Interpolation (in Chemistry)

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Motivation

Potential energy surfaces

- Underlying function expensive
- Intermediate values required

Curve fitting

- Simpler / representative function
- Computationally more efficient evaluation of arbitrary functions
- Analyse coefficients
 - Curvature of potentials
 - Particle diffusion

Typical approach

1D case

- Polynomials (possibly piecewise)
 - Cubic functions, mostly
- Differentiable, and derivatives are used for boundary conditions
- Simple functional form: fast

Higher dimensional case

- Nearest neighbor value (fast, and increasingly efficient in higher dimensions)
- Basis functions
 - Radial basis function (RBF) in scipy
 - Hard to accelerate
- Volume "close by" decreases quickly with higher dimensions
 - Careful as to whether it makes sense at all

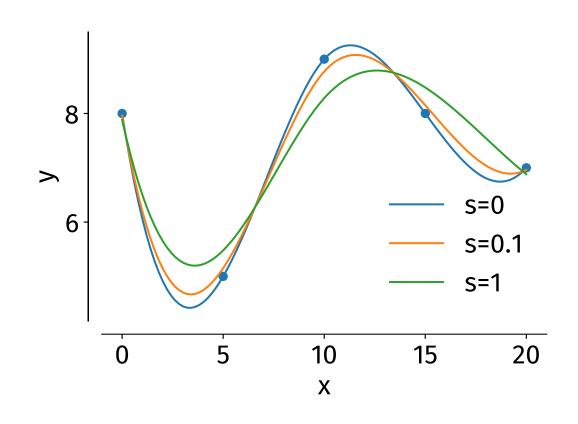
Main classes

Exact

- At the reference points, the interpolant has the reference values
- Prone to overfitting
- Noise problematic
- Can be numerically unstable

Approximate

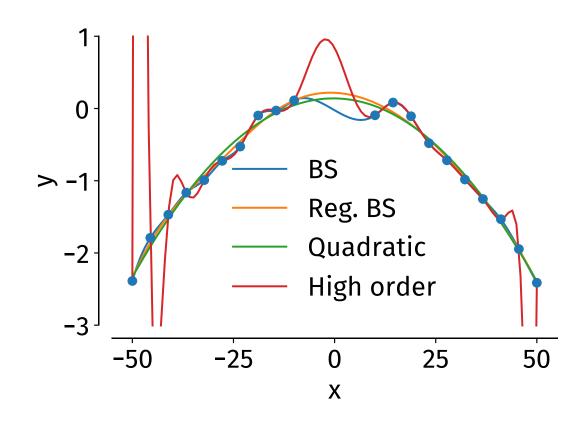
- (Almost) close to the reference values
- More regularized (Parameter s)
- Noise acceptable
- If oversimplified: wrong results



Overfitting

Danger of misleading results

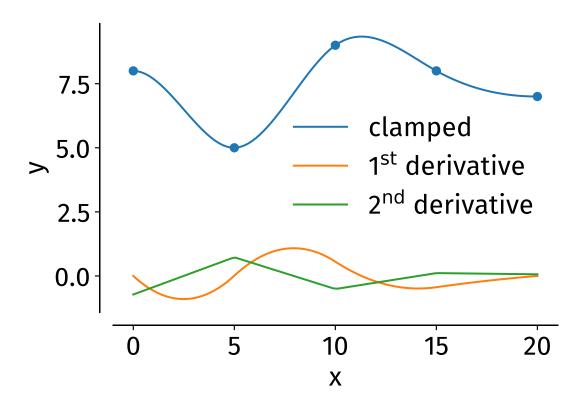
- High order polynomials are ill-conditioned
 - Runge's phenomenon
 - Do not pick them
- Best fit comes from the underlying system
 - Here: quadratic model
- Piecewise B-splines (BS)
 - Well-behaved but not error free
 - At least fewer numerical errors
- Regularized B-splines (Reg. BS)
 - Less subject to noise



Families

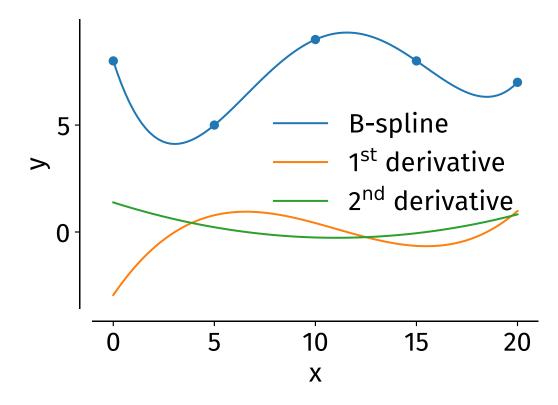
Cubic splines

- Piecewise polynomials
- Match first and second derivative
- Only first derivative smooth
- No requirement for particular spacing



B-spline

- Piecewise polynomial order n
- Match n-2 first derivatives
- Control points rather than data points
- No requirement for particular spacing



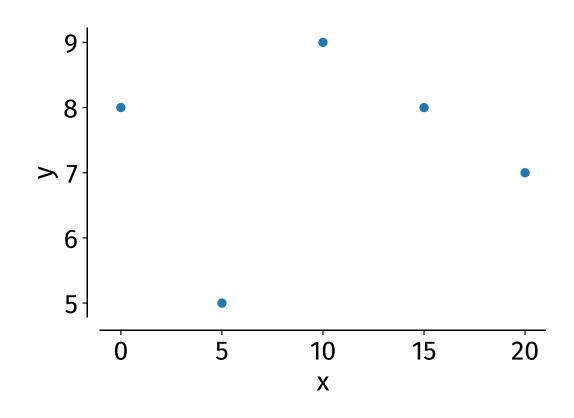
Python

Interpolation

- scipy.interpolate
- Many interfaces available

Groups

- Cubic splines (Exact)
- B-splines (Approximate)



Python: cubic splines

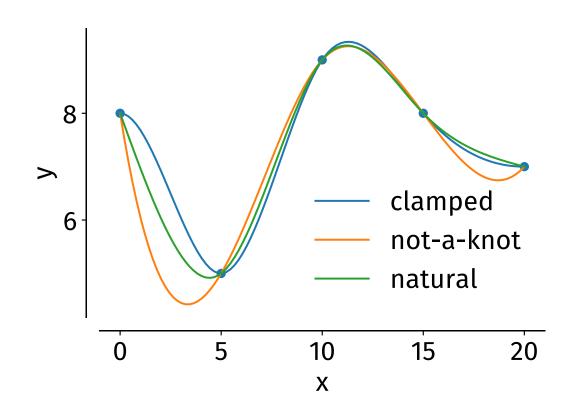
Code

```
import scipy.interpolate as sci
import numpy as np

xs = (0, 5, 10, 15, 20)
ys = (8, 5, 9, 8, 7)

xss = np.linspace(0, 20, 100)
plt.scatter(xs, ys)
cspline = sci.CubicSpline(xs, ys, bc_type="not-a-knot")
plt.plot(xss, cspline(xss))
```

- Boundary conditions important
 - clamped: First derivative 0
 - not-a-knot: first and second polynomial are the same
 - natural: Second derivative 0
 - *periodic*: If data is periodic
- Object can be called like a function



Python: B-splines

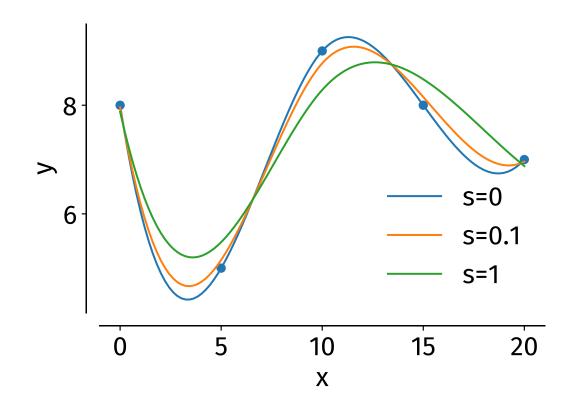
Code

```
import scipy.interpolate as sci
import numpy as np

xs = (0, 5, 10, 15, 20)
ys = (8, 5, 9, 8, 7)

xss = np.linspace(0, 20, 100)
plt.scatter(xs, ys)
bspline = sci.UnivariateSpline(xs, ys, s=0.1)
plt.plot(xss, bspline(xss))
```

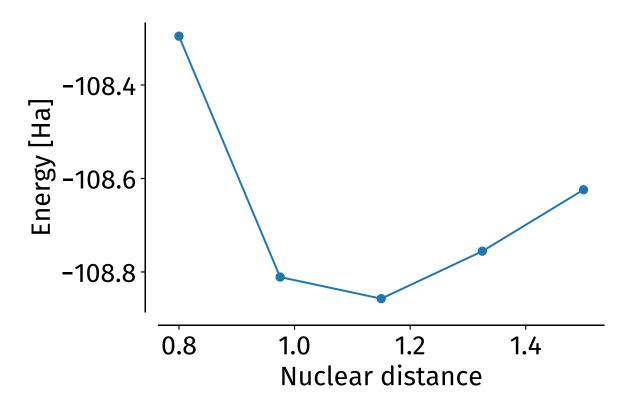
- s as regularizer
- By default: cubic B-splines
- Object can be called like a function



Python: Example

Task

- Find minimum
- Optimizer of unknown cost
- Find fixed-cost alternative

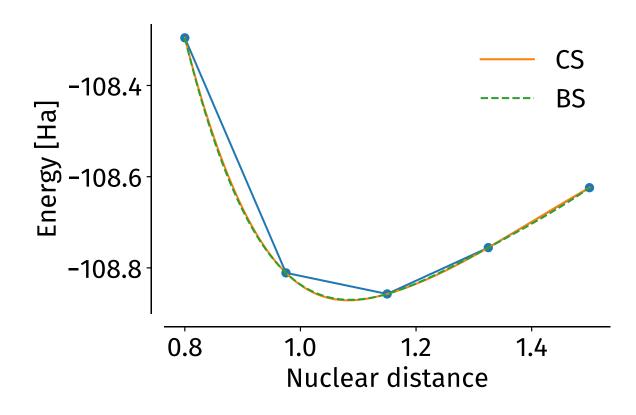


Python: Example

Task

- Find minimum
- Optimizer of unknown cost
- Find fixed-cost alternative

```
import scipy.interpolate as sci
cspline = sci.CubicSpline(xs, ys)
print (cspline.derivative().roots())
[1.08307817 1.75348628]
import scipy.interpolate as sci
bspline = sci.UnivariateSpline(xs, ys, s=1, k=4)
print (bspline.derivative().roots())
[1.08593233]
sco.minimize(energy_N2, x0=1.)
      fun: -108.86800502696096
 hess_inv: array([[0.14851732]])
      jac: array([5.7220459e-06])
  message: 'Optimization terminated successfully.'
     nfev: 24
      nit: 6
     njev: 8
   status: 0
  success: True
        x: array([1.08912625])
```



Python: 2D

Interpolation on grid

- Bivariate spline RectBivariateSpline

Interpolation on irregular points

- interp2d
 - Linear mode: not smooth
 - Cubic mode: slow

Other tools in brief

Genetic algorithms

- Large-scale optimisation problem scipy, DEAP
- Automatable optimisation

Automatic differentiation

- Get derivatives of python code autograd
- No need to derive explicit expressions

Symbolic algebra

- Build mathematical expressions in code sympy
- Reduces errors for long equations

Genetic Algorithms

Global Optimization

- Find minimum with little knowledge of search space
- Inspired by evolution
 - Genome Vector describing the solution
 - Population Set of trial solutions
 - Mutation Random change of an existing solution
 - Crossover Combine features of two solutions
 - Selection Survival of the fittest
- Requirements
 - Fitness function (Target objective)
 - Representation (Solution vector or larger)
 - Random solutions
- When to use
 - Medium dimensionality
 - Human time available
- When not to use
 - Classification

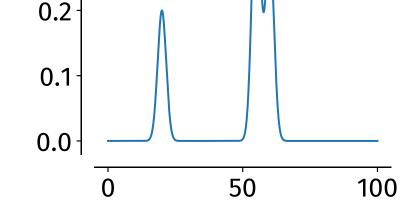
Genetic Algorithm: Example

Global Optimization

- Find three peaks

```
import numpy as np
import scipy.optimize as sco
xs = np.linspace(0, 100, 1000)
def func(xs, a, b, c, d, e, f):
   result = 0
   for scale, position in ((a, b), (c, d), (e, f)):
       result += scale * np.exp(-0.2 * (xs - position)**2)
   return result
def residuals(x0, xs, ys):
   return np.abs(func(xs, *x0) - ys).sum()
bfgs = sco.minimize(residuals, x0=(0.1, 10, 0.1, 20, 0.1, 30), args=(xs, ys), method="BFGS")
print (f"BFGS used {bfgs.nfev} evaluations and has accuracy {residuals(bfgs.x, xs, ys)}")
genetic = sco.differential evolution(residuals,
                                     args=(xs, ys),
                                     bounds=((0,1), (0, 100), (0,1), (0, 100), (0,1), (0, 100)))
print (f"GA used {genetic.nfev} evaluations and has accuracy {residuals(genetic.x, xs, ys)}")
```

BFGS used 1132 evaluations and has accuracy 27.715548328799127 GA used 24807 evaluations and has accuracy 5.6151293195716914e-14



0.4

0.3

Automatic differentiation

Core idea

- Any code is a function f(x) -> y
- Follow program code, apply chain rule and get derivatives

When to use

- Machine learning (how to improve model?)
- Optimization without explicit gradients
- Derivatives to complex code

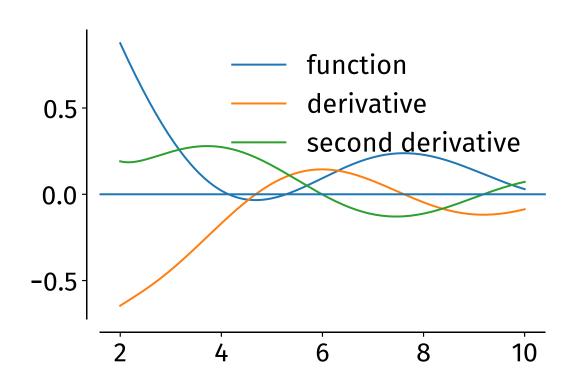
```
import autograd.numpy as np
from autograd import elementwise_grad as egrad

def function(xs):
    result = xs * 0
    for i in range(2):
        result += np.sin(xs**i) / xs
    return result

xs = np.linspace(2, 10, 1000)
plt.plot(xs, function(xs), label="function")
plt.plot(xs, egrad(function)(xs), label="derivative")
plt.plot(xs, egrad(egrad(function))(xs), label="second derivative")
```

Library

- autograd



Symbolic algebra

Core idea

-0.4391742758521222

- Mathematical expressions as code
- Analytical differentiation or integration algorithms
- In python: can be mixed with other code components
- Switch between *numpy* functions and mathematical expression

```
import sympy
x = sympy.Symbol('x')
function = 0
for i in range(2):
    function += sympy.sin(x^{**}i) / x
function
derivative = sympy.diff(function)
derivative
\cos(x) \sin(x) \sin(1)
1 = sympy.utilities.lambdify(x, derivative)
1(3)
```

Summary

Interpolation

- B-splines
- Cublic splines

Other tools

- Genetic algorithms
- Automatic differentiation
- Symbolic algebra





