Clustering: k-means and GMM

Project Guide

- Building Cluster Assignment Algorithms
- Building Cluster Update Functions
- Clustering in sklearn

Project Overview

EXPECTED TIME 2.5 HRS

Clustering algorithms are mostly straightforward: Points are assigned to centroids, and centroids are updated --- repeat until convergence.

Much of the difficulty in using clustering involves picking how many centroids to create and how to initialize those centroids. For the purposes of this assignment, focus will remain on the particulars of the algorithms.

You will be asked to code functions implementing k-means, soft k-means, and GMM clustering. This includes:

- · Assigning points (or parts of points) to clusters
- · Recalculating cluster / cluster centers.

Data: For this exercise, (derived) data in two dimensions will be used. In four differend instances, three clusters of data were derived from three different distributions. Sometimes the distributions overlap, other times they're more separated.

See the below visualization for the four different sets of distributions.

As such each centroid will be defined by an \$(x,y)\$ pair of coordinates. The clusters for the GMM model will also have a \$2x2\$ covariance matrix and a \$\p\$ term.

In the case of GMM models, each cluster center will be initialized with \$\pi = \frac1k\$ where \$k\$ is the number of clusters; and \$\Sigma = \begin{bmatrix} 1 & 0\

\end{bmatrix}\$

To initialize the clusters, a K-means++ type algorithm will be used.

K-means++ picks one point from the data to be the first cluster center. Subsequent cluster centers are picked from the remaining "unpicked" points. How ever, the probability of picking any one point is proportional to the euclidean distance from that point to the nearest cluster center squared.

Method of Describing Cluster Assignments

In hard clustering (only k-means in this assignment), each point is assigned exclusively to one cluster. In soft clustering (soft k-means and GMM), points may be portioned out between clusters.

Thus, for this assignment, allocation of points to clusters will be stored in a 2-d numpy array. Assume for the following examples that there are three clusters

In k-means, if a point were assigned to cluster "0", its cluster assignment would be [1,e,e]. In the soft clustering, if the point were split evenly between the three clusters, it's cluster assignment would be [.33,.33,.33].

If there were three points, and two clusters, with k-means, the cluster-matrix might be:

np.array([[1,0],[1,0],[0,1]]) In this case, the first two points are assigned to cluster "0" and the third point is assigned to cluster "1".

Note: the np.apply_along_axis function can be useful in these exercises.

Building Cluster Assignment Algorithms

Question 1

For the point \$i\$; set cluster indicator \$c_i\$ to be the \$k\$ according to the equation \$c_i = \text{argmin}_k \ |x_i - \mu_k|^2\$, where \$k\$ is one of the clusters.

e.g. The point \$i\$ is in the cluster with the center nearest to the point.

Code a function called assign_clusters_k_means Accept two arguments:

- points: a 2-d numpy array of the locations of each point
- clusters: a 2-d numpy array of the locations of the centroid of each cluster.

Determine which cluster centroid is closest to each point.

RETURN a 2-d numpy array where each row indicates which cluster a point is closets to, and thus also assigned to:

e.g. $[0,1,0,\ldots,0]$ indicates the point is assigned to the second cluster, and $[0,0,\ldots,1]$ indicates the point is assigned to the last cluster

```
### Assign points to clusters according to the k-means algorithm ### Follow directions above % \left( 1\right) =\left( 1\right) ^{2}
### YOUR ANSWER BELOW
def assign_clusters_k_means(points, clusters):
    Determine the nearest cluster to each point, returning an array indicating the closest cluster
     Positional Arguments:
         points: a 2-d numpy array where each row is a different point, and each
               column indicates the location of that point in that dimension
         clusters: a 2-d numpy array where each row is a different centroid cluster; each column indicates the location of that centroid in that dimension
          points = np.array([[0,1], [2,2], [5,4], [3,6], [4,2]])
         clusters = np.array([[0,1],[5,4]])
cluster_weights = assign_clusters_k_means(points, clusters)
          print(cluster_weights) #--> np.array([[1, 0],
                                                        [0, 1]])
     # Find distances between each point and each cluster
     dists_to_clust = np.concatenate(
    [np.apply_along_axis(np.linalg.norm, 1, points-c).reshape(-1,1) for c in clusters],
          axis = 1)
     # Function to convert minimum distance to 1 and others to \theta
     def find_min(x):
         m = np.min(x)
return [1 if n == m else 0 for n in x]
     # Apply function
     cluster_assignments = np.apply_along_axis( find_min, 1, dists_to_clust)
```

return cluster_assignments

Question 2

Code a function called assign_clusters_soft_k_means

Accept three arguments:

- points: a 2-d numpy array of the locations of each point
- clusters: a 2-d numpy array of the locations of the centroid of each cluster
- beta: numeric corresponding to w hat distance should be considered "close"

RETURN a 2-d numpy array of cluster weights where each row indicates the poportion of the corresponding point belonging to every cluster.

e.g. If a point "belongs" evenly to both of the two clusters, the row would be: [.5,.5].

The proportion of a point s that belongs to cluster s is defined by the ϵ in function for weighted k-means: s in ϵ in

```
### Follow directions above
### YOUR ANSWER BELOW
def assign_clusters_soft_k_means(points, clusters, beta):
     Return an array indicating the porportion of the point
           belonging to each cluster
     Positional Arguments:
         sitional Arguments:

points: a 2-d numpy array where each row is a different point, and each
column indicates the location of that point in that dimension
clusters: a 2-d numpy array where each row is a different centroid cluster;
each column indicates the location of that centroid in that dimension
beta: a number indicating what distance can be considered "close"
           points = np.array([[0,1], [2,2], [5,4], [3,6], [4,2]])
clusters = np.array([[0,1],[5,4]])
           cluster_weights = assign_clusters_soft_k_means(points, clusters, beta)
           [0.04731194, 0.95268806],
[0.1315826 , 0.8684174 ]])
      # Create function to calculate exponent
      # Take difference between point and cluster as input
           return np.exp((-1/beta)* np.linalg.norm(x))
     \mbox{\#} Find exponential weight for all point/cluster combonations clust_weights = np.concatenate(
         [np.apply_along_axis(calc_exp, 1, points-c).reshape(-1,1) for c in clusters], axis = 1)
     # Normalize those weight
     def norm_clust_weights(x):
    return [n/np.sum(x) for n in x]
     cluster_weights = np.apply_along_axis(norm_clust_weights, 1, clust_weights)
     return cluster_weights
```

Question 3

Code a function called assign_clusters_GMM

Accept two arguments:

- points: a 2-d numpy array of the locations of each point
- $\bullet \quad \text{clusters: a list of tuples. The k^{th} tuple in the list contains $(\mu_k, \bar{k}, \sigma_k)$ corresponding cluster k. See below for further example. } \\$

RETURN a 2-d numpy array of cluster weights where each row indicates the poportion of the corresponding point belonging to every cluster.

e.g. If a point "belongs" evenly to both of the two clusters, the row would be: [.5,.5].

The proportion of a point \$i\$ that belongs to cluster \$k\$ is defined by the \$\phi\$ function for GMM:

```
$$\phi_i(k) = \frac{\pi_k N(x_i|\mu_k,\Sigma_k)}{\sum_j \pi_j N(x_i|\mu_j,\Sigma_k)}$$
```

Note, $N(x_i|\mu_k,\sigma_k)\$ maybe found with stats.multivariate_normal(mu,Sigma).pdf(x)

The clusters input will be a list of tuples. The tuples will be organized: (\$\mu\$, \$\pi\$, \$\sigma\$)

Where \$\mu\$ is a 1-d numpy array; \$\pi\$ is numeric, and \$\Sigma\$ is 2-d numpy array.

E.g. for \$i = 0\$ and \$k = 0\$:

```
c = clusters[0]
p = points[0]
stats.multivariate_normal(c[0],c[2]).pdf(x)
```

```
### Follow directions above
### YOUR ANSWER BELOW
{\tt def assign\_clusters\_GMM(points, clusters):}
      Return an array indicating the porportion of the point
            belonging to each cluster
     Positional Arguments:
          points: a 2-d numpy array where each row is a different point, and each column indicates the location of that point in that dimension clusters: a list of tuples. Each tuple describes a cluster.
                The first element of the tuple is a 1-d numpy array indicating the location of that centroid in each dimension

The second element of the tuple is a number, indicating the weight (pi)
                 of that cluster
The thrid element is a 2-d numpy array corresponding to that cluster's
                       covariance matrix.
            cluster weights = assign clusters GMM(points, clusters)
           print(cluster_weights) #--> np.array([[9.99999999e-01 4.13993755e-08]
                                                                  [9.82013790e-01 1.79862100e-02]
[4.13993755e-08 9.99999959e-01]
[2.26032430e-06 9.99997740e-01]
                                                                  [2.47262316e-03 9.97527377e-01]])
      # Create function that creates a function which will
      # claculate the pdf given a mu and sigma, then multiply by pi

def pdf_calc_func(mu, pi, Sigma):

    return lambda x: pi*stats.multivariate_normal(mu, Sigma).pdf(x)
      # Create list for saving weights
      clust_weights = []
     # For each cluster
for c in clusters:
    # Create the custom pdf function
    pdf = pdf_calc_func(*c)
           # Apply to all the points
clust_weights.append(np.apply_along_axis(pdf, 1, points).reshape(-1,1))
     # Combine all points
clust_weights = np.concatenate(clust_weights, axis = 1)
      # Define normalizatino function and normalize
def norm_clust_weights(x):
    return [n/np.sum(x) for n in x]
      cluster_assignments = np.apply_along_axis(norm_clust_weights, 1, clust_weights)
      return cluster_assignments
```

Building Cluster Update Functions

Question 4

Code a function called ${\tt upadate_clusters_k_means}$

ACCEPT two inputs:

- points: a 2-d numpy array of the locations of each point
- cluster_w eights: a 2-d numpy array indicating cluster assignment for each point

RETURN a 2-d numpy array giving the new locations of the centroid for each cluster.

The centroid for cluster $k\$ ($\$ is hould be updated with the equation:

 $\$ \mu_k = \frac{\sum_ix_i\mathbb{1}{c_i = k}}{\sum_i\mathbb{1}{c_i = k}} \

- \$c_i\$ indicates to w hich cluster point \$i\$ w as assigned
- Generally, the new centroids are the center (mean) of all points associated with the cluster

Each row of cluster_weights contains a single "1", otherwise filled with "0"s. e.g. if point \$i\$ is assigned to the first cluster (cluster "0"), the row corresponding to \$i\$ in cluster_weights will be [1,0,0,...,0].

```
### GRADED
### Follow directions above

### YOUR ANSWER BELOW

def update_clusters_k_means(points, cluster_weights):
    """

Update the cluster centroids via the k-means algorithm
```

Question 5

Code a function called upadate_clusters_soft_k_means

ACCEPT two input:

- points: a 2-d numpy array of the locations of each point
- cluster_w eights: a 2-d numpy array indicating cluster assignment for each point

RETURN a 2-d numpy array giving the new locations of the centroid for each cluster.

The centroid for cluster \$k\$ (\$\mu k\$) should be updated with the equation:

 $\mbox{\normalfont} \mbox{\normalfont} \mbox{\norm$

Each row of cluster_weights is \$k\$ numeric weights corresponding to the \$k\$ clusters(\$\phi_i(k)\$). Each row adds up to one. e.g. if point \$i\$ is assigned evenly to the two clusters, the row corresponding to \$i\$ in cluster_weights will be [.5,.5]. Thus \$\phi_i(0) = .5 \text{ and }\phi_i(1) = .5\$

```
### GRADED
### Follow directions above
### YOUR ANSWER BELOW
def update_clusters_soft_k_means(points, cluster_weights):
   Update cluster centroids according to the soft k-means algorithm
   Positional Arguments --
       points: a 2-d numpy array where each row is a different point, and each column indicates the location of that point in that dimension
        cluster_weights: a 2-d numpy array where each row corresponds to each row in
            "points": the values in that row corresponding to the amount that point is associated with each cluster.
        points = np.array([[0,1], [2,2], [5,4], [3,6], [4,2]])
       new_clusts = []
    # For each cluster
    for c in cluster_weights.T:

# Find the total cluster weight (for normalizing)
        cw_sum = np.apply_along_axis(np.sum,0,c)
        # Take average positions of each point, weighted by the cluster weights
        # and normalized by the above sum
new_c = np.apply_along_axis(np.sum,0,points* c.reshape(-1,1))/ cw_sum
        new clusts.append(new c.reshape(1,-1))
    # Convert to np.array
    new_clusts = np.concatenate(new_clusts)
    return new_clusts
```

Question 6

ACCEPT two input:

- · points: a 2-d numpy array of the locations of each point
- cluster_w eights: a 2-d numpy array indicating cluster assignment for each point

 $RETURN \ a \ list of \ tuples, \ giving \ the \ updated \ parameters \ each \ cluster. \ Tuple \ for \ cluster \ k will be (μ_k, \princ(k$, \princ(k$

\$\mu_k\$ should be a numpy array (vector) of length d.

\$\pi_k\$ should be a float

\$\Sigma_k\$ should be a numpy array (matrix) of size d x d

The parameters are updated according to the following---

FOR \$\pi_k\$:

 $\$ in k = $\frac{n_k}{n} \cdot m_k = \frac{n_k}{n} \cdot m_k = \frac{i=1}^n \cdot m_i(k)$

FOR \$\mu k\$:

 $\$ \mu_k = \frac1{n_k}\sum\limits_{i=1}^n \phi_i(k)x_i\$\$

AFTER UPDATING \$\mu_k\$:

 $\$ \Sigma_k = \frac1{n_k}\sum\\limits_{i=1}^n\phi_i(k)(x_i-\mu_k)(x_i-\mu_k)^T\$

Each row of cluster_weights is \$k\$ numeric weights corresponding to the \$k\$ clusters(\$\phi_i(k)\$). Each row adds up to one. e.g. if point \$i\$ is assigned evenly to the two clusters, the row corresponding to \$i\$ in cluster_weights will be [.5,.5]. Thus \$\phi_i(0) = .5 \text{ and }\phi_i(1) = .5\$

```
### GRADED
### Follow directions above
### YOUR ANSWER BELOW
def update_clusters_GMM(points, cluster_weights):
    Update cluster centroids (mu, pi, and Sigma) according to GMM formulas
    Positional Arguments --
points: a 2-d numpy array where each row is a different point, and each
          column indicates the location of that point in that dimension
cluster_weights: a 2-d numpy array where each row corresponds to each row in
"points". the values in that row correspond to the amount that point is associated
               with each cluster.
     Example --
          points = np.array([[0,1], [2,2], [5,4], [3,6], [4,2]])
         points = np.arrdy([[0,3], [2,2], [5,4], [3,0], [4,2]])

cluster_weights = np.array([[9,999959e-e1, 4.19993756-e8],

[9.82013790e-01, 1.79862100e-02],

[4.13933755e-08, 9.99993959e-01],

[2.26032430e-06, 9.99997740e-01],

[2.47262316e-03, 9.97527377e-01]])
          new_clusters = update_clusters_GMM(points, cluster_weights)
          print(new clusters)
               #-->[(array([0.99467691, 1.49609648]), #----> mu, centroid 1
0.3968977347767351, #-----------> pi, centroid 1
                   (array([3.98807155, 3.98970927]), #---> mu, centroid 2
                   # Create list for clusters
     new_clusts = []
     # For each cluster
     for c in cluster_weights.T:
          n k = np.sum(c) # Calculate n
          pi_k = n_k / len(points) # calculate pi
          # Calculate mu
          \label{eq:mu_k} mu\_k = np.apply\_along\_axis(np.sum, 0, points * c.reshape(-1,1)) / n\_k
          # Initialize Sigma
         Sigma_k = 0
          # For every weight and point
          for cw, p in zip(c, points):
               diff = p - mu_k # Find Difference
              # Dot Product times weight
Sigma_k += cw * np.matmul(diff.reshape(-1,1), diff.reshape(1,-1))
          # Normalize Sigma
          Sigma_k = Sigma_k / n_k
          # Create cluster tuple, and add to list
          new_c = (mu_k, pi_k, Sigma_k)
new_clusts.append(new_c)
     return new_clusts
```

Clustering in sklearn

With all the cluster assignment and centroid updating functions defined, we can now test the clustering functionality on our derived data.

In the cells below, a number of functions are defined.

Create meta-function which can combine the "assign" and "update" functions into a coherent clustering algorithm with stopping thresholds

- · Create k-means, GMM and soft k-means functions
- Create plotting function to compare sklearn and custom k-menas algorithms
 - o The assignment of initial clusters will be determined by the pick_cluster_centers function defined above, with centers passed explicitly to the custom algorithm and sklearn algorithm.

NB: Soft k-means is not implemented in sklearn, and the custom GMM function will take too much processing time for Vocareum.

```
# Create function that will create clustering functions
def create_cluster_func(assign_func, update_func, threshold_func, assign_args = {}):
    def cluster(points, centroids, max_iter = 100, stop_threshold = .001):
         for i in range(max_iter):
            old_centroids = centroids
             cluster_weights = assign_func(points, centroids, **assign_args)
             centroids = update_func(points, cluster_weights)
            if threshold_func(centroids, old_centroids, stop_threshold):
        return centroids
    return cluster
# Create functions that test for convergence
def basic threshold test(centroids, old centroids, stop threshold):
         #print(n,o)
        if np.linalg.norm(n-o) > stop_threshold:
    return True
{\tt def~GMM\_threshold\_test(centroids,~old\_centroids,~stop\_threshold):}
   for np, op in zip(centroids, old_centroids):
   if not basic_threshold_test(np,op,stop_threshold):
        return False
    return True
```

```
# Visualization function for k-means
from sklearn.cluster import KMeans
def plot_k_means(clusters = 3):
     # Create figure
    fig, (axs) = plt.subplots(2,2, figsize = (6,6))
     # Go thorugh all data sets
    for ax, df in zip(axs,flatten(), [mv df, unif df, mv2 df, mv3 dfl):
         # Pull out point data
points = df.iloc[:,:2].values
          # Pick random initial centers
          init_cents = pick_cluster_centers(points, clusters)
          cents = cluster_k_means(points ,init_cents)
          # Calculate centers from sklearn
          km = KMeans(n_clusters= clusters, init = init_cents, n_init=1).fit(points)
         cent_sk = km.cluster_centers_
          # Plot each distribution in different color
         "Flot each uszniouton an interent conforcat, col in zip(df['cat'].unique(), ["#159e77", "#d95f02", "#7570b3"]):
    ax.scatter(df[df.cat == cat].x, df[df.cat == cat].y, label = None, c = col, alpha = .15)
         # Plot Calculated centers
         ax.scatter(cents[:,0], cents[:,1], c = 'k', marker = 'x', label = 'Custom', s = 70)
ax.scatter(cent_sk[:,0], cent_sk[:,1], c = 'r', marker = '+', label = 'sklearn', s = 70)
         # Add legend
          ax.legend()
```

```
%%time plot_k_means(3)
```

GMM / k-means in sklearn

Clustering algorithms use the common "fit" and "predict" syntax of sklearn.

While the custom algorithms focused on calculating the cluster centers, the "prediction" regarding points is implicitly wrapped up in the "assign" functions. skleam exposes that functionality more

explicitly with .predict() methods.

Visualizations of clustering with sklearn

Below cell may be edited

```
plot_sk_clust(clusters = 3, clust = GaussianMixture)
plot_sk_clust(clusters = 3, clust = KMeans)
```