Learning Set Functions that are Sparse in Better Non-Orthogonal Fourier Bases

Bachelor Thesis

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Abstract

A recent line of work developed a family of algorithms for learning set functions efficiently under certain conditions. These algorithms exploit the sparsity of set functions in non-orthogonal Fourier domains. We contribute in two ways to this work. First, we introduce a new non-orthogonal Fourier transform and the associated extension to the mentioned algorithms. The new transform introduces weights along the Fourier basis vectors resulting in a better interpretable Fourier basis when we regard the Fourier domain as a Kernel space. The new resulting transform matrix also has a considerably lower condition number compared to its predecessors. Second, we provide implementations of six different types of set functions: Sensor placement tasks, preference functions for measuring contamination in water networks, preference elicitation in auctions, fitness functions, random forest regressors on binary input data and compiler flag optimization tasks, and use them to evaluate our novel algorithm.
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Numerous problems in machine learning on discrete domains involve learning so-called set functions \cite{1}. Set functions are mappings from subsets to the real numbers and appear naturally in many applications. For example in sensor placement tasks, where one wants to find most informative subset of sensors \cite{1}, or as the graph cut function, which associates with every subset of nodes in a weighted graph the sum of the edge weights that need to be cut to separate them \cite{2}, in recommender systems a set function can quantify the utility of every subset of items \cite{3}, in auction design every bidder can be modeled as a set function \cite{4}, and as fitness functions, which quantify the positive or negative effects of mutations on an organism \cite{5}.

But working with these functions is challenging, because of their exponential nature. Hence to make things tractable its crucial to exploit any structure available. One key property for efficiently learning set functions is sparsity in the Fourier domain \cite{1, 6, 7}. A recent line of work, aiming at porting core signal processing theory to the discrete set domain, derived multiple Fourier transforms for set functions \cite{8}. Applying those transforms on some relevant classes of set functions has been shown to result in a very sparse Fourier spectrum. Furthermore algorithms have been developed that compute these transforms efficiently, under certain conditions on the Fourier coefficients \cite{1, 9}. Still these transforms have issues, one of the most notable ones is their really high condition number. Furthermore it is still of great interest to discover new classes of set functions, which are sparse in the Fourier domains from \cite{8}.

**Contributions.** Our contributions from this work are twofold. First we present an extension to the algorithms from \cite{1} based on a novel Fourier transform. The new transform introduces weights along the Fourier basis vectors. When interpreting the Fourier basis as the kernel feature space for discrete sets, the introduction of weights allows for the definition of a much
1. **Introduction**

more interpretable similarity measure between the embedded samples. The resulting weighted Fourier basis has a considerably lower condition number compared to previous transforms, which could possibly help in reducing the susceptibility to noise. The second contribution is the testing of the newly introduced extension, and other algorithms from [1], on different classes of set functions. Some of these set functions contain noise, which is a problem, as due to the high condition number this could negatively effect the sparsity in the Fourier domains. Of the in total six function classes three were already evaluated in [1]: Sensor placement tasks, preference functions and auction elicitations. The other three classes are newly implemented and evaluated in this work: fitness functions, random forest regressors with binary input data and size of compiled programs with different flag activations.

In chapter 2 we will present the background knowledge necessary for understanding this work and in which context it was introduced. Then in chapter 3 we present our new Fourier basis and give a detailed description of the corresponding sparse set function Fourier transform (SSFT) derived from [1]. In chapter 4 we will then evaluate the sparsity of multiple transforms on the different classes of set functions to assess their practical relevance.
Chapter 2

Background

In this chapter we present various topics related to signal processing for discrete sets, machine learning and linear algebra necessary for understanding this work. First, we will briefly describe what a set function is, which is central for us, since in this work we talk about learning set functions. Then we will present two of the set function Fourier transforms derived from discrete-set signal processing theory [8]. After that we will explain what Fourier sparsity is and how it can help us to represent a set function in a compact manner. Finally, in the last two sections we will introduce the modified Tanimoto kernel and the definition and meaning of the condition number of a matrix. These last two concepts are crucial to derive and motivate the new Fourier transform we introduce in this work.

2.1 Discrete Set Function Fourier Transforms

In this section we present a brief, simplified derivation of two of the Fourier transforms for set functions associated with discrete-set signal processing (SP) theory [8]. Discrete-set SP ports core SP concepts, such as convolutions, Fourier transforms and shifts, to the discrete-set index domain. In contrast to discrete-time signal processing where one works with signals indexed by time, in discrete-set SP we work with set function signals indexed by subsets of a discrete set.

Definition 2.1 (Set Function) Let \( N = \{x_1, \ldots, x_n\} \) be a set of size \( n \) and let \( 2^N \) be the power set of \( N \), then a set function \( s \) is a function of the form

\[
s : 2^N \to \mathbb{R}; \quad A \mapsto s(A)
\]

(2.1)

and \( s \) can be identified with the signal vector

\[
s = (s(A))_{A \subseteq N}
\]

(2.2)
2. Background

of length $2^n$.

Note that to define the signal vector $s = (s(A))_{A \subseteq \mathbb{N}}$ we need to choose an order on the subsets. In discrete-time SP signals are ordered in ascending time, as there is no clear ascending order for subsets we need an alternative. As in [8], we choose the lexicographic ordering on the Cartesian product. For example, $n = 3$ yields the following ordering:

$$\{\}, \{x_1\}, \{x_2\}, \{x_1, x_2\}, \{x_3\}, \{x_1, x_3\}, \{x_2, x_3\}, \{x_1, x_2, x_3\}. \quad (2.3)$$

Discrete-set SP is derived from algebraic signal processing theory (ASP) [10, 11]. The aim of ASP is to enable the use of SP techniques to solve tasks such as coding, estimation, detection, compression, filtering and others, in other index domains other than the classical space or time domains. The axiomatic concept in ASP from which all others are derived is the shift operation.

**Discrete-set Shifts.** Recall the notion of shifts in the discrete-time index domain: Given a signal $(t(i))_{i \in \mathbb{N}}$ indexed by time, a shift by $x$ results in a signal $(t'(i))_{i \in \mathbb{N}} = (t(i-x))_{i \in \mathbb{N}}$. Similarly one can define a shift for signals indexed by subsets. Discrete-set SP defines multiple notions of shift in the set index domain. We now present two such shifts from [8] obtained from set union and difference operations.

**Definition 2.2 (Shift 3)** Let $(s(A))_{A \subseteq \mathbb{N}}$ be a set function signal defined on the powerset of $\mathbb{N}$ and $x_i \in \mathbb{N}$. Then the signal $s^{(3)}$ obtained by applying shift 3 on $s$ is of the form

$$s^{(3)} = (s^{(3)}(A))_{A \subseteq \mathbb{N}} = (s(A \setminus \{x_i\}))_{A \subseteq \mathbb{N}} \quad (2.4)$$

As one can see shift 3 results in a naturally delayed signal. Similarly we define shift 4.

**Definition 2.3 (Shift 4)** Let $(s(A))_{A \subseteq \mathbb{N}}$ be a set function signal defined on the powerset of $\mathbb{N}$ and $x_i \in \mathbb{N}$. Then the signal $s^{(4)}$ obtained by applying shift 4 on $s$ is of the form

$$s^{(4)} = (s^{(4)}(A))_{A \subseteq \mathbb{N}} = (s(A \cup \{x_i\}))_{A \subseteq \mathbb{N}} \quad (2.5)$$

Shift 4 results in a perfectly advanced signal. Note that shifts 3 and 4 have a corresponding shift matrix [8], which when multiplied with the signal vector results in the shifted signal vector. From shift 3 and shift 4 [8] then derives two different signal models, which we denote as models 3 and 4. In the following section we present the two Fourier transforms associated with models 3 and 4.
Fourier Transforms. In this section we present the Fourier transforms associated with the shifts 3 and 4. A proper notion of Fourier transform jointly diagonalizes all filter matrices derived from the shift [8]. These filter matrices and their construction are presented in detail in [8] and are omitted here. To note is that filters are shift equivariant linear mappings and that to diagonalize the filter matrices it is sufficient to diagonalize the shift matrices. The matrices \( \mathcal{F}^{(3)} \) and \( \mathcal{F}^{(4)} \) defined below diagonalize the matrices of shift 3 and shift 4 respectively and are thus Fourier transform matrices.

**Definition 2.4 (DSFT3)** The Fourier transform derived from shift 3 of a signal \( s = (s(A))_{A \subseteq N}, \) with \( |N| = n, \) is defined as

\[
\tilde{s}^{(3)} = \mathcal{F}^{(3)} s
\]

with \( \mathcal{F}^{(3)}_{B \setminus A} = (-1)^{|A| - |B|} i_{A \subseteq B} \) and \( \mathcal{F}^{(3)-1}_{A \setminus B} = i_{B \subseteq A}, \) resulting in Fourier and inverse Fourier transform matrices of the form

\[
\mathcal{F}^{(3)} = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \otimes n \quad \text{and} \quad \mathcal{F}^{(3)-1} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \otimes n
\]

where \( \otimes n \) denotes the n-fold Kronecker product.

Note that the DSFT3 defined here is not the same as introduced in [8], but the Fourier basis vectors only differ by a scalar product and thus both versions span the same space. The formula for computing the coefficient \( \tilde{s}^{(3)}(B) \) at a particular frequency \( B \subseteq N \) is then:

\[
\tilde{s}^{(3)}(B) = \sum_{A \subseteq B} (-1)^{|A| - |B|} s(A)
\]

and the formula to evaluate \( s(A) \) given the Fourier spectrum is then:

\[
s(A) = \sum_{B \subseteq A} \tilde{s}^{(3)}(B).
\]

**Definition 2.5 (DSFT4)** The Fourier transform derived from shift 4 of a signal \( s = (s(A))_{A \subseteq N}, \) with \( |N| = n, \) is defined as

\[
\tilde{s}^{(4)} = \mathcal{F}^{(4)} s
\]

with \( \mathcal{F}^{(4)}_{B \setminus A} = (-1)^{|A \cap B|} i_{A \subseteq B} \) and \( \mathcal{F}^{(4)-1}_{A \setminus B} = i_{A \cap B = \emptyset}, \) resulting in Fourier and inverse Fourier transform matrices of the form

\[
\mathcal{F}^{(4)} = \begin{bmatrix} 0 & 1 \\ 1 & -1 \end{bmatrix} \otimes n \quad \text{and} \quad \mathcal{F}^{(4)-1} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \otimes n
\]

where \( \otimes n \) denotes the n-fold Kronecker product.
2. Background

The formula for computing the coefficient \( \hat{s}^{(4)}(B) \) of a particular frequency \( B \subseteq N \) is then:

\[
\hat{s}^{(4)}(B) = \sum_{A \subseteq N, \ A \cup B = N} (-1)^{|A \cap B|} s(A)
\] (2.12)

and the formula to evaluate \( s(A) \) given the Fourier spectrum is then:

\[
s(A) = \sum_{B \subseteq N, \ A \cap B = \emptyset} \hat{s}^{(4)}(B)
\] (2.13)

As mentioned discrete-set SP associates the DSFT3 and DSFT4 with the signal models 3 and 4. Hence sometimes we will be referring to them as Fourier transforms w.r.t model 3 and 4 respectively. Note that equivalent forms of these two transforms were also derived when studying specific applications [5, 12, 13]. For example the Taylor series for fitness functions in [5] is equal to the DSFT3. Also in [12] the derived transform, introduced to compute marginal posterior probabilities in Bayesian networks, is equal to the DSFT4.

**Fourier Sparsity.** In this short section we introduce the concept of (Fourier) sparsity.

**Definition 2.6** A set function \( s \) is called \( k \)-sparse if

\[
\text{supp}(\hat{s}) = \{B : \hat{s}(B) \neq 0\} = \{B_1, \ldots, B_k\},
\] (2.14)

where \( \hat{s} \) is the Fourier spectrum of \( s \).

We call the set of frequencies associated with non-zero coefficients \( \text{supp}(\hat{s}) = \{B : \hat{s}(B) \neq 0\} \) the support of \( s \). Exactly learning a sparse set function is equivalent to finding its support and the values of the corresponding coefficients. We can then evaluate \( s \) at every index in time linear in \( k \). Thus in the case of \( k \ll n \) knowing the support of \( s \) and its corresponding coefficients is useful information, as we do not need an explicit look up table with \( 2^n \) entries or whatever costly way we had to evaluate \( s \). For example, querying set functions involving hyperparameter or compiler flag optimizations can be very costly.

**Sparse Set Function Transforms.** Even in the case of \( k \ll n \) a key challenge is to determine the support of \( s \) and its coefficients efficiently. By simply performing the naive Fourier transform via matrix multiplication we would still evaluate the whole set function and perform a prohibitive number of operations. Hence more efficient methods are needed to perform Fourier transforms for set functions with a sparse spectrum.

There are various different methodologies and algorithms for solving this
2.2 Modified Tanimoto Kernel

task, see [1] for a more in depth discussion of related work. In our case we apply the algorithms presented in [1], which we collectively denote as SSFT algorithms. For our purposes we need the algorithms performing the Fourier transforms 3 and 4. We will denote these algorithms as SSFT3 and SSFT4 respectively. Note that all SSFT algorithms have the same query and time complexity.

**Lemma 2.7 (SSFT queries and complexity)** [1, Theorems 10 and 11] Under the assumption that no cancellations between the Fourier coefficients occur, the algorithmic complexity of SSFT is $O(nk^2)$ and it requires $O(nk - k \log k)$ queries for $k$-sparse set functions.

Note that the time and query complexity depend directly on the sparsity of the set function, i.e., for SSFT to work it is expected that $k \ll 2^n$.

**Weighted Fourier Basis.** Consider a ground set $N$ and two subsets $A, B \subseteq N$. It turns out, that when introducing weights of the form $w_{BA}$ to each Fourier basis entry $(F)^{-1}_{AB}$, where $F^{-1}$ is a discrete-set Fourier basis, we obtain again a new Fourier basis [14]. We will exploit this fact in the next chapter by introducing a new Fourier basis with weights of this form. Later we will motivate the introduction of the weights. For that reason in the following two sections we present the modified Tanimoto kernels and the notion of condition number, which will be useful to motivate new Fourier bases.

### 2.2 Modified Tanimoto Kernel

In this section we introduce so called (modified) Tanimoto kernel [15], which encodes the Jaccard similarity between two sets. But first we give a brief introduction to kernel methods.

**Kernel Methods.** Kernel methods are often applied in machine learning for enabling the use of linear methods for solving non-linear tasks. The dataset is embedded in some higher dimensional space using an embedding function $\Phi: \mathbb{R}^d \rightarrow \mathbb{R}^k$, where our original samples are in $\mathbb{R}^d$ and $k > d$. The idea is that while the task is not solvable with linear methods in $\mathbb{R}^d$, it will be in $\mathbb{R}^k$.

With every embedding $\Phi$ there is an associated similarity measure, or kernel function, $\kappa$.

**Definition 2.8 (Similarity Measure)** Given an embedding function $\Phi: \mathbb{R}^d \rightarrow \mathbb{R}^k$, where $k > d$, a similarity measure $\kappa$ is a function

$$\kappa: \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}, \kappa(x, y) \mapsto \sum_{i=1}^{k} \Phi(x)_i \Phi(y)_i.$$  

(2.15)
2. Background

Then the task is solved in using the similarity measure and without actually calculating the embedding, i.e, by finding a closed form for \( \kappa \).

**Similarity between Sets.** A measure for representing the similarity between sets is the Jaccard similarity:

\[
J(A_1, A_2) = \frac{|A_1 \cap A_2|}{|A_1 \cup A_2|}.
\]  

(2.16)

Two sets are the more similar the more elements they have in common, normalized by the number of elements in both sets. This normalization is introduced to compensate for varying set sizes.

Motivated by this intuitive measure, we can define useful similarity measures based on the Jaccard similarity, such as the generalized Tanimoto kernel [15]. In this work we use a modified version of the Tanimoto Kernel

**Definition 2.9 (Modified Tanimoto kernel)** The modified Tanimoto kernel function \( \kappa \) encodes the similarity between two sets \( A_1, A_2 \) as

\[
\kappa(A_1, A_2) = \frac{2|A_1 \cap A_2|}{2|A_1 \cup A_2|}.
\]  

(2.17)

2.3 Condition Number

Let \( A \) be a matrix in \( \mathbb{R}^{n \times n} \) and \( x \) and \( b \) two vectors in \( \mathbb{R}^n \). Consider the linear equation \( Ax = b \). The condition number \( \text{cond} \) is a value associated with the matrix \( A \).

**Definition 2.10 (Condition Number)** Let \( A \in \mathbb{R}^{n \times n} \), the condition number of \( A \) is then defined as

\[
\text{cond}(A) = \|A\| \|A^{-1}\|.
\]  

(2.18)

\( \text{cond}(A) \) quantifies how sensitive the solution \( x \) is to perturbations in \( b \). To see this consider the following linear system:

\[
Ax + \delta x = b + \delta b,
\]  

(2.19)

where \( \delta b, \delta x \) are the absolute errors in \( b \) and \( x \) respectively. We then have the following inequality:

\[
\frac{\|\delta x\|}{\|x\|} \leq \text{cond}(A) \frac{\|\delta b\|}{\|b\|}.
\]  

(2.20)

One can see that given a relative error \( b \), the relative error in the solution can be up to \( \text{cond}(A) \) times that error. But also note that inequality (2.20) is only an upper-bound, i.e, the error is not bound to propagate with a factor of \( \text{cond}(A) \) to the solution.
Chapter 3

Weighted Fourier Transform for Set Functions

In this chapter we introduce a new Fourier transform. The transform we present, denoted as WDSFT3, is a weighted version of the DSFT3 transform shown in the background section. We will start by motivating the introduction of weights and then culminate in the specific weights. With those weights we will define the WDSFT3 transform. Finally we will present its associated SSFT algorithm, denoted as SSFTW3, for efficiently learning set functions that are sparse in the Fourier domain of WDSFT3.

3.1 Weighted DSFT3

In this section we first motivate the introduction of weights along the Fourier basis vectors of the inverse DSFT3, then we define the new Fourier transform WDSFT3.

**Fourier kernel space** To understand the motivation behind the weighted Fourier Transform we interpret (some) Fourier basis $F^{-1}$ as a kernel space for subsets. Recall from the background section the embedding function $\Phi$, we then have the feature space embedding

$$
\Phi : 2^N \rightarrow \mathbb{R}^{2^n}; \quad A \mapsto (F^{-1}_{AB})_{B \subseteq N}
$$

(3.1)

Recall also that for every embedding there is an associated similarity measure $\kappa$. Consider $F^{-1} = F^{(3)-1}$, for the embedding shown above the resulting similarity between two subsets $A_1, A_2$ is then

$$
\kappa(A_1, A_2) = 2^{|A_1 \cap A_2|}
$$

(3.2)

A useful kernel used for dealing with powersets is the Tanimoto kernel [14] presented in the background section. A kernel function very similar to it,
3. Weighted Fourier Transform for Set Functions

is the modified Tanimoto kernel we defined earlier. The Tanimoto kernel represents clearly a better similarity measure between subsets compared the one from equation (3.2). Hence we wish for a Fourier basis which results in such a similarity measure. Indeed there is a matrix $\mathcal{F}^{(W3)^{-1}}$ where the resulting similarity measure is equal to the modified Tanimoto kernel [14].

**Lemma 3.1** Consider $w_{BA} = \sqrt{3} |B| 2^{-|A|}$. For

$$
\mathcal{F}_{AB}^{(W3)^{-1}} = (w_{BA})_B \subseteq A
$$

(3.3)

we have that

$$
\kappa(A_1, A_2) = \frac{2^{|A_1 \cap A_2|}}{2|A_1 \cap A_2|}
$$

(3.4)

**Proof** The proof for this lemma was provided to us by the authors of [14]:

$$
\kappa(A_1, A_2) = \sum_{B \subseteq A_1 \cap A_2} w_{BA_1}w_{BA_2}
$$

$$
= \sum_{B \subseteq A_1 \cap A_2} \sqrt{3} |B| 2^{-|A_1|} \sqrt{3} |B| 2^{-|A_2|}
$$

$$
= 2^{-(|A_1|+|A_2|)} \sum_{B \subseteq A_1 \cap A_2} 3^{|B|}
$$

$$
= 2^{-(|A_1|+|A_2|)} \sum_{|B|=0}^{|A_1 \cap A_2|} \left( \frac{|A_1 \cap A_2|}{|B|} \right) 3^{|B|}
$$

$$
= 2^{-(|A_1 \cup A_2|+|A_1 \cap A_2|)} (3+1)|A_1 \cap A_2|
$$

$$
= \frac{2^{|A_1 \cap A_2|}}{2^{|A_1 \cup A_2|}}
$$

Note that the structure $\mathcal{F}^{(W3)^{-1}}$ is equal to the one structure the Fourier basis of DSFT3, the only difference is the, always non-zero, weight $w_{BA}$.

**Condition number of the weighted version.** As we saw in the background section another property one wishes from a matrix is a low condition number. The following lemma states the condition number of $\mathcal{F}^{(W3)}$. Note that $\text{cond}(\mathcal{F}^{(W3)}) = \text{cond}(\mathcal{F}^{(W3)^{-1}})$.

**Lemma 3.2** The matrix $\mathcal{F}^{(W3)}$ has a condition number of $\text{cond}(\mathcal{F}^{(W3)}) = \sqrt{3}^n$, where $2^n$ is the number of rows and columns of $\mathcal{F}^{(W3)}$.

**Proof** First recall the formula for the condition number $\kappa(A)$ of an arbitrary matrix $A$

$$
\kappa(A) = \|A\|_2 \cdot \|A^{-1}\|_2
$$

(3.5)
We have that \( \|A\|_2 = \sqrt{\max_{\lambda \in \sigma(A^T A)} \lambda} \). Where the value of the maximum eigenvalue \( \lambda_{\text{max}} \) can be easily computed using the identities \( U \otimes n^T = U^T \otimes n \), \((U \otimes U')(V \otimes V') = (UV \otimes U'V')\) and \( \sigma(U \otimes V) = \{ \mu \nu \mid \mu \in \sigma(U) \land \nu \in \sigma(V) \} \). We have

\[
\begin{pmatrix}
1 & 0 \\
-\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{3}}
\end{pmatrix}
\begin{pmatrix}
1 & 0 \\
-\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{3}}
\end{pmatrix}
= \begin{pmatrix}
1 & -\frac{1}{\sqrt{3}} \\
-\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{3}}
\end{pmatrix}
\]

(3.6)

which has eigenvalues of 2 and \( \frac{2}{3} \). With the same steps we see that \( F^{(W3)}\) has eigenvalues \( \frac{2}{3} \) and \( \frac{1}{2} \). Then we have \( \sqrt{3} = \frac{\sqrt{2}}{2} \).

This is a considerable improvement over the Fourier basis of the DSFT3. Analogously as above it can be shown that \( F^{(3)} \) has a condition number of \( \left( \frac{3 + \sqrt{5}}{2} \right)^n \). To get a feeling of the improvement, take for example \( n = 10 \). Then \( \kappa(F^{(3)}) \approx 15127 \) and \( \kappa(F^{(W3)}) = 243 \).

With the better interpretable Kernel similarity measure and the lower condition number we now have a “better” non-orthogonal Fourier basis.

WDSFT3. As we saw there are various advantages in using a weighted Fourier basis. We now define the new weighted Fourier transform.

**Definition 3.3 (WDSFT3)** The Fourier transform derived from introducing weights on \( F^{(3)} \) of a signal \( s = (s(A))_{A \subseteq N} \), with \( |N| = n \), in the discrete-set index domain is defined as

\[
\hat{s}^{(W3)} = F^{(W3)} s
\]

(3.7)

with \( F_{BA}^{(W3)} = (-w_{BA})^{|B| - |A|} i_{A \subseteq B} \) and \( F_{AB}^{(W3)} = w_{BA} i_{B \subseteq A} \), resulting in Fourier and inverse Fourier transform matrix of the form

\[
F^{(W3)} = \begin{bmatrix}
1 & 0 \\
-\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{3}}
\end{bmatrix} \otimes n \quad \text{and} \quad F^{(W3)^{-1}} = \begin{bmatrix}
1 & 0 \\
\frac{1}{2} & \frac{2}{\sqrt{3}}
\end{bmatrix} \otimes n
\]

(3.8)

where \( \otimes n \) denotes the n-fold Kronecker product.

The resulting Fourier and inverse Fourier transforms are then:

\[
\hat{s}^{(W3)}(B) = \sum_{A \subseteq B} (-1)^{|A| - |B|} \frac{1}{w_{BA}} \cdot s(A)
\]

(3.9)

\[
s(A) = \sum_{B \subseteq A} w_{BA} \cdot \hat{s}^{(W3)}(B)
\]

(3.10)

Note that for this Fourier transform, as for the previous two, there is an associated signal model. We denote this model as W3. Now that we have our Fourier transform we introduce the corresponding extension to the SSFT algorithms.
3. Weighted Fourier Transform for Set Functions

3.2 SSFTW3 Algorithm

Recall from the background section the definition of $k$-sparsity for set functions: A function is sparse if it has $k$ frequency components, i.e., if it has $k$ non-zero Fourier coefficients. Also recall that the aim of all SSFT algorithms is to calculate the support and Fourier coefficients of a sparse set function $s : 2^N \rightarrow \mathbb{R}$ with groundset $N = \{x_1, ..., x_n\}$ efficiently w.r.t. some Fourier transform.

In this section we will give a rough outline of how the SSFTW3 algorithm works and present the most important ideas and results. As all SSFT algorithms are identical in their structure, we will first present a rough outline of how they operate. Then from this skeleton algorithm we will instantiate the SSFTW3 algorithm. Note that all fundamental lemmas for implementing the SSFT3 algorithm were already presented in [1], we only need to do some minor adjustments as we have a weighted version of the basis of DSFT3.

Algorithm outline. Algorithm 1 presents the skeleton of a SSFT algorithm. Let $F$ be the transform matrix of some set function Fourier transform and $s_i : M_i \rightarrow \mathbb{R}$ a set function, where $M_i = \{x_1, \ldots, x_i\} \subseteq N$. We call $s_i$ is a restriction of $s$.

In short, the algorithm works the following way: It iterates once from 1 to $n$. At iteration $i$ it constructs the support of $s_i$ from the support of $s_{i-1}$ (lines 6, 7), we discuss the details later. Then by querying $s$ and solving a linear system of equations it determines the Fourier coefficients of $s_i$, i.e., it reconstructs $\hat{s}_i$ (lines 9, 10). Finally it stores the support of $s_i$ for the next iteration (lines 11, 12). At the $n$-th iteration we return $\hat{s}_n = \hat{s}$. Note that each $s_i$ is defined on $M_i$, thus at every iteration we add an element of $N$ to the domain of the restriction.

There are two main issues which have to be resolved to transform the skeleton algorithm to the SSFTW3 algorithm:

1. Let $F_{AB}^{-1}$ be the submatrix in Algorithm 1 (line 10) of $F^{-1}$ obtained by selecting the rows indexed by $A$ and columns indexed by $B$. Let $B$ be the support of $s$. To reconstruct $s$ we have to determine $A$ such that $F^{-1}$ is invertible.

2. We have to define the sequence of restrictions of $s$, i.e., we have to define $(s_0, \ldots, s_n)$. As one can see from the pseudocode at line 11 in algorithm 1, for later iterations we only consider the frequencies in the support of a restriction. Hence it must hold that, if a frequency is not in the support of $s_i$ then it, or a superset of it, isn’t in the support of $s_{i+1}$. In other words it must hold that

\[ \hat{s}_i(B) = \hat{s}_{i+1}(B) + \hat{s}_{i+1}(B \cup \{x_{i+1}\}) \]  \quad (3.11)
for all \(0 \leq i < n\). If the left side of the equation is zero, then the right side must be zero and so \(B\) and \(B \cup \{x_i\}\) cannot be in the support of \(s_{i+1}\). Of course this assuming that there are no cancellations on the right hand side. This is a condition that must hold for the SSFT algorithms to work.

In the next two sections we will solve these two issues.

**Algorithm 1** Sparse set function Fourier transform of \(s\)

```plaintext
1: \(M_0 \leftarrow \emptyset\)
2: \(s_0(\emptyset) \leftarrow s(I)\)
3: for \(i = 1, \ldots, n\) do
4: \(M_i \leftarrow M_{i-1} \cup \{x_i\}\)
5: \(B \leftarrow \emptyset\)
6: for \(B \in \text{supp}(\hat{s}_{i-1})\) do
7: \(B \leftarrow B \cup \{B, B \cup \{x_i\}\}\)
8: end for
9: \(s_A \leftarrow (s(A))_{A \subseteq A}\)
10: \(x \leftarrow \text{solve } s_A = \mathcal{F}_{AB}^{-1}x\) for \(x\)
11: for \(B \in \hat{B}\) with \(x_B \neq 0\) do
12: \(\hat{s}_{i}(B) \leftarrow x_B\)
13: end for
14: end for
15: return \(s_n\)
```

### 3.2.1 Determining the coefficients with known support

First, we start with the easier task to determine the Fourier coefficients of a set function knowing its support. Given the support, or a super set of it, \(B \supseteq \text{supp}(\hat{s})\) and an appropriate choice of \(A \subseteq N\), one can then exactly determine \(\hat{s}\), by solving the following system of linear equations:

\[
s_A = \mathcal{F}_{AB}^{(W3)^{-1}}s_B
\]  

(3.12)

Where, as before, \(s_A\) and \(\hat{s}_B\) denote the vectors of set function evaluations indexed by \(A\) and set function coefficients indexed by \(B\) respectively. \(\mathcal{F}_{AB}^{(W3)^{-1}}\) is the inverse Fourier transform matrix where we only selected the rows indexed by \(A\) and the columns indexed by \(B\). Note that all non-zero coefficients of \(\hat{s}\) are in \(\hat{s}_B\).

To compute the Fourier coefficients vector \(\hat{s}\) we need an appropriate choice of \(A\). Namely we want to select an \(A\) such that we can uniquely determine \(\hat{s}_B\), i.e, we want \(\mathcal{F}_{AB}^{(W3)^{-1}}\) to be invertible.
Let \( B = \{b_1, \ldots, b_k\} \subseteq 2^N \). We consider the associated sampling operator

\[
P_B : \mathbb{R}^{2^N} \rightarrow \mathbb{R}^k; \ s \mapsto s_B = (s_{b_1}, \ldots, s_{b_k})^T
\] (3.13)

**Lemma 3.4 (Sampling Lemma)** Let \( s \) be \( k \)-Fourier-sparse with \( \text{supp}(\hat{s}) = \{B_1, \ldots, B_k\} = B \). Then \( \mathcal{F}^{(W3)}_{BB}^{-1} \) is invertible and \( s \) can be perfectly reconstructed from the queries \( s_B = P_BS \). Namely, \( s = \mathcal{I}_B s_B \) with \( \mathcal{I}_B = \mathcal{F}^{(W3)}_{BB}^{-1} \mathcal{F}^{(W3)}_{BB}^{-1} \). 

**Proof** As \( s \) has Fourier support \( B \). We have that

\[
s = \mathcal{F}^{(W3)}_{2^N} \mathcal{F}^{(W3)}_{BB}^{-1} \mathcal{F}^{(W3)}_{BB}^{-1} \mathcal{F}^{(W3)}_{BB}^{-1} s_B
\] (3.14)

Applying the sampling operator on both sides yields

\[
s_B = \mathcal{F}^{(W3)}_{BB}^{-1} \mathcal{F}^{(W3)}_{BB}^{-1} \mathcal{F}^{(W3)}_{BB}^{-1} s_B.
\] (3.15)

What remains is to show that \( \mathcal{F}^{(W3)}_{BB}^{-1} \) is invertible. \( \mathcal{F}^{(W3)}_{BB}^{-1} \) is lower-triangular with diagonal elements at indices \((B,B)\) for \( B \subseteq N \). Hence \( \mathcal{F}^{(W3)}_{BB}^{-1} \) is lower-triangular and thus invertible. \( \square \)

Thus for SSFTW3 at lines 9-10 we will have \( A = B \).

### 3.2.2 Determining the sequence of restrictions

We have seen in the previous section that if we know the support of \( s \), we just have to solve a linear system of equations to determine the Fourier coefficients. Now what remains is to determine the support of a set function \( s \). For that purpose define a sequence \((s_0, \ldots, s_n)\) of restrictions. We use the following restriction on \( s \) as presented in [1]. Let \( M \subseteq N \) with \(|M| = m\) and \( L = N \setminus M \), we have

\[
s \downarrow_{L \cup 2^M} : 2^M \rightarrow \mathbb{R}; A \mapsto s(L \cup A)
\] (3.16)

Our sequence of restrictions is then

\[
(s_0 = s \downarrow_{L \cup 2^M}, s_1 = s \downarrow_{L \cup 2^M}, \ldots, s_{n} = s \downarrow_{L \cup 2^N}).
\] (3.17)

This restriction was first introduced in [1] to enable the SSFT3 algorithm. Since we are using a weighted version of the DSFT3 transform, it also works for us. This is shown formally by the following lemma, which relates the Fourier coefficients of a restriction with the coefficients of \( s \).

**Lemma 3.5** Modified from [1, Lemma 9]

\[
s \downarrow_{M \cup 2^M}^{(W3)}(B) = 2^{-|M|} \sum_{A \subseteq M} (\sqrt{3})^{|A|} s^{(W3)}(A \cup B)
\] (3.18)
3.2. SSFTW3 Algorithm

Where $M^c = N \setminus M$.

**Proof** We have $s \downarrow_{M^c \cup 2^M} (W3) (C) = s(C)$ per definition, for all $C \in 2^M$. Performing the Fourier expansion on both sides yields

$$
\sum_{B \subseteq C} \sqrt{3} |B| 2^{-|C|} s \downarrow_{M^c \cup 2^M} (W3) (B) = \sum_{B \subseteq M^c \cup C} \sqrt{3} |B| 2^{-|M^c \cup C|} s(B).
$$

(3.18)

(3.19)

(3.20)

(3.21)

(3.22)

(3.23)

From the above lemma follows the equality

$$
s \downarrow_{M^c \cup 2^M} (W3) (B) = \frac{1}{2} s \downarrow_{(M \cup \{x\}) \cup 2^{(M \cup \{x\})}} (B) + s \downarrow_{(M \cup \{x\}) \cup 2^{(M \cup \{x\})}} (B \cup \{x\})
$$

for some $x \in N \setminus M$. Note that this is exactly the property we wished for, as displayed in equation (3.11). Again, we now know that, assuming the right side doesn’t cancel, if the left side is zero, the two components on the right side must also be zero. So $B$ and $B \cup \{x\}$ cannot be in $\text{supp}(s \downarrow_{(M \cup \{x\}) \cup 2^{(M \cup \{x\})}} (W3))$. We then conclude that we can construct $B \supseteq \text{supp}(s \downarrow_{(M \cup \{x\}) \cup 2^{(M \cup \{x\})}} (W3))$ by performing the following union operation:

$$
B = \bigcup_{B \in \text{supp}(s \downarrow_{M^c \cup 2^M} (W3))} \{B, B \cup \{x\}\}
$$

(3.21)

Concretely, we can retrieve $s^{(W3)}$ by iterating through the chain of $n$ subproblems:

$$
\text{s} \downarrow_{N \cup 2^N} = \text{s} \downarrow_{N \cup 2^N} \downarrow_{N \setminus \{x_1\} \cup 2^{\{x_1\}}} \downarrow_{N \setminus \{x_2\} \cup 2^{\{x_2\}}} \cdots \text{s} \downarrow_{\emptyset \cup 2^N} = s^{(W3)}
$$

(3.22)

This under the assumption that no cancellations occur in the sum (3.18). Note that $s \downarrow_{N \cup 2^N} (\emptyset) = s(N)$, so in SSFTW3 we have $I = N$ at line 2. By applying the lemmas in this and the previous section we result in the SSFTW3 algorithm.

### 3.2.3 Efficient sampling

In the previous section we presented a rough outline of how the algorithm works. But in order to achieve the time and query complexity as in lemma (2.7) we need go in more detail.

In every iteration of the SSFTW3 algorithm we have to solve the linear system

$$
\text{s}_B = \mathcal{F}^{(W3) \downarrow_{BB}^{-1}} \text{s}_B
$$

(3.23)
for $s$. It turns out that at each iteration we can reuse some of the queries performed at the previous iteration. To be precise we can reuse exactly half of the queries. We introduce the notation $B + x = \{B \cup \{x\} : B \in \mathcal{B}\}$ for sets of subsets $\mathcal{B} \subseteq 2^N$ and $B_k = \text{supp}(s_{\downarrow_M^{t_k}})$ (W3). Further we observe that given $B_{i-1} = \text{supp}(s_{\downarrow_M^{t_{i-1}}})$ and $T_{i-1} = \mathcal{F}_{B_{i-1}}^{(W3)-1}$ we can compute $B_i$ from a linear system constructed from $T_{i-1}$.

**Lemma 3.6** Modified from [1, Lemma 8] Let $B = B_{i-1} \cup (B_{i-1} + x_i)$. We have $\text{supp}(s_{\downarrow_M^{t_i}}) \subseteq B$.

Let $q^y_i = (s(B))_{B_{i-1} + x_i}$ and $q^\top_i = (s(B))_{B_{i-1}}$. Then

$$\mathcal{F}_{BB}^{(W3)-1} = \begin{pmatrix} T_{i-1}^{-1} & 0 \\ \frac{1}{\sqrt{3}} T_{i-1}^{-1} & \frac{1}{\sqrt{3}} T_{i-1}^{-1} \end{pmatrix}$$

(3.25)

and the solution of

$$\begin{pmatrix} T_{i-1}^{-1} \\ \frac{1}{\sqrt{3}} T_{i-1}^{-1} \end{pmatrix} \begin{pmatrix} q_i^\top \\ q_i^\top \end{pmatrix} = \begin{pmatrix} q_i^\top \\ q_i^\top \end{pmatrix}$$

(3.26)

contains the Fourier coefficients of $s_{\downarrow_M^{t_i}}$ and is given by

$$q_i^\top = (T_{i-1}^{-1})^{-1} q_i^\top$$

and

$$q_i^\top = (T_{i-1}^{-1})^{-1} \frac{1}{\sqrt{3}} (2q_i^\top - q_i^\top).$$

(3.27)

**Proof** The proof is analogous to the one in [1]. Here we only list the most important differences. First as in [1] we introduce the functions $\Phi$ and $\rho$. Let $\varphi : 2^N \to \{0,1\}^n \subseteq \mathbb{R}^n$ be the mapping from sets to indicator vectors, i.e., for $A \subseteq N$, $\varphi(A)_i = 1$ if $x_i \in A$ and $\varphi(A)_i = 0$ if $x_i \notin A$. Let $\Phi$ denote the mapping from sets of subsets $A$ to indicator matrices, i.e., $\Phi(A) = (\varphi(A)^T)_{A \in A} \in \{0,1\}^{\mathcal{A} \times \mathcal{A}} \subseteq \mathbb{R}^{\mathcal{A} \times \mathcal{A}}$. Let,

$$\rho : \mathbb{R} \to \mathbb{R}; \quad a \mapsto \begin{cases} 1 & \text{if } a = 0, \\ 0 & \text{else.} \end{cases}$$

Then the first difference to [1] is the construction of the Fourier matrix. Which is to be expected since we use a different transform. Let $C_{AB}$ be a matrix indexed by elements of $2^N$ where $(C_{AB})_{AB} = 2^{-|A|\sqrt{3}|B|}$ for $A \in \mathcal{A}$ and $B \in \mathcal{B}$. With the introduced notation in place, and the fact that if $B_1 \subseteq B_2$ then $B_2 \cap B_1 = \emptyset$, we have

$$\mathcal{F}_{BB}^{(W3)-1} = \rho(\rho(\Phi(B))\Phi(B)^T) \odot C_{BB}.$$
We also observe that
\[ \Phi(B) = \left( \Phi(B_{i-1}) \DeclareMathOperator*{Phase}{Phase} \Phi(B_{i-1} + x_i) \right). \] (3.29)

With this insights and the introduction of \( C \) the proof becomes trivially similar to the proof of lemma 8 in [1]. \( \square \)

Let \( s_{i-1} := s \downarrow_{M^c_{i-1} \cup 2^{M^c_{i-1}}} \) and \( s_i := s \downarrow_{M^c \cup M} \). Recall that \( q_{i-1} = (s_{i-1}(B))_{B \in B_{i-1}} \) and \( s_{i-1}(B) = s(\{x_i \ldots x_n\} \cup B) \). From the definition of set function restriction, it follows that:

\[ s_i(B \cup \{x_i\}) = s(\{x_{i+1} \ldots x_n\} \cup (B \cup \{x_i\}) = s_{i-1}(B) \]

Which means that some evaluations of \( s_i \) are equal to evaluations of \( s_{i-1} \), hence:

\[ q^{x_i} = q_{i-1} \] (3.30)

we can then conclude that we can reuse queries from iteration \( i - 1 \) in iteration \( i \).
We evaluate the SSFTW3 algorithm together with SSFT4 and SSFT3 on six set function classes. The first three classes are the same as in [1]: Objective functions for sensor placement tasks, preference functions for contamination detection in water networks and functions representing simulated bidders in auctions.

After that we evaluate the three transforms on three new classes. First, we study the Fourier sparsity of empirical [16, 17] and simulated [18] fitness functions. After that we learn random forest regressors trained on binary input data obtained from [19]. Finally, we study set functions mapping subsets of gcc compiler’s optimization options to the size in bytes of the compiled program. The object file sizes were obtained using compiler gym [20].

Note that in all our experiments we constrained the SSFT algorithms to make at most 1000 set function query accesses per iteration. This implies that at most 2000 Fourier coefficients are returned. We also report the threshold we used for each experiment, i.e., the value below which a coefficient is considered as zero.

**SSFT+ algorithm.** Before presenting the results we briefly introduce SSFT+, a variation of the SSFT algorithms for mitigating the effect of cancellations. Recall that for the SSFT algorithms to work, we assume that the Fourier coefficients do not cancel out.

The SSFT+ algorithms were introduced in [1]. They work by modulating the coefficients of $s$ so that they don’t cancel by applying a one-hop filter on $s$. Then transforming the filtered function and attaining the true Fourier coefficients by applying the convolution theorem. The drawback is an increased query and time complexity. As always SSFT3+ and SSFT4+ refer to SSFT+ instantiated in the respective models.
4. Empirical Evaluation

4.1 Sensor Placement

The first set function class we evaluate was already studied in [1] for assessing the performance of the SSFT4 algorithm. Here we consider a discrete set of sensors located at different positions measuring a quantity of interest, e.g., temperature, amount of rainfall, or traffic data and want to find an informative subset of sensors subject to a budget constraint on the number of sensors selected.

In [1] the informativeness of a subset of sensors $A \subseteq N$ is quantified with the formula:

$$G(A) = \frac{1}{2} \log |I_{|A|} + \sigma^{-2}(K_{ij})_{i,j \in A}|,$$

where $(K_{ij})_{i,j \in A}$ is the submatrix of the covariance matrix $K$ that is indexed by the sensors $A \subseteq N$ and $I_{|A|}$ the $|A| \times |A|$ identity matrix. As said we want to find an informative subset of sensors constrained on the number of sensors. $G$ is approximately maximized by $A^+ \approx \arg \max_{A \subseteq N; |A| \leq d} G(A)$ [1].

We wish to learn $G$ by finding its support in the Fourier domain using the SSFT algorithms. Let $s$ be the Fourier-sparse surrogate of $G$. We then also maximize $s$: $A^+ \approx \arg \max_{A \subseteq N; |A| \leq d} s(A)$ and compute $s(A^+)$. As in [1] we use $G(A_{rand})$ as baseline, where $A_{rand}$ is a random subset of $d$ sensors.

In [1] three set functions were constructed this way for temperature measurements from 46 sensors at Intel Research Berkeley, for velocity data from 357 sensors deployed under a highway in California and for 167 detecting rainfall amounts [1].

**Interpretation of results.** As was already shown in [1] model 4 performs really well in the sensor placement tasks. Nevertheless model 3 is comparable to it for the datasets Rain and California, thus indicating that set functions of this class are also sparse w.r.t model 3. For the Rain dataset model 3 performs even slightly better than model 4. Only for Berkeley model 3 performs poorly. SSFTW3 performs reasonably well only on the Berkeley dataset, where it is better than model 3. But for datasets Rain and California it doesn’t compare to models 3 and 4.

4.2 Learning Preference Functions

Again we look at a class of set functions already discussed in [1]. We consider a class of preference functions that are used for the cost-effective contamination detection in water networks (citation in [1]). A more understandable explanation of the set function class is presented in [1]. Here we only mention that we want to determine a cost-effective subset of sensors, by quantifying
4.2. Learning Preference Functions

Figure 4.1: Comparison of learnt surrogate objective functions on submodular maximization tasks subject to cardinality constraints (x-axis); On the y-axis we plot the information gain achieved by the informative subset obtained by the respective method. Threshold at $1e^-3$.

the informativeness of each subset of sensors with a set function of the form

$$p : 2^N \rightarrow \mathbb{R}; A \mapsto \sum_{\ell=1}^L \max_{i \in A} r_{\ell i}$$

(4.2)

where $r$ is a matrix in $\mathbb{R}_{\geq 0}^{L \times n}$. Each row corresponds to an event (e.g., contamination of the water network at any junction) and the entry $r_{\ell i}$ quantifies the utility of the $i$-th sensor in case of the $\ell$-th event. We want to learn $p$.

We use the same $r \in \mathbb{R}^{3424 \times 12527}$ utility matrix as in [1]. For its source we refer to [1]. From this utility matrix we obtain subnetworks by selecting the columns that provide the maximum utility, i.e., we select the $|N| = n$ columns $j$ with the largest $\max_{i} r_{\ell i}$.

We applied the SSFT algorithm w.r.t models 3, 4 and W3 and show the amount of queries needed to retrieve all non-zero Fourier coefficients, the
4. Empirical Evaluation

Table 4.1: Comparison of model 4, 3 and weighted 3 sparsity of facility locations functions in terms of reconstruction error $\|p - p'\| / \|p\|$ for varying $|N|$ and threshold at $1e^{-3}$.

| $|N|$ | $\alpha$ | queries | time (s) | $k$ | $\|p - p'\| / \|p\|$ |
|------|----------|---------|---------|-----|----------|
| 10   | SSFT4    | 129     | 0.02    | 36  | 0.0      |
|      | SSFT3    | 113     | 0.03    | 65  | 0.08     |
|      | SSFT3+   | 1,466   | 0.21    | 279 | 0.02     |
|      | SSFTW3   | 1,024   | 0.13    | 1,023 | 0.0     |
| 20   | SSFT4    | 735     | 0.24    | 102 | 0.0      |
|      | SSFT3    | 1,379   | 0.25    | 577 | 0.17     |
|      | SSFT3+   | 26,411  | 2.34    | 1,999 | 0.036   |
|      | SSFTW3   | 11,024  | 2.06    | 1,999 | 0.82    |
| 50   | SSFT4    | 9,788   | 2.88    | 648 | 0.0      |
|      | SSFT3    | 27,421  | 5.10    | 1,999 | 2.3     |
|      | SSFT3+   | 613,913 | 70.48   | 1,999 | 2.26    |
|      | SSFTW3   | 41,024  | 14.27   | 1,999 | 1.0     |

number of coefficients retrieved, the execution time and the reconstruction error. The results can be seen in table 4.1.

Interpretation of results. Clearly models 3 and W3 do not perform as well as model 4. This is to be expected, since this class of set functions is by construction sparse w.r.t model 4 [1]. Only for $n = 10$ can SSFT3 achieve comparable results with low reconstructions errors. Also the observation that SSFT3+ has a lower reconstruction error than SSFT3 indicates that cancellations occur. This becomes even more clear for $n = 20$, where the reconstruction error of SSFT3 is significant, but still doesn’t reconstruct the maximum number coefficients, whereas SSFT3+ does.

SSFTW3 is not able to achieve any good results in this function class, indicating that the class is not sparse w.r.t model W3. Only for $n = 10$ we get a reconstruction error of 0, but this is just due to the fact that SSFTW3 reconstructed all $2^{10}$ coefficients. The only positive note being that there are apparently no cancellations.

4.3 Preference Elicitation in Auctions

In combinatorial auctions a set of goods $N = \{x_1, \ldots, x_n\}$ is auctioned to a set of $m$ bidders. Each bidder $j$ is modeled as a set function $b_j : 2^N \to \mathbb{R}$ that maps each bundle of goods to its subjective value for this bidder. The problem of learning bidder valuation functions from queries is known as the preference elicitation problem (citation in [1]). The experiment from [1], which we repeat with our SSFT algorithms, sketches an approach under the assumption of Fourier sparsity.

As described in [1] we resort to simulated bidders. Specifically, we use the multi-region valuation model (MRVM) from the spectrum auctions test
4.4. Fitness Functions

Table 4.2: Multi-region valuation model ($n = 98$). Each row corresponds to a different bidder type. Threshold at $1 \times 10^{-3}$.

<table>
<thead>
<tr>
<th>B. type</th>
<th>number of queries (in thousands)</th>
<th>Fourier coefficients recovered</th>
<th>relative reconstruction error</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>SSFT4</td>
<td>SSFT3</td>
<td>SSFTW3</td>
</tr>
<tr>
<td>local</td>
<td>4 ± 4</td>
<td>6 ± 1</td>
<td>89 ± 0</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>regional</td>
<td>17 ± 1</td>
<td>16 ± 2</td>
<td>89 ± 0</td>
</tr>
<tr>
<td>national</td>
<td>75 ± 0</td>
<td>22 ± 0</td>
<td>89 ± 0</td>
</tr>
</tbody>
</table>

suite (citation in [1]). In MRVM, 98 goods are auctioned off to 10 bidders of different types (3 local, 4 regional, and 3 national). We learn these bidders using the prior Fourier-sparse learning algorithms, including SSFT3+ and SSFT4+. Table 4.2 shows the results: means and standard deviations of the number of queries required, Fourier coefficients recovered, and relative error (estimated using 10,000 samples) taken over the bidder types and 10 runs.

Interpretation of results. Also in this case the set functions class is in sparser w.r.t. model 4. Cancellations occur for both models 3 and 4, but when applying the SSFT+ algorithms model 4 is still considerably better than model 3. SSFTW3 reaches the limit of computing 2000 coefficients, while having a huge relative error, which means that the underlying function is not sufficiently sparse for the algorithms to work.

4.4 Fitness Functions

Fitness functions, or fitness landscapes, map genotype to phenotype. The genotype of an organism is its complete set of genetic data. The phenotype is an observable trait. In our case it is a real number and a measure for fitness. For example, suppose we are interested in bacterial resistance to antibiotics. Given an ancestor genotype of the bacteria, we perform mutations on the bacteria, thus changing its genotype. We then, through experiments, measure the resistance to antibiotics after the mutation. This results in a fitness function mapping various genotypes of our bacteria to its phenotype (the antibiotic resistance).

Special cases of fitness functions are set functions. We then have a set $N = \{x_1, \ldots, x_n\}$ of “mutations” and a function $s : 2^N \rightarrow \mathbb{R}$ mapping from genotype to phenotype. For example $s(\{x_1, x_3\})$ is the fitness value if mutations $x_1$ and $x_3$ occurred in the genome. $s(\emptyset)$ is the fitness of the ancestor genotype, e.g., with no mutations.
In the following sections we will briefly introduce the fitness function datasets, describe them shortly and present our results. First we will present the results on the empirical fitness functions. Then we will present our results on simulated fitness functions. In our case we used the widely adopted NK-model [18] to simulate fitness functions.

4.4.1 Empirical Fitness Functions

In this section we study fitness functions generated from empirical studies. Since the ground sets of all of these fitness functions isn’t very large, we applied the “naive” discrete-set Fourier transform and simply multiplied the vectorized set function with the corresponding transform matrix. We did this for models 3, 4 and W3. We also transformed the set functions with the Walsh-Hadamard Transform (WHT), which is widely used for studying biological fitness functions [17, 21, 16]. We then plotted the scaled, average magnitude of all coefficients of a specific frequency cardinality.

The Poelwijk dataset. This dataset, created by the authors of [16], maps all mutations at 13 different positions in a protein to the brightness of the protein. The results of applying our transforms can be seen in figure 4.2

Collection of datasets. This collection of many combinatorially complete empirical biological fitness functions is presented in [17]. The single datasets are from different studies, for their respective sources we refer to [17]. In figure 4.3 we present our results.

Interpretation of results. As one can clearly see our transforms are not performing too well on the empirical fitness functions. Only in a few datasets
4.4. Fitness Functions

Figure 4.3: Magnitude of Fourier coefficients of various empirical fitness functions. On the x-axis we have the discrete-set “frequencies” in ascending order of cardinality, on y-axis the scaled absolute value of the corresponding coefficients.
4. Empirical Evaluation

such as Devisser, Hall, Khan and Weinreich one can see a resemblance of sparsity in the lower frequencies. Unfortunately this sparsity is not sufficient for the SSFT algorithms to reconstruct the function with a low reconstruction error, without using all frequencies. The WHT performs better, and while it is not the focus of this work it is to note that SSFT can be performed with the WHT [1], but significantly better algorithms exist [6].

4.4.2 Simulated Fitness Functions

As mentioned above we also transformed simulated set functions generated using the NK-model. The NK-model, first introduced in [18], is widely used as a fitness function surrogate. As explained in [22] a NK landscape, a fitness landscape generated with the NK-model, contains two parameters: \( n \) and \( k \). \( n \) is the size of the ground set which corresponds to a set \( N = \{x_1, \ldots, x_n\} \) of mutations. \( k \) describes the number of epistatic interactions. Epistasis can be understood as the dependence of the effect of a mutation from the presence or absence of other mutations [22]. So clearly \( 0 \leq k \leq n - 1 \), where \( k = 0 \) means that all mutations are independent from each other and \( k = n - 1 \) means that all mutations depend from each other.

It is easier to understand the role of the parameter \( k \) when looking at the fitness value \( NK(m) \) of a particular subset \( m \subseteq N \) [22]. Where we interpret \( m \) as an indicator sequence, which is 1 at index \( i \) if mutation \( x_i \) occurs and 0 otherwise.

\[
NK(m) = \frac{1}{n} \sum_{i=1}^{n} f_i(n_i(m))
\]  
(formula presented in [22]) with \( n_i : C(n) \rightarrow C(k+1), f_i : C(k+1) \rightarrow \mathbb{R} \) where \( C(n) \) is the set of all binary sequences of length \( n \), \( n_i \) outputs the indicator sequence for \( x_i \) and all mutations that interact epistatically with \( x_i \) from the input sequence \( s \) and \( f_i \) calculates the fitness contribution of the \( i \)-th epistatic component.

For example consider \( n = 3 \) and \( k = 1 \). Then we have \( N = \{x_1, x_2, x_3\} \).

Assume \( x_i \) and \( x_{i+1 \text{ mod } 3} + 1 \) build an epistatic component. The fitness value of \( s = [1,0,1] \), which corresponds to the set \( \{x_1, x_3\} \) is then

\[
NK([1,0,1]) = \frac{1}{3} (f_1([1,0]) + f_2([0,1]) + f_3([1,1])).
\]  
(4.4)

The larger \( k \) is the more variable and complex the NK landscape becomes, which means that the larger \( k \) becomes the more rugged the NK landscape is [22].

For our evaluation we created NK landscapes where the epistatic components where chosen randomly and each value of \( f_i \) was drawn at random from a normal distribution. The code implementation of the NK landscapes is based on the work of the authors of [23]. For our experiments we chose \( n = 10 \) and
4.5. Learning Random Forest Regressors

$k$ values from 2 to 4. As before we performed DSFT3, DSFT4, WDSFT3 and WHT via matrix multiplications. The results can be seen in figure 4.4. We also transformed NK landscapes with a noise component, those are on the right side of figure 4.4.

**Interpretation of results.** Looking only at the exact NK landscapes (left column) we can see DSFT3, DSFT4 and WHT perform quite well and behave equally regarding sparsity. The NK landscapes are very sparse for low $k$ values, but as expected get less and less sparse for larger $k$ as more and more randomness comes into play. Unfortunately the NK landscapes don’t seem to be sparse in the Fourier domain w.r.t model W3. WHT is the only transform that performs well for noisy NK landscapes, which is to be expected since the WHT matrix as defined in discrete-set SP theory [8] has a condition number of exactly one. This may explain why all transforms apart from WHT were not sparse for the empirical landscapes. Note that the plots in the noisy fitness landscapes for our transforms look fairly similar to the ones of the empirical fitness landscapes. This could indicate that noise is indeed the issue. Also consider that of course NK landscapes don’t model empirical landscapes perfectly [22].

A motivating argument for WDSFT3 was the low condition number and thus the hope of being less susceptible to errors, but fitness functions do not appear to be sparse w.r.t model W3 even in the noiseless case, so it’s hard to draw conclusions. Nevertheless the coefficient magnitude “shifts” to larger frequencies for model W3 too in the noisy landscapes, which could be an indication that its still strongly affected by noise.

4.5 Learning Random Forest Regressors

For our next function class we perform the Fourier transform(s) of a random forest regressor (RFR). Recall that given a dataset $D \in \mathbb{R}^{n \times d}$, with $n$ samples and $d$ features, and labels $y \in \mathbb{R}^n$ the RFR aims to learn the function $f : \mathbb{R}^n \to \mathbb{R}$, where $f(D_i) = y_i$. For this task we use a dataset mapping 81 features of 21263 different superconductors to their corresponding critical temperatures from [19]. The set function $s$ to learn for this task was constructed the following way: First we binarized the features in the dataset $D$, obtaining $D_{bin} \in \{0, 1\}^{n \times d'}$. Then we trained a RFR on $D_{bin}$ and $y$, obtaining a trained RFR $s$. The set function we learn is then $s : N \to \mathbb{R}$, with $N = \{x_1, \ldots, x_{d'}\}$.

Each feature was binarized independently from one another to $m$ bit vectors, by applying the binarization method presented in [24]. Consider a feature vector $v = D_{i,:}$. Let $a$ and $b$ be the minimum and maximum values respectively in $v$. We then split the interval $[a, b]$ in $m$
4. **Empirical Evaluation**

![Graphs showing empirical evaluation](image)

(a) $n = 10$, $k = 2$

(b) $n = 10$, $k = 2$ (noisy)

(c) $n = 10$, $k = 3$

(d) $n = 10$, $k = 3$ (noisy)

(e) $n = 10$, $k = 4$

(f) $n = 10$, $k = 4$ (noisy)

**Figure 4.4**: Avg. magnitude of all Fourier coefficients of frequencies of the same magnitude of NK landscapes. On the x-axis we have the frequency cardinality, on y-axis the scaled average absolute value of the corresponding coefficients.
4.5. Learning Random Forest Regressors

Table 4.3: Comparison of model 4, 3 and weighted 3 sparsity of random forest regressors in terms of reconstruction error $\|s - s'\|/\|s\|$ for varying parameters $m$, maxdepth and threshold at $1e^{-8}$.

<table>
<thead>
<tr>
<th>$m$</th>
<th>maxdepth</th>
<th>queries</th>
<th>time (s)</th>
<th>$k$</th>
<th>$|s - s'|/|s|$</th>
</tr>
</thead>
<tbody>
<tr>
<td>5</td>
<td>2</td>
<td>SSFTW3</td>
<td>396k</td>
<td>60.73</td>
<td>2000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>215k</td>
<td>52.16</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>220k</td>
<td>46.62</td>
<td>1000</td>
</tr>
<tr>
<td>5</td>
<td>3</td>
<td>SSFTW3</td>
<td>396k</td>
<td>46.75</td>
<td>2000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>295k</td>
<td>46.96</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>296k</td>
<td>38.37</td>
<td>1000</td>
</tr>
<tr>
<td>5</td>
<td>4</td>
<td>SSFTW3</td>
<td>396k</td>
<td>48.12</td>
<td>2000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>322k</td>
<td>46.36</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>326k</td>
<td>42.04</td>
<td>1000</td>
</tr>
<tr>
<td>10</td>
<td>2</td>
<td>SSFTW3</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>458k</td>
<td>86.97</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>474k</td>
<td>95.08</td>
<td>1000</td>
</tr>
<tr>
<td>10</td>
<td>3</td>
<td>SSFTW3</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>595k</td>
<td>104.02</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>610k</td>
<td>107.02</td>
<td>1000</td>
</tr>
<tr>
<td>10</td>
<td>4</td>
<td>SSFTW3</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT4</td>
<td>656k</td>
<td>102.22</td>
<td>1000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SSFT3</td>
<td>661k</td>
<td>121.74</td>
<td>1000</td>
</tr>
</tbody>
</table>

evenly spaced intervals

\[ [p_1 = a, p_2), [p_2, p_3), \ldots, [p_{m-1}, p_m = b]. \]  \hspace{1cm} (4.5)

Then naturally each entry of $v$ will be converted to a sequence of length $m$, with the $i$-th bit set to one if the entry is contained in the $i$-th interval. $D_{\text{bin}}$ will then be a matrix $\{0, 1\}^{n \times md}$.

Again we applied the SSFT3, SSFT4 and SSFTW3 algorithms. We did this for various values of $m$ and different maximal depth (maxdepth) values. The results can be seen in table 4.3.

**Interpretation of results.** Both SSFT3 and SSFT4 perform well for shallow trees, e.g. maximal depths of 2 and 3. However when the trees become deeper both of the algorithms struggle to reconstruct the set functions perfectly. For the case $m = 10$ and maxdepth = 4 the error of SSFT3 becomes too large, whereas for model 4 it’s considerably lower.

SSFTW3 does not perform well on this class of functions. For $m = 5$ it reconstructs the maximal amount of coefficients, but the relative error is still maximal. We omitted the results for $n = 10$ as this set function class is clearly not sparse w.r.t model W3.
4. **Empirical Evaluation**

**Table 4.4:** Comparison of model 4, 3 and W3 sparsity of object file size task in terms of reconstruction error $\|s - s'\|/\|s\|$ for varying $n$ and threshold at $1e-8$.

<table>
<thead>
<tr>
<th>$n$ queries</th>
<th>time (s)</th>
<th>$k$</th>
<th>$|s - s'|/|s|$</th>
</tr>
</thead>
<tbody>
<tr>
<td>SSFTW3</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>1,024</td>
<td>24.02</td>
<td>1,024 0.0</td>
</tr>
<tr>
<td>20</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td>100</td>
<td>failed</td>
<td></td>
<td></td>
</tr>
<tr>
<td>SSFT4</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>19</td>
<td>19.70</td>
<td>2 0.0</td>
</tr>
<tr>
<td>20</td>
<td>41</td>
<td>51.63</td>
<td>3 0.0</td>
</tr>
<tr>
<td>50</td>
<td>304</td>
<td>324.77</td>
<td>15 0.0009</td>
</tr>
<tr>
<td>100</td>
<td>1,238</td>
<td>1536.36</td>
<td>23 0.0011</td>
</tr>
<tr>
<td>SSFT3</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>19</td>
<td>24.02</td>
<td>2 0.0</td>
</tr>
<tr>
<td>20</td>
<td>43</td>
<td>55.34</td>
<td>4 0.0</td>
</tr>
<tr>
<td>50</td>
<td>272</td>
<td>342.37</td>
<td>15 0.0012</td>
</tr>
<tr>
<td>100</td>
<td>1,614</td>
<td>1783.37</td>
<td>30 0.0011</td>
</tr>
<tr>
<td>SSFT4+</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>6,349</td>
<td>7965.34</td>
<td>34 0.0004</td>
</tr>
<tr>
<td>100</td>
<td>148,686</td>
<td>270,455.60</td>
<td>143 0.0003</td>
</tr>
<tr>
<td>SSFT3+</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>8,178</td>
<td>8966.83</td>
<td>52 0.0004</td>
</tr>
<tr>
<td>100</td>
<td>timeout</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

## 4.6 Compiler Optimization Tasks

Another interesting class of set functions are mappings from a set of options flags of a compiler to various properties of the compiled program, such as size or execution time.

For our experiment we mapped a set of optimization flags of the gcc compiler to the size in bytes of the resulting compiled C program. As tool to extract this data we used compiler gym [20].

We then considered a set function $s : 2^N \rightarrow \mathbb{R}$ where $N = \{x_1, \ldots, x_n\}$ is a set of $n$ randomly chosen option flags. $s$ maps each subset of activated flags to the size of the compiled object file.

In table 4.4 you can see our results for different $n$. Note that some flags have more than one option, we just chose the default option.

**Interpretation of results.** This class of set functions seems particularly sparse w.r.t models 3 and 4. Furthermore as the reconstruction error is always zero there occur no cancellations. The impressive performance of SSFT4 and SSFT3 can be partly attributed to the observation, that most of the option flags do not affect the size of object file. Hence it could be more interesting to perform these transforms with programs susceptible to the chosen ground set of flags. However SSFT4+ and SSFT3+ achieve slightly better results for $n = 50$, so there appear to be some cancellations. SSFT4+ is also better than SSFT4 for $n = 100$, where it discovers more coefficients and has a smaller relative error. SSFT3+ for $n = 100$ timed out after we ran the experiment for three days.
SSFTW3 does not perform well. For $n = 10$ it reconstructs all coefficients. We omitted results for greater $n$ as the functions are clearly not sparse w.r.t model W3.
We have implemented a new sparse set function Fourier transform and evaluated its performance, together with other algorithms of the same family, on multiple classes of set functions.

When looking at the Fourier space as a kernel space the WDSFT3 seems a more sensible choice compared to the plain unweighted non-orthogonal transforms. However SSFTW3 does not perform well on any of our set function classes. For the case of the exact function classes, such as the sensor placement task, auction elicitation functions, preference functions and object file sizes, the set functions were simply not sparse enough in the Fourier domain of DSFTW3. Only for one of the sensor placement tasks was it comparable to SSFT3 and SSFT4. In the case of the empirical fitness landscapes one could attribute the poor performance to noise in the signal. But still even the noiseless NK-landscapes were dense w.r.t model W3, which suggests that the noise is not the only issue. Relevant set functions that are sparse w.r.t model W3 remain to be discovered. The conjecture that the sparsity w.r.t model W3 is less negatively affected by noise in the signal, because of the lower condition number, also remains to be confirmed or denied, as we couldn’t observe any sparsity.

On the other hand most of the newly implemented function classes: the exact NK landscapes, object file size functions and random forest regressors, appear to be very sparse w.r.t models 3 and 4. Which further motivates the study of non-orthogonal transforms as in [8].
Acknowledgements

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