Big Data Scaling through Metric Mapping: Exploiting the Remarkable Simplicity of Very High Dimensional Spaces using Correspondence Analysis

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Abstract

We present new findings in regard to data analysis in very high dimensional spaces. We use dimensionalities up to around one million. A particular benefit of Correspondence Analysis is its suitability for carrying out an orthonormal mapping, or scaling, of power law distributed data. Power law distributed data are found in many domains. Correspondence factor analysis provides a latent semantic or principal axes mapping. Our experiments use data from digital chemistry and finance, and other statistically generated data.

1 Introduction

Correspondence analysis of an infinite (unbounded) number of rows or observations, crossed by 1000 attributes, was discussed in [2], and also [4]. Our objective in this article is to describe useful properties of data spaces, of high dimensionality. Our particular interest is in properties that are of benefit to “big data” analytics. See [13] for further examples of application.

It was shown experimentally in [9] how points in high dimensional spaces become increasingly equidistant with increase in dimensionality. Both [6] and [7] study Gaussian clouds in very high dimensions. The former finds that “not only are the points [of a Gaussian cloud in very high dimensional space] on the convex hull, but all reasonable-sized subsets span faces of the convex hull. This is wildly different than the behavior that would be expected by traditional low-dimensional thinking”.

That very simple structures come about in very high dimensions can have far-reaching implications. Firstly, even very simple structures (hence with many symmetries) can be used to support fast, and perhaps even
constant time worst case, proximity search [9]. Secondly, as shown in the machine learning framework by [7], there are important implications ensuing from the simple high dimensional structures. Thirdly, [10] shows that very high dimensional clustered data contain symmetries that in fact can be exploited to “read off” the clusters in a computationally efficient way. Fourthly, following [5], what we might want to look for in contexts of considerable symmetry are the “impurities” or small irregularities that detract from the overall dominant picture.

In general, data analysis considered as the search for symmetries in data, is discussed in [11]. This relates in particular to hierarchical clustering. That can be considered as a natural extension of the work described in this paper.

2 Properties of Very High Dimensional Data Spaces

2.1 Piling and Concentration of Data, with Increase in Dimensionality

With high dimensional, sparse data [7], there is a very strong concentration of our clouds (rows/points, columns/projection vectors) into concentrated (i.e. small variance) Gaussians. Therefore, there is a good approximation of our cloud by its mean. This in turn means that the mean random projection is a very good representative of our data cloud.

From the given, non-negative valued data, $k_{ij}$, our $I$ cloud and $J$ cloud are converted to frequencies, denoted $f_{ij}$ with associated mass distributions, $f_i$ and $f_j$. The conditional distribution of $f_j$ knowing $i \in I$, also termed the $j$th profile with coordinates indexed by the elements of $I$, is

$$f_j^i = \{f_{ij}^i = f_{ij} / (k_i / k) ; f_i \neq 0; j \in J \}$$

and likewise for $f_j^j$. Thus our data are points in a high dimensional data cloud, defining row or column profiles.

Through high dimensional piling, i.e. concentration, we have that the profile vectors tend towards the average profile. What gives rise to this is sparsity through high dimensionality, which also implies low sample (or population) size. It implies this because we are not considering here the case of both population size and dimensionality tending to infinity at the same, or related, rate.

By the central limit theorem, and by the concentration (data piling) effect of high dimensions [7] [14], we have as dimension $m \to \infty$: pairwise distances become equidistant; orientation tends to be uniformly distributed. We find also: the norms of the target space axes are Gaussian distributed; and as typifies sparsified data, the norms of the points in our high dimensional data cloud, in the factor space, are distributed as a negative exponential or a power law.
2.2 Relative and Absolute Contributions

The moment of inertia of the clouds $N_J(I)$ and $N_I(J)$, relative to the $\alpha$ axis, is $\lambda_\alpha$. Let $\rho$ be the Euclidean distance from the cloud centre in the factor space, and let the projection of $i \in I$ on the $\alpha$ factor be $F_\alpha(i)$. Decomposition of the cloud’s inertia is then as follows.

$$M^2(N_J(I)) = \sum_{\alpha=1..\nu} \lambda_\alpha = \sum_{i \in I} f_i \rho^2(i) \quad (1)$$

In greater detail, we have for this decomposition:

$$\lambda_\alpha = \sum_{i \in I} f_i F^2_\alpha(i) \quad \text{and} \quad \rho^2(i) = \sum_{\alpha=1..\nu} F^2_\alpha(i) \quad (2)$$

Contributions to inertia are fundamental in order to define the mapping into the factor space. Contributions by row points, or by column points, in their respective dual spaces, define the importance of those given data elements for the constructed mapping. Supported by the experimental results to be reported on in the following sections, we will use the average contribution to the inertia as a measure of cloud concentration. The inertia is the fundamental determinant of not just relative positioning, but of essential cloud properties.

Why we use the contributions to the total inertia of the cloud, as the basis for a measure of concentration, is motivated for the following reason. Consider the following hypothetical scenario. Consider where massive points in the cloud were moved towards the centre or origin, leaving light points to drift away from the centre. Through inertia, we would characterize such a scenario as concentration. Or consider where massive points drift apart, and their inertia contributions outpace the inertia contributions of less massive points that move closer to the origin. Again in that scenario, our inertia measure of concentration would be appropriate for quantifying the lack of concentration. In these hypothetical scenarios, we see how contribution to inertia is a key consideration for us. Inertia is more important than projection (i.e., position) per se.

We now look at absolute versus relative contributions to inertia. The former one of these is the more relevant for us. This will be seen in our experiments below. What we consider for the attributes (measurements, dimensions) holds analogously for the observations.

- $f_j \rho^2(j)$ is the absolute contribution of attribute $j$ to the inertia of the cloud, $M^2(N_J(J))$, or the variance of point $j$. Therefore, from expressions 2 this absolute contribution of point $j$ is also $f_j \sum_{\alpha=1..\nu} F^2_\alpha(j)$.
- $f_j F^2_\alpha(j)$ is the absolute contribution of point $j$ to the moment of inertia $\lambda_\alpha$.
- $f_j F^2_\alpha(j)/\lambda_\alpha$ is the relative contribution of point $j$ to the moment of inertia $\lambda_\alpha$. We noted in 1 that $\lambda_\alpha = \sum_{j \in J} f_j F^2_\alpha(j)$. So the relative contribution of point $j$ to the moment of inertia $\lambda_\alpha$ is: $f_j F^2_\alpha(j)/\sum_{j \in J} f_j F^2_\alpha(j)$. The total relative contribution of $j$, over all $j \in I$, is 1. The total contribution over all factors, indexed by $\alpha$,
then becomes \( \nu \), the number of factors. So the mean contribution (here, the mean relative contribution) of the attributes, is \( \frac{1}{\nu} \). In the simulations below, the trivial first eigenvalue, and associated axis, is included here.

We have now the technical machinery needed to evaluate data clouds in very high dimensions. We will keep our cloud of observables, small. This is \( N(I) \). It is in a \(|J|\)-dimensional space. That dimensionality, \(|J|\), will be very large. That is to say, the cloud of what we take as attributes, \( N(J) \), will be huge. While the cloud itself, \( N(J) \), is huge, each point in that cloud, \( j \in J \) is in a space of dimension \(|I|\), which is not large.

Now we will carry out our evaluations. Our choice of cloud cardinality and dimensionality are motivated by inter-study comparison. The R code used is available at the web site, www.correspondances.info.

3 Evaluation 1: Uniformly Distributed Points in Data Clouds of Dimensionality up to One Million

Uniformly distributed values, in \([0, 1]\), were used for five data clouds, each of 86 points in dimensionalities of: 100, 1,000, 10,000, 100,000 and 1,000,000. In the usual analysis perspective, we have 86 observations, and the dimensionalities are associated with the attributes or features. This input data is therefore dense in value. Results obtained are shown in Table 1.

Note how increasing dimensionality implies the following. We base concentration, or compactness, on the absolute contribution to the inertia of the factors. The average absolute contribution to the factors tends towards zero. The standard deviation also approaches zero. Thus the cloud becomes more compact.

We provide median as well as mean as an indication of distributional characteristics of the absolute contribution that we are examining. We observe a relatively close match between mean and median values, implying an approximate Gaussian distribution of the absolute contributions. For all cases (including the 1,000,000-dimensional case), we checked that the distributions of absolute and relative contributions, and norms squared of the input data, are, visually, close to Gaussian.

The maximum projection values, that do not decrease, serve to show that concentration with increasing dimensionality is a phenomenon relating to the whole cloud, and therefore to the average (or median).

3.1 Computational Time Requirements

The largest, uniformly random generated, dataset used was of dimensions 86 \times 1000000. In order to create this data array, an elapsed time of 82.8 seconds was required. Carrying out the main processing, furnishing the results in Table 1 involved a basic Correspondence Analysis of this input data.
Table 1: Five data clouds, each of 86 points in spaces of dimensionality: 100, 1,000, 10,000, 100,000 and 1,000,000. The original coordinate values are randomly uniform in \([0, 1]\).

| Dim.  | Contributions | Mean          | Std.Dev.          | Median          |
|-------|---------------|---------------|-------------------|-----------------|
| 100   | Absolute      | 0.01322144    | 0.0005623589      | 0.01325343      |
|       | Relative      | 0.86          | 0.04588791        | 0.869127        |
| 1000  | Absolute      | 0.001331763   | 5.440168e-05      | 0.001333466     |
|       | Relative      | 0.086         | 0.009729907       | 0.08547353      |
| 10000 | Absolute      | 0.0001332053  | 5.279421e-06      | 0.0001332981    |
|       | Relative      | 0.0086        | 0.0009742588      | 0.008577748     |
| 100000| Absolute      | 1.330499e-05  | 5.269165e-07      | 1.332146e-05    |
|       | Relative      | 0.00086       | 9.783086e-05      | 0.0008574684    |
| 1000000| Absolute     | 1.330706e-06  | 5.278487e-08      | 1.332186e-06    |
|       | Relative      | 8.6e-05       | 9.788593e-06      | 8.576992e-05    |

Maximum factor projection

| Dim. | Projection |
|------|------------|
| 100  | 0.3590788  |
| 1000 | 0.2777193  |
| 10000| 0.2799913  |
| 100000| 0.3678137 |
| 1000000| 0.3750852 |
data matrix. The projections and contributions (to inertia) of the 86 points were to be determined.

Standard processing proved satisfactory for these evaluations. For this large data set, our main processing took an elapsed time of 95.6 seconds.

Our machine used was a MacBook Air, with a 2 GHz processor, and 8 GB of memory, running OS X version 10.9.4. The version of R in use was 2.15.2.

4 Evaluation 2: Time Series of Financial Futures in Varying Embedding Dimensions

The following data were used in [10]. In that work we used the sliding window approach to embed the financial signal in spaces of varying dimensionality. The work in [10] showed, in various examples, how there may be no “curse of dimensionality”, in Belman’s famous phrase, in very high dimensional spaces. There is no such obstacle if we seek out, and make use of, the “remarkable simplicity” [10] of very high dimensional data clouds.

We use financial futures, from circa March 2007, denominated in euros from the DAX exchange. Our data stream, at the millisecond rate, comprised 382,860 records. Each record includes: 5 bid and 5 asking prices, together with bid and asking sizes in all cases, and action.

We extracted one symbol (commodity) with 95,011 single bid values, on which we now report results. These values were continuous and avoided missing values. The data values were between 6788 and 6859.5 in value. There were either integer valued, or ending in 0.5. Very often this signal contained short sequences of successive identical values.

Similar to [10], we define embeddings of this financial signal as follows. Each embedding begins at the following time steps in the financial signal: 1, 1000, 2000, . . . , 85000. The lengths of the success embeddings were, in our three case studies: 100, 1000, 10000. That provided matrices, in these three case studies, of sizes: 86 \times 100, 86 \times 1000, 86 \times 10000.

Results obtained are presented in Table 2. The histograms of projections on the factors were visually observed to be Gaussian-distributed. We observe how the mean absolute contribution, as well as the median absolute contribution, decrease as the embedding dimensionality increases. The standard deviation of absolute and of relative contributions decrease too, indicating the increasing concentration. Our measure of concentration is the average (or median) contribution by the embedding dimensionality values (what we may consider as attributes or characterizing features of the “sliding window” over the signal) to the inertia of the factors. We observe also how the maximum projection on the factors does not decrease. This just means that the cloud in the overall sense, and on the whole, gets increasingly compact or concentrated, as the attribute dimensionality increases.
Table 2: Embeddings, of dimensionalities 100, 1000 and 10,000, for a financial time series.

| Dim. | Contribution | Mean       | Std.Dev.    | Median      |
|------|--------------|------------|-------------|-------------|
| 100  | Absolute     | 0.01       | 9.260615e-08 | 0.01000002  |
|      | Relative     | 0.86       | 0.05399462  | 0.8672608   |
| 1000 | Absolute     | 0.001      | 3.297399e-08 | 0.001000008 |
|      | Relative     | 0.086      | 0.0121773   | 0.08518253  |
| 10000| Absolute     | 0.0001     | 2.168381e-08 | 9.999872e-05|
|      | Relative     | 0.0086     | 0.001159708 | 0.008477465 |

Maximum factor projection

| Dim. | Projection |
|------|------------|
| 100  | 0.0001054615 |
| 1000 | 0.0002979516 |
| 10000| 0.0008869227 |

5 Evaluation 3: Chemistry Data, Description of Its Power Law Property

5.1 Data and Determining Power Law Properties

The following data were used in our earlier work in [12]. We used a set of 1,219,553 chemical structures coded through 1052 presence/absence values, using the Digital Chemistry bc1052 dictionary of fragments [13]. That binary-valued matrix was sparse: occupancy (i.e. presence = 1 values) of the chemicals crossed by attribute values was 8.6%.

Our motivation here is to investigate the effect of greatly increasing the attribute dimension. In the next section we will develop a novel way to do this. In this section we determine the relevant statistical properties of our data.

Here, we will use 425 chemicals from this set, in 1052-dimensional space. We took 425 chemicals in order to have a limited set, |I| = 425, in the attribute space, J. Each chemical had therefore presence/absence (i.e. 1 or 0, respectively) values on |J| = 1052 attributes. The occupancy of the 425 × 1052 data set used was 5.9%. Since we wanted this sample of 425 of the chemicals to be representative of the larger set from which they came, we now look at the most important distributional properties.

The marginal distribution, shown in Figure [1], is not unlike the marginal distribution displayed in [12]. In that previous work, we found the power law distribution of the chemical attributes to be of exponent −1.23. Let us look at the power law of the baseline distribution function used here, i.e. relating to the 425 chemicals.

A power law (see [8]) is a frequency of occurrence distribution of the general form \( x^{-\alpha} \) where constant \( \alpha > 0 \); whereas an exponential law is of the form \( e^{-x} \). For a power law, the probability that a value, following the
distribution, is greater than a fixed value is as follows: \( P(x > x_0) \sim cx^{-\alpha} \), where \( c, \alpha > 0 \). A power law has heavier tails than an exponential distribution. In practice, \( 0 \leq \alpha \leq 3 \). For such values, \( x \) has infinite (i.e. arbitrarily large) variance; and if \( \alpha \leq 1 \) then the mean of \( x \) is infinite. The density function of a power law is \( f(x) = \alpha cx^{-\alpha-1} \), and so \( \ln f(x) = -\alpha \ln x + C \), where \( C \) is a constant offset. Hence a log-log plot shows a power law as linear. Power laws have been of great importance for modelling networks and other complex data sets.

Figure 2 shows a log-log plot based on the 1052 presence/absence attributes, using the 425 chemicals. In a very similar way to the power law properties of large networks (or file sizes, etc.) we find an approximately linear regime, ending (at the lower right) in a large fan-out region. The slope of the linear region characterizes the power law. For this data, we find that the probability of having more than \( n \) chemicals per attribute to be approximately \( c/n^{1.49} \) for large \( n \).

The histogram of attributes per chemical, on the other hand, is approximately a Gaussian. This is as observed in [12].

5.2 Randomly Generating Power Law Distributed Data in Varying Embedding Dimensions

In section 3 we used dense uniformly distributed data. In section 4 our financial futures were slow-moving, in the sense of small variation between successive values. But there too the data were dense and real-valued. Our chemistry context is sparse and boolean-valued (for presence/absence). We use this context to generate data that keep the property of the attributes (i.e., the columns or dimensions) following a power law in regard
Figure 2: Log-log plot of numbers of chemicals per attribute, based on the data set of 425 chemicals.

To generate new random data sets that fully respect the distributional characteristics of our known data, we will use the distribution function that is displayed in Figure 1. This is the data distribution of coding attributes that characterize the chemicals, i.e. presence of molecules.

In line with our earlier notation, the marginal distribution in Figure 1 is $f_J$ for attribute set, $J$. The chemicals set is $I$. The presence/absence cross-tabulation of chemicals by their attributes is, in frequency terms, $f_{IJ}$. The $(i,j)$ elements, again in frequency terms, is $f_{i,j}$. In whole number terms, representing presence or absence, i.e. 1 or 0, the chemicals-attributes cross-tabulation is denoted $k_{IJ}$.

We generate a new data set that cross-tabulates a generated set of chemicals, $I'$, crossed by a generated set of attributes, $J'$. Let $|.|$ denote cardinality. We randomly sample (uniformly) $|J'|$ values from $k_J$. Therefore we are constructing a new, generated set of attribute marginal sums. The generated values are of the same distribution function. That is, both $f_{J'} \sim f_J$ and $k_{J'} \sim k_J$. The next step is to consider the newly generated chemicals, in the set $I'$, of cardinality $|I'|$. Given $k_{J'}$, we generate $|k_{J'}|$ values of 1 in the set of $|I'|$ elements. In this way, we generate the chemicals that contribute the $k_{J'}$ attribute presences found for attribute $j'$.

For the generated chemical data, we use 425 chemicals, in attribute spaces of dimensions 1052, and then, 10 times this, 100 times this, and 1000 times this dimensionality.

See the R code used at www.correspondances.info (see under “Evaluation 3”). This code shows the case of 1000 times the dimensionality. I.e., for 425 chemicals with 1052 presence/absence or one/zero values, we generate a matrix of 425 chemicals $\times$ 1052,000 presence/absence attributes.
Figure 3: Histograms of marginal distributions of the original 425 × 1052 chemicals by attributes, and the generated data with similar marginal distributions, of 425 × 1052000 chemicals by attributes. Marginal distribution values greater than 0 were taken into account.

For the 425 × 1052 matrix, we have 26405 presence values, and a density (i.e., presence or 1 values) of 5.9%. For the generated 425 × 1052000 presence/absence attributes, we have 5645075 presence values, and a density of 1.26%.

Figure 3 displays the marginal distributions. This shows visually how well our generated data approximates the original data. Let us also look at how close the power law distributional properties are. Table 3 lists the power law exponents for our generated data sets.

Table 4 shows clearly how the absolute contribution to the inertia of the factors, which is mass times distance squared, becomes of smaller mean value, and of smaller standard deviation (hence the mean is a tighter estimate), as dimensionality increases. The degree of decrease of the mean value is approximately linear in the increase of dimensionality (i.e. tenfold for each row of Table 4). Once again, we show very conclusively how increasing dimensionality brings about a very pronounced concentration of the data cloud that is considered. As dimensionality increases, the cloud becomes much more compact, i.e. far more concentrated.
Table 3: Power law exponents for generated chemical data, with 425 chemicals, with presence/absence (respectively 1 or 0) in attribute dimensions: 1,052, 10,520, 105,200 and 1,025,000.

| 425 chemicals | Dim. | Exponent |
|---------------|------|----------|
| 1052          | -1.49|
| 10520         | -1.75|
| 105200        | -1.64|
| 1052000       | -1.78|

Table 4: 425 chemicals with presence/absence values on the following numbers of characterizing attributes: 1,052, 10,520, 105,200 and 1,052,000. The dimensionality of the space in which the chemicals are located is given by the number of characterizing attributes.

| 425 chemicals | Absolute contribution | Dimensionality | Mean | Std.Dev. | Max. projection |
|---------------|-----------------------|----------------|------|----------|----------------|
| 1052          | 0.01161321            | 0.007522956    | 16.27975 |
| 10520         | 0.00133034            | 0.002798697    | 12.31945 |
| 105200        | 0.000140571           | 0.0002946923   | 10.91465 |
| 1052000       | 1.39319e-05           | 2.919471e-05   | 11.06306 |
6 Conclusion

We explored a wide range of evaluation settings. We have shown that it is easy and straightforward to analyze data that are in very high attribute dimensions (or feature dimensions, in other words, typically the number of columns of our input data matrix). Of course one needs to understand the nature of one’s analysis. It is not a “black box” process. Instead it is necessary to investigate how to “let the data speak”.

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