9.3 Dimensionality Reduction

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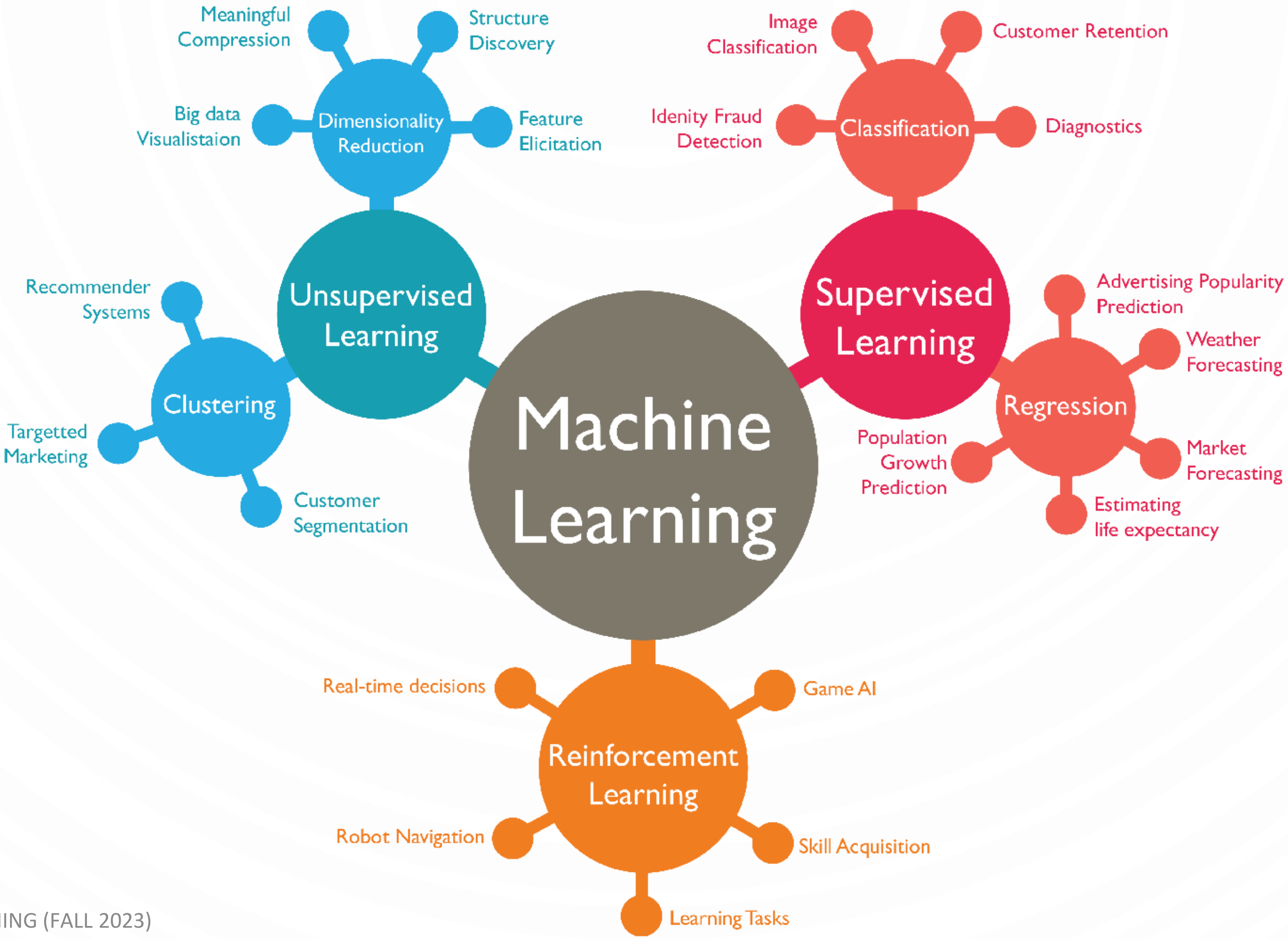
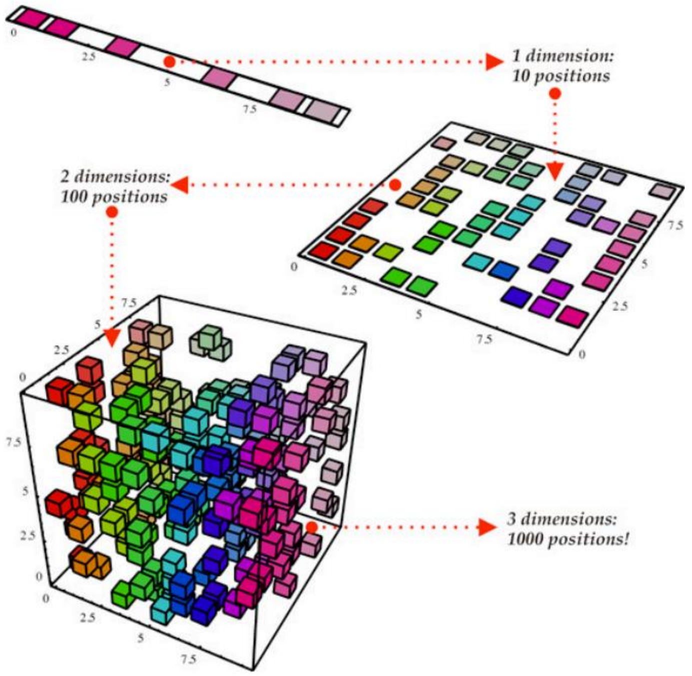
Machine Learning Approaches



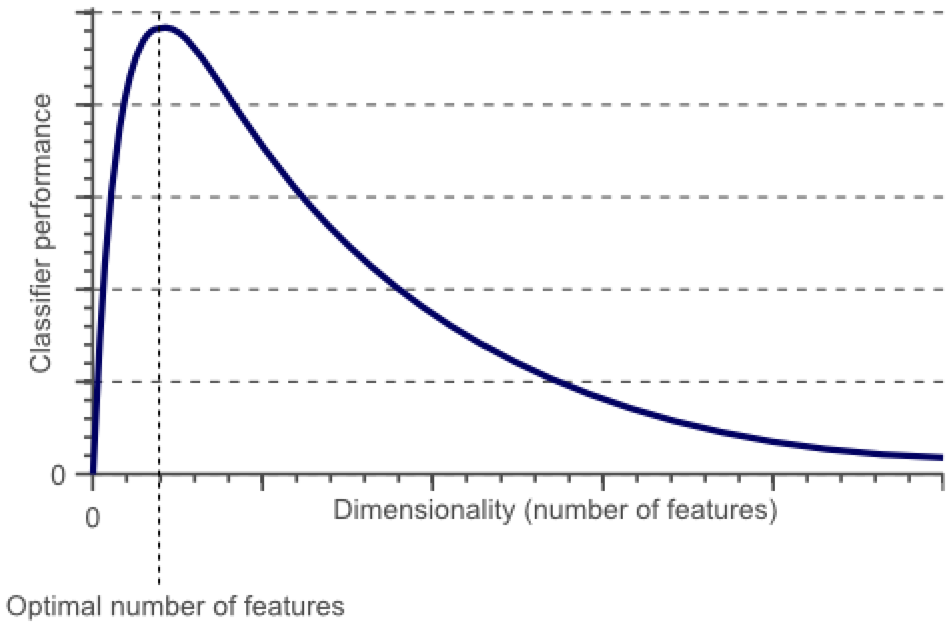
Dimensionality Reduction

- Dimensionality reduction techniques are used much less in practice than in the past.
- Applications
  1. The most frequent use case for dimensionality reduction is **data visualization**
     - humans can only interpret on a plot the maximum of three dimensions.
  2. Dimensionality reduction **removes redundant** or highly correlated features;
  3. It also **reduces the noise** in the data
- Widely used techniques of dimensionality reduction
  - Principal Component Analysis (PCA)
  - Uniform Manifold Approximation and Projection (UMAP)
  - Autoencoders



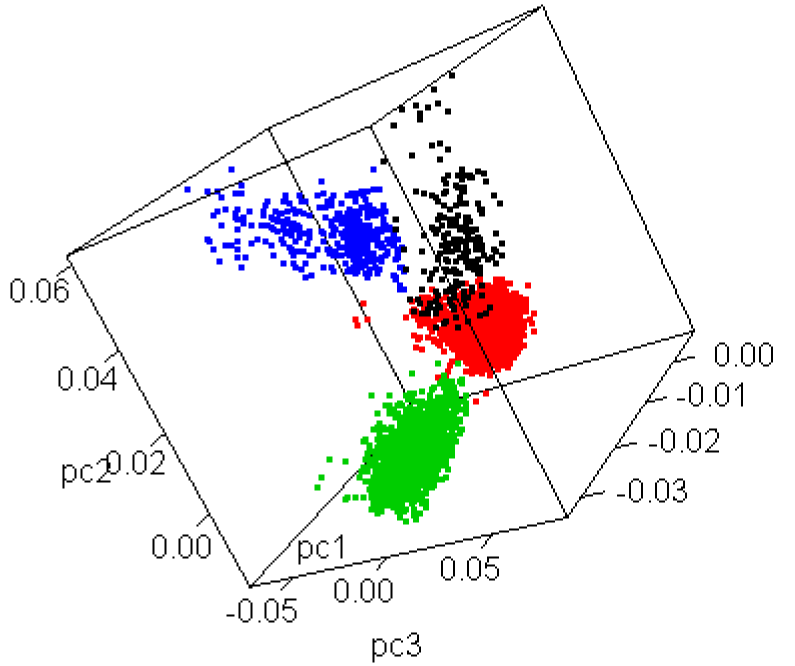
Hughes Phenomenon

- According to Hughes phenomenon, If the number of training samples is fixed and we keep on increasing the number of dimensions then the predictive power of our machine learning model first increases, but after a certain point it tends to decrease.
- Also known as the curse of dimensionality



Principal Components Analysis (PCA)

- Principal Components Analysis (PCA) is a technique that finds underlying variables (known as principal components) that best differentiate your data points.
- Principal components are dimensions along which your data points are most spread out.



Applications of PCA

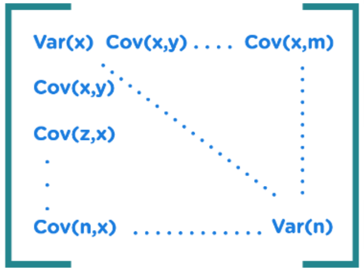
- Visualize multidimensional data.
- Reduce the number of dimensions in healthcare data.
- Help resize an image.
- Used in finance to analyze stock data and forecast returns.
- Find patterns in the high-dimensional datasets.

How PCA Works?

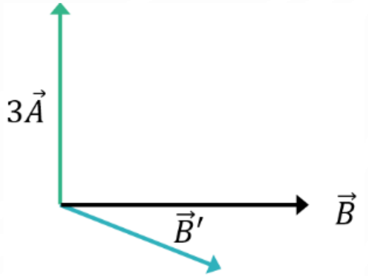
1. Normalize the data
   - Standardize the data before performing PCA. This will ensure that each feature has a mean = 0 and variance = 1.

$$Z = \frac{x - \mu}{\sigma}$$

2. Build the covariance matrix
   - Construct a square matrix to express the correlation between two or more features in a multidimensional dataset.



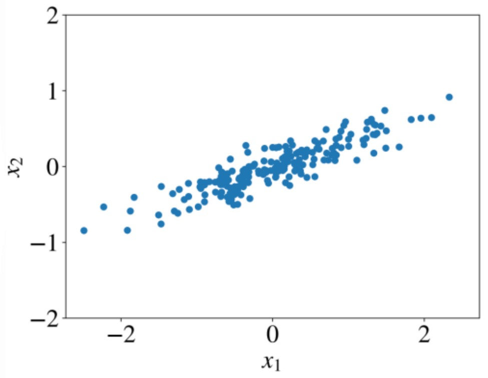
3. Find the Eigenvectors and Eigenvalues
   - Calculate the eigenvectors/unit vectors and eigenvalues. Eigenvalues are scalars by which we multiply the eigenvector of the covariance matrix.



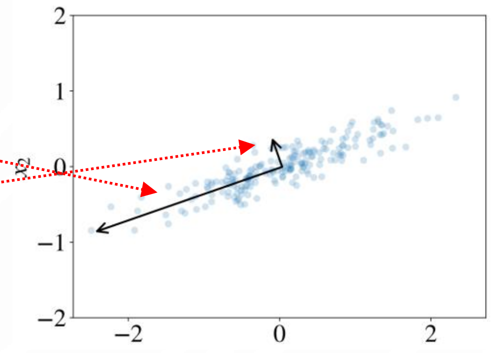
4. Sort the eigenvectors in highest to lowest order and select the number of principal components.

PCA Example

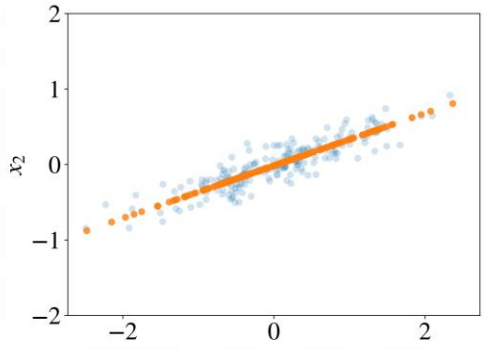
- Consider a two-dimensional data as shown in figure on the right:
  - Principal components are vectors that define a new coordinate system in which the first axis goes in the direction of the highest variance in the data.
  - The second axis is orthogonal to the first one and goes in the direction of the second highest variance in the data.
- If our data was three-dimensional:
  - The third axis would be orthogonal to both the first and the second axes and go in the direction of the third highest variance
  - and so on.



Original data

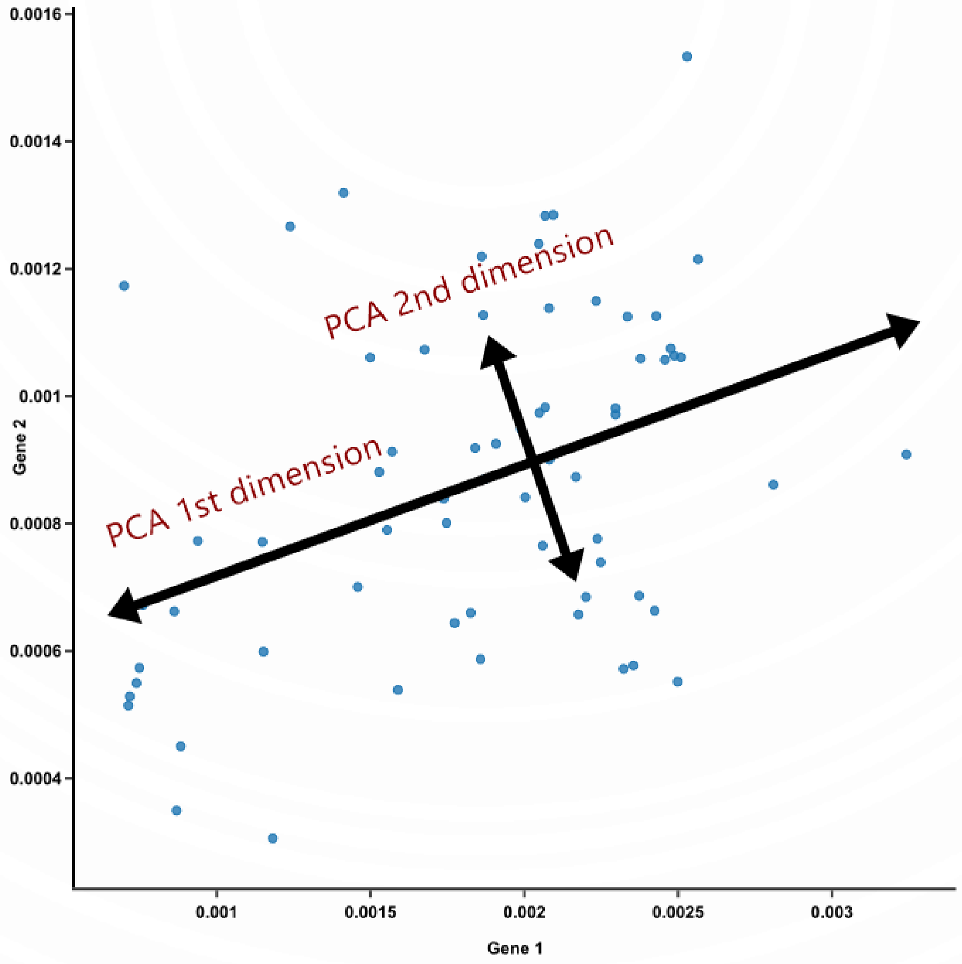


2 principal components displayed as vectors



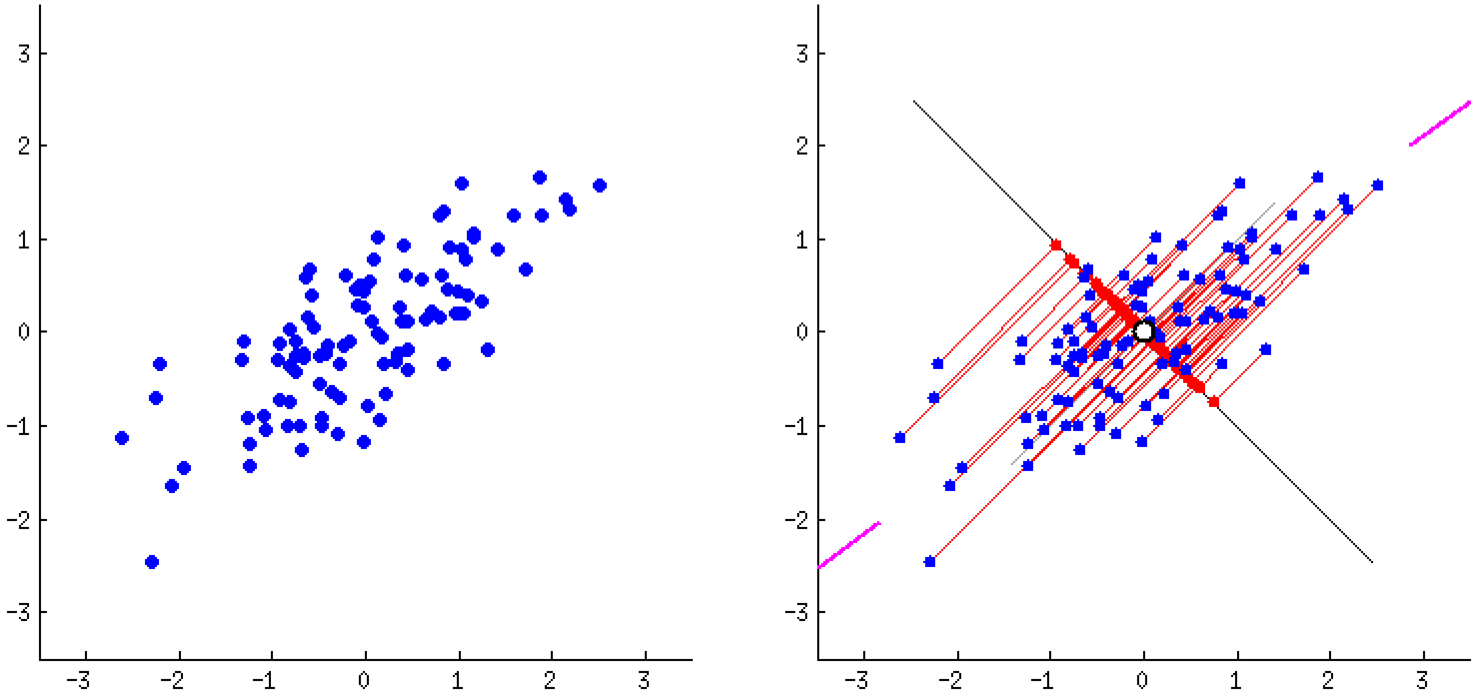
The data projected on the first principal component

PCA Example



0.0016
0.0014
0.0012
0.001
0.0008
0.0006
0.0004
Gene 2
0.001
0.0015
0.002
0.0025
0.003
Gene 1
PCA 2nd dimension
PCA 1st dimension

Example



Python Example

https://colab.research.google.com/drive/1eIddjy28cpp26pyM8qmJqdCABzG0VbBF?usp=sharing