DIMENSION REDUCTION

1 Principal Component Analysis (PCA)

Principal components analysis (PCA) finds low dimensional approximations to the data by projecting the data onto linear subspaces.

Let $X \in \mathbb{R}^d$ and let $\mathcal{L}_k$ denote all k-dimensional linear subspaces. The k^{th} principal subspace is

$$\ell_k = \operatorname*{argmin}_{\ell \in \mathcal{L}_k} \mathbb{E}\left(\min_{y \in \ell} \|\widetilde{X} - y\|^2 \right)$$

where $\widetilde{X} = X - \mu$ and $\mu = \mathbb{E}(X)$. The dimension-reduced version of X is then $T_k(X) = \mu + \pi_{\ell_k} X$ where and $\pi_{\ell_k} X$ is the projection of X onto ℓ_k. To find ℓ_k proceed as follows.

Let $\Sigma = \mathbb{E}((X-\mu)(X-\mu)^T)$ denote the covariance matrix, where $\mu = \mathbb{E}(X)$. Let $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_d$ be the ordered eigenvalues of Σ and let $e_1, \ldots, e_d$ be the corresponding eigenvectors. Let Λ be the diagonal matrix with $\Lambda_{jj} = \lambda_j$ and let $E = [e_1 \cdots e_d]$. Then the spectral decomposition of Σ is

$$\Sigma = E \Lambda E^T = \sum_j \lambda_j e_j e_j^T.$$

Theorem 1 *The k^{th} principal subspace ℓ_k is the subspace spanned by $e_1, \ldots, e_k$. Furthermore,*

$$T_k(X) = \mu + \sum_{j=1}^{k} \beta_j e_j$$

where $\beta_j = \langle X - \mu, e_j \rangle$. The risk satisfies

$$R(k) = \mathbb{E}\|X - T_k(X)\|^2 = \sum_{j=k+1}^{d} \lambda_j.$$

We can restate the result as follows. To minimize

$$\mathbb{E}\|Y_i - \alpha - A\beta_i\|^2,$$

with respect to $\alpha \in \mathbb{R}^d$, $A \in \mathbb{R}^{d \times k}$ and $\beta_i \in \mathbb{R}^k$ we set $\alpha = \mu$ and $A = [e_1\ e_2\ \cdots\ e_k]$. Any other solution is equivalent in the sense that it corresponds to the same subspace.

We can choose k by fixing some α and then taking

$$k = \min\left\{ m : \ \frac{R(m)}{R(0)} \geq 1 - \alpha \right\} = \min\left\{ m : \ \frac{\sum_{j=1}^{m} \lambda_j}{\sum_{j=1}^{d} \lambda_j} \geq 1 - \alpha \right\}.$$

Let $Y = (Y_1, \ldots, Y_d)$ where $Y_i = e_i^T(X - \mu)$. Then Y is the PCA-transformation applied to X. The random variable Y has the following properties:

Lemma 2 *We have:*

1. $\mathbb{E}[Y] = 0$ *and* $\text{Var}(Y) = \Lambda$.
2. $X = \mu + EY$.
3. $\sum_{j=1}^m \text{Var}(Y_j) = \Sigma_{11} + \cdots + \Sigma_{mm}$.

Hence,

$$\frac{\sum_{j=1}^m \lambda_j}{\sum_{j=1}^d \lambda_j}$$

is the percentage of variance explained by the first m principal components.

The data version of PCA is obtained by replacing Σ with the sample covariance matrix

$$\widehat{\Sigma} = \frac{1}{n}\sum_{i=1}^n (X_i - \overline{X}_n)(X_i - \overline{X}_n)^T.$$

Principal Components Analysis (PCA)

1. Compute the sample covariance matrix $\widehat{\Sigma} = n^{-1}\sum_{i=1}^n (X_i - \overline{X}_n)(X_i - \overline{X}_n)^T$.
2. Compute the eigenvalues $\lambda_1 \geq \lambda_2 \geq \cdots$ and eigenvectors $e_1, e_2, \ldots,$ of $\widehat{\Sigma}$.
3. Choose a dimension k.
4. Define the dimension reduced data $Z_i = T_k(X_i) = \overline{X} + \sum_{j=1}^k \beta_{ij} e_j$ where $\beta_{ij} = \langle X_i - \overline{X}, e_j \rangle$.

Example 3 *Figure 1 shows a synthetic two-dimensional data set together with the first principal component.*

Example 4 *Figure 2 shows some handwritten digits. The eigenvalues and the first few eigenfunctions are shown in Figures 3 and 4. A few digits and their low-dimensional reconstructions are shown in Figure 5.*

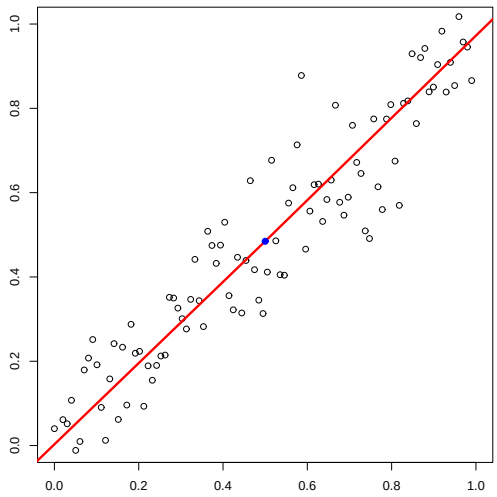

Figure 1: First principal component in a simple two dimensional example.

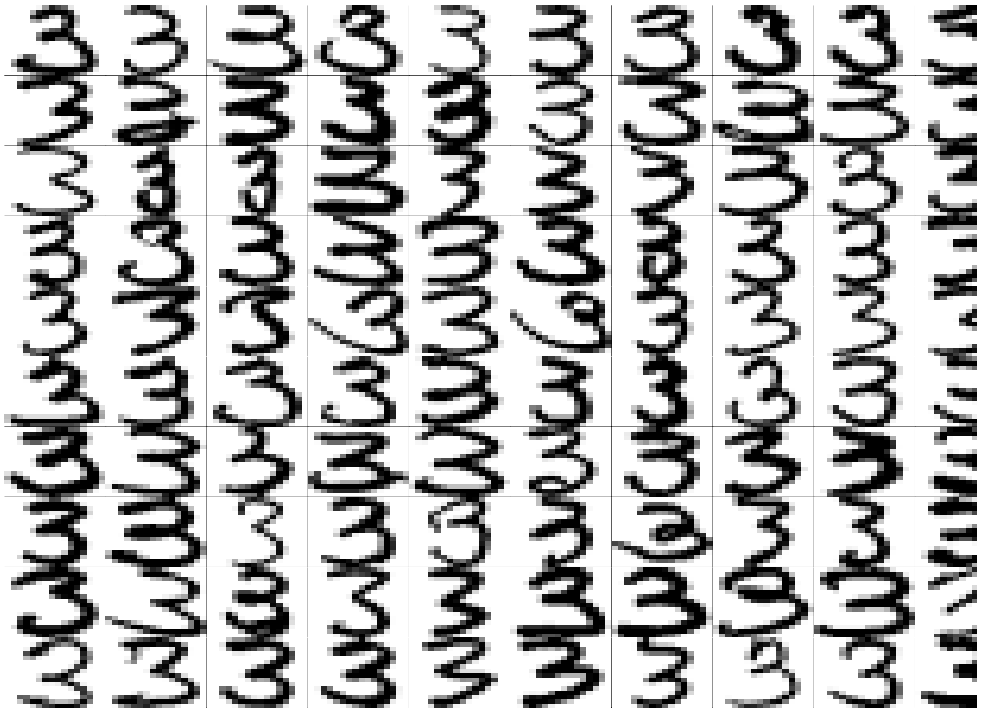

Figure 2: Handwritten digits.

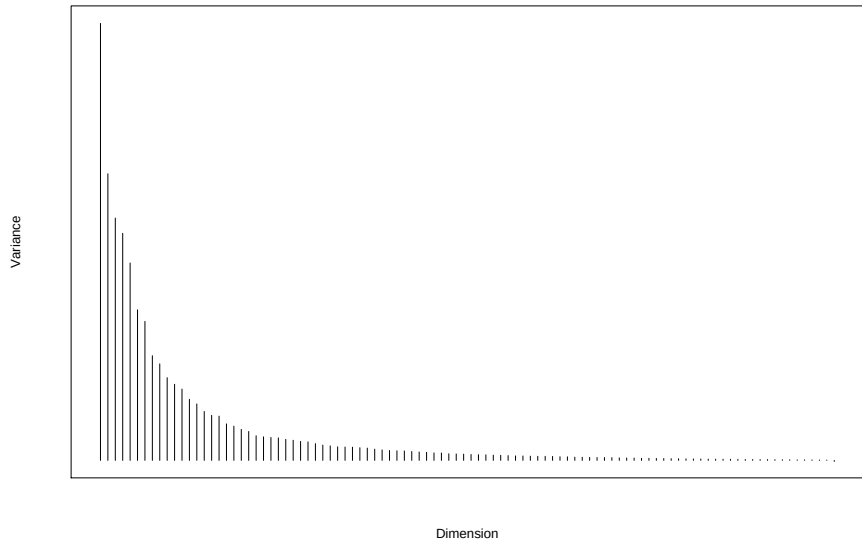

Figure 3: Digits data: eigenvalues

How well does the sample version approximate the population version? For now, assume the dimensions d is fixed and that n is large. We will study the high-dimensional case later where we will use some random matrix theory.

Define the operator norm

$$||\Sigma|| = \sup\left\{ \frac{||\Sigma v||}{||v||} : \ v \neq 0 \right\}.$$

It can be shown that $||\widehat{\Sigma} - \Sigma|| = O_P(1/\sqrt{n})$. According to Weyl's theorem

$$\max_j |\lambda_j(\widehat{\Sigma}) - \lambda_j(\Sigma)| \leq ||\widehat{\Sigma} - \Sigma||$$

and hence, the estimated eigenvalues are consistent. We can also say that the eigenvectors are consistent. We have

$$||\widehat{e}_j - e_j|| \leq \frac{2^{3/2}||\widehat{\Sigma} - \Sigma||}{\min(\lambda_{j-1} - \lambda_j, \lambda_j - \lambda_{j+1})}.$$

(See Yu, Wang and Samworth, arXiv:1405.0680.) There is a also a central limit theorem for the eigenvalues and eigenvectors which also leads to a proof that the bootstrap is valid. However, these limiting results depend on the distinctness of the eigenvalues.

There is a strong connection between PCA and the singular value decomposition (SVD). Let X be an $n \times d$ matrix. The SVD is

$$X = UDV^T$$

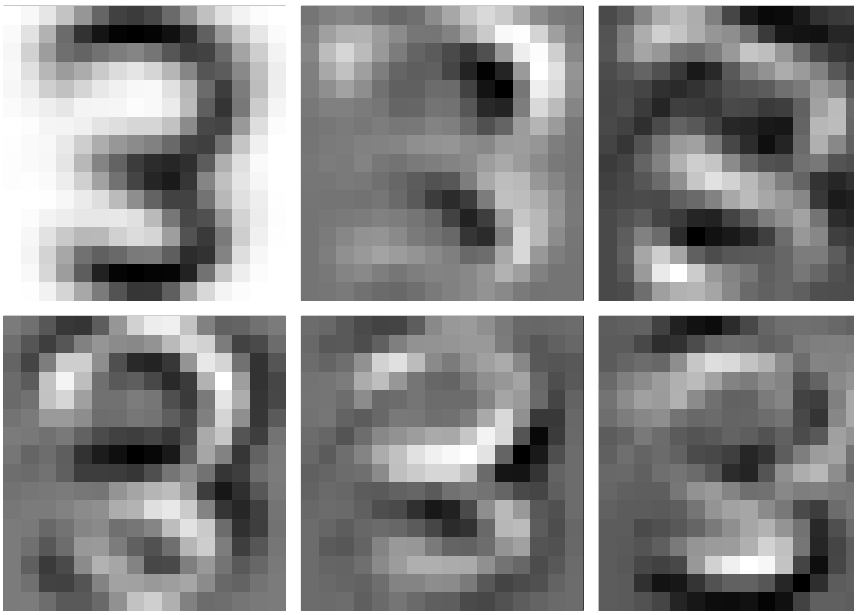

Figure 4: Digits: mean and eigenvectors

Figure 5: Digits data: Top: digits. Bottom: their reconstructions.

where U is an $n \times n$ matrix with orthonormal columns, V is a $d \times d$ matrix with orthonormal columns, and D is an $n \times d$ diagonal matrix with non-negative real numbers on the diagonal (called singular values). Then

$$X^T X = (VDU^T)(UDV^T) = VD^2V^T$$

and hence the singular values are the square root of the eigenvalues.

2 Multidimensional Scaling

A different view of dimension reduction is provided by thinking in terms of preserving pairwise distances. Suppose that $Z_i = T(X_i)$ for $i = 1, \ldots, n$ where $T : \mathbb{R}^d \to \mathbb{R}^k$ with $k < d$. Define the loss function

$$L = \sum_{i,j} (||X_i - X_j||^2 - ||Z_i - Z_j||^2)$$

which measures how well the map T preserves pairwise distances. **Multidimensional scaling** find the linear map T to minimize L.

Theorem 5 *The linear map $T : \mathbb{R}^d \to \mathbb{R}^k$ that minimizes L is the projection onto* $\text{Span}\{e_1, \ldots, e_k\}$ *where $e_1, \ldots, e_k$ are the first k principal components.*

We could use other measures of distortion. In that case, the MDS solution and the PCA solution will not coincide.

3 Kernel PCA

To get a ninlinear version of PCA, we can use a kernel. Suppose we have a "feature map" $x \mapsto \Phi(x)$ and want to carry out PCA in this new feature space. For the moment, assume that the feature vectors are centered (we return to this point shortly). Define the empirical covariance matrix

$$C_\Phi = \frac{1}{n} \sum_{i=1}^{n} \Phi(x_i)\Phi(x_i)^T.$$

We can define eigenvalues $\lambda_1, \lambda_2, \ldots$ and eigenvectors $v_1, v_2, \ldots$ of this matrix.

It turns out that the eigenvectors are linear combinations of the feature vectors $\Phi(x_1), \ldots, \Phi(x_n)$. To see this, note that

$$\begin{aligned}\lambda v = C_\Phi v &= \frac{1}{n}\sum_{i=1}^{n} \Phi(x_i)\Phi(x_i)^T v \\ &= \frac{1}{n}\sum_{i=1}^{n} \langle\, \Phi(x_i), v \,\rangle\, \Phi(x_i) = \sum_{i=1}^{n} \alpha_i \Phi(x_i)\end{aligned}$$

where

$$\alpha_i = \frac{1}{n}\, \langle\, \Phi(x_i), v \,\rangle\, = \frac{1}{n\lambda}\, \langle\, \Phi(x_i), C_\Phi v \,\rangle\, .$$

Now

$$\begin{aligned}\lambda \sum_{i=1}^{n} \alpha_i\, \langle\, \Phi(x_k), \Phi(x_i) \,\rangle &= \lambda\, \langle\, \Phi(x_k), Cv \,\rangle \\ &= \lambda\, \langle\, \Phi(x_k), \frac{1}{n}\sum_{j=1}^{n} \Phi(x_j)\Phi(x_j)^T v \,\rangle \\ &= \langle\, \Phi(x_k), \frac{1}{n}\sum_{j=1}^{n} \Phi(x_j)\Phi(x_j)^T \sum_{i=1}^{n} \alpha_i \Phi(x_i) \,\rangle \\ &= \frac{1}{n}\sum_{i=1}^{n} \alpha_i\, \langle\, \Phi(x_k), \sum_{j=1}^{n} \langle\, \Phi(x_j), \Phi(x_i) \,\rangle\, \Phi(x_j) \,\rangle\, .\end{aligned}$$

Define the kernel matrix K by $K_{ij} = \langle\, \Phi(x_i), \Phi(x_j) \,\rangle$. Then we can write the above equation as

$$\lambda n K \alpha = K^2 \alpha$$

Thus, we need to solve the kernel eigenvalue problem

$$K\alpha = n\lambda\alpha$$

which requires diagonalizing only an $n \times n$ system. Normalizing the eigenvectors, $\langle\, v, v \,\rangle = 1$ leads to the condition $\lambda\, \langle\, \alpha, \alpha \,\rangle = 1$. Of course, we need to find all the solutions giving eigenvectors $v_1, v_2, \ldots,$.

In order to compute the kernel PCA projection of a new test point x, it is necessary to project the feature vector $\Phi(x)$ onto the principal direction v_m. This requires the evaluation

$$\begin{aligned}\langle\, v, \Phi(x) \,\rangle &= \sum_{i=1}^{n} \alpha_i\, \langle\, \Phi(x_i), \Phi(x) \,\rangle \\ &= \sum_{i=1}^{n} \alpha_i K(x_i, x)\end{aligned}$$

Thus, the entire procedure uses only the kernel evaluations $K(x, x_i)$ and never requires actual manipulation of feature vectors, which could be infinite dimensional. This is an instance of the *kernel trick*. An arbitrary data point x can then be approximated by projecting $\Phi(x)$ onto the first k vectors. This defines an approximation in the feature space. We then need to find $\widetilde{x}$ that corresponds to this projection. There is an iterative algorithm for doing this (Mika et al 1998) which turns out to be a weighed version of the mean shift algorithm.

To complete the description of the algorithm, it is necessary to explain how to center the data in feature space using only kernel operations. This is accomplished by transforming the kernel according to

$$\widetilde{K}_{ij} = (K - 1_n K - K 1_n + 1_n K 1_n)_{ij}$$

where

$$1_n \;=\; \frac{1}{n}\begin{pmatrix} 1 & 1 & \cdots & 1 \\ 1 & 1 & \cdots & 1 \\ \vdots & \vdots & \cdots & \vdots \\ 1 & 1 & \cdots & 1 \end{pmatrix} = \frac{1}{n} 1 1^T$$

where 1 denotes the vector of all ones.

Kernel PCA. Given a Mercer kernel K and data $X_1, X_2, \ldots, X_n$

1. Center the kernel
2. Compute $K_{ij} = K(X_i, X_j)$
3. Diagonalize K
4. Normalize eigenvectors $\alpha^{(m)}$ so that $\langle\, \alpha^{(m)}, \alpha^{(m)} \,\rangle \;= \frac{1}{\lambda_m}$
5. Compute the projection of a test point x onto an eigenvector v_m by

$$\langle\, v_m, \Phi(x) \,\rangle \;= \sum_{i=1}^{n} \alpha_i^{(m)} K(X_i, x)$$

Just as for standard PCA, this selects components of high variance, but in the feature space of the kernel. In addition, the "feature functions"

$$f_m(x) = \sum_{i=1}^{n} \alpha_i^{(m)} K(X_i, x)$$

are orthogonal and act as representative feature functions in the reproducing kernel Hilbert space of the kernel, with respect to the given data. Intuitively, these functions are smooth respect to the RKHS norm $\|\cdot\|_K$ among all those supported on the data.

Another perspective on kernel PCA is that it is doing MDS on the kernel distances $d_{ij} = \sqrt{2(1 - K(X_i, X_j))}$; see Williams (2002).

4 Local Linear Embedding

Local Linear Embedding (LLE) (Roweis et al) is another nonlinear dimension rediction method. The LLE algorithm is comprised of three steps. First, nearest neighbors are computed for each point $X_i \in \mathbb{R}^d$. Second, each point is regressed onto its neighbors, giving weights w_{ij} so that $X_i = \sum_j w_{ij} X_j$. Third, the $X_i \in \mathbb{R}^d$ are replaced by $Y_i \in \mathbb{R}^m$ where typically $m \ll d$ by solving a sparse eigenvector problem. The result is a highly nonlinear embedding, but one that is carried out by optimizations that are not prone to local minima. Underlying the procedure, as for many "manifold" methods, is a weighted sparse graph that represents the data.

Step 1: Nearest Neighbors. Here the set of the K nearest neighbors in standard Euclidean space is constructed for each data point. Using brute-force search, this requires $O(n^2 d)$ operations; more efficient algorithms are possible, in particular if *approximate* nearest neighbors are calculated. The number of neighbors K is a parameter to the algorithm, but this is the only parameter needed by LLE.

Step 2: Local weights. In this step, the local geometry of each point is characterized by a set of weights w_{ij}. The weights are computed by reconstructing each input X_i as a linear combination of its neighbors, as tabulated in Step 1. This is done by solving the least squares problem

$$\min_w \sum_{i=1}^{n} \|X_i - \sum_j w_{ij} X_j\|_2^2 \tag{1}$$

The weights w_{ij} are constrained so that $w_{ij} = 0$ if X_j is not one of the K nearest neighbors of X_i. Moreover, the weights are normalized to sum to one: $\sum_j w_{ij} = 1$, for $i = 1, \ldots, n$. This normalization ensures that the optimal weights are invariant to rotation, translation, and scaling.

Step 3: Linearization. In this step the points $X_i \in \mathbb{R}^d$ are mapped to $Y_i \in \mathbb{R}^m$, where m selected by the user, or estimated directly from the data. The vectors Y_i are chosen to minimize the reconstruction error under the local linear mappings constructed in the previous step. That is, the goal is to optimize the functional

$$\Psi(y) = \sum_{i=1}^{n} \|Y_i - \sum_j w_{ij} Y_j\|_2^2 \tag{2}$$

where the weights w_{ij} are calculated in Step 2. To obtain a unique solution, the vectors are "centered" to have mean zero and unit covariance:

$$\sum_i Y_i = 0 \quad \frac{1}{n} \sum_i Y_i Y_i^T = I_m \tag{3}$$

Carrying out this optimization is equivalent to finding eigenvectors by minimizing the quadratic form

$$\begin{aligned} \Psi(y) &= y^T G y && (4) \\ &= y^T (I-W)^T (I-W) y && (5) \\ & && (6) \end{aligned}$$

corresponding to a Rayleigh quotient. Each minimization gives one of the lower $(m+1)$ eigenvectors of the $n \times n$ matrix $G = (I-W)^T(I-W)$. The lowest eigenvector has eigenvalue 0, and consists of the all ones vector $(1, 1 \ldots, 1)^T$.

Locally Linear Embedding (LLE). Given n data vectors $X_i \in \mathbb{R}^d$,

1. Compute K nearest neighbors for each point;
2. Compute local reconstruction weights w_{ij} by minimizing

$$\begin{aligned} \Phi(w) &= \sum_{i=1}^{n} \|X_i - \sum_j w_{ij} X_j\|^2 && (7) \\ \text{subject to} \quad & \sum_j w_{ij} = 1; && (8) \end{aligned}$$

3. Compute outputs $Y_i \in \mathbb{R}^m$ by computing the first m eigenvectors with nonzero eigenvalues for the $n \times n$ matrix $G = (I-W)^T(I-W)$. The reduced data matrix is $[u_1 \cdots u_m]$ where u_j are the eigenvectors corresponding to the first (smallest) nonzero eigenvalues of G.

Note that the last step assumes that the underlying graph encoded by the nearest neighbor graph is connected. Otherwise, there may be more than one eigenvector with eigenvalue zero. If the graph is disconnected, then the LLE algorithm can be run separately on each connected component. However, the recommended procedure is to choose K so that the graph is connected.

Using the simplest algorithms, the first step has time complexity $O(dn^2)$, the second step requires $O(nK^3)$ operations, and the third step, using routines for computing eigenvalues for sparse matrices, requires $O(mn^2)$ operations (and $O(n^3)$ operations in the worse case if sparsity is not exploited and the full spectrum is computed). Thus, for high dimensional problems, the first step is the most expensive. Since the third step computes eigenvectors, it shares the property with PCA that as more dimensions are added to the embedding, the previously computed coordinates do not change.

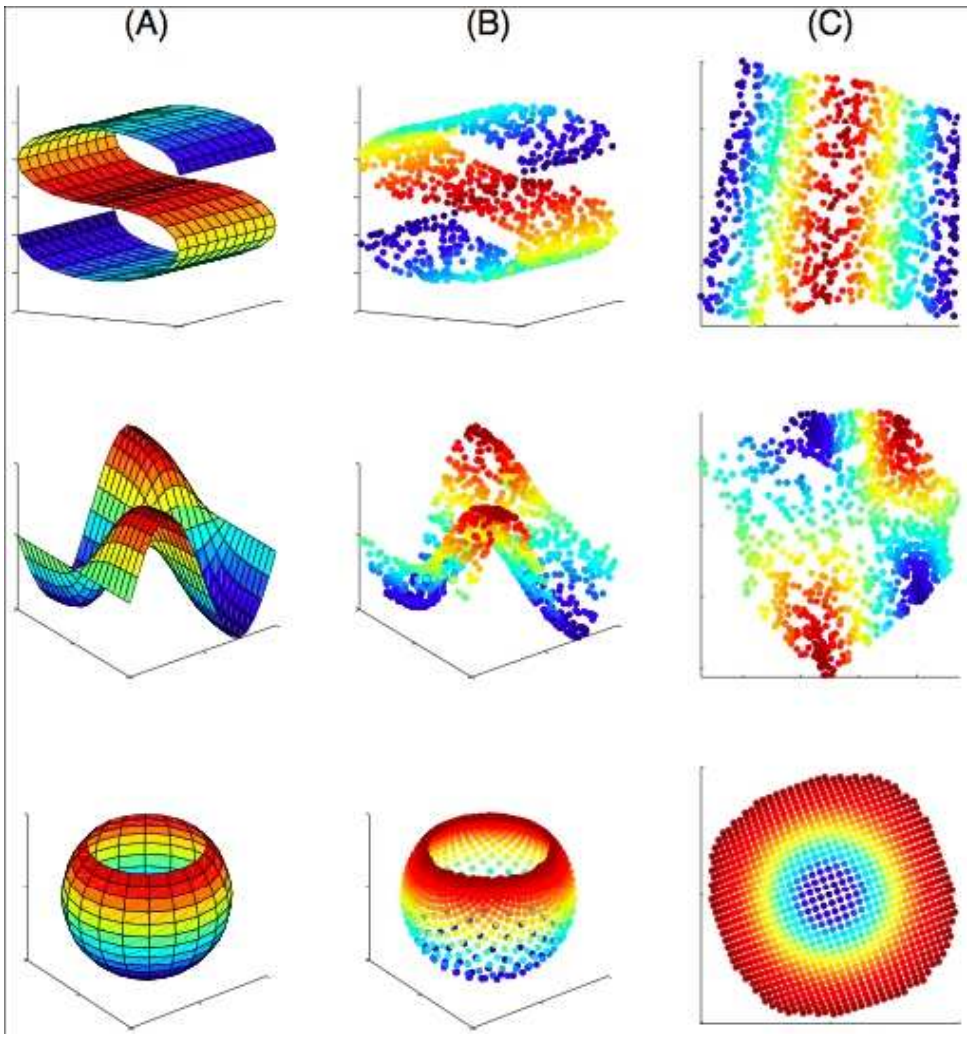

Figure 6: Each data set has $n = 1,000$ points in $d = 3$ dimensions, and LLE was run with $K = 8$ neighbors.

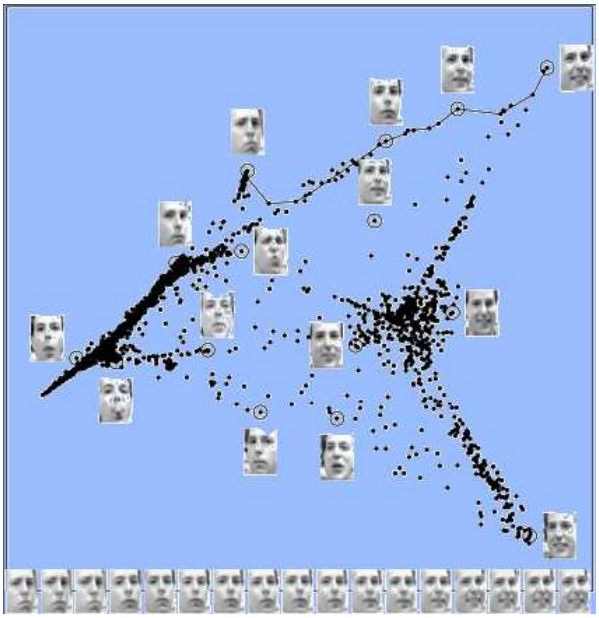

Figure 7: Faces example. $n = 1,965$ images with $d = 560$, with LLE run for $K = 12$ neighbors.

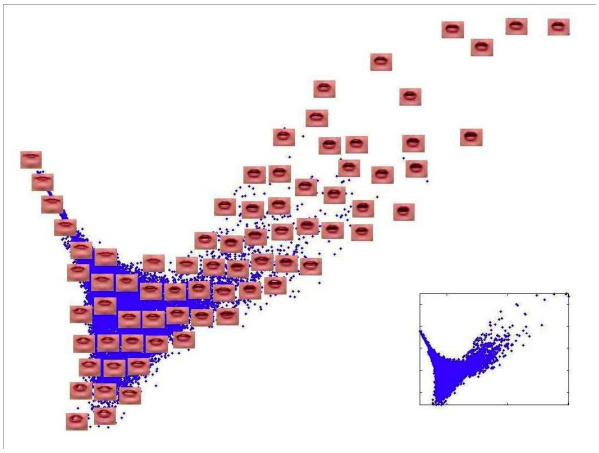

Figure 8: Lips example. $n = 15,960$ images in $d = 65,664$ dimensions, with LLE run for $K = 24$ neighbors.

5 Isomap

Isomap is a technique that is similar to LLE, intended to provide a low dimensional "manifold" representation of a high dimensional data set. Isomap differs in how it assesses similarity between objects, and in how the low dimensional mapping is constructed.

The first step in Isomap is to constructed a graph with the nodes representing instances $X_i \in \mathbb{R}^d$ to be embedded in a low dimensional space. Standard choices are a k-nearest neighbors, and ϵ-neighborhoods. In the k-nearest neighborhood graph, each point X_i is connected to its closest k neighbors $\mathcal{N}_k(X_i)$, where distance is measured using Euclidean distance in the ambient space $\mathbb{R}^d$. In the ϵ-neighborhood graph, each point X_i is connected to all points $N_\epsilon(X_i)$ within a Euclidean ball of radius ϵ centered at X_i. The graph $G = (V, E)$ by taking edge set $V = \{x_1, \ldots, x_n\}$ and edge set

$$(u, v) \in E \text{ if } v \in \mathcal{N}(u) \text{ or } u \in \mathcal{N}(v) \tag{9}$$

Note that the node degree in these graphs may be highly variable. For simplicity, assume that the graph is connected; the parameters k or ϵ may need to be carefully selected for this to be the case.

The next step is to form a distance between points by taking path distance in the graph. That is $d(X_i, X_j)$ is the shortest path between node X_i and X_j. This distance can be computed for sparse graphs in time $O(|E| + |V| \log |V|)$. The final step is to embed the points into a low dimensional space using metric multi-dimensional scaling.

Isomap. Given n data vectors $X_i \in \mathbb{R}^d$,

1. Compute k nearest neighbors for each point, forming the nearest neighbor graph $G = (V, E)$ with vertices $\{X_i\}$.
2. Compute graph distances $d(X_i, X_j)$ using Dijkstra's algorithm
3. Embed the points into low dimensions using metric multidimensional scaling

Isomap and LLE both obtain nonlinear dimensionality reduction by mapping points into a low dimensional space, in a manner that preserves the local geometry. This local geometry will *not* be preserved by classical PCA or MDS, since far away points on the manifold will be, typically, be mapped to nearby points in the lower dimensional space.

6 Laplacian Eigenmaps

A similar approach is based on the use of the graph Laplacian. Recall that if $w_{ij} = K_h\left(\frac{X_i - X_j}{h}\right)$ is a weighting between pairs of points determined by a kernel K, the graph

Laplacian associated W is given by

$$L = D - W \tag{10}$$

where $D = \text{diag}(d_i)$ with $d_i = \sum_j w_{ij}$ the sum of the weights for edges emanating from node i. In Laplacian eigenmaps, the embedding is obtained using the spectral decomposition of L.

In particular, let $y_0, y_1, \ldots, y_k \in \mathbb{R}^n$ denote the first k eigenvectors corresponding to eigenvalues $0 = \lambda_0 < \lambda_1, < \lambda_2 < \cdots < \lambda_{k+1}$ of the Laplacian. This determines an embedding

$$X_i \mapsto (y_{1i}, y_{2i}, \ldots, y_{ki}) \in \mathbb{R}^k \tag{11}$$

into $k-1$ dimensions.

The intuition behind this approach can be seen from the basic properties of Rayleigh quotients and Laplacians. In particular, we have that the first nonzero eigenvector satisfies

$$y_1 \;=\; \arg\min y_1^T L y_1 \;=\; \arg\min \sum_{i,j} w_{ij} \left(y_{1i} - y_{1j}\right)^2 \tag{12}$$

$$\text{such that } \; y_1^T D y_1 = 1 \tag{13}$$

Thus, the eigenvector minimizes the weighted graph L^2 norm; the intuition is that the vector changes very slowly with respect to the intrinsic geometry of the graph. This analogy is strengthened by consistency properties of the graph Laplacian. In particular, if the data lie on a Riemannian manifold M, and $f : M \to \mathbb{R}$ is a function on the manifold,

$$f^T L f \approx \int_M \|\nabla f(x)\|^2 \, d_M(x) \tag{14}$$

where on the left hand side we have evaluated the function on n points sampled uniformly from the manifold.

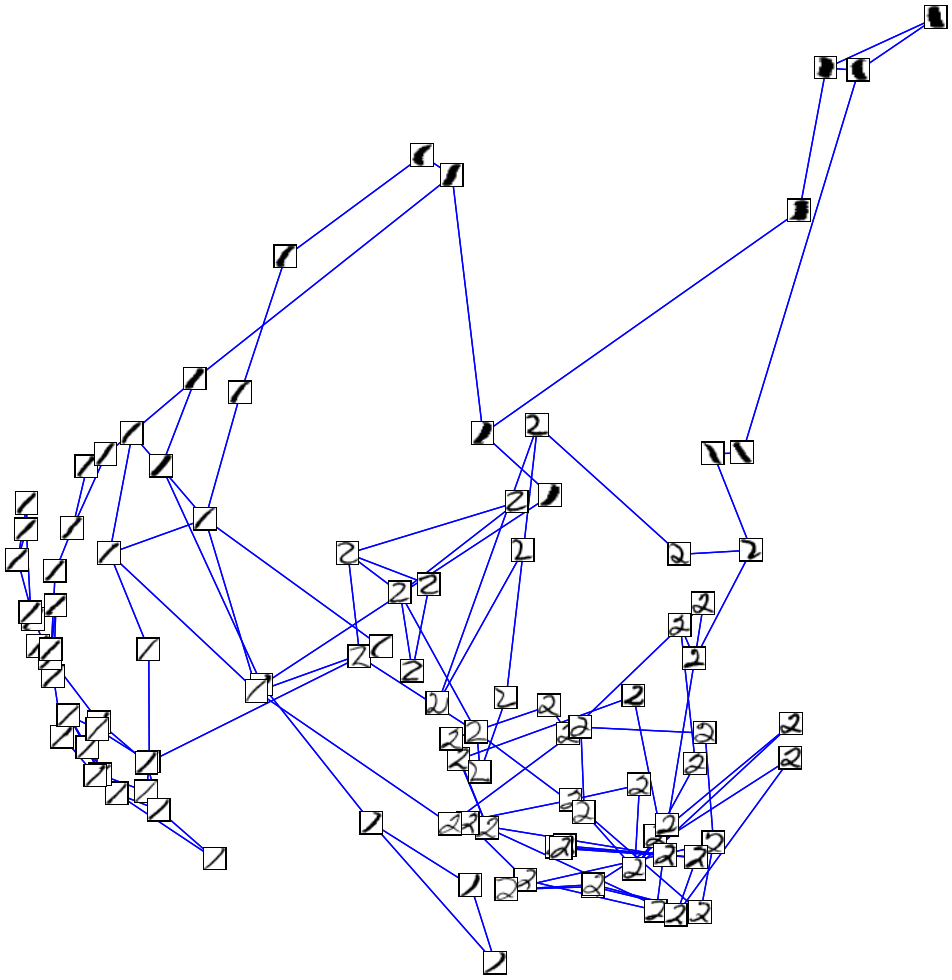

Figure 9: A portion of the similarity graph for actual scanned digits (1s and 2s), projected to two dimensions using Laplacian eigenmaps. Each image is a point in $\mathbb{R}^{256}$, as a 16×16 pixel image; the graph suggests the data has lower dimensional "manifold" structure

7 Diffusion Distances

As we saw when we discussed spectral clustering, there are other versions of graph Laplacians such as $D^{-1/2}WD^{-1/2}$ and $D^{-1}W$ that can have better behavior. In fact, let us consider the matrix $L = D^{-1}W$ which, as we shall now see, has a nice interpretation. We can view L as the transition matrix for a Markov chain on the data. This has a population analogue: we define the diffusion (continuous Markov chain) with transition density

$$\ell(y|x) = \frac{K(x,y)}{s(x)}$$

where $s(x) = \int K(x,y)dP(y)$. The stationary distribution has density $\pi(y) = s(y)/\int s(u)dP(u)$. Then L is just the discrete version of this transition probability. Suppose we run the chain for t steps. The transition matrix is L^t. The properties of this matrix give information on the larger scale structure of the data. We define the *diffusion distance* by

$$D_t(x,y) = \int (q_t(u|x) - q_t(u|y))^2 \frac{p(u)}{\pi(u)}$$

which is a measure of how har it is to get from x to y in t steps (Coifman and Lafon, 2006). It can be shown that

$$D_t(x,y) = \sqrt{\sum_j \lambda_j^{2t}(\psi_j(x) - \psi_j(y))^2}$$

where λ_j and ψ_j are the eigenvalues and eigenvectors of q. We can now reduce the dimension of the data by applying MDS to $D_t(x,y)$. Alternatively, they suggest maping a point x to

$$\Psi_t(x) = (\lambda_1^t\psi_1(x), \ldots, \pi_l^t\psi_k(x))$$

for some k. An example is shown in Figure 10.

8 Principal Curves and Manifolds

A nonparametric generalization of principal components is **principal manifolds**. The idea is to replace linear subspaces with more general manifolds. There are many approaches. We will consider an approach due to Smola et al (2001).

Let $X \in \mathbb{R}^d$ and let $\mathcal{F}$ be a set of functions from $[0,1]^k$ to $\mathbb{R}^d$. The principal manifold (or principal curve) is the function $f \in \mathcal{F}$ that minimizes

$$R(f) = \mathbb{E}\left(\min_{z\in[0,1]^k} \|X - f(z)\|^2\right). \tag{15}$$

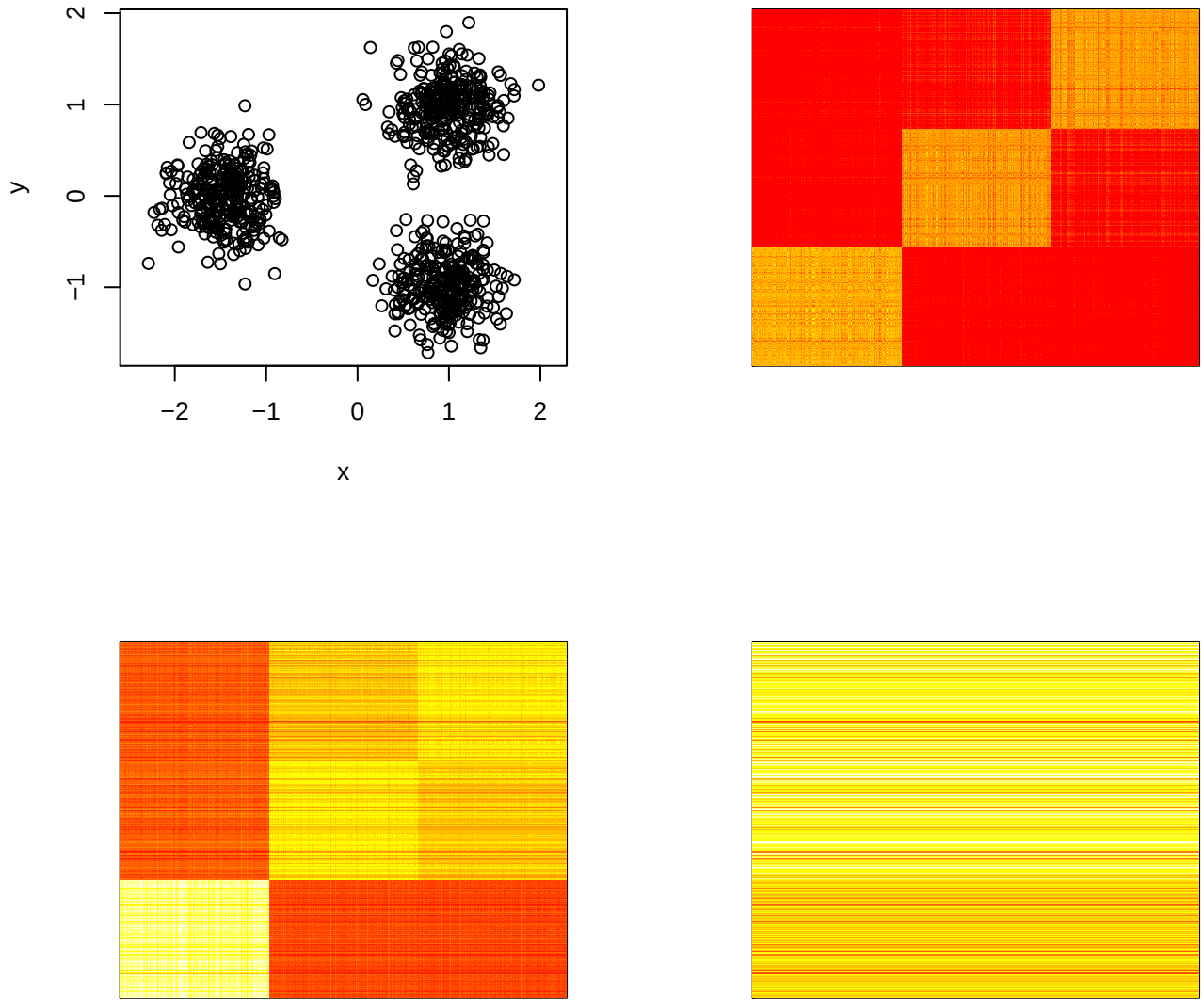

Figure 10: Diffusion maps. Top left: data. Top right: Transition matrix for $t = 1$. Botom left: Transition matrix for $t = 3$. Bottom right: Transition matrix for $t = 64$.

To see how general this is, note that we recover principal components as a special case by taking $\mathcal{F}$ to be linear mappings. We recover k-means by taking $\mathcal{F}$ to be all mappings from $\{1, \ldots, k\}$ to $\mathbb{R}^d$. In fact we could construct $\mathcal{F}$ to map to k-lines (or k-planes), also called local principal components; see Bradley and Mangasarian (1998) and Kambhatla and Leen (1994, 1997). But our focus in this section is on smooth curves.

We will take

$$\mathcal{F} = \left\{ f : \ \|f\|_k^2 \leq C^2 \right\}$$

where $\|f\|_K$ is the norm for a reproducing kernel Hilbert space (RKHS) with kernel K. A common choice is the Gaussian kernel

$$K(z, u) = \exp\left\{ -\frac{\|z - u\|^2}{2h^2} \right\}.$$

To approximate the minimizer, we can proceed as in (Smola, Mika, Schölkopf, Williamson 2001). Fix a large number of points $z_1, \ldots, z_M$ and approximate an arbitrary $f \in \mathcal{F}$ as

$$f(z) = \sum_{j=1}^{M} \alpha_j K(z_j, z)$$

which depends on parameters $\alpha = (\alpha_1, \ldots, \alpha_M)$. The minimizer can be found as follows. Define latent variables $\xi = (\xi_1, \ldots, \xi_n)$ where $\xi_i \in \mathbb{R}^d$ and

$$\xi_i = \text{argmin}_{\xi \in [0,1]^d} \|X_i - f(\xi)\|^2.$$

For fixed α we find each ξ_i by any standard nonlinear function minimizer. Given ξ we then find α by minimizing

$$\frac{1}{n} \sum_{i=1}^{n} \|X_i - \sum_{j=1}^{M} \alpha_j K(z_j, \xi_i)\|^2 + \frac{\lambda}{2} \sum_{i=1}^{M} \sum_{j=1}^{M} \alpha_i \alpha_j \, K(z_i, z_j).$$

The minimizer is

$$\alpha = \left(\frac{\lambda n}{2} K_z + K_\xi^T K_\xi \right)^{-1} K_\xi^T X$$

where $(K_z)_{ij} = K(z_i, z_j)$ is $M \times M$ and $(K_\xi)_{ij} = K(\xi_i, z_j)$ is $n \times M$. Now we iterate, alternately solving for ξ and α.

Example 6 *Figure 11 shows some data and four principal curves based on increasing degrees of regularization.*

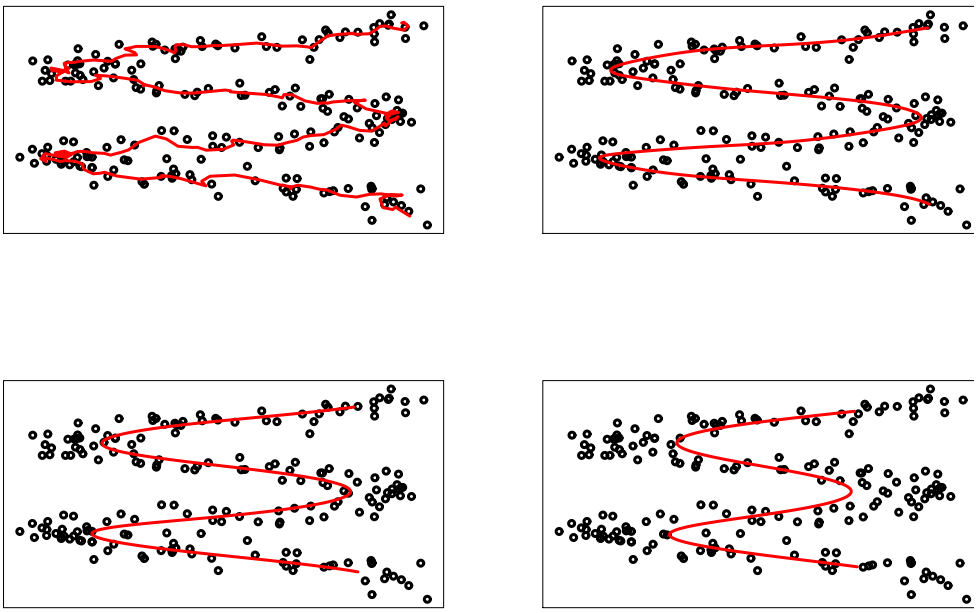

Figure 11: Principal curve with increasing amounts of regularization.

Theoretical results are due to Kégl et al. (2000) and Smola, Mika, Schölkopf, Williamson (2001). For example, we may proceed as follows. Define a norm

$$\|f\|_{\#} \equiv \sup_{z \in [0,1]^k} \|f(z)\|_2.$$

Theorem 7 *Let f_* minimize $R(f)$ over $\mathcal{F}$. Assume that the distribution of X_i is supported on a compact set S and let $C = \sup_{x,x' \in S} \|x - x'\|^2$. For every $\epsilon > 0$*

$$\mathbb{P}\left(|R(\widehat{f}) - R(f_*)| > 2\epsilon\right) \leq 2N\left(\frac{\epsilon}{4L}, \mathcal{F}, \|\cdot\|_{\#}\right) e^{-n\epsilon^2/(2C)}$$

for some constant L.

Proof. As with any of our previous risk minimization proofs, it suffices to show that

$$\mathbb{P}\left(\sup_{f \in \mathcal{F}} |\widehat{R}(f) - R(f)| > \epsilon\right) \leq 2N\left(\frac{\epsilon}{4L}, \mathcal{F}, \|\cdot\|_{\#}\right) e^{-n\epsilon^2/(2C)}.$$

Define $h_f(x) = \min_z \|x - f(z)\|$. For any fixed f, $\widehat{R}(f) - R(f) = P_n(h_f) - P(h_f)$ and so, by Hoeffding's inequality,

$$\mathbb{P}\left(|\widehat{R}(f) - R(f)| > \epsilon\right) \leq 2e^{-2n\epsilon^2/C}.$$

Let $\mathcal{G}$ be the set of functions of the form $g_f(x,z) = \|x - f(z)\|^2$. Define a metric on $\mathcal{G}$ by

$$d(g,g') = \sup_{z\in[0,1]^k, x\in S} |g_f(x,z) - g_{f'}(x,z)|.$$

Since S is compact, there exists $L > 0$ such that

$$\left| \|x - x'\|^2 - \|x - x''\|^2 \right| \leq L\|x' - x''\|$$

for all $x, x', x'' \in S$. It follows that

$$d(g,g') \leq L \sup_{z\in[0,1]^k} \|f(z) - f'(z)\| = L\|f - f'\|_{\#}. \tag{16}$$

Let $\delta = \epsilon/2$ and let $f_1, \ldots, f_N$ be an $\delta/2$ of $\mathcal{F}$. Let $g_j = g_{f_j}$, $j = 1, \ldots, N$. It follows from (16) that $g_1, \ldots, g_N$ is an $\delta/(2L)$ cover of $\mathcal{G}$. For any f there exists f_j such that $d(g_f, g_j) \leq \delta/2$. So

$$\begin{aligned} |R(f) - R(f_j)| &= \left| \mathbb{E}\left(\inf_z \|X - f(z)\|^2 - \inf_z \|X - f_j(z)\|^2 \right) \right| \\ &= \left| \mathbb{E}\left(\inf_z g_f(X,z) - \inf_z g_j(X,z) \right) \right| \\ &\leq \mathbb{E}\left| \inf_z g_f(X,z) - \inf_z g_j(X,z) \right| \leq \delta/2. \end{aligned}$$

Similarly for $\widehat{R}$. So,

$$|\widehat{R}(f) - R(f)| \leq |\widehat{R}(f_j) - R(f_j)| + \delta.$$

Therefore,

$$\begin{aligned} \mathbb{P}\left(\sup_{f\in\mathcal{F}} |\widehat{R}(f) - R(f)| > \epsilon \right) &\leq \mathbb{P}\left(\max_{f_j} |\widehat{R}(f_j) - R(f_j)| > \epsilon/2 \right) \\ &\leq 2N\left(\frac{\epsilon}{4L}, \mathcal{F}, \|\cdot\|_{\#} \right) e^{-n\epsilon^2/(2C)}. \end{aligned}$$

□

Some comments on this result are in order. First, Smola, Mika, Schölkopf, Williamson (2001) compute $N\left(\frac{\epsilon}{4L}, \mathcal{F}, \|\cdot\|_{\#}\right)$ for several classes. For the Gaussian kernel they show that

$$N\left(\epsilon, \mathcal{F}, \|\cdot\|_{\#}\right) = O\left(\frac{1}{\epsilon}\right)^s$$

for some constant s. This implies that $R(\widehat{f}) - R(f_*) = O(n^{-1/2})$ which is a parametric rate of convergence. This is somewhat misleading. As we get more and more data, we should regularize less and less if we want a truly nonparametric analysis. This is ignored in the analysis above.

9 Random Projections: Part I

A simple method for reducing the dimension is to do a random projection. Surprisingly, this can actually preserve pairwise distances. This fact is known as the Johnson-Lindenstrauss Lemma, and this section is devoted to an elementary proof of this result.[1]

Let $X_1, \ldots, X_n$ be a dataset with $X_i \in \mathbb{R}^d$. Let S be a $m \times d$ matrix filled with iid $N(0,1)$ entries, where $m < d$. Define

$$L(x) = \frac{Sx}{\sqrt{m}}.$$

The matrix S is called a *sketching matrix*. Define $Y_i = L(X_i)$ and note that $Y_i \in \mathbb{R}^m$. The projected dataset $Y_1, \ldots, Y_n$ is lower dimensional.

Theorem 8 (Johnson-Lindenstrauss) *Fix $\epsilon > 0$. Let $m \geq 32 \log n/\epsilon^2$. Then, with probability at least $1 - e^{-m\epsilon^2/16} \geq 1 - (1/n)^2$, we have*

$$(1-\epsilon)||X_i - X_j||^2 \leq ||Y_i - Y_j||^2 \leq (1+\epsilon)||X_i - X_j||^2 \tag{17}$$

for all i, j.

Notice that the embedding dimension m, does not depend on the original dimension d.

Proof. For any $j \neq k$,

$$\frac{||Y_j - Y_k||^2}{||X_i - X_j||^2} - 1 = \frac{||S(X_j - X_k)||^2}{m||X_i - X_j||^2} - 1 = \frac{1}{m}\sum_{i=1}^{m} Z_i^2 - 1$$

where

$$Z_i = \left\langle S_i, \frac{X_j - X_k}{||X_j - X_k||} \right\rangle$$

where S_i is the i^{th} row of S. Note that $Z_i \sim N(0,1)$ and so $Z_i^2 \sim \chi_1^2$ and $\mathbb{E}[Z_i^2] = 1$. The moment generating function of Z_i^2 is $m(\lambda) = (1-2\lambda)^{-1/2}$ (for $\lambda < 1/2$). So, for $\lambda > 0$ small enough,

$$\mathbb{E}[e^{\lambda(Z_i^2 - 1)}] = \frac{e^{-\lambda}}{\sqrt{1-2\lambda}} \leq e^{2\lambda^2}.$$

Hence,

$$\mathbb{E}\left[\exp\left(\lambda \sum_i (Z_i^2 - 1)\right)\right] \leq e^{2m\lambda^2}.$$

[1] In this section and the next, we follow some lecture notes by Martin Wainwright.

Thus

$$\begin{aligned}\mathbb{P}\left(\frac{1}{m}\sum_{i=1}^m Z_i^2 - 1 \geq \epsilon\right) &= \mathbb{P}\left(e^{\lambda\sum_{i=1}^m Z_i^2 - 1} \geq e^{\lambda m\epsilon}\right) \\ &\leq e^{-\lambda m\epsilon}\mathbb{E}\left(e^{\lambda\sum_{i=1}^m Z_i^2 - 1}\right) \leq e^{2m\lambda^2 - m\epsilon\lambda} \\ &\leq e^{-m\epsilon^2/8}\end{aligned}$$

where, in the last step, we chose $\lambda = \epsilon/4$. By a similar argument, we can bound $\mathbb{P}\left(\frac{1}{m}\sum_{i=1}^m Z_i^2 - 1 \leq -\epsilon\right)$. Hence,

$$\mathbb{P}\left(\left|\frac{||S(X_j - X_k)||^2}{m||X_j - X_k||^2} - 1\right| \geq \epsilon\right) \leq 2e^{-m\epsilon^2/8}.$$

By the union bound, the probability that (17) fauls for some pair is at most

$$n^2 2e^{-m\epsilon^2/8} \leq e^{-m\epsilon^2/16}$$

where we used the fact that $m \geq 32\log n/\epsilon^2$. □

10 Random Projections: Part II

The key to the Johnson-Lindenstrauss (JL) theorem was applying concentration of measure to the quantity

$$\Gamma(\mathcal{K}) = \sup_{u\in\mathcal{K}}\left|\frac{||Su||^2}{m} - 1\right|$$

where

$$\mathcal{K} = \left\{\frac{X_j - X_k}{||X_j - X_k||} : \ j \neq k\right\}.$$

Note that $\mathcal{K}$ is a subset of the sphere $\mathcal{S}^{d-1}$.

We can generalize this to other subsets of the sphere. For example, suppose that we take $\mathcal{K} = \mathcal{S}^{d-1}$. Let $\widehat{\Sigma} = m^{-1}S^TS$. Note that each row of S_i has mean 0 and variance matrix I and $\widehat{\Sigma}$ is the estimate of the covaraince matrix. Then

$$\begin{aligned}\sup_{u\in\mathcal{K}}\left|\frac{||Su||^2}{m} - 1\right| &= \sup_{||u||=1}\left|\frac{||Su||^2}{m} - 1\right| \\ &= \sup_{||u||=1}\left|u^T(m^{-1}S^TS - I)u\right| = ||\widehat{\Sigma} - I||\end{aligned}$$

which is the operator norm of the difference between the sample covariance and true covariance.

Now consider least squares. Suppose we want to minimize $||Y - X\beta||^2$ where Y is an $n \times 1$ vector and X is a $n \times d$ matrix. If n is large, this may be expensive. We could try to approximate the solution by minimizing $||S(Y - X\beta)||^2$. The true least squares solution lies in the column space of X. The approximate solution will lie in the column space of SX. It can be shown that if This suggests taking

$$\mathcal{K} = \Big\{ u \in \mathcal{S}^{d-1} : \ u = Xv \text{ for some } v \in \mathbb{R}^d \Big\}.$$

Later we will show that, if $\Gamma(\mathcal{K})$ is small, then the solution to the reduced problem approximates the original problem.

How can we bound $\Gamma(\mathcal{K})$? To answer this, we use the *Gaussian width* which is defined by

$$W(\mathcal{K}) = \mathbb{E}\left[\sup_{u \in \mathcal{K}} \langle u, Z \rangle\right]$$

where $Z \sim N(0, I)$ and I is the $d \times d$ identity matrix.

Theorem 9 *Let S be a $m \times d$ Gaussian projection matrix. Let $\mathcal{K}$ be any subset of the sphere and suppose that $m \geq W^2(\mathcal{K})$. Then, for any $\epsilon \in (0, 1/2)$,*

$$\mathbb{P}\left(\Gamma(\mathcal{K}) \geq 4\left(\frac{W(\mathcal{K})}{\sqrt{m}} + \epsilon\right)\right) \leq 2e^{-m\epsilon^2/2}.$$

In particular, if $m \geq W^2(\mathcal{K})/\delta^2$, then $\Gamma(\mathcal{K}) \leq 8\delta$ with high probability.

Let us return to the JL theorem. In this case,

$$\mathcal{K} = \left\{ \frac{X_j - X_k}{||X_j - X_k||} : \ j \neq k \right\}.$$

In this case $\mathcal{K}$ is finite. The number of elements is $N = \binom{n}{2}$. Note that $\log N \leq 2 \log n$. Since the set is finite, we know from our previous results on expectations of maxima, that

$$W(\mathcal{K}) \leq \sqrt{2 \log N} \leq \sqrt{4 \log n}.$$

According to the above theorem, we need to take $m \geq W^2/\delta^2 \succeq \log n/\delta^2$ which agrees with the JL theorem.

The proof of the theorem is quite long but it basically uses concentration of measure arguments to control the maximum fluctuations as u varies over $\mathcal{K}$. When applied to least squares, if we want to approximate $||Y - X\beta||^2$ it turns out that the Gaussian width has constant order. Thus, taking m to be a large, fixed constant is enough. But this result assumed we are interested in approximating $\widehat{\beta}$, we need $m \approx n$ which is not useful. However, there is an improvement that uses iterative sketching that only requires $m = O(\log n)$ observations. A good reference is:

M. Pilanci and M. J. Wainwright. Iterative Hessian Sketch: Fast and accurate solution approximation for constrained least-squares. arXiv:1411.0347.