

Distance constraints in Euclidean geometry

Leo Liberti

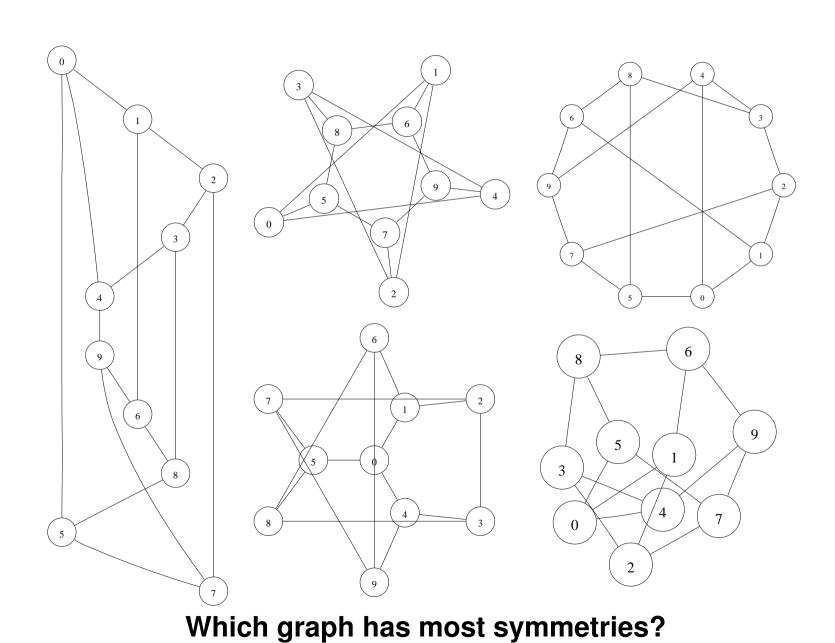
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Joint work with:

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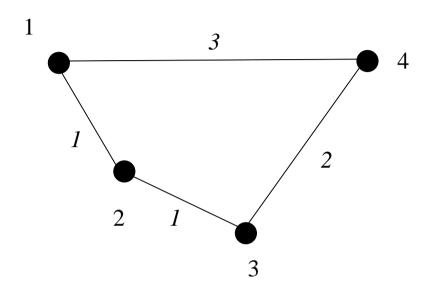
At a glance





How does a weighted graph look?

Like this?

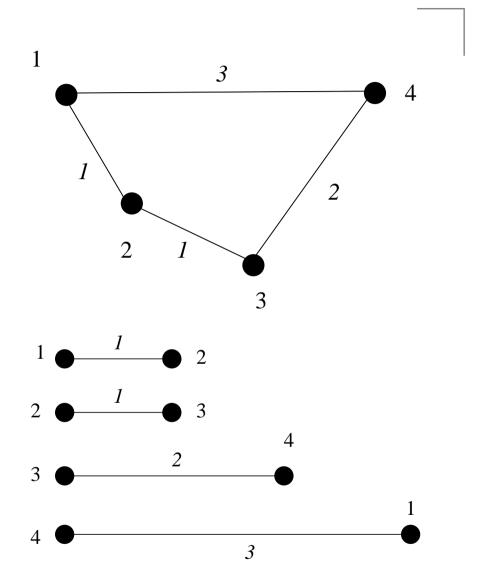




How does a weighted graph look?

Like this?

Perhaps like this?





Motivation I: Don't confuse a graph with its drawing



Completing partial matrices

- Schoenberg's theorem: Euclidean Distance Matrix Completion Problem ⇔ Positive Semidefinite Matrix Completion Problem
- Low-rank matrix completion relaxations
- Covariance/correlation matrix completions



Motivation II: Drawing conclusions from partial data



Many applications

Applications:

- Phase retrieval 1D
- Wireless sensor network localization 2D
- Molecular conformation 3D
- Multidimensional scaling (whatever)D



Variety: a new dimension, a new application!



A nonlinear system

• Given a simple weighted undirected graph G=(V,E) with a distance function $d:E\to\mathbb{R}_+$, solve the constraint system:

$$\forall \{u, v\} \in E \quad ||x_u - x_v|| = d_{uv} \tag{1}$$

- Obtain an embedding $x:V\to\mathbb{R}^2$
- Computationally OK up to 5-10 vertices



Global optimization

Reformulate (1) to

$$\min_{x} \sum_{\{u,v\} \in E} (\|x_u - x_v\|^2 - d_{uv}^2)^2 \tag{2}$$

- G has an embedding \Leftrightarrow optimum x^* of (2) has value 0.
- Eq (2) is nonconvex in x
- Computationally OK up to 100 vertices
- Surveys: [ITOR(2010), EJOR(2012), SIREV(to appear)]

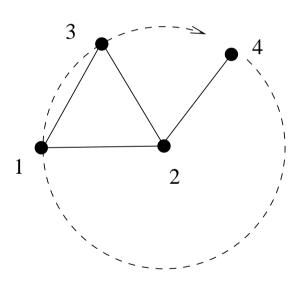


Large-scale methods: Exploiting the combinatorial structure



The number of embeddings

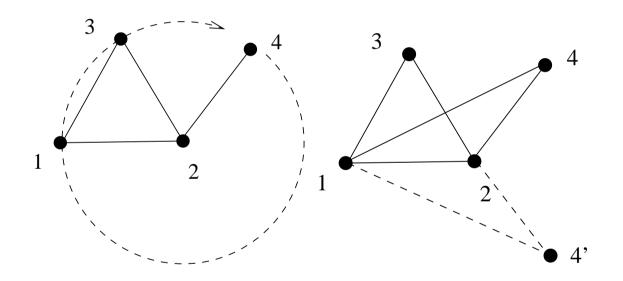
Uncountably many (incongruent) embeddings





The number of embeddings

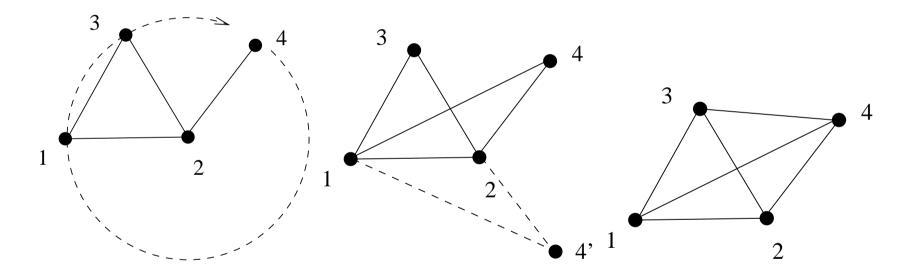
- Uncountably many (incongruent) embeddings
- Finitely many





The number of embeddings

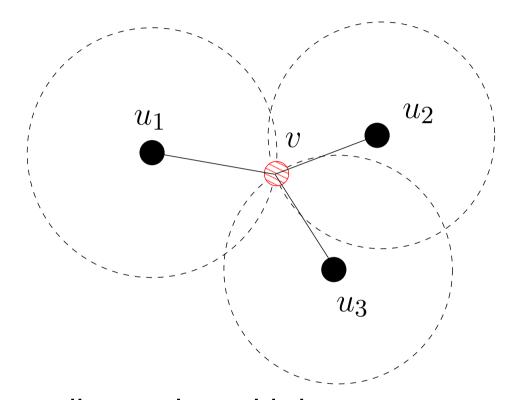
- Uncountably many (incongruent) embeddings
- Finitely many
- At most one



Cannot have countably infinitely many solutions



Trilateration



v has $\geq K+1$ adjacencies with known general positions \Rightarrow

If system has a solution, find x_v in polytime



A linear system

Let $v \in V$ be adjacent to 1, 2, 3 x_1, x_2, x_3 known, find $x_v \in \mathbb{R}^2$

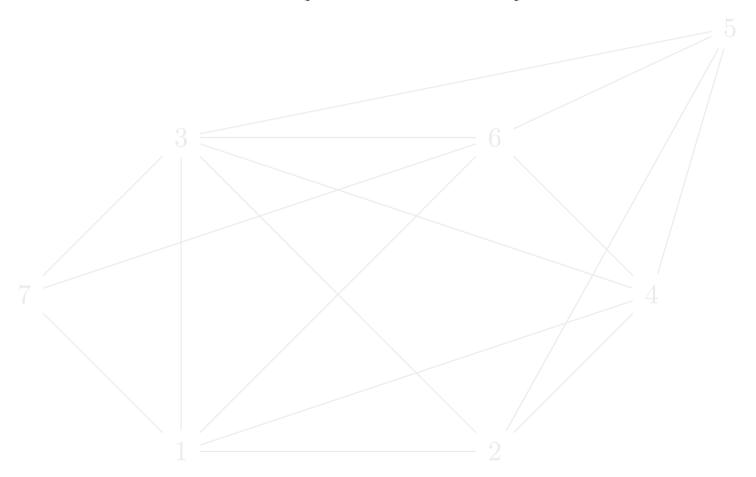
$$\begin{vmatrix}
(5)-(3) \\
(5)-(4)
\end{vmatrix} \Rightarrow \left(2(x_1-x_3) \\
2(x_2-x_3) \right) x_v = \left((\|x_1\|^2 - \|x_3\|^2) - (d_{1v}^2 - d_{3v}^2) \\
(\|x_2\|^2 - \|x_3\|^2) - (d_{2v}^2 - d_{3v}^2) \right)$$

Solve $K \times K$ system in polytime

 \Rightarrow but \neq : Cannot detect infeasibility

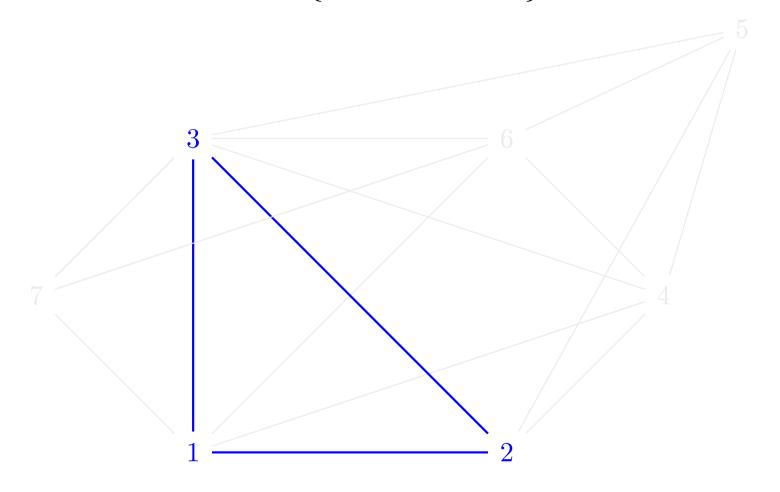


$$V = \{1, 2, 3, 4, 5, 6, 7\}$$



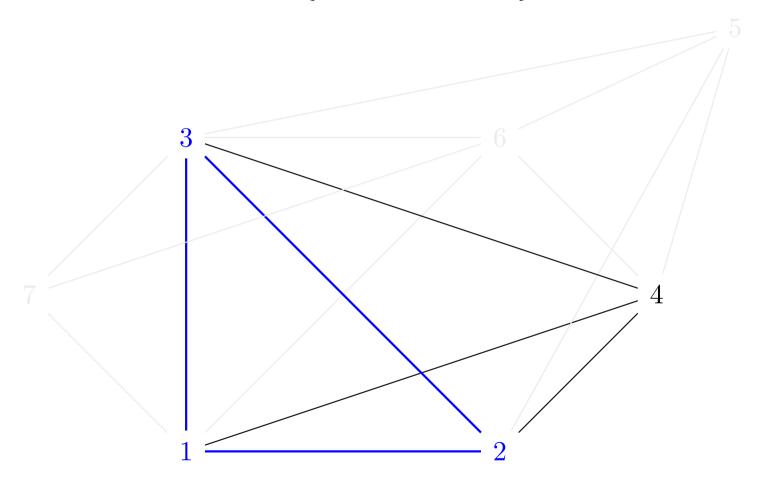


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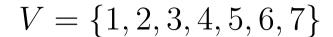


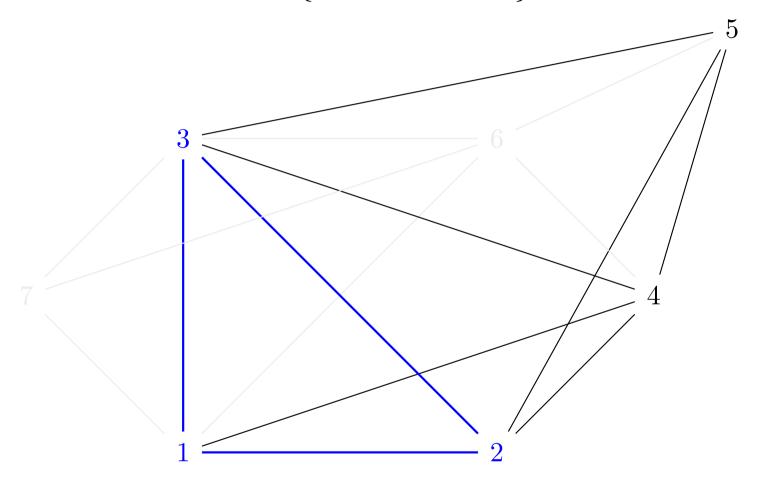


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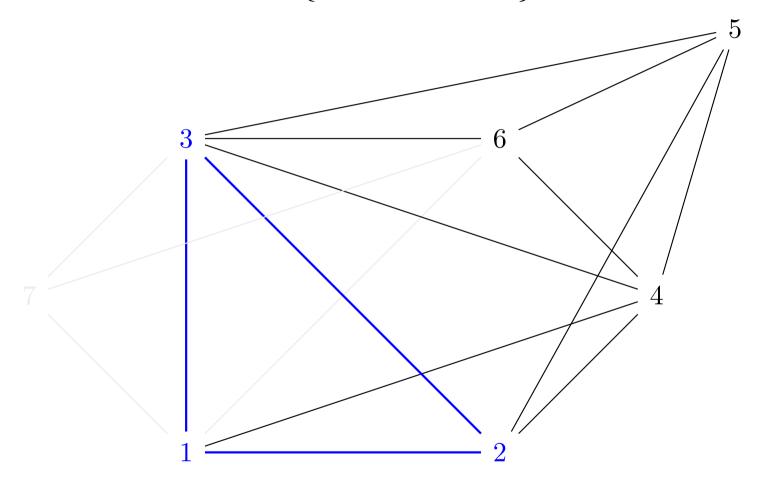






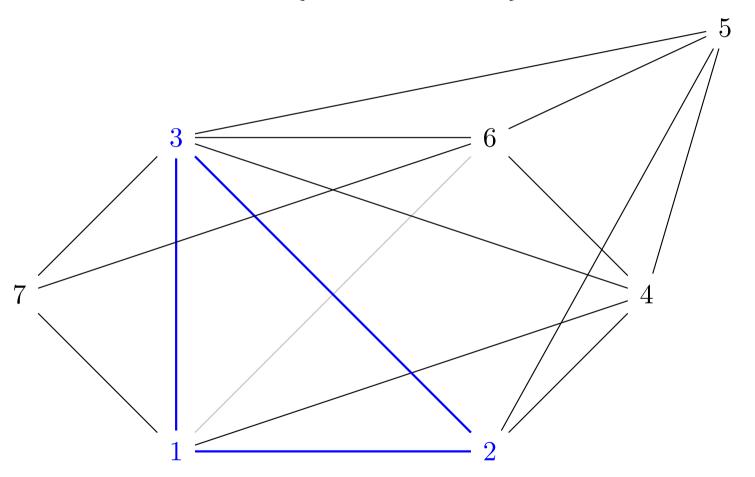


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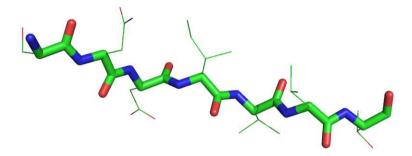


Does it work on my favourite application?

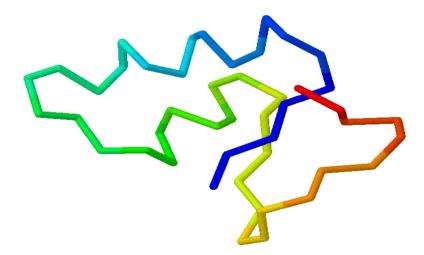


Proteins

Proteins: backbone and side chains



Backbone: total order < on a set V of atoms</p>



Assume known embedding for backbone; embedding side chains is known as Side Chain Placement Problem

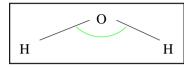


Protein distances

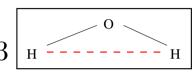




Angles between covalent bonds are known | H



 $\Rightarrow d_{v-2,v}$ is known for all v>3

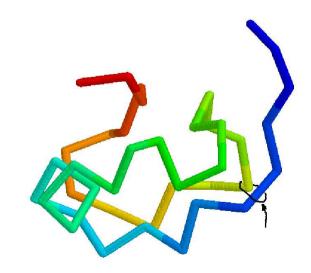


Distances $d_{v-3,v}$ are always < 6Å, so they can be measured using NMR techniques

We assume these distances are exact: this is false in practice, but we can find orders for which this assumption holds (see later if I have time)

NMR might give other distances too

Atoms may be distant order-wise but closer than 6Å in space





Discretizable MDGP

- Protein backbones: 3 consecutive predecessors in 3D
- Weaken the condition $\geq K+1$ adjacent predecessors in \mathbb{R}^K to:

$\geq K$ consecutive adjacent predecessors in \mathbb{R}^K

- DMDGP: complete an initial partial embedding in this setting
- NP-hard [Lavor et al. COAP 2012]



Adapt the iterative method?



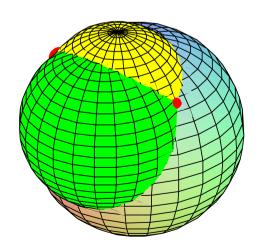
Sphere intersections

For given v > 3,

- $x_{v-3}, x_{v-2}, x_{v-1}$ are known
- ullet $d_{v,v-1}, d_{v,v-2}, d_{v,v-3}$ are known

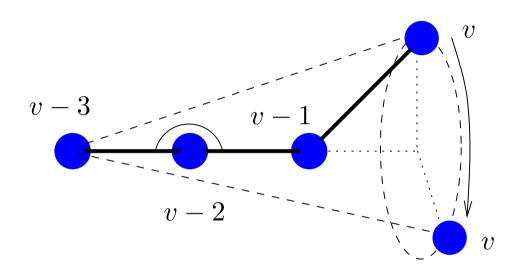
find x_v

Non-empty intersection of K spheres in \mathbb{R}^K contains 2 points in general





When does it fail?





Branch-and-Prune

```
v: rank of current atom x_{< v}: partial embedding to rank v-1
G: instance X: current pool of embeddings
 S(y,r): \mathbb{R}^K sphere centered at y with radius r
BRANCHANDPRUNE(v, x_{< v}, G, X):
  Let S \leftarrow \bigcap S(x_{v-i}, d_{v-i,v}) = (\{s_1, s_2\} \text{ or } \varnothing)
  for s \in \mathcal{S} do
     Extend current embedding to x = (x_{< v}, s)
     if \forall u \in \mathsf{AdjPred}(v) \ \|x_u - x_v\| = d_{uv} then
       if (v=n) then
         Let X \leftarrow X \cup \{x\}
       else
         BRANCHANDPRUNE(v+1, x, G, X)
       end if
    end if
  end for
```



BP properties

- BP: worst-case exponential time
- With probability 1, find all incongruent embeddings of
 G extending initial partial embedding
- Performs very efficiently (speed and accuracy)
 Embed 10,000 vertices in a 13 seconds of CPU time
- Two empirical observations:
 - 1. the number of solutions it finds is always a power of two
 - 2. |V| versus CPU time plots are always linear-like for PDB



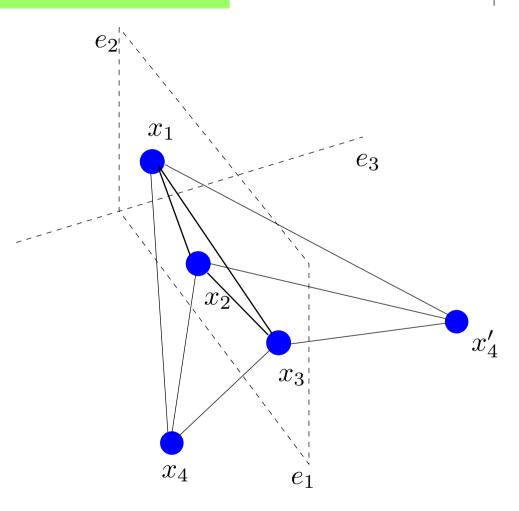
Symmetry



BP root node symmetry

[Lavor et al. COAP, to appear]

- x_4' is a reflection of x_4 w.r.t. the plane defined by x_1, x_2, x_3
- ⇒ BP tree symmetric below level 3
- Start branching from level 4, not 3





Number of solutions

Instance	X
mmorewu-2 mmorewu-3 mmorewu-4 mmorewu-5 mmorewu-6	2 2 4 4 4
lavor10_0 lavor15_0 lavor20_0 lavor25_0 lavor30_0 lavor35_0 lavor40_0 lavor45_0 lavor50_0 lavor50_0 lavor60_0	4 16 8 8 2 64 2 4096 64 64

Instance	X
1brv 1aqr 2erl 1crn 1ahl 1ptq 1brz 1hoe 1lfb 1pht 1jk2 1f39a 1acz 1poa 1fs3 1mbn 1rgs 1m40 1bpm 1n4w 1mqq 1rwh 3b34 2e7z 1epw	242216

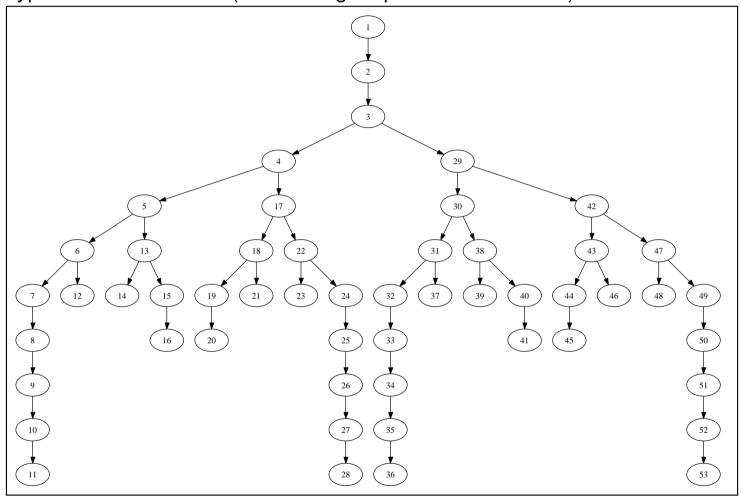
For all tested DMDGP instances, $\exists \ell \in \mathbb{N}$ such that $|X| = 2^{\ell}$



A BP search tree example



Typical BP search tree (embeddings = paths root→leaves)



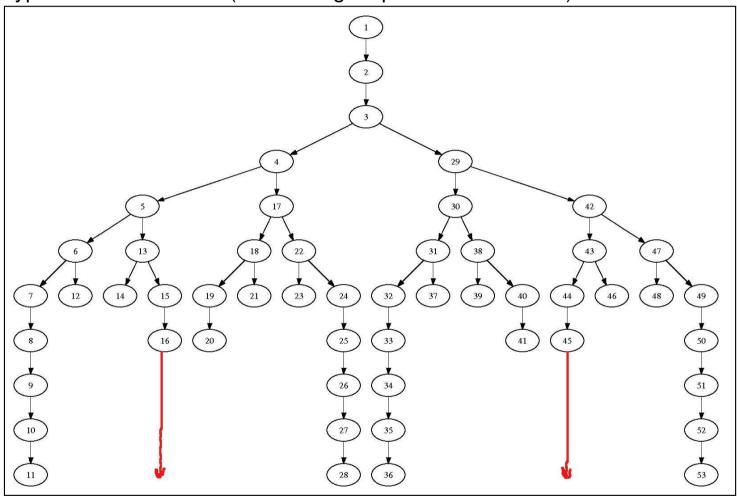
- lacksquare Root node symmetry: |X| is even
- lacksquare No evident reason why |X| should be a power of two



A BP search tree example



Typical BP search tree (embeddings = paths root→leaves)



- lacksquare Root node symmetry: |X| is even
- No evident reason why |X| should be a power of two (why not symmetric paths to level |V| from nodes 16 and 45?)



Discretization/pruning distances

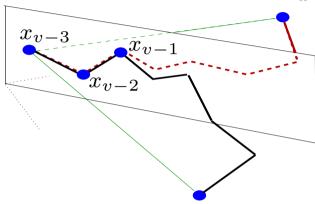
- Let $E_D = \{\{u, v\} \mid |u v| \le K\}$ and $E_P = E \setminus E_D$
- E_D : discretization distances
 - they guarantee that the instance is a DMDGP
 - they allow the construction of the complete BP tree
 - this tree has $2^{|V|-3}$ leaves, $2^{|V|-4}$ if we consider root node symmetry
- E_P : pruning distances
 - they allow pruning of the BP tree
 - not clear why they should prune branches symmetrically



Symmetry by pruning distances

[Liberti et al., LNCS (COCOA), 2011]

Given embedding x, $R_x^v = \text{reflection w.r.t. hyperplane } x_{v-K}, \dots, x_{v-1}$

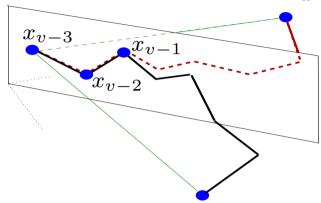




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Thm.

With prob. 1, for each $u,v \in V$ with v > K, u < v - K, \exists a finite set $H^{uv} \subseteq \mathbb{R}_+$ with $|H^{uv}| = 2^{v-u-K}$ s.t.

$$\forall x \in X \ (\qquad ||x_u - x_v|| \in H^{uv})$$

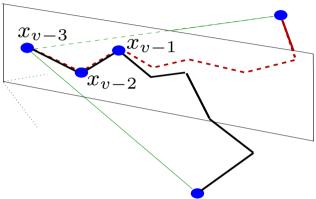
plays the role of pruning dist.



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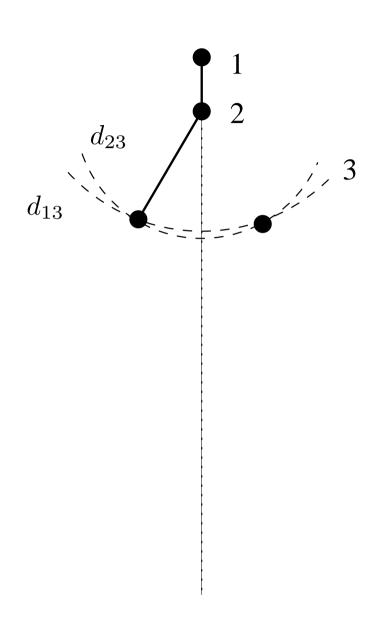
Thm.

With prob. 1, for each $u, v \in V$ with v > K, u < v - K,

$$\forall x \neq x' \in X \quad ||x_u - x_v|| = ||x_u' - x_v'|| \Leftrightarrow x_v' = R_x^{u+K}(x_v)$$

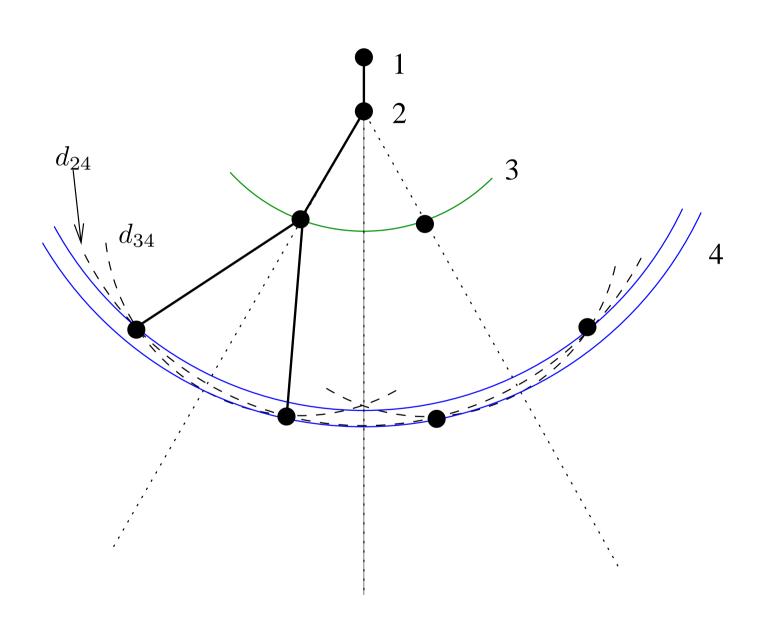


Structure of the BP tree (\mathbb{R}^2)



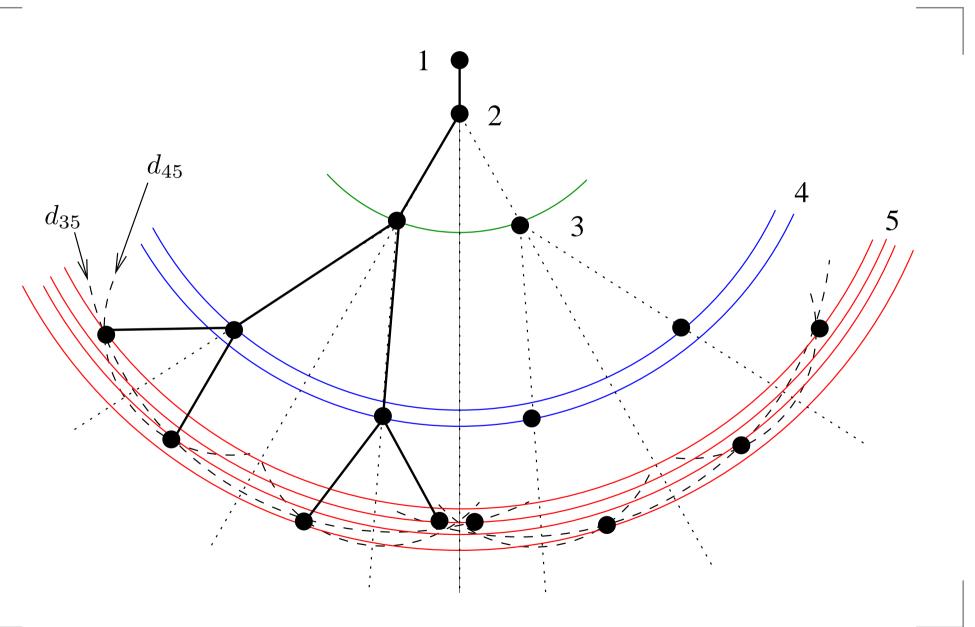


Structure of the BP tree (\mathbb{R}^2)

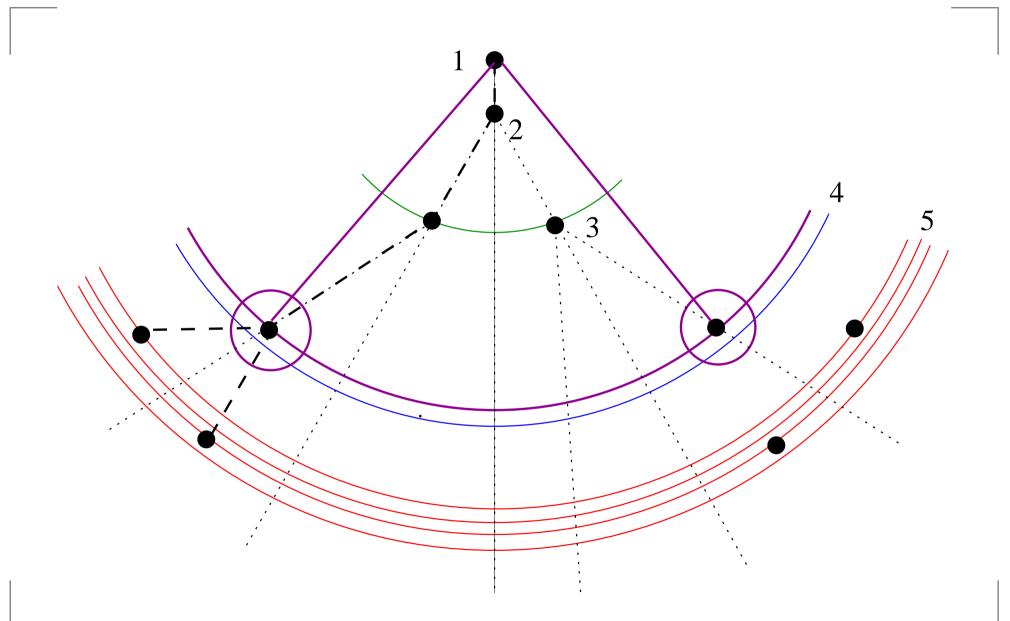




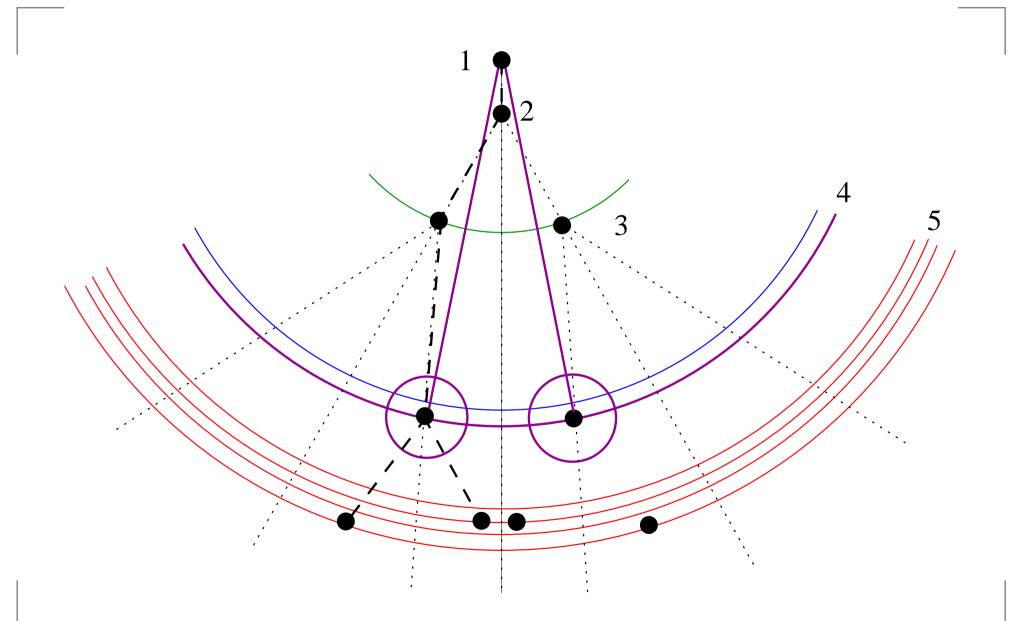
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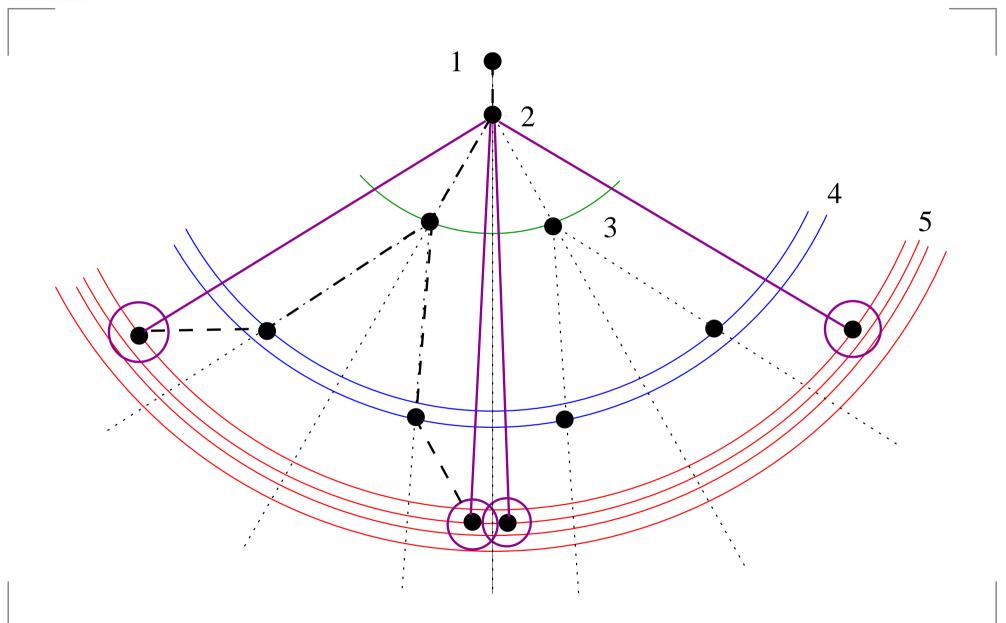




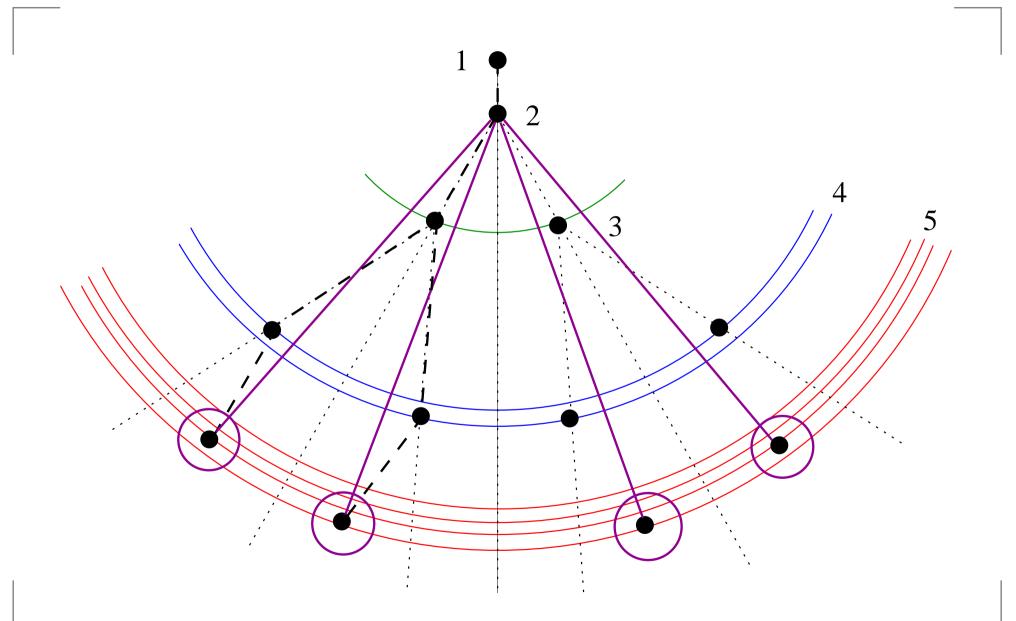




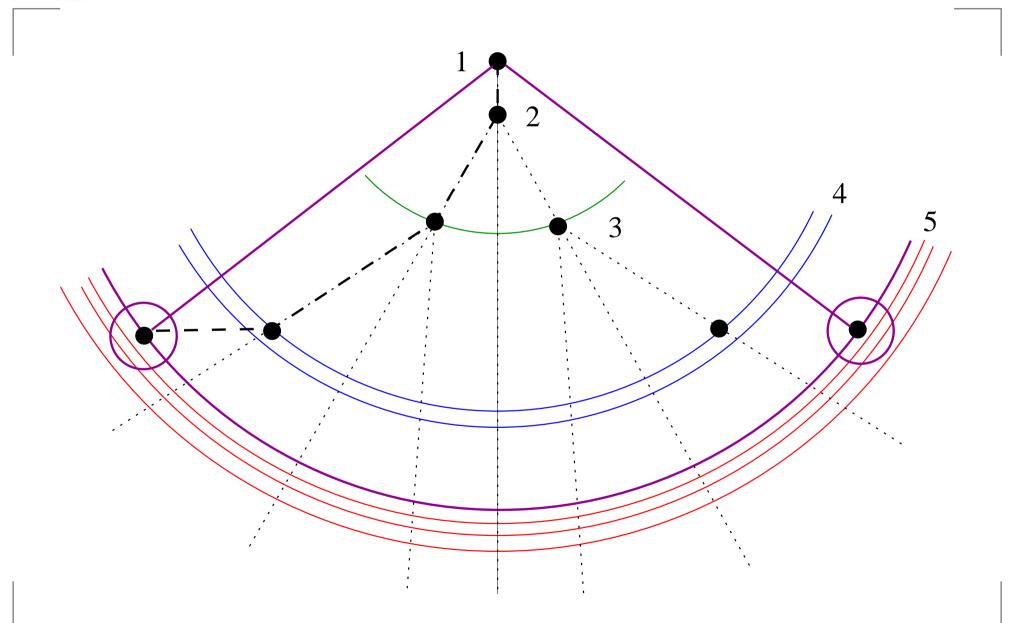




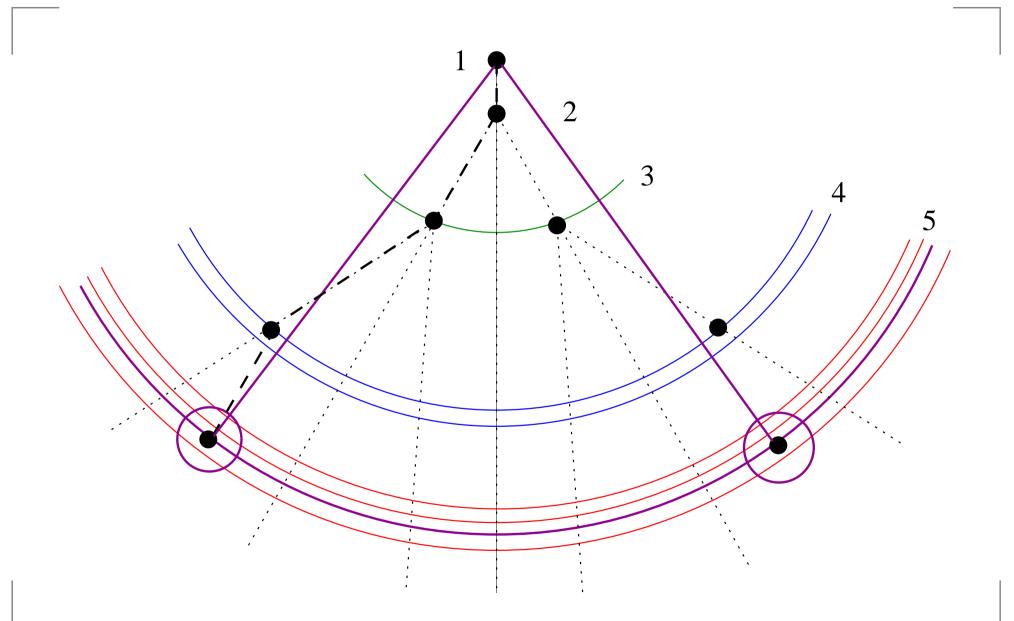




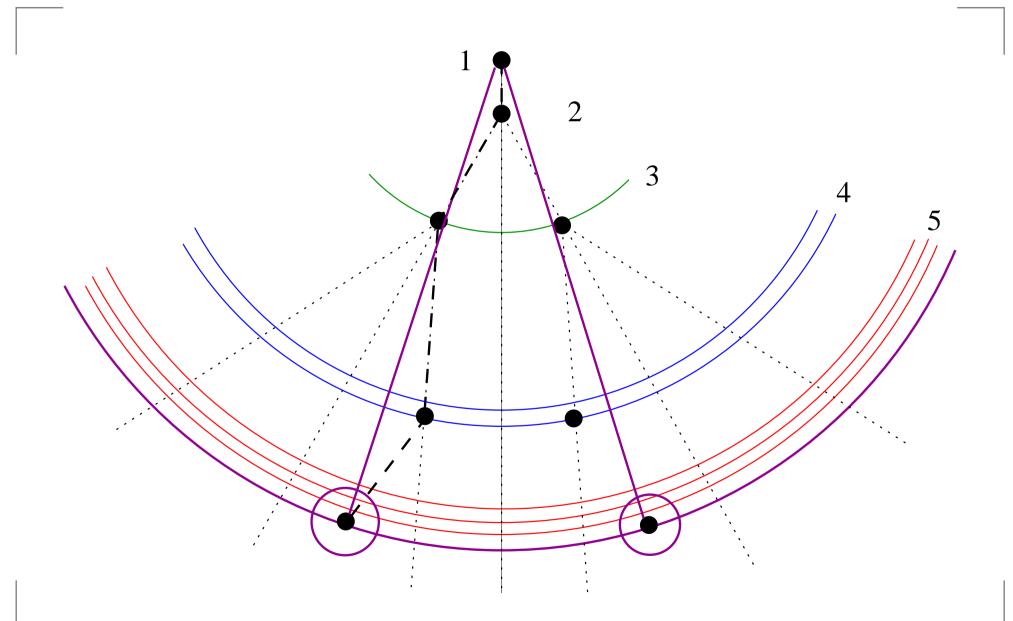




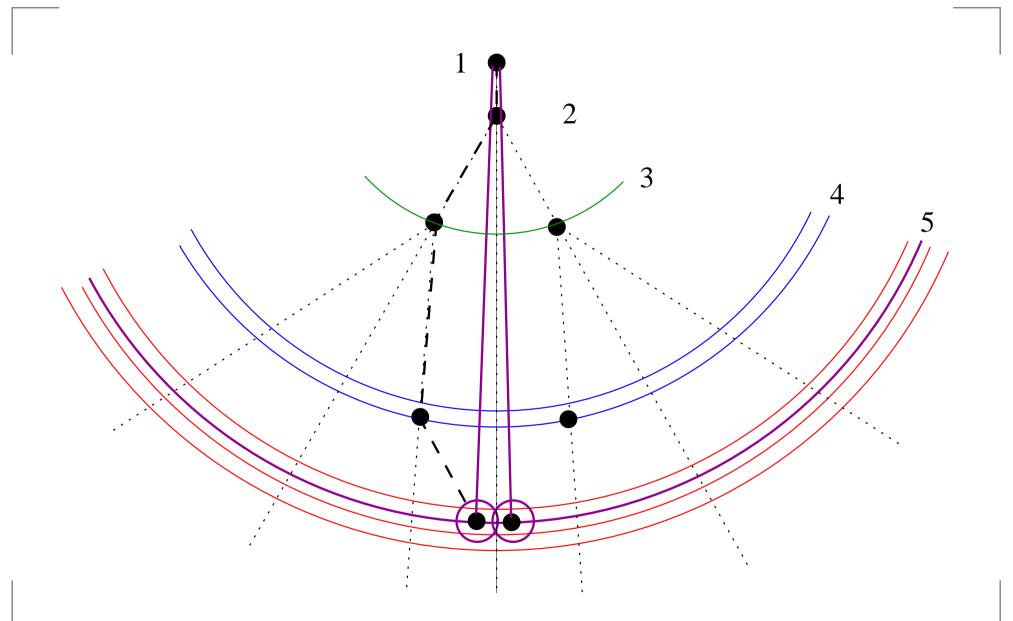








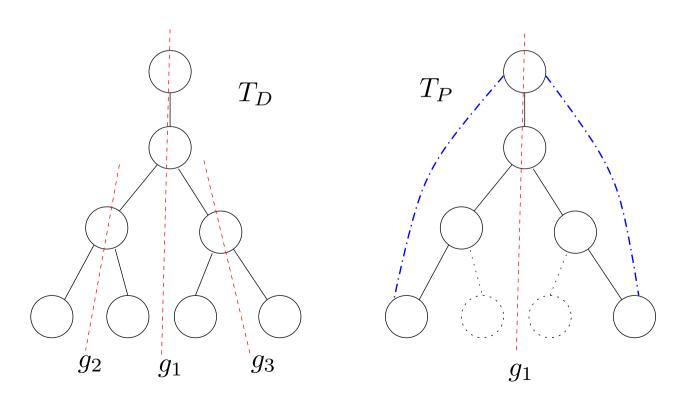






Groups fixing the trees

- ightharpoonup Let T_D be a full BP binary search tree
- ullet Let T_P be the subtree of T_D representing only feasible branches
- **Draw them so** $T_P \subseteq T_P$
- Invariant group for T_D : all partial reflections (g_1, g_2, g_3)
- Invariant group for T_P : only some partial reflections (g_1)





Partial reflections

$$g_v(x) = (x_1, \dots, x_{v-1}, R_x^v(x_v), \dots, R_x^v(x_n))$$

Only reflect starting from vertex \boldsymbol{v}



Discretization group

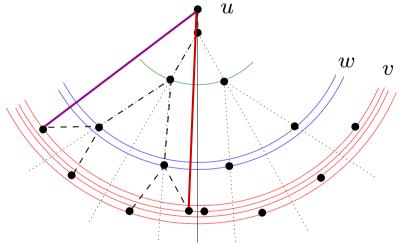
Group of partial reflections fixing the complete BP tree (no pruning distances)

- The following hold with probability 1 $\forall v > K$:
 - 1. g_v is injective with probability 1 (by reflection)
 - 2. g_v is idempotent (by reflection)
 - 3. $\forall u > K, u \neq v, g_u$ and g_v commute (nontrivial)
- In Thus, $\mathcal{G}_D = \langle g_v \mid v > K \rangle$ is an Abelian group under composition \Rightarrow isomorphic to C_2^{n-K})
- ullet By previous thm, discretization distances are invariant under \mathcal{G}_D
- The action of \mathcal{G}_D on X is transitive, i.e. $\forall x, x' \in X \exists g \in \mathcal{G}_D \ (x' = g(x))$
- This action has only one orbit, i.e. $X = \mathcal{G}_D x$

Pruning group

Group of partial reflections fixing the actual BP tree (with pruning distances)

- Assume DMDGP instance is YES, consider $\{u,v\} \in E_P$
- ullet With probability 1, $d_{uv} \in H^{uv}$ (otherwise the instance would be NO)
- Notice $d_{uv} = ||x_v x_u|| \neq ||g_w(x)_v g_w(x)_u||$ for all $w \in \{u + K + 1, ..., v\}$



- In order to keep invariance we remove such g_w 's from the group
- lacksquare Pruning group: $\mathcal{G}_P = \langle g_w \mid w > K \land \forall \{u,v\} \in E_P \ (w \not\in \{u+K+1,\ldots,v\}) \rangle$
- ${\cal G}_P \leq {\cal G}_D$ and all distances are invariant w.r.t. the pruning group
- lacksquare Again, action of \mathcal{G}_P on X is transitive (nontrivial proof)



Power of two

Thm.

$$\exists \ell \in \mathbb{N} \ (|X| = 2^{\ell})$$

Proof

With probability 1:

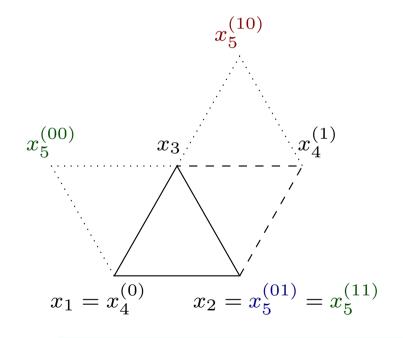
•
$$\mathcal{G}_P \leq \mathcal{G}_D \Rightarrow |\mathcal{G}_P| \mid |\mathcal{G}_D| \Rightarrow \exists \ell \in \mathbb{N} \mid \mathcal{G}_P| = 2^{\ell}$$

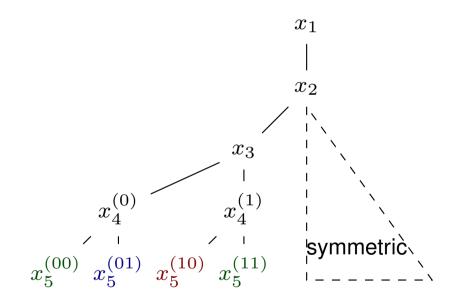
- Action of \mathcal{G}_P on X is transitive $\Rightarrow \mathcal{G}_P x = X$
- Idempotency \Rightarrow for $g, g' \in \mathcal{G}_P$, if gx = g'x then $g = g' \Rightarrow |\mathcal{G}_P x| = |\mathcal{G}_P|$
- Thus, $|X| = |\mathcal{G}_P x| = |\mathcal{G}_P| = 2^{\ell}$



Why the "probability 1"?

- Not all "YES" DMDGP instances have $|X|=2^{\ell}$
- But the set of such instances (with real data) has Lebesgue measure zero in the set of all DMDGP instances





Happens when > 1 vertices are embedded in the same position

 $x_5^{(01)}$ should be infeasible, but $x_5^{(01)}=x_5^{(11)}$ (event with prob. 0)



FPT behaviour

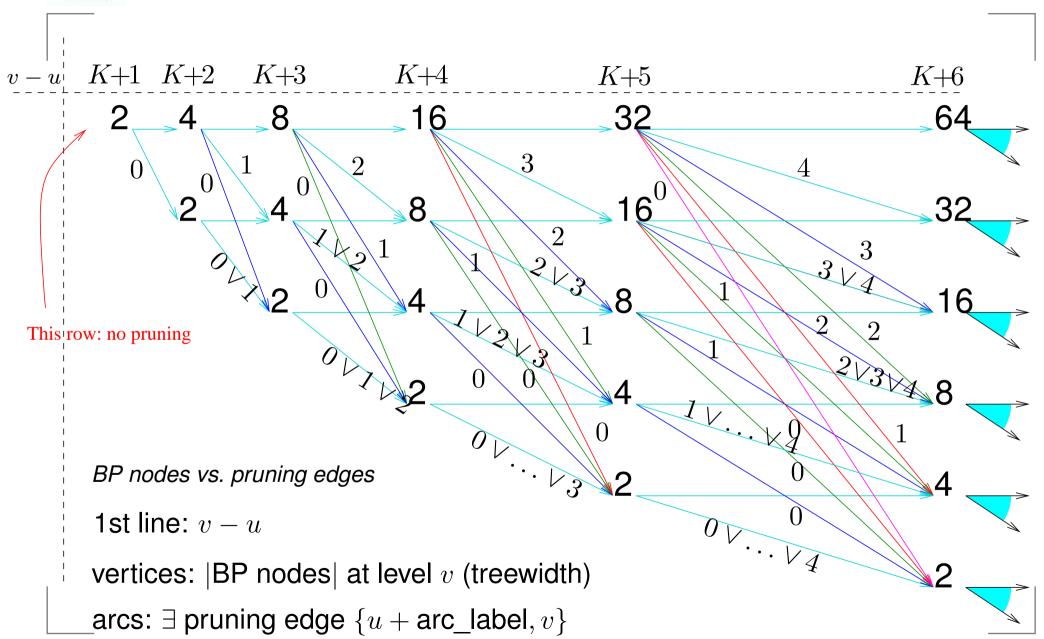


A polynomial BP?

- Empirically: never an exponential-time increase behaviour in our experiments (instances generated from PDB files)
- Embed 10000-atom protein backbones in 10-15s on one core
- Easy to show that BP has worst-case exponential complexity
- Are proteins a polynomial case of the DMDGP?
- Complexity depends on BP nodes; since height $\leq |V|$, only need to consider treewidth
- A pruning edge $\{u,v\}$ with u < v K reduces the number of nodes at level v from 2^{v-K} to $2^{v-K-(u-1)}$ (by symmetry)

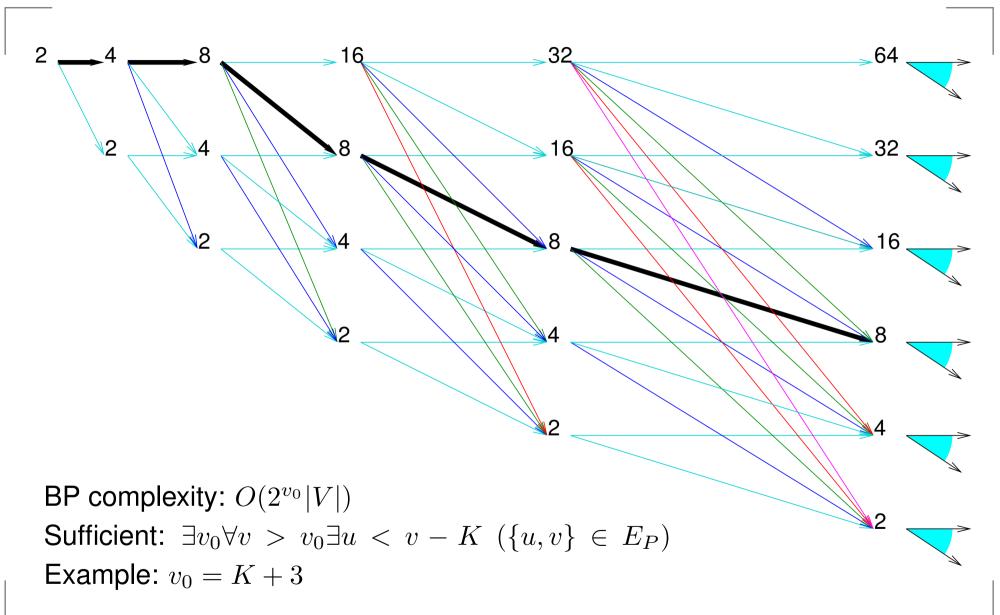
ÉCOLE POLYTECHNIQUE

BP subtree rooted at u



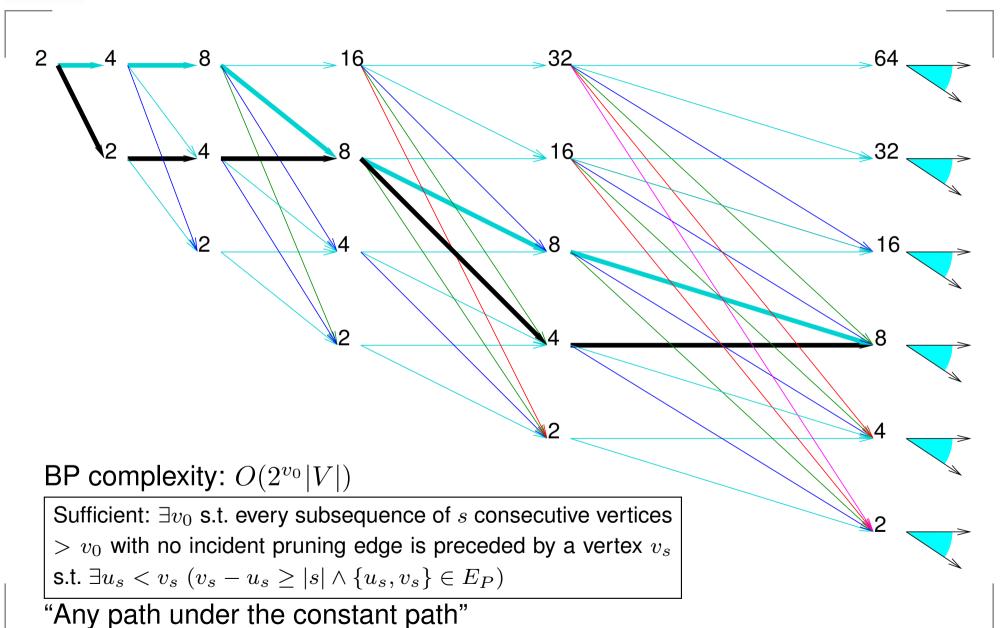


Constant treewidth





Constant-bounded treewidth





Fixed parameter tractability

- We can also allow treewidth growth as long as it's logarithmic in n
- This yields a fixed-parameter tractable behaviour for BP (w.r.t. v_0)

We tested all our protein instances: all display either constant or const-bounded treewidths with very low v_0 (i.e. $v_0=4$)

BP is polynomial on proteins (?)

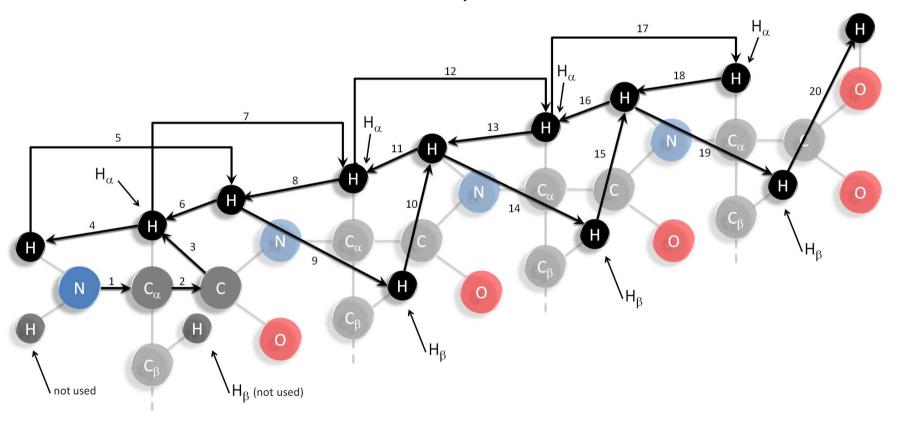


Application to proteomics



Virtual hydrogen backbone

- The most accurate NMR distances are between hydrogen atoms only, but the actual backbone is a chain of N-C $_{\alpha}$ -C groups
- So find a virtual backbone composed of hydrogens only, and such that its order satisfies the DMDGP requirements



Certain hydrogens must be enumerated twice

[Lavor et al. JOGO]



Listing atoms twice

- If a hydrogen is listed twice, then there are $i \neq j \in V$ indexing the same atom
- Thus $x_i = x_j$ and $d_{ij} = 0$
- For all k such that $\{i,k\} \in E$, we have that $\{j,k\} \in E$ as $d_{jk} = d_{ik} + 0$, and

$$d_{ij} + d_{jk} = 0 + d_{jk} = d_{ik}$$

so Strict Triangular Inequalities do not hold for all atom triplets

However, it only fails on nonconsecutive triplets

Hence, BP still applies

Also, zero pruning distances help keeping floating point errors under control



Re-orders

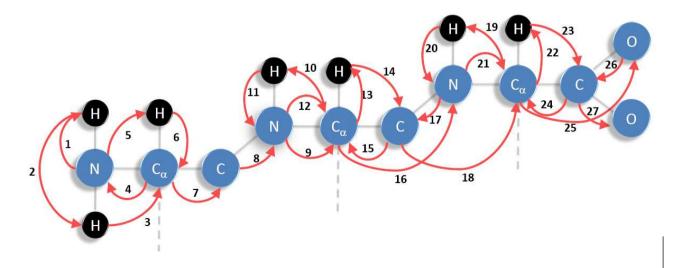
Defn.

A repetition order (re-order) is a finite sequence on V

- Re-orders generalize "counting vertices more than once"
- They add more flexibility to exploit certain distances as discretization distances
- Essentially, they provide a tool with which to hand-craft convenient vertex orders for interesting instance classes

Not immediately evident how to best order proteins

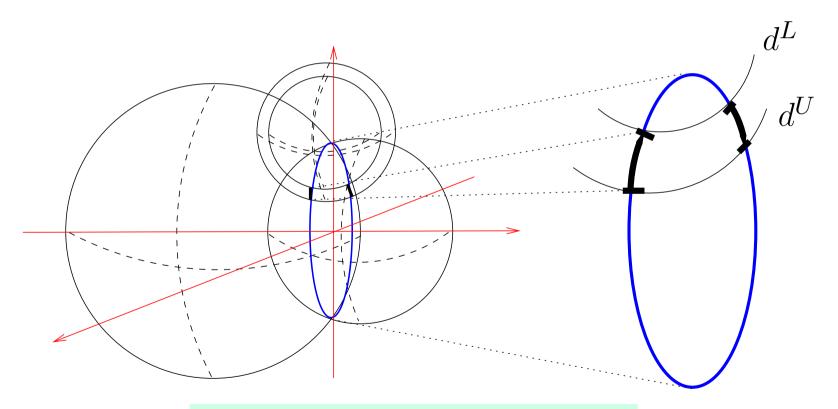
Here's a re-order applying to all backbones





Uncertain distances

- Typically, NMR provides uncertain distances, modelled by intervals $[d_{uv}^L, d_{uv}^U]$
- Cannot be used for discretization



Two precise distances and an uncertain one



The actual situation

- ullet We know several distances d_{uv} precisely because of chemical properties
- ullet Some distances take values in a finite set D_{uv}
- The distribution of precise/discrete/uncertain distances on the protein backbone does not satisfy the DMDGP requirements

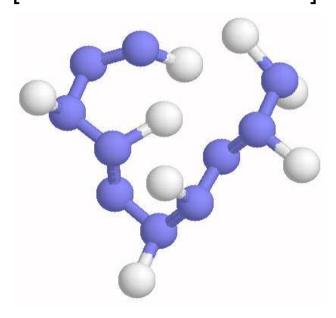
Re-orders provide a solution: use all precise distances for discretization, plus a few of the discrete whenever needed; uncertain distances are used for pruning

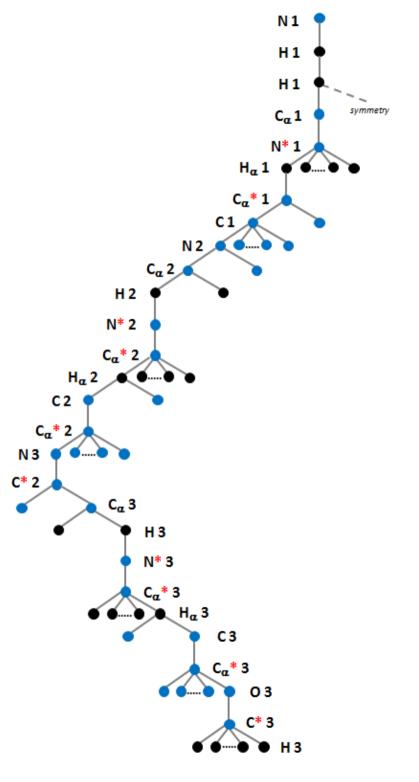
- Pruning with intervals is easy: if the current point x_v is s.t. $||x_v x_u|| \in [d_{uv}^L, d_{uv}^U]$ for all $u \in \alpha(v)$ accept it, otherwise prune it
- Discrete distances D_{uv} simply give rise to BP nodes at level v-1 with potentially $2|D_{uv}|$ subnodes





[Mucherino et al. SEA11]







Implementations



Sequential code

Mucherino et al. LNCS 2010

- The code is available in open source
- Download:

http://www.antoniomucherino.it/en/mdjeep.php

Any doubt, ask the MASTER (Antonio)



Parallel code

Seconds of user CPU on Grid5000 (www.grid5000.fr)

	CPUs						
V	1	2	8	64			
5000	3.21	1.30	0.54	0.36			
7500	4.73	3.15	1.25	0.93			
10000	13.38	5.49	2.49	1.57			

Embed subgraphs then glue embeddings (rigidity \Rightarrow exact)



A selection of current work

- Work with biochemists/bioinformaticians at Institut Pasteur to access and treat real NMR data [Mucherino et al., LNCS 2011]
- Use $G_P x = X$ result from symmetry to obtain all solutions from just one [Mucherino et al., IEEE 2011]
- Extend complexity study to actual problem with discrete/uncertain distances [Tech. rep. ready]
- Progress on "MDGP ∈ NP?" question

See http://www.lix.polytechnique.fr/~liberti/publications.html for more papers



The end

- Survey 1: Liberti, Lavor, Mucherino, Maculan, Molecular distance geometry methods: from continuous to discrete, International Transactions in Operational Research, 18:33-51, 2010
- Survey 2: Lavor, Liberti, Maculan, Mucherino, Recent advances on the discretizable molecular distance geometry problem, European Journal of Operational Research, 219:698-706, 2012
- Survey 3: Liberti, Lavor, Maculan, Mucherino, Euclidean distance geometry and applications, SIAM Review, to appear (meanwhile: arXiv 1205.0349v1)



Appendix



Continuous formulation

Solving the system

$$\forall \{i, j\} \in E \quad ||x_i - x_j|| = d_{ij}, \tag{6}$$

is numerically challenging

LHS involves $\sqrt{\text{arg}}$, floating point ops \Rightarrow arg $< 0 \Rightarrow$ error and abort

- ⇒ square both sides
- Usually, cast as a penalty objective to be minimized

$$\min_{x} \sum_{\{i,j\} \in E} (||x_i - x_j||^2 - d_{ij}^2)^2. \tag{7}$$

Unconstrained minimization of a polynomial of fourth degree



General-purpose methods

- sBB (exact) [L. et al. '06]: OK on small and medium-sized instances because we know the optimal value of the objective (0), lower bound is tight at the initial tree levels
- ▶ VNS (heur) [L. et al. '05, L. et al. '06]: good for large(ish) instances
- MultiLevel Single Linkage (heur) [Kucherenko et al. '06]: so-so

		sBB		VNS		MLSL	
Atoms	Variables	OF Value	Time	OF Value	Time	OF Value	Time
cube8	24	0	0.22	0	1.21	0	13.56
cube27	81	0	30.39	0	34.01	0	300.285
cube64	192	0	2237.73	0	398.875	0	2765.13
lavor5	15	0	0.02	0	0.48	0	0.57
lavor10	30	0	1.12	0	7.06	0	69.71
lavor20	60	0	2.25	0	49.99	0	411.152
lavor30	90	0	488.87	0	352.06	0	1634.09
lavor40	120	-	-	0.09	1258.13	0.547	2376.01
lavor50	150	-	-	0	673.48	0	3002.88



MDGP-specific methods

Smoothing-based:

- Continuation method (heur) [Moré, Wu '97]
- Double VNS with smoothing (heur) [L. et al. '09]
- DC optimization with smoothing (heur) [An et al. '03]
- Hyperbolic smoothing (heur) [Xavier '08]
- Alternating projections algorithm (heur) [Glunt et al. 90]: iterative updating of a dissimilarity matrix
- Geometric build-up (exact/heur) [Dong, Wu '03 and '07]: triangulation
- GNOMAD (heur) [Williams et al. '01] iterative updating of atomic ordering minimizing error contribution
- Monotonic Basin Hopping (heur) [Grosso et al. '09] funnel-based population heuristic
- Self-organization heuristic (heur) [Xu et al. '03] pairwise atomic position modification heuristic
- SDP-based formulation [Ye et al. '09]

Geometric build-up

[Dong, Wu '03], [Dong, Wu '07]

Given $U = \{1, 2, 3, 4\} \subseteq V$ and a partial embedding $x: U \to \mathbb{R}^3$

- 1. Consider $v \in V \setminus U$ s.t. $U \subseteq \delta(v)$
- 2. Extend x to v by solving a linear system:

$$\begin{vmatrix} (11) - (8) \\ (11) - (9) \\ (11) - \\ (10) \end{vmatrix} \Rightarrow \begin{vmatrix} 2(x_1 - x_4) \\ 2(x_2 - x_4) \\ 2(x_3 - x_4) \end{vmatrix} x_v = \begin{vmatrix} (\|x_1\|^2 - \|x_4\|^2) - (d_{1v}^2 - d_{4v}^2) \\ (\|x_2\|^2 - \|x_4\|^2) - (d_{2v}^2 - d_{4v}^2) \\ (\|x_3\|^2 - \|x_4\|^2) - (d_{3v}^2 - d_{4v}^2) \end{vmatrix}$$

3. Let $U \leftarrow U \cup \{v\}$; if U = V stop otherwise repeat from Step 1

Exact on complete and 3-trilateration graphs, heuristic otherwise