

Supervised Clustering in the Data Cube

Vincent Roulet, Fajwel Fogel, Francis Bach, Alexandre D'Aspremont

INRIA, ENS UIm, CNRS

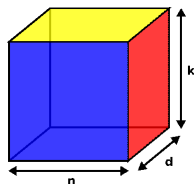


Data Cube

- Large data in computer vision, bioinformatics, advertising...

- Large d , n and k

- d : dimension of each observation
- n : number of observations
- k : number of tasks (classes)



- **Goal** : Help prediction by providing additional cluster structure on the features, the observations or the tasks

Data Cube

- Large data in computer vision, bioinformatics, advertising...
- Large d , n and k
 - d : dimension of each observation
 - *group words that share the same meaning for a given task*
 - n : number of observations
 - *group individuals that are well regressed together*
 - k : number of tasks (classes)
 - *group similar classes of images which share similarities*
- **Goal** : Help prediction by providing additional cluster structure on the features, the observations or the tasks

Supervised Clustering

- Minimize empirical loss

$$\min_{w \in \mathbb{R}^{d \times k}} \frac{1}{n} \sum_{i=1}^n l(y_i, w^T \phi(x_i))$$

with w either

- **Constrained** to have a clustered structure
- or **Regularized** by a clustered structure
- Clustered structure
 - m objects (features, samples or tasks), Q clusters
 - Z matrix of assignment, $Z_{ij} = 1$ if i, j are in the same clusters, $Z_{ij} = 0$ otherwise
 - $C = (c_1, \dots, c_Q)$ matrix of centers of each cluster
- See poster for detailed formulation

Supervised Clustering

- Non convex optimization
 - **Projected Gradient** whose projection reduced to K-means step
 - **Conditional Gradient** whose oracle reduced to K-means step
- Results
 - Fast optimization using K-means steps
 - Competitive results for topics prediction or sentiment analysis
 - Provide additional information on the datas