Semi-Supervised Locally Linear Embedding (SSLLE)

Application & Sensitivity Analysis of Critical Parameters

0 AGENDA

MANIFOLD LEARNING

Situation: rapidly increasing amount of data thanks to novel applications and data sources

Problem: high data dimensionality detrimental to

1. model functionality
2. interpretability

Manifold assumption: data in high-dimensional observation space truly sampled from low-dimensional manifold

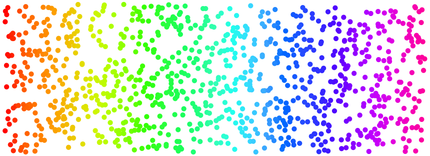
How to find a meaningful, structure-preserving embedding?

MANIFOLD LEARNING

Formal goal of manifold learning:

$\rightarrow$ **Given:** data $\mathcal{X} = (\boldsymbol{x}_1, \boldsymbol{x}_2, ..., \boldsymbol{x}_N)$, with $\boldsymbol{x}_i \in \mathbb{R}^D \; \forall i \in \{1, 2, ..., N\}$ and $N, D \in \mathbb{N}$, supposedly lying on d-dimensional manifold $\mathcal{M}$
$\Rightarrow \psi : \mathcal{M} \rightarrow \mathbb{R}^d$ with $d \ll D, d \in \mathbb{N}$
$\Rightarrow \mathcal{X} \sim \mathcal{M} \subset \mathbb{R}^D$

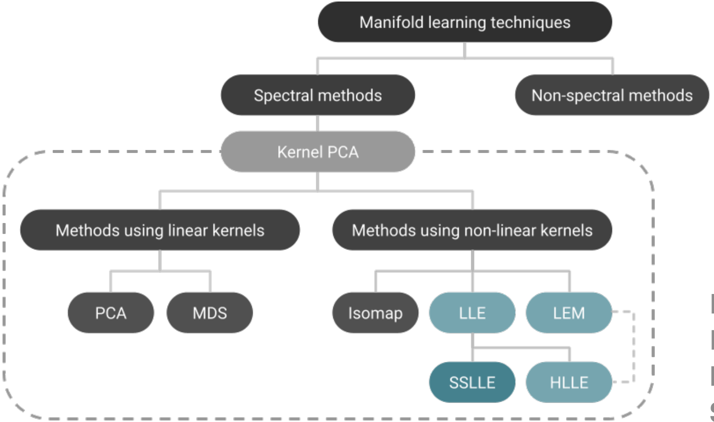
$\rightarrow$ **Goal:** find d-dimensional Euclidean representation
$\Rightarrow \mathcal{Y} = (\boldsymbol{y}_1, \boldsymbol{y}_2, ..., \boldsymbol{y}_N)$, with $\boldsymbol{y}_i = \psi(\boldsymbol{x}_i) \in \mathbb{R}^d \; \forall i \in \{1, 2, ..., N\}$.



2 LGML

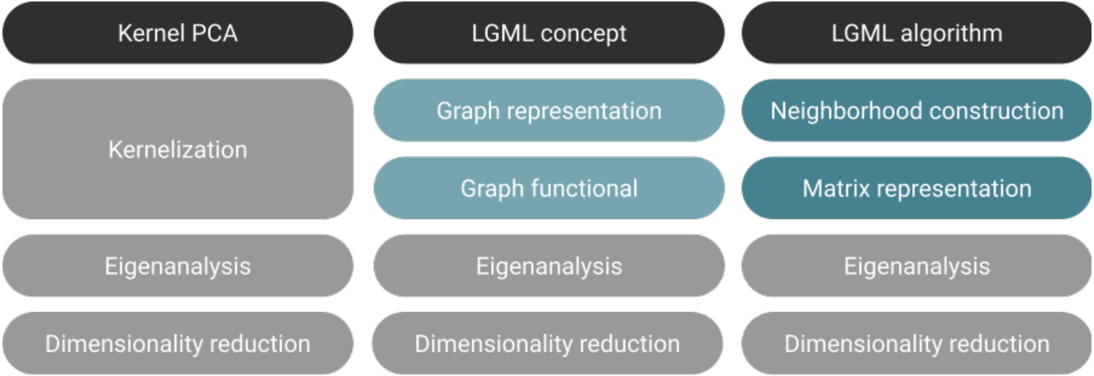
TAXONOMY

Landscape: various approaches, many of which may be translated into one another



LEM Laplacian eigenmaps
LLE locally linear embedding
HLLE Hessian LLE
SSLLE semi-supervised LLE

Idea: capture intrinsic geometry, find principal axes of variability, retain most salient ones



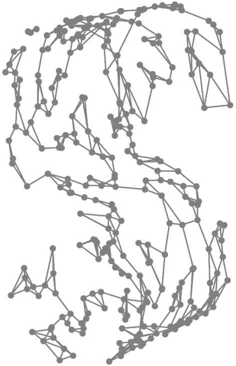
Achievements: non-linearity & locality

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
- $\rightarrow$ Edge weights determined by nearness



Graph functional: belief about intrinsic manifold properties at the heart of each method

- $\rightarrow$ Smoothness LEM
- $\rightarrow$ Curviness HLLE
- $\rightarrow$ Local linearity LLE SSLLE

3 TECHNIQUES

LEM

Proposal: Belkin and Niyogi (2001)

Idea: forcing nearby inputs to be mapped to nearby outputs

$\rightarrow$ Notion of smoothness in mapping function

$\rightarrow$ Second-order penalty on gradient

Solution: eigenanalysis of graph Laplacian $\boldsymbol{L}$

$\rightarrow$ Derived from weight matrix encoding nearness of inputs

$\rightarrow$ Discrete approximation of Laplace-Beltrami operator $\mathcal{L}(f)$

$\rightarrow$ Generalized eigenvalue problem

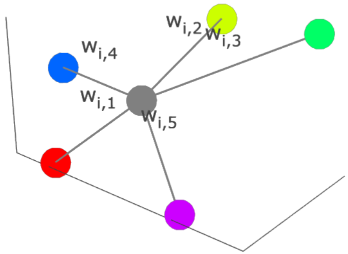
Solution: bottom $d + 1$ **eigenvectors**

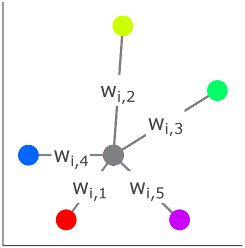
LLE

Proposal: Roweis and Saul (2000)

Idea: preserving locally linear reconstructions

- → Linear reconstruction of points in $\mathbb{R}^D$ by their neighbors
- → Reconstruction weights = topological properties
- → Neighborhood patches invariant to dimensionality reduction





3.1 UNSUPERVISED **LLE**

Reconstruction loss minimization: finding optimal reconstruction weights

$$\min_{\boldsymbol{W}} \varepsilon(\boldsymbol{W}) = \min_{\boldsymbol{W}} \sum_i \left\| \boldsymbol{x}_i - \sum_j w_{ij} \boldsymbol{x}_j \right\|^2, \quad \text{s.t. } \mathbf{1}^T \boldsymbol{w}_i = 1 \quad \forall i \in \{1, 2, ..., N\} \tag{1}$$

Embedding loss minimization: finding optimal embedding coordinates

$$\min_{\mathcal{Y}} \Phi(\mathcal{Y}) = \min_{\mathcal{Y}} \sum_i \left\| \boldsymbol{y}_i - \sum_j w_{ij} \boldsymbol{y}_j \right\|^2, \quad \text{s.t. } \frac{1}{N} \sum_i \boldsymbol{y}_i \boldsymbol{y}_i^T = \boldsymbol{I}, \quad \sum_i \boldsymbol{y}_i = \mathbf{0} \quad \forall i \in \{1, 2, ..., N\} \tag{2}$$

Eigenvalue problem: define $\boldsymbol{E} = (\boldsymbol{I} - \boldsymbol{W})^T (\boldsymbol{I} - \boldsymbol{W})$ and set $\tilde{\mathcal{Y}} = \mathcal{Y}^T$, such that

$$\min_{\tilde{\mathcal{Y}}} \mathit{trace}(\tilde{\mathcal{Y}}^T \boldsymbol{E} \tilde{\mathcal{Y}}), \quad \text{s.t. } \frac{1}{N} \tilde{\mathcal{Y}}^T \tilde{\mathcal{Y}} = \boldsymbol{I}, \quad \tilde{\mathcal{Y}}^T \mathbf{1} = \mathbf{0}. \tag{3}$$

Solution: bottom $d + 1$ eigenvectors

HLLE

Proposal: Donoho and Grimes (2003)

Idea: finding a truly linear mapping while preserving local isometry

$\rightarrow$ Notion of curviness in mapping function

$\rightarrow$ Second-order penalty on Hessian

$\rightarrow$ Strong convergence guarantees but rather complex computations

Solution: eigenanalysis of empirical Hessian functional $\mathcal{H}$

$\rightarrow$ Quadratic form of Hessian estimators in linear neighborhood patches

$\rightarrow$ Discrete approximation of continuous Hesssian functional $\mathscr{H}(f)$

$\rightarrow$ Null space problem

Solution: bottom $d + 1$ eigenvectors + scaling

SSLLE

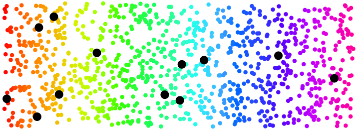
Proposal: Yang et al. (2006)

Problem: embedding found by unsupervised methods not always meaningful

Idea: improving LLE by use of prior knowledge

Semi-supervision: anchoring embedding at some prior points with known coordinates

- $\rightarrow$ More active than semi-supervised learning?
- $\rightarrow$ Information available or to be obtained by querying the oracle
- $\rightarrow$ Maximum information at little expense $\Rightarrow$ careful choice of prior points



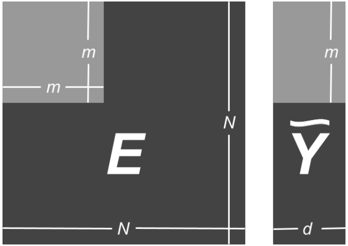
Types of prior information: exact vs inexact

$\rightarrow$ Level of confidence encoded in parameter β

Algorithmic impact: recall LLE eigenvalue problem

$$\min_{\tilde{\mathcal{Y}}} \textit{trace}(\tilde{\mathcal{Y}}^T \boldsymbol{E} \tilde{\mathcal{Y}}), \quad \text{s.t. } \frac{1}{N} \tilde{\mathcal{Y}}^T \tilde{\mathcal{Y}} = \boldsymbol{I}, \quad \tilde{\mathcal{Y}}^T \mathbf{1} = \mathbf{0}.$$

$\Rightarrow$ partitioning of $\boldsymbol{E}$ and $\tilde{\mathcal{Y}}$



Modified optimization problem: exact information

$$\min_{\tilde{\mathcal{Y}}_2} \begin{bmatrix} \tilde{\mathcal{Y}}_1 & \tilde{\mathcal{Y}}_2 \end{bmatrix} \begin{bmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{bmatrix} \begin{bmatrix} \tilde{\mathcal{Y}}_1^T \\ \tilde{\mathcal{Y}}_2^T \end{bmatrix} \tag{4}$$

$$\Leftrightarrow \tilde{\mathcal{Y}}_2^T = M_{22}^{-1} M_{12} \tilde{\mathcal{Y}}_1^T \tag{5}$$

Modified optimization problem: inexact information

$$\min_{\tilde{\mathcal{Y}}_1, \tilde{\mathcal{Y}}_2} \begin{bmatrix} \tilde{\mathcal{Y}}_1 & \tilde{\mathcal{Y}}_2 \end{bmatrix} \begin{bmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{bmatrix} \begin{bmatrix} \tilde{\mathcal{Y}}_1^T \\ \tilde{\mathcal{Y}}_2^T \end{bmatrix} + \beta \left\| \tilde{\mathcal{Y}}_1^T - \hat{\tilde{\mathcal{Y}}}_1^T \right\|_F^2 \tag{6}$$

$$\Leftrightarrow \begin{bmatrix} M_{11} + \beta \boldsymbol{I} & M_{12} \\ M_{21} & M_{22} \end{bmatrix} \begin{bmatrix} \tilde{\mathcal{Y}}_1^T \\ \tilde{\mathcal{Y}}_2^T \end{bmatrix} = \begin{bmatrix} \hat{\tilde{\mathcal{Y}}}_1^T \\ \mathbf{0} \end{bmatrix} \tag{7}$$

CRITICAL PARAMETERS

Choice of landmark points: basically, three options

1. Pre-existing prior information $\Rightarrow$ worst case: poor coverage
2. (Uniform) random sampling
3. Maximum coverage $\Rightarrow$ minimization of condition number $\kappa(M_{22})$

CRITICAL PARAMETERS

Number & location of prior points: utility of prior knowledge ANALYSIS

$\rightarrow$ Exploration vs labeling cost

Noise level: quality of prior knowledge ANALYSIS

$\rightarrow$ Support vs harm through prior knowledge

Confidence parameter: strength of belief in prior knowledge

$\rightarrow$ Rather robust

Further hyperparameters: also critical in unsupervised case

1. Intrinsic dimensionality
2. Neighborhood size
3. Regularization constant

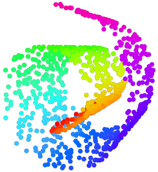
4 SENSITIVITY ANALYSIS

DATA

Data: two data sets, $N = 1000$ observations each

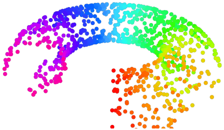
Swiss roll: *the* standard synthetic manifold

1. Sample $\boldsymbol{u}_1, \boldsymbol{u}_2 \sim U(0, 1)$ *iid* with $|\boldsymbol{u}_1| = |\boldsymbol{u}_1| = N$
2. Compute $\boldsymbol{t} = 1.5\pi(1 + 2\boldsymbol{u}_1)$ and $\boldsymbol{s} = 21\boldsymbol{u}_2$
3. $\mathcal{X}_{\text{swiss}} = \begin{bmatrix} \boldsymbol{x}_1 & \boldsymbol{x}_2 & \boldsymbol{x}_3 \end{bmatrix} = \begin{bmatrix} \boldsymbol{t}\cos\boldsymbol{t} & \boldsymbol{s} & \boldsymbol{t}\sin\boldsymbol{t} \end{bmatrix}$



Incomplete tire: examined in Yang et al. (2006)

1. Sample $\boldsymbol{u}_1, \boldsymbol{u}_2 \sim U(0, 1)$ *iid* with $|\boldsymbol{u}_1| = |\boldsymbol{u}_1| = N$
2. Compute $\boldsymbol{t} = \frac{5\pi}{3}\boldsymbol{u}_1$ and $\boldsymbol{s} = \frac{5\pi}{3}\boldsymbol{u}_2$
3. $\mathcal{X}_{\text{tire}} = \begin{bmatrix} \boldsymbol{x}_1 & \boldsymbol{x}_2 & \boldsymbol{x}_3 \end{bmatrix}$
   $= \begin{bmatrix} (3 + \cos\boldsymbol{s})\cos\boldsymbol{t} & (3 + \cos\boldsymbol{s})\sin\boldsymbol{t} & \sin\boldsymbol{s} \end{bmatrix}$



SCENARIOS

Sensitivity analysis I: landmark coverage $\times$ number of landmark points

$\rightarrow$ Landmark coverage $\in$ {poor, random, maximum}

$\rightarrow$ Number of landmark points $\in \{2, 4, 6, 8, 10, 12\}$

Sensitivity analysis II: noise level $\times$ number of landmark points

$\rightarrow$ Landmark coverage kept at optimal configuration

$\rightarrow$ Simulation of inexact prior information through additive Gaussian noise

$\rightarrow$ Corruption of landmark $\boldsymbol{p}$ as $\tilde{\boldsymbol{p}} = \boldsymbol{p} + \boldsymbol{\epsilon} = (p_t, p_s) + (\epsilon_t, \epsilon_s)$
with $\epsilon_i \sim N(0, (\alpha \cdot s_i)^2)$ *iid*, scaled by empirical variance s_i, $i \in \{t, s\}$

$\rightarrow$ Noise level $\alpha \in \{0.1, 0.5, 1.0, 3.0\}$

$\rightarrow$ Number of landmark points $\in \{2, 4, 6, 8, 10, 12\}$

EVALUATION

Evaluation criterion: AUC(R_{NX}) (Kraemer et al. (2019), Lueks et al. (2011))

$\rightarrow$ Area under the R_{NX} curve

$\rightarrow$ Based on co-ranking matrix

Co-ranking matrix: comparing distance ranks in observation & embedding spaces

$\rightarrow$ Rank distance matrices $(r)_{ij}^{\text{obs}}, (r)_{ij}^{\text{emb}} \in \mathbb{R}^{N \times N}$

$\rightarrow$ Co-ranking matrix $\boldsymbol{Q} = (q)_{\ell m} \in \mathbb{R}^{N \times N}$ with $q_{\ell m} = \left| \{(i, j) : r_{ij}^{\text{emb}} = \ell \wedge r_{ij}^{\text{obs}} = m\} \right|$

$\rightarrow$ Interpretation:

1. All non-zero entries on diagonal $\Rightarrow$ optimal embedding
2. Most non-zero entries on upper triangle $\Rightarrow$ close points torn apart
3. Most non-zero entries on lower triangle $\Rightarrow$ faraway points collapsed

EVALUATION

Co-ranking-based metrics:

→ Number of points remaining in k-neighborhood after projection:

$$Q_{NX}(k) = \frac{1}{kN} \sum_{\ell=1}^{k} \sum_{m=1}^{k} q_{\ell m}$$

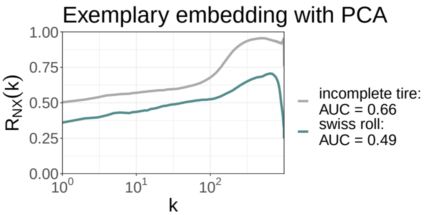
→ $$R_{NX}(k) = \frac{(N-1)Q_{NX}(k) - k}{N - 1 - k}$$

AUC measure:

→ $$\mathrm{AUC}(R_{NX}) = \frac{\sum_{k=1}^{N-2} R_{NX}(k)}{\sum_{k=1}^{N-2} 1/k} \in [0, 1]$$

→ Interpretation:

1. $\mathrm{AUC}(R_{NX}) = 0 \Rightarrow$ random embedding
2. $\mathrm{AUC}(R_{NX}) = 1 \Rightarrow$ optimal embedding

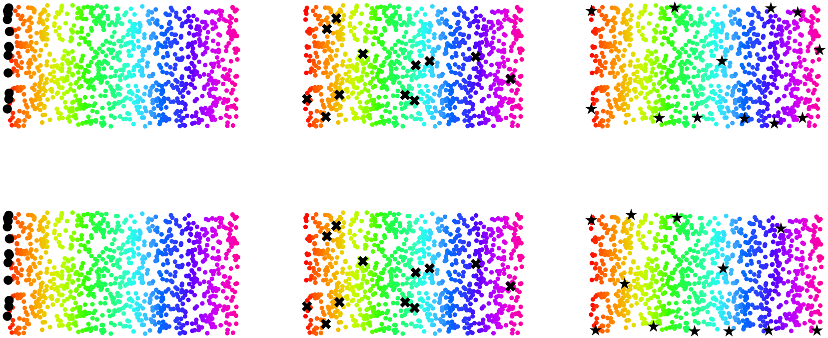


4.2 RESULTS SENSITIVITY ANALYSIS I

Key variation: poor, random, maximum coverage

Swiss roll

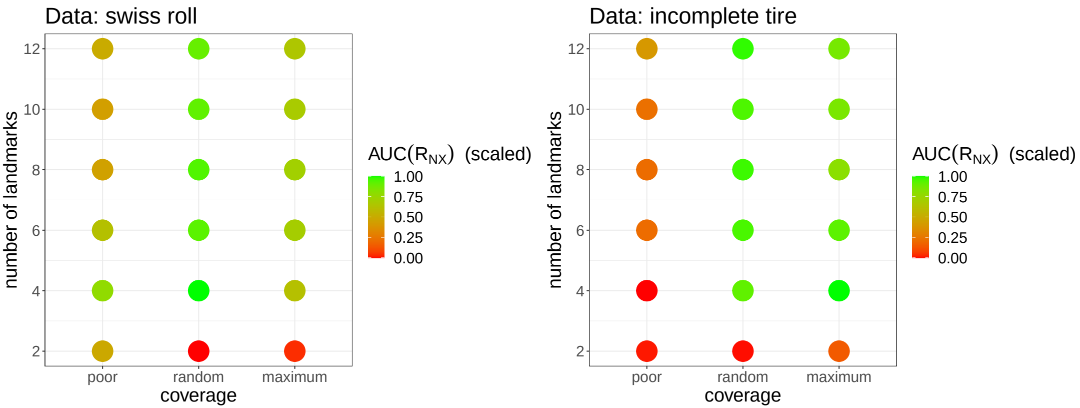
Incomplete tire



● poor coverage × random coverage ⋆ maximum coverage

4.2 RESULTS SENSITIVITY ANALYSIS I

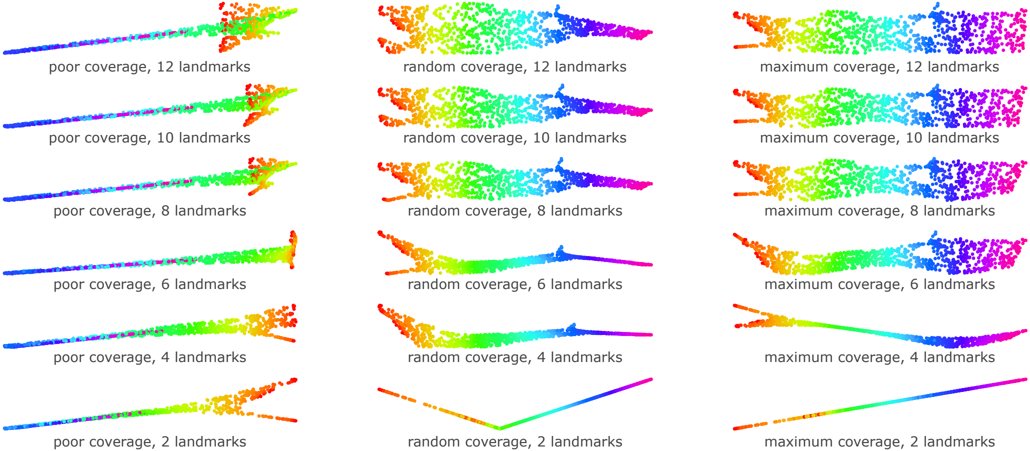
Quantitative results: seemingly better performance of random coverage



AUC(R_{NX}) has been scaled to take on a minimum of 0 and maximum of 1 in both figures for better visibility of differences.
Original scales: swiss roll – AUC$(R_{NX}) \in [0.2655, 0.4086]$, incomplete tire – AUC$(R_{NX}) \in [0.2772, 0.6231]$

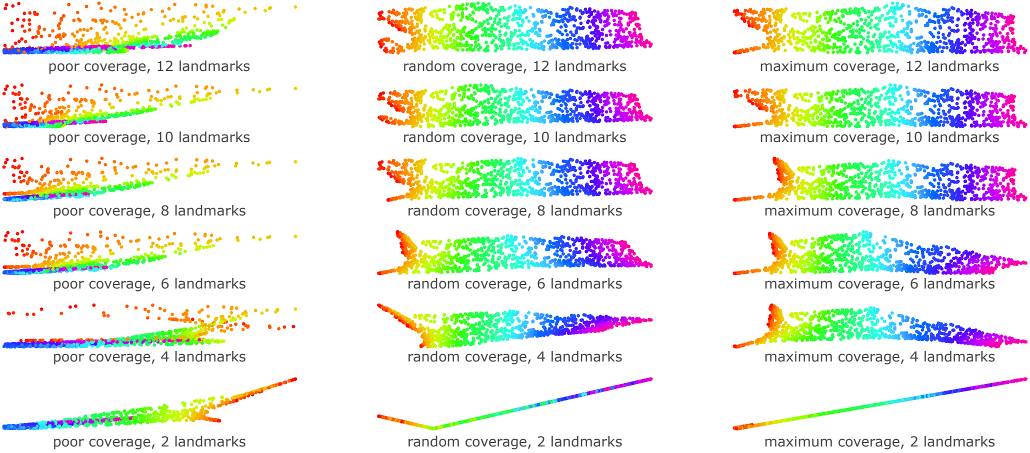
4.2 RESULTS SENSITIVITY ANALYSIS I

Qualitative results: swiss roll



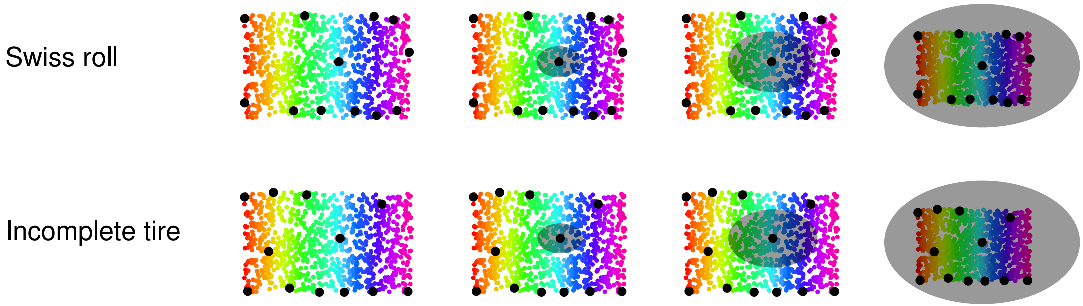
SENSITIVITY ANALYSIS I

Qualitative results: incomplete tire



SENSITIVITY ANALYSIS II

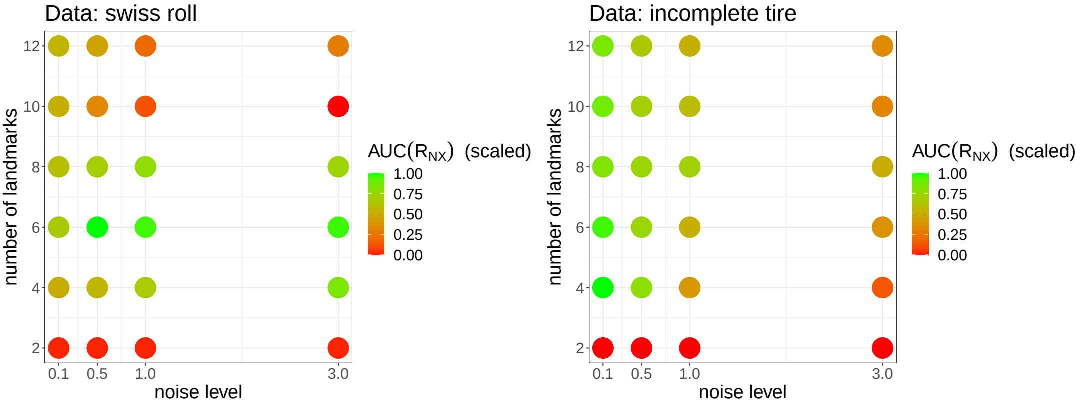
Key variation: noise level $\alpha \in \{0.1, 0.5, 1.0, 3.0\}$



Potential displacement by random noise, exemplified at one prior point location.
Ellipses have semi-axes of length = one standard deviation of the Gaussian noise variable, i.e., noise level scaled by standard deviation s_i in t and s direction, respectively: $\alpha \cdot s_i$ with $i \in \{t, s\}$.
Landmarks have been found via maximum coverage.

4.2 RESULTS SENSITIVITY ANALYSIS II

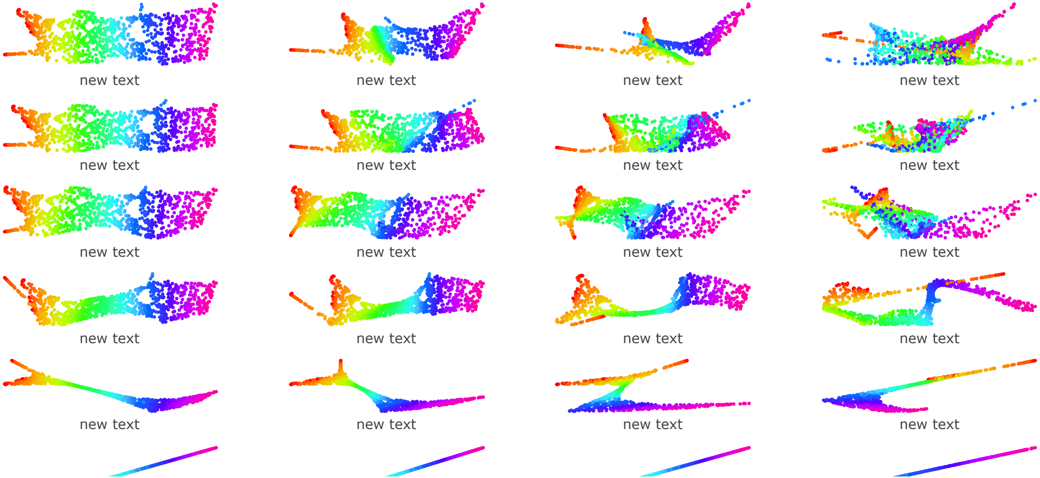
Quantitative results: some compensation of noise by larger number of landmarks



AUC(R_{NX}) has been scaled to take on a minimum of 0 and maximum of 1 in both figures for better visibility of differences. Original scales: swiss roll – AUC(R_{NX}) $\in [0.2720, 0.4167]$, incomplete tire – AUC(R_{NX}) $\in [0.3171, 0.6172]$

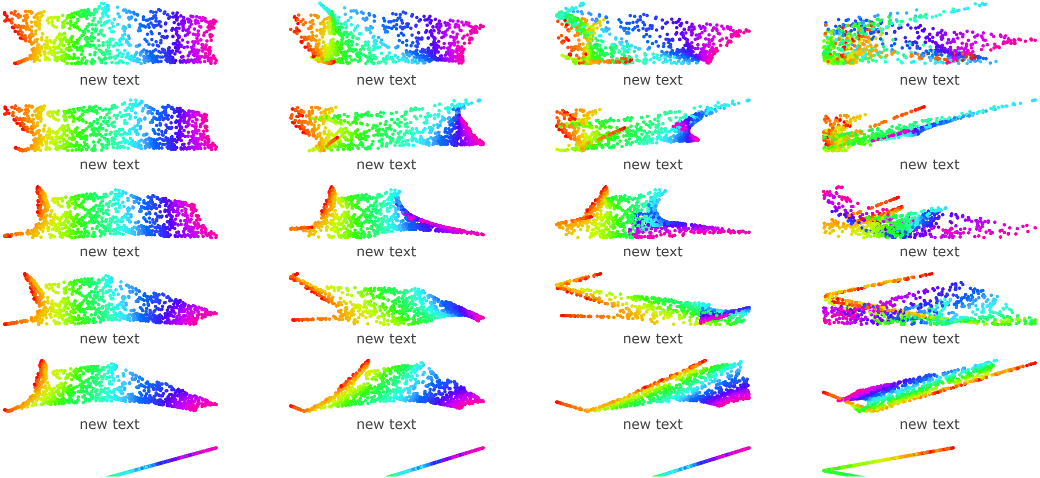
4.2 RESULTS SENSITIVITY ANALYSIS II

Qualitative results: swiss roll



SENSITIVITY ANALYSIS II

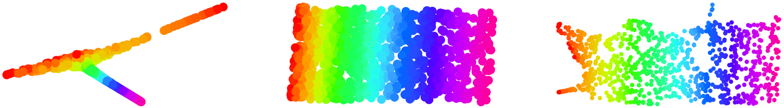
Qualitative results: incomplete tire



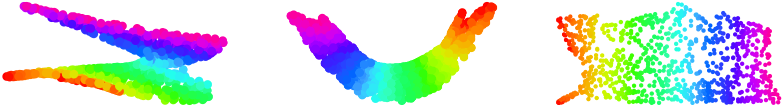
CONCLUDING COMPARISON

Comparison: LLE vs HLLE vs SSLLE

Swiss roll



Incomplete tire



SSLLE: own implementation (see Github), LLE & HLLE: implementation in `R`'s `dimRed` package (Kraemer, 2019).
SSLLE with maximum coverage, 12 landmarks and exact prior information, LLE and HLLE with number of neighbors as deemed optimal by SSLLE implementation (no other hyperparameters to set).

5 DISCUSSION

5 DISCUSSION

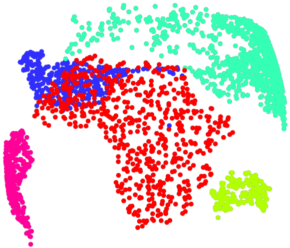
	Strengths	Drawbacks
General	Reasonably simple	Vital dependency on graph approximation
		No indication of intrinsic dimensionality
	Few parameters	Fundamental weakness in optimization problem
		Possibly very tight eigenvalue spectrum
	Tractable computations	Meaningfulness of embedding not guaranteed
		Weak preservation of geometric properties
Semi-supervised extension	Simple but impactful improvement	Potentially high labeling cost
	Better handling of more complex manifolds	Label noise problematic
	Small number of landmarks sufficient	Prior point location crucial

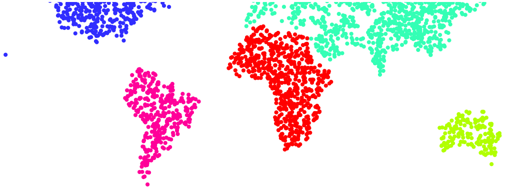
SSLLE: imperfect but potentially powerful approach to LGML

APPENDIX

APPLICATION TO WORLD DATA SET

Original: world data in 3D and true 2D embedding





APPLICATION TO WORLD DATA SET

Embedding: LLE vs HLLE vs SSLLE

SSLLE: own implementation (see Github), LLE & HLLE: implementation in `R`'s `dimRed` package (Kraemer, 2019).
SSLLE with maximum coverage, 25 landmarks and exact prior information, LLE and HLLE with number of neighbors as deemed optimal by SSLLE implementation (no other hyperparameters to set).

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