

Graph Theoretic Clustering

Renyi entropy

- Free parameter: α or q
- Denoted as $H_{R\alpha}$ or H_{Rq}

$$H_{\alpha}(X) = \frac{1}{1 - \alpha} \log_2 \left(\sum_{i=1}^n p_i^{\alpha} \right)$$

$$H_{R2} \text{ (i.e. } \alpha = 2\text{)}$$

$$\bullet H_{R2} = -\log \sum_i p_i^2$$

Information potential

$$H_{\alpha}(X) = \frac{1}{1-\alpha} \log \left(\sum_{k=1}^N p_k^{\alpha} \right) = -\log \left(\sum_{k=1}^N p_k^{\alpha} \right)^{\frac{1}{\alpha-1}}$$

$$\text{Information Potential} = V^{\alpha}(x) = \sum_{k=1}^N p_k^{\alpha}$$

Information potential is
Sum of powered probabilities

Information potential is Sum of powered probabilities

- How to get PDF?
- Parzen windowing

Example

Given a set of five data points $x_1 = 2$, $x_2 = 2.5$, $x_3 = 3$, $x_4 = 1$ and $x_5 = 6$

Find **Parzen probability density function** (pdf) estimates at $x = 3$, using the Gaussian function with $\sigma = 1$ as window function

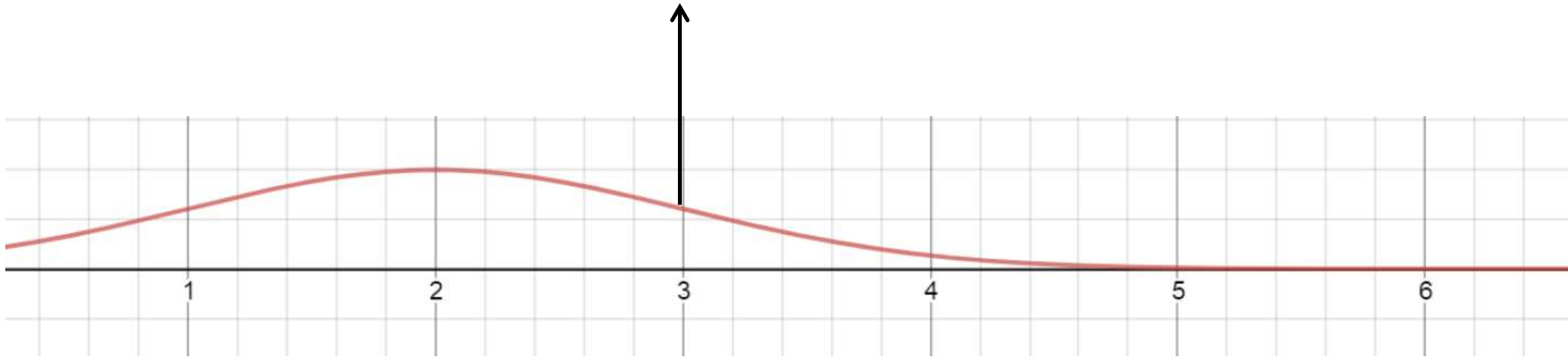
Algorithm

$x_1 = 2, x_2 = 2.5, x_3 = 3, x_4 = 1$ and $x_5 = 6$

1. Place a Gaussian at $x=2$ i.e. $\mu = 2$
2. Find its value @ $x=3$
3. Place a Gaussian at $x=2.5$ i.e. $\mu = 2.5$
4. Find its value @ $x=3$
5. ..
6. ..
7. ..
8. ..
9. Place a Gaussian at $x=6$ i.e. $\mu = 6$
10. Find its value @ $x=3$

Gaussian with $\mu = 2$

Find value $x=3$

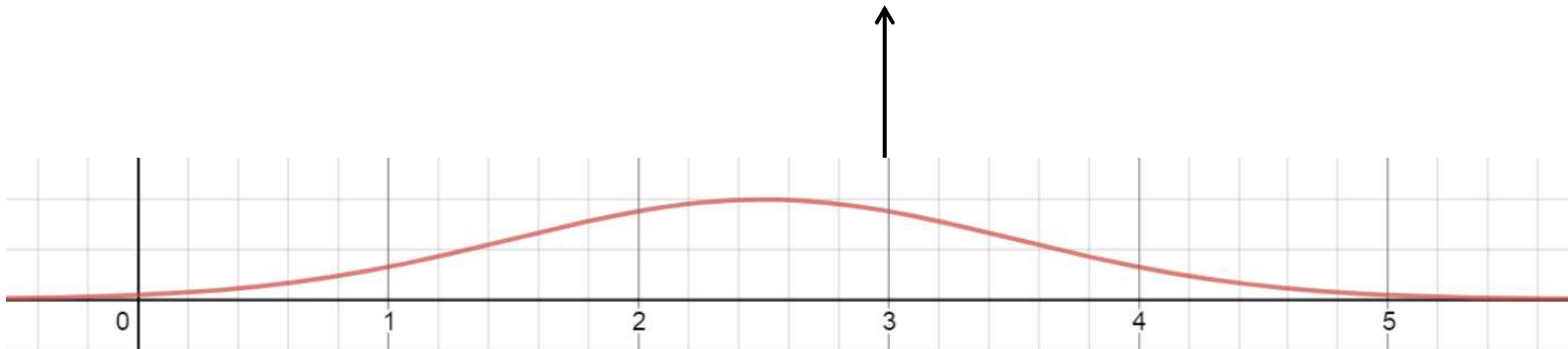


$$\frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(x_1 - x)^2}{2} \right)$$

$$= \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(2 - 3)^2}{2} \right) = 0.2420$$

Gaussian with $\mu = 2.5$

Find value $x=3$

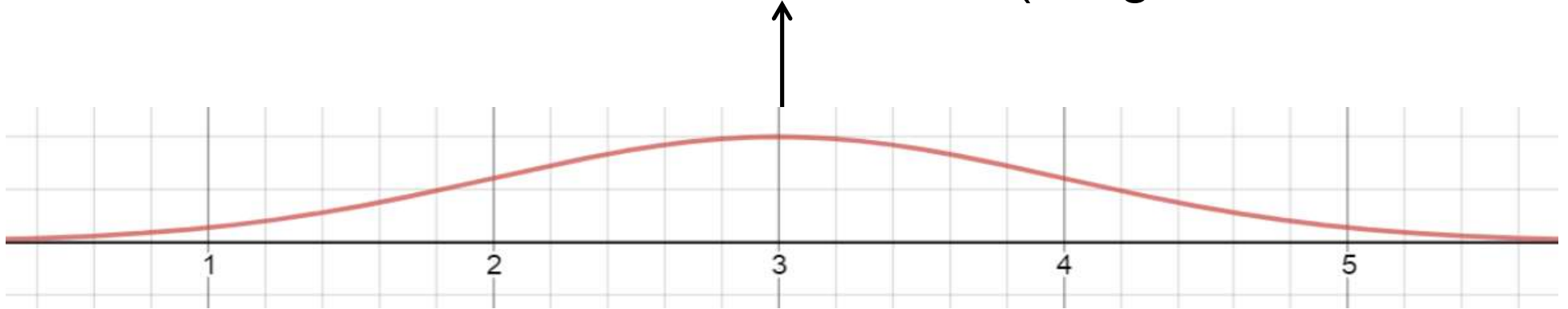


$$\frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(x_2 - x)^2}{2} \right)$$

$$= \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(2.5 - 3)^2}{2} \right) = 0.3521$$

Gaussian with $\mu = 3$

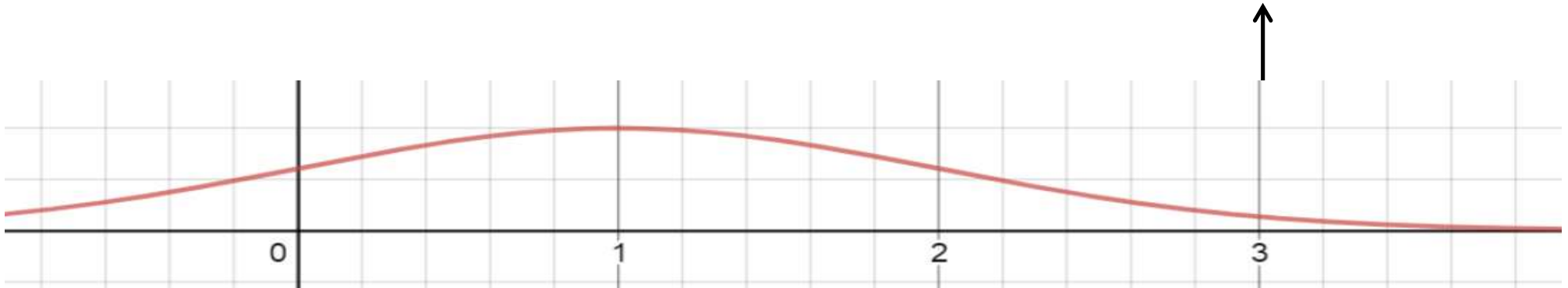
Find value $x=3$ (we get maximum value)



$$\frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(x_3 - x)^2}{2} \right)$$
$$= \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(3 - 3)^2}{2} \right) = 0.3989$$

Gaussian with $\mu = 1$

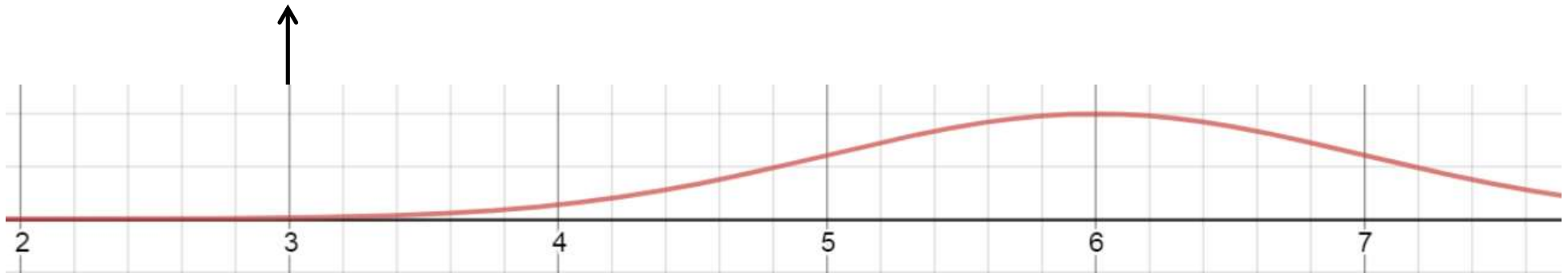
Find value $x=3$



$$\frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(x_4 - x)^2}{2} \right)$$
$$= \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(1 - 3)^2}{2} \right) = 0.054$$

Gaussian with $\mu = 6$

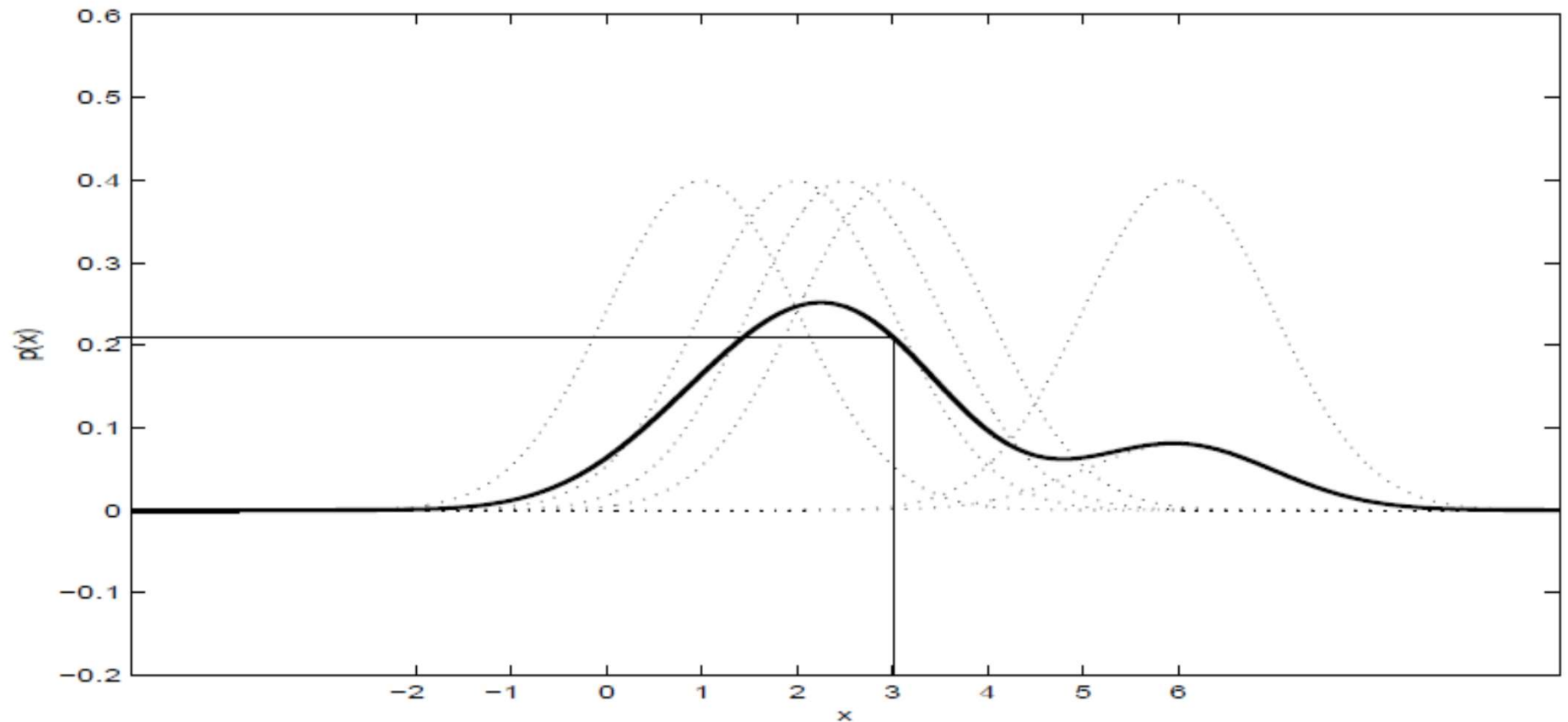
Find value $x=3$



$$\frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(x_5 - x)^2}{2} \right)$$
$$= \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{(6 - 3)^2}{2} \right) = 0.0044$$

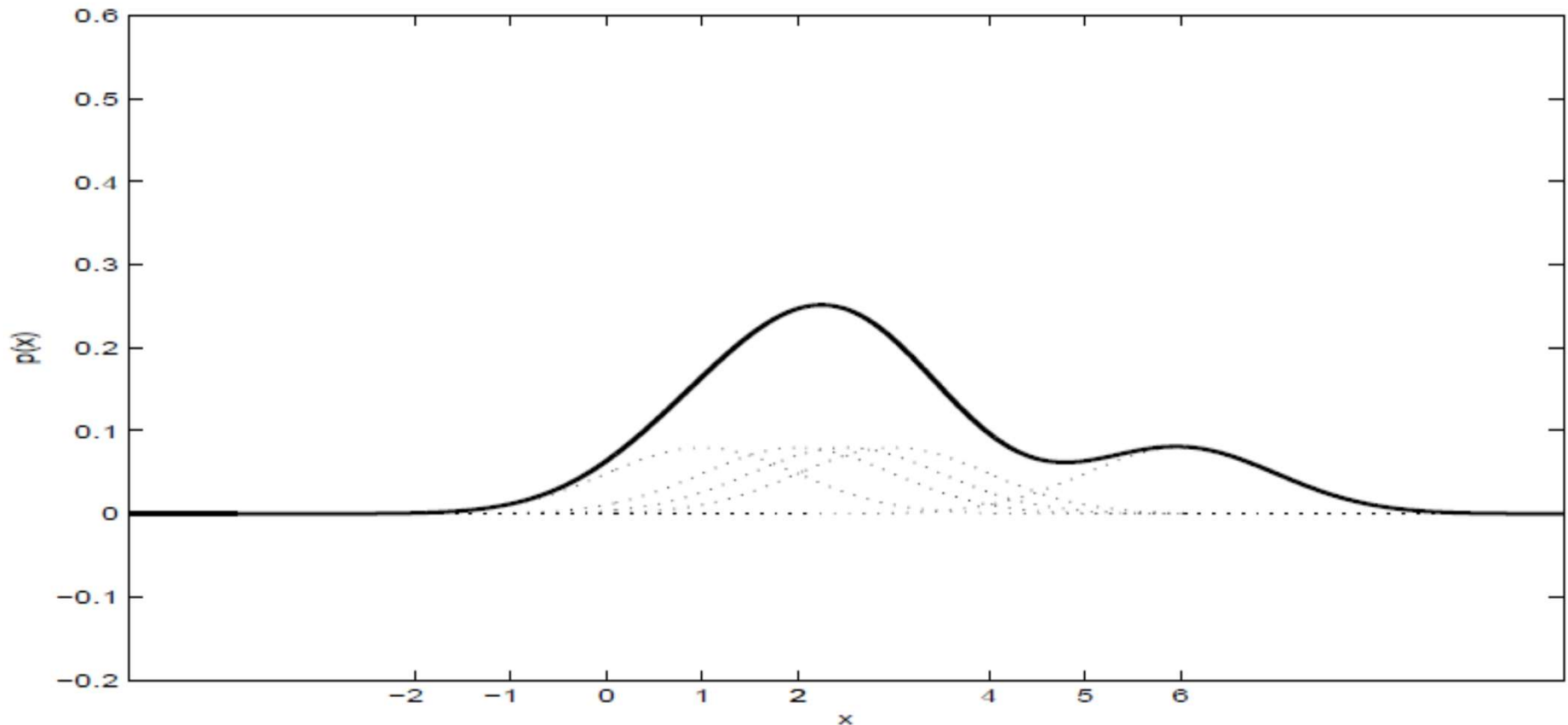
$$p(x = 3) = (0.2420 + 0.3521 + 0.3989 \\ + 0.0540 + 0.0044)/5 = 0.2103$$

$x_1 = 2, x_2 = 2.5, x_3 = 3, x_4 = 1$ and $x_5 = 6$



What is $p(3)$? Answer is 0.21

Given: $x_1 = 2$, $x_2 = 2.5$, $x_3 = 3$, $x_4 = 1$ and $x_5 = 6$



What is $p(x)$ in general?

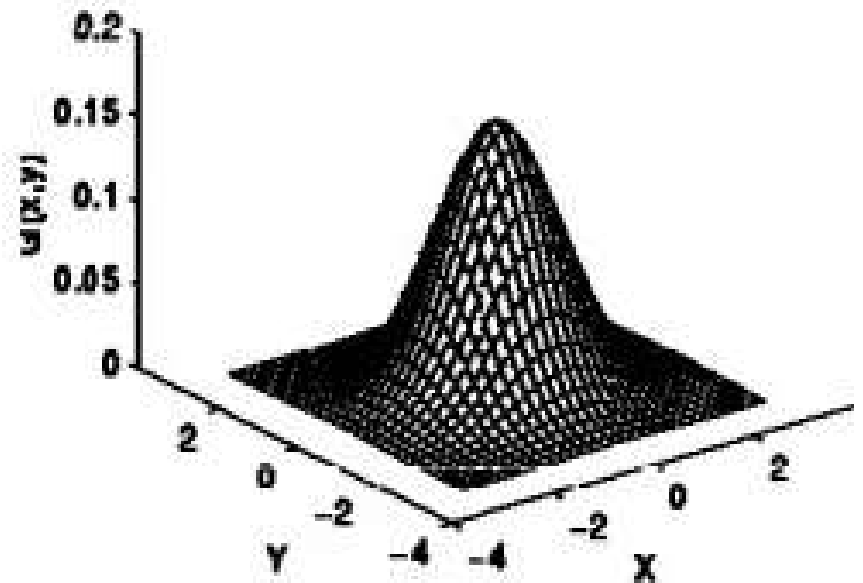
Answer is the estimated curve

If data is two dimensional ...¹

- Use two dimensional Gaussian function to estimate PDF

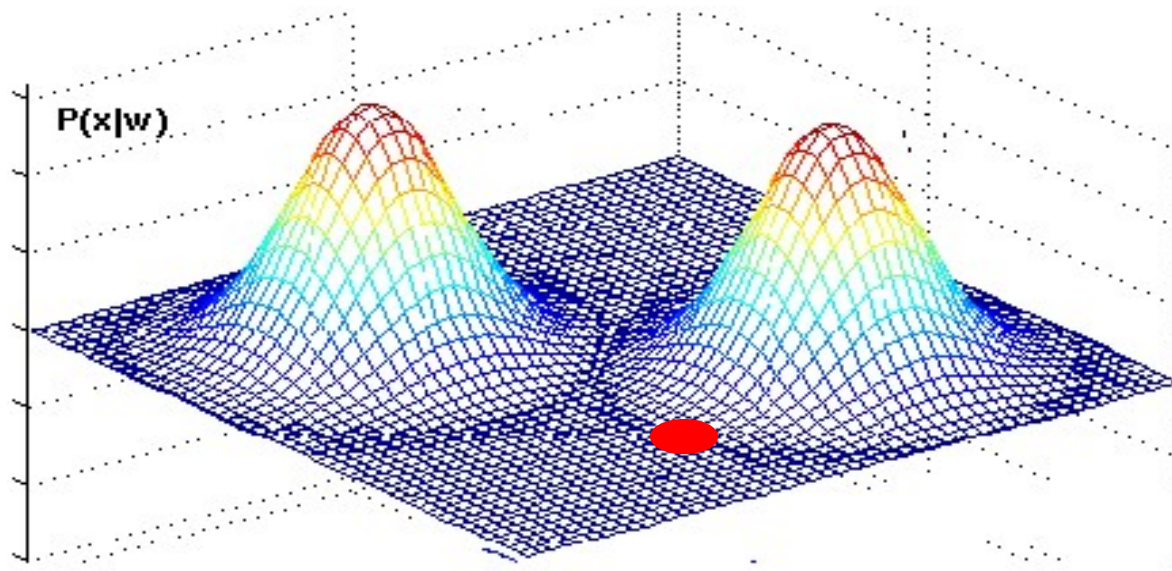
$$G(x, y) = \frac{1}{2\pi\sigma^2} e^{-\frac{x^2 + y^2}{2\sigma^2}}$$

A graphical representation of the 2D Gaussian distribution with mean(0,0) and $\sigma = 1$



If data is two dimensional ...²

- Place the Gaussian @ various points
- Find their contributions @ the given point
- Sum up all the contributions
- Take average



- Assume we have 3 points on a plane
- @ red color point the PDF is given by average contributions from other two Gaussians

Parzen Window

- Number of data points (N)

To calculate the density @ one point

- N Gaussian computations and then summing up
 - One Σ

Information potential (IP)

- Need to know PDf @ N points and then summing up
 - One more Σ
 - i.e. Two Σ

$$\text{Information Potential} = V^{\alpha}(x) = \sum_{k=1}^N p_k^{\alpha}$$

- Quadratic information potential with Gaussian kernel

$$\left(\frac{1}{N^2} \sum_{i=1}^N \sum_{j=1}^N G_{\sigma\sqrt{2}}(x_j - x_i) \right)$$

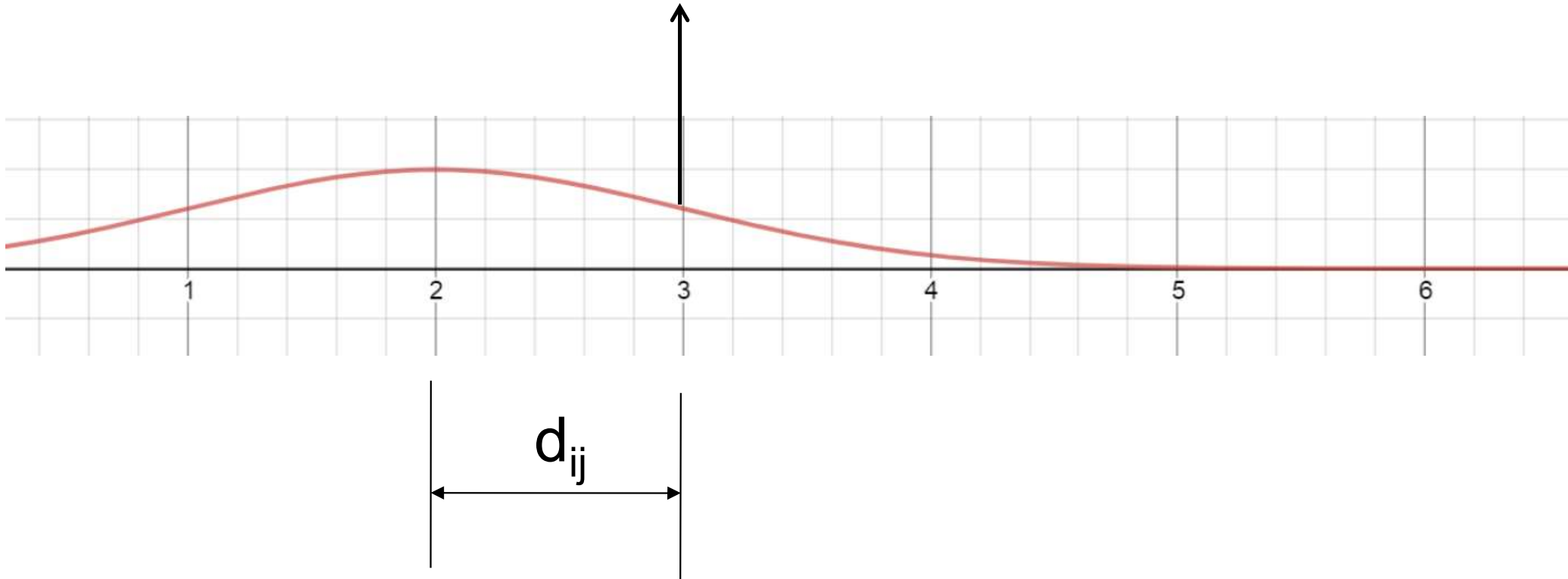
$$\hat{V}(X) = \frac{1}{N^2} \sum_{i=1}^N \sum_{j=1}^N \hat{V}_{i,j}$$

$$d_{i,j} = x_i - x_j$$

$$V_{ij} = G(d_{ij})$$

What is $G(d_{ij})$?

Find value $x=3$



Information force

Information force on
sample x_j due to
sample x_i

$$\hat{F}(i) = \frac{-1}{2N\sigma^2} \sum_{j=1}^N \boxed{\hat{V}_{i,j} d_{i,j}}$$

where

$$d_{i,j} = x_i - x_j$$

$$V_{ij} = G(d_{ij})$$

Total
information
force acting
on sample

Information force and information potential

$$\hat{F}(i) = \frac{-1}{2N\sigma^2} \sum_{j=1}^N \hat{V}_{i,j} d_{i,j}$$

where

$$d_{i,j} = x_i - x_j$$

$$V_{ij} = G(d_{ij})$$

$$\hat{V}(X) = \frac{1}{N^2} \sum_{i=1}^N \sum_{j=1}^N \hat{V}_{i,j}$$

$$G(d_{ij})$$

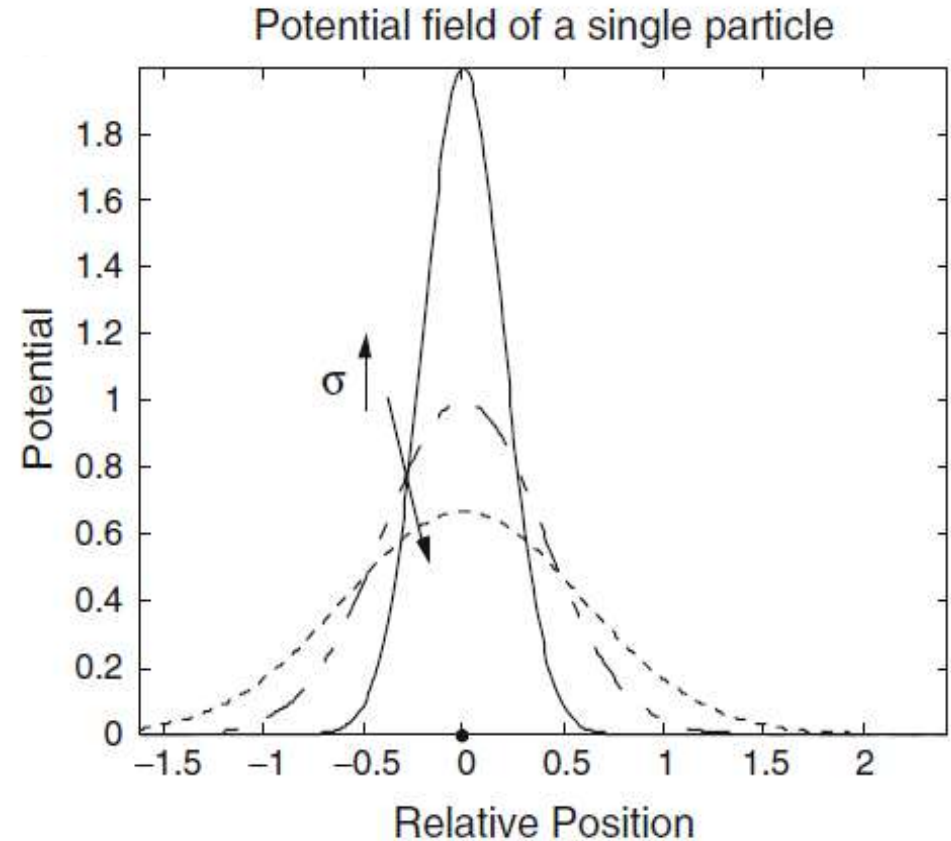
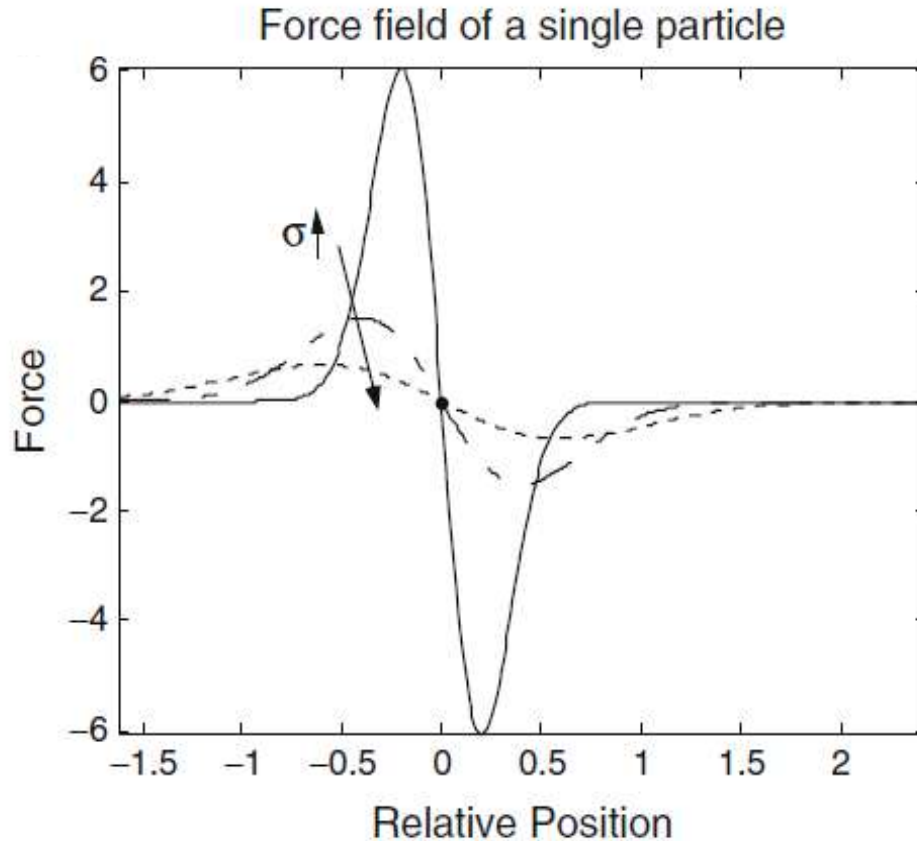
- $G(d_{ij})$ – Gaussian placed @ x_j point, and evaluated @ x_i point
- $G(d_{ij})$ is always positive
- Both IP and IF are functions of $G(d_{ij})$

$$d_{ij}$$

- $d_{ij} = x_i - x_j$
- Can be positive or negative
- $IF = G(d_{ij}) \times d_{ij}$
- IF could be +ve or -ve

IP and IF

- IF +ve and -ve
- IF depends on both $G(d_{ij})$ & d_{ij}
- IP always +ve
- IP depends on $G(d_{ij})$



IF for two dimensional

Dimension X

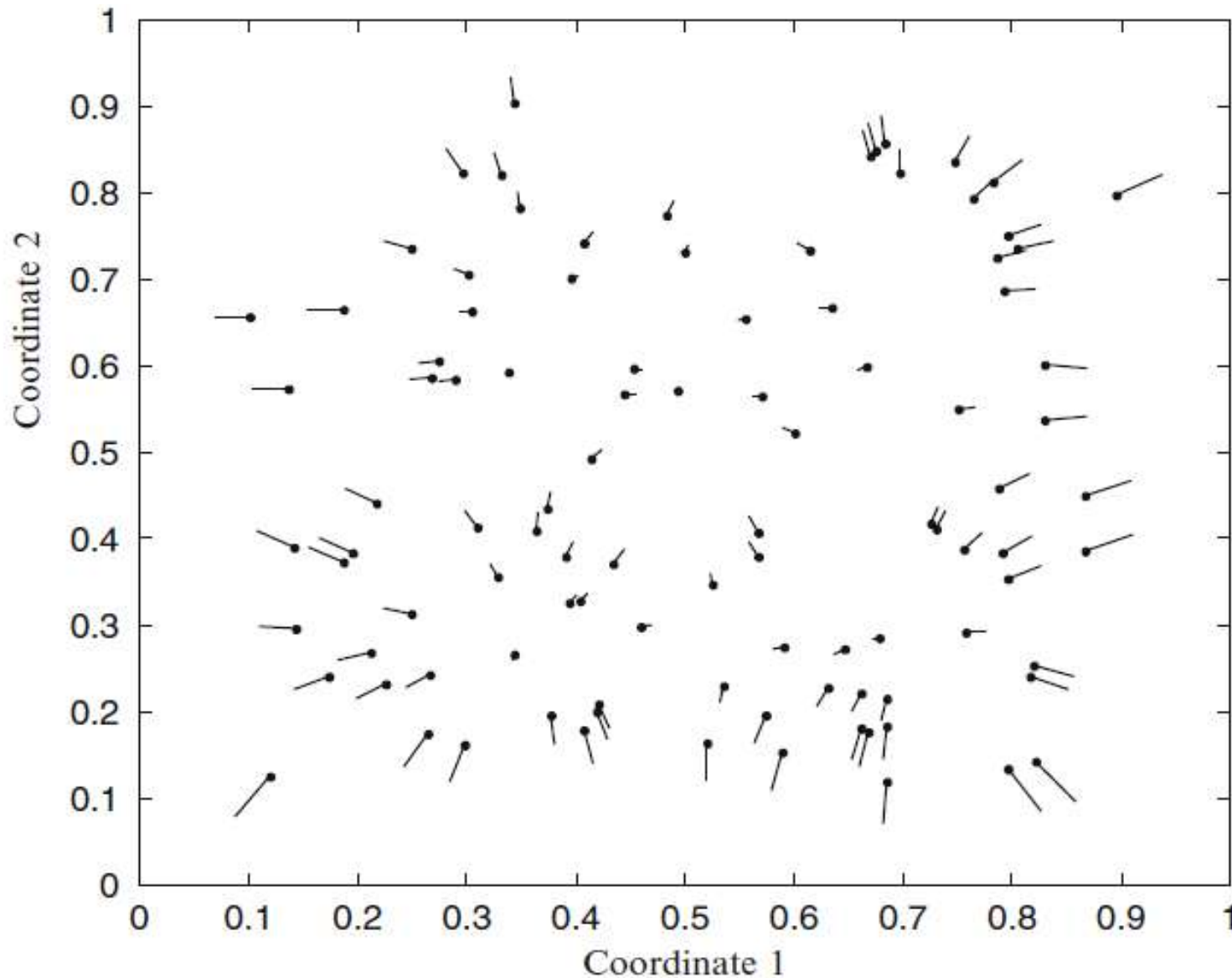
- $d_{ij} = x_i - x_j$
- $IF_x = G(d_{ij}) \times d_{ij}$

Dimension Y

- $d_{ij} = y_i - y_j$
- $IF_y = G(d_{ij}) \times d_{ij}$

- Combine IF_x and IF_y
- Vector sum
- Produces magnitude as well as direction

Quadratic information forces on 2 featured data points



Information forces for clustering

- Some points become center of cluster
- IF of many surrounding points oriented towards them

Directed tree

- Create graph out of N nodes
- Use their IF as cost
- More the IF better the connection

General constraints

- $d_{ij} < 3\sigma$
- $|F| > 0$

