

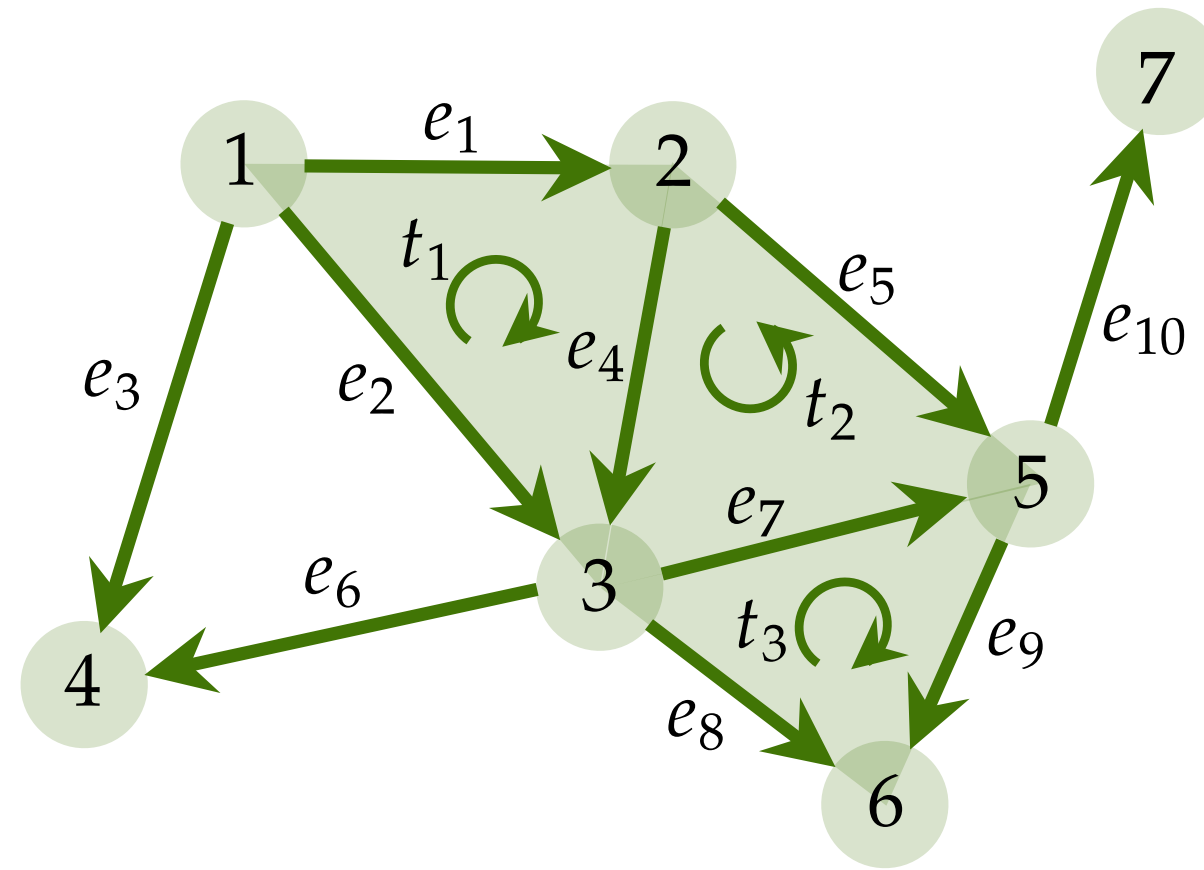
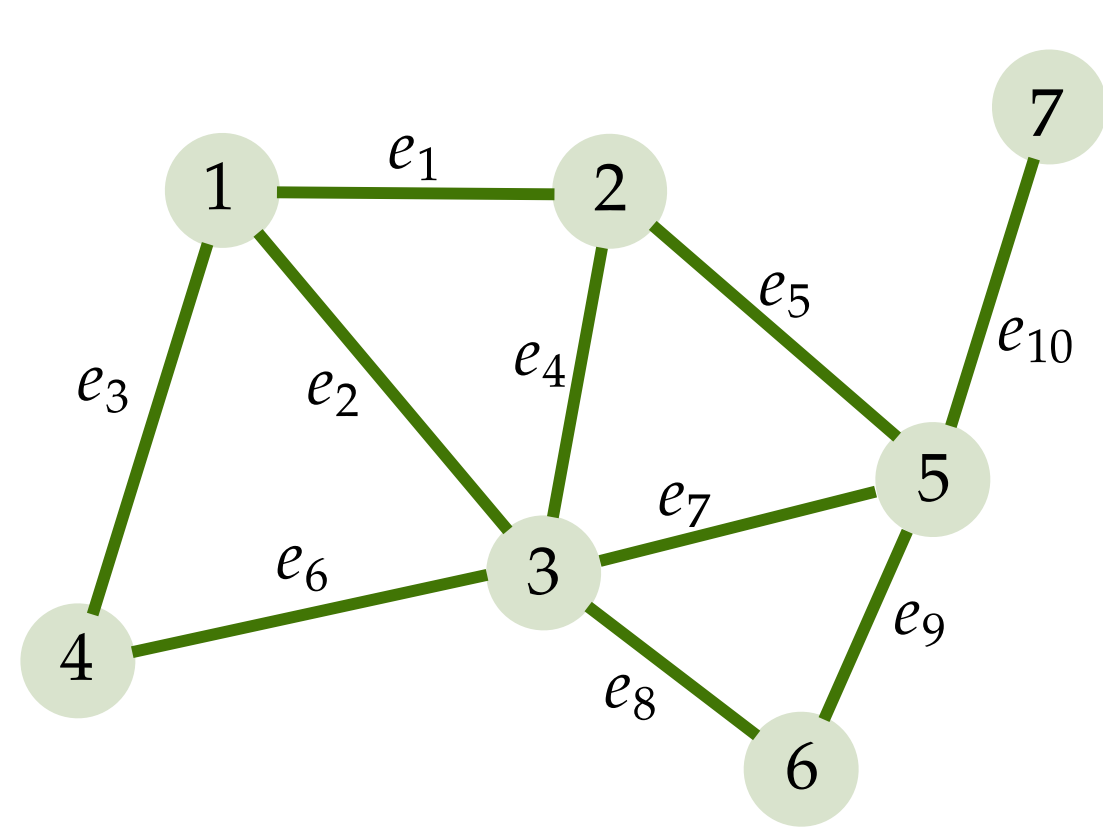
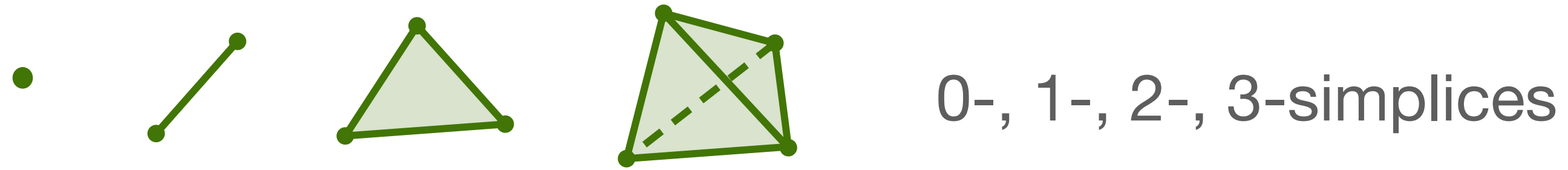
Hodge-Compositional Edge Gaussian Processes

- Edge flow; difference vs. node data; graph vs. simplicial complex
- Smoothness of edge flows: div and curl; Hodge decomposition
- GP modeling of edge functions: div-free, curl-free kernels ...

AISTATS 2024

Maosheng Yang (TU Delft),
Viacheslav Borovitskiy (ETH Zürich)
Elvin Isufi (TU Delft)

Graphs vs Simplicial 2-Complexes



Graph
Simplicial 1-complex
 $G = (V, E)$

Simplicial 2-complex
 $SC_2 = (V, E, T)$

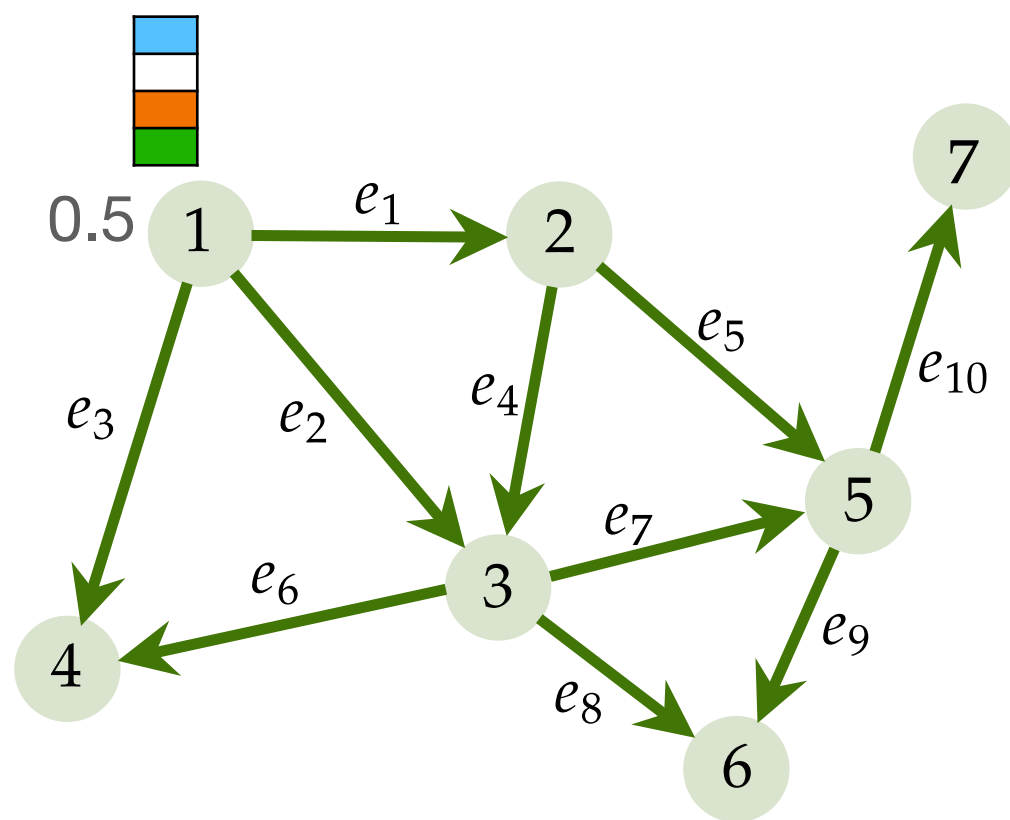
- Oriented simplices (equivalence class of permutations)

Where are SCs used?

- Network analysis
- Topological data analysis
- Topological signal processing
- Topological deep learning
- Numerical methods
- Computer graphics
- ...

Functions on simplices

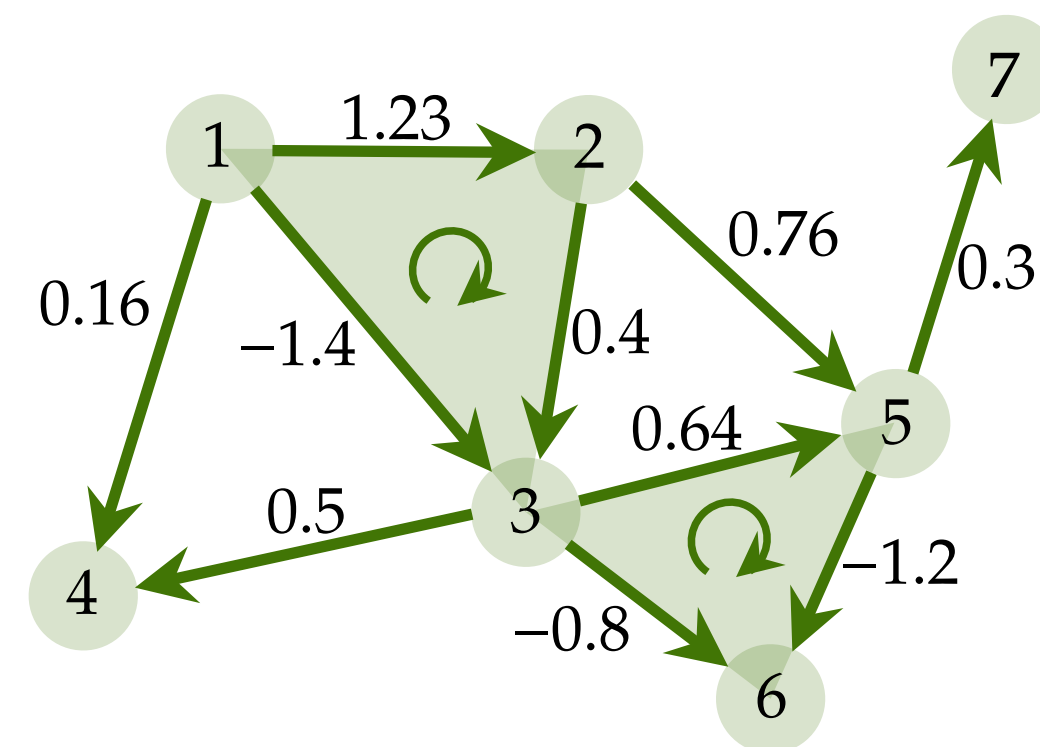
Signals on nodes, edges, triangles, ...



Node function

$$f_0 : V \rightarrow \mathbb{R}$$

$$\mathbf{f}_0 = (f_0(1), \dots, f_0(N_0))^T$$



Edge function

$$f_1 : E \rightarrow \mathbb{R}$$

$$\mathbf{f}_1 = (f_1(e_1), \dots, f_1(e_{N_1}))^T$$

- Alternating property
- Magnitude and sign

Triangle function

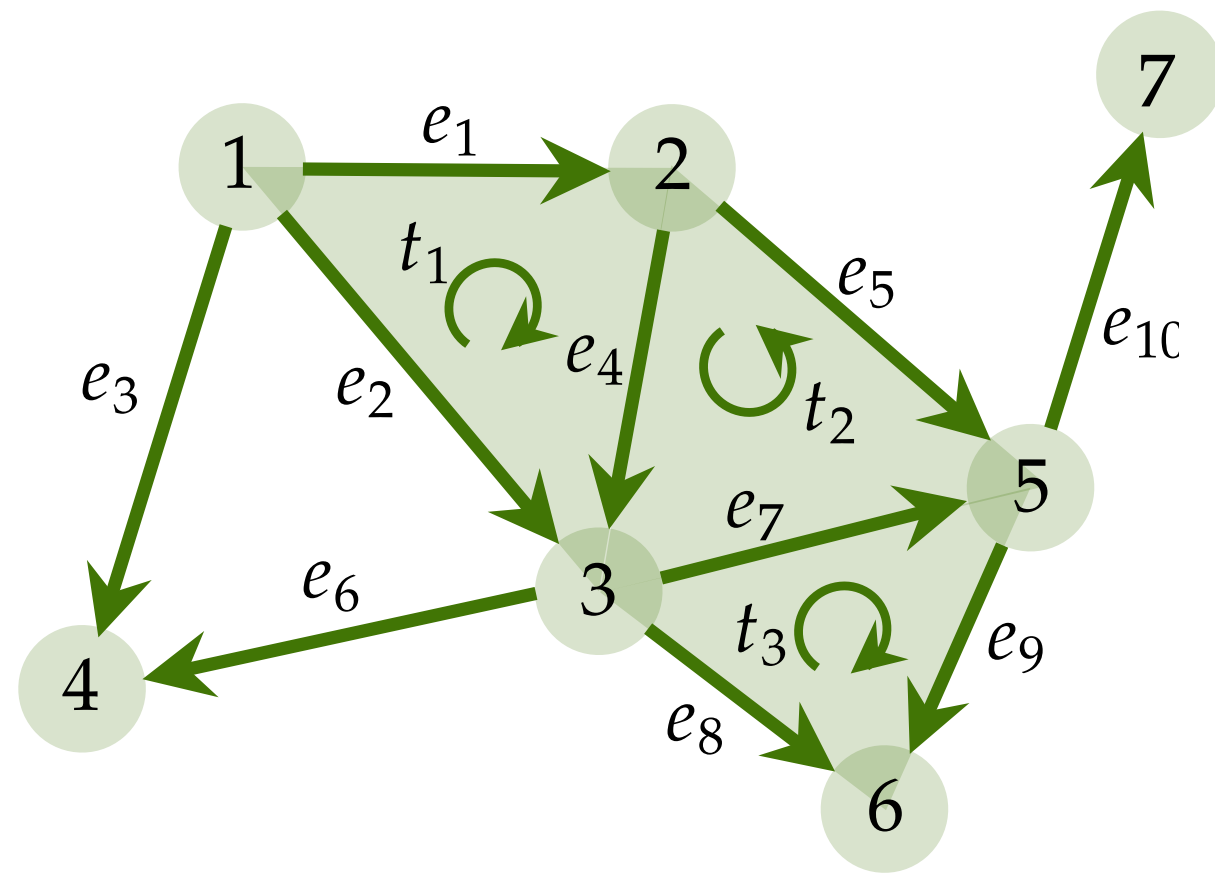
$$f_2 : T \rightarrow \mathbb{R}$$

0-, 1-, 2-cochains in topology

- Flow-type data (natural)
 - Physical world: traffic flow, water flow, information flow...
 - Forex: exchange rates
 - Game theory (Candogan et al. 2011)
 - Ranking data (Jiang et al. 2011)
 - Edge-based vector field discretisation (computer graphics)
 - ...

Algebraic reps. of simplicial 2-complex

Incidences & Laplacians



Node-to-Edge

$$\mathbf{B}_1 = \begin{matrix} & \begin{matrix} e_1 & e_2 & e_3 & e_4 & e_5 & e_6 & e_7 & e_8 & e_9 & e_{10} \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \end{matrix} & \begin{pmatrix} -1 & -1 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & -1 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 & -1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \end{matrix},$$

Edge-to-Faces

$$\mathbf{B}_2 = \begin{matrix} & \begin{matrix} t_1 & t_2 & t_3 \end{matrix} \\ \begin{matrix} e_1 \\ e_2 \\ e_3 \\ e_4 \\ e_5 \\ e_6 \\ e_7 \\ e_8 \\ e_9 \\ e_{10} \end{matrix} & \begin{pmatrix} 1 & 0 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \end{matrix}$$

Graph Laplacian: $\mathbf{L}_0 = \mathbf{B}_1 \mathbf{B}_1^\top$

1-Hodge Laplacian: $\mathbf{L}_1 = \mathbf{B}_1^\top \mathbf{B}_1 + \mathbf{B}_2 \mathbf{B}_2^\top := \mathbf{L}_{1,d} + \mathbf{L}_{1,u}$

Down

GPs on graphs

Modeling node functions

- $\mathbf{f}_0 \sim \text{GP}(\mathbf{0}, \mathbf{K}_0)$ (Borovitskiy et al. 2021)
- Matérn graph kernel

$$\Phi(\mathbf{L}_0)\mathbf{f}_0 = \mathbf{w}_0, \text{ with}$$

$$\Phi(\mathbf{L}_0) = \left(\frac{2\nu}{\kappa^2} \mathbf{I} + \mathbf{L}_0 \right)^{\frac{\nu}{2}} \text{ and } \mathbf{w}_0 \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$$

- The solution has kernel

$$\mathbf{K}_0 = \sigma^2 \sum_{n=0}^{N_0-1} \psi(\lambda_n) \mathbf{u}_n \mathbf{u}_n^\top = \sigma^2 \left(\frac{2\nu}{\kappa^2} \mathbf{I} + \mathbf{L}_0 \right)^{-\nu}$$

$$\psi(\lambda) = \begin{cases} \left(\frac{2\nu}{\kappa^2} + \lambda \right)^{-\nu} & \nu < \infty, \text{ Matern} \\ e^{-\frac{\kappa^2}{2}\lambda} & \nu = \infty, \text{ Diffusion} \end{cases}$$

GPs from Euclidean to non-Euclidean

GP in Euclidean settings

Function on a set $f : X \rightarrow \mathbb{R}$

$$f \sim \text{GP}(\mu, k)$$

- Predictive distribution $f_{|y}$
- Matérn GP family, e.g., diffusion

$$k(x, x') = \sigma^2 \exp\left(-\frac{d(x, x')^2}{2\kappa^2} \right)$$

- Distance-based: geometry-aware, but not well-defined for manifolds, graphs ...
- Instead, as solutions of SDEs (Whittle (1963); Lindgren et al. (2011))

$$\left(\frac{2\nu}{\kappa^2} - \Delta \right)^{\frac{\nu}{2} + \frac{d}{4}} f = w$$

- Δ : Laplacian, w : white noise
- implicit, generalizable, domain-aware
- explicit for some domains

Matérn Edge GPs

Derived from SDEs on the edge set

- $\mathbf{f}_1 \sim \text{GP}(\mathbf{0}, \mathbf{K}_1)$

$$\text{EVD: } \mathbf{L}_1 = \mathbf{U}_1 \mathbf{\Lambda}_1 \mathbf{U}_1^\top$$

- Matérn graph kernel

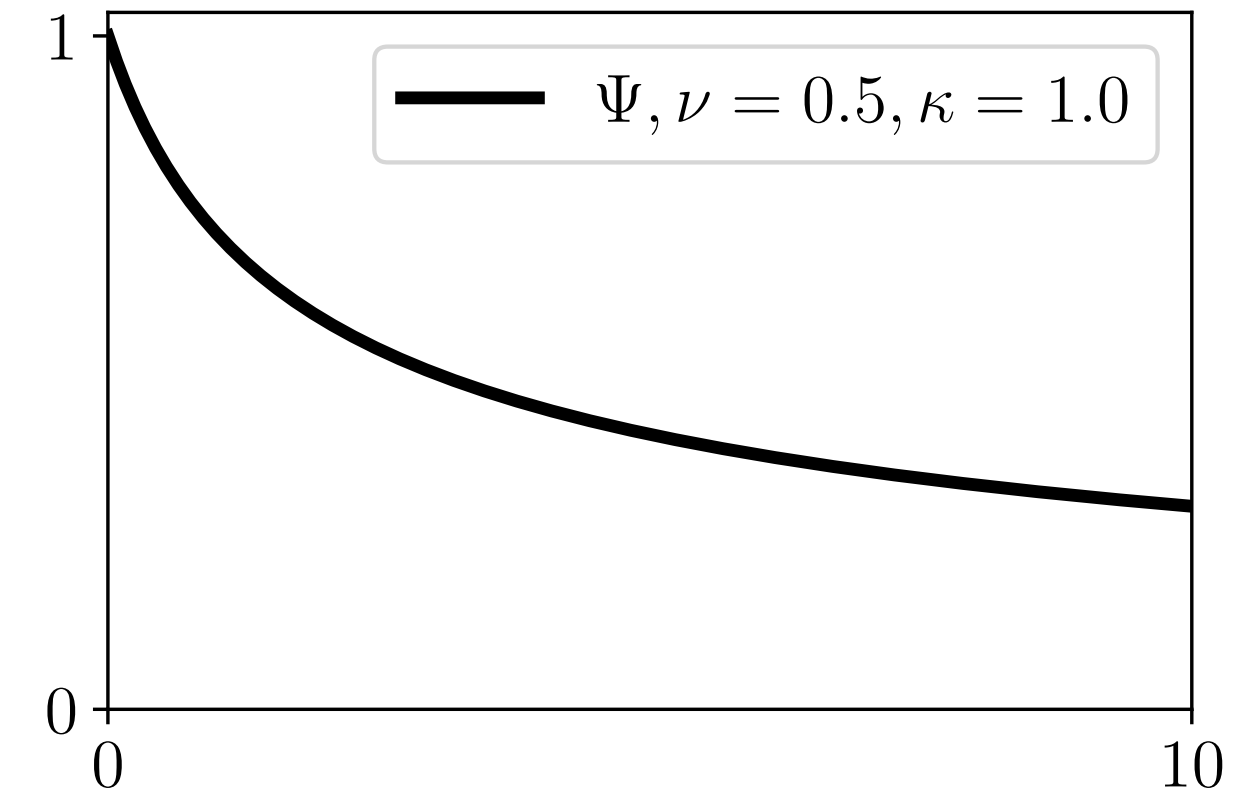
$$\Phi(\mathbf{L}_1) \mathbf{f}_1 = \mathbf{w}_1, \text{ with}$$

$$\Phi(\mathbf{L}_1) = \left(\frac{2\nu}{\kappa^2} \mathbf{I} + \mathbf{L}_1 \right)^{\frac{\nu}{2}} \text{ and } \mathbf{w}_1 \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$$

- The solution gives edge GPs

$$\text{Matérn: } \mathbf{f}_1 \sim \text{GP}\left(0, \left(\frac{2\nu}{\kappa^2} \mathbf{I} + \mathbf{L}_1 \right)^{-\nu}\right)$$

$$\text{Diffusion: } \mathbf{f}_1 \sim \text{GP}\left(0, e^{-\frac{\kappa^2}{2} \mathbf{L}_1}\right)$$



- Low-pass in the eigen-spectrum

Smoothness

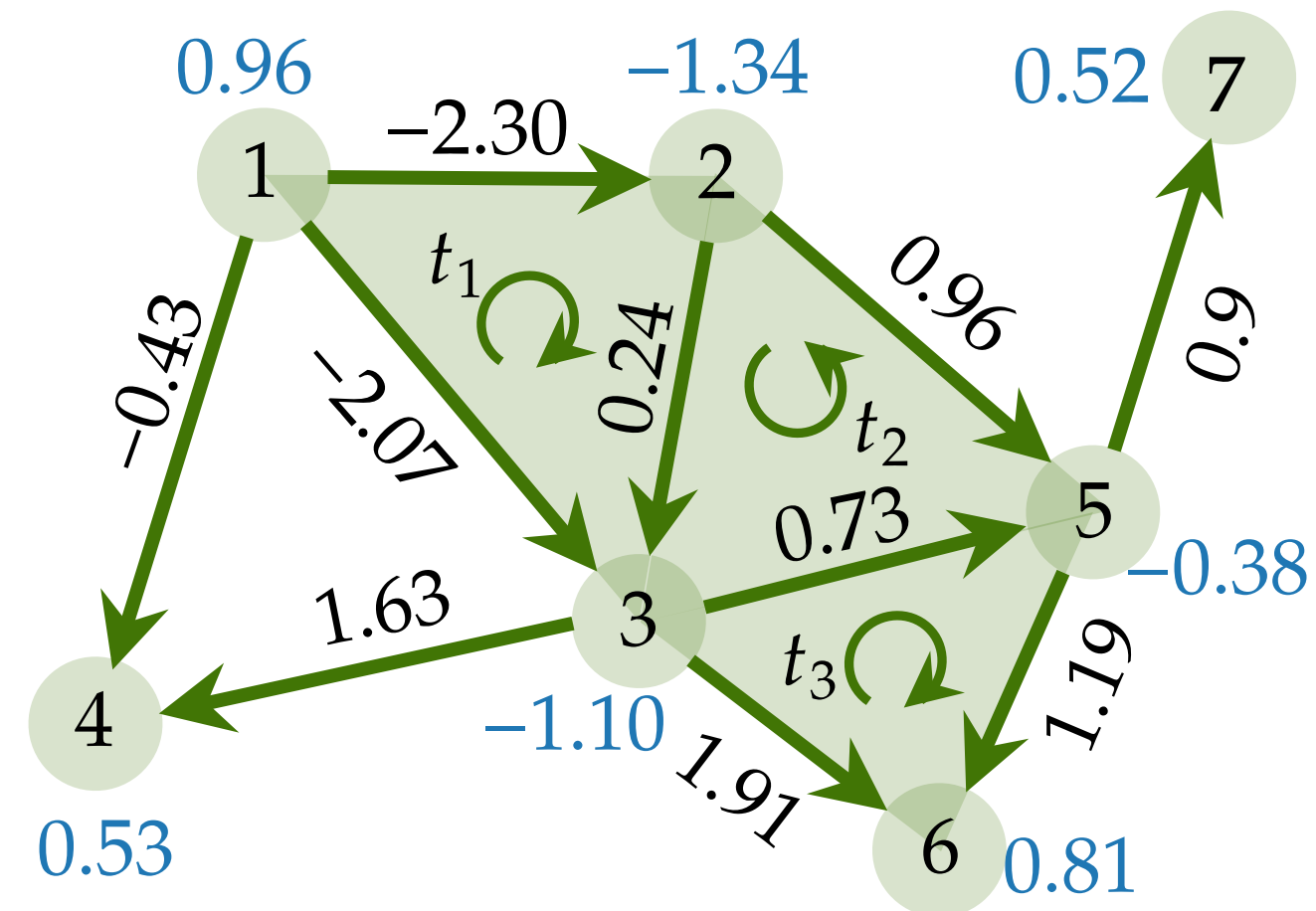
Node function — 0-form (scalar field)
Edge function — 1-form (vector field)

Divergence
Curl

Incidence & Laplacians

1st and 2nd order Discrete Derivatives

- Node signal \mathbf{v}
- Edge flows \mathbf{f}



Gradient of node signal: $[\mathbf{f}_G]_{[i,j]} = [\mathbf{B}_1^T \mathbf{v}]_{[i,j]} = [\mathbf{v}]_j - [\mathbf{v}]_i$

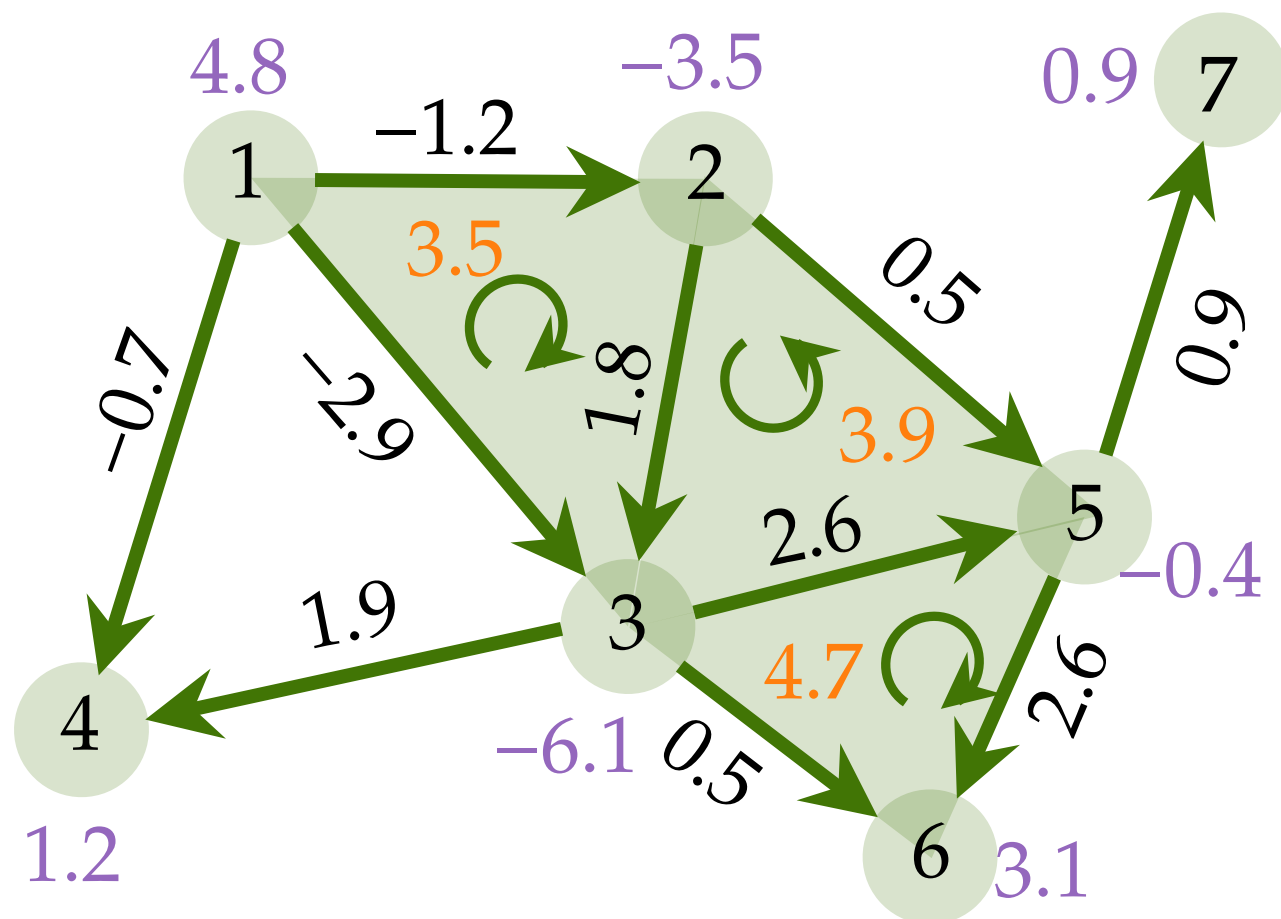
Divergence of edge flows: $[\mathbf{B}_1 \mathbf{f}]_{[i]} = \sum_{j < i} \mathbf{f}_{[j,i]} - \sum_{i < k} \mathbf{f}_{[i,k]}$

Curl of edge flows: $[\mathbf{B}_2^T \mathbf{f}]_t = \mathbf{f}_{[i,j]} + \mathbf{f}_{[j,k]} - \mathbf{f}_{[i,k]}$, for $t = [i, j, k]$

$$[\mathbf{B}_1^T \mathbf{v}]_{[1,2]} = -1.34 - 0.96 = -2.30$$

Incidence & Laplacians

1st and 2nd order Discrete Derivatives



Gradient of node signal: $\mathbf{B}_1^\top \mathbf{v}$ $[\mathbf{f}_G]_{[i,j]} = [\mathbf{v}]_j - [\mathbf{v}]_i$

Divergence of edge flows: $[\mathbf{B}_1 \mathbf{f}]_{[i]} = \sum_{j < i} \mathbf{f}_{[j,i]} - \sum_{i < k} \mathbf{f}_{[i,k]}$

Net-flow = in_flow - out_flow

Curl of edge flows: $[\mathbf{B}_2^\top \mathbf{f}]_t = \mathbf{f}_{[i,j]} + \mathbf{f}_{[j,k]} - \mathbf{f}_{[i,k]}$, for $t = [i,j,k]$

Net-circulation in triangles

$$[\mathbf{B}_1 \mathbf{f}]_5 = 0.5 + 2.6 - (0.9 + 2.6) = -0.4$$

$$[\mathbf{B}_2^\top \mathbf{f}]_{[1,2,3]} = -1.2 + 1.8 - (-2.9) = 3.5$$

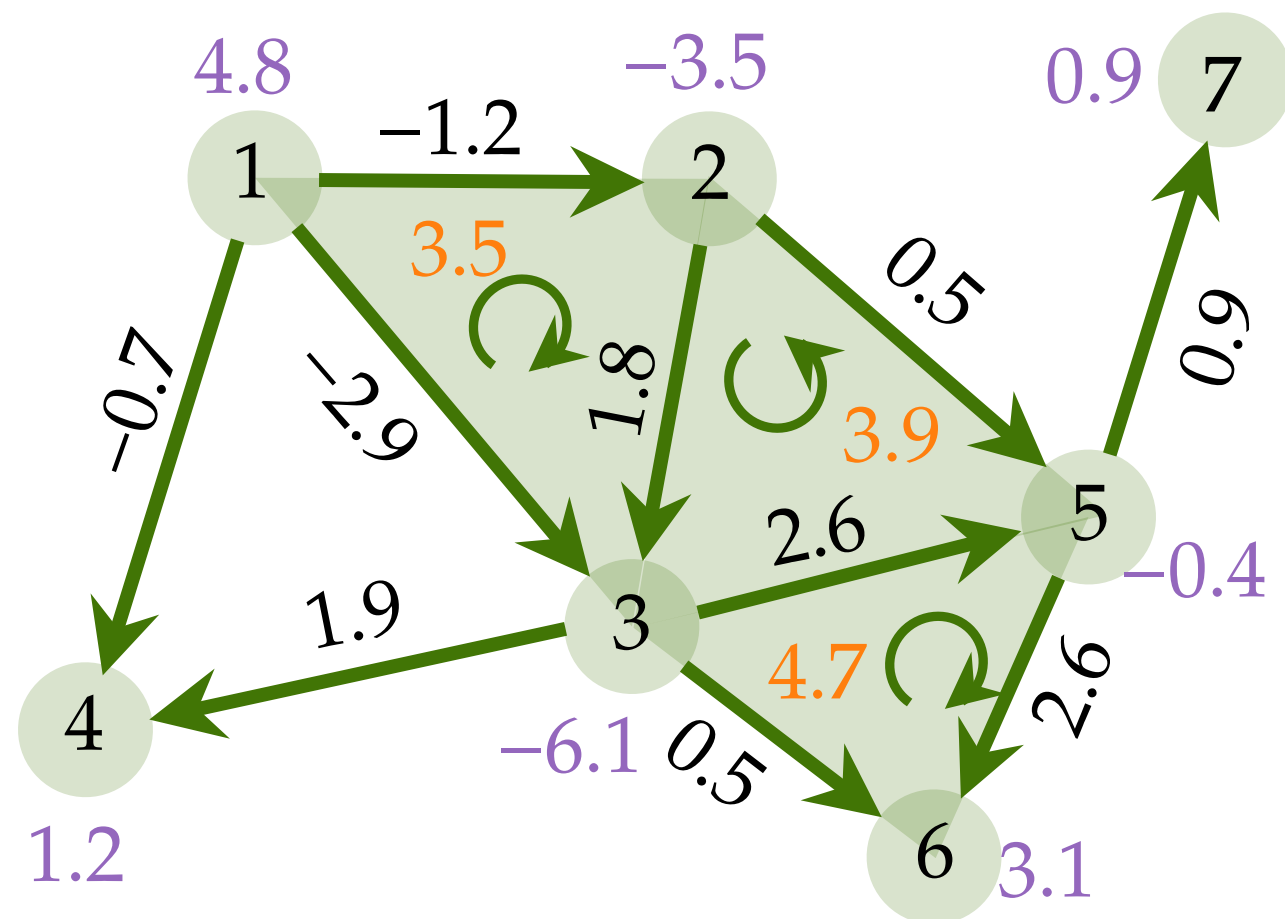
Laplacians = Grad Div + Curl* Curl

$$\text{Hodge Laplacian: } \mathbf{L}_1 = \mathbf{B}_1^\top \mathbf{B}_1 + \mathbf{B}_2 \mathbf{B}_2^\top$$

$$\Delta_1 = \nabla(\nabla \cdot) + \nabla \times (\nabla \times)$$

Incidence & Laplacians

1st and 2nd order Discrete Derivatives



Gradient of node signal: $\mathbf{B}_1^T \mathbf{v}$ $[\mathbf{f}_G]_{[i,j]} = [\mathbf{v}]_j - [\mathbf{v}]_i$

Divergence of edge flows: $[\mathbf{B}_1 \mathbf{f}]_i = \sum_{j < i} \mathbf{f}_{[j,i]} - \sum_{i < k} \mathbf{f}_{[i,k]}$

Net-flow = in_flow - out_flow

Curl of edge flows: $[\mathbf{B}_2^T \mathbf{f}]_t = \mathbf{f}_{[i,j]} + \mathbf{f}_{[j,k]} - \mathbf{f}_{[i,k]}$, for $t = [i, j, k]$

Net-circulation in triangles

$$[\mathbf{B}_1 \mathbf{f}]_5 = 0.5 + 2.6 - (0.9 + 2.6) = -0.4$$

$$[\mathbf{B}_2^T \mathbf{f}]_{[1,2,3]} = -1.2 + 1.8 - (-2.9) = 3.5$$

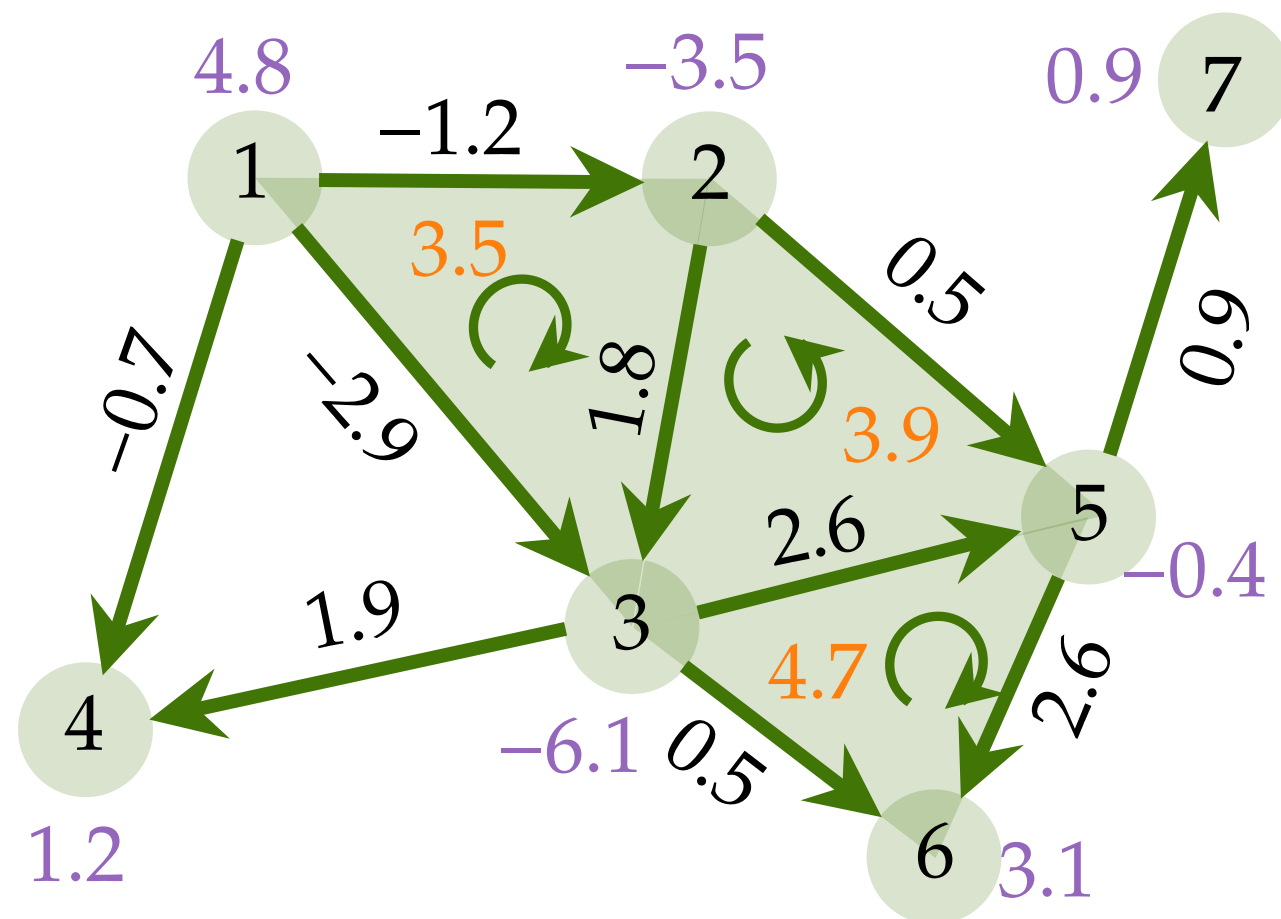
Laplacians = Grad Div + Curl* Curl

$$\text{Hodge Laplacian: } \mathbf{L}_1 = \mathbf{B}_1^T \mathbf{B}_1 + \mathbf{B}_2 \mathbf{B}_2^T$$

$$\Delta_1 = \nabla(\nabla \cdot) + \nabla \times (\nabla \times)$$

Incidence & Laplacians

1st and 2nd order Discrete Derivatives



Gradient of node signal: $\mathbf{B}_1^T \mathbf{v}$ $[\mathbf{f}_G]_{[i,j]} = [\mathbf{v}]_j - [\mathbf{v}]_i$

Divergence of edge flows: $[\mathbf{B}_1 \mathbf{f}]_{[i]} = \sum_{j < i} \mathbf{f}_{[j,i]} - \sum_{i < k} \mathbf{f}_{[i,k]}$

Net-flow = in_flow - out_flow

Curl of edge flows: $[\mathbf{B}_2^T \mathbf{f}]_t = \mathbf{f}_{[i,j]} + \mathbf{f}_{[j,k]} - \mathbf{f}_{[i,k]}$, for $t = [i, j, k]$

Net-circulation in triangles

$$[\mathbf{B}_1 \mathbf{f}]_5 = 0.5 + 2.6 - (0.9 + 2.6) = -0.4$$

$$[\mathbf{B}_2^T \mathbf{f}]_{[1,2,3]} = -1.2 + 1.8 - (-2.9) = 3.5$$

Hodge Laplacians = Grad Div + Curl* Curl

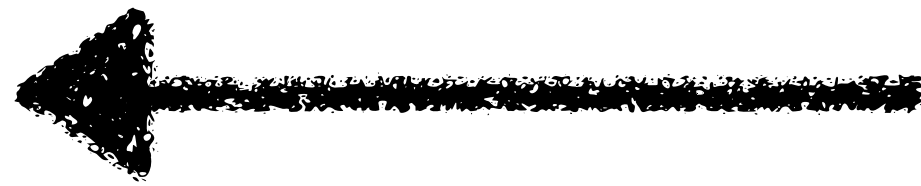
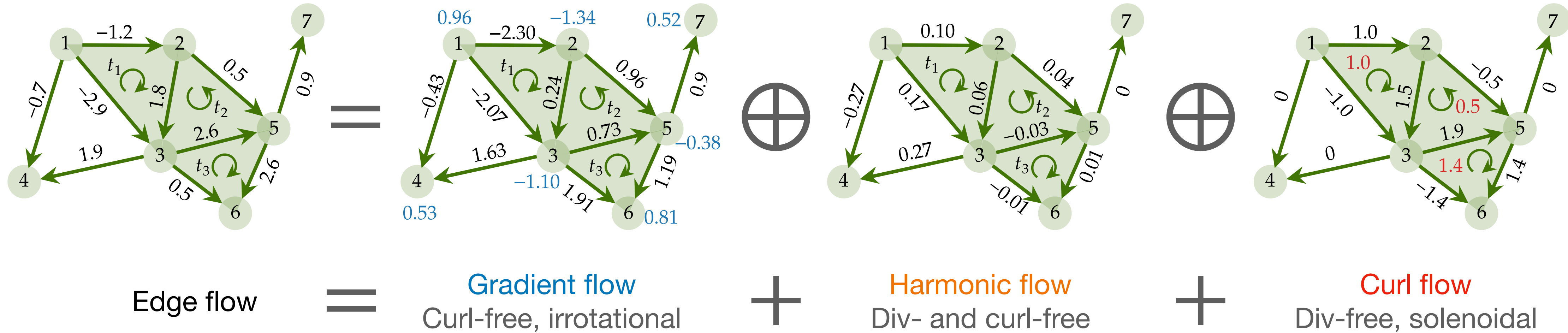
$$\text{Hodge Laplacian: } \mathbf{L}_1 = \mathbf{B}_1^T \mathbf{B}_1 + \mathbf{B}_2 \mathbf{B}_2^T$$

Hodge decomposition

Lovász et al. 2004; Lim et al. 2020

$$\mathbb{R}^{N_1} = \text{im}(\mathbf{B}_1^\top) \oplus \text{ker}(\mathbf{L}_1) \oplus \text{im}(\mathbf{B}_2)$$

$$\mathbf{f}_1 = \mathbf{f}_G + \mathbf{f}_H + \mathbf{f}_C$$



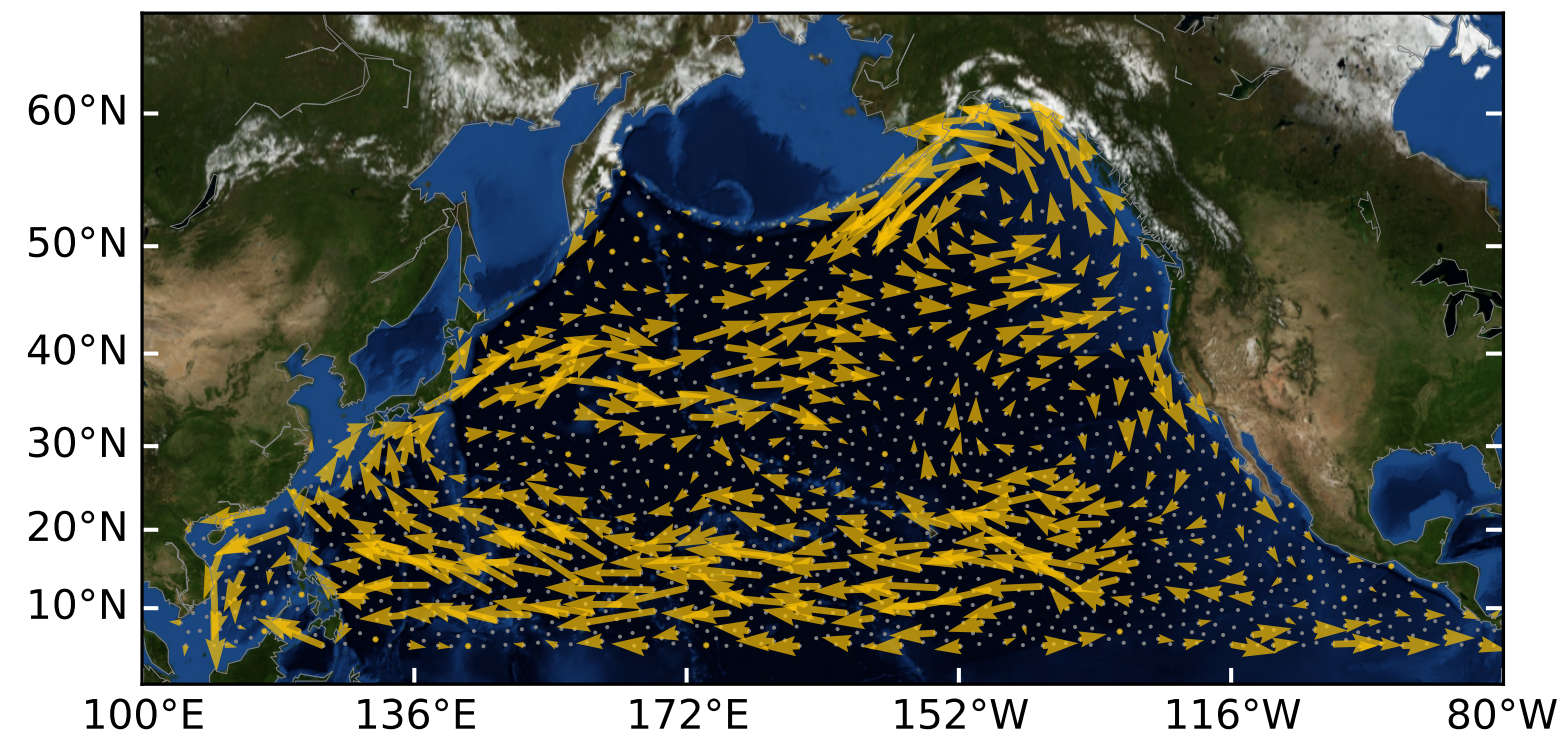
Hodge-compositional Edge GP

$$\mathbf{f}_G \sim \text{GP}(\mathbf{0}, \mathbf{K}_G)$$

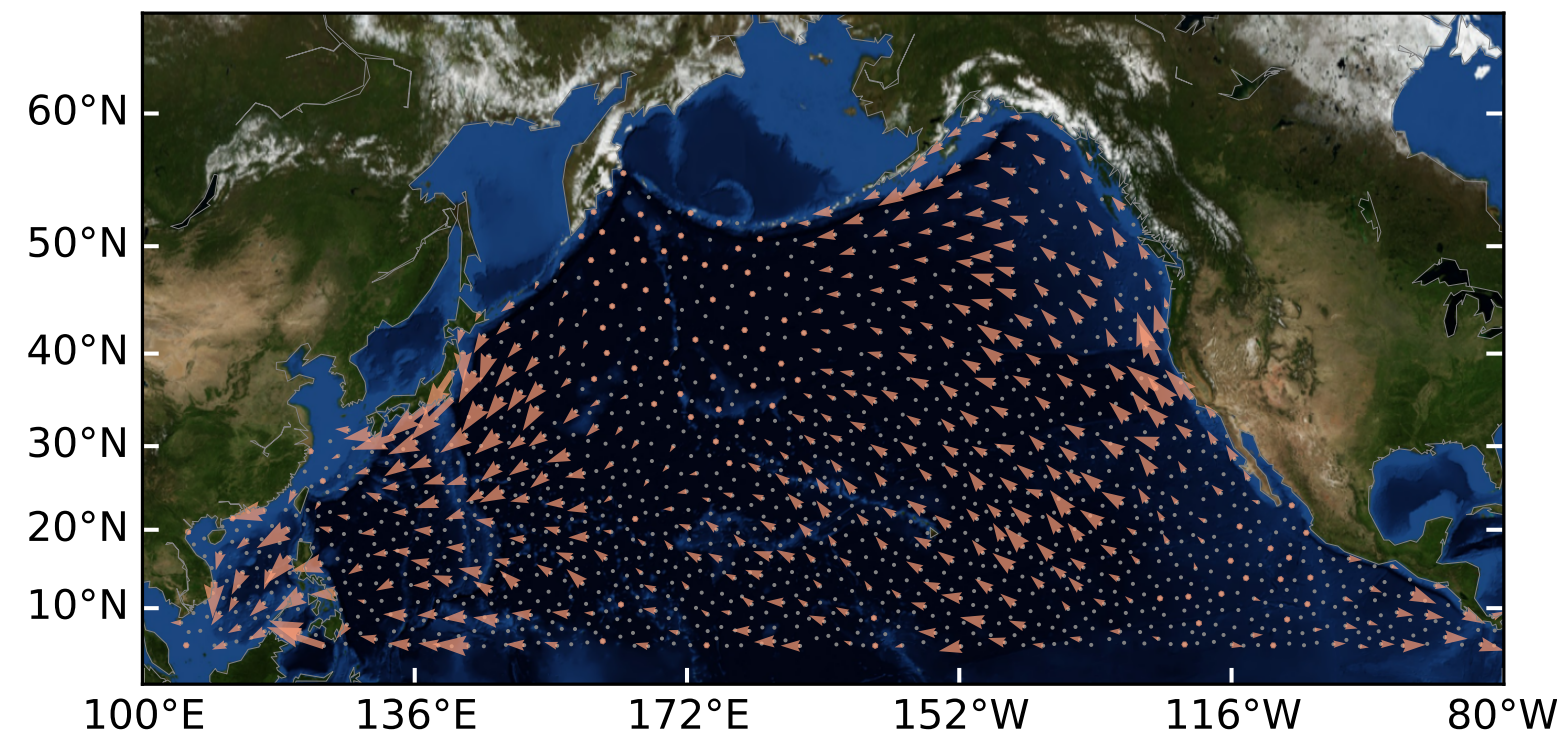
$$\mathbf{f}_H \sim \text{GP}(\mathbf{0}, \mathbf{K}_H)$$

$$\mathbf{f}_C \sim \text{GP}(\mathbf{0}, \mathbf{K}_C)$$

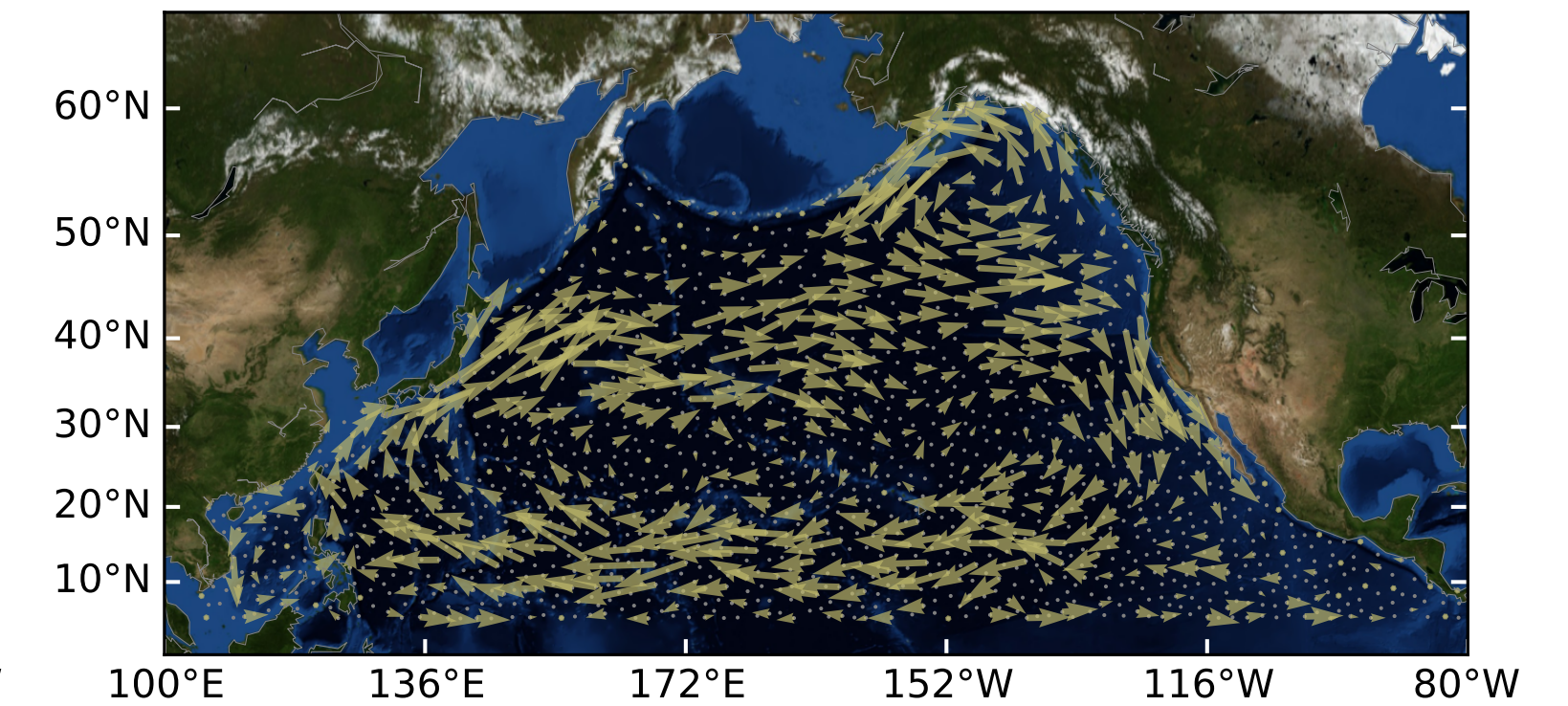
Applications of Hodge decomposition



Ocean currents

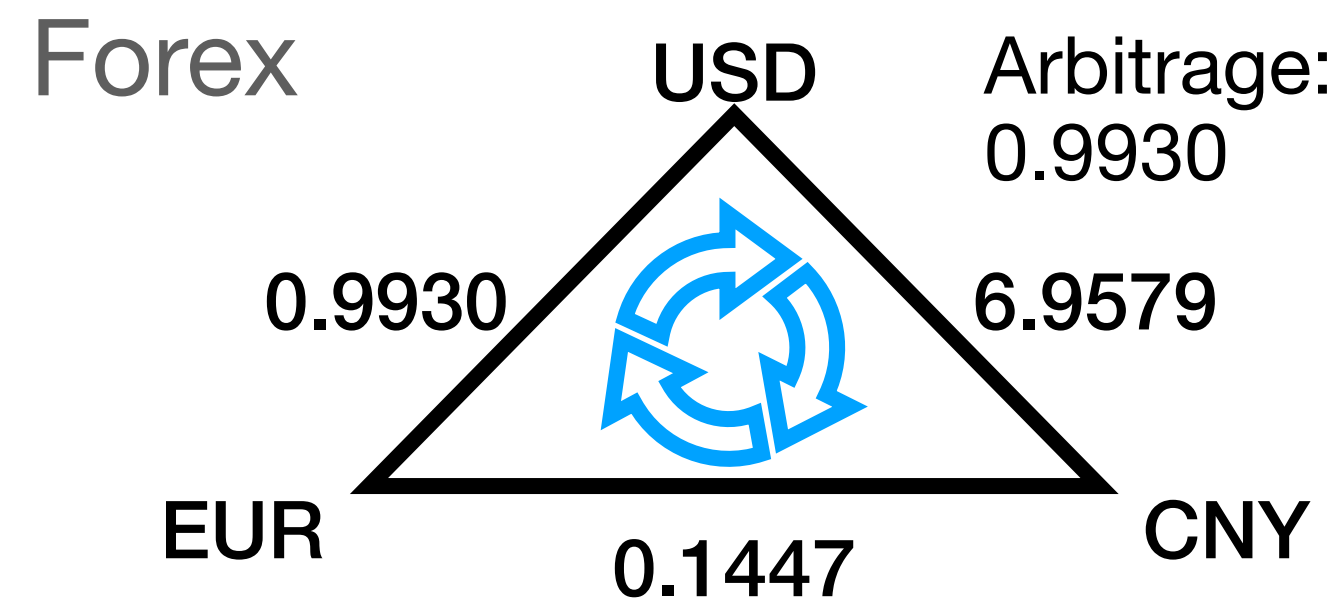


Gradient flow
Curl-free, irrotational



Curl flow
Div-free, solenoidal

Chen, Yu-Chia et al. (2021) "Helmholtzian Eigenmap."



$$r^{alb} r^{blc} = r^{alc} \quad \text{Arbitrage-free}$$

$$f_{[a,b]} + f_{[b,c]} - f_{[a,c]} = 0 \quad \text{Curl-free}$$

- Water flows (div-free)
- Electrical currents (KCL), voltages (KVL)

- Brain networks (Anand et al. 2022)
- Game theory (Candogan et al. 2011)
- Ranking problems (Jiang et al. 2011)
- Random walks (Strang et al. 2020)
- ...

Eigenspace of L_1 spans Hodge subspaces

- Nonzero Eigenspace of **down Laplacian** spans the **gradient** space
- Nonzero Eigenspace of **up Laplacian** spans the **curl** space
- **Zero** Eigenspace of Laplacian spans the **harmonic** space

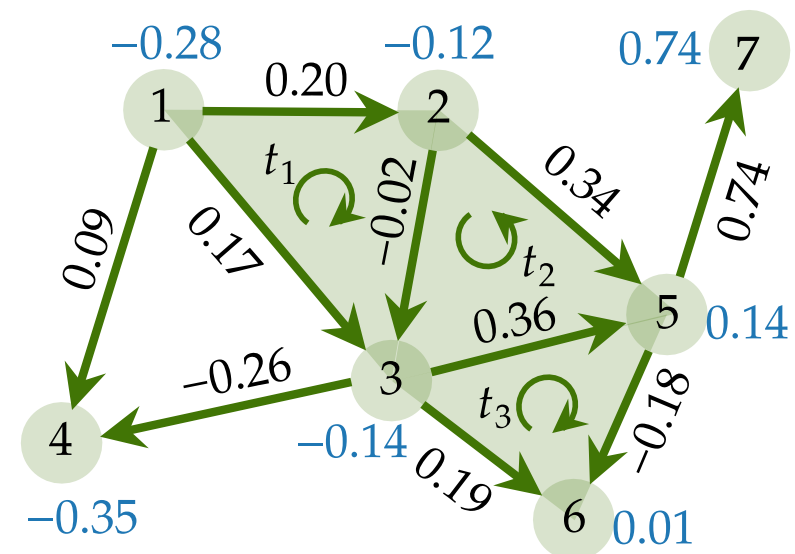
Simplicial Fourier transform

Frequency — eigenvalues
Fourier basis — eigenvectors

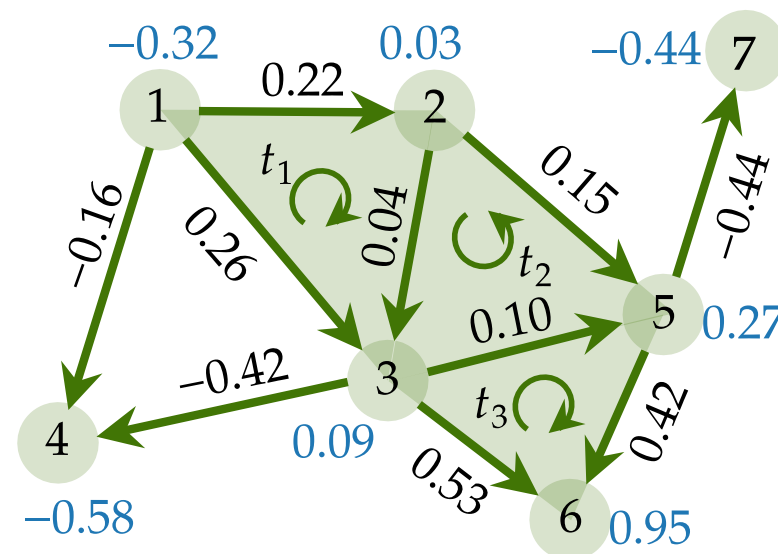
$$\lambda_G = \|\mathbf{B}_1 \mathbf{u}_G\|_2^2$$

Gradient eigenvector

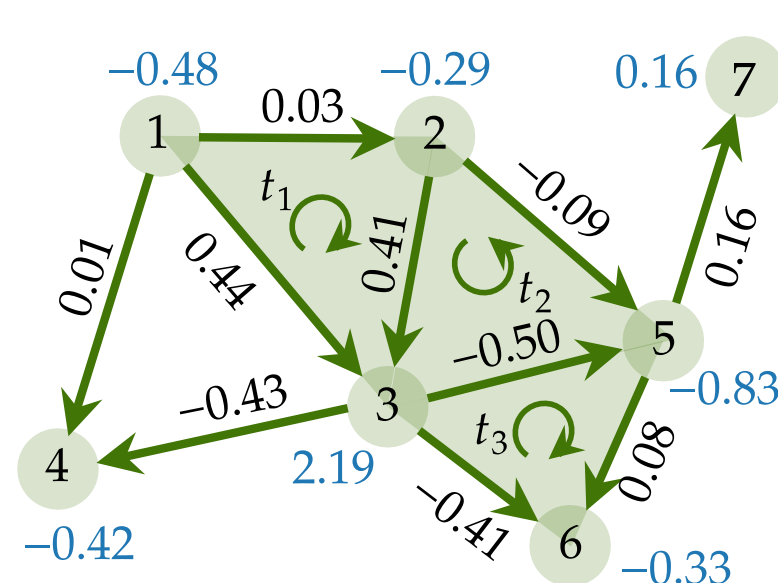
Fourier basis reflecting **divergent** properties



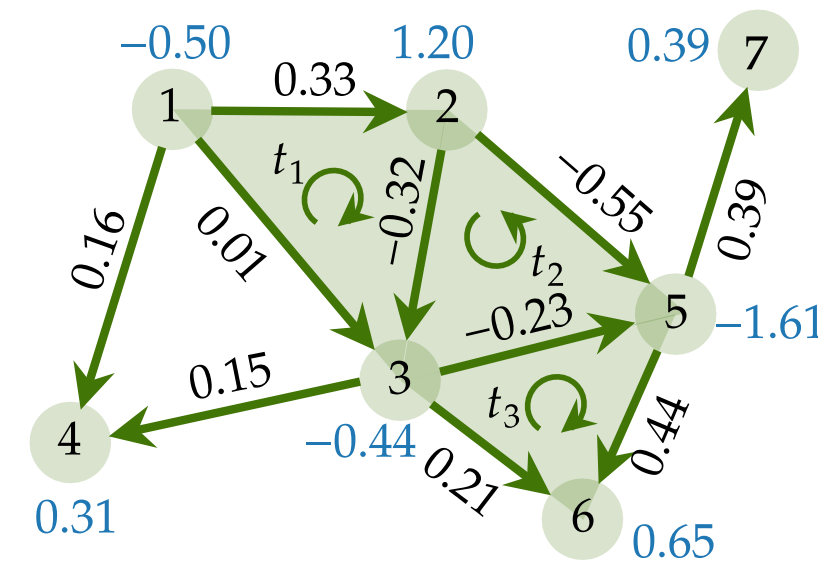
$$\lambda_{G,1} = 0.80$$



$$\lambda_{G,2} = 1.61$$



$$\lambda_{G,6} = 6.08$$

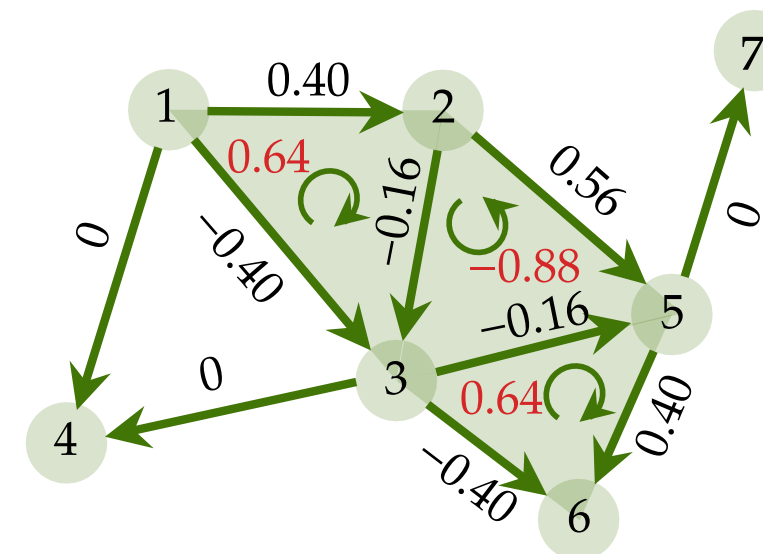


$$\lambda_{G,5} = 5.12$$

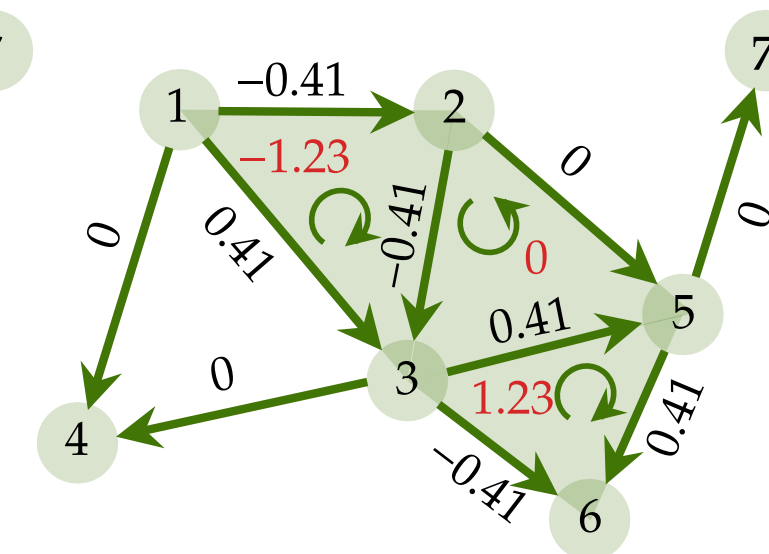
$$\lambda_C = \|\mathbf{B}_2^T \mathbf{u}_C\|_2^2$$

Curl eigenvector

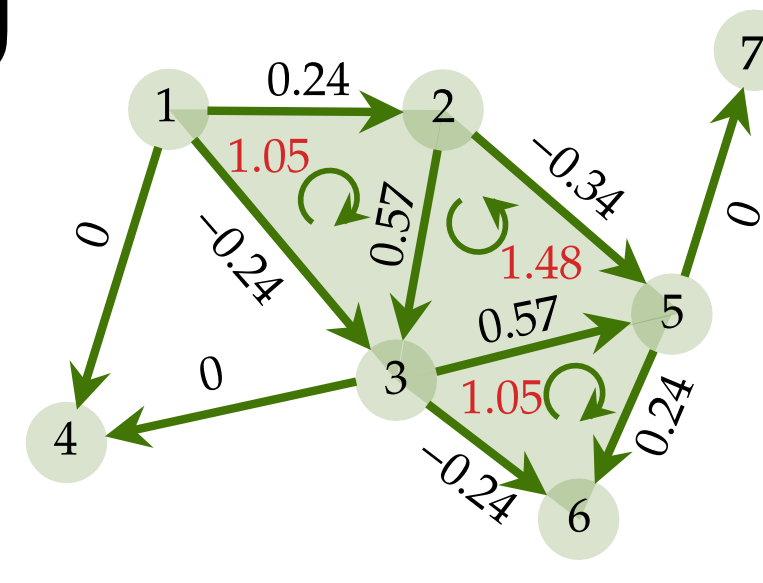
Fourier basis reflecting **rotational** properties



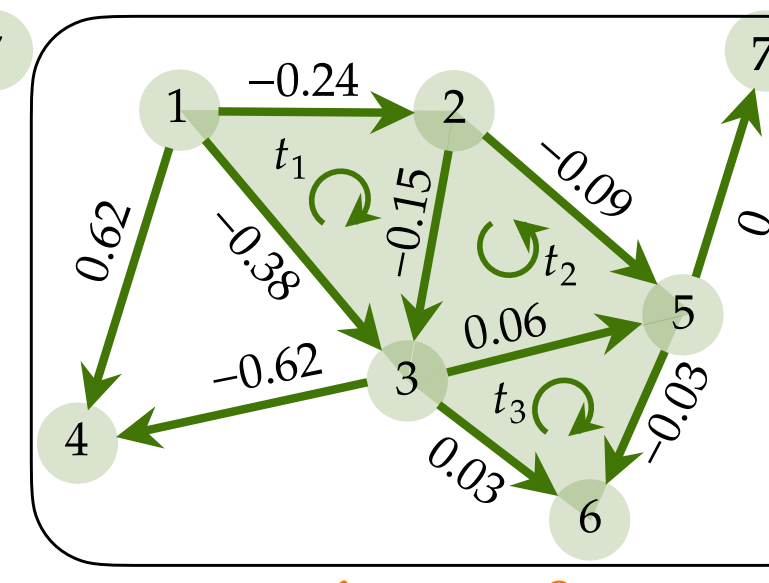
$$\lambda_{C,1} = 1.59$$



$$\lambda_{C,2} = 3.00$$



$$\lambda_{C,3} = 4.41$$



$$\lambda_{H,1} = 0$$

$k = 1$

$$\text{EVD: } \mathbf{L}_1 = \mathbf{U}_1 \mathbf{\Lambda}_1 \mathbf{U}_1^T$$

$$\mathbf{U}_1 = [\mathbf{U}_H \ \mathbf{U}_G \ \mathbf{U}_C]$$

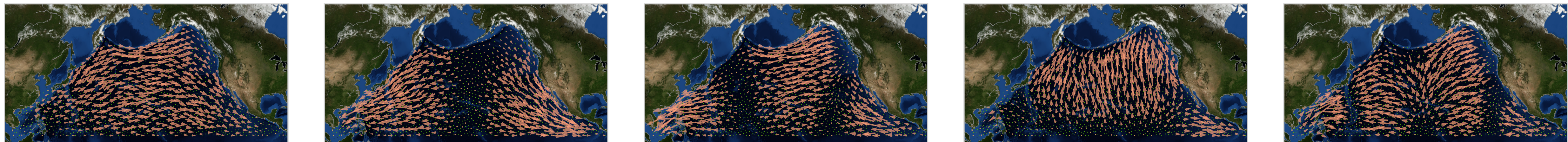
$$\text{span}(\mathbf{U}_H) = \ker(\mathbf{L}_1)$$

$$\text{span}(\mathbf{U}_G) = \text{im}(\mathbf{B}_1^T)$$

$$\text{span}(\mathbf{U}_C) = \text{im}(\mathbf{B}_2)$$

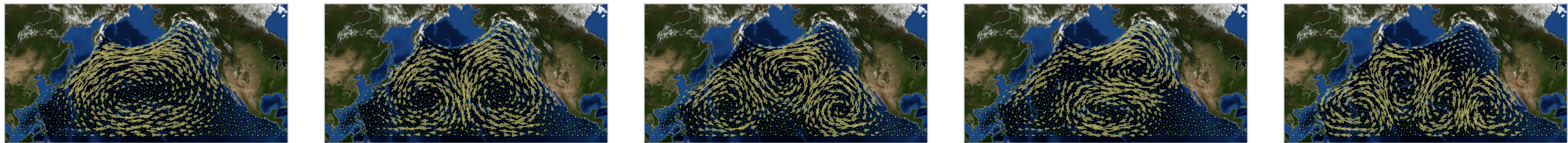
Eigenspace spans Hodge subspaces

- Down Laplacian, its nonzero eigenspace spans the gradient space



λ_G , more divergent

- Up laplacian, its nonzero eigenspace spans the curl space



λ_C , more rotational

Hodge-compositional Edge GPs

Curl-free, div-free GPs

$$\begin{aligned} \mathbf{f}_G &\sim \text{GP}(\mathbf{0}, \mathbf{K}_G) \\ \mathbf{f}_H &\sim \text{GP}(\mathbf{0}, \mathbf{K}_H) \\ \mathbf{f}_C &\sim \text{GP}(\mathbf{0}, \mathbf{K}_C) \end{aligned}$$

- Gradient kernel $\mathbf{K}_G = \mathbf{U}_G \Psi_G(\Lambda_G) \mathbf{U}_G^\top$; Curl kernel $\mathbf{K}_C = \mathbf{U}_C \Psi_C(\Lambda_C) \mathbf{U}_C^\top$

- Matérn family: $\Psi_\square(\Lambda_\square) = \sigma_\square^2 \left(\frac{2\nu_\square}{\kappa_\square^2} \mathbf{I} + \Lambda_\square \right)^{-\nu_\square}$, $\square = H, G, C$

- Also as solutions of SDEs, e.g.,

$\Phi_C(\mathbf{L}_{1,u}) \mathbf{f}_1 = \mathbf{w}_C$, with curl noise $\mathbf{w}_C \sim N(0, \sigma_C^2 \mathbf{U}_C \mathbf{U}_C^\top)$ and

$$\Phi(\mathbf{L}_{1,u}) = \left(\frac{2\nu_C}{\kappa_C^2} \mathbf{I} + \mathbf{L}_{1,u} \right)^{\frac{\nu_C}{2}} \text{ or } \Phi(\mathbf{L}_{1,u}) = e^{\frac{\kappa_C^2}{4} \mathbf{L}_{1,u}}$$

Hodge-compositional Edge GPs

Composition of three GPs on the Hodge subspaces

- Kernel: $K_1 = K_G + K_H + K_C$
- Mutual independence hypothesis
- Separate learning of different components
- Automatic determination of Hodge components, instead of solving Hodge decomp.
- Edge Fourier Feature perspective

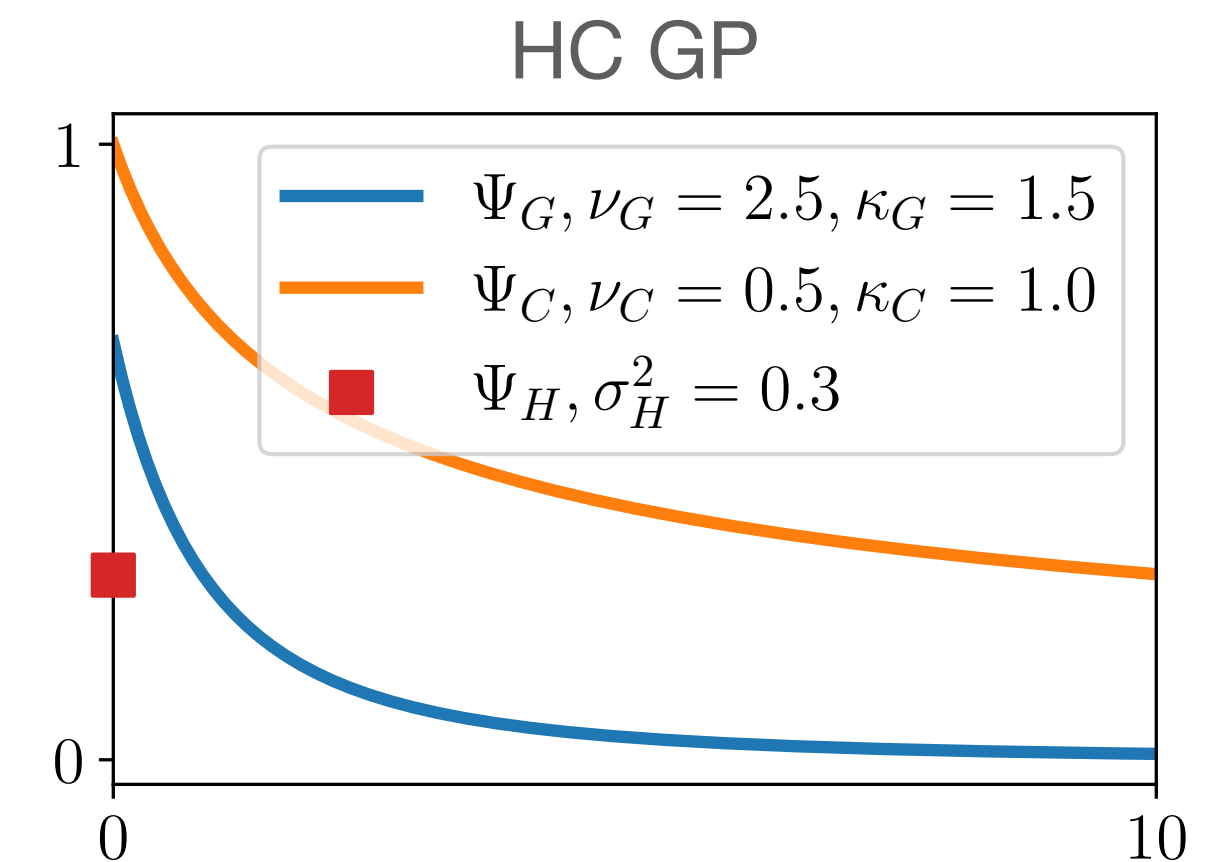
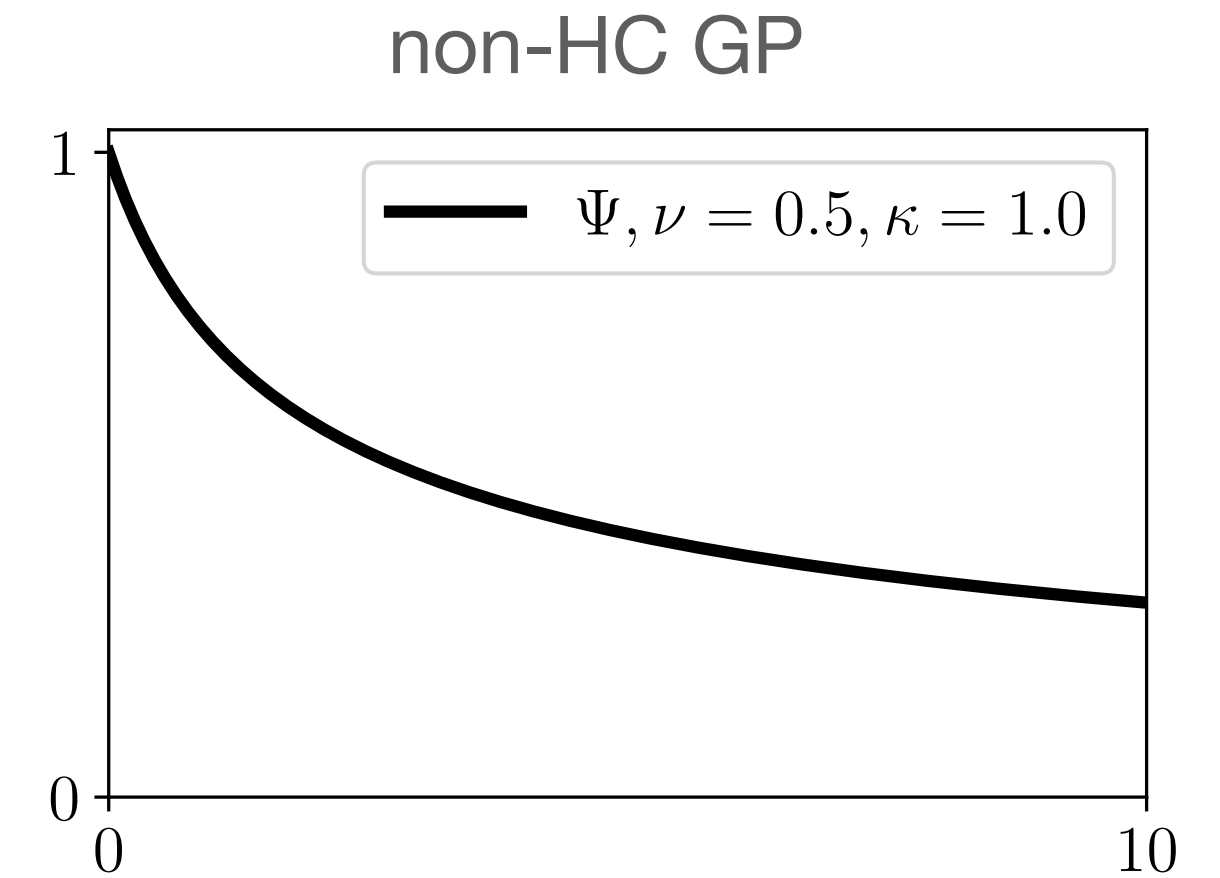
Alternative formulation

via node-edge-triangle interactions

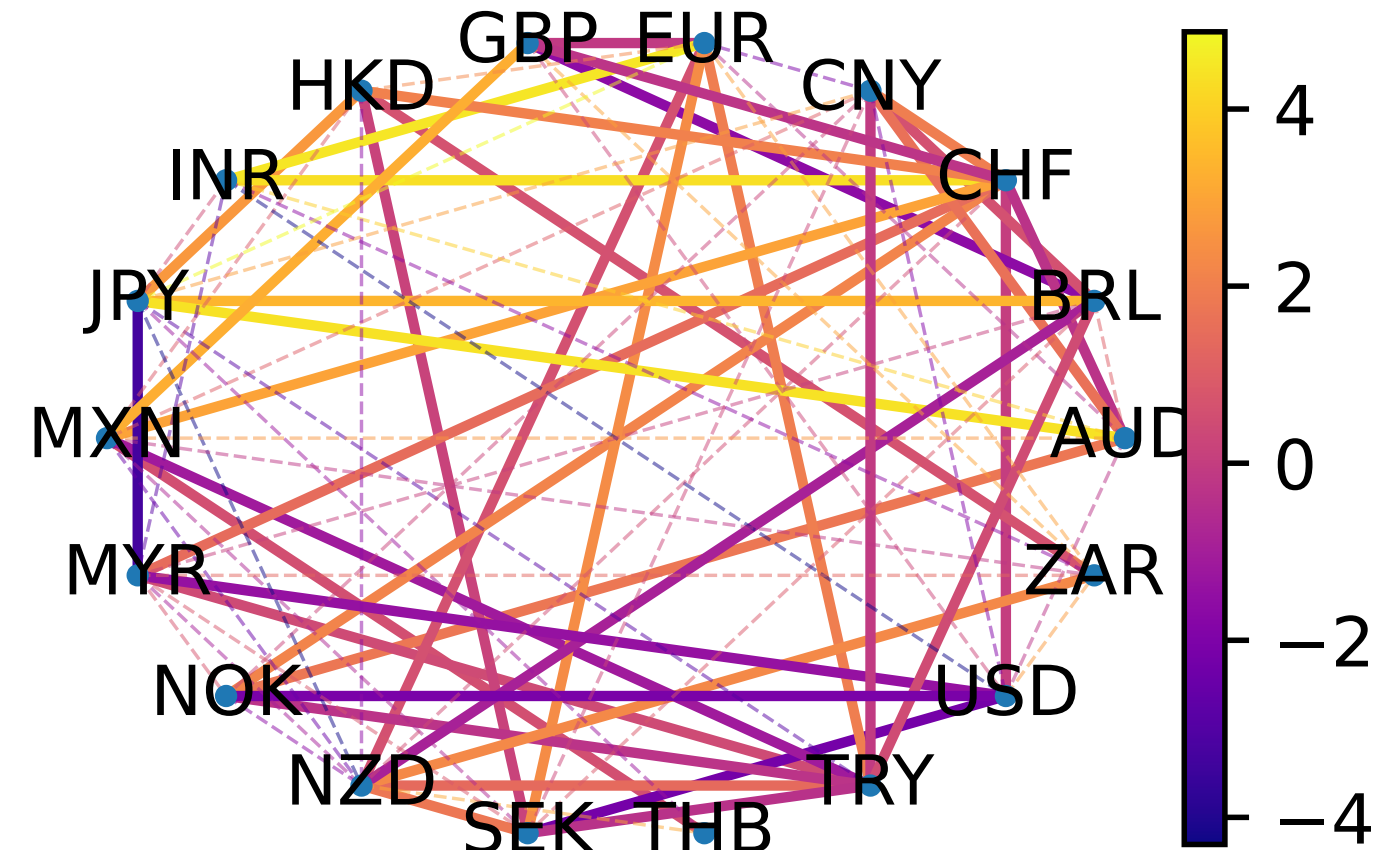
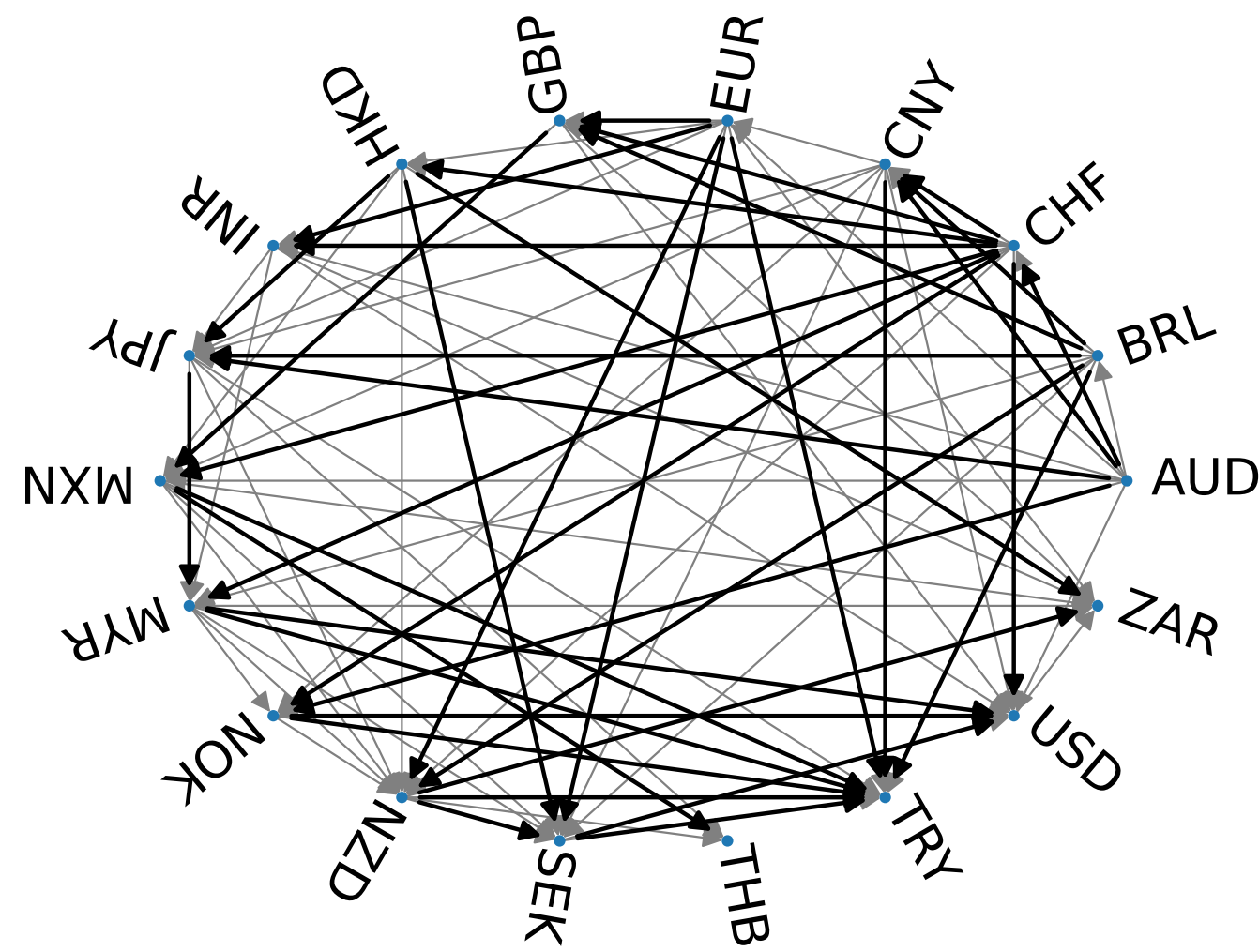
- Derivatives of GPs are also GPs
- Induce edge GPs from node and triangle GPs

$$K_1 = K_H + B_1^\top K_0 B_1 + B_2 K_2 B_2^\top$$

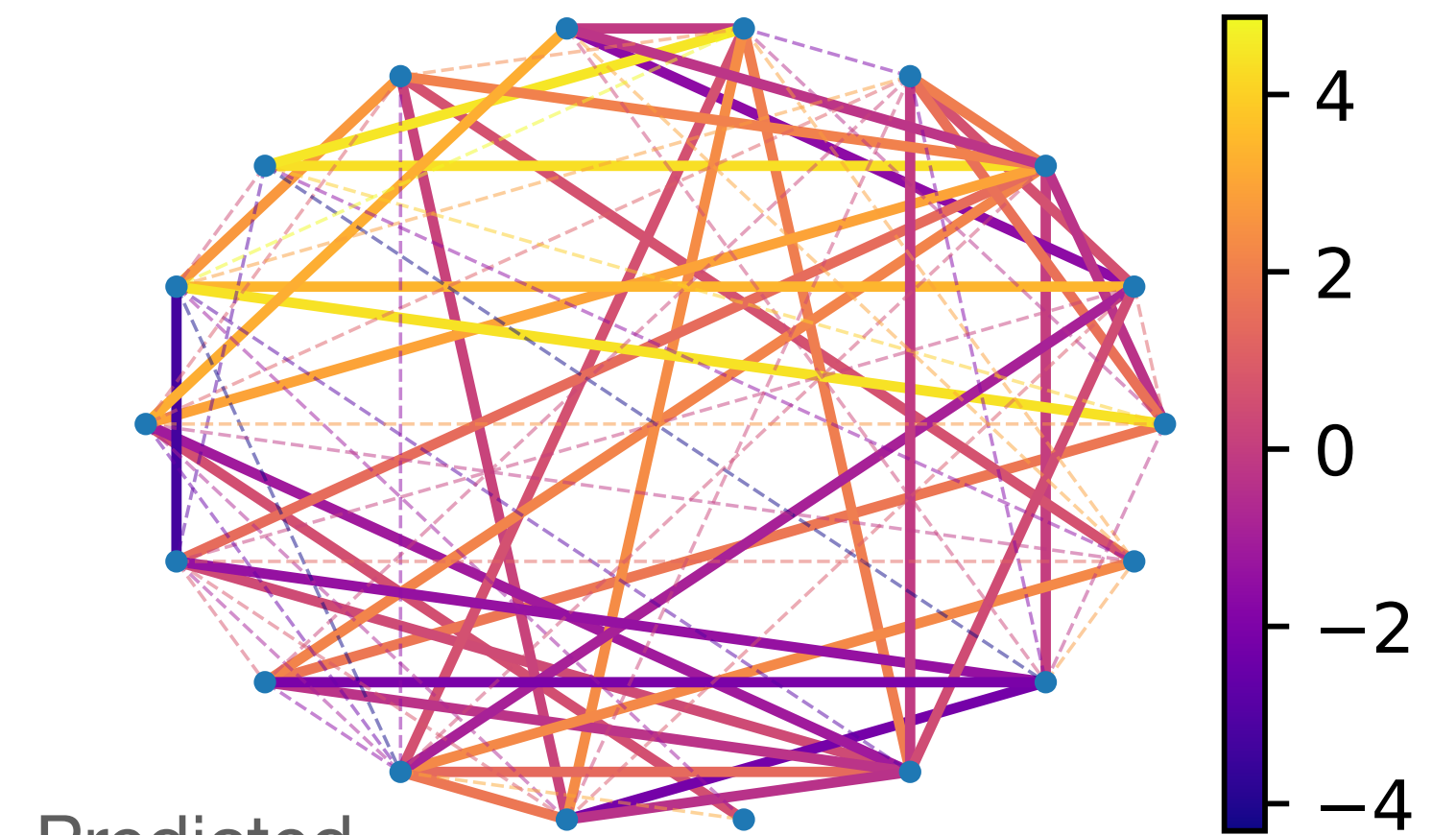
- Induce node GPs from edge GPs



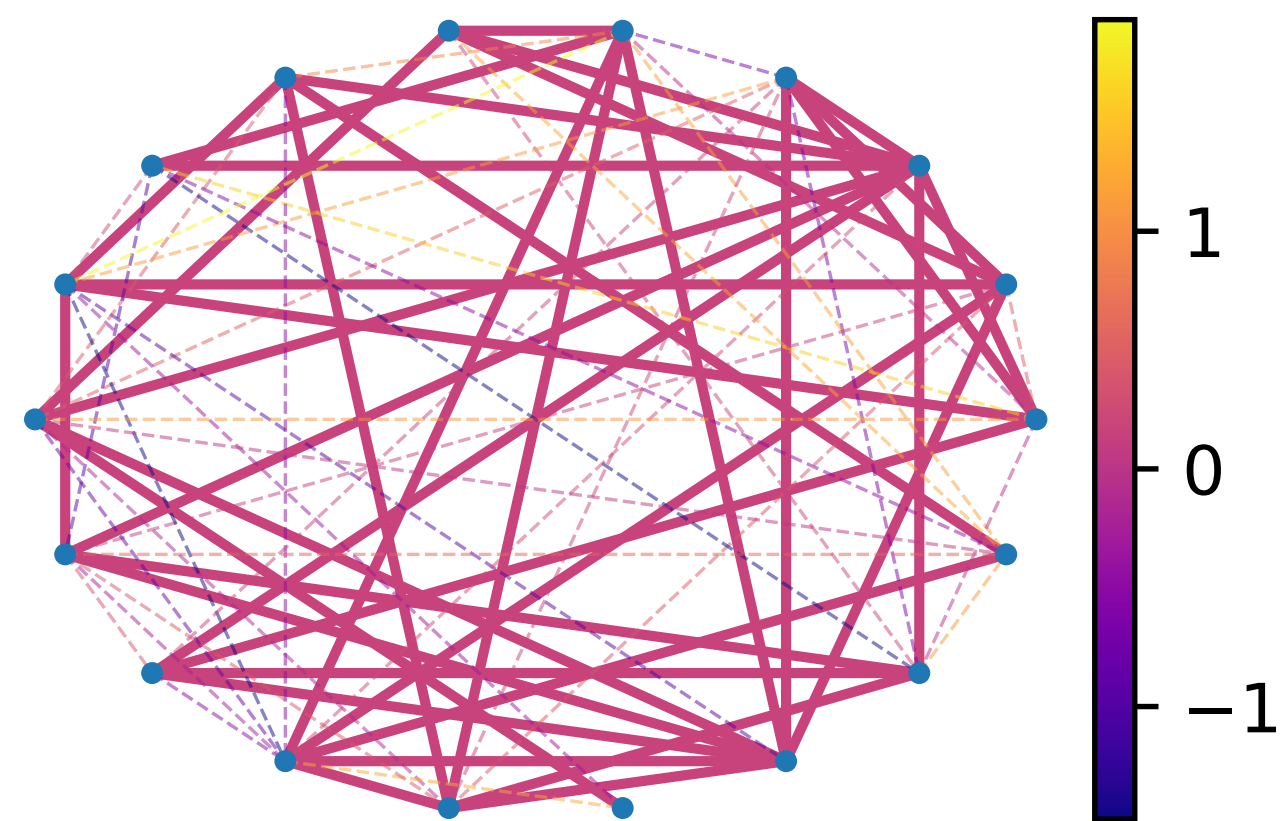
GP based Forex prediction



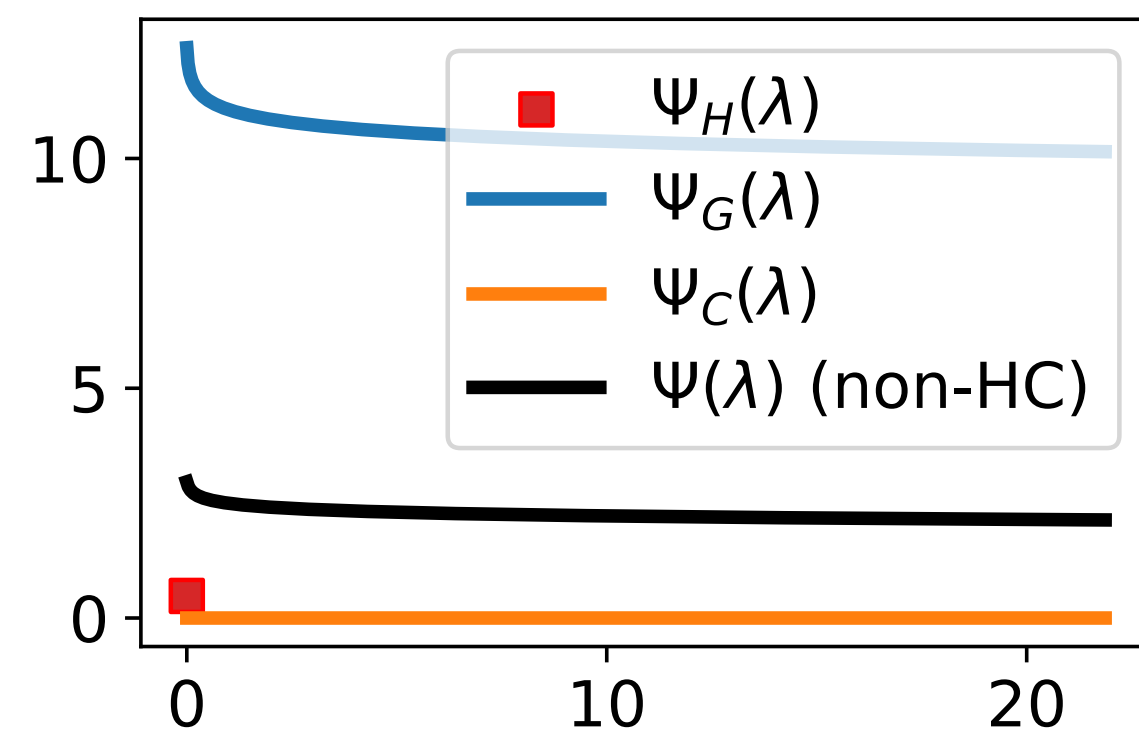
True



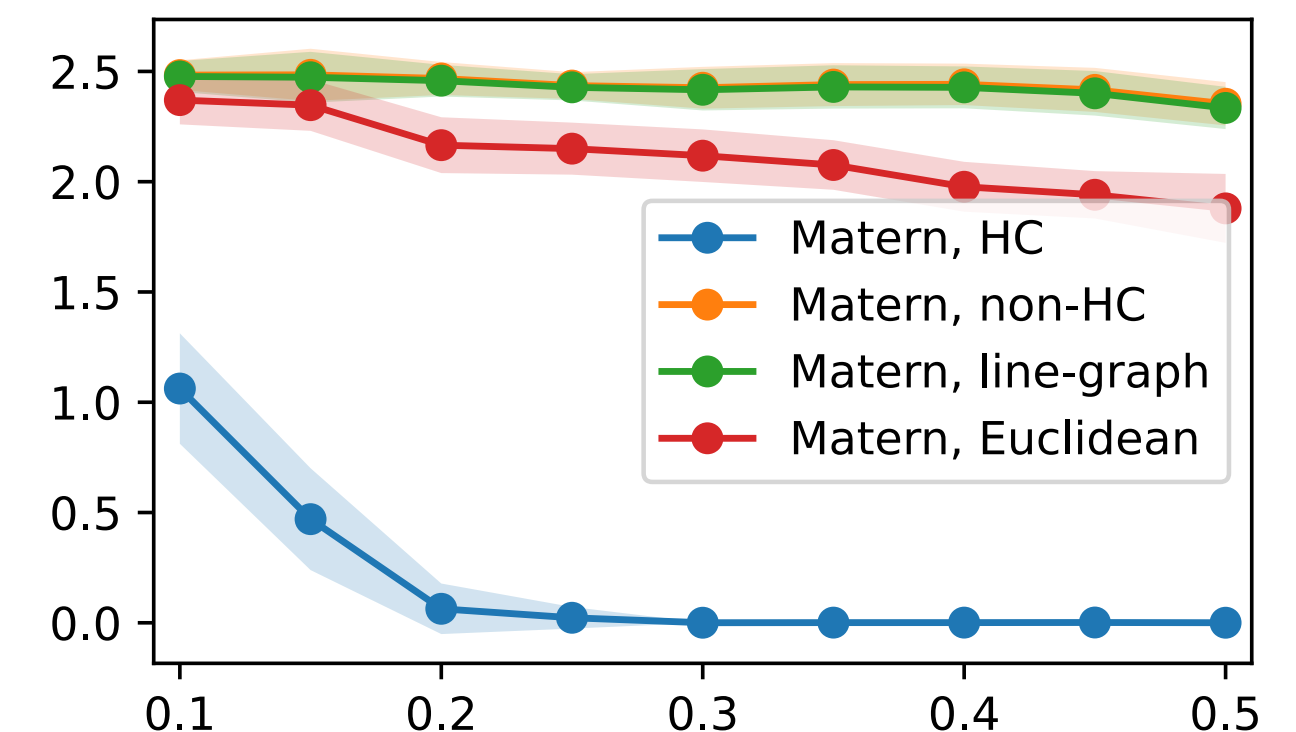
Predicted



non-Hodge



Learned kernels

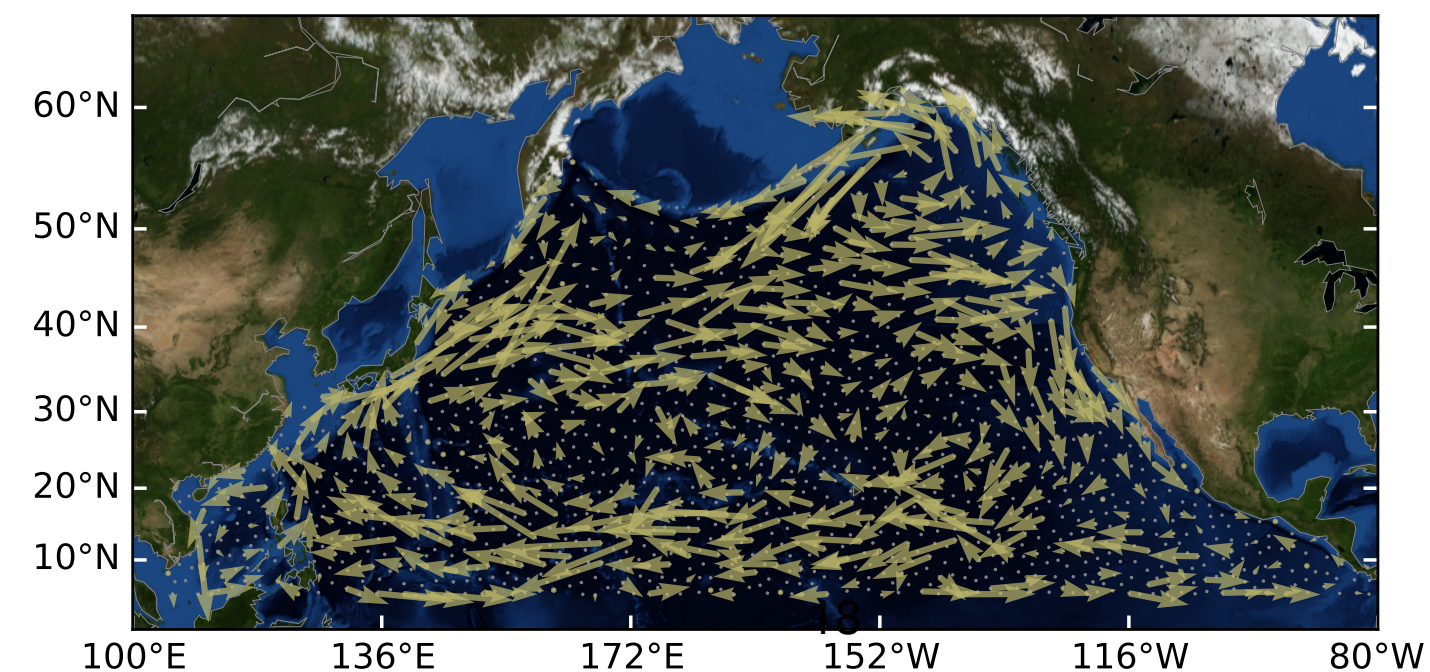
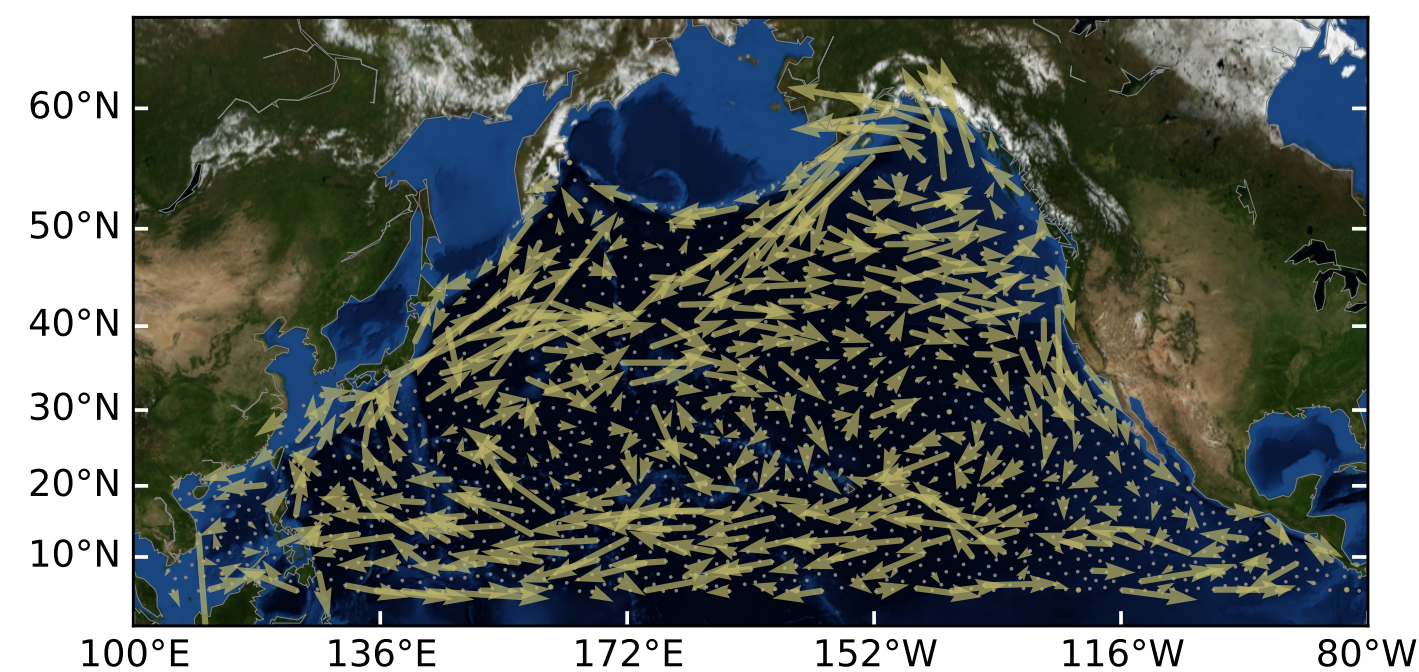
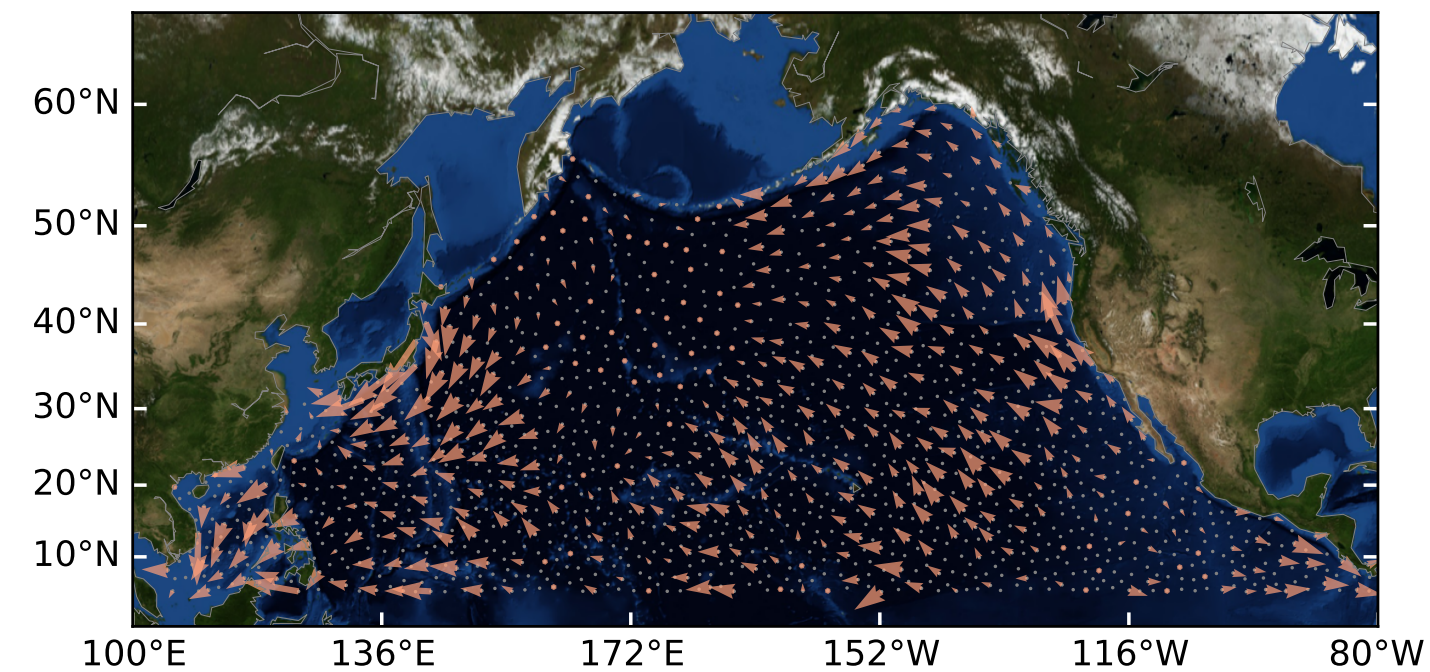
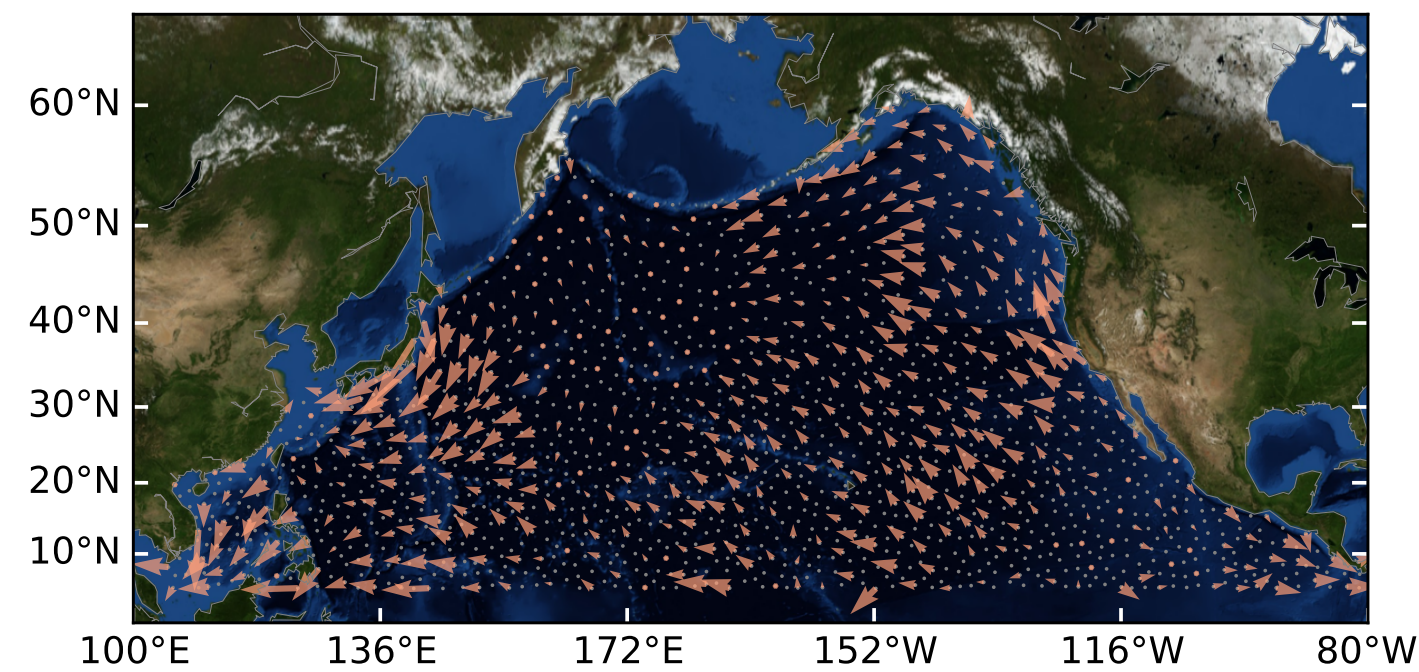
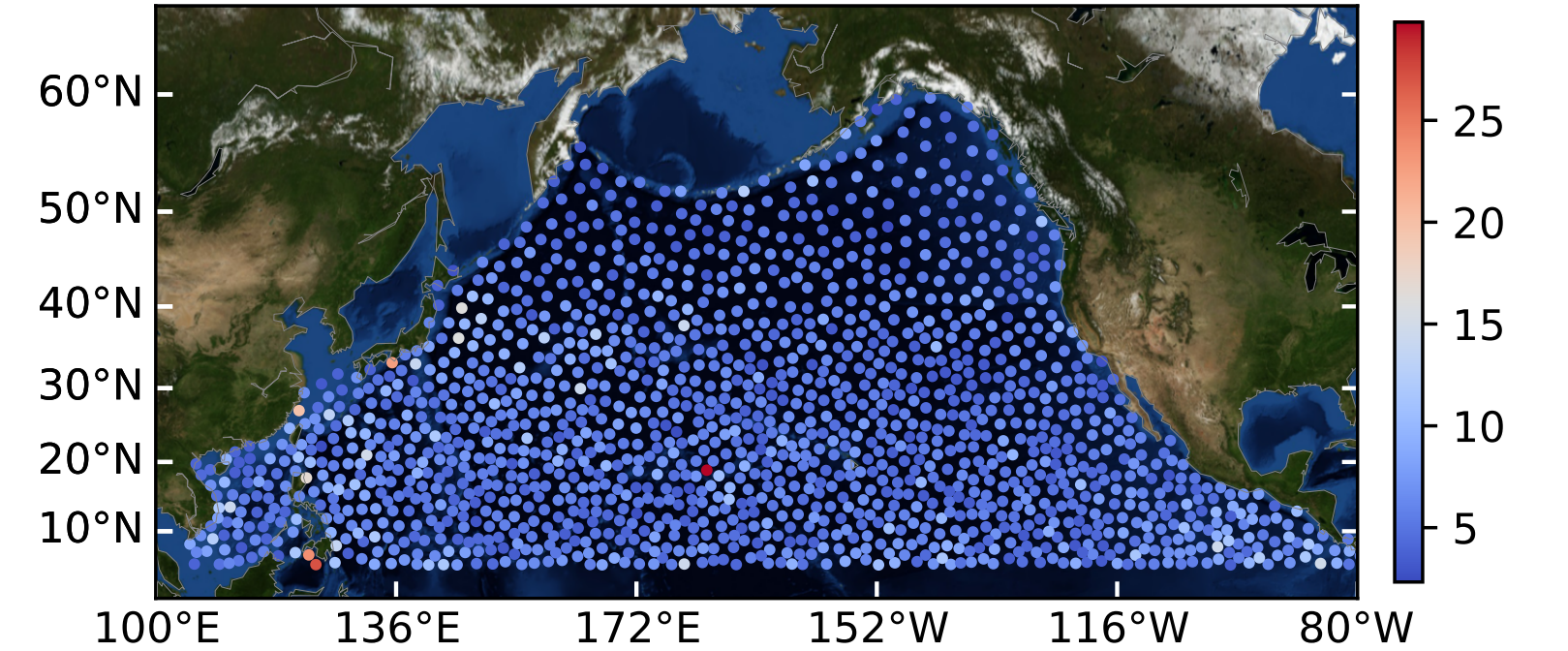
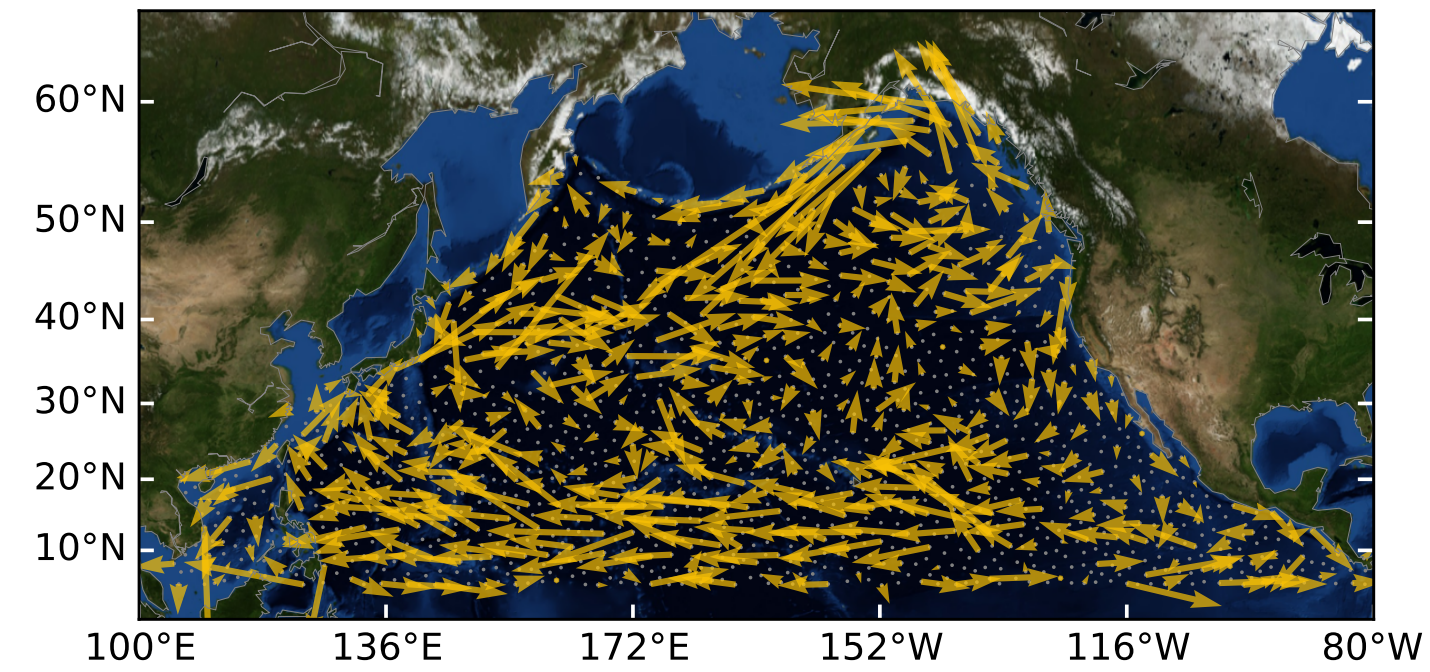
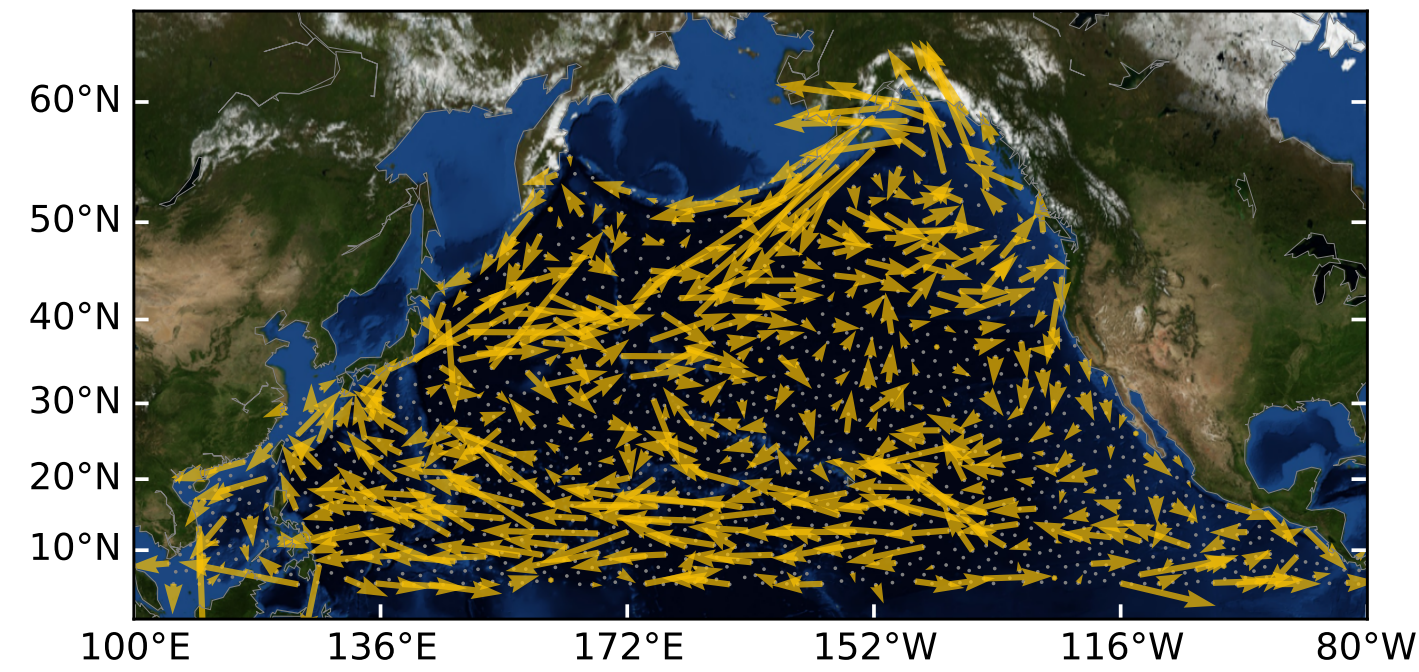


GP based Ocean current analysis

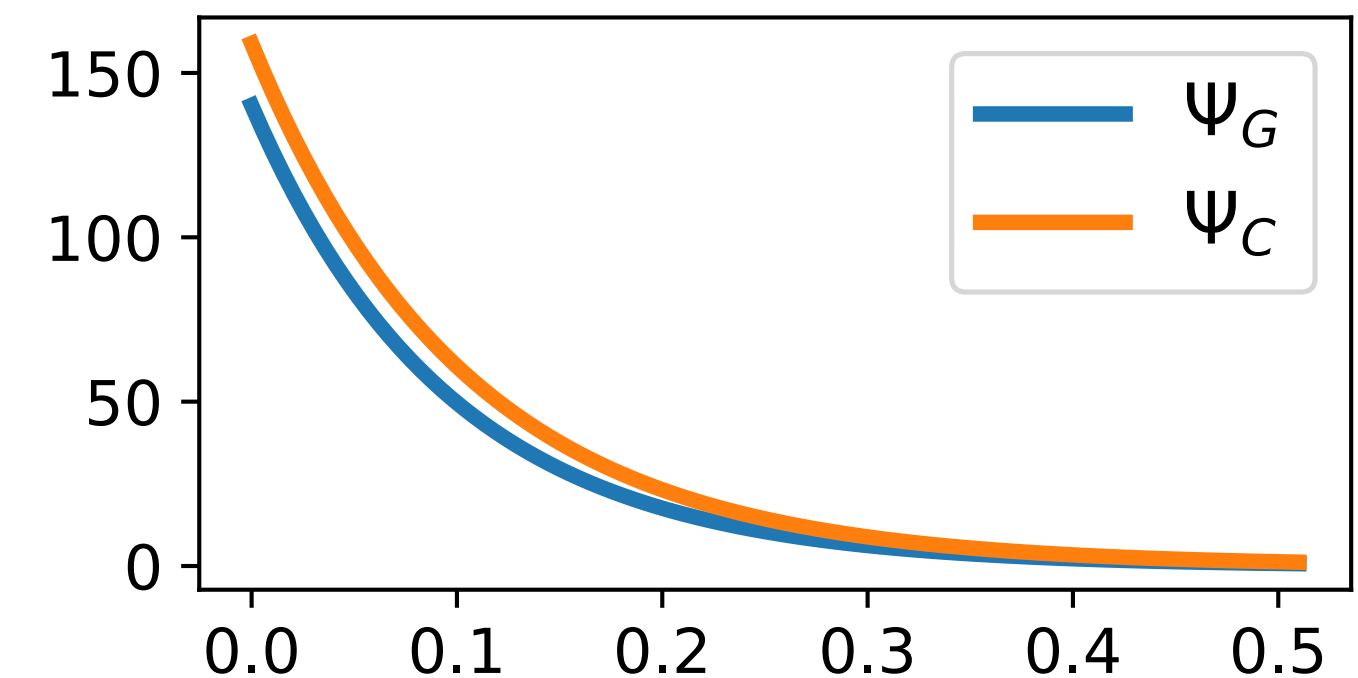
Original

Predictive mean

Pointwise variance



Learned kernel

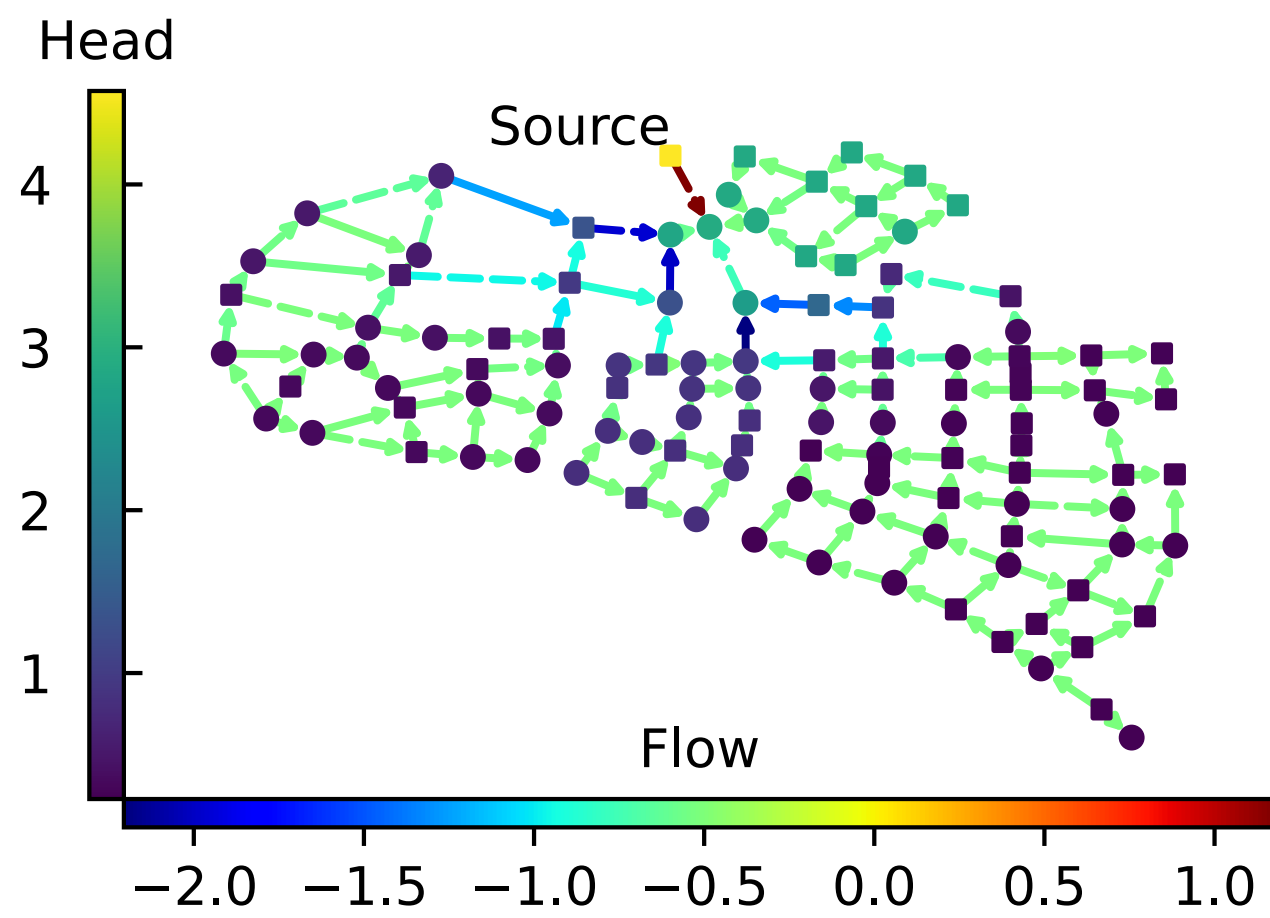


State estimation in water supply networks

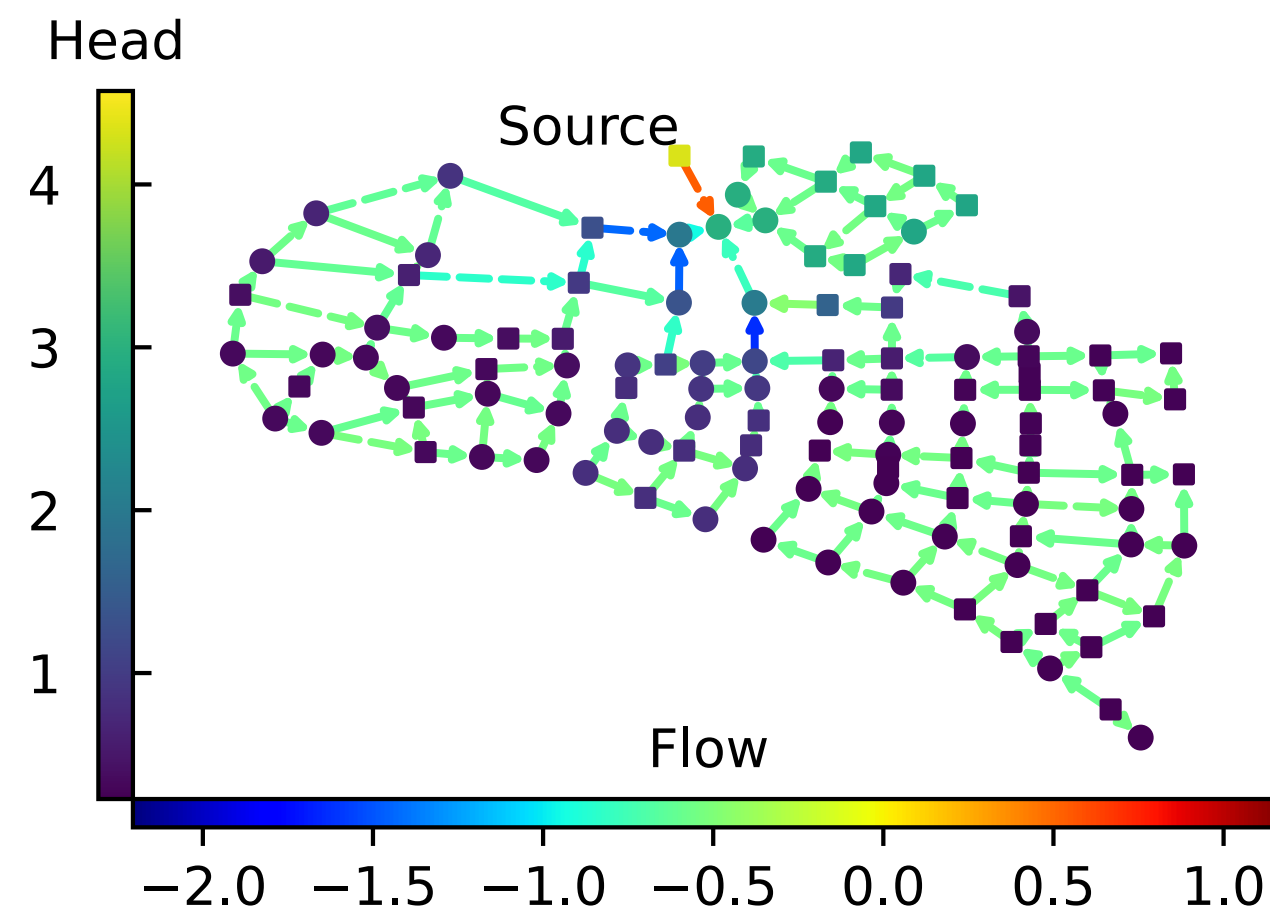
Based on the node-edge joint GPs

$$\mathbf{B}_1^\top \mathbf{f}_0 = \bar{\mathbf{f}}_1 := \text{diag}(\mathbf{r}) \mathbf{f}_1^{1.852}$$

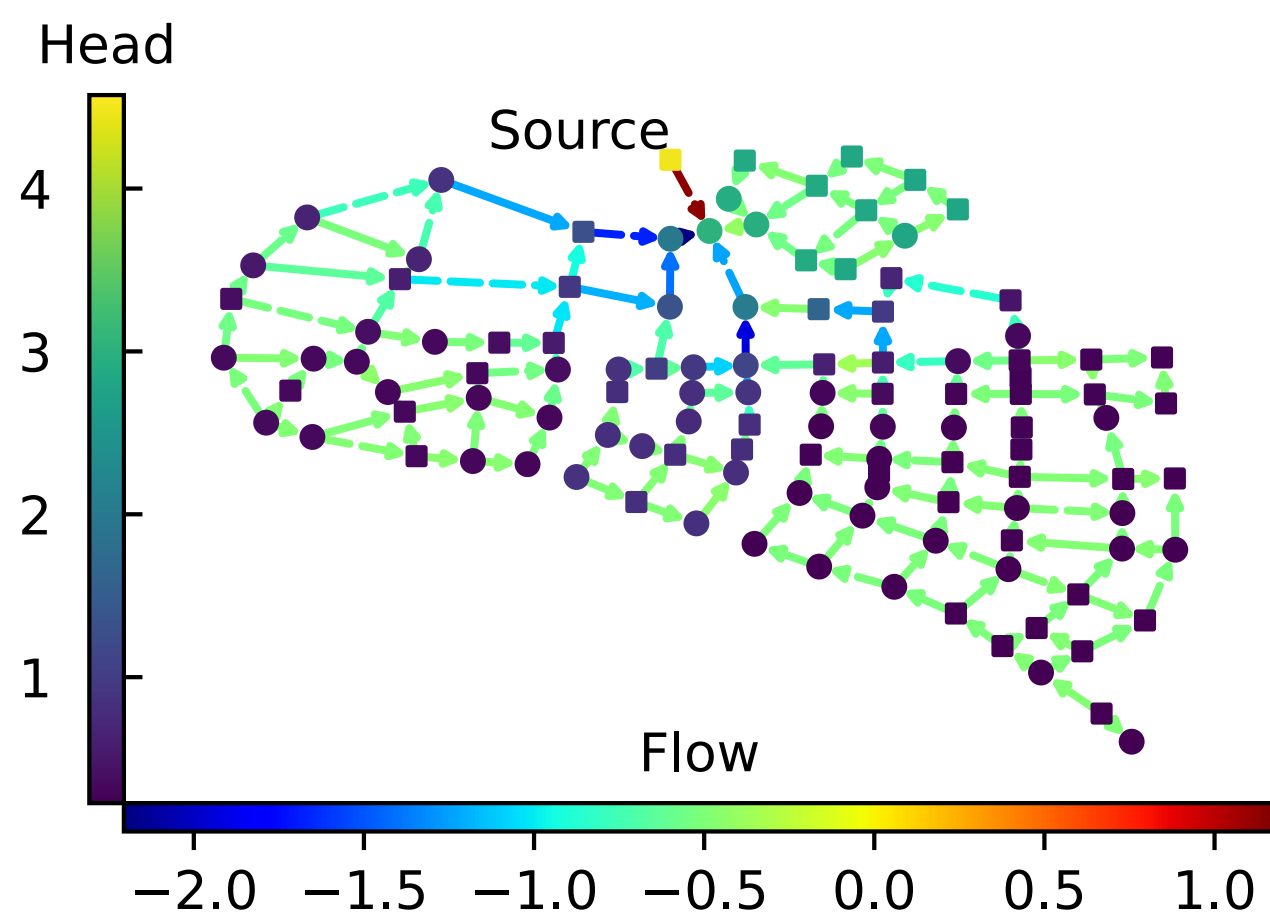
$$\begin{pmatrix} \mathbf{f}_0 \\ \bar{\mathbf{f}}_1 \end{pmatrix} \sim \text{GP} \left(\mathbf{0}, \begin{pmatrix} \mathbf{K}_0 & \\ & \mathbf{K}_1 = \mathbf{B}_1^\top \mathbf{K}_0 \mathbf{B}_1 \end{pmatrix} \right)$$



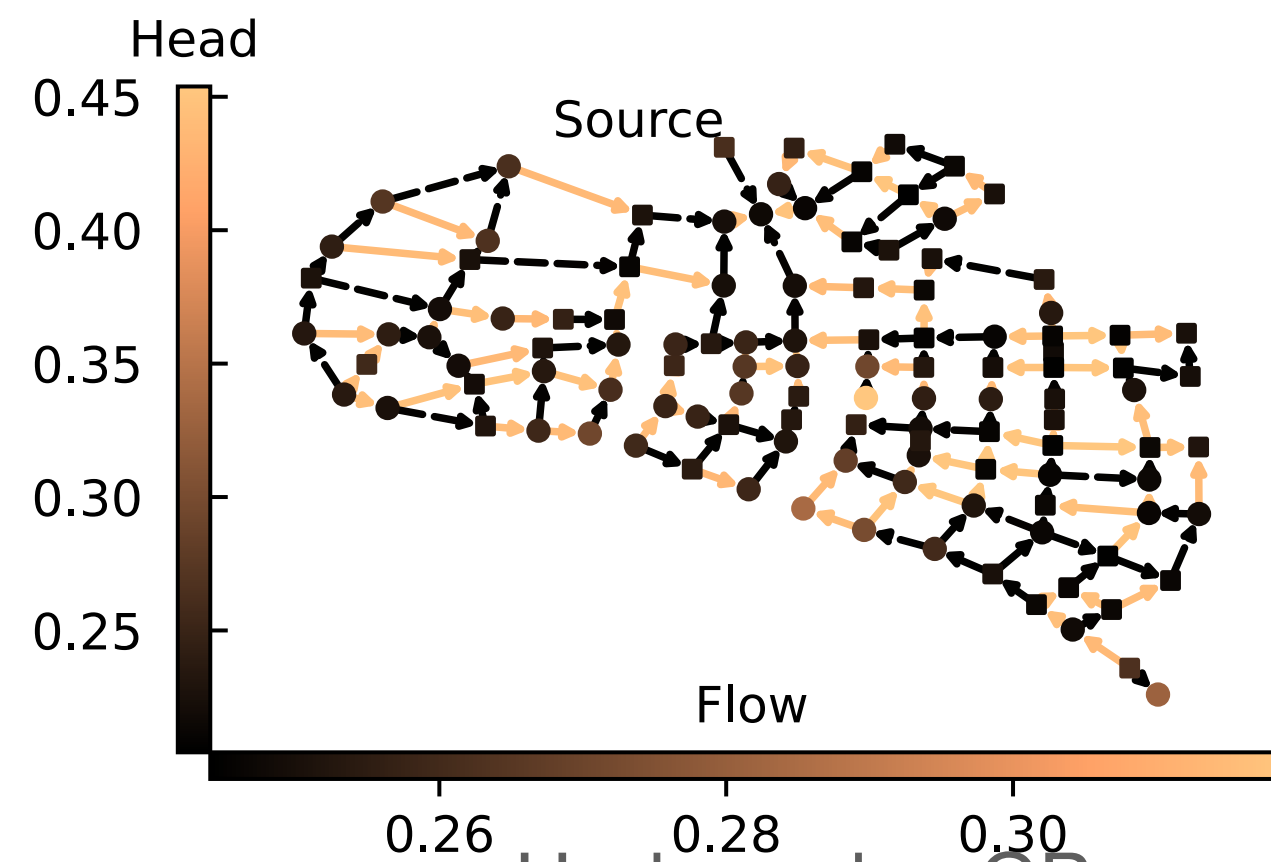
Original



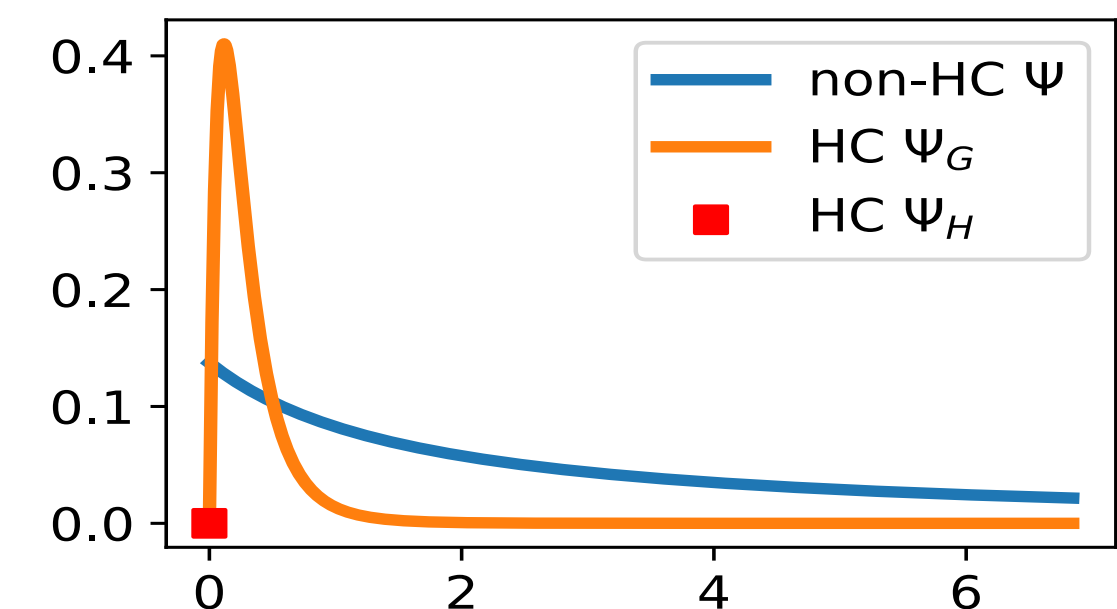
non-Hodge edge GP



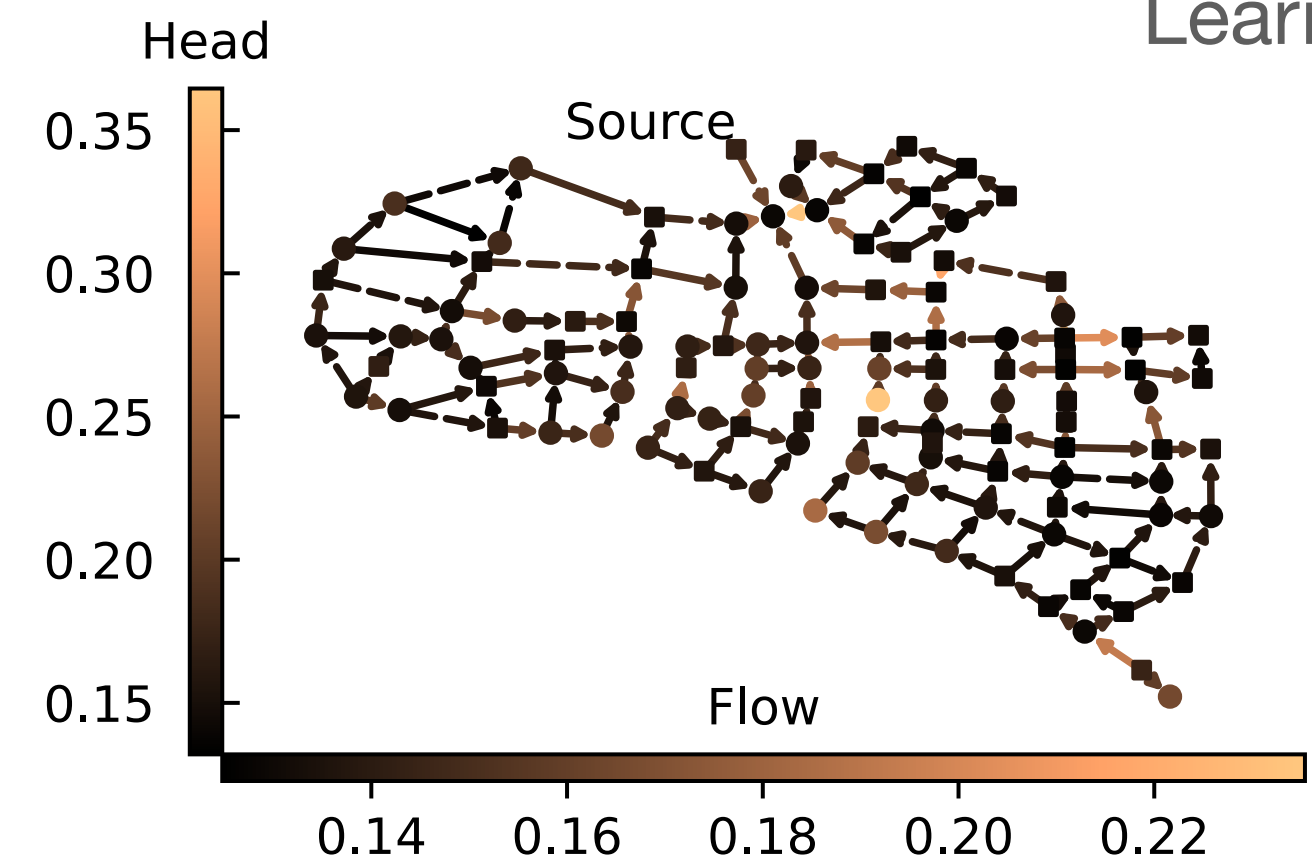
Hodge edge GP



non-Hodge edge GP, var



Learned kernel



Hodge edge GP, var

Conclusion

- How to generalize GPs to non-Euclidean domains? SDE framework
- How to measure edge functions? Div and curl, like VFs
- What is a good edge GP? Edge dependency + Hodge decomposition
- Node-edge-triangle joint GPs Alain et al. 2023
- Continuous version: Euclidean VF Berlinghieri et al. 2023; Manifold VF Robert-Nicoud et al. 2024

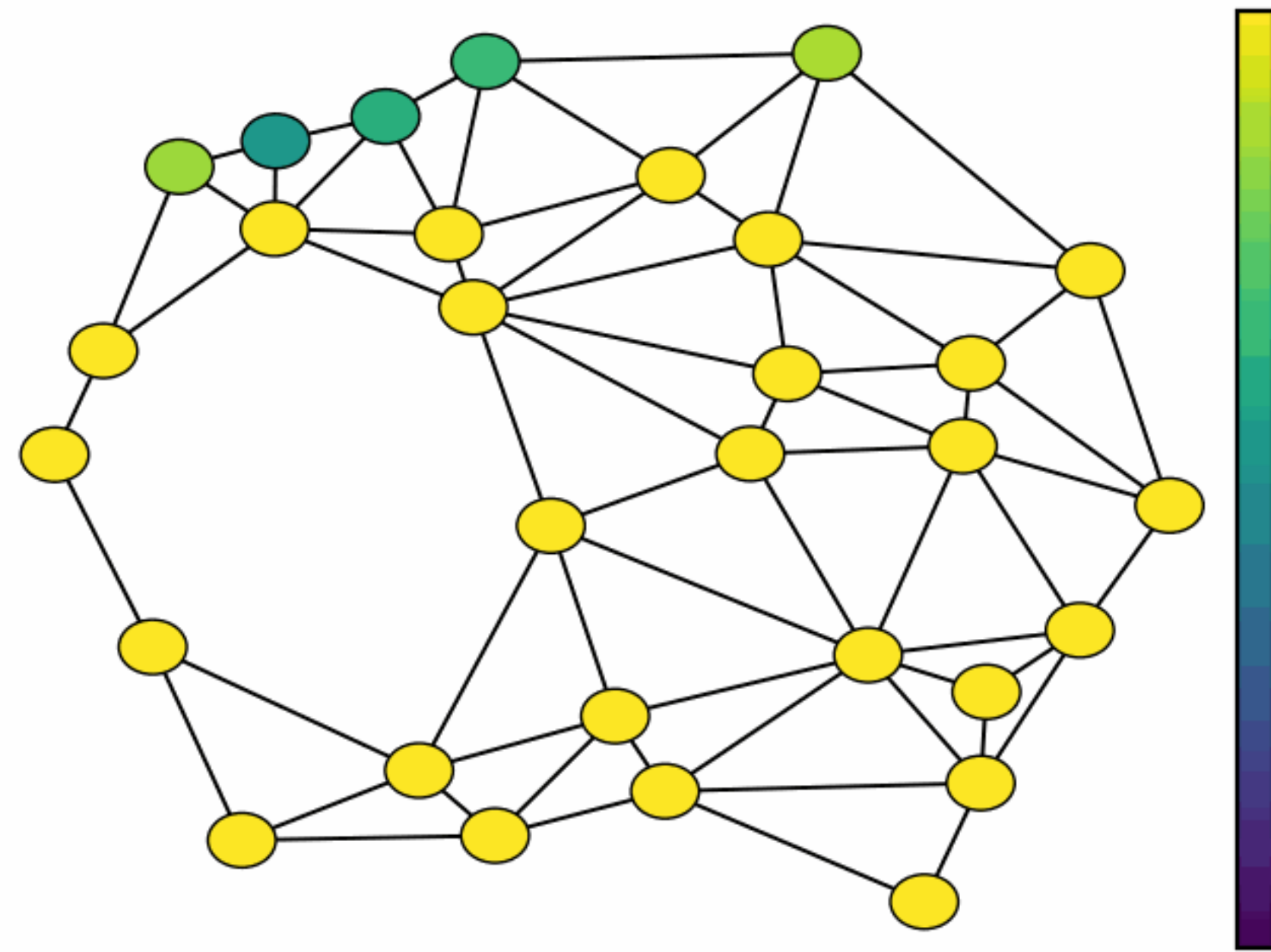
Thank you!

Paper
Code

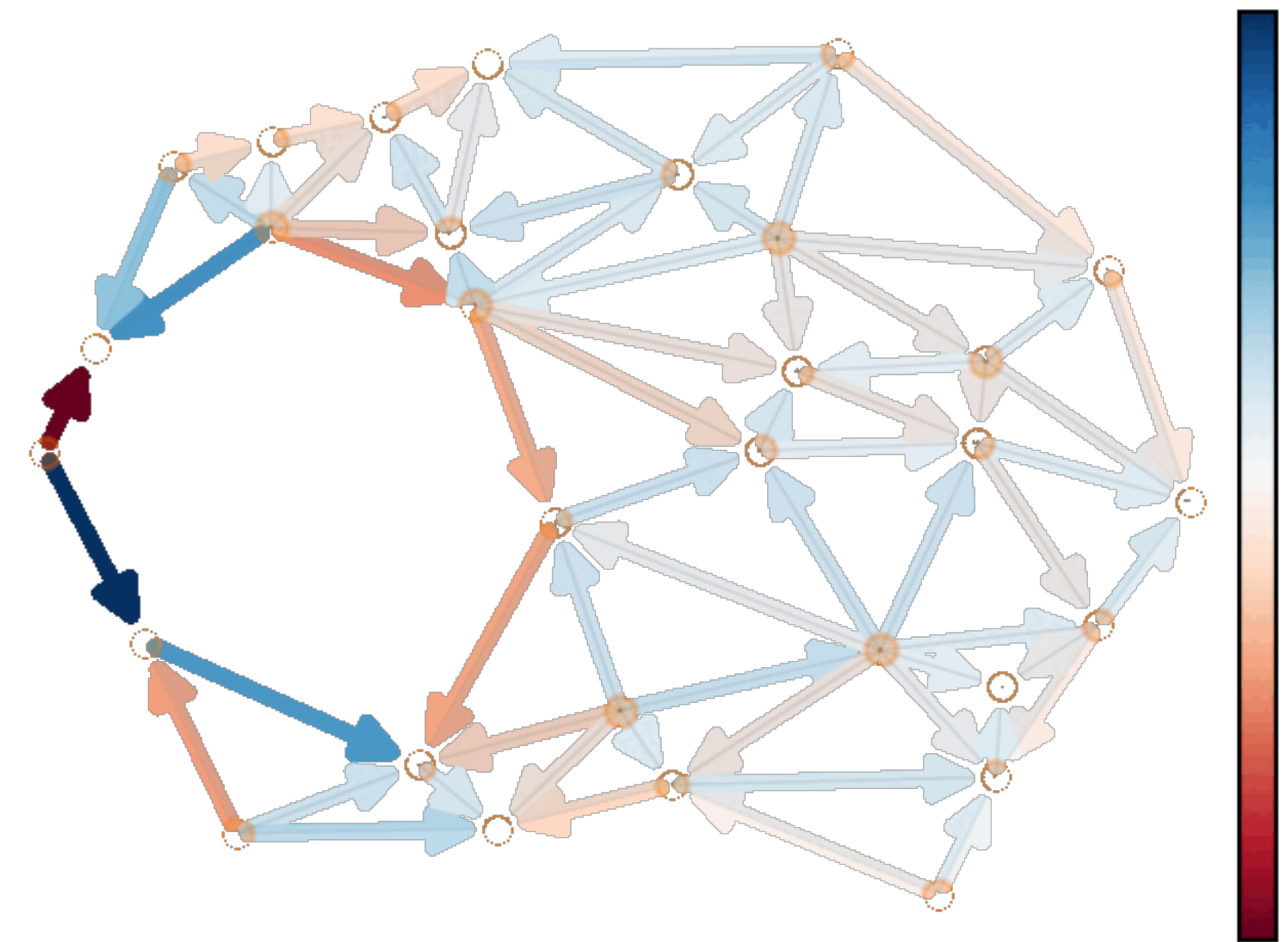


Appendix

Diffusion kernels from diffusion processes



Diffusion on nodes



Diffusion on edges

Tabular results

Table 1: Forex rates inference results.

Method	RMSE		NLPD	
	Diffusion	Matérn	Diffusion	Matérn
Euclidean	2.17 ± 0.13	2.19 ± 0.12	2.12 ± 0.07	2.20 ± 0.18
Line-Graph	2.43 ± 0.07	2.46 ± 0.07	2.28 ± 0.04	2.32 ± 0.03
Non-HC	2.48 ± 0.07	2.47 ± 0.08	2.36 ± 0.07	2.34 ± 0.04
HC	0.08 ± 0.12	0.06 ± 0.12	-3.52 ± 0.02	-3.52 ± 0.02

Table 3: WSN inference results.

Method	Node Heads		Edge Flowrates	
	RMSE	NLPD	RMSE	NLPD
Diffusion, non-HC	0.16 ± 0.05	0.72 ± 2.06	0.32 ± 0.05	0.97 ± 1.80
Matérn, non-HC	0.16 ± 0.04	0.71 ± 2.39	0.26 ± 0.05	0.10 ± 0.13
Diffusion, HC	0.15 ± 0.04	-0.47 ± 0.14	0.22 ± 0.03	-0.20 ± 0.13
Matérn, HC	0.15 ± 0.04	-0.25 ± 0.48	0.23 ± 0.03	-0.45 ± 0.49

Table C.1: Ocean current inference results.

Method	RMSE			NLPD		
	Diffusion	Matérn	Hodge Laplacian	Diffusion	Matérn	Hodge Laplacian
Euclidean	1.00 ± 0.01	1.00 ± 0.00	—	1.42 ± 0.01	1.42 ± 0.10	—
Line-Graph	0.99 ± 0.00	0.99 ± 0.00	—	1.41 ± 0.00	1.41 ± 0.00	—
Non-HC	0.35 ± 0.00	0.35 ± 0.00	0.35 ± 0.00	0.33 ± 0.00	0.36 ± 0.03	0.33 ± 0.01
HC	0.34 ± 0.00	0.35 ± 0.00	0.35 ± 0.00	0.33 ± 0.01	0.37 ± 0.04	0.33 ± 0.01

Sampling gradient and curl edge GPs

Proof. We focus on the case of gradient GPs. First, we can decompose the gradient kernel in terms of $\mathbf{U}_1 = [\mathbf{U}_H \ \mathbf{U}_G \ \mathbf{U}_C]$ as

$$\mathbf{K}_G = \mathbf{U}_1 \begin{pmatrix} \mathbf{0} & & \\ & \Psi_G(\Lambda_G) & \\ & & \mathbf{0} \end{pmatrix} \mathbf{U}_1^\top. \quad (\text{B.9})$$

From a vector $\mathbf{v} = (v_1, \dots, v_{N_1})^\top$ of variables following independent normal distribution, we can draw a random sample of gradient function as

$$\mathbf{f}_G = \mathbf{U}_1 \text{diag}([\mathbf{0}, \Psi_G^{\frac{1}{2}}(\Lambda_G), \mathbf{0}]) \mathbf{v} \quad (\text{B.10})$$

where $\text{diag}([\mathbf{a}, \mathbf{b}, \mathbf{c}])$ is the diagonal matrix with $(\mathbf{a}, \mathbf{b}, \mathbf{c})^\top$ on its diagonal.

Therefore, their curls are

$$\text{curl } \mathbf{f}_G = \mathbf{B}_2^\top \mathbf{U}_1 \text{diag}([\mathbf{0}, \Psi_G^{\frac{1}{2}}(\Lambda_G), \mathbf{0}]) = \mathbf{B}_2^\top \mathbf{U}_G \Psi_G^{\frac{1}{2}}(\Lambda_G) = \mathbf{0}. \quad (\text{B.11})$$

Likewise, we can show the samples of a curl GP are div-free.

