Semi-Supervised Locally Linear Embedding (SSLLE)

Application & Sensitivity Analysis of Critical Hyperparameters

0 AGENDA

- 1 Problem
- 2 Local graph-based manifold learning (LGML)
- 3 Techniques
 - 1 Unsupervised
 - 2 Semi-supervised SSLLE
 - 3 Challenges
- 4 Sensitivity analysis
 - 1 Setup
 - 2 Results
- 5 Discussion

1 PROBLEM MANIFOLD LEARNING

Situation. Rapidly increasing amount of data thanks to novel applications and data sources

Problem. High data dimensionality detrimental to

- → Model functionality
- \rightarrow Interpretability
- → Generalization ability

Manifold assumption. Data in high-dimensional observation space truly sampled from low-dimensional manifold



How to find a meaningful, structure-preserving embedding?

1 PROBLEM MANIFOLD LEARNING

Formal goal of manifold learning.

- ightarrow Given. Data $\mathcal{X}=(\mathbf{x}_1,\mathbf{x}_2,...,\mathbf{x}_N)$, with $\mathbf{x}_i\in\mathbb{R}^D\ \forall i\in\{1,2,...,N\}$ and $N,D\in\mathbb{N}$, supposedly lying on d-dimensional manifold \mathcal{M} $\Rightarrow \psi:\mathcal{M}\to\mathbb{R}^d$ with $d\ll D,d\in\mathbb{N}$ $\Rightarrow \mathcal{X}\sim\mathcal{M}\subset\mathbb{R}^D$
- ightarrow Goal. Find *d*-dimensional Euclidean representation $\Rightarrow \mathcal{Y} = (\mathbf{y}_1, \mathbf{y}_2, ..., \mathbf{y}_N)$, with $\mathbf{y}_i = \psi(\mathbf{x}_i) \in \mathbb{R}^d \ \forall i \in \{1, 2, ..., N\}$.

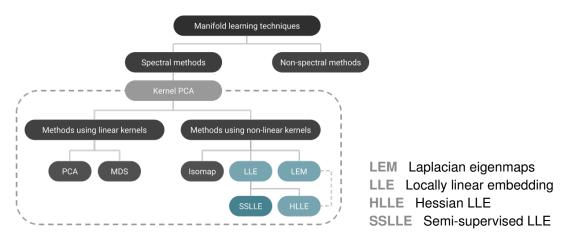




2 LGML

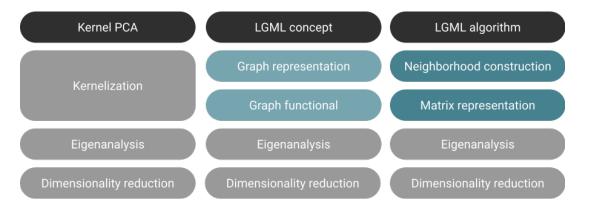
2 LGML TAXONOMY

Landscape. Various approaches, many of which may be translated into one another



2 LGML CONCEPT

Idea. Capture intrinsic geometry, find principal axes of variability, retain most salient ones



2 LGML CONCEPT

Graph representation. Constructing a skeletal model of the manifold in \mathbb{R}^D

Vertices. Given by observations **Edges.** Present between neighboring points

- \rightarrow Typically, k-neighborhoods
- Edge weights determined by nearness

Graph functional. Belief about intrinsic manifold properties at the heart of each method

- → Smoothness LEM
- Local linearity LLE SSLLE
- Curvature HLLE

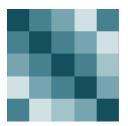


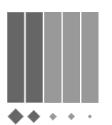
2 LGML CONCEPT

Eigenanalysis. Finding axes of variability in intrinsic manifold structure

- → Matrix representation of manifold properties
- → Assessment through eigenanalysis, yielding
 - → Directions of variability ⇒ eigenvectors
 - → Respective degrees of variability ⇒ eigenvalues

Dimensionality reduction. Projection into subspace spanned by *d* principal eigenvectors







3 TECHNIQUES

3.1 UNSUPERVISED LLE

3.2 SEMI-SUPERVISED SSLLE

3.3 CHALLENGES NEIGHBORHOOD RELATIONS

4 SENSITIVITY ANALYSIS

4.1 SETUP SCENARIOS

4.1 SETUP EVALUATION

4.2 RESULTS FOO

5 DISCUSSION

5 DISCUSSION FOO



