
Introduction to Machine Learning

Work 2

Dimensionality reduction with PCA and FeatureAgglomeration and Visualization using PCA and t-SNE

Contents

1	Description of the work	2
1.1	Methodology of the analysis	2
1.2	Work to deliver	3
2	Data sets.....	5
3	Report guidelines.....	6

1 Description of the work

The aim of the exercise is to reduce dimensionality with PCA and FeatureAgglomeration and to visualize with PCA and t-SNE algorithms several data sets from the UCI repository. To this end, first of all you will implement the principal component analysis algorithm using **Python 3.7 and PyCharm IDE**.

1.1 Methodology of the analysis

You will analyze the behavior of the principal component analysis (PCA) algorithm and FeatureAgglomeration (FA) for reducing the dimensionality and the visualization with PCA and t-SNE in well-known data sets from the UCI repository. These data sets are defined in **.arff** format. Use the parser implemented in previous work to read the **.arff** file in Python and save the information in a matrix.

The work is divided into several parts:

1. Implement **your own** Principal Component Analysis algorithm in Python. You **cannot** use the PCA code that exists in *sklearn* library or any other one. You will implement it in several steps:
 - Step 1. Read the **.arff** file and take the whole data set consisting of d-dimensional samples ignoring the class labels. Save the information in a matrix.
 - Step 2. Plot the original data set (choose two or three of its features to visualize it).
 - Step 3. Compute the d-dimensional mean vector (i.e., the means of every dimension of the whole data set).
 - Step 4. Compute the covariance matrix of the whole data set. Show this information.
 - Step 5. Calculate eigenvectors (e_1, e_2, \dots, e_d) and their corresponding eigenvalues of the covariance matrix. Use *numpy* library. **Write them in console.**
 - Step 6. Sort the eigenvectors by decreasing eigenvalues and choose k eigenvectors with the largest eigenvalues to form a new d x k dimensional matrix (where every column represents an eigenvector). Write the sorted eigenvectors and eigenvalues in console.
 - Step 7. Derive the new data set. Use this d x k eigenvector matrix to transform the samples onto the new subspace.
 - Step 8. Plot the new subspace (choose the largest eigenvectors to plot the matrix).
 - Step 9. Reconstruct the data set back to the original one. Additionally, plot the data set.
2. Analyze your PCA algorithm in three data sets (see Section 2). At least two of them should be large enough to be able to extract conclusions. You will continue with the datasets chosen in the previous work. If you want to modify your previous selection, send an email explaining why you need to do this change to maria.salamo@ub.edu.

3. Compare and analyze your results to the ones obtained using `sklearn.decomposition.PCA` and `sklearn.decomposition.IncrementalPCA` library.
4. Use PCA to reduce the dimensionality of your data sets and cluster it with your own **k-Means**, the one that you implemented in Work 1, and with the **AgglomerativeClustering** from `sklearn` library. Compare your new results with the ones obtained previously.
5. Use `sklearn.cluster.FeatureAgglomeration` to reduce the dimensionality of your data sets and cluster it with your own **k-Means**, the one that you implemented in Work 1, and with the **AgglomerativeClustering** from `sklearn` library. Compare your new results with the ones obtained previously.
You will find useful information of how to deal with this algorithm at:
 - a. <https://scikit-learn.org/stable/modules/generated/sklearn.cluster.FeatureAgglomeration.html>
6. Visualize in low-dimensional space. You need to visualize your original data sets, the result of the k-Means and Agglomerative clustering algorithms without the dimensionality reduction, and the result of the k-Means and Agglomerative clustering algorithms with the dimensionality reduction. To visualize in a low-dimensional space (2D or 3D) you will use: PCA and t-SNE.
You will find useful information of how to deal with this algorithm at:
 - a. <https://scikit-learn.org/stable/modules/generated/sklearn.manifold.TSNE.html>
 - b. <https://www.datacamp.com/community/tutorials/introduction-t-sne>

1.2 Work to deliver

In this work, you will implement your own code for PCA, you will use the FeatureAgglomeration algorithm, and analyze both PCA and t-SNE visualization algorithms. You may select 3 data sets (the ones chosen in Work 1) for your analysis. At the end, you will find a list of the data sets available (see Section 2).

The idea is that you implement **your own code in Python 3.7 and PyCharm IDE** and you will use it to produce the results of the analysis.

Once you have obtained the results, you will show them in several ways:

1. Plot the figures of the data sets (original data set and transformed data set).
2. Show the information of the original matrix, the covariance matrix, eigenvectors, eigenvalues, and the transformed data set onto the new subspace.
3. Plot the results of the k-Means and AgglomerativeClustering algorithms with original variables and with dimensionality reduction, using PCA and t-SNE.

From the outputs and plots, you will reason and extract conclusions about the results obtained. For example, some questions that may help you to comment your results:

- Is PCA giving you more advice for knowing the underlying information in the data set?
- Is FeatureAgglomeration giving you more advice for knowing the underlying information in the data set?
- Can you explain the setup that you have used for PCA algorithm?
- Can you reduce the dimensionality of the data set? In case of an affirmative answer, detail how do you do and how many features have been reduced from the original data set.
- Can you detail how you decided to make the reduction using FeatureAgglomeration have you obtained and how many features have been reduced from the original data set.
- Do you obtain the same results from your code of PCA to the code in `sklearn`? Explain the similarities and the differences among the two implementations.
- Can you explain if you obtain similar clusters with the data set reduced to those obtained in the original data? In addition, have you observed a reduction in time?
- Which are the similarities and differences in the visualizations obtained using PCA and t-SNE?

You should deliver a report as well as the code in Python 3.7 and Pycharm project in Campus Virtual in a zip file by November, 13th 2022. The name of the zip file must contain name and surname of every member of the group.

The report will contain:

- Details about the implementation of your algorithms, including the decisions made during the implementation and the setup of the different parameters.
- The evaluation of the algorithm, including outputs in console and graphs that show your results with comments about them.
- Reason each one of the questions defined above in your evaluation and add any comment or observation that you consider important from your results.
- **Additionally, you should explain how to execute your code in the folder code with the README.md and include the requirements.txt to setup the environment.**
- In this work, the maximum length of the report is **10 pages long, one column report**. Please, summarize appropriately your results.

2 Data sets

Below, you will find a table that shows in detail the data sets that you can use in this work. All these data sets are obtained from the UCI machine learning repository. First column describes the name of the domain or data set. Next columns show #Cases = Number of cases or instances in the data set, #Num. = Number of numeric attributes, #Nom. = Number of nominal attributes, #Cla. = Number of classes, Dev.Cla. = Deviation of class distribution, Maj.Cla. = Percentage of instances belonging to the majority class, Min.Cla. = Percentage of instances belonging to the minority class, MV = Percentage of values with missing values (it means the percentage of unknown values in the data set). When the columns contain a '-', it means a 0. For example, the Glass data set contains 0 nominal attributes and it is complete as it does not contain missing values.

Domain	#Cases	#Num.	#Nom.	#Cla.	Dev.Cla.	Maj.Cla.	Min.Cla.	MV
<i>Adult</i>	48,842	6	8	2	26.07%	76.07%	23.93%	0.95%
<i>Audiology</i>	226	-	69	24	6.43%	25.22%	0.44%	2.00%
<i>Autos</i>	205	15	10	6	10.25%	32.68%	1.46%	1.15%
* <i>Balance scale</i>	625	4	-	3	18.03%	46.08%	7.84%	-
* <i>Breast cancer Wisconsin</i>	699	9	-	2	20.28%	70.28%	29.72%	0.25%
* <i>Bupa</i>	345	6	-	2	7.97%	57.97%	42.03%	-
* <i>cmc</i>	1,473	2	7	3	8.26%	42.70%	22.61%	-
<i>Horse-Colic</i>	368	7	15	2	13.04%	63.04%	36.96%	23.80%
* <i>Connect-4</i>	67,557	-	42	3	23.79%	65.83%	9.55%	-
<i>Credit-A</i>	690	6	9	2	5.51%	55.51%	44.49%	0.65%
* <i>Glass</i>	214	9	-	2	12.69%	35.51%	4.21%	-
* <i>TAO-Grid</i>	1,888	2	-	2	0.00%	50.00%	50.00%	-
<i>Heart-C</i>	303	6	7	5	4.46%	54.46%	45.54%	0.17%
<i>Heart-H</i>	294	6	7	5	13.95%	63.95%	36.05%	20.46%
* <i>Heart-Statlog</i>	270	13	-	2	5.56%	55.56%	44.44%	-
<i>Hepatitis</i>	155	6	13	2	29.35%	79.35%	20.65%	6.01%
<i>Hypothyroid</i>	3,772	7	22	4	38.89%	92.29%	0.05%	5.54%
* <i>Ionosphere</i>	351	34	-	2	14.10%	64.10%	35.90%	-
* <i>Iris</i>	150	4	-	3	-	33.33%	33.33%	-
* <i>Kropt</i>	28,056	-	6	18	5.21%	16.23%	0.10%	-
* <i>Kr-vs-kp</i>	3,196	-	36	2	2.22%	52.22%	47.78%	-
<i>Labor</i>	57	8	8	2	14.91%	64.91%	35.09%	55.48%
* <i>Lymph</i>	148	3	15	4	23.47%	54.73%	1.35%	-
<i>Mushroom</i>	8,124	-	22	2	1.80%	51.80%	48.20%	1.38%
* <i>Mx</i>	2,048	-	11	2	0.00%	50.00%	50.00%	-
* <i>Nursery</i>	12,960	-	8	5	15.33%	33.33%	0.02%	-
* <i>Pen-based</i>	10,992	16	-	10	0.40%	10.41%	9.60%	-
* <i>Pima-Diabetes</i>	768	8	-	2	15.10%	65.10%	34.90%	-
* <i>SatImage</i>	6,435	36	-	6	6.19%	23.82%	9.73%	-
* <i>Segment</i>	2,310	19	-	7	0.00%	14.29%	14.29%	-
<i>Sick</i>	3,772	7	22	2	43.88%	93.88%	6.12%	5.54%
* <i>Sonar</i>	208	60	-	2	3.37%	53.37%	46.63%	-
<i>Soybean</i>	683	-	35	19	4.31%	13.47%	1.17%	9.78%
* <i>Splice</i>	3,190	-	60	3	13.12%	51.88%	24.04%	-
* <i>Vehicle</i>	946	18	-	4	0.89%	25.77%	23.52%	-
<i>Vote</i>	435	-	16	2	11.38%	61.38%	38.62%	5.63%
* <i>Vowel</i>	990	10	3	11	0.00%	9.09%	9.09%	-
* <i>Waveform</i>	5,000	40	-	3	0.36%	33.84%	33.06%	-
* <i>Wine</i>	178	13	-	3	5.28%	39.89%	26.97%	-
* <i>Zoo</i>	101	1	16	7	11.82%	40.59%	3.96%	-

3 Report guidelines

I believe that it will be of great help for you some general **guidelines** for writing the report. It is not a complete list, it contains some comments and suggestions that you may consider in the assignments.

First of all, include a **front cover** with the name and surnames of the group members and a title of the work (this front cover is not part of the length of the report). The font size should be 11 or 12, not smaller and recall that figures should be also large enough for easier readability.

Analyze the different parameters and use tables or plots to show the results of your evaluation, and justify your decision of the final parameters. Not just saying we have tested several parameters and the best one is X or Y.

Additionally, it is important to **justify your findings**, not to just plot the graph with no comments on it about your observations and your judgement of the behavior of the algorithm in your data. Recall that when you add a comment on a plot, you should also link the comment to the figure/table/plot you are talking about. For example, as shown in Figure X or this result indicates that ... (see Figure X).

For the reader of a report, it is difficult to compare graphs if they contain different ranges in their axes and if they are placed in different pages (i.e., more than one page in the middle). It is supposed that **your findings are based on the experiments and the results obtained**. You cannot extract a conclusion if your results do not support it.

Presenting the results in isolation for every one of the datasets helps you to **fix the parameters** and extract conclusions considering the properties of a particular dataset. However, an **overall evaluation** of the methods/algorithms tested over the different datasets is also important to denote the applicability of the method/algorithm to different domains.

If you have read and implemented improvements on the basic algorithms, please add the comment and the references that justify your decision too. The report should contain a section with **references** or bibliography. Remember to add references at the end of the report. (references are not part of the length of the report)

Apart from showing your results and describing them, you **should also answer the questions that are requested in the description of the work**.

Conclusions in a report are important, please, remember to add them in your reports. Not only the general conclusions about what you have done, the conclusions of your findings and your observations of the results.