

# Fast sampling of projection determinantal point processes

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# Motivation

Image search

Relevance  
only:



Relevance  
+ diversity:



Figure 1: Jaguar query, from A. Kulesza's slides

# Motivation

Text summarization (Kulesza and Taskar, 2012)

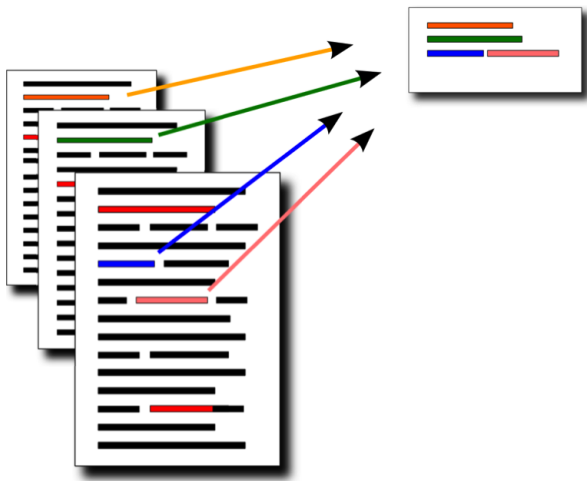


Figure 1: Extractive summarization

## Definition

- ▶  $\{1, \dots, N\}$  indices/labels of items
- ▶  $\mathbf{K} \succeq \mathbf{0}_N$  similarity matrix
- ▶ DPP( $\mathbf{K}$ ) measure on subsets of  $\{1, \dots, N\}$
- ▶  $\mathcal{X} \sim \text{DPP}(\mathbf{K})$  if  $\forall S \subseteq \{1, \dots, N\}$ ,

$$\mathbb{P}[S \subseteq \mathcal{X}] = \det \mathbf{K}_S$$

- ▶ Existence is guaranteed when  $\mathbf{0}_N \preceq \mathbf{K} \preceq \mathbf{I}_N$

## Diversity selection

- ▶ If  $\mathcal{X} \sim \text{DPP}(\mathbf{K})$ , then  $\forall i, j$

$$\begin{aligned} \mathbb{P}[\{i, j\} \subseteq \mathcal{X}] &= \begin{vmatrix} \mathbb{P}[i \in \mathcal{X}] & \mathbf{K}_{ij} \\ \mathbf{K}_{ij} & \mathbb{P}[j \in \mathcal{X}] \end{vmatrix} \\ &= \mathbb{P}[i \in \mathcal{X}] \mathbb{P}[j \in \mathcal{X}] - \mathbf{K}_{ij}^2 \\ &\leq \mathbb{P}[i \in \mathcal{X}] \mathbb{P}[j \in \mathcal{X}] \end{aligned}$$

- ▶  $|\mathbf{K}_{ij}| \approx$  similarity between  $i$  and  $j$ 
  - ▶ The larger  $|\mathbf{K}_{ij}|$  the smaller  $\mathbb{P}[\{i, j\} \subseteq \mathcal{X}]$
  - ▶ Diversity/repulsion
  - ▶  $|\mathbf{K}_{ij}|$  yields departure from independence

**DPPs intrinsically capture diversity/repulsion!**

# Some examples

## Carries

$X_i$	0	3	6	5	4	7	3	0	9
$X_{i-1} + X_i \pmod b$		3	9	4	8	5	8	8	7
$C_i$		○	○	●	○	●	○	○	●

$$\mathbb{P}[C_i = \bullet] = \frac{1}{2} \left(1 - \frac{1}{b}\right)$$

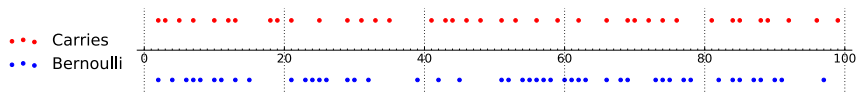


Figure 2: Carries process

## Uniform spanning trees (Lyons, 2003)

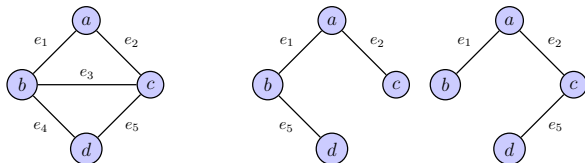


Figure 3: A graph and 2 of its spanning trees

# Projection DPPs

$$\mathbf{K} = \sum_{i=1}^r \mathbf{u}^{(i)} \mathbf{u}^{(i)\top}$$

- ▶  $\text{Sp} \mathbf{K} = \{0, 1\}$
- ▶  $|\mathcal{X}| \stackrel{\text{a.s.}}{=} \text{Tr} \mathbf{K} = \text{rk} \mathbf{K} = r$
- ▶ Projection DPPs sample  $r$ -subsets of items:
  - ▶ Summaries made of  $r$  sentences
  - ▶ Bags of  $r$  images



## Setup

In the following, we build the  $r \times N$  feature matrix

$$\mathbf{A} = (\sqrt{q_1}\phi_1 | \dots | \sqrt{q_N}\phi_N)$$

And construct the projection kernel onto  $\text{Im } \mathbf{A}^\top$

$$\mathbf{K} = \mathbf{A}^\top [\mathbf{A}\mathbf{A}^\top]^{-1} \mathbf{A}$$

►  $\text{rk } \mathbf{K} = r$

Let  $B = \{i_1, \dots, i_r\}$ , then

$$\mathbb{P}[B \subseteq \mathcal{X}] = \mathbb{P}[\mathcal{X} = B] = \frac{|\det \mathbf{A}_{:B}|^2}{\det \mathbf{A}\mathbf{A}^\top}$$

Notation

- $\mathbf{A}_{:B} \triangleq \mathbf{B}$
- $\mathbb{P}[\mathcal{X} = B] \propto \text{Vol}^2 \{ \sqrt{q_i}\phi_i; i \in B \} \triangleq \text{Vol}^2 \mathbf{B}$
- $\mathcal{B} \triangleq \{B; |B| = r, \det \mathbf{B} \neq 0\}$ , collection of cols of  $\mathbf{A}$  forming a basis of  $\mathbb{R}^r$
- $\text{DPP}(\mathbf{K})$  has support  $\mathcal{B}$

# Exact sampling procedure

- ▶  $\mathbf{K}$  is a (orthogonal) projection matrix

$$\begin{aligned}\mathbf{K} &= \mathbf{A}^\top [\mathbf{A}\mathbf{A}^\top]^{-1} \mathbf{A} \\ &= \sum_{i=1}^r \mathbf{u}^{(i)} \mathbf{u}^{(i)\top} \\ &= \mathbf{\Phi}^\top \mathbf{\Phi}\end{aligned}$$

- ▶  $\mathbf{\Phi}$  is a  $r \times N$  feature matrix with

$$\varphi_n = (\mathbf{u}_n^{(1)}, \dots, \mathbf{u}_n^{(r)})^\top$$

- ▶ How to sample  $B$  with

$$\begin{aligned}\mathbb{P}[\mathcal{X} = B] &= \det \mathbf{K}_B \\ &= |\det \mathbf{\Phi}_{:B}|^2 = \text{Vol}^2 \{ \varphi_i ; i \in B \} \\ &\propto |\det \mathbf{A}_{:B}|^2 = \text{Vol}^2 \{ \sqrt{q_i} \phi_i ; i \in B \}\end{aligned}$$

## Exact sampling procedure

- ▶ Chain rule  $\approx$  Gram-Schmidt orthogonalization of  $\Phi$

$$\mathbb{P}[i_1 = i] \propto \|\varphi_i\|^2$$

$$\mathbb{P}[i_2 = i | i_1] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}\})$$

$$\vdots$$

$$\mathbb{P}[i_r = i | i_{1:r-1}] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}, \dots, \varphi_{i_{r-1}}\})$$

- ▶ equivalent to *Base*  $\times$  *Height* formula

$$\mathbb{P}[i_1, \dots, i_r] \propto \text{Vol}^2\{\varphi_{i_1}, \dots, \varphi_{i_r}\} = |\det \Phi_{:i_{1:r}}|^2$$

$$\propto \text{Vol}^2\{\sqrt{q_{i_1}}\phi_{i_1}, \dots, \sqrt{q_{i_r}}\phi_{i_r}\} = |\det \mathbf{A}_{:i_{1:r}}|^2$$

## Exact sampling procedure

- ▶ Chain rule  $\approx$  Gram-Schmidt orthogonalization of  $\Phi$

$$\begin{aligned} \mathbb{P}[i_1 = i] &\propto \mathbf{K}_{ii} \\ \mathbb{P}[i_2 = i | i_1] &\propto \mathbf{K}_{ii} - \frac{|\mathbf{K}_{i_1 i}|^2}{\mathbf{K}_{i_1 i_1}} \\ &\vdots \\ \mathbb{P}[i_r = i | i_{1:r-1}] &\propto \mathbf{K}_{ii} - \mathbf{K}_{i_{1:r-1} i}^\top [\mathbf{K}_{i_k i_k}]_{k,l=1}^{r-1}{}^{-1} \mathbf{K}_{i_{1:r-1} i} \end{aligned}$$

- ▶ equivalent to *Base*  $\times$  *Height* formula

$$\begin{aligned} \mathbb{P}[i_1, \dots, i_r] &\propto \text{Vol}^2 \{\varphi_{i_1}, \dots, \varphi_{i_r}\} = |\det \Phi_{:i_{1:r}}|^2 \\ &\propto \text{Vol}^2 \{\sqrt{q_{i_1}} \phi_{i_1}, \dots, \sqrt{q_{i_r}} \phi_{i_r}\} = |\det \mathbf{A}_{:i_{1:r}}|^2 \end{aligned}$$

# Sampling scheme: interpretation

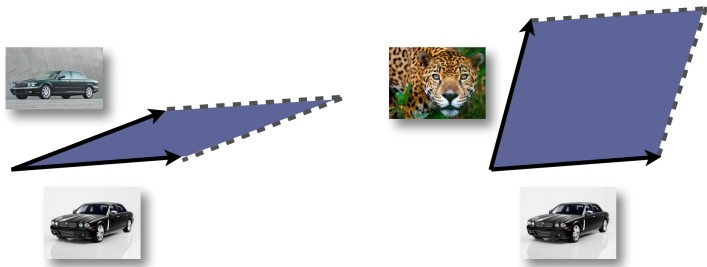


Figure 4: Diversity via squared volumes, from A. Kulesza's [slides](#)

Cost ☹: Eigen-decomposition =  $\mathcal{O}(N^3)$  and Gram-Schmidt =  $\mathcal{O}(rN^2)$  §

## Exact sampling: 2D visualisation

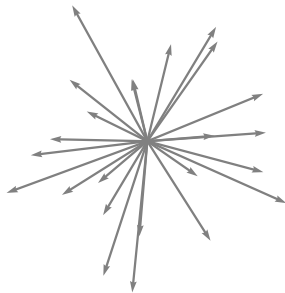
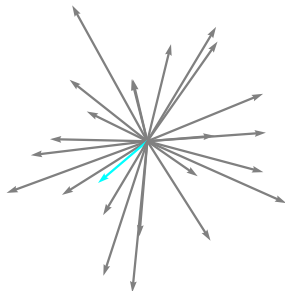


Figure 5

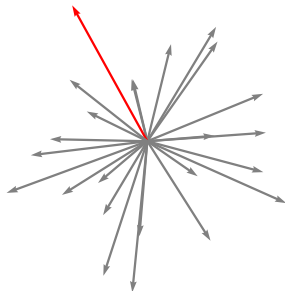
$$\begin{pmatrix} 0.68 & 0.39 & 0.67 & 0.4 & 0.4 & 0.14 & -0.09 & -0.08 & -0.43 & -0.45 & -0.35 & -0.56 & -0.67 & -0.81 & -0.49 & \dots \\ 0.05 & 0.03 & 0.3 & 0.63 & 0.72 & 0.61 & 0.39 & 0.39 & 0.86 & 0.39 & 0.19 & 0.01 & -0.09 & -0.33 & -0.34 & \dots \end{pmatrix}$$

## Exact sampling: 2D visualisation

Figure 5:  $\varphi_i$  with smallest  $\|\cdot\|^2$ 

$$\mathbb{P}[i_1 = i] \propto \|\varphi_i\|^2$$

## Exact sampling: 2D visualisation

Figure 5:  $\varphi_i$  with largest  $\|\cdot\|^2$ 

$$\mathbb{P}[i_1 = i] \propto \|\varphi_i\|^2$$



## Exact sampling: 2D visualisation

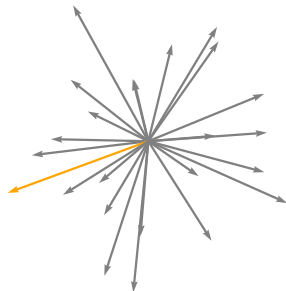


Figure 5: Feature vector selected

$$\mathbb{P}[i_1 = i] \propto \|\varphi_i\|^2$$

## Exact sampling: 2D visualisation

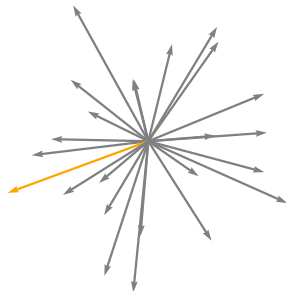
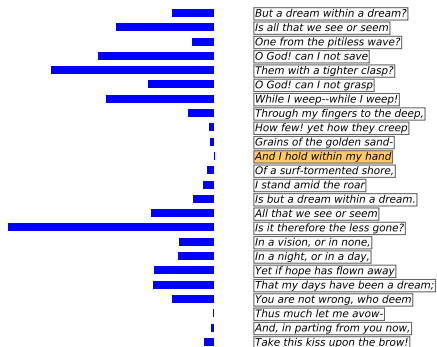
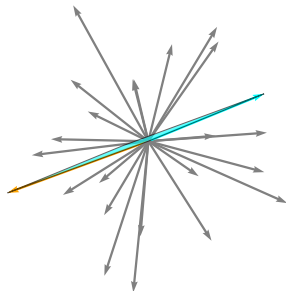
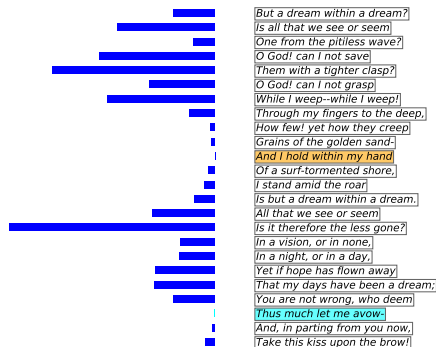


Figure 5: Update the conditional probabilities

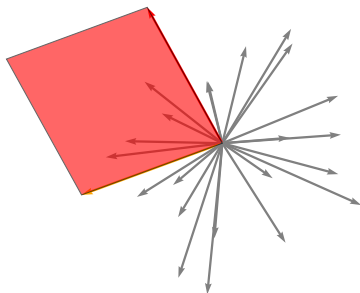
$$\mathbb{P}[i_2 = i | i_1] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}\})$$

## Exact sampling: 2D visualisation

Figure 5:  $\varphi_i$  spanning smallest  $\text{Vol}^2 \{ \cdot, \varphi_{i_1} \}$ 

$$\mathbb{P}[i_2 = i | i_1] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}\})$$

## Exact sampling: 2D visualisation

Figure 5:  $\varphi_i$  spanning largest  $\text{Vol}^2 \{ \cdot, \varphi_{i_1} \}$ 

$$\mathbb{P}[i_2 = i | i_1] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}\})$$

## Exact sampling: 2D visualisation

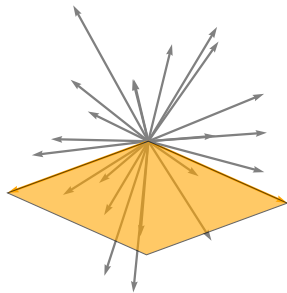


Figure 5: Feature vector selected

$$\mathbb{P}[i_2 = i | i_1] \propto \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}\})$$

## Exact sampling: 2D visualisation

But a dream within a dream?  
 Is all that we see or seem  
 One from the pitiless wave?  
 O God! can I not save  
 Them with a tighter clasp?  
 O God! can I not grasp  
 While I weep--while I weep!  
 Through my fingers to the deep,  
 How few! yet how they creep  
 Grains of the golden sand--  
 And I hold within my hand  
 Of a surf-tormented shore,  
 I stand amid the roar  
 Is but a dream within a dream.  
 All that we see or seem  
 Is it therefore the less gone?  
 In a vision, or in none,  
 In a night, or in a day,  
 Yet if hope has flown away  
 That my days have been a dream;  
 You are not wrong, who deem  
 Thus much let me avow--  
 And, in parting from you now,  
 Take this kiss upon the brow!

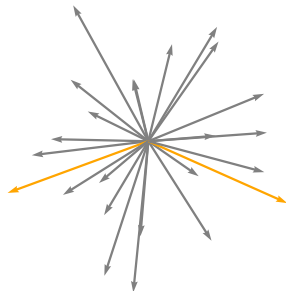


Figure 5: Summary extraction complete

$$\forall i, \quad \text{dist}^2(\varphi_i, \text{Span}\{\varphi_{i_1}, \varphi_{i_2}\}) = \text{dist}^2(\underbrace{\varphi_i}_{\in \mathbb{R}^2}, \mathbb{R}^2) = 0$$

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

■	<i>But a dream within a dream?</i>
■	<i>Is all that we see or seem</i>
■	<i>One from the pitiless wave?</i>
■	<i>O God! can I not save</i>
■	<i>Them with a tighter clasp?</i>
■	<i>O God! can I not grasp</i>
■	<i>While I weep--while I weep!</i>
■	<i>Through my fingers to the deep,</i>
■	<i>How few! yet how they creep</i>
■	<i>Grains of the golden sand--</i>
■	<i>And I hold within my hand</i>
■	<i>Of a surf-tormented shore,</i>
■	<i>I stand amid the roar</i>
■	<i>Is but a dream within a dream.</i>
■	<i>All that we see or seem</i>
■	<i>Is it therefore the less gone?</i>
■	<i>In a vision, or in none,</i>
■	<i>In a night, or in a day,</i>
■	<i>Yet if hope has flown away</i>
■	<i>That my days have been a dream;</i>
■	<i>You are not wrong, who deem</i>
■	<i>Thus much let me avow--</i>
■	<i>And, in parting from you now,</i>
■	<i>Take this kiss upon the brow!</i>

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

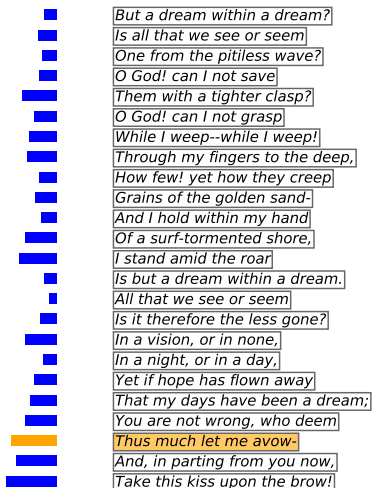


Figure 6: 1st pick



# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

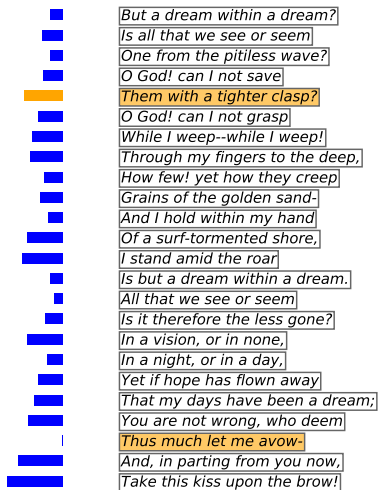


Figure 6: 2nd pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

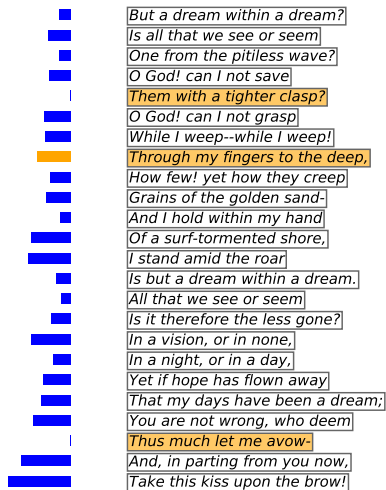



Figure 6: 3rd pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$



■ *But a dream within a dream?*  
 ■ *Is all that we see or seem*  
 ■ *One from the pitiless wave?*  
 ■ *O God! can I not save*  
 | *Them with a tighter clasp?*  
 ■ *O God! can I not grasp*  
 ■ *While I weep--while I weep!*  
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 ■ *Is it therefore the less gone?*  
 ■ *In a vision, or in none,*  
 ■ *In a night, or in a day,*  
 ■ *Yet if hope has flown away*  
 ■ *That my days have been a dream;*  
 ■ *You are not wrong, who deem*  
 ■ *Thus much let me avow--*  
 ■ *And, in parting from you now,*  
 ■ *Take this kiss upon the brow!*

Figure 6: 4th pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

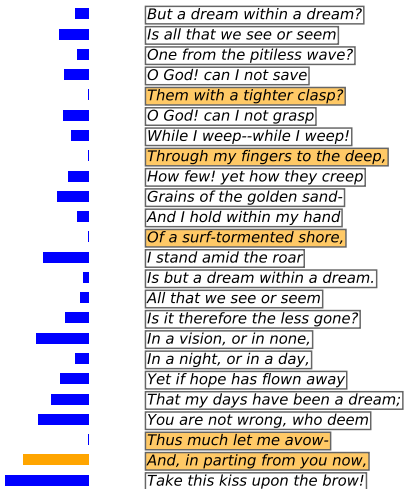


Figure 6: 5th pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

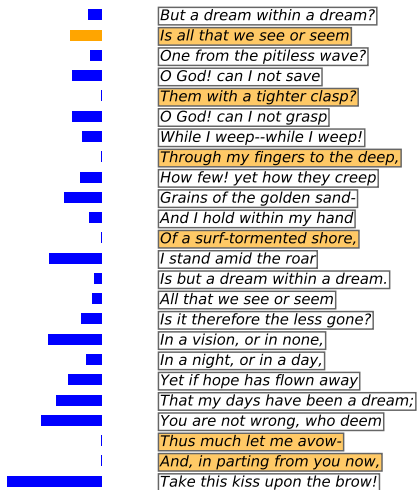


Figure 6: 6th pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

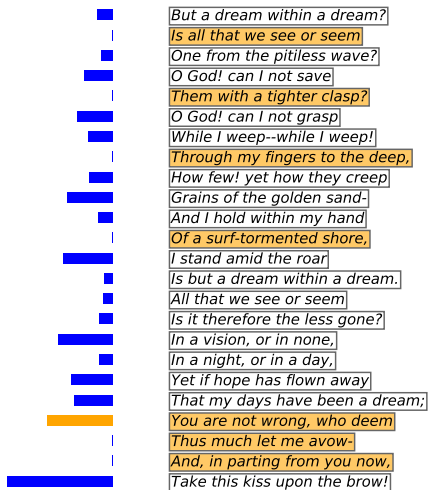


Figure 6: 7th pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

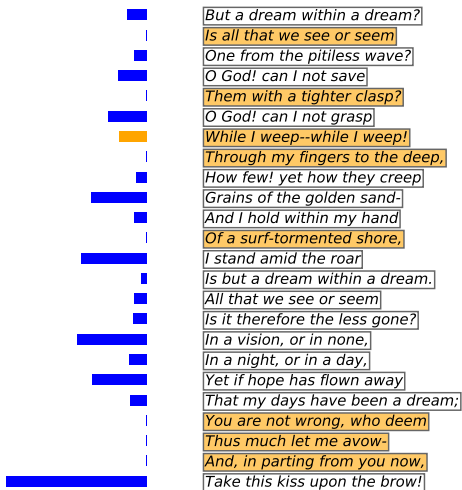


Figure 6: 8th pick

# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

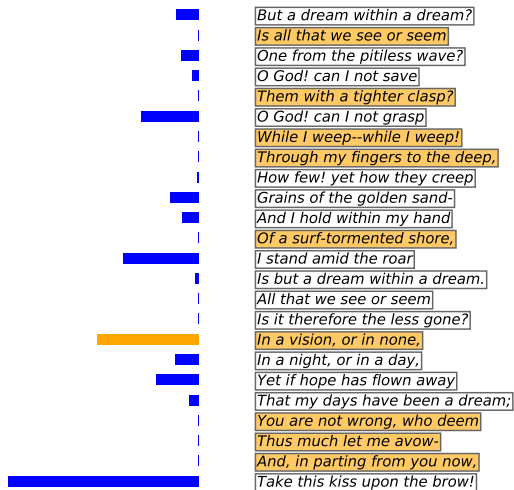


Figure 6: 9th pick



# Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

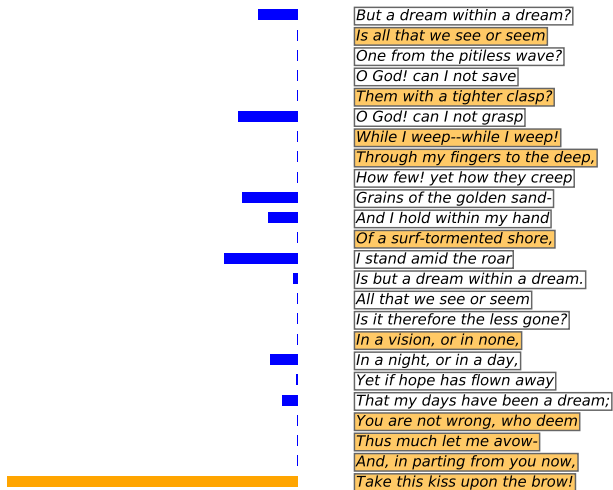


Figure 6: 10th pick

## Exact sampling in action

Consider a (orthogonal) projection matrix  $\mathbf{K}$  s.t.  $\text{rk } \mathbf{K} = r = 10$

| *But a dream within a dream?*  
 | *Is all that we see or seem*  
 | *One from the pitiless wave?*  
 | *O God! can I not save*  
 | *Them with a tighter clasp?*  
 | *O God! can I not grasp*  
 | *While I weep--while I weep!*  
 | *Through my fingers to the deep,*  
 | *How few! yet how they creep*  
 | *Grains of the golden sand--*  
 | *And I hold within my hand*  
 | *Of a surf-tormented shore,*  
 | *I stand amid the roar*  
 | *Is but a dream within a dream.*  
 | *All that we see or seem*  
 | *Is it therefore the less gone?*  
 | *In a vision, or in none,*  
 | *In a night, or in a day,*  
 | *Yet if hope has flown away*  
 | *That my days have been a dream;*  
 | *You are not wrong, who deem*  
 | *Thus much let me avow--*  
 | *And, in parting from you now,*  
 | *Take this kiss upon the brow!*

Figure 6: Final summary

# From exact to approximate sampling

Projection kernel

$$\mathbf{K} = \mathbf{A}^\top [\mathbf{A}\mathbf{A}^\top]^{-1} \mathbf{A} = \boldsymbol{\Phi}^\top \boldsymbol{\Phi}$$

where

$$\mathbf{A} = (\sqrt{q_1}\phi_1 | \dots | \sqrt{q_N}\phi_N) \quad \text{and} \quad \boldsymbol{\Phi} = (\varphi_1 | \dots | \varphi_N)$$

- ▶ Exact sampling
  - ▶ Costly cf. Gram-Schmidt =  $\mathcal{O}(rN^2)$
  - ▶  $\approx$  interpretable  $\phi$  vs.  $\varphi$
- ▶ Approximate sampling
  - ▶ Build a Markov chain on  $\mathcal{B}$  with stationary distribution  $\text{DPP}(\mathbf{K})$
  - ▶ Graphical representation in terms of the features  $\phi_i$ s
  - ▶ More interpretable

# Key idea from Dyer and Frieze (1994)

Volume spanned by the feature vectors

$$\mathcal{Z}(\mathbf{A}) \triangleq \mathbf{A}[0, 1]^N$$

admits a natural tiling

$$\text{Vol } \mathcal{Z}(\mathbf{A}) = \sum_{B \in \mathcal{B}} \text{Vol } \mathcal{Z}(\mathbf{A}:B) = \sum_{B \in \mathcal{B}} |\det \mathbf{B}|$$

$$\begin{array}{ll} \min_{y \in \mathbb{R}^N} & c_1^\top y \\ \text{s.t.} & \mathbf{A}y = x \\ & 0^N \leq y \leq 1^N \end{array}$$

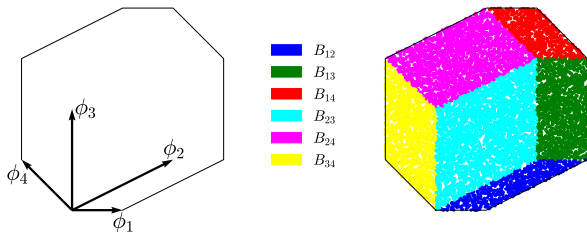


Figure 7:  $\mathcal{Z}(\mathbf{A})$  and a possible tiling,  $\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 & -1 \\ 0 & 1 & 2 & 1 \end{pmatrix}$

# Key idea from Dyer and Frieze (1994)

Volume spanned by the feature vectors

$$\mathcal{Z}(\mathbf{A}) \triangleq \mathbf{A}[0, 1]^N$$

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$$\text{Vol } \mathcal{Z}(\mathbf{A}) = \sum_{B \in \mathcal{B}} \text{Vol } \mathcal{Z}(\mathbf{A}:B) = \sum_{B \in \mathcal{B}} |\det \mathbf{B}|$$

$$\begin{array}{ll} \min_{y \in \mathbb{R}^N} & c_2^\top y \\ \text{s.t.} & \mathbf{A}y = x \\ & 0^N \leq y \leq 1^N \end{array}$$

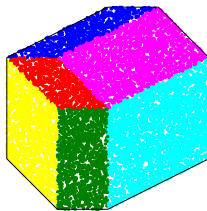
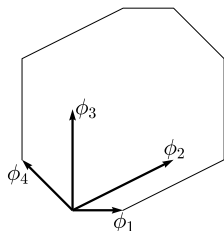


Figure 7:  $\mathcal{Z}(\mathbf{A})$  and another possible tiling,  $\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 & -1 \\ 0 & 1 & 2 & 1 \end{pmatrix}$

# Random walk on tiles - 1

Basis exchange (Feder and Mihail, 1992; Li et al., 2016)

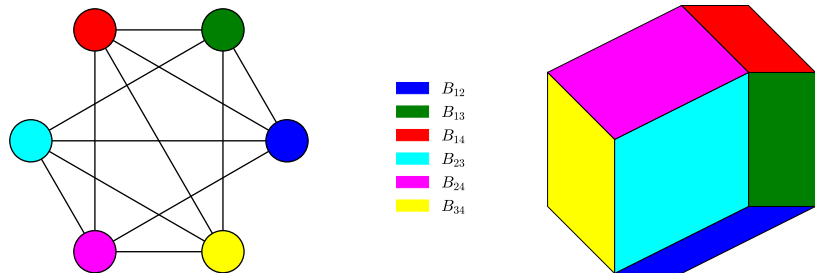


Figure 8: Random walk on tiles

$$\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 & -1 \\ 0 & 1 & 2 & 1 \end{pmatrix}$$

# basisExchange in action

*But a dream within a dream?  
Is all that we see or seem  
One from the pitiless wave?  
O God! can I not save  
Them with a tighter clasp?  
O God! can I not grasp  
While I weep--while I weep!  
Through my fingers to the deep,  
How few! yet how they creep  
Grains of the golden sand-  
And I hold within my hand  
Of a surf-tormented shore,  
I stand amid the roar  
Is but a dream within a dream.  
All that we see or seem  
Is it therefore the less gone?  
In a vision, or in none,  
In a night, or in a day,  
Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 9: Iteration 0

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 1



## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 2

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
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*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 3

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
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*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
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*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
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*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 4

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 5

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 6

# basisExchange in action

*But a dream within a dream?  
Is all that we see or seem  
One from the pitiless wave?  
O God! can I not save  
Them with a tighter clasp?  
O God! can I not grasp  
While I weep--while I weep!  
Through my fingers to the deep,  
How few! yet how they creep  
Grains of the golden sand--  
And I hold within my hand  
Of a surf-tormented shore,  
I stand amid the roar  
Is but a dream within a dream.  
All that we see or seem  
Is it therefore the less gone?  
In a vision, or in none,  
In a night, or in a day,  
Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow--  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 9: Iteration 7

## basisExchange in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 8

## basisExchange in action

*But a dream within a dream?*  
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*One from the pitiless wave?*  
*O God! can I not save*  
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*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 9: Iteration 9



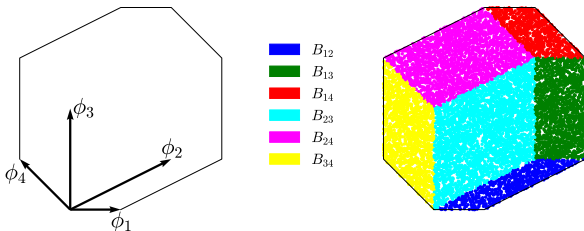
# basisExchange in action

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One from the pitiless wave?  
O God! can I not save  
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O God! can I not grasp  
While I weep--while I weep!  
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Grains of the golden sand--  
And I hold within my hand  
Of a surf-tormented shore,  
I stand amid the roar  
Is but a dream within a dream.  
All that we see or seem  
Is it therefore the less gone?  
In a vision, or in none,  
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Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow--  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 9: Iteration 10

# From basisExchange to zonoSampling

- ▶ Basis exchange performs local moves.
- ▶ How to make more decorrelated moves? (Gautier et al., 2017)
  - ▶ Build a Markov chain on  $\mathcal{Z}(\mathbf{A})$  that leaves invariant a specific measure  $\pi(x) dx$



- ▶ Identify the tile in which  $x$  falls at each iteration using

$$\begin{aligned}
 \min_{y \in \mathbb{R}^N} \quad & c^T y \\
 \text{s.t.} \quad & \mathbf{A}y = x \\
 & 0^N \leq y \leq 1^N
 \end{aligned}$$

- ▶ Get a Markov chain on tiles that leaves  $\text{DPP}(\mathbf{K})$  invariant

## Random walk on tiles - 2

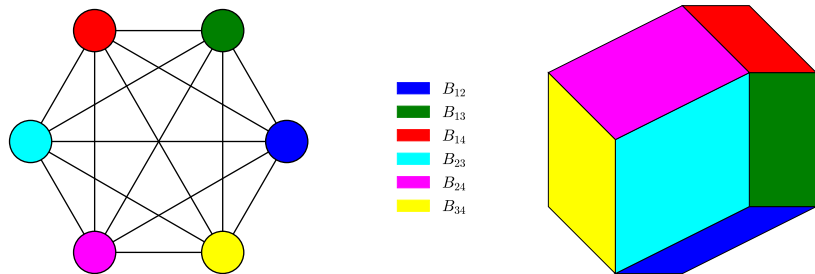


Figure 10: Random walk on tiles

- ▶ Continuous random walk in  $\mathcal{Z}(\mathbf{A})$  with limiting distribution

$$\pi(x) dx = \sum_{B \in \mathcal{B}} C_B \times \mathbb{1}_B(x) dx = \sum_{ij}^{\neq} C_{B_{ij}} \times \mathbb{1}_{B_{ij}}(x) dx$$

- ▶ Identification of the tile in which  $x$  falls

$$\mathbb{P}[x \in \mathbf{B}_{ij}] \propto \int_{\mathbf{B}_{ij}} \pi(x) dx = C_{B_{ij}} \times \text{Vol } \mathbf{B}_{ij}$$

## Underlying continuous random walk

To wander in convex bodies use hit-and-run (Cousins and Vempala, 2016; Lovász and Vempala, 2003)

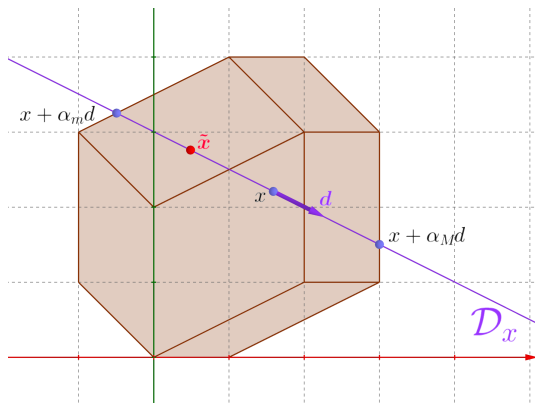


Figure 11: Hit-and-run procedure

# Acceptance = 1

yields uniform target

$$\pi(x) dx = \mathbb{1}_{\mathcal{Z}(\mathbf{A})}(x) dx = \sum_{i,j}^{\neq} 1 \times \mathbb{1}_{\mathbf{B}_{ij}}(x) dx$$

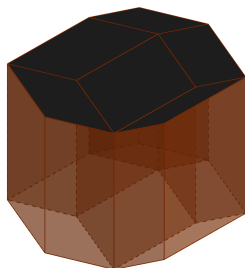
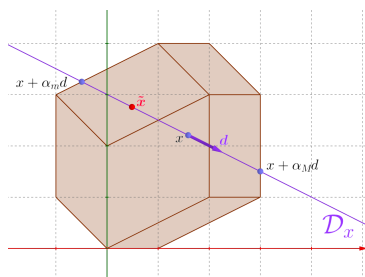


Figure 12: Uniform target

$$\mathbb{P}[x \in \mathbf{B}_{ij}] \propto \int_{\mathbf{B}_{ij}} \pi(x) dx = 1 \times \text{Vol}^1 \mathbf{B}_{ij}$$

$$\text{Acceptance} = \frac{\text{Vol } B(\tilde{x})}{\text{Vol } B(x)}$$

yields volume target

$$\pi(x) dx = \sum_{i,j}^{\neq} \text{Vol } \mathbf{B}_{ij} \times \mathbb{1}_{\mathbf{B}_{ij}}(x) dx$$

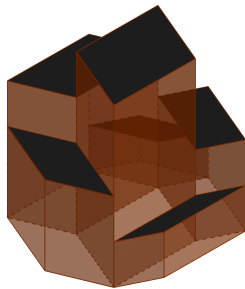
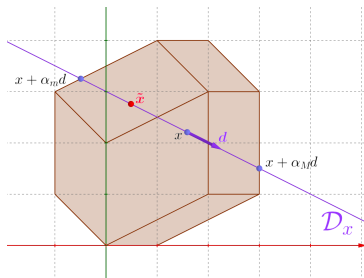


Figure 13: Volume target

$$\mathbb{P}[x \in \mathbf{B}_{ij}] \propto \int_{\mathbf{B}_{ij}} \pi(x) dx = \text{Vol } \mathbf{B}_{ij} \text{Vol } \mathbf{B}_{ij} = \text{Vol}^2 \mathbf{B}_{ij}$$

# zonoSampling in action

*But a dream within a dream?  
Is all that we see or seem  
One from the pitiless wave?  
O God! can I not save  
Them with a tighter clasp?  
O God! can I not grasp  
While I weep--while I weep!  
Through my fingers to the deep,  
How few! yet how they creep  
Grains of the golden sand--  
And I hold within my hand  
Of a surf-tormented shore,  
I stand amid the roar  
Is but a dream within a dream.  
All that we see or seem  
Is it therefore the less gone?  
In a vision, or in none,  
In a night, or in a day,  
Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow--  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 0

# zonoSampling in action

*But a dream within a dream?  
Is all that we see or seem  
One from the pitiless wave?  
O God! can I not save  
Them with a tighter clasp?  
O God! can I not grasp  
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That my days have been a dream;  
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Thus much let me avow--  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 1



# zonoSampling in action

*But a dream within a dream?  
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Is it therefore the less gone?  
In a vision, or in none,  
In a night, or in a day,  
Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 2

## zonoSampling in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand-*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow-*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 14: Iteration 3

## zonoSampling in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
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*How few! yet how they creep*  
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*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 14: Iteration 4

## zonoSampling in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
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*O God! can I not grasp*  
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*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
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*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 14: Iteration 5

## zonoSampling in action

*But a dream within a dream?*  
*Is all that we see or seem*  
*One from the pitiless wave?*  
*O God! can I not save*  
*Them with a tighter clasp?*  
*O God! can I not grasp*  
*While I weep--while I weep!*  
*Through my fingers to the deep,*  
*How few! yet how they creep*  
*Grains of the golden sand--*  
*And I hold within my hand*  
*Of a surf-tormented shore,*  
*I stand amid the roar*  
*Is but a dream within a dream.*  
*All that we see or seem*  
*Is it therefore the less gone?*  
*In a vision, or in none,*  
*In a night, or in a day,*  
*Yet if hope has flown away*  
*That my days have been a dream;*  
*You are not wrong, who deem*  
*Thus much let me avow--*  
*And, in parting from you now,*  
*Take this kiss upon the brow!*

Figure 14: Iteration 6

## zonoSampling in action

*But a dream within a dream?  
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In a night, or in a day,  
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That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 7

## zonoSampling in action

*But a dream within a dream?  
Is all that we see or seem  
One from the pitiless wave?  
O God! can I not save  
Them with a tighter clasp?  
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Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 8

## zonoSampling in action

*But a dream within a dream?  
Is all that we see or seem  
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Yet if hope has flown away  
That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 9



## zonoSampling in action

*But a dream within a dream?  
Is all that we see or seem  
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O God! can I not save  
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That my days have been a dream;  
You are not wrong, who deem  
Thus much let me avow-  
And, in parting from you now,  
Take this kiss upon the brow!*

Figure 14: Iteration 10

## Behaviour of our chain vs. iterations

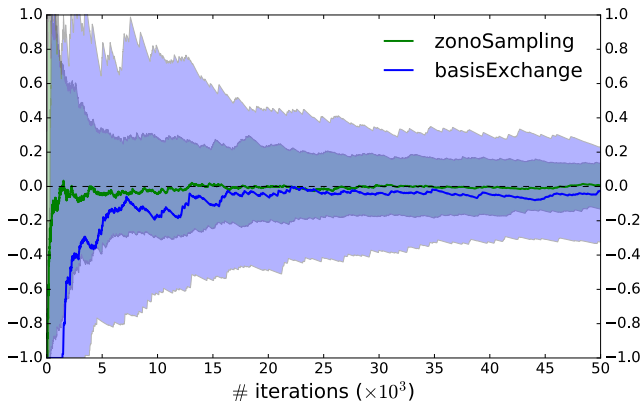


Figure 15: Relative error of the estimation  $\mathbb{P}[\{i_1, i_2, i_3\} \subseteq \mathcal{X}]$  vs. iterations

## Behaviour of our chain vs. CPU time

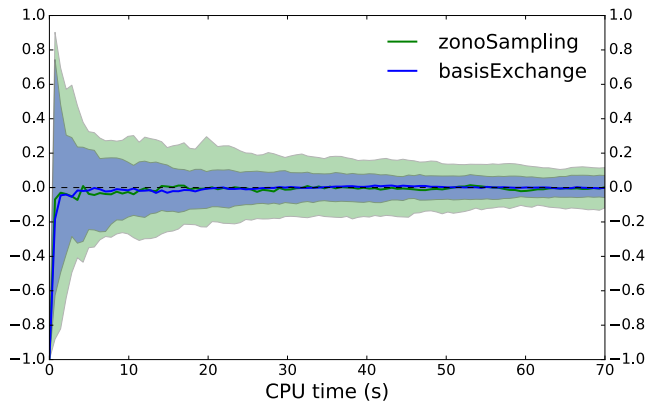


Figure 16: Relative error of the estimation  $\mathbb{P}[\{i_1, i_2, i_3\} \subseteq \mathcal{X}]$  vs. CPU time

## Summarizing a news article from Slate

Find  $Y$  to maximize (Kulesza and Taskar, 2012)

$$\int \text{ROUGE-1F}(Y, Z) \text{DPP}(Z) dZ \approx \frac{1}{N} \sum_{i=1}^N \text{ROUGE-1F}(Y, Y_i)$$

where  $Y_i$  are samples from our hit-and-run Markov chain

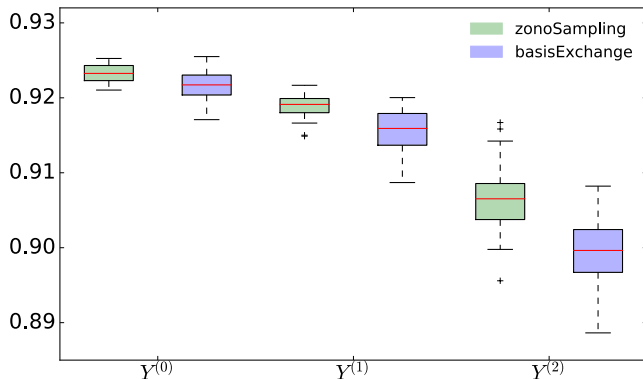


Figure 17: Estimation of the integrated cost

# Conclusion

- ▶ Combinatorial geometry yields fast sampling of projection DPPs, provided we know  $A$  such that  $\mathbf{K} = \mathbf{A}^T(\mathbf{A}^T\mathbf{A})^{-1}\mathbf{A}$ .
- ▶ Applications in ML (Kathuria et al., 2016; Kulesza and Taskar, 2012), graph sampling (Tremblay et al., 2017), Monte Carlo with DPPs (Bardenet and Hardy, 2016)...
- ▶  $k$ -DPPs (Kulesza and Taskar, 2011)
- ▶ Potential speed-up?
  - ▶ Starting points
  - ▶ Specific implementation of the simplex method
- ▶ Mixing time?
  - ▶ Difficult: hit-and-run + LPs
  - ▶ Choice of linear objective  $c$  in LP (identification of the tile)
- ▶ All details in (Gautier et al., 2017)

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# Continuous case

## Spectrum of random matrices

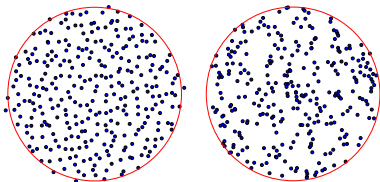


Figure 18: GUE vs. uniform

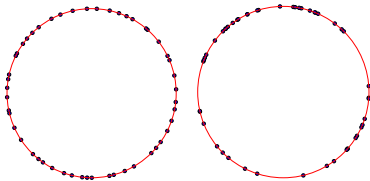


Figure 19: CUE vs. uniform

## Non-intersecting paths

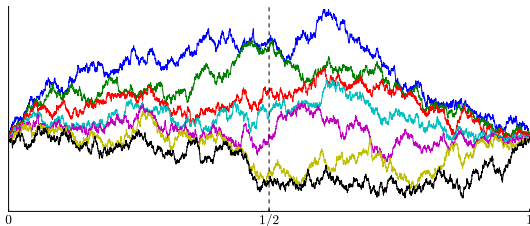


Figure 20: Dyson's Brownian motion



# Summarizing a news article from Slate

If you are a scientist, this disregard for evidence probably drives you crazy.

So what do you do about it?

Across the country, science communication and advocacy groups report upticks in interest.

In 2010, Dan Kahan, a Yale psychologist, essentially proved this theory wrong.

If the deficit model were correct, Kahan reasoned, then people with increased scientific literacy, regardless of worldview, should agree with scientists that climate change poses a serious risk to humanity.

Scientific literacy, it seemed, increased polarization.

This lumps scientists in with the nebulous "left" and, as Daniel Engber pointed out here in Slate about the upcoming March for Science, rebrands scientific authority as just another form of elitism.

Is it any surprise, then, that lectures from scientists built on the premise that they simply know more (even if it's true) fail to convince this audience?

With that in mind, it may be more worthwhile to figure out how to talk about science with people they already know, through, say, local and community interactions, than it is to try to publish explainers on national news sites.

Goldman also said scientists can do more than just educate the public: The Union of Concerned Scientists, for example, has created a science watchdogteam that keeps tabs on the activities of federal agencies.

There's also a certain irony that, right here in this article, I'm lecturing scientists about what they might not know-in other words, I'm guilty of following the deficit model myself.

Figure 21: Using zonotope hit-and-run

# Summarizing a news article from Slate

If you consider yourself to have even a passing familiarity with science, you likely find yourself in a state of disbelief as the president of the United States calls climate scientists "hoaxsters" and pushes conspiracy theories about vaccines.

In fact, it's so wrong that it may have the opposite effect of what they're trying to achieve.

Respondents who knew more about science generally, regardless of political leaning, were better able to identify the scientific consensus- in other words, the polarization disappeared.

In fact, well-meaning attempts by scientists to inform the public might even backfire.

Psychologists, aptly, dubbed this the "backfire effect."

But if scientists are motivated to change minds-and many enrolled in science communication workshops do seem to have this goal-they will be sorely disappointed.

That's not to say scientists should return to the bench and keep their mouths shut.

Goldman also said scientists can do more than just educate the public: The Union of Concerned Scientists, for example, has created a science watchdog team that keeps tabs on the activities of federal agencies.

But I'm learning to better challenge scientists' assumptions about how communication works.

It's very logical, and my hunch is that it comes naturally to scientists because most have largely spent their lives in school-whether as students, professors, or mentors-and the deficit model perfectly explains how a scientist learns science.

So in the spirit of doing better, I'll not just write this article but also take the time to talk to scientists in person about how to communicate science strategically and to explain why it matters.

And it's not just Trump-plenty of people across the political spectrum hold bizarre and inaccurate ideas about science, from climate change and vaccines to guns and genetically modified organisms.

It seems many scientists would take matters into their own hands by learning how to better communicate their subject to the masses.

I've always had a handful of intrepid graduate students, but now, fueled by the Trump administration's Etch A Sketch relationship to facts, record numbers of scientists are setting aside the pipette for the pen.

This is because the way most scientists think about science communication-that just explaining the real science better will help-plain wrong.

Before getting fired up to set the scientific record straight, scientists would do well to first consider the science of science communication.

If the deficit model were correct, Kahan reasoned, then people with increased scientific literacy, regardless of worldview, should agree with scientists that climate change poses a serious risk to humanity.

Scientific literacy, it seemed, increased polarization.

Presenting facts that conflict with an individual's worldview, it turns out, can cause people to dig in further.

I spoke with Gretchen Goldman, research director of the Union of Concerned Scientists' Center for Science and Democracy, which offers communication and advocacy workshops.

Communication that appeals to values, not just intellect, research shows, can be far more effective.

I hope they end up doing the same.