Progress Report

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Paper Reading: parametric t-SNE

Once I have a t-SNE map, how can I embed incoming test points in that map? t-SNE learns a non-parametric mapping, which means that it does not learn an explicit function that maps data from the input space to the map. Therefore, it is not possible to embed test points in an existing map (although you could re-run t-SNE on the full dataset).

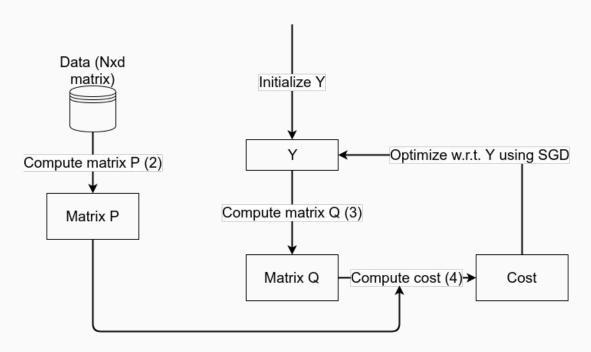
By Laurens van der Maaten

Learning a Parametric Embedding by Preserving Local Structure

Laurens van der Maaten

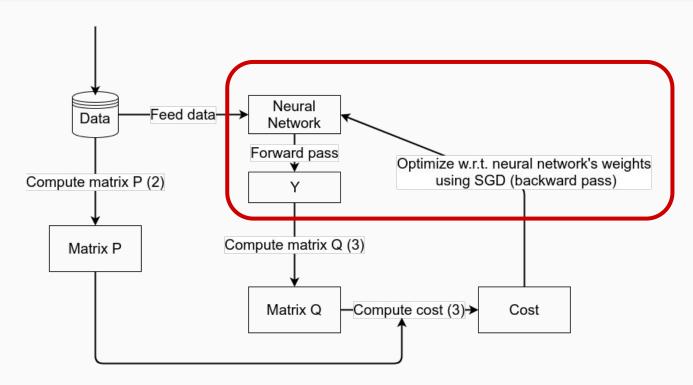
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Paper Reading: parametric t-SNE



Original t-SNE Algorithm

Paper Reading: parametric t-SNE



Parametric t-SNE Algorithm

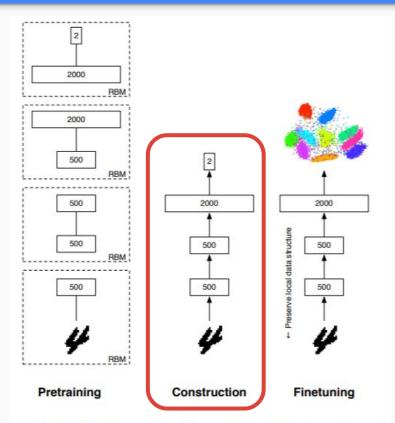


Figure 1: Overview of the three-stage training procedure of a parametric t-SNE network.

```
model = Sequential()
model.add(Dense(500, activation='relu', input_shape=(X_train.shape[1],)))
model.add(Dense(500, activation='relu'))
model.add(Dense(2000, activation='relu'))
model.add(Dense(2))
sgd = SGD(lr=0.1) # Stochastic gradient descent optimizer
%time model.compile(loss=tsne, optimizer=sgd)
CPU times: user 198 ms, sys. 148 ms, total: 345 ms
Wall time: 337 ms
                   Self defined loss function
                           Loss = tsne
```

- https://github.com/kylemcdonald/Parametric-t-SNE/blob/master/Parametric%20t-SNE%20(Keras).ipvnb
- https://groups.google.com/forum/#!topic/keras-users/FfPg50m1ozs

Distance matrix of t-SNE

Result of the output layer

```
# P is the joint probabilities for this batch (Keras loss functions call this y true)
# activations is the dimensional output (Keras loss functions call this y_pred)
def tsne(P, activations):
     d = K.shape(activations)[1]
   d = 2 # TODO: should set this automatically, but the above is very slow for some reason
   n = batch size # TODO: should set this automatically
   v = d - 1.
   eps = K.variable(10e-15) # needs to be at least 10e-8 to get anything after Q /= K.sum(Q)
   sum_act = K.sum(K.square(activations), axis=1)
   0 = K.reshape(sum act, [-1, 1]) + -2 * K.dot(activations, K.transpose(activations))
   0 = (sum act + 0) / v
   Q = K.pow(1 + Q, -(v + 1) / 2)
   Q *= K.variable(1 - np.eye(n))
   Q /= K.sum(Q)
   Q = K.maximum(Q, eps)
   C = K.log((P + eps) / (Q + eps))
   C = K.sum(P * C)
    return C
```

```
Y_train = P.reshape(X_train.shape[0], -1)
print(X_train.shape)
print(Y_train.shape)

(60000, 784)
(60000, 5000) Batch_size = 5000

%time model.fit(X_train, Y_train, batch_size=batch_size, shuffle=False, epochs=100)
```

ValueError
<timed eval> in <module>()

Traceback (most recent call last)



ValueError: Error when checking target: expected dense_24 to have shape (None, 2) but got array with shape (60000, 5000)

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Layer (type)	Output	Shape	Param :
dense_21 (Dense)	(None,	500)	392500
dense_22 (Dense)	(None,	500)	250500
dense_23 (Dense)	(None,	2000)	1002000
dense_24 (Dense)	(None,	2)	4002
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