

# Machine Learning for Data Science (CS4786)

## Lecture 14

### Gaussian Mixture Model

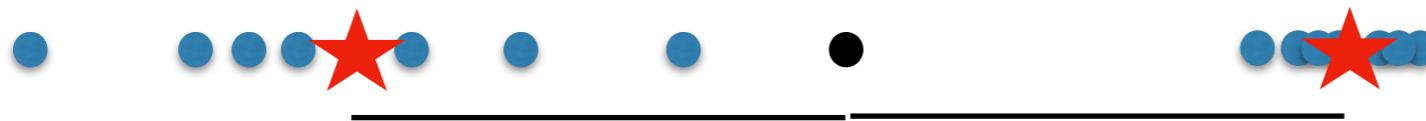
# K-means: pitfalls

- Of same radius
- Looks for spherical clusters
- And with roughly equal number of points

# K-means: pitfalls

- Can we design algorithm that can address these shortcomings?

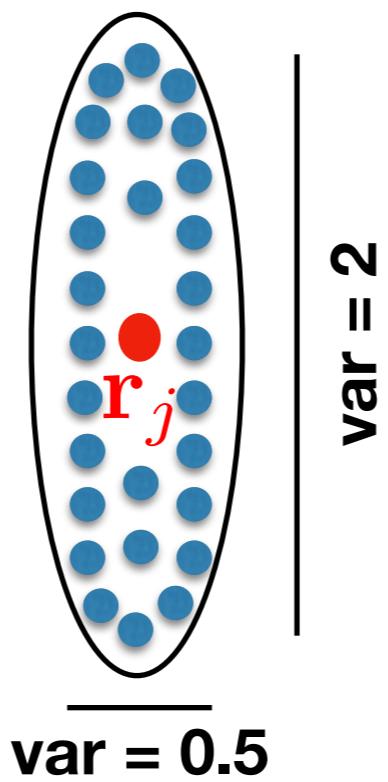
# Variance and Radius



**Distance to mean 1 should be smaller than distance to mean 2  
as black dot is more likely in cluster 1 than 2**

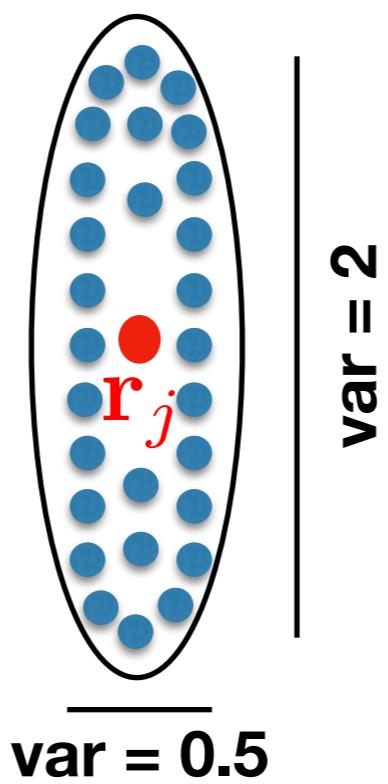
$$d^2(x, C_j) = \frac{(x - \mu_j)^2}{\sigma_j^2}$$

# Axis Aligned Ellipsoid



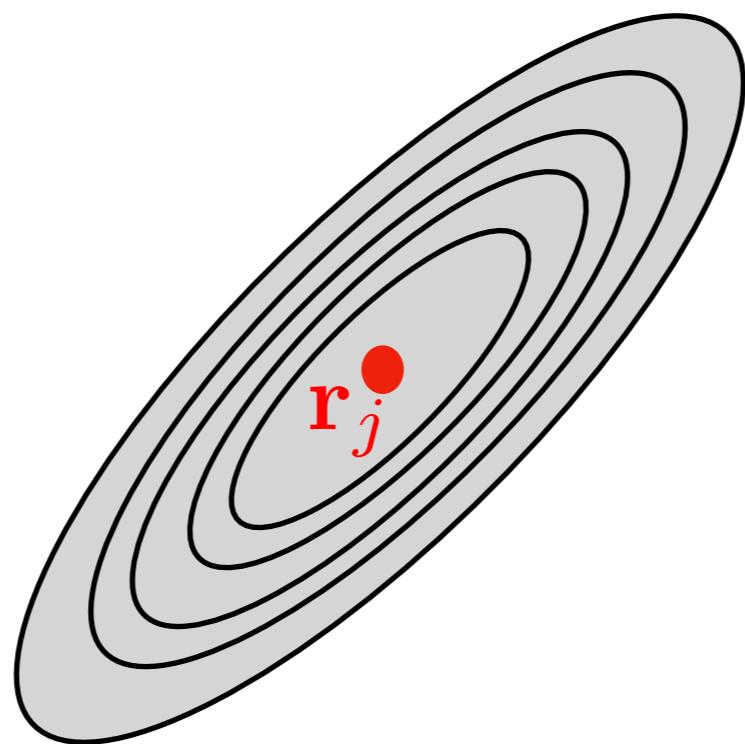
$$(\mathbf{x} - \mathbf{r}_j)^\top \begin{bmatrix} 1/0.5 & 0 \\ 0 & 1/2 \end{bmatrix} (\mathbf{x} - \mathbf{r}_j)$$

# Axis Aligned Ellipsoid



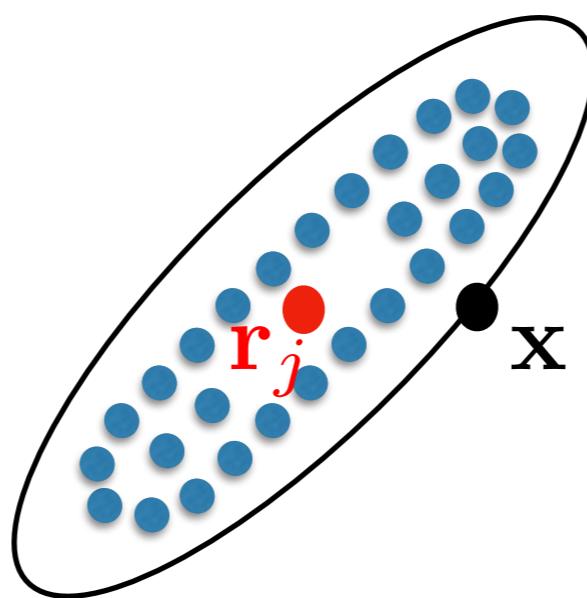
$$(\mathbf{x} - \mathbf{r}_j)^\top \left[ \sum - 1 \right] (\mathbf{x} - \mathbf{r}_j)$$

# General Ellipsoid



$$(\mathbf{x} - \mathbf{r}_j)^\top A (\mathbf{x} - \mathbf{r}_j) \leq 1$$

# General Ellipsoid



$$(\mathbf{x} - \mathbf{r}_j)^\top \Sigma^{-1} (\mathbf{x} - \mathbf{r}_j)$$

$$\Sigma = \frac{1}{|C_j|} \sum_{t \in C_j} (\mathbf{x}_t - \mathbf{r}_j)(\mathbf{x}_t - \mathbf{r}_j)^\top$$

# K-MEANS CLUSTERING

- For all  $j \in [K]$ , initialize cluster centroids  $\hat{\mathbf{r}}_j^0$  randomly and set  $m = 1$
- Repeat until convergence (or until patience runs out)
  - ① For each  $t \in \{1, \dots, n\}$ , set cluster identity of the point

$$\hat{c}^m(\mathbf{x}_t) = \operatorname*{argmin}_{j \in [K]} \|\mathbf{x}_t - \hat{\mathbf{r}}_j^{m-1}\|$$

- ② For each  $j \in [K]$ , set new representative as

$$\hat{\mathbf{r}}_j^m = \frac{1}{|\hat{C}_j^m|} \sum_{\mathbf{x}_t \in \hat{C}_j^m} \mathbf{x}_t$$

- ③  $m \leftarrow m + 1$

# ELLIPSOIDAL CLUSTERING

- For all  $j \in [K]$ , initialize cluster centroids  $\hat{\mathbf{r}}_j^0$  and ellipsoids  $\hat{\Sigma}_j^0$  randomly and set  $m = 1$
- Repeat until convergence (or until patience runs out)
  - ① For each  $t \in \{1, \dots, n\}$ , set cluster identity of the point

$$\hat{c}^m(\mathbf{x}_t) = \operatorname*{argmin}_{j \in [K]} (\mathbf{x}_t - \hat{\mathbf{r}}_j^{m-1})^\top (\hat{\Sigma}^{m-1})^{-1} (\mathbf{x}_t - \hat{\mathbf{r}}_j^{m-1})$$
$$d(\mathbf{x}_t, C_j)$$

- ② For each  $j \in [K]$ , set new representative as

$$\hat{\mathbf{r}}_j^m = \frac{1}{|\hat{C}_j^m|} \sum_{\mathbf{x}_t \in \hat{C}_j^m} \mathbf{x}_t \quad \hat{\Sigma}^m = \frac{1}{|C_j|} \sum_{t \in C_j} (\mathbf{x}_t - \hat{\mathbf{r}}_j^m)(\mathbf{x}_t - \hat{\mathbf{r}}_j^m)^\top$$

- ③  $m \leftarrow m + 1$

# K-means: pitfalls

- Looks for spherical clusters 
- Of same radius 
- And with roughly equal number of points 

# HARD GAUSSIAN MIXTURE MODEL

- For all  $j \in [K]$ , initialize cluster centroids  $\hat{\mathbf{r}}_j^0$ , ellipsoids  $\hat{\Sigma}_j^0$  and initial proportions  $\pi_j^0$  randomly and set  $m = 1$
- Repeat until convergence (or until patience runs out)
  - ① For each  $t \in \{1, \dots, n\}$ , set cluster identity of the point

$$\hat{c}^m(\mathbf{x}_t) = \operatorname*{argmin}_{j \in [K]} (\mathbf{x}_t - \hat{\mathbf{r}}_j^{m-1})^\top (\hat{\Sigma}^{m-1})^{-1} (\mathbf{x}_t - \hat{\mathbf{r}}_j^{m-1}) - \log(\pi_j^{m-1})$$

- ② For each  $j \in [K]$ , set new representative as

$$\hat{\mathbf{r}}_j^m = \frac{1}{|\hat{C}_j^m|} \sum_{\mathbf{x}_t \in \hat{C}_j^m} \mathbf{x}_t \quad \hat{\Sigma}^m = \frac{1}{|\hat{C}_j^m|} \sum_{t \in \hat{C}_j^m} (\mathbf{x}_t - \hat{\mathbf{r}}_j^m)(\mathbf{x}_t - \hat{\mathbf{r}}_j^m)^\top \quad \pi_j^m = \frac{|\hat{C}_j^m|}{n}$$

- ③  $m \leftarrow m + 1$

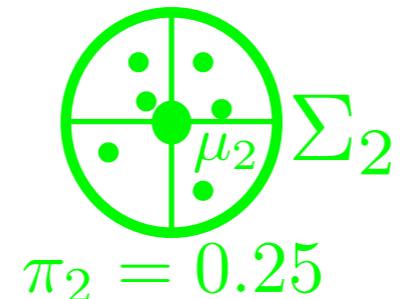
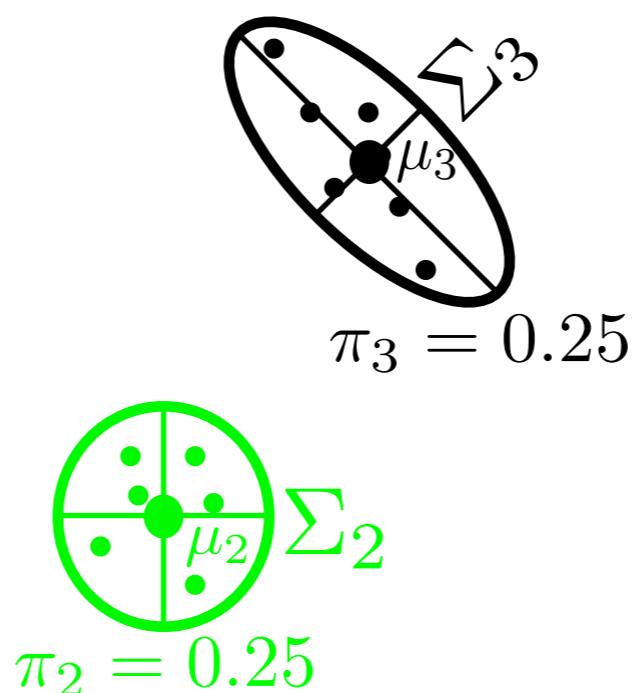
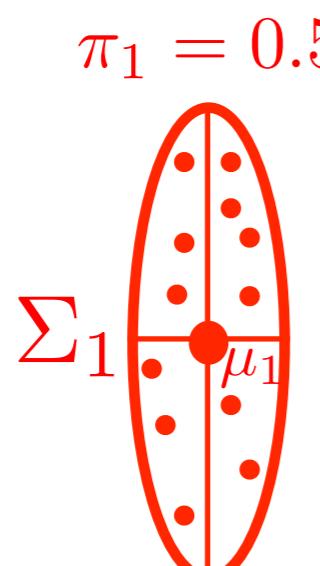
# Gaussian Mixture Models

Each  $\theta \in \Theta$  is a model.

- Gaussian Mixture Model

- Each  $\theta$  consists of mixture distribution  $\pi = (\pi_1, \dots, \pi_K)$ , means  $\mu_1, \dots, \mu_K \in \mathbb{R}^d$  and covariance matrices  $\Sigma_1, \dots, \Sigma_K$
- For each  $t$ , independently:

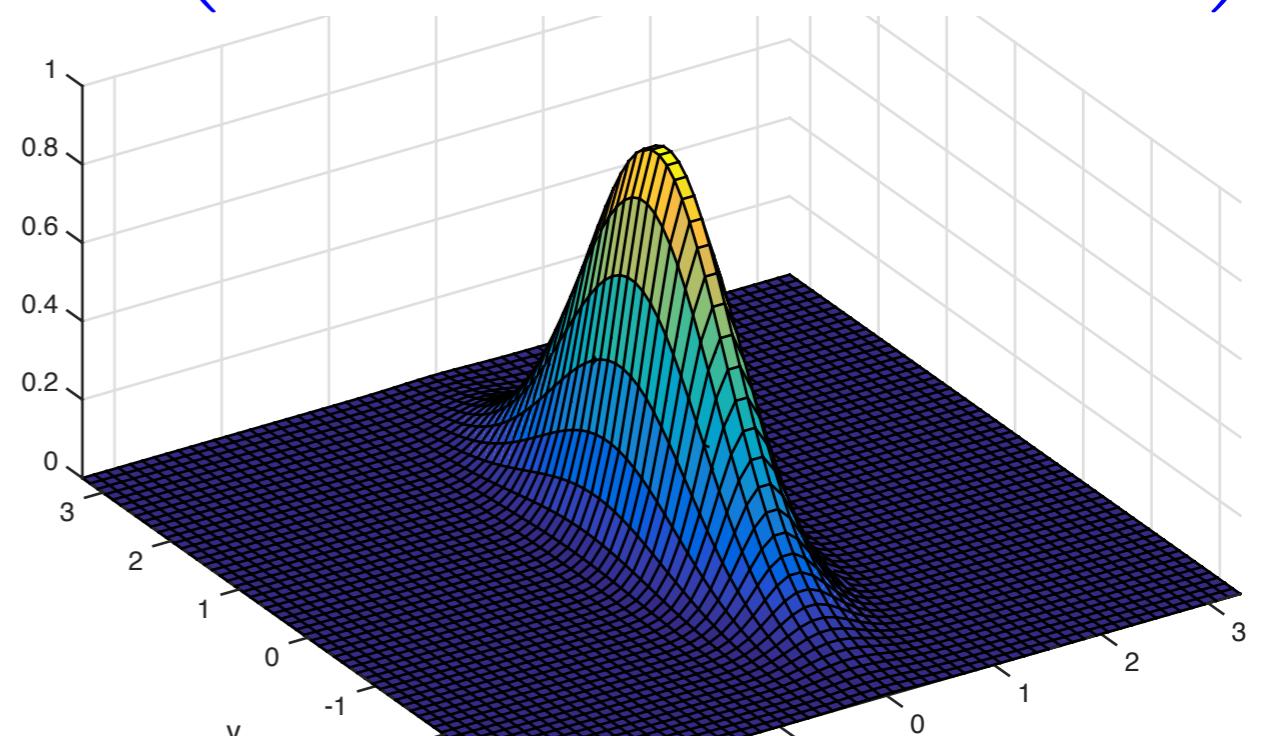
$$c_t \sim \pi, \quad x_t \sim N(\mu_{c_t}, \Sigma_{c_t})$$



# Multivariate Gaussian

- Two parameters:
  - Mean  $\mu \in \mathbb{R}^d$
  - Covariance matrix  $\Sigma$  of size  $d \times d$

$$p(x; \mu, \Sigma) = (2\pi)^{d/2} \det(\Sigma)^{-1/2} \exp\left(-\frac{1}{2}(x - \mu)^\top \Sigma^{-1}(x - \mu)\right)$$



# PROBABILISTIC MODELS

- $\Theta$  consists of set of possible parameters
- We have a distribution  $P_\theta$  over the data induced by each  $\theta \in \Theta$
- Data is generated by one of the  $\theta \in \Theta$
- Learning: Estimate value or distribution for  $\theta^* \in \Theta$  given data

# MAXIMUM LIKELIHOOD PRINCIPAL

Pick  $\theta \in \Theta$  that maximizes probability of observation

$$\theta_{MLE} = \operatorname{argmax}_{\theta \in \Theta} \underbrace{\log P_\theta(x_1, \dots, x_n)}_{\text{Likelihood}}$$

# EXAMPLE: GAUSSIAN MIXTURE MODEL

MLE:  $\theta = (\mu_1, \dots, \mu_K), \pi, \Sigma$

$$P_\theta(x_1, \dots, x_n) = \prod_{t=1}^n \left( \sum_{i=1}^K \pi_i \frac{1}{\sqrt{(2 * 3.1415)^2 |\Sigma_i|}} \exp(-(x_t - \mu_i)^\top \Sigma_i (x_t - \mu_i)) \right)$$

Find  $\theta$  that maximizes  $\log P_\theta(x_1, \dots, x_n)$

# MLE FOR GMM

Let us consider the one dimensional case, assume variances are 1 and  $\pi$  is uniform

$$\log P_\theta(x_{1,\dots,n}) = \sum_{t=1}^n \log \left( \frac{1}{K} \sum_{i=1}^K \frac{1}{\sqrt{2 * 3.1415}} \exp(-(x_t - \mu_i)^2/2) \right)$$

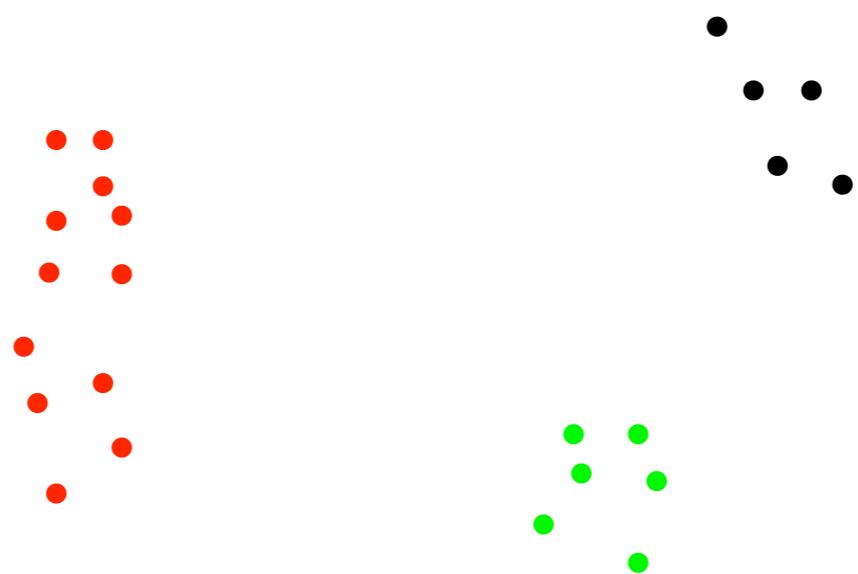
Now consider the partial derivative w.r.t.  $\mu_1$ , we have:

$$\frac{\partial \log P_\theta(x_{1,\dots,n})}{\partial \mu_1} = \sum_{t=1}^n \frac{-(x_t - \mu_1) \exp\left(-\frac{(x_t - \mu_1)^2}{2}\right)}{\sum_{i=1}^K \exp\left(-\frac{(x_t - \mu_i)^2}{2}\right)}$$

Given all other parameters, optimizing w.r.t. even just  $\mu_1$  is hard!

# MLE FOR GMM

Say by some magic you knew cluster assignments, then



How would you compute parameters ?

# LATENT VARIABLES

- We only observe  $x_1, \dots, x_n$ , cluster assignments  $c_1, \dots, c_n$  are not observed
- Finding  $\theta \in \Theta$  (even for 1-d GMM) that directly maximizes Likelihood or A Posteriori given  $x_1, \dots, x_n$  is hard!
- Given latent variables  $c_1, \dots, c_n$ , the problem of maximizing likelihood (or a posteriori) became easy

Can we use latent variables to device an algorithm?

# TOWARDS EM ALGORITHM

- Latent variables can help, but we have a chicken and egg problem

Given all variables including latent variables, finding optimal parameters is easy

Given model parameter, optimizing/finding distribution over the latent variables is easy

# HARD GAUSSIAN MIXTURE MODEL

- For all  $j \in [K]$ , initialize cluster centroids  $\hat{\mathbf{r}}_j^0$ , ellipsoids  $\hat{\Sigma}_j^0$  and initial proportions  $\pi^0$  randomly and set  $m = 1$
- Repeat until convergence (or until patience runs out)
  - ① For each  $t \in \{1, \dots, n\}$ , set cluster identity of the point

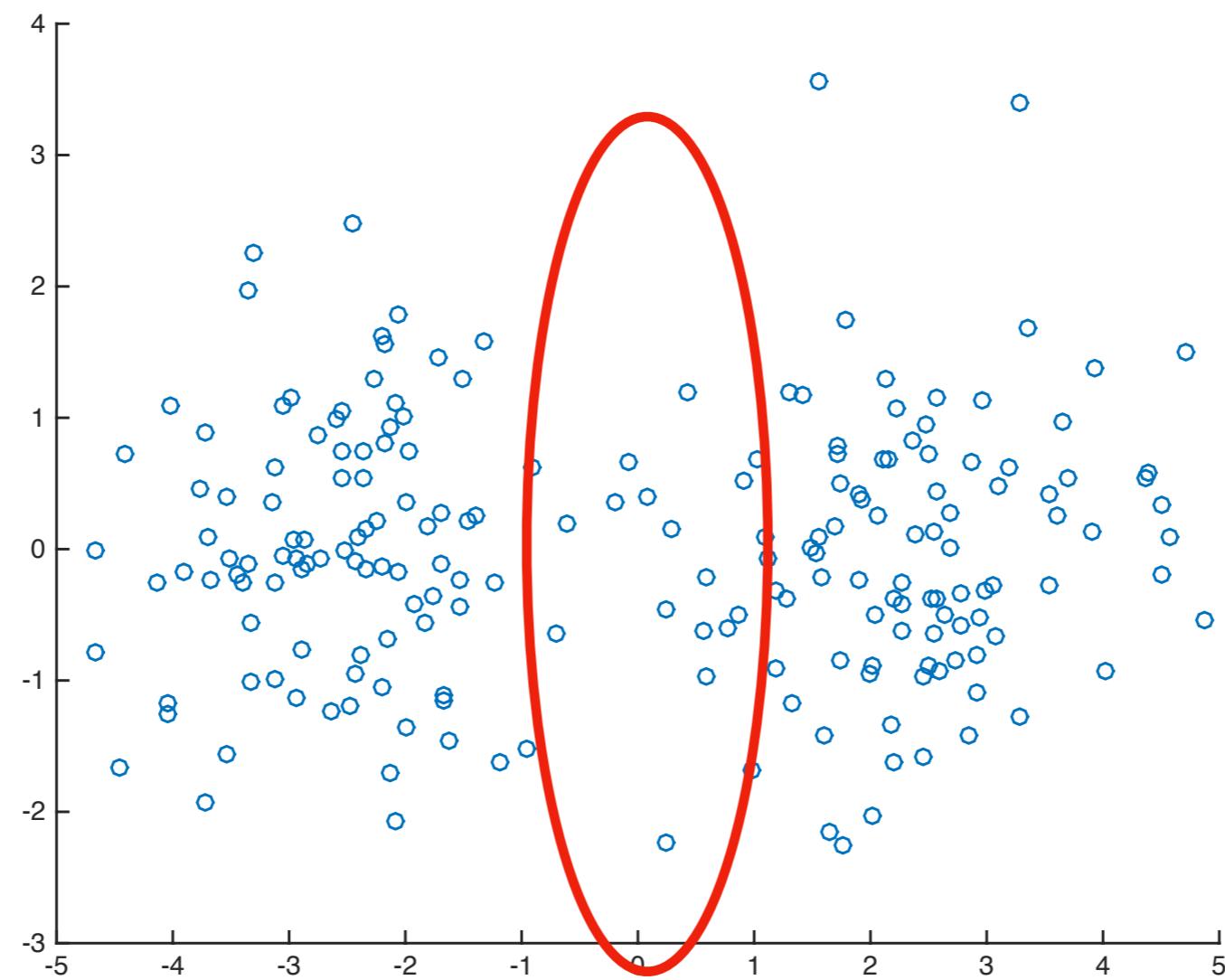
$$\hat{c}^m(\mathbf{x}_t) = \arg \max_{j \in [K]} p(\mathbf{x}_t, \hat{\mathbf{r}}_j^{m-1}, \hat{\Sigma}^{m-1}) \times \pi^m(j)$$

- ② For each  $j \in [K]$ , set new representative as

$$\hat{\mathbf{r}}_j^m = \frac{1}{|\hat{C}_j^m|} \sum_{\mathbf{x}_t \in \hat{C}_j^m} \mathbf{x}_t \quad \hat{\Sigma}^m = \frac{1}{|C_j|} \sum_{t \in C_j} (\mathbf{x}_t - \hat{\mathbf{r}}_j^m)(\mathbf{x}_t - \hat{\mathbf{r}}_j^m)^\top \quad \pi_j^m = \frac{|C_j^m|}{n}$$

- ③  $m \leftarrow m + 1$

# Pitfall of Hard Assignment



# (SOFT) GAUSSIAN MIXTURE MODEL

- For all  $j \in [K]$ , initialize cluster centroids  $\hat{\mathbf{r}}_j^0$  and ellipsoids  $\hat{\Sigma}_j^0$  randomly and set  $m = 1$
- Repeat until convergence (or until patience runs out)
  - ① For each  $t \in \{1, \dots, n\}$ , set cluster identity of the point

$$Q_t^m(j) = p(\mathbf{x}_t, \hat{\mathbf{r}}_j^{m-1}, \hat{\Sigma}^{m-1}) \times \pi^m(j)$$

- ② For each  $j \in [K]$ , set new representative as

$$\hat{\mathbf{r}}_j^m = \frac{\sum_{t=1}^n Q_t(j) \mathbf{x}_t}{\sum_{t=1}^n Q_t(j)} \quad \hat{\Sigma}^m = \frac{\sum_{t=1}^n Q_t(j) (\mathbf{x}_t - \hat{\mathbf{r}}_j^m)(\mathbf{x}_t - \hat{\mathbf{r}}_j^m)^\top}{\sum_{t=1}^n Q_t(j)}$$

$$\pi_j^m = \frac{\sum_{t=1}^n Q_t(j)}{n}$$

- ③  $m \leftarrow m + 1$