

CMU 10-715: Homework 9

Linkage Based Clustering

DUE: Nov. 24, 2020, 11:59 PM.

Instructions:

- **Collaboration policy:** Collaboration on solving the homework is allowed, after you have thought about the problems on your own. It is also OK to get clarification (but not solutions) from books, again after you have thought about the problems on your own. Please don't search for answers on the web, previous years' homeworks, etc. (please ask the TAs if you are not sure if you can use a particular reference). There are two requirements: first, cite your collaborators fully and completely (e.g., "Alice explained to me what is asked in Question 4.3"). Second, write your solution *independently*: close the book and all of your notes, and send collaborators out of the room, so that the solution comes from you only.
- **Submitting your work:** Assignments should be submitted as PDFs using Gradescope unless explicitly stated otherwise. Each derivation/proof should be completed on a separate page. Submissions can be handwritten, but should be labeled and clearly legible. Else, submission can be written in LaTeX.
- **Late days:** For each homework you get three late days to be used only when anything urgent comes up. No points will be deducted for using these late days. We will consider an honor system where we will rely on you to use the late days appropriately.

1 Linkage Based Clustering

In this homework you will implement a Linkage Based Clustering algorithm, you will try variants of the clustering algorithm by changing the distances of the original space and the distances defined for the clusters. Your main objective will be to apply the unsupervised algorithm to see if the “unsupervised” labels produced by your implementation match the “true” labels of the dataset provided for the homework.

Since this is an unsupervised algorithm the evaluation will be solely on the report of your findings and not on the performance of the algorithm. Please do not use the “true” labels that are provided to you until the end, once you feel confident that your algorithm has achieved reasonable results.

We first describe single-linkage algorithm. Let the training matrix $\mathbf{X} \in \mathbb{R}^{n \times d}$. For easier exposition we will denote as $D : \mathcal{C} \times \mathcal{C} \mapsto \mathbb{R}$ the distance function between a pair of clusters, and $d : \mathcal{X} \times \mathcal{X} \mapsto \mathbb{R}$ the distance function between observations of the original space.

Algorithm 1: Single-Linkage Algorithm

Input: Training matrix $\mathbf{X} \in \mathbb{R}^{n \times d}$, cluster distance D and number of clusters k . *

Begin with disjoint clustering (each point considered a cluster).

While number of clusters larger than k :

1. Find the pair of clusters $\mathcal{C}_{i^*}, \mathcal{C}_{j^*}$ with the minimum distance:

$$\mathcal{C}_{i^*}, \mathcal{C}_{j^*} = \underset{\mathcal{C}_i, \mathcal{C}_j \in \mathcal{C}}{\operatorname{argmin}} (D(\mathcal{C}_i, \mathcal{C}_j))$$

2. Merge the clusters into $\mathcal{C}_{new} = \mathcal{C}_{i^*} \cup \mathcal{C}_{j^*}$.

Output: Cluster assignation

*Note: the cluster distance D incorporates the selection of d .

1.1 Instructions

- Download the data from <https://github.com/ShenghaoWu/10715/tree/master/hw9> and read the train matrix available at data/train.csv. (Use the data/test.csv for the true labels at the end).
- Code up the single-linkage clustering algorithm.
- Select among the following distance functions (try others if you like):

1. Euclidean Distance $d(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{(\mathbf{x}_i - \mathbf{x}_j)^\top (\mathbf{x}_i - \mathbf{x}_j)}$

2. Cosine Distance $d(\mathbf{x}_i, \mathbf{x}_j) = 1 - \frac{\mathbf{x}_i^\top \mathbf{x}_j}{\|\mathbf{x}_i\| \|\mathbf{x}_j\|}$

3. City Block Distance $d(\mathbf{x}_i, \mathbf{x}_j) = \sum_{h=1}^d |x_{i,h} - x_{j,h}|$

- Select among the following variants of the Linkage based algorithm by changing the clusters distance $D : \mathcal{C} \times \mathcal{C} \mapsto \mathbb{R}$ accordingly:

1. Single linkage $D(\mathcal{C}_h, \mathcal{C}_k) = \min_{\mathbf{x}_i \in \mathcal{C}_h, \mathbf{x}_j \in \mathcal{C}_k} (d(\mathbf{x}_i, \mathbf{x}_j))$

2. Max linkage $D(\mathcal{C}_h, \mathcal{C}_k) = \max_{\mathbf{x}_i \in \mathcal{C}_h, \mathbf{x}_j \in \mathcal{C}_k} (d(\mathbf{x}_i, \mathbf{x}_j))$

3. Average linkage $D(\mathcal{C}_h, \mathcal{C}_k) = \sum_{\mathbf{x}_i \in \mathcal{C}_h} \sum_{\mathbf{x}_j \in \mathcal{C}_k} \frac{d(\mathbf{x}_i, \mathbf{x}_j)}{|\mathcal{C}_h| * |\mathcal{C}_k|}$

1.2 Results

- (50 points) Report the distances that you used and the intuition behind your selection. This includes your selection for the distance between points and the distance for the clusters. Describe in detail the process that you went through for the selection of the distances.
- (50 points) Create a scatter plot with the cluster labels that you obtained and compare it with a scatter plot with the true labels.