Relational Partitioning Fuzzy Clustering Algorithms Based on Multiple Dissimilarity Matrices

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Abstract

This paper introduces fuzzy clustering algorithms that can partition objects taking into account simultaneously their relational descriptions given by multiple dissimilarity matrices. The aim is to obtain a collaborative role of the different dissimilarity matrices to get a final consensus partition. These matrices can be obtained using different sets of variables and dissimilarity functions. These algorithms are designed to furnish a partition and a prototype for each fuzzy cluster as well as to learn a relevance weight for each dissimilarity matrix by optimizing an adequacy criterion that measures the fit between the fuzzy clusters and their representatives. These relevance weights change at each algorithm iteration and can either be the same for all fuzzy clusters or different from one fuzzy cluster to another. Experiments with real-valued data sets from the UCI Machine Learning Repository as well as with interval-valued and histogram-valued data sets show the usefulness of the proposed fuzzy clustering algorithms.

Key words: fuzzy clustering, fuzzy medoids, relational data, collaborative clustering, multiple dissimilarity matrices, relevance weight.

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1 Introduction

Clustering is a method of unsupervised learning and is applied in various fields, including data mining, pattern recognition, computer vision and bioinformatics. The aim is to organize a set of items into clusters such that items within a given cluster have a high degree of similarity, while items belonging to different clusters have a high degree of dissimilarity. Hierarchical and partitioning methods are the most popular clustering techniques [1,2]. Hierarchical methods yield a complete hierarchy, i.e., a nested sequence of partitions of the input data, whereas partitioning methods seek to obtain a single partition of the input data into a fixed number of clusters, usually by optimizing an objective function.

Partitioning clustering can also be divided into hard and fuzzy methods. In hard partitioning clustering methods, each object of the data set must be assigned to precisely one cluster. Fuzzy partitioning clustering [3], on the other hand, furnishes a fuzzy partition based on the idea of the partial membership of each pattern in a given cluster. This allows flexibility to express that objects belong to more than one cluster at the same time [4].

There are two common representations of the objects upon which clustering can be based: usual or symbolic feature data and relational data. When each object is described by a vector of quantitative or qualitative values, the set of vectors describing the objects is called a feature data set. When each complex object is described by a vector of sets of categories, intervals, or weight histograms, the set of vectors describing the objects is called a symbolic feature data set. Symbolic data have been mainly studied in symbolic data analysis (SDA) [5–8]. Alternatively, when each pair of objects is represented by a relationship, we have relational data. The most common case of relational data is when we have (a matrix of) dissimilarity data, say $R = [r_{kl}]$, where r_{kl} is the pairwise dissimilarity (often a distance) between objects k and l.

This paper introduces fuzzy clustering algorithms to partition objects taking into account simultaneously their relational descriptions given by multiple dissimilarity matrices. The main idea is to obtain a collaborative role of the different dissimilarity matrices [9] to get a final consensus partition [10]. These dissimilarity matrices can be generated using different sets of variables and a fixed dissimilarity function (in this case, the final fuzzy partition gives a consensus between different views, i.e., between different variables, describing the objects), or using a fixed set of variables and different dissimilarity functions (in this case, the final fuzzy partition gives the consensus between different dissimilarity functions) or even using different sets of variables and dissimilarity functions.

As pointed out by Frigui et al. [11], the influence of the different dissimilarity matrices is not equally important in the definition of the fuzzy clusters in the final fuzzy partition. Thus, to obtain a meaningful fuzzy partition from all dissimilarity matrices, it is necessary to learn relevance weights for each dissimilarity matrix. Frigui et al. [11] proposed CARD, a fuzzy clustering algorithm that can partition objects taking into account multiple dissimilarity matrices and that learns a relevance weight for each dissimilarity matrix in each cluster. CARD is based mainly on the well-known fuzzy clustering algorithms for relational data, NERF [12] and FANNY [4].

The relational fuzzy clustering algorithms given in this paper are designed to give a fuzzy partition and a prototype for each cluster as well as to learn a relevance weight for each dissimilarity matrix by optimizing an adequacy criterion that measures the fit between the fuzzy clusters and their representatives. These relevance weights change at each algorithm's iteration and can either be the same for all clusters or different from one cluster to another. Moreover, the fuzzy clustering algorithms proposed in this paper are mainly related to the fuzzy k-medoids algorithms [13]. References [14] and [15] give a hard version of the fuzzy k-medoids algorithms. The approaches to compute the relevance weights of the dissimilarity matrices are inspired from both the computation of the membership degree of an object belonging to a fuzzy cluster [3] and the computation of a relevance weight for each variable in each cluster in the framework of the dynamic clustering algorithm based on adaptive distances [16].

Several applications can benefit from relational clustering algorithms based on multiple dissimilarity matrices. In image data base categorization, the relationship among the objects may be described by multiple dissimilarity matrices, and the most effective dissimilarity measures do not have a closed form or are not differentiable with respect to prototype parameters [11]. In SDA [5–8], many suitable dissimilarity measures [17,18] are not differentiable with respect to prototype parameters and also cannot be used in object-based clustering. Another issue is the clustering of mixed-feature data, where the objects are described by a vector of quantitative, qualitative, or binary values, or the clustering of mixed-feature symbolic data, where the objects are described by a vector of a set of categories, intervals, or histograms.

This paper is organized as follows. Section 2 first gives a partitioning fuzzy clustering algorithm for relational data based on a single dissimilarity matrix (section 2.1) and then introduces partitioning fuzzy clustering algorithms based on multiple dissimilarity matrices with relevance weight for each dissimilarity matrix estimated either locally (section 2.2.2) or globally (section 2.2.3). Section 3 gives empirical results to show the usefulness of these relational clustering algorithms based on multiple dissimilarity matrices. Finally, section 4 gives the final remarks and comments.

2 Partitioning Fuzzy K-Medoids Clustering Algorithms Based on Multiple Dissimilarity Matrices

In this section, we introduce partitioning fuzzy clustering algorithms for relational data that are able to partition objects taking into account simultaneously their relational descriptions given by multiple dissimilarity matrices.

2.1 Partitioning Fuzzy K-Medoids Clustering Algorithm Based on a Single Dissimilarity Matrix

There are some relational clustering algorithms in the literature, such as SAHN (sequential agglomerative hierarchical non-overlapping) [2] and PAM (partitioning around medoids) [4]. However, we start with the introduction of a partitioning fuzzy clustering algorithm for relational data based on a single dissimilarity matrix, because the algorithms based on multiple dissimilarity matrices given in this paper are based on it. This partitioning fuzzy clustering algorithm based on a single dissimilarity matrix is mainly related to the fuzzy k-medoids algorithms [13].

Let $E = \{e_1, \ldots, e_n\}$ be a set of n objects and let a dissimilarity matrix $\mathbf{D} = [d(e_i, e_l)]$, where $d(e_i, e_l)$ measures the dissimilarity between objects e_i and e_l $(i, l = 1, \ldots, n)$. A particularity of this partitioning fuzzy clustering algorithm is that it assumes that the prototype G_k of fuzzy cluster C_k is a subset of fixed cardinality $1 \leq q \ll n$ of the set of objects E, i.e., $G_k \in E^{(q)} = \{A \subset E : |A| = q\}$.

The partitioning relational fuzzy clustering algorithm presented hereafter optimizes an adequacy criterion J that is defined as

$$J = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m D(e_i, G_k) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m \sum_{e \in G_k} d(e_i, e)$$
 (1)

where $J_k = \sum_{i=1}^n (u_{ik})^m D(e_i, G_k)$ is the homogeneity in fuzzy cluster C_k (k = 1, ..., K), and

$$D(e_i, G_k) = \sum_{e \in G_k} d(e_i, e)$$
(2)

measures the matching between an example $e_i \in C_k$ and the cluster prototype $G_k \in E^{(q)}$, u_{ik} is the membership degree of object e_i in fuzzy cluster C_k , and

 $m \in (1, \infty)$ is a parameter that controls the fuzziness of membership for each object e_i .

The adequacy criterion measures the homogeneity of the fuzzy partition P as the sum of the homogeneities in each fuzzy cluster. This relational fuzzy clustering algorithm looks for a fuzzy partition $P = (C_1, \ldots, C_K)$ of E into K fuzzy clusters represented by $\mathbf{U} = (\mathbf{u}_1, \ldots, \mathbf{u}_n)$, with $\mathbf{u}_i = (u_{i1}, \ldots, u_{iK})$ ($i = 1, \ldots, n$), and the corresponding vector of prototypes $\mathbf{G} = (G_1, \ldots, G_K)$ representing the fuzzy clusters in P such that the adequacy criterion (objective function) I measuring the fit between the fuzzy clusters and their prototypes is (locally) optimized. The algorithm sets an initial fuzzy partition and alternates two steps until convergence, when the criterion I reaches a stationary value representing a local minimum.

Step 1: Computation of the Best Prototypes

In this step, the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ is fixed.

Proposition 2.1 The prototype $G_k = G^* \in E^{(q)}$ of fuzzy cluster C_k (k = 1, ..., K), which minimizes the clustering criterion J, is such that $\sum_{i=1}^{n} (u_{ik})^m$ $D(e_i, G^*) \longrightarrow Min$. The prototype G_k (k = 1, ..., K) is computed according to the following procedure:

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G^* \leftarrow \emptyset
REPEAT
Find\ e_l \in E, e_l \not\in G^* \ such\ that\ l = argmin_{1 \le h \le n} \sum_{i=1}^n (u_{ik})^m d(e_i, e_h)
G^* \leftarrow G^* \cup \{e_l\}
UNTIL\ |G^*| = q
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Proof. The proof of Proposition 2.1 is straightforward.

Step 2: Definition of the Best Fuzzy Partition

In this step, the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ is fixed.

Proposition 2.2 The fuzzy partition represented by $U = (u_1, \ldots, u_n)$, where $u_i = (u_{i1}, \ldots, u_{iK})$ $(i = 1, \ldots, n)$, which minimizes the clustering criterion J, is such that the membership degree u_{ik} $(i = 1, \ldots, n; k = 1, \ldots, K)$ of each pattern i in each fuzzy cluster C_k , under $u_{ik} \in [0, 1]$ and $\sum_{k=1}^{K} u_{ik} = 1$, is calculated according to the following expression:

$$u_{ik} = \left[\sum_{h=1}^{K} \left(\frac{D(e_i, G_k)}{D(e_i, G_h)} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{e \in G_k} d(e_i, e)}{\sum_{e \in G_h} d(e_i, e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$
(3)

Proof. The Proof follows the same schema as that developed in the classical

Algorithm

The partitioning fuzzy K-medoids clustering algorithm based on a single dissimilarity matrix (denoted here as SFCMdd) sets an initial fuzzy partition and alternates two steps until convergence, when the criterion J reaches a stationary value representing a local minimum. This algorithm is summarized below.

Partitioning Fuzzy K-Medoids Clustering Algorithm Based on a Single Dissimilarity Matrix

(1) Initialization.

Fix K (the number of clusters), $2 \le K << n$; fix m, $1 < m < +\infty$; fix T (an iteration limit); fix $\epsilon > 0$ and $\epsilon << 1$;

Fix the cardinality $1 \le q \ll n$ of the prototypes G_k (k = 1, ..., K);

Set t = 0;

Randomly select K distinct prototypes $G_k^{(0)} \in E^{(q)} (k = 1, ..., K);$

For each object $e_i(i = 1, ..., n)$ compute its membership degree $u_{ik}^{(0)}$ (k = $1\ldots,K$) on fuzzy cluster C_k :

$$u_{ik}^{(0)} = \left[\sum_{h=1}^{K} \left(\frac{D(e_i, G_k^{(0)})}{D(e_i, G_h^{(0)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{e \in G_k^{(0)}} d(e_i, e)}{\sum_{e \in G_h^{(0)}} d(e_i, e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$

Compute:

$$J^{(0)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m D(e_i, G_k^{(0)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m \sum_{e \in G_k^{(0)}} d(e_i, e)$$

(2) Step 1: computation of the best prototypes.

Set t = t + 1.

The fuzzy partition represented by $\mathbf{U}^{(t-1)} = (\mathbf{u}_1^{(t-1)}, \dots, \mathbf{u}_n^{(t-1)})$ is fixed. Compute the prototype $G_k^{(t)} = G^* \in E^{(q)}$ of fuzzy cluster $C_k^{(t-1)}$ (k = 1) $1, \ldots, K$) according to the procedure described in Proposition 2.1.

(3) Step 2: definition of the best fuzzy partition.

The vector of prototypes $\mathbf{G}^{(t)} = (G_1^{(t)}, \dots, G_K^{(t)})$ is fixed. Compute the membership degree $u_{ik}^{(t)}$ of object e_i $(i = 1, \dots, n)$ in fuzzy cluster C_k (k = 1, ..., K), according to:

$$u_{ik}^{(t)} = \left[\sum_{h=1}^{K} \left(\frac{D(e_i, G_k^{(t)})}{D(e_i, G_h^{(t)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{e \in G_k^{(t)}} d(e_i, e)}{\sum_{e \in G_h^{(t)}} d(e_i, e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$

(4) Stopping criterion.

Compute:

$$J^{(t)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m D(e_i, G_k^{(t)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m \sum_{e \in G_k^{(t)}} d(e_i, e)$$

If $|J^{(t)} - J^{(t-1)}| \le \varepsilon$ or $t > T$: STOP; otherwise go to 2 (Step 1).

2.2 Partitioning Fuzzy K-Medoids Clustering Algorithms Based on Multiple Dissimilarity Matrices

This section presents partitioning fuzzy clustering algorithms based on multiple dissimilarity matrices. These algorithms are mainly related to the fuzzy k-medoids algorithms [13]. The approaches to compute the relevance weights of the dissimilarity matrices are inspired from both the computation of the membership degree of an object belonging to a fuzzy cluster [3] and the computation of a relevance weight for each variable in each cluster in the framework of the dynamic clustering algorithm based on adaptive distances [16].

2.2.1 Partitioning Fuzzy K-Medoids Clustering Algorithm based on Multiple Dissimilarity Matrices

Let $E = \{e_1, \ldots, e_n\}$ be the set of n objects and let p dissimilarity matrices $\mathbf{D}_j = [d_j(e_i, e_l)] \ (j = 1, \ldots, p)$, where $d_j(e_i, e_l)$ gives the dissimilarity between objects e_i and $e_l \ (i, l = 1, \ldots, n)$ on dissimilarity matrix \mathbf{D}_j . Assume that the prototype G_k of cluster C_k is a subset of fixed cardinality $1 \le q << n$ of the set of objects E, i.e., $G_k \in E^{(q)} = \{A \subset E : |A| = q\}$.

The partitioning fuzzy K-medoids clustering algorithm introduced in section 2.1 can take into account these p dissimilarity matrices \mathbf{D}_j if its adequacy criterion becomes:

$$J = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m D(e_i, G_k) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m \sum_{j=1}^{p} D_j(e_i, G_k)$$

$$= \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m \sum_{j=1}^{p} \sum_{e \in G_k} d_j(e_i, e)$$
(4)

in which

$$D(e_i, G_k) = \sum_{j=1}^{p} D_j(e_i, G_k) = \sum_{j=1}^{p} \sum_{e \in G_k} d_j(e_i, e)$$
 (5)

measures the global matching between an example $e_i \in C_k$ and the cluster prototype $G_k \in E^{(q)}$, and $D_j(e_i, G_k)$ measures the local matching between an example $e_i \in C_k$ and the cluster prototype $G_k \in E^{(q)}$ on dissimilarity matrix \mathbf{D}_j (j = 1, ..., p).

The algorithm SFCMdd is modified into MFCMdd (partitioning fuzzy K-medoids clustering algorithm based on multiple dissimilarity matrices), so that in $Step\ 1$ the prototype $G_k = G^* \in E^{(q)}$ of fuzzy cluster C_k (k = 1, ..., K) is

such that $\sum_{i=1}^{n} (u_{ik})^m \sum_{j=1}^{p} D_j(e_i, G^*) \longrightarrow Min$ and it is computed according to the following procedure:

$$G^* \leftarrow \emptyset$$
 REPEAT
Find $e_l \in E, e_l \notin G^*$ such that $l = argmin_{1 \leq h \leq n} \sum_{i=1}^n (u_{ik})^m \sum_{j=1}^p d(e_i, e_h)$
 $G^* \leftarrow G^* \cup \{e_l\}$
UNTIL $|G^*| = q$

In Step 2 the membership degree of object e_i in fuzzy cluster C_k is such that

$$u_{ik} = \left[\sum_{h=1}^{K} \left(\frac{D(e_i, G_k)}{D(e_i, G_h)}\right)^{\frac{1}{m-1}}\right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{j=1}^{p} \sum_{e \in G_k} d_j(e_i, e)}{\sum_{j=1}^{p} \sum_{e \in G_h} d_j(e_i, e)}\right)^{\frac{1}{m-1}}\right]^{-1}$$

This approach is similar to that which consists in clustering the set of objects E based on a global dissimilarity matrix $\mathbf{D} = [d(e_i, e_l)]$, with $\mathbf{D} = \sum_{j=1}^p \mathbf{D}_j$ and $d(e_i, e_l) = \sum_{j=1}^p d_j(e_i, e_l)$ (i, l = 1, ..., n), which gives the same weight to the p partial dissimilarity matrices. As pointed out in [11], this later approach may not be effective since the influence of each partial dissimilarity matrix may be not equally important in order to define the cluster to which similar objects belong.

2.2.2 Partitioning Fuzzy K-Medoids Clustering Algorithms with Relevance Weight for Each Dissimilarity Matrix Estimated Locally

This algorithm is designed to give a fuzzy partition and a prototype for each fuzzy cluster as well as to learn a relevance weight for each dissimilarity matrix that changes at each algorithm's iteration and is different from one fuzzy cluster to another.

The partitioning fuzzy clustering algorithm with relevance weight for each dissimilarity matrix estimated locally looks for a fuzzy partition $P = (C_1, \ldots, C_K)$ of E into K fuzzy clusters represented by $\mathbf{U} = (\mathbf{u}_1, \ldots, \mathbf{u}_n)$, a corresponding K-dimensional vector of prototypes $\mathbf{G} = (G_1, \ldots, G_K)$ representing the fuzzy clusters in fuzzy partition P, and a K-dimensional vector of relevance weight vectors (one for each fuzzy cluster) $\mathbf{\Lambda} = (\lambda_1, \ldots, \lambda_K)$, such that an adequacy criterion (objective function) measuring the fit between the clusters and their prototypes is (locally) optimized. The adequacy criterion is defined as

$$J = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^{m} D_{(\boldsymbol{\lambda}_{k},s)}(e_{i}, G_{k})$$
(6)

in which $D_{(\boldsymbol{\lambda}_k,s)}$ is the global matching between an example $e_i \in C_k$ and the cluster prototype $G_k \in E^{(q)}$, parameterized by $1 \leq s < \infty$ and by the relevance weight vector $\boldsymbol{\lambda}_k = (\lambda_{k1}, \dots, \lambda_{kp})$ of the dissimilarity matrices \mathbf{D}_j $(j = 1, \dots, p)$ into cluster C_k $(k = 1, \dots, K)$.

Two matching functions with relevance weight for each dissimilarity matrix estimated locally are considered depending on whether the sum of weights is equal to one (inspired from the computation of the membership degree of an object belonging to a fuzzy cluster [3]) or whether the product of the weights is equal to one (inspired from the computation of a relevance weight for each variable in each cluster in the framework of the dynamic clustering algorithm based on adaptive distances [16]). These matching funtions are as follows:

a) Matching function parameterized by both the parameter s and the vector of relevance weights $\lambda_k = (\lambda_{k1}, \dots, \lambda_{kp})$, in which $s = 1, \lambda_{kj} > 0$ and $\prod_{j=1}^{p} \lambda_{kj} = 1$, and associated with cluster C_k $(k = 1, \dots, K)$

$$D_{(\boldsymbol{\lambda}_k,s)}(e_i,G_k) = \sum_{j=1}^p (\lambda_{kj})^s D_j(e_i,G_k) = \sum_{j=1}^p \lambda_{kj} \sum_{e \in G_k} d_j(e_i,e);$$
 (7)

b) Matching function parameterized by both the parameter s and the vector of relevance weights $\lambda_k = (\lambda_{k1}, \dots, \lambda_{kp})$, in which $1 < s < \infty, \lambda_{kj} \in [0, 1]$ and $\sum_{j=1}^{p} \lambda_{kj} = 1$, and associated with cluster C_k $(k = 1, \dots, K)$

$$D_{(\boldsymbol{\lambda}_k,s)}(e_i,G_k) = \sum_{j=1}^p (\lambda_{kj})^s D_j(e_i,G_k) = \sum_{j=1}^p (\lambda_{kj})^s \sum_{e \in G_k} d_j(e_i,e).$$
 (8)

In equations (7) and (8), $D_j(e_i, G_k) = \sum_{e \in G_k} d_j(e_i, e)$ is the local dissimilarity between an example $e_i \in C_k$ and the cluster prototype computed on dissimilarity matrix \mathbf{D}_j (j = 1, ..., p).

Note that this clustering algorithm assumes that the prototype of each cluster is a subset (of fixed cardinality) of the set of objects. Moreover, the relevance weight vectors λ_k (k = 1, ..., K) are estimated locally and change at each iteration, i.e., they are not determined absolutely, and are different from one cluster to another.

Note also that when the product of the weights is equal to one, each relevant dissimilarity matrix in the clusters presents a weight superior to 1, whereas when the sum of weights is equal to one, each relevant dissimilarity matrix presents a weight superior to $\frac{1}{p}$.

This clustering algorithm sets an initial fuzzy partition and alternates three steps until convergence, when the criterion J reaches a stationary value representing a local minimum.

Step 1: Computation of the Best Prototypes

In this step, the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the vector of relevance weight vectors $\mathbf{\Lambda} = (\lambda_1, \dots, \lambda_K)$ are fixed.

Proposition 2.3 The prototype $G_k = G^* \in E^{(q)}$ of fuzzy cluster C_k (k = 1, ..., K), which minimizes the clustering criterion J, is such that $\sum_{i=1}^{n} (u_{ik})^m$ $\sum_{j=1}^{p} (\lambda_{kj})^s D_j(e_i, G^*) \longrightarrow Min$. The prototype G_k (k = 1, ..., K) is computed according to the following procedure:

$$G^* \leftarrow \emptyset$$
 $REPEAT$

$$Find e_l \in E, e_l \notin G^* \text{ such that } l = argmin_{1 \leq h \leq n} \sum_{i=1}^n (u_{ik})^m \sum_{j=1}^p (\lambda_{kj})^s d(e_i, e_h)$$
 $G^* \leftarrow G^* \cup \{e_l\}$
 $UNTIL |G^*| = q$

Proof. The proof of Proposition 2.3 is straightforward.

Step 2: Computation of the Best Relevance Weight Vector

In this step, the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ are fixed.

Proposition 2.4 The vectors of weights are computed according to the matching function used:

(1) If the matching function is given by equation (7), the vectors of weights $\lambda_k = (\lambda_{k1}, \ldots, \lambda_{kp}) (k = 1, \ldots, K)$, under $\lambda_{kj} > 0$ and $\prod_{j=1}^p \lambda_{kj} = 1$, have their weights λ_{kj} $(j = 1, \ldots, p)$ calculated according to:

$$\lambda_{kj} = \frac{\left\{ \prod_{h=1}^{p} \left[\sum_{i=1}^{n} (u_{ik})^{m} D_{h}(e_{i}, G_{k}) \right] \right\}^{\frac{1}{p}}}{\left[\sum_{i=1}^{n} (u_{ik})^{m} D_{j}(e_{i}, G_{k}) \right]} = \frac{\left\{ \prod_{h=1}^{p} \left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{h}(e_{i}, e) \right] \right\}^{\frac{1}{p}}}{\left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{j}(e_{i}, e) \right]}$$
(9)

(2) If the matching function is given by equation (8), the vectors of weights $\lambda_k = (\lambda_{k1}, \ldots, \lambda_{kp}) (k = 1, \ldots, K)$, under $\lambda_{kj} \in [0, 1]$ and $\sum_{j=1}^p \lambda_{kj} = 1$,

have their weights λ_{kj} (j = 1, ..., p) calculated according to:

$$\lambda_{kj} = \left[\sum_{h=1}^{p} \left(\frac{\sum_{i=1}^{n} (u_{ik})^m D_j(e_i, G_k)}{\sum_{i=1}^{n} (u_{ik})^m D_h(e_i, G_k)} \right)^{\frac{1}{s-1}} \right]^{-1} = \left[\sum_{h=1}^{p} \left(\frac{\sum_{i=1}^{n} (u_{ik})^m \sum_{e \in G_k} d_j(e_i, e)}{\sum_{i=1}^{n} (u_{ik})^m \sum_{e \in G_k} d_h(e_i, e)} \right)^{\frac{1}{s-1}} \right]^{-1}$$

$$(10)$$

Proof.

(1) The matching function is given by equation (7)

As the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ are fixed, we can rewrite the criterion J as:

$$J(\boldsymbol{\lambda}_1, \dots, \boldsymbol{\lambda}_K) = \sum_{k=1}^K J_k(\boldsymbol{\lambda}_k) \text{ with } J_k(\boldsymbol{\lambda}_k) = J_k(\lambda_{k1}, \dots, \lambda_{kp}) = \sum_{j=1}^p \lambda_{kj} J_{kj},$$

where $J_{kj} = \sum_{i=1}^n (u_{ik})^m D_j(e_i, G_k) = \sum_{i=1}^n (u_{ik})^m \sum_{e \in G_k} d_j(e_i, e).$

Let $g(\lambda_{k1}, \ldots, \lambda_{kp}) = \lambda_{k1} \times \ldots \times \lambda_{kp} - 1$. We want to determine the extremes of $J_k(\lambda_{k1}, \ldots, \lambda_{kp})$ with the restriction $g(\lambda_{k1}, \ldots, \lambda_{kp}) = 0$. From the Lagrange multiplier method, and after some algebra, it follows that (for $j = 1, \ldots, p$)

$$\lambda_{kj} = \frac{\left(\prod_{h=1}^p J_{kh}\right)^{1/p}}{J_{kj}} = \frac{\left\{\prod_{h=1}^p \left(\sum_{i=1}^n (u_{ik})^m \sum_{e \in G_k} d_h(e_i, e)\right)\right\}^{\frac{1}{p}}}{\sum_{i=1}^n (u_{ik})^m \sum_{e \in G_k} d_j(e_i, e)}.$$

Thus, an extreme value of J_k is reached when $J_k(\lambda_{k1},\ldots,\lambda_{kp})=p\{J_{k1}\times\ldots\times J_{kp}\}^{1/p}$. As $J_k(1,\ldots,1)=\sum_{j=1}^p J_{kj}=J_{k1}+\ldots+J_{kp}$ and as it is well known that the arithmetic mean is greater than the geometric mean, i.e., $\frac{1}{p}(J_{k1}+\ldots+J_{kp})>\{J_{k1}\times\ldots\times J_{kp}\}^{1/p}$ (the equality holds only if $J_{k1}=\ldots=J_{kp}$), we conclude that this extreme is a minimum value.

(2) The matching function is given by equation (8)

As the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ are fixed, we can rewrite the criterion J as:

$$J(\boldsymbol{\lambda}_1, \dots, \boldsymbol{\lambda}_K) = \sum_{k=1}^K J_k(\boldsymbol{\lambda}_k) \text{ with } J_k(\boldsymbol{\lambda}_k) = J_k(\lambda_{k1}, \dots, \lambda_{kp}) = \sum_{j=1}^p (\lambda_{kj})^s J_{kj},$$
where $J_{kj} = \sum_{i=1}^n (u_{ik})^m D_j(e_i, G_k) = \sum_{i=1}^n (u_{ik})^m \sum_{e \in G_k} d_j(e_i, e).$

Let $g(\lambda_{k1}, \ldots, \lambda_{kp}) = \lambda_{k1} + \ldots + \lambda_{kp} - 1$. We want to determine the extremes of $J_k(\lambda_{k1}, \ldots, \lambda_{kp})$ with the restriction $g(\lambda_{k1}, \ldots, \lambda_{kp}) = 0$. To do so, we shall apply the Lagrange multipliers method to solve the following system:

$$\nabla J_k(\lambda_{k1},\ldots,\lambda_{kp}) = \mu \nabla g_k(\lambda_{k1},\ldots,\lambda_{kp}).$$

Then, for k = 1, ..., K and j = 1, ..., p, we have

$$\frac{\partial J_k(\lambda_{k1},\dots,\lambda_{kp})}{\partial \lambda_{kj}} = \mu \frac{\partial g_k(\lambda_{k1},\dots,\lambda_{kp})}{\partial \lambda_{kj}} \Rightarrow \beta(\lambda_{kj})^{\beta-1} J_{kj} = \mu \Rightarrow \lambda_{kj} = \left(\frac{\mu}{\beta}\right)^{\frac{1}{\beta-1}} \cdot \frac{1}{\left(J_{kj}\right)^{\frac{1}{\beta-1}}}.$$

As we know that $\sum_{h=1}^{p} \lambda_{kh} = 1$, $\forall k$, we have $\sum_{h=1}^{p} \left(\frac{\mu}{\beta}\right)^{\frac{1}{\beta-1}} \cdot \frac{1}{(J_{kh})^{\frac{1}{\beta-1}}} = 1$, and after some algebra, we have that an extremum of J_k is reached when

$$\lambda_{kj} = \left[\sum_{h=1}^{p} \left(\frac{J_{kj}}{J_{kh}}\right)^{s-1}\right]^{-1} = \left[\sum_{h=1}^{p} \left(\frac{\sum_{i=1}^{n} (u_{ik})^m \sum_{e \in G_k} d_j(e_i, e)}{\sum_{i=1}^{n} (u_{ik})^m \sum_{e \in G_k} d_h(e_i, e)}\right)^{s-1}\right]^{-1}.$$

We have,

$$\frac{\partial J_k}{\partial \lambda_{kj}} = \beta(\lambda_{kj})^{\beta-1} J_{kj} \Rightarrow \frac{\partial^2 J_k}{\partial (\lambda_{kj})^2} = \beta(\beta-1)(\lambda_{kj})^{\beta-2} J_{kj} \Rightarrow \frac{\partial^2 J_k}{\partial \lambda_{kj} \partial \lambda_{kh}} = 0 \quad \forall h \neq j.$$

The Hessian matrix of J_k evaluated at $\lambda_k = (\lambda_{k1}, \dots, \lambda_{kp})$, is

$$H(\lambda_k) = \begin{pmatrix} \frac{\beta(\beta-1)J_{k1}}{\sum_{h=1}^{p} \left(\frac{J_{k1}}{J_{kh}}\right)^{\frac{\beta-2}{\beta-1}}} & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \frac{\beta(\beta-1)J_{kp}}{\sum_{l=1}^{p} \left(\frac{J_{kp}}{J_{kh}}\right)^{\frac{\beta-2}{\beta-1}}} \end{pmatrix},$$

where $H(\lambda_k)$ is positive definite, so we can conclude that this extremum is a minimum.

Remark. Note that the closer the objects of a dissimilarity matrix \mathbf{D}_j are to the prototype G_k of a given fuzzy cluster C_k , the higher is the relevance weight of this dissimilarity matrix \mathbf{D}_j on the fuzzy cluster C_k .

Step 3: Definition of the Best Fuzzy Partition

In this step, the vector of prototypes $\mathbf{G} = (G_1, \ldots, G_K)$ and the vector of relevance weight vectors $\mathbf{\Lambda} = (\lambda_1, \ldots, \lambda_K)$ are fixed.

Proposition 2.5 The fuzzy partition represented by $U = (u_1, ..., u_n)$, where $u_i = (u_{i1}, ..., u_{iK})$ (i = 1, ..., n), which minimizes the clustering criterion J, is such that the membership degree u_{ik} (i = 1, ..., n; k = 1, ..., K) of each pattern i in each fuzzy cluster C_k , under $u_{ik} \in [0, 1]$ and $\sum_{k=1}^{K} u_{ik} = 1$, is calculated according to the following expression:

$$u_{ik} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda}_{k},s)}(e_{i},G_{k})}{D_{(\boldsymbol{\lambda}_{h},s)}(e_{i},G_{h})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\sum_{j=1}^{p} (\lambda_{kj})^{s} \sum_{e \in G_{k}} d_{j}(e_{i},e) \right)^{\frac{1}{m-1}} \right]^{-1}.$$

$$(11)$$

Proof. The Proof of Proposition 2.5 follows the same schema as that developed in the classical fuzzy K-means algorithm [3].

Algorithm

The partitioning fuzzy K-medoids clustering algorithm with relevance weight for each dissimilarity matrix estimated locally (denoted hereafter as MFCMdd-RWL-P if the product of the weights is equal to one and as MFCMdd-RWL-S if the sum of the weights is equal to one) sets an initial partition and alternates three steps until convergence, when the criterion J reaches a stationary value representing a local minimum. This algorithm is summarized below.

Partitioning Fuzzy K-Medoids Clustering Algorithm with Relevance Weight for each Dissimilarity Matrix Estimated Locally

(1) Initialization.

Fix K (the number of clusters), $2 \leq K << n$; fix $m, 1 < m < +\infty$; fix $s, 1 \leq s < +\infty$; fix T (an iteration limit); fix $\epsilon > 0$ and $\epsilon << 1$; Fix the cardinality $1 \leq q << n$ of the prototypes G_k (k = 1, ..., K); Set t = 0; Set $\lambda_k^{(0)} = (\lambda_{k1}^{(0)}, ..., \lambda_{kp}^{(0)}) = (1, ..., 1)$ (for MFCMdd-RWL-P) or set $\lambda_k^{(0)} = (\lambda_{k1}^{(0)}, ..., \lambda_{kp}^{(0)}) = (\frac{1}{p}, ..., \frac{1}{p})$ (for MFCMdd-RWL-S), k = 1, ..., K; Randomly select K distinct prototypes $G_k^{(0)} \in E^{(q)}$ (k = 1, ..., K); For each object $e_i(i = 1, ..., n)$ compute its membership degree $u_{ik}^{(0)}$ (k = 1, ..., K) on fuzzy cluster C_k :

$$u_{ik}^{(0)} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda}_{k}^{(0)},s)}(e_{i},G_{k}^{(0)})}{D_{(\boldsymbol{\lambda}_{h}^{(0)},s)}(e_{i},G_{h}^{(0)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{j=1}^{p} (\lambda_{kj}^{(0)})^{s} \sum_{e \in G_{k}^{(0)}} d_{j}(e_{i},e)}{\sum_{j=1}^{p} (\lambda_{hj}^{(0)})^{s} \sum_{e \in G_{h}^{(0)}} d_{j}(e_{i},e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$

Compute:

$$J^{(0)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m D_{(\boldsymbol{\lambda}_k^{(0)}, s)}(e_i, G_k^{(0)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m \sum_{j=1}^{p} (\lambda_{kj}^{(0)})^s \sum_{e \in G_i^{(0)}} d_j(e_i, e)$$

(2) Step 1: computation of the best prototypes.

Set t = t + 1.

The fuzzy partition represented by $\mathbf{U}^{(t-1)} = (\mathbf{u}_1^{(t-1)}, \dots, \mathbf{u}_n^{(t-1)})$ and the vector of relevance weight vectors $\mathbf{\Lambda}^{(t-1)} = (\boldsymbol{\lambda}_1^{(t-1)}, \dots, \boldsymbol{\lambda}_K^{(t-1)})$ are fixed. Compute the prototype $G_k^{(t)} = G^* \in E^{(q)}$ of fuzzy cluster C_k ($k = 1, \dots, K$) according to the procedure described in Proposition 2.3.

- (3) Step 2: computation of the best relevance weight vector. The fuzzy partition represented by $\mathbf{U}^{(t-1)} = (\mathbf{u}_1^{(t-1)}, \dots, \mathbf{u}_n^{(t-1)})$ and the vector of prototypes $\mathbf{G}^{(t)} = (G_1^{(t)}, \dots, G_K^{(t)})$ are fixed. Compute the components $\lambda_{kj}^{(t)}$ ($j = 1, \dots, p$) of the relevance weight vector $\boldsymbol{\lambda}_k^{(t)}$ ($k = 1, \dots, K$) according to equation (9) if the matching function is given by equation (7), or according to equation (10) if the matching function is given by equation (8)
- (4) Step 3: definition of the best fuzzy partition. The vector of prototypes $\mathbf{G}^{(t)} = (G_1^{(t)}, \dots, G_K^{(t)})$ and the vector of relevance weight vectors $\mathbf{\Lambda}^{(t)} = (\boldsymbol{\lambda}_1^{(t)}, \dots, \ \boldsymbol{\lambda}_K^{(t)})$ are fixed. Compute the membership degree $u_{ik}^{(t)}$ of object e_i $(i = 1, \dots, n)$ in fuzzy cluster C_k $(k = 1, \dots, K)$, according to:

$$u_{ik}^{(t)} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda}_{k}^{(t)}, s)}(e_{i}, G_{k}^{(t)})}{D_{(\boldsymbol{\lambda}_{h}^{(t)}, s)}(e_{i}, G_{h}^{(t)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{j=1}^{p} (\lambda_{kj}^{(t)})^{s} \sum_{e \in G_{k}^{(t)}} d_{j}(e_{i}, e)}{\sum_{j=1}^{p} (\lambda_{hj}^{(t)})^{s} \sum_{e \in G_{h}^{(t)}} d_{j}(e_{i}, e)} \right)^{\frac{1}{m-1}} \right]^{-1}.$$

(5) Stopping criterion. Compute:

$$J^{(t)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m D_{(\boldsymbol{\lambda}_k^{(t)}, s)}(e_i, G_k^{(t)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m \sum_{j=1}^{p} (\lambda_{kj}^{(t)})^s \sum_{e \in G_k^{(t)}} d_j(e_i, e)$$

If $|J^{(t)} - J^{(t-1)}| \le \varepsilon$ or t > T: STOP; otherwise go to 2 (Step 1).

2.2.3 Partitioning Fuzzy K-Medoids Clustering Algorithms with Relevance Weight of Each Dissimilarity Matrix Estimated Globally

The partitioning fuzzy K-medoids clustering algorithm presented in section 2.2.2 can present numerical instabilities (overflow or division by zero) in the computation of the relevance weight of each dissimilarity matrix in each fuzzy cluster when the algorithm produces fuzzy clusters such that $\sum_{i=1}^{n} (u_{ik})^m D_j(e_i, G_k) \longrightarrow 0$. To decreases significantly the probability of this kind of numerical instabilities, we present in this section an algorithm designed to give a fuzzy partition and a prototype for each fuzzy cluster as well as to learn a relevance weight for each dissimilarity matrix that changes at each algorithm's iteration

but that is the same for all fuzzy clusters.

The partitioning fuzzy K-medoids clustering algorithm with relevance weight for each dissimilarity matrix estimated globally looks for a fuzzy partition $P = (C_1, \ldots, C_K)$ of E into K fuzzy clusters represented by $\mathbf{U} = (\mathbf{u}_1, \ldots, \mathbf{u}_n)$, a corresponding K-dimensional vector of prototypes $\mathbf{G} = (G_1, \ldots, G_K)$ representing the fuzzy clusters in fuzzy partition P, and a single relevance weight vector λ , such that an adequacy criterion (objective function) measuring the fit between the fuzzy clusters and their prototypes is (locally) optimized. The adequacy criterion is defined as

$$J = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m D_{(\boldsymbol{\lambda},s)}(e_i, G_k).$$
(12)

in which $D_{(\boldsymbol{\lambda},s)}$ is the global matching between an example $e_i \in C_k$ and the cluster prototype $G_k \in E^{(q)}$, parameterized by $1 \leq s < \infty$ and by the relevance weight vector $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_p)$ of the dissimilarity matrices \mathbf{D}_j $(j = 1, \dots, p)$ into cluster C_k $(k = 1, \dots, K)$.

Two matching functions with relevance weight for each dissimilarity matrix estimated globally are considered depending on whether the sum of the weights is equal to one or the product of the weights is equal to one. These matching functions are:

a) Matching function parameterized by both the parameter s and the vector of relevance weights $\lambda = (\lambda_1, \dots, \lambda_p)$, in which $s = 1, \lambda_j > 0$, and $\prod_{j=1}^p \lambda_j = 1$, and associated with cluster C_k $(k = 1, \dots, K)$

$$D_{(\lambda,s)}(e_i, G_k) = \sum_{j=1}^{p} (\lambda_j)^s D_j(e_i, G_k) = \sum_{j=1}^{p} \lambda_j \sum_{e \in G_k} d_j(e_i, e);$$
(13)

b) Matching function parameterized by both the parameter s and the vector of relevance weights $\lambda = (\lambda_1, \dots, \lambda_p)$, in which $1 < s < \infty, \lambda_j \in [0, 1]$, and $\sum_{j=1}^p \lambda_j = 1$, and associated with cluster C_k $(k = 1, \dots, K)$

$$D_{(\lambda,s)}(e_i, G_k) = \sum_{j=1}^p (\lambda_j)^s D_j(e_i, G_k) = \sum_{j=1}^p (\lambda_j)^s \sum_{e \in G_k} d_j(e_i, e).$$
 (14)

In equations (7) and (8), $D_j(e_i, G_k) = \sum_{e \in G_k} d_j(e_i, e)$ is the local dissimilarity between an example $e_i \in C_k$ and the cluster prototype computed on dissimilarity matrix \mathbf{D}_j (j = 1, ..., p).

Note that this clustering algorithm also assumes that the prototype of each cluster is a subset (of fixed cardinality) of the set of objects. Moreover, the

relevance weight vector λ is estimated globally: it changes at each iteration but is the same for all clusters.

This fuzzy K-medoids clustering algorithm sets an initial partition and alternates three steps until convergence, when the criterion J reaches a stationary value representing a local minimum.

Step 1: Computation of the Best Prototypes

In this step, the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the relevance weight vector $\boldsymbol{\lambda}$ are fixed.

Proposition 2.6 The prototype $G_k = G^* \in E^{(q)}$ of fuzzy cluster C_k (k = 1, ..., K), which minimizes the clustering criterion J, is such that $\sum_{i=1}^{n} (u_{ik})^m$ $\sum_{j=1}^{p} (\lambda_j)^s D_j(e_i, G^*) \longrightarrow Min$. The prototype G_k (k = 1, ..., K) is computed according to the following procedure:

$$G^* \leftarrow \emptyset$$
 $REPEAT$
 $Find\ e_l \in E, e_l \not\in G^* \ such\ that\ l = argmin_{1 \le h \le n} \sum_{i=1}^n (u_{ik})^m \sum_{j=1}^p (\lambda_j)^s \ d(e_i, e_h)$
 $G^* \leftarrow G^* \cup \{e_l\}$
 $UNTIL\ |G^*| = q$

Proof. The proof of Proposition 2.6 is straightforward.

Step 2: Computation of the Best Relevance Weight Vector

In this step, the fuzzy partition represented by $\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ are fixed.

Proposition 2.7 The vectors of weights are computed according to the matching function used:

(1) If the matching function is given by equation (13), the vector of weights $\lambda = (\lambda_1, \dots, \lambda_p)$, under $\lambda_j > 0$ and $\prod_{j=1}^p \lambda_j = 1$, have their weights λ_j $(j = 1, \dots, p)$ calculated according to:

$$\lambda_{j} = \frac{\left\{ \prod_{h=1}^{p} \left(\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} D_{h}(e_{i}, G_{k}) \right] \right) \right\}^{\frac{1}{p}}}{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} D_{j}(e_{i}, G_{k}) \right]} = \frac{\left\{ \prod_{h=1}^{p} \left(\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{h}(e_{i}, e) \right] \right) \right\}^{\frac{1}{p}}}{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{j}(e_{i}, e) \right]};$$
(15)

(2) If the matching function is given by equation (14), the vector of weights $\lambda = (\lambda_1, \ldots, \lambda_p)$, under $\lambda_j \in [0, 1]$ and $\sum_{j=1}^p \lambda_j = 1$, have their weights

 $\lambda_j (j = 1, \dots, p)$ calculated according to:

$$\lambda_{j}^{(t)} = \left[\sum_{h=1}^{p} \left(\frac{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} D_{j}(e_{i}, G_{k}) \right]}{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} D_{h}(e_{i}, G_{k}) \right]} \right)^{\frac{1}{s-1}} \right]^{-1} = \left[\sum_{h=1}^{p} \left(\frac{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{j}(e_{i}, e) \right]}{\sum_{k=1}^{K} \left[\sum_{i=1}^{n} (u_{ik})^{m} \sum_{e \in G_{k}} d_{h}(e_{i}, e) \right]} \right)^{\frac{1}{s-1}} \right]^{-1}$$

$$(16)$$

Proof. The Proof proceeds in a similar way as presented in Proposition 2.4.

Remark 1. Note that the closer the objects of a dissimilarity matrix \mathbf{D}_j are to the prototypes G_1, \ldots, G_K of the corresponding fuzzy clusters C_1, \ldots, C_K the higher is the relevance weight of this dissimilarity matrix \mathbf{D}_j .

Remark 2. Numerical instabilities (overflow, division by zero) can always occur in the computation of the relevance weight of each dissimilarity matrix when the algorithm produces fuzzy clusters such that $\sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik})^m D_j(e_i, G_k) \longrightarrow 0$. However, the probability of this kind of numerical instabilities is higher for the algorithms presented in section 2.2.2.

Step 3: Definition of the Best Partition

In this step, the vector of prototypes $\mathbf{G} = (G_1, \dots, G_K)$ and the relevance weight vector $\boldsymbol{\lambda}$ are fixed.

Proposition 2.8 The fuzzy partition represented by $U = (u_1, ..., u_n)$, where $u_i = (u_{i1}, ..., u_{iK})$ (i = 1, ..., n), which minimizes the clustering criterion J, is such that the membership degree u_{ik} (i = 1, ..., n; k = 1, ..., K) of each pattern i in each fuzzy cluster C_k , under $u_{ik} \in [0, 1]$ and $\sum_{k=1}^{K} u_{ik} = 1$, is calculated according to the following expression:

$$u_{ik} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda},s)}(e_i, G_k)}{D_{(\boldsymbol{\lambda},s)}(e_i, G_h)} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\frac{\sum_{j=1}^{p} (\lambda_j)^s \sum_{e \in G_k} d_j(e_i, e)}{\sum_{j=1}^{p} (\lambda_j)^s \sum_{e \in G_h} d_j(e_i, e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$
(17)

Proof. The Proof of Proposition 2.8 follows the same schema as that developed in the classical fuzzy K-means algorithm [3].

Algorithm

The partitioning fuzzy K-medoids clustering algorithm with relevance weight for each dissimilarity matrix estimated globally (denoted hereafter as MFCMdd-RWG-P if the product of the weights is equal to one and as MFCMdd-RWG-S if the sum of the weights is equal to one) sets an initial partition and alternates

three steps until convergence, when the criterion J reaches a stationary value representing a local minimum. This algorithm is summarized below.

Partitioning Fuzzy K-Medoids Clustering Algorithm with Relevance Weight for Each Dissimilarity Matrix Estimated Globally

(1) Initialization.

Fix K (the number of clusters), $2 \le K \ll n$; fix $m, 1 < m < +\infty$; fix $s, 1 \le s < +\infty$; fix T (an iteration limit); fix $\epsilon > 0$ and $\epsilon << 1$; Fix the cardinality $1 \le q \ll n$ of the prototypes G_k (k = 1, ..., K); Set t = 0; Set $\boldsymbol{\lambda}^{(0)} = (\lambda_1^{(0)}, \dots, \lambda_p^{(0)}) = (1, \dots, 1)$ (for MFCMdd-RWG-P) or set $\lambda^{(0)} = (\lambda_1^{(0)}, \dots, \lambda_p^{(0)}) = (\frac{1}{p}, \dots, \frac{1}{p}) \text{ (for } MFCMdd-RWG-S), k = 1, \dots, K;$ Randomly select K distinct prototypes $G_k^{(0)} \in E^{(q)} (k = 1, ..., K);$ For each object $e_i(i = 1, ..., n)$ compute its membership degree $u_{ik}^{(0)}$ (k = $1\ldots,K$) on fuzzy cluster C_k :

$$u_{ik}^{(0)} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda}^{(0)},s)}(e_i,G_k^{(0)})}{D_{(\boldsymbol{\lambda}^{(0)},s)}(e_i,G_h^{(0)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\sum_{j=1}^{p} (\lambda_j^{(0)})^s \sum_{e \in G_k^{(0)}} d_j(e_i,e)}{\sum_{j=1}^{p} (\lambda_j^{(0)})^s \sum_{e \in G_h^{(0)}} d_j(e_i,e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$

Compute:

$$J^{(0)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m D_{(\boldsymbol{\lambda}^{(0)},s)}(e_i, G_k^{(0)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(0)})^m \sum_{j=1}^{p} (\lambda_j^{(0)})^s \sum_{e \in G_h^{(0)}} d_j(e_i, e)$$

(2) Step 1: computation of the best prototypes.

Set t = t + 1.

The fuzzy partition represented by $\mathbf{U}^{(t-1)} = (\mathbf{u}_1^{(t-1)}, \dots, \mathbf{u}_n^{(t-1)})$ and the vector of relevance weights $\boldsymbol{\lambda}^{(t-1)} = (\lambda_1^{(t-1)}, \dots, \lambda_p^{(t-1)})$ are fixed. Compute the prototype $G_k^{(t)} = G^* \in E^{(q)}$ of fuzzy cluster $C_k^{(t-1)}$ (k= $1, \ldots, K$) according to the procedure described in Proposition 2.6.

- (3) Step 2: computation of the best relevance weight vector. The fuzzy partition represented by $\mathbf{U}^{(t-1)} = (\mathbf{u}_1^{(t-1)}, \dots, \mathbf{u}_n^{(t-1)})$ and the vector of prototypes $\mathbf{G}^{(t)} = (G_1^{(t)}, \dots, G_K^{(t)})$ are fixed. Compute the components $\lambda_j^{(t)}$ $(j = 1, \dots, p)$ of the relevance weight vector $\lambda^{(t)}$ $(k=1,\ldots,K)$ according to equation (15) if the matching function is given by equation (13), or according to equation (16) if the matching function is given by equation (14).
- (4) Step 3: definition of the best fuzzy partition. The vector of prototypes $\mathbf{G}^{(t)} = (G_1^{(t)}, \dots, G_K^{(t)})$ and the vector of relevance weights $\lambda^{(t)}$ are fixed.

Compute the membership degree $u_{ik}^{(t)}$ of object e_i (i = 1, ..., n) in fuzzy cluster C_k (k = 1, ..., K), according to:

$$u_{ik}^{(t)} = \left[\sum_{h=1}^{K} \left(\frac{D_{(\boldsymbol{\lambda}^{(t)},s)}(e_i,G_k^{(t)})}{D_{(\boldsymbol{\lambda}^{(t)},s)}(e_i,G_h^{(t)})} \right)^{\frac{1}{m-1}} \right]^{-1} = \left[\sum_{h=1}^{K} \left(\sum_{j=1}^{p} (\lambda_j^{(t)})^s \sum_{e \in G_k^{(t)}} d_j(e_i,e)}{\sum_{j=1}^{p} (\lambda_j^{(t)})^s \sum_{e \in G_h^{(t)}} d_j(e_i,e)} \right)^{\frac{1}{m-1}} \right]^{-1}$$

(5) Stopping criterion. Compute:

$$J^{(t)} = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m D_{(\boldsymbol{\lambda}^{(t)},s)}(e_i, G_k^{(t)}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m \sum_{j=1}^{p} (\lambda_j^{(t)})^s \sum_{e \in G_k^{(t)}} d_j(e_i, e)$$

If $|J^{(t)} - J^{(t-1)}| \le \varepsilon$ or t > T: STOP; otherwise go to 2 (Step 1).

2.3 Convergence properties of the algorithms

In this section, we illustrate the convergence properties of the presented algorithms giving the proof of the convergence of the partitioning fuzzy K-medoids clustering algorithm MFCMdd-RWL-P with relevance weight for each dissimilarity matrix estimated locally introduced in section 2.2.2.

Partitioning fuzzy K-medoids clustering algorithm MFCMdd-RWL-P looks for a fuzzy partition $P^* = \{C_1^*, \ldots, C_K^*\}$ of E into K fuzzy clusters represented by $\mathbf{U}^* = (\mathbf{u}_1^*, \ldots, \mathbf{u}_n^*)$, a corresponding K-dimensional vector of prototypes $\mathbf{G}^* = (G_1^*, \ldots, G_K^*)$ representing the fuzzy clusters in fuzzy partition P, and a K-dimensional vector of relevance weight vectors (one for each fuzzy cluster) $\mathbf{\Lambda}^* = (\boldsymbol{\lambda}_1^*, \ldots, \boldsymbol{\lambda}_K^*)$, such that

$$J(\mathbf{G}^*, \mathbf{\Lambda}^*, \mathbf{U}^*) = \min \left\{ J(\mathbf{G}, \mathbf{\Lambda}, \mathbf{U}) : \mathbf{G} \in \mathbf{IL}^K, \mathbf{\Lambda} \in \mathbf{\Xi}^K, \mathbf{U} \in \mathbf{IU}^n \right\}, \quad (18)$$

where

- IU is the space of fuzzy partition membership degrees such that $\mathbf{u}_k \in \mathbb{IU}$ (k = 1, ..., K). In this paper $\mathbb{IU} = \{\mathbf{u} = (u_1, ..., u_K) \in [0, 1] \times ... \times [0, 1] = [0, 1]^K : \sum_{k=1}^K u_k = 1\}$ and $\mathbf{U} \in \mathbb{IU}^n = \mathbb{IU} \times ... \times \mathbb{IU}$;
- IL is the representation space of prototypes such that $G_k \in \mathbb{L}$ (k = 1, ..., K) and $\mathbf{G} \in \mathbb{L}^K = \mathbb{L} \times ... \times \mathbb{L}$. In this paper, $\mathbb{L} = E^{(q)} = \{A \subset E : |A| = q\}$; and

- Ξ is the space of vectors of weights such that $\lambda_k \in \Xi$ (k = 1, ..., K). In this paper, $\Xi = {\lambda = (\lambda_1, ..., \lambda_p) \in \mathbb{R}^p : \lambda_j > 0 \text{ and } \prod_{j=1}^p \lambda_j = 1}$ and $\Lambda \in \Xi^K = \Xi \times ... \times \Xi$.

According to [19], the properties of convergence of this kind of algorithm can be studied from two series: $v_t = (\mathbf{G}^t, \mathbf{\Lambda}^t, \mathbf{U}^t) \in \mathbf{L}^K \times \mathbf{\Xi}^K \times \mathbf{I}\mathbf{U}^n$ and $u_t = J(v_t) = J(\mathbf{G}^t, \mathbf{\Lambda}^t, \mathbf{U}^t)$, $t = 0, 1, \ldots$ From an initial term $v_0 = (\mathbf{G}^0, \mathbf{\Lambda}^0, \mathbf{U}^0)$, the algorithm computes the different terms of the series v_t until the convergence (to be shown) when the criterion J achieves a stationary value.

Proposition 2.9 The series $u_t = J(v_t)$ decreases at each iteration and converges.

Proof.

Following [19], we first show that the inequalities (I), (II) and (III),

$$\underbrace{J(\mathbf{G}^{t}, \boldsymbol{\Lambda}^{t}, \mathbf{U}^{t})}_{u_{t}} \overset{(I)}{\geq} J(\mathbf{G}^{t+1}, \boldsymbol{\Lambda}^{t}, \mathbf{U}^{t}) \overset{(II)}{\geq} J(\mathbf{G}^{t+1}, \boldsymbol{\Lambda}^{t+1}, \mathbf{U}^{t}) \overset{(III)}{\geq} \underbrace{J(\mathbf{G}^{t+1}, \boldsymbol{\Lambda}^{t+1}, \mathbf{U}^{t+1})}_{u_{t+1}},$$

hold (i.e., the series decreases at each iteration).

The inequality (I) holds because

$$J(\mathbf{G}^{t}, \mathbf{\Lambda}^{t}, \mathbf{U}^{t}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^{m} D_{\boldsymbol{\lambda}_{k}^{(t)}}(e_{i}, G_{k}^{(t)}),$$

$$J(\mathbf{G}^{t+1}, \mathbf{\Lambda}^t, \mathbf{U}^t) = \sum_{k=1}^K \sum_{i=1}^n (u_{ik}^{(t)})^m D_{\mathbf{\lambda}_k^{(t)}}(e_i, G_k^{(t+1)}),$$

and according to Proposition 2.6,

$$\mathbf{G}^{(t+1)} = (G_1^{(t+1)}, \dots, G_K^{(t+1)}) = \underbrace{argmin}_{\mathbf{G} = (G_1, \dots, G_K) \in \mathbf{IL}^K} \sum_{k=1}^K \sum_{i=1}^n (u_{ik}^{(t)})^m D_{\mathbf{\lambda}_k^{(t)}}(e_i, G_k).$$

Inequality (II) also holds because

$$J(\mathbf{G}^{t+1}, \mathbf{\Lambda}^{(t+1)}, \mathbf{U}^t) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t)})^m D_{\mathbf{\Lambda}_{i}^{(t+1)}}(e_i, G_k^{(t+1)}),$$

and according Proposition 2.7,

$$\boldsymbol{\Lambda}^{(t+1)} = (\boldsymbol{\lambda}_1^{(t+1)}, \dots, \boldsymbol{\lambda}_K^{(t+1)}) = \underbrace{argmin}_{\boldsymbol{\Lambda} = (\boldsymbol{\lambda}_1^{\cdot}, \dots, \boldsymbol{\lambda}_K^{\cdot}) \in \boldsymbol{\Xi}^K} \sum_{k=1}^K \sum_{i=1}^n (u_{ik}^{(t)})^m D_{\boldsymbol{\lambda}_k}(e_i, G_k^{(t+1)})$$

Inequality (III) holds as well because

$$J(\mathbf{G}^{t+1}, \mathbf{\Lambda}^{t+1}, \mathbf{U}^{t+1}) = \sum_{k=1}^{K} \sum_{i=1}^{n} (u_{ik}^{(t+1)})^{m} D_{\mathbf{\lambda}_{k}^{(t+1)}}(e_{i}, G_{k}^{(t+1)}),$$

and according Proposition 2.8,

$$\mathbf{U}^{t+1} = (\mathbf{u}_1^{t+1}, \dots, \mathbf{u}_n^{t+1}) \} = \underbrace{argmin}_{\mathbf{U} = (\mathbf{u}_1, \dots, \mathbf{u}_n) \in \mathbf{IU}^n} \sum_{k=1}^K \sum_{i=1}^n (u_{ik})^m D_{\mathbf{\lambda}_k^{(t+1)}}(e_i, G_k^{(t+1)}).$$

Finally, because the series u_t decreases and it is bounded $(J(v_t) \geq 0)$, it converges.

Proposition 2.10 The series $v_t = (\mathbf{G}^t, \mathbf{\Lambda}^t, \mathbf{U}^t)$ converges.

Proof. Assume that the stationarity of the series u_t is achieved in the iteration t = T. Then, we have that $u_T = u_{T+1}$ and then $J(v_T) = J(v_{T+1})$.

From $J(v_T) = J(v_{T+1})$, we have $J(\mathbf{G}^t, \mathbf{\Lambda}^t, \mathbf{U}^t) = J(\mathbf{G}^{T+1}, \mathbf{\Lambda}^{T+1}, \mathbf{U}^{T+1})$, and this equality, according to Proposition 2.9, can be rewritten as equalities (I), (II) and (III):

$$J(\mathbf{G}^{t}, \mathbf{\Lambda}^{t}, \mathbf{U}^{t}) \stackrel{I}{=} J(\mathbf{G}^{T+1}, \mathbf{\Lambda}^{T}, \mathbf{U}^{T}) \stackrel{II}{=} J(\mathbf{G}^{T+1}, \mathbf{\Lambda}^{T+1}, \mathbf{U}^{T}) \stackrel{III}{=} J(\mathbf{G}^{T+1}, \mathbf{\Lambda}^{T+1}, \mathbf{U}^{T+1})$$

From the first equality (I), we have $\mathbf{G}^T = \mathbf{G}^{T+1}$, because \mathbf{G} is unique, minimizing J when the partition \mathbf{U}^T and the vector of vectors of weights $\mathbf{\Lambda}^T$ are fixed. From the second equality (II), we have $\mathbf{\Lambda}^T = \mathbf{\Lambda}^{T+1}$, because $\mathbf{\Lambda}$ is unique, minimizing J when the partition \mathbf{U}^T and the vector of prototypes \mathbf{G}^{T+1} are fixed. Moreover, from the third equality (III), we have $\mathbf{U}^T = \mathbf{U}^{T+1}$, because \mathbf{U} is unique, minimizing J when the vector of prototypes \mathbf{G}^{T+1} and the vector of vectors of weights $\mathbf{\Lambda}^T$ are fixed.

Finally, we conclude that $v_T = v_{T+1}$. This conclusion holds for all $t \geq T$ and $v_t = v_T, \forall t \geq T$ and it follows that the series v_t converges.

3 Empirical results

To evaluate the performance of these partitioning relational fuzzy clustering algorithms in comparison with the NERF and CARD-R relational fuzzy clustering algorithms, applications with synthetic and real data sets described by real-valued variables (available at the UCI Repository http://www.ics.uci.edu/mlearn/MLRepository.html) as well as with datasets described by symbolic variables

of several types (interval-valued and histogram-valued variables) are considered.

These relational fuzzy clustering algorithms will be applied to these data sets to obtain first a fuzzy partition $P = (C_1, \ldots, C_K)$ of E into K fuzzy clusters represented by $\mathbf{U} = (\mathbf{u}_1, \ldots, \mathbf{u}_n)$, with $\mathbf{u}_i = (u_{i1}, \ldots, u_{iK})$ $(i = 1, \ldots, n)$. Then, a hard partition $Q = (Q_1, \ldots, Q_K)$ will be obtained from this fuzzy partition by defining the hard cluster $Q_k(k = 1, \ldots, K)$ as $Q_k = \{e_i : u_{ik} \geq u_{im} \, \forall m \in \{1, \ldots, K\}\}$.

To compare the clustering results furnished by the clustering methods, an external index, – the corrected Rand (CR) index, – will be considered. The CR index [20] assesses the degree of agreement (similarity) between an a priori partition and a partition furnished by the clustering algorithm. Moreover, the CR index is not sensitive to the number of classes in the partitions or the distribution of the items in the clusters [20]. Finally, the CR index takes its values from the interval [-1,1], in which the value 1 indicates perfect agreement between partitions, whereas values near 0 (or negatives) correspond to cluster agreement found by chance [21].

Before going ahead, to illustrate the performance of these partitioning relational fuzzy clustering algorithms, we will consider a 2-dimensiona synthetic Gaussian clusters, proposed by [11], obtained according to

$$\boldsymbol{\mu}_1 = (-0.4, 0.1), \ \boldsymbol{\Sigma}_1 = \left(\begin{array}{cc} 236.6 & 0.6 \\ 0.6 & 1.0 \end{array} \right)$$

and

$$\boldsymbol{\mu}_2 = (0.1, 32.0), \ \boldsymbol{\Sigma}_2 = \begin{pmatrix} 1.0 & -0.2 \\ -0.2 & 215.2 \end{pmatrix}$$

There are 150 data points per cluster, and each cluster has one low-variance and one high-variance feature.

First, from the above data it is obtained a single relational matrix that represents the pairwise Euclidean distance taking into account both features. Then, *NERF* is performed on this single relational matrix. Next, from each feature it is obtained a relational matrix (also using pairwise Euclidean distance). Then, *CARD-R* and *MFCMdd-RWL-P* are performed on these two relational matrices.

In this illustrative example, each relational fuzzy clustering algorithm was run 100 times, and the best result was selected according to the adequacy criterion. The parameters m, T, and ϵ were set, respectively, to 2, 350, and 10^{-10} . The parameter s and the cardinality of the prototypes was fixed to 1 for the MFCMdd-RWL-P algorithm. The number of clusters was fixed to 2. The hard cluster partitions obtained from these fuzzy clustering methods were compared with the known a priori class partition. The comparison criterion used was the CR index, which was calculated for the best result.

The CR index was 0.7272, 0.9734 and 1.0000 for, respectively, NERF, CARD-R and MFCMdd-RWL-P. As pointed out by [11], NERF treat both features equally important in both clusters (i.e., they have tendency to identify spherical clusters). CARD-R and MFCMdd-RWL-P learned different relevance weights for each relational matrix in each cluster, and as a result, the data is partitioned according to the a priori classes. Table 1 shows the relevance weights given by CARD-R and MFCMdd-RWL-P.

Table 1 Relevance weights for the clusters

| 10010 (011100 1101 0110 01010010 | | | | | | | | |
|----------------------------------|-----------|-----------|-----------|-----------|--|--|--|--|
| | MFCMde | d-RWL-P | CARD-R | | | | | |
| | Cluster 1 | Cluster 2 | Cluster 1 | Cluster 2 | | | | |
| Feature 1 | 0.0373 | 6.6939 | 0.0014 | 0.9985 | | | | |
| Feature 2 | 26.7705 | 0.1493 | 0.9800 | 0.0199 | | | | |

3.1 Synthetic real-valued data sets

This paper considers data sets described by two real-valued variables. Each data set has 450 points scattered among four classes of unequal sizes and elliptical shapes: two classes of size 150 each and two classes of sizes 50 and 100. Each class in these quantitative data sets was drawn according to a bivariate normal distribution.

Four different configurations of real-valued data drawn from bivariate normal distributions according to each class are considered. These distributions have the same mean vector (Table 2), but different covariance matrices (Table 3):

- (1) The variance is different between the variables and from one class to another (synthetic data set 1);
- (2) The variance is different between the variables, but is almost the same from one class to another (synthetic data set 2);
- (3) The variance is almost the same between the variables and different from one class to another (synthetic data set 3);
- (4) Finally, the variance is almost the same between the variables and from one class to another (synthetic data set 4).

Table 2 Configurations of quantitative data sets: mean vectors of the bivariate normal distributions of the classes.

| μ | Class 1 | Class 2 | Class 3 | Class 4 |
|---------|---------|---------|---------|---------|
| μ_1 | 45 | 70 | 45 | 42 |
| μ_2 | 30 | 38 | 35 | 20 |

Table 3
Configurations of quantitative data sets: covariance matrices of the bivariate normal distributions of the classes.

| distri | | the class | · · · · · · · · · · · · · · · · · · · | | | | | |
|---------------------|----------------------|-----------|---------------------------------------|---------|----------------------|---------|---------|---------|
| $oldsymbol{\Sigma}$ | ; | Synthetic | data set 1 | _ | Synthetic data set 2 | | | |
| | Class 1 | Class 2 | Class 3 | Class 4 | Class 1 | Class 2 | Class 3 | Class 4 |
| σ_1 | 100 | 20 | 50 | 1 | 15 | 15 | 15 | 15 |
| σ_2 | 1 | 70 | 40 | 10 | 5 | 5 | 5 | 5 |
| $ ho_{12}$ | 0.88 | 0.87 | 0.90 | 0.89 | 0.88 | 0.87 | 0.90 | 0.89 |
| Σ | Synthetic data set 3 | | | 3 | Synthetic data set 4 | | | |
| | Class 1 | Class 2 | Class 3 | Class 4 | Class 1 | Class 2 | Class 3 | Class 4 |
| σ_1 | 16 | 10 | 2 | 6 | 8 | 8 | 8 | 8 |
| σ_2 | 15 | 11 | 1 | 5 | 7 | 7 | 7 | 7 |
| ρ_{12} | 0.78 | 0.77 | 0.773 | 0.777 | 0.78 | 0.77 | 0.773 | 0.777 |

Several dissimilarity matrices are obtained from these data sets. One of these dissimilarity matrices has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously the two real-valued attributes. All the other dissimilarity matrices have the cells that are the dissimilarities between pairs of objects computed taking into account only a single real-valued attribute.

Because all the attributes are real-valued, distance functions belonging to the family of Minkowsky distance (Manhattan or "city-block" distance, Euclidean distance, Chebyshev distance, etc.) are suitable to compute dissimilarities between the objects. In this paper, the dissimilarity between pairs of objects was computed according to the Euclidean (L_2) distance.

All dissimilarity matrices were normalized according to their overall dispersion [22] to have the same dynamic range. This means that each dissimilarity $d(e_k, e_{k'})$ in a given dissimilarity matrix was normalized as $\frac{d(e_k, e_{k'})}{T}$, where $T = \sum_{k=1}^n d(e_k, g)$ is the overall dispersion and $g = e_l \in E = \{e_1, \ldots, e_n\}$ is the overall prototype, which is computed according to $l = argmin_{1 \le h \le n} \sum_{k=1}^n d(e_k, e_h)$.

For these data sets, NERF and SFCMdd were performed on the dissimilarity matrix that has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously the two real-valued attributes. CARD-R, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S and MFCMdd-RWG-S were performed simultaneously on all dissimilarity matrices that have the cells that are the dissimilarities between pairs of objects computed taking into account only a single real-valued attribute.

The relational fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this data set to obtain a four-cluster fuzzy partition. The hard cluster partitions (obtained from the fuzzy partitions given by the relational fuzzy clustering algorithms) were compared with the known a priori class partition. For the synthetic data sets, the CR index was estimated in the framework of a Monte Carlo simulation with 100 replications. The average and the standard deviation of this index between these 100 replications were calculated. In each replication, a relational clustering algorithm was run (until the convergence to a stationary value of the adequacy criterion) 100 times and the best result was selected according to the adequacy criterion. The parameters m, T, and ϵ were set, respectively, to 2, 350, and 10^{-10} . The parameter s was set to 1 for the algorithms MFCMdd-RWL-P and MFCMdd-RWG-P, and to 2 for the algorithms MFCMdd-RWL-P and MFCMdd-RWG-S. The CR index was calculated for the best result.

Table 4 shows the performance of the NERF and CARD-R algorithms, as well as the performance of the SFCMdd, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S, and MFCMdd-RWG-S algorithms (with prototypes of cardinality $|G_k| = 1, k = 1, ..., 4$) on the synthetic data sets according to the average and the standard deviation of the CR index. Table 5 shows the 95% confidence interval for the average of the CR index.

Table 4 Performance of the algorithms on the synthetic data sets: average and standard deviation (in parenthesis) of the CR index

| Algorithms | Synthetic data sets | | | | | | |
|---------------------|---------------------|-----------------|-----------------|-----------------|--|--|--|
| | 1 | 2 | 3 | 4 | | | |
| NERF | 0.1334 (0.0206) | 0.1416 (0.0173) | 0.2381 (0.0279) | 0.2942 (0.0285) | | | |
| SFCMdd | 0.1360 (0.0218) | 0.1417 (0.0173) | 0.2450 (0.0336) | 0.2911 (0.0241) | | | |
| MFCMdd | 0.1332 (0.0245) | 0.2184 (0.0289) | 0.2611 (0.0289) | 0.2875 (0.0324) | | | |
| MFCMdd- RWG - P | 0.1382 (0.0275) | 0.2265 (0.0274) | 0.2589 (0.0271) | 0.2959 (0.0284) | | | |
| MFCMdd- RWG - S | 0.1389 (0.0244) | 0.2206 (0.0287) | 0.2588 (0.0313) | 0.2899 (0.0360) | | | |
| MFCMdd- RWL - P | 0.5330 (0.0215) | 0.2367 (0.0314) | 0.2407 (0.0281) | 0.2772 (0.0273) | | | |
| MFCMdd- RWL - S | 0.5217 (0.0283) | 0.2082 (0.0609) | 0.2126 (0.0217) | 0.2635 (0.0234) | | | |
| CARD-R | 0.4810 (0.029) | 0.2571 (0.021) | 0.1285 (0.013) | 0.1625 (0.019) | | | |

The performance of the MFCMdd-RWL-P, MFCMdd-RWL-S, and CARD-R algorithms was clearly superior when the variance was different between the

Table 5 Performance of the algorithms on the synthetic data sets: 95% confidence interval for the average of the CR index

| Algorithms | | Synthetic data sets | | | | | | |
|--------------|---------------|---------------------|---------------|-----------------|--|--|--|--|
| | 1 | 2 | 3 | 4 | | | | |
| NERF | 0.1293—0.1374 | 0.1382-0.1449 | 0.2326—0.2435 | 0.2886—0.2997 | | | | |
| SFCMdd | 0.1318—0.1401 | 0.1383 - 0.1450 | 0.2384—0.2515 | 0.2863 - 0.2958 | | | | |
| MFCMdd | 0.1284—0.1379 | 0.2128 - 0.2239 | 0.2554—0.2666 | 0.2811 - 0.2938 | | | | |
| MFCMdd-RWG-P | 0.1328—0.1435 | 0.2211 - 0.2318 | 0.2535—0.2642 | 0.29030.3014 | | | | |
| MFCMdd-RWG-S | 0.13400.1437 | 0.2149 - 0.2262 | 0.2525—0.2650 | 0.2827 - 0.2970 | | | | |
| MFCMdd-RWL-P | 0.5288—0.5371 | 0.2305 - 0.2428 | 0.2351—0.2462 | 0.2718 - 0.2825 | | | | |
| MFCMdd-RWL-S | 0.5160—0.5273 | 0.1961 - 0.2202 | 0.2082—0.2169 | 0.25880.2681 | | | | |
| CARD-R | 0.4751—0.4868 | 0.25290.2612 | 0.1259—0.1310 | 0.1587 - 0.1662 | | | | |

variables and from one class to another (synthetic data set 1), in comparison with all the other algorithms. *NERF* and *SFCMdd* presented clearly the worst performance when the variance was different between the variables but almost the same from one class to another (synthetic data set 2).

Moreover, the *MFCMdd*, *MFCMdd-RWG-P*, and *MFCMdd-RWG-S* algorithms were superior in comparison with all the other algorithms when the variance was almost the same between the variables and different from one class to another (synthetic data set 3). Finally, *NERF*, *SFCMdd*, *MFCMdd*, *MFCMdd-RWG-P*, and *MFCMdd-RWG-S* performed better than *MFCMdd-RWL-P*, *MFCMdd-RWL-S*, and *CARD-R* when the variance was almost the same between the variables and from one class to another (synthetic data set 4). For these last two configurations, *CARD-R* presented the worst performance.

In conclusion, MFCMdd-RWL-P and MFCMdd-RWL-S (as well as CARD-R) were clearly superior in the synthetic data sets where the variance was different between the variables and from one class to another, whereas MFCMdd-RWG-P and MFCMdd-RWG-S were superior in the synthetic data sets where the variance was almost the same between the variables and different from one class to another, as well as where the variance was almost the same between the variables and from one class to another.

3.2 UCI Machine Learning Repository data sets

This paper considers data sets on iris plants, thyroid gland, and wine. These data sets are found at http://www.ics.uci.edu/mlearn/MLRepository.html.

All these datasets are described by a data matrix of "objects \times real-valued attributes". Several dissimilarity matrices were obtained from these data matrices. One of these dissimilarity matrices has the cells that are the dissimilarities

between pairs of objects computed taking into account simultaneously all the real-valued attributes. All the other dissimilarity matrices have the cells that are the dissimilarities between pairs of objects computed taking into account only a single real-valued attribute. Because all the attributes are real-valued, distance functions belonging to the family of Minkowsky distance (Manhattan or "city-block" distance, Euclidean distance, Chebyshev distance, etc.) are suitable to compute dissimilarities between the objects. In this paper, the dissimilarity between pairs of objects was computed according to the Euclidean (L_2) distance.

For these data sets, NERF and SFCMdd were performed on the dissimilarity matrix that has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously all the real-valued attributes. CARD-R, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S, and MFCMdd-RWG-S were performed simultaneously on all dissimilarity matrices that have the cells that are the dissimilarities between pairs of objects computed taking into account only a single real-valued attribute.

All dissimilarity matrices were normalized according to their overall dispersion [22] to have the same dynamic range.

Each relational fuzzy clustering algorithm was run (until the convergence to a stationary value of the adequacy criterion) 100 times, and the best result was selected according to the adequacy criterion. The parameters m, T, and ϵ were set, respectively, to 2, 350, and 10^{-10} . The parameter s was set to 1 for the MFCMdd-RWL-P and MFCMdd-RWG-P algorithms, and to 2 for the MFCMdd-RWL-S and MFCMdd-RWG-S algorithms. The hard cluster partitions obtained from these fuzzy clustering methods were compared with the known a priori class partition. The comparison criterion used was the CR index, which was calculated for the best result.

3.2.1 Iris plant data set

This data set consists of three types (classes) of iris plants: iris setosa, iris versicolour, and iris virginica. The three classes each have 50 instances (objects). One class is linearly separable from the other two; the latter two are not linearly separable from each other. Each object is described by four real-valued attributes: (1) sepal length, (2) sepal width, (3) petal length, and (4) petal width.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 3-cluster fuzzy partition. The 3-cluster hard partitions obtained from the fuzzy partition were compared with the known a priori 3-class partition. Table 6 shows the performance of the SFCMdd, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S, and MFC

Mdd-RWG-S algorithms on the iris plant data set according to the CR index, considering prototypes of cardinality $|G_k| = 1, 2, 3, 5$ and 10 (k = 1, 2, 3). NERF had 0.7294, whereas CARD-R had 0.8856 for CR index.

Table 6

Iris data set: CR index

| b data bee. e 10 maex | | | | | | | | | | |
|-----------------------|--------|--------|---------------------|---------------------|---------------------|---------------------|--|--|--|--|
| $ G_k $ | SFCMdd | MFCMdd | MFCMdd- RWL - P | MFCMdd- RWL - S | MFCMdd- RWG - P | MFCMdd- RWG - S | | | | |
| 1 | 0.7302 | 0.6412 | 0.8507 | 0.8856 | 0.8680 | 0.6412 | | | | |
| 2 | 0.7287 | 0.6412 | 0.8176 | 0.8856 | 0.8680 | 0.6764 | | | | |
| 3 | 0.8015 | 0.6764 | 0.8176 | 0.8856 | 0.8680 | 0.6764 | | | | |
| 5 | 0.7429 | 0.6451 | 0.8176 | 0.8856 | 0.8856 | 0.6451 | | | | |
| 10 | 0.8016 | 0.6637 | 0.8680 | 0.8856 | 0.8682 | 0.6757 | | | | |

For this dataset, the best performance was presented by CARD-R and MFCMdd-RWL-S. The MFCMdd-RWG-P and MFCMdd-RWL-P algorithms also performed very well on this data set. The worst performance was presented by MFCMdd and MFCMdd-RWG-S.

Table 7 gives the vector of relevance weights globally for all dissimilarity matrices (according to the best result given by the MFCMdd-RWG-P algorithm with prototypes of cardinality 5) and locally for each cluster and dissimilarity matrix (according to the results given by the MFCMdd-RWL-S algorithm with prototypes of cardinality 5 and by the CARD-R algorithm).

Table 7
Iris data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - P | MFCMdd- RWL - S | | | CARD-R | | |
|--------------|---------------------|---------------------|-----------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 1 | Cluster 2 | Cluster 3 |
| Sepal length | 0.5311 | 0.0425 | 0.0604 | 0.0808 | 0.0821 | 0.0451 | 0.0852 |
| Sepal width | 0.3028 | 0.0083 | 0.0588 | 0.0675 | 0.0641 | 0.0107 | 0.0905 |
| Petal length | 2.7631 | 0.6232 | 0.4136 | 0.4829 | 0.4228 | 0.5849 | 0.4657 |
| Petal width | 2.2499 | 0.3258 | 0.4671 | 0.3686 | 0.4308 | 0.3592 | 0.3584 |

Concerning the 3-cluster partition given by *MFCMdd-RWG-P*, dissimilarity matrices computed taking into account only "(3) petal length" or only "(4) petal width" attributes have the highest relevance weight; thus, the objects described by these dissimilarity matrices are closer to the prototypes of the clusters than are the objects described by dissimilarity matrices computed taking into account only "(1) sepal length" or only "(2) sepal width" attributes.

Table 7 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-S and CARD-R algorithms, each cluster (1, 2 and 3) is associated to the same known a priori class.

For the 3-cluster fuzzy partition given by MFCMdd-RWL-S, dissimilarity matrices computed taking into account only "(3) petal length" and "(4) petal width" (in that order) are the most important in the definition of cluster 1, dissimilarity matrices computed taking into account only "(4) petal width" and "(3) petal length" (in that order) are the most important in the definition of cluster 2, whereas dissimilarity matrices computed taking into account

only "(3) petal length" and "(4) petal width" (in that order) are the most important in the definition of cluster 3.

For the 3-cluster fuzzy partition given by CARD-R, dissimilarity matrices computed taking into account only "(4) petal width" and "(3) petal length" (in that order) are the most important in the definition of cluster 1, dissimilarity matrices computed taking into account only "(3) petal length" and "(4) petal width" (in that order) are the most important in the definition of cluster 2, whereas dissimilarity matrices computed taking into account only "(3) petal length" and "(4) petal width" (in that order) are the most important in the definition of cluster 3.

One can observe that both algorithms (MFCMdd-RWL-S and CARD-R) presented the same set of relevant variables in the formation of each cluster (even if the relevance order was different for clusters 1 and 2). This was expected because the 3-cluster hard partitions given by these algorithms presented a high degree of similarity with the known a priori 3-class partition.

3.2.2 Thyroid gland data set

This data set consists of three classes concerning the state of the thyroid gland: normal, hyperthyroidism, and hypothyroidism. The classes (1, 2, and 3) have 150, 35, and 30 instances, respectively. Each object is described by five real-valued attributes: (1) T3-resin uptake test, (2) total serum thyroxin, (3) total serum triiodothyronine, (4) basal thyroidstimulating hormone (TSH) and (5) maximal absolute difference in TSH value.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 3-cluster fuzzy partition. The 3-cluster hard partitions obtained from the fuzzy partition were compared with the known a priori 3-class partition. Table 8 shows the performance of the SFCMdd, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S and MFC Mdd-RWG-S algorithms on the thyroid dataset according to CR index, considering prototypes of cardinality $|G_k| = 1, 2, 3, 5$, and $10 \ (k = 1, 2, 3)$. NERF had 0.4413, whereas CARD-R had 0.2297 for CR index.

Table 8 Thyroid data set: CR index

| $ G_k $ | SFCMdd | MFCMdd | MFCMdd- RWL - P | MFCMdd- RWL - S | MFCMdd- RWG - P | MFCMdd- RWG - S |
|---------|--------|--------|---------------------|---------------------|---------------------|---------------------|
| 1 | 0.2483 | 0.7025 | 0.8631 | 0.2212 | 0.6549 | 0.5484 |
| 2 | 0.2767 | 0.3380 | 0.8776 | 0.2441 | 0.6257 | 0.7811 |
| 3 | 0.2849 | 0.6702 | 0.8930 | 0.2470 | 0.3205 | 0.7486 |
| 5 | 0.2059 | 0.2634 | 0.8332 | 0.2503 | 0.3233 | 0.2634 |
| 10 | 0.1341 | 0.3685 | 0.8332 | 0.2503 | 0.3306 | 0.3349 |

For this data set, the best performance was presented by MFCMdd-RWL-P. Algorithms MFCMdd-RWG-S (with prototypes of cardinality 2 and 3) and

MFCMdd (with prototypes of cardinality 1) also performed well on this data set. The worst performance was presented by SFCMdd, MFCMdd-RWL-S and CARD-R.

Table 9 gives the vector of relevance weights globally for all dissimilarity matrices (according to the best result given by the *MFCMdd-RWG-S* algorithm with prototypes of cardinality 2) and locally for each cluster and dissimilarity matrix (according to the best results given by the *MFCMdd-RWL-P* algorithm with prototypes of cardinality 3 and by the *CARD-R* algorithm).

Table 9
Thyroid data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - S | MFCMdd- RWL - P | | CARD-R | | | |
|--|---------------------|---------------------|-----------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 1 | Cluster 2 | Cluster 3 |
| T3-resin uptake test | 0.2384 | 0.2808 | 0.0694 | 1.8999 | 0.0037 | 0.0184 | 0.0641 |
| Total serum thyroxin | 0.1911 | 0.4915 | 0.1770 | 4.3718 | 0.0039 | 0.0383 | 0.2538 |
| Total serum triiodothyronine | 0.2027 | 0.9651 | 0.0642 | 5.3598 | 0.0029 | 0.9044 | 0.6654 |
| Basal thyroid stimulating hormone (TSH) | 0.1539 | 8.2143 | 35.1958 | 0.1468 | 0.9345 | 0.0350 | 0.0051 |
| Maximal absolute difference in TSH value | 0.2136 | 0.9136 | 35.9785 | 0.1529 | 0.0548 | 0.0036 | 0.0113 |

Concerning the 3-cluster partition given by *MFCMdd-RWG-S*, dissimilarity matrices computed taking into account only "(1) T3-resin uptake test" and only "(4) basal thyroidstimulating hormone (TSH)" attributes had the highest (0.2384) and the lowest (0.1539) relevance weights, respectively, in the definition of the fuzzy clusters.

Table 9 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-P and CARD-R algorithms, each cluster (1, 2 and 3) is associated to the same known a priori class.

One can observe that these algorithms (*MFCMdd-RWL-P* and *CARD-R*) presented almost the same set of relevant dissimilarity matrices in the formation of clusters 1 and 3 and different sets of relevant dissimilarity matrices in the formation of cluster 2. Note that the CR index between the 3-cluster hard partitions given by, respectively, *MFCMdd-RWL-P* and *CARD-R*, and the known a priori 3-class partition, is 0.8930 and 0.2297. Consequently, the 3-cluster hard partitions given by these algorithms can be quite different.

3.2.3 Wine data set

This data set consists of three types (classes) of wines grown in the same region in Italy, but derived from three different cultivars. The classes (1, 2, and 3) have 59, 71 and 48 instances, respectively. Each wine is described by 13 real-valued attributes representing the quantities of 13 components found in each of the three types of wines. These attributes are: (1) alcohol, (2) malic acid, (3) ash, (4) alkalinity of ash, (5) magnesium, (6) total phenols, (7) flavonoids,

(8) non-flavonoid phenols, (9) proanthocyanins, (10) colour intensity, (11) hue, (12) OD280/OD315 of diluted wines, and (13) proline.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 3-cluster fuzzy partition. The 3-cluster hard partitions obtained from the fuzzy partition were compared with the known a priori 3-class partition. Table 10 shows the performance of the SFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S, and MFC Mdd-RWG-S algorithms on the wine dataset according to the CR index, considering prototypes of cardinality $|G_k| = 1, 2, 3, 5$, and $10 \ (k = 1, 2, 3)$. NERF had 0.3539, whereas CARD-R had 0.3808 for CR index.

Table 10

Wine data set: CR index

| $ G_k $ | SFCMdd | MFCMdd | MFCMdd- RWL - P | MFCMdd-RWL-S | MFCMdd- RWG - P | MFCMdd- RWG - S |
|---------|--------|--------|---------------------|--------------|---------------------|---------------------|
| 1 | 0.3614 | 0.7557 | 0.7283 | 0.3897 | 0.7557 | 0.7557 |
| 2 | 0.3614 | 0.8158 | 0.7723 | 0.3459 | 0.8332 | 0.8158 |
| 3 | 0.3614 | 0.8169 | 0.7865 | 0.3474 | 0.8332 | 0.8169 |
| 5 | 0.3539 | 0.8185 | 0.7724 | 0.3523 | 0.8024 | 0.8185 |
| 10 | 0.3447 | 0.8024 | 0.7420 | 0.3395 | 0.8185 | 0.8348 |

For this dataset, the best performance was presented by MFCMdd-RWG-S, MFCMdd-RWG-P, and MFCMdd. The MFCMdd-RWL-P algorithm also performed well on this data set. The worst performance was presented by MFCMdd-RWL-S, SFCMdd, NERF, and CARD-R.

Table 11 gives the vector of relevance weights globally for all dissimilarity matrices (according to the best result given by MFCMdd-RWG-S with prototypes of cardinality 10) and locally for each cluster and dissimilarity matrix (according to the best results given by MFCMdd-RWL-P with prototypes of cardinality 3 and by the CARD-R algorithm).

Table 11 Wine data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - S | M | FCMdd- RWL | -P | | CARD- R | |
|------------------------------|---------------------|-----------|--------------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 1 | Cluster 2 | Cluster 3 |
| Alcohol | 0.0751 | 1.1026 | 0.6761 | 1.0987 | 0.0405 | 0.0148 | 0.0579 |
| Malic acid | 0.0705 | 1.1717 | 1.8609 | 0.5828 | 0.0324 | 0.7508 | 0.0284 |
| Ash | 0.0960 | 0.5500 | 0.6377 | 1.1293 | 0.0345 | 0.0192 | 0.0447 |
| Alkalinity of ash | 0.0827 | 0.9572 | 0.5790 | 0.7871 | 0.0661 | 0.0116 | 0.0504 |
| Magnesium | 0.0917 | 0.5491 | 0.8072 | 0.7878 | 0.0484 | 0.0145 | 0.0432 |
| Total phenols | 0.0642 | 0.8449 | 1.3162 | 1.2308 | 0.0911 | 0.0200 | 0.1171 |
| Flavonoids | 0.0549 | 1.5870 | 1.5817 | 1.8660 | 0.1482 | 0.0268 | 0.1704 |
| Non-flavonoid phenols | 0.0804 | 0.8636 | 1.3401 | 0.6930 | 0.0688 | 0.0276 | 0.0286 |
| Proanthocyanins | 0.0808 | 1.0337 | 0.7062 | 0.9928 | 0.0429 | 0.0245 | 0.0753 |
| Color intensity | 0.0808 | 2.1246 | 1.2747 | 0.4482 | 0.1486 | 0.0188 | 0.0262 |
| Hue | 0.0767 | 1.0007 | 1.6444 | 0.8422 | 0.0626 | 0.0274 | 0.0550 |
| OD280/OD315 of diluted wines | 0.0726 | 0.8517 | 1.1636 | 1.4302 | 0.1648 | 0.0306 | 0.1030 |
| Proline | 0.0730 | 1.2347 | 0.5545 | 2.6132 | 0.0505 | 0.0127 | 0.1989 |

Concerning the 3-cluster partition given by MFCMdd-RWG-S, dissimilarity matrices computed taking into account only the "(3) ash" and only the "(7) flavonoids" attributes had the highest and the lowest relevance weights, respectively, in the definition of the fuzzy clusters.

Table 11 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-P and CARD-R algorithms, each cluster (1, 2 and 3) is associated to the same known a priori class.

One can observe that for the fuzzy partition given by the MFCMdd-RWL-P algorithm, 7 dissimilarity matrices were relevant in the formation of clusters 1 and 2 and 6 dissimilarity matrices were relevant in the formation of cluster 3, whereas for the fuzzy partition given by the CARD-R algorithm, 4 dissimilarity matrices were relevant in the formation of cluster 1, only one dissimilarity matrix was relevant in the formation of cluster 2 and 4 dissimilarity matrices were relevant in the formation of cluster 3. Moreover, 2, 1 and 4 dissimilarity matrices were simultaneously relevant in both partitions for, respectively, the formation of clusters 1, 2 and 3. Note that the CR index between the 3-cluster hard partitions given by, respectively, MFCMdd-RWL-P and CARD-R, and the known a priori 3-class partition, is 0.7865 and 0.3808. Consequently, the 3-cluster hard partitions given by these algorithms can be quite different.

3.3 Symbolic data sets

Symbolic data have been mainly studied in SDA, where very often an object represents a group of individuals, and the variables used to describe it need to assume a value that expresses the variability inherent to the description of a group. Thus, in SDA a variable can be interval-valued (it may assume as value an interval from a set of real numbers), set-valued (it may assume as value a set of categories), list-valued (it may assume as value an ordered list of categories), bar-chart-valued (it may assume as value a bar chart), or even histogram-valued (it may assume as value an histogram). SDA aims to introduce new methods as well as to extend classical data analysis techniques (clustering, factorial techniques, decision trees, etc.) to manage these kinds of data (sets of categories, intervals, histograms), called symbolic data [5–8]. SDA is then an area related to multivariate analysis, pattern recognition, and artificial intelligence.

This paper considers the following data sets described by symbolic (interval-valued and/or histogram-valued) variables: car and ecotoxicology data sets (http://www.info.fundp.ac.be/asso/) as well as a horse data set (http://www.ceremade.dauphine.fr/touati/sodas-pagegarde.htm). The car and ecotoxicology data sets are described by a data matrix of "objects × interval-valued attributes". The horse data set is described by a data matrix of "objects × attributes" where the attributes are interval-valued and bar-chart-valued.

Let $E = \{e_1, \dots, e_n\}$ be a set of n objects described by p symbolic variables.

Each object e_i (i = 1, ..., n) is represented as a vector $\mathbf{x}_i = (x_{i1}, ..., x_{ip})$ of symbolic features values x_{ij} (j = 1, ..., p). If the j-th symbolic variable is interval-valued, the symbolic feature value is an interval, i.e., $x_{ij} = [a_{ij}, b_{ij}]$ with $a_{ij}, b_{ij} \in \mathbb{R}$ and $a_{ij} \leq b_{ij}$. However, if the j-th symbolic variable is bar-chart-valued, the symbolic feature value is a bar chart, i.e., $x_{ij} = (D_j, \mathbf{q}_{ij})$ (i = 1, ..., n; j = 1, ..., p) where D_j (the domain of the variable j) is a set of categories and $\mathbf{q}_{ij} = (q_{ij1}, ..., q_{ijH_j})$ is a vector of weights.

A number of dissimilarity functions have been introduced in the literature for symbolic data to compare symbolic features values [17,18]. In this paper, we will consider suitable dissimilarity functions to compare a pair of objects (e_i, e_l) (i, l = 1, ..., n) according to the pair (x_{ij}, x_{lj}) (j = 1, ..., p) of symbolic feature values given by the j-th symbolic variable.

If the j-th symbolic variable is interval-valued, the dissimilarity between the pair of intervals $x_{ij} = [a_{ij}, b_{ij}]$ and $x_{lj} = [a_{lj}, b_{lj}]$ will be computed according to the function given in [23]

$$d_j(x_{ij}, x_{lj}) = \left[max(b_{ij}, b_{lj}) - min(a_{ij}, a_{lj}) \right] - \left[\frac{(b_{ij} - a_{ij}) + (b_{lj} - a_{lj})}{2} \right].$$
(19)

If the j-th symbolic variable is bar-chart-valued, the dissimilarity between the pair of bar chart $x_{ij} = (D_j, \mathbf{q}_{ij}) = (D_j, (q_{ij1}, \dots, q_{ijH_j}))$ and $x_{lj} = (D_j, \mathbf{q}_{lj}) = (D_j, (q_{lj1}, \dots, q_{ljH_j}))$ will be computed according to the function given in [24]:

$$d_j(x_{ij}, x_{lj}) = 1 - \sum_{m=1}^{H_j} \sqrt{\left(\frac{q_{ijm}}{\sum_{m=1}^{H_j} q_{ijm}}\right) \left(\frac{q_{ljm}}{\sum_{m=1}^{H_j} q_{ljm}}\right)}$$
(20)

Note that despite the usefullness of these dissimilarity functions to compare interval-valued or bar-chart-valued symbolic data, they cannot be used in object-based clustering because they are not differentiable with respect to the prototype parameters.

Several dissimilarity matrices are obtained from these data matrices. Concerning the car and fish data sets, one of these dissimilarity matrices has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously all the interval-valued attributes, i.e., given two objects e_i , and e_l , described, respectively by $\mathbf{x}_i = (x_{i1}, \dots, x_{ip})$ and $\mathbf{x}_l = (x_{l1}, \dots, x_{lp})$, the dissimilarity between them taking into account simultaneously all the interval-valued attributes is computed as

$$d(\mathbf{x}_i, \mathbf{x}_l) = \sum_{j=1}^p d_j(x_{ij}, x_{lj}). \tag{21}$$

where $d_i(x_{ij}, x_{lj})$ is given by equation (19).

The horse data set is described by interval-valued as well as bar-chart-valued attributes and so it is not suitable to produce a dissimilarity matrix having the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously all the attributes.

For all symbolic data sets, all the other dissimilarity matrices have the cells that are the dissimilarities between pairs of objects computed taking into account only a single attribute.

For the car and fish data sets, *NERF* and *SFCMdd* were performed on the dissimilarity matrix that has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously all the attributes. For all datasets, *CARD-R*, *MFCMdd*, *MFCMdd-RWL-P*, *MFCMdd-RWG-P*, *MFCMdd-RWL-S*, and *MFCMdd-RWG-S* were performed simultaneously on all dissimilarity matrices that have the cells that are the dissimilarities between pairs of objects computed taking into account only a single attribute.

All these dissimilarity matrices were also normalized according to their overall dispersion [22] to have the same dynamic range.

Each relational fuzzy clustering algorithm was run (until the convergence to a stationary value of the adequacy criterion) 100 times, and the best result was selected according to the adequacy criterion. The parameters m, T, and ϵ were set, respectively, to 2, 350, and 10^{-10} . The parameter s was set to 1 for MFCMdd-RWL-P and MFCMdd-RWG-P, and to 2 for MFCMdd-RWL-S and MFCMdd-RWG-S. The hard cluster partitions obtained from these fuzzy clustering methods were compared with the known a priori class partition. The comparison criterion used was the CR index, which was calculated for the best result.

3.3.1 Car data set

This dataset consists of four types (classes) of cars. The classes (1-utility, 2-sedan, 3-sports, and 4-luxury) have 10, 8, 8 and 7 instances, respectively. Each car is described by 8 interval-valued attributes: (1) price, (2) engine capacity, (3) top speed, (4) acceleration, (5) step, (6) length, (7) width, and (8) height.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 4-cluster fuzzy partition. The 4-cluster

hard partitions obtained from the fuzzy partition were compared with the known a priori 4-class partition. Table 12 shows the performance of the SFCMdd, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S and MFC Mdd-RWG-S algorithms on the car data set according to CR index, considering prototypes of cardinality $|G_k| = 1, 2, 3, 4$. NERF had 0.2543, whereas CARD-R had 0.5257 for CR index.

Table 12

Car data set: CR index

| $ G_k $ | SFCMdd MFCMdd MFCMdd-RWL-P | | MFCMdd- RWL - P | MFCMdd- RWL - S | MFCMdd- RWG - P | MFCMdd- RWG - S |
|---------|----------------------------|--------|---------------------|---------------------|---------------------|---------------------|
| 1 | 0.2584 | 0.5889 | 0.5791 | 0.4931 | 0.6142 | 0.6142 |
| 2 | 0.2373 | 0.6142 | 0.6142 | 0.5654 | 0.6142 | 0.6332 |
| 3 | 0.2373 | 0.6142 | 0.6142 | 0.5257 | 0.6142 | 0.6142 |

For this data set, the best performance was presented by MFCMdd-RWG-S, MFCMdd-RWG-P, MFCMdd-RWL-P, and MRCMdd. The MFCMdd-RWL-S and CARD-R algorithms also performed well on this data set. The worst performance was presented by SFCMdd and NERF. Moreover, the performance of MFCMdd-RWG-S, MFCMdd-RWG-P, MFCMdd-RWL-P, and MFCMdd, according to this index, was also superior to the performance presented by object-based fuzzy clustering algorithms with adaptive Euclidean distances, which learn a relevance weight globally for each variable (CR = 0.499 [25]) or locally for each variable and each cluster (CR = 0.526 [26]).

Table 13 gives the vector of relevance weights globally for all dissimilarity matrices (according to the result given by MFCMdd-RWG-S with prototypes of cardinality 2) and locally for each cluster and dissimilarity matrix (according to the results given by MFCMdd-RWL-P with prototypes of cardinality 2 and by the CARD-R algorithm).

Table 13 Car data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - S | MFCMdd- RWL - P | | | | CARD- R | | | |
|-----------------|---------------------|---------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 |
| Price | 0.1084 | 0.7409 | 0.6685 | 2.6030 | 1.3447 | 0.0712 | 0.0828 | 0.4945 | 0.1708 |
| Engine capacity | 0.1136 | 0.8587 | 0.7948 | 1.3894 | 1.1561 | 0.0792 | 0.1014 | 0.1326 | 0.1412 |
| Top speed | 0.1156 | 1.1680 | 1.4221 | 1.1149 | 1.0450 | 0.1353 | 0.2132 | 0.0925 | 0.1336 |
| Acceleration | 0.1288 | 1.5854 | 1.3830 | 0.6675 | 0.8053 | 0.2493 | 0.1900 | 0.0537 | 0.1016 |
| Step | 0.1384 | 0.5988 | 0.7489 | 0.8958 | 0.8269 | 0.1350 | 0.0687 | 0.0628 | 0.0925 |
| Length | 0.1267 | 1.6487 | 1.2328 | 0.7401 | 0.8198 | 0.1902 | 0.1120 | 0.0556 | 0.0979 |
| Width | 0.1195 | 0.9794 | 1.1231 | 0.8211 | 0.8915 | 0.0790 | 0.1369 | 0.0677 | 0.1132 |
| Height | 0.1486 | 0.8775 | 0.9226 | 0.6822 | 1.2643 | 0.0603 | 0.0945 | 0.0401 | 0.1488 |

Concerning the 4-cluster partition given by *MFCMdd-RWG-S*, dissimilarity matrices computed taking into account only "(8) height" and only "(1) price" attributes had the highest and the lowest relevance weight, respectively, in the definition of the fuzzy clusters.

Table 13 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-P and CARD-R algorithms, each cluster (1, 2, 3 and 4) is associated to the same known a priori class.

It can be observed that for the fuzzy partition given by the MFCMdd-RWL-P algorithm, 3 dissimilarity matrices were relevant in the formation of cluster 1, 4 dissimilarity matrices were relevant in the formation of cluster 2, 3 dissimilarity matrices were relevant in the formation of cluster 3, and 4 dissimilarity matrices were relevant in the formation of cluster 4, whereas for the fuzzy partition given by the CARD-R algorithm, 4 dissimilarity matrices were relevant in the formation of cluster 1, 3 dissimilarity matrices were relevant in the formation of cluster 2, 2 dissimilarity matrices were relevant in the formation of cluster 3, and 4 dissimilarity matrices were relevant in the formation of cluster 4. Moreover, 3, 3, 2 and 4 dissimilarity matrices were simultaneously relevant in both partitions for, respectively, the formation of clusters 1, 2, 3 and 4. Note that the CR index between the 4-cluster hard partitions given by, respectively, MFCMdd-RWL-P and CARD-R, and the known a priori 4class partition, is 0.6142 and 0.5257. Consequently, the corresponding clusters in each partition are supposed be quite similar. This can explain the high number of variables which are simultaneously relevant in both partitions for, respectively, the formation of clusters 1, 2, 3 and 4.

3.3.2 Ecotoxicology data set

This data set concerns 12 species (classes) of fresh water fish, with each species described by 13 interval-valued attributes. These species are grouped into four a priori classes of unequal sizes according to diet: two classes (1-carnivorous, 2-detritivorous) of size 4 and two classes (3-omnivorous, 4-herbivorous) of size 2. Each fish is described by 13 interval-valued attributes: (1) length, (2) weight, (3) muscle, (4) intestine, (5) stomach, (6) gills, (7) liver, (8) kidneys, (9) liver/muscle, (10) kidneys/muscle, (11) gills/muscle, (12) intestine/muscle, and (13) stomach/muscle.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 4-cluster fuzzy partition. The 4-cluster hard partitions obtained from the fuzzy partition were compared with the known a priori 4-class partition. Table 14 shows the performance of the SFCMdd, MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S and MFC Mdd-RWG-S algorithms on the ecotoxicology data set according to CR index, considering prototypes of cardinality $|G_k|=1$, and 2 (k=1,2,3,4). NERF had -0.1401, whereas CARD-R had 0.1606 for CR index.

Table 14 Ecotoxicology data set: CR index

| $ G_k $ | SFCMdd | MFCMdd | MFCMdd- RWL - P | MFCMdd- RWL - S | MFCMdd- RWG - P | MFCMdd- RWG - S |
|---------|---------|--------|---------------------|---------------------|---------------------|---------------------|
| 1 | -0.1401 | 0.2489 | 0.2245 | 0.1606 | 0.2012 | 0.1171 |
| 2 | 0.0331 | 0.4880 | 0.4880 | 0.3949 | 0.4880 | 0.0266 |

For this data set, the best performance was presented by MFCMdd, MFCMdd-RWL-P, MFCMdd-RWG-P, and MFCMdd-RWL-S. CARD-R also performed

quite well on this data set. The worst performance was presented by SFCMdd and NERF. Moreover, the performance of MFCMdd, MFCMdd-RWL-P, and MFCMdd-RWG-P with prototypes of cardinality 2 according to this index, was also superior to the performance presented by object-based fuzzy clustering algorithms with adaptive Euclidean distances that learn a relevance weight globally for each variable (CR = 0.201 [25]) or locally for each variable and each cluster (CR = 0.274 [25]).

Table 15 gives the vector of relevance weights globally for all dissimilarity matrices (according to the best result given by MFCMdd-RWG-P with prototypes of cardinality 2) and locally for each cluster and dissimilarity matrix (according to the best results given by MFCMdd-RWL-P with prototypes of cardinality 2 and by the CARD-R algorithm).

Table 15 Ecotoxicology data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - P | MFCMdd- RWL - P | | | | CARD-R | | | |
|------------------|---------------------|---------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 |
| Length | 0.9199 | 1.1505 | 0.4777 | 0.8768 | 1.0519 | 0.0346 | 0.0160 | 0.0846 | 0.0290 |
| Weight | 0.8405 | 2.2442 | 0.2848 | 0.8297 | 0.9325 | 0.1726 | 0.0102 | 0.1278 | 0.0100 |
| Muscle | 1.0994 | 4.0608 | 0.9308 | 0.9655 | 0.7518 | 0.0551 | 0.0240 | 0.0871 | 0.0292 |
| Intestine | 1.1005 | 2.4509 | 0.8445 | 0.8597 | 0.9294 | 0.1353 | 0.0389 | 0.0635 | 0.0223 |
| Stomach | 0.9743 | 3.0993 | 0.4379 | 0.7308 | 0.8355 | 0.1431 | 0.0062 | 0.1304 | 0.0583 |
| Gills | 1.2068 | 1.7952 | 0.7454 | 1.1022 | 1.0023 | 0.1020 | 0.0145 | 0.1547 | 0.0213 |
| Liver | 1.0512 | 1.8715 | 0.7555 | 0.7577 | 0.8216 | 0.1847 | 0.0095 | 0.0238 | 0.1866 |
| Kidneys | 0.8557 | 3.3711 | 0.4556 | 0.5570 | 0.9869 | 0.1159 | 0.0358 | 0.0358 | 0.0488 |
| Liver/muscle | 1.0762 | 0.4340 | 2.5417 | 0.8674 | 0.8886 | 0.0177 | 0.1562 | 0.0129 | 0.0761 |
| Kidneys/muscle | 0.9287 | 0.2902 | 1.5922 | 0.8046 | 1.2491 | 0.0110 | 0.0963 | 0.0322 | 0.0281 |
| Gills/muscle | 1.0028 | 0.1192 | 3.8796 | 2.0996 | 2.2385 | 0.0058 | 0.3839 | 0.1111 | 0.0576 |
| Intestine/muscle | 1.0688 | 0.2703 | 2.0682 | 1.3147 | 0.6815 | 0.0133 | 0.1541 | 0.0435 | 0.0442 |
| Stomach/muscle | 0.9430 | 0.2728 | 2.5608 | 2.5265 | 1.2682 | 0.0082 | 0.0538 | 0.0920 | 0.3877 |

Concerning the 4-cluster partition given by *MFCMdd-RWG-P*, dissimilarity matrices computed taking into account only "(6) gills" and only "(2) weight" attributes had the highest and the lowest relevance weight, respectively, in the definition of the fuzzy clusters.

Table 15 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-P and CARD-R algorithms, each cluster (1, 2, 3 and 4) is associated to the same known a priori class.

It can be observed that for the fuzzy partition given by the MFCMdd-RWL-S algorithm, 8 dissimilarity matrices were relevant in the formation of cluster 1, 5 dissimilarity matrices were relevant in the formation of cluster 2, 4 dissimilarity matrices were relevant in the formation of cluster 3, and 5 dissimilarity matrices were relevant in the formation of cluster 4, whereas for the fuzzy partition given by the CARD-R algorithm, 6 dissimilarity matrices were relevant in the formation of cluster 1, 3 dissimilarity matrices were relevant in the formation of cluster 2, 7 dissimilarity matrices were relevant in the formation

of cluster 3, and 2 dissimilarity matrices were relevant in the formation of cluster 4. Moreover, 6, 3, 3 and 1 dissimilarity matrices were simultaneously relevant in both partitions for, respectively, the formation of clusters 1, 2, 3 and 4. Note that the CR index between the 4-cluster hard partitions given by, respectively, *MFCMdd-RWL-S* and *CARD-R*, and the known a priori 4-class partition, is 0.4880 and 0.1606. Consequently, the 4-cluster hard partitions given by these algorithms can also be quite different.

3.3.3 Horse dataset

This data set describes 12 horses. Each horse is described by 7 interval-valued variables, namely, height at the withers (min), height at the withers (max), weight (min), weight (max), mares, stallions, and birth, and 3 histogram-valued variables, namely country, robe, and aptitude. The horses are grouped into four a priori classes: 1-racehorse, 2-leisure horse, 3-poney, and 4-draft horse; these classes have 4, 3, 3 and 2 instances, respectively.

The fuzzy clustering algorithms were applied to the dissimilarity matrices obtained from this dataset to obtain a 4-cluster fuzzy partition. The 4-cluster hard partitions obtained from the fuzzy partition were compared with the known a priori 4-class partition. Table 16 shows the performance of the MFCM dd, MFCMdd-RWL-P, MFCMdd-RWG-P, MFCMdd-RWL-S and MFCMdd-RWG-S algorithms on the horse data set according to CR index, considering prototypes of cardinality $|G_k| = 1$, and 2 (k = 1, 2, 3, 4). CARD-R had 0.2275 for this index.

Table 16

Horse data set: CR index

| $ G_k $ | MFCMdd | MFCMdd- RWL - P | MFCMdd- RWL - S | MFCMdd- RWG - P | MFCMdd- RWG - S |
|---------|--------|---------------------|---------------------|---------------------|---------------------|
| 1 | 0.0946 | 0.3662 | 0.4252 | 0.3662 | 0.0946 |
| 2 | 0.0041 | 0.2510 | 0.3587 | 0.3294 | 0.0671 |

For this dataset, the best performance was presented by MFCMdd-RWL-S, MFCMdd-RWG-P, and MFCMdd-RWL-P. CARD-R also performed quite well on this data set. The worst performance was presented by MFCMdd and MFCMdd-RWG-S. Moreover, the performance of MFCMdd-RWG-P, MFCMdd-RWL-S, and MFCMdd-RWL-P according to this index, was also superior to the performance presented by object-based hard clustering algorithms with adaptive Euclidean distances, which learn a relevance weight globally for each variable (CR = 0.209 [27]) or locally for each variable and each cluster (CR = 0.138 [27]).

Table 17 gives the vector of relevance weights globally for all dissimilarity matrices (according to the best result given by MFCMdd-RWG-P with prototypes of cardinality 1) and locally for each cluster and dissimilarity matrix (according to the best result given by MFCMdd-RWL-S with prototypes of cardinality 1 and by the CARD-R algorithm).

Table 17 Horse data set: vectors of relevance weights

| Data Matrix | MFCMdd- RWG - P | MFCMdd- RWL - S | | | | CARD-R | | | |
|--------------|---------------------|---------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| | | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 | Cluster 1 | Cluster 2 | Cluster 3 | Cluster 4 |
| Country | 1.0180 | 0.0162 | 0.1104 | 0.0792 | 0.0462 | 0.0079 | 0.0989 | 0.0552 | 0.0976 |
| Robe | 0.8002 | 0.0127 | 0.0668 | 0.0754 | 0.0421 | 0.0057 | 0.0740 | 0.0493 | 0.1280 |
| Ability | 0.8082 | 0.0089 | 0.1549 | 0.0691 | 0.0332 | 0.0043 | 0.1201 | 0.0355 | 0.1460 |
| Size (min) | 0.9989 | 0.0428 | 0.0893 | 0.1989 | 0.1019 | 0.0318 | 0.1257 | 0.1571 | 0.0532 |
| Size (max) | 0.9453 | 0.0608 | 0.0998 | 0.1218 | 0.0944 | 0.3421 | 0.1309 | 0.1076 | 0.0399 |
| Weight (min) | 1.1582 | 0.4320 | 0.0760 | 0.1394 | 0.1305 | 0.2833 | 0.0985 | 0.2041 | 0.0602 |
| Weight | 1.0650 | 0.0182 | 0.1077 | 0.0678 | 0.1325 | 0.0090 | 0.0870 | 0.0681 | 0.1325 |
| Mares | 1.0745 | 0.0184 | 0.1090 | 0.0669 | 0.1388 | 0.0090 | 0.0874 | 0.0673 | 0.1436 |
| Stallions | 1.0801 | 0.0175 | 0.1114 | 0.0683 | 0.1360 | 0.0084 | 0.0902 | 0.0681 | 0.1388 |
| Birth | 1.1231 | 0.3720 | 0.0742 | 0.1127 | 0.1438 | 0.2981 | 0.0869 | 0.1873 | 0.0597 |

Concerning the 4-cluster partition given by MFCMdd-RWG-P, dissimilarity matrices computed taking into account only "(6) weight (min)" and only "(2) robe" attributes had the highest and the lowest relevance weight, respectively, in the definition of the fuzzy clusters.

Table 17 shows (in bold) the dissimilarity matrices of most relevance weights in the definition of each cluster. In the partitions given by the MFCMdd-RWL-S and CARD-R algorithms, each cluster (1, 2, 3 and 4) is associated to the same known a priori class.

It can be observed that for the fuzzy partition given by the MFCMdd-RWL-S algorithm, 2 dissimilarity matrices were relevant in the formation of cluster 1, 5 dissimilarity matrices were relevant in the formation of cluster 2, 4 dissimilarity matrices were relevant in the formation of cluster 3, and 6 dissimilarity matrices were relevant in the formation of cluster 4, whereas for the fuzzy partition given by the CARD-R algorithm, 3 dissimilarity matrices were relevant in the formation of cluster 1, 3 dissimilarity matrices were relevant in the formation of cluster 2, 4 dissimilarity matrices were relevant in the formation of cluster 3, and 5 dissimilarity matrices were relevant in the formation of cluster 4. Moreover, 2, 1, 4 and 3 dissimilarity matrices were simultaneously relevant in both partitions for, respectively, the formation of clusters 1, 2, 3 and 4. Note that the CR index between the 4-cluster hard partitions given by, respectively, MFCMdd-RWL-S and CARD-R, and the known a priori 4-class partition, is 0.4252 and 0.2275. Consequently, the 4-cluster hard partitions given by these algorithms can also be quite different.

4 Concluding remarks

This paper introduced fuzzy k-medoids clustering algorithms that are able to partition objects taking into account simultaneously their relational descriptions given by multiple dissimilarity matrices. These matrices can be generated using different sets of variables and dissimilarity functions. These algorithms

are designed to furnish a fuzzy partition and a prototype for each fuzzy cluster as well as a relevance weight for each dissimilarity matrix by optimizing an adequacy criterion that measures the fit between clusters and their representatives. As a particularity of these clustering algorithms, they assume that the prototype of each fuzzy cluster is a subset (of fixed cardinality) of the set of objects.

For each algorithm, the paper gives the solution for the best prototype of each fuzzy cluster, the best relevance weight of each dissimilarity matrix, and the best fuzzy partition according to the clustering criterion. Moreover, the convergence properties of these clustering algorithms are also presented. The relevance weights change at each algorithm iteration and can either be the same for all clusters or different from one cluster to another. Moreover, they are determined automatically in such a way that the closer the objects of a given dissimilarity matrix are to the prototype of a given fuzzy cluster, the higher is the relevance weight of this dissimilarity matrix on this fuzzy cluster.

The usefulness of these partitioning fuzzy k-medoids clustering algorithms was shown on synthetic as well as standard real-valued datasets, interval-valued data sets and mixed-feature (interval-valued and histogram-valued) symbolic data sets. The accuracy of these clustering algorithms was assessed by the CR index. Dissimilarity matrices were obtained from real-valued data sets through the Euclidean distance, whereas they were obtained from interval-valued datasets as well as mixed-feature (interval-valued and bar-chart-valued) symbolic data sets through non-standard dissimilarity functions, suitable to interval-valued as well as bar-chart-valued symbolic data, but which cannot be used in object-based clustering because they are not differentiable with respect to the prototype parameters.

Concerning the synthetic data sets, the performance of the MFCMdd-RWL-P, MFCMdd-RWL-S, MFCMdd-RWG-P, and MFCMdd-RWG-S fuzzy clustering algorithms depends on the dispersion of the variables that describe the objects. MFCMdd-RWL-P and MFCMdd-RWL-S were clearly superior in the synthetic data sets where the variance was different between the variables and from one class to another, whereas MFCMdd-RWG-P and MFCMdd-RWG-S were superior in the synthetic data sets where the variance was almost the same between the variables and different from one class to another and where the variance was almost the same between the variables and from one class to another.

Concerning the real-valued and the interval-valued data sets, the best performance globally, according to CR index, was presented by the fuzzy K-medoids clustering algorithms where the product of the relevance weights of the dissimilarity matrices is equal to one (MFCMdd-RWL-P) and MFCMdd-RWG-P). As expected, the worst performance was presented by NERF and SRFCM, which

were performed on the dissimilarity matrix that has the cells that are the dissimilarities between pairs of objects computed taking into account simultaneously all the attributes. Moreover, MFCMdd-RWL-P, MFCMdd-RWG-P, and MFCMdd-RWL-S also performed well on mixed feature-type symbolic data (horse data set). Finally, as the experimental results have shown, an increase in the cardinality of the prototypes does not necessarily improve the performance of the partitioning fuzzy K-medoids clustering algorithms with relevance weight for each dissimilarity matrix.

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