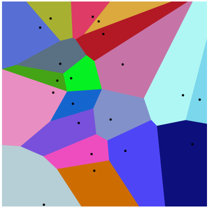
Logarithmic Voronoi cells

Yulia Alexandr (UC Berkeley)

Santa Clara University
Math Colloquium

Voronoi cells in the Euclidean case

from Wikipedia:



Let X be a **finite** point configuration in $\mathbb{R}^n$.

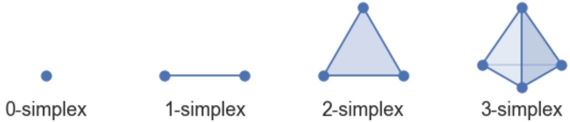
- The *Voronoi cell* of $x \in X$ is the set of all points that are closer to x than any other $y \in X$, in the Euclidean metric.
- The subset of points that are equidistant from x and any other points in X is the *boundary* of the Voronoi cell of x.
- Voronoi cells partition $\mathbb{R}^n$ into convex polyhedra.

If X is a **variety**, each Voronoi cell is a convex semialgebraic set in the normal space of X at a point. The algebraic boundaries of these Voronoi cells were computed by Cifuentes, Ranestad, Sturmfels and Weinstein.

Preliminaries: discrete statistical models

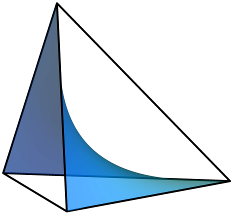
- A *probability simplex* is defined as

$$\Delta_{n-1} = \{(p_1, \ldots, p_n) \, : \, p_1 + \cdots + p_n = 1, p_i \geq 0 \text{ for } i \in [n]\}.$$



- A *statistical model* is a subset of Δ_{n-1}.
- A *variety* is the set of solutions to a system of polynomial equations.
- An *algebraic statistical model* is a subset $\mathcal{M} = \mathcal{V} \cap \Delta_{n-1}$ for some variety $\mathcal{V} \subseteq \mathbb{C}^n$.

The log-likelihood function



Let $\mathcal{M} \subseteq \Delta_{n-1}$ be a statistical model.

For an empirical data point $u = (u_1, ..., u_n) \in \Delta_{n-1}$, the *log-likelihood function* with respect to u assuming distribution $p = (p_1, ..., p_n) \in \mathcal{M}$ is

$$\boxed{\ell_u(p) = u_1 \log p_1 + u_2 \log p_2 + \cdots + u_n \log p_n.}$$

Maximum likelihood estimation

Fix an algebraic statistical model $\mathcal{M} \subseteq \Delta_{n-1}$

1. The maximum likelihood estimation problem (MLE):

Given a sampled empirical distribution $u \in \Delta_{n-1}$, which point $p \in \mathcal{M}$ did it most likely come from? In other words, we wish to maximize $\ell_u(p)$ over all points $p \in \mathcal{M}$.

Maximum likelihood estimation

Fix an algebraic statistical model $\mathcal{M} \subseteq \Delta_{n-1}$

1. The maximum likelihood estimation problem (MLE):

Given a sampled empirical distribution $u \in \Delta_{n-1}$, which point $p \in \mathcal{M}$ did it most likely come from? In other words, we wish to maximize $\ell_u(p)$ over all points $p \in \mathcal{M}$.

2. Computing logarithmic Voronoi cells:

Given a point $q \in \mathcal{M}$, what is the set of all points $u \in \Delta_{n-1}$ that have q as a global maximum when optimizing the function $\ell_u(p)$ over $\mathcal{M}$?

The set of all such elements $u \in \Delta_{n-1}$ is the *logarithmic Voronoi cell* at q.

Proposition (A., Heaton)

Logarithmic Voronoi cells are convex sets.

The *log-normal space* at q is the space of possible data points $u \in \mathbb{R}^n$ for which q is a critical point of $\ell_u(p)$. It is a *linear* space.

Intersecting this space with the simplex Δ_{n-1}, we obtain a polytope, which we call the *log-normal polytope* at q.

The log-normal polytope at q contains the logarithmic Voronoi cell at q.

Proposition (A., Heaton)

Logarithmic Voronoi cells are convex sets.

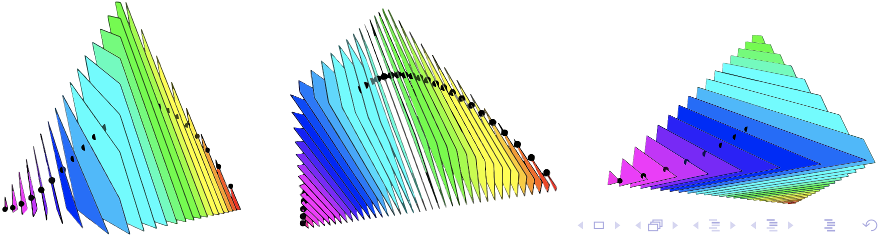
The *log-normal space* at q is the space of possible data points $u \in \mathbb{R}^n$ for which q is a critical point of $\ell_u(p)$. It is a *linear* space.

Intersecting this space with the simplex Δ_{n-1}, we obtain a polytope, which we call the *log-normal polytope* at q.

The log-normal polytope at q contains the logarithmic Voronoi cell at q.

Example (The twisted cubic.)

The curve is given by $p \mapsto \left(p^3, 3p^2(1-p), 3p(1-p)^2, (1-p)^3\right)$.



The Hardy-Weinberg curve

Consider a model parametrized by

$$p \mapsto \left(p^2, 2p(1-p), (1-p)^2\right).$$

Performing implicitization, we find that the model $\mathcal{M} = \mathcal{V}(f)$ where

$$f = \begin{bmatrix} 4x_1x_3 - x_2^2 \\ x_1 + x_2 + x_3 - 1 \end{bmatrix}.$$

The augmented Jacobian is given by:

$$A = \begin{bmatrix} 4x_3 & -2x_2 & 4x_1 \\ 1 & 1 & 1 \\ u_1/x_1 & u_2/x_2 & u_3/x_3 \end{bmatrix}.$$

Fix a point $q \in \mathcal{M}$ and substitute x_i for q_i in A. All points $u \in \mathbb{R}^3$ at which the determinant vanishes define the log-normal space at q.

The Hardy-Weinberg curve

$$\det A = 4u_1 - 4u_3 - 4u_2 \cdot \frac{x_1}{x_2} + 2u_1 \cdot \frac{x_2}{x_1} - 2u_3 \cdot \frac{x_2}{x_3} + 4u_2 \cdot \frac{x_3}{x_2}$$

For example, at $p = 0.2$, we get a point $q = (0.04, 0.32, 0.64) \in \mathcal{M}$. The log-normal space at q is the plane

$$20u_1 + 7.5u_2 - 5u_3 = 0.$$

Sampling more points, we get the following pictures:

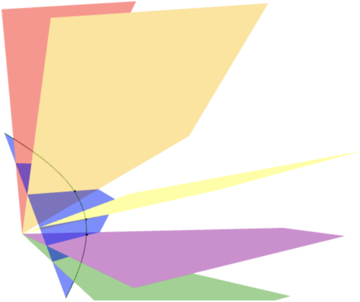
The Hardy-Weinberg curve

$$\det A = 4u_1 - 4u_3 - 4u_2 \cdot \frac{x_1}{x_2} + 2u_1 \cdot \frac{x_2}{x_1} - 2u_3 \cdot \frac{x_2}{x_3} + 4u_2 \cdot \frac{x_3}{x_2}$$

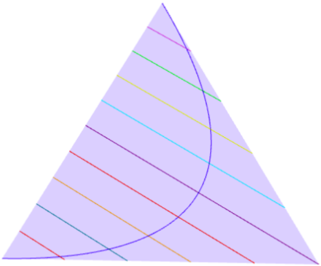
For example, at $p = 0.2$, we get a point $q = (0.04, 0.32, 0.64) \in \mathcal{M}$. The log-normal space at q is the plane

$$20u_1 + 7.5u_2 - 5u_3 = 0.$$

Sampling more points, we get the following pictures:



Log-normal spaces



Log-normal polytopes = Log-Voronoi cells

Polytopal cells

The *maximum likelihood degree* (ML degree) of $\mathcal{M}$ is the number of complex critical points when optimizing $\ell_u(x)$ over $\mathcal{M}$ for generic data u.

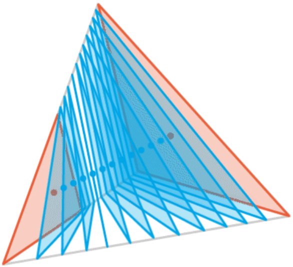
Theorem (A., Heaton)

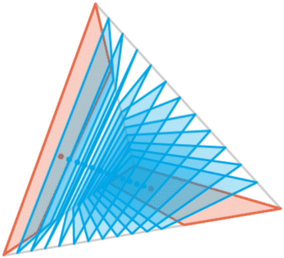
If $\mathcal{M}$ is a finite model, a linear model, a toric model, or a model of ML degree 1, the logarithmic Voronoi cell at any point $p \in \mathcal{M}$ is equal to the log-normal polytope at p.

Linear models

Theorem (A.)

For linear models, logarithmic Voronoi cells at all interior points on the model have the same combinatorial type. This type can be described via Gale diagrams.





Gaussian models

Let X be an m-dimensional random vector, which has the density function

$$p_{\mu,\Sigma}(x) = \frac{1}{(2\pi)^{m/2}(\det \Sigma)^{1/2}} \exp\left\{-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right\}, \quad x \in \mathbb{R}^m$$

with respect to the parameters $\mu \in \mathbb{R}^m$ and $\Sigma \in \mathrm{PD}_m$.

Such X is distributed according to the *multivariate normal distribution*, also called the *Gaussian distribution* $\mathcal{N}(\mu, \Sigma)$.

For $\Theta \subseteq \mathbb{R}^m \times \mathrm{PD}_m$, the statistical model

$$\mathcal{P}_\Theta = \{\mathcal{N}(\mu, \Sigma) : \theta = (\mu, \Sigma) \in \Theta\}$$

is called a *Gaussian model*. We identify the Gaussian model $\mathcal{P}_\Theta$ with its parameter space Θ.

Gaussian models

For a sampled data consisting of n vectors $X^{(1)}, \cdots, X^{(n)} \in \mathbb{R}^m$, we define the *sample mean* and *sample covariance* as

$$\bar{X} = \frac{1}{n}\sum_{i=1}^{n} X^{(i)} \qquad \text{and} \qquad S = \frac{1}{n}\sum_{i=1}^{n}(X^{(i)} - \bar{X})(X^{(i)} - \bar{X})^T,$$

respectively. The *log-likelihood function* is defined as

$$\ell_n(\mu, \Sigma) = -\frac{n}{2}\log\det\Sigma - \frac{1}{2}\operatorname{tr}\left(S\Sigma^{-1}\right) - \frac{n}{2}(\bar{X} - \mu)^T\Sigma^{-1}(\bar{X} - \mu).$$

In practice, we will only consider models given by parameter spaces of the form $\Theta = \mathbb{R}^m \times \Theta_2$ where $\Theta_2 \subseteq \mathrm{PD}_m$. **Thus, a Gaussian model is a subset of** PD_m. The log-likelihood function is then

$$\ell_n(\Sigma, S) = -\frac{n}{2}\log\det\Sigma - \frac{n}{2}\operatorname{tr}(S\Sigma^{-1}).$$

Algebraic models

All Gaussian models discussed in this talk are **algebraic**. In other words,

$$\Theta = \mathcal{V} \cap \mathrm{PD}_m,$$

where $\mathcal{V} \subseteq \mathbb{C}^m$ is a variety given by polynomials in the entries of $\Sigma = (\sigma_{ij})$.

Maximum likelihood estimation

Fix a Gaussian model $\Theta \subseteq \mathrm{PD}_m$.

1. The maximum likelihood estimation problem (MLE):

Given a sample covariance matrix $S \in \mathrm{PD}_m$, which matrix $\Sigma \in \Theta$ did it most likely come from? In other words, we wish to maximize $\ell_n(\Sigma, S)$ over all points $\Sigma \in \Theta$.

Maximum likelihood estimation

Fix a Gaussian model $\Theta \subseteq \mathrm{PD}_m$.

1. The maximum likelihood estimation problem (MLE):

Given a sample covariance matrix $S \in \mathrm{PD}_m$, which matrix $\Sigma \in \Theta$ did it most likely come from? In other words, we wish to maximize $\ell_n(\Sigma, S)$ over all points $\Sigma \in \Theta$.

2. Computing logarithmic Voronoi cells:

Given a matrix $\Sigma \in \Theta$, what is the set of all $S \in \mathrm{PD}_m$ that have Σ as a global maximum when optimizing the function $\ell_n(\Sigma, S)$ over Θ?

The set of all such matrices $S \in \mathrm{PD}_m$ is the *logarithmic Voronoi cell* at Σ.

Logarithmic Voronoi cells

Proposition (A., Hoșten)

Logarithmic Voronoi cells are ***still*** *convex sets.*

The *maximum likelihood degree* (ML degree) of Θ is the number of complex critical points in $\mathrm{Sym}_m(\mathbb{C})$ when optimizing $\ell_n(\Sigma, S)$ over Θ for a generic matrix S.

For $\Sigma \in \Theta$, the *log-normal matrix space* at Σ is the set of $S \in \mathrm{Sym}_m(\mathbb{R})$ such that Σ appears as a critical point of $\ell_n(\Sigma, S)$. The intersection of this space with PD_m is the *log-normal spectrahedron* $\mathcal{K}_\Theta\Sigma$ at Σ.

The logarithmic Voronoi cell at Σ is always contained in the log-normal spectrahedron at Σ.

Discrete vs. Gaussian

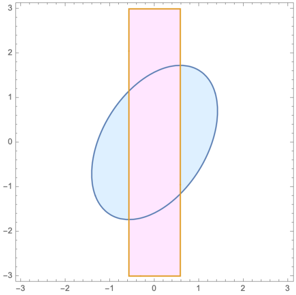
$$\begin{aligned}
\text{Simplex } \Delta_{n-1} &\longleftrightarrow \text{Cone } \text{PD}_m \\
\text{Model } \mathcal{M} \subseteq \Delta_{n-1} &\longleftrightarrow \text{Model } \Theta \subseteq \text{PD}_m \\
\sum_{i=1}^{n} u_i \log p_i &\longleftrightarrow \log\det\Sigma - \operatorname{tr}(S\Sigma^{-1}) \\
\text{Log-normal space } &\longleftrightarrow \text{Log-normal matrix space} \\
\text{Log-normal polytope} &\longleftrightarrow \text{Log-normal spectrahedron}
\end{aligned}$$

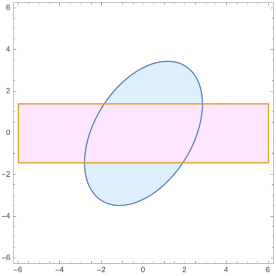
Example

Consider the model Θ given parametrically as

$$\Theta = \{\Sigma = (\sigma_{ij}) \in \mathrm{PD}_3 : \sigma_{13} = 0 \text{ and } \sigma_{12}\sigma_{23} - \sigma_{22}\sigma_{13} = 0\}.$$

This model is the union of two linear four-dimensional planes. It has ML degree 2. The log-normal spectrahedron of each point $\Sigma \in \Theta$ is an ellipse. Each log-Voronoi cell is given as:





Spectrahedral cells

When are logarithmic Voronoi cells equal to the log-normal spectrahedra?

Theorem (A., Hoșten)

If Θ *is a linear concentration model or a model of ML degree one, the logarithmic Voronoi cell at any* $\Sigma \in \Theta$ *equals the log-normal spectrahedron at* Σ*. In particular, this includes both undirected and directed graphical models.*

Spectrahedral cells

When are logarithmic Voronoi cells equal to the log-normal spectrahedra?

Theorem (A., Hoşten)

If Θ is a linear concentration model or a model of ML degree one, the logarithmic Voronoi cell at any $\Sigma \in \Theta$ equals the log-normal spectrahedron at Σ. In particular, this includes both undirected and directed graphical models.

Let $G = (V, E)$ be a simple undirected graph with $|V(G)| = m$. A *concentration model* of G is the model

$$\Theta = \{\Sigma \in \mathrm{PD}_m : (\Sigma)^{-1}_{ij} = 0 \text{ if } ij \notin E(G) \text{ and } i \neq j\}.$$

The logarithmic Voronoi cell at Σ is:

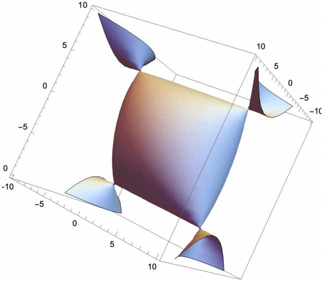
$$\log \mathrm{Vor}_{\Theta}(\Sigma) = \{S \in \mathrm{PD}_m : \Sigma_{ij} = S_{ij} \text{ for all } ij \in E(G) \text{ and } i = j\}.$$

Example

The concentration model of $\overset{1}{\bullet} - \overset{2}{\bullet} - \overset{3}{\bullet} - \overset{4}{\bullet}$ is defined by

$$\Theta = \{\Sigma = (\sigma_{ij}) \in \mathrm{PD}_4 : (\Sigma^{-1})_{13} = (\Sigma^{-1})_{14} = (\Sigma^{-1})_{24} = 0\}.$$

Let $\Sigma = \begin{pmatrix} 6 & 1 & \frac{1}{7} & \frac{1}{28} \\ 1 & 7 & 1 & \frac{1}{4} \\ \frac{1}{7} & 1 & 8 & 2 \\ \frac{1}{28} & \frac{1}{4} & 2 & 9 \end{pmatrix}$.



Then $\log \mathrm{Vor}_{\Theta}(\Sigma) = \left\{ (x, y, z) : \begin{pmatrix} 6 & 1 & x & y \\ 1 & 7 & 1 & z \\ x & 1 & 8 & 2 \\ y & z & 2 & 9 \end{pmatrix} \succ 0 \right\}$.

Covariance models and the bivariate correlation model

Let $A \in \mathrm{PD}_m$ and let $\mathcal{L}$ be a linear subspace of $\mathrm{Sym}_m(\mathbb{R})$. Then $A + \mathcal{L}$ is an affine subspace of $\mathrm{Sym}(\mathbb{R}^m)$. Models defined by $\Theta = (A + \mathcal{L}) \cap \mathrm{PD}_m$ are called *covariance models*.

The *bivariate correlation model* is the covariance model

$$\Theta = \left\{ \Sigma_x = \begin{pmatrix} 1 & x \\ x & 1 \end{pmatrix} : x \in (-1, 1) \right\}.$$

This model has ML degree 3. For a general matrix $S = (S_{ij}) \in \mathrm{PD}_2$, the critical points are given by the roots of the polynomial

$$f(x) = x^3 - bx^2 - x(1 - 2a) - b,$$

where $b = S_{12}$ and $a = (S_{11} + S_{22})/2$ [Améndola and Zwiernik].

The bivariate correlation model

Fix $c \in (-1, 1)$ so $\Sigma_c \in \Theta$. The log-normal spectrahedron of Σ_c is

$$\begin{aligned}\mathcal{K}_\Theta(\Sigma_c) &= \{S \in \mathrm{PD}_2 : f(c) = 0\} \\ &= \{S \in \mathrm{PD}_2 : a = (bc^2 - c^3 + b + c)/2c\} \\ &= \left\{ S_{b,k} = \begin{pmatrix} k & b \\ b & 2a - k \end{pmatrix} \succ 0 : \substack{0 \le k \le 2a, \\ a=(bc^2 - c^3 + b + c)/2c} \right\}.\end{aligned}$$

Theorem (A., Hoşten)

Let Θ be the bivariate correlation model and let $\Sigma_c \in \Theta$. If $c > 0$, then

$$\log \mathrm{Vor}_\Theta(\Sigma_c) = \{S_{b,k} \in \mathcal{K}_\Theta(\Sigma_c) : b \ge 0\}.$$

If $c < 0$, then

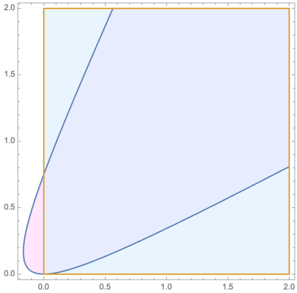
$$\log \mathrm{Vor}_\Theta(\Sigma_c) = \{S_{b,k} \in \mathcal{K}_\Theta(\Sigma_c) : b \le 0\}.$$

The bivariate correlation model

Important things to note:

- The log-Voronoi cell of Σ_c is strictly contained in the log-normal spectrahedron of Σ_c.
- Logarithmic Voronoi cells of Θ are semi-algebraic sets! **This is extremely surprising!**

The logarithmic Voronoi cell and the log-normal spectrahedron at $c = 1/2$:



The boundary: transcendental? algebraic?

Given a Gaussian model Θ and $\Sigma \in \Theta$, the matrix $S \in \mathrm{PD}_m$ is on the boundary of $\log \mathrm{Vor}_\Theta(\Sigma)$ if $S \in \log \mathrm{Vor}_\Theta(\Sigma)$ and there is some $\Sigma' \in \Theta$ such that $\ell(\Sigma, S) = \ell(\Sigma', S)$.

The bivariate correlation models fit into a larger class of models known as *unrestricted correlation models*. Such a model is given by the parameter space

$$\Theta = \{\Sigma \in \mathrm{Sym}(\mathbb{R}^m) : \Sigma_{ii} = 1,\ i \in [m]\} \cap \mathrm{PD}_m \,.$$

When $m = 3$, the model is a compact spectrahedron known as the elliptope. Its ML degree is 15.

Conjecture

The logarithmic Voronoi cells for general points on the elliptope are not semi-algebraic; in other words, their boundary is defined by transcendental functions.

Thanks!