

20 K-Means Clustering

Lab Objective: *Clustering is the one of the main tools in unsupervised learning—machine learning problems where the data comes without labels. In this lab we implement the k-means algorithm, a simple and popular clustering method, and apply it to geographic clustering and color quantization.*

Clustering

Previously, we analyzed the iris dataset from `sklearn` using PCA; we have reproduced the first two principal components of the iris data in Figure 20.1. Upon inspection, a human can easily see that there are two very distinct groups of irises. Can we create an algorithm to identify these groups without human supervision? This task is called *clustering*, an instance of *unsupervised learning*.

The objective of clustering is to find a partition of the data such that points in the same subset will be “close” according to some metric. The metric used will likely depend on the data, but some obvious choices include Euclidean distance and angular distance. Throughout this lab we will use the metric $d(x, y) = \|x - y\|_2$, the Euclidean distance between x and y .

More formally, suppose we have a collection of \mathbb{R}^K -valued observations $X = \{x_1, x_2, \dots, x_n\}$. Let $N \in \mathbb{N}$ and let \mathcal{S} be the set of all N -partitions of X , where an N -partition is a partition with exactly N nonempty elements. We can represent a typical partition in \mathcal{S} as $S = \{S_1, S_2, \dots, S_N\}$, where

$$X = \bigcup_{i=1}^N S_i$$

and

$$|S_i| > 0, \quad i = 1, 2, \dots, N.$$

We seek the N -partition S^* that minimizes the within-cluster sum of squares, i.e.

$$S^* = \arg \min_{S \in \mathcal{S}} \sum_{i=1}^N \sum_{x_j \in S_i} \|x_j - \mu_i\|_2^2,$$

where μ_i is the mean of the elements in S_i , i.e.

$$\mu_i = \frac{1}{|S_i|} \sum_{x_j \in S_i} x_j.$$

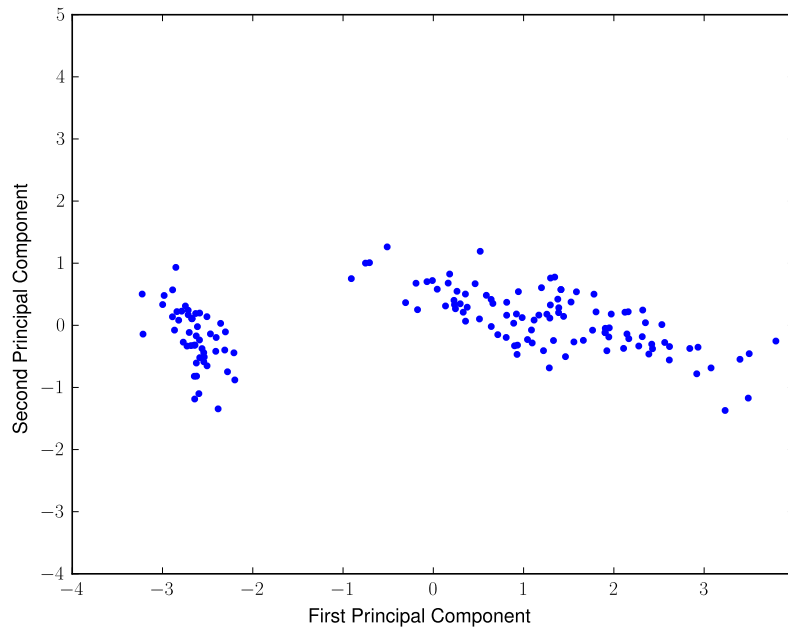


Figure 20.1: The first two principal components of the iris dataset.

The K-Means Algorithm

Finding the global minimizing partition S^* is generally intractable since the set of partitions can be very large indeed, but the *k-means* algorithm is a heuristic approach that can often provide reasonably accurate results.

We begin by specifying an initial cluster mean $\mu_i^{(1)}$ for each $i = 1, \dots, N$ (this can be done by random initialization, or according to some heuristic). For each iteration, we adopt the following procedure. Given a current set of cluster means $\mu^{(t)}$, we find a partition $S^{(t)}$ of the observations such that

$$S_i^{(t)} = \{x_j : \|x_j - \mu_i^{(t)}\|_2^2 \leq \|x_j - \mu_l^{(t)}\|_2^2, \quad l = 1, \dots, N\}.$$

We then update our cluster means by computing for each $i = 1, \dots, N$. We continue to iterate in this manner until the partition ceases to change.

Figure 20.2 shows two different clusterings of the iris data produced by the *k-means* algorithm. Note that the quality of the clustering can depend heavily on the initial cluster means. We can use the within-cluster sum of squares as a measure of the quality of a clustering (a lower sum of squares is better). Where possible, it is advisable to run the clustering algorithm several times, each with a different initialization of the means, and keep the best clustering. Note also that it is possible to have very slow convergence. Thus, when implementing the algorithm, it is a good idea to terminate after some specified maximum number of iterations. The algorithm can be summarized as follows.

1. Choose k initial cluster centers.
2. For $i = 0, \dots, \text{max_iter}$,
 - (a) Assign each data point to the cluster center that is closest, forming k clusters.
 - (b) Recompute the cluster centers as the means of the new clusters.
 - (c) If the old cluster centers and the new cluster centers are sufficiently close, terminate early.

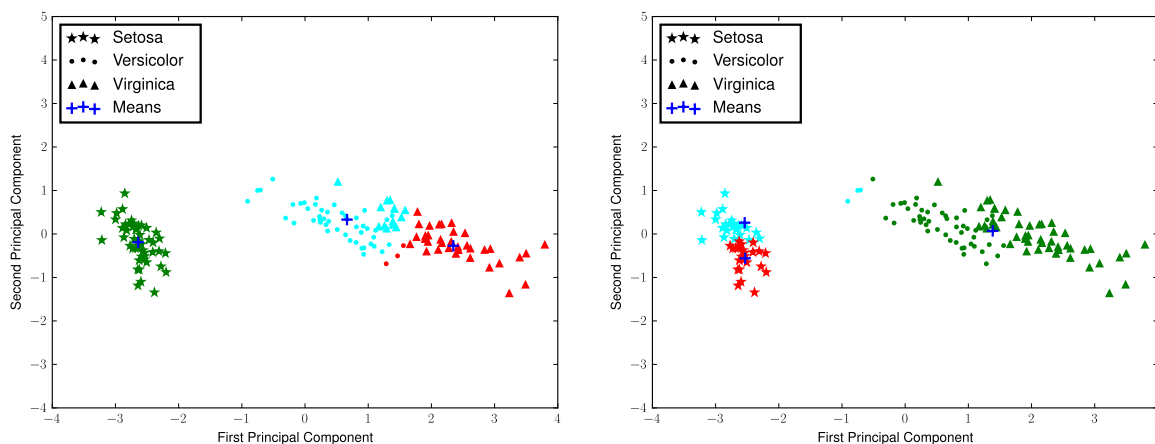


Figure 20.2: Two different K-Means clusterings for the iris dataset. Notice that the clustering on the left predicts the flower species to a high degree of accuracy, while the clustering on the right is less effective.

Problem 1. Write a `KMeans` class for doing basic k -means clustering. Implement the following methods, following `sklearn` class conventions.

1. `__init__()`: Accept a number of clusters k , a maximum number of iterations, and a convergence tolerance. Store these as attributes.
2. `fit()`: Accept an $m \times n$ matrix X of m data points with n features. Choose k random rows of X as the initial cluster centers. Run the k -means iteration until consecutive centers are within the convergence tolerance, or until iterating the maximum number of times. Save the cluster centers as attributes.
If a cluster is empty, reassign the cluster center as a random row of X .
3. `predict()`: Accept an $l \times n$ matrix X of data. Return an array of l integers where the i th entry indicates which cluster center the i th row of X is closest to.

Test your class on the iris data set after reducing the data to two principal components. Plot the data, coloring by cluster.

Detecting Active Earthquake Regions

Suppose we are interested in learning about which regions are prone to experience frequent earthquake activity. We could make a map of all earthquakes over a given period of time and examine it ourselves, but this, as an unsupervised learning problem, can be solved using our k -means clustering tool.

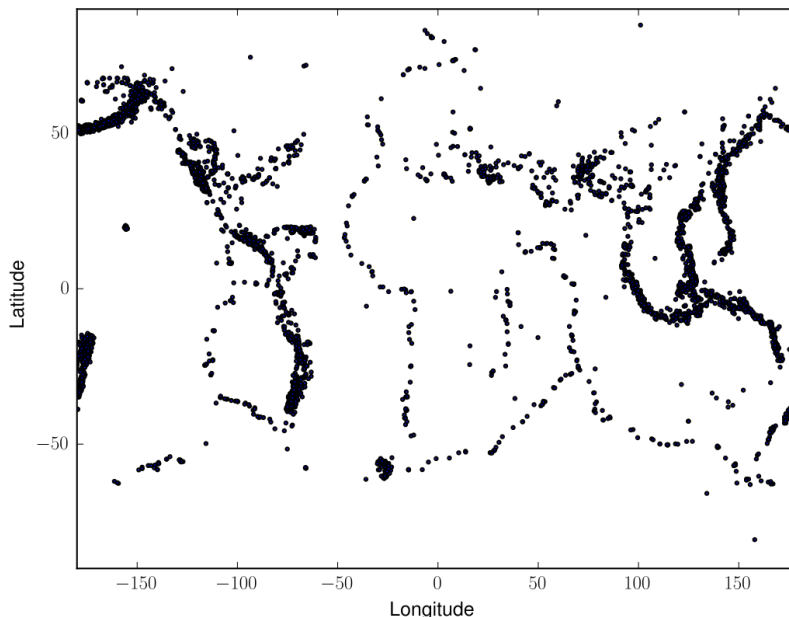


Figure 20.3: Earthquake epicenters over a 6 month period.

The file `earthquake_coordinates.npy` contains earthquake data throughout the world from January 2010 through June 2010. Each row represents a different earthquake; the columns are scaled longitude and latitude measurements. We want to cluster this data into active earthquake regions. For this task, we might think that we can regard any epicenter as a point in \mathbb{R}^2 with coordinates being their latitude and longitude. This, however, would be incorrect, because the earth is not flat. Instead, latitude and longitude should be viewed in *spherical coordinates* in \mathbb{R}^3 , which could then be clustered.

A simple way to accomplish this transformation is to first transform the latitude and longitude values to spherical coordinates, and then to Euclidean coordinates. Recall that a spherical coordinate in \mathbb{R}^3 is a triple (r, θ, φ) , where r is the distance from the origin, θ is the radial angle in the xy -plane from the x -axis, and φ is the angle from the z -axis. In our earthquake data, once the longitude is converted to radians it is an appropriate θ value; the latitude needs to be offset by 90° degrees, then converted to radians to obtain φ . For simplicity, we can take $r = 1$, since the earth is roughly a sphere. We can then transform to Euclidean coordinates using the following relationships.

$$\begin{aligned} \theta &= \frac{\pi}{180} (\text{longitude}) & \varphi &= \frac{\pi}{180} (90 - \text{latitude}) \\ r &= \sqrt{x^2 + y^2 + z^2} & x &= r \sin \varphi \cos \theta \\ \varphi &= \arccos \frac{z}{r} & y &= r \sin \varphi \sin \theta \\ \theta &= \arctan \frac{y}{x} & z &= r \cos \varphi \end{aligned}$$

There is one last issue to solve before clustering. Each earthquake data point has norm 1 in Euclidean coordinates, since it lies on the surface of a sphere of radius 1. Therefore, the cluster centers should also have norm 1. Otherwise, the means can't be interpreted as locations on the surface of the earth, and the *k-means* algorithm will struggle to find good clusters. A solution to this problem is to normalize the mean vectors at each iteration, so that they are always unit vectors.

Problem 2. Add a keyword argument `normalize=False` to your `KMeans` constructor. Modify `fit()` so that if `normalize` is `True`, the cluster centers are normalized at each iteration.

Cluster the earthquake data in three dimensions by converting the data from raw data to spherical coordinates to euclidean coordinates on the sphere.

1. Convert longitude and latitude to radians, then to spherical coordinates.
(Hint: `np.deg2rad()` may be helpful.)
2. Convert the spherical coordinates to euclidean coordinates in \mathbb{R}^3 .
3. Use your `KMeans` class with normalization to cluster the euclidean coordinates.
4. Translate the cluster center coordinates back to spherical coordinates, then to degrees.
Transform the cluster means back to latitude and longitude coordinates.
(Hint: use `numpy.arctan2()` for arctan, so that that correct quadrant is chosen).
5. Plot the data, coloring by cluster. Also mark the cluster centers.

With 15 clusters, your plot should resemble the Figure 20.4.

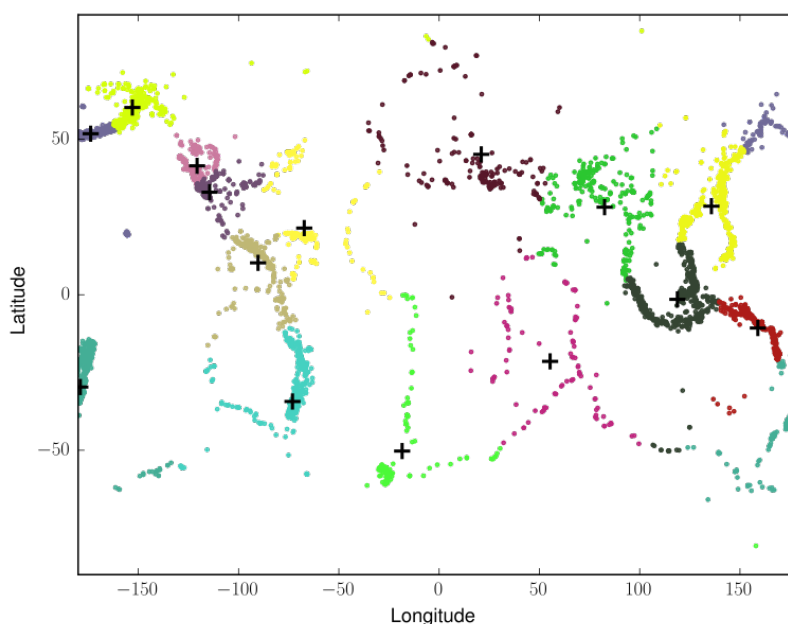


Figure 20.4: Earthquake epicenter clusters with $k = 15$.

Color Quantization

The k -means algorithm uses the euclidean metric, so it is natural to cluster geographic data. However, clustering can be done in any abstract vector space. The following application is one example.

Images are usually represented on computers as 3-dimensional arrays. Each 2-dimensional layer represents the red, green, and blue color values, so each pixel on the image is really a vector in \mathbb{R}^3 .

Clustering the pixels in *RGB* space leads a one kind of image segmentation that facilitate memory reduction.

Reading: https://en.wikipedia.org/wiki/Color_quantization

Problem 3. Write a function that accepts an image array (of shape $(m, n, 3)$), an integer number of clusters k , and an integer number of samples S . Reshape the image so that each row represents a single pixel. Choose S pixels to train a k -means model on with k clusters. Make a copy of the original picture where each pixel has the same color as its cluster center. Return the new image. For this problem, you may use `sklearn.cluster.KMeans` instead of your `KMeans` class from Problem 1.

Test your function on some of the provided NASA images.

Additional Material

Spectral Clustering

We now turn to another method for solving a clustering problem, namely that of Spectral Clustering. As you can see in Figure ???, it can cluster data not just by its location on a graph, but can even separate shapes that overlap others into distinct clusters. It does so by utilizing the spectral properties of a Laplacian matrix. Different types of Laplacian matrices can be used. In order to construct a Laplacian matrix, we first need to create a graph of vertices and edges from our data points. This graph can be represented as a symmetric matrix W where w_{ij} represents the edge from x_i to x_j . In the simplest approach, we can set $w_{ij} = 1$ if there exists an edge and $w_{ij} = 0$ otherwise. However, we are interested in the similarity of points, so we will weight the edges by using a *similarity measure*. Points that are similar to one another are assigned a high similarity measure value, and dissimilar points a low value. One possible measure is the *Gaussian similarity function*, which defines the similarity between distinct points x_i and x_j as

$$s(x_i, x_j) = e^{-\frac{\|x_i - x_j\|^2}{2\sigma^2}}$$

for some set value σ .

Note that some similarity functions can yield extremely small values for dissimilar points. We have several options for dealing with this possibility. One is simply to set all values which are less than some ϵ to be zero, entirely erasing the edge between these two points. Another option is to keep only the T largest-valued edges for each vertex. Whichever method we choose to use, we will end up with a weighted *similarity matrix* W . Using this we can find the diagonal *degree matrix* D , which gives the number of edges found at each vertex. If we have the original fully-connected graph, then $D_{ii} = n - 1$ for each i . If we keep the T highest-valued edges, $D_{ii} = T$ for each i .

As mentioned before, we may use different types of Laplacian matrices. Three such possibilities are:

1. The *unnormalized Laplacian*, $L = D - W$
2. The *symmetric normalized Laplacian*, $L_{sym} = I - D^{-1/2}WD^{-1/2}$
3. The *random walk normalized Laplacian*, $L_{rw} = I - D^{-1}W$.

Given a similarity measure, which type of Laplacian to use, and the desired number of clusters k , we can now proceed with the Spectral Clustering algorithm as follows:

- Compute W , D , and the appropriate Laplacian matrix.
- Compute the first k eigenvectors u_1, \dots, u_k of the Laplacian matrix.
- Set $U = [u_1, \dots, u_k]$, and if using L_{sym} or L_{rw} normalize U so that each row is a unit vector in the Euclidean norm.
- Perform k -means clustering on the n rows of U .
- The n labels returned from your `kmeans` function correspond to the label assignments for x_1, \dots, x_n .

As before, we need to run through our k -means function multiple times to find the best measure when we use random initialization. Also, if you normalize the rows of U , then you will need to set the argument `normalize = True`.

Problem 4. Implement the Spectral Clustering Algorithm by calling your `kmeans` function, using the following function declaration:

```
def specClus(measure,Laplacian,args,arg1=None,kiters=10):
    """
    Cluster a dataset using the k-means algorithm.

    Parameters
    -----
    measure : function
        The function used to calculate the similarity measure.
    Laplacian : int in {1,2,3}
        Which Laplacian matrix to use. 1 corresponds to the unnormalized,
        2 to the symmetric normalized, 3 to the random walk normalized.
    args : tuple
        The arguments as they were passed into your k-means function,
        consisting of (data, n_clusters, init, max_iter, normalize). Note
        that you will not pass 'data' into your k-means function.
    arg1 : None, float, or int
        If Laplacian==1, it should remain as None
        If Laplacian==2, the cut-off value, epsilon.
        If Laplacian==3, the number of edges to retain, T.
    kiters : int
        How many times to call your kmeans function to get the best
        measure.

    Returns
    -----
    labels : ndarray of shape (n,)
        The i-th entry is an integer in [0,n_clusters-1] indicating
        which cluster the i-th row of data belongs to.
    """
    pass
```

We now need a way to test our code. The website <http://cs.joensuu.fi/sipu/datasets/> contains many free data sets that will be of use to us. Scroll down to the "Shape sets" heading, and download some of the datasets found there to use for trial datasets.

Problem 5. Create a function that will return the accuracy of your spectral clustering implementation, as follows:

```
def test_specClus(location,measure,Laplacian,args,arg1=None,kiters=10):
    """
    Cluster a dataset using the k-means algorithm.
```



```

Parameters
-----
location : string
    The location of the dataset to be tested.
measure : function
    The function used to calculate the similarity measure.
Laplacian : int in {1,2,3}
    Which Laplacian matrix to use. 1 corresponds to the unnormalized,
    2 to the symmetric normalized, 3 to the random walk normalized.
args : tuple
    The arguments as they were passed into your k-means function,
    consisting of (data, n_clusters, init, max_iter, normalize). Note
    that you will not pass 'data' into your k-means function.
arg1 : None, float, or int
    If Laplacian==1, it should remain as None
    If Laplacian==2, the cut-off value, epsilon.
    If Laplacian==3, the number of edges to retain, T.
kitters : int
    How many times to call your kmeans function to get the best
    measure.

Returns
-----
accuracy : float
    The percent of labels correctly predicted by your spectral
    clustering function with the given arguments (the number
    correctly predicted divided by the total number of points.
"""
pass

```