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PIGMES: Partial Incremental Gaussian Mixture Model with Efficient Storage

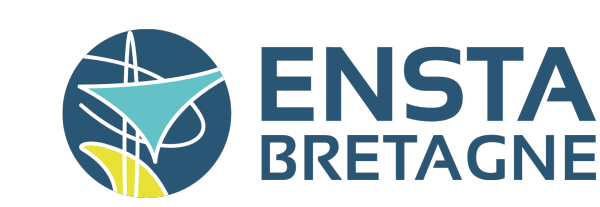
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1- Introduction

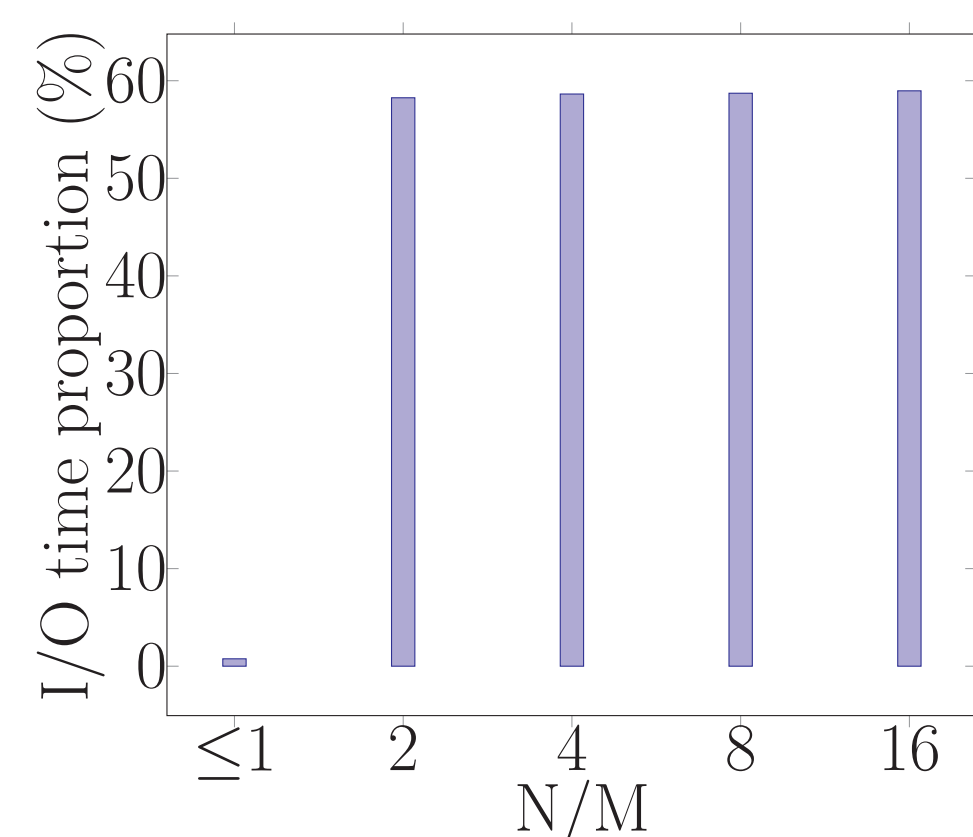
- Edge intelligence motivates embedded machine learning optimization [1].
- Strict memory constraints impact machine learning (ML) algorithms' performance because of I/O operations [2][3][4].
- Gaussian mixture model (GMM) is a popular ML algorithm used in several embedded applications, e.g. speaker identification [5], sensor data analytics [6], healthcare [7]..etc.

Problem statement: how to optimize the GMMs training algorithm on memory-constrained embedded systems?

3- Motivation

N : Number of observations in the data-set.

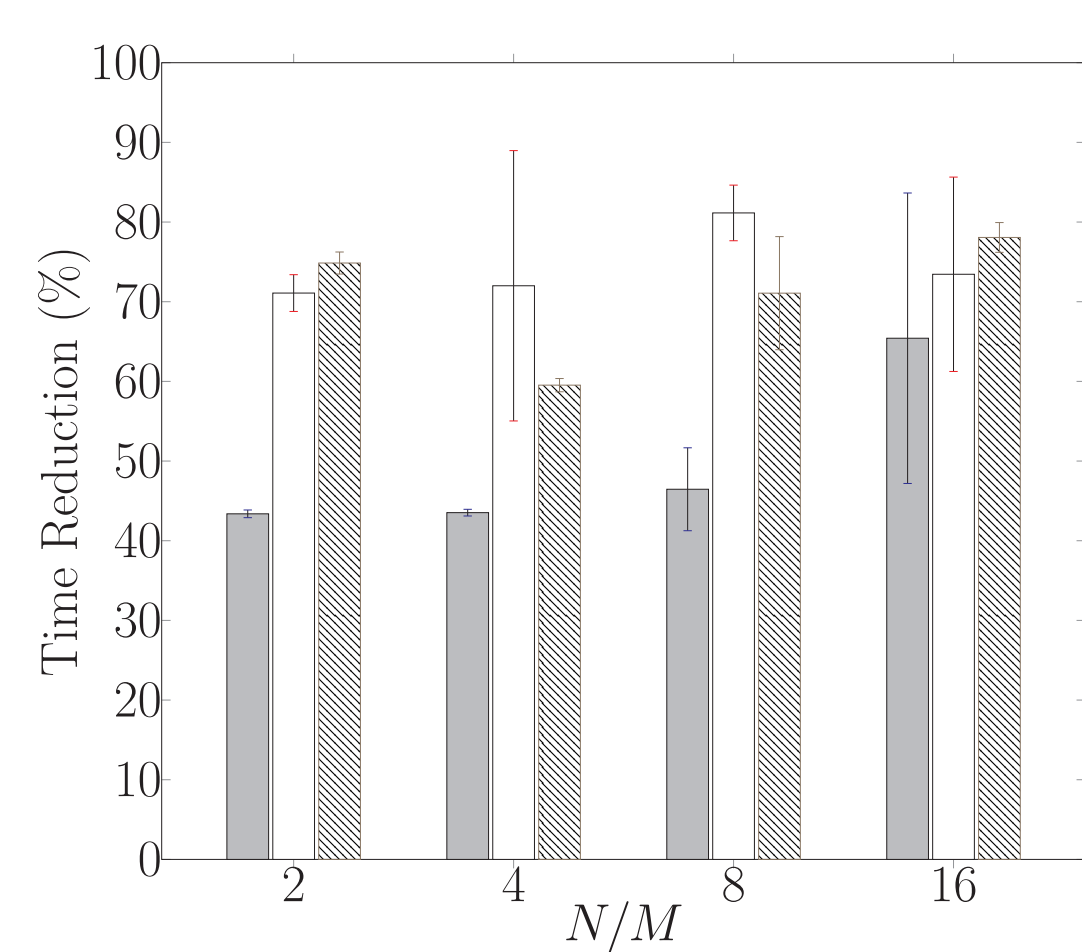
M : Number of observations that can be contained in memory.



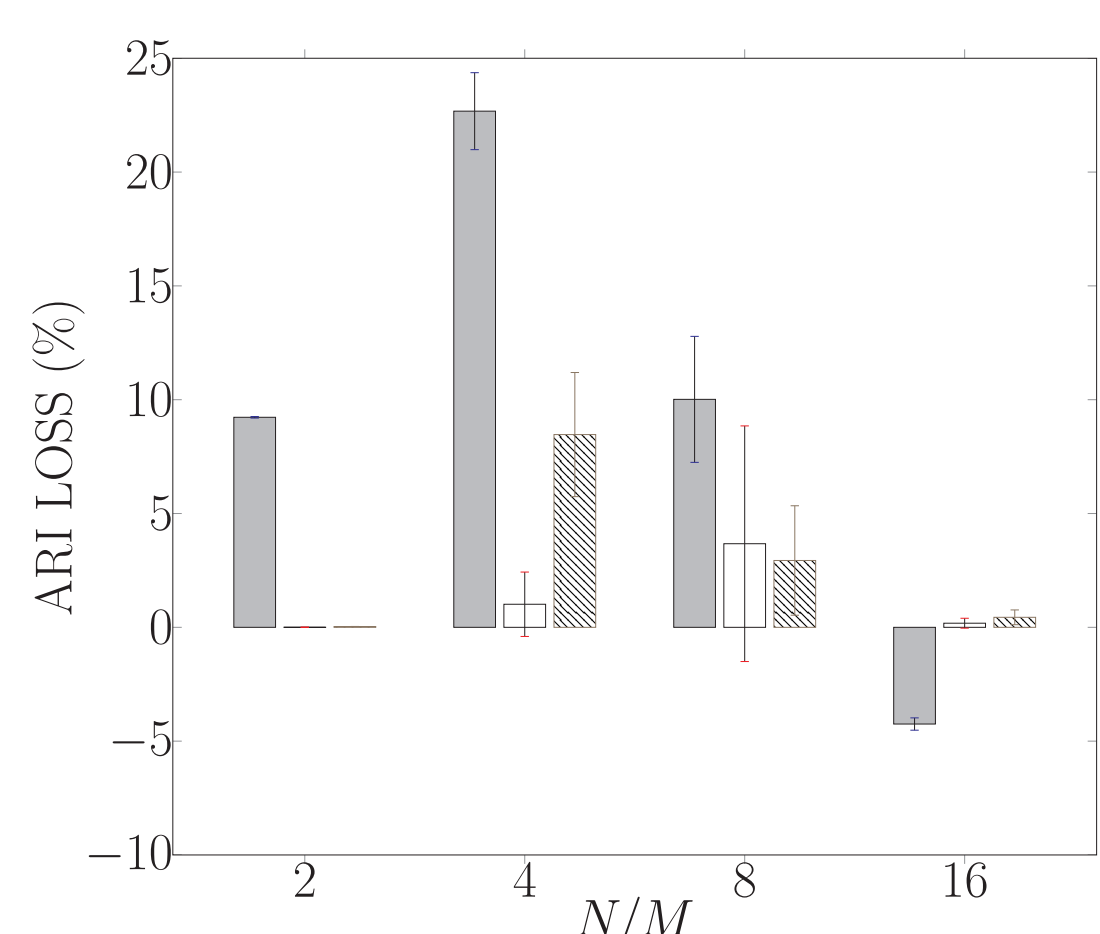
Proportion of time spend on I/O operations for different values of N/M

5- Evaluation

- The method was evaluated on synthetic datasets of 100MB each, with different separation values, using the Odroid XU4Q platform [8].
- The quality of clustering of the proposed method was compared to that of the traditional EM algorithm using the Adjusted Rand Index (ARI).



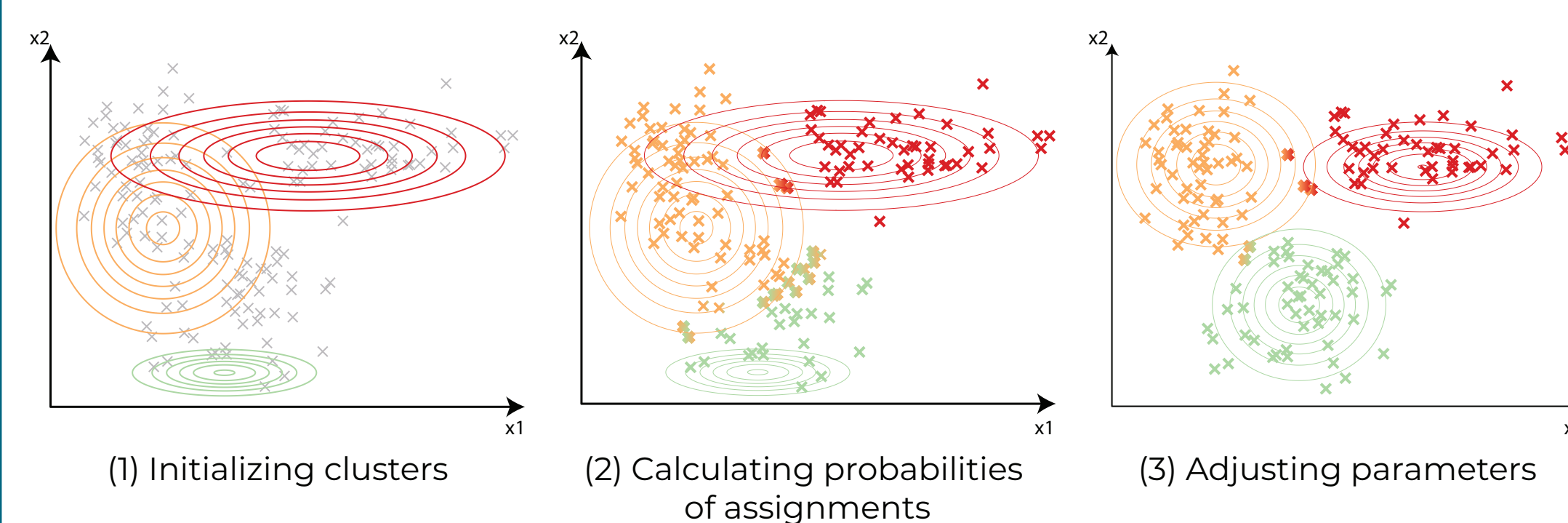
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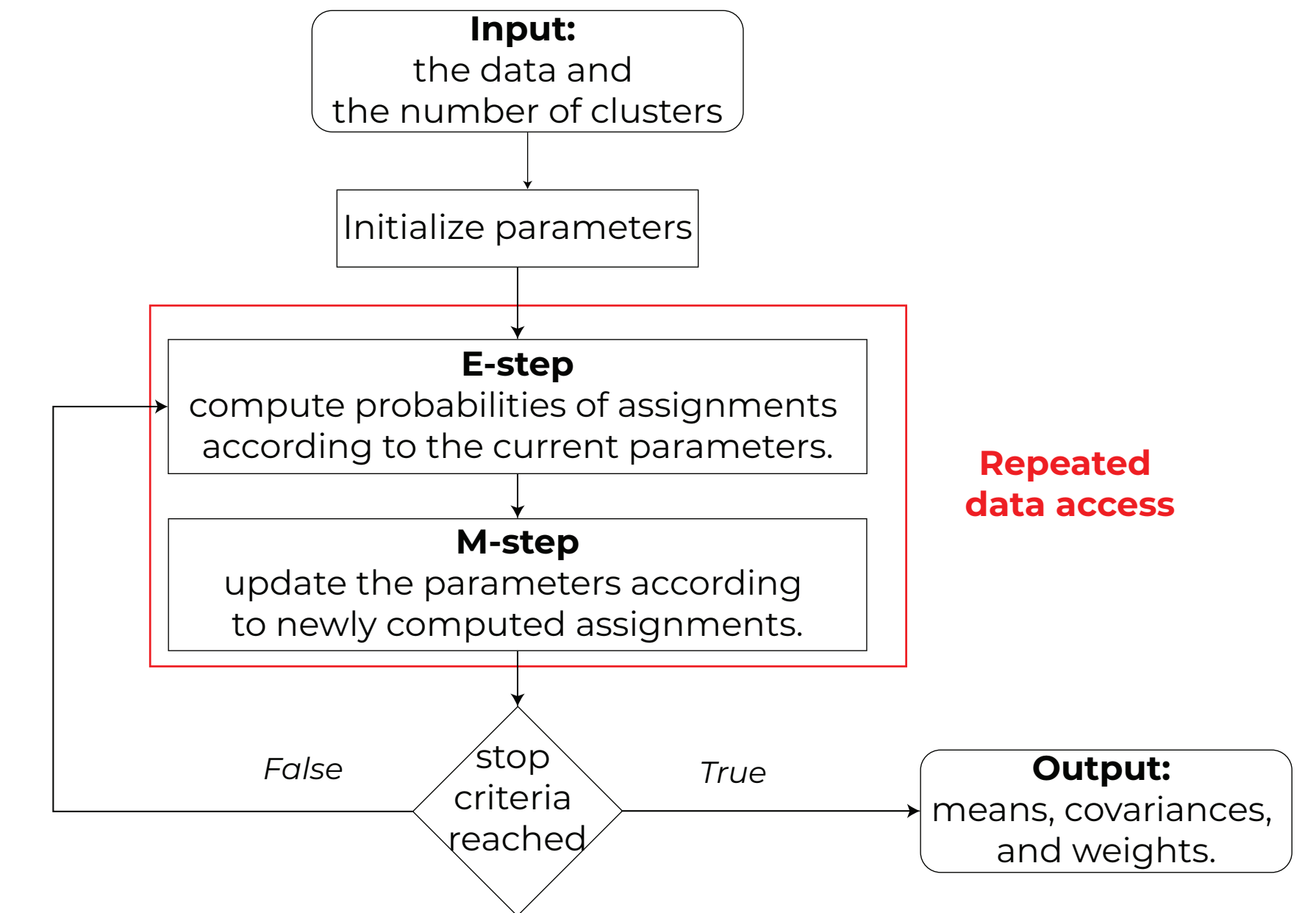
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2- Gaussian Mixture Models for clustering

In the context of clustering, GMMs model each cluster by a Gaussian density (mean and covariance matrix), as well as the probabilities of assignment to each cluster (weights).



GMM bivariate clustering example



The Expectation-Maximization (EM) algorithm for GMM learning

4- PIGMMES: Partial Incremental Gaussian Mixture Model with Efficient Storage

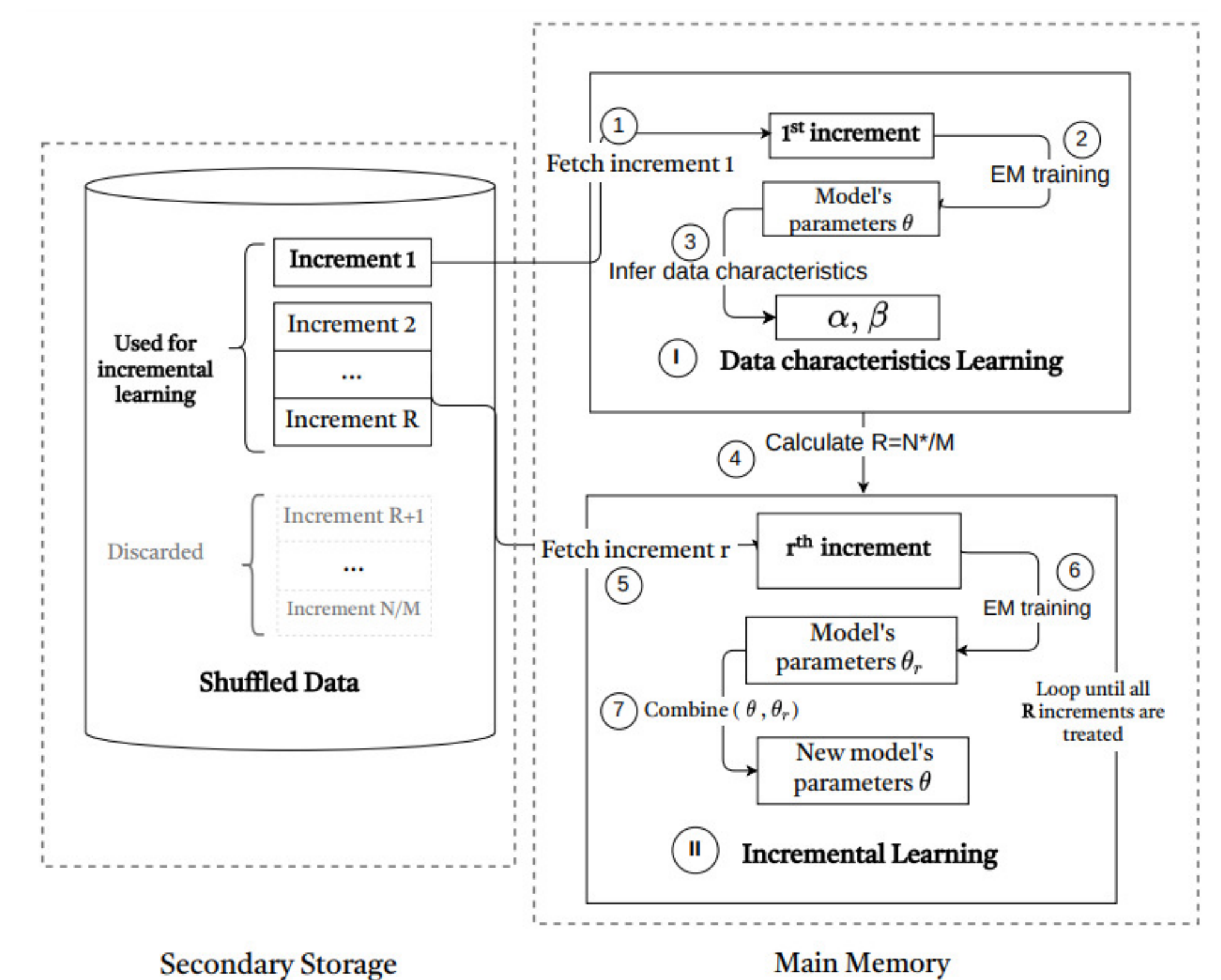
PIGMMES is based on two fundamental ideas:

- Restricting the volume of the training set using inferred data characteristics from the first increment (1).
- Doing an incremental learning of GMM on the restricted dataset to reduce I/Os cost.

$$N^* = M + \frac{[(1 - \beta) + \alpha](N - M)}{2} \quad (1)$$

$\alpha \in [0, 1]$ characterizes the complexity of the data.

$\beta \in [0, 1]$ characterizes the balance of the clusters.



6- Related work

- [9] and [10] propose incremental online GMM for data stream applications with different merging strategies.
- [11] propose a sub-sampling approach for GMMs that determines the size of a uniform subsample and then generalizes the results through additional iterations.
- [12] propose a sub-sampling approach that consists in selecting a representative subset of the data using K-means.

We borrowed and upgraded ideas from both incremental and sub-sampling GMMs to elaborate PIGMMES.

7- Conclusion and Perspectives

- Our I/O optimization of the GMM training algorithm is based on two key contributions: (1) an adaptive uniform sub-sampling approach and (2) a divide-and-conquer learning strategy.
- Our method achieves, on average, a 55% improvement in overall execution time.
- For future work, we are aiming to:
 1. Reduce our method's sensitivity to initialization.
 2. Generalize to an undetermined number of clusters.
 3. Implement a parallel and/or a distributed version of the method.

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