CS 412 Intro. to Data Mining

Chapter 10. Cluster Analysis: Basic Concepts and Methods

Jiawei Han, Computer Science, Univ. Illinois at Urbana-Champaign, 2017

Chapter 10. Cluster Analysis: Basic Concepts and Methods

- Cluster Analysis: An Introduction
- Partitioning Methods
- Hierarchical Methods
- Density- and Grid-Based Methods
- Evaluation of Clustering (Coverage will be based on the available time)

Cluster Analysis: An Introduction

- What Is Cluster Analysis?
- Applications of Cluster Analysis
- Cluster Analysis: Requirements and Challenges
- Cluster Analysis: A Multi-Dimensional Categorization
- An Overview of Typical Clustering Methodologies
- An Overview of Clustering Different Types of Data
- An Overview of User Insights and Clustering

What Is Cluster Analysis?

- **What is a cluster?**
  - A cluster is a collection of data objects which are
    - Similar (or related) to one another within the same group (i.e., cluster)
    - Dissimilar (or unrelated) to the objects in other groups (i.e., clusters)
- **Cluster analysis** (or ***clustering, data segmentation,*** ...)
  - Given a set of data points, partition them into a set of groups (i.e., clusters) which are as similar as possible
- Cluster analysis is **unsupervised learning** (i.e., no predefined classes)
  - This contrasts with *classification* (i.e., *supervised learning*)
- Typical ways to use/apply cluster analysis
  - As a stand-alone tool to get insight into data distribution, or
  - As a preprocessing (or intermediate) step for other algorithms

What Is Good Clustering?

- A good clustering method will produce high quality clusters which should have
  - **High intra-class similarity:** Cohesive within clusters
  - **Low inter-class similarity:** Distinctive between clusters
- **Quality function**
  - There is usually a separate "quality" function that measures the "goodness" of a cluster
  - It is hard to define "similar enough" or "good enough"
    - The answer is typically highly subjective
- There exist many similarity measures and/or functions for different applications
- Similarity measure is critical for cluster analysis

Cluster Analysis: Applications

- A key intermediate step for other data mining tasks
  - Generating a compact summary of data for classification, pattern discovery, hypothesis generation and testing, etc.
  - Outlier detection: Outliers—those "far away" from any cluster
- Data summarization, compression, and reduction
  - Ex. Image processing: Vector quantization
- Collaborative filtering, recommendation systems, or customer segmentation
  - Find like-minded users or similar products
- Dynamic trend detection
  - Clustering stream data and detecting trends and patterns
- Multimedia data analysis, biological data analysis and social network analysis
  - Ex. Clustering images or video/audio clips, gene/protein sequences, etc.

Considerations for Cluster Analysis

- **Partitioning criteria**
  - Single level vs. hierarchical partitioning (often, multi-level hierarchical partitioning is desirable, e.g., grouping topical terms)
- **Separation of clusters**
  - Exclusive (e.g., one customer belongs to only one region) vs. non-exclusive (e.g., one document may belong to more than one class)
- **Similarity measure**
  - Distance-based (e.g., Euclidean, road network, vector) vs. connectivity-based (e.g., density or contiguity)
- **Clustering space**
  - Full space (often when low dimensional) vs. subspaces (often in high-dimensional clustering)

Requirements and Challenges

- **Quality**
  - Ability to deal with different types of attributes: Numerical, categorical, text, multimedia, networks, and mixture of multiple types
  - Discovery of clusters with arbitrary shape
  - Ability to deal with noisy data
- **Scalability**
  - Clustering all the data instead of only on samples
  - High dimensionality
  - Incremental or stream clustering and insensitivity to input order
- **Constraint-based clustering**
  - User-given preferences or constraints; domain knowledge; user queries
- **Interpretability and usability**
  - The final generated clusters should be semantically meaningful and useful

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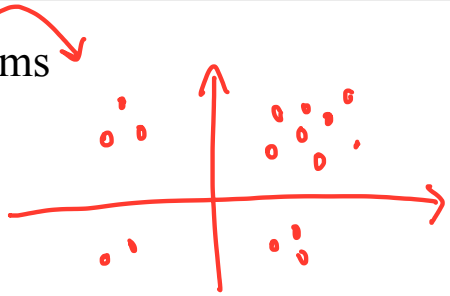
Partitioning-Based Clustering Methods

- Basic Concepts of Partitioning Algorithms
- The K-Means Clustering Method
- Initialization of K-Means Clustering
- The K-Medoids Clustering Method
- The K-Medians and K-Modes Clustering Methods
- The Kernel K-Means Clustering Method



Partitioning Algorithms: Basic Concepts

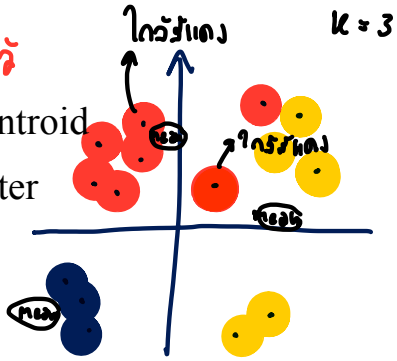
- Partitioning method: Discovering the groupings in the data by optimizing a specific objective function and iteratively improving the quality of partitions
- *K*-partitioning method: Partitioning a dataset ***D*** of ***n*** objects into a set of ***K*** clusters so that an objective function is optimized (e.g., the sum of squared distances is minimized, where *ck* is the centroid or medoid of cluster *Ck*)
  - A typical objective function: **Sum of Squared Errors (SSE)**

$$SSE(C) = \sum_{k=1}^{K} \sum_{x_i \in C_k} \| x_i - c_k \|^2$$

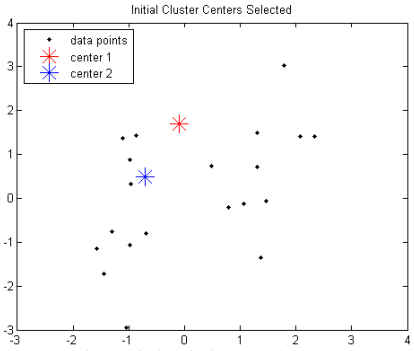
- Problem definition: Given *K*, find a partition of *K clusters* that optimizes the chosen partitioning criterion
  - Global optimal: Needs to exhaustively enumerate all partitions
  - Heuristic methods (i.e., greedy algorithms): *K-Means*, *K-Medians*, *K-Medoids*, etc.

The *K-Means* Clustering Method

- *K-Means* (MacQueen'67, Lloyd'57/'82)
  - Each cluster is represented by the center of the cluster
- Given K, the number of clusters, the *K-Means* clustering algorithm is outlined as follows
  - Select *K* points as initial centroids
  - **Repeat**
    - Form *K* clusters by assigning each point to its closest centroid
    - Re-compute the centroids (i.e., *mean point*) of each cluster
  - **Until** convergence criterion is satisfied
- Different kinds of measures can be used
  - Manhattan distance (L1 norm), Euclidean distance (L2 norm), Cosine similarity

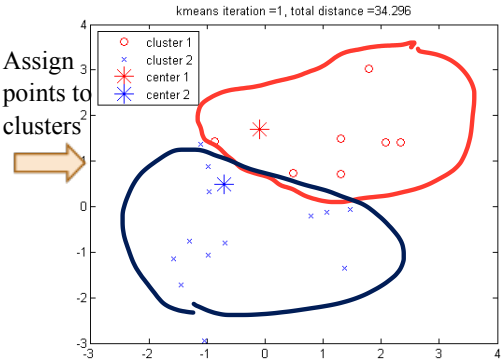


Example: *K-Means* Clustering

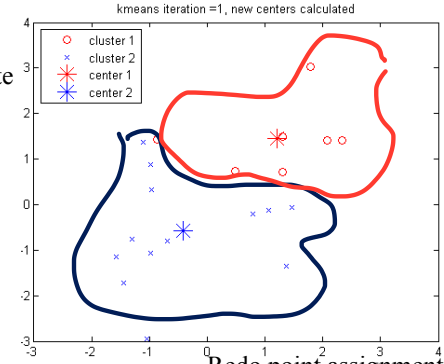


The original data points & randomly select $K = 2$ centroids

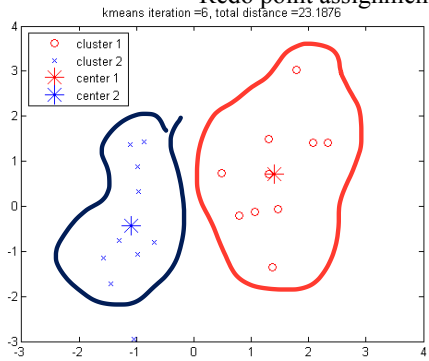
Assign points to clusters



Recompute cluster centers



Redo point assignment



Execution of the K-Means Clustering Algorithm

Select K points as initial centroids

Repeat

- Form *K* clusters by assigning each point to its closest centroid
- Re-compute the centroids (i.e., *mean point*) of each cluster

Until convergence criterion is satisfied

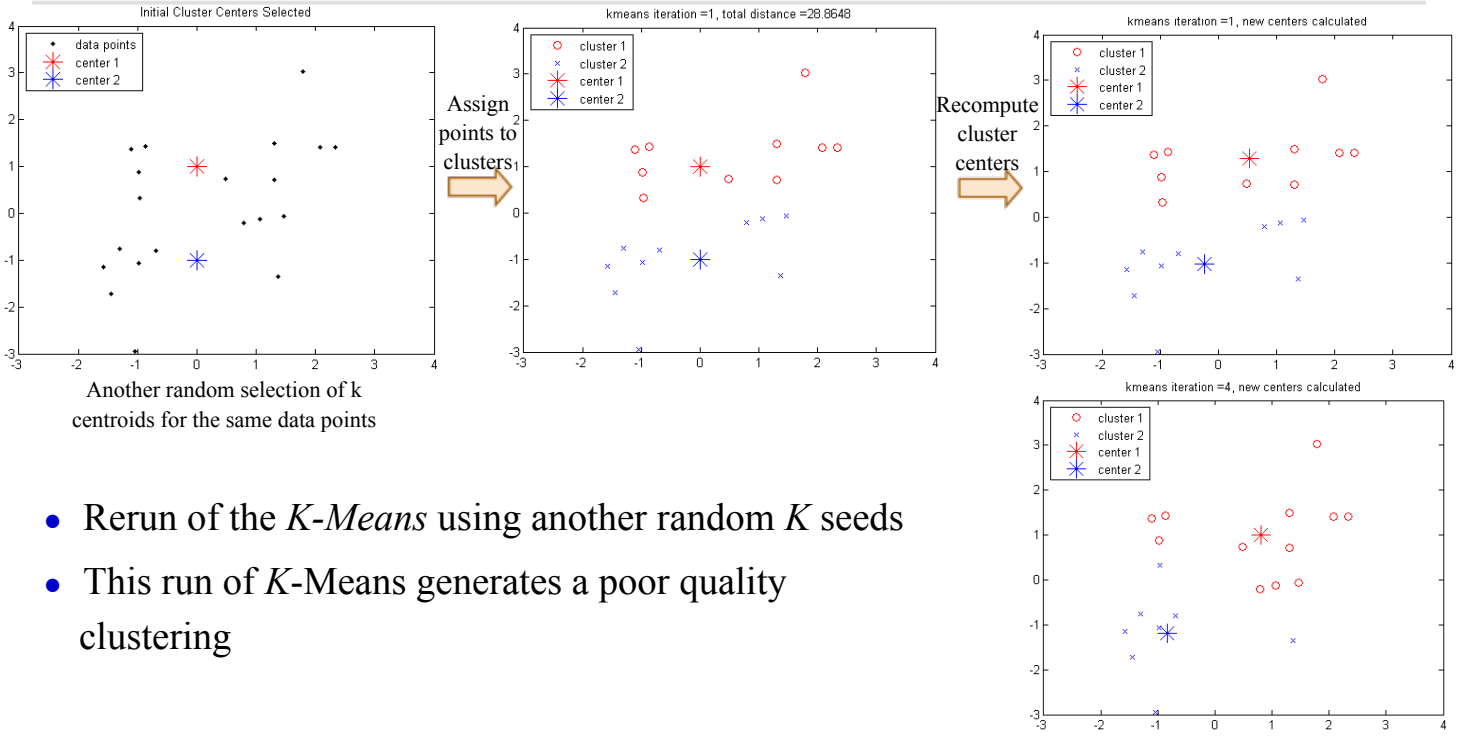
Discussion on the *K-Means* Method

- **Efficiency**: $O(tKn)$ where n: # of objects, K: # of clusters, and t: # of iterations
  - Normally, K, $t << n$; thus, an efficient method
- K-means clustering often ***terminates at* a *local optimal***
  - Initialization can be important to find high-quality clusters
- **Need to specify *K***, the *number* of clusters, in advance
  - There are ways to automatically determine the "*best*" *K*
  - In practice, one often runs a range of values and selected the "*best*" *K* value
- **Sensitive to noisy data and *outliers***
  - Variations: Using K-medians, K-medoids, etc.
- K-means is applicable only to objects in a continuous n-dimensional space
  - Using the K-modes for ***categorical data***
- Not suitable to discover clusters with ***non-convex shapes***
  - Using density-based clustering, kernel *K*-means, etc.

Variations of *K-Means*

- There are many variants of the *K-Means* method, varying in different aspects
  - Choosing better initial centroid estimates
    - *K-means++*, *Intelligent K-Means*, *Genetic K-Means* — To be discussed in this lecture
  - Choosing different representative prototypes for the clusters
    - *K-Medoids*, *K-Medians*, *K-Modes* — To be discussed in this lecture
  - Applying feature transformation techniques
    - *Weighted K-Means*, *Kernel K-Means* — To be discussed in this lecture

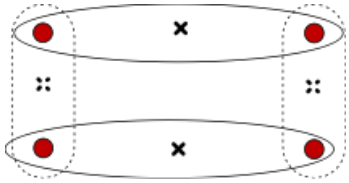
Poor Initialization in K-Means May Lead to Poor Clustering



Another random selection of k centroids for the same data points

- Rerun of the *K-Means* using another random *K* seeds
- This run of *K*-Means generates a poor quality clustering

Initialization of K-Means: Problem and Solution

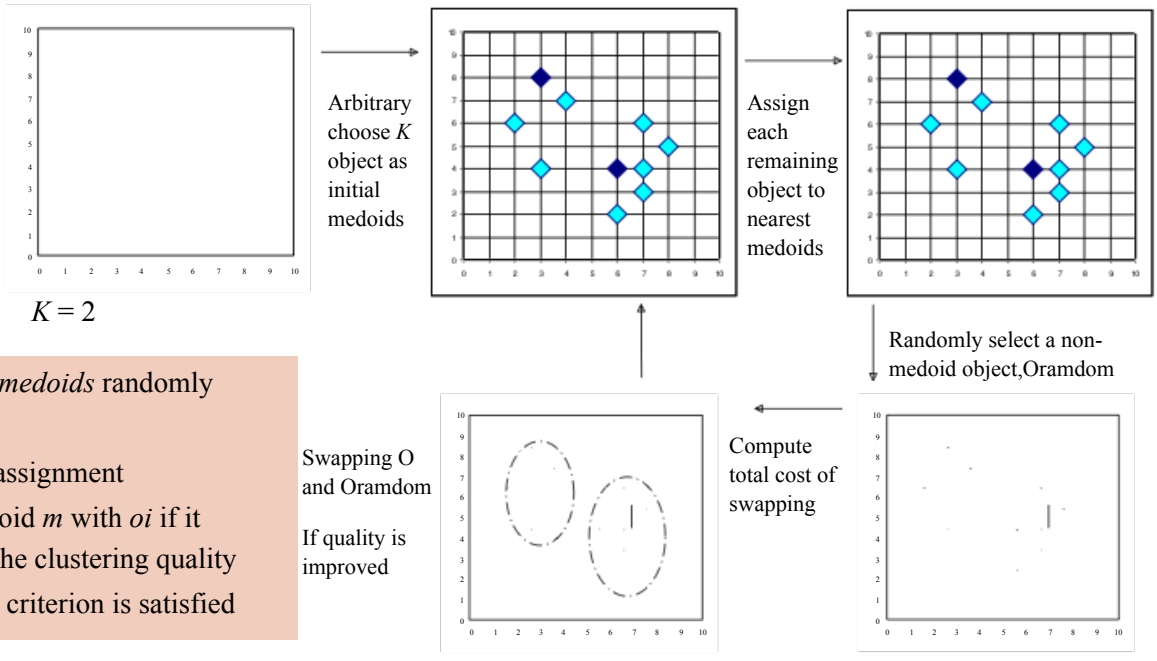


- Different initializations may generate rather different clustering results (some could be far from optimal)
- Original proposal (MacQueen'67): Select *K* seeds randomly
  - Need to run the algorithm multiple times using different seeds
- There are many methods proposed for better initialization of *k* seeds
  - ***K-Means***++ (Arthur & Vassilvitskii'07):
    - The first centroid is selected at random
    - The next centroid selected is the one that is farthest from the currently selected (selection is based on a weighted probability score)
    - The selection continues until *K* centroids are obtained

Handling Outliers: From *K-Means* to *K-Medoids*

- The *K-Means* algorithm is sensitive to outliers!—since an object with an extremely large value may substantially distort the distribution of the data
- *K-Medoids*: Instead of taking the **mean** value of the object in a cluster as a reference point, **medoids** can be used, which is the **most centrally located** object in a cluster
- The *K-Medoids* clustering algorithm:
  - Select *K* points as the initial representative objects (i.e., as initial *K medoids*)
  - **Repeat**
    - Assigning each point to the cluster with the closest medoid
    - Randomly select a non-representative object *oi*
    - Compute the total cost *S* of swapping the medoid *m* with *oi*
    - If $S < 0$, then swap *m* with *oi* to form the new set of medoids
  - **Until** convergence criterion is satisfied

PAM: A Typical *K-Medoids* Algorithm



Select initial *K medoids* randomly
Repeat
Object re-assignment
Swap medoid *m* with *oi* if it improves the clustering quality
Until convergence criterion is satisfied

Discussion on *K-Medoids* Clustering

- *K-Medoids* Clustering: Find *representative* objects (medoids) in clusters
- *PAM* (Partitioning Around Medoids: Kaufmann & Rousseeuw 1987)
  - Starts from an initial set of medoids, and
  - Iteratively replaces one of the medoids by one of the non-medoids if it improves the total sum of the squared errors (SSE) of the resulting clustering
  - *PAM* works effectively for small data sets but does not scale well for large data sets (due to the computational complexity)
  - Computational complexity: PAM: O(K(n − K)2) (quite expensive!)
- Efficiency improvements on PAM
  - *CLARA* (Kaufmann & Rousseeuw, 1990):
    - PAM on samples; O(Ks2 + K(n − K)), s is the sample size
  - *CLARANS* (Ng & Han, 1994): Randomized re-sampling, ensuring efficiency +

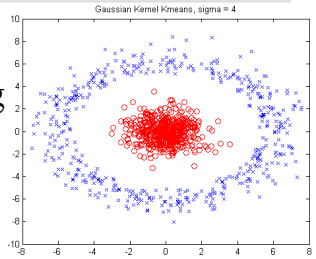
K-Medians: Handling Outliers by Computing Medians

- Medians are less sensitive to outliers than means
  - Think of the median salary vs. mean salary of a large firm when adding a few top executives!
- ***K-Medians***: Instead of taking the **mean** value of the object in a cluster as a reference point, **medians** are used (L1-norm as the distance measure)
- The criterion function for the *K-Medians* algorithm: $S = \sum_{k=1}^{K} \sum_{x_i \in C_k} | x_{ij} - med_{kj} |$
- The *K-Medians* clustering algorithm:
  - Select *K* points as the initial representative objects (i.e., as initial *K medians*)
  - **Repeat**
    - Assign every point to its nearest median
    - Re-compute the median using the median of each individual feature
  - **Until** convergence criterion is satisfied

K-Modes: Clustering Categorical Data

- *K-Means* cannot handle non-numerical (categorical) data
  - Mapping categorical value to 1/0 cannot generate quality clusters
- ***K-Modes*:** An extension to *K-Means* by replacing means of clusters with ***modes***
  - Mode: The value that appears most often in a **set** of data values
- Dissimilarity measure between object X and the center of a cluster Z
  - $\Phi(xj, zj) = 1 - njr/nl$ when $xj = zj$; 1 when $xj \neq zj$
    - where zj is the categorical value of attribute j in *Zl*, n*l* is the number of objects in cluster *l*, and njr is the number of objects whose attribute value is r
- This dissimilarity measure (distance function) is **frequency-based**
- Algorithm is still based on iterative *object cluster assignment* and *centroid update*
- A ***fuzzy K-Modes*** method is proposed to calculate a ***fuzzy cluster membership value*** for each object to each cluster
- A mixture of categorical and numerical data: Using a ***K-Prototype*** method

Kernel K-Means Clustering



- *Kernel K-Means* can be used to detect non-convex clusters
  - A region is **convex** if it contains all the line segments connecting any pair of its points. Otherwise, it is **concave**
  - *K-Means* can only detect clusters that are linearly separable
- Idea: Project data onto the high-dimensional kernel space, and then perform *K-Means* clustering
  - Map data points in the input space onto a high-dimensional feature space using the kernel function
  - Perform *K-Means* on the mapped feature space
- Computational complexity is higher than K-Means
  - Need to compute and store *n* x *n* kernel matrix generated from the kernel function on the original data, where *n* is the number of points
- *Spectral clustering* can be considered as a variant of Kernel K-Means clustering

Kernel Functions and Kernel K-Means Clustering

- Typical kernel functions:
  - Polynomial kernel of degree h: $K(Xi, Xj) = (Xi \cdot Xj + 1)h$
  - Gaussian radial basis function (RBF) kernel: $K(Xi, Xj) = e^{-\|X_i - X_j\|^2 / 2\sigma^2}$
  - Sigmoid kernel: $K(Xi, Xj) = \tanh(\kappa Xi \cdot Xj - \delta)$
- The formula for kernel matrix K for any two points xi, xj ϵ Ck is $K_{x_i x_j} = \phi(x_i) \bullet \phi(x_j)$
- The SSE criterion of *kernel K-means*: $SSE(C) = \sum_{k=1}^{K} \sum_{x_i \in C_k} \| \phi(x_i) - c_k \|^2$
  - The formula for the cluster centroid:

$$c_k = \frac{\sum_{x_i \in C_k} \phi(x_i)}{| C_k |}$$

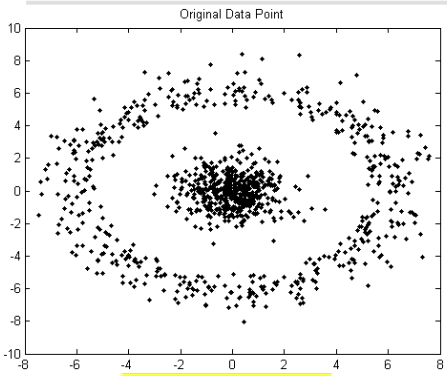
- Clustering can be performed without the actual individual projections φ(xi) and φ(xj) for the data points xi, xj ϵ Ck

Example: Kernel Functions and Kernel K-Means Clustering

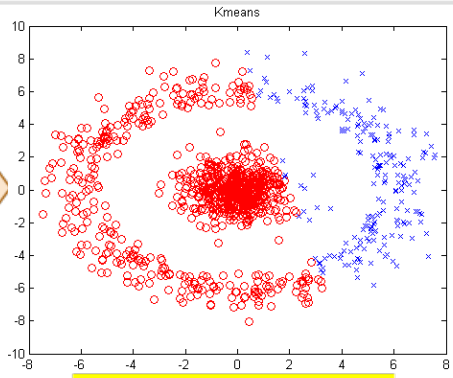
- ❑ Gaussian radial basis function (RBF) ker $e^{-\|X_i - X_j\|^2 / 2\sigma^2}$
- ❑ Suppose there are 5 original 2-dimensi

Original Space
x1
x2
x3
x4
x5

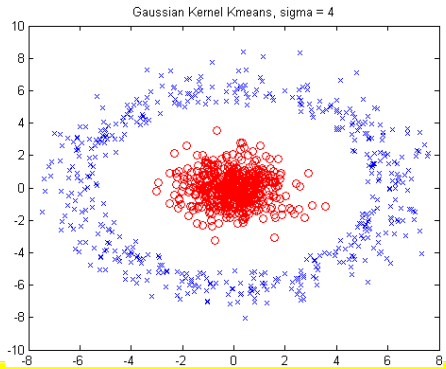
Example: Kernel K-Means Clustering



The original data set



The result of K-Means clustering



The result of Gaussian Kernel K-Means clustering

- The above data set cannot generate quality clusters by K-Means since it contains non-convex clusters
- Gaussian RBF Kernel transformation maps data to a kernel matrix K for any two points xi, xj: $K_{x_i x_j} = \phi(x_i) \bullet \phi(x_j)$ and Gaussian kernel: $K(Xi, Xj) = e^{-\|X_i - X_j\|^2 / 2\sigma^2}$
- K-Means clustering is conducted on the mapped data, generating quality clusters

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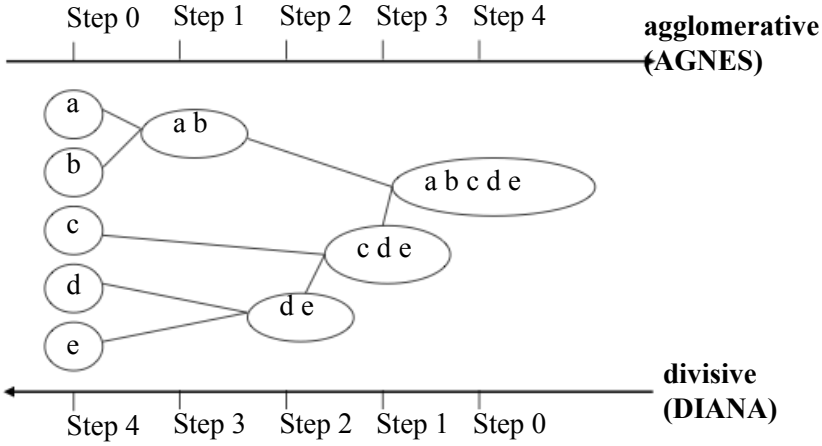
Hierarchical Clustering Methods

- Basic Concepts of Hierarchical Algorithms
- Agglomerative Clustering Algorithms
- Divisive Clustering Algorithms
- Extensions to Hierarchical Clustering
- BIRCH: A Micro-Clustering-Based Approach
- CURE: Exploring Well-Scattered Representative Points
- CHAMELEON: Graph Partitioning on the KNN Graph of the Data
- Probabilistic Hierarchical Clustering

Hierarchical Clustering: Basic Concepts

- Hierarchical clustering
  - Generate a clustering hierarchy (drawn as a **dendrogram**)
  - Not required to specify ***K,*** the number of clusters
  - More deterministic
  - No iterative refinement



- Two categories of algorithms:
  - **Agglomerative**: Start with singleton clusters, continuously merge two clusters at a time to build a **bottom-up** hierarchy of clusters
  - **Divisive:** Start with a huge macro-cluster, split it continuously into two groups, generating a **top-down** hierarchy of clusters

เพื่อลดการเกิดปัญหาในการจัดกลุ่มโดยแสดงแผนภาพ

Dendrogram: Shows How Clusters are Merged

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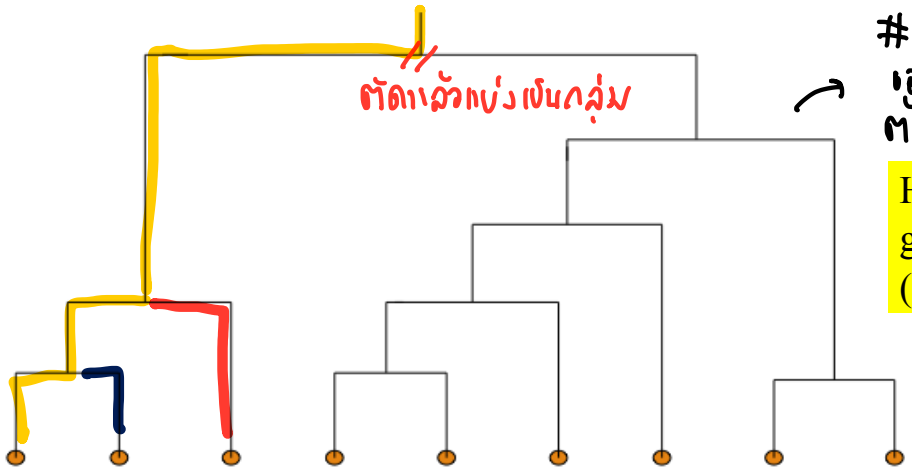
- Dendrogram: Decompose a set of data objects into a tree of clusters by multi-level nested partitioning
- A clustering of the data objects is obtained by cutting the dendrogram at the desired level, then each connected component forms a cluster



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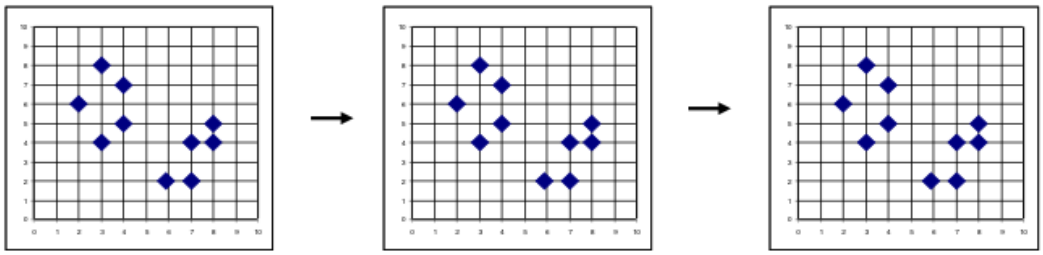
Hierarchical clustering generates a dendrogram (a hierarchy of clusters)

Agglomerative Clustering Algorithm

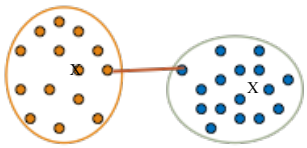
- AGNES (AGglomerative NESting) (Kaufmann and Rousseeuw, 1990)
  - Use the **single-link** method and the dissimilarity matrix
  - Continuously merge nodes that have the least dissimilarity
  - Eventually all nodes belong to the same cluster



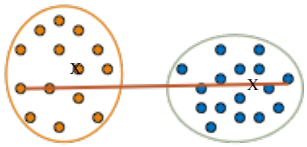
- Agglomerative clustering varies on different similarity measures among clusters
  - Single link (nearest neighbor)
  - Complete link (diameter)
  - Average link (group average)
  - Centroid link (centroid similarity)

Single Link vs. Complete Link in Hierarchical Clustering

- Single link (nearest neighbor)
  - The similarity between two clusters is the similarity between their most similar (nearest neighbor) members
  - Local similarity-based: Emphasizing more on close regions, ignoring the overall structure of the cluster
  - Capable of clustering non-elliptical shaped group of objects
  - Sensitive to noise and outliers

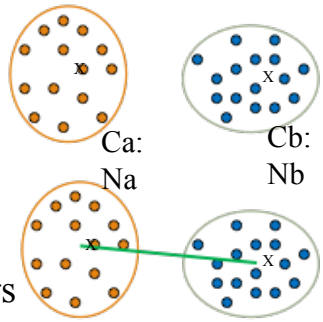


- Complete link (diameter)
  - The similarity between two clusters is the similarity between their most dissimilar members
  - Merge two clusters to form one with the smallest diameter
  - Nonlocal in behavior, obtaining compact shaped clusters
  - Sensitive to outliers



Agglomerative Clustering: Average vs. Centroid Links

- Agglomerative clustering with **average link**
  - **Average link**: The average distance between an element in one cluster and an element in the other (i.e., all pairs in two clusters)
    - Expensive to compute
- Agglomerative clustering with **centroid link**
  - **Centroid link**: The distance between the centroids of two clusters
- **Group Averaged Agglomerative Clustering (GAAC)**
  - Let two clusters Ca and Cb be merged into CaUb. The new centroid is:

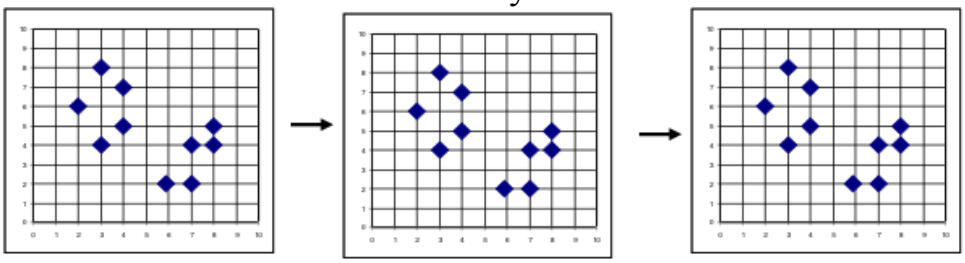


$$c_{a\cup b} = \frac{N_a c_a + N_b c_b}{N_a + N_b}$$

    - Na is the cardinality of cluster Ca, and ca is the centroid of Ca
  - The similarity measure for GAAC is the average of their distances
- Agglomerative clustering with **Ward's criterion**
  - **Ward's criterion:** The increase in the value of the SSE criterion for the clustering obtained by merging them into Ca U Cb: $W(C_{a\cup b}, c_{a\cup b}) - W(C, c) = \frac{N_a N_b}{N_a + N_b} d(c_a, c_b)$

Divisive Clustering

- DIANA (Divisive Analysis) (Kaufmann and Rousseeuw,1990)
  - Implemented in some statistical analysis packages, e.g., Splus
- Inverse order of AGNES: Eventually each node forms a cluster on its own



- Divisive clustering is a top-down approach
  - The process starts at the root with all the points as one cluster
  - It recursively splits the higher level clusters to build the dendrogram
  - Can be considered as a global approach
  - More efficient when compared with agglomerative clustering

More on Algorithm Design for Divisive Clustering

- Choosing which cluster to split
  - Check the sums of squared errors of the clusters and choose the one with the largest value
- Splitting criterion: Determining how to split
  - One may use Ward's criterion to chase for greater reduction in the difference in the SSE criterion as a result of a split
  - For categorical data, Gini-index can be used
- Handling the noise
  - Use a threshold to determine the termination criterion (do not generate clusters that are too small because they contain mainly noises)

Extensions to Hierarchical Clustering

- Major weaknesses of hierarchical clustering methods
  - Can never undo what was done previously
  - Do not scale well
    - Time complexity of at least $O(n2)$, where n is the number of total objects
- Other hierarchical clustering algorithms
  - BIRCH (1996): Use CF-tree and incrementally adjust the quality of sub-clusters
  - CURE (1998): Represent a cluster using a set of well-scattered representative points
  - CHAMELEON (1999): Use graph partitioning methods on the K-nearest neighbor graph of the data

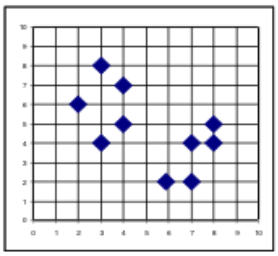
BIRCH (Balanced Iterative Reducing and Clustering Using Hierarchies)

- A multiphase clustering algorithm (Zhang, Ramakrishnan & Livny, SIGMOD'96)
- Incrementally construct a CF (Clustering Feature) tree, a hierarchical data structure for multiphase clustering
  - Phase 1: Scan DB to build an initial in-memory CF tree (a multi-level compression of the data that tries to preserve the inherent clustering structure of the data)
  - Phase 2: Use an arbitrary clustering algorithm to cluster the leaf nodes of the CF-tree
- Key idea: Multi-level clustering
  - Low-level micro-clustering: Reduce complexity and increase scalability
  - High-level macro-clustering: Leave enough flexibility for high-level clustering
- *Scales linearly*: Find a good clustering with a single scan and improve the quality

Clustering Feature Vector in BIRCH

- Clustering Feature (CF): *CF = (N, LS, SS)*

CF = (5, (16,30),(54,190))



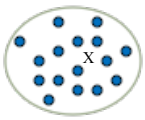
(3,4)
(2,6)
(4,5)
(4,7)
(3,8)

  - *N*: Number of data points
  - *LS: linear sum of N points:* $\sum_{i=1}^{N} X_i$
  - *SS: square sum of N points:* $\sum_{i=1}^{N} X_i^2$

- Clustering feature:
  - Summary of the statistics for a given sub-cluster: the 0-th, 1st, and 2nd moments of the sub-cluster from the statistical point of view
  - Registers crucial measurements for computing cluster and utilizes storage efficiently

Measures of Cluster: Centroid, Radius and Diameter

- Centroid: $\vec{x}_0$



  - the "middle" of a cluster
  - n: number of points in a cluster
  - $\vec{x}_i$ is the *i*-th point in the cluster

$$\vec{x}_0 = \frac{\sum_i^n \vec{x}_i}{n}$$

- Radius: R
  - Average distance from member objects to the centroid
  - The square root of average distance from any point of the cluster to its centroid

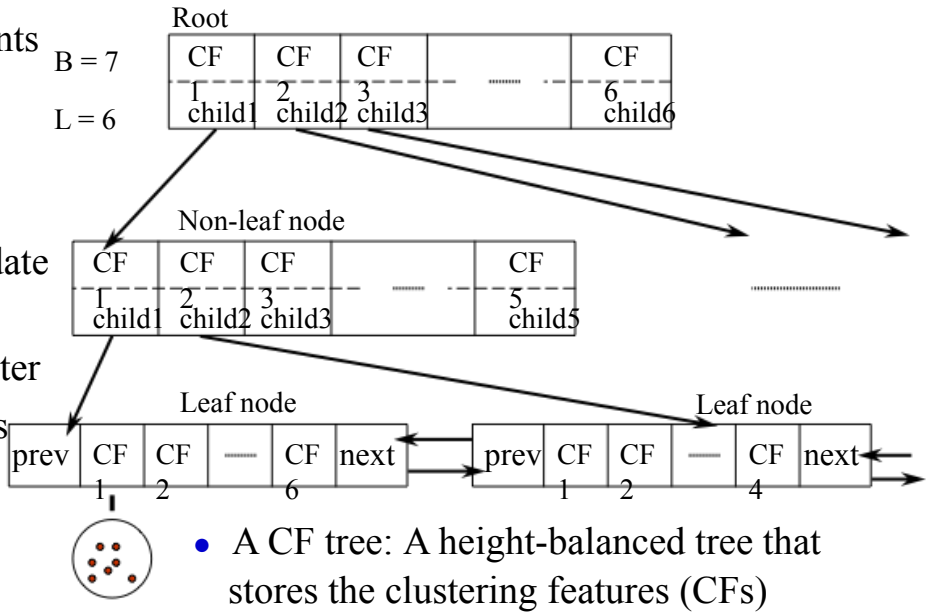
$$R = \sqrt{\frac{\sum_i^n (\vec{x}_i - \vec{x}_0)^2}{n}}$$

- Diameter: D
  - Average pairwise distance within a cluster
  - The square root of average mean squared distance between all pairs of points in the cluster

$$D = \sqrt{\frac{\sum_i^n \sum_j^n (\vec{x}_i - \vec{x}_j)^2}{n(n-1)}}$$

The CF Tree Structure in BIRCH

- Incremental insertion of new points (similar to B+-tree)
- For each point in the input
  - Find closest leaf entry
  - Add point to leaf entry and update CF
  - If entry diameter > max_diameter
    - split leaf, and possibly parents
- A CF tree has two parameters
  - Branching factor: Maximum number of children
  - Maximum diameter of sub-clusters stored at the leaf nodes



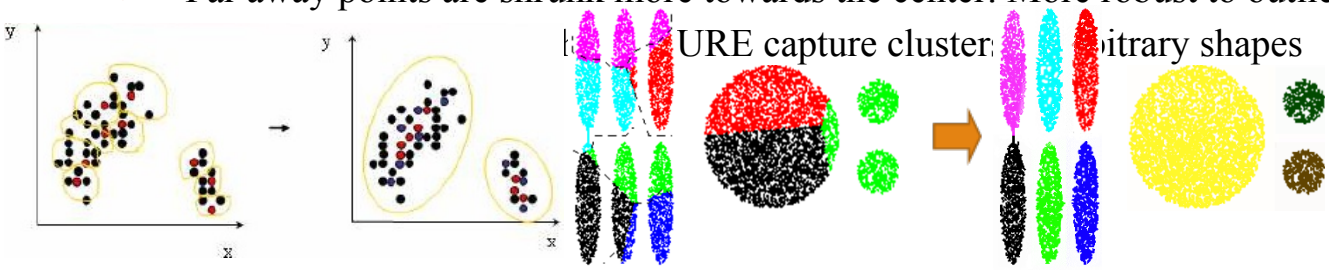
- A CF tree: A height-balanced tree that stores the clustering features (CFs)
- The non-leaf nodes store sums of the CFs of their children

BIRCH: A Scalable and Flexible Clustering Method

- An integration of agglomerative clustering with other (flexible) clustering methods
  - Low-level micro-clustering
    - Exploring CP-feature and BIRCH tree structure
    - Preserving the inherent clustering structure of the data
  - Higher-level macro-clustering
    - Provide sufficient flexibility for integration with other clustering methods
- Impact to many other clustering methods and applications
- Concerns
  - Sensitive to insertion order of data points
  - Due to the fixed size of leaf nodes, clusters may not be so natural
  - Clusters tend to be spherical given the radius and diameter measures

CURE: Clustering Using Representatives

- **CURE** (Clustering Using REpresentatives) (S. Guha, R. Rastogi, and K. Shim, 1998)
  - Represent a cluster using a set of well-scattered representative points
- Cluster distance: Minimum distance between the representative points chosen
  - This incorporates features of both single link and average link
- Shrinking factor α: The points are shrunk towards the centroid by a factor α
  - Far away points are shrunk more towards the center: More robust to outliers



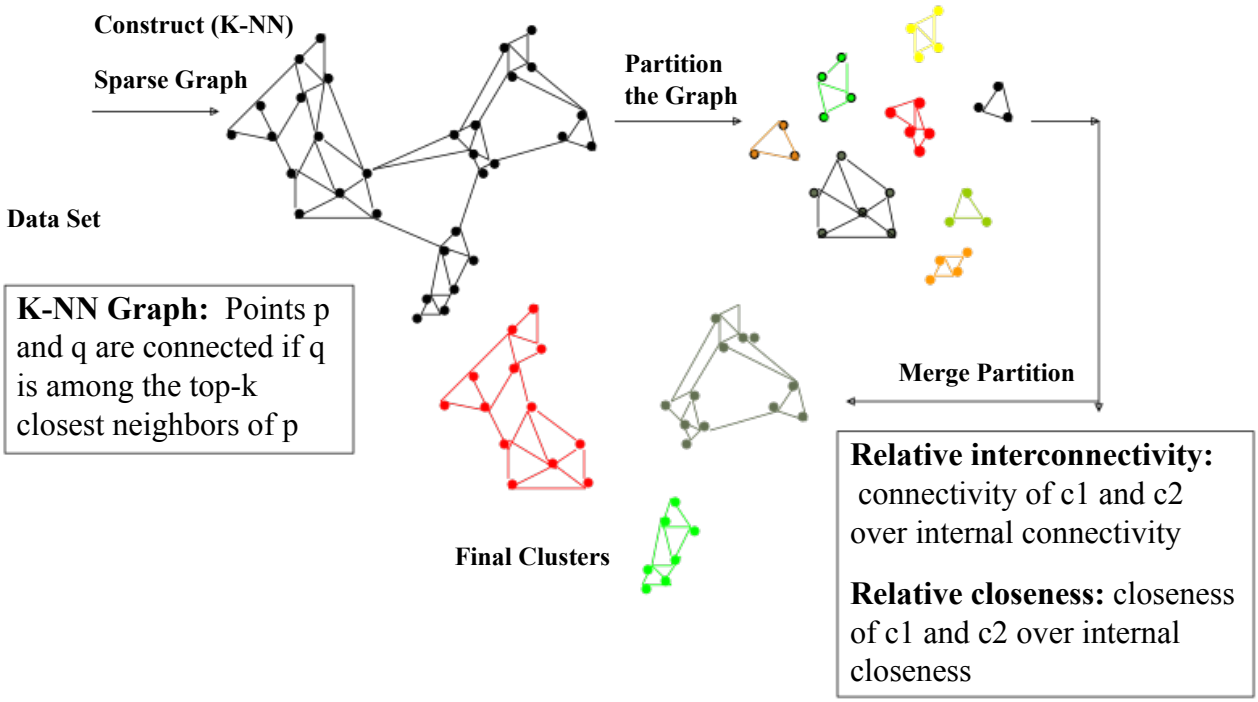
URE capture cluster itrary shapes

Courtesy: Kyuseok Shim@SNU.KR

CHAMELEON: Hierarchical Clustering Using Dynamic Modeling

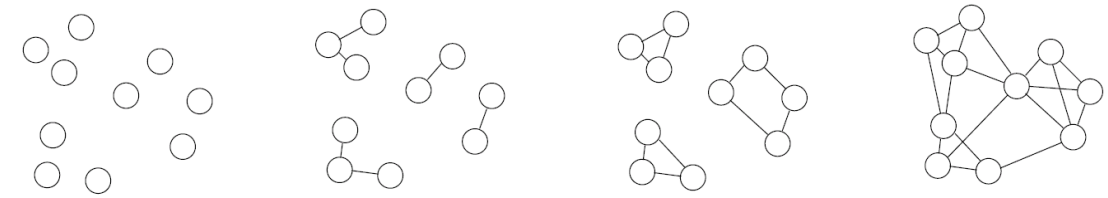
- CHAMELEON: A graph partitioning approach (G. Karypis, E. H. Han, and V. Kumar, 1999)
- Measures the similarity based on a dynamic model
  - Two clusters are merged only if the *interconnectivity* and *closeness (proximity)* between two clusters are high *relative to* the internal interconnectivity of the clusters and closeness of items within the clusters
- A graph-based, two-phase algorithm
  - Use a graph-partitioning algorithm: Cluster objects into a large number of relatively small sub-clusters
  - Use an agglomerative hierarchical clustering algorithm: Find the genuine clusters by repeatedly combining these sub-clusters

Overall Framework of CHAMELEON



KNN Graphs and Interconnectivity

- K-nearest neighbor (KNN) graphs from an original data in 2D:



(a) Original Data in 2D (b) 1-nearest neighbor graph (c) 2-nearest neighbor graph (d) 3-nearest neighbor graph

- *EC{Ci ,Cj } :*The absolute interconnectivity between *Ci and Cj:*
  - *The sum* of the weight of the edges that connect vertices in *Ci to vertices in Cj*
- Internal interconnectivity of a cluster *Ci* : *The size of its min-cut bisector ECCi (i.e., the weighted sum* of edges that partition the graph into two roughly equal parts)
- Relative Interconnectivity (RI): $RI(C_i, C_j) = \frac{|EC_{\{C_i, C_j\}}|}{\frac{|EC_{C_i}| + |EC_{C_j}|}{2}}$

Relative Closeness & Merge of Sub-Clusters

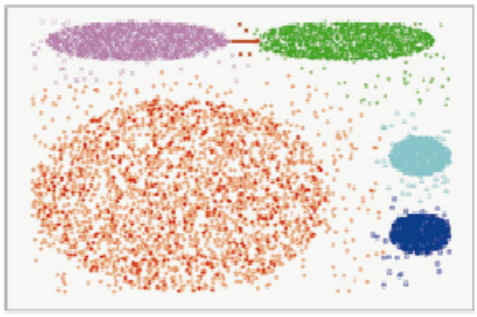
- **Relative closeness** between a pair of clusters *Ci and Cj : The absolute closeness* between *Ci and Cj normalized w.r.t. the internal closeness of the two clusters Ci and Cj*

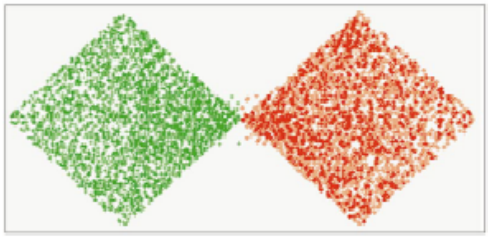
$$RC(C_i, C_j) = \frac{\overline{S}_{EC_{\{C_i,C_j\}}}}{\frac{|C_i|}{|C_i|+|C_j|}\overline{S}_{EC_{C_i}} + \frac{|C_j|}{|C_i|+|C_j|}\overline{S}_{EC_{C_j}}}$$

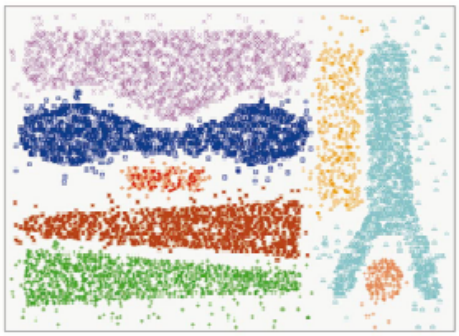
  - where $\overline{S}_{EC_{C_i}}$ and $\overline{S}_{EC_{C_j}}$ are the average weights of the edges that belong to the min-cut bisector of clusters *Ci and Cj* , respectively, and $\overline{S}_{EC_{\{C_i,C_j\}}}$ is the average weight of the edges that connect vertices in *Ci to vertices in Cj*

- **Merge Sub-Clusters:**
  - Merges only those pairs of clusters whose RI and RC are both above some user-specified thresholds
  - Merge those maximizing the function that combines RI and RC

CHAMELEON: Clustering Complex Objects







CHAMELEON is capable to generate quality clusters at clustering complex objects

Probabilistic Hierarchical Clustering

- Algorithmic hierarchical clustering
  - Nontrivial to choose a good distance measure
  - Hard to handle missing attribute values
  - Optimization goal not clear: heuristic, local search
- Probabilistic hierarchical clustering
  - Use probabilistic models to measure distances between clusters
  - Generative model: Regard the set of data objects to be clustered as a sample of the underlying data generation mechanism to be analyzed
  - Easy to understand, same efficiency as algorithmic agglomerative clustering method, can handle partially observed data
- In practice, assume the generative models adopt common distribution functions, e.g., Gaussian distribution or Bernoulli distribution, governed by parameters

Generative Model

- Given a set of 1-D points $X = \{x1, \ldots, xn\}$ for clustering analysis & assuming they are generated by a Gaussian distribution:

$$\mathcal{N}(\mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

- The probability that a point $xi \in X$ is generated by the model:

$$P(x_i|\mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}}$$

- The likelihood that X is generated by the model:

$$L(\mathcal{N}(\mu, \sigma^2) : X) = P(X|\mu, \sigma^2) = \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}}$$

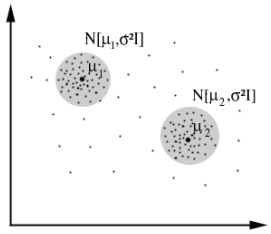
- The task of learning the generative model: find the parameters μ and σ2 such that

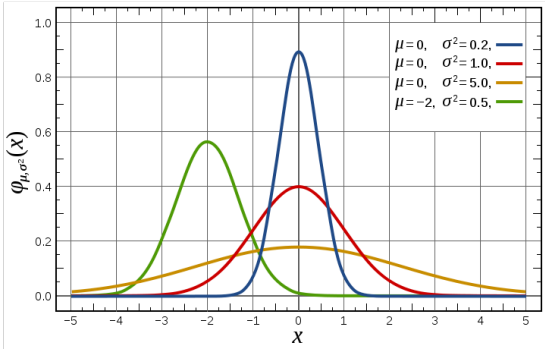
the maximum likelihood

$$\mathcal{N}(\mu_0, \sigma_0^2) = \arg\max\{L(\mathcal{N}(\mu, \sigma^2) : X)\}$$

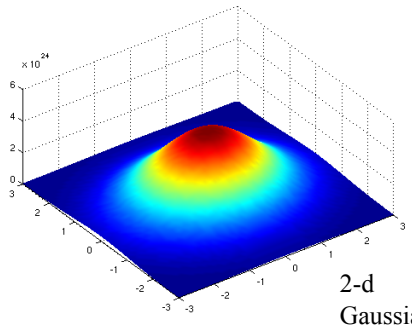
Gaussian Distribution

Bean machine: drop ball with pins





1-d Gaussian



2-d Gaussian

From wikipedia and http://home.dei.polimi.it

A Probabilistic Hierarchical Clustering Algorithm

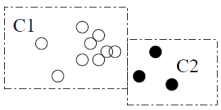
- For a set of objects partitioned into *m* clusters *C1, . . . ,Cm*, the quality can be measured by,

$$Q(\{C_1,\ldots,C_m\}) = \prod_{i=1}^{m} P(C_i)$$

where *P*() is the maximum likelihood

- If we merge two clusters Cj1 and Cj2 into a cluster Cj1∪Cj2, the change in quality of the overall clustering is

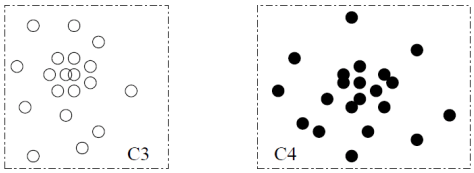
$$\begin{aligned} & Q((\{C_1,\ldots,C_m\} - \{C_{j_1}, C_{j_2}\}) \cup \{C_{j_1} \cup C_{j_2}\}) - Q(\{C_1,\ldots,C_m\}) \\ = & \frac{\prod_{i=1}^{m} P(C_i)\cdot P(C_{j_1}\cup C_{j_2})}{P(C_{j_1})P(C_{j_2})} - \prod_{i=1}^{m} P(C_i) \\ = & \prod_{i=1}^{m} P(C_i)\left(\frac{P(C_{j_1}\cup C_{j_2})}{P(C_{j_1})P(C_{j_2})} - 1\right) \end{aligned}$$



- Distance between clusters *C1* and *C2*:

$$dist(C_i, C_j) = -\log \frac{P(C_1 \cup C_2)}{P(C_1)P(C_2)}$$

- If dist(Ci, Cj) < 0, merge Ci and Cj



Chapter 10. Cluster Analysis: Basic Concepts and Methods

- Cluster Analysis: An Introduction
- Partitioning Methods
- Hierarchical Methods
- Density- and Grid-Based Methods
- Evaluation of Clustering
- Summary

Density-Based and Grid-Based Clustering Methods

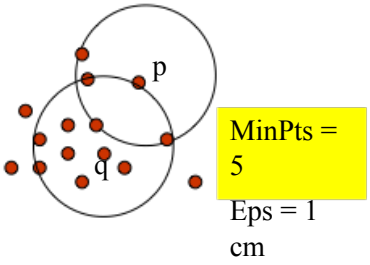
- Density-Based Clustering
  - Basic Concepts
  - DBSCAN: A Density-Based Clustering Algorithm
  - OPTICS: Ordering Points To Identify Clustering Structure
- Grid-Based Clustering Methods
  - Basic Concepts
  - STING: A Statistical Information Grid Approach
  - CLIQUE: Grid-Based Subspace Clustering

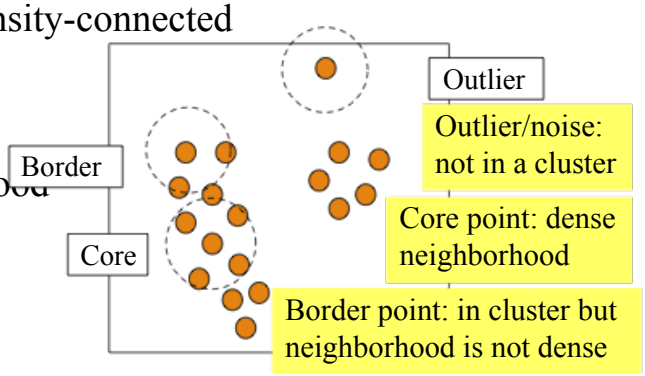
Density-Based Clustering Methods

- Clustering based on density (a local cluster criterion), such as density-connected points
- Major features:
  - Discover clusters of arbitrary shape
  - Handle noise
  - One scan (only examine the local region to justify density)
  - Need density parameters as termination condition
- Several interesting studies:
  - DBSCAN: Ester, et al. (KDD'96) To be covered in this lecture
  - OPTICS: Ankerst, et al (SIGMOD'99) To be covered in this lecture
  - DENCLUE: Hinneburg & D. Keim (KDD'98)
  - CLIQUE: Agrawal, et al. (SIGMOD'98) (also, grid-based) To be covered in this lecture

DBSCAN: A Density-Based Spatial Clustering Algorithm

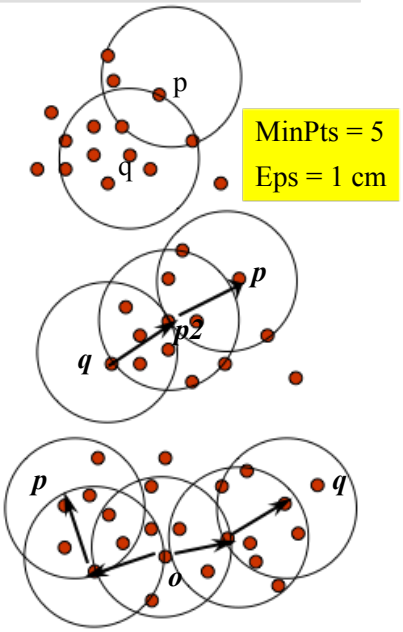
- DBSCAN (M. Ester, H.-P. Kriegel, J. Sander, and X. Xu, KDD'96)
  - Discovers clusters of arbitrary shape: Density-Based Spatial Clustering of Applications with Noise
- A *density-based* notion of cluster
  - A *cluster* is defined as a maximal set of density-connected points
- Two parameters:
  - *Eps* (ε): Maximum radius of the neighborhood
  - *MinPts*: Minimum number of points in the Eps-neighborhood of a point
- The Eps(ε)-neighborhood of a point *q*:
  - *NEps(q)*: {p belongs to D | dist(p, q) ≤ Eps}





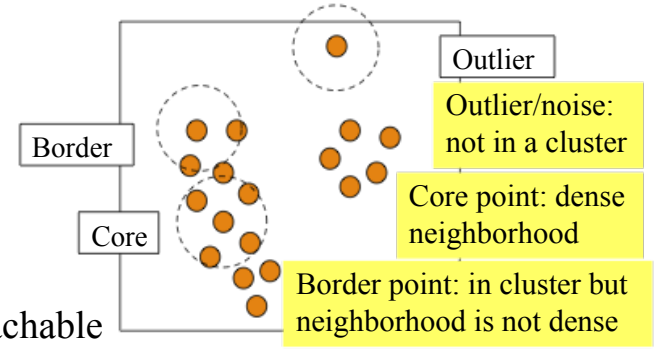
DBSCAN: Density-Reachable and Density-Connected

- **Directly density-reachable**:
  - A point *p* is directly density-reachable from a point *q* w.r.t. *Eps* (ε), *MinPts* if
    - *p* belongs to *NEps(q)*
    - **core point** condition: $|NEps\ (q)| \geq MinPts$
- **Density-reachable**:
  - A point *p* is density-reachable from a point *q* w.r.t. *Eps*, *MinPts* if there is a chain of points *p1*, …, *pn*, *p1* = *q*, *pn* = *p* such that *pi+1* is directly density-reachable from *pi*
- **Density-connected:**
  - A point *p* is density-connected to a point *q* w.r.t. *Eps*, *MinPts* if there is a point *o* such that both *p* and *q* are density-reachable from *o* w.r.t. *Eps* and *MinPts*



DBSCAN: The Algorithm

- **Algorithm**
  - Arbitrarily select a point *p*
  - Retrieve all points density-reachable from *p* w.r.t. *Eps* and *MinPts*
    - If *p* is a core point, a cluster is formed
    - If *p* is a border point, no points are density-reachable from *p,* and DBSCAN visits the next point of the database
  - Continue the process until all of the points have been processed
- **Computational complexity**
  - If a spatial index is used, the computational complexity of DBSCAN is O(nlogn), where n is the number of database objects
  - Otherwise, the complexity is O(n2)



DBSCAN Is Sensitive to the Setting of Parameters

Figure 8. DBScan results for DS1 with MinPts at 4 and Eps at (a) 0.5 and (b) 0.4.

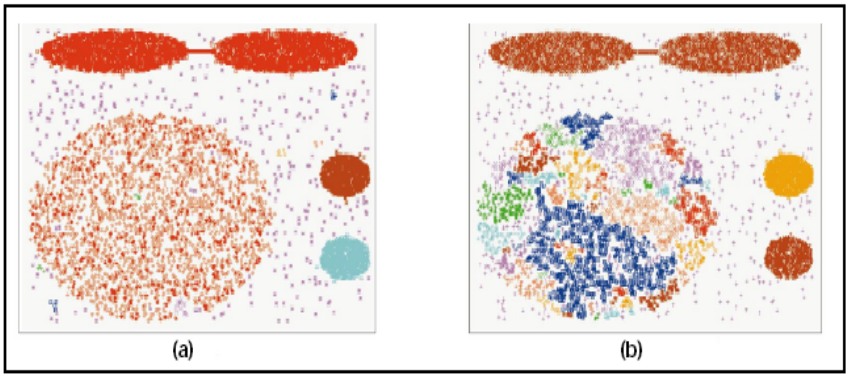
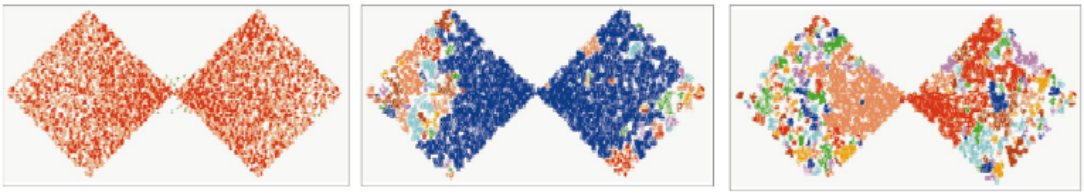


Figure 9. DBScan results for DS2 with MinPts at 4 and Eps at (a) 5.0, (b) 3.5, and (c) 3.0.

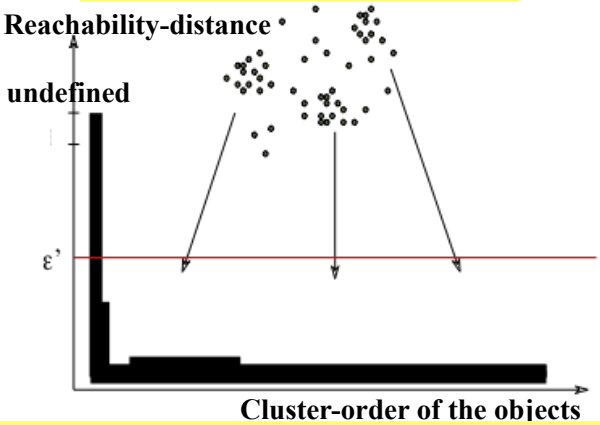


Ack. Figures from G. Karypis, E.-H. Han, and V. Kumar, *COMPUTER*, 32(8), 1999

OPTICS: Ordering Points To Identify Clustering Structure

- OPTICS (Ankerst, Breunig, Kriegel, and Sander, SIGMOD'99)
  - DBSCAN is sensitive to parameter setting
  - An extension: finding clustering structure
- Observation: Given a *MinPts*, density-based clusters w.r.t. a higher density are completely contained in clusters w.r.t. to a lower density
- Idea: Higher density points should be processed first—find high-density clusters first
- OPTICS stores such a clustering order using two pieces of information:
  - *Core distance* and *reachability distance*

Reachability plot for a dataset



- Since points belonging to a cluster have a low reachability distance to their nearest neighbor, valleys correspond to clusters
- The deeper the valley, the denser the cluster

OPTICS: An Extension from DBSCAN

- **Core distance** of an object p: The smallest value ε such that the ε-neighborhood of p has at least *MinPts* objects

  Let $N\varepsilon(p)$: ε-neighborhood of p

  ε is a distance value

  Core-distanceε, *MinPts*(p) = Undefined if card($N\varepsilon(p)$) < *MinPts*

- **Reachability distance** of object p from object q is the min. radius value that makes p density-reachable from q

  Reachability-distanceε, *MinPts*(p, q) =

  Undefined, *if q is not a core object*

  max(core-distance(q), distance (q, p)), *otherwise*

- Complexity: O(N log$N$) (if index-based)

  where N: # of points

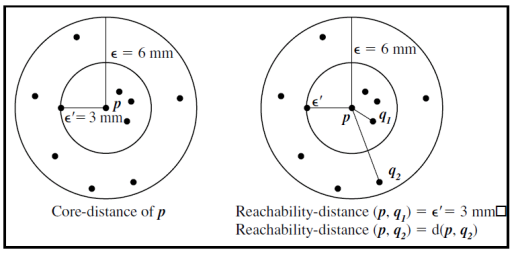
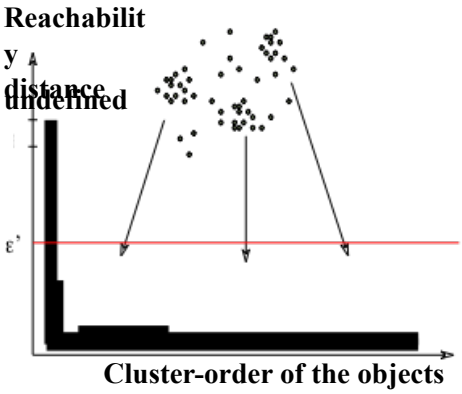
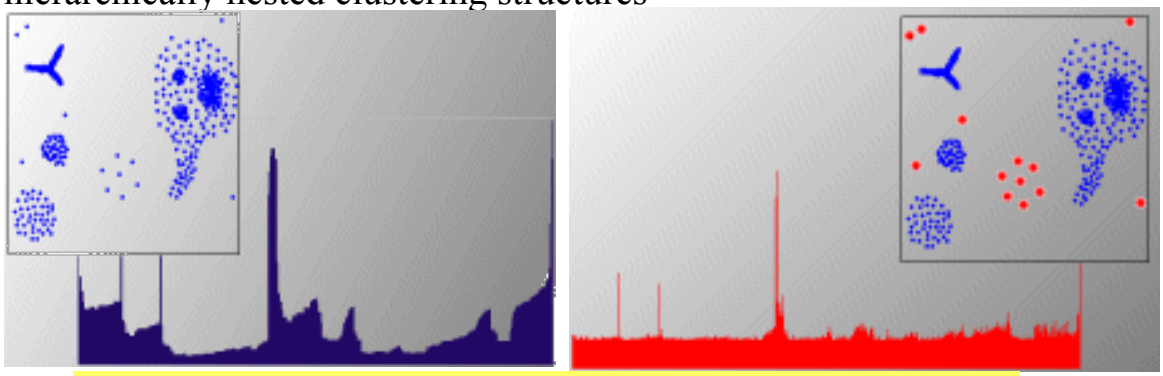


Figure 10.16: OPTICS terminology. Based on [ABKS99].



OPTICS: Finding Hierarchically Nested Clustering Structures

- OPTICS produces a special cluster-ordering of the data points with respect to its density-based clustering structure
  - The cluster-ordering contains information equivalent to the density-based clusterings corresponding to a broad range of parameter settings
  - Good for both automatic and interactive cluster analysis—finding intrinsic, even hierarchically nested clustering structures



Finding nested clustering structures with different parameter settings

Grid-Based Clustering Methods

- Grid-Based Clustering: Explore multi-resolution grid data structure in clustering
  - Partition the data space into a finite number of cells to form a grid structure
  - Find clusters (dense regions) from the cells in the grid structure
- Features and challenges of a typical grid-based algorithm
  - Efficiency and scalability: # of cells << # of data points
  - Uniformity: Uniform, hard to handle highly irregular data distributions
  - Locality: Limited by predefined cell sizes, borders, and the density threshold
  - Curse of dimensionality: Hard to cluster high-dimensional data
- Methods to be introduced
  - **STING** (a STatistical INformation Grid approach) (Wang, Yang and Muntz, VLDB'97)
  - **CLIQUE** (Agrawal, Gehrke, Gunopulos, and Raghavan, SIGMOD'98)
    - Both grid-based and subspace clustering

STING: A Statistical Information Grid Approach

- STING (Statistical Information Grid) (Wang, Yang and Muntz, VLDB'97)
- The spatial area is divided into rectangular cells at different levels of resolution, and these cells form a tree structure
- A cell at a high level contains a number of smaller cells of the next lower level
- Statistical information of each cell is calculated and stored beforehand and is used to answer queries
- Parameters of higher level cells can be easily calculated from that of lower level cell, including
  - *count*, *mean*, *s*(standard deviation), *min*, *max*
  - type of distribution—*normal*, *uniform*, etc.

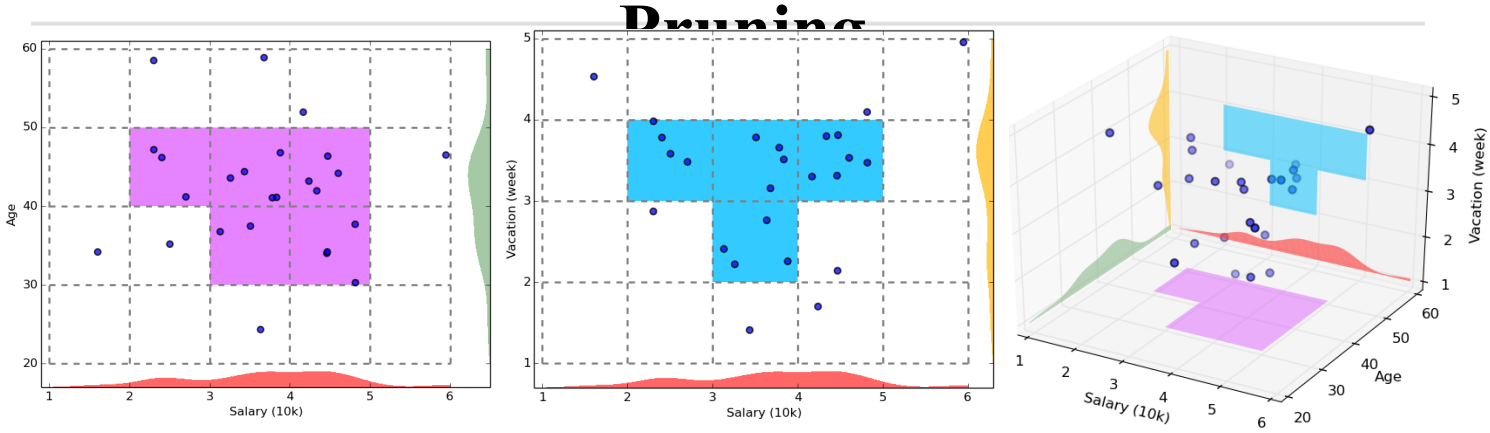
Query Processing in STING and Its Analysis

- To process a region query
  - Start at the root and proceed to the next lower level, using the STING index
  - Calculate the likelihood that a cell is relevant to the query at some confidence level using the statistical information of the cell
  - Only children of likely relevant cells are recursively explored
  - Repeat this process until the bottom layer is reached
- Advantages
  - Query-independent, easy to parallelize, incremental update
  - Efficiency: Complexity is O(K)
    - K: # of grid cells at the lowest level, and K << N (i.e., # of data points)
- Disadvantages
  - Its probabilistic nature may imply a loss of accuracy in query processing

CLIQUE: Grid-Based Subspace Clustering

- CLIQUE (Clustering In QUEst) (Agrawal, Gehrke, Gunopulos, Raghavan: SIGMOD'98)
- CLIQUE is a **density-based** and **grid-based** subspace clustering algorithm
  - **Grid-based**: It discretizes the data space through a grid and estimates the density by counting the number of points in a grid cell
  - **Density-based**: A cluster is a maximal set of connected dense units in a subspace
    - A unit is dense if the fraction of total data points contained in the unit exceeds the input model parameter
  - **Subspace clustering**: A subspace cluster is a set of neighboring dense cells in an arbitrary subspace. It also discovers some minimal descriptions of the clusters
- It automatically identifies subspaces of a high dimensional data space that allow better clustering than original space using the Apriori principle

CLIQUE: SubSpace Clustering with Aprori Pruning



- Start at 1-D space and discretize numerical intervals in each axis into grid
- Find dense regions (clusters) in each subspace and generate their minimal descriptions
- Use the dense regions to find promising candidates in 2-D space based on the Apriori principle
- Repeat the above in level-wise manner in higher dimensional subspaces

Major Steps of the CLIQUE Algorithm

- Identify subspaces that contain clusters
  - Partition the data space and find the number of points that lie inside each cell of the partition
  - Identify the subspaces that contain clusters using the Apriori principle
- Identify clusters
  - Determine dense units in all subspaces of interests
  - Determine connected dense units in all subspaces of interests
- Generate minimal descriptions for the clusters
  - Determine maximal regions that cover a cluster of connected dense units for each cluster
  - Determine minimal cover for each cluster

Additional Comments on *CLIQUE*

- Strengths
  - *Automatically* finds subspaces of the highest dimensionality as long as high density clusters exist in those subspaces
  - *Insensitive* to the order of records in input and does not presume some canonical data distribution
  - Scales *linearly* with the size of input and has good scalability as the number of dimensions in the data increases
- Weaknesses
  - As in all grid-based clustering approaches, the quality of the results crucially depends on the appropriate choice of the number and width of the partitions and grid cells

Chapter 10. Cluster Analysis: Basic Concepts and Methods

- Cluster Analysis: An Introduction
- Partitioning Methods
- Hierarchical Methods
- Density- and Grid-Based Methods
- Evaluation of Clustering
- Summary

Clustering Validation

- Clustering Validation: Basic Concepts
- Clustering Evaluation: Measuring Clustering Quality
- External Measures for Clustering Validation
  - I: Matching-Based Measures
  - II: Entropy-Based Measures
  - III: Pairwise Measures
- Internal Measures for Clustering Validation
- Relative Measures
- Cluster Stability
- Clustering Tendency

Clustering Validation and Assessment

- Major issues on clustering validation and assessment
  - **Clustering evaluation**
    - Evaluating the goodness of the clustering
  - **Clustering stability** → ดูว่าถ้ามาเรามีเตอร์เปลี่ยน กลุ่มจะเปลี่ยนมั้ย (ตามคงที่)
    - To understand the sensitivity of the clustering result to various algorithm parameters, e.g., # of clusters
  - **Clustering tendency** → พิจารณาความเหมาะสมของการทำ clustering
    - Assess the suitability of clustering, i.e., whether the data has any inherent grouping structure

Measuring Clustering Quality

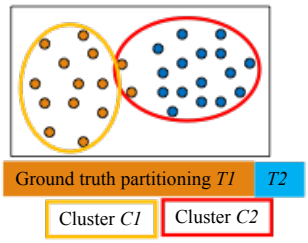
- **Clustering Evaluation**: Evaluating the goodness of clustering results
  - No commonly recognized best suitable measure in practice
- **Three categorization of measures**: External, internal, and relative
  - **External**: Supervised, employ criteria not inherent to the dataset
    - Compare a clustering against prior or expert-specified knowledge (i.e., the ground truth) using certain clustering quality measure
  - **Internal**: Unsupervised, criteria derived from data itself
    - Evaluate the goodness of a clustering by considering how well the clusters are separated and how compact the clusters are, e.g., silhouette coefficient
  - **Relative**: Directly compare different clusterings, usually those obtained via different parameter settings for the same algorithm

Measuring Clustering Quality: External Methods

- Given the **ground truth** T, $Q(C, T)$ is the **quality measure** for a clustering C
- $Q(C, T)$ is good if it satisfies the following **four** essential criteria
  - **Cluster homogeneity**
    - The purer, the better
  - **Cluster completeness**
    - Assign objects belonging to the same category in the ground truth to the same cluster
  - **Rag bag better than alien**
    - Putting a heterogeneous object into a pure cluster should be penalized more than putting it into a *rag bag* (i.e., "miscellaneous" or "other" category)
  - **Small cluster preservation**
    - Splitting a small category into pieces is more harmful than splitting a large category into pieces

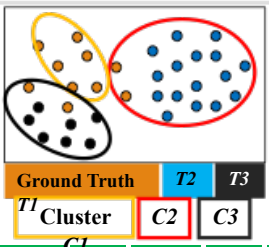
Commonly Used External Measures

- **Matching-based measures** (To be covered)
  - Purity, maximum matching, F-measure
- **Entropy-Based Measures**
  - Conditional entropy (To be covered)
  - Normalized mutual information (NMI) (To be covered)
  - Variation of information
- **Pairwise measures** (To be covered)
  - Four possibilities: True positive (TP), FN, FP, TN
  - Jaccard coefficient, Rand statistic, Fowlkes-Mallow measure
- **Correlation measures**
  - Discretized Huber static, normalized discretized Huber static



Matching-Based Measures (I): Purity vs. Maximum Matching

- **Purity**: Quantifies the extent that cluster *Ci* contains points only from one (ground truth) partition: $purity_i = \frac{1}{n_i}\max_{j=1}^{k}\{n_{ij}\}$
  - Total purity of clustering *C*: $purity = \sum_{i=1}^{r}\frac{n_i}{n}purity_i = \frac{1}{n}\sum_{i=1}^{r}\max_{j=1}^{k}\{n_{ij}\}$
  - Perfect clustering if purity = 1 and $r = k$ (the number of clusters obtained is the same as that in the ground truth)
  - Ex. 1 (green or orange): *purity1* = 30/50; *purity2* = 20/25; *purity3* = 25/25; *purity* = (30 + 20 + 25)/100 = 0.75
  - Two clusters may share the same majority partition
- **Maximum matching**: Only one cluster can match one partition
  - Match: Pairwise matching, weight *w*(*eij*) = *nij* $w(M) = \sum_{e \in M} w(e)$
  - Maximum weight matching: $match = \arg\max_{M}\{\frac{w(M)}{n}\}$
  - Ex2. (green) *match* = *purity* = 0.75; (orange) *match* = 0.65 > 0.6



C\ T	T 1	T2	T 3	Sum
C1	0	20	30	50
C2	0	20	5	25
C3	25	0	0	25

C\ T	T1	T2	T 3	Sum
C1	0	30	20	50
C2	0	20	5	25
C3	25	0	0	25

Matching-Based Measures (II): F-Measure

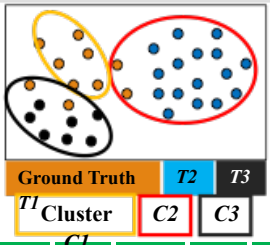
- **Precision**: The fraction of points in *Ci* from the majority partition T_{j_i} (i.e., the same as purity), where *ji* is the partition that contains the maximum # of points from *Ci*

$$prec_i = \frac{1}{n_i}\max_{j=1}^{k}\{n_{ij}\} = \frac{n_{ij_i}}{n_i}$$

  - Ex. For the green table
    - *prec1* = 30/50; *prec2* = 20/25; *prec3* = 25/25
- **Recall**: The fraction of point in partition T_{j_i} shared in common with cluster *Ci*, where $m_{j_i} = |T_{j_i}|$

$$recall_i = \frac{n_{ij_i}}{|T_{j_i}|} = \frac{n_{ij_i}}{m_{j_i}}$$

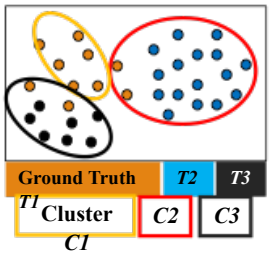
  - Ex. For the green table
    - *recall1* = 30/35; *recall2* = 20/40; *recall3* = 25/25
- **F-measure** for *Ci*: The harmonic means of *preci* and *recalli*: $F_i = \frac{2n_{ij_i}}{n_i + m_{j_i}}$
- F-measure for clustering *C*: average of all clusters: $F = \frac{1}{r}\sum_{i=1}^{r} F_i$
  - Ex. For the green table
    - *F1* = 60/85; *F2* = 40/65; *F3* = 1; *F* = 0.774



C\T	T1	T2	T3	Sum
C1	0	20	30	50
C2	0	20	5	25
C3	25	0	0	25
mj	25	40	35	100

Entropy-Based Measures (I): Conditional Entropy

- **Entropy of clustering** *C*: $H(\mathcal{C}) = -\sum_{i=1}^{r} p_{C_i}\log p_{C_i}$ $p_{C_i} = \frac{n_i}{n}$ (i.e., the probability of cluster C_i)
- **Entropy of partitioning** *T*: $H(\mathcal{T}) = -\sum_{j=1}^{k} p_{T_j}\log p_{T_j}$
- **Entropy of *T* with respect to cluster** *Ci*: $H(\mathcal{T}|C_i) = -\sum_{j=1}^{k}(\frac{n_{ij}}{n_i})\log(\frac{n_{ij}}{n_i})$
- **Conditional entropy of *T* with respect to clustering** *C*: $H(\mathcal{T}|\mathcal{C}) = -\sum_{i=1}^{r}(\frac{n_i}{n})H(\mathcal{T}|C_i) = -\sum_{i=1}^{r}\sum_{j=1}^{k} p_{ij}\log(\frac{p_{ij}}{p_{C_i}})$
  - The more a cluster's members are split into different partitions, the higher the conditional entropy
  - For a perfect clustering, the conditional entropy value is 0, where the worst possible conditional entropy value is *log k*



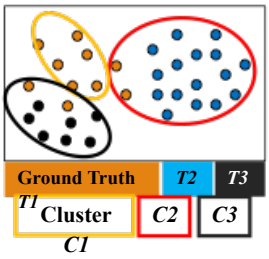
$$H(\mathcal{T}|\mathcal{C}) = -\sum_{i=1}^{r}\sum_{j=1}^{k} p_{ij}(\log p_{ij} - \log p_{C_i}) = -\sum_{i=1}^{r}\sum_{j=1}^{k} p_{ij}\log p_{ij} + \sum_{i=1}^{r}(\log p_{C_i}\sum_{j=1}^{k} p_{ij})$$
$$= -\sum_{i=1}^{r}\sum_{j=1}^{k} p_{ij}\log p_{ij} + \sum_{i=1}^{r}(p_{C_i}\log p_{C_i}) = H(\mathcal{C},\mathcal{T}) - H(\mathcal{C})$$

Entropy-Based Measures (II): Normalized Mutual Information (NMI)

- **Mutual information**:
  - Quantifies the amount of shared info between the clustering *C* and partitioning *T*

$$I(C,T) = \sum_{i=1}^{r}\sum_{j=1}^{k} p_{ij} \log\left(\frac{p_{ij}}{p_{C_i} \cdot p_{T_j}}\right)$$

  - Measures the dependency between the observed joint probability *pij* of *C* and *T*, and the expected joint probability *pCi* . *pTj* under the independence assumption
  - When *C* and *T* are independent, *pij* = *pCi* . *pTj*, *I*(*C*, *T*) = 0. However, there is no upper bound on the mutual information



- **Normalized mutual information** (NMI)

$$NMI(C,T) = \sqrt{\frac{I(C,T)}{H(C)} \cdot \frac{I(C,T)}{H(T)}} = \frac{I(C,T)}{\sqrt{H(C) \cdot H(T)}}$$

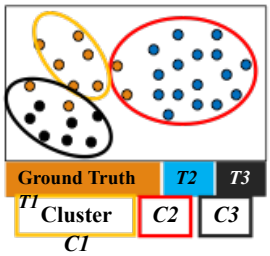
  - Value range of NMI: [0,1]. Value close to 1 indicates a good clustering

Pairwise Measures: Four Possibilities for Truth Assignment

- **Four possibilities** based on the agreement between cluster label and partition label
  - *TP*: true positive—Two points ***xi*** and ***xj*** belong to the same partition *T* , and they also in the same cluster *C*

$$TP = |\{(\mathbf{x}_i, \mathbf{x}_j) : y_i = y_j \text{ and } \hat{y}_i = \hat{y}_j\}|$$

    where *yi*: the true partition label , and $\hat{y}_i$: the cluster label for point ***xi***
  - *FN*: false negative: $FN = |\{(\mathbf{x}_i, \mathbf{x}_j) : y_i = y_j \text{ and } \hat{y}_i \neq \hat{y}_j\}|$
  - *FP: false positive* $FP = |\{(\mathbf{x}_i, \mathbf{x}_j) : y_i \neq y_j \text{ and } \hat{y}_i = \hat{y}_j\}|$
  - *TN*: true negative $TN = |\{(\mathbf{x}_i, \mathbf{x}_j) : y_i \neq y_j \text{ and } \hat{y}_i \neq \hat{y}_j\}|$



- Calculate the four measures:

$$N = \binom{n}{2}$$ Total # of pairs of points

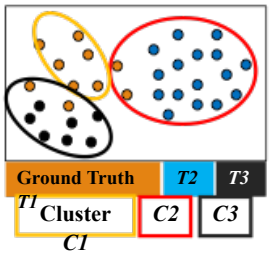
$$TP = \sum_{i=1}^{r}\sum_{j=1}^{k}\binom{n_{ij}}{2} = \frac{1}{2}\left(\left(\sum_{i=1}^{r}\sum_{j=1}^{k} n_{ij}^2\right) - n\right) \quad FN = \sum_{j=1}^{k}\binom{m_j}{2} - TP$$

$$FP = \sum_{i=1}^{r}\binom{n_i}{2} - TP \quad TN = N - (TP + FN + FP) = \frac{1}{2}\left(n^2 - \sum_{i=1}^{r} n_i^2 - \sum_{j=1}^{k} m_j^2 + \sum_{i=1}^{r}\sum_{j=1}^{k} n_{ij}^2\right)$$

Pairwise Measures: Jaccard Coefficient and Rand Statistic

- **Jaccard coefficient:** Fraction of true positive point pairs, but after ignoring the true negatives (thus asymmetric)
  - *Jaccard* = *TP*/(*TP* + *FN* + *FP*) [i.e., denominator ignores *TN*]
  - Perfect clustering: *Jaccard* = 1
- **Rand Statistic**:
  - *Rand* = (*TP* + *TN*)/*N*
  - Symmetric; perfect clustering: *Rand* = 1
- **Fowlkes-Mallow Measure**:
  - Geometric mean of precision and recall

$$FM = \sqrt{prec \times recall} = \frac{TP}{\sqrt{(TP+FN)(TP+FP)}}$$



C\ T	T 1	T2	T 3	Sum
C1	0	20	30	50
C2	0	20	5	25
C3	25	0	0	25
mj	25	40	35	100

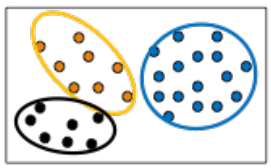
- Using the above formulas, one can calculate all the measures for the green table (leave as an exercise)

ในกรณีที่ไม่รู้คำตอบ

Internal Measures (I): BetaCV Measure

Data ที่อยู่ใกล้กันจะต้องเกาะกลุ่มกันไว้ไม่กระจาย

- A trade-off in maximizing intra-cluster compactness and inter-cluster separation
- Given a clustering $C = \{C1, \ldots, Ck\}$ with k clusters, cluster Ci containing $ni = |Ci|$ points
  - Let $W(S, R)$ be sum of weights on all edges with one vertex in S and the other in R
  - The sum of all the intra-cluster weights over all clusters: $W_{in} = \frac{1}{2}\sum_{i=1}^{k} W(C_i, C_i)$
  - The sum of all the inter-cluster weights: $W_{out} = \frac{1}{2}\sum_{i=1}^{k} W(C_i, \overline{C_i}) = \sum_{i=1}^{k-1}\sum_{j>i} W(C_i, C_j)$



  - The number of distinct intra-cluster edges: $N_{in} = \sum_{i=1}^{k} \binom{n_i}{2}$
  - The number of distinct inter-cluster edges: $N_{out} = \sum_{i=1}^{k-1}\sum_{j=i+1}^{k} n_i n_j$
- **Beta-CV measure**:

$$BetaCV = \frac{W_{in} / N_{in}}{W_{out} / N_{out}}$$

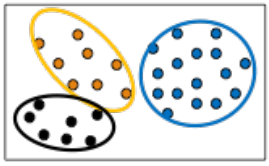
  - The ratio of the mean intra-cluster distance to the mean inter-cluster distance

Internal Measures (II): Normalized Cut and Modularity

- **Normalized cut**: $NC = \sum_{i=1}^{k} \frac{W(C_i, \overline{C_i})}{vol(C_i)} = \sum_{i=1}^{k} \frac{W(C_i, \overline{C_i})}{W(C_i, V)} = \sum_{i=1}^{k} \frac{W(C_i, \overline{C_i})}{W(C_i, C_i) + W(C_i, \overline{C_i})} = \sum_{i=1}^{k} \frac{1}{\frac{W(C_i, C_i)}{W(C_i, \overline{C_i})} + 1}$

  where $vol(Ci) = W(Ci, V)$ is the volume of cluster Ci

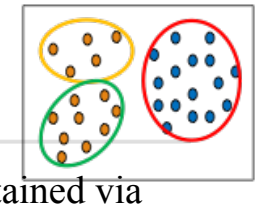
  - The higher normalized cut value, the better the clustering



- **Modularity** (for graph clustering) $Q = \sum_{i=1}^{k} \left(\frac{W(C_i, C_i)}{W(V, V)} - \left(\frac{W(C_i, V)}{W(V, V)} \right)^2 \right)$
  - Modularity Q is defined as

    where $W(V,V) = \sum_{i=1}^{k} W(C_i, V) = \sum_{i=1}^{k} W(C_i, C_i) + \sum_{i=1}^{k} W(C_i, \overline{C_i}) = 2(W_{in} + W_{out})$
  - Modularity measures the difference between the observed and expected fraction of weights on edges within the clusters.
  - The smaller the value, the better the clustering—the intra-cluster distances are lower than expected

Relative Measure



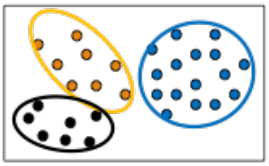
- Relative measure: Directly compare different clusterings, usually those obtained via different parameter settings for the same algorithm
- **Silhouette coefficient** as an **internal measure**: Check cluster cohesion and separation
  - For each point ***xi***, its silhouette coefficient *si* is: $s_i = \frac{\mu_{out}^{\min}(\mathbf{x}_i) - \mu_{in}(\mathbf{x}_i)}{\max\{\mu_{out}^{\min}(\mathbf{x}_i), \mu_{in}(\mathbf{x}_i)\}}$

    where $\mu_{in}(\mathbf{x}_i)$ is the mean distance from ***xi*** to points in its own cluster

    $\mu_{out}^{\min}(\mathbf{x}_i)$ is the mean distance from ***xi*** to points in its closest cluster
  - Silhouette coefficient (*SC*) is the mean values of *si* across all the points: $SC = \frac{1}{n} \sum_{i=1}^{n} s_i$
  - *SC* close to +1 implies good clustering
    - Points are close to their own clusters but far from other clusters
- **Silhouette coefficient** as a **relative measure**: Estimate the # of clusters in the data

  $SC_i = \frac{1}{n_i} \sum_{x_j \in C_i} s_j$ Pick the *k* value that yields the best clustering, i.e., yielding high values for *SC* and *SCi* ($1 \le i \le k$)

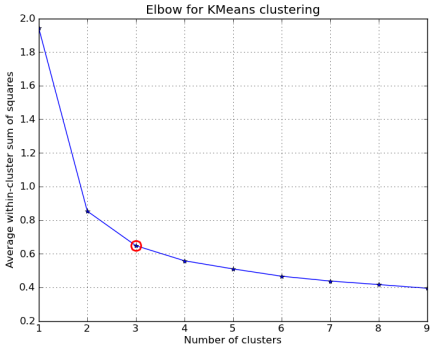
Cluster Stability



- Clusterings obtained from several datasets sampled from the same underlying distribution as ***D*** should be similar or "stable"
- Typical approach:
  - Find good parameter values for a given clustering algorithm
- Example: Find a good value of *k*, the correct number of clusters
- A **bootstrapping approach** to find the best value of *k* (judged on stability)
  - Generate *t* samples of size *n* by sampling from ***D*** with replacement
  - For each sample ***Di***, run the same clustering algorithm with *k* values from 2 to *kmax*
  - Compare the distance between all pairs of clusterings *Ck*(***Di***) and *Ck*(***Dj***) via some distance function
    - Compute the expected pairwise distance for each value of *k*
  - The value *k** that exhibits the least deviation between the clusterings obtained from the resampled datasets is the best choice for *k* since it exhibits the most stability

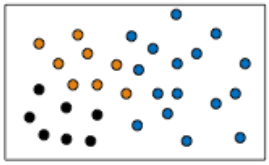
Other Methods for Finding K, the Number of Clusters

- **Empirical method**
  - # of clusters: $k \approx \sqrt{n/2}$ for a dataset of n points (e.g., $n = 200$, $k = 10$)
- **Elbow method**: Use the turning point in the curve of the sum of within cluster variance with respect to the # of clusters



- **Cross validation method**
  - Divide a given data set into *m* parts
  - Use *m* – 1 parts to obtain a clustering model
  - Use the remaining part to test the quality of the clustering
    - For example, for each point in the test set, find the closest centroid, and use the sum of squared distance between all points in the test set and the closest centroids to measure how well the model fits the test set
  - For any $k > 0$, repeat it *m* times, compare the overall quality measure w.r.t. different *k's*, and find # of clusters that fits the data the best

Clustering Tendency: Whether the Data Contains Inherent Grouping Structure

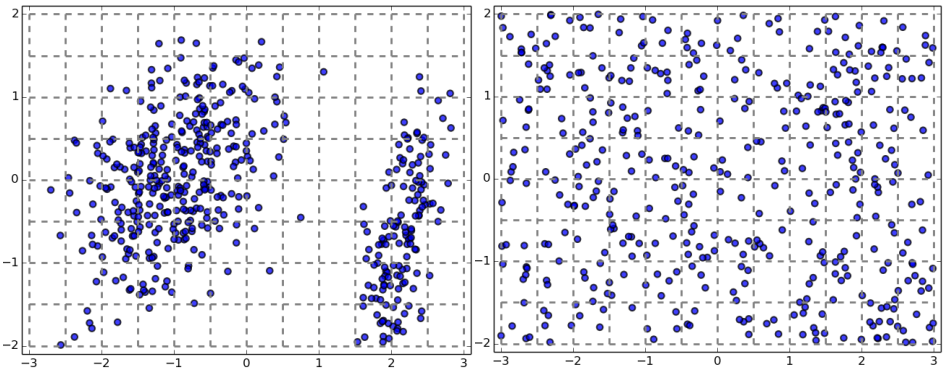


- Assessing the **suitability of clustering**
- (i.e., whether the data has any inherent grouping structure)
  - Determining ***clustering tendency*** or ***clusterability***
    - **A hard task** because there are so many different definitions of clusters
      - E.g., partitioning, hierarchical, density-based, graph-based, etc.
    - Even fixing cluster type, still hard to define an appropriate null model for a data set
  - Still, there are some **clusterability assessment methods**, such as
    - **Spatial histogram**: Contrast the histogram of the data with that generated from random samples
    - **Distance distribution**: Compare the pairwise point distance from the data with those from the randomly generated samples
    - **Hopkins Statistic**: A sparse sampling test for spatial randomness

To be covered here

Testing Clustering Tendency: **A Spatial Histogram Approach**

- **Spatial Histogram Approach:** Contrast the *d*-dimensional histogram of the input dataset ***D*** with the histogram generated from random samples
  - Dataset D is clusterable if the distributions of two histograms are rather different
  - Method outline
    - Divide each dimension into equi-width bins, count how many points lie in each cells, and obtain the empirical joint probability mass function (EPMF)



    - Do the same for the randomly sampled data
    - Compute how much they differ using the *Kullback-Leibler* (*KL*) *divergence* value

Chapter 10. Cluster Analysis: Basic Concepts and Methods

- Cluster Analysis: An Introduction
- Partitioning Methods
- Hierarchical Methods
- Density- and Grid-Based Methods
- Evaluation of Clustering
- Summary

Summary

- Cluster Analysis: An Introduction
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Happy Holidays