Unsupervised Learning, K Means

March 12, 2020
Data Science CSCI 1951A
Brown University

Instructor: Ellie Pavlick

HTAs: Josh Levin, Diane Mutako, Sol Zitter

Announcements

- Here we go! Get cozy..PJs, coffee-in-hand, ready to talk ML:)
- Use the "raise hand" feature (under "participants")
- I'll scroll through periodically and see if here are any questions; if I call on you, unmute yourself

How's everyone feeling? <3

(a) Super!(b) Kinda freaked out but healthy(c) A little sick(d) Very sick, very scared

Today

- Gradient Descent
- Supervised vs. Unsupervised Learning
- K-Means and EM

minimize
$$\sum_{i=1}^{n} (Y_i - \hat{Y})^2$$

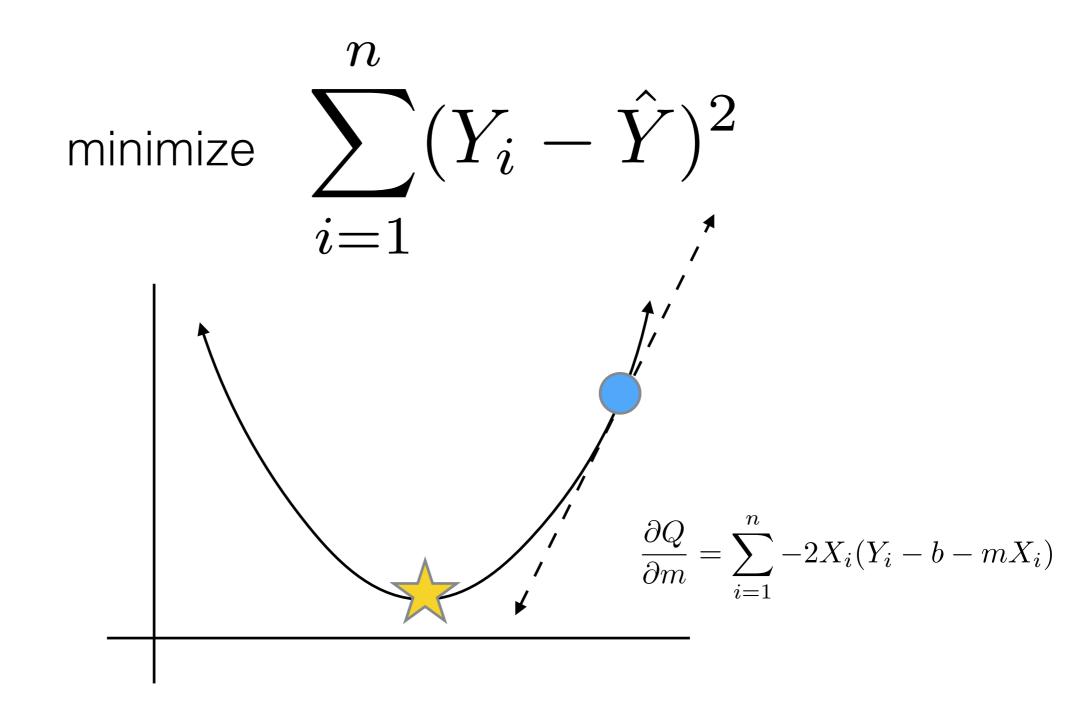
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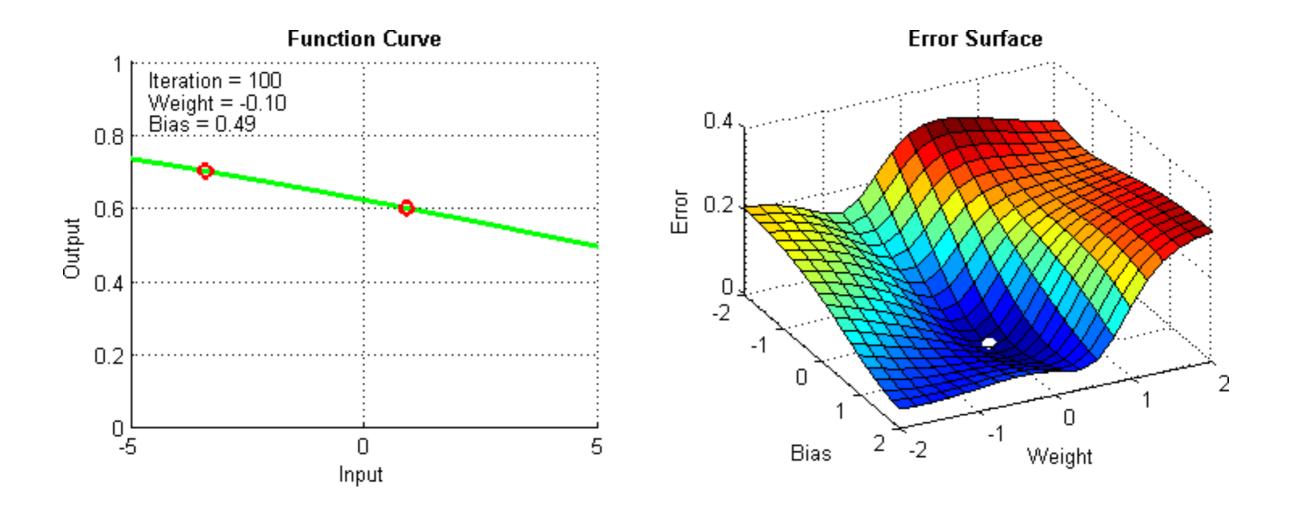
$$= \sum_{i=1}^{n} (Y_i - \hat{Y})^2$$

$$\sum_{i=1}^n (Y_i - \hat{Y})^2$$



minimize
$$\sum_{i=1}^{\infty} (Y_i - \hat{Y})^2$$

$$\frac{\partial Q}{\partial m} = \sum_{i=1}^n -2X_i(Y_i - b - mX_i)$$



Helpful equations for following along in the jupyter notebook

$$Q = \sum_{i=1}^{N} (Y_i - (mX_i + b))^2$$

$$\frac{\partial Q}{\partial b} = \sum_{i=1}^{n} -2(Y_i - mX_i - b) = 0$$

$$\frac{\partial Q}{\partial m} = \sum_{i=1}^{n} -2X_i(Y_i - b - mX_i) = 0$$

$$m = \frac{Cov(X,Y)}{Var(X)} \qquad b = \bar{Y} - m\bar{X}$$

13 https://independentseminarblog.com/2018/01/12/moving-below-the-surface-3-gradient-descent-william/

Supervised: Explicit data labels

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 - Sentiment analysis—review text -> star ratings

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- Image tagging—image -> caption
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- Tuesday

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- "Found" Data... (?)

"Finding structure in data" (vs. predicting labels)

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- In data science, this is typically for "exploratory analysis". "What the \$@%! is this data even?! Enlighten me."
- Or for preprocessing/featurizing—e.g. so you can use article "topics" to predict clicks.
- In ML, right now, used extensively for "pretraining" (e.g. autoencoding, dimensionality reduction, language modeling*)

Clicker Question!

Clustering

Piscussion Question!

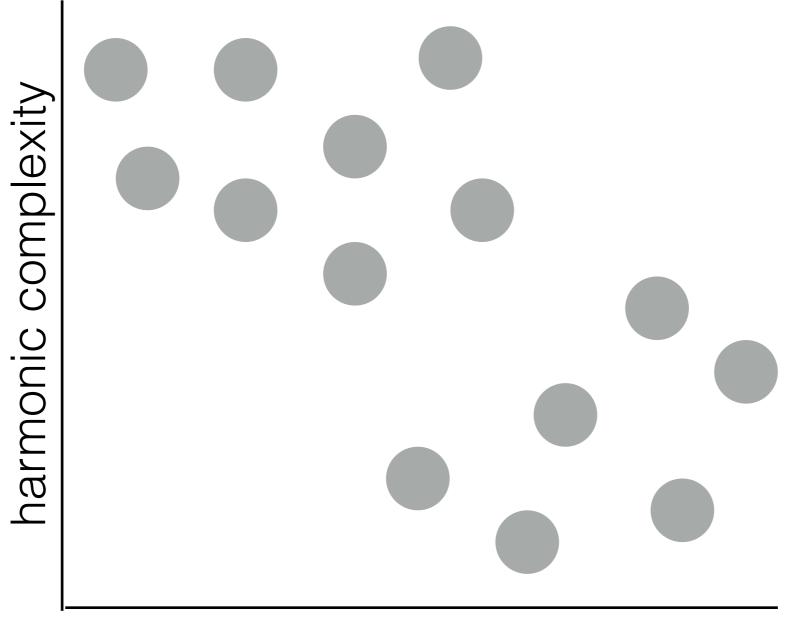
What is it good for ...?

(...because those free-form answers were enlightening last time...)

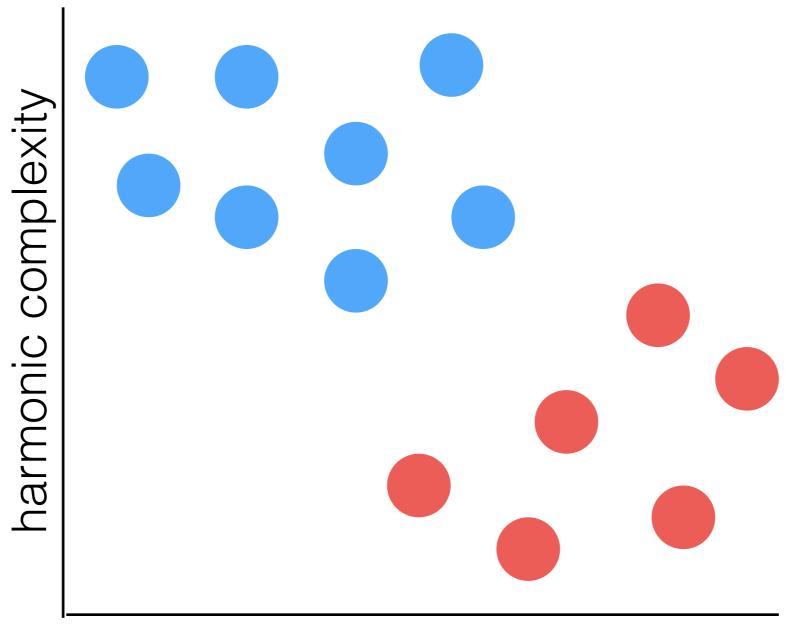
Clustering

- Find groups of customers with similar tastes
- Find topics within a set of news articles
- Find genres within a library of music
- Extrapolating—make predictions about your new business based on behavior of similar old businesses

Clustering



Clustering



```
define parameters: K, max_iter, min_diff

iter = 0
change = inf
means = [random() for _ in range(K)]
while iter < max_iter and change > min_diff:
    update_assignments()
    compute_new_means()
    change = max_i(dist(new_mean_i, old_mean_i))
    iter += 1
```

"Hyperparameters" (i.e. not model parameters)

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How many clusters we want to find

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define parameters: K, max iter, min diff
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```

When to quit. Things arent changing, or we have gotten bored.

```
define parameters: K, max_iter, min_diff

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means = [random() for _ in range(K)]
while iter < max_iter and change > min_diff:
    update_assignments()
    compute_new_means()
    change = max_i(dist(new_mean_i, old_mean_i))
    iter += 1
```

Randomly guess what the means are (lots of ways to do this)

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```

Repeat until your hyperparameters say to stop

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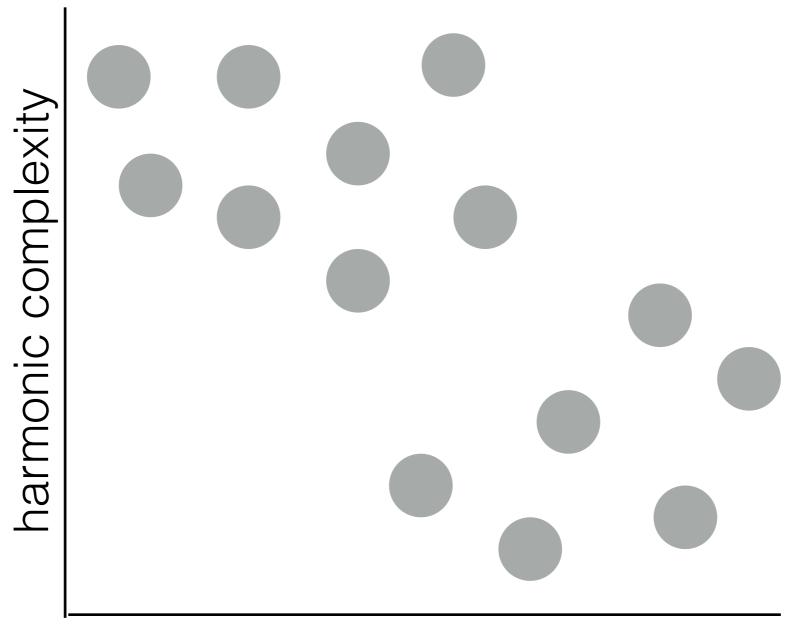
Assign each point to its closest mean

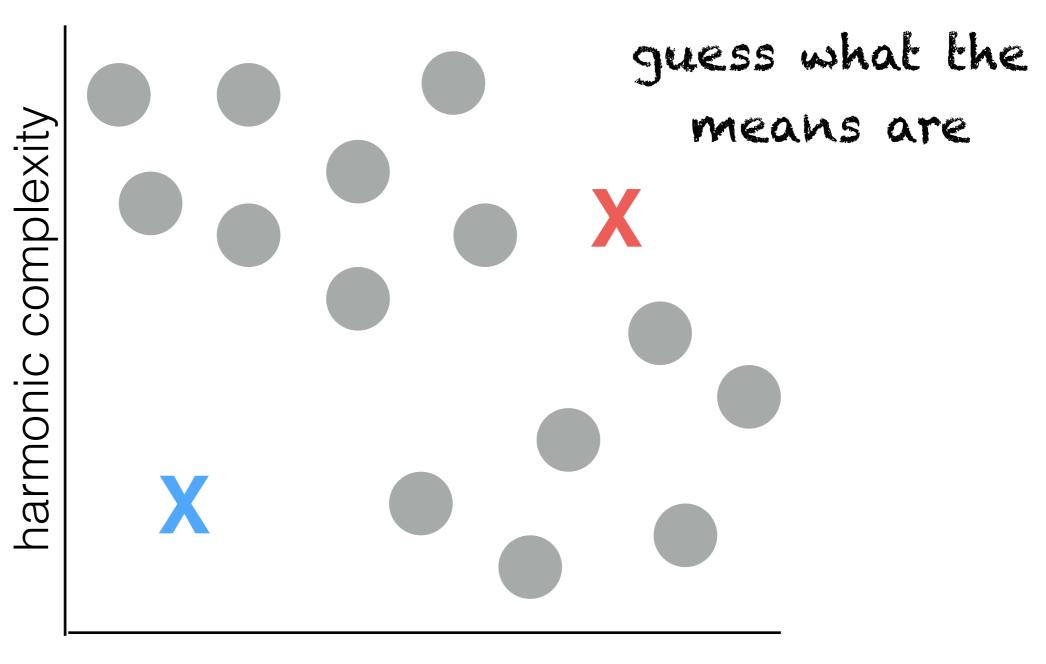
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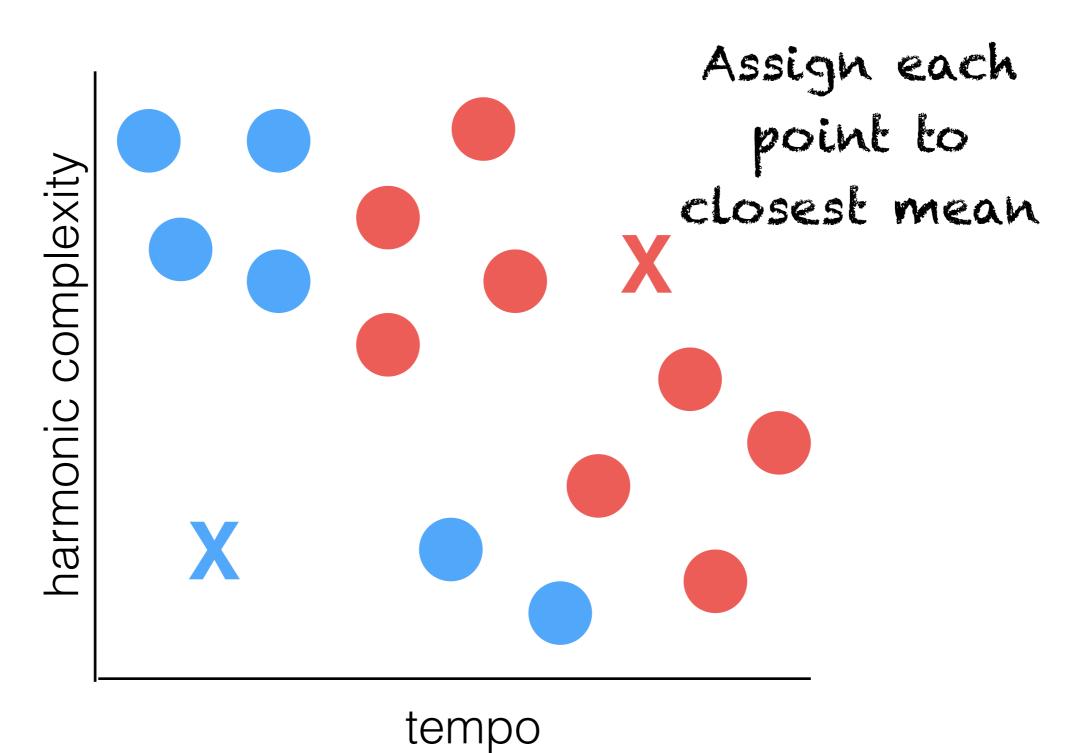
Recompute the means to be the mean of the points assigned to each cluster

```
define parameters: K, max_iter, min_diff

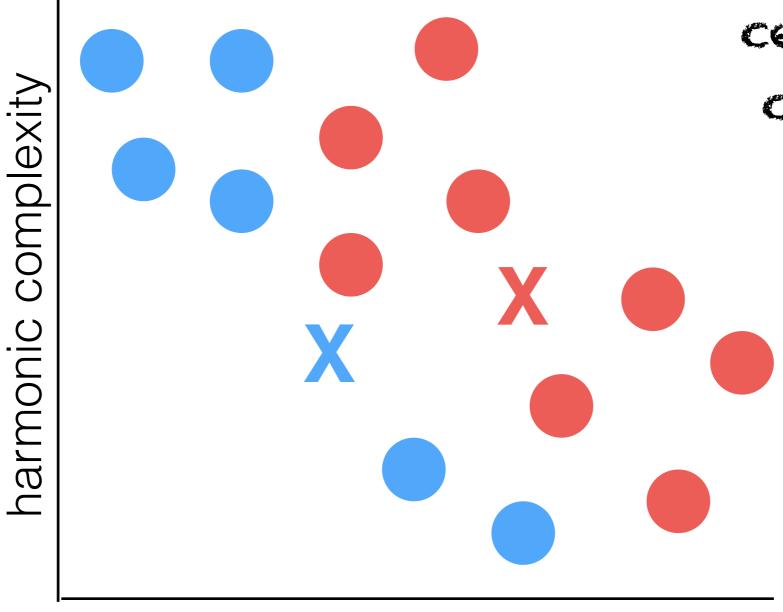
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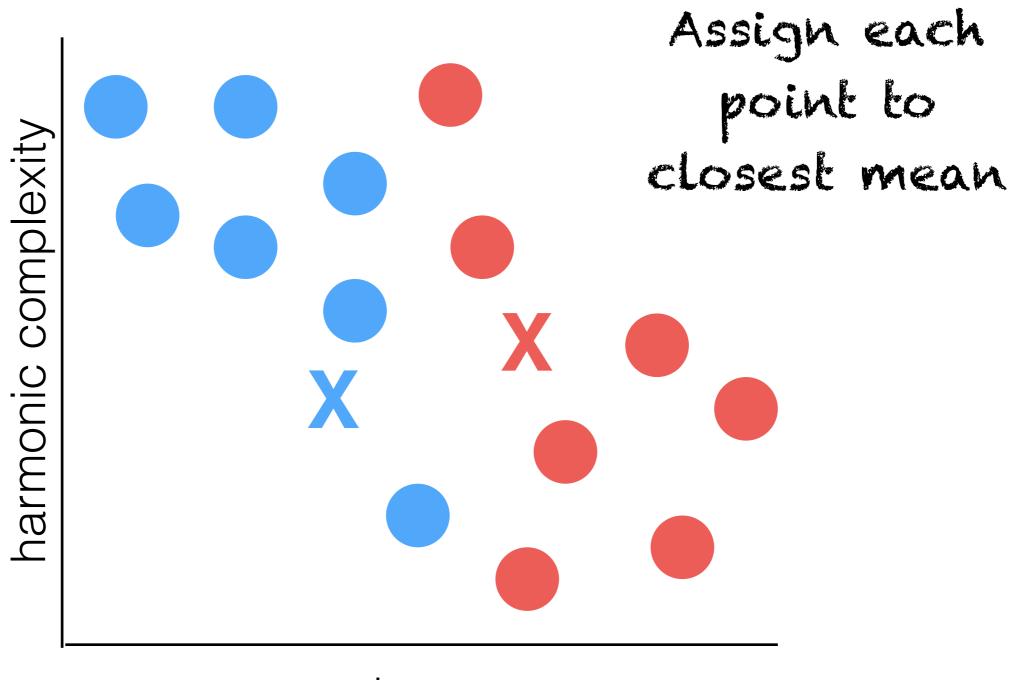




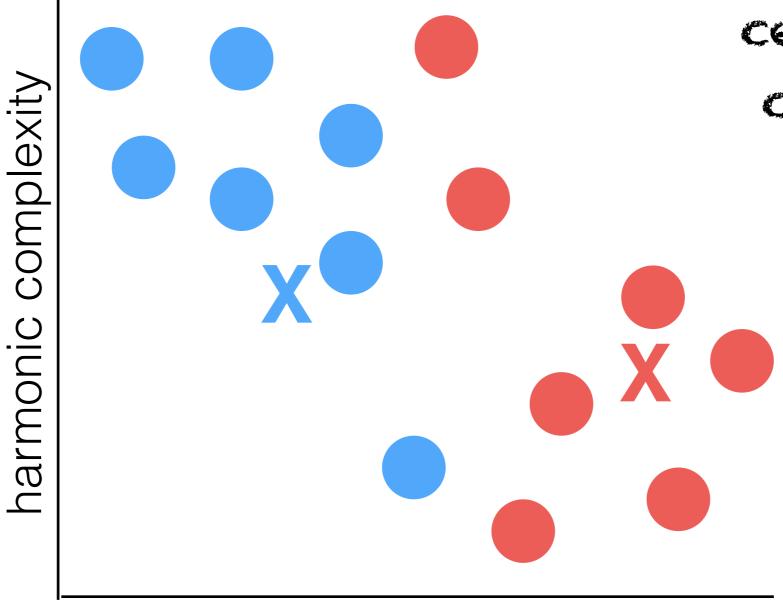


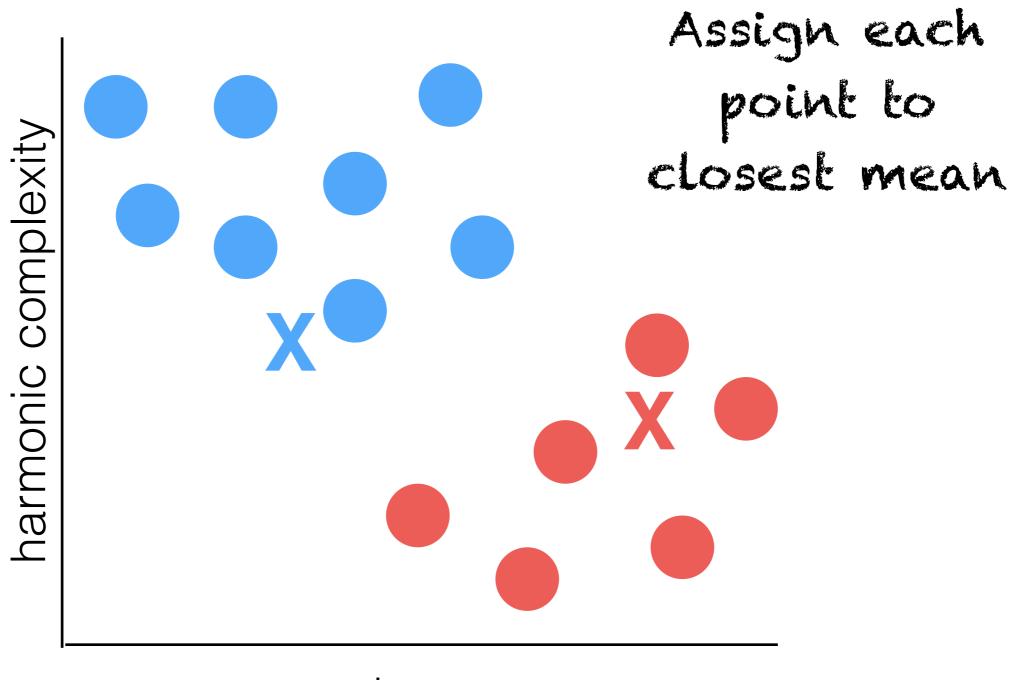
re-compute means to be center of clusters



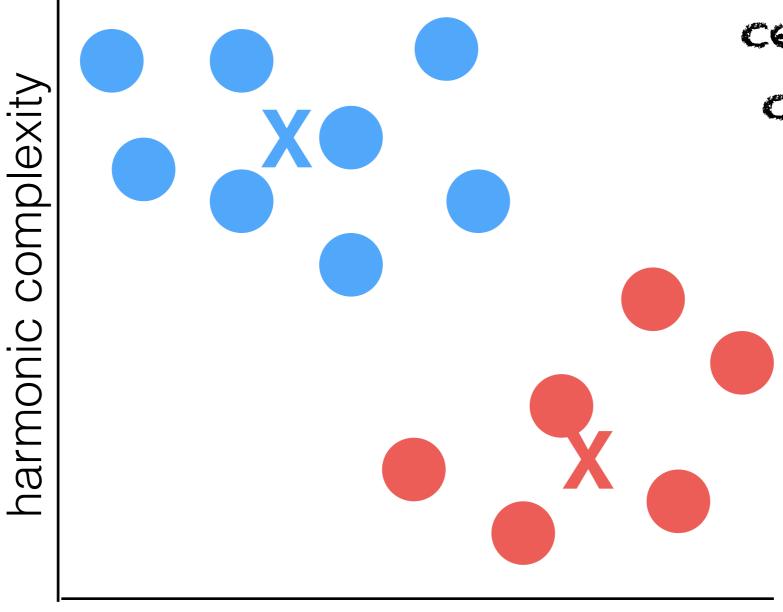


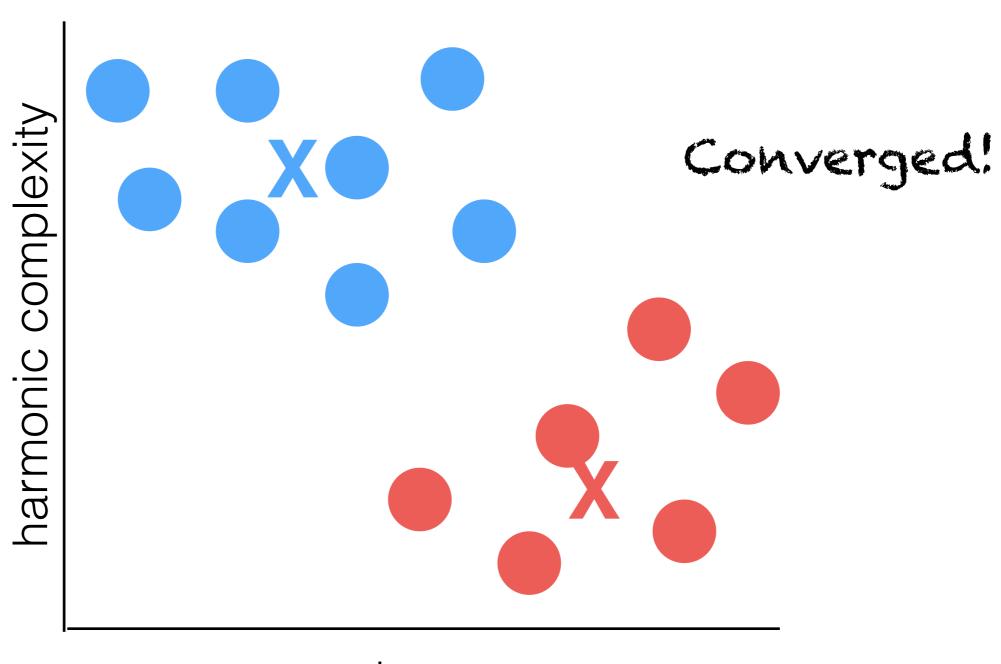
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re-compute means to be center of clusters





What is the "loss" that we are trying to minimize here?

(a)Number of clusters
(b) Distance of points to their respective clusters
(c) Distance between clusters
(d) Probability of observed data

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This in just a few slides!

Clicker(/Discussion) Question!

Is this a good objective?

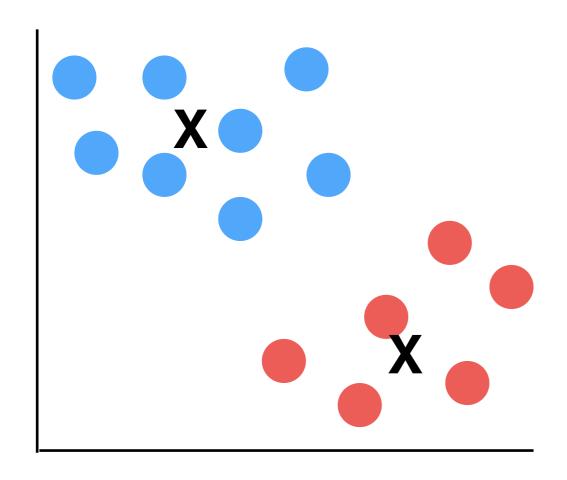
(a)Yes (b)No (c) Sure, why not.

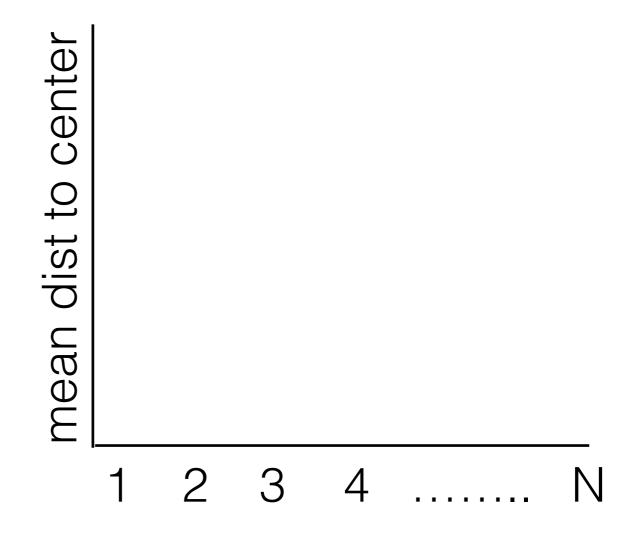
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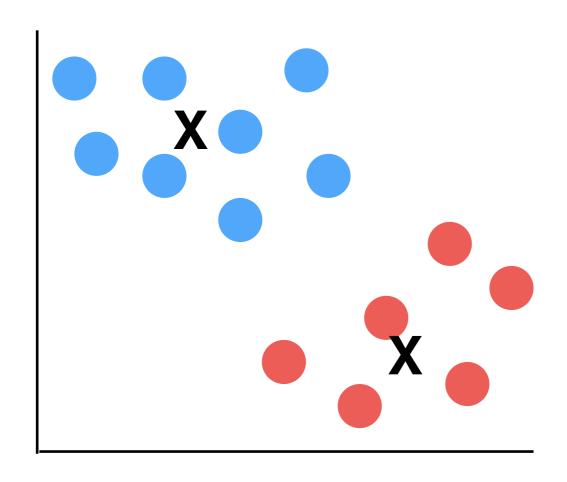
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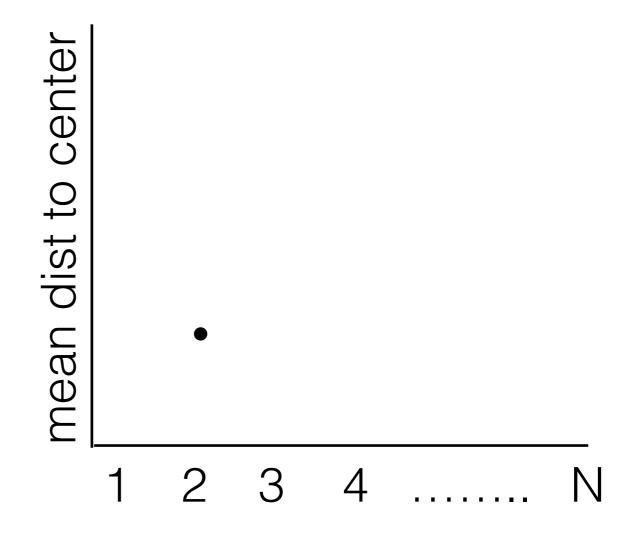
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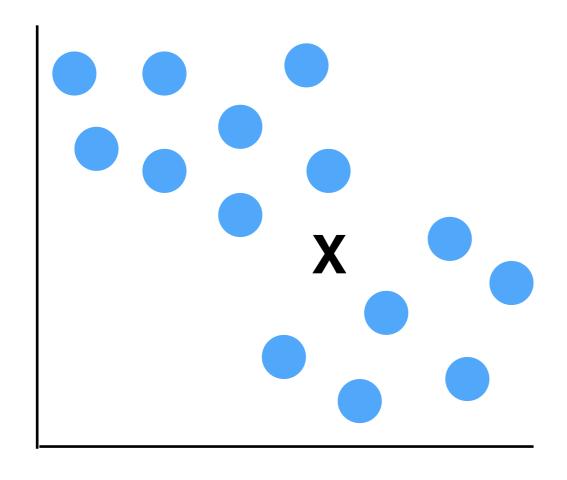
Potential problems? (Hint: hyperparameters, generalization...)

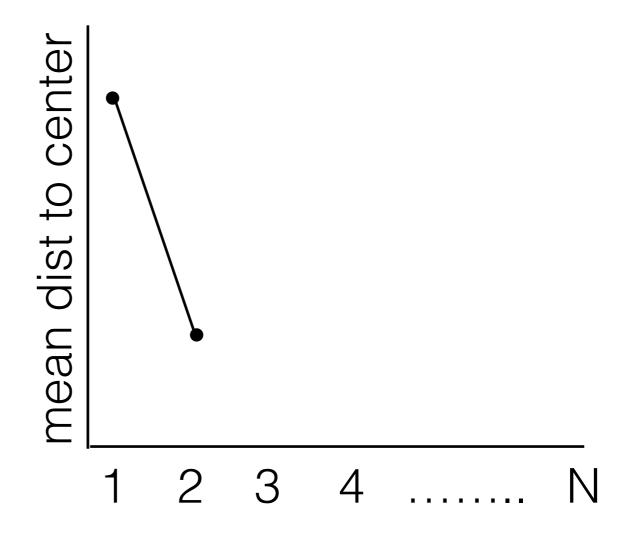


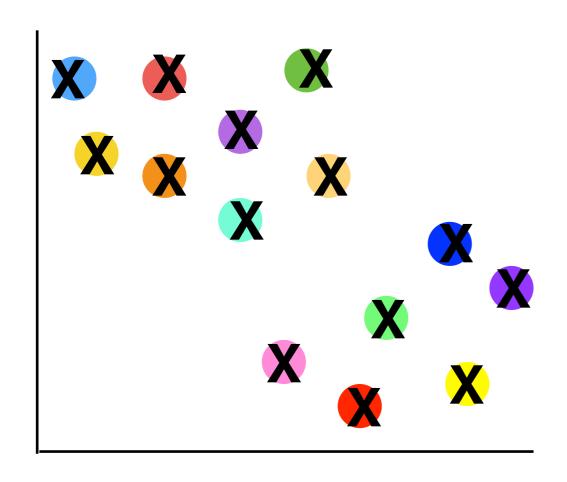


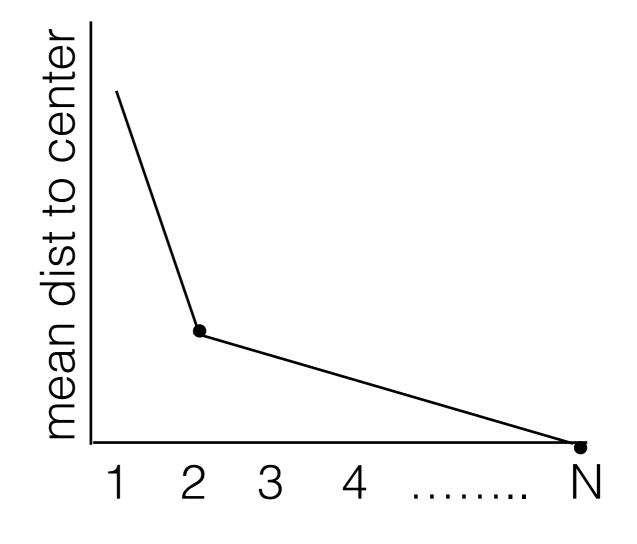


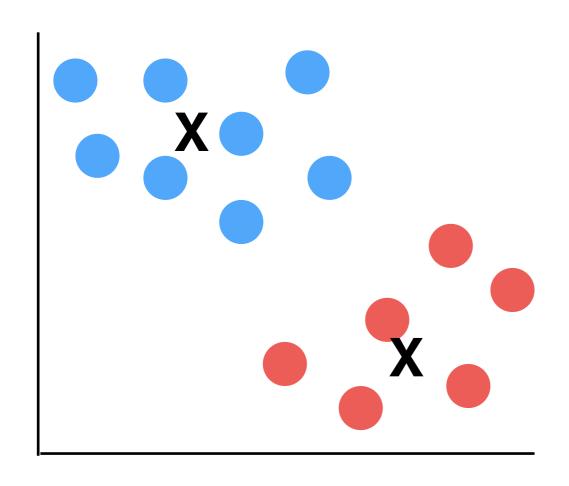


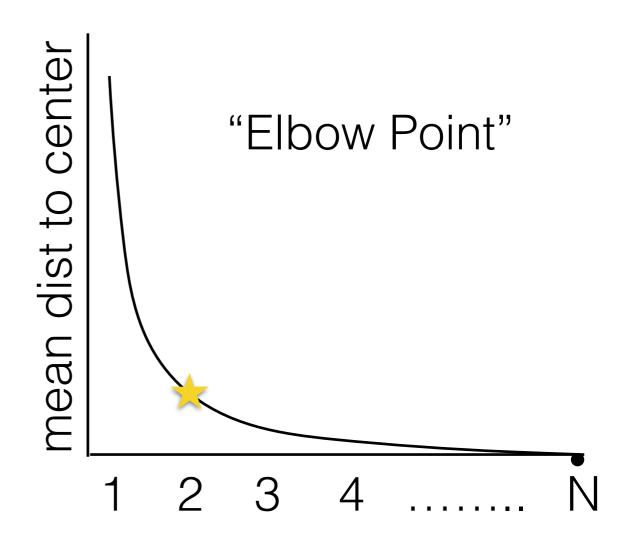








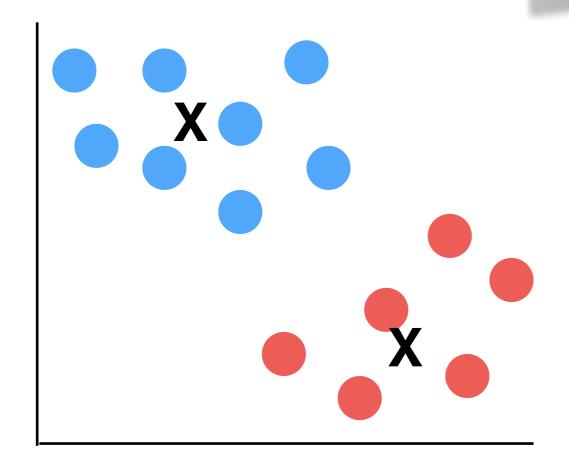


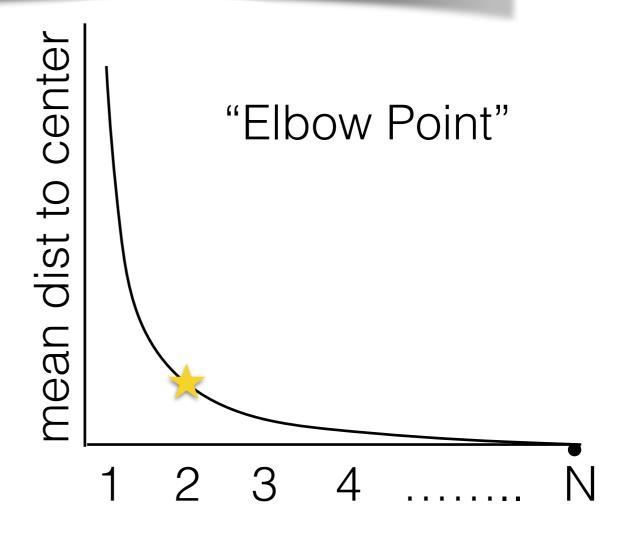


How m - Silhouette

Other techniques:

- Intuition/Divine Intervention
- LGTM

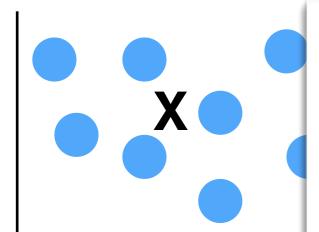




HOW M. Silhouette

Other techniques:

- Intuition/Divine Intervention
- LGTM



$$s(i) = \frac{b(i) - a(i)}{\max\{a(i), b(i)\}}$$

Point"

distance to own cluster

$$a(i) = rac{1}{|C_i|-1}\sum_{j\in C_i, i
eq j}d(i,j)$$

distance to next best cluster
$$b(i) = \min_{k
eq i} rac{1}{|C_k|} \sum_{j \in C_k} d(i,j)$$



Expectation Maximization (EM)

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Expectation Maximization (EM)

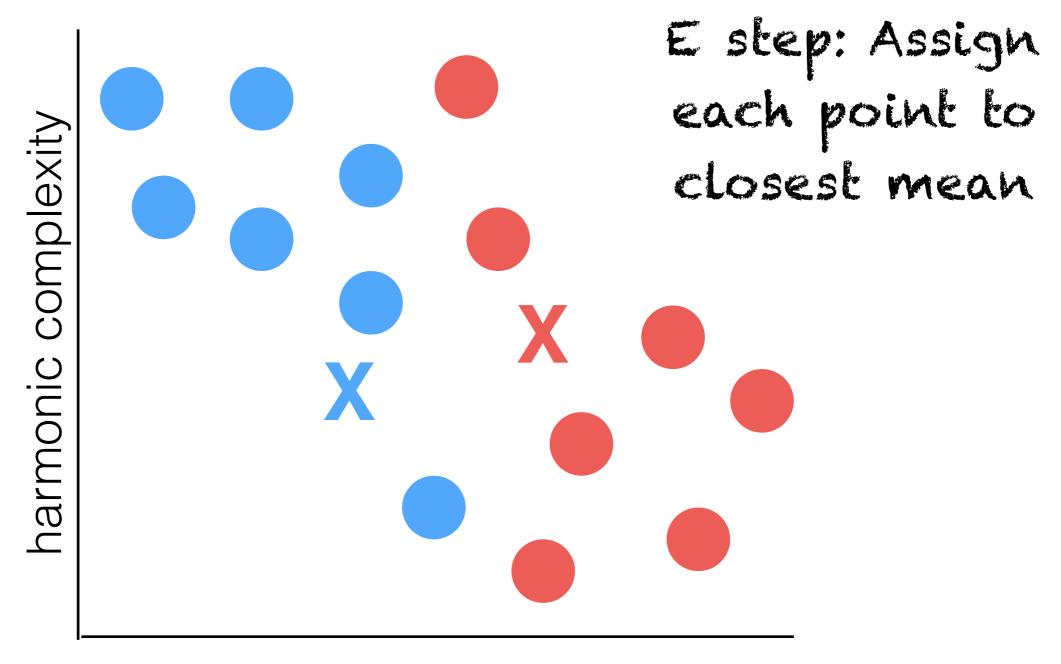
```
randomly initialize params
while not converged:
    data = estimate_likelihood(params)
    params = maximize_likelihood(data)
```

E Step: estimate the likelihood of data under current parameter setting

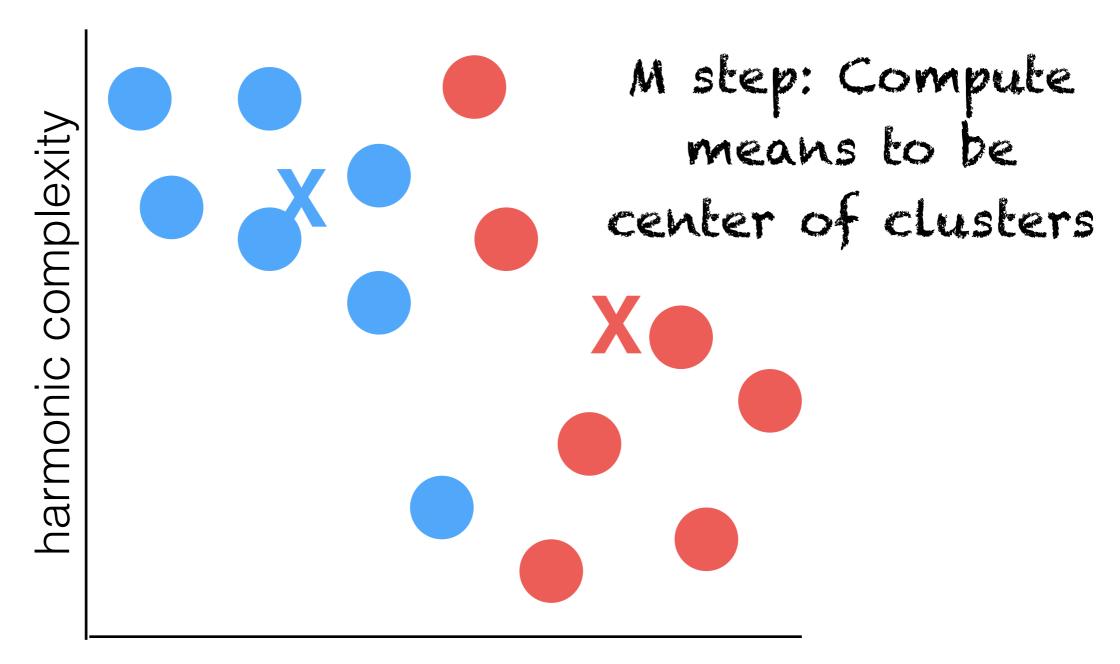
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randomly initialize params
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```

M Step: adjust the the parameters so as to maximize the expectation of the data

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randomly initialize params
while not converged:
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    params = maximize_likelihood(data)
```

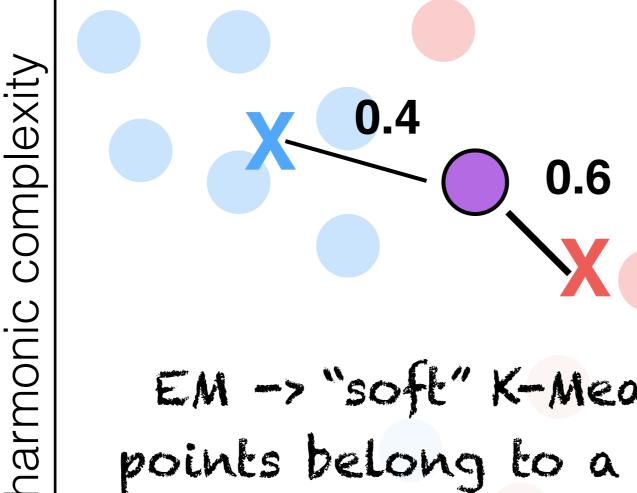


tempo



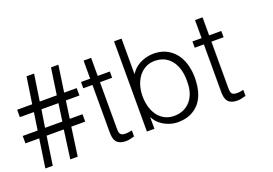
tempo

http://www.dirkhovy.com/portfolio/papers/download/an_evening_with_EM.pdf



EM -> "soft" K-Means, where points belong to a probability distribution over clusters...

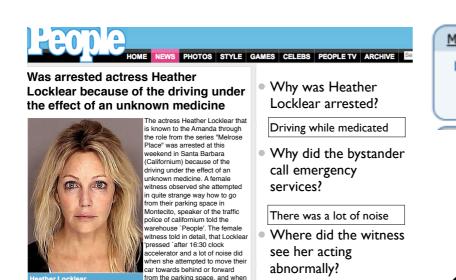
tempo



Slide from crowdsourcing lecture



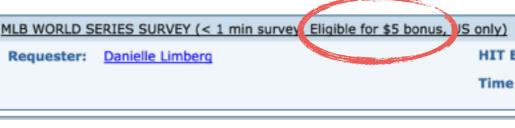
Quality Control



Second-Pass HIT

In a parking lot

itself together unites Male at their sunglasses'. A little later the



Incentive Pay

$$L(oldsymbol{ heta}; \mathbf{X}) = p(\mathbf{X} | oldsymbol{ heta}) = \sum_{\mathbf{Z}} p(\mathbf{X}, \mathbf{Z} | oldsymbol{ heta})$$

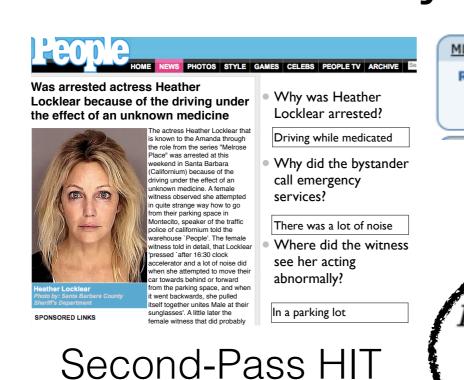
Statistical Models

#tDt

Slide from crowdsourcing lecture









Incentive Pay

$$L(oldsymbol{ heta}; \mathbf{X}) = p(\mathbf{X} | oldsymbol{ heta}) = \sum_{\mathbf{Z}} p(\mathbf{X}, \mathbf{Z} | oldsymbol{ heta})$$

Statistical Models

(That I don't think we actually covered, but its cool its fine...)

Goal: Find "true" labels despite noisy annotations from workers...

worker1 worker2 worker3 worker4 worker5

spam	not	not	not	spam
spam	spam	spam	spam	spam
not	spam	not	not	spam
spam	spam	spam	spam	not
spam	not	not	not	spam
	spam not spam	spam spam not spam spam spam	spam spam spam not spam not spam spam spam	spam spam spam spam not spam not not spam spam spam spam spam not not spam not not

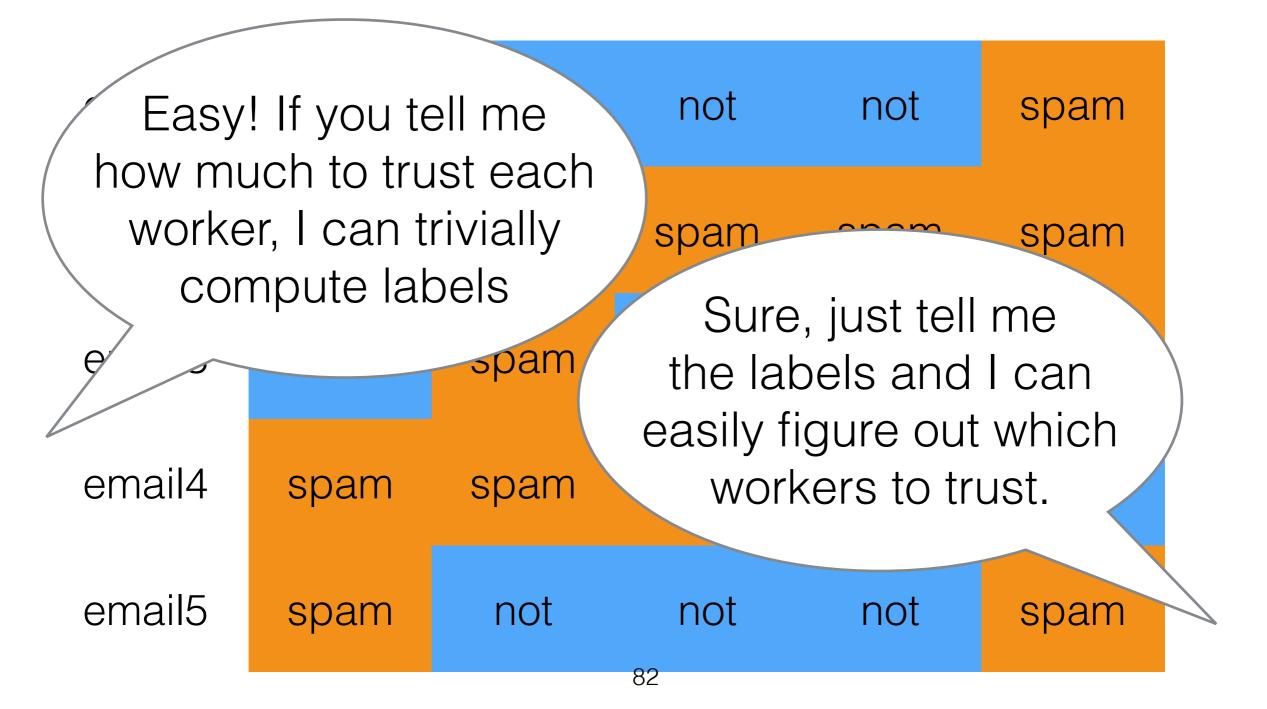
Goal: Find "true" labels despite noisy annotations from workers...

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/	! If you te		not	not	spam
how much to trust each worker, I can trivially compute labels		spam	spam	spam	
0		spam	not	not	spam
email4	spam	spam	spam	spam	not
email5	spam	not	not	not	spam
			81		

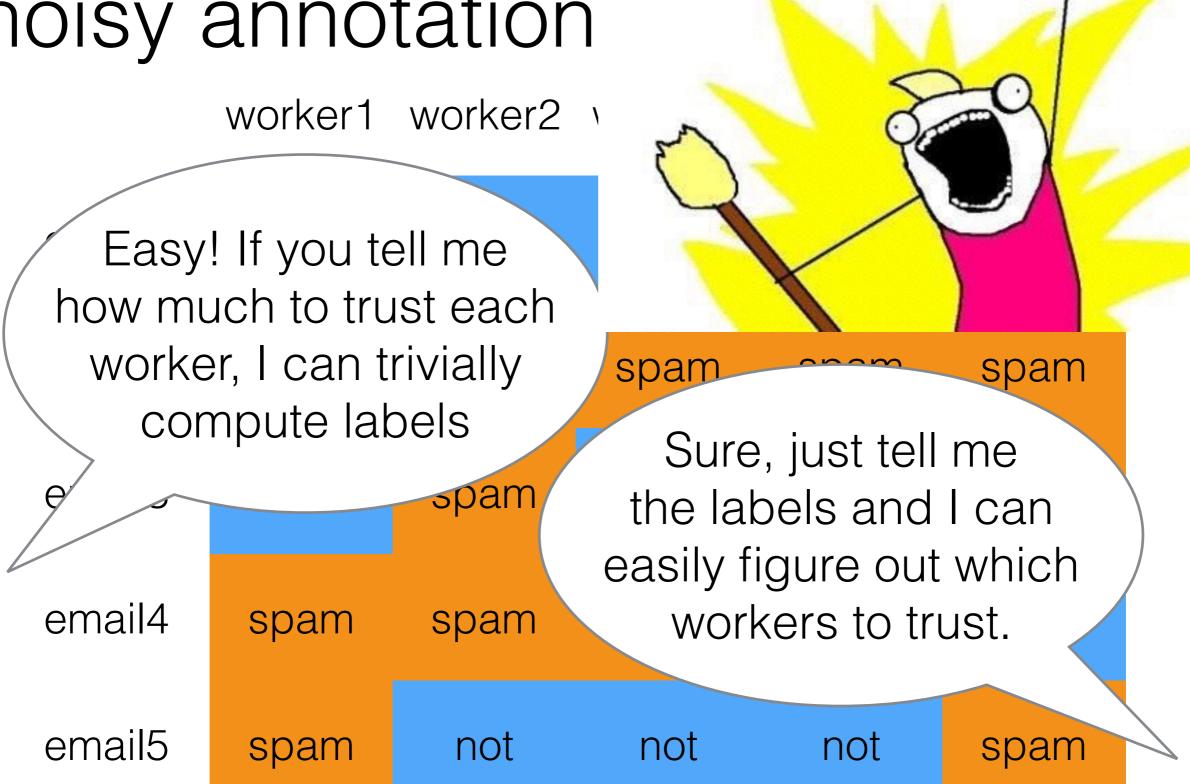
Goal: Find "true" labels despite noisy annotations from workers...

worker1 worker2 worker3 worker4 worker5



Goal: Find "true EM EVERYTHING!!!!

noisy annotation



83

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
email2	spam	spam	spam	spam	spam
email3	not	spam	not	not	spam
email4	spam	spam	spam	spam	not
email5	spam	not	not	not	spam

	spam	not
email1	?	?
email2	?	?
email3	?	?
email4	?	?
email5	?	? 84

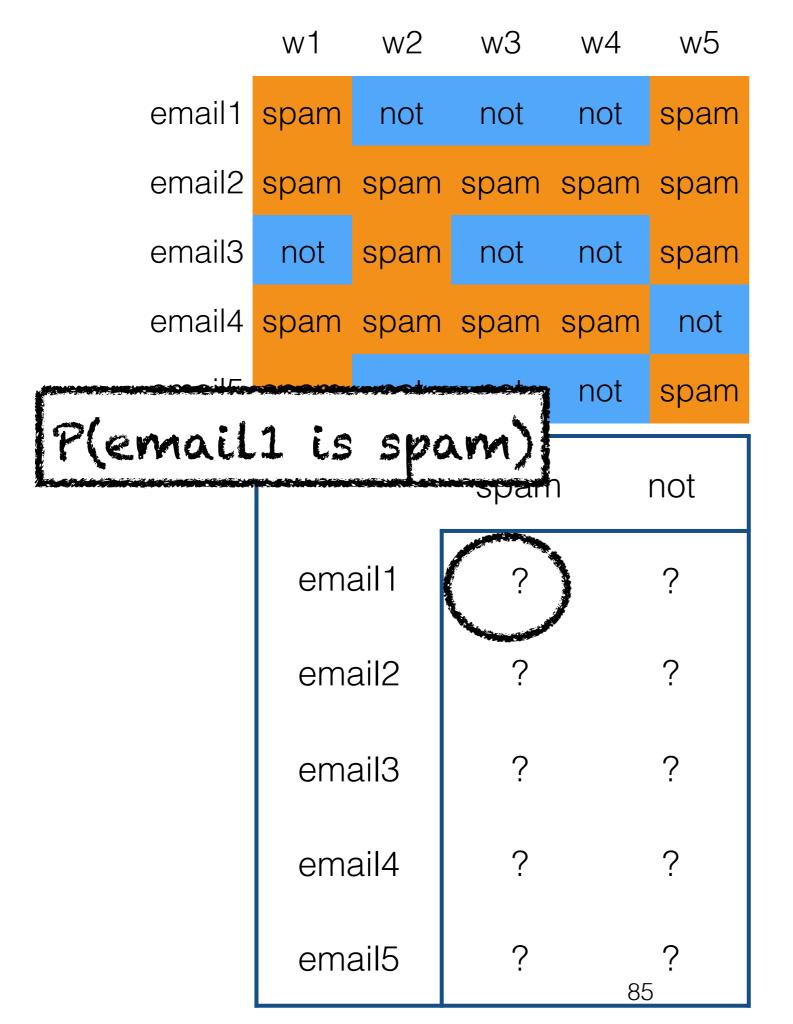
w1	spam	not
spam	?	?
not	?	?

w2	spam	not
spam	?	?
not	?	?

w3	spam	not
spam	?	?
not	?	?

w4	spam	not
spam	?	?
not	?	?

w5	spam	not
spam	?	?
not	?	?



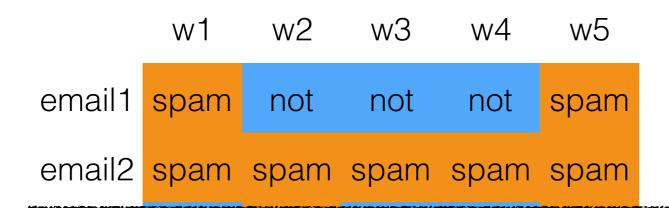
w1	spam	not
spam	?	?
not	?	?

w2	spam	not
spam	?	?
not	?	?

w3	spam	not
spam	?	?
not	?	?

w4	spam	not
spam	?	?
not	?	?

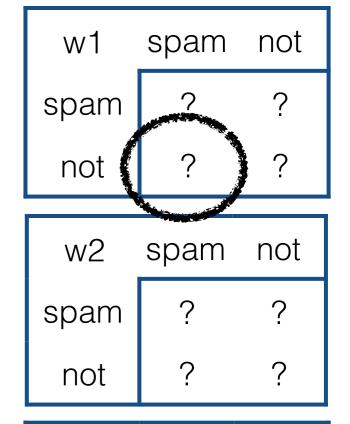
w5	spam	not
spam	?	?
not	?	?



P(w1 says spam | not spam)

email5 spam not not spam

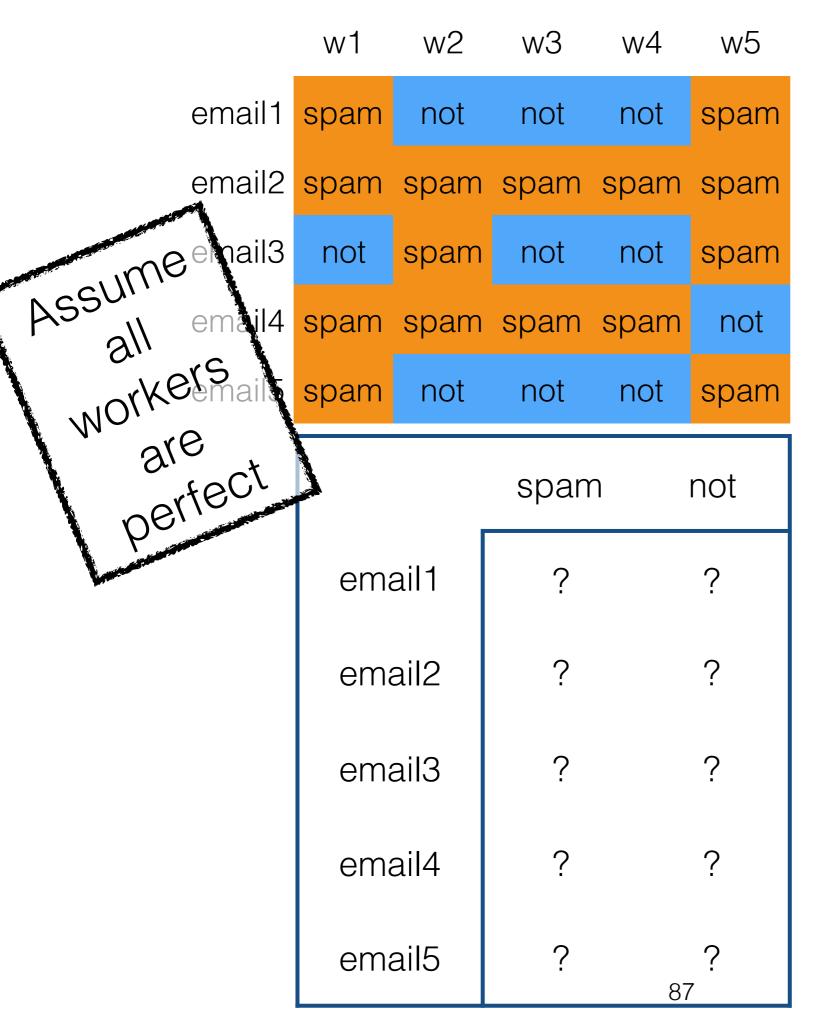
	spam	not
email1	?	?
email2	?	?
email3	?	?
email4	?	?
email5	?	? 86



w3	spam	not
spam	?	?
not	?	?

w4	spam	not
spam	?	?
not	?	?

w5	spam	not
spam	?	?
not	?	?



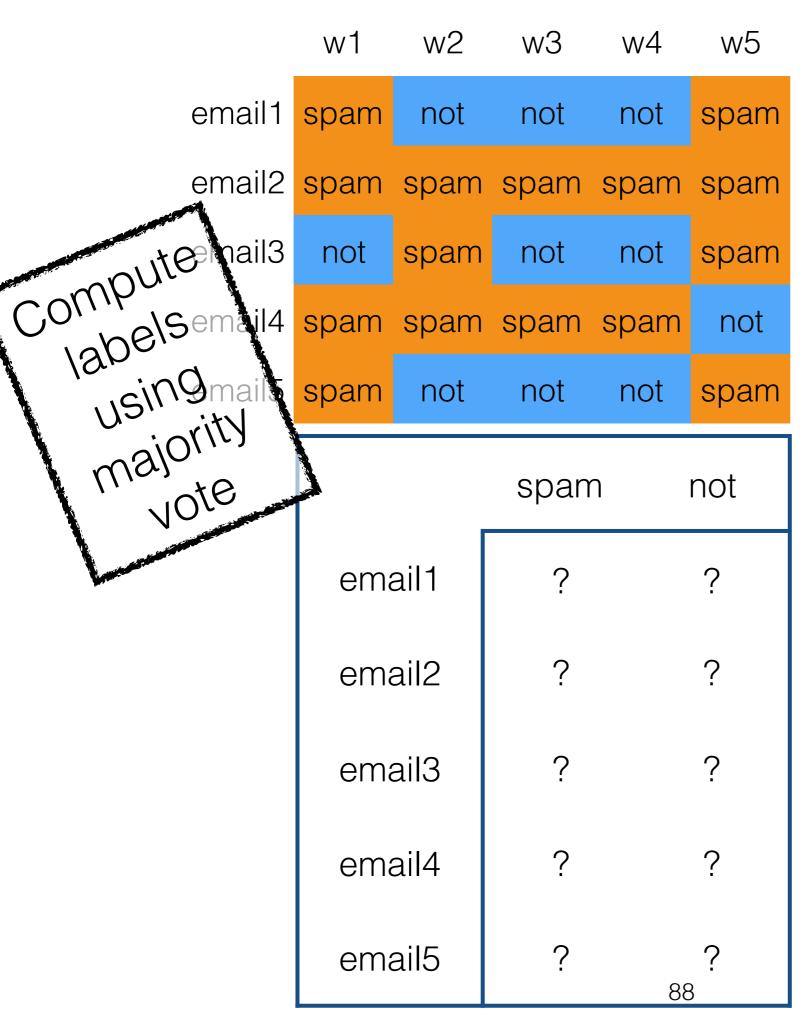
w1	spam	not
spam	1	0
not	0	1

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



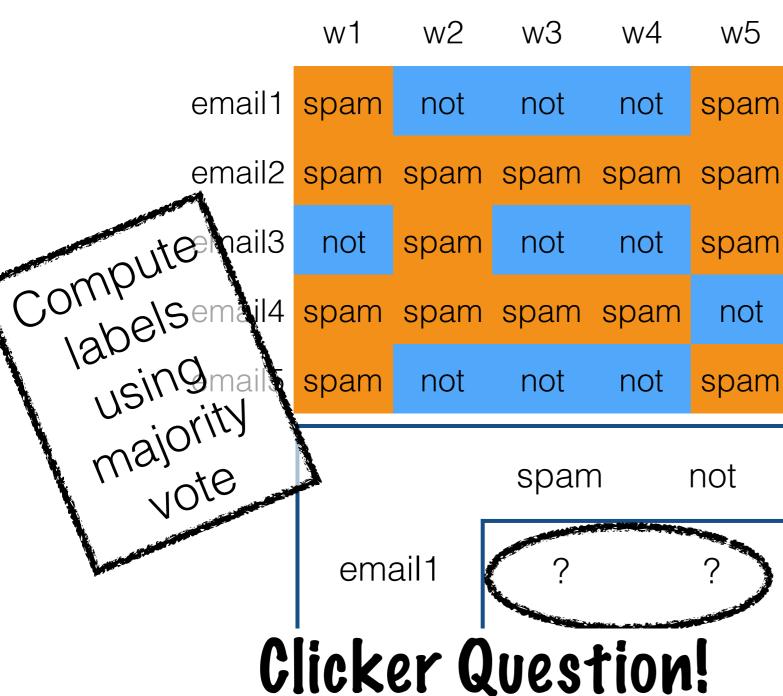
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spam	1	0
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w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



(a)0.4, 0.6 (b) 0.6, 0.4 (c) 0.8, 0.2(d) 1.0, 0.0

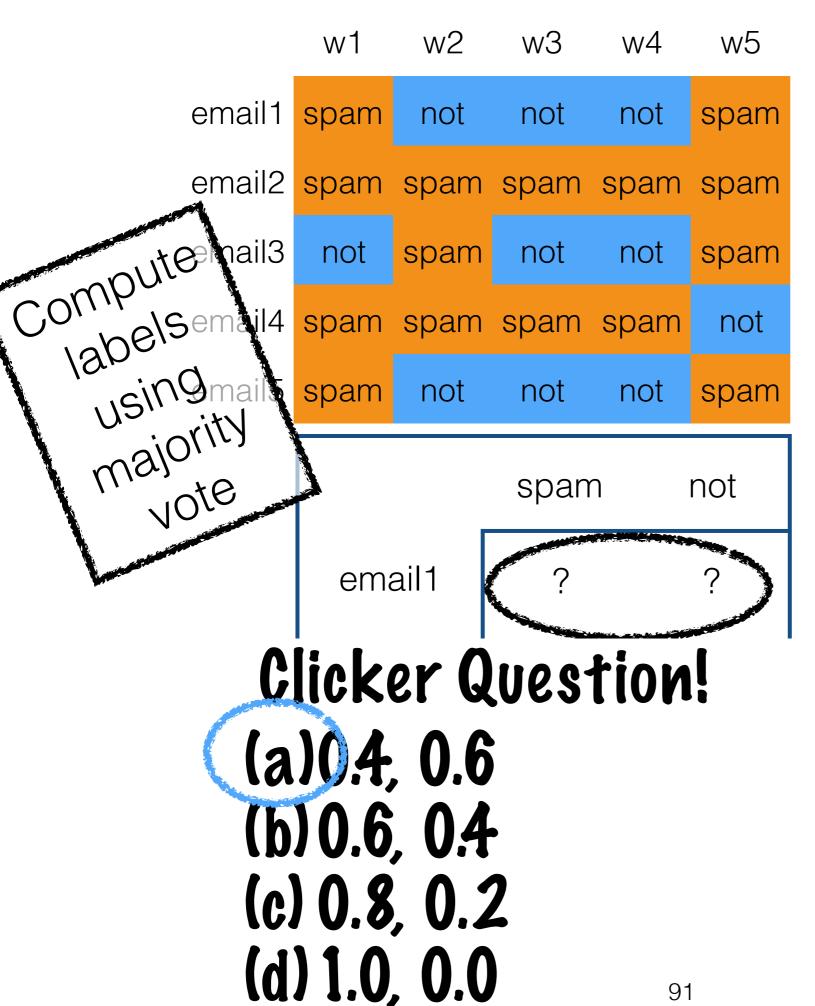
w1	spam	not
spam	1	0
not	0	1
wO	cnom	not

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

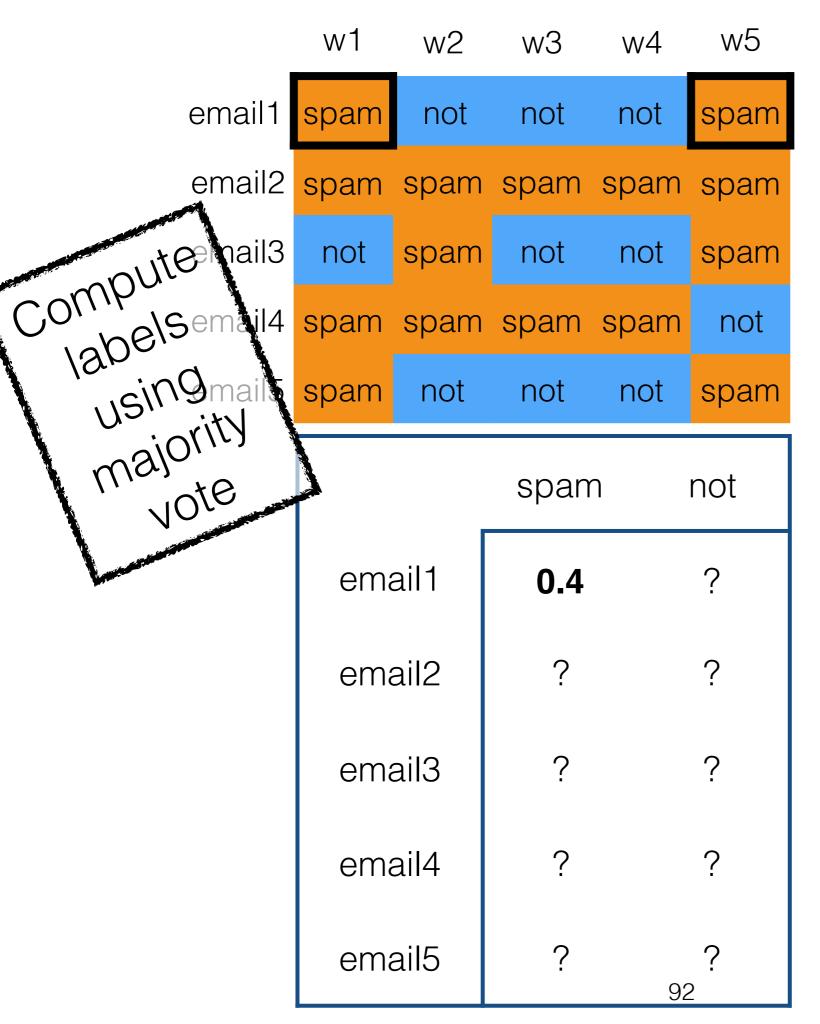
w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



w1	spam	not
spam	1	0
not	0	1
w2	spam	not
spam	1	0
not	0	1
w3	spam	not
spam	1	0
not	0	1
w4	spam	not
spam	1	0
not	0	1
_		

w5	spam	not
spam	1	0
not	0	1



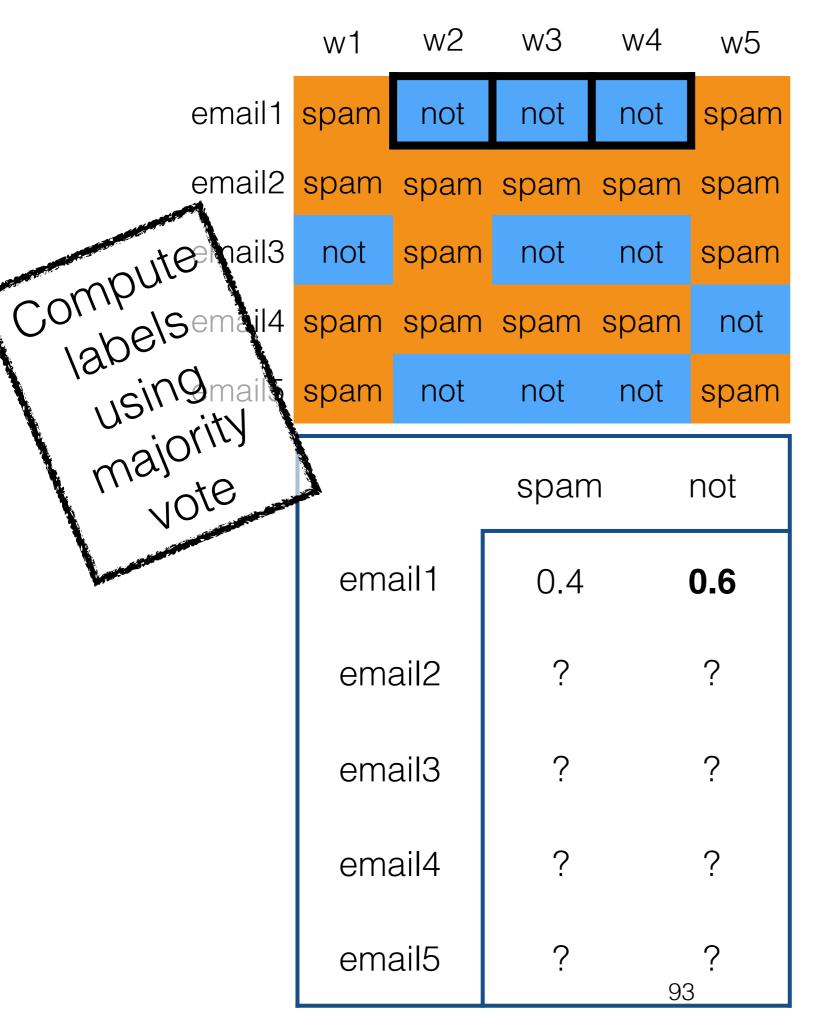
w1	spam	not
spam	1	0
not	0	1

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



w1	spam	not
spam	1	0
not	0	1
w2	spam	not

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
email2	spam	spam	spam	spam	spam
Compute Mail3 Compute Mail4 Iabels email4 Isin 9 mail5	not	spam	not	not	spam
Composemail4	spam	spam	spam	spam	not
usin9mails	spam	not	not	not	spam
usin9mails majority note			span	1	not
	ema	ail1	0.4		0.6
	ema	ail2	1		0
	ema	ail3	0.4		0.6
	ema	ail4	0.8		0.2
	ema	ail5	0.4	94	0.6

w1	spam	not
spam	1	0
not	0	1

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
en ail2		spam	spam	spam	spam
AssuM ^e emall3	not	spam	not	not	spam
these and	spam	spam	spam	spam	not
Assume emails these and a labels, abels, recomputed reconfusion	spam	not	not	not	spam
recompusion confusion			span	1	not
Mac	ema	ail1	0.4		0.6
	ema	ail2	1		0
	ema	ail3	0.4	ı	0.6
	ema	ail4	0.8	ı	0.2
	ema	ail5	0.4	95	0.6

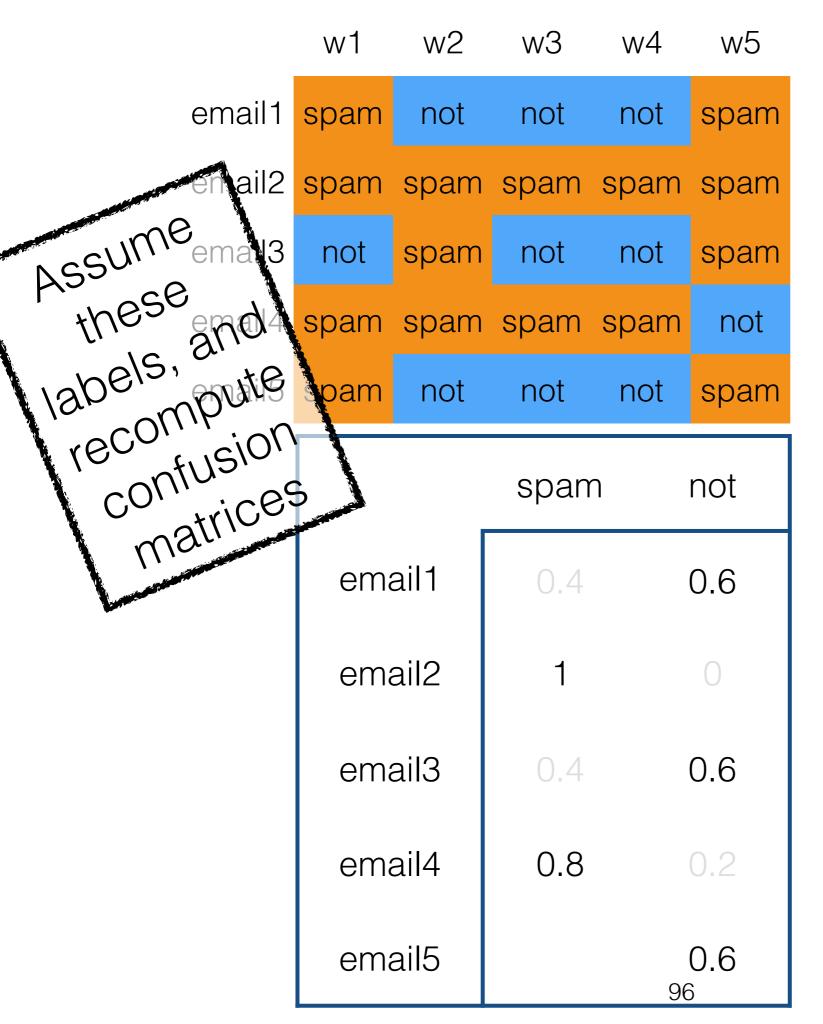
w1	spam	not
spam	1	0
not	0	1

w2	spam	not
spam	1	0
not	0	1

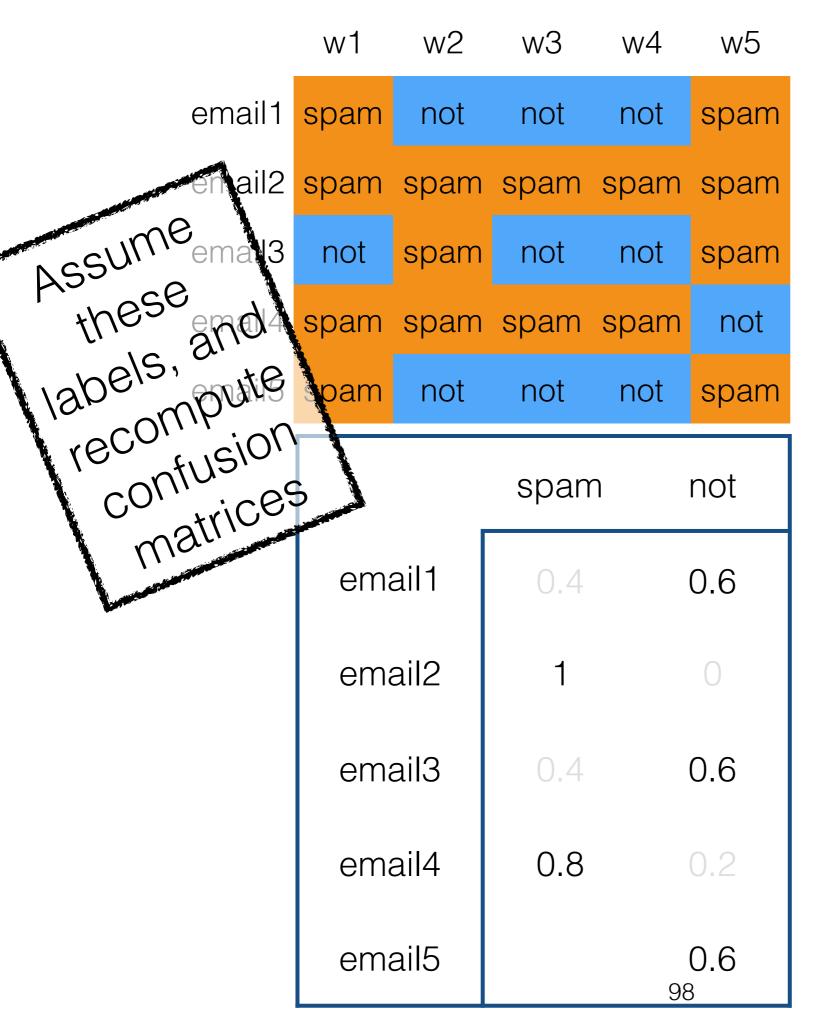
w3	spam	not
spam	1	0
not	0	1

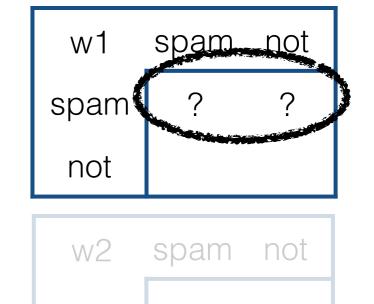
w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



w1	spam	not
spam		
not		
w2	spam	not
spam		
not		
w3	spam	not
spam		
not		
w4	spam	not
spam		
not		
w5	spam	not
spam		
not		

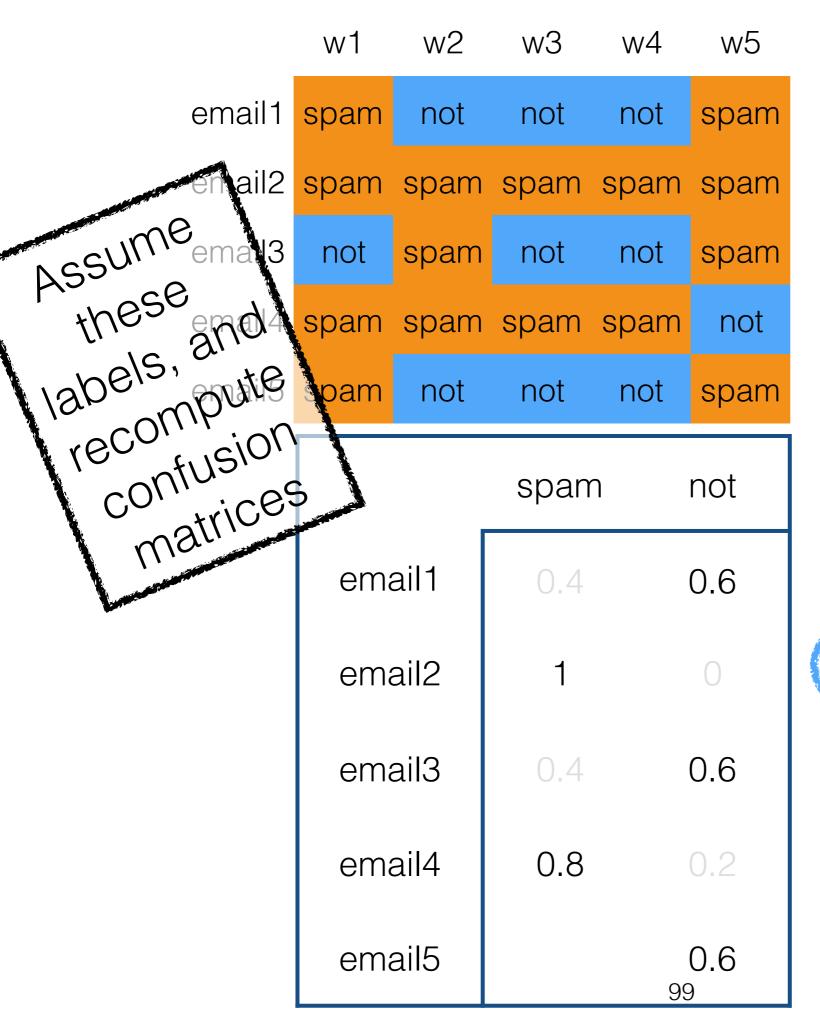


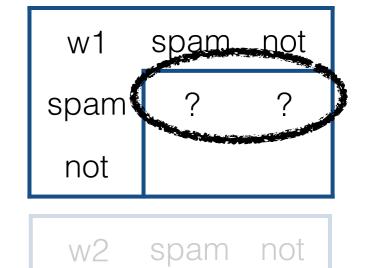


(a) 0.4, 0.6 (b) 0.6, 0.4 (c) 0.8, 0.2 (d) 1.0, 0.0

> spam not

> w5 spam not
> spam
> not

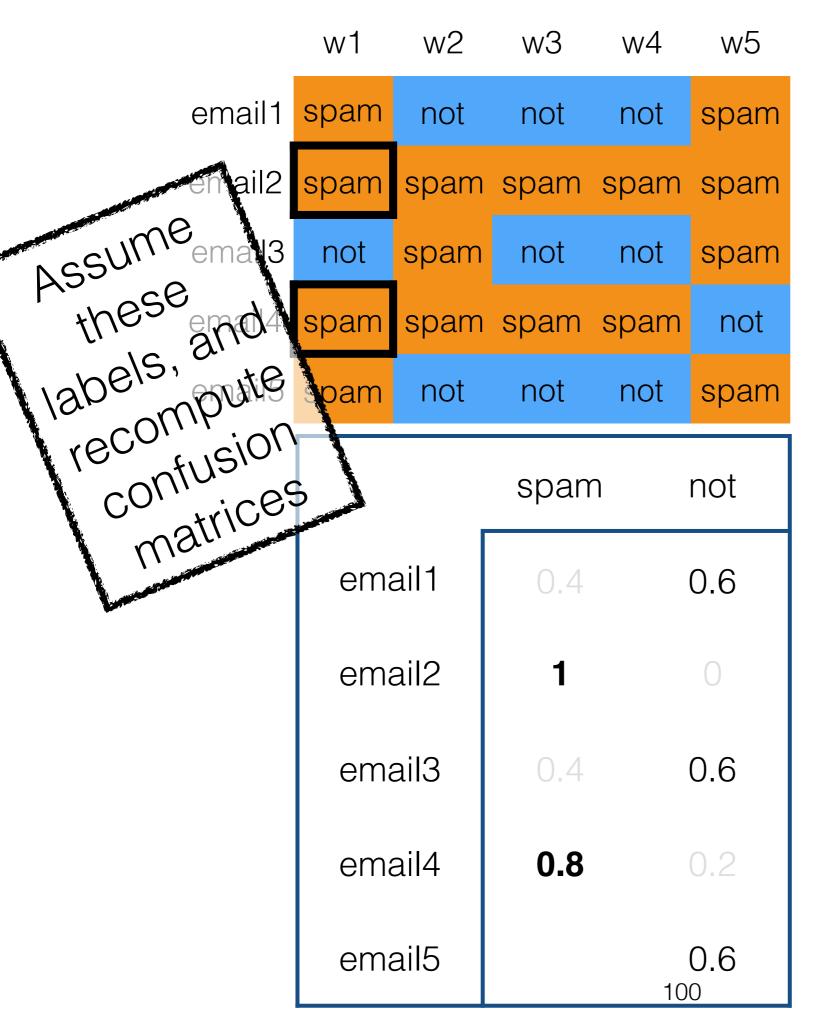


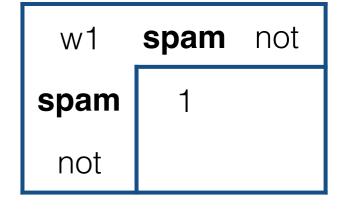


(a) 0.4, 0.6 (b) 0.6, 0.4 (c) 0.8, 0.2 (d) 1.0, 0.0

not

w5 spam not spam not



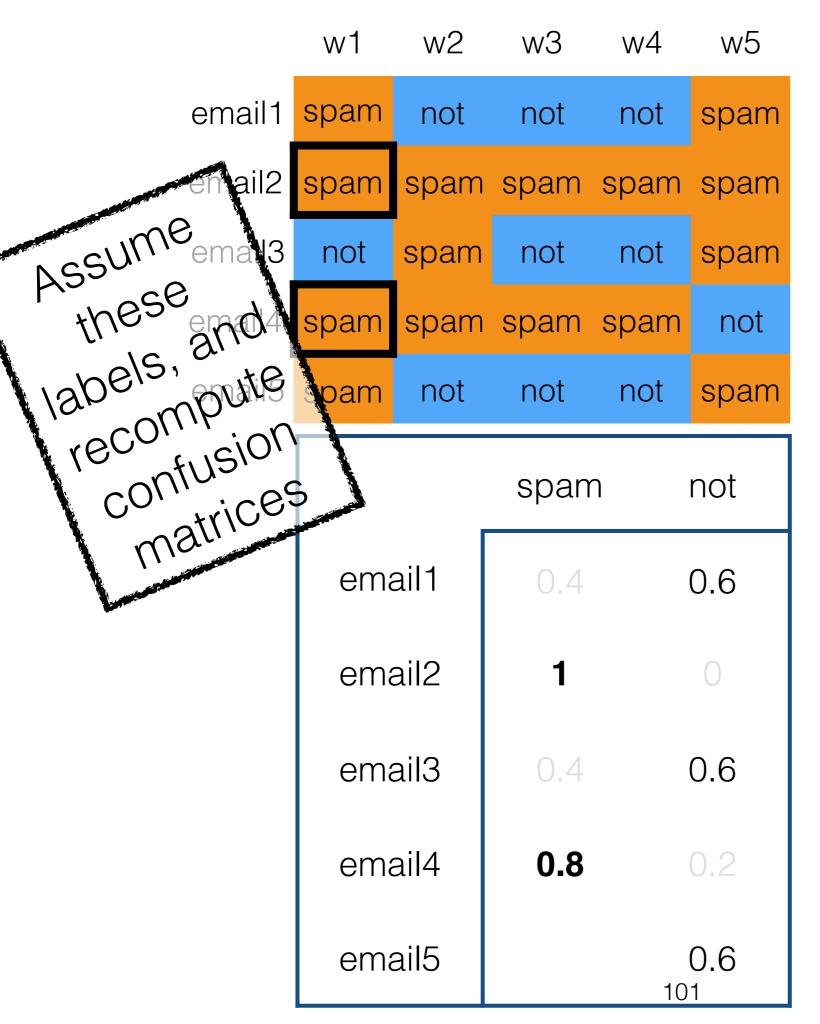


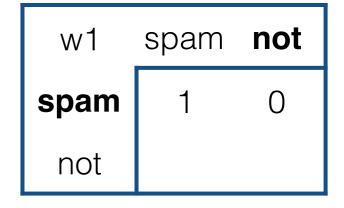
w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

W4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



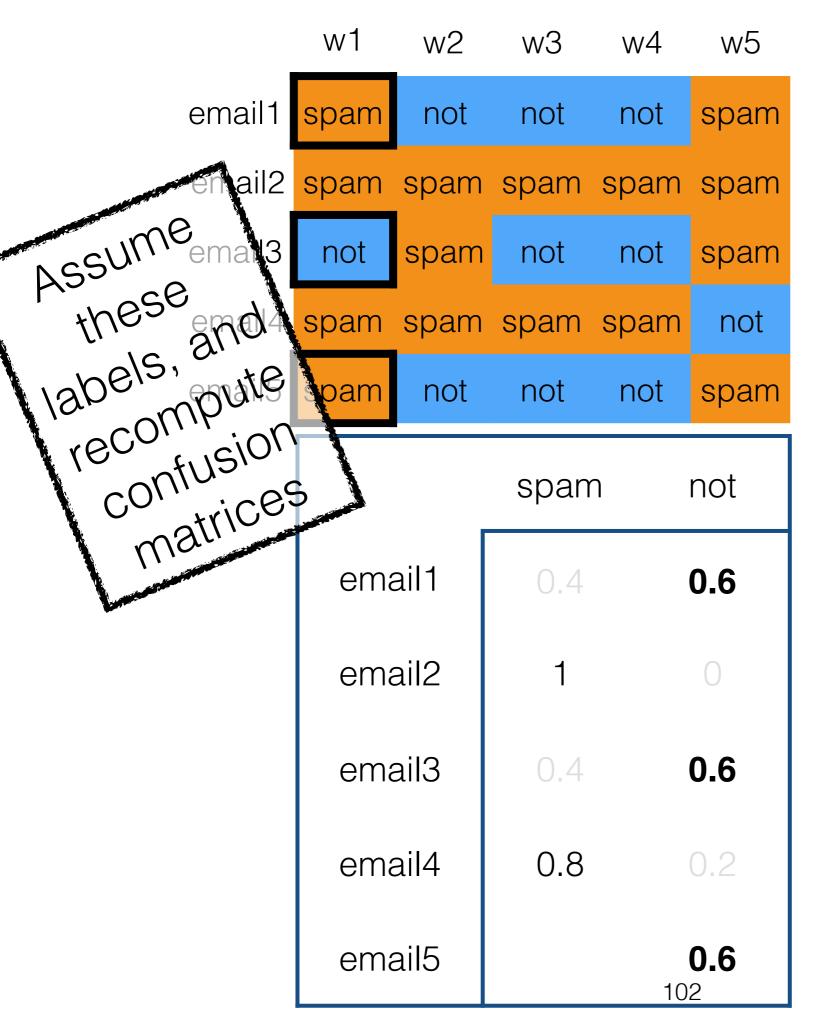


w2	spam	not
spam	1	0
not	0	1

_	spairi	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



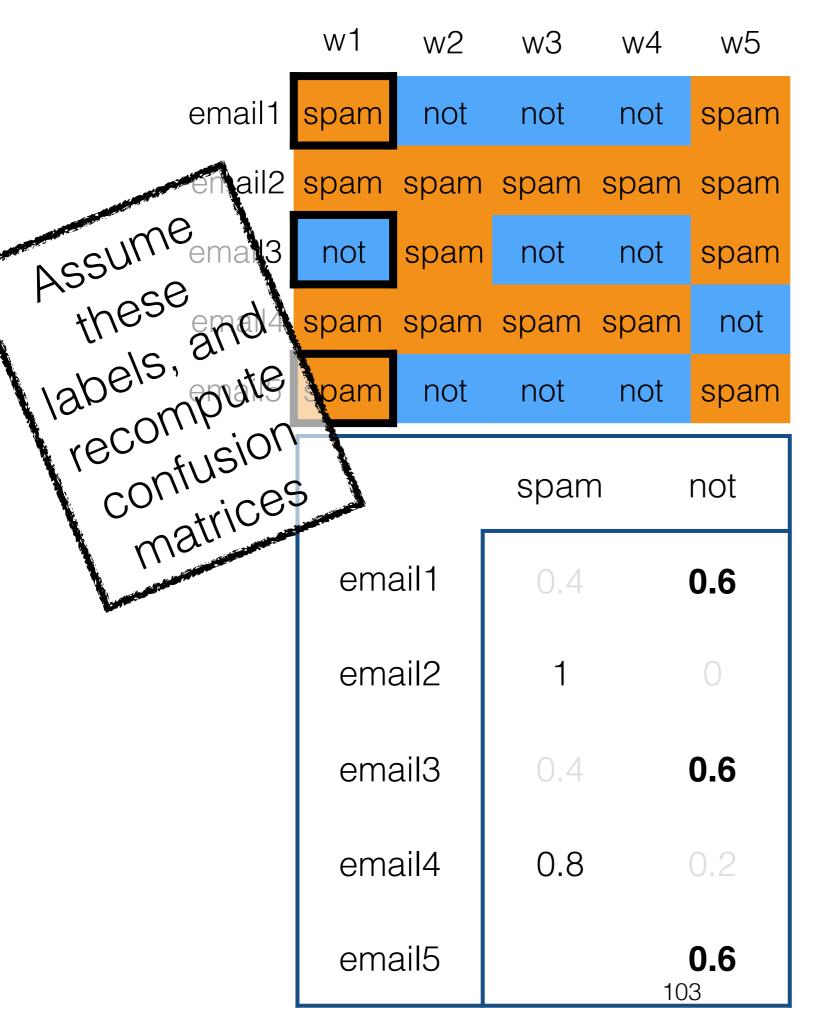
w1	spam	not
spam	1	0
not	0.67	

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1



w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0	1

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	1	0
not	0	1

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
en ail2	spam	spam	spam	spam	spam
Assume email3	not	spam	not	not	spam
these and	spam	spam	spam	spam	not
email1 enail2 Assume email3 these and 4 tabels, putil9 reconfusion	oam	not	not	not	spam
recomplians recomplians confusion matrices			span	1	not
Mal	ema	ail1	0.4		0.6
	ema	ail2	1		0
	ema	ail3	0.4		0.6
	ema	ail4	0.8		0.2
	ema	ail5		10	0.6 ₄

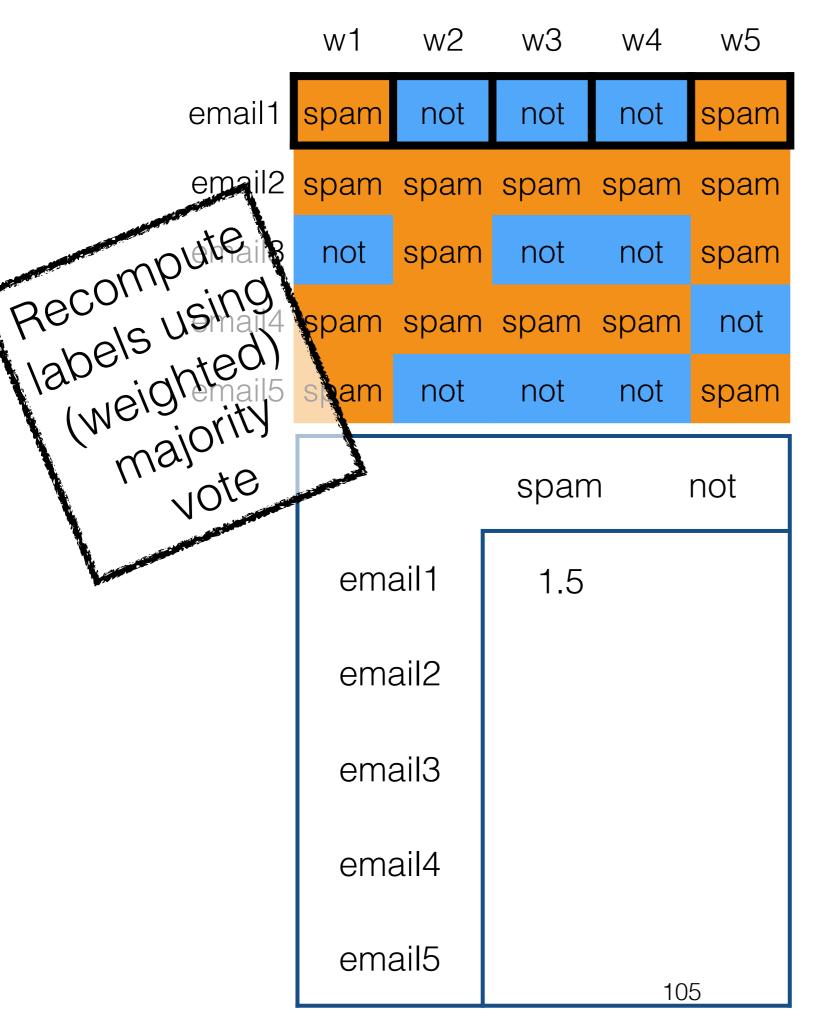
w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0.33	0.67

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0



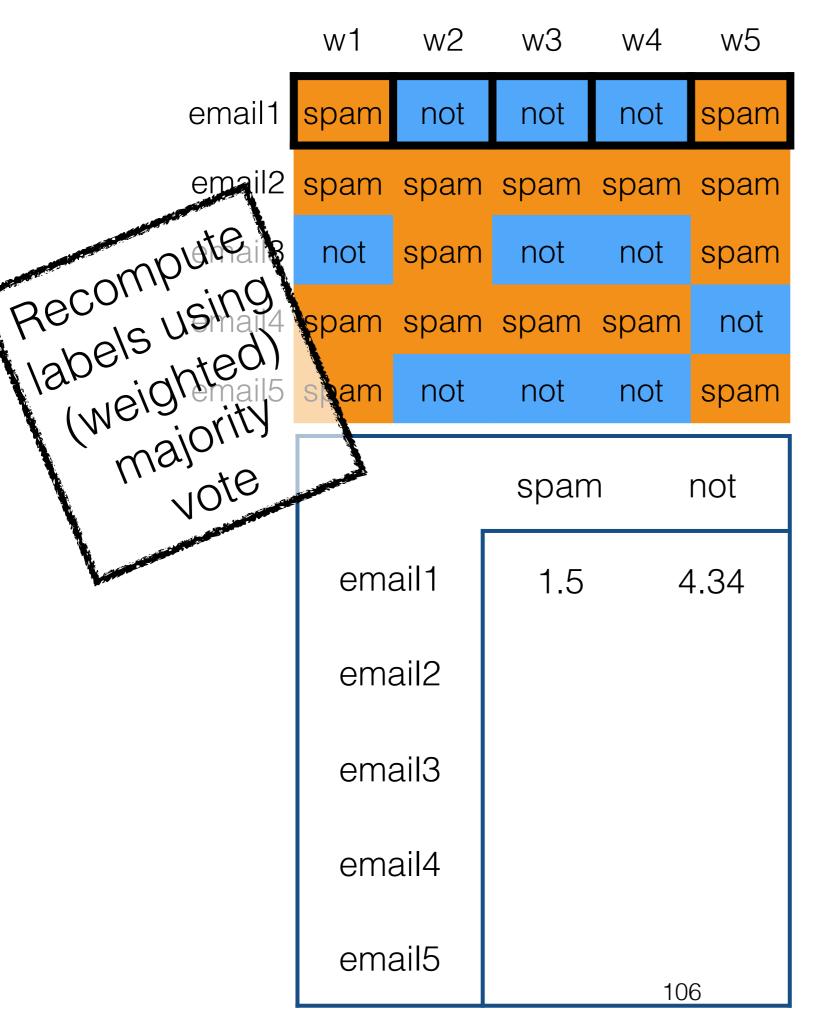
w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0.33	0.67

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0



w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0.33	0.67

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
email2	spam	spam	spam	spam	spam
email3	not	spam	not	not	spam
08/a/12	spam	spam	spam	spam	not
Renormaliza	spam	not	not	not	spam
A STATE OF THE PARTY OF THE PAR			span	า	not

	spam	not
email1	0.26	0.74
email2	0.69	0.31
email3	0.29	0.71
email4	0.82	0.18
email5	0.26	0.74 107

w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0.33	0.67

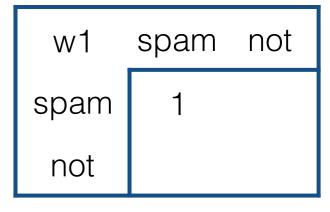
w3	spam	not
spam	1	0
not	0	1

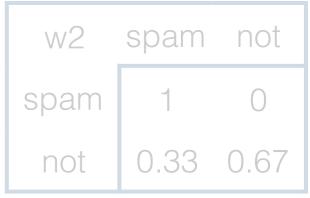
w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0

w1w2 w3 w4 w5 email1 not spam not not spam email2 spam spam spam spam email3 not spam not spam iterate cei spam spam spam not not not not spam

	spam	not
email1	0.26	0.74
email2	0.69	0.31
email3	0.29	0.71
email4	0.82	0.18
email5	0.26	0.74





w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0

	w1	w2	w3	w4	w5
email1	spam	not	not	not	spam
email2	spam	spam	spam	spam	spam
email3	(eot	spam	not	not	spam
s explail4	after	spam	spam	spam	not
verails	Man	not	not	not	spam
1 1101 CONTRACTOR OF THE PARTY			span	٦	not
	ema	ail1	0.26).74
	ema	ail2	0.69	C).31
	ema	ail3	0.29	C).71
	ema	ail4	0.82	. C).18
	ema	ail5	0.26).74

w1	spam	not
spam	1	0
not	0.67	0.33

w2	spam	not
spam	1	0
not	0.33	0.67

w3	spam	not
spam	1	0
not	0	1

w4	spam	not
spam	1	0
not	0	1

w5	spam	not
spam	0.5	0.5
not	1	0

```
iter == max_iter or
change == min_diff
```