

# Learning Topology of a Labeled Data Set with the Supervised Generative Gaussian Graph

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**Abstract.** Discovering the topology of a set of labeled data in a Euclidian space can help to design better decision systems. In this work, we propose a supervised generative model based on the Delaunay Graph of some prototypes representing the labeled data.

## 1 Introduction

Basic supervised learning problems involve a given set of  $M$  labeled training data  $\{x_i, c_i | i = 1, \dots, M\}$ , where  $x_i \in \mathbb{R}^D$  is a "feature" vector and  $c_i \in \{1, \dots, K\}$  is its associated class label. The ultimate goal of classification problems is to design a classifier which predicts the class of new feature vectors with a minimum error rate. However, prediction is only the last step of the learning process, which can be enriched through the exploratory analysis of the data, and specifically *the extraction of the topology of the classes*. Indeed, several topological characteristics of the classes could be useful among which: (1) *their connectedness* to evaluate the complexity of the classification problem [1]; (2) *their intrinsic dimension* to select relevant features [2]. In order to extract this topological information, we first assume that the data are drawn from some labeled *principal manifolds* [3] corrupted with some additive noise. One way to capture the structure of the data is to model their distribution in terms of *latent or hidden variables* [4]. The main generative models dealing with unsupervised manifold learning are *the Generative Topographic Mapping* [4] and *the Probabilistic Principal Component Analyzers* [5]. In the first approach, the intrinsic dimension is fixed a priori allowing visualization, while in the second approach, the intrinsic dimension is captured but the connectedness is lost. In order to overcome these limits, another generative model is proposed in [6] which is based on the Delaunay Graph (DG) of some prototypes representing the data. This model, called *Generative Gaussian Graph* (GGG), assumes no a priori about the topology and allows to learn the connectedness of sets of points. We propose to extend the GGG to the supervised case in order to extract the topology of the classes. We observe that the GGG can be viewed as a generalization of a Gaussian Mixture model (GM) and that the GM has been transposed to supervised learning [7]. Our approach uses the same path to extend the GGG to the supervised case.

Section 2 briefly reviews the GM and its supervised version as well as the GGG. In section 3, we introduce the new algorithm allowing to represent the topology of a labeled data set. Then we test it on artificial and real data in section 4, before the conclusion in section 5.

## 2 State of the art

### 2.1 The Gaussian Mixture

Mixture modeling can be regarded as a flexible way to represent a probability density function with a parametric model. A normal mixture density is defined by a finite weighted sum of Gaussian components having the following form :  $p(x|\underline{\pi}, \underline{w}, \underline{\Sigma}) = \sum_{j=1}^N \pi_j g_j(x|w_j, \Sigma_j)$  where  $N$  is the number of components,  $g_j$  is a gaussian density with mean  $w_j$  and covariance matrix  $\Sigma_j \in \underline{\Sigma}$ .  $\pi_j \in \underline{\pi}$  is the probability that an observation belongs to the  $j^{th}$  component such that  $\pi_j \geq 0$  and  $\sum_{j=1}^M \pi_j = 1$ . This model can be viewed as a 2-step data-generating process: (step 1) drawing of the component  $j$  with a probability  $\pi_j$ ; (step 2) drawing of the data following the density  $g_j$  of the component  $j$ . Therefore in this model, the principal manifold is assumed to be a set of points  $\underline{w}$ , having been corrupted with additive Gaussian noise  $g_j$  to lead to the observed data. In the context of supervised learning, Miller and Uyar [7] suggest to learn the allocation of the mixture components to the classes during the training. They introduce an additional parameter  $\beta_{cj} \in \underline{\beta}$  to the GM, which represents the conditional probability of assigning the mixture component  $j$  to the class  $c$ . Moreover, since the components are common to the different classes, the model allows to represent easily a possible common structure for the different classes (e.g. high overlapping of the classes). The model, called Generalized Gaussian Mixture (GGM), takes the form:  $p(x, c|\underline{\pi}, \underline{\beta}, \underline{w}, \underline{\Sigma}) = \sum_{j=1}^N \pi_j \beta_{cj} g(x|w_j, \Sigma_j)$  with the new constraints  $\beta_{cj} \geq 0 \forall j, c$  and  $\sum_{c=1}^K \beta_{cj} = 1 \forall j$ .

### 2.2 The Generative Gaussian Graph

In this section, we use the same notations as provided in [6]. The GGG assumes that the data are generated by *some points and some segments* constituting the principal manifolds that have been corrupted with an additive spherical Gaussian noise with zero-mean and unknown variance  $\sigma^2$ . The underlying model is based on two Gaussian elements, namely the *Gaussian-points* and the *Gaussian-segments* which define a Gaussian mixture model. Given a set of  $N_0$  prototypes  $\underline{w}$  located over the data distribution using a vector quantization technique, the *Delaunay Graph* (DG) of the prototypes is constructed. With a weighted sum of  $N_0$  vertices and the  $N_1$  edges of the DG, convolved with an isotropic gaussian distribution with variance  $\sigma^2$ , the data generation process can be seen as a generalization of a usual gaussian mixture model and is defined by:  $p(x_i|\underline{\pi}, \underline{w}, \sigma, DG) = \sum_{d=0}^1 \sum_{j=1}^{N_d} \pi_j^d g^d(x_i|j, \sigma)$ , where  $\pi_j^0$  (resp.  $\pi_j^1$ ) is the probability that a datum  $x_i$  was drawn from the Gaussian-point associated to  $w_j$  (resp. the Gaussian-segment associated to the  $j^{th}$  edge of *DG*). The density at point  $x_i$  involved by the  $j^{th}$  Gaussian-point and the  $j^{th}$  Gaussian-segment  $[w_{a_j}, w_{b_j}]$  of length  $L_j$  are respectively defined as:  $g^0(x_i|j, \sigma) = \frac{1}{(2\pi\sigma^2)^{D/2}} \exp(-\frac{(x_i-w_j)^2}{2\sigma^2})$  and  $g^1(x_i|j, \sigma) = \frac{1}{L_j} \int_{w_{a_j}}^{w_{b_j}} g^0(x_i|w, \sigma) dw$ .

### 3 The Supervised Generative Gaussian Graph

In this paper, the data are assumed to be generated by some points and some segments constituting the principal manifolds and then to be corrupted with an additive spherical Gaussian noise with zero-mean and unknown variance (*i.e.*  $\underline{\Sigma} = \sigma$ ). Moreover, we assume that the  $j^{th}$  Gaussian element of dimension  $d$  (written  $(d, j)$ ) can generate data from  $K$  different classes  $c$  with respective probabilities  $\beta_{cj}^d$ . Thus, we define the following model :  $p(x, c | \underline{\pi}, \underline{\beta}, \underline{w}, \sigma, DG) = \sum_{d=0}^1 \sum_{j=1}^{N_d} \pi_j^d \beta_{cj}^d g^d(x | j, \sigma)$ , such that  $\beta_{cj}^d \geq 0$ ,  $\sum_{c=1}^K \beta_{cj}^d = 1 \forall j, \forall d$  and  $\pi_j^d \geq 0$  and  $\sum_{d=0}^1 \sum_{j=1}^M \pi_j^d = 1$ .

#### 3.1 The four-step learning process

**1. Initialization :** Given a set of prototypes  $\underline{w}$  located over the data distribution using a GGM with identical variances and the EM algorithm [7], the DG of the prototypes is constructed and defines the initial graph. Then each edge and each vertex of the graph is the basis of a generative model so that the graph generates a mixture of Gaussian density functions. The priors  $\underline{\pi}$  are initialized to give equiprobability to each vertices and edges. The parameter  $\underline{\beta}^0$  is initialized with the value obtained by the GGM while each component of  $\underline{\beta}^1$  is set to  $\frac{1}{K}$ . Finally, we initialize  $\sigma$  with the noise value obtained by the GGM.

**2. Learning of the parameters :** The learning objective was chosen to be the joint likelihood over the observed labeled data. This measure of quality *wrt* the parameters of the model is defined as:  $L = \prod_{i=1}^M p(x_i, c_i | \underline{\pi}, \underline{\beta}, \underline{w}, \sigma, DG)$ . In order to maximize the likelihood we use the EM algorithm. The EM algorithm consists in  $t_{max}$  iterative steps updating  $\underline{\pi}, \underline{\beta}, \sigma$  which ensure the increase of the likelihood. The updating rules take into account the constraints about positivity or sum to unity of the parameters:

$$\begin{aligned} \pi_j^{d[\text{new}]} &= \frac{1}{M} \sum_{i=1}^M p(d, j | x_i, c_i) \\ \sigma^{2[\text{new}]} &= \frac{1}{DM} \sum_{i=1}^M [\sum_{j=1}^{N_0} p(0, j | x_i, c_i) (x_j - w_i)^2 \\ &\quad + \sum_{j=1}^{N_1} p(1, j | x_i, c_i) \frac{(2\pi\sigma^2)^{-D/2} \exp(-\frac{(x_i - q_j^i)^2}{2\sigma^2}) (I_1 [(x_i - q_j^i)^2 + \sigma^2] + I_2)}{L_j \cdot g^1(x_i | j, \sigma)}] \\ \beta_{cj}^{d[\text{new}]} &= \sum_{i=1: c_i=c}^M p(d, j | x_i, c_i) / \sum_{i=1}^M p(d, j | x_i, c_i) \end{aligned} \quad (1)$$

with  $I_2 = \sigma^2 \left( (Q_j^i - L_j) \exp(-\frac{(Q_j^i - L_j)^2}{2\sigma^2}) - Q_j^i \exp(-\frac{(Q_j^i)^2}{2\sigma^2}) \right)$ ,

$I_1 = \sigma \sqrt{\frac{\pi}{2}} \left( \text{erf}\left(\frac{Q_j^i}{\sigma\sqrt{2}}\right) - \text{erf}\left(\frac{Q_j^i - L_j}{\sigma\sqrt{2}}\right) \right)$ , where  $Q_j^i = \frac{\langle x_i - w_{a_j} | w_{b_j} - w_{a_j} \rangle}{L_j}$ ,

$q_j^i = w_{a_j} + (w_{b_j} - w_{a_j}) \frac{Q_j^i}{L_j}$  and  $p(d, j | x_i, c_i) = \frac{\pi_j^d \beta_{c_i j}^d g^d(x_i | j, \sigma)}{p(x_i, c_i | \underline{\pi}, \underline{\beta}, \underline{w}, \sigma, DG)}$  is the posterior probability that the datum  $x_i$  was generated by the component  $(d, j)$ .

**3. Pruning :** Finally, to get the supervised topology representing graph from the generative model, we prune from the initial DG the edges for which there is no chance they generated the data, *i.e.* edges having a null or an almost

null prior at the end of the learning process:  $\pi_j^1 < \epsilon$ . At that point, the edges represent the connectedness of the joint density of all the classes.

**4. Model selection :** In statistical inference from data, selecting a parsimonious model among a collection of models is an important but difficult task [8]. The complexity of the Supervised Generative Gaussian Graph (SGGG) is defined by its number of vertices and edges. Since the complexity of our model is closely related to the number of prototypes, we choose the best GGM in the sense of the Bayesian Information Criterion (BIC) [8] to build the initial DG. Thus we select the GGM  $\mathcal{M}$  with  $N_0$  components which maximises :  $BIC(\mathcal{M}) = \prod_{i=1}^M p(x_i, c_i | \underline{\pi}_{\mathcal{M}}, \underline{\beta}_{\mathcal{M}}, \underline{w}_{\mathcal{M}}, \sigma_{\mathcal{M}}) - \frac{v_{\mathcal{M}}}{2} \log(M)$  where  $v_{\mathcal{M}}$  is the number of free parameters of  $\mathcal{M}$  :  $v_{\mathcal{M}} = N_0.(K + D)$

## 4 Experiments

We drawn a 2-D data sample from a set of class-manifolds : two quarter-circles, one 'Y-shaped manifold' and one point with respective probabilities  $\{0.2; 0.2; 0.5; 0.1\}$  and  $\underline{\beta} = \{(1, 0), (0.5, 0.5), (0, 1), (1, 0)\}$ . The observed data are obtained with an additive gaussian noise with mean 0 and variance  $\sigma^2$  and are represented in the figure 1 (a). We use an artificial data-base from which we know the topology in order to verify the validity of the model.

For all the experiments we use the same parameter values :  $t_{max} = 100$ ,  $\epsilon = 0.01$ . Figure 1 (b) shows that the SGGG allows recovering the topology of the four manifolds *wrt* the class-label while the GMM (figure 1 (d)) does not give us any insight about the connectedness of the classes. Moreover, the SGGG informs us about the class-manifold overlapping thanks to the parameter  $\underline{\beta}$ : a manifold overlapping of different classes is characterized by  $\max_c(\beta_{cj}^d) \neq 1$ .

Figure 2 describes an experiment where we want to verify the ability of the SGGG to learn the topology of a labeled data set in various noise conditions. We drawn 30 different training sets for several variances of the noise. We use the learning process described in section 3 to build the SGGG and we extract the topological characteristics of the model (number of connected components, degree of the vertices). Then, we compare the topology of the model with the original topology of the set of manifolds : for example, we check that the part of the model representing the 'Y-shaped manifold' is a set of connected single-class edges (*i.e.*  $\max_c(\beta_{cj}^1) = 1$ ) such that two vertices have a degree equal to 1 (the extreme points of the 'Y'), one has a degree equal to 3 (the crossing of the 'Y') and all the other vertices have a degree equal to 2. We observe (figure 2) that the model can recover the good topology *wrt* to the classes for the quarter-circles and the point even with high noise variance. However, the 'Y-shaped' is often modeled by a 'V-shaped' when the noise variance increases. With noisy data, the accuracy of the model decreases but it is still relatively robust.

We also tested the SGGG on real data. Figure 3 represents the natural and artificial seismic events in France in 2000 and the resulting SGGG.

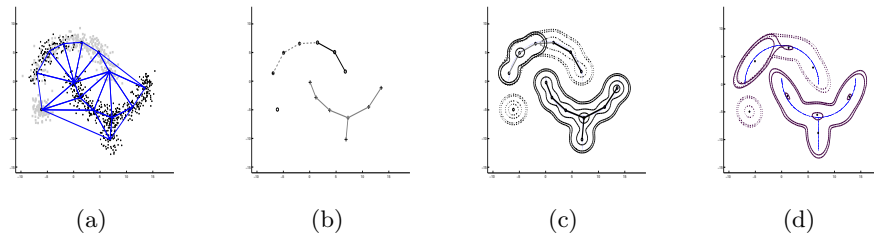


Fig. 1: **Principle of the Supervised Generative Graph.** We drawn 1000 data from the four principal manifolds (drawn figure 1 (d)) corrupted with an additive gaussian noise with variance  $\sigma^2 = 0.81$ . First and second classes are respectively represented by 'black +' and 'grey o'. The top left quarter-circle is mixed '+' and 'o', the right one and the point are 'o' and the Y-shaped is '+'. (a) The prototypes are located with a GGM (identical variances) and the EM algorithm. They are connected with edges from the Delaunay graph. (b) The optimal SGGG obtained after optimization of the likelihood according to  $\sigma$ ,  $\underline{\beta}$  and  $\underline{\pi}$  and pruning of the edges associated to a null or almost null prior. The edges representing only one class (resp. several classes), *i.e.*  $\max_c(\beta_{c_j}^d) = 1$  are in black (resp. dotted) lines. (c-d) Iso-density curves at values (0.0005, 0.001, 0.05, 0.01) for each class given by the SGGG and the best GGM (free covariances) which has been selected with the appropriate BIC criterion. The estimated variance of the noise  $\hat{\sigma}^2$  by the SGGG is equal to 0.98. The variance is over estimated because non linear manifolds are approximated by piecewise linear manifolds. In order to evaluate the accuracy of the generative model SGGG, we estimated the Normalized Negative Loglikelihood (NNL) on an independent sample of 5000 data for both models :  $NNL_{SGGG} = 5,0154$  and  $NNL_{GMM} = 5,5447$ .

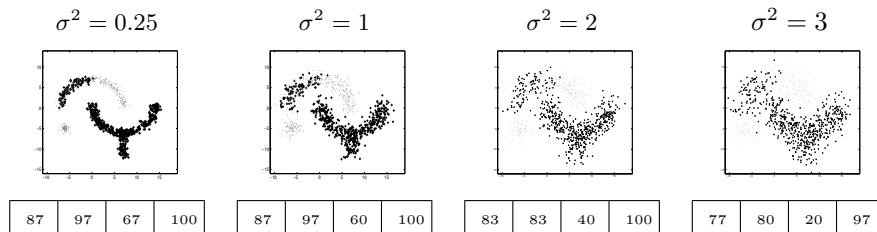


Fig. 2: **SGGG with various noise conditions:** The noise variances are set to  $\sigma^2 = 0.25, 1, 2$  and  $3$ . The figures represent one data set over the 30 different data set which have been randomly drawn for each noise value. The results are given in percent and represent the number of models which have correctly modeled the four principal manifolds (the top-left quarter-circle, the top-right quarter-circle, the 'Y-shaped' and the point).

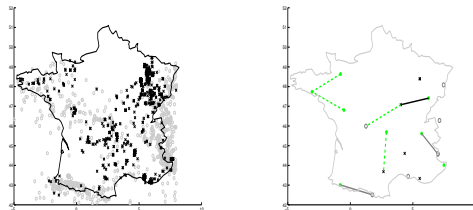


Fig. 3: **Seismic data**:(left) Natural (grey 'o') vs Artificial (black 'x') seismic events of magnitude greater than 2.0 in France or close of its border. (right) The resulting SGGG obtained. The edges representing only one class (resp. several classes) are in continuous (resp. dot) lines. We can see in particular that the SGGG represents the mountain chains (the Alps and the Pyrénées) with some *Gaussian-segments*. We keep working on this model to take into account the background noise in order to improve the results.

## 5 Conclusion

Extracting the topology of a set of a labeled data is expected to provide important information in order to design a better decision system. Following the principle of the Generalized Gaussian Mixture [7], we propose to extend the Generative Gaussian Graph [6] to the supervised case in order to extract the topology of labeled data sets. The graph obtained with the Supervised Generative Gaussian Graph represents the connectedness of the joint density of all the classes from which we can learn about the *intra-class and the inter-class connectedness and the manifold-overlapping of the different classes*.

One way to follow this work is to build a 2-D graph allowing to synthetize this extractible topological information [1].

## References

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