02 manifold learning lle

September 29, 2021

1 Manifold Learning with Local Linear Embedding

Several techniques approximate a lower dimensional manifold. One example is locally-linear embedding (LLE) that was developed in 2000 by Sam Roweis and Lawrence Saul.

This notebook demonstrates how LLE 'unrolls' the swiss roll, and how it performs on other data.

For each data point, LLE identifies a given number of nearest neighbors and computes weights that represent each point as a linear combination of its neighbors. It finds a lower-dimensional embedding by linearly projecting each neighborhood on global internal coordinates on the lower-dimensional manifold and can be thought of as a sequence of PCA applications.

1.1 Imports & Settings

```
[1]: %matplotlib inline
     from pathlib import Path
     from os.path import join
     import pandas as pd
     import numpy as np
     from numpy.random import choice, randint, uniform, randn
     import seaborn as sns
     import matplotlib.pyplot as plt
     from matplotlib import cm
     import ipyvolume as ipv
     import ipyvolume.pylab as p3
     from ipywidgets import HBox
     from sklearn.datasets import fetch_mldata, make_swiss_roll, make_s_curve
     from sklearn.manifold import locally_linear_embedding
     from sklearn.decomposition import PCA
     from plotly.offline import init_notebook_mode, iplot
     import plotly.graph_objs as go
     import colorlover as cl
```

```
[2]: plt.style.use('ggplot')
  pd.options.display.float_format = '{:,.2f}'.format
  init_notebook_mode(connected=True)
  ipv_cmap = sns.color_palette("Paired", n_colors=10)
```

1.2 Manifold Examples

1.2.1 Linear Manifold: Ellipse in 3D

1.2.2 PCA: Linear Dimensionality Reduction

```
[5]: pca = PCA(n_components=2)
ellipse2d = pca.fit_transform(ellipse3d)
```

```
[6]: znorm = z - z.min()
  znorm /= znorm.ptp()
  color = cm.viridis(znorm)

xs, ys, zs = get_2d_projection(ellipse3d, pca)
  p3.figure(width=600, height=600)
  p3.plot_wireframe(xs, ys, zs, color="black")
  p3.scatter(x, y, z, marker='sphere', color=color[:,0:3], size=1)
  p3.view(azimuth=45, elevation=75)
  p3.show()
```

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1.2.3 Swiss Roll Example

```
[7]: n samples = 10000
      palette = sns.color_palette('viridis', n_colors=n_samples)
      zeros = np.zeros(n samples) + .5
 [8]: swiss_3d, swiss_val = make_swiss_roll(
          n_samples=n_samples, noise=.1, random_state=42)
      swiss_3d = swiss_3d[swiss_val.argsort()[::-1]]
      x, y, z = swiss_3d.T
 [9]: p3.figure()
      p3.scatter(np.sort(swiss_val), y, zeros, marker='sphere', color=palette, size=1)
      p3.xlim(swiss_val.min(), swiss_val.max())
      fig = p3.gcc()
[11]: HBox([
          ipv.quickscatter(x, y, z, size=1, color=palette, marker='sphere'),
          fig
      ])
     HBox(children=(VBox(children=(Figure(camera=PerspectiveCamera(fov=46.0,
      \rightarrowposition=(0.0, 0.0, 2.0), quaternion=(...
     Linear cuts along the axes
[12]: p3.figure(width=600, height=600)
      p3.scatter(zeros, y, z, marker='sphere', color=palette, size=1)
      p3.view(azimuth=15, elevation=45)
      fig1 = p3.gcc()
[13]: p3.figure(width=600, height=600)
      p3.scatter(x, zeros, z, marker='sphere', color=palette, size=1)
      p3.view(azimuth=15, elevation=45)
      fig2 = p3.gcc()
[14]: p3.figure(width=600, height=600)
      p3.scatter(x, y, zeros, marker='sphere', color=palette, size=1)
      p3.view(azimuth=15, elevation=45)
      fig3 = p3.gcc()
[15]: HBox([
          fig1, fig2, fig3]
```

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Principal Component Analysis

```
[16]: pca = PCA(n_components=2)
      swiss_2d = pca.fit_transform(swiss_3d)
[17]: p3.figure(width=600, height=600)
      xs, ys, zs = get_2d_projection(swiss_3d, pca)
      p3.plot_wireframe(xs, ys, zs, color='black')
      p3.scatter(*swiss_3d.T, marker='sphere', color=palette, size=1)
      p3.view(azimuth=15, elevation=45)
      fig1 = p3.gcc()
[18]: p3.figure(width=600, height=600)
      min_2d, max_2d = swiss_2d[:, :2].min(0), swiss_2d[:, :2].max(0)
      x2d, y2d = np.meshgrid(np.linspace(min_2d[0], max_2d[0], 100),
                           np.linspace(min_2d[1], max_2d[1], 100))
      p3.plot wireframe(x2d, y2d, np.zeros(shape=(100, 100)) + .5, color='black'),
      p3.scatter(*np.c_[swiss_2d, np.zeros(n_samples) + .5].T,
                 marker='sphere', color=palette, size=1)
      p3.view(azimuth=45, elevation=45)
      fig2 = p3.gcc()
[19]: HBox([
      fig1, fig2]
     HBox(children=(VBox(children=(Figure(camera=PerspectiveCamera(fov=46.0, __
      →position=(0.36602540378443865, 1.41421...
     1.2.4 But will manifold learning simplify the task at hand?
[20]: cpos, cneg = cm.viridis(0)[:3], cm.viridis(.999)[:3]
      positive_class = swiss_3d[:, 0] > 4
      X_pos = swiss_3d[positive_class]
      X_neg = swiss_3d[~positive_class]
[21]: p3.figure(width=600, height=600)
      p3.scatter(*X_pos.T, marker='sphere', color=cpos, size=1)
      p3.scatter(*X_neg.T, marker='sphere', color=cneg, size=1)
      p3.view(azimuth=15, elevation=45)
      fig1 = p3.gcc()
[22]: p3.figure(width=600, height=600)
```

p3.scatter(np.sort(swiss_val)[positive_class], X_pos[:, 1],__

⇒zeros,marker='sphere', color=cpos, size=1)

```
p3.scatter(np.sort(swiss_val)[~positive_class], X_neg[:, 1],⊔

⇒zeros,marker='sphere', color=cneg, size=1)

p3.view(azimuth=15, elevation=45)

fig2 = p3.gcc()
```

[23]: HBox([fig1, fig2])

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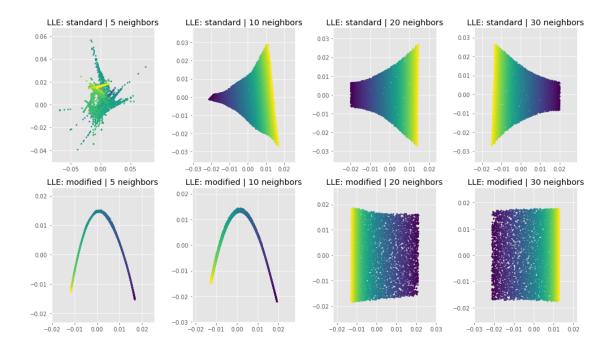
```
[24]: positive_class = 2 * (np.sort(swiss_val) - 4) > swiss_3d[:, 1]
X_pos = swiss_3d[positive_class]
X_neg = swiss_3d[~positive_class]
```

```
p3.figure(width=600, height=600)
p3.scatter(*X_pos.T, marker='sphere', color=cpos, size=1)
p3.scatter(*X_neg.T, marker='sphere', color=cneg, size=1)
p3.view(azimuth=15, elevation=45)
fig1 = p3.gcc()
```

```
[27]: HBox([fig1, fig2])
```

HBox(children=(VBox(children=(Figure(camera=PerspectiveCamera(fov=46.0, → position=(0.36602540378443865, 1.41421...

1.3 Local-Linear Embedding



1.3.1 S-Curve Example

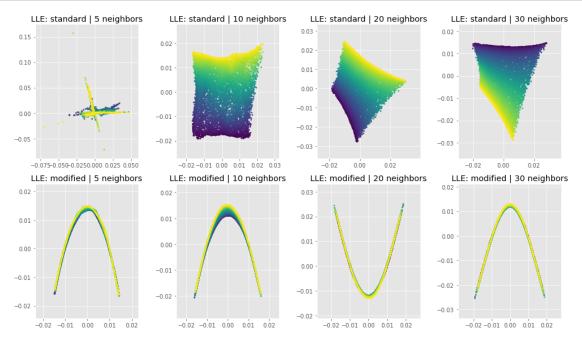
```
[29]: scurve_3d, scurve_val = make_s_curve(
          n samples=n samples, noise=.05, random state=42)
      scurve_3d = scurve_3d[scurve_val.argsort()[::-1]]
      scurve_3d[:, 1] *= 10
[30]: pca = PCA(n_components=2)
      scurve_2d = pca.fit_transform(scurve_3d)
[31]: p3.figure(width=600, height=600)
      xs, ys, zs = get_2d_projection(scurve_3d, pca)
      p3.plot_wireframe(xs, ys, zs, color='black')
      p3.scatter(*scurve_3d.T, marker='sphere', color=palette, size=1)
      p3.view(azimuth=15, elevation=45)
      fig1 = p3.gcc()
[32]: p3.figure(width=600, height=600)
      min_2d, max_2d = scurve_2d[:, :2].min(0), scurve_2d[:, :2].max(0)
      x2d, y2d = np.meshgrid(np.linspace(min_2d[0], max_2d[0], 100),
                           np.linspace(min_2d[1], max_2d[1], 100))
      p3.plot_wireframe(x2d, y2d, np.zeros(shape=(100, 100)) + .5, color='black'),
     p3.scatter(*np.c_[scurve_2d, np.zeros(n_samples) + .5].T,
                 marker='sphere', color=palette, size=1)
```

```
p3.view(azimuth=45, elevation=45)
fig2 = p3.gcc()
```

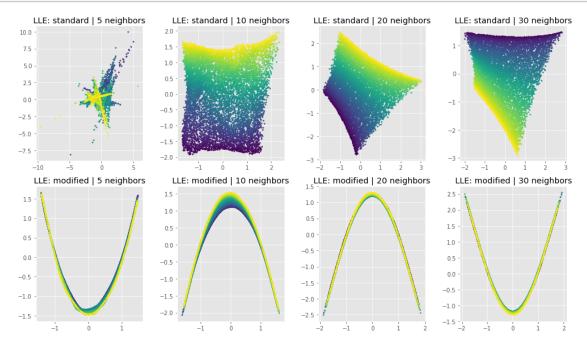
```
[33]: HBox([
fig1, fig2]
)
```

HBox(children=(VBox(children=(Figure(camera=PerspectiveCamera(fov=46.0, → position=(0.36602540378443865, 1.41421...

Local-Linear Embedding



```
[36]: fig, axes = plt.subplots(nrows=2, ncols=4, figsize=(14, 8)) with pd.HDFStore('/'.join(['data', 'manifolds.h5'])) as store:
```



```
[54]: plotly_cmap = cl.to_rgb( cl.scales['10']['qual']['Paired'])
      def plotly_scatter(data, label, title, color, x='x', y='y'):
          fig = dict(
              data=[
                  dict(
                      type='scattergl',
                      x=data[:, 0],
                      y=data[:, 1],
                      legendgroup="group",
                      text=label.astype(int),
                      mode='markers',
                      marker=dict(
                          size=5,
                          color=color,
                          autocolorscale=True,
                          showscale=False,
                          opacity=.9,
```

```
colorbar=go.scattergl.marker.ColorBar(
                    title='Class'
                ),
                line=dict(width=1))),
    ],
    layout=dict(title=title,
                width=1200,
                font=dict(color='white'),
                xaxis=dict(
                    title=x,
                    hoverformat='.1f',
                    showgrid=False),
                yaxis=dict(title=y,
                           hoverformat='.1f',
                           showgrid=False),
                paper_bgcolor='rgba(0,0,0,0)',
                plot_bgcolor='rgba(0,0,0,0)'
                ))
iplot(fig, show_link=False)
```

Local Linear Embedding: Standard The following locally_linear_embedding on mnist.data takes fairly long to run, hence we are providing pre-computed results so you can explore the visualizations regardless of your hardware setup.

```
[36]: # the pre-computed manifold results for the various datasets and numerous_
→parameter settings are here:
with pd.HDFStore(join('data', 'manifolds.h5')) as store:
print(store.info())
```

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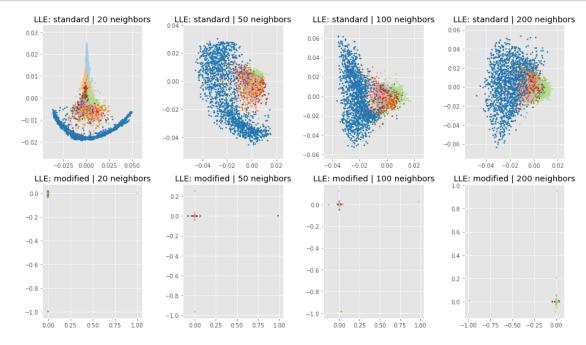
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/scurve/lle/standard/40	frame	(shape->[10000,2])
/scurve/lle/standard/5	frame	(shape->[10000,2])
/scurve/lle/standard/50	frame	(shape->[10000,2])
/swiss/Cosine PCA	frame	(shape->[10000,2])
/swiss/Hession Eigenmap	frame	(shape->[10000,2])
/swiss/ICA	frame	(shape->[10000,3])
/swiss/IsoMap	frame	(shape->[10000,2])
/swiss/LLE	frame	(shape->[10000,2])
/swiss/MDS	frame	(shape->[10000,2])
/swiss/Modified LLE	frame	(shape->[10000,2])
/swiss/PCA	frame	(shape->[10000,3])
/swiss/Poly PCA	frame	(shape->[10000,2])
/swiss/RBF PCA	frame	(shape->[10000,2])
/swiss/Sigmoid PCA	frame	(shape->[10000,2])
/swiss/SpectralEmbedding	frame	(shape->[10000,2])
/swiss/label	series	(shape->[10000])
/swiss/lle/modified/10	frame	(shape->[10000,2])
/swiss/lle/modified/20	frame	(shape->[10000,2])
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/swiss/lle/modified/40	frame	(shape->[10000,2])
/swiss/lle/modified/5	frame	(shape->[10000,2])
/swiss/lle/modified/50	frame	(shape->[10000,2])
/swiss/lle/modified/stats	frame	(shape->[2,6])
/swiss/lle/standard/10	frame	(shape->[10000,2])
/swiss/lle/standard/20	frame	(shape->[10000,2])
/swiss/lle/standard/25	frame	(shape->[10000,2])
/swiss/lle/standard/30	frame	(shape->[10000,2])
/swiss/lle/standard/40	frame	(shape->[10000,2])
/swiss/lle/standard/5	frame	(shape->[10000,2])
		•

/swiss/lle/standard/50	frame	(shape->[10000,2])
/swiss/lle/standard/stats	frame	(shape->[2,12])
/swiss/tsne/10/1000	frame	(shape->[10000,2])
/swiss/tsne/10/2000	frame	(shape->[10000,2])
/swiss/tsne/10/250	frame	(shape->[10000,2])
/swiss/tsne/10/3000	frame	(shape->[10000,2])
/swiss/tsne/10/4000	frame	(shape->[10000,2])
/swiss/tsne/10/500	frame	(shape->[10000,2])
/swiss/tsne/10/5000	frame	(shape->[10000,2])
/swiss/tsne/100/1000	frame	(shape->[10000,2])
/swiss/tsne/100/2000	frame	(shape->[10000,2])
/swiss/tsne/100/250	frame	(shape->[10000,2])
/swiss/tsne/100/3000	frame	(shape->[10000,2])
/swiss/tsne/100/4000	frame	(shape->[10000,2])
/swiss/tsne/100/500	frame	(shape->[10000,2])
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/swiss/tsne/2/1000	frame	(shape->[10000,2])
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/swiss/tsne/2/250	frame	(shape->[10000,2])
/swiss/tsne/2/3000	frame	(shape->[10000,2])
/swiss/tsne/2/4000	frame	(shape->[10000,2])
/swiss/tsne/2/500	frame	(shape->[10000,2])
/swiss/tsne/2/5000	frame	(shape->[10000,2])
/swiss/tsne/20/1000	frame	(shape->[10000,2])
/swiss/tsne/20/2000	frame	(shape->[10000,2])
/swiss/tsne/20/250	frame	(shape->[10000,2])
/swiss/tsne/20/3000	frame	(shape->[10000,2])
/swiss/tsne/20/4000	frame	(shape->[10000,2])
/swiss/tsne/20/500	frame	(shape->[10000,2])
/swiss/tsne/20/5000	frame	(shape->[10000,2])
/swiss/tsne/30/1000	frame	(shape->[10000,2])
/swiss/tsne/30/2000	frame	(shape->[10000,2])
/swiss/tsne/30/250	frame	(shape->[10000,2])
/swiss/tsne/30/3000	frame	(shape->[10000,2])
/swiss/tsne/30/4000	frame	(shape->[10000,2])
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/swiss/tsne/5/1000	frame	(shape->[10000,2])
/swiss/tsne/5/2000	frame	(shape->[10000,2])
/swiss/tsne/5/250	frame	(shape->[10000,2])
/swiss/tsne/5/3000	frame	(shape->[10000,2])
/swiss/tsne/5/4000	frame	(shape->[10000,2])
/swiss/tsne/5/500	frame	(shape->[10000,2])
/swiss/tsne/5/5000	frame	(shape->[10000,2])
/swiss/tsne/50/1000	frame	(shape->[10000,2])
/swiss/tsne/50/2000	frame	(shape->[10000,2])
/swiss/tsne/50/250	frame	(shape->[10000,2])
/swiss/tsne/50/3000	frame	(shape->[10000,2])

```
/swiss/tsne/50/4000
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/tsne/50/500
                                                                    (shape->[10000,2])
                                                     frame
     /swiss/tsne/50/5000
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/tsne/runtime
                                                     series
                                                                    (shape \rightarrow [49])
     /swiss/umap/10/1
                                                                    (shape -> [10000, 2])
                                                     frame
     /swiss/umap/10/10
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/10/20
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/10/50
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/2/1
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/2/10
                                                     frame
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     /swiss/umap/2/20
                                                                    (shape->[10000,2])
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     /swiss/umap/2/50
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/25/1
                                                                    (shape->[10000,2])
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     /swiss/umap/25/10
                                                                    (shape -> [10000, 2])
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     /swiss/umap/25/50
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/5/1
                                                     frame
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     /swiss/umap/5/10
                                                     frame
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     /swiss/umap/5/20
                                                     frame
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     /swiss/umap/5/50
                                                     frame
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     /swiss/umap/50/1
                                                                    (shape -> [10000, 2])
     /swiss/umap/50/10
                                                                    (shape->[10000,2])
                                                     frame
     /swiss/umap/50/20
                                                     frame
                                                                    (shape -> [10000, 2])
     /swiss/umap/50/50
                                                     frame
                                                                    (shape->[10000,2])
     /swiss/umap/runtime
                                                      series
                                                                    (shape->[20])
[40]: # commented out to avoid long run time
      # lle, err = locally_linear_embedding(X=mnist.data, n_components=2,_
       \rightarrow n_neighbors=20, method='standard')
[37]: def get result(source, method, params):
          key = '/'.join([source, method, '/'.join([str(p) for p in params])])
          with pd.HDFStore('/'.join(['data', 'manifolds.h5'])) as store:
               data = store[key].values
               labels = store['/'.join([source, 'labels'])]
          return data, labels
[38]: fig, axes = plt.subplots(nrows=2, ncols=4, figsize=(14, 8))
      with pd.HDFStore(join('data', 'manifolds.h5')) as store:
          labels = store.get('/'.join(['mnist', 'labels']))
          color = [sns.color_palette('Paired', 10)[int(i)] for i in labels]
          for row, method in enumerate(['standard', 'modified']):
               for col, n_neighbors in enumerate([20, 50, 100, 200]):
                   try:
                       x, y = store.get('/'.join(['mnist', 'lle', method, '2', u
       →str(n_neighbors)])).T.values
                   except:
```



```
[55]: params = ['standard', 2, 100]
embedding, labels = get_result('mnist', 'lle', params)
color = [plotly_cmap[int(i)] for i in labels]
plotly_scatter(embedding, labels, color=color, title='Local Linear Embedding

→(Standard) | 100 Neighbors')
```

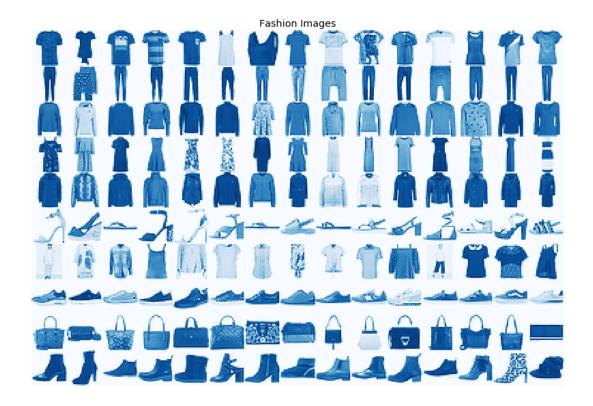
1.3.2 Load Fashion MNIST Data

```
[47]: fashion_mnist = pd.read_csv(Path('data', 'fashion-mnist_train.csv.gz'))
    fashion_label = fashion_mnist.label
    fashion_data = fashion_mnist.drop('label', axis=1).values
    classes = sorted(np.unique(fashion_label).astype(int))
```

```
[48]: image_size = int(np.sqrt(fashion_data.shape[1])) # 28 x 28 pixels
n_samples = 15
```

/home/stefan/.pyenv/versions/miniconda3-latest/envs/ml4t/lib/python3.7/site-packages/numpy/core/fromnumeric.py:56: FutureWarning:

Series.nonzero() is deprecated and will be removed in a future version. Use Series.to_numpy().nonzero() instead



```
[50]: pca = PCA(n_components=2)
      fashion_pca_2d = pca.fit_transform(fashion_data)
      ev = pca.explained_variance_ratio_
      pd.Series(ev)
[50]: 0
          0.29
          0.18
      dtype: float64
[56]: plotly_color = [plotly_cmap[int(i)] for i in fashion_label]
      plotly_scatter(data=fashion_pca_2d,
                     title='Fashion MNIST PCA Projection',
                     label=fashion_label,
                     color=plotly_color,
                     x='1st Principal Component: {:.2%}'.format(ev[0]),
                     y='Second Principal Component: {:.2%}'.format(ev[1]))
[57]: pca = PCA(n_components=3)
      fashion_3d = pca.fit_transform(fashion_data)
      pd.Series(pca.explained_variance_ratio_)
[57]: 0
          0.29
      1
          0.18
          0.06
      2
      dtype: float64
[58]: ipv_color = [ipv_cmap[int(t)] for t in fashion_label]
      ipv.quickscatter(*fashion_3d.T, size=.5, color=ipv_color, marker='sphere')
     VBox(children=(Figure(camera=PerspectiveCamera(fov=46.0, position=(0.0, 0.0, 2.
      \rightarrow0), quaternion=(0.0, 0.0, 0.0, ...
     1.3.3 Local Linear Embedding
[59]: fig, axes = plt.subplots(nrows=2, ncols=5, figsize=(14,8))
      with pd.HDFStore('/'.join(['data', 'manifolds.h5'])) as store:
          labels = store.get('/'.join(['fashion', 'labels']))
          color = [sns.color_palette('Paired', 10)[int(i)] for i in labels]
          for row, method in enumerate(['standard', 'modified']):
              for col, n_neighbors in enumerate([20, 45, 100, 200, 500]):
                  trv:
                      x, y = store.get('/'.join(['fashion', 'lle', method, '2', L

→str(n_neighbors)])).T.values
                  except:
                      x, y = store.get('/'.join(['fashion', 'lle', '2', _
       →str(n_neighbors)])).T.values
```

axes[row, col].scatter(x, y, c=color, s=5)

