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_{ij} for i, j = 1, ..., 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_{ij} by 'shortest-path' distance $d_{ij}^{G^2}$ and perform classical MDS, using these distances.



Examples from Tenenbaum et al. (2000)

²The path-distance in the graph is, for a given path $i_1 \rightarrow i_2 \rightarrow ... \rightarrow i_m$ 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*.





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