Unsupervised Learning: Clustering validity



Departament de Ciències Matemàtiques i Informàtica

11752 Aprendizaje Automático
11752 Machine Learning
Máster Universitario
en Sistemas Inteligentes

Alberto ORTIZ RODRÍGUEZ

Contents

- Introduction
- Is there structure in the data?
- Supplementary: Elbow method and the silhouette index
- Dunn and Davies-Bouldin indices
- Homogeneity, completeness and V-measure

Introduction

- The three fundamental questions that need to be addressed in any typical clustering scenario are:
 - 1. how many clusters are present, if any (what is the order of the model of the data)
 - 2. which clustering technique is suitable for the given data set, and
 - 3. how real or good is the clustering itself.
- The tasks of determining the number of clusters [1.] and also the **validity of the clusters** formed [3.] are generally addressed by means of the so-called **validity indices**
 - They can also be useful for comparing the output of different clustering algorithms [2.]
- There are validity indices for specific algorithms, e.g. fuzzy partition coefficient
- Those indices can be classified as:
 - internal: they assess only clusters plausibility, most of then quantify how good a particular partitioning is in terms of
 - compactness, considered as the overall proximity among the cluster elements, and
 - separation between clusters
 - external: they assume the availability of ground truth (≡ class labels)

Introduction

In the following, we will overview some clustering validation approaches:

- clusterability measures:
 - Scatter Plot Matrix (SPLOM) and the Parallel Coordinates Plot
 - Hopkins statistic
 - Visual Assessment of [clustering] Tendency (VAT)
- visual tools: Elbow method and the Silhouette coefficient
- internal indices: Dunn index and Davies-Bouldin index
- external indices: Homogeneity, Completeness and V-measure

among many others:

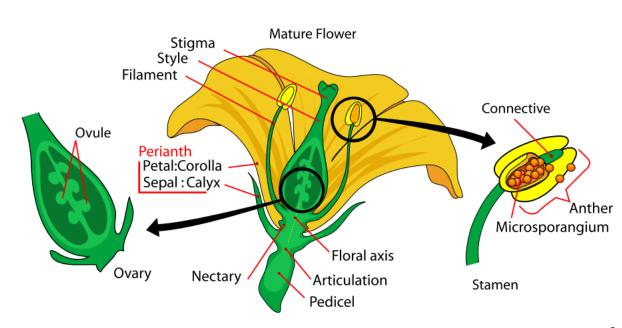
- Calinski-Harabasz Index internal
- Fowlkes-Mallows score external
- Rand Index and Adjusted Rand Index (ARI) external
- Mutual Information, Normalized Mutual Information (NMI) and Adjusted Mutual Information (AMI) external
- etc.

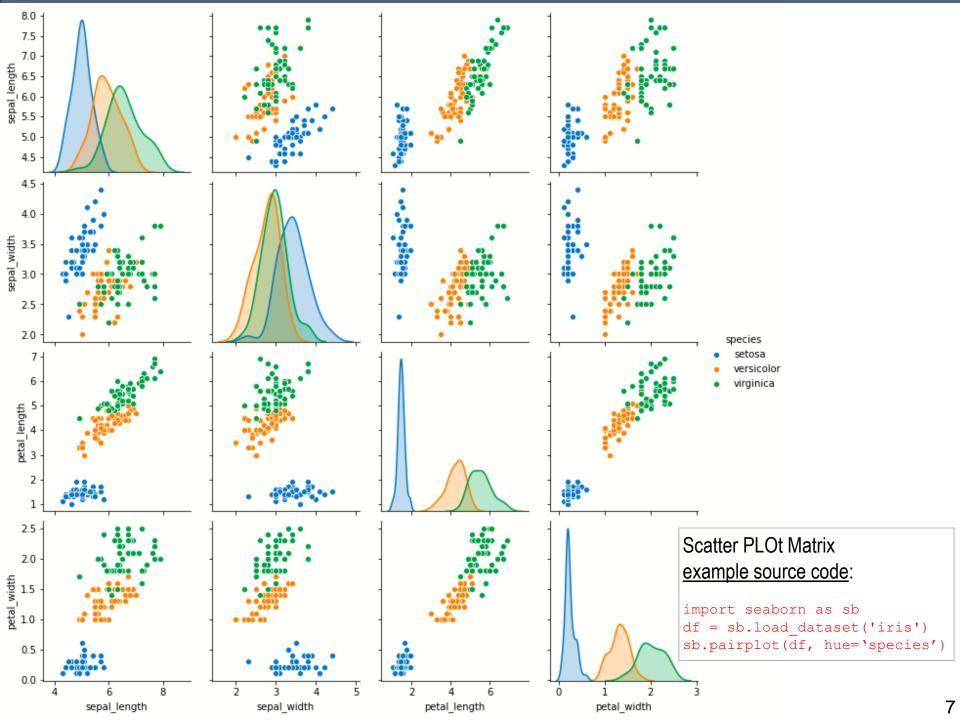


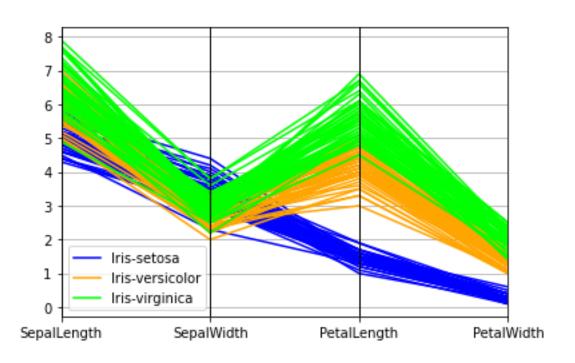
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- Before attempting any clustering task on the data, we should test whether the data is structured in clusters
- Among many others, the Scatter Plot Matrix (SPLOM) and the parallel coordinates
 plot are standard visualization tools, though of limited capability
 - e.g. for the Iris flower data set (Fisher's Iris data set)
 - multivariate data set by the British statistician and biologist Ronald Fisher (1936)
 - 150 samples under four attributes:
 - sepal length
 - · sepal width
 - petal length
 - petal width
 - 3 species:
 - setosa
 - versicolor
 - virginica





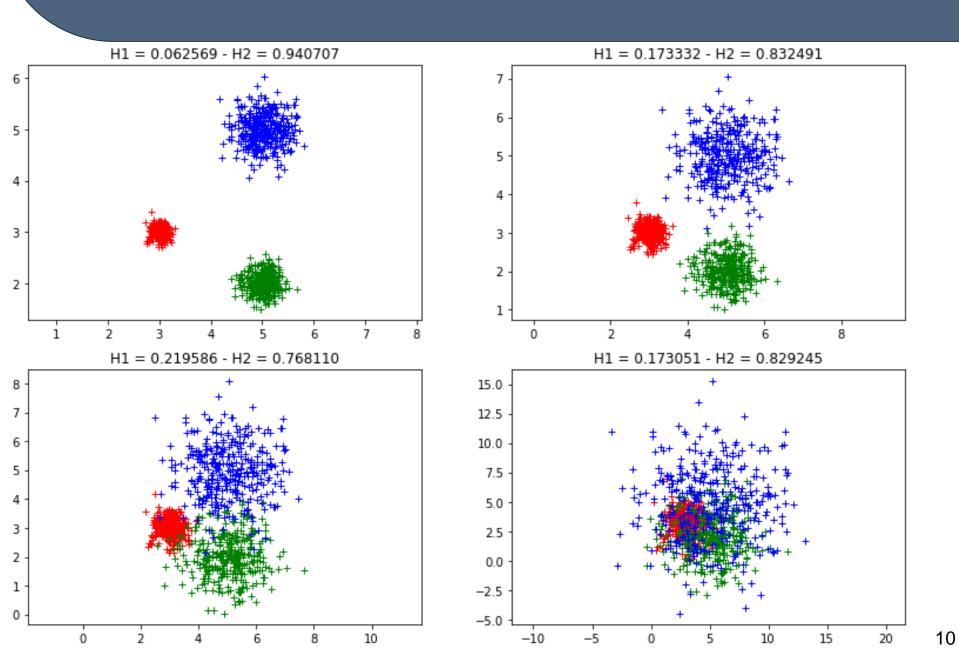


example source code (of parallel coordinates plot): import matplotlib.pyplot as plt import pandas as pd import seaborn as sb df = sb.load_dataset('iris') pd.plotting.parallel_coordinates(df, 'species', color=('#0000FF', '#FFA500', '#00FF00')) plt.legend(loc='lower left') plt.show()

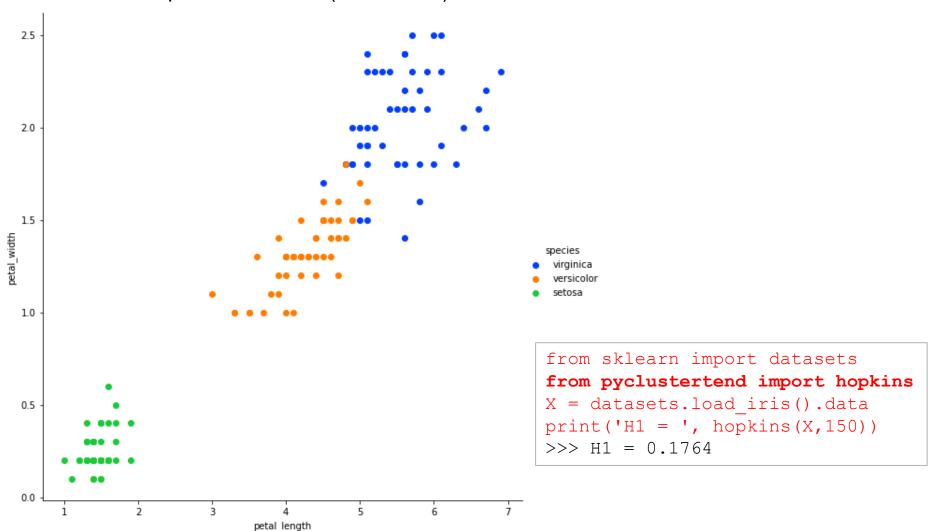
- We can also test the hypothesis of the existence of groups versus a dataset consisting of samples uniformly distributed – Hopkins statistic:
 - 1. Get n samples p_i from the dataset D and compute the distance to the nearest neighbor $d(p_i)$
 - 2. Generate n points q_i uniformly distributed in the feature space and compute their distance $d(q_i)$ to the nearest neighbor in D
 - 3. Compute any of the two following quotients:

$$H_1 = \frac{\sum_{i=1}^n d(p_i)}{\sum_{i=1}^n d(p_i) + \sum_{i=1}^n d(q_i)} \qquad H_2 = \frac{\sum_{i=1}^n d(q_i)}{\sum_{i=1}^n d(p_i) + \sum_{i=1}^n d(q_i)}$$

- 4. If data are uniformly distributed (= no structure) the values of H₁ and H₂ get around 0.5. Otherwise:
 - H₁ takes values close to 0 for clusterable datasets
 - H₂ takes values close to 1 for clusterable datasets



Example source code (Iris dataset):



Alberto Ortiz (last update 22/01/2024)

 VAT (Vissual Assessment of [clustering] Tendency) follows a visual approach based on re-ordering the proximity matrix, e.g. using a dissimilarity

	x1	x2	х3	x4	х5
x1	0	0.73	0.19	0.71	0.16
x2	0.73	0	0.59	0.12	0.78
х3	0.19	0.59	0	0.55	0.19
x4	0.71	0.12	0.55	0	0.74
х5	0.16	0.78	0.19	0.74	0



	x2	x4	х3	x1	х5
x2	0	0.12	0.59	0.73	0.78
x4	0.12	0	0.55	0.71	0.74
х3	0.59	0.55	0	0.19	0.19
x1	0.73	0.71	0.19	0	0.16
X5	0.78	0.74	0.19	0.16	0

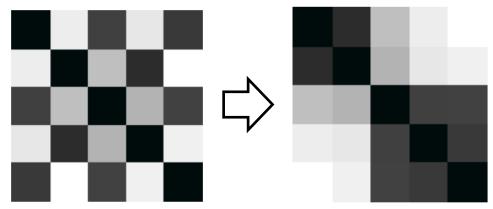
 By reordering the elements of this matrix we get a reordered proximity matrix which tries to accumulate smaller dissimilarity values around the diagonal of the matrix in square

contiguous regions

black = min. distance

white = max. distance

 \Rightarrow 2 clusters



VAT (Vissual Asssessment of [clustering] Tendency)

1.
$$K = \{1, 2, ..., N\}, I \leftarrow \emptyset, J \leftarrow \emptyset, O = [0, ..., 0]$$

2.
$$(i,j) = \underset{p \in K, q \in K}{\operatorname{arg max}} \{ \wp_{pq} \}$$

$$I \leftarrow \{i\}, J \leftarrow K - \{i\}, O[1] = i$$

3. for
$$r = 2, ..., N$$

$$(i, j) = \underset{p \in I, q \in J}{\operatorname{arg min}} \{ \wp_{pq} \}$$

$$I \leftarrow I \cup \{ j \}, J \leftarrow J - \{ j \}, O[r] = j$$

end

4. Reorder the proximity matrix \mathcal{P} using the reordering array O as:

$$\widetilde{\wp}_{ij} = \wp_{O[i]O[j]}, \quad \forall i, j$$

0.71

0.16

x4

x5

0.12

0.78

0.55

0.19

0

0.74

VAT (Vissual Asssessment of [clustering] Tendency)

0.71

0.16

x4

x5

0.12

0.78

– Example:

1\	1- v2 1- (v1 v2 v4 v5)
1)	$I = x2, J = \{x1, x3, x4, x5\}$
2)	$I = \{x2, x4\}, J = \{x1, x3, x5\}$
3)	$I = \{x2, x4, x3\}, J = \{x1, x5\}$
4)	$I = \{x2, x4, x3, x1\} J = \{x5\}$
5)	$I = \{x2, x4, x3, x1, x5\}$
	\Rightarrow 0 = [2, 4, 3, 1, 5]

-							ı
x 1	0	0.73	0.19	0.71	0.16	x1	
x2	0.73	0	0.59	0.12	0.78	x2	
х3	0.19	0.59	0	0.55	0.19	х3	
х4	0.71	0.12	0.55	0	0.74	x4	
х5	0.16	0.78	0.19	0.74	0	х5	
	1			1			_
2)	x1	x2	х3	х4	x 5	4)	
x1	0	0.73	0.19	0.71	0.16	х1	
x2	0.73	0	0.59	0.12	0.78	x2	
х3	0.19	0.59	0	0.55	0.19	х3	(

0.55

0.19

0.74

0

0

0.74

x3

3)	x1	x2	х3	x4	х5
x1	0	0.73	0.19	0.71	0.16
x2	0.73	0	0.59	0.12	0.78
х3	0.19	0.59	0	0.55	0.19
x4	0.71	0.12	0.55	0	0.74
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4)	x1	x2	х3	х4	х5
x 1	0	0.73	0.19	0.71	0.16
x2	0.73	0	0.59	0.12	0.78
х3	0.19	0.59	0	0.55	0.19

0.74

0

VAT (Vissual Assessment of [clustering] Tendency)

	x1	x2	х3	x4	х5
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x2	0	0.12	0.59	0.73	0.78
x4		0	0.55	0.71	0.74
х3			0	0.19	0.19
x1				0	0.16
X5					0

1)
$$I = x2$$
, $J = \{x1, x3, x4, x5\}$

2)
$$I = \{x2, x4\}, J = \{x1, x3, x5\}$$

3)
$$I = \{x2, x4, x3\}, J = \{x1, x5\}$$

4)
$$I = \{x2, x4, x3, x1\} J = \{x5\}$$

5)
$$I = \{x2, x4, x3, x1, x5\}$$

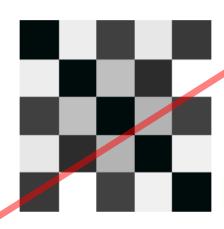
$$\Rightarrow$$
 0 = [2, 4, 3, 1, 5]

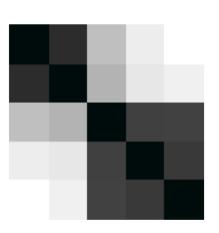
	x2	х4	х3	x1	х5
x2	0	0.12	0.59	0.73	0.78
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х3	0.59	0.55	0	0.19	0.19
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• VAT (Vissual Asssessment of [clustering] Tendency)

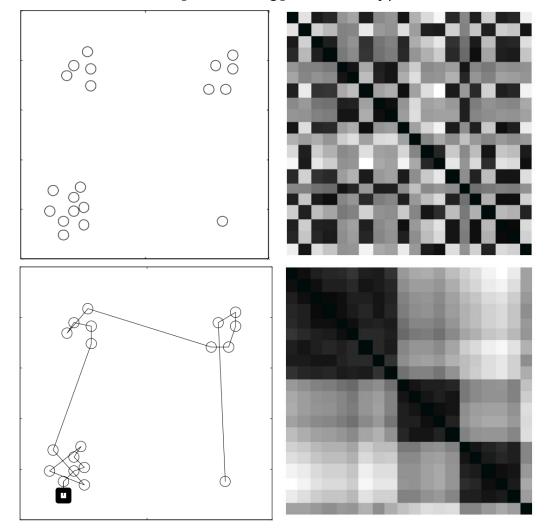
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х5	0.16	0.78	0.19	0.74	0

	x2	х4	х3	х1	х5
x2	0	0.12	0.59	0.73	0.78
x4	0.12	0	0.55	0.71	0.74
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X5	0.78	0.74	0.19	0.16	0



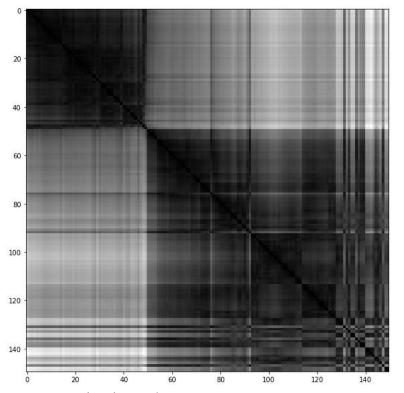


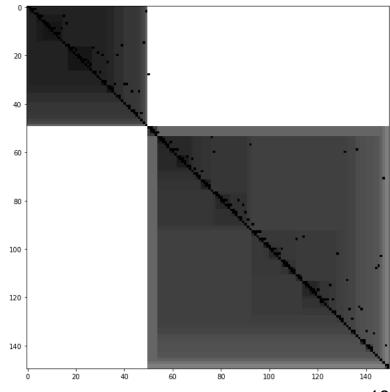
• **VAT** (Vissual Asssessment of [clustering] Tendency)



- VAT (Vissual Assessment of [clustering] Tendency)
 - Example (Iris dataset):

from sklearn import datasets
from pyclustertend import vat, ivat
from sklearn.preprocessing import scale
X = scale(datasets.load_iris().data)
vat(X), ivat(X)





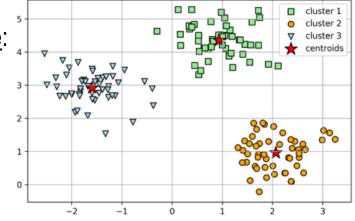
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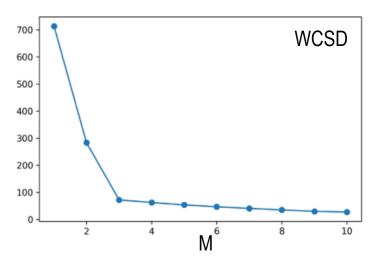
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- The elbow method analyzes how clusters compactness varies as the number of clusters M increases, and selects the minimum M* for which clusters compactness stops increasing
- Compactness is measured as the within-cluster-sum of distances (WCSD) for different values of M:

$$WCSD(M) = \sum_{j=1}^{M} \sum_{x_i \in C_j} \wp(x_i, C_j)$$

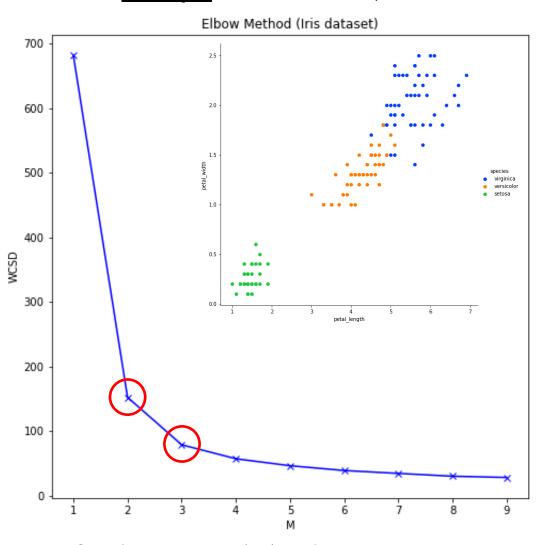
• Example:





 As expected for this example, WCSD decreases most for M = 2 and 3, while the rate of decrease gets almost 0 from M = 3. The plot looks as an arm and the critical point as an elbow (at M = 3).

• Example: Elbow method, k-means and Iris dataset



```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn.cluster import KMeans
from sklearn import datasets
iris = datasets.load iris()
df = pd.DataFrame(iris['data'])
wcsd = []
M = range(1, 10)
for j in M:
    kmeansModel = KMeans(n clusters=j)
    kmeansModel.fit(df)
    wcsd.append(kmeansModel.inertia)
plt.figure(figsize=(8,8))
plt.plot(M, wcsd, 'bx-')
plt.show()
```

- Unfortunately, we do not always have such clearly clustered data
 - This means that the elbow may not be that clear and sharp for each case
- In more ambiguous cases, we may use the Silhouette index / coefficient:

given
$$x_i \in C_r$$
:
$$s(i) = \frac{b(i) - a(i)}{\max\{a(i), b(i)\}} \in [-1, +1] \quad [s(i) = 0 \text{ if } n_r = 1]$$

$$a(i) = \frac{1}{n_r - 1} \sum_{x_j \in C_r, i \neq j} \wp(x_i, x_j) \quad \text{(compactness)}$$

$$b(i) = \min_{s \neq r} \left\{ \frac{1}{n_s} \sum_{x_j \in C_s} \wp(x_i, x_j) \right\} \quad \text{(separation)}$$

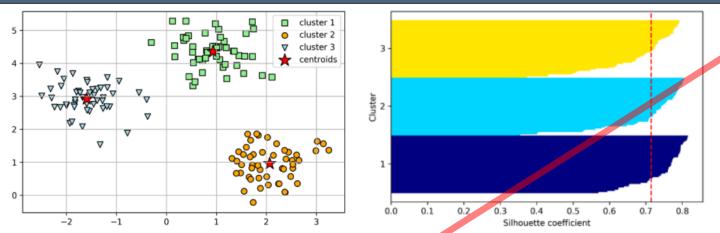
- a(i) can be interpreted as a measure of how well x_i is assigned to its cluster
 - The smaller a(i), the better is the assignment of x_i to its cluster (\wp is DM)
- b(i) is the smallest mean distance of x_i to all points in any other cluster, of which x_i is not a
 member
 - The cluster with this smallest mean dissimilarity is said to be the neighboring cluster of x_i because it is the next best fit cluster for sample x_i
 - The larger b(i), the better is the assignment of x_i to its cluster (\wp is DM)

$$s(i) = \frac{b(i) - a(i)}{\max\{a(i), b(i)\}}$$

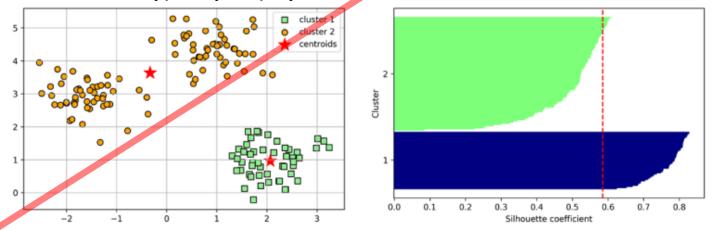
- A s(i) close to +1 means that the data is appropriately clustered:
 - A small value of a(i) means x_i is similar to its own cluster and hence well clustered.
 - A large b(i) means x_i is dissimilar to its neighbouring cluster.
- A s(i) close to -1 indicates that x_i should be rather clustered in its neighbouring cluster.
- A s(i) near zero means the sample is at the border of two natural clusters.
- The mean of s(i) over all points of a cluster is a measure of the cluster compactness: $AVS(k) = \frac{1}{n_k} \sum s(i)$
 - The closer to +1, the better
- The **mean of s(i) over all data** of the entire dataset is a measure of how appropriately the data have been clustered:

$$AVS = \frac{1}{M} \sum_{k=1}^{M} AVS(k)$$

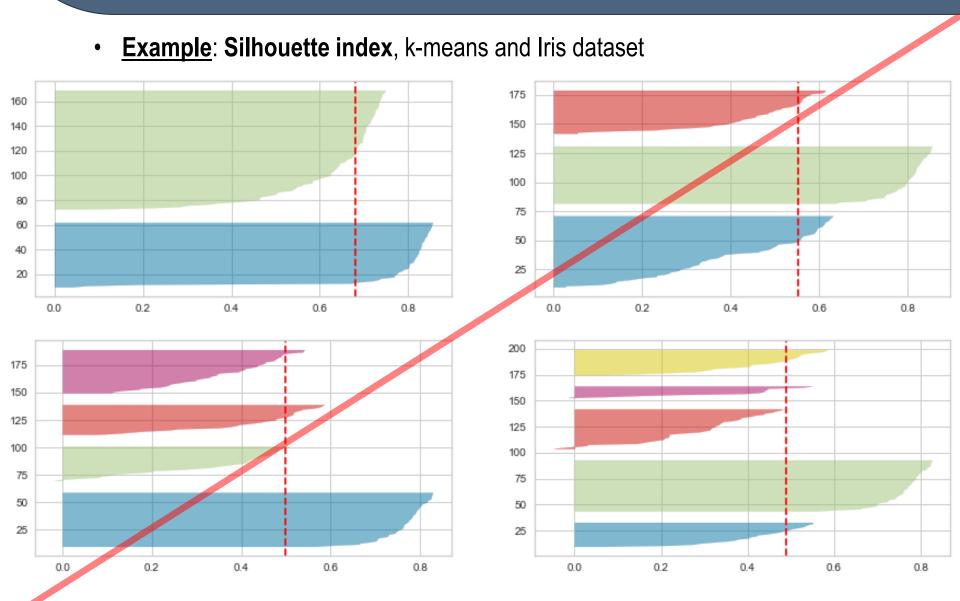
The closer to +1, the better



• If there are too many or too few clusters, as may occur for a poor choice of M, some of the clusters will typically display much narrower silhouettes than the rest.



• Silhouette plots and averages can thus be used to determine the natural number of clusters within a dataset.



• **Example**: **Silhouette index**, k-means and Iris dataset

```
from sklearn import datasets
from sklearn.cluster import KMeans
from sklearn.metrics import silhouette score
from yellowbrick.cluster import SilhouetteVisualizer
iris = datasets.load iris()
X = iris.data
y = iris.target
fig, ax = plt.subplots(2, 2, figsize=(15, 8))
for i in [2, 3, 4, 5]:
    km = KMeans(n clusters=i, init='k-means++/, n init=10, max iter=100)
   q, mod = divmod(i, 2)
    visualizer = SilhouetteVisualizer(km, colors='yellowbrick', ax=ax[q-1][mod])
    visualizer.fit(X)
km = KMeans(n_clusters=3, random state=42)
score = silhouette score(X, km.labels , metric='euclidean')
km.fit predict(X)
print('Silhouette coefficient: %.3f' % score)
>>> Silhouette coefficient: 0.553
```

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 Cluster the dataset for different values of the number of clusters M and select the M* that optimizes a certain expression involving the resulting clusters

– Davies-Bouldin index:

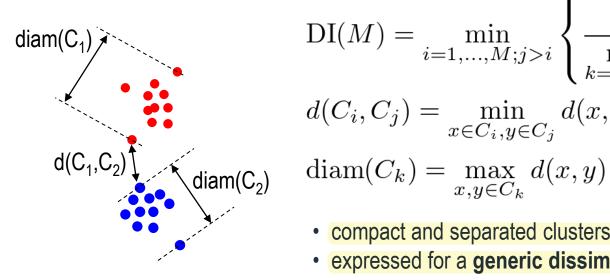
$$\mathsf{DB}(M) = \frac{1}{M} \sum_{i=1}^{M} \max_{j \neq i} \left\{ \frac{S_i + S_j}{\|\mu_i - \mu_j\|} \right\} \quad \text{p.e. } DB(2) = \frac{1}{2} \left(\underbrace{\sum_{i=1}^{i=1} \max\left\{ \frac{S_1 + S_2}{\|\mu_1 - \mu_2\|} \right\}}_{\text{max}} + \underbrace{\sum_{i=2}^{i=2} \max\left\{ \frac{S_2 + S_1}{\|\mu_2 - \mu_2\|} \right\}}_{\text{max}} \right)$$

- S_i² = intra-cluster variance (it is assumed the use of the Euclidean distance for measuring dissimilarity)
- Compact and well-separated clusters \Rightarrow DB $\downarrow\downarrow$
- Take the M* that minimizes DB(M)

p.e.
$$DB(2) = \frac{1}{2} \left(\frac{S_1 + S_2}{\|\mu_1 - \mu_2\|} \right) + \frac{i=2}{\max\left\{ \frac{S_2 + S_1}{\|\mu_2 - \mu_1\|} \right\}}$$
p.e. $DB(3) = \frac{1}{3} \left(\frac{S_1 + S_2}{\|\mu_1 - \mu_2\|}, \frac{S_1 + S_3}{\|\mu_1 - \mu_3\|} \right) + \frac{i=2}{\max\left\{ \frac{S_2 + S_1}{\|\mu_2 - \mu_1\|}, \frac{S_2 + S_3}{\|\mu_2 - \mu_3\|} \right\}} + \frac{i=3}{\max\left\{ \frac{S_3 + S_1}{\|\mu_3 - \mu_1\|}, \frac{S_3 + S_2}{\|\mu_3 - \mu_2\|} \right\}}$

 Cluster the dataset for different values of the number of clusters M and select the M* that optimizes a certain expression involving the resulting clusters

– Dunn index:

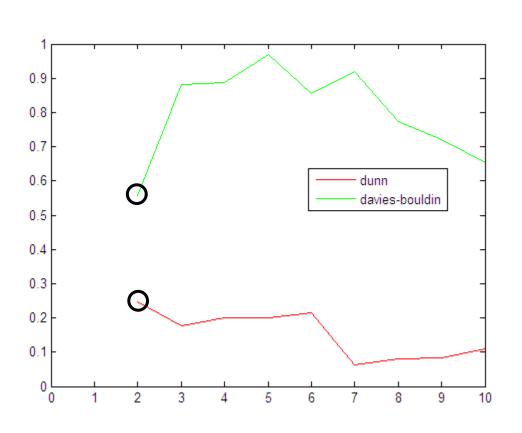


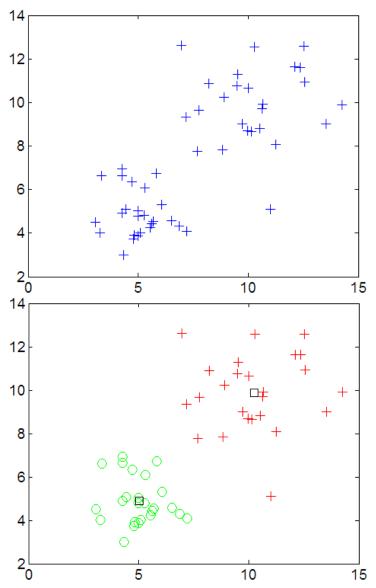
$$DI(M) = \min_{i=1,...,M; j>i} \left\{ \frac{d(C_i, C_j)}{\max_{k=1,...,M} \{diam(C_k)\}} \right\}$$
$$d(C_i, C_j) = \min_{x \in C_i, y \in C_j} d(x, y)$$

$$diam(C_k) = \max_{x, y \in C_k} d(x, y)$$

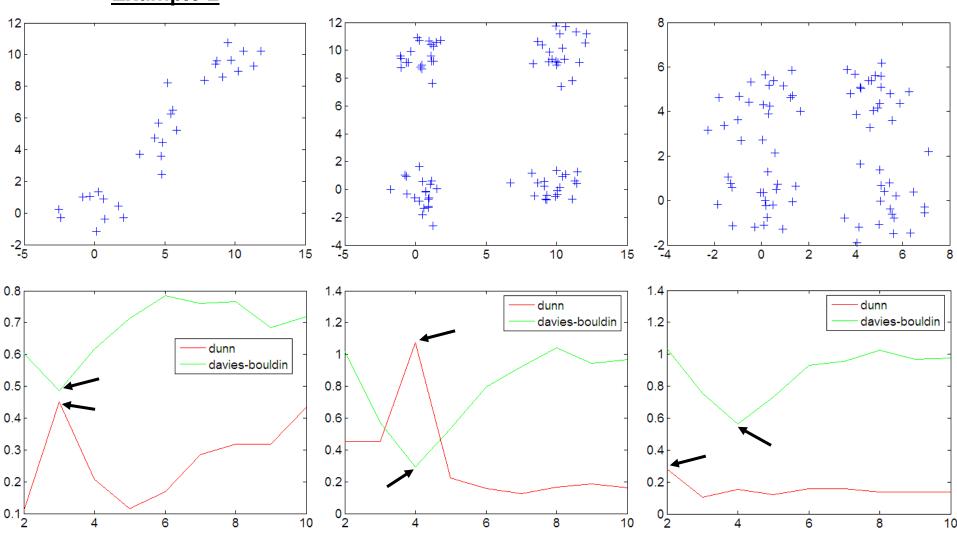
- compact and separated clusters ⇒ DI ↑↑
- expressed for a generic dissimilarity d
- Choose M* that maximizes DI(M)

Example 1



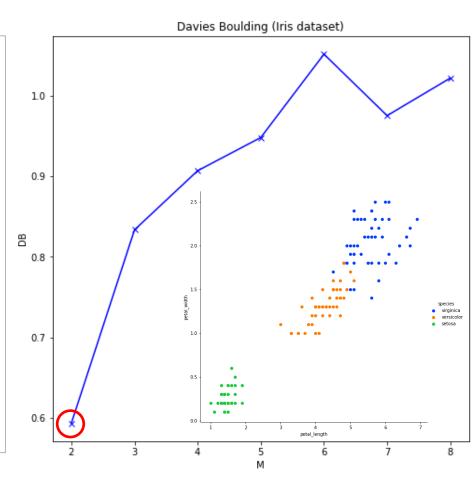


• Example 2



• Example 3: Davis-Bouldin index, k-means and Iris dataset

```
from sklearn import datasets
from sklearn.cluster import KMeans
from sklearn.metrics import davies bouldin score
import matplotlib.pyplot as plt
from sklearn.preprocessing import scale
iris = datasets.load iris()
X = scale(iris.data)
y = iris.target
db = []
M = [2, 3, 4, 5, 6, 7, 8]
for j in M:
    km = KMeans(n clusters=j, init='k-means++',
          n init=10, max iter=100)
    labels = km.fit predict(X)
    db.append(davies bouldin score(X, labels))
plt.figure(figsize=(8,8))
plt.plot(M, db, 'bx-')
plt.show()
```



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• The V-measure is the weighted harmonic mean of the homogeneity h and the completeness c of a clustering:

$$V_{\beta} = \frac{(1+\beta)hc}{\beta h + c}$$
, if $\beta = 1 \Rightarrow V = \frac{2hc}{h+c}$

- The V-measures has been proved to be equivalent to another metric, the so-called Normalized Mutual Information (NMI)
- Homogeneity and completeness are defined on the basis of a clustering C and the true classes G, from the so-called contingency table →

	clustering C							
7 k		$\mathbf{C_1}$	$\mathbf{C_2}$		${f C_K}$			
S	$\mathbf{G_1}$	$a_{1,1}$	$a_{1,2}$		$a_{1,K}$	$\leftarrow c$		
sse	$\mathbf{G_2}$	$a_{2,1}$	$a_{2,2}$		$a_{2,K}$	$\leftarrow c$		
e classes	•••			٠				
true	$\mathbf{G}_{\mathbf{M}}$	$a_{M,1}$	$a_{M,2}$		$a_{M,K}$	$\leftarrow c$		
+		$\uparrow h$	$\uparrow h$		$\uparrow h$			

- the **homogeneity** h is maximized when each cluster contains elements of as few different classes as possible, ideally one single class \rightarrow h = 1
- the **completeness** c is maximized when elements of each class lie in as few different clusters as possible, ideally one single cluster \rightarrow c = 1
- V-measure for the ideal case is v = 1

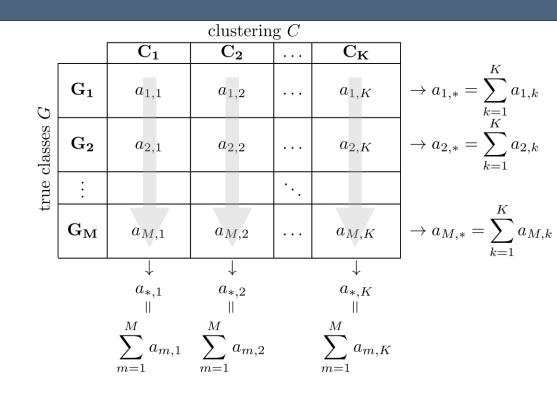
homogeneity

$$h = \begin{cases} 1 & \text{if } H(G) = 0\\ 1 - \frac{H(G|C)}{H(G)} & \text{otherwise} \end{cases}$$

$$H(G|C) = -\sum_{k=1}^{K} \sum_{m=1}^{M} \frac{a_{m,k}}{N} \log \frac{a_{m,k}}{a_{*,k}}$$

$$H(G) = -\sum_{m=1}^{M} \frac{a_{m,*}}{N} \log \frac{a_{m,*}}{N}$$

$$\forall k, \exists m \mid \frac{a_{m,k}}{a_{*,k}} = 1 \Rightarrow h = 1$$



entropy and conditional entropy

$$H(X) = -\sum_{i=1}^{n} p(x_i) \log_2 p(x_i)$$

$$H(X|Y) = -\sum_{i=1}^{n,m} p(x_i, y_j) \log_2 \frac{p(x_i, y_j)}{p(y_i)}$$

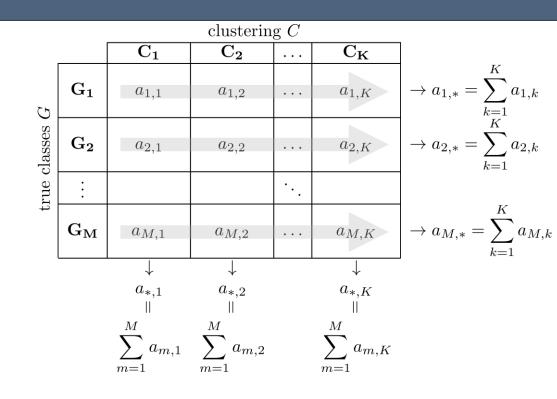
completeness

$$c = \begin{cases} 1 & \text{if } H(C) = 0\\ 1 - \frac{H(C|G)}{H(C)} & \text{otherwise} \end{cases}$$

$$H(C|G) = -\sum_{k=1}^{K} \sum_{m=1}^{M} \frac{a_{m,k}}{N} \log \frac{a_{m,k}}{a_{m,*}}$$

$$H(C) = -\sum_{k=1}^{K} \frac{a_{*,k}}{N} \log \frac{a_{*,k}}{N}$$

$$\forall m, \exists k \mid \frac{a_{m,k}}{a_{m,*}} = 1 \Rightarrow c = 1$$

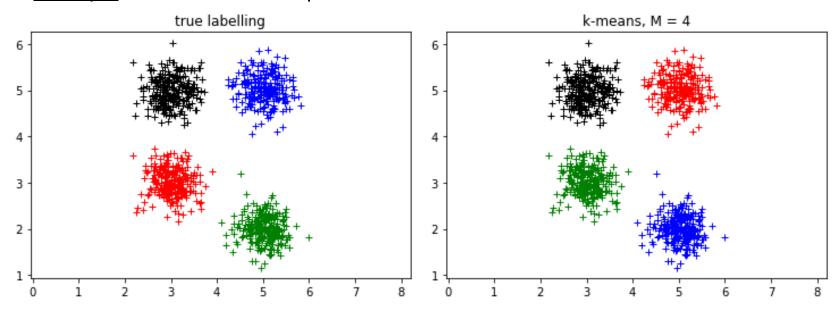


entropy and conditional entropy

$$H(X) = -\sum_{i=1}^{n} p(x_i) \log_2 p(x_i)$$

$$H(X|Y) = -\sum_{i=1}^{n,m} p(x_i, y_j) \log_2 \frac{p(x_i, y_j)}{p(y_i)}$$

• Example: 4 clases, 250 samples/class

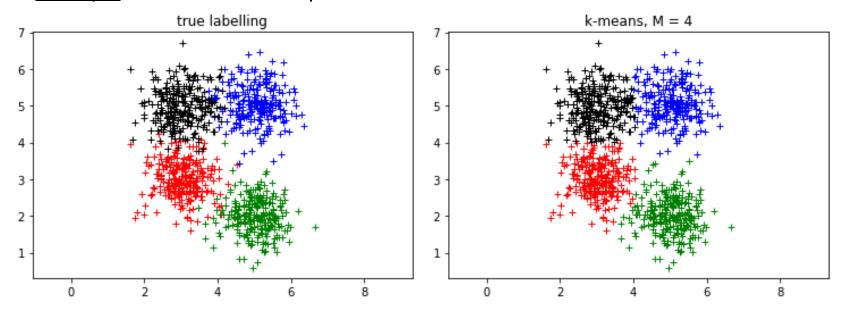


```
km = KMeans(n_clusters=4, init='k-means++', n_init=10, max_iter=100)
km.fit_predict(X)
cm = contingency_matrix(y, km.labels_)
print(cm)
s = homogeneity_completeness_v_measure(y, km.labels_, beta=1.0)
print('h = ', s[0], ', c = ', s[1], ', v = ', s[2])
```

(perform proper imports!)

results: [[0 250 0 0] [0 0 250 0] [250 0 0 0] [0 0 0 250]] h = 1.0, c = 1.0, v = 1.0

Example: 4 clases, 250 samples/class



```
km = KMeans(n_clusters=4, init='k-means++', n_init=10, max_iter=100)
km.fit_predict(X)
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print('h = ', s[0], ', c = ', s[1], ', v = ', s[2])
```

(perform proper imports!)

results:

```
[[238 7 0 5]

[ 2 247 1 0]

[ 0 2 239 9]

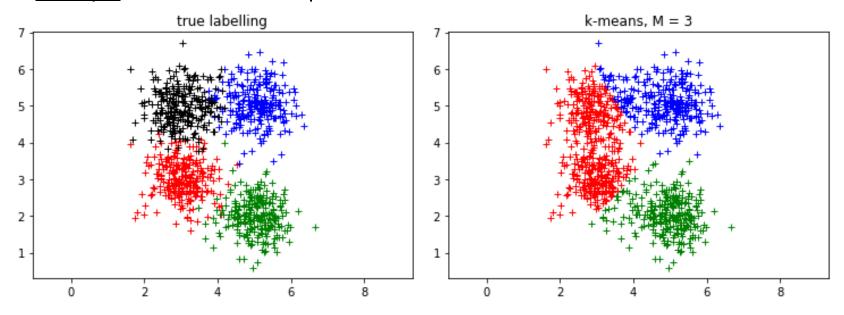
[ 4 0 7 239]]

h = 0.8721128057576535,

c = 0.8722260670609913,

v = 0.8721694327322493
```

Example: 4 clases, 250 samples/class

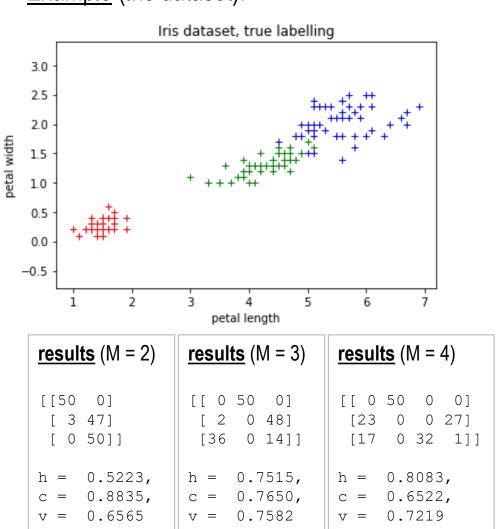


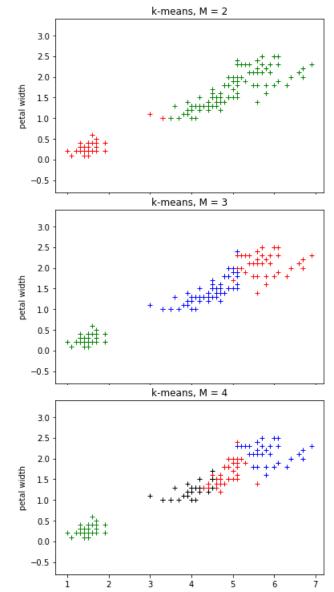
```
km = KMeans(n_clusters=3, init='k-means++', n_init=10, max_iter=100)
km.fit_predict(X)
cm = contingency_matrix(y, km.labels_)
print(cm)
s = homogeneity_completeness_v_measure(y, km.labels_, beta=1.0)
print('h = ', s[0], ', c = ', s[1], ', v = ', s[2])
```

(perform proper imports!)

results:

• Example (Iris dataset):





Unsupervised Learning: Clustering validity



Departament de Ciències Matemàtiques i Informàtica

11752 Aprendizaje Automático
11752 Machine Learning
Máster Universitario
en Sistemas Inteligentes

Alberto ORTIZ RODRÍGUEZ