

Motivations for transforming data using unsupervised learning:

Visualization, compressing the data, and finding a representation that is more informative for further processing.

One of the simplest and most widely used algorithms:

principal component analysis.

Principal components allow us to summarize this set with a smaller # of representative variables for original variability. Principal component analysis is a method that rotates the dataset in a way such that the rotated features are statistically uncorrelated.

PCA serves for:

Dimension reduction: data pre-processing before supervised techniques are applied.

Lossy data compression

Feature extraction

A tool for data visualization

Two common used definitions of PCA:

Orthogonal Projection

Linear projection

In NMF,

Aims to extract useful features. We want the components and the coefficients to be nonnegative; that is, we want both the components and the coefficients to be greater than or equal to zero.

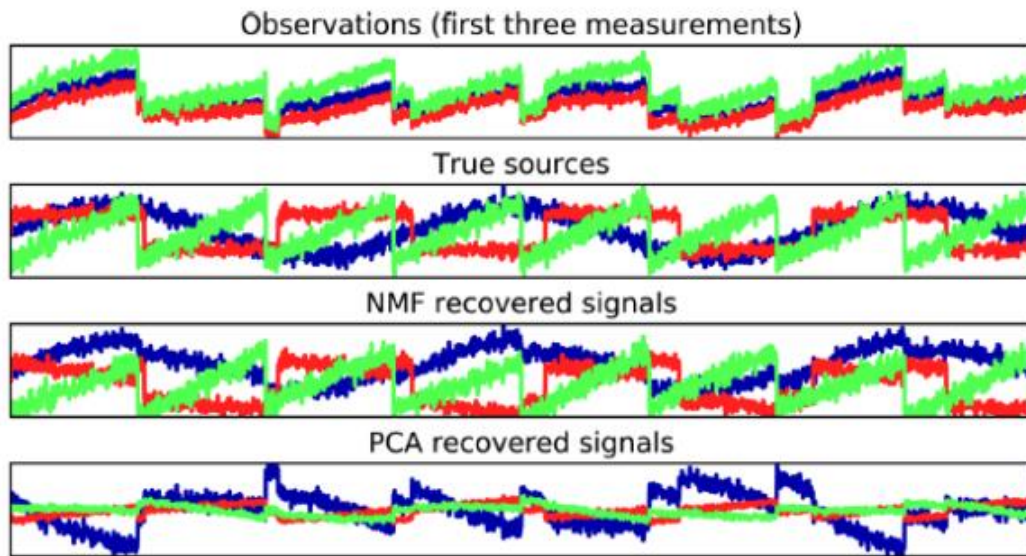


Figure 3-19. Recovering mixed sources using NMF and PCA

NMF did a reasonable job of discovering the original sources.

while PCA failed and used the first component to explain the majority of the variation in the data.

Manifold learning algorithms are mainly aimed at visualization, and so are rarely used to generate more than two new features.

t-SNE computes a new representation of the training data, but don't allow transformations of new data.