

# Clustering

Sandro Cumani

sandro.cumani@polito.it

Politecnico di Torino

# Clustering

Partition a set of input vector into homogeneous groups

Allows identifying subsets that share common characteristics

Unsupervised — we do not have data *labels*

Rather, we want to assign a *label* to each sample (we are partitioning the data)

- Similar samples will have the same label (same group, or *cluster*)
- Similar samples should present common patterns
- Different samples will have a different label

# Clustering

Data exploration — we want to infer some structure of our data

- Group documents according to topic similarity, without knowing the possible topics in advance
- Group images that contain similar objects
- Image segmentation — find regions of an image that are “similar”

# Clustering

Clustering can also be employed as a pre-processing step for classification

Example: biometric classification

- Lots of unlabeled data available, labeling samples is expensive
- Build a bootstrap classifier using labeled data
- Define similarity based on the classification rule
- Cluster the unlabeled samples
- Train a new classifier using the pseudo-labels provided by clustering

# Clustering

We want to group together similar samples

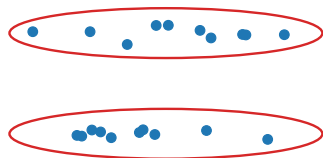
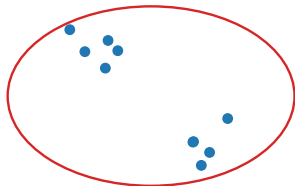
How do we define similar?



# Clustering

We want to group together similar samples

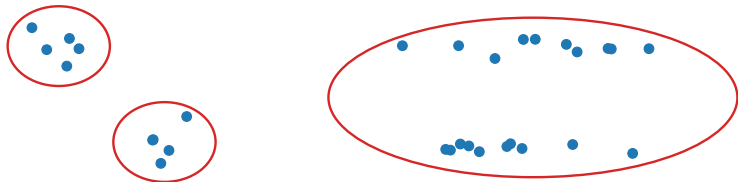
How do we define similar?



# Clustering

We want to group together similar samples

How do we define similar?



# Clustering

We want to group together similar samples

How do we define similar?

- Geometrical similarity: *Euclidean distance*
- Points are similar if they have small Euclidean distance

$$d(\mathbf{x}_1, \mathbf{x}_2) = \|\mathbf{x}_1 - \mathbf{x}_2\|$$

Different measures of similarity (or distance) may lead to different results

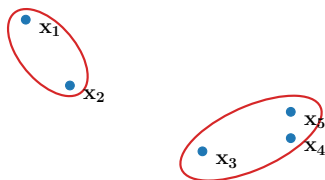


# Partitional Clustering

Divide the data into a given number  $K$  of partitions

Each object belongs to a single partition

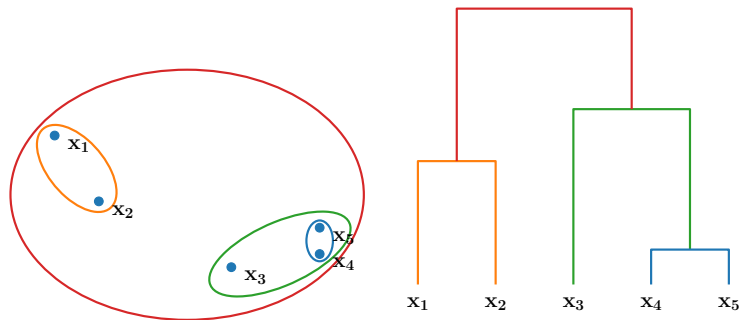
- K-Means
- Gaussian Mixture Models
- Spectral clustering



# Hierarchical Clustering

Build a hierarchy of nested sub-clusters

- Bottom-up (agglomerative)
- Top-down (divisive)



# K-Means

Partitional clustering algorithm

Requires defining the desired number of clusters  $K$

Each cluster is represented by a *centroid*  $\mu_c$

We need to jointly identify optimal centroids and assignments of patterns to clusters

How do we define optimal?

# K-Means

---

K-Means: minimize the average squared distance of each sample from the centroid of the corresponding cluster

As we will see, in practice we need to find centroids as to minimize the average squared distance of each point from the closest centroid

# K-Means

Let  $\mathbf{x}_1, \dots, \mathbf{x}_N \in \mathbb{R}^D$  be a set of  $N$ ,  $D$ -dimensional, samples that we want to cluster

Let  $\boldsymbol{\mu}_k \in \mathbb{R}^D, k = 1 \dots K$  denote the cluster centroids

We encode cluster assignments by associating to each sample a  $K$ -dimensional vector  $\mathbf{r}_i \in \mathbb{R}^K$ :

- each element of  $\mathbf{r}_i$  is 0, except for a single element, whose value is 1

$$\mathbf{r}_i = [0, \dots, 0, 1, 0, \dots, 0]$$

- $\mathbf{x}_i$  belongs to cluster  $j \iff \mathbf{r}_{i,j} = 1$

i.e., the position of the non-zero element of  $\mathbf{r}_i$  corresponds to the numerical index of the cluster for sample  $\mathbf{x}_i$

$\mathbf{r}_i$  is also called a 1-of- $K$  encoding

# K-Means

Our objective is to minimize the (average) squared distance of samples from the corresponding centroids (also called *distortion*)

$$J(\mu_1 \dots \mu_K, r_1 \dots r_N) = \frac{1}{N} \sum_{i=1}^N \sum_{k=1}^K r_{i,k} \|x_i - \mu_k\|^2$$

Direct minimization of  $J$  is hard

The K-Means algorithm proceeds iteratively from an initial set of centroids:

1. Given centroids  $\mu_1 \dots \mu_K$ , minimize  $J$  with respect to cluster assignments  $r_1 \dots r_N$
2. Given cluster assignments  $r_1 \dots r_N$ , minimize  $J$  with respect to centroids  $\mu_1 \dots \mu_K$
3. Iterate from 1. until convergence ( $J$  does not change)

# K-Means

Minimize  $J$  w.r.t. cluster assignments  $\mathbf{r}_1 \dots \mathbf{r}_N$ :

- Each  $\mathbf{r}_i$  appears only once in the external sum, and the function is a linear combination of terms  $\mathbf{r}_i$
- Minimization of  $J$  w.r.t. all  $\mathbf{r}_i$ 's is obtained by independently minimizing each term

$$\sum_{k=1}^K \mathbf{r}_{i,k} \|\mathbf{x}_i - \boldsymbol{\mu}_k\|^2$$

- Since  $\mathbf{r}_i$  must contain a single non-zero element (1-of-K encoding), the optimal solution consists in setting  $\mathbf{r}_{i,k} = 1$  for cluster  $k$  whose centroid is closest to  $\mathbf{x}_i$

$$\mathbf{r}_{i,k} = 1 \iff k = \arg \min_k \|\mathbf{x}_i - \boldsymbol{\mu}_k\|^2$$

i.e., we assign each sample to the *closest* centroid

# K-Means

Minimize  $J$  w.r.t. centroids  $\mu_1 \dots \mu_K$ :

- The function is quadratic in each  $\mu_k$
- We can simply set the gradient of  $J$  w.r.t each  $\mu_k$  equal to 0:

$$\nabla_{\mu_k} J = 2 \sum_{i=1}^N r_{i,k} (\mu_k - \mathbf{x}_i) = 0$$

- The optimal solution is then given by

$$\mu_k = \frac{\sum_{i=1}^N r_{i,k} \mathbf{x}_i}{\sum_{i=1}^N r_{i,k}}$$

- The numerator is the sum of samples assigned to cluster  $k$
- The denominator is the number of samples assigned to cluster  $k$
- $\mu_k$  is the *mean* of the samples that are currently assigned to cluster  $k$



# K-Means

The K-Means algorithm proceeds iteratively from an initial set of centroids:

1. Assign each sample to the cluster whose *centroid* is *closest*
2. Recompute the centroids as the *means* of the sample that are associated to each cluster
3. Iterate from 1. until convergence

The algorithm converges after a finite number of steps:

- The possible cluster assignments  $r_i$  are finite
- Unless we are at convergence, at each step we reduce the value of  $J$

In practice, we can stop the algorithm when cluster assignments do not change

# K-Means

K-Means requires specifying an initial set of centroids

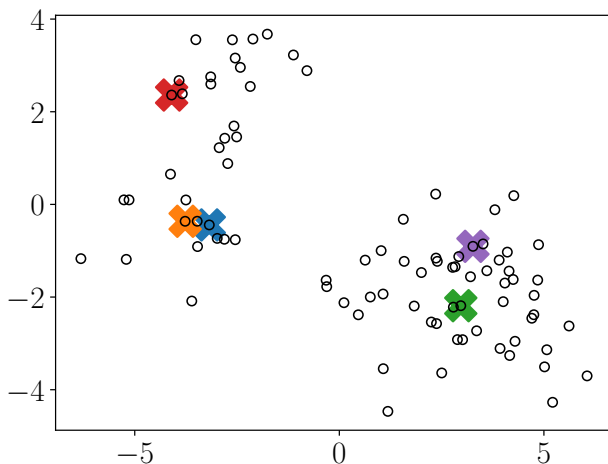
- Random
- K-Means++
- Other heuristics

Since  $J$  is in general non-convex, K-Means finds local optima

- Run multiple instances with different initial values

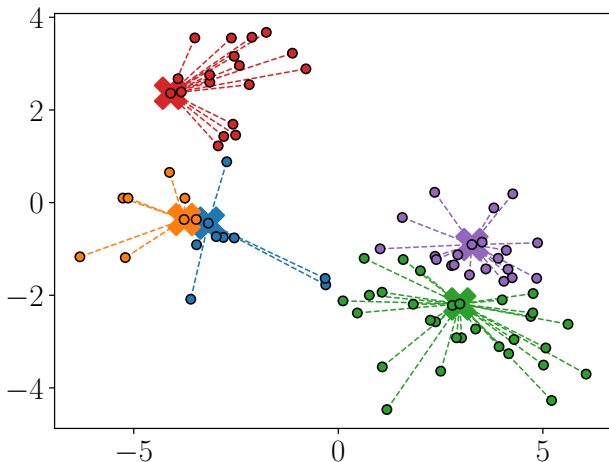
# K-Means

Random initialization: randomly select  $K$  samples as centroids



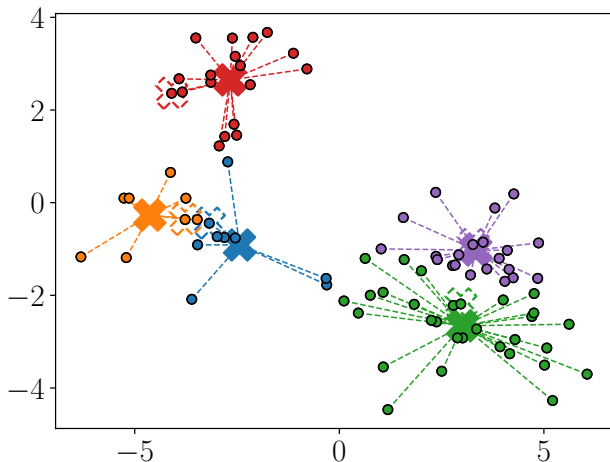
# K-Means

K-Means: Assign samples to nearest centroid



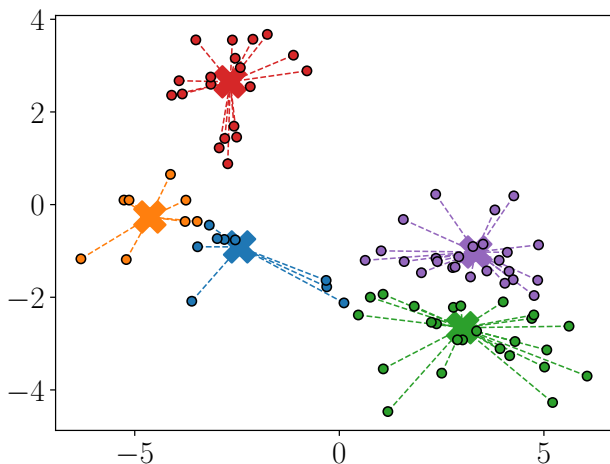
## K-Means

### K-Means: Re-estimate centroids



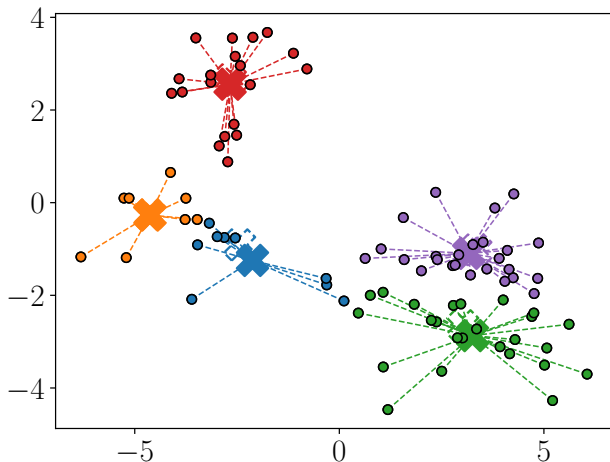
## K-Means

## K-Means: Assign samples to nearest centroid



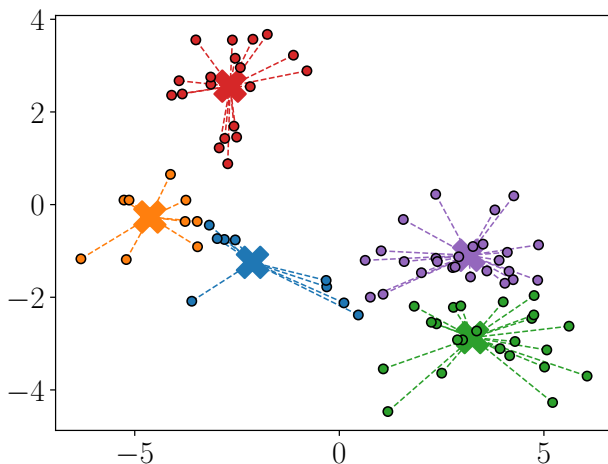
# K-Means

## K-Means: Re-estimate centroids



# K-Means

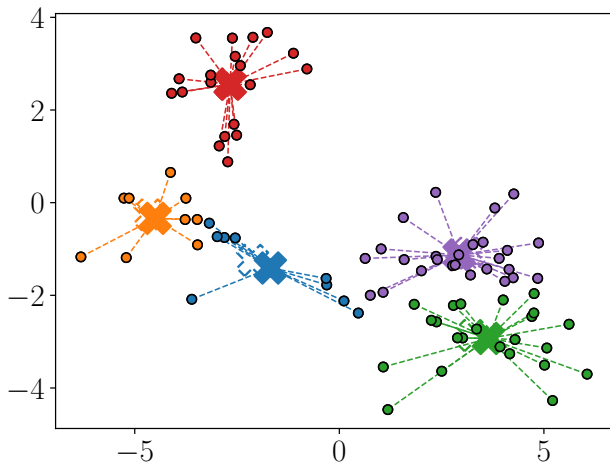
K-Means: Assign samples to nearest centroid





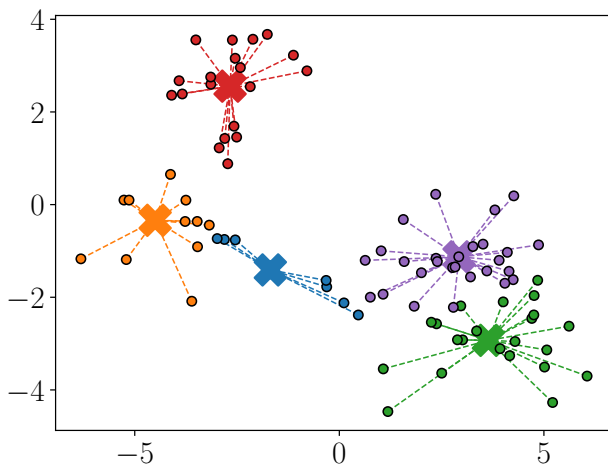
# K-Means

## K-Means: Re-estimate centroids



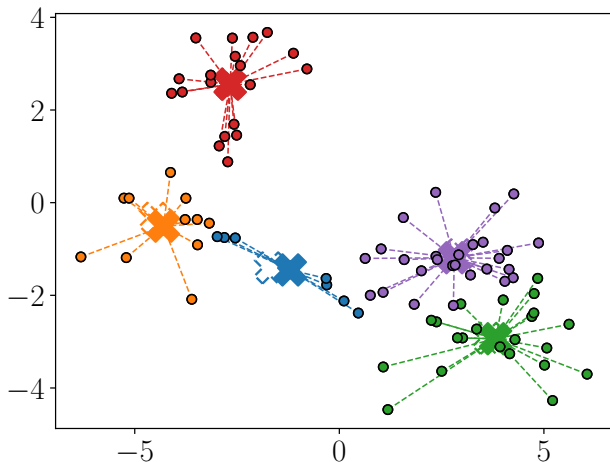
# K-Means

K-Means: Assign samples to nearest centroid



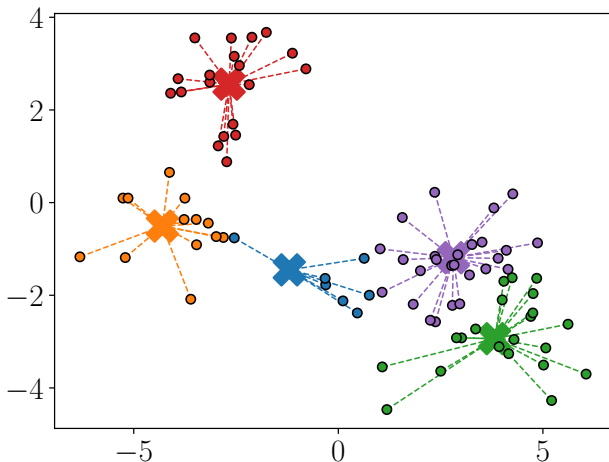
# K-Means

## K-Means: Re-estimate centroids



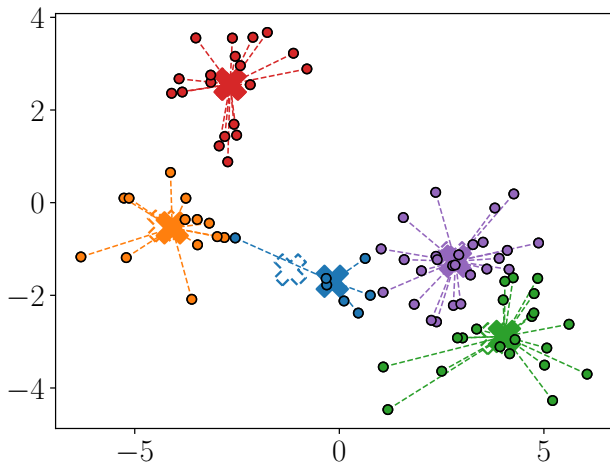
## K-Means

## K-Means: Assign samples to nearest centroid



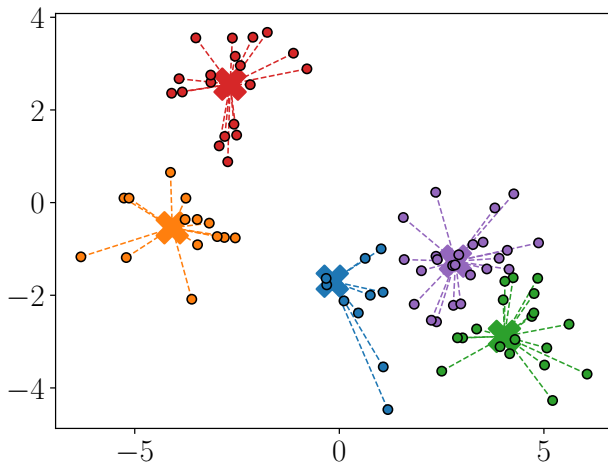
# K-Means

## K-Means: Re-estimate centroids



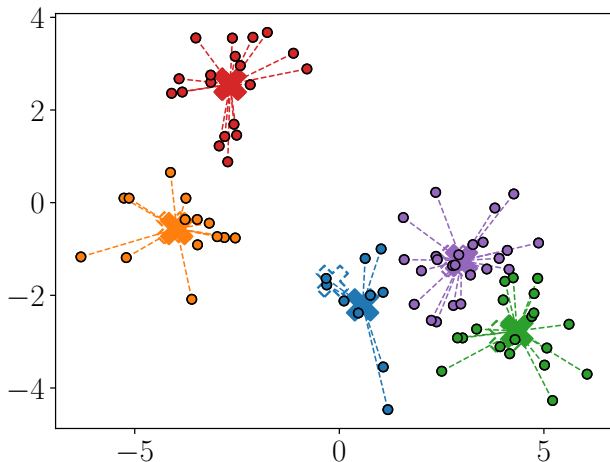
# K-Means

K-Means: Assign samples to nearest centroid



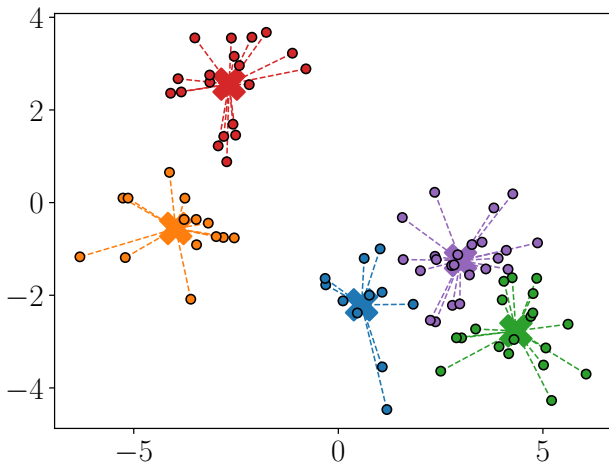
# K-Means

## K-Means: Re-estimate centroids



# K-Means

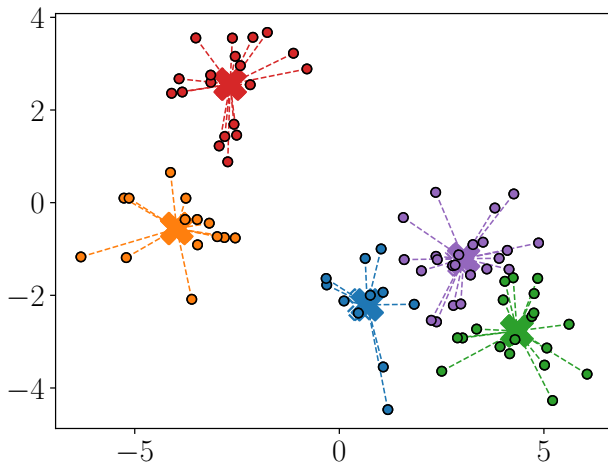
K-Means: Assign samples to nearest centroid





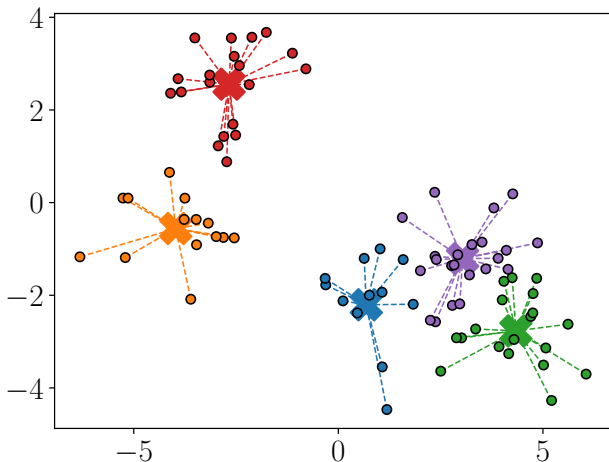
# K-Means

## K-Means: Re-estimate centroids



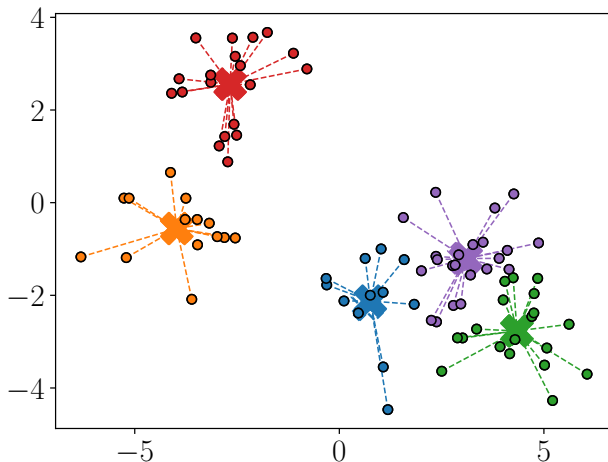
# K-Means

K-Means: Assign samples to nearest centroid



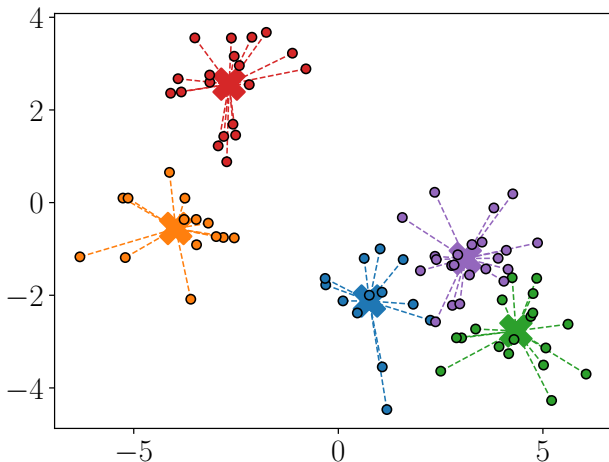
# K-Means

K-Means: Re-estimate centroids



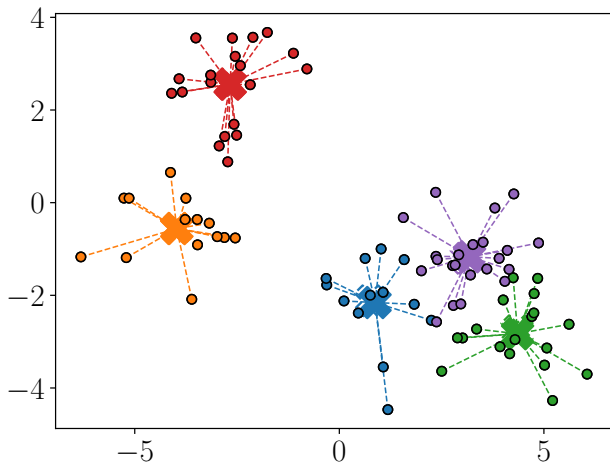
# K-Means

K-Means: Assign samples to nearest centroid



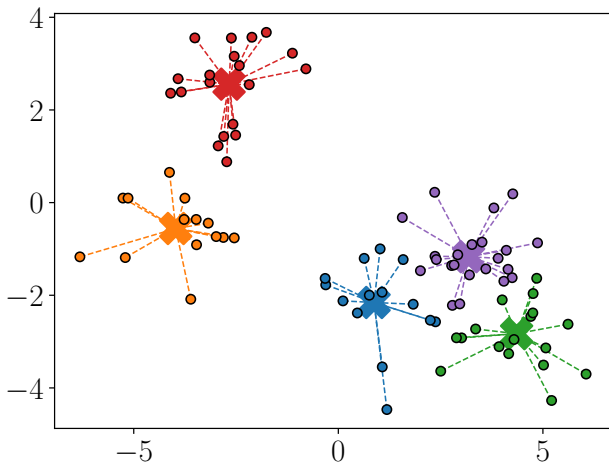
# K-Means

## K-Means: Re-estimate centroids



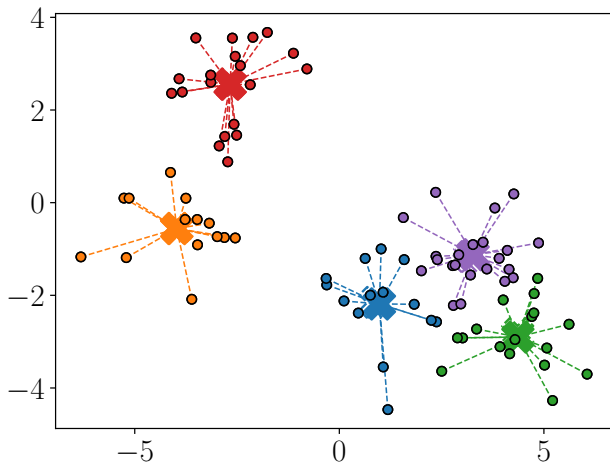
# K-Means

K-Means: Assign samples to nearest centroid



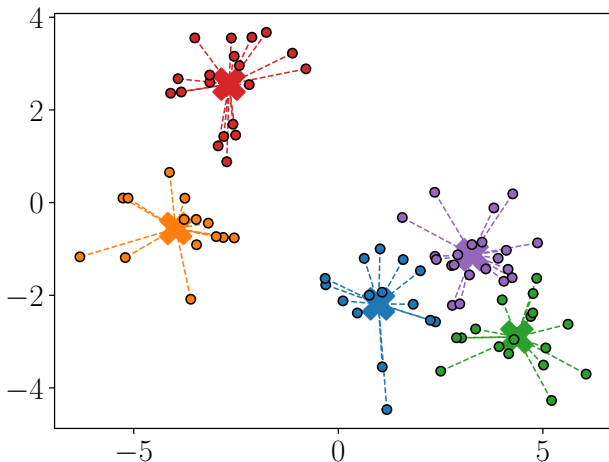
# K-Means

## K-Means: Re-estimate centroids



# K-Means

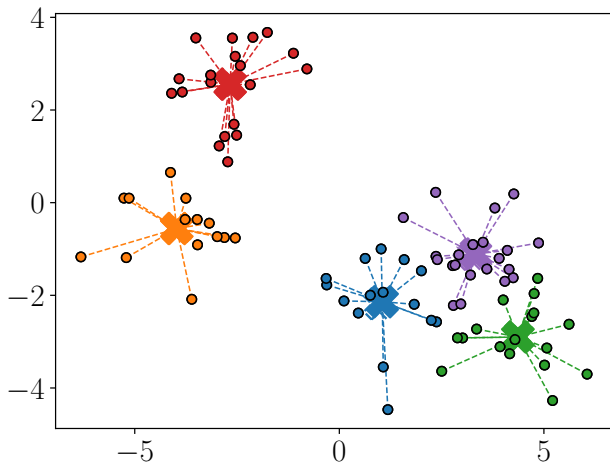
K-Means: Assign samples to nearest centroid





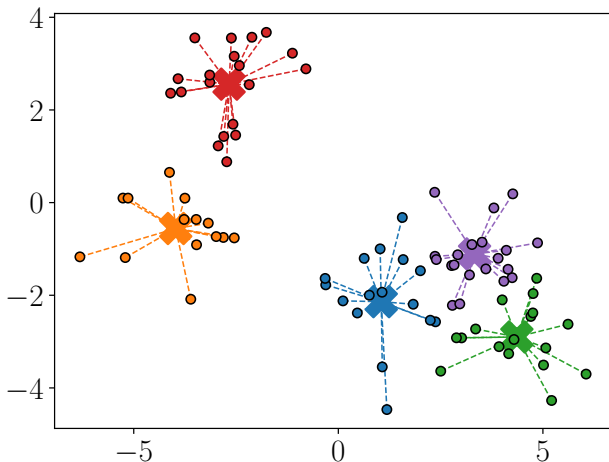
# K-Means

## K-Means: Re-estimate centroids



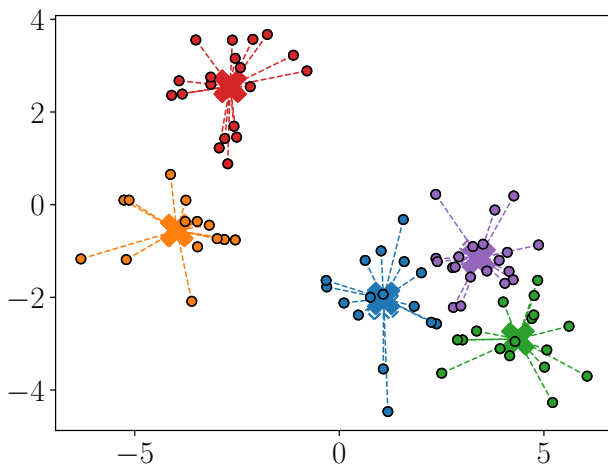
# K-Means

K-Means: Assign samples to nearest centroid



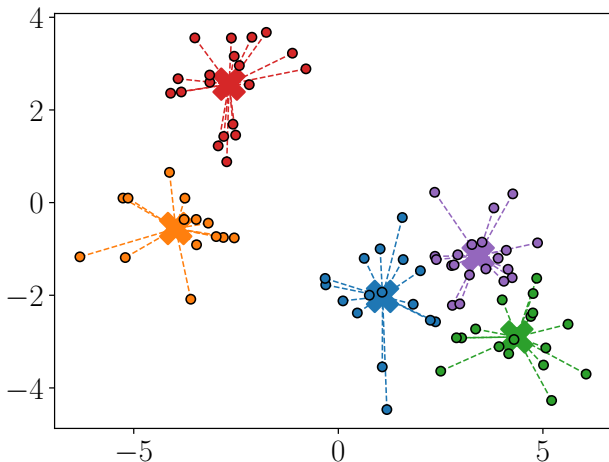
## K-Means

### K-Means: Re-estimate centroids



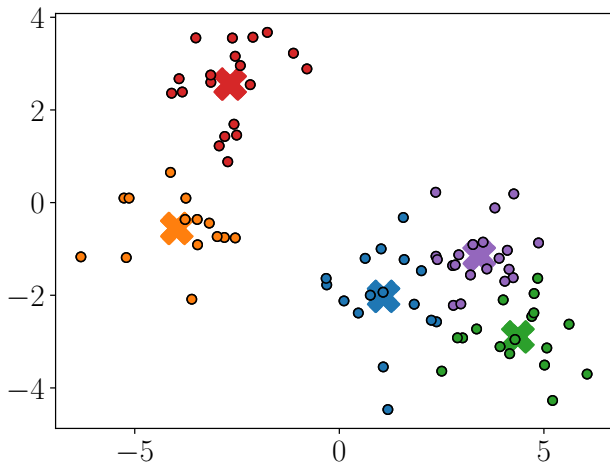
# K-Means

K-Means: Assign samples to nearest centroid



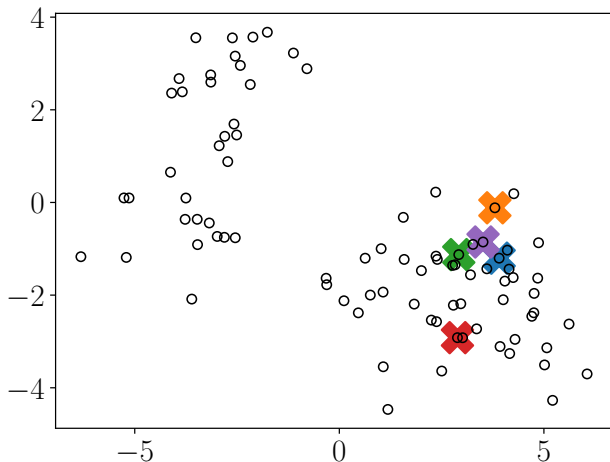
# K-Means

Assignments didn't change — final result



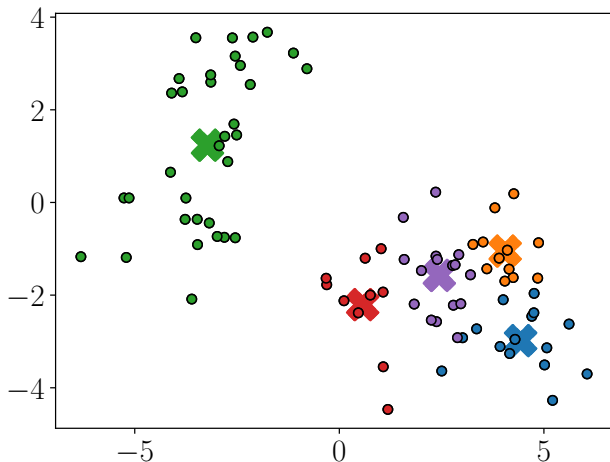
# K-Means

K-Means is sensitive to initialization



# K-Means

K-Means is sensitive to initialization



# K-Means

K-Means++: modify initial selection so that centroids are better spread

1. Select randomly, with uniform probability, the first centroid from the data

$$M = \{\mathbf{x}_j\}, j \sim \mathcal{U}\{1, N\}$$

2. Compute the distance  $d(\mathbf{x}_i)$  of all points  $\mathbf{x}_i$  that have not been selected from the closest centroid

$$d(\mathbf{x}_i) = \min_{\boldsymbol{\mu} \in M} d(\mathbf{x}_i, \boldsymbol{\mu})$$

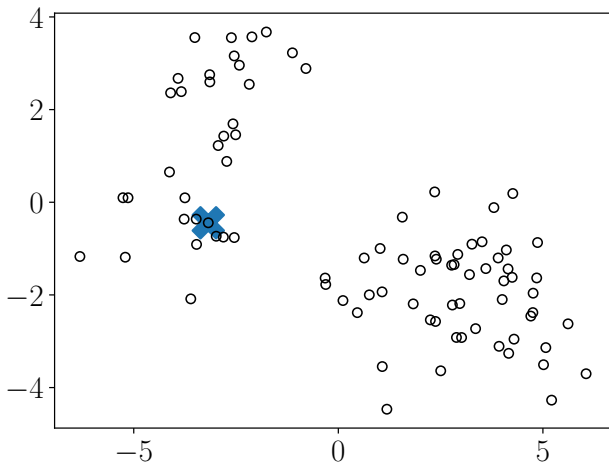
3. Select randomly the next centroid from the dataset using a probability distribution over samples proportional to  $d(\mathbf{x})^2$ :

$$M = M \cup \{\mathbf{x}_j\}, P(j) \propto d(\mathbf{x}_j)^2$$



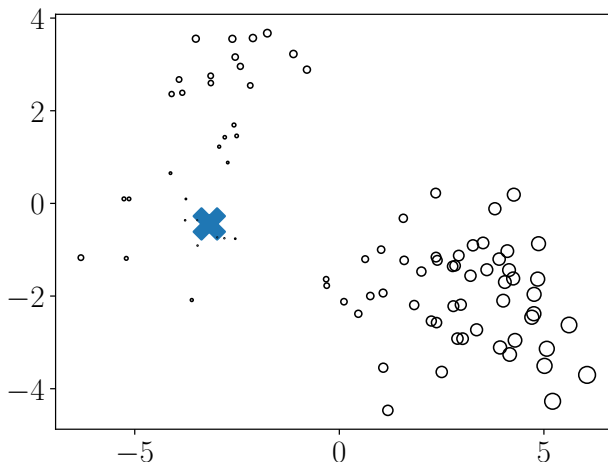
# K-Means

K-Means++: pick uniformly randomly the initial centroid



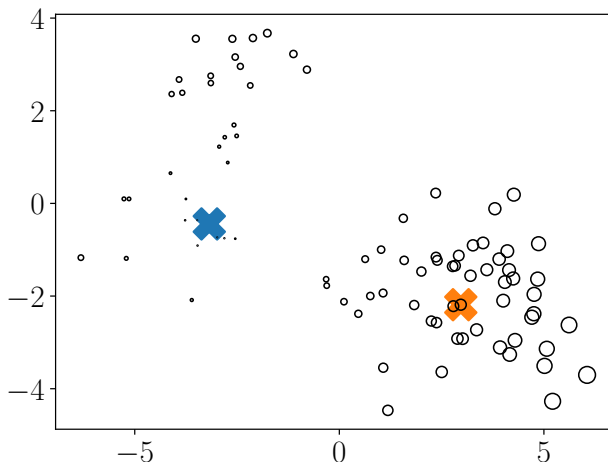
# K-Means

K-Means++: update distribution over samples  $P(j)$



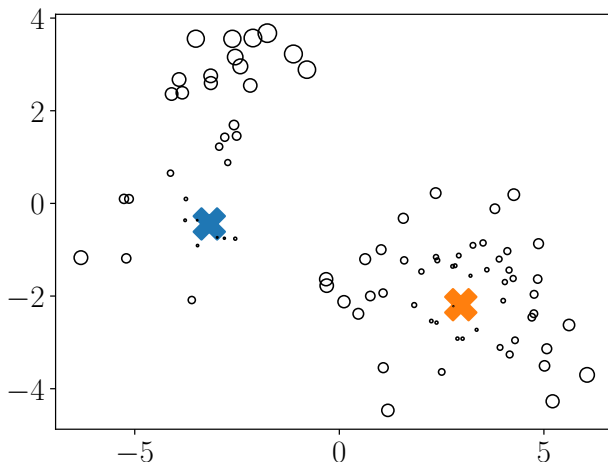
# K-Means

K-Means++: pick randomly a sample according to  $P(j)$



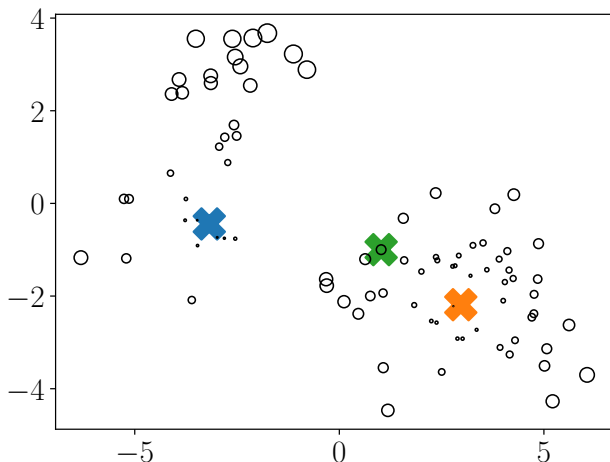
# K-Means

K-Means++: update distribution over samples  $P(j)$



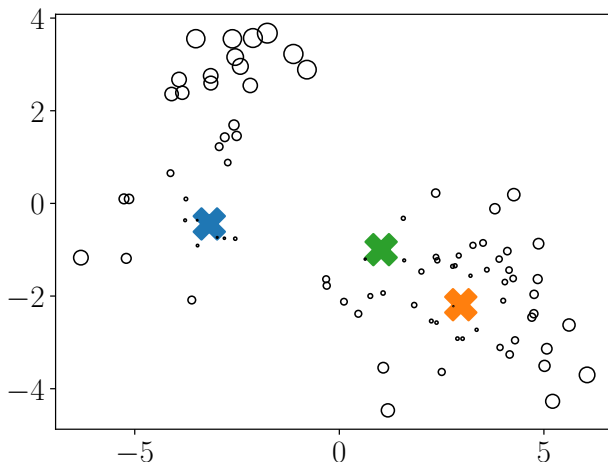
# K-Means

K-Means++: pick randomly a sample according to  $P(j)$



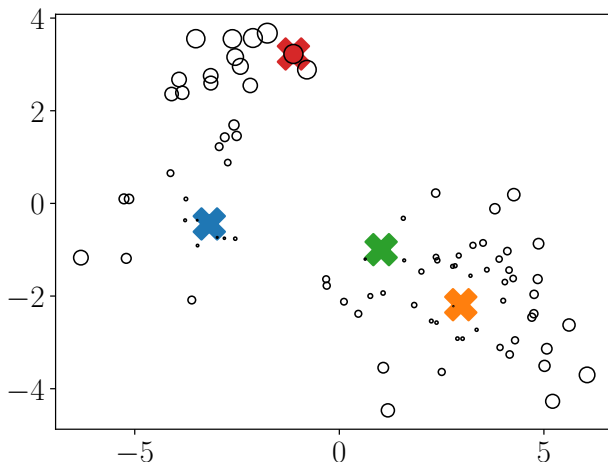
# K-Means

K-Means++: update distribution over samples  $P(j)$



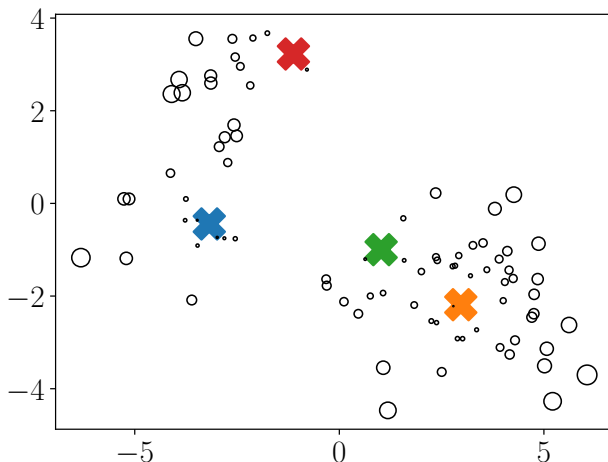
# K-Means

K-Means++: pick randomly a sample according to  $P(j)$



# K-Means

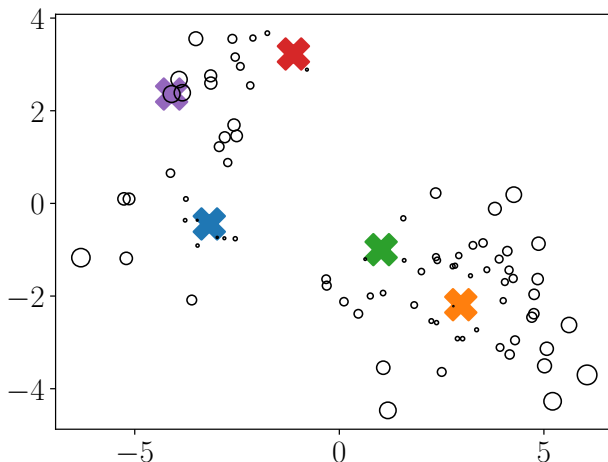
K-Means++: update distribution over samples  $P(j)$





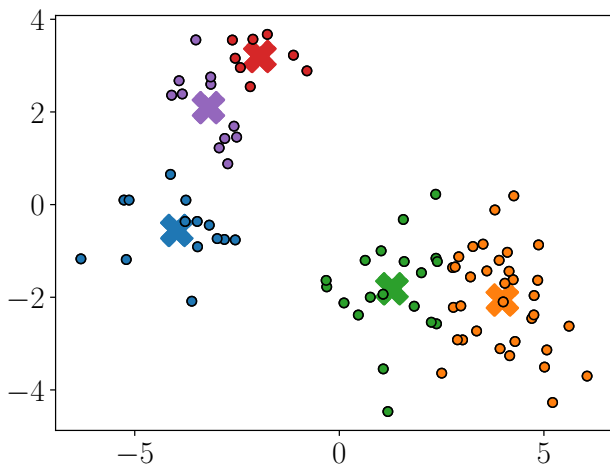
# K-Means

K-Means++: pick randomly a sample according to  $P(j)$



# K-Means

Apply the K-means algorithm



# K-Means

---

K-Means works well for spherical, similar-shaped clusters (limiting case of isotropic, tied covariance Gaussian mixture models)

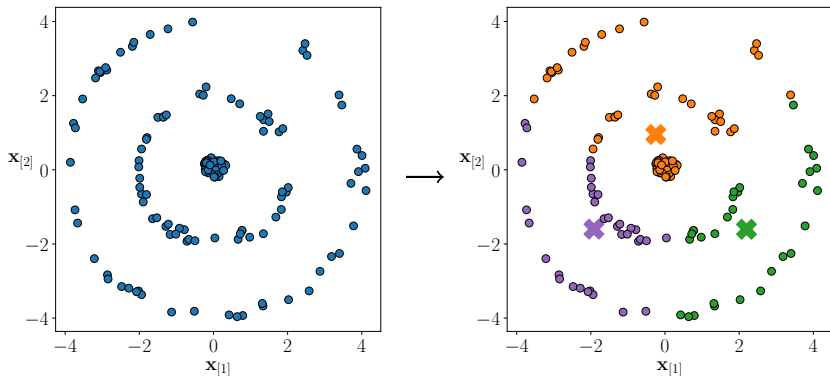
Poor performance for clusters of different size or complex shape

Not invariant to re-scaling

Feature transformations may help (we are changing the definition of distance)

# K-Means

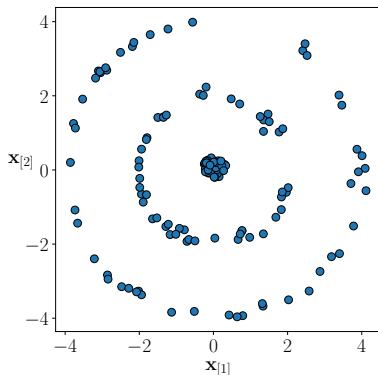
K-Means has issues with complex shapes:



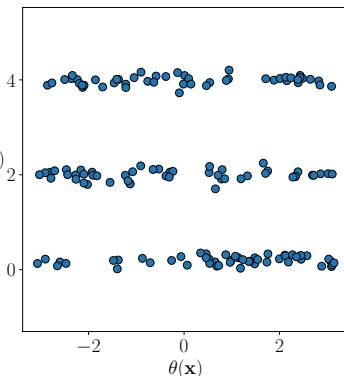
# K-Means

Non-linear data transformation: polar coordinates

$$\mathbf{x} = \begin{bmatrix} x_{[1]} \\ x_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho(\mathbf{x}) = \|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$



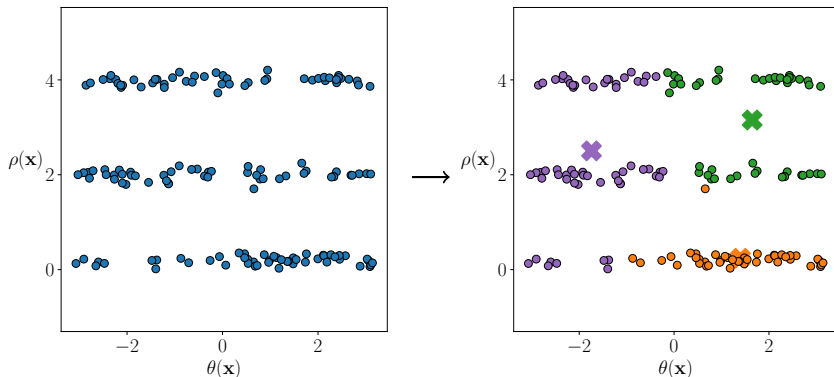
→  $\rho(\mathbf{x})$



# K-Means

Non-linear data transformation: polar coordinates

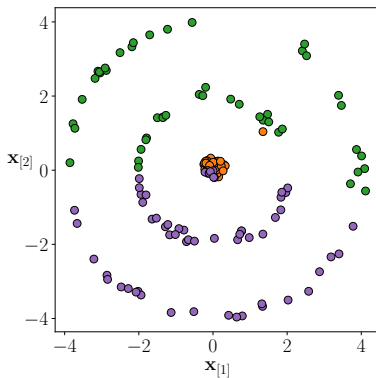
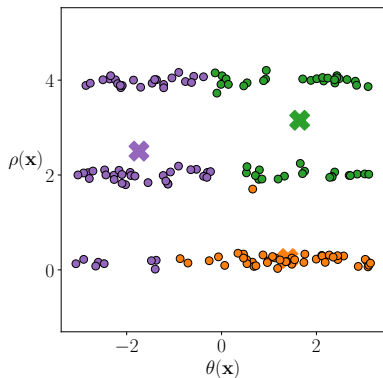
$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_{[1]} \\ \mathbf{x}_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho(\mathbf{x}) = \|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$



# K-Means

Non-linear data transformation: polar coordinates

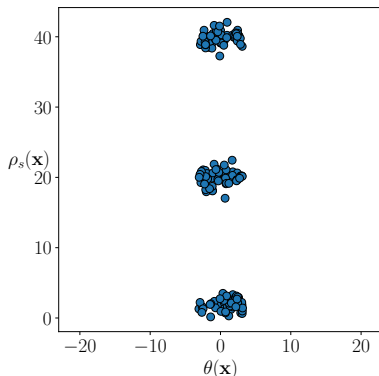
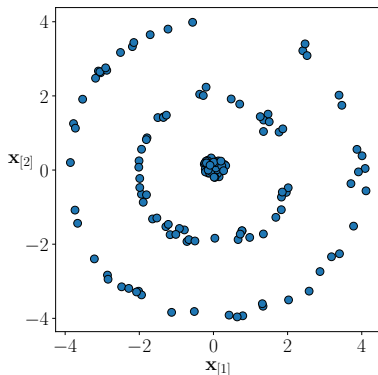
$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_{[1]} \\ \mathbf{x}_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho(\mathbf{x}) = \|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$



# K-Means

Non-linear data transformation: polar coordinates + scaling

$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_{[1]} \\ \mathbf{x}_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho_s(\mathbf{x}) = 10\|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$

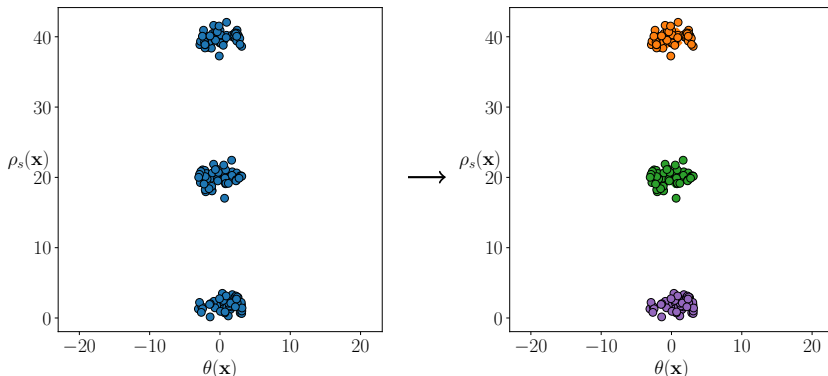




# K-Means

Non-linear data transformation: polar coordinates + scaling

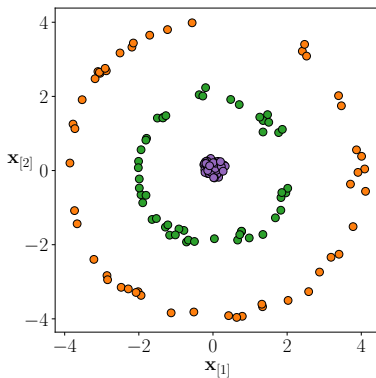
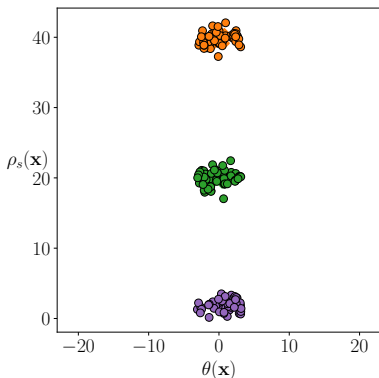
$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_{[1]} \\ \mathbf{x}_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho_s(\mathbf{x}) = 10\|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$



# K-Means

Non-linear data transformation: polar coordinates + scaling

$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_{[1]} \\ \mathbf{x}_{[2]} \end{bmatrix} \rightarrow \begin{bmatrix} \rho_s(\mathbf{x}) = 10\|\mathbf{x}\| \\ \theta(\mathbf{x}) = \text{atan2}(\mathbf{x}) \end{bmatrix}$$



# K-Means

---

Optimal number of clusters?

Usually based on heuristics

- “Elbow” method (explained variance / distortion)
- Silhouette

Since these are *heuristics*, there is *no guarantee* to obtain good results

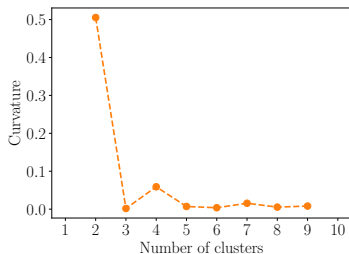
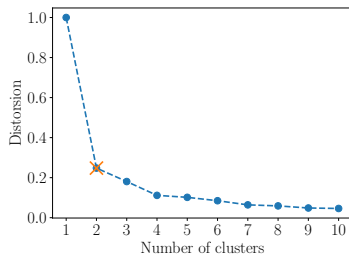
## Elbow method

- Try with different number of clusters
- As the number of clusters increases, the clusters become more compact
- Measure the within-cluster variation: mean squared distance of each sample from the centroid of its cluster (also called *distortion*)
- Plot the distortion as a function of the number of clusters
- Heuristic: choose the number of clusters corresponding to an “elbow”

# K-Means

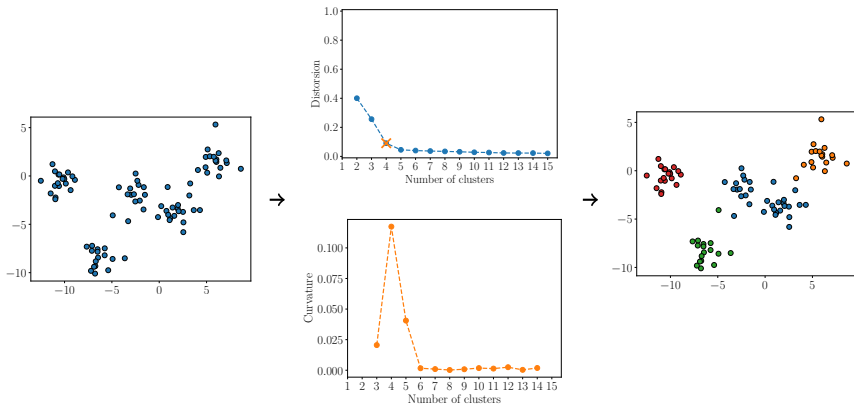
## Elbow method

- Up to the elbow, increasing clusters significantly reduces the distortion
- After the elbow, the gains become relatively smaller
- The elbow can be located as a point of maximum curvature



# K-Means

Elbow method — example:



# Silhouette

Silhouette: measure of similarity of a sample to its own cluster, compared to other clusters

Can be applied to other approaches (e.g. agglomerative clustering)

Allows computing a silhouette score for a given number of clusters

To select the optimal number of clusters, we try different values and select the value that gives the highest silhouette score

# Silhouette

For each point  $x_i$  compute:

- Mean intra-cluster distance  $a_i$  — distance of  $x_i$  w.r.t. other points of the same cluster:

$$a_i = \frac{1}{|C(x_i)| - 1} \sum_{x_j \in C(x_i) \setminus \{x_i\}} d(x_i, x_j)$$

- Mean nearest-cluster distance  $b_i$  — distance of  $x_i$  from the nearest cluster  $C_J$

$$b_i = \min_{C|C \neq C(x_i)} \frac{1}{|C|} \sum_{x_j \in C} d(x_i, x_j)$$

- Define the silhouette value for sample  $x_i$  as

$$s_i = \begin{cases} \frac{b_i - a_i}{\max(a_i, b_i)} & |C(x_i)| > 1 \\ 0 & \text{otherwise} \end{cases}$$

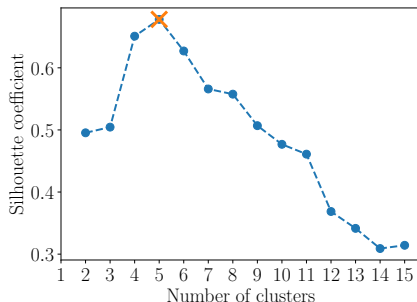


# Silhouette

The silhouette score is the average over all samples of the silhouette values  $s_i$ :

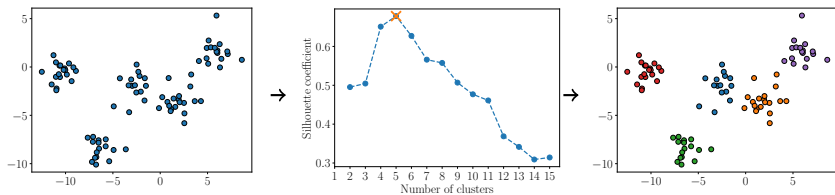
$$s = \frac{1}{N} \sum_i s_i$$

Select the number of clusters corresponding to the largest silhouette value



# K-Means

Silhouette method — example:



# Agglomerative clustering

Build a hierarchy of nested sub-clusters

With suitable linkage functions can use arbitrary distance metrics

At the beginning, all samples are put in their own cluster. The set of clusters is  $\mathcal{C}$

$$C_i = \{\mathbf{x}_i\}, \forall i \in 1 \dots n, \quad \mathcal{C} = \{C_1 \dots C_n\}$$

Let  $d^{clu}(C_i, C_j)$  be a distance between clusters (linkage function)

# Agglomerative clustering

Iteratively merge the two “closest” clusters, until a single cluster remains

- Compute all pairwise cluster distances  $d^{clu}(C_i, C_j)$  between clusters in  $\mathcal{C}$
- Merge the clusters that have smallest cluster distance until a single cluster remains

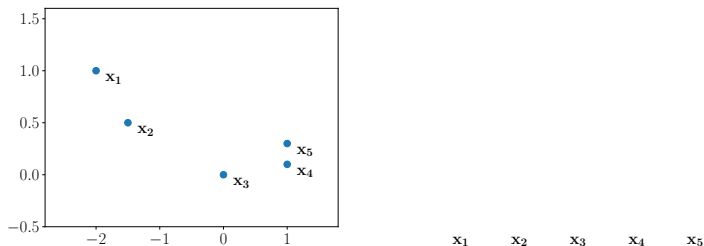
$$C_a, C_b = \arg \min_{C_i, C_j \in \mathcal{C}} d(C_i, C_j)$$

$$C_{new} = C_a \cup C_b$$

$$\mathcal{C} = (\mathcal{C} \setminus \{C_a, C_b\}) \cup \{C_{new}\}$$

# Agglomerative clustering

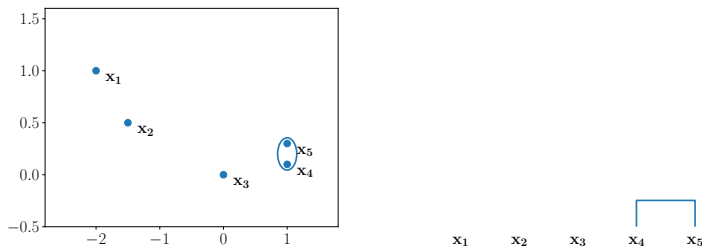
Iteratively merge the two “closest” clusters, until a single cluster remains



$$\mathcal{C} = \{\{x_1\}, \{x_2\}, \{x_3\}, \{x_4\}, \{x_5\}\}$$

# Agglomerative clustering

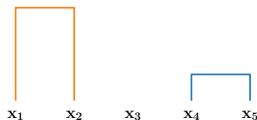
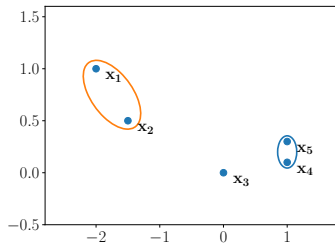
Iteratively merge the two “closest” clusters, until a single cluster remains



$$\mathcal{C} = \{\{x_1\}, \{x_2\}, \{x_3\}, \{x_4, x_5\}\}$$

# Agglomerative clustering

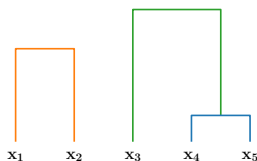
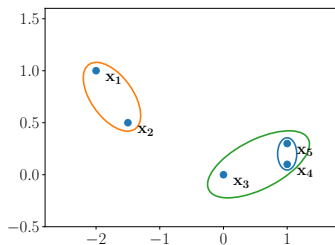
Iteratively merge the two “closest” clusters, until a single cluster remains



$$\mathcal{C} = \{\{x_1, x_2\}, \{x_3\}, \{x_4, x_5\}\}$$

# Agglomerative clustering

Iteratively merge the two “closest” clusters, until a single cluster remains

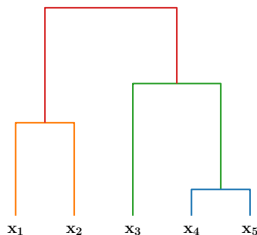
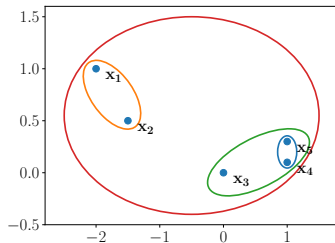


$$\mathcal{C} = \{\{x_1, x_2\}, \{x_3, x_4, x_5\}\}$$



# Agglomerative clustering

Iteratively merge the two “closest” clusters, until a single cluster remains



$$\mathcal{C} = \{\{x_1, x_2, x_3, x_4, x_5\}\}$$

# Agglomerative clustering

Let  $d(\mathbf{x}_i, \mathbf{x}_j)$  denote the distance between  $\mathbf{x}_i$  and  $\mathbf{x}_j$

How can we define a “distance” between clusters?

For singleton clusters it's trivial:  $d^{clu}(\{\mathbf{x}_1\}, \{\mathbf{x}_2\}) = d(\mathbf{x}_1, \mathbf{x}_2)$

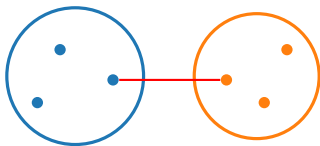
For clusters that contain several points we have different possibilities

- Single linkage
- Complete linkage
- Average linkage (UPGMA)
- Centroid
- ...

# Agglomerative clustering

Single linkage: smallest of all pairwise distances of cluster samples (the distance of the closest points of the two clusters)

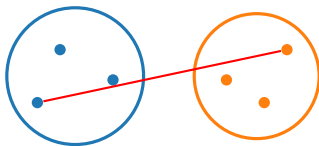
$$d^{clu}(C_i, C_j) = \min_{x \in C_i, y \in C_j} d(x, y)$$



# Agglomerative clustering

Complete linkage: largest of all pairwise distances of cluster samples (the distance of the farthest points of the two clusters)

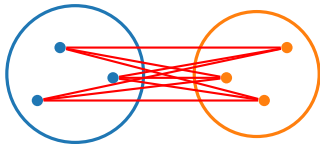
$$d^{clu}(C_i, C_j) = \max_{x \in C_i, y \in C_j} d(x, y)$$



# Agglomerative clustering

Unweighted average linkage (UPGMA): average of all pairwise distances of cluster samples

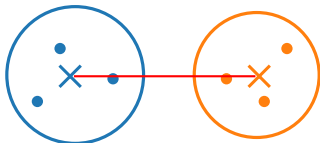
$$d^{clu}(C_i, C_j) = \frac{1}{|C_i||C_j|} \sum_{\mathbf{x} \in C_i, \mathbf{y} \in C_j} d(\mathbf{x}, \mathbf{y})$$



# Agglomerative clustering

Centroid (Euclidean distance): Euclidean distance between the cluster centroids

$$d^{clu}(C_i, C_j) = \left\| \frac{1}{|C_i|} \sum_{x \in C_i} x - \frac{1}{|C_j|} \sum_{y \in C_j} y \right\|$$



# Agglomerative clustering

---

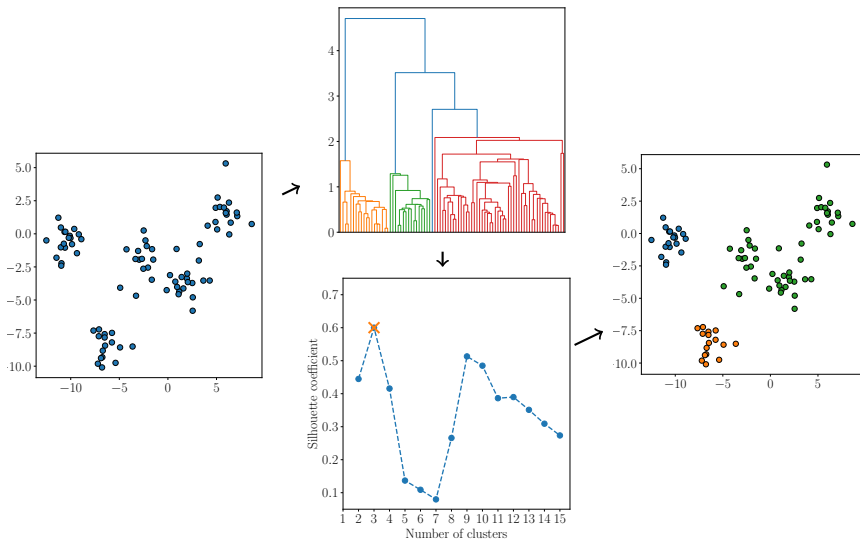
The dendrogram shows the cluster hierarchy

The height at which two clusters are merged corresponds to the distance between the two clusters (*cophenetic* distance)

Flat clusters can be obtained by cutting the dendrogram at a given level (e.g. through silhouette analysis)

# Agglomerative clustering

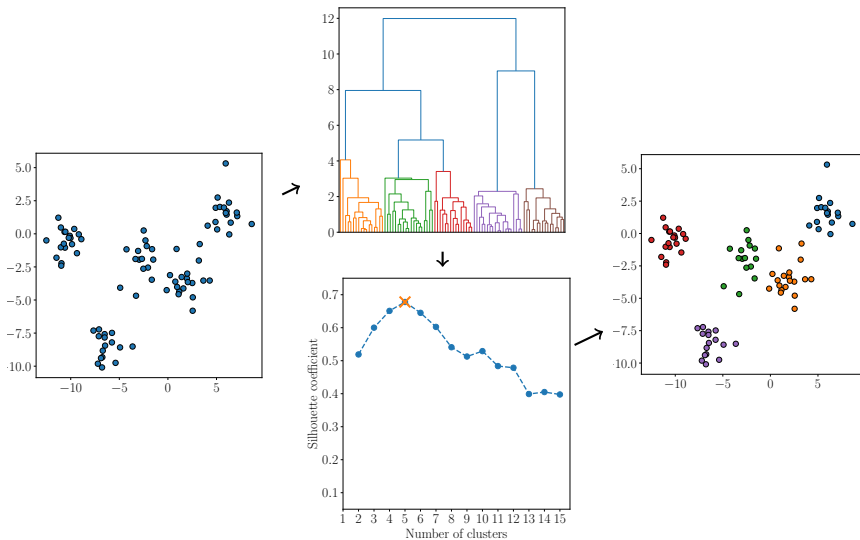
Linkage: single





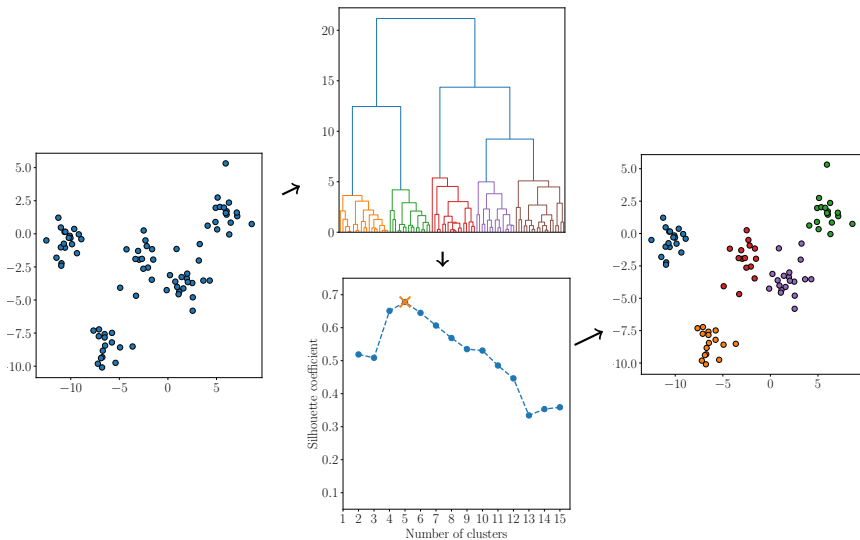
# Agglomerative clustering

Linkage: average



# Agglomerative clustering

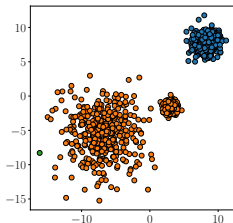
Linkage: complete



# Agglomerative clustering

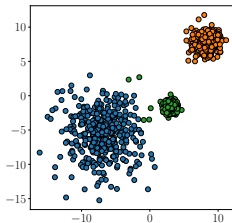
## Single linkage:

- Non-globular clusters
- Sensitive to noise



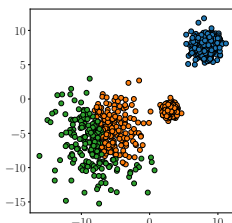
## Average linkage:

- Globular clusters
- Less sensitive to noise



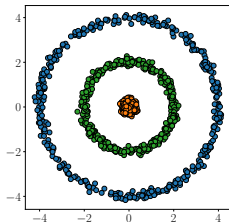
## Complete linkage:

- Globular, compact clusters
- Tends to break large clusters

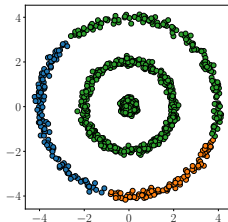


# Agglomerative clustering

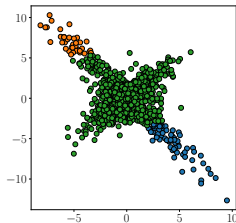
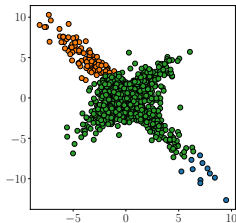
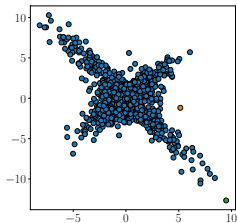
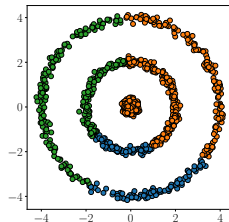
Single linkage:



Average linkage:



Complete linkage:



# Agglomerative clustering

---

Can be extended to work with similarity measures (not necessarily associated to distances)

Similarity measures may be derived from classification rules (e.g. classification scores) to guide clustering

For example, a face recognizer can compare two face images and provide a score that represents a measure of whether the pictures belong to the same person or not (high or low similarity)

The scores can be used to cluster a set of unlabeled face images according to the person identity

# Density-based clustering

We have seen K-Means and agglomerative clustering

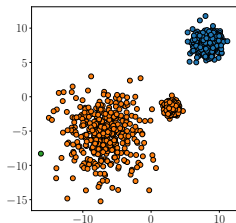
Other approaches based on different frameworks exist

For example, density-based clustering algorithms like DBSCAN group together points that are in high-density regions

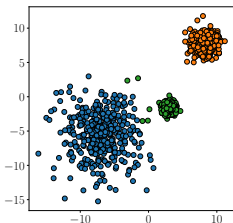
- Density measured in terms of number of close neighbours of a point
- Automatic selection of the number of clusters, but not all samples may be assigned to a cluster
- Issues when clusters have different densities, or with large dimensional data

# Agglomerative clustering

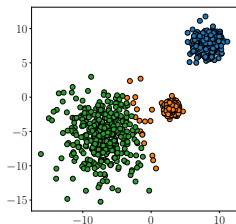
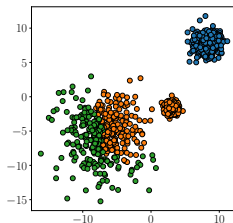
Single linkage



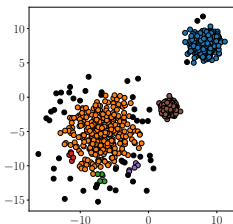
Average linkage



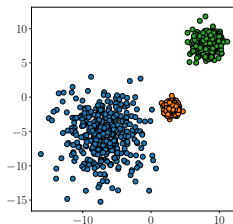
Complete linkage



K-means



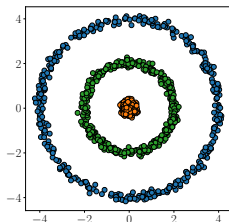
DBSCAN



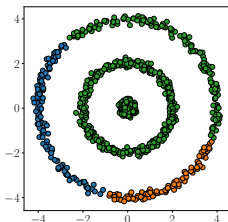
Gaussian mixtures

# Agglomerative clustering

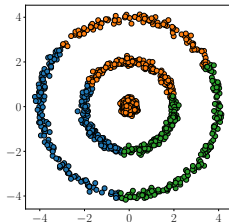
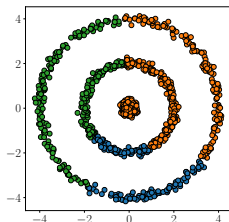
Single linkage



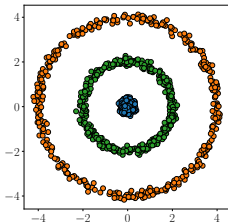
Average linkage



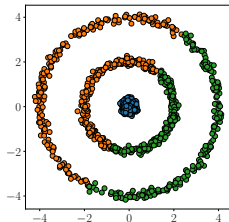
Complete linkage



K-means



DBSCAN

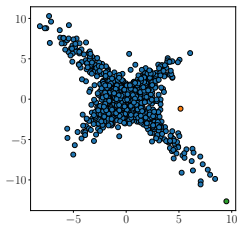


Gaussian mixtures

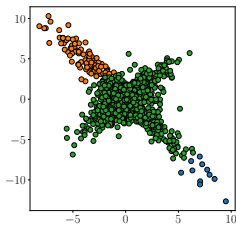


# Agglomerative clustering

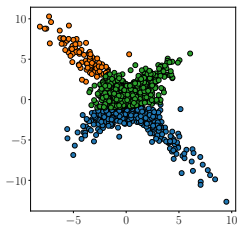
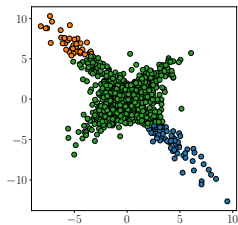
Single linkage



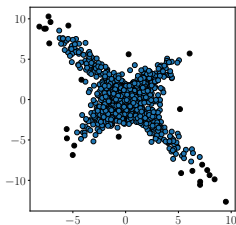
Average linkage



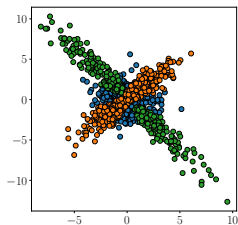
Complete linkage



K-means



DBSCAN



Gaussian mixtures

# Cluster evaluation

To evaluate the cluster quality we can resort to unsupervised measures such as the silhouette score

If we have the *ground-truth cluster labels*, we can compare the cluster labels with the ground-truth labels

- Purity / Inverse purity
- Rand Index (RI) / Adjusted Rand Index (ARI)
- Entropy-based measures
- ...

Typically, we evaluate the goodness of the algorithm on a labeled dataset, with the goal of applying the method on unlabeled data

# Cluster evaluation

Let

$$C = \{C_1 \dots C_K\}$$

denote the set of clusters

Each cluster also defines a cluster label  $c_i$  for sample  $x_i$ , i.e.

$$c_i = j \iff x_i \in C_j$$

Let

$$L = \{L_1 \dots L_M\}$$

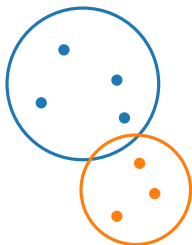
denote the partitioning of samples into ground-truth classes

Again, if  $l_i$  is the label of sample  $x_i$ , then  $x_i \in L_j \iff l_i = j$

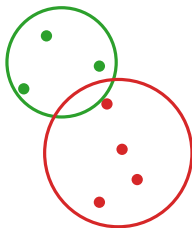
We denote with  $N$  the number of samples

# Cluster evaluation

Both  $C$  (clustering output) and  $L$  (labels) are partitions of the data



$L$  (labels)



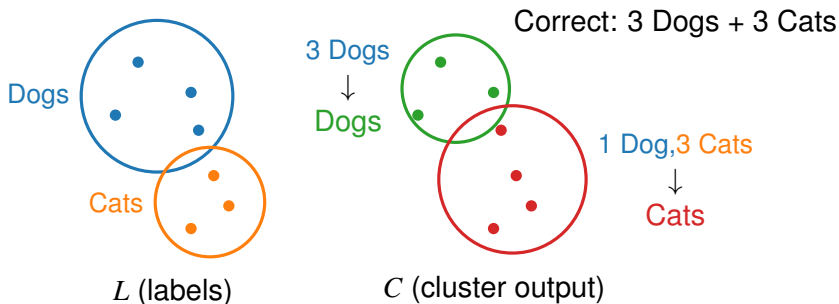
$C$  (cluster output)

# Cluster evaluation

*Purity*: measure how “pure” is a cluster, i.e. how much the cluster contains elements of a single class

Assign to each cluster the class that is mostly present in the cluster

Compute the fraction of samples that belong to the correct, labeled cluster



# Cluster evaluation

*Purity*: measure how “pure” is a cluster, i.e. how much the cluster contains elements of a single class

Assign to each cluster the class that is mostly present in the cluster

Compute the fraction of samples that are correctly labeled

$$P(C, L) = \frac{1}{N} \sum_{c \in C} \max_{l \in L} |c \cap l|$$

$|c \cap l|$  denotes the number of samples that are both in cluster  $c$  and in class  $l$

The maximum over  $l \in L$  corresponds to labeling the cluster with the label of the class that is most represented

# Cluster evaluation

Purity lies in the range  $(0, 1]$  (0 cannot be attained since we will always have at least 1 correctly labeled point)

Purity tends to increase with the number of clusters

In agglomerative clustering, purity will increase as we threshold the dendrogram at lower levels (more clusters)

With 1-sample clusters, purity becomes 1 (all clusters contain patterns of a single class)

# Cluster evaluation

We need to look at the other side of the problem

*Inverse purity* (or label purity): measure how much samples of the same class are grouped together

Label each class with the cluster label of the cluster that contains most objects of that class

Compute the fraction of correct cluster labels in the ground-truth partition

It corresponds to purity computed inverting the role of  $C$  and  $L$

$$IP(C, L) = P(L, C) = \frac{1}{n} \sum_{l \in L} \max_{c \in C} |c \cap l|$$

The maximum over  $c \in C$  corresponds to linking class  $l$  with the cluster that contains most of its elements

Inverse purity is 1 when all samples are assigned to a single cluster



# Cluster evaluation

We can also define *impurity* and *inverse-impurity*

$$I_{clu}(C, L) = 1 - P(C, L)$$

$$I_{lab}(C, L) = 1 - IP(C, L) = 1 - P(L, C)$$

When using hierarchical algorithms we can plot how the impurities change as we change the number of clusters (cutting the dendrogram at different levels)

We can compute the impurities<sup>1</sup>  $I_{clu}(k), I_{lab}(k)$  for each possible number of clusters  $k \in \{1 \dots n\}$

We can plot the pairs  $(I_{clu}(k), I_{lab}(k))$  as a parameteric curve

Similar to ROC and DET curves for classification (we will introduce these later)

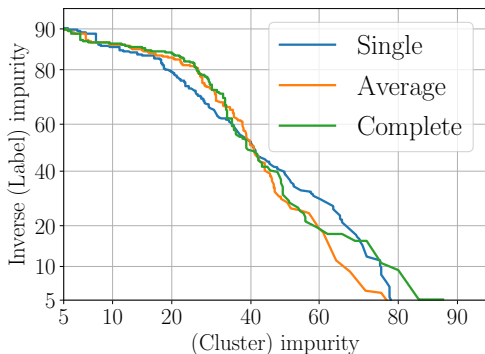
---

<sup>1</sup>With an abuse of notation, we identify with  $I_{clu}(k)$  the impurity computed from the set of clusters  $C(k)$  obtained from the dendrogram cut at a threshold that gives  $k$  clusters  $I_{clu}(k) = I_{clu}(C(k), L)$ . Similarly  $I_{lab}(k) = I_{lab}(C(k), L)$ .

# Cluster evaluation

Changing the number of clusters  $k$  allows for a *trade-off* between the two kinds of error

Can be used to select the best linkage for a given use case — in the following example:



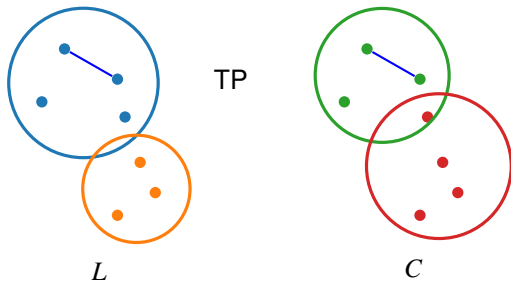
- Single: better if we want lower cluster impurity
- Average: better if we want lower label impurity

# Cluster evaluation

Rand index: classification accuracy on *pairs* for samples

A pair of samples  $(x_i, x_j)$  is pairwise-*correctly* clustered if either:

- $c_i = c_j$  and  $l_i = l_j$  (i.e., they are in the same cluster and have the same ground-truth label - True Positive (TP))
- $c_i \neq c_j$  and  $l_i \neq l_j$  (i.e., they are in different clusters and have different labels - True Negative (TN))

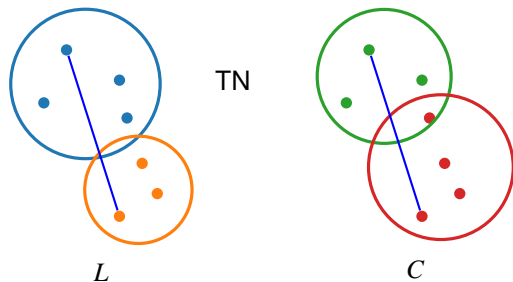


# Cluster evaluation

Rand index: classification accuracy on *pairs* for samples

A pair of samples  $(x_i, x_j)$  is pairwise-*correctly* clustered if either:

- $c_i = c_j$  and  $l_i = l_j$  (i.e., they are in the same cluster and have the same ground-truth label - True Positive (TP))
- $c_i \neq c_j$  and  $l_i \neq l_j$  (i.e., they are in different clusters and have different labels - True Negative (TN))

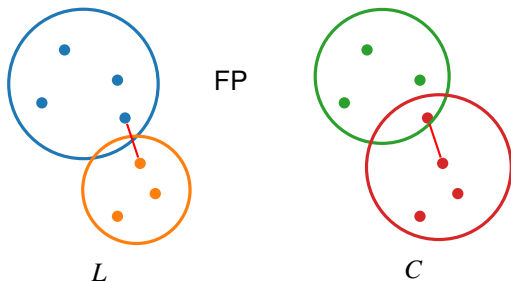


# Cluster evaluation

Rand index: classification accuracy on *pairs* for samples

A pair of samples  $(x_i, x_j)$  is pairwise-*incorrectly* clustered if either:

- $c_i = c_j$  and  $l_i \neq l_j$  (i.e., they are in the same cluster but have different ground-truth label - False Positive (FP))
- $c_i \neq c_j$  and  $l_i = l_j$  (i.e., they are in different clusters but have the same label - False Negative (FN))

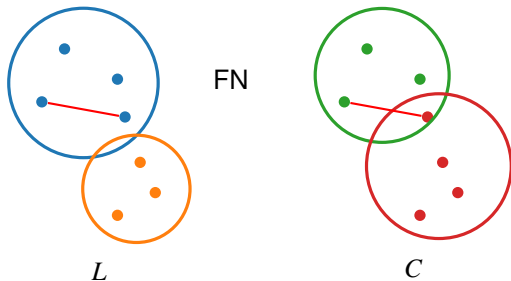


# Cluster evaluation

Rand index: classification accuracy on *pairs* for samples

A pair of samples  $(x_i, x_j)$  is pairwise-*incorrectly* clustered if either:

- $c_i = c_j$  and  $l_i \neq l_j$  (i.e., they are in the same cluster but have different ground-truth label - False Positive (FP))
- $c_i \neq c_j$  and  $l_i = l_j$  (i.e., they are in different clusters but have the same label - False Negative (FN))



# Cluster evaluation

Rand index: classification accuracy on *pairs* for samples

$$RI = \frac{TP + TN}{TP + FN + TN + FP}$$

*RI* takes values between 0 (complete disagreement) and 1 (complete agreement)

However, if we were to assign random cluster labels, *RI would not* be, on average, 0

Adjusted Rand Index (ARI): normalize ARI to account for expected RI under a random clustering model

$$ARI = \frac{RI - \mathbb{E}[RI]}{1 - \mathbb{E}[RI]}$$

*ARI* is close to 0 for random clusters, and to 1 for perfect clustering

Other information-theoretical measures may also be employed (mutual information, normalized mutual information)