

# Lecture 9: Clustering (Part II)

## Statistical Methods for Data Science

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# Today

- 1 Distribution clustering
  - Gaussian Mixture Models (GMM)
  - Parameter estimation: the EM algorithm
  - Hyperparameter  $K$ : AIC and BIC
- 2 Evaluate clusters
- 3 Summary

# Learning outcome

- Be able to explain the difference between Gaussian naive Bayes classifier and GMM in terms of parameter estimation
- Be able to explain the objective function  $Q(\theta)$  for GMM
- Understand what EM algorithm is used for and why we need it
- Be able to calculate AIC/BIC and use them to determine  $K$  for GMM
- Be able to explain the EM algorithm for one dimensional GMM
- Be able to explain the difference between K-means and the EM algorithm in terms of their assumptions and parameter estimation

# Today

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# Gaussian Mixture Models (GMM)

# Four categories

## Clustering models

- **Centroid clustering** (lecture 8)
- **Distribution clustering**
- Density clustering
- Hierarchical clustering

# Gaussian Mixture Models (GMM) - overview

## Distribution clustering:

- Each cluster is **modeled** using a probability distribution
- Each data point is **modeled** using a “combination of all clusters”

## Gaussian Mixture Models:

- **Data  $\mathbf{x}$** : a  $d$  dimensional feature vector  $\mathbf{x} = [x_1, \dots, x_d]$

$$f(\mathbf{x}) = \sum_{k=1}^K \pi_k f(\mathbf{x} | k)$$

where

- $f(\mathbf{x})$  is the PDF of  $\mathbf{x}$  (“multivariate”);
- $\pi_k = P(k) > 0$  and  $\sum_{k=1}^K \pi_k = 1$ ;
- $f(\mathbf{x} | k)$  is a  **$d$  dimensional multivariate Gaussian PDF** describing cluster  $k$ .

# Gaussian Mixture Models (GMM) - overview (cont.)

- Gaussian Mixture Model:

$$f(\mathbf{x}) = \sum_{k=1}^K \pi_k f(\mathbf{x} | k)$$

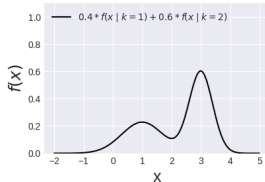
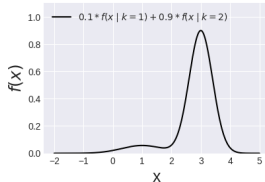
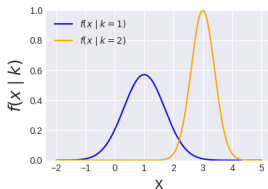
- Examples of the mixture distribution with  $d = 1$

- Example 1:  $\pi_1 = 0.1$ ,  $\pi_2 = 0.9$

$$f(\mathbf{x}) = 0.1 \times f(\mathbf{x} | k = 1) + 0.9 \times f(\mathbf{x} | k = 2) = 0.1 \times f(\mathbf{x} | \mu_1, \sigma_1) + 0.9 \times f(\mathbf{x} | \mu_2, \sigma_2)$$

- Example 2:  $\pi_1 = 0.4$ ,  $\pi_2 = 0.6$

$$f(\mathbf{x}) = 0.4 \times f(\mathbf{x} | k = 1) + 0.6 \times f(\mathbf{x} | k = 2) = 0.4 \times f(\mathbf{x} | \mu_1, \sigma_1) + 0.6 \times f(\mathbf{x} | \mu_2, \sigma_2)$$



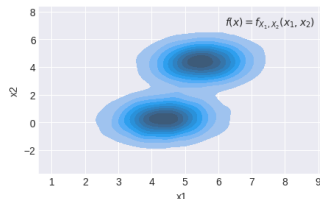


# Gaussian Mixture Models (GMM) - overview (cont.)

- Examples of the mixture distribution with  $d = 2$ :  $\pi_1 = 0.5$ ,  $\pi_2 = 0.5$

$$f(\mathbf{x}) = 0.5 \times f(\mathbf{x} \mid k = 1) + 0.5 \times f(\mathbf{x} \mid k = 2) = 0.5 \times f(\mathbf{x} \mid \boldsymbol{\mu}_1, \boldsymbol{\Sigma}_1) + 0.5 \times f(\mathbf{x} \mid \boldsymbol{\mu}_2, \boldsymbol{\Sigma}_2)$$

where  $\boldsymbol{\mu}_k \in \mathbb{R}^2$  is the mean and  $\boldsymbol{\Sigma}_k \in \mathbb{R}^{2 \times 2}$  is the covariance matrix



# Gaussian Mixture Models (GMM) - overview (cont.)

- **Data  $\mathbf{x}$** : a  $d$  dimensional feature vector  $\mathbf{x} = [x_1, \dots, x_d]$  with PDF  $f(\mathbf{x}) = \sum_{k=1}^K \pi_k f(\mathbf{x} | k)$
- **Target  $y$** :  $y$  is a set of  $K$  posterior probabilities; for  $k = 1, \dots, K$

$$\overbrace{P(k | \mathbf{x})}^{\text{posterior}} = \frac{\overbrace{P(k)}^{\text{prior}} \overbrace{f(\mathbf{x} | k)}^{\text{likelihood of } k}}{\sum_{c=1}^K P(c) f(\mathbf{x} | c)}$$

It is **soft clustering** -  $\mathbf{x}$  is assigned to **all clusters** with a **probability** - the **posterior**  $P(k | \mathbf{x})$   
**Alternatively**,  $y$  can be defined as the **cluster index** with the **highest posterior probability**, i.e.

$$y = \arg \max_{k \in \{1, \dots, K\}} P(k | \mathbf{x}) = \arg \max_{k \in \{1, \dots, K\}} P(k) f(\mathbf{x} | k)$$

- **Parameter**:
  - The parameters for each Gaussian likelihood  $f(\mathbf{x} | k)$
  - The prior  $P(k)$ , typically denoted as  $\pi_k$

## Parameter estimation: the EM algorithm

# Parameter estimation for GMM

## • Parameter estimation

- What's special about this? We know how to do it! It's almost the same as the **Gaussian naive Bayes classifier!** ...which you just struggled a lot with... :D
- Let's discuss the key differences between these two algorithms
- **Set up:** given a data set  $\mathcal{X} = \{\mathbf{x}_1, \dots, \mathbf{x}_N\}$ , we need to estimate the parameter of interest from  $\mathcal{X}$

	Gaussian naive Bayes classifier	Gaussian Mixture Models
Parameter of interest	$P(k)$ , Gaussian PDF $f(\mathbf{x}   k)$ , for $k = 1, \dots, K$	
Training data (labels) available?	Yes	No
Probabilistic model	One Gaussian for each $\mathbf{x}_i$	A linear combination of $K$ Gaussians for each $\mathbf{x}_i$
Interpretation	One label for each $\mathbf{x}_i$ (hard assignment)	$K$ probabilities for each $\mathbf{x}_i$ (soft assignment)
Assumption	$\mathbf{x}_i$ and $\mathbf{x}_j$ independent for $i \neq j$	
	$x_m^i$ and $x_n^i$ independent for dimensions $m \neq n$ ( <b>NAIVE!</b> )	$x_m^i$ and $x_n^i$ <b>NOT</b> necessarily independent for dimensions $m \neq n$

Note: the subscripts here are the indices for the dimensions of the feature space; they are not the indices for the data points - data points are still independent!

# Parameter estimation for GMM (cont.)

In summary, we have the following additional challenges compared to the Gaussian naive Bayes classifier:

1. We **do not have the labels** - we cannot easily estimate  $P(k)$  and  $f(\mathbf{x} | k)$
2. The distribution  $f(\mathbf{x} | k)$  is a **multivariate Gaussian PDF** and the features are **not necessarily independent** - now we need to explicitly work with **joint probability distributions**  $f_{X_1, \dots, X_d}(x_1, \dots, x_d | k)$  and **covariance matrices** (ugh!!)

Let's focus on the first issue by working with **one dimensional** feature vectors so we don't get overwhelmed by dealing with all the problems at once

**Note:** in this lecture, sometimes we simply use  $\theta$  to denote the estimate (instead of  $\hat{\theta}$ ) in order to reduce clutter since the notations are already quite complex

# Parameter estimation for **one dimensional** GMM

- **Data:**  $x_1, \dots, x_N$



- **Random variable:**  $X_1, \dots, X_N$  i.i.d. with **PDF**

$$f(x) = \sum_{k=1}^K \pi_k f(x | k)$$

where  $f(x | k)$  is a Gaussian PDF.

The joint probability distribution of all data points is defined as

$$f_{X_1, \dots, X_N}(x_1, \dots, x_N) \stackrel{\text{i.i.d.}}{=} \prod_{i=1}^N f(x_i) = \prod_{i=1}^N \sum_{k=1}^K \pi_k f(x_i | k) \quad (1)$$

This is the **likelihood**  $L(\theta | x_1, \dots, x_N)$  of the **mixture distribution** given data  $x_1, \dots, x_N$

- **Parameter of interest:**  $\pi_k$  (prior),  $\mu_k$ ,  $\sigma_k$ , for all  $k = 1, \dots, K$
- **Parameter estimation method:** maximum likelihood estimation

# Parameter estimation for one dimensional GMM (cont.)

- The **log likelihood** (cf. Eq. (1) on page 14) is

$$\begin{aligned} Q(\theta) &= \log L(\theta \mid x_1, \dots, x_N) = \log f_{X_1, \dots, X_N}(x_1, \dots, x_N) \\ &= \sum_{i=1}^N \log \left( \sum_{k=1}^K \pi_k f(x_i \mid k) \right) \end{aligned} \quad (2)$$

where  $\theta = (\mu_1, \dots, \mu_K, \sigma_1, \dots, \sigma_K, \pi_1, \dots, \pi_K)$

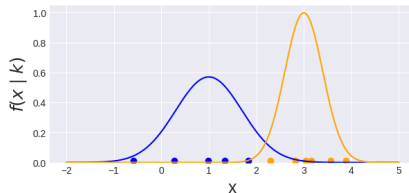
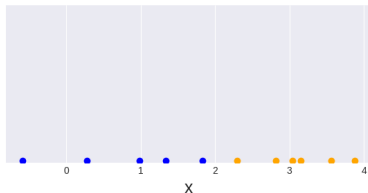
- The parameters are estimated by **maximizing the log likelihood**

$$\hat{\theta} = \arg \max_{\theta} Q(\theta)$$

- There is no closed-form solution due to the **summation** inside the log!
- We need to apply an iterative method to find the solution - the **EM algorithm**

# Intuition behind (simplified) EM

**Scenario 1:** if we knew the label of each data point, the task would be to estimate the parameters (similar to Gaussian Naive Bayes)



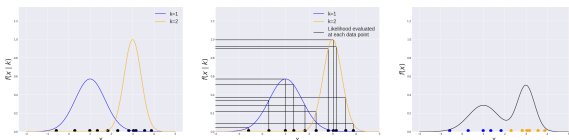
- $\pi_k = P(k) = \frac{N_k}{N}$ , where  $N_k$  is the count of data points that belong to cluster  $k$ , i.e.  
 $\pi_1 = P(\text{blue}) = \frac{5}{11}$  and  $\pi_2 = P(\text{orange}) = \frac{6}{11}$
- $\mu_k = \frac{1}{N_k} \sum_{i=1}^{N_k} x_i$
- $\sigma_k^2 = \frac{1}{N_k} \sum_{i=1}^{N_k} (x_i - \mu_k)^2$

Scenario 1  $\approx$  **maximization** step in the EM algorithm



# Intuition behind (simplified) EM (cont.)

**Scenario 2:** if we knew the two priors  $P(1)$ ,  $P(2)$  and the two Gaussian distributions  $f(x | 1)$ ,  $f(x | 2)$ , the task would be to compute the posterior probability  $P(k | x)$  for  $k \in \{\text{orange}, \text{blue}\}$ ; then we can assign each data point  $x$  to a cluster  $y$  by the maximum a posteriori estimation  $y = \begin{cases} \text{blue}, & P(\text{orange} | x) < P(\text{blue} | x) \\ \text{orange}, & P(\text{orange} | x) \geq P(\text{blue} | x) \end{cases}$



- **Prior:**  $\pi_1 = P(z_1) = P(\text{blue})$ ,  $\pi_2 = P(z_2) = P(\text{orange})$
- **Likelihood:**  $f(x | \text{blue}) = \text{blue}$ ,  $f(x | \text{orange}) = \text{orange}$
- **Posterior:**

$$P(\text{blue} | x) = \frac{P(\text{blue})f(x | \text{blue})}{P(\text{blue})f(x | \text{blue}) + P(\text{orange})f(x | \text{orange})}$$

$$P(\text{orange} | x) = \frac{P(\text{orange})f(x | \text{orange})}{P(\text{blue})f(x | \text{blue}) + P(\text{orange})f(x | \text{orange})}$$

Scenario 2  $\approx$  **expectation** step in the EM algorithm

## Intuition behind (simplified) EM (cont.)

- In reality, we don't know any of these!
- The idea here is that we start with some initial guesses and alternate scenario 1 and 2 **iteratively** until convergence
- This is essentially how the **Expectation-Maximization (EM) algorithm** works
  - **E-step (expectation)**: estimate the posterior for all data points given each cluster
  - **M-step (maximization)**: estimate the parameters for each cluster

# The EM algorithm: two main steps

Two main steps in the EM algorithm

- **E-step (expectation)**: compute the **posterior probability** of the cluster for each data point  $x_i$

$$\gamma_{ik} = P(k | x_i) = \frac{\pi_k f(x_i | k)}{\sum_{c=1}^K \pi_c f(x_i | c)}, \quad \text{for all } k = 1, \dots, K$$

This posterior is also called the **responsibility**, denoted as  $\gamma_{ik}$

- **M-step (maximization)**: estimate the parameters
    - $\pi_k = P(k) = \frac{N_k}{N}$ , where  $N_k = \sum_{i=1}^N \gamma_{ik}$  - **soft clustering**
    - $\mu_k = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} x_i$
    - $\sigma_k^2 = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} (x_i - \mu_k)^2$
- for each cluster  $k = 1, \dots, K$

# K-means as a special case of the EM algorithm

## Expectation Step

- EM: **soft clustering** - posterior

$$\gamma_{ik} = P(k \mid x_i)$$

Why soft? - It is a probability, i.e.  $\gamma_{ik} \in [0, 1]$

- K-means: **hard clustering** - equivalent to

$$\gamma_{ik} = \begin{cases} 1, & \text{if the centroid of cluster } k \text{ is the closest to } x_i \\ 0, & \text{otherwise} \end{cases}$$

Why hard? - It is a binary decision, i.e.  $\gamma_{ik} \in \{0, 1\}$

## Maximization Step

- EM: need to estimate  $\mu_k, \sigma_k$ , where

$$\mu_k = \frac{1}{N_k} \sum_{i=1}^K \gamma_{ik} x_i, \quad \sigma_k^2 = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} (x_i - \mu_k)^2, \quad N_k = \sum_{i=1}^N \gamma_{ik}, \quad \text{for } \gamma_{ik} \in [0, 1]$$

- K-means: only need to estimate  $\mu_k$ , where

$$\mu_k = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} x_i = \frac{1}{N_k} \sum_{x \in \text{cluster } k} x, \quad N_k = \sum_{i=1}^N \gamma_{ik}, \quad \text{for } \gamma_{ik} \in \{0, 1\}$$

# The complete EM algorithm

- These two steps are the core of the EM algorithm
- There are some extra steps involved
- The EM algorithm is an **iterative method**
- There are three important components in an iterative method:
  - 1) Initialization step
  - 2) Update the parameters in a while loop (the core, i.e. the maximization step and the expectation step)
  - 3) Stopping criteria

# The complete EM algorithm (cont.)

- **1) Initialization step:** initialize  $\pi_k, \mu_k, \sigma_k$  manually (randomly) or using, e.g. the K-means algorithm  $\mu_k$ , for all  $i = 1, \dots, N$ ,  $k = 1, \dots, K$
- **2) Update the parameters in a while loop:** repeat the expectation step and the maximization step until the stopping criteria are met; each repetition of this process is called **one iteration**
- **3) Stopping criteria:** something you check (using e.g. a conditional statement) inside the while loop; if the stopping criteria are true, the loop shall be escaped - then you are done! There are two alternative stopping criteria for the EM algorithm:
  - Has the objective function, i.e. the log likelihood (cf. Eq. (2)), stopped changing since the last iteration?
  - Have any of the parameters, i.e.  $\pi_k, \mu_k, \sigma_k$ , stopped changing since the last iteration?

# Take away

- GMM: weighted sum of PDFs
- GMM vs K-means?
- GMM vs Gaussian naive Bayes?
- EM implementation (what does each step do)?

## Hyperparameter $K$ : AIC and BIC



# How to choose hyperparameter $K$

- For a given data set, we need to choose the number of clusters  $K$
- Similar to K-means, we first estimate  $\hat{\theta}$  and then we choose the  $K$  value that gives the best clustering quality
- We introduce two **alternative** criteria for this task: **Akaike Information Criterion (AIC)** and **Bayesian Information Criterion (BIC)**
- Principle: low error + low model complexity

# How to choose hyperparameter $K$ (cont.)

Let  $c_K$  be the number of parameters to be estimated:

$$c_K = \overbrace{K \times d \times (d+1)/2}^{\text{covariance matrices}} + \overbrace{(K-1)}^{\text{priors}} + \overbrace{d \times K}^{\text{means}}$$

Note: the covariance matrix is symmetric  $\Rightarrow (d$  diagonal elements  $+ d^2$  all elements $)/2$

- Akaike Information Criterion (AIC)**

$$\begin{aligned} AIC(K) &= \overbrace{-\log(\text{likelihood})}^{\text{How well the model explains data ("error")}} + \overbrace{c_K}^{\text{Complexity of the model}} \\ &= -Q(\hat{\theta}) + c_K \end{aligned}$$

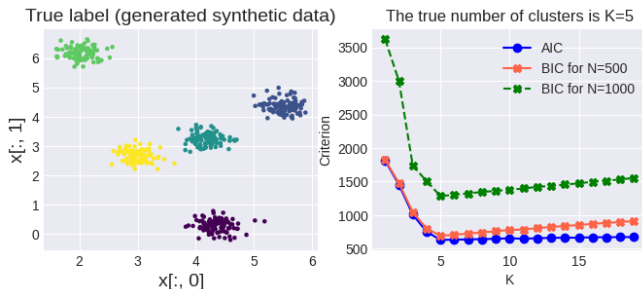
- Bayesian Information Criterion (BIC)**

$$\begin{aligned} BIC(K) &= \overbrace{-\log(\text{likelihood})}^{\text{How well the model explains data ("error")}} + \overbrace{\frac{1}{2}c_K \log N}^{\text{Complexity of the model}} \\ &= -Q(\hat{\theta}) + \frac{1}{2}c_K \log N \end{aligned}$$

Note: an alternative definition is to multiply this definition of AIC and BIC by 2

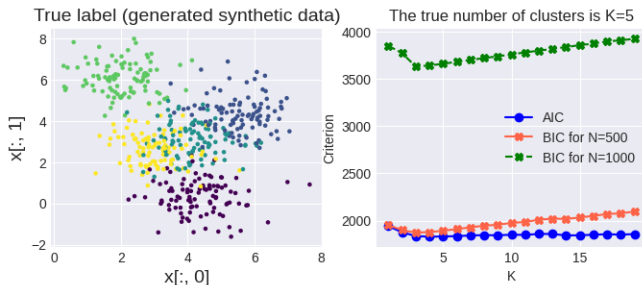
# AIC vs BIC

- The idea is to find the best  $K$  that balances the “error” and the complexity of the model - **Occam's Razor** - if two models explain the data equally well, we choose the simpler one!
- BIC penalizes the complexity more than AIC - BIC increases more as  $K$  gets larger
- Example 1: well separated clusters



## AIC vs BIC (cont.)

- Example 2: overlapping clusters



# High dimensional GMM

- The second problem on page 13 is the high dimensional joint (multivariate) probability distribution of the correlated features
- The EM steps for  $d > 1$  is presented as follows

## Expectation Step

$$\gamma_{ik} = P(k | \mathbf{x}_i) = \frac{\pi_k f(\mathbf{x}_i | k)}{\sum_{c=1}^K \pi_c f(\mathbf{x}_i | c)}, \text{ for all } k = 1, \dots, K$$

## Maximization Step

- $\pi_k = P(k) = \frac{N_k}{N}$ , where  $N_k = \sum_{i=1}^N \gamma_{ik}$
- $\boldsymbol{\mu}_k = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} \mathbf{x}_i$
- $\boldsymbol{\Sigma}_k = \frac{1}{N_k} \sum_{i=1}^N \gamma_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k)(\mathbf{x}_i - \boldsymbol{\mu}_k)^T$  - note that  $\mathbf{x}_i$  is a column vector here

The covariance matrix  $\boldsymbol{\Sigma}_k$  captures the dependence between features

**Note:** you should be able to calculate the two dimensional case

# Recap: GMM

- Gaussian Mixture Models (GMM) is a mixture distribution characterized by a mixture PDF

$$f(\mathbf{x}) = \sum_{k=1}^K \pi_k f(\mathbf{x} | k)$$

where each  $f(\mathbf{x} | k)$  is a multivariate Gaussian PDF for each Gaussian component  $k$  **multivariate**  
because  $\mathbf{x} \in \mathbb{R}^d$  is a  $d \geq 1$  dimensional feature vector

- $f(\mathbf{x})$  is the PDF of the mixture model with **parameters**  $\theta = \{\mu_1, \dots, \mu_K, \Sigma_1, \dots, \Sigma_K\}$
- $f(\mathbf{x})$  is the **likelihood** of  $\theta$  given data  $\mathbf{x}$
- **Parameter estimation**: maximum **likelihood** estimation - given  $\mathbf{x}_1, \dots, \mathbf{x}_N$

$$\hat{\theta} = \arg \max_{\theta} \sum_{i=1}^N \log(f(\mathbf{x}_i))$$

- No closed form solution - iterative algorithm for finding  $\hat{\theta}$  - the EM algorithm
- Comparison to other techniques
  - Gaussian naive Bayes classifiers vs GMM
  - K-means vs the EM algorithm for parameter estimation

# GMM: pros and cons

- Pros:
  - Relatively simple compared to other mixture models **we love Gaussians!**
  - Flexible due to the soft clustering criterion
- Cons:
  - Might get stuck on local optimum of the objective function
  - Convergence can be slow
  - Covariance matrix estimate might lead to divergence in case of small data set
  - Need to choose the hyperparameter  $K$  manually
  - Gaussian mixture assumption might not be true

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# Evaluation criteria

Cluster evaluation is to evaluate the quality of clusters; there are two types of criteria: internal and external

- Internal criteria: unsupervised; cluster labels are unknown
  - Algorithms that assume clusters with spherical shapes
    - Silhouette score
    - SSE
    - Many other indices, e.g. Davies–Bouldin index, Dunn index, etc
  - Algorithms that assume mixture distributions
    - AIC
    - BIC
  - Distance based criteria; more generic
    - Similarity matrix with data ordered by cluster indices
- External criteria: supervised; ground truth labels are given
  - Purity
  - F1-score
  - Entropy and mutual information

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# Summary

So far:

- Data types and data containers
- Descriptive data analysis: descriptive statistics, visualization
- Probability distributions, events, random variables, PMF, PDF, parameters
- CDF, Q-Q plot, how to compare two distributions (data vs theoretical, data vs data)
- Modeling
- Parameter estimation: maximum likelihood estimation (MLE) and maximum a posteriori estimation (MAP)
- Classification, multinomial naive Bayes classifier, Gaussian naive Bayes classifier
- Clustering, cluster tendency
- Centroid clustering, k-means, parameter estimation, SSE, Silhouette score
- Gaussian Mixture Models, AIC/BIC
- The EM algorithm

Next:

- Recap: probability distributions, likelihood function, MLE, MAP, the Bayes' rule, CLT
- Hypothesis testing

