Data Mining (Mining Knowledge from Data)

Self Organizing Maps (SOM)

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SOM

- SOM = Self Organizing Maps,
- Prof. Teuvo Kohonen, Finland,
- TU Helsinki, 1981, since that time several thousand scientific literature references are recorded.

Competitive learning

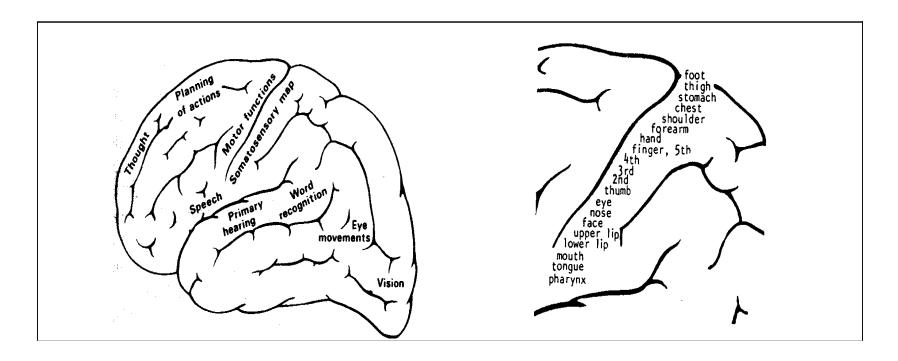
- Individuals (elements neurons) are competing
- Examples rats and containers
 - I keep in mind where it was a good booty
 - Wins the one who comes first
 - I need to be close or someone else will overtake it
 - When I learn about a new container, and I have a chance to choose it, I need to move closer to it
 - Who will not learn it, will starve
 - Leads to a territorial settlement, reflecting the placement of containers and their usage

Competitive learning

- Inspired by nature
- I do not need any arbiter that would still say the individuals, where to go - unsupervised learning
- Individuals learn from examples
- The system organizes itself over time self-organizing

We will applied it to cluster analysis

SOM inspiration



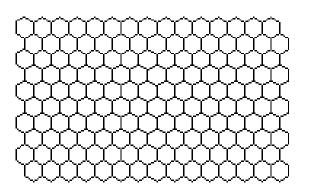
Control centers of related organs are close to each other.

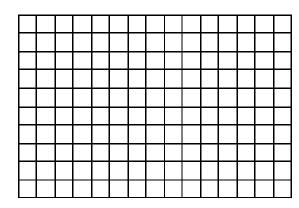
Goal

- SOM is used to approximate the complex multidimensional data using a small number of representatives
 - The representatives must be displayed in 2D or 3D space
 - Transformation of n-dimensional data into 2D or 3D space of representatives
 - Instances that are close to each other in the original space should be close to each other in the new space as well

Space of the representatives

- Mostly 2D (sometimes 1D or 3D) rectangular lattice
 - Can be squared but is most hexagonal

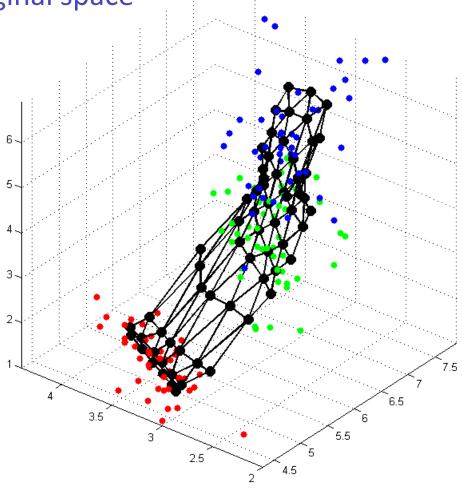




 2D network is adjusted so to cover data in the multidimensional space

Neighbors in the lattice of representatives are close to each

other as in the original space



Learning the SOM

- Each representative has its coordinates in the original space (= space of weights) and the lattice
- Learning the SOM = setting the coordinates of representatives in the multidimensional space so that they are as close as possible to the training data
 - The neighbors in the lattice has to stay close to each other as in the original space

Learning the SOM

- Iterative algorithm
 - 1. Randomly initialize the weights
 - 2. One randomly selected instance data is always introduced to the network
 - 3. Find the BMU the representative that is closest to the instance
 - 4. Update weights so that the BMU is moved toward the instance
 - Move the neighbors of the BMU towards the instance as well (not so significantly)
 - 5. Repeat step 2 until the criterion for stopping is fulfilled

The formula for adjusting the weights

$$w_{ij}(t+1) = w_{ij}(t) + \eta(t)[x_i(t) - w_{ij}(t)]$$

The neighborhood function, it depends on the distance to the BMU

Vector from the current vector of weights to the instance

Example

$$\mathbf{X} = \begin{vmatrix} 0.52 \\ 0.12 \end{vmatrix}$$

$$\mathbf{W}_1 = \begin{bmatrix} 0.27 \\ 0.81 \end{bmatrix}$$

$$\mathbf{W}_2 = \begin{bmatrix} 0.42 \\ 0.70 \end{bmatrix}$$

$$\mathbf{W}_1 = \begin{bmatrix} 0.27 \\ 0.81 \end{bmatrix} \qquad \mathbf{W}_2 = \begin{bmatrix} 0.42 \\ 0.70 \end{bmatrix} \qquad \mathbf{W}_3 = \begin{bmatrix} 0.43 \\ 0.21 \end{bmatrix}$$

$$d_1 = \sqrt{(x_1 - w_{11})^2 + (x_2 - w_{21})^2} = \sqrt{(0.52 - 0.27)^2 + (0.12 - 0.81)^2} = 0.73$$

$$d_2 = \sqrt{(x_1 - w_{12})^2 + (x_2 - w_{22})^2} = \sqrt{(0.52 - 0.42)^2 + (0.12 - 0.70)^2} = 0.59$$

$$d_3 = \sqrt{(x_1 - w_{13})^2 + (x_2 - w_{23})^2} = \sqrt{(0.52 - 0.43)^2 + (0.12 - 0.21)^2} = 0.13$$

The third node is the winner – it is the closest node to the instance X

Example ...

Move it closer to the instance

$$w_{ij}(t+1) = w_{ij}(t) + \eta(t)[x_i(t) - w_{ij}(t)]$$

$$\Delta w_{13} = \eta(t)(x_1 - w_{13}) = 0.1(0.52 - 0.43) = 0.01$$

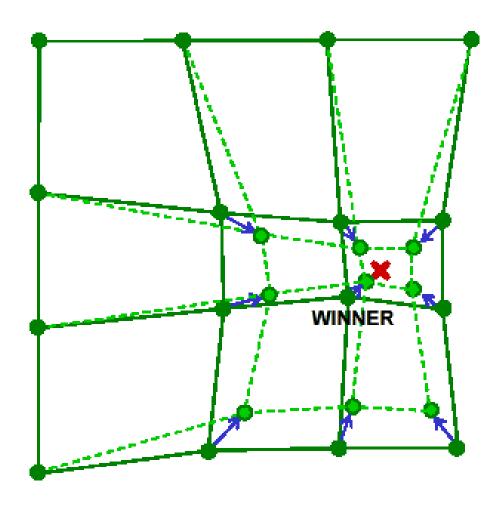
 $\Delta w_{23} = \eta(t)(x_2 - w_{23}) = 0.1(0.12 - 0.21) = -0.01$

$$\mathbf{W}_{3}(p+1) = \mathbf{W}_{3}(p) + \Delta \mathbf{W}_{3}(p) = \begin{bmatrix} 0.43 \\ 0.21 \end{bmatrix} + \begin{bmatrix} 0.01 \\ -0.01 \end{bmatrix} = \begin{bmatrix} 0.44 \\ 0.20 \end{bmatrix}$$

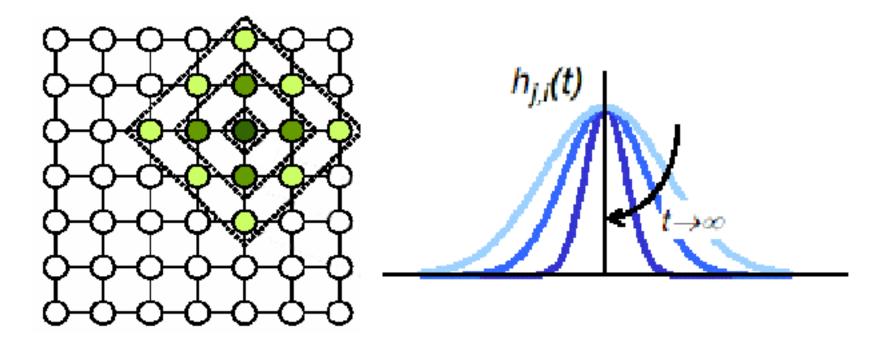
Only weights of the winning BMU are adjusted

Winner takes all

Updating BMU and the surrounding representatives

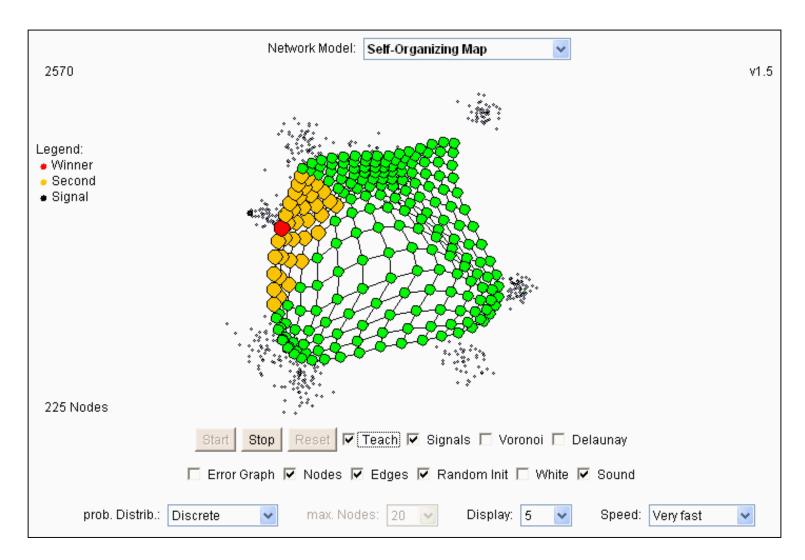


Example of the neighborhood function: Bell curve



 Representatives close to BMU (in the lattice) are moved more than distant BMUs (they are moved little or not all all)

Applet



http://www.sund.de/netze/applets/gng/full/GNG.html

Visualization: classic SOM

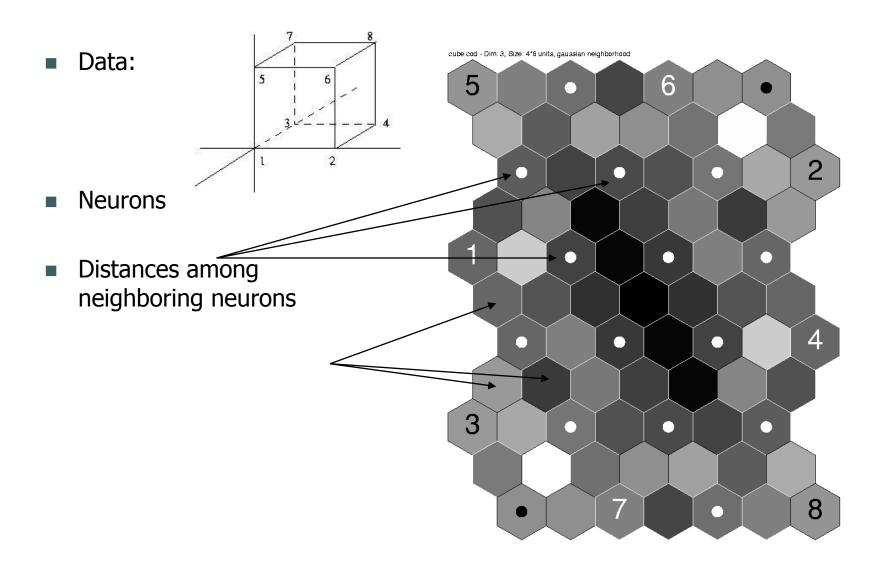
- The problem is how to view locations of neurons (representatives)
- Dimension of weights = dimension of the input vector

- I need to display it in 2D. How?
 - U-matrix
 - Principal Component Analysis (PCA)
 - Sammon's nonlinear projection

U-matrix (Unified distance)

- Distance matrix among weighting vectors of individual neurons,
 typically it is visualized, distance is expressed by color light color
 = small distance.
- Shows the structure of distances in the data space.
- Location of BMU reflects the topology of the data.
- The color of a neuron is a distance of its weight vector from all other weight vectors (neurons)
- Dark weight vectors are faraway from other data vectors in the input space.
- Bright weight vectors are surrounded by weight vectors of close neurons in the input space.
- The hills separate the clusters (valleys).

Example of U-matrix



P-matrix (Pareto density estimation)

- Shows the number of data vectors from input space belonging to a sphere around its weight vector (with radius set by the Pareto rule).
- Reflects data density.
- Neurons with high values are placed in dense regions of the input space.
- Neurons with low values are "lonesome" in the input space.
- "Valleys" separate clusters ("plateau").
- Completes the information obtained from the U-matrix.

U*-Matrix

- The combination of U-Matrix and P-Matrix
- It is U-matrix corrected by values in the P-matrix.
- The distance between neighboring neurons (neurons a and b in the lattice) are computed from the U-matrix and are weighted by the density of vectors around neuron a.

Disadvantages of U-Matrix, P-Matrix, ...

- Shows only distances among neighbors
- After re-training of the network on the same data the matrices can be different (e.g. they can be rotated about 90 degrees)
- They are not intuitively interpretable, if you do not know what is exactly coded by the colors.
- But how to view n-dimensional data in 2D, to maintain the original distance if possible?

Applications of SOM

• http://www.generation5.org/content/2007/kohonenImage.asp



SOM

Applications of Pc. storagedron

pc.storage

pc.storage

Applications of .

cdron pc.video pc.conn

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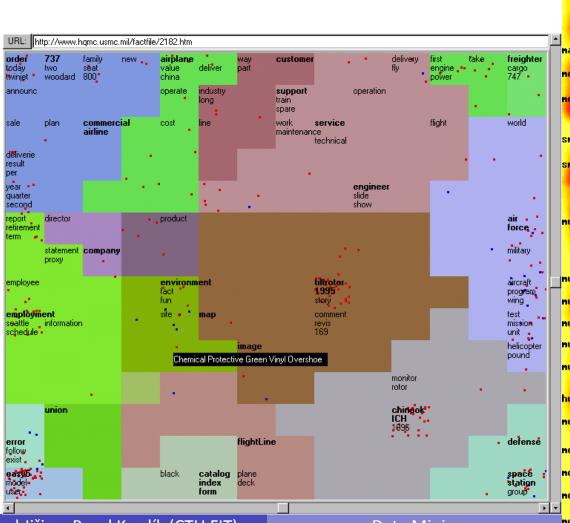
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Websom

Similarity of webages

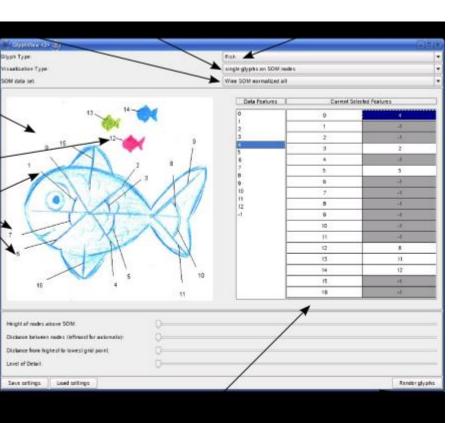


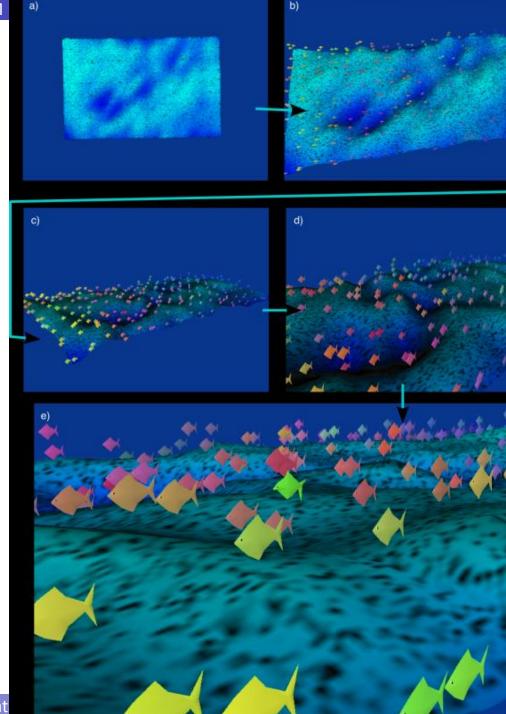
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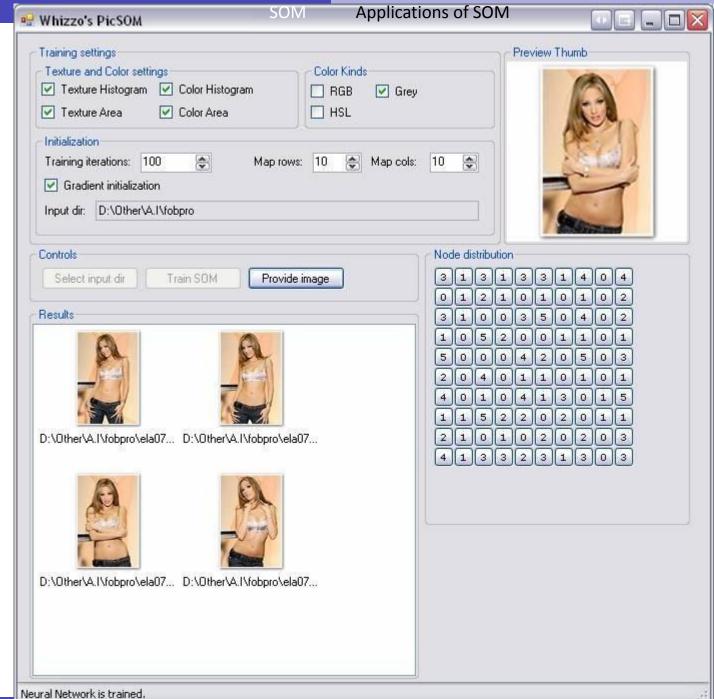
SOM

ReefSOM

http://www.brains-mindsmedia.org/archive/305







SOM features

- VQ vector quantization, several vectors are mapped into a single neuron (its weight vector). How exactly? ->
 Quantization error.
- A compression of a dimension of the input space.
- Data topology preservation adjacent (in the input space) vectors are mapped to adjacent (in the lattice) neurons. How good? -> Topographical error.
- SOM has an energy function which minimizes -> distortion.

Quantization error of SOM

- The average distance between each data vector and its BMU.
- Determines the accuracy of the mapping (vector quantization) - we already know

$$E_d = \sum_{i}^{\mathcal{N}} \sum_{j}^{\mathcal{M}} h_{b_i j} \|\mathbf{c_i} - \mathbf{m_j}\|$$

- c_i is a weight vector of a neuron
- → m_i is a data vector

Topographical error of SOM

- As a percentage of the number of samples which have no preserved topology.
- The number of input vectors for which the winning neuron and the second winning neuron are not neighbors in the lattice.

$$\epsilon_t = \frac{1}{\mathcal{N}} \sum_{i=1}^{\mathcal{N}} u(\mathbf{c}_i)$$

> u(ci) equals 1, if there are no neighbors, 0 otherwise

Application areas of cluster analysis

- Searching for similarities in data
- Determining the significance of variables
- Detection of remote instances (outliers)
- Data reduction

Software:

- Interesting and useful SW SOM_PAK:
 - http://www.cis.hut.fi/research/som_pak
 - http://service.felk.cvut.cz/courses/36NAN

Matlab SOM toolbox

- http://www.cis.hut.fi/projects/somtoolbox/
- SOMPAK addon
 - http://neuron.felk.cvut.cz/~jurikm
- Zooming SOM
 - http://service.felk.cvut.cz/courses/36NAN
- TKM, RSOM
 - http://service.felk.cvut.cz/courses/36NAN

