Unsupervised Learning



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Michael Guerzhoy and Lisa Zhang

Supervised Learning

- "Programming by example"
 - Want to generalize patterns that we observe in the training set

• Training example 1:
$$x^{(1)} = (x_1^{(1)}, x_2^{(1)}, \dots, x_m^{(1)})$$
 output: $y^{(1)}$

• Training example 2:
$$x^{(2)} = (x_1^{(2)}, x_2^{(2)}, \dots, x_m^{(2)})$$
 output: $y^{(2)}$

- Training example N: $\mathbf{x}^{(3)} = \left(x_1^{(N)}, x_2^{(N)}, \dots, x_m^{(N)}\right)$ output: $y^{(N)}$
- Can do pretty much anything if the training set is large enough

Unsupervised Learning

- No labels
- Goal: learn the structure in the data
 - Estimate the **probability** of a new unseen data point ("density estimation")
 - Extract useful **features** from the data by noticing patterns in the x's
 - Generate "fake" data that looks like the real data

Mixture of Gaussians/k-Means

- Data: n-dimensional points in space
- Idea/assumption: the data are organized into clouds
 - Find the centres (μ_i) and sizes (Σ_i) of the clouds



PCA

- Data: n-dimensional points in space, centred around some point μ
- Idea: the centred x_i 's (i.e., $(x_i \mu)$'s) form a subspace: any x_i can be approximately reconstructed using $\hat{x_i} \approx \mu + \alpha_1^i v_1 + \ldots + \alpha_k^i v_k$ for a small k
 - The points form a cloud that's not n-dimensional
 - Find a basis v_1, \ldots, v_k (for a set k) s.t. $\sum_i (\hat{x}_i x_i)^2$ is minimized
 - The $\alpha_1 \dots \alpha_k$ encode most of the information about x
 - That's what lets us get a good reconstruction





- The set of faces is a "subspace" of the set of images
 - Suppose it is K dimensional
 - We can find the best subspace using PCA
 - This is like fitting a "hyper-plane" to the set of faces

 $\mathbf{x} \approx \overline{\mathbf{x}} + a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \ldots + a_k \mathbf{v}_k$

- spanned by vectors v₁, v₂, ..., v_K
- any face

MoG+PCA

- First, find the clouds of points
- Then, apply PCA to each cloud separately

Other types of mixture models

- Mixture of NB Models:
 - Cluster emails into several groups that are characterized by word frequencies
- Mixture of Poisson:
 - Cluster (e.g.) queue lengths at Tim Hortons at different times into groups

Autoencoders

- Data: n-dimensional points in space
- Idea: the data x_i lies close to some manifold
 - Manifold: low-dimensional structures that "look like" hyperplanes locally
 - Can encode data in fewer dimensions
 - The coordinates of the low-dimensional representation represent the location on the manifold





Autoencoders



- Find the weights that produce as small a difference as possible between the input and the reconstruction
- Train using Backprop
- The code layer is a summary of the input
 - Somewhat similar to the alphas in PCA

Generative Adversarial Networks

- Combine several ideas:
 - Take a *generative* approach: the model can generate new fake data
 - Make it possible to adjust the parameters of the model with gradient descent
 - Use a deep network to model data hierarchically
 - New: learn two networks, a generator and a discriminator
 - The generator generates plausible fake samples
 - The discriminator tries to distinguish between different sample