

神戸大学
計算生命科学

1.5

「AI 創薬：創薬における人工知能と機械学習の
基礎および応用」

《11月2日（水）》

舘野 賢
日本たばこ産業株式会社
医薬総合研究所
主席研究員

人工知能（AI）による創薬とは？

AI が飛躍的に発展している！

囲碁、将棋、etc.

AlfaGo → 囲碁のチャンピオンを破った！

画像処理（Image Processing）の技術

人を見分ける能力が、人の能力を超えた！

自然言語処理（Natural Language Processing）

異なる言語の間の翻訳だけでなく、小説を書く！

簡単な四則演算もする！ 画像処理やその他のタスクにも応用！

創薬に AI が活用できるか？ → できる！

AlphaFold2 → Deep Learning により、

タンパク質の立体構造の予測が可能になった！？

人工知能（AI）による創薬とは？

創薬に AI が活用できるか？ → できる！

他方で、AI の Fields における日本の Presence は？？？

そこで・・・

あまり見慣れない（難しい！？）Concepts など、先端的で重要な内容については
やさしく（！）お話しすることに挑戦したいと思います

ただしその分、直感的なお話しになるため、数学的により Strict な内容は、
テキストや論文などを御覧下さい。

（例えば、AI の内部がどのように動くのかも、できるだけお話してみたいと思います）

また、**以降のスライドの中の日本語や英語の文章は（講義の際にはあまり読まずに、
復習などのために！）**、ポイントした Terms と Figures, Tables などを中心に御覧下さい、
できる限りそのような形で理解が進むように、お話したいと思います。

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

どんな Fields で？

医薬品の**分子設計**など

← Chemistry and Biophysics

医薬品の Physical, Physico-Chemical, Chemical, and Biological Properties

化合物の合成技術

医薬品の**薬理効果**や**体内動態**など

← Biochemistry and Biology

化合物の薬効、安全性（Toxicity）、

化合物の Pharmaceutical Kinetics and Dynamics (PK and PD)

医薬品開発 **Target** の **Identification**

← Biology and Genome Science

Transcriptome, Proteome, Epigenetics, Interactome, etc.

Protein-Protein Interaction (PPI)

医薬品の**生産技術**など

← Engineering

製造プロセス技術、製剤技術、(結晶)構造解析技術、品質管理、etc.

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

今日の Topics は？

分子設計（I）

タンパク質の**アミノ酸配列**から、結合サイトとリガンドを Identify（Affinity）

分子設計（II）

タンパク質・化合物の複合体の **3D Structural Docking**（& Affinity）

医薬品の**電子構造**

薬理効果、PK and PD、安全性、分子設計（III）、etc.

→ 物質の様々な性質（Properties）や生体反応（Reactivity）を理解するための基盤

→ Screening and Reactivity などの探索における基盤

創薬のためのターゲットの探索 → Genome Science の応用も！

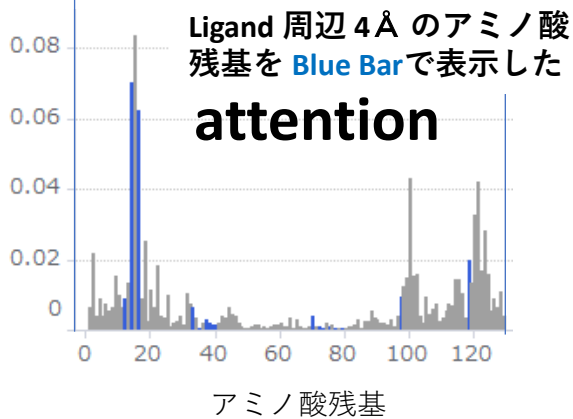
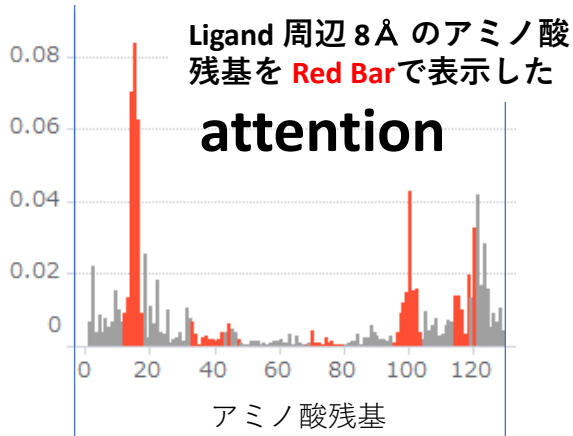
Transcriptome, Proteome, Interactome, Epigenetics, etc.

→ **Multi Omics** Analysis

<Attention Values of Amino Acid Residues and Ligand Atoms>

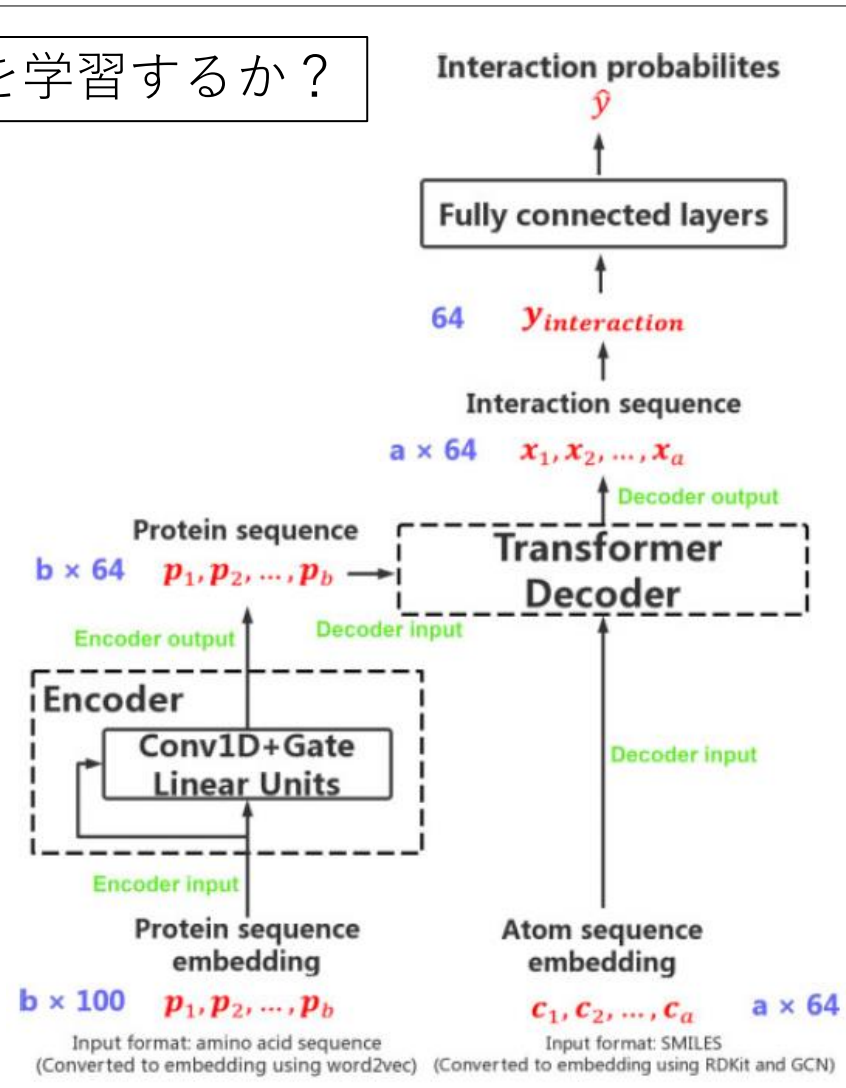
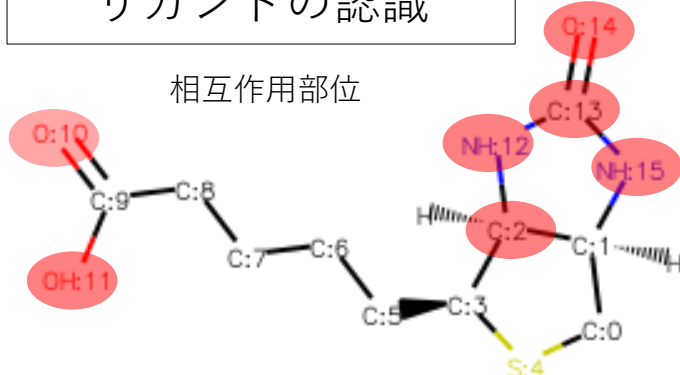
アミノ酸残基および化合物の相互作用部位を学習するか？

アミノ酸残基の認識



解析のイメージ

リガンドの認識



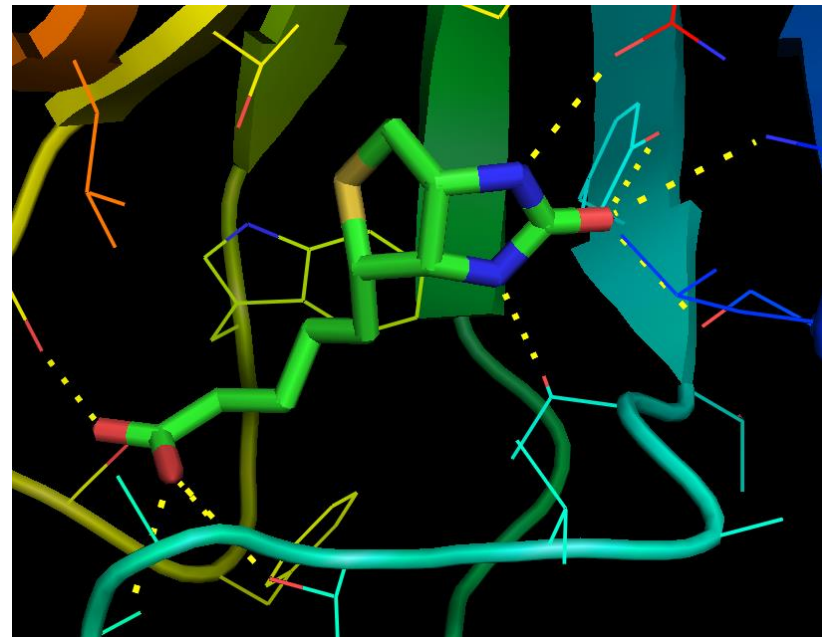
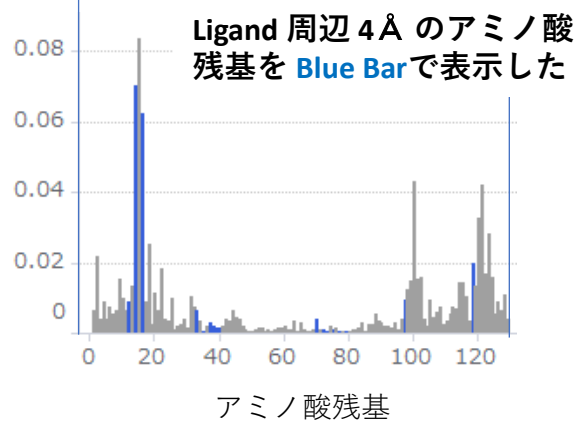
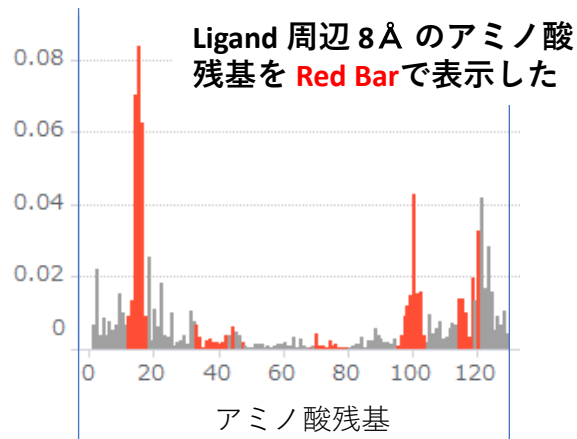
アミノ酸残基をベクトル化

化合物の原子をベクトル化

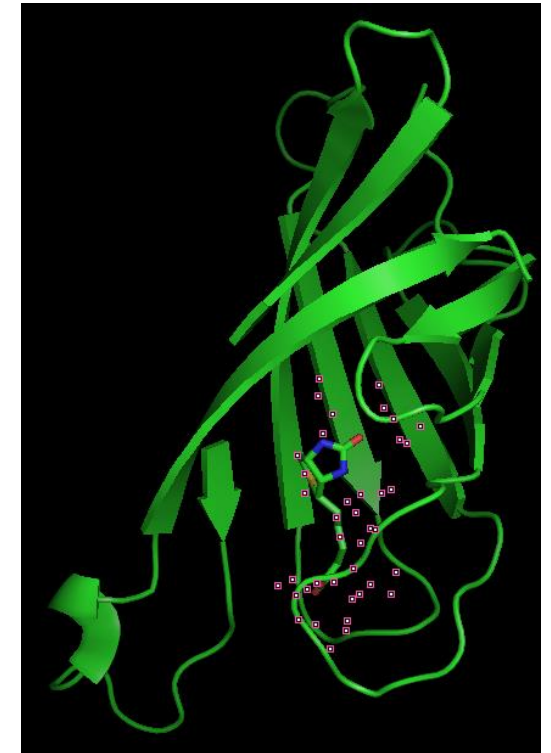
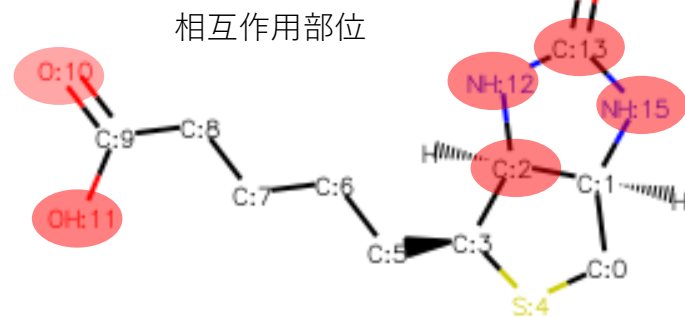
<Attention Values of Amino Acid Residues and Ligand Atoms>

アミノ酸残基および化合物の相互作用部位を学習するか？

アミノ酸残基の認識



リガンドの認識



Avidin-Biotin (2AVI)

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

今日の Topics は？

AI 創薬を理解するために・・・

AIは何をしている？

- ・どんなシステムが使われている？ そのシステムで・・・
- ・どんな計算をしているのかな？
- ・何ができるようになったのかな？
- ・どんな課題があるのか？

AIを学ぶために、どんな勉強をすれば良いかなあ？

AIを創るために、どんな **Tactics** が大切かなあ？

今日のお話しの基本的な方針を再度、確認して・・・

Brief History of Artificial Mathematical Neural Network

Beginning of Mathematical Models in Neural Network Fields (1943)

Artificial Neuron

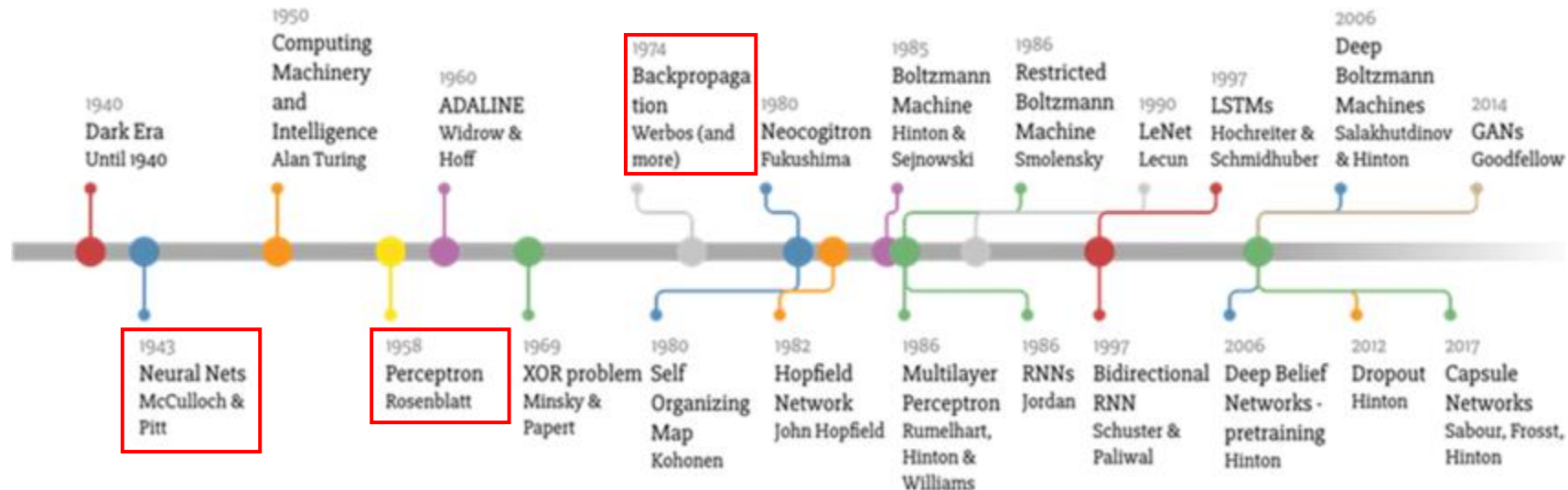
Mathematical Model of Neuron Proposed by McCulloch and Pitts

McCulloch, W. : neurophysiologist

Pitts, W. : mathematician

1st Era of Artificial Neural Network Model (1950's to 1960's)

Perceptron : a Feed-Forward Neural Network Model, Proposed by Rosenblatt, F. in 1956



Brief History of Artificial Mathematical Neural Network

2nd Era of Artificial Neural Network Model (1980's to 90's)

Feed Forward Multilayer Network : Learning (Training) by Back Propagation

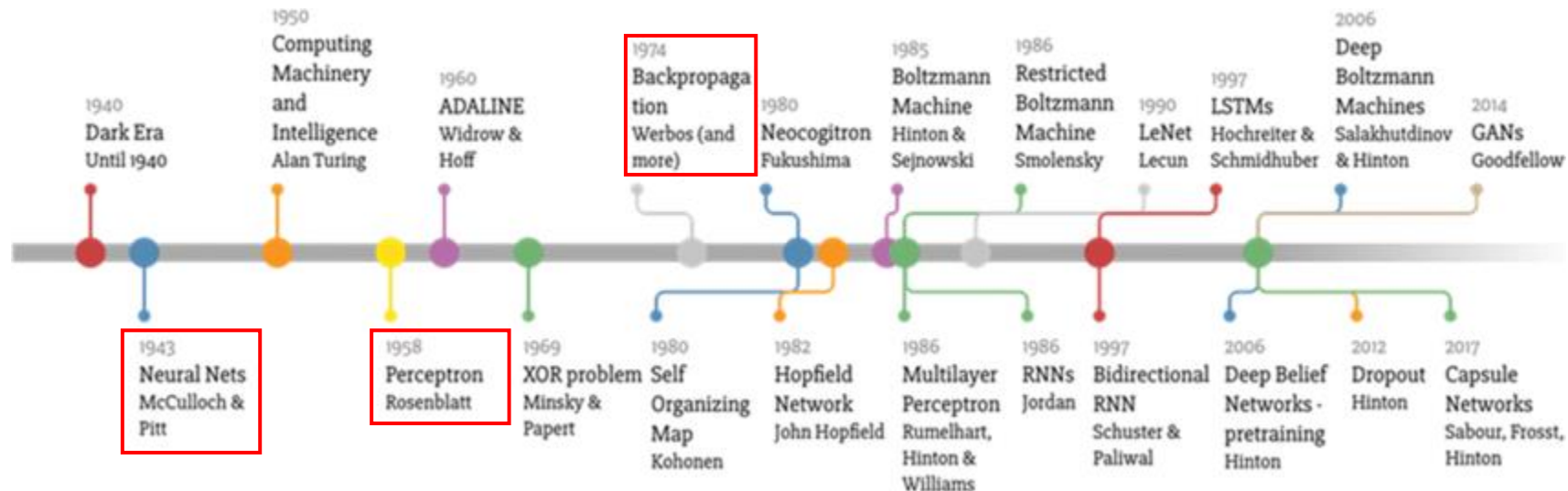
Hopfield Networks, Boltzmann Machine, Cognitron (1975)

Cf)

“Expert System” : a System for Exploring the Accumulated Knowledge in Relevant, Specific Fields

3rd Era of Artificial Neural Network Model (2010's to the present days)

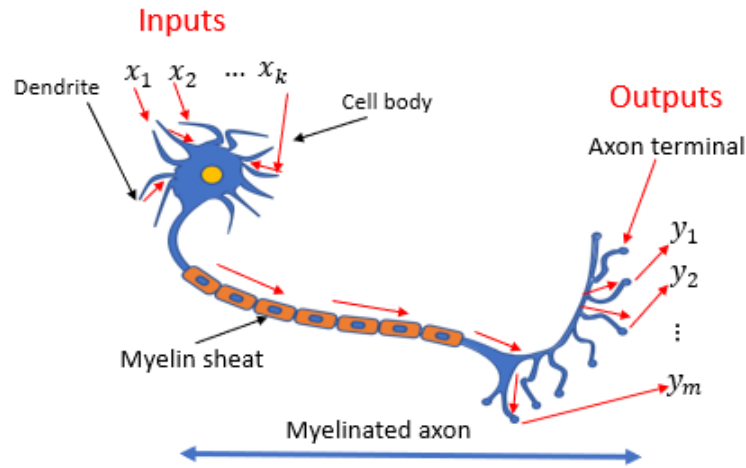
“Deep Learning” : a Trigger of the Beginning of this new Era.



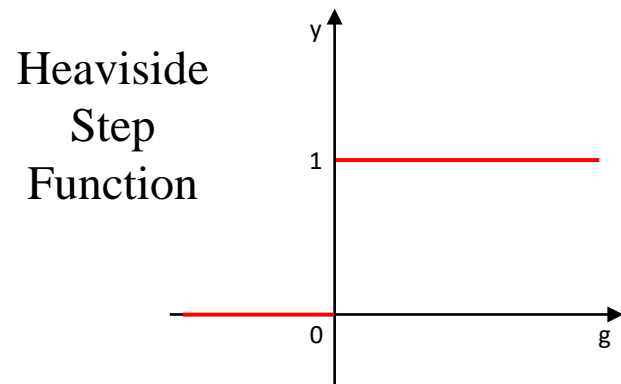
Brief History of Artificial Mathematical Neural Network

Neuron Model Proposed by McCulloch-Pitts (1943)

Biological Neuron

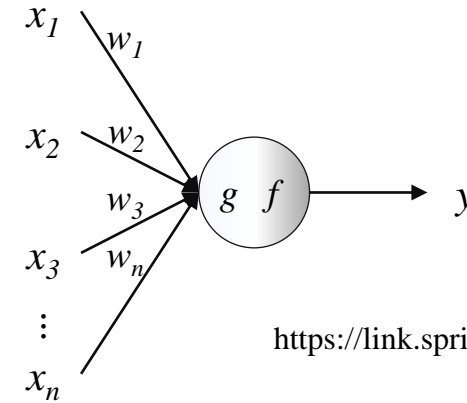


T. Fukuchi et al.,



<https://www.sciencedirect.com/topics/mathematics/heaviside-unit-step>

McCulloch-Pitts Neuron Model (1943)



<https://link.springer.com/article/10.1007/BF02478259>

Summation of inputs

$$g = \sum_{i=1}^n x_i w_i$$

Activation Function

$$y = f(g) = \begin{cases} 1 & (g > 0) \\ 0 & (g \leq 0) \end{cases}$$

Perceptron-Type Neural Network

Activation Functions and their Derivatives

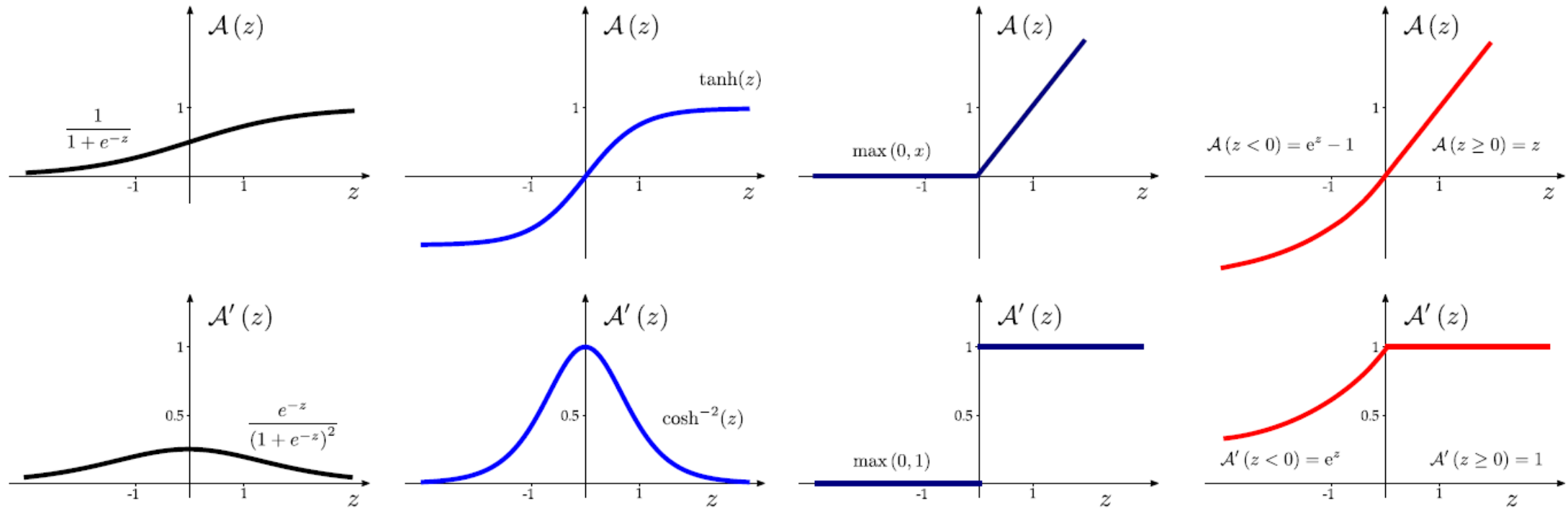


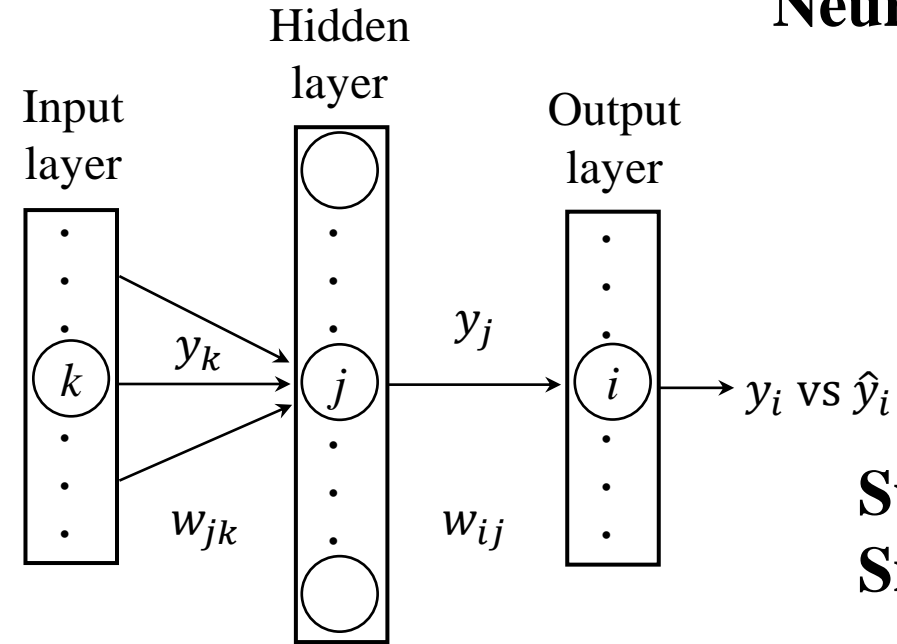
Figure 4: Some of the most common activation functions and their first-order gradient. From left to right: the logistic (sigmoid) function, the hyperbolic tangent, the Rectified Linear Unit (ReLU), and the Exponential Linear Unit (ELU).

Backpropagation

Multi Layer Perceptron-Type Neural Network

Perceptron (3 layers)

$$\sum_k w_{jk} x_k = x_j$$
$$y_j = \sigma(x_j)$$
$$x_i = \sum_j w_{ij} y_j$$
$$y_i = \sigma(x_i)$$

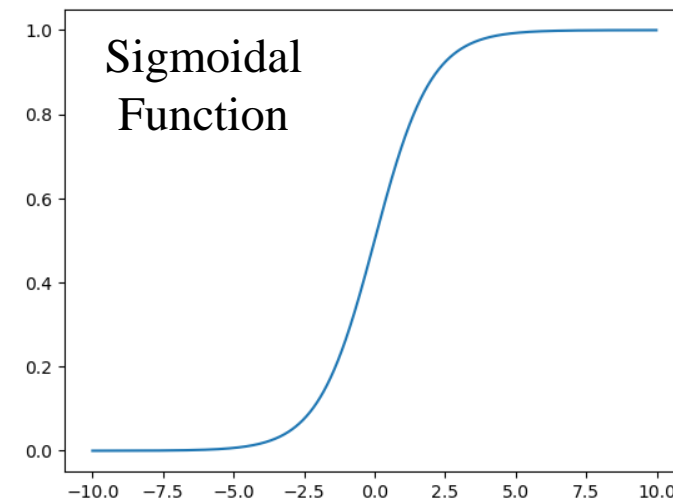


**Supervise
Signals**

Activation Function

$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

$$\sigma'(z) = \frac{d\sigma}{dz}$$
$$= \frac{e^{-z}}{(1 + e^{-z})^2} = \frac{1}{1 + e^{-z}} \times \left(1 - \frac{1}{1 + e^{-z}}\right)$$
$$= \sigma(z)(1 - \sigma(z))$$

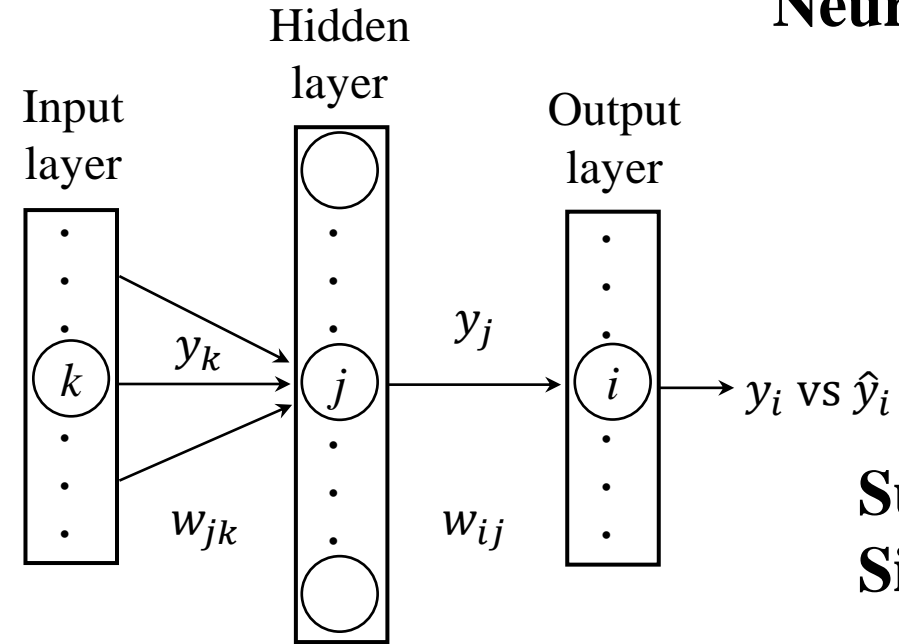


Backpropagation

Multi Layer Perceptron-Type Neural Network

Perceptron (3 layers)

$$\sum_k w_{jk} x_k = x_j$$
$$y_j = \sigma(x_j)$$
$$x_i = \sum_j w_{ij} y_j$$
$$y_i = \sigma(x_i)$$



$$W_1 = \left(w_{jk} \right)$$

$$W_2 = \left(w_{ij} \right)$$

$$x_j = \sum_k w_{jk} y_k = W_1 \mathbf{y}^{(j)}$$

$$x_i = \sum_j w_{ij} y_j = W_2 \mathbf{y}^{(i)}$$

Products of Matrices and Vectors

Backpropagation

Multi Layer Perceptron-Type Neural Network

Error Function / Loss Function

$$E = \frac{1}{2} \sum_i (y_i - \hat{y}_i)^2$$

$$\frac{dE}{dt} = \sum_i \frac{\partial E}{\partial w_{ij}} \frac{dw_{ij}}{dt}$$

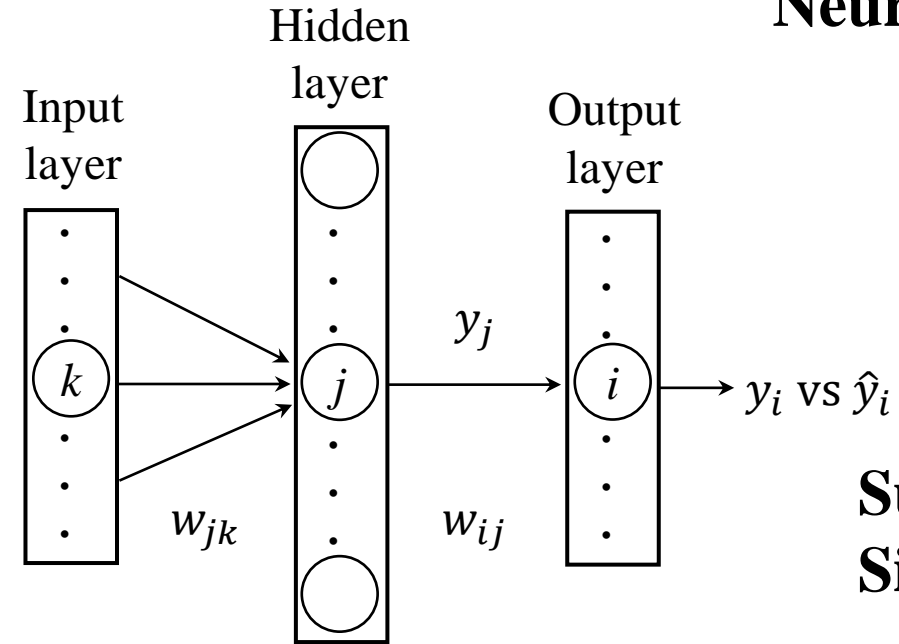
とおく。ここで、

$$\frac{dw_{ij}}{dt} = - \frac{\partial E}{\partial w_{ij}} \dots \dots (*)$$

とおくと

$$\frac{dE}{dt} = - \sum_i \left(\frac{\partial E}{\partial w_{ij}} \right)^2 \leq 0$$

となり、 E は増えない



$$\nabla f(\mathbf{r})$$

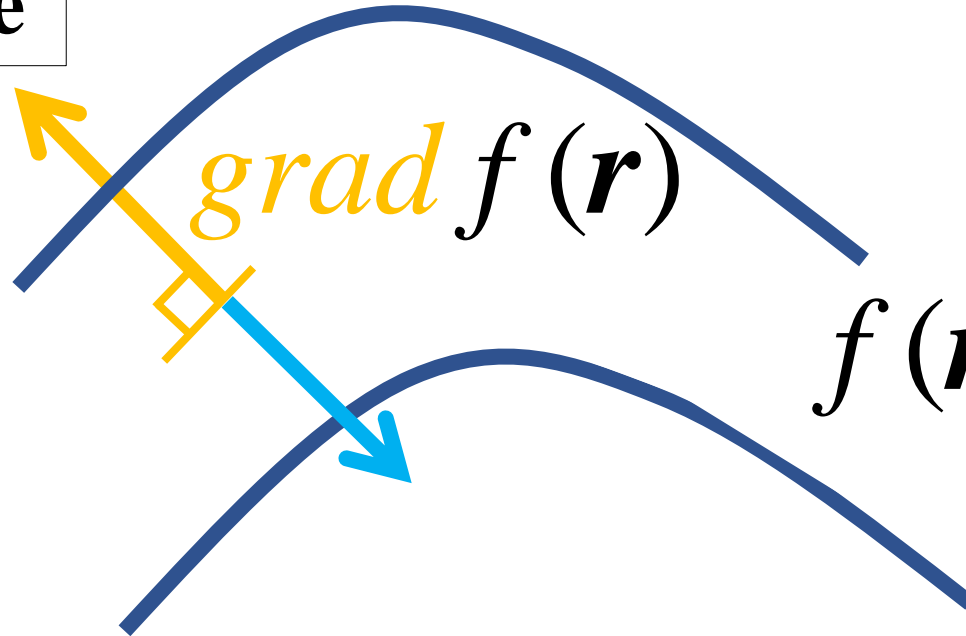
$$= \mathit{grad} f(\mathbf{r})$$

$$= t \left(\frac{\partial E}{\partial x}, \frac{\partial E}{\partial y}, \frac{\partial E}{\partial z} \right)$$

$$\nabla f(\mathbf{r}) = \text{grad } f(\mathbf{r})$$

Gradient (grad $f(\mathbf{r})$) Steepest Descent Minimization of Multivariable Function

Iso-Surface



$$f(\mathbf{r}) = E_1 \text{ (constant)}$$

$$\mathbf{r} = {}^t(x, y, z)$$

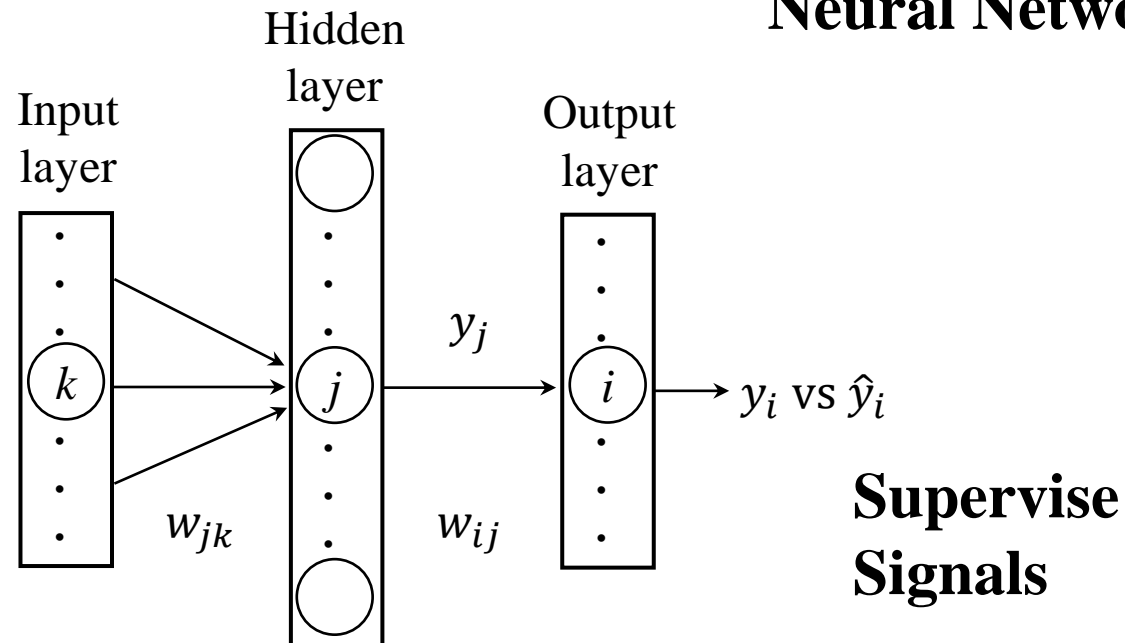
$$\begin{aligned} \nabla f(\mathbf{r}) &= \text{grad } f(\mathbf{r}) \\ &= {}^t\left(\frac{\partial E}{\partial x}, \frac{\partial E}{\partial y}, \frac{\partial E}{\partial z} \right) \end{aligned}$$

Backpropagation

Multi Layer Perceptron-Type Neural Network

Error Function / Loss Function

$$E = \frac{1}{2} \sum_i (y_i - \hat{y}_i)^2 + \mathbf{R}(w)$$



Training/Learning (学習) における **Overfitting** (過学習) を回避するために、**Regularization** (正則化) が重要な役割を果たす。

→ L1 Norm, L2 Norm などがよく用いられる。

Overfitting : Training Dataset に対しては正しく出力するが、未知の Test Dataset には誤った出力を与えること。

$$\begin{aligned} & \nabla f(\mathbf{r}) \\ &= \mathit{grad} f(\mathbf{r}) \\ &= t \left(\frac{\partial E}{\partial x}, \frac{\partial E}{\partial y}, \frac{\partial E}{\partial z} \right) \end{aligned}$$

Backpropagation

$$\begin{aligned}\sum_k w_{jk} x_k &= x_j \\ y_j &= \sigma(x_j) \\ x_i &= \sum_j w_{ij} y_j \\ y_i &= \sigma(x_i)\end{aligned}$$

$$\frac{dE}{dt} = \sum_i \frac{\partial E}{\partial w_{ij}} \frac{dw_{ij}}{dt}$$

$$\frac{dw_{ij}}{dt} = -\frac{\partial E}{\partial w_{ij}} \dots (*)$$

Error Function / Loss Function

$$E = \frac{1}{2} \sum_i (y_i - \hat{y}_i)^2$$

Chain Rule により

$$\begin{aligned}\frac{\partial E}{\partial w_{ij}} &= \frac{\partial E}{\partial y_i} \frac{\partial y_i}{\partial x_i} \frac{\partial x_i}{\partial w_{ij}} = (y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) y_j \\ (\because) \quad \frac{\partial x_{ij}}{\partial w_{ij}} &= \frac{\partial}{\partial w_{ij}} \sum_j w_{ij} y_j \text{ であり, } w_{ij} \text{ で偏微分するので, } y_j \text{ のみ残る}\end{aligned}$$

よって, (*)は

$$\begin{aligned}\frac{dw_{ij}}{dt} &= -\underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) y_j} \\ \frac{\Delta w_{ij}}{\Delta t} &= -\underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) y_j}\end{aligned}$$

$$\Delta w_{ij} = w_{ij}^{(n+1)} - w_{ij}^{(n)} = -\Delta t (y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) y_j$$

Backpropagation

$$\sum_k w_{jk} x_k = x_j$$

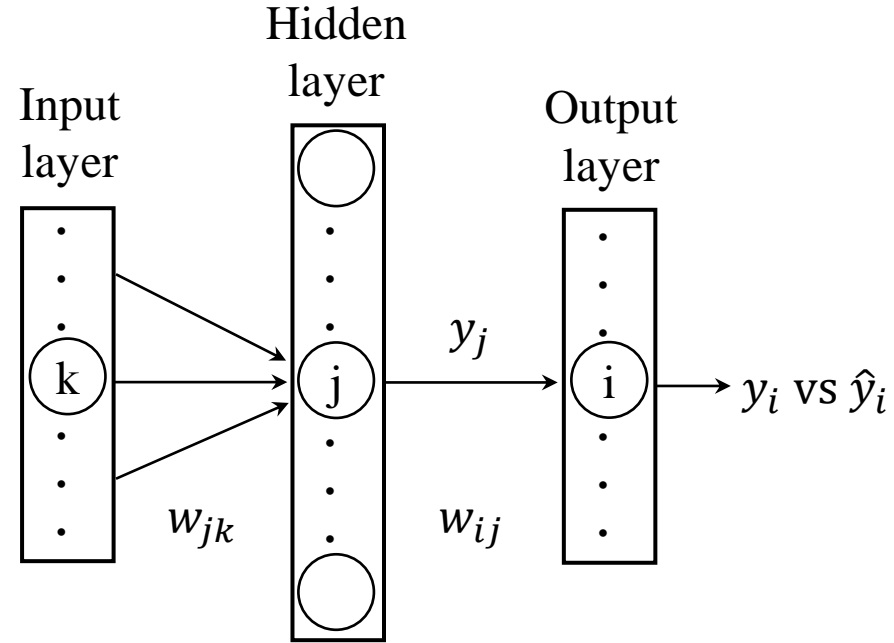
$$y_j = \sigma(x_j)$$

$$x_i = \sum_j w_{ij} y_j$$

$$y_i = \sigma(x_i)$$

$$\frac{dE}{dt} = \sum_j \frac{\partial E}{\partial w_{jk}} \frac{dw_{jk}}{dt}$$

$$\frac{dw_{jk}}{dt} = - \frac{\partial E}{\partial w_{jk}} \dots (*)$$



Chain Rule より

$$\frac{\partial E}{\partial w_{jk}} = \frac{\partial E}{\partial y_i} \frac{\partial y_i}{\partial x_i} \frac{\partial x_i}{\partial y_j} \frac{\partial y_j}{\partial x_j} \frac{\partial x_j}{\partial w_{jk}} = \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

よって, (*)は

$$\frac{dw_{jk}}{dt} = - \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

$$\frac{\Delta w_{jk}}{\Delta t} = - \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

$$\Delta w_{ij} = w_{jk}^{(n+1)} - w_{jk}^{(n)} = -\Delta t (y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j)) x_k$$

$$\sum_k w_{jk} x_k = x_j$$

$$y_j = \sigma(x_j)$$

$$x_i = \sum_j w_{ij} y_j$$

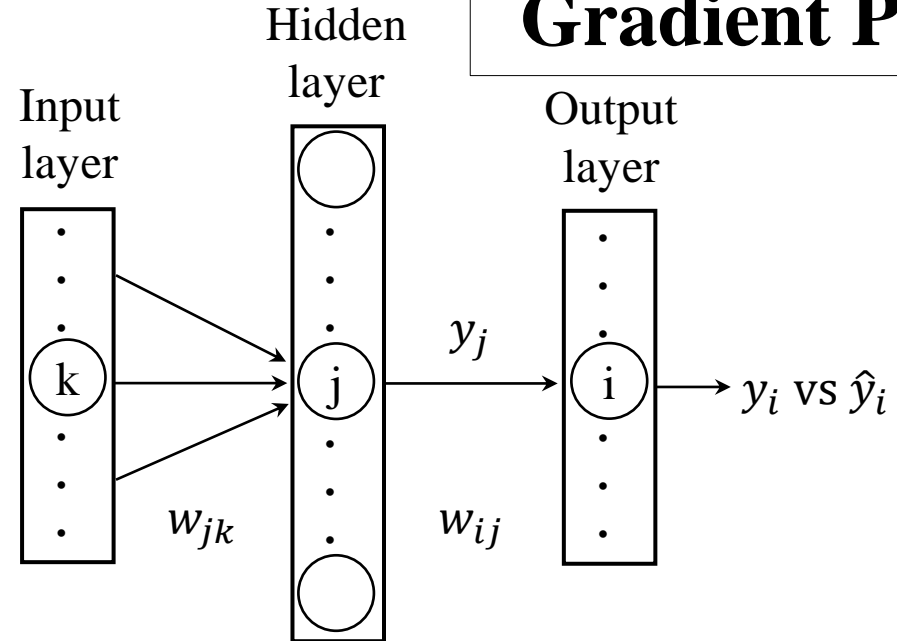
$$y_i = \sigma(x_i)$$

Backpropagation

Vanishing/Exploding Gradient Problems

$$\frac{dE}{dt} = \sum_j \frac{\partial E}{\partial w_{jk}} \frac{dw_{jk}}{dt}$$

$$\frac{dw_{jk}}{dt} = - \frac{\partial E}{\partial w_{jk}} \dots (*)$$



Chain Rule より

$$\frac{\partial E}{\partial w_{jk}} = \frac{\partial E}{\partial y_i} \frac{\partial y_i}{\partial x_i} \frac{\partial x_i}{\partial y_j} \frac{\partial y_j}{\partial x_j} \frac{\partial x_j}{\partial w_{jk}} = \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

よって, (*)は

$$\frac{dw_{jk}}{dt} = - \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

$$\frac{\Delta w_{jk}}{\Delta t} = - \underline{(y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j))} x_k$$

$$\Delta w_{ij} = w_{jk}^{(n+1)} - w_{jk}^{(n)} = -\Delta t (y_i - \hat{y}_i) \sigma(x_i) (1 - \sigma(x_i)) w_{ij} \sigma(x_j) (1 - \sigma(x_j)) x_k$$

勾配の消失と爆発

原因は **Back Propagation** における

Activation Function の微分と Weight の “掛け算”

を繰り返し実行することになるため！ これを回避するためには、以下の3つの点が基本です。

ReLU (used as an Activation Function)

Batch Normalization (Cf. **Mini-Batch**)

Skip Connection (→ Residual Network. Cf. ODENet)

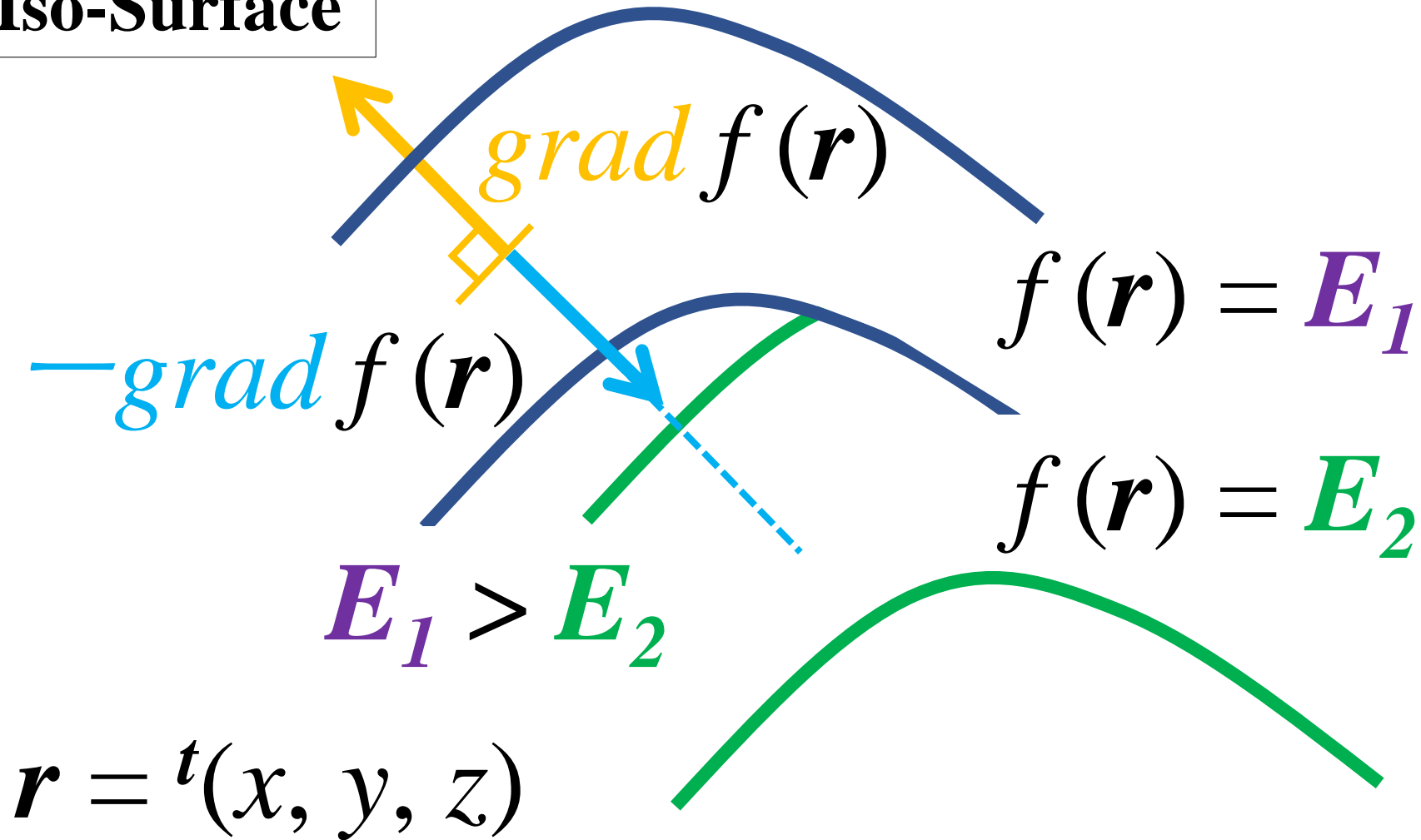
etc.

参考書： Scikit-Learn、Keras、TensorFlowによる実践機械学習 第2版, Aurélien Géron 著

$$\nabla f(\mathbf{r}) = \text{grad } f(\mathbf{r})$$

Gradient ($\text{grad } f(\mathbf{r})$) Steepest Descent Minimization of Multivariable Function

Iso-Surface



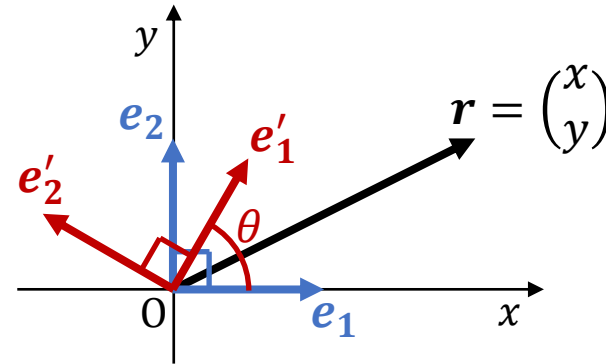
Vector, Matrix, and Scalar Product

1 Vector

$$\mathbf{r} = \begin{pmatrix} x \\ y \end{pmatrix} = x \underbrace{\begin{pmatrix} 1 \\ 0 \end{pmatrix}}_{\mathbf{e}_1} + y \underbrace{\begin{pmatrix} 0 \\ 1 \end{pmatrix}}_{\mathbf{e}_2}$$

“Basis Set (基底)”

$$= x \mathbf{e}_1 + y \mathbf{e}_2$$



Basis Set: $\{\mathbf{e}_i\}_{i=1}^2$ を θ だけ回転し, $\{\mathbf{e}'_i\}_{i=1}^2$ に変化させると,

$$\mathbf{r} = x' \mathbf{e}'_1 + y' \mathbf{e}'_2$$

となり, 同じベクトル \mathbf{r} であっても, 別の座標 x', y' に変更される。

垂直かつ長さ 1 の Basis Set を特に,

“Orthonormal Basis Set” (正規直交基底)

という。より一般に, Basis どうしが直交でないとき, “斜交座標系” という。→ テンソルへ

Vector, Matrix, and Scalar Product

2 Matrix

$$2 \left\{ \underbrace{\begin{pmatrix} \boxed{a_1} & \boxed{a_2} \end{pmatrix}}_2 = A \quad A : 2 \times 2 \text{ の matrix} \right. \\ \Rightarrow 2\text{つの成分を持った縦ベクトル } \mathbf{a}_1, \mathbf{a}_2 \text{ を並べたもの (!)} \\ \text{と考える。}$$

前頁の Basis Set $\mathbf{e}_1, \mathbf{e}_2$ を適用すると,

$$\begin{cases} A\mathbf{e}_1 = A \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \mathbf{a}_1 \\ A\mathbf{e}_2 = A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \mathbf{a}_2 \end{cases} \quad \begin{array}{l} \text{となり, } \mathbf{a}_1, \mathbf{a}_2 \text{ を取り出せる。} \\ \Rightarrow \text{Matrix は Vector を並べたもの!} \end{array}$$

逆に, 上記の式の $\mathbf{e}_1, \mathbf{e}_2$ を並べて表記すると,

$$A \begin{pmatrix} \boxed{e_1} & \boxed{e_2} \end{pmatrix} = \begin{pmatrix} \boxed{a_1} & \boxed{a_2} \end{pmatrix} \quad \text{のように, Matrix の形に書き換えられる。}$$

Vector, Matrix, and Scalar Product

より一般に, e_1, e_2 を任意のベクトル p_1, p_2 とすると,

$$\begin{cases} Ap_1 = A \begin{pmatrix} p_1^x \\ p_1^y \end{pmatrix} = b_1 \\ Ap_2 = A \begin{pmatrix} p_2^x \\ p_2^y \end{pmatrix} = b_2 \end{cases} \xrightarrow{\text{Matrix の掛け算としてまとめると}} A \begin{pmatrix} p_1 & p_2 \end{pmatrix} = \begin{pmatrix} b_1 & b_2 \end{pmatrix}$$

⇒ Matrix は Vector を並べたものであることが分かる。

Ex) 2×2 の Matrix の掛け算への応用 ⇒ 1×2 の縦ベクトル2つに分解して考える

$$2 \left\{ \overbrace{\left(\begin{pmatrix} a_1 & a_2 \end{pmatrix} \right)}^2 \begin{pmatrix} 2 & -3 \\ 5 & 4 \end{pmatrix} = \begin{pmatrix} 2a_1 & -3a_1 \\ +5a_2 & +4a_2 \end{pmatrix} \right\}^2$$

↓ ↓
↓ ↓

それぞれ 1×2 の縦ベクトル
それぞれ 1×2 の縦ベクトル

Vector, Matrix, and Scalar Product

Ex) A が 2×2 の Matrix であるとする。

$$A \begin{pmatrix} 2 \\ 5 \end{pmatrix} = \begin{pmatrix} -3 \\ 4 \end{pmatrix}, A \begin{pmatrix} -2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

のとき,

$$A \begin{pmatrix} 2 & -2 \\ 5 & 3 \end{pmatrix}$$

を求めよ。

解答) 与えられた条件により、容易に

$$A \begin{pmatrix} 2 & -2 \\ 5 & 3 \end{pmatrix} = \begin{pmatrix} -3 & 1 \\ 4 & -1 \end{pmatrix}$$

※ $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ と置いて計算しなくても解けるが . . .

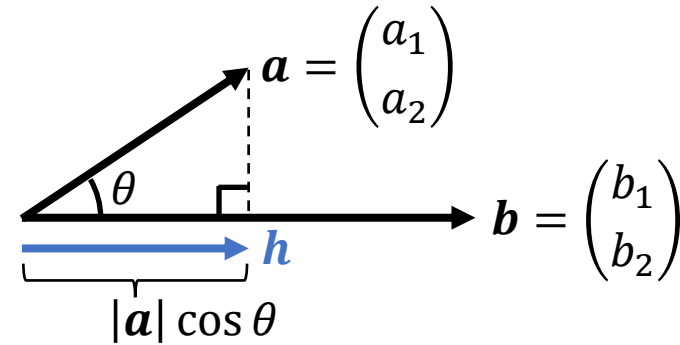
Vector, Matrix, and Scalar Product

3 Scalar Product

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \cos \theta$$

⇓ 余弦定理を用いると

$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2$$



正射影ベクトル:

$$\mathbf{h} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b}$$

・向きはベクトル \mathbf{b} と同じ。

・大きさは、 $|\mathbf{h}| = \left| \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b} \right| = \left| \frac{|\mathbf{a}| |\mathbf{b}| \cos \theta}{|\mathbf{b}|} \frac{1}{|\mathbf{b}|} \mathbf{b} \right| = |\mathbf{a}| \cos \theta$

すなわち、ベクトル \mathbf{a} と \mathbf{b} の内積 $\mathbf{a} \cdot \mathbf{b}$ は、ベクトル \mathbf{a} の正射影ベクトル \mathbf{h} とベクトル \mathbf{b} により、

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{h}| |\mathbf{b}| \quad \text{と書くことができる。}$$

Vector, Matrix, and Scalar Product

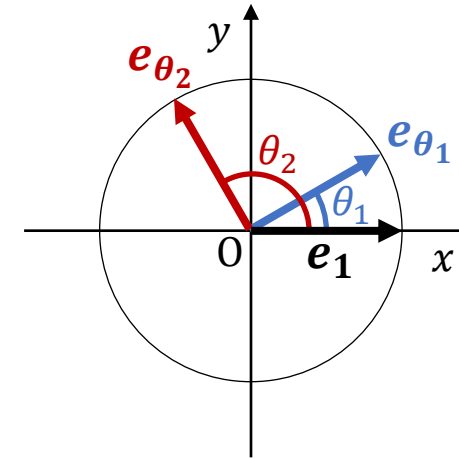
3 Scalar Product

大きさが 1 のベクトル e_1 と e_{θ_i} を考えると,

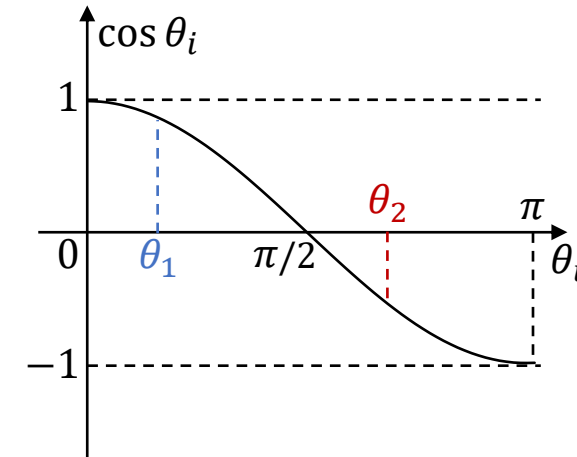
$$e_1 \cdot e_{\theta_i} = \cos \theta_i$$

$\theta_i = 0$ のとき, $e_{\theta_i} = e_1$ となり $\cos \theta_i$ は最大。

$\theta_i = \pi$ のとき, $e_{\theta_i} = -e_1$ となり $\cos \theta_i$ は最小。



⇒ 内積 $e_1 \cdot e_{\theta_i}$ は,
ベクトル e_1 と e_{θ_i} との "類似性"



Vector, Matrix, and Scalar Product

$$A = \begin{pmatrix} \boxed{a_1} \\ \boxed{a_2} \\ \vdots \\ \boxed{a_n} \end{pmatrix}$$

$$B = \begin{pmatrix} \boxed{b_1} \\ \boxed{b_2} \\ \vdots \\ \boxed{b_n} \end{pmatrix}$$

$${}^tA = \begin{pmatrix} \boxed{a_1} & \boxed{a_2} & \cdots & \boxed{a_n} \end{pmatrix}$$

$${}^tB = \begin{pmatrix} \boxed{b_1} & \boxed{b_2} & \cdots & \boxed{b_n} \end{pmatrix}$$

A と tB の積

$$\begin{aligned} A {}^tB &= \begin{pmatrix} \boxed{a_1} \\ \boxed{a_2} \\ \vdots \\ \boxed{a_n} \end{pmatrix} \begin{pmatrix} \boxed{b_1} & \boxed{b_2} & \cdots & \boxed{b_n} \end{pmatrix} \\ &= \begin{pmatrix} a_1 \cdot b_1 & \cdots & a_1 \cdot b_n \\ \vdots & \ddots & \vdots \\ a_n \cdot b_1 & \cdots & a_n \cdot b_n \end{pmatrix} \end{aligned}$$

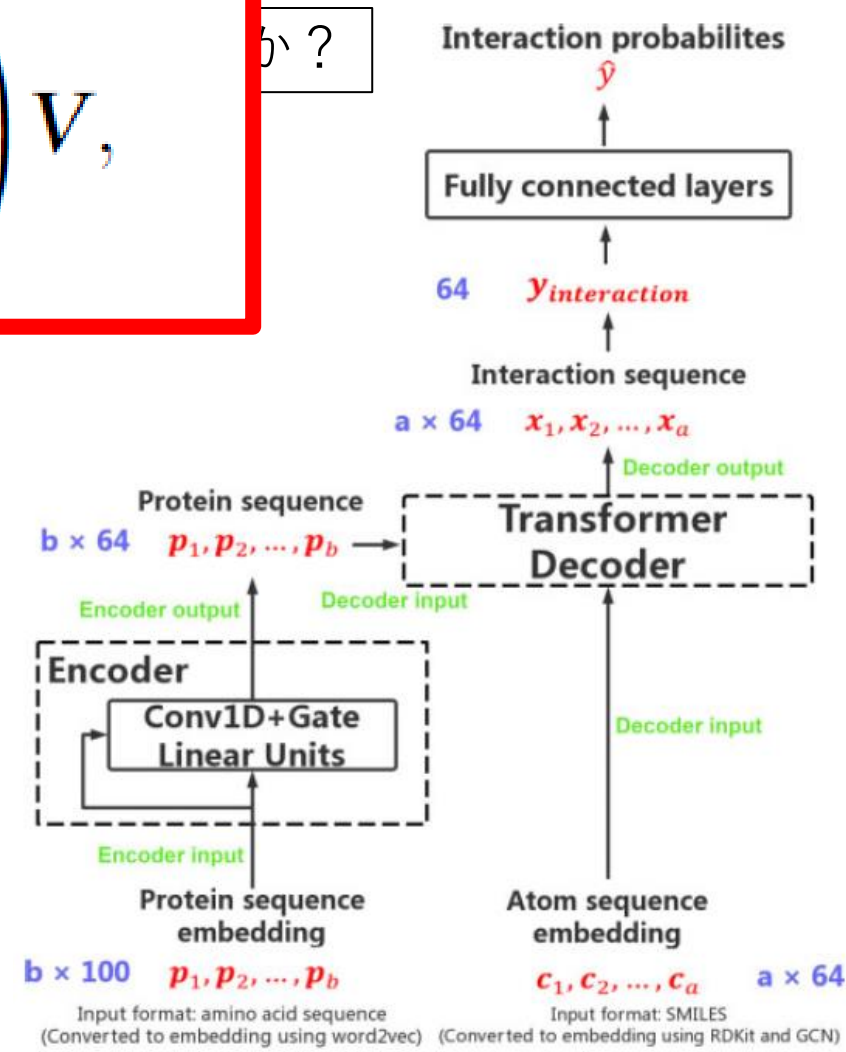
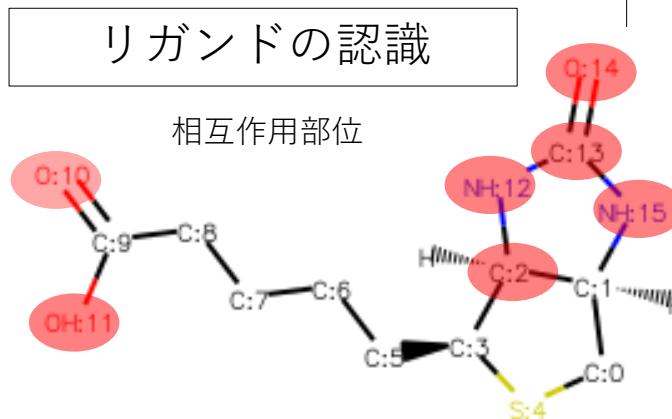
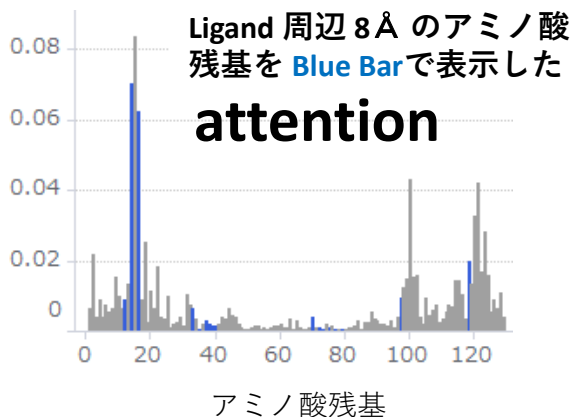
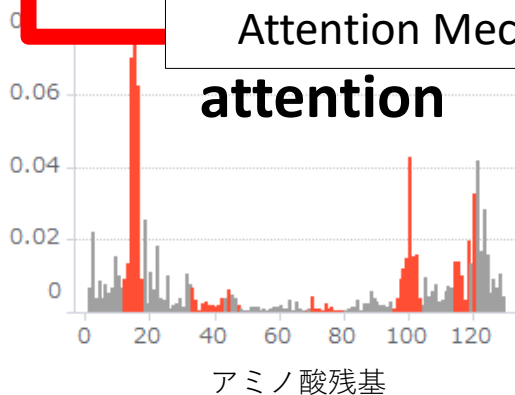
B と tA の積

$$\begin{aligned} B {}^tA &= \begin{pmatrix} \boxed{b_1} \\ \boxed{b_2} \\ \vdots \\ \boxed{b_n} \end{pmatrix} \begin{pmatrix} \boxed{a_1} & \boxed{a_2} & \cdots & \boxed{a_n} \end{pmatrix} \\ &= \begin{pmatrix} b_1 \cdot a_1 & \cdots & b_1 \cdot a_n \\ \vdots & \ddots & \vdots \\ b_n \cdot a_1 & \cdots & b_n \cdot a_n \end{pmatrix} \end{aligned}$$

Vector, Matrix and Scalar Product

$$\text{attention}(Q, K, V) = \text{softmax} \left(\frac{QK^T}{\sqrt{d_k}} \right) V,$$

注) これは Multi-Head Attention で、他の Attention Mechanisms と区別しましょう



アミノ酸残基をベクトル化

化合物の原子をベクトル化

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

今日の Topics は？

分子設計（I）

タンパク質の**アミノ酸配列**から、結合サイトとリガンドを Identify（Affinity）

分子設計（II）

タンパク質・化合物の複合体の **3D Structural Docking**（& Affinity）

医薬品の**電子構造**

薬理効果、PK and PD、安全性、分子設計（III）、etc.

→ 物質の様々な性質（Properties）や生体反応（Reactivity）を理解するための
の基盤

→ Screening and Reactivity などの探索における基盤

創薬のためのターゲットの探索 → Genome Science の応用も！

Transcriptome, Proteome, Interactome, Epigenetics, etc.

→ **Multi Omics** Analysis

系列データ（自然言語処理 [NLP], etc.）
RNN, LSTM,
Transformer

画像データ
CNN

（今日はお話しする余裕がなさそうです・・・）

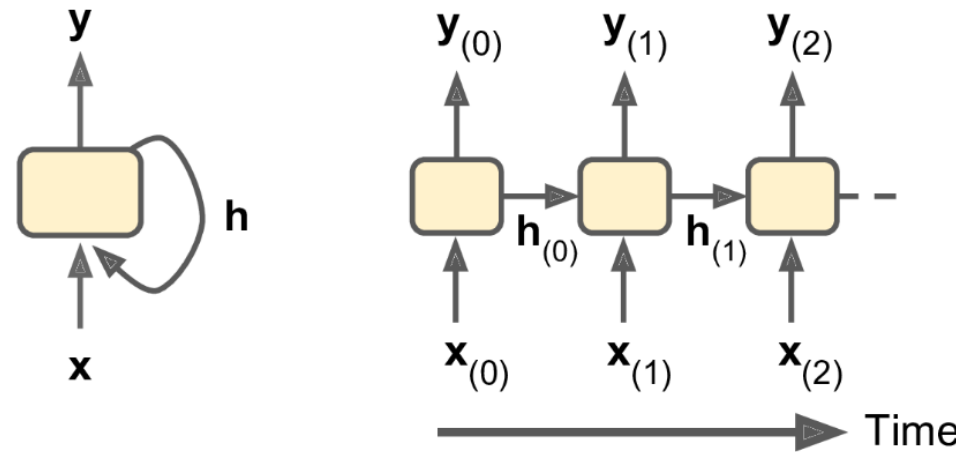
Recurrent Neural Network (RNN)

1. Overviews and Aims of the Techniques

Neural Networks Capable of Handling Sequence Data or Time Series Data.

2. Theory and Network Architecture

Previous Outputs to be Used as Inputs While Having Hidden States.



“Hands-On Machine Learning with
Scikit-Learn, Keras & TensorFlow.”
2nd Edition

Advantages	Drawbacks
<ul style="list-style-type: none">• Possibility of processing input of any length• Model size not increasing with size of input• Computation takes into account historical information• Weights are shared across time	<ul style="list-style-type: none">• Computation being slow• Difficulty of accessing information from a long time ago• Cannot consider any future input for the current state

Recurrent Neural Network (RNN)

Highlight of the Theory

Forward

$$\mathbf{h}_t = \phi_h(\mathbf{W}_{xh}^T \mathbf{X}_t + \mathbf{W}_{hh}^T \mathbf{h}_{t-1} + \mathbf{b}_h)$$

$$\hat{y}_t = \phi_o(\mathbf{W}_{yh}^T \mathbf{h}_t + \mathbf{b}_y)$$

Weight is shared across time.

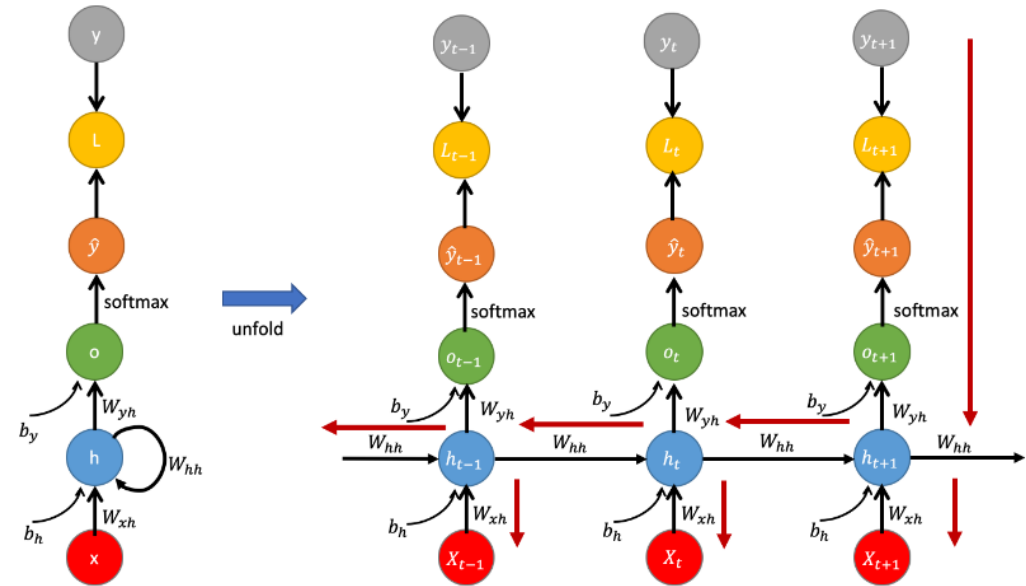
Activation Function ϕ_h is usual to use a saturating nonlinear function (such as sigmoid or a tanh)

Backward

$$L = \sum_{k=1}^T L(y_k, \hat{y}_k),$$

$$\frac{\partial L_k}{\partial \mathbf{W}} = \sum_{k=1}^T \frac{\partial L_k}{\partial \mathbf{W}} = \sum_{k=1}^T \left(\frac{\partial L_k}{\partial \mathbf{X}_t} \frac{\partial \mathbf{X}_t}{\partial \mathbf{X}_k} \frac{\partial \mathbf{X}_k}{\partial \mathbf{W}} \right)$$

$$\frac{\partial \mathbf{X}_t}{\partial \mathbf{X}_k} = \prod_{i=t}^k \frac{\partial \mathbf{X}_i}{\partial \mathbf{X}_{i-1}} = \prod_{i=t}^k \mathbf{W}_{hh}^T \text{diag}(\phi'_h(\mathbf{X}_{i-1})) \Rightarrow \|\phi'_h(\mathbf{X}_t)\| < 1 \text{ (tanh } < 1, \text{ sigmoid } < 1/4)$$



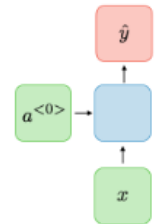
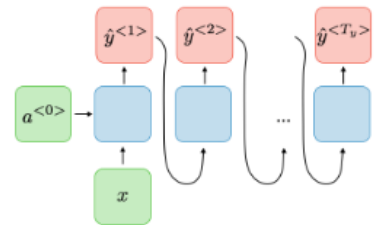
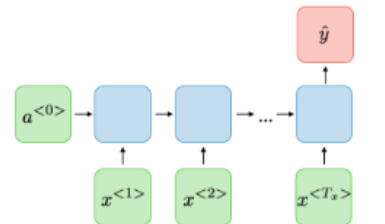
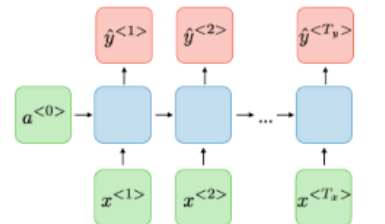
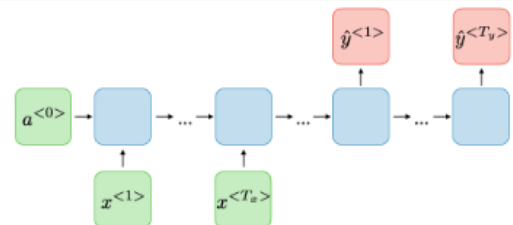
**Vanishing/Exploding
Gradient Problems**

↓
Gradient clipping
Gated RNN (GRU, LSTM etc.)

Recurrent Neural Network (RNN)

Applications

RNN models are mostly used in the fields of Natural Language Processing (NLP) and speech recognition. Various applications of RNN are summarized in the right table.

Type of RNN	Illustration	Example
One-to-one $T_x = T_y = 1$		Traditional neural network
One-to-many $T_x = 1, T_y > 1$		Music generation
Many-to-one $T_x > 1, T_y = 1$		Sentiment classification
Many-to-many $T_x = T_y$		Name entity recognition
Many-to-many $T_x \neq T_y$		Machine translation

Recurrent Neural Network (RNN)

Reference

- 1) “Hands-On Machine Learning with Scikit-Learn, Keras & TensorFlow.” 2nd Edition, OREILLY
- 2) 「ゼロから作るDeepLearning2」 オライリージャパン
- 3) “On the difficulty of training Recurrent Neural Networks.” arXiv preprint arXiv:1211.5063v2
- 4) <https://stanford.edu/~shervine/teaching/cs-230/cheatsheet-recurrent-neural-networks>
- 5) <https://mmuratarat.github.io/2019-02-07/bptt-of-rnn>

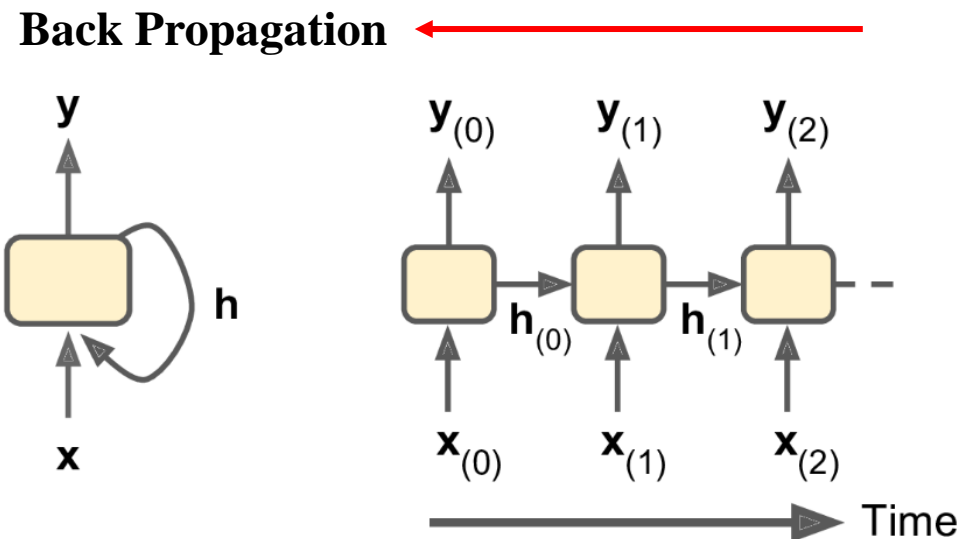
LSTM (Long Short-Term Memory)

Hochreiter, S., Schmidhuber, J., Long short-term memory.
Neural Computation 1997, 9, 1735-80.

1. Overviews and Aims of the Techniques

- RNN の発展形で、Gated RNN のひとつ
"The key idea is that the network can learn what to store in the long-term state, what to throw away, and what to read from it." -- Geron, p 516
- Simple RNN の課題である、Back Propagation Through Time での勾配消失に対応

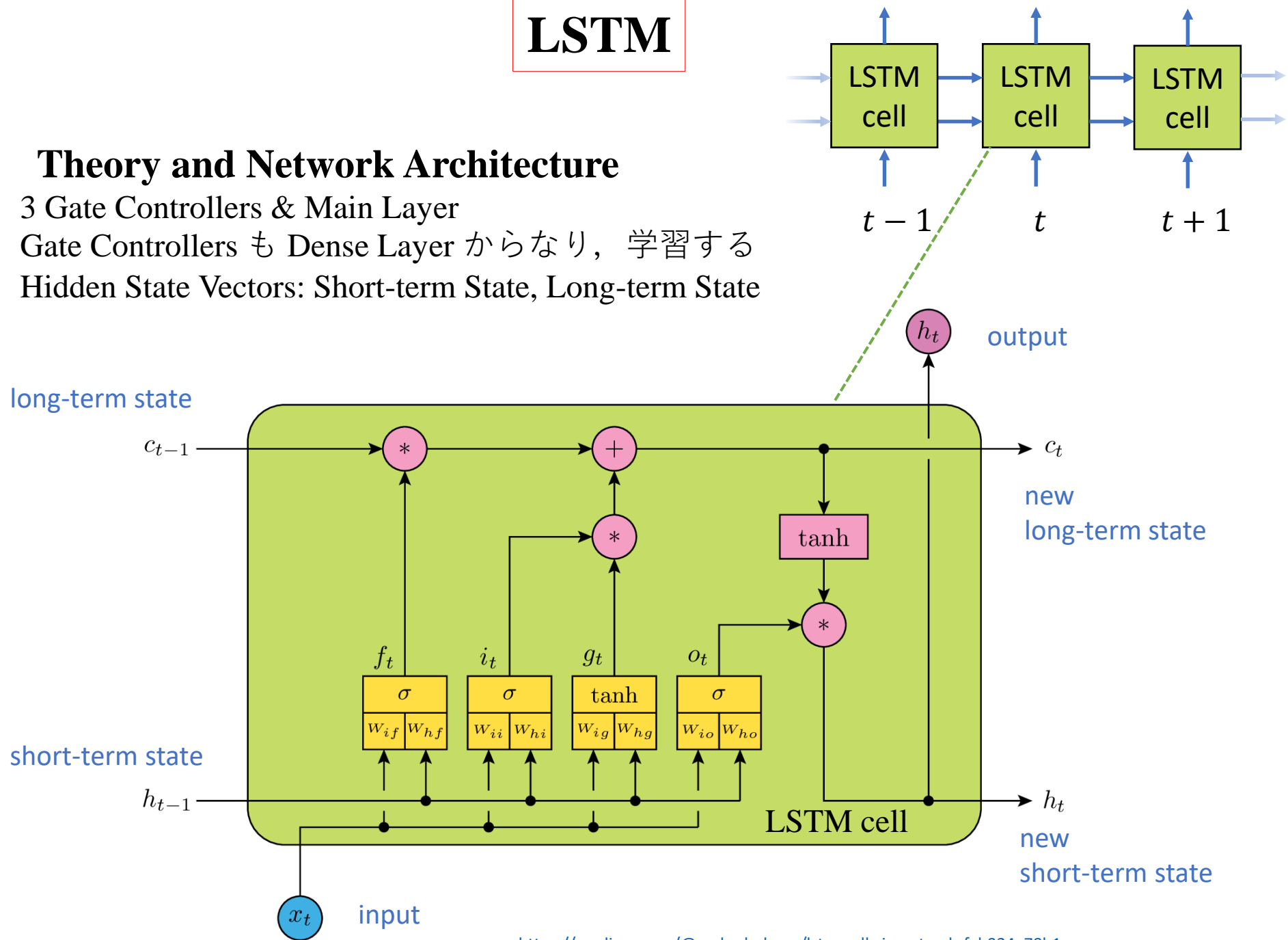
途中で勾配が 0 になると、それ以前の寄与が全て消失する



LSTM

2. Theory and Network Architecture

- 3 Gate Controllers & Main Layer
- Gate Controllers も Dense Layer からなり，学習する
- Hidden State Vectors: Short-term State, Long-term State



LSTM cell

$$\mathbf{g}_t = \tanh(\mathbf{W}_{ig}^\top \mathbf{x}_t + \mathbf{b}_{ig} + \mathbf{W}_{hg}^\top \mathbf{h}_{t-1} + \mathbf{b}_{hg})$$

Gates : 成分 $\in [0,1]$

$$\mathbf{i}_t = \sigma(\mathbf{W}_{ii}^\top \mathbf{x}_t + \mathbf{b}_{ii} + \mathbf{W}_{hi}^\top \mathbf{h}_{t-1} + \mathbf{b}_{hi})$$

$$\mathbf{f}_t = \sigma(\mathbf{W}_{if}^\top \mathbf{x}_t + \mathbf{b}_{if} + \mathbf{W}_{hf}^\top \mathbf{h}_{t-1} + \mathbf{b}_{hf})$$

$$\mathbf{o}_t = \sigma(\mathbf{W}_{io}^\top \mathbf{x}_t + \mathbf{b}_{io} + \mathbf{W}_{ho}^\top \mathbf{h}_{t-1} + \mathbf{b}_{ho})$$

Long-term State

$$\mathbf{c}_t = \mathbf{f}_t \circ \mathbf{c}_{t-1} + \mathbf{i}_t \circ \mathbf{g}_t$$

Short-term State

$$\mathbf{h}_t = \mathbf{o}_t \circ \tanh(\mathbf{c}_t)$$

input 用 weight

$\mathbf{W}_{ig}, \mathbf{W}_{ii}, \mathbf{W}_{if}, \mathbf{W}_{io}$

Short-term State 用 Weight

$\mathbf{W}_{hg}, \mathbf{W}_{hi}, \mathbf{W}_{hf}, \mathbf{W}_{ho}$

Bias

\mathbf{b}_{ig} etc.

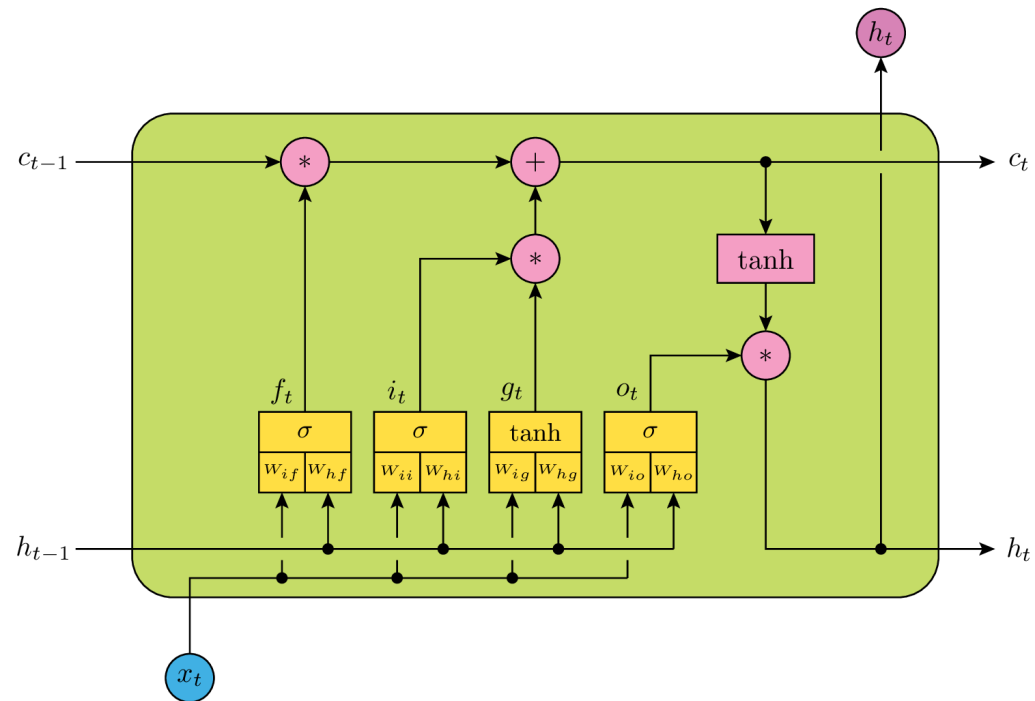
PyTorch documentation より

<https://pytorch.org/docs/stable/generated/torch.nn.LSTM.html>

\circ : Hadamard product

t : step

σ : sigmoid function

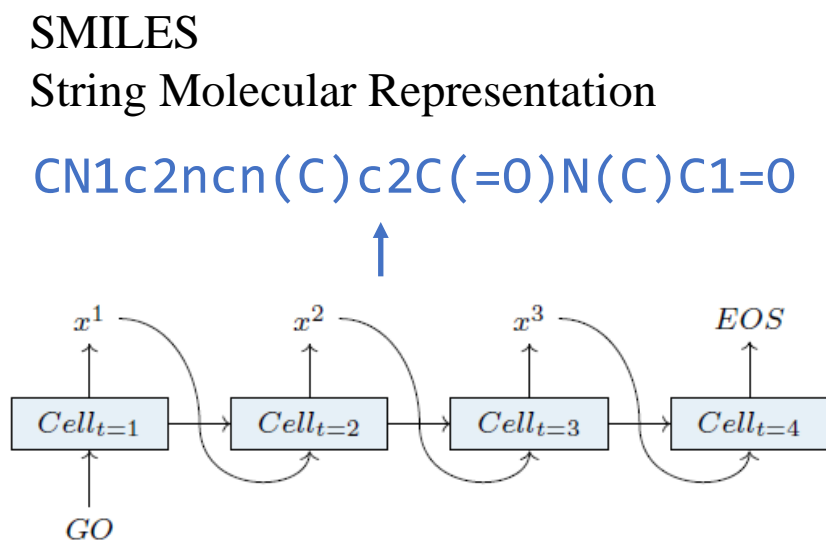


Applications of LSTM

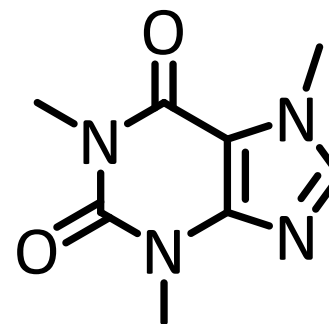
Natural language Processing, speech recognition, handwriting recognition, music composition, market prediction ...

Hojjat Salehinejad, Sharan Sankar, Joseph Barfett, Errol Colak, Shahrokh Valaee. Recent Advances in Recurrent Neural Networks. *arXiv preprint*, arXiv:1801.01078, 2017.
<https://arxiv.org/abs/1801.01078>

..., and drug design



Molecular Graph



Reference

REINVENT (AstraZeneca):

Marcus Olivecrona, Thomas Blaschke, Ola Engkvist, Hongming Chen., **Molecular de-novo design through deep reinforcement learning**, *Journal of Cheminformatics* 2017, 9, 48.

LSTM-Related Architecture

GRU (Gated Recurrent Unit)

- Forget Gate と Input Gate の Controllers が一つにまとまり Update Gate Controller に
- Long-term State と Short-term State Vectors も一つにまとまった
- Update Gate \mathbf{z}_t が LSTM の forget gate の役割, $(\mathbf{1} - \mathbf{z}_t)$ が input gate の役割
- Reset Gate \mathbf{r}_t は Main Layer に入る Hidden State Vector \mathbf{h}_{t-1} をスケーリングする, そのかわり Output Gate は無い

$$\mathbf{g}_t = \tanh(\mathbf{W}_{ig}^\top \mathbf{x}_t + \mathbf{b}_{ig} + \mathbf{W}_{hg}^\top (\mathbf{r}_t \circ \mathbf{h}_{t-1}) + \mathbf{b}_{hg})$$

Reset Gate \mathbf{r}_t

$$\mathbf{r}_t = \sigma(\mathbf{W}_{ir}^\top \mathbf{x}_t + \mathbf{b}_{ir} + \mathbf{W}_{hr}^\top \mathbf{h}_{t-1} + \mathbf{b}_{hr})$$

Update Gate \mathbf{z}_t

$$\mathbf{z}_t = \sigma(\mathbf{W}_{iz}^\top \mathbf{x}_t + \mathbf{b}_{iz} + \mathbf{W}_{hz}^\top \mathbf{h}_{t-1} + \mathbf{b}_{hz})$$

output (= new hidden state vector)

$$\mathbf{h}_t = \mathbf{z}_t \circ \mathbf{h}_{t-1} + (\mathbf{1} - \mathbf{z}_t) \circ \mathbf{g}_t$$

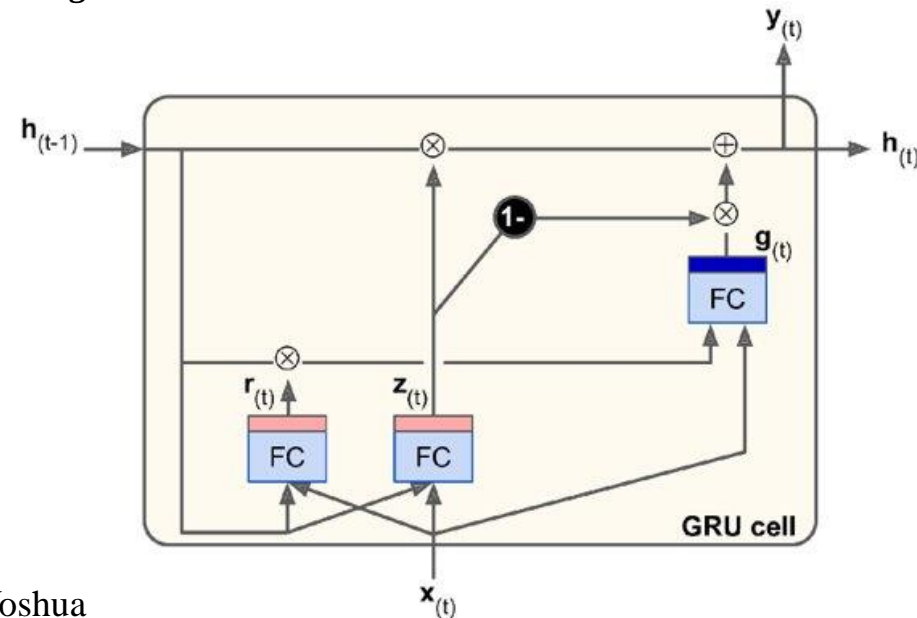


Figure 15-10. GRU cell

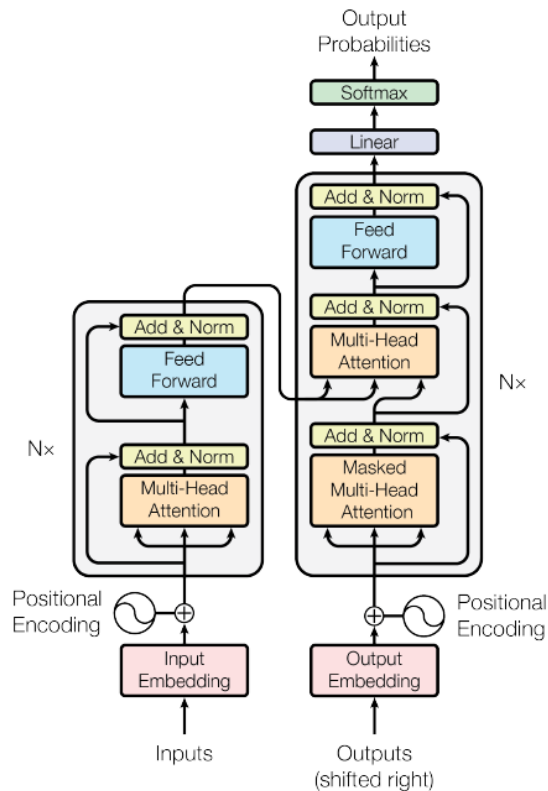
Kyunghyun Cho, Bart van Merriënboer, Dzmitry Bahdanau, Yoshua Bengio. On the Properties of Neural Machine Translation: Encoder-Decoder Approaches. arXiv:1409.1259, 2014.

<https://arxiv.org/abs/1409.1259>

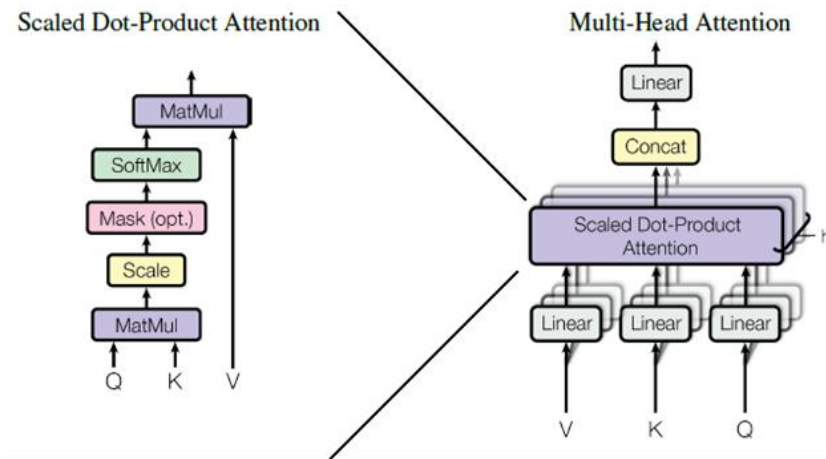
Transformer

■ transformer

- 自然言語処理（NLP）や画像解析などの広い領域で、大きな成果！
- “どこに**注意 (attention)** するか” を考慮しながら、AIが学習！



transformer by Google
(Attention is all you need)



$$Q_i = QW_i^Q, K_i = KW_i^K, V_i = VW_i^V$$
$$attention_i = \text{Softmax}\left(\frac{Q_i K_i^T}{\sqrt{d_k}}\right) V_i$$

$$\text{multi-head attention} = \text{concat}(attention_1, \dots, attention_h) W^O$$

Transformer

1. Overviews and Aims of the Techniques

an Encoder-Decoder model involving the Multi-Head Attention without employing RNNs or CNNs.

2. Theory and Network Architecture

The Transformer Architecture is shown below (Figs. 1 and 2).

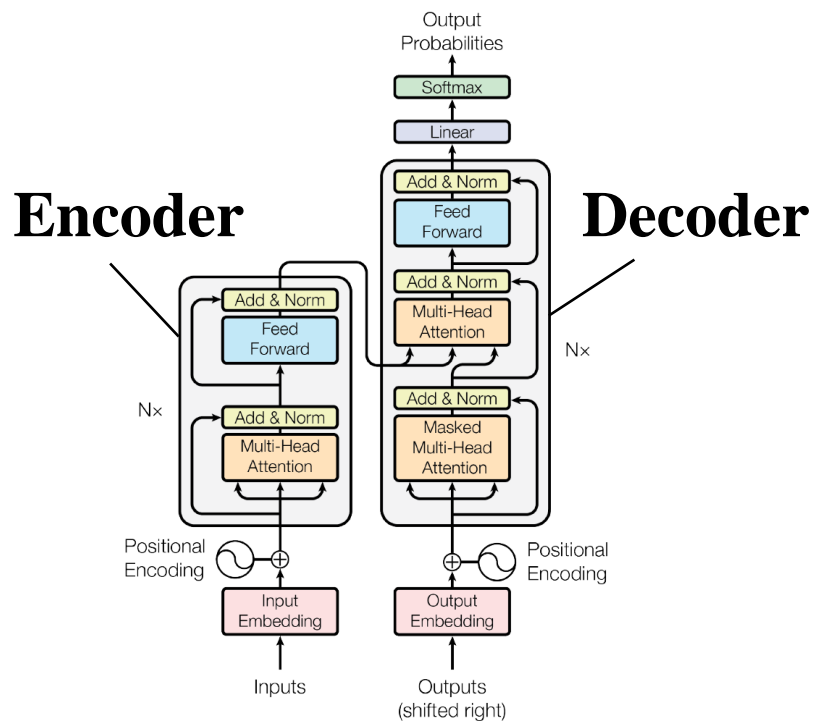


Fig.1.
Architecture of Transformer

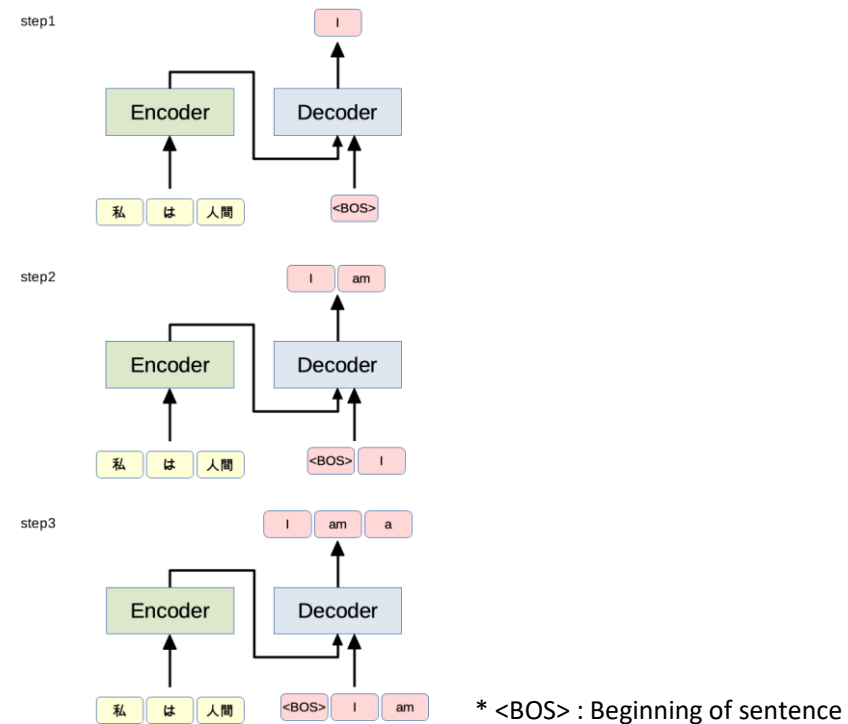


Fig.2
An overview of Translation (Japanese -> English)

Transformer

Highlight of the Theory-1

Multi-Head Attention

$$\text{Attention}(Q, K, V) = \text{softmax}\left(\frac{QK^T}{\sqrt{d_k}}\right)V$$

Q : Query,
 K : Key,
 V : Value,
 d_k : The dimension of key(512-dim)

Divide Q , K , and V into 8 parts (the number of heads), and calculate the Attention. Finally, they are concatenated in one part.

$$\text{Multihead}(Q, K, V) = \text{Concat}(\text{head}_1, \dots, \text{head}_h)W$$

where $\text{head}_i = \text{Attention}(QW_i^Q, KW_i^K, VW_i^V)$

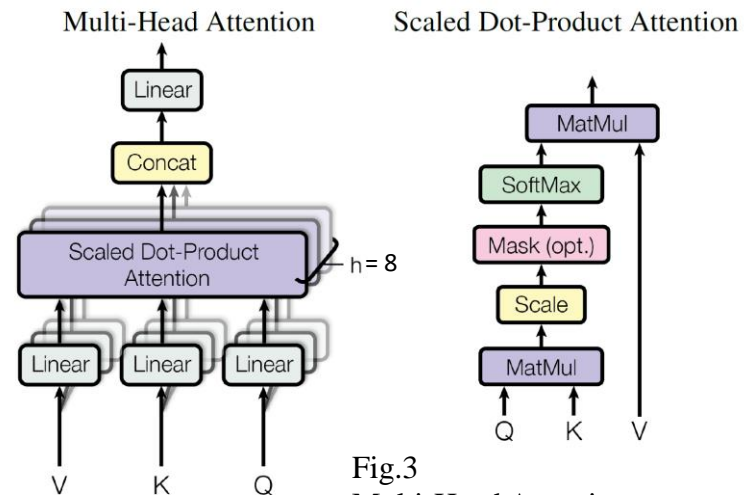
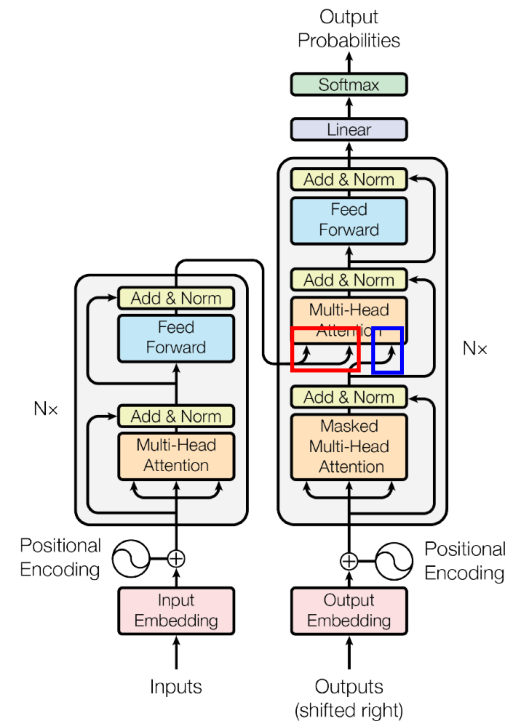
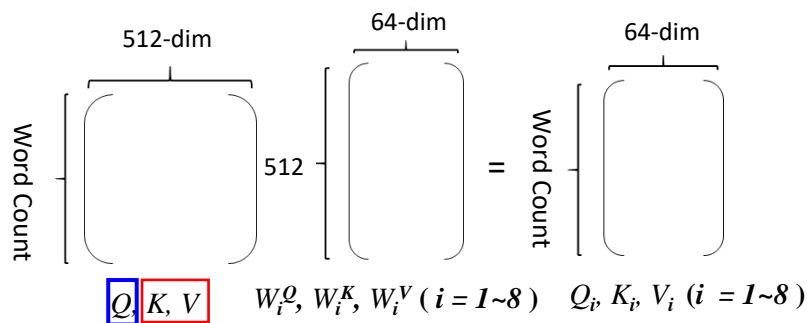


Fig.3 Multi-Head Attention

Transformer

Highlight of the Theory-2

Masked Multi-head Attention

Use(Add) “-inf” to hide future information.
(Prevention of cheating)
Calculation is the same as Multi-head Atten.

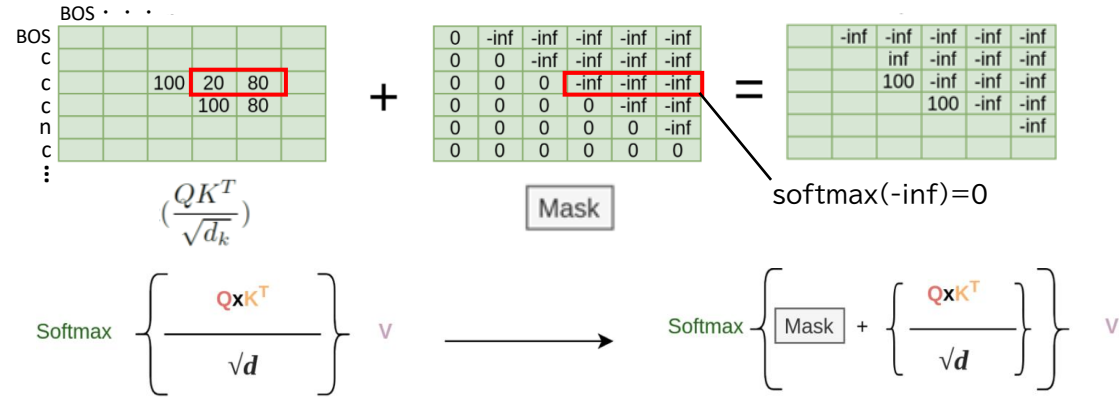


Fig.4
Masked Multi-head Attention

Positional Encoding, Feed-Forward layer

✓ (Absolute) Positional Encoding
Add positional information with sinusoid.

$$PE_{(pos,2i)} = \sin(pos/10000^{2i/d_{model}})$$

$$PE_{(pos,2i+1)} = \cos(pos/10000^{2i/d_{model}})$$

d_{model} : Number of vector dimensions when word Embedding is performed
 i denotes how many dimensions of vector, pos : the number of vectors

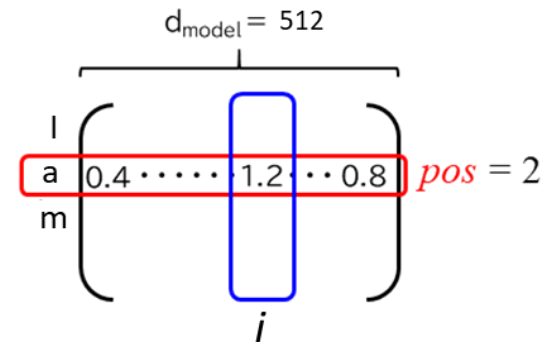
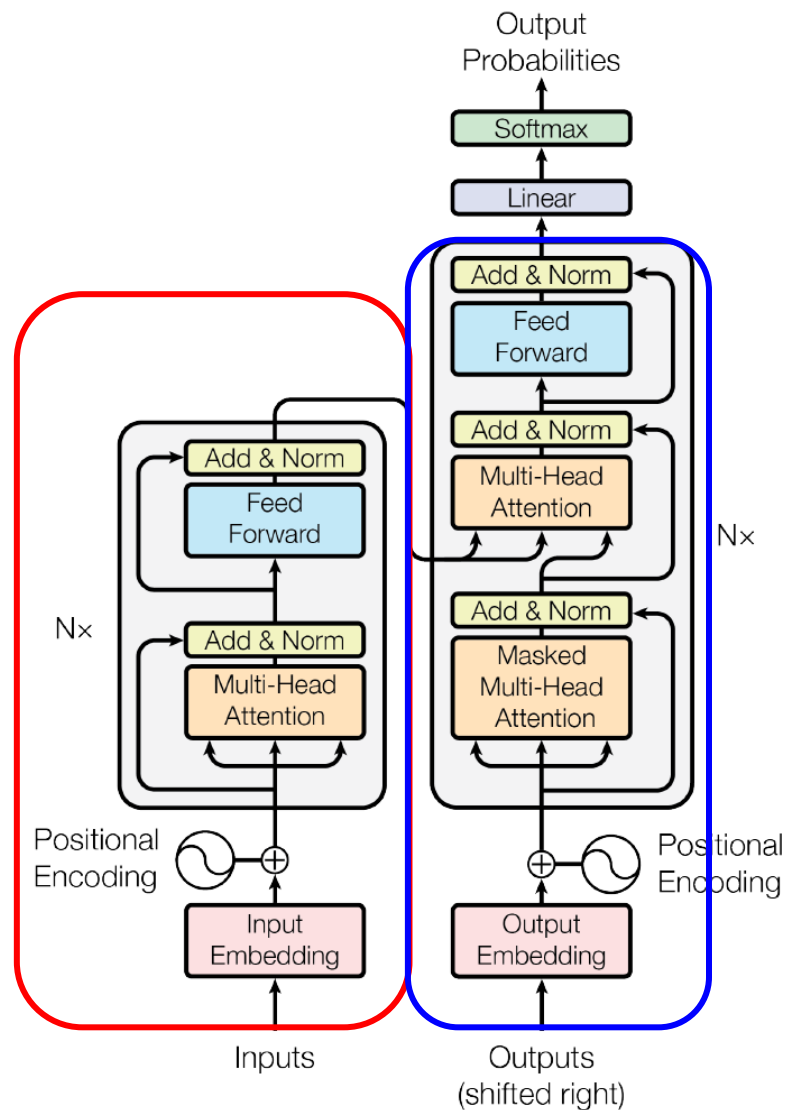


Fig.5
Positional Encoding

✓ Feed-Forward Networks(FFN) layer is a simple linear layer.

$$FFN(x) = \text{ReLU}(\max(0, xW_1 + b_1)) W_2 + b_2$$

Molecular Transformer



Encoder側

- ① Embedding層によって入力化合物を256次元のベクトルに圧縮
- ② Positional Encoder層によって位置情報を付加
- ③ Multi-Head Attention層でSelf Attentionを計算し、データ内照応関係を付加
- ④ 各種Normalizationを行う
- ⑤ Point-wise順伝播ネットワーク(PFFN)で活性化関数を適用
- ⑥ 各種Normalizationを行う
- ③~⑥をN=4層(回)繰り返す

Decoder側

- ① Embeddingレイヤによって入力化合物を256次元のベクトルに圧縮
- ② Positional Encoder層によって位置情報を付加
- ③ Masked Multi-Head AttentionでSelf Attentionを計算し、データ内照応関係を付加
- ④ 各種Normalizationを行う
- ⑤ ここまでの出力をQueryに、Encoderの出力をKeyとValueにしてMulti-Head AttentionでAttentionを計算し、異なる時系列データの照応関係情報を獲得
- ⑥ 各種Normalizationを行う
- ⑦ PFFNで変換
- ⑧ 各種Normalizationを行う
- ③~⑧をN=4層(回)繰り返す

Ref)

1) arXiv:1706.03762v5 [cs.CL] 6 Dec 2017, “Attention Is All You Need”

2) ACS Cent. Sci. 2019, 5, 1572–1583 ← Molecular Transformer

<transformerCPI >

Bioinformatics, 36(16), 2020, 4406–4414

doi: 10.1093/bioinformatics/btaa524

Advance Access Publication Date: 19 May 2020

Original Paper

OXFORD

Structural bioinformatics

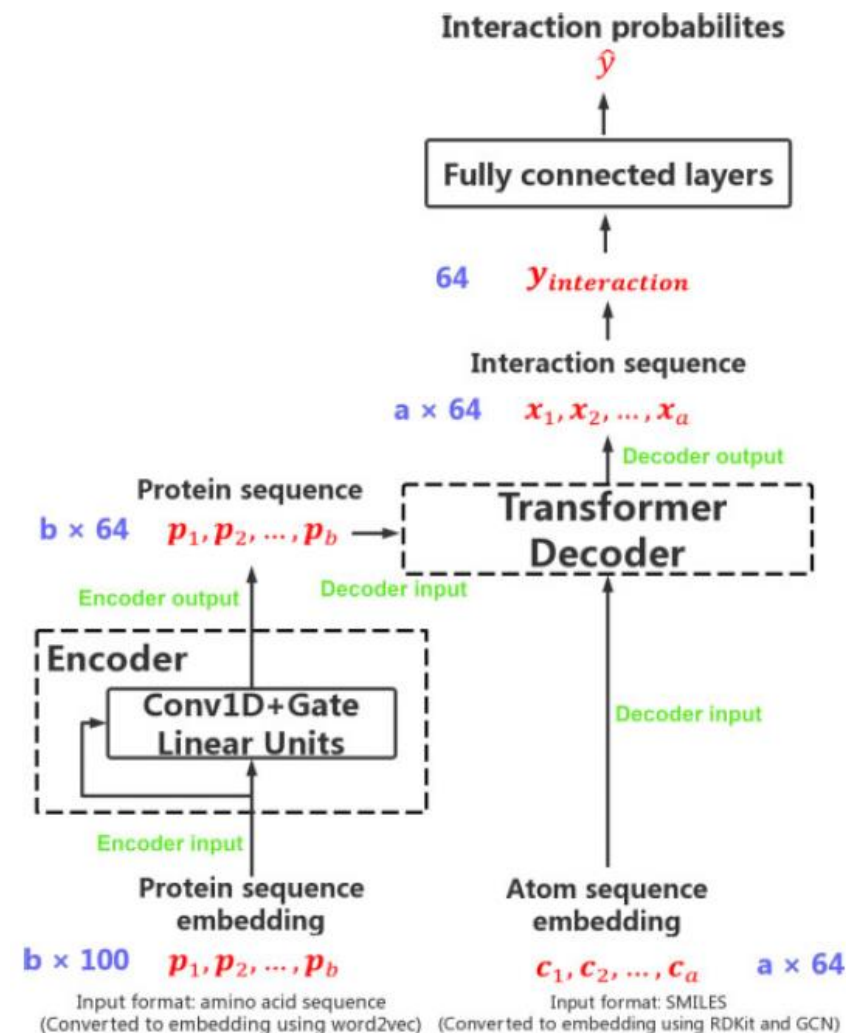
TransformerCPI: improving compound–protein interaction prediction by sequence-based deep learning with self-attention mechanism and label reversal experiments

Lifan Chen^{1,2}, Xiaoqin Tan^{1,2}, Dingyan Wang^{1,2}, Feisheng Zhong^{1,2}, Xiaohong Liu^{1,3}, Tianbiao Yang^{1,2}, Xiaomin Luo¹, Kaixian Chen^{1,3}, Hualiang Jiang^{1,3,*} and Mingyue Zheng^{1,*}

¹Drug Discovery and Design Center, State Key Laboratory of Drug Research, Shanghai Institute of Materia Medica, Chinese Academy of Sciences, Shanghai 201203, China, ²University of Chinese Academy of Sciences, Beijing 100049, China and ³Shanghai Institute for Advanced Immunochemical Studies, School of Life Science and Technology, ShanghaiTech University, Shanghai 200031, China

Table 1. List of compound atom features

Atom type	C, N, O, F, P, S, Cl, Br, I, other (one hot)
Degree of atom	0, 1, 2, 3, 4, 5, 6 (one hot)
Formal charge	0 or 1
Number of radical electrons	0 or 1
Hybridization type	sp, sp ² , sp ³ , sp ^{3d} , sp ^{3d²} , other (one hot)
Aromatic	0 or 1
Number of hydrogen atoms attached	0, 1, 2, 3, 4 (one hot)
Chirality	0(False) or 1(True)
Configuration	R, S (one hot)



アミノ酸残基をベクトル化 化合物原子をベクトル化

<transformerCPI >

Bioinformatics, 36(16), 2020, 4406–4414

doi: 10.1093/bioinformatics/btaa524


Advance Access Publication Date: 19 May 2020

Original Paper

OXFORD

Structural bioinformatics

TransformerCPI: improving compound–protein interaction prediction by sequence-based deep learning with self-attention mechanism and label reversal experiments

Lifan Chen^{1,2}, Xiaoqin Tan^{1,2}, Dingyan Wang^{1,2}, Feisheng Zhong^{1,2}, Xiaohong Liu^{1,3}, Tianbiao Yang^{1,2}, Xiaomin Luo¹, Kaixian Chen^{1,3}, Hualiang Jiang^{1,3,*} and Mingyue Zheng ^{1,*}

¹Drug Discovery and Design Center, State Key Laboratory of Drug Research, Shanghai Institute of Materia Medica, Chinese Academy of Sciences, Shanghai 201203, China, ²University of Chinese Academy of Sciences, Beijing 100049, China and ³Shanghai Institute for Advanced Immunochemical Studies, School of Life Science and Technology, ShanghaiTech University, Shanghai 200031, China

Chen L, Cruz A, Ramsey S, Dickson CJ, Duca JS, Hornak V, et al., “**Hidden bias in the DUD-E dataset leads to misleading performance of deep learning in structure-based virtual screening**”, *PLoS ONE*, 14 (2019), e0220113. <https://doi.org/10.1371/journal.pone.0220113>

Problems

- 1. Using inappropriate datasets**
- 2. Hidden Ligand Bias**
- 3. Splitting dataset inappropriately**

Hidden bias in the DUD-E dataset leads to misleading performance of deep learning in structure-based virtual screening

Liyang Chen^{1,2}, Anthony Cruz^{1,3}, Steven Ramsey^{1,2}, Callum J. Dickson⁴, Jose S. Duca⁴, Viktor Hornak⁴, David R. Koes⁵, Tom Kurtzman^{1,2,3*}

1 Department of Chemistry, Lehman College, Bronx, New York, United States of America, **2** Ph.D. program in Biochemistry, The Graduate Center of the City University of New York, New York, United States of America, **3** Ph.D. program in Chemistry, The Graduate Center of the City University of New York, New York, United States of America, **4** Computer-Aided Drug Discovery, Global Discovery Chemistry, Novartis Institutes for Biomedical Research, Cambridge, Massachusetts, United States of America, **5** Department of Computational and System Biology, University of Pittsburgh, Pittsburgh, Pennsylvania, United States of America

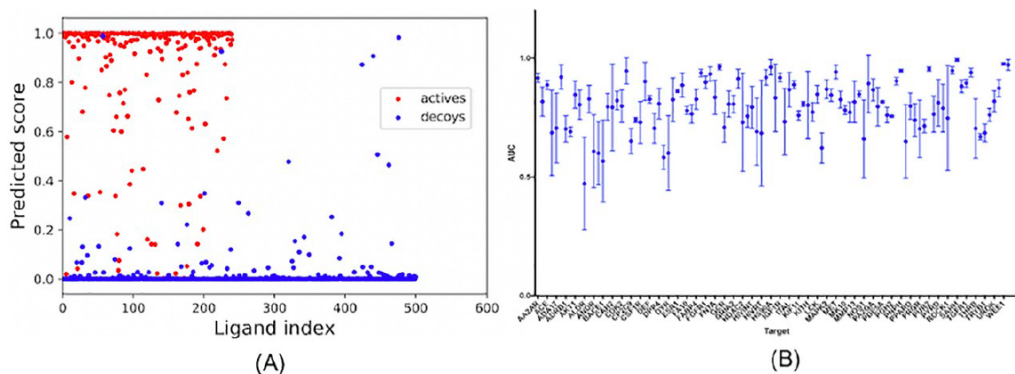


Fig 8. Actives and decoys are generally distinguishable for DUD-E targets. (A) The prediction score of actives and decoys in AA2AR as a representative example; (B) Performance of ligand-trained CNN models trained on small sets of five actives and five decoys. The dots represent mean values, and the bars represent standard deviation.

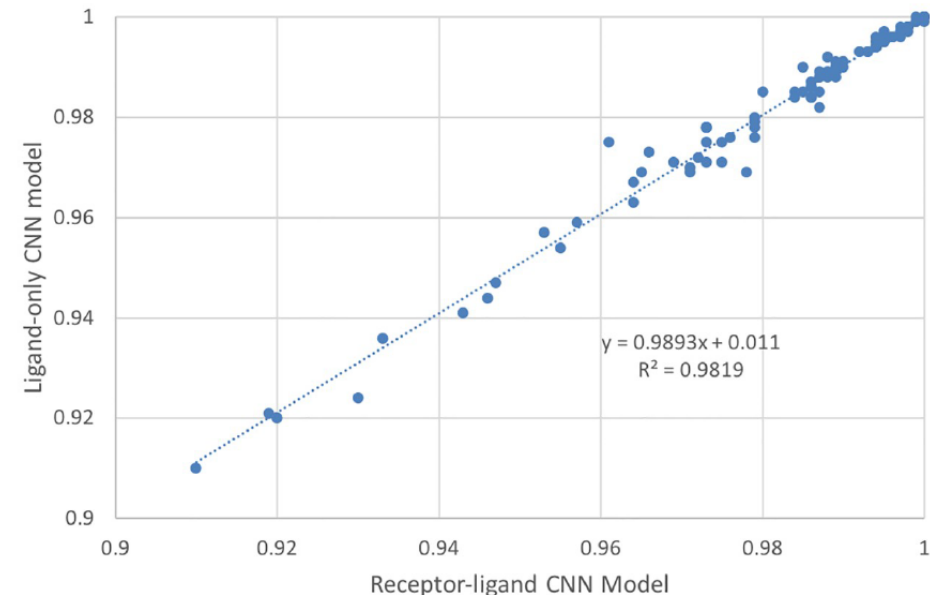


Fig 4. Correlation between the performance of the receptor-ligand CNN model and ligand-only CNN model. The receptor-ligand CNN model was trained on receptor-ligand 3D binding poses, and the ligand-only CNN model was trained on ligand binding poses alone. Each blue dot is a target from DUD-E; there are 102 targets in total.

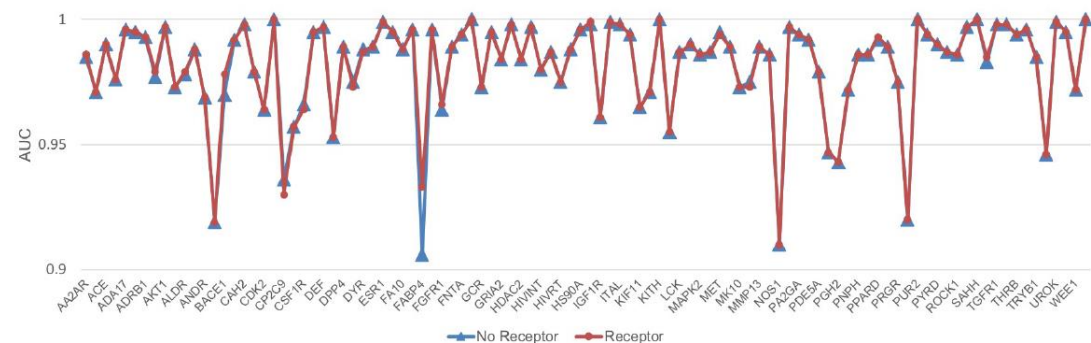


Fig 5. Performance of the receptor-ligand model for the same ligand test sets with and without receptor information. For each target, red dots indicate performance when the receptor structure was provided in the test set, while blue triangles indicate performance when the receptor structure was replaced by a single dummy atom. The x-axis displays each DUD-E target in the same order as they appear in the DUD-E database (<http://dude.docking.org/targets>). The targets with even indices are not labeled on the x-axis due to space limitations.

<transformerCPI >

Problems

1. Using inappropriate datasets
2. Hidden Ligand Bias
3. Splitting dataset inappropriately

$$\text{attention}(Q, K, V) = \text{softmax}\left(\frac{QK^T}{\sqrt{d_k}}\right)V,$$

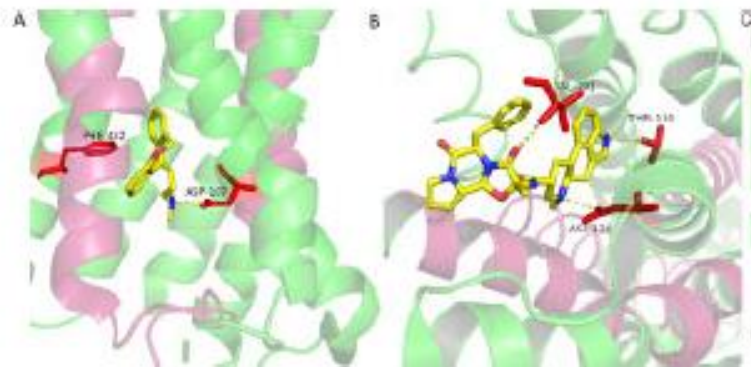
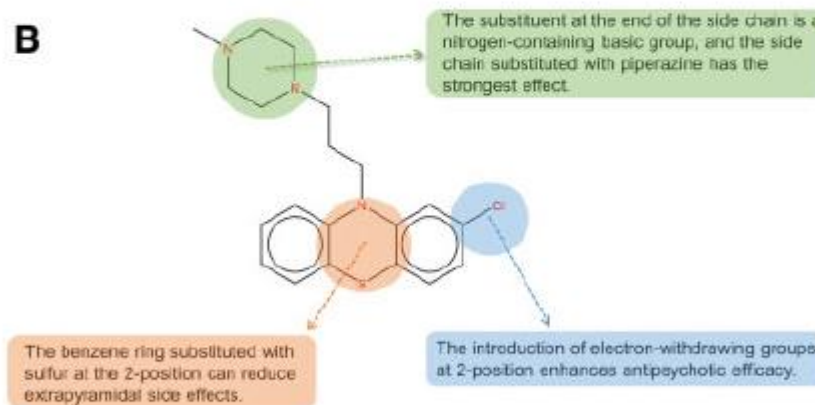
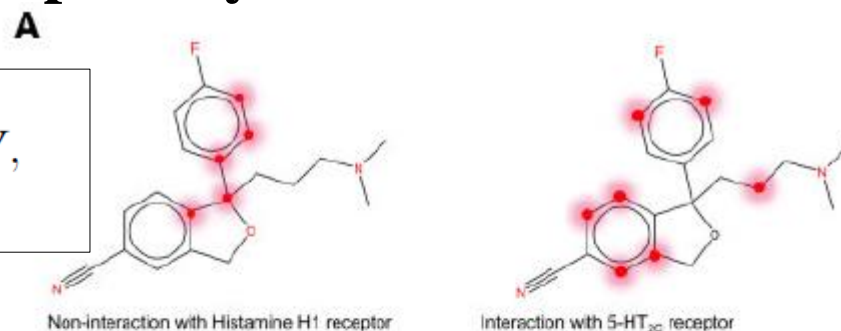


Fig. 4. Attention weights of atoms in different compounds. The atoms, which have high attention scores extracted from TransformerCPI, are highlighted in red. (A) A certain ligand shows different attention score distributions when interacting with Histamine H1 receptor and 5-HT_{2C} receptor, respectively. (B) The SAR of phenothiazine and its attention scores

Table 4. Comparison results of the proposed model and baselines on human dataset

Method	AUC	Precision	Recall
KNN	0.860	0.927	0.798
RF	0.940	0.897	0.861
L2	0.911	0.913	0.867
SVM	0.910	0.966	0.969
GraphDTA	0.960 ± 0.005	0.882 ± 0.040	0.912 ± 0.040
GCN	0.956 ± 0.004	0.862 ± 0.006	0.928 ± 0.010
CPI-GNN	0.970	0.918	0.923
DrugVQA (VQA-seq) ^a	0.964 ± 0.005	0.897 ± 0.004	0.948 ± 0.003
TransformerCPI	0.973 ± 0.002	0.916 ± 0.006	0.925 ± 0.006

^aIt should be noted that DrugVQA uses protein structural information as input, while its alternative version VQA-seq only using protein sequence information is listed here for a fair comparison.

Table 5. Comparison results of the proposed model and baselines on *C.elegans* dataset

Method	AUC	Precision	Recall
KNN	0.858	0.801	0.827
RF	0.902	0.821	0.844
L2	0.892	0.890	0.877
SVM	0.894	0.785	0.818
GraphDTA	0.974 ± 0.004	0.927 ± 0.015	0.912 ± 0.023
GCN	0.975 ± 0.004	0.921 ± 0.008	0.927 ± 0.006
CPI-GNN	0.978	0.938	0.929
TransformerCPI	0.988 ± 0.002	0.952 ± 0.006	0.953 ± 0.005

Table 6. Comparison results of the proposed model and baselines on BindingDB dataset

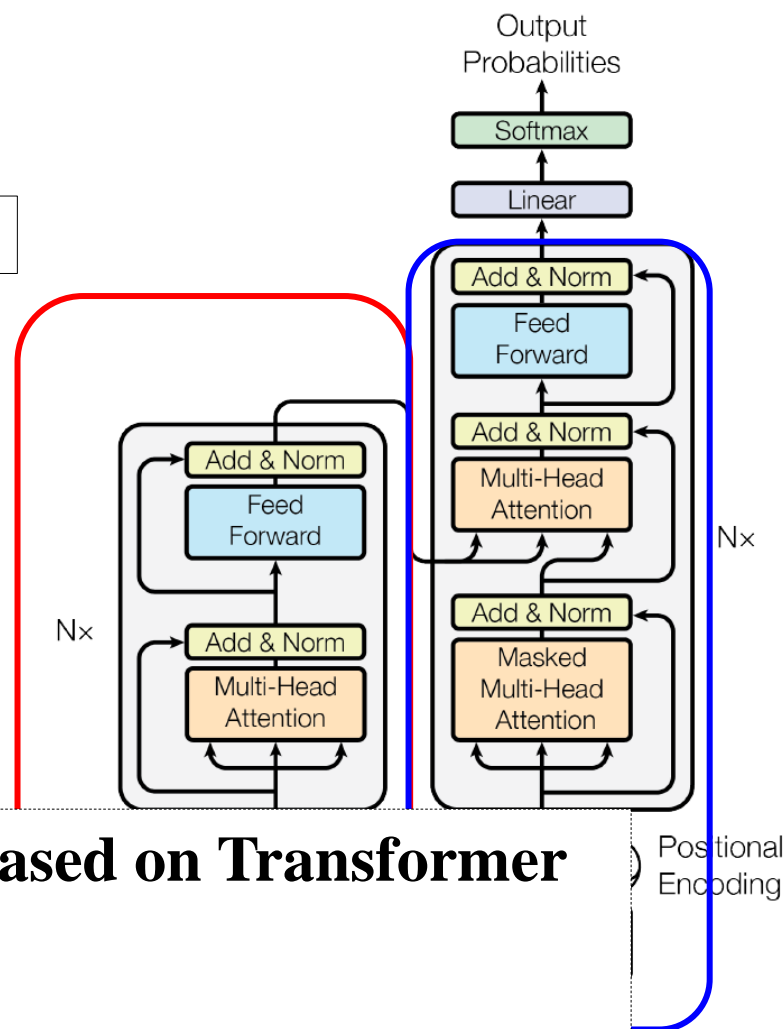
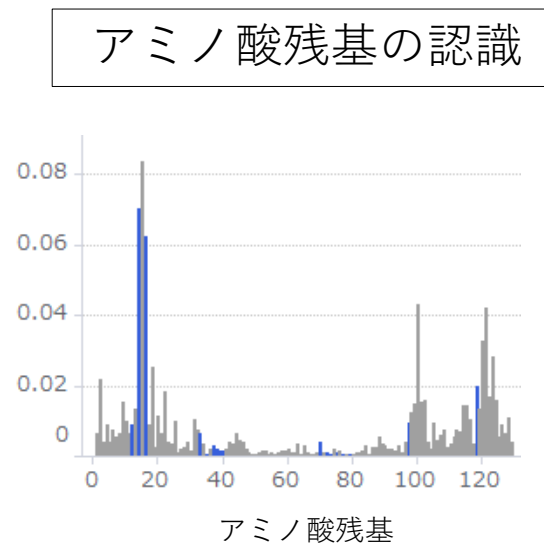
Method	AUC	PRC
GraphDTA	0.929	0.917
GCN	0.927	0.913
CPI-GNN	0.603	0.543
TransformerCPI	0.951	0.949

<PL transformer>

Problems

1. Using inappropriate datasets
2. Hidden Ligand Bias
3. Splitting dataset inappropriately

$$\text{attention}(Q, K, V) = \text{softmax}\left(\frac{QK^T}{\sqrt{d_k}}\right)V,$$

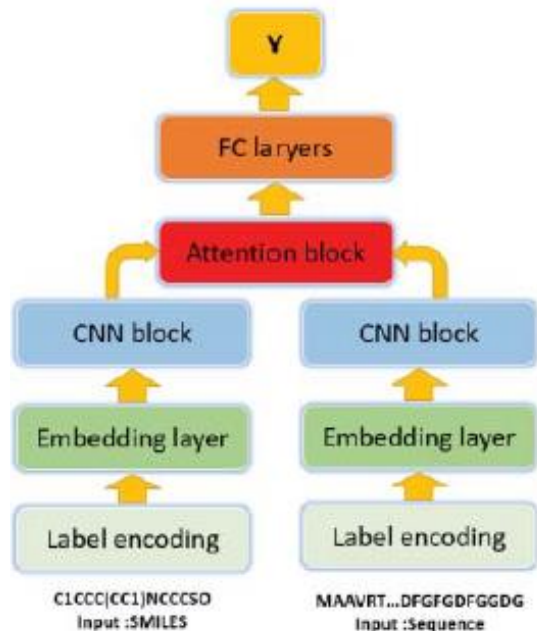


Possible Issues to Construct a New System for P-L Analysis Based on Transformer

1. Involvements of Protein 3D Structures
 - Recognition of Atoms in Side Chains
2. Equivalent Double Recognition of Protein and Ligand
 - Amino Acid Sequences and Compound Chemical Structures
3. Construction of Database of Decoy Ligands
 - Reduction of False Positives and the Bias Derived from Ligands

<他の解析技術>

transformerCPI 回帰モデルとの比較

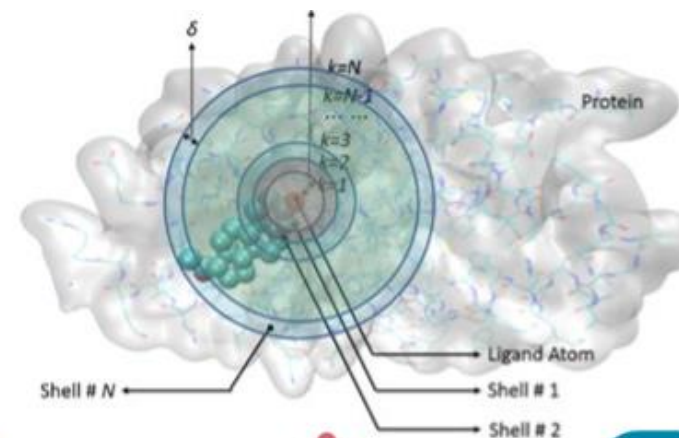


AttentionDTA

蛋白質アミノ酸配列、化合物 SMILES から Word2vec で特徴抽出して機械学習モデルを構築 (Davis dataset の SOTA)

https://github.com/zhaqiqchang/AttentionDTA_BIBM

* Davis dataset : (442kinase) x (68ligand) の活性値
30,056 データセットで欠損値無し



OnionNet

複合体の 3 次元立体構造を学習データとし、空間的な Shell ごとに、化合物と蛋白質の原子の組み合わせを抽出し、機械学習モデルを構築する

<https://github.com/zhenglz/onionnet>

参考文献

- 1) Scikit-Learn、Keras、TensorFlowによる実践機械学習 第2版,
Aurélien Géron 著 (英語版をお勧めします)
- 2) パターン認識と機械学習, C.M. ビショップ 著 (英語版をお勧めします)
- 3) ベイズ深層学習 (機械学習プロフェッショナルシリーズ), 須山敦志 著

← **Bayes Statistics** (AIに確率分布を導入する！)

Ex) VAE, GPLVM, etc.

- 4) 曲率とトポロジ, 河野俊丈 著

← **Differential Geometry, Riemann Geometry**

(AIに“曲がった空間”を導入するために、その基礎を学ぼう！)

Variational Autoencoder (VAE)

Application

Loss function

$$-\mathcal{L}(\phi, \theta, \mathbf{x}) = \mathbb{E}_{q_\phi(\mathbf{z}|\mathbf{x})} [\log q_\phi(\mathbf{z}|\mathbf{x}) - \log p_\theta(\mathbf{z}) - \log p_\theta(\mathbf{x}|\mathbf{z})]$$

$$= \underbrace{D_{KL}[q_\phi(\mathbf{z}|\mathbf{x})||p_\theta(\mathbf{z})]}_{\text{Regularization}} - \underbrace{\mathbb{E}_{q_\phi(\mathbf{z}|\mathbf{x})} [\log p_\theta(\mathbf{x}|\mathbf{z})]}_{\text{Reconstruction}}$$

Regularization

Since $q_\phi(\mathbf{z}|\mathbf{x}) = \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$ and $p_\theta(\mathbf{z}) = \mathcal{N}(\mathbf{0}, \mathbf{I})$,

KL-divergence by represent in closed-form

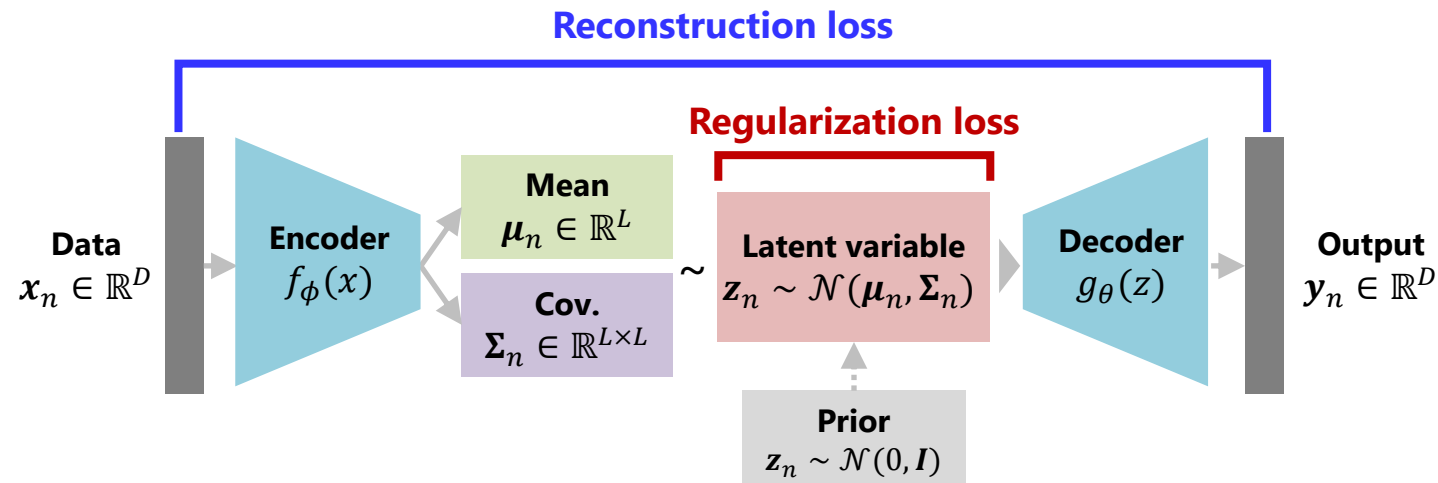
$$D_{KL}[q_\phi(\mathbf{z}|\mathbf{x})||p_\theta(\mathbf{z})] = \frac{1}{2} \sum_{n=1}^N (\text{tr}\boldsymbol{\Sigma} + \boldsymbol{\mu}^\top \boldsymbol{\mu} - D - \log \det \boldsymbol{\Sigma})$$

Reconstruction

Monte carlo estimation

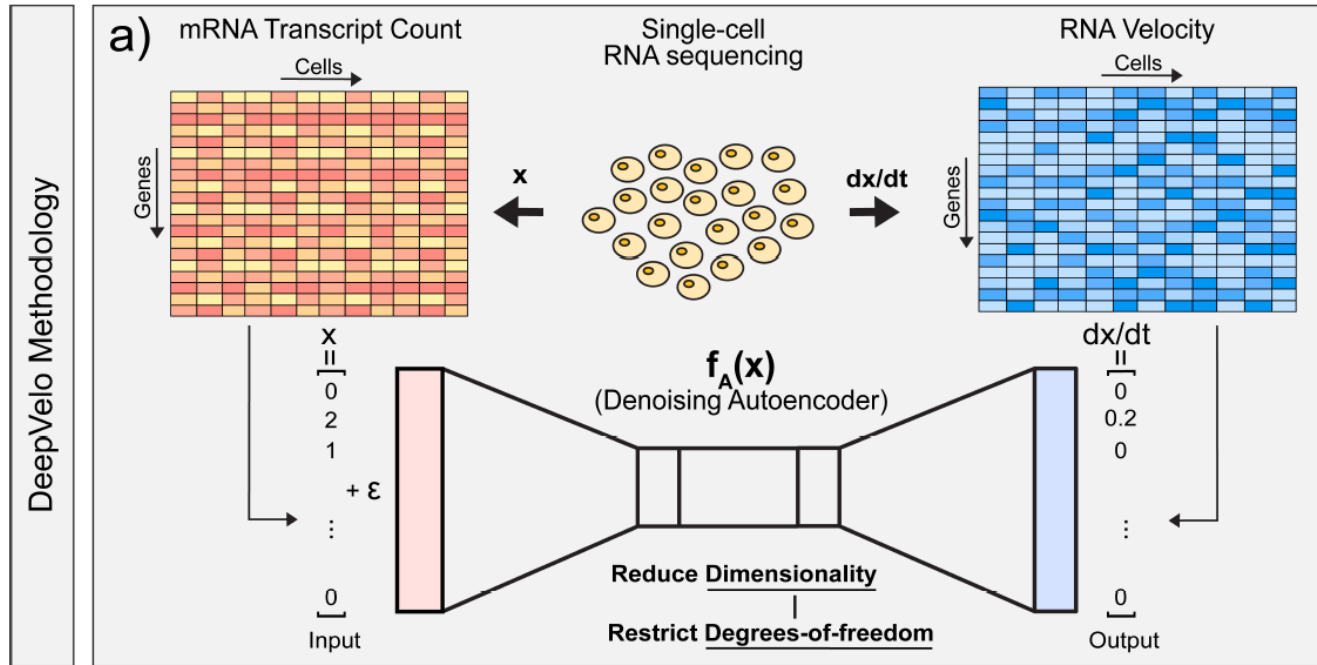
by $\mathbf{z}_n \sim q_\phi(\mathbf{z}_n|\mathbf{x}_n)$

$$\frac{1}{N} \sum_{n=1}^N \text{Loss}(\mathbf{x}_n, \mathbf{y}_n)$$



ODEnet I : Genome Science

Application to transcriptomics with VAE-joined ODE model



Zhanlin Chen, William, C. King, Aheyon Hwang, Mark Gerstein, Jing Zhang, “**DeepVelo: Single-cell Transcriptomic Deep Velocity Field Learning with Neural Ordinary Differential Equations**”, arXiv, 2022
<https://doi.org/10.1101/2022.02.15.480564>

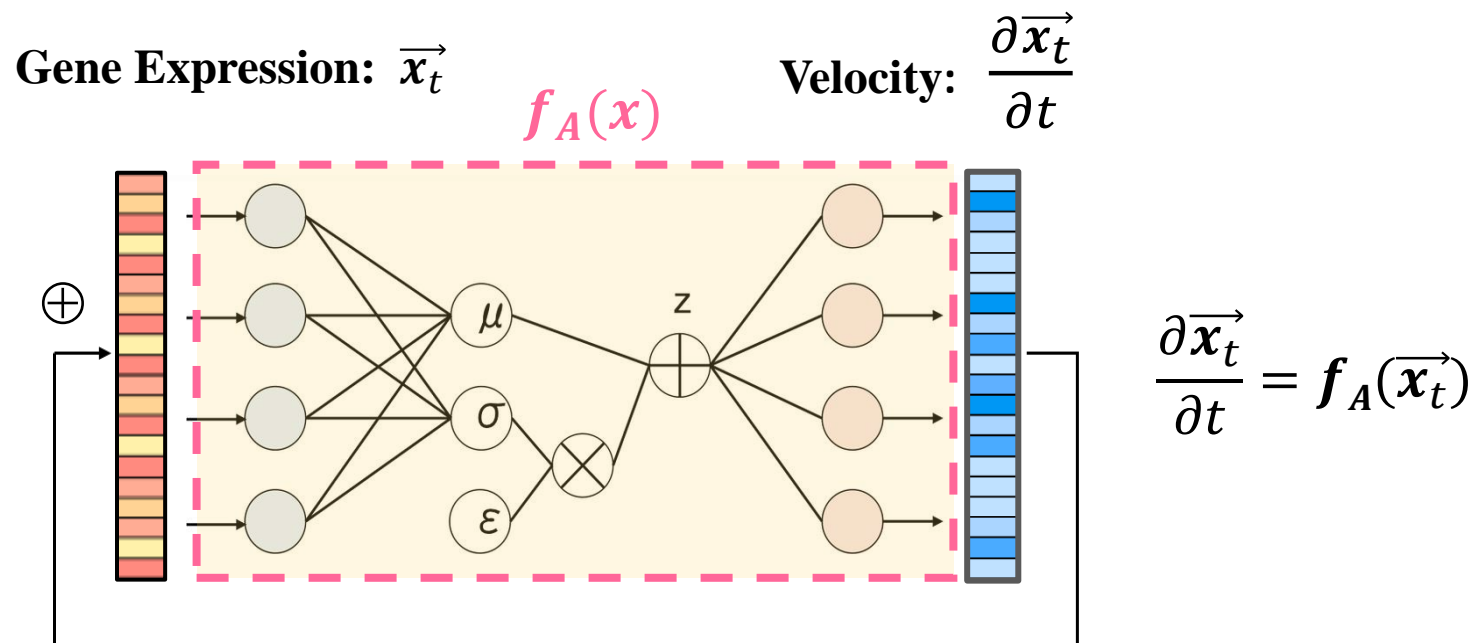
ODEnet

arXiv:1806.07366v5 [cs.LG] 14 Dec 2019

A Variational Autoencoder (VAE), trained to predict the rate of gene expression change (e.g., RNA velocity is an example of a model representing the turn over of mRNA), is embedded in the ODE, to infer continuous temporal changes in the gene expression within individual cells. The system learns the vector field of gene expression values, and thereby can accurately reproduce the rates.

ODEnet I : Genome Science

Application to transcriptomics with VAE-jointed ODE model



Zhanlin Chen, William, C. King, Aheyon Hwang, Mark Gerstein, Jing Zhang, “DeepVelo: Single-cell Transcriptomic Deep Velocity Field Learning with Neural Ordinary Differential Equations”, arXiv, 2022
<https://doi.org/10.1101/2022.02.15.480564>

The first-order Euler's method for finding the state \vec{x}_{t+1} is

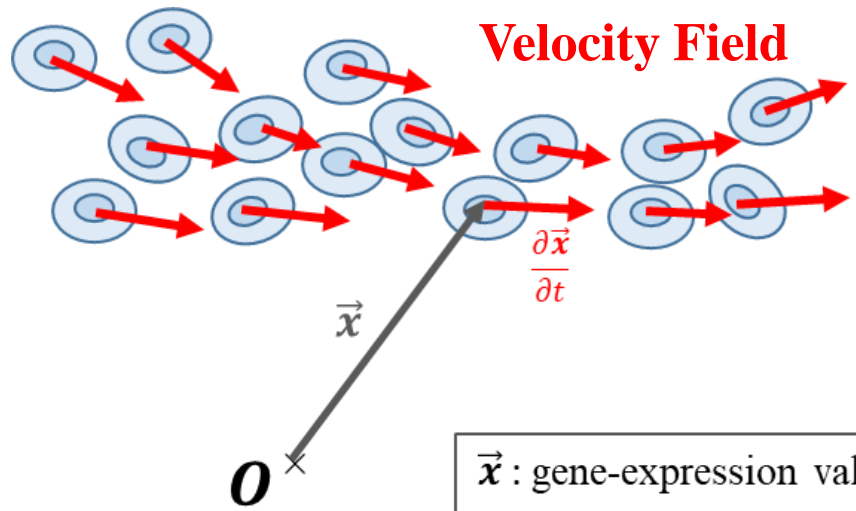
$$\vec{x}_{t+1} = \vec{x}_t + f(\vec{x}_t)$$

ODEs can be solved in the VAE-jointed model.

細胞の**状態空間**における「**場**」を学習した後、そのAI (ODEnet) は細胞の**状態を推論**することができる！

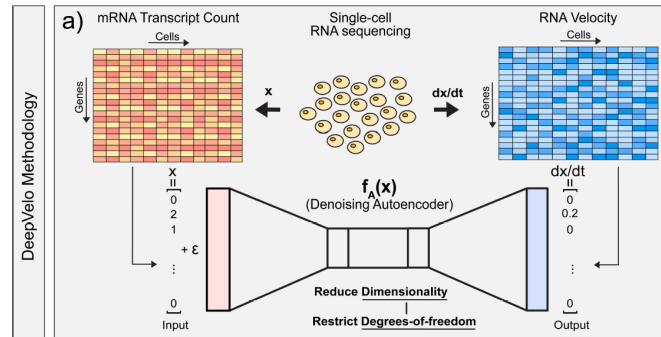
ODEnet I : Genome Science

Application to transcriptomics with VAE-joined ODE model



\vec{x} : gene-expression value (cell state)

$\frac{\partial \vec{x}}{\partial t}$: gene-expression velocity



Zhanlin Chen, William, C. King, Aheyon Hwang, Mark Gerstein, Jing Zhang, “DeepVelo: Single-cell Transcriptomic Deep Velocity Field Learning with Neural Ordinary Differential Equations”, arXiv, 2022
<https://doi.org/10.1101/2022.02.15.480564>

細胞の**状態空間**における「**場**」を学習した後、そのAI (ODEnet) は細胞の**状態を推論**することができる！

By learning the velocity field in terms of the gene expression, a VAE-joined ODE model can predict the future cellular state across the time. This can be employed to explore the crucial factors that induce the specific cellular state in our analysis, and thereby it is expected to use the neural ODE model to identify target proteins that are responsible for a disease. This is based on an accurate, high quality prediction by ODEnet, whereas other AI models do not usually accomplish.

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

今日のトピックス

分子設計（I）

タンパク質の**アミノ酸配列**（入力自体は立体構造ではない！）から、結合サイトとリガンドを Identify（Affinity）する！

分子設計（II）

タンパク質・化合物の複合体 **3D Structural Docking** Simulation
タンパク質と化合物のAffinity

医薬品の電子構造：薬理効果、PK and PD、安全性、分子設計（III）

→ 様々な性質（Properties）を理解するための基礎

→ Screening and Reactivity の探索における基盤

創薬のためのターゲットの探索 → Genome Science の応用も！

Transcriptome, Proteome, Interactome, Epigenetics, etc.

Deep Learning of Wave Function to Construct a Precise XC Functional

Generation of ψ Coupled with Neural Networks

Kirkpatrick *et al.*, *Science* **374**, 1385–1389 (2021) 10 December 2021

QUANTUM CHEMISTRY

Pushing the frontiers of density functionals by solving the fractional electron problem

James Kirkpatrick^{1,†}, Brendan McMorrow^{1,†}, David H. P. Turban^{1,†}, Alexander L. Gaunt^{1,†}, James S. Spencer¹, Alexander G. D. G. Matthews¹, Annette Obika¹, Louis Thiry², Meire Fortunato¹, David Pfau¹, Lara Román Castellanos¹, Stig Petersen¹, Alexander W. R. Nelson¹, Pushmeet Kohli¹, Paula Mori-Sánchez³, Demis Hassabis¹, Aron J. Cohen^{1,4,*}

Density functional theory describes matter at the quantum level, but all popular approximations suffer from systematic errors that arise from the violation of mathematical properties of the exact functional. We overcame this fundamental limitation by training a neural network on molecular data and on fictitious systems with fractional charge and spin. The resulting functional, DM21 (DeepMind 21), correctly describes typical examples of artificial charge delocalization and strong correlation and performs better than traditional functionals on thorough benchmarks for main-group atoms and molecules. DM21 accurately models complex systems such as hydrogen chains, charged DNA base pairs, and diradical transition states. More crucially for the field, because our methodology relies on data and constraints, which are continually improving, it represents a viable pathway toward the exact universal functional.

¹DeepMind, 6 Pancras Square, London NIC 4AG, UK.

²Département d'informatique, ENS, CNRS, PSL University, Paris, France. ³Departamento de Química and IFIMAC, UAM, 28049, Madrid, Spain. ⁴Max Planck Institute for Solid State Research, 70569 Stuttgart, Germany.

Solving the fractional electron problem (The delocalization error of electron density and The spin symmetry breaking)

In a DFT calculation, the functional determines the charge density of a molecule by finding the configuration of electrons which minimizes energy. Thus, errors in the functional can lead to errors in the calculated electron density.

And, when describing the breaking of chemical bonds, existing functionals tend to unrealistically prefer configurations in which a fundamental symmetry known as spin symmetry is broken.

DM21 predicts $E_{XC}[\rho(\vec{r})]$ as a E_{XC}^{MLP} with a Neural Network and incorporating exact properties into the training data.

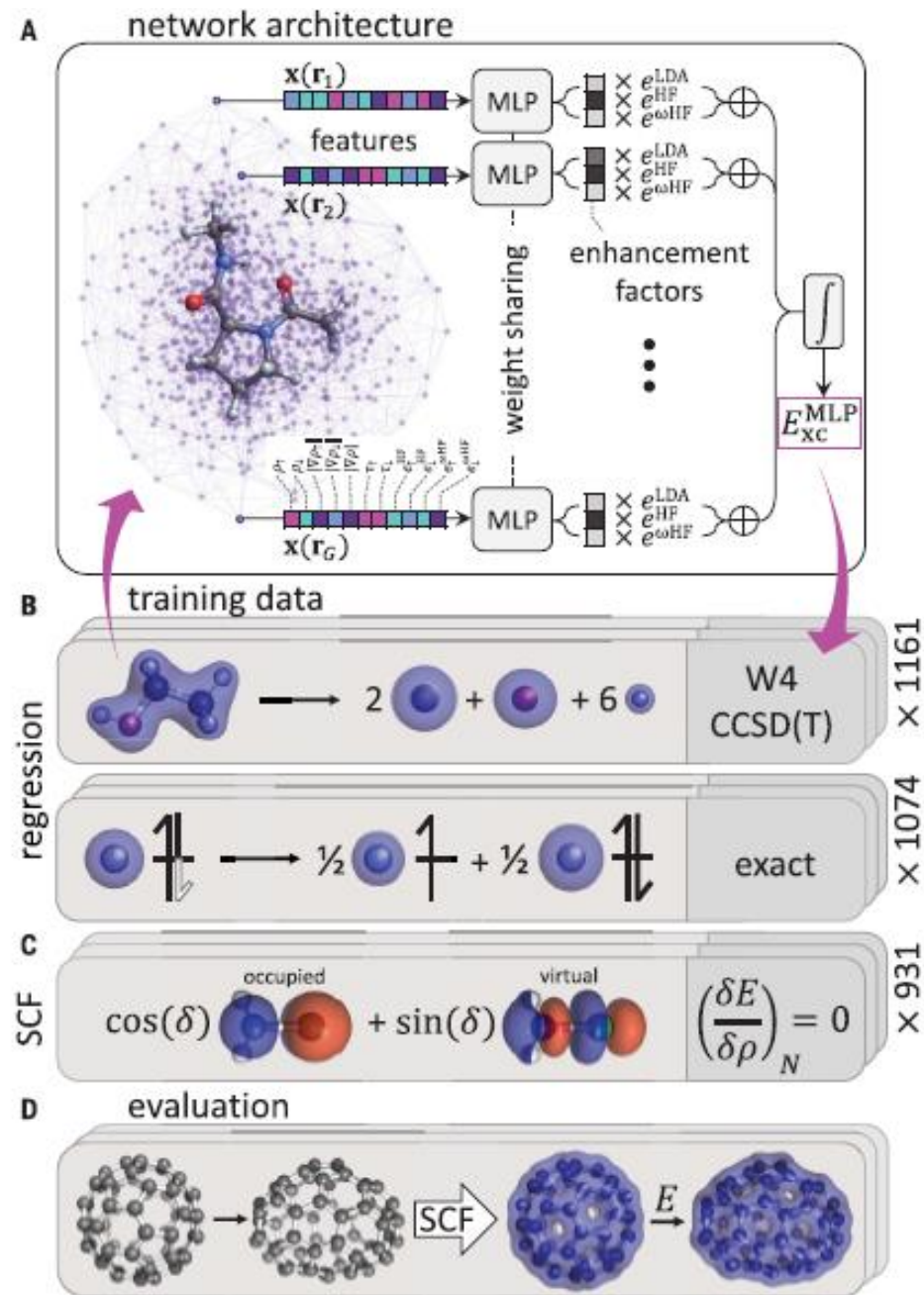


Fig. 1. Overview of the functional architecture and training. (A) Features of the electron density

Deep Learning of Wave Function to Construct a Precise XC Functional

The followings are for you reference to get an overview of the present issues.

Nearly a century ago, **Erwin Schrodinger** propped his famous equation governing the behavior of QM particles.

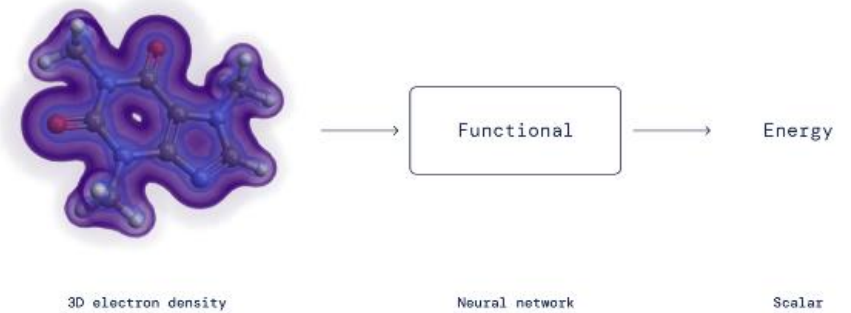
Then, **Pierre Hohenberg** and **Walter Kohn** realised that it is not necessary to track each electron individually, and instead, knowing the probability for any electron to be at each position (i.e., the electron density) is sufficient to exactly compute all interactions. After proving this, Kohn founded **Density Functional Theory (DFT)**.

$$E_{DFT}[\rho(\vec{r})] = T[\rho(\vec{r})] + V_{NE} + J[\rho(\vec{r})] + E_{XC}[\rho(\vec{r})]$$

The density functional has remained unknown and has to be approximated. By using a neural network to represent the exact functional, we found that we could solve the problems.

Handmade (approximation) → Neural Networks (exact functional)

These longstanding challenges are both related to how functionals behave when presented with a system that exhibits “fractional electron character.” **By using a neural network to represent the functional and tailoring our training dataset to capture the fractional electron behavior expected for the exact functional, we found that we could solve the problems.**



人工知能 (AI) による創薬とは？

創薬のあらゆる領域において、AI が既に活用されている！

どんな Fields で？

QM3D Descriptors of Compounds in Huge (Compound) Libraries
→ Use in Various Fields Relevant to DD Works

High Quality and Fast Molecular Dynamics (MD) Free Energy (FE)
Calculation of Complexes of Protein and Ligand (for Screening of
Compounds)

Transcriptome, Proteome, Epigenetics, Interactome, etc.

Protein-Protein Interaction (PPI)

医薬品の**生産技術**など

← Engineering

製造プロセス技術、製剤技術、(結晶) 構造解析技術、品質管理、 etc.

Deep Learning of Wave Function to Construct a Precise XC Functional

Generation of ψ
Coupled with Neural Networks

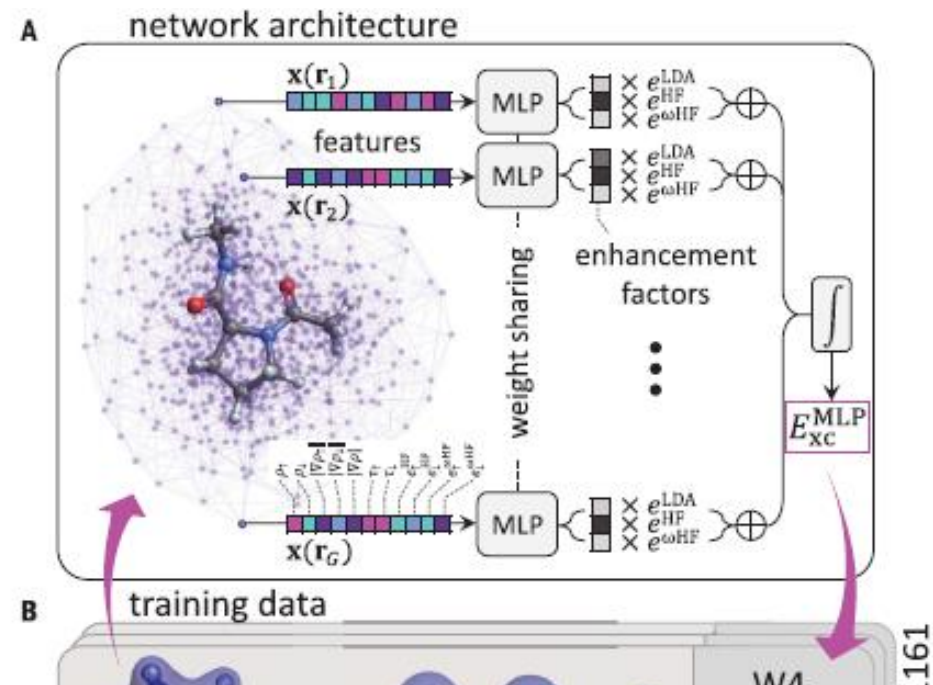
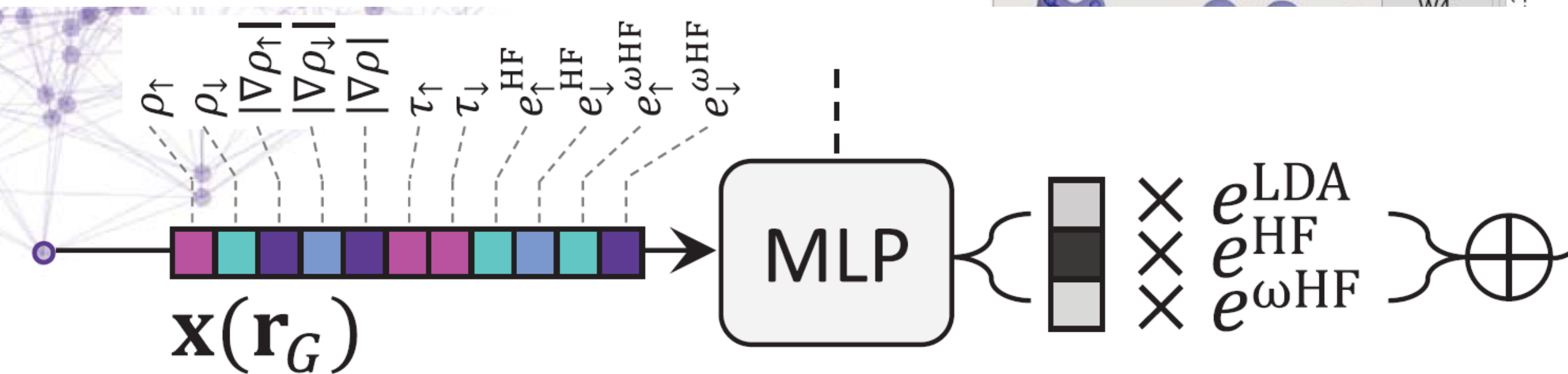


Fig. 1. Overview of the functional architecture and training. (A) Features of the electron density

Deep Learning of Wave Function to Construct a Precise XC Functional

Kirkpatrick *et al.*, *Science* **374**, 1385–1389 (2021) 10 December 2021

QUANTUM CHEMISTRY

Pushing the frontiers of density functionals by solving the fractional electron problem

James Kirkpatrick^{1,†}, Brendan McMorro^{2,†}, David H. P. Turban^{1,†}, Alexander L. Gaunt^{1,†}, James S. Spencer¹, Alexander G. D. G. Matthews¹, Annette Obika¹, Louis Thiry², Meire Fortunato³, David Pfau¹, Lara Román Castellanos¹, Stig Petersen¹, Alexander W. R. Nelson¹, Pushmeet Kohli¹, Paula Mori-Sánchez³, Demis Hassabis¹, Aron J. Cohen^{1,4*}

Density functional theory describes matter at the quantum level, but all popular approximations suffer from systematic errors that arise from the violation of mathematical properties of the exact functional. We overcame this fundamental limitation by training a neural network on molecular data and on fictitious systems with fractional charge and spin. The resulting functional, DM21 (DeepMind 21), correctly describes typical examples of artificial charge delocalization and strong correlation and performs better than traditional functionals on thorough benchmarks for main-group atoms and molecules. DM21 accurately models complex systems such as hydrogen chains, charged DNA base pairs, and diradical transition states. More crucially for the field, because our methodology relies on data and constraints, which are continually improving, it represents a viable pathway toward the exact universal functional.

¹DeepMind, 6 Pancras Square, London N1C 4AG, UK.

²Département d'informatique, ENS, CNRS, PSL University, Paris, France. ³Departamento de Química and IFIMAC, UAM, 28049, Madrid, Spain. ⁴Max Planck Institute for Solid State Research, 70569 Stuttgart, Germany.

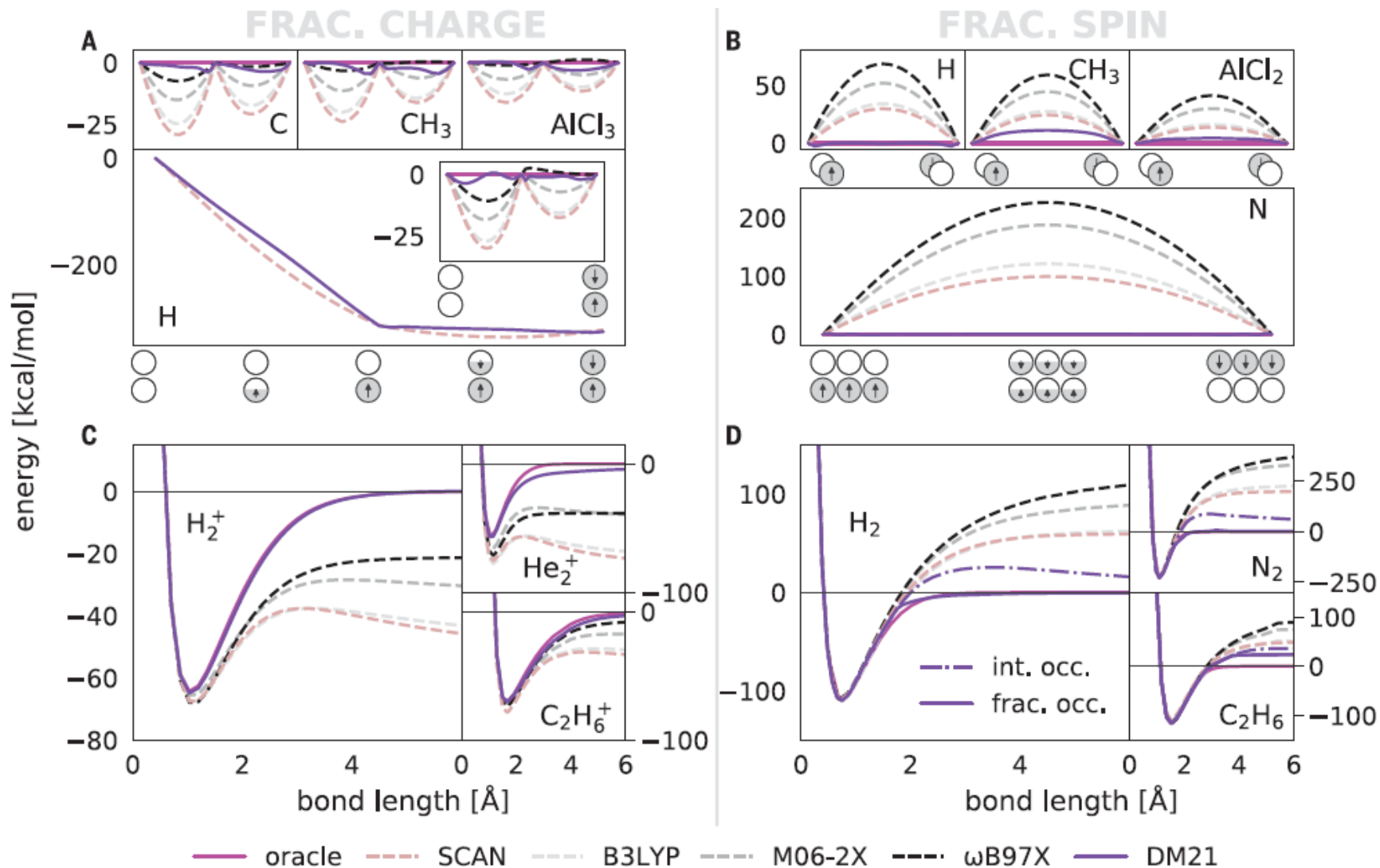


Fig. 2. Training on fractional electron constraints solves charge and spin

generalizes to improved cation binding curves for DM21. The oracle is HF

Deep Learning of Wave Function to Construct a Precise XC Functional

Kirkpatrick *et al.*, *Science* **374**, 1385–1389 (2021) 10 December 2021

QUANTUM CHEMISTRY

Pushing the frontiers of density functionals by solving the fractional electron problem

James Kirkpatrick^{1,†}, Brendan McMorrow^{1,†}, David H. P. Turban^{1,†}, Alexander L. Gaunt^{1,†}, James S. Spencer¹, Alexander G. D. G. Matthews¹, Annette Obika¹, Louis Thiry², Meire Fortunato³, David Pfau¹, Lara Román Castellanos¹, Stig Petersen¹, Alexander W. R. Nelson¹, Pushmeet Kohli¹, Paula Mori-Sánchez³, Demis Hassabis¹, Aron J. Cohen^{1,4*}

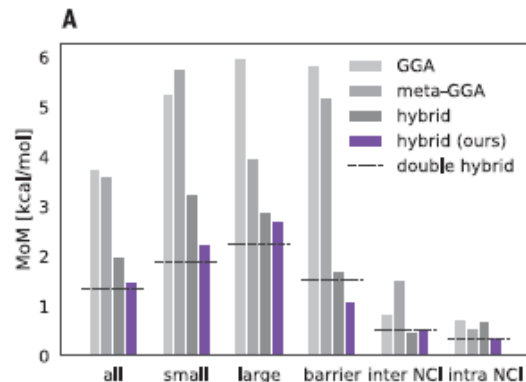
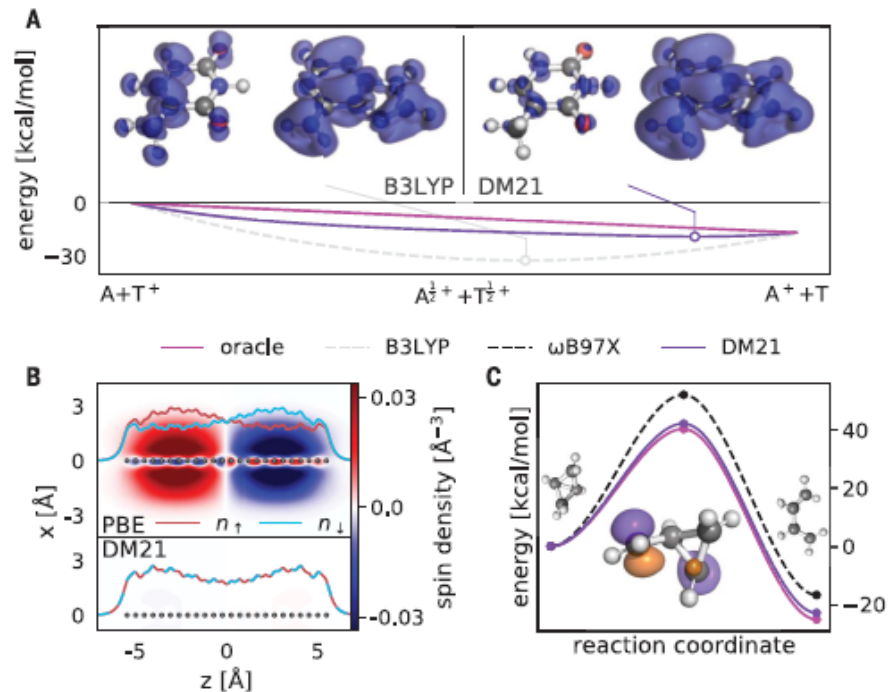
Density functional theory describes matter at the quantum level, but all popular approximations suffer from systematic errors that arise from the violation of mathematical properties of the exact functional. We overcame this fundamental limitation by training a neural network on molecular data and on fictitious systems with fractional charge and spin. The resulting functional, DM21 (DeepMind 21), correctly describes typical examples of artificial charge delocalization and strong correlation and performs better than traditional functionals on thorough benchmarks for main-group atoms and molecules. DM21 accurately models complex systems such as hydrogen chains, charged DNA base pairs, and diradical transition states. More crucially for the field, because our methodology relies on data and constraints, which are continually improving, it represents a viable pathway toward the exact universal functional.

¹DeepMind, 6 Pancras Square, London N1C 4AG, UK.

²Département d'informatique, ENS, CNRS, PSL University, Paris, France. ³Departamento de Química and IFIMAC, UAM, 28049, Madrid, Spain. ⁴Max Planck Institute for Solid State Research, 70569 Stuttgart, Germany.

Fig. 3. Exact constraints improve performance on challenging chemistry.

(A) Charge density for a singly ionized adenine-thymine base pair. B3LYP unphysically delocalizes charge on both base pairs despite adenine having a deeper ionization potential. Conversely, DM21 displays localization of charge on the adenine only. **(B)** Spin density for a compressed chain of 24 hydrogen atoms at 0.48 Å separation. The line density n for each spin channel is overlaid (supplementary materials, section 3.3). The PBE functional (41) breaks spin symmetry and leads to an apparent magnetization along the chain. This effect is also predicted by other functionals but is absent in DM21. **(C)** The conrotatory pathways of bicyclobutane isomerization. The HOMO of a single spin channel in an unrestricted calculation is shown for the transition states. Spin is delocalized across two atoms in the conrotatory path, requiring satisfaction of FS for accurate modeling. The oracle is diffusion Monte Carlo from (42).



B

	GMTKN55	BBB	QM9
MoM			
SCAN(:D3 _{Bj})	3.63	52.90	3.57
ω B97X(-V)	2.45	70.28	2.13
M06-2X	2.08	64.50	2.20
PW6B95:D3 ₀	1.98	57.81	2.24
DM21	1.50	13.20	1.66

Fig. 4. State-of-the-art performance by DM21 on benchmarks. All errors

benchmark sets: BBB (supplementary materials, section 8.1), GMTKN55,

人工知能（AI）による創薬とは？

創薬のあらゆる領域において、AIが既に活用されている！

今日のトピックス

分子設計（I）

タンパク質の**アミノ酸配列**（入力自体は立体構造ではない！）から、結合サイトとリガンドを Identify（Affinity）する！

分子設計（II）

タンパク質・化合物の複合体 **3D Structural Docking** Simulation
タンパク質と化合物のAffinity

医薬品の電子構造：薬理効果、PK and PD、安全性、分子設計（III）

→ 様々な性質（Properties）を理解するための基礎

→ Screening and Reactivity の探索における基盤

創薬のためのターゲットの探索 → Genome Science の応用も！

Transcriptome, Proteome, Interactome, Epigenetics, etc.

Manifold-Based Geometrical Techniques

Manifold Embedding of Biological Multi-Modal Data

Multi Modal Data

Patch Clump and **RNA-Seq**

Article | [Published: 31 January 2022](#)

A deep manifold-regularized learning model for improving phenotype prediction from multi-modal data

[Nam D. Nguyen](#), [Jiawei Huang](#) & [Daifeng Wang](#) 

[Nature Computational Science](#) **2**, 38–46 (2022) | [Cite this article](#)

Aim :

a deeper understanding of underlying complex mechanisms across scales for phenotypes

Method :

an interpretable regularized learning model, deepManReg

Single Cell Multi-Modal Data (Patch-Seq** Data)**
including **transcriptomics** and **electrophysiology**
for neuronal cells in the mouse brain

Manifold-Based Geometrical Techniques

Data source: multi-modal data from mouse brain neuronal cells

Article

Integrated Morphoelectric and Transcriptomic Classification of Cortical GABAergic Cells

Nathan W. Gouwens,^{1,4,*} Staci A. Sorensen,^{1,4,*} Fahimeh Baftizadeh,¹ Agata Budzillo,¹ Brian R. Lee,¹ Tim Jarsky,¹ Lauren Alfiler,¹ Katherine Baker,¹ Eliza Barkan,¹ Kyla Berry,¹ Darren Bertagnolli,¹ Kris Bickley,¹ Jasmine Bomben,¹ Thomas Braun,² Krissy Brouner,¹ Tamara Casper,¹ Kirsten Crichton,¹ Tanya L. Daigle,¹ Rachel Dalley,¹ Rebecca A. de Frates,¹ Nick Dee,¹ Tsega Desta,¹ Samuel Dingman Lee,¹ Nadezhda Dotson,¹ Tom Egdorf,¹ Lauren Ellingwood,¹ Rachel Enstrom,¹ Luke Esposito,¹ Colin Farrell,¹ David Feng,¹ Olivia Fong,¹ Rohan Gala,¹ Clare Gamlin,¹ Amanda Gary,¹ Alexandra Glandon,¹ Jeff Goldy,¹ Melissa Gorham,¹ Lucas Grayback,¹ Hong Gu,¹ Kristen Hadley,¹ Michael J. Hawrylycz,¹ Alex M. Henry,¹ DiJon Hill,¹ Madie Hupp,¹ Sara Kebede,¹ Tae Kyung Kim,¹ Lisa Kim,¹ Matthew Kroll,¹ Changkyu Lee,¹ Katherine E. Link,¹ Matthew Mallory,¹ Rusty Mann,¹ Michelle Maxwell,¹ Medea McGraw,¹ Delissa McMillen,¹ Alice Mukora,¹ Lindsay Ng,¹ Lydia Ng,¹ Kiet Ngo,¹ Philip R. Nicovich,¹ Aaron Oldre,¹ Daniel Park,¹ Hanchuan Peng,¹ Osnat Penn,¹ Thanh Pham,¹ Alice Pom,¹ Zoran Popović,³ Lydia Potekhina,¹ Ramkumar Rajanbabu,¹ Shea Ransford,¹ David Reid,¹ Christine Rimorin,¹ Miranda Robertson,¹ Kara Ronellenfitch,¹ Augustin Ruiz,¹ David Sandman,¹ Kimberly Smith,¹ Josef Sulc,¹ Susan M. Sunkin,¹ Aaron Szafer,¹ Michael Tieu,¹ Amy Torkelson,¹ Jessica Trinh,¹ Herman Tung,¹ Wayne Wakeman,¹ Katelyn Ward,¹ Grace Williams,¹ Zhi Zhou,¹ Jonathan T. Ting,¹ Anton Arkhipov,¹ Uygur Sümbül,¹ Ed S. Lein,¹ Christof Koch,¹ Zizhen Yao,¹ Bosiljka Tasic,¹ Jim Berg,¹ Gabe J. Murphy,^{1,5,*} and Hongkui Zeng¹

¹Allen Institute for Brain Science, Seattle, WA 98109, USA

²Byte Physics, Schwarzstraße 9, Berlin 12055, Germany

³Center for Game Science, Paul G. Allen School of Computer Science and Engineering, University of Washington, Seattle, WA 98195, USA

⁴These authors contributed equally

⁵Lead Contact

Cell 183, 935–953, November 12, 2020

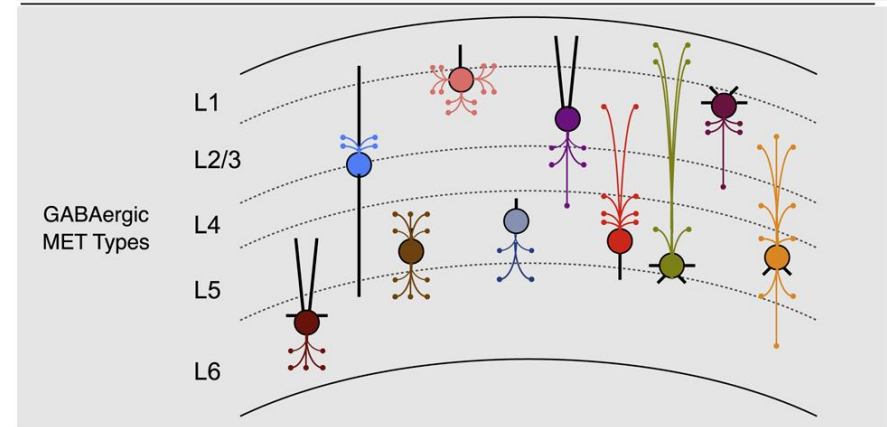
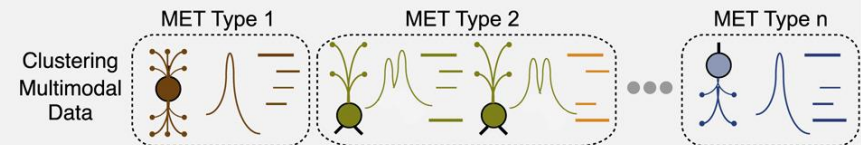
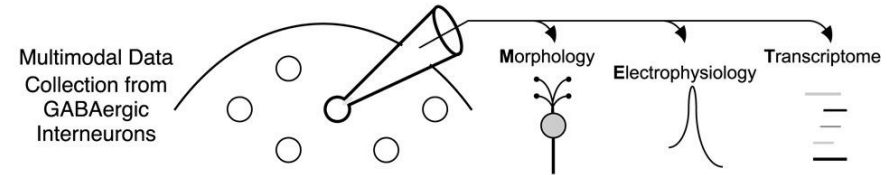
Mouse visual cortex
(4020 neurons)

- Gene expression
- Electrophysiology

Multi-modal feature

Classification

(brain layer and electrophysiological property)



Findings:

Neurons can be defined into **28** types

Distinguished by their layer-specific connection patterns

Curved Space (曲がった空間)

曲がった空間における平行移動は可能か？

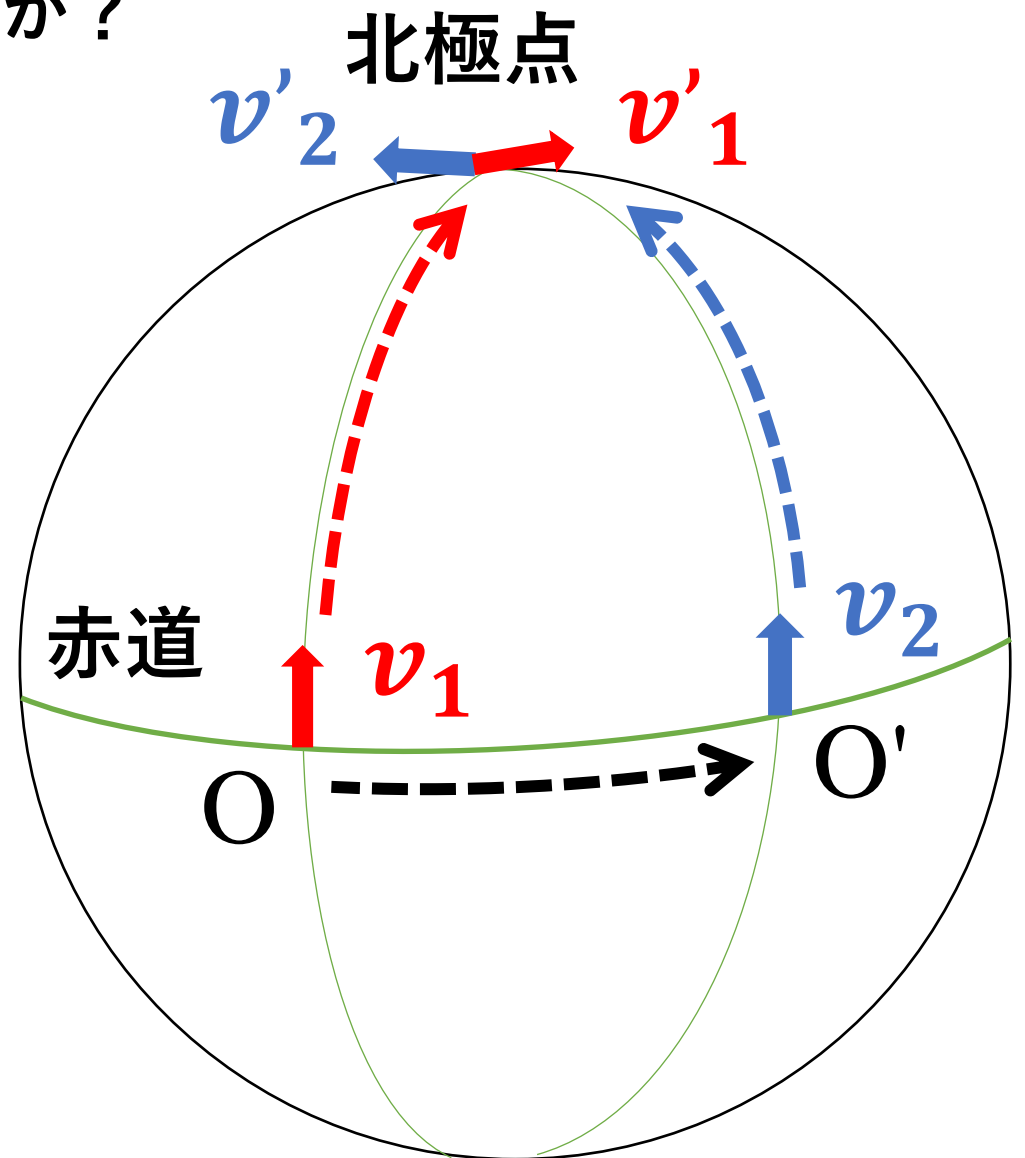
地球の表面において、

v_1 : 赤道上の点 O における、
経線方向の接線ベクトル

v_2 : 赤道上を移動し、点 O' から
経線方向の接線ベクトル

これらのふたつの接線ベクトル
 v_1 , v_2 が北極点に移動した後に、
それらのベクトルの向きを比較すると、
大きく異なる！

→ 空間の曲率 → 曲がった空間！



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

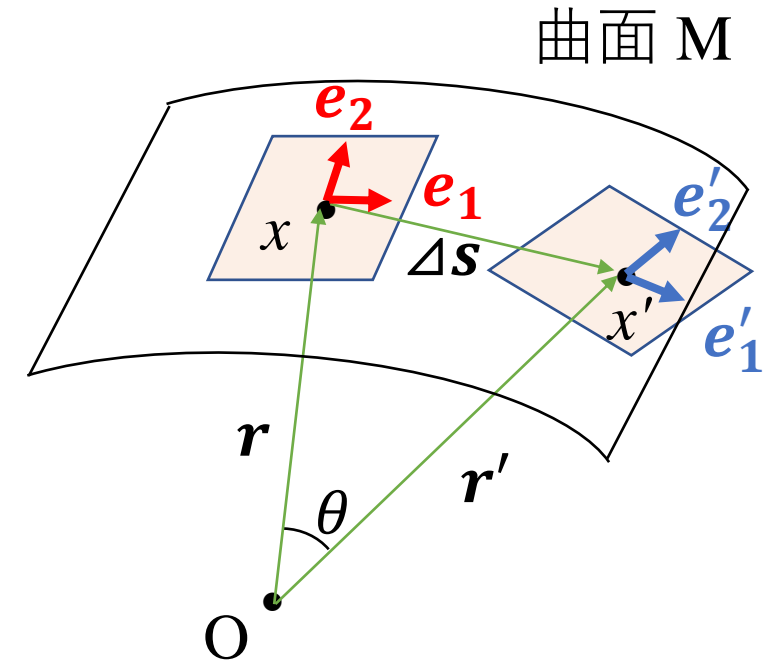
Tangent Plane (接平面) : $T_x(M)$

曲面 M における、ある点 x での接平面

Tangent Space (接空間) : TM

Tangent Planes の集合

Tangent Vector Bundle (接ベクトルバンドル)



e_1, e_2 : 点 x における
Tangent Plane の Basis Set

e'_1, e'_2 : 点 x' における
Tangent Plane の Basis Set

Curved Space (曲がった空間)

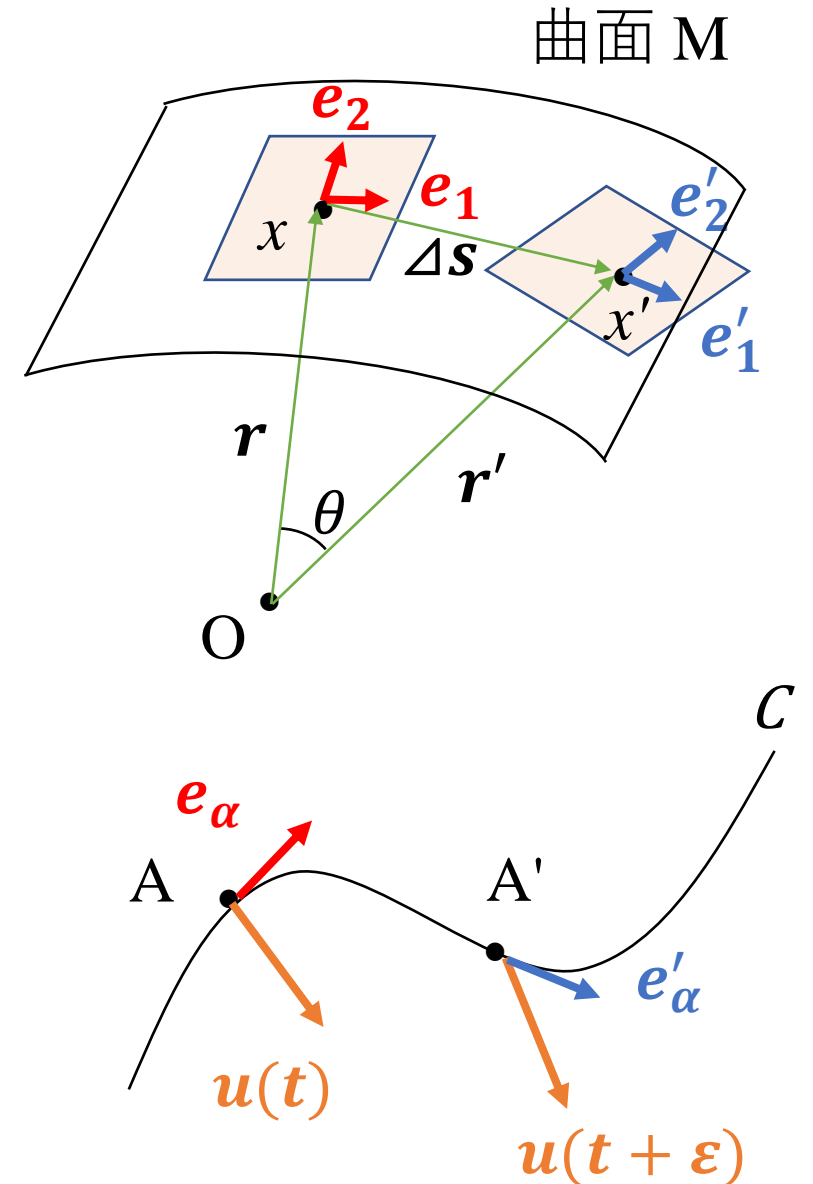
曲がった空間における微分は可能か？

曲面 M における Vector Field \mathbf{u} において、曲線 C 上の位置がパラメータ t によって決められているとし、これを $\mathbf{u}(t)$ と記す。

ここで $\mathbf{u}(t)$ を Tangent Plane の Basis Set によって展開すると、

$$\mathbf{u}(t) = \sum_{\mu} u^{\mu} \mathbf{e}_{\mu} = u^{\mu} \mathbf{e}_{\mu}$$

と書ける。ただし右辺は、**Einstein's Summation Convention** を用いた (→ **Suffices** が上下に揃う場合には、Summation の記号 Σ を略する)。



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

曲がった空間における Basis e_μ の (e_α の方向への) 微分は、

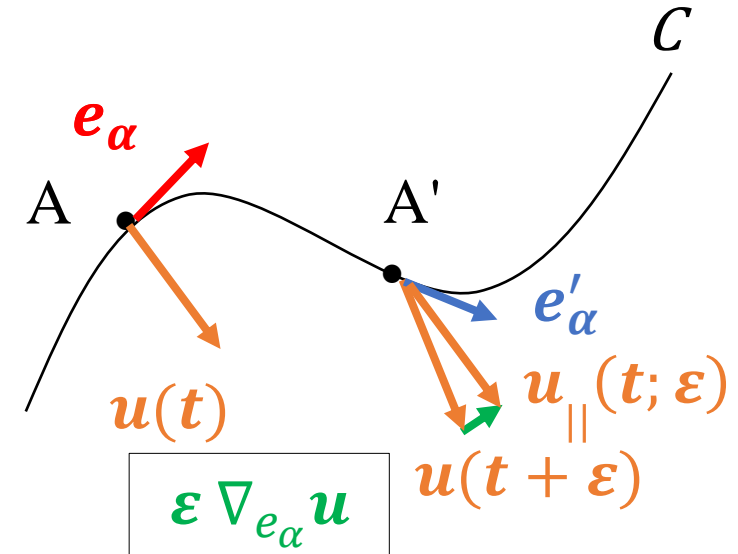
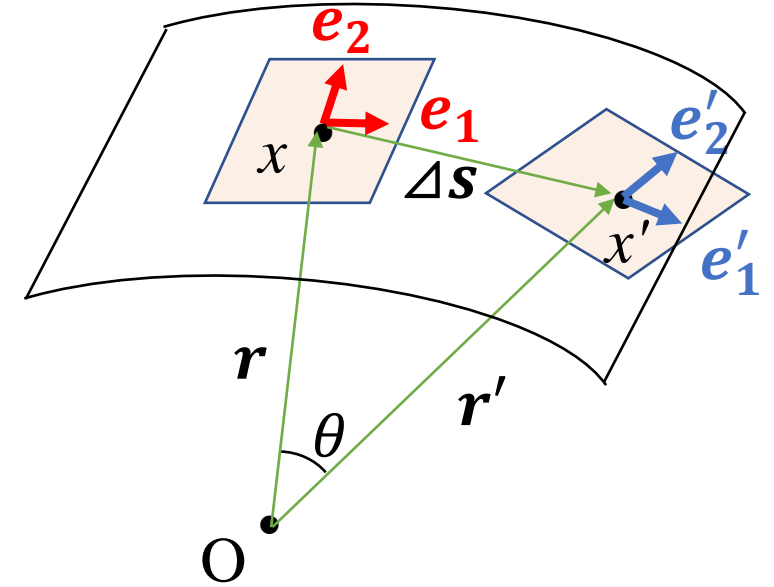
$$\nabla_{e_\alpha} e_\mu = \lim_{\varepsilon \rightarrow 0} \frac{e_\mu(t + \varepsilon) - e_{\mu \parallel}(t; \varepsilon)}{\varepsilon}$$

と書ける。よって、左図 ($u(t)$ の微分を示す) において緑色の無限小ベクトルを Basis e_μ に応用し、

$$\varepsilon \nabla_{e_\alpha} e_\mu$$

と与えられる。微分は Tangent Space 上に存在する。

曲面 M



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

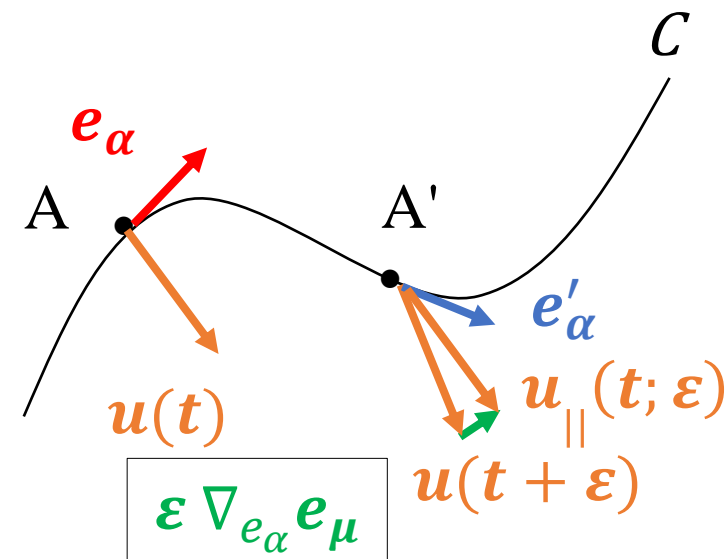
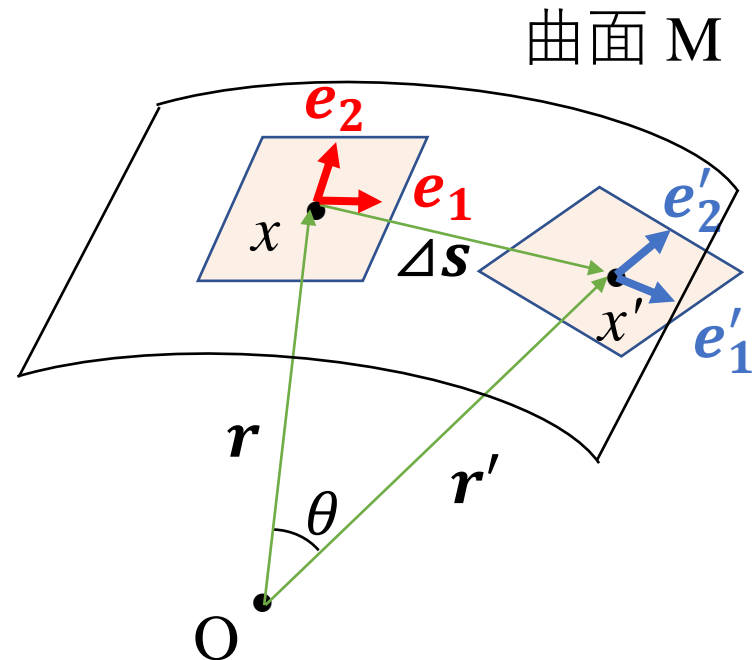
(再掲) Vector Field $\mathbf{u}(t)$

$$\mathbf{u}(t) = \sum_{\mu} u^{\mu} \mathbf{e}_{\mu} = u^{\mu} \mathbf{e}_{\mu}$$

このとき $\mathbf{u}(t)$ の微分は、Leibnitz's Rule (Chain Rule) により

$$\begin{aligned} \nabla_{e_{\alpha}} \mathbf{u}(t) &= \nabla_{e_{\alpha}} (u^{\mu} \mathbf{e}_{\mu}) \\ &= (\partial_{\alpha} u^{\mu}) \mathbf{e}_{\mu} + u^{\mu} (\nabla_{e_{\alpha}} \mathbf{e}_{\mu}) \end{aligned}$$

を得る。ここで第2項も Basis Set $\{\mathbf{e}_{\beta}\}$ で展開し、



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

そのために \mathbf{e}_β の係数を $\Gamma_{\beta\alpha}^\mu$ とおくと、

$$\nabla_{\mathbf{e}_\alpha} \mathbf{e}_\mu = \Gamma_{\mu\alpha}^\beta \mathbf{e}_\beta$$

と書ける。よって、

$$\nabla_{\mathbf{e}_\alpha} u(t) = \nabla_{\mathbf{e}_\alpha} (u^\mu \mathbf{e}_\mu)$$

$$= (\partial_\alpha u^\mu) \mathbf{e}_\mu + u^\mu (\nabla_{\mathbf{e}_\alpha} \mathbf{e}_\mu)$$

となるから、ここで上式を代入し、

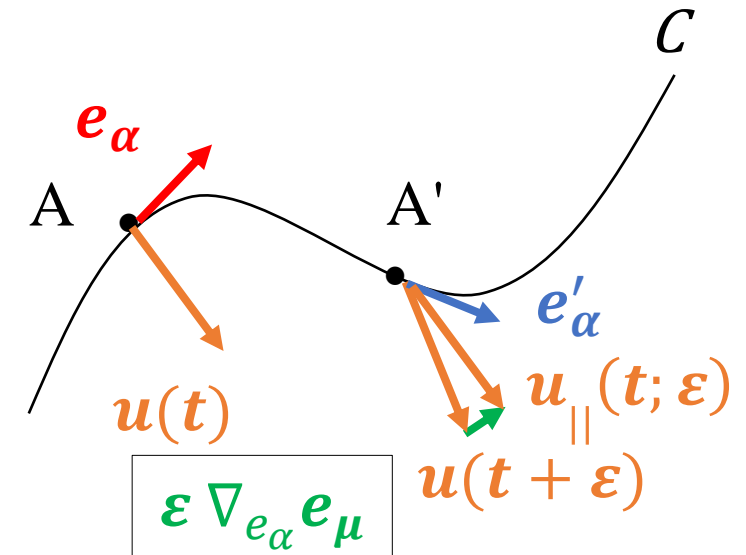
$$= (\partial_\alpha u^\mu) \mathbf{e}_\mu + u^\beta \Gamma_{\beta\alpha}^\mu \mathbf{e}_\mu$$

となり、整理すると

$$= (\partial_\alpha u^\mu + u^\beta \Gamma_{\beta\alpha}^\mu) \mathbf{e}_\mu$$

を得る。

定義により明らかなように $\Gamma_{\beta\alpha}^\mu$ は本来 $\Gamma_{\beta\alpha}^\mu$ と書くべきであるが、スペースの節約のために以下では左のように表記する。



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

これを整理すると結局のところ、

$$\begin{aligned}\nabla_{e_\alpha} u(t) &= \nabla_{e_\alpha} (u^\mu e_\mu) \\ &= (\partial_\alpha u^\mu + u^\beta \Gamma_{\beta\alpha}^\mu) e_\mu\end{aligned}$$

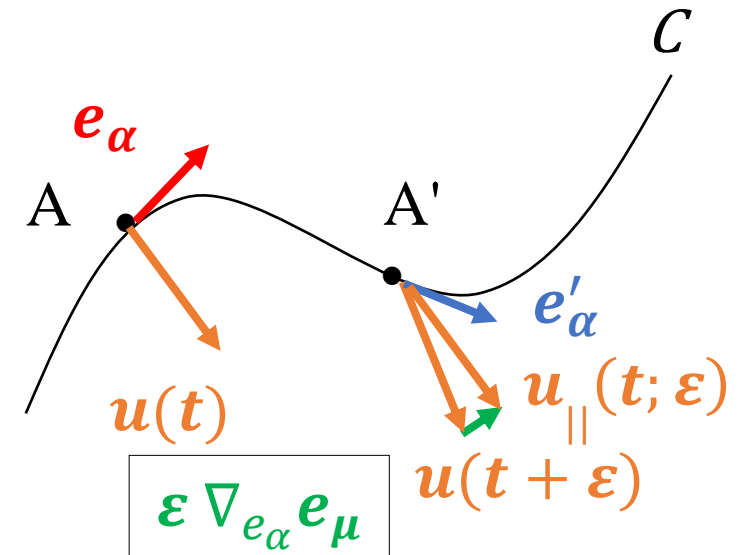
ここで (definition) $= u_{;\alpha}^\mu e_\mu$

と書く。すなわち、微分の成分は

$$\text{(definition)} \quad u_{;\alpha}^\mu = \partial_\alpha u^\mu + u^\beta \Gamma_{\beta\alpha}^\mu$$

によって与えられる。これを特に **Covariance Differentiation** (共変微分) という。

定義により明らかのように $\Gamma_{\beta\alpha}^\mu$ は本来 $\Gamma_{\beta\alpha}^\mu$ と書くべきであるが、スペースの節約のために以下では左のように表記する。



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

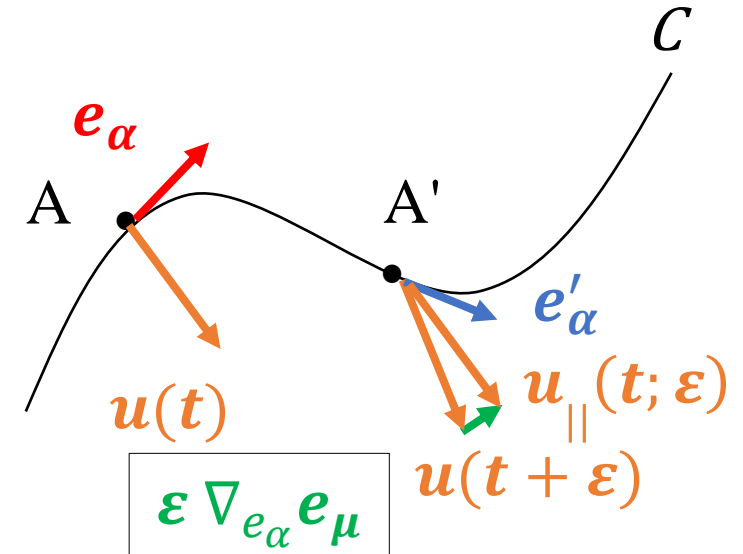
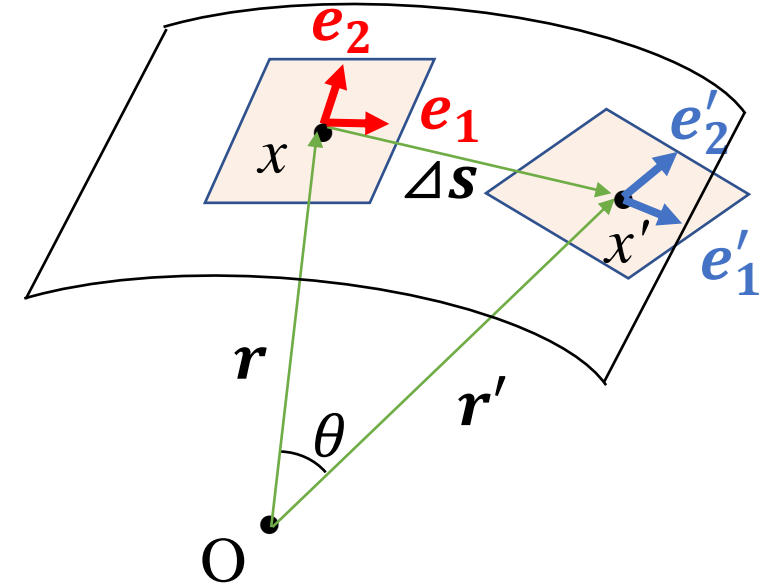
Vector Field $u(t)$

$$u(t) = \sum_{\mu} u^{\mu} e_{\mu} = u^{\mu} e_{\mu}$$

$$\begin{aligned} \nabla_{e_{\alpha}} u(t) &= \nabla_{e_{\alpha}} (u^{\mu} e_{\mu}) \\ &= (\partial_{\alpha} u^{\mu}) e_{\mu} + (u^{\beta} \Gamma_{\beta\alpha}^{\mu}) e_{\mu} \end{aligned}$$

$u(t)$ のこの形の微分を特に **共変微分** という。上式に Leibnitz' Rule (Chain Rule) を apply すればよい。このように曲がった空間における微分は、通常の微分に **「Basis Set に対する微分」** を加えることで得られる。

曲面 M



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

Vector Field $u(t)$

$$u(t) = \sum_{\mu} u^{\mu} e_{\mu} = u^{\mu} e_{\mu}$$

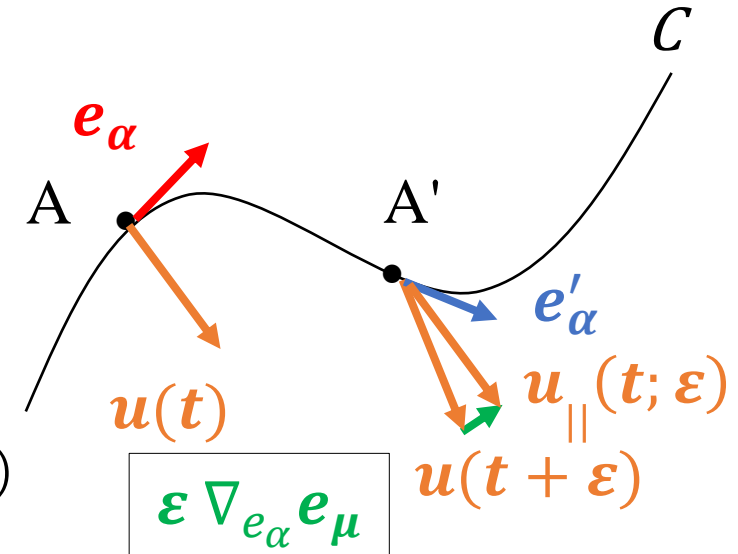
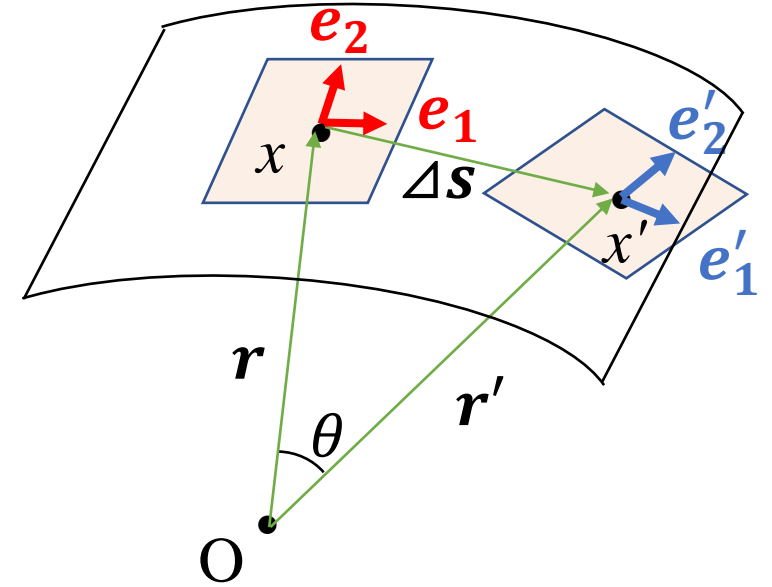
$$\nabla_{e_{\alpha}} u(t) = (\partial_{\alpha} u^{\mu}) e_{\mu} + u^{\beta} \Gamma_{\beta\alpha}^{\mu} e_{\mu}$$

これは以下のスローガンに整理できる！

$$\nabla_{e_{\alpha}} u(t) = \partial + \Gamma$$

(普通の微分) + (Basis Set の微分)

曲面 M



Curved Space (曲がった空間)

曲がった空間における平行移動は可能か？

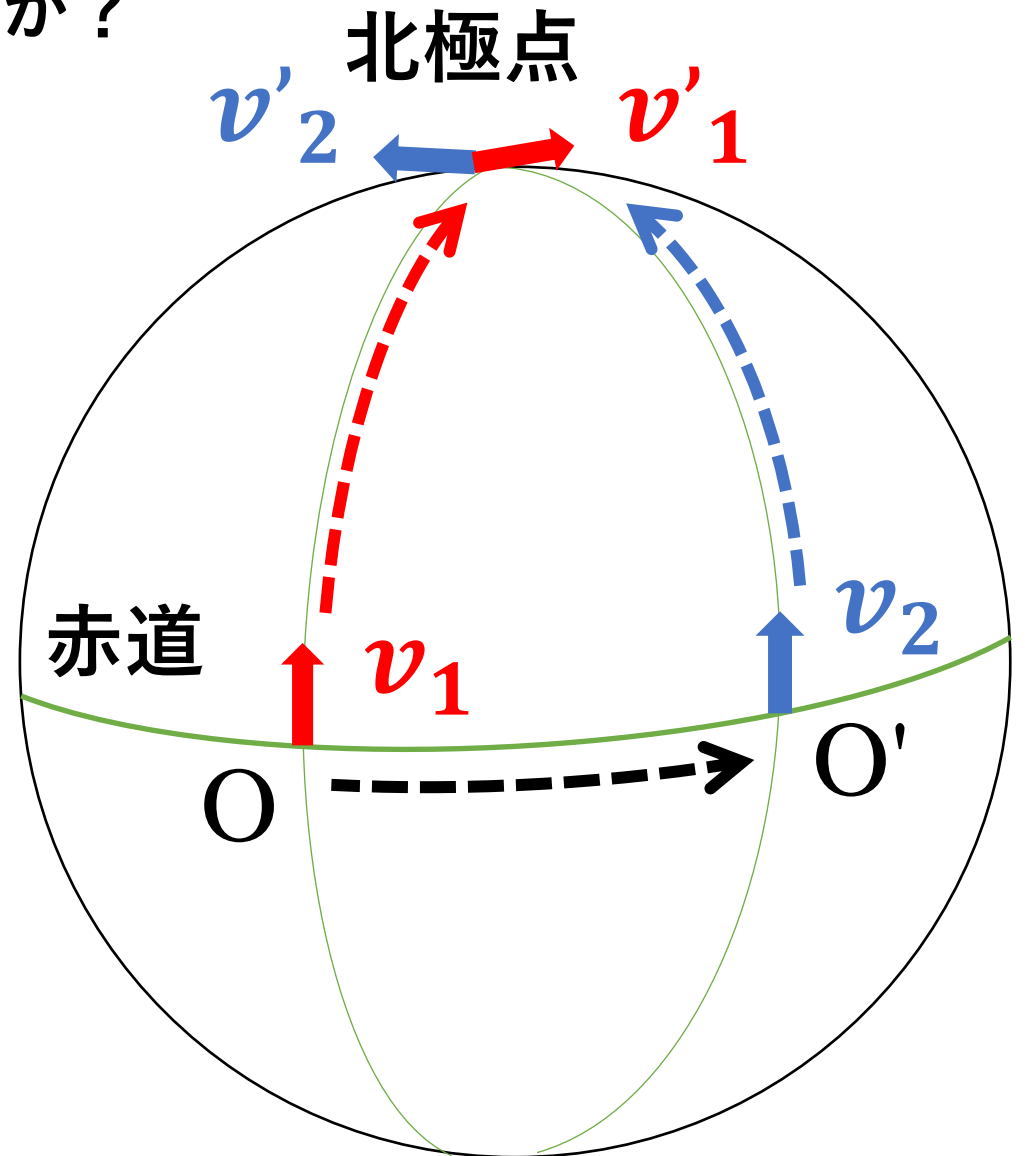
地球の表面において、

v_1 : 赤道上の点 O における、
経線方向の接線ベクトル

v_2 : 赤道上を移動し、点 O' から
経線方向の接線ベクトル

これらのふたつの接線ベクトル
 v_1 , v_2 が北極点に移動した後に、
それらのベクトルの向きを比較すると、
大きく異なる！

→ 空間の **曲率** → **曲がった空間**！



Curved Space (曲がった空間)

曲がった空間における微分は可能か？

$\Gamma_{\beta\alpha}^{\mu}$: **接続係数** (Christoffel Symbol)

Riemann 接続 : Basis Set 間の平行移動を Christoffel Symbol によって定義する (Riemann 多様体)。

・前述のように、経路によってベクトルの平行移動の結果は異なる。それに対応して共変微分もまた**非可換**である。これは空間の**曲率**によるものである。

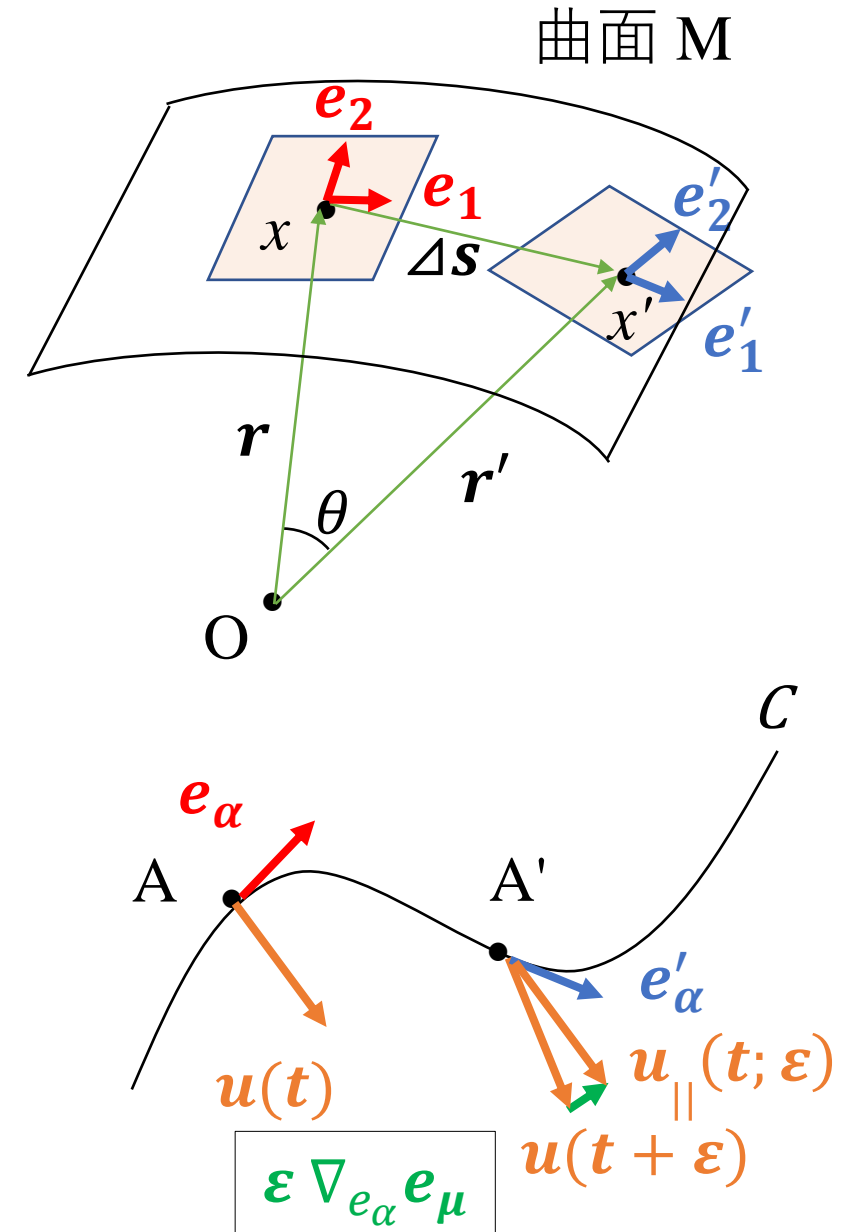
・そこで閉じた経路を1周したときに生じる、ベクトルの平行移動の差によって曲率テンソルを定義する (**Riemann Curvature Tensor**)。

注) Christoffel Symbol 自体は Tensor ではないが、例えば接続係数の差 (変分など) を考えると Tensor となり得る。

Ex)

電磁場におけるゲージ場は接続に相当し、具体的には (電磁場における) Vector Potential A^{μ} が接続を構成する。

このようにして、曲がった空間における微分や曲率を定義できる！



Manifold-Based Geometrical Techniques


Manifold Embedding of Biological Multi-Modal Data

Multi Modal Data

Patch Clump and RNA-Seq

Article | [Published: 31 January 2022](#)

A deep manifold-regularized learning model for improving phenotype prediction from multi-modal data

[Nam D. Nguyen](#), [Jiawei Huang](#) & [Daifeng Wang](#) 

[Nature Computational Science](#) **2**, 38–46 (2022) | [Cite this article](#)

Aim :

a deeper understanding of underlying complex mechanisms across scales for phenotypes

Method :

an interpretable regularized learning model, deepManReg

Single Cell Multi-Modal Data (Patch-Seq Data)
including **transcriptomics** and **electrophysiology**
for neuronal cells in the mouse brain

Manifold-Based Geometrical Techniques

Data source: multi-modal data from mouse brain neuronal cells

Article

Integrated Morphoelectric and Transcriptomic Classification of Cortical GABAergic Cells

Nathan W. Gouwens,^{1,4,*} Staci A. Sorensen,^{1,4,*} Fahimeh Baftizadeh,¹ Agata Budzillo,¹ Brian R. Lee,¹ Tim Jarsky,¹ Lauren Alfiler,¹ Katherine Baker,¹ Eliza Barkan,¹ Kyla Berry,¹ Darren Bertagnolli,¹ Kris Bickley,¹ Jasmine Bomben,¹ Thomas Braun,² Krissy Brainer,¹ Tamara Casper,¹ Kirsten Crichton,¹ Tanya L. Daigle,¹ Rachel Dalley,¹ Rebecca A. de Frates,¹ Nick Dee,¹ Tsega Desta,¹ Samuel Dingman Lee,¹ Nadezhda Dotson,¹ Tom Egdorf,¹ Lauren Ellingwood,¹ Rachel Enstrom,¹ Luke Esposito,¹ Colin Farrell,¹ David Feng,¹ Olivia Fong,¹ Rohan Gala,¹ Clare Gamlin,¹ Amanda Gary,¹ Alexandra Glandon,¹ Jeff Goldy,¹ Melissa Gorham,¹ Lucas Grayback,¹ Hong Gu,¹ Kristen Hadley,¹ Michael J. Hawrylycz,¹ Alex M. Henry,¹ DiJon Hill,¹ Madie Hupp,¹ Sara Kebede,¹ Tae Kyung Kim,¹ Lisa Kim,¹ Matthew Kroll,¹ Changkyu Lee,¹ Katherine E. Link,¹ Matthew Mallory,¹ Rusty Mann,¹ Michelle Maxwell,¹ Medea McGraw,¹ Delissa McMillen,¹ Alice Mukora,¹ Lindsay Ng,¹ Lydia Ng,¹ Kiet Ngo,¹ Philip R. Nicovich,¹ Aaron Oldre,¹ Daniel Park,¹ Hanchuan Peng,¹ Osnat Penn,¹ Thanh Pham,¹ Alice Pom,¹ Zoran Popović,³ Lydia Potekhina,¹ Ramkumar Rajanbabu,¹ Shea Ransford,¹ David Reid,¹ Christine Rimorin,¹ Miranda Robertson,¹ Kara Ronellenfitch,¹ Augustin Ruiz,¹ David Sandman,¹ Kimberly Smith,¹ Josef Sulc,¹ Susan M. Sunkin,¹ Aaron Szafer,¹ Michael Tieu,¹ Amy Torkelson,¹ Jessica Trinh,¹ Herman Tung,¹ Wayne Wakeman,¹ Katelyn Ward,¹ Grace Williams,¹ Zhi Zhou,¹ Jonathan T. Ting,¹ Anton Arkhipov,¹ Uygur Sümbül,¹ Ed S. Lein,¹ Christof Koch,¹ Zizhen Yao,¹ Bosiljka Tasic,¹ Jim Berg,¹ Gabe J. Murphy,^{1,5,*} and Hongkui Zeng¹

¹Allen Institute for Brain Science, Seattle, WA 98109, USA

²Byte Physics, Schwarzstraße 9, Berlin 12055, Germany

³Center for Game Science, Paul G. Allen School of Computer Science and Engineering, University of Washington, Seattle, WA 98195, USA

⁴These authors contributed equally

⁵Lead Contact

Cell 183, 935–953, November 12, 2020

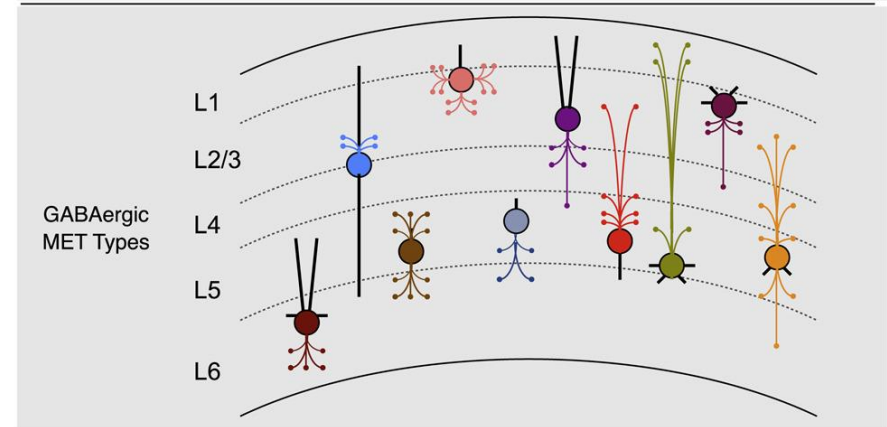
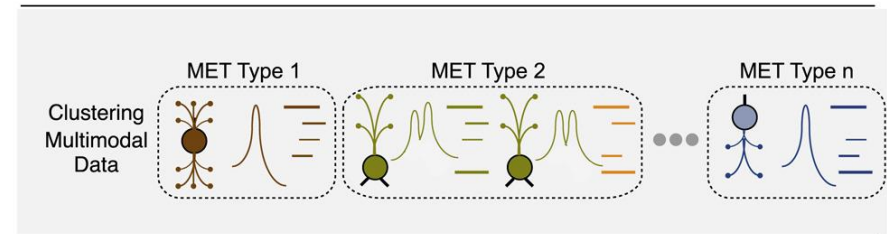
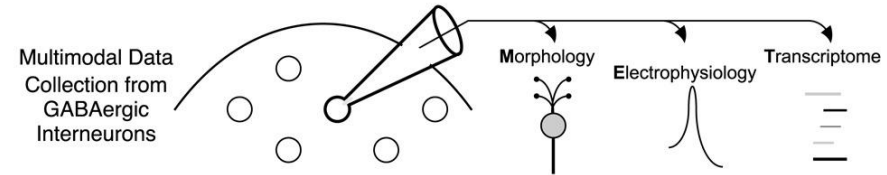
Mouse visual cortex
(4020 neurons)

- Gene expression
- Electrophysiology

Multi-modal feature

Classification

(brain layer and electrophysiological property)



Findings:

Neurons can be defined into **28** types

Distinguished by their layer-specific connection patterns

Manifold-Based Geometrical Techniques

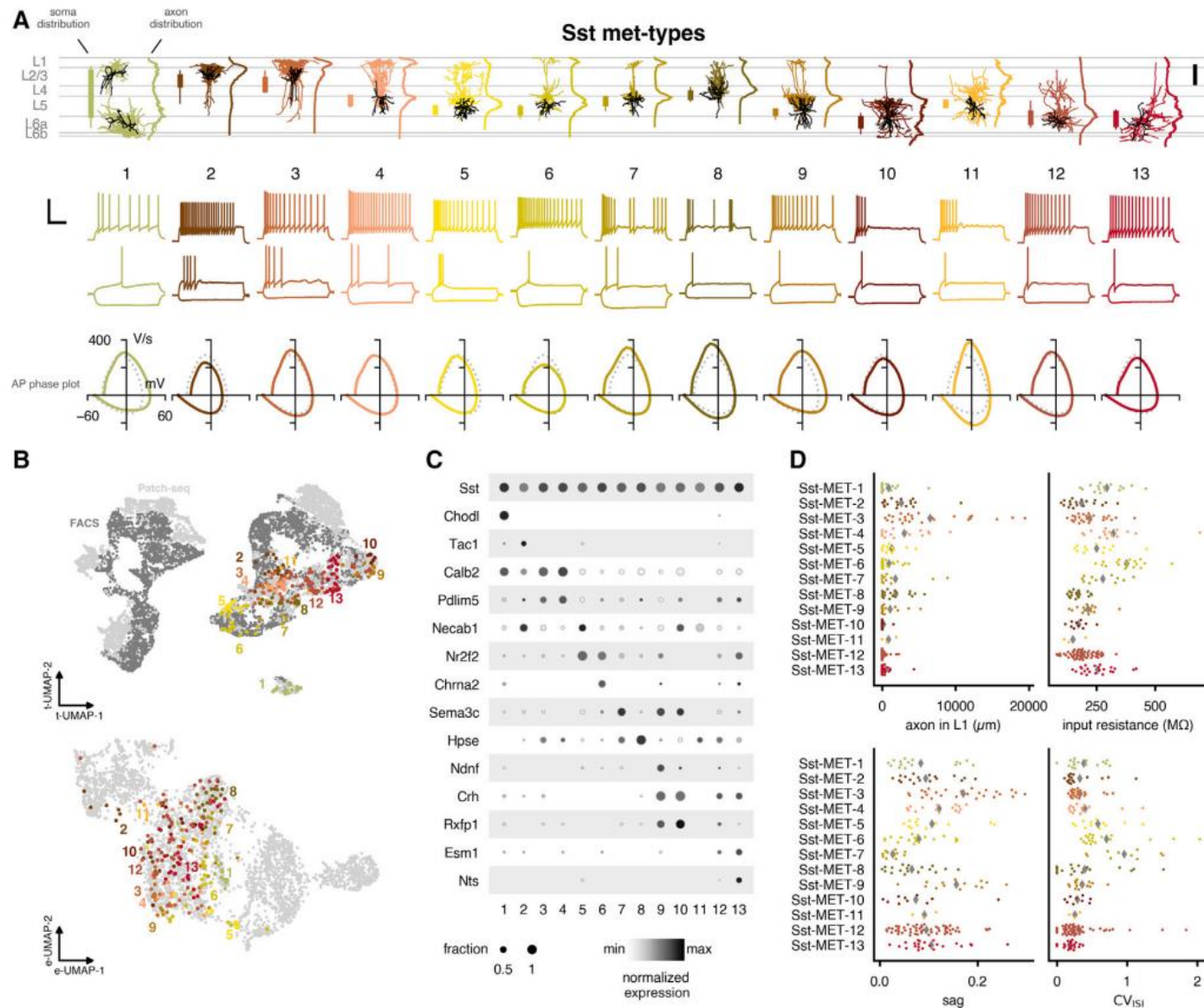
Data source: multi-modal data from mouse brain neuronal cells

Article
Integrated Morphoelectric and Transcriptomic
Classification of Cortical GABAergic Cells

Characterized types
→ Congruent met-types

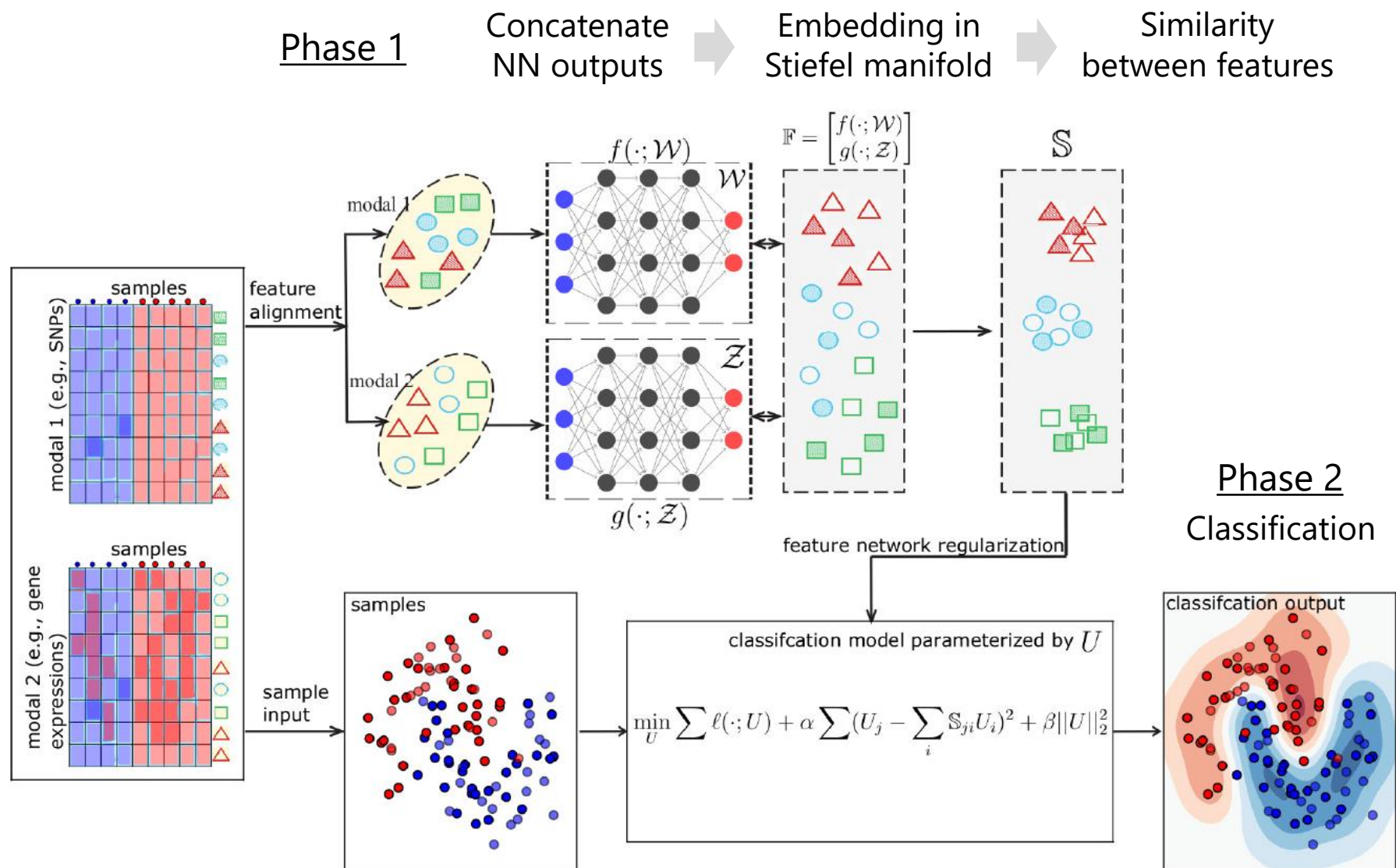
- 1) **electrophysiological**
and
- 2) **transcriptomic**
properties

Different met-types innervate
different **cortical layers**



Manifold-Based Geometrical Techniques

Overview of deepManReg



- 1) Alignment of multi-modal features onto a **common latent space**
- 2) Embedding of data as points on **the Stiefel manifold** based on a set of orthonormal vectors

Manifold-Based Geometrical Techniques

deepManReg: Phase 1

Samples:
Single cells of neurons
in mouse visual cortex

Sample (3,654)

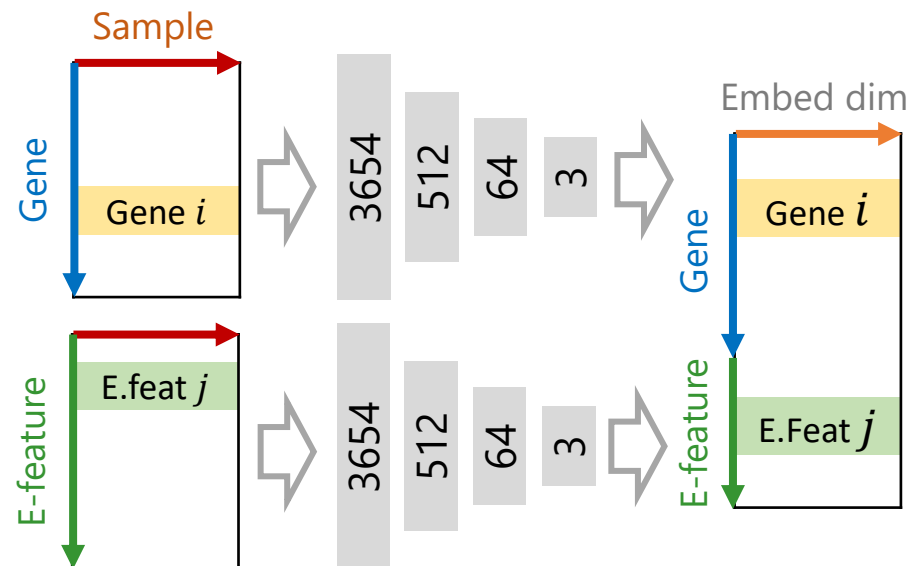
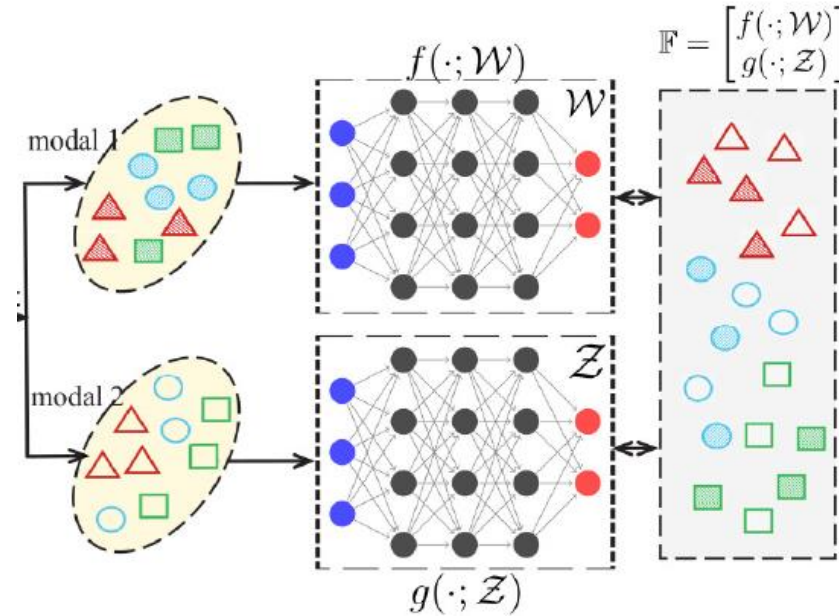
Gene
(500)

Modal 1:
Gene expression
 $X = \{x_i\}_{i=1}^n$

Sample (3,654)

E-feature
(41)

Modal 2:
Electrophysiological features
 $Y = \{y_j\}_{j=1}^m$



- 1) Alignment of multi-modal features onto a **common latent space**
- 2) Embedding of data as points on **the Stiefel manifold** based on a set of orthonormal vectors

Laplacian eigenmaps

$$\min tr(\hat{\mathbb{F}}^T \hat{L} \hat{\mathbb{F}})$$

$$\text{s.t. } \hat{\mathbb{F}}^T \hat{\mathbb{F}} = \mathbb{I}$$

$$\hat{\mathbb{F}} = \mathbb{F} D^{1/2} \text{ and } \hat{L} = D^{-1/2} L D^{-1/2}.$$

Manifold-Based Geometrical Techniques

Phase 1: Manifold Alignment, Canonical Correlation Analysis (CCA)

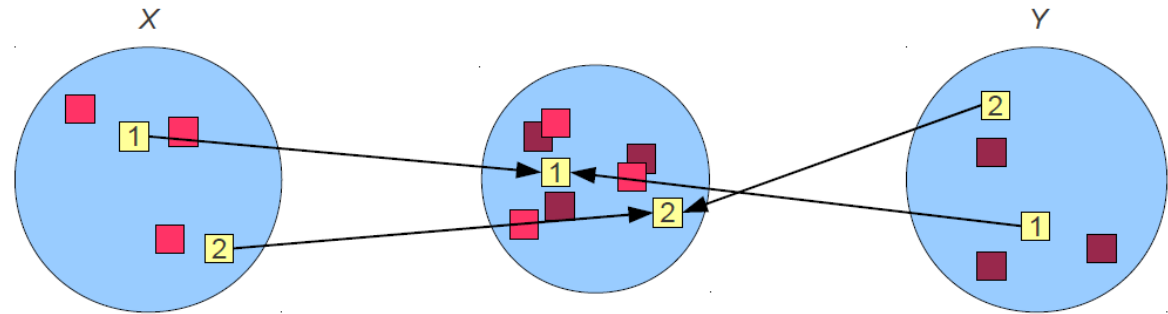


Figure 5.2: Given two datasets X and Y with two instances from both dataset that are known to be in correspondence, manifold alignment embeds all of the instances from each dataset in a new space where the corresponding instances are constrained to be equal (or at least close to each other) and the internal structures of each dataset are preserved.

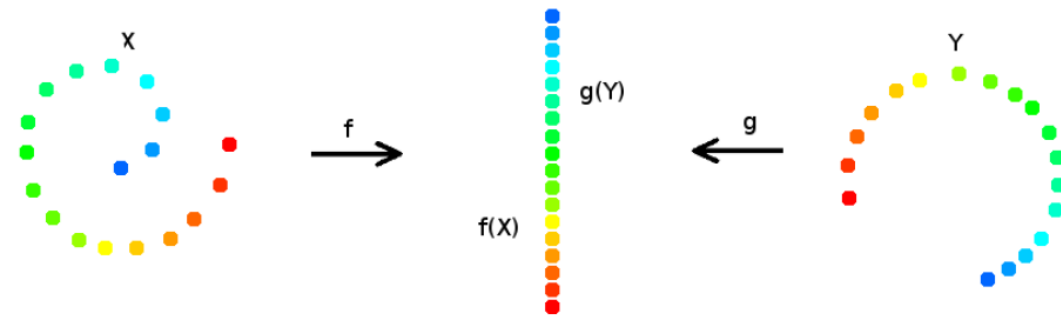
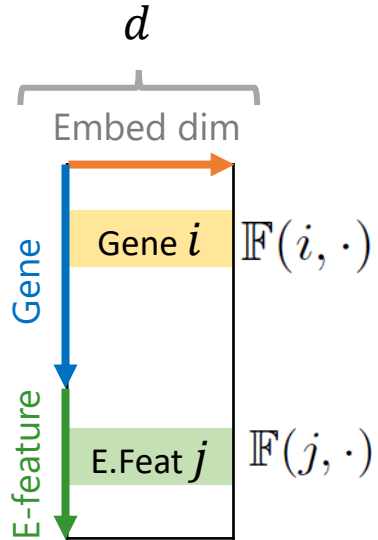


Figure 5.3: An illustration of the problem of manifold alignment. The two datasets X and Y are embedded into a single space where the corresponding instances are equal and local similarities within each dataset are preserved.

see a description written by Chang Wang,
Peter Krat, and Sridhar Mahadevan.
<https://people.csail.mit.edu/pkrافت/papers/wang-et-al-2010-manifold.pdf>

Manifold-Based Geometrical Techniques

Phase 1: Manifold Alignment, Canonical Correlation Analysis (CCA)



Cost function: Weighted Euclidean distance

$$\ell(\mathbb{F}) = \sum_{i,j} \sum_k (\mathbb{F}(i, k) - \mathbb{F}(j, k))^2 W(i, j) \quad W(i, j) = \begin{cases} 1, & \text{if } X_i \text{ and } Y_j \text{ are correspondence to each other} \\ 0, & \text{otherwise} \end{cases}$$
$$= \text{tr}(\mathbb{F}^T L \mathbb{F})$$

\mathbf{D} is an $\sum_i n_i \times \sum_i n_i$ diagonal matrix with $\mathbf{D}(i, i) = \sum_j \mathbf{W}(i, j)$.

$\mathbf{L} = \mathbf{D} - \mathbf{W}$ is the joint graph Laplacian

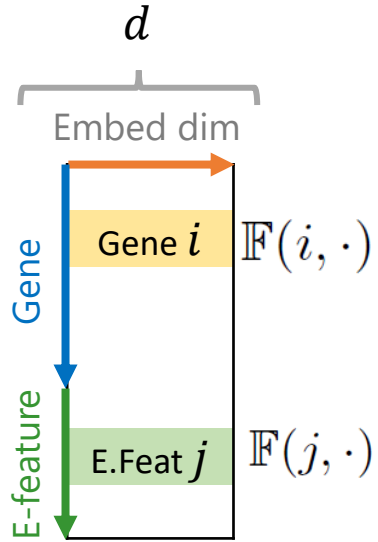
Laplacian eigenmaps

References

- Wang C, Krafft P and Mahadevanand S. **Manifold Alignment**. *Manifold Learning: Theory and Applications*, 2011. <https://people.csail.mit.edu/pkrafft/papers/wang-et-al-2010-manifold.pdf>
- Belkin Mikhail and Niyogi Partha. **Laplacian eigenmaps for dimensionality reduction and data representation**. *Neural Computation*, **15** (6):1373–1396, 2003.

Manifold-Based Geometrical Techniques

Phase 1: Manifold Alignment, Canonical Correlation Analysis (CCA)



Cost function: Weighted Euclidean distance

$$\ell(\mathbb{F}) = \sum_{i,j} \sum_k (\mathbb{F}(i, k) - \mathbb{F}(j, k))^2 W(i, j) \quad W(i, j) = \begin{cases} 1, & \text{if } X_i \text{ and } Y_j \text{ are correspondence to each other} \\ 0, & \text{otherwise} \end{cases}$$

$$= \text{tr}(\mathbb{F}^T L \mathbb{F})$$

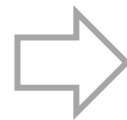
\mathbf{D} is an $\sum_i n_i \times \sum_i n_i$ diagonal matrix with $\mathbf{D}(i, i) = \sum_j \mathbf{W}(i, j)$.

$\mathbf{L} = \mathbf{D} - \mathbf{W}$ is the joint graph Laplacian

This problem cannot be solved directly. Herein, the **orthogonal constraint** is imposed, thereby leading to avoiding the trivial solution ($\mathbb{F} = 0$). Thus, manifold alignment is possible to be performed by using **Laplacian eigenmaps** on the joint graph Laplacian (see a description written by Chang Wang, Peter Krat, and Sridhar Mahadevan, as shown later).

$$\min \text{tr}(\mathbb{F}^T L \mathbb{F})$$

$$\text{s.t. } \mathbb{F}^T D \mathbb{F} = \mathbb{I}$$



$$\min \text{tr}(\hat{\mathbb{F}}^T \hat{L} \hat{\mathbb{F}})$$

$$\text{s.t. } \hat{\mathbb{F}}^T \hat{\mathbb{F}} = \mathbb{I}$$

This can be solved by
Eigen Decomposition

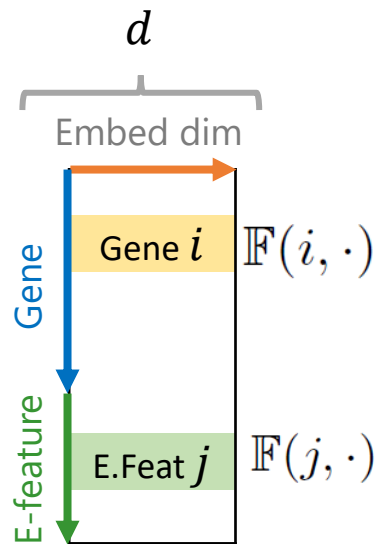
\mathbb{I} is the $d \times d$ identity matrix.

$$\hat{\mathbb{F}} = \mathbb{F} D^{1/2} \quad \text{and} \quad \hat{L} = D^{-1/2} L D^{-1/2}.$$

Laplacian eigenmaps

Manifold-Based Geometrical Techniques

Phase 1: Manifold Alignment, Canonical Correlation Analysis (CCA)



これはちょうど Stiefel 多様体！
 そこで Eigen Decomp. よりも、
 Stiefel 多様体の上で
 Gradient を計算して最適化しよう！

This problem cannot be solved directly. Herein, the **orthogonal constraint** is imposed, thereby leading to avoiding the trivial solution ($\mathbb{F} = 0$). Thus, manifold alignment is possible to be performed by using **Laplacian eigenmaps** on the joint graph Laplacian (see a description written by Chang Wang, Peter Krat, and Sridhar Mahadevan, as shown later).

$$\min tr(\mathbb{F}^T L \mathbb{F})$$

$$\text{s.t. } \mathbb{F}^T D \mathbb{F} = \mathbb{I}$$



$$\min tr(\hat{\mathbb{F}}^T \hat{L} \hat{\mathbb{F}})$$

$$\text{s.t. } \hat{\mathbb{F}}^T \hat{\mathbb{F}} = \mathbb{I}$$

This can be solved by
Eigen Decomposition

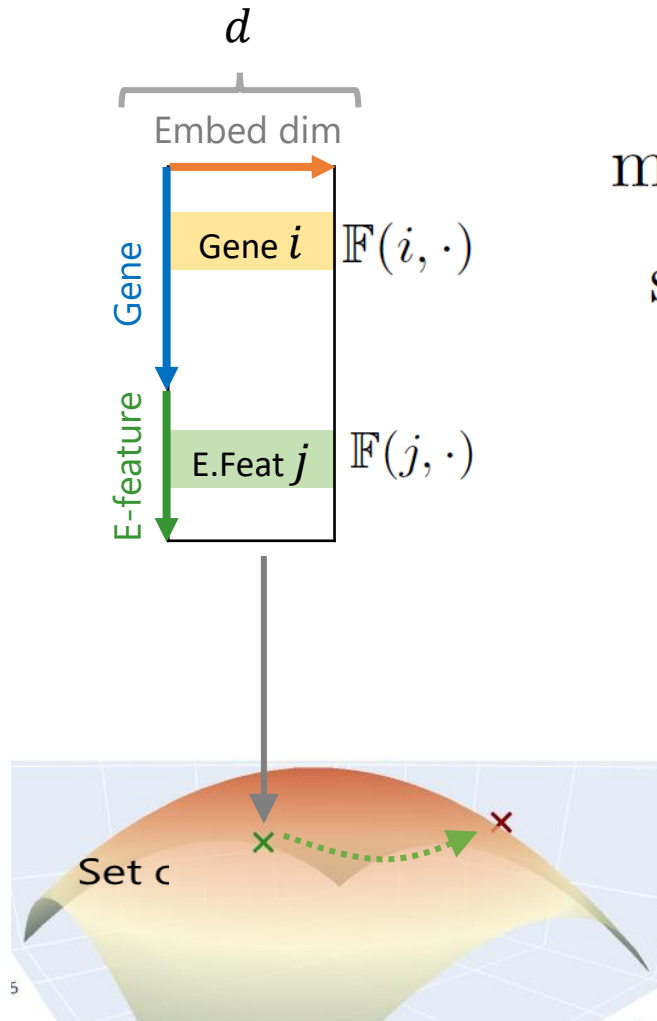
\mathbb{I} is the $d \times d$ identity matrix.

$$\hat{\mathbb{F}} = \mathbb{F} D^{1/2} \quad \text{and} \quad \hat{L} = D^{-1/2} L D^{-1/2}.$$

ch other

Manifold-Based Geometrical Techniques

Phase 1: optimization on the manifold



Cost function

$$\min \text{tr}(\hat{\mathbb{F}}^T \hat{L} \hat{\mathbb{F}})$$

$$\text{s.t. } \hat{\mathbb{F}}^T \hat{\mathbb{F}} = \mathbb{I}$$

Laplacian eigenmaps

Eigen Decomposition
(high computational cost)



Optimization on the manifold

Manifold Alignment

Stiefel manifold $S_{n,p}$

(Stiefel E, *Commentarii Mathematici Helvetici*, 1935)

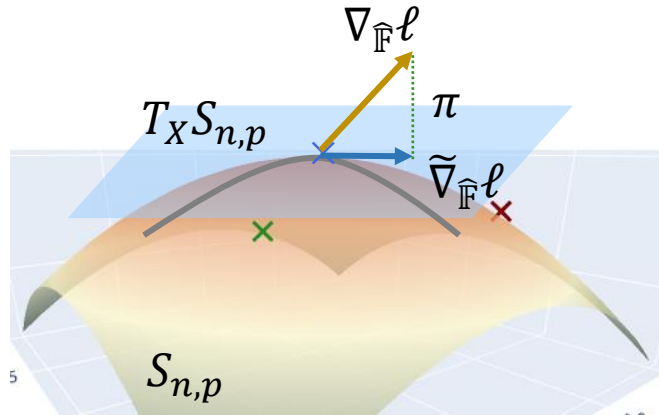
Set of $n \times p$ matrices satisfied $X^T X = \mathbb{I}$

$$S_{n,p} := \{X \in \mathbb{R}^{n \times p} : X^T X = \mathbb{I}\}$$

Feature \rightarrow single point on $S_{n,p}$

Manifold-Based Geometrical Techniques

Gradient Descent in Manifold



コスト関数 $\ell(\mathbf{F}) = \text{tr}(\hat{\mathbf{F}}^T \hat{\mathbf{L}} \hat{\mathbf{F}})$ は $\mathbb{R}^{n \times p}$ 上で定義された関数であり, $S_{n,p}$ 上で定義されたものではない

勾配 $\nabla \ell$ が接空間 $T_X S_{n,p}$ 上にあるとは限らない

→ 接空間上に正射影 (orthogonal projection)

$$\pi: \mathbb{R}^{n \times p} \rightarrow T_X S_{n,p}$$

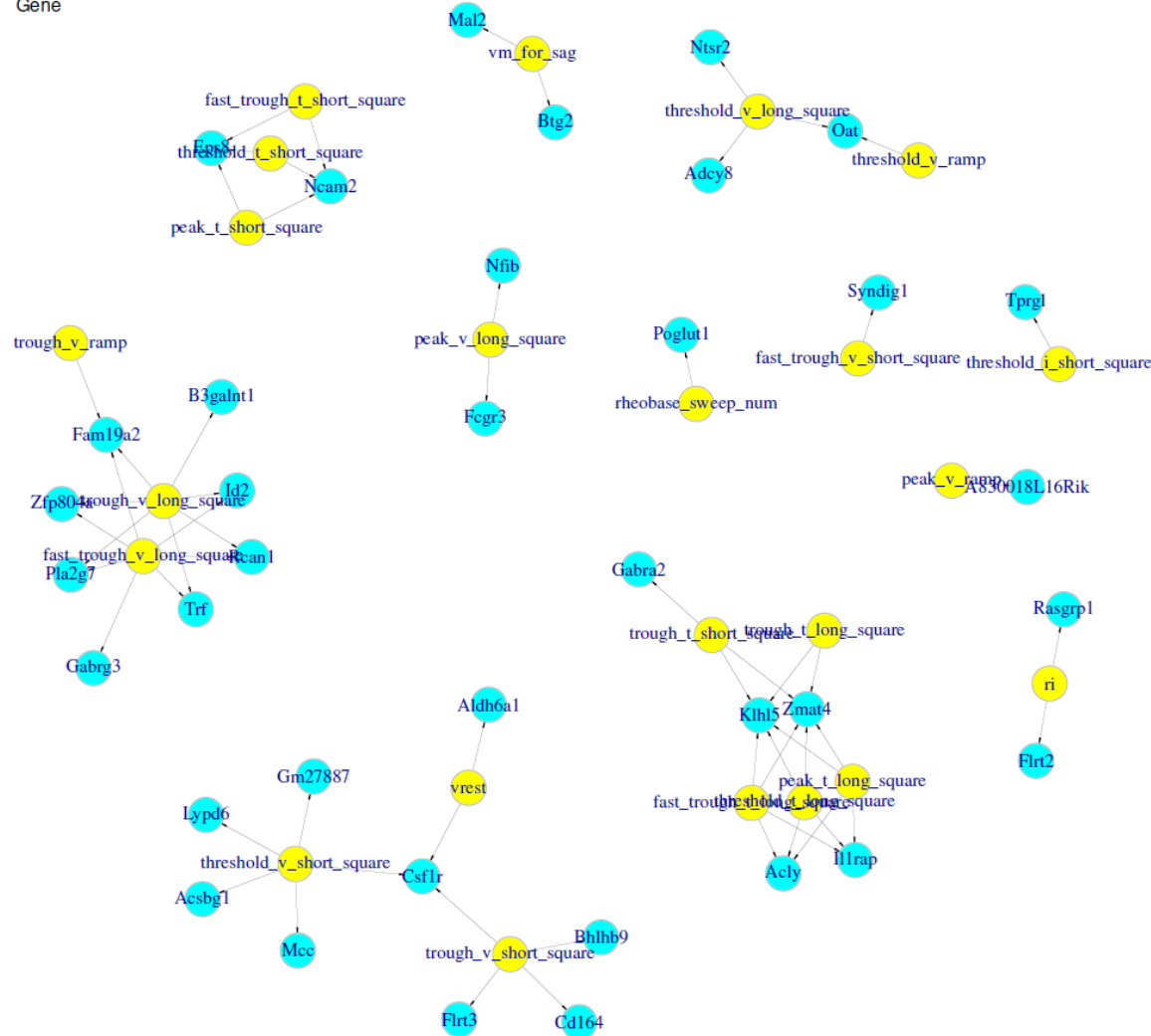
$$\begin{aligned} \tilde{\nabla}_{\hat{\mathbf{F}}} \ell &= \pi(\nabla_{\hat{\mathbf{F}}} \ell) = \arg \min_{X \in T_M(S_{m+n,d})} \|\nabla_{\hat{\mathbf{F}}} \ell - X\|_F^2 \\ &= \hat{\mathbf{F}} \text{skew}(\hat{\mathbf{F}}^T \nabla_{\hat{\mathbf{F}}} \ell) + (I - \hat{\mathbf{F}} \hat{\mathbf{F}}^T) \nabla_{\hat{\mathbf{F}}} \ell. \end{aligned}$$

$$\text{where } \text{skew}(\hat{\mathbf{F}}^T \nabla_{\hat{\mathbf{F}}} \ell) = \frac{1}{2} \left(\hat{\mathbf{F}}^T \nabla_{\hat{\mathbf{F}}} \ell - (\nabla_{\hat{\mathbf{F}}} \ell)^T \hat{\mathbf{F}} \right).$$

Manifold-Based Geometrical Techniques

Similarity between different modal data

- Electrophysiological feature
- Gene



Similarity between features

$$S = \frac{1}{1 + \mathbb{D}}$$

\mathbb{D} : distance matrix

$$\mathbb{D}_{ij} = \sqrt{\sum_k (\mathbb{F}(i, k) - \mathbb{F}(j, k))^2}$$



Normalization

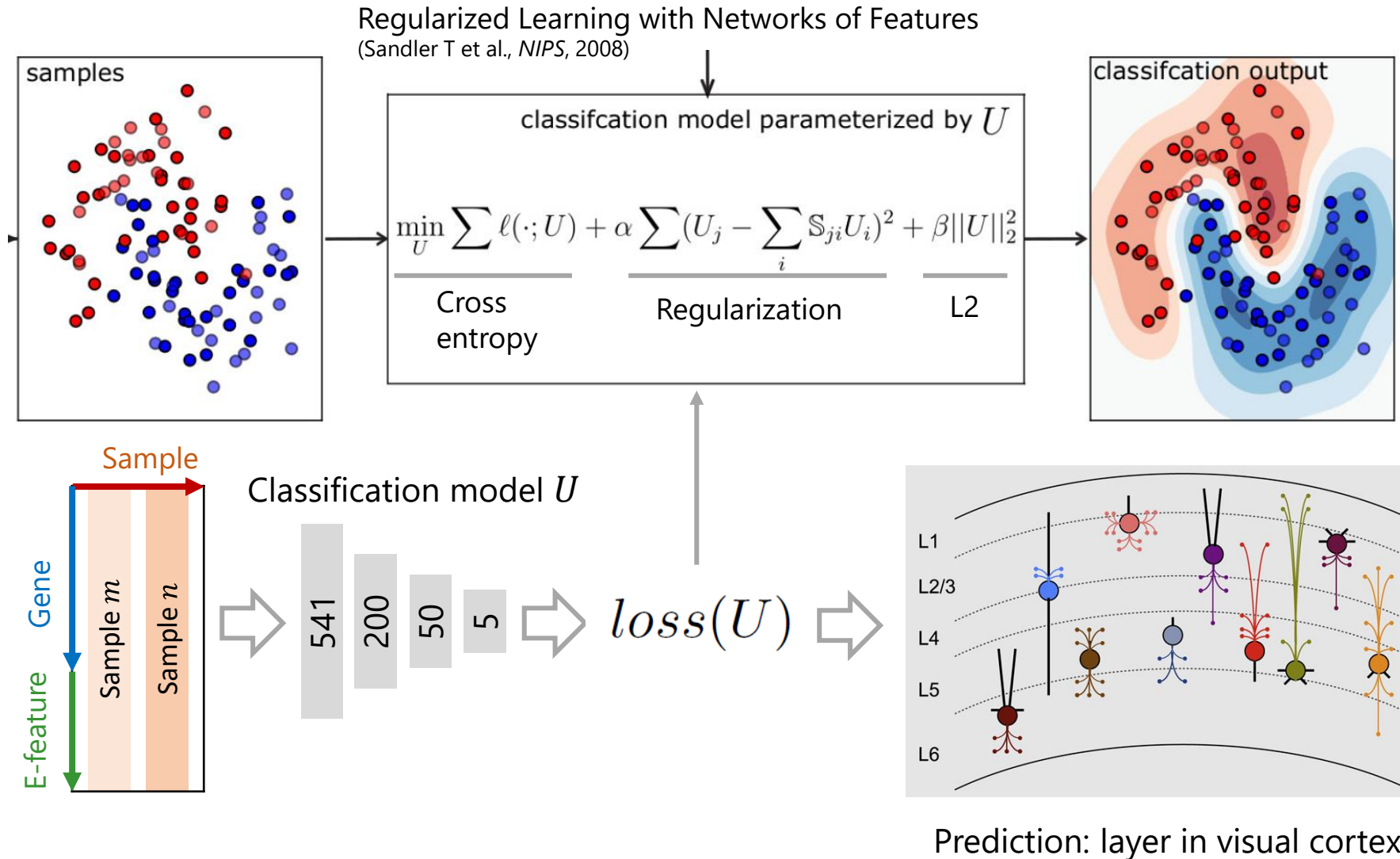
$$\sum_j S_{ij} = 1$$

(Transition probability)

A network consists of different modal features

Manifold-Based Geometrical Techniques

Phase 2: classification



Manifold-Based Geometrical Techniques

deepManReg: summary

- Multi-Modal なデータから、**Features** を抽出して、それらの類似性による **Regularization** によってサンプルを分類
- 異なる Modals の Features を比較するため、それらの Features を同じ空間にマップした。

Laplacian eigenmaps → Stiefel manifold (manifold alignment)

- 異なる Modal の Features をひとつの空間に Embed して比較する解析法は重要！ （理論に改善の余地もある）

Manifold-Based Geometrical Techniques

Reference

- Nguyen ND, Huang J and Wang D. **A Deep Manifold-regularized Learning Model for Improving Phenotype Prediction from Multi-modal Data.** *Nature Computational Science*, 2022.
- Wang C, Krafft P and Mahadevanand S. **Manifold Alignment.** *Manifold Learning: Theory and Applications*, 2011. <https://people.csail.mit.edu/pkrafft/papers/wang-et-al-2010-manifold.pdf>
- Belkin Mikhail and Niyogi Partha. **Laplacian eigenmaps for dimensionality reduction and data representation.** *Neural Computation*, **15** (6):1373–1396, 2003.
- Bonnabel S. **Stochastic gradient descent on Riemannian manifolds.** *IEEE Transactions on Automatic Control*, 2013.
- 杉田勝実, 岡本良夫, 関根松夫. **理論物理のための微分幾何学.** 森北出版, 2007.

Our Tactics

**Various Properties and Features
in Physics, Chemistry, and Biology**

**Deep Learning (DL) AI Systems and
Machine Learning (ML) Techniques**

**Data Analysis on Curved, General
Spaces (e.g. the Riemann Manifold)
→ Unification of Multimodal Data**

Ex) Multi Omics Data, etc.

**Multi-Scale Computer Simulations
→ Data Augmentation**

**Ex) Quantum Simulation, Non-Equilibrium
Molecular Dynamics (MD) Simulation, etc.**

**Fundamentals and Principles
in Natural Sciences**

Fundamental **Mathematical** and **Physical** Sciences Oriented to Joined **AI** and **First Principles**-Driving DD Works

Fundamental Lecture	主な内容	教科書
数学・基礎	複素数 多変数関数の微積分 線形代数・基礎	Fourier Analysis Vector Analysis
	主な内容	教科書
物理学・基礎	力学・解析力学 電磁気学 熱力学 統計物理学 量子物理学	物理学(サイエンス社) 基幹物理学(培風館)
		参考書
		よくわかる解析力学 理論電磁気学 マッカーリ and サイモン 物理化学—分子論的アプローチ マッカーリ and サイモン 物理化学—分子論的アプローチ マッカーリ and サイモン 物理化学—分子論的アプローチ

場とは何か？
空間とは何か？

State Space Model ← 状態空間
Curved Space ← 曲がった空間
(Flat な空間の方が“まれ”なのかも！？)

PyQ +

MD and ML

TextBook

Molecular Dynamics	タンパク質計算科学 — 基礎と創薬への応用	コンピュータ・シミュレーションの基礎(第2版): 分子のミクロな性質を解明するために
Quantum Chemistry	新しい量子化学—電子構造の理論入門(上)	タンパク質密度汎関数法
Machine Learning	scikit-learn と TensorFlow による実践機械学習	ベイズ深層学習

資料

Manifold-Based Geometrical Techniques

Phase 1: Manifold Alignment, Canonical Correlation Analysis (CCA)

Ex) Instance Recognition

Similar Image Search

← Efficient methods employing a Hash Table

- 1) Measurement of the distances between a query and all data in a database.
- 2) Sort of the data in the database according to the distances measured.

Spectral Hashing :

Ref) Weiss, Y., Torralba, A., and Fergus, R., Spectral Hashing, In *NIPS* (2008).

Ref) (found in this paper)

- 1) Hotelling Harold, “Relations between two sets of variates”. In *Breakthroughs in statistics*, pages 162–190. Springer, 1992.
- 2) Nguyen Nam D and Wang Daifeng, “Multiview learning for understanding functional multiomics”. *PLoS computational biology*, **16** (4):e1007677, 2020. [PubMed: 32240163]

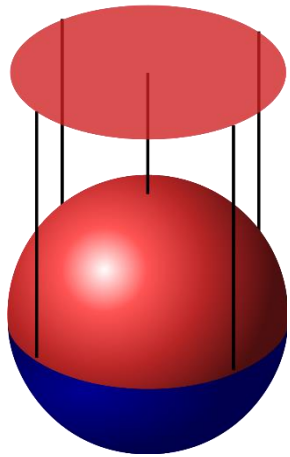
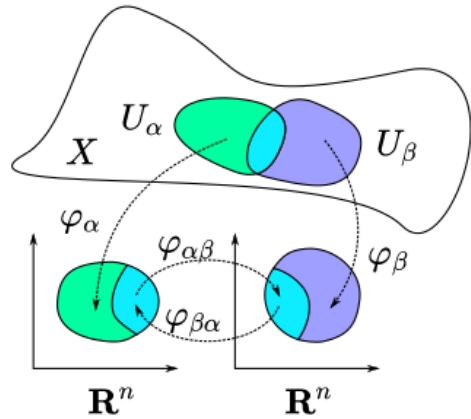
- 1) Alignment of multi-modal features onto a **common latent space**
- 2) Embedding of data as points on **the Stiefel manifold** based on a set of orthonormal vectors



Laplacian eigenmaps

Manifold-Based Geometrical Techniques

Manifold



Topological space

A geometrical space which “closeness” (topology) can be defined for each point as a set of open sets (neighborhoods)

- Example of topology: **distance** (metric topology)

Manifold

A topological space in which a **topology-preserved** bijective map $\varphi: U \rightarrow \mathbb{R}^n$ from a neighborhood of each point U to **Euclidean space** \mathbb{R}^n

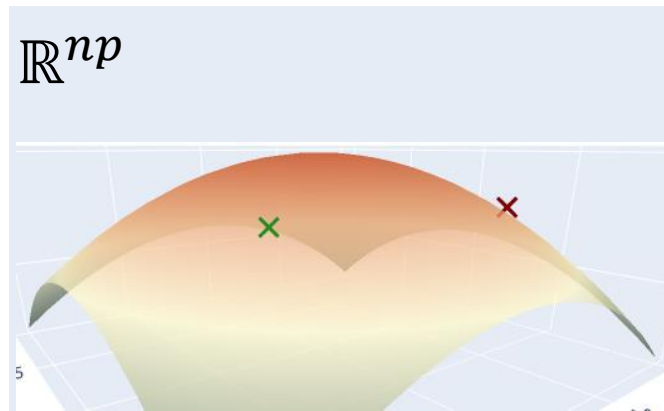
- Map φ is called **local coordinates**
- Example of manifold: 2-dimension sphere \mathbb{S}^2

<https://en.wikipedia.org/wiki/Manifold>

https://en.wikipedia.org/wiki/Differentiable_manifold

Manifold-Based Geometrical Techniques

Embedding in Stiefel manifold



$$S_{n,p} := \{X \in \mathbb{R}^{n \times p} : X^T X = \mathbb{I}\}$$

$n \times p$ 行列 $\mathbb{R}^{n \times p}$ は適切に位相を定めることで、 \mathbb{R}^{np} に埋め込める

Stiefel 多様体 $S_{n,p}$ は \mathbb{R}^{np} 内の**部分空間**として埋め込まれる

$$\dim(S_{n,p}) = np - \frac{p(p+1)}{2}$$

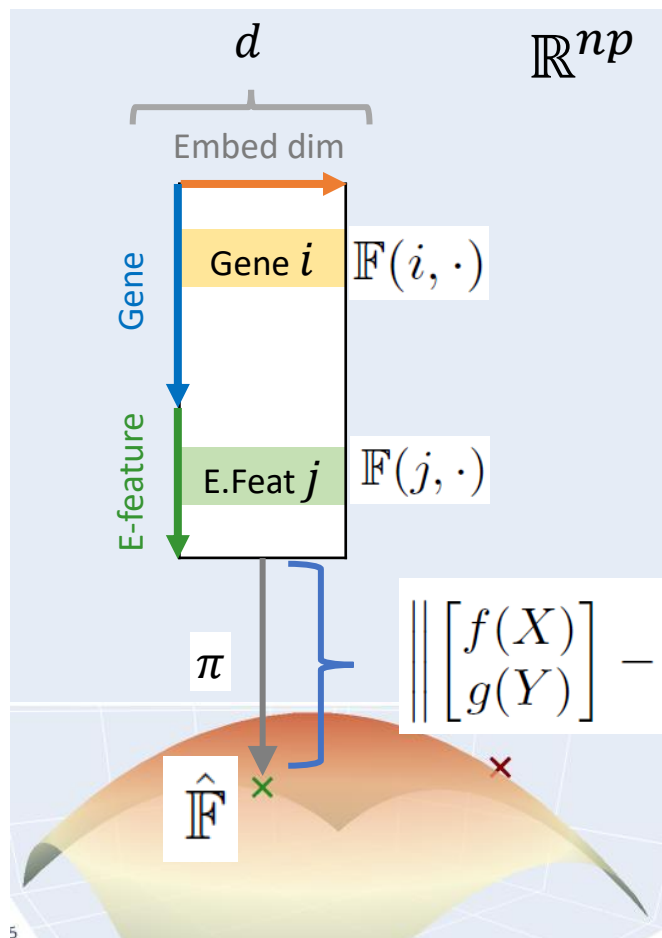
ここでは、 \mathbb{R}^{np} 及び $S_{n,p}$ の位相として Euclid 距離 (Frobenius norm) $\|\cdot\|_F$ による位相を用いた

$$X = \{X_{ij}\}, Y = \{Y_{ij}\} \in \mathbb{R}^{n \times p} \quad d(X, Y) = \|X - Y\|_F = \sqrt{\sum_i \sum_j (X_{ij} - Y_{ij})^2}$$

An element in the **Stiefel manifold** $S_{n,p}$ is defined as $(W; \mathbf{e}_1, \dots, \mathbf{e}_p)$, i.e., the p dimensional Real Vector Subspace $W (\subset \mathbb{R}^n)$ in the n dimensional Real Vector Space \mathbb{R}^n , with the Orthonormal Basis Set $\{\mathbf{e}_i\} (i = 1, \dots, p)$, $\mathbf{e}_i \in \mathbb{R}^n$.

Manifold-Based Geometrical Techniques

Projection to Stiefel manifold



\mathbb{F} はDNNからの出力。
 \mathbb{R}^{np} 内にはあるが $S_{n,p}$ 内には無い

前述の位相を用いて
 \mathbb{F} からの距離が最短である $S_{n,p}$ 内の点に射影 (正射影)

$$\hat{\mathbb{F}} = \pi \circ \begin{bmatrix} f(X) \\ g(Y) \end{bmatrix} = \arg \min_{X \in S_{m+n,d}} \left\| \begin{bmatrix} f(X) \\ g(Y) \end{bmatrix} - X \right\|_F^2$$

Solution

$$\hat{\mathbb{F}} = U \mathbb{I}_{m+n,d} V^T$$

where $\begin{bmatrix} f(X) \\ g(Y) \end{bmatrix} = U \Sigma V^T$ is the SVD decomposition of $\begin{bmatrix} f(X) \\ g(Y) \end{bmatrix}$

$$S_{n,p} := \{X \in \mathbb{R}^{n \times p} : X^T X = \mathbb{I}\}$$

Manifold-Based Geometrical Techniques

deepManReg: algorithm

Algorithm 1: Deep Manifold Alignment

```
input  : data for two modalities  $X$  &  $Y$ 
params: training step  $T$ , learning rate  $\eta$ 
output : parameters  $\mathcal{W}_{T+1}$  &  $\mathcal{Z}_{T+1}$ 
1 initialize  $\mathcal{W}_0$  &  $\mathcal{Z}_0$ ;
2 for  $t = 0 : T$  do
  // forward pass
3    $f_t \leftarrow f(X; \mathcal{W}_t)$ ;
4    $g_t \leftarrow g(Y; \mathcal{Z}_t)$ ;
5    $R_t \leftarrow \begin{bmatrix} f_t \\ g_t \end{bmatrix}$ ;
6   Calculate  $L$ ; //  $L$  is the joint Laplacian
  // project the output onto Stiefel manifold
7    $\hat{\mathbb{F}}_t \leftarrow U_t I V_t^T$  where  $R_t = U_t \Sigma_t V_t^T$  is the SVD decomposition of  $R_t$  and  $I$  is the identity
  matrix;
8    $\ell \leftarrow \text{tr}(\hat{\mathbb{F}}_t^T L \hat{\mathbb{F}}_t)$ ; // compute loss
9    $e_t \leftarrow \nabla_{\hat{\mathbb{F}}_t} \ell$ ; // compute Euclidean gradient
10  // project Euclidean gradient onto the tangent space of Stiefel manifold
11   $p_t \leftarrow \hat{\mathbb{F}}_t \text{skew}(\hat{\mathbb{F}}_t^T e_t) + (I - \hat{\mathbb{F}}_t \hat{\mathbb{F}}_t^T) e_t$ ;
  // backpropagate the Riemannian gradient
12   $\mathcal{W}_t, \mathcal{Z}_t \leftarrow \text{backprop}(p_t)$   $\mathcal{W}_{t+1} \leftarrow \mathcal{W}_t + g(\mathcal{W}_t, \eta, t)$ ;
13   $\mathcal{Z}_{t+1} \leftarrow \mathcal{Z}_t + g(\mathcal{Z}_t, \eta, t)$  where  $g$  is an optimizer (e.g., SGD)
14 end
```

