

Machine Learning

Clustering

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A Model for Clustering

Let's formulate the clustering problem more formally:

- **Input:** set of elements \mathcal{X} and *distance* function $d : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}_+$, that is a function that
 - is symmetric: $d(\mathbf{x}, \mathbf{x}') = d(\mathbf{x}', \mathbf{x})$ for all $\mathbf{x}, \mathbf{x}' \in \mathcal{X}$
 - $d(\mathbf{x}, \mathbf{x}) = 0$ for all $\mathbf{x} \in \mathcal{X}$
 - d satisfies the triangle inequality: $d(\mathbf{x}, \mathbf{x}') \leq d(\mathbf{x}, \mathbf{z}) + d(\mathbf{z}, \mathbf{x}')$
- **Output:** a partition of \mathcal{X} into *clusters*, that is $C = (C_1, C_2, \dots, C_k)$ with
 - $\cup_{i=1}^k C_i = \mathcal{X}$
 - for all $i \neq j$: $C_i \cap C_j = \emptyset$
- **Notes:**
 - sometimes the input also includes the number k of clusters to produce in output
 - sometimes, the output is a **dendrogram** (from Greek *dendron* = tree, *gramma* = drawing), a tree diagram showing the arrangement of the clusters

A Model for Clustering (continue)

Sometimes instead of a distance function we have a similarity function $s : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}_+$, that is a function that:

- is symmetric: $s(\mathbf{x}, \mathbf{x}') = s(\mathbf{x}', \mathbf{x})$ for all $\mathbf{x}, \mathbf{x}' \in \mathcal{X}$
- $s(\mathbf{x}, \mathbf{x}) = 1$ for all $\mathbf{x} \in \mathcal{X}$

Choice of distances/similarity:

- depends on the type of data
- different distances may be used for the same dataset
 \Rightarrow choice of distances may have an impact on the results

Classes of Algorithms for Clustering

- ① Cost minimization algorithms
- ② Linkage-based algorithms

Cost Minimization Clustering

Common approach in clustering:

- define a cost function over possible partitions of the objects
- find the partition (=clustering) of minimal cost

Assumptions:

- data points $\mathbf{x} \in \mathcal{X}$ come from a larger space \mathcal{X}' , that is $\mathcal{X} \subseteq \mathcal{X}'$
- distance function $d(\mathbf{x}, \mathbf{x}')$ for $\mathbf{x}, \mathbf{x}' \in \mathcal{X}$

For simplicity: assume $\mathcal{X}' = \mathbb{R}^d$ and $d(\mathbf{x}, \mathbf{x}') = \|\mathbf{x} - \mathbf{x}'\|$

k -Means Clustering

$\underbrace{\in \mathbb{R}^d}_{\text{# clusters}}$

Input: data points $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m$; $k \in \mathbb{N}^+$

Goal: find

- partition $C = (C_1, C_2, \dots, C_k)$ of $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m$;
- centers $\mu_1, \mu_2, \dots, \mu_k$ with $\mu_i \in \mathcal{X}'$ center for C_i , $1 \leq i \leq k$

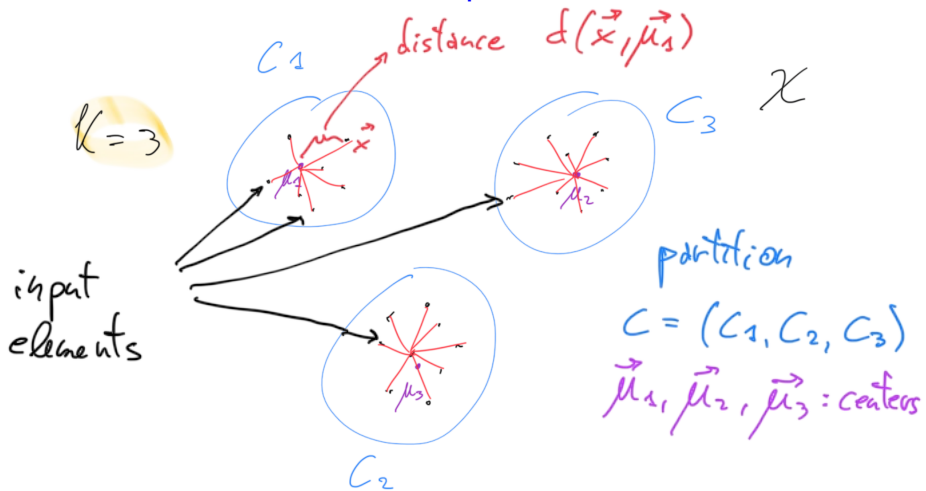
that minimizes the k -means objective (cost)

$$\sum_{i=1}^k \sum_{\mathbf{x} \in C_i} d(\mathbf{x}, \mu_i)^2$$

if C_i is fixed: find $\vec{\mu}_i$ that minimizes

$$\sum_{\vec{x} \in C_i} d(\vec{x}, \vec{\mu}_i)^2$$

Example



Other Objectives (Costs)

***k*-medoids objective:**

$$\min_{\mu_1, \dots, \mu_k \in \mathcal{X}} \sum_{i=1}^k \sum_{\mathbf{x} \in C_i} d(\mathbf{x}, \mu_i)^2$$

centers: are points in the input

***k*-median objective:**

$$\min_{\mu_1, \dots, \mu_k \in \mathcal{X}} \sum_{i=1}^k \sum_{\mathbf{x} \in C_i} d(\mathbf{x}, \mu_i)$$

Back to k -means clustering

What is more difficult: finding the clusters or finding the centers?

Proposition

Given a cluster C_i , the center μ_i that minimizes $\sum_{\mathbf{x} \in C_i} d(\mathbf{x}, \mu_i)^2$ is

*the points in
 C_i are known*

$$\mu_i = \frac{1}{|C_i|} \sum_{\mathbf{x} \in C_i} \mathbf{x}$$

Proof: Exercise

Algorithm for k -means clustering

Naive (brute-force) algorithm to solve k -means clustering?

Try all possible partitions of the m points into k clusters, evaluate each partition, and find the best one.

Is it efficient?

Depends on the number of partitions of m points into k clusters:

- trivial upper bound: k^m
- exact count: number of ways in which we can partition a set of m objects into k subsets \Rightarrow Stirling number of the second kind:

$$S(m, k) = \frac{1}{k!} \sum_{j=0}^k (-1)^{k-j} \binom{k}{j} j^m$$

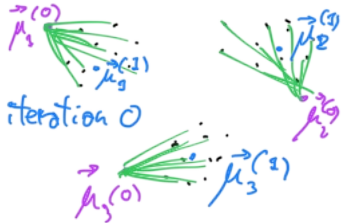
- simple bounds:
 - $S(m, k) \in O\left(\frac{k^m}{k!}\right)$
 - $S(m, k) \in \Omega(k^{m-k+1})$

Fact

Finding the optimal solution for k -means clustering is computationally difficult (NP-hard). This is true for most optimization problems of cost minimization clusterings (including k -medoids and k -median)

Lloyd's Algorithm

iteration



A good practical heuristic to solve k -means

Input: data points $\mathcal{X} = \{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$; $k \in \mathbb{N}^+$

Output: clustering $C = (C_1, C_2, \dots, C_k)$ of \mathcal{X} ; centers

$\mu_1, \mu_2, \dots, \mu_k$ with μ_i center for C_i , $1 \leq i \leq k$;

randomly choose $\mu_1^{(0)}, \dots, \mu_k^{(0)}$;

for $t \leftarrow 0, 1, 2, \dots$ **do** /* until convergence */

for $i = 1, \dots, k$: $C_i \leftarrow \{\mathbf{x} \in \mathcal{X} : i = \arg \min_j d(\mathbf{x}, \mu_j^{(t)})\}$;

for $i = 1, \dots, k$: $\mu_i^{(t+1)} \leftarrow \frac{1}{|C_i|} \sum_{\mathbf{x} \in C_i} \mathbf{x}$;

if convergence reached **then**

return $C = (C_1, \dots, C_k)$ and $\mu_1^{(t+1)}, \mu_2^{(t+1)}, \dots, \mu_k^{(t+1)}$

Notes

Convergence: commonly used criteria

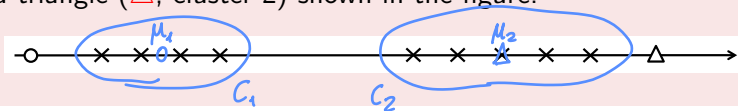
- the k -means objective for the cluster at iteration t is not lower than the k -means objective for the cluster at iteration $t - 1$
- $\sum_{i=1}^k d(\mu_i^{(t+1)}, \mu_i^{(t)}) \leq \varepsilon$
- $\max_{1 \leq i \leq k} d(\mu_i^{(t+1)}, \mu_i^{(t)}) \leq \varepsilon$

Theorem

If the first convergence criteria above is used, then Lloyd's algorithm always terminates.

Exercise

Draw (approximately) the solution (clusters and centers) found by Lloyd algorithm for the 2 clusters ($k = 2$) problem, when the data ($x_i \in \mathbb{R}$) are the crosses in the figure below and the algorithm is initialised with center values indicated with the circle (\circ , cluster 1) and triangle (\triangle , cluster 2) shown in the figure.



Complexity of Lloyd's Algorithm

to compute
the distance

Complexity:

- Assignment of points $\mathbf{x} \in \mathcal{X}$ to clusters C_j : time $O(kmd)$
- Computation of centers μ_j : time $O(md)$

If convergence after t iterations $\Rightarrow O(tkmd)$

How many iterations are required for convergence?

Number of Iterations of Lloyd's Algorithm

- the number of iterations can be exponential in the input size: a trivial upper bound is $\approx k^m$ as before
- more sophisticated studies: upper bound $O(m^{kd})$ ($\mathbf{x} \in \mathbb{R}^d$)
- recent studies: lower bound $2^{\Omega(\sqrt{m})}$ in the worst-case
- in practice: much less than m iterations are required

Note: the convergence and the quality of the clustering depends on the initialization of the centers!

Effective Centers Initialization

Is there a way to choose the initial centers that is efficient but also provably leads to good clusters?

`k-means++`: simple but effective center initialization strategy proposed by D. Arthur and S. Vassilvitskii (article: D. Arthur and S. Vassilvitskii. *k-means++: the advantages of careful seeding*. Proc. of ACM-SIAM SODA 2007.)

input

Algorithm k-means++

$\mathcal{X} = \{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$, with $\mathbf{x}_i \in \mathbb{R}^d$ for $1 \leq i \leq m$; $k \in \mathbb{N}^+$

Given a point $\mathbf{x} \in \mathcal{X}$ and a set F , let $d(\mathbf{x}, F) = \min_{\mathbf{f} \in F} d(\mathbf{x}, \mathbf{f})$
 $\hookrightarrow \subseteq \mathcal{X}$

The algorithm to compute the initial set F of centers is the following:

k-means++

$\mu_1 \leftarrow$ random point from \mathcal{X} chosen uniformly at random;

$F \leftarrow \{\mu_1\}$;

for $i \leftarrow 2$ to k do

$\mu_i \leftarrow$ random point from $\mathcal{X} \setminus F$, choosing point \mathbf{x} with
 probability $\frac{(d(\mathbf{x}, F))^2}{\sum_{\mathbf{x}' \in \mathcal{X} \setminus F} (d(\mathbf{x}', F))^2}$;

$F \leftarrow F \cup \{\mu_i\}$;

return F ;

The following result is proved in the original paper by D. Arthur and S. Vassilvitskii.

Theorem

Let $\Phi_{k\text{-means}}^*(\mathcal{X}, k)$ be the cost of the optimal (i.e., minimum) k -means clustering of \mathcal{X} , and let $\Phi_{k\text{-means}}(\mathcal{X}, F_{k\text{-means}++})$ be the cost of the clustering \mathcal{X} obtained by:

- using the points in $F_{k\text{-means}++}$ returned by $k\text{-means}++$ as centers;
- assigning each point of \mathcal{X} to its closest center.

(Note that $\Phi(\mathcal{X}, F_{k\text{-means}++})$ is a random variable.) Then

$$\mathbb{E}[\Phi_{k\text{-means}}(\mathcal{X}, F_{k\text{-means}++})] \leq 8(\ln k + 2)\Phi_{k\text{-means}}^*(\mathcal{X}, k).$$

Notes:

- the expectation $\mathbb{E}[\Phi_{k\text{-means}}(\mathcal{X}, F_{k\text{-means}++})]$ is over all possible sets $F_{k\text{-means}++}$ returned by $k\text{-means}++$ (with input \mathcal{X}), which depends on the random choices in $k\text{-means}++$.
- $k\text{-means}++$ already provides a good solution for $k\text{-means}$, but it makes sense to use it to initialize centers in Lloyd's algorithm (the solution can only improve in the next iterations, if the first convergence criteria is used)

Linkage-Based Clustering

General class of algorithms that follow the general scheme below.

Algorithm

- ① start from the trivial clustering: each data point is a (single-point) cluster
- ② **until “termination condition”**: repeatedly merge the “closest” clusters of the previous clustering

We need to specify two “parameters”:

- how to define distance between clusters
- termination condition

Linkage-Based Clustering (continue)

Different distances $D(A, B)$ between two clusters A and B can be used, resulting into different linkage methods:

- **single linkage:** $D(A, B) = \min\{d(\mathbf{x}, \mathbf{x}') : \mathbf{x} \in A, \mathbf{x}' \in B\}$
- **average linkage:** $D(A, B) = \frac{1}{|A||B|} \sum_{\mathbf{x} \in A, \mathbf{x}' \in B} d(\mathbf{x}, \mathbf{x}')$
- **max linkage:** $D(A, B) = \max\{d(\mathbf{x}, \mathbf{x}') : \mathbf{x} \in A, \mathbf{x}' \in B\}$

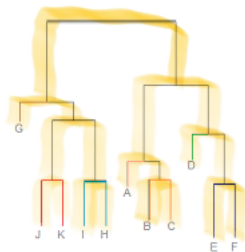
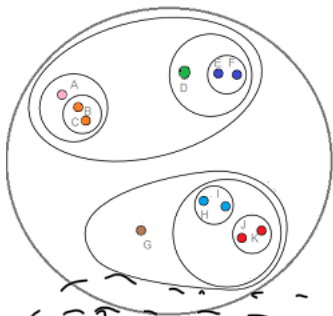
Common termination condition:

- data points are partitioned into k clusters
- minimum distance between pairs of clusters is $> r$, where r is a parameter provided in input
- all points are in a cluster \Rightarrow output is a dendrogram

Dendrogram: Example

Dendrogram: tree, with input points $\mathbf{x} \in \mathcal{X}$ as leaves, that shows the arrangement/relation between clusters.

\mathbb{R}^2



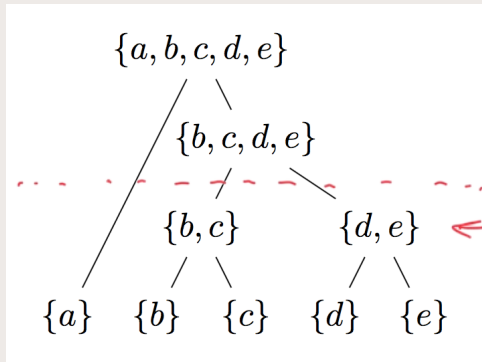
Exercise

Let the dataset \mathcal{X} be as in figure below. Show the output of running the single linkage clustering algorithm when the termination condition is given by having all points in a cluster.



Solution

The output is a dendrogram:



$k=3$
 $\leftarrow k=3$
solution:
 $\{a\},$
 $\{b, c\},$
 $\{d, e\}$