

we only compare

**t-SNE** with: (1) Sammon mapping, (2) **Isomap**, and (3) **LLE**. In the supporting material, we also compare t-SNE with: (4) CCA, (5) **SNE**, (6) MVU, and (7) Laplacian Eigenmaps.

#### 4.1 Data Sets

The five data sets we employed in our experiments are: (1) the MNIST data set, (2) the Olivetti faces data set, (3) the COIL-20 data set, (4) the word-features data set, and (5) the Netflix data set.

#### Simple Algorithm

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**Algorithm 1:** Simple version of t-Distributed Stochastic Neighbor Embedding.

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**Data:** data set  $\mathcal{X} = \{x_1, x_2, \dots, x_n\}$ ,  
cost function parameters: perplexity  $Perp$ ,  
optimization parameters: number of iterations  $T$ , learning rate  $\eta$ , momentum  $\alpha(t)$ .  
**Result:** low-dimensional data representation  $\mathcal{Y}^{(T)} = \{y_1, y_2, \dots, y_n\}$ .  
**begin**  
    compute pairwise affinities  $p_{j|i}$  with perplexity  $Perp$  (using Equation 1)  
    set  $p_{ij} = \frac{p_{j|i} + p_{i|j}}{2n}$   
    sample initial solution  $\mathcal{Y}^{(0)} = \{y_1, y_2, \dots, y_n\}$  from  $\mathcal{N}(0, 10^{-4}I)$   
    **for**  $t=1$  **to**  $T$  **do**  
        compute low-dimensional affinities  $q_{ij}$  (using Equation 4)  
        compute gradient  $\frac{\partial C}{\partial \mathcal{Y}}$  (using Equation 5)  
        set  $\mathcal{Y}^{(t)} = \mathcal{Y}^{(t-1)} + \eta \frac{\partial C}{\partial \mathcal{Y}} + \alpha(t) (\mathcal{Y}^{(t-1)} - \mathcal{Y}^{(t-2)})$   
    **end**  
**end**

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```
def equation4(params, samples, dimensions):  
    """  
    :param params: array, shape (n_params,)   
        Unraveled embedding.  
    :param samples: [int] sample 의 갯수  
    :param dimensions: [int] 공간의 차수  
    :return: [float] joint probabilities Q  
    """  
  
    X = params.reshape(samples, dimensions)  
  
    from scipy.spatial.distance import pdist  
    import numpy as np  
    org_distance = pdist(X, "sqeuclidean")  
    comput_distance = org_distance ** 2.0 + 1.0  
    comput_distance = np.invert(comput_distance)  
    Q = comput_distance / np.sum(comput_distance)  
  
    return Q
```

```
def equation5(P, Q, org_distance, comput_distance):
    """
    :param P: [float] equation 1 의 결과인 joint probabilities
    :param Q: [float] equation 4 의 결과인 joint probabilities
    :param org_distance: [float] equation 4 에서 구한 원거리
    :param comput_distance: [float] equation 4 에서 구한 계산된 거리
    :return: [float] the gradient of the Kullback-Leibler divergence
    """
    return 4 * np.sum((P - Q) * org_distance * comput_distance)
```

```
from __future__ import print_function
import time
import numpy as np
import pandas as pd
from sklearn.datasets import fetch_openml
from sklearn.manifold import TSNE, LocallyLinearEmbedding, Isomap
from sklearn.cross_decomposition import CCA
%matplotlib inline
import matplotlib.pyplot as plt
from mpl_toolkits.mplot3d import Axes3D
import seaborn as sns
```