# Tasks in Machine Learning

# What are Learning Tasks 什么是学习任务

☐ The learning tasks are used to denote the general problems that can be solved by learning with desired output.

学习任务用于表示可以用机器学习解决的基本问题。

# Why Study Learning Tasks 为什么要研究学习任务

- ☐ Various types of problems arising in applications:
  - 应用中会产生各种类型的问题:
  - ■computer vision,计算机视觉,
  - ■pattern recognition,模式识别,
  - ■natural language processing, 自然语言处理,
  - etc. 等等。



# Typical Tasks in Machine Learning 机器学习中的典型任务

Tasks 任务	Brief Statements 简短描述	Typical algorithm 典型算法
Classification 分类	Inputs are divided into two or more known classes. 将输入划分成两个或多个类别。	SVM 支撑向量机
Regression 回归	Outputs are continuous values rather than discrete ones. 输出是连续值而不是离散的。	Bayesian linear regression 贝叶斯线性回归
Clustering 聚类	Inputs are divided into groups which are not known beforehand. 输入被划分为若干个事先未知的组。	k-means k-均值
Ranking 排名	Data transformation in which values are replaced by their rank. 用它们的排名来代替值的数据转换。	PageRank 网页排名
Density estimation 密度估计	Find the distribution of inputs in some space. 寻找某个空间中输入的分布。	Boosting Density Estimation 增强式密度估计
Dimensionality reduction 降维	Simplify inputs by mapping them into a lower dimensional space. 通过将输入映射到低维空间来将其简化。	Isomap 等距特征映射
Optimization 优化	Find the best solution from all feasible solutions 从所有可能的解中寻找最优解。	Q-learning Q-学习



### What is Classification 什么是分类

□ A longer description 较长描述
Classification is the task of identifying to which of a set of categories a new observation belongs, on the basis of a training set of data containing observations whose category membership is known.

分类是基于包含已知类别成员观测值的训练数据集、来辨识新的观测值属于哪一组类别的任务。

- □ A shorter description 较短描述 To resolve such problems where the output is divided into two or more categories. 解决输出被分为两个或多个类别的问题。
- □ A very short description 极简描述 Assign a category to each item. 为每个项指定一个类别。



### (1) How Classification Works 分类如何工作

Classifier 分类器

□ About classifier 关于分类器

An algorithm that implements classification, especially in a concrete implementation, is known as a classifier.

一种实现分类、尤其是构成一种具体实现的算法,被称为一个分类器。

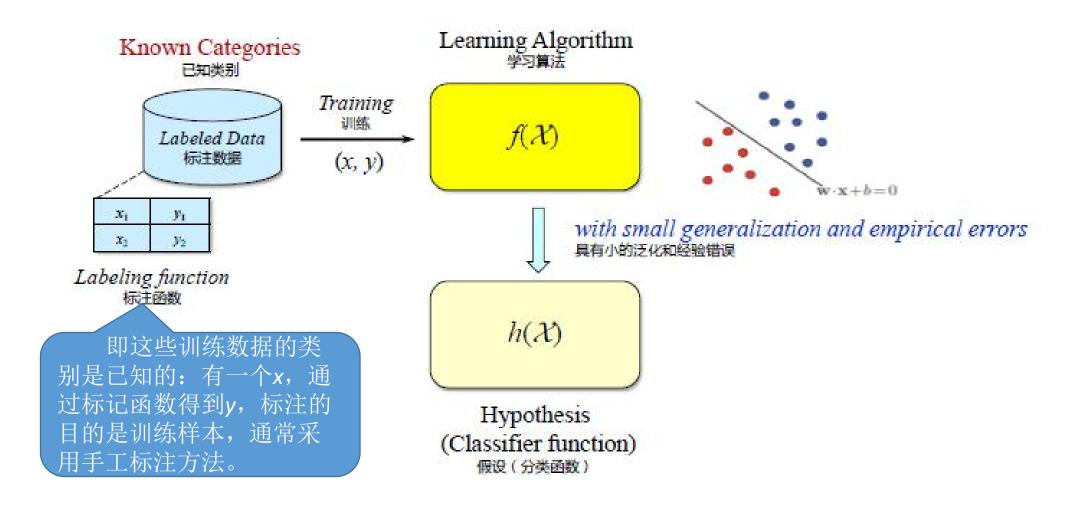
■ About classifier function 关于分类器函数

The term "classifier" sometimes also refers to the mathematical function, implemented by a classification algorithm, that maps input data to a category.

"分类器"这个术语有时还指的是由分类算法所实现的数学函数,它将输入数据映射为一个类别。

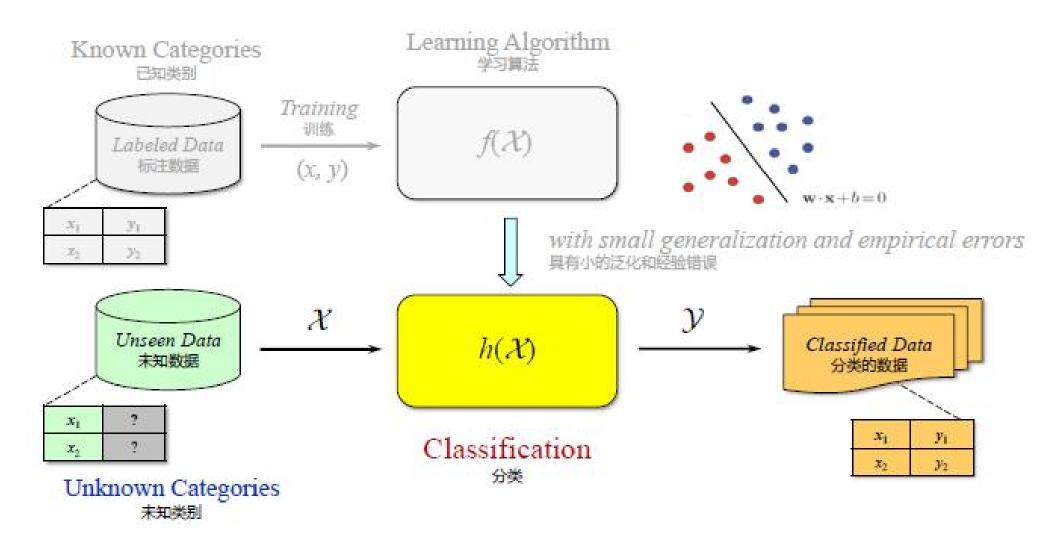


### Classification: Training 分类: 训练





# Classification: Testing 分类: 实测





## A Formal Description of Classification 一种分类的形式化描述

Let  $\mathbb{R}^n$  ( $n \ge 1$ ) denote a set of n-dimensional real-valued vectors, input space  $\mathcal{X}$  is a subset of  $\mathbb{R}^n$ , output space  $\mathcal{Y}$  is a set of categories, D is an unknown distribution over  $\mathcal{X}' > \mathcal{Y}'$ , then:

设 $\mathbb{R}^n$   $(n \ge 1)$ 表示一个n维实值向量集合,输入空间,是 $\mathbb{R}^n$ 的一个子集,输出空间,是一组类别,D是  $\mathbb{R}^n$   $\mathbb$ 

■ Let target labeling function: 设目标标注函数

$$f: \mathcal{X} \to \mathcal{Y}$$

□ Training set (Labeled training sample set): 训练集(标注的训练样本集)

$$S = \{(x^{(i)}, y^{(j)}) \mid (x, y) \in \mathcal{X} \times \mathcal{Y}, i \in [1, m], j \in [1, n]\}$$

□ Classification algorithm: 分类算法
Let a hypothesis set H are the mapping  $\mathcal{X}$  to  $\mathcal{Y}$ , to determine a hypothesis (classifier function): 设一个假设函数集H是 $\chi$ 到 $\chi$ 的映射,来决定一个假设(分类器函数):

$$h: \mathcal{X} \to \mathcal{Y}$$
 and  $h \in H$ 

with small generalization error: 具有小的泛化错误

$$R(h) = \Pr_{x}[h(x) \neq f(x)]$$



## A Formal Description of Classification 一种分类的形式化描述

□ Classification: 分类

Given a testing data set of unknown categories:

给定一个未知类别的实测数据集:

$$\mathcal{X} = \{ x^{(i)} \mid x \in \mathcal{X}, i \in [1, m] \}$$

Using the classifier function  $h(\mathcal{X}) = \mathcal{Y}$  determined at above to predicate classifying results: 使用前面训练好的分类函数 $h(\mathcal{X}) = \mathcal{Y}$ 来预测分类结果:

$$\mathcal{Y} = h(\mathcal{X}) = \{y^{(j)} \mid y \in \mathcal{Y}, j \in [1, n], h(x) = y\}$$

where 其中

 ${\cal Y}$  is the set of known categories.

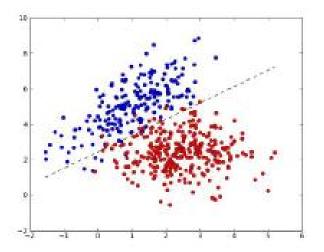
Y是该已知类别的集合。



#### **Linear Classification and Nonlinear Classification**

### Linear Classification 线性分类

□ Linear Classification is doing classification by a linear classifier. 线性分类是通过线性分类器来进行分类。

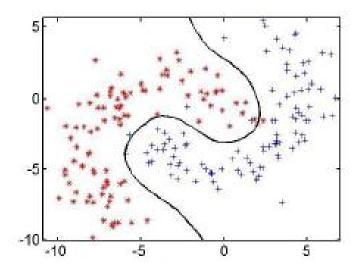


- □ A linear classifier is 一个线性分类器是
  - a linear discriminant function with a linear decision boundary.
     具有一个线性决策边界的线性判别函数。



### Nonlinear Classification 非线性分类

- □ Nonlinear Classification is doing classification by a nonlinear classifiers.
  非线性分类是通过一个非线性分类器来进行分类。
- □ A nonlinear classifiers have —↑非线性分类器具有 nonlinear decision boundaries, and possibly discontinous decision boundaries. 若干非线性决定边界,并且可能是非连续决定边界。



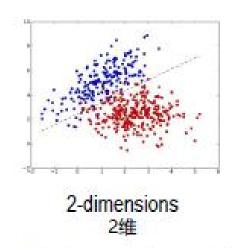
E.g., a nonlinear classifier in SVM is a nonlinear kernel function.
例如,在SVM中的非线性分类器是一个非线性核函数。



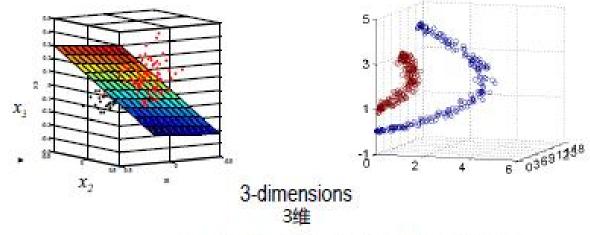
### Dimensions 维度

☐ If the problem space is n dimensional then its linear classifier is n-1 dimensional hyper-plane. E.g.,

如果问题空间的维度为n,则它的线性分类器的维度为n-1的超平面。例如:



in 2-dimensions, the hyperplane is a line 2维空间中,该超平面为一条线



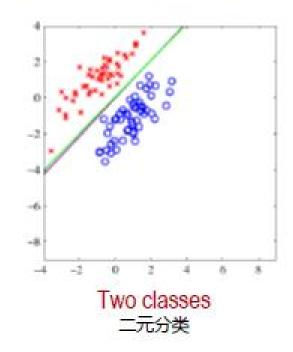
in 3-dimensions, the hyperplane is a plane 3维空间中,该超平面为一个平面

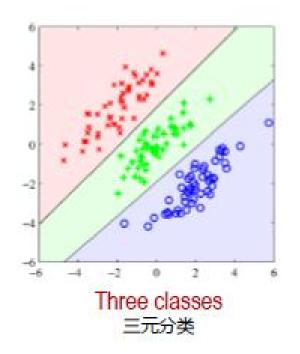


### Classes 类别

$$\mathbf{y}_k(\mathbf{x}) = \mathbf{w}_k \cdot \mathbf{x} + \mathbf{b}$$

- Two classes: 二元分类: k=2
- Multiple classes: 多元分类: k>2







### Applications and Algorithms

## Typical Applications of Classification 分类的典型应用

- Computer vision
  - Face, handwriting recognition
  - Action recognition
  - Medical image analysis
  - Video tracking
- Pattern recognition
- Biometric identification
- Statistical natural language processing
- Document classification
- Internet search engines
- Credit scoring

#### 计算机视觉

人脸、手写体识别

动作识别

医学图像分析

视频跟踪

模式识别

生物特征识别

统计自然语言处理

文档分类

互联网搜索引擎

信用评分



## Typical Algorithms of Classification 分类的典型算法

100001	AdaBoost
sision tree	决策树
ficial neural networks	人工神经网络
esian networks	贝叶斯网络
den Markov models	隐马可夫模型
earest neighbors	K-近邻
nel method	核方法
ear discriminant analysis	线性判别分析
ve Bayes classifier	朴素贝叶斯分类器
tmax	Softmax
port vector machine (SVM)	支撑向量机 (SVM)
	aBoost cision tree ficial neural networks vesian networks den Markov models earest neighbors nel method ear discriminant analysis ve Bayes classifier tmax oport vector machine (SVM)



# (2) Regression 回归

### What is Regression 什么是回归

□ A longer description 较长描述
Regression analysis is a statistical process for estimating the relationships among variables. It includes many techniques for modeling and analyzing several variables, when the focus is on the relationship between a dependent variable and one or more independent variables.

回归分析是估计变量间关系的统计过程。它包含对多变量进行建模与分析的许多技术,其焦点是某个自变量与一个或多个因变量之间的关系。

- □ A shorter description 较短描述
  To resolve such problems where the output is a real continuous value. 要解决输出是真实连续值的问题。
- □ A very short description 极简描述 Predict a real value for each item. 预测每个项的真实值。



### Regression vs. Classification 回归与分类

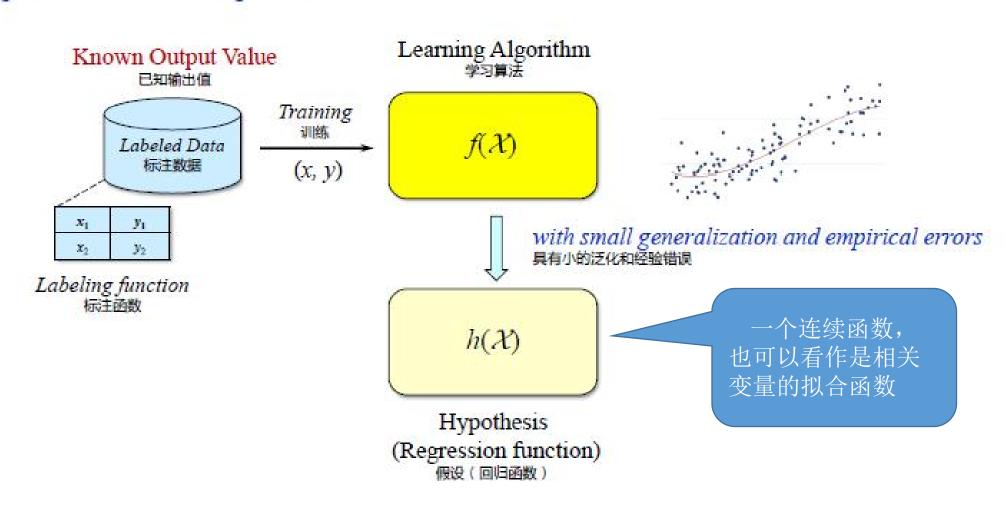
- □ Similarity 相似性
  Need training processing 需要训练过程
- □ Difference 差异性
  As shown in the following table 如下表所示

	Regression 回归	Classification 分类
Difference 差异性	Output is a real continuous value. 输出是一个真实连续值。	Output is a discrete categories. 输出是一个离散的类别。
Example 举例	<ul> <li>▶ Used-car price  二手车价格</li> <li>▶ Tomorrow's stock price  明天的股票价格</li> </ul>	<ul><li>{sunny, cloudy, rainy}</li><li>{0, 1, 2,, 9}</li></ul>



### **How Regression Works**

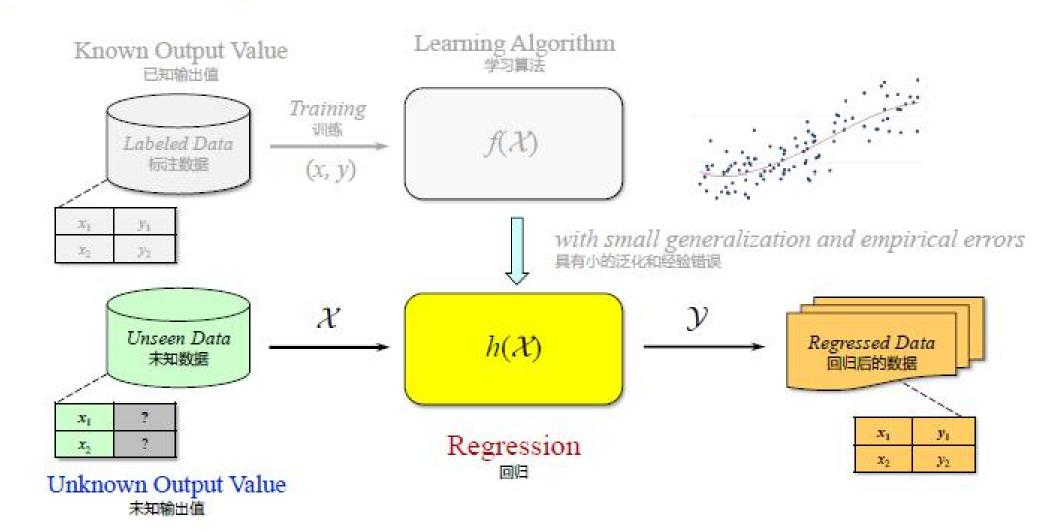
### Regression: Training 回归: 训练





### **How Regression Works**

## Regression: Testing 回归: 实测





## A Formal Description of Regression —种回归的形式化描述

Let  $\mathbb{R}^n$  ( $n \ge 1$ ) denote a set of n-dimensional real-valued vectors,  $\mathbb{R}_+$  is a set of non-negative real numbers, input space  $\mathcal{X}$  is a subset of  $\mathbb{R}^n$ , output space  $\mathcal{Y}$  is a set of real numbers  $\mathbb{R}_+$ , D is an unknown distribution over  $\mathcal{X} \times \mathcal{Y}$ , then:

设 $\mathbb{R}^n$  ( $n \ge 1$ )为n维实值向量集, $\mathbb{R}$ ,是非负实数集,输入空间 $\mathcal{X}$ 是 $\mathbb{R}^n$ 的子集,输出空间 $\mathcal{Y}$ 是实数集 $\mathbb{R}$ , $\mathcal{D}$ 是 $\mathcal{X}$  ×  $\mathcal{Y}$ 的未知分布,则:

■ Let target labeling function: 设目标标注函数

$$f: \mathcal{X} \to \mathcal{Y}$$

□ Training set (Labeled training sample set): 训练集(标注的训练样本集)

$$S = \{ (x^{(i)}, y^{(i)}) \mid (x, y) \in \mathcal{X} \times \mathcal{Y}, i \in [1, m] \}$$

□ Regression algorithm: 回归算法

Given hypothesis set H, to determine a hypothesis (regressive function)

给定假设集H,来决定—个假设(回归函数):

$$h: \mathcal{X} \to \mathcal{Y}$$
 and  $h \in H$ 

With small generalization error R(h): 具有小的泛化错误

$$R(h) = E_x[L(h(x), f(x))]$$



## A Formal Description of Regression —种回归的形式化描述

□ Regression 回归

Given a testing data set of unknown output:

给定一个未知输出的实测数据集:

$$\mathcal{X} = \{ x^{(i)} \mid x \in \mathcal{X}, i \in [1, m] \}$$

Using the regressive hypothesis  $h(\mathcal{X}) = \mathcal{Y}$  determined at above to predicate regressive results: 使用前面训练好的回归函数 $h(\mathcal{X}) = \mathcal{Y}$ 来预测回归结果:

$$\mathcal{Y} = h(\mathcal{X}) = \{ y^{(i)} \mid y \in \mathcal{Y}, i \in [1, n], h(x) = y \}$$

Note, in which: 注意, 其中

 $\mathcal{Y}$  is a set of real continues numbers.

ν是一个真实连续数值的集合。



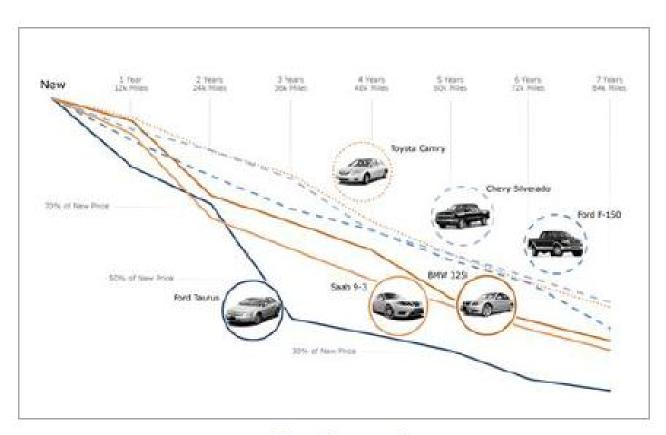
## Example: Used Car Prices 二手车价格

- □ To have a system that can predict the price of a used car. 构建一个预测二手车价格的系统。
- Inputs are the car attributes: brand, year, engine capacity, mileage, and other information.

输入是车的属性:品牌、年式、引擎功率、里程、以及其它信息。

☐ The output is the price of the car.

输出是车的价格。



Used car prices 二手车价格



#### **Linear and Nonlinear**

# Linear Regression 线性回归

In linear regression, the observational data are modeled by a function with the following features:

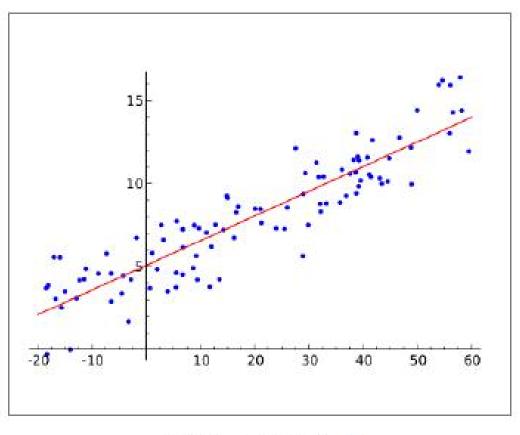
线性回归中,采用具有如下特征的函数对观测数据进行建模:

The function is a linear combination of the model parameters;

该函数是模型参数的线性组合;

The function depends on one or more independent variables.

该函数取决于一个或多个独立变量。



$$y(\mathbf{x}) = \mathbf{w} \cdot \mathbf{x} + \mathbf{b}$$



#### **Linear and Nonlinear**

# Nonlinear Regression 非线性回归

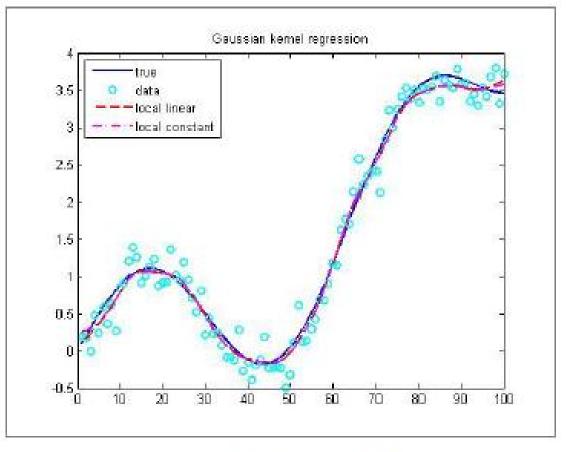
In nonlinear regression, observational data are modeled by a function with the following features:

非线性回归中,采用具有如下特征的函数对观测数据进行建模:

The function is a nonlinear combination of the model parameters; 该函数是模型参数的非线性组合;

The function depends on one or more independent variables.

该函数取决于一个或多个独立变量。



$$y(\mathbf{x}) = \mathbf{w}_2 \cdot \mathbf{x}^2 + \mathbf{w}_1 \cdot \mathbf{x} + \mathbf{b}$$



### **Applications and Algorithms**

## Typical Applications of Regression 回归的典型应用

100	
Ве	widely used for prediction and forecasting.
被	广泛地用于预测和预报。
	Trend estimation 趋势估计
	Epidemiology 传染病学
	Finance 金融
	analyzing and quantifying the systematic risk of an investment. 分析与量化投资的系统性风险。
	Economics 经济
	predicting consumption spending, fixed investment spending, the demand to hold
	liquid assets, and etc.
	预 <u>测</u> 消费支出、固定资产投资支出、持有流动资产需求、等等。
	Environmental science 环境科学



### **Applications and Algorithms**

### Typical Algorithms of Regression 回归的典型算法

- □ Bayesian linear regression 贝叶斯线性回归
- ☐ Percentage regression 百分比回归
- ☐ Kernel ridge regression, 核岭回归
- Support-vector regression, 支撑向量回归
- □ Quantile regression, 分位数回归
- □ Regression Trees, □归树
- □ Cascade Correlation, 级联相关
- □ Group Method Data Handling (GMDH), 分组方法数据处理
- ☑ Multivariate Adaptive Regression Splines (MARS), 多元自适应回归样条
- Multilinear Interpolation 多线性插值



# (3) Clustering

### What is Clustering 什么是聚类

- □ A longer description 较长描述
  Clustering is the task of grouping a set of objects in such a way that objects in the same group are more similar to each other than to those in other groups.

  聚类是以这样的一种方式将对象进行分组的任务,即同一组中的对象彼此之间比其他组中的对象更相似。
- □ A shorter description 较短描述
  The process of organizing objects into groups whose members are similar in some way.

将对象进行分组的过程,组内成员具有某种方式的相似性。

□ A very short description 极简描述 To group data objects. 将数据对象分组。



## Clustering vs. Classification 聚类与分类

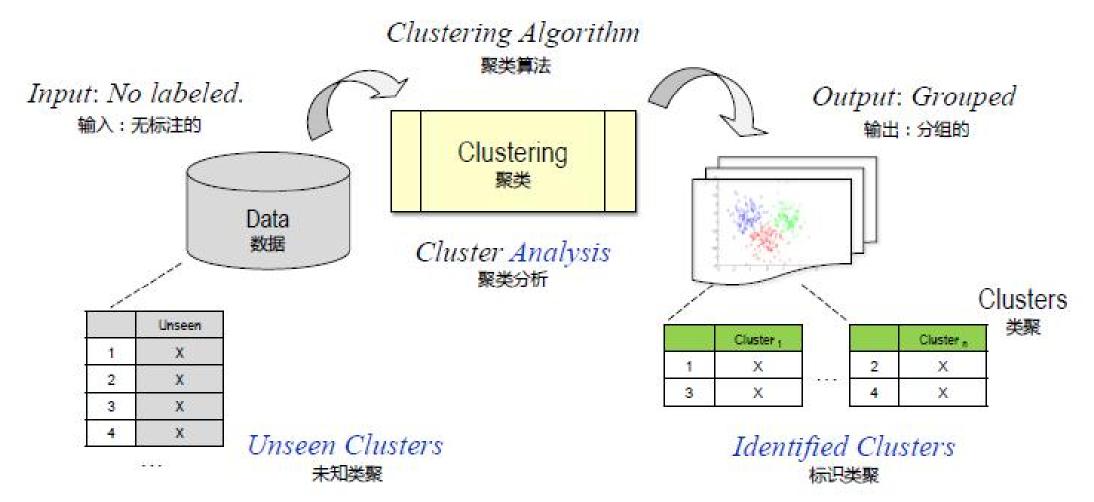
- ☐ Similarity 相似性 Groups or classes
- □ Difference 差异性
  As shown in the following table 如下表所示

Clustering 聚类	Classification 分类	
To identify similar groups for input objects 给输入对象标识相似的组。	To assign pre-defined classes for input items 给输入项分派预定义的类。	
Without training data. 没有训练数据。	With training data. 有训练数据。	
Clusters are discovered based on distances, density, etc. 基于距离、密度等发现类聚。	Classifiers need to have a high accuracy for classification.  分类器需要具有较高的分类精度。	



# **How Clustering Works**

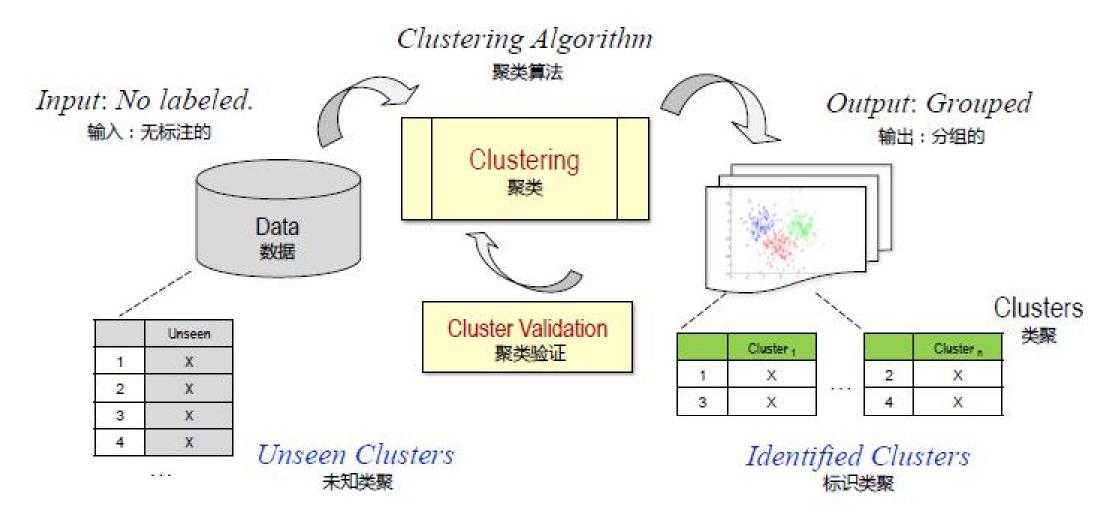
## Grouping Input Data into Same Cluster 将输入数据分成相同的类聚





# **How Clustering Works**

# Two Key Steps in Clustering Procedure 聚类过程中的两个重要步骤





# A Formal Description of Clustering 一种聚类的形式化描述

Let  $\mathbb{R}^n$  ( $n \ge 1$ ) denote a set of n-dimensional real-valued vectors, input space  $\mathcal{X}$  is a subset of  $\mathbb{R}^n$ , output space  $\mathcal{Y}$  is a set of unknown clusters, D is an unknown distribution over  $\mathcal{X} \times \mathcal{Y}$ , then:

设 $\mathbb{R}^n$   $(n \ge 1)$  表示一个n维实数向量集,输入空间 $\mathcal{X}$ 是 $\mathbb{R}^n$ 的子集,输出空间 $\mathcal{Y}$ 是一组未知的类聚,D是 $\mathcal{X} \times \mathcal{Y}$ 笛卡尔乘积上的未知分布,则:

■ Let a clustering function: 设聚类函数

$$h: \mathcal{X} \to \mathcal{Y}$$
 and  $h \in H$ 

□ Clustering: 聚类

Given a testing set of unknown clusters:

给定一个未知类聚的测试集:

$$\mathcal{X} = \{ x^{(i)} \mid x \in \mathcal{Y}, i \in [1, m] \}$$

Using the clustering function determined at above to analyze the clustering results:

采用上述确定的聚类函数来分析聚类结果:

$$\mathcal{Y} = h(\mathcal{X}) = \{ y^{(i)} \mid y \in \mathcal{Y}, i \in [1, n], h(x) = y \}$$



## Typical Approaches of Clustering Algorithm 聚类算法的典型方法

- □ 1) Connectivity-based clustering 基于连接性聚类 Also known as hierarchical clustering, based on the distance between objects. 也被称为基于对象间距离的层次聚类。
- □ 2) Centroid-based clustering 基于中心点聚类 To find the k cluster centers and assign the objects to nearest cluster center. 发现k个类聚中心并将对象分配到最近的类聚中心点。
- □ 3) Distribution-based clustering 基于分布聚类
  Clusters can be defined as objects belonging most likely to the same distribution.

  类聚可被定义为恰好属于同一分布的对象群。
- □ 4) Density-based clustering 基于密度聚类
  To group objects into one cluster if they are connected by densely populated area.
  将稠密区域连接的对象组成一个类聚。

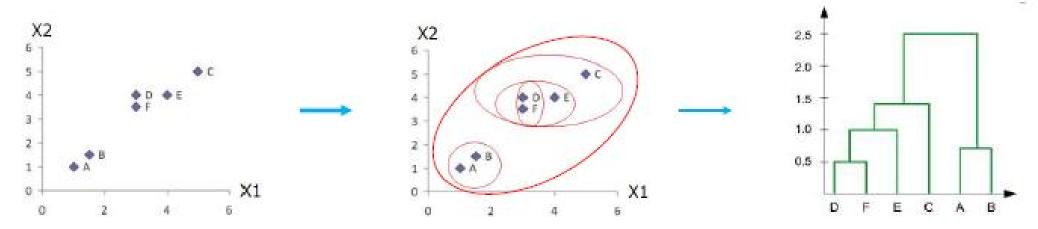


# 1) Connectivity-based clustering 基于连接性聚类

Based on the core idea of objects being more related to nearby objects than to objects farther away.

基于这样一个核心理念:对象与其附近的对象更相关,而不是较远的对象。

□ Creating a hierarchical decomposition of the set of data objects using some criterion.
采用某种准则来创建数据对象集的层次分解。



Typical algorithms: AGNES (Agglomerative NESting), DIANA (Divisive Analysis), ......

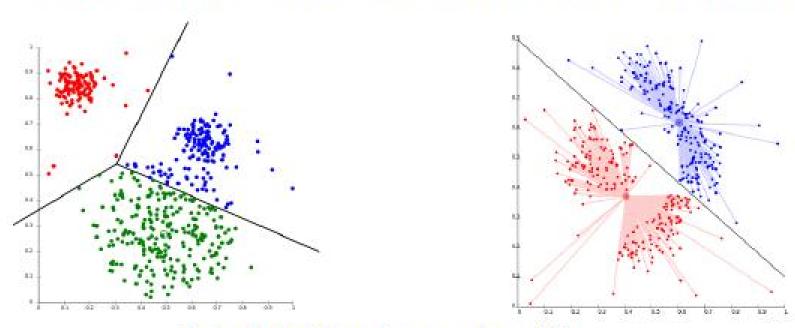
典型算法: AGNES (集聚嵌套), DIANA (分裂分析), ......



## 2) Centroid-based clustering 基于中心点聚类

Constructing various partitions and then evaluating them by some criterion, e.g., minimizing the sum of square distance cost.

构建各种不同的分区,再根据某种准则(例如最小平方距离代价之和)对其进行评价。



Typical algorithms: k-means, k-medoids, ......

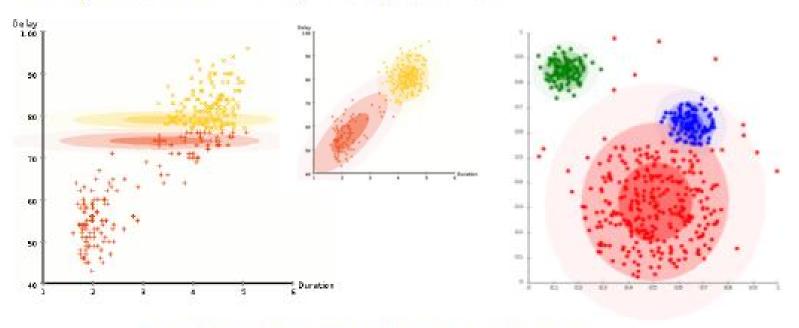
典型算法: k-均值, k-中心点, ......



## 3) Distribution-based clustering 基于分布聚类

Clusters are modeled using statistical distributions, such as multivariate normal distributions.

采用统计分布(诸如多元正态分布)对类聚进行建模。



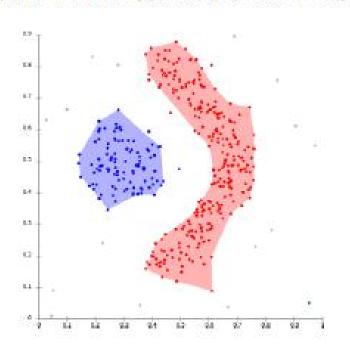
Typical algorithms: Expectation-maximization, ......

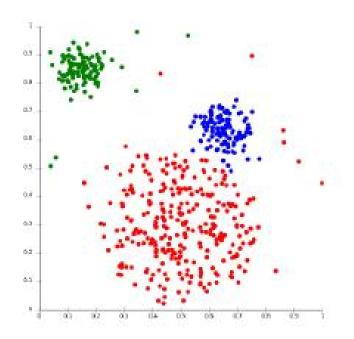
典型算法:期望最大化, .....



## 4) Density-based clustering 基于密度聚类

□ Clusters are defined as areas of higher density than the remainder of the data set. 类聚被定义为比数据集其余部分密度更高的区域。





Typical algorithms: DBSCAN (Density-Based Spatial Clustering of Applications with Noise), ......

典型算法: DBSCAN (基于密度的噪声应用空间聚类), ......



### **Applications and Algorithms**

### Typical Applications of Clustering 聚类的典型应用

- Medicine
  - Medical imaging
- Business and marketing
  - Grouping of customers
  - Grouping of shopping items
- ☐ World wide web
  - Social network analysis
  - Search result grouping
- Computer science
  - Image segmentation
  - Recommender systems

医学

医学影像

商务和营销

顾客分组

购物商品分组

万维网

社交网络分析

搜索结果分组

计算机科学

图像分割

推荐系统



#### **Applications and Algorithms**

#### Typical Algorithms of Clustering 典型的聚类算法

k-means	DBCLASD
k-modes	OPTICS
PAM	DENCLUE
CLARA	Wave-Cluster
FCM	CLIQUE
BIRCH	STING
CURE	OptiGrid
ROCK	EM
Chameleon	CLASSIT
Echidna	COBWEB
DBSCAN	SOMs



# (4) Ranking

#### What is Ranking 什么是排名

- □ A longer description 较长描述
  - A ranking is a relationship between a set of items such that, for any two items, the first is either 'ranked higher than', 'ranked lower than' or 'ranked equal to' the second. 排名是一组项之间的关系,即对于任意两个项,满足第一个"排名高于"、"排名低于"或"排名等于"第二个。
- □ A shorter description 较短描述
  - The data transformation in which numerical or ordinal values are replaced by their rank.
  - 排名是一种数据转换,其中数值或者顺序值由其排名来代替。
- □ A very short description 极简描述
  - To order items according to some criterion.
  - 依据某种准则整理数据项。



# **How Ranking Works**

#### A Formal Description of Ranking 一种排名的形式化描述

Let  $\mathcal{X}$  denote input space, D an unknown distribution over  $\mathcal{X} \times \mathcal{X}$ . 设 $\mathcal{X}$ 表示输入空间, $\mathcal{D}$ 是 $\mathcal{X} \times \mathcal{X}$  上的未知分布。

□ Target ranking function: 目标排名函数:

$$f: \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{Y} = \{-1, 0, +1\}$$

where

其中

**I** f(x, x') = +1, if x is ranked higher than x', 若x排名高于x',

**I** f(x, x') = -1, if x is ranked lower than x', 若x排名低于x',

f(x, x') = 0, if both x and x' has same ranking. 若x与x'二者排名相同。

□ Training data: 训练数据

$$S = \{(x^{(i)}, x'^{(i)}, y^{(j)}) \mid y^{(j)} = f(x^{(i)}, x'^{(i)}) \in \mathcal{Y}, i \in [1, m], j \in [1, 3]\}$$



## **How Ranking Works**

#### A Formal Description of Ranking 一种排名的形式化描述

Ranking problem: 排名问题
Given a hypothesis set H of functions mapping  $\mathcal{X} \times \mathcal{X}$  to  $\mathcal{Y} = \{-1, 0, +1\}$ , to select a hypothesis  $h \in H$  with the target function f:

给定一个将 $X \times X$  映射到 $Y = \{-1, 0, +1\}$ 的假设函数集H,选择一个具有目标函数f的假设 $h \in H$ :

■ small expected generalization error: 最小预期泛化错误:

$$R(h) = \Pr_{(x, x')}[f(x, x') \neq 0 \ \land \ (f(x, x')(h(x') - h(x)) \leq 0)]$$

■ empirical pairwise misranking error: 经验性成对误排名错误:

$$\widehat{R}(h) = \frac{1}{m} \sum_{i=1}^{m} 1\left( (y^{(i)} \neq 0) \wedge (y^{(i)} (h(x'^{(i)}) - h(x^{(i)})) \leq 0) \right)$$



# **Major Approaches of Ranking**

#### Typical Approaches of Ranking 典型的排名方法

- □ 1) Score-based approach 基于分值方法
  - The predictor is a real-valued function, called *scoring function*. 该预测器是一个实数函数,称为分值函数。
  - The scores assigned to input points by this function determine their ranking. 由该函数分派给输入数据点的分值决定其排名。
  - This approach is the most widely explored one.
    这种方法是研究得最多的一种。
- □ 2) Preference-based approach 基于偏好方法
  - The predictor is a *preference function*. 该预测器是一个偏好函数。



# **Applications and Algorithms**

#### Typical Applications of Ranking 排名的典型应用

- In information retrieval
  - Search engine
  - Document retrieval
  - Collaborative filtering
  - Sentiment analysis
  - Computational advertising
- In other areas
  - Machine translation
  - Recommender systems
  - Computational biology
  - Proteomics

信息检索领域

搜索引擎

文档检索

协同式过滤

情感分析

计算广告学

其它领域

机器翻译

推荐系统

计算生物学

蛋白质组学



## **Applications and Algorithms**

#### Case Study: PageRank

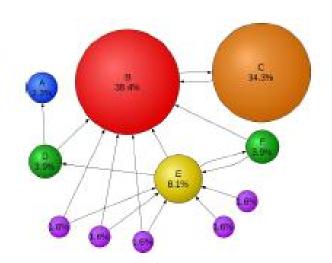
An algorithm used by Google to rank websites in their search engine, named after Larry Page, one of Google founders.

谷歌用于在其搜索引擎中对网站进行排名的一种算法,以谷歌创始人之一拉里·佩奇的名字命名。

- □ PageRank works by counting the number and quality of links to a page to determine how important the website is.

  PageRank通过计算网页的链接数量和质量来决定该网站的重要性。
- The underlying assumption is that more important websites are likely to receive more links from other websites.

其基本假设是:越重要的网站,就会被越多其它网站所链接。





# (5) Dimensionality Reduction

#### What is Dimensionality Reduction 什么是降维

A longer description	较长描述
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To transform an initial very high-dimensional representation of data into a lowerdimensional representation of these data while preserving some properties of the initial representation.

将初始的极高维数据表示转换为这些数据的低维表示,而保留原始表示的某些性质。

□ A shorter description 较短描述

To simplify inputs by mapping high-dimensional space into a lower dimensional representation.

通过将高维空间映射到低维空间表示来简化输入。

□ A very short description 极简描述

To map inputs into a lower dimensional space.

将输入映射到低维空间。



#### Why Dimensionality Reduction 为什么降维

- □ Curse of dimensionality 维度灾难
  - This phenomena arises when analyzing data in high-dimensional spaces. 当在高维空间对数据进行分析时,该现象就会发生。
- □ Data sparsity or irrelevant 数据稀疏或无关
  - When the dimensionality increases, the volume of the space increases so fast that the available data become sparse.
  - 随着维度的增加,空间的体积增长非常迅速,使得可用的数据变得稀疏。
  - Some features may be irrelevant.
     某些特征可能是无关的。
- □ Visualization 可视化
  - The data with two or three dimensions is easy to represent.
    - 二维或三维数据易于表示。



#### Linear and Nonlinear 线性与非线性

- Linear Dimensionality Reduction 线性降维
  - performs a linear mapping high-dimensional input data to a lower dimensional space.

采用某种线性方式将高维输入数据映射到低维空间。

- □ Nonlinear Dimensionality Reduction 非线性降维
  - performs a nonlinear mapping high-dimensional input data to a lower dimensional space.

采用某种非线性方式将高维输入数据映射到低维空间。



#### Typical Methods of Linear Dimensionality Reduction 线性降维的典型方法

- □ Principal Component Analysis (PCA) 主成分分析 (PCA)
- □ Linear Discriminate Analysis (LDA) 线性判别分析 (LDA)
- Multilinear subspace learning 多线性子空间学习
  - Multilinear Principal Component Analysis (MPCA) 多线性主成分分析
  - Multilinear Linear Descriminant Analysis (MLDA) 多线性线性判别分析



#### Approaches of Nonlinear Dimensionality Reduction 非线性降维的方法

# Multi-dimensional Scaling 多元尺度分析

- Classical multidimensional scaling 经典多元尺度分析
- Metric multidimensional scaling 度量多元尺度分析
- Non-metric multidimensional scaling 非度量多元尺度分析
- Generalized multidimensional scaling 广义多元尺度分析

#### Kernel approaches 核方法

- Kernel Principal Component Analysis 核主成分分析
- Kernel Fisher Discriminant Analysis (KFD) 核费希尔判别 分析

# Manifold learning approaches 流形学习方法

- Isometric feature mapping (Isomap) 等距特征映射
- Locally-linear embedding (LLE) 局部线性嵌入



#### Typical Applications of Dimensionality Reduction 降维的典型应用

- ☐ Image processing 图像处理
- □ Face recognition
  人脸识别
- ☐ Handwriting recognition 手写体识别
- □ Gene expression profiles 基因表达谱
- etc.

Source: Science, vol. 290, Dec. 22, 2000.

