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## Supplementary Material for "NestedAE: Interpretable Nested Autoencoders for Multi-Scale Materials Characterization"

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In this supplementary material, we provide the functions and associated parameters of the synthetic dataset reported in the main article, a comparison of the latent structures between the NestedAE and single AE results, and a latent split analysis for the NestedAE architecture.

## S1 ANALYTICAL FUNCTIONS COMPRISING THE SYNTHETIC DATASET

The 13 analytical functions that comprise the synthetic dataset are:

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$$\begin{split} f_1(z_1, z_2; \epsilon_1) &= z_1^2 + z_2^2 - 2 z_1 z_2 + \epsilon_1, \\ f_2(z_1, z_2; \epsilon_2) &= \sin z_1 + \cos z_1 + \sin 2z_1 + \cos 2z_1 + \sin z_2 + \cos z_2 + \sin 2z_2 + \cos 2z_2 + \epsilon_2, \\ f_3(z_1, z_2; \epsilon_3) &= \exp - z_1 + \exp - z_2 + \epsilon_3, \\ f_4(z_1, z_2; \epsilon_4) &= \tanh z_1 + \tanh z_2 + \epsilon_4, \\ f_5(\vec{z}; \epsilon_5) &= z_1 z_2 - z_3 - z_4 + \epsilon_5, \\ f_6(z_1, z_2, z_5; \epsilon_6) &= \sin z_1 z_2 + \sin 2z_5 + \epsilon_6, \\ f_7(z_3, z_4, z_5; \epsilon_7) &= \exp -\frac{(z_3^2 + z_4^2 + z_5^2)}{z_3 + z_4 + z_5} + \epsilon_7, \\ f_8(z_1, z_2, z_3; \epsilon_8) &= \tanh z_1 + \tanh z_2 + \tanh z_3 + \tanh z_4 + \tanh z_5 + \epsilon_8, \\ f_9(\vec{z}; \epsilon_9) &= \log z_1 + \log |z_2| + \log z_3 + \log z_4 + \log z_5 + \epsilon_9, \\ f_{10}(\vec{z}; \epsilon_{10}) &= z_1^2 + z_2^2 - 2 z_1 z_2 + z_3^2 + z_4^2 + z_5^2 - z_3 z_4 z_5 + \epsilon_{10}, \\ f_{11}(z_1, z_5; \epsilon_{11}) &= \sin z_1 + \sin z_5 + \epsilon_{11}, \\ f_{12}(\vec{z}; \epsilon_{12}) &= \frac{1}{24} \left( z_1^4 - 16 z_1^3 + 72 z_1^2 - 96 z_1 + 24 \right) + \\ \frac{1}{24} \left( z_4^4 - 16 z_3^3 + 72 z_3^2 - 96 z_3 + 24 \right) + \\ \frac{1}{24} \left( z_4^4 - 16 z_3^3 + 72 z_4^2 - 96 z_4 + 24 \right) + \\ \frac{1}{24} \left( z_4^4 - 16 z_3^3 + 72 z_4^2 - 96 z_5 + 24 \right) + \epsilon_{12}, \\ f_{13}(\vec{z}; \epsilon_{13}) &= z_1^2 + z_2^2 + z_3^2 + z_4^2 + z_5^2 - 96 z_5 + 24 \right) + \epsilon_{12}, \\ f_{13}(\vec{z}; \epsilon_{13}) &= z_1^2 + z_2^2 + z_3^2 + z_4^2 + z_5^2 + \epsilon_{13}. \end{split}$$

where the  $\epsilon_i$  represent noise. In the noiseless limit,  $\epsilon_i = 0$  for all *i*. We also considered a Gaussian noise case in which  $\epsilon_i \in \mathcal{N}(0, \sigma_i)$  where  $\mathcal{N}$  represents a Gaussian distribution with width  $\sigma_i$ . In this work, we set  $\sigma_i = 0.5$  for  $i \in (1, ..., 4)$  and  $\sigma_i = 1.0$  for  $i \in (5, ..., 13)$ .

The range for  $z_1$  through  $z_5$  is set to:

$$z1 = [0.01, 5.0],$$
  

$$z2 = [2.0, 5.0],$$
  

$$z3 = [0.5, 10],$$
  

$$z4 = [0.5, 10],$$
  

$$z5 = 10 * U(0, 1),$$

where U(0, 1) represents a uniform distribution between (0, 1).

## S2 LATENT SPACE ANALYSIS FOR SYNTHETIC DATASET



Figure S1: Latent space structures obtained from training the first autoencoder in the NestedAE architecture. The latent space is colored based on the  $L_2$  norm of the 13 analytical functions described in Sec. S1. The x- and y-axes denote the Principal Component Modes (PCMs) of the latent space.



Figure S2: Latent space structures obtained from training the second autoencoder in the NestedAE architecture. The latent space is colored based on the  $L_2$  Norm of the 13 analytical functions described in Sec. S1. The x- and y-axes denote the PCMs of the latent space.



Figure S3: Latent space structures obtained from training a single autoencoder on the constructed synthetic dataset. The latent space is colored based on the  $L_2$  Norm of the 13 analytical functions described in Sec. S1. The x- and y-axes denote the PCMs of the latent space.