Recitation — t-SNE

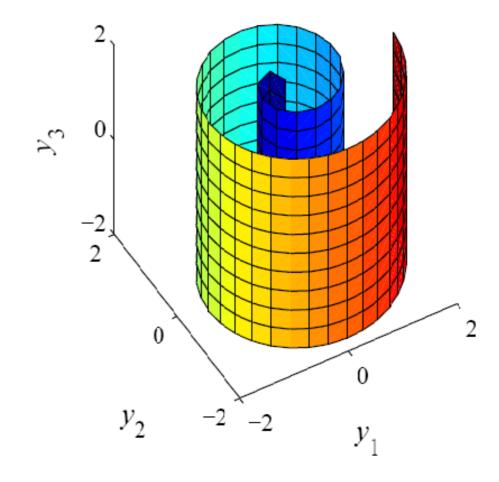
Emaad Ahmed Manzoor January 25, 2019

Manifold Learning

$$\mathcal{X} = \{x_1, x_2, ..., x_n \in \mathbb{R}^h\} \to \mathcal{Y} = \{y_1, y_2, ..., y_n \in \mathbb{R}^l\}$$

$$\min_{\mathcal{Y}} C(\mathcal{X}, \mathcal{Y})$$

Preserve distances
Preserve topology



Distances to Probabilities — Why?

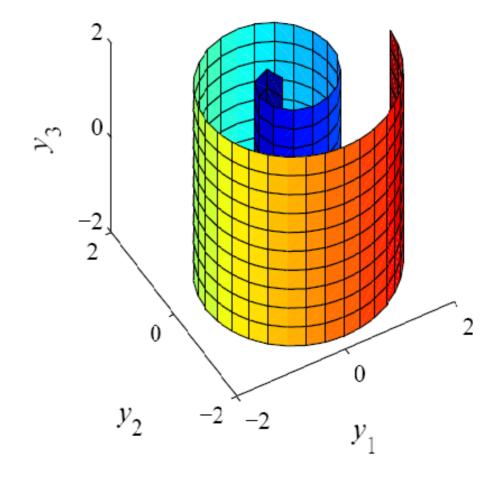
$$p_{j|i} = \frac{\exp(-\parallel x_i - x_j \parallel^2 / 2\sigma_i^2)}{\sum_{k \neq i} \exp(-\parallel x_i - x_k \parallel^2 / 2\sigma_i^2)}$$

Original data

$$q_{ij} = \frac{(1+\|y_i-y_j\|^2)^{-1}}{\sum_{k\neq l} (1+\|y_k-y_l\|^2)^{-1}}$$

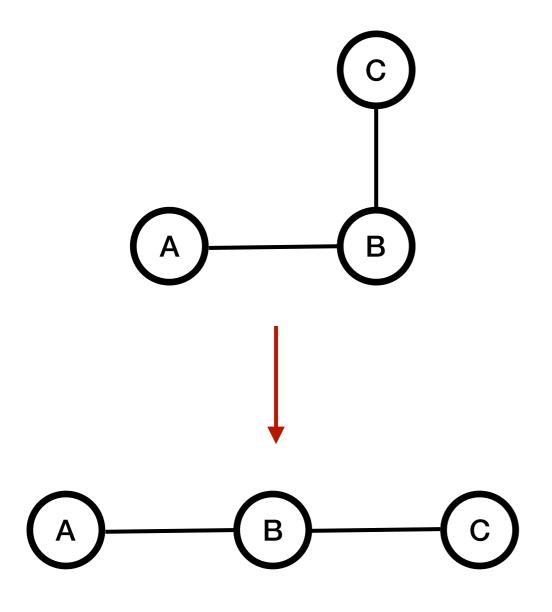
Mapped data

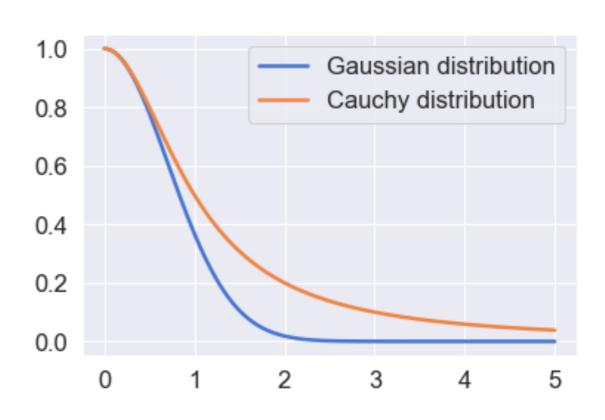
Uncertainty
Local vs. global topology
Perplexity & density



Why the t-Distribution?

To model local structure, allow dissimilar points to be far!





https://gist.github.com/emaadmanzoor/f20ee72b5635e1b86223d1c9fa25cc53