

# Clustering: Similarity-Based Clustering

CS4780/5780 – Machine Learning  
Fall 2013

Thorsten Joachims  
Cornell University

Reading: Manning/Raghavan/Schuetze,  
Chapters 16 (not 16.3) and 17  
(<http://nlp.stanford.edu/IR-book/>)

# Outline

- Supervised vs. Unsupervised Learning
- Hierarchical Clustering
  - Hierarchical Agglomerative Clustering (HAC)
- Non-Hierarchical Clustering
  - K-means
  - Mixtures of Gaussians and EM-Algorithm

# Supervised Learning vs. Unsupervised Learning

- Supervised Learning
  - Classification: partition examples into groups according to pre-defined categories
  - Regression: assign value to feature vectors
  - Requires labeled data for training
- Unsupervised Learning
  - Clustering: partition examples into groups when no pre-defined categories/classes are available
  - Novelty detection: find changes in data
  - Outlier detection: find unusual events (e.g. hackers)
  - Only instances required, but no labels

# Clustering

- Partition unlabeled examples into disjoint subsets of *clusters*, such that:
  - Examples within a cluster are similar
  - Examples in different clusters are different
- Discover new categories in an *unsupervised* manner (no sample category labels provided).

# Applications of Clustering

- Cluster retrieved documents
  - to present more organized and understandable results to user → “diversified retrieval”
- Detecting near duplicates
  - Entity resolution
    - E.g. “Thorsten Joachims” == “Thorsten B Joachims”
  - Cheating detection
- Exploratory data analysis
- Automated (or semi-automated) creation of taxonomies
  - e.g. Yahoo, DMOZ
- Compression

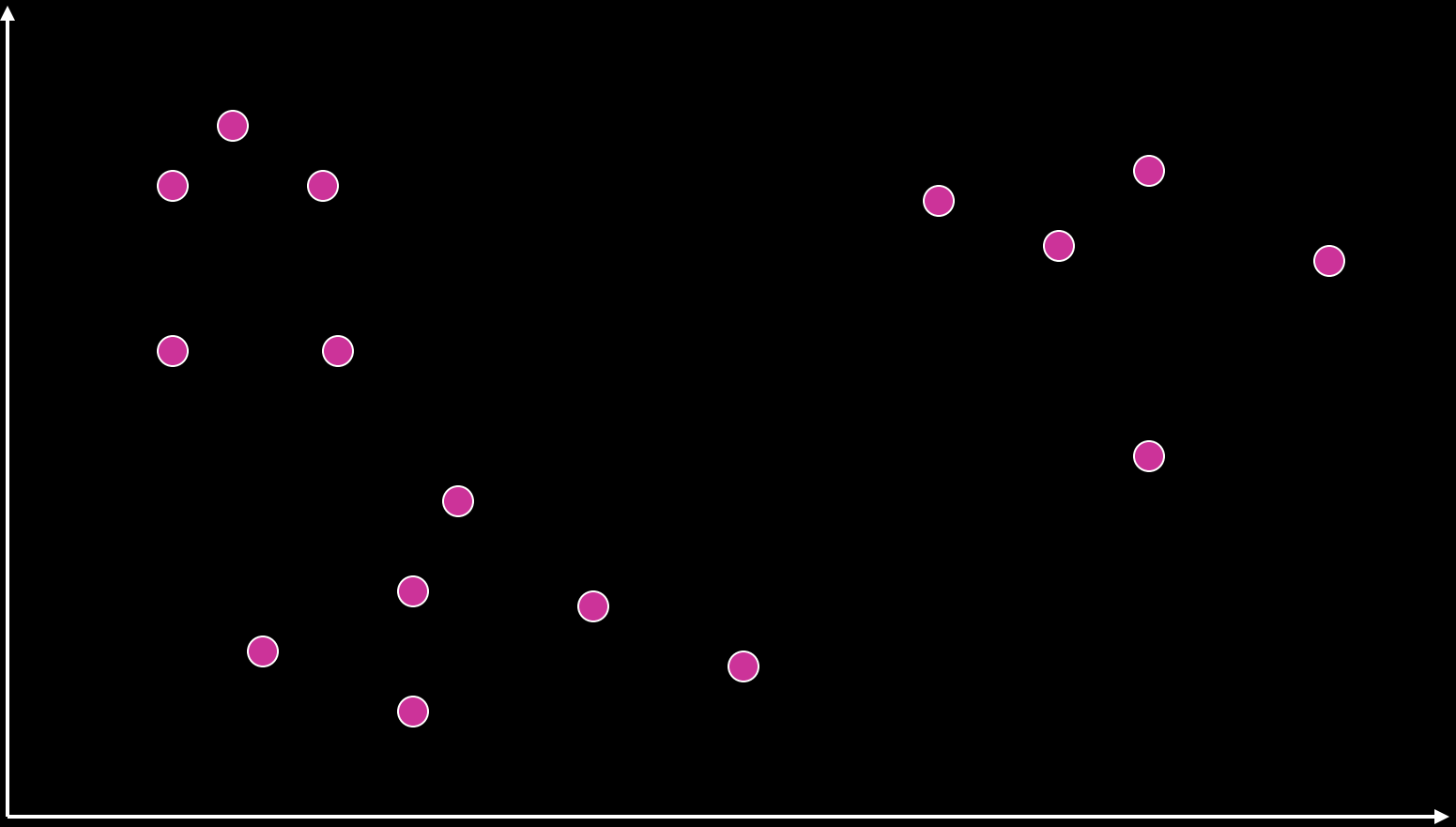
# Applications of Clustering

The screenshot shows a search engine interface with the following components:

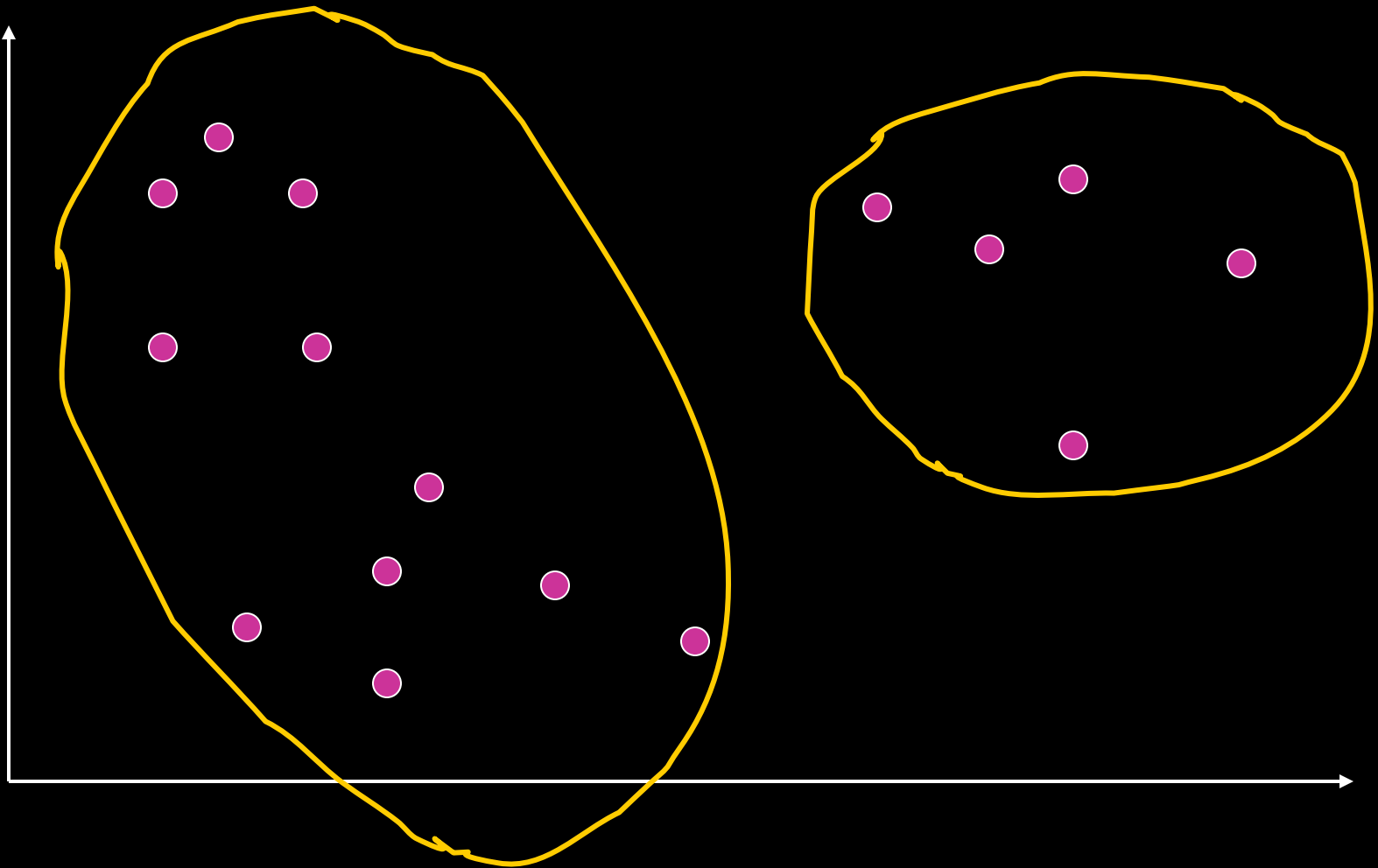
- Browser Tab:** svm - Carrot2 Clustering Engine
- Address Bar:** search.carrot2.org/stable/search?source=web&view=folders&skin=fancy-compact&query=svm&results=100&algorithm=lingo&EToolsDocu...
- Navigation Bar:** Includes icons for CMS, FacultyCenter, Brio, e-Shop, Finance, COLTS, DUS Wiki, UGrad, FacultyWiki, MLJ, Thermostat, GAPS, PhDApply, and Other.
- Search Bar:** Contains the text 'svm' and a 'Search' button with 'More options' link.
- Left Sidebar (Folders):**
  - All Topics (95)
  - Support Vector Machines (17)
  - Support Vector Machine SVM (11)
  - Marketing (3)
  - Cards Gift (6)
  - Silvercorp Metals (5)
  - Magazine Ordinateur Individuel (4)
  - Manager (4)
  - SVM E-Business Solutions (4)
  - Secure Virtual Machine (4)
  - Training (4)
  - more | show all
- Main Content Area (Top 95 results of about 1350000 for svm):**
  - Support vector machine - Wikipedia, the free encyclopedia**  
In machine learning, support vector machines (**SVMs**, also support vector networks) are supervised learning models with associated learning algorithms that ...  
[http://en.wikipedia.org/wiki/Support\\_vector\\_machine](http://en.wikipedia.org/wiki/Support_vector_machine) [Google, Wikipedia]
  - Gift Cards, Gas Gift Cards, Retail Gift Cards, Online Gift Cards | SVM**  
**SVM** is the leader in sales, marketing and promotion of gas gift cards and many other forms of gift cards including service and retail gift cards.  
<http://www.svmcards.com/> [Ask, Google, Teoma]
  - SVM: Summary for Silvercorp Metals Inc Ordinary - Yahoo! Finance**  
View the basic **SVM** stock chart on Yahoo! Finance. Change the date range, chart type and compare Silvercorp Metals Inc Ordinary against other companies.  
<http://finance.yahoo.com/q?s=SVM> [Google, Teoma]
  - SVM E-Marketing Solutions | Industrial Online Marketing Solutions**  
**SVM** helps distributors and manufacturers leverage online marketing to increase sales, strengthen relationships with customers and measure marketing ROI.  
<http://www.svmsolutions.com/> [Bing, Entireweb, Teoma, Yahoo, Google]
  - Silvercorp Metals Inc. (SVM) Stock - Seeking Alpha**  
Up to date analysis of Silvercorp Metals Inc. (**SVM**) and its stock by hedge fund managers and industry experts. Find out what Silvercorp Metals Inc. is saying ...  
<http://seekingalpha.com/symbol/svm> [Teoma, Google]
  - Society for Vascular Medicine : About SVM : Home**  
Patient Information · Slides · Current Case Study · Case Study Archives · Sponsor the Case Study · Join **SVM** · Member Login · Find a Physician · Donate to **SVM** ...  
<http://www.vascularmed.org/> [Teoma, Google]
  - SVM - Support Vector Machines**  
**SVM**, support vector machines, **SVMC**, support vector machines classification, **SVMR**, support vector machines regression, kernel, machine learning, pattern ...  
<http://www.support-vector-machines.org/> [Google, Teoma]
  - SVM-Struct Support Vector Machine for Complex Outputs**  
**SVMstruct** is a Support Vector Machine (**SVM**) algorithm for predicting multivariate or structured outputs. It performs supervised learning by approximating a ...  
[http://svmlight.joachims.org/svm\\_struct.html](http://svmlight.joachims.org/svm_struct.html) [Google]
  - SVM Schweizerischer Verein für Mediation**  
Verband zur Förderung aussergerichtlicher Konfliktbewältigung ...  
<http://www.mediation-svm.ch/> [Ask, Bing, Entireweb, Yahoo]
  - SV Raumwelt Koch Mattershorn**
- Footer:**

Query: svm -- Source: Web (95 results, 1758 ms) -- Clusterer: Lingo (188 ms) v3.6.1-SNAPSHOT | build | 2012-06-22 22:55 © 2002-2012 Stanislaw Osinski, Dawid Weiss

# Clustering Example

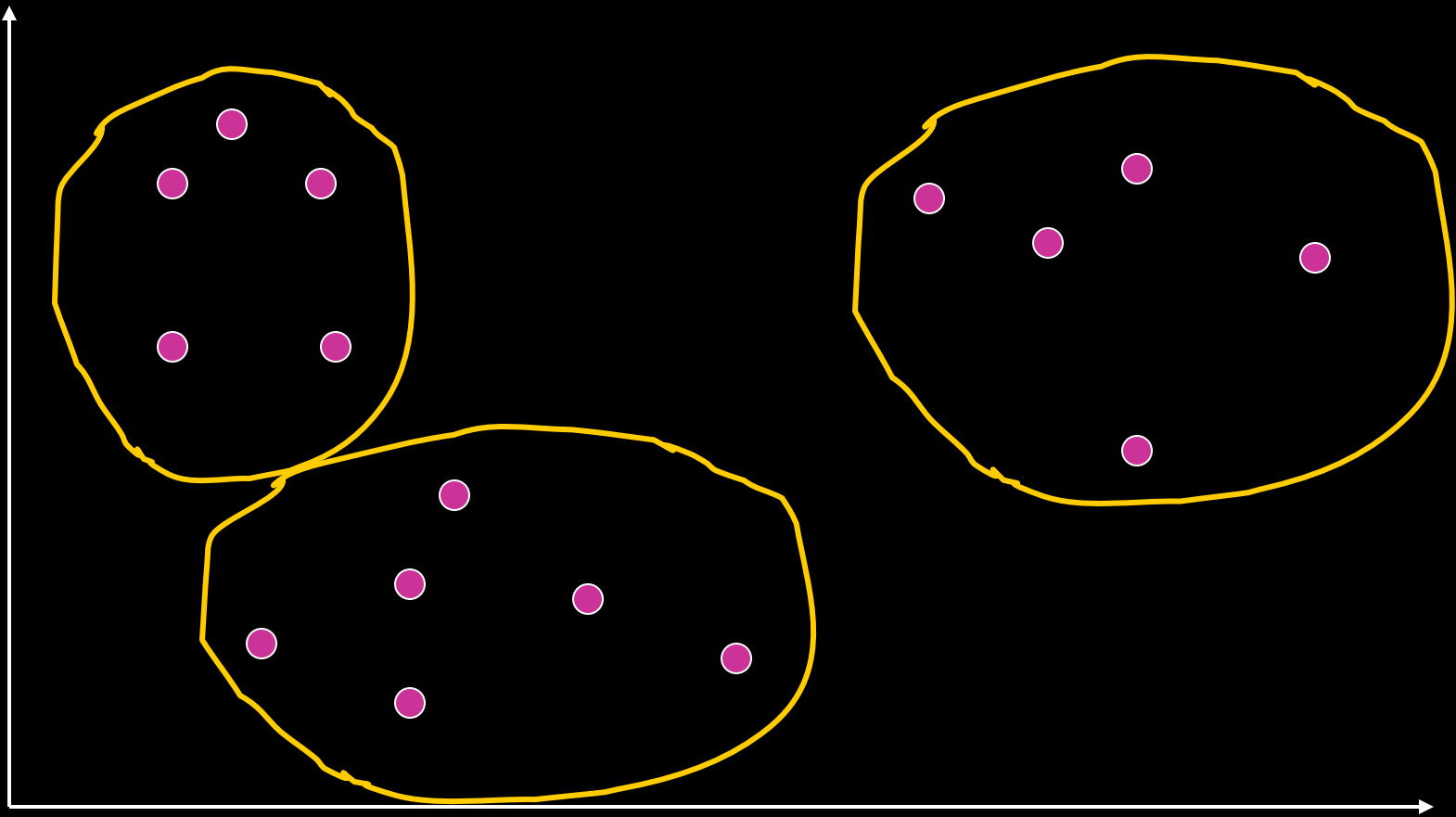


# Clustering Example

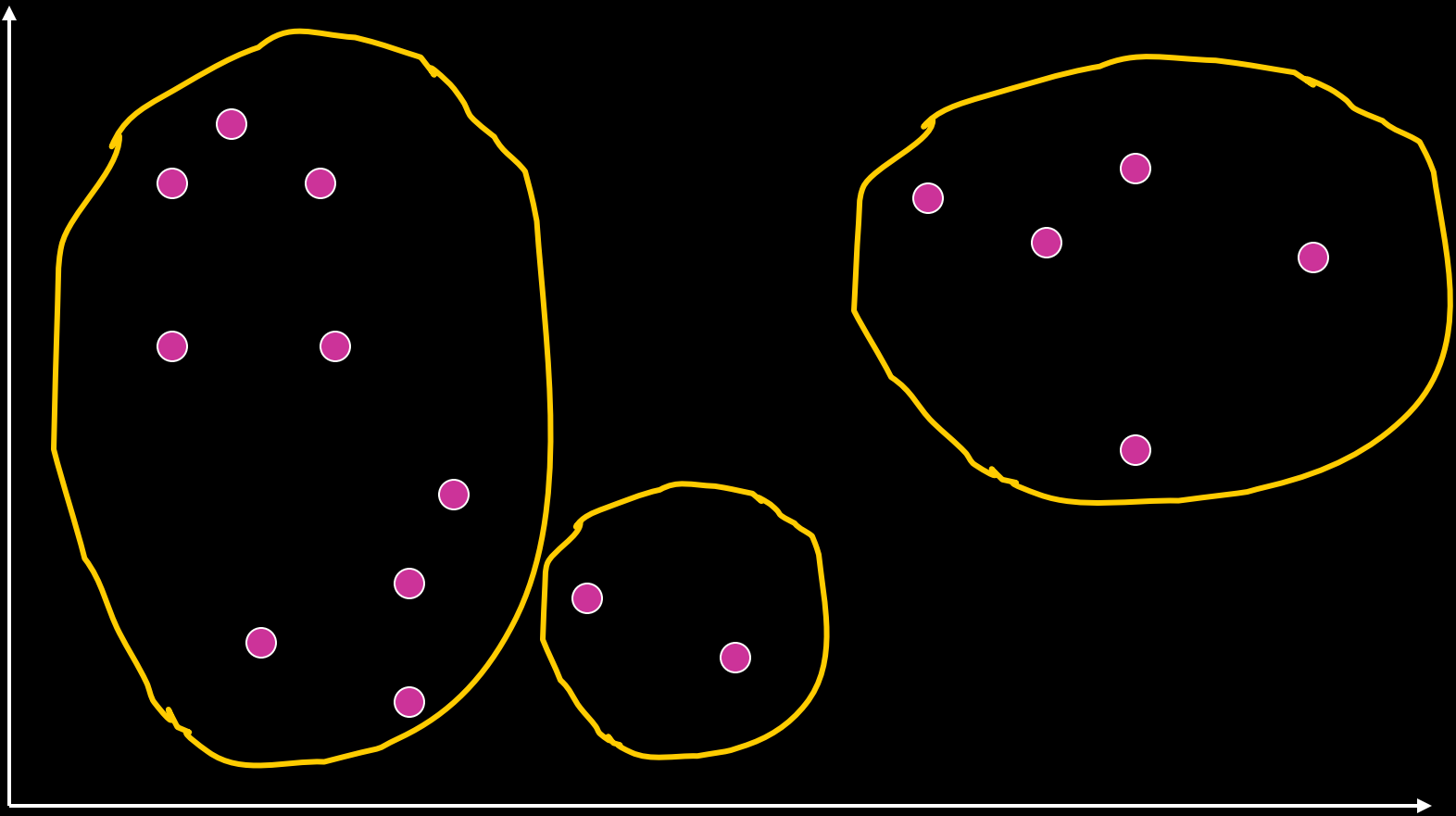




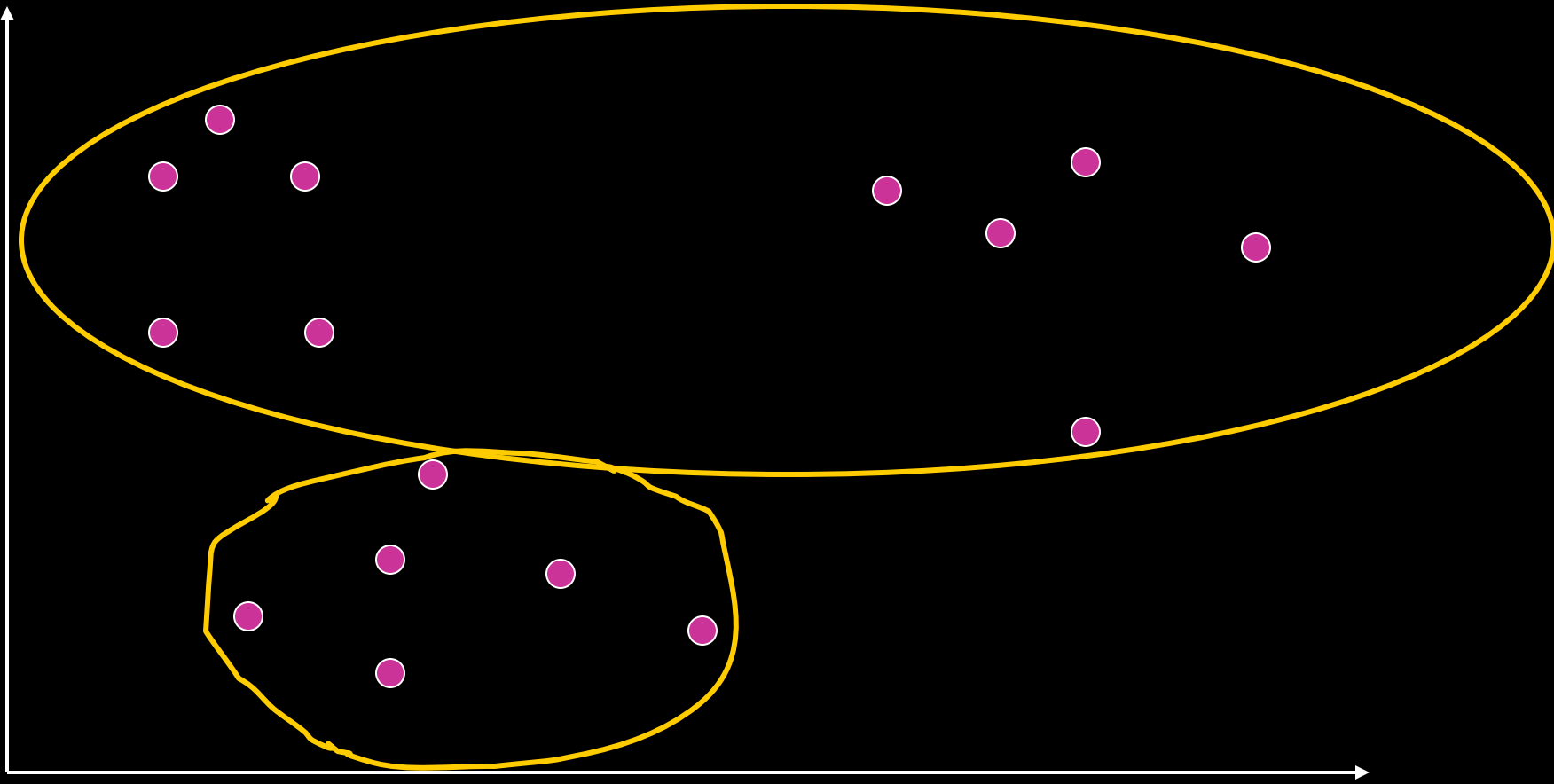
# Clustering Example



# Clustering Example



# Clustering Example



# Similarity (Distance) Measures

- Euclidian distance ( $L_2$  norm):

$$L_2(\vec{x}, \vec{x}') = \sqrt{\sum_{i=1}^N (x_i - x'_i)^2}$$

- $L_1$  norm:

$$L_1(\vec{x}, \vec{x}') = \sqrt{\sum_{i=1}^N |x_i - x'_i|}$$

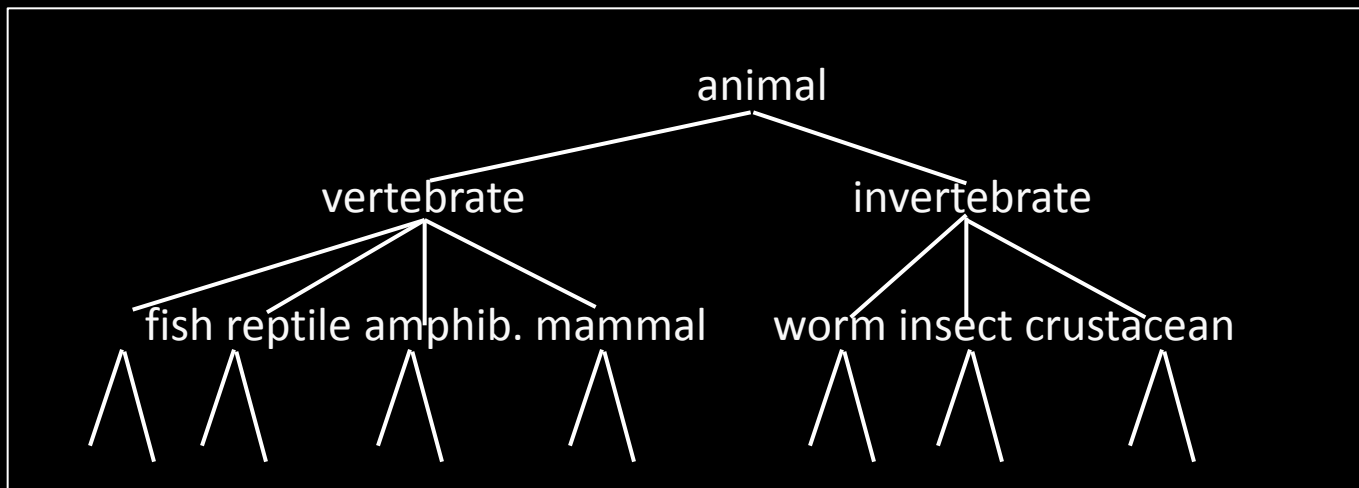
- Cosine similarity:

$$\cos(\vec{x}, \vec{x}') = \frac{\vec{x} * \vec{x}'}{\|\vec{x}\| \|\vec{x}'\|}$$

- Kernels

# Hierarchical Clustering

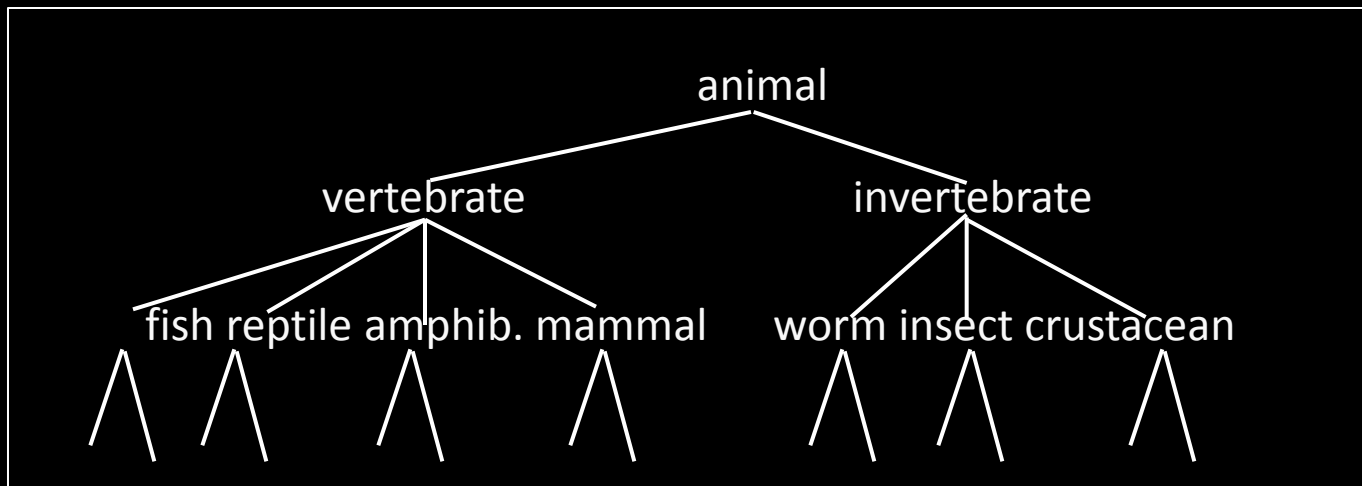
- Build a tree-based hierarchical taxonomy from a set of unlabeled examples.



- Recursive application of a standard clustering algorithm can produce a hierarchical clustering.

# Agglomerative vs. Divisive Clustering

- *Agglomerative (bottom-up)* methods start with each example in its own cluster and iteratively combine them to form larger and larger clusters.
- *Divisive (top-down)* separate all examples immediately into clusters.



# Hierarchical Agglomerative Clustering (HAC)

- Assumes a *similarity function* for determining the similarity of two clusters.
- Starts with all instances in a separate cluster and then repeatedly joins the two clusters that are most similar until there is only one cluster.
- The history of merging forms a binary tree or hierarchy.
- Basic algorithm:

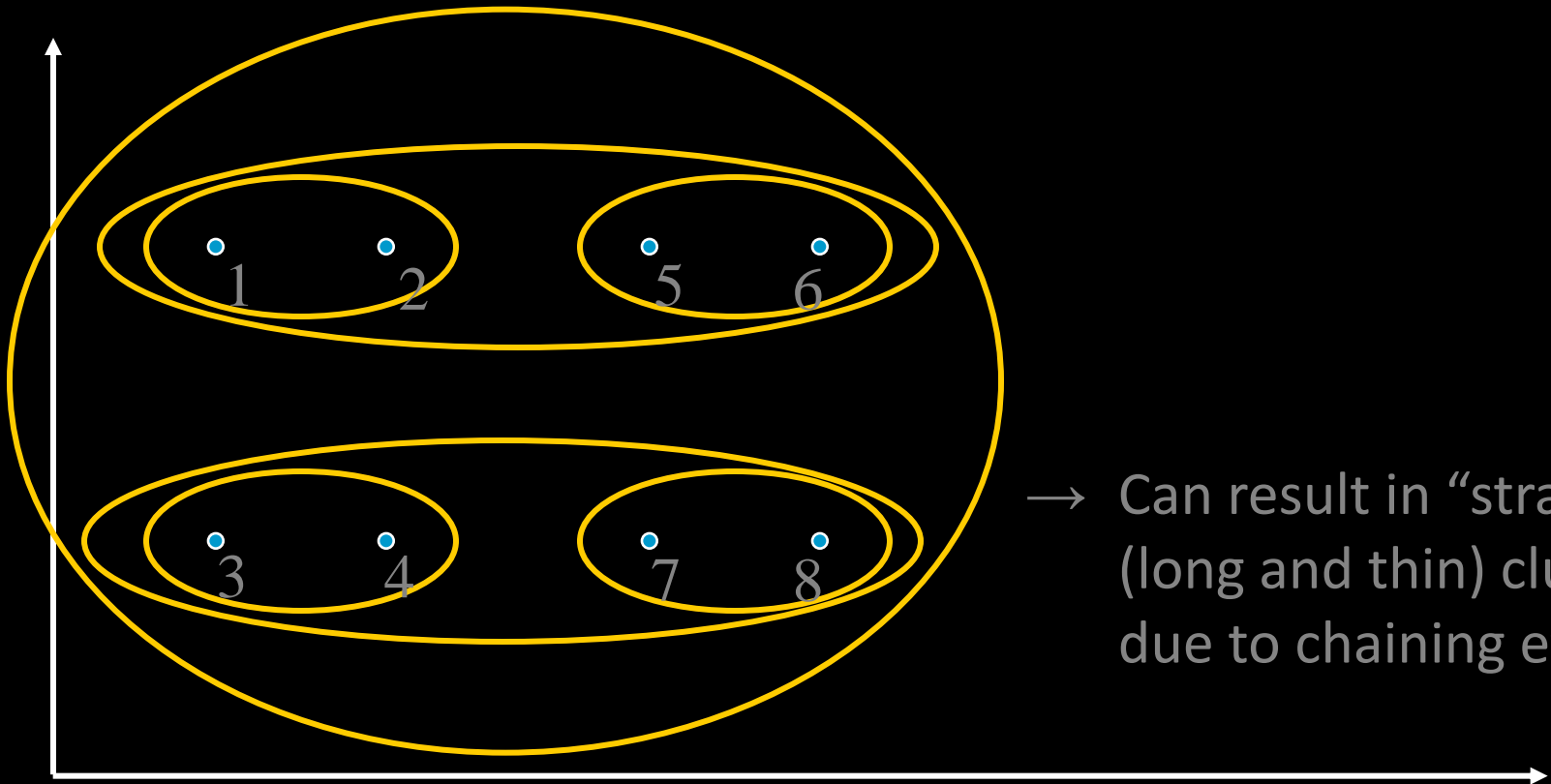
- Start with all instances in their own cluster.
- Until there is only one cluster:
  - Among the current clusters, determine the two clusters,  $c_i$  and  $c_j$ , that are most similar.
  - Replace  $c_i$  and  $c_j$  with a single cluster  $c_i \cup c_j$

# Cluster Similarity

- How to compute similarity of two clusters each possibly containing multiple instances?
  - *Single link*: Similarity of two most similar members.
  - *Complete link*: Similarity of two least similar members.
  - *Group average*: Average similarity between members.

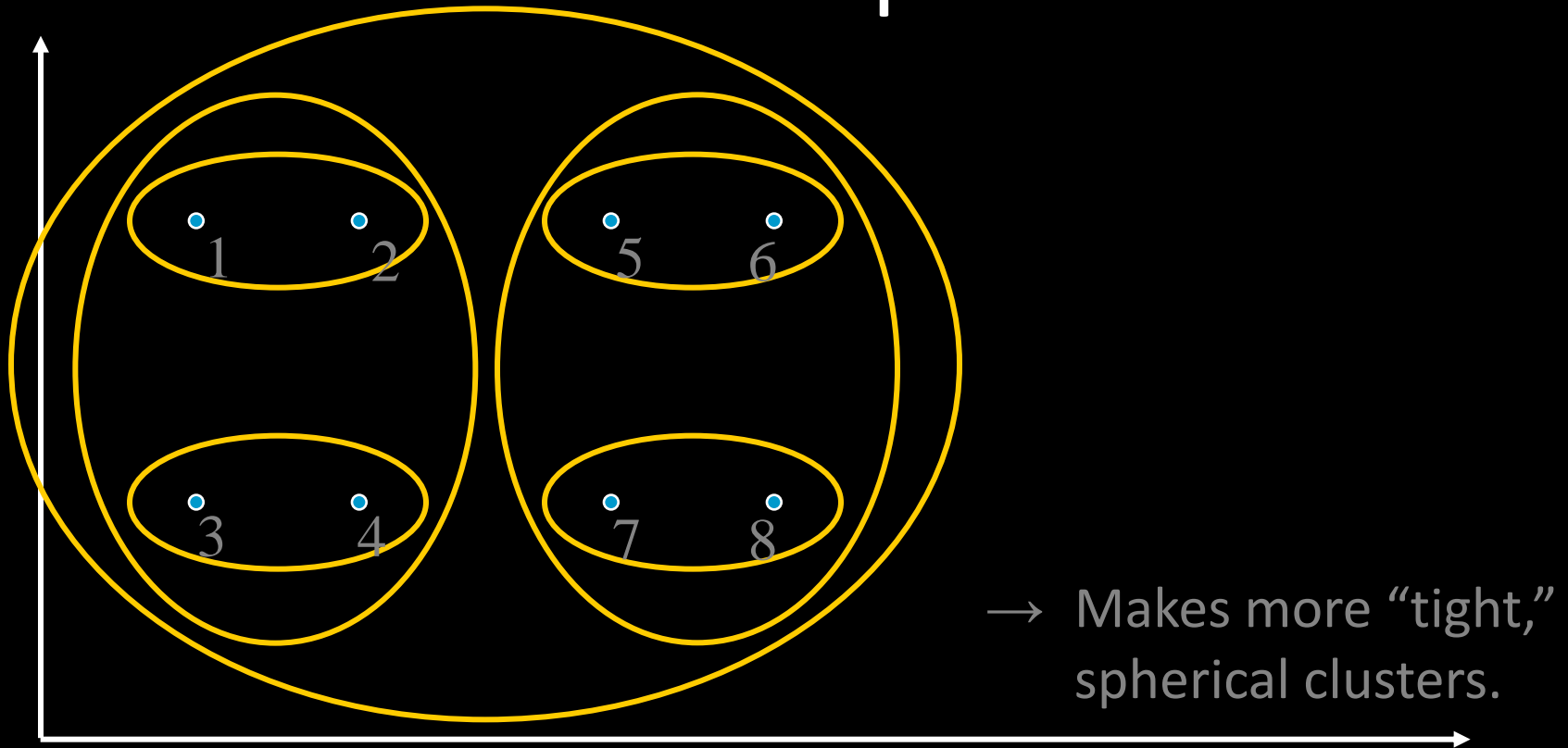


# Single-Link HAC



$$sim(c_i, c_j) = \max_{x \in c_i, y \in c_j} sim(x, y)$$

# Complete-Link HAC



$$sim(c_i, c_j) = \min_{x \in c_i, y \in c_j} sim(x, y)$$

# Computational Complexity of HAC

- In the first iteration, all HAC methods need to compute similarity of all pairs of  $n$  individual instances which is  $O(n^2)$ .
- In each of the subsequent  $O(n)$  merging iterations, must find smallest distance pair of clusters → Maintain heap  $O(n^2 \log n)$
- In each of the subsequent  $O(n)$  merging iterations, it must compute the distance between the most recently created cluster and all other existing clusters. Can this be done in constant time such that  $O(n^2 \log n)$  overall?

# Computing Cluster Similarity

- After merging  $c_i$  and  $c_j$ , the similarity of the resulting cluster to any other cluster,  $c_k$ , can be computed by:
  - Single Link:

$$\text{sim}((c_i \cup c_j), c_k) = \max(\text{sim}(c_i, c_k), \text{sim}(c_j, c_k))$$

- Complete Link:

$$\text{sim}((c_i \cup c_j), c_k) = \min(\text{sim}(c_i, c_k), \text{sim}(c_j, c_k))$$

# Single-Link Example

	x1	x2	x3	x4	x5
x1	1	0.8	0.2	0.7	0.3
x2	0.8	1	0.1	0.5	0.2
x3	0.2	0.1	1	0.9	0.5
x4	0.7	0.5	0.9	1	0.4
x5	0.3	0.2	0.5	0.4	1

Merge x3,x4  
replace with max

	x1	x2	c1	x5
x1	1	0.8	0.7	0.3
x2	0.8	1	0.5	0.2
c1	0.7	0.5	1	0.5
x5	0.3	0.2	0.5	1

Merge x1,x2  
replace with max

	c2	c1	x5
c2	1	0.7	0.3
c1	0.7	1	0.5
x5	0.3	0.5	1

Merge c1,c2  
replace with max

	c3	x5
c3	1	0.5
x5	0.5	1

# Group Average Agglomerative Clustering

- Use average similarity across all pairs within the merged cluster to measure the similarity of two clusters.

$$sim(c_i, c_j) = \frac{1}{|c_i \cup c_j|(|c_i \cup c_j| - 1)} \sum_{\vec{x} \in (c_i \cup c_j)} \sum_{\vec{y} \in (c_i \cup c_j): \vec{y} \neq \vec{x}} sim(\vec{x}, \vec{y})$$

- Compromise between single and complete link.

# Computing Group Average Similarity

- Assume cosine similarity and normalized vectors with unit length.
- Always maintain sum of vectors in each cluster.

$$\vec{s}(c_j) = \sum_{\vec{x} \in c_j} \vec{x}$$

- Compute similarity of clusters in constant time:

$$\text{sim}(c_i, c_j) = \frac{(\vec{s}(c_i) + \vec{s}(c_j)) \cdot (\vec{s}(c_i) + \vec{s}(c_j)) - (|c_i| + |c_j|)}{(|c_i| + |c_j|)(|c_i| + |c_j| - 1)}$$

# Non-Hierarchical Clustering

- K-means clustering (“hard”)
- Mixtures of Gaussians and training via Expectation maximization Algorithm (“soft”)



# Clustering Criterion

- Evaluation function that assigns a (usually real-valued) value to a clustering
  - Clustering criterion typically function of
    - within-cluster similarity and
    - between-cluster dissimilarity
- Optimization
  - Find clustering that maximizes the criterion
    - Global optimization (often intractable)
    - Greedy search
    - Approximation algorithms

# Centroid-Based Clustering

- Assumes instances are real-valued vectors.
- Clusters represented via *centroids* (i.e. average of points in a cluster)  $c$ :

$$\vec{\mu}(c) = \frac{1}{|c|} \sum_{\vec{x} \in c} \vec{x}$$

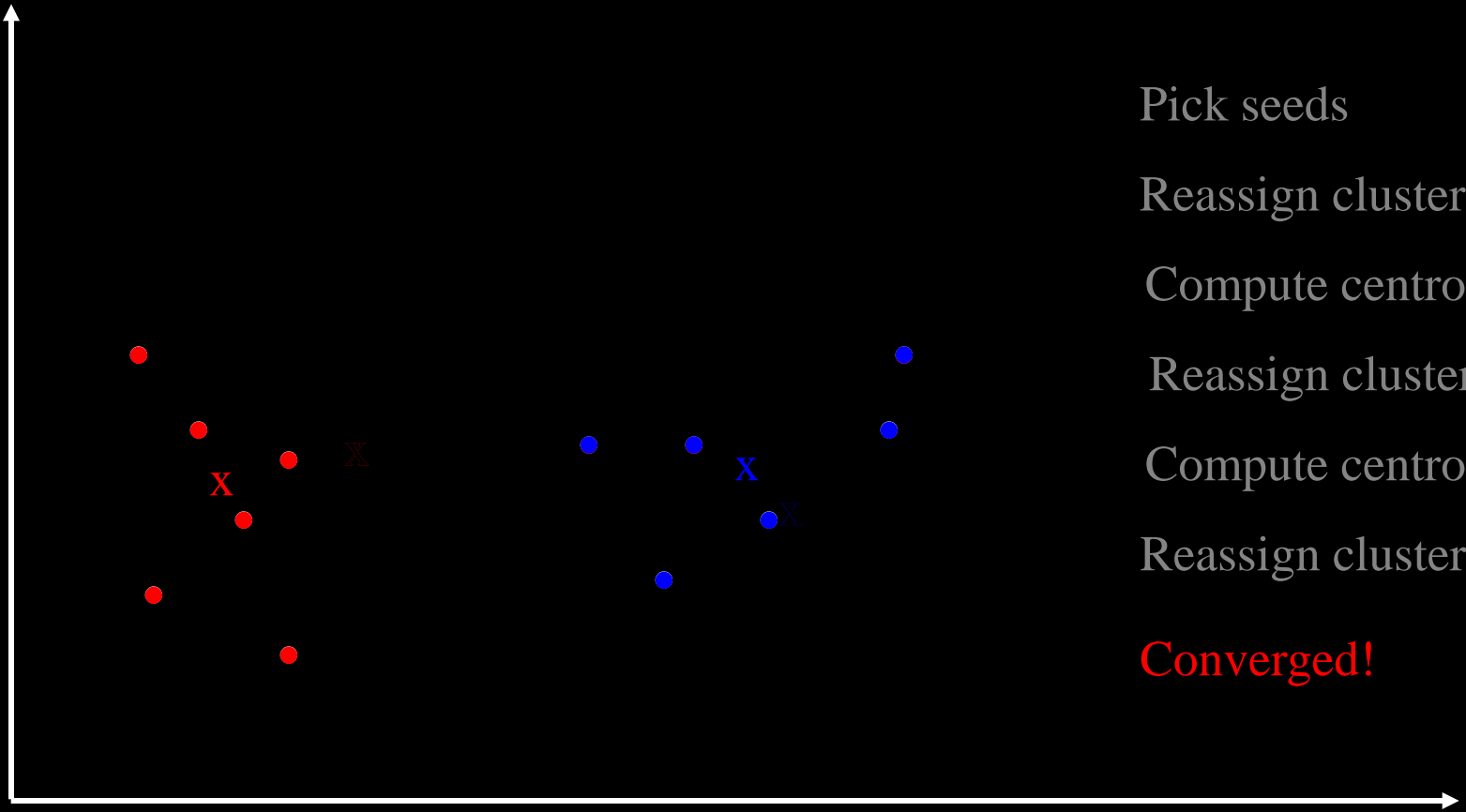
- Reassignment of instances to clusters is based on **distance** to the current cluster centroids.

# K-Means Algorithm

- Input:  $k$  = number of clusters, distance measure  $d$
- Select  $k$  random instances  $\{s_1, s_2, \dots, s_k\}$  as seeds.
- Until clustering converges or other stopping criterion:
  - For each instance  $x_i$ :
    - Assign  $x_i$  to the cluster  $c_j$  such that  $d(x_i, s_j)$  is min.
  - For each cluster  $c_j$  //update the centroid of each cluster
    - $s_j = \mu(c_j)$

# K-means Example

(k=2)



Pick seeds

Reassign clusters

Compute centroids

Reassign clusters

Compute centroids

Reassign clusters

**Converged!**

# Time Complexity

- Assume computing distance between two instances is  $O(N)$  where  $N$  is the dimensionality of the vectors.
- Reassigning clusters for  $n$  points:  $O(kn)$  distance computations, or  $O(knN)$ .
- Computing centroids: Each instance gets added once to some centroid:  $O(nN)$ .
- Assume these two steps are each done once for  $i$  iterations:  $O(iknN)$ .
- Linear in all relevant factors, assuming a fixed number of iterations, more efficient than HAC.

# Buckshot Algorithm

## Problem

- Results can vary based on random seed selection, especially for high-dimensional data.
- Some seeds can result in poor convergence rate, or convergence to sub-optimal clusterings.

Idea: Combine HAC and K-means clustering.

- First randomly take a sample of instances of size  $n^{1/2}$
- Run group-average HAC on this sample  $n^{1/2}$
- Use the results of HAC as initial seeds for K-means.
- Overall algorithm is efficient and avoids problems of bad seed selection.

# Clustering as Prediction

- Setup
  - Learning Task:  $P(X)$
  - Training Sample:  $S = (\vec{x}_1, \dots, \vec{x}_n)$
  - Hypothesis Space:  $H = \{h_1, \dots, h_{|H|}\}$  each describes  $P(X|h_i)$  where  $h_i$  are parameters
  - Goal: learn which  $P(X|h_i)$  produces the data
- What to predict?
  - Predict where new points are going to fall

# Gaussian Mixtures and EM

- Gaussian Mixture Models

- Assume

$$P(X = \vec{x} | h_i) = \sum_{j=1}^k P(X = \vec{x} | Y = j, h_i) P(Y = j)$$

where  $P(X = \vec{x} | Y = j, h) = N(X = \vec{x} | \vec{\mu}_j, \Sigma_j)$   
and  $h = (\vec{\mu}_1, \dots, \vec{\mu}_k, \Sigma_1, \dots, \Sigma_k)$ .

- EM Algorithm

- Assume  $P(Y)$  and  $k$  known and  $\Sigma_i = 1$ .

- REPEAT

- $$\vec{\mu}_j = \frac{\sum_{i=1}^n P(Y=j|X=\vec{x}_i, \vec{\mu}_j) \vec{x}_i}{\sum_{i=1}^n P(Y=j|X=\vec{x}_i, \vec{\mu}_j)}$$

- $$P(Y = j | X = \vec{x}_i, \vec{\mu}_j) = \frac{P(X=\vec{x}_i|Y=j, \vec{\mu}_j)P(Y=j)}{\sum_{l=1}^k P(X=\vec{x}_i|Y=l, \vec{\mu}_j)P(Y=l)} = \frac{e^{-0.5(\vec{x}_i - \vec{\mu}_j)^2} P(Y=j)}{\sum_{l=1}^k e^{-0.5(\vec{x}_i - \vec{\mu}_l)^2} P(Y=l)}$$