Stochastic neighbor embedding (SNE)

Stochastic neighbor embedding is a way to visualize high0dimensional data in low dimensions. The goal is to implement and optimize the O(n^2) version in [1]. A possible extension is the O(n log(n)) version in [2], which approximates [1].

Literature:

[1] Laurens Van Der Maaten and Geoffrey Hinton, "Visualizing data using t-SNE," Journal of Machine Learning Research, vol. 9, pp. 2579–2605, Nov 2008.

[2] Laurens Van Der Maaten, "Accelerating t-SNE using tree-based algorithms.," Journal of machine learning research, vol. 15, no. 1, pp. 3221–3245, 2014.