Machine Learning Lab
University of Freiburg

Clustering

Machine Learning
Summer 2015

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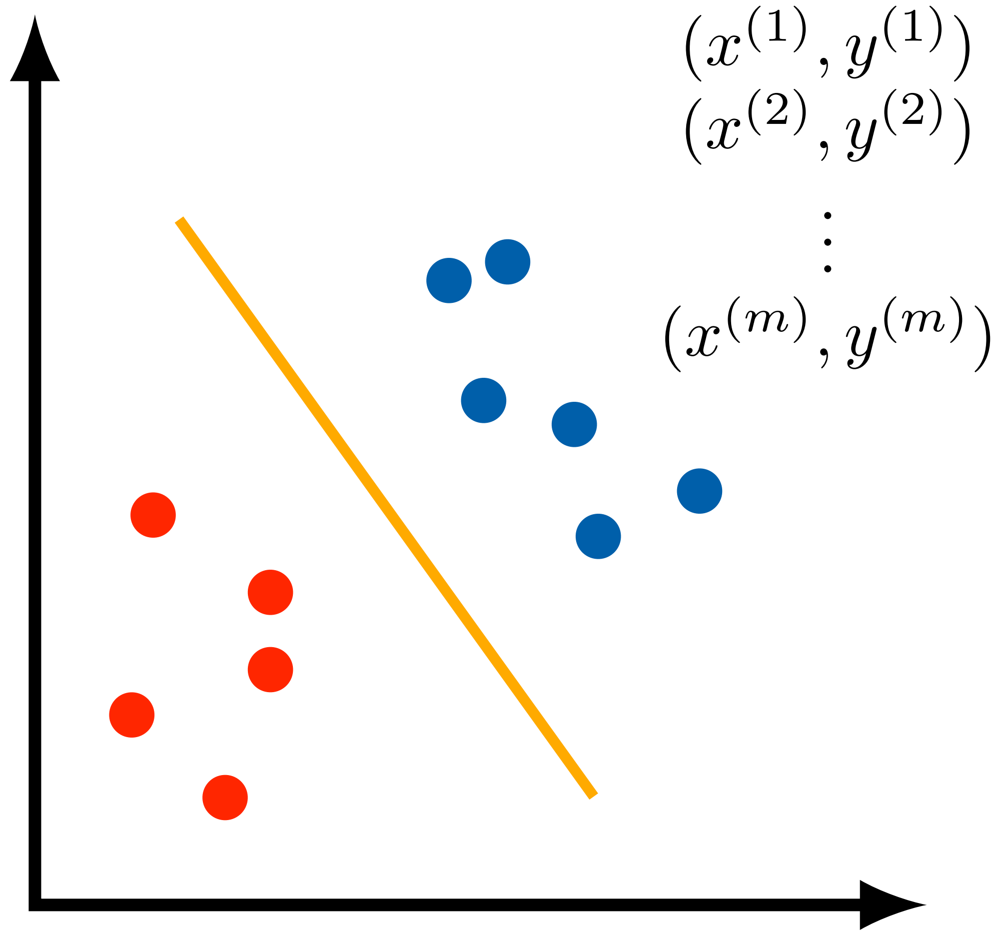
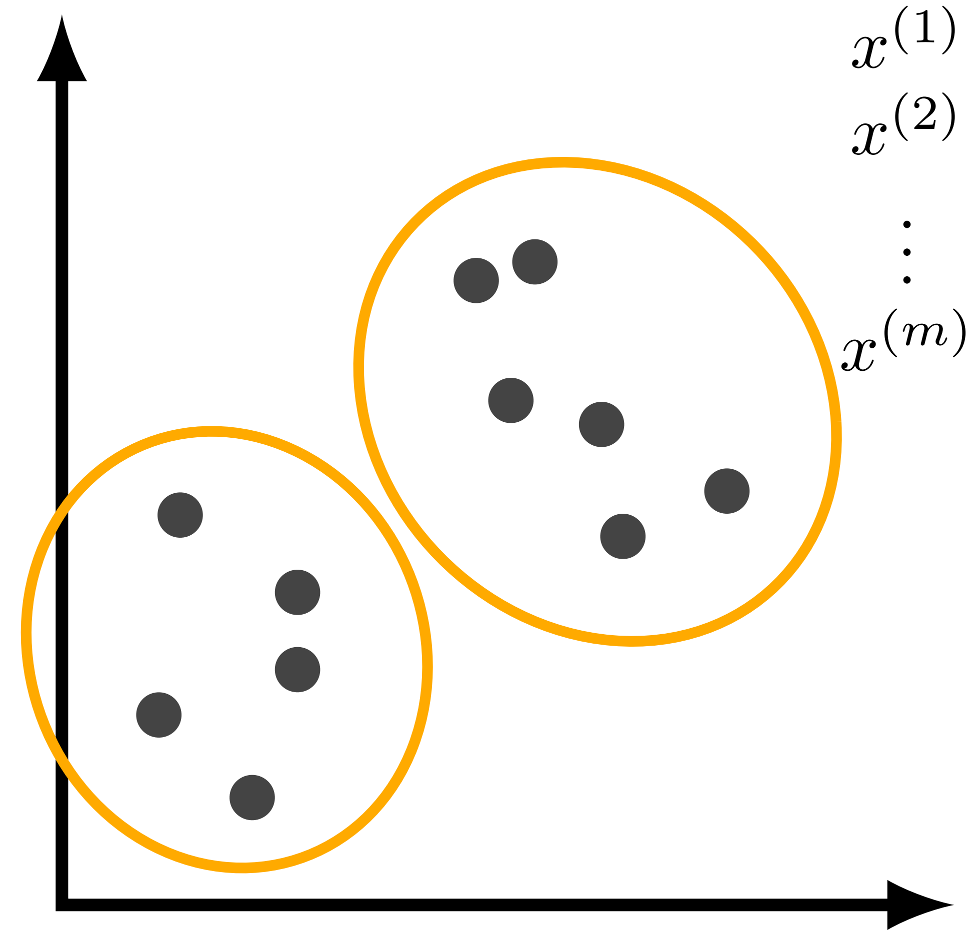
Slides courtesy of Manuel Blum

Supervised vs. Unsupervised Learning

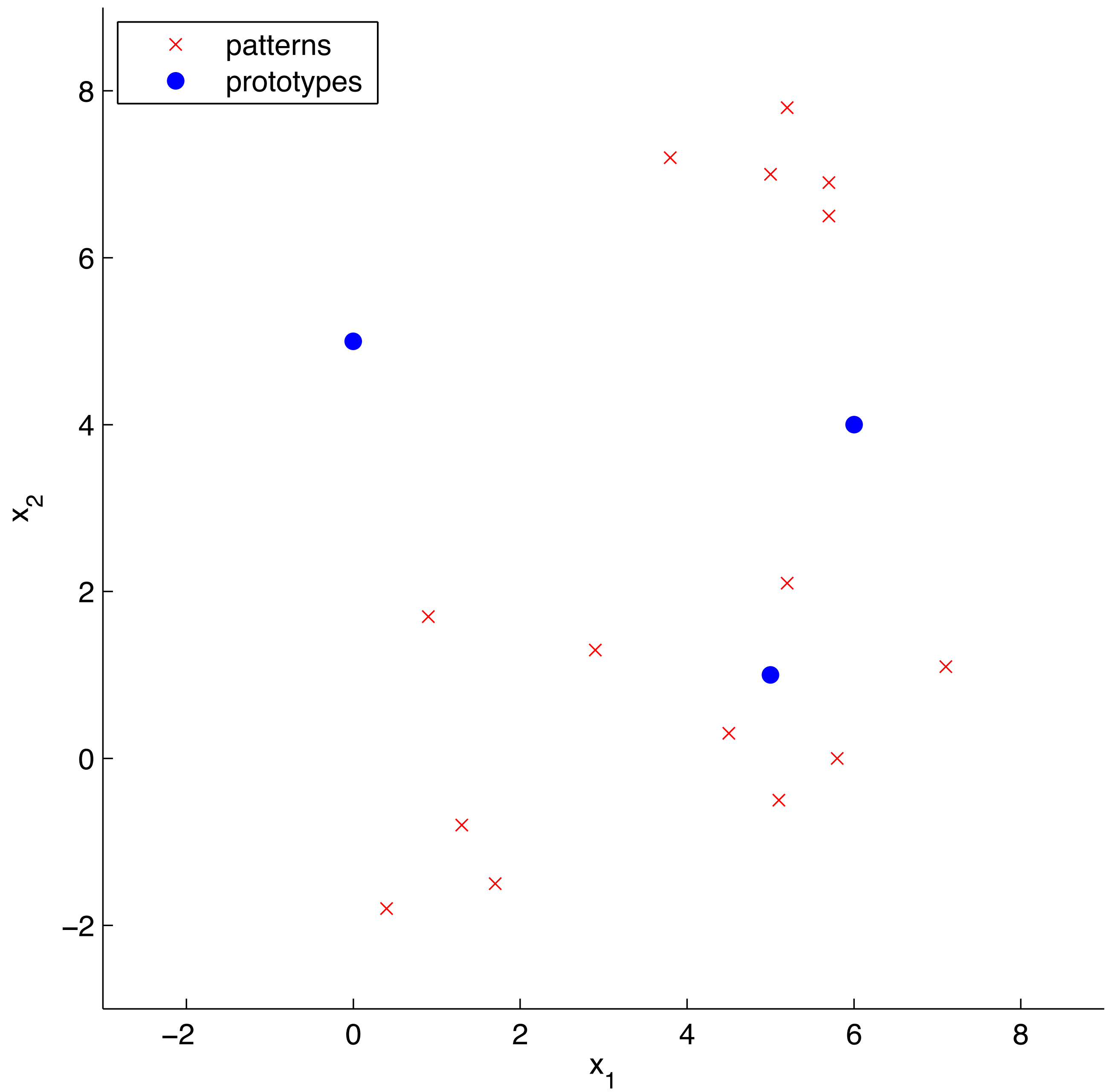


Supervised Learning



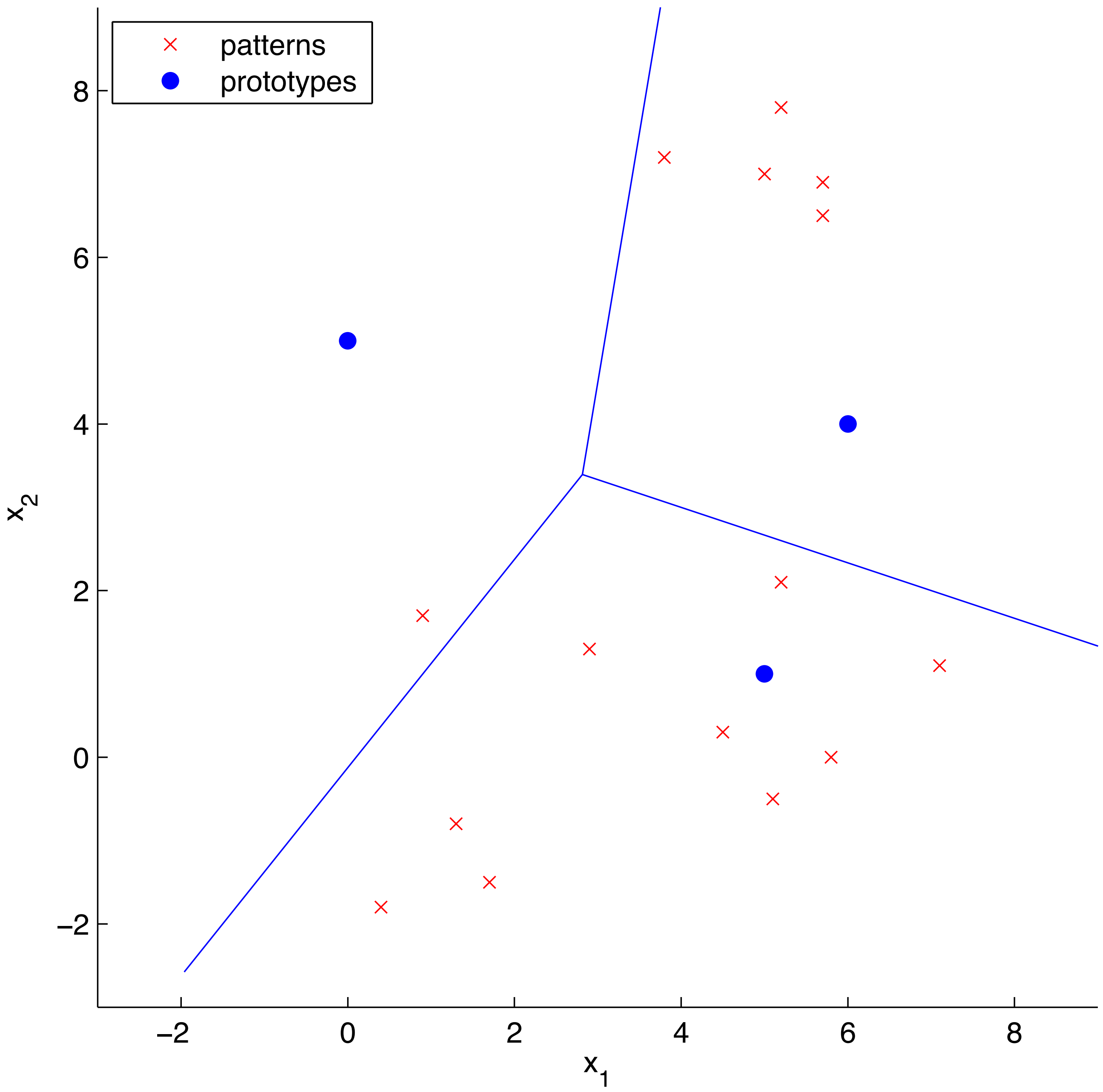
Unsupervised Learning

K-means Algorithm Example



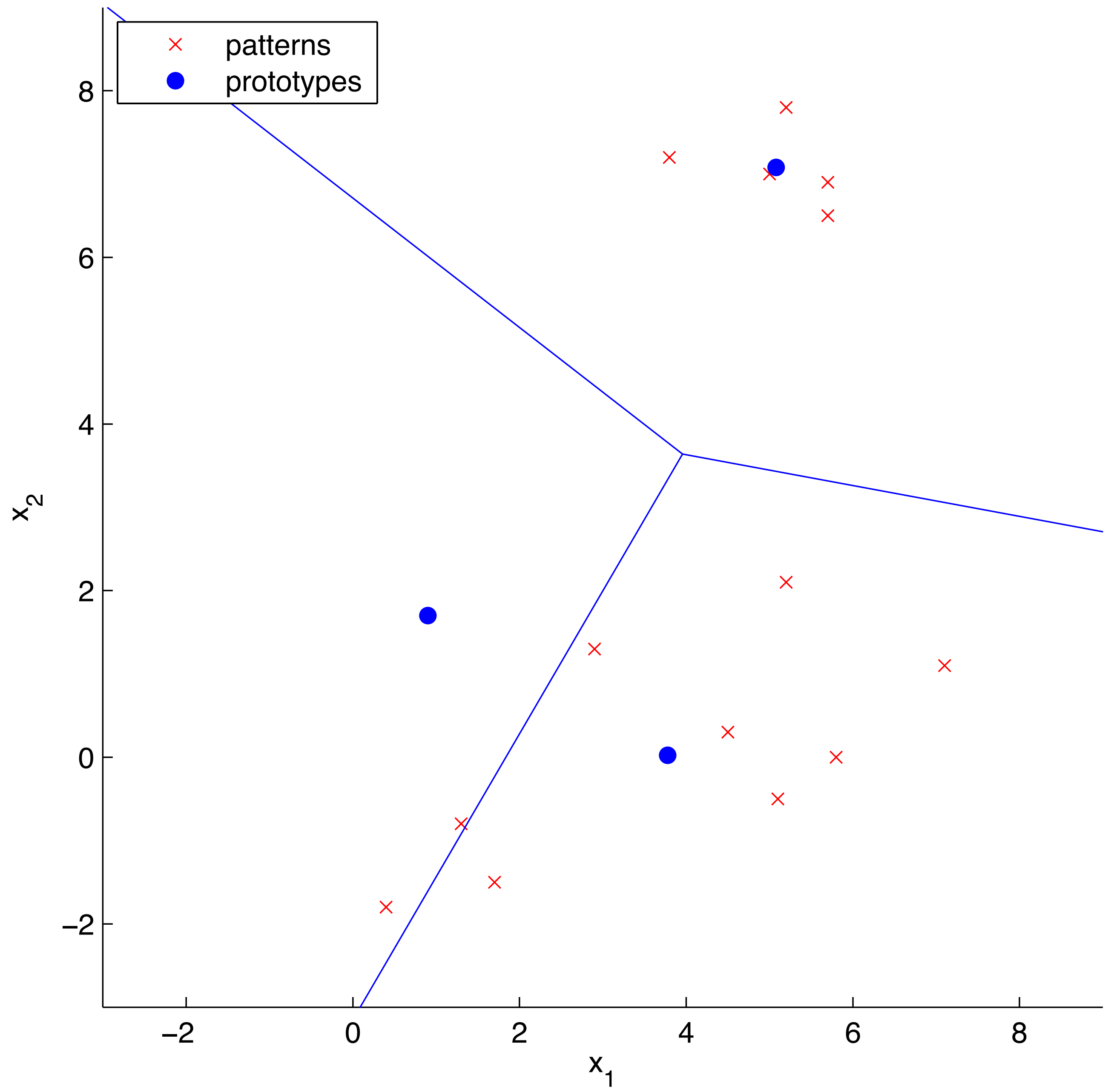
Initialization of cluster centroids

K-means Algorithm Example



Iteration 1:
compute closest centroids

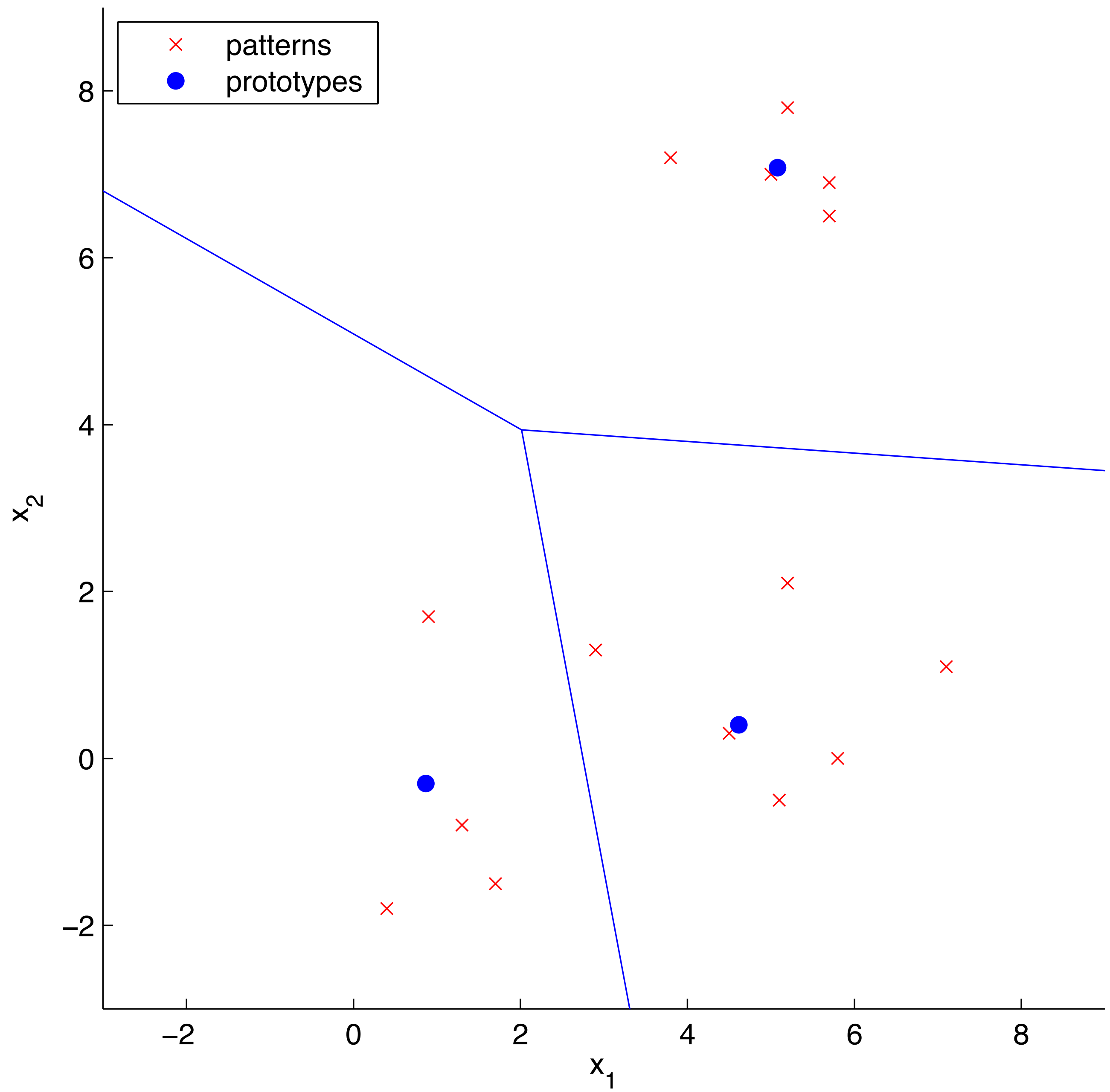
K-means Algorithm Example



Iteration 1:
compute closest centroids
move controids to mean of
assigned points

Iteration 2:
compute closest centroids

K-means Algorithm Example

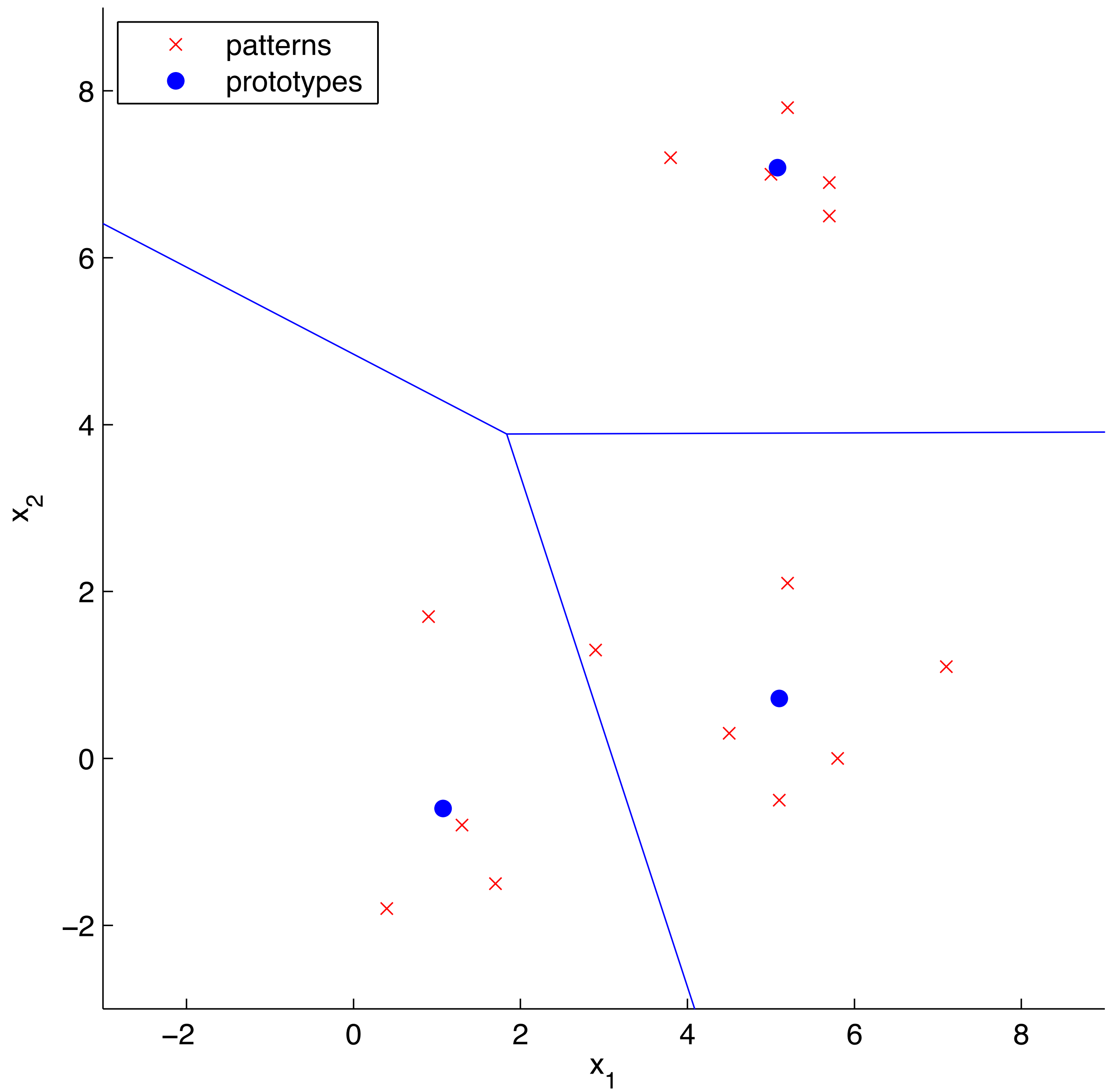


Iteration 1:
compute closest centroids
move controids to mean of
assigned points

Iteration 2:
compute closest centroids
move centroids

Iteration 3:
compute closest centroids

K-means Algorithm Example



Iteration 1:
compute closest centroids
move controids to mean of
assigned training patterns

Iteration 2:
compute closest centroids
move centroids

Iteration 3:
compute closest centroids
move centroids

Iteration 4:
algorithm converges

K-means Algorithm

input: K, $\{x^{(1)}, x^{(2)}, ..., x^{(m)}\}$, $x^{(i)} \in R^n$

randomly initialize K cluster controids $\mu_1, \mu_2, ..., \mu_K \in R^n$

do

    for i = 1 to m

        $c^{(i)}$:= index of cluster centroid closest to $x^{(i)}$

    for k = 1 to K

        μ_k := mean of training patterns assigned to cluster k

until convergence

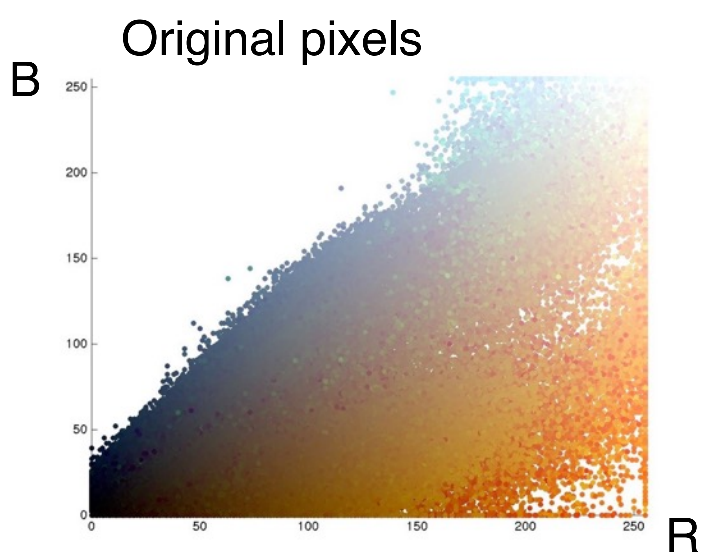
K-means Optimization Objective

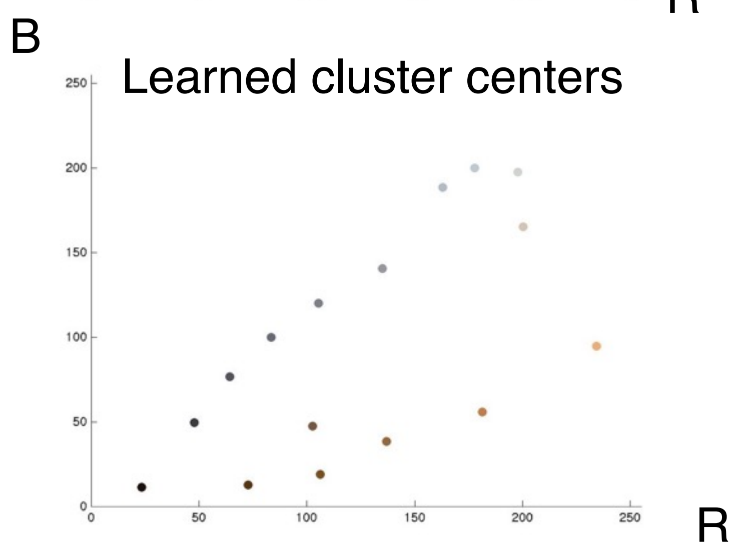
$$J\left(c^{(1)},\ldots,c^{(m)},\mu_1,\ldots,\mu_K\right)=\frac{1}{m}\sum_{i=1}^{m}\left\|x^{(i)}-\mu_{c^{(i)}}\right\|^2$$

- cluster assignment step minimizes *J* w.r.t. $c^{(1)}, \ldots, c^{(m)}$
- moving the centroids minimizes *J* w.r.t. $\mu_1, \ldots, \mu_K$
- the objective function is monotonically decreasing towards a local minimum of *J*
- K-means always converges within finite time

Application: Color Quantization

- reduce the number of distinct colors in an image by clustering the pixels
- the pixels of the original image are used as training patterns $x^{(i)}$
- K controls the number of colors in the output image
- K-means will learn the K most typical colors in the image
- the original pixels can be replaced by the closest prototypes after training





Random Initialization

- Forgy‘s method:
  - initialize centroids to K randomly picked training patterns

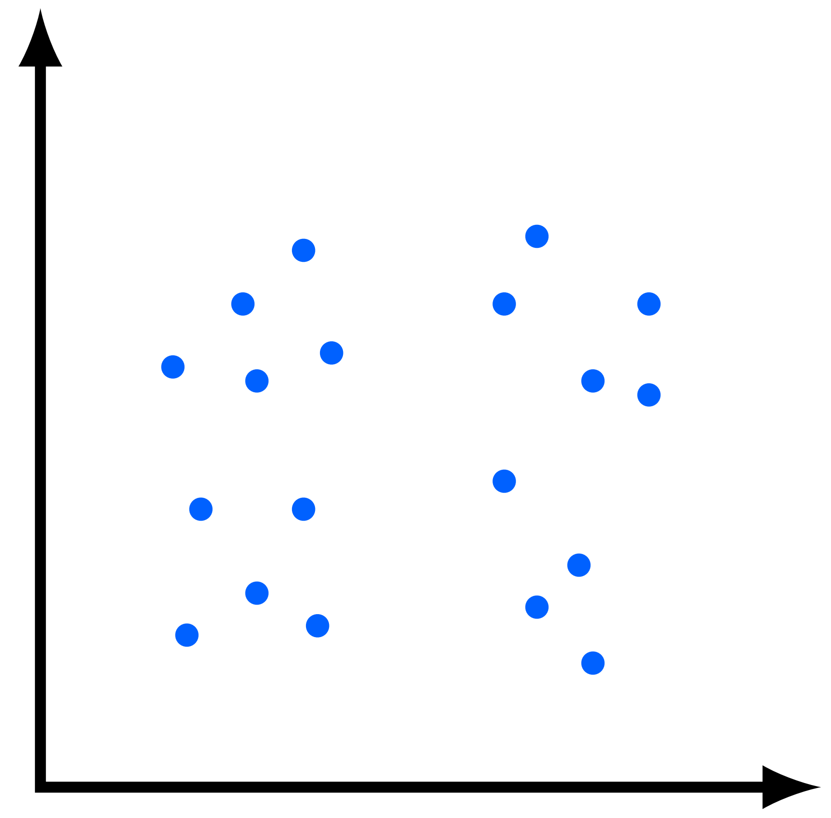
- the random partition method:
  - randomly assign a cluster to each training pattern
  - move centroids to the means of the randomly assigned points

- *problem:* the performance of K-means heavily depends on the initial cluster centers

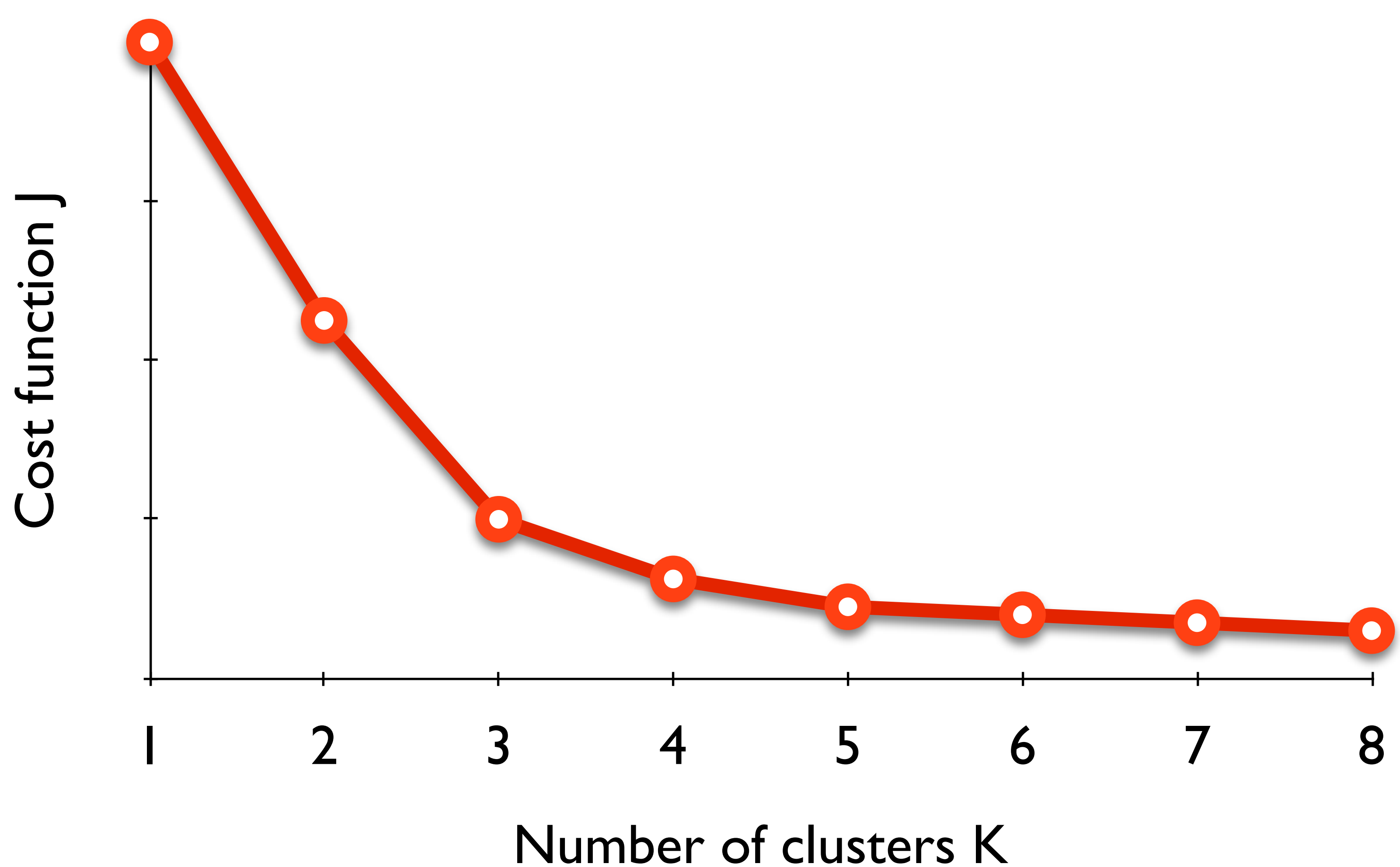
- simple solution:
  - run K-means multiple times using different random initializations
  - choose the clustering that minimizes the cost function J

How to choose K

- correct choice of k is often ambiguous
- most often K is specified by hand



- the elbow method:

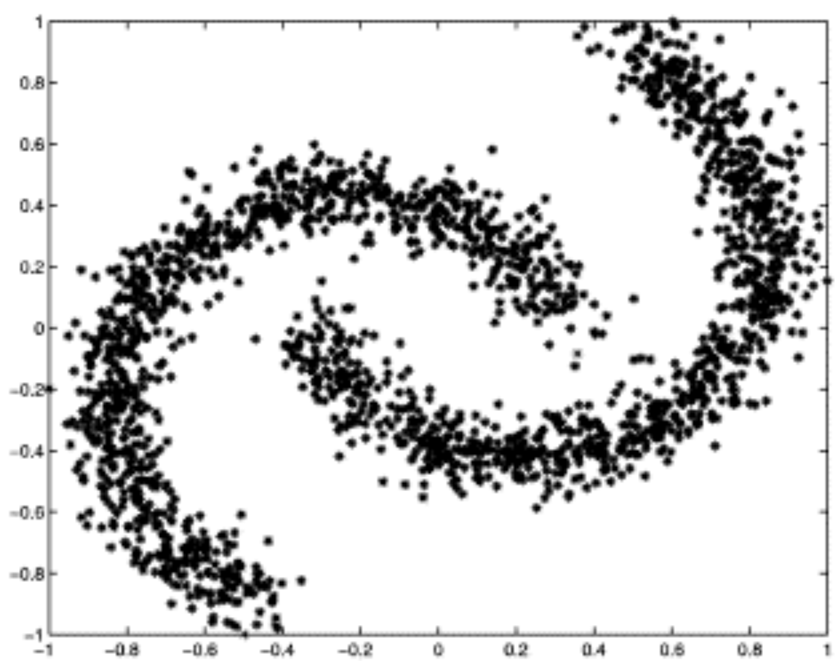


Final Remarks

- results of K-means heavily depend on the scaling of the data

- Euclidean distance must be a meaningful measure of similarity for the dataset

- K-means will rarely work for high dimensional data (d > 20)



- cluster centroids are also called prototypes or codebook vectors

- the set of prototypes is called codebook