

Unsuperv. Learning

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

# Unsupervised Learning

# Overview

---

## Unsuperv. Learning

### Overview

- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

modeling = predicting = understanding = compressing  
eg, clustering  
finding 'structure' in data

# Bottom-Up Unsupervised Learning

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

explain the data all-at-once vs piece-by-piece?

repeat

repeat

make a model to explain a minimal amount of data

check how much of the total data the model explains

until model fits a decent amount of the data

if model, remove explained data from the set

until hard to find a decent model or not enough data left

# Random Sample Consensus (RANSAC)

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

given data, find a set of explanatory models:

repeat

repeat many times

randomly pick minimum data to fit model

find inliers

repeat until no change

fit model to inliers

find new inliers

if best model has enough inliers

record model

remove inliers from data

until best model not good enough or not enough data left

# Break

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

- asst 10
- asst 11
- posters: two weeks from Friday (noon–2pm Kingsbury)
- papers: four weeks from yesterday! (2pm my office)  
2 hardcopies, 1 copy of code (2 pages per page)  
PDF of paper and tarball/zip of code via email

# $k$ -Means Clustering

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

Naive Bayes model: choose class, generate attributes independently

mixture model: choose class, generate data

$$P(x|\theta) = \sum_k P(C = k|\theta_k)P(x|C = k, \theta_k)$$

eg, for mixture of Gaussians,

$$P(x|C = k, \mu_k, \sigma_k^2) = \frac{1}{\sqrt{2\sigma_k^2\pi}} \exp\left(-\frac{(x - \mu_k)^2}{2\sigma_k^2}\right)$$

# An Algorithm

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

Means represent the center of a cluster/class

Values for the means are the model

Model changes based on the classes assigned to the data

init the  $k$  means somehow

repeat until cluster assignments do not change:

Assign each data point to the mean nearest to it

Calculate new means for the data assigned to each cluster



# An Algorithm

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

Means represent the center of a cluster/class

Values for the means are the model

Model changes based on the classes assigned to the data

init the  $k$  means somehow

repeat until cluster assignments do not change:

Assign each data point to the mean nearest to it

Calculate new means for the data assigned to each cluster

Example

# An Algorithm

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

Means represent the center of a cluster/class

Values for the means are the model

Model changes based on the classes assigned to the data

init the  $k$  means somehow

repeat until cluster assignments do not change:

Assign each data point to the mean nearest to it

Calculate new means for the data assigned to each cluster

## Example

Is the classification optimal?

What is it optimizing?

# Expectation-Maximization

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

model parameters  $\theta$  (eg,  $\mu, \sigma^2, P(C = k)$ )

observed variables  $x_j$

hidden variables  $C_j$

init the  $\theta_k$  somehow

repeat until done:

E: compute expected values of hidden vars:  $P(C_j = k|x_j, \theta_k)$

eg by  $\alpha P(C = k)P(x_j|C = k, \theta_k)$

M: maximize data likelihood using current estimates:

$\theta_k$ , with each  $x_j$  weighted by  $P(C_j = k|x_j)$ , eg by

$$\theta \leftarrow \operatorname{argmax}_{\theta} \sum_z P(Z = z|x, \theta)P(x, Z = z|\theta)$$

# Expectation-Maximization

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

model parameters  $\theta$  (eg,  $\mu, \sigma^2, P(C = k)$ )

observed variables  $x_j$

hidden variables  $C_j$

init the  $\theta_k$  somehow

repeat until done:

E: compute expected values of hidden vars:  $P(C_j = k|x_j, \theta_k)$

eg by  $\alpha P(C = k)P(x_j|C = k, \theta_k)$

M: maximize data likelihood using current estimates:

$\theta_k$ , with each  $x_j$  weighted by  $P(C_j = k|x_j)$ , eg by

$$\theta \leftarrow \operatorname{argmax}_{\theta} \sum_z P(Z = z|x, \theta)P(x, Z = z|\theta)$$

greedy increase of data likelihood

# Expectation-Maximization

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

## Features

- Probabilistic clustering
- Explicit model
- Locally optimal

## Issues

- Number of classes (means, Gaussians, etc.)
- Local maxima

# Agglomerative Clustering

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

dendrogram

$O(n^2)$  vs  $O(kn)$

AutoClass

# Summary

---

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

supervised learning: learning a function or a density

unsupervised learning: explaining data

reinforcement learning: learning how to act

## Unsuperv. Learning

- Overview
- Bottom-Up
- RANSAC
- Break
- $k$ -Means
- An Algorithm
- EM
- Basic Clustering
- Summary
- EOLQs

- What question didn't you get to ask today?
- What's still confusing?
- What would you like to hear more about?

Please write down your most pressing question about AI and put it in the box on your way out.

*Thanks!*