Cluster Analysis: Advanced Concepts and Algorithms

courtesy of Tan,Steinbach, Kumar

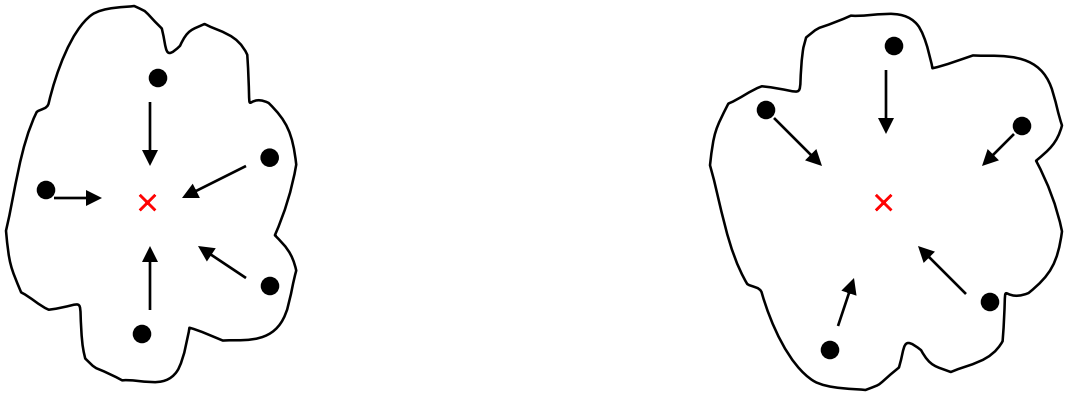
Hierarchical Clustering: Revisited

- Creates nested clusters
- Agglomerative clustering algorithms vary in terms of how the proximity of two clusters are computed
  - MIN (single link): susceptible to noise/outliers
  - MAX/GROUP AVERAGE:
    may not work well with non-globular clusters
  - CURE algorithm tries to handle both problems
- Often starts with a proximity matrix
  - A type of graph-based algorithm

courtesy of Tan,Steinbach, Kumar

CURE: Another Hierarchical Approach

- Uses a number of points to represent a cluster



- Representative points are found by selecting a constant number of points from a cluster and then “shrinking” them toward the center of the cluster
- Cluster similarity is the similarity of the closest pair of representative points from different clusters

courtesy of Tan,Steinbach, Kumar

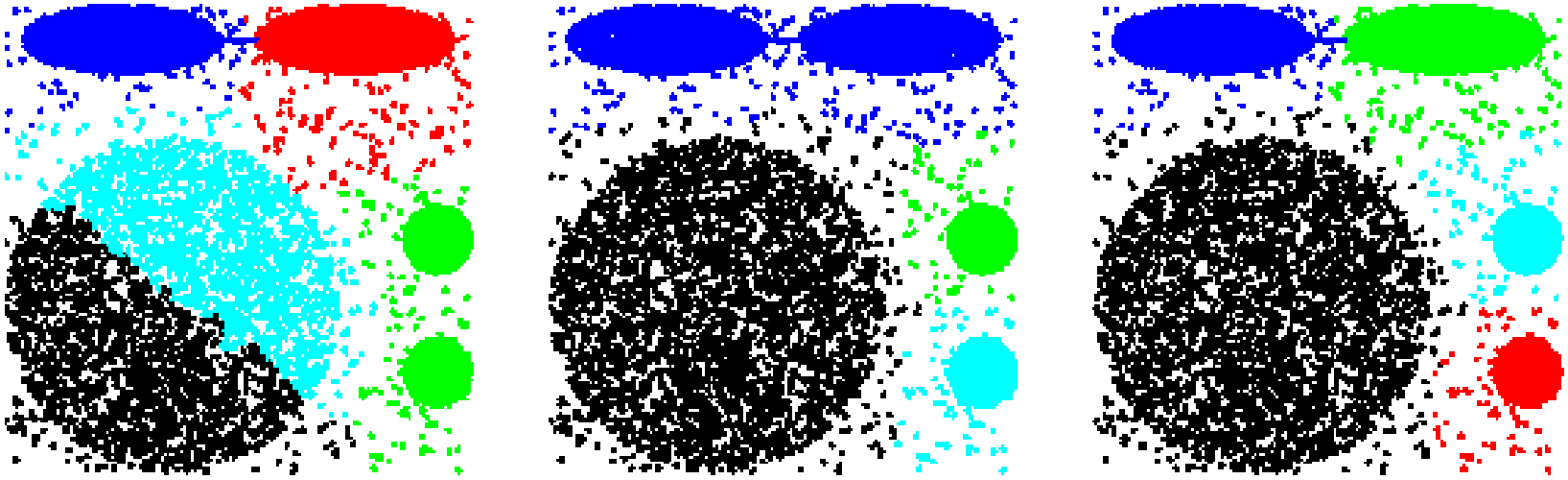
CURE

- Shrinking representative points toward the center helps avoid problems with noise and outliers

- CURE is better able to handle clusters of arbitrary shapes and sizes

courtesy of Tan,Steinbach, Kumar

Experimental Results: CURE

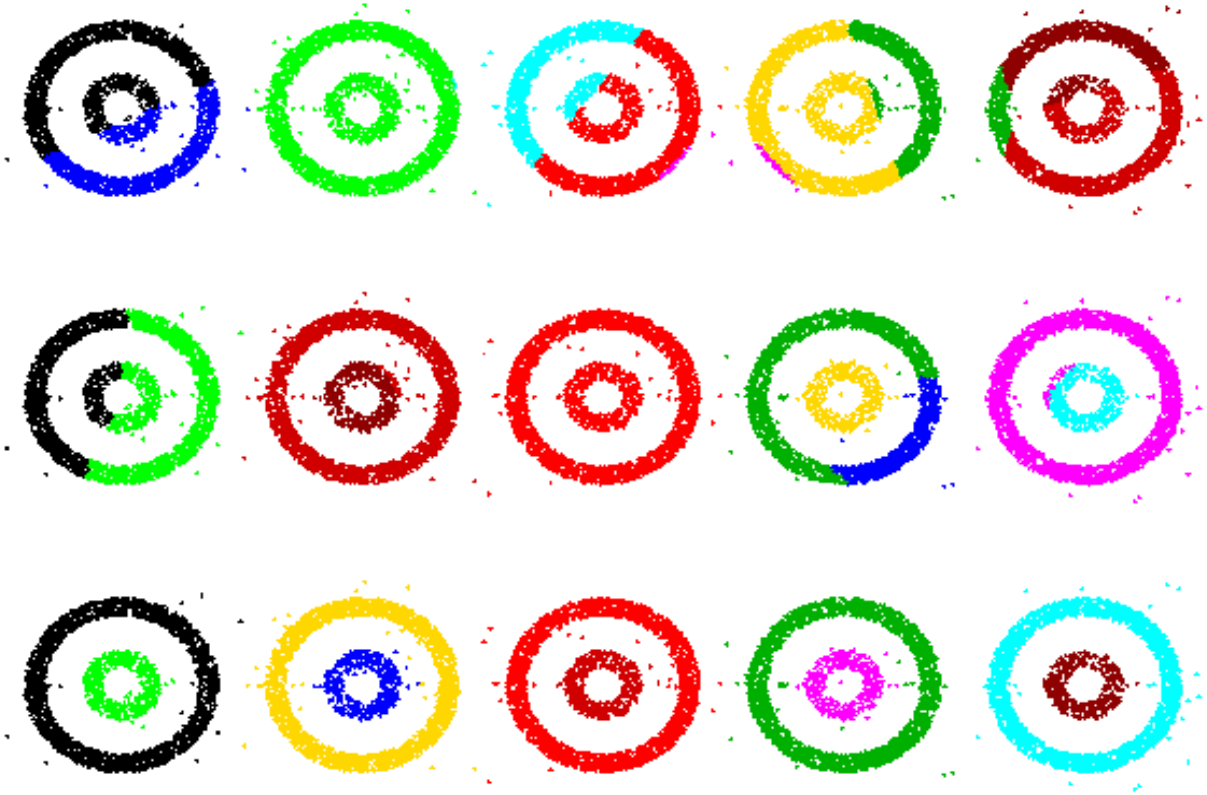


a) BIRCH b) MST METHOD c) CURE

Picture from *CURE*, Guha, Rastogi, Shim.

courtesy of Tan,Steinbach, Kumar

Experimental Results: CURE



a) BIRCH

(centroid)

b) MST METHOD

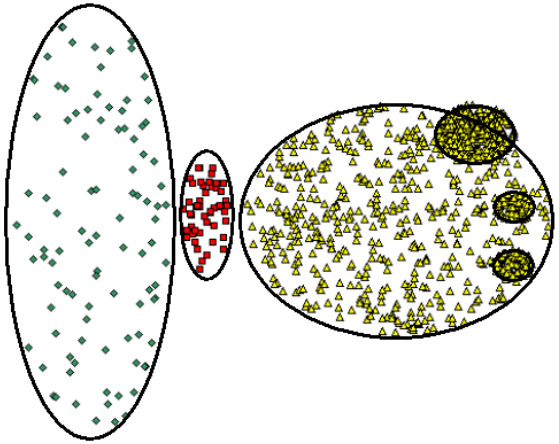
(single link)

c) CURE

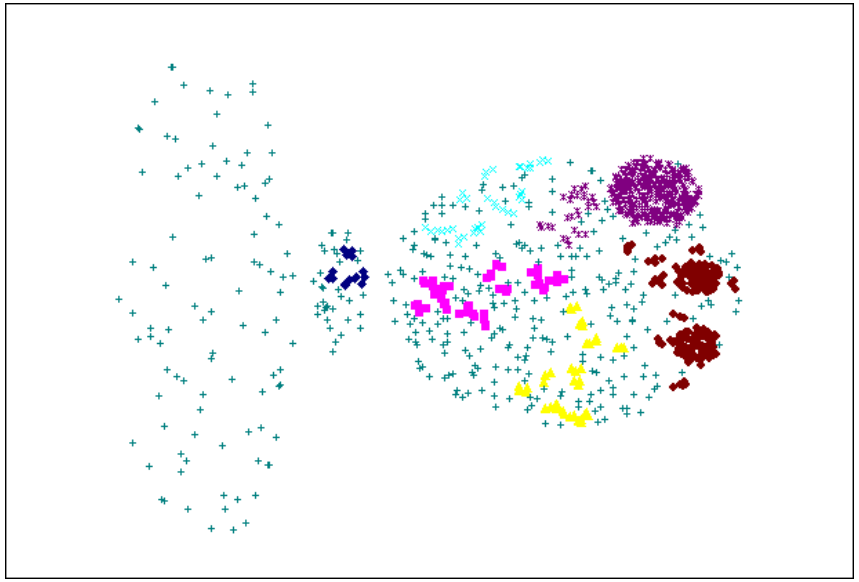
Picture from *CURE*, Guha, Rastogi, Shim.

courtesy of Tan,Steinbach, Kumar

CURE Cannot Handle Differing Densities



Original Points



CURE

courtesy of Tan,Steinbach, Kumar

Graph-Based Clustering

- Graph-Based clustering uses the proximity graph
  - Start with the proximity matrix
  - Consider each point as a node in a graph
  - Each edge between two nodes has a weight which is the proximity between the two points
  - Initially the proximity graph is fully connected
  - MIN (single-link) and MAX (complete-link) can be viewed as starting with this graph

- In the simplest case, clusters are connected components in the graph.

Graph-Based Clustering: Sparsification

- The amount of data that needs to be processed is drastically reduced
  - Sparsification can eliminate more than 99% of the entries in a proximity matrix
  - The amount of time required to cluster the data is drastically reduced
  - The size of the problems that can be handled is increased

courtesy of Tan,Steinbach, Kumar

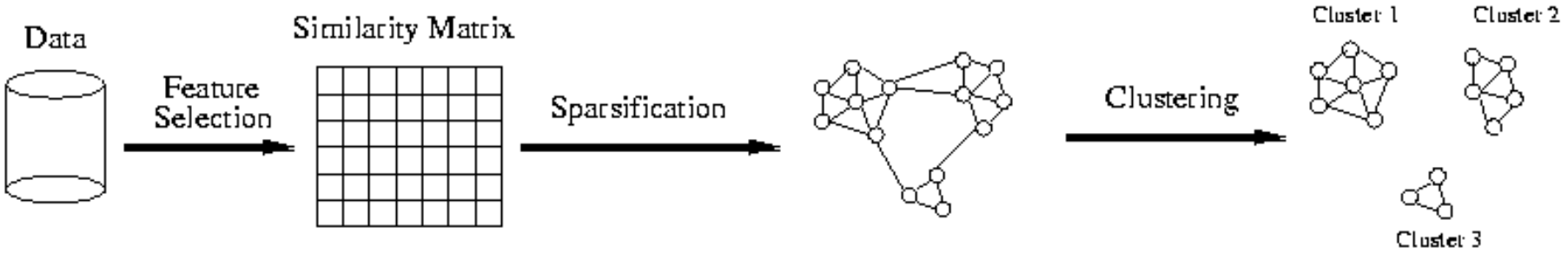
Graph-Based Clustering: Sparsification …

- Clustering may work better
  - Sparsification techniques keep the connections to the most similar (nearest) neighbors of a point while breaking the connections to less similar points.
  - The nearest neighbors of a point tend to belong to the same class as the point itself.
  - This reduces the impact of noise and outliers and sharpens the distinction between clusters.

- Sparsification facilitates the use of graph partitioning algorithms (or algorithms based on graph partitioning algorithms.
  - Chameleon and Hypergraph-based Clustering

courtesy of Tan,Steinbach, Kumar

Sparsification in the Clustering Process



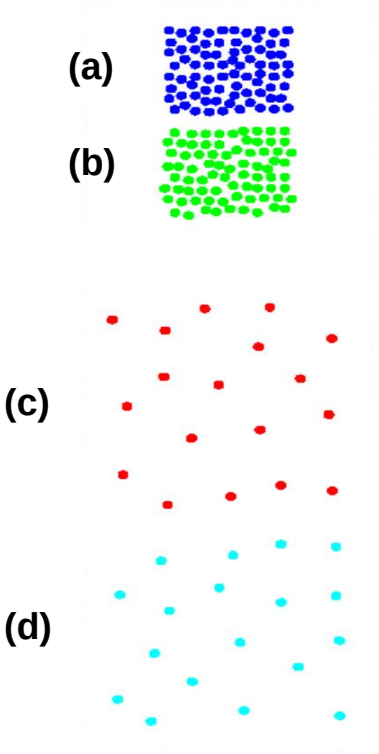
courtesy of Tan,Steinbach, Kumar

Limitations of Current Merging Schemes

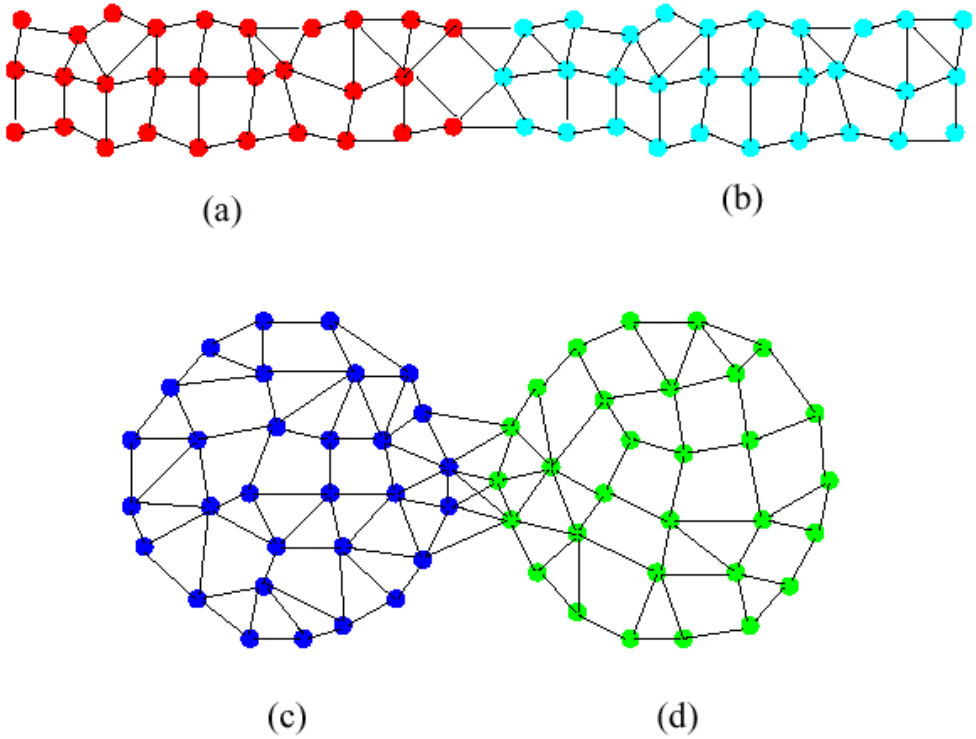
- Existing merging schemes in hierarchical clustering algorithms are static in nature
  - MIN or CURE:
    - merge two clusters based on their *closeness* (or minimum distance)
  - GROUP-AVERAGE:
    - merge two clusters based on their average *connectivity*

courtesy of Tan,Steinbach, Kumar

Limitations of Current Merging Schemes



Closeness schemes
will merge (a) and (b)



Average connectivity schemes
will merge (c) and (d)

courtesy of Tan,Steinbach, Kumar

Chameleon: Clustering Using Dynamic Modeling

- Adapt to the characteristics of the data set to find the natural clusters
- Use a dynamic model to measure the similarity between clusters
  - Main property is the relative closeness and relative inter-connectivity of the cluster
  - Two clusters are combined if the resulting cluster shares certain *properties* with the constituent clusters
  - The merging scheme preserves *self-similarity*

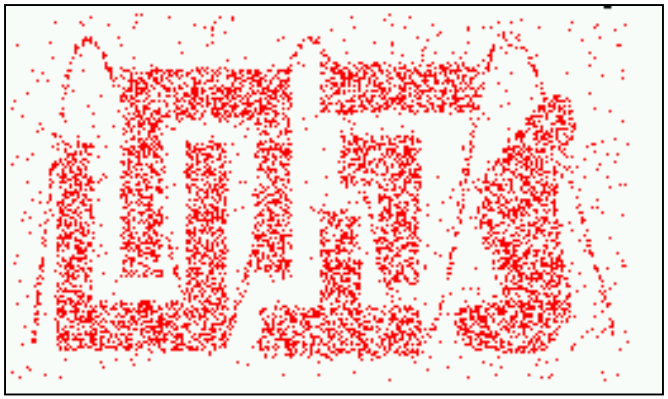
- One of the areas of application is spatial data

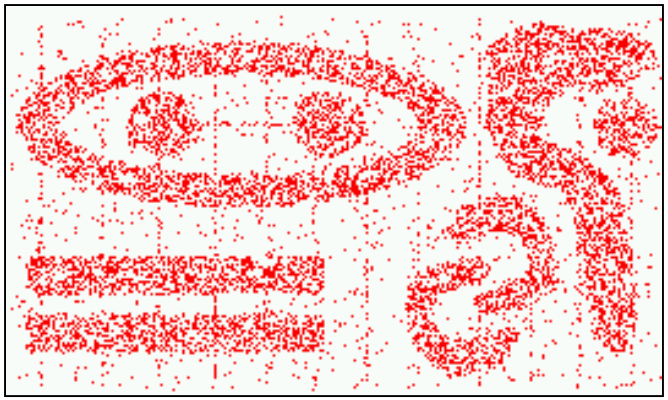
courtesy of Tan,Steinbach, Kumar

Characteristics of Spatial Data Sets

- **Clusters are defined as densely populated regions of the space**
- **Clusters have arbitrary shapes, orientation, and non-uniform sizes**
- **Difference in densities across clusters and variation in density within clusters**
- **Existence of special artifacts (*streaks*) and noise**

The clustering algorithm must address the above characteristics and also require minimal supervision.





courtesy of Tan,Steinbach, Kumar

Chameleon: Steps

- Preprocessing Step:
  Represent the Data by a Graph
  - Given a set of points, construct the k-nearest-neighbor (k-NN) graph to capture the relationship between a point and its k nearest neighbors
  - Concept of neighborhood is captured dynamically (even if region is sparse)

- Phase 1: Use a multilevel graph partitioning algorithm on the graph to find a large number of clusters of well-connected vertices
  - Each cluster should contain mostly points from one “true” cluster, i.e., is a sub-cluster of a “real” cluster

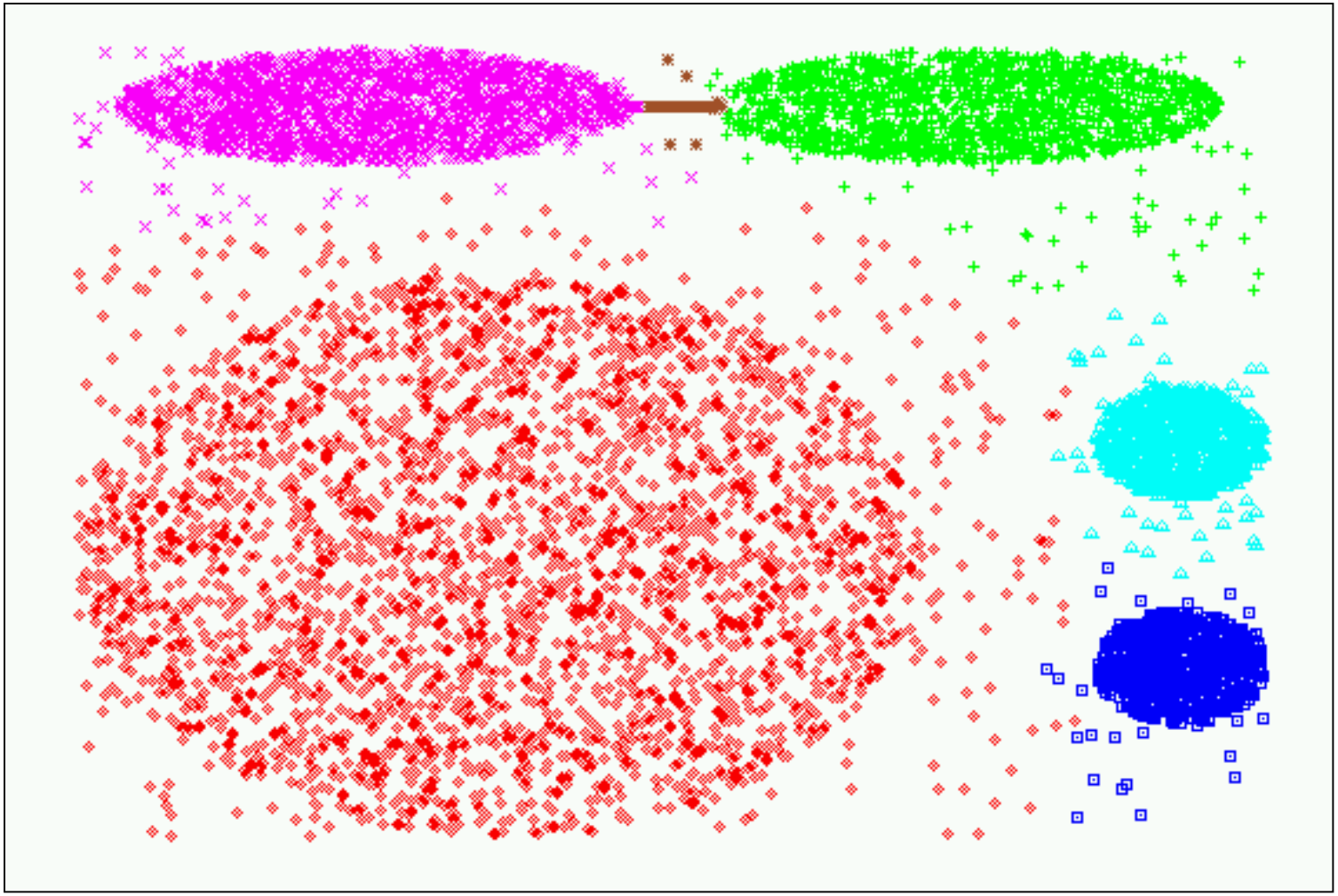
courtesy of Tan,Steinbach, Kumar

Chameleon: Steps …

- Phase 2: Use Hierarchical Agglomerative Clustering to merge sub-clusters
  - Two clusters are combined if the *resulting cluster shares certain properties with the constituent clusters*
  - Two key properties used to model cluster similarity:
    - Relative Interconnectivity: Absolute interconnectivity of two clusters normalized by the internal connectivity of the clusters
    - Relative Closeness: Absolute closeness of two clusters normalized by the internal closeness of the clusters

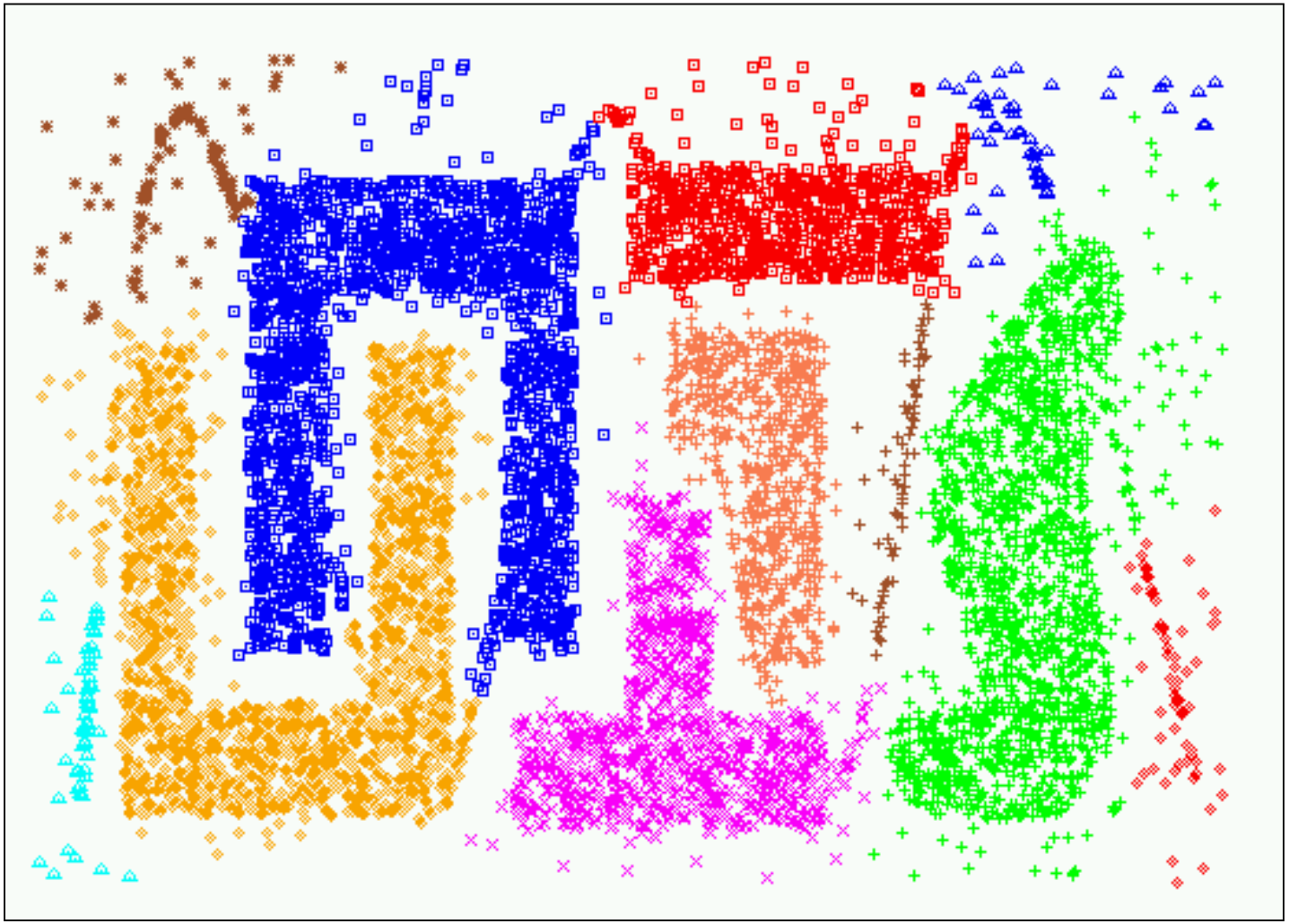
courtesy of Tan,Steinbach, Kumar

Experimental Results: CHAMELEON



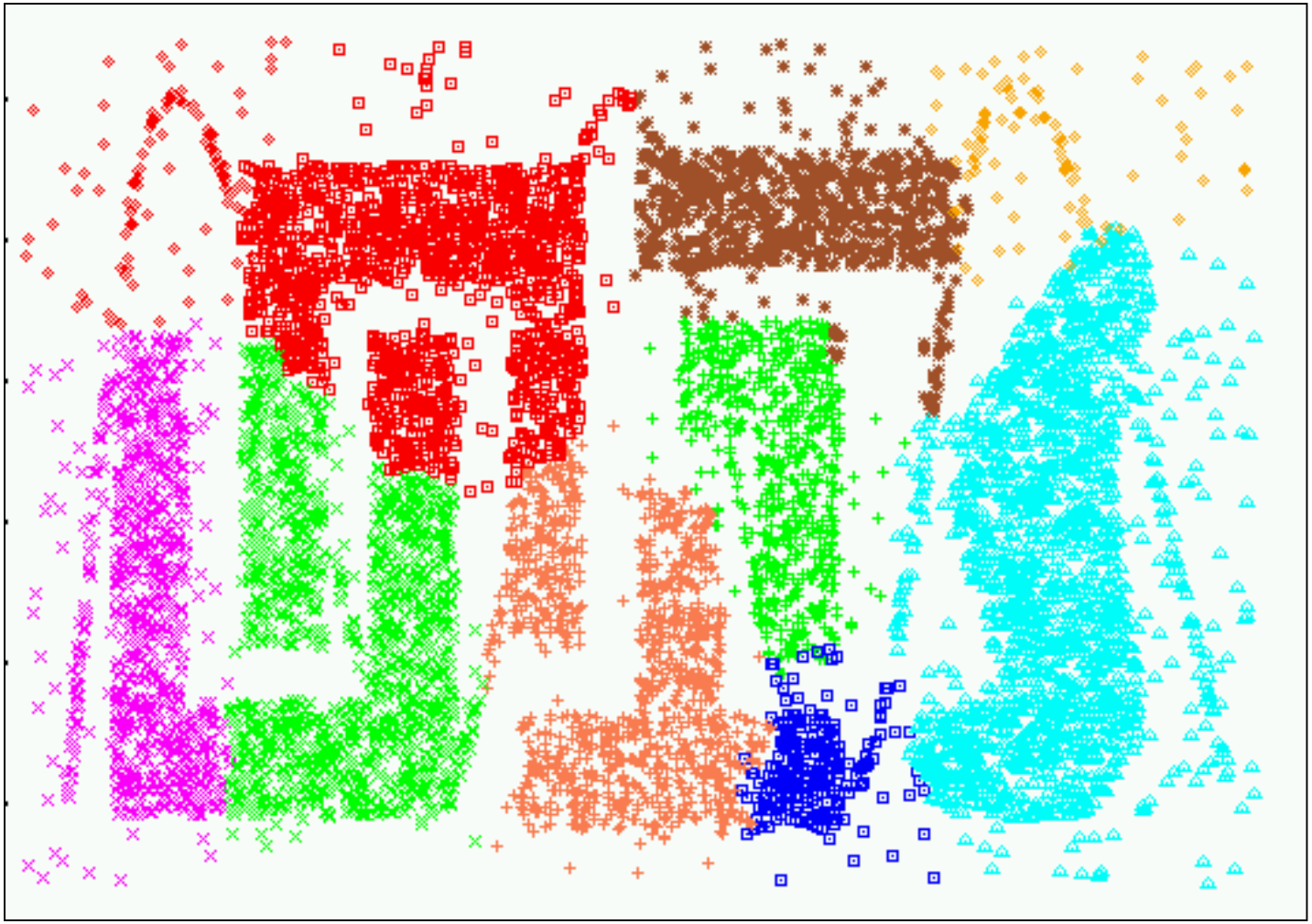
courtesy of Tan,Steinbach, Kumar

Experimental Results: CHAMELEON



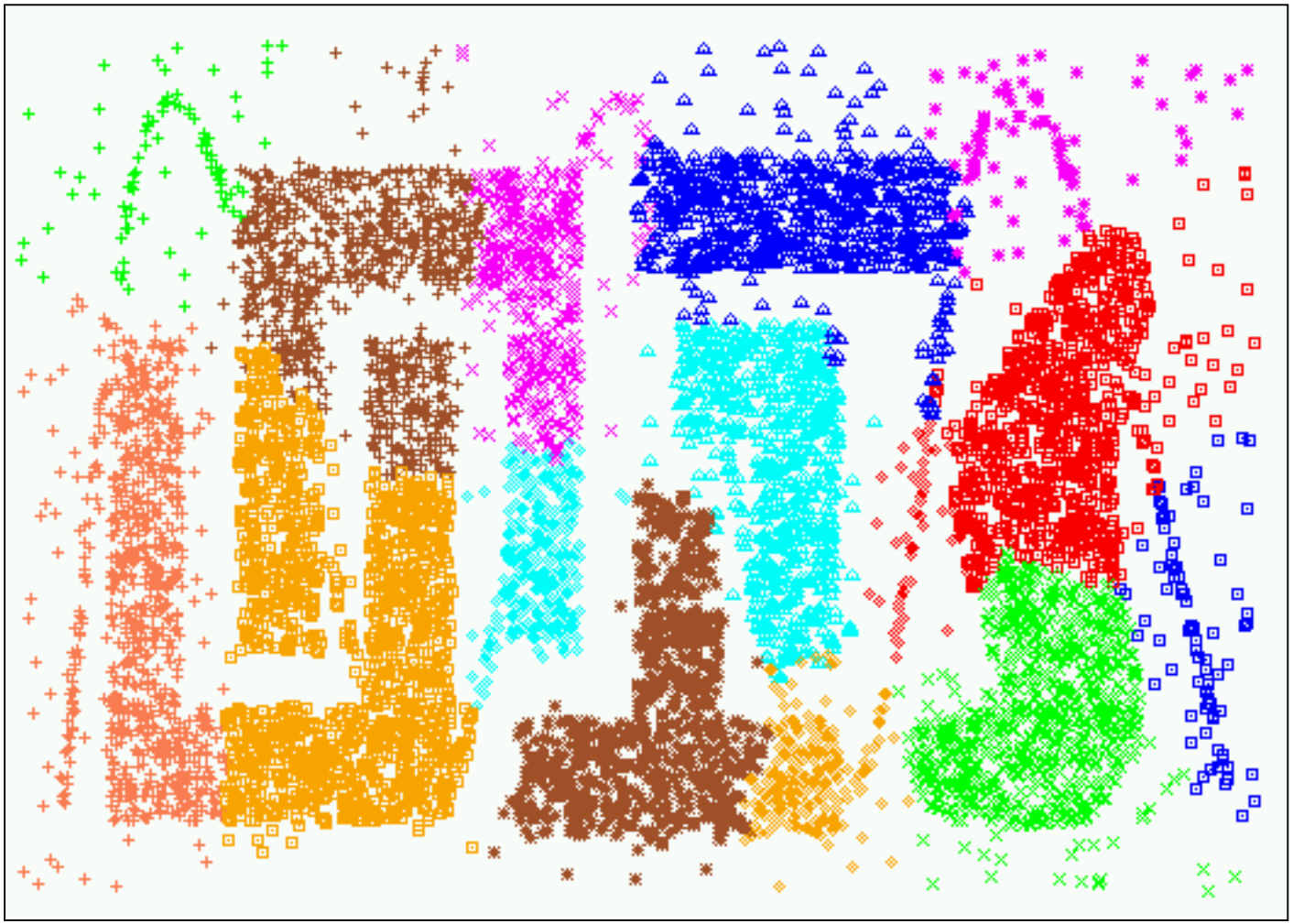
courtesy of Tan,Steinbach, Kumar

Experimental Results: CURE (*10 clusters*)



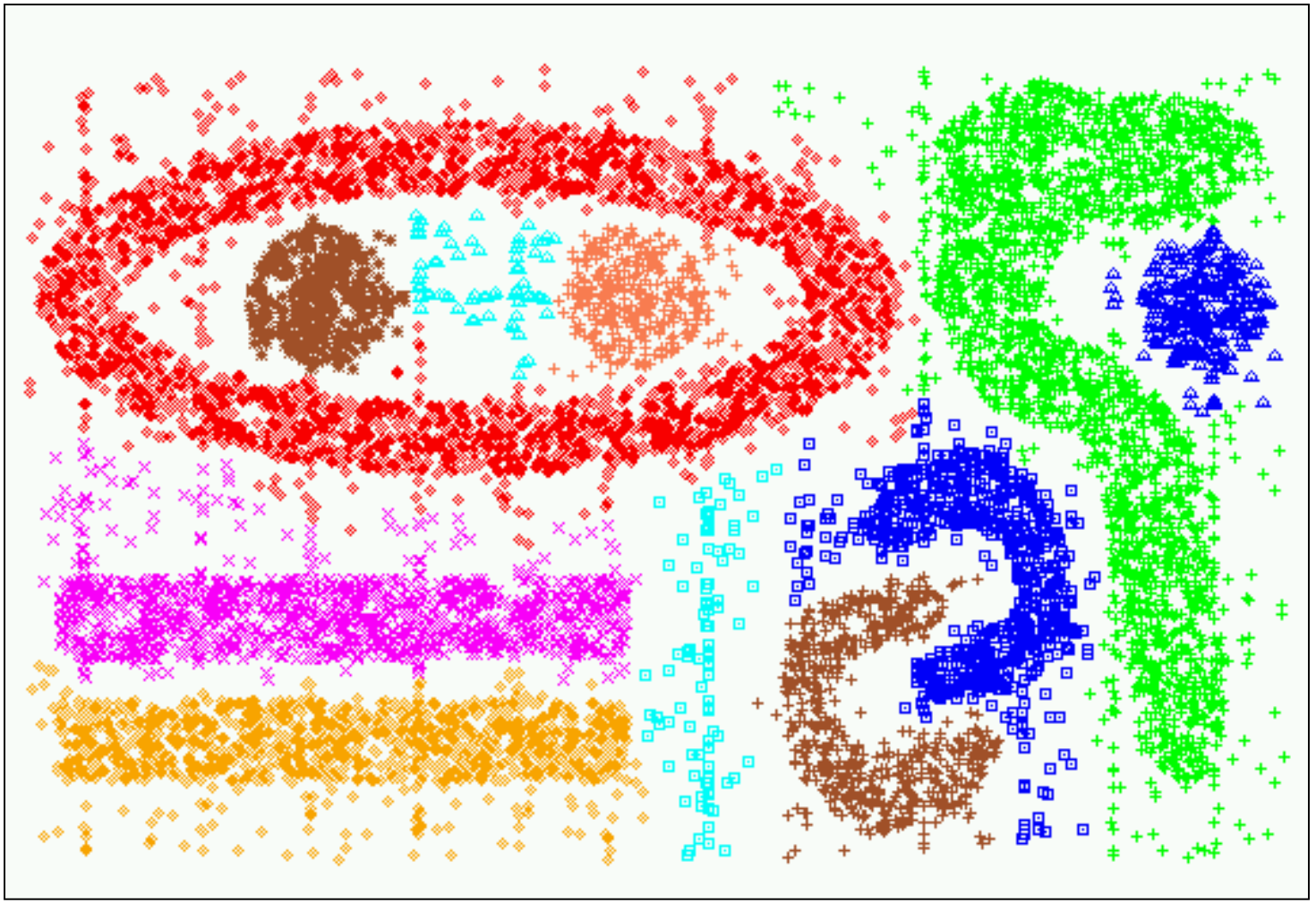
courtesy of Tan,Steinbach, Kumar

Experimental Results: CURE (*15 clusters*)



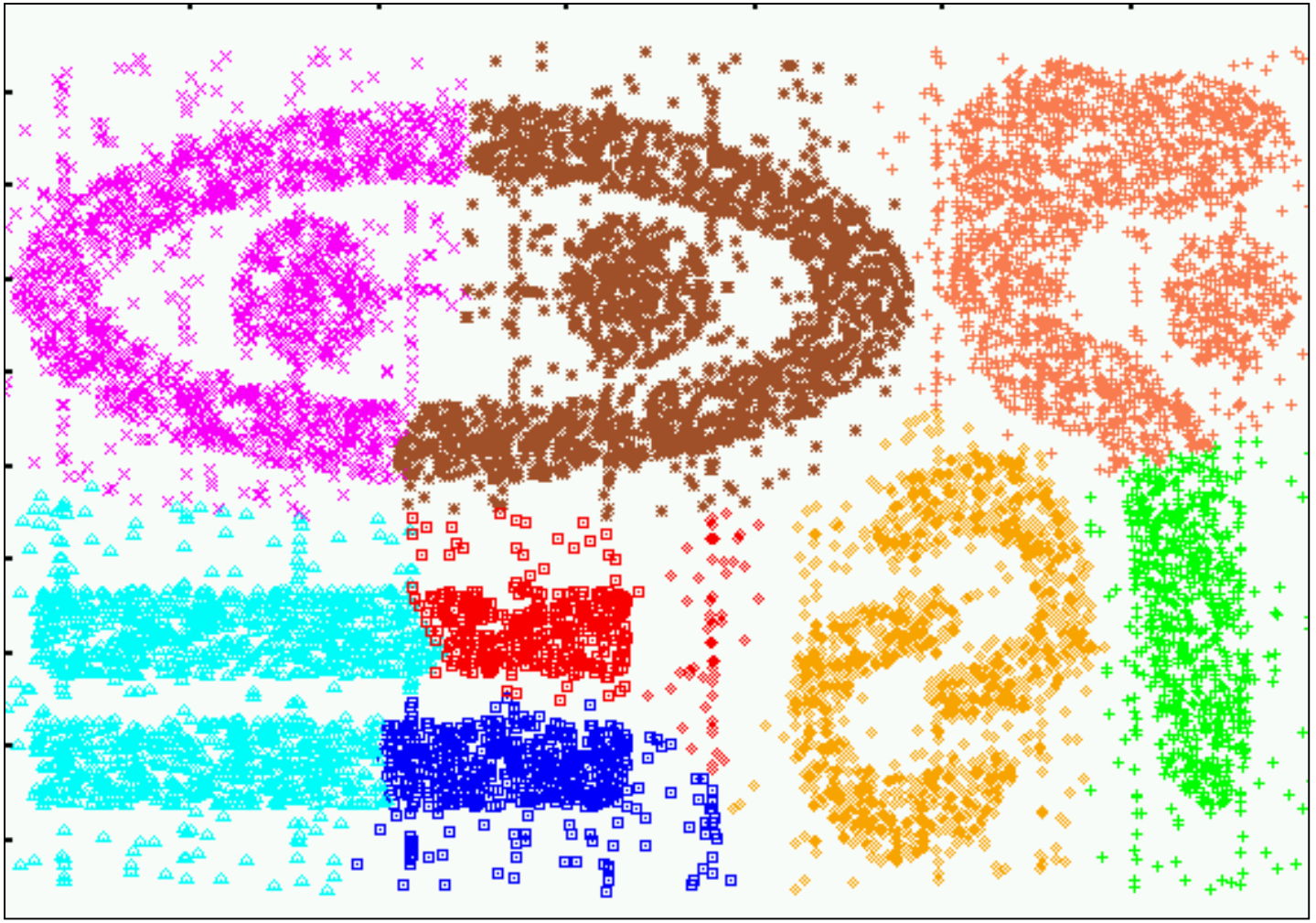
courtesy of Tan,Steinbach, Kumar

Experimental Results: CHAMELEON



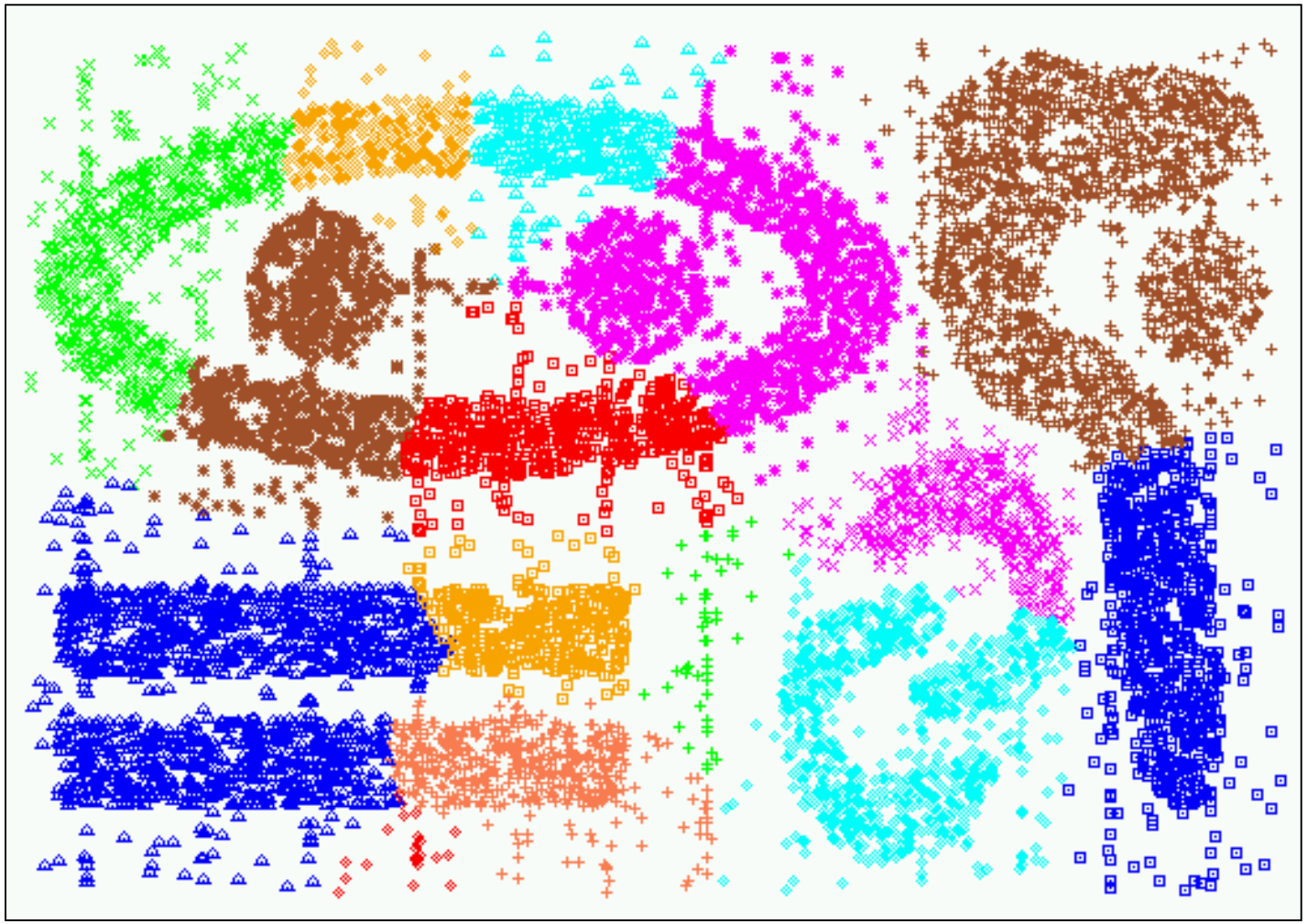
courtesy of Tan,Steinbach, Kumar

Experimental Results: CURE (*9 clusters*)



courtesy of Tan,Steinbach, Kumar

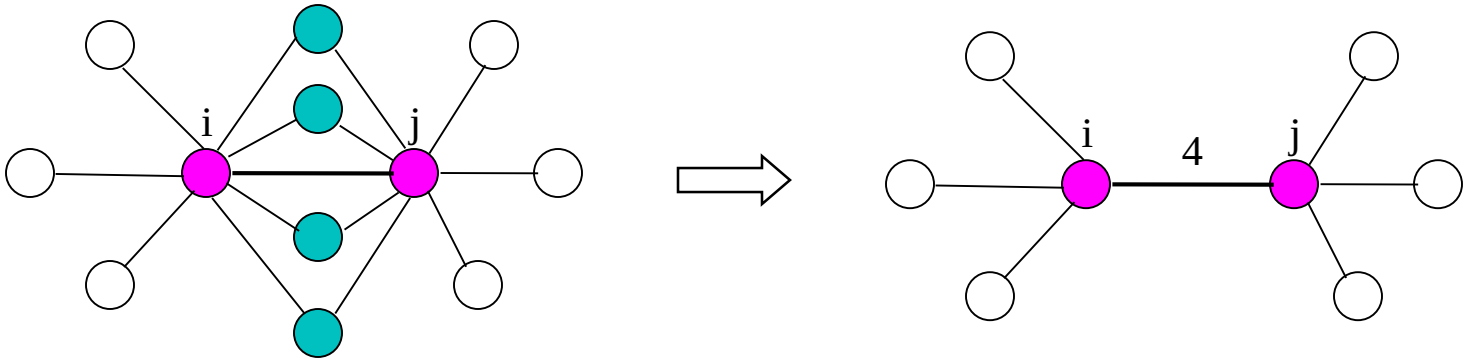
Experimental Results: CURE (*15 clusters*)



courtesy of Tan,Steinbach, Kumar

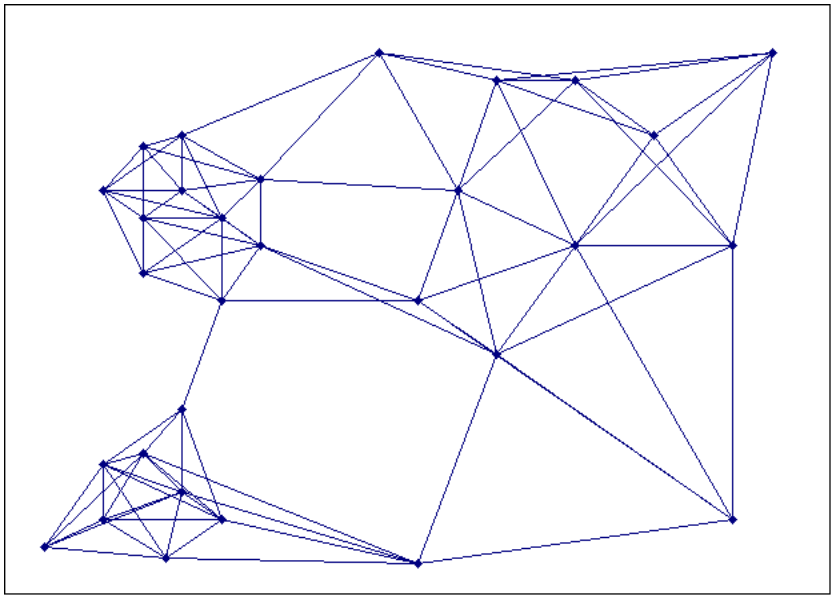
Shared Near Neighbor Approach

SNN graph: the weight of an edge is the number of shared neighbors between vertices given that the vertices are connected



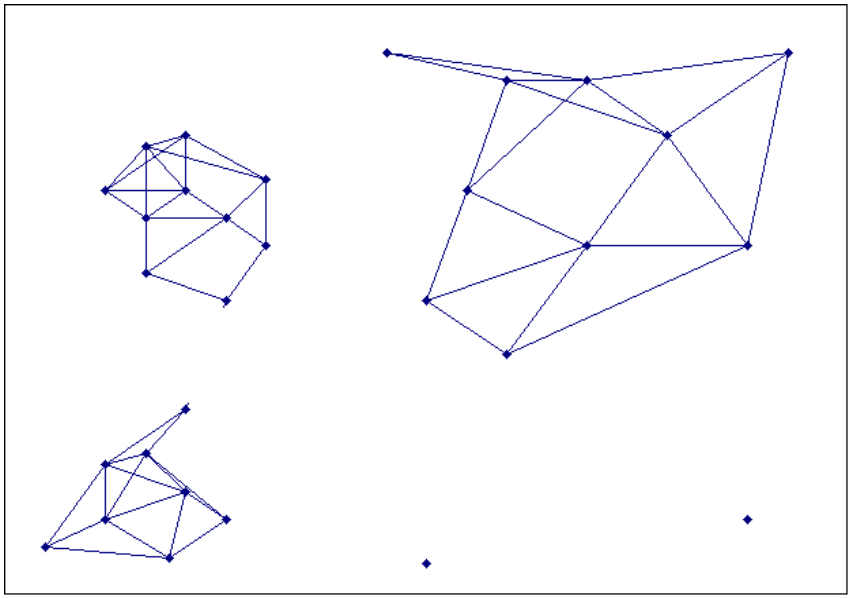
courtesy of Tan,Steinbach, Kumar

Creating the SNN Graph



Sparse Graph

Link weights are similarities between neighboring points



Shared Near Neighbor Graph

Link weights are number of Shared Nearest Neighbors

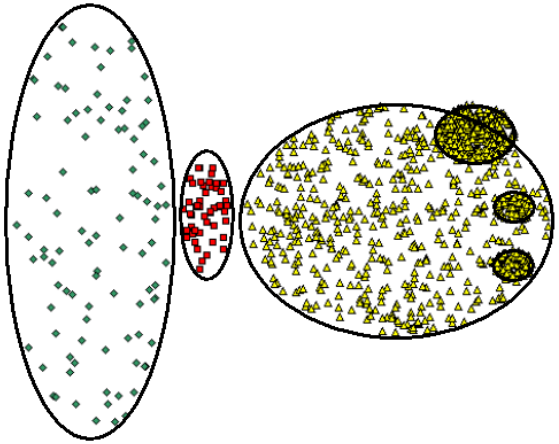
courtesy of Tan,Steinbach, Kumar

Jarvis-Patrick Clustering

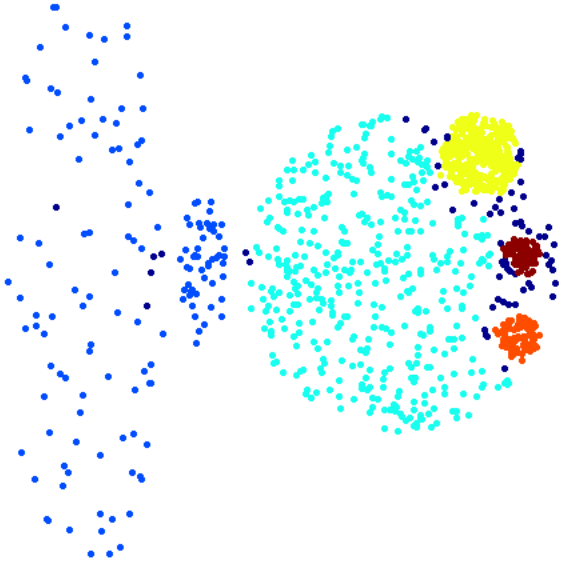
- First, the k-nearest neighbors of all points are found
  - In graph terms this can be regarded as breaking all but the k strongest links from a point to other points in the proximity graph
- A pair of points is put in the same cluster if
  - any two points share more than T neighbors and
  - the two points are in each others k nearest neighbor list
- For instance, we might choose a nearest neighbor list of size 20 and put points in the same cluster if they share more than 10 near neighbors
- Jarvis-Patrick clustering is too brittle

courtesy of Tan,Steinbach, Kumar

When Jarvis-Patrick Works Reasonably Well



Original Points

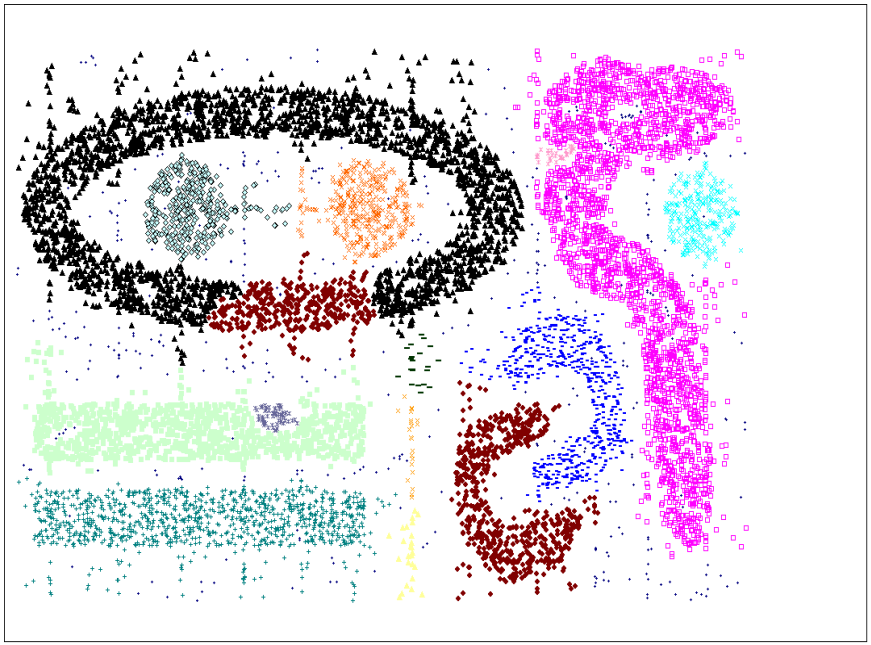


Jarvis Patrick Clustering

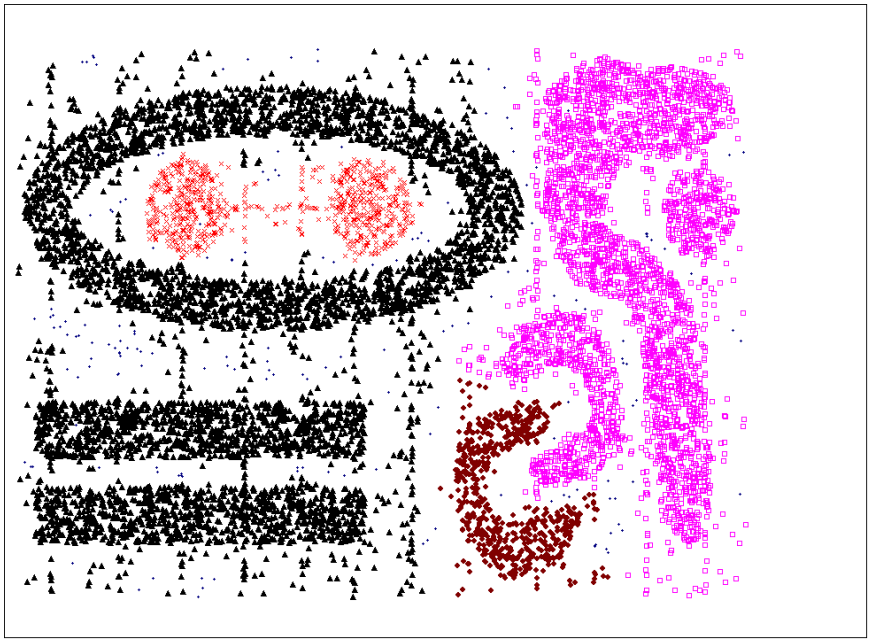
6 shared neighbors out of 20

courtesy of Tan,Steinbach, Kumar

When Jarvis-Patrick Does NOT Work Well



Smallest threshold, T, that does not merge clusters.



Threshold of T - 1

courtesy of Tan,Steinbach, Kumar

SNN Clustering Algorithm

1. **Compute the similarity matrix**
   This corresponds to a similarity graph with data points for nodes and edges whose weights are the similarities between data points

2. **Sparsify the similarity matrix by keeping only the *k* most similar neighbors**
   This corresponds to only keeping the *k* strongest links of the similarity graph

3. **Construct the shared nearest neighbor graph from the sparsified similarity matrix.**
   At this point, we could apply a similarity threshold and find the connected components to obtain the clusters (Jarvis-Patrick algorithm)

4. **Find the SNN density of each Point.**
   Using a user specified parameters, *Eps*, find the number points that have an SNN similarity of *Eps* or greater to each point. This is the SNN density of the point

courtesy of Tan,Steinbach, Kumar

SNN Clustering Algorithm …

5. **Find the core points**
   Using a user specified parameter, *MinPts*, find the core points, i.e., all points that have an SNN density greater than *MinPts*

6. **Form clusters from the core points**
   If two core points are within a radius, *Eps*, of each other they are place in the same cluster

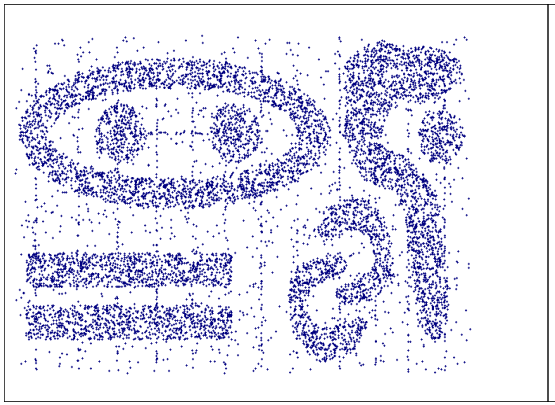
7. **Discard all noise points**
   All non-core points that are not within a radius of *Eps* of a core point are discarded

8. **Assign all non-noise, non-core points to clusters**
   This can be done by assigning such points to the nearest core point

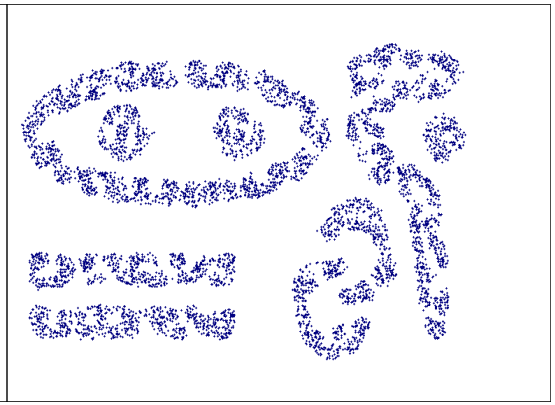
   (Note that steps 4-8 are DBSCAN)

courtesy of Tan,Steinbach, Kumar

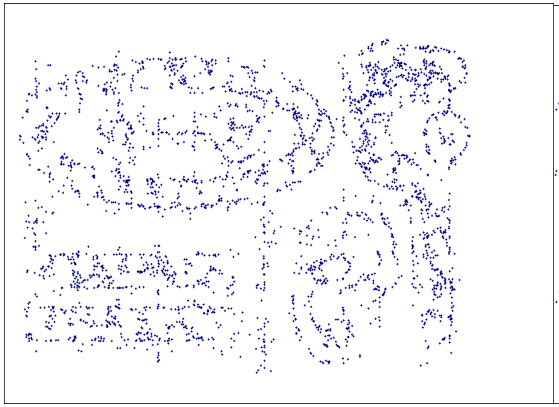
SNN Density



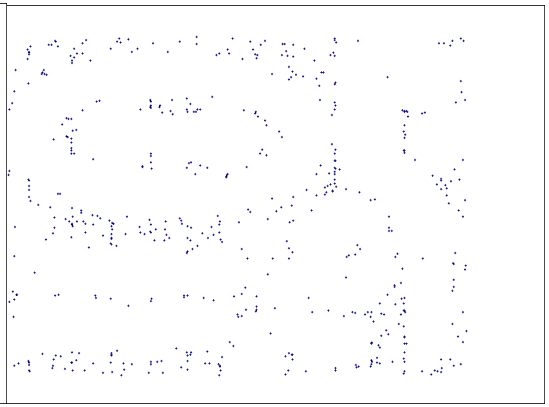
a) All Points



b) High SNN Density



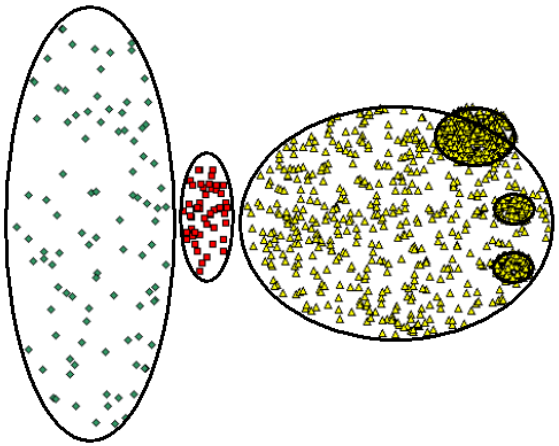
c) Medium SNN Density



d) Low SNN Density

courtesy of Tan,Steinbach, Kumar

SNN Clustering Can Handle Differing Densities



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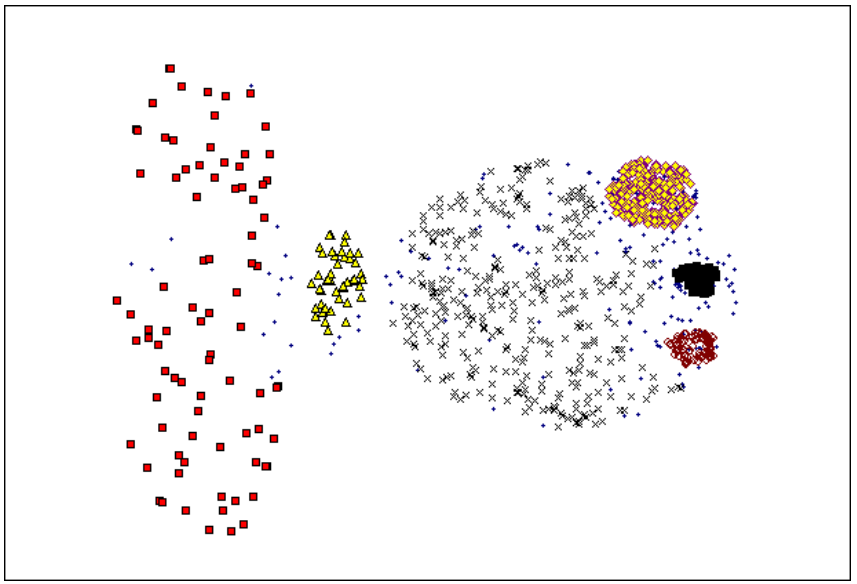
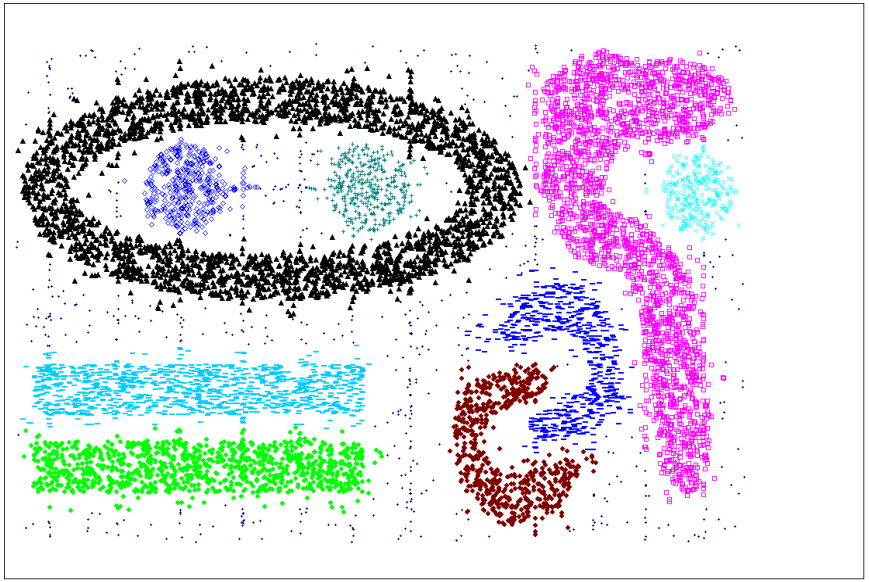
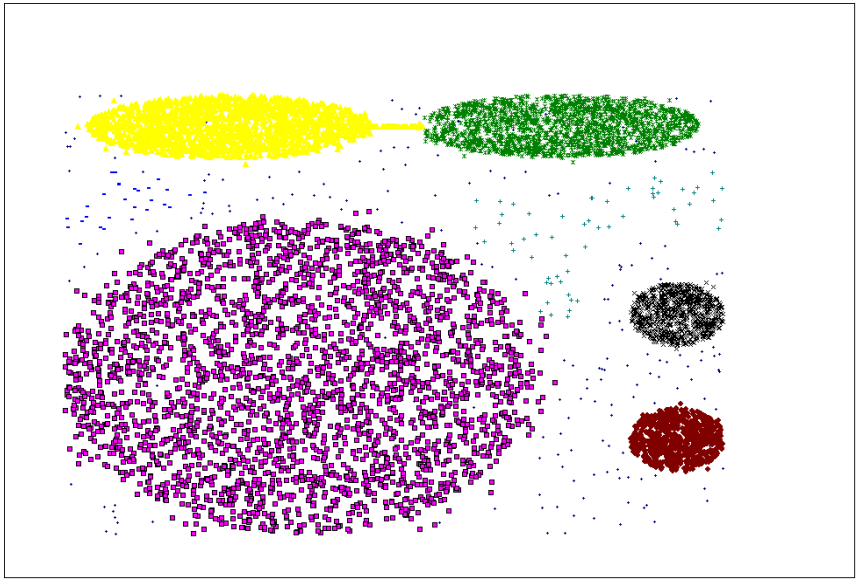


SNN Clustering

courtesy of Tan,Steinbach, Kumar

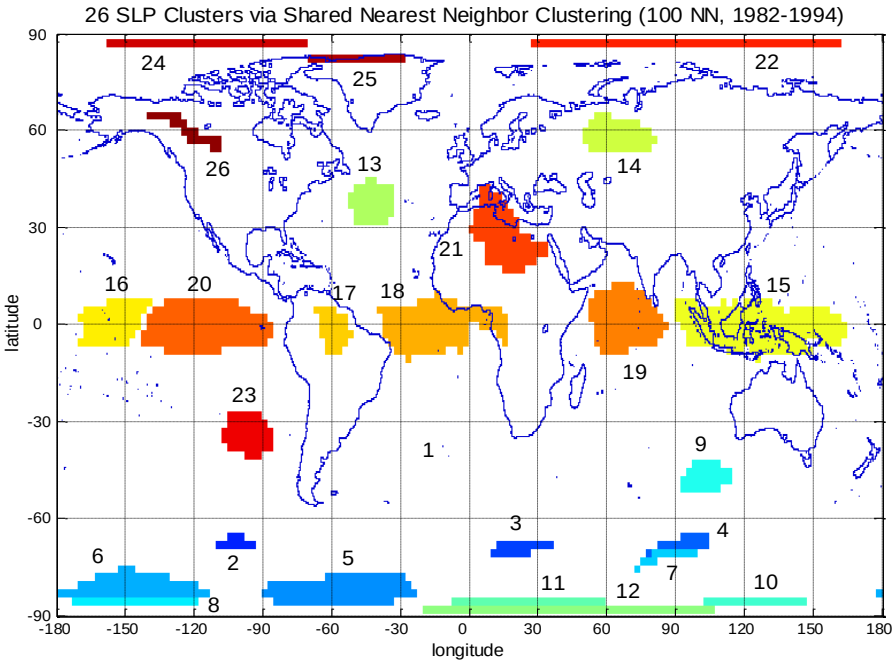
SNN Clustering Can Handle Other Difficult Situations



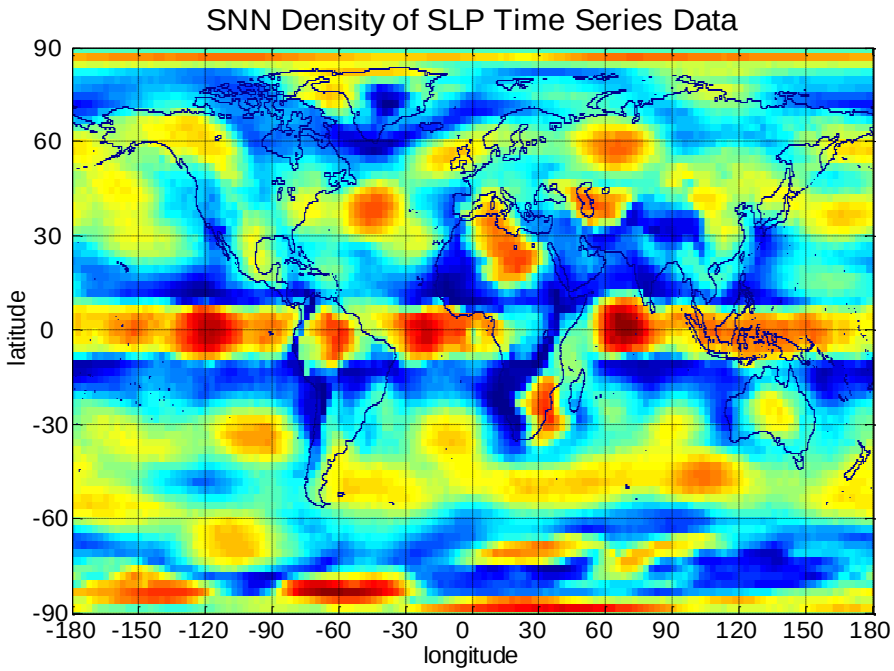


courtesy of Tan,Steinbach, Kumar

Finding Clusters of Time Series In Spatio-Temporal Data



SNN Clusters of SLP.



SNN Density of Points on the Globe.

courtesy of Tan,Steinbach, Kumar

Features and Limitations of SNN Clustering

- Does not cluster all the points

- Complexity of SNN Clustering is high
  - O(n * time to find numbers of neighbor within *Eps*)
  - In worst case, this is $O(n^2)$
  - For lower dimensions, there are more efficient ways to find the nearest neighbors
    - R* Tree
    - k-d Trees

courtesy of Tan,Steinbach, Kumar