7. Nonparametric techniques
Motivation

Problem:
how to decide on a suitable model
(e.g. which type of Gaussian)

Idea:
just use the original data
(lazy learning)
Idea 1: each data point represents a piece of probability

a Parzen Window Method
Idea 2:
ignore probabilities
just measure distance to training data

• Consider two class problem

k-nearest neighbor classifier
Idea 2:
ignore probabilities
just measure distance to training data

- Consider two class problem

k-nearest neighbor classifier
7.1. Density Estimation
Goal

• Determine probability density $P(\bar{x})$

• Given: training data $\bar{x}_1, \bar{x}_2, \ldots, \bar{x}_n$

• Consider region $\mathcal{R}$
Estimate probability $P$ inside a region

- Probability of $x$ being in $\mathcal{R}$

$$P = \int_{\mathcal{R}} P(\vec{x})d\vec{x}$$

- Suppose $k$ training vectors are inside $\mathcal{R}$ from a total of $n$ training vectors

$$P \approx \frac{k}{n}$$

What's an estimate for $P$?
Consider $n \to \infty$

Sequences $V_n$ (volume of region) and $k_n$

Resulting sequence of probabilities:

$$P_n(x) = \frac{k_n}{nV_n}$$
Expanding Number of Samples/Shrinking Volume in k-Nearest-Neighbour Estimation

$k_n = \sqrt{n}$

From: Duda+Hart: Pattern Classification
Necessary conditions for convergence

Convergence means $P_n(x) \rightarrow P(x)$ for $n \rightarrow \infty$

$P(x)$ is local property: $V_n \rightarrow 0$ for $n \rightarrow \infty$

Reliability of estimate: $k_n \rightarrow \infty$ for $n \rightarrow \infty$ otherwise volume cannot shrink to zero
Possible choice for $k_n$

\[ k_n = \sqrt{n} \]

and pick $V_n$ such that is include exactly $k_n$ samples
Expanding Number of Samples/Shrinking Volume in $k$-Nearest-Neighbour Estimation

From: Duda+Hart: Pattern Classification
7.2. Parzen Windows
Introduction

• Each piece of training contributes it’s own bit of probability distribution

• Possible choice:
  • Cubes
  • Sphere
  • Normal distribution

For the beginning start with cubes
Volume of d-dimensional cubes

- Length of edge $h_n$
- Volume of cube

$$V_n = h_n^d$$

$d$: dimension of features space

"Home work": volume of a d-dimensional sphere?
Introduce Window Function

• Goal: generalize and formalize method

\[ \varphi(\tilde{x}) = \begin{cases} 1 & \text{if } |x^j| \leq \frac{1}{2} \text{ for all } j = 1 \ldots d \\ 0 & \text{else} \end{cases} \]

\( x^j : j\text{-th component of } \tilde{x} \)

Unit cube centered at origin

Draw a unit cube for \( d=1 \) and \( d=2 \)
Shift and scale the unit cube

What is the window function for a cube centered at $\vec{x}_i$
with length of edge $h_n$ ???

$\varphi(\frac{\vec{x} - \vec{x}_i}{h_n})$
Number of Samples at a point inside the volume $V_n$

Express number of data points $\tilde{x}_i$ that contribute in terms of window functions

$$\varphi\left(\frac{\tilde{x} - \tilde{x}_i}{h_n}\right)$$

If $\varphi\left(\frac{\tilde{x} - \tilde{x}_i}{h_n}\right) = 1$ then $\tilde{x}_i$ is in the volume $V_n$ and hence contributes to $k_n$

$$k_n = \sum_{i=1}^{n} \varphi\left(\frac{\tilde{x} - \tilde{x}_i}{h_n}\right)$$
This formula also works for other window functions
Other Window Functions

- Normal (Gaussian) distribution (covariance matrix is unit matrix)

\[ \varphi(\bar{x}) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2} \bar{x}' \cdot \bar{x}} \]

- Sphere

\[ \varphi(\bar{x}) = \begin{cases} 
1 & \text{if } |\bar{x}| \leq 1 \\
0 & \text{else}
\end{cases} \]
Gaussian Parzen Window 1d

\[ h_n = \frac{h_1}{\sqrt{n}} \]
Gaussian Parzen Window 2 d

$n=1$

$h_i=2$

$h_i=1$

$h_i=0.5$

$n=10$
Gaussian Parzen Window 2 d

Converges for all $h_n$
Gaussian Parzen Window 1 d

$n=1$

$h_i=1$

$n=16$

$h_i=0.5$

$n=256$

$h_i=0.2$

$n=\infty$
In classifiers based on Parzen-window estimation:

- Estimate probability density using a given window
- Pick suitable $h_n$
- Classify using Bayes decision rule
Classification example

Small $h_n$  Large $h_n$
7.3. $k_n$-nearest Neighbor Estimation
Basic idea

Find k most similar cases to test sample x and claim that x is like majority of these cases.
Other names for similar/related methods

- Instance-Based Methods (IBM), or Instance Based Learning (IBL)
- Memory-Based Methods (MBM),
- Case-Based Methods (CBM),
- Case-Based Reasoning (CBR),
- Memory-Based Reasoning (MBR),
- Similarity-Based Reasoning (SBR),
- Similarity-Based Methods (SBM)
Estimate probability in nearest neighbor case

\[ x_1, x_2, x_3: \text{training data} \]
\[ x: \text{point where we want probability } P(x) \]

\[ V = 2 |x - x_2| \]

\[ P(x) = \frac{1}{2 |x - x_2|} \]
kNN-Estimation in 1 Dimension

From: Duda+Hart: Pattern Classification
Estimating the Posterior $P(\omega_i | x)$

$V$: volume under consideration

$k$: total number of samples in $V$

$k_i$: number of samples of class $\omega_i$ in $V$

$$k = \sum_{i=1}^{c} k_i$$

$$P_n(x, \omega_i) = \frac{k_i}{nV}$$

$$P_n(x) = \sum_{i=1}^{c} P_n(x, \omega_i) = \sum_{i=1}^{c} \frac{k_i}{nV} = \frac{k}{nV}$$

$$P_n(\omega_i | x) = \frac{P_n(x, \omega_i)}{P_n(x)} = \frac{\frac{k_i}{nV}}{\frac{k}{nV}} = \frac{k_i}{k}$$

$P_n(\omega_i | x) = \frac{k_i}{k}$
7.4. Nearest-Neighbor Rule
Voroni-Tessellation

• See white board
Voronoi Cells in 2 Dimensions

From: Duda+Hart: Pattern Classification
Decision Boundary for a nearest-neighbour classifier in a Simulation (Probability Distribution given)

From: Hastie et al.: Statistical Learning
Voronoi Cells in 3 Dimensions

From: Duda+Hart: Pattern Classification
7.5. Error of Nearest Neighbor Rule
Error of Nearest-Neighbour-Classifier (NN)

Error rate of Nearest-Neighbour Classifier

$P = 2P^*$

$P = P^*$

$\frac{C - 1}{C}$

Error rate of Bayes Classifier

NN-Classifier:
- Can be as good as Bayes
- In worst case twice as bad

From: Duda+Hart: Pattern Classification
k-Nearest-Neighbour-Classifier

From: Duda+Hart: Pattern Classification
Error of k-Nearest-Neighbour-Classifier

From: Duda+Hart: Pattern Classification
Missclassification vs. Number of Neighbours

From: Hastie et al.: Statistical Learning
Decision Boundary for a nearest-neighbour classifier in a Simulation (Probability Distribution given)

From: Hastie et al.: Statistical Learning
Decision Boundary for a $k$-nearest-neighbour classifier in a Simulation (Probability Distribution given)

From: Hastie et al.: Statistical Learning
Decision Boundaries of Bayes Classifier for the known Probabilities

From: Hastie et al.: Statistical Learning
Other Popular distance functions

$L_\alpha$ distance from 0:

$$D(X,0)^\alpha = \sum_{i=1}^{d}|X_i|^\alpha$$

Manhattan distance or $L_1$ norm:

$$D(X,Y) = \sum_{i=1}^{d}|X_i - Y_i|$$

Euclidean distance or $L_2$ norm:

$$D(X,Y)^2 = \sum_{i=1}^{d}|X_i - Y_i|^2$$

$\alpha = 1/2, 1, 2, \text{ and } 10$
Summary

- k-Nearest Neighbour classifier
- Voronoi tessellation