Clustering & the K-means algorithm
Announcements:

1. HW1 is out, due Sep 12

2. P1 will be out this afternoon

3. CIS partner finding social: this Friday 4-6, Gates 01
Recap

The K-NN algorithm

Example: 3-NN with Euclidean distance on a binary classification data
Recap

T/F: We can use train-validation trick to determine the parameter K

T/F: in worst case, number of training example should scale in \( \exp(d) \) for K-NN to succeed

T/F: K-NN will fail when feature dimension is high
Objective

Understand the K-means algorithm and why it works
Outline for Today

1. Unsupervised Learning: Clustering

2. the K-means algorithm

3. Convergence of K-means
What is clustering?

It is an *unsupervised learning* procedure (i.e., applies to data without ground truth labels)
Usage of clustering algorithms in real world

Example: Learning to detect cars without ground truth label

A point cloud from a Lidar sweep (4-d data)

Apply clustering on this dataset (point cloud)

Different color represents different clusters
Usage of clustering algorithms in real world

Example: Learning to detect cars without ground truth label

3. Fit Bounding Boxes

These boxes are the pseudo-labels we use to train detector

Different color represents different clusters
Usage of clustering algorithms in real world

Example: Learning to detect cars without ground truth label
Outline for Today

1. Unsupervised Learning: Clustering

2. the K-means algorithm

3. Convergence of K-means
The K-means algorithm

Input $\mathcal{D} = \{x_1, \ldots, x_n\}, x_i \in \mathbb{R}^d$, parameters $K$

Expected output: K centroids $\{\mu_1, \mu_2, \ldots, \mu_k\}, \mu_i \in \mathbb{R}^d$, and K clusters $C_1, \ldots, C_K$

The data assignment procedure:

If we had $K$ centroids, we could split the dataset into $K$ clusters, $C_1, \ldots, C_K$, by assigning each data point to its nearest centroid

$C_i = \{x \in \mathcal{D} \text{ s.t.}, \mu_i \text{ is the closest centroid to } x\}$
The data assignment procedure

\( K \) centroids \( \mu_1, \ldots, \mu_k \) splits the space into a voronoi diagram
The centroid computation procedure

If we magically had the clusters $C_1, \ldots, C_K$, we could compute centroids as follows:

$$\mu_i : \text{the mean of the data in } C_i$$
The K-means algorithm

Iterate between Centroid computation and Data Assignment!

Initialize K clusters $C_1, C_2, \ldots, C_K$, where $\bigcup_{i=1}^{K} C_i = \mathcal{D}$, and $C_i \cap C_j = \emptyset$, for $i \neq j$

Repeat until convergence:

1. **Centroids computation** using $C_1, \ldots, C_K$, i.e., for all $i$, 
   $$\mu_i = \sum_{x \in C_i} x / |C_i|$$ (i.e., the mean of the data in $C_i$)

2. **The data assignment procedure**, i.e., re-split data into $C_1, \ldots, C_K$, using $\mu_1, \ldots, \mu_k$
The K-means algorithm
Let’s try out K-means!
Outline for Today

1. Unsupervised Learning: Clustering

2. The K-means algorithm

3. Convergence of K-means
Does K-means algorithm converge?

Yes, though it does not guarantee to return the globally optimal solution

Given any $K$ disjoint groups $C_1, C_2, \ldots, C_K$, and any $K$ centroids, define a loss function:

$$
\ell(\{C_i\}, \{\mu_i\}) = \sum_{i=1}^{K} \left( \sum_{x \in C_i} \|x - \mu_i\|_2^2 \right)
$$

Total distance of points in $C_i$ to $\mu_i$
K-means as a Coordinate Descent Algorithm

\[ \ell(\{C_i\}, \{\mu_i\}) = \sum_{i=1}^{K} \left[ \sum_{x \in C_i} \|x - \mu_i\|_2^2 \right] \]

K-means minimizes \( \ell \) in an alternating fashion:

Q1: w/ \( C_1, \ldots, C_K \) fix, what is \( \arg \min_{\mu_1, \ldots, \mu_K} \ell(\{C_i\}, \{\mu_i\})? \)

Q2: w/ \( \mu_1, \ldots, \mu_K \) fix, what is \( \arg \min_{C_1, \ldots, C_k} \ell(\{C_i\}, \{\mu_i\})? \)
K means is doing Coordinate Descent here

\[ \ell(\{C_i\}, \{\mu_i\}) = \sum_{i=1}^{K} \left[ \sum_{x \in C_i} \|x - \mu_i\|_2^2 \right] \]

**K-means Algorithm: (re-stated from a different perspective)**

Initialize \(\mu_1, \ldots, \mu_K\)
Repeat until convergence:

\[
\begin{align*}
C_1, \ldots, C_K &= \arg \min_{C_1, \ldots, C_k} \ell(\{C_i\}, \{\mu_i\}) \\
\mu_1, \ldots, \mu_K &= \arg \min_{\mu_1, \ldots, \mu_k} \ell(\{C_i\}, \{\mu_i\})
\end{align*}
\]
How to pick $K$?

Given $K$, we can look at the minimum loss

$$
\ell_K := \min_{C_1, \ldots, C_K, \mu_1, \ldots, \mu_K} \ell(\{C_i\}, \{\mu_i\}) = \sum_{i=1}^{K} \left[ \sum_{x \in C_i} \|x - \mu_i\|_2^2 \right]
$$

Note that exactly compute the min is NP-hard, but we can approximate it w/ K-means solutions

Q: Should we just naively pick a $K$ that the $\ell_K$ is zero?

No! When $K = n$, loss is zero (every data point is a cluster!)
How to pick $K$?

In practice, we can gradually increase $K$, and keep track the loss $\ell_K$, and stop when $\ell_K$ does not drop too much.
Summary

1. The first Unsupervised Learning Algorithm — K means

   iteratively computes centroids and clusters

2. Relationship between K-means algorithm and the Coordinate descent procedure on loss $\ell(\{C_i\}, \{\mu_i\})$