Multivariate functional data clustering using unsupervised binary trees

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Functional Data Analysis

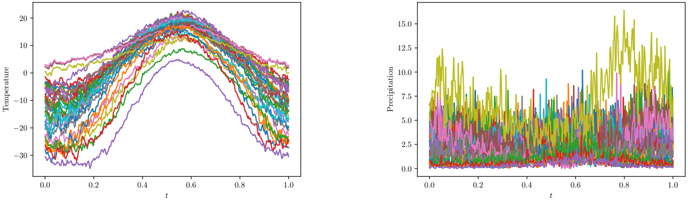

Figure 1: Canadian weather dataset (Ramsay and Silverman, 2005)

Examples

- Spectroscopy;
- Sounds recognition;
- Electroencephalography comparison;
- Various sensors.

Model

- Let
$$\mathcal{T} := [0,1] \quad \text{and} \quad \mathcal{H} := L^2(\mathcal{T}) \times \cdots \times L^2(\mathcal{T}).$$
- We are interested by independent realizations of the P-dimensional stochastic process
$$X = \left\{ (X^{(1)}(t_1), \dots, X^{(P)}(t_P)) : t_1, \dots, t_P \in \mathcal{T} \right\}$$
taking values in $\mathcal{H}$.
- Note $\langle\langle \cdot, \cdot \rangle\rangle$ the inner product in $\mathcal{H}$.

- We aim to develop a clustering procedure to find some meaningfull partition of realizations of the process X.

A mixture model for curves

- Let K be a positive integer, and let Z be a discrete random variable taking values in $\{1, \ldots, K\}$ such that

$$\mathbb{P}(Z = k) = p_k \quad \text{with} \quad p_k > 0 \quad \text{and} \quad \sum_{k=1}^{K} p_k = 1.$$

- We consider that the stochastic process X admits the following decomposition:

$$X(\mathrm{t}) = \sum_{k=1}^{K} \mu_k(\mathrm{t}) 1_{\{Z=k\}} + \sum_{j \geq 1} \xi_j \phi_j(\mathrm{t}), \quad \mathrm{t} \in \mathcal{T},$$

where

  - $\mu_1, \ldots, \mu_K \in \mathcal{H}$ are the mean curves per cluster.
  - $\{\phi_j\}_{j \geq 1}$ in an orthonormal basis of $\mathcal{H}$.
  - For each $1 \leq k \leq K, \xi_j | Z = k \sim \mathcal{N}(0, \sigma_{kj}^2)$, for all $j \geq 1$.

Lemma

Assume X admits the previous decomposition. Let $\{\psi_j\}_{j\geq 1}$ be another orthonormal basis in $\mathcal{H}$ and consider

$$c_j = \langle\!\langle X - \mu, \psi_j \rangle\!\rangle, \quad j \geq 1 \quad \text{where} \quad \mu(\cdot) = \sum_{k=1}^{K} p_k \mu_k(\cdot).$$

Then,

$$c_j | Z = k \sim \mathcal{N}(m_{kj}, \tau_{kj}^2),$$

where

$$m_{kj} = \langle\!\langle \mu_k - \mu, \psi_j \rangle\!\rangle \quad \text{and} \quad \tau_{kj}^2 = \sum_{l\geq 1} \langle\!\langle \phi_l, \psi_j \rangle\!\rangle^2 \sigma_{kl}^2.$$

- In general, the clusters will be preserved after expressing the realizations of the process into an orthonormal basis.

The data

- Let $X_n, n \in \{1, \dots, N\}$ be independent trajectories of X.
- In practice, such trajectories cannot be observed at any t.
- Moreover, only noisy data are available:
  - the observed values on the trajectory $X_n(\cdot)$ are contaminated with additive errors.
- For any $1 \leq n \leq N$, $1 \leq p \leq P$, we observe $M_n^{(p)} \geq 2$ random pairs $(T_{n,m}^{(p)}, Y_{n,m}^{(p)})$ which are defined as:

$$Y_{n,m}^{(p)} = X_n^{(p)}(T_{n,m}^{(p)}) + \epsilon_{n,m}^{(p)}, \quad m = 1, \dots, M_n^{(p)}$$

  where
  - $\left(T_{n,1}^{(p)}, \dots, T_{n,M_n}^{(p)}\right)$ are i.i.d. random sampling points in $\mathcal{T}$;
  - $\epsilon_{n,m}^{(p)}$ are i.i.d. random errors.

Example of such data

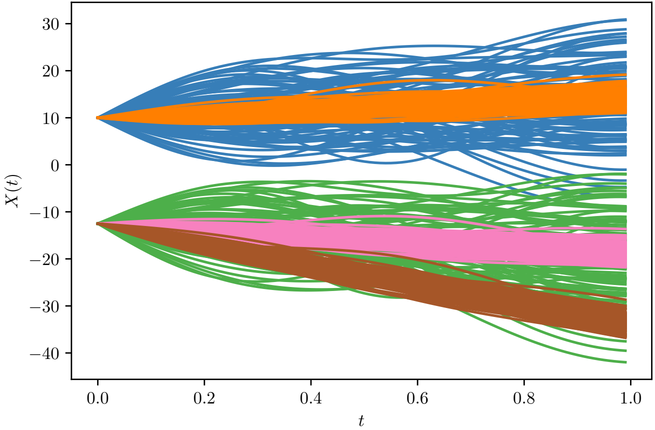

Figure 2: Example of data.

fCUBT

- Let $\mathcal{S} = \{X_1, \dots, X_N\}$ be a sample of realizations of the process X.
- We consider the problem of learning a meaningfull partition $\mathcal{U}$ of $\mathcal{S}$.
- For that, the idea is to build a full binary tree using a topdown procedure by recursive splitting.
- The procedure is based on Fraiman et al. (2010), adapted to functional data.
- The splitting criterion is similar to the one from Pelleg and Moore (2000).

How to split a node?

Given a training sample $\mathcal{S}$ of realizations of X.

1. Perform a MFPCA with $\mathtt{n_{comp}}$ components and get the associated eigenvalues and eigenfunctions Φ.
2. Build the matrix C of the projection of the element of $\mathcal{S}$ onto the elements Φ.
3. For each $k = 1, \ldots, K_{max}$, fit a k-components GMM using an EM algorithm on the columns of C. The models are denoted by $\{\mathcal{M}_1, \ldots, \mathcal{M}_{K_{max}}\}$.
4. Estimate the number of mixture components $\widehat{K}$ as

$$\widehat{K} = \arg \max_{k=1,\ldots,K_{max}} \mathrm{BIC}(\mathcal{M}_k).$$

5. If $\widehat{K} > 1$, we split the node in two using the model $\mathcal{M}_2$.

- The construction of a branch of the tree is stopped if one of the following criterion is true:
  - The estimation of K is equal to 1.
  - There are less than `minsize` elements in the node.
- Three hyperparameters have to be set by the user:
  - $\mathtt{n}_{\mathtt{comp}}$ – The number of components to keep for the MFPCA.
  - K_{max} – The maximum number of components to consider for the mixture model.
  - `minsize` – The minimal number of elements in a node to be considered to be split.

Example of a tree

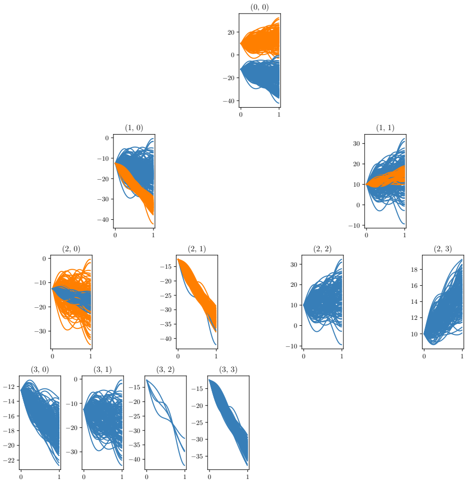

Figure 3: Example of a grown tree.

How to join nodes?

Given a set of terminal nodes V from the construction of the tree.

1. Build the graph $\mathcal{G} = (V, E)$ such that

$$E = \{(A, B) | A, B \in V, A \neq B \text{ and } \widehat{K}_{A \cup B} = 1\}.$$

2. Associate to each element of E the value of the BIC that corresponds to $\widehat{K}_{A \cup B}$.
3. Remove the edge with the maximum BIC value and replace the associated vertices by their union.
4. Continue the procedure by applying **1.** with

$$V = \{V \setminus \{A, B\}\} \cup \{A \cup B\}$$

until E is empty or V is reduced to a unique element.

Results on simulation

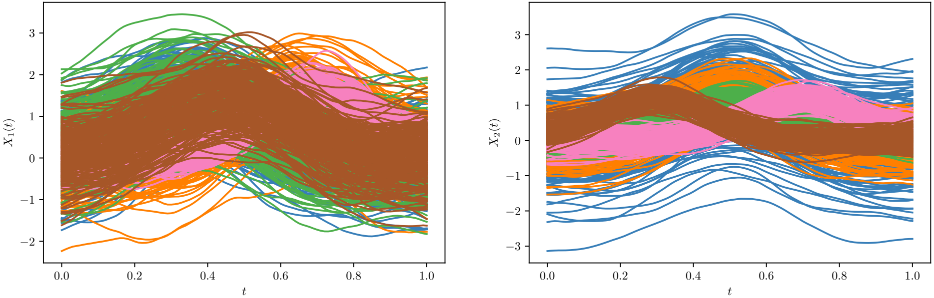

Figure 4: Simulated data for Scenario 3.

Results on simulation

Method	1	2	3	4	5	6	7+
fCUBT	-	-	-	-	0.664	0.238	0.098
Growing	-	-	-	-	0.604	0.182	0.214
FPCA+GMM	-	-	-	-	0.414	0.396	0.19
FunHDDC	0.508	0.492	-	-	-	-	-
Funclust	-	0.066	0.182	0.192	0.200	0.196	0.164
k-means-d_1	-	-	-	-	0.034	0.144	0.822
k-means-d_2	-	0.004	0.01	0.094	0.874	0.010	0.008

Table 1: Number of clusters

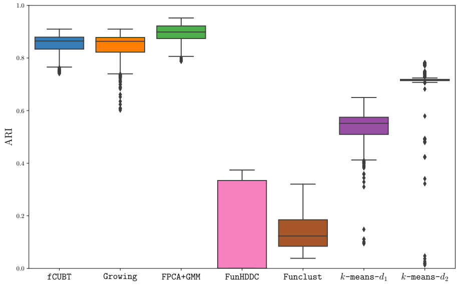

Figure 5: Rand Index

Example of Canadian weather dataset

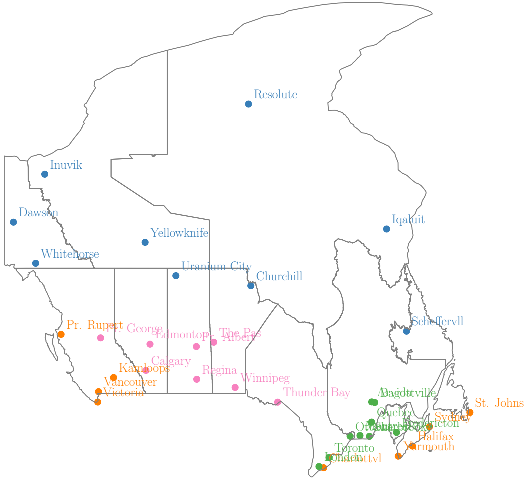

Figure 6: Clustering results using `fCUBT`

Takeaway ideas

- Model-based clustering of functional data:
  - multivariate functional data in both input and output dimension;
  - noisy data;
  - random discrete measurement points;
  - unknown number of groups.
- Prediction for new observation is easy.
- A preprint of the paper is available at

  `https://arxiv.com/abs/2012.05973`

- An implementation of the `fCUBT` procedure is available at

  `https://github.com/StevenGolovkine/FDApy`

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Pelleg, D. and Moore, A. (2000). X-means: Extending K-means with Efficient Estimation of the Number of Clusters. In *In Proceedings of the 17th International Conf. on Machine Learning*, pages 727–734. Morgan Kaufmann.

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