Caliński-Harabasz pseudo F-Statistic

(for metric data only)

$$Gl(u) = \frac{\operatorname{trace}(\mathbf{B})/(u-1)}{\operatorname{trace}(\mathbf{W})/(n-u)},$$

where: \mathbf{B} – between-group dispersion matrix,

W – within-group dispersion matrix,

u – number of clusters (u = 2, ..., n-1),

n – number of objects.

The value of u, which maximizes Gl(u), is regarded as specifying the number of clusters.

References

Caliński, R.B., Harabasz, J. (1974), A dendrite method for cluster analysis, "Communications in Statistics", vol. 3, 1-27.

Everitt, B.S., Landau, E., Leese, M. (2001), Cluster analysis, Arnold, London, p. 103.

Gatnar, E., Walesiak, M. (Eds.) (2004), Metody statystycznej analizy wielowymiarowej w badaniach marketingowych [Multivariate statistical analysis methods in marketing research], Wydawnictwo AE, Wroclaw, p. 338.

Gordon, A.D. (1999), Classification, Chapman & Hall/CRC, London, p. 62.

Milligan, G.W., Cooper, M.C. (1985), An examination of procedures of determining the number of cluster in a data set, "Psychometrika", vol. 50, no. 2, pp. 159-179.