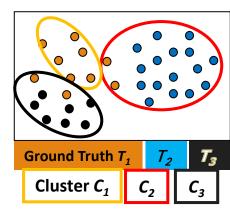


Entropy-Based Measures (I): Conditional Entropy

- **Entropy of clustering** *C*: $H(\mathcal{C}) = -\sum_{i=1}^{r} p_{C_i} \log p_{C_i}$ $p_{C_i} = \frac{n_i}{n}$ (i.e., the probability of cluster C_i)
- □ Entropy of partitioning T: $H(T) = -\sum_{j=1}^{k} p_{T_i} \log p_{T_j}$ □ Entropy of T with respect to cluster C_i : $H(T|C_i) = -\sum_{i=1}^{k} (\frac{n_{ij}}{n_i}) \log(\frac{n_{ij}}{n_i})$
- □ Conditional entropy of T with respect to clustering C: $H(\mathcal{T}|\mathcal{C}) = -\sum_{i=1}^r (\frac{n_i}{n}) H(\mathcal{T}|C_i) = -\sum_{i=1}^r \sum_{j=1}^r p_{ij} \log(\frac{p_{ij}}{p_{C_i}})$ The more a cluster's members are split into different partitions,
 - the higher the conditional entropy
 - For a perfect clustering, the conditional entropy value is 0, where the worst possible conditional entropy value is log k

$$H(\mathcal{T}|\mathcal{C}) = -\sum_{i=1}^{r} \sum_{j=1}^{k} p_{ij} (\log p_{ij} - \log p_{C_i}) = -\sum_{i=1}^{r} \sum_{j=1}^{k} p_{ij} \log p_{ij} + \sum_{i=1}^{r} (\log p_{C_i} \sum_{j=1}^{k} p_{ij})$$

$$= -\sum_{i=1}^{r} \sum_{j=1}^{k} p_{ij} \log p_{ij} + \sum_{i=1}^{r} (p_{C_i} \log p_{C_i}) = H(\mathcal{C}, \mathcal{T}) - H(\mathcal{C})$$



Entropy-Based Measures (II): Normalized Mutual Information (NMI)

■ Mutual information:

- Quantifies the amount of shared info between $I(C,T) = \sum_{i=1}^{r} \sum_{j=1}^{k} p_{ij} \log(\frac{p_{ij}}{p_{C_i} \cdot p_{T_j}})$ the clustering C and partitioning T
- Measures the dependency between the observed joint probability p_{ij} of C and T, and the expected joint probability p_{Ci} . p_{Tj} under the independence assumption
- □ When C and T are independent, $p_{ij} = p_{Ci} \cdot p_{Tj}$, I(C, T) = 0. However, there is no upper bound on the mutual information
- Normalized mutual information (NMI)

$$NMI(\mathcal{C},\mathcal{T}) = \sqrt{\frac{I(\mathcal{C},\mathcal{T})}{H(\mathcal{C})} \cdot \frac{I(\mathcal{C},\mathcal{T})}{H(\mathcal{T})}} = \frac{I(\mathcal{C},\mathcal{T})}{\sqrt{H(\mathcal{C}) \cdot H(\mathcal{T})}}$$

■ Value range of NMI: [0,1]. Value close to 1 indicates a good clustering

