

Unsupervised Learning Laboratories

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Fall Semester 2025

1 Kernel PCA

You can use external libraries for linear algebra operations but you are expected to write your own algorithms.

1.1 Exercise 1

Use the `kPCA_data_2024.txt` and `kPCA_labels_2024.txt` uploaded in the `Datasets` folder. The first file contains the variables describing the data, while the second one contains the labels of the classes associated to it.

- Visualize and explore the data, how many dimension it has? If you plot the first two dimensions what you see?
- Apply **your own** implementation of PCA to the dataset and plot the eigenvalue spectrum.
- Project the data in the first two principal components and color by class.
- Implement your own version of Kernel PCA.
- Apply Kernel PCA to the dataset. Test both a Gaussian kernel with width $\sigma \in [0.05, 2.0]$ and a polynomial kernel varying the value of $\delta \in \mathbb{N}$.
- Plot the transformed data in 2d and 3d for the different kernels.

Notes

Use the second version of the polynomial kernel introduced in class (the one with " $1 + \dots$ ").