AWC Anual Meeting: Convergence and curvature of phylogenetic Markov chains

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(joint work with Chris Whidden and Erick Matsen)

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THE UNIVERSITY OF AUCKLAND
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Motivation

Question

Why all Bayesian phylogeny inference software is (sometimes / so) slow?

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Even more specifically: Why no reliable convergence criterion is know?

Answer

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Specifically: Why does it take (sometimes / so) much time to converge?

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Even more specifically: Why no reliable convergence criterion is know?

Answer

I don't know

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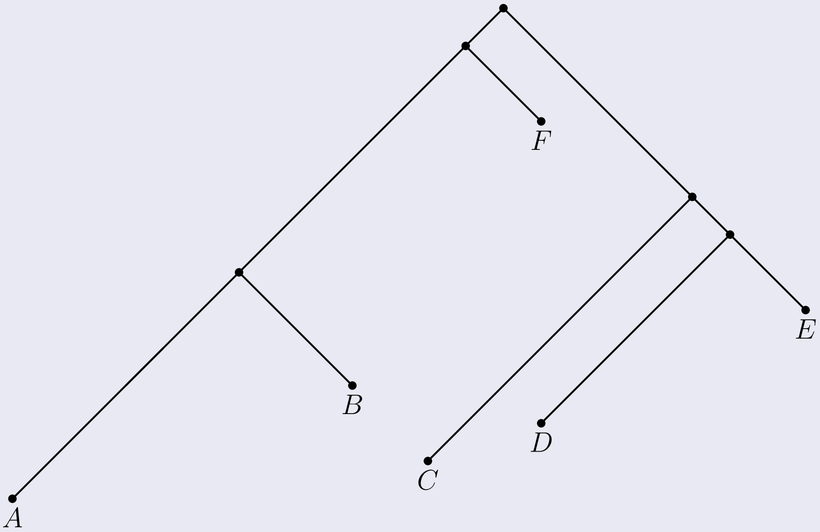
Even more specifically: Why no reliable convergence criterion is know?

Answer

I don't know geometry well.

Discrete time-trees

Definition (Ranked tree topology)



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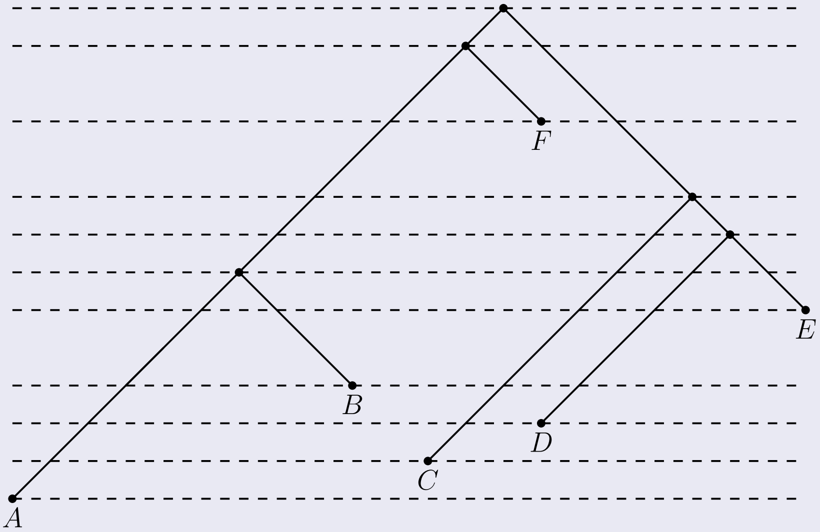
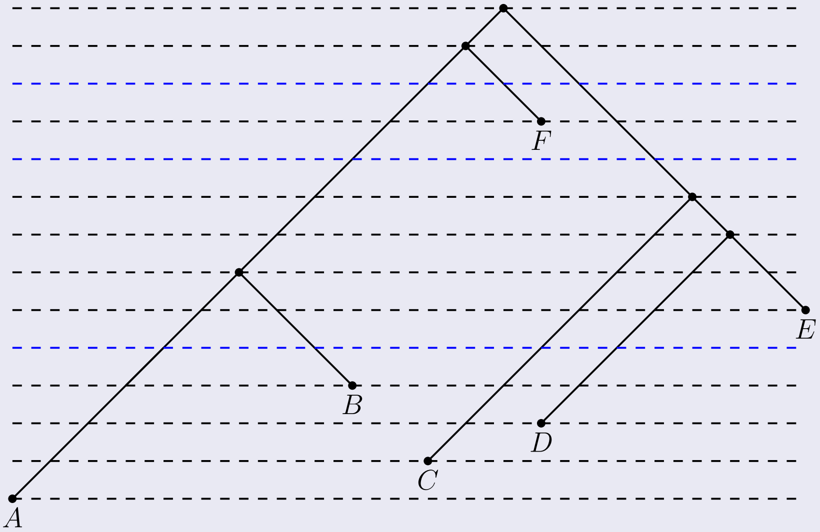


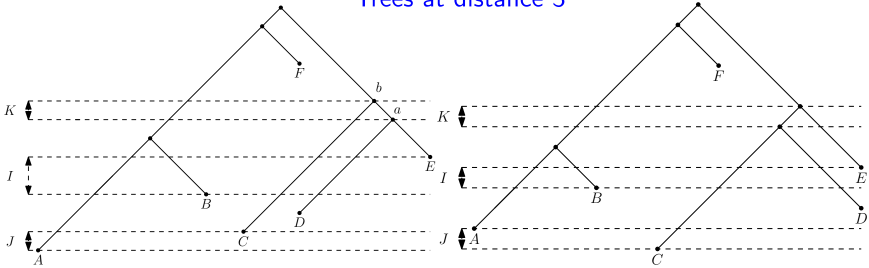
Discrete time-trees

Definition (Discrete time-tree)



Discrete time-tree space

Trees at distance 3



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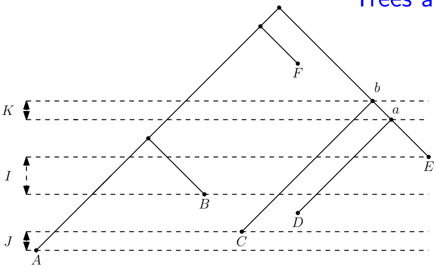
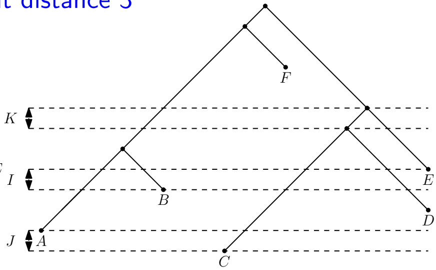
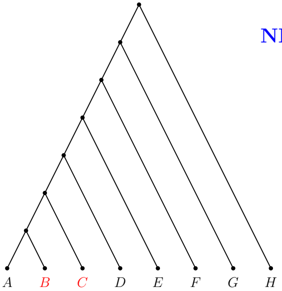
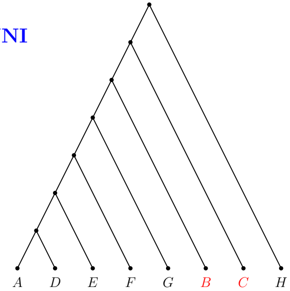




NNI vs rNNI





Ricci-Ollivier curvature

Definition (Ollivier [2009])

Let $(\mathcal{T}, d)$ be a metric (tree) space with a random walk

$$m = (m_T)_{T \in \mathcal{T}}.$$

Let $T, R \in \mathcal{T}$ be two distinct points (trees). The Ricci-Ollivier curvature of $(\mathcal{T}, d, m)$ along $\overrightarrow{TR}$ is

$$\kappa_m(T, R) = 1 - \frac{W(m_T, m_R)}{d(T, R)},$$

where $W(\cdot\,, \cdot)$ is the earth mover's distance.

In a nutshell

Negative VS positive

$$\kappa_m(T, R) \leq 0 \iff W(m_T, m_R) \geq d(T, R)$$

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Take-home message

Negative curvature is bad.

Curvature of Markov chains on graphs

Theorem (Ollivier [2009])

If $(\mathcal{T}, d)$ is a geodesic space then curvature is a local property.

Definition

Let $(\mathcal{T}, d)$ be a graph with a Markov chain m.Then the *curvature of the Markov chain m* on the graph $\mathcal{T}$ is the greatest number χ_m such that

$$\chi_m \leq \kappa_m(T, R) \text{ for adjacent } T \text{ and } R.$$

Trivial observation

Under a distance-one random walk, the following is true for any finite metric d and any pair of points T, R:

$$\frac{-2}{d(T,R)} \leq \kappa(T,R) \leq \frac{2}{d(T,R)}.$$

For now, we consider three simplest random walks on various phylogenetic tree spaces.

- Metropolis-Hastings random walk: Choose a tree from the one neighbourhood and accept it with probability $\min(1, \frac{|N_1(T_{old})|}{|N_1(T_{new})|})$.
- Uniform random walk.
- Uniform p-lazy random walk, where p is the laziness probability.

Lower bounds

Theorem (G, Whidden, Matsen [2015])

Let T and R be adjacent trees. Then both the asymptotic curvature of the space with p-lazy uniform random walk and the curvature of the space with uniform random walk are at least

$$\kappa(T,R) \geq \frac{-n^2+2n}{3.5n^2-15n+16} \geq -2/5 \qquad \text{in rSPR space,}$$

$$\kappa(T,R) \geq -\frac{4}{n-1} \qquad \text{in DtT space,}$$

$$\kappa(T,R) \geq -\frac{4}{n-2} \qquad \text{in NNI space,}$$

$$\kappa(T,R) \geq -\frac{8}{n-1} \qquad \text{in rNNI space.}$$

The bounds are tight.

Upper bounds

Theorem (G, Whidden, and Matsen [2015])

Let T and R be adjacent trees. Then the curvature of the following spaces with uniform random walk satisfy

$$\kappa(T, R) \leq \frac{6n - 17}{3n^2 - 13n + 14} \quad \text{in rSPR space,}$$

$$\kappa(T, R) \leq \frac{1}{2(n - 1)} \quad \text{in DtT space,}$$

$$\kappa(T, R) \leq \frac{1}{2(n - 2)} \quad \text{in NNI space, and}$$

$$\kappa(T, R) \leq \frac{1}{n - 1} \quad \text{in rNNI space.}$$

The bounds are tight.

Life is good, at infinity

Theorem (G, Whidden, and Matsen [2015])

Let $\{T_n \mid n \in \mathbb{N}\}$ *and* $\{S_n \mid n \in \mathbb{N}\}$ *be two sequences of phylogenetic trees such that* $d(T_n, R_n) = 1$ *for all* n. *Then*

$$\lim_{n\to\infty} \kappa_n(T_n, S_n) = 0$$

*for the uniform random walk on the SPR graph**, *the* NNI *graph, the* rNNI*-graph, and the* DtT*-graph.*

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*For the SPR graph, we have to bound the size of the subtree which is getting moved.

Whidden and Matsen [2015]

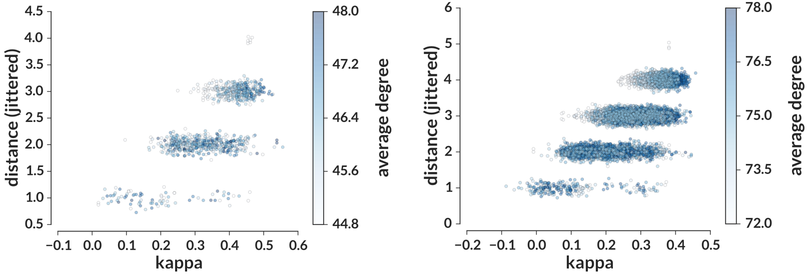

Figure: Scatter plot of $\kappa(\mathrm{MH}; T_1, T_2)$ values versus $d_{SPR}(T_1, T_2)$ for the rSPR graph. Colour displays the average degree of T_1 and T_2. Distance values randomly perturbed ("jittered") a small amount to avoid superimposed points.

Take-home message

$$1.001^{10000} = 21916.68\ldots$$

BUT

$$0.999^{10000} = 0.000045\ldots$$

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- The curvature of basic random walks is normally positive.
- Although the spaces flatten out when the number of taxa n grows, there always are negatively curved pieces.
- Importantly, the number of those pieces grows with n.

Thank you for your attention!

Yann Ollivier
Ricci curvature of Markov chains on metric spaces
J. Functional Analysis, 256, 3, 810–864, 2009

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Systematic Biology, doi:10.1093/sysbio/syv006, 2015

Chris Whidden and Frederick A. Matsen IV
Ricci-Ollivier curvature of two random walks on rooted phylogenetic subtree-prune-regraft graph
To appear in the proceedings of the *Thirteenth Workshop on Analytic Algorithmics and Combinatorics*, 2015

Alex Gavryushkin, Chris Whidden, and Frederick A. Matsen IV
Random walks over discrete time-trees
To appear on the *arXiv*, 2015

`https://github.com/gavruskin/tTauCurvature`