Introduction to Machine Learning for Molecules and Materials

Matthias Rupp

Fritz Haber Institute of the Max Planck Society, Berlin, Germany

2017 NYU Shanghai Summer School on Machine Learning in the Molecular Sciences June 12–16, Shanghai, China













Outline

- 1. Introduction to machine learning overview, basic concepts, some applications
- 2. Learning with kernels kernel ridge regression, Gaussian process regression
- 3. Property prediction applications, examples, representation
- 4. Practical session hands-on exercises using qmmlpack

Machine learning

Machine learning (ML) studies algorithms whose performance **improves** with data ("learning from experience"). Mitchell, McGraw Hill, 1997



- widely applied, many problem types and algorithms
- ullet systematic identification of regularity in data for prediction & analysis
- interpolation in high-dimensional spaces
- inductive, data-driven; empirical in a principled way
- connections to statistics, mathematics, computer science, physics, . . . example: information theory

Literature

Conferences:

- Annual Conference on Neural Information Processing Systems (NIPS)
- International Conference on Machine Learning (ICML)
- Conference on Learning Theory (COLT)

Textbooks:

- Vapnik: Nature of Statistical Learning Theory, Springer, 2001
- Duda, Hart, Stork: Pattern Classification, Wiley, 2001
- Bishop: Pattern Recognition and Machine Learning, Springer, 2006
- Hastie, Tibshirani, Friedman: Elements of Statistical Learning, Springer, 2003

Examples of machine learning applications

brain-computer interfaces

natural language processing

recommender systems, advertising

fraud detection, network security

• robotics, autonomous vehicles

• image processing, computer vision

games

oil industry / geology

. . .

flipper; dictation Google translate

burglar example

paintings

Gaussian processes

molecular and materials sciences, bioinformatics

Types of problems

Unsupervised learning: Data do not have labels

Given $\{x_i\}_{i=1}^n$, find structure

dimensionality reduction

Burges, now Publishers, 2010

Supervised learning: Data have labels

Given $\{(x_i, y_i)\}_{i=1}^n$, predict \tilde{y} for new \tilde{x}

- novelty detection
- classification
- regression

Semi-supervised learning: Some data have labels

Given $\{(x_i, y_i)\}_{i=1}^n$ and $\{x_i\}_{i=1}^m$, $m \gg n$, predict \tilde{y} for new \tilde{x}

Types of problems

Matrix completion:

Given a partially occupied matrix, find missing elements

Example: ligands versus protein receptors

Active learning: Algorithm chooses data to label

Choose *n* data $\{x_i\}_{i=1}^n$ to predict \tilde{y} for new \tilde{x}

Reinforcement learning: Algorithm acts based on rewards

Given a state space, algorithm learns to maximize rewards for its actions

Online learning: Algorithm predicts data as they arrive

Stream of data to predict, minimize overall error

Covariate shift: Algorithm adapts to changing data

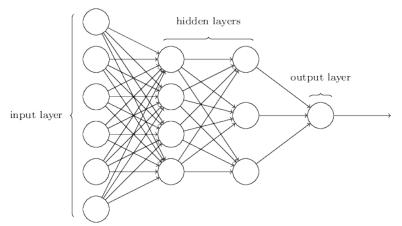
Predicted data come from a different distribution than training data

Algorithms

- artificial neural networks
- random forests
- support vector machines
- kernel ridge regression
- Gaussian processes
- principal component analysis
- symbolic regression
- many others...

- $\to \mathsf{Prof.} \ \mathsf{Tuckerman} \ (\mathsf{afternoon})$
 - \rightarrow Prof. Zhang (tomorrow)
- Cristianini & Shawe-Taylor, 2000
 - \rightarrow second lecture
 - \rightarrow second lecture
 - Jolliffe, 2004
 - Schmidt, Lipson, 2009

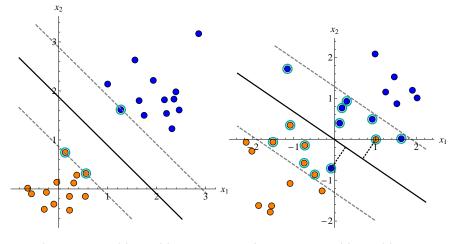
Artificial neural networks



$$f(x_{i,j}) = h\left(\sum_{k=1}^{n_i} w_{i-1,k} f(x_{i-1,k})\right)$$

- parametric model
- universal function approximator
- training via non-convex optimization
- → Prof. Tuckerman

Support vector machines



linear separable problem

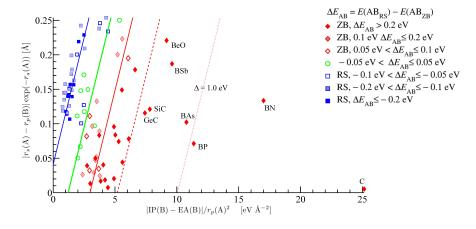
linear inseparable problem

maximal margin plane bisects (reduced) convex hull closest points

Ivanciuc: J. Chem. Inf. Model. 40, 1412, 2000; Bennett, Campbell: SIGKDD Explor. 2, 1, 2000

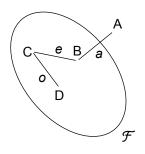
Symbolic regression

- stochastic search in the space of analytic functions
- fast, interpretable models



Schmidt, Lipson, Science, 5923, 2009; Ghiringhelli et al, Phys. Rev. Lett., 2015

Learning theory



prediction error =
 approximation error a

+ estimation error e

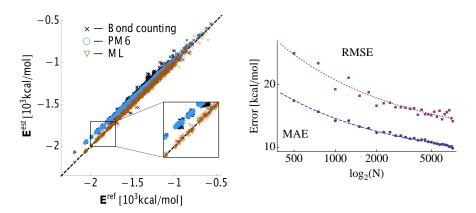
+ optimization error o

 $\mathcal{F}=$ model class, A= true model, B= best model in class, C= best identifiable model (data), D= best identifiable model (optimization)

Changes in size of $\mathcal{F} \Leftrightarrow a$ vs. $e \Leftrightarrow bias$ -variance trade-off

Example: predicting atomization energies

- 7 165 small organic molecules (H,C,N,O,S; 1–7 non-H atoms)
- DFT PBE0 atomization energies
- ullet today, errors are $\sim 0.5\, kcal/mol$ for this dataset



Rupp, Tkatchenko, Müller, von Lilienfeld: Phys. Rev. Lett., 2012

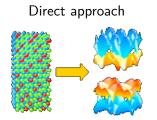
Design: the inverse problem

Find a molecule or material with given properties

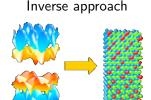
Example:

Maximize binding constant p K_i to PPAR γ , with aqueous solubility log S < 0, at T = 37°C and pH = 7.2.

Assumption: Determining properties is possible, but expensive ("oracle")



screen compound collections map structure to property



design compounds map property to structures

Figure: Franceschetti, Zunger: Nature, 60, 1999

Confidence estimates

"It is not the estimate [...] that matters so much as the degree of confidence with the opinion"

Taleb, Random House, 2004

Known in cheminformatics as **domain of applicability**: How to determine whether new data x are in the interpolation region?

Quantitatively: How far away is x from the training data?

- ullet naive approaches can help as filters ${\sf variable\ ranges} o {\sf blackboard}$
- distance alone is insufficient in high-dimensional spaces \rightarrow blackboard
- with the usual i.i.d. assumption in ML, this problem does not exist

Sushko et al.: J. Chem. Inf. Model., 2094, 2010; Sushko et al.: J. Chemometr., 202, 2010

Tendencies in ML for experimental versus computed data

experimental

- fewer data
- strong noise
- "integrated" properties descriptors
- enrichment in screening
- limited by synthesis
- cheminformatics quantitative structure-activity/ property relationships

computed

- more data
- no noise
- dependence on atom coordinates unique representations
- fast and accurate predictions
- limited by approximations
- interpolation of ab initio data quantum mechanics / machine learning models

Nomenclature

The words *descriptor* and *fingerprint* originate from cheminformatics.

Descriptor: ("descriptive parameter")

Any numerical encoding of a (structural) property of a molecule

"The molecular descriptor is the final result of a [...] mathematical procedure..." (Todeschini & Consonni, Wiley, 2009)

Often a vector of **heterogeneous** properties, selected ad hoc

Fingerprint: (subclass of descriptors)

Fixed-length (bit) pattern characterising a molecule

Usually homogeneous and topology-based (substructure fingerprints)

Representation: (subclass of descriptors)

Fulfills theoretical requirements for accurate predictions

Introduced to distinguish from ad hoc descriptors

Descriptors

- computable properties in vector form; graph kernels
- used for experimental properties in cheminformatics
- use chemical abstractions, typically not unique and discontinuous
 best for "integrated" properties

1-pentyl acetate

- Bonds in longest chain: 7
- Rotatable bonds: 4
- Negative partial charge surface fraction: 0.13
- Hydrogen bond acceptors: 1

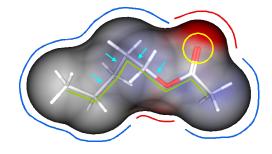


Figure: Michael Schmuker

Todeschini, Consonni: Handbook of Molecular Descriptors, Wiley, 2009; Rupp, Schneider, Schneider: J. Comput. Chem., 108, 2008.

Representations

- numerical encoding of atomistic system for accurate interpolation
- together with kernel, defines space / basis functions

Requirements

- invariant: against transformations preserving the property in particular translation, rotation, homonuclear permutations
- unique: different in property ⇒ different in representation allows reconstruction of system
- **smooth**: continuous, ideally differentiable works together with ML; needed for forces
- general: encode any system, including molecules and crystals
- fast: cheaper to compute than reference method
- efficient: supports learning by requiring few reference data

Sources of data

experimental data

Literature

Databases:

- PubChem (pubchem.ncbi.nlm. nih.gov, >90 M compounds)
- Online Chemical Database (ochem.eu, >1.3 M records)
- Springer Materials
- Cambridge Crystallographic Database

computed data

Literature

Databases:

- Materials Project (materialsproject.org)
- Novel Materials Discovery (nomad-coe.eu)
- Open Quantum Materials Database
- AFLOWLib

Summary

- machine learning finds regularity in data for analysis or prediction, improving with more data
- there are many problem types and algorithms
- it can predict experimental and computational outcomes