Unsupervised and Unstructured Machine Learning

BA820 – Mohannad Elhamod

BOSTON UNIVERSITY

Boston University Questrom School of Business

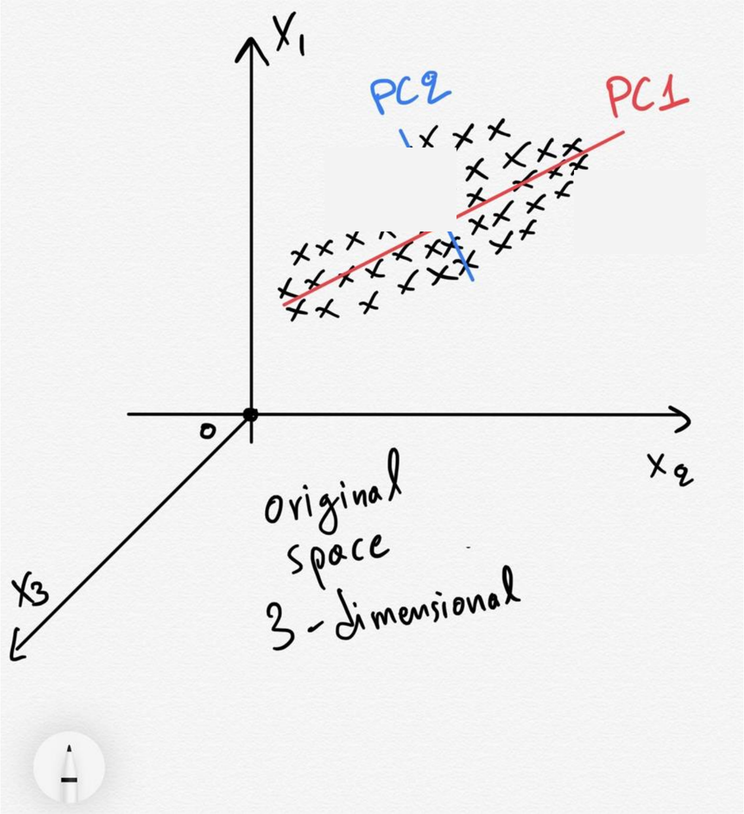
Dimensionality Reduction

Feature Reduction

Problems with having too many attributes:

- Analyses/Modeling can take a very long time
- Data can take too much space.
- Risk of correlation/redundancy amongst the variables.
  - Difficulty in interpreting the fit of our models.
  - Tend to overemphasize the underlying variable’s contribution.
- Helps remove noise.
- Not easy to visualize/interpret.
- Curse of Dimensionality!

Dimensionality Reduction



towardsdatascience.com

Dimensionality Reduction Techniques

- **Linear:**
  - The new dimensions are *a linear* combination of the originals.
  - PCA is the prime example of this category.

- **Non-linear:** such, as t-SNE and UMAP.

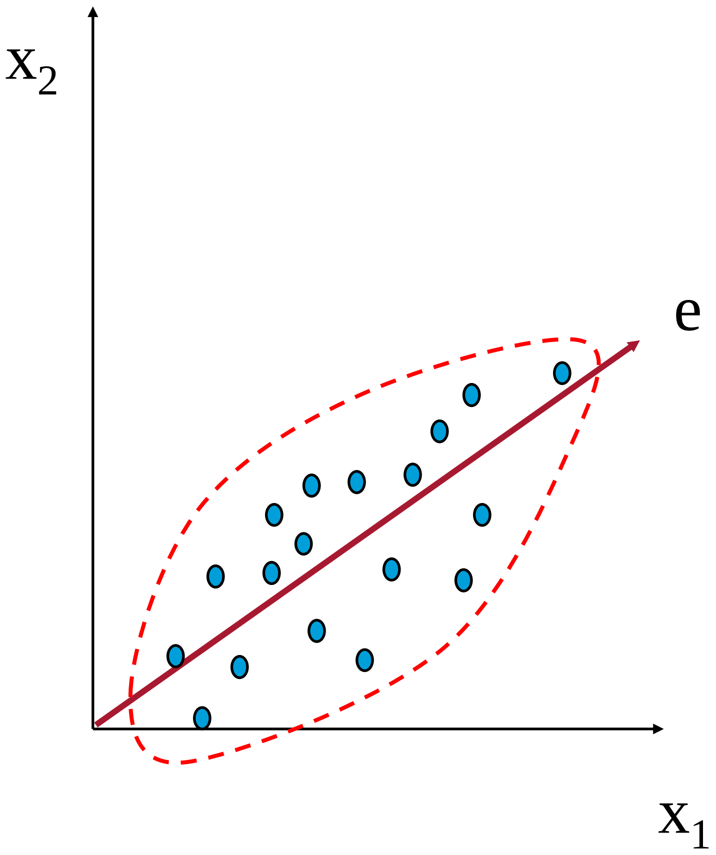
Principal Component Analysis

BOSTON UNIVERSITY

Boston University Questrom School of Business

Intuition

- Goal is to find direction(s) that captures the largest amount of variation in data.
- We call these direction(s) *principal component(s).*



Properties of Principal Components

- First component lies along the direction of the data’s largest variance/spread.
- Each component is perpendicular to all other components (independence).
- The components are ordered in terms of their ability of explaining the data (i.e., in order of how much variance in the data they capture).

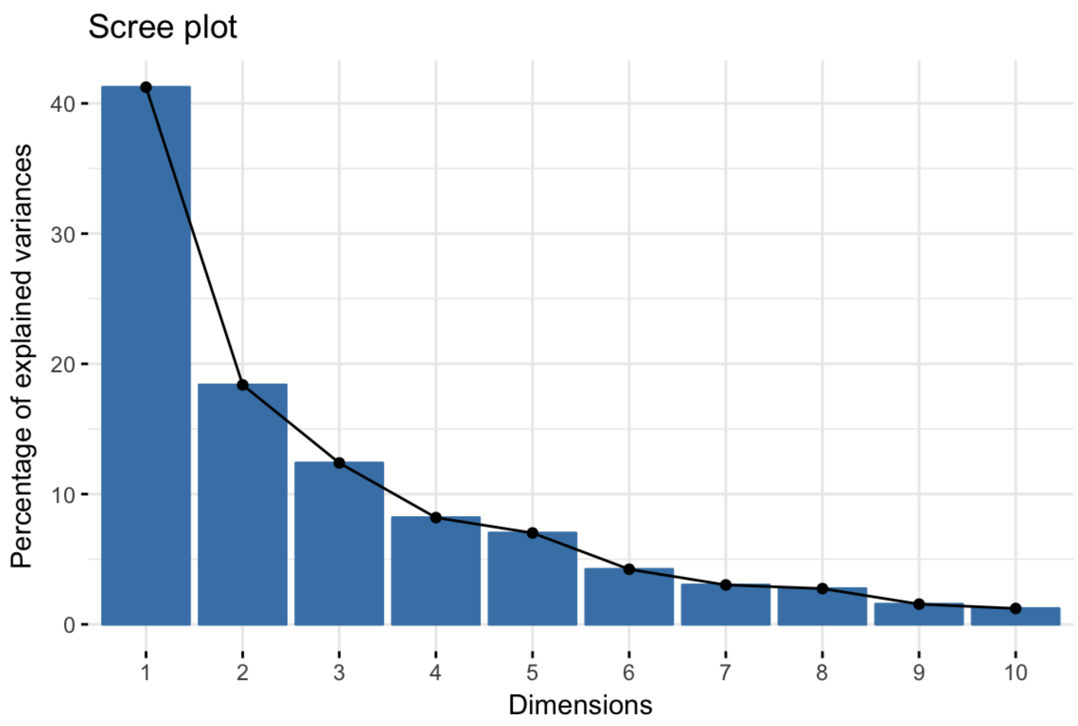
- Let’s play with [this]

Dimensionality Reduction with PCA

- The number of components available is equal to the number of attributes being analyzed.
- However, in *most* analyses, only the first few components account for meaningful amounts of variance (>90%), so only these first few components are retained, interpreted, and used in subsequent analyses.
- When you remove dimensions. You lose some information!

How Many Components do we select?

- We want to capture a sufficient amount of variance wile still keeping as few components as possible…
- Method1: Elbow method could be used.
- Method2: Keep the principal components with eigenvalues larger than 1.



Considerations

- PCA assumes the data has linear patterns in terms of the original attribute.
- PCA can be used for Feature Engineering (the new features can be used for down-stream tasks).

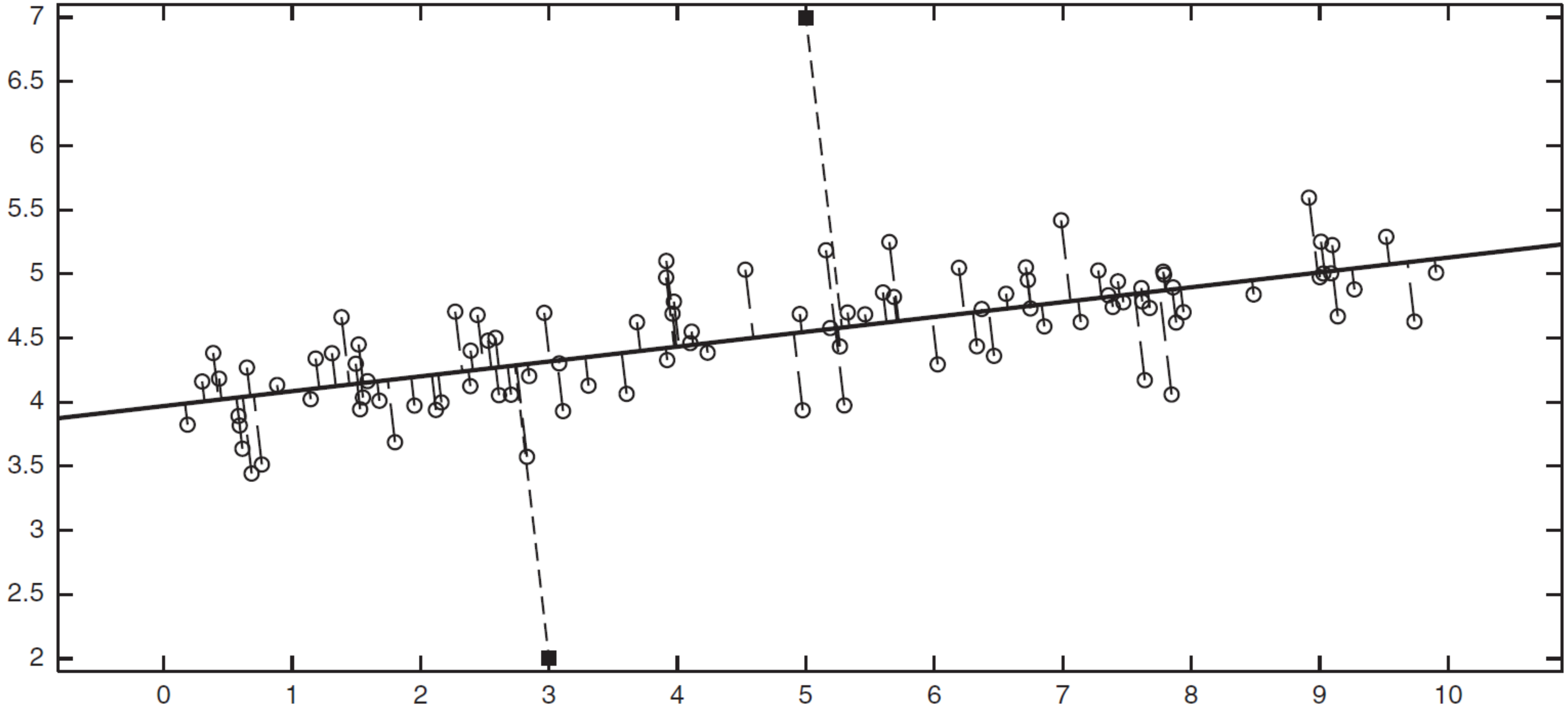
Reconstruction Error

- Let $\mathbf{x}$ be the original data point.
- Using PCA, project the point to a lower dimensionality.
- Project the object back to the original space. Call this object $\hat{\mathbf{x}}$

$$\textbf{Reconstruction Error}(\mathbf{x}) = ||\mathbf{x} - \hat{\mathbf{x}}||$$

- Points with large reconstruction errors are anomalies

Reconstruction of two-dimensional data



Demo