

* Google's Deep Mind (Paper)

→ Weights & Biases (WANDB)

→ 10 class classification problem (single label)

→ Throw away ground truth

→ Assign random classes

When we train, what we will get?

F1 validation → 10%

F1 training → (100%)

→ If we mislabel only 50% of labels:

F1 validation - (70%)

→ Never look at Accuracy in train dataset.

21/02/25

Principle Component Analysis (PCA)

→ Dimensionality Reduction

→ Linear

Algorithm



2D data

↓
1D data

→ project into one direction

$$U^T X_{d \times N}$$

$$1 \times 2 \times 2 \times N$$

$$1 \times 1000 \times 1000 \times N$$

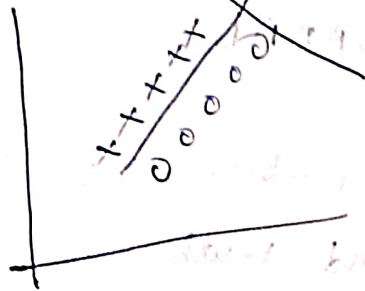
→ We need to project to vector U , after computing
Variance should be maximized.

$$\max_{U_1} (\text{var}(U_1^T X))$$

(Maximize Variance of projected data)

→ PCA doesn't work always

Ex:-



(XOR)

→ If the many features are linearly dependent, PCA will make it to one vector.

$$\text{variance} = E((\vec{x} - \vec{\mu})(\vec{x} - \vec{\mu})^T)$$

$$\begin{bmatrix} x_1 - \mu & x_2 - \mu & \dots & x_n - \mu \end{bmatrix} \begin{bmatrix} x_1 - \mu \\ x_2 - \mu \\ \vdots \\ x_n - \mu \end{bmatrix}$$

$$\text{Covariance (S)} = E \left[(X - M) (X - M)^T \right]$$

$$\begin{bmatrix} x_0 & x_1 & \dots & x_N \\ x'_0 & x'_1 & \dots & x'_N \\ x''_0 & x''_1 & \dots & x''_N \\ \vdots & \vdots & \ddots & \vdots \\ x_d & x'_d & \dots & x_N \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix} \begin{bmatrix} u_0 & u_1 & \dots & u_N \\ u'_0 & u'_1 & \dots & u'_N \\ u''_0 & u''_1 & \dots & u''_N \\ \vdots & \vdots & \ddots & \vdots \\ u_d & u'_d & \dots & u_N \end{bmatrix}$$

$[d \times N] \quad [d \times 1] \quad [d \times N]$

$$\text{cov}(X, Y) = \frac{1}{N} \sum (X_i - \mu_X)(Y_i - \mu_Y)$$

$$\begin{bmatrix} x_0 - \mu_0 & x_1 - \mu_1 & \dots & x_N - \mu_N \\ x'_0 - \mu'_0 & x'_1 - \mu'_1 & \dots & x'_N - \mu'_N \\ x''_0 - \mu''_0 & x''_1 - \mu''_1 & \dots & x''_N - \mu''_N \\ \vdots & \vdots & \ddots & \vdots \\ x_d - \mu_d & x'_d - \mu'_d & \dots & x_N - \mu_N \end{bmatrix} \begin{bmatrix} x_0 - \mu_0 & x_1 - \mu_1 & \dots & x_N - \mu_N \\ x'_0 - \mu'_0 & x'_1 - \mu'_1 & \dots & x'_N - \mu'_N \\ x''_0 - \mu''_0 & x''_1 - \mu''_1 & \dots & x''_N - \mu''_N \\ \vdots & \vdots & \ddots & \vdots \\ x_d - \mu_d & x'_d - \mu'_d & \dots & x_N - \mu_N \end{bmatrix}$$

$[d \times N] \quad [d \times N]$

solve

student	Phy	chem
A	50	45
B	40	85
C	90	80
	<u> </u>	<u> </u>
	mean = 60	70

$$\begin{bmatrix} \cdot \\ \cdot \\ \cdot \end{bmatrix}$$

$\max_{u_1} (\text{var}(u_1^T x))$

$$\begin{aligned} \text{var}(u_1^T x) &= E \left[[u_1^T x - E(u_1^T x)] [u_1^T x - E(u_1^T x)]^T \right] \\ &= E \left[(u_1^T x - u_1^T \mu) (u_1^T x - u_1^T \mu)^T \right] \end{aligned}$$

$\because E[x] = \mu$
 $u_1^T \rightarrow \text{scalar}$

$$\begin{aligned} &= u_1^T E[(x - \mu)(x - \mu)^T] u_1 \\ &= u_1^T S u_1 \quad (\text{quadratic function in } u) \end{aligned}$$

↓
Can we maximize this?

$u_1 \rightarrow$ is direction unit vector } we can get infinite val

We need to put a constraint

$\text{var}(u_1^T x) = \max_{u_1} (u_1^T S u_1) \text{ s.t. } u_1^T u_1 = 1$

Lagrange Multiplier

maximizing

this equals to,

$$\max_{u_1} (u_1^T S u_1 - \lambda (u_1^T u_1 - 1))$$

Now differentiate with respect to u_1

$$S u_1 - \lambda u_1 = 0$$

$$S u_1 = \lambda u_1$$

We want to maximize $u_1^T S u_1$

maximize $u_1^T \lambda u_1$

max (λ)

$$\boxed{u_1^T u_1 = 1}$$

- compute covariance matrix S of given data
- " all eigen values & vectors of S
(singular value decomposition)

for $d \times d \rightarrow$ we will get d eigen values & d eigen vectors

from $d \rightarrow 1$ take first largest eigen value and pick corresponding eigen vector

$d \rightarrow 10$ take first 10 " " "

$$V^T \times$$

$$10 \times 1000 \quad 1000 \times N$$

→ First eigen value first principle component vector

→

Drawback

① → Linear algorithm

To how many dimensions should we reduce?

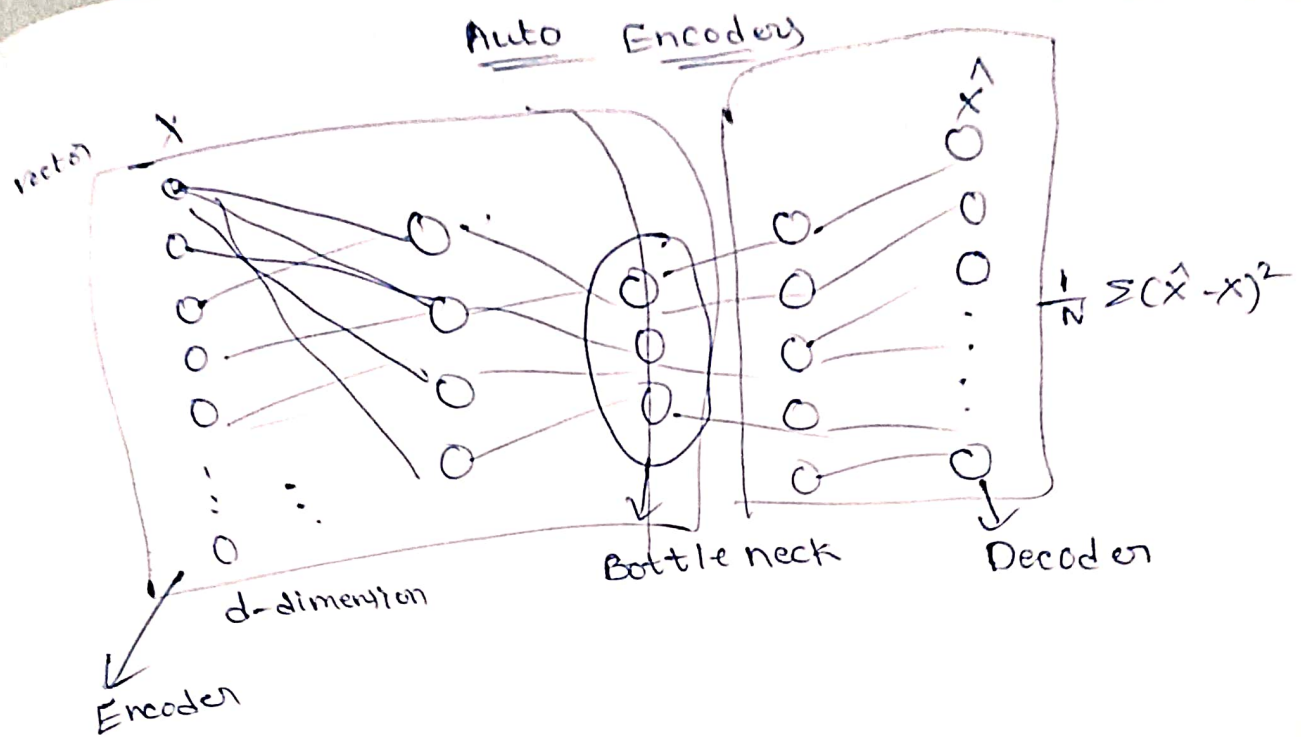
$$\frac{\sum_{i=1}^k \lambda_i}{\sum_{i=1}^d \lambda_i}$$

Pick k which gives 95% ratio
(heuristic)

② Task dependent

Auto Encoder

t-sne : To use only if we want visualize the data and not for dimensionality reduction.



Applications

- Dimensionality reduction (For non-linear) also
- Representation (For nearest neighbour)
- Encryption
- MAST Auto Encoders are scalable vision learners
- Denoising Auto Encoders
- Predicting missing data
- RGB data
- Translation network