

# **Part 9**

## **Elements of data clustering**

# Introduction

- Until now we have assumed that the training samples used to design a classifier were *labeled* by their category membership. **Procedures** that use **labeled samples** are said to be **supervised**.
- Now we shall investigate a number of *unsupervised* procedures, which use unlabeled samples.

Two terms are commonly used to indicate the topics we are going to deal with:

- ✓ Unsupervised learning
- ✓ Data clustering

# Introduction

There are at least five basic reasons for developing unsupervised procedures:

- 1) Collecting and labeling a large set of patterns can be surprisingly costly ( e.g., for speech recognition)
- 2) It might result more convenient to proceed in the reverse direction: using large amounts of unlabeled data to identify “clusters”, and only then use supervision to label the groupings found.
- 3) The characteristics of the patterns can change slowly with time. An unsupervised classifier can track these changes and then achieve improved performance.
- 4) We can find “significant” features that will then be useful for categorization.
- 5) We can gain useful insights into the structure of the data

# Basic concepts

- The goal of **unsupervised learning** (“clustering”) is basically to find groupings in the data (“clusters”) which actually reflect the ground truth and the “natural properties” of the domain the data comes from.
- It is straightforward to see that even if intuitive, the concept of cluster is hard to be defined rigorously (both in general and even in very specific cases)
- We can informally say that “samples belonging to the same cluster must present a degree of similarity higher than samples belonging to different clusters”
- Starting from a set of unlabeled samples, a “**hard clustering**” algorithm generates a partitioning  $D=(\mathbf{D}^1, \mathbf{D}^2, \dots, \mathbf{D}^c)$ , where:

$$D^j \subseteq D$$

$$D^i \cap D^j = \emptyset \quad i \neq j$$

$$\bigcup_{i=1}^c D^i = D$$

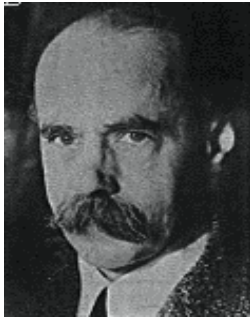
# Simple clustering examples



It is straightforward to see that even if intuitive, the concept of cluster is hard to be defined !!

# Basic ideas of grouping in humans: The Gestalt school

Wertheimer



Koehler



Koffka



## Gestalt properties

elements in a collection of elements  
can have properties that result from  
relationships

- Gestaltqualitat

A series of factors affect whether  
elements should be grouped  
together

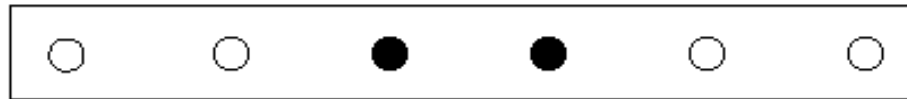
- Gestalt factors



Not grouped



Proximity



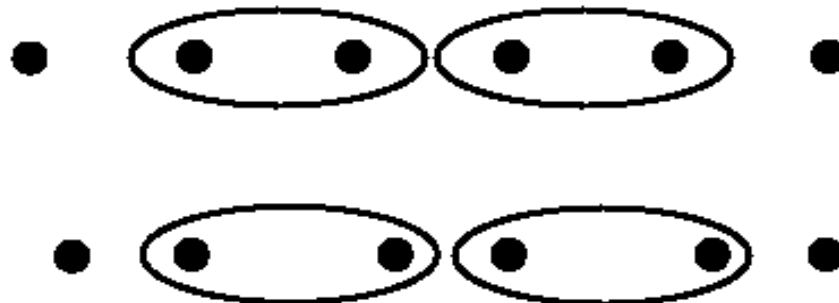
Similarity



Similarity



Common Fate



Common Region

# Clustering

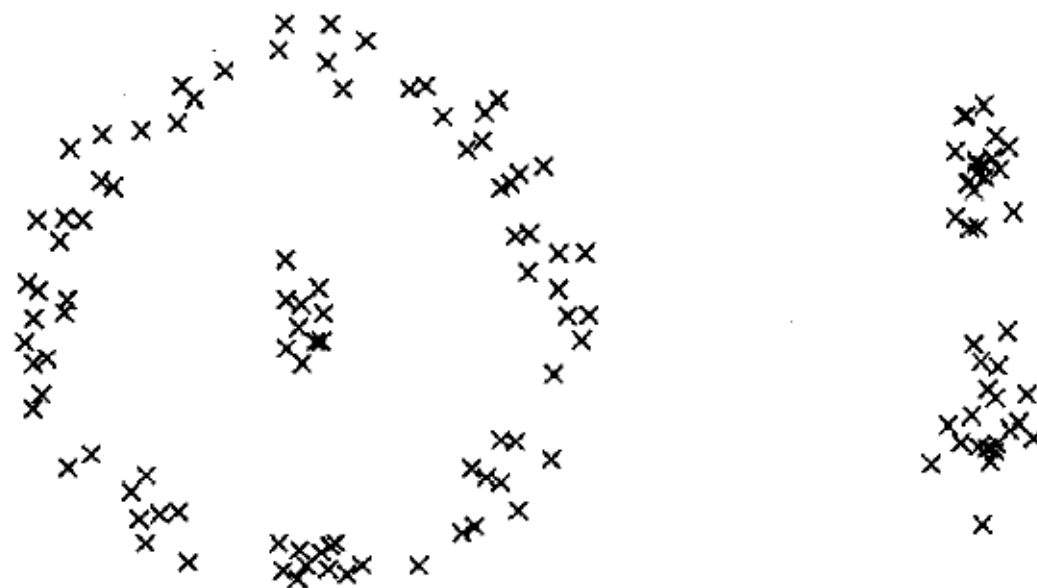
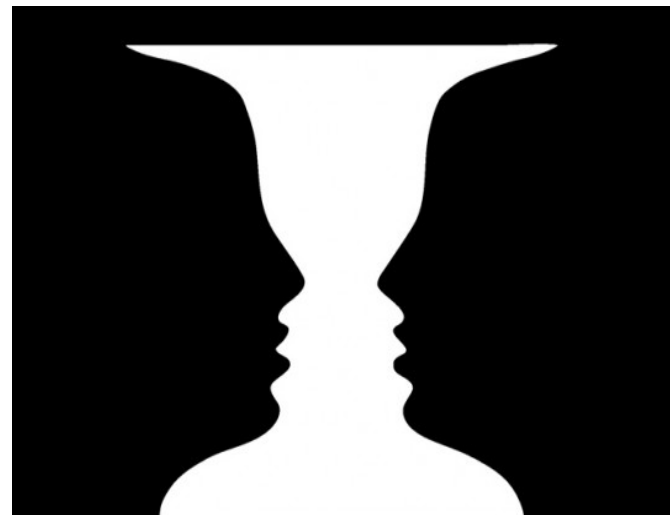
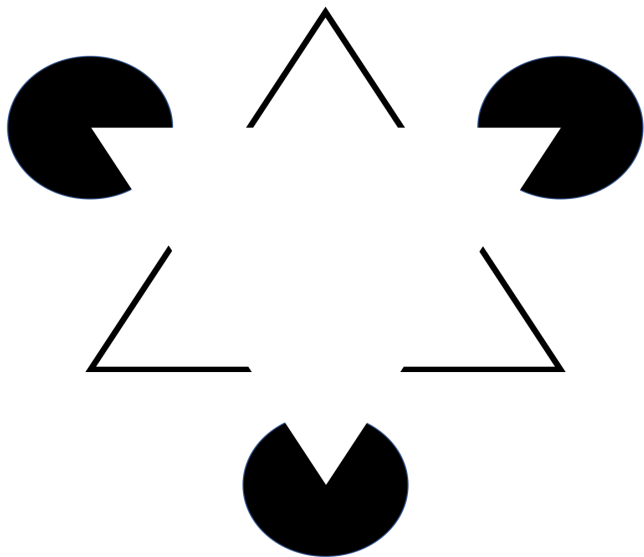


Figure 1: How many groups?

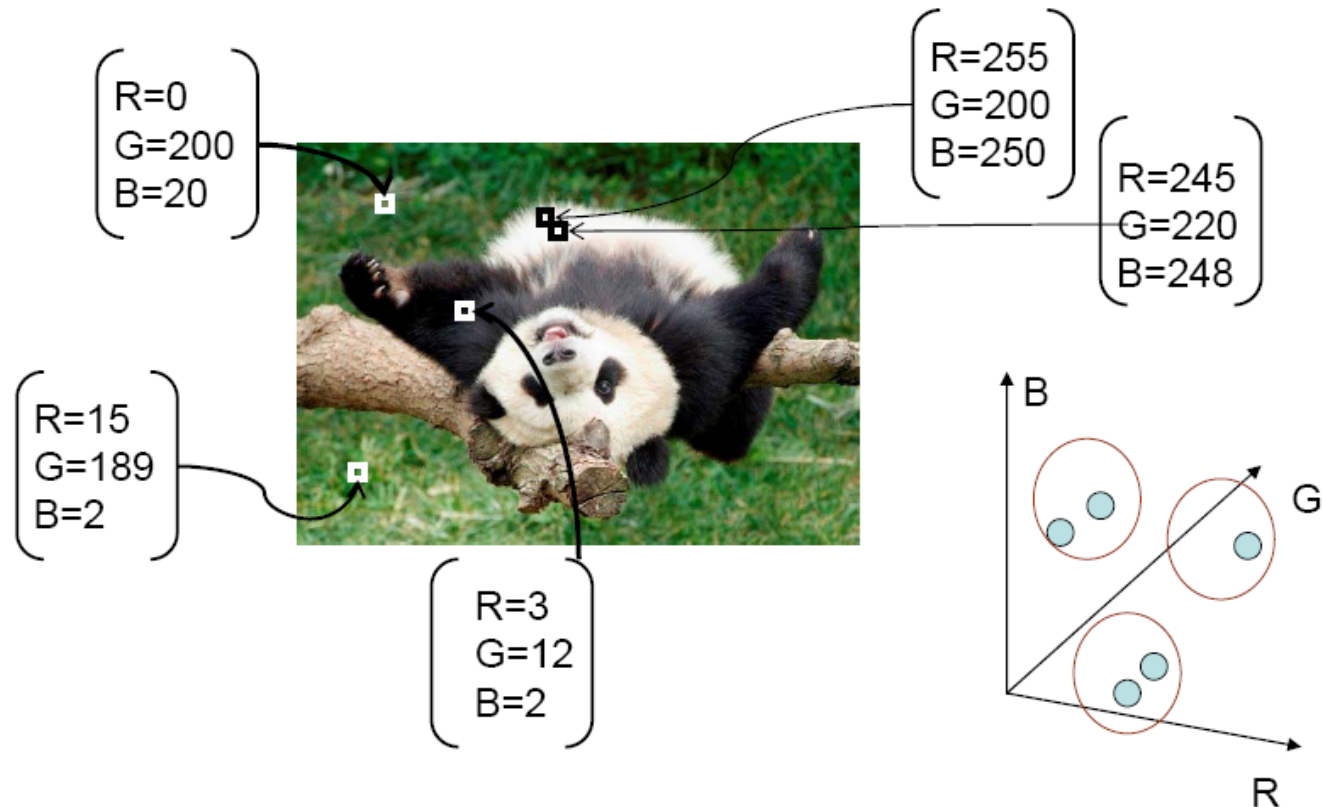


# Clustering, optical illusions, and cognitive biases



# Image Segmentation as clustering

- Cluster similar pixels (features) together



# Clustering algorithms: categorization

- Clustering algorithms can be grouped into two main categories:

- ✓ Hierarchical algorithms

- The “single linkage clustering” is a simple example

- ✓ Non-hierarchical algorithms

- The “k-means” algorithm is a simple example

# Single Linkage Clustering Algorithm

1. Set the final number of cluster  $c$  to be found and define a similarity measure  $S(a,b)$  among pairs of patterns.

Initialize the algorithm by assigning each pattern in  $\mathbf{D}$  to a different “cluster”

2. Identify the two most similar clusters (according to the  $S$  similarity measure) and merge them in the “same” cluster.

The **similarity** among two clusters  $A$  and  $B$  is measured as

$$\min_{a \in A, b \in B} S(a,b)$$

3. Repeat step 2 until the number of clusters obtained is equal to  $c$

# Similarity Measures

- The Minkowsky metric is a class of metrics in a  $d$ -dimensional space

$$d(\mathbf{x}, \mathbf{x}') = \left[ \sum_{k=1}^d (\mathbf{x}_k - \mathbf{x}'_k)^q \right]^{1/q}$$

- Particular cases:
  - $q=1$ : Manhattan metric
  - $q=2$ : Euclidean distance
- Another popular similarity measure is the Mahalanobis distance

$$d(\mathbf{x}, \mathbf{x}') = (\mathbf{x} - \mathbf{x}')^t \mathbf{\Sigma}^{-1} (\mathbf{x} - \mathbf{x}')$$

# Similarity Measures

- Similarity can be also evaluated by using *non-metric similarity functions*  $s(\mathbf{x}, \mathbf{x}')$ :
  - The value of  $s(\mathbf{x}, \mathbf{x}')$  is high when  $\mathbf{x}$  e  $\mathbf{x}'$  are to some extent similar
- **Example:** the normalized inner product can be used as a similarity measure if the angle between two vectors is a measure of their similarity

$$s(\mathbf{x}, \mathbf{x}') = \frac{\mathbf{x}^t \mathbf{x}'}{\|\mathbf{x}\| \|\mathbf{x}'\|}$$

# Similarity Measures

- Let us consider now “features” that can assume only binary values (0 – 1), and let us also assume that the pattern  $\mathbf{x}$  is provided with the  $i$ -th feature if  $x_i=1$ . Under these assumptions

$$s(\mathbf{x}, \mathbf{x}') = \frac{\mathbf{x}^t \mathbf{x}'}{\|\mathbf{x}\| \|\mathbf{x}'\|}$$

provides a measure of how many features are in common among  $\mathbf{x}$  and  $\mathbf{x}'$

- $(\mathbf{x}^t \mathbf{x}')$  is the number of features provided for both  $\mathbf{x}$  and  $\mathbf{x}'$  and

$$\|\mathbf{x}\| \|\mathbf{x}'\| = \left( \mathbf{x}^t \mathbf{x} \mathbf{x}'^t \mathbf{x}' \right)^{1/2}$$

is the geometric mean among the  $\mathbf{x}$  and the  $\mathbf{x}'$  features

# Similarity Measures

- Simple modifications:

$$s(\mathbf{x}, \mathbf{x}') = \frac{\mathbf{x}^t \mathbf{x}'}{d}$$

is the fraction of shared attributes

$$s(\mathbf{x}, \mathbf{x}') = \frac{\mathbf{x}^t \mathbf{x}'}{\mathbf{x}^t \mathbf{x} + \mathbf{x}'^t \mathbf{x}' - \mathbf{x}^t \mathbf{x}'} \quad (\text{Tanimoto distance})$$

which is the ratio among the number of attributes in common among  $\mathbf{x}$  *and*  $\mathbf{x}'$  and the number of attributes of  $\mathbf{x}$  *or*  $\mathbf{x}'$ .



# Similarity measures of data clusters

$$d_{\min}(D_i, D_j) = \min_{\substack{x \in D_i \\ x' \in D_j}} \|x - x'\|$$

$$d_{\max}(D_i, D_j) = \max_{\substack{x \in D_i \\ x' \in D_j}} \|x - x'\|$$

$$d_{\text{avg}}(D_i, D_j) = \frac{1}{n_i n_j} \sum_{x \in D_i} \sum_{x' \in D_j} \|x - x'\|$$

$$d_{\text{mean}}(D_i, D_j) = \|m_i - m_j\|$$

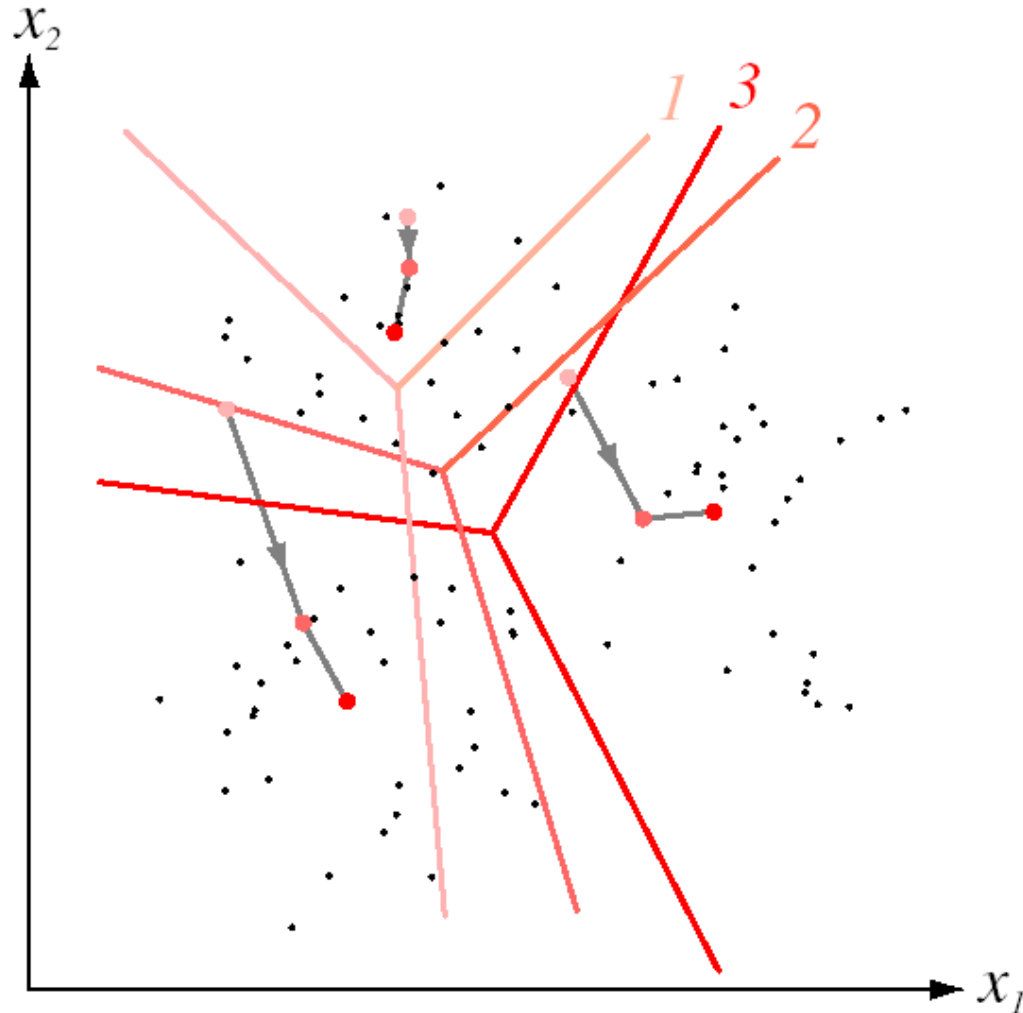
# “k-means” (or c-means) algorithm

1. Set the number  $c$  of clusters to be found and a similarity measure  $S(a,b)$  among pairs of “patterns”.

Initialize the algorithm by defining  $c$  cluster centres ( $c$  points from  $\mathbf{D}$  can be randomly selected as centres)

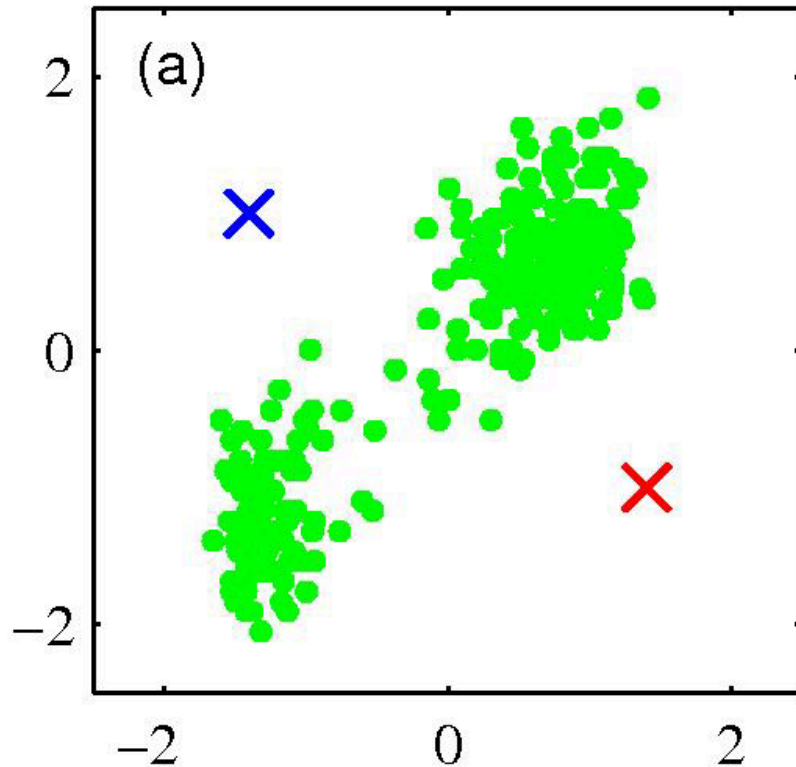
2. Assign each point in  $\mathbf{D}$  to one of the  $c$  clusters according to the similarity measure
3. Recompute cluster centres
4. Repeat steps 2 and 3 until cluster centres do not change anymore

# Example: “k-means clustering”



Trajectories of the means of the c-means clustering procedure applied to two-dimensional data. In this case convergence is obtained in three iterations

# K-means clustering: Example

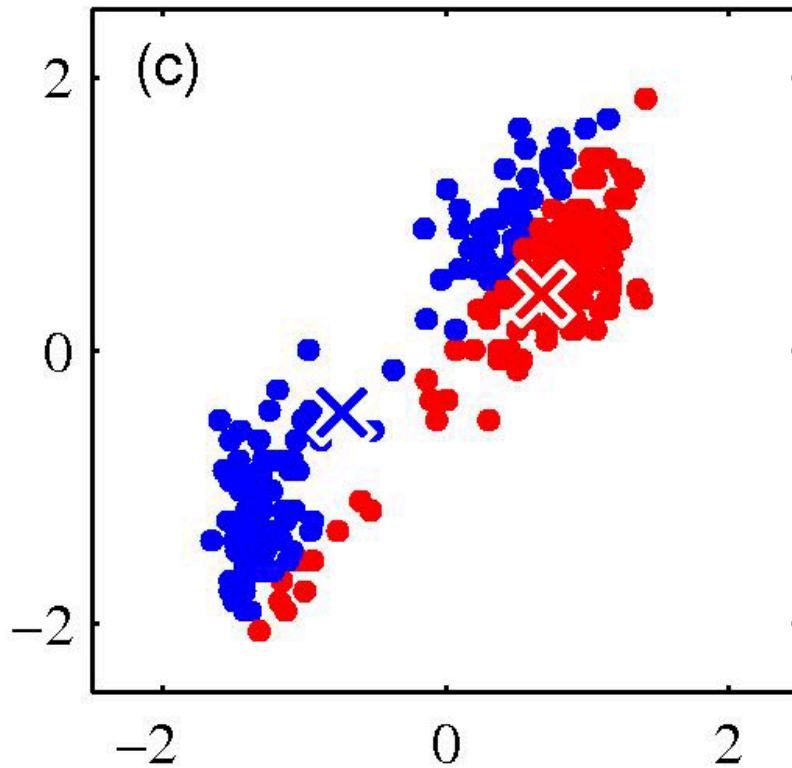


## Initialization:

Pick  $K$  random points as cluster centers

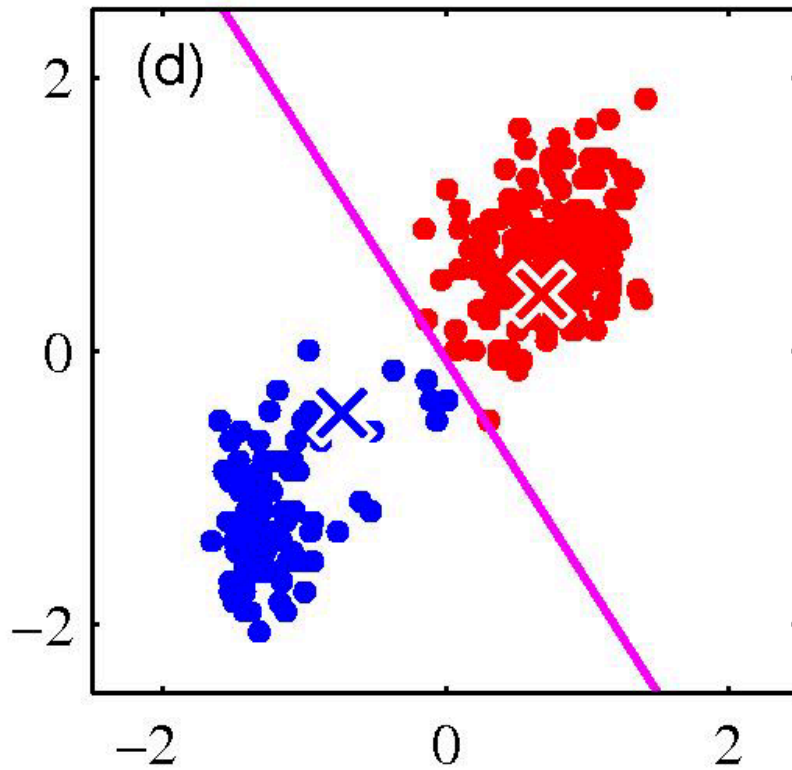
Shown here for  $K=2$

# K-means clustering: Example



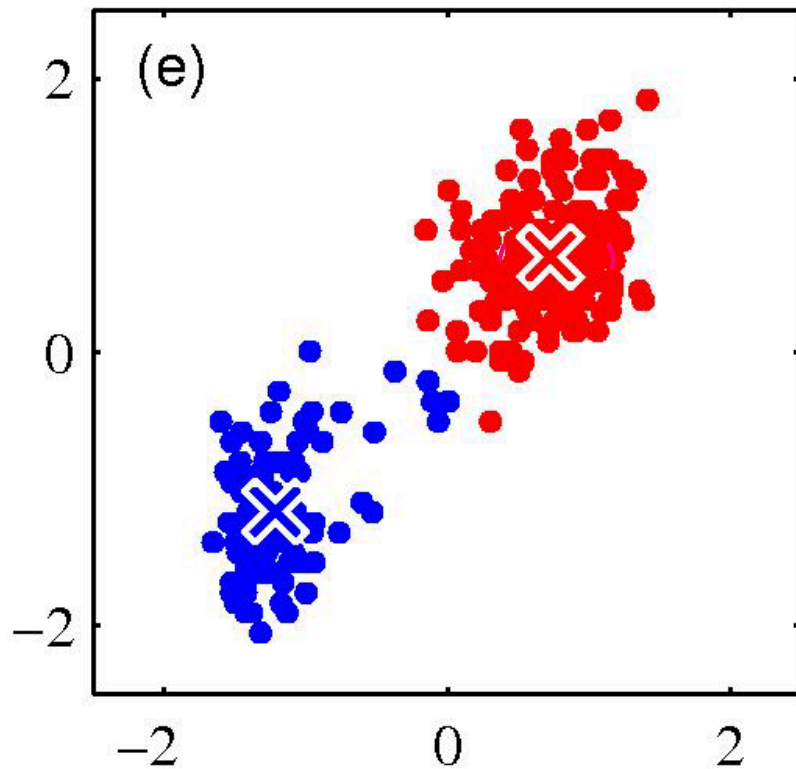
**Iterative Step 2:**  
Change the cluster center to  
the average of the assigned  
points

# K-means clustering: Example



Repeat until convergence

# K-means clustering: Example



Final output

Image



Clusters on intensity



Clusters on color



K-means clustering using intensity alone and color alone



# Properties of K-means

Guaranteed to converge in a finite number of steps.

Minimizes an objective function (compactness of clusters):

$$\sum_{i \in \text{clusters}} \left\{ \sum_{j \in \text{elements of } i\text{'th cluster}} \|x_j - \mu_i\|^2 \right\}$$

where  $\mu_i$  is the center of cluster  $i$ .

Running time per iteration:

Assign data points to closest cluster center:  $O(Kn)$  time

Change the cluster center to the average of its points:  $O(n)$  time

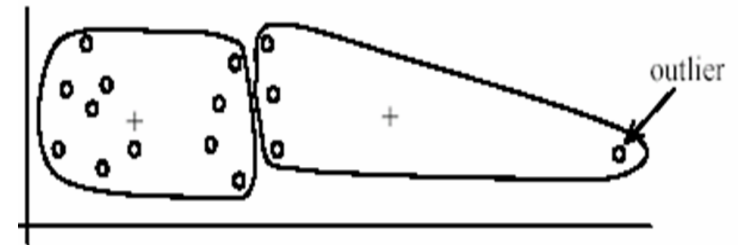
# Properties of K-means

## Pros

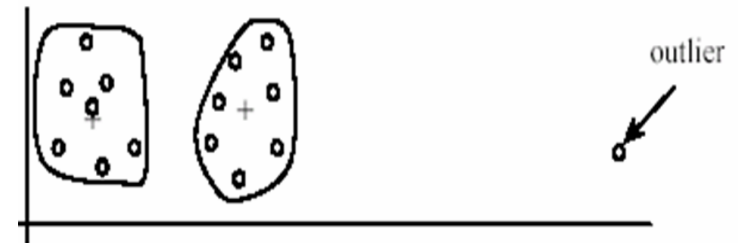
- Very simple method
- Efficient

## Cons

- Converges to a *local* minimum of the error function
- Need to pick K
- Sensitive to initialization
- Sensitive to outliers
- Only finds “spherical” clusters



(A): Undesirable clusters



(B): Ideal clusters

# Key issues with clustering

- Several issues arise that are related with clustering and that are not addressed by this course. Nevertheless, we mention them for the sake of completeness.
- ✓ The clusters found do actually reflect existing groupings in the problem domain (*natural clusters*) or have just been “forced” by the clustering algorithm?
- ✓ How many clusters should we search for?
- ✓ How can cluster validity be measured?
- ✓ How can a good similarity measure be defined ?

# Cluster validation functions: an example

- Let us define  $n_i$  as the number of samples in “cluster”  $D_i$ , and  $m_i$  the mean of the samples within  $D_i$ .

$$\mathbf{m}_i = \frac{1}{n_i} \sum_{\mathbf{x} \in D_i} \mathbf{x}$$

- We can also define the sum-of-squared-errors as:

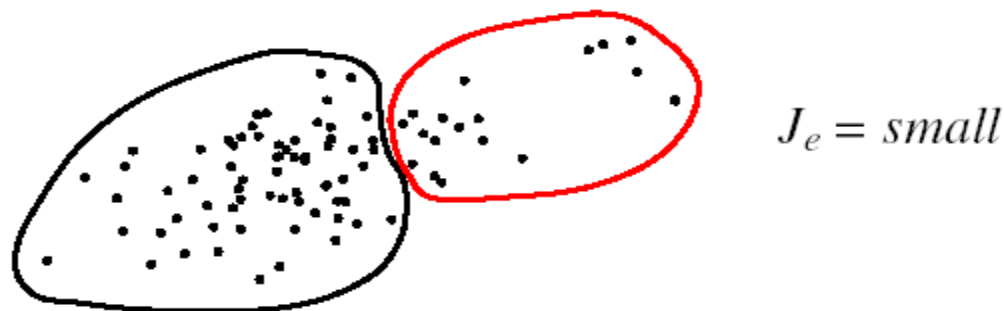
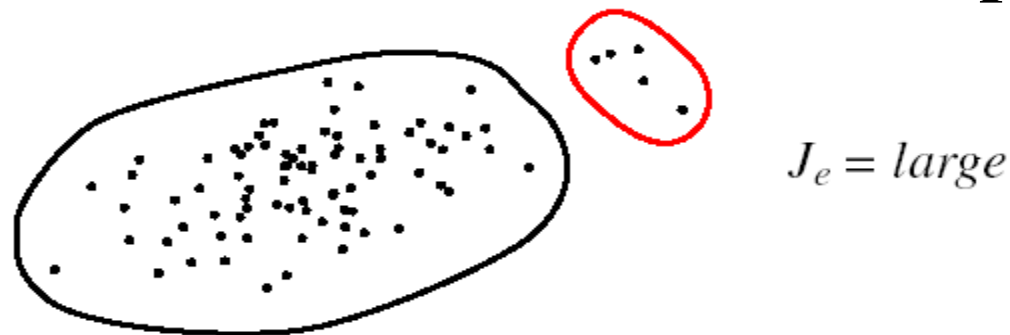
$$J_e = \sum_{i=1}^c \sum_{\mathbf{x} \in D_i} \|\mathbf{x} - \mathbf{m}_i\|^2 = \sum_{i=1}^c J_i; \quad J_i = \sum_{\mathbf{x} \in D_i} \|\mathbf{x} - \mathbf{m}_i\|^2$$

- For each “cluster”  $D_i$   $\mathbf{m}_i$  represents patterns  $D_i$  in the sense that it minimizes the sum-of-squared-errors  $(\mathbf{x} - \mathbf{m}_i)^2$ .
- $J_e$  is an intuitive and straightforward way to evaluate clustering validity.

# Cluster validation functions: an example

- The value of  $J_e$  depends on both the number of clusters and how patterns are spread around clusters.
  - The *optimal clustering* is the one which minimizes  $J_e$ .
  - “Clusters” obtained according to this criterion are called minimum variance clusters
- Unfortunately, not always  $J_e$  is a good cluster validity measure.
- It works well only if:
  - Clusters are both compact and well separated from each other
  - Clusters have almost the same size (in terms of number of patterns included)

# Cluster validation functions: an example



- When two natural groupings are strongly different in terms of number of samples a clustering algorithm based on minimizing  $J_e$  can achieve misleading results.
- In the example here, the value of  $J_e$  is higher for the clustering above (which is the correct one) than for the clustering below.

# Cluster validation: other functions

- Many other functions do exist that can be used to evaluate clustering quality
- Most of them privilege clustering algorithms that do produce “*compact and well separated*” clusters.
- The concept of “compact and well separated” cluster can be measured concretely by using the “within-cluster scatter matrix”  $S_W$  and the “between-cluster scatter matrix”  $S_B$

$$S_W = \sum_{i=1}^c S_i \quad S_i = \sum_{\mathbf{x} \in D_i} (\mathbf{x} - \mathbf{m}_i)(\mathbf{x} - \mathbf{m}_i)^t$$

$$S_B = \sum_{i=1}^c n_i (\mathbf{m}_i - \mathbf{m})(\mathbf{m}_i - \mathbf{m})^t$$

# Fuzzy $k$ -means clustering

- For every iteration of the classical  $k$ -means procedure, each data point is assumed to be in exactly one cluster. We can relax this condition and assume that each sample has some degree of “membership” to a cluster.
- This degree of membership is basically equivalent to

$$P(\omega_i | \mathbf{x}_k, \boldsymbol{\theta})$$

- More formally, the fuzzy  $k$ -means clustering seeks a minimum of a heuristic global cost function

$$J_{fuz} = \sum_{i=1}^c \sum_{j=1}^n \left( \left[ P(\omega_i | \mathbf{x}_j, \boldsymbol{\theta}) \right]^b \left\| \mathbf{x}_j - \boldsymbol{\mu}_i \right\|^2 \right)$$



# Fuzzy $k$ -means clustering

- If the parameter  $b$  is set to 0, we return to the sum-of-squared-errors criterion
- For  $b > 1$ , the criterion allows each pattern to belong to multiple clusters.
- At the solution (i.e., the minimum of  $J_{fuz}$ ) we have:

$$\frac{\partial J_{fuz}}{\partial \mu_i} = 0; \quad \frac{\partial J_{fuz}}{\partial P(\omega_i)} = 0$$

- It can be shown that the solution that meets the above two constraints leads to the following solutions (see next slide):

# Fuzzy $k$ -means clustering

$$g) \quad \mu_i = \frac{\sum_{j=1}^n [\hat{P}(\omega_i | \mathbf{x}_j)]^b \mathbf{x}_j}{\sum_{j=1}^n [\hat{P}(\omega_i | \mathbf{x}_j)]^b}$$

$$h) \quad \hat{P}(\omega_i | \mathbf{x}_j) = \frac{(1/d_{ij})^{1/(b-1)}}{\sum_{r=1}^c (1/d_{rj})^{1/(b-1)}} \text{ and } d_{ij} = \|\mathbf{x}_j - \mu_j\|^2$$

In general, the  $J_{\text{fuz}}$  criterion is minimized when the cluster centers  $\mu_j$  are near to those points that have high estimated probability of being in cluster  $j$ .

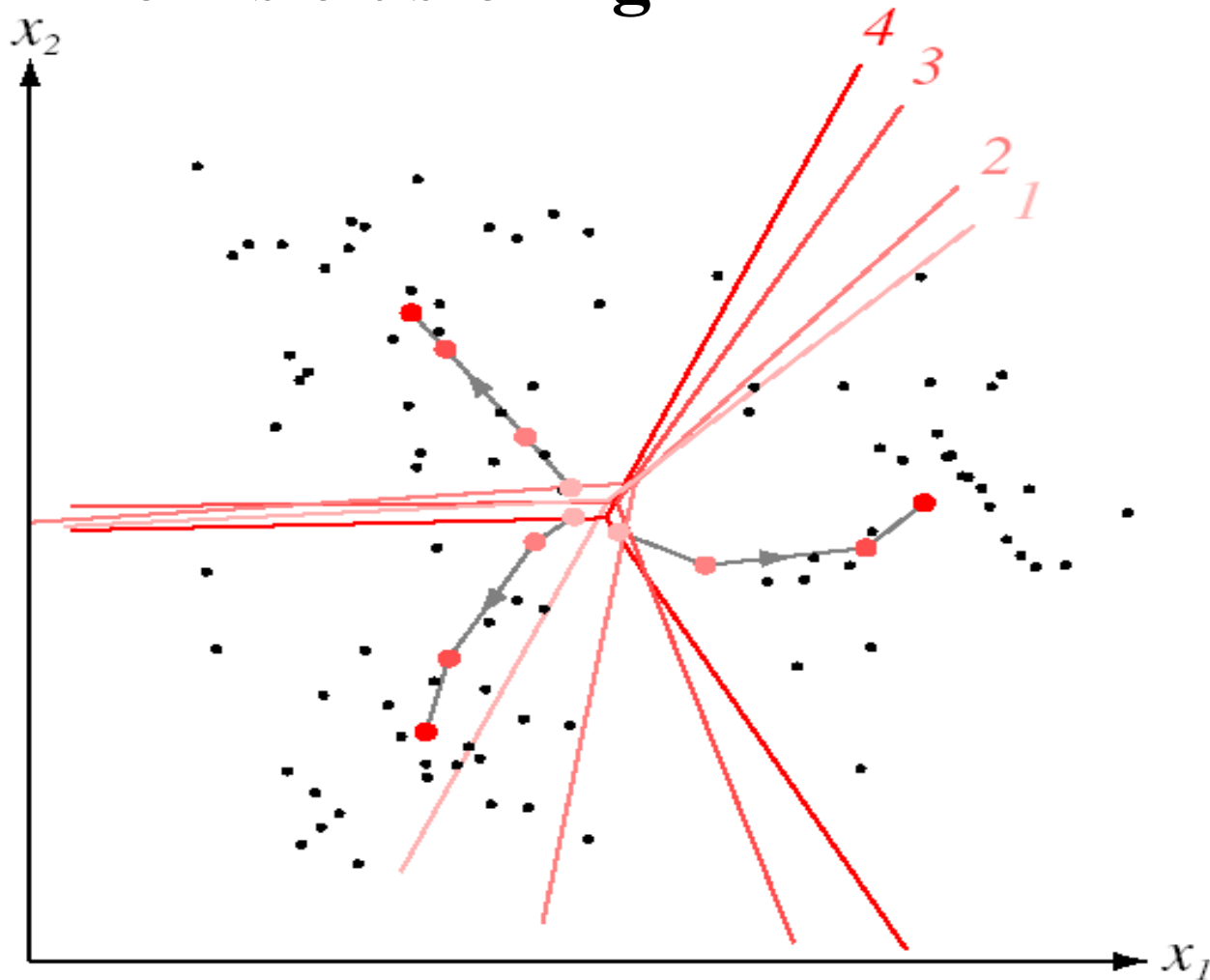
Because equations g) and h) rarely have analytic solutions, the cluster means and point probabilities are once again estimated iteratively.

# Fuzzy $k$ -means clustering

## Fuzzy $k$ -Means Clustering Algorithm

```
begin initialize  $n, c, b, \mu_1, \dots, \mu_c, P(\omega_i | \mathbf{x}_j), i = 1 \dots c, j = 1 \dots n$   
    normalize  $P(\omega_i | \mathbf{x}_j)$   
    do recompute  $\mu_i$  by equation  $g$ )  
        recompute  $P(\omega_i | \mathbf{x}_j)$  by equation  $h$ )  
    until small change in  $\mu_i$  e  $P(\omega_i | \mathbf{x}_j)$   
return  $\mu_1, \dots, \mu_c$ 
```

# Fuzzy $k$ -means clustering



At each iteration the probability of category memberships for each point are adjusted. After four iterations, the algorithm has converged to the red cluster centers and associated Voronoi tessellation.

# Fuzzy *k*-means clustering

- The incorporation of probabilities (as graded memberships) sometimes improves the convergence of the fuzzy *k*-means over its classical counterpart.
- One drawback of the method is that according to the normalization

$$\sum_{i=1}^c \hat{P}(\omega_i \mid \mathbf{x}_j) = 1; \quad j = 1, \dots, n$$

The probability of membership of a point  $\mathbf{x}_j$  in a cluster  $i$  depends implicitly on the guessed number of clusters. A wrong estimate in this sense will probably affect the validity of the resulting clustering.

# “Clustering” with iterative optimization

- Let us consider now the use of iterative improvement to minimize the sum-of-squared-error  $J_e$  written as:

$$J_e = \sum_{i=1}^c J_i$$

where the error for each cluster is defined as

$$J_i = \sum_{\mathbf{x} \in D_i} \|\mathbf{x} - \mathbf{m}_i\|^2$$

and the mean for each cluster is defined us

$$\mathbf{m}_i = \frac{1}{n_i} \sum_{\mathbf{x} \in D_i} \mathbf{x}$$

# Iterative optimization

- If the pattern  $\mathbf{x}'$  assigned to cluster  $D_i$  is moved to  $D_j$ ,  $\mathbf{m}_j$  and  $J_j$  change consequently:

$$\mathbf{m}_j^* = \mathbf{m}_j + \frac{\mathbf{x}' - \mathbf{m}_j}{n_j + 1}$$

$$\begin{aligned} J_j^* &= \sum_{\mathbf{x} \in D_j} \left\| \mathbf{x} - \mathbf{m}_j^* \right\|^2 + \left\| \mathbf{x}' - \mathbf{m}_j^* \right\|^2 = \\ &= \sum_{\mathbf{x} \in D_j} \left( \left\| \mathbf{x} - \mathbf{m}_j - \frac{\mathbf{x}' - \mathbf{m}_j}{n_j + 1} \right\|^2 \right) + \left\| \frac{n_j}{n_j + 1} (\mathbf{x}' - \mathbf{m}_j) \right\|^2 = \\ &= J_j + \frac{n_j}{n_j + 1} \left\| \mathbf{x}' - \mathbf{m}_j \right\|^2 \end{aligned}$$

# Iterative optimization

- Obviously, also values related to cluster  $D_i$  do change. Under the hypothesis ( $n_i > 1$ ) they become:

$$\mathbf{m}_i^* = \mathbf{m}_i + \frac{\mathbf{x}' - \mathbf{m}_i}{n_i - 1}$$

$$J_i^* = J_i - \frac{n_i}{n_i - 1} \|\mathbf{x}' - \mathbf{m}_i\|^2$$

- The transfer of  $\mathbf{x}'$  from  $D_i$  to  $D_j$  is advantageous if the decrease in  $J_i$  is greater than the increase in  $J_j$ , so that the value of  $J_e$  decreases.



# Iterative optimization

- We observe a decrease in  $J_e$  when

$$\frac{n_i}{n_i - 1} \|\mathbf{x}' - \mathbf{m}_i\|^2 > \frac{n_j}{n_j + 1} \|\mathbf{x}' - \mathbf{m}_j\|^2$$

which typically happens whenever  $\mathbf{x}'$  is closer to  $\mathbf{m}_j$  than  $\mathbf{m}_i$ .

- If this reassignment is profitable, the greatest decrease in  $J_e$  is obtained by selecting the cluster for which

$$n_j \frac{\|\mathbf{x}' - \mathbf{m}_j\|^2}{n_j + 1}$$

is minimum.

# Iterative optimization

- Previous considerations lead to the following clustering procedure:

## Basic Iterative Minimum - Square - Error Clustering

```
1 begin initialize  $n, c, \mathbf{m}_1, \dots, \mathbf{m}_c$ 
2   do randomly select a pattern  $\mathbf{x}'$ 
3      $i \leftarrow \arg \min_{i'} \|\mathbf{m}_{i'} - \mathbf{x}'\|$  ( classify  $\mathbf{x}'$  )
4     if  $n_i \neq 1$  then compute
5       
$$\rho_j = \begin{cases} \frac{n_j}{n_j + 1} \|\mathbf{x}' - \mathbf{m}_j\|^2 & \text{if } j \neq i \\ \frac{n_j}{n_j - 1} \|\mathbf{x}' - \mathbf{m}_i\|^2 & \text{if } j = i \end{cases}$$

6     if  $\rho_k \leq \rho_j \ \forall j$  then transfer  $\mathbf{x}'$  in  $D_k$ 
7       recompute  $J_e, \mathbf{m}_i, \mathbf{m}_k$ 
8   until no change in  $J_e$   $n$  attempts
9 end
```

# Iterative optimization

- The iterative optimization algorithm is quite similar to the *k-means* algorithm
  - With *k-means*, means are re-computed once all the patterns have been re-classified.
  - With iterative optimization, means are re-computed every time a single pattern is re-classified.
- The final result is affected:
  - By the presence of local minima
  - By the order according to which patterns are selected

# References

➤ Sections 10.1, 10.4, 10.6, 10.7, 10.8, 10.10, Pattern Classification, R. O. Duda, P. E. Hart, and D. G. Stork, John Wiley & Sons, 2000