Unsupervised Learning-Summary Sheet

ML@LSE

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Abstract

Objectives: Understand two important unsupervised learning methods: Principal Component Analysis and Clustering. Understand the difference between k-means clustering and Hierarchical Clustering.

Requirements: Introductory Bootcamp (you can read the slides if you didn't attend). Although not necessary, familiarity with notions of linear algebra may help: inner product and orthogonal projections. Strong understanding of the summation operator $(\sum_{i=1}^n, \sum_{j \in C})$ may help.

Keywords: PCA, Loading vector, Principal Components, Proportion of variance explained, Clustering, k-meanS Clustering, Withincluster Variation, Hierarchical Clustering, Minimal Intercluster Dissimilarity, Dendrogram.

A PRINCIPAL COMPONENT ANALYSIS

A.1 Intuition behind PCA

- a How to represent a Galaxy in 2D?
- b PCA main idea: maximize the variance

A.2 PCA Algorithm

- a Finding the principal components
- b Proportion of variance explained
- B K-MEANS CLUSTERING

B.1 The intuition behind K-MC

- a Why clustering?
- b K-MC partitions our data

B.2 K-MC Algorithm

- a Within-Cluster variation
- b K-MC in practice

C HIERARCHICAL CLUSTERING

C.1 The intuition behind HC

- a A more flexible approach
- b Agglomerative Clustering

C.2 HC Algorithm

- a Summary of the Algorithm
- b Dendrograms