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AUTO-ASSOCIATIVE MODELS AND GENERALIZED PRINCIPAL COMPONENT ANALYSIS

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Outline

1. Principal Component Analysis, 2 points of view,
2. Generalized PCA, theoretical aspects,
3. Implementation aspects,
4. Illustration on simulated datasets,
5. Illustration on real datasets.

1. Principal Component Analysis

- **Background:** Multidimensional data analysis (n observations in a p - dimensional space)
- **Goal:** Dimension reduction.
 - Data visualization (dimension less than 3),
 - To find which variables are important,
 - Compression.
- **Method:** Projection on low d - dimensional linear subspaces.

PCA: Geometrical interpretation

Problem

- Let X be a centered random vector in \mathbb{R}^p .
- Estimate the d -dimensional linear subspace $d \in \{0, \dots, p\}$ minimizing the mean distance to X .
- Minimize with respect to a^1, \dots, a^d (orthonormal):

$$\mathbb{E} \left[\left\| X - \sum_{k=1}^d \langle X, a^k \rangle a^k \right\|^2 \right].$$

Explicit solution

- a^1, \dots, a^d are the eigenvectors associated to the d largest eigenvalues of $\mathbb{E}[X^t X]$, the covariance matrix of X .
- The a^k 's are called principal axes, the $Y^k = \langle X, a^k \rangle$ the principal variables.
- The associated residual is defined by

$$R^d = X - \sum_{k=1}^d \langle X, a^k \rangle a^k,$$

and it can be shown that $\|R^d\| \leq \|R^{d-1}\|$.

PCA: Projection Pursuit interpretation

Equivalent problem

- Estimate the d - dimensional linear subspace $d \in \{0, \dots, p\}$ maximizing the projected variance.
- Maximize iteratively with respect to a^1, \dots, a^d (orthonormal):

$$\text{Var} [\langle X, a^1 \rangle], \dots, \text{Var} [\langle X, a^d \rangle].$$

Algorithm

- For $j = 0$, let $R^0 = X$.
- For $j = 1, \dots, d$:
 - [A] Estimation of a projection axis.
Determine $a^j = \arg \max_{x \in \mathbb{R}^p} \mathbb{E} \left[\langle x, R^{j-1} \rangle^2 \right]$ such that $\|a^j\| = 1$ and $\langle a^j, a^k \rangle = 0, 1 \leq k < j$.
 - [P] Projection.
Compute the principal variable $Y^j = \langle a^j, R^{j-1} \rangle$.
 - [R] Linear regression.
Determine $b^j = \arg \min_{x \in \mathbb{R}^p} \mathbb{E} \left[\|R^{j-1} - Y^j x\|^2 \right]$ such that $\langle b^j, a^j \rangle = 1$ and $\langle b^j, a^k \rangle = 0, 1 \leq k < j$. The solution is $b^j = a^j$, and let the regression function be $s^j(t) = ta^j$.
 - [U] Residual update.
Compute $R^j = R^{j-1} - s^j(Y^j)$.

Algorithm output. After d iterations, we have the following expansion:

$$X = \sum_{k=1}^d s^k(Y^k) + R^d, \quad (1)$$

with $s^k(t) = ta^k$ and $Y^k = \langle a^k, X \rangle$, or equivalently

$$X = \sum_{k=1}^d \langle a^k, X \rangle a^k + R^d.$$

This equation can be rewritten as

$$F(X) = R^d \quad (2)$$

where we have defined

$$F(x) = x - \sum_{k=1}^d \langle a^k, x \rangle a^k.$$

The equation $F(x) = 0$ defines a d - dimensional linear subspace, spanned by a^1, \dots, a^d . Equation (2) defines a d - dimensional linear auto-associative model for X .

Goals of a generalized PCA

1. To keep an expansion similar to (2):

$$F(X) = R^d,$$

but with a non necessarily linear function F , such that the equation $F(x) = 0$ could model more general subspaces.

2. To keep an expansion “principal variables + residual” similar to (1):

$$X = \sum_{k=1}^d s^k(Y^k) + R^d,$$

but with non necessarily linear functions s^k .

3. To benefit from the “nice” theoretical properties of PCA.
4. To keep a simple iterative algorithm.

2. Generalized PCA, theoretical aspects

We adopt the Projection Pursuit point of view. The steps [A] and [R] are generalized:

[A] Estimation of a projection axis.

Introduction of an index I which measures the quality of the projection axis. For instance:

- Dispersion,
- Deviation from normality,
- Clusters detection,
- Outliers detection,...

[R] Regression.

Estimation of the regression function from \mathbb{R} to \mathbb{R}^p in a given set:

- Linear functions,
- Splines, kernels,...

New algorithm.

- For $j = 0$, let $R^0 = X$.
- For $j = 1, \dots, d$:
 - [A] Estimation of a projection axis.
Determine $a^j = \arg \max_{x \in \mathbb{R}^p} I(\langle x, R^{j-1} \rangle)$ such that $\|a^j\| = 1$ and $\langle a^j, a^k \rangle = 0$, $1 \leq k < j$.
 - [P] Projection.
Compute the principal variable $Y^j = \langle a^j, R^{j-1} \rangle$.
 - [R] Regression.
Determine $s^j = \arg \min_{s \in \mathcal{S}(\mathbb{R}, \mathbb{R}^p)} \mathbb{E} \left[\|R^{j-1} - s(Y^j)\|^2 \right]$ such that $P_{a^j} \circ s^j = \text{Id}_{\mathbb{R}}$ and $P_{a^k} \circ s^j = 0$, $1 \leq k < j$.
 - [U] Residual update
Compute $R^j = R^{j-1} - s^j(Y^j)$.

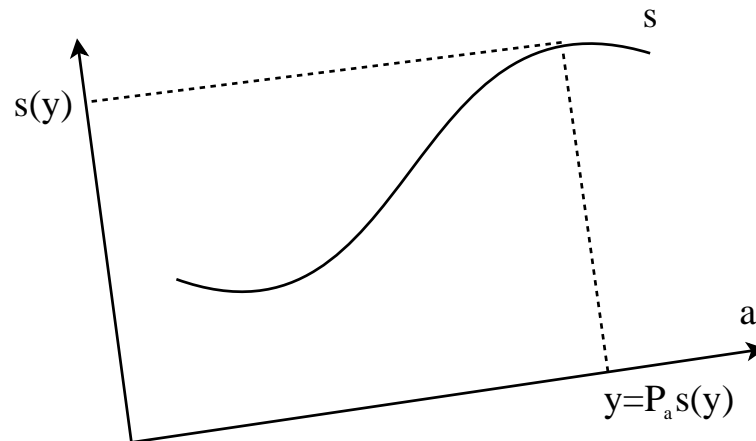
Remark: At the end of iteration j , the residual is given by

$$\begin{aligned}
 R^j &= R^{j-1} - s^j (Y^j) \\
 &= R^{j-1} - s^j (\langle a^j, R^{j-1} \rangle) \\
 &= R^{j-1} - s^j \circ P_{a^j} (R^{j-1}) \\
 &= (\text{Id}_{\mathbb{R}^p} - s^j \circ P_{a^j}) (R^{j-1}) \\
 &= (\text{Id}_{\mathbb{R}^p} - s^j \circ P_{a^j}) \circ (\text{Id}_{\mathbb{R}^p} - s^{j-1} \circ P_{a^{j-1}}) (R^{j-2}) \\
 &= \dots \\
 &= (\text{Id}_{\mathbb{R}^p} - s^j \circ P_{a^j}) \circ \dots \circ (\text{Id}_{\mathbb{R}^p} - s^1 \circ P_{a^1}) (R^0) \\
 &= (\text{Id}_{\mathbb{R}^p} - s^j \circ P_{a^j}) \circ \dots \circ (\text{Id}_{\mathbb{R}^p} - s^1 \circ P_{a^1}) (X).
 \end{aligned}$$

Auto-associative composite model.

Remark: The constraint $P_{a^j} \circ s^j = \text{Id}_{\mathbb{R}}$.

- Natural constraint.



- Important consequence: At the end of iteration j , the residual is given by $R^j = (\text{Id}_{\mathbb{R}^p} - s^j \circ P_{a^j}) (R^{j-1})$, and thus is projection on a^j is

$$\begin{aligned} P_{a^j} R^j &= (P_{a^j} - P_{a^j} \circ s^j \circ P_{a^j}) (R^{j-1}) \\ &= (P_{a^j} - P_{a^j}) (R^{j-1}) \\ &= 0. \end{aligned}$$

Thus, iteration $(j + 1)$ can be performed on the linear subspace orthogonal to (a^1, \dots, a^j) , which is of dimension $(p - j)$.

Goal 1. After d iterations:

- One always has an auto-associative model

$$F(X) = R^d,$$

with

$$F = (\text{Id}_{\mathbb{R}^p} - s^d \circ P_{a^d}) \circ \dots \circ (\text{Id}_{\mathbb{R}^p} - s^1 \circ P_{a^1}) = \prod_{k=d}^1 (\text{Id}_{\mathbb{R}^p} - s^k \circ P_{a^k}),$$

and $P_{a^j}(x) = \langle a^j, x \rangle$.

- The equation $F(x) = 0$ defines a d - dimensional manifold.

Goal 2. After d iterations:

- One always has the expansion “principal variables + residual” similar to (1):

$$X = \sum_{k=1}^d s^k(Y^k) + R^d,$$

and the functions s^k are non necessarily linear.

- For $d = p$, the expansion is exact: $R^p = 0$.
- We can still define principal axes a^k and principal variables Y^k .
- The residuals are centered: $\mathbb{E}[R^k] = 0, k = 0, \dots, d$.

Goal 3. After d iterations, we have:

- Some orthogonality properties

$$\langle a^k, a^j \rangle = 0, \quad 1 \leq k < j \leq d,$$

$$\langle a^k, R^j \rangle = 0, \quad 1 \leq k \leq j \leq d,$$

$$\langle a^k, s^j(Y^j) \rangle = 0, \quad 1 \leq k < j \leq d.$$

- Since the norm of the residuals is decreasing, we can define, similarly to the PCA case, the information ratio represented by the d -dimensional model as

$$Q_d = 1 - \mathbb{E} \left[\|R^d\|^2 \right] / \text{Var} \left[\|X\|^2 \right].$$

One can show that $Q_0 = 0$, $Q_p = 1$ and (Q_d) is increasing.

Remark. Except in particular cases, the non-correlation of the principal variables is lost:

$$\mathbb{E} [Y^k Y^j] \neq 0, \quad 1 \leq k < j \leq d.$$

Goal 4.

- We still have an iterative algorithm. It converges at most in p steps.
- Its complexity depends on the two steps [A] et [R].

[A] Estimation of a projection axis.

Determine $a^j = \arg \max_{x \in \mathbb{R}^p} I(\langle x, R^{j-1} \rangle)$ such that $\|a^j\| = 1$ and $\langle a^j, a^k \rangle = 0$, $1 \leq k < j$.

[R] Regression.

Determine $s^j = \arg \min_{s \in \mathcal{S}(\mathbb{R}, \mathbb{R}^p)} \mathbb{E} \left[\|R^{j-1} - s(Y^j)\|^2 \right]$ such that $P_{a^j} \circ s^j = \text{Id}_{\mathbb{R}}$ and $P_{a^k} \circ s^j = 0$, $1 \leq k < j$.

- Note that the above theoretical properties do not depend on these steps.

3. Implementation aspects, step [A]

- **Contiguity index.** Measure of the neighborhood preservation. Points which are neighbor in \mathbb{R}^p should stay neighbor on the axis.

$$I(\langle x, R^{j-1} \rangle) = \frac{\sum_{i=1}^n \langle x, R_i^{j-1} \rangle^2}{\sum_{k=1}^n \sum_{\ell=1}^n m_{k\ell} \langle x, R_k^{j-1} - R_\ell^{j-1} \rangle^2},$$

where $M = (m_{k\ell})$ is the contiguity matrix defined by $m_{k\ell} = 1$ if R_ℓ^{j-1} is the closest neighbor of R_k^{j-1} , $m_{k\ell} = 0$ otherwise.

- **Optimization.** Explicit solution.

[A] a^j is the eigenvector associated to the largest eigenvalue of $V_j^* V_j^{-1}$, where

$$V_j = \sum_{k=1}^n {}^t R_k^{j-1} R_k^{j-1}, \quad V_j^* = \sum_{k=1}^n \sum_{\ell=1}^n m_{k\ell} {}^t (R_k^{j-1} - R_\ell^{j-1}) (R_k^{j-1} - R_\ell^{j-1})$$

are proportional to the covariance and local covariance matrices of R^{j-1} .

Implementation aspects, step [R]

- **Set of L^2 functions.** The regression step reduces to estimating the conditional expectation:

$$[R] \quad s^j(Y_j) = \mathbb{E} [R^{j-1} | Y_j].$$

- **Estimation of the conditional expectation.**

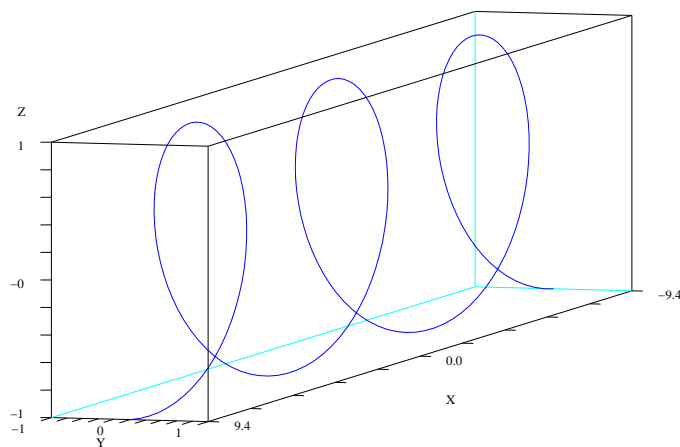
- Classical problem since the constraints $P_{a^j} \circ s^j = \text{Id}$ and $P_{a^k} \circ s^j = \text{Id}$, $1 \leq k < j$ are easily taken into account in the a^k 's basis. Step [R] reduces to $(p - j)$ independent regressions from \mathbb{R} to \mathbb{R} .
- Numerous estimates are available: splines, local polynomials, kernel estimates, ...
- For instance, for the coordinate $k \in \{j + 1, \dots, p\}$, the kernel estimate of $s^j(u)$ can be written as

$$\tilde{s}_k^j(u) = \sum_{i=1}^n \tilde{R}_{i,k}^{j-1} K_h(u - Y_i^j) \bigg/ \sum_{i=1}^n K_h(u - Y_i^j),$$

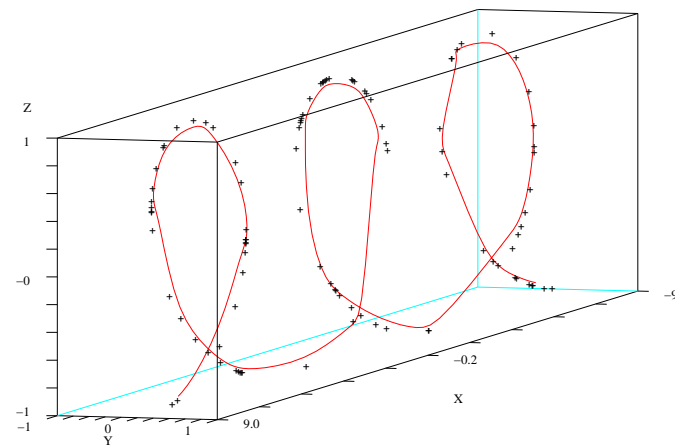
where h is a smoothing parameter (the bandwidth).

4. First illustration on a simulated dataset

- $n = 100$ points in \mathbb{R}^3 randomly chosen on the curve $x \rightarrow (x, \sin x, \cos x)$.
- One iteration $h = 0.3 \rightarrow Q_1 = 99.97\%$.



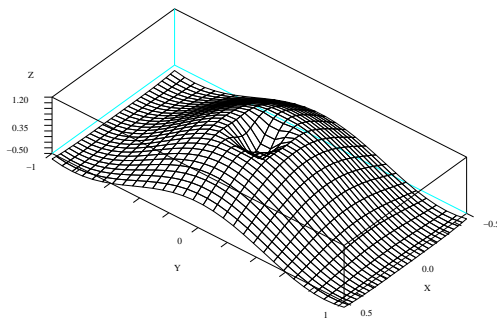
Theoretical curve



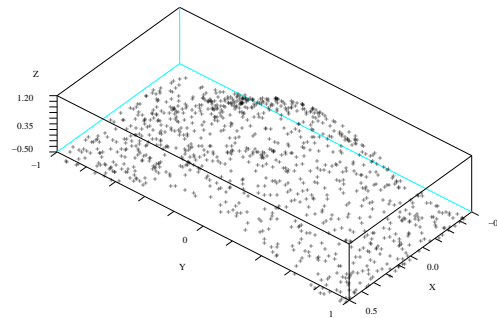
Estimated 1– dimensional manifold

Second illustration on a simulated dataset

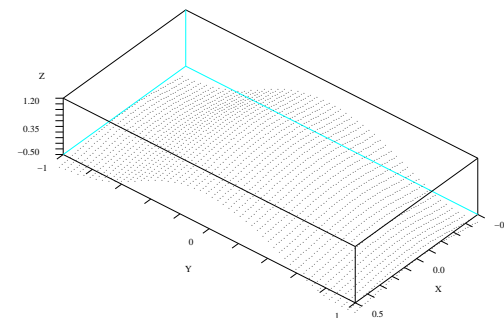
- $n = 1000$ points in \mathbb{R}^3 randomly chosen on the surface
 $(x, y) \rightarrow (x, y, \cos(\pi\sqrt{x^2 + y^2})(1 - \exp\{-64(x^2 + y^2)\}))$.
- Two iterations: $Q_1 = 84.1\%$ et $Q_2 = 97.6\%$.



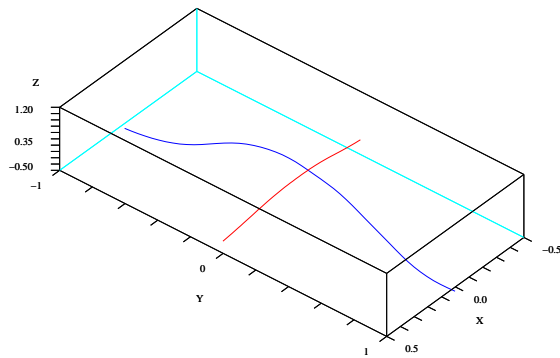
Theoretical surface



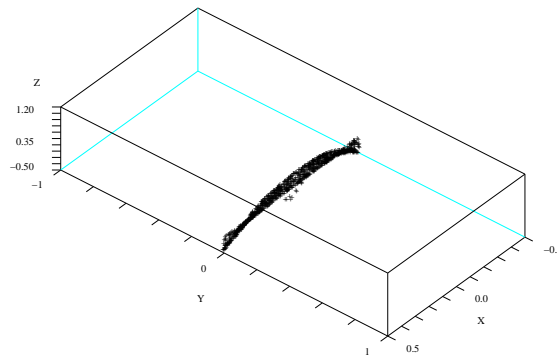
Simulated points



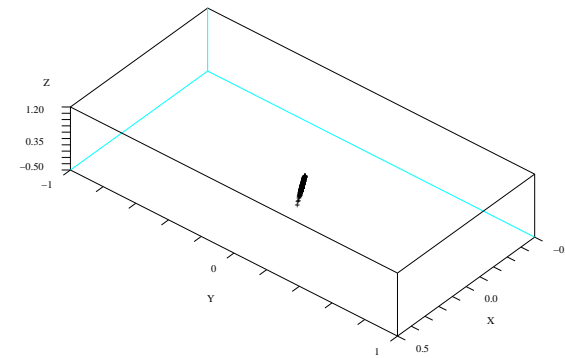
Estimated 2– dimensional manifold



s^1 (blue) and s^2 (red)



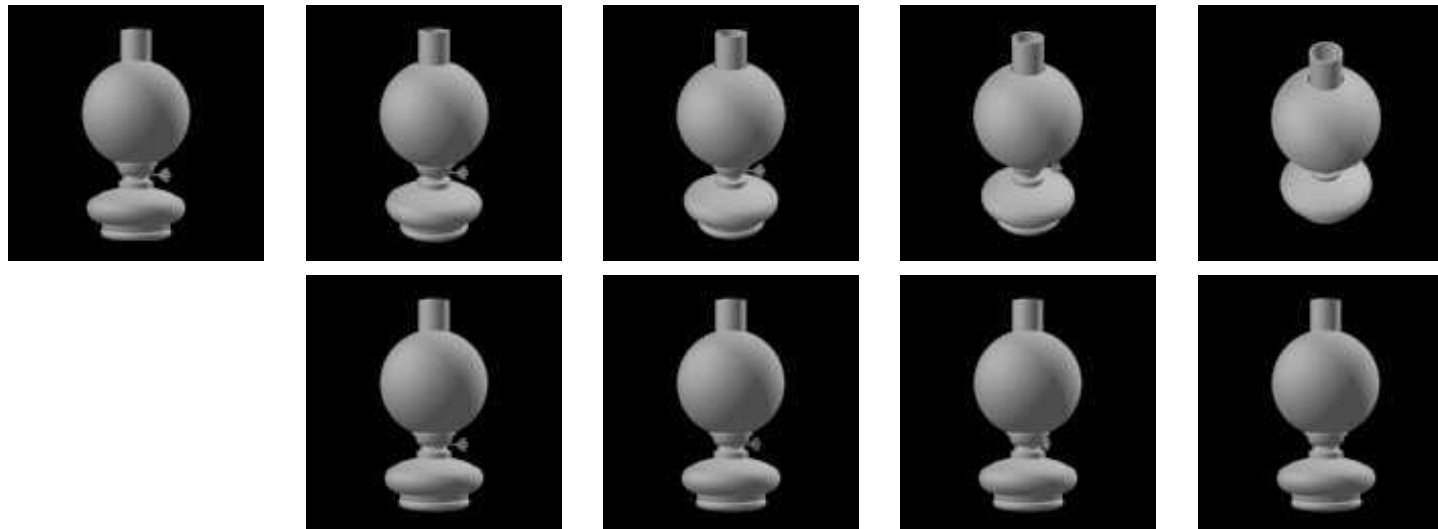
Residuals R_i^1



Residuals R_i^2

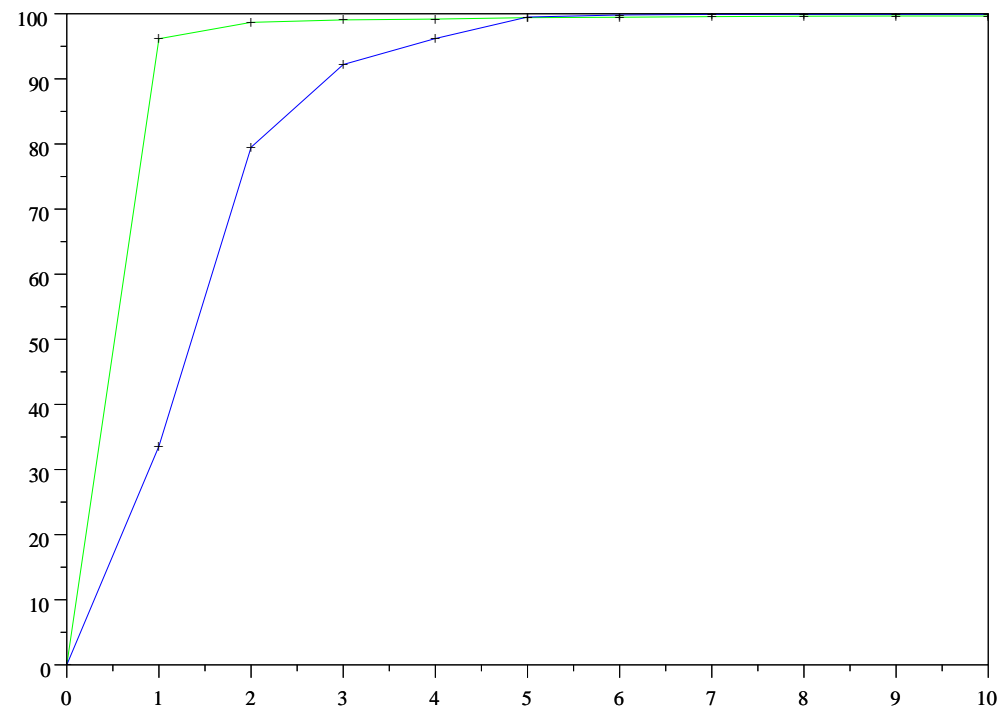
5. First illustration on a real dataset

- Set of $n = 45$ images of size 256×256 .

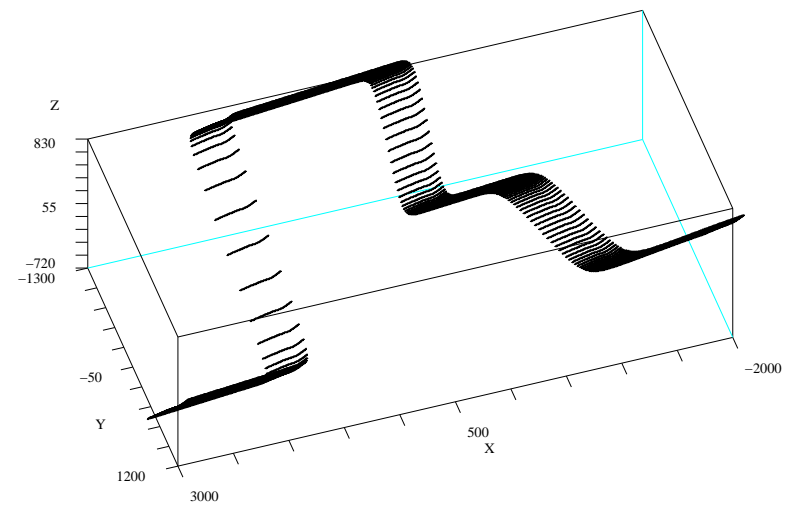
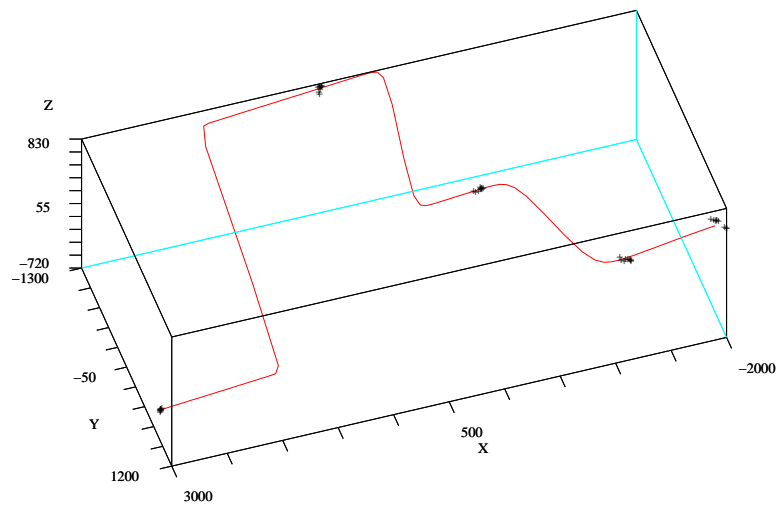


- Interpretation : $n = 45$ points in dimension $p = 256^2$.
- Rotation : $n = 45$ points in dimension $p = 44$.

- Information ratio Q_d as a function of d (blue: classical PCA, green: generalized PCA).

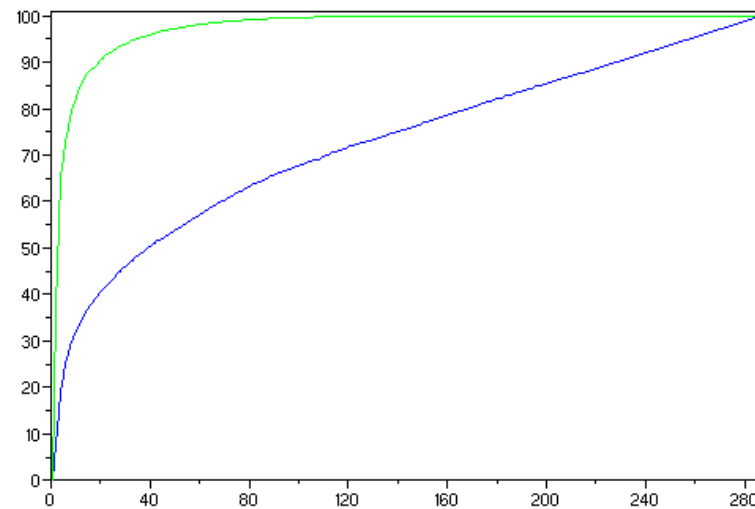


- Projection on the 3 first PCA axes of the estimated manifolds (dimension 1 & dimension 2).

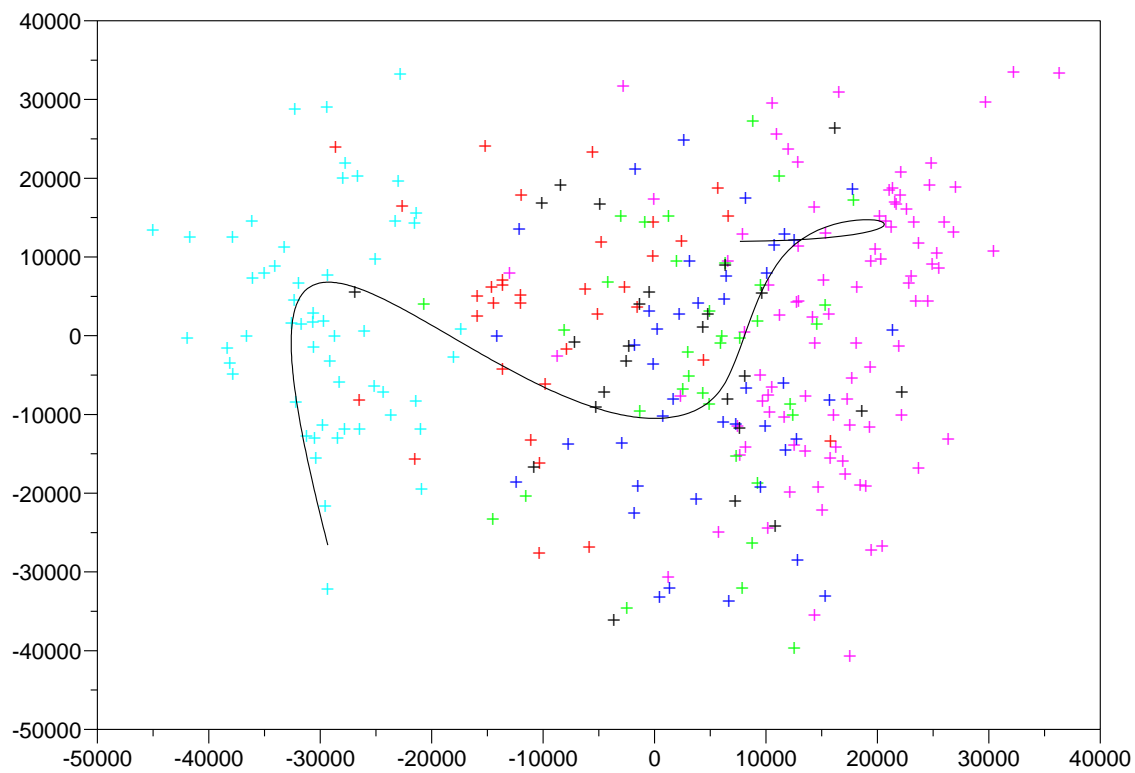


Second illustration on a real dataset

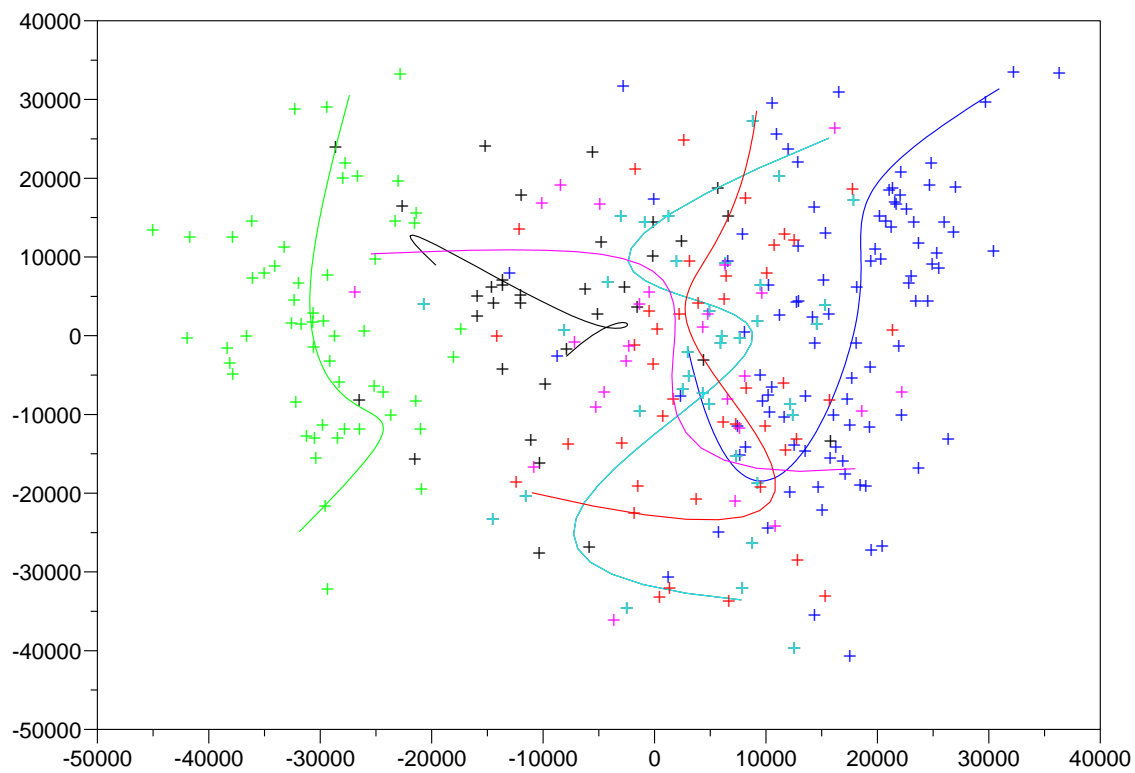
- Dataset I, five types of breast cancer.
- Set of $n = 286$ samples in dimension $p = 17816$.
- Rotation : $n = 286$ points in dimension $p = 285$.
- Forgetting the labels, information ratio Q_d as a function of d (blue: classical PCA, green: generalized PCA).



Estimated 1– dimensional manifold projected on the principal plane.



Estimated 1– dimensional manifolds projected on the principal plane, for each type of cancer.



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