

scientific reports



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Monthly climate prediction using deep convolutional neural network and long short-term memory

Qingchun Guo ^{1,2,3,4}✉, Zhenfang He^{1,2} & Zhaosheng Wang⁵

上节课回顾

1

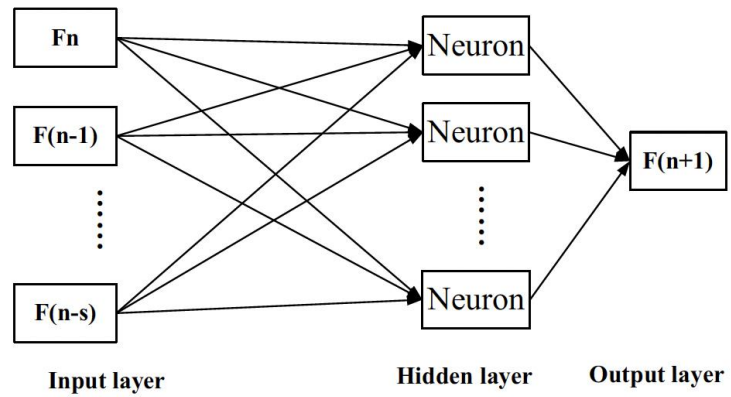


Figure 2. Structure of ANN model.

2

RNN

3

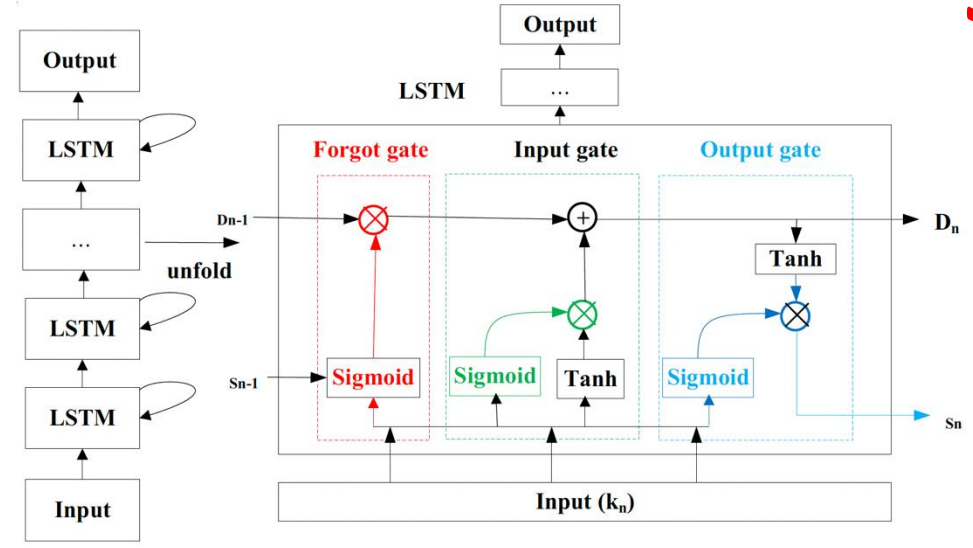


Figure 3. The cell logic structure of the LSTM network.

4

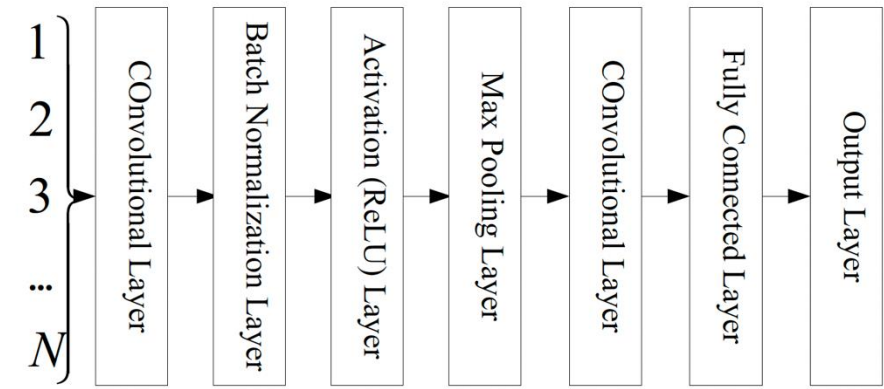


Figure 4. Basic structure diagram of CNN.

5

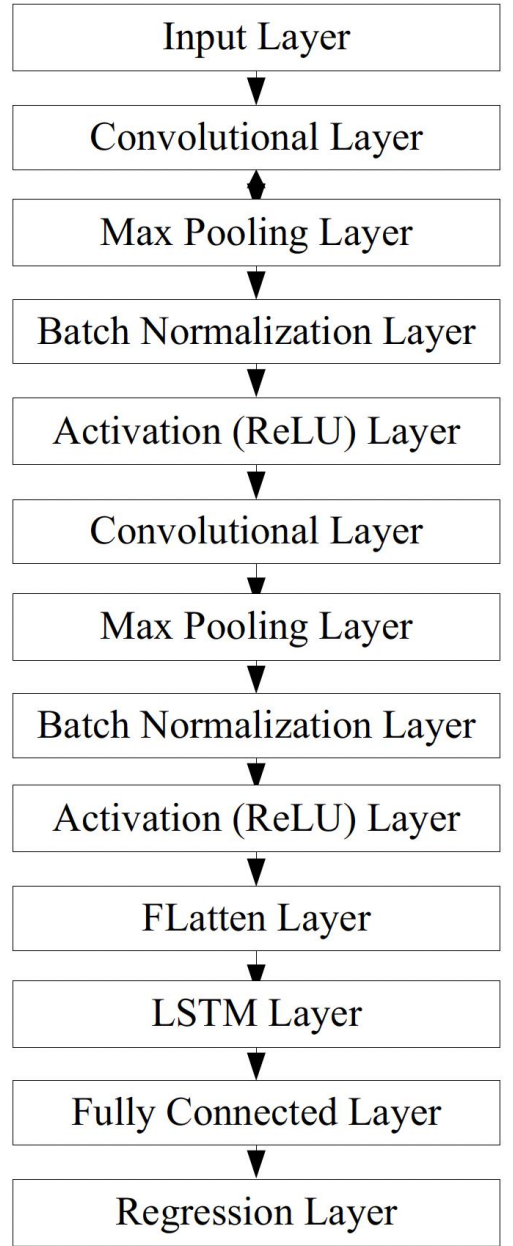


Figure 5. The CNN-LSTM architecture.

上节课回顾

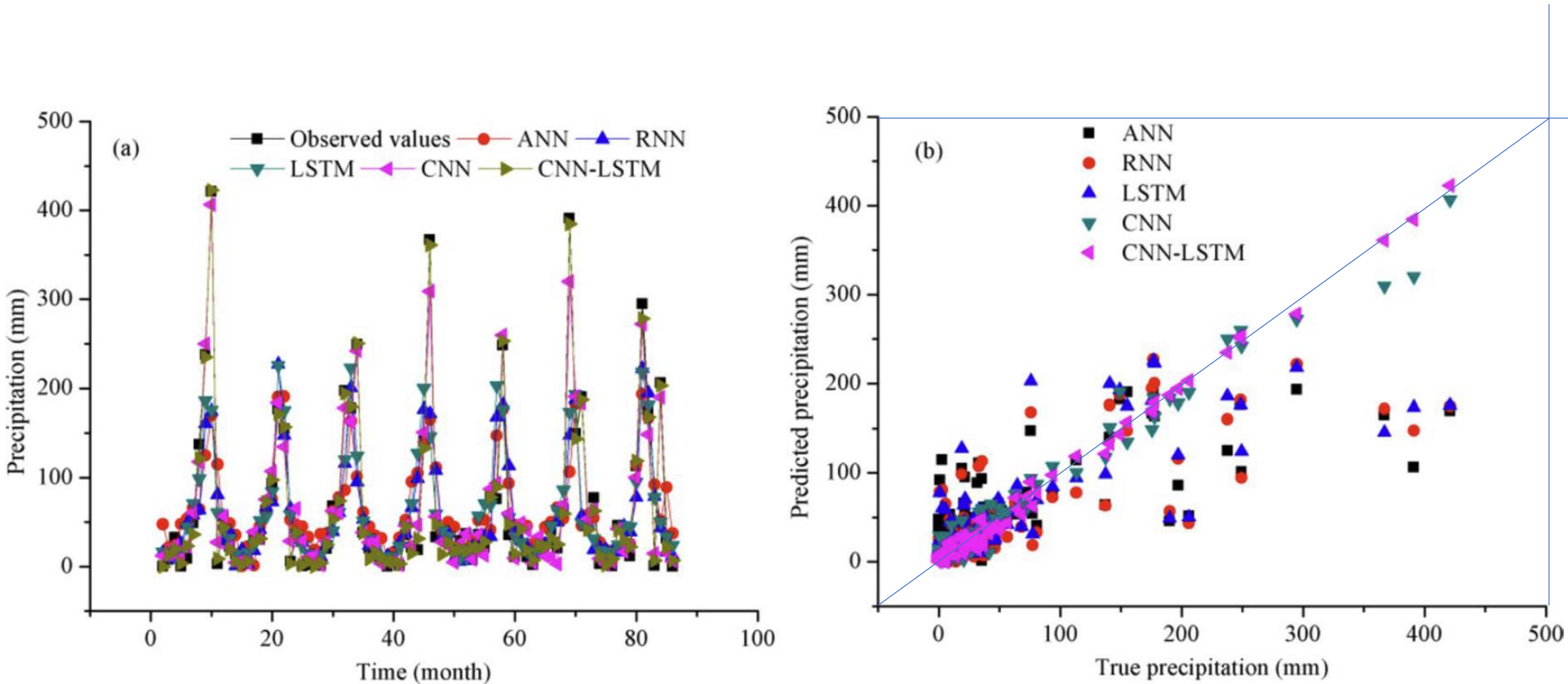
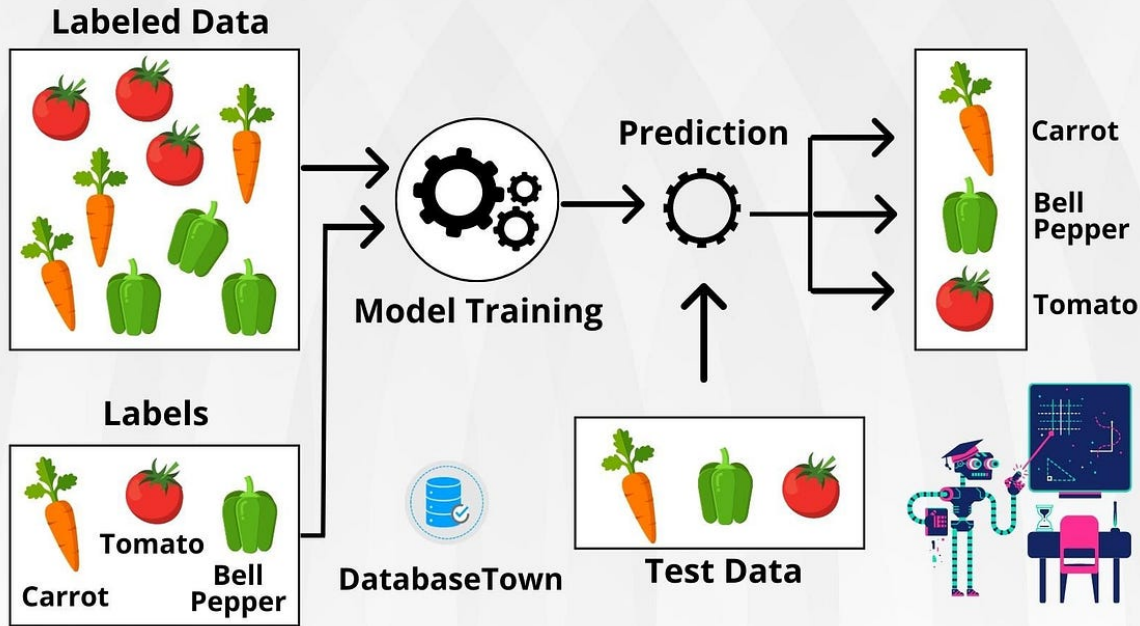


Figure 9. Comparison of observed and predicted values of monthly precipitation in Jinan from 2015 to 2022. (a) Plot of the prediction results, (b) Scatterplot of the prediction results.

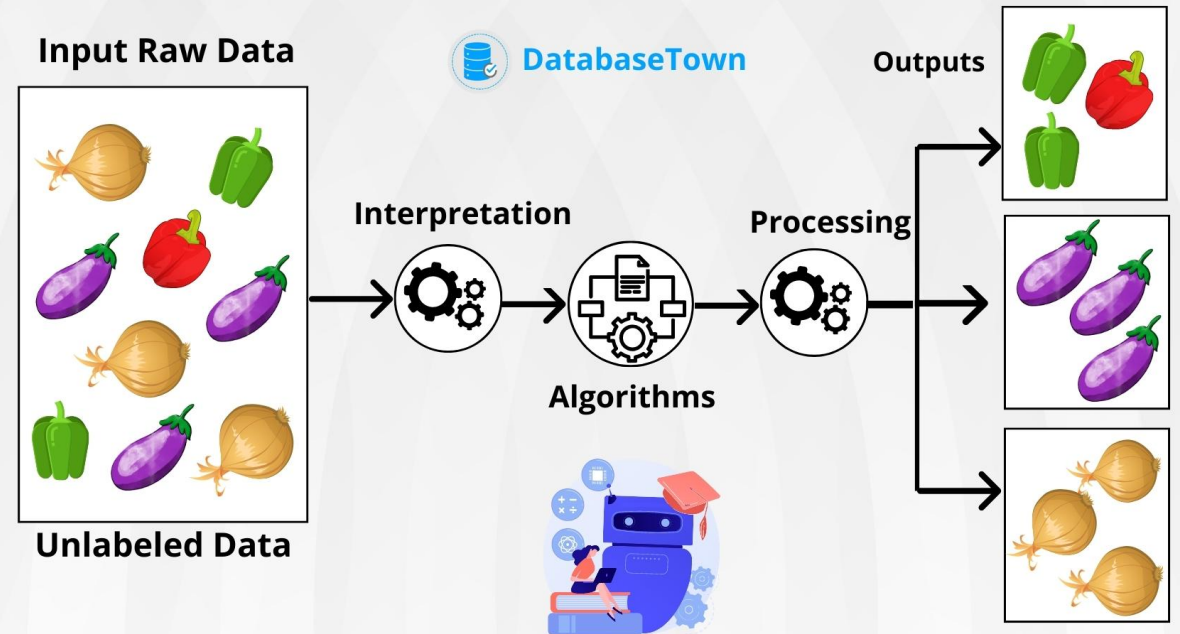
SUPERVISED LEARNING

Supervised machine learning is a branch of artificial intelligence that focuses on training models to make predictions or decisions based on labeled training data.



UNSUPERVISED LEARNING

Unsupervised learning is a type of machine learning where the algorithm learns from unlabeled data without any predefined outputs or target variables.



Unsupervised Learning

Unsupervised vs Supervised Learning:

- Most of this course focuses on *supervised learning* methods such as regression and classification.
- In that setting we observe both a set of features X_1, X_2, \dots, X_p for each object, as well as a response or outcome variable Y . The goal is then to predict Y using X_1, X_2, \dots, X_p .
- Here we instead focus on *unsupervised learning*, where we observe only the features X_1, X_2, \dots, X_p . We are not interested in prediction, because we do not have an associated response variable Y .

The Goals of Unsupervised Learning

- The goal is to discover interesting things about the measurements: is there an informative way to visualize the data? Can we discover subgroups among the variables or among the observations?
- We discuss two methods:
 - *principal components analysis*, a tool used for data visualization or data pre-processing before supervised techniques are applied, and
 - *clustering*, a broad class of methods for discovering unknown subgroups in data.

The Challenge of Unsupervised Learning

- Unsupervised learning is more subjective than supervised learning, as there is no simple goal for the analysis, such as prediction of a response.
- But techniques for unsupervised learning are of growing importance in a number of fields:
 - subgroups of breast cancer patients grouped by their gene expression measurements,
 - groups of shoppers characterized by their browsing and purchase histories,
 - movies grouped by the ratings assigned by movie viewers.

Another advantage

- It is often easier to obtain *unlabeled data* — from a lab instrument or a computer — than *labeled data*, which can require human intervention.
- For example it is difficult to automatically assess the overall sentiment of a movie review: is it favorable or not?

Principal Components Analysis

- PCA produces a low-dimensional representation of a dataset. It finds a sequence of linear combinations of the variables that have maximal variance, and are mutually uncorrelated.
- Apart from producing derived variables for use in supervised learning problems, PCA also serves as a tool for data visualization.

Principal Components Analysis: details

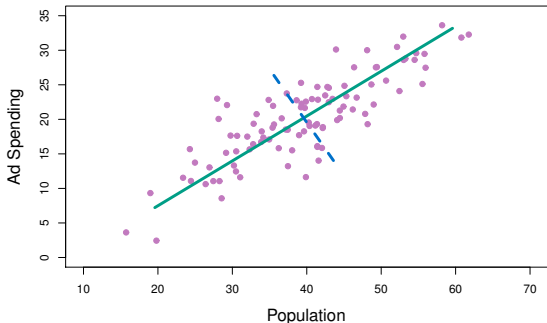
- The *first principal component* of a set of features X_1, X_2, \dots, X_p is the normalized linear combination of the features

$$Z_1 = \phi_{11}X_1 + \phi_{21}X_2 + \dots + \phi_{p1}X_p$$

that has the largest variance. By *normalized*, we mean that $\sum_{j=1}^p \phi_{j1}^2 = 1$.

- We refer to the elements $\phi_{11}, \dots, \phi_{p1}$ as the loadings of the first principal component; together, the loadings make up the principal component loading vector, $\phi_1 = (\phi_{11} \ \phi_{21} \ \dots \ \phi_{p1})^T$.
- We constrain the loadings so that their sum of squares is equal to one, since otherwise setting these elements to be arbitrarily large in absolute value could result in an arbitrarily large variance.

PCA: example



The population size (`pop`) and ad spending (`ad`) for 100 different cities are shown as purple circles. The green solid line indicates the first principal component direction, and the blue dashed line indicates the second principal component direction.

Computation of Principal Components

- Suppose we have a $n \times p$ data set \mathbf{X} . Since we are only interested in variance, we assume that each of the variables in \mathbf{X} has been centered to have mean zero (that is, the column means of \mathbf{X} are zero).
- We then look for the linear combination of the sample feature values of the form

$$z_{i1} = \phi_{11}x_{i1} + \phi_{21}x_{i2} + \dots + \phi_{p1}x_{ip} \quad (1)$$

for $i = 1, \dots, n$ that has largest sample variance, subject to the constraint that $\sum_{j=1}^p \phi_{j1}^2 = 1$.

- Since each of the x_{ij} has mean zero, then so does z_{i1} (for any values of ϕ_{j1}). Hence the sample variance of the z_{i1} can be written as $\frac{1}{n} \sum_{i=1}^n z_{i1}^2$.

Computation: continued

- Plugging in (1) the first principal component loading vector solves the optimization problem

$$\text{maximize}_{\phi_{11}, \dots, \phi_{p1}} \frac{1}{n} \sum_{i=1}^n \left(\sum_{j=1}^p \phi_{j1} x_{ij} \right)^2 \quad \text{subject to} \quad \sum_{j=1}^p \phi_{j1}^2 = 1.$$

- This problem can be solved via a **singular-value decomposition** of the matrix \mathbf{X} , a standard technique in linear algebra. 见板书!
- We refer to Z_1 as the first principal component, with realized values z_{11}, \dots, z_{n1}

Singular value decomposition

[Article](#) [Talk](#)

From Wikipedia, the free encyclopedia

In [linear algebra](#), the **singular value decomposition** (**SVD**) is a [factorization](#) of a [real](#) or [complex matrix](#) into a rotation, followed by a rescaling followed by another rotation. It generalizes the [eigendecomposition](#) of a square [normal matrix](#) with an orthonormal eigenbasis to any $m \times n$ matrix. It is related to the [polar decomposition](#).

Specifically, the singular value decomposition of an $m \times n$ complex matrix \mathbf{M} is a factorization of the form $\mathbf{M} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^*$, where \mathbf{U} is an $m \times m$ complex [unitary matrix](#), $\mathbf{\Sigma}$ is an $m \times n$ [rectangular diagonal matrix](#) with non-negative real numbers on the diagonal, \mathbf{V} is an $n \times n$ complex unitary matrix, and \mathbf{V}^* is the [conjugate transpose](#) of \mathbf{V} . Such decomposition always exists for any complex matrix. If \mathbf{M} is real, then \mathbf{U} and \mathbf{V} can be guaranteed to be real [orthogonal](#) matrices; in such contexts, the SVD is often denoted $\mathbf{U}\mathbf{\Sigma}\mathbf{V}^T$.

Geometry of PCA

- The loading vector ϕ_1 with elements $\phi_{11}, \phi_{21}, \dots, \phi_{p1}$ defines a direction in feature space along which the data vary the most.
- If we project the n data points x_1, \dots, x_n onto this direction, the projected values are the principal component scores z_{11}, \dots, z_{n1} themselves.

Further principal components

- The second principal component is the linear combination of X_1, \dots, X_p that has maximal variance among all linear combinations that are *uncorrelated* with Z_1 .
- The second principal component scores $z_{12}, z_{22}, \dots, z_{n2}$ take the form

$$z_{i2} = \phi_{12}x_{i1} + \phi_{22}x_{i2} + \dots + \phi_{p2}x_{ip},$$

where ϕ_2 is the second principal component loading vector, with elements $\phi_{12}, \phi_{22}, \dots, \phi_{p2}$.

Further principal components: continued

- It turns out that constraining Z_2 to be uncorrelated with Z_1 is equivalent to constraining the direction ϕ_2 to be orthogonal (perpendicular) to the direction ϕ_1 . And so on.
- The principal component directions $\phi_1, \phi_2, \phi_3, \dots$ are the ordered sequence of right singular vectors of the matrix \mathbf{X} , and the variances of the components are $\frac{1}{n}$ times the squares of the singular values. There are at most $\min(n - 1, p)$ principal components.

Illustration

- **USAarrests** data: For each of the fifty states in the United States, the data set contains the number of arrests per 100,000 residents for each of three crimes: **Assault**, **Murder**, and **Rape**. We also record **UrbanPop** (the percent of the population in each state living in urban areas).
- The principal component score vectors have length $n = 50$, and the principal component loading vectors have length $p = 4$.
- PCA was performed after standardizing each variable to have mean zero and standard deviation one.

USAarrests data: PCA plot

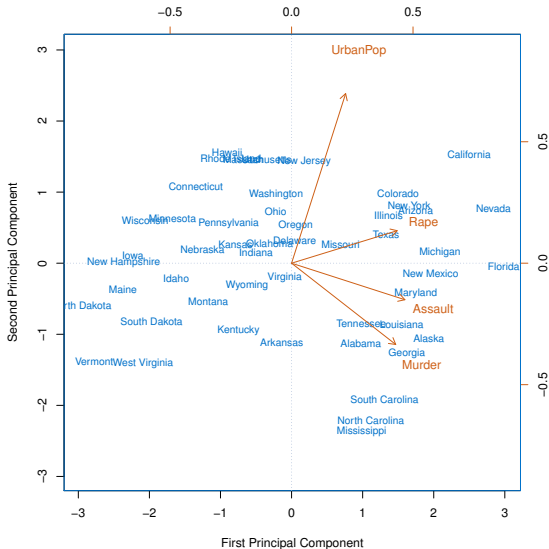


Figure details

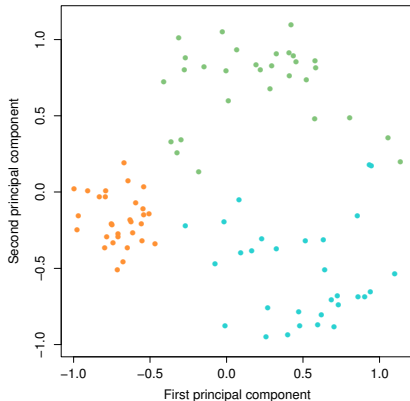
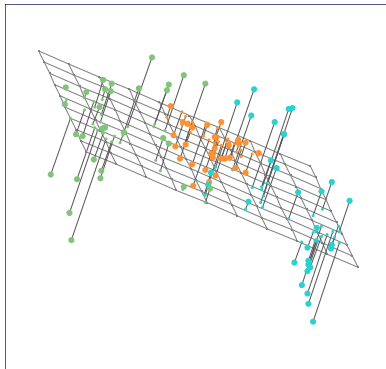
The first two principal components for the USArrests data.

- The blue state names represent the scores for the first two principal components.
- The orange arrows indicate the first two principal component loading vectors (with axes on the top and right). For example, the loading for **Rape** on the first component is 0.54, and its loading on the second principal component 0.17 [the word **Rape** is centered at the point (0.54, 0.17)].
- This figure is known as a *biplot*, because it displays both the principal component scores and the principal component loadings.

PCA loadings

	PC1	PC2
Murder	0.5358995	-0.4181809
Assault	0.5831836	-0.1879856
UrbanPop	0.2781909	0.8728062
Rape	0.5434321	0.1673186

Another Interpretation of Principal Components

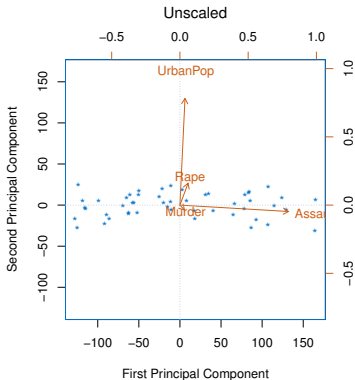
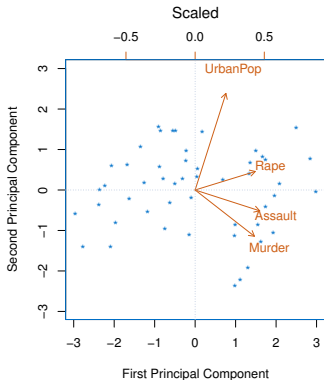


PCA find the hyperplane closest to the observations

- The first principal component loading vector has a very special property: it defines the line in p -dimensional space that is *closest* to the n observations (using average squared Euclidean distance as a measure of closeness)
- The notion of principal components as the dimensions that are closest to the n observations extends beyond just the first principal component.
- For instance, the first two principal components of a data set span the plane that is closest to the n observations, in terms of average squared Euclidean distance.

Scaling of the variables matters

- If the variables are in different units, scaling each to have standard deviation equal to one is recommended.
- If they are in the same units, you might or might not scale the variables.



Proportion Variance Explained

- To understand the strength of each component, we are interested in knowing the proportion of variance explained (PVE) by each one.
- The *total variance* present in a data set (assuming that the variables have been centered to have mean zero) is defined as

$$\sum_{j=1}^p \text{Var}(X_j) = \sum_{j=1}^p \frac{1}{n} \sum_{i=1}^n x_{ij}^2,$$

and the variance explained by the m th principal component is

$$\text{Var}(Z_m) = \frac{1}{n} \sum_{i=1}^n z_{im}^2.$$

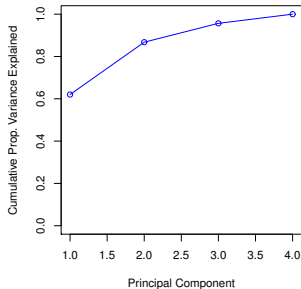
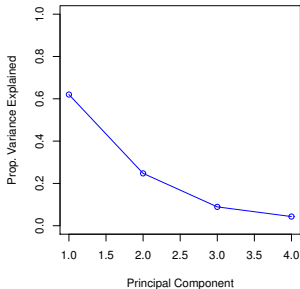
- It can be shown that $\sum_{j=1}^p \text{Var}(X_j) = \sum_{m=1}^M \text{Var}(Z_m)$, with $M = \min(n - 1, p)$.

Proportion Variance Explained: continued

- Therefore, the PVE of the m th principal component is given by the positive quantity between 0 and 1

$$\frac{\sum_{i=1}^n z_{im}^2}{\sum_{j=1}^p \sum_{i=1}^n x_{ij}^2}.$$

- The PVEs sum to one. We sometimes display the cumulative PVEs.



How many principal components should we use?

If we use principal components as a summary of our data, how many components are sufficient?

- No simple answer to this question, as cross-validation is not available for this purpose.
 - *Why not?*

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 - *Why not?*
 - When could we use cross-validation to select the number of components?
- the “scree plot” on the previous slide can be used as a guide: we look for an “elbow”.

Matrix Completion and Missing Values

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- One simple approach is *mean imputation* — replace missing values for a variable by the mean of the non-missing entries.
- This ignores the correlations among variables; we should be able to exploit these correlations when imputing missing values.
- We assume values are missing *at random*; i.e. the missingness should not be informative.
- We present an approach based on principal components.

Recommender Systems

	Jerry Maguire	Oceans	Road to Perdition	A Fortunate Man	Catch Me If You Can	Driving Miss Daisy	The Two Popes	The Laundromat	Code 8	The Social Network	...
Customer 1	•	•	•	•	4	•	•	•	•	•	...
Customer 2	•	•	3	•	•	•	3	•	•	3	...
Customer 3	•	2	•	4	•	•	•	•	2	•	...
Customer 4	3	•	•	•	•	•	•	•	•	•	...
Customer 5	5	1	•	•	4	•	•	•	•	•	...
Customer 6	•	•	•	•	•	2	4	•	•	•	...
Customer 7	•	•	5	•	•	•	•	3	•	•	...
Customer 8	•	•	•	•	•	•	•	•	•	•	...
Customer 9	3	•	•	•	5	•	•	1	•	•	...
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮

- Netflix users rate movies they have seen, usually a very small fraction of available movies.
- Predicting missing ratings provides a way to *recommend* movies to users. Matrix completion is one of the primary tools.

Matrix Approximation via Principal Components

In Section 12.2.2 we gave an interpretation of principal components in terms of *matrix approximation*:

$$\text{minimize}_{\mathbf{A} \in \mathbb{R}^{n \times M}, \mathbf{B} \in \mathbb{R}^{p \times M}} \left\{ \sum_{j=1}^p \sum_{i=1}^n \left(x_{ij} - \sum_{m=1}^M a_{im} b_{jm} \right)^2 \right\}.$$

\mathbf{A} is a $n \times M$ matrix whose (i, m) element is a_{im} , and \mathbf{B} is a $p \times M$ matrix whose (j, m) element is b_{jm} .

- It can be shown that for any value of M , the *first M principal components* provide a solution: $\hat{a}_{im} = z_{im}$ and $\hat{b}_{jm} = \phi_{jm}$.
- But what to do if the matrix has missing elements?

Matrix Completion via Principal Components

We pose instead a modified version of the approximation criterion:

$$\underset{\mathbf{A} \in \mathbb{R}^{n \times M}, \mathbf{B} \in \mathbb{R}^{p \times M}}{\text{minimize}} \left\{ \sum_{(i,j) \in \mathcal{O}} \left(x_{ij} - \sum_{m=1}^M a_{im} b_{jm} \right)^2 \right\},$$

where \mathcal{O} is the set of all *observed* pairs of indices (i, j) , a subset of the possible $n \times p$ pairs.

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where \mathcal{O} is the set of all *observed* pairs of indices (i, j) , a subset of the possible $n \times p$ pairs.

Once we solve this problem:

- we can estimate a missing observation x_{ij} using $\hat{x}_{ij} = \sum_{m=1}^M \hat{a}_{im} \hat{b}_{jm}$, where \hat{a}_{im} and \hat{b}_{jm} are the (i, m) and (j, m) elements of the solution matrices $\hat{\mathbf{A}}$ and $\hat{\mathbf{B}}$.

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- we can (approximately) recover the M principal component scores and loadings, as if data were complete.

Iterative Algorithm for Matrix Completion

1. *Initialize*: create a complete data matrix $\tilde{\mathbf{X}}$ by filling in the missing values using mean imputation.
2. *Repeat*: steps (a)–(c) until the objective in (c) fails to decrease:

(a)

$$\underset{\mathbf{A} \in \mathbb{R}^{n \times M}, \mathbf{B} \in \mathbb{R}^{p \times M}}{\text{minimize}} \left\{ \sum_{j=1}^p \sum_{i=1}^n \left(\tilde{x}_{ij} - \sum_{m=1}^M a_{im} b_{jm} \right)^2 \right\}$$

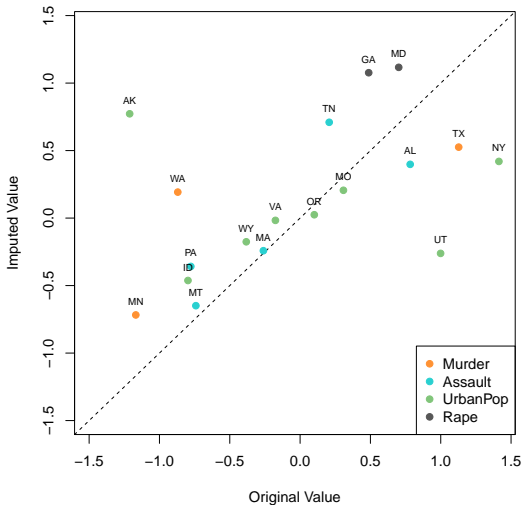
by computing the principal components of $\tilde{\mathbf{X}}$.

- (b) For each missing entry $(i, j) \notin \mathcal{O}$, set $\tilde{x}_{ij} \leftarrow \sum_{m=1}^M \hat{a}_{im} \hat{b}_{jm}$.
- (c) Compute the objective

$$\sum_{(i,j) \in \mathcal{O}} \left(x_{ij} - \sum_{m=1}^M \hat{a}_{im} \hat{b}_{jm} \right)^2.$$

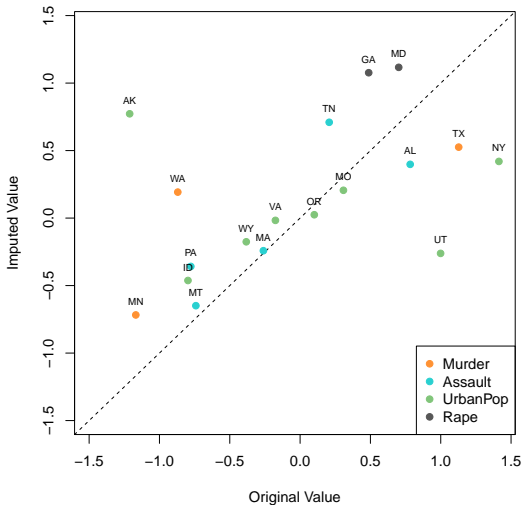
3. Return the estimated missing entries \tilde{x}_{ij} , $(i, j) \notin \mathcal{O}$.

Example: USAarrests Data



Here \mathbf{X} has 50 rows (states) and four columns: **Murder**, **Assault**, **Rape** and **UrbanPop**.

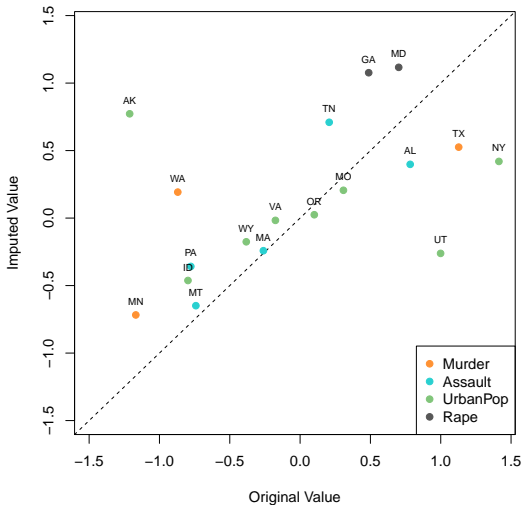
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We selected 20 states at random, and for each we selected one of the variables at random, and set its value to **NA**.

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Used $M = 1$ principal component in algorithm.

Correlation 0.63 between original and imputed values.

Example — Continued

- The **USArrests** data has only four variables, which is on the low end for this method to work well. For this reason, for this demonstration we randomly set at most one variable per state to be missing, and only used $M = 1$ principal component.

Example — Continued

- The **USArrests** data has only four variables, which is on the low end for this method to work well. For this reason, for this demonstration we randomly set at most one variable per state to be missing, and only used $M = 1$ principal component.
- In general, in order to apply this algorithm, we must select M , the number of principal components to use for the imputation.
- One approach is to randomly set to **NA** some elements that were actually observed, and select M based on how well those known values are recovered. This is closely related to the validation-set approach seen in Chapter 5.

Example — Continued

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- One approach is to randomly set to **NA** some elements that were actually observed, and select M based on how well those known values are recovered. This is closely related to the validation-set approach seen in Chapter 5.
- **softImpute** package in R implements matrix completion algorithms, and can manage **Netflix**-scale matrices.

Clustering

- *Clustering* refers to a very broad set of techniques for finding *subgroups*, or *clusters*, in a data set.
- We seek a partition of the data into distinct groups so that the observations within each group are quite similar to each other,
- To make this concrete, we must define what it means for two or more observations to be *similar* or *different*.
- Indeed, this is often a domain-specific consideration that must be made based on knowledge of the data being studied.

PCA vs Clustering

- PCA looks for a low-dimensional representation of the observations that explains a good fraction of the variance.
- Clustering looks for homogeneous subgroups among the observations.

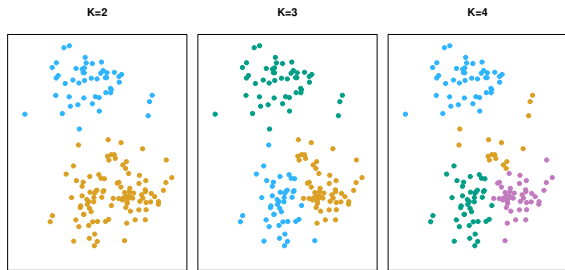
Clustering for Market Segmentation

- Suppose we have access to a large number of measurements (e.g. median household income, occupation, distance from nearest urban area, and so forth) for a large number of people.
- Our goal is to perform *market segmentation* by identifying subgroups of people who might be more receptive to a particular form of advertising, or more likely to purchase a particular product.
- The task of performing market segmentation amounts to clustering the people in the data set.

Two clustering methods

- In *K-means clustering*, we seek to partition the observations into a pre-specified number of clusters.
- In *hierarchical clustering*, we do not know in advance how many clusters we want; in fact, we end up with a tree-like visual representation of the observations, called a *dendrogram*, that allows us to view at once the clusterings obtained for each possible number of clusters, from 1 to n .

K -means clustering



A simulated data set with 150 observations in 2-dimensional space. Panels show the results of applying K -means clustering with different values of K , the number of clusters. The color of each observation indicates the cluster to which it was assigned using the K -means clustering algorithm. Note that there is no ordering of the clusters, so the cluster coloring is arbitrary. These cluster labels were not used in clustering; instead, they are the outputs of the clustering procedure.

Details of K -means clustering

Let C_1, \dots, C_K denote sets containing the indices of the observations in each cluster. These sets satisfy two properties:

1. $C_1 \cup C_2 \cup \dots \cup C_K = \{1, \dots, n\}$. In other words, each observation belongs to at least one of the K clusters.
2. $C_k \cap C_{k'} = \emptyset$ for all $k \neq k'$. In other words, the clusters are non-overlapping: no observation belongs to more than one cluster.

For instance, if the i th observation is in the k th cluster, then $i \in C_k$.

Details of K -means clustering: continued

- The idea behind K -means clustering is that a *good* clustering is one for which the *within-cluster variation* is as small as possible.
- The within-cluster variation for cluster C_k is a measure $WCV(C_k)$ of the amount by which the observations within a cluster differ from each other.
- Hence we want to solve the problem

$$\text{minimize}_{C_1, \dots, C_K} \left\{ \sum_{k=1}^K WCV(C_k) \right\}. \quad (2)$$

- In words, this formula says that we want to partition the observations into K clusters such that the total within-cluster variation, summed over all K clusters, is as small as possible.

How to define within-cluster variation?

- Typically we use Euclidean distance

$$\text{WCV}(C_k) = \frac{1}{|C_k|} \sum_{i,i' \in C_k} \sum_{j=1}^p (x_{ij} - x_{i'j})^2, \quad (3)$$

where $|C_k|$ denotes the number of observations in the k th cluster.

- Combining (2) and (3) gives the optimization problem that defines K -means clustering,

$$\underset{C_1, \dots, C_K}{\text{minimize}} \left\{ \sum_{k=1}^K \frac{1}{|C_k|} \sum_{i,i' \in C_k} \sum_{j=1}^p (x_{ij} - x_{i'j})^2 \right\}. \quad (4)$$

K -Means Clustering Algorithm

1. Randomly assign a number, from 1 to K , to each of the observations. These serve as initial cluster assignments for the observations.
2. Iterate until the cluster assignments stop changing:
 - 2.1 For each of the K clusters, compute the cluster *centroid*.
The k th cluster centroid is the vector of the p feature means for the observations in the k th cluster.
 - 2.2 Assign each observation to the cluster whose centroid is closest (where *closest* is defined using Euclidean distance).

Properties of the Algorithm

- This algorithm is guaranteed to decrease the value of the objective (4) at each step. *Why?*

Properties of the Algorithm

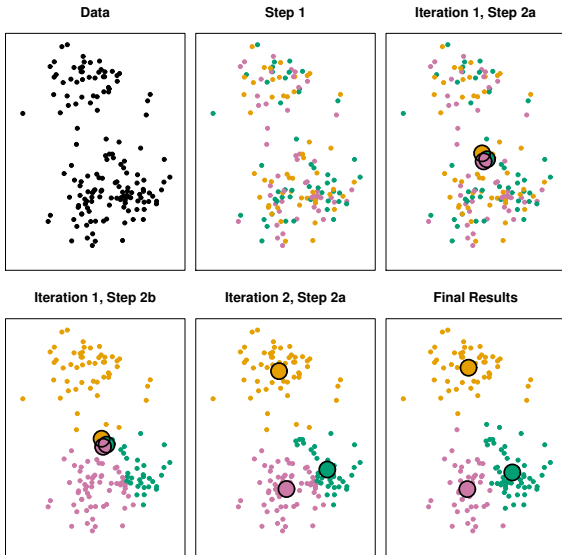
- This algorithm is guaranteed to decrease the value of the objective (4) at each step. *Why?* Note that

$$\frac{1}{|C_k|} \sum_{i,i' \in C_k} \sum_{j=1}^p (x_{ij} - x_{i'j})^2 = 2 \sum_{i \in C_k} \sum_{j=1}^p (x_{ij} - \bar{x}_{kj})^2,$$

where $\bar{x}_{kj} = \frac{1}{|C_k|} \sum_{i \in C_k} x_{ij}$ is the mean for feature j in cluster C_k .

- however it is not guaranteed to give the global minimum. *Why not?*

Example



Details of Previous Figure

The progress of the K-means algorithm with $K=3$.

- *Top left:* The observations are shown.
- *Top center:* In Step 1 of the algorithm, each observation is randomly assigned to a cluster.
- *Top right:* In Step 2(a), the cluster centroids are computed. These are shown as large colored disks. Initially the centroids are almost completely overlapping because the initial cluster assignments were chosen at random.
- *Bottom left:* In Step 2(b), each observation is assigned to the nearest centroid.
- *Bottom center:* Step 2(a) is once again performed, leading to new cluster centroids.
- *Bottom right:* The results obtained after 10 iterations.

Example: different starting values



Details of Previous Figure

K -means clustering performed six times on the data from previous figure with $K = 3$, each time with a different random assignment of the observations in Step 1 of the K -means algorithm.

Above each plot is the value of the objective (4).

Three different local optima were obtained, one of which resulted in a smaller value of the objective and provides better separation between the clusters.

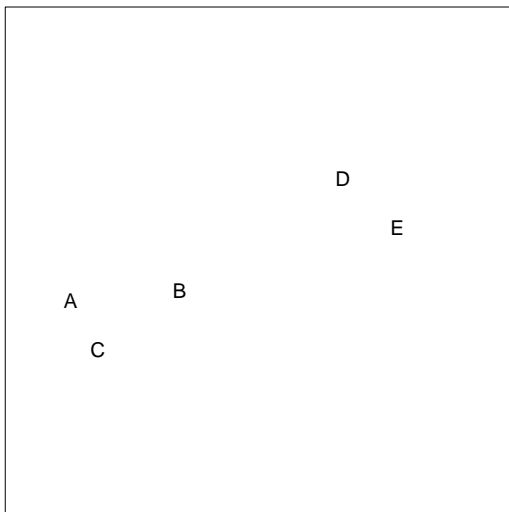
Those labeled in red all achieved the same best solution, with an objective value of 235.8

Hierarchical Clustering

- K -means clustering requires us to pre-specify the number of clusters K . This can be a disadvantage (later we discuss strategies for choosing K)
- *Hierarchical clustering* is an alternative approach which does not require that we commit to a particular choice of K .
- In this section, we describe *bottom-up* or *agglomerative* clustering. This is the most common type of hierarchical clustering, and refers to the fact that a dendrogram is built starting from the leaves and combining clusters up to the trunk.

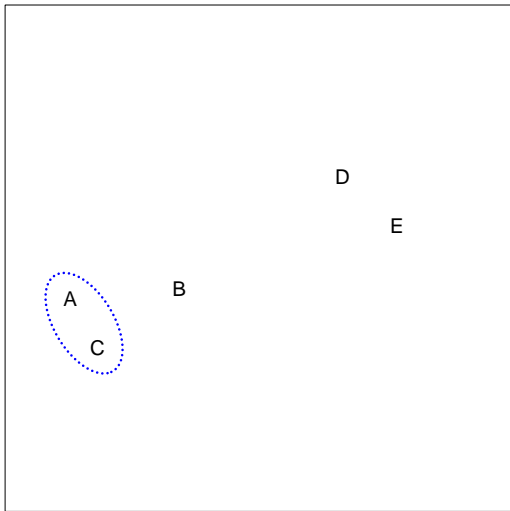
Hierarchical Clustering: the idea

Builds a hierarchy in a “bottom-up” fashion...



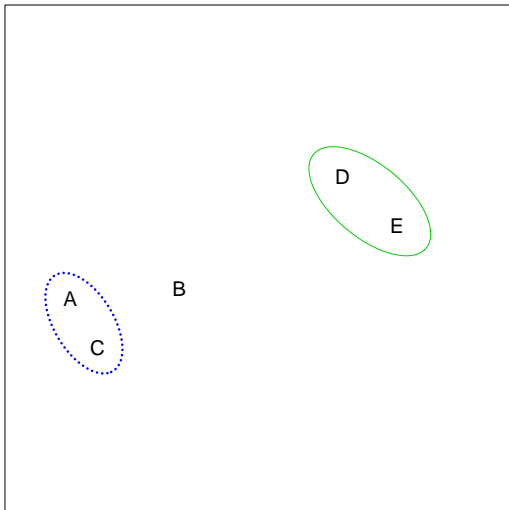
Hierarchical Clustering: the idea

Builds a hierarchy in a “bottom-up” fashion...



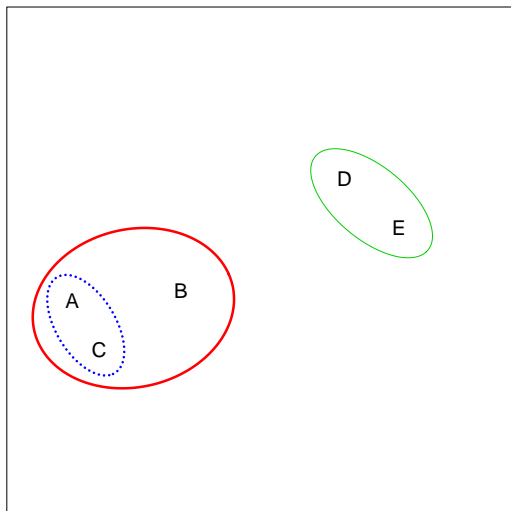
Hierarchical Clustering: the idea

Builds a hierarchy in a “bottom-up” fashion...



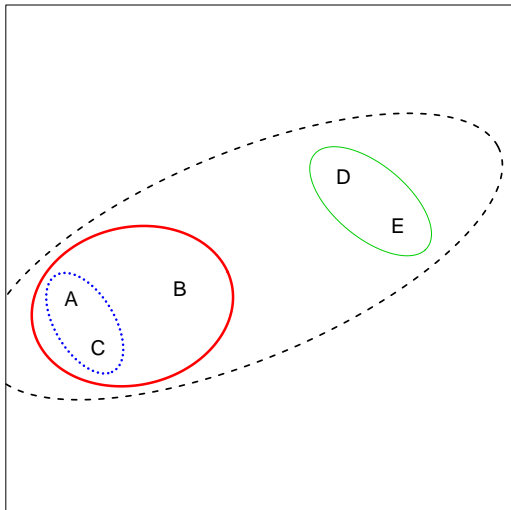
Hierarchical Clustering: the idea

Builds a hierarchy in a “bottom-up” fashion...



Hierarchical Clustering: the idea

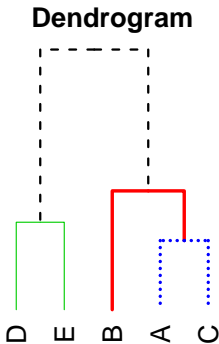
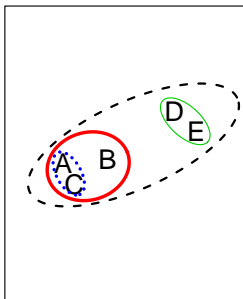
Builds a hierarchy in a “bottom-up” fashion...



Hierarchical Clustering Algorithm

The approach in words:

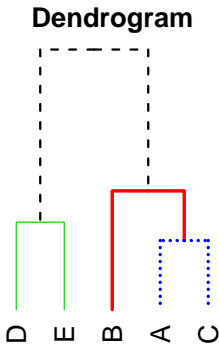
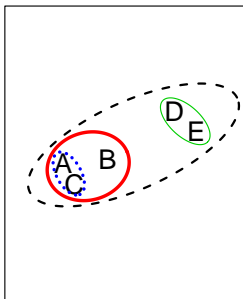
- Start with each point in its own cluster.
- Identify the closest two clusters and merge them.
- Repeat.
- Ends when all points are in a single cluster.



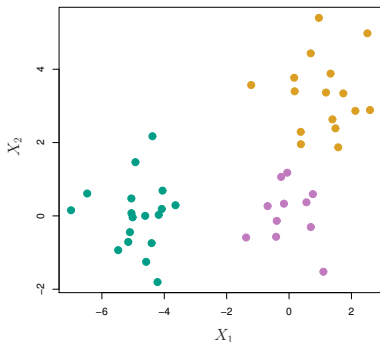
Hierarchical Clustering Algorithm

The approach in words:

- Start with each point in its own cluster.
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- Ends when all points are in a single cluster.

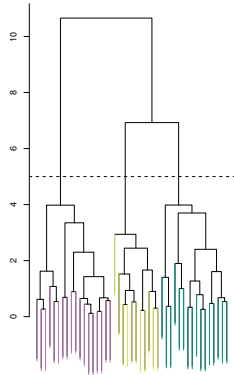
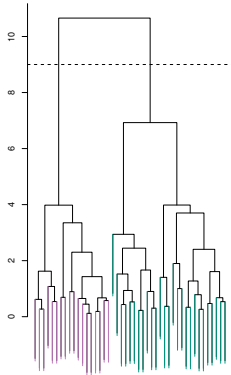
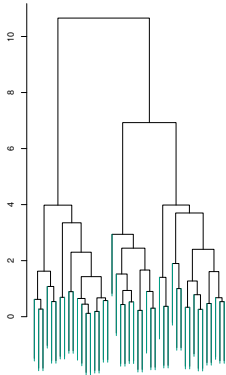


An Example



45 observations generated in 2-dimensional space. In reality there are three distinct classes, shown in separate colors. However, we will treat these class labels as unknown and will seek to cluster the observations in order to discover the classes from the data.

Application of hierarchical clustering



Details of previous figure

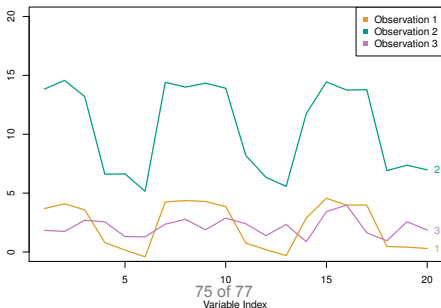
- *Left:* Dendrogram obtained from hierarchically clustering the data from previous slide, with complete linkage and Euclidean distance.
- *Center:* The dendrogram from the left-hand panel, cut at a height of 9 (indicated by the dashed line). This cut results in two distinct clusters, shown in different colors.
- *Right:* The dendrogram from the left-hand panel, now cut at a height of 5. This cut results in three distinct clusters, shown in different colors. Note that the colors were not used in clustering, but are simply used for display purposes in this figure

Types of Linkage

<i>Linkage</i>	<i>Description</i>
Complete	Maximal inter-cluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>largest</i> of these dissimilarities.
Single	Minimal inter-cluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>smallest</i> of these dissimilarities.
Average	Mean inter-cluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>average</i> of these dissimilarities.
Centroid	Dissimilarity between the centroid for cluster A (a mean vector of length p) and the centroid for cluster B. Centroid linkage can result in undesirable <i>inversions</i> .

Choice of Dissimilarity Measure

- So far have used Euclidean distance.
- An alternative is *correlation-based distance* which considers two observations to be similar if their features are highly correlated.
- This is an unusual use of correlation, which is normally computed between variables; here it is computed between the observation profiles for each pair of observations.



Practical issues

- *Scaling of the variables matters!*. Should the observations or features first be standardized in some way? For instance, maybe the variables should be centered to have mean zero and scaled to have standard deviation one.
- In the case of hierarchical clustering,
 - What dissimilarity measure should be used?
 - What type of linkage should be used?
- How many clusters to choose? (in both K -means or hierarchical clustering). Difficult problem. No agreed-upon method. See Elements of Statistical Learning, chapter 13 for more details.
- Which features should we use to drive the clustering?

Conclusions

- *Unsupervised learning* is important for understanding the variation and grouping structure of a set of unlabeled data, and can be a useful pre-processor for supervised learning
- It is intrinsically more difficult than *supervised learning* because there is no gold standard (like an outcome variable) and no single objective (like test set accuracy).
- It is an active field of research, with many recently developed tools such as *self-organizing maps*, *independent components analysis* and *spectral clustering*.
See *The Elements of Statistical Learning*, chapter 14.

Contrasting Spring and Summer Large-Scale Environments Associated with Mesoscale Convective Systems over the U.S. Great Plains

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JINGYU WANG AND JOSEPH HARDIN

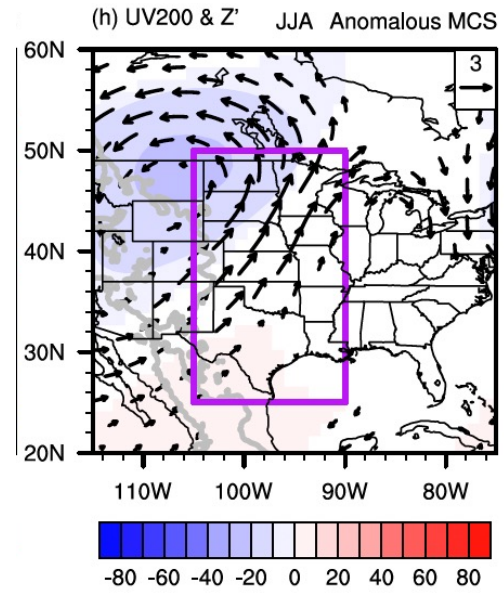
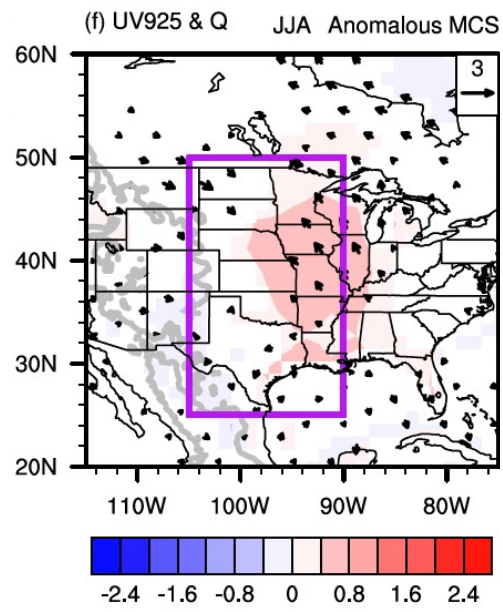
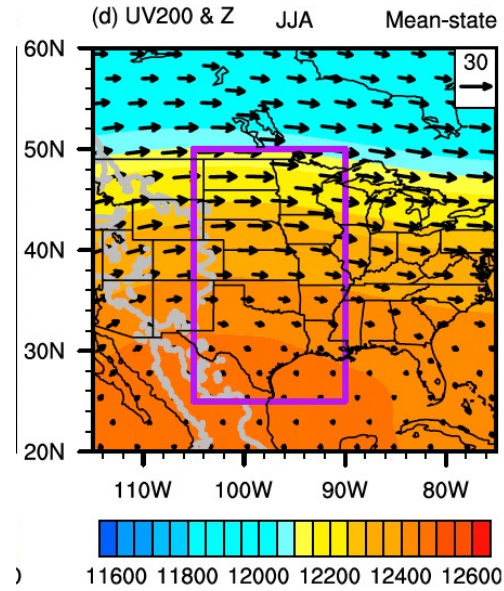
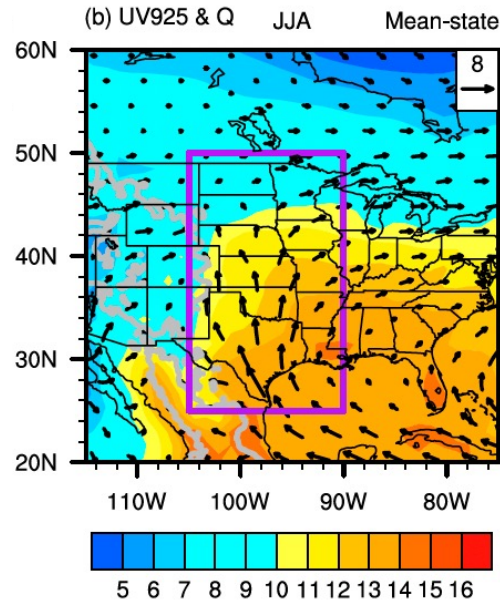
Atmospheric Sciences and Global Change Division, Pacific Northwest National Laboratory, Richland, Washington

CAMERON R. HOMEYER

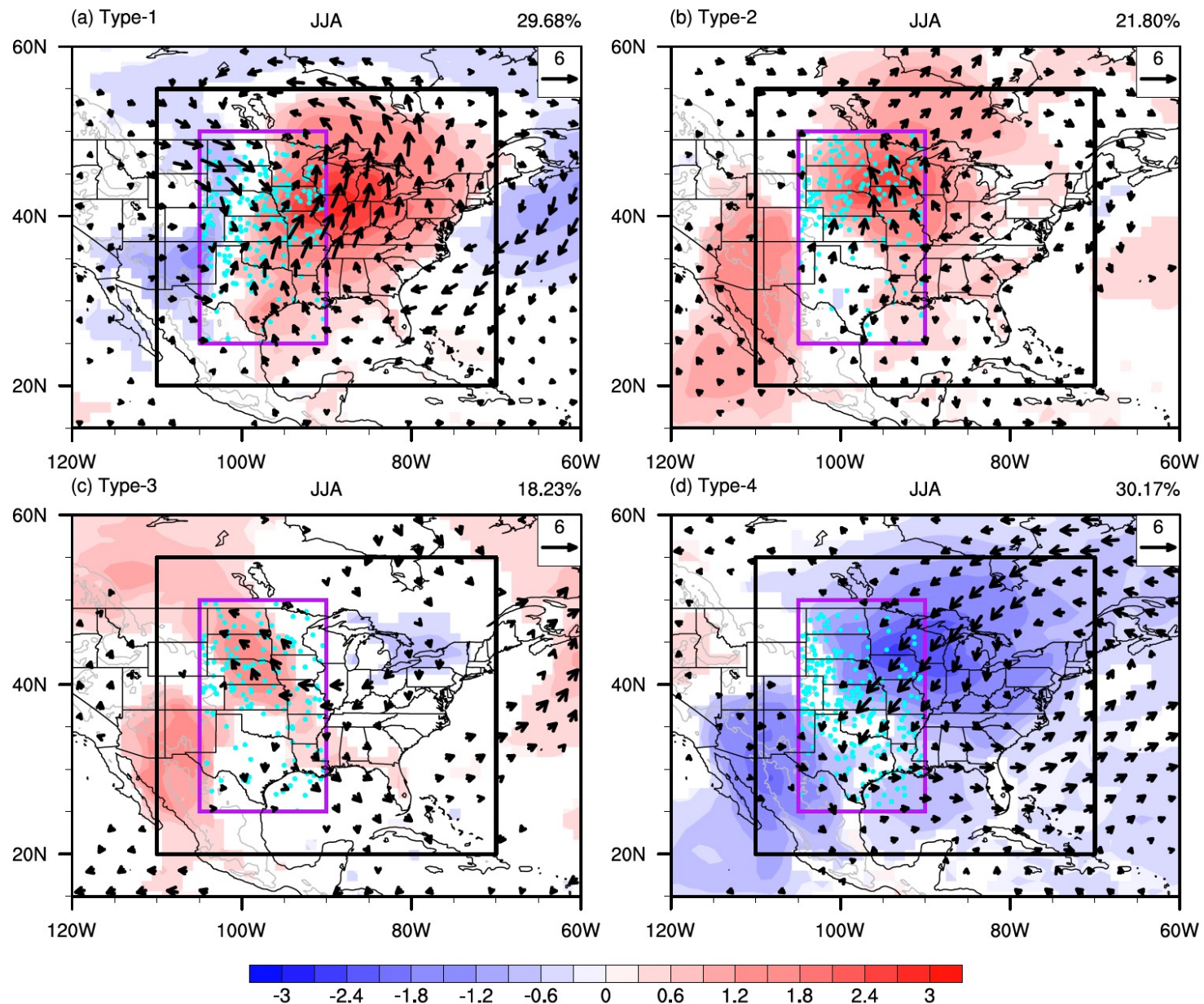
School of Meteorology, University of Oklahoma, Norman, Oklahoma

(Manuscript received 7 December 2018, in final form 21 June 2019)

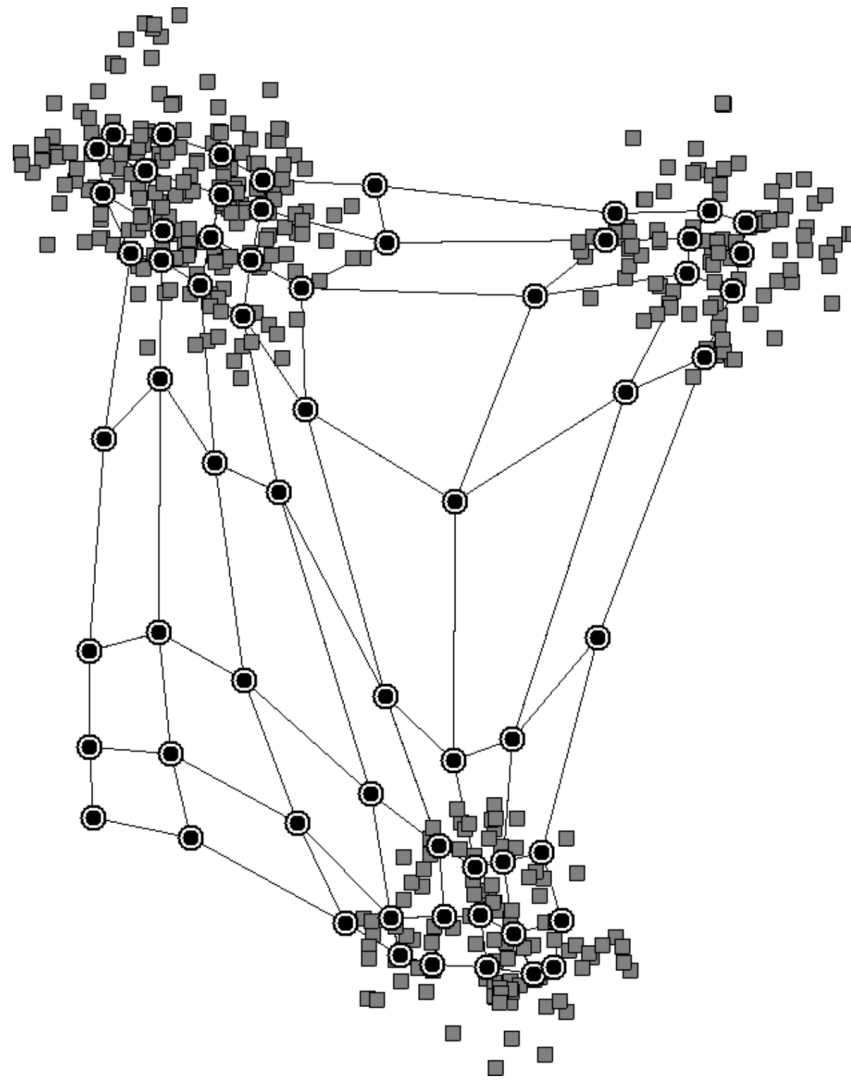
环境背景场 (长时间平均)



四类MCS发生时的环境场异常



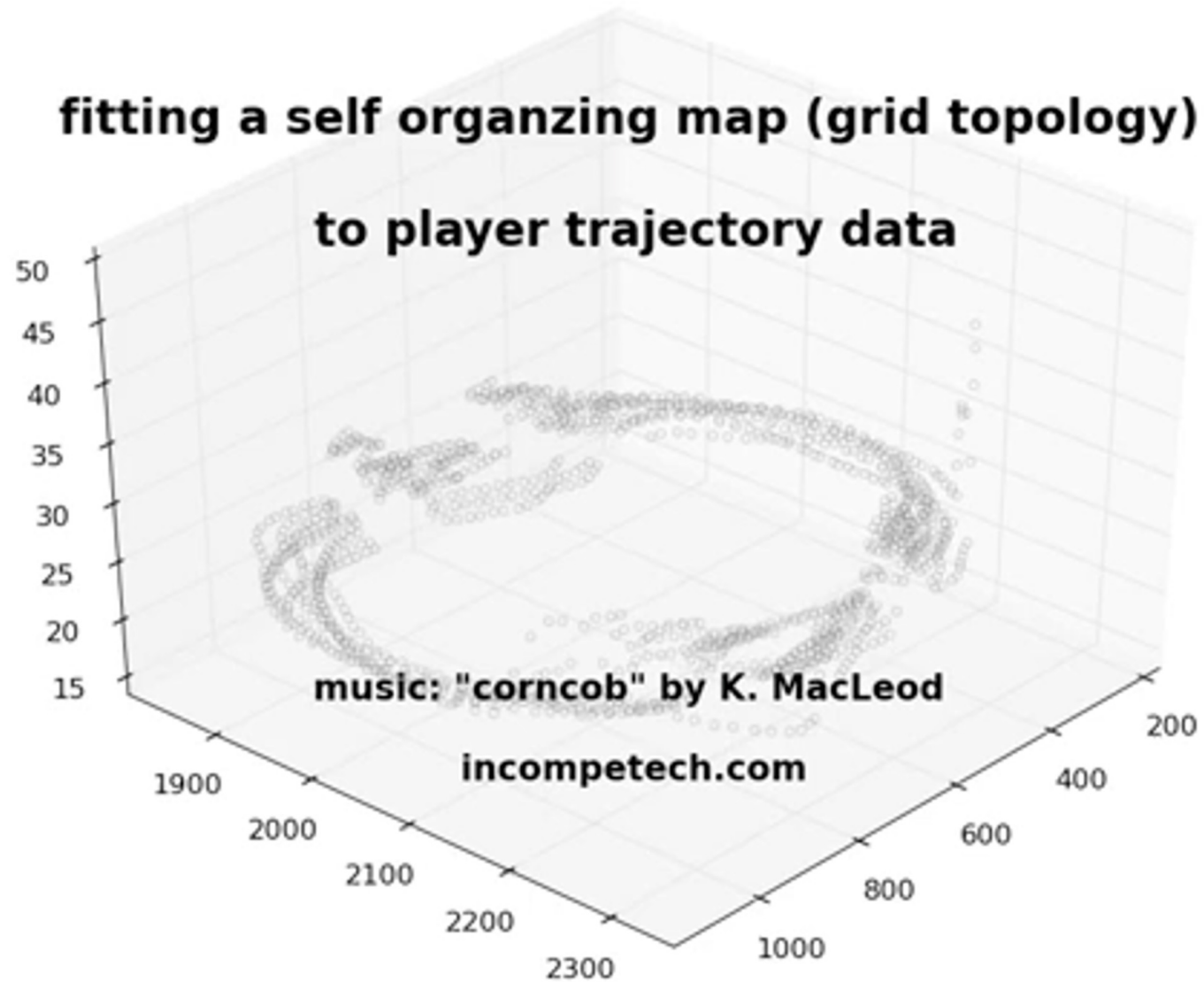
Self-Organizing Maps (SOM)




**SOMs iteratively run three stages until convergence:
1) competition, 2) cooperation, and 3) adaptation.**

Check details at <https://www.baeldung.com/cs/som-algorithm>

Another example



The background is a dark, almost black, space filled with numerous small, glowing golden particles of various shapes, including squares and rectangles. A prominent feature is a bright, white-to-gold gradient diamond shape in the center, from which a multitude of thin, golden lines radiate outwards, creating a starburst or sunburst effect. The overall color palette is dominated by shades of gold and yellow against the dark background.

Download this track by link in the description