

t-stochastic neighbour embedding (t-SNE)

Literature:

- Laurens Van Der Maaten and Geoffrey Hinton, "Visualizing data using t-SNE," *Journal of Machine Learning Research*, vol. 9, pp. 2579–2605, Nov 2008.
- Laurens Van Der Maaten, "Accelerating t-SNE using tree-based algorithms.," *Journal of machine learning research*, vol. 15, no. 1, pp. 3221–3245, 2014.

There is an exact $O(n^2)$ version and an approximate $O(n \log(n))$ version. The project should at least implement the exact version in 2 dimensions. Possible extensions include considering arbitrary dimensions or the $O(n \log(n))$ version.