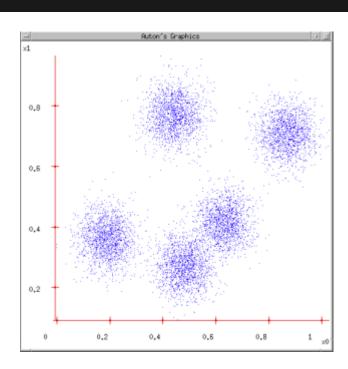
Clustering

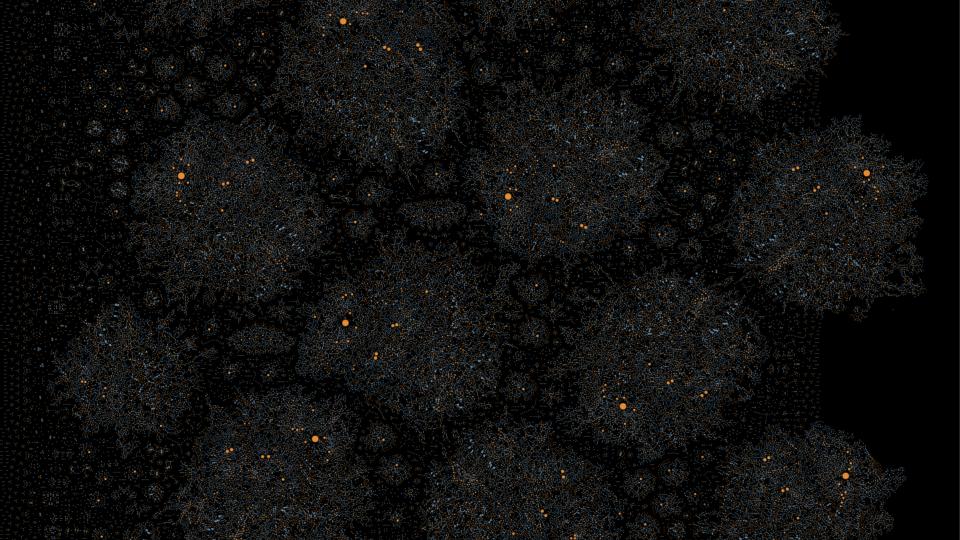
Overview and intro to clustering and Go

Ross Hendrickson @savorywatt

Introduction

- Types of Learning
- Hierarchical clustering
- K-Means Clustering
- K- Nearest Neighbor Clustering
- Build a simple system that uses KNN to cluster users. What type of user is X?





Why Cluster?

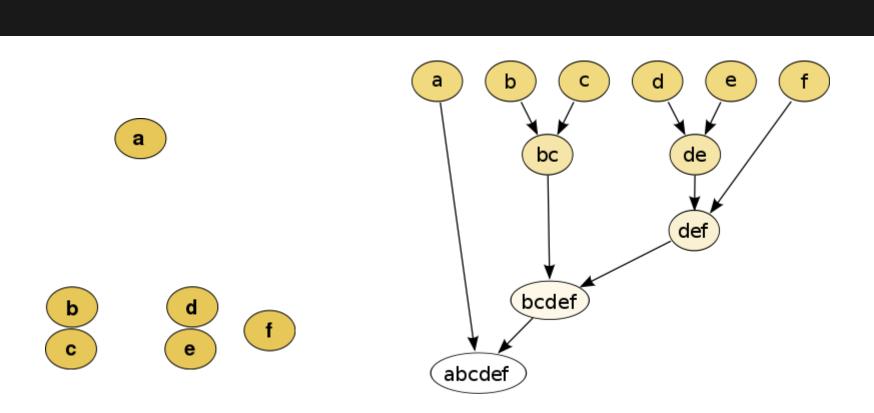
- Medicine
- Market Research
- Image segmentation
- Community analysis
- Customers according to purchase histories
- Genes according to expression profile
- Users according to interests

Types of Learning

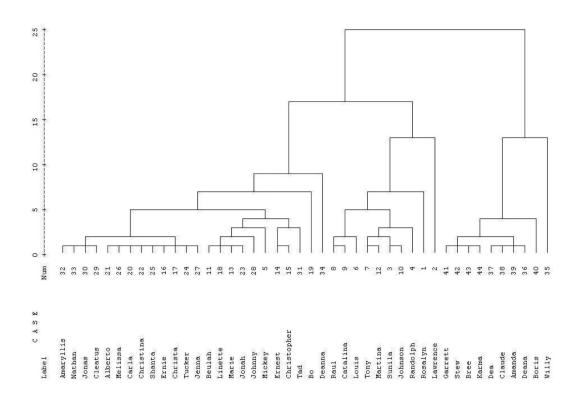
Supervised Unsupervised

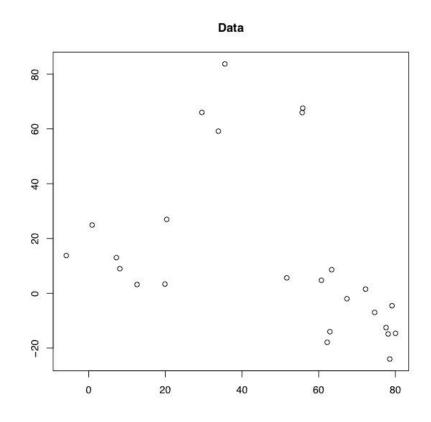
Hierarchical Clustering

- Examples of usage
- Core parts of the algorithm
- How it is useful

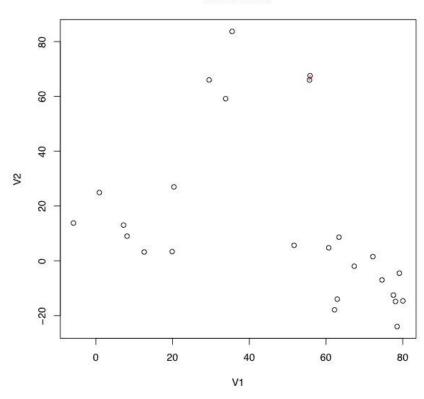


Dendogram

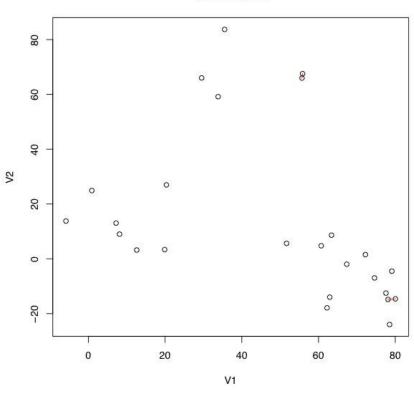




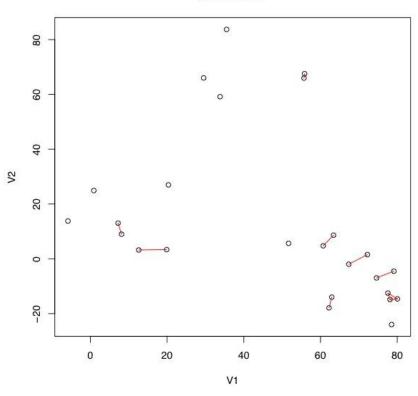




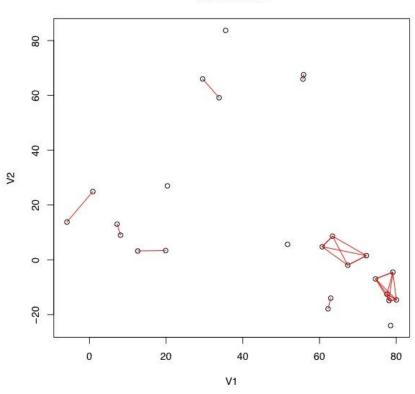


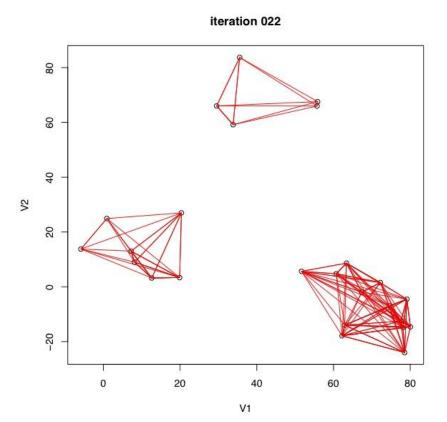


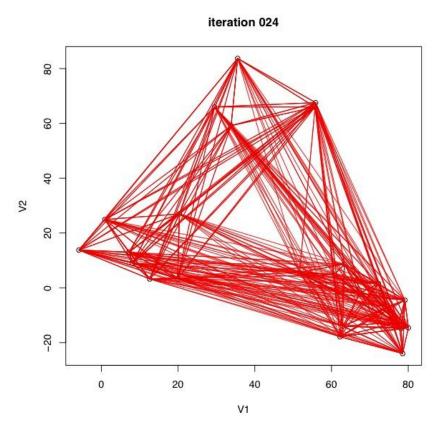










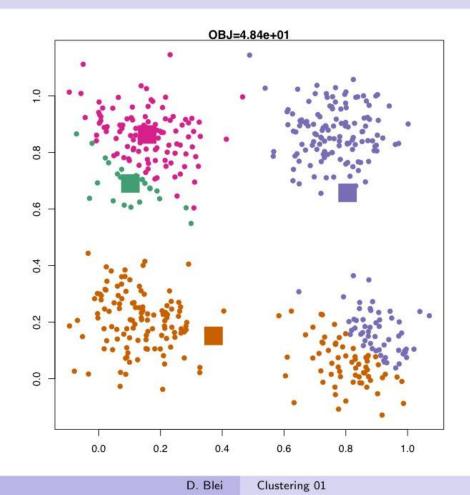


Code

K-Means Clustering

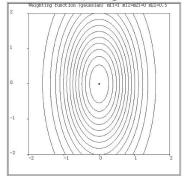
- Top Level
- Examples of usage
- Core parts of the algorithm
- How it is useful

k-means example

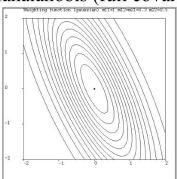


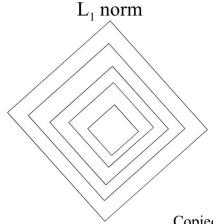
Some notable distance metrics

Scaled Euclidean (diagonal covariance)

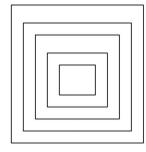


Mahalanobis (full covariance)





 $L_{\infty}(max)$ norm





KNN

- Top Level
- Examples of usage
- Core parts of the algorithm
- How it is useful

KNN

Learning by analogy:

Tell me who your friends are and I'll tell you who you are

A new example is assigned to the most common class among the (K) examples that are most similar to it.

Basic algorithm

- To determine the class of a new example E:
 - Calculate the distance between E and all examples in the training set
 - Select K-nearest examples to E in the training set
 - Assign E to the most common class among its Knearest neighbors

Basic Example



John:

Age=35

Income=95K

No. of credit cards=3



Rachel:

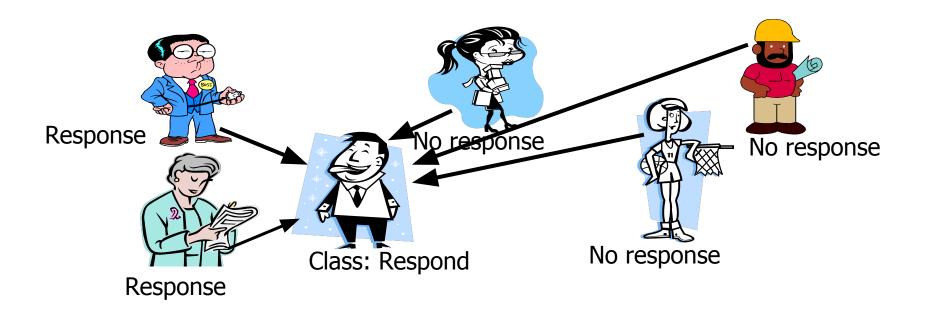
Age=41

Income=215K

No. of credit cards=2

- "Closeness" is defined in terms of the *Euclidean* distance between two examples.
 - The Euclidean distance between $X=(x_1, x_2, x_3,...x_n)$ and $Y=(y_1,y_2, y_3,...y_n)$ is defined as:

Customer	Age	Income	No. credit car	ds Response
John	35	35K	3	No
Rachel	22	50K	2	Yes
Hannah	63	200K	1	No
Tom	59	170K	1	No
Nellie	25	40K	4	Yes
David	37	50K	2	?



Strengths

- Simple to implement and use
- Comprehensible easy to explain prediction
- Robust to noisy data by averaging k-nearest neighbors.
- Some appealing applications (will discuss next in personalization)

Weakness

- Need a lot of space to store all examples.
- Takes more time to classify a new example than with a model (need to calculate and compare distance from new example to all other examples).
- Distance between neighbors could be <u>dominated</u> by some attributes with relatively large numbers (e.g., income in our example). Important to normalize some features (e.g., map numbers to numbers between 0-1)

Example: Income

Highest income = 500K

Davis's income is normalized to 95/500, Rachel income is normalized to 215/500, etc.)

Golearn

- SVM
- Linear Regression
- KNN Classification
- KNN Regression
- Neural Network
- Naive Bayes

https://github.com/sjwhitworth/golearn

Live

- go over hcluster
- go over knn implementation
- write main.go
- boom
- load csv
- distance pearson
- benchmark knn
- add in params to point
- predict

Ack

Workiva

Programming Collective Intelligence

Leon Bottou - CMU

David M. Blei - Princeton