Multi-Tree Methods for Statistics on Very Large Datasets in Astronomy

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Abstract. Many fundamental statistical methods have become critical tools for scientific data analysis yet do not scale tractably to modern large datasets. This paper will describe very recent algorithms based on computational geometry which have dramatically reduced the computational complexity of 1) kernel density estimation (which also extends to nonparametric regression, classification, and clustering), and 2) the \( n \)-point correlation function for arbitrary \( n \). These new multi-tree methods typically yield orders of magnitude in speedup over the previous state of the art for similar accuracy, making millions of data points tractable on desktop workstations for the first time.

1. Statistics on Very Large Datasets

Statistical inference methods are a basic component of astronomical research. Nonparametric methods, in particular, make as few as assumptions as possible about the data’s underlying distribution, and are thus of particular relevance to scientific discovery in astronomy. Unfortunately these tend to be much more computationally intensive than parametric procedures. In the era of massive and ever-growing astronomical databases, such as the SDSS and several others, astronomical data analysis would seem to have already surpassed the tractable regime of nonparametric methods, which is roughly in the tens of thousands of data points on modern desktop workstations. In this paper we summarize recent work in computer science, in collaboration with astronomers and statisticians (PiCA Group, \( \text{www.picagroup.org} \)) which has significantly extended the ability of astronomers to perform nonparametric statistical calculations with perfect or high accuracy on datasets of millions of points and beyond.
2. Adaptive \textit{kd}-tree Structures

A \textit{kd}-tree records a \textit{d}-dimensional data set containing \textit{N} records. Each node represents a set of data points by their bounding box. Non-leaf nodes have two children, obtained by splitting the widest dimension of the parent’s bounding box. This crucial aspect of the construction procedure makes this data structure \textit{adaptive} to the data distribution, unlike fixed grids or other simpler tree structures. For the purposes of this paper, nodes are split until they contain only one point, where they become leaves. An \textit{mrkd}-tree is a conventional \textit{kd}-tree decorated, at each node, with extra statistics about the node’s data, such as their count, centroid, and covariance. They are an instance of the idea of ‘cached sufficient statistics’ and are quite efficient in practice. \textit{mrkd}-trees can be built quickly, in time \textit{O} (\textit{dN log \textit{d} + \textit{d^2 N}}), where \textit{d} is the dimensionality.

Figure 1 shows an \textit{mrkd}-tree as well as simple examples of two mechanisms which can be used to reduce computation. Two basic prototype problems in computational geometry are that of range-searching, or finding all points within radius \textit{r} of a query point \textit{x_q}, and range-counting, in which the task is to simply return the number of such points. By using the bounding boxes of subsets of the dataset associated with nodes in the tree, we can exclude all of these subsets from further exploration, \textit{i.e.} recursive traversal down the appropriate subtrees. This is called exclusion pruning. In range-counting, we can additionally perform inclusion pruning, since we have stored the node counts as sufficient statistics. More complex forms of pruning are necessary for other problems.

3. Multi-Tree Methods

Algorithms performing operations in a manner similar to that described above have existed in computational geometry for some time. Problems such as computing kernel density estimates and \textit{n}-point correlation functions correspond to summations over pairs, triples, or in general \textit{n}-tuples of points. We have developed a class of algorithms which dramatically reduce the algorithmic complexity for such problems: it is the extension of the previous single-tree methods to a new class we call \textit{multi-tree} methods (Gray, 2003). The first necessary element
is the extension of the previous point-node pruning mechanisms to analogous node-node pruning mechanisms. This can be seen as a special case of extending the general algorithmic device of divide-and-conquer over a set to higher-order divide-and-conquer over multiple sets.

4. Kernel Density Estimation

We first consider the method of kernel density estimation (KDE) (Silverman 1986), a very widely analyzed and applied class of nonparametric density estimation techniques. Analogous kernel estimators exist for nonparametric regression, and KDE can be used as a subroutine to construct nonparametric classification procedures and clustering procedures. The task we consider in this paper is that of computing the density estimate \( \hat{p}(x_q) \) for each point \( x_q \) in a query dataset containing \( N_Q \) points, given a reference dataset containing \( N_R \) points and a local kernel function \( K(\cdot) \) centered upon each reference datum and having scale parameter \( h \) (the 'bandwidth'), or \( K_h(\cdot) \). The density estimate at the \( q^{th} \) query point \( x_q \) is

\[
\hat{p}(x_q) = \frac{1}{N_R} \sum_{r=1}^{N_R} \frac{1}{V_{dh}} K \left( \frac{||x_q - x_r||}{h} \right)
\]

(1)

where \( d \) is the dimensionality of the data and \( V_{dh} = \int_{-\infty}^{\infty} K_h(z)dz \), a normalizing constant depending on \( d \) and \( h \).

Note that two typical forms for the kernel function \( K(\cdot) \) are the spherical kernel \( (K_h(||x_q - x_r||) = 1 \text{ if } ||x_q - x_r|| < h, \text{ otherwise } 0, \text{ with normalizing constant } V_Dh, \text{ the volume of the sphere of radius } h \text{ in } D \text{ dimensions} \) and the Gaussian kernel. The spherical kernel corresponds exactly to the range-counting problem as described earlier, but because the Gaussian function does not have finite extent, our previous notion of pruning must be extended to one of approximation, which will not be described here for lack of space.

5. \( n \)-point Correlation Functions

Point processes are stochastic processes whose realizations consist of point events in space (or time, the one-dimensional case). The Poisson process is the most basic and important point process model. Poisson statistics thus form the foundation of spatial statistics and have long formed a critical tool in astrophysics (Peebles 1980). The \( n \)-point correlation function (npfc) corresponds to the \( n^{th} \) moment of Poisson counts. For example the joint probability of finding points in each of the three volume elements \( dV_q, dV_r \) and \( dV_s \) is given by

\[
dP = \lambda^3 dV_q dV_r dV_s [1 + \xi(\delta_{qr}) + \xi(\delta_{rs}) + \xi(\delta_{sq}) + \zeta(\delta_{qr}, \delta_{rs}, \delta_{sq})]
\]

(2)

where \( \delta_{qr}, \delta_{rs}, \text{ and } \delta_{sq} \) are the sides of the triangle defined by the three points \( x_q, x_r, \text{ and } x_s \). \( \xi() \) is called the reduced 3-point correlation function. In general we refer to this quantity in place of the full correlation function since it is what we need to concern ourselves with computationally.

Computation of the npfc can be viewed as a form of range-counting problem: however here the problem is that of counting the number of \( n \)-tuples whose
Figure 2. Examples of experimental runtimes. (a) This shows the advantage of dual-tree KDE over a single-tree implementation, on an SDSS sample in 2 dimensions (RA and Dec). Note the linear growth in runtime for dual-tree KDE. Performed on a 1999-era Pentium Linux workstation. Relative approximation error is less than $10^{-6}$. (b) Runtime for the 3-point correlation, on a mock galaxy catalog based upon a Virgo Lambda CDM simulation in 3 dimensions. Note that the computation is exact, not approximate. Performed on a 2002-era Linux Pentium.

pairwise distances match a user-specified template for the permissible ranges. The additional challenges posed by this generalization from pairs (as in KDE) to $n$-tuples for arbitrary $n$ include the definition of an appropriate recursion strategy and allowance of all possible permutations of the template $n$-gon. These additional complexities will not be described here for lack of space.

6. Conclusion

Figure 2 shows some typical examples of experimental performance, ranging up to 1 million points. Further details, including mathematical runtime analyses, can be found in (Gray & Moore 2003, Moore et al. 2001) and journal papers to appear. We anticipate that these algorithms will open the door to significant astronomical analyses which could not have been suggested previously.

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