### **CS-667 Advanced Machine Learning**

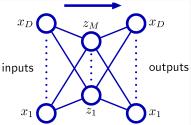
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Lectures 25 Autoassociative Neural Networks May 25, 2016

### **Autoassociative Neural Networks**

- ▶ Neural nets learn the mapping from inputs  $x_n$  to targets  $t_n$ .
- ▶ If target is set to the input vector itself  $(t_n = x_n)$ , the network learns to associate each input vector with itself.
- This is called an autoassociative mapping and the network is called an autoassociative network.



- Autoassociative nets perform unsupervised learning.
- ► For M < D, hidden layer output  $\mathbf{z} \in \mathbb{R}^M$  represents dimensionality reduction.

## Two Layer Autoassociative Nets Equivalence with PCA

- ▶ It can be proven that for two layer autoassociative nets, outputs of the M hidden neurons correspond to projection of x onto the M-dimensional subspace spanned by the first M principal components of the data.
- This is true when activation functions of the hidden neurons are linear as well as when they are non-linear.
- Weights of hidden neurons form the basis set that spans the principal subspace.
- However, they need not be orthogonal or mormalised.
- ► There is *no advantage* over standard PCA methods that guarantee
  - correct solution
  - in finite time
  - ordered eigenvalues
  - orthonormal eigenvectors.

# Multilayer Autoassociative Nets Nonlinear PCA

