

Three two dimensional data points. Let's find two clusters.

	##	[,1]	[,2]
x_1	## [1,]	1	1
x_2	## [2,]	2	1
x_3	## [3,]	4	5

Begin with the randomly allocated centres:

	##	[,1]	[,2]
m_1	## [1,]	2	2
m_2	## [2,]	3	3

compute which object belongs to which cluster

① distances:

$$d(x_1, m_1)^2 = (1-2)^2 + (1-2)^2 = 2$$

$$d(x_1, m_2)^2 = (1-3)^2 + (1-3)^2 = 8$$

$$d(x_2, m_1)^2 = (2-2)^2 + (1-2)^2 = 1$$

$$d(x_2, m_2)^2 = (2-3)^2 + (1-3)^2 = 5$$

$$d(x_3, m_1)^2 = (4-2)^2 + (5-2)^2 = 13$$

$$d(x_3, m_2)^2 = (4-3)^2 + (5-3)^2 = 5$$

\Rightarrow x_1 and $x_2 \rightarrow m_1$
 $x_3 \rightarrow m_2$

② Recompute cluster centers

$$m_1 = \frac{x_1 + x_2}{2} = \frac{[1 \ 1] + [2 \ 1]}{2} = \left[\frac{3}{2} \ 1 \right] = [1.5 \ 1]$$

$$m_2 = x_3 = [4 \ 5]$$

③ Compute all distances again

$$d(x_1, m_1)^2 = (1-1.5)^2 + (1-1)^2 = 0.25$$

$$d(x_1, m_2)^2 = (1-4)^2 + (1-5)^2 = 25$$

$$d(x_2, m_1)^2 = (2-1.5)^2 + (1-1)^2 = 0.25$$

$$d(x_2, m_2)^2 = (2-4)^2 + (1-5)^2 = 20$$

$$d(x_3, m_1)^2 = (4-1.5)^2 + (5-1)^2 = 22.5$$

$$d(x_3, m_2)^2 = (4-4)^2 + (5-5)^2 = 0$$

\Rightarrow x_1 and $x_2 \rightarrow m_1$
 $x_3 \rightarrow m_2$

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Compute SSW, SSB and SST for the given set of points and the previously computed cluster centres.

	##	[,1]	[,2]
x_1	## [1,]	1	1
x_2	## [2,]	2	1
x_3	## [3,]	4	5

Compare to the SSW, SSB and SST using the initial cluster centres.

	##	[,1]	[,2]
c_1	## [1,]	1.5	1
c_2	## [2,]	4	5

SST = squared distances from all points to the overall mean.

$$\text{overall mean} \Rightarrow \bar{x} = \begin{bmatrix} \frac{1+2+4}{3} & \frac{1+1+5}{3} \end{bmatrix} = \begin{bmatrix} \frac{7}{3} & \frac{7}{3} \end{bmatrix}$$

$$\begin{aligned} SST &= \sum (x_i - \bar{x})^2 = \left(1 - \frac{7}{3}\right)^2 + \left(1 - \frac{7}{3}\right)^2 + \left(2 - \frac{7}{3}\right)^2 + \left(1 - \frac{7}{3}\right)^2 + \left(4 - \frac{7}{3}\right)^2 + \left(5 - \frac{7}{3}\right)^2 \\ &= \frac{138}{9} = 15.33 \end{aligned}$$

SSW = squared distances from each point to its cluster centre.

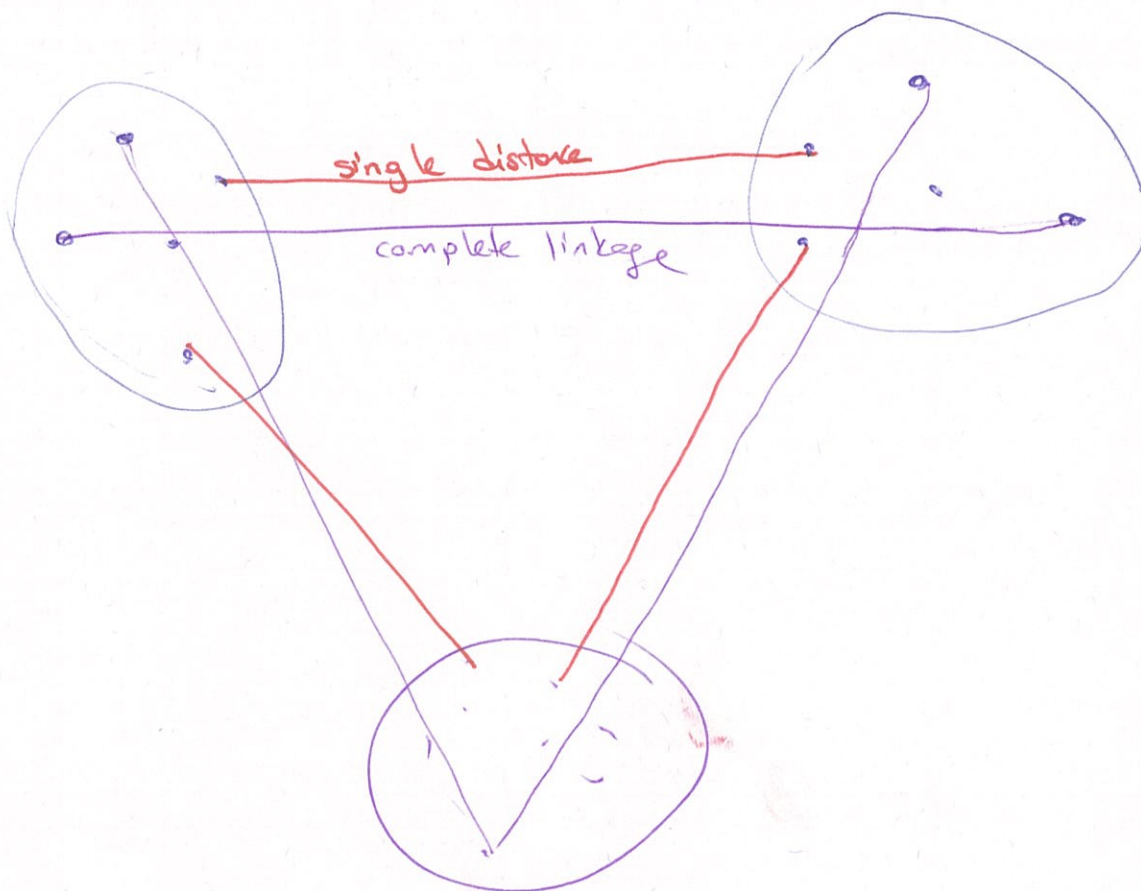
$$\begin{aligned} SSW &= \sum \|x - c\|^2 = (1 - 1.5)^2 + (1 - 1)^2 + (2 - 1.5)^2 + (1 - 1)^2 + (4 - 4)^2 + (5 - 5)^2 \\ &= 0.5 \end{aligned}$$

SSB = squared distances from each point's cluster centre to the overall mean.

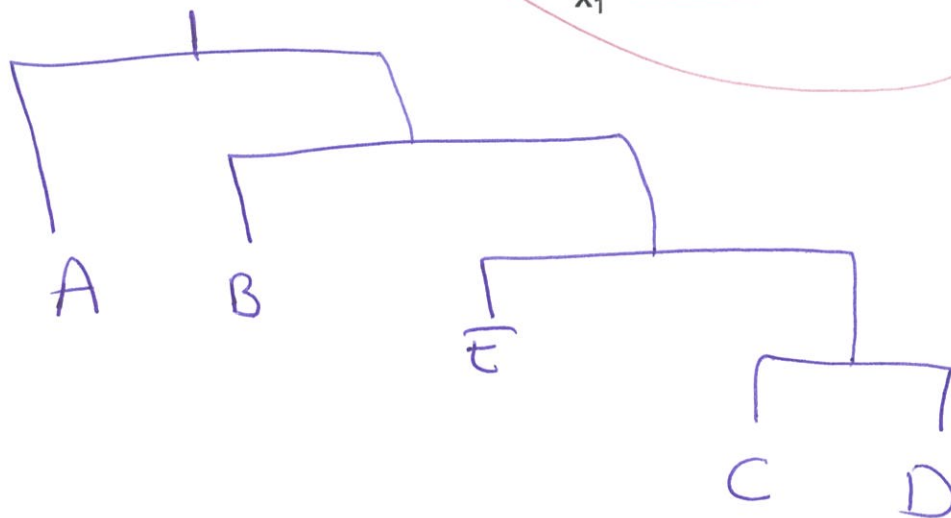
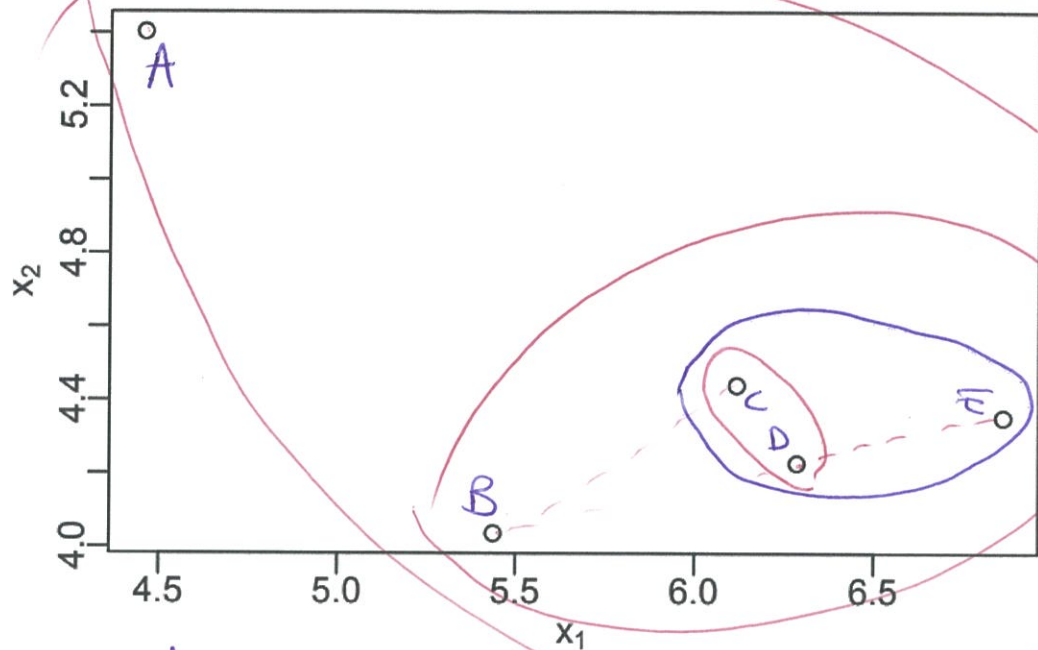
$$\begin{aligned} SSB &= \sum |c(x)| \|c - \bar{x}\|^2 = 2 \left[\left(1.5 - \frac{7}{3}\right)^2 + \left(1 - \frac{7}{3}\right)^2 \right] + \left[\left(4 - \frac{7}{3}\right)^2 + \left(5 - \frac{7}{3}\right)^2 \right] \\ &= 14.83 \end{aligned}$$

Note that $SST = SSW + SSB$

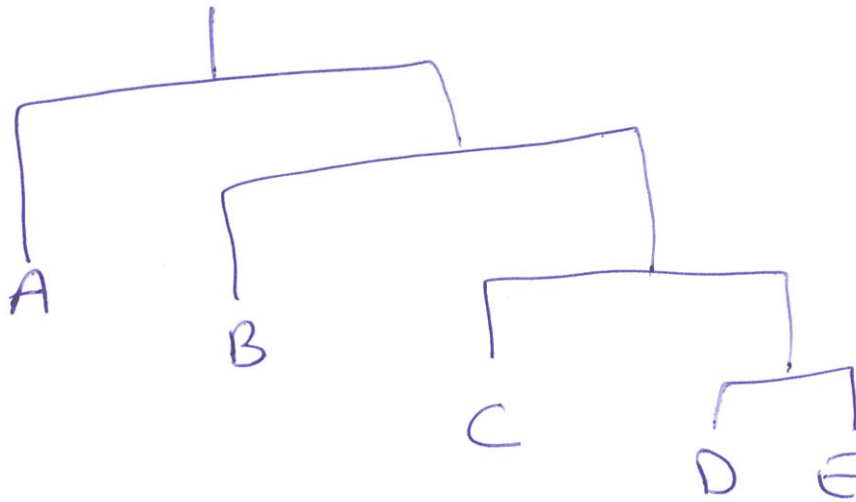
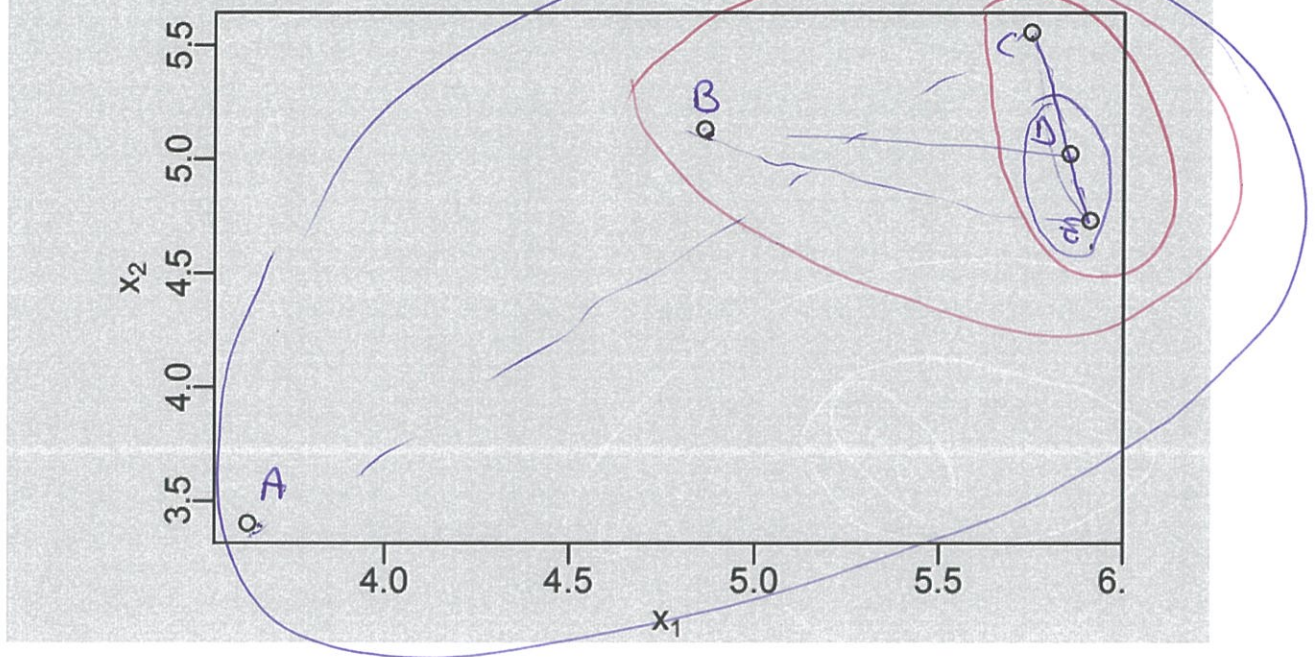
$$\begin{aligned} SSB \text{ can also be found by } SSB &= SST - SSW \\ &= 15.33 - 0.5 \\ &= 14.83 \end{aligned}$$



Let's find the hierarchy of clusters using the following set of points and Euclidean distance.



Find the hierarchy of clusters from the following plot using complete linkage.



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Single linkage clustering

	x_1	x_2	x_3	x_4	x_5
x_1	0	1	7	5	6
x_2	1	0	4	8	6
x_3	7	4	0	2	8
x_4	5	8	2	0	3
x_5	6	6	8	3	0

\Rightarrow merge x_1 and x_2

	x_1-x_2	x_3	x_4	x_5
x_1-x_2	0	4	5	6
x_3	4	0	2	8
x_4	5	2	0	3
x_5	6	8	3	0

\Rightarrow merge x_3 and x_4

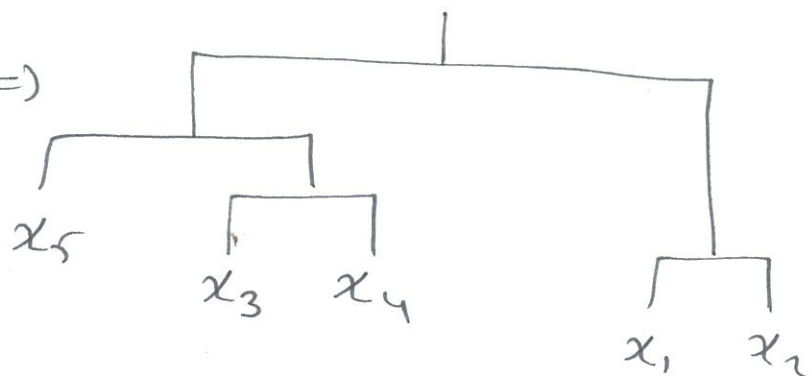
	x_1x_2	x_3x_4	x_5
x_1x_2	0	4	6
x_3x_4	4	0	3
x_5	6	3	0

\Rightarrow merge x_3x_4 and x_5

	x_1x_2	$x_3x_4x_5$
x_1x_2	0	4
$x_3x_4x_5$	4	0

\Rightarrow then merge them all!

dendrogram \Rightarrow



Find the hierarchy of clusters from the following dissimilarity matrix using complete linkage clustering.

	x_1	x_2	x_3	x_4	x_5
x_1	0	3	7	8	9
x_2	3	0	5	7	6
x_3	7	5	0	2	1
x_4	8	7	2	0	4
x_5	9	6	1	4	0

\Rightarrow merge x_3 and x_5

	x_1	x_2	$x_3 x_5$	x_4
x_1	0	3	9	8
x_2	3	0	6	7
$x_3 x_5$	9	6	0	4
x_4	8	7	4	0

\Rightarrow merge x_1 and x_2

	$x_1 x_2$	$x_3 x_5$	x_4
$x_1 x_2$	0	9	8
$x_3 x_5$	9	0	4
x_4	8	4	0

\Rightarrow merge $x_3 x_5$ and x_4

	$x_1 x_2$	$x_3 x_4 x_5$
$x_1 x_2$	0	9
$x_3 x_4 x_5$	9	0

Dendrogram

