CS 540 Introduction to Artificial Intelligence
Statistics & Math Review

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Feb 4, 2021

Announcements

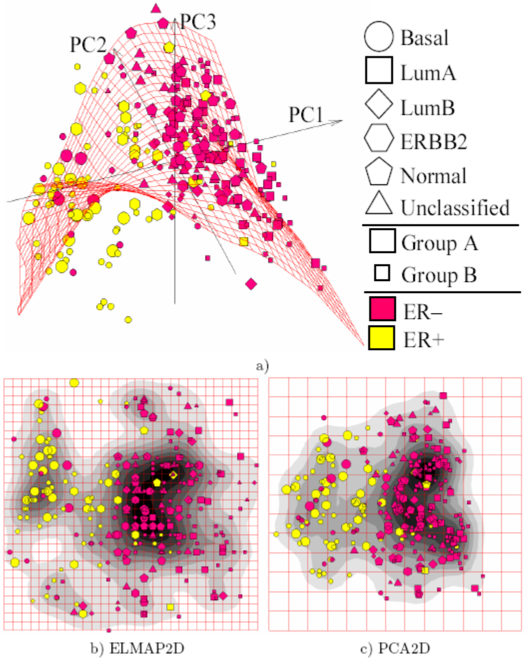
- **Homeworks:**
  - HW2 due Tuesday---get started early!
- Class roadmap:

Thursday, Jan 28	Probability
Tuesday, Feb 2	**Linear Algebra and PCA**
Thursday, Feb 4	Statistics and Math Review
Tuesday, Feb 9	Introduction to Logic
Thursday, Feb 11	Natural Language Processing

Fundamentals

Outline

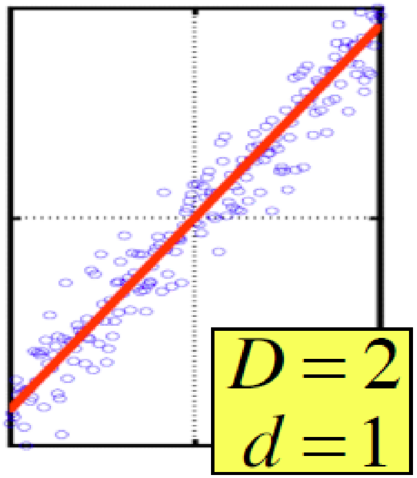
- Finish last lecture: **PCA**
- Review of probability
- Statistics: sampling & estimation

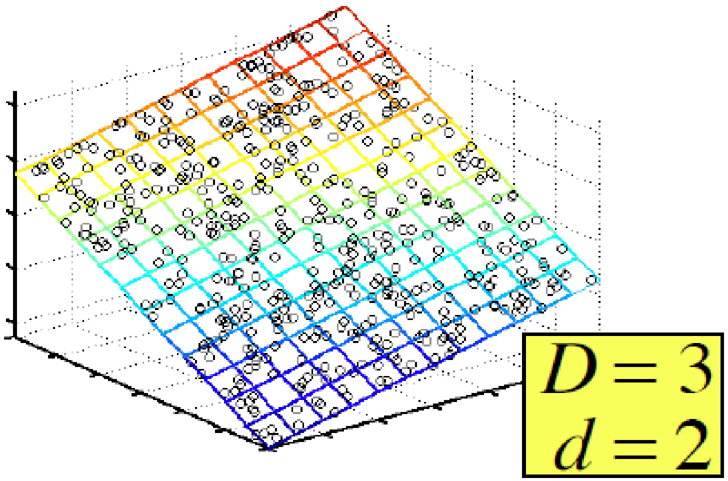


Wikipedia

Principal Components Analysis (**PCA**)

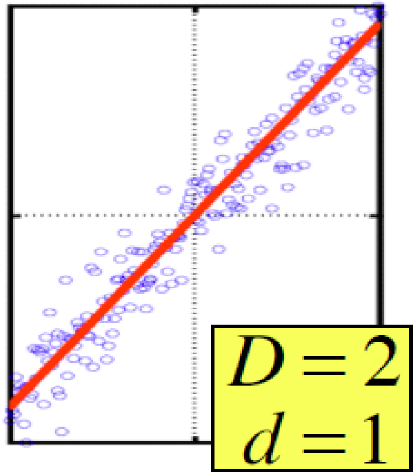
- A type of dimensionality reduction approach
  - For when data is **approximately lower dimensional**

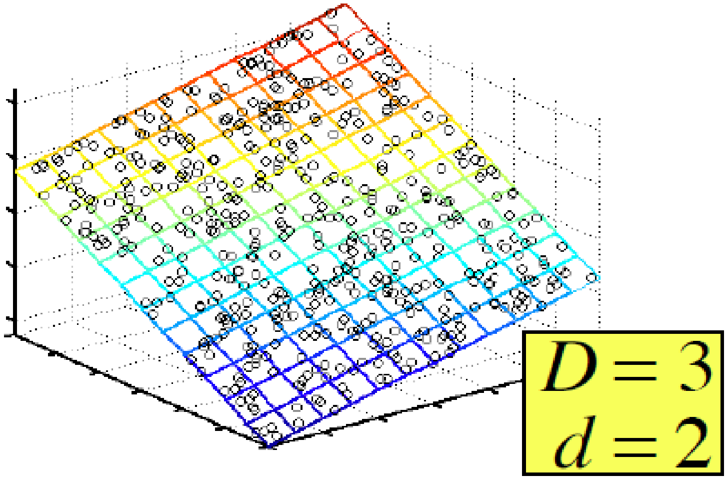




Principal Components Analysis (**PCA**)

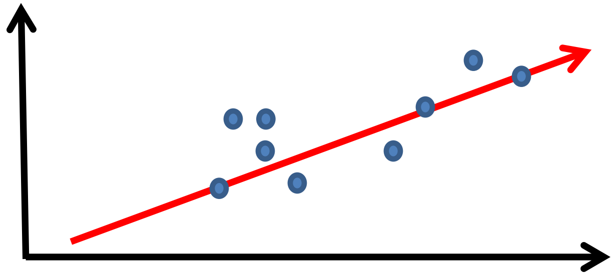
- Goal: find **axes** of a subspace
  - Will project to this subspace; want to preserve data





Principal Components Analysis (**PCA**)

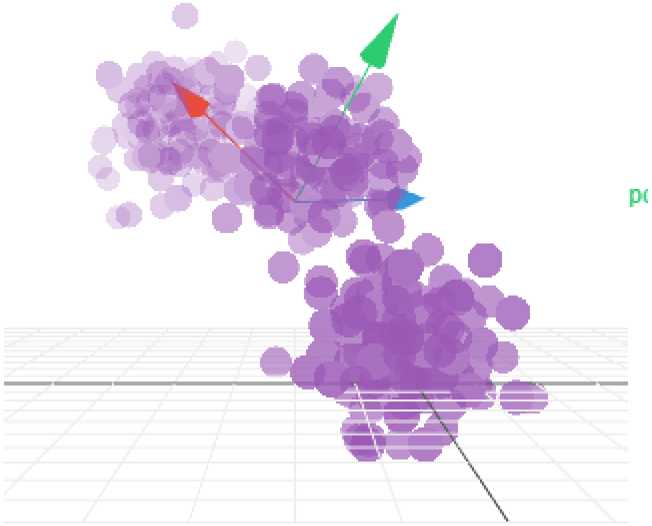
- From 2D to 1D:
  - Find a $v_1 \in \mathbb{R}^d$ so that we maximize "variability"
  - IE,



  - New representations are along this vector (1D!)

Principal Components Analysis (**PCA**)

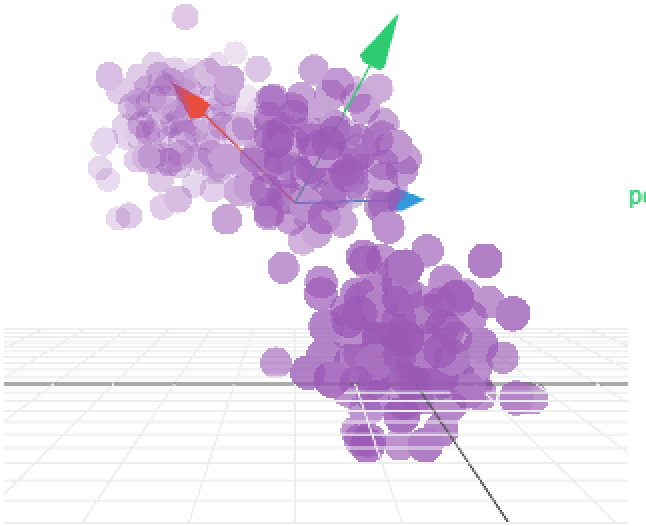
- From *d* dimensions to *r* dimensions
  - Sequentially get $v_1, v_2, \ldots, v_r \in \mathbb{R}^d$
  - Orthogonal!
  - Still minimize the projection error
    - Equivalent to **"maximizing variability"**
  - The vectors are the **principal components**



Victor Powell

PCA Setup

- **Inputs**
  - Data: $x_1, x_2, \ldots, x_n, \;\; x_i \in \mathbb{R}^d$
  - Can arrange into $X \in \mathbb{R}^{n \times d}$
  - **Centered!** $\frac{1}{n} \sum_{i=1}^{n} x_i = 0$



Victor Powell

- **Outputs**
  - Principal components $v_1, v_2, \ldots, v_r \in \mathbb{R}^d$
  - Orthogonal!

PCA Goals

- Want directions/components (unit vectors) so that
  - Projecting data maximizes variance
  - What's projection?

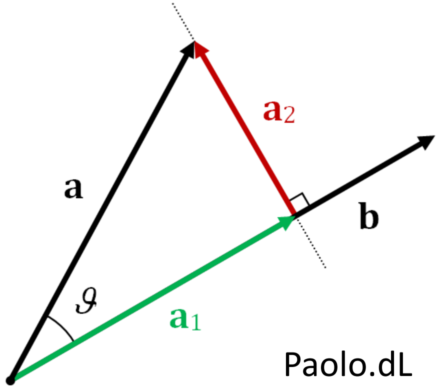
$$\sum_{i=1}^{n} \langle x_i, v \rangle^2 = \|Xv\|^2$$

  - To project *a* onto unit vector *b*,

$$\langle a, b \rangle b$$

← Direction

↑ Length



Paolo.dL

PCA Goals

- Want directions/components (unit vectors) so that
  - Projecting data maximizes variance
  - What's projection?

$$\sum_{i=1}^{n} \langle x_i, v \rangle^2 = \|Xv\|^2$$

- Do this **recursively**
  - Get orthogonal directions $v_1, v_2, \ldots, v_r \in \mathbb{R}^d$

PCA First Step

- First component,

$$v_1 = \arg\max_{\|v\|=1} \sum_{i=1}^{n} \langle v, x_i \rangle^2$$

- Same as getting

$$v_1 = \arg\max_{\|v\|=1} \|Xv\|^2$$

PCA Recursion

- Once we have *k-1* components, next?

$$\hat{X}_k = X - \sum_{i=1}^{k-1} X v_i v_i^T$$

Deflation

- Then do the same thing

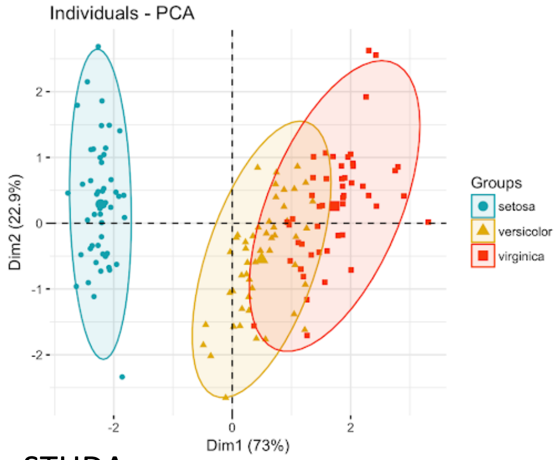
$$v_k = \arg\max_{\|v\|=1} \|\hat{X}_k w\|^2$$

PCA Interpretations

- The v's are eigenvectors of X^TX **(Gram matrix)**
  - Show via Rayleigh quotient
- X^TX (proportional to) sample covariance matrix
  - When data is 0 mean!
  - I.e., PCA is eigendecomposition of sample covariance
- Nested subspaces *span(v1), span(v1,v2),…,*

Lots of Variations

- PCA, Kernel PCA, ICA, CCA
  - Unsupervised techniques to extract structure from high dimensional dataset
- Uses:
  - **Visualization**
  - Efficiency
  - Noise removal
  - Downstream machine learning use



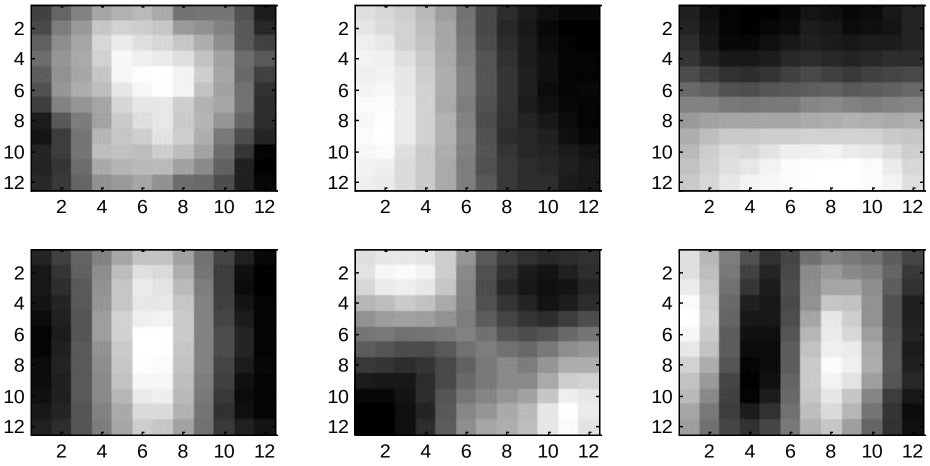
STHDA

Application: Image Compression

- Start with image; divide into 12x12 patches
  - I.E., 144-D vector
  - **Original image:**

Application: Image Compression

- 6 most important components (as an image)



Application: Image Compression

- Project to 6D,

Compressed

Original

Probability Review: Outcomes & Events

- Outcomes: possible results of an **experiment**
- **Events:** subsets of outcomes we're interested in

Ex: $\Omega = \underbrace{\{1,2,3,4,5,6\}}_{\text{outcomes}}$

$$\mathcal{F} = \underbrace{\{\emptyset, \{1\}, \{2\}, \ldots, \{1,2\}, \ldots, \Omega\}}_{\text{events}}$$

Review: Probability Distribution

- We have outcomes and events.
- Now assign probabilities $\text{For } E \in \mathcal{F},\ P(E) \in [0,1]$

Back to our example:

$$\mathcal{F} = \underbrace{\{\emptyset, \{1,3,5\}, \{2,4,6\}, \Omega\}}_{\text{events}}$$

$$P(\{1,3,5\}) = 0.2, P(\{2,4,6\}) = 0.8$$

Review: Random Variables

- Map outcomes to real values $X : \Omega \to \mathbb{R}$
- Can still work with probabilities:

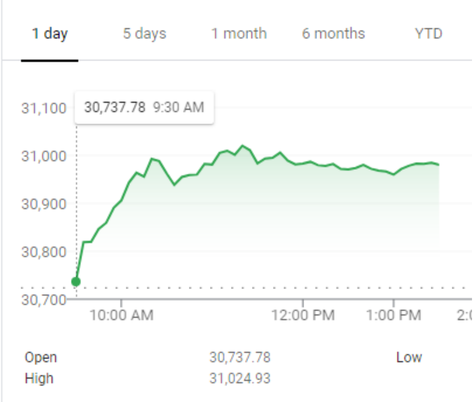
$$P(X = 3) := P(\{\omega : X(\omega) = 3\})$$

- Cumulative Distribution Function (CDF)

$$F_X(x) := P(X \leq x)$$

Review: Expectation & Variance

- Another advantage of RVs are ``summaries''
- Expectation: $E[X] = \sum_a a \times P(x = a)$
  - The "average"
- Variance: $Var[X] = E[(X - E[X])^2]$
  - A measure of spread
- Higher moments: other parametrizations



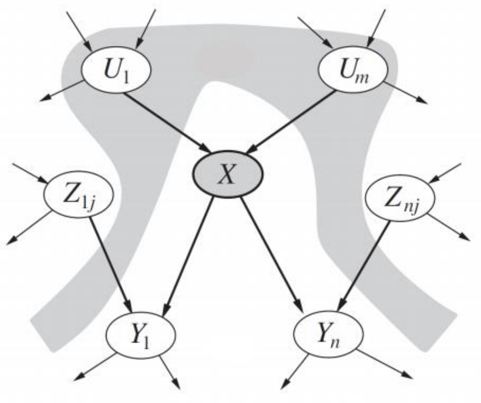
Review: Conditional Probability

- For when we know something,

$$P(X = a|Y = b) = \frac{P(X = a, Y = b)}{P(Y = b)}$$

- Leads to **conditional independence**

$$P(X, Y|Z) = P(X|Z)P(Y|Z)$$



Credit: **Devin Soni**

Review: Bayesian Inference

- Conditional Prob. & Bayes:

$$P(H|E_1, E_2, \ldots, E_n) = \frac{P(E_1, \ldots, E_n|H)P(H)}{P(E_1, E_2, \ldots, E_n)}$$

- Has more evidence.
  - Likelihood is hard---but **conditional independence assumption**

$$P(H|E_1, E_2, \ldots, E_n) = \frac{P(E_1|H)P(E_2|H)\cdots, P(E_n|H)P(H)}{P(E_1, E_2, \ldots, E_n)}$$

Review: Classification

- Expression

$$P(H|E_1, E_2, \ldots, E_n) = \frac{P(E_1|H)P(E_2|H)\cdots, P(E_n|H)P(H)}{P(E_1, E_2, \ldots, E_n)}$$

- *H*: some class we'd like to infer from evidence
  - Estimate prior *P(H)*
  - Estimate $P(E_i|H)$ from data!
  - How?

Samples and Estimation

- Usually, we don't know the distribution (P)
  - Instead, we see a bunch of samples

- Typical statistics problem: **estimate parameters** from samples
  - Estimate probability *P(H)*
  - Estimate the mean $E[X]$
  - Estimate parameters $P_\theta(X)$

Samples and Estimation

- Typical statistics problem: **estimate parameters** from samples
  - Estimate probability *P(H)*
  - Estimate the mean $E[X]$
  - Estimate parameters $P_\theta(X)$
- Example: Bernoulli with parameter *p*
  - Mean $E[X]$ is p

Examples: Sample Mean

- Bernoulli with parameter *p*
- See samples $x_1, x_2, \ldots, x_n$
  - Estimate mean with **sample mean**

$$\hat{\mathbb{E}}[X] = \frac{1}{n}\sum_{i=1}^{n} x_i$$

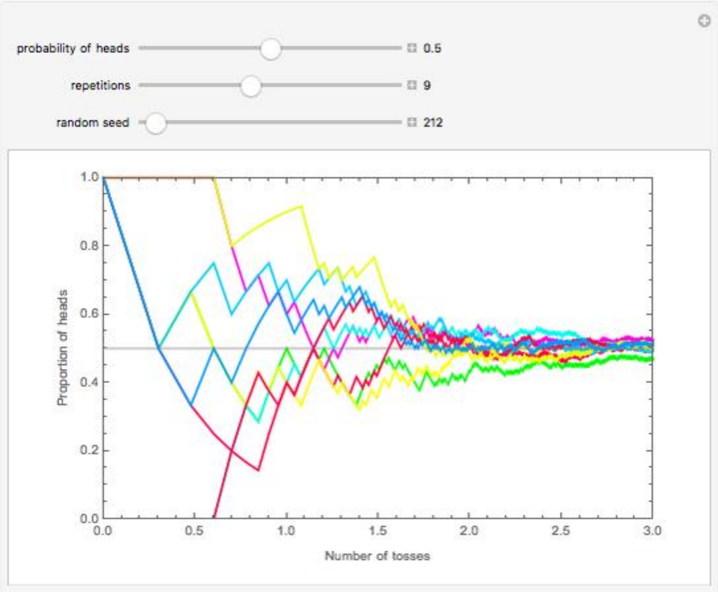
  - No different from counting heads

Estimation Theory

- How do we know that the sample mean is a good estimate of the true mean?
  - Concentration inequalities

$$P(|\mathbb{E}[X] - \hat{\mathbb{E}}[X]| \geq t) \leq \exp(-2nt^2)$$

  - Law of large numbers
  - Central limit theorems, etc.



Wolfram Demo