Cluster Sampling

October 16, 2019

After clustering embeddings obtained from autoencoder by using K-means clustering algorithm, we have 10 clusters. We need to map cluster labels to actual classes, such as cat or truck. Ideally, the clusters are homogeneous, and it would be enough to do the mapping based on a single sample from each cluster. However, in reality the clusters are not homogeneous.

In order to map the labels, we are going to take a small sample of size n from each cluster. We need to find n such that the probability of majority class in the sample being the same as the majority class in the entire cluster is greater or equal than a certain α .

We can do that by using the following formula:

$$n = \min \left\{ n \in \mathbb{N} : \sum_{k_1 = \lceil \frac{n+9}{10} \rceil}^{n} \sum_{k_2 = \lfloor \frac{n-k_1}{9} \rfloor}^{\min(k_1 - 1, n - k_1) \min(k_1 - 1, n - k_1 - k_2)} \dots \sum_{k_{10} = n - \sum i = 1}^{\min(k_1 - 1, n - \sum i = 1)} \left(\prod_{i=1}^{10} {n - \sum_{j=1}^{i-1} k_j \choose k_i} \mathbf{P}_{\mathbf{i}}^{\mathbf{k}_i} \right) \ge \alpha \right\}$$

For now, we assume that we know the distribution of classes in the cluster, or, in other words, probabilities of selecting each class: $P_1, P_2, ... P_{10}$.