ASTR 3890 - Selected Topics: Data Science for Large Astronomical Surveys (Spring 2022)

Clustering & Unsupervised Classification

Dr. Nina Hernitschek
April 18, 2022

info: Take Home Exam

The take home exam will be available on github on Monday 25 at 4pm.

It will consist of multiple problems.

You have 1 week to solve the problems and to submit on github - i.e.: The exam is due Monday, May 2 at 4pm.

To avoid any issues with github, I recommend to frequently upload the code to github, e.g. after solving each problem.

recap: Dimensionality Reduction & Clustering
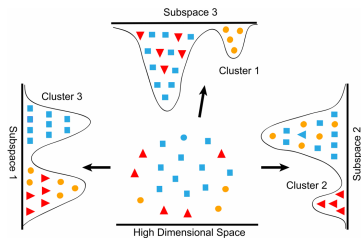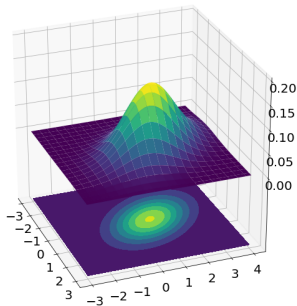
Clustering

Clustering algorithms attempt to **group together similar objects** in a data set.

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This process allows us to

- put new objects into the resulting classes
- identify rare objects that do not fit any particular scheme.

Clustering is inherently an **unsupervised** as we do not know the classification of the objects.
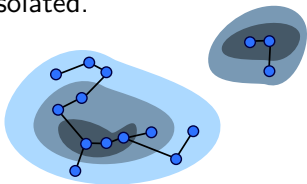
Clustering

seen in lecture 10:

Percolation or 'Friends of Friends (FoF)' algorithm

1. Plot data points in a 2-dimensional diagram (or: calculate distances using a metric).

2. Find the closest pair, and call the merged object a *cluster*.

3. Repeat step 2 until some chosen threshold is reached. Some objects will lie in rich clusters, others have one companion, and others are isolated.

K-Means Clustering

K-Means Clustering seeks to minimize

$$\sum_{k=1}^{K} \sum_{i \in C_k} ||x_i - \mu_k||^2$$

where $\mu_k = \frac{1}{N_k} \sum_{i \in C_k} x_i$.
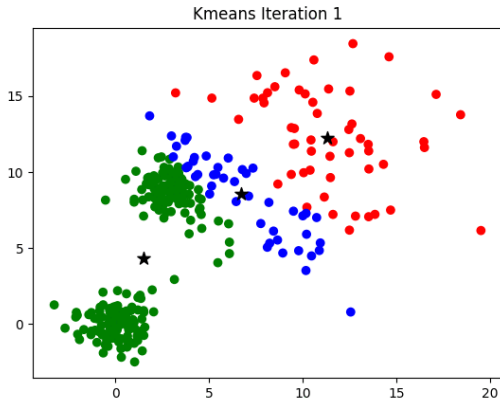
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recap

Clustering

Unsupervised
Classification

K-Means Clustering

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recap

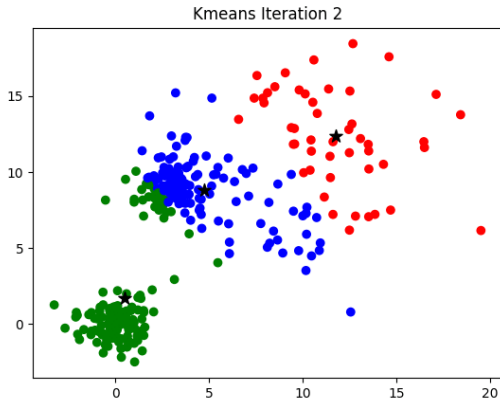Clustering

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where $\mu_k = \frac{1}{N_k} \sum_{i \in C_k} x_i$.

The steps are:

1. For a given value of K, initialize K number of centroids randomly and the data points are partitioned into K clusters

2. compute the distance between each of the input to the K centroids and re-assign it to the cluster with the least distance

3. after the re-assignment, update the centroid of each cluster by calculating the mean of the data points in the cluster

4. repeat steps 2 - 3 until there is no re-assignment required

K-Means Clustering

Kmeans Iteration 1

K-Means Clustering

Kmeans Iteration 2

K-Means Clustering

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Clustering

Unsupervised
Classification

Kmeans Iteration 3

K-Means Clustering

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Unsupervised
Classification

Kmeans Iteration 4

K-Means Clustering

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Clustering

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Kmeans Iteration 5

K-Means Clustering

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Clustering

Unsupervised
Classification

Kmeans Iteration 6

K-Means Clustering

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Unsupervised
Classification

Kmeans Iteration 7

K-Means Clustering

Kmeans Iteration 8

K-Means Clustering

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Clustering

Unsupervised
Classification
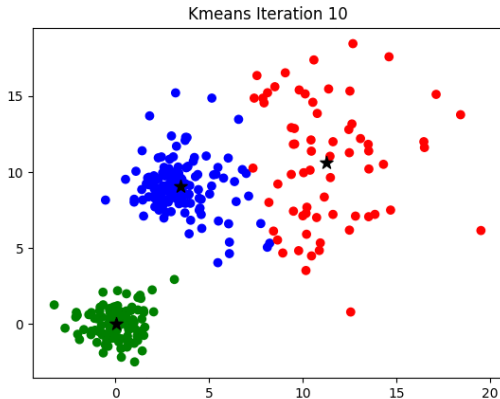
Kmeans Iteration 9

K-Means Clustering

Kmeans Iteration 10

K-Means Clustering

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Clustering

Unsupervised
Classification

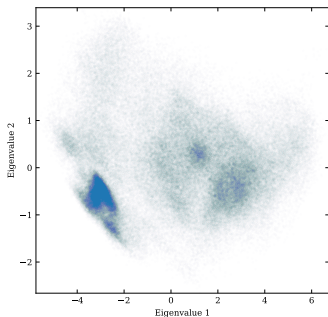multidimensional sample, first applying PCA and then a
K-Means Clustering

sample after PCA
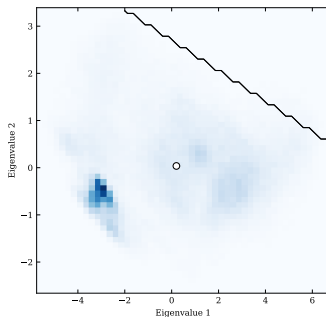
sample after PCA
and K-Means Clustering

Mean-shift clustering works by finding the modes in a kernel density estimator (KDE) of the distribution. Clustering is achieved in the following way:

1. The KDE of the dataset is computed.

2. This allows the gradient of the distribution to be calculated. Easy to do since it's a bunch of overlapping Gaussians.

3. Each data point is shifted in the direction of increasing gradient, which drives the points toward the modes.

4. This process is iterated until all points have converged with clusters of other points at each of several distinct modes.

5. Each data point is then associated with a cluster of other points.

multidimensional sample, first applying PCA and then a
K-Means or Mean-Shift Clustering

sample after PCA
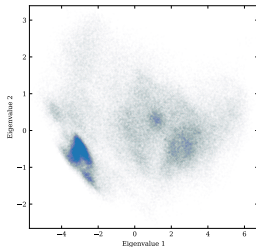

sample after PCA and
K-Means Clustering
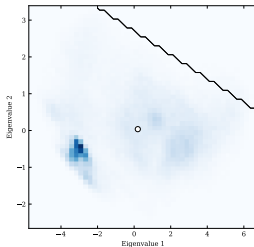
sample after PCA and
Mean-Shift Clustering
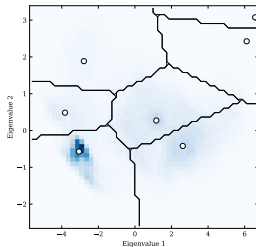
Hierarchical clustering

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Clustering

Unsupervised
Classification

Hierarchical clustering is a family of clustering algorithms that build **nested clusters**. This hierarchy of clusters is represented as a **tree (or dendrogram)**. The root of the tree is the unique cluster that gathers all the samples, the leaves being the clusters with only one sample.

The number of clusters aren't specified ahead of time. Instead, hierarchical clustering starts with clusters representing each data point and then the most similar clusters are joined iteratively.
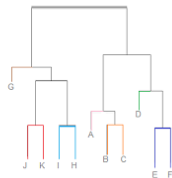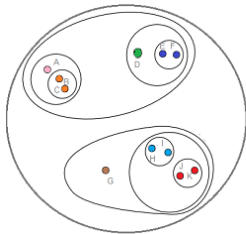
Unsupervised Classification

methods like clustering, especially the more advanced, fall into the category of unsupervised classification

but generally, **Unsupervised Classification** means the more advanced techniques used to find substructure in data

Novelty and Outlier Detection

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Clustering

Unsupervised
Classification

Many applications require being able to decide whether a new observation belongs to the same distribution as existing observations (it is an inlier), or should be considered as different (it is an outlier). Often, this ability is used to clean real data sets.

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outlier detection:
The training data contains outliers which are defined as observations that are far from the others. Outlier detection estimators thus try to fit the regions where the training data is the most concentrated, ignoring the deviant observations.

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outlier detection:
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observations that are far from the others. Outlier detection
estimators thus try to fit the regions where the training data is
the most concentrated, ignoring the deviant observations.

novelty detection:
The training data is not polluted by outliers and we are
interested in detecting whether a new observation is an outlier.
In this context an outlier is also called a novelty.

other terms used:

Outlier detection and novelty detection are both used for
anomaly detection, where one is interested in detecting
abnormal or unusual observations. In the context of outlier
detection, the outliers/anomalies cannot form a dense cluster
as available estimators assume that the outliers/anomalies are
located in low density regions. On the contrary, in the context
of novelty detection, novelties/anomalies can form a dense
cluster as long as they are in a low density region of the
training data, considered as normal in this context.

The scikit-learn library provides a set of unsupervised
machine learning tools that can be used both for novelty or
outlier detection.

Outlier Detection

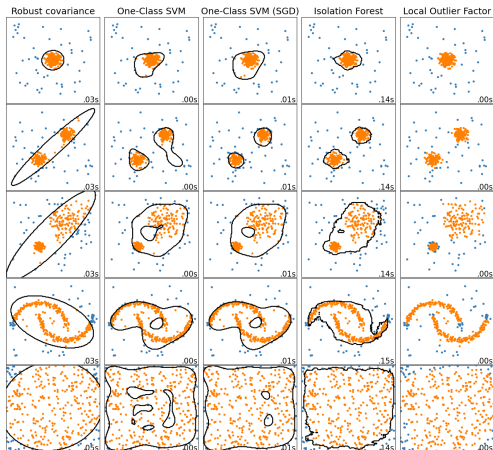info: Take
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Clustering

**Unsupervised
Classification**

A comparison of the outlier detection algorithms in scikit-learn.

Local Outlier Factor (LOF) has no decision boundary (black) as it has no
predict method to be applied on new data in outlier detection.

Novelty Detection

Consider a data set of n observations from the same distribution described by p features. Consider now that we **add one more observation** to that data set.

Is the new observation so different from the others that we can doubt it is regular? (i.e. does it come from the same distribution?) Or on the contrary, is it so similar to the other that we cannot distinguish it from the original observations?
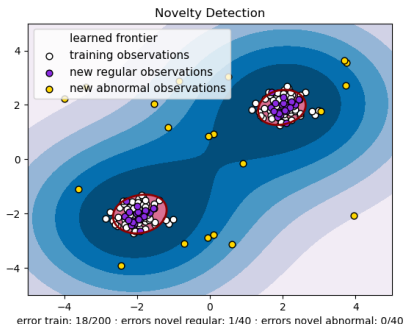

Novelty Detection

error train: 18/200 ; errors novel regular: 1/40 ; errors novel abnormal: 0/40

Novelty Detection

Novelty detection works by learning a close frontier delimiting the contour of the initial observations distribution in p-dimensional space. New observations are considered as coming from the same population than the initial observations if they lay within that contour. Otherwise they are considered as novelty.

The **One-Class SVM** is implemented in the Support Vector Machines module in the `scikit-learn svm.OneClassSVM` object.

Novelty Detection

error train: 18/200 ; errors novel regular: 1/40 ; errors novel abnormal: 0/40

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Clustering

Unsupervised
Classification
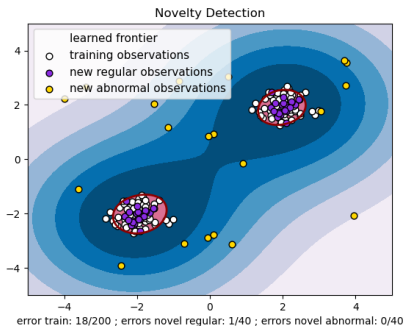
Neural network models

Artificial neural networks (ANNs), usually simply called neural networks (NNs), are information processing paradigms inspired by biological neural networks.

artificial neural network
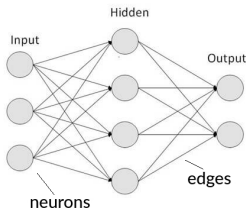
applications:

- pattern recognition
- predictive modeling
- robotics

training, self-learning via experience to derive conclusions from complex data sets

Components of Neural Networks
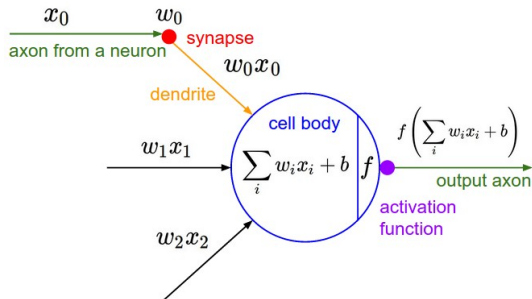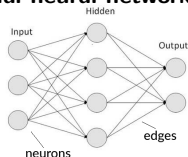
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Clustering

Unsupervised
Classification

neurons:

artificial neural network

Components of Neural Networks

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Clustering
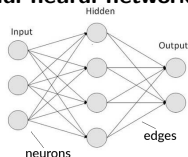
Unsupervised
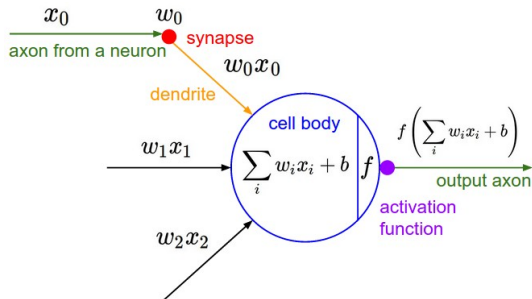Classification
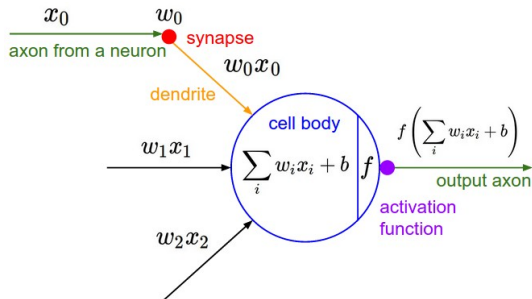
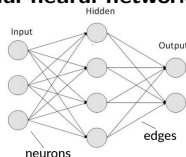**neurons:**

artificial neural network

Each artificial neuron has 1 to n inputs and produces a single output which can be sent 1 to m other neurons.

Components of Neural Networks

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Clustering

Unsupervised
Classification

neurons:

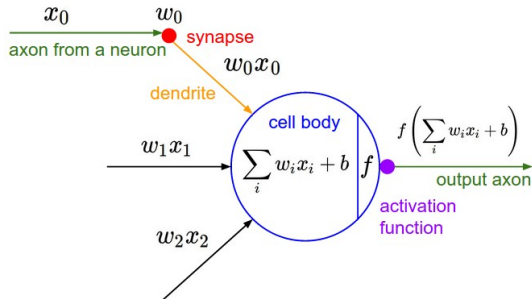**artificial neural network**

Neurons compute their **ouput as weighted sums** of their inputs x_i with weights w_i and a bias b:
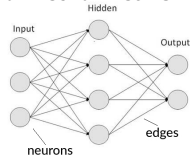
$$\sum_i w_i x_i + b$$

Components of Neural Networks

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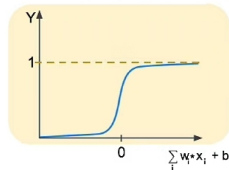
Clustering

Unsupervised
Classification

neurons:

artificial neural network

Activation function f controls the amplitude of the output to be within $[0, 1]$:
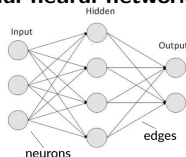
$$f(\sum_i w_i x_i + b)$$

Components of Neural Networks

connections (*edges*) and layers:

Neurons are typically organized into
multiple **layers**.

artificial neural network

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Components of Neural Networks

connections (*edges*) and layers:

artificial neural network

Neurons are typically organized into
multiple **layers**.

Neurons of one layer connect via **edges** only to
neurons of the immediately preceding and immediately
following layers.

The layer that receives external data is the **input layer**.

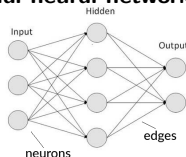## Components of Neural Networks

connections (*edges*) and layers:

artificial neural network

Neurons are typically organized into
multiple **layers**.

Neurons of one layer connect via **edges** only to
neurons of the immediately preceding and immediately
following layers.

The layer that receives external data is the **input layer**.

Neuron **inputs** can be external data or outputs of other
neurons.

The outputs of the **final output neurons** of the neural net
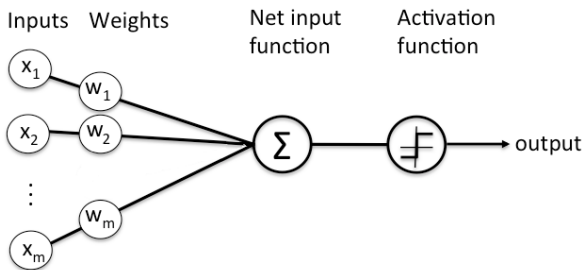accomplish the task, such as recognizing an object in an image.
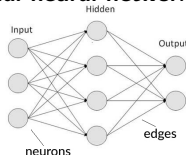
The simplest form:

The perceptron is the oldest neural network, created by the Cornell University psychologist Frank Rosenblatt in 1957.
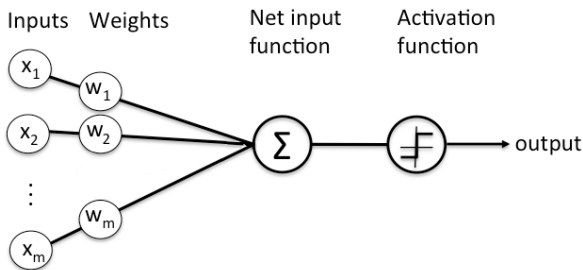
Perceptron

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Clustering
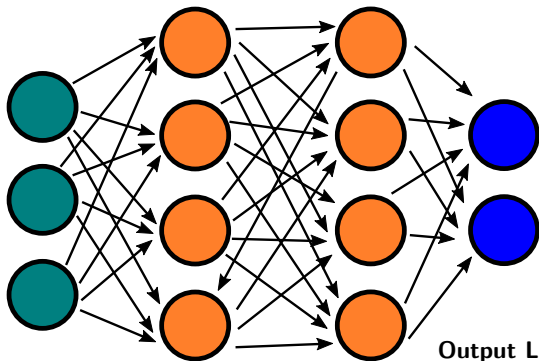
Unsupervised
Classification

The simplest form:
The perceptron is the oldest neural network, created by the
Cornell University psychologist Frank Rosenblatt in 1957.

- a single neuron
- adjustable (trainable) weights
- an activation function
- input and output layer

Feedforward Neural Networks

A more complex form:

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Clustering

Unsupervised
Classification

Input Layer
picks up signals and
passes them to the next layer

Hidden Layers
calculations

Output Layer
delivers the final result

Feedforward Neural Networks

A more complex form:

calculate weighted sum
and add bias:

$$\sum_i w_i x_i + b$$

w_1
w_2
$\vdots$
w_n

Input Layer
picks up signals and
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Feedforward Neural Networks

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Clustering

Unsupervised
Classification

A more complex form:

activation function f
controls output amp.:
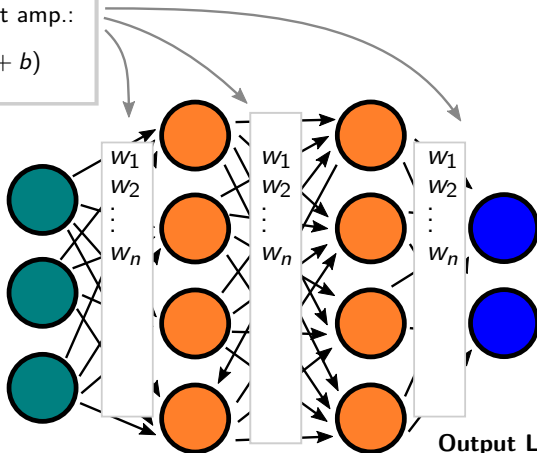
$$f(\sum_i w_i x_i + b)$$

w_1
w_2
$\vdots$
w_n

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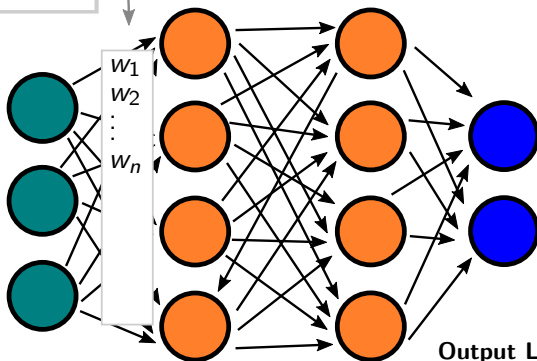
Output Layer
delivers the final result

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A more complex form:

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Clustering

Unsupervised
Classification

activation function f
controls output amp.:

$$f(\sum_i w_i x_i + b)$$

w_1
w_2
$\vdots$
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$\vdots$
w_n

Input Layer
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Hidden Layers
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**Output Layer**
delivers the final result

Unsupervised Neural Networks

Neural networks can be either supervised or unsupervised.

Restricted Boltzmann machines (RBM) are unsupervised nonlinear feature learners based on a probabilistic model. The features extracted by an RBM often give good results when fed into a linear classifier such as a linear SVM or a perceptron.
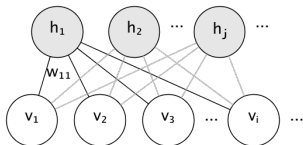
`scikit-learn` provides `BernoulliRBM`.

The graphical model of an RBM is a fully-connected bipartite graph.
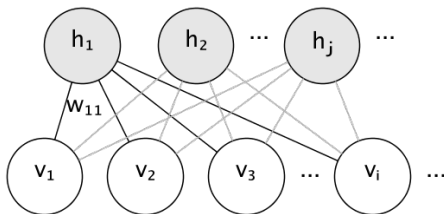
Restricted Boltzmann machines

The graphical model of an RBM is a fully-connected bipartite graph.

The model is parameterized by the weights of the connections, as well as one intercept (bias) term for each visible and hidden unit.

The energy function measures the quality of a joint assignment:

$$E(\mathbf{v}, \mathbf{v}) = -\sum_j \sum_j w_{ij} v_i h_j - \sum_i b_i v_i - \sum_j c_j h_j$$

In this equation, $\mathbf{b}$ and $\mathbf{c}$ are the intercept vectors for the visible and hidden layers. The joint probability of the model is defined in terms of the energy:

$$P(\mathbf{v}, \mathbf{v}) = \frac{e^{-E(\mathbf{v}, \mathbf{v})}}{Z}$$

The word restricted refers to the bipartite structure of the model, which prohibits direct interaction between hidden units, or between visible units. 26

Break & Questions

afterwards we continue with `lecture_12.ipynb` from the
`github` repository