Unsupervised Learning

- No outcome variable, just a set of predictors (features) measured on a set of samples

- Objective is more fuzzy:

- find groups of samples that behave similarly

- find features that behave similarly

- find linear combinations of features with the most variation

- Difficult to know "how well" your are doing

- Can be useful as a pre-processing step for supervised learning

Unsupervised Learning

- No outcome variable, just a set of predictors (features) measured on a set of samples

- Objective is more fuzzy:
  - find groups of samples that behave similarly
  - find features that behave similarly
  - find linear combinations of features with the most variation
    ⋮

- Difficult to know "how well" your are doing

- Can be useful as a pre-processing step for supervised learning

The Netflix Prize