CSCE 689: Special Topics in Modern Algorithms for Data Science

Lecture 8

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Dimensionality Reduction

Many images from:

Cameron Musco's

COMPSCI 514: Algorithms for Data Science

Last Time: Low Distortion Embedding

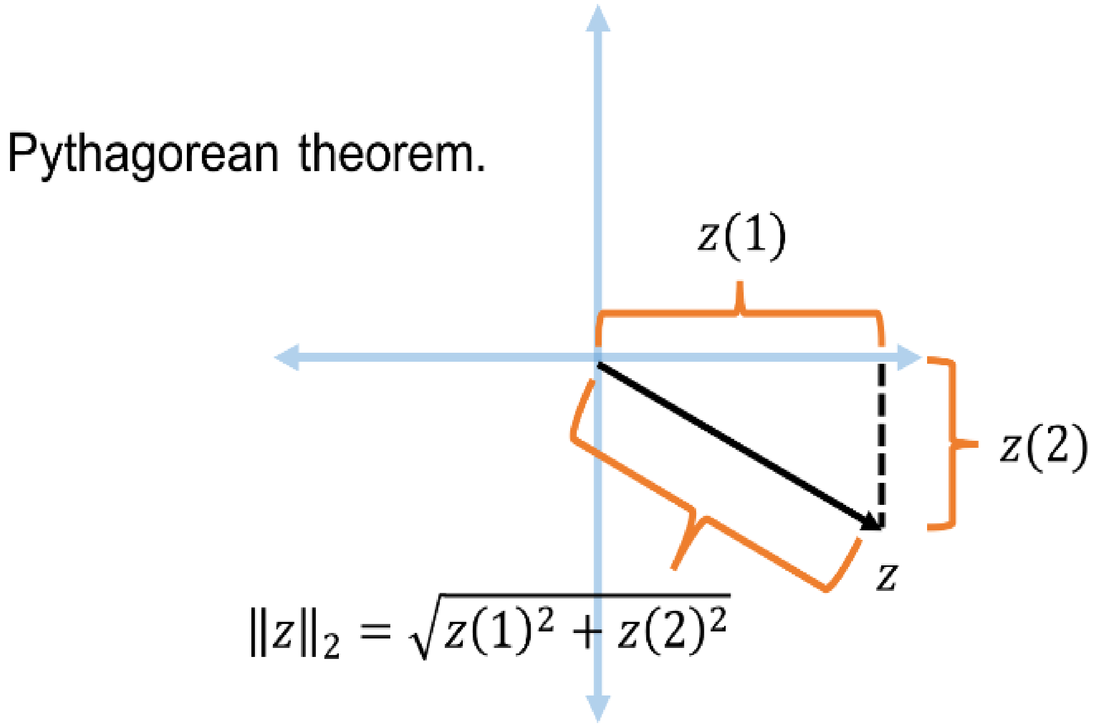
- Given $x_1, \ldots, x_n \in R^d$, a distance function D, and an accuracy parameter $\varepsilon \in [0,1)$, a low-distortion embedding of $x_1, \ldots, x_n$ is a set of points $y_1, \ldots, y_n$, and a distance function D' such that for all $i, j \in [n]$

$$(1-\varepsilon)D(x_i, x_j) \leq D'(y_i, y_j) \leq (1+\varepsilon)D(x_i, x_j)$$

Last Time: Euclidean Space

- For $z \in R^d$, the ℓ_2 norm of z is denoted by $\|z\|_2$ and defined as:

$$\|z\|_2 = \sqrt{z_1^2 + z_2^2 + \cdots + z_d^2}$$

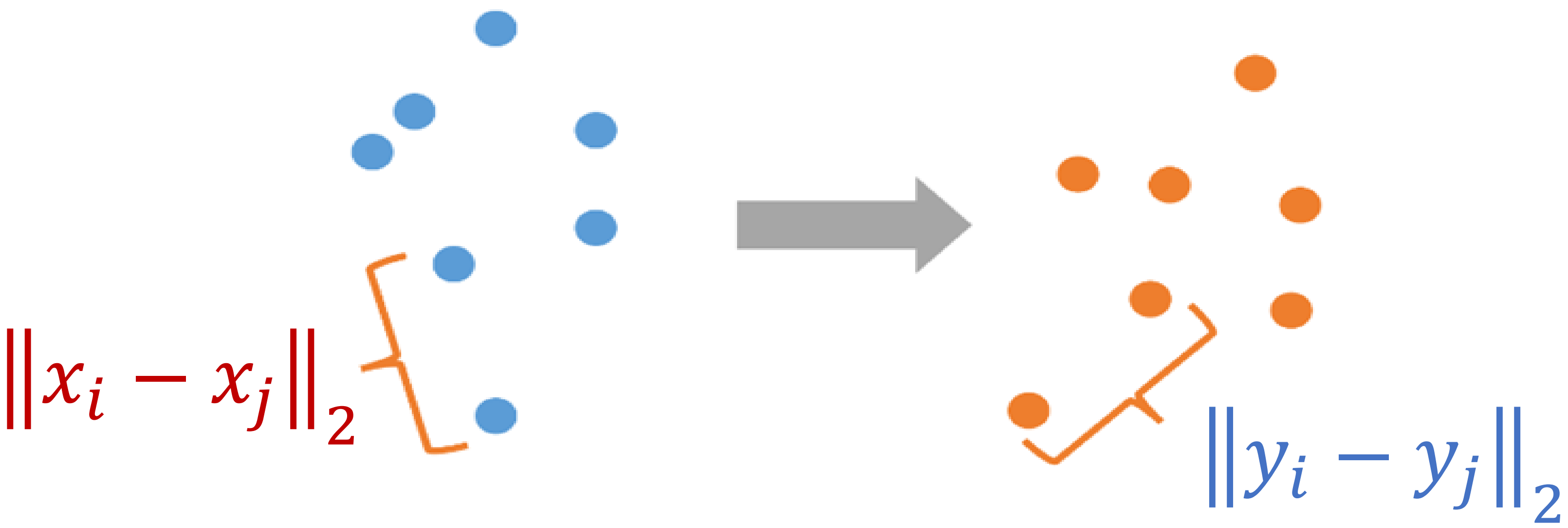


- For $x, y \in R^d$, the distance function D is denoted by $\|\cdot\|_2$ and defined as $\|x - y\|_2$

Last Time: Low Distortion Embedding for Euclidean Space

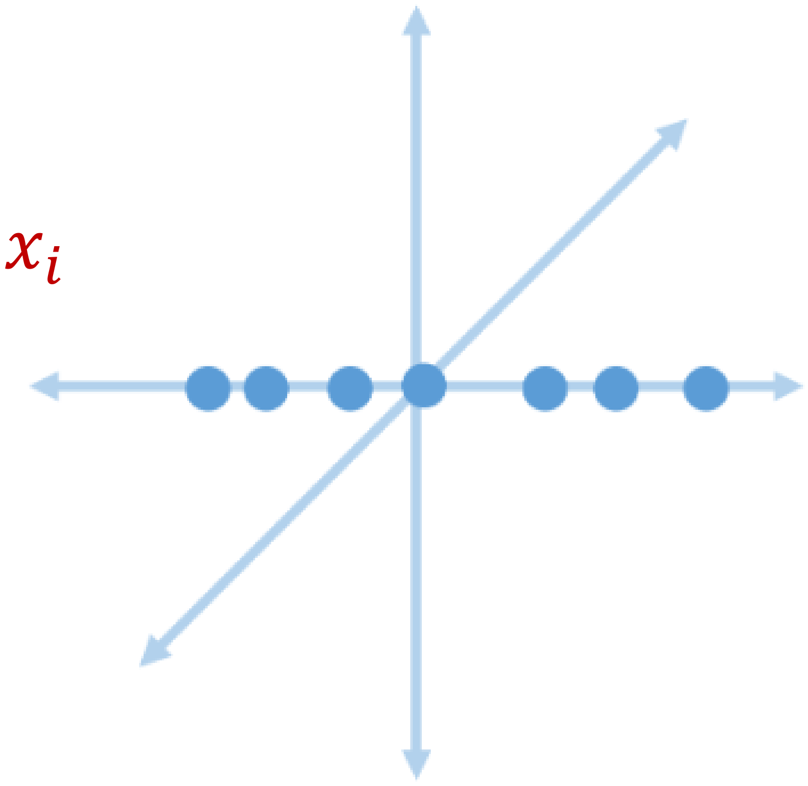
- Given $x_1, \ldots, x_n \in R^d$ and an accuracy parameter $\varepsilon \in [0,1)$, a low-distortion embedding of $x_1, \ldots, x_n$ is a set of points $y_1, \ldots, y_n$ such that for all $i, j \in [n]$

$$(1-\varepsilon)\left\|x_i - x_j\right\|_2 \leq \left\|y_i - y_j\right\|_2 \leq (1+\varepsilon)\left\|x_i - x_j\right\|_2$$



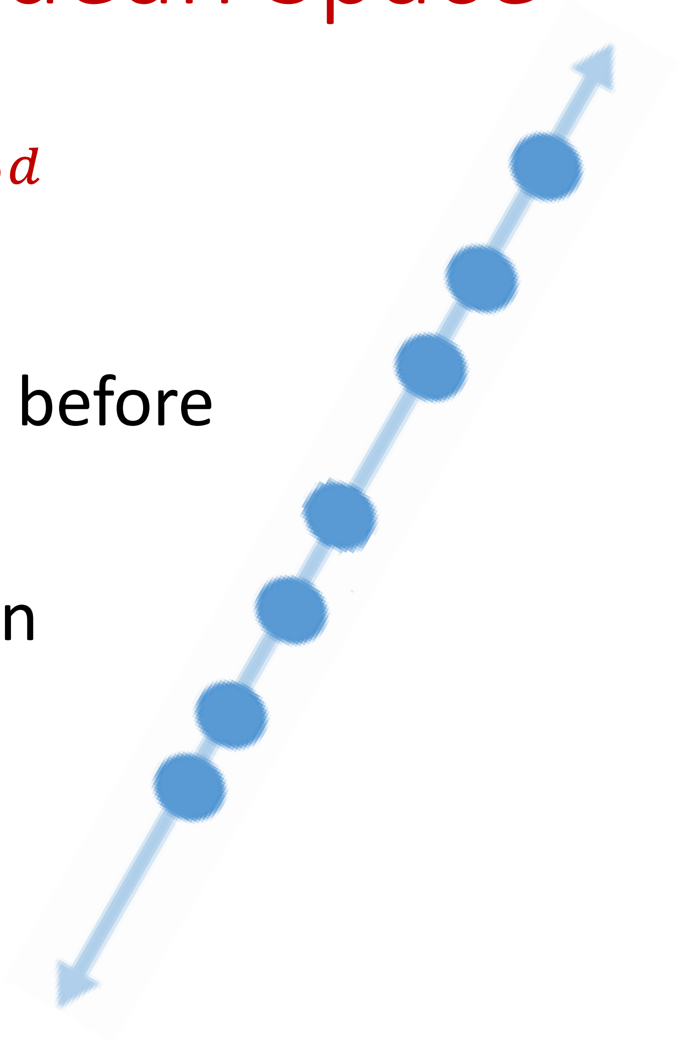
Examples: Embeddings for Euclidean Space

- Suppose $x_1, \ldots, x_n \in R^d$ all lie on the 1st - axis
- Take $m = 1$ and y_i to be the first coordinate of x_i
- Then $\|y_i - y_j\|_2 = \|x_i - x_j\|_2$ for all $i, j \in [n]$
- Embedding has no distortion



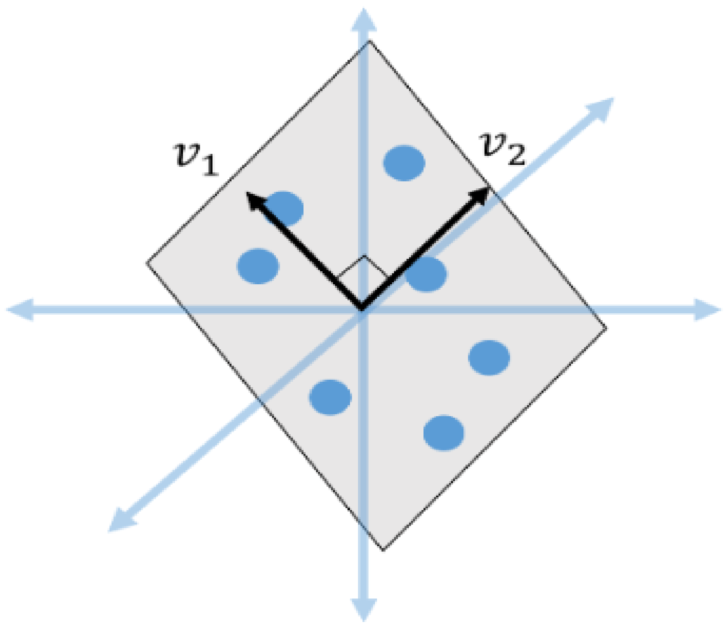
Examples: Embeddings for Euclidean Space

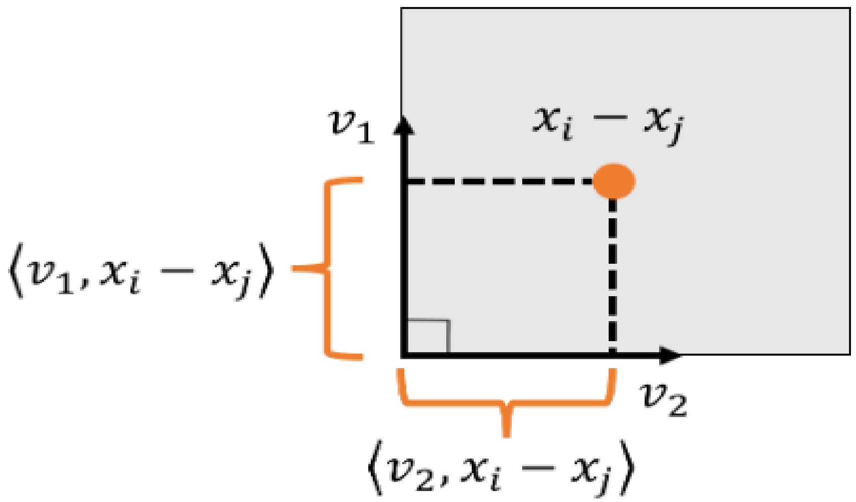
- Suppose $x_1, \ldots, x_n \in R^d$ all lie on some line in R^d
- Rotate to line to be the 1^{st} - axis and proceed as before
- Require $m = 1$ for embedding with no distortion



Examples: Embeddings for Euclidean Space

- Suppose $x_1, \ldots, x_n \in R^d$ lie in some k-dimensional subspace V of R^d





- Rotate V to coincide with the k - axes of R^d and set $m = k$

Embeddings for Euclidean Space

- Given $x_1, \ldots, x_n \in R^d$ that lie in *general position*, does there exist an embedding with no distortion?

Embeddings for Euclidean Space

- Given $x_1, \dots, x_n \in R^d$ that lie in *general position*, does there exist an embedding with no distortion? NO!

- Given $x_1, \dots, x_n \in R^d$ that lie in *general position*, does there exist an embedding with ε distortion?

Embeddings for Euclidean Space

- Given $x_1, \ldots, x_n \in R^d$ that lie in *general position*, does there exist an embedding with no distortion? NO!

- Given $x_1, \ldots, x_n \in R^d$ that lie in *general position*, does there exist an embedding with ε distortion? YES!

- Johnson-Lindenstrauss Lemma

Johnson-Lindenstrauss Lemma

- Johnson-Lindenstrauss Lemma: Given $x_1, \dots, x_n \in R^d$ and an accuracy parameter $\varepsilon \in [0,1)$, there exists a linear map $\Pi: R^d \to R^m$ with $m = O\left(\frac{\log n}{\varepsilon^2}\right)$ so that if $y_i = \Pi x_i$, then for all $i, j \in [n]$:

$$(1-\varepsilon)\|x_i - x_j\|_2 \leq \|y_i - y_j\|_2 \leq (1+\varepsilon)\|x_i - x_j\|_2$$

Johnson-Lindenstrauss Lemma

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- For $d = 10^{12}$, $n = 10^5$, and $\varepsilon = 0.5,$ only requires $m \approx 6600$

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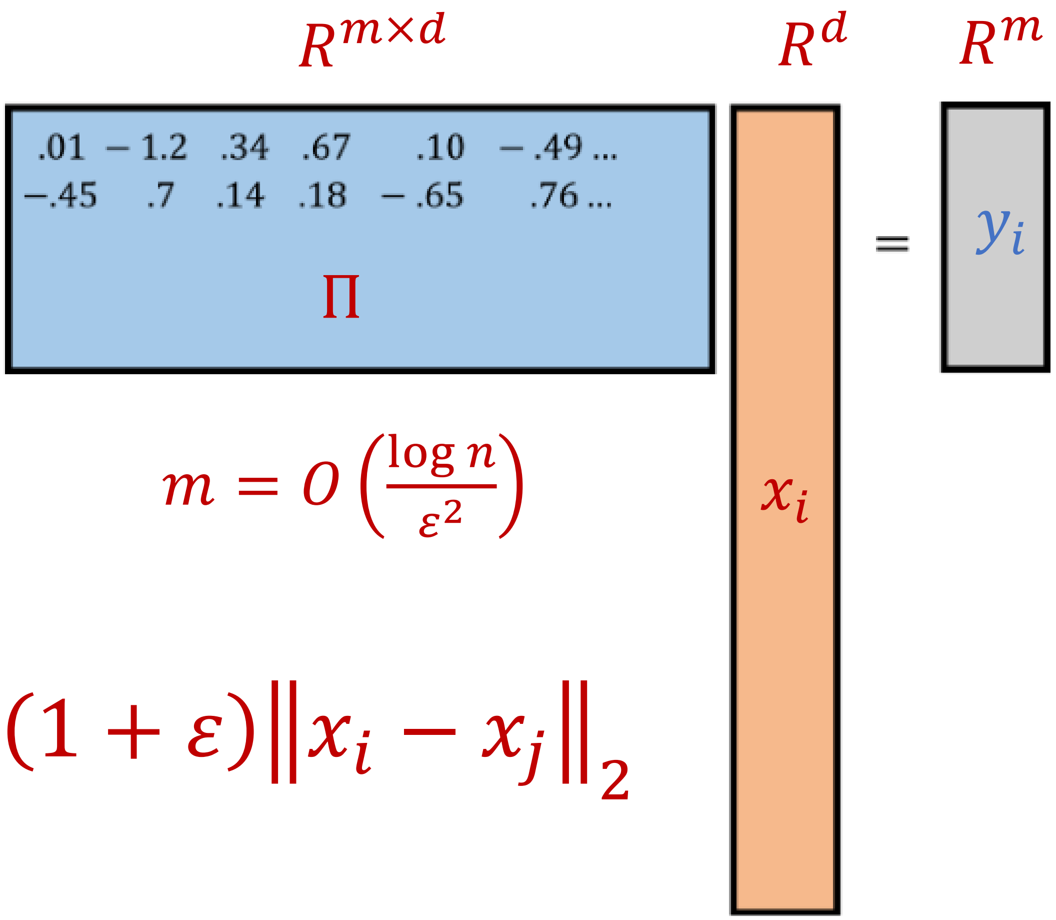
$$(1-\varepsilon)\left\|x_i - x_j\right\|_2 \leq \left\|y_i - y_j\right\|_2 \leq (1+\varepsilon)\left\|x_i - x_j\right\|_2$$

- Moreover, if each entry of Π is drawn from $\frac{1}{\sqrt{m}} N(0,1)$, then Π satisfies the guarantee with high probability

Johnson-Lindenstrauss Lemma

- Given $x_1, \ldots, x_n \in R^d$ and $\Pi \in R^{m \times d}$ with $m = O\left(\frac{\log n}{\varepsilon^2}\right)$ and each entry drawn from $\frac{1}{\sqrt{m}} N(0,1)$ and setting $y_i = \Pi x_i$, then with high probability, for all $i, j \in [n]$:



$$(1-\varepsilon)\|x_i - x_j\|_2 \le \|y_i - y_j\|_2 \le (1+\varepsilon)\|x_i - x_j\|_2$$

- Π is called a random projection

Johnson-Lindenstrauss Lemma

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$$(1-\varepsilon)\left\|x_i - x_j\right\|_2 \leq \left\|y_i - y_j\right\|_2 \leq (1+\varepsilon)\left\|x_i - x_j\right\|_2$$

- “Applying a simple random linear transformation to a set of points approximately preserves all pairwise distances”

Johnson-Lindenstrauss Lemma

- Distributional Johnson-Lindenstrauss Lemma: Given $\Pi \in R^{m \times d}$ with $m = O\left(\frac{\log 1/\delta}{\varepsilon^2}\right)$ and each entry drawn from $\frac{1}{\sqrt{m}} N(0,1)$, then for any $x \in R^d$ and setting $y = \Pi x$, then with probability at least $1 - \delta$

$$(1 - \varepsilon)\|x\|_2 \le \|y\|_2 \le (1 + \varepsilon)\|x\|_2$$

Johnson-Lindenstrauss Lemma

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$$(1-\varepsilon)\left\|x_i - x_j\right\|_2 \leq \left\|y_i - y_j\right\|_2 \leq (1+\varepsilon)\left\|x_i - x_j\right\|_2$$

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Johnson-Lindenstrauss Lemma

- JL says that the random projection Π preserves all pairwise distances of n points $x_1, \ldots, x_n \in R^d$
- Distributional JL shows that the random projection Π preserves the norm of any $x \in R^d$
- Take $x_1, \ldots, x_n \in R^d$ and define $z_{i,j} = x_i - x_j \in R^d$ for all $i, j \in [n]$
- $\binom{n}{2}$ total vectors

Johnson-Lindenstrauss Lemma

- Take $x_1, \dots, x_n \in R^d$ and define $z_{i,j} = x_i - x_j \in R^d$ for all $i, j \in [n]$
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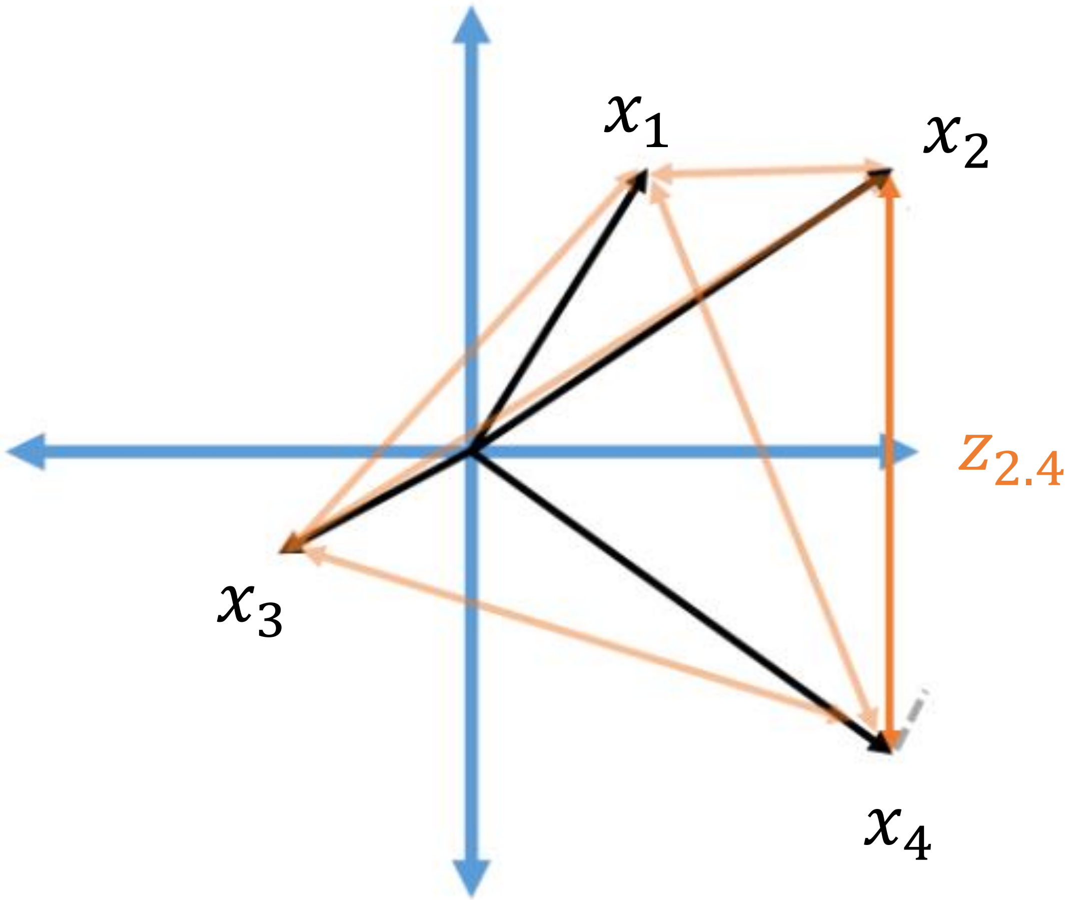

Johnson-Lindenstrauss Lemma

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$$(1-\varepsilon)\|x\|_2 \le \|y\|_2 \le (1+\varepsilon)\|x\|_2$$

- What happens when we set $\delta = \frac{1}{n^3}$?

Johnson-Lindenstrauss Lemma

- Distributional Johnson-Lindenstrauss Lemma: Given $\Pi \in R^{m\times d}$ with $m = O\left(\frac{\log 1/\delta}{\varepsilon^2}\right)$ and each entry drawn from $\frac{1}{\sqrt{m}}N(0,1)$, then for any $x \in R^d$ and setting $y = \Pi x$, then with probability at least $1-\delta$

$$(1-\varepsilon)\|x\|_2 \leq \|y\|_2 \leq (1+\varepsilon)\|x\|_2$$

- What happens when we set $\delta = \frac{1}{n^3}$?
- Union bound

Johnson-Lindenstrauss Lemma

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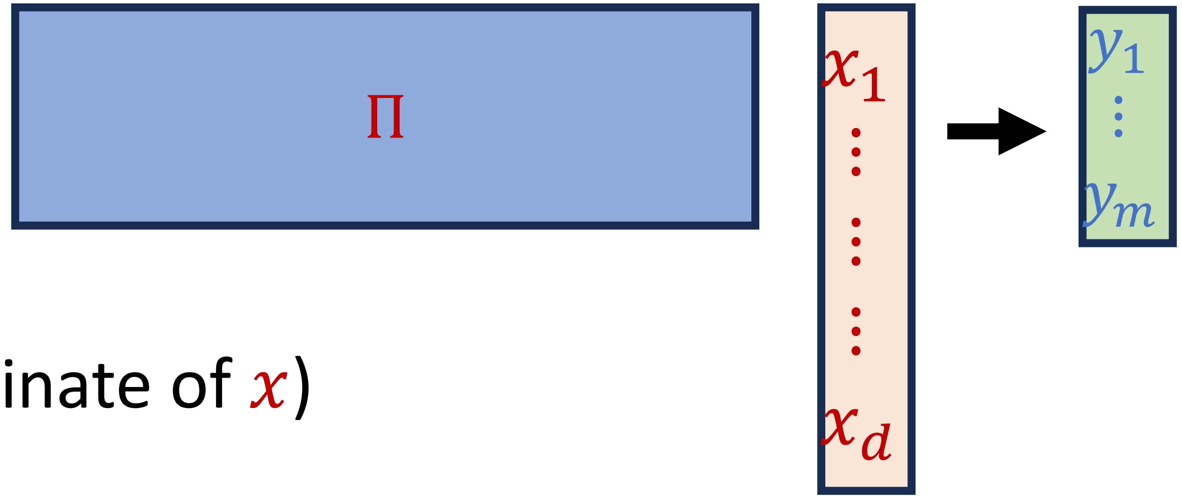


(Here x_1 is the first coordinate of x)

Trivia Question #5 (Gaussian Behavior)

- Let $x \sim N(\mu, \sigma^2)$. What is $\mathrm{E}[x]$ and what is $\mathrm{E}[|x-\mu|^2]$?

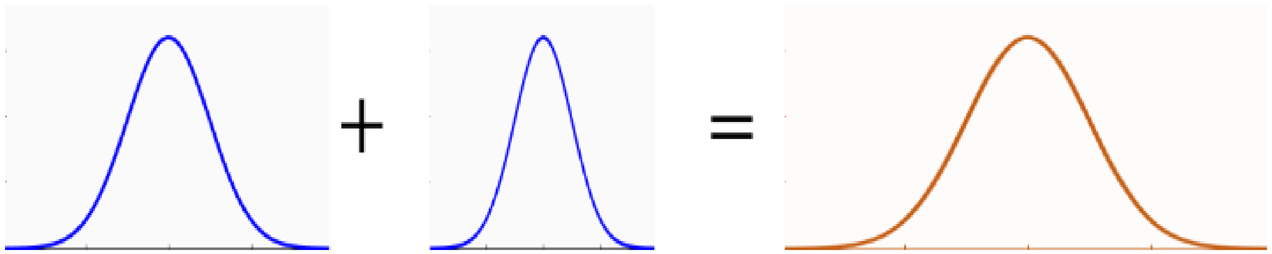
- $(0, 1)$
- $(0, \sigma)$
- (μ, σ)
- (μ, σ^2)

PDF of Gaussian $N(\mu, \sigma^2)$ is $p(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$

Trivia Question #6 (Gaussian Stability)

- For independent $a \sim N(\mu_1, \sigma_1^2)$ and $b \sim N(\mu_2, \sigma_2^2)$. What is the distribution of $a + b$?

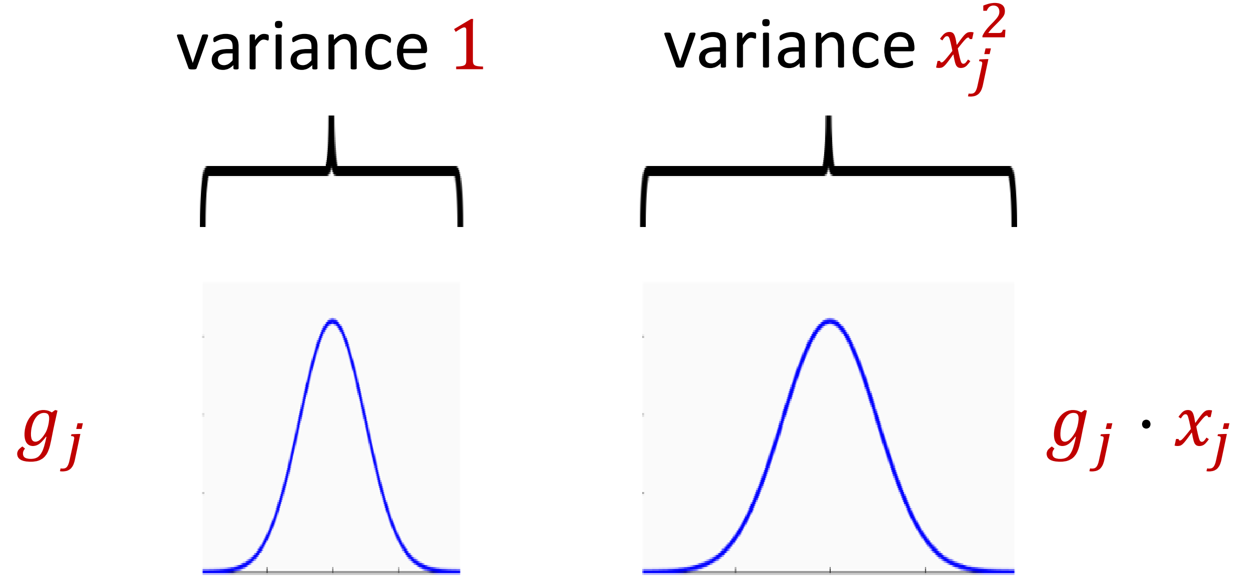
- $N\left(\frac{\mu_1+\mu_2}{2}, \frac{\sigma_1+\sigma_2}{2}\right)$
- $N(\mu_1 + \mu_2, \sigma_1 + \sigma_2)$
- $N\left(\mu_1 + \mu_2, \sqrt{\sigma_1^2 + \sigma_2^2}\right)$
- $N(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2)$



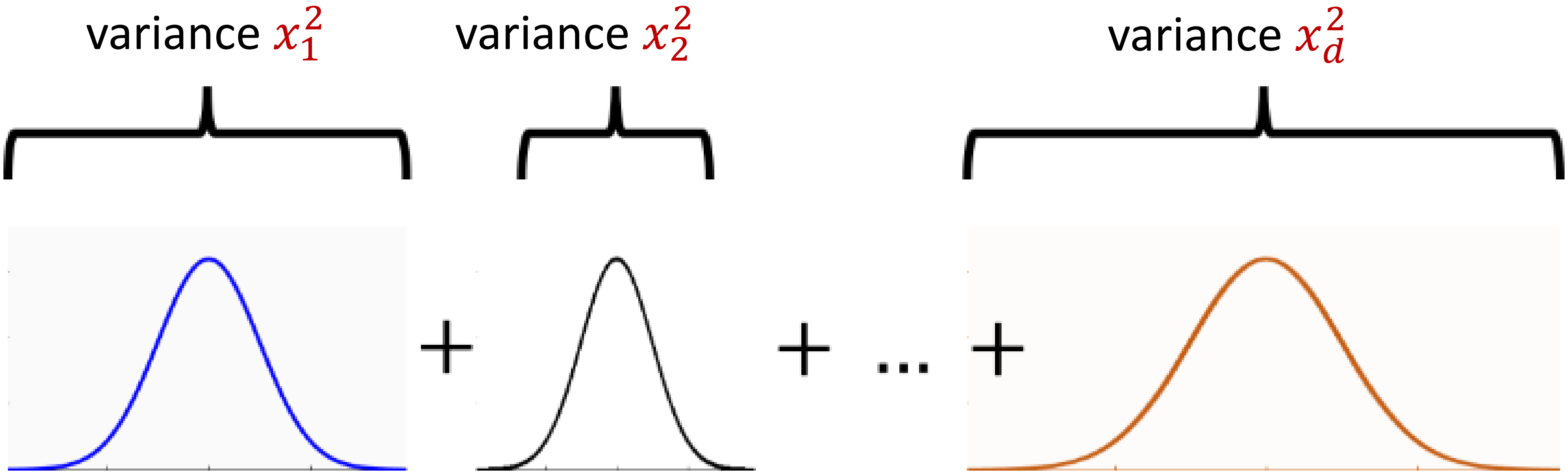
Johnson-Lindenstrauss Lemma

- $y_i = \langle \Pi_i, x \rangle = \frac{1}{\sqrt{m}} \sum_{j=1}^{d} g_j \cdot x_j$ for $g_j \sim N(0,1)$

- $g_j \cdot x_j \sim N(0, x_j^2)$, normal random variable with variance x_j^2



Gaussian Stability



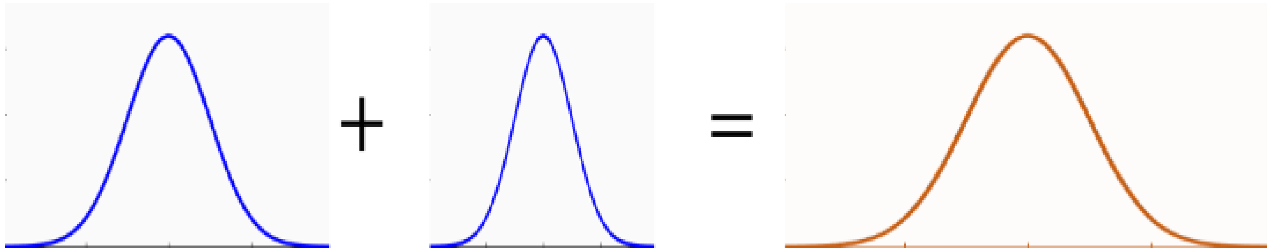
$$y_i = \langle \Pi_i, x \rangle = \frac{1}{\sqrt{m}}(g_1 \cdot x_1 + g_2 \cdot x_2 + \cdots + g_d \cdot x_d)$$

What is the distribution of y_i?

Gaussian Stability

- For independent $a \sim N(\mu_1, \sigma_1^2)$ and $b \sim N(\mu_2, \sigma_2^2)$, we have

$$a + b \sim N(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2)$$



Gaussian Stability

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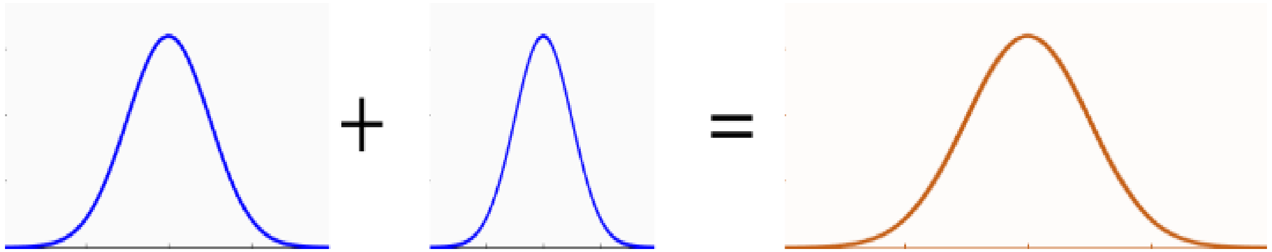


$$y_i = \langle \Pi_i, x \rangle = \frac{1}{\sqrt{m}}(g_1 \cdot x_1 + g_2 \cdot x_2 + \cdots + g_d \cdot x_d)$$

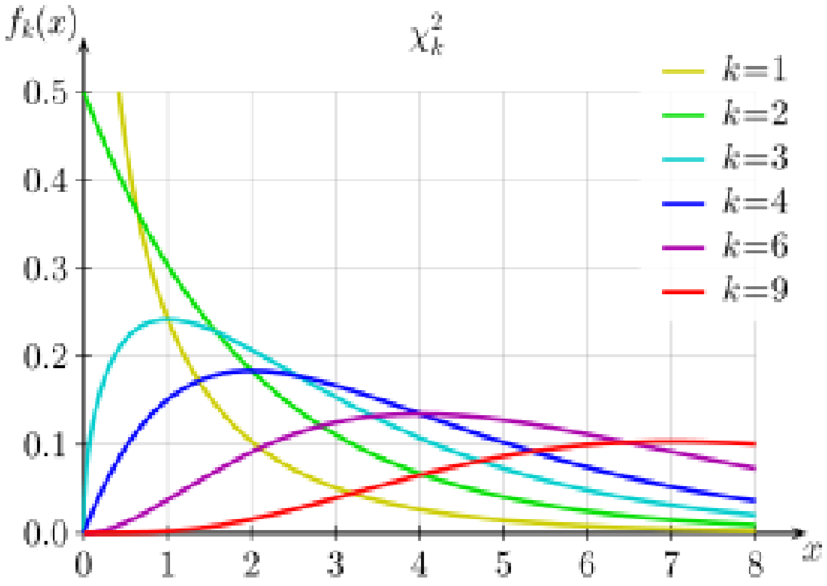
$$y_i \sim N\left(0, \frac{1}{m}\|x\|_2^2\right)$$

Gaussian Stability

- For $y_i \sim N\left(0, \frac{1}{m}\|x\|_2^2\right)$, we have $\mathrm{E}\left[y_i^2\right] = \frac{1}{m}\|x\|_2^2$
- We have $\mathrm{E}[\|y\|_2^2] = \mathrm{E}[y_1^2 + \cdots + y_m^2] = \mathrm{E}[y_1^2] + \cdots + \mathrm{E}[y_m^2] = \|x\|_2^2$
- Correct expectation!
- How is it distributed?

Johnson-Lindenstrauss Lemma

- $\|y\|_2^2$ is distributed as Chi-Squared random variable with m degrees of freedom (sum of m squared independent Gaussians)



Johnson-Lindenstrauss Lemma

- $\|y\|_2^2$ is distributed as Chi-Squared random variable with m degrees of freedom (sum of m squared independent Gaussians)

- Chi-Squared Concentration: Let Z be a Chi-Squared random variable with m degrees of freedom. Then

$$\Pr[|Z - \mathrm{E}[Z]| \geq \varepsilon \cdot \mathrm{E}[Z]] \leq 2e^{-m\varepsilon^2/8}$$

- Claim follows from setting $m = O\left(\frac{\log 1/\delta}{\varepsilon^2}\right)$