

The background of the slide is a blurred image of a financial market display. It features various stock indices and their values, such as 'OMX COPENHAGEN 25 INDEX' with a value of 1172.94, 'OMX RIGA GI' with 984.13, and 'OMX ICELAND 8' with 6230.9. There are also line charts showing market trends. The overall color scheme is dominated by blue and red, typical of financial data visualizations.

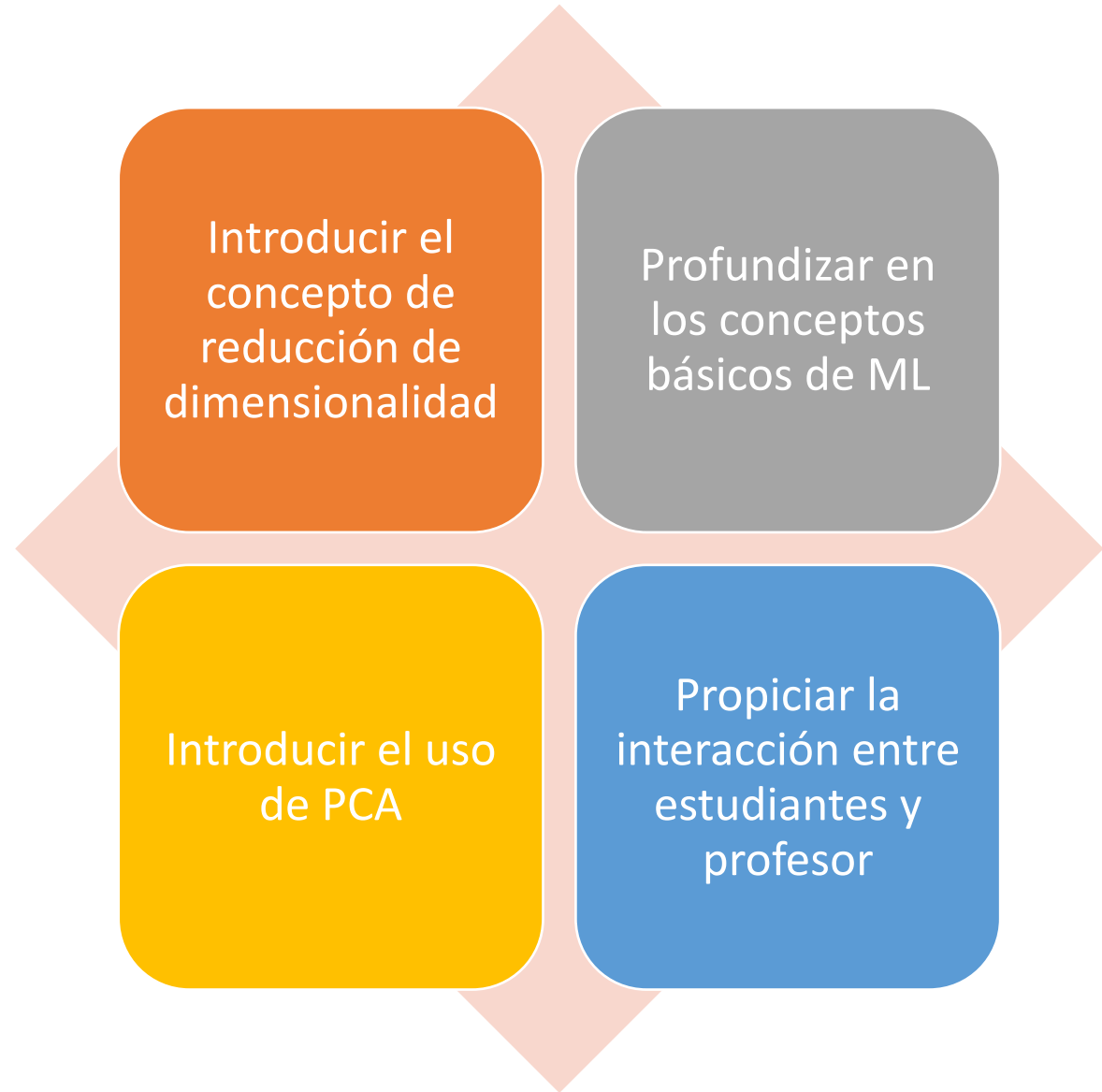
Inteligencia Artificial LFIS419

Clase 6.2: Reducción de dimensionalidad

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Objetivos de la sesión



Problema

- Análisis de datos multivariados es importante
- Espacios con más de 3 dimensiones son difíciles de visualizar
- Se busca representar los datos de una manera que facilite el análisis

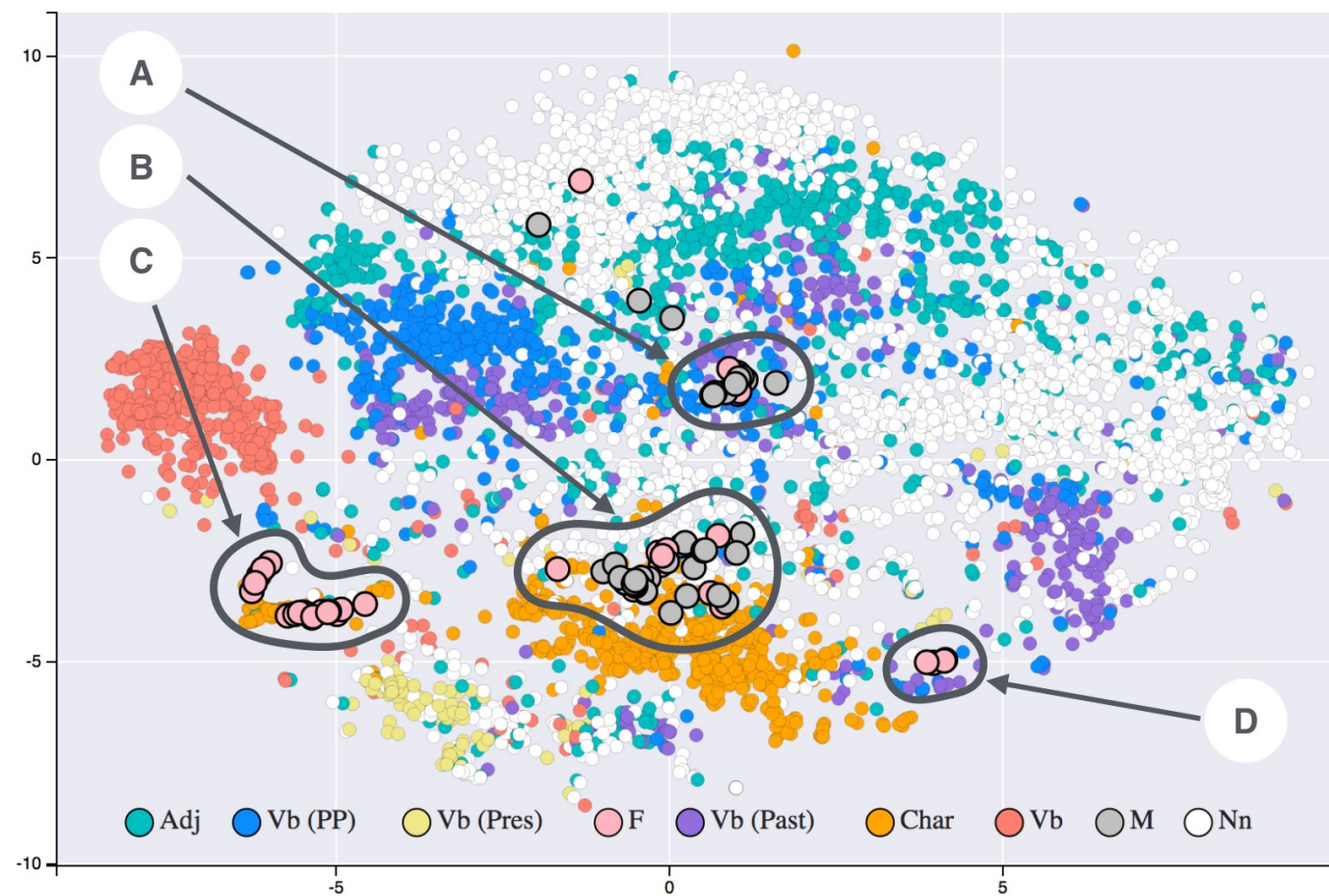
Beneficios

- Se reduce la carga computacional en las siguientes etapas
- Podría reducirse el ruido
- Proyectar los datos en un espacio de dimension pequeña es útil para visualizar los datos

t-SNE

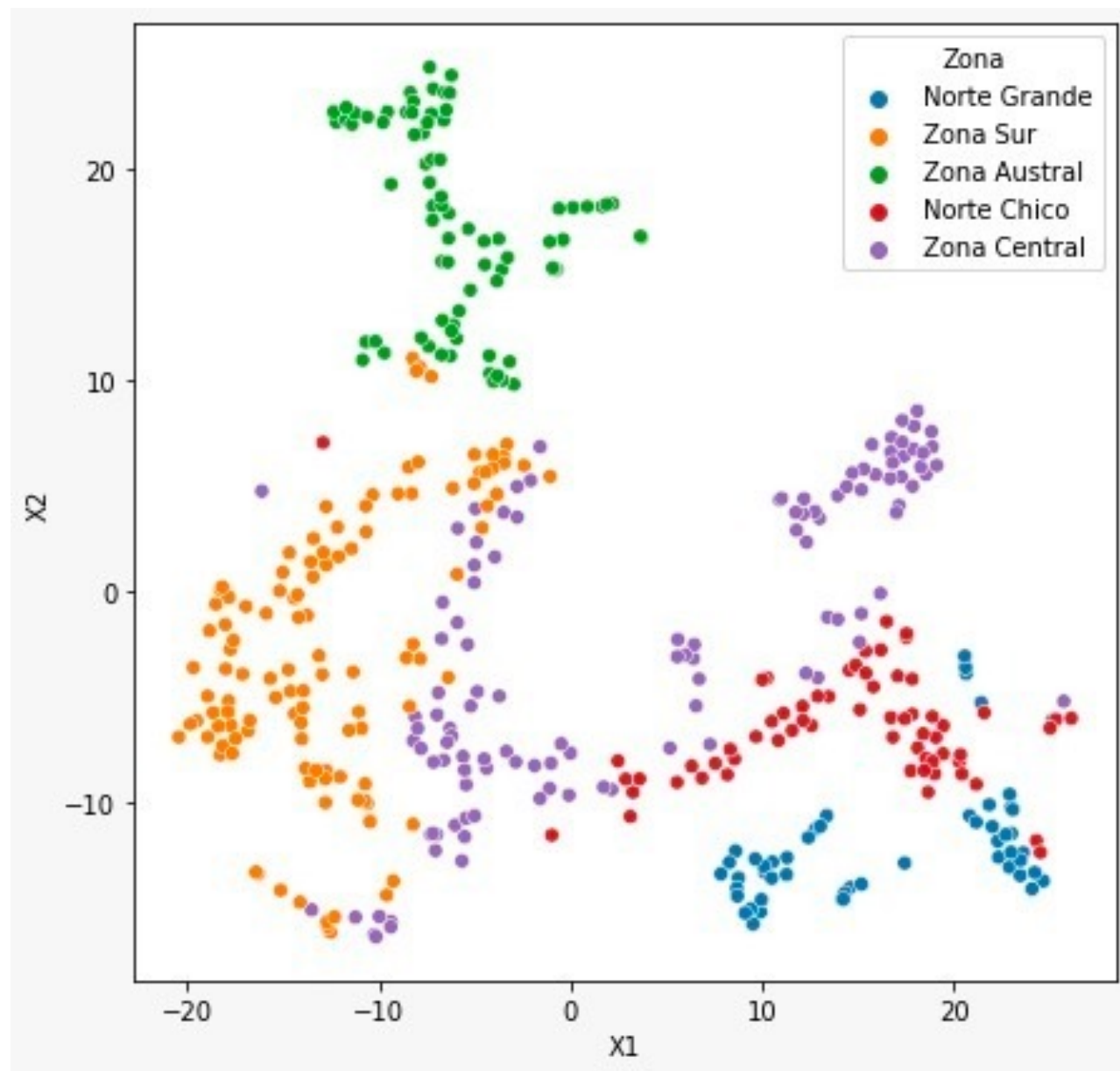
- t-distributed stochastic neighbor embedding
- 2D o 3D
- Primero calcula una distribución de probabilidad para pares de objetos en la dimensión original, donde objetos similares (distancia euclidiana) tienen alta probabilidad y objetos diferentes tienen baja probabilidad
- Luego genera una nueva distribución en los pares de objetos de baja dimensión (2D o 3D) y minimiza la diferencia entre ambas distribuciones.

t-SNE



https://en.wikipedia.org/wiki/T-distributed_stochastic_neighbor_embedding

t-SNE



t-SNE

- `import pandas as pd`
- `from sklearn.preprocessing import StandardScaler`
- `from sklearn.decomposition import PCA`
- `from sklearn.manifold import TSNE`
- `import seaborn as sns`
- `import matplotlib.pyplot as plt`
- `%matplotlib inline`
-
- `url = "https://archive.ics.uci.edu/ml/machine-learning-databases/iris/iris.data"`
- `df = pd.read_csv(url, names=['sepal length', 'sepal width', 'petal length', 'petal width', 'target'])`
-
- `df.head()`
- `X = df.iloc[:,0:4]`
- `y = df.iloc[:,4]`
- `X = StandardScaler().fit_transform(X)`

`# the two components`

`tSNE =`

`pd.DataFrame(TSNE(n_components=2).fit_transform(X),
columns = ['tSNE1', 'tSNE2'])`

`# add the target`

`tSNE['target'] = y`

`sns.scatterplot(x='tSNE1', y='tSNE2', data=tSNE,
hue='target')`

Non-Negative Matrix Factorization (NMF)

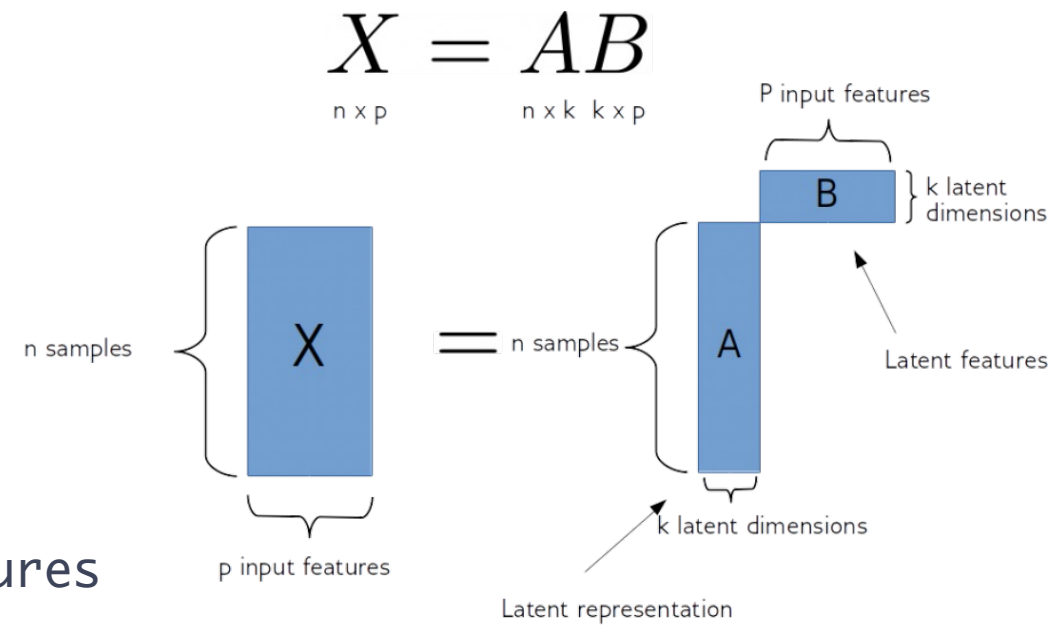
- Similar a PCA, pero coeficientes son positivos
- Útil cuando se requiere determinar factores aditivos

```
# Import NMF
from sklearn.decomposition import NMF
```

```
# Create an NMF instance: model
model = NMF(n_components=2)
```

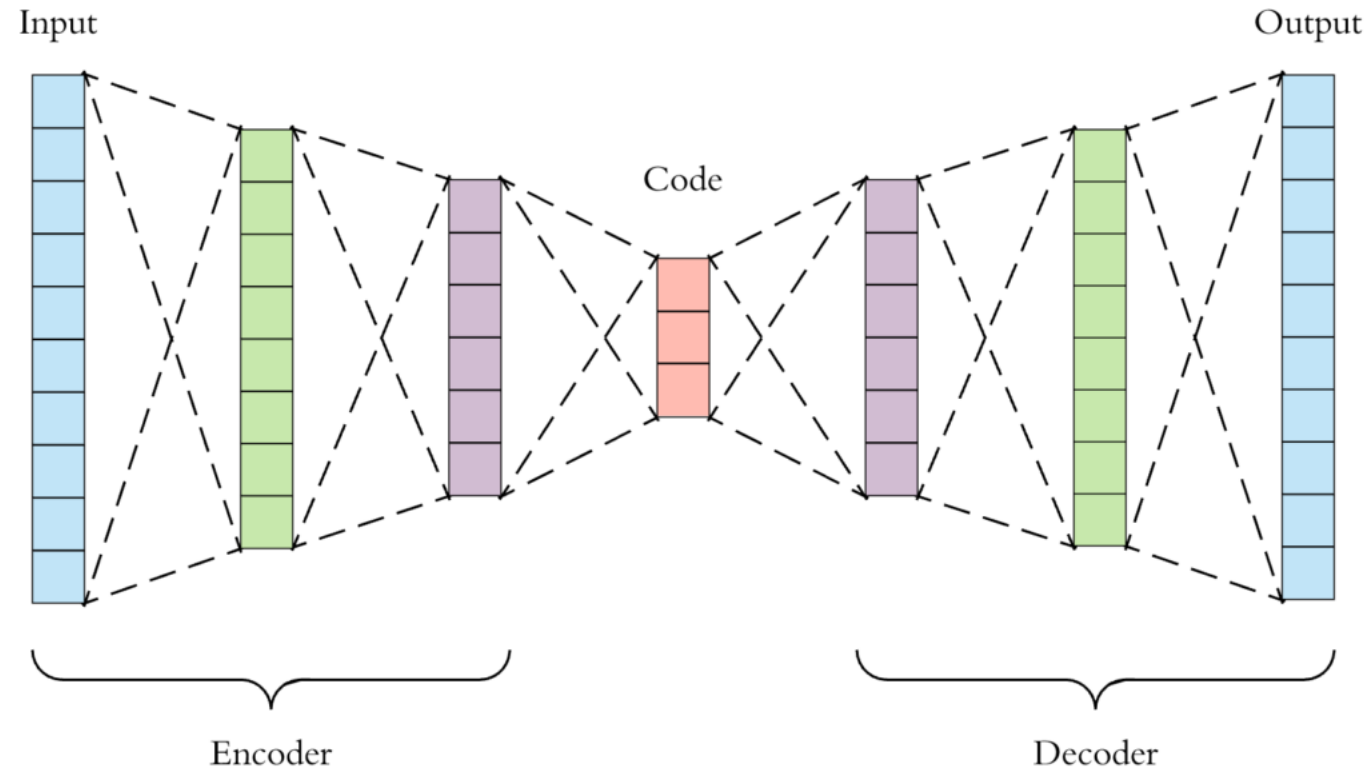
```
# Fit the model to televote_Rank
model.fit(televote_Rank)
```

```
# Transform the televote_Rank: nmf_features
nmf_features =
model.transform(televote_Rank)
```



<https://predictivehacks.com/non-negative-matrix-factorization-for-dimensionality-reduction/>

Autoencoders



<https://predictivehacks.com/autoencoders-for-dimensionality-reduction/>

Autoencoders

```
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense, Flatten, Reshape
from tensorflow.keras.optimizers import SGD
```

```
from tensorflow.keras.datasets import mnist
(X_train, y_train), (X_test, y_test) = mnist.load_data()
X_train = X_train/255.0
X_test = X_test/255.0
```

```
encoded_2dim = encoder.predict(X_train)
```

```
# The 2D
AE = pd.DataFrame(encoded_2dim, columns = ['X1', 'X2'])
```

```
AE['target'] = y_train
```

```
sns.lmplot(x='X1', y='X2', data=AE, hue='target', fit_reg=False,
size=10)
```

```
### Encoder
encoder = Sequential()
encoder.add(Flatten(input_shape=[28,28]))
encoder.add(Dense(400,activation="relu"))
encoder.add(Dense(200,activation="relu"))
encoder.add(Dense(100,activation="relu"))
encoder.add(Dense(50,activation="relu"))
encoder.add(Dense(2,activation="relu"))
```

```
### Decoder
decoder = Sequential()
decoder.add(Dense(50,input_shape=[2],activation='relu'))
)
decoder.add(Dense(100,activation='relu'))
decoder.add(Dense(200,activation='relu'))
decoder.add(Dense(400,activation='relu'))
decoder.add(Dense(28 * 28, activation="relu"))
decoder.add(Reshape([28, 28]))
```

```
### Autoencoder
autoencoder = Sequential([encoder,decoder])
autoencoder.compile(loss="mse")
autoencoder.fit(X_train,X_train,epochs=50)
```

