

# MS1b

## Statistical Machine Learning and Data Mining

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Department of Statistics  
Oxford

<http://www.stats.ox.ac.uk/~teh/smlDM.html>

# Course Information

- ▶ Course webpage:  
<http://www.stats.ox.ac.uk/~teh/smlDM.html>
- ▶ Lecturer: Yee Whye Teh
- ▶ TA for Part C: Thibaut Lienant
- ▶ TA for MSc: Balaji Lakshminarayanan and Maria Lomeli
- ▶ Please subscribe to Google Group:  
<https://groups.google.com/forum/?hl=en-GB#!forum/smlDM>
- ▶ Sign up for course using sign up sheets.

# Course Structure

## Lectures

- ▶ 1400-1500 Mondays in Math Institute L4.
- ▶ 1000-1100 Wednesdays in Math Institute L3.

## Part C:

- ▶ 6 problem sheets.
- ▶ Classes: 1600-1700 Tuesdays (Weeks 3-8) in 1 SPR Seminar Room.
- ▶ Due Fridays week before classes at noon in 1 SPR.

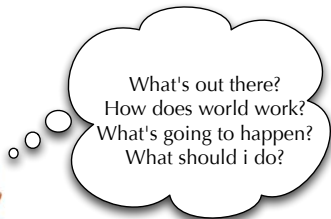
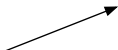
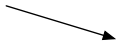
## MSc:

- ▶ 4 problem sheets.
- ▶ Classes: Tuesdays (Weeks 3, 5, 7, 9) in 2 SPR Seminar Room.
- ▶ Group A: 1400-1500, Group B: 1500-1600.
- ▶ Due Fridays week before classes at noon in 1 SPR.
- ▶ Practical: Week 5 and 7 (assessed) in 1 SPR Computing Lab.
- ▶ Group A: 1400-1600, Group B: 1600-1800.

# Course Aims

1. Have ability to use the relevant R packages to analyse data, interpret results, and evaluate methods.
2. Have ability to identify and use appropriate methods and models for given data and task.
3. Understand the statistical theory framing machine learning and data mining.
4. Able to construct appropriate models and derive learning algorithms for given data and task.

# What is Machine Learning?



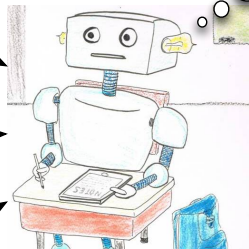
sensory  
data

# What is Machine Learning?

a b c d v e  
f A<sup>9</sup> B C

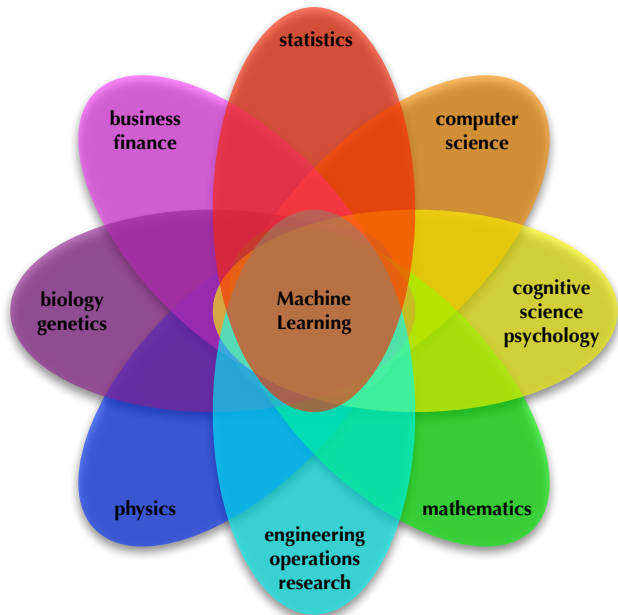


data



Information  
Structure  
Prediction  
Decisions  
Actions

# What is Machine Learning?



# What is the Difference?

## Traditional Problems in Applied Statistics

Well formulated question that we would like to answer.

Expensive to gathering data and/or expensive to do computation.

Create specially designed experiments to collect high quality data.

## Current Situation

Information Revolution

- ▶ Improvements in computers and data storage devices.
- ▶ Powerful data capturing devices.
- ▶ Lots of data with potentially valuable information available.



# What is the Difference?

## Data characteristics

- ▶ Size
- ▶ Dimensionality
- ▶ Complexity
- ▶ Messy
- ▶ Secondary sources

## Focus on generalization performance

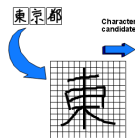
- ▶ Prediction on new data
- ▶ Action in new circumstances
- ▶ Complex models needed for good generalization.

## Computational considerations

- ▶ Large scale and complex systems

# Applications of Machine Learning

## ▶ Pattern Recognition



- ▶ Sorting Cheques
- ▶ Reading License Plates
- ▶ Sorting Envelopes
- ▶ Eye/ Face/ Fingerprint Recognition

# Applications of Machine Learning

- ▶ Business applications
  - ▶ Help companies intelligently find information
  - ▶ Credit scoring
  - ▶ Predict which products people are going to buy
  - ▶ Recommender systems
  - ▶ Autonomous trading
- ▶ Scientific applications
  - ▶ Predict cancer occurrence/type and health of patients/personalized health
  - ▶ Make sense of complex physical, biological, ecological, sociological models

## Further Readings, News and Applications

Links are clickable in pdf. More recent news posted on course webpage.

- ▶ Leo Breiman: Statistical Modeling: The Two Cultures
- ▶ NY Times: R
- ▶ NY Times: Career in Statistics
- ▶ NY Times: Data Mining in Walmart
- ▶ NY Times: Big Data's Impact In the World
- ▶ Economist: Data, Data Everywhere
- ▶ McKinsey: Big data: The Next Frontier for Competition
- ▶ NY Times: Scientists See Promise in Deep-Learning Programs
- ▶ New Yorker: Is “Deep Learning” a Revolution in Artificial Intelligence?

# Types of Machine Learning

## Unsupervised Learning

Uncover structure hidden in 'unlabelled' data.

- ▶ Given network of social interactions, find communities.
- ▶ Given shopping habits for people using loyalty cards: find groups of 'similar' shoppers.
- ▶ Given expression measurements of 1000s of genes for 1000s of patients, find groups of functionally similar genes.

Goal: Hypothesis generation, visualization.

# Types of Machine Learning

## Supervised Learning

A database of examples along with “labels” (task-specific).

- ▶ Given network of social interactions **along with their browsing habits**, predict what news might users find interesting.
- ▶ Given expression measurements of 1000s of genes for 1000s of patients **along with an indicator of absence or presence of a specific cancer**, predict if the cancer is present for a new patient.
- ▶ Given expression measurements of 1000s of genes for 1000s of patients **along with survival length**, predict survival time.

Goal: Prediction **on new examples**.

# Types of Machine Learning

## Semi-supervised Learning

A database of examples, only a small subset of which are labelled.

## Multi-task Learning

A database of examples, each of which has multiple labels corresponding to different prediction tasks.

## Reinforcement Learning

An agent acting in an environment, given rewards for performing appropriate actions, learns to maximize its reward.

## Oxford-Warwick Centre for Doctoral Training in Statistics

- ▶ Programme aims to produce Europe's future research leaders in statistical methodology and computational statistics for modern applications.
- ▶ 10 fully-funded (UK, EU) students a year (1 international).
- ▶ Website for prospective students.
- ▶ **Deadline: January 24, 2014**



# Exploratory Data Analysis

## Notation

- ▶ Data consists of  $p$  measurements (variables/attributes) on  $n$  examples (observations/cases)
- ▶  $\mathbf{X}$  is a  $n \times p$ -matrix with  $\mathbf{X}_{ij} :=$  the  $j$ -th measurement for the  $i$ -th example

$$\mathbf{X} = \begin{bmatrix} x_{11} & x_{12} & \dots & x_{1j} & \dots & x_{1p} \\ x_{21} & x_{22} & \dots & x_{2j} & \dots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ x_{i1} & x_{i2} & \dots & x_{ij} & \dots & x_{ip} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \dots & x_{nj} & \dots & x_{np} \end{bmatrix}$$

- ▶ Denote the  $i$ th data item by  $x_i \in \mathbb{R}^p$ . (This is transpose of  $i$ th row of  $\mathbf{X}$ )
- ▶ Assume  $x_1, \dots, x_n$  are **independently and identically distributed** samples of a **random vector**  $X$  over  $\mathbb{R}^p$ .

## Crabs Data ( $n = 200$ , $p = 5$ )

Campbell (1974) studied rock crabs of the genus **leptograpsus**. One species, **L. variegatus**, had been split into two new species, previously grouped by colour, orange and blue. Preserved specimens lose their colour, so it was hoped that morphological differences would enable museum material to be classified.

Data are available on 50 specimens of each sex of each species, collected on sight at Fremantle, Western Australia. Each specimen has measurements on:

- ▶ the width of the frontal lobe  $FL$ ,
- ▶ the rear width  $RW$ ,
- ▶ the length along the carapace midline  $CL$ ,
- ▶ the maximum width  $CW$  of the carapace, and
- ▶ the body depth  $BD$  in mm.

in addition to colour (species) and sex.

# Crabs Data I

```
## load package MASS containing the data
library(MASS)
## look at data
crabs

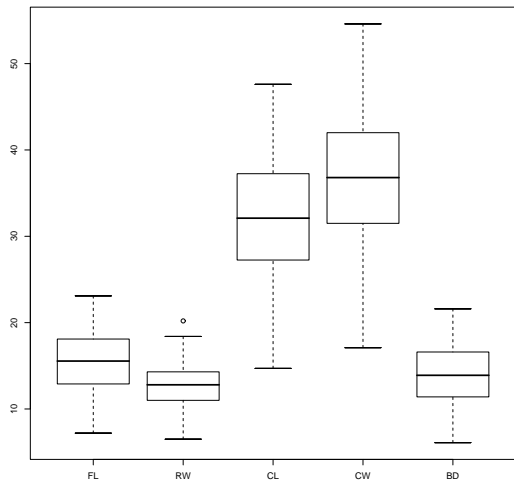
## assign predictor and class variables
Crabs <- crabs[,4:8]
Crabs.class <- factor(paste(crabs[,1],crabs[,2],sep=""))

## various plots
boxplot(Crabs)
hist(Crabs$FL,col='red',breaks=20,xname='Frontal Lobe Size (mm)')
hist(Crabs$RW,col='red',breaks=20,xname='Rear Width (mm)')
hist(Crabs$CL,col='red',breaks=20,xname='Carapace Length (mm)')
hist(Crabs$CW,col='red',breaks=20,xname='Carapace Width (mm)')
hist(Crabs$BD,col='red',breaks=20,xname='Body Depth (mm)')
plot(Crabs,col=unclass(Crabs.class))
parcoord(Crabs)
```

# Crabs data

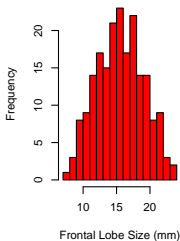
	sp	sex	index	FL	RW	CL	CW	BD
1	B	M	1	8.1	6.7	16.1	19.0	7.0
2	B	M	2	8.8	7.7	18.1	20.8	7.4
3	B	M	3	9.2	7.8	19.0	22.4	7.7
4	B	M	4	9.6	7.9	20.1	23.1	8.2
5	B	M	5	9.8	8.0	20.3	23.0	8.2
6	B	M	6	10.8	9.0	23.0	26.5	9.8
7	B	M	7	11.1	9.9	23.8	27.1	9.8
8	B	M	8	11.6	9.1	24.5	28.4	10.4
9	B	M	9	11.8	9.6	24.2	27.8	9.7
10	B	M	10	11.8	10.5	25.2	29.3	10.3
11	B	M	11	12.2	10.8	27.3	31.6	10.9
12	B	M	12	12.3	11.0	26.8	31.5	11.4
13	B	M	13	12.6	10.0	27.7	31.7	11.4
14	B	M	14	12.8	10.2	27.2	31.8	10.9
15	B	M	15	12.8	10.9	27.4	31.5	11.0
16	B	M	16	12.9	11.0	26.8	30.9	11.4
17	B	M	17	13.1	10.6	28.2	32.3	11.0
18	B	M	18	13.1	10.9	28.3	32.4	11.2
19	B	M	19	13.3	11.1	27.8	32.3	11.3
20	B	M	20	13.9	11.1	29.2	33.3	12.1

# Univariate Boxplots

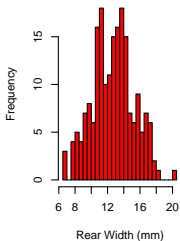


# Univariate Histograms

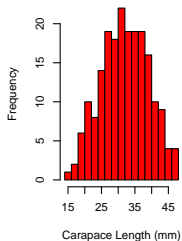
**Histogram of Frontal Lobe Si**



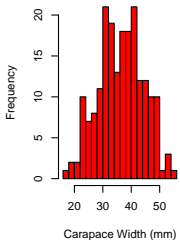
**Histogram of Rear Width**



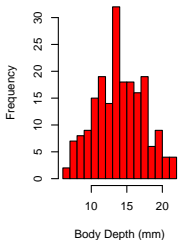
**Histogram of Carapace Leng**



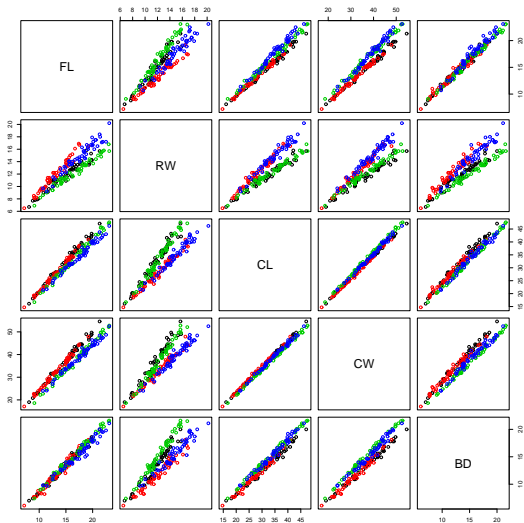
**Histogram of Carapace Wid**



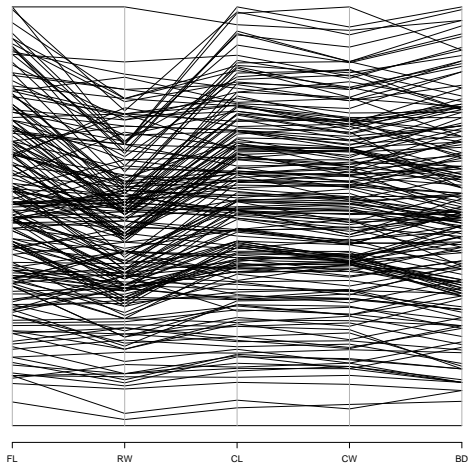
**Histogram of Body Depth**



# Simple Pairwise Scatterplots



# Parallel Coordinate Plots





# Visualization and Dimensionality Reduction

These summary plots are helpful, but do not really help very much if the dimensionality of the data is high (a few dozen or thousands).

Visualizing higher-dimensional problems:

- ▶ We are constrained to view data in 2 or 3 dimensions
- ▶ Look for 'interesting' projections of  $\mathbf{X}$  into lower dimensions
- ▶ Hope that for large  $p$ , considering only  $k \ll p$  dimensions is just as informative.

## Dimensionality reduction

- ▶ For each data item  $x_i \in \mathbb{R}^p$ , find a lower dimensional representation  $z_i \in \mathbb{R}^k$  with  $k \ll p$ .
- ▶ Preserve as much as possible the interesting statistical properties/relationships of data items.

# Principal Components Analysis (PCA)

- ▶ PCA considers interesting directions to be those with greatest **variance**.
- ▶ A **linear** dimensionality reduction technique:
- ▶ Finds an orthogonal basis  $v_1, v_2, \dots, v_p$  for the data space such that
  - ▶ The first principal component (PC)  $v_1$  is the direction of greatest variance of data.
  - ▶ The second PC  $v_2$  is the direction orthogonal to  $v_1$  of greatest variance, etc.
  - ▶ The subspace spanned by the first  $k$  PCs represents the 'best'  $k$ -dimensional representation of the data.
  - ▶ The  $k$ -dimensional representation of  $x_i$  is:

$$z_i = V^T x_i = \sum_{\ell=1}^k v_{\ell}^T x_i$$

where  $V \in \mathbb{R}^{p \times k}$ .

- ▶ For simplicity, we will assume from now on that our dataset is centred, i.e. we subtract the average  $\bar{x}$  from each  $x_i$ .

# Principal Components Analysis (PCA)

- ▶ Our data set is an iid sample of a random vector  $X = [X_1 \dots X_p]^\top$ .
- ▶ For the 1<sup>st</sup> PC, we seek a derived variable of the form

$$Z_1 = v_{11}X_1 + v_{12}X_2 + \dots + v_{1p}X_p = v_1^\top X$$

where  $v_1 = [v_{11}, \dots, v_{1p}]^\top \in \mathbb{R}^p$  are chosen to maximise

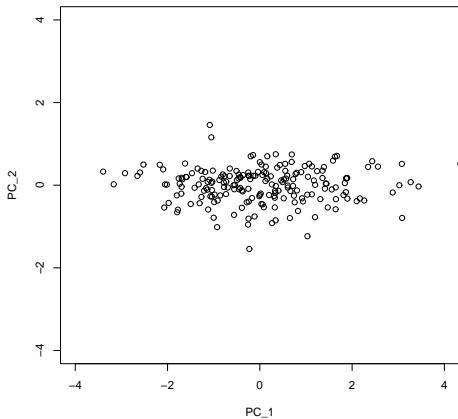
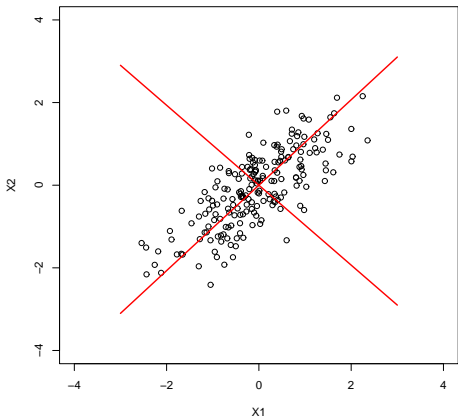
$$\text{Var}(Z_1).$$

To get a well defined problem, we fix

$$v_1^\top v_1 = 1.$$

- ▶ The 2<sup>nd</sup> PC is chosen to be orthogonal with the 1<sup>st</sup> and is computed in a similar way. It will have the largest variance in the remaining  $p - 1$  dimensions, etc.

# Principal Components Analysis (PCA)



# Deriving the First Principal Component

- ▶ Maximise, subject to  $v_1^\top v_1 = 1$ :

$$\text{Var}(Z_1) = \text{Var}(v_1^\top X) = v_1^\top \text{Cov}(X)v_1 \approx v_1^\top S v_1$$

where  $S \in \mathbb{R}^{p \times p}$  is the sample covariance matrix, i.e.

$$S = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})(x_i - \bar{x})^\top = \frac{1}{n-1} \sum_{i=1}^n x_i x_i^\top = \frac{1}{n-1} \mathbf{X}^\top \mathbf{X}.$$

- ▶ Rewriting this as a constrained maximisation problem,

$$\mathcal{L}(v_1, \lambda_1) = v_1^\top S v_1 - \lambda_1 (v_1^\top v_1 - 1).$$

- ▶ The corresponding vector of partial derivatives yields

$$\frac{\partial \mathcal{L}(v_1, \lambda_1)}{\partial v_1} = 2Sv_1 - 2\lambda_1 v_1.$$

- ▶ Setting this to zero reveals the eigenvector equation, i.e.  $v_1$  must be an eigenvector of  $S$  and  $\lambda_1$  the corresponding eigenvalue.
- ▶ Since  $v_1^\top S v_1 = \lambda_1 v_1^\top v_1 = \lambda_1$ , the 1<sup>st</sup> PC must be the eigenvector associated with the largest eigenvalue of  $S$ .

## Deriving Subsequent Principal Components

- ▶ Proceed as before but include the additional constraint that the  $2^{nd}$  PC must be orthogonal to the  $1^{st}$  PC:

$$\mathcal{L}(v_2, \lambda_2, \mu) = v_2^\top S v_2 - \lambda_2 (v_2^\top v_2 - 1) - \mu (v_1^\top v_2).$$

- ▶ Solving this shows that  $v_2$  must be the eigenvector of  $S$  associated with the  $2^{nd}$  largest eigenvalue, and so on
- ▶ The eigenvalue decomposition of  $S$  is given by

$$S = V \Lambda V^\top$$

where  $\Lambda$  is a diagonal matrix with eigenvalues

$$\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_p \geq 0$$

and  $V$  is a  $p \times p$  orthogonal matrix whose columns are the  $p$  eigenvectors of  $S$ , i.e. the principal components  $v_1, \dots, v_p$ .

# Properties of the Principal Components

- ▶ PCs are **uncorrelated**

$$\text{Cov}(X^\top v_i, X^\top v_j) \approx v_i^\top S v_j = 0 \text{ for } i \neq j.$$

- ▶ The **total sample variance** is given by

$$\sum_{i=1}^p S_{ii} = \lambda_1 + \dots + \lambda_p,$$

so the **proportion of total variance** explained by the  $k^{\text{th}}$  PC is

$$\frac{\lambda_k}{\lambda_1 + \lambda_2 + \dots + \lambda_p} \quad k = 1, 2, \dots, p$$

- ▶  $S$  is a real symmetric matrix, so eigenvectors (principal components) are orthogonal.
- ▶ Derived variables  $Z_1, \dots, Z_p$  have variances  $\lambda_1, \dots, \lambda_p$ .

## R code

This is what we have had before:

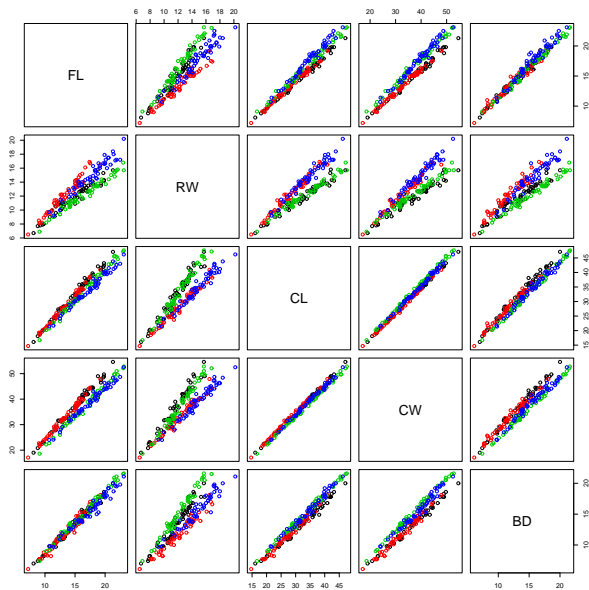
```
library(MASS)
Crabs <- crabs[,4:8]
Crabs.class <- factor(paste(crabs[,1], crabs[,2], sep=""))
plot(Crabs, col=unclass(Crabs.class))
```

Now perform PCA with function `princomp`. (Alternatively, solve for the PCs yourself using `eigen` or `svd`).

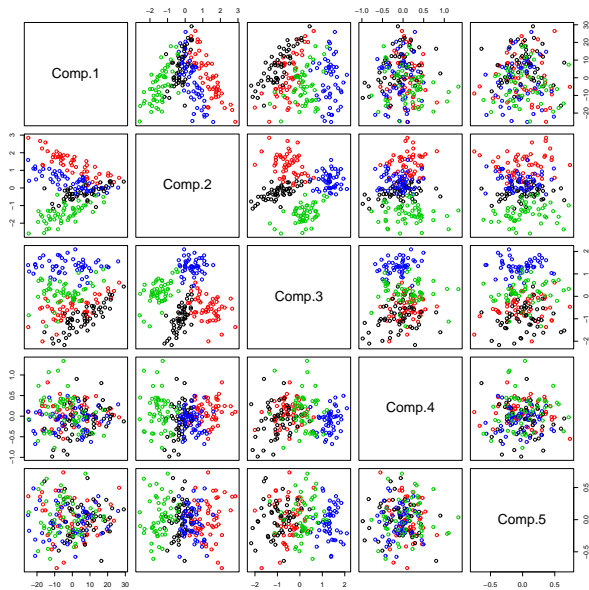
```
Crabs.pca <- princomp(Crabs, cor=FALSE)
plot(Crabs.pca)
pairs(predict(Crabs.pca), col=unclass(Crabs.class))
```



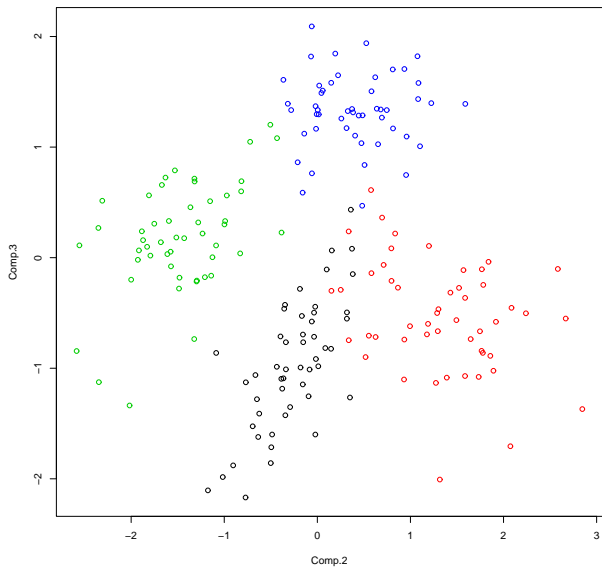
# Original Crabs Data



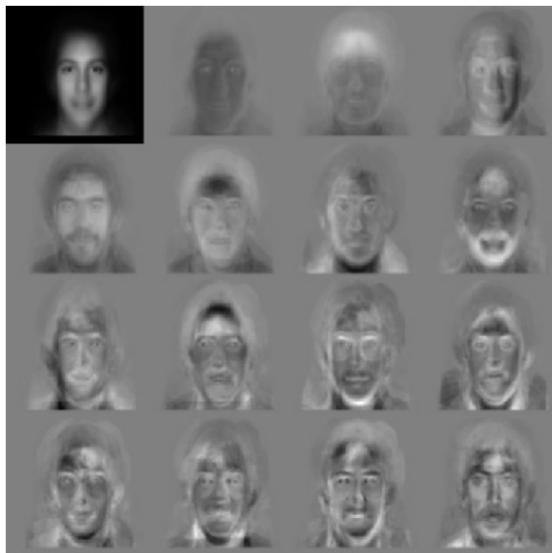
# PCA of Crabs Data



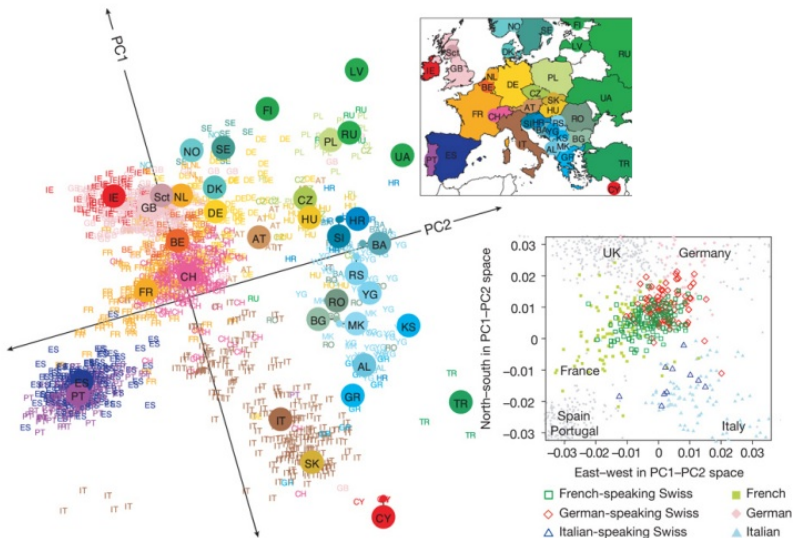
# PC 2 vs PC 3



# PCA on Face Images



# PCA on European Genetic Variation



# Comments on the use of PCA

- ▶ PCA commonly used to project data  $X$  onto the first  $k$  PCs giving the  $k$ -dimensional view of the data that best preserves the first two moments.
- ▶ Although PCs are uncorrelated, scatterplots sometimes reveal structures in the data other than linear correlation.
- ▶ PCA commonly used for lossy compression of high dimensional data.
- ▶ Emphasis on variance is where the weaknesses of PCA stem from:
  - ▶ The PCs depend heavily on the units measurement. Where the data matrix contains measurements of vastly differing orders of magnitude, the PC will be greatly biased in the direction of larger measurement. It is therefore recommended to calculate PCs from  $\text{Corr}(X)$  instead of  $\text{Cov}(X)$ .
  - ▶ Robustness to outliers is also an issue. Variance is affected by outliers therefore so are PCs.

# Eigenvalue Decomposition (EVD)

Eigenvalue decomposition plays a significant role in PCA. PCs are eigenvectors of  $S = \frac{1}{n-1} \mathbf{X}^T \mathbf{X}$  and PCA properties are derived from those of eigenvectors and eigenvalues.

- ▶ For any  $p \times p$  **symmetric** matrix  $S$ , there exists  $p$  eigenvectors  $v_1, \dots, v_p$  that are pairwise orthogonal and  $p$  associated eigenvalues  $\lambda_1, \dots, \lambda_p$  which satisfy the eigenvalue equation  $Sv_i = \lambda_i v_i \forall i$ .
- ▶  $S$  can be written as  $S = V\Lambda V^T$  where
  - ▶  $V = [v_1, \dots, v_p]$  is a  $p \times p$  orthogonal matrix
  - ▶  $\Lambda = \text{diag} \{ \lambda_1, \dots, \lambda_p \}$
  - ▶ If  $S$  is a real-valued matrix, then the eigenvalues are real-valued as well,  $\lambda_i \in \mathbb{R} \forall i$
- ▶ To compute the PCA of a dataset  $\mathbf{X}$ , we can:
  - ▶ First estimate the covariance matrix using the sample covariance  $S$ .
  - ▶ Compute the EVD of  $S$  using the R command `eigen`.

# Singular Value Decomposition (SVD)

Though the EVD does not always exist, the singular value decomposition is another matrix factorization technique that **always** exist, even for non-square matrices.

- ▶  $X$  can be written as  $X = UDV^T$  where
  - ▶  $U$  is an  $n \times n$  matrix with orthogonal columns.
  - ▶  $D$  is a  $n \times p$  matrix with decreasing non-negative elements on the diagonal (the singular values) and zero off-diagonal elements.
  - ▶  $V$  is a  $p \times p$  matrix with orthogonal columns.
- ▶ SVD can be computed using very fast and numerically stable algorithms. The relevant R command is `svd`.



## Some Properties of the SVD

- ▶ Let  $\mathbf{X} = \mathbf{U}\mathbf{D}\mathbf{V}^\top$  be the SVD of the  $n \times p$  data matrix  $\mathbf{X}$ .
- ▶ Note that

$$(n-1)S = \mathbf{X}^\top \mathbf{X} = (\mathbf{U}\mathbf{D}\mathbf{V}^\top)^\top (\mathbf{U}\mathbf{D}\mathbf{V}^\top) = \mathbf{V}\mathbf{D}^\top \mathbf{U}^\top \mathbf{U}\mathbf{D}\mathbf{V}^\top = \mathbf{V}\mathbf{D}^\top \mathbf{D}\mathbf{V}^\top,$$

using orthogonality ( $\mathbf{U}^\top \mathbf{U} = \mathbf{I}_n$ ) of  $\mathbf{U}$ .

- ▶ The eigenvalues of  $S$  are thus the diagonal entries of  $\frac{1}{n-1}\mathbf{D}^2$  and the columns of the orthogonal matrix  $\mathbf{V}$  are the eigenvectors of  $S$ .
- ▶ We also have

$$\mathbf{X}\mathbf{X}^\top = (\mathbf{U}\mathbf{D}\mathbf{V}^\top)(\mathbf{U}\mathbf{D}\mathbf{V}^\top)^\top = \mathbf{U}\mathbf{D}\mathbf{V}^\top \mathbf{V}\mathbf{D}^\top \mathbf{U}^\top = \mathbf{U}\mathbf{D}\mathbf{D}^\top \mathbf{U}^\top,$$

using orthogonality ( $\mathbf{V}^\top \mathbf{V} = \mathbf{I}_p$ ) of  $\mathbf{V}$ .

- ▶ SVD also gives the optimal low-rank approximations of  $\mathbf{X}$ :

$$\min_{\tilde{\mathbf{X}}} \|\tilde{\mathbf{X}} - \mathbf{X}\|^2 \quad \text{s.t. } \tilde{\mathbf{X}} \text{ has maximum rank } r < n, p.$$

This problem can be solved by keeping only the  $r$  largest singular values of  $\mathbf{X}$ , zeroing out the smaller singular values in the SVD.

# Biplots

- ▶ PCA plots show the data items (as rows of  $\mathbf{X}$ ) in the PC space.
- ▶ **Biplots** allow us to visualize the **original variables** (as columns  $\mathbf{X}$ ) in the same plot.
- ▶ As for PCA, we would like the geometry of the plot to preserve as much of the covariance structure as possible.

# Biplots

Recall that  $X = [X_1, \dots, X_p]^T$  and  $\mathbf{X} = UDV^T$  is the SVD of the data matrix.

- ▶ The PC projection of  $x_i$  is:

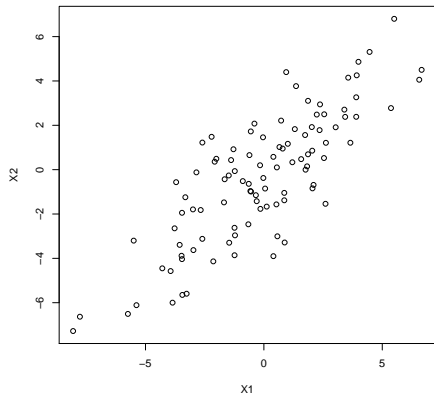
$$z_i = V^T x_i = DU_i^T = [D_{11}U_{i1}, \dots, D_{kk}U_{ik}]^T.$$

- ▶ The  $j$ th unit vector  $\mathbf{e}_j \in \mathbb{R}^p$  points in the direction of  $X_j$ . Its PC projection is  $V_j^T = V^T \mathbf{e}_j$ , the  $j$ th row of  $V$ .
- ▶ The projection of the variable indicates the weighting each PC gives to the original variables.
- ▶ Dot products between the projections gives entries of the data matrix:

$$x_{ij} = \sum_{k=1}^p U_{ik} D_{kk} V_{jk} = \langle DU_i^T, V_j^T \rangle.$$

- ▶ Distance of projected points from projected variables gives original location.
- ▶ These relationships can be plotted in 2D by focussing on first two PCs.

# Biplots



# Biplots

- ▶ There are other projections we can consider for biplots:

$$x_{ij} = \sum_{k=1}^p U_{ik} D_{kk} V_{jk} = \langle D U_i^\top, V_j^\top \rangle = \langle D^{1-\alpha} U_i^\top, D^\alpha V_j^\top \rangle.$$

where  $0 \leq \alpha \leq 1$ . The  $\alpha = 1$  case has some nice properties.

- ▶ Covariance of the projected points is:

$$\frac{1}{n-1} \sum_{i=1}^n U_i^\top U_i = \frac{1}{n-1} I.$$

Projected points are uncorrelated and dimensions are equi-variance.

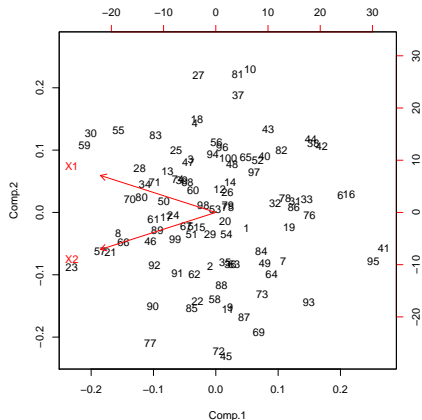
- ▶ The covariance between  $X_j$  and  $X_\ell$  is:

$$\text{Var}(X_j X_\ell) = \frac{1}{n-1} \langle D V_j^\top, D V_\ell^\top \rangle$$

So the angle between the projected variables gives the correlation.

- ▶ When using  $k < p$  PCs, quality depends on the proportion of variance explained by the PCs.

# Biplots



```
pc <- princomp(x)
biplot(pc, scale=0)
biplot(pc, scale=1)
```

# Iris Data

50 sample from 3 species of iris: *iris setosa*, *versicolor*, and *virginica*

Each measuring the length and widths of both sepal and petals

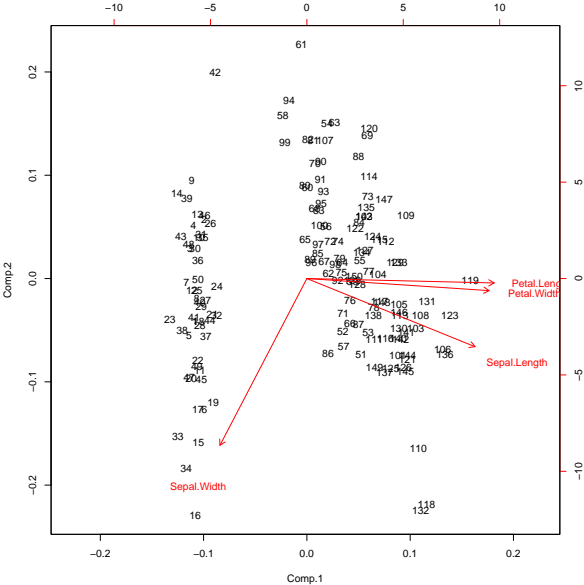
Collected by E. Anderson (1935) and analysed by R.A. Fisher (1936)



Using again function `princomp` and `biplot`.

```
iris1 <- iris
iris1 <- iris1[,-5]
biplot(princomp(iris1,cor=T))
```

# Iris Data





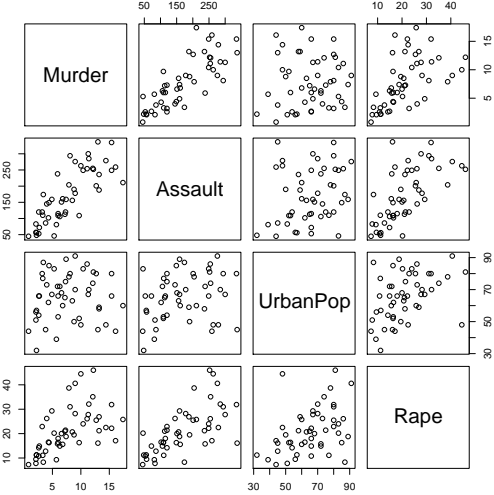
# US Arrests Data

This data set contains statistics, in arrests per 100,000 residents for assault, murder, and rape in each of the 50 US states in 1973. Also given is the percent of the population living in urban areas.

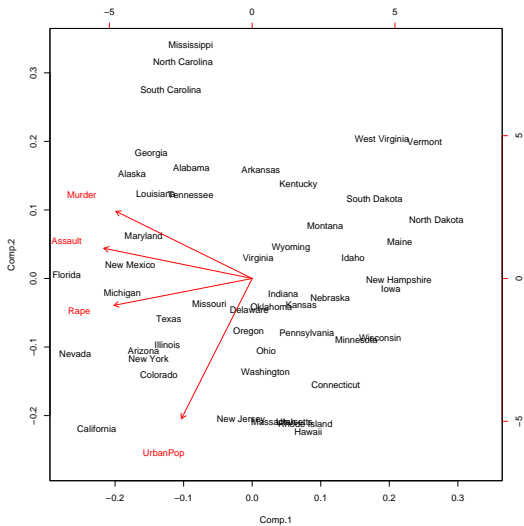
```
pairs(USArrests)
usarrests.pca <- princomp(USArrests, cor=T)
plot(usarrests.pca)
```

```
pairs(predict(usarrests.pca))
biplot(usarrests.pca)
```

# US Arrests Data Pairs Plot



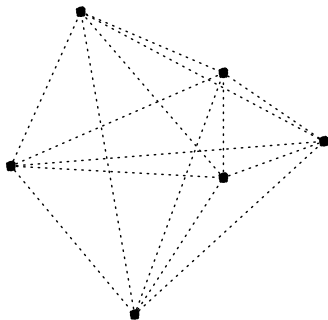
# US Arrests Data Biplot



# Multidimensional Scaling

Suppose there are  $n$  points  $\mathbf{X}$  in  $\mathbb{R}^p$ , but we are only given the  $n \times n$  matrix  $\mathbf{D}$  of inter-point distances.

Can we reconstruct  $\mathbf{X}$ ?



# Multidimensional Scaling

Rigid transformations (translations, rotations and reflections) do not change inter-point distances so cannot recover  $\mathbf{X}$  exactly. However  $\mathbf{X}$  can be recovered up to these transformations!

- ▶ Let  $d_{ij} = \|x_i - x_j\|_2$  be the distance between points  $x_i$  and  $x_j$ .

$$\begin{aligned}d_{ij}^2 &= \|x_i - x_j\|_2^2 \\ &= (x_i - x_j)^\top (x_i - x_j) \\ &= x_i^\top x_i + x_j^\top x_j - 2x_i^\top x_j\end{aligned}$$

- ▶ Let  $\mathbf{B} = \mathbf{X}\mathbf{X}^\top$  be the  $n \times n$  matrix of dot-products,  $b_{ij} = x_i^\top x_j$ . The above shows that  $\mathbf{D}$  can be computed from  $\mathbf{B}$ .
- ▶ Some algebraic exercise shows that  $\mathbf{B}$  can be recovered from  $\mathbf{D}$  if we assume  $\sum_{i=1}^n x_i = 0$ .

# Multidimensional Scaling

- ▶ If we knew  $\mathbf{X}$ , then SVD gives  $\mathbf{X} = \mathbf{U}\mathbf{D}\mathbf{V}^\top$ . As  $\mathbf{X}$  has rank  $k = \min(n, p)$ , we have at most  $k$  singular values in  $\mathbf{D}$  and we can assume  $\mathbf{U} \in \mathbb{R}^{n \times k}$ ,  $\mathbf{D} \in \mathbb{R}^{k \times p}$  and  $\mathbf{V} \in \mathbb{R}^{p \times p}$ .
- ▶ The eigendecomposition of  $\mathbf{B}$  is then:

$$\mathbf{B} = \mathbf{X}\mathbf{X}^\top = \mathbf{U}\mathbf{D}\mathbf{D}^\top\mathbf{U}^\top = \mathbf{U}\mathbf{\Lambda}\mathbf{U}^\top.$$

- ▶ This eigendecomposition can be obtained from  $\mathbf{B}$  without knowledge of  $\mathbf{X}$ !
- ▶ Let  $\tilde{x}_i^\top = U_i\mathbf{\Lambda}^{\frac{1}{2}}$  be the  $i$ th row of  $\mathbf{U}\mathbf{\Lambda}^{\frac{1}{2}}$ . Pad  $\tilde{x}_i$  with 0s so that it has length  $p$ .

$$\tilde{x}_i^\top \tilde{x}_j = U_i\mathbf{\Lambda}U_j^\top = b_{ij} = x_i^\top x_j$$

and we have found a set of vectors with dot-products given by  $\mathbf{B}$ .

- ▶ The vectors  $\tilde{x}_i$  differs from  $x_i$  only via the orthogonal matrix  $\mathbf{V}$  so are equivalent up to rotation and reflections.

# US City Flight Distances

We present a table of flying mileages between 10 American cities, distances calculated from our 2-dimensional world. Using  $D$  as the starting point, metric MDS finds a configuration with the same distance matrix.

ATLA	CHIG	DENV	HOUS	LA	MIAM	NY	SF	SEAT	DC
0	587	1212	701	1936	604	748	2139	2182	543
587	0	920	940	1745	1188	713	1858	1737	597
1212	920	0	879	831	1726	1631	949	1021	1494
701	940	879	0	1374	968	1420	1645	1891	1220
1936	1745	831	1374	0	2339	2451	347	959	2300
604	1188	1726	968	2339	0	1092	2594	2734	923
748	713	1631	1420	2451	1092	0	2571	2408	205
2139	1858	949	1645	347	2594	2571	0	678	2442
2182	1737	1021	1891	959	2734	2408	678	0	2329
543	597	1494	1220	2300	923	205	2442	2329	0

# US City Flight Distances

```
library(MASS)

us <- read.csv("http://www.stats.ox.ac.uk/
              ~teh/teaching/smlm/data/uscities.csv")

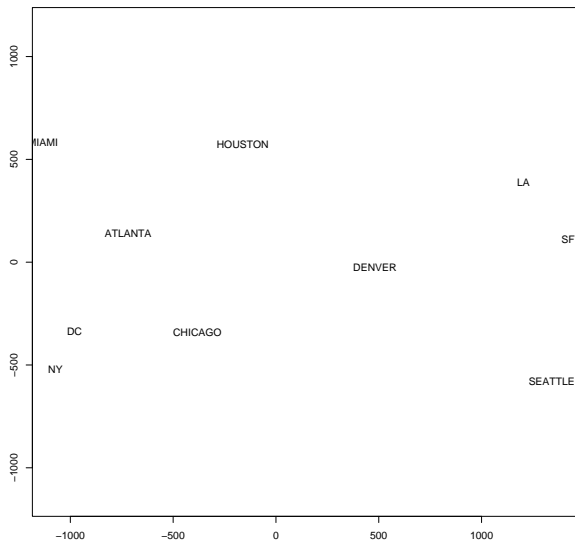
## use classical MDS to find lower dimensional views of the data
## recover X in 2 dimensions

us.classical <- cmdscale(d=us,k=2)

plot(us.classical)
text(us.classical,labels=names(us))
```



# US City Flight Distances



# Lower-dimensional Reconstructions

In classical MDS derivation, we used all eigenvalues in the eigendecomposition of  $\mathbf{B}$  to reconstruct

$$\tilde{x}_i = U_i \Lambda^{\frac{1}{2}}.$$

We can use only the largest  $k < \min(n, p)$  eigenvalues and eigenvectors in the reconstruction, giving the ‘best’  $k$ -dimensional view of the data.

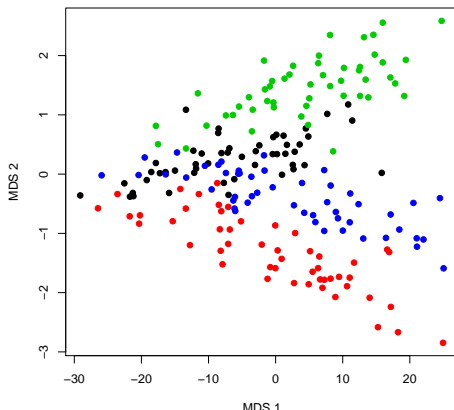
This is analogous to PCA, where only the largest eigenvalues of  $\mathbf{X}^T \mathbf{X}$  are used, and the smallest ones effectively suppressed.

Indeed, PCA and classical MDS are duals and yield effectively the same result.

# Crabs Data

```
library(MASS)
Crabs <- crabs[,4:8]
Crabs.class <- factor(paste(crabs[,1],crabs[,2],sep=""))

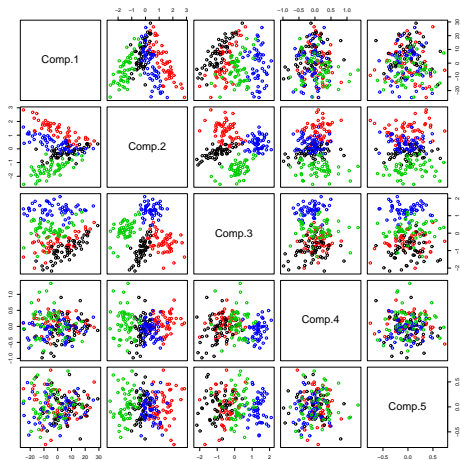
crabsmds <- cmdscale(d= dist(Crabs),k=2)
plot(crabsmds, pch=20, cex=2, col=unclass(Crabs.class))
```



# Crabs Data

Compare with previous PCA analysis.

Classical MDS solution corresponds to the first 2 PCs.



## Example: Language data

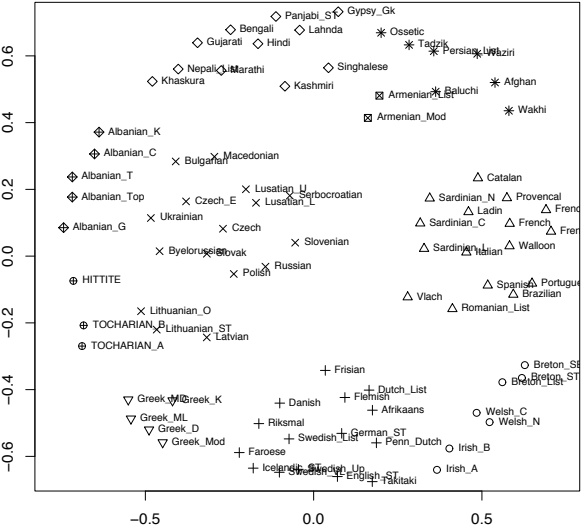
Presence or absence of 2867 homologous traits in 87 Indo-European languages.

```
> X[1:15,1:16]
```

	V1	V2	V3	V4	V5	V6	V7	V8	V9	V10	V11	V12	V13
Irish_A	0	0	0	0	1	0	0	0	0	0	0	0	0
Irish_B	0	0	0	0	1	0	0	0	0	0	0	0	0
Welsh_N	0	0	0	1	0	0	0	0	0	0	0	0	0
Welsh_C	0	0	0	1	0	0	0	0	0	0	0	0	0
Breton_List	0	0	0	0	1	0	0	0	0	0	0	0	0
Breton_SE	0	0	0	0	1	0	0	0	0	0	0	0	0
Breton_ST	0	0	0	0	1	0	0	0	0	0	0	0	0
Romanian_List	0	1	0	0	0	0	0	0	0	0	0	0	0
Vlach	0	1	0	0	0	0	0	0	0	0	0	0	0
Italian	0	1	0	0	0	0	0	0	0	0	0	0	0
Ladin	0	1	0	0	0	0	0	0	0	0	0	0	0
Provencal	0	1	0	0	0	0	0	0	0	0	0	0	0
French	0	1	0	0	0	0	0	0	0	0	0	0	0
Walloon	0	1	0	0	0	0	0	0	0	0	0	0	0
French_Creole_C	0	1	0	0	0	0	0	0	0	0	0	0	0

# Example: Language data

Using MDS with non-metric scaling.



# Varieties of MDS

Generally, MDS is a class of dimensionality reduction techniques which represents data points  $x_1, \dots, x_n \in \mathbb{R}^p$  in a lower-dimensional space  $z_1, \dots, z_n \in \mathbb{R}^k$  which tries to preserve inter-point (dis)similarities.

- ▶ It requires only the matrix **D** of pairwise dissimilarities

$$d_{ij} = d(x_i, x_j).$$

For example we can use Euclidean distance  $d_{ij} = \|x_i - x_j\|_2$ . Other dissimilarities are possible. Conversely, it can use a matrix of similarities.

- ▶ MDS finds representations  $z_1, \dots, z_n \in \mathbb{R}^k$  such that

$$d(x_i, x_j) \approx \tilde{d}_{ij} = \tilde{d}(z_i, z_j),$$

where  $\tilde{d}$  represents dissimilarity in the reduced  $k$ -dimensional space, and differences in dissimilarities are measured by a **stress function**  $S(d_{ij}, \tilde{d}_{ij})$ .

# Varieties of MDS

Choices of (dis)similarities and stress functions lead to different objective functions and different algorithms.

- ▶ Classical - preserves similarities instead

$$S(\mathbf{Z}) = \sum_{i \neq j} (s_{ij} - \langle z_i - \bar{z}, z_j - \bar{z} \rangle)^2$$

- ▶ Metric Shepard-Kruskal

$$S(\mathbf{Z}) = \sum_{i \neq j} (d_{ij} - \|z_i - z_j\|_2)^2$$

- ▶ Sammon - preserves shorter distances more

$$S(\mathbf{Z}) = \sum_{i \neq j} \frac{(d_{ij} - \|z_i - z_j\|_2)^2}{d_{ij}}$$

- ▶ Non-Metric Shepard-Kruskal - ignores actual distance values, only ranks

$$S(\mathbf{Z}) = \min_{g \text{ increasing}} \sum_{i \neq j} (g(d_{ij}) - \|z_i - z_j\|_2)^2$$

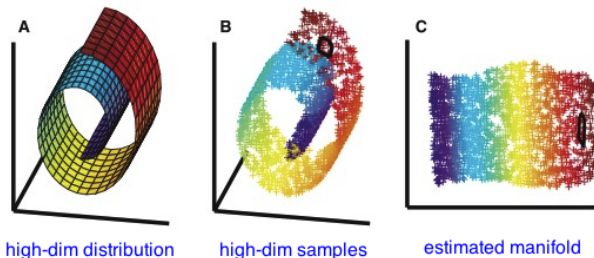


# Nonlinear Dimensionality Reduction

Two aims of different varieties of MDS:

- ▶ To visualize the (dis)similarities among items in a dataset, where these (dis)similarities may not have Euclidean geometric interpretations.
- ▶ To perform **nonlinear** dimensionality reduction.

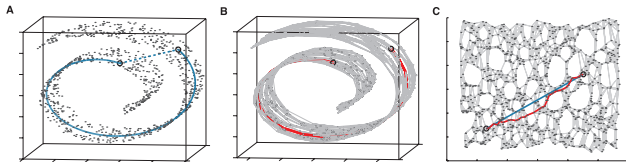
Many high-dimensional datasets exhibit low-dimensional structure (“live on a low-dimensional manifold”).



# Isomap

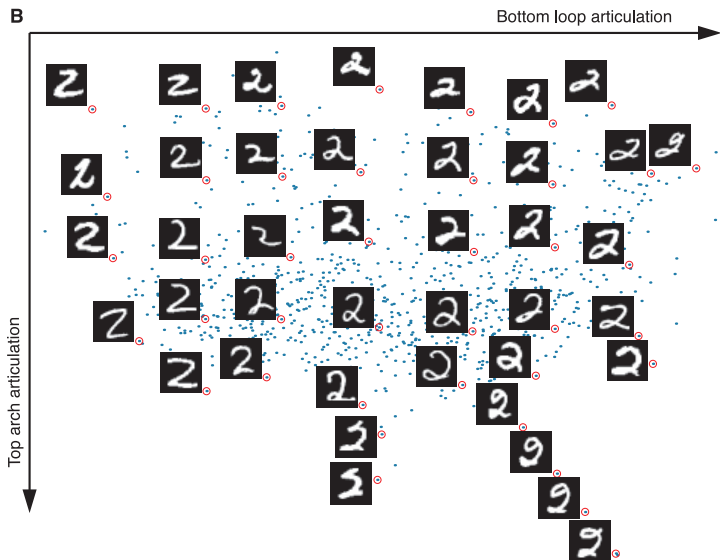
Isomap is a non-linear dimensional reduction technique based on classical MDS. Differs from other MDSs in its estimate of distances  $d_{ij}$ .

1. Calculate distances  $d_{ij}$  for  $i, j = 1, \dots, n$  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 neighbours.
3. Replace distances  $d_{ij}$  by shortest-path distance on graph  $d_{ij}^G$  and perform classical MDS, using these distances.

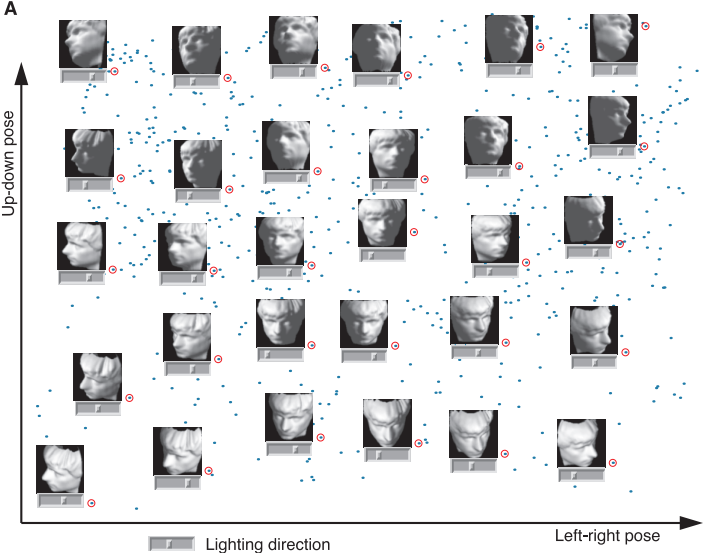


Examples from Tenenbaum et al. (2000).

# Handwritten Characters



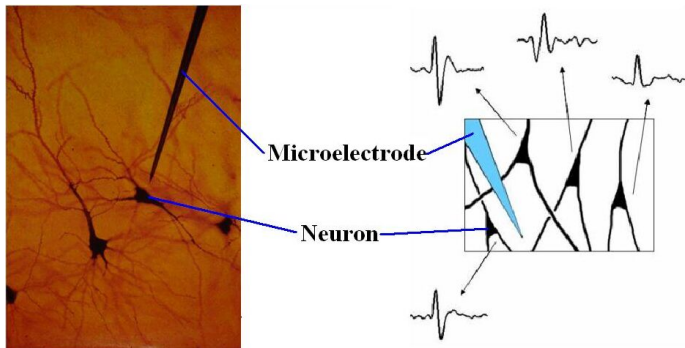
# Faces



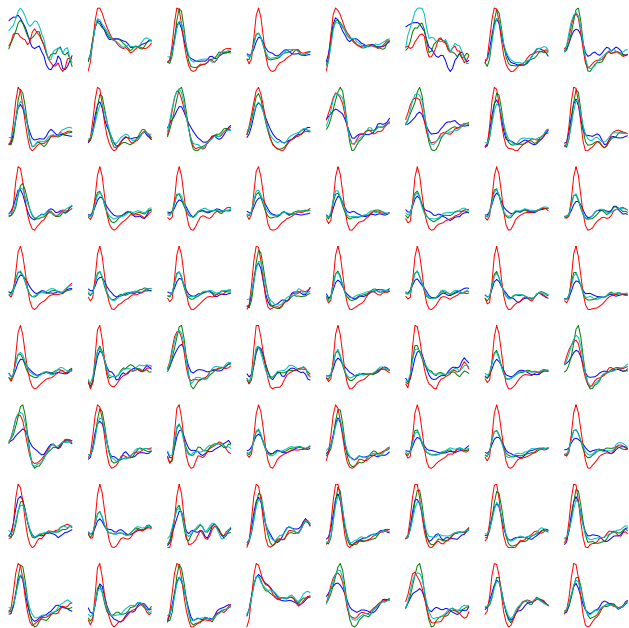
# Other Nonlinear Dimensionality Reduction Techniques

- ▶ Locally Linear Embedding.
- ▶ Laplacian Eigenmaps.
- ▶ Maximum Variance Unfolding.

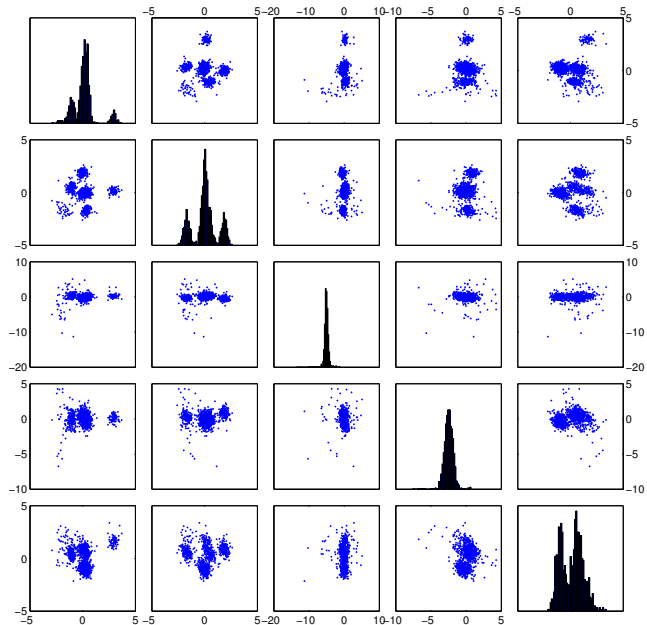
# Neural Electroencephalography (EEG)



# Neural Spike Waveforms



# Pairs Plot of Principal Components





# Clustering

- ▶ Many datasets consist of multiple heterogeneous subsets. Cluster analysis is a range of methods that reveal this heterogeneity by discovering clusters of similar points.
- ▶ Model-based clustering:
  - ▶ Each cluster is described using a probability model.
- ▶ Model-free clustering:
  - ▶ Defined by similarity among points within clusters (dissimilarity among points between clusters).
- ▶ Partition-based clustering methods:
  - ▶ Allocate points into  $K$  clusters.
  - ▶ The number of cluster is usually fixed beforehand or investigated for various values of  $K$  as part of the analysis.
- ▶ Hierarchy-based clustering methods:
  - ▶ Allocate points into clusters and clusters into super-clusters forming a hierarchy.
  - ▶ Typically the hierarchy forms a binary tree (a dendrogram) where each cluster has two “children”.

# Hierarchical Clustering

- ▶ Hierarchically structured data can be found everywhere (measurements of different species and different individuals within species), hierarchical methods attempt to understand data by looking for clusters.
- ▶ There are two general strategies for generating hierarchical clusters. Both proceed by seeking to minimize some measure of dissimilarity.
  - ▶ Agglomerative / Bottom-Up / Merging
  - ▶ Divisive / Top-Down / Splitting

**Hierarchical clusters** are generated where at each level, clusters are created by merging clusters at lower levels. This process can easily be viewed by a dendogram/tree.

# Measuring Dissimilarity

To find hierarchical clusters, we need some way to measure the dissimilarity between clusters

- ▶ Given two points  $x_i$  and  $x_j$ , it is straightforward to measure their dissimilarity, say  $d(x_i, x_j) = \|x_i - x_j\|_2$ .
- ▶ It is unclear however how to extend this to measure dissimilarity between **clusters**,  $D(C_i, C_j)$  for clusters  $C_i$  and  $C_j$ .

Many such proposals though no consensus as to which is best.

## (a) Single Linkage

$$D(C_i, C_j) = \min_{x,y} (d(x,y) | x \in C_i, y \in C_j)$$

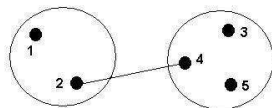
## (b) Complete Linkage

$$D(C_i, C_j) = \max_{x,y} (d(x,y) | x \in C_i, y \in C_j)$$

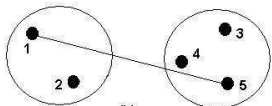
## (c) Average Linkage

$$D(C_i, C_j) = \text{avg}_{x,y} (d(x,y) | x \in C_i, y \in C_j)$$

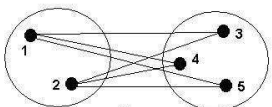
# Measuring Dissimilarity



(a)



(b)



(c)

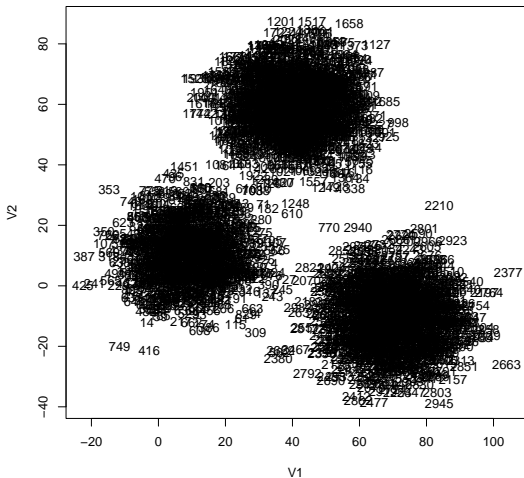
Cluster Distance

$d_{24}$

$d_{15}$

$$\frac{d_{13}+d_{14}+d_{15}+d_{23}+d_{24}+d_{25}}{6}$$

# Hierarchical Clustering on Artificial Dataset



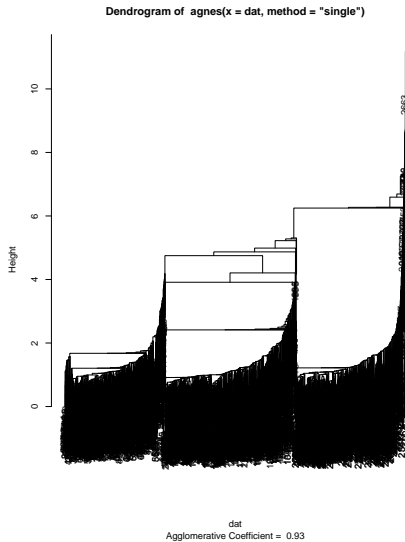
# Hierarchical Clustering on Artificial Dataset

```
#start afresh
dat=xclara #3000 x 2
library(cluster)

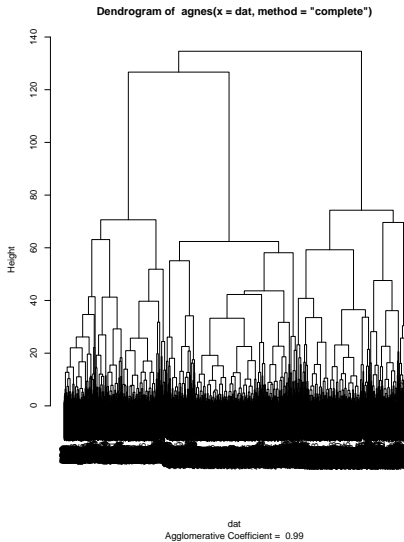
#plot the data
plot(dat,type="n")
text(dat,labels=row.names(dat))

plot(agnes(dat,method="single"))
plot(agnes(dat,method="complete"))
plot(agnes(dat,method="average"))
```

# Hierarchical Clustering on Artificial Dataset

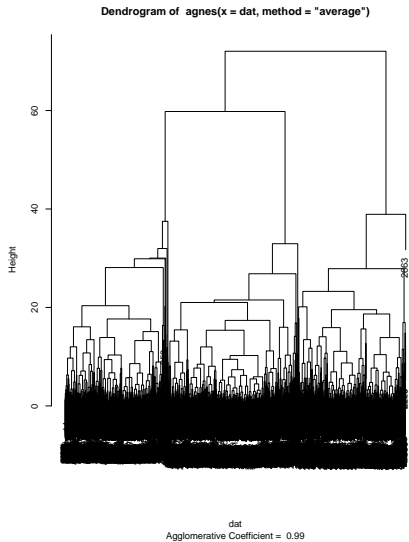


# Hierarchical Clustering on Artificial Dataset





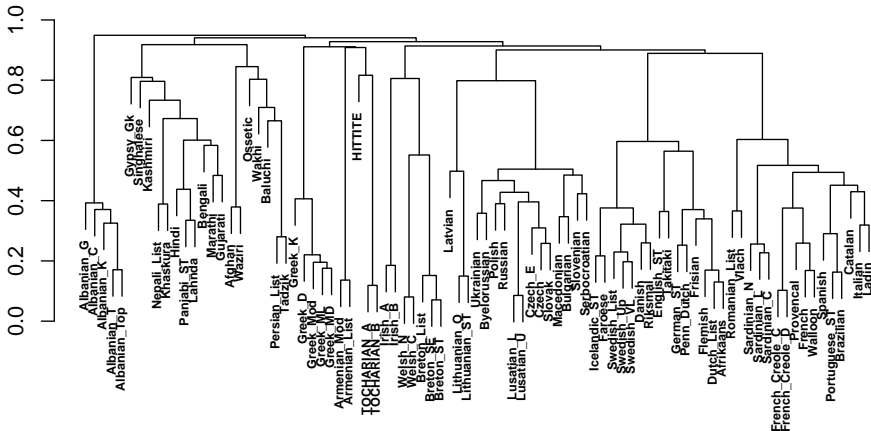
# Hierarchical Clustering on Artificial Dataset



# Using Dendograms

- ▶ Different ways of measuring dissimilarity result in different trees.
- ▶ Dendograms are useful for getting a feel for the structure of high-dimensional data though they don't represent distances between observations well.
- ▶ Dendograms show hierarchical clusters with respect to increasing values of dissimilarity between clusters, cutting a dendogram horizontally at a particular height partitions the data into disjoint clusters which are represented by the vertical lines it intersects. Cutting horizontally effectively reveals the state of the clustering algorithm when the dissimilarity value between clusters is no more than the value cut at.
- ▶ Despite the simplicity of this idea and the above drawbacks, hierarchical clustering methods provide users with interpretable dendograms that allow clusters in high-dimensional data to be better understood.

# Hierarchical Clustering on Indo-European Languages



# K-means

Partition-based methods seek to divide data points into a pre-assigned number of clusters  $C_1, \dots, C_K$  where for all  $k, k' \in \{1, \dots, K\}$ ,

$$C_k \subset \{1, \dots, n\}, \quad C_k \cap C_{k'} = \emptyset \quad \forall k \neq k', \quad \bigcup_{k=1}^K C_k = \{1, \dots, n\}.$$

For each cluster, represent it using a **prototype** or **cluster centre**  $\mu_k$ . We can measure the quality of a cluster with its **within-cluster deviance**

$$W(C_k, \mu_k) = \sum_{i \in C_k} \|x_i - \mu_k\|_2^2.$$

The overall quality of the clustering is given by the total within-cluster deviance:

$$W = \sum_{k=1}^K W(C_k, \mu_k).$$

The overall objective is to choose both the cluster centres and allocation of points to minimize the **objective function**.

# K-means

$$W = \sum_{k=1}^K \sum_{i \in C_k} \|x_i - \mu_k\|_2^2 = \sum_{i=1}^n \|x_i - \mu_{c_i}\|_2^2$$

where  $c_i = k$  if and only if  $i \in C_k$ .

- ▶ Given partition  $\{C_k\}$ , we can find the optimal prototypes easily by differentiating  $W$  with respect to  $\mu_k$ :

$$\frac{\partial W}{\partial \mu_k} = 2 \sum_{i \in C_k} (x_i - \mu_k) = 0 \quad \Rightarrow \quad \mu_k = \frac{1}{|C_k|} \sum_{i \in C_k} x_i$$

- ▶ Given prototypes, we can easily find the optimal partition by assigning each data point to the closest cluster prototype:

$$c_i = \underset{k}{\operatorname{argmin}} \|x_i - \mu_k\|_2^2$$

But joint minimization over both is computationally difficult.

# K-means

The K-means algorithm is a well-known method that **locally optimizes** the objective function  $W$ .

Iterative and alternating minimization.

1. Randomly fix  $K$  cluster centres  $\mu_1, \dots, \mu_K$ .
2. For each  $i = 1, \dots, n$ , assign each  $x_i$  to the cluster with the nearest centre,

$$c_i := \operatorname{argmin}_k \|x_i - \mu_k\|_2^2$$

3. Set  $C_k := \{i : c_i = k\}$  for each  $k$ .
4. Move cluster centres  $\mu_1, \dots, \mu_K$  to the average of the new clusters:

$$\mu_k := \frac{1}{|C_k|} \sum_{i \in C_k} x_i$$

5. Repeat steps 2 to 4 until there is no more changes.
6. Return the partition  $\{C_1, \dots, C_K\}$  and means  $\mu_1, \dots, \mu_K$  at the end.

# K-means

Some notes about the K-means algorithm.

- ▶ **The algorithm stops in a finite number of iterations.** Between steps 2 and 3,  $W$  either stays constant or it decreases, this implies that we never revisit the same partition. As there are only finitely many partitions, the number of iterations cannot exceed this.
- ▶ **The K-means algorithm need not converge to global optimum.** K-means is a heuristic search algorithm so it can get stuck at suboptimal configurations. The result depends on the starting configuration. Typically perform a number of runs from different configurations, and pick best clustering.

# K-means on Crabs

Looking at the Crabs data again.

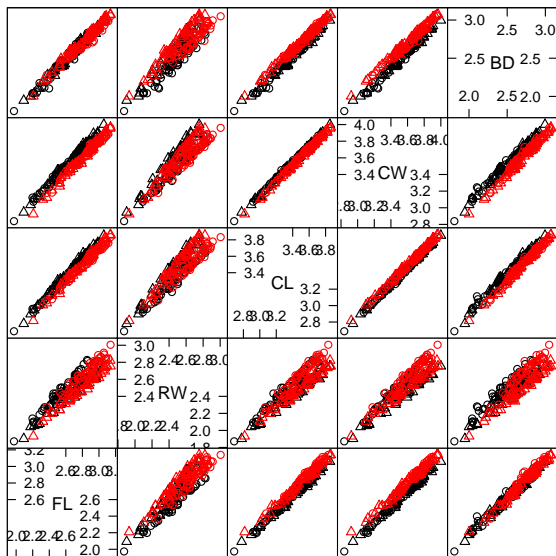
```
library(MASS)
library(lattice)
data(crabs)

splom(~log(crabs[,4:8]),
      col=as.numeric(crabs[,1]),
      pch=as.numeric(crabs[,2]),
      main="circle/triangle is gender, black/red is species")
```



# K-means on Crabs

circle/triangle is gender, black/red is species



Scatter Plot Matrix

## K-means on Crabs

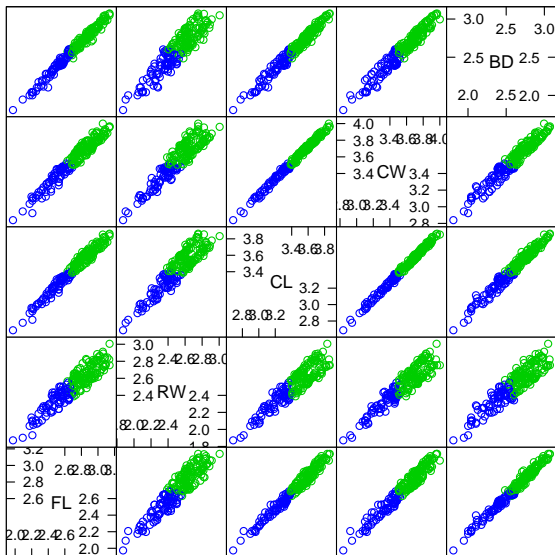
Apply K-means with 2 clusters and plot results.

```
cl <- kmeans( log(crabs[,4:8]), 2, nstart=1, iter.max=10)

splom(~log(crabs[,4:8]),
      col=cl$cluster+2,
      main="blue/green is cluster finds big/small")
```

# K-means on Crabs

blue/green is cluster finds big/small



Scatter Plot Matrix

# K-means on Crabs

'Whiten' or 'sphere'<sup>1</sup> the data using PCA.

```
pcp <- princomp( log(crabs[,4:8]) )
spc <- pcp$scores %*% diag(1/pcp$sdev)
splom( ~spc[,1:3],
       col=as.numeric(crabs[,1]),
       pch=as.numeric(crabs[,2]),
       main="circle/triangle is gender, black/red is species")
```

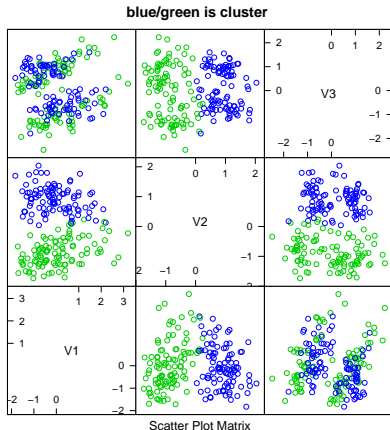
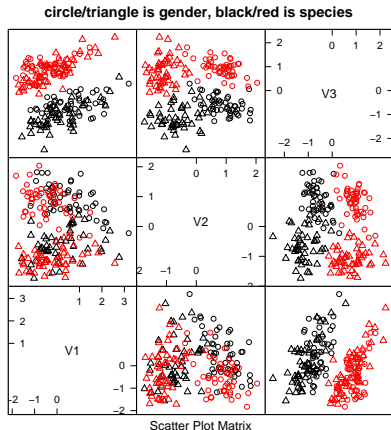
And apply K-means again.

```
cl <- kmeans(spc, 2, nstart=1, iter.max=20)
splom( ~spc[,1:3],
       col=cl$cluster+2, main="blue/green is cluster")
```

---

<sup>1</sup>Apply a linear transformation so that covariance matrix is identity.

# K-means on Crabs



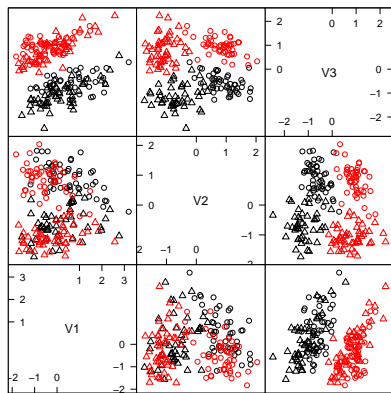
Discovers gender difference...

Results depends crucially on sphering the data first.

# K-means on Crabs

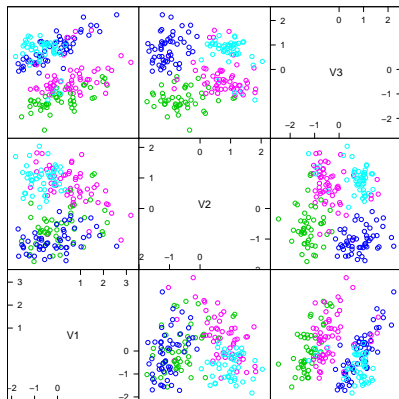
Using 4 cluster centers.

circle/triangle is gender, black/red is species



Scatter Plot Matrix

colors are clusters

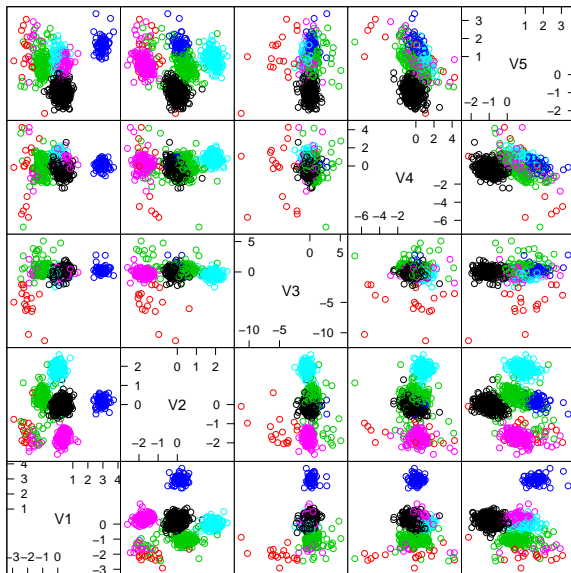


Scatter Plot Matrix

# K-means on Spike Waveforms

```
library(MASS)
library(lattice)
spikespca <- read.table("spikes.txt")
cl <- kmeans(data,6,nstart=20)
splom(data,col=cl$cluster)
```

# K-means on Spike Waveforms



Scatter Plot Matrix



# Stochastic Optimization

- ▶ Each iteration of K-means requires a pass through whole dataset. In extremely large datasets, this can be computationally prohibitive.
- ▶ Stochastic optimization: update cluster means after assigning each data point to the closest cluster.
- ▶ Repeat for  $t = 1, 2, \dots$  until satisfactory convergence:
  1. Pick data item  $x_i$  either randomly or in order.
  2. Assign  $x_i$  to the cluster with the nearest centre,

$$c_i := \underset{k}{\operatorname{argmin}} \|x_i - \mu_k\|_2^2$$

3. Update cluster centre:

$$\mu_k := \mu_k + \alpha_t(x_i - \mu_k)$$

where  $\alpha_t > 0$  are **step sizes**.

- ▶ Algorithm stochastically minimizes the objective function. Convergence requires slowly decreasing step sizes:

$$\sum_{t=1}^{\infty} \alpha_t = \infty$$

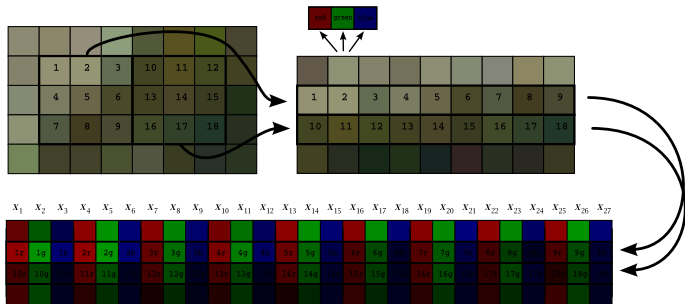
$$\sum_{t=1}^{\infty} \alpha_t^2 < \infty$$

# Vector Quantization

- ▶ A related algorithm developed in the signal processing literature for **lossy data compression**.
- ▶ If  $K \ll n$ , we can store the **codebook** of **codewords**  $\mu_1, \dots, \mu_K$ , and each vector  $x_i$  is encoded using  $c_i$ , which only requires  $\lceil \log K \rceil$  bits.
- ▶ As with K-means,  $K$  must be specified. Increasing  $K$  improves the quality of the compressed image but worsens the data compression rate, so there is a clear tradeoff.
- ▶ Some audio and video codecs use this method.
- ▶ Stochastic optimization algorithm for K-means was originally developed for VQ.

# VQ Image Compression

$3 \times 3$  block VQ: View each block of  $3 \times 3$  pixels as single observation



# VQ Image Compression

Original image (24 bits/pixel, uncompressed size 1,402 kB)



# VQ Image Compression

Codebook length 1024 (1.11 bits/pixel, total size 88kB)



# VQ Image Compression

Codebook length 128 (0.78 bits/pixel, total size 50kB)



# VQ Image Compression

Codebook length 16 (0.44 bits/pixel, total size 27kB)



## K-means Additional Comments

- ▶ **Sensitivity to distance measure.** Euclidean distance can be greatly affected by measurement unit and by strong correlations. Can use Mahalanobis distance,

$$\|x - y\|_M = \sqrt{(x - y)^\top M^{-1} (x - y)}$$

where  $M$  is positive semi-definite matrix, e.g. sample covariance.

- ▶ **Other partition based methods.** There are many other partition based methods that employ related ideas. For example K-medoids differs from K-means in requiring cluster centres  $\mu_i$  to be an observation  $x_i$ <sup>2</sup>, K-medians (use median in each dimension) and K-modes (use mode).
- ▶ **Determination of  $K$ .** The K-means objective will always improve with larger number of clusters  $K$ . Determination of  $K$  requires an additional **regularization** criterion. E.g., in DP-means<sup>3</sup>, use

$$W = \sum_{k=1}^K \sum_{i \in C_k} \|x_i - \mu_k\|_2^2 + \lambda K$$

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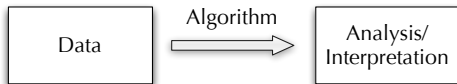
<sup>2</sup>See also Affinity propagation.

<sup>3</sup>DP-means paper.

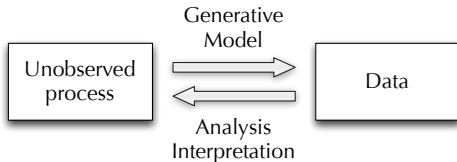


# Probabilistic Methods

- ▶ Algorithmic approach:



- ▶ Probabilistic modelling approach:



# Mixture Models

- ▶ Mixture models suppose that our dataset was created by sampling iid from  $K$  distinct populations (called **mixture components**).
- ▶ Typical samples in population  $k$  can be modelled using a distribution  $F(\phi_k)$  with density  $f(x|\phi_k)$ . For a concrete example, consider a Gaussian with unknown mean  $\phi_k$  and known symmetric covariance  $\sigma^2 I$ ,

$$f(x|\phi_k) = |2\pi\sigma^2|^{-\frac{p}{2}} \exp\left(-\frac{1}{2\sigma^2} \|x - \phi_k\|_2^2\right).$$

- ▶ Generative process: for  $i = 1, 2, \dots, n$ :
  - ▶ First determine which population item  $i$  came from (independently):

$$Z_i \sim \text{Discrete}(\pi_1, \dots, \pi_K) \quad \text{i.e. } \mathbb{P}(Z_i = k) = \pi_k$$

where **mixing proportions** are  $\pi_k \geq 0$  for each  $k$  and  $\sum_{k=1}^K \pi_k = 1$ .

- ▶ If  $Z_i = k$ , then  $X_i = (X_{i1}, \dots, X_{ip})^\top$  is sampled (independently) from corresponding population distribution:

$$X_i | Z_i = k \sim F(\phi_k)$$

- ▶ We observe that  $X_i = x_i$  for each  $i$ , and would like to learn about the unknown parameters of the process.

# Mixture Models

- ▶ Unknowns to learn given data are
  - ▶ **Parameters:**  $\pi_1, \dots, \pi_K, \phi_1, \dots, \phi_K$ , as well as
  - ▶ **Latent variables:**  $z_1, \dots, z_K$ .
- ▶ The joint probability over all cluster indicator variables  $\{Z_i\}$  are:

$$p_Z((z_i)_{i=1}^n) = \prod_{i=1}^n \pi_{z_i} = \prod_{i=1}^n \prod_{k=1}^K \pi_k^{\mathbb{1}(z_i=k)}$$

- ▶ The joint density at observations  $X_i = x_i$  given  $Z_i = z_i$  are:

$$p_X((x_i)_{i=1}^n | (Z_i = z_i)_{i=1}^n) = \prod_{i=1}^n \prod_{k=1}^K f(x_i | \phi_k)^{\mathbb{1}(z_i=k)}$$

- ▶ So the joint probability/density<sup>4</sup> is:

$$p_{X,Z}((x_i, z_i)_{i=1}^n) = \prod_{i=1}^n \prod_{k=1}^K (\pi_k f(x_i | \phi_k))^{\mathbb{1}(z_i=k)}$$

---

<sup>4</sup>In this course we will treat probabilities and densities equivalently for notational simplicity. In general, the quantity is a density with respect to the product base measure, where the base measure is the counting measure for discrete variables and Lebesgue for continuous variables.

# Mixture Models - Posterior Distribution

- ▶ Suppose we know the parameters  $(\pi_k, \phi_k)_{k=1}^K$ .
- ▶  $Z_i$  is a random variable, so the posterior distribution given data set  $\mathbf{X}$  tells us what we know about it:

$$Q_{ik} := p(Z_i = k|x_i) = \frac{p(Z_i = k, x_i)}{p(x_i)} = \frac{\pi_k f(x_i|\phi_k)}{\sum_{j=1}^K \pi_j f(x_i|\phi_j)}$$

where the marginal probability is:

$$p(x_i) = \sum_{j=1}^K \pi_j f(x_i|\phi_j)$$

- ▶ The posterior probability  $Q_{ik}$  of  $Z_i = k$  is called the **responsibility** of mixture component  $k$  for data point  $x_i$ .
- ▶ The posterior distribution **softly partitions** the dataset among the  $k$  components.

# Mixture Models - Maximum Likelihood

- ▶ How can we learn about the parameters  $\theta = (\pi_k, \phi_k)_{k=1}^K$  from data?
- ▶ Standard statistical methodology asks for the **maximum likelihood** estimator (MLE).
- ▶ The log likelihood is the log marginal probability of the data:

$$\ell((\pi_k, \phi_k)_{k=1}^K) := \log p((x_i)_{i=1}^n | (\pi_k, \phi_k)_{k=1}^K) = \sum_{i=1}^n \log \sum_{j=1}^K \pi_j f(x_i | \phi_j)$$

$$\begin{aligned} \nabla_{\phi_k} \ell((\pi_k, \phi_k)_{k=1}^K) &= \sum_{i=1}^n \frac{\pi_k f(x_i | \phi_k)}{\sum_{j=1}^K \pi_j f(x_i | \phi_j)} \nabla_{\phi_k} \log f(x_i | \phi_k) \\ &= \sum_{i=1}^n Q_{ik} \nabla_{\phi_k} \log f(x_i | \phi_k) \end{aligned}$$

- ▶ A difficult equation to solve, as  $Q_{ik}$  depends implicitly on  $\phi_k \dots$

# Mixture Models - Maximum Likelihood

$$\sum_{i=1}^n Q_{ik} \nabla_{\phi_k} \log f(x_i | \phi_k) = 0$$

- ▶ What if we ignore the dependence of  $Q_{ik}$  on the parameters?
- ▶ Taking the mixture of Gaussian with covariance  $\sigma^2 I$  as example,

$$\begin{aligned} & \sum_{i=1}^n Q_{ik} \nabla_{\phi_k} \left( -\frac{p}{2} \log(2\pi\sigma^2) - \frac{1}{2\sigma^2} \|x_i - \phi_k\|_2^2 \right) \\ &= \frac{1}{\sigma^2} \sum_{i=1}^n Q_{ik} (x_i - \phi_k) = \frac{1}{\sigma^2} \left( \left( \sum_{i=1}^n Q_{ik} x_i \right) - \phi_k \left( \sum_{i=1}^n Q_{ik} \right) \right) = 0 \\ \phi_k^{MLE?} &= \frac{\sum_{i=1}^n Q_{ik} x_i}{\sum_{i=1}^n Q_{ik}} \end{aligned}$$

# Mixture Models - Maximum Likelihood

- ▶ The estimate is a weighted average of data points, where the estimated mean of cluster  $k$  uses its responsibilities to data points as weights.

$$\phi_k^{MLE?} = \frac{\sum_{i=1}^n Q_{ik} x_i}{\sum_{i=1}^n Q_{ik}}$$

- ▶ Makes sense: Suppose we knew that data point  $x_i$  came from population  $z_i$ . Then  $Q_{iz_i} = 1$  and  $Q_{ik} = 0$  for  $k \neq z_i$  and:

$$\pi_k^{MLE} = \frac{\sum_{i:z_i=k} x_i}{\sum_{i:z_i=k} 1}$$

- ▶ Our best guess of the originating population is given by  $Q_{ik}$ .

# Mixture Models - Maximum Likelihood

- ▶ For the mixing proportions, we can similarly derive an estimator.
- ▶ Include a Lagrange multiplier  $\lambda$  to enforce constraint  $\sum_k \pi_k = 1$ .

$$\begin{aligned} & \nabla_{\log \pi_k} \left( \ell((\pi_k, \phi_k)_{k=1}^K) - \lambda(\sum_{k=1}^K \pi_k - 1) \right) \\ &= \sum_{i=1}^n \frac{\pi_k f(x_i | \phi_k)}{\sum_{j=1}^K \pi_j f(x_i | \phi_j)} - \lambda \pi_k \\ &= \sum_{i=1}^n Q_{ik} - \lambda \pi_k = 0 \\ \pi_k^{MLE?} &= \frac{\sum_{i=1}^n Q_{ik}}{n} \end{aligned}$$

- ▶ Again makes sense: the estimate is simply (our best guess of) the proportion of data points coming from population  $k$ .



# Mixture Models - The EM Algorithm

- ▶ Putting all the derivations together, we get an iterative algorithm for learning about the unknowns in the mixture model.
- ▶ Start with some initial parameters  $(\pi_k^{(0)}, \phi_l^{(0)})_{k=1}^K$ .
- ▶ Iterate for  $t = 1, 2, \dots$ :
  - ▶ **Expectation Step:**

$$Q_{ik}^{(t)} := \frac{\pi_k^{(t-1)} f(x_i | \phi_k^{(t-1)})}{\sum_{j=1}^K \pi_j^{(t-1)} f(x_i | \phi_j^{(t-1)})}$$

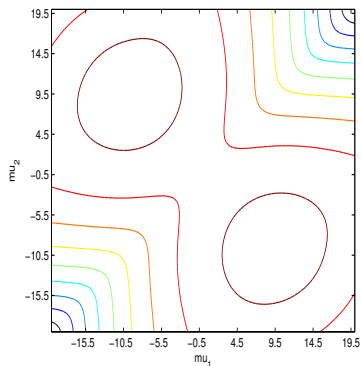
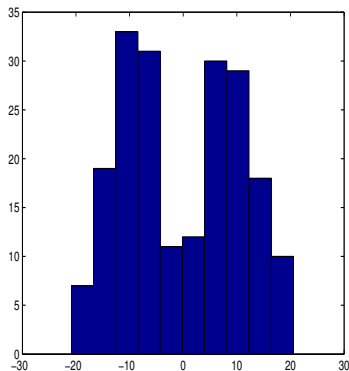
- ▶ **Maximization Step:**

$$\pi_k^{(t)} = \frac{\sum_{i=1}^n Q_{ik}^{(t)}}{n}$$

$$\phi_k^{(t)} = \frac{\sum_{i=1}^n Q_{ik}^{(t)} x_i}{\sum_{i=1}^n Q_{ik}^{(t)}}$$

- ▶ Will the algorithm converge?
- ▶ What does it converge to?

# Likelihood Surface for a Simple Example

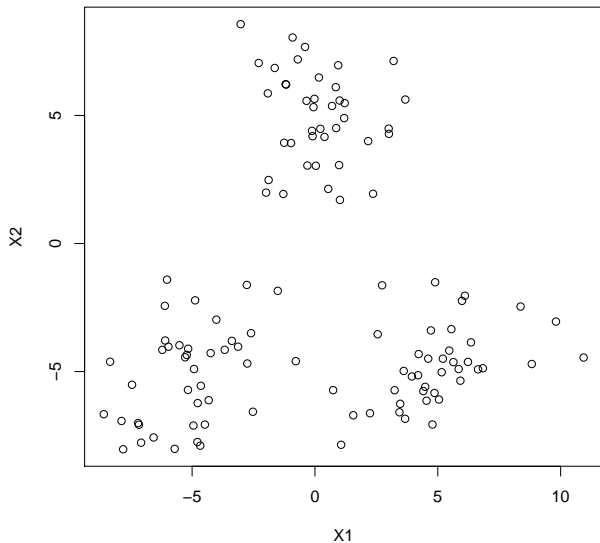


(left)  $n = 200$  data points from a mixture of two 1D Gaussians with  $\pi_1 = \pi_2 = 0.5$ ,  $\sigma = 5$  and  $\mu_1 = 10, \mu_2 = -10$ .

(right) Log likelihood surface  $\ell(\mu_1, \mu_2)$ , all the other parameters being assumed known.

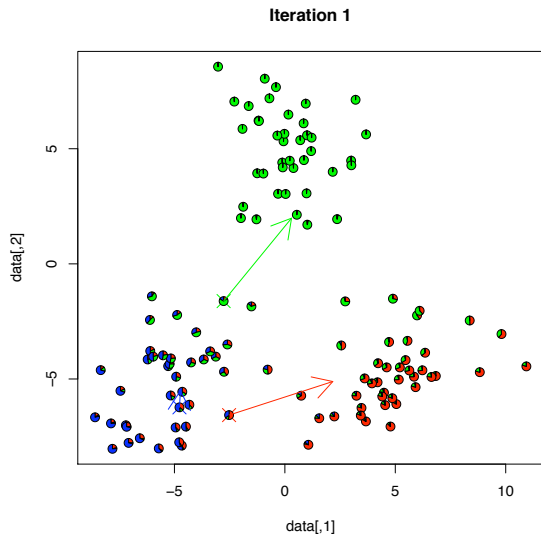
# Example: Mixture of 3 Gaussians

An example with 3 clusters.



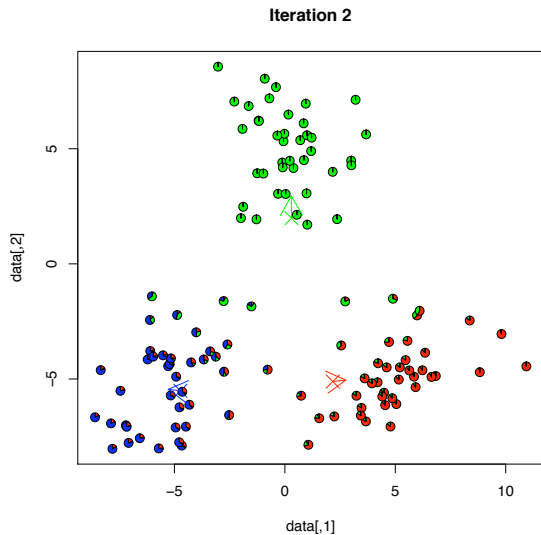
# Example: Mixture of 3 Gaussians

After 1st E and M step.



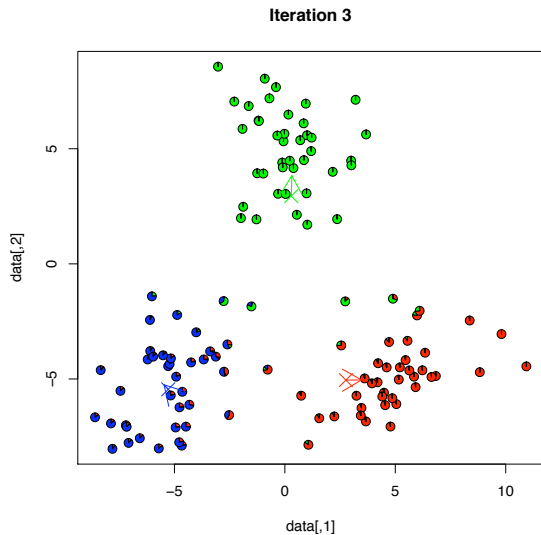
# Example: Mixture of 3 Gaussians

After 2nd E and M step.



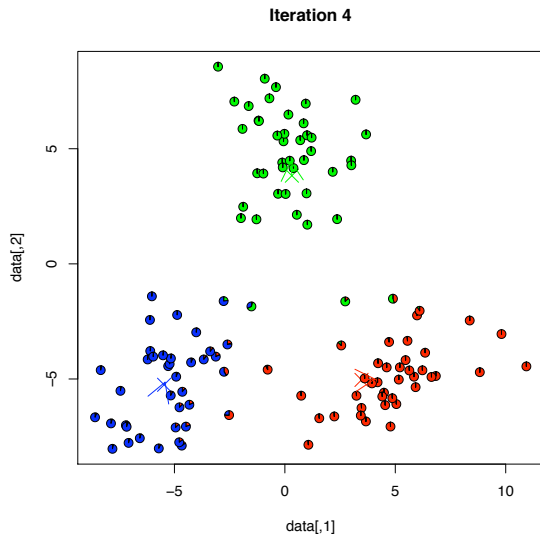
# Example: Mixture of 3 Gaussians

After 3rd E and M step.



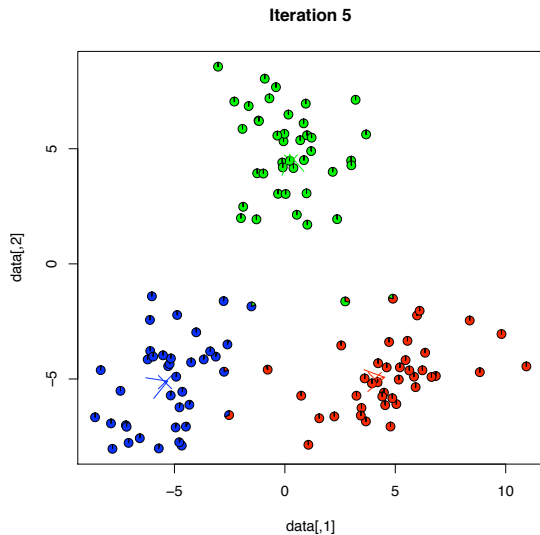
# Example: Mixture of 3 Gaussians

After 4th E and M step.



# Example: Mixture of 3 Gaussians

After 5th E and M step.





# The EM Algorithm

- ▶ In a maximum likelihood framework, the objective function is the log likelihood,

$$\ell(\theta) = \sum_{i=1}^n \log \sum_{j=1}^K \pi_j f(x_i | \phi_j)$$

Direct maximization is not feasible.

- ▶ Consider another objective function  $\mathcal{F}(\theta, q)$  such that:

$$\begin{aligned} \mathcal{F}(\theta, q) &\leq \ell(\theta) \text{ for all } \theta, q, \\ \max_q \mathcal{F}(\theta, q) &= \ell(\theta) \end{aligned}$$

$\mathcal{F}(\theta, q)$  is a lower bound on the log likelihood.

- ▶ We can construct an alternating maximization algorithm as follows:  
For  $t = 1, 2, \dots$  until convergence:

$$q^{(t)} := \operatorname{argmax}_q \mathcal{F}(\theta^{(t-1)}, q)$$

$$\theta^{(t)} := \operatorname{argmax}_\theta \mathcal{F}(\theta, q^{(t)})$$

# EM Algorithm

- ▶ The lower bound we use is called the **variational free energy**.
- ▶  $q$  is a probability mass function for some distribution over  $(Z_i)$  and

$$\begin{aligned}\mathcal{F}(\theta, q) &= \mathbb{E}_q[\log p((x_i, z_i)_{i=1}^n) - \log q((z_i)_{i=1}^n)] \\ &= \mathbb{E}_q \left[ \left( \sum_{i=1}^n \sum_{k=1}^K \mathbb{1}(z_i = k) (\log \pi_k + \log f(x_i | \phi_k)) \right) - \log q(\mathbf{z}) \right] \\ &= \sum_{\mathbf{z}} q(\mathbf{z}) \left[ \left( \sum_{i=1}^n \sum_{k=1}^K \mathbb{1}(z_i = k) (\log \pi_k + \log f(x_i | \phi_k)) \right) - \log q(\mathbf{z}) \right]\end{aligned}$$

Using  $\mathbf{z} := (z_i)_{i=1}^n$  to shorten notation.

# EM Algorithm - Solving for $q$

- ▶ Introducing Lagrange multiplier to enforce  $\sum_{\mathbf{z}} q(\mathbf{z}) = 1$ , and setting derivatives to 0,

$$\begin{aligned}\nabla_{q(\mathbf{z})} \mathcal{F}(\theta, q) &= \sum_{i=1}^n \sum_{k=1}^K \mathbb{1}(z_i = k) (\log \pi_k + \log f(x_i | \phi_k)) - \log q(\mathbf{z}) - 1 - \lambda \\ &= \sum_{i=1}^n (\log \pi_{z_i} + \log f(x_i | \phi_{z_i})) - \log q(\mathbf{z}) - 1 - \lambda = 0\end{aligned}$$

$$q^*(\mathbf{z}) = \frac{\prod_{i=1}^n \pi_{z_i} f(x_i | \phi_{z_i})}{\sum_{\mathbf{z}'} \prod_{i=1}^n \pi_{z'_i} f(x_i | \phi_{z'_i})} = \prod_{i=1}^n \frac{\pi_{z_i} f(x_i | \phi_{z_i})}{\sum_k \pi_k f(x_i | \phi_k)} = \prod_{i=1}^n p(z_i | x_i, \theta)$$

- ▶ Optimal  $q^*$  is simply the posterior distribution.
- ▶ Plugging in optimal  $q^*$  into the variational free energy,

$$\mathcal{F}(\theta, q^*) = \sum_{i=1}^n \log \sum_{k=1}^K \pi_k f(x_i | \phi_k) = \ell(\theta)$$

## EM Algorithm - Solving for $\theta$

- ▶ Setting derivative with respect to  $\phi_k$  to 0,

$$\begin{aligned}\nabla_{\phi_k} \mathcal{F}(\theta, q) &= \sum_{\mathbf{z}} q(\mathbf{z}) \sum_{i=1}^n \mathbb{1}(z_i = k) \nabla_{\phi_k} \log f(x_i | \phi_k) \\ &= \sum_{i=1}^n q(z_i = k) \nabla_{\phi_k} \log f(x_i | \phi_k) = 0\end{aligned}$$

- ▶ This equation can be solved quite easily. E.g., for mixture of Gaussians,

$$\phi_k^* = \frac{\sum_{i=1}^n q(z_i = k) x_i}{\sum_{i=1}^n q(z_i = k)}$$

- ▶ If it cannot be solved exactly, we can use **gradient ascent** algorithm:

$$\phi_k^* = \phi_k + \alpha \sum_{i=1}^n q(z_i = k) \nabla_{\phi_k} \log f(x_i | \phi_k)$$

- ▶ This leads to **generalized EM algorithm**. Further extension using **stochastic optimization** method leads to **stochastic EM algorithm**.
- ▶ Similar derivation for optimal  $\pi_k$  as before.

# EM Algorithm

- ▶ Start with some initial parameters  $(\pi_k^{(0)}, \phi_l^{(0)})_{k=1}^K$ .
- ▶ Iterate for  $t = 1, 2, \dots$ :
  - ▶ **Expectation Step:**

$$q^{(t)}(z_i = k) := \frac{\pi_k^{(t-1)} f(x_i | \phi_k^{(t-1)})}{\sum_{j=1}^K \pi_j^{(t-1)} f(x_i | \phi_j^{(t-1)})} = \mathbb{E}_{p(z_i | x_i, \theta^{(t-1)})} [\mathbb{1}(z_i = k)]$$

- ▶ **Maximization Step:**

$$\pi_k^{(t)} = \frac{\sum_{i=1}^n q^{(t)}(z_i = k)}{n} \qquad \phi_k^{(t)} = \frac{\sum_{i=1}^n q^{(t)}(z_i = k) x_i}{\sum_{i=1}^n q^{(t)}(z_i = k)}$$

- ▶ Each step increases the log likelihood:

$$\ell(\theta^{(t-1)}) = \mathcal{F}(\theta^{(t-1)}, q^{(t)}) \leq \mathcal{F}(\theta^{(t)}, q^{(t)}) \leq \mathcal{F}(\theta^{(t)}, q^{(t+1)}) = \ell(\theta^{(t)}).$$

- ▶ Additional assumption, that  $\nabla_{\theta}^2 \mathcal{F}(\theta^{(t)}, q^{(t)})$  are negative definite with eigenvalues  $< -\epsilon < 0$ , implies that  $\theta^{(t)} \rightarrow \theta^*$  where  $\theta^*$  is a local MLE.

# Notes on Probabilistic Approach and EM Algorithm

Some good things:

- ▶ Guaranteed convergence to locally optimal parameters.
- ▶ Formal reasoning of uncertainties, using both Bayes Theorem and maximum likelihood theory.
- ▶ Rich language of probability theory to express a wide range of generative models, and straightforward derivation of algorithms for ML estimation.

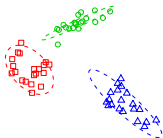
Some bad things:

- ▶ Can get stuck in local minima so multiple starts are recommended.
- ▶ Slower and more expensive than K-means.
- ▶ Choice of  $K$  still problematic, but rich array of methods for model selection comes to rescue.

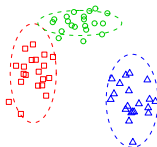
# Flexible Gaussian Mixture Models

- ▶ We can allow each cluster to have its own mean and covariance structure allows greater flexibility in the model.

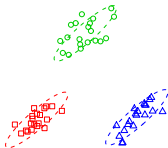
**Different covariances**



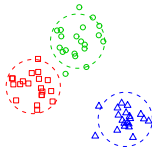
**Different, but diagonal covariances**



**Identical covariances**



**Identical and spherical covariances**



# Probabilistic PCA

- ▶ A probabilistic model related to PCA has the following generative model: for  $i = 1, 2, \dots, n$ :
  - ▶ Let  $k < n, p$  be given.
  - ▶ Let  $Y_i$  be a  $k$ -dimensional normally distributed random variable with 0 mean and identity covariance:

$$Y_i \sim \mathcal{N}(0, I_k)$$

- ▶ We model the distribution of the  $i$ th data point given  $Y_i$  as a  $p$ -dimensional normal:

$$X_i \sim \mathcal{N}(\mu + LY_i, \sigma^2 I)$$

where the parameters are a vector  $\mu \in \mathbb{R}^p$ , a matrix  $L \in \mathbb{R}^{p \times k}$  and  $\sigma^2 > 0$ .

- ▶ EM algorithm can be used for ML estimation, but PCA can more directly give a MLE (note this is not unique).
- ▶ Let  $\lambda_1 \geq \dots \geq \lambda_p$  be the eigenvalues of the sample covariance and let  $V \in \mathbb{R}^{p \times k}$  have columns given by the eigenvectors of the top  $k$  eigenvalues. Let  $R \in \mathbb{R}^{k \times k}$  be orthogonal. Then a MLE is:

$$\begin{aligned}\mu^{\text{MLE}} &= \bar{x} & (\sigma^2)^{\text{MLE}} &= \frac{1}{p-k} \sum_{j=k+1}^p \lambda_j \\ L^{\text{MLE}} &= V \text{diag}((\lambda_1 - (\sigma^2)^{\text{MLE}})^{\frac{1}{2}}, \dots, (\lambda_k - (\sigma^2)^{\text{MLE}})^{\frac{1}{2}}) R\end{aligned}$$



# Mixture of Probabilistic PCAs

- ▶ We have learnt two types of unsupervised learning techniques:
  - ▶ Dimensionality reduction, e.g. PCA, MDS, Isomap.
  - ▶ Clustering, e.g. K-means, linkage and mixture models.
- ▶ Probabilistic models allow us to construct more complex models from simpler pieces.
- ▶ Mixture of probabilistic PCAs allows both clustering and dimensionality reduction at the same time.

$$Z_i \sim \text{Discrete}(\pi_1, \dots, \pi_K)$$

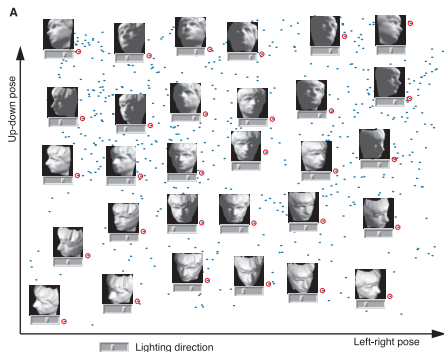
$$Y_i \sim \mathcal{N}(0, I_d)$$

$$X_i | Z_i = k, Y_i = y_i \sim \mathcal{N}(\mu_k + Ly_i, \sigma^2 I_p)$$

- ▶ Allows flexible modelling of covariance structure without using too many parameters.

# Mixture of Probabilistic PCAs

- ▶ PCA can reconstruct  $x$  given low dimensional embedding  $z$ , but is linear.
- ▶ Isomap is non-linear, but cannot reconstruct  $x$  given any  $z$ .



- ▶ We can learn a probabilistic mapping between the  $k$ -dimensional Isomap embedding space and the  $p$ -dimensional data space.
- ▶ Demo: [Using LLE instead of Isomap, and Mixture of factor analysers instead of Mixture of PPCAs.]

## Further Readings—Unsupervised Learning

- ▶ Hastie et al, Chapter 14.
- ▶ James et al, Chapter 10.
- ▶ Venables and Ripley, Chapter 11.
- ▶ Tukey, John W. (1980). We need both exploratory and confirmatory. *The American Statistician* 34 (1): 23-25.

# Supervised Learning

## Unsupervised learning:

- ▶ To “extract structure” and postulate hypotheses about data generating process from observations  $x_1, \dots, x_n$ .
- ▶ Visualize, summarize and compress data.

We have seen how response or grouping variables are used to validate the usefulness of the extracted structure.

## Supervised learning:

- ▶ In addition to the  $n$  observations of  $X$ , we also have a response variable  $Y \in \mathcal{Y}$ .
- ▶ Techniques for predicting  $Y$  given  $X$ .
  - ▶ Classification: discrete responses, e.g.  $\mathcal{Y} = \{+1, -1\}$  or  $\{1, \dots, K\}$ .
  - ▶ Regression: a numerical value is observed and  $\mathcal{Y} = \mathbb{R}$ .

Given training data  $(x_i, y_i)$ ,  $i = 1, \dots, n$ , the goal is to accurately predict the class or response  $Y$  on new observations of  $X$ .

## Regression Example: Boston Housing

The original data are 506 observations on 13 variables  $X$ ; medv being the response variable  $Y$ .

crim	per capita crime rate by town
zn	proportion of residential land zoned for lots over 25,000 sq.ft
indus	proportion of non-retail business acres per town
chas	Charles River dummy variable (= 1 if tract bounds river; 0 otherwise)
nox	nitric oxides concentration (parts per 10 million)
rm	average number of rooms per dwelling
age	proportion of owner-occupied units built prior to 1940
dis	weighted distances to five Boston employment centers
rad	index of accessibility to radial highways
tax	full-value property-tax rate per USD 10,000
ptratio	pupil-teacher ratio by town
b	$1000(B - 0.63)^2$ where B is the proportion of blacks by town
lstat	percentage of lower status of the population
medv	median value of owner-occupied homes in USD 1000's

# Regression Example: Boston Housing

```
> str(X)
```

```
'data.frame': 506 obs. of 13 variables:  
 $ crim : num 0.00632 0.02731 0.02729 0.03237 0.06905 ...  
 $ zn : num 18 0 0 0 0 0 12.5 12.5 12.5 12.5 ...  
 $ indus : num 2.31 7.07 7.07 2.18 2.18 2.18 7.87 7.87 7.87 7.87 ...  
 $ chas : int 0 0 0 0 0 0 0 0 0 ...  
 $ nox : num 0.538 0.469 0.469 0.458 0.458 0.458 0.524 0.524 0 ...  
 $ rm : num 6.58 6.42 7.18 7.00 7.15 ...  
 $ age : num 65.2 78.9 61.1 45.8 54.2 58.7 66.6 96.1 100 85.9 ...  
 $ dis : num 4.09 4.97 4.97 6.06 6.06 ...  
 $ rad : int 1 2 2 3 3 3 5 5 5 5 ...  
 $ tax : num 296 242 242 222 222 222 311 311 311 311 ...  
 $ ptratio: num 15.3 17.8 17.8 18.7 18.7 18.7 15.2 15.2 15.2 15.2 ...  
 $ black : num 397 397 393 395 397 ...  
 $ lstat : num 4.98 9.14 4.03 2.94 5.33 ...
```

```
> str(Y)
```

```
num[1:506] 24 21.6 34.7 33.4 36.2 28.7 22.9 27.1 16.5 18.9 ...
```

Goal: predict median house price  $\hat{Y}(X)$ , given 13 predictor variables  $X$  of a new district.

## Classification Example: Lymphoma

We have gene expression measurements  $X$  of  $n = 62$  patients for  $p = 4026$  genes. For each patient,  $Y$  denotes one of two subtypes of cancer. Goal: predict cancer subtype  $\hat{Y}(X) \in \{0, 1\}$ , given gene expressions of a new patient.

```
> str(X)
'data.frame': 62 obs. of 4026 variables:
 $ Gene 1 : num -0.344 -1.188 0.520 -0.748 -0.868 ...
 $ Gene 2 : num -0.953 -1.286 0.657 -1.328 -1.330 ...
 $ Gene 3 : num -0.776 -0.588 0.409 -0.991 -1.517 ...
 $ Gene 4 : num -0.474 -1.588 0.219 0.978 -1.604 ...
 $ Gene 5 : num -1.896 -1.960 -1.695 -0.348 -0.595 ...
 $ Gene 6 : num -2.075 -2.117 0.121 -0.800 0.651 ...
 $ Gene 7 : num -1.8755 -1.8187 0.3175 0.3873 0.0414 ...
 $ Gene 8 : num -1.539 -2.433 -0.337 -0.522 -0.668 ...
 $ Gene 9 : num -0.604 -0.710 -1.269 -0.832 0.458 ...
 $ Gene 10 : num -0.218 -0.487 -1.203 -0.919 -0.848 ...
 $ Gene 11 : num -0.340 1.164 1.023 1.133 -0.541 ...
 $ Gene 12 : num -0.531 0.488 -0.335 0.496 -0.358 ...

> str(Y)
num [1:62] 0 0 0 1 0 0 1 0 0 0 ...
```

# Decision Theory

- ▶ Suppose we made a prediction  $\hat{Y} \in \mathcal{Y}$  based on observation of  $X$ .
- ▶ How good is the prediction? We can use a **loss function**  $L : \mathcal{Y} \times \mathcal{Y} \mapsto \mathbb{R}^+$  to formalize the quality of the prediction.
- ▶ Typical loss functions:

- ▶ **Misclassification loss** (or **0-1 loss**) for classification

$$L(Y, \hat{Y}) = \begin{cases} 0 & Y = \hat{Y} \\ 1 & Y \neq \hat{Y} \end{cases} .$$

- ▶ **Squared loss** for regression

$$L(Y, \hat{Y}) = (Y - \hat{Y})^2 .$$

- ▶ Alternative loss functions are often useful (later). For example, **weighted misclassification error** often appropriate. Or **log-likelihood loss** (sometimes shortened as **log loss**)  $L(Y, \hat{p}) = -\log \hat{p}(Y)$ , where  $\hat{p}(k)$  is the estimated probability of class  $k \in \mathcal{Y}$ .



# Decision Theory

- ▶ For a given loss function  $L$ , the **risk**  $R$  of a learner is given by the expected loss

$$R(\hat{Y}) = \mathbb{E}(L(Y, \hat{Y}(X))),$$

where the expectation is with respect to the true (unknown) joint distribution  $(X, Y)$ .

- ▶ The risk is unknown, but we can estimate it by the **empirical risk**:

$$R(\hat{Y}) \approx R_n(\hat{Y}) = \frac{1}{n} \sum_{i=1}^n L(y_i, \hat{Y}(x_i)).$$

# The Bayes Classifier

- ▶ What is the optimal classifier if the joint distribution  $(X, Y)$  were known?
- ▶ The joint distribution  $f$  of  $X$  can be written as a mixture

$$f(X) = \sum_{k=1}^K f_k(X) \mathbb{P}(Y = k),$$

where, for  $k = 1, \dots, K$ ,

- ▶ the prior probabilities over classes are  $P(Y = k) = \pi_k$
  - ▶ and distributions of  $X$ , conditional on  $Y = k$ , is  $f_k(X)$ .
- ▶ The **Bayes classifier**  $\hat{Y}(X) \mapsto \{1, \dots, K\}$  is the one with minimum risk:

$$\begin{aligned} R(\hat{Y}) &= \mathbb{E} [L(Y, \hat{Y}(X))] = \mathbb{E} [\mathbb{E}[L(Y, \hat{Y}(x)) | X = x]] \\ &= \int_{\mathcal{X}} \mathbb{E} [L(Y, \hat{Y}(x)) | X = x] f(x) dx \end{aligned}$$

- ▶ The minimum risk attained by the Bayes classifier is called **Bayes risk**.
- ▶ Minimizing  $\mathbb{E}[L(Y, \hat{Y}(x)) | X = x]$  separately for each  $x$  suffices.

# The Bayes Classifier

- ▶ Consider the situation of the 0-1 loss.
- ▶ The risk simplifies to:

$$\begin{aligned}\mathbb{E}\left[L(Y, \hat{Y}(x))|X = x\right] &= \sum_{k=1}^K L(k, \hat{Y}(x))\mathbb{P}(Y = k|X = x) \\ &= 1 - \mathbb{P}(Y = \hat{Y}(x)|X = x)\end{aligned}$$

- ▶ The risk is minimized by choosing the class with the greatest posterior probability:

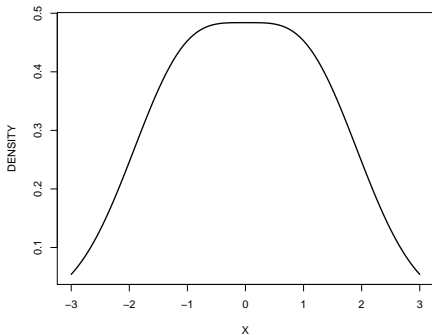
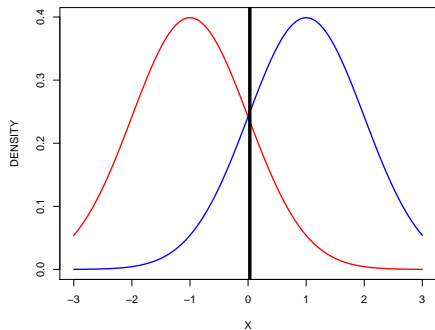
$$\begin{aligned}\hat{Y}(x) &= \arg \max_{k=1, \dots, K} \mathbb{P}(Y = k|X = x) = \arg \max_{k=1, \dots, K} \frac{\pi_k f_k(x)}{\sum_{k=1}^K \pi_k f_k(x)} \\ &= \arg \max_{k=1, \dots, K} \pi_k f_k(x).\end{aligned}$$

- ▶ The functions  $x \mapsto \pi_k f_k(x)$  are called **discriminant functions**. The function with maximum value determines the predicted class of  $x$ .

# The Bayes Classifier

A simple two Gaussians example: Suppose  $X \sim \mathcal{N}(\mu_Y, 1)$ , where  $\mu_1 = -1$  and  $\mu_2 = 1$  and assume equal priors  $\pi_1 = \pi_2 = 1/2$ .

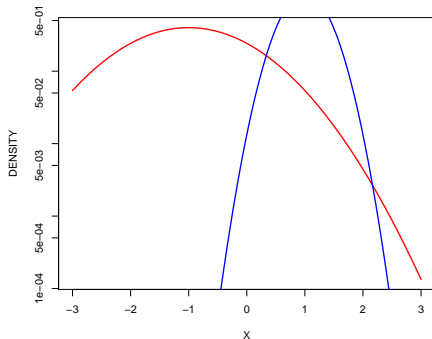
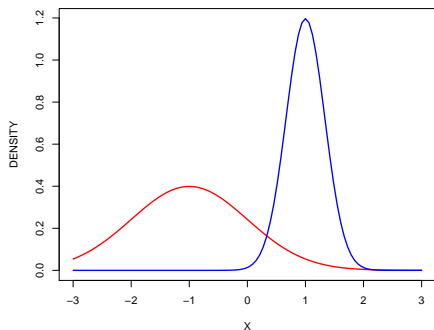
$$f_1(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x - (-1))^2}{2}\right) \quad \text{and} \quad f_2(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x - 1)^2}{2}\right).$$



Optimal classification is  $\hat{Y}(x) = \arg \max_{k=1, \dots, K} \pi_k f_k(x) = \begin{cases} 1 & \text{if } x < 0, \\ 2 & \text{if } x \geq 0. \end{cases}$

# The Bayes Classifier

How do you classify a new observation  $x$  if now the standard deviation is still 1 for class 1 but 1/3 for class 2?



Looking at density in a log-scale, optimal classification is class 2 if and only if  $x \in [-0.39, 2.15]$ .

# Plug-in Classification

- ▶ The Bayes Classifier chooses the class with the greatest posterior probability

$$\hat{Y}(x) = \arg \max_{k=1, \dots, K} \pi_k f_k(x).$$

- ▶ Unfortunately, we usually know neither the conditional class probabilities nor the prior probabilities.
- ▶ We can estimate the joint distribution with:
  - ▶ estimates  $\hat{\pi}_k$  for  $\pi_k$  and  $k = 1, \dots, K$  and
  - ▶ estimates  $\hat{f}_k(x)$  of conditional class densities,
- ▶ The **plug-in classifiers** chooses the class

$$\hat{Y}(x) = \arg \max_{k=1, \dots, K} \hat{\pi}_k \hat{f}_k(x).$$

- ▶ **Linear Discriminant Analysis** will be an example of plug-in classification.

# Linear Discriminant Analysis

- ▶ LDA is the most well-known and simplest example of plug-in classification.
- ▶ Assume a multivariate Normal form for  $f_k(x)$  for each class  $k$ :

$$X|Y = k \sim \mathcal{N}(\mu_k, \Sigma),$$

- ▶ each class can have a **different mean**  $\mu_k$
  - ▶ but all classes share the **same covariance**  $\Sigma$ .
- ▶ For an observation  $x$ ,

$$\begin{aligned}\log \mathbb{P}(Y = k|X = x) &= \kappa + \log \pi_k f_k(x) \\ &= \kappa + \log \pi_k - \frac{1}{2}(x - \mu_k)^\top \Sigma^{-1}(x - \mu_k)\end{aligned}$$

The quantity  $(x - \mu_k)^\top \Sigma^{-1}(x - \mu_k)$  is the square of the **Mahalanobis distance**. It gives the distance between  $x$  and  $\mu_k$  in the metric given by  $\Sigma$ .

- ▶ If  $\Sigma = I_p$  and  $\pi_k = \frac{1}{K}$ ,  $\hat{Y}(x)$  simply chooses the class  $k$  with the nearest (in the Euclidean sense) mean.

# Linear Discriminant Analysis

- ▶ Expanding the **discriminant**  $(x - \mu_k)^\top \Sigma^{-1} (x - \mu_k)$ ,

$$\begin{aligned}\log \mathbb{P}(Y = k|x) &= \kappa + \log(\pi_k) - \frac{1}{2} (\mu_k^\top \Sigma^{-1} \mu_k - 2\mu_k^\top \Sigma^{-1} x + x^\top \Sigma^{-1} x) \\ &= \kappa + \log(\pi_k) - \frac{1}{2} \mu_k^\top \Sigma^{-1} \mu_k + \mu_k^\top \Sigma^{-1} x\end{aligned}$$

- ▶ Setting  $a_k = \log(\pi_k) - \frac{1}{2} \mu_k^\top \Sigma^{-1} \mu_k$  and  $b_k = \Sigma^{-1} \mu_k$ , we obtain

$$\log \mathbb{P}(Y = k|X = x) = \kappa + a_k + b_k^\top x$$

i.e. a **linear** discriminant function.

- ▶ Consider choosing class  $k$  over  $k'$ :

$$a_k + b_k^\top x > a_{k'} + b_{k'}^\top x \quad \Leftrightarrow \quad a_\star + b_\star^\top x > 0$$

where  $a_\star = a_k - a_{k'}$  and  $b_\star = b_k - b_{k'}$ .

- ▶ The Bayes classifier partitions  $\mathcal{X}$  into regions with the same class predictions via **separating hyperplanes**.
- ▶ The Bayes classifier under these assumptions is more commonly known as the **LDA classifier**.



# Parameter Estimation

- ▶ The final piece of the puzzle is to estimate the parameters of the LDA model.
- ▶ We can achieve this by maximum likelihood.
- ▶ EM algorithm is not needed here since the class variables  $y_i$  are observed.
- ▶ Let  $n_k = \#\{j : y_j = k\}$  be the number of observations in class  $k$ .

$$\ell(\pi, (\mu_k), \Sigma) = \kappa + \sum_{k=1}^K \sum_{j:y_j=k} \log \pi_k - \frac{1}{2} (\log |\Sigma| + (x_j - \mu_k)^\top \Sigma^{-1} (x_j - \mu_k))$$

Then:

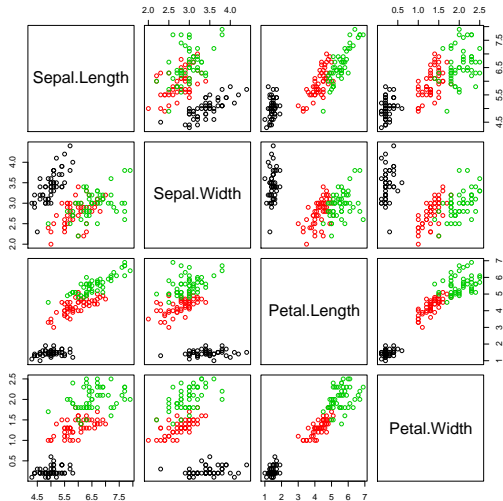
$$\hat{\pi}_k = \frac{n_k}{n} \qquad \hat{\mu}_k = \frac{1}{n_k} \sum_{j:y_j=k} x_j$$

$$\hat{\Sigma} = \frac{1}{n} \sum_{k=1}^K \sum_{j:y_j=k} (x_j - \hat{\mu}_k)(x_j - \hat{\mu}_k)^\top$$

- ▶ Note: the ML estimate of  $\Sigma$  is not unbiased. For an unbiased estimate we need to divide by  $n - K$ .

# Iris Dataset

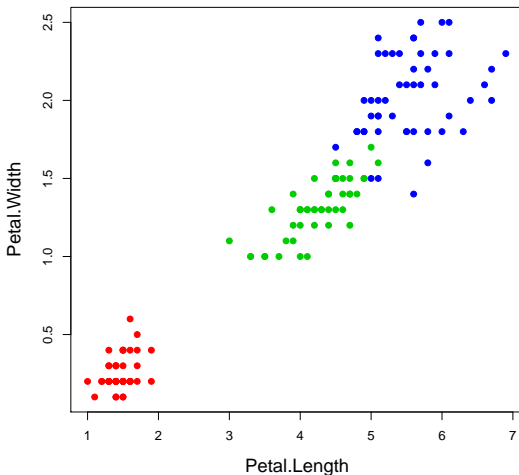
```
library(MASS)
data(iris)
##save class labels
ct <- rep(1:3,each=50)
##pairwise plot
pairs(iris[,1:4],col=ct)
```



# Iris Dataset

Just focus on two predictor variables.

```
iris.data <- iris[,3:4]  
plot(iris.data,col=ct+1,pch=20,cex=1.5,cex.lab=1.4)
```



# Iris Dataset

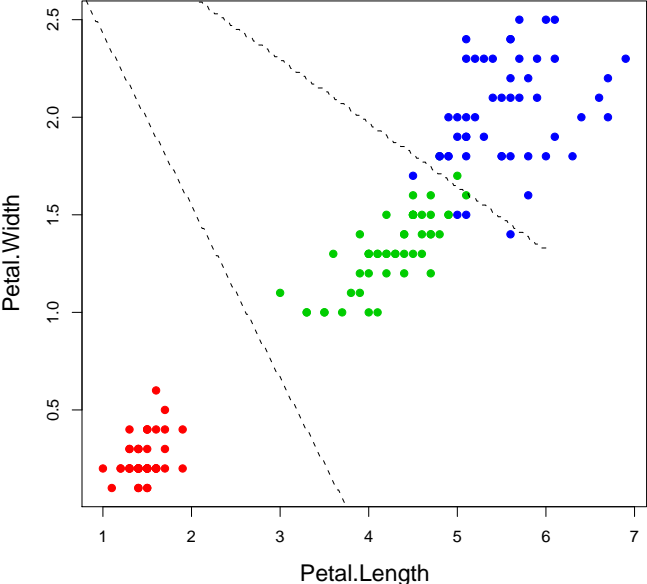
Computing and plotting the LDA boundaries.

```
##fit LDA
iris.lda <- lda(x=iris.data,grouping=ct)

##create a grid for our plotting surface
x <- seq(-6,6,0.02)
y <- seq(-4,4,0.02)
z <- as.matrix(expand.grid(x,y),0)
m <- length(x)
n <- length(y)

##classes are 1,2 and 3, so set contours at 1.5 and 2.5
iris.ldp <- predict(iris.lda,z)$class
contour(x,y,matrix(iris.ldp,m,n),
        levels=c(1.5,2.5), add=TRUE, d=FALSE, lty=2)
```

# Iris Dataset



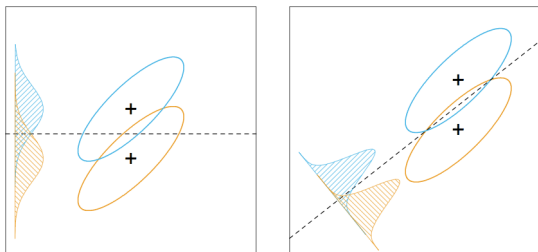
# Fisher's Linear Discriminant Analysis

- ▶ In LDA, data vectors are classified based on Mahalanobis distance from cluster means, which lie on a  $K - 1$  affine subspace.
- ▶ In measuring these distances, directions orthogonal<sup>5</sup> to the subspace can be ignored.
- ▶ Projecting data vectors onto the subspace can be viewed as a dimensionality reduction technique that preserves discriminative information about  $(y_i)_{i=1}^n$ .
- ▶ As with PCA, we can visualize the structure in the data by choosing an appropriate basis for the subspace and projecting data onto it.
- ▶ Choose a basis by finding directions that separate classes best.

---

<sup>5</sup>Orthogonality defined in terms of the inner product corresponding to Mahalanobis distance:  
 $\langle x, y \rangle = x \Sigma^{-1} y$ .

# Fisher's Linear Discriminant Analysis



- Find a direction  $v \in \mathbb{R}^p$  to maximize the variance ratio

$$\frac{v^\top B v}{v^\top \Sigma v}$$

where

$$\Sigma = \frac{1}{n-1} \sum_{i=1}^n (x_i - \mu_{y_i})(x_i - \mu_{y_i})^\top \quad (\text{within class covariance})$$

$$B = \frac{1}{n-1} \sum_{k=1}^K n_k (\mu_{y_k} - \bar{x})(\mu_{y_k} - \bar{x})^\top \quad (\text{between class covariance})$$

$B$  has rank at most  $K - 1$ .

# Discriminant Coordinates

- ▶ To solve for the optimal  $v$ , we first reparameterize it as  $u = \Sigma^{\frac{1}{2}}v$ .

$$\frac{v^{\top} B v}{v^{\top} \Sigma v} = \frac{u^{\top} (\Sigma^{-\frac{1}{2}})^{\top} B \Sigma^{-\frac{1}{2}} u}{u^{\top} u} = \frac{u^{\top} B^* u}{u^{\top} u}$$

where  $B^* = (\Sigma^{-\frac{1}{2}})^{\top} B \Sigma^{-\frac{1}{2}}$ .

- ▶ The maximization over  $u$  is achieved by the first eigenvector  $u_1$  of  $B^*$ .
- ▶ We also look at the remaining eigenvectors  $u_l$  associated to the non-zero eigenvalues and defined the **discriminant coordinates** as  $v_l = \Sigma^{-\frac{1}{2}} u_l$ .
- ▶ The  $v_l$ 's span exactly the affine subspace spanned by  $(\Sigma^{-1} \mu_k)_{k=1}^K$  (these vectors are given as the “linear discriminants” in the R-function `lda`).



# Crabs Dataset

```
library(MASS)
data(crabs)

## numeric and text class labels
ct <- as.numeric(crabs[,1])-1+2*(as.numeric(crabs[,2])-1)

## Projection on Fisher's linear discriminant directions
print(cb.lda <- lda(log(crabs[,4:8]),ct))
```

# Crabs Dataset

```
> > > > > > > > Call:  
lda(log(crabs[, 4:8]), ct)
```

Prior probabilities of groups:

	0	1	2	3
	0.25	0.25	0.25	0.25

Group means:

	FL	RW	CL	CW	BD
0	2.564985	2.475174	3.312685	3.462327	2.441351
1	2.852455	2.683831	3.529370	3.649555	2.733273
2	2.672724	2.443774	3.437968	3.578077	2.560806
3	2.787885	2.489921	3.490431	3.589426	2.701580

Coefficients of linear discriminants:

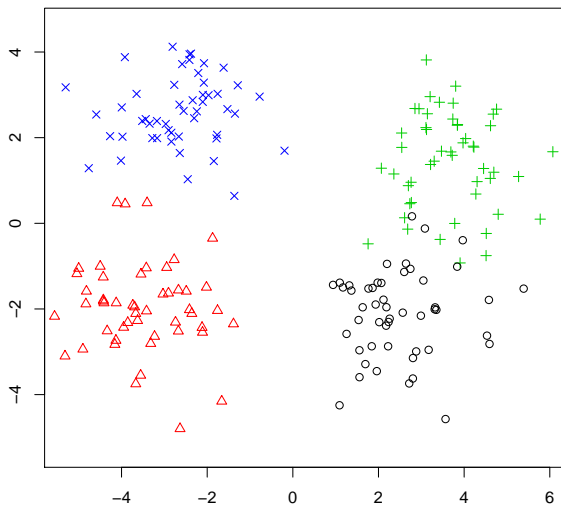
	LD1	LD2	LD3
FL	-31.217207	-2.851488	25.719750
RW	-9.485303	-24.652581	-6.067361
CL	-9.822169	38.578804	-31.679288
CW	65.950295	-21.375951	30.600428
BD	-17.998493	6.002432	-14.541487

Proportion of trace:

	LD1	LD2	LD3
	0.6891	0.3018	0.0091

# Crabs Dataset

```
cb.ldp <- predict(cb.lda)  
eqsplot(cb.ldp$x, pch=ct+1, col=ct+1)
```



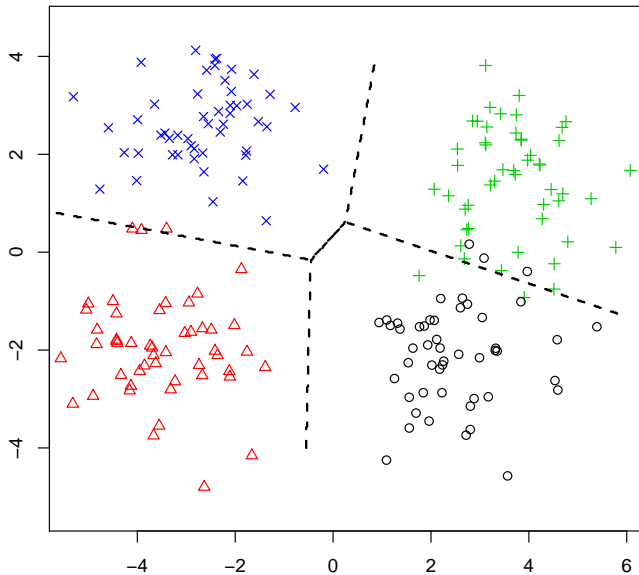
## Crabs Dataset

```
## display the decision boundaries
## take a lattice of points in LD-space
x <- seq(-6,6,0.02)
y <- seq(-4,4,0.02)
z <- as.matrix(expand.grid(x,y,0))
m <- length(x)
n <- length(y)

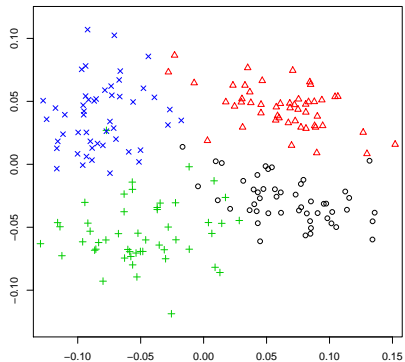
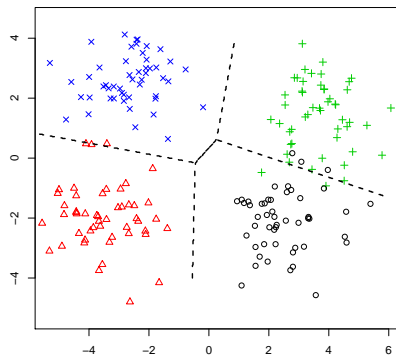
## predict onto the grid
cb.ldap <- lda(cb.ldp$x,ct)
cb.ldpp <- predict(cb.ldap,z)$class

## classes are 0,1,2 and 3 so set contours
## at 0.5,1.5 and 2.5
contour(x,y,matrix(cb.ldpp,m,n),
        levels=c(0.5,2.5),
        add=TRUE,d=FALSE,lty=2,lwd=2)
```

# Crabs Dataset



# Crabs Dataset



LDA separates the groups better.

# Naïve Bayes

- ▶ Assume we are interested in classifying documents; e.g. scientific articles or emails.
- ▶ A basic but standard model for text classification consists of considering a pre-specified dictionary of  $p$  words (including say physics, calculus.... or dollars, sex etc.) and summarizing each document  $i$  by a binary vector  $x_i$  where

$$x_{ij} = \begin{cases} 1 & \text{if word } j \text{ is present in document } i \\ 0 & \text{otherwise.} \end{cases}$$

- ▶ To implement a probabilistic classifier, we need to model  $f_k(x|\phi_k)$  for each class  $k = 1, \dots, K$ .

# Naïve Bayes

- ▶ A Naïve Bayes approach ignores feature correlations and assumes  $f_k(x) = f(x|\phi_k)$  where

$$f_k(x_i) = f(x_i|\phi_k) = \prod_{j=1}^P (\phi_{kj})^{x_{ij}} (1 - \phi_{kj})^{1-x_{ij}}$$

- ▶ Given dataset, the MLE is easily obtained

$$\hat{\pi}_k = \frac{n_k}{n} \qquad \hat{\phi}_{kj} = \frac{\sum_{i:y_i=k} x_{ij}}{n_k}$$

- ▶ One problem: if word  $j$  did not appear in documents labelled as class  $k$  then  $\hat{\phi}_{kj} = 0$  and

$$\mathbb{P}(Y = k|X = x \text{ with } j\text{th entry equal to } 1) = 0$$

i.e. we will never attribute a new document containing word  $j$  to class  $k$ .

- ▶ This problem is called **overfitting**, and is a major concern in modelling high-dimensional datasets common in machine learning.