

Aprendizagem 2023
Homework IV – Group 28

Gonalo Barias (ist1103124) & Raquel Braunschweig (ist1102624)

Part I: Pen and Paper

Given the following observations, $\left\{ \begin{pmatrix} 1 \\ 0.6 \\ 0.1 \end{pmatrix}, \begin{pmatrix} 0 \\ -0.4 \\ 0.8 \end{pmatrix}, \begin{pmatrix} 0 \\ 0.2 \\ 0.5 \end{pmatrix}, \begin{pmatrix} 1 \\ 0.4 \\ -0.1 \end{pmatrix} \right\}$.

Consider a Bayesian clustering that assumes $\{y_1\} \perp\!\!\!\perp \{y_2, y_3\}$, two clusters following a Bernoulli distribution on y_1 (p_1 and p_2), a multivariate Gaussian on $\{y_2, y_3\}$ (N_1 and N_2), and the following initial mixture:

$$\begin{aligned} \pi_1 &= 0.5 \quad , \quad \pi_2 = 0.5 \\ p_1 &= P(y_1 = 1) = 0.3 \quad , \quad p_2 = P(y_1 = 1) = 0.7 \\ \mathcal{N}_1 \left(\mu_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \Sigma_1 = \begin{pmatrix} 2 & 0.5 \\ 0.5 & 2 \end{pmatrix} \right) \quad , \quad \mathcal{N}_2 \left(\mu_2 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \Sigma_2 = \begin{pmatrix} 1.5 & 1 \\ 1 & 1.5 \end{pmatrix} \right) \end{aligned}$$

1. **Perform one epoch of the EM clustering algorithm and determine the new parameters.**

Hint: we suggest you to use numpy and scipy, however disclose the intermediary results step by step.

The EM (Expectation-Maximization) algorithm has four major steps: Initialization, Expectation, Maximization and Evaluate.

1. Initialization

We'll start by labeling each observation:

$$x_1 = \begin{pmatrix} 1 \\ 0.6 \\ 0.1 \end{pmatrix} \quad , \quad x_2 = \begin{pmatrix} 0 \\ -0.4 \\ 0.8 \end{pmatrix} \quad , \quad x_3 = \begin{pmatrix} 0 \\ 0.2 \\ 0.5 \end{pmatrix} \quad , \quad x_4 = \begin{pmatrix} 1 \\ 0.4 \\ -0.1 \end{pmatrix}$$

From the statement we have the following initial parameters, $p_1, p_2, \mu_1, \mu_2, \Sigma_1, \Sigma_2, \pi_1$ and π_2 :

Cluster	p	μ	Σ	π
Cluster 1	0.3	$\begin{pmatrix} 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 2 & 0.5 \\ 0.5 & 2 \end{pmatrix}$	0.5
Cluster 2	0.7	$\begin{pmatrix} 0 \\ 0 \end{pmatrix}$	$\begin{pmatrix} 1.5 & 1 \\ 1 & 1.5 \end{pmatrix}$	0.5

Table 1: Initial parameters for the 2 clusters

2. Expectation (E-step)

Considering $\{y_1\} \perp\!\!\!\perp \{y_2, y_3\}$ we know the posterior probability, $P(c_k|x_i)$, is given by Baye's rule:

$$P(c_k|x_i) = \frac{P(y_1, y_2, y_3|c_k)P(c_k)}{P(y_1, y_2, y_3)} = \frac{P(y_1|c_k)P(y_2, y_3|c_k)P(c_k)}{P(y_1)P(y_2, y_3)} \quad (1)$$

Since we know that $\sum_j P(c_j|x_i)$ must be equal to 1, we need to normalize the values given by equation (1). Therefore, we get these new updated values for the posteriors represented by $\gamma_{k,i}$:

$$\gamma_{k,i} = \frac{P(c_k|x_i)}{\sum_j P(c_j|x_i)} = \frac{P(y_1|c_k)P(y_2, y_3|c_k)P(c_k)}{\sum_j P(y_1|c_j)P(y_2, y_3|c_j)P(c_j)} \quad (2)$$

The variable y_1 follows a Bernoulli distribution ($y_1 \sim \text{Bern}(p = p_k)$), and so the likelihoods, $P(y_1 = 0|c_k)$ and $P(y_1 = 1|c_k)$, can be calculated for each cluster:

$$\begin{aligned} P(y_1 = 0|c_1) &= 1 - p_1 = 1 - 0.3 = 0.7 & P(y_1 = 0|c_2) &= 1 - p_2 = 1 - 0.7 = 0.3 \\ P(y_1 = 1|c_1) &= p_1 = 0.3 & P(y_1 = 1|c_2) &= p_2 = 0.7 \end{aligned}$$

We know the likelihood, $P(y_2, y_3|c_k)$, follows a multivariate Gaussian, and so it is given by (considering $d = 2$, since we are working in two dimensions):

$$P(y_2 = a, y_3 = b|c_k) = \mathcal{N}_k(y_2, y_3|\mu_k, \Sigma_k) = \frac{\exp\left(-\frac{1}{2} \left(\begin{bmatrix} a \\ b \end{bmatrix} - \mu_k\right)^T \Sigma_k^{-1} \left(\begin{bmatrix} a \\ b \end{bmatrix} - \mu_k\right)\right)}{(2\pi)^{d/2} \times |\Sigma_k|^{1/2}} \quad (3)$$

We now have all the building blocks to calculate the posterior probabilities for each combination of observation, x_i and cluster, c_k by utilizing the equations (3) and (2).

Cluster 1 Multivariate Likelihoods

$$\begin{aligned} P(y_2 = 0.6, y_3 = 0.1|c_1) &= \mathcal{N}_1(y_2 = 0.6, y_3 = 0.1|\mu_1, \Sigma_1) \approx 0.06658 \\ P(y_2 = -0.4, y_3 = 0.8|c_1) &= \mathcal{N}_1(y_2 = -0.4, y_3 = 0.8|\mu_1, \Sigma_1) \approx 0.05005 \\ P(y_2 = 0.2, y_3 = 0.5|c_1) &= \mathcal{N}_1(y_2 = 0.2, y_3 = 0.5|\mu_1, \Sigma_1) \approx 0.06837 \\ P(y_2 = 0.4, y_3 = -0.1|c_1) &= \mathcal{N}_1(y_2 = 0.4, y_3 = -0.1|\mu_1, \Sigma_1) \approx 0.05905 \end{aligned}$$

Cluster 2 Multivariate Likelihood

$$\begin{aligned} P(y_2 = 0.6, y_3 = 0.1|c_2) &= \mathcal{N}_2(y_2 = 0.6, y_3 = 0.1|\mu_2, \Sigma_2) \approx 0.11962 \\ P(y_2 = -0.4, y_3 = 0.8|c_2) &= \mathcal{N}_2(y_2 = -0.4, y_3 = 0.8|\mu_2, \Sigma_2) \approx 0.06819 \\ P(y_2 = 0.2, y_3 = 0.5|c_2) &= \mathcal{N}_2(y_2 = 0.2, y_3 = 0.5|\mu_2, \Sigma_2) \approx 0.12958 \\ P(y_2 = 0.4, y_3 = -0.1|c_2) &= \mathcal{N}_2(y_2 = 0.4, y_3 = -0.1|\mu_2, \Sigma_2) \approx 0.12450 \end{aligned}$$

Cluster 1 Posteriors

$$\begin{aligned}
\gamma_{1,1} &= \frac{P(y_1 = 1|c_1)P(y_2 = 0.6, y_3 = 0.1|c_1)P(c_1)}{P(y_1 = 1|c_1)P(y_2 = 0.6, y_3 = 0.1|c_1)P(c_1) + P(y_1 = 1|c_2)P(y_2 = 0.6, y_3 = 0.1|c_2)P(c_2)} \\
&= \frac{0.3 \times 0.06658 \times 0.5}{0.3 \times 0.06658 \times 0.5 + 0.7 \times 0.11962 \times 0.5} \approx 0.19259 \\
\gamma_{1,2} &= \frac{P(y_1 = 0|c_1)P(y_2 = -0.4, y_3 = 0.8|c_1)P(c_1)}{P(y_1 = 0|c_1)P(y_2 = -0.4, y_3 = 0.8|c_1)P(c_1) + P(y_1 = 0|c_2)P(y_2 = -0.4, y_3 = 0.8|c_2)P(c_2)} \\
&= \frac{0.7 \times 0.05005 \times 0.5}{0.7 \times 0.05005 \times 0.5 + 0.3 \times 0.06819 \times 0.5} \approx 0.63135 \\
\gamma_{1,3} &= \frac{P(y_1 = 0|c_1)P(y_2 = 0.2, y_3 = 0.5|c_1)P(c_1)}{P(y_1 = 0|c_1)P(y_2 = 0.2, y_3 = 0.5|c_1)P(c_1) + P(y_1 = 0|c_2)P(y_2 = 0.2, y_3 = 0.5|c_2)P(c_2)} \\
&= \frac{0.7 \times 0.06837 \times 0.5}{0.7 \times 0.06837 \times 0.5 + 0.3 \times 0.12958 \times 0.5} \approx 0.55181 \\
\gamma_{1,4} &= \frac{P(y_1 = 1|c_1)P(y_2 = 0.4, y_3 = -0.1|c_1)P(c_1)}{P(y_1 = 1|c_1)P(y_2 = 0.4, y_3 = -0.1|c_1)P(c_1) + P(y_1 = 1|c_2)P(y_2 = 0.4, y_3 = -0.1|c_2)P(c_2)} \\
&= \frac{0.3 \times 0.05905 \times 0.5}{0.3 \times 0.05905 \times 0.5 + 0.7 \times 0.12450 \times 0.5} \approx 0.16892
\end{aligned}$$

Cluster 2 Posteriors

$$\begin{aligned}
\gamma_{2,1} &= \frac{P(y_1 = 1|c_2)P(y_2 = 0.6, y_3 = 0.1|c_2)P(c_2)}{P(y_1 = 1|c_1)P(y_2 = 0.6, y_3 = 0.1|c_1)P(c_1) + P(y_1 = 1|c_2)P(y_2 = 0.6, y_3 = 0.1|c_2)P(c_2)} \\
&= \frac{0.7 \times 0.11962 \times 0.5}{0.3 \times 0.06658 \times 0.5 + 0.7 \times 0.11962 \times 0.5} \approx 0.80741 \\
\gamma_{2,2} &= \frac{P(y_1 = 0|c_2)P(y_2 = -0.4, y_3 = 0.8|c_2)P(c_2)}{P(y_1 = 0|c_1)P(y_2 = -0.4, y_3 = 0.8|c_1)P(c_1) + P(y_1 = 0|c_2)P(y_2 = -0.4, y_3 = 0.8|c_2)P(c_2)} \\
&= \frac{0.3 \times 0.06819 \times 0.5}{0.7 \times 0.05005 \times 0.5 + 0.3 \times 0.06819 \times 0.5} \approx 0.36865 \\
\gamma_{2,3} &= \frac{P(y_1 = 0|c_2)P(y_2 = 0.2, y_3 = 0.5|c_2)P(c_2)}{P(y_1 = 0|c_1)P(y_2 = 0.2, y_3 = 0.5|c_1)P(c_1) + P(y_1 = 0|c_2)P(y_2 = 0.2, y_3 = 0.5|c_2)P(c_2)} \\
&= \frac{0.3 \times 0.12958 \times 0.5}{0.7 \times 0.06837 \times 0.5 + 0.3 \times 0.12958 \times 0.5} \approx 0.44819 \\
\gamma_{2,4} &= \frac{P(y_1 = 1|c_2)P(y_2 = 0.4, y_3 = -0.1|c_2)P(c_2)}{P(y_1 = 1|c_1)P(y_2 = 0.4, y_3 = -0.1|c_1)P(c_1) + P(y_1 = 1|c_2)P(y_2 = 0.4, y_3 = -0.1|c_2)P(c_2)} \\
&= \frac{0.7 \times 0.12450 \times 0.5}{0.3 \times 0.05905 \times 0.5 + 0.7 \times 0.12450 \times 0.5} \approx 0.83108
\end{aligned}$$

2. Maximization (M-step)

For each cluster, c_k , we will calculate the following in order to update the parameters:

$$\begin{aligned}
 N_k &= \sum_i \gamma_{k,i} \\
 p'_k &= \frac{1}{N_k} \sum_i \gamma_{k,i} \cdot x_{i[y_1]} \\
 \mu'_k &= \frac{1}{N_k} \sum_i \gamma_{k,i} \cdot x_{i[y_2 \wedge y_3]} \\
 \Sigma'_k &= \frac{1}{N_k} \sum_i \gamma_{k,i} \cdot (x_{i[y_2 \wedge y_3]} - \mu'_k) \cdot (x_{i[y_2 \wedge y_3]} - \mu'_k)^T
 \end{aligned}$$

Considering $N = \sum_k N_k$, we can also update the priors:

$$\pi'_k = \frac{N_k}{N}$$

We can now update the values for both clusters using the previous equations:

$$N_1 = \sum_i \gamma_{1,i} = \gamma_{1,1} + \gamma_{1,2} + \gamma_{1,3} + \gamma_{1,4} = 1.54467$$

$$N_2 = \sum_i \gamma_{2,i} = \gamma_{2,1} + \gamma_{2,2} + \gamma_{2,3} + \gamma_{2,4} = 2.45533$$

Cluster 1 Updates

$$p'_1 = \frac{1}{N_1} \sum_i \gamma_{1,i} \cdot x_{i[y_1]} = \frac{\gamma_{1,1} \cdot 1 + \gamma_{1,2} \cdot 0 + \gamma_{1,3} \cdot 0 + \gamma_{1,4} \cdot 1}{1.54467} = 0.23404$$

$$\mu'_1 = \frac{1}{N_1} \sum_i \gamma_{1,i} \cdot x_{i[y_2 \wedge y_3]} = \frac{\gamma_{1,1} \cdot \begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} + \gamma_{1,2} \cdot \begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} + \gamma_{1,3} \cdot \begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} + \gamma_{1,4} \cdot \begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix}}{1.54467} = \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix}$$

$$\begin{aligned}
 \Sigma'_1 &= \frac{1}{N_1} \sum_i \gamma_{1,i} \cdot (x_{i[y_2 \wedge y_3]} - \mu'_1) \cdot (x_{i[y_2 \wedge y_3]} - \mu'_1)^T \\
 &= \frac{1}{1.54467} \times \left[\gamma_{1,1} \cdot \left(\begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right)^T \right. \\
 &\quad + \gamma_{1,2} \cdot \left(\begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right)^T \\
 &\quad \left. + \gamma_{1,3} \cdot \left(\begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right)^T \right]
 \end{aligned}$$

$$\begin{aligned}
& + \gamma_{1,4} \cdot \left(\begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix} - \begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix} \right)^T \Big] \\
& = \begin{pmatrix} 0.14137 & -0.10541 \\ -0.10541 & 0.09605 \end{pmatrix}
\end{aligned}$$

$$\pi'_1 = \frac{N_1}{N} = \frac{N_1}{N_1 + N_2} = \frac{1.54467}{1.54467 + 2.45533} = 0.38617$$

Cluster 2 Updates

$$p'_2 = \frac{1}{N_2} \sum_i \gamma_{2,i} \cdot x_{i[y_1]} = \frac{\gamma_{2,1} \cdot 1 + \gamma_{2,2} \cdot 0 + \gamma_{2,3} \cdot 0 + \gamma_{2,4} \cdot 1}{2.45533} = 0.66732$$

$$\mu'_2 = \frac{1}{N_2} \sum_i \gamma_{2,i} \cdot x_{i[y_2 \wedge y_3]} = \frac{\gamma_{2,1} \cdot \begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} + \gamma_{2,2} \cdot \begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} + \gamma_{2,3} \cdot \begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} + \gamma_{2,4} \cdot \begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix}}{2.45533} = \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix}$$

$$\begin{aligned}
\Sigma'_2 &= \frac{1}{N_2} \sum_i \gamma_{2,i} \cdot (x_{i[y_2 \wedge y_3]} - \mu'_2) \cdot (x_{i[y_2 \wedge y_3]} - \mu'_2)^T \\
&= \frac{1}{2.45533} \times \left[\gamma_{2,1} \cdot \left(\begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.6 \\ 0.1 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right)^T \right. \\
&\quad + \gamma_{2,2} \cdot \left(\begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} -0.4 \\ 0.8 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right)^T \\
&\quad + \gamma_{2,3} \cdot \left(\begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.2 \\ 0.5 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right)^T \\
&\quad \left. + \gamma_{2,4} \cdot \left(\begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right) \cdot \left(\begin{pmatrix} 0.4 \\ -0.1 \end{pmatrix} - \begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix} \right)^T \right] \\
&= \begin{pmatrix} 0.10829 & -0.08865 \\ -0.08865 & 0.10412 \end{pmatrix}
\end{aligned}$$

$$\pi'_2 = \frac{N_2}{N} = \frac{N_2}{N_1 + N_2} = \frac{2.45533}{1.54467 + 2.45533} = 0.61383$$

3. Evaluate the log likelihood

Since we are only performing one epoch of the EM clustering algorithm, we can skip this step.

4. Conclusion

After performing one epoch of the EM clustering algorithm, we end up with the following updated parameters for each cluster:

Cluster	p'	μ'	Σ'	π'
Cluster 1	0.23404	$\begin{pmatrix} 0.02651 \\ 0.50713 \end{pmatrix}$	$\begin{pmatrix} 0.14137 & -0.10541 \\ -0.10541 & 0.09605 \end{pmatrix}$	0.38617
Cluster 2	0.66732	$\begin{pmatrix} 0.30914 \\ 0.21042 \end{pmatrix}$	$\begin{pmatrix} 0.10829 & -0.08865 \\ -0.08865 & 0.10412 \end{pmatrix}$	0.61383

Table 2: Updated parameters for the 2 clusters

2. **Given the new observation, $x_{new} = [1 \ 0.3 \ 0.7]^T$, determine the cluster memberships (posteriors).**

As per the *FAQ*, we will be using the updated values obtained in exercise 1.

Using the equation on (3), we can compute the value of $P(y_2, y_3|c_k)$ for the new observation:

$$P(y_2, y_3|c_1) = \mathcal{N}(x_{new}|u'_1, \Sigma'_1) \approx 0.02708$$

$$P(y_2, y_3|c_2) = \mathcal{N}(x_{new}|u'_2, \Sigma'_2) \approx 0.06843$$

Now, by using the equation on , we can compute the posteriors:

$$\begin{aligned}
P(c_1|x_{new}) &= \frac{P(y_1|c_1)P(y_2, y_3|c_1)P(c_1)}{P(y_1)P(y_2, y_3)} \\
&= \frac{0.23404 \cdot 0.02708 \cdot 0.38617}{0.23404 \cdot 0.02708 \cdot 0.38617 + 0.66732 \cdot 0.06843 \cdot 0.6137} \\
&\approx 0.08029 \\
P(c_2|x_{new}) &= \frac{P(y_1|c_2)P(y_2, y_3|c_2)P(c_2)}{P(y_1)P(y_2, y_3)} \\
&= \frac{0.66732 \cdot 0.06843 \cdot 0.6137}{0.23404 \cdot 0.02708 \cdot 0.38617 + 0.66732 \cdot 0.06843 \cdot 0.6137} \\
&\approx 0.91971
\end{aligned}$$

3. **Performing a hard assignment of observations to clusters under a ML assumption, identify the silhouette of both clusters under a Manhattan distance.**

As per the *FAQ*, we will be using the updated values obtained in exercise 1.

Firstly, we need to calculate the updated posteriors in a similar manner to our previous calculations. For the sake of simplification, we will provide the resulting posteriors directly:

Cluster	$P(c_k x_1)$	$P(c_k x_2)$	$P(c_k x_3)$	$P(c_k x_4)$
Cluster 1	0.13297	0.89978	0.66578	0.01774
Cluster 2	0.86703	0.10022	0.33422	0.98225

Table 3: Updated posteriors for the 2 clusters

Based on the calculated posteriors, we can infer that x_1 and x_4 belong in cluster 2, while x_2 and x_3 are assigned to cluster 1.

The Manhattan distance is given by the following equation:

$$d(P, Q) = |x_2 - x_1| + |y_2 - y_1| + |z_2 - z_1| \quad (4)$$

And the silhouette is given by;

$$S(i) = \frac{b(i) - a(i)}{\max\{a(i), b(i)\}} \quad (5)$$

By replacing the values on the equation (5), we get the following values:

$$S(x_1) = 0.82222$$

$$S(x_2) = 0.66667$$

$$S(x_3) = 0.49999$$

$$S(x_4) = 0.82222$$

Therefore the values of the silhouette for the clusters are:

$$S(c_1) = \frac{S(x_2) + S(x_3)}{2} = 0.58333$$

$$S(c_2) = \frac{S(x_1) + S(x_4)}{2} = 0.82222$$

4. **Knowing the purity of the clustering solution is 0.75, identify the number of possible classes (ground truth).**

2 ou 3

Part II: Programming and critical analysis

Recall the `column_diagnosis.arff` dataset from previous homeworks. For the following exercises, normalize the data using sklearn's `MinMaxScaler`.

1. **Using sklearn, apply k -means clustering fully unsupervisedly on the normalized data with $k \in \{2, 3, 4, 5\}$ (random = 0 and remaining parameters as default). Assess the silhouette and purity of the produced solutions.**

Gonçalo

2. **Consider the application of PCA after the data normalization:**

- (a) **Identify the variability explained by the top two principal components.**

Raquel

- (b) **For each one of these two components, sort the input variables by relevance by inspecting the absolute weights of the linear projection.**

Raquel

3. **Visualize side-by-side the data using: i) the ground diagnoses, and ii) the *previously* learned $k = 3$ clustering solution. To this end, projected the normalized data onto a 2-dimensional data space using PCA and then color observations using the reference and cluster annotations.**

Raquel

4. **Considering the results from questions (1) and (3), identify two ways on how clustering can be used to characterize the population of ill and healthy individuals.**

Raquel