Unsupervised Learning with Gaussian Processes

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GPSS
13th September 2015

Outline

Motivating Example

Linear Dimensionality Reduction

Non-linear Dimensionality Reduction

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Motivation for Non-Linear Dimensionality Reduction

USPS Data Set Handwritten Digit

- 3648 Dimensions
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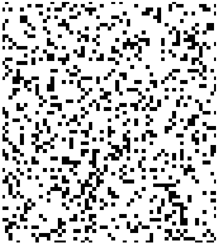

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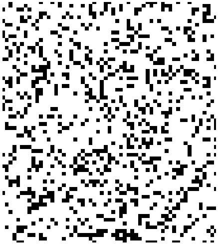

Simple Model of Digit

Rotate a 'Prototype'

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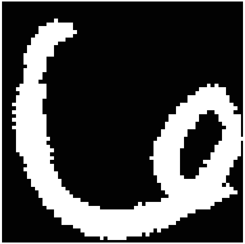

MATLAB Demo

```
demDigitsManifold([1 2], 'all')
```

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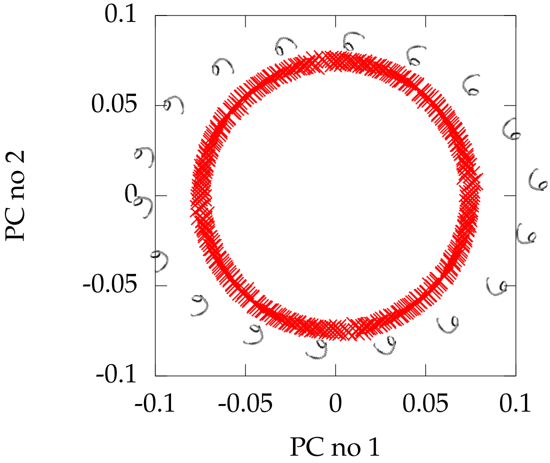
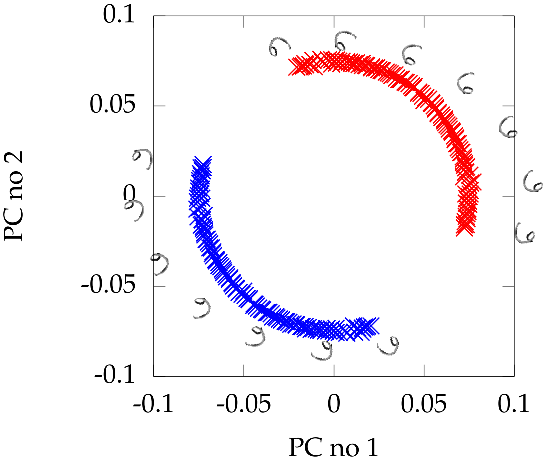


MATLAB Demo

```
demDigitsManifold([1 2], 'sixnine')
```



Low Dimensional Manifolds

Pure Rotation is too Simple

- In practice the data may undergo several distortions.
  - *e.g.* digits undergo ‘thinning’, translation and rotation.
- For data with ‘structure’:
  - we expect fewer distortions than dimensions;
  - we therefore expect the data to live on a lower dimensional manifold.
- Conclusion: deal with high dimensional data by looking for lower dimensional non-linear embedding.

Outline

Notation

q— dimension of latent/embedded space
p— dimension of data space
n— number of data points

$$\text{data, } \mathbf{Y} = [\mathbf{y}_{1,:}, \ldots, \mathbf{y}_{n,:}]^\top = \left[\mathbf{y}_{:,1}, \ldots, \mathbf{y}_{:,p}\right] \in \Re^{n\times p}$$

$$\textit{centred}\text{ data, } \hat{\mathbf{Y}} = [\hat{\mathbf{y}}_{1,:}, \ldots, \hat{\mathbf{y}}_{n,:}]^\top = \left[\hat{\mathbf{y}}_{:,1}, \ldots, \hat{\mathbf{y}}_{:,p}\right] \in \Re^{n\times p},$$

$$\hat{\mathbf{y}}_{i,:} = \mathbf{y}_{i,:} - \boldsymbol{\mu}$$

$$\text{latent variables, } \mathbf{X} = [\mathbf{x}_{1,:}, \ldots, \mathbf{x}_{n,:}]^\top = \left[\mathbf{x}_{:,1}, \ldots, \mathbf{x}_{:,q}\right] \in \Re^{n\times q}$$

$$\text{mapping matrix, } \mathbf{W} \in \Re^{p\times q}$$

$\mathbf{a}_{i,:}$ is a vector from the ith row of a given matrix $\mathbf{A}$
$\mathbf{a}_{:,j}$ is a vector from the jth row of a given matrix $\mathbf{A}$

Reading Notation

$\mathbf{X}$ and $\mathbf{Y}$ are *design matrices*

- Data covariance given by $\frac{1}{n}\hat{\mathbf{Y}}^\top\hat{\mathbf{Y}}$

$$\text{cov}\left(\mathbf{Y}\right) = \frac{1}{n}\sum_{i=1}^{n}\hat{\mathbf{y}}_{i,:}\hat{\mathbf{y}}_{i,:}^\top = \frac{1}{n}\hat{\mathbf{Y}}^\top\hat{\mathbf{Y}} = \mathbf{S}.$$

- Inner product matrix given by $\mathbf{Y}\mathbf{Y}^\top$

$$\mathbf{K} = \left(k_{i,j}\right)_{i,j}, \qquad k_{i,j} = \mathbf{y}_{i,:}^\top\mathbf{y}_{j,:}$$

Linear Dimensionality Reduction

- Find a lower dimensional plane embedded in a higher dimensional space.
- The plane is described by the matrix $\mathbf{W} \in \Re^{p \times q}$.

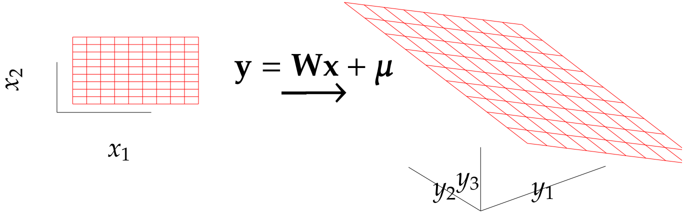


Figure: Mapping a two dimensional plane to a higher dimensional space in a linear way. Data are generated by corrupting points on the plane with noise.

Linear Dimensionality Reduction

Linear Latent Variable Model

- Represent data, $\mathbf{Y}$, with a lower dimensional set of latent variables $\mathbf{X}$.
- Assume a linear relationship of the form

$$\mathbf{y}_{i,:} = \mathbf{W}\mathbf{x}_{i,:} + \boldsymbol{\epsilon}_{i,:},$$

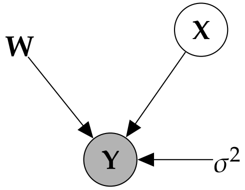
where

$$\boldsymbol{\epsilon}_{i,:} \sim \mathcal{N}\left(\mathbf{0}, \sigma^2\mathbf{I}\right).$$

Linear Latent Variable Model

Probabilistic PCA

- Define *linear-Gaussian relationship* between latent variables and data.



$$p\left(\mathbf{Y}|\mathbf{X},\mathbf{W}\right)=\prod_{i=1}^{n}\mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{W}\mathbf{x}_{i,:},\sigma^2\mathbf{I}\right)$$

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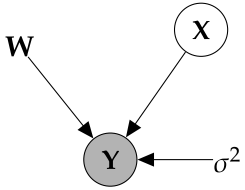

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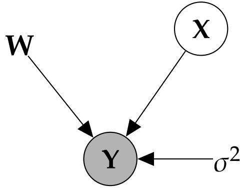

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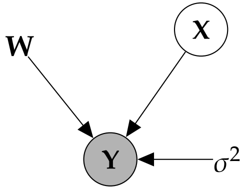

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$$\mathbf{y}_{i,:} = \mathbf{W}\mathbf{x}_{i,:} + \boldsymbol{\epsilon}_{i,:}, \quad \mathbf{x}_{i,:} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{I}\right), \quad \boldsymbol{\epsilon}_{i,:} \sim \mathcal{N}\left(\mathbf{0}, \sigma^2\mathbf{I}\right)$$

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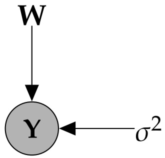
Probabilistic PCA Max. Likelihood Soln (Tipping and Bishop, 1999)



$$p(\mathbf{Y}|\mathbf{W}) = \prod_{i=1}^{n} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{0}, \mathbf{W}\mathbf{W}^\top + \sigma^2\mathbf{I}\right)$$

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Non-linear Dimensionality Reduction

Difficulty for Probabilistic Approaches

- Propagate a probability distribution through a non-linear mapping.
- Normalisation of distribution becomes intractable.

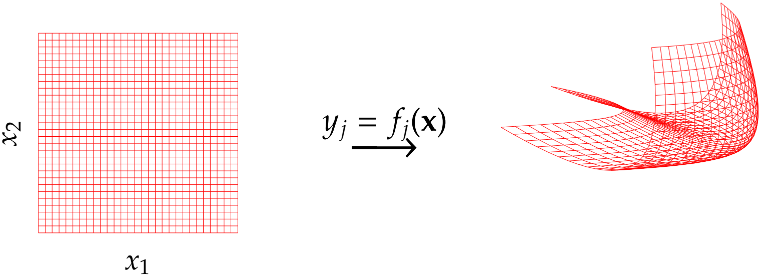


Figure: A three dimensional manifold formed by mapping from a two dimensional space to a three dimensional space.

Difficulty for Probabilistic Approaches

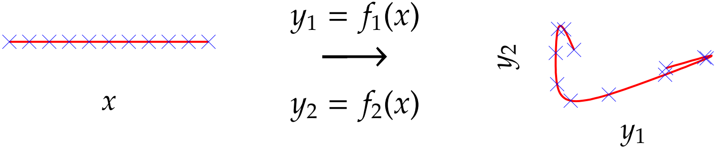


Figure: A string in two dimensions, formed by mapping from one dimension, x, line to a two dimensional space, $[y_1,\ y_2]$ using nonlinear functions $f_1(\cdot)$ and $f_2(\cdot)$.

Difficulty for Probabilistic Approaches

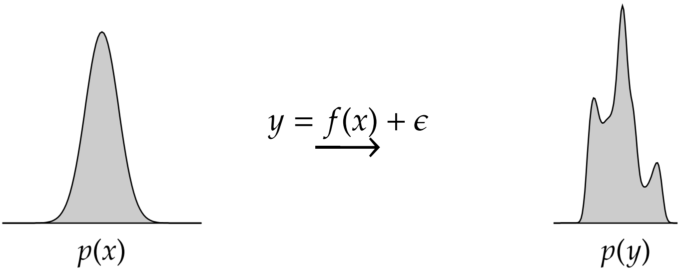
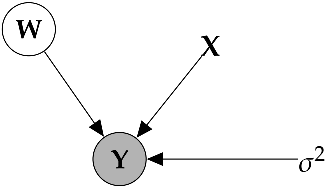


Figure: A Gaussian distribution propagated through a non-linear mapping. $y_i = f(x_i) + \epsilon_i$. $\epsilon \sim \mathcal{N}\left(0, 0.2^2\right)$ and $f(\cdot)$ uses RBF basis, 100 centres between -4 and 4 and $\ell = 0.1$. New distribution over y (right) is multimodal and difficult to normalize.

Linear Latent Variable Model III

Dual Probabilistic PCA

- Define *linear-Gaussian relationship* between latent variables and data.



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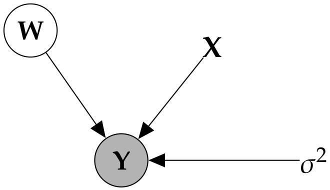

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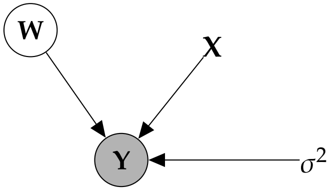

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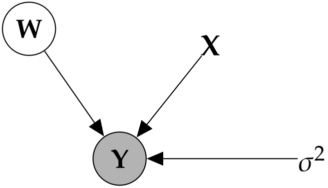

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$$\mathbf{y}_{:,j} = \mathbf{X}\mathbf{w}_{:,j} + \boldsymbol{\epsilon}_{:,j}, \quad \mathbf{w}_{:,j} \sim \mathcal{N}(\mathbf{0}, \mathbf{I}), \quad \boldsymbol{\epsilon}_{i,:} \sim \mathcal{N}\left(\mathbf{0}, \sigma^2\mathbf{I}\right)$$

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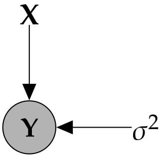
Dual Probabilistic PCA Max. Likelihood Soln (Lawrence, 2004, 2005)



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$$\mathbf{X} = \mathbf{U}_q'\mathbf{L}\mathbf{R}^{\top}, \quad \mathbf{L} = \left(\boldsymbol{\Lambda}_q - \sigma^2\mathbf{I}\right)^{\frac{1}{2}}$$

where $\mathbf{R}$ is an arbitrary rotation matrix.

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Equivalence of Formulations

The Eigenvalue Problems are equivalent

- Solution for Probabilistic PCA (solves for the mapping)

$$\mathbf{Y}^{\top}\mathbf{Y}\mathbf{U}_q = \mathbf{U}_q\mathbf{\Lambda}_q \qquad \mathbf{W} = \mathbf{U}_q\mathbf{L}\mathbf{R}^{\top}$$

- Solution for Dual Probabilistic PCA (solves for the latent positions)

$$\mathbf{Y}\mathbf{Y}^{\top}\mathbf{U}_q' = \mathbf{U}_q'\mathbf{\Lambda}_q \qquad \mathbf{X} = \mathbf{U}_q'\mathbf{L}\mathbf{R}^{\top}$$

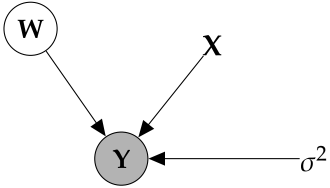
- Equivalence is from

$$\mathbf{U}_q = \mathbf{Y}^{\top}\mathbf{U}_q'\mathbf{\Lambda}_q^{-\frac{1}{2}}$$

Non-Linear Latent Variable Model

Dual Probabilistic PCA

- Define *linear-Gaussian relationship* between latent variables and data.
- **Novel** Latent variable approach:
  - Define Gaussian prior over *parameteters*, **W**.
  - Integrate out *parameters*.



$$p(\mathbf{Y}|\mathbf{X},\mathbf{W}) = \prod_{i=1}^{n} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{W}\mathbf{x}_{i,:},\sigma^2\mathbf{I}\right)$$

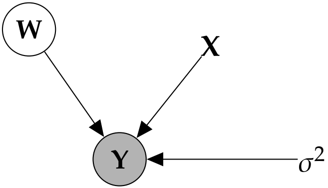
$$p(\mathbf{W}) = \prod_{i=1}^{p} \mathcal{N}\left(\mathbf{w}_{i,:}|\mathbf{0},\mathbf{I}\right)$$

$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{p} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0},\mathbf{X}\mathbf{X}^\top + \sigma^2\mathbf{I}\right)$$

Non-Linear Latent Variable Model

Dual Probabilistic PCA

- Inspection of the marginal likelihood shows ...

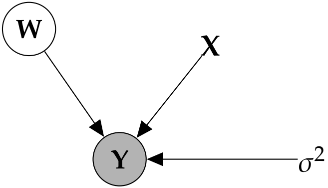


$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{p} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{X}\mathbf{X}^{\top} + \sigma^2\mathbf{I}\right)$$

Non-Linear Latent Variable Model

Dual Probabilistic PCA

- Inspection of the marginal likelihood shows ...
  - The covariance matrix is a covariance function.



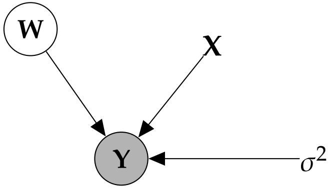
$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{p} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{K}\right)$$

$$\mathbf{K} = \mathbf{X}\mathbf{X}^{\top} + \sigma^2\mathbf{I}$$

Non-Linear Latent Variable Model

Dual Probabilistic PCA

- Inspection of the marginal likelihood shows ...
  - The covariance matrix is a covariance function.
  - We recognise it as the 'linear kernel'.



$$p\left(\mathbf{Y}|\mathbf{X}\right) = \prod_{j=1}^{p} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{K}\right)$$

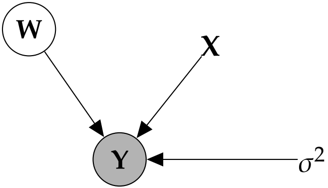
$$\mathbf{K} = \mathbf{X}\mathbf{X}^{\top} + \sigma^2\mathbf{I}$$

This is a product of Gaussian processes with linear kernels.

Non-Linear Latent Variable Model

Dual Probabilistic PCA

- Inspection of the marginal likelihood shows ...
  - The covariance matrix is a covariance function.
  - We recognise it as the 'linear kernel'.
  - We call this the Gaussian Process Latent Variable model (GP-LVM).



$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{p} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{K}\right)$$

$$\mathbf{K} = ?$$

Replace linear kernel with non-linear kernel for non-linear model.

Exponentiated Quadratic (EQ) Covariance

- The EQ covariance has the form $k_{i,j} = k\left(\mathbf{x}_{i,:}, \mathbf{x}_{j,:}\right)$, where

$$k\left(\mathbf{x}_{i,:}, \mathbf{x}_{j,:}\right) = \alpha \exp\left(-\frac{\left\|\mathbf{x}_{i,:} - \mathbf{x}_{j,:}\right\|_2^2}{2\ell^2}\right).$$

- No longer possible to optimise wrt $\mathbf{X}$ via an eigenvalue problem.
- Instead find gradients with respect to $\mathbf{X}, \alpha, \ell$ and σ^2 and optimise using conjugate gradients.

Applications

Style Based Inverse Kinematics

- Facilitating animation through modeling human motion (Grochow et al., 2004)

Tracking

- Tracking using human motion models (Urtasun et al., 2005, 2006)

Assisted Animation

- Generalizing drawings for animation (Baxter and Anjyo, 2006)

Shape Models

- Inferring shape (e.g. pose from silhouette). (Ek et al., 2008b,a; Priacuriu and Reid, 2011a,b)

Stick Man

Generalization with less Data than Dimensions

- Powerful uncertainly handling of GPs leads to surprising properties.
- Non-linear models can be used where there are fewer data points than dimensions *without overfitting*.
- Example: Modelling a stick man in 102 dimensions with 55 data points!

`demStick1`

Figure: The latent space for the stick man motion capture data.

Stick Man II

`demStick1`

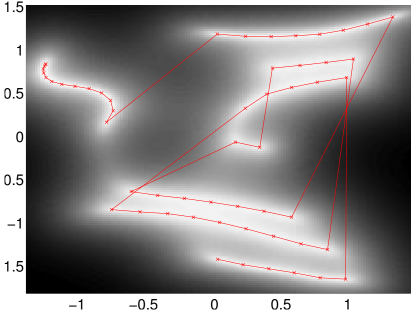


Figure: The latent space for the stick man motion capture data.

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