Highly Dimensional Data and Manifold Learning

Dimensionality Reduction

- Clusters may exist in a subspace of the dimensions
- Two data points may belong in a cluster in one set of dimensions, but not in another set of dimensions
 - Known as "local feature relevance"
- Chop out correlated or unrelated dimensions
 - Potentially lose clusters

Axis Parallel: Types

- Projected Clustering
 - Each data point is either in exactly one cluster or is considered noise
- Soft Projected Clustering
 - Find the best k-clusters from the data
- Subspace Clustering
 - Find all subspaces that have a cluster

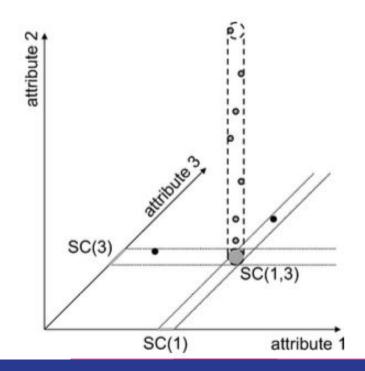
Axis Parallel: Subspace Clustering

Top Down:

- 1. Select potential cluster members
 - a. Locality assumption or random sampling
- 2. Sample the variance in each dimension
- 3. Select the subspace in which they meet the cluster requirement

Bottom Up:

- Select a dimension
- 2. Determine if it has a cluster
- 3. If so, combine it with a new dimension



Data Matrix Clustering

Data is represented in a matrix A(data, dimensions)

- Constant Biclusters: recursively split the matrix in two, maximizing the reduction in variance (inefficient)
- Biclusters with Coherent Evolutions: find the largest subset of the matrix, such that there exists a permutation of the columns where the values in each row is strictly increasing
 - The quality of the subset is measured by the number of rows fitting the inequality

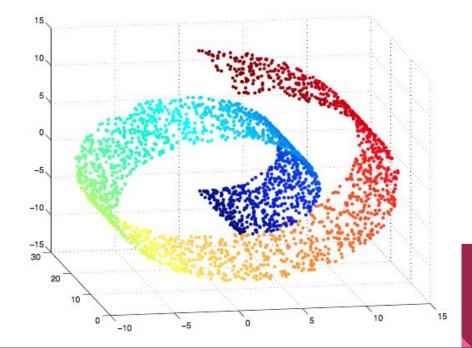
Manifold Learning

Manifold: an object which locally resembles euclidean space at each point

Manifold Learning: discovering which dimensions matter in a high-dimension data set

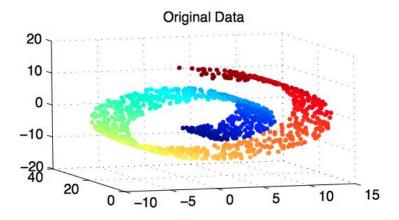
Principal Components Analysis (PCA)

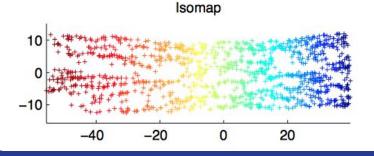
- Finds vectors where data has maximum variance
 - Allows for vectors not parallel to axes
- Vectors are weighted based on amount of variance (importance)
- Works well for linear subspaces



IsoMap

- Estimate the distance along the manifold between points
 - Uses direct distance for local points
 - Uses shortest path on a nearest neighbor graph (such as Dijkstra's) for further points
- Use multi-dimensional scaling to find matching points in a low-dimension Euclidean space





Visualization Tools: RadViz

- Based on a unit circle, with "springs" between dimensions and the data point
- Each to see relations between each dimension
- Loses specific data about each dimension
- Clusters become more evident

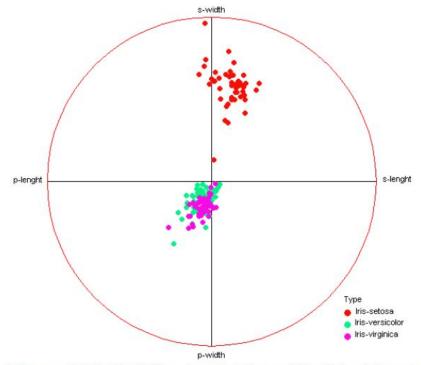


Figure 3.15: RadViz visualization of the Iris data set

Visualization Tools: Parallel Axes

- Excellent for viewing whole data set
- Obvious relationships between consecutive axes
 - Can be difficult to see relationships between further axes
- Can be difficult to follow a single data point
- Can also be displayed as a circular polar chart

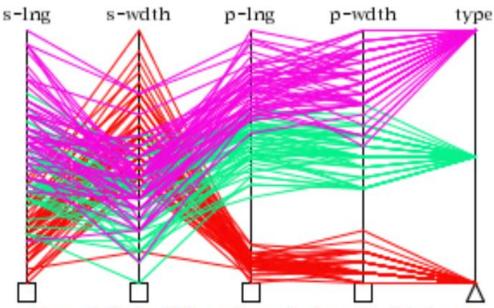
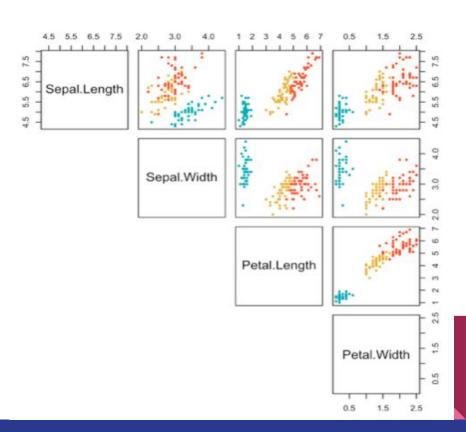


Figure 3.10: Parallel coordinate display of the Iris data set

Image from: http://www.sthda.com/english/wiki/scatter-plot-matrices-r-base-graphs

Visualization Tools: Scatter Plot Matrices

- Maintains exact values of each dimension
- Easy to examine relationships between dimensions
- Easy to notice clusters in different dimensions
- Difficult to follow single data point



References

- [1] Kriegel, H.-P., Kroger, P., and Zimek, A. 2009. Clustering high-dimensional data: A survey on sub-space clustering, pattern-based clustering, and correlation clustering. ACM Trans. Knowl. Discov. Data. 3, 1, Article 1 (March 2009), 58 pages. DOI = 10.1145/1497577.1497578 http://doi.acm.org/10.1145/1497577.1497578
- [2] Cayton, L. 2005. Algorithms for manifold learning. http://www.vis.lbl.gov/~romano/mlgroup/papers/manifold-learning.pdf
- [3] Grinstein, G., Trutschl, M., Cvek, U. High-Dimensional Visualizations. Institute for Visualization and Perception Research.

https://pdfs.semanticscholar.org/43f7/66c06e2a7770d9f37dcd9cfff5bd5dcfc22f.pdf