Machine Learning: Unsupervised Learning, $\star$-Learning and Metrics

Erwan Le Pennec
Erwan.Le-Pennec@polytechnique.edu

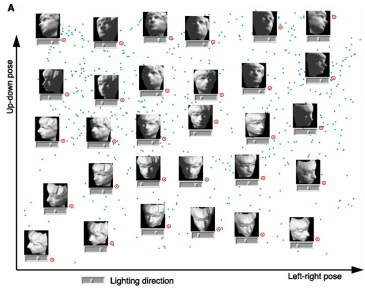
MSV - Introduction to Machine Learning – Fall 2024

Outline

Outline

Learning without Labels?

$(x, \cancel{y}) \rightarrow \beta(x) \stackrel{?}{=} ?!$ Unsupervised Learning?



What is possible with data without labels?

- To group them?
- To visualize them in a 2 dimensional space?
- To generate more data?

Sources:: Unknown/Tenenbaum et al./World Economic Forum

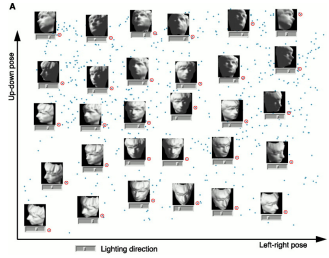
Marketing and Groups

To group them?

- **Data:** Base of customer data containing their properties and past buying records
- **Goal:** Use the customer *similarities* to find groups.
- **Clustering:** propose an explicit *grouping* of the customers
- **Visualization:** propose a representation of the customers so that the groups are *visible*. (Bonus)

Source: Unknown

Image and Visualization

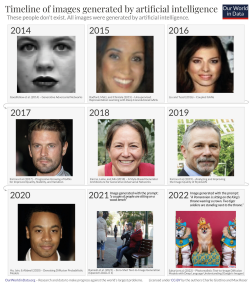


To visualize them?

- **Data:** Images of a single object
- **Goal:** Visualize the *similarities* between images.
- **Visualization:** propose a representation of the images so that similar images are *close*.
- **Clustering:** use this representation to cluster the images. (Bonus)

Source: Tenenbaum et al.

Images and Generation

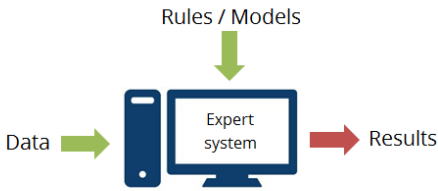


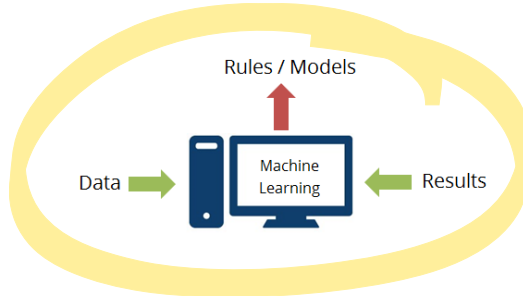
To generate more data?

- **Data:** Images.
- **Goal:** Generate images similar to the ones in the dataset.
- **Generative Modeling:** propose (and train) a generator.

Source: World Economic Forum

Machine Learning





The *classical* definition of Tom Mitchell

A computer program is said to learn from **experience E** with respect to some **class of tasks T** and **performance measure P**, if its performance at tasks in T, as measured by P, improves with experience E.

Source: Council of Europe

Supervised Learning

Experience, Task and Performance measure

- **Training data** : $\mathcal{D} = \{(\underline{X}_1, Y_1), \ldots, (\underline{X}_n, Y_n)\}$ (i.i.d. $\sim \mathbb{P}$)
- **Predictor**: $f : \mathcal{X} \to \mathcal{Y}$ measurable
- **Cost/Loss function**: $\ell(f(\underline{X}), Y)$ measure how well $f(\underline{X})$ *predicts* Y
- **Risk**:

$$\mathcal{R}(f) = \mathbb{E}[\ell(Y, f(\underline{X}))] = \mathbb{E}_X\Big[\mathbb{E}_{Y|\underline{X}}[\ell(Y, f(\underline{X}))]\Big]$$

- Often $\ell(f(\underline{X}), Y) = \|f(\underline{X}) - Y\|^2$ or $\ell(f(\underline{X}), Y) = \mathbf{1}_{Y \neq f(\underline{X})}$

Goal

- Learn a rule to construct a **predictor** $\widehat{f} \in \mathcal{F}$ from the training data $\mathcal{D}_n$ s.t. **the risk** $\mathcal{R}(\widehat{f})$ is **small on average** or with high probability with respect to $\mathcal{D}_n$.

Unsupervised Learning

Experience, Task and Performance measure

- **Training data** : $\mathcal{D} = \{\underline{X}_1, \ldots, \underline{X}_n\}$ (i.i.d. $\sim \mathbb{P}$)
- **Task**: ???
- **Performance measure**: ???

- No obvious task definition!

Tasks for this lecture

- **Dimension reduction:** construct a map of the data in a **low dimensional** space without **distorting** it too much.
- **Clustering (or unsupervised classification):** construct a **grouping** of the data in **homogeneous** classes.
- **Generative modeling: generate** new samples.

Dimension Reduction

- **Training data** : $\mathcal{D} = \{\underline{X}_1, \dots, \underline{X}_n\} \in \mathcal{X}^n \quad (\text{i.i.d. } \sim \mathbb{P})$
- Space $\mathcal{X}$ of possibly high dimension.

Dimension Reduction Map

- Construct a map Φ from the space $\mathcal{X}$ into a space $\mathcal{X}'$ of **smaller dimension**:

$$\begin{aligned} \Phi : \quad & \mathcal{X} \to \mathcal{X}' \\ & \underline{X} \mapsto \Phi(\underline{X}) \end{aligned}$$

- Map can be defined only on the dataset.

Motivations

- Visualization of the data
- Dimension reduction (or embedding) before further processing

Dimension Reduction

- Need to control the **distortion** between $\mathcal{D}$ and $\Phi(\mathcal{D}) = \{\Phi(\underline{X}_1), \ldots, \Phi(\underline{X}_n)\}$

Distortion(s)

- Reconstruction error:
  - Construct $\widetilde{\Phi}$ from $\mathcal{X}'$ to $\mathcal{X}$
  - Control the error between $\underline{X}$ and its reconstruction $\widetilde{\Phi}(\Phi(\underline{X}))$
- Relationship preservation:
  - Compute a *relation* $\underline{X}_i$ and $\underline{X}_j$ and a *relation* between $\Phi(\underline{X}_i)$ and $\Phi(\underline{X}_j)$
  - Control the difference between those two *relations*.

- Lead to different constructions. . . .

Clustering

- **Training data** : $\mathcal{D} = \{\underline{X}_1, \ldots, \underline{X}_n\} \in \mathcal{X}^n \quad (\text{i.i.d.} \sim \mathbb{P})$
- Latent groups?

Clustering

- Construct a map f from $\mathcal{D}$ to $\{1, \ldots, K\}$ where K is a number of classes to be fixed:

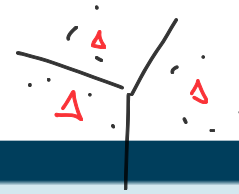
$$f : \quad \underline{X}_i \mapsto k_i$$

- Similar to classification except:
  - no ground truth (no given labels)
  - label only elements of the dataset!

Motivations

- Interpretation of the groups
- Use of the groups in further processing

Clustering



- Need to define the **quality** of the cluster.
- No obvious measure!

Clustering quality

- Inner homogeneity: samples in the same group should be similar.
- Outer inhomogeneity: samples in two different groups should be different.

- Several possible definitions of similar and different.
- Often based on the distance between the samples.
- Example based on the Euclidean distance:
  - Inner homogeneity = intra-class variance,
  - Outer inhomogeneity = inter-class variance.
- **Beware:** choice of the number of clusters K often complex!

Generative Modeling

- **Training data** : $\mathcal{D} = \{X_1, \dots, X_n\} \in \mathcal{X}^n \quad (\text{i.i.d. } \sim \mathbb{P})$.

Generative Modeling

- Construct a map G from a randomness source Ω to $\mathcal{X}$

$$G : \Omega \to \mathcal{X}$$
$$\omega \mapsto X$$

Motivation

- Generate plausible novel ~~conditional~~ samples based on a given dataset.

Sample Quality

- Related to the proximity between the law of $G(\omega)$ and the law of X.
- Most classical choice is the Kullback-Leibler divergence.

Generative Modeling

Ingredients

- Generator $G_\theta(\omega)$ and density prob. $P_\theta(X)$ (Explicit vs implicit link)
- Simple / Complex / Approximate estimation...

Some Possible Choices

	Probabilistic model	Generator	Estimation
Base	Simple (parametric)	Explicit	Simple (ML)
Flow	Image of simple model	Explicit	Simple (ML)
Factorization	Factorization of simple model	Explicit	Simple (ML)
VAE	Simple model with latent var.	Explicit	Approximate (ML)
EBM	Arbitrary	Implicit (MCMC)	Complex (ML/score/discrim.)
Diffusion	Continuous noise	Implicit (MCMC)	Complex (score)
	Discrete Noise with latent var.	Explicit	Approximate (ML)
GAN	Implicit	Explicit	Complex (Discrimination)

- SOTA: Diffusion based approach!

ML: Maximum Likelihood/VAE: Variational AutoEncoder/EBM: Energy Based Model/MCMC: Monte Carlo Markov Chain/GAN: Generative Adversarial Network

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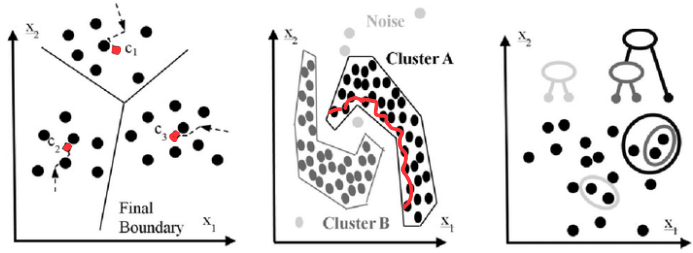
What's a group?



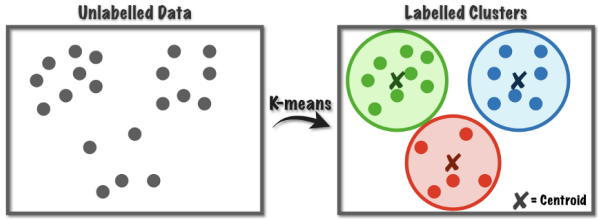
- No simple or unanimous definition!
- Require a notion of similarity/difference...

Three main approaches

- A group is a set of samples similar to a prototype.
- A group is a set of samples that can be linked by contiguity.
- A group can be obtained by fusing some smaller groups...

Source: J. Pitel

Prototype Approach



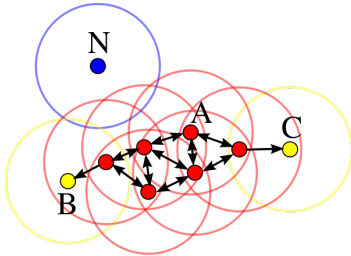
Prototype Approach

- A group is a set of samples similar to a prototype.
- Most classical instance: k-means algorithm.
- Principle: alternate prototype choice for the current groups and group update based on those prototypes.

- Number of groups fixed at the beginning
- No need to compare the samples between them!

Source: A. Jeffares

Contiguity Approach



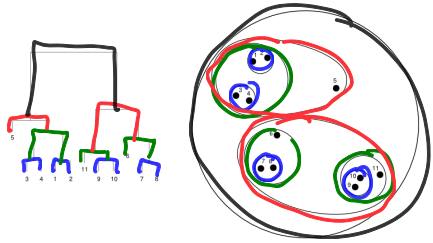
Contiguity Approach

- A group is the set of samples that can be linked by contiguity.
- Most classical instance: DBScan
- Principle: group samples by contiguity if possible (proximity and density)

- Some samples may remain isolated.
- Number of groups controlled by the scale parameter.

Source: Wikipedia

Agglomerative Approach

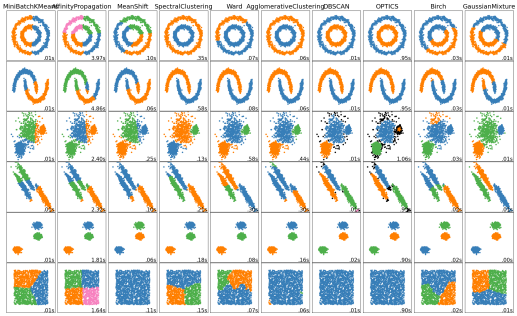


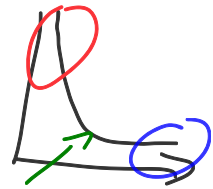
Agglomerative Approach

- A group can be obtained by fusing some smaller groups...
- Hierachical clustering principle: sequential merging of groups according to a *best merge* criterion

- Numerous variations on the merging criterion...
- Number of groups chosen afterward.

Choice of the method and of the number of groups





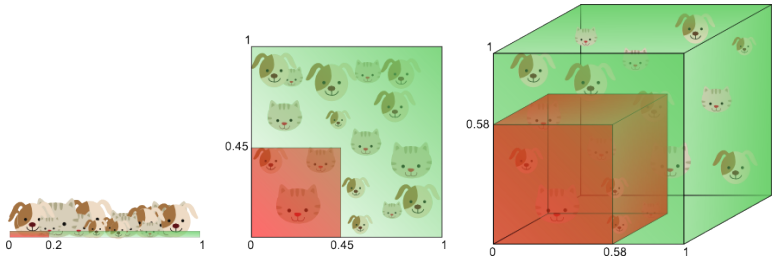
No method or number of groups is better than the others. . .

- Criterion not necessarily explicit!
- No cross validation possible
- Choice of the number of groups: a priori, heuristic, *based on the final usage. . .*

Source: Scikit-Learn

Outline

Dimensionality Curse



- **DISCLAIMER: Even if they are used everywhere, beware of the usual distances in high dimension!**

Dimensionality Curse

- Previous approaches based on distances.
- Surprising behavior in high dimension: everything is ((often) as) far away.
- Beware of categories...

Source: Vision Dummy

Dimensionality Curse

- **DISCLAIMER: Even if they are used everywhere, beware of the usual distances in high dimension!**

High Dimensional Geometry Curse

- Folks theorem: In high dimension, everyone is alone.
- Theorem: If $\underline{X}_1, \ldots, \underline{X}_n$ in the hypercube of dimension d such that their coordinates are i.i.d then

$$d^{-1/p}\left(\max \|\underline{X}_i - \underline{X}_j\|_p - \min \|\underline{X}_i - \underline{X}_j\|_p\right) = 0 + O_P\left(\sqrt{\frac{\log n}{d}}\right)$$

$$\frac{\min \|\underline{X}_i - \underline{X}_j\|_p}{\max \|\underline{X}_i - \underline{X}_j\|_p} = 1 + O_P\left(\sqrt{\frac{\log n}{d}}\right).$$

- When d is large, all the points are almost equidistant...
- Nearest neighbors are meaningless!

$\frac{\log n}{d} \ll 1$

$n \ll 2^d$

Outline

Visualization and Dimension Reduction

Visualization and Dimension Reduction

- How to view a dataset in high dimension !
- High dimension: dimension larger than 2!
- **Projection** onto a 2D space.

Source: F. Belardi

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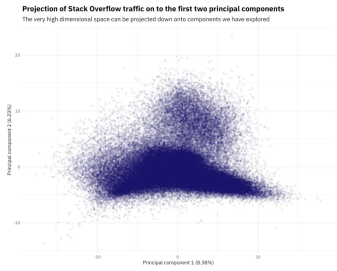
Principal Component Analysis



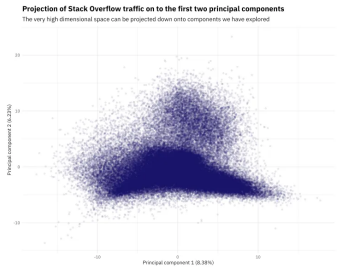
- Simple formula: $\tilde{X} = P(X - m)$

How to chose P?

- Maximising the dispersion of the points?
- Allowing to well reconstruct X from $\tilde{X}$?
- Preserving the relationship between the X through those between the $\tilde{X}$?

Source: J. Silge

Principal Component Analysis



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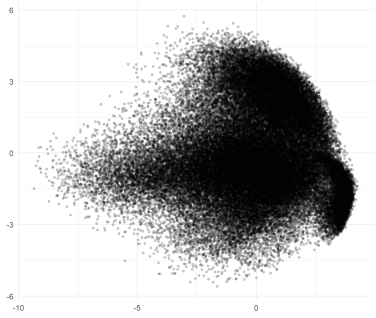
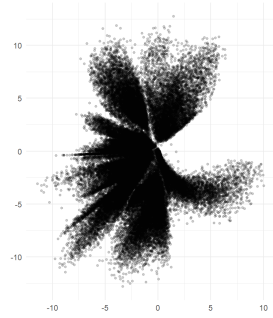
- The 3 approaches yield the same solution!

Source: J. Silge

Reconstruction Approaches



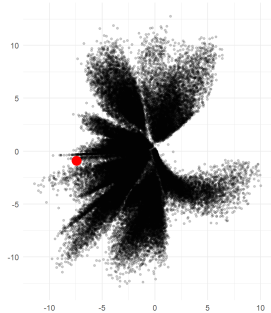


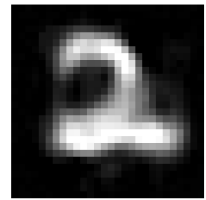
Reconstruction Approaches

- Learn a formula to encode and one formula to decode.
- Auto-encoder structure

- Yields a formula for new points.

Reconstruction Approaches





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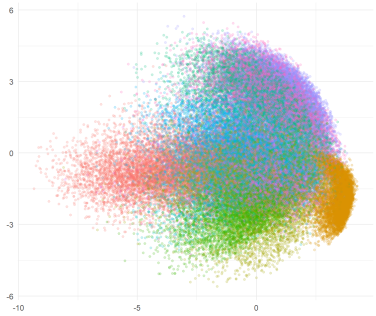

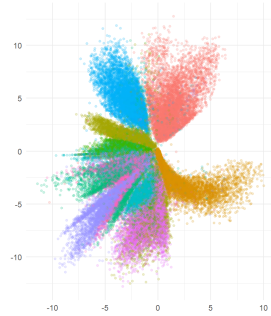

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- Learn a formula to encode and one formula to decode.
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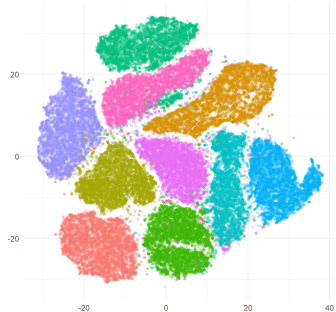
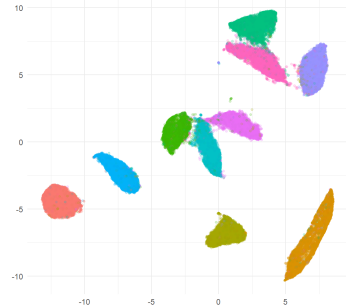
Relationship Preservation Approaches



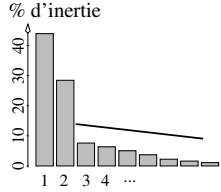


Relationship Preservation Approaches

- Based on the definition of the relationship notion (in both worlds).
- Huge flexibility

- Not always yields a formula for new points.

Choices of Methods and Dimension



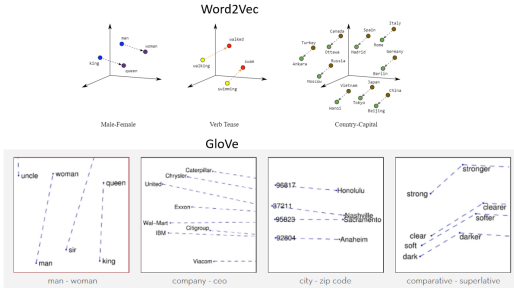
No Better Choice?

- Different criterion for different methods: impossible to use cross-validation.
- The larger the dimension the easier is to be faithful!
- In visualization, dimension 2 is the only choice.
- Heuristic criterion for the dimension choice: elbow criterion (no more gain), stability...

- Dimension Reduction is rarely used standalone but rather as a step in a predictive/prescriptive method.
- The dimension becomes a hyperparameter of this method.

Source: E. Matzner-Løber

Representation Learning



Representation Learning

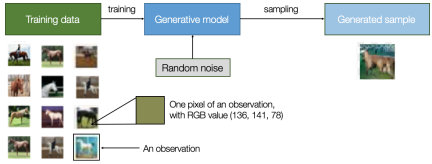
- How to transform arbitrary objects into numerical vectors?
- Objects: Categorical variables, Words, Images/Sounds...

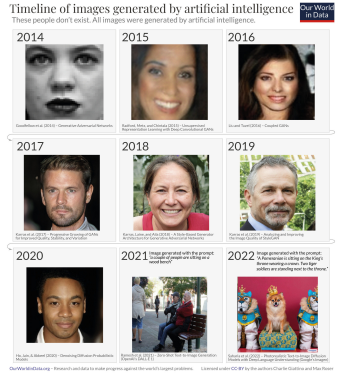
- The two previous dimension reduction approaches can be used (given possibly a first simple high dimensional representation)

Source: R. Khandelwal

Outline

Generative Modeling





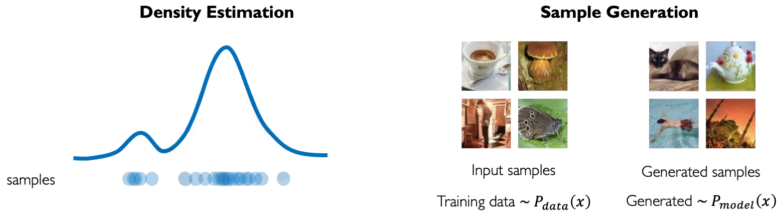
Generative Modeling

- Generate new samples similar to the ones in an original dataset.
- Generation may be conditioned by an input.

- Key for image generation. . . and chatbot!

Sources:: D. Foster/World Economic Forum

Density Estimation and Simulation



How can we learn $P_{model}(x)$ similar to $P_{data}(x)$?

- **Heuristic:** If we can estimate the (conditional) law $\mathbb{P}$ of the data and can simulate it, we can obtain new samples similar to the input ones.

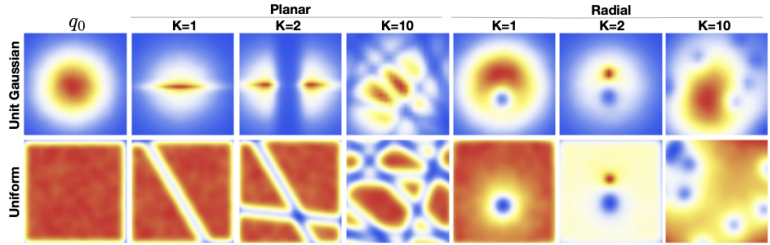
Estimation and Simulation

- How to estimate the density?
- How to simulate the estimate density?

- Other possibilities?

Source: Pipe Galera

Simple Estimation and Simple Simulation



Parametric Model, Image and Factorization

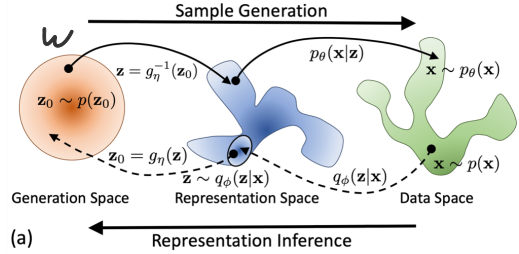
- Use
  - a simple parametric model,...
  - or the image of a parametric model (flow),...
  - or a factorization of a parametric model (recurrent model)

  as they are *simple* to estimate and to simulate.

- Estimation by Maximum Likelihood principle.
- Recurrent models are used in Large Language Models!

Source: Rezende et al.

Complex Estimation and Simple Simulation



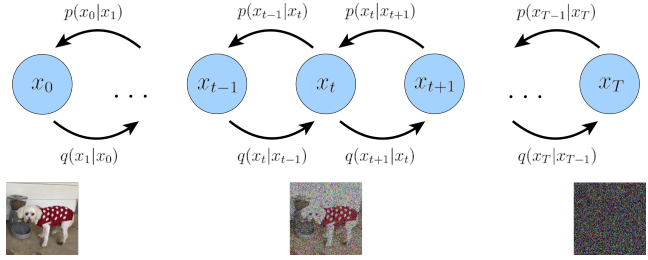
Latent Variable

- Generate first a (low dimensional) latent variable Z from which the result is easy to sample.
- Estimation based on approximate Maximum Likelihood (VAE/ELBO)

- The latent variable can be generated by a simple method (or a more complex one. . .).

Source: S. Elhabian

Complex Estimation and Complex Simulation



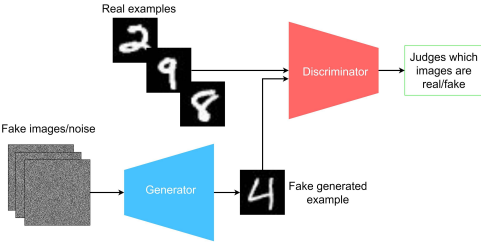
Monte Carlo Markov Chain

- Rely on much more complex probability model...
- which can only be simulated numerically.
- Often combined with noise injection to stabilize the numerical scheme (Diffusion).

- Much more expensive to simulate than with Latent Variable approaches.

Source: Calvin Huo

Complex (non)Estimation and Simple Simulation



Generative Adversarial Network

- Bypass the density estimation problem, by transforming the problem into a competition between the generator and a discriminator.
- The better the generator, the harder it is for the generator to distinguish true samples from synthetic ones.
- No explicit density!

- Fast simulator but unstable training...

Source: IBM

Outline

More Than "Supervised or Unsupervised"?

	Task	Experience	Performance Measure
Supervised	$f : \mathcal{X} \to \mathcal{Y}$ $X \mapsto f(X)$	(X_i, Y_i) i.i.d	$\mathcal{R}(f) = \mathbb{E}[\ell(Y, f(X))]$
Clustering/DR	$f : \mathcal{X} \to \mathcal{Y}$ $X \mapsto f(X)$	(X_i) i.i.d	$\mathcal{R}(f) =$???
Generative	$G : \Omega \to \mathcal{X}$ $\omega \mapsto G(\omega)$	(X_i) i.i.d	$\mathcal{R}(G) =$???

Task?

- Deterministic or Stochastic? Target space $\mathcal{Y}$? Only for X_i in the dataset?

Experience?

- Label? Relation? i.i.d.?

Performance Measure

- Average loss? Of samples? Of pairs?

Task

Deterministic or Stochastic

- Deterministic: single (good) answer.
- Stochastic: several (good) answers. (Generative modeling?)
- Link through the probabilistic framework.

Target Space

- Known (given by the dataset) / To be chosen. (Unsupervised?)
- Simple (low dimensional) / Complex (Structured?)

Random vs Fixed Design

- Defined for any $X \in \mathcal{X}$.
- Defined only for X_i in the dataset (Classical statistics?)

Experience

Labels

- Labeled (Supervised?)
- Unlabeled / Not always labeled (Unsupervised?/Semi Supervised?)
- Incorrect label (Weakly-Supervised?)

Singleton, Pairs and Tuples

- Classical pairs (X_i, Y_i).
- Pairs of pairs $((X_i, Y_i), (X_i', Y_i'))$ plus side information Z_i. (Comparison?)
- Tuples $((X_i^k, Y_i^k))$ and side information Z_i. (Contrastive?)

Dependency Structure

- Independent (X_i, Y_i)
- Dependent (X_i, Y_i) (Spatio-temporal?/ Graph?)

Performance Measure

Losses

- Instance-wise loss $\ell(Y, f(X), X)$!

Losses or Metrics

- Loss: performance is an average.
- Metric: any (other) way of measuring the performance.

Singleton, Pairs and Tuples

- Performance measured by looking at singleton of pair (X, Y)
- Performance measured by looking at more samples simultaneously.

~~Supervised~~ Learning

			Task: Deterministic $f(X)$	Task: Stochastic $G(X, \omega)$
Experience	Labeled	(X, Y)	Supervised	Generative
	Unlabeled	$(X,)$	Unsupervised	(Generative)
	Not always labeled	(X, Y) or $(X,)$	Semi-Supervised	?
	Not correctly labeled	$(X, E(Y, \omega'))$	Weakly-Supervised	?

Some Learning Settings

- **Supervised**: deterministic predictor trained from labeled dataset.
- **Unsupervised**: deterministic predictor trained from unlabeled dataset.
- **Generative**: stochastic predictor trained from labeled dataset.
- **Semi-supervised**: deterministic predictor trained from not always labeled dataset.
- **Weakly-supervised**: deterministic predictor trained from not correctly labeled dataset.

Generative Modeling

- **Training data** : $\mathcal{D} = \{(\underline{X}_1, \underline{Y}_1), \ldots, (\underline{X}_n, \underline{Y}_n)\} \in (\mathcal{X} \times \mathcal{Y})^n \quad$ (i.i.d. $\sim \mathbb{P}$).
- Same kind of data than for supervised learning if $\mathcal{X} \neq \emptyset$.

Generative Modeling

- Construct a map G from the product of $\mathcal{X}$ and a randomness source Ω to $\mathcal{Y}$

$$G : \mathcal{X} \times \Omega \to \mathcal{Y}$$
$$(X, \omega) \mapsto Y$$

- Unconditional model if $\mathcal{X} = \emptyset \ldots$

Motivation

- Generate plausible novel onditional samples based on a given dataset.

Sample Quality

- Related to the proximity between the law of $G(X, \omega)$ and the law of $Y|X$.
- Most classical choice is the Kullback-Leibler divergence.

Generative Modeling

Ingredients

- Generator $G_\theta(X, \omega)$ and cond. density prob. $P_\theta(Y|X)$ (Explicit vs implicit link)
- Simple / Complex / Approximate estimation...

Some Possible Choices

	Probabilistic model	Generator	Estimation
Base	Simple (parametric)	Explicit	Simple (ML)
Flow	Image of simple model	Explicit	Simple (ML)
Factorization	Factorization of simple model	Explicit	Simple (ML)
VAE	Simple model with latent var.	Explicit	Approximate (ML)
EBM	Arbitrary	Implicit (MCMC)	Complex (ML/score/discrim.)
Diffusion	Continuous noise	Implicit (MCMC)	Complex (score)
	Discrete Noise with latent var.	Explicit	Approximate (ML)
GAN	Implicit	Explicit	Complex (Discrimination)

- SOTA: Diffusion based approach!

ML: Maximum Likelihood/VAE: Variational AutoEncoder/EBM: Energy Based Model/MCMC: Monte Carlo Markov Chain/GAN: Generative Adversarial Network

Semi-Supervised Learning and Weakly-Supervised Learning

Semi-Supervised Learning

- **Some samples are unlabeled:**

$$(X_i, Y_i) \text{ or } (X_i, ?)$$

- Heuristics:
  - Regularization using the unlabeled samples.
  - Auxiliary task defined on unlabeled samples. (Representation Learning?)

Weakly-Supervised Learning

- **Some samples are mislabeled:**

$$(X_i, Y_i) \text{ or } (X_i, E(Y_i, \omega))$$

- Heuristic:
  - Explicit model of the label noise: instance-wise, group-wise...
- Hard to assess the quality without some good labels...

Representation Learning and Self-Supervised Learning

Representation Learning

- **Obtain a representation by learning rather than only feature engineering:**

$$(X_i, Y_i) \to \Phi(X_i)$$

$y \approx \beta(x)$

$y \approx g(\phi(x))$

- Heuristics:
  - Use the results of an arbitrary learning task on the same input.
  - Use an inner representation obtained by an arbitrary learning on the same input.

Self-Supervised Learning

- **Build a supervised learning problem without having labels**:

$$X_i \to \Phi(X_i)$$

- Heuristics:
  - Use labels that are free (or very cheap) to obtain.
  - Use labels from another predictor.

Comparison Learning

Comparison Learning

- **Feedback through comparison between two outputs $Y_i^{(1)}$ and $Y_i^{(2)}$ for a given input:**

Is $\ell(Y_i^{(1)}, X_i) \geq \ell(Y_i^{(2)}, X_i)$?

- No explicit target or loss!
- Heuristic:
  - Preferences related to an instance-wise loss ℓ that can be learned (ELO...)

- Human Feedback brick in RLHF (Reinforcement Learning from Human Feedback).

Contrastive Learning

- **Feedback through the proximity ranking between a reference input and two other ones:**

$$\text{Is } d(X_i^{ref}, X_i^{(1)}) > d(X_i^{ref}, X_i^{(2)}) \text{ ?}$$

- Amount to a comparison between two pairs...
- Heuristics:
  - A distance can be learned to explain those comparisons.
  - A representation paired with a simple distance can be learned to explain those comparisons.

Structured Output

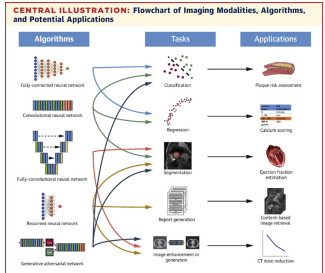
- **Output Y has a more complex structure than a vector.**
- Text, graph, spatio-temporal (image, sound, video,...), ...
- Heuristics:
  - Output a vector representation.
  - Output a (variable length) code that can be decoded...

Structured Dataset

- **I.i.d. assumption not satisfied as there are dependencies between the (X_i, Y_i).**
- Nodes on graph, spatio-temporal series (possibly with overlaps!)
- Heuristic:
  - The training part may be kept as is, but the testing/validation one should be modified.

Sequential Decision Learning

- **Success/loss may depend on more than one choice/prediction.**
- Isolated decision vs strategy!
- Heuristics:
  - Operation Research with Learned Model
  - Reinforcement Learning



Many Learning Setting

- Most classical setting: Supervised Learning.
- Much more variety in the real world: Unsupervised, Generative, Reinforcement. . .
- **Matching a real-world problem to the right learning task is the main challenge!**
- Often, easier to solve the learning task than to identify it!

Sources: Litjen

Outline

What is a good predictor?

$$\mathcal{R}(f) = \mathbb{E}[\ell(Y, f(X))] \quad \text{vs} \quad \mathcal{R}_{\bar{\ell}}(f) = \mathbb{E}\left[\bar{\ell}(Y, f(X))\right] \quad \text{vs} \quad \mathcal{R}(f)$$

Three Places for Performance Measure (Metric)

- **Framework**: Initial target performance measure (Risk) defined as the expectation of an individual cost (loss): $\ell^{0/1}, \ell^2 \ldots$
- **Training**: Intermediate performance measure (Optimization goal) defined as an average of an *easier to optimize* cost (surrogate loss): -log-likelihood, hinge loss, $\ell^2 \ldots$
- **Scoring**: Final (possibly global) performance measure(s) (score): $\ell^{0/1}$, AUC, $f1$, lift, $\ell^2 \ldots$

- Ideally, the same metric should be used everywhere!

$$\mathcal{R}(f) = \mathbb{E}[\ell(Y, f(X), X)]$$

Statistical Learning Framework

- Loss $\ell(Y, f(X), X)$: Cost of predicting $f(X)$ at X when the true value is Y.
- Risk $\mathcal{R}(f)$: Performance of a predictor f measured by the expectation of the loss.

Learning Goal

- Ideal target $f^\star$: $\operatorname{argmin} \mathcal{R}(f)$.
- Learn a predictor $\widehat{f}$ such that $\mathbb{E}\left[\mathcal{R}(\widehat{f})\right] - \mathcal{R}(f^\star)$ or $\mathbb{P}\left(\mathcal{R}(\widehat{f}) - \mathcal{R}(f^\star) > \delta\right)$ is as small as possible.

Dependency Caveat and (Cross) Validation

- If $\widehat{f}$ depends on (X_i, Y_i),

$$\mathbb{E}\left[\frac{1}{n}\sum_{i=1}^{n} \ell(Y_i, \widehat{f}(X_i), X_i)\right] \neq \mathbb{E}\left[\mathcal{R}(\widehat{f})\right]$$

$$f^\star(X) = \underset{f}{\operatorname{argmin}} \sum_y \ell(y, f, X)\mathbb{P}(y|X)$$

Ideal Target (Bayes Predictor)

- Straightforward finite optimization given the conditional probabilities $\mathbb{P}(y|X)$!

Classical Losses

- 0/1 loss: $\ell^{0/1}(Y, f, X) = \mathbf{1}_{Y \neq f}$
- Weighted $0-1$ loss: $\ell(Y, f, X) = C(Y, X)\mathbf{1}_{Y \neq f}$
- Matrix loss covers all possible losses.

Framework – Regression

$$f^\star(X) = \underset{f}{\operatorname{argmin}} \int \ell(y, f, X) d\mathbb{P}(y|X)$$

Ideal Target (Bayes Predictor)

- No guarantee on the existence in general!
- Convex setting if ℓ is convex with respect to f.

Classical Losses

- Quadratic loss: $\ell^2(Y, f, X) = (Y - f)^2$
- Weighted quadratic loss: $\ell(Y, f, X) = C(Y, X)(Y - f)^2$
- Much more freedom than in classficiation!

- Is the ideal target well defined? Can we describe it?

- Ideal target well defined when $\ell(Y, f, X)$ convex with respect to f.

ℓ^p norms, Quantiles and Expectiles

- ℓ^p norm:
  - $\ell^p(Y, f, X) = |Y - f|^p$ (convex when $p \geq 1$)
  - $f^\star(X)$ is the conditional expectation $\mathbb{E}[Y|X]$ for $p = 2$ and the conditional median for $p = 1$.
- Quantile loss:
  - $\ell_\alpha(Y, f, X) = (1 - \alpha)|Y - f|\mathbf{1}_{Y-f<0} + \alpha|Y - f|\mathbf{1}_{Y-f\geq 0}$
  - $f^\star(X)$ is the quantile of order α of $Y|X$.
- Expectile loss: $\ell_\alpha(Y, f, X) = (1 - \alpha)|Y - f|^p\mathbf{1}_{Y-f<0} + \alpha|Y - f|^p\mathbf{1}_{Y-f\geq 0}$

- $|Y - f|^p$ can be replaced by $\phi(Y - f)$ with any convex function ϕ.

Robust Norms

- Huber loss:

$$\ell(Y, f, X) = \begin{cases} |Y - F|^2 & \text{if } |Y - f| \leq C \\ C|Y - F| & \text{otherwise} \end{cases}$$

- Cosh loss: $\ell(Y, f, X) = \cosh(C(Y - f))$

Weighted and Transformed

- Weighted loss: $\ell'(Y, f, X) = C(Y, X)\ell(Y, f, X)$
- Transformed loss: $\ell'(Y, f, X) = \ell(\phi(Y), \phi(f), X)$ with Φ non-decreasing.

- Difficulty may arise quickly when convexity with respect to f is lost:

$$\frac{|Y - f|^p}{|Y|^p + \epsilon} \quad \text{vs} \quad \frac{2|Y - f|^p}{|Y|^p + |f|^p + 2\epsilon}$$

Training

$$\hat{f}(X) = \underset{f}{\operatorname{argmin}}\, \mathbb{E}_{\hat{\mathbb{P}}}[\ell(Y, f, X)|X] \quad \text{vs} \quad \underset{f \in \mathcal{S}}{\operatorname{argmin}}\, \frac{1}{n} \sum_{i=1}^{n} \ell(Y_i, f(X_i), X_i)$$

Probabilistic Approach

- Estimate $\mathbb{P}(Y|X)$ and plug in the Bayes predictor.
- How to perform the estimation?

Optimization Approach

- Optimize directly the empirical loss...
- If it is possible...
- Otherwise, optimize a surrogate risk.

Probabilistic Approach – Modeling and Plugin

$$\hat{\mathbb{P}} = \text{argmin} -\frac{1}{n}\sum_{i=1}^{n} \log \mathbb{P}(Y_i|X_i)?$$

Conditional Maximum Likelihood Approach

- Parametric modeling for $\mathbb{P}$.
- Minimization of the (regularized) empirical negative log-likelihood.

Maximum Likelihood

- Parametric model choice:
  - (Multi/Bi)nomial in classification.
  - No universal model in regression!
- Empirical negative log-likelihood is a performance measure, not explicitly related to the original risk.

- Computing plugin Bayes predictor: easy in classification but may be hard in regression!

Optimization Approach

$$\underset{f \in \mathcal{S}}{\operatorname{argmin}} \frac{1}{n} \sum_{i=1}^{n} \ell(Y_i, f(X_i), X_i)$$

Direct Optimization

- Parametric set $\mathcal{S}$ for f.
- Direct optimization of the (regularized) empirical risk.
- Most classical algorithm Gradient Descent...
- But smoothness/convexity requirement.

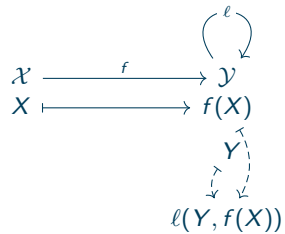
- What to do if this optimization is hard?

Surrogate Optimization

- Replacement of the hard optimization by a surrogate (easiest) one such that the optimal solutions of the two problems are related...
- Implies a new performance measure (Surrogate Risk).

Optimization – Surrogate

From



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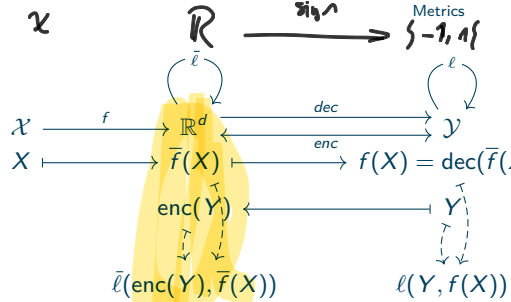


Encoder/Decoder and Surrogate Loss

- $\mathcal{Y}$ valued predictor f replaced by a real (vector) valued one $\overline{f}$.
- Prediction requires decoding $\overline{f}(X)$ into $\mathrm{dec}(\overline{f}(X))$ in $\mathcal{Y}$
- Optimization of $\overline{f}$ requires encoding the target Y into $\mathrm{enc}(Y)$ in $\mathcal{R}^d$ and a loss $\bar{\ell}$ from $\mathbb{R}^d \times \mathbb{R}^d$ to $\mathbb{R}$.

- $\mathbb{R}^d$ can be replaced by an arbitrary Hilbert space.

Optimization – Surrogate

From $\hat{f} = \underset{f}{\operatorname{argmin}} \frac{1}{n} \sum_{i=1}^{n} \ell(Y_i, f(X_i))$ to $\hat{f} = \operatorname{dec}(\widehat{\overline{f}})$ with $\widehat{\overline{f}} = \underset{\overline{f}}{\operatorname{argmin}} \frac{1}{n} \sum_{i=1}^{n} \bar{\ell}(\operatorname{enc}(Y_i), \overline{f}(X_i))$

Surrogate Assumptions

- Optimization with respect to $\overline{f}$ should be easy...
- and there should be a link between the to solution!

Fisher Consistency and Calibration

- Fisher consistency: $\operatorname{dec}\left(\underset{\overline{f}}{\operatorname{argmin}}\, \mathbb{E}\left[\bar{\ell}(\operatorname{enc}(Y), \overline{f})\right]\right) = \underset{f}{\operatorname{argmin}}\, \mathbb{E}[\ell(Y_i, f)] = f^\star$
- Calibration:
$$\mathbb{E}[\ell(Y_i, f)] - \mathbb{E}[\ell(Y_i, f^\star)] \leq \Psi\left(\mathbb{E}\left[\bar{\ell}(\operatorname{enc}(Y), \overline{f})\right] - \mathbb{E}\left[\bar{\ell}(\operatorname{enc}(Y), \overline{f}^\star)\right]\right)$$

Optimization – Surrogate Examples

Binary Classification

- $\text{enc}(Y) = +1/-1$ and $\text{dec}(\overline{f}(X)) = \text{sign}(\overline{f}(X))$.
- Classical surrogate loss: convex upper bound of the $\ell^{0/1}$ loss!
- Flexible setting: justification of the use of an ℓ^2 loss in classification!

Classification

- $\text{enc}(Y) = e_Y$ (dummy coding) and $\text{dec}(f(X)) = \text{argmax}_k(f(X))^{(k)}$
- Classical surrogate loss:
  - Cross entropy (amounts to a log-likelihood of a multinomial model): $\bar{\ell}(\text{enc}(Y), f(X)) = -\text{enc}(Y)^\top \log(f(X))$.
  - Square loss: $\bar{\ell}(\text{enc}(Y), f(X)) = \|\text{enc}(Y) - f(X)\|^2$.
  - Hinge loss: $\bar{\ell}(\text{enc}(Y), f(X)) = \sup_k(1 - \text{enc}(Y) + f(X))^{(k)} - f(X)^\top \text{enc}(Y)$ (Not always consistent!)

- Less interest in regression, except for a convexification of a loss...

Scoring

$$\mathcal{R}(f) = \mathbb{E}[\ell(Y, f(X), X)] \quad \text{vs} \quad \mathcal{R}_1(f) = F_1(f, \mathbb{P}), \ldots, \mathcal{R}_r(f)$$

Scoring

- Beyond a single average loss...
- Risk (or interest) evaluated by
  - several different risks,
  - a quantity that is not an average (Precision/Recall...),
  - a quantity that is only measured empirically (real world experiment, speed/cost...)...

- Depending on the score, a better score may correspond to a larger ($\uparrow$) or a smaller ($\downarrow$) value.
- Often no way to optimize the score directly... except if it is a classical risk!
- May be related to an idea of tradeoff...

Scoring – Classification

Prediction \ Truth	1	⋯	K
1			
⋮		$C_{j,k}$	
K			

Prediction \ Truth	0	1
0	True Negative	False Negative
1	False Positive	True Positive

Confusion Matrix

- Matrix C summarizing the classification performance

$$C_{j,k} = |\{i, (Y_i, f(X_i)) = (k, j)\}|$$

- Renormalized version with percentage!

Binary Confusion Matrix

- Positive (1) vs Negative (0)
- Detection setting...

Scoring – Binary Classification

Prediction \ Truth	0	1
0	True Negative	False Negative
1	False Positive	True Positive

Binary Classification Scores

- True Positive Rate/Recall/Sensitivity (↑): $\frac{TP}{FN + TP}$
- False Negative Rate (↓): $\frac{FN}{FN + TP}$
- False Positive Rate/Type 1 Error (↓): $\frac{FP}{TN + FP}$
- True Negative Rate/Specificity (↑): $\frac{TN}{TN + FP}$
- Lift (↑): $\frac{TP}{TP + FN} / \frac{P}{P + N}$
- Positive Predictive Value/Precision (↑): $\frac{TP}{FP + TP}$
- False Discovery Rate (↓): $\frac{FP}{FP + TP}$
- False Omission Rate (↓): $\frac{FN}{TN + FN}$
- Negative Predictive Value (↑): $\frac{TN}{TN + FN}$

- **Those scores have trivial optimum: always predict either 0 or 1!**

Scoring – Binary Classification

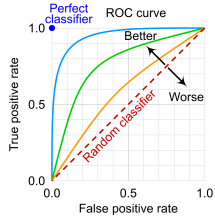
$$\text{Precision} = \frac{TP}{FP + TP} \qquad \text{Recall} = \frac{TP}{FN + TP}$$

Tradeoff

- $F1$ score (↑): $\dfrac{2}{\text{Recall}^{-1} + \text{Precision}^{-1}} = \dfrac{2TP}{2TP + FP + FN}$
- $F\beta$ score (↑): $(1 + \beta^2)\dfrac{\text{Precision} \times \text{Recall}}{\beta^2 \text{Precision} + \text{Recall}}$
- Fowlkes–Mallows index (↑): $\text{Recall}^{1/2} \times \text{Precision}^{1/2}$

- Many other *creative* scores...
- but they are hard to interpret (and to optimize directly)!

Scoring – Binary Classification



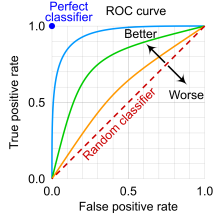
Receiving Operator Curve (ROC)

- Threshold choice in binary classification (probability/surrogate predictor).
- Transition between the two trivial predictors: always answer 0 and always answer 1.
- ROC: visualization of this tradeoff by showing the True Positive Rate with respect to the False Positive Rate.
- Each point correspond to a choice for the threshold and thus a different predictor.

- This curve is convex for the ideal Bayes predictor, but may not be convex for a

Source: Wikipedia

Scoring – Binary Classification



Area Under the Curve (AUC)

- AUC (Area Under the (RO) Curve) (↑):global performance measure for the family of predictors and not of a single predictor!
- AUC $= 1$ for a family of perfect predictors vs .5 for a family of random ones
- Variations: Localization to a FPR/TPR band, other tradeoff curve...

- Probabilistic interpretation of the AUC :

$$\mathbb{P}\Big(\overline{f}(X_0) \leq \overline{f}(X_1)\Big| Y_0 = 0, Y_1 = 1\Big)$$

Source: Wikipedia

Scoring – Multiclass Classification

		Truth		
		1	$\cdots$	K
Prediction	1			
	$\vdots$		$c_{j,k}$	
	K			

Multiclass Extension

- No straightforward extension of the binary criterion.
- Heuristic: Look at the multiclass classification as K binary classification problems.
- Macro approach:
  - Compute (weighted) average criterion over all problems.
- Micro approach:
  - Define the $TP/FP/FN$ as the total number of true positive/false positive/false negative in the K binary classification number and let $TN = 0$
  - Compute the score using the formula for binary classification...

- No **natural** unique score in multiclass...

Scoring – Regression

Classical scores

- Classical losses...
- True (weighted) ℓ^p norm (RMSE for $p = 2$/MAR for $p = 1$):

$$\left(\sum w_i \|Y_i - f(X_i)\|^p\right)^{1/p}$$

  - Same optimization than without the p root, but easier comparison between norms.
  - Losses that were complex to optimize but easy to compute: $\ell(Y, f, X) = 2\|Y - f(X)\|^p / (\|Y\|^p + \|f(X)\|^p), \ldots$
  - Variance/Moments/Quantiles of a loss.
  - ...

- Lots of flexibility in the design!
- Allow to have **different views** on the same predictor.

Metrics – More settings...

Multi-step time-series

- Metric obtained as average over several time-steps

Permutation/Ranking

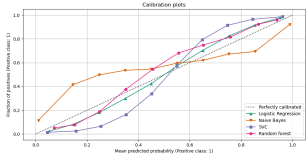
- Relaxation of the optimization with optimal transport (surrogate predictor target).

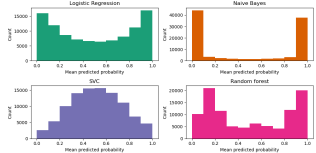
Segmentation

- Specific score: Jacard/IOU: $\ell(Y, f(X)) = |Y \cap f(X)|/(Y \cup f(X))|$
- Lovász-Softmax (convex) relaxation and direct optimization...

- ...

Bonus – Calibration





- Can we believe the *probabilities* given by a classifier or build them?

Probability Calibration

- Learn a mapping P from the raw probability or the surrogate predictor to a better probability prediction
- Target:
  - Ideal calibration: $P(\overline{f}(X)) = \mathbb{P}(Y = 1|X)$
  - Perfect calibration: $P(\overline{f}(X)) = \mathbb{P}\big(Y = 1|\overline{f}(X)\big)$
- Averaged (empirical) criterion: average conditional likelihood, average L^2 loss (Brier).
- Shape for P: sigmoid (Platt), isotonic (non decreasing),...

Source: Scikit Learn

Metrics are everywhere!

- Much harder to define outside the supervised setting!

Clustering/Dimension Reduction

- Almost as many metrics as algorithms...
- Hard to relate universal metrics to the use case.
- Better use global task-oriented metrics than clustering/DS-task ones!

Generative

- How to assess the quality?
- Fidelity or *quality*?
- Importance of human-based metrics!

Outline

Dimension Reduction

- **Training data** : $\mathcal{D} = \{\underline{X}_1, \dots, \underline{X}_n\} \in \mathcal{X}^n \quad (\text{i.i.d. } \sim \mathbb{P})$
- Space $\mathcal{X}$ of possibly high dimension.

Dimension Reduction Map

- Construct a map Φ from the space $\mathcal{X}$ into a space $\mathcal{X}'$ of **smaller dimension**:

$$\begin{aligned} \Phi : \quad & \mathcal{X} \to \mathcal{X}' \\ & \underline{X} \mapsto \Phi(\underline{X}) \end{aligned}$$

- Map can be defined only on the dataset.

Motivations

- Visualization of the data
- Dimension reduction (or embedding) before further processing

Dimension Reduction

- Need to control the **distortion** between $\mathcal{D}$ and $\Phi(\mathcal{D}) = \{\Phi(\underline{X}_1), \ldots, \Phi(\underline{X}_n)\}$

Distortion(s)

- Reconstruction error:
  - Construct $\widetilde{\Phi}$ from $\mathcal{X}'$ to $\mathcal{X}$
  - Control the error between $\underline{X}$ and its reconstruction $\widetilde{\Phi}(\Phi(\underline{X}))$
- Relationship preservation:
  - Compute a *relation* $\underline{X}_i$ and $\underline{X}_j$ and a *relation* between $\Phi(\underline{X}_i)$ and $\Phi(\underline{X}_j)$
  - Control the difference between those two *relations*.

- Lead to different constructions. . . .

Outline

How to Simplify?

A Projection Based Approach

- Observations: $\underline{X}_1, \ldots, \underline{X}_n \in \mathbf{R}^d$
- Simplified version: $\Phi(\underline{X}_1), \ldots, \Phi(\underline{X}_n) \in \mathbf{R}^d$ with Φ an affine projection preserving the mean $\Phi(\underline{X}) = P(\underline{X} - m) + m$ with $P^\top = P = P^2$ and $m = \frac{1}{n}\sum_i \underline{X}_i$.

How to choose P?

- **Inertia criterion**:
$$\max_P \sum_{i,j} \|\Phi(\underline{X}_i) - \Phi(\underline{X}_j)\|^2 ?$$
- **Reconstruction criterion**:
$$\min_P \sum_i \|\underline{X}_i - \Phi(\underline{X}_i)\|^2 ?$$
- **Relationship criterion**:
$$\min_P \sum_{i,j} |(\underline{X}_i - m)^\top (\underline{X}_j - m) - (\Phi(\underline{X}_i) - m)^\top (\Phi(\underline{X}_j) - m)|^2 ?$$

- **Rk:** Best solution is $P = I$! Need to reduce the rank of the projection to $d' < d \ldots$

Inertia criterion

- **Heuristic:** a good representation is such that the projected points are far apart.

Two views on inertia

- Inertia:

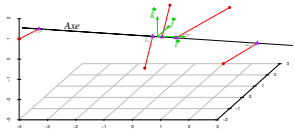
$$I = \frac{1}{2n^2} \sum_{i,j} \|\underline{X}_i - \underline{X}_j\|^2 = \frac{1}{n} \sum_{i=1}^{n} \|\underline{X}_i - m\|^2$$

- 2 times the mean squared distance to the mean = Mean squared distance between individual

Inertia criterion (Principal Component Analysis)

- Criterion: $\max_P \sum_{i,j} \frac{1}{2n^2} \|P\underline{X}_i - P\underline{X}_j\|^2 = \max_P \frac{1}{n} \sum_i \|P\underline{X}_i - m\|^2$
- **Solution:** Choose P as a projection matrix on the space spanned by the d' first eigenvectors of $\Sigma = \frac{1}{n} \sum_i (\underline{X}_i - m)(\underline{X}_i - m)^\top$

First Component of the PCA



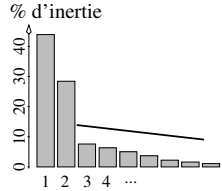
- $\widetilde{\underline{X}} = m + a^\top(\underline{X} - m)a$ with $\|a\| = 1$
- Inertia: $\frac{1}{n}\sum_{i=1}^{n} a^\top(\underline{X}_i - m)(\underline{X}_i - m)^\top a$

Principal Component Analysis: optimization of the projection

- Maximization of $\widetilde{I} = \frac{1}{n}\sum_{i=1}^{n} a^\top(\underline{X}_i - m)(\underline{X}_i - m)^\top a = a^\top \Sigma a$ with

  $\Sigma = \frac{1}{n}\sum_{i=1}^{n}(\underline{X}_i - m)(\underline{X}_i - m)^\top$ the empirical covariance matrix.
- Explicit optimal choice given by the eigenvector of the largest eigenvalue of Σ.

Source: E. Matzner-Løber



Principal Component Analysis : sequential optimization of the projection

- Explicit optimal solution obtain by the projection on the eigenvectors of the largest eigenvalues of Σ.
- Projected inertia given by the sum of those eigenvalues.

- Often fast decay of the eigenvalues: some dimensions are much more important than others.
- Not exactly the curse of dimensionality setting...
- Yet a lot of *small* dimension can drive the distance!

Source: E. Matzner-Løber

Reconstruction Criterion

- **Heuristic:** a good representation is such that the projected points are close to the original ones.

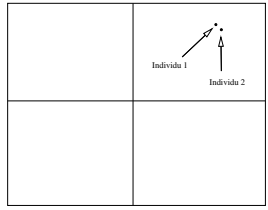
Reconstruction Criterion

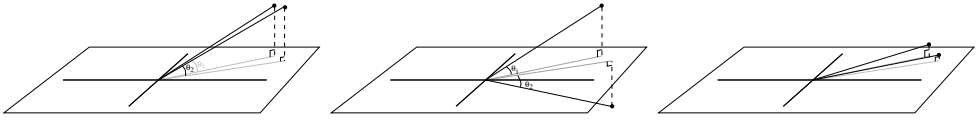
- Criterion: $\min_P \sum_i \frac{1}{n} \|\underline{X}_i - (P(\underline{X}_i - m) + m)\|^2 = \min_P \frac{1}{n} \sum_i \|(I - P)(\underline{X}_i - m)\|^2$
- **Solution:** Choose P as a projection matrix on the space spanned by the d' first eigenvectors of $\Sigma = \frac{1}{n} \sum_i (\underline{X}_i - m)(\underline{X}_i - m)^\top$

- Same solution with a different heuristic!
- Proof (Pythagora):

$$\sum_i \|\underline{X}_i - m\|^2 = \sum_i \left(\|P(\underline{X}_i - m)\|^2 + \|(I - P)(\underline{X}_i - m)\|^2 \right)$$

PCA, Reconstruction and Distances





Close projection doesn't mean close individuals!

- Same projections but different situations.
- Quality of the reconstruction measured by the angle with the projection space!

Source: E. Matzner-Løber

Relationship Criterion

- **Heuristic:** a good representation is such that the projected points scalar products are similar to the original ones.

Relationship Criterion (Multi Dimensional Scaling)

- Criterion: $\min_P \sum_{i,j} |(\underline{X}_i - m)^\top (\underline{X}_j - m) - (\Phi(\underline{X}_i) - m)^\top (\Phi(\underline{X}_j) - m)|^2$
- **Solution:** Choose P as a projection matrix on the space spanned by the d' first eigenvectors of $\Sigma = \frac{1}{n} \sum_i (\underline{X}_i - m)(\underline{X}_i - m)^\top$

- Same solution with a different heuristic!
- Much more involved justification!

Link with SVD

- PCA model: $\underline{X} - m \simeq P(\underline{X} - m)$
- **Prop:** $P = VV^\top$ with V an orthormal family in dimension d of size d'.
- PCA model with V: $\underline{X} - m \simeq VV^\top(\underline{X} - m)$ where $\tilde{\underline{X}} = V^\top(\underline{X} - m) \in \mathbb{R}^{d'}$
- Row vector rewriting: $\underline{X}^\top - m^\top \simeq \tilde{\underline{X}}^\top V^\top$

Matrix Rewriting and Low Rank Factorization

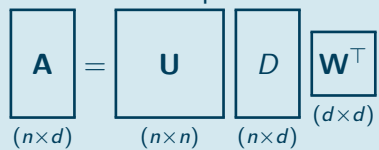
- Matrix rewriting

$$\begin{bmatrix} \underline{X}_1^\top - m^\top \\ \vdots \\ \underline{X}_n^\top - m^\top \end{bmatrix}_{(n\times d)} \simeq \begin{bmatrix} \tilde{\underline{X}}_1^\top \\ \vdots \\ \tilde{\underline{X}}_n^\top \end{bmatrix}_{(n\times d')} \boxed{\mathbf{V}^\top}_{(d'\times d)}$$

- Low rank matrix factorization! (Truncated SVD solution...)

SVD Decomposition

- Any matrix $n \times d$ matrix A can be decomposed as



with U and W two orthonormal matrices and D a *diagonal* matrix with decreasing values.

Low Rank Approximation

- The best low rank approximation or rank r is obtained by restriction of the matrices to the first r dimensions:

$$\underset{(n\times d)}{\mathbf{A}} \simeq \underset{(n\times r)}{\mathbf{U_r}} \underset{(r\times r)}{D_{r,r}} \underset{(r\times d)}{\mathbf{W_r}^\top}$$

  for both the operator norm and the Frobenius norm!

- PCA: Low rank approximation with Frobenius norm, $d' = r$ and

$$\begin{pmatrix} \underline{X}_1^\top - m^\top \\ \vdots \\ \vdots \\ \underline{X}_n^\top - m^\top \end{pmatrix} \leftrightarrow A, \quad \begin{pmatrix} \underline{\tilde{X}}_1^\top \\ \vdots \\ \vdots \\ \underline{\tilde{X}}_n^\top \end{pmatrix} \leftrightarrow \mathbf{U_r} D_{r,r}, \quad \mathbf{V}^\top \leftrightarrow \mathbf{W_r}^\top$$

SVD Decompositions

- Recentered data:
$$\mathbf{R} = \begin{pmatrix} \underline{X}_1^\top - m^\top \\ \vdots \\ \underline{X}_n^\top - m^\top \end{pmatrix} = UDW^\top$$
- Covariance matrix:
$$\Sigma = \mathbf{R}^\top \mathbf{R} = WD^\top DW$$
with $D^\top D$ diagonal.
- Gram matrix (matrix of scalar products):
$$G = \mathbf{R}\mathbf{R}^\top = UDD^\top U$$
with $DD^\top$ diagonal.

- Those are the same U, W and D, hence the link between all the approaches.

Outline

Reconstruction Error Approach

Goal

- Construct a map Φ from the space $\mathcal{X}$ into a space $\mathcal{X}'$ of **smaller dimension**:

$$\Phi : \quad \mathcal{X} \to \mathcal{X}'$$
$$\underline{X} \mapsto \Phi(\underline{X})$$

- Construct $\widetilde{\Phi}$ from $\mathcal{X}'$ to $\mathcal{X}$
- Control the error between $\underline{X}$ and its reconstruction $\widetilde{\Phi}(\Phi(\underline{X}))$

- Canonical example for $\underline{X} \in \mathbb{R}^d$: find Φ and $\widetilde{\Phi}$ in a parametric family that minimize

$$\frac{1}{n}\sum_{i=1}^{n} \|\underline{X}_i - \widetilde{\Phi}(\Phi(\underline{X}_i))\|^2$$

Principal Component Analysis

- $\mathcal{X} \in \mathbb{R}^d$ and $\mathcal{X}' = \mathbb{R}^{d'}$
- Affine model $\underline{X} \sim m + \sum_{l=1}^{d'} \underline{X}'^{(l)} V^{(l)}$ with $(V^{(l)})$ an orthonormal family.
- Equivalent to:
$$\Phi(\underline{X}) = V^\top(\underline{X} - m) \quad \text{and} \quad \widetilde{\Phi}(\underline{X}') = m + V\underline{X}'$$
- Reconstruction error criterion:
$$\frac{1}{n}\sum_{i=1}^{n} \|\underline{X}_i - (m + VV^\top(\underline{X}_i - m)\|^2$$
- **Explicit solution:** m is the empirical mean and V is any orthonormal basis of the space spanned by the d' first eigenvectors (the one with largest eigenvalues) of the empirical covariance matrix $\frac{1}{n}\sum_{i=1}^{n}(\underline{X}_i - m)(\underline{X}_i - m)^\top$.

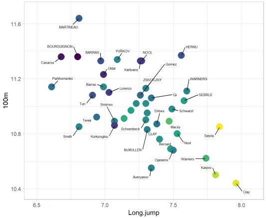
Principal Component Analysis

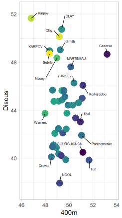
PCA Algorithm

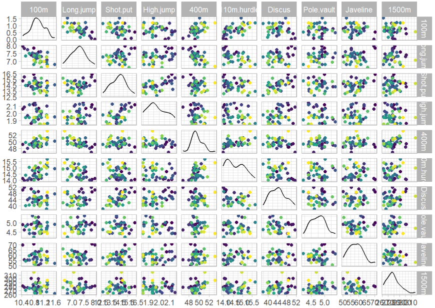
- Compute the empirical mean $m = \frac{1}{n}\sum_{i=1}^{n} \underline{X}_i$
- Compute the empirical covariance matrix $\frac{1}{n}\sum_{i=1}^{n}(\underline{X}_i - m)(\underline{X}_i - m)^\top$.
- Compute the d' first eigenvectors of this matrix: $V^{(1)}, \dots, V^{(d')}$
- Set $\Phi(\underline{X}) = V^\top(\underline{X} - m)$

- Complexity: $O(n(d + d^2) + d'd^2)$
- Interpretation:
  - $\Phi(\underline{X}) = V^\top(\underline{X} - m)$: coordinates in the restricted space.
  - $V^{(i)}$: influence of each original coordinates in the ith new one.
- **Scaling:** This method is not invariant to a scaling of the variables! It is custom to normalize the variables (at least within groups) before applying PCA.

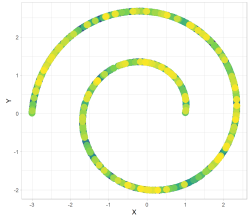
Decathlon

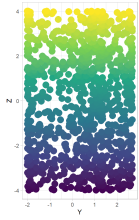

100m
Long.jump
11.6
11.2
10.8
10.4
6.5
7.0
7.5
8.0

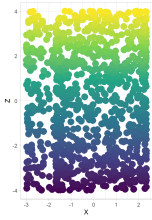

Discus
400m
52
48
44
40
46
48
50
52
54

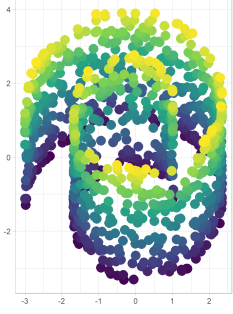

100m
Long.jump
Shot.put
High.jump
400m
110m.hurdle
Discus
Pole.vault
Javeline
1500m

Swiss Roll

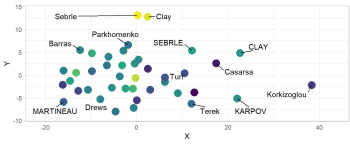




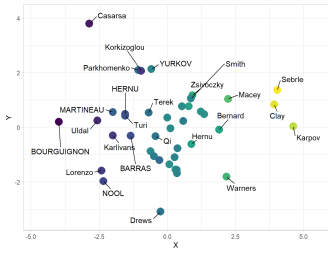




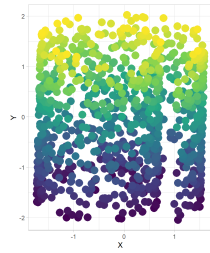
Principal Component Analysis



Decathlon



Decathlon Renormalized



Swiss Roll

Multiple Factor Analysis

- PCA assumes $\mathcal{X} = \mathbb{R}^d$!
- How to deal with categorical values?
- MFA = PCA with clever coding strategy for categorical values.

Categorical value code for a single variable

- Classical redundant dummy coding:
$$\underline{X} \in \{1, \dots, V\} \mapsto P(\underline{X}) = (\mathbf{1}_{\underline{X}=1}, \dots, \mathbf{1}_{\underline{X}=V})^\top$$
- Compute the mean (i.e. the empirical proportions): $\overline{P} = \frac{1}{n} \sum_{i=1}^{n} P(\underline{X}_i)$
- *Renormalize* $P(\underline{X})$ by $1/\sqrt{(V-1)\overline{P}}$:
$$P(\underline{X}) = (\mathbf{1}_{\underline{X}=1}, \dots \mathbf{1}_{\underline{X}=V}) \mapsto \left(\frac{\mathbf{1}_{\underline{X}=1}}{\sqrt{(V-1)\overline{P}_1}}, \dots, \frac{\mathbf{1}_{\underline{X}=V}}{\sqrt{(V-1)\overline{P}_V}} = P^r(\underline{X}) \right)$$

- χ^2 type distance!

Multiple Factor Analysis

- PCA becomes the minimization of

$$\frac{1}{n}\sum_{i=1}^{n}\|P^r(\underline{X}_i) - (m + VV^\top(P^r(\underline{X}_i) - m))\|^2$$

$$= \frac{1}{n}\sum_{i=1}^{n}\sum_{v=1}^{V}\frac{\left|\mathbf{1}_{\underline{X}_i=v} - (m' + \sum_{l=1}^{d'} V^{(l)\top}(P(\underline{X}_i) - m')V^{(l,v)})\right|^2}{(V-1)\overline{P}_v}$$

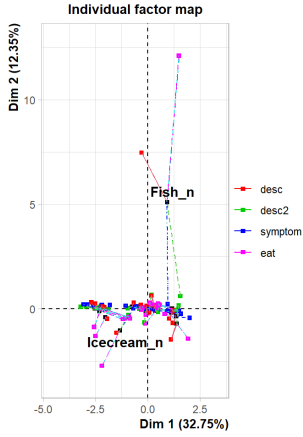
- Interpretation:
  - $m' = \overline{P}$
  - $\Phi(\underline{X}) = V^\top(P^r(\underline{X}) - m)$: coordinates in the restricted space.
  - $V^{(l)}$ can be interpreted s as a probability profile.
- Complexity: $O(n(V + V^2) + d'V^2)$
- Link with Correspondence Analysis (CA)

MFA Algorithm

- Redundant dummy coding of each categorical variable.
- Renormalization of each block of dummy variable.
- Classical PCA algorithm on the resulting variables

- Interpretation as a reconstruction error with a rescaled $/\chi^2$ metric.
- Interpretation:
  - $\Phi(\underline{X}) = V^\top(P^r(\underline{X}) - m)$: coordinates in the restricted space.
  - $V^{(l)}$: influence of each modality/variable in the ith new coordinates.
- **Scaling:** This method is not invariant to a scaling of the continuous variables! It is custom to normalize the variables (at least within groups) before applying PCA.

Multiple Factor Analysis



Non Linear PCA

PCA Model

- PCA: Linear model assumption

$$\underline{X} \simeq m + \sum_{l=1}^{d'} \underline{X}^{\prime,(l)} V^{(l)} = m + V\underline{X}'$$

- with
  - $V^{(l)}$ orthonormal
  - $\underline{X}^{\prime,(l)}$ without constraints.

- Two directions of extension:
  - Other constraints on V (or the coordinates in the restricted space): ICA, NMF, Dictionary approach
  - PCA on a non-linear image of $\underline{X}$: kernel-PCA
- Much more complex algorithm!

Non Linear PCA

ICA (Independent Component Analysis)

- Linear model assumption

$$\underline{X} \simeq m + \sum_{l=1}^{d'} \underline{X}'^{,(l)} V^{(l)} = m + V\underline{X}'$$

- with
  - $V^{(l)}$ without constraints.
  - $\underline{X}'^{,(l)}$ *independent*

NMF (Non Negative Matrix Factorization)

- (Linear) Model assumption

$$\underline{X} \simeq \sum_{l=1}^{d'} \underline{X}'^{,(l)} V^{(l)} = V\underline{X}'$$

- with
  - $V^{(l)}$ non-negative
  - $\underline{X}'^{,(l)}$ non-negative.

Non Linear PCA

Dictionary

- (Linear) Model assumption

$$\underline{X} \simeq m + \sum_{l=1}^{d'} \underline{X}^{\prime,(l)} V^{(l)} = m + V\underline{X}'$$

- with
  - $V^{(l)}$ without constraints
  - $\underline{X}'$ sparse (with a lot of 0)

kernel PCA

- Linear model assumption

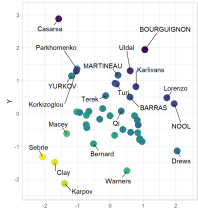
$$\Psi(\underline{X} - m) \simeq \sum_{l=1}^{d'} \underline{X}^{\prime,(l)} V^{(l)} = V\underline{X}'$$

- with
  - $V^{(l)}$ orthonormal
  - $\underline{X}'_l$ without constraints.

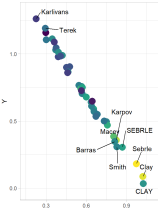
Non Linear PCA

Decathlon

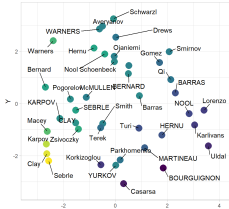
Swiss Roll



ICA



NMF



Kernel PCA

Deep Auto Encoder

- Construct a map Φ with a **NN** from the space $\mathcal{X}$ into a space $\mathcal{X}'$ of smaller dimension:

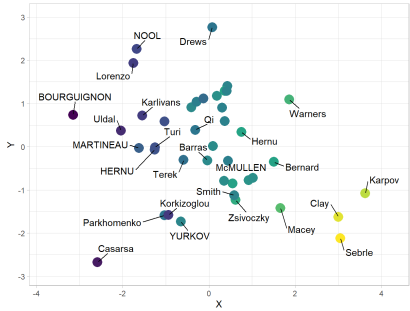
$$\begin{aligned} \Phi : \quad & \mathcal{X} \to \mathcal{X}' \\ & \underline{X} \mapsto \Phi(\underline{X}) \end{aligned}$$

- Construct $\widetilde{\Phi}$ with a **NN** from $\mathcal{X}'$ to $\mathcal{X}$
- Control the error between $\underline{X}$ and its reconstruction $\widetilde{\Phi}(\Phi(\underline{X}))$:

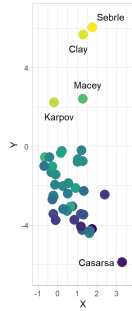
$$\frac{1}{n}\sum_{i=1}^{n} \|\underline{X}_i - \widetilde{\Phi}(\Phi(\underline{X}_i))\|^2$$

- Optimization by gradient descent.
- NN can be replaced by another parametric function...

Deep Auto Encoder



Shallow Auto Encoder (PCA)



Deep Auto Encoder

Outline

Pairwise Relation

- Different point of view!
- Focus on pairwise relation $\mathcal{R}(\underline{X}_i, \underline{X}_j)$.

Distance Preservation

- Construct a map Φ from the space $\mathcal{X}$ into a space $\mathcal{X}'$ of **smaller dimension**:

$$\begin{aligned} \Phi : \quad & \mathcal{X} \to \mathcal{X}' \\ & \underline{X} \mapsto \Phi(\underline{X}) = \underline{X}' \end{aligned}$$

- such that

$$\mathcal{R}(\underline{X}_i, \underline{X}_j) \sim \mathcal{R}'(\underline{X}'_i, \underline{X}'_j)$$

- Most classical version (MDS):
  - Scalar product relation: $\mathcal{R}(\underline{X}_i, \underline{X}_j) = (\underline{X}_i - m)^\top (\underline{X}_j - m)$
  - Linear mapping $\underline{X}' = \Phi(\underline{X}) = V^\top (\underline{X} - m)$.
  - Euclidean scalar product matching:

$$\frac{1}{n^2} \sum_{i=1}^{n} \sum_{j=1}^{n} \left| (\underline{X}_i - m)^\top (\underline{X}_j - m) - \underline{X}'_i{}^\top \underline{X}'_j \right|^2$$

- Φ often defined only on $\mathcal{D}\ldots$

MultiDimensional Scaling

MDS Heuristic

- Match the *scalar* products:
$$\frac{1}{n^2}\sum_{i=1}^{n}\sum_{j=1}^{n}\left|(\underline{X}_i - m)^\top(\underline{X}_j - m) - \underline{X}_i{}'^\top \underline{X}'_j\right|^2$$
- Linear method: $\underline{X}' = U^\top(\underline{X} - m)$ with U orthonormal

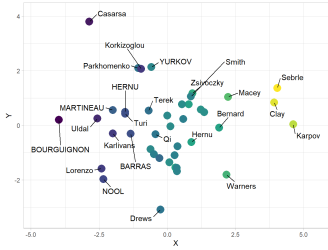
- **Beware:** $\underline{X}$ can be unknown, only the scalar products are required!
- Resulting criterion: minimization in $U^\top(\underline{X}_i - m)$ of
$$\frac{1}{n^2}\sum_{i=1}^{n}\sum_{j=1}^{n}\left|(\underline{X}_i - m)^\top(\underline{X}_j - m) - (\underline{X}_i - m)^\top UU^\top(\underline{X}_j - m)\right|^2$$
without using explicitly $\underline{X}$ in the algorithm...
- Explicit solution obtained through the eigendecomposition of the know Gram matrix $(\underline{X}_i - m)^\top(\underline{X}_j - m)$ by keeping only the d' largest eigenvalues.

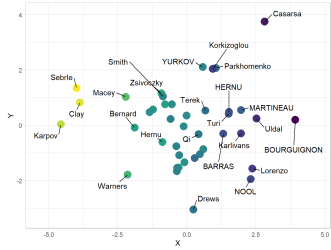
MultiDimensional Scaling

- In this case, MDS yields the same result as the PCA (but with different inputs, distance between observation vs correlations)!
- **Explanation:** Same SVD problem up to a transposition:
  - MDS
  $$\underline{\overline{X}}_{(n)}{}^{\top}\underline{\overline{X}}_{(n)} \sim \underline{\overline{X}}_{(n)}{}^{\top} U U^{\top} \underline{\overline{X}}_{(n)}$$
  - PCA
  $$\underline{\overline{X}}_{(n)}\underline{\overline{X}}_{(n)}{}^{\top} \sim U^{\top}\underline{\overline{X}}_{(n)}\underline{\overline{X}}_{(n)}{}^{\top} U$$
- Complexity: PCA $O((n+d')d^2)$ vs MDS $O((d+d')n^2)\ldots$

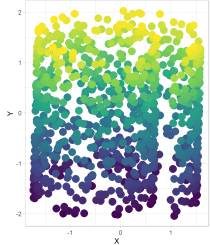
MultiDimensional Scaling

Decathlon

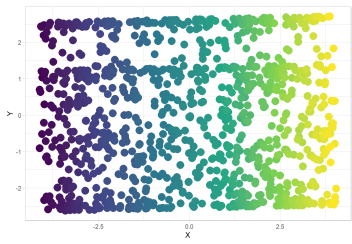




Swiss Roll



PCA



MDS

Generalized MDS

- Preserving the scalar products amounts to preserve the Euclidean distance.
- Easier **generalization** if we work in terms of distance!

Generalized MDS

- Generalized MDS:
  - Distance relation: $\mathcal{R}(\underline{X}_i, \underline{X}_j) = d(\underline{X}_i, \underline{X}_j)$
  - Linear mapping $\underline{X}' = \Phi(\underline{X}) = V^\top(\underline{X} - m)$.
  - Euclidean matching:

$$\frac{1}{n^2}\sum_{i=1}^{n}\sum_{j=1}^{n}\left|d(\underline{X}_i, \underline{X}_j) - d'(\underline{X}'_i, \underline{X}'_j)\right|^2$$

- Strong connection (but no equivalence) with MDS when $d(x, y) = \|x - y\|^2$!
- **Minimization:** Simple gradient descent can be used (can be stuck in local minima).

ISOMAP

- MDS: equivalent to PCA (but more expensive) if $d(x, y) = \|x - y\|^2$!
- ISOMAP: use a *localized* distance instead to limit the influence of very far point.

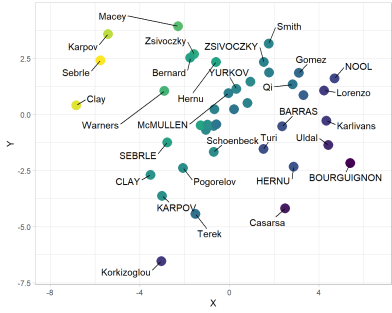
ISOMAP

- For each point $\underline{X}_i$, define a neighborhood $\mathcal{N}_i$ (either by a distance or a number of points) and let

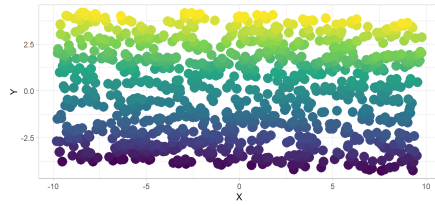
$$d_0(\underline{X}_i, \underline{X}_j) = \begin{cases} +\infty & \text{if } \underline{X}_j \notin \mathcal{N}_i \\ \|\underline{X}_i - \underline{X}_j\|^2 & \text{otherwise} \end{cases}$$

- Compute the shortest path distance for each pair.
- Use the MDS algorithm with this distance

ISOMAP



Decathlon



Swiss Roll

Random Projection

Random Projection Heuristic

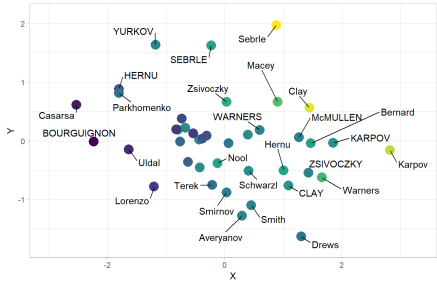
- Draw at random d' unit vector (direction) U_i.
- Use $\underline{X}' = U^\top(\underline{X} - m)$ with $m = \frac{1}{n}\sum_{i=1}^n \underline{X}_i$

- **Property:** If $\underline{X}$ lives in a space of dimension d'', then, as soon as, $d' \sim d'' \log(d'')$,

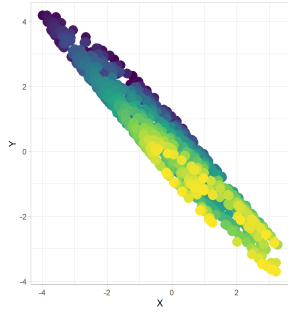
$$\|\underline{X}_i - \underline{X}_j\|^2 \sim \frac{d}{d'}\|\underline{X}'_i - \underline{X}'_j\|^2$$

- Do not really use the data!

Random Projection



Decathlon



Swiss Roll

t-Stochastic Neighbor Embedding

SNE heuristic

- From $\underline{X}_i \in \mathcal{X}$, construct a set of conditional probability:

$$P_{j|i} = \frac{e^{-\|\underline{X}_i - \underline{X}_j\|^2/2\sigma_i^2}}{\sum_{k \neq i} e^{-\|\underline{X}_i - \underline{X}_k\|^2/2\sigma_i^2}} \qquad P_{i|i} = 0$$

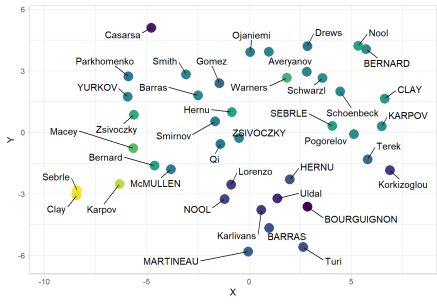
- Find $\underline{X}'_i$ in $\mathbb{R}^{d'}$ such that the set of conditional probability:

$$Q_{j|i} = \frac{e^{-\|\underline{X}'_i - \underline{X}'_j\|^2/2\sigma_i^2}}{\sum_{k \neq i} e^{-\|\underline{X}'_i - \underline{X}'_k\|^2/2\sigma_i^2}} \qquad Q_{i|i} = 0$$

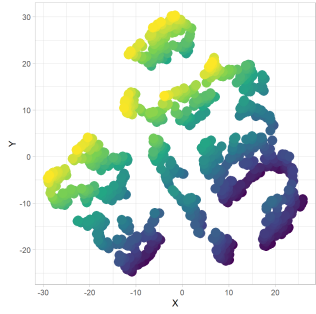
  is close from P.

- **t-SNE:** use a Student-t term $(1 + \|\underline{X}'_i - \underline{X}'_j\|^2)^{-1}$ for $\underline{X}'_i$
- Minimize the Kullback-Leibler divergence $(\sum_{i,j} P_{j|i} \log \frac{P_{j|i}}{Q_{j|i}})$ by a simple gradient descent (can be stuck in local minima).
- Parameters σ_i such that $H(P_i) = -\sum_{j=1}^{n} P_{j|i} \log P_{j|i} = \text{cst}$.

t-Stochastic Neighbor Embedding



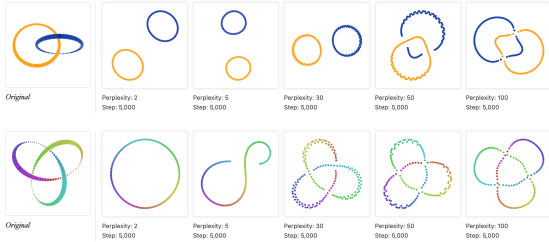
Decathlon



Swiss Roll

t-Stochastic Neighbor Embedding

- Very successful/ powerful technique in practice
- Convergence may be long, unstable, or strongly depending on parameters.
- See this distill post for many impressive examples



Representation depending on t-SNE parameters

Source: https://distill.pub/2016/misread-tsne/

UMAP

- Topological Data Analysis inspired.

Uniform Manifold Approximation and Projection

- Define a notion of asymmetric scaled local proximity between neighbors:
  - Compute the k-neighborhood of $\underline{X}_i$, its diameter σ_i and the distance ρ_i between $\underline{X}_i$ and its nearest neighbor.
  - Define

$$w_i(\underline{X}_i, \underline{X}_j) = \begin{cases} e^{-(d(\underline{X}_i, \underline{X}_j) - \rho_i)/\sigma_i} & \text{for } \underline{X}_j \text{ in the } k\text{-neighborhood} \\ 0 & \text{otherwise} \end{cases}$$

- Symmetrize into a *fuzzy* nearest neighbor criterion

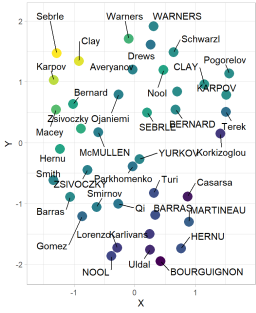
$$w(\underline{X}_i, \underline{X}_j) = w_i(\underline{X}_i, \underline{X}_j) + w_j(\underline{X}_j, \underline{X}_i) - w_i(\underline{X}_i, \underline{X}_j) w_j(\underline{X}_j, \underline{X}_i)$$

- Determine the points $\underline{X}'_i$ in a low dimensional space such that

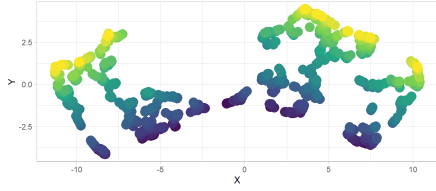
$$\sum_{i \neq j} w(\underline{X}_i, \underline{X}_j) \log \left(\frac{w(\underline{X}_i, \underline{X}_j)}{w'(\underline{X}'_i, \underline{X}'_j)} \right) + (1 - w(\underline{X}_i, \underline{X}_j)) \log \left(\frac{(1 - w(\underline{X}_i, \underline{X}_j))}{(1 - w'(\underline{X}'_i, \underline{X}'_j))} \right)$$

- Can be performed by local gradient descent.

UMAP



Decathlon



Swiss Roll

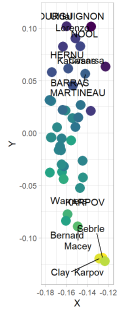
Graph heuristic

- Construct a graph with weighted edges $w_{i,j}$ measuring the *proximity* of $\underline{X}_i$ and $\underline{X}_j$ ($w_{i,j}$ large if close and 0 if there is no information).
- Find the points $\underline{X}'_i \in \mathbb{R}^{d'}$ minimizing

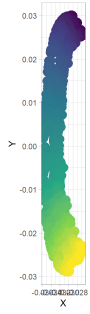
$$\frac{1}{n}\frac{1}{n}\sum_{i=1}^{n}\sum_{j=1}^{n} w_{i,j}\|\underline{X}'_i - \underline{X}'_j\|^2$$

- Need of a constraint on the size of $\underline{X}'_i \ldots$
- Explicit solution through linear algebra: d' eigenvectors with smallest eigenvalues of the Laplacian of the graph $D - W$, where D is a diagonal matrix with $D_{i,i} = \sum_j w_{i,j}$.
- Variation on the definition of the Laplacian...

Graph



Decathlon



Swiss Roll

Outline

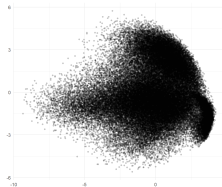
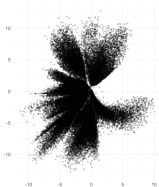
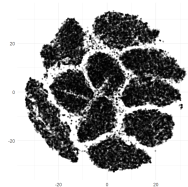
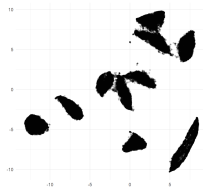
How to Compare Different Dimensionality Reduction Methods ?

- **Difficult!** Once again, the metric is very subjective.

However, a few possible attempts

- Did we preserve a lot of inertia with only a few directions?
- Do those directions *make sense* from an expert point of view?
- Do the low dimension representation *preserve* some important information?
- Are we better on **subsequent task**?

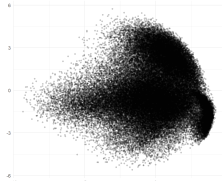
A Challenging Example: MNIST

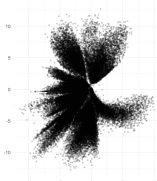
MNIST Dataset

- Images of 28×28 pixels.
- No label used!
- 4 different embeddings.

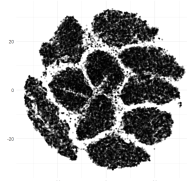
A Challenging Example: MNIST



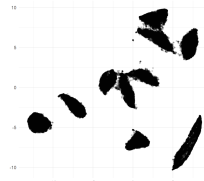
PCA



autoencoder



t-SNE



UMAP

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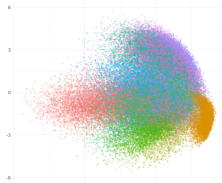
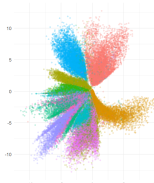
A Challenging Example: MNIST



PCA



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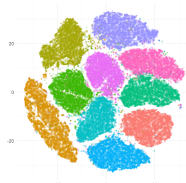
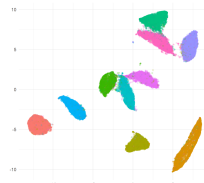


t-SNE



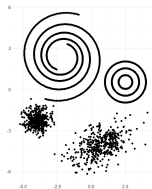
UMAP

MNIST Dataset

- Images of 28×28 pixels.
- No label used!
- 4 different embeddings.

- Quality evaluated by visualizing the true labels **not used to obtain the embeddings.**
- Only a few labels could have been used.

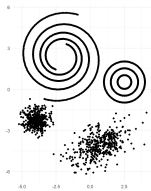
A Simpler Example: A 2D Set



Cluster Dataset

- Set of points in 2D.
- No label used!
- 3 different embeddings.

A Simpler Example: A 2D Set



PCA

t-SNE

UMAP

Cluster Dataset

- Set of points in 2D.
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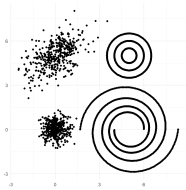
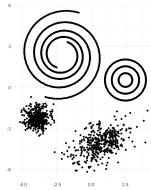
- 3 different embeddings.

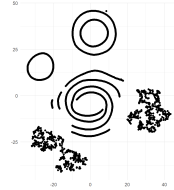
A Simpler Example: A 2D Set



Original



PCA



t-SNE

UMAP

Cluster Dataset

- Set of points in 2D.
- No label used!
- 3 different embeddings.

- Quality evaluated by stability...

Outline

Clustering

- **Training data** : $\mathcal{D} = \{\underline{X}_1, \ldots, \underline{X}_n\} \in \mathcal{X}^n \quad (\text{i.i.d.} \sim \mathbb{P})$
- Latent groups?

Clustering

- Construct a map f from $\mathcal{D}$ to $\{1, \ldots, K\}$ where K is a number of classes to be fixed:

$$f : \quad \underline{X}_i \mapsto k_i$$

- Similar to classification except:
  - no ground truth (no given labels)
  - label only elements of the dataset!

Motivations

- Interpretation of the groups
- Use of the groups in further processing

Clustering

- Need to define the **quality** of the cluster.
- No obvious measure!

Clustering quality

- Inner homogeneity: samples in the same group should be similar.
- Outer inhomogeneity: samples in two different groups should be different.

- Several possible definitions of similar and different.
- Often based on the distance between the samples.
- Example based on the Euclidean distance:
  - Inner homogeneity = intra-class variance,
  - Outer inhomogeneity = inter-class variance.
- **Beware:** choice of the number of clusters K often complex!

Outline

Partition Based

Partition Heuristic

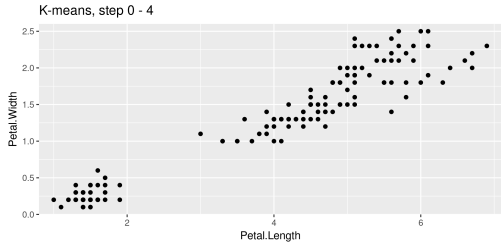
- Clustering is defined by a partition in K classes...
- that minimizes a homogeneity criterion.

K- Means

- Cluster k defined by a *center* μ_k.
- Each sample is associated to the closest center.
- Centers defined as the minimizer of $\sum_{i=1}^{n} \min_k \|\underline{X}_i - \mu_k\|^2$

- Iterative scheme (Loyd):
  - Start by a (pseudo) random choice for the centers μ_k
  - Assign each samples to its nearby center
  - Replace the center of a cluster by the mean of its assigned samples.
  - Repeat the last two steps until convergence.

Partition Based



Partition based

- Other schemes:
  - McQueen: modify the mean each time a sample is assigned to a new cluster.
  - Hartigan: modify the mean by removing the considered sample, assign it to the nearby center and recompute the new mean after assignment.

A good initialization is crucial!

- Initialize by samples.
- k-Mean++: try to take them as separated as possible.
- No guarantee to converge to a global optimum: repeat and keep the best result!

- Complexity : $O(n \times K \times T)$ where T is the number of steps in the algorithm.

Partition based

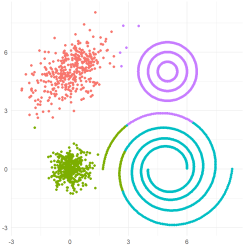
- k-Medoid: use a sample as a center
  - PAM: for a given cluster, use the sample that minimizes the intra distance (sum of the squared distance to the other points)
  - Approximate medoid: for a given cluster, assign the point that is the closest to the mean.

Complexity

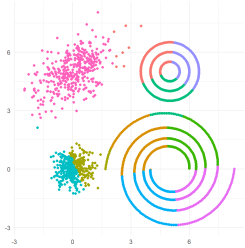
- PAM: $O(n^2 \times T)$ in the worst case!
- Approximate medoid: $O(n \times K \times T)$ where T is the number of steps in the algorithm.

- **Remark:** Any distance can be used... but the complexity of computing the centers can be very different.

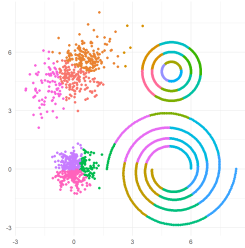
K-Means



$k = 4$



$k = 10$



$k = 10$

Model Based

Model Heuristic

- Use a generative model of the data:

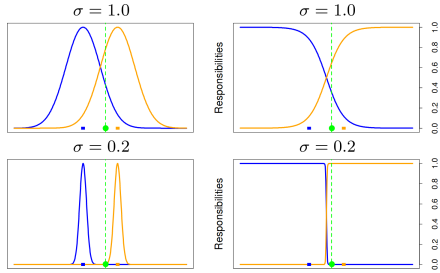
$$\mathbb{P}(\underline{X}) = \sum_{k=1}^{K} \pi_k \mathbb{P}_{\theta_k}(\underline{X}|k)$$

  where π_k are proportions and $\mathbb{P}_\theta(\underline{X}|k)$ are parametric probability models.
- Estimate those parameters (often by a ML principle).
- Assign each observation to the class maximizing the a posteriori probability (obtained by Bayes formula)

$$\frac{\widehat{\pi_k}\mathbb{P}_{\widehat{\theta_k}}(\underline{X}|k)}{\sum_{k'=1}^{K}\widehat{\pi_{k'}}\mathbb{P}_{\widehat{\theta_{k'}}}(\underline{X}|k')}$$

- Link with Generative model in supervised classification!

Model Based



A two class example

- A mixture $\pi_1 f_1(\underline{X}) + \pi_2 f_2(\underline{X})$
- and the posterior probability $\pi_i f_i(\underline{X})/(\pi_1 f_1(\underline{X}) + \pi_2 f_2(\underline{X}))$
- Natural class assignment!

Model Based

Sub-population estimation

- A mixture $\pi_1 f_1(\underline{X}) + \pi_2 f_2(\underline{X})$
- Two populations with a parametric distribution f_i.
- Most classical choice: Gaussian distribution

Gaussian Setting

- $\underline{X}_1, \ldots, \underline{X}_n$ independent
- $\underline{X}_i \sim \mathrm{N}(\mu_1, \sigma_1^2)$ with probability π_1 or $\underline{X}_i \sim \mathrm{N}(\mu_2, \sigma_2^2)$ with probability π_2
- We don't know the parameters μ_i, σ_i, π_i.
- We don't know from which distribution each $\underline{X}_i$ has been drawn.

Model Based

Maximum Likelihood

- Density: $\pi_1 \Phi(\underline{X}, \mu_1, \sigma_1^2) + \pi_2 \Phi(\underline{X}, \mu_2, \sigma_2^2)$
- log-likelihood: $\mathcal{L}(\theta) = \sum_{i=1}^{n} \log \left(\pi_1 \Phi(\underline{X}_i, \mu_1, \sigma_1^2) + \pi_2 \Phi(\underline{X}_i, \mu_2, \sigma_2^2) \right)$
- No straightforward way to optimize the parameters!

What if algorithm

- Assume we know from which distribution each sample has been sampled: $Z_i = 1$ if from f_1 and $Z_i = 0$ otherwise.
- log-likelihood: $\sum_{i=1}^{n} Z_i \log \ \Phi(\underline{X}_i, \mu_1, \sigma_1^2) + (1 - Z_i) \log \Phi(\underline{X}_i, \mu_2, \sigma_2^2)$
- Easy optimization... but the Z_i are unknown!

Model Based

What if algorithm

- Assume we know from which distribution each sample has been sampled: $Z_i = 1$ if from f_1 and $Z_i = 0$ otherwise.
- log-likelihood: $\sum_{i=1}^{n} Z_i \log \Phi(\underline{X}_i, \mu_1, \sigma_1^2) + (1 - Z_i) \log \Phi(\underline{X}_i, \mu_2, \sigma_2^2)$
- Easy optimization... but the Z_i are unknown!

Bootstrapping Idea

- Replace Z_i by its expectation given the current estimate.
- $\mathbb{E}[Z_i] = \mathbb{P}(Z_i = 1|\theta)$ (A posteriori probability)
- and iterate...
- Can be proved to be good idea!

EM Algorithm

- (Random) initialization: μ_i^0, σ_i^0, π_i^0.
- Repeat:
  - Expectation (Current a posteriori probability):

$$\mathbb{E}_t[Z_i] = \mathbb{P}\left(Z_i = 1 | \theta^t\right) = \frac{\pi_1^t \Phi(\underline{X}_i, \mu_1^t, (\sigma_1^t)^2)}{\pi_1^t \Phi(\underline{X}_i, \mu_1^t, (\sigma_1^t)^2) + \pi_2^t \Phi(\underline{X}_i, \mu_2^t, (\sigma_2^t)^2)}$$

  - Maximization of

$$\sum_{i=1}^{n} \mathbb{E}_t[Z_i] \log \ \Phi(\underline{X}_i, \mu_1, \sigma_1^2) + \mathbb{E}_t[1 - Z_i] \log \Phi(\underline{X}_i, \mu_2, \sigma_2^2)$$

    to obtain μ_i^{t+1}, σ_i^{t+1}, π_i^{t+1}.

Model Based

- Large choice of parametric models.

Gaussian Mixture Model

- Use
$$\mathbb{P}_{\theta_k}\left(\vec{\underline{X}}|k\right) \sim \mathrm{N}(\mu_k, \Sigma_k)$$
with $\mathrm{N}(\mu, \Sigma)$ the Gaussian law of mean μ and covariance matrix Σ.

- Efficient optimization algorithm available (EM)
- Often some constraints on the covariance matrices: identical, with a similar structure...
- Strong connection with K-means when the covariance matrices are assumed to be the same multiple of the identity.

Model Based

Probabilistic latent semantic analysis (PLSA)

- Documents described by their word counts w
- Model:

$$\mathbb{P}(w) = \sum_{k=1}^{K} \pi_k \mathbb{P}_{\theta_k}(w|k)$$

with k the (hidden) topic, π_k a topic probability and $\mathbb{P}_{\theta_k}(w|k)$ a multinomial law for a given topic.

- Clustering according to

$$\mathbb{P}(k|w) = \frac{\widehat{\pi_k}\mathbb{P}_{\widehat{\theta_k}}(w|k)}{\sum_{k'} \widehat{\pi_{k'}}\mathbb{P}_{\widehat{\theta_{k'}}}(w|k')}$$

- Same idea than GMM!
- Bayesian variant called LDA.

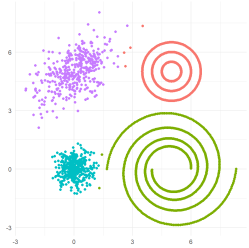
Model Based

Parametric Density Estimation Principle

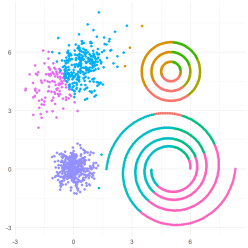
- Assign a probability of membership.
- Lots of theoretical studies...
- Model selection principle can be used to select K the number of classes (or rather to avoid using a nonsensical K...):
  - AIC / BIC / MDL penalization
  - Cross Validation is also possible!

- Complexity: $O(n \times K \times T)$

Gaussian Mixture Models



$k = 4$



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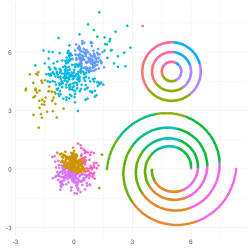


$k = 10$

Outline

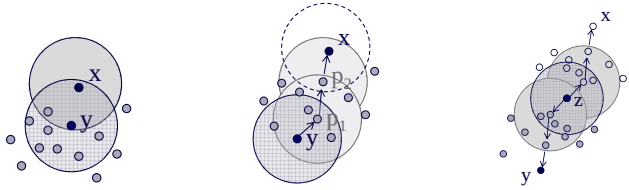
(Non Parametric) Density Based

Density Heuristic

- Cluster are connected dense zone separated by low density zone.
- Not all points belong to a cluster.

- Basic bricks:
  - Estimate the density.
  - Find points with high densities.
  - Gather those points according to the density.
- Density estimation:
  - Classical kernel density estimators...
- Gathering:
  - Link points of high density and use the resulted component.
  - Move them toward top of density *hill* by following the gradient and gather all the points arriving at the same *summit*.

(Non Parametric) Density Based

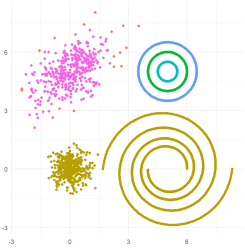


Examples

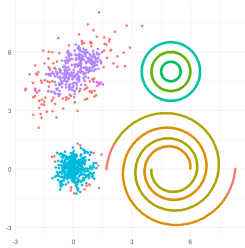
- DBSCAN: link point of high densities using a very simple kernel.
- PdfCLuster: find connected zone of high density.
- Mean-shift: move points toward top of density *hill* following an evolving kernel density estimate.

- Complexity: $O(n^2 \times T)$ in the worst case.
- Can be reduced to $O(n \log(n) T)$ if samples can be encoded in a tree structure (n-body problem type approximation).

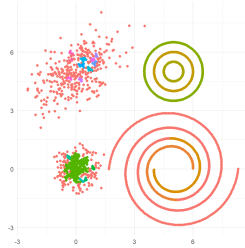
DBSCAN



$\epsilon = .45$



$\epsilon = .2$



$\epsilon = .1$

Outline

Agglomerative Clustering

Agglomerative Clustering Heuristic

- Start with very small clusters (a sample by cluster?)
- Sequential merging of the most similar clusters...
- according to some *greedy* criterion Δ.

- Generates a hierarchy of clustering instead of a single one.
- Need to select the number of cluster afterwards.
- Several choices for the merging criterion...
- Examples:
  - Minimum Linkage: merge the closest cluster in term of the usual distance
  - Ward's criterion: merge the two clusters yielding the less inner inertia loss (k-means criterion)

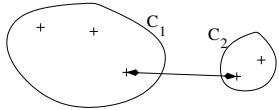
Agglomerative Clustering

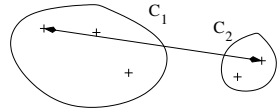
Algorithm

- Start with $(\mathcal{C}_i^{(0)}) = (\{X_i\})$ the collection of all singletons.
- At step s, we have $n - s$ clusters $(\mathcal{C}_i^{(s)})$:
  - Find the two most similar clusters according to a criterion Δ:
    $$(i, i') = \underset{(j,j')}{\operatorname{argmin}}\, \Delta(\mathcal{C}_j^{(s)}, \mathcal{C}_{j'}^{(s)})$$
  - Merge $\mathcal{C}_i^{(s)}$ and $\mathcal{C}_{i'}^{(s)}$ into $\mathcal{C}_i^{(s+1)}$
  - Keep the $n - s - 2$ other clusters $\mathcal{C}_{i''}^{(s+1)} = \mathcal{C}_{i''}^{(s)}$
- Repeat until there is only one cluster.

- Complexity: $O(n^3)$ in general.
- Can be reduced to $O(n^2)$
  - if only a bounded number of merging is possible for a given cluster,
  - for the most classical distances by maintaining a nearest neighbors list.

Agglomerative Clustering





Merging criterion based on the distance between points

- Minimum linkage:

$$\Delta(\mathcal{C}_i, \mathcal{C}_j) = \min_{\underline{X}_i \in \mathcal{C}_i} \min_{\underline{X}_\in \mathcal{C}_j} d(\underline{X}_i, \underline{X}_j)$$

- Maximum linkage:

$$\Delta(\mathcal{C}_i, \mathcal{C}_j) = \max_{\underline{X}_i \in \mathcal{C}_i} \max_{\underline{X}_\in \mathcal{C}_j} d(\underline{X}_i, \underline{X}_j)$$

- Average linkage:

$$\Delta(\mathcal{C}_i, \mathcal{C}_j) = \frac{1}{|\mathcal{C}_i||\mathcal{C}_j|} \sum_{\underline{X}_i \in \mathcal{C}_i} \sum_{\underline{X}_\in \mathcal{C}_j} d(\underline{X}_i, \underline{X}_j)$$

- Clustering based on the proximity...

Source: E. Matzner-Löber

Agglomerative Clustering

Merging criterion based on the inertia (distance to the mean)

- Ward's criterion:

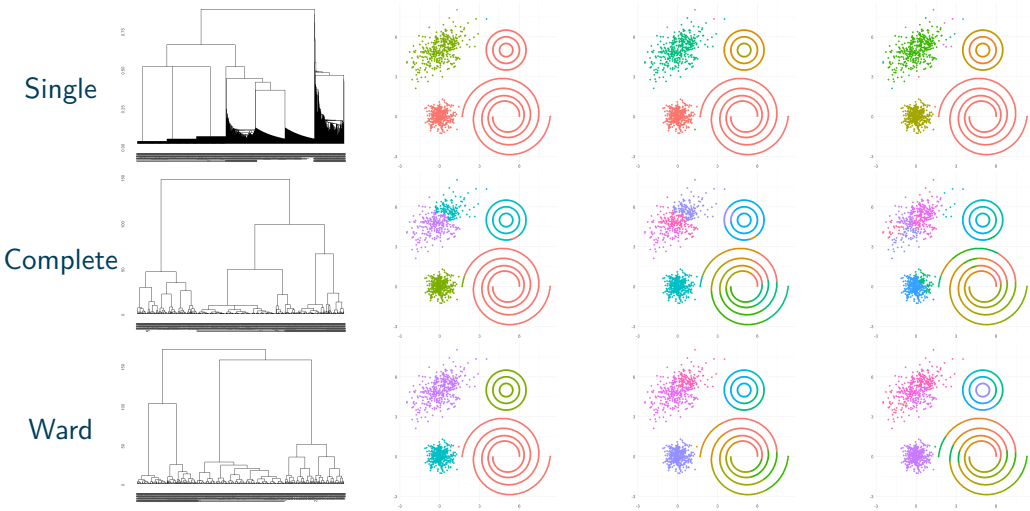
$$\Delta(\mathcal{C}_i, \mathcal{C}_j) = \sum_{\underline{X}_i \in \mathcal{C}_i} \left(d^2(\underline{X}_i, \mu_{\mathcal{C}_i \cup \mathcal{C}_j}) - d^2(\underline{X}_i, \mu_{\mathcal{C}_i}) \right) + \sum_{\underline{X}_j \in \mathcal{C}_j} \left(d^2(\underline{X}_j, \mu_{\mathcal{C}_i \cup \mathcal{C}_j}) - d^2(\underline{X}_j, \mu_{\mathcal{C}_j}) \right)$$

- If d is the Euclidean distance:

$$\Delta(\mathcal{C}_i, \mathcal{C}_j) = \frac{2|\mathcal{C}_i||\mathcal{C}_j|}{|\mathcal{C}_i| + |\mathcal{C}_j|} d^2(\mu_{\mathcal{C}_i}, \mu_{\mathcal{C}_j})$$

- Same criterion than in the k-means algorithm but greedy optimization.

Agglomerative Clustering



Outline

Grid based

Grid heuristic

- Split the space in pieces
- Group those of high density according to their proximity

- Similar to density based estimate (with partition based initial clustering)
- Space splitting can be fixed or adaptive to the data.
- Examples:
  - STING (Statistical Information Grid): Hierarchical tree construction plus DBSCAN type algorithm
  - AMR (Adaptive Mesh Refinement): Adaptive tree refinement plus k-means type assignment from high density leaves.
  - CLIQUE: Tensorial grid and 1D detection.
- Linked to Divisive clustering (DIANA)

Others

Graph based

- Graph of nodes (X_i) with edges strength related to $d(X_i, X_j)$.
- Several variations:
  - Spectral clustering: dimension reduction based on the Laplacian of the graph + k-means.
  - Message passing: iterative local algorithm.
  - Graph cut: min/max flow.
  - ...

- Kohonen Map (incorporating some spatial information),
- ...

Outline

Scalability

Large dataset issue

- When n is large, a $O(n^\alpha \log n)$ with $\alpha > 1$ is not acceptable!
- How to deal with such a situation?

- **Beware:** Computing all the pairwise distance requires $O(n^2)$ operations!

Ideas

- Sampling
- Online processing
- Simplification
- Parallelization

Sampling

Sampling heuristic

- Use only a subsample to construct the clustering.
- Assign the other points to the constructed clusters afterwards.

- Requires a clustering method that can assign new points (partition, model...)
- Often repetition and choice of the best clustering
- Example:
  - CLARA: K-medoid with sampling and repetition
- Two-steps algorithm:
  - Generate a large number n' of clusters using a fast algorithm (with $n' \ll n$)
  - Cluster the clusters with a more accurate algorithm.

Online

Online heuristic

- Modify the current clusters according to the value of a single observation.

- Requires compactly described clusters.
- Examples:
  - Add to an existing cluster (and modify it) if it is close enough and create a new cluster otherwise (k-means without reassignment)
  - Stochastic descent gradient (GMM)
- May leads to far from optimal clustering.

Simplification

Simplification heuristic

- Simplify the algorithm to be more efficient at the cost of some precision.

- Algorithm dependent!
- Examples:
  - Replace groups of observation (preliminary cluster) by the (approximate) statistics.
  - Approximate the distances by cheaper ones.
  - Use n-body type techniques.

Parallelization

Parallelization heuristic

- Split the computation on several computers.

- Algorithm dependent!
- Examples:
  - Distance computation in k-means, parameter gradient in model based clustering
  - Grid density estimation, Space splitting strategies
- Classical batch sampling not easy to perform as partitions are not easily merged...

Outline

Generative Modeling

- **Training data** : $\mathcal{D} = \{(\underline{X}_1, \underline{Y}_1), \ldots, (\underline{X}_n, \underline{Y}_n)\} \in (\mathcal{X} \times \mathcal{Y})^n \quad (\text{i.i.d. } \sim \mathbb{P})$.
- Same kind of data than for supervised learning if $\mathcal{X} \neq \emptyset$.

Generative Modeling

- Construct a map G from the product of $\mathcal{X}$ and a randomness source Ω to $\mathcal{Y}$

$$G : \mathcal{X} \times \Omega \to \mathcal{Y}$$
$$(X, \omega) \mapsto Y$$

- Unconditional model if $\mathcal{X} = \emptyset \ldots$

Motivation

- Generate plausible novel onditional samples based on a given dataset.

Sample Quality

- Related to the proximity between the law of $G(X, \omega)$ and the law of $Y|X$.
- Most classical choice is the Kullback-Leibler divergence.

Generative Modeling

Ingredients

- Generator $G_\theta(X, \omega)$ and cond. density prob. $P_\theta(Y|X)$ (Explicit vs implicit link)
- Simple / Complex / Approximate estimation...

Some Possible Choices

	Probabilistic model	Generator	Estimation
Base	Simple (parametric)	Explicit	Simple (ML)
Flow	Image of simple model	Explicit	Simple (ML)
Factorization	Factorization of simple model	Explicit	Simple (ML)
VAE	Simple model with latent var.	Explicit	Approximate (ML)
EBM	Arbitrary	Implicit (MCMC)	Complex (ML/score/discrim.)
Diffusion	Continuous noise	Implicit (MCMC)	Complex (score)
	Discrete Noise with latent var.	Explicit	Approximate (ML)
GAN	Implicit	Explicit	Complex (Discrimination)

- SOTA: Diffusion based approach!

ML: Maximum Likelihood/VAE: Variational AutoEncoder/EBM: Energy Based Model/MCMC: Monte Carlo Markov Chain/GAN: Generative Adversarial Network

Generators

$$\widetilde{Y} = G(X, \omega) \quad ?$$

- Small abuse of notations...
- More an algorithm than a map!

Generators

- One step: $\omega \sim \widetilde{Q}(\cdot|X)$ and $\widetilde{Y} = G(X, \omega)$.
- Several steps:
  - $\omega_0 \sim \widetilde{Q}_0(\cdot|X)$ and $\widetilde{X}_0 = G_0(X, \omega_0)$
  - $\omega_{t+1} \sim \widetilde{Q}_{t+1}(\cdot|X, \widetilde{Y}_t)$ and $\widetilde{Y}_{t+1} = G_{t+1}(X, \widetilde{Y}_y, \omega_{t+1})$
- Fixed or variable number of steps.
- Fixed or variable dimension for $\widetilde{Y}_t$ and ω_t...

- $\widetilde{Q}$ (or $\widetilde{Q}_t$) should be easy to sample.
- Most of the time, parametric representations for $\widetilde{Q}$ (or $\widetilde{Q}_t$) and G (or G_t).

Outline

Warmup: Density Estimation and Generative Modeling

$$X \sim P \text{ with } dP(x) = p(x)d\lambda \longrightarrow \widetilde{X} \sim \widetilde{P} \text{ with } d\widetilde{P}(x) = \widetilde{p}(x)d\lambda$$

Heuristic

- Estimate p by $\widetilde{p}$ from an i.i.d. sample $X_1, \ldots, X_n$.
- Simulate $\widetilde{X}$ having a law $\widetilde{P}$.

- By construction, if $\widetilde{p}$ is *close* from p, the law of $\widetilde{X}$ will be close from the law of X.

Issue: How to do it?

- How to estimate $\widetilde{p}$? Parametric, non-parametric? Maximum likelihood? Other criteria?
- How to simulate $\widetilde{P}$? Parametric? One-step? Multi-step? Iterative?

Warmup: Parametric Density Estimation

$$X \sim P(\cdot) \text{ with } dP(x) = p(x)d\lambda \longrightarrow \widetilde{X} \sim \widetilde{P}_{\widetilde{\theta}} \text{ with } d\widetilde{P}_{\widetilde{\theta}}(x) = \widetilde{p}_{\widetilde{\theta}}(x)d\lambda$$

Maximum Likelihood Approach

- Select a family $\widetilde{P}$ and estimate p by $\widetilde{p}_{\widetilde{\theta}}$ from an i.i.d. sample $X_1, \ldots, X_n$.
- Simulate $\widetilde{X}$ having a law $\widetilde{P}_{\widetilde{\theta}}$.

- By construction, if $\widetilde{p}_{\widetilde{\theta}}$ is *close* from p, the law of $\widetilde{X}$ will be close from the law of X.

Issue: How to do it?

- Which family $\widetilde{P}$?
- How to simulate $\widetilde{P}_{\widetilde{\theta}}$? Parametric? Iterative?

- Corresponds to $\omega \sim \widetilde{P}_{\widetilde{\theta}}$ and $\widetilde{X} = G(\omega) = \omega$

Conditional Density Est. and Generative Modeling

$$Y|X \sim P(\cdot|X) \text{ with } dP(y|X) = p(y|X)d\lambda$$
$$\longrightarrow \widetilde{Y}|X \sim \widetilde{P}(\cdot|X) \text{ with } d\widetilde{P}(y|X) = \widetilde{p}(y|X)d\lambda$$

Heuristic

- Estimate p by $\widetilde{p}$ from an i.i.d. sample $(X_1, Y_1), \ldots, (X_n, Y_n)$.
- Simulate $\widetilde{Y}|X$ having a law $\widetilde{P}(\cdot|X)$.

- By construction, if $\widetilde{p}$ is *close* from p, the law of $\widetilde{Y}|X$ will be close from the law of $Y|X$.

Issue: How to do it?

- How to estimate $\widetilde{p}$? Parametric, non-parametric? Maximum likelihood? Other criteria?
- How to simulate $\widetilde{P}$? Parametric? One-step? Multi-step? Iterative?

Parametric Conditional Density Estimation

$$Y|X \sim P(\cdot|X) \text{ with } dP(y|X) = p(y|X)d\lambda$$
$$\longrightarrow \widetilde{Y}|X \sim \widetilde{P}_{\widetilde{\theta}(X)} \text{ with } d\widetilde{P}_{\theta(X)}(y) = \widetilde{p}_{\theta(X)}(y)d\lambda$$

Maximum Likelihood Approach

- Select a family $\widetilde{P}$ and estimate p by $\widetilde{p}_{\widetilde{\theta}}$ from an i.i.d. sample $(X_1, Y_1), \ldots, (X_n, Y_n)$ where $\widetilde{\theta}$ is now a function of X.
- Simulate $\widetilde{Y}|X$ having a law $\widetilde{P}_{\widetilde{\theta}(X)}$

- If $\widetilde{p}_{\widetilde{\theta}}$ is *close* from p, the law of $\widetilde{Y}|X$ will be close from the law of $Y|X$.

Issue: How to do it?

- Which family $\widetilde{P}$? Which function family for $\widetilde{\theta}$?
- How to simulate $\widetilde{P}_{\widetilde{\theta}(Y)}$? Parametric? Iterative?

- Corresponds to $\omega \sim \widetilde{Q}(\cdot|X) = \widetilde{P}_{\widetilde{\theta}(X)}$ and $\widetilde{Y} = G(X, \omega) = \omega$

Direct Parametric Conditional Density Estimation

$$\omega \sim \widetilde{Q}_{\widetilde{\theta}(X)} \sim \tilde{q}_{\widetilde{\theta}(X)}(y)d\lambda \quad \text{and} \quad \widetilde{Y}|X = G(X, \omega) = \omega$$

Estimation

- By construction,
$$dP(\widetilde{Y}|X) = \tilde{q}_{\tilde{\theta}(X)}(y)d\lambda$$
- Maximum Likelihood approach:
$$\widetilde{\theta} = \underset{\theta}{\operatorname{argmax}} \sum_{i=1}^{n} \log \tilde{q}_{\tilde{\theta}(X_i)}(Y_i)$$

Simulation

- $\widetilde{P}$ has been chosen so that this distribution is easy to sample...

- Possible families: Gaussian, Multinomial, Exponential model...
- Possible parametrizations for $\widetilde{\theta}$: linear, neural network...
- Limited expressivity!

Invertible Transform

$$\omega \sim \widetilde{Q}_{\widetilde{\theta}(X)} \sim \widetilde{q}_{\widetilde{\theta}(X)}(y)d\lambda \quad \text{and} \quad \widetilde{Y}|X = G(\omega) \text{ with } G \text{ invertible.}$$

Estimation

- By construction,
$$d\widetilde{P}\Big(G^{-1}(\widetilde{Y})|X\Big) = \tilde{q}_{\tilde{\theta}(X)}(G^{-1}(y))d\lambda$$
- Maximum Likelihood approach:
$$\widetilde{\theta} = \underset{\theta}{\text{argmax}} \sum_{i=1}^{n} \log \tilde{q}_{\tilde{\theta}(X_i)}(G^{-1}(Y_i))$$

Simulation

- $\widetilde{Q}$ has been chosen so that this distribution is easy to sample...
- Possible transform G: Change of basis, known transform...

Flow

$$\omega \sim \widetilde{Q}_{\widetilde{\theta}(X)} = \widetilde{q}_{\widetilde{\theta}(X)}(y)d\lambda \quad \text{and} \quad \widetilde{Y}|X = G_{\widetilde{\theta}_G(X)}(\omega) \text{ with } G_\theta \text{ invertible.}$$

Estimation

- By construction,
$$d\widetilde{P}\Big(\widetilde{Y}|X\Big) = |\mathrm{Jac} G^{-1}_{\widetilde{\theta}_G(X)}(y)| \tilde{q}_{\tilde{\theta}(X)}(G^{-1}_{\widetilde{\theta}_G(X)}(y))d\lambda$$
where $\mathrm{Jac} G^{-1}_{\theta_G(X)}(y)$ is the Jacobian of $G^{-1}_{\theta_G(X)}$ at y
- Maximum Likelihood approach:
$$\widetilde{\theta}, \widetilde{\theta}_G = \underset{\theta, \theta_G}{\mathrm{argmax}} \sum_{i=1}^{n} \Big(\log |\mathrm{Jac} G^{-1}_{\theta_G(X_i)}(Y_i)| + \log \tilde{q}_{\theta(X_i)}(G^{-1}_{\theta_G(X_i)}(Y_i)) \Big)$$

Simulation

- $\widetilde{Q}$ has been chosen so that this distribution is easy to sample...

- Often, in practice, $\tilde{\theta}(X)$ is independent of X...
- Main issue: G_θ, its inverse and its Jacobian should be easy to compute.

Possible Flows

$$G_\theta ?$$

- Main issue: G_θ, its inverse and its Jacobian should be easy to compute.

Flow Models

- Composition

$$G_\theta = G_{\theta_T} \circ G_{\theta_{T-1}} \circ G_{\theta_1} \circ G_{\theta_0}$$

$$|\mathrm{Jac} G_\theta^{-1}| = \prod |\mathrm{Jac} G_{\theta_i}^{-1}|$$

- Real NVP

$$G_\theta(y) = \begin{pmatrix} y_1 \\ \vdots \\ y_{d'} \\ y_{d'+1} e^{s_{d'+1}(y_{1,\dots,d'})} + t_d(y_{1,\dots,d'}) \\ \vdots \\ y_d e^{s_d(y_{1,\dots,d'}} + t_d(y_{1,\dots,d'}) \end{pmatrix} \to G_\theta^{-1}(y) = \begin{pmatrix} y_1 \\ \vdots \\ y_{d'} \\ (y_{d'+1} - t_d(y_{1,\dots,d'})) e^{-s_{d'+1}(y_{1,\dots,d'})} + \\ \vdots \\ (y_d - t_d(y_{1,\dots,d'})) e^{-s_d(y_{1,\dots,d'})} \end{pmatrix} \to |\mathrm{Jac} G(y)^{-1}| = \prod_{d''=d'+1}^{d} e^{-s_{d''}(y_{1,\dots,d'})}$$

- Combined with permutation along dimension or invertible transform across dimension.

- Not that much flexibility...

Factorization

$$\omega_0 \sim \widetilde{Q}_0(\cdot|X) \text{ and } \widetilde{Y}_0 = G_0(\omega_0)$$
$$\omega_{t+1} \sim \widetilde{Q}_{t+1}\Big(\cdot|X, (\widetilde{Y}_l)_{l\leq t}\Big) \text{ and } \widetilde{Y}_{t+1} = G_{t+1}(X, (\widetilde{Y}_l)_{l\leq t}, \omega_{t+1})$$
$$\widetilde{Y} = (\widetilde{Y}_0, \ldots, \widetilde{Y}_{d-1})$$

Factorization

- Amounts to use a factorized representation
$$\widetilde{P}\Big(\widetilde{Y}|X\Big) = \prod_{0\leq t<d} \widetilde{P}\Big(\widetilde{Y}_t|X, (\widetilde{Y}_l)_{l<t}\Big)$$
- $\widetilde{Q}_t$ and G_t can be chosen as in the plain conditional density estimation case as the $Y_{t,i}$ are observed.

Estimation

- d generative models to estimate instead of one.

- Simple generator by construction.
- Can be combined with a final transform.

Sequence and Markov Model

$$\omega_{t+1} \sim \widetilde{Q}\Big(\cdot | X, (\widetilde{Y}_l)_{t \geq l \geq t-o}\Big) \text{ and } \widetilde{Y}_{t+1} = G(X, (\widetilde{Y}_l)_{t \geq l \geq t-o}, \omega_{t+1})$$
$$\widetilde{Y} = (\widetilde{Y}_0, \ldots, \widetilde{Y}_{d-1})$$

Sequence and Markov Models

- Sequence: sequence of *similar* objects with a translation invariant structure.
- Translation invariant probability model of finite order (memory) o.
- Requires an initial padding of the sequence.

- Faster training as the parameters are shared for all t.
- Model used in Text Generation!

Large Language Model

Large Language Model (Encoder Only)

- Sequence Model for tokens (rather than words) using a finite order (context).
- Huge deep learning model (using transformers).
- Trained on a huge corpus (dataset) to predict the next token...

- Plain vanilla generative model?

Alignement

- Stochastic parrot issue:
  - Pure imitation is not necessarily the best choice to generate good text.
  - Need also to avoid problematic prediction (even if they are the most probable given the corpus)
- Further finetuning on the model based on the quality of the output measured by human through comparison of version on tailored input (RLHF).
- Key for better quality.

Outline

Latent Variable

$$\omega_0 \sim \widetilde{Q}_0(\cdot|X) \text{ and } \widetilde{Y}_0 = G_0(X, \omega_0)$$
$$\omega_1 \sim \widetilde{Q}_1\left(\cdot|X, \widetilde{Y}_0\right) \text{ and } \widetilde{Y}_1 = G_1(X, \omega_0)$$
$$\widetilde{Y} = \widetilde{Y}_1$$

- Most classical example:
  - Gaussian Mixture Model with $\widetilde{Y}_0 = \omega_0 \sim \mathcal{M}(\pi)$ and $\widetilde{Y} = \omega_1 \sim \mathrm{N}(\mu_{\widetilde{Y}_0}, \Sigma_{\widetilde{Y}_0})$.

Estimation

- Still a factorized representation
$$\widetilde{P}\left(\widetilde{Y}_1, \widetilde{Y}_0|X\right) = \widetilde{P}_0\left(\widetilde{Y}_0|X\right) \widetilde{P}_1\left(\widetilde{Y}_1|X, \widetilde{Y}_0\right)$$
but only $\widetilde{Y}_1$ is observed.
- **Much more complex estimation!**

- Simple generator by construction provided that the $\widetilde{Q}_t$ are easy to simulate.

Log Likelihood and ELBO

$$\begin{aligned}\log \widetilde{p}(\widetilde{Y}|X) &= \log \mathbb{E}_{\widetilde{P}(\widetilde{Y}_0|X,\widetilde{Y})}\Big[\widetilde{p}(\widetilde{Y},\widetilde{Y}_0|X)\Big] \\ &= \sup_{R(\cdot|X,\widetilde{Y}])} \underbrace{\mathbb{E}_{R(\cdot|X,\widetilde{Y})}\Big[\log \widetilde{p}(\widetilde{Y},\widetilde{Y}_0|X) - \log r(\widetilde{Y}_0|X,\widetilde{Y})\Big]}_{\text{ELBO}}\end{aligned}$$

- Need to integrate over $\widetilde{Y}_0$ using the conditional law $\widetilde{P}\Big(\widetilde{Y}_0|X,\widetilde{Y}\Big)$, which may be hard to compute.

Evidence Lower BOund

- Using $\log \widetilde{p}(\widetilde{Y}|X) = \mathbb{E}_{R(\cdot|X,\widetilde{Y})}\Big[\log\Big(\widetilde{p}(\widetilde{Y},\widetilde{Y}_0|X)/\widetilde{p}(\widetilde{Y}_0|X,\widetilde{Y})\Big)\Big]$,

$$\begin{aligned}\log \widetilde{p}(\widetilde{Y}|X) = \mathbb{E}_{R(\cdot|X,\widetilde{Y})}&\Big[\log \widetilde{p}(\widetilde{Y},\widetilde{Y}_0|X) - \log r(\widetilde{Y}_0|X,\widetilde{Y})\Big] \\ &- \mathrm{KL}_{\widetilde{Y}_0}(R(\widetilde{Y}_0|X,\widetilde{Y}),\widetilde{P}\Big(\widetilde{Y}_0|X,\widetilde{Y}\Big))\end{aligned}$$

- ELBO is a lower bound with equality when $R(\cdot|X,\widetilde{Y}) = \widetilde{P}\Big(\widetilde{Y}_0|X,\widetilde{Y}\Big)$.

- Maximization over $\widetilde{P}$ and R instead of only over $\widetilde{P}$...

ELBO and Stochastic Gradient Descent

$$\sup_{\widetilde{P}} \mathbb{E}_{X,\widetilde{Y}}\Big[\log \widetilde{p}(\widetilde{Y}|X)\Big] = \sup_{\widetilde{P},R} \mathbb{E}_{X,\widetilde{Y},\widetilde{Y}_0\sim R(\cdot|X,\widetilde{Y})}\Big[\log \widetilde{p}(\widetilde{Y},\widetilde{Y}_0|X) - \log r(\widetilde{Y}_0|X,\widetilde{Y})\Big]$$

$$= \sup_{\widetilde{P},R} \mathbb{E}_{X,\widetilde{Y},\widetilde{Y}_0\sim R(\cdot|X,\widetilde{Y})}\Big[\log \widetilde{p}(\widetilde{Y}|X,\widetilde{Y}_0)\Big] + \underbrace{\mathbb{E}_{X,\widetilde{Y},\widetilde{X}_0\sim R(\cdot|X,\widetilde{Y})}\Big[\log \widetilde{p}(\widetilde{Y}_0|X) - \log r(\widetilde{Y}_0|X,\widetilde{Y})\Big]}_{\mathbb{E}_{X,\widetilde{Y}}\left[\mathrm{KL}(R(\cdot|X,\widetilde{Y}),\widetilde{P}(\widetilde{Y}_0|X))\right]}$$

- Parametric models for $\widetilde{P}(\widetilde{Y}_0|X)$, $\widetilde{P}(\widetilde{X}|X,\widetilde{Y}_0)$ and $R(\widetilde{Y}_0|X,\widetilde{Y})$.

Stochastic Gradient Descent

- Sampling on $(X,\widetilde{Y},\widetilde{Y}_0 \sim R)$ for $\mathbb{E}_{X,\widetilde{Y},\widetilde{X}_0\sim R(\cdot|X,\widetilde{Y})}\Big[\nabla \log \widetilde{p}(\widetilde{Y}|X,\widetilde{Y}_0)\Big]$
- Sampling on (X,Y) for $\mathbb{E}_{X,\widetilde{Y}}\Big[\nabla \mathrm{KL}(R(\cdot|X,\widetilde{Y}),\widetilde{P}(\cdot|X))\Big]$ if closed formula.
- Reparametrization trick for the second term otherwise...

Reparametrization Trick

$$\nabla \mathbb{E}_Z[F(Z)]?$$

$$Z = G(\omega) \text{ with } \omega \sim Q(\cdot) \text{ fixed} \longrightarrow \nabla \mathbb{E}_Z[F(Z)] = \nabla \mathbb{E}_\omega[F(G(\omega))] = \mathbb{E}_\omega[\nabla(F \circ G)(\omega)]$$

Reparametrization Trick

- Define a random variable Z as the image by a parametric map G of a random variable ω of fixed distribution Q.
- Most classical case: Gaussian...
- Allow to compute the derivative the expectation of a function of Z through a sampling of ω.

- Application for ELBO:
  - $\widetilde{Y}_0 = G_R(X, \widetilde{X}, \omega_R)$ with $\omega_R \sim Q(\cdot|X, \widetilde{Y})$ a fixed probability law.
  - Sampling on ω to approximate:

$$\nabla \mathbb{E}_{X,\widetilde{Y},\widetilde{Y}_0 \sim R(\cdot|X,\widetilde{Y})} \left[\log \widetilde{p}(\widetilde{Y}_0|X) - \log r(\widetilde{Y}_0|X, \widetilde{Y}) \right]$$

$$= \mathbb{E}_{X,\widetilde{Y},\omega_R \sim Q(\cdot|X,\widetilde{Y})} \left[\nabla \log \widetilde{p}(G_R(X, \widetilde{Y}, \omega_R)|X) - \nabla \log r(G_R(X, \widetilde{Y}, \omega_R)|X, \widetilde{Y}) \right]$$

Variational Auto Encoder

Generation: $\widetilde{Y}_0 \sim \widetilde{P}(\cdot|X) \xrightarrow{\text{decoder}} \widetilde{Y} \sim \widetilde{P}(\cdot|X, \widetilde{Y}_0))$

Training: $Y \sim P(\cdot|X) \xrightarrow{\text{encoder}} Y_0 \sim R(\cdot|X, Y) \xrightarrow{\text{decoder}} \widetilde{X} \sim \widetilde{P}(\cdot|X, Y_0)$

Variational Auto Encoder

- Training structure similar to classical autoencoder... but matching on distributions rather than samples.
- Encoder interpretation of the approximate posterior $R(\cdot|X, Y)$.
- Implicit *low* dimension for Y_0.

Latent Variables

$$\omega_0 \sim \widetilde{Q}_0(\cdot|Y) \text{ and } \widetilde{Y}_0 = G_0(X, \omega_0)$$
$$\omega_{t+1} \sim \widetilde{Q}_{t+1}\Big(\cdot|X, \widetilde{Y}_t\Big) \text{ and } \widetilde{Y}_{t+1} = G_{t+1}(X, \widetilde{Y}_t, \omega_{t+1})$$
$$\widetilde{Y} = \widetilde{Y}_T$$

Latent Variables

- Deeper hierachy is possible...
- ELBO scheme still applicable using *decoders* R_i

$$R_i(\widetilde{Y}_i|X, \widetilde{Y}_{i+1}) \simeq \widetilde{P}\Big(\widetilde{Y}_i|X, \widetilde{Y}_{i+1}\Big)$$

Outline

Energy Based Model and MCMC Simulator

$$d\widetilde{P}\big(\widetilde{Y}|X\big) \propto e^{u(\widetilde{Y},X)} d\lambda$$

$$\longrightarrow \omega_{t+1} \sim \widetilde{Q}_u\big(\cdot|X, \widetilde{Y}_t\big) \text{ and } \widetilde{Y}_{t+1} = G_u(Y, \widetilde{Y}_t, \omega_{t+1})$$

$$\widetilde{Y} \simeq \lim \widetilde{Y}_t$$

- Explicit conditional density model up to normalizing constant

$$Z(u, X) = \int e^{u(X,y)} d\lambda(y)$$

Simulation

- Several MCMC schemes to simulate the law without knowing $Z(u, X)$

Estimation

- Not so easy as $Z(u, X)$ depends a lot on u.

MCMC Simulation - Metropolis-Hastings

$$\omega_{t+1/2} \sim \widetilde{Q}_u\Big(\cdot|Y, \widetilde{X}_t\Big) \qquad \widetilde{X}_{t+1/2} = \omega_{t+1/2}$$

$$\omega_{t+1} = \begin{cases} 1 & \text{with proba } \alpha_t \\ 0 & \text{with proba } 1-\alpha_t \end{cases} \qquad \widetilde{Y}_{t+1} = \begin{cases} \widetilde{Y}_{t+1/2} & \text{if } \omega_t = 1 \\ \widetilde{Y}_t & \text{otherwise} \end{cases}$$

$$\text{with } \alpha_t = \min\left(1, \frac{e^{u(X,\widetilde{Y}_{t+1/2})}\widetilde{Q}_u\Big(\widetilde{Y}_t|X, \widetilde{Y}_{t+1/2}\Big)}{e^{u(X,\widetilde{Y}_t)}\widetilde{Q}_u\Big(\widetilde{Y}_{t+1/2}|X, \widetilde{Y}_t\Big)}\right)$$

Metropolis Hastings

- Most classical algorithm.
- Convergence guarantee under reversibility of the proposal.
- Main issue is the choice of this proposal $\widetilde{Q}$.

- Many enhanced versions exist!

MCMC Simulation - Langevin

$$\omega_{t+1/2} \sim \mathrm{N}(0,1) \qquad \widetilde{Y}_{t+1/2} = Y_t + \gamma_t \nabla_{\widetilde{Y}} u(X, \widetilde{Y}_t) + \sqrt{2\gamma_t}\omega_t$$

$$\omega_{t+1} = \begin{cases} 1 & \text{with proba } \alpha_t \\ 0 & \text{with proba } 1-\alpha_t \end{cases} \qquad \widetilde{Y}_{t+1} = \begin{cases} \widetilde{Y}_{t+1/2} & \text{if } \omega_t = 1 \\ \widetilde{Y}_t & \text{otherwise} \end{cases}$$

$$\text{with } \alpha_t = \min\left(1, \frac{e^{u(X,\widetilde{Y}_{t+1/2})} e^{-\|\widetilde{Y}_t - \widetilde{Y}_{t+1/2} - \gamma_t \nabla_{\widetilde{Y}} u(X,\widetilde{Y}_{t+1/2})\|^2/\gamma_t^2}}{e^{u(X,\widetilde{Y}_t)} e^{-\|\widetilde{Y}_{t+1/2} - \widetilde{Y}_t - \gamma_t \nabla_{\widetilde{Y}} u(X,\widetilde{Y}_t)\|^2/\gamma_t^2}}\right)$$

Langevin

- If $\gamma_t = \gamma$, Metropolis-Hasting algorithm.
- With $\widetilde{Y}_{t+1} = \widetilde{Y}_{t+1/2}$, convergence toward an approximation of the law.
- Connection with SGD with decaying α_t

- Connection with a SDE: $\frac{d\widetilde{Y}}{dt} = \nabla_{\widetilde{Y}} u(X, \widetilde{Y}) + \sqrt{2} dB_t$ where B_t is a Brownian Motion.

EBM Estimation

$$Y|X \sim P(\cdot|X) \longrightarrow \widetilde{Y}|X \sim \widetilde{P}(\cdot|X) \text{ with } d\widetilde{P}(y|X) = \widetilde{p}(y|X)d\lambda \propto e^{u(X,y)}d\lambda$$

- Intractable log-likelihood:

$$\log \widetilde{p}(\widetilde{y}|X) = u(X, \widetilde{y}) - \log Z(u, X)$$

Estimation

- Contrastive: simulate some $\widetilde{P}$ at each step and use

$$\nabla \log \widetilde{p}(\widetilde{y}|X) = \nabla u(X, \widetilde{y}) - \nabla \log Z(X, u) = \nabla u(X, \widetilde{y}) - \mathbb{E}_{\widetilde{P}}\Big[\nabla u(X, \widetilde{Y})\Big]$$

- Noise contrastive: learn to discriminate $W = Y$ from $W = Y' \sim R(\cdot|X) \sim e^{r(X,y)d\lambda}$ with the parametric approximation

$$\mathbb{P}(W = Y|X) \simeq \frac{e^{u(X,y)}}{e^{u(X,y)} + \tilde{Z}(u, X)e^{r(X,y)}}$$

- Score based: learn directly $s(\cdot|X) = \nabla_{\widetilde{Y}} u(X, \cdot) = \nabla_Y \log p(\cdot|X)$.

Score Based Method

$$\mathbb{E}\Big[\|\nabla_Y \log p(Y|X) - s(Y|X)\|^2\Big] = \mathbb{E}\Big[\frac{1}{2}\|s(Y|X)\|^2 + \operatorname{tr} \nabla_Y s(Y|X)\Big] + \text{cst.}$$

Score Based Method

- Non trivial formula based on partial integration.
- Hard to use in high dimension

$$\begin{aligned} Y_\sigma = Y + \sigma\epsilon \longrightarrow & \mathbb{E}\Big[\|\nabla_Y \log p_\sigma(Y_\sigma|X) - s_\sigma(Y|X_\sigma)\|^2\Big] \\ & = \mathbb{E}\Big[\|\|\nabla_Y \log p_\sigma(Y_\sigma|X, Y) - s_\sigma(Y_\sigma|X)\|^2\Big] + \text{cst.} \end{aligned}$$

Noisy Score

- Connection to denoising through Tweedie formula for $\epsilon = \mathrm{N}(0, 1)$

  $\mathbb{E}[Y|Y_\sigma] = Y_\sigma + \sigma^2 \nabla_Y \log p_\sigma(Y_\sigma|X, Y)$ and thus $s_\sigma(Y|X_\sigma) \simeq \dfrac{\mathbb{E}[Y|Y_\sigma] - Y_\sigma}{\sigma^2}$

Better Exploration with Annealing and Noisy Score

$$\widetilde{Y} \sim e^{u(X,Y)} d\lambda \longrightarrow \widetilde{Y}_T \sim e^{\frac{1}{T}u(X,Y)}$$

Annealing

- Simulate a sequence of $\widetilde{Y}_T$ starting with T large and decaying to 1.

$$\begin{aligned} Y_\sigma = Y + \sigma\epsilon \longrightarrow & \mathbb{E}\Big[\|\nabla_Y \log p_\sigma(Y_\sigma|X) - s_\sigma(Y|X_\sigma)\|^2\Big] \\ & = \mathbb{E}\Big[\|\|\nabla_Y \log p_\sigma(Y_\sigma|X, Y) - s_\sigma(Y_\sigma|X)\|^2\Big] + \text{cst}. \end{aligned}$$

Noisy Score

- Simulate a noisy sequence of $\widetilde{Y}_\sigma$ with σ decaying to 0.

Outline

Noisy Model: Generation and Corruption

Generation: $\widetilde{Y}_0 \sim \mathrm{N}(0, s_0^2) \to \omega_t \sim \mathrm{N}(0,1)$ and $\widetilde{Y}_{t+1} = \widetilde{Y}_t + \gamma_t s_{s_t^2}(\widetilde{Y}_t|X) + \sqrt{2\gamma_t}\omega_t$

Corruption: $\omega_t \sim \mathrm{N}(0,1)$ and $Y_{t-1} = Y_t + \sigma_t \omega_t \to Y_t|Y_T \sim \mathrm{N}(Y_T, s_t^2 = \sum_{t' \geq t} \sigma_{t'}^2)$

Noisy Model

- Approximate sequential Langevin approach to obtain $\widetilde{Y} = \widetilde{Y}_T \sim \widetilde{P}(Y|X)$ from $\widetilde{Y}_0 \sim \mathrm{N}(0, s_T^2)$.
- Reverse construction is a sequence of noisy version Y_t (corruption).
- Each Y_t is easily sampled from Y_0 so that the scores $u_{s_t^2}$ can be estimated.

- Lot of approximations everywhere.
- Dependency on X removed from now on for sake of simplicity.

Diffusion with a Forward Point of View

Forward: $\omega_t \sim \mathrm{N}(0,1)$ and $Y_{t+\delta_t} = (1+\alpha_t\delta_t)Y_t + \sqrt{2\beta_t\delta_t}\omega_t$

$$\longrightarrow dY(t) = \alpha(t)Y(t)dt + \sqrt{2\beta(t)}dB(t)$$

Forward diffusion from $\widetilde{Y}(0) \sim X$ to $\widetilde{Y}(T)$

- Generalization of noisy model:

$$Y(t)|Y(0) = \mathrm{N}\left(Y(0)\exp\int_0^t \alpha(u)du, \int_0^t 2\beta(u)\exp\left(\int_u^t \alpha(v)dvdu\right)\right)$$

Reverse: $dY(t) = (-2\beta(t)\nabla_Y \log P(Y,t) - \alpha(t)Y(t))\,\overline{dt} + \sqrt{2\beta(t)}\overline{dB}(t)$

$\longrightarrow \omega_t \sim \mathrm{N}(0,1)$ and $Y_{t-\delta_t} = (1-\alpha_t\delta_t)Y_t + 2\beta_t\nabla_Y \log p(Y,t)\delta_t + \sqrt{2\beta_t\delta_t}\omega_t$

Reverse diffusion: from $\widetilde{Y}(T)$to $\widetilde{Y}(0) \sim X$

- Allow to sample back in time $Y_t|Y_T$.
- Quite involved derivation... but Langevin type scheme starting from Y_T.

Noise Conditioned Score and Denoising Diffusion

$$\alpha_t = 0 \rightarrow Y(t)|Y(0) = \mathsf{N}\left(Y(0), 2\int_0^t \beta(u)du\right)$$

Noise Conditioned Score (Variance Exploding)

- Direct extension of noisy model.
- Better numerical scheme but numerical explosion for $Y(t)$.

$$(1+\alpha_t\delta_t) = \sqrt{1-2\beta_t\delta_t} \simeq 1-\beta_t\delta_t$$
$$\longrightarrow Y(t)|Y(0) = \mathsf{N}\left(Y(0)e^{-\int_0^t \beta(u)}du, 2\left(1-e^{-\int_0^t \beta(u)}\right)\right)$$

Denoising Diffusion Probabilistic Model (Variance Preserving)

- Explicit decay of the dependency on $P(Y)$ and control on the variance.
- Better numerical results.

- Scores $\nabla_Y \log p(Y,t)$ estimated using the denoising trick as $Y(t)|Y(0)$ is explicit.
- Choice of $\beta(t)$ has a numerical impact.

Numerical Diffusion and Simulation

$$Y_T \sim \mathrm{N}(0, \sigma_T^2)$$
$$\to \omega_t \sim \mathrm{N}(0,1) \text{ and } Y_{t-\delta_t} = (1-\alpha_t\delta_t)Y_t + 2\beta_t s(x,t)\delta_t + \sqrt{2\beta_t\delta_t}\omega_t$$
$$\to \widetilde{Y} = Y_0$$

- Reverse indexing with respect to VAE...

Numerical Diffusion and Simulation

- Start with a centered Gaussian approximation of X_T.
- Apply a discretized backward diffusion with the estimated score $s(x,t) \simeq \nabla_Y \log p(Y,t)$
- Use Y_0 as a generated sample.

- Very efficient in practice.
- Better sampling scheme may be possible.

A Possible Shortcut ?

Forward (SDE): $dY(t) = \alpha(t)Y(t)dt + \sqrt{2\beta(t)}dB_t$

Backward (ODE): $dY(t) = (-2\beta(t)\nabla_Y \log P(Y,t) - \alpha(t)Y(t))\,\overline{dt}$

Deterministic Reverse Equation

- If $Y(T)$ is initialized with the law resulting from the forward distribution, the marginal of the reverse diffusion are the right ones.
- No claim on the trajectories... but irrelevant in the generative setting.
- Much faster numerical scheme... but less stable.

- Stability results on the score estimation error and the numerical scheme exist for both the stochastic and deterministic case.

Connection between Diffusion and VAE

$$Y \sim P \underset{P(Y|Y_1)}{\overset{R(Y_1|Y)}{\rightleftharpoons}} Y_1 \underset{P(Y_1|Y_2)}{\overset{R(Y_2|Y_1)}{\rightleftharpoons}} Y_2 \dots \underset{P(Y_t|Y_{t+1})}{\overset{R(Y_{t+1}|Y_t)}{\rightleftharpoons}} \dots Y_{T-1} \underset{P(Y_{T-1}|Y_T)}{\overset{R(Y_T|Y_{T-1})}{\rightleftharpoons}} Y_T \sim P_T$$

- Gen. of Y from Y_T using $P(Y_t|Y_{t+1})$ with an encoder/forward diff. $R(Y_{t+1}|Y_t)$.

Variational Auto-Encoder

- P_T is chosen as Gaussian.
- Both generative $P(Y_t|Y_{t+1})$ and *encoder* $R(Y_{t+1}|Y_t)$ have to be learned.

Approximated Diffusion Model

- $R(Y_{t+1}|Y_t)$ is known and P_T is approximately Gaussian.
- Generative $P(Y_t|Y_{t+1})$ has to be learned.
- Same algorithm than with Diffusion but different (more flexible?) heuristic.

- Denoising trick $\simeq$ an ELBO starting from $R(Y_{t+1}|Y_t) = R(Y_{t+1}|Y_t, Y)\dots$

Another Formula for the Score

$$\nabla_Y \log \mathbb{P}(Y|X) = \nabla_Y \log \mathbb{P}(X|Y) - \nabla_Y \log \mathbb{P}(Y)$$

Classifier version of the score

- Classifier: knowledge of $\mathbb{P}(X|Y)$ (reverse problem)
- Bayes formula:
$$\mathbb{P}(Y|X) = \frac{\mathbb{P}(X|Y)\,\mathbb{P}(Y)}{\mathbb{P}(X)}$$
- Consequence:
$$\nabla_Y \log \mathbb{P}(Y|X) = \nabla_Y \log \mathbb{P}(X|Y) + \nabla_Y \log \mathbb{P}(Y)$$
- Leads to
$$\nabla_Y \log \mathbb{P}(Y|X) \to (1-\theta)\nabla_Y \log \mathbb{P}(Y|X) + \theta\left(\nabla_Y \log \mathbb{P}(X|Y) + \nabla_Y \log \mathbb{P}(Y)\right)$$

- **Issue:** Require two more probabilistic models $\mathbb{P}(X|Y)$ and $\mathbb{P}(Y)$ for the same goal!

Guidance

From $\nabla_Y \log \mathbb{P}(Y|X)$ to $\begin{cases} \gamma \nabla_Y \log \mathbb{P}(X|Y) + \nabla_Y \log \mathbb{P}(Y) \text{ (guidance)} \\ \gamma \nabla_Y \log \mathbb{P}(Y|X) + (1-\gamma) \nabla_Y \log \mathbb{P}(Y) \text{ (classifier-free guidance)} \end{cases}$

Guidance

- Replace the score by
$$\theta_{Y|X} \nabla_Y \log \mathbb{P}(Y|X) + \theta_{X|Y} \nabla_Y \log \mathbb{P}(X|Y) + \theta_Y \nabla_Y \log \mathbb{P}(Y)$$
- Amount to sample from
$$\mathbb{P}(Y|X)^{\theta_{Y|X}} \mathbb{P}(X|Y)^{\theta_{X|Y}} \mathbb{P}(Y)^{\theta_Y} / Z(X) = \mathbb{P}(X|Y)^{\theta_{X|Y}+\theta_{Y|X}} \mathbb{P}(Y)^{\theta_Y+\theta_{Y|X}} / Z'(X)$$
- Classical choices given above correspond to sample from
$$\mathbb{P}(X|Y)^{\gamma} \mathbb{P}(Y) / Z(X) = \mathbb{P}(X|Y)^{\gamma} \mathbb{P}(Y) / Z'(X)$$

- Better visual result for images for $\gamma > 1$!
- Raise the question of the target in generative modeling!

Outline

Generative Adversarial Network

$$\omega \sim \widetilde{Q}(\cdot|X) \text{ and } \widetilde{Y} = G(X, \omega)$$

Non density based approach

- Can we optimize G without thinking in term of density (or score)?

$$(X, \overline{Y}, Z) = \begin{cases} (X, Y, 1) & \text{with proba } 1/2 \\ (G(X, \omega), Y, 0) & \text{otherwise} \end{cases}$$

GAN Approach

- Can we guess Z with a discriminator $D(X, \overline{X})$?
- No if G is perfect!

GAN Program

$$\max_G \min_D \mathbb{E}_{X,\overline{Y}}\Big[\ell(D(X,\overline{Y}),Z)\Big]$$
$$= \max_G \min_D \left(\frac{1}{2}\mathbb{E}_{X,Y}[\ell(D(X,Y),1)] + \frac{1}{2}\mathbb{E}_{\omega}[\ell(D(X,G(Y,\omega)),0)]\right)$$

Discrimination

- Similar idea than the *noise* contrastive approach in EBM.
- If ℓ is a convexification of the $\ell^{0/1}$ loss then the optimal classifier is given by
$$D(X,\overline{Y}) = \begin{cases} 1 & \text{if } p(\overline{Y}|X) > \tilde{p}(\overline{Y}|X) \\ 0 & \text{otherwise.} \end{cases}$$
- If ℓ is the log-likelihood
$$\max_G \min_D \mathbb{E}_{X,\overline{Y}}\Big[\ell(D(X,\overline{Y}),Z)\Big] = \max_G \log_2 - \mathbb{E}_X\Big[JKL_{1/2}(p(\cdot|X),\tilde{p}(\cdot|X))\Big]$$

- Direct (approximate) optimization using only samples (with the reparametrization trick).

Extensions to f Divergences

$$D_f(P,Q) = \int f\left(\frac{p(y)}{q(y)}\right) q(y)$$
$$= sup_T \mathbb{E}_{Y\sim P}[T(Y)] - \mathbb{E}_{G\sim Q}[f^\star(T(G))]$$

f-GAN

- Optimization of
$$\min_G \sup_T \left(\mathbb{E}_{X,Y}[T(Y)] - \mathbb{E}_{\omega,X}[f^\star(T(G(X,\omega)))]\right)$$
- Direct (approximate) optimization using only samples (with the reparametrization trick).

- Direct extension of the previous scheme.
- T is not a discriminator, but there is an explicit link when $f(u) = \log(u)$.

Wasserstein GAN

$$W(P,Q) = \inf_{\xi \in \pi(P,Q)} \mathbb{E}_{(p,q)\sim\xi}[\|p-q\|]$$
$$= \frac{1}{K} sup_{\|f\|_L \leq K} \mathbb{E}_{Y\sim P}[f(Y)] - \mathbb{E}_{G\sim Q}[f(G))]$$

Wasserstein GAN

- Optimization of
$$\min_G \sup_{\|f\|_L \leq 1} \mathbb{E}_{X,Y}[f(Y)] - \mathbb{E}_{\omega,X}[f(G(\omega,X))]$$
- Direct (approximate) optimization using only samples (with the reparametrization trick).

- More stability but hard to optimize on all the 1-Lipschitz functions.

Outline

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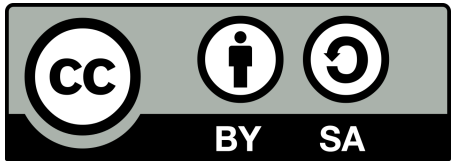

Contributors

- Main contributor: E. Le Pennec
- Contributors: S. Boucheron, A. Dieuleveut, A.K. Fermin, S. Gadat, S. Gaiffas, A. Guilloux, Ch. Keribin, E. Matzner, M. Sangnier, E. Scornet.