

Machine Learning 1: Foundations

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Recap

Last week, we started to look into unsupervised learning:

Clustering

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This week:

▶ Dimensionality Reduction

Contents of this Class

Dimensionality Reduction

- What is Dimensionality Reduction?
- 2 Linear Dimensionality Reduction
- Non-linear Dimensionality Reduction
 - Kernel PCA
 - Autoencoders

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Extracted SNPs from blood



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Finally they performed a dimensionality reduction...

The result was striking!

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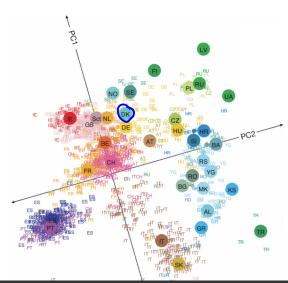
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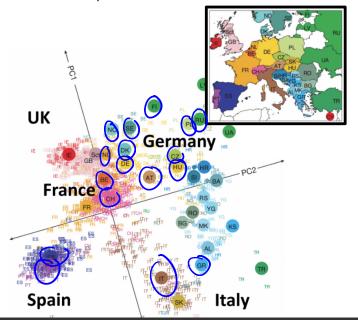
Why Dimensionality Reduction?

- Data can be visualized (in two or three dimensions)
- Less storage, faster to compute with
- ▶ Less dimensions ⇒ lower risk of overfitting

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The visualization from the previous slide was generated using a tool called **PCA**.