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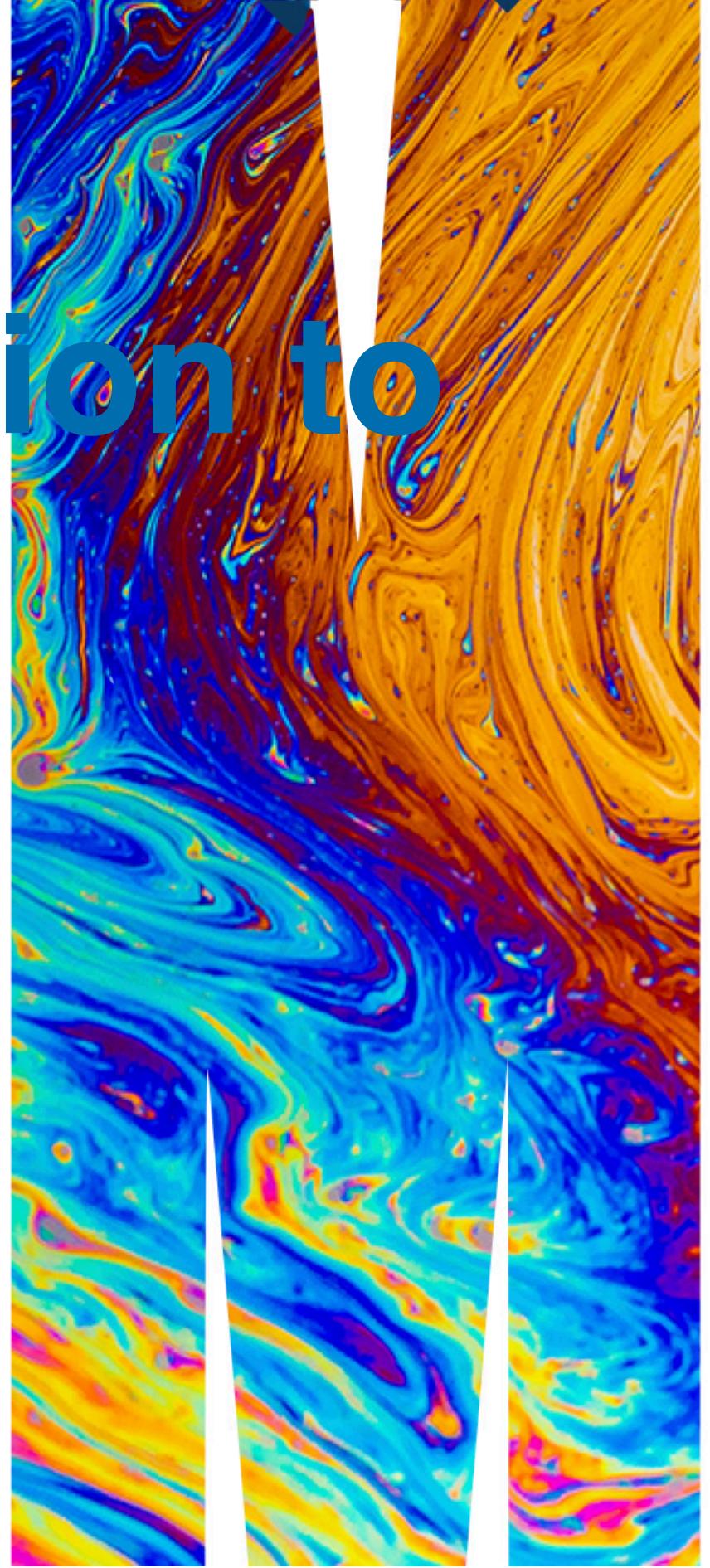
# ETC3250/5250 Introduction to Machine Learning

*Week 10: Model-based clustering and self-organising maps*

Professor Di Cook

*etc3250.clayton-x@monash.edu*

*Department of Econometrics and Business Statistics*



# Overview

We will cover:

- Models of multimodality using Gaussian mixtures
- Fitting model-based clustering
- Diagnostics for the model fit
- Self-organising maps and dimension reduction

# Model-based clustering

# Overview

Model-based clustering makes an assumption about the distribution of the data, primarily

- Assumes the data is a sample from a Gaussian mixture model
- Requires the assumption that clusters have an elliptical shape
- The shape is determined by the variance-covariance of the clusters
- A variety of models is available by using different constraints on the variance-covariance

Model is

$$f(x_i) = \sum_{k=1}^G \pi_k f_k(x_i; \mu_k, \Sigma_k)$$

where  $f_k$  is usually a multivariate normal distribution. The parameters are estimated by maximum likelihood, and choice between models is made using BIC.

# Parametrisation of the var-cov matrices (1/2)

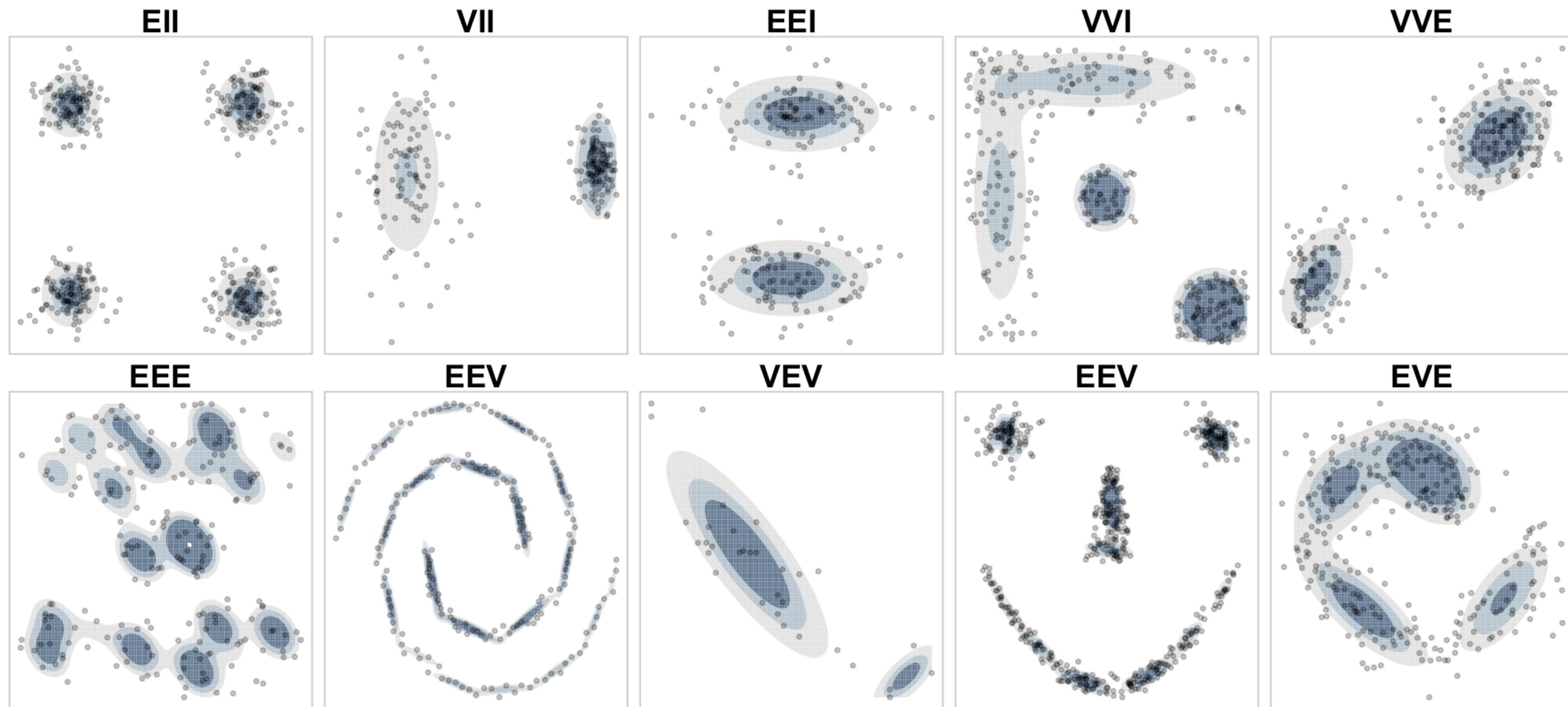
Constraints applied on cluster variance-covariance:

$$\Sigma_k = \lambda_k D_k A_k D_k^\top$$

- **volume ( $\lambda_k$ )**: each cluster has approximately the same size
- **shape ( $A_k$ )**: each cluster has approximately the same variance so that the distribution is spherical
- **orientation ( $D_k$ )**: each cluster is forced to be axis-aligned
- $\lambda I$  is model 1, EI
- $\lambda DAD^\top$  is model 7, EEE
- $\lambda D_k A D_k^\top$  is model 11, EEV

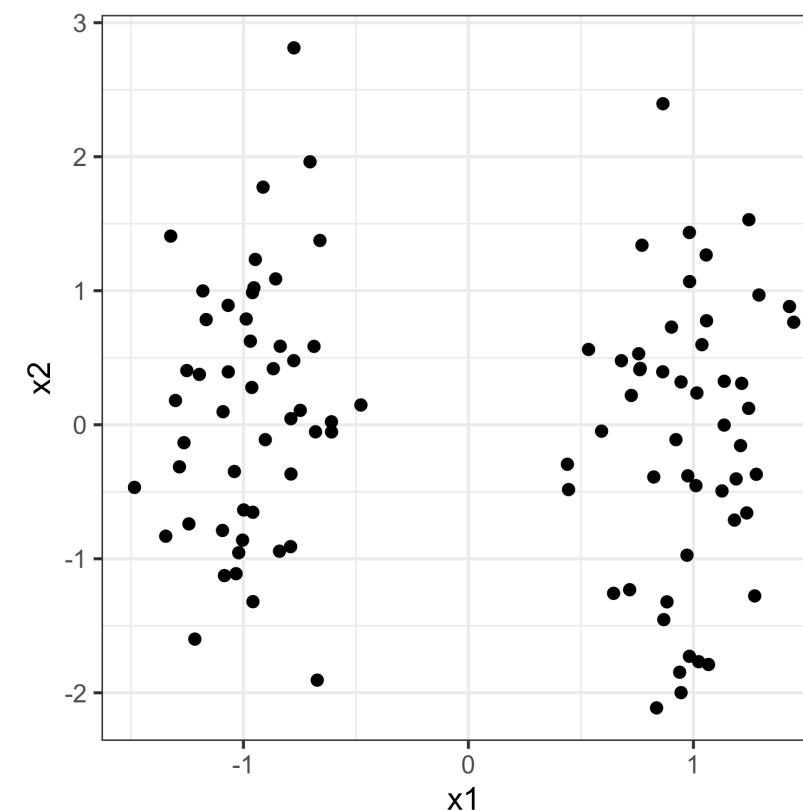
Model	Family	Volume	Shape	Orientation	Identifier
1	Spherical	Equal	Equal	NA	EII
2	Spherical	Variable	Equal	NA	VII
3	Diagonal	Equal	Equal	Axes	EEI
4	Diagonal	Variable	Equal	Axes	VEI
5	Diagonal	Equal	Variable	Axes	EVI
6	Diagonal	Variable	Variable	Axes	VVI
7	General	Equal	Equal	Equal	EEE
8	General	Equal	Variable	Equal	EVE
9	General	Variable	Equal	Equal	VEE
10	General	Variable	Variable	Equal	VVE
11	General	Equal	Equal	Variable	EEV
12	General	Variable	Equal	Variable	VEV
13	General	Equal	Variable	Variable	EVV
14	General	Variable	Variable	Variable	VVV

# Parametrisation of the var-cov matrices (2/2)



Source: Boehmke (2020) Hands-on machine learning

# Example: nuisance variable (1/3)



```
1 df_mc <- Mclust(df, G = 2)  
2 summary(df_mc)
```

Gaussian finite mixture model fitted by EM algorithm

Mclust EEI (diagonal, equal volume and shape) model with 2 components:

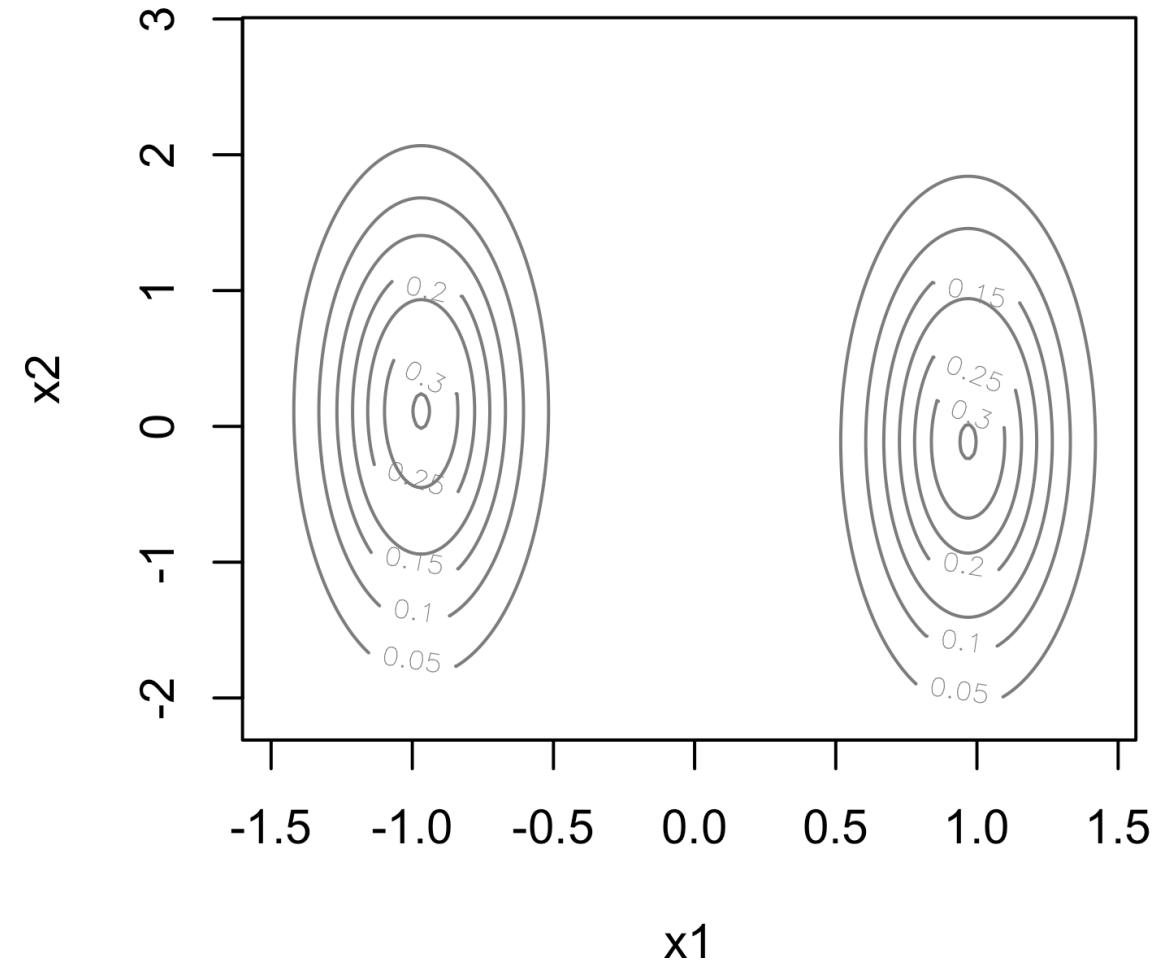
log-likelihood	n	df	BIC	ICL
-204	100	7	-441	-441

Clustering table:

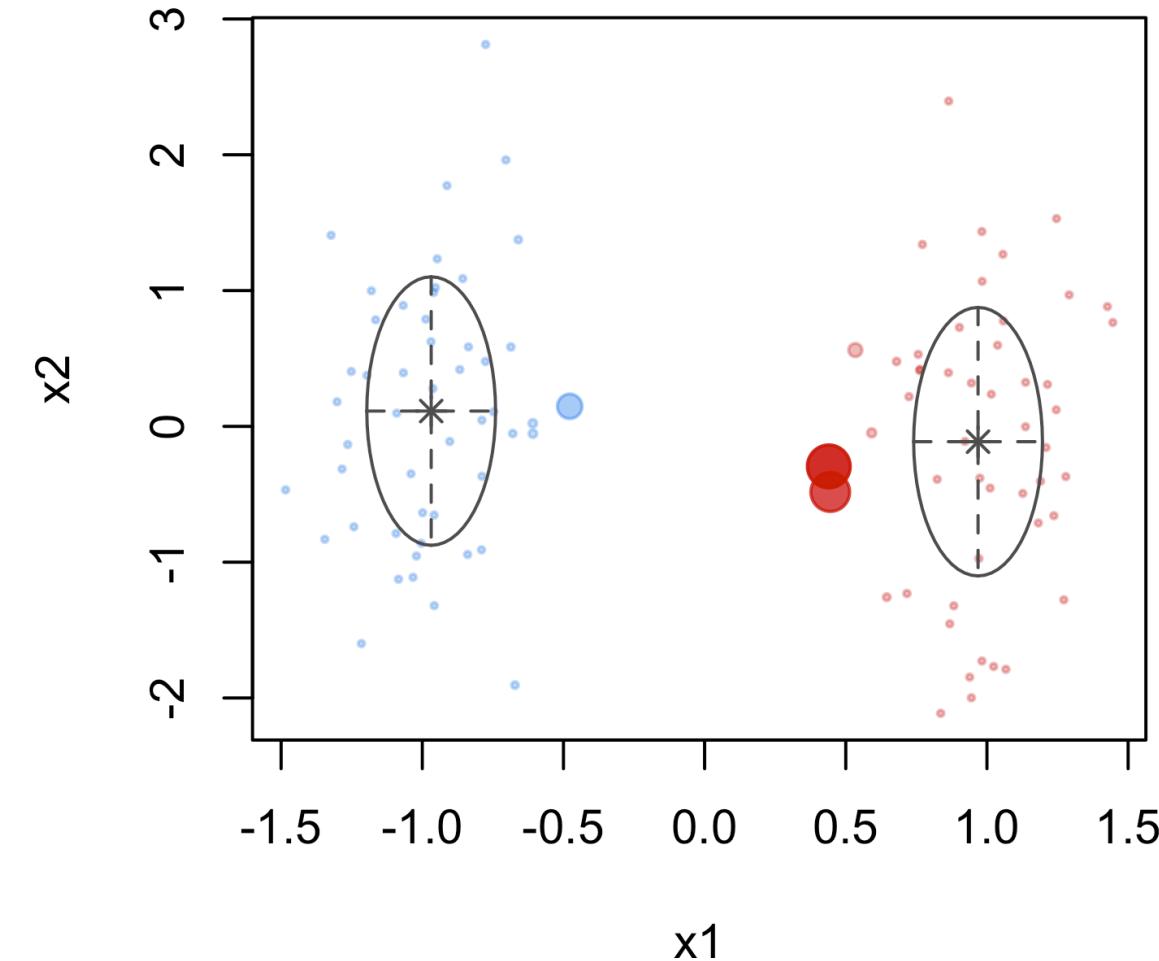
1	2
50	50

# Example: nuisance variable (2/3)

```
1 plot(df_mc, what = "density")
```



```
1 plot(df_mc, what = "uncertainty")
```



# Example: nuisance variable (3/3)

## Cluster means

```
1 options(digits=2)
2 df_mc$parameters$mean
```

	[,1]	[,2]
x1	-0.97	0.97
x2	0.11	-0.11

## Cluster variance-covariances

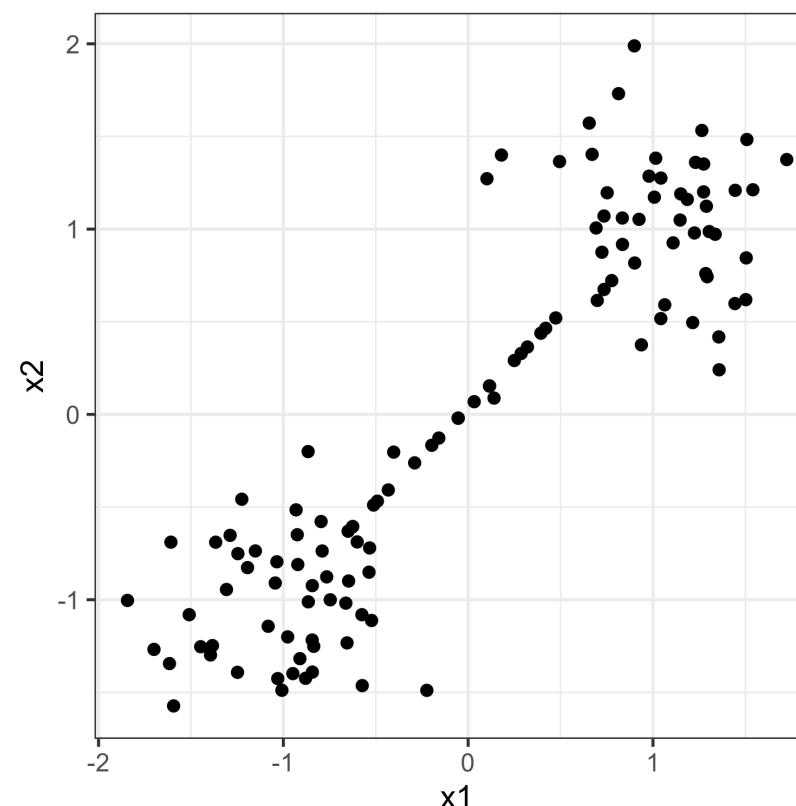
```
1 df_mc$parameters$variance$sigma
```

	, , 1	
	x1	x2
x1	0.052	0.00
x2	0.000	0.98

	, , 2	
	x1	x2
x1	0.052	0.00
x2	0.000	0.98

# Example: nuisance cases (1/3)



```
1 df_mc <- Mclust(df, G = 2)  
2 summary(df_mc)
```

Gaussian finite mixture model fitted by EM algorithm

Mclust EEE (ellipsoidal, equal volume, shape and orientation) model with 2 components:

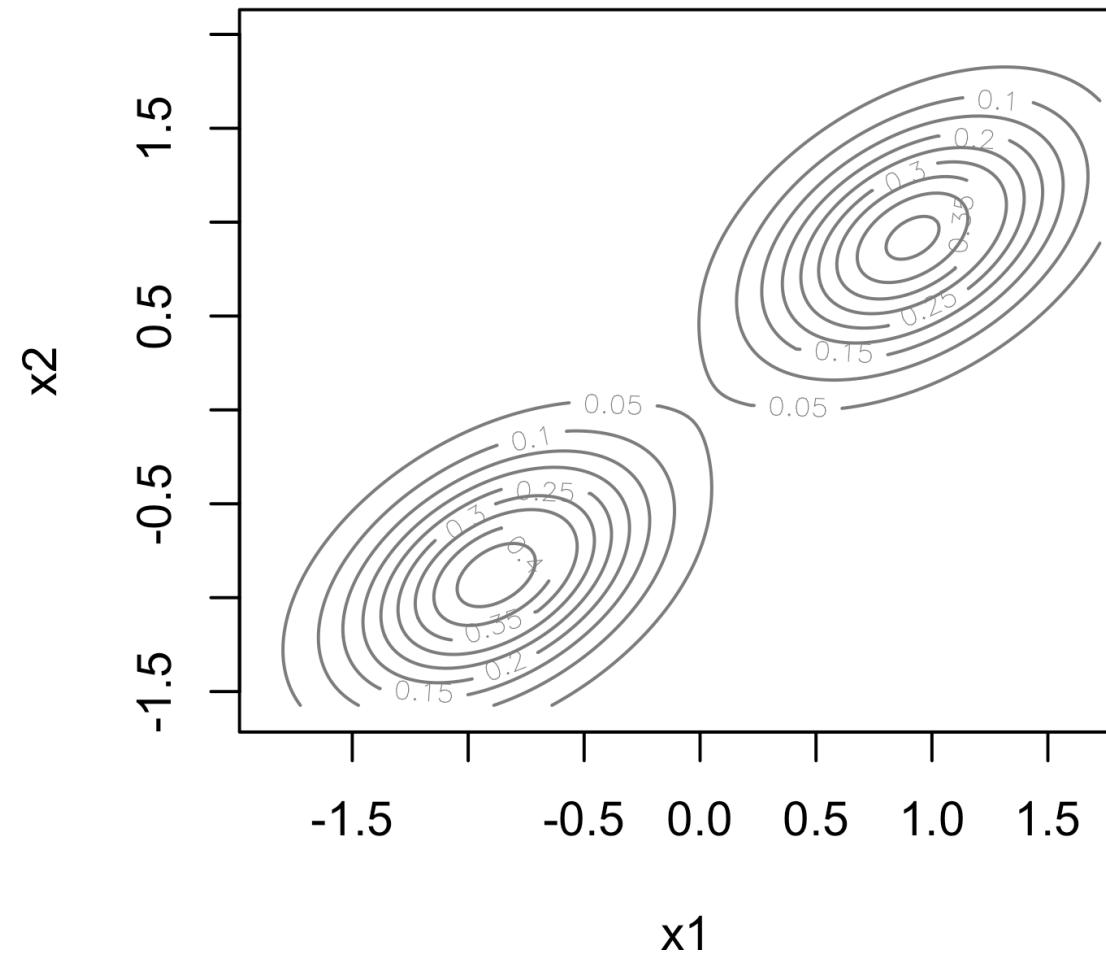
log-likelihood	n	df	BIC	ICL
-205	120	8	-447	-452

Clustering table:

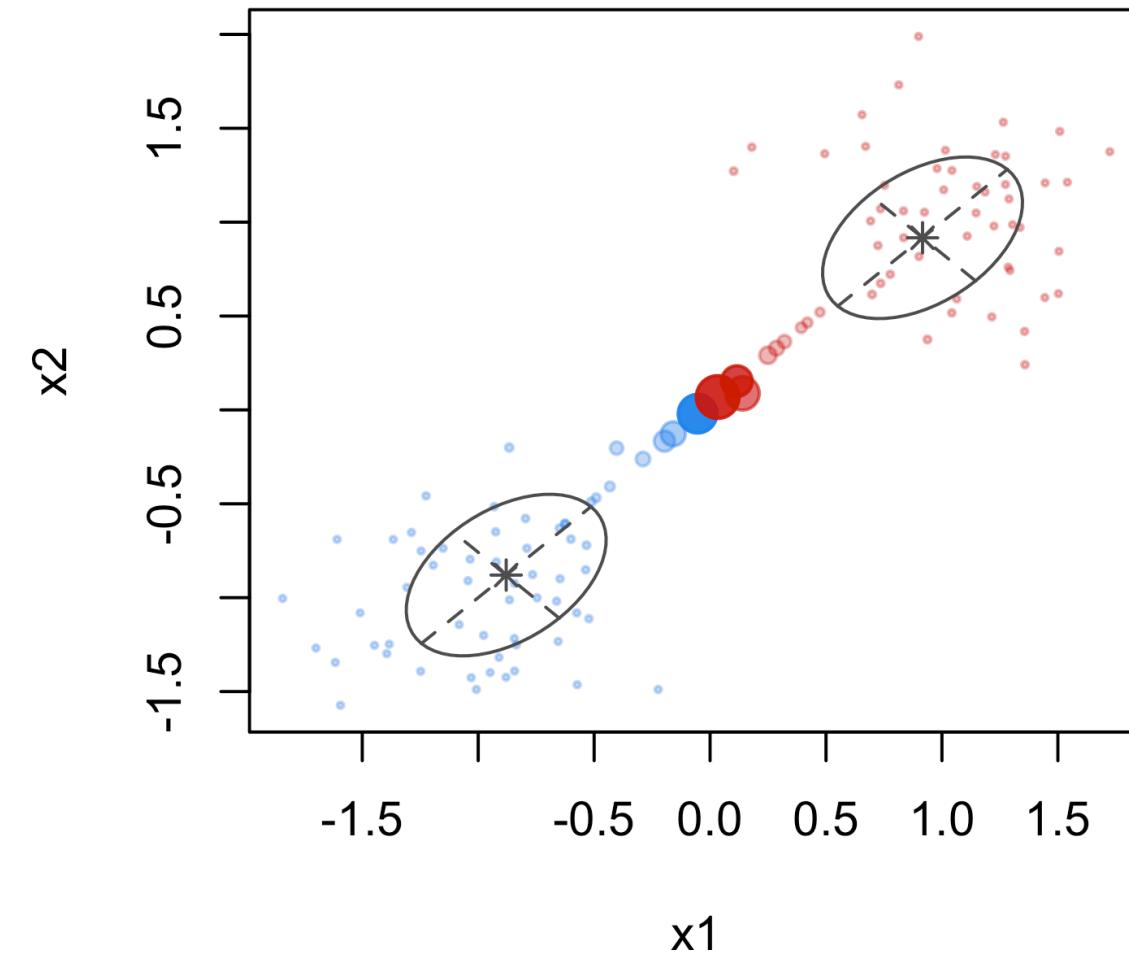
1	2
61	59

# Example: nuisance cases (2/3)

```
1 plot(df_mc, what = "density")
```



```
1 plot(df_mc, what = "uncertainty")
```



# Example: nuisance cases (3/3)

## Cluster means

```
1 df_mc$parameters$mean  
[ ,1] [ ,2]  
x1 -0.88 0.92  
x2 -0.88 0.92
```

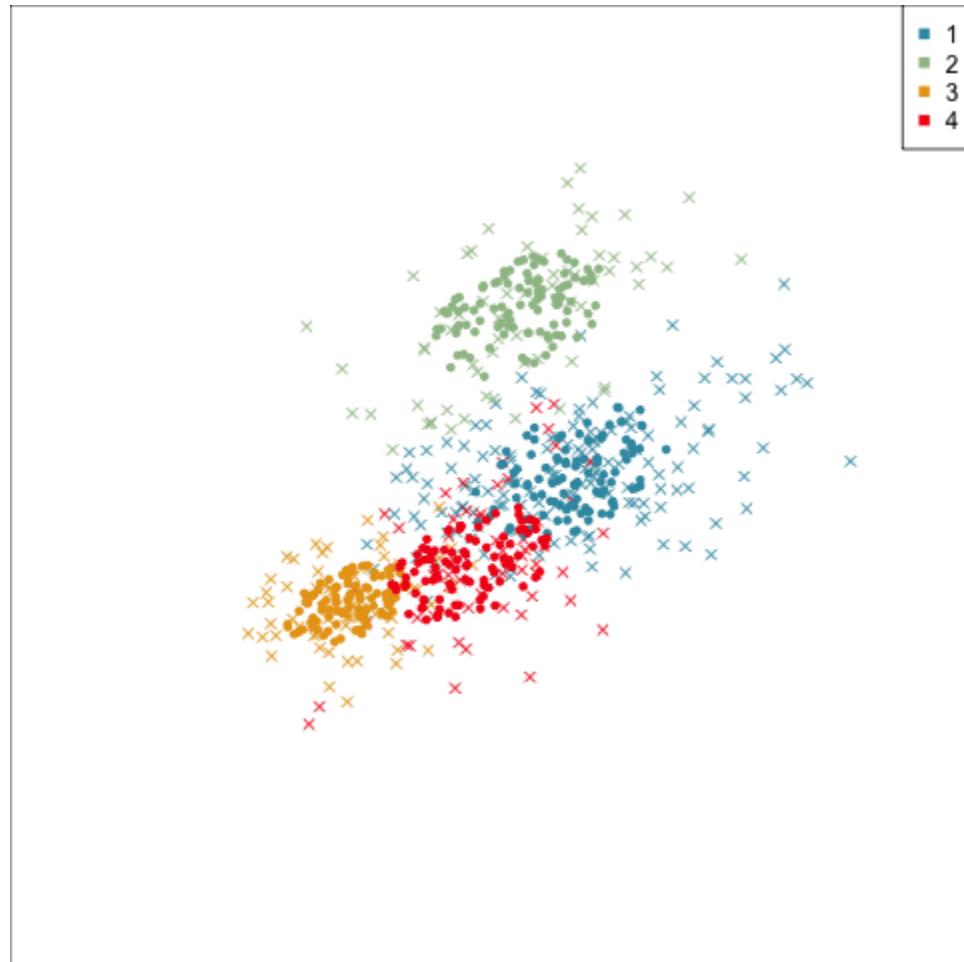
## Cluster variance-covariances

```
1 df_mc$parameters$variance$sigma  
, , 1  
          x1      x2  
x1 0.186 0.081  
x2 0.081 0.185  
  
, , 2  
          x1      x2  
x1 0.186 0.081  
x2 0.081 0.185
```

# Example: penguins (1/2)

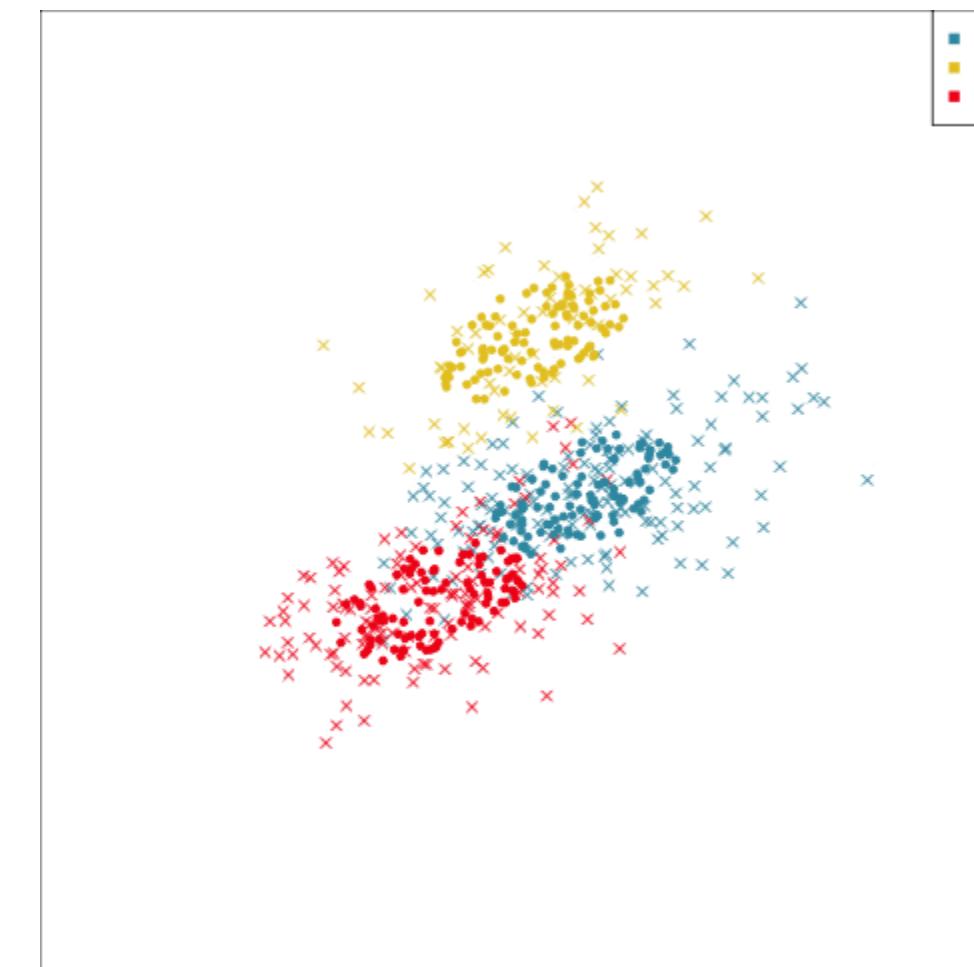
# Example: penguins (2/2)

## ► Code



Best model: VEE, 4

What's wrong with this fit?



model: VEE, 3

Which is the better model? 4 or 3 clusters?  
Purely based on how well it fits the data?

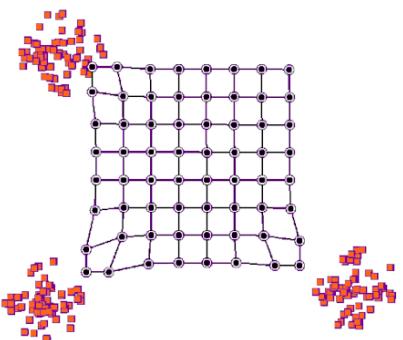
# Summary

- Model-based clustering provides a nice **automated** clustering, if the data has neatly separated clusters, even in the presence of nuisance variables.
- Non-elliptical clusters could be modeled by combining multiple ellipses.
- It is **affected by nuisance observations**, and has a parameter **noise** to attempt to filter these.
- It may not function so well if the data hasn't got separated clusters.
- k-means and Wards linkage hierarchical would yield similar results to constraining the variance-covariance model to EEI (or VII, EEE).
- Having a **functional model** for the clusters is useful.

# Self-organising maps

# Overview

- A self-organizing map is a **constrained k-means** algorithm
- A 1D or 2D net is stretched through the data. The knots in the net form the cluster means, and points closest to the knot are considered to belong to that cluster.
- The **net provides a low-dimensional summary** of the clustering, nodes (and their corresponding clusters) that are close to each other being more similar than those that are further apart.



Source: wikipedia

## Algorithm

1. Scale your data
2. Initialize the net defined by the knots (nodes  $m_k, k = 1, \dots, K$ ): choose the number of nodes in the horizontal (and vertical directions for 2D), and set initial positions of these  $K$  nodes (eg first two PCs) in the data space.
3. Loop over data points,  $x_i, i = 1, \dots, n$ 
  - i. find the closest node,  $m_{k^*}$
  - ii. for each node,  $m_k$  in the neighborhood of  $m_{k^*}$  and update it by:  
$$m_k = m_k + \alpha h_k(x_i, m_{k^*})(x_i - m_{k^*})$$
, pulling it closer to  $x_i$ ,

where  $\alpha$  is a learning rate function that linearly shrinks from 1 to 0, or function with decreasing value as the number of iterations increases, and  $h_k$  is a neighbourhood function, e.g.  $h_k(x_i, m_{k^*}) = \exp\left(\frac{\|x_i - m_{k^*}\|}{2\alpha}\right)^2$  which is a bubble function (within a distance or not).

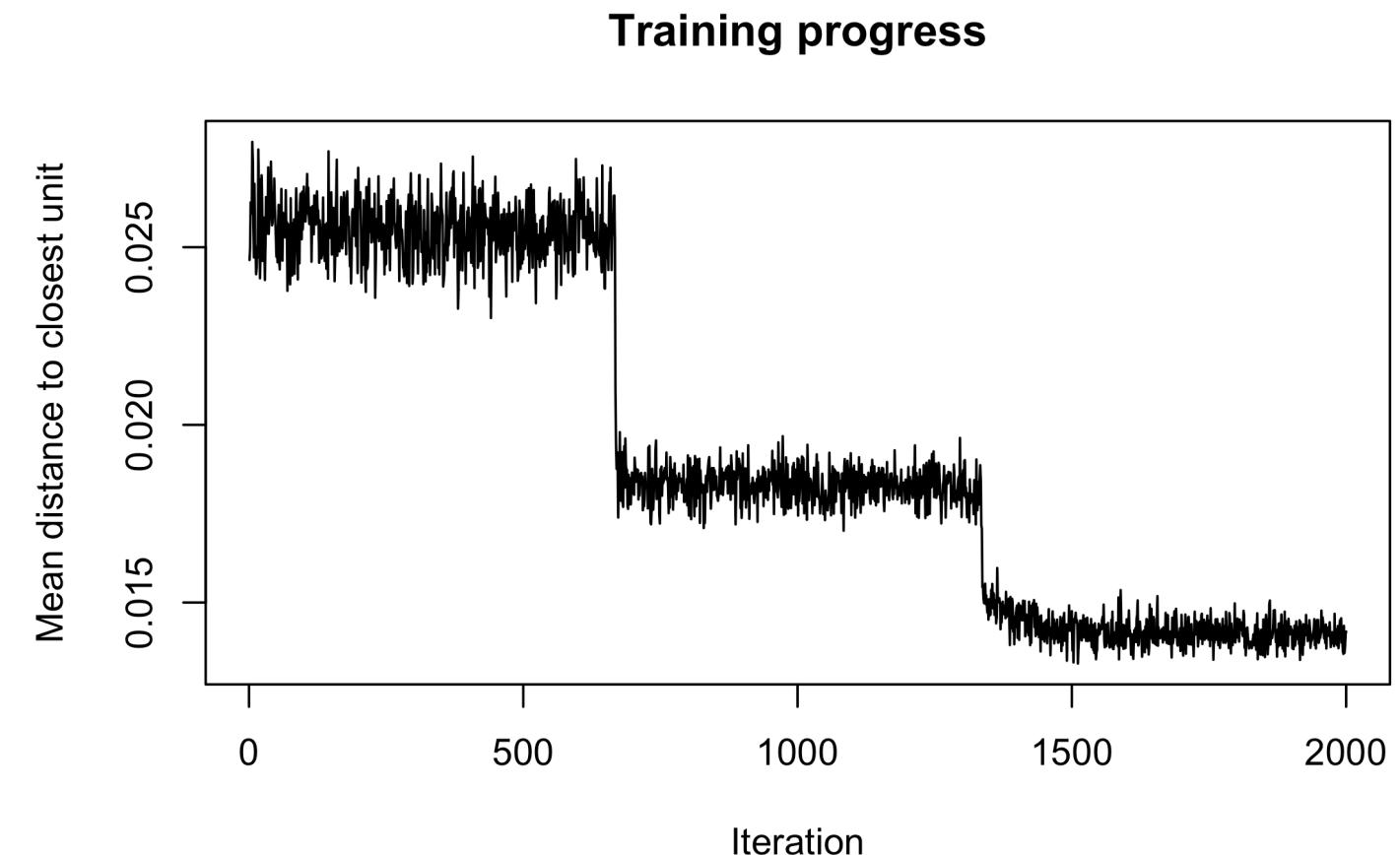
Step 3 is iterated until nodes stop changing position or a stopping rule is satisfied.

# Example: penguins (1/2)

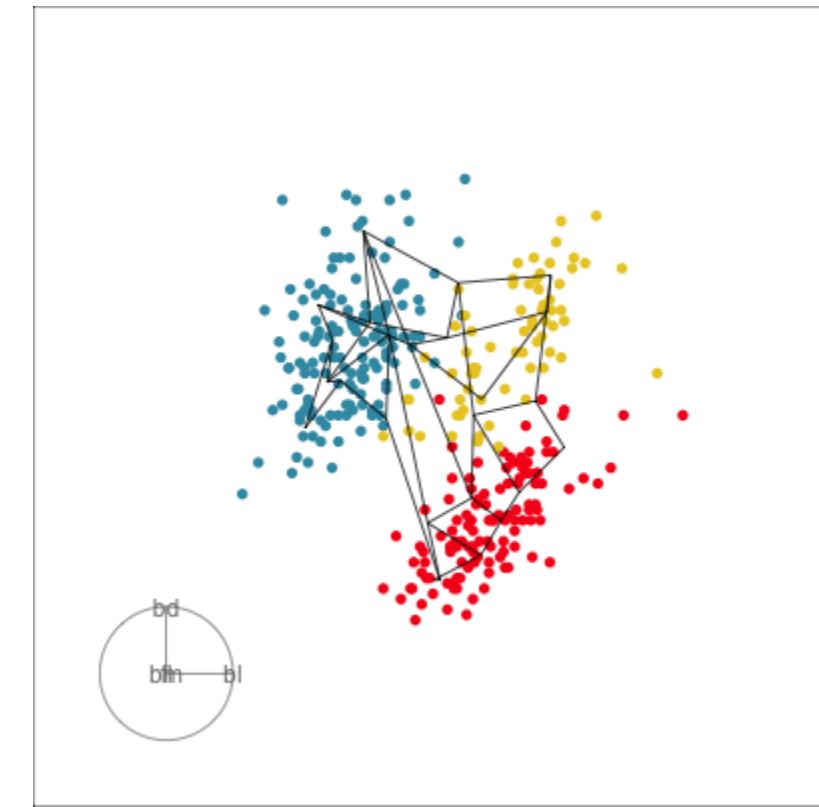
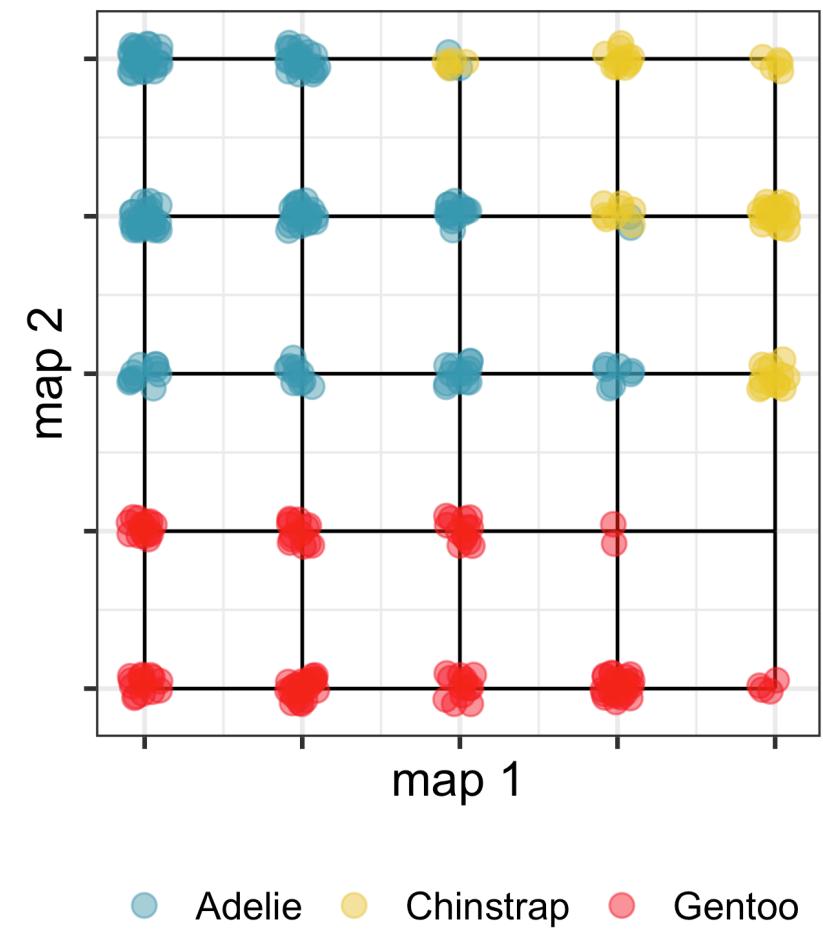
```
1 set.seed(947)
2 p_grid <- kohonen::somgrid(xdim = 5, ydim = 5,
3                             topo = 'rectangular')
4 p_init <- somInit(as.matrix(p_std[,2:5]), 5, 5
5 p_som <- som(as.matrix(p_std[,2:5]),
6               rlen=2000,
7               grid = p_grid,
8               init = p_init)
```

**rlen** controls the length of the optimisation. Tend to need to run it for longer than default.

```
1 plot(p_som, type="changes")
```



# Example: penguins (2/2)



The net is stretched and clumped into the three clusters in 4D.

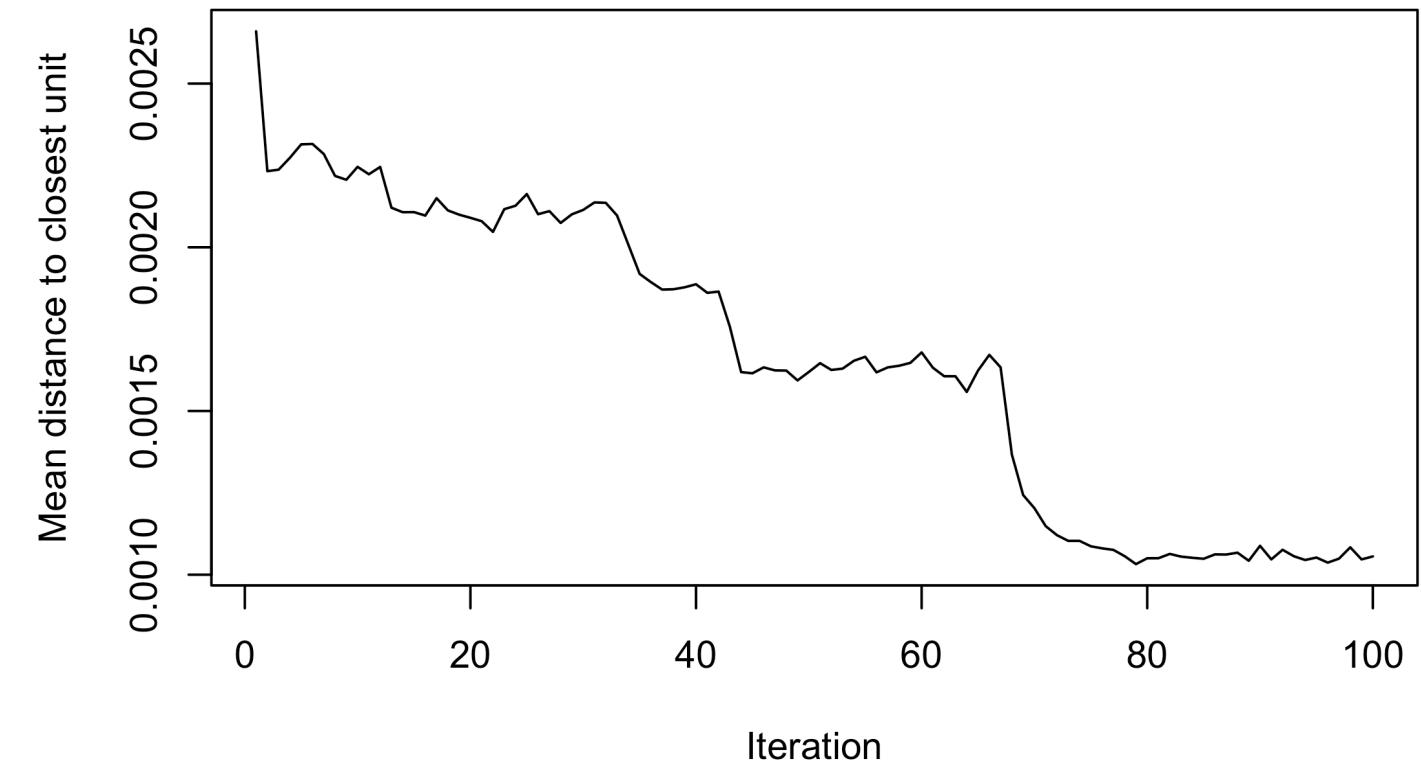
From the map we can see that the clustering has effectively distinguished the species, with some confusion between Chinstrap and Adelie.

# Example: surface (1/2)

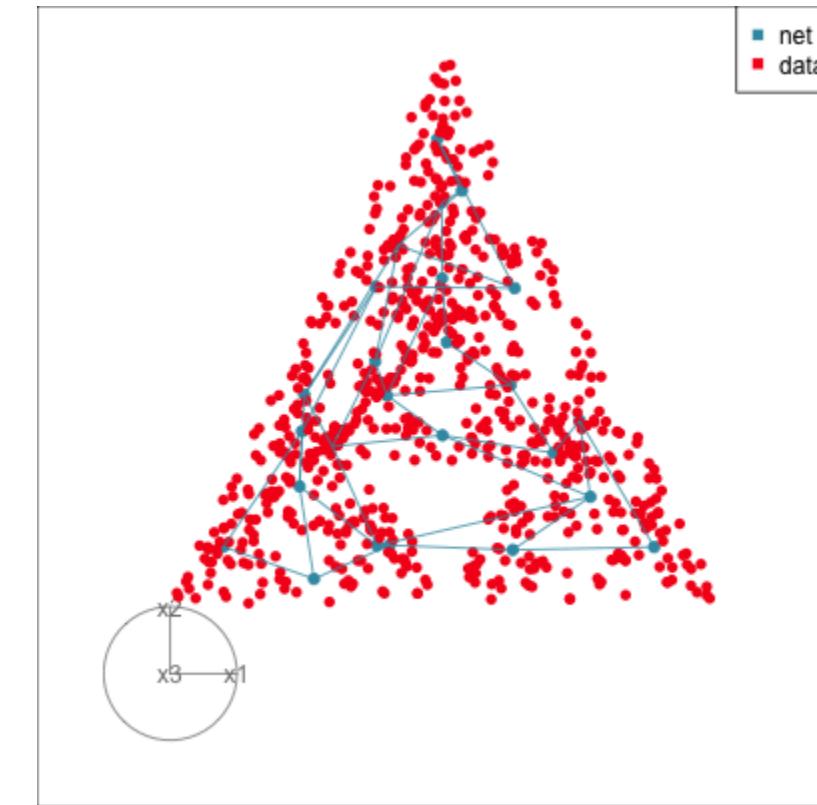
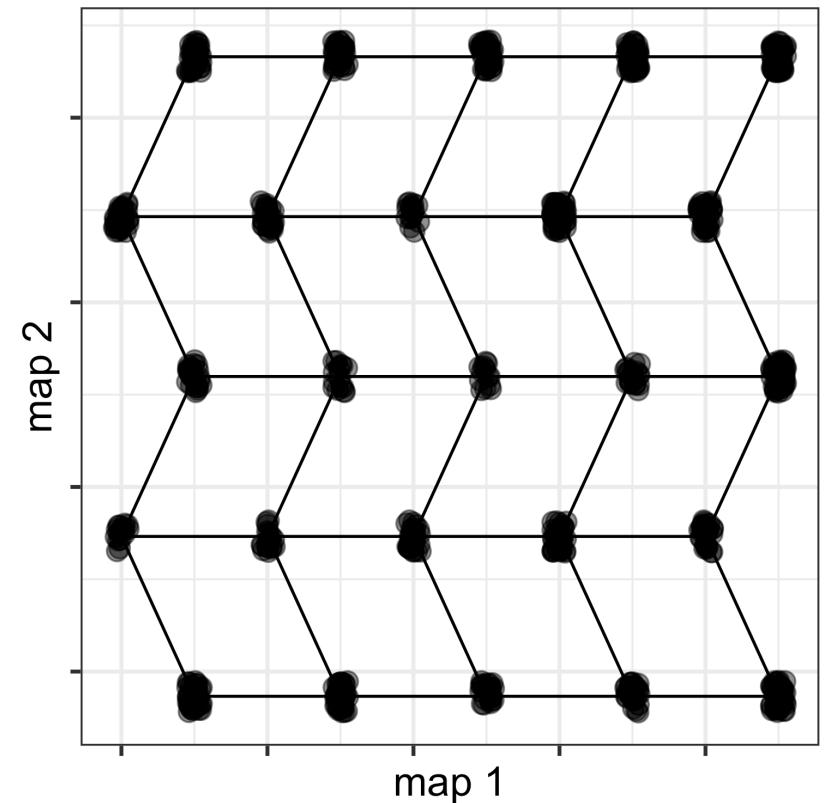
```
1 c3_som <- som(as.matrix(c3),  
2   grid = kohonen::somgrid(5, 5, "hexagonal"))
```

```
1 plot(c3_som, type="changes")
```

Training progress



# Example: surface (2/2)



- the net stretches into the vertices of the tetrahedron, filling the smaller tetrahedrons
- see the break so that a 2D net fits the 3D object?
- the 7 noise dimensions were ignored

# Next: Evaluating your clustering model