Outline

Outline

Recap: Supervised vs. Unsupervised Learning

Supervised learning

- Machine learning task of inferring a function from labeled training data
- Training data includes both the input and the desired results
  $\rightarrow$ correct results (target values) are given

Unsupervised learning

- Methods try to find hidden structure in unlabeled data
- The model is not provided with the correct results during the training
- No error or reward signal to evaluate a potential solution
- Examples:
  - Clustering (e. g. by k-means algorithm)
    $\rightarrow$ group into classes only on the basis of their statistical properties
  - Dimensionality reduction (e. g. by principal component analysis)
  - Hidden Markov models with unsupervised learning

Unsupervised Learning

Objective

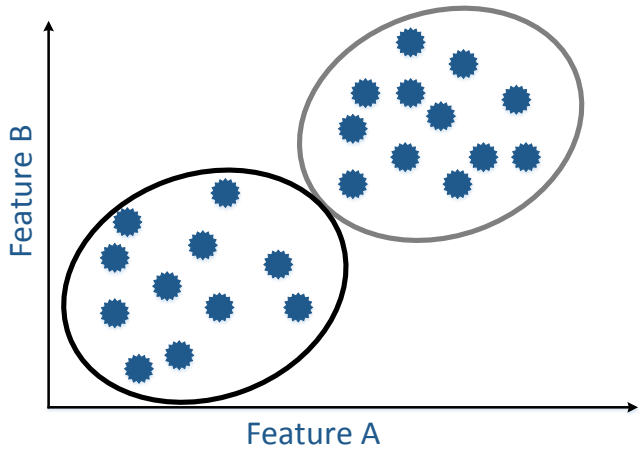
- Find interesting insights in data
- Key metrics can be relationships, main characteristics or similarity of data points
- Usually of exploratory nature as their are no labels

Pros and cons

- Often easy to get unlabeled data
  $\rightarrow$ Labels can be expensive when manual annotations are needed
- Highly subjective as a standardized goal is missing

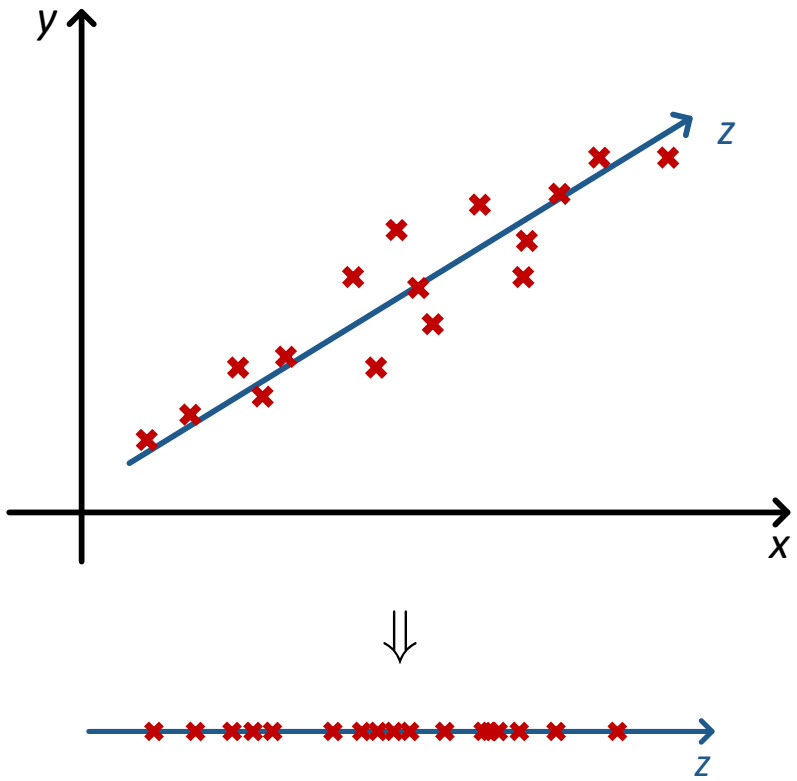
Clustering vs. Dimensionality Reduction

Clustering



- Identifies subgroups of data points with homogeneous characteristics

Dimensionality reduction

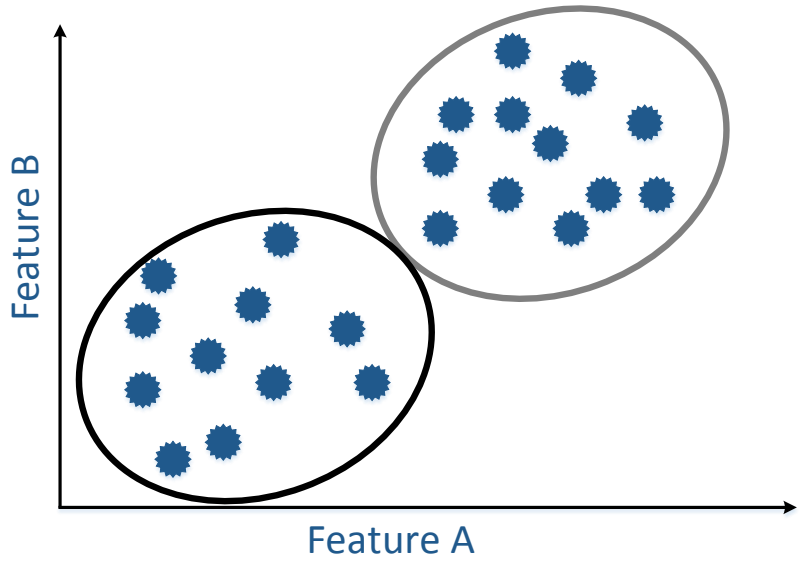


- Calculates the main dimensions across that data points are distributed
- Transforme

Outline

k-Means Clustering

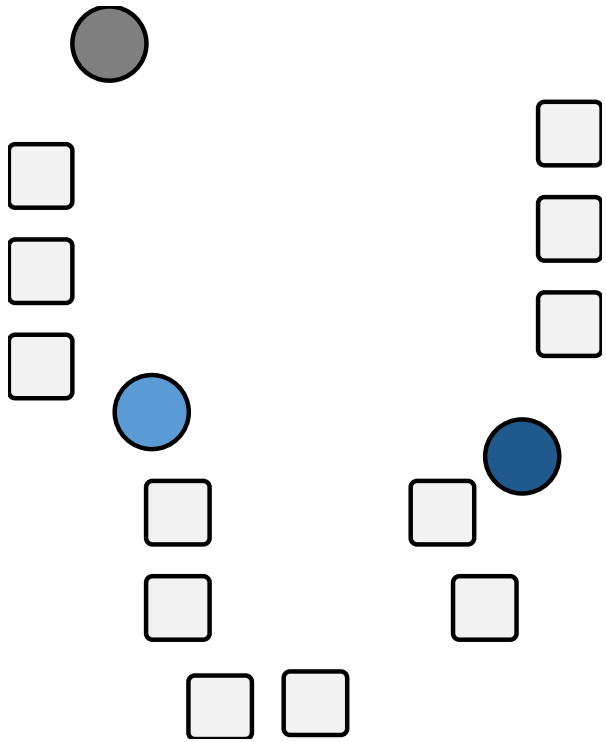
- Partition *n* observations into *k* clusters in which each observation belongs to the cluster with the nearest mean, serving as a prototype for the cluster



- Computationally expensive; instead, we use efficient heuristics
- Default: Euclidean distance as metric and variance as a measure of cluster scatter

Lloyd's Algorithm: Outline

1. Randomly generated k initial "means" (here: $k = 3$)



2. Create k clusters by associating every observation with the nearest mean (colored partitions)
3. Centroid of each of the k clusters becomes the new mean
4. Repeat steps 2 and 3 until convergence

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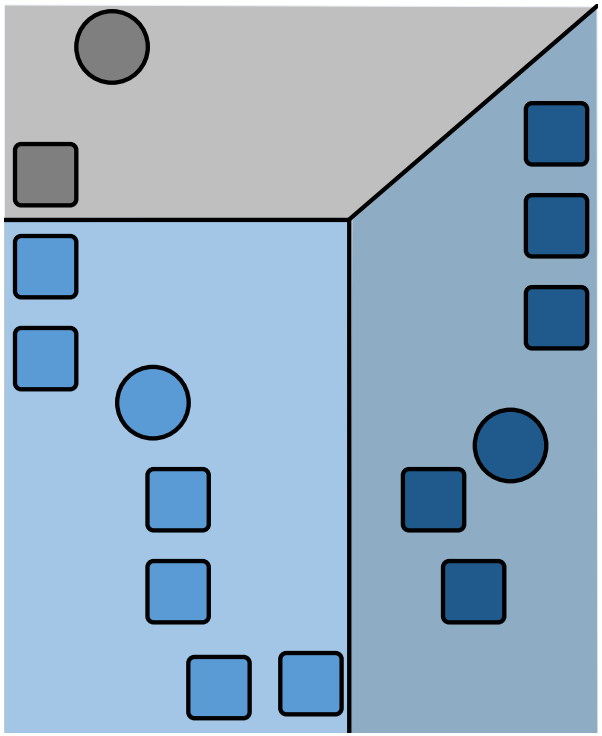

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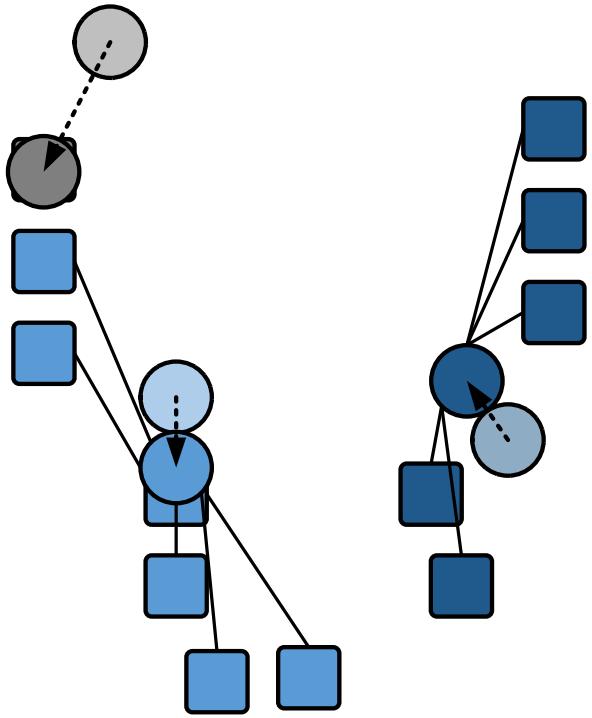

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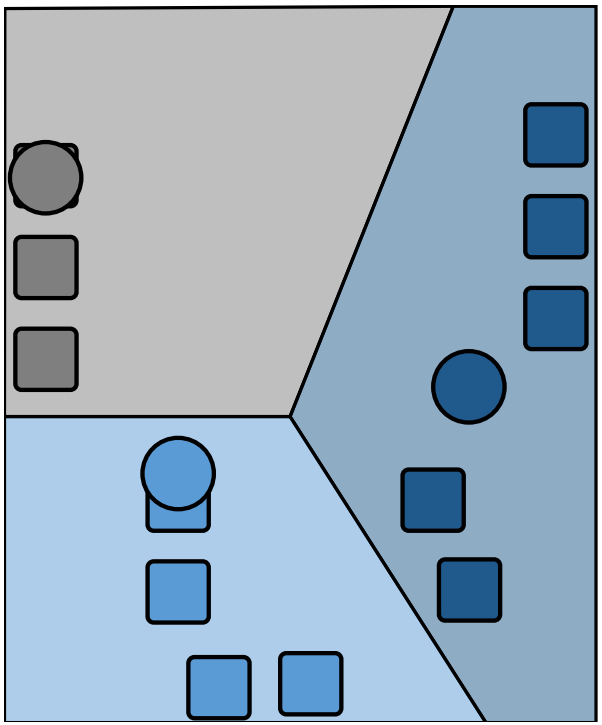


Lloyd's Algorithm: Pseudocode

1. **Initialization**
   Choose a set of k means $\mathbf{m}_1^{(1)}, \ldots, \mathbf{m}_k^{(1)}$ randomly
2. **Assignment Step**
   Assign each observation to the cluster whose mean is closest to it, i.e.

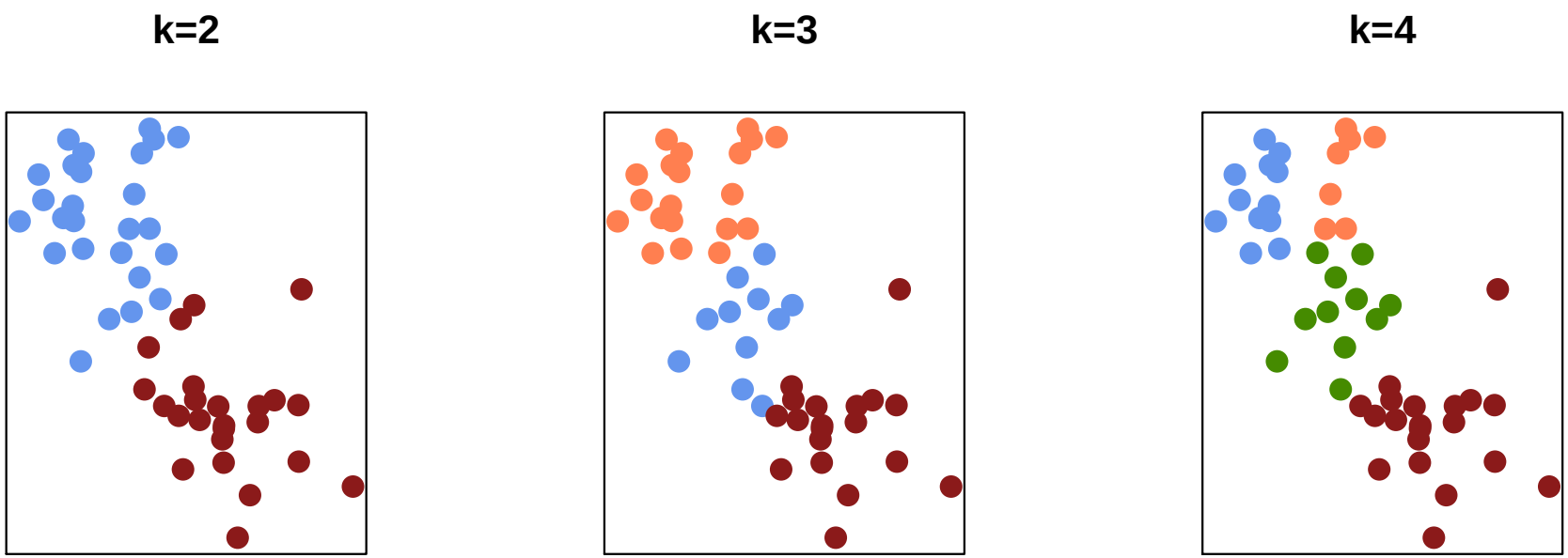
$$S_i^{(t)} = \left\{ \mathbf{x}_p : \left\| \mathbf{x}_p - \mathbf{m}_i^{(t)} \right\| \leq \left\| \mathbf{x}_p - \mathbf{m}_j^{(t)} \right\| \; \forall \; 1 \leq j \leq k \right\}$$

   where each observation is assigned to exactly one cluster, even if it could be is assigned to two or more of them
3. **Update Step**
   Calculate the new means to be the centroids of the observations in the new clusters

$$\mathbf{m}_i^{(t+1)} = \frac{1}{\left| S_i^{(t)} \right|} \sum_{\mathbf{x}_j \in S_i^{(t)}} \mathbf{x}_j$$

Optimal Choice of k

Example: Plots show the results of applying k-means clustering with different values of k



Note: Final results can vary according to random initial means!

$\rightarrow$ In practice, k-means clustering will be performed using multiple random assignments and only the best result is reported

Optimal Choice of k

- Optimal choice of k searches for a balance between maximum compression ($k = 1$) and maximum accuracy ($k = n$)
- Diagnostic checks to determine the number of clusters, such as
  1. Simple rule of thumb sets $k \approx \sqrt{n/2}$
  2. Elbow Method: Plot percent of explained variance vs. number of clusters
  3. Usage of information criteria
  4. ...
- k-means minimizes the within-cluster sum of squares (WCSS)

$$\arg\min_{S} \sum_{i=1}^{k} \sum_{\boldsymbol{x}_j \in S_i} \|\boldsymbol{x}_j - \boldsymbol{\mu}_i\|^2$$

with clusters $S = \{S_1, \ldots, S_k\}$ and mean points $\boldsymbol{\mu}_i$ in S_i

Clustering

Research Question

Group countries based on income, literacy, infant mortality and life expectancy (file: `countries.csv`) into three groups accounting for developed, emerging and undeveloped countries.

```
# Use first column as row names for each observation
countries <- read.csv("countries.csv", header=TRUE, sep=",", row.names=1)
head(countries)
```

```
##            Per.capita.income Literacy Infant.mortality Life.expectancy
## Brazil                 10326     90.0            23.60             75.4
## Germany                39650     99.0             4.08             79.4
## Mozambique               830     38.7            95.90             42.1
## Australia              43163     99.0             4.57             81.2
## China                   5300     90.9            23.00             73.0
## Argentina              13308     97.2            13.40             75.3
```

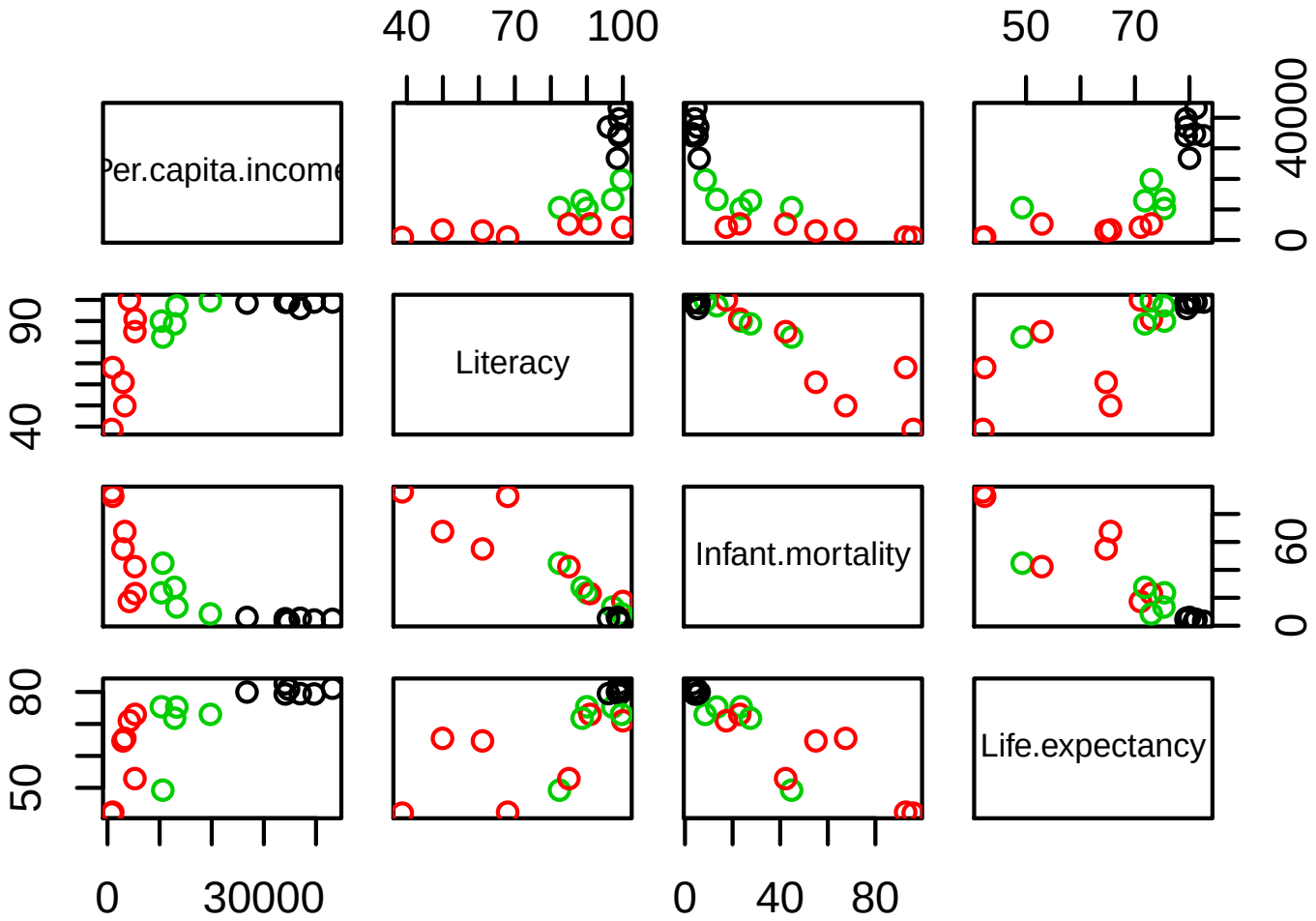
Clustering

```
km <- kmeans(countries, 3, nstart=10)
km


## K-means clustering with 3 clusters of sizes 7, 7, 5
##
## Cluster means:
##   Per.capita.income Literacy Infant.mortality Life.expectancy
## 1         35642.143    98.50         4.477143        80.42857
## 2          3267.286    70.50        56.251429        58.80000
## 3         13370.400    91.58        23.560000        68.96000
##
## Clustering vector:
##         Brazil        Germany     Mozambique      Australia          China
##              3              1              2              1              2
##      Argentina United Kingdom   South Africa         Zambia        Namibia
##              3              1              3              2              2
##        Georgia       Pakistan          India         Turkey         Sweden
##              2              2              2              3              1
##      Lithuania         Greece          Italy          Japan
##              3              1              1              1
##
## Within cluster sum of squares by cluster:
## [1] 158883600  20109876  57626083
##  (between_SS / total_SS =  94.1 %)
##
## Available components:
##
## [1] "cluster"      "centers"      "totss"        "withinss"
## [5] "tot.withinss" "betweenss"    "size"         "iter"
## [9] "ifault"
```

Visualizing Results of Clustering

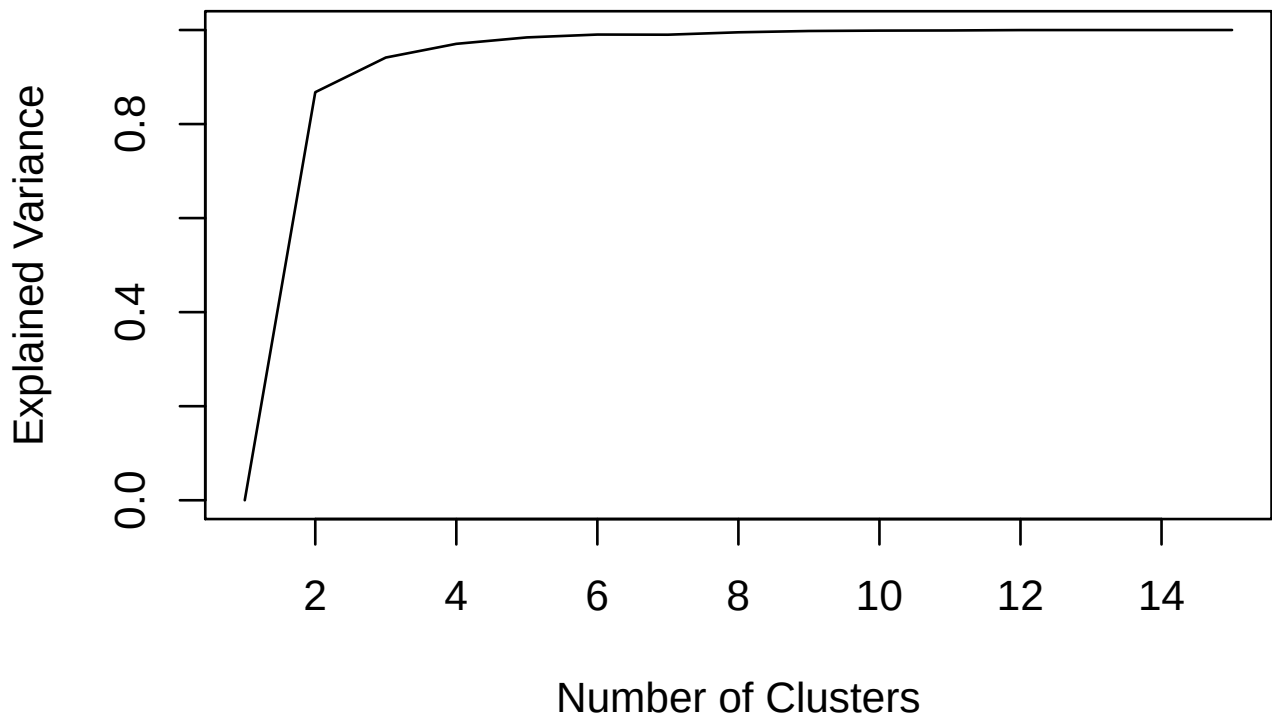
```
plot(countries, col = km$cluster)
```



Elbow Plot to Choose *k*

Choose *k* (here: $k = 3$) so that adding another cluster doesn't result in much better modeling of the data

```
ev <- c()
for (i in 1:15) {
  km <- kmeans(countries, i, nstart=10)
  ev[i] <- sum(km$betweenss)/km$totss
}
plot(1:15, ev, type="l", xlab="Number of Clusters", ylab="Explained Variance")
```



Outline

Principal Component Analysis

Motivation

- Large datasets with many variables require extensive computing power
- However, only a small number of variables usually is informative
- High-dimensional data (≥ 4 dimensions) can be difficult to visualize

Principal component analysis (PCA)

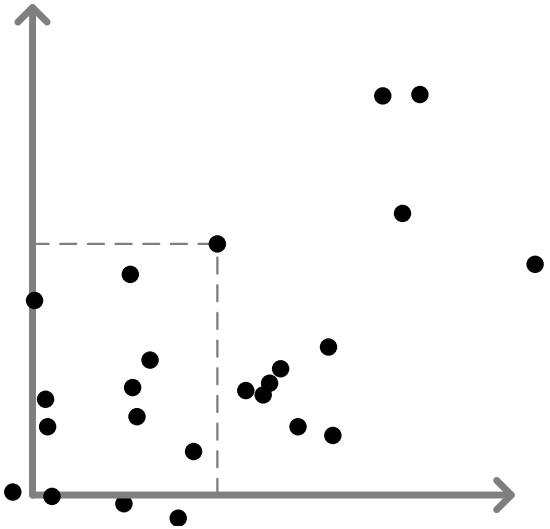
- Finds a low-dimensional representation of data
- Reduces n-dimensional data to k-dimensions with $k \leq n$
- Goal: keep as much of the informative value as possible

Principal Component Analysis

Intuition

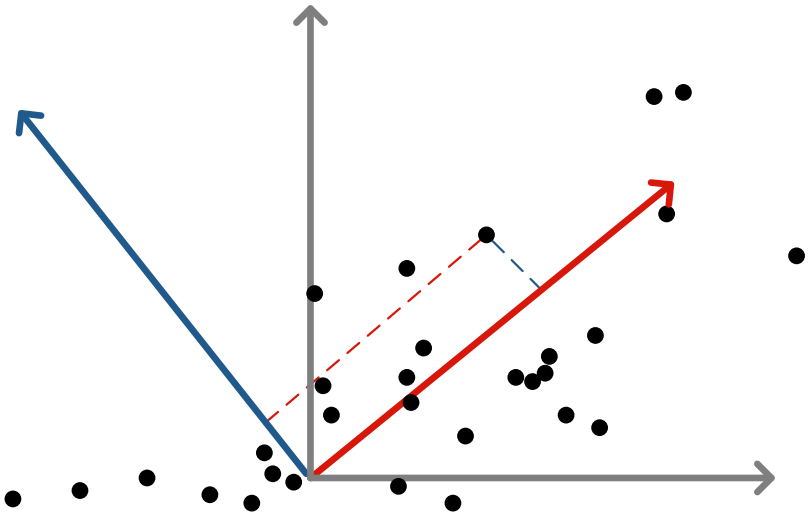
Standard basis

$\boldsymbol{x} = (0.3, 0.5)^T$



Rotated basis

$\boldsymbol{z} = (0.7, 0.1)^T$

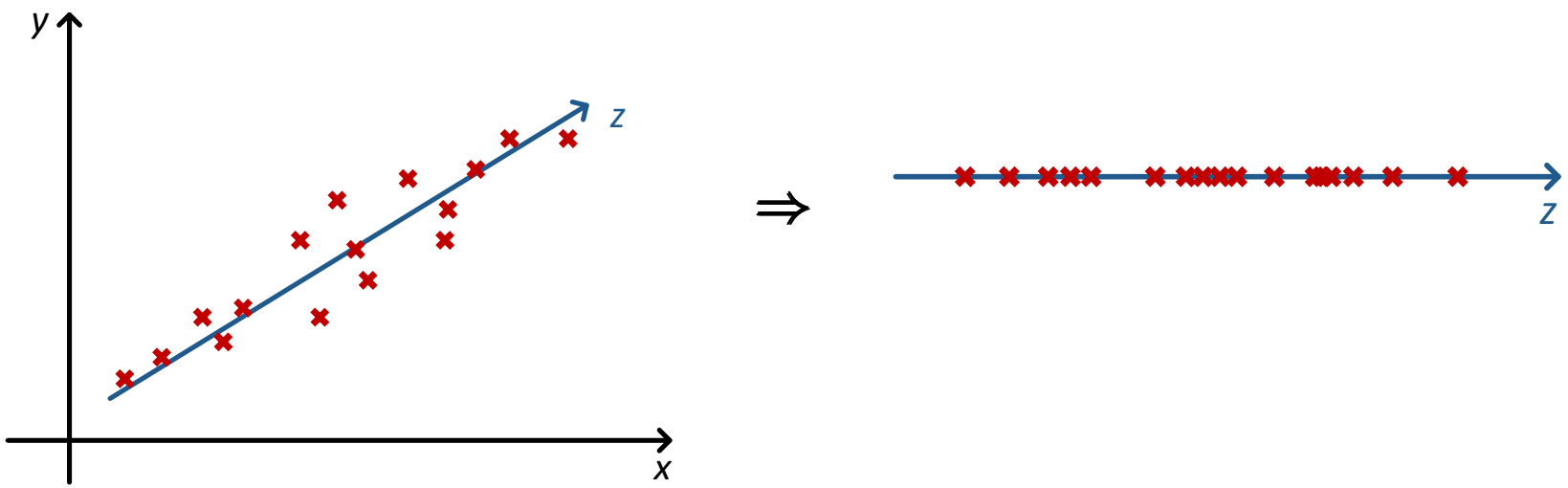


- First principal component is the direction with the largest variance
- Second principal component is orthogonal and in the direction of the largest remaining variance

Principal Component Analysis

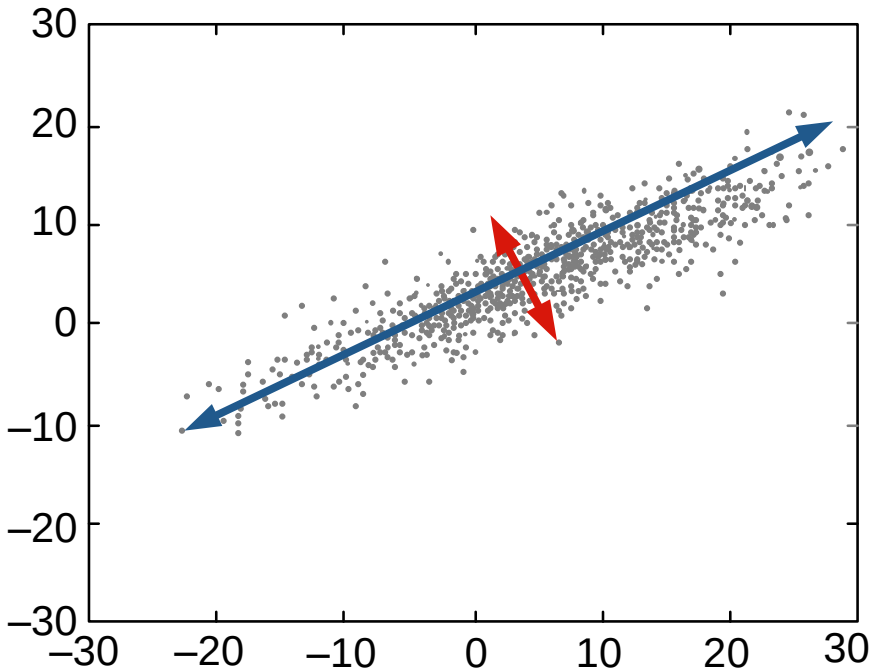
Use cases

- Principal components can work as input for supervised learning
  $\rightarrow$ especially suited for algorithms with super-linear time complexity in the number of dimensions
- PCA can visualize high-dimensional data with simple graph



Principal Component Analysis

- Linear combination of uncorrelated variables with maximal variance
  $\rightarrow$ high variance signals high information content
- Data is projected onto orthogonal component vectors so that the projection error is minimized
- Order of directions gives the *i*-th principal component



Standardizing

- Scaling changes results of PCA $\rightarrow$ standardizing is recommend
- Center variable around mean $\mu = 0$ with standard deviation $\sigma = 1$

Steps

1. Calculate mean and and standard deviation for $\boldsymbol{x} = [x_1, \ldots, x_N]^T$

$$\mu = \frac{1}{N-1} \sum_{i=1}^{N} x_i \qquad \sigma = \sqrt{\frac{1}{N-1} \sum_{i=1}^{N} (x_i - \mu)^2}$$

   Note: R uses internally denominator $N-1$ instead of N

2. Transform variable (built-in via `scale(x)` in R)

$$x_i \leftarrow \frac{x_i - \mu}{\sigma}$$

```
x <- scale(1:10)
c(mean(x), sd(x))

## [1] 0 1
```

Algorithm

- PCA maps $\boldsymbol{x}_i$ onto a new basis via a linear combination

$$\boldsymbol{z}_i = \phi_{1,i}\,\boldsymbol{x}_1 + \phi_{2,i}\,\boldsymbol{x}_2 + \ldots + \phi_{1,n}\,\boldsymbol{x}_n$$

  with normalization $\sum_{j=1}^{n} \phi_{j,i}^2 = 1$

- $\boldsymbol{z}_i$ is the i-th principal component
- $\phi_{1,i}, \ldots, \phi_{n,i}$ are the loadings of the i-th principal component
- In matrix notation, this gives

$$Z = \Phi X$$

- Geometrically, Φ is a rotation with stretching
  $\rightarrow$ it also spans the directions of the principal components

Algorithm

- If $\boldsymbol{x}_i$ is standardized, it has mean zero and also $\boldsymbol{z}_i$
- Hence, the variance of $\boldsymbol{z}_i$ is

$$\frac{1}{N}\sum_{j=1}^{N} z_{j,i}^2$$

- First loading vector searches a direction to maximize the variance

$$\max_{\phi_{j,1}} \frac{1}{N}\sum_{j=1}^{N} z_{j,i}^2 = \max_{\phi_{j,1}} \frac{1}{N}\sum_{i=1}^{N}\left[\sum_{j=1}^{n}\phi_{j,1}x_{i,j}\right]^2 \quad \text{subject to} \quad \sum_{j=1}^{n}\phi_{j,1}^2 = 1$$

- Numerically solved via a singular value decomposition

Singular Value Decomposition

Covariance matrix

- Covariance matrix Σ for the standardized data is given by

$$\Sigma = \frac{1}{N} X^T X \qquad \Leftrightarrow \qquad \Sigma_{ij} = \frac{1}{N} \boldsymbol{x}_i^T \boldsymbol{x}_j$$

- $\Sigma \in \mathbb{R}^{N \times N}$ is symmetric with diagonals being the variance
- Goal: high variance but orthogonality, i. e. zero off-diagonal elements

Singular value decomposition

- Singular value decomposition of square matrix X gives

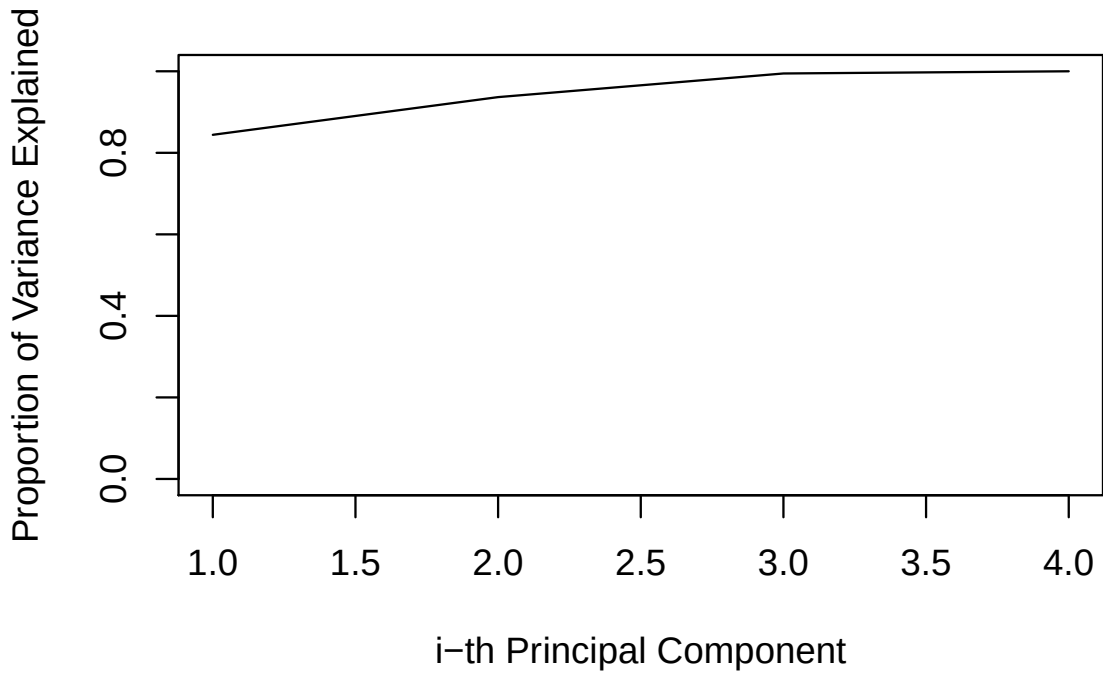
$$X = V \Sigma V^{-1}$$

- V is a matrix with the eigenvectors of X ($\Rightarrow V V^T = I_N$)
- Σ is a diagonal matrix with the corresponding eigenvalues
- Then $\Phi = V$

Proportion of Variance Explained

- Plot with cumulative proportion of variance explained

```
pve <- pca$sdev^2 / sum(pca$sdev^2)
plot(cumsum(pve), xlab="i-th Principal Component",
     ylab="Proportion of Variance Explained",
     type="l", ylim=c(0, 1))
```

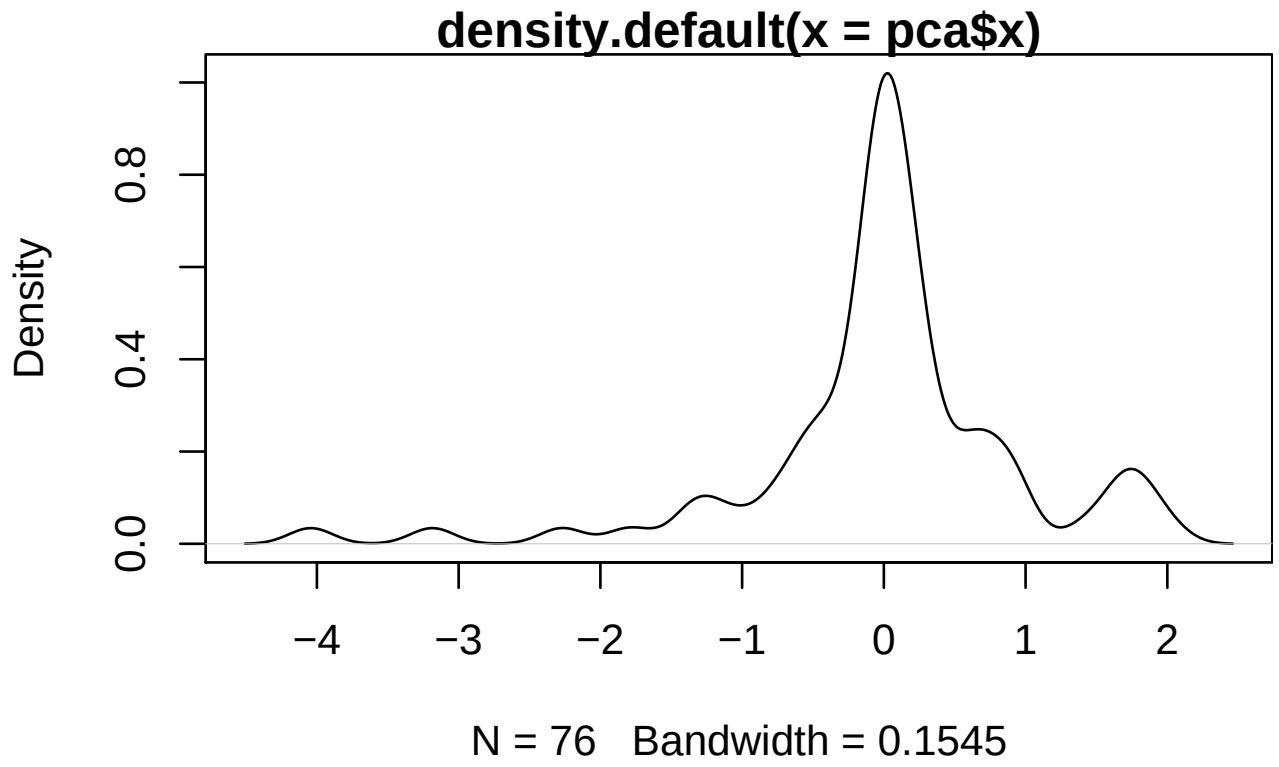


→ First principal component explains more than 80 % of the variance

PCA Example

- Density estimation reveals subgroups in one dimension

```
plot(density(pca$x))
```



→ One also observes three groups: a peak, as well as a tail and a leading group

Outline

Summary

- Unsupervised learning usually provides explanatory insights
- *k*-means clustering identifies subsets of similar points
- Elbow plot determines a suitable number of clusters *k*
- PCA reduces dimensions with a minimal amount of information loss

Commands in R

`kmeans(d, k, nstart=n)`	*k*-means clusterin
`prcomp(d, scale=TRUE)`	PCA with scaling
`cumsum(x)`	Cumulative sums
`apply(d, f)`	Apply function `f` to all data points in `d`

How about deep learning?

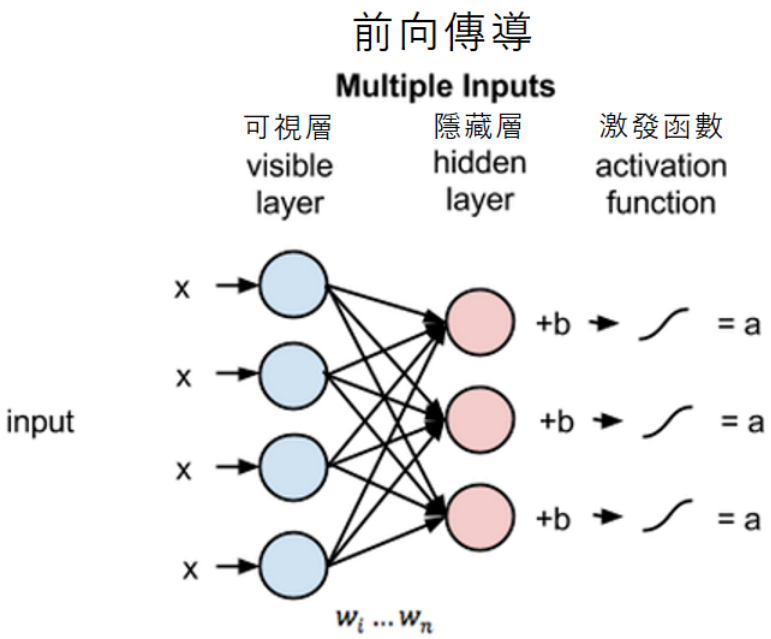
Reducing the Dimensionality of Data with Neural Networks

G. E. Hinton* and R. R. Salakhutdinov

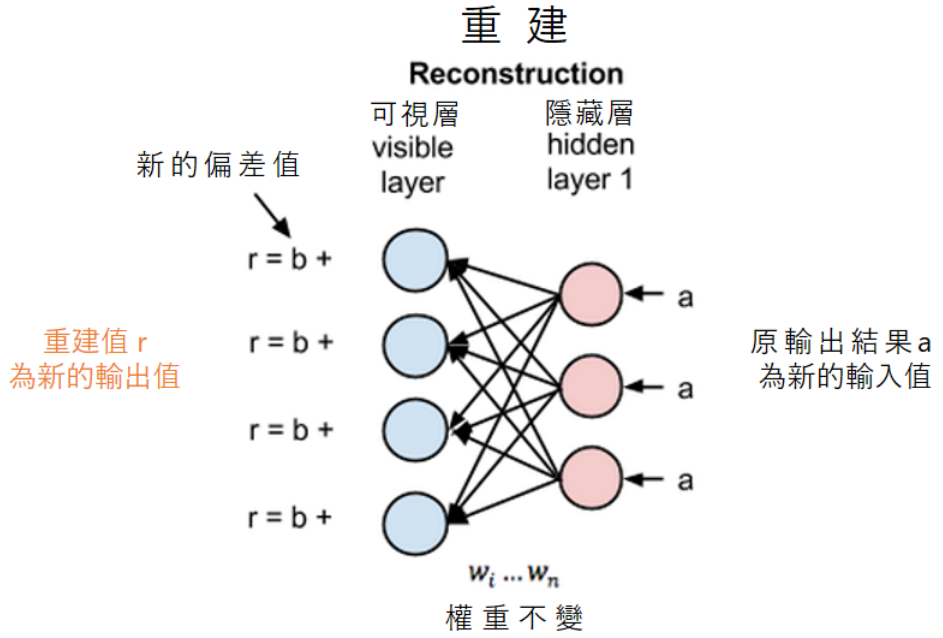
High-dimensional data can be converted to low-dimensional codes by training a multilayer neural network with a small central layer to reconstruct high-dimensional input vectors. Gradient descent can be used for fine-tuning the weights in such "autoencoder" networks, but this works well only if the initial weights are close to a good solution. We describe an effective way of initializing the weights that allows deep autoencoder networks to learn low-dimensional codes that work much better than principal components analysis as a tool to reduce the dimensionality of data.

Dimensionality reduction facilitates the classification, visualization, communication, and storage of high-dimensional data. A simple and widely used method is principal components analysis (PCA), which finds the directions of greatest variance in the data set and represents each data point by its coordinates along each of these directions. We describe a nonlinear generalization of PCA that uses an adaptive, multilayer "encoder" network

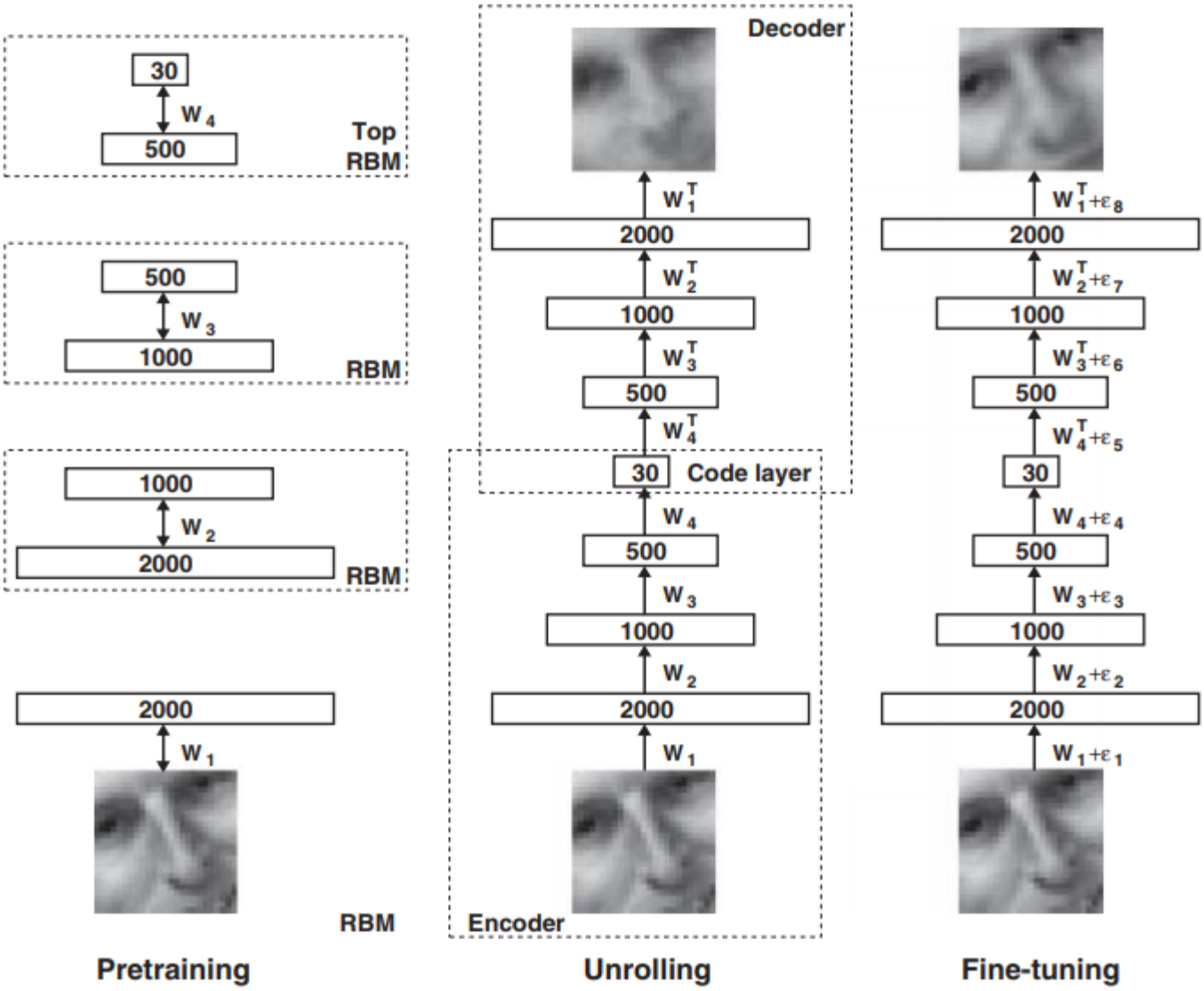
Restricted Boltzmann Machines



激發函數 f((權重 w * 輸入值 x) + 偏差值 b) = 輸出結果 a



Autoencoder Network



Comparison with PCA

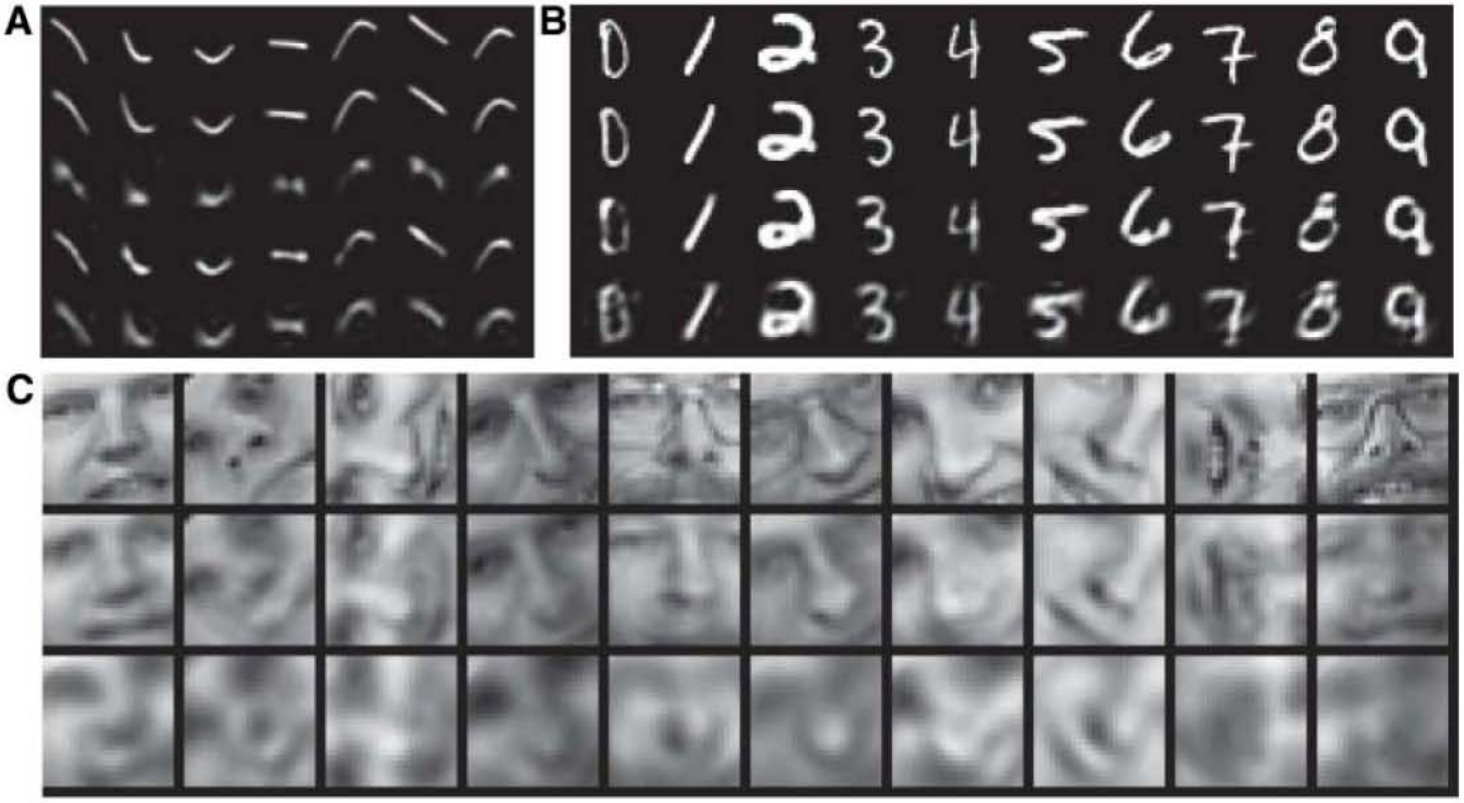


Fig. 2. (**A**) Top to bottom: Random samples of curves from the test data set; reconstructions produced by the six-dimensional deep autoencoder; reconstructions by "logistic PCA" (*8*) using six components; reconstructions by logistic PCA and standard PCA using 18 components. The average squared error per image for the last four rows is 1.44, 7.64, 2.45, 5.90. (**B**) Top to bottom: A random test image from each class; reconstructions by the 30-dimensional autoencoder; reconstructions by 30-dimensional logistic PCA and standard PCA. The average squared errors for the last three rows are 3.00, 8.01, and 13.87. (**C**) Top to bottom: Random samples from the test data set; reconstructions by the 30-dimensional autoencoder; reconstructions by 30-dimensional PCA. The average squared errors are 126 and 135.

Comparison with PCA

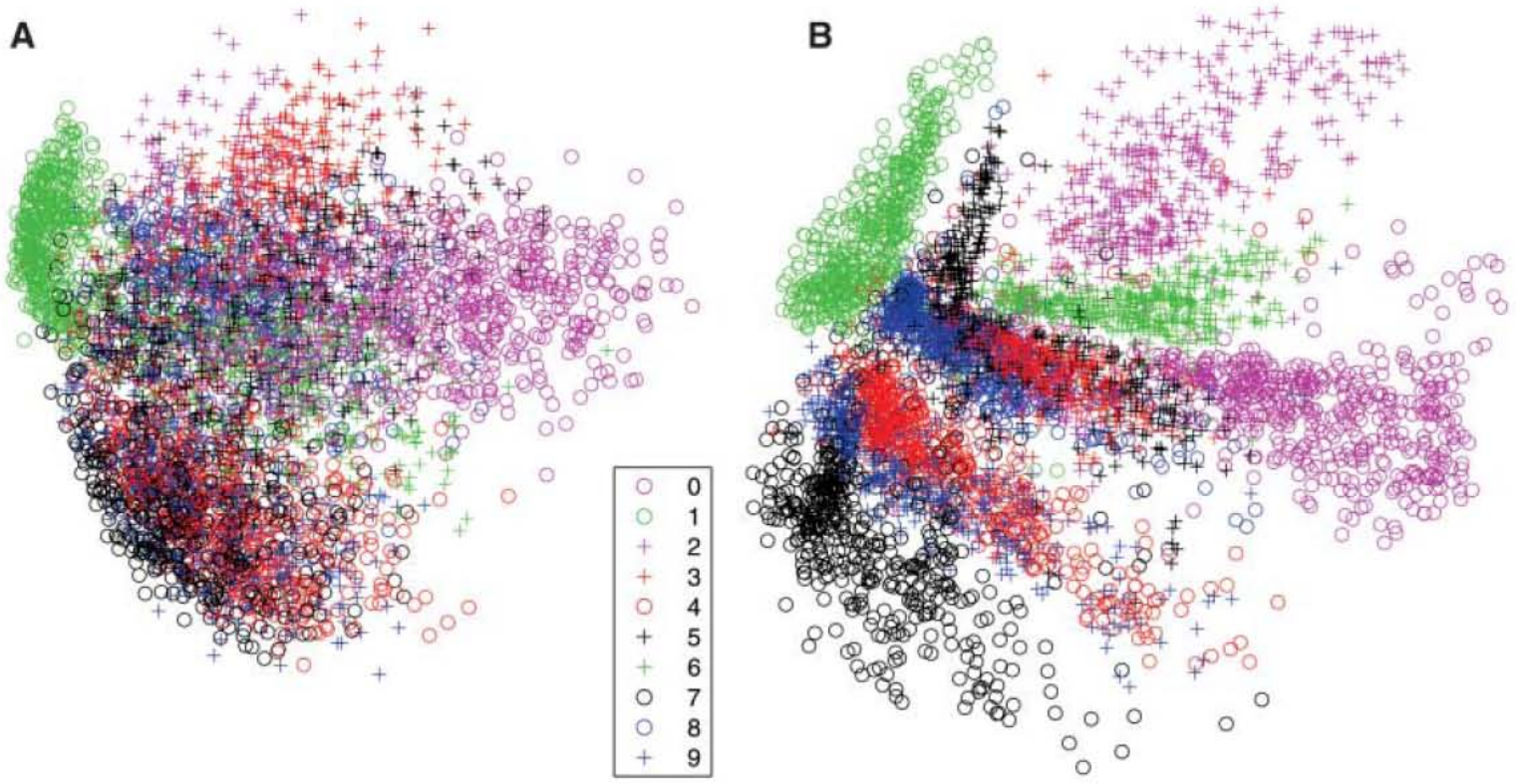


Fig. 3. (**A**) The two-dimensional codes for 500 digits of each class produced by taking the first two principal components of all 60,000 training images. (**B**) The two-dimensional codes found by a 784-1000-500-250-2 autoencoder. For an alternative visualization, see (*8*).