

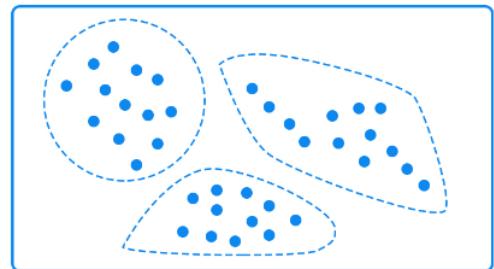
Module 5: Unsupervised Learning

A smattering of options: PCA, permutations, bootstrap

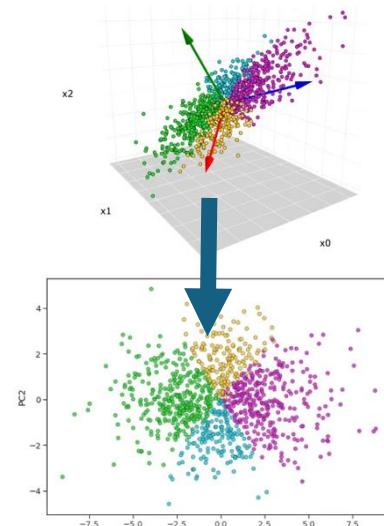
Machine Learning

Unsupervised Learning

Clustering



Dimension Reduction

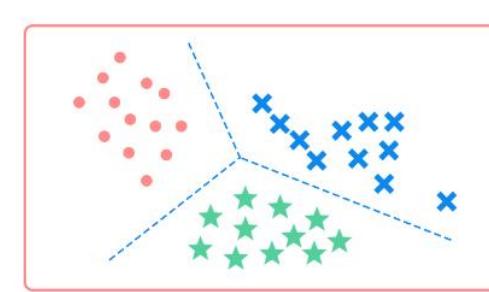


Association

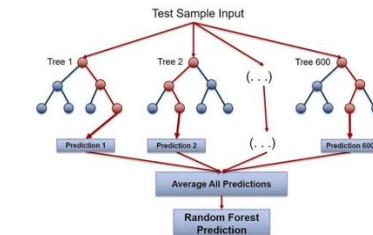
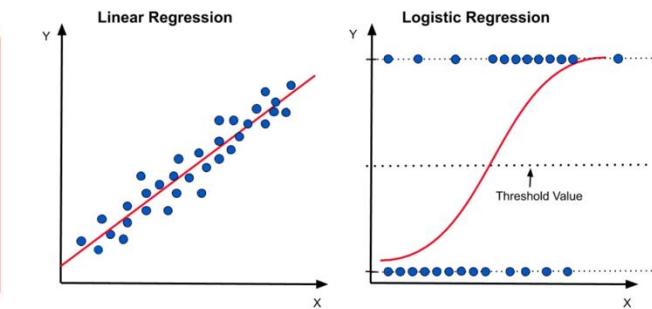


Supervised Learning

Classification



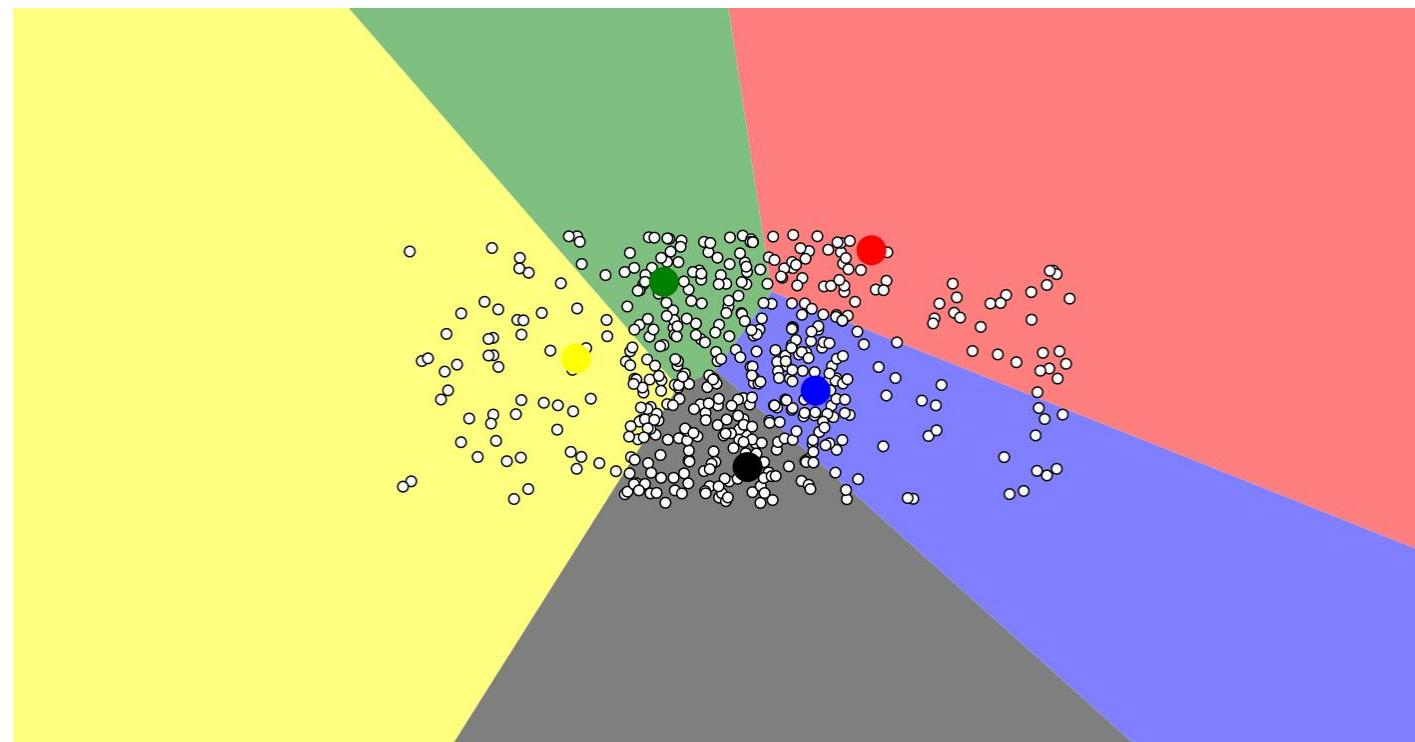
Regression



K-means clustering algorithm

Clusters group data points together that share similarities

<https://www.naftaliharris.com/blog/visualizing-k-means-clustering/>



Principal Component Analysis (PCA)

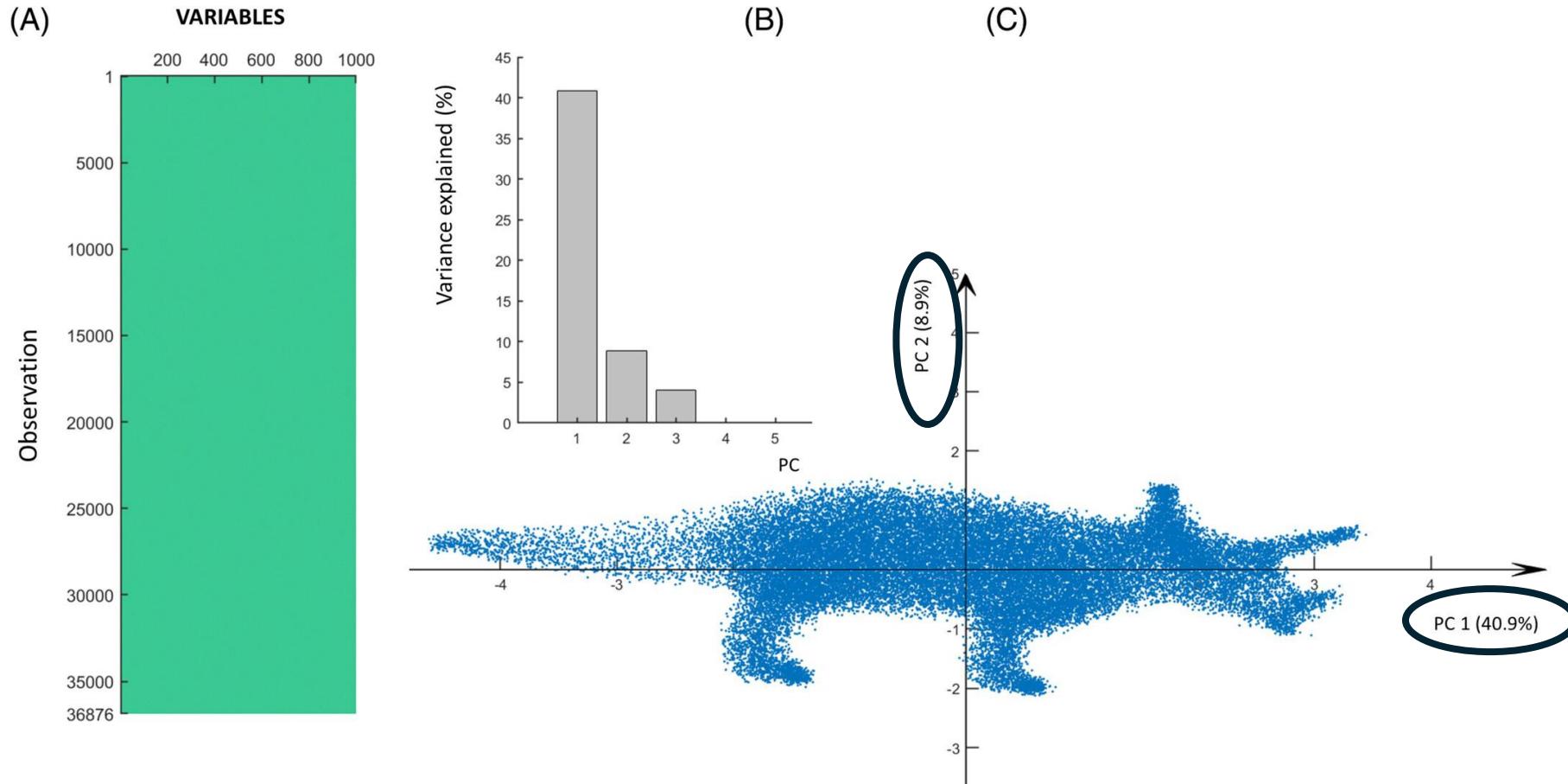
Identifies the major drivers of variation

Why PCA:

- Very few assumptions
- Non-parametric
- It **reduces** the dimensionality of your data
 - It may be surprising to you that you can reduce the dimensionality of your data without losing much information.
 - This occurs when the **variables are highly correlated**.
 - If you have included the following variables in your data set: arm length, leg length, height, you probably don't need them all – a linear combination of the three of them would capture the variation.
 - You can then use a smaller dataset of uncorrelated characteristics (or a smaller set of linear combinations of characteristics)
- Pearson, 1901 (yes, it is > 100 years old).

Principal Component Analysis (PCA)

Revisiting example, but with PCA:



Two major categories of computational methods

Null sampling distributions:

1. Simulation – hypothesis testing

2. Randomization/Permutation

Precision of estimates:

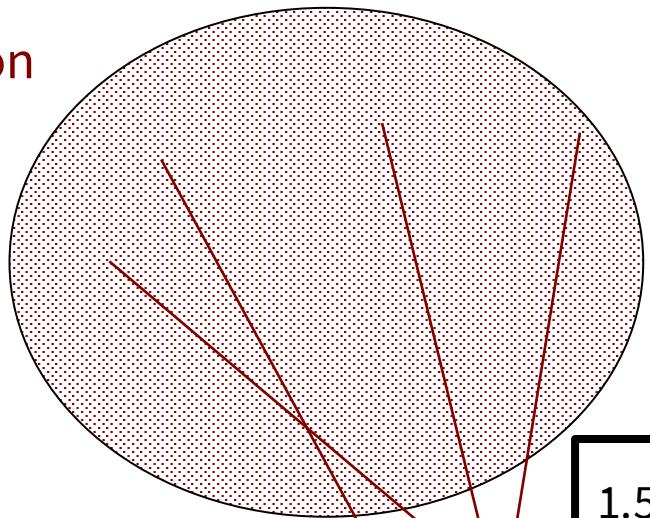
3. Bootstrapping – sampling distribution of estimate; the values for the parameter estimates that we might obtain and their probabilities.

Bootstrapping:

- ‘re-sampling’ the actual data
 - **Sampling with replacement**
 - Pick the original number of points for each group
- Approximates the *sampling distribution* of an estimate
 - **But NOT the null (sampling) distribution as with simulation and randomization**
- Nonparametric and be applied to virtually any parameter – including means, proportions, correlations, linear model coefficients
- Used to find confidence interval and the bootstrap standard error
 - Precision method
 - Particularly useful when there is no ready formula for standard error (median, eigenvalue)
- Estimate uncertainty in phylogenies

Bootstrapping Method:

Population



Sample

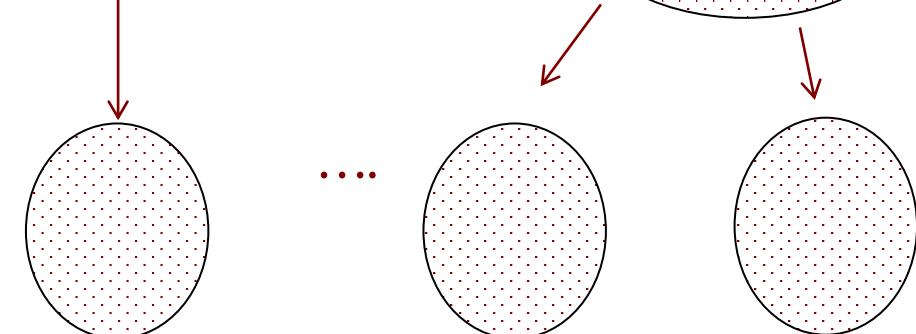
1.57 0.22 19.67 0.00 0.22 3.12
Mean = 4.13

Re-Samples

3.12 0.00 1.57 19.67 0.22 2.20
Mean = 4.46

0.22 3.12 1.57 3.12 2.20 0.22
Mean = 1.74

0.00 2.20 2.20 2.20 19.67 1.57
Mean = 4.64



Two major categories of computational methods

Null sampling distributions:

1. Simulation – hypothesis testing

Determine the null distribution (from the parameters expected under the null hypothesis) by simulation of the sampling process

5 main steps

1. Create and sample imaginary population

- parameters specified by null hypothesis
- Same protocol that was used to collect real data

2. Calculate test statistic on simulated sample

3. Repeat many times

4. Form the null distribution

- Gather simulated values for the test statistic

5. Compare test statistic from the actual data to the null distribution

This is a BROAD topic. Some of these simulations will be relevant: <https://chi-feng.github.io/mcmc-demo/>

Randomization/Permutation (a resampling method):

- Asks: **are two variables independent?**
- **Assumptions:** random sampling, distribution of variables have approximately same shape
- Versatile
 - Variables can be any combination of numerical or categorical
 - We don't need a null hypothesis *because we build it ourselves*. A randomization test generates a **null distribution** for the association between two variables.
 - **MWU test is a type of permutation tests** – but you lose power when you use ranks instead of the actual data
- Basis: **Permutation**
 - Sampling without replacement
 - Method:
 1. Create data set
 - Response variable of a test statistic measuring association **randomly assigned to Explanatory variable**
 - **You are effectively exchanging labels**
 - **All data points are used exactly once**
 2. Calculate measure of association for randomized sample
 3. Repeat randomization many times
 - A NULL distribution

Pretty much gives you a p-value and not much else!

Add to your methods flowchart!