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## Adaptive Resonance Theory and Diffusion Maps for Clustering Applications in Pattern Analysis

Donald C. Wunsch


*Missouri University of Science and Technology, [dwunsch@mst.edu](mailto:dwunsch@mst.edu)*

David J. Morris

Rui Xu

*Missouri University of Science and Technology*

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# Adaptive Resonance Theory and Diffusion Maps for Clustering Applications

Donald C. Wunsch, Steven Damelin and Rui Xu  
Applied Computational Intelligence Laboratory  
Missouri University of Science and Technology

Mathematical Reviews & Univ. Michigan

# Acknowledgements



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PERFORMANCE COMPUTING



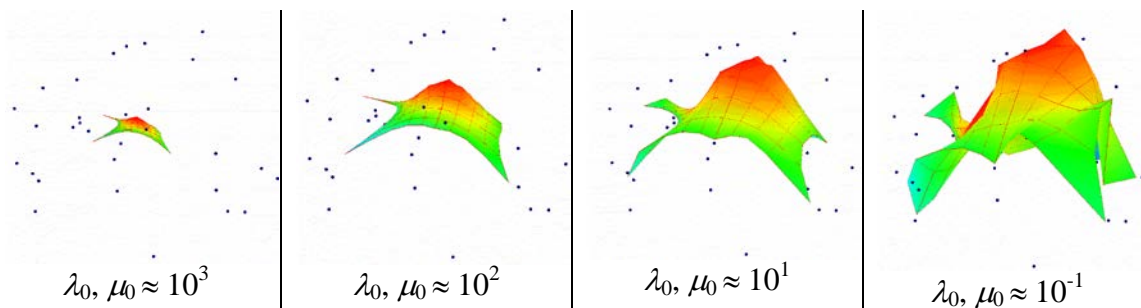
Mary K Finley Endowment  
Intelligent Systems Center  
Center for Infrastructure Science & Engineering



Office of Naval Research  
*Revolutionary Research . . . Relevant Results*



# This talk is in honor of our prescient friend Alexander Gorban



**Fig.4:** Training elastic net in several epochs

D.C. Wunsch, "ART properties of interest in engineering applications," in *Proc. IEEE / INNS International Joint Conference on Neural Networks*, Atlanta, GA, 2009.

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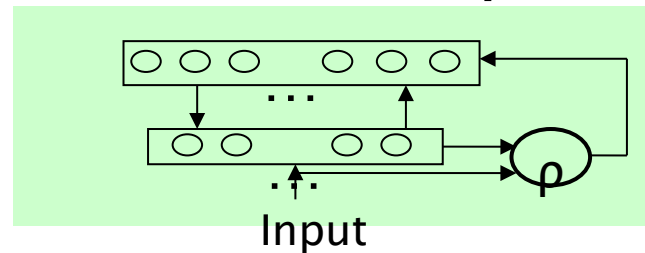
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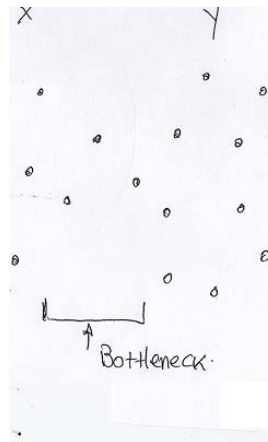
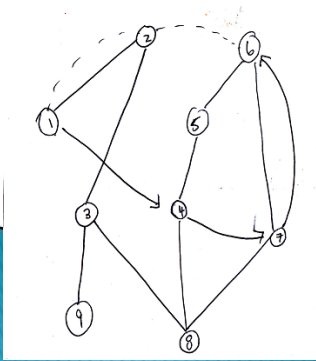
L du Plessis, S.B Damelin and M. Sears, "Reducing the dimensionality of hyperpectral data using diffusion maps", *Proceedings of the 2009 IEEE Geosciences and Remote Sensing Symposium*, Cape Town, pp 105-132.

R.R. Coifman, S. Lafon, "Diffusion maps", *Applied and Computational Harmonic Analysis: Special issue on Diffusion Maps and Wavelets*, Vol 21, July 2006, pp 5-30.

- ▶ Adaptive Resonance Theory: Learning switched on/off by resonant feedback loops in neural circuit



- ▶ Diffusion maps: Kernel-based, from edge-weighted graphs to smooth manifolds, we use for dimensionality reduction



# Diffusion Maps

- ◆ Interpret eigenfunctions of Markov matrices as systems of coordinates on the original data set used in order to obtain efficient representation of data geometric descriptions (Coifman and Lafon, 2006)
- ◆ Given a set of  $d$ -dimensional data points,  $\mathbf{x}_1, \dots, \mathbf{x}_N$ ,
  - ◆ Construct affinity matrix  $\mathbf{W}$  based on the Gaussian Kernel
  - ◆ Calculate the degree of  $\mathbf{x}_i$ ,
  - ◆ Derive the Markov or transition matrix  $\mathbf{P} = \{p(\mathbf{x}_i, \mathbf{x}_j)\}$ ,

$$w(\mathbf{x}_i, \mathbf{x}_j) = \exp\left(-\frac{\|\mathbf{x}_i - \mathbf{x}_j\|^2}{2\sigma^2}\right)$$

$$d(\mathbf{x}_i) = \sum_{\mathbf{x}_j \in \mathbf{X}} w(\mathbf{x}_i, \mathbf{x}_j)$$

$$p(\mathbf{x}_i, \mathbf{x}_j) = \frac{w(\mathbf{x}_i, \mathbf{x}_j)}{d(\mathbf{x}_i)}$$

# Diffusion Maps

- ◆ Given a set of  $d$ -dimensional data points,  $\mathbf{x}_1, \dots, \mathbf{x}_N$ ,
- ◆ Obtain eigenvalues and eigenvectors of  $\mathbf{P}$ ,  

$$\mathbf{P}^t \boldsymbol{\phi}_j = \lambda^t \boldsymbol{\phi}_j$$
  - ◆ Where larger  $t$  means fewer clusters
- ◆ Map data objects to the new  $L$ -dimensional ( $L \ll d$ ) Euclidean space by using the eigenvectors as a new set of coordinates on the data set,


$$\Psi_t : \mathbf{x}_i \rightarrow (\lambda_1^t \boldsymbol{\phi}_1(\mathbf{x}_i), \dots, \lambda_L^t \boldsymbol{\phi}_L(\mathbf{x}_i))^T$$

- ◆ Calculate the diffusion distance

$$D_t(\mathbf{x}_i, \mathbf{x}_j) = \left\| p^t(\mathbf{x}_i, \cdot) - p^t(\mathbf{x}_j, \cdot) \right\|_{1/\varphi_j}$$

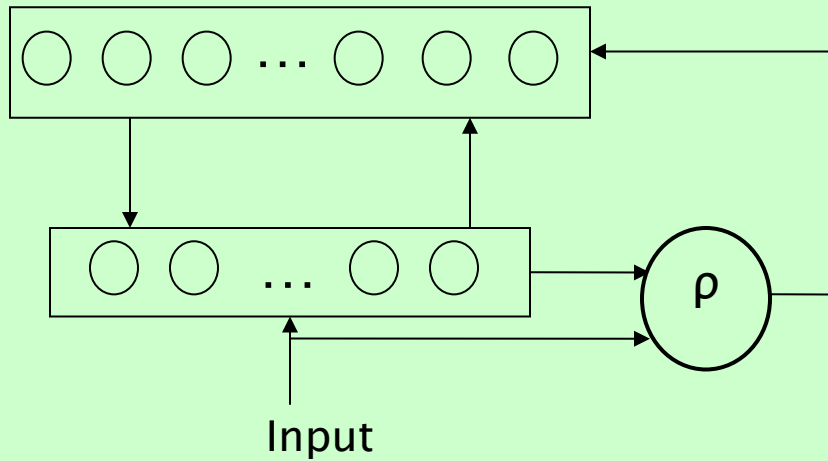


# Adaptive Resonance Advantages in Engineering

- ▶ Scalability
  - ▶ Speed
  - ▶ Configurability
  - ▶ Parallelization
  - ▶ Results Interpretation
  
  - ▶ New Metrics
  - ▶ Distributed Representation
  - ▶ Match-based vs. Error-based
- 

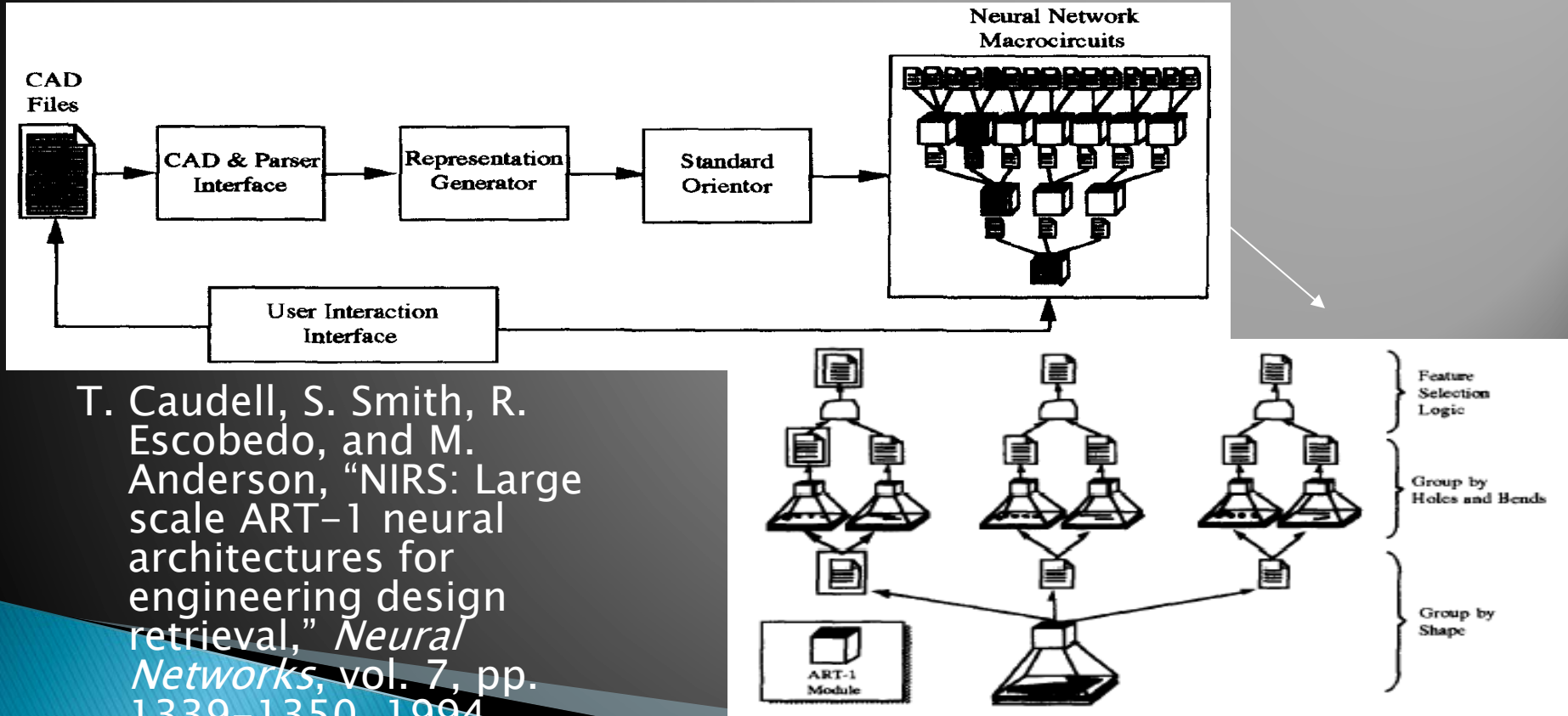
# Theory, Not Architecture

**But First...**



Resonance  
mediates  
learning

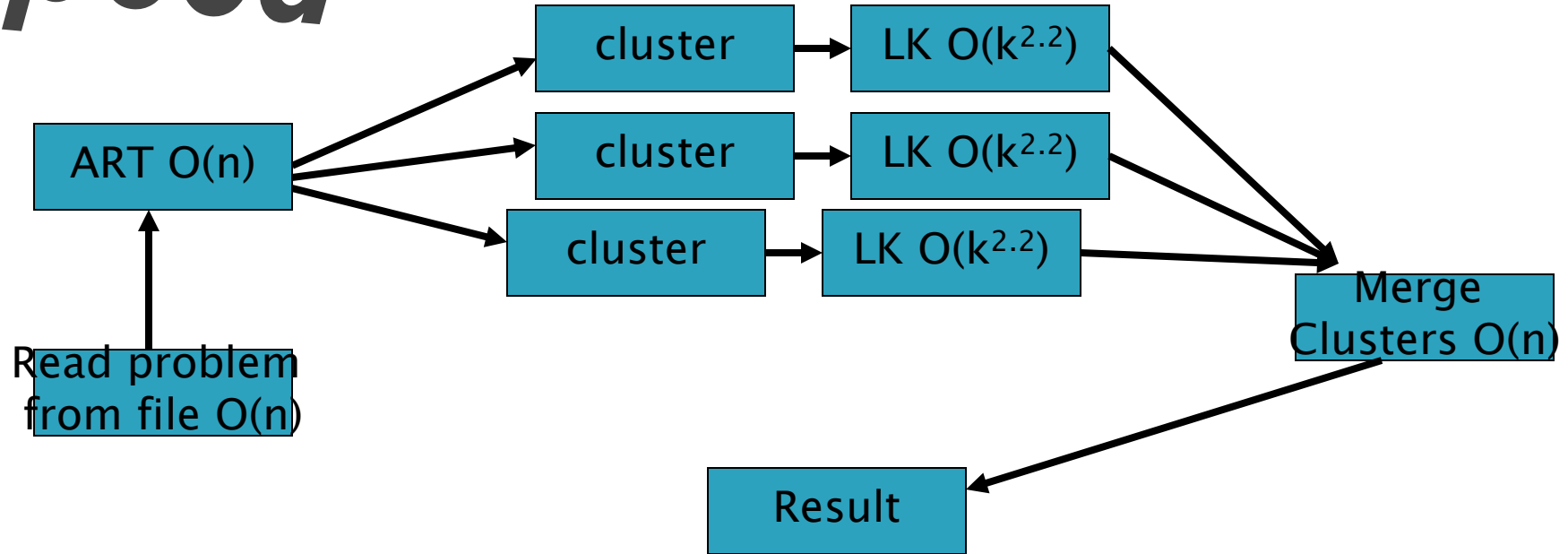
# Scalability



T. Caudell, S. Smith, R. Escobedo, and M. Anderson, "NIRS: Large scale ART-1 neural architectures for engineering design retrieval," *Neural Networks*, vol. 7, pp. 1339-1350, 1994

# Speed

## Traveling Salesman Problem



Ref: S. Mulder and D. Wunsch, "Million city traveling salesman problem solution by divide and conquer clustering with adaptive resonance neural networks," *Neural Networks*, vol. 16, pp. 827–832, 2003.

- **Divide and Conquer Algorithm**

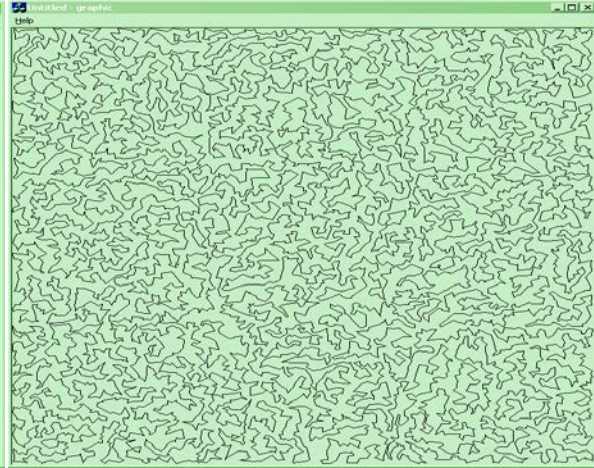
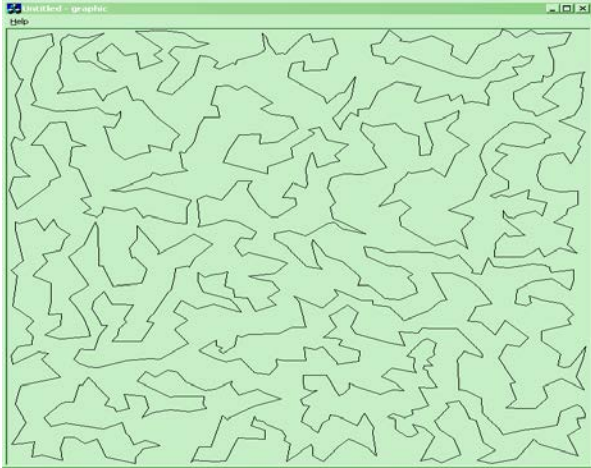
#cities	Tour Length	Time	% off	
1000	2.58E+07	0.422	10.40%	
2000	3.61E+07	1.031	10.64%	
8000	7.14E+07	8.328	10.97%	
10000		7.97E+07	11.359	10.57%
20000		1.12E+08	24.641	10.53%
250000		4.00E+08	315.078	11.64%
1000000	7.94E+08	1468.165	11.03%	
10000000	2.52E+09	10528.7	1.27%	

- **CONCORDE**

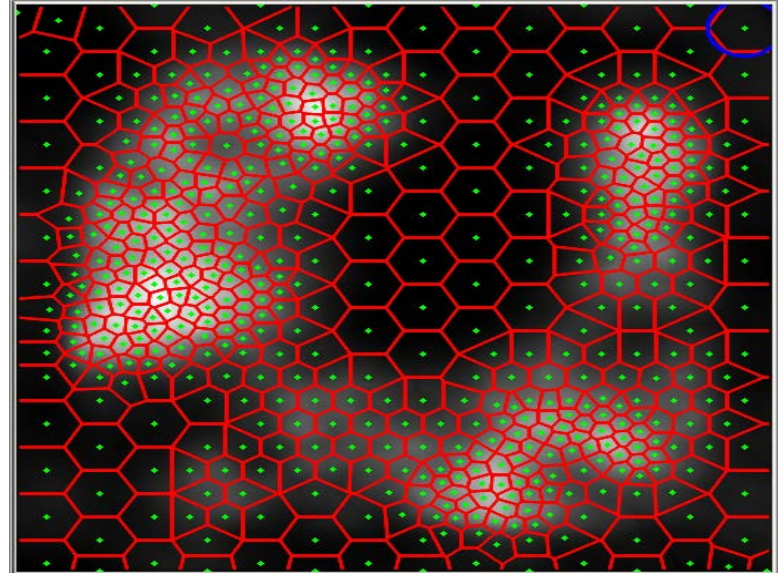
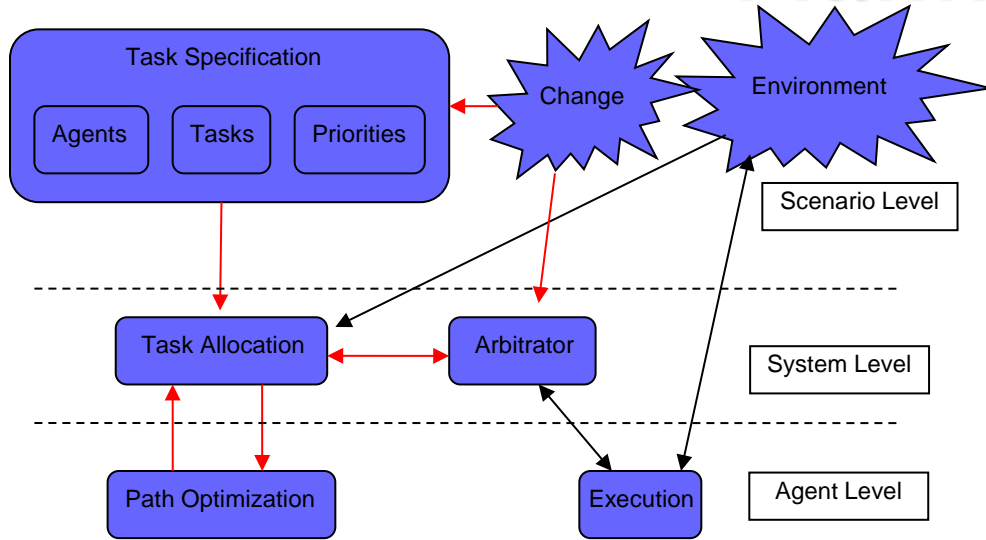
1000	2.34E+07	1.670	
2000	3.26E+07	3.500	
8000	6.43E+07	26.570	
10000		7.20E+07	37.620
20000		1.01E+08	84.830
250000		3.58E+08	1379.540
1000000		7.15E+08	9013.53
10000000	2.495E+09		43630.7

Plus 25 M city results  
paper on IEEE Explore





# Heterogeneous Vehicle Swarm Path Planning



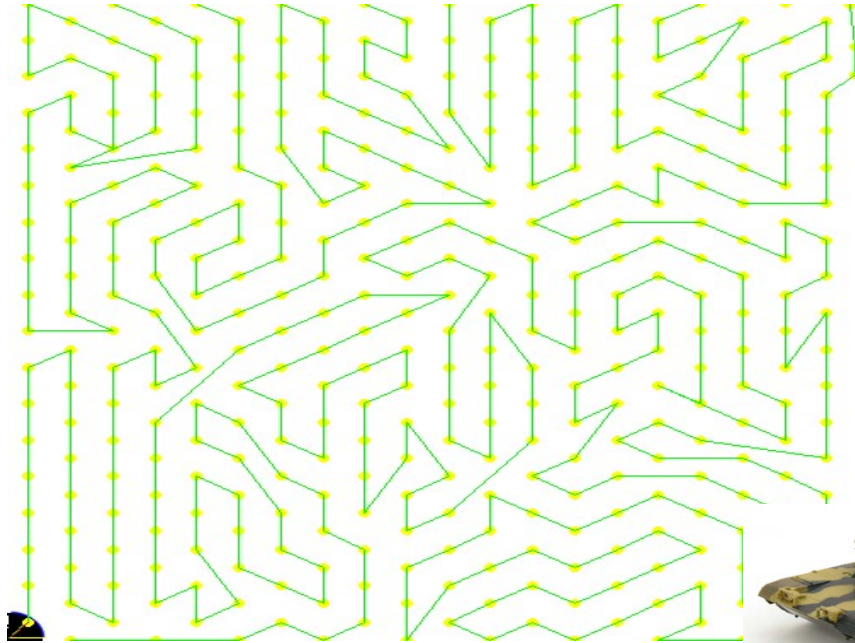
# Heterogeneous Vehicle Heuristic Performance

DragonFLY



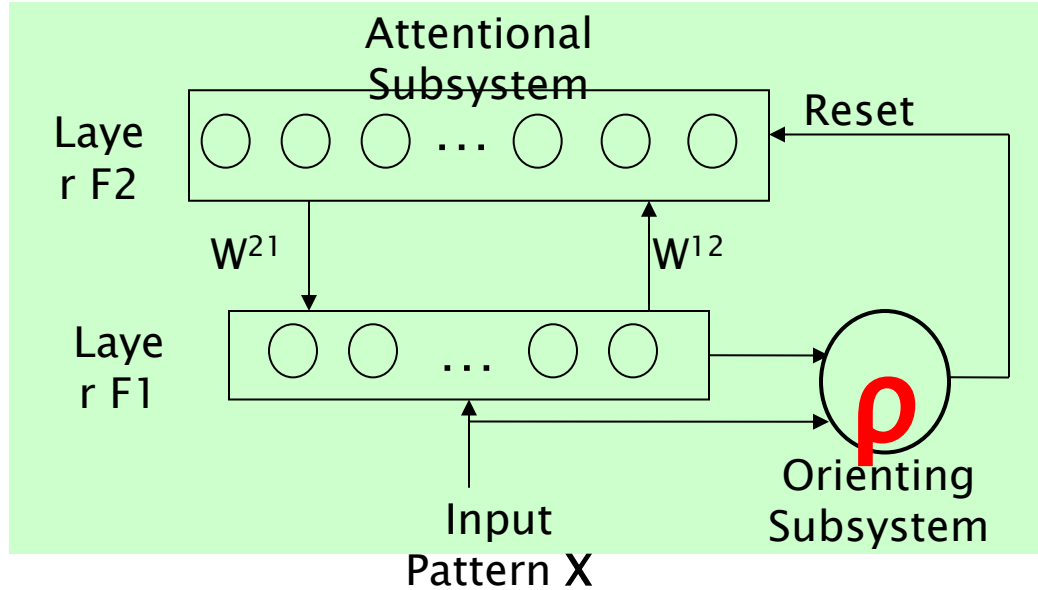
$$t(e_i) = \frac{d(a_{ei}, b_{ei})}{c_g v_{\max}} + c_a \left( \frac{c_g v_{\max}}{a} \right) (1 - \cos(\theta_{a_{ei}, b_{ei}, c_{ei}}))$$

**Non-Euclidean**  
TSP in real-time



# Configurability

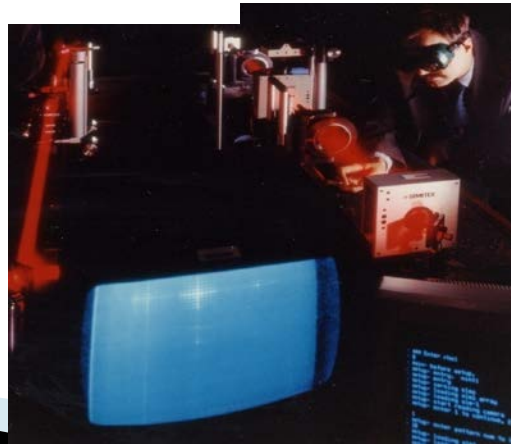
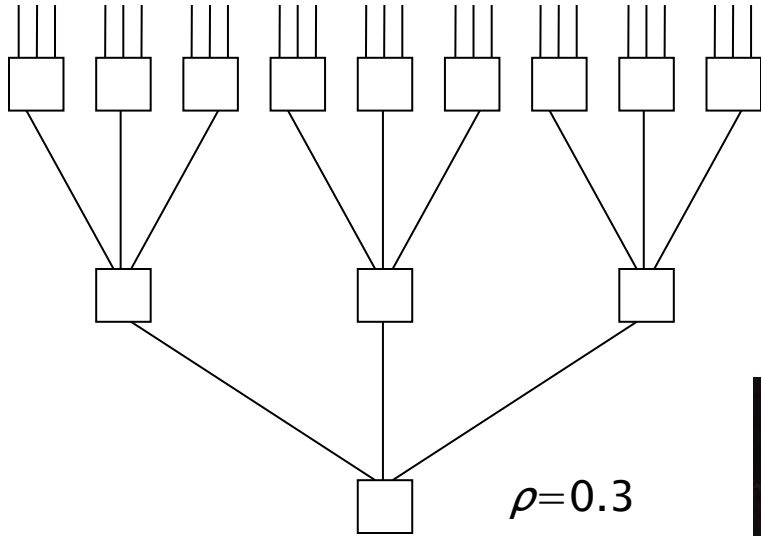
- VIGILANCE  $\rho$



- ART1
- ARTMAP
- LAPART
- Fuzzy ART
- Ellipsoid ART
- GramART



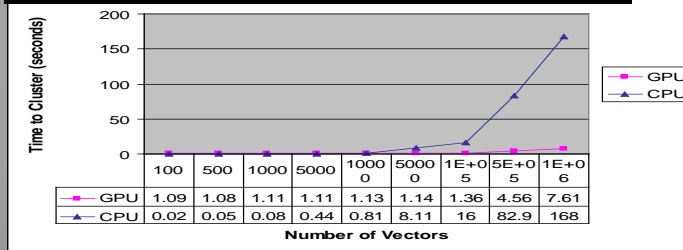
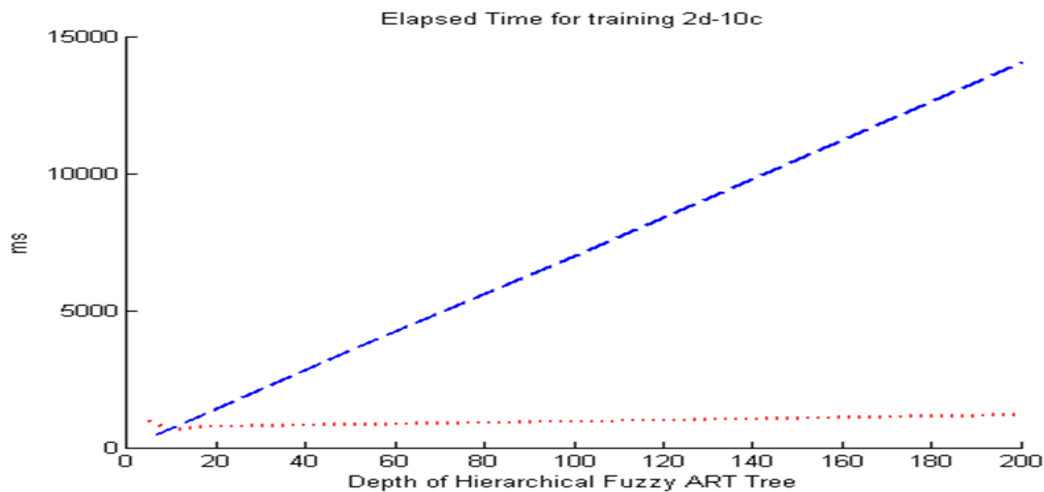
# Hierarchical -- Parallelizable



#	Operation	Electronics	Optics	%
1 <sup>†</sup>	I		✓	-
2 <sup>†</sup>	$T_k$		✓	-
3	$T_k \cdot I$		✓	80
4	I		✓	5
5	$ T_{k_m} $	✓		5
6	$T_{k_m} = T_{k_m} \cap I$	✓		5
7	$T_{n_c} = I$	✓		1
8 <sup>††</sup>	maxi{ }	✓		3
9	$\{A_{0i}=1; i=1, n_t\}$	✓		<1
10	$P_i \rightarrow C_{n_c}$	✓		<1
11	$\geq$	✓		<1
12	*	✓		<1
13	/	✓		<1
14	+	✓		<1

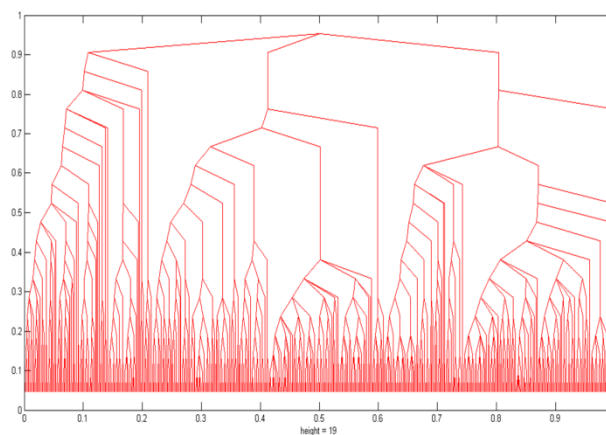
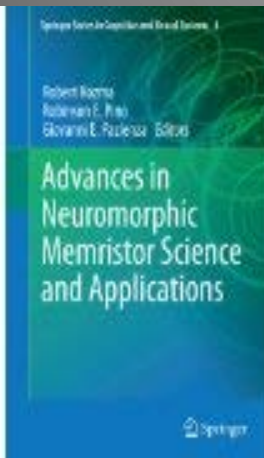
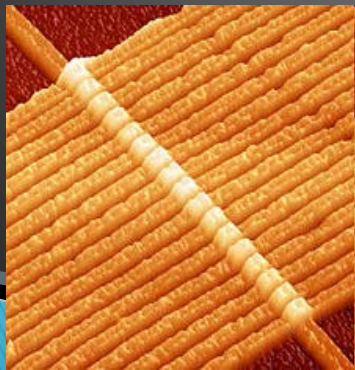


# Hardware -- GPU

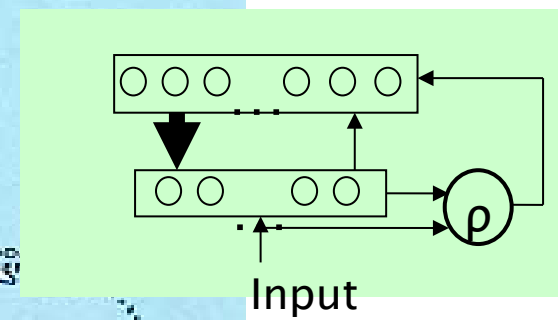
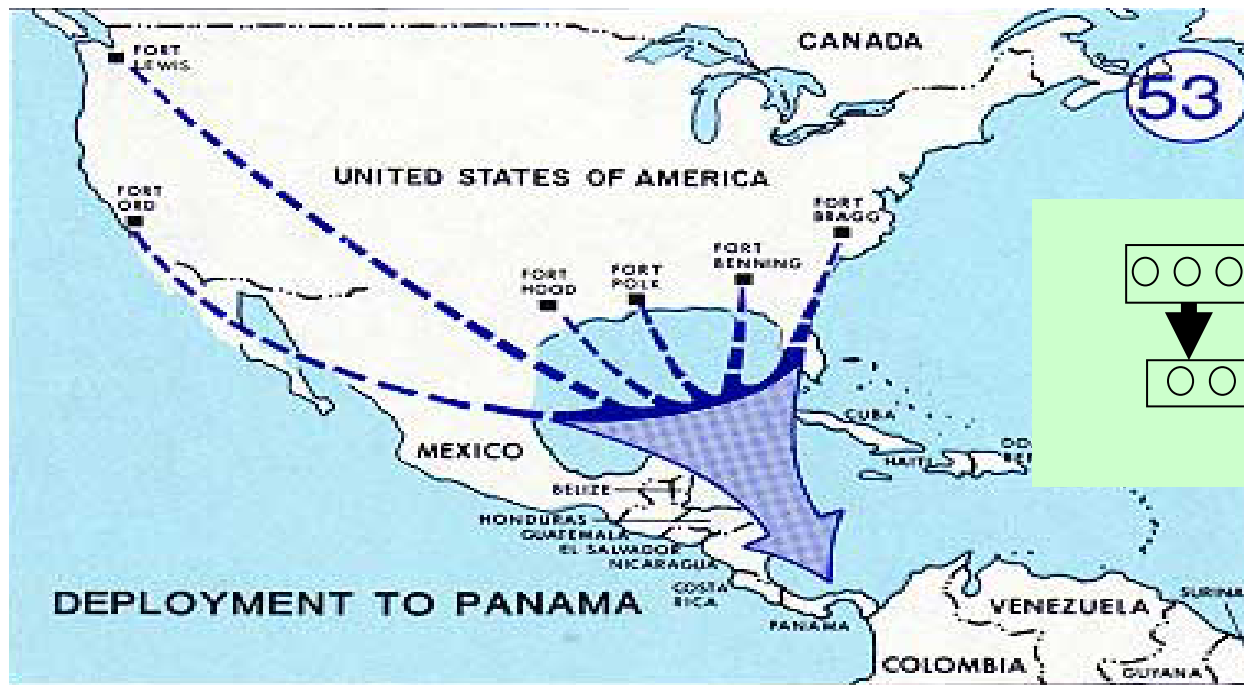
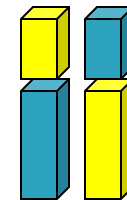


# Memristor

# ART

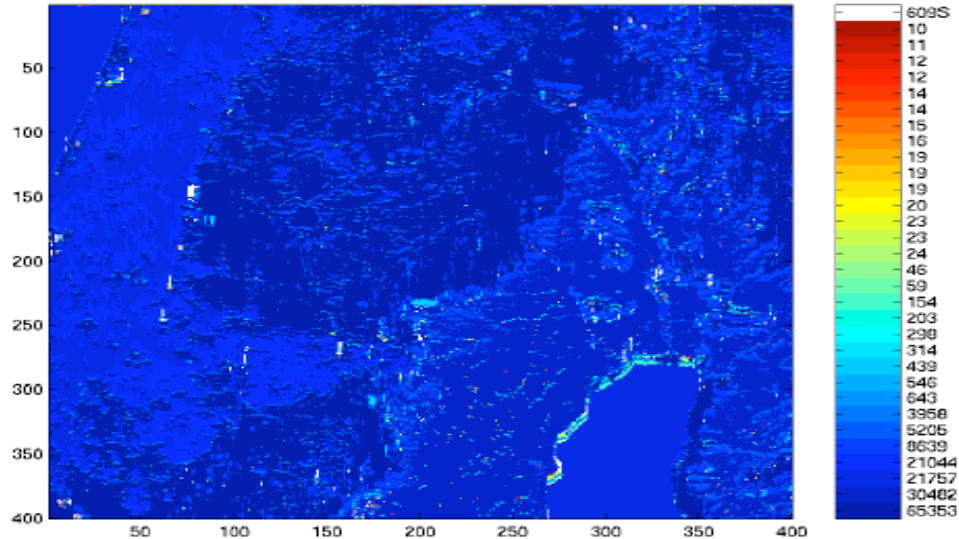


# Results Interpretation - ART Templates as Chokepoint Estimators



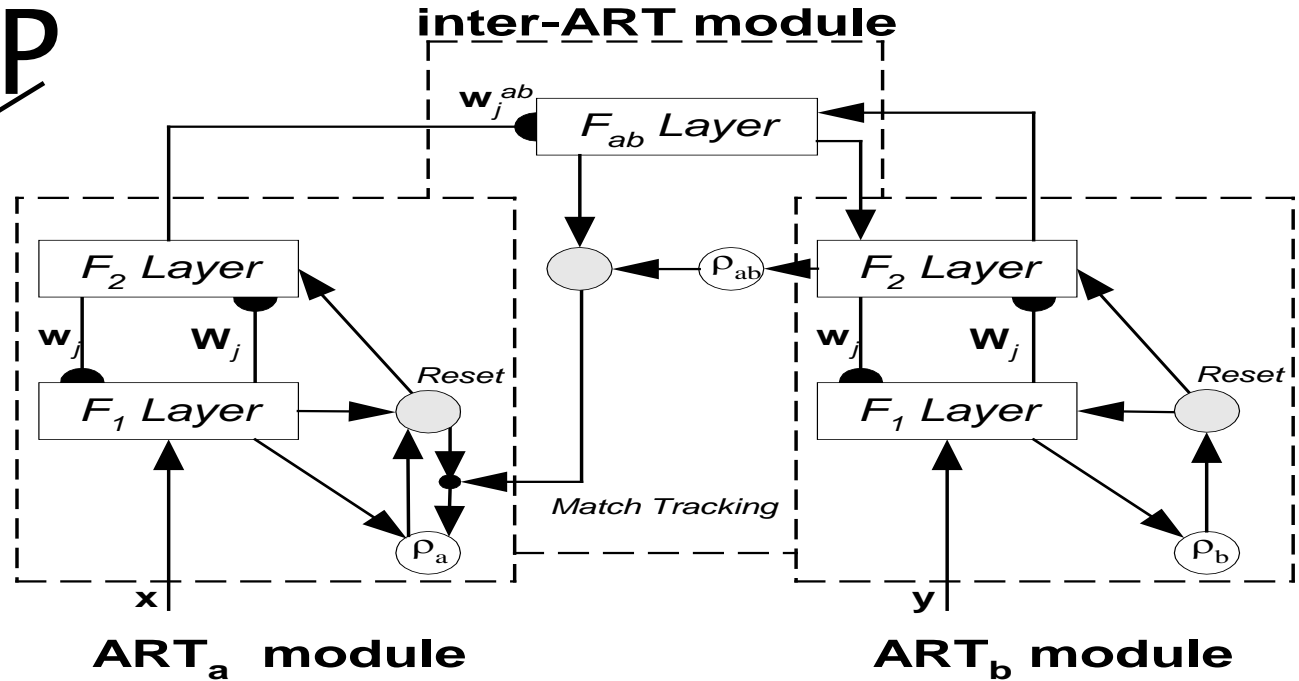
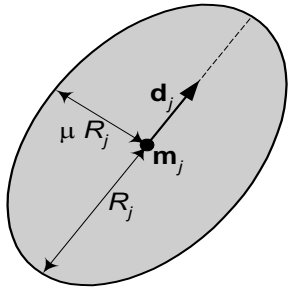
Turner & Wunsch

# Knowledge Representation / Template Interpretation via Category Theory

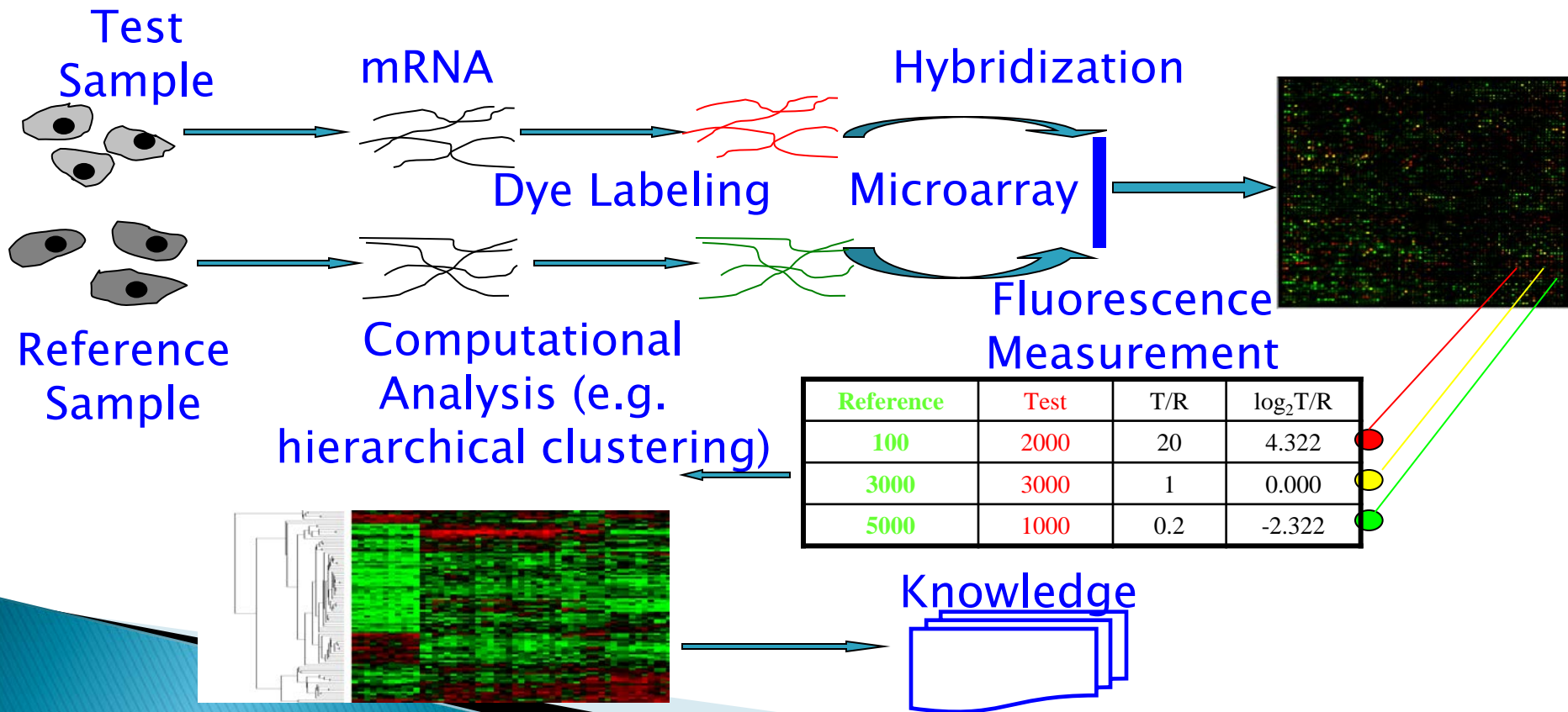


Healy, Olinger, Young, Caudell, Larson

# Metrics, e.g., Ellipsoidal ARTMAP

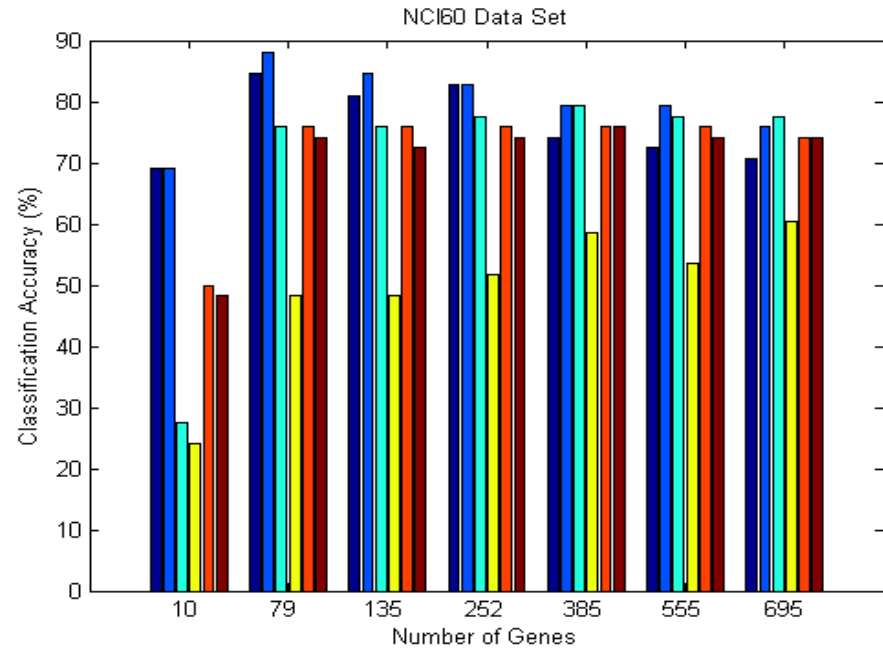
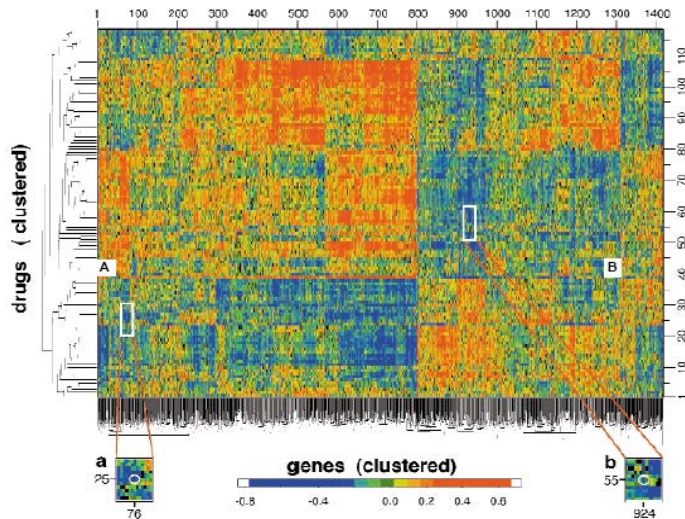


# cDNA Microarray Technology





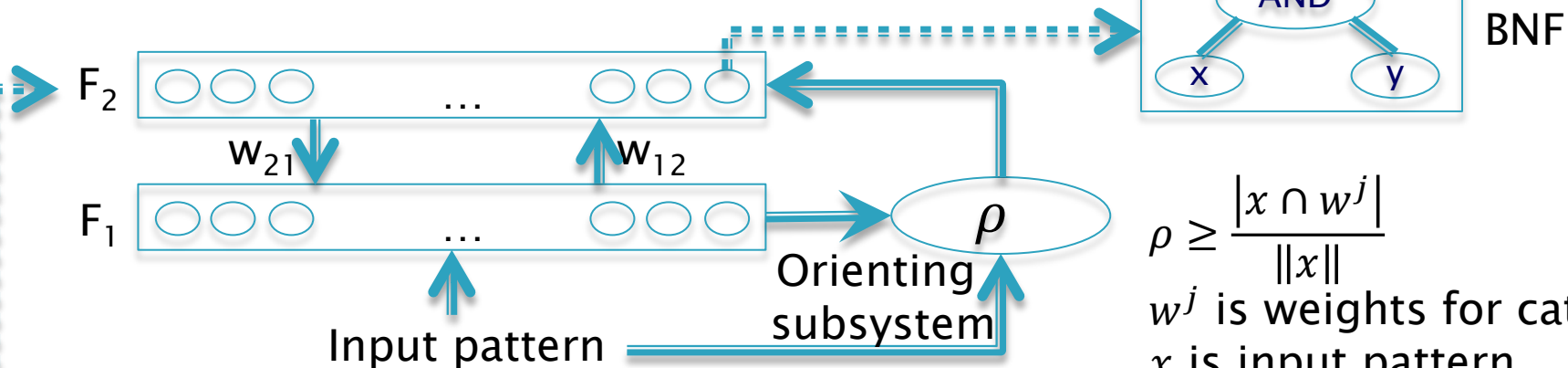
# NCI60 Cancer Identification



**Classification rate comparison: EAM, ssEAM, PNN, ANN, LVQ1, and kNN**

# Gram-ART

## Grammar-based ART (Mueth 2009)



Category selection

$$T(j) = \frac{|x \cap w^j|}{\|w^j\|}$$

$w^j$  is wghts for category  $j$   
 $x$  is input pattern

Resonance: weight update

$$w_i^j = \frac{w_i^j * N + \delta_j}{N + 1}$$

$\delta_j = \begin{cases} 1 & \text{if } x_i = j \\ 0 & \text{otherwise} \end{cases}$

# prior updates

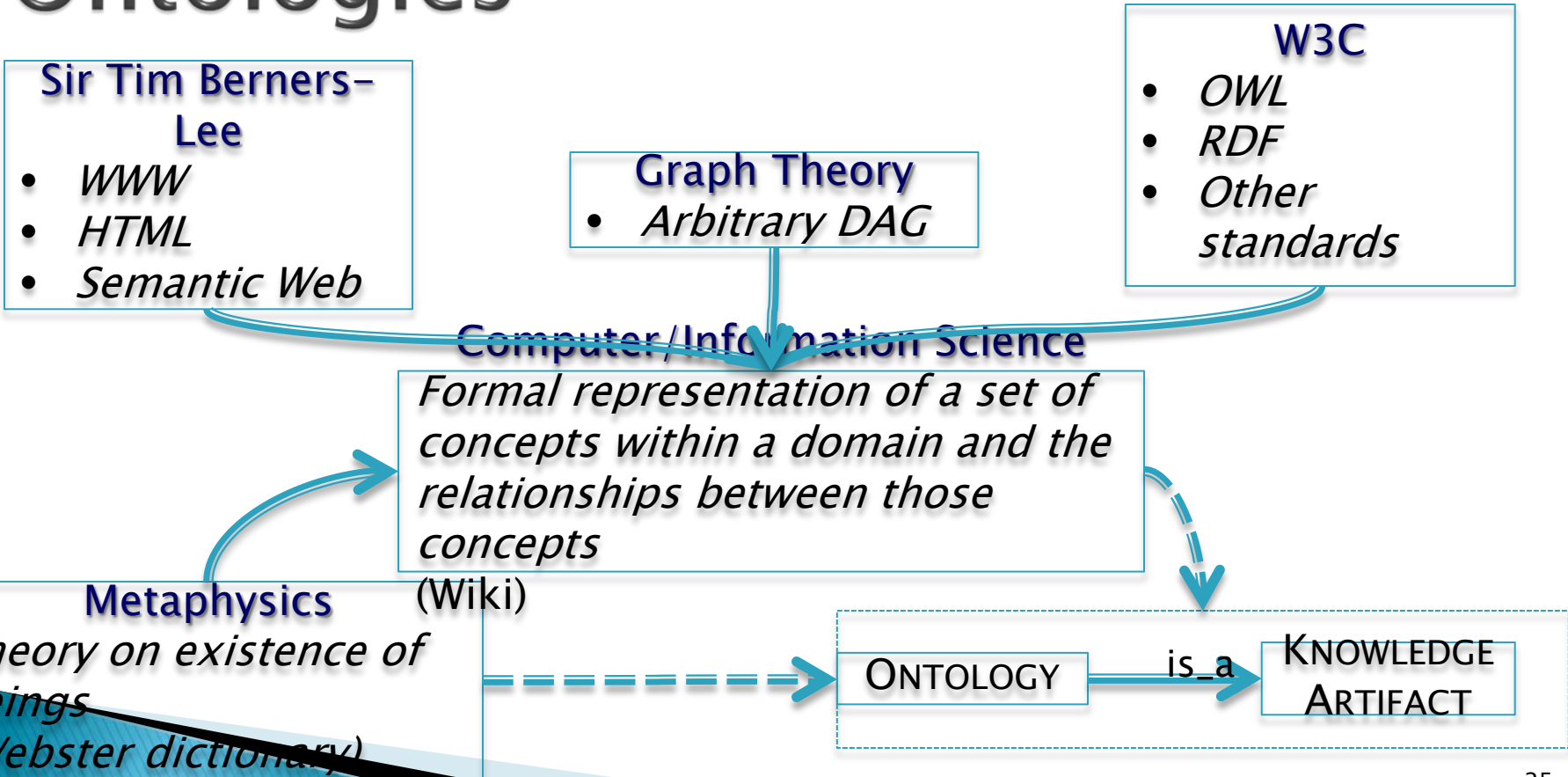
$$\rho \geq \frac{|x \cap w^j|}{\|x\|}$$

$w^j$  is weights for category  $j$   
 $x$  is input pattern

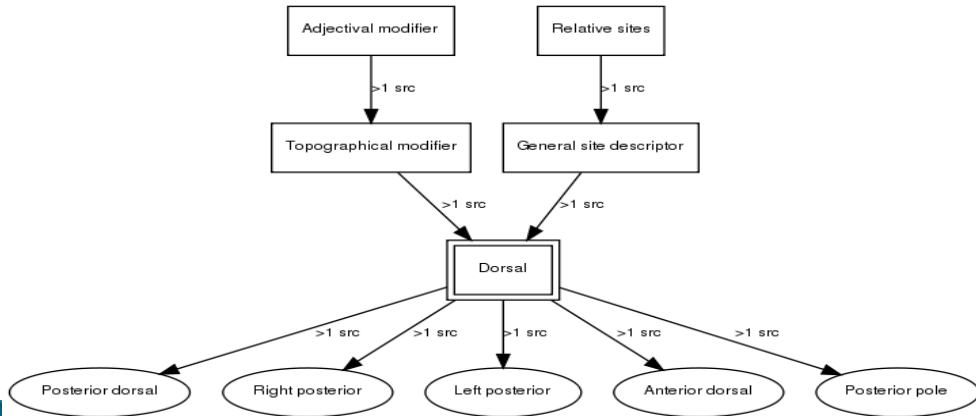
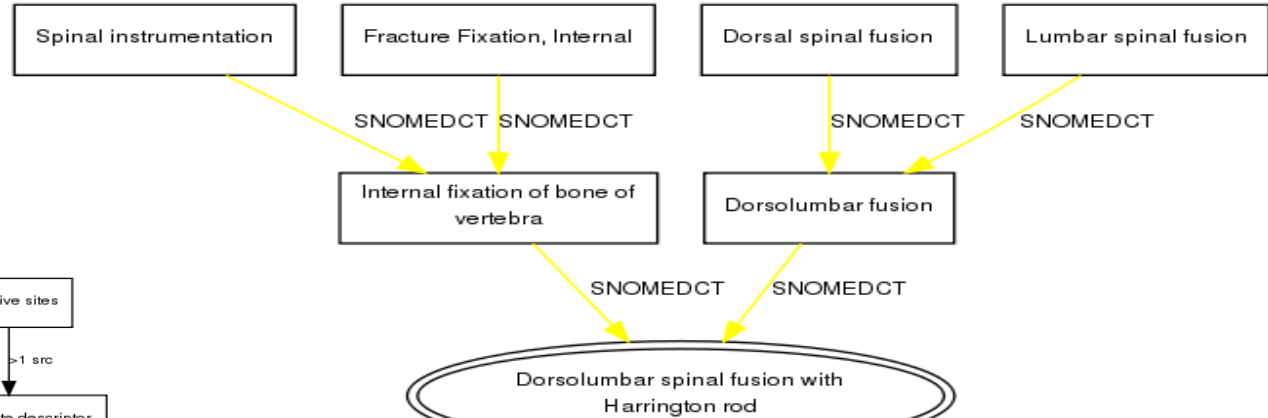
$$|x \cap w^j| = \sum_{i=0}^r w_{i,x_i}^j$$

$r = \#$  nodes in tree  
 $\|x\| = \#$  of inputs in  $x$

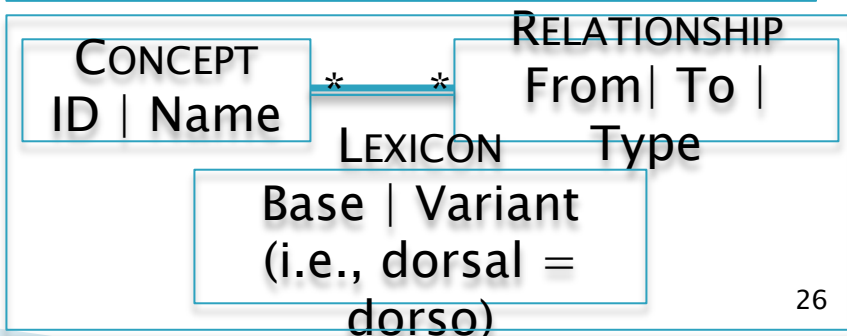
# Ontologies



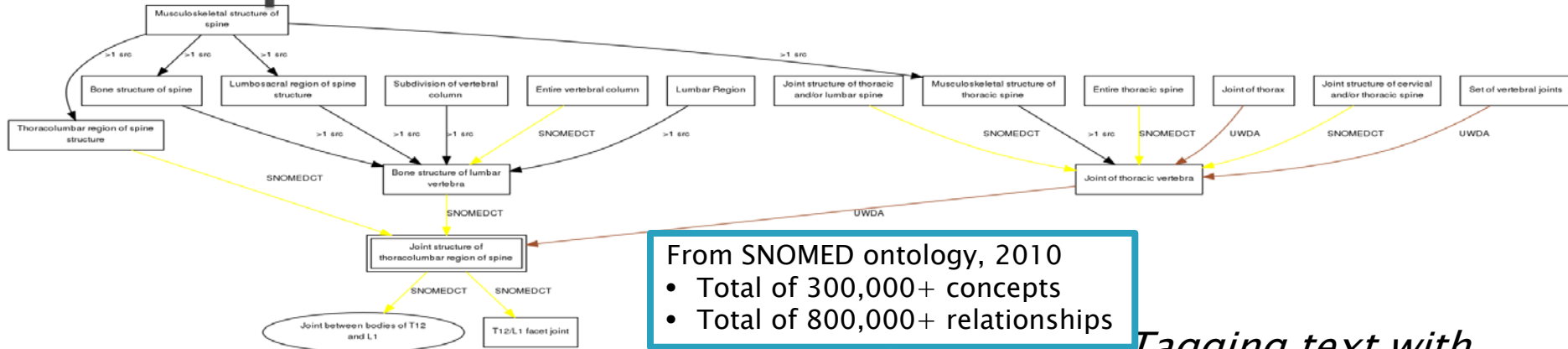
# SNOMED Example



*Simple schema may be sufficient*



# Ontologies Can Be Large, Complicated



From SNOMED ontology, 2010

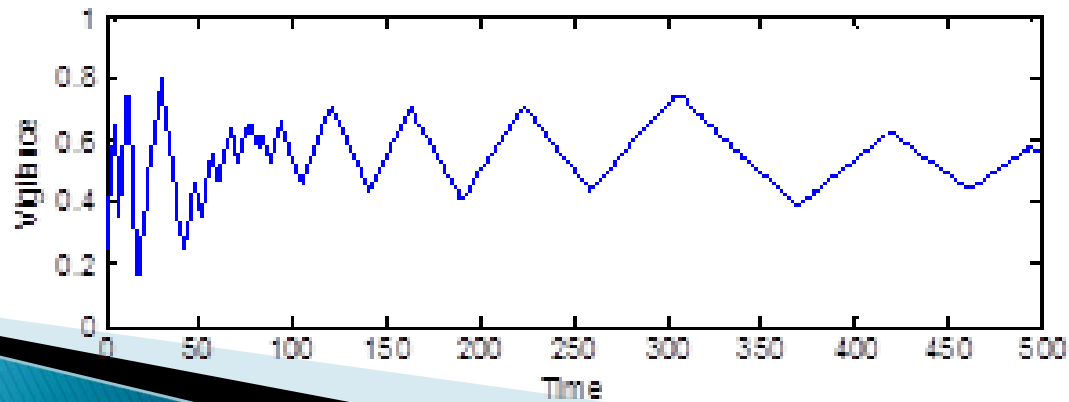
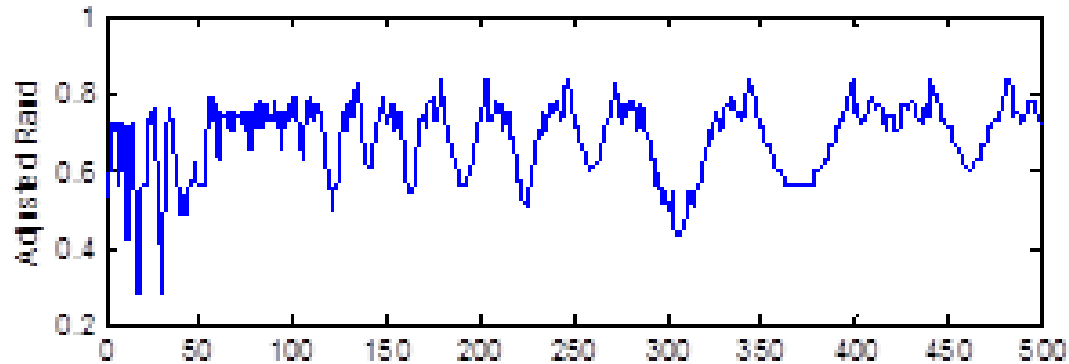
- Total of 300,000+ concepts
- Total of 800,000+ relationships

*Tagging text with concepts can be NP-complete*

Search criteria can be large and complicated also (real-world example HPI):

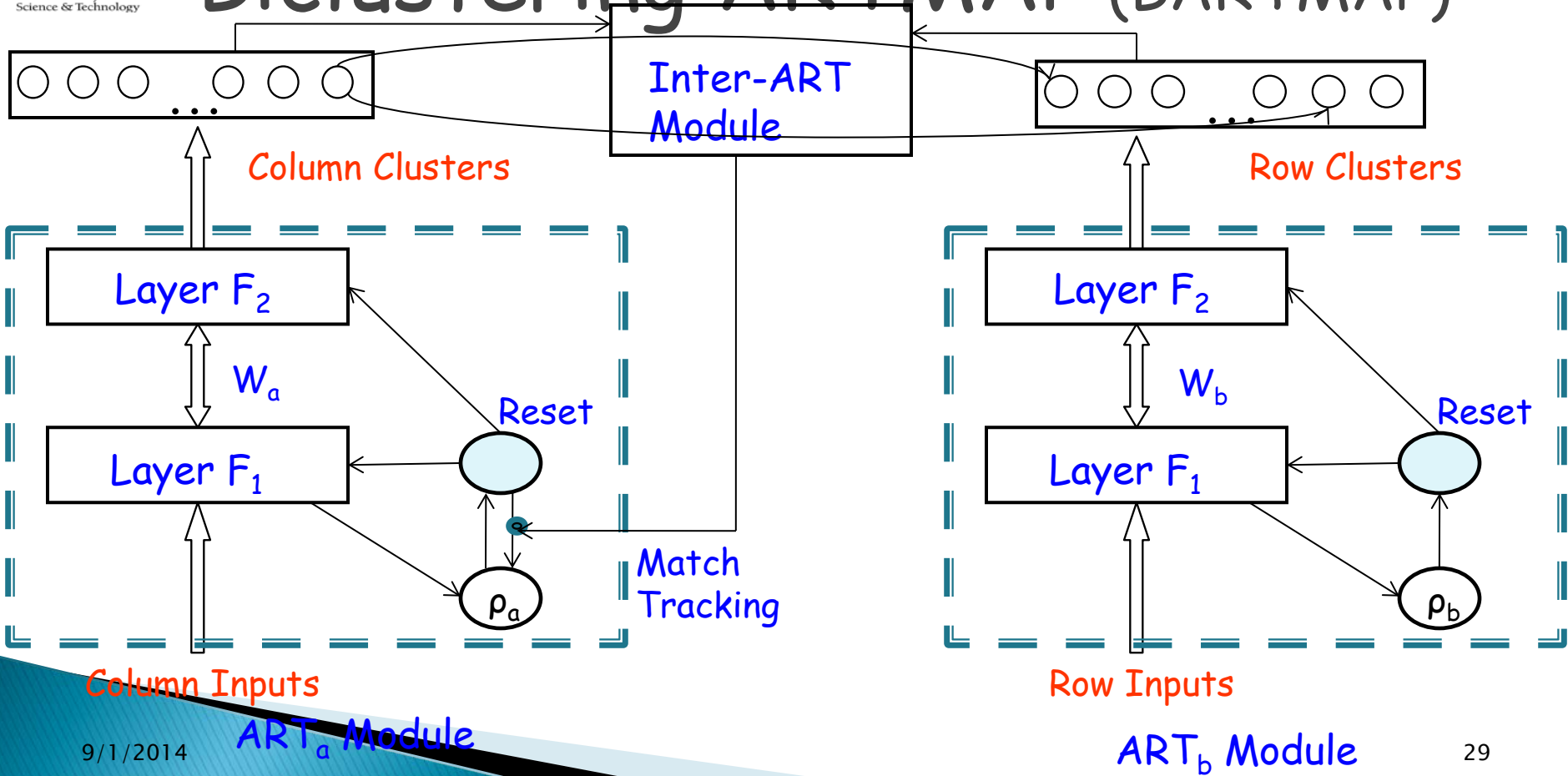
*A 64-year-old women presents with a 3 cm mass in her left upper lobe, which was not present 18 months previously. Computed tomography confirms the presence of the mass without evidence of mediastinal adenopathy. Transthoracic fine needle aspiration reveals non-small cell lung cancer. The surgeon reviews the patient's medical record, x-ray findings, pulmonary function studies, laboratory results, and bronchoscopy report. A mediastinoscopy has been*

# Adaptive Dynamic Programming for Optimizing Clustering





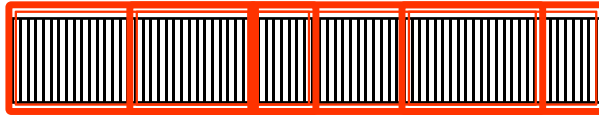
# Biclustering ARTMAP (BARTMAP)



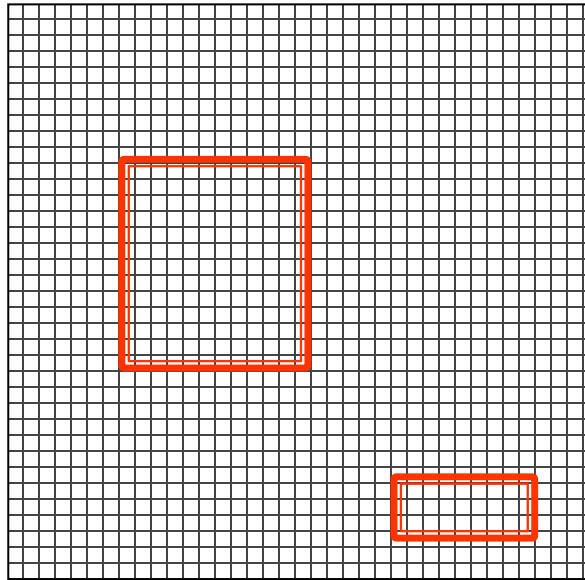
# Biclustering



Features



Objects



Data Matrix

- ◆ Clustering separately - **Global model**
  - ◆ Rows
  - ◆ Columns
- ◆ Biclustering (subspace clustering, coclustering, bidimensional clustering) - Clustering of two dimensions simultaneously (clustering + feature selection) - **Local model**
- ◆ How hard? - **NP complete**
  - ◆ Iterative row and column clustering combination
  - ◆ Greedy iterative search
  - ◆ Distributed parameter identification
  - ◆ Divide-and-conquer
  - ◆ Exhaustive bicluster enumeration

# Hierarchical BiFAM

## ▶ BARTMAP

- State of the art biclustering algorithm
- Significantly outperforms other approaches

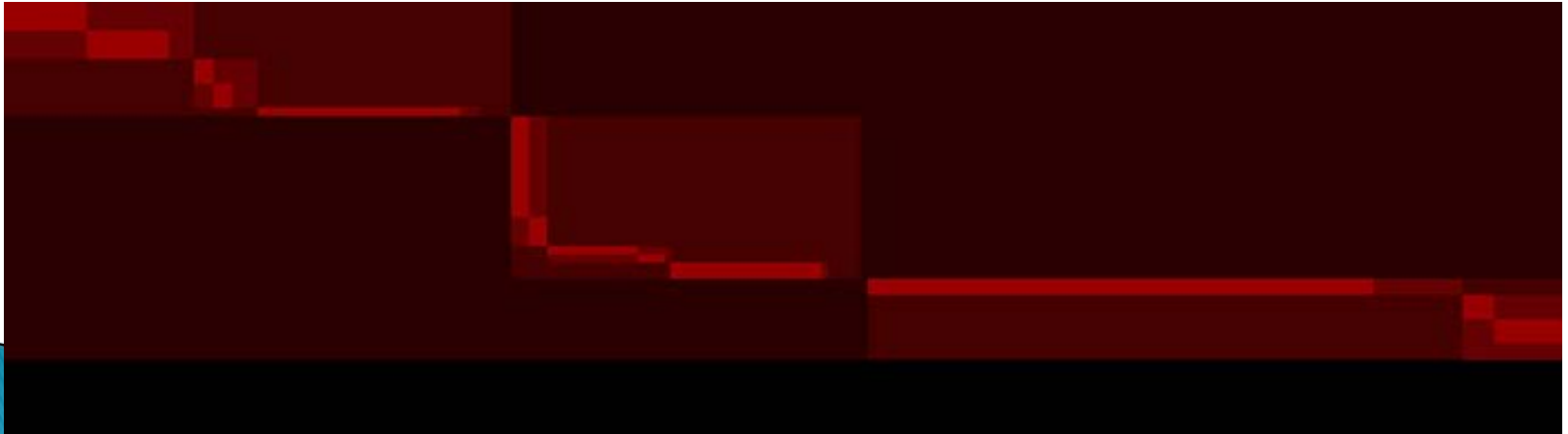
## ▶ HBiFAM

- Hierarchical Biclustering Fuzzy ARTMAP algorithm
- Provides deeper / more precise biclustering

Data source: M. B. Eisen, P. T. Spellman, P. O. Brown, and D. Botstein, "Cluster analysis and display of genome-wide expression patterns," *Proc. Natl. Acad. Sci. U.S.A.*, vol. 95, pp. 14863–14868, Dec 1998.

# Hierarchical BiFAM

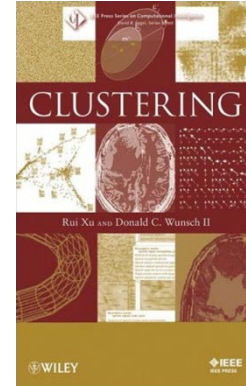
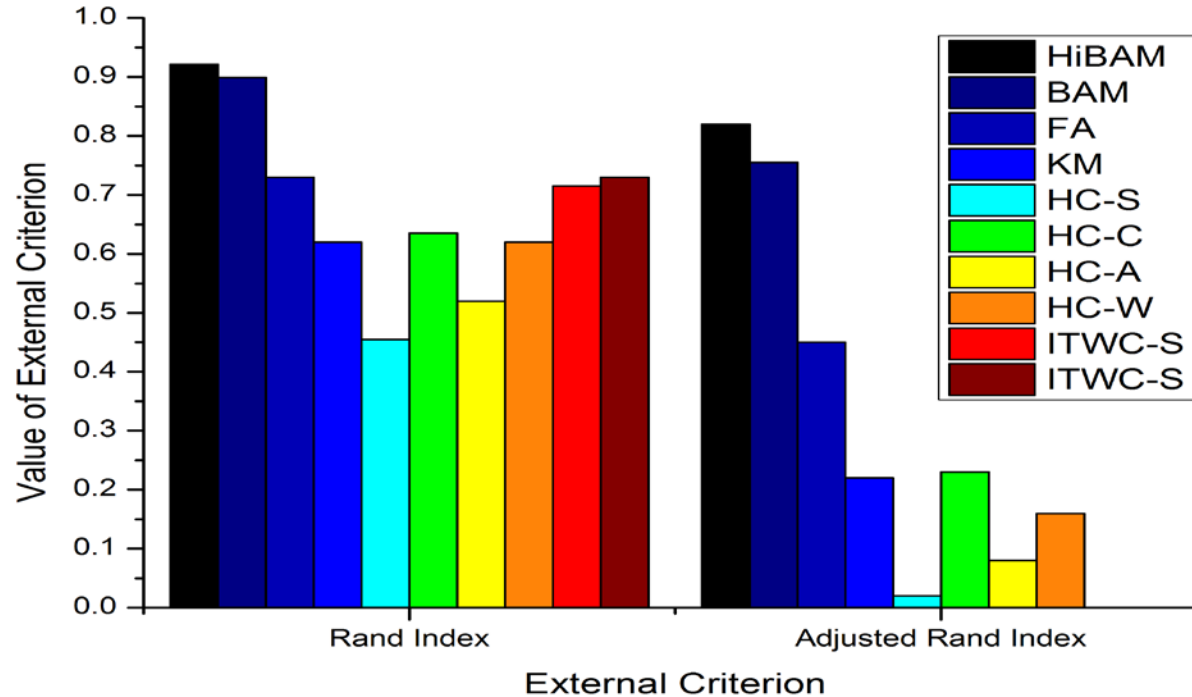
- ▶ Figure. Heat map of the correlation between gene and sample of leukemia sample (prototype) presented contrast wise (brighter = more correlated)



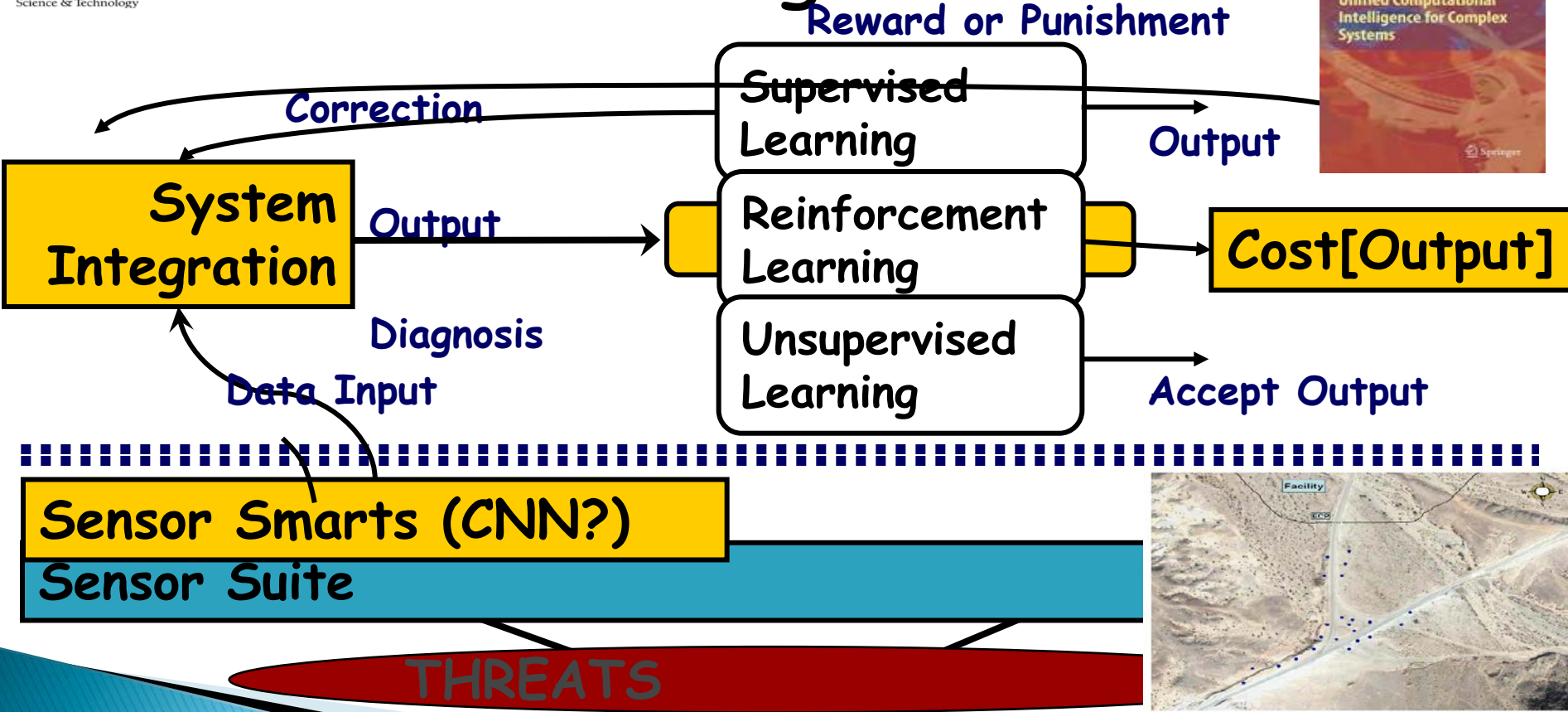
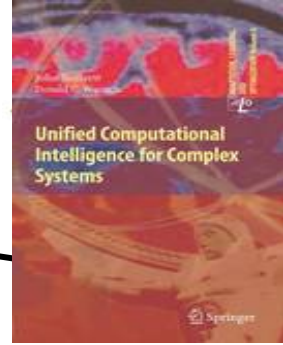
# BARTMAP & Hierarchical BARTMAP



Leukemia Data Set



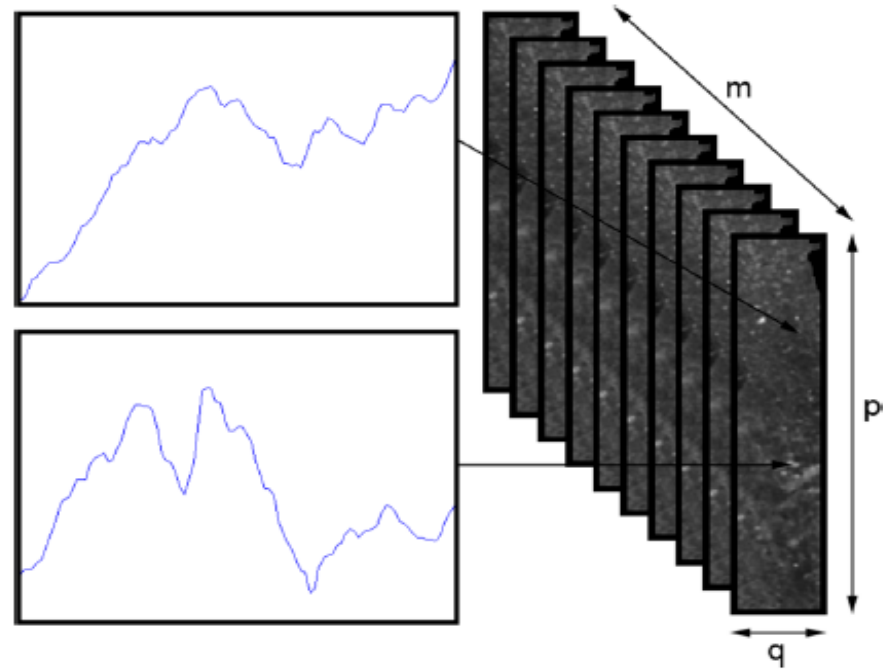
# Unified Learning Modalities



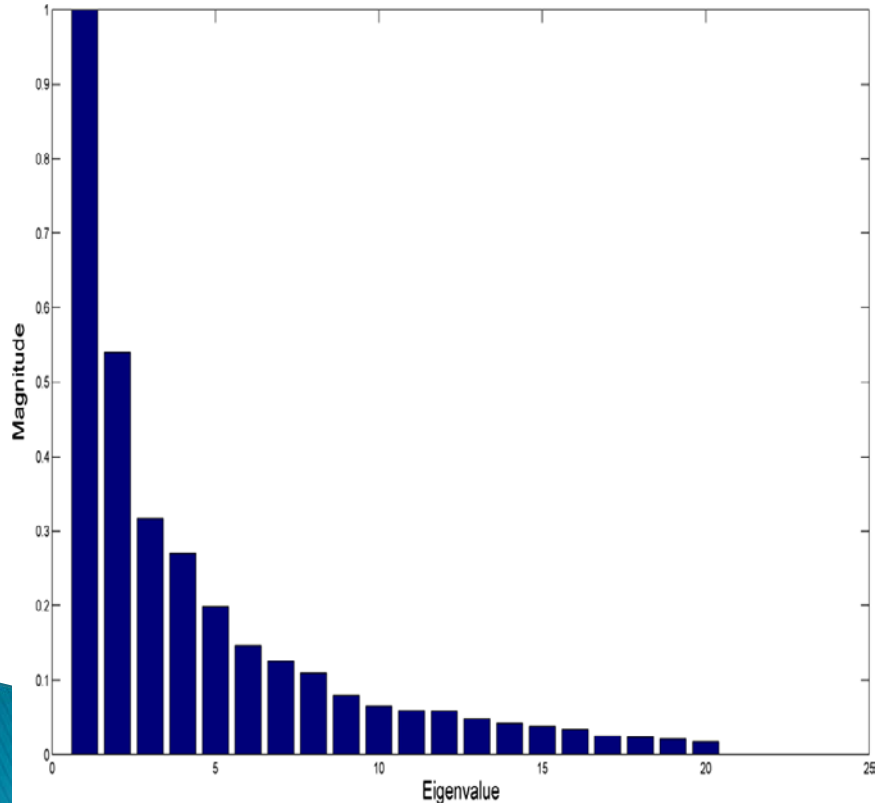


# DM & ART for Hyperspectral Imaging

- ▶ Every pixel generates a continuous spectrum
- ▶ Image  $\rightarrow$  hypercube
- ▶ Agriculture, environment, mining, military
- ▶ Particularly challenging at high resolution
- ▶ E.g mining samples: over 200 spectral bands
- ▶ 250 k pixels / meter
- ▶ 5 meters / hour

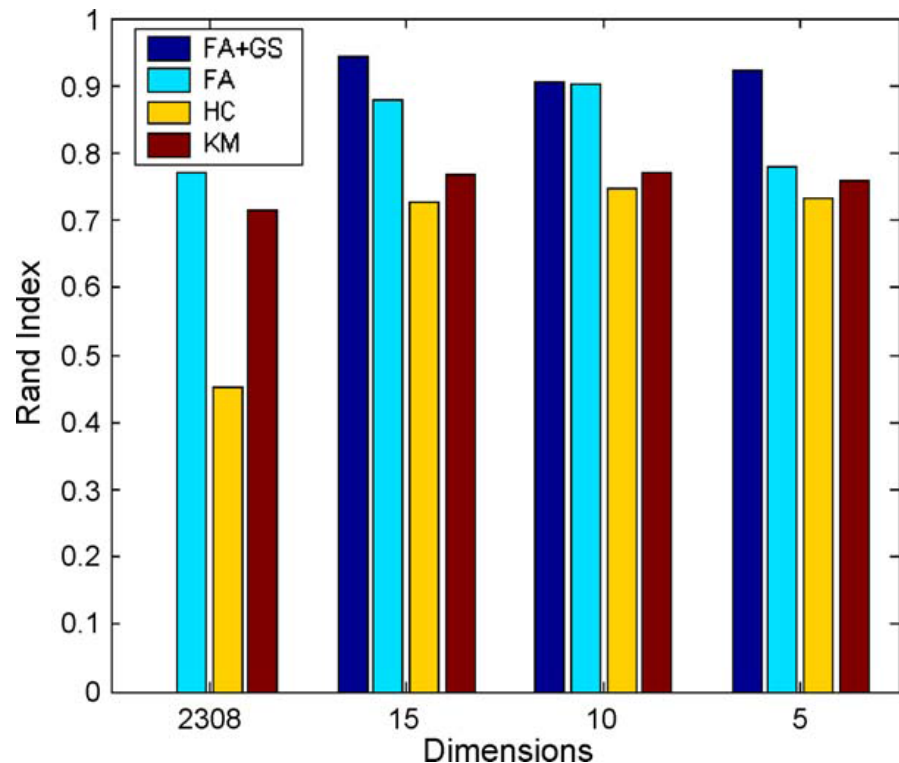
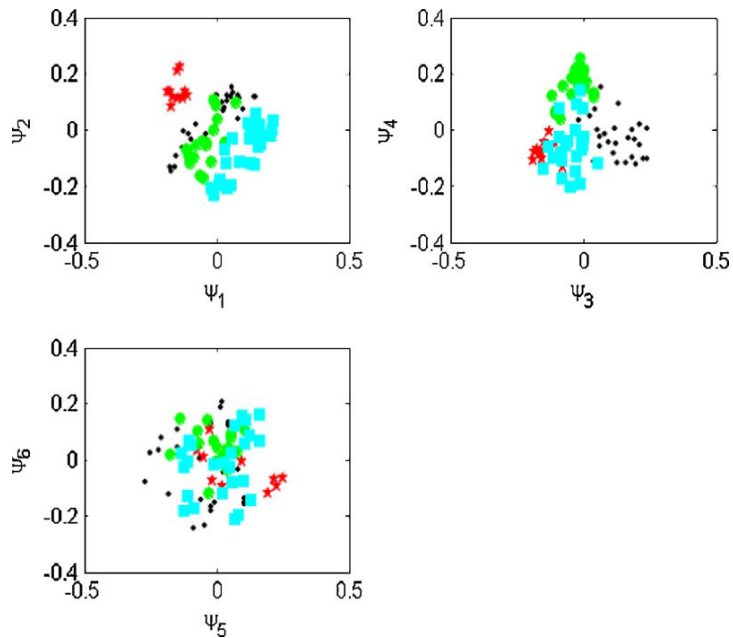


# Can Achieve Several Orders of Magnitude Data Reduction



- ▶ Magnitude of largest eigenvalues (subset of many)
- ▶ Typically sparse matrix, only need the top few eigenvalues
- ▶ Amenable to parallelism

# Cancer Gene Expression: Small Round Blue Cell Tumors



Using 30 genes instead of

2300. Cluster Visualization.

Rand Index vs # used

# Conclusions

- ▶ Plenty of opportunity in the space between approaches.
- ▶ Synergies can create unique capabilities
- ▶ No shortage of exciting applications
- ▶ The best is yet to come!

*Thank  
You!*

# Question: Anything for Encore?

## Integral Reinforcement Learning

Work of Draguna Vrabie

$$\dot{x} = f(x) + g(x)u$$

Can Avoid knowledge of drift term  $f(x)$

Policy iteration requires repeated solution of the CT Bellman equation

$$0 = \dot{V} + r(x, u(x)) = \left( \frac{\partial V}{\partial x} \right)^T \dot{x} + r(x, u(x)) = \left( \frac{\partial V}{\partial x} \right)^T f(x, u(x)) + Q(x) + u^T R u \equiv H(x, \frac{\partial V}{\partial x}, u(x))$$

This can be done online **without knowing  $f(x)$**

using measurements of  $x(t)$ ,  $u(t)$  along the system trajectories

D. Vrabie, O. Pastravanu, M. Abu-Khalaf, and F. L. Lewis, "Adaptive optimal control for continuous-time linear systems based on policy iteration," *Automatica*, vol. 45, pp. 477-484, 2009.

Slide courtesy Frank Lewis

system  $\dot{x} = f(x) + g(x)u$

value  $V(x(t)) = \int_t^{\infty} r(x, u) d\tau$

Key Idea

### Lemma 1 – Draguna Vrabie

$$0 = \left( \frac{\partial V}{\partial x} \right)^T f(x, u) + r(x, u) \equiv H(x, \frac{\partial V}{\partial x}, u), \quad V(0) = 0$$

Is equivalent to Integral reinf. form for the CT Bellman eq.

$$V(x(t)) = \int_t^{t+T} r(x, u) d\tau + V(x(t+T)), \quad V(0) = 0$$

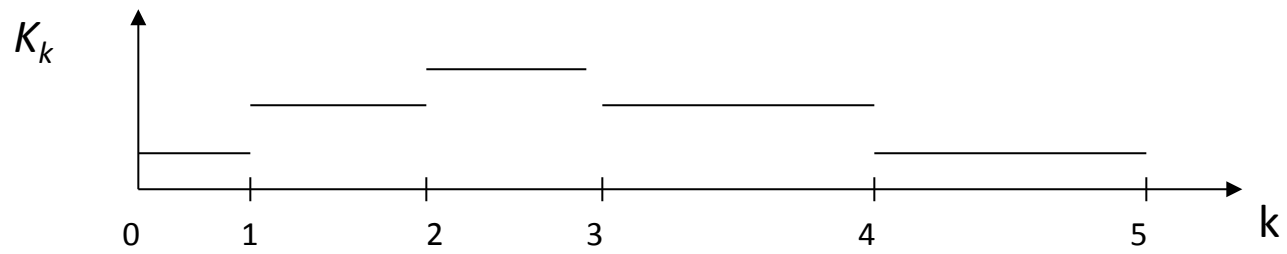

Solves Bellman equation without knowing  $f(x), g(x)$

Allows definition of temporal difference error for CT systems

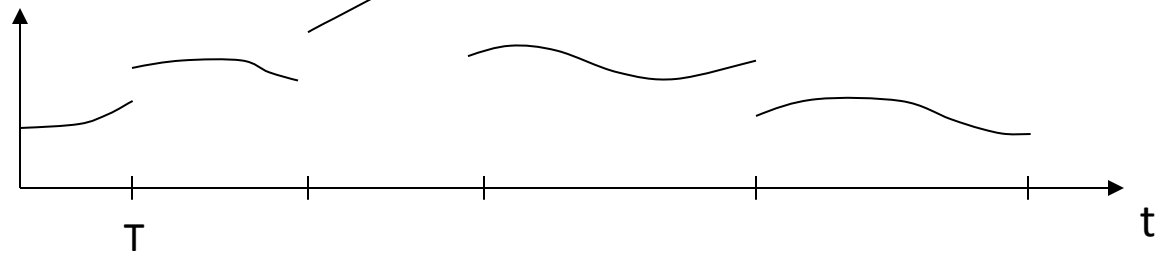
$$e(t) = V(x(t)) + \int_t^{t+T} r(x, u) d\tau - V(x(t+T))$$



# Gain update (Policy)



Control  
 $u_k(t) = -K_k x(t)$



Reinforcement Intervals  $T$  need not be the same  
 They can be selected on-line in real time

Continuous-time control with discrete gain updates

Slide courtesy Frank Lewis

# Time Scales Analysis Contributions

Forward Jump Operator:

Backward Jump Operator:

Graininess:

$$\sigma(t) := \inf\{s \in T : s > t\}$$

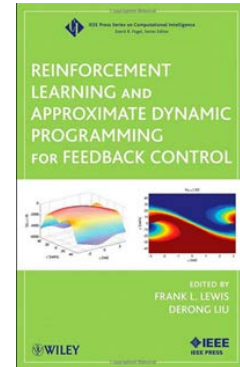
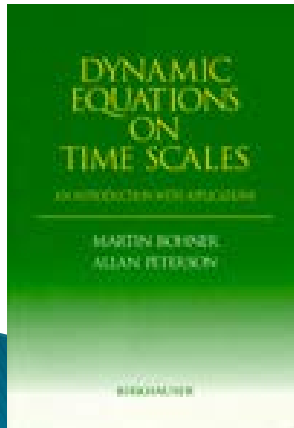
$$\rho(t) := \sup\{s \in T : s < t\}$$

$$\mu(t) := \sigma(t) - t$$

$$f^\Delta(t) := \frac{f(\sigma(t)) - f(t)}{\mu(t)} \begin{cases} \mu \equiv 0 & \rightarrow \left(\frac{df}{dt}\right) \\ \mu \equiv 1 & \rightarrow \Delta f \end{cases}$$



$t_1$ is isolated	$\rho(t) < t < \sigma(t)$
$t_2$ is left-scattered (right-dense)	$\rho(t) < t = \sigma(t)$
$t_3$ is dense	$\rho(t) = t = \sigma(t)$
$t_4$ is right-scattered (left-dense)	$\rho(t) = t < \sigma(t)$



Let  $x_1, \dots, x_n$  be ordered variables such that  $x_i \in T_i$  and  $x_i = f_i(x_1, \dots, x_{i-1})$

Define  $F_n(x_1, \dots, x_n) = x_n$  and  $F_{i-1}(x_1, \dots, x_{i-1}, f_i(x_1, \dots, x_{i-1}))$

Define ordered delta derivative as  $x_n^{\Delta_{x_i}^+} = F_i^{\Delta_{x_i}}$

Theorem:  $F_j^{\Delta_{x_i}} = \sum_{k=j+1}^n x_n(\sigma_1(x_1), x_2, \dots, x_{n-1})^{\Delta_{x_i}^+} x_k^{\Delta_{x_i}}$

Backpropagation on Time Scales

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Hamilton-Jacobi-Bellman Equation:

$$0 = \min_u \left\{ r(t) + J^{\Delta_t}(x(t), t) + J^{\Delta_x}(x(t), \sigma(t)) f(x(t), t) \right\}$$

Theorem: Suppose  $V(x(t), t)$  solves  $\left\{ r(t) + J^{\Delta_t}(x(t), t) + J^{\Delta_x}(x(t), \sigma(t)) f(x(t), t) \right\}$ ,  $u^*(x(t), t)$  minimizes  $\left\{ r(t) + J^{\Delta_t}(x(t), t) + J^{\Delta_x}(x(t), \sigma(t)) f(x(t), t) \right\}$ ,  $V(x(T), T) = r(x(T))$ ,  $\hat{x}(t_0) = x(t_0)$ ,  $x^*(t)$  is a state trajectory, and  $x^*(t_0) = x(t_0)$ . Then  $V(x(t), t)$  and  $u^*(x(t), t)$  are optimal.