







DLI Accelerated Data Science Teaching Kit

Lecture 15.5 - t-SNE



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t-SNE

t-distributed Stochastic Neighbor Embedding

- Non-linear dimensionality reduction method developed for visualizing high-dimensional data in low-dimensional space (e.g., 2D, 3D) [1]
- Widely used in numerous fields and applications
- Main ideas
 - Models similarities between data points as joint probabilities
 - Similar (dissimilar) points assigned a higher (lower) probability
 - Represents each high-dimensional point by a low-dimensional version (e.g., 2D)
 - Minimizes KL divergence between the joint probabilities between originally highdimensional data and low-dimensional representation







t-SNE

t-distributed Stochastic Neighbor Embedding

- For super-high dimensional data, typically first apply another dimensionality reduction method (e.g., SVD)
- Can help discover patterns other techniques cannot (e.g., when linear assumptions violated for PCA)
- Extension over SNE
 - t-SNE uses heavy-tailed t-distribution (vs Gaussian)
 - Suitable for reducing to a very low dimensions (e.g., 2D)
- Used to be considered a "slow" method (solving n-body problem)
- Now has fast approximate algorithms, and GPU acceleration (available in RAPIDS)







How to Use t-SNE Effectively

Although extremely useful for visualizing high-dimensional data, t-SNE plots can sometimes be mysterious or misleading. By exploring how it behaves in simple cases, we can learn to use it more effectively.



Important Considerations when Using t-SNE

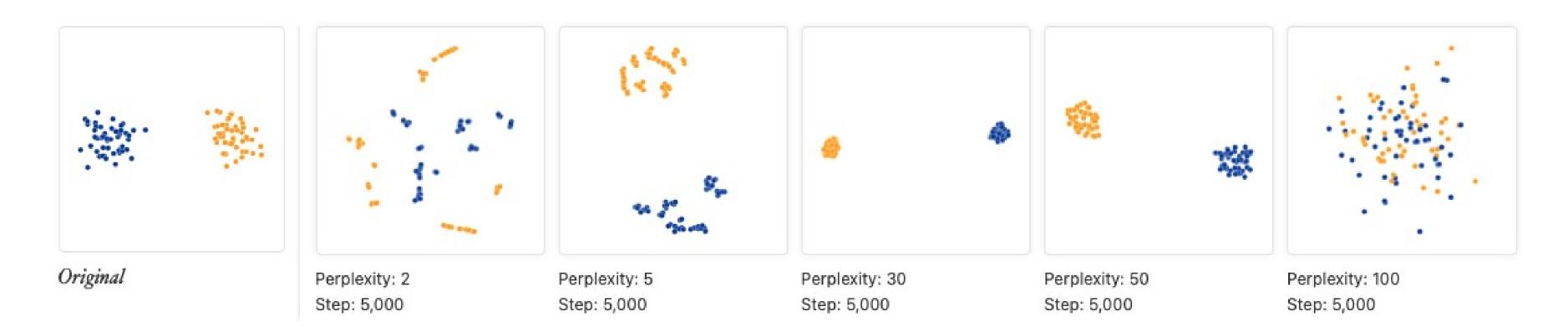
Try at https://distill.pub/2016/misread-tsne/







1. Hyperparameters really matter



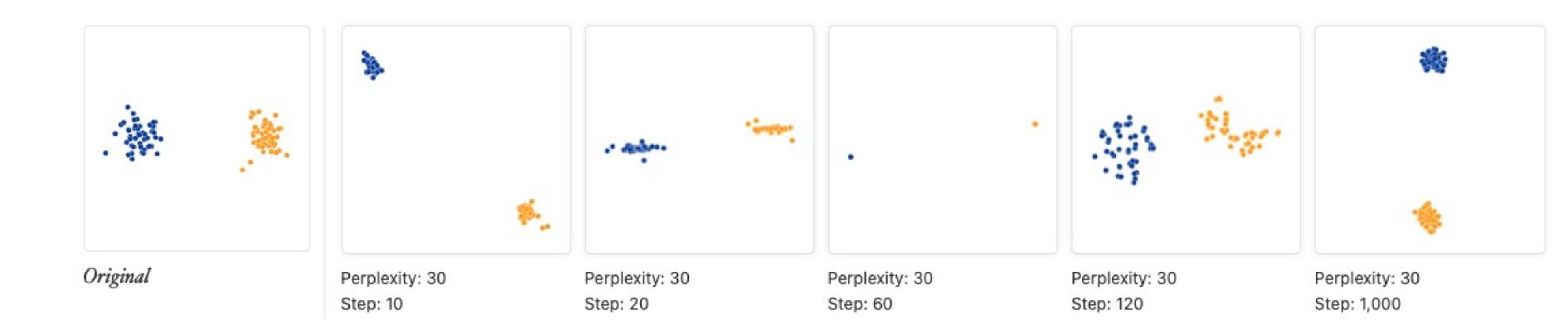
Perplexity recommended to be 5-50. Should be smaller than number of data points.







1. Hyperparameters really matter



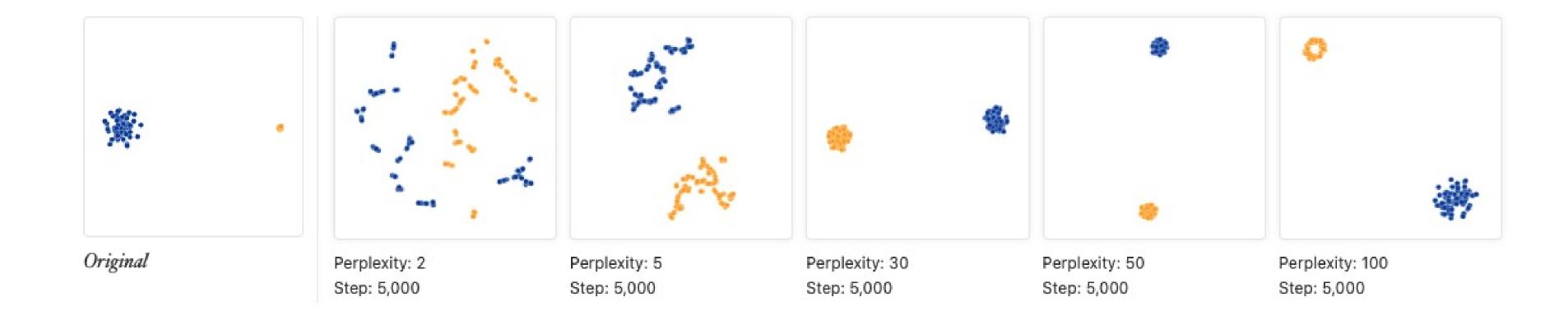
"Pinched" may indicate stopping too early. Should wait until convergence.







2. Cluster sizes in a t-SNE plot mean nothing

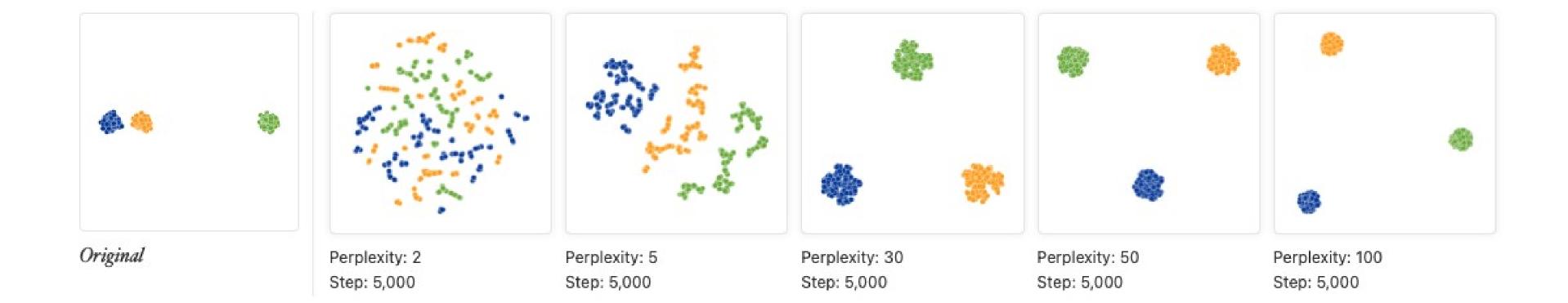








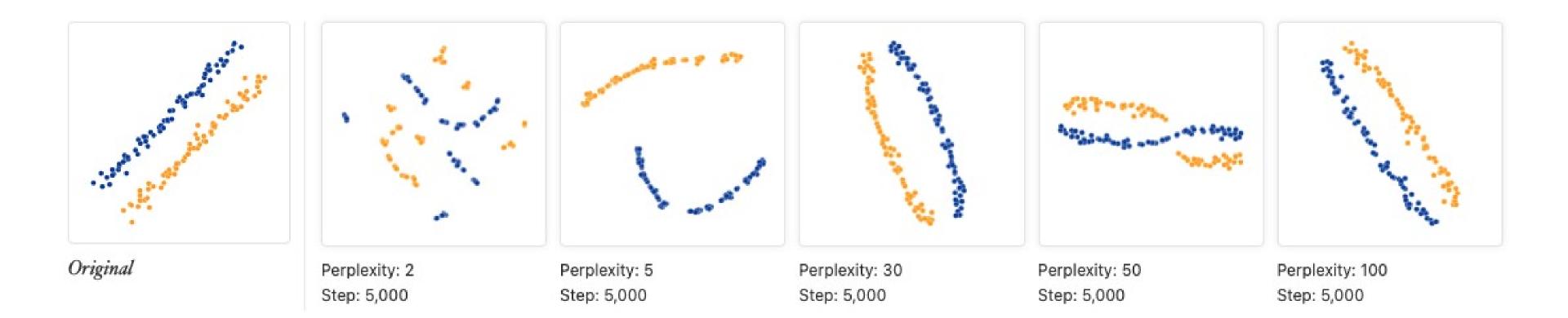
3. Distances between clusters might not mean anything







5. You can see some shapes, sometimes

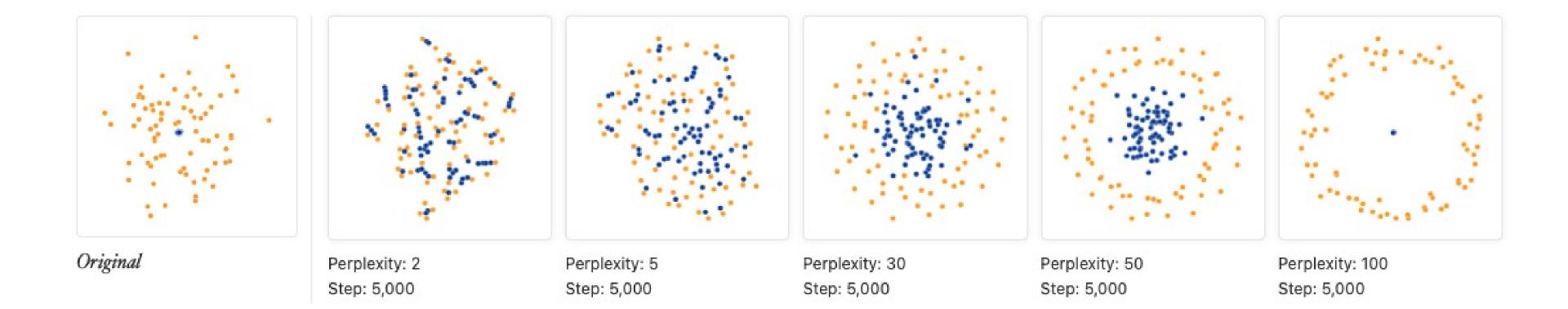


See shapes as "right" perplexity. t-SNE tends to magnify dense regions.





6. For topology, you may need more than one plot

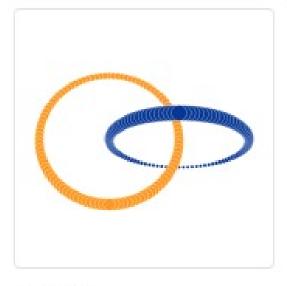




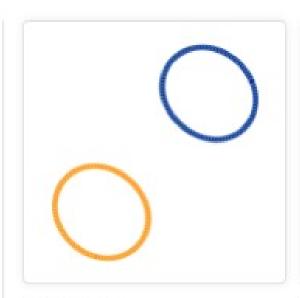




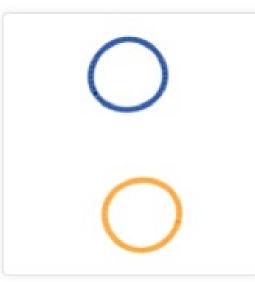
6. For topology, you may need more than one plot



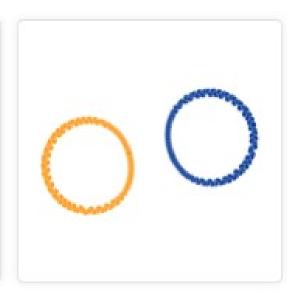
Original



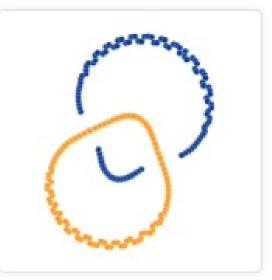
Perplexity: 2 Step: 5,000



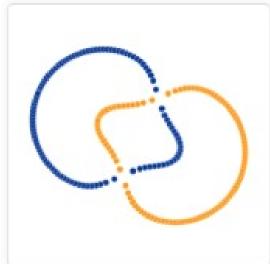
Perplexity: 5 Step: 5,000



Perplexity: 30 Step: 5,000



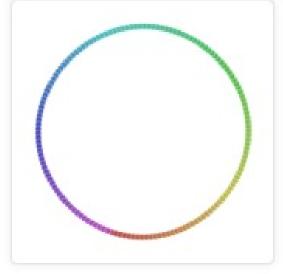
Perplexity: 50 Step: 5,000



Perplexity: 100 Step: 5,000



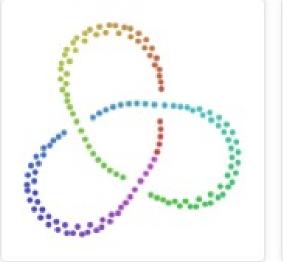
Original



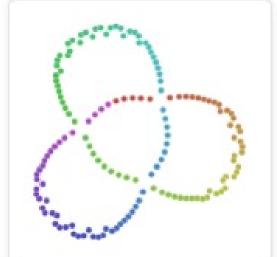
Perplexity: 2 Step: 5,000



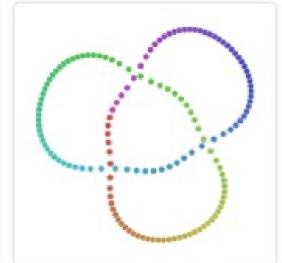
Perplexity: 5 Step: 5,000



Perplexity: 30 Step: 5,000



Perplexity: 50 Step: 5,000



Perplexity: 100 Step: 5,000















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Thank You