDER MOMENT TENSORS OF GRAPHICAL MODELS

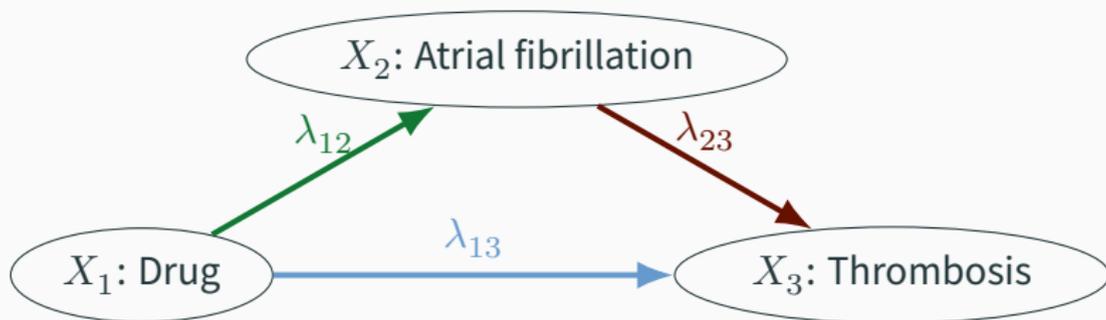
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joint with Carlos Améndola, Mathias Drton, Roser Homs, Elina Robeva

Tensors in statistics, optimization and machine learning, 22.11.22

GRAPHICAL MODELS IN THIS TALK

Directed arrows capture causal relations between random variables



translating to equations

$$\begin{aligned} X_1 &= \varepsilon_1 \\ X_2 &= \lambda_{12} X_1 + \varepsilon_2 \\ X_3 &= \lambda_{13} X_1 + \lambda_{23} X_2 + \varepsilon_3 \end{aligned}$$

STRUCTURAL EQUATION MODELS

A graph $G = (V, E)$ gives rise to structural equations

$$X_i = \sum_{j \in \text{pa}(i)} \lambda_{ji} X_j + \varepsilon_i, \quad i \in V,$$

- ε_i represent stochastic errors with $\mathbb{E}[\varepsilon_i] = 0$,
- λ_{ji} are unknown parameters forming a matrix $\Lambda = (\lambda_{ij})$.

The corresponding moment tensor model is

$$\begin{aligned} \mathcal{M}^{(2,3)}(G) = \{ & (S = (I - \Lambda)^{-T} \Omega^{(2)} (I - \Lambda)^{-1}, \\ & T = \Omega^{(3)} \bullet (I - \Lambda)^{-1} \bullet (I - \Lambda)^{-1} \bullet (I - \Lambda)^{-1}) : \\ & \Omega^{(2)} \text{ is } n \times n \text{ positive definite diagonal matrix,} \\ & \Omega^{(3)} \text{ is } n \times n \times n \text{ diagonal 3-way tensor, and } \Lambda \in \mathbb{R}^{E}\}. \end{aligned}$$

This makes (statistical) sense for **non-Gaussian** random variables.

Goal: describe the ideal of the model.

WHY HIGHER MOMENTS?

The covariance matrix structure reveals statistical information, e.g.



has covariance ideal $I = \langle s_{13}s_{22} - s_{12}s_{23} \rangle$ corresponding to the statement $X_1 \perp\!\!\!\perp X_3 | X_2 \dots$

Proposition One can deduce the skeleton and the colliders of the graph from the covariance matrix.

...but so do the graphs



Proposition [Wang, Drton 18] The whole graph can be reconstructed from covariance matrices and 3rd-order tensors.

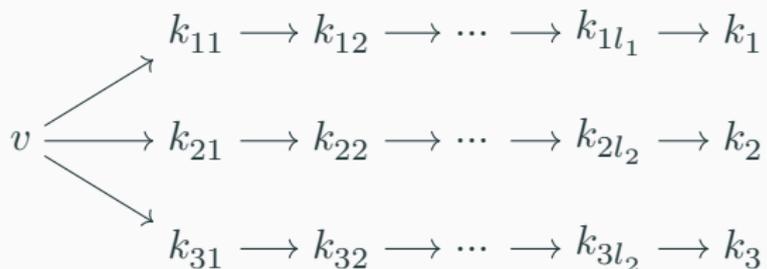
A *trek* with top v between i and j is formed by joining two paths sharing a source v

$$i \leftarrow i_l \leftarrow \dots \leftarrow i_1 \leftarrow v \rightarrow j_1 \rightarrow \dots \rightarrow j_r \rightarrow j$$

and gives rise to a monomial

$$a_v(\lambda_{vi_1} \lambda_{i_1 i_2} \dots \lambda_{i_l i})(\lambda_{vj_1} \lambda_{j_1 j_2} \dots \lambda_{j_r j}).$$

An n -*trek* between vertices k_1, \dots, k_n is a collection of directed paths $T = (P_1, \dots, P_n)$, where P_r has sink k_r and they all share the same top vertex as source $v = \text{top}(T)$.



THE SIMPLE TREK PARAMETRIZATION

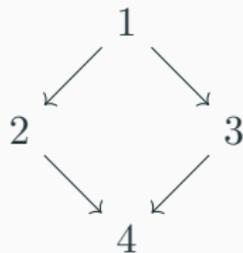
For a graph G , let $T(i_1, \dots, i_n)$ be the set of minimal n -treks between i_1, \dots, i_n .

Consider the polynomial map ϕ_G :

$$\begin{aligned} \mathbb{C}[s_{ij}, t_{ijk} \mid 1 \leq i \leq j \leq k \leq n] &\rightarrow \mathbb{C}[a_i, b_i, \lambda_{ij} \mid i \rightarrow j \in E] \\ s_{ij} &\mapsto \sum_{\tau \in T(i,j)} a_{\text{top}(\tau)} \prod_{k \rightarrow l \in \tau} \lambda_{kl}, \\ t_{ijk} &\mapsto \sum_{\tau \in T(i,j,k)} b_{\text{top}(\tau)} \prod_{m \rightarrow l \in \tau} \lambda_{ml}. \end{aligned}$$

Example

$$\begin{aligned} s_{ii} &\mapsto a_i & t_{iii} &\mapsto b_i \\ s_{13} &\mapsto a_1 \lambda_{13} \\ s_{14} &\mapsto a_1 \lambda_{12} \lambda_{24} + a_1 \lambda_{13} \lambda_{34} \\ t_{123} &\mapsto b_1 \lambda_{12} \lambda_{13} \end{aligned}$$



$$\begin{aligned}
 s_{ij} &\mapsto \sum_{\tau \in T(i,j)} a_{\text{top}(\tau)} \prod_{k \rightarrow l \in \tau} \lambda_{kl} \\
 t_{ijk} &\mapsto \sum_{\tau \in T(i,j,k)} b_{\text{top}(\tau)} \prod_{m \rightarrow l \in \tau} \lambda_{ml}
 \end{aligned}$$

Proposition [Sullivant 08; Améndola, Drton, G, Homs & Robeva 22]
 For a directed graph G , let ϕ_G be the map given by the simple trek rule. Then the vanishing ideal $I^{(2,3)}(G) := \mathcal{J}(\mathcal{M}^{(2,3)}(G))$ of the model is

$$I^{(2,3)}(G) = \ker \phi_G.$$

Corollary [Améndola, Drton, G, Homs & Robeva 22] If G is a tree, $I^{(2,3)}(G)$ is a toric ideal.

Let $i, j \in V$ be two vertices such that a 2-trek between i and j exists.

Define

$$A_{ij} := \begin{bmatrix} s_{ik_1} & \cdots & s_{ik_r} & t_{il_1m_1} & \cdots & t_{il_qm_q} \\ s_{jk_1} & \cdots & s_{jk_r} & t_{jl_1m_1} & \cdots & t_{jl_qm_q} \end{bmatrix},$$

where

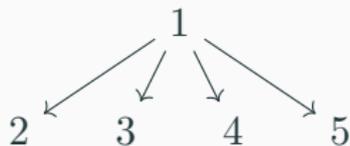
- k_1, \dots, k_r are all vertices such that $\text{top}(i, k_a) = \text{top}(j, k_a)$ and
- $(l_1, m_1), \dots, (l_q, m_q)$ are all pairs of vertices such that $\text{top}(i, l_b, m_b) = \text{top}(j, l_b, m_b)$.

Proposition [Améndola, Drton, G, Homs & Robeva 22] For a tree G , the following polynomials are in $I^{(2,3)}(G)$:

- s_{ij} such that there is no 2-trek between i and j ,
- t_{ijk} such that there is no 3-trek between i, j and k ,
- the 2-minors of A_{ij} , for all (i, j) with a 2-trek between them.

Proposition [Améndola, Drton, G, Homs & Robeva 22] All quadratic binomials in $I^{(2,3)}(G)$ are linear combinations of 2-minors of matrices A_{ij} .

Example The binomial $f = s_{23}t_{145} - s_{45}t_{123}$ lies in $I^{(2,3)}(G)$. It is a sum of minors from A_{13} , A_{14} and A_{15} .

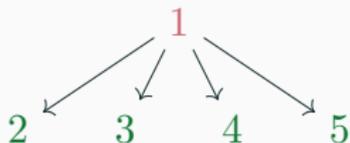


Theorem [Améndola, Drton, G, Homs & Robeva 22] All binomials in $I^{(2,3)}(G)$ are generated by quadratic binomials, i.e. $I^{(2,3)}(G)$ is generated by the matrices A_{ij} (plus vanishing indeterminates).

Proof A distance reduction argument for binomials in the ideal, showing that matrix minors are a Markov basis.

APPLICATION: TREES WITH HIDDEN VARIABLES

Let $H \cup O$ be a partition of the nodes of the DAG G . The **hidden nodes** H are said to be *upstream* from the **observed nodes** O in G if there are no edges $o \rightarrow h$ in G with $o \in O$ and $h \in H$.



Lemma The ideal $I^{(2,3)}(G)$ is homogeneous w.r.t. the grading:

$$\begin{aligned} \deg s_{ij} &= (1, 1 + \text{number of elements in the multiset } \{i, j\} \text{ in } O) \\ \deg t_{ijk} &= (1, \text{number of elements in the multiset } \{i, j, k\} \text{ in } O). \end{aligned}$$

Proposition For a tree G , the observed variable ideal $I_O^{(2,3)}(G)$ is generated by the minors of the submatrices of A_{ij} with i, j both in O , with columns indexed by k and (l, m) where k, l, m are all in O .

Theorem [Améndola, Drton, G, Homs & Robeva 22] Let J be the ideal generated by the linear generators of $I^{(2,3)}(G)$ and matrices A_{ij} such that there is a directed path between i and j . Then

$$\mathcal{M}^{(2,3)}(G) = V(J) \cap PD(n).$$

In particular, pick $(S, T) \in \mathcal{M}^{(2,3)}(G)$. For $i \rightarrow j \in E$, let $\lambda_{ij} = \frac{s_{ij}}{s_{ii}}$, coming from A_{ij} . Then one can show

$S' = (I - \Lambda)^T S (I - \Lambda)$ and $T' = T \bullet (I - \Lambda) \bullet (I - \Lambda) \bullet (I - \Lambda)$ are diagonal.

Example Let G be $1 \rightarrow 2, 1 \rightarrow 3, 1 \rightarrow 4, 1 \rightarrow 5$. Computations show

$$I^{(2,3)}(G) = (J : s_{11}^\infty)$$

and

$$\mathcal{M}^{(2,3)}(G) = V(I^{(2,3)}(G)) \cap PD(5) = V(J) \cap PD(5).$$

Given a polytree G , the third-order moment polytope is

$$P_G^{(3)} = \text{conv} (e_{ijk} : i, j, k \text{ such that a 3-trek between } i, j \text{ and } k \text{ exists})$$

where $e_{ijk} \in \mathbb{R}^{|V|+|E|}$ is the vector of exponents of the monomial

$$\phi_G(t_{ijk}) = b_{\text{top}(i,j,k)} \prod_{l \rightarrow m \in \mathcal{T}(i,j,k)} \lambda_{lm} \in \mathbb{R}[b_l, \lambda_{lm}].$$

Theorem The third-order moment polytope $P_G^{(3)}$ is the solution to

$$z_l \geq 0 \text{ for all } l \in V,$$

$$y_{lm} \geq 0 \text{ for all } l \rightarrow m \in E,$$

$$\sum_{l \in V} z_l = 1,$$

$$2z_l + \sum_{h \in \text{pa}(l)} y_{hl} - y_{lm} \geq 0 \text{ for all } m \text{ such that } l \rightarrow m \in E,$$

$$3z_l + \sum_{h \in \text{pa}(l)} y_{hl} - \sum_{m \in \text{ch}(l)} y_{lm} \geq 0 \text{ for all } l \in V.$$

- Graphical models are richer in the non-Gaussian setting, it is meaningful to study covariance matrices plus higher-order moment tensors.
- The trek rules can be extended for h.o.m. and one can obtain binomial (matrix minors) descriptions of the corresponding ideals.
- The hidden variable ideals and the varieties only need a subset of the polynomials.

THANK YOU!