

Technical report 1

Glizela Taino, Yixin Lin

June 3, 2016

Von Mises distribution

Intuitively, the Von Mises distribution[4] is a simple approximation for the normal distribution on a circle (known as the *wrapped normal distribution*). The Von Mises probability density function is defined by the following equation:

$$P(x) = \frac{e^{b \cos(x-a)}}{2\pi I_0(b)}$$

where $I_0(x)$ is the modified Bessel function of the first kind; the Von Mises cumulative density function has no closed form.

The mean $\mu = a$ (intuitively, the angle that the distribution clustered around), and the circular variance $\sigma^2 = 1 - \frac{I_1(b)}{I_0(b)}$ (intuitively, b is the “concentration” parameter). Therefore, as $b \rightarrow 0$, the distribution becomes uniform; as $b \rightarrow \infty$, the distribution becomes normal with $\sigma^2 = 1/b$.

Von Mises-Fisher distribution

The Von-Mises Fisher distribution is the generalization of the Von Mises distribution to n -dimensional hyperspheres. It reduces to the Von-Mises distribution with $n = 2$. The probability density function is defined by the following equation:

$$f_p(\mathbf{x}; \boldsymbol{\mu}, \kappa) = C_p(\kappa) \exp(\kappa \boldsymbol{\mu}^T \mathbf{x})$$

where

$$C_p(\kappa) = \frac{\kappa^{p/2-1}}{(2\pi)^p I_{p/2-1}(\kappa)}$$

and intuitively is an approximation for the normal distribution on the hypersphere.

K-means clustering

k -means clustering is a simple and popular algorithm for the *clustering problem*, the task of grouping a set of observations so that a group is “similar” within itself and “dissimilar” to other groups. k -means partitions n observations into k clusters, with each observation belonging to the nearest mean of the cluster. This problem is NP-hard in general, but there are heuristics which guarantee convergence to a local optimum.

The standard heuristic (known as *Lloyd’s algorithm*) is the following:

Algorithm 1 Lloyd’s algorithm for k -means clustering

```
1: generate an initial set of  $k$  means
2: while not converged do
3:   assign all data points to nearest Euclidean-distance mean
4:   calculate new means to as the centroids of the observations in the cluster
5: end while
```

There is a choice of initialization method. The *Forgy method* randomly picks k observations as initial means, while the *Random Partition method* randomly picks a cluster for each observation.

The Lloyd’s algorithm is a heuristic, so it does not guarantee a global optimum. Furthermore, there exists sets of points in which it converges in exponential time. However, it has been shown to have a smoothed polynomial running time, and in practice converges quickly.

Spherical k-means clustering

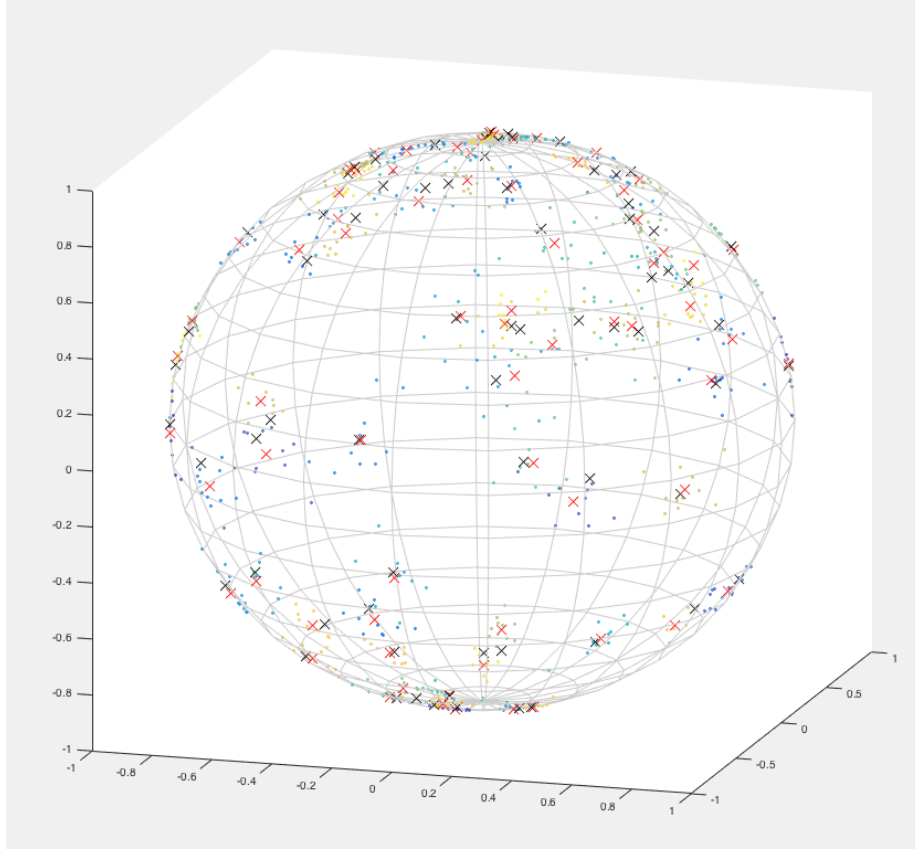
Spherical k -means clustering the same idea, but with points on a sphere. We investigated a MATLAB implementation by Nguyen[3, 2], which required a mean-and-norm-normalized dataset located on a hypersphere. Important aspects of this implementation include:

- When there exists an empty cluster, the largest cluster is split
- Use the dot product as “negative distance”, which leverages the fact that observations are unit vectors on the hypersphere
- Use the normalized sum of observations as a centroid/mean, which leverages the fact that observations are unit vectors on the hypersphere. Note that this fails on pathological cases where the sum of observations is zero.

Our investigation

In order to test how well the spherical k -means clustering algorithm worked, we constructed a random data set using the Von Mises distribution random

Figure 1: Plot of 70 clusters and means on a 3-D sphere

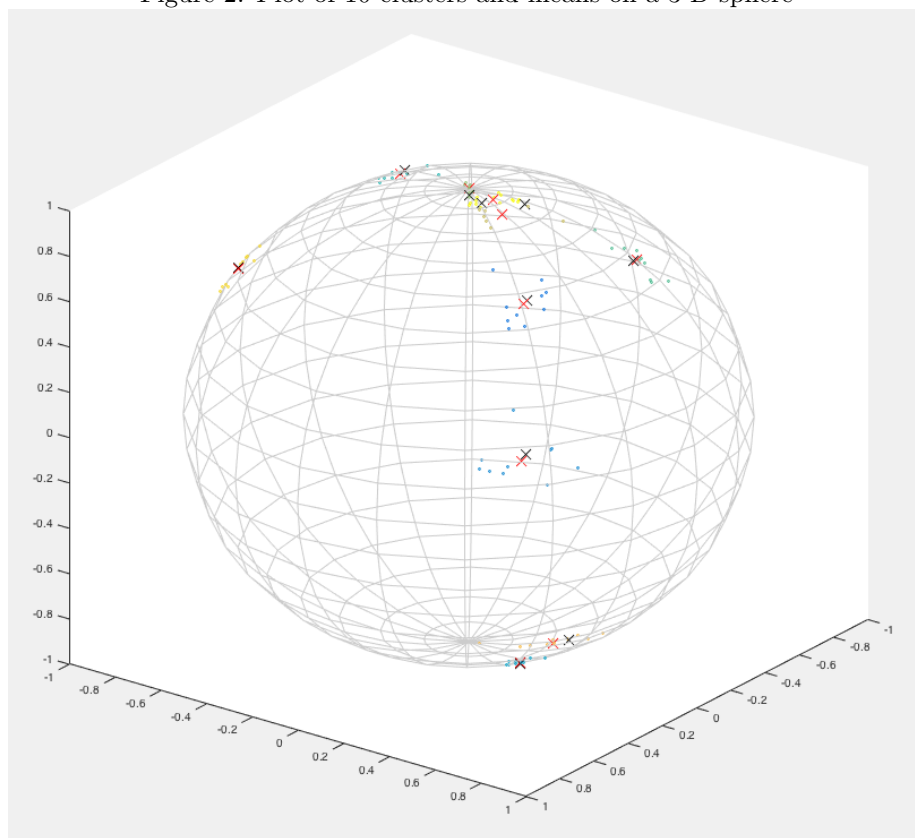


sampling function from the MATLAB Circular Statistics Toolbox[1]. We constructed 70 clusters of 10 points each, using random points on the sphere as means and with $\kappa = 100$, and then applied the spherical k-means clustering and visualized the results on the unit three dimensional sphere, color coded for each cluster and with estimated means labeled as red X 's and true means labeled as black X 's.

Karcher Mean

The Karcher mean is a geometric mean of various matrices and an extension of the well known geometric mean of two matrices. It is also referred to as the Riemannian geometric mean. In our investigation, we used it as a way to compute the average distance between two points on a hypersphere while obeying the curvature of the manifold. The process is stated in Algorithm 1. In

Figure 2: Plot of 10 clusters and means on a 3-D sphere



order to do this we must incorporate a Logarithm map and Exponential map on the manifold.

The Logarithm map is defined as a function that takes a point, ρ_2 , on the manifold and maps its projection vector, γ , on the tangent plane at an origin point, T_{ρ_1} .

$$\rho_2 = Exp_{\rho_1}(\gamma) = \cos(|\gamma|)\rho_1 + \sin(|\gamma|)\frac{\gamma}{|\gamma|} \quad (1)$$

On the first iteration, ρ_1 is the origin point of the tangent space.

The Exponential map can be thought of as the inverse function of the Logarithm map. It is a function that takes in a vector on the tangent plane at origin point and maps it on the hypersphere. As the difference between the updating vectors on the tangent space begin to show little change, it is thought as the optimal mean between the two points on the manifold.

$$\gamma = Log_{\rho_1}(\rho_2) = \tilde{\rho} \frac{\cos^{-1}(\langle \rho_1, \rho_2 \rangle)}{\sqrt{\langle \tilde{\rho}, \tilde{\rho} \rangle}} \quad (2)$$

where $\tilde{\rho} = \rho_2 - \langle \rho_2, \rho_1 \rangle \rho_1$. Karcher mean, as we have mentioned before, is calculated in a way to obey the curvature of the hypersphere.

Spherical mean

Unlike the Karcher mean, the spherical mean does not go along the curvature of the hypersphere. In the assignment step of this algorithm, where we adjust the cluster centers, we find the mean by summing up all the vectors in a cluster and normalizing it back onto the manifold.

$$x_l = \frac{\sum_{i \in X_l} \rho_i}{\|\sum_{i \in X_l} \rho_i\|}, l = 1 \dots K$$

where X_h are the center of each K number of clusters. This is the normalized gravity center of the new cluster.

Our Implementation

To find the best approach in calculating a cluster center, we put Karcher mean and Spherical K-mean to the test. We tested them in five types of situations in where the angles are either identical, orthogonal, opposite, two random angles, or multiple random angles as shown in Figure 3.

We found that Karcher mean and Spherical K-means produced the same results as long as the step size for Karcher mean was set to one. But both approaches failed in the case where the angles were opposite.

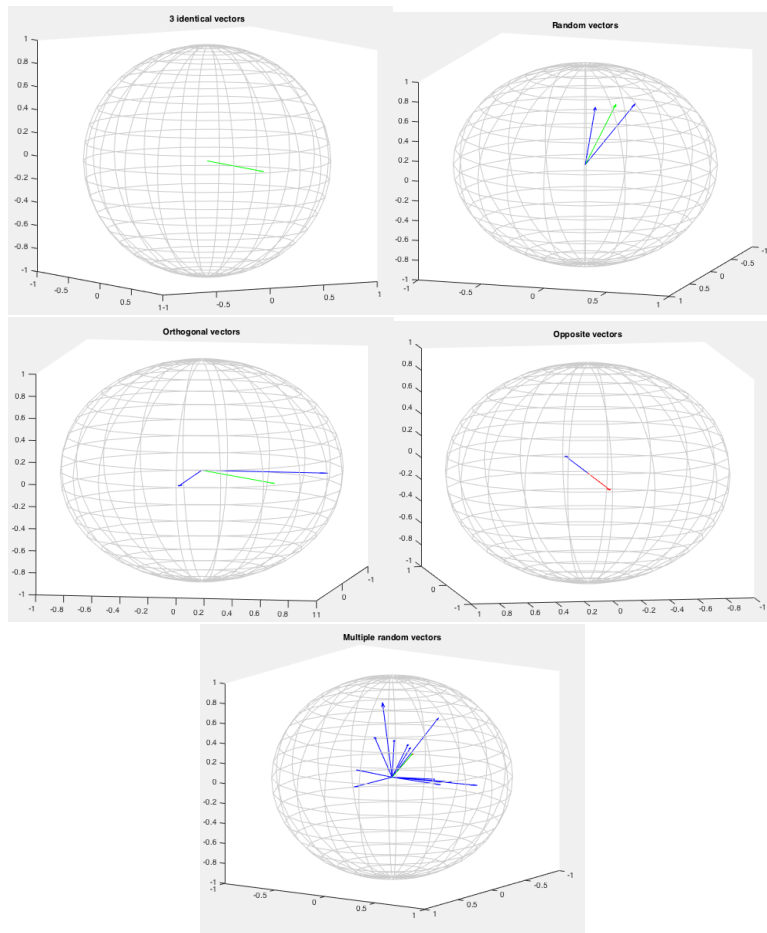


Figure 3: Different test cases comparing accuracy of Karcher mean and Spherical K-means.

Hierarchical clustering

Hierarchical clustering

Use for retrieval

Our investigation

References

- [1] Phillip Berens. Matlab central file exchange: Circular statistics toolbox. <http://www.mathworks.com/matlabcentral/fileexchange/10676-circular-statistics-toolbox-directional-statistics->. Accessed: 2016-05-18.
- [2] Vinh Nguyen. Matlab central file exchange: The spherical k-means algorithm. <http://www.mathworks.com/matlabcentral/fileexchange/32987-the-spherical-k-means-algorithm>. Accessed: 2016-05-18.
- [3] Vinh Nguyen. Gene clustering on the unit hypersphere with the spherical k-means algorithm: coping with extremely large number of local optima. In *World Congress in Computer Science, Computer Engineering, and Applied Computing (Hamid R. Arabnia and Youngsong Mun 14 July 2008 to 17 July 2008)*, pages 226–233. CSREA Press, 2008.
- [4] Eric W. Weisstein. von mises distribution. <http://mathworld.wolfram.com/vonMisesDistribution.html>. Accessed: 2016-05-18.