

Assignment 5

Computational Intelligence, SS2018

Team Members		
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- For your tests, select the correct number of components ($K = 3$), but also check the result when you use more or less components. How do you choose your initialization θ_0 ? Does this choice have an influence on the result

When the number of components is 2, the result is the following figure.

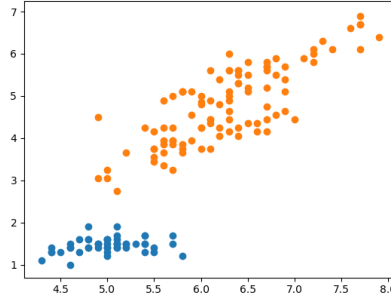


Figure 3: $K = 2$

When the number of components is 4, the result is the following figure.

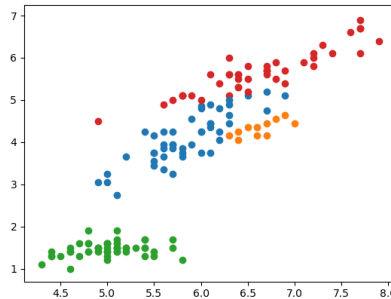


Figure 4: $K = 4$

For initialization θ_0 , we referred to the class pdf. The following figure is the reference class pdf.

4.2.1 Initialisierung

Eine Möglichkeit θ^0 zu initialisieren ist:

1. α_m^0 auf uniforme Verteilungsfunktion $\alpha_m^0 = \frac{1}{M}$
2. Σ_m^0 wird auf die Kovarianzmatrix Σ der Daten \mathbf{X} gesetzt d.h. $\Sigma = \frac{1}{N} \sum_{n=1}^N (\mathbf{x}_n - \boldsymbol{\mu})(\mathbf{x}_n - \boldsymbol{\mu})^T$ wobei $\boldsymbol{\mu} = \frac{1}{N} \sum_{n=1}^N \mathbf{x}_n$.
3. Für $\boldsymbol{\mu}_m^0$ wählt man m Samples zufällig aus oder man verwendet den k-means Algorithmus.

Figure 5: The initialization process in the class pdf

The initialization process influences the EM algorithm result. When the randomly selected points, for calculating mean value, is well chosen, the result is accurate. That is, the result is accurate when the first random selected points are from first answer label group, the second random selected points are from second answer label group and the third random selected points are from third answer label group.

- plot the log-likelihood function over the iterations! What is the behavior of this function over the iterations?

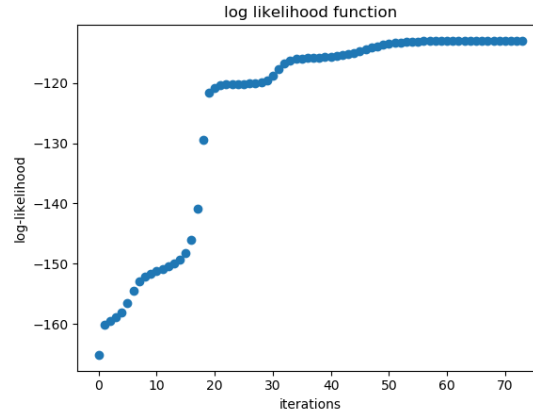


Figure 6: The log-likelihood function over iterations

As shown in Figure 4, the log-likelihood increases over iterations. That is, likelihood increased over iterations. And about 50th iteration, the function looks converging to the value, -112.96270776709655. Therefore, the process stops even though it didn't reach the max iteration number.

- Make a scatter plot of the data that shows the result of the soft-classification that is done in the E-step

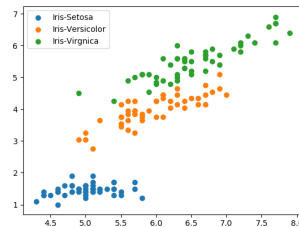


Figure 7: The EM algorithm soft-classification

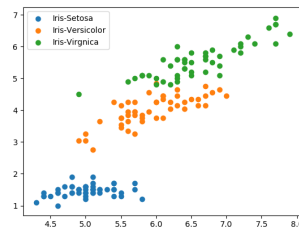


Figure 8: The answer classification

The EM algorithm classifies well the points when it is compared with the answer classification. EM algorithm fails to classify the points near the boundary of iris-Versicolor and iris-Virginica.

1.1.3 You may additionally choose any other pair of features; how would this change the classification accuracy

1.2 4 dimensional feature

1.2.1 EM algorithm tasks

- Compare the result with the labeled data set (i.e., consider labels as well). Make a scatter plot of the data and plot the Gaussian mixture model over this plot.

[illegible]

Figure 9: label data

First array is EM algorithm classification. Second array is answer classification. Four points are mis-classified.

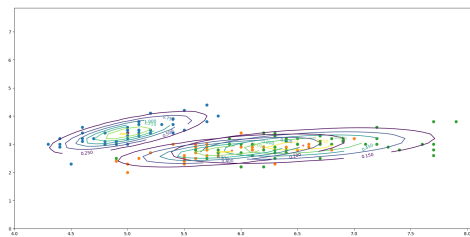
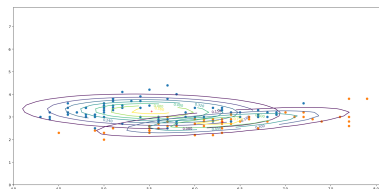


Figure 10: Three gaussian with scatter data points

EM algorithm succeeded to find three gaussian model and classified the data points well.

- For your tests, select the correct number of components ($K = 3$), but also check the result when you use more or less components. How do you choose your initialization θ_0 ? Does this choice have an influence on the result? When the number of components is 2, the result is the following figure.

Figure 11: $K = 2$

When the number of components is 4, the result is the following figure.

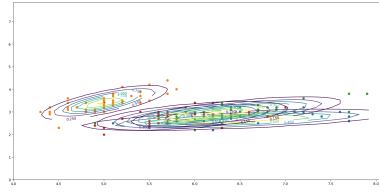


Figure 12: $K = 4$

Initializaiton θ_0 is the same with the dimension 2.

As written in section 1.1.1, the initialization process affects the result.

- plot the log-likelihood function over the iterations! What is the behavior of this function over the iterations?

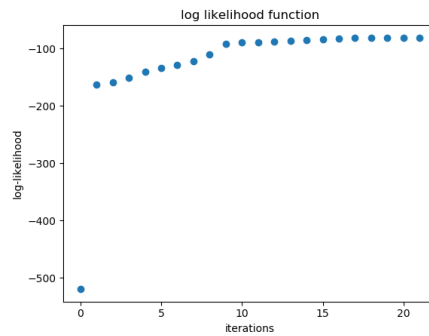


Figure 13: The log-likelihood function over iterations

As shown in Figure 4, the log-likelihood increases over iterations. That is, likelihood increased over iterations. And about 25th iteration, the function looks converging to the value, -87.41158191236445.. Therefore, the process stops even though it didn't reach the max iteration number.

- Make a scatter plot of the data that shows the result of the soft-classification that is done in the E-step

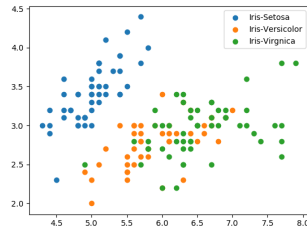


Figure 14: The EM algorithm soft-classification

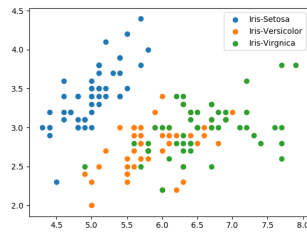


Figure 15: The answer classification

The EM algorithm classifies well the points when it is compared with the answer classification. EM algorithm fails to classify the points near the boundary of iris-Versicolor and iris-Virginica.

1.2.2 How do the convergence properties and the accuracy of you classication change in comparison to scenario 2.1?

- EM-algorithm

The convergence value of log likelihood function increased. In the scenario 2.1, the value was -112.96. However, in the scenario 2.2, the value increased to -87.41. Also, the total iteration decreased in the scenario 2.2. The value decreased from 75 to 26.

Also, we compared the scenario 2.1 and 2.2 with each 10 trials. Overall, the EM classifies the data points better in 2.2 scenario. The accuracy of 2.2 scenario is higher than that of 2.1 scenario. Because the EM algorithm in 2.2 scenario has more additional information about the dataset.

1.2.3 Within your EM-function connce the structure of the covariance matrices to diagonal matrices! What is the inuence on the result.

1.3 Processing the data with PCA

1.3.1 How much of the variance in the data is explained this way?

- original variance(sum of eigenvalues) - 4.499157046979866
- associated eigenvalues - 4.15886089, 0.23573307
- the amount of explained variance - 0.9767594057574307

1.3.2 How does the performance of your algorithms compare to scenario 2.1 and scenario 2.2?

Scenario 2.1 has no difference at performance for both algorithms. Actually it takes more time to do PCA. The amount of explained variance is 1. The data from PCA is rotated original data that eigenvectors are the axes.

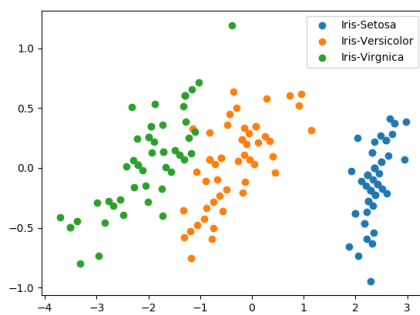


Figure 16: answer for pca scenario 1

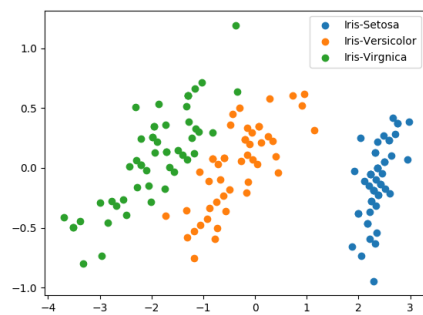


Figure 17: scatter plot for scenario 1. EM

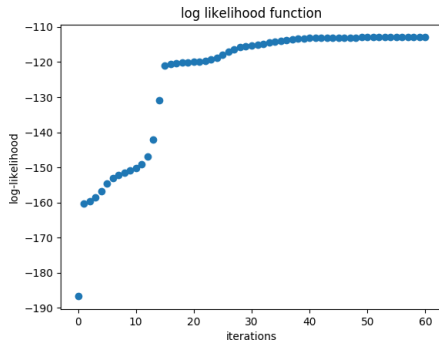


Figure 18: log-likelihood plot for scenario 1. EM

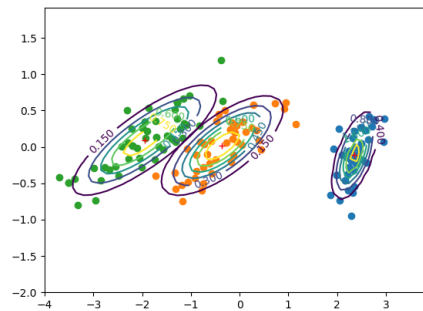


Figure 19: scatter plot with Gaussian for scenario 1. EM

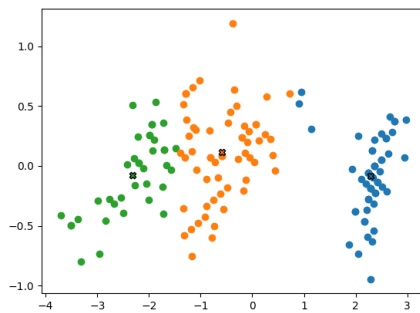


Figure 20: scatter plot for scenario 1. K-means

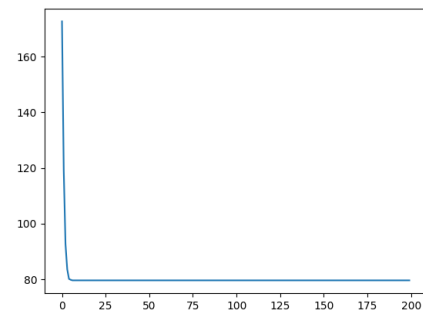


Figure 21: cumulative distance for k-means plot for scenario 1. K-means

EM showed better performance in scenario 2.2. PCA reduced the dimension of data to 2 so it took less time and showed more accuracy.

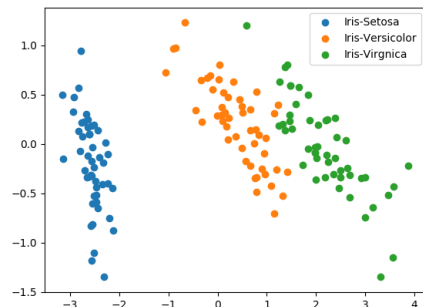


Figure 22: answer for pca scenario 2

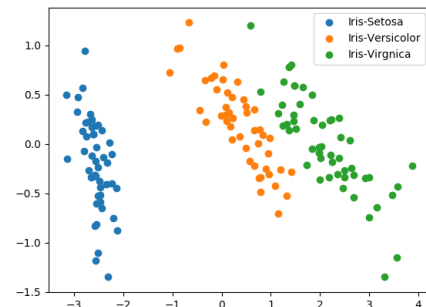


Figure 23: scatter plot for scenario 2. EM

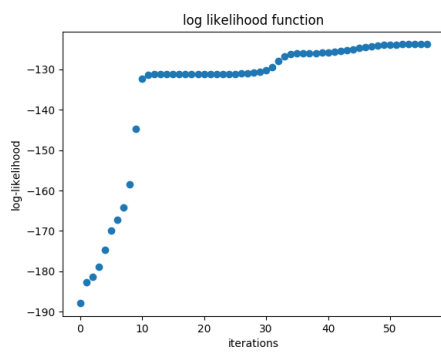


Figure 24: log-likelihood plot for scenario 2. EM

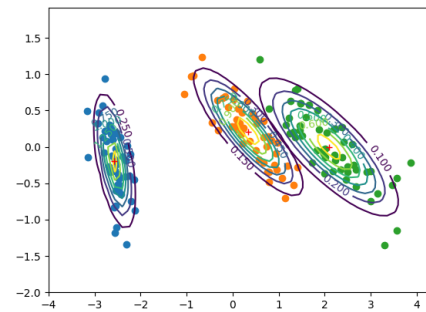


Figure 25: scatter plot with Gaussian for scenario 2. EM

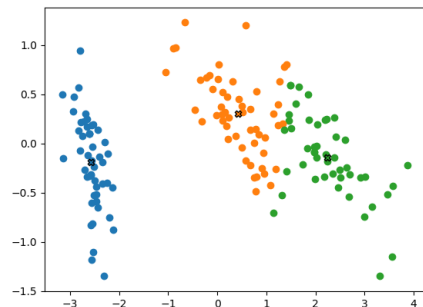


Figure 26: scatter plot for scenario 2. K-means

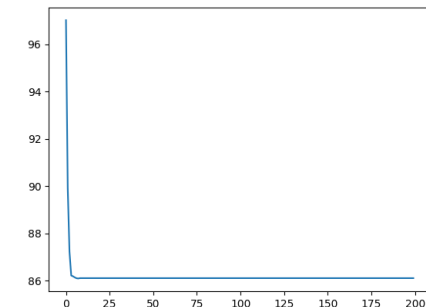


Figure 27: cumulative distance for k-means plot for scenario 2. K-means

1.3.3 Apply PCA with whitening, so that the transformed data has zero mean and a unit covariance matrix. How does this influence the choice of your initialization?

Compared PCA without whitening and PCA with whitening on scenario 2(4 dimension \rightarrow 2 dimension), initialization result is below.

- EM

- without whitening

$$\begin{aligned}
 & * \alpha \\
 & \quad \begin{bmatrix} 0.33333333 & 0.33333333 & 0.33333333 \end{bmatrix} \\
 & * \text{mean} \\
 & \quad \begin{bmatrix} 1.13021491 & -0.01001823 & 1.13587265 \\ 0.23478179 & 0.11992288 & -0.42093766 \end{bmatrix} \\
 & * \text{covariance} \\
 & \quad \begin{bmatrix} 4.15886089e+00 & 4.15886089e+00 & 4.15886089e+00 \\ -8.58001217e-16 & -8.58001217e-16 & -8.58001217e-16 \\ -8.58001217e-16 & -8.58001217e-16 & -8.58001217e-16 \\ 2.35733074e-01 & 2.35733074e-01 & 2.35733074e-01 \end{bmatrix}
 \end{aligned}$$

- with whitening

$$\begin{aligned}
 & * \alpha \\
 & \quad \begin{bmatrix} 0.33333333 & 0.33333333 & 0.33333333 \end{bmatrix} \\
 & * \text{mean} \\
 & \quad \begin{bmatrix} 0.65215026 & -2.61884422 & -2.74090941 \\ -0.1535649 & -0.0246702 & -0.2064007 \end{bmatrix} \\
 & * \text{covariance} \\
 & \quad \begin{bmatrix} 1.72961239e+01 & 1.72961239e+01 & 1.72961239e+01 \\ -1.05433932e-15 & -1.05433932e-15 & -1.05433932e-15 \\ -1.05433932e-15 & -1.05433932e-15 & -1.05433932e-15 \\ 5.55700821e-02 & 5.55700821e-02 & 5.55700821e-02 \end{bmatrix}
 \end{aligned}$$

The mean of sample means became close to 0 after whitening, assumed that the number of choosen samples in each class is same. The covariances also changed. Theoritically, the covariance matrix with 4 dimension should be identity matrix. However, our covariances is not covariance matrix with 4 data dimension. Whitening influenced somehow to initialize EM.

- K-means

- without whitening - initial values

$$\begin{bmatrix} 0.44172808 & 1.97553771 & -2.56665681 \\ 0.44933724 & -0.0330603 & -0.31820248 \end{bmatrix}$$

- with whitening - initial values

$$\begin{bmatrix} -5.54268692 & 1.16714556 & -4.69918262 \\ 0.108882 & -0.08323771 & -0.65221037 \end{bmatrix}$$

Calcutated mean value of initial values in each dimension became close to 0 after whitening.

2 Samples from a Gaussian Mixture Model

2.1 Write a function $Y = \text{sample-GMM}(\alpha, \mu, \text{cov}, N)$

2.2 Using a GMM of your choice ($K > 3$), demonstrate the correctness of your function