DBSCAN

DBSCAN

- DBSCAN - Density-based spatial clustering of applications with noise is a powerful technique which can be used for clustering and outlier detection.
- Let’s review what this section will cover!

DBSCAN

- Section Overview:
    - Intuition of DBSCAN
    - DBSCAN vs. K-Means Clustering
    - DBSCAN Hyperparameters Theory
    - DBSCAN Hyperparameters Coding
    - Outlier Project Exercise
    - Project Solutions

Let’s get started!

DBSCAN

Theory and Intuition

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- DBSCAN stands for **D**ensity-**b**ased **s**patial **c**lustering of **a**pplications with **n**oise.
- Let's review a brief history of the algorithm and then explore an intuition based approach to understanding how it works.

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- 1972: Robert F. Ling published a closely related algorithm in "*The Theory and Construction of k-Clusters*" with an expected run time of $O(n^3)$.
- This means that as **n** number of points grows, the run time of the algorithm grows cubically!

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- 1996: Martin Ester, Hans-Peter Kriegel, Jörg Sander and Xiaowei Xu proposed the modern version of DBSCAN with a runtime of $O(n^2)$.
- 2014: DBSCAN was awarded the test of time award at the leading data mining conference, SIGKDD.

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- Questions to consider:
    - How does DBSCAN work?
    - Advantages and disadvantages of DBSCAN?
    - How does it deal with outliers and noise?

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- DBSCAN Key Ideas
  - DBSCAN focuses on using **density** of points as its main factor for assigning cluster labels.
  - This creates the ability to find cluster segmentations that other algorithms have difficulty with.

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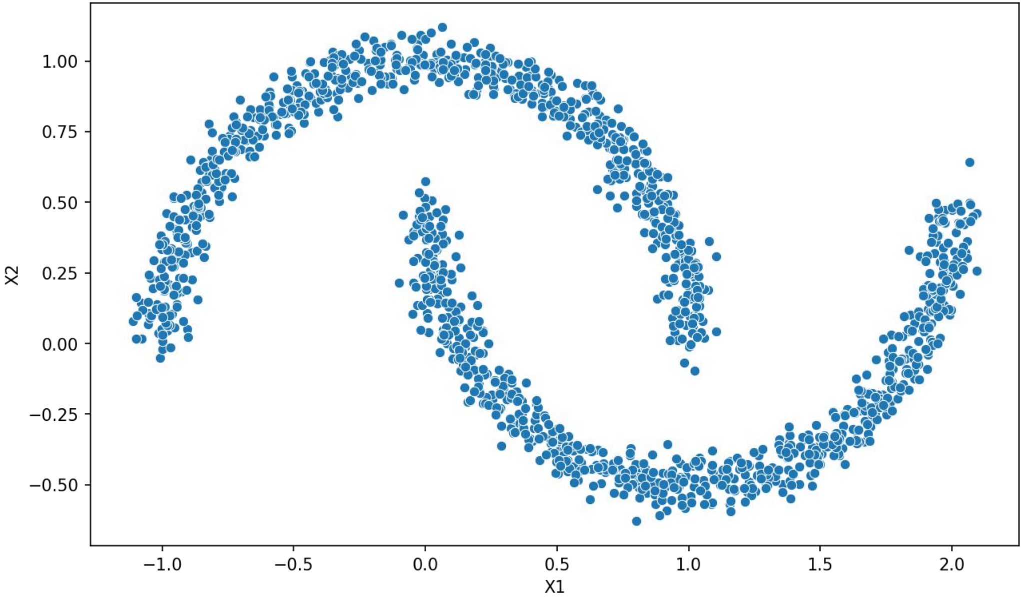
- Consider the following data set:



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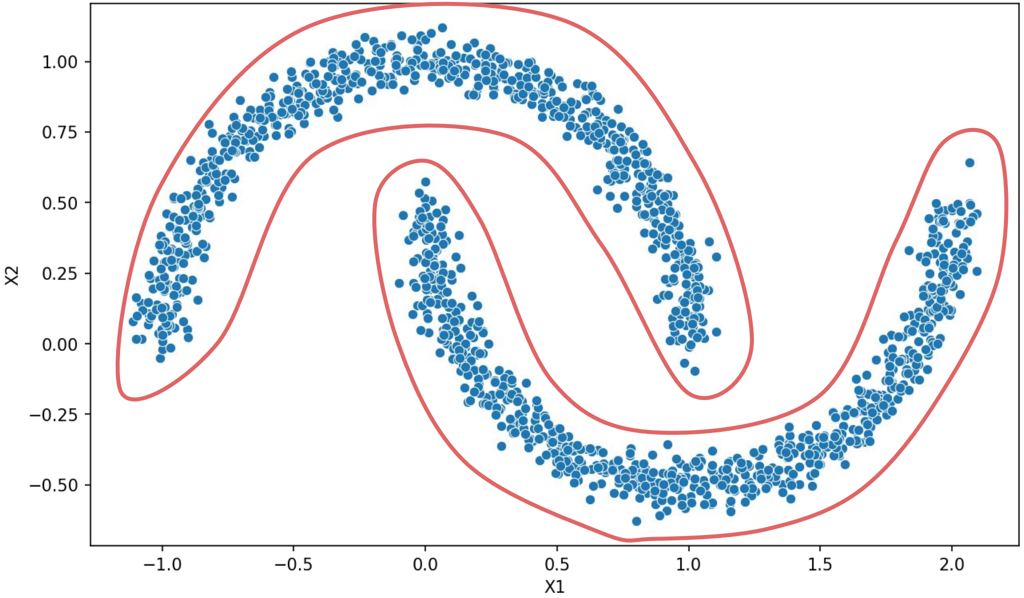
* Cleary two "moon" shaped clusters:



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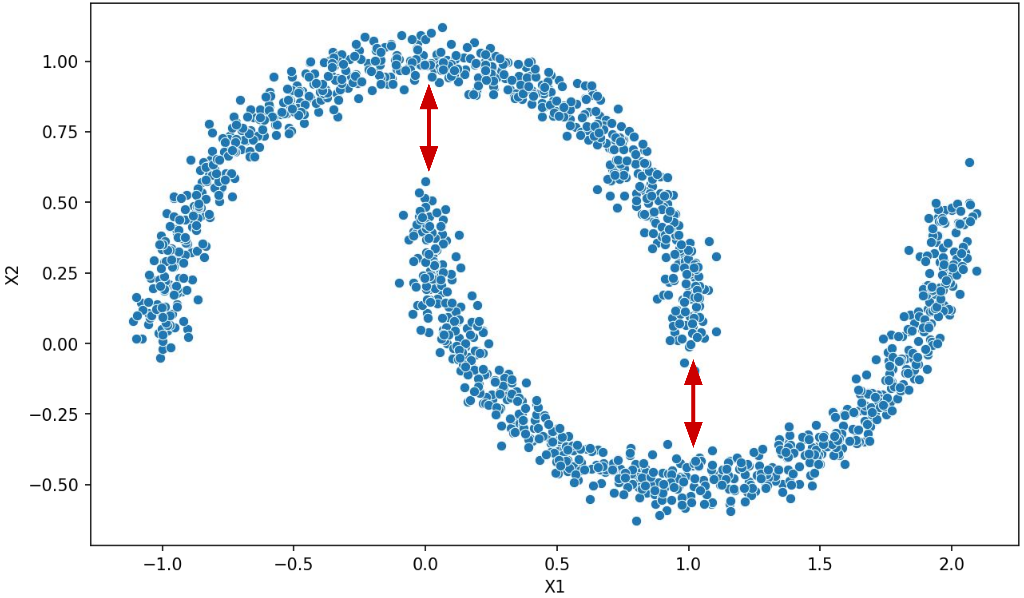
- But distance based clustering has issues:



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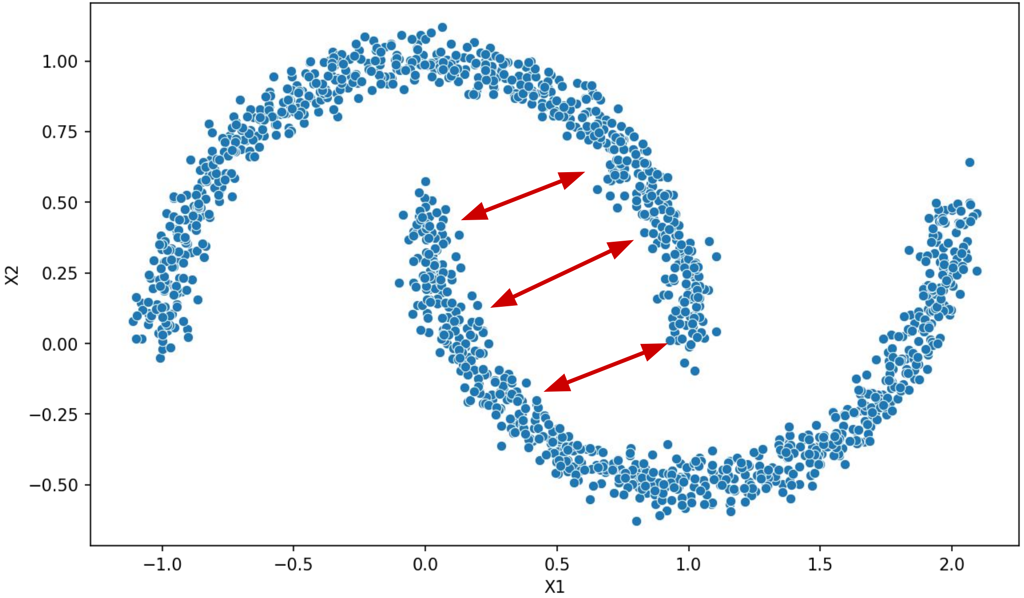

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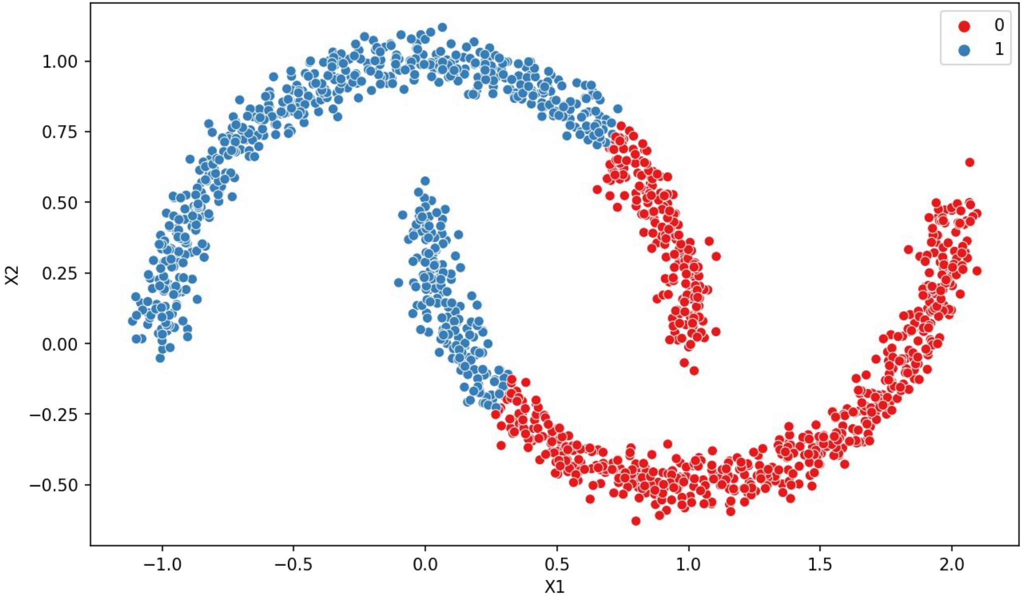
- Results of K-Means:



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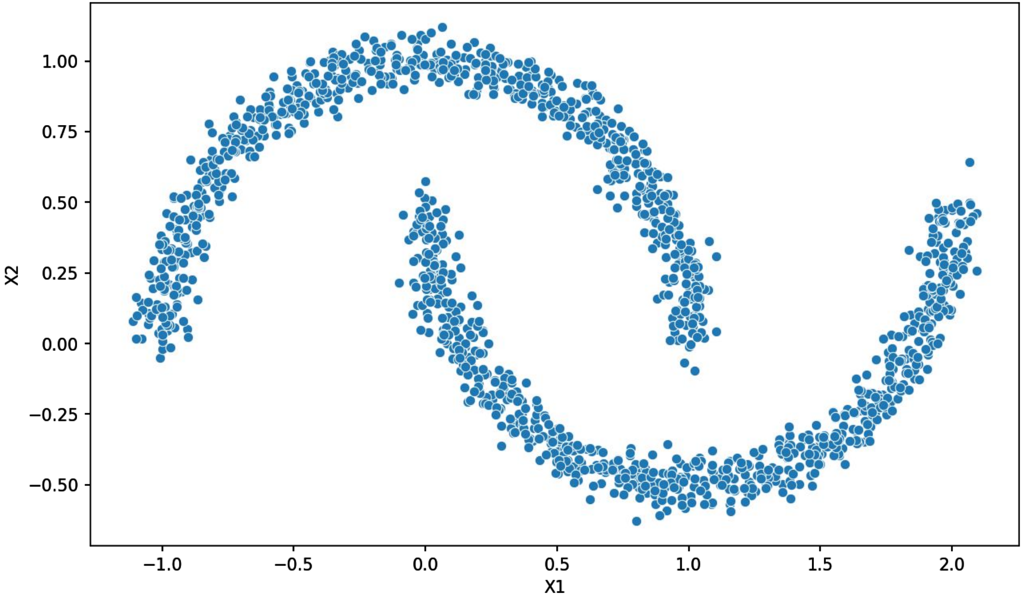
- Results of DBSCAN:



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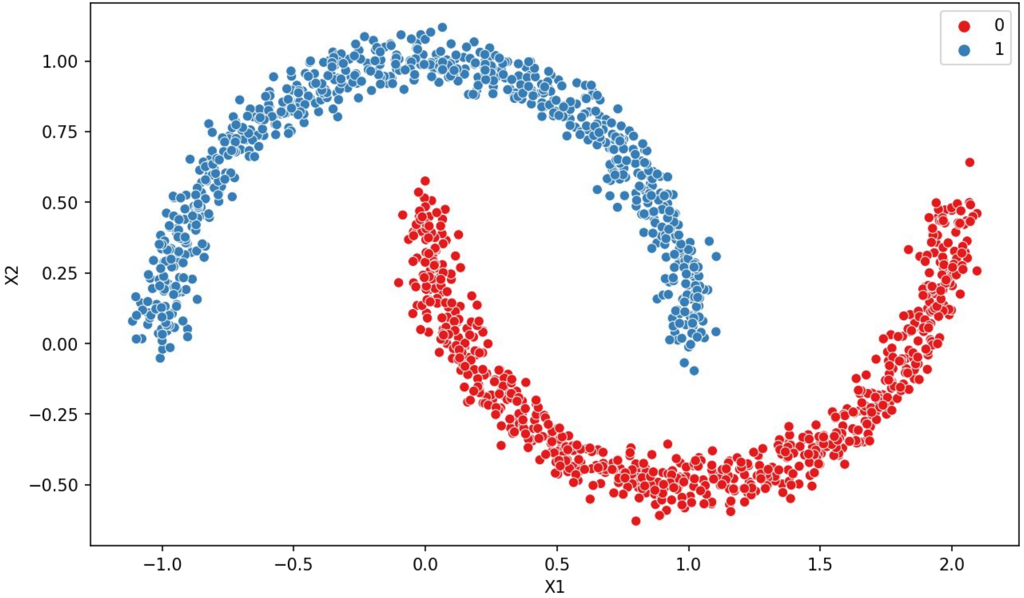
- Results of DBSCAN:



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- DBSCAN iterates through points and uses two key hyperparameters (epsilon and minimum number of points) to assign cluster labels.
- Unlike K-Means, it focuses on density as the main factor for cluster assignment of points.

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- DBSCAN Key Hyperparameters:
  - Epsilon:
    - Distance extended from a point.
  - Minimum Number of Points:
    - Minimum number of points in an epsilon distance.

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- DBSCAN Point Types:
  - Core
  - Border
  - Outlier

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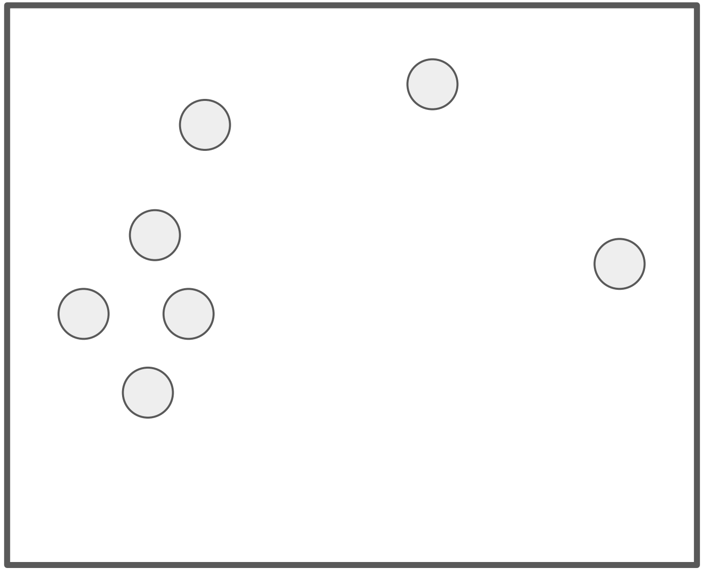

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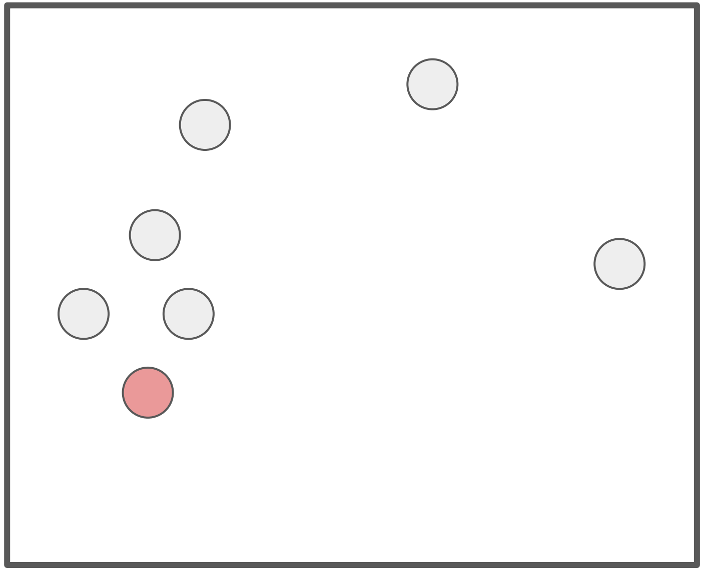

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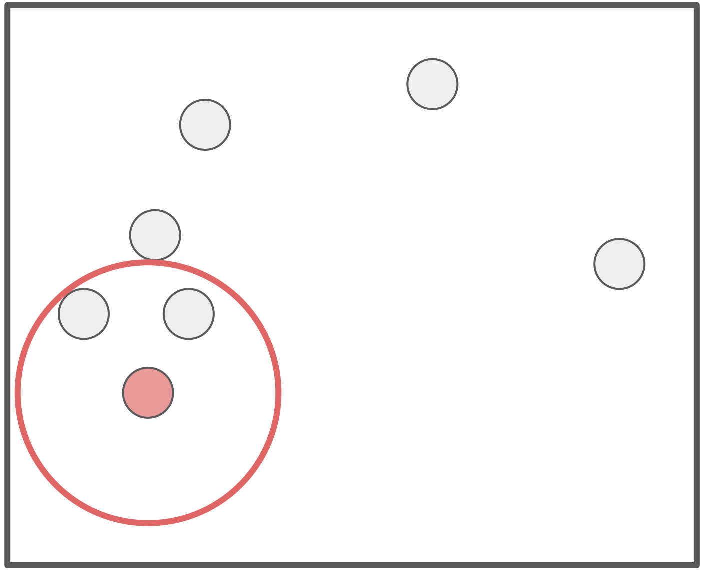
- DBSCAN Point Types:
  - Core

$\varepsilon = 1$



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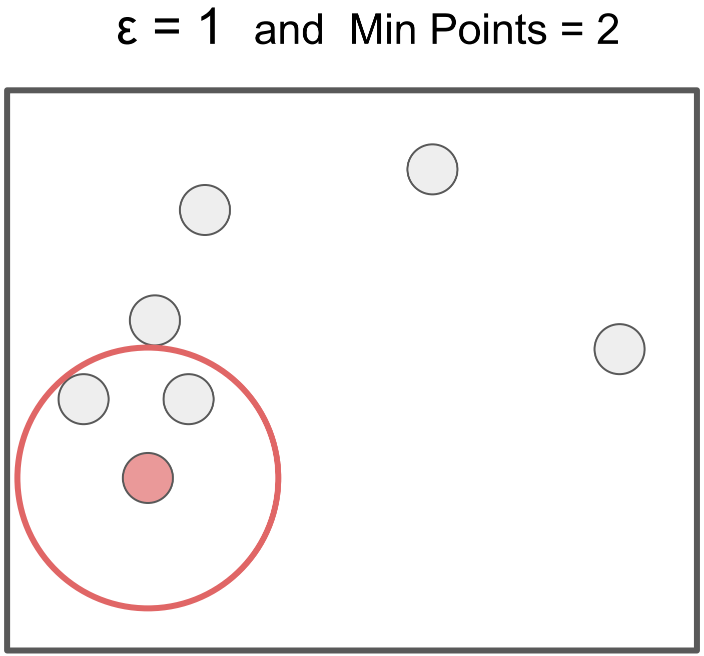

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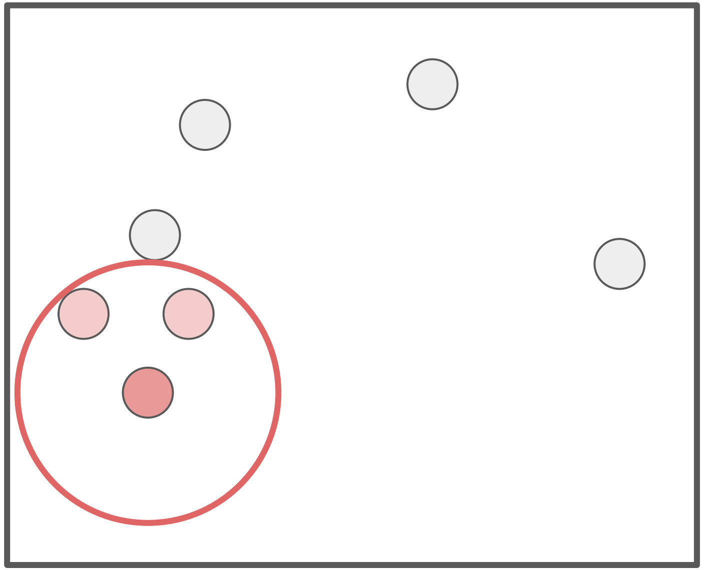

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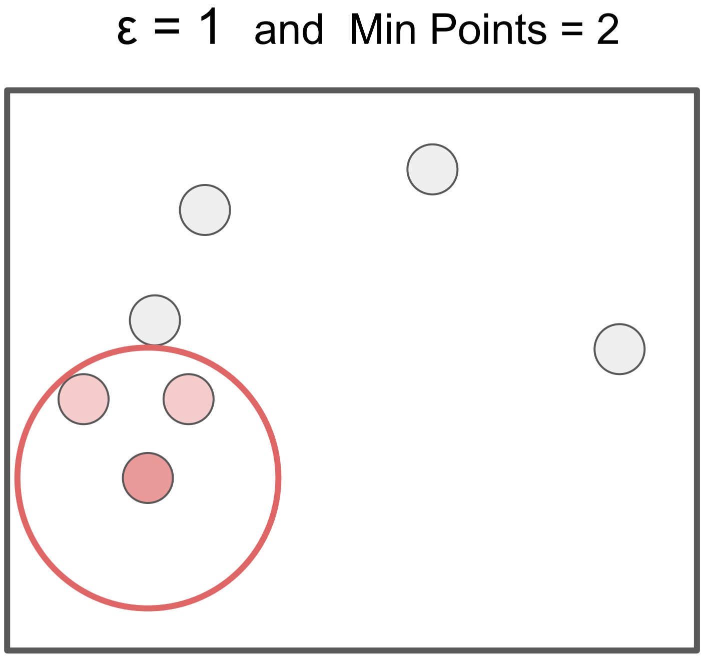
- DBSCAN Point Types:
    - Core:
        - Point with min. points in epsilon range.



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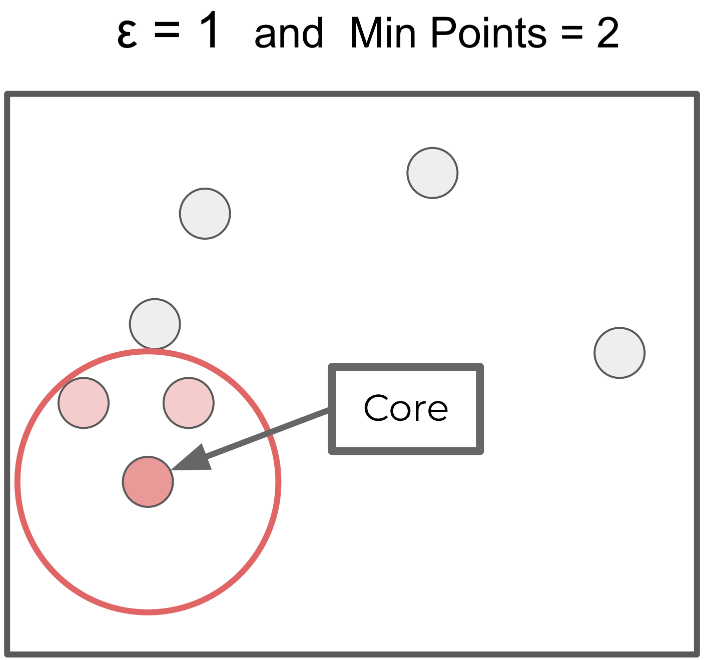

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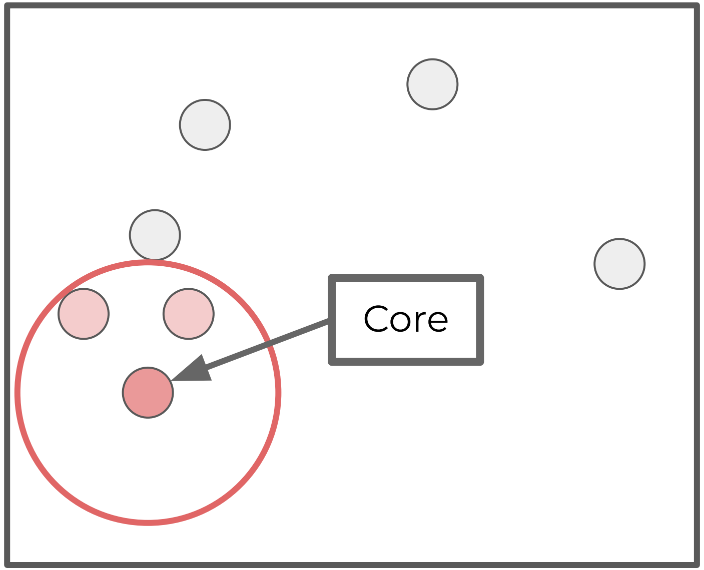
- DBSCAN Point Types:
  - Core:
    - Point with min. points in epsilon range (including itself).

ε = 1 and Min Points = 3



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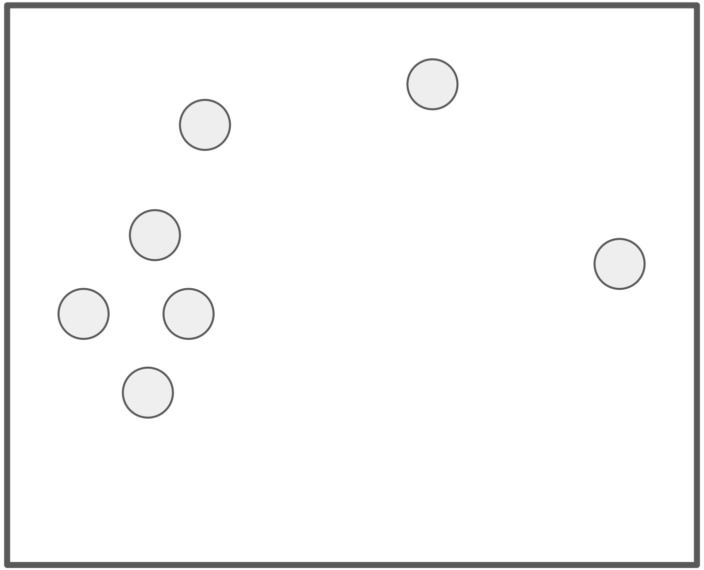
- DBSCAN Point Types:
  - Border:
    - In epsilon range of core point, but does not contain min. number of points.

$\varepsilon = 1$ and Min Points = 3



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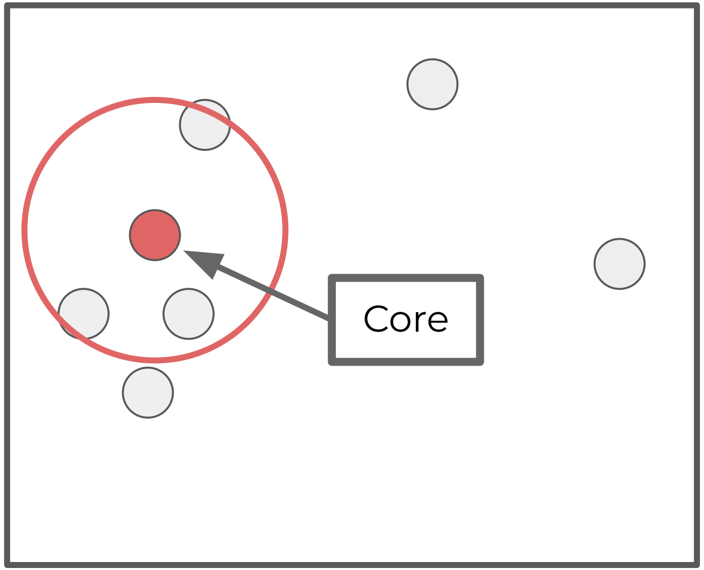

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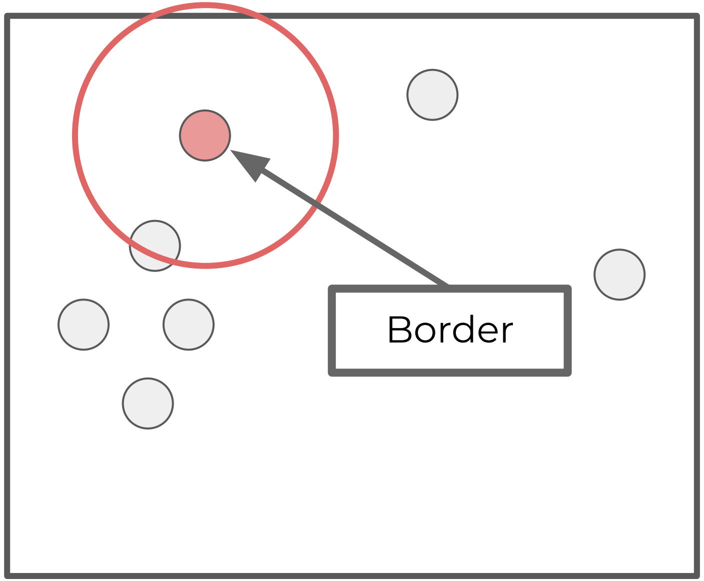

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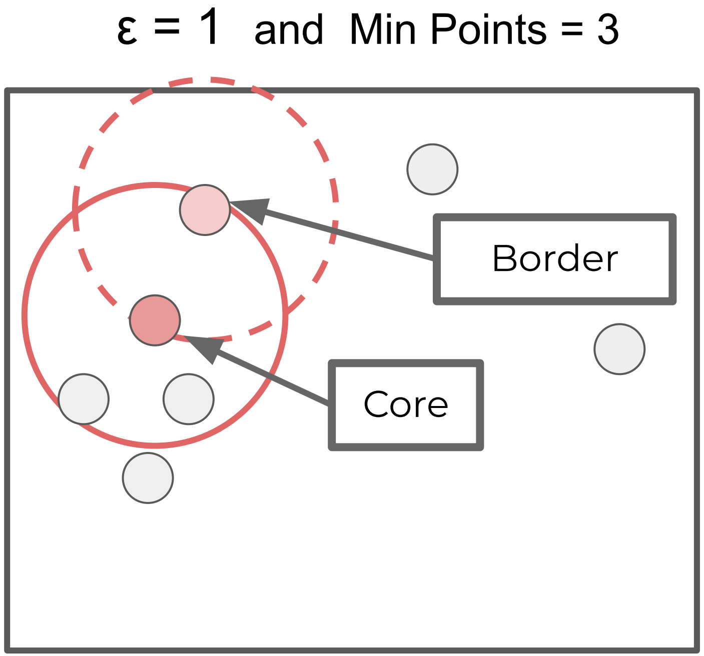

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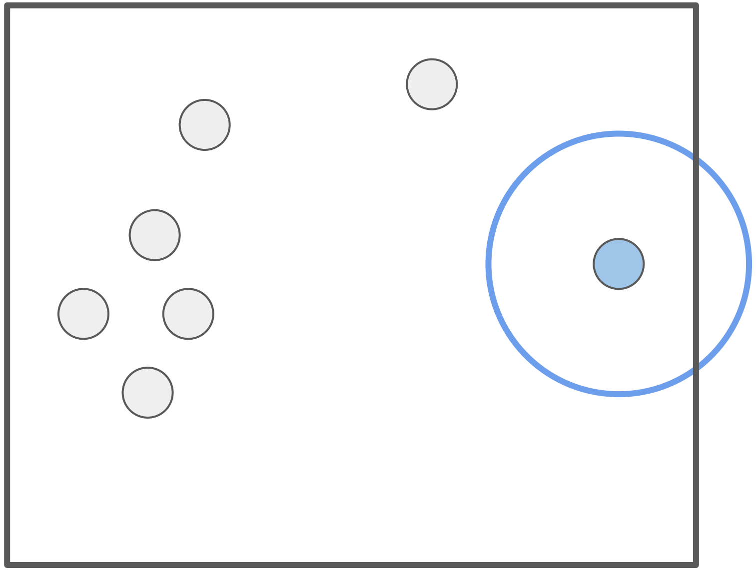
- DBSCAN Point Types:
  - Outlier:
    - Can not be "reached" by points in a cluster assignment.

$\varepsilon = 1$ and Min Points = 3



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- We will discuss neighborhoods, epsilon, and minimum number of points in further detail later on, but let's review the actual process of DBSCAN for assigning clusters.

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- DBSCAN Procedure:
  - Pick a random point not yet assigned.
  - Determine the point type.
  - Once a **core** point has been found, add all directly reachable points to the same cluster as core.
  - Repeat until all points have been assigned to a cluster or as an outlier.

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- Let’s explore a useful visualization of the procedure!

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Coding Example on Data Sets

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- Let's explore how DBSCAN compares to K-Means clustering on some unique data sets to get an intuitive understanding of the density based approach of DBSCAN versus a distance based clustering approach of K-Means.

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Key Hyperparameters

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- As we’ve seen already, there are two key hyperparameters to consider for DBSCAN:
  - Epsilon:
    - Distance extended from a point to search for Min. Number of Points.
  - Min. Number of Points:
    - Min. Number of Points within Epsilon distance to be a core point.

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- Adjusting these hyperparameters have two main outcomes:
    - Changing number of clusters.
    - Changing what is an outlier point.

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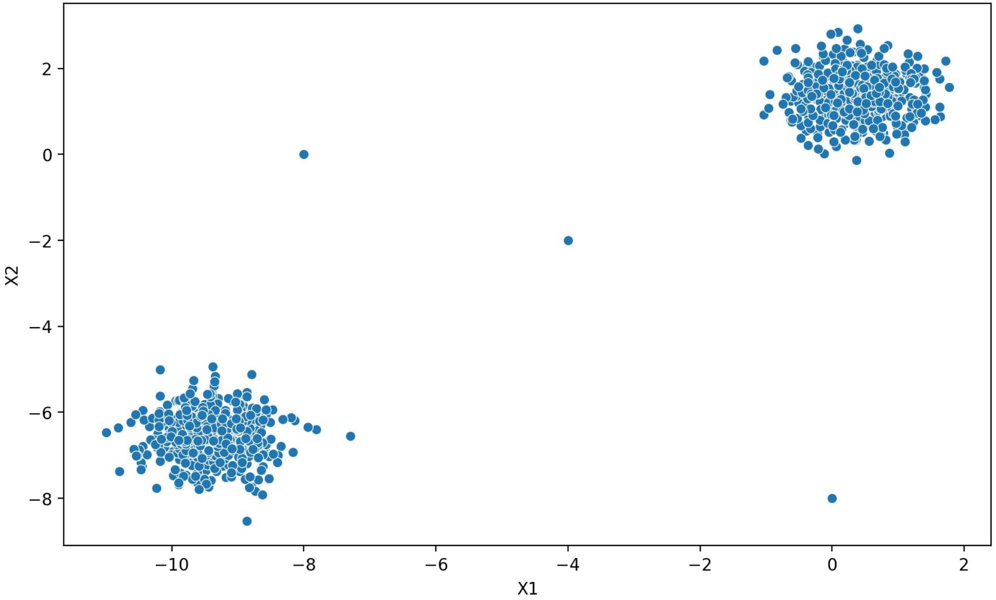
- Example Data Set:



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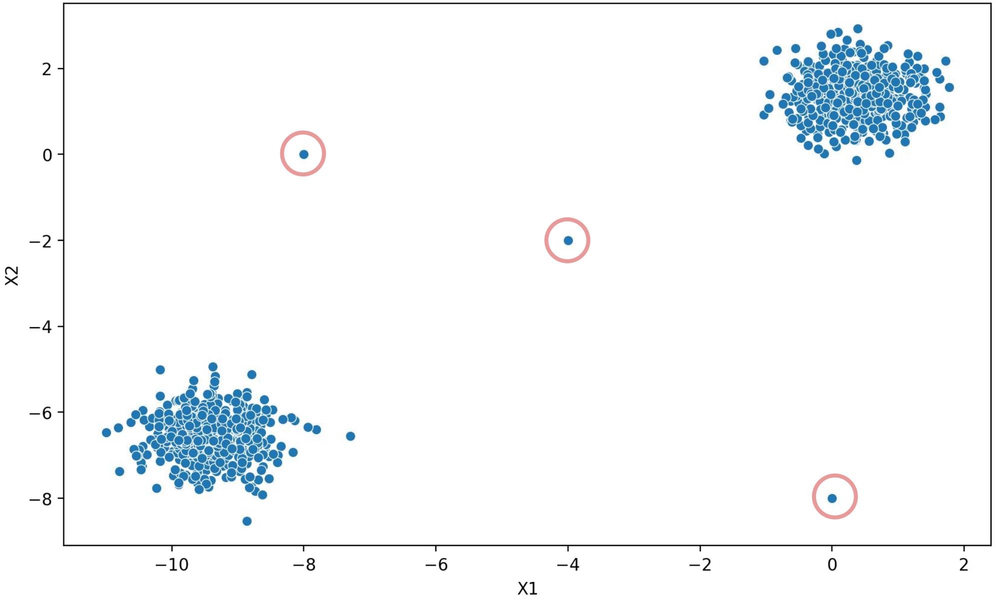
- Example Data Set:



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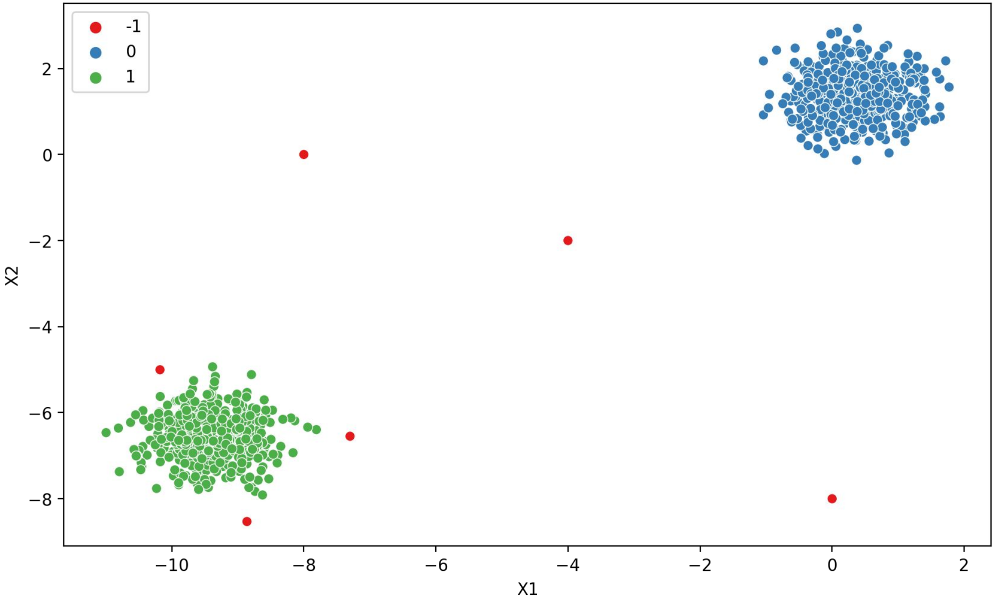
- DBSCAN Results:



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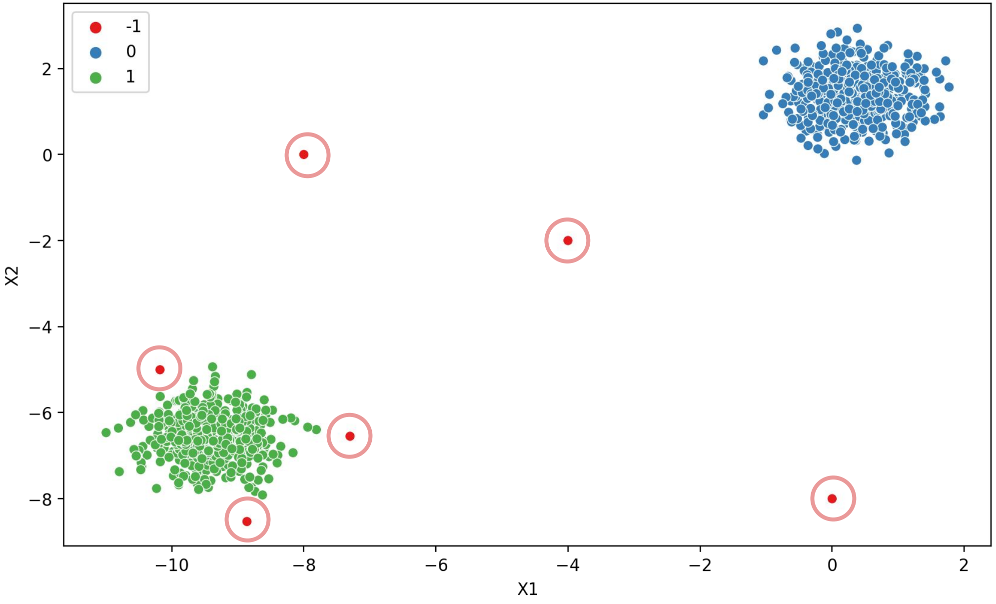

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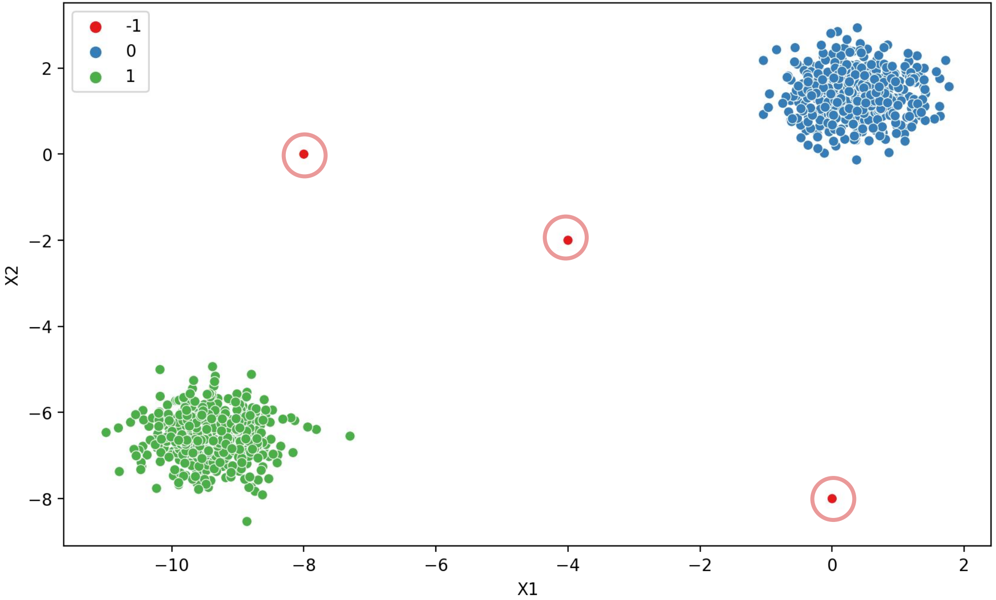

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- Epsilon Intuition:
    - Increasing epsilon allows more points to be **core** points which also results in more **border** points and less outlier points.
    - Imagine a huge epsilon, all points would be within the neighborhood and classified as the same cluster!

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- Epsilon Intuition:
  - Decreasing epsilon causes more points not to be in range of each other, creating more unique clusters.
  - Imagine a tiny epsilon, the range would not extend far out enough to come into contact with any other points!

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- Methods for finding an epsilon value:
  - Run multiple DBSCAN models varying epsilon and measure:
    - Number of Clusters
    - Number of Outliers
    - Percentage of Outliers

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- Methods for finding an epsilon value:
  - Extremely dependent on the particular data set and domain space.
  - Requires user to have some expectation or intuition about number of clusters and relative percentage of outliers.

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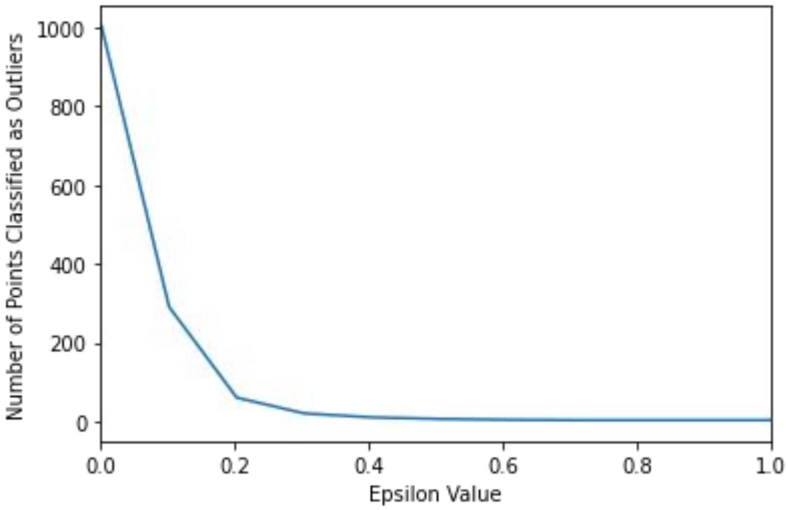
- Plot “elbow/knee” diagram comparing epsilon values:



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- Minimum Number of Samples/Points:
  - Number of samples in a neighborhood for a point to be considered as a **core** point (including the point itself).

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- Min. Number of Samples Intuition:
    - Increasing to a larger number of samples needed to be considered a core point, causes more points to be considered unique outliers.

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- Min. Number of Samples Intuition:
    - Imagine if min. number of samples was close to total number of points available, then very likely all points would become outliers.

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- Choosing Min. Number of Samples:
  - Test multiple potential values and chart against number of outliers labeled.

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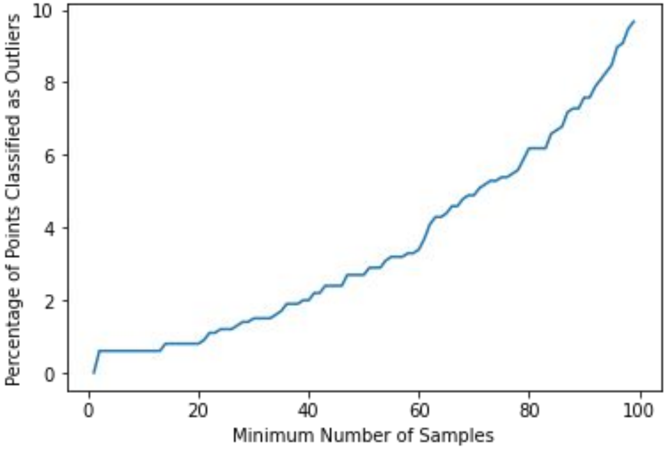
  - Test multiple potential values and chart against number of outliers labeled.



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- Min. Number of Samples Note:
  - Useful to increase to create potential new small clusters, instead of complete outliers.

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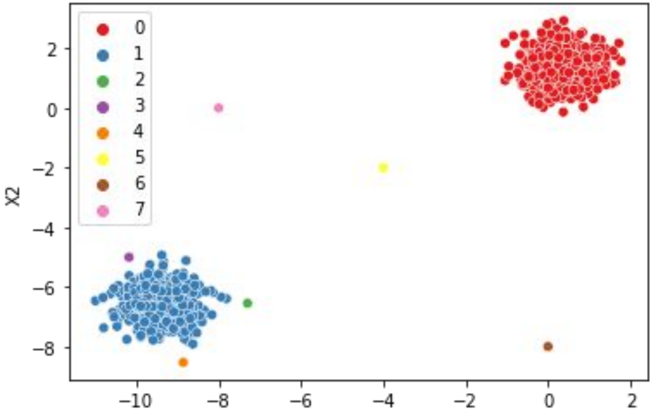

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- Let's continue by exploring hyperparameters with code and data examples!

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Hyperparameter Search

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Project Exercise Overview

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Project Exercise Solutions