Clusterization and quantization

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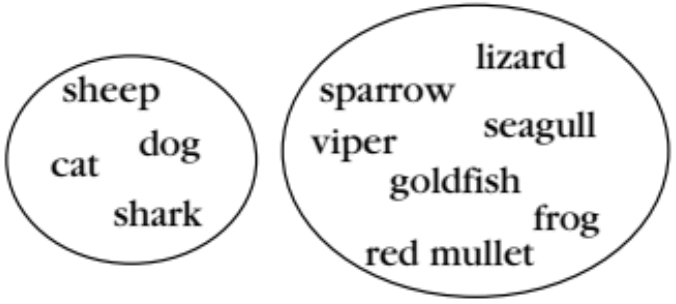
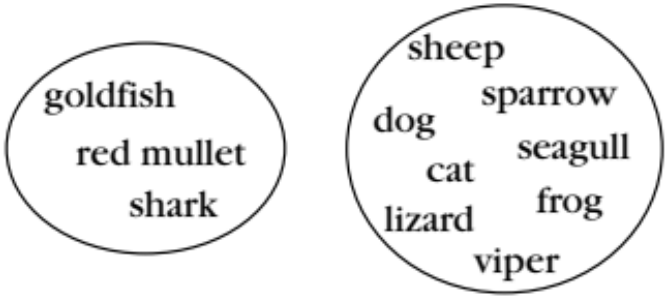
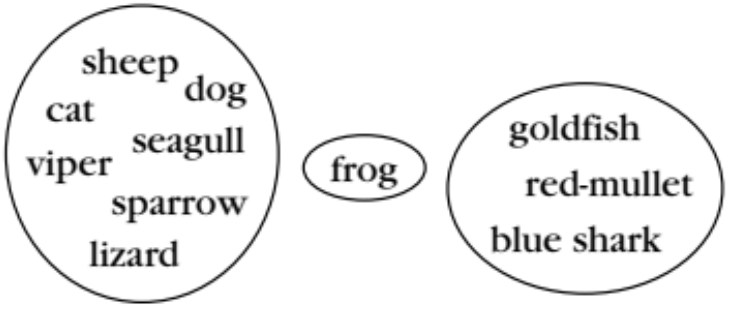
Clustering



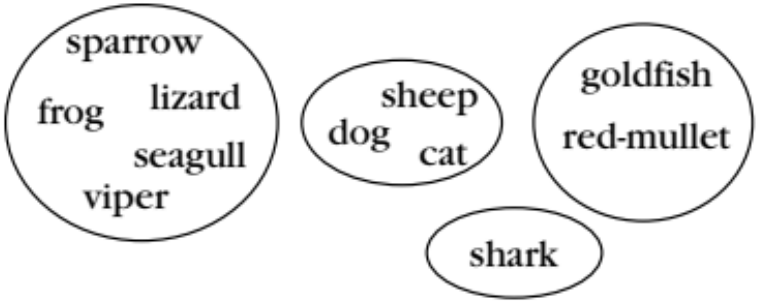
(a)



(b)



(c)



(d)

k-means

- $X = \{x_1, \ldots, x_n\}$ – set of points, $x_i \in \mathbb{R}^d$
- $C = \{c_1, \ldots, c_k\}$ – set of centroids, $c_i \in \mathbb{R}^d$
- $S = \{S_1, \ldots, S_k\}$ – set of clusters, $|S_i| = n_i$

k-means

1. Initialization
2. Assignment

$$S_i^{(t)} = \{x \in X \mid ||x - c_i|| < ||x - c_j|| \text{ for all } j \neq i, 1 \leq j \leq k\}$$

3. Update

$$c_i^{(t)} = \frac{1}{|S_i^{(t)}|} \sum_{x \in S_i^{(t)}} x$$

4. Repeat steps (2) and (3) until convergence

Cost function

Inertia = within-cluster sum squared error (SSE)

Minimization of inertia

$$C_{\text{best}} = \arg\min_{C} \sum_{i=1}^{k} \sum_{x \in S_i} ||x - c_i||^2 \tag{1}$$

Cluster centers

- Mean
- Median
- Medoid

Initialization

- random
- k-means++
- harmonic k-means

Number of cluster

Criteria for optimal number of cluster [4]:

- Elbow method
- Silouhette score
- Akaike Information Criterion

DBSCAN

- Core points
- Border points
- Noise points

References

[1] https://github.com/pietroventurini/machine-learning-notes/blob/main/9%20-%20Cluster%20Analysis.ipynb

[2] https://colab.research.google.com/github/jakevdp/PythonDataScienceHandbook/blob/master/notebooks/05.11-K-Means.ipynb

[3] https://github.com/rasbt/machine-learning-book/blob/main/ch10/ch10.ipynb

[4] https://antoinebrl.github.io/blog/kmeans