

The UMAP algorithm, reimagined

Rick Jardine

April 7, 2021

UMAP: “Uniform Manifold Approximation and Projection for Dimension Reduction”

Healy-McInnes, 2018 [4],

Healy-McInnes-Melville, 2020 [5]

Outline

- Fuzzy sets, Fuzzy sets in $[0, \infty]$
- ep-metric spaces, coefficients in $[0, \infty]$
- TDA in $[0, \infty]$
- UMAP complex, excision
- Dimension reduction
- Optimisation: cross entropy

$[0, 1]$ is a locale.

A **locale** L is a poset (\leq) with infinite joins (least upper bounds) and finite meets (greatest lower bounds), in which finite meets distribute over all joins.

Facts: L has a terminal object (empty meet), an initial object (empty join), and infinite meets ($\bigvee_x \leq \text{all } a_i \ x$).

Examples: 1) $[a, b]$ and $[a, b]^{op}$ are locales, so $[0, 1]^{op}$ is a locale.

2) $[0, \infty]$ and $[0, \infty]^{op}$ are locales.

3) op_X (open subsets of a space X) is a locale.

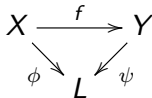
Locales are topos-theoretic abstractions of topological spaces.

4) $[0, a) \xleftrightarrow{\quad} a$ defines an isomorphism of poset of half-open intervals in $[0, 1]$ with elements of $[0, 1]$.

Classical definition: A **fuzzy set** is a function $p : X \rightarrow [0, 1]$,
aka. a “fuzzy subset” of a universal set X .

Barr, 1974 [1]: A **fuzzy set** with coefficients in a locale L is a function $\phi : X \rightarrow L$.

A **morphism** $\phi \rightarrow \psi$ of fuzzy sets is a function $f : X \rightarrow Y$ such that in the picture



$\phi(x) \leq \psi(f(x))$ for all $x \in X$. i.e. the diagram homotopy commutes.

There is a category $\text{Fuzz}(L)$ of fuzzy sets with coefficients in L .

Cases to care about: $L = [0, \infty], [0, \infty]^{op}, [0, 1], [0, 1]^{op}$.

Fuzzy sets and sheaves (Barr)

Every fuzzy set $\phi : X \rightarrow [0, \infty]$ defines a system of subsets $\phi^{-1}[0, a]$ for $a \in [0, \infty]$.

NB: If $a \leq b$ then $\phi^{-1}[0, a] \rightarrow \phi^{-1}[a, b]$ is an **inclusion**.

The assignment

$$T(\phi)(a) = \begin{cases} \phi^{-1}[0, a] & a \in [0, \infty] \\ * & a = + \end{cases}$$

defines a **sheaf** $T(\phi)$ on $[0, \infty]_+^{op}$, where $[0, \infty]_+^{op} = [0, \infty]^{op} \sqcup \{+\}$ and $+$ is new initial object (or new point at infinity for $[0, \infty]$).

Theorem 1 (Barr).

The functor $\phi \mapsto T(\phi)$ determines an equivalence of categories

$$\text{Fuzz}([0, \infty]_+^{op}) \simeq \text{Mon}([0, \infty]_+^{op})$$

with sheaves of monomorphisms on the locale $[0, \infty]_+^{op}$.

Classical fuzzy sets

Barr's theorem: there is an equivalence of categories

$$\text{Fuzz}([0, 1]^{op}) \simeq \text{Mon}([0, 1]_+^{op}).$$

Start with a sheaf F of monomorphisms on $[0, 1]_+^{op}$, $F(s) \subset F(1)$ (“generic fibre”):

Given $x \in F(1)$ there is a minimum s_x such that $x \in F(s_x)$.

The assignment $x \mapsto s_x =: \phi_F(x)$ defines a function (fuzzy set) $\phi_F : F(1) \rightarrow [0, 1]$.

Meets, joins: $A, B \subset F$ in the sheaf category. Then $A \cup B$ and $A \cap B$ (sheaf theoretic) are subobjects of F , and

$$\phi_{A \cup B}(x) = \max\{\phi_A(x), \phi_B(x)\} \quad \text{“t-conorm”}$$

$$\phi_{A \cap B}(x) = \min\{\phi_A(x), \phi_B(x)\} \quad \text{“t-norm”}$$

We have

$$\phi_A(x) \cdot \phi_B(x) \leq \phi_{A \cap B}(x),$$

$$\phi_{A \cup B}(x) \leq \phi_A(x) + \phi_B(x) - \phi_A(x) \cdot \phi_B(x).$$

For $s, t \in [0, 1]$,

$$1 - (1 - s)(1 - t) = s + t - s \cdot t$$

whereas $(A^c \cap B^c)^c = A \cup B$ for subobjects $A, B \subset X$.

The function $s \mapsto 1 - s =: e(s)$ defines a poset isomorphism (idempotent) $e : [0, 1] \rightarrow [0, 1]^{op}$ that I call the **dual**.

Classical: If $p : X \rightarrow [0, 1]$ is a fuzzy subset of X , its **complement** p^c is defined by $p^c(x) = 1 - p(x)$.

Alternatively, $p^c = e \cdot p$.

Definition: p^c is the **dual** of p .

Duality in the large

We have poset isomorphisms

$$\phi : [0, 1] \xrightarrow{\cong} [0, \infty]^{op} : \psi$$

with $\phi(s) = -\log(s)$ and $\psi(t) = e^{-t}$ (order reversing).

ϕ is Shannon's **information function** [6].

The commutative diagram of poset isomorphisms

$$\begin{array}{ccc} [0, \infty] & \xrightarrow{\psi} & [0, 1]^{op} \\ e \downarrow & & \downarrow e \\ [0, \infty]^{op} & \xrightarrow{\psi} & [0, 1] \end{array} \quad (1)$$

defines a duality isomorphism (idempotent) $e : [0, \infty] \rightarrow [0, \infty]^{op}$.

$$x^* := e(x) = -\log(1 - e^{-x}) = x - \log(e^x - 1), \quad x \in [0, \infty].$$

Facts: $x \mapsto x^*$ is continuous. x and x^* are close if x is near $\log(2)$.

Duals II

X is a set: there is a poset map $s : \mathcal{P}(X) \rightarrow \text{Fuzz}([0, 1])$, with

$$s(A)(x) = \begin{cases} 1 & \text{if } x \in A, \\ 0 & \text{if } x \notin A. \end{cases}$$

The fuzzy subset $s(A) : X \rightarrow [0, 1]$ of X is “crisp”.

Any morphism $f : L \rightarrow L'$ of locales induces a functor $\text{Fuzz}(L) \rightarrow \text{Fuzz}(L')$, by composition with f .

There is a commutative diagram of poset morphisms

$$\begin{array}{ccccc} \mathcal{P}(X) & \xrightarrow{s} & \text{Fuzz}([0, 1]) & \xrightarrow{\phi} & \text{Fuzz}([0, \infty]^{op}) \\ c \downarrow & & \downarrow e & & \downarrow e \\ \mathcal{P}(X)^{op} & \xrightarrow{s^{op}} & \text{Fuzz}([0, 1]^{op}) & \xrightarrow{\phi} & \text{Fuzz}([0, \infty]) \end{array}$$

where $c(A) = X - A$ is the complement of A in X .

Suppose that $u, v : X \rightarrow [0, 1]$ are fuzzy sets. The **cross entropy** from v to u is defined by

$$C(u, v) = \sum_{x \in X} \left(u(x) \log\left(\frac{u(x)}{v(x)}\right) + (1 - u(x)) \log\left(\frac{1 - u(x)}{1 - v(x)}\right) \right)$$

(Bhandari 1993 [2]).

$C(u, v)$ is a sum of elements of the form

$$F(s, t) = s \cdot \log\left(\frac{s}{t}\right) + (1 - s) \cdot \log\left(\frac{1 - s}{1 - t}\right) \geq 0.$$

with $s, t \in [0, 1]$ (Kullback-Liebler divergence, 1951).

u (hence s) is fixed. $C(u, v)$ is a (non-symmetric) measure of the distance of v from u .

Cross entropy II

Suppose $s = e^{-y}$ and $t = e^{-x}$. Then

$$F(s, t) = F(e^{-y}, e^{-x}) = e^{-y}(x - y) + e^{-y^*}(x^* - y^*).$$

$|F(e^{-y}, e^{-x})|$ depends on $|x - y|$ in $[0, \infty]$.

Given $u, v : X \rightarrow [0, \infty] \xrightarrow{\psi} [0, 1]^{op}$, set

$$\begin{aligned} C(u, v) &= C(\psi \cdot u, \psi \cdot v) \\ &= \sum_{x \in X} [e^{-u(x)}(v(x) - u(x)) + e^{-u(x)^*}(v(x)^* - u(x)^*)]. \end{aligned}$$

For $u, v : X \rightarrow [0, \infty]$, $C(u, v)$ is the **cross entropy** from v to u .

An extended pseudo-metric space (**ep-metric space**) (X, D) is a set X and a function $D : X \times X \rightarrow [0, \infty]$ such that

- 1) $D(x, x) = 0$,
 - 2) $D(x, y) = D(y, x)$,
 - 3) $D(x, z) \leq D(x, y) + D(y, z)$.
- Can have distinct x, y such that $D(x, y) = 0$ (“pseudo”).
 - Can have u, v such that $D(u, v) = \infty$ (“extended”).

Example: Every metric space (Y, d) is an ep-metric space:

$$Y \times Y \xrightarrow{d} [0, \infty) \subset [0, \infty].$$

A **morphism** $f : (X, d_X) \rightarrow (Y, d_Y)$ of ep-metric spaces is a function $f : X \rightarrow Y$ such that

$$d_Y(f(x), f(y)) \leq d_X(x, y) \text{ (compresses distance, “non-expanding”).}$$

ep – Met is the category of ep-metric spaces and their morphisms.

Cocompleteness (Spivak [7])

(X, d) an ep-metric space and $p : X \rightarrow Y$ a surjective function.

For $x, y \in Y$ set

$$D(x, y) = \inf_P \sum_{i=0}^k d(x_i, y_i)$$

“Polygonal path” P : pairs (x_i, y_i) , $0 \leq i \leq k$, in X with $x = p(x_0)$, $p(y_i) = p(x_{i+1})$, $y = p(y_k)$.

Quotient map $p : (X, d) \rightarrow (Y, D)$ satisfies universal property.

Lemma 2.

ep – Met is cocomplete (has all small colimits).

Underlying set is colimit in sets: $\sqcup_i (X_i, d_i)$ has $D(x, y) = d_i(x, y)$ if x, y in some X_i , $D(x, y) = \infty$ otherwise.

Coequalizers (or pushouts) given by quotient construction.

Vietoris-Rips complex

(X, d_X) a finite **ep-metric space**, $d_X : X \times X \rightarrow [0, \infty]$.

$s \in [0, \infty]$:

1) If X totally ordered (has a listing), then $V_s(X)$ has n -simplices $x_0 \leq x_1 \leq \dots \leq x_n$ with $d_X(x_i, x_j) \leq s$ for all i, j .

$V(X) : s \mapsto V_s(X)$, $s \in [0, \infty]$ is **Vietoris-Rips system** for X .

Simplicial fuzzy set: $V_*(X)$ is a simplicial sheaf of monomorphisms on $[0, \infty]_+^{op}$.

2) $P_s(X)$ is the poset of all subsets $\sigma \subset X$ such that $d_X(x, y) \leq s$ for all $x, y \in \sigma$.

$P_s(X)$ is the poset of non-degenerate simplices of $V_s(X)$.

Nerve $BP_s(X)$ is the **barycentric subdivision** of $V_s(X)$. There is a natural weak equivalence $\gamma : BP_s(X) \xrightarrow{\simeq} V_s(X)$, $s \in [0, \infty]$.

NB: Poset const. $BP_s(X)$ **does not** use a total ordering on X .

The nerve construction

The **nerve** BC of a category C is a simplicial set with n -simplices BC_n given by the set of strings of arrows

$$a_0 \rightarrow a_1 \rightarrow \cdots \rightarrow a_n$$

of length n in C , equivalently functors $\underline{n} \rightarrow C$, where

$$\underline{n} = \{0, 1, \dots, n\},$$

with the obvious poset structure.

Composition with the functors $\theta : \underline{m} \rightarrow \underline{n}$ defines the simplicial set structure of BC .

Examples: 1) $B\underline{n} = \Delta^n$, the standard n -simplex in simplicial sets.

2) $BG = K(G, 1)$ for a group G , classifies principal G -bundles in the homotopy category.

BC is also called the **classifying space** of C .

1) The systems $s \mapsto H_p BP_s(X) \cong H_p V_s(X)$ (coefficients in a field) define persistent homology for (X, d) .

2) The sets $\pi_0 BP_s(X) \cong \pi_0 V_s(X)$ are clusters for (X, d) .

Hierarchy $\Gamma(X, d)$: a tree with vertices $(s, [x])$, $[x] \in \pi_0 BP_s(X)$, and edges $(s, [x]) \rightarrow (t, [x])$ with $s \leq t$. Typical source of hierarchical clustering algorithms.

3) $\pi BP_s X$ is **fundamental groupoid** of $BP_s(X)$.

There are isomorphisms $\pi_0 BP_s(X) \cong \pi_0 \pi BP_s(X)$ so the system $s \mapsto \pi_0 \pi BP_s(X)$ “computes” clusters and hierarchies of clusters.

4) One cares most about $\lim_{\rightarrow s < \infty} BP_s(X)$, which is a disjoint union of **global components**, each of which consists of simplices having edges of finite length.

Each global component is contractible, and has a Vietoris-Rips filtration in the usual sense.

Theorem 3 (Rips stability).

Suppose $i : X \subset Y$ are finite ep-metric spaces such that $d_H(X, Y) < r$. There is a homotopy commutative diagram

$$\begin{array}{ccc} P_s(X) & \xrightarrow{\sigma} & P_{s+2r}(X) \\ i \downarrow & \nearrow \theta & \downarrow i \\ P_s(Y) & \xrightarrow{\sigma} & P_{s+2r}(Y) \end{array}$$

Corollary 4 (Stability for persistence invariants).

Same assumptions as Theorem 1. There are commutative diagrams

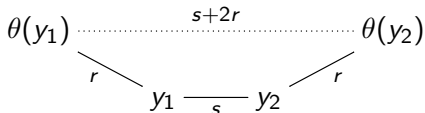
$$\begin{array}{ccc} H_k(V_s(X)) & \xrightarrow{\sigma} & H_k(V_{s+2r}(X)) \\ i \downarrow & \nearrow \theta & \downarrow i \\ H_k(V_s(Y)) & \xrightarrow{\sigma} & H_k(V_{s+2r}(Y)) \end{array}$$

There is a corresponding statement for π_0 (clusters).

Stability: sketch proof

$y \in Y$: there is $\theta(y) \in X$ st. $d(y, \theta(y)) < r$ (from $d_H(X, Y) < r$).

$x \in X$: $\theta(x) = x$.



$\sigma = \{y_1, \dots, y_k\}$ in $P_s(Y)$, then

$$\sigma \cup \theta(\sigma) = \{y_1, \dots, y_k, \theta(y_1), \dots, \theta(y_k)\} \in P_{s+2r}(Y)$$

and there are homotopies (natural transformations)

$$\sigma \subseteq \sigma \cup \theta(\sigma) \supseteq \theta(\sigma).$$

between poset morphisms $P_s(Y) \rightarrow P_{s+2r}(Y)$.

“Fuzzy graph” for (X, d_X)

Graph $\Gamma_*(X)$ has elts of X as vertices, and edges $\{x, y\}$ with $x \neq y$ and $d_X(x, y) < \infty$. $\Gamma_s(X)$ has edges $\{x, y\}$ with $d_X(x, y) \leq s$.

$\check{C}(X)$ is **Čech groupoid**: $X =$ objects, and there is a morphism $x \rightarrow y$ iff $d_X(x, y) < \infty$. $B\check{C}(X)_s$: $d_X(x, y) \leq s$.

There are bijections

$$\pi_0 \Gamma_s(X) \xleftarrow{\cong} \pi_0 \text{Nsk}_1 B\check{C}(X)_s \xrightarrow{\cong} \pi_0 B\check{C}(X)_s,$$

natural in s : $s \leq t$ induces inclusion $B\check{C}(X)_s \subset B\check{C}(X)_t$.

Functor $\check{C}(X)_s \rightarrow \pi BP_s(X)$ (fund groupoid) takes a morphism $x \rightarrow y$ to the composite $\{x\} \rightarrow \{x, y\} \leftarrow \{y\}$

Theorem 5.

There are bijections

$$\pi_0 \Gamma_s(X) \xleftarrow{\cong} \pi_0 \text{Nsk}_1 B\check{C}(X)_s \xrightarrow{\cong} \pi_0 B\check{C}(X)_s \xrightarrow{\cong} \pi_0 \pi BP_s(X).$$

The unoriented fuzzy graph $\Gamma_*(X)$ computes clusters for (X, d_X) .

Explanation

$Z =$ simplicial set.

$N \operatorname{sk}_1 Z = \operatorname{sk}_0 Z \cup (\bigsqcup_{\sigma: \Delta^1 \rightarrow Z, d_0\sigma \neq d_1\sigma} \Delta^1) \rightarrow Z$, π_0 -isomorphism.

Boundary of a simplex $\sigma : \Delta^1 \rightarrow Z$: $\partial\sigma = \{d_0\sigma, d_1\sigma\}$.

$\Gamma(Z)$ is unoriented graph with vertices Z_0 with edges given by boundaries $\{d_0\sigma, d_1\sigma\}$ for $\sigma : \Delta^1 \rightarrow Z$ with $d_0\sigma \neq d_1\sigma$.

$$\pi_0\Gamma(Z) = Z_0 / \sim,$$

where $x \sim y$ if $\{x, y\}$ is an edge, generates an equiv relation \sim .

There are bijections

$$\pi_0\Gamma(Z) \xleftarrow{\cong} \pi_0 N \operatorname{sk}_1 Z \xrightarrow{\cong} \pi_0 Z,$$

natural wrt inclusions $Z \subset Z'$ of simplicial sets.

Singular functor S

Spivak [7]: There is an adjoint pair of functors

$$\text{Re} : \text{sSet}^{[0, \infty]} \rightleftarrows \text{ep-Met} : S$$

$S(Y, d)_{s, n} =$ functions $\phi : \{0, 1, \dots, n\} \rightarrow Y$ with $d(\phi(i), \phi(j)) \leq s$, for (Y, d) in ep-Met (“bags of words”).

$$S(X, d)_s = B\check{C}(X)_s \quad (!!)$$

For (X, d) a totally ordered finite ep-metric space, there is a canonical map of systems (functors)

$$\eta : V(X, d)_s \rightarrow S(X, d)_s.$$

η takes the simplex $x_0 \leq x_1 \leq \dots \leq x_n$ to the sequence (x_0, x_1, \dots, x_n) .

Theorem 6 ([3]).

The map $\eta : V(X, d)_s \rightarrow S(X, d)_s$ is a weak equivalence of simplicial sets, for each s .

UMAP complex

(X, d_X) = finite data set, or finite ep-metric space ... but very big.

1) Choose **neighbourhood set** $N_x, x \in X$. Set

$$U_x = \{x\} \sqcup N_x \subset X.$$

e.g. $N_x = k$ nearest neighbours if X is totally ordered, has metric (if you can find them — there are algorithms).

2) Set $(U_x, D_x) = \vee_{y \in N_x} (\{x, y\}, d_y)$ in *ep* – Met.

$d_y(x, y) > 0$ is a **weight**.

3) Extend to an ep-metric D_x on X by setting $D_x(y, z) = \infty$ if either y or z is outside of U_x .

4) We have inclusions $X \subset V(X, D_x), x \in X$ (X discrete). Form the iterated pushout

$$V(X, N) = \vee_{x \in X} V(X, D_x) \simeq \vee_X S(X, D_x).$$

$BP(X, N) = V(X, N)$ is “the” **UMAP complex** — a simplicial presheaf on $[0, \infty]_+^{op}$, simp. fuzzy set with coefficients in $[0, \infty]^{op}$.

Given (X, d_X) and (X, D_x) as above, form the wedge sum

$$(X, D) = \vee_{x \in X} (X, D_x)$$

in ep-metric spaces.

(X, D_x) is the realization of $V(X, D_x)$ for each x [3], so (X, D) is the realization of the UMAP complex $V(X, N)$.

Theorem 7 (Excision for π_0).

$V(X, N) = \vee_x V(X, D_x) \rightarrow V(X, D)$ induces a bijection

$$\pi_0 V(X, N)_s \xrightarrow{\cong} \pi_0 V(X, D)_s, 0 \leq s < \infty.$$

Corollary 8.

There are bijections

$$\pi_0 \Gamma(X, D)_s \cong \pi_0 V(X, D)_s \cong \pi_0 V(X, N)_s, 0 \leq s < \infty.$$

UMAP algorithm: Dimension reduction I

(X, d_X) finite ep-metric space, X totally ordered, $|X| = n$.

ep-metric space (X, D) constructed from neighbours N_x as above.

Assume that (X, D) is **connected**: $D(x, y) < \infty$ for all $x, y \in X$.

• Unoriented weighted graph: $\Gamma(X) = \Gamma_*(X, D)$.

Find a node embedding $p : X \subset \mathbb{R}^d$ with d small:

- Weight matrix $W = (a_{i,j})$, with $a_{i,j} = D(x_i, x_j)$ for $i \neq j$,
- Diagonal matrix $D = (d_{i,i})$ with $d_{i,i} = \sum_{i \neq j} D(x_i, x_j)$.
- $L = W - D$ is the **weighted Laplacian** for the graph $\Gamma(X)$.

Find orthonormal basis of eigenvectors $\{w_1, \dots, w_N\}$ for L .

Lemma 9.

There is a basis for \mathbb{R}^n consisting of vectors $\bar{e}_i = e_i + \delta_i w_1$, with all δ_i small, such the images $p(\bar{e}_i)$ are distinct.

Corollary 10.

Suppose that $V = \langle w_1, \dots, w_d \rangle \subset \mathbb{R}^n$. Then the projection $p : \mathbb{R}^n \rightarrow \mathbb{R}^d \cong V$ onto V restricts to an injective function $\bar{e}_i \mapsto p(\bar{e}_i)$.

NB: The number d is usually 2 or 3 in practice, and is bounded above by the rank of L .

Set $y_i = p(\bar{e}_i) \in \mathbb{R}^d$.

We have a graph (Y, E) with vertices y_i , and edges $[y_i, y_j]$ with weights $d(y_i, y_j)$ given by distance.

Adjust vertices of (Y, E) by minimizing cross entropy:

$$w_X : X \times X \rightarrow [0, \infty], (x, y) \mapsto D(x, y),$$

$$w_Y : X \times X \rightarrow [0, \infty], (x, y) \mapsto d(p(x), p(y)).$$

$$C(w_X, w_Y) = \sum_{x,y} [e^{-w_X(x,y)} (w_X(x,y) - w_Y(x,y)) + e^{-w_X(x,y)^*} (w_X(x,y)^* - w_Y(x,y)^*)]$$

Suggestion: Minimise

$$(w_X(x,y) - w_Y(x,y))^2, (w_X(x,y)^* - w_Y(x,y)^*)^2$$





by moving the y_i (stochastic gradient descent).

One finishes with a graph (Y, E) , $X = Y \subset \mathbb{R}^d$, which is “optimally close” to (X, D) .

We're not done:

Write $(Y, E)_s$ for the subgraph of (Y, E) with vertices $Y = X \subset \mathbb{R}^d$ and edges $[x, y] \in E$ (in $\Gamma(X)$) with $d(x, y) \leq s$.

- We have clusters $\pi_0(Y, E)_s$ and a hierarchy $\Gamma(Y, E)$.
- $\Gamma(Y, E)$ is a tree with objects $(s, [x])$ with $[x] \in \pi_0(Y, E)_s$, and morphisms $(s, [x]) \rightarrow (t, [x])$ with $s \leq t$.

-  Michael Barr.
Fuzzy set theory and topos theory.
Canad. Math. Bull., 29(4):501–508, 1986.
-  Dinabandhu Bhandari and Nikhil R. Pal.
Some new information measures for fuzzy sets.
Inform. Sci., 67(3):209–228, 1993.
-  J.F. Jardine.
Metric spaces and homotopy types.
Preprint, <http://uwo.ca/math/faculty/jardine/>, 2020.
-  Leland McInnes and John Healy.
UMAP: Uniform Manifold Approximation and Projection for Dimension Reduction.
CoRR, abs/1802.03426, 2018.



Leland McInnes, John Healy, and James Melville.

Umap: Uniform Manifold Approximation and Projection for Dimension Reduction.

Preprint, [arXiv: 1802.03426 \[stat.ML\]](https://arxiv.org/abs/1802.03426), 2020.



Claude E. Shannon.

A mathematical theory of communication.

Bell Syst. Tech. J., 27(3):379–423, 1948.



D.I. Spivak.

Metric realization of fuzzy simplicial sets.

Preprint, 2009.

Homotopies

A natural transformation h between functors $f, g : C \rightarrow D$ is a diagram of functors

$$\begin{array}{ccc} C & & \\ i_0 \downarrow & \searrow f & \\ C \times 1 & \xrightarrow{h} & D \\ i_1 \uparrow & \nearrow g & \\ C & & \end{array} \qquad \begin{array}{ccc} f(a) & \xrightarrow{h} & g(a) \\ f(\alpha) \downarrow & & \downarrow g(\alpha) \\ f(b) & \xrightarrow{h} & g(b) \end{array}$$

where $1 = \{0 \leq 1\}$, $i_\epsilon(a) = (a, \epsilon)$.

$$B(C \times 1) \cong BC \times B1 = BC \times \Delta^1$$

$$\begin{array}{ccc} BC & & \\ i_0 \downarrow & \searrow f & \\ BC \times \Delta^1 & \xrightarrow{h} & BD \\ i_1 \uparrow & \nearrow g & \\ BC & & \end{array}$$