

# **INTRO to DATA SCIENCE**

## **LECTURE 15: ADVANCED UNSUPERVISED LEARNING**

## I. LDA

## II. LDA EXERCISE WITH PYTHON AND GENSIM

# **REVIEW: DIMENSIONALITY REDUCTION**

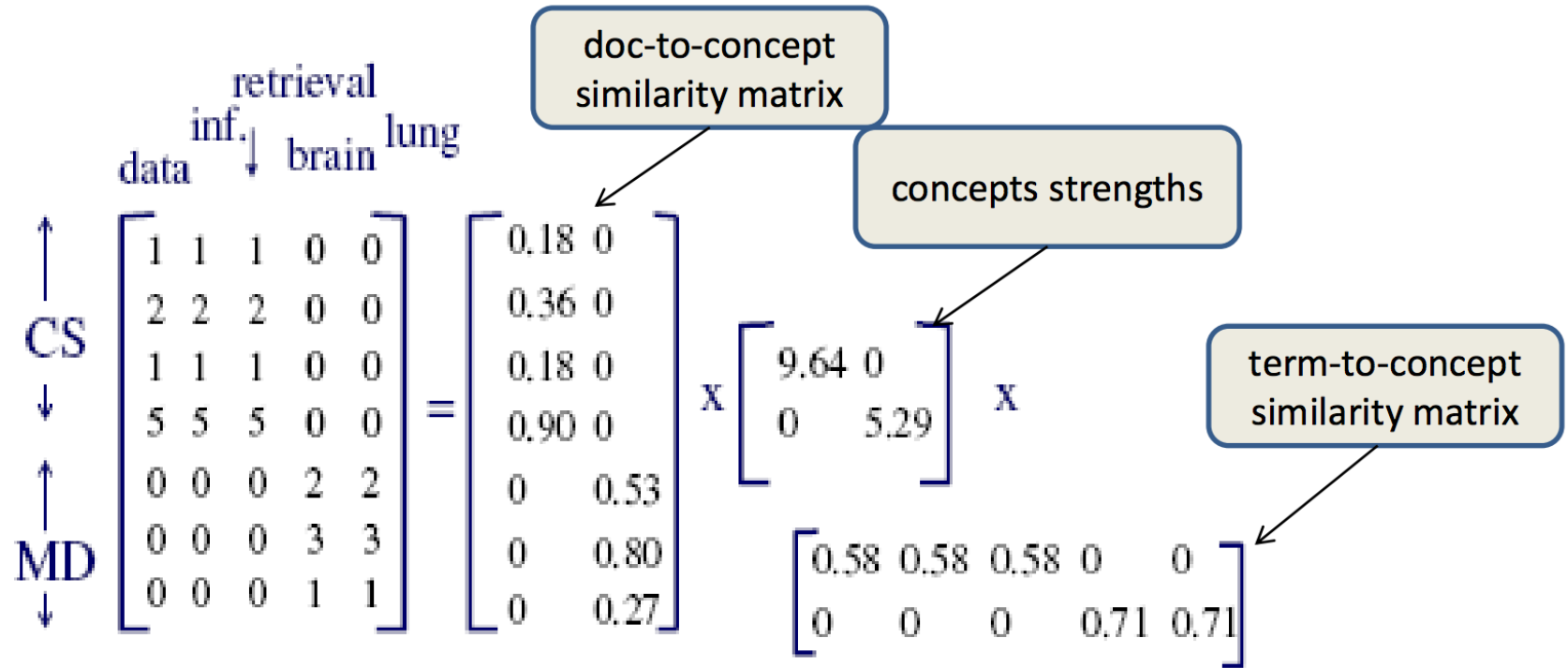
*Q: What is dimensionality reduction?*

*A: A set of techniques for reducing the size (in terms of features, records, and/or bytes) of the dataset under examination.*

*In general, the idea is to regard the dataset as a matrix and to decompose the matrix into simpler, meaningful pieces.*

*Dimensionality reduction is frequently performed as a pre-processing step before another learning algorithm is applied.*

# **REVIEW: SINGULAR VALUE DECOMPOSITION**



*Consider a matrix  $A$  with  $n$  rows and  $d$  features.*

*The singular value decomposition of  $A$  is given by:*

$$\underset{(n \times d)}{A} = \underset{(n \times k)}{U} \underset{(k \times k)}{\Sigma} \underset{(k \times d)}{V^T}$$

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*The nonzero entries of  $\Sigma$  are the **singular values** of  $A$ . These are real, nonnegative, and rank-ordered (decreasing from left to right).*



# **I. LATENT DIRICHLET ALLOCATION**