CS540 Introduction to Artificial Intelligence
Lecture 11

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Based on lecture slides by Jerry Zhu, Yingyu Liang, and Charles Dyer

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Supervised Learning

Motivation

- Given training data and label.
- Discriminative: estimate $\hat{\mathbb{P}}\{Y = y | X = x\}$ to classify.
- Generative: estimate $\hat{\mathbb{P}}\{X = x | Y = y\}$ and Bayes rule to classify.

Naive Bayes

Motivation

- Naive Bayes: $X_j \leftarrow Y$.

$$\mathbb{P}\left\{Y = 1 | X_1 = x_1, ..., X_m = x_m\right\}$$

$$= \frac{\mathbb{P}\left\{Y = 1\right\} \prod_{j=1}^{m} \mathbb{P}\left\{X_j = x_j | Y = 1\right\}}{\mathbb{P}\left\{X_1 = x_1, ..., X_m = x_m\right\}}$$

$$= \frac{1}{1 + \exp\left(-\log\left(\frac{\mathbb{P}\left\{Y = 1\right\}}{\mathbb{P}\left\{Y = 0\right\}}\right) - \sum_{j=1}^{m} \log\left(\frac{\mathbb{P}\left\{X_j = x_j | Y = 1\right\}}{\mathbb{P}\left\{X_j = x_j | Y = 0\right\}}\right)\right)}$$

Logistic Regression

Motivation

$$\frac{1}{1 + \exp\left(-\log\left(\frac{\mathbb{P}\{Y=1\}}{\mathbb{P}\{Y=0\}}\right) - \sum_{j=1}^{m} \log\left(\frac{\mathbb{P}\{X_j = x_j | Y=1\}}{\mathbb{P}\{X_j = x_j | Y=0\}}\right)\right)}$$

- Logistic Regression: $X_j \to Y$.

$$\tilde{\mathbb{P}}\{Y = 1 | X_1 = x_1, ..., X_m = x_m\}$$

$$= \frac{1}{1 + \exp\left(-\left(b + \sum_{j=1}^{m} w_j x_j\right)\right)}$$

Generative Adversarial Network

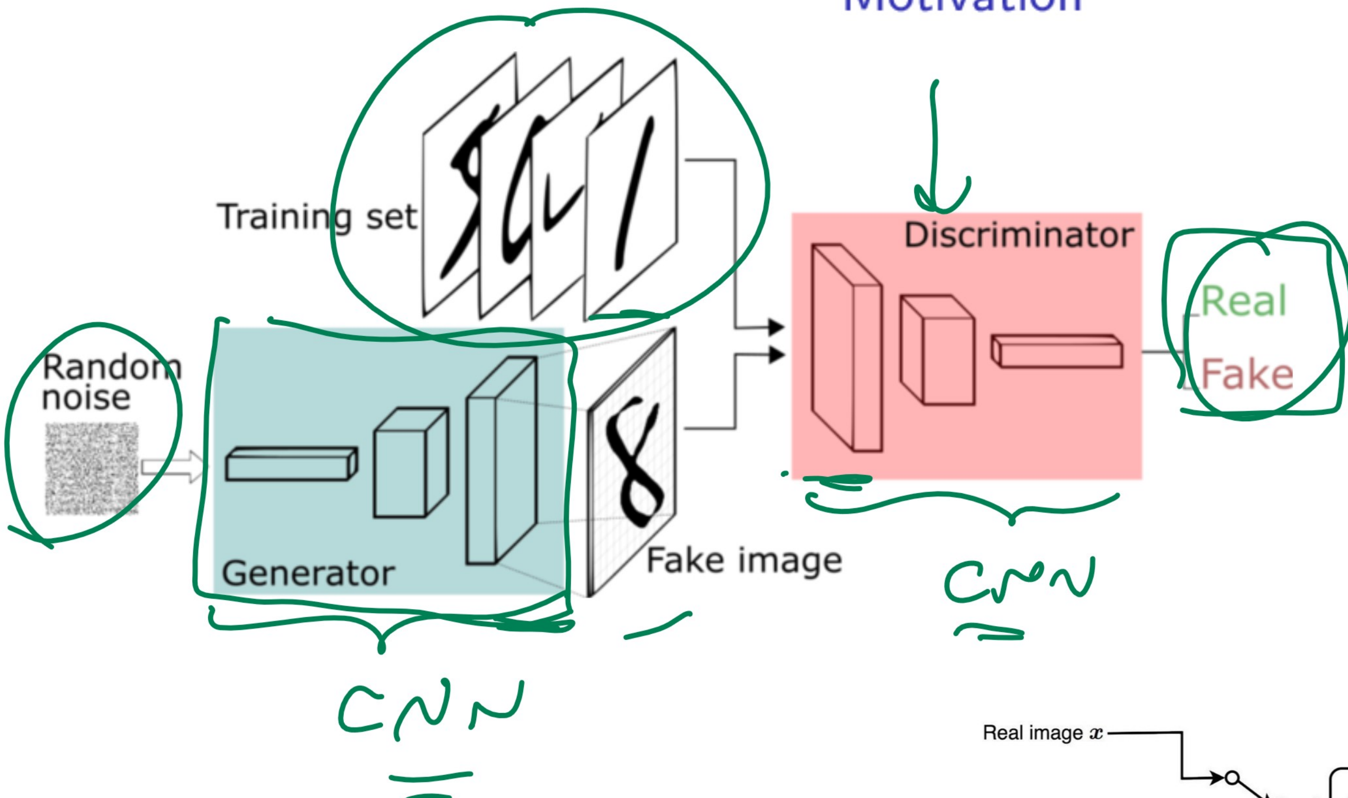
Motivation

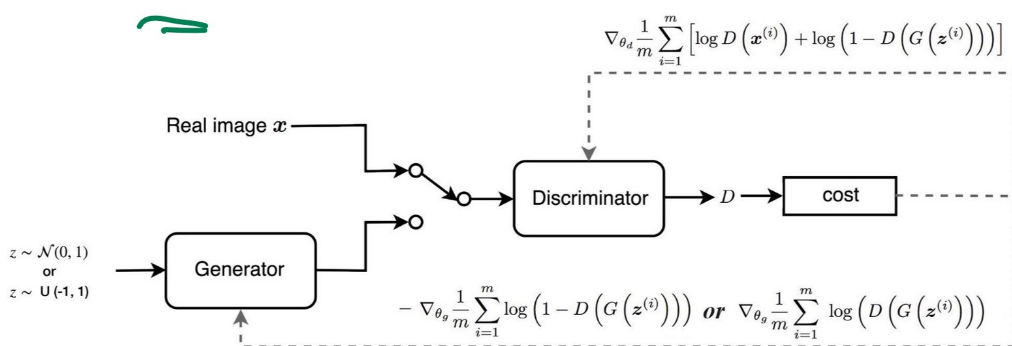
- Generative Adversarial Network (GAN): two competitive neural networks.

1. Generative network input random noise and output fake images.
2. Discriminative network input real and fake images and output label real or fake.

Generative Adversarial Network Diagram

Motivation





Unsupervised Learning

Motivation

- Supervised learning: $(x_1, y_1), (x_2, y_2), ..., (x_n, y_n)$.
- Unsupervised learning: $x_1, x_2, ..., x_n$.
- There are a few common tasks without labels.

1. Clustering: separate instances into groups.
2. Novelty (outlier) detection: find instances that are different.
3. Dimensionality reduction: represent each instance with a lower dimensional feature vector while maintaining key characteristics.

Unsupervised Learning Applications

Motivation

1. Google News
2. Google Photo
3. Image Segmentation
4. Text Processing

Hierarchical Clustering

Description

- Start with each instance as a cluster.
- Merge clusters that are closest to each other.
- Result in a binary tree with close clusters as children.

Hierarchical Clustering Diagram

Description

Clusters

Definition

- A cluster is a set of instances.

$$C_k \subseteq \{x_i\}_{i=1}^{n}$$

- A clustering is a partition of the set of instances into clusters.

$$C = C_1, C_2, ..., C_K$$

$$C_k \cap C_{k'} = \varnothing \text{ for } k' \neq k, \bigcup_{k=1}^{K} C_k = \{x_i\}_{i=1}^{n}$$

Distance between Points

Definition

- Usually, the distance between two instances is measured by the Euclidean distance or L_2 distance.

$$d\left(x_i, x_{i'}\right) = \left\|x_i - x_{i'}\right\|_2 = \sqrt{\sum_{j=1}^{m}\left(x_{ij} - x_{i'j}\right)^2}$$

- Other examples include: L_1 distance and L_∞ distance.

$$d_1\left(x_i, x_{i'}\right) = \left\|x_i - x_{i'}\right\|_1 = \sum_{j=1}^{m}\left|x_{ij} - x_{i'j}\right|$$

$$d_\infty\left(x_i, x_{i'}\right) = \left\|x_i - x_{i'}\right\|_\infty = \max_{j=1,2,\ldots,m}\left\{\left|x_{ij} - x_{i'j}\right|\right\}$$

Single Linkage Distance

Definition

- Usually, the distance between two clusters is measured by the single-linkage distance.

$$d\left(C_k, C_{k'}\right) = \min\left\{d\left(x_i, x_{i'}\right) : x_i \in C_k, x_{i'} \in C_{k'}\right\}$$

- It is the shortest distance from any instance in one cluster to any instance in the other cluster.

Complete Linkage Distance

Definition

- Another measure is complete-linkage distance,

$$d\left(C_k, C_{k'}\right) = \max\left\{d\left(x_i, x_{i'}\right) : x_i \in C_k, x_{i'} \in C_{k'}\right\}$$

- It is the longest distance from any instance in one cluster to any instance in the other cluster.

Average Linkage Distance Diagram

Definition

- Another measure is average-linkage distance.

$$d\left(C_k, C_{k'}\right) = \frac{1}{|C_k|\,|C_{k'}|} \sum_{x_i \in C_k, x_{i'} \in C_{k'}} d\left(x_i, x_{i'}\right)$$

- It is the average distance from any instance in one cluster to any instance in the other cluster.

Linkage Diagram

Definition

Hierarchical Clustering

Algorithm

- Input: instances: $\{x_i\}_{i=1}^{n}$, the number of clusters K, and a distance function d.
- Output: a list of clusters $C = C_1, C_2, ..., C_K$.
- Initialize for $t = 0$.

$$C^{(0)} = C_1^{(0)}, ..., C_n^{(0)}, \text{ where } C_k^{(0)} = \{x_k\}, k = 1, 2, ..., n$$

- Loop for $t = 1, 2, ..., n - k + 1$.

$$(k_1^\star, k_2^\star) = \arg\min_{k_1, k_2} d\left(C_{k_1}^{(t-1)}, C_{k_2}^{(t-1)}\right)$$

$$C^{(t)} = \left(C_{k_1^\star}^{(t-1)} \cup C_{k_2^\star}^{(t-1)}\right), C_1^{(t-1)}, \dots \text{ no } k_1^\star, k_2^\star \dots, C_n^{(t-1)}$$

Number of Clusters

Discussion

- K can be chosen using prior knowledge about X.
- The algorithm can stop merging as soon as all the between-cluster distances are larger than some fixed R.
- The binary tree generated in the process is often called dendrogram, or taxonomy, or a hierarchy of data points.
- An example of a dendrogram is the tree of life in biology.

K Means Clustering

Description

- This is not K Nearest Neighbor.
- Start with random cluster centers.
- Assign each point to its closest center.
- Update all cluster centers as the center of its points.

K Means Clustering Diagram

Description

Center

Definition

- The center is the average of the instances in the cluster,

$$c_k = \frac{1}{|C_k|} \sum_{x \in C_k} x$$

Distortion

Distortion

- Distortion for a point is the distance from the point to its cluster center.
- Total distortion is the sum of distortion for all points.

$$D_K = \sum_{i=1}^{n} d\left(x_i, c_{k^\star(x_i)}(x_i)\right)$$

$$k^\star(x) = \arg \min_{k=1,2,\ldots K} d(x, c_k)$$

Objective Function

Definition

- This algorithm stop in finite steps.
- This algorithm is trying to minimize the total distortion but fails.

Objective Function Counterexample

Definition

Gradient Descent

Definition

- When d is the Euclidean distance. K Means algorithm is the gradient descent when distortion is the objective (cost) function.

$$\frac{\partial}{\partial c_k} \sum_{k=1}^{K} \sum_{x \in C_k} \|x - c_k\|_2 = 0$$

$$\Rightarrow -2 \sum_{x \in C_k} (x - c_k) = 0$$

$$\Rightarrow c_k = \frac{1}{|C_k|} \sum_{x \in C_k} x$$

K Means Clustering

Algorithm

- Input: instances: $\{x_i\}_{i=1}^{n}$, the number of clusters K, and a distance function d.
- Output: a list of clusters $C = C_1, C_2, ..., C_K$.
- Initialize $t = 0$.

$$c_k^{(0)} = K \text{ random points}$$

- Loop until $c^{(t)} = c^{(t-1)}$.

$$C_k^{(t-1)} = \left\{ x : k = \arg \min_{k' \in 1,2,...,K} d\left(x, c_k^{(t-1)}\right) \right\}$$

$$c_k^{(t)} = \frac{1}{\left|C_k^{(t-1)}\right|} \sum_{x \in C_k^{(t-1)}} x$$

Number of Clusters

Discussion

- There are a few ways to pick the number of clusters K.

1. K can be chosen using prior knowledge about X.
2. K can be the one that minimizes distortion? No, when $K = n$, distortion $= 0$.
3. K can be the one that minimizes distortion + regularizer.

$$K^{\star} = \arg\min_{k} \left(D_k + \lambda \cdot m \cdot k \cdot \log n \right)$$

- λ is a fixed constant chosen arbitrarily.

Initial Clusters

Discussion

- There are a few ways to initialize the clusters.

1. K uniform random points in $\{x_i\}_{i=1}^{n}$.
2. 1 uniform random point in $\{x_i\}_{i=1}^{n}$ as $c_1^{(0)}$, then find the farthest point in $\{x_i\}_{i=1}^{n}$ from $c_1^{(0)}$ as $c_2^{(0)}$, and find the farthest point in $\{x_i\}_{i=1}^{n}$ from the closer of $c_1^{(0)}$ and $c_2^{(0)}$ as $c_3^{(0)}$, and repeat this K times.

Gaussian Mixture Model

Discussion

- In K means, each instance belong to one cluster with certainty.
- One continuous version is called the Gaussian mixture model: each instance belongs to one of the clusters with a positive probability.
- The model can be trained using Expectation Maximization Algorithm (EM Algorithm).

EM Algorithm, Part I

Discussion

- The means μ_k and variances σ_k^2 for each cluster need to be trained. The mixing probability π_k also needs to be trained.

$$\left(\mu_1, \sigma_1^2, \pi_1\right), \left(\mu_2, \sigma_2^2, \pi_2\right), ..., \left(\mu_K, \sigma_K^2, \pi_K\right)$$

- Initialize by random guesses of clusters means and variances.

EM Algorithm, Part II

Discussion

- Expectation Step. Compute responsibilities for $i = 1, 2, ..., n$ and $k = 1, 2, ..., K$.

$$\hat{\gamma}_{i,k} = \frac{\hat{\pi}_k \varphi_k(x_i)}{\sum_{k'=1,2,...,K} \hat{\pi}_{k'} \varphi_{k'}(x_i)}$$

$$\varphi_k(x) = \frac{1}{\sqrt{2\pi}\hat{\sigma}_k} \exp\left(-\frac{(x - \hat{\mu}_k)^2}{2\hat{\sigma}_k^2}\right)$$

EM Algorithm, Part III

Discussion

- Maximization Step. Compute means and variances for each $k = 1, 2, ..., K$.

$$\hat{\mu}_k = \frac{\sum_{i=1}^{n} \hat{\gamma}_{i,k} x_i}{\sum_{i=1}^{n} \hat{\gamma}_i}, \text{ and } \hat{\sigma}_k^2 = \frac{\sum_{i=1}^{n} \hat{\gamma}_{i,k} \left(x_i - \hat{\mu}_k\right)^2}{\sum_{i=1}^{n} \hat{\gamma}_i}$$

$$\hat{\pi}_k = \frac{1}{n} \sum_{i=1}^{n} \hat{\gamma}_{i,k}$$

- Repeat until convergent.

Gaussian Mixture Model Diagram

Discussion