## Outline

Administrivia and Introduction
Course Structure
Syllabus
Introduction to Data Mining
Dimensionality Reduction
Introduction
Principal Components Analysis
Singular Value Decomposition
Multidimensional Scaling
Isomap
Clustering
Introduction
Hierarchical Clustering
K-means
Vector Quantisation
Probabilistic Methods

## Isomap

Isomap is useful for non-linear dimension reduction

1. Calculate distances $d_{i j}$ for $i, j=1, \ldots, n$ between all data points, using the Euclidean distance.
2. Form a graph $G$ with the $n$ samples as nodes, and edges between the respective $K$ nearest neighbors (in Euclidean metric).
3. Replace distances $d_{i j}$ by 'shortest-path' distance $d_{i j}^{G}{ }^{2}$ and perform classical MDS, using these distances.

A


B

c


Examples from Tenenbaum et al. (2000)

[^0]Embedding Handwritten Characters


Embedding Faces



[^0]:    ${ }^{2}$ The path-distance in the graph is, for a given path $i_{1} \rightarrow i_{2} \rightarrow \ldots \rightarrow i_{m}$ between two nodes $i_{1}$ and $i_{m}$ that follows the edges of the graph, the sum of the original distances $\sum_{k=1}^{m-1} d_{i_{k} i_{k+1}}$. The shortest path distance between two points $i$ and $j$ is the minimal path distance along all paths starting in $i$ and ending in $j$.

