Clustering intuition: Putting data into groups without labels (i.e., unsupervised learning)

- Abstract idea: "Put like data together in a group" or "like with like"
- Analogy: Consider a small "city" of people.
  - Each point represents a person
  - Friendships are formed entirely based on how close they live to each other
  - Could you put these people into communities?

Math: How do we formalize what we did visually?

- Let's assume for now that we know there are exactly two clusters
- How can we assign each point to a cluster?
- Naive idea: Randomly assign points to each cluster
This clustering "looks" quite bad.

How can we formalize whether a particular assignment is good or bad?

- Intuition from analogy: People in a communities will be as close to each other as possible.
- Take average distance between each point in a cluster to every other point in the same cluster.
- Sum over all communities.

Math: Sum of squares per cluster objective function

- Average sum of squares between each point in the same cluster

\[ C_j = \{x \in \mathcal{X} : y = j\} \]
\[
\sum_{j=1}^{k} \frac{1}{2|C_j|} \sum_{x \in C_j, z \in C_j} \|x - z\|_2^2
\]

In [4]:
```python
from sklearn.metrics import pairwise_distances

# Using vectorized and list comprehensions computation

def objective(X, y):
    y_vals = np.unique(y)

def inner(yv):
    sel = (y==yv)  # boolean array
    Xj = X[sel, :]
    n_community = np.sum(sel)
    community_sum = np.sum(pairwise_distances(Xj, Xj)**2)
    return community_sum / (2*n_community)
    return np.sum([inner(yv) for yv in y_vals])

print(objective(X, y_rand))
```

767.2572924351311

Intuition sanity check, does visual clustering solution have a low value?

In [5]:
```python
print(objective(X, y_true))
plt.scatter(X[:, 0], X[:, 1], c=y_true, s=50, cmap='viridis')
```

94.67363954089785

Out[5]: `<matplotlib.collections.PathCollection at 0x7fed7366e3d0>`

Optimization: Minimize objective over possible community assignments

\[
\arg \min_{C_1, C_2} \sum_{j=1}^{k} \frac{1}{2|C_j|} \sum_{x \in C_j, z \in C_j} \|x - z\|_2^2
\]
Naively, we could just enumerate all possibilities
Let's try several random combinations

```
In [6]: rand_obj = np.nan * np.ones(100)
   for seed in range(rand_obj.shape[0]):
       y_rand = get_random_assignment(random_state=seed)
       rand_obj[seed] = objective(X, y_rand)
       #print('Seed = %2d, Objective = %g' % (seed, obj))
   plt.plot(rand_obj)
   plt.xlabel('Random seed')
   plt.ylabel('Objective value')
   #plt.scatter(X[:, 0], X[:, 1], c=y_rand, s=50, cmap='viridis')
```

```
Out[6]: Text(0, 0.5, 'Objective value')
```

How many possible assignments are there?

In terms of the number of samples $n$ and the number of communities $k$

```
In [7]: n_samples = X.shape[0]
   n_communities = 2
   n_assignments = n_communities ** (n_samples-1)
   print('For %d samples and %d communities, there are %d possible assignments
         % (n_samples, n_communities, n_assignments))
   print('Or in exponential notation: %g possible assignments' % n_assignments)
```

For 200 samples and 2 communities, there are 8034690221294951377709810461
70581301261101496891396417650688 possible assignments
Or in exponential notation: 8.03469e+59 possible assignments

Some perspective: Fastest super computer is 200 petaflops
= $2 \times 10^{17}$ operations per second
Clearly, not a good way to optimize

Let's consider a *equivalent* optimization

Can you figure out what these two equations mean?

\[
\mu_j \equiv \frac{1}{|C_j|} \sum_{x \in C_j} x_j \\
\arg \min_{C_1, C_2, \ldots, C_k} \sum_{j=1}^k \sum_{x \in C_j} \| x - \mu_j \|_2^2
\]

Consider an equivalent optimization via community *representatives*

- Analogy
  - Instead of measuring from each person to every other person in the same community, measure between a person and an ideal "representative" of each community, who is at the center of everyone.
  - Representative can move freely.
- If the cluster assignments \( C_j \) are fixed, then the position of the "representative", denoted by \( \mu_j \) is defines as the mean/average point:

\[
\mu_j \equiv \frac{1}{|C_j|} \sum_{x \in C_j} x_j
\]

- This leads to the following *equivalent* minimization:

\[
\arg \min_{C_1, \ldots, C_k} \sum_{j=1}^k \frac{1}{|C_j|} \sum_{x \in C_j, z \in C_j} \| x - z \|_2^2 \equiv \arg \min_{C_1, \ldots, C_k} \sum_{j=1}^k \sum_{x \in C_j} \| x - \mu_j \|_2^2
\]
\[
\equiv \arg \min_{c_1, c_2, \ldots, c_k} \sum_{j=1}^{k} \sum_{x \in C_j} \left\| x - \frac{1}{|C_j|} \sum_{x \in C_j} x \right\|^2_2
\]

(Derivation of equivalence can be seen at https://www.math.ucdavis.edu/~strohmer/courses/180BigData/180lecture_kmeans.pdf)

Implement the objective of the equivalent optimization

\[
\arg \min_{c_1, c_2, \ldots, c_k} \sum_{j=1}^{k} \sum_{x \in C_j} \| x - \mu_j \|^2_2
\]

```
In [10]:
def objective2(X, y):
    k = len(np.unique(y))
    out = 0
    for j in range(k):
        sel = (y==j)  # boolean array
        Xj = X[sel, :]
        mu_j = np.mean(Xj, axis=0)
        dist_to_mu = np.sqrt(np.sum((Xj - mu_j)**2, axis=0))
        out += np.sum(dist_to_mu**2)
    return out

print('Quick sanity check that objective corresponds to visual understanding
print('Objective random', objective2(X, y_rand))
print('Objective visual', objective2(X, y_true))
```

Quick sanity check that objective corresponds to visual understanding
Objective random 767.679899871254
Objective visual 94.67363954089788

During optimization, suppose cluster centers can move and are parameters

\[
\arg \min_{c_1, c_2, \ldots, c_k, \mu_1, \ldots, \mu_k} \sum_{j=1}^{k} \sum_{x \in C_j} \| x - \mu_j \|^2_2
\]

- In this "unsettled" state

  1. Intuition: People will join the community of their closest representative \( \mu_j \).
     Math:
     \[
y_i = \arg \min_{j=1,2,\ldots,k} \| x_i - \mu_j \|_2
     \]

  2. Intuition: The representative will move to the center of it's current community.
     Math:
\[ \mu_j = \frac{1}{|C_j|} \sum_{x \in C_j} x_i \]

(1) Assign points to closest center / representative

```
In [11]:
def objective3(X, y, mu_array):
    k = len(np.unique(y))
    out = 0
    for j in range(k):
        sel = (y==j)  # boolean array
        Xj = X[sel, :]
        mu_j = mu_array[j, :]
        dist_to_mu = np.sqrt(np.sum((Xj - mu_j)**2, axis=0))
        out += np.sum(dist_to_mu**2)
    return out

mu_array = np.array([[0, 1], [1, 0]])
print(objective3(X, y_rand, mu_array))

# Assign people

def best_assignment(X, mu_array):
    y_best = np.argmin(pairwise_distances(X, mu_array), axis=1)
    return y_best

y_new = best_assignment(X, mu_array)
print(objective3(X, y_new, mu_array))
```

```
1962.992539917816
1482.1076321431726
```

Make simple function for plotting (use ax as argument)
In [13]:

```python
def plot_clustering(X, y, mu_array, ax=None):
    if ax is None:
        ax = plt.gca()
        ax.plot(mu_array[:, 0], mu_array[:, 1], 'ro', markersize=10)
        ax.scatter(X[:, 0], X[:, 1], c=y, cmap='viridis')
        ax.set_title('Objective = %g' % objective3(X, y, mu_array))

fig, axes = plt.subplots(1, 2, figsize=(12, 4))
for ycur, ax in zip([y_rand, y_new], axes):
    plot_clustering(X, ycur, mu_array, ax=ax)
```

(2) Update center based on new cluster assignments

(Analogy: Move representative to the center of it’s cluster.)
In [14]:
```python
def recenter(X, y):
    return np.array([
        np.mean(X[y==yv, :], axis=0)
        for yv in np.unique(y)
    ])
mu_array_new = recenter(X, y_new)
fig, axes = plt.subplots(1, 2, figsize=(12, 4))
for m, ax in zip([mu_array, mu_array_new], axes):
    plot_clustering(X, y_new, m, ax=ax)
```

What do you think you should do next?

In [15]:
```python
# Program kmeans
def kmeans_alg(X, maxiter=100, random_state=None):
    rng = check_random_state(random_state)

    # Initialize with random points in X
    rand_idx = rng.permutation(X.shape[0])
    mu_array = X[rand_idx[:2], :]
    y = get_random_assignment(random_state=rng)

    for i in range(maxiter):
        # Get new best assignment
        y_old = y  # Save old assignment matrix
        y = best_assignment(X, mu_array)

        # Recenter / compute cluster mean
        mu_array = recenter(X, y)

        # Check convergence
        if y_old is not None and np.all(y == y_old):
            print('Converged after %d iteration' % i)
            break
    return y, mu_array
```
Let's inspect the underlying operation by splitting the iteration.
In [17]: # Program kmeans
def kmeans_alg(X, maxiter=100, random_state=None):
    rng = check_random_state(random_state)

    # Initialize with random points in X
    rand_idx = rng.permutation(X.shape[0])
    mu_array = X[rand_idx[:2], :]
    y = get_random_assignment(random_state=rng)

    for i in range(int(2*maxiter)):  #CHANGED
        if i % 2 == 0:  #CHANGED
            # Get new best assignment
            y_old = y  # Save old assignment matrix
            y = best_assignment(X, mu_array)
        else:  #CHANGED
            # Recenter / compute cluster mean
            mu_array = recenter(X, y)

        # Check convergence
        if y_old is not None and np.all(y == y_old):
            print('Converged after %d iteration' % (i/2))  #CHANGED
            break

    return y, mu_array

In [18]: y_kmeans, mu_kmeans = kmeans_alg(X, maxiter=4, random_state=0)

plt.plot(mu_kmeans[:, 0], mu_kmeans[:, 1], 'ro', markersize=10)
plt.scatter(X[:, 0], X[:, 1], c=y_kmeans, cmap='viridis')
plt.title('Objective = %g' % objective3(X, y_kmeans, mu_kmeans))

Converged after 3 iteration

Out[18]: Text(0.5, 1.0, 'Objective = 94.6736')
- Documentation: https://scikit-learn.org/stable/modules/generated/sklearn.cluster.KMeans.html (some nice examples at the bottom of the documentation)
- See Python handbook for nice examples of kmeans https://jakevdp.github.io/PythonDataScienceHandbook/05.11-k-means.html

```python
In [19]:
from sklearn.datasets import make_blobs
X, y_true = make_blobs(n_samples=200, centers=2,
                       cluster_std=0.50, random_state=0)

from sklearn.cluster import KMeans
kmeans = KMeans(n_clusters=2, random_state=0)  # 0 and 2 give opposite clust
kmeans.fit(X)
y_kmeans = kmeans.labels_
mu_array = kmeans.cluster_centers_
plot_clustering(X, y_kmeans, mu_array)
```

This looks great! But isn't this an NP-Hard problem?

First caveat: Does not always converge to the optimal/best solution.
Second caveat: Choosing the number of clusters is not obvious
Third caveat: Scaling of variables and clusters matters
Fourth caveat: Only linear boundaries between clusters
In [23]:
```python
from sklearn.datasets import make_moons
X4, y_true4 = make_moons(200, noise=.05, random_state=0)

kmeans = KMeans(n_clusters=2, random_state=0).fit(X4)
plot_clustering(X4, kmeans.labels_, kmeans.cluster_centers_)
```

In [ ]: