

Unsupervised Learning

Road map

- **Basic concepts**
- K-means algorithm
- Representation of clusters
- Hierarchical clustering
- Distance functions
- Data standardization
- Handling mixed attributes
- Which clustering algorithm to use?
- Cluster evaluation
- Discovering holes and data regions
- Summary

Supervised learning vs. unsupervised learning

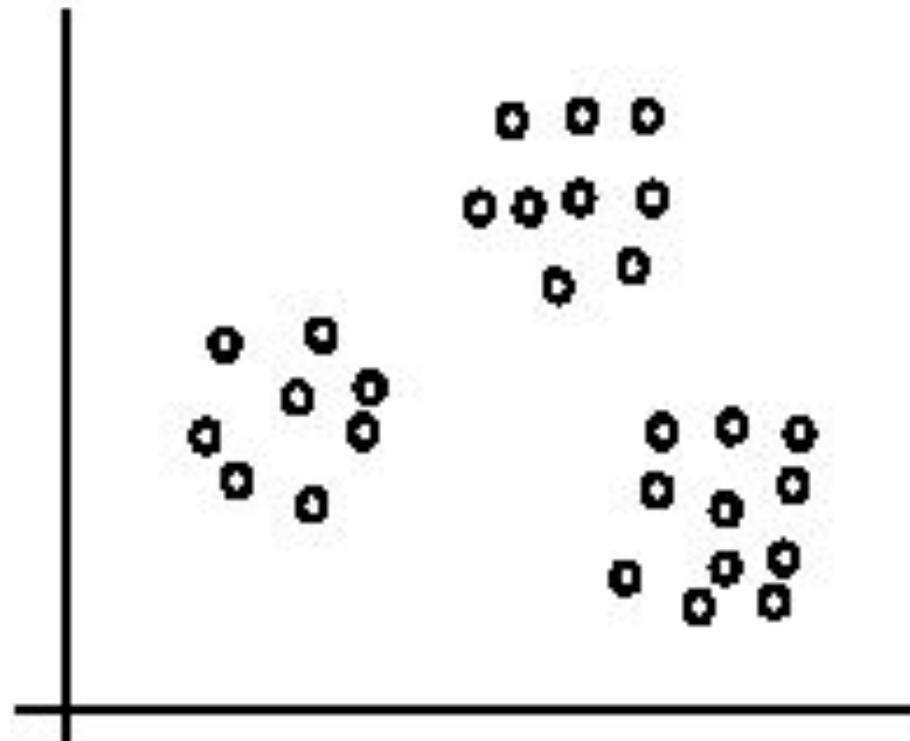
- **Supervised learning:** discover patterns in the data that relate data attributes with a target (class) attribute.
 - These patterns are then utilized to predict the values of the target attribute in future data instances.
- **Unsupervised learning:** The data have no target attribute.
 - We want to explore the data to find some intrinsic structures in them.

Clustering

- Clustering is a technique for finding **similarity groups** in data, called **clusters**. I.e.,
 - it groups data instances that are similar to (near) each other in one cluster and data instances that are very different (far away) from each other into different clusters.
- Clustering is often called an **unsupervised learning** task as no class values denoting an *a priori* grouping of the data instances are given, which is the case in supervised learning.
- Due to historical reasons, clustering is often considered synonymous with unsupervised learning.
 - In fact, association rule mining is also unsupervised
- This chapter focuses on clustering.

An illustration

- The data set has three natural groups of data points, i.e., 3 natural clusters.



What is clustering for?

- Let us see some real-life examples
- Example 1: groups people of similar sizes together to make “small”, “medium” and “large” T-Shirts.
 - Tailor-made for each person: too expensive
 - One-size-fits-all: does not fit all.
- Example 2: In marketing, segment customers according to their similarities
 - To do targeted marketing.

What is clustering for? (cont...)

- **Example 3:** Given a collection of text documents, we want to organize them according to their content similarities,
 - To produce a topic hierarchy
- **In fact, clustering is one of the most utilized data mining techniques.**
 - It has a long history, and used in almost every field, e.g., medicine, psychology, botany, sociology, biology, archeology, marketing, insurance, libraries, etc.
 - In recent years, due to the rapid increase of online documents, text clustering becomes important.

Aspects of clustering

- A clustering algorithm
 - Partitional clustering
 - Hierarchical clustering
 - ...
- A distance (similarity, or dissimilarity) function
- Clustering quality
 - Inter-clusters distance \Rightarrow maximized
 - Intra-clusters distance \Rightarrow minimized
- The **quality** of a clustering result depends on the algorithm, the distance function, and the application.

Major Clustering Approaches (I)

- Partitioning approach:
 - Construct various partitions and then evaluate them by some criterion, e.g., minimizing the sum of square errors
 - Typical methods: k-means, k-medoids, CLARANS
- Hierarchical approach:
 - Create a hierarchical decomposition of the set of data (or objects) using some criterion
 - Typical methods: Diana, Agnes, BIRCH, CAMELEON
- Density-based approach:
 - Based on connectivity and density functions
 - Typical methods: DBSACN, OPTICS, DenClue
- Grid-based approach:
 - based on a multiple-level granularity structure
 - Typical methods: STING, WaveCluster, CLIQUE

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- Hierarchical clustering
- Distance functions
- Data standardization
- Handling mixed attributes
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K-means clustering

- K-means is a **partitional clustering** algorithm
- Let the set of data points (or instances) D be $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\}$,
where $\mathbf{x}_i = (x_{i1}, x_{i2}, \dots, x_{ir})$ is a **vector** in a real-valued space $X \subseteq R^r$, and r is the number of attributes (dimensions) in the data.
- The k -means algorithm partitions the given data into k clusters.
 - Each cluster has a cluster **center**, called **centroid**.
 - k is specified by the user

K-means algorithm

- Given k , the *k-means* algorithm works as follows:
 - 1) Randomly choose k data points (**seeds**) to be the initial **centroids**, cluster centers
 - 2) Assign each data point to the closest **centroid**
 - 3) Re-compute the **centroids** using the current cluster memberships.
 - 4) If a convergence criterion is not met, go to 2).

K-means algorithm – (cont ...)

Algorithm k -means(k, D)

- 1 Choose k data points as the initial centroids (cluster centers)
- 2 **repeat**
- 3 **for** each data point $\mathbf{x} \in D$ **do**
- 4 compute the distance from \mathbf{x} to each centroid;
- 5 assign \mathbf{x} to the closest centroid // a centroid represents a cluster
- 6 **endfor**
- 7 re-compute the centroids using the current cluster memberships
- 8 **until** the stopping criterion is met

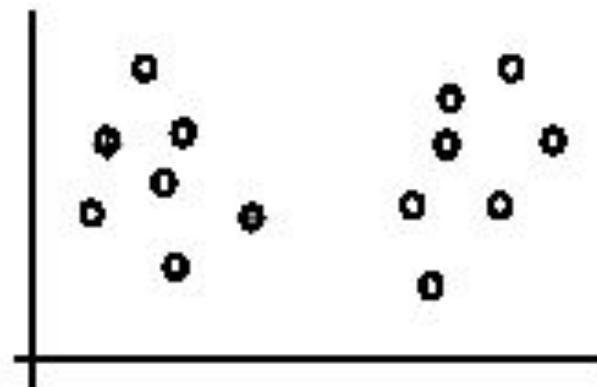
Stopping/convergence criterion

1. no (or minimum) re-assignments of data points to different clusters,
2. no (or minimum) change of centroids, or
3. minimum decrease in the **sum of squared error** (SSE),

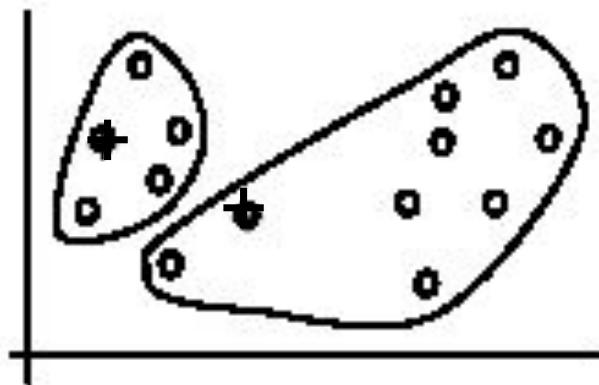
$$SSE = \sum_{j=1}^k \sum_{\mathbf{x} \in C_j} dist(\mathbf{x}, \mathbf{m}_j)^2 \quad (1)$$

- C_j is the j th cluster, \mathbf{m}_j is the centroid of cluster C_j (the mean vector of all the data points in C_j), and $dist(\mathbf{x}, \mathbf{m}_j)$ is the distance between data point \mathbf{x} and centroid \mathbf{m}_j .

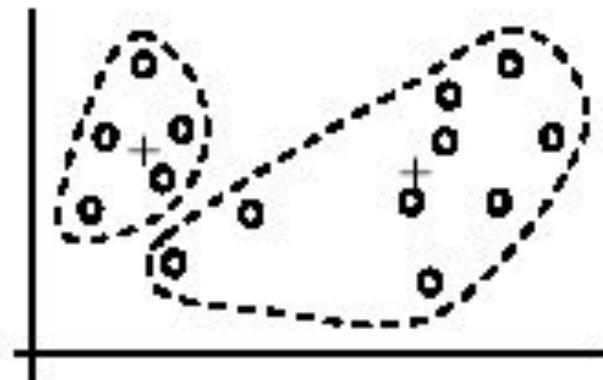
An example



(A). Random selection of k centers

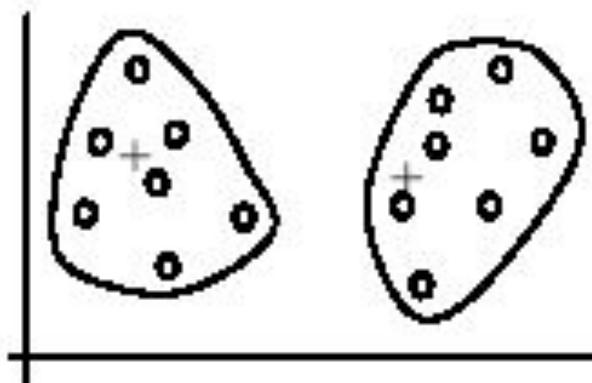


Iteration 1: (B). Cluster assignment

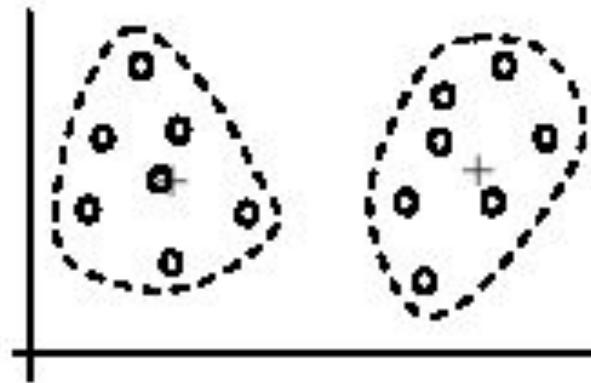


(C). Re-compute centroids

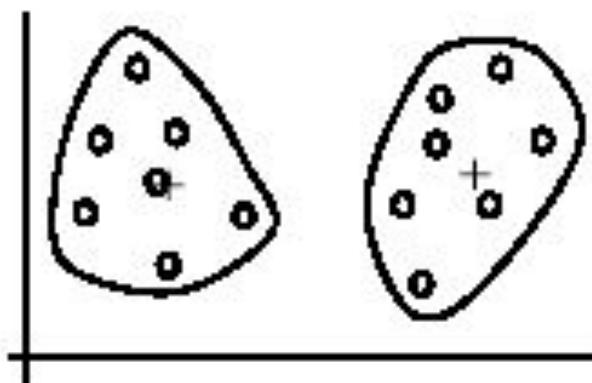
An example (cont ...)



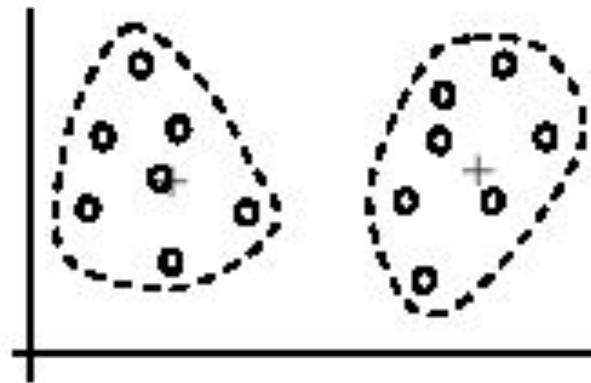
Iteration 2: (D). Cluster assignment



(E). Re-compute centroids



Iteration 3: (F). Cluster assignment



(G). Re-compute centroids

An example distance function

The k -means algorithm can be used for any application data set where the **mean** can be defined and computed. In the **Euclidean space**, the mean of a cluster is computed with:

$$\mathbf{m}_j = \frac{1}{|C_j|} \sum_{\mathbf{x}_i \in C_j} \mathbf{x}_i \quad (2)$$

where $|C_j|$ is the number of data points in cluster C_j . The distance from one data point \mathbf{x}_i to a mean (centroid) \mathbf{m}_j is computed with

$$\begin{aligned} dist(\mathbf{x}_i, \mathbf{m}_j) &= \| \mathbf{x}_i - \mathbf{m}_j \| \\ &= \sqrt{(x_{i1} - m_{j1})^2 + (x_{i2} - m_{j2})^2 + \dots + (x_{ir} - m_{jr})^2} \end{aligned} \quad (3)$$

A disk version of k -means

- K-means can be implemented with data on disk
 - In each iteration, it scans the data once.
 - as the centroids can be computed incrementally
- It can be used to cluster large datasets that do not fit in main memory
- We need to control the number of iterations
 - In practice, a limit is set (< 50).
- Not the best method. There are other scale-up algorithms, e.g., BIRCH.

A disk version of k-means (cont ...)

Algorithm disk- k -means(k, D)

- 1 Choose k data points as the initial centroids $\mathbf{m}_j, j = 1, \dots, k$;
- 2 **repeat**
- 3 initialize $\mathbf{s}_j = \mathbf{0}, j = 1, \dots, k$; // $\mathbf{0}$ is a vector with all 0's
- 4 initialize $n_j = 0, j = 1, \dots, k$; // n_j is the number points in cluster j
- 5 **for** each data point $\mathbf{x} \in D$ **do**
- 6 $j = \arg \min_j dist(\mathbf{x}, \mathbf{m}_j);$
- 7 assign \mathbf{x} to the cluster j ;
- 8 $\mathbf{s}_j = \mathbf{s}_j + \mathbf{x};$
- 9 $n_j = n_j + 1;$
- 10 **endfor**
- 11 $\mathbf{m}_i = \mathbf{s}_i / n_i, i = 1, \dots, k$,
- 12 **until** the stopping criterion is met

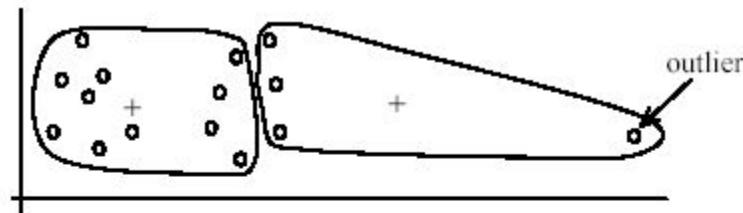
Strengths of k-means

- Strengths:
 - Simple: easy to understand and to implement
 - Efficient: Time complexity: $O(tkn)$,
where n is the number of data points,
 k is the number of clusters, and
 t is the number of iterations.
 - Since both k and t are small. k -means is considered a linear algorithm.
- K-means is the most popular clustering algorithm.
- Note that: it terminates at a **local optimum** if SSE is used. The **global optimum** is hard to find due to complexity.

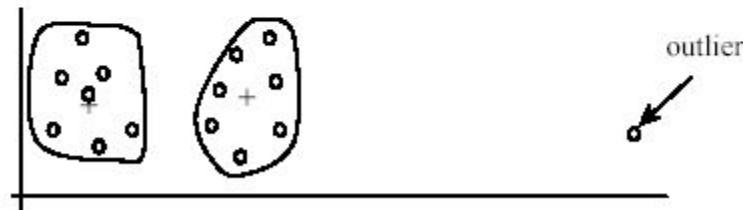
Weaknesses of k-means

- The algorithm is only applicable if the **mean** is defined.
 - For categorical data, *k*-mode - the centroid is represented by most frequent values.
- The user needs to specify ***k***.
- The algorithm is sensitive to **outliers**
 - Outliers are data points that are very far away from other data points.
 - Outliers could be errors in the data recording or some special data points with very different values.

Weaknesses of k-means: Problems with outliers



(A): Undesirable clusters



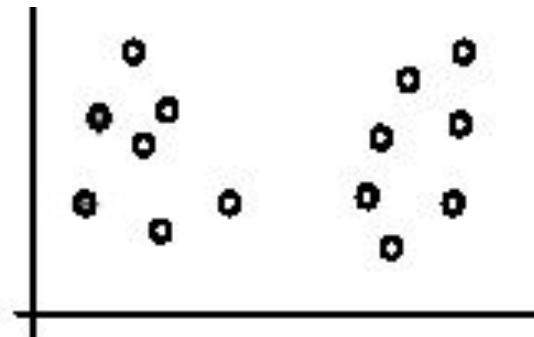
(B): Ideal clusters

Weaknesses of k-means: To deal with outliers

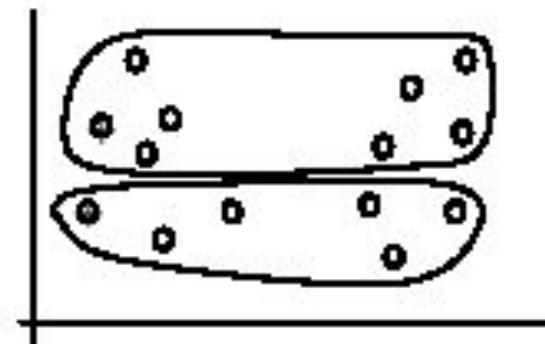
- One method is to remove some data points in the clustering process that are much further away from the centroids than other data points.
 - To be safe, we may want to monitor these possible outliers over a few iterations and then decide to remove them.
- Another method is to perform random sampling. Since in sampling we only choose a small subset of the data points, the chance of selecting an outlier is very small.
 - Assign the rest of the data points to the clusters by distance or similarity comparison, or classification

Weaknesses of k-means (cont ...)

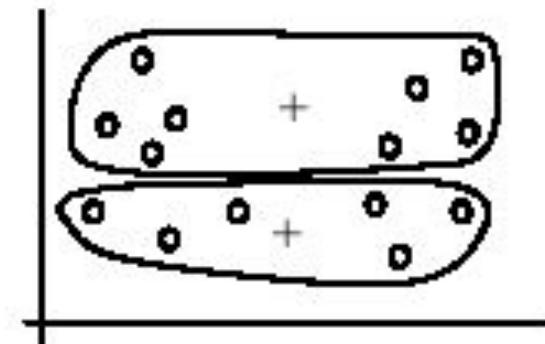
- The algorithm is sensitive to **initial seeds**.



(A). Random selection of seeds (centroids)



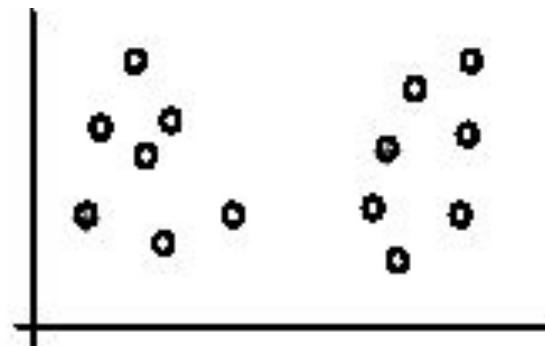
(B). Iteration 1



(C). Iteration 2

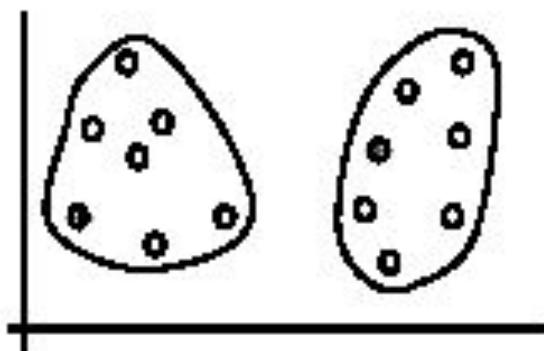
Weaknesses of k-means (cont ...)

- If we use **different seeds**: good results

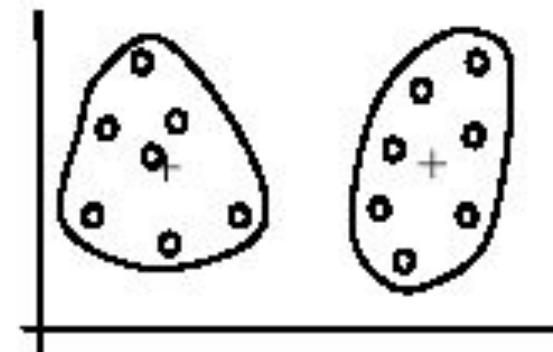


- There are some methods to help choose good seeds

(A). Random selection of k seeds (centroids)



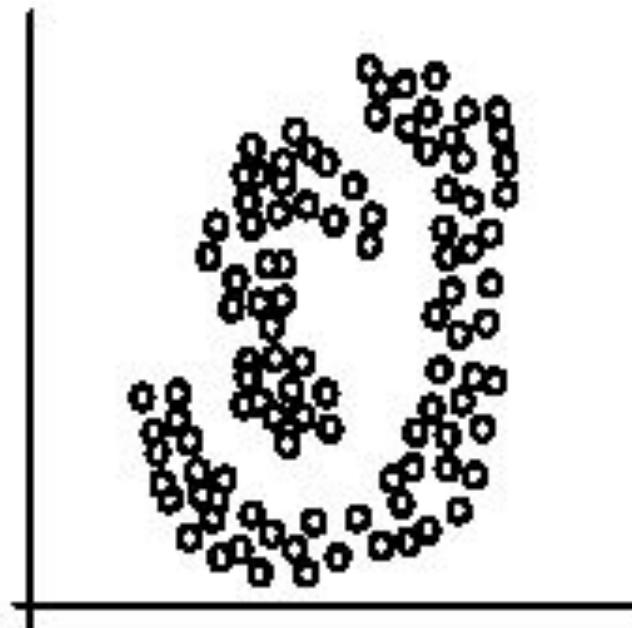
(B). Iteration 1



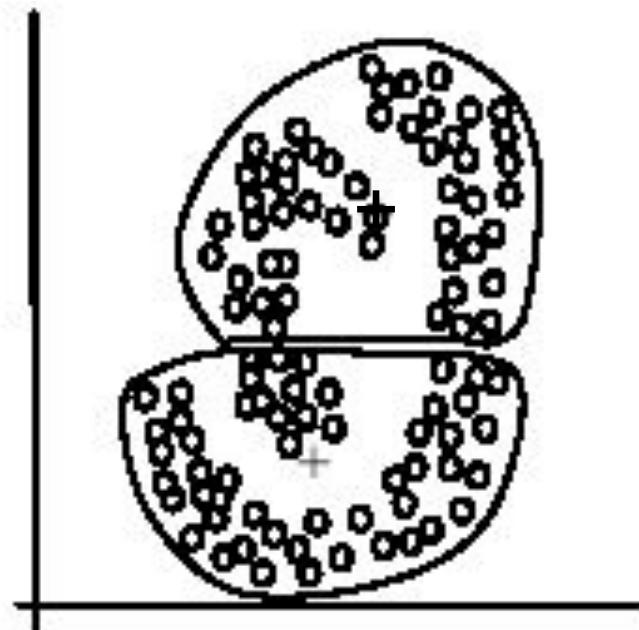
(C). Iteration 2

Weaknesses of k-means (cont ...)

- The k -means algorithm is not suitable for discovering clusters that are not hyper-ellipsoids (or hyper-spheres).



(A): Two natural clusters



(B): k -means clusters

Advantages and Disadvantages of K-Means Algorithm

Advantages of K-Means Algorithm

1. K-means algorithm is simple, easy to understand, and easy to implement.
2. It is also efficient, in which the time taken to cluster K-means rises linearly with the number of data points.
3. No other clustering algorithm performs better than K-means.

Disadvantages of K-Means Algorithm

1. The user needs to specify an initial value of K.
2. The process of finding the clusters may not converge.
3. It is not suitable for discovering clusters that are not hyper ellipsoids or hyper spheres).

K-means summary

- Despite weaknesses, k -means is still the most popular algorithm due to its simplicity, efficiency and
 - other clustering algorithms have their own lists of weaknesses.
- No clear evidence that any other clustering algorithm performs better in general
 - although they may be more suitable for some specific types of data or applications.
- Comparing different clustering algorithms is a difficult task. No one knows the correct clusters!

K-Means Clustering – Solved Example

- Suppose that the data mining task is to cluster points into three clusters,
- where the points are
- $A_1(2, 10), A_2(2, 5), A_3(8, 4), B_1(5, 8), B_2(7, 5), B_3(6, 4), C_1(1, 2), C_2(4, 9)$.
- The distance function is Euclidean distance.
- Suppose initially we assign A_1, B_1 , and C_1 as the center of each cluster,
respectively.

K-Means Clustering – Solved Example



Initial Centroids:

A1: (2, 10)

B1: (5, 8)

C1: (1, 2)

Data Points	Distance to						Cluster	New Cluster
	2	10	5	8	1	2		
A1	2	10	0.00	3.61	8.06			
A2	2	5	5.00	4.24	3.16			
A3	8	4	8.49	5.00	7.28			
B1	5	8	3.61	0.00	7.21			
B2	7	5	7.07	3.61	6.71			
B3	6	4	7.21	4.12	5.39			
C1	1	2	8.06	7.21	0.00			
C2	4	9	2.24	1.41	7.62			

$$d(p_1, p_2) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

K-Means Clustering – Solved Example

Initial Centroids:

A1: (2, 10)

B1: (5, 8)

C1: (1, 2)

New Centroids:

A1: (2, 10) ✓

B1: (6, 6) 

C1: (1.5, 3.5)

Data Points	Distance to						Cluster	New Cluster
	2	10	5	8	1	2		
A1	2	10	0.00	3.61	8.06	1		
A2	2	5	5.00	4.24	3.16	3		
A3	8	4	8.49	5.00	7.28	2		
B1	5	8	3.61	0.00	7.21	2		
B2	7	5	7.07	3.61	6.71	2		
B3	6	4	7.21	4.12	5.39	2		
C1	1	2	8.06	7.21	0.00	3		
C2	4	9	2.24	1.41	7.62	2		

$$d(p_1, p_2) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

K-Means Clustering – Solved Example

Current Centroids:

A1: (2, 10)

B1: (6, 6)

C1: (1.5, 3.5)

New Centroids:

A1: (3, 9.5) ✓

B1: (6.5, 5.25) ✓

C1: (1.5, 3.5) .

Data Points	Distance to						Cluster	New Cluster
	2	10	6	6	1.5	1.5		
A1	2	10	0.00	5.66	6.52		1	1
A2	2	5	5.00	4.12	1.58		3	3
A3	8	4	8.49	2.83	6.52		2	2
B1	5	8	3.61	2.24	5.70		2	2
B2	7	5	7.07	1.41	5.70		2	2
B3	6	4	7.21	2.00	4.53		2	2
C1	1	2	8.06	6.40	1.58		3	3
C2	4	9	2.24	3.61	6.04		2	1

$$d(p_1, p_2) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

K-Means Clustering – Solved Example

Current Centroids:

A1: (3, 9.5)

B1: (6.5, 5.25)

C1: (1.5, 3.5)

New Centroids:

A1: (3.67, 9) ✓

B1: (7, 4.33)

C1: (1.5, 3.5)

Data Points	Distance to						Cluster	New Cluster
	3	9.5	6.5	5.25	1.5	3.5		
A1	2	10	1.12	6.54	6.52	1	1	1
A2	2	5	4.61	4.51	1.58	3	3	3
A3	8	4	7.43	1.95	6.52	2	2	2
B1	5	8	2.50	3.13	5.70	2	1	1
B2	7	5	6.02	0.56	5.70	2	2	2
B3	6	4	6.26	1.35	4.53	2	2	2
C1	1	2	7.76	6.39	1.58	3	3	3
C2	4	9	1.12	4.51	6.04	1	1	1

$$d(p_1, p_2) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

K-Means Clustering – Solved Example

Current Centroids:

A1: (3.67, 9)

B1: (7, 4.33)

C1: (1.5, 3.5)

Data Points			Distance to						Cluster	New Cluster
			3.67	9	7	4.33	1.5	3.5		
A1	2	10	1.94		7.56		6.52		1	1
A2	2	5		4.33		5.04		1.58	3	3
A3	8	4		6.62		1.05		6.52	2	2
B1	5	8		1.67		4.18		5.70	1	1
B2	7	5		5.21		0.67		5.70	2	2
B3	6	4		5.52		1.05		4.53	2	2
C1	1	2		7.49		6.44		1.58	3	3
C2	4	9		0.33		5.55		6.04	1	1

$$d(p_1, p_2) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

Use K-Means clustering algorithm to divide the following data into two clusters

X1 1 2 2 3 4 5

X2 1 1 3 2 3 5

Step 1: Choosing random clusters

Say $v_1=(2,1)$ $v_2=(2,3)$

Step 2: Finding the distance between cluster center and data points

Data point	distance from v1	distance from v2	assigned cluster
A1=1,1	1	2.24	v1
A2=2,1	0	2	v1
A3=2,3	2	0	v2
A4=3,2	1.41	1.41	v1
A5=4,3	2.83	2	v2
A6=5,5	5	3.61	v2

Step 3: Clusters of v1={ A1, A2, A4}

Clusters of v2={ A3, A5, A6}

Step 4: Recalculate cluster centroids

$$V1 = \frac{1}{3}[(1,1) + (2,1) + (3,2)] = (2,1.33)$$

$$V2 = \frac{1}{3}[(2,3), + (4,3) + (5,5)] = (3.67, 3.67)$$

Step 5: repeat from step 2 until we get same cluster as previous iteration

Data point	distance from V1	distance from v2	assigned cluster
A1=1,1	1.05	3.78	v1
A2=2,2	0.33	3.15	v1
A3=2,3	1.67	1.8	v1
A4=3,2	1.204	1.8	v1
A5=4,3	2.65	0.75	v2
A6=5,5	4.74	1.88	v2

Step 6: Clusters of v1={ A1, A2, A3, A4}

Clusters of v2={ A5, A6}

Step 7: Recalculate cluster centroids

$$V1 = 1/4[(1,1) + (2,1) + (3,2) + (2,3)] = (2, 1.75)$$

$$V2 = 1/2[(4,3) + (5,5)] = (4.5, 4)$$

Step 8: Repeat from step 2

Data point	distance from V1	distance from v2	assigned cluster
A1=1,1	1.25	4.61	v1
A2=2,2	0.75	3.9	v1
A3=2,3	1.25	2.69	v1
A4=3,2	1.03	2.5	v1
A5=4,3	2.36	1.12	v2
A6=5,5	4.42	1.12	v2

Clusters of v1={ A1, A2, A3, A4}

Clusters of v2={ A5, A6}

Step 9: Recalculate cluster centroids

$$V1 = \frac{1}{4}[(1,1) + (2,1) + (3,2) + (2,3)] = (2, 1.75)$$

$$V2 = \frac{1}{2}[(4,3) + (5,5)] = (4.5, 4)$$

Same as previous iteration. So stop. Final Clusters and centroids are:

Clusters of v1={ A1, A2, A3, A4}

Clusters of v2={ A5, A6}

cluster centroids

$$V1 = (2, 1.75)$$

$$V2 = (4.5, 4)$$

Road map

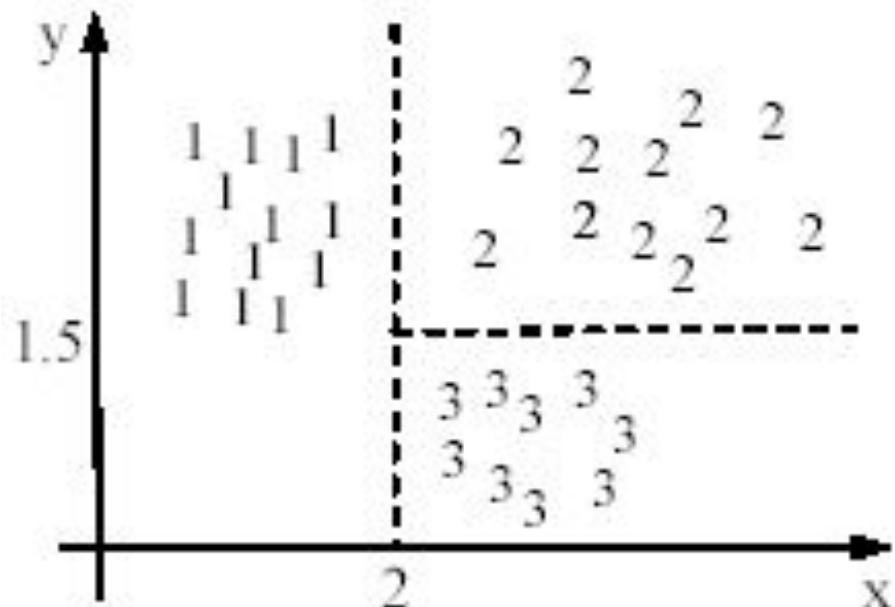
- Basic concepts
- K-means algorithm
- **Representation of clusters**
- Hierarchical clustering
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Common ways to represent clusters

- **Use the centroid of each cluster to represent the cluster.**
 - compute the radius and
 - standard deviation of the cluster to determine its spread in each dimension
 - The centroid representation alone works well if the clusters are of the hyper-spherical shape.
 - If clusters are elongated or are of other shapes, centroids are not sufficient

Using classification model

- All the data points in a cluster are regarded to have the same class label, e.g., the cluster ID.
 - run a supervised learning algorithm on the data to find a classification model.



$x \leq 2 \rightarrow$ cluster 1

$x > 2, y > 1.5 \rightarrow$ cluster 2

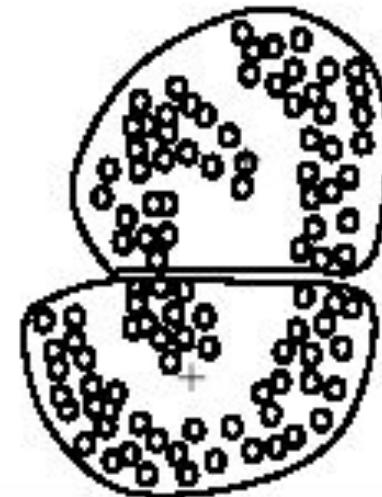
$x > 2, y \leq 1.5 \rightarrow$ cluster 3

Use frequent values to represent cluster

- This method is mainly for clustering of categorical data (e.g., k -modes clustering).
- Main method used in text clustering, where a small set of frequent words in each cluster is selected to represent the cluster.

Clusters of arbitrary shapes

- Hyper-elliptical and hyper-spherical clusters are usually easy to represent, using their centroid together with spreads.
- **Irregular shape clusters are hard to represent.** They may not be useful in some applications.
 - Using centroids are not suitable (upper figure) in general
 - K-means clusters may be more useful (lower figure), e.g., for making 2 size T-shirts.



Clustering Problem Using K-Means

- Using K-Means Clustering Algorithm, Divide the given dataset into 2-clusters.

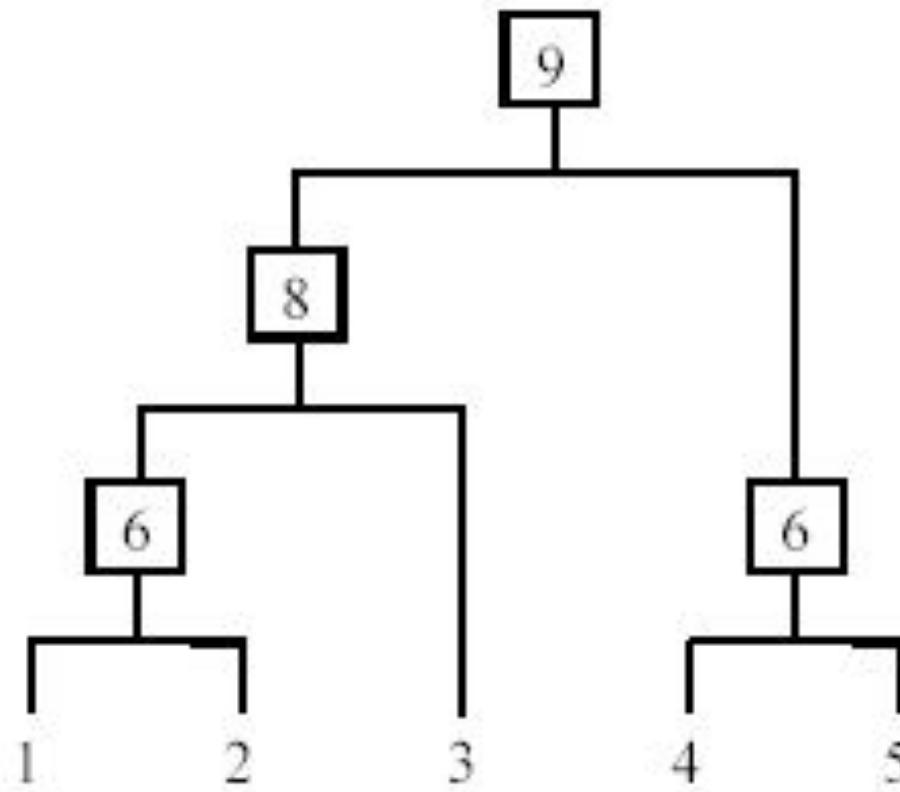
ID	X	Y
1	1	1
2	1.5	2
3	3	4
4	5	7
5	3.5	5
6	4.5	5
7	3.5	4.5

Road map

- Basic concepts
- K-means algorithm
- Representation of clusters
- **Hierarchical clustering**
- Distance functions
- Data standardization
- Handling mixed attributes
- Which clustering algorithm to use?
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- Summary

Hierarchical Clustering

- Produce a nested sequence of clusters, a **tree**, also called **Dendrogram**.



Types of hierarchical clustering

- **Agglomerative (bottom up) clustering:** It builds the dendrogram (tree) from the bottom level, and
 - merges the most similar (or nearest) pair of clusters
 - stops when all the data points are merged into a single cluster (i.e., the root cluster).
- **Divisive (top down) clustering:** It starts with all data points in one cluster, the root.
 - Splits the root into a set of child clusters. Each child cluster is recursively divided further
 - stops when only singleton clusters of individual data points remain, i.e., each cluster with only a single point

Agglomerative clustering

It is more popular than divisive methods.

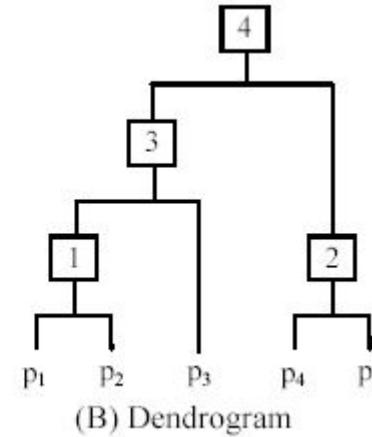
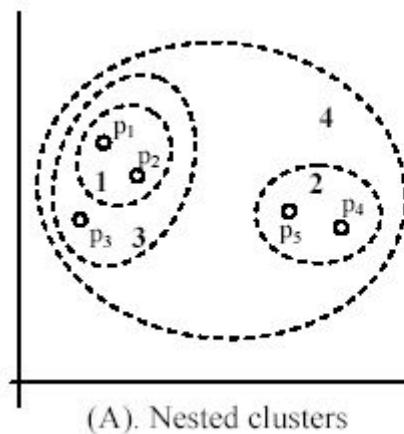
- At the beginning, each data point forms a cluster (also called a node).
- Merge nodes/clusters that have the least distance.
- Go on merging
- Eventually all nodes belong to one cluster

Agglomerative clustering algorithm

Algorithm Agglomerative(D)

- 1 Make each data point in the data set D a cluster;
- 2 Compute all pair-wise distances of $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n \in D$;
- 2 **repeat**
- 3 find two clusters that are nearest to each other;
- 4 merge the two clusters form a new cluster c ;
- 5 compute the distance from c to all other clusters;
- 12 **until** there is only one cluster left

An example: working of the algorithm

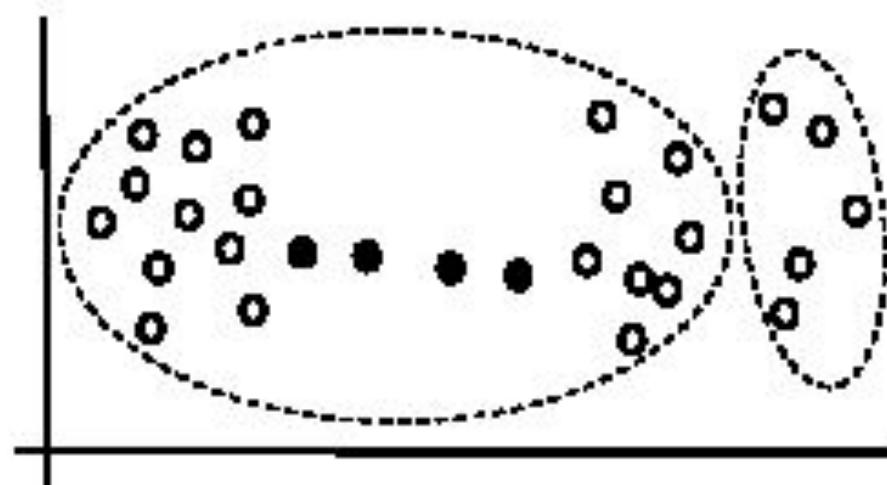


Measuring the distance of two clusters

- A few ways to measure distances of two clusters.
- Results in different variations of the algorithm.
 - Single link
 - Complete link
 - Average link
 - Centroids
 - ...

Single link method

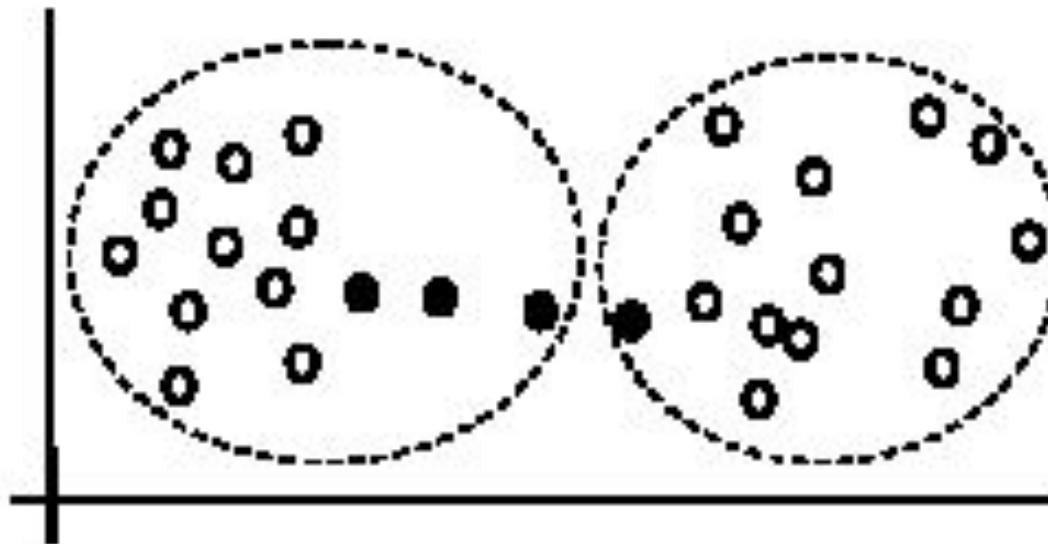
- The distance between two clusters is the distance between two **closest data points** in the two clusters, one data point from each cluster.
- It can find arbitrarily shaped clusters, but
 - It may cause the undesirable “**chain effect**” by noisy points



Two natural clusters are split into two

Complete link method

- The distance between two clusters is the distance of two **furthest** data points in the two clusters.
- It is sensitive to outliers because they are far away



Average link and centroid methods

- **Average link:** A compromise between
 - the sensitivity of complete-link clustering to outliers and
 - the tendency of single-link clustering to form long chains that do not correspond to the intuitive notion of clusters as compact, spherical objects.
 - In this method, the distance between two clusters is the average distance of all pair-wise distances between the data points in two clusters.
- **Centroid method:** In this method, the distance between two clusters is the distance between their centroids

The complexity

- All the algorithms are at least $O(n^2)$. n is the number of data points.
- Single link can be done in $O(n^2)$.
- Complete and average links can be done in $O(n^2 \log n)$.
- Due to the complexity, hard to use for large data sets.
 - Sampling
 - Scale-up methods (e.g., BIRCH).

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Distance functions

- Key to clustering. “**similarity**” and “**dissimilarity**” can also commonly used terms.
- There are numerous distance functions for
 - Different types of data
 - Numeric data
 - Nominal data
 - Different specific applications

Distance functions for numeric attributes

- Most commonly used functions are
 - Euclidean distance and
 - Manhattan (city block) distance
- We denote distance with: $dist(\mathbf{x}_i, \mathbf{x}_j)$, where \mathbf{x}_i and \mathbf{x}_j are data points (vectors)
- They are special cases of Minkowski distance. h is positive integer.

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \left((x_{i1} - x_{j1})^h + (x_{i2} - x_{j2})^h + \dots + (x_{ir} - x_{jr})^h \right)^{\frac{1}{h}}$$

Euclidean distance and Manhattan distance

- If $h = 2$, it is the **Euclidean distance**

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{(x_{i1} - x_{j1})^2 + (x_{i2} - x_{j2})^2 + \dots + (x_{ir} - x_{jr})^2}$$

- If $h = 1$, it is the **Manhattan distance**

$$dist(\mathbf{x}_i, \mathbf{x}_j) = |x_{i1} - x_{j1}| + |x_{i2} - x_{j2}| + \dots + |x_{ir} - x_{jr}|$$

- **Weighted Euclidean distance**

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{w_1(x_{i1} - x_{j1})^2 + w_2(x_{i2} - x_{j2})^2 + \dots + w_r(x_{ir} - x_{jr})^2}$$

Squared distance and Chebychev distance

- **Squared Euclidean distance:** to place progressively greater weight on data points that are further apart.

$$dist(\mathbf{x}_i, \mathbf{x}_j) = (x_{i1} - x_{j1})^2 + (x_{i2} - x_{j2})^2 + \dots + (x_{ir} - x_{jr})^2$$

- **Chebychev distance:** one wants to define two data points as "different" if they are different on any one of the attributes.

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \max(|x_{i1} - x_{j1}|, |x_{i2} - x_{j2}|, \dots, |x_{ir} - x_{jr}|)$$

Distance functions for binary and nominal attributes

- **Binary attribute:** has two values or states but no ordering relationships, e.g.,
 - Gender: male and female.
- We use a confusion matrix to introduce the distance functions/measures.
- Let the i th and j th data points be \mathbf{x}_i and \mathbf{x}_j (vectors)

Confusion matrix

		Data point j		(10)
		1	0	
Data point i	1	a	b	$a+b$
	0	c	d	$c+d$
		$a+c$	$b+d$	$a+b+c+d$

- a: the number of attributes with the value of 1 for both data points.
- b: the number of attributes for which $x_{if}=1$ and $x_{jf}=0$, where x_{if} (x_{jf}) is the value of the f th attribute of the data point \mathbf{x}_i (\mathbf{x}_j).
- c: the number of attributes for which $x_{if}=0$ and $x_{jf}=1$.
- d: the number of attributes with the value of 0 for both data points.

Symmetric binary attributes

- A binary attribute is **symmetric** if both of its states (0 and 1) have equal importance, and carry the same weights, e.g., male and female of the attribute Gender
- Distance function: **Simple Matching Coefficient**, proportion of mismatches of their values

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \frac{b + c}{a + b + c + d}$$

Symmetric binary attributes: example

\mathbf{x}_1	1	1	1	0	1	0	0
\mathbf{x}_2	0	1	1	0	0	1	0

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \frac{2+1}{2+2+1+2} = \frac{3}{7} = 0.429$$

Asymmetric binary attributes

- **Asymmetric:** if one of the states is more important or more valuable than the other.
 - By convention, state 1 represents the more important state, which is typically the rare or infrequent state.
 - **Jaccard coefficient** is a popular measure

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \frac{b + c}{a + b + c}$$

- We can have some variations, adding weights

Nominal attributes

- **Nominal attributes:** with more than two states or values.
 - the commonly used distance measure is also based on the **simple matching method**.
 - Given two data points \mathbf{x}_i and \mathbf{x}_j , let the number of attributes be r , and the number of values that match in \mathbf{x}_i and \mathbf{x}_j be q .

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \frac{r - q}{r}$$

Distance function for text documents

- A text document consists of a sequence of sentences and each sentence consists of a sequence of words.
- To simplify: a document is usually considered a “bag” of words in document clustering.
 - Sequence and position of words are ignored.
- A document is represented with a vector just like a normal data point.
- It is common to use similarity to compare two documents rather than distance.
 - The most commonly used similarity function is the **cosine similarity**.

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Data standardization

- In the Euclidean space, standardization of attributes is recommended so that all attributes can have equal impact on the computation of distances.
- Consider the following pair of data points
 - \mathbf{x}_i : (0.1, 20) and \mathbf{x}_j : (0.9, 720).

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{(0.9 - 0.1)^2 + (720 - 20)^2} = 700.000457,$$

- The distance is almost completely dominated by $(720-20) = 700$.
- **Standardize attributes**: to force the attributes to have a common value range

Interval-scaled attributes

- Their values are real numbers following a linear scale.
 - The difference in Age between 10 and 20 is the same as that between 40 and 50.
 - The key idea is that intervals keep the same importance through out the scale
- Two main approaches to standardize interval scaled attributes, **range** and **z-score**. f is an attribute

$$range(x_{if}) = \frac{x_{if} - \min(f)}{\max(f) - \min(f)},$$

Interval-scaled attributes (cont ...)

- **Z-score**: transforms the attribute values so that they have a mean of zero and a **mean absolute deviation** of 1. The mean absolute deviation of attribute f , denoted by s_f , is computed as follows

$$s_f = \frac{1}{n} \left(|x_{1f} - m_f| + |x_{2f} - m_f| + \dots + |x_{nf} - m_f| \right),$$

$$m_f = \frac{1}{n} (x_{1f} + x_{2f} + \dots + x_{nf}),$$

Z-score:
$$z(x_{if}) = \frac{x_{if} - m_f}{s_f}.$$

Ratio-scaled attributes

- Numeric attributes, but unlike interval-scaled attributes, their scales are exponential,
- For example, the total amount of microorganisms that evolve in a time t is approximately given by

$$Ae^{Bt},$$

- where A and B are some positive constants.
- Do log transform: $\log(x_{if})$

- Then treat it as an interval-scaled attribute

Nominal attributes

- Sometime, we need to transform nominal attributes to numeric attributes.
- Transform nominal attributes to binary attributes.
 - The number of values of a nominal attribute is v .
 - Create v binary attributes to represent them.
 - If a data instance for the nominal attribute takes a particular value, the value of its binary attribute is set to 1, otherwise it is set to 0.
- The resulting binary attributes can be used as numeric attributes, with two values, 0 and 1.

Nominal attributes: an example

- Nominal attribute *fruit*: has three values,
 - Apple, Orange, and Pear
- We create three binary attributes called, Apple, Orange, and Pear in the new data.
- If a particular data instance in the original data has Apple as the value for *fruit*,
 - then in the transformed data, we set the value of the attribute Apple to 1, and
 - the values of attributes Orange and Pear to 0

Ordinal attributes

- Ordinal attribute: an ordinal attribute is like a nominal attribute, but its values have a numerical ordering. E.g.,
 - Age attribute with values: Young, MiddleAge and Old. They are ordered.
 - Common approach to standardization: treat it as an interval-scaled attribute.

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Mixed attributes

- Our distance functions given are for data with all numeric attributes, or all nominal attributes, etc.
- Practical data has different types:
 - Any subset of the 6 types of attributes,
 - **interval-scaled**,
 - **symmetric binary**,
 - **asymmetric binary**,
 - **ratio-scaled**,
 - **ordinal** and
 - **nominal**

Convert to a single type

- One common way of dealing with mixed attributes is to
 - Decide the dominant attribute type, and
 - Convert the other types to this type.
- E.g, if most attributes in a data set are interval-scaled,
 - we convert ordinal attributes and ratio-scaled attributes to interval-scaled attributes.
 - It is also appropriate to treat symmetric binary attributes as interval-scaled attributes.

Convert to a single type (cont ...)

- It does not make much sense to convert a **nominal attribute** or an **asymmetric binary attribute** to an interval-scaled attribute,
 - but it is still frequently done in practice by assigning some numbers to them according to some hidden ordering, e.g., prices of the fruits
- Alternatively, a nominal attribute can be converted to a set of (symmetric) binary attributes, which are then treated as numeric attributes.

Combining individual distances

- This approach computes individual attribute distances and then combine them.

$$dist(\mathbf{x}_i, \mathbf{x}_j) = \frac{\sum_{f=1}^r \delta_{ij}^f d_{ij}^f}{\sum_{f=1}^r \delta_{ij}^f}$$

This distance value is between 0 and 1. r is the number of attributes in the data set. The indicator δ_{ij}^f is 1 when both values x_{if} and x_{jf} for attribute f are non-missing, and it is set to 0 otherwise. It is also set to 0 if attribute f is asymmetric and the match is 0-0. Equation (25) cannot be computed if all δ_{ij}^f 's are 0. In such a case, some default value may be used or one of the data points is removed.

d_{ij}^f is the distance contributed by attribute f , and it is in the 0-1 range.

Road map

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How to choose a clustering algorithm

- Clustering research has a long history. A vast collection of algorithms are available.
 - We only introduced several main algorithms.
- **Choosing the “best” algorithm is a challenge.**
 - Every algorithm has limitations and works well with certain data distributions.
 - It is very hard, if not impossible, to know what distribution the application data follow. The data may not fully follow any “ideal” structure or distribution required by the algorithms.
 - One also needs to decide how to standardize the data, to choose a suitable distance function and to select other parameter values.

Choose a clustering algorithm (cont ...)

- Due to these complexities, the common practice is to
 - run several algorithms using different distance functions and parameter settings, and
 - then carefully analyze and compare the results.
- The interpretation of the results must be based on insight into the meaning of the original data together with knowledge of the algorithms used.
- Clustering is highly **application dependent** and to certain extent **subjective** (personal preferences).

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Cluster Evaluation: hard problem

- The quality of a clustering is very hard to evaluate because
 - We do not know the correct clusters
- Some methods are used:
 - User inspection
 - Study centroids, and spreads
 - Rules from a decision tree.
 - For text documents, one can read some documents in clusters.

Cluster evaluation: ground truth

- We use some labeled data (for classification)
- **Assumption:** Each class is a cluster.
- After clustering, a confusion matrix is constructed. From the matrix, we compute various measurements, entropy, purity, precision, recall and F-score.
 - Let the classes in the data D be $C = (c_1, c_2, \dots, c_k)$. The clustering method produces k clusters, which divides D into k disjoint subsets, D_1, D_2, \dots, D_k .

Evaluation measures: Entropy

Entropy: For each cluster, we can measure its entropy as follows:

$$\text{entropy}(D_i) = -\sum_{j=1}^k \Pr_i(c_j) \log_2 \Pr_i(c_j), \quad (29)$$

where $\Pr_i(c_j)$ is the proportion of class c_j data points in cluster i or D_i . The total entropy of the whole clustering (which considers all clusters) is

$$\text{entropy}_{total}(D) = \sum_{i=1}^k \frac{|D_i|}{|D|} \times \text{entropy}(D_i) \quad (30)$$

Evaluation measures: purity

Purity: This again measures the extent that a cluster contains only one class of data. The purity of each cluster is computed with

$$purity(D_i) = \max_j(\Pr_i(c_j)) \quad (31)$$

The total purity of the whole clustering (considering all clusters) is

$$purity_{total}(D) = \sum_{i=1}^k \frac{|D_i|}{|D|} \times purity(D_i) \quad (32)$$

A remark about ground truth evaluation

- Commonly used to compare different clustering algorithms.
- A real-life data set for clustering has no class labels.
 - Thus although an algorithm may perform very well on some labeled data sets, no guarantee that it will perform well on the actual application data at hand.
- The fact that it performs well on some label data sets does give us some confidence of the quality of the algorithm.
- This evaluation method is said to be based on **external data** or information.

Evaluation based on internal information

- **Intra-cluster cohesion** (compactness):
 - Cohesion measures how near the data points in a cluster are to the cluster centroid.
 - Sum of squared error (SSE) is a commonly used measure.
- **Inter-cluster separation** (isolation):
 - Separation means that different cluster centroids should be far away from one another.
- In most applications, expert judgments are still the key.

Indirect evaluation

- In some applications, clustering is **not the primary task**, but used to help perform another task.
- We can use the performance on the primary task to compare clustering methods.
- For instance, in an application, the primary task is to provide recommendations on book purchasing to online shoppers.
 - If we can cluster books according to their features, we might be able to provide better recommendations.
 - We can evaluate different clustering algorithms based on how well they help with the recommendation task.
 - Here, we assume that the recommendation can be reliably evaluated.

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Holes in data space

- All the clustering algorithms only group data.
- Clusters only represent one aspect of the knowledge in the data.
- Another aspect that we have not studied is the **holes**.
 - A hole is a region in the data space that contains no or few data points. Reasons:
 - insufficient data in certain areas, and/or
 - certain attribute-value combinations are not possible or seldom occur.

Holes are useful too

- Although clusters are important, holes in the space can be quite useful too.
- For example, in a disease database
 - we may find that certain symptoms and/or test values do not occur together, or
 - when a certain medicine is used, some test values never go beyond certain ranges.
- Discovery of such information can be important in medical domains because
 - it could mean the discovery of a cure to a disease or some biological laws.

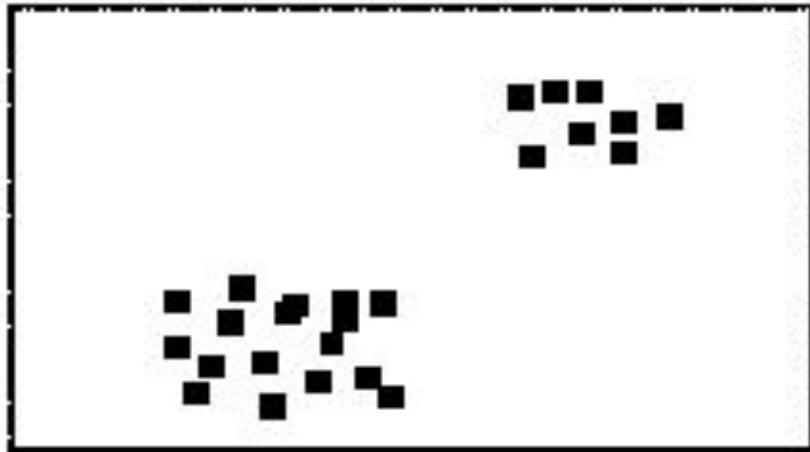
Data regions and empty regions

- Given a data space, separate
 - data regions (clusters) and
 - empty regions (holes, with few or no data points).
- Use a supervised learning technique, i.e., decision tree induction, to separate the two types of regions.
- Due to the use of a supervised learning method for an unsupervised learning task,
 - an interesting connection is made between the two types of learning paradigms.

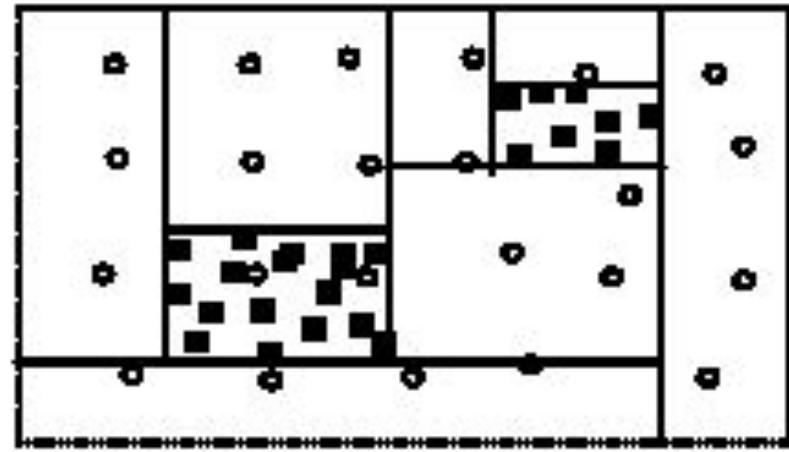
Supervised learning for unsupervised learning

- Decision tree algorithm is not directly applicable.
 - it needs at least two classes of data.
 - A clustering data set has no class label for each data point.
- The problem can be dealt with by a simple idea.
 - Regard each point in the data set to have a class label Y .
 - Assume that the data space is uniformly distributed with another type of points, called **non-existing points**. We give them the class, N .
- With the N points added, the problem of partitioning the data space into data and empty regions becomes a supervised classification problem.

An example



(A): The original data space



(B). Partitioning with added
 N points

- A decision tree method is used for partitioning in (B).

Can it be done without adding N points?

- Yes.
- Physically adding N points increases the size of the data and thus the running time.
- More importantly: it is unlikely that we can have points truly uniformly distributed in a high dimensional space as we would need an exponential number of points.
- Fortunately, no need to physically add any N points.
 - We can compute them when needed

Characteristics of the approach

- It provides representations of the resulting data and empty regions in terms of **hyper-rectangles**, or **rules**.
- It detects outliers automatically. Outliers are data points in an empty region.
- It may not use all attributes in the data just as in a normal decision tree for supervised learning.
 - It can automatically determine what attributes are useful.
Subspace clustering ...
- **Drawback:** data regions of irregular shapes are hard to handle since decision tree learning only generates hyper-rectangles (formed by axis-parallel hyper-planes), which are rules.

Building the Tree

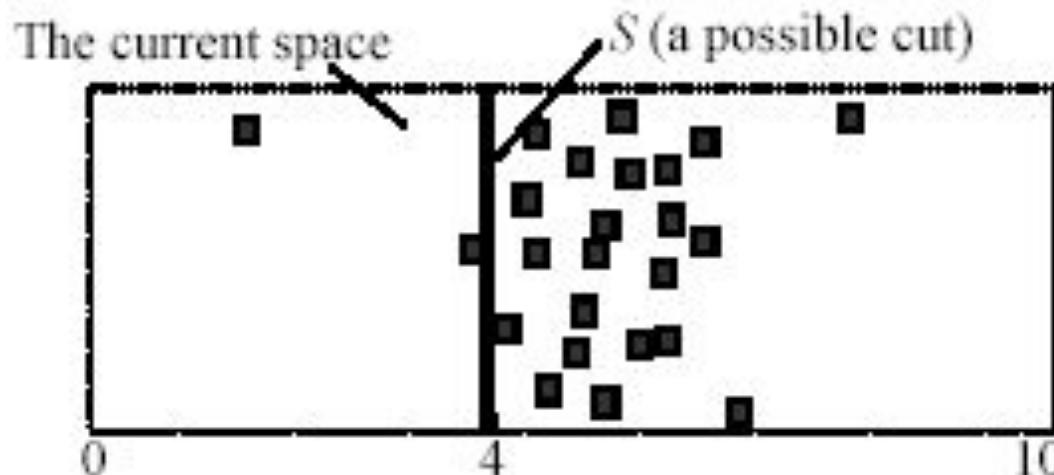
- The main computation in decision tree building is to evaluate **entropy** (for **information gain**):

$$\text{entropy}(D) = - \sum_{j=1}^{|C|} \Pr(c_j) \log_2 \Pr(c_j)$$

- Can it be evaluated without adding N points? Yes.
- $\Pr(c_j)$ is the probability of class c_j in data set D , and $|C|$ is the number of classes, Y and N (2 classes).
 - To compute $\Pr(c_j)$, we only need the number of Y (data) points and the number of N (non-existing) points.
 - We already have Y (or data) points, and we can compute the number of N points on the fly. Simple: as we assume that the N points are uniformly distributed in the space.

An example

- The space has 25 data (Y) points and 25 N points. Assume the system is evaluating a possible cut S.
 - # N points on the left of S is $25 * 4/10 = 10$. The number of Y points is 3.
 - Likewise, # N points on the right of S is 15 (= $25 - 10$). The number of Y points is 22.
- With these numbers, entropy can be computed.

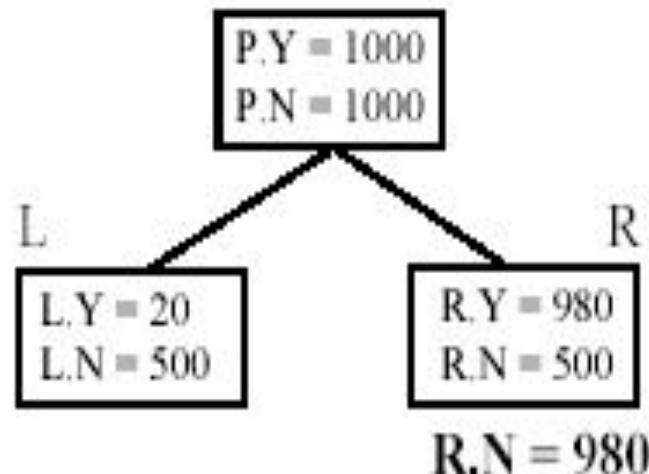


How many N points to add?

- We add a different number of N points at each different node.
 - The number of N points for the current node E is determined by the following rule (note that at the root node, the number of inherited N points is 0):
 - 1 If the number of N points inherited from the parent node of E is less than the number of Y points in E then
 - 2 the number of N points for E is increased to the number of Y points in E
 - 3 else the number of inherited N points is used for E

An example

Example 17: Fig. 20 gives an example. The (parent) node P has two children nodes L and R . Assume P has 1000 Y points and thus 1000 N points, stored in $P.Y$ and $P.N$ respectively. Assume after splitting, L has 20 Y points and 500 N points, and R has 980 Y points and 500 N points. According to the above rule, for subsequent partitioning, we increase the number of N points at R to 980. The number of N points at L is unchanged.



How many N points to add? (cont...)

- Basically, for a Y node (which has more data points), we increase N points so that
$$\#Y = \#N$$
- The number of N points is not reduced if the current node is an N node (an N node has more N points than Y points).
 - A reduction may cause outlier Y points to form Y nodes (a Y node has an equal number of Y points as N points or more).
 - Then data regions and empty regions may not be separated well.

Building the decision tree

- Using the above ideas, a decision tree can be built to separate data regions and empty regions.
- The actual method is more sophisticated as a few other tricky issues need to be handled in
 - tree building and
 - tree pruning.

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Hierarchical Clustering(single linkage)

Dist	A	B	C	D	E	F
A	0.00	0.71	5.66	3.61	4.24	3.20
B	0.71	0.00	4.95	2.92	3.54	2.50
C	5.66	4.95	0.00	2.24	1.41	2.50
D	3.61	2.92	2.24	0.00	1.00	0.50
E	4.24	3.54	1.41	1.00	0.00	1.12
F	3.20	2.50	2.50	0.50	1.12	0.00

Hierarchical Clustering

Min Distance (Single Linkage)

Dist	A	B	C	D, F	E
A	0.00	0.71	5.66	?	4.24
B	0.71	0.00	4.95	?	3.54
C	5.66	4.95	0.00	?	1.41
D, F	?	?	?	0.00	?
E	4.24	3.54	1.41	?	0.00

Hierarchical Clustering

- That is exactly where the linkage rule comes into effect. Using single linkage, we specify minimum distance between original objects of the two clusters.
- Using the input distance matrix, distance between cluster (D, F) and cluster A is computed as

$$d_{(D,F) \rightarrow A} = \min(d_{DA}, d_{FA}) = \min(3.61, 3.20) = 3.20$$

- Distance between cluster (D, F) and cluster B is

$$d_{(D,F) \rightarrow B} = \min(d_{DB}, d_{FB}) = \min(2.92, 2.50) = 2.50$$

- Similarly, distance between cluster (D, F) and cluster C is

$$d_{(D,F) \rightarrow C} = \min(d_{DC}, d_{FC}) = \min(2.24, 2.50) = 2.24$$

- Finally, distance between cluster E and cluster (D, F) is calculated as

$$d_{E \rightarrow (D,F)} = \min(d_{ED}, d_{EF}) = \min(1.00, 1.12) = 1.00$$

Hierarchical Clustering

- Looking at the lower triangular updated distance matrix, we found out that the closest distance between cluster B and cluster A is now 0.71. Thus, we group cluster A and cluster B into a single cluster name (A, B).
- Now we update the distance matrix. Aside from the first row and first column, all the other elements of the new distance matrix are not changed.

Min Distance (Single Linkage)

Dist	A	B	C	D, F	E
A	0.00	0.71	5.66	3.20	4.24
B	0.71	0.00	4.95	2.50	3.54
C	5.66	4.95	0.00	2.24	1.41
D, F	3.20	2.50	2.24	0.00	1.00
E	4.24	3.54	1.41	1.00	0.00

Hierarchical Clustering

Dist	A,B	C	(D,F)	E
A,B	0	?	?	?
C	?	0	2.24	1.41
(D,F)	?	2.24	0	1.00
E	?	1.41	1.00	0

Hierarchical Clustering

- Using the input distance matrix (size 6 by 6), distance between cluster C and cluster (D, F) is computed as

$$d_{C \rightarrow (A,B)} = \min(d_{CA}, d_{CB}) = \min(5.66, 4.95) = 4.95$$

- Distance between cluster (D, F) and cluster (A, B) is the minimum distance between all objects involved in the two clusters

$$d_{(D,F) \rightarrow (A,B)} = \min(d_{DA}, d_{DB}, d_{FA}, d_{FB}) = \min(3.61, 2.92, 3.20, 2.50) = 2.50$$

- Similarly, distance between cluster E and (A, B) is

$$d_{E \rightarrow (A,B)} = \min(d_{EA}, d_{EB}) = \min(4.24, 3.54) = 3.54$$

- Then the updated distance matrix is

Hierarchical Clustering

Observing the lower triangular of the updated distance matrix, we can see that the closest distance between clusters happens between cluster E and (D, F) at distance 1.00. Thus, we cluster them together into cluster ((D, F), E).

Min Distance (Single Linkage)

Dist	A,B	C	(D, F)	E
A,B	0	4.95	2.50	3.54
C	4.95	0	2.24	1.41
(D, F)	2.50	2.24	0	1.00
E	3.54	1.41	1.00	0

Hierarchical Clustering

- Distance between cluster ((D, F), E) and cluster (A, B) is calculated as

$$d_{((D,F),E) \rightarrow (A,B)} = \min(d_{DA}, d_{DB}, d_{FA}, d_{FB}, d_{EA}, d_{EB}) = \min(3.61, 2.92, 3.20, 2.50, 4.24, 3.54) = 2.50$$

- Distance between cluster ((D, F), E) and cluster C yields the minimum distance of 1.41. This distance is computed as

$$d_{((D,F),E) \rightarrow C} = \min(d_{DC}, d_{FC}, d_{EC}) = \min(2.24, 2.50, 1.41) = 1.41$$

- After that, we merge cluster ((D, F), E) and cluster C into a new cluster name (((D, F), E), C).
- The updated distance matrix is shown in the figure below

		Min Distance (Single Linkage)	
Dist	(A,B)	(D, F), E),C	
(A,B)	0.00	2.50	
((D, F), E),C	2.50	0.00	

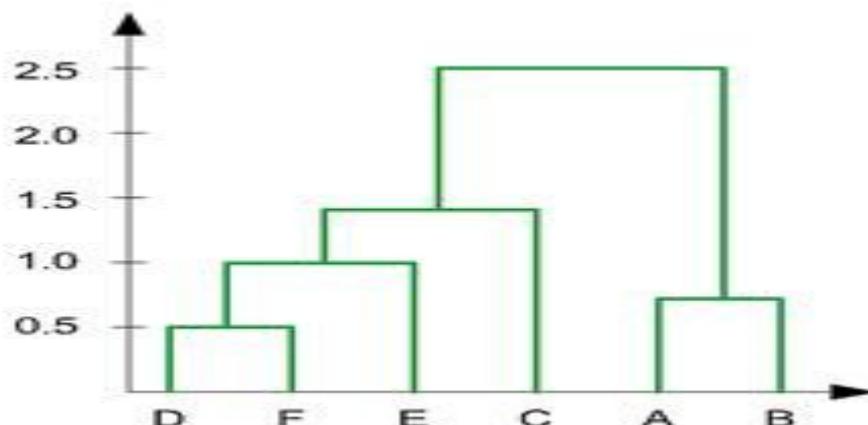
Hierarchical Clustering

- The minimum distance of 2.5 is the result of the following computation

$$d_{(((D,F),E),C) \rightarrow (A,B)} = \min(d_{DA}, d_{DB}, d_{FA}, d_{FB}, d_{EA}, d_{EB}, d_{CA}, d_{CB})$$

$$d_{(((D,F),E),C) \rightarrow (A,B)} = \min(3.61, 2.92, 3.20, 2.50, 4.24, 3.54, 5.66, 4.95) = 2.50$$

- The dendrogram is drawn based on the distances to merge the clusters above.



Clusters using a Single Link Technique Example - 1

Sample No.	X	Y
P1	0.40	0.53
P2	0.22	0.38
P3	0.35	0.32
P4	0.26	0.19
P5	0.08	0.41
P6	0.45	0.30

DATA

Clusters using a Single Link Technique Example - 1

Sample No.	X	Y
P1	0.40	0.53
P2	0.22	0.38
P3	0.35	0.32
P4	0.26	0.19
P5	0.08	0.41
P6	0.45	0.30

	P1	P2	P3	P4	P5	P6
P1	0					
P2	0.23	0				
P3	0.22	0.14	0			
P4	0.37	0.19	0.13	0		
P5	0.34	0.14	0.28	0.23	0	
P6	0.24	0.24	0.10	0.22	0.39	0

Clusters using a Single Link Technique Example - 1

Now we will update the Distance Matrix:

$$\left(\begin{array}{cccccc} & P1 & P2 & P3 & P4 & P5 & P6 \\ P1 & 0 & & & & & \\ P2 & 0.23 & 0 & & & & \\ P3 & 0.22 & 0.14 & 0 & & & \\ P4 & 0.37 & 0.19 & 0.13 & 0 & & \\ P5 & 0.34 & 0.14 & 0.28 & 0.23 & 0 & \\ P6 & 0.24 & 0.24 & 0.10 & 0.22 & 0.39 & 0 \end{array} \right) \quad \left(\begin{array}{cccccc} & P1 & P2 & P3, P6 & P4 & P5 \\ P1 & 0 & & & & \\ P2 & 0.23 & 0 & & & \\ P3, P6 & 0.22 & 0.14 & 0 & & \\ P4 & 0.37 & 0.19 & 0.13 & 0 & \\ P5 & 0.34 & 0.14 & 0.28 & 0.23 & 0 \end{array} \right)$$

(P3, P6)

Clusters using a Single Link Technique Example - 1

Now we will update the Distance Matrix:

$$\begin{pmatrix} & P1 & P2 & P3, P6 & P4 & P5 \\ P1 & 0 & & & & \\ P2 & 0.23 & 0 & & & \\ P3, P6 & 0.22 & 0.14 & 0 & & \\ P4 & 0.37 & 0.19 & 0.13 & 0 & \\ P5 & 0.34 & 0.14 & 0.28 & 0.23 & 0 \end{pmatrix} \quad \begin{pmatrix} & P1 & P2 & P3, P6, P4 & P5 \\ P1 & 0 & & & \\ P2 & 0.23 & 0 & & \\ P3, P6, P4 & 0.22 & 0.14 & 0 & \\ P5 & 0.34 & 0.14 & 0.28 & 0 \end{pmatrix}$$

$\{(P3, P6), P4\}$

Clusters using a Single Link Technique Example - 1

Now we will update the Distance Matrix:

$$\begin{pmatrix} & P1 & P2 & P3, P6, P4 & P5 \\ P1 & 0 & & & \\ P2 & 0.23 & 0 & & \\ P3, P6, P4 & 0.22 & 0.14 & 0 & \\ P5 & 0.34 & 0.14 & 0.28 & 0 \end{pmatrix} \quad \begin{pmatrix} & P1 & P2, P5 & P3, P6, P4 \\ P1 & 0 & & \\ P2, P5 & 0.23 & 0 & \\ P3, P6, P4 & 0.22 & 0.14 & 0 \end{pmatrix}$$

{(P3, P6), P4} and (P2, P5)

Clusters using a Single Link Technique Example - 1

Now we will update the Distance Matrix:

$$\begin{pmatrix} & P1 & P2, P5 & P3, P6, P4 \\ P1 & 0 & & \\ P2, P5 & 0.23 & 0 & \\ P3, P6, P4 & 0.22 & 0.14 & 0 \end{pmatrix}$$

$$\begin{pmatrix} & P1 & P2, P5, P3, P6, P4 \\ P1 & 0 & \\ P2, P5, P3, P6, P4 & 0.22 & 0 \end{pmatrix}$$

[$\{(P3, P6), P4\}$, $(P2, P5)\}]$

Clusters using a Single Link Technique Example - 1

Now we will update the Distance Matrix:

$$\begin{pmatrix} & P1 & P2, P5 & P3, P6, P4 \\ P1 & 0 & & \\ P2, P5 & 0.23 & 0 & \\ P3, P6, P4 & 0.22 & 0.14 & 0 \end{pmatrix}$$

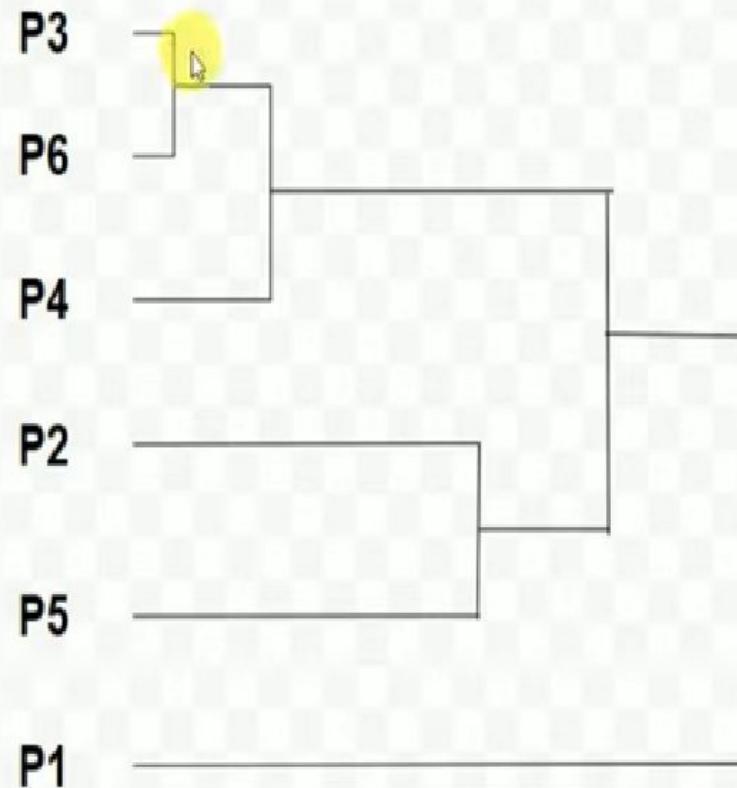
$$\left[\begin{array}{c} \{P3, P6\}, P4 \\ \{P2, P5\} \end{array} \right] \quad \begin{pmatrix} & P1 & P2, P5, P3, P6, P4 \\ P1 & 0 & & \\ P2, P5, P3, P6, P4 & 0.22 & 0 & \end{pmatrix}$$

$$\left[\begin{array}{c} \{P3, P6\}, P4 \\ \{P2, P5\} \end{array} \right], P1$$

Clusters using a Single Link Technique Example - 1

So now we have reached to the solution, the dendrogram for those question will be as follows:

$\{((P3, P6), P4}, (P2, P5)\}, P1$



Dendrogram of the cluster formed

Summary

- Clustering has a long history and is still active
 - There are a huge number of clustering algorithms
 - More are still coming every year.
- We only introduced several main algorithms. There are many others, e.g.,
 - density based algorithm, sub-space clustering, scale-up methods, neural networks based methods, fuzzy clustering, co-clustering, etc.
- Clustering is hard to evaluate, but very useful in practice. This partially explains why there are still a large number of clustering algorithms being devised every year.
- Clustering is highly application dependent and to some extent subjective.

Road map

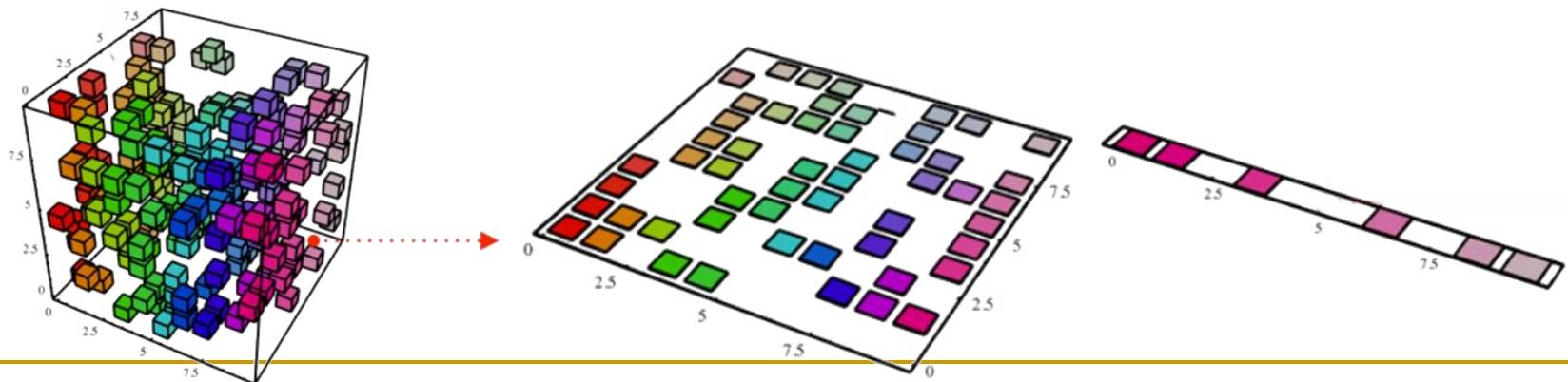
- Basic concepts
- K-means algorithm
- Representation of clusters
- Hierarchical clustering
- Distance functions
- Data standardization
- Handling mixed attributes
- Which clustering algorithm to use?
- Cluster evaluation
- Discovering holes and data regions
- Summary
- **Self Organising Feature Maps**

What is a self-organizing feature map(SOM)?

Our brain is dominated by the cerebral cortex, a very complex structure of billions of neurons and hundreds of billions of synapses. The cortex includes areas that are responsible for different human activities (motor, visual, auditory, somatosensory, etc.), and associated with different sensory inputs. We can say that each sensory input is mapped into a corresponding area of the cerebral cortex. **The cortex is a self-organizing computational map in the human brain.**

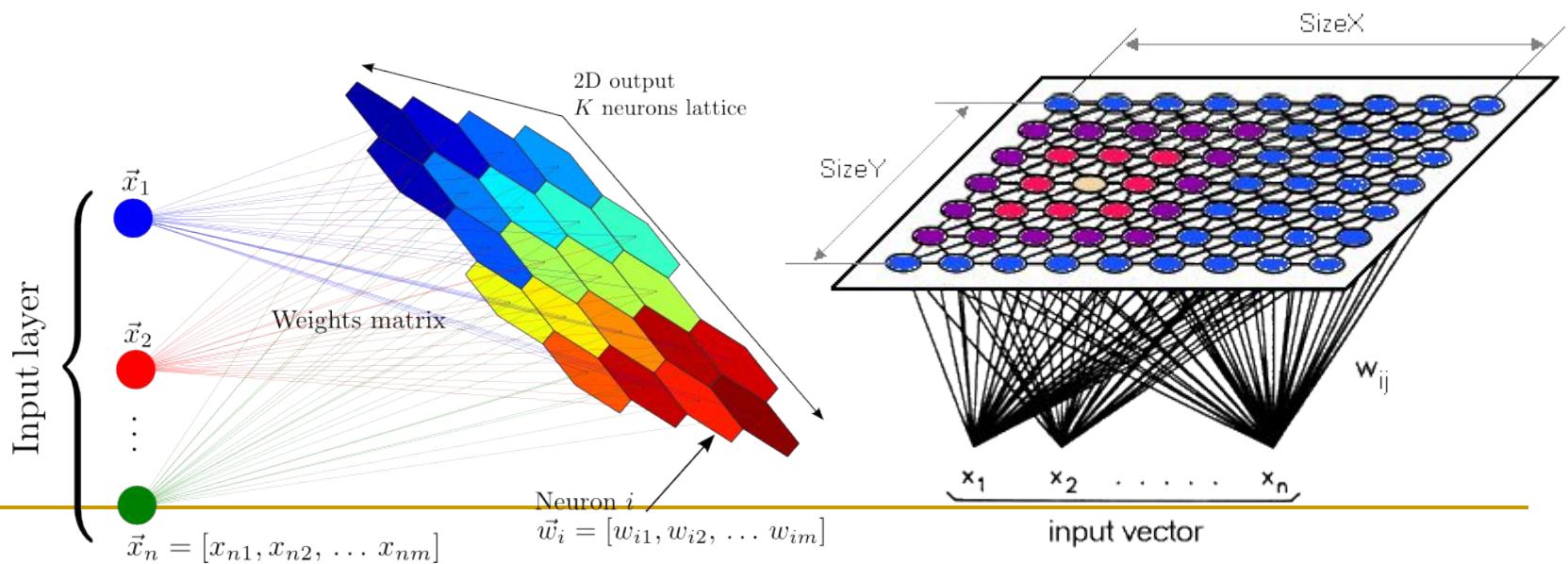
Self Organizing Feature Maps

- SOMs are neural networks that employ **unsupervised** learning methods, mapping their **weights** to conform to the given input data with a goal of representing **multidimensional** data in an **easier** and **understandable** form for the human eye.



Self Organizing Feature Maps

- Provide a way of representing multidimensional data in lower dimensional spaces, usually **one or two** dimensions
- “Self Organizing” because there is no **supervision**
- Attempts to map weights to conform the given input data
- Neurons that lie close to each other represent clusters with similar properties



Self Organizing Feature Maps

- There are three main ways in which a Self-Organizing Map is different from a “standard” ANN:
 - A SOM is not a series of layers, but typically a 2D grid of neurons
 - They don’t learn by error-correcting, they implement something called competitive learning
 - They deal with unsupervised machine learning problems
- Competitive learning in the case of a SOM refers to the fact that when an input is “presented” to the network, only one of the neurons in the grid will be activated. In a way the neurons on the grid “compete” for each input.
- The unsupervised aspect of a SOM refers to the idea that you present your inputs to it without associating them with an output. Instead, a **SOM is used to find structure in your data.**

Table 14.4 The basic algorithm of self-organizing feature maps

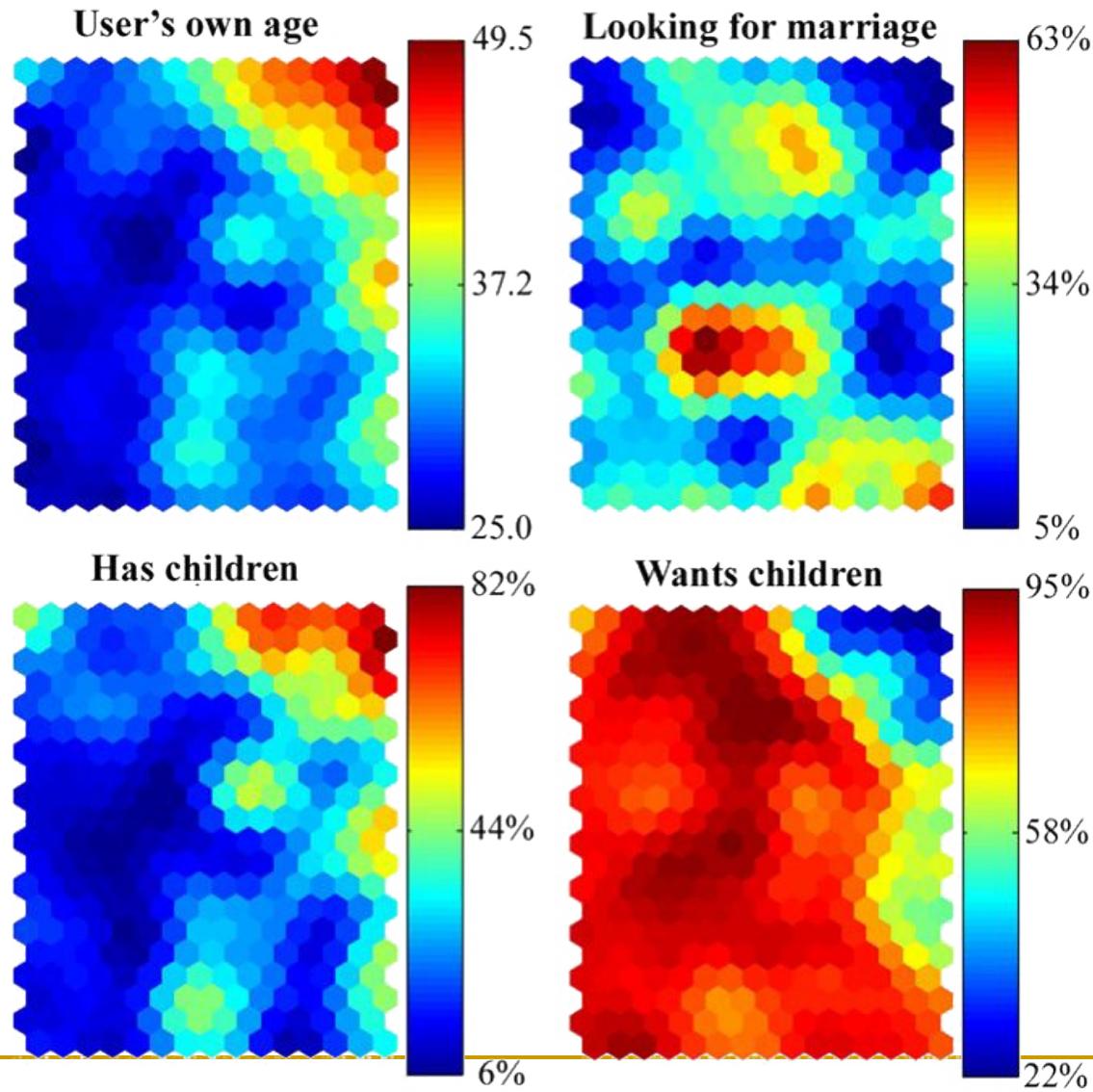
Input: set of examples without labels
a learning rate, η .
a set of randomly initialized neurons arranged in a matrix

1. Normalize all training examples to unit length.
2. Present a training example, and find its nearest code vector, \mathbf{c}_{winner}
3. Modify the weights of \mathbf{c}_{winner} , as well as the weights of the code vectors in the neighborhood of \mathbf{c}_{winner} , using the formula $w_i = w_i + \eta(x_i - w_i)$. After this, re-normalize the weight vectors.
4. Unless a stopping criterion is met, present another training example, identify \mathbf{c}_{winner} , and repeat the previous step.

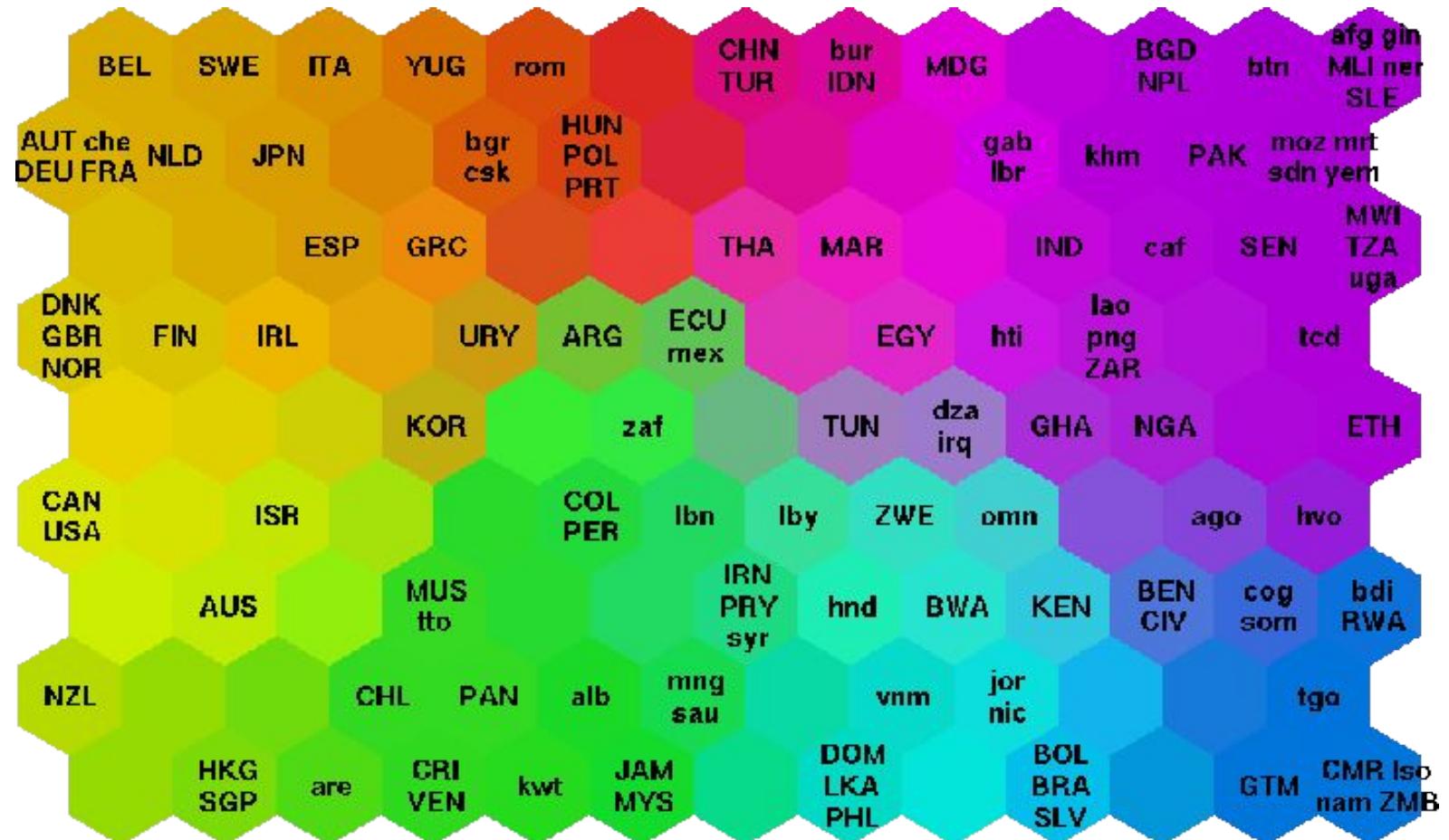
Comments:

1. η usually begins with a relatively high value from $(0, 1)$, then gradually decreases.
2. Every now and then, the size of the neighborhood is reduced.

SOM example



SOM example continue



Countries organized on a self-organizing map based on indicators related to poverty.

Challenges of Unsupervised Learning

- While unsupervised learning has many benefits, some challenges can occur when it allows machine learning models to execute without any human intervention. Some of these challenges include:
- Unsupervised learning is intrinsically more difficult than supervised learning as it does not have corresponding output.
- The result of the unsupervised learning algorithm might be less accurate as input data is not labeled, and algorithms do not know the exact output in advance.
- It can be expensive as it might require human intervention to understand the patterns and correlate them with domain knowledge while, in general, we would like to have less human intervention as possible

Dimensionality Reduction

- Dimensionality reduction refers to the method of reducing variables in a training dataset used to develop machine learning models. The process keeps a check on the dimensionality of data by projecting high dimensional data to a lower dimensional space that encapsulates the ‘core essence’ of the data.

Principal Component Analysis – Algorithm

Step 1. Data

- We consider a dataset having n features or variables denoted by $X_1; X_2; \dots; X_n$.
- Let there be N examples.
- Let the values of the i^{th} feature X_i be $X_{i1}; X_{i2}; \dots; X_{iN}$.

Features	Example 1	Example 2	...	Example N
X_1	X_{11}	X_{12}	...	X_{1N}
X_2	X_{21}	X_{22}	...	X_{2N}
\vdots				
X_i	X_{i1}	X_{i2}	...	X_{iN}
\vdots				
X_n	X_{n1}	X_{n2}	...	X_{nN}

Principal Component Analysis – Algorithm

Step 2. Compute the means of the variables

Features	Example 1	Example 2	...	Example N
X_1	X_{11}	X_{12}	...	X_{1N}
X_2	X_{21}	X_{22}	...	X_{2N}
\vdots				
X_i	X_{i1}	X_{i2}	...	X_{iN}
\vdots				
X_n	X_{n1}	X_{n2}	...	X_{nN}

$$\bar{X}_i = \frac{1}{N} (X_{i1} + X_{i2} + \dots + X_{iN})$$

Principal Component Analysis – Algorithm

Step 3. Calculate the covariance matrix

Features	Example 1	Example 2	...	Example N
X_1	X_{11}	X_{12}	...	X_{1N}
X_2	X_{21}	X_{22}	...	X_{2N}
\vdots				
X_i	X_{i1}	X_{i2}	...	X_{iN}
\vdots				
X_n	X_{n1}	X_{n2}	...	X_{nN}

$$\text{Cov}(X_i, X_j) = \frac{1}{N-1} \sum_{k=1}^N (X_{ik} - \bar{X}_i)(X_{jk} - \bar{X}_j)$$

$$S = \begin{bmatrix} \text{Cov}(X_1, X_1) & \text{Cov}(X_1, X_2) & \dots & \text{Cov}(X_1, X_n) \\ \text{Cov}(X_2, X_1) & \text{Cov}(X_2, X_2) & \dots & \text{Cov}(X_2, X_n) \\ \vdots & \vdots & \ddots & \vdots \\ \text{Cov}(X_n, X_1) & \text{Cov}(X_n, X_2) & \dots & \text{Cov}(X_n, X_n) \end{bmatrix}$$

Principal Component Analysis – Algorithm

Step 4. Calculate the eigenvalues and eigenvectors of the covariance matrix

- i. **Set up the equation:** This is a polynomial equation of degree n in λ . It has n real roots and these roots are the eigenvalues of S

$$\det(S - \lambda I) = 0$$

- ii. If $\lambda = \lambda'$ is an eigenvalue, then the corresponding eigenvector is a vector

$$U = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$

such that $(S - \lambda' I)U = 0$

Principal Component Analysis – Algorithm

Step 4. Calculate the eigenvalues and eigenvectors of the covariance matrix

iii. **We now normalize the eigenvectors.** Given any vector X we normalize it by dividing X by its length. The length (or, the norm) of the vector

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

We compute the n normalised eigenvectors e_1, e_2, \dots, e_n by

$$e_i = \frac{1}{\|U_i\|} U_i, \quad i = 1, 2, \dots, n.$$

is defined as

$$\|X\| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

Principal Component Analysis – Algorithm

Step 5. Derive new data set

- Order the eigenvalues from highest to lowest.
- The unit eigenvector corresponding to the largest eigenvalue is the first principal component.
 - i) Let the eigenvalues in descending order be $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$ and let the corresponding unit eigenvectors be e_1, e_2, \dots, e_n .
 - ii) Choose a positive integer p such that $1 \leq p \leq n$.
 - iii) Choose the eigenvectors corresponding to the eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_p$ and form the following $p \times n$ matrix (we write the eigenvectors as row vectors):
$$F = \begin{bmatrix} e_1^T \\ e_2^T \\ \vdots \\ e_p^T \end{bmatrix}$$

Principal Component Analysis – Algorithm

Step 5. Derive new data set

iv) We form the following $n \times N$ matrix:

$$X = \begin{bmatrix} X_{11} - \bar{X}_1 & X_{12} - \bar{X}_1 & \dots & X_{1N} - \bar{X}_1 \\ X_{21} - \bar{X}_2 & X_{22} - \bar{X}_2 & \dots & X_{2N} - \bar{X}_2 \\ \vdots & & & \\ X_{n1} - \bar{X}_n & X_{n2} - \bar{X}_n & \dots & X_{nN} - \bar{X}_n \\ \cdot & & & \end{bmatrix}$$

v) Next compute the matrix:

$$X_{\text{new}} = FX.$$