

Machine Learning

Cluster Analysis II: Probabilistic approach

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Gaussian

- Gaussian or normal distribution. Its probability density function is given by

$$\mathcal{N}(x|\mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right)$$

where μ is the mean, σ is the variance and $\sqrt{2\pi\sigma^2}$ is the normalization constant.

- Multivariate Gaussian or Multivariate Normal (MVN). Probability density function is given by.

$$\mathcal{N}(x|\mu, \Sigma) = \frac{1}{(2\pi)^{d/2}|\Sigma|^{1/2}} \exp\left[-\frac{1}{2}(x - \mu)^T \Sigma^{-1}(x - \mu)\right]$$

where μ is the mean vector, Σ is covariance matrix of the data set, d is the dimensionality of the data set.

Geometric interpretation

$$\mathcal{N}(x|\mu, \Sigma) = \frac{1}{(2\pi)^{d/2}|\Sigma|^{1/2}} \exp\left[-\frac{1}{2}(x - \mu)^T \Sigma^{-1}(x - \mu)\right]$$

- Expression under the exponent is Mahalanobis distance between point x and mean.
- Perform an eigendecomposition of Σ .

$$\Sigma^{-1} = U^{-T} \Lambda U^{-1} = U \Lambda^{-1} U^T = \sum_{i=1}^D \frac{1}{\lambda_i} u_i u_i^T$$

where u_i is the i 'th column of U (i th eigenvector).

- Rewrite Mahalanobis distance and denote $y_i = u_i^T(x - \mu)$

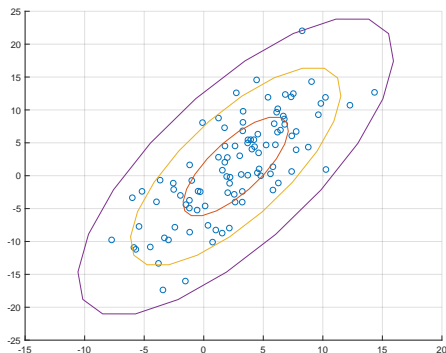
$$(x - \mu)^T \Sigma^{-1}(x - \mu) = (x - \mu)^T \sum_{i=1}^D \frac{1}{\lambda_i} u_i u_i^T (x - \mu)$$

$$= \sum_{i=1}^D \frac{1}{\lambda_i} (x - \mu)^T u_i u_i^T (x - \mu) = \sum_{i=1}^D \frac{y_i^2}{\lambda_i}.$$

Geometric interpretation: example

$$(x - \mu)^T \Sigma^{-1} (x - \mu) = \sum_{i=1}^D \frac{y_i^2}{\lambda_i}.$$

Contours of equal probability density of a gaussian lie along ellipses.



Likelihood

- **Likelihood:** Roles of parameters and outcomes distinguish likelihood from probability. Probability describes how possible the outcome before data is available, given the values of parameter. Likelihood describe possibility of parameter values given available data.

- ▶ *Discrete:* Let X be a discrete random variable and p its probability mass function then

$$\mathcal{L}(\theta|x) = p_{\theta}(x),$$

is called likelihood function of θ given the outcome x .

- ▶ *Continuous:* Let X be a continuous random variable and f its density function.

$$\mathcal{L}(\theta|x) = f_{\theta}(x).$$

is called likelihood function of θ given the outcome x .

NB! Note the difference with conditional probabilities.

Prior and posterior

It is presumed that *new* data is expected during the process.

- **Prior** Prior probability is the probability of the event (before collection of a *new* data).
- **Posterior** Posterior probability of the event is the probability of the event (before collection of a *new* data). Easy to memorize: Posterior probability is proportional to likelihood multiplied by prior probability.

Maximal Likelihood Estimate for MVN

Theorem

If one have N samples $x_i \sim \mathcal{N}(\mu, \Sigma)$ then the maximal likelihood estimate (MLE) for the parameters is given by

$$\hat{\mu} = \frac{1}{N} \sum_{i=1}^N x_i \triangleq \bar{x}$$
$$\hat{\Sigma} = \frac{1}{N} \left(\sum_{i=1}^N x_i x_i^T \right)$$

Gaussian Mixture Model

- **LVM** - latent variable models
- **Mixture of Gaussians**

$$p(x_i|\theta) = \sum_{k=1}^K \pi_k \mathcal{N}(x_i|\mu_k, \Sigma_k).$$

where π_k are the mixing weights, μ_k are the means and Σ_k are the covariance matrices for each base distribution of the mixture.

- Applications:
 - ▶ Black box density model to be used in data compression, outlier detection etc.
 - ▶ Clustering. Fit the mixture model and then compute $p(z_i = k|x, \theta)$ - The posterior probability that point i belongs to cluster k .

Mixture models for clustering

- The posterior probability that point i belongs to cluster k is referred as the *responsibility of cluster k for point i* . According to Bayes rule:

$$r_{ik} = p(z_i = k|x_i, \theta) = \frac{p(z_i = k|\theta)p(x_i|z_i = k, \theta)}{\sum_{k'=1}^K p(z_i = k'|\theta)p(x_i|z_i = k', \theta)}$$

- This procedure is referred as *soft clustering*. NB! In the mixture case we never observe variables z_i .
- Link to *hard clustering* using MAP estimate

$$z_i^* = \arg \max_k r_{i,k} = \arg \max_k \log p(x_i|z_i = k, \theta) + \log p(z_i = k|\theta).$$

- Presence of latent variables makes complicated to compute ML estimates. Introduce negative log likelihood function.

$$NLL(\theta) = -\frac{1}{N} \log p(\mathcal{D}|\theta).$$

- Let x be the observed variables and z_i be the hidden or missing variables. The goal is to maximize the log likelihood of the observed data.

$$\ell(\theta) = \sum_{i=1}^N \log p(x_i|\theta) = \sum_{i=1}^N \log [p(x_i, z_i|\theta)].$$

- Complete data log likelihood could not be computed because z_i is unknown.

$$\ell_C(\theta) = \sum_{i=1}^N \log p(x_i, z_i|\theta).$$

- Expected complete data log likelihood

$$\begin{aligned} Q(\theta, \theta^{t-1}) &= \mathbb{E}[\ell_C(\theta)|\mathcal{D}, \theta^{t-1}] \\ &= \sum_i \sum_k r_{i,k} \log \pi_k + \sum_i \sum_k r_{r,k} \log p(x_i|\theta_k). \end{aligned}$$

EM for GMM

- E step:

$$r_{i,k} = \frac{\pi_k p(x_i | \theta_k^{(t-1)})}{\sum_{k'} \pi_{k'} p(x_i | \theta_{k'}^{(t-1)})}$$

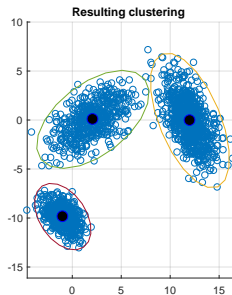
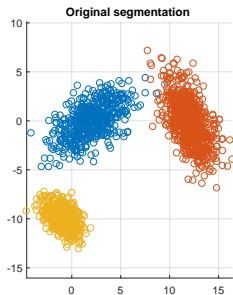
- M step: Optimize Q with respect to the θ and π .

$$\pi_k = \frac{\sum_i r_{i,k}}{N}$$

$$\mu_k = \frac{\sum_i r_{i,k} x_i}{r_k}$$

$$\Sigma_k = \frac{\sum_i r_{i,k} (x_i - \mu_k)(x_i - \mu_k)^T}{r_k} = \frac{\sum_i r_{i,k} x_i x_i^T}{r_k} - \mu_k \mu_k^T$$

Example



Clustering overview

- EM estimates the parameters of mixture.
- EM may be referred as parametric method. Model is described by the parameters of clusters.
- How model is described for other clustering techniques?
Representative? Hierarchical? Density-based?
- What is clustering model?

Related topics

- Self organizing maps, will be discussed later (together with Neural Networks).
- Outlier analysis.

Exercises for self practice

Please note this is not a mandatory Home Assignment, nevertheless some or all of the exercises may be included into Home Assignments.

Exercises

- Implement EM algorithm.
- Compare performance of your implementation of EM algorithm to the performance of k-means.
- Could you formally verify if given set is gaussian? (question to refresh your knowledge of probability and statistics)