

```

<!DOCTYPE html><html><head>
  <title>lecturenotesul</title>
  <meta charset="utf-8">
  <meta name="viewport" content="width=device-width, initial-
scale=1.0">

  <script type="text/x-mathjax-config">
    MathJax.Hub.Config({"extensions":["tex2jax.js"],"jax":
["input/TeX","output/HTML-CSS"],"messageStyle":"none","tex2jax":
{"processEnvironments":false,"processEscapes":true,"inlineMath":
[["$","$"],["$\\(","\\)"]],"displayMath":["$\\$","\\$"],["$\\
","\\$"]}], "TeX":{"extensions":
["AMSmath.js","AMSsymbols.js","noErrors.js","noUndefined.js"]},"HTML-
CSS":{"availableFonts":["TeX"]}});
  </script>
  <script type="text/javascript" async
src="file:///Users/samuel/.vscode/extensions/shd101wyy.markdown-
preview-enhanced-
0.5.13/node_modules/@shd101wyy/mume/dependencies/mathjax/MathJax.js"
charset="UTF-8"></script>

  <style>
    /**
    * prism.js Github theme based on GitHub's theme.
    * @author Sam Clarke
    */
code[class*="language-"],
pre[class*="language-"] {
  color: #333;
  background: none;
  font-family: Consolas, "Liberation Mono", Menlo, Courier, monospace;
  text-align: left;
  white-space: pre;
  word-spacing: normal;
  word-break: normal;
  word-wrap: normal;
  line-height: 1.4;

  -moz-tab-size: 8;
  -o-tab-size: 8;
  tab-size: 8;

  -webkit-hyphens: none;
  -moz-hyphens: none;
  -ms-hyphens: none;
  hyphens: none;

```

```

}

/* Code blocks */
pre[class*="language-"] {
  padding: .8em;
  overflow: auto;
  /* border: 1px solid #ddd; */
  border-radius: 3px;
  /* background: #fff; */
  background: #f5f5f5;
}

/* Inline code */
:not(pre) > code[class*="language-"] {
  padding: .1em;
  border-radius: .3em;
  white-space: normal;
  background: #f5f5f5;
}

.token.comment,
.token.blockquote {
  color: #969896;
}

.token.cdata {
  color: #183691;
}

.token.doctype,
.token.punctuation,
.token.variable,
.token.macro.property {
  color: #333;
}

.token.operator,
.token.important,
.token.keyword,
.token.rule,
.token.builtin {
  color: #a71d5d;
}

.token.string,
.token.url,
.token.regex,
.token.attr-value {
  color: #183691;
}

.token.property,
.token.number,
.token.boolean,
.token.entity,
.token.atrule,
.token.constant,

```

```
.token.symbol,  
.token.command,  
.token.code {  
    color: #0086b3;  
}  
  
.token.tag,  
.token.selector,  
.token.prolog {  
    color: #63a35c;  
}  
  
.token.function,  
.token.namespace,  
.token.pseudo-element,  
.token.class,  
.token.class-name,  
.token.pseudo-class,  
.token.id,  
.token.url-reference .token.variable,  
.token.attr-name {  
    color: #795da3;  
}  
  
.token.entity {  
    cursor: help;  
}  
  
.token.title,  
.token.title .token.punctuation {  
    font-weight: bold;  
    color: #1d3e81;  
}  
  
.token.list {  
    color: #ed6a43;  
}  
  
.token.inserted {  
    background-color: #eaffea;  
    color: #55a532;  
}  
  
.token.deleted {  
    background-color: #ffecec;  
    color: #bd2c00;  
}  
  
.token.bold {  
    font-weight: bold;  
}  
  
.token.italic {  
    font-style: italic;  
}
```

```
/* JSON */
.language-json .token.property {
  color: #183691;
}

.language-markup .token.tag .token.punctuation {
  color: #333;
}

/* CSS */
code.language-css,
.language-css .token.function {
  color: #0086b3;
}

/* YAML */
.language-yaml .token.atrule {
  color: #63a35c;
}

code.language-yaml {
  color: #183691;
}

/* Ruby */
.language-ruby .token.function {
  color: #333;
}

/* Markdown */
.language-markdown .token.url {
  color: #795da3;
}

/* Makefile */
.language-makefile .token.symbol {
  color: #795da3;
}

.language-makefile .token.variable {
  color: #183691;
}

.language-makefile .token.builtin {
  color: #0086b3;
}

/* Bash */
.language-bash .token.keyword {
  color: #0086b3;
}

/* highlight */
pre[data-line] {
  position: relative;
  padding: 1em 0 1em 3em;
}
```

```

pre[data-line] .line-highlight-wrapper {
  position: absolute;
  top: 0;
  left: 0;
  background-color: transparent;
  display: block;
  width: 100%;
}

pre[data-line] .line-highlight {
  position: absolute;
  left: 0;
  right: 0;
  padding: inherit 0;
  margin-top: 1em;
  background: hsla(24, 20%, 50%, .08);
  background: linear-gradient(to right, hsla(24, 20%, 50%, .1) 70%,
hsla(24, 20%, 50%, 0));
  pointer-events: none;
  line-height: inherit;
  white-space: pre;
}

pre[data-line] .line-highlight:before,
pre[data-line] .line-highlight[data-end]:after {
  content: attr(data-start);
  position: absolute;
  top: .4em;
  left: .6em;
  min-width: 1em;
  padding: 0 .5em;
  background-color: hsla(24, 20%, 50%, .4);
  color: hsl(24, 20%, 95%);
  font: bold 65%/1.5 sans-serif;
  text-align: center;
  vertical-align: .3em;
  border-radius: 999px;
  text-shadow: none;
  box-shadow: 0 1px white;
}

pre[data-line] .line-highlight[data-end]:after {
  content: attr(data-end);
  top: auto;
  bottom: .4em;
}html body{font-family:"Helvetica Neue",Helvetica,"Segoe
UI",Arial,freesans,sans-serif;font-size:16px;line-
height:1.6;color:#333;background-color:#fff;overflow:initial;box-
sizing:border-box;word-wrap:break-word}html body>:first-child{margin-
top:0}html body h1,html body h2,html body h3,html body h4,html body
h5,html body h6{line-height:1.2;margin-top:1em;margin-
bottom:16px;color:#000}html body h1{font-size:2.25em;font-
weight:300;padding-bottom:.3em}html body h2{font-size:1.75em;font-
weight:400;padding-bottom:.3em}html body h3{font-size:1.5em;font-
weight:500}html body h4{font-size:1.25em;font-weight:600}html body
h5{font-size:1.1em;font-weight:600}html body h6{font-size:1em;font-
weight:600}html body h1,html body h2,html body h3,html body h4,html

```

```
body h5{font-weight:600}html body h5{font-size:1em}html body
h6{color:#5c5c5c}html body strong{color:#000}html body
del{color:#5c5c5c}html body a:not([href]){color:inherit;text-
decoration:none}html body a{color:#08c;text-decoration:none}html body
a:hover{color:#00a3f5;text-decoration:none}html body img{max-
width:100%}html body>p{margin-top:0;margin-bottom:16px;word-
wrap:break-word}html body>ul,html body>ol{margin-bottom:16px}html body
ul,html body ol{padding-left:2em}html body ul.no-list,html body ol.no-
list{padding:0;list-style-type:none}html body ul ul,html body ul
ol,html body ol ol,html body ol ul{margin-top:0;margin-bottom:0}html
body li{margin-bottom:0}html body li.task-list-item{list-
style:none}html body li>p{margin-top:0;margin-bottom:0}html body
.task-list-item-checkbox{margin:0 .2em .25em -1.8em;vertical-
align:middle}html body .task-list-item-
checkbox:hover{cursor:pointer}html body blockquote{margin:16px 0;font-
size:inherit;padding:0 15px;color:#5c5c5c;background-
color:#f0f0f0;border-left:4px solid #d6d6d6}html body
blockquote>:first-child{margin-top:0}html body blockquote>:last-
child{margin-bottom:0}html body hr{height:4px;margin:32px
0;background-color:#d6d6d6;border:0 none}html body table{margin:10px 0
15px 0;border-collapse:collapse;border-
spacing:0;display:block;width:100%;overflow:auto;word-
break:normal;word-break:keep-all}html body table th{font-
weight:bold;color:#000}html body table td,html body table
th{border:1px solid #d6d6d6;padding:6px 13px}html body
dl{padding:0}html body dl dt{padding:0;margin-top:16px;font-
size:1em;font-style:italic;font-weight:bold}html body dl dd{padding:0
16px;margin-bottom:16px}html body code{font-
family:Menlo,Monaco,Consolas,'Courier New',monospace;font-size:.85em
!important;color:#000;background-color:#f0f0f0;border-
radius:3px;padding:.2em 0}html body code::before,html body
code::after{letter-spacing:-0.2em;content:"\00a0"}html body
pre>code{padding:0;margin:0;font-size:.85em !important;word-
break:normal;white-space:pre;background:transparent;border:0}html body
.highlight{margin-bottom:16px}html body .highlight pre,html body
pre{padding:1em;overflow:auto;font-size:.85em !important;line-
height:1.45;border:#d6d6d6;border-radius:3px}html body .highlight
pre{margin-bottom:0;word-break:normal}html body pre code,html body pre
tt{display:inline;max-
width:initial;padding:0;margin:0;overflow:initial;line-
height:inherit;word-wrap:normal;background-
color:transparent;border:0}html body pre code:before,html body pre
tt:before,html body pre code:after,html body pre
tt:after{content:normal}html body p,html body blockquote,html body
ul,html body ol,html body dl,html body pre{margin-top:0;margin-
bottom:16px}html body kbd{color:#000;border:1px solid #d6d6d6;border-
bottom:2px solid #c7c7c7;padding:2px 4px;background-
color:#f0f0f0;border-radius:3px}@media print{html body{background-
color:#fff}html body h1,html body h2,html body h3,html body h4,html
body h5,html body h6{color:#000;page-break-after:avoid}html body
blockquote{color:#5c5c5c}html body pre{page-break-inside:avoid}html
body table{display:table}html body img{display:block;max-
width:100%;max-height:100%}html body pre,html body code{word-
wrap:break-word;white-space:pre}}.markdown-
preview{width:100%;height:100%;box-sizing:border-box}.markdown-preview
.pagebreak,.markdown-preview .newpage{page-break-
before:always}.markdown-preview pre.line-
```

```

numbers{position:relative;padding-left:3.8em;counter-
reset:linenumber}.markdown-preview pre.line-
numbers>code{position:relative}.markdown-preview pre.line-numbers
.line-numbers-rows{position:absolute;pointer-events:none;top:1em;font-
size:100%;left:0;width:3em;letter-spacing:-1px;border-right:1px solid
#999;-webkit-user-select:none;-moz-user-select:none;-ms-user-
select:none;user-select:none}.markdown-preview pre.line-numbers .line-
numbers-rows>span{pointer-events:none;display:block;counter-
increment:linenumber}.markdown-preview pre.line-numbers .line-numbers-
rows>span:before{content:counter(linenumber);color:#999;display:block;
padding-right:.8em;text-align:right}.markdown-preview .mathjax-exps
.MathJax_Display{text-align:center !important}.markdown-
preview:not([for="preview"]) .code-chunk .btn-
group{display:none}.markdown-preview:not([for="preview"]) .code-chunk
.status{display:none}.markdown-preview:not([for="preview"]) .code-
chunk .output-div{margin-bottom:16px}.scrollbar-style::-webkit-
scrollbar{width:8px}.scrollbar-style::-webkit-scrollbar-track{border-
radius:10px;background-color:transparent}.scrollbar-style::-webkit-
scrollbar-thumb{border-radius:5px;background-
color:rgba(150,150,150,0.66);border:4px solid
rgba(150,150,150,0.66);background-clip:content-box}html
body[for="html-export"]:not([data-presentation-mode])
{position:relative;width:100%;height:100%;top:0;left:0;margin:0;paddin
g:0;overflow:auto}html body[for="html-export"]:not([data-presentation-
mode]) .markdown-preview{position:relative;top:0}@media screen and
(min-width:914px){html body[for="html-export"]:not([data-presentation-
mode]) .markdown-preview{padding:2em calc(50% - 457px + 2em)}}@media
screen and (max-width:914px){html body[for="html-export"]:not([data-
presentation-mode]) .markdown-preview{padding:2em}}@media screen and
(max-width:450px){html body[for="html-export"]:not([data-presentation-
mode]) .markdown-preview{font-size:14px !important;padding:1em}}@media
print{html body[for="html-export"]:not([data-presentation-mode])
#sidebar-toc-btn{display:none}}html body[for="html-export"]:not([data-
presentation-mode]) #sidebar-toc-
btn{position:fixed;bottom:8px;left:8px;font-
size:28px;cursor:pointer;color:inherit;z-index:99;width:32px;text-
align:center;opacity:.4}html body[for="html-export"]:not([data-
presentation-mode])[html-show-sidebar-toc] #sidebar-toc-
btn{opacity:1}html body[for="html-export"]:not([data-presentation-
mode])[html-show-sidebar-toc] .md-sidebar-
toc{position:fixed;top:0;left:0;width:300px;height:100%;padding:32px 0
48px 0;font-size:14px;box-shadow:0 0 4px rgba(150,150,150,0.33);box-
sizing:border-box;overflow:auto;background-color:inherit}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .md-sidebar-toc::-webkit-scrollbar{width:8px}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .md-sidebar-toc::-webkit-scrollbar-track{border-
radius:10px;background-color:transparent}html body[for="html-
export"]:not([data-presentation-mode])[html-show-sidebar-toc] .md-
sidebar-toc::-webkit-scrollbar-thumb{border-radius:5px;background-
color:rgba(150,150,150,0.66);border:4px solid
rgba(150,150,150,0.66);background-clip:content-box}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .md-sidebar-toc a{text-decoration:none}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .md-sidebar-toc ul{padding:0 1.6em;margin-top:.8em}html
body[for="html-export"]:not([data-presentation-mode])[html-show-

```

```

sidebar-toc] .md-sidebar-toc li{margin-bottom:.8em}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .md-sidebar-toc ul{list-style-type:none}html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .markdown-preview{left:300px;width:calc(100% -
300px);padding:2em calc(50% - 457px - 150px);margin:0;box-
sizing:border-box}@media screen and (max-width:1274px){html
body[for="html-export"]:not([data-presentation-mode])[html-show-
sidebar-toc] .markdown-preview{padding:2em}}@media screen and (max-
width:450px){html body[for="html-export"]:not([data-presentation-
mode])[html-show-sidebar-toc] .markdown-preview{width:100%}}html
body[for="html-export"]:not([data-presentation-mode]):not([html-show-
sidebar-toc]) .markdown-
preview{left:50%;transform:translateX(-50%)}html body[for="html-
export"]:not([data-presentation-mode]):not([html-show-sidebar-toc])
.md-sidebar-toc{display:none}
/* Please visit the URL below for more information: */
/* https://shdl01lwy.github.io/markdown-preview-
enhanced/#/customize-css */
.markdown-preview.markdown-preview h1,
.markdown-preview.markdown-preview h2,
.markdown-preview.markdown-preview h3,
.markdown-preview.markdown-preview h4,
.markdown-preview.markdown-preview h5,
.markdown-preview.markdown-preview h6 {
    font-weight: bolder;
    text-decoration-line: underline;
}

</style>
</head>
<body for="html-export">
    <div class="mume markdown-preview ">
        <h1 class="mume-header" id="unsupervised-learning">Unsupervised
Learning</h1>

<h2 class="mume-header" id="examples-of-unsupervised-
learning">Examples of Unsupervised Learning</h2>

<ul>
<li>Compared to Supervised Learning, Unsupervised learning deals with
data with no specific target variable / ground truth
<ul>
<li>The lack of &quot;ground truth&quot; means we don&apos;t have a
measurement of &quot;accuracy&quot;, or precision / recall, or R-
squared</li>
</ul>
</li>
<li>Market Basket Analysis</li>
<li>Spotify Music Recommendation</li>
<li>Customer Segmentation (Clustering)</li>
<li>Anomaly Transactions (Anomaly Detection)
<ul>
<li>We don&apos;t know if a transaction is from a stolen credit card
or has fraudulent intents until after the fact (post-investigation)
</li>
</ul>
</li>
</ul>

```



```
</li>
<li>Text auto-completion</li>
<li>Dimensionality Reduction
<ul>
<li>Today we live in an era of &quot;big data&quot;;, almost everything
around us are getting larger in dimensionality</li>
<li>Curse of dimensionality</li>
</ul>
</li>
</ul>
<h2 class="mume-header" id="dimensionality-reduction">Dimensionality
Reduction</h2>
```

```
<ul>
<li>
<p>To reduce dimensions, we can do one of two things:</p>
<ol>
<li>Feature Selection
<ul>
<li>Eliminate any features that are not highly predictive, elimiate
highly correlated variables</li>
<li>Examples: Stepwise backward elimination, remove near zero
variance</li>
</ul>
</li>
<li>Principal Components
<ul>
<li>Doesn&apos;t eliminate any features; It merely summarizes the
features in new dimensions (this seeks to retain as much information
as possible using as little dimensions as possible)</li>
</ul>
</li>
</ol>
</li>
<li>
<p>In the case of dimensionality reduction, variance is our
information (the more variance we can pack into our principal
components, the better); Correlation is redundancy (the less
correlation, the better)</p>
<ul>
<li>If Body fat percentage can accurately predict BMI (body mass
index) because both are highly correlated, then storing both variables
are &quot;redundant&quot;. We can use one to predict the other</li>
</ul>
</li>
<li>
<p>Fundamentals of linear algebra: scalar, vector and matrix. A scalar
when acted on the vector, only scales the vector, does not change its
direction. A matrix, as a rule, when acted on a vector, changes the
direction and the scale of the vector.</p>
<ul>
<li>Exceptions: Identity matrix, rotation matrix, and another
exception</li>
<li>As a rule, for any given matrix there exists certain vectors where
the matrix can act on said vectors and do not change the vector&apos;s
direction but only scales it
</ul>
```

- We give these vectors names, we call them "eigenvectors", and the scalar "eigenvalues"

```
A <span class="token operator">&lt;-</span> matrix<span class="token punctuation">(</span><span class="token ellipsis">...</span><span class="token punctuation">)</span>
eigen<span class="token punctuation">(</span>A<span class="token punctuation">)</span><span class="token operator">$</span>vectors
eigen<span class="token punctuation">(</span>A<span class="token punctuation">)</span><span class="token operator">$</span>values
```

Principal Components in Practice

```
# are my variables in the same scale
modell <span class="token operator">&lt;-</span> prcomp<span class="token punctuation">(</span>data<span class="token punctuation">,</span> scale<span class="token operator">=</span><span class="token boolean">TRUE</span><span class="token punctuation">)</span>
plot<span class="token punctuation">(</span>modell<span class="token punctuation">)</span>
biplot<span class="token punctuation">(</span>modell<span class="token punctuation">)</span>
# learn to interpret the eigenvalues (% variance explained)
summary<span class="token punctuation">(</span>modell<span class="token punctuation">)</span>
```

You can also use the `FactoMineR` package:

```
library<span class="token punctuation">(</span><span class="token string">"FactoMineR"</span><span class="token punctuation">)</span>
model2 <span class="token operator">&lt;-</span> PCA<span class="token punctuation">(</span>data<span class="token punctuation">,</span> quali.sup<span class="token operator">=</span>c<span class="token punctuation">(</span><span class="token number">2</span><span class="token punctuation">,</span><span class="token number">4</span><span class="token punctuation">,</span><span class="token number">5</span><span class="token punctuation">)</span><span class="token operator">=</span> graph<span class="token operator">=</span><span class="token boolean">FALSE</span><span class="token punctuation">)</span>
plot<span class="token punctuation">(</span>model2<span class="token punctuation">,</span> choix<span class="token operator">=</span><span class="token string">"ind"</span><span class="token punctuation">,</span> habillage<span class="token operator">=</span><span class="token number">3</span><span class="token punctuation">,</span> select<span class="token operator">=</span>c<span class="token punctuation">(</span><span class="token string">"Okinawa"</span><span class="token punctuation">,</span><span class="token string">"Cesario"</span><span class="token punctuation">)</span><span class="token punctuation">)</span>
```

```
</span><span class="token punctuation"></span>
plot<span class="token punctuation"></span>model2<span class="token
punctuation">,</span> choix<span class="token operator">=</span><span
class="token string">&quot;ind&quot;</span><span class="token
punctuation">,</span> habillage<span class="token operator">=</span>
<span class="token number">3</span><span class="token punctuation">,</span>
</span> select<span class="token operator">=</span><span class="token
number">1</span><span class="token operator">:</span><span
class="token number">10</span><span class="token punctuation"></span>
plot<span class="token punctuation"></span>model2<span class="token
punctuation">,</span> choix<span class="token operator">=</span><span
class="token string">&quot;ind&quot;</span><span class="token
punctuation">,</span> habillage<span class="token operator">=</span>
<span class="token number">3</span><span class="token punctuation">,</span>
</span> select<span class="token operator">=</span><span class="token
string">&quot;contrib10&quot;</span><span class="token punctuation"></span>
</span>
plot<span class="token punctuation"></span>model2<span class="token
punctuation">,</span> choix<span class="token operator">=</span><span
class="token string">&quot;var&quot;</span><span class="token
punctuation"></span>
```

```
reconstructed <span class="token operator">&lt;-</span> reconst<span
class="token punctuation"></span>model2<span class="token
punctuation">,</span> ncp<span class="token operator">=</span><span
class="token number">4</span><span class="token punctuation"></span>
```

Principal components have a lot of other uses, among them:

- Anomaly Detection
- Embedding Projector by TensorFlow
- How it's used to visualize language models that are otherwise high-dimensional (elasticsearch example)

```
</div>
<div class="md-sidebar-toc"><ul>
<li><a href="#unsupervised-learning">Unsupervised Learning</a>
<ul>
<li><a href="#examples-of-unsupervised-learning">Examples of
Unsupervised Learning</a></li>
<li><a href="#dimensionality-reduction">Dimensionality Reduction</a>
<ul>
<li><a href="#principal-components-in-practice">Principal Components
in Practice</a></li>
</ul>
</li>
</ul>
</li>
</ul>
</div>
<a id="sidebar-toc-btn">&#x2261;</a>
```

```
<script>

var sidebarTOCBtn = document.getElementById('sidebar-toc-btn')
sidebarTOCBtn.addEventListener('click', function(event) {
  event.stopPropagation()
  if (document.body.hasAttribute('html-show-sidebar-toc')) {
    document.body.removeAttribute('html-show-sidebar-toc')
  } else {
    document.body.setAttribute('html-show-sidebar-toc', true)
  }
})
</script>
```

```
</body></html>
```