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Clustering Large and High Dimensional Data

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http://www.cs.umbc.edu/~nicholas/clustering

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Abstract

Large and often high dimensional data sets are now increasingly common and available. Clustering techniques are used to discover natural groups in data sets, and to identify abstract structures that might reside there, without having any background knowledge of the characteristics of the data. Clustering has been used in a variety of areas, including: computer vision, VLSI design, data mining, bio-informatics (e.g. gene expression analysis), and information retrieval, to name just a few. Within IR, clustering techniques have been applied in text mining and web page clustering, among others. Indeed, clustering has been a subject of interest in IR for many years. The wellknown "cluster hypothesis", for example, which says that closely associated documents tend to be relevant to the same requests (van Rijsbergen 1979) suggests that document clustering should result in more effective, as well as more efficient, retrieval. The tutorial provides an overview of clustering, and an introduction to some recently developed clustering techniques. We place particular attention on document clustering, and on the applications of modern nonlinear optimization methods.

Overview of this Tutorial

- Introduction and Basic concepts
- Hierarchical algorithms, e.g. single-link
- Examples from IR
- Clustering software

- ullet Non-hierarchical algorithms, e.g. k-means
- Partition algorithms, e.g. spherical
- Clustering as an optimization problem

Why study clustering?

- Practical applications abound, in computer science, and other disciplines
- Clustering is an important form of abstraction: instead of referring to lots of items, refer to them as a single (aggregate) entity
- Every computer scientist should know something about it!

Cluster \ Year	71	78	79	80	81	82	83	84	85	88	87	88	89	90	91	92	93	94	95	98	97	98	99	00	01	02	Tota
Databases, NL Interfaces	8	4	1	6		5	10	1	3	5	2	5	2	4	1		3	1	1	2	2						88
General!	5	2	9	2	9	5	7	10	10	6	10	6	2	5	8	6	2	2	4	3	1		4	2	5	1	129
Models	1		Г	2	1	1		4	1	2	1	2	1	2		2	2	2	2	3	1						30
Question answering	1			1	1	1						1					1		1			1		4	4	1	17
Syntactic phrases & SDR	1		Г			1		1		2	1	6	3	3	2	3	2	1	1	2	1	1	3	1	1	1	37
Conceptual IR, KB IR	1		П	4	4	1	3	3	4	3	5	7	5	1	6	3	5	3	2	3	4	1	3	2	1	1	75
Compression	1		Г				П	Г	1	2	2	1	1	1	3	1	1		1		Г	2			1		18
Clustering		2		1	1		2		3	3	2					1	2		1	1	2	1		1		3	26
Relevance feedback	П	1	1	1		2			1	1		1			1	2	4	3		1	2	1	1	1	1		25
inverted files & Implementations		1				1			1			2	1	3	1			2	1				1		1	3	18
Term weighting	П		1	3	2	1	2	1	1	5	3	3				1		2	1	1	1	1			1	1	31
Message understanding & TDT	П		1	1				Г		1						3		2			3	4	2	4	5	5	31
Filtering	П	П	1					Г	1			1			1		П	1	П	4	1	1	1	1	2	3	18
Hypertext IR, Multiple evidence											1	3	1	1	2	1	2	2	2	1	4	3	1	5	2	2	33
Image retrieval	П		Г	1				1			1			1	1				2	1	1						9
Probabilistic & Language models	т	П		1	1	1		г		\Box		3	1		3	4	2	2	3	2	1	3	1		3	3	34
Boolean & extended Boolean	П	П	П	П	П	П	1	П	2	1				1	П	П	1	1	П		1		1	1			10
Japanese & Chinese IR									1					1			2		3	2	3	1	1				14
DBMS & IR	П	П	П	1		1		1											1	1	Г						5
Users & Search	т			П	2		3	3	2	2	4		3	2	2	3	1	3	3	1	П	1	2	1			38
Visualisation										1		1	1		1			1	П	2	1	1	2		1		12
Signature files	П		П					1		1		1	2	2		1	1		П		Г						9
Distributed IR	П					1		2	1		2		1		1				3	1	1	3	4	2	1	1	24
Evaluation																	3	4	4	2	1	7		2	3	8	34
Topic distillation & Linkage retrieval																						1		3	3	2	9
Latent semantic indexing	Т											1				1		1					2	1			8
Text categorisation													1					3	3	3	1	3	1	3	3	2	23
Document summarisation															П				2				2	2	3	3	12
Cross lingual																				1	3	3	1	1	3	4	16

Clustering is a hot area, in both the IR and database communities, as well as many others.

(Table on previous slide from Smeaton et al., SIGIR 2002)

Similar numbers from other conferences:

CIKM 1993,1; 95,1; 98,3; 99,4; 2000,4; 01,2; 02,5

SIGMOD 1980,1; 85,1; 90,1; 91,2; 92,1; 96,1; 98,1; 99,1; 2000,2; 02,2; 03,1

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Why is clustering important in Database? or Information Retrieval?

If records can be clustered together in a sensible fashion, then indexing and retrieval operations can be optimized.

In particular, in distributed systems, records can be clustered by topic, language, source, or other attributes, and then allocated to certain nodes.

Cluster Hypothesis

The "Cluster Hypothesis", proposed by van Rijsbergen in 1971, "states that closely associated documents tend to be relevant to the same requests."

How well the CH applies in practice has been a research question for many years.

Perhaps more important, clustering tells you about the corpus, and what structure there is in it, before the issue of query processing even comes up.

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What do we want in a clustering algorithm?

- it should produce "good" clusters, whatever that means
- reasonable performance, in terms of time and space complexity
 - scales as the number of points increases
 - scales as the dimensionality of points increases
 - amenable to parallelization

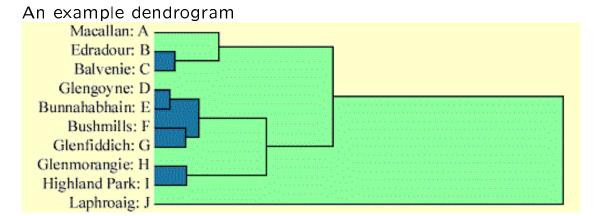
Taxonomy of clustering algorithms

(Credit to Edie Rasmussen for much of the material on these next several slides)

Hierarchical algorithms produce a nested data set

- graphical output via dendrogram, for example
- relatively slow
- "clusters within clusters"

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from http://www.clustan.com

Taxonomy of clustering algorithms (continued)

Non-hierarchical algorithms produce a simple partition of the data

- graphical output via colors on a CRT, for example
- can achieve linear time and space complexity
- structure within clusters, if any, may not be apparent

Recursive application of a non-hierarchical algorithm results in a hierarchical algorithm.

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Hierarchical algorithms may be *divisive*, (top-down) or *agglom-erative* (bottom-up)

Agglomerative algorithms have received more attention, although a divisive hierarchical algorithm is at the heart of Scatter/Gather, for example. (Cutting et al., SIGIR 92, SIGIR 93)

Hierarchical Agglomerative Clustering Methods (HACMs)

- single link
- complete link
- group average link
- Ward's method

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Single Link

At each step, join the most similar pair of objects (clusters or single points) not yet in the same cluster. Similarity of objects is based on the similarity of their *most* similar points. Stop when the last two objects are joined, i.e. at the root of the dendrogram.

Easy to implement, and runs quickly once similarity matrix is computed.

Tends to form "long straggly" clusters.

Refer to one page of code for singleLink in handout. Also available on tutorial web site.

The code shown here runs on Octave.

```
%------
% "singleLink" demonstrate clustering algorithm
%-----
n = input('dimensionality of data space n (n >= 2):');
assert( n >= 2);

m = input('number of data points (vectors in R^n) to generate:');
assert( m >= 2);

% generate random points in the 0:1 hypercube
% represent the points in an m*n array called d, so that each point
% is a row of the d matrix
d = rand(m, n);

% if dimension is 2 or 3, we can do a plot
% clear the old plots, if any
```

```
if n == 2
 gplot clear
 gset noparametric
elseif n == 3
 gsplot clear
 gset parametric
else
 more off;
 page_output_immediately = 1;
% plot the points in the matrix
if n \le 3
 xlabel("x axis");
 ylabel("y axis");
 zlabel("z axis");
 gset size ratio 1
 gset nokey
 gset pointsize 2
 if n == 2
   gplot [0:1] [0:1] d with points
  elseif n == 3
    gsplot [0:1] [0:1] [0:1] d with points
  % keep the same plot going through each pass
```

```
hold on;
endif;
% now build a distance matrix, using Euclidean distance
% the matrix will be upper triangular
if n>3
  printf("building similarity matrix\n");
endif
s=zeros(m);
for i = 1:m
                           \% note MATLAB vector op
  for j = i:m
    s(i,j) = sqrt(sumsq((d(i,:) - d(j,:))));
endfor
% loop through the data
% at each step, join the most similar pair of objects (points or clusters)
\mbox{\%} that are not yet in the same cluster
% make a vector which says which cluster a given point is in
\mbox{\ensuremath{\mbox{\%}}} initialze with each point in its own cluster
cluster = zeros(1,m);
for i=1:m
  cluster(i) = i;
```

```
endfor
if n>3
 printf("initial clustering\n");
endif
for pass = 1:m-1
\% loop through the points, pairwise, and find closesti and closestj, the points
% in different clusters with the smallest distance
closestDist = n; % bigger than is possible in n dimensional hypercube
for i=1:m;
 for j=i+1:m;
    if (cluster(i) != cluster(j)) & (s(i,j) < closestDist)</pre>
      closesti = i;
      closestj = j;
      closestDist = s(i,j);
    endif
  endfor
endfor
assert(cluster(closesti) != cluster(closestj));
%printf ("the two closest points are %d in cluster %d and %d in cluster %d\n",
% closestj,cluster(closestj), closesti, cluster(closesti));
```

```
newLink = zeros(2,n);
newLink(1,:) = d(closesti,:);
newLink(2,:) = d(closestj,:);
oldc = cluster(closestj);
newc = cluster(closesti);
if n == 2
  gplot newLink with lines
elseif n == 3
  gsplot newLink with lines
 printf("merge cluster %d into cluster %d\n", oldc, newc);
% connect the clusters by making each point in closesti's cluster a member of
% closestj's cluster
for k=1:m
 if cluster(k) == oldc
   cluster(k) = newc;
  endif
{\tt endfor}
endfor
```

Complete Link

At each step, join the most similar pair of objects not yet in the same cluster. Similarity of objects is based on the similarity of their *least* similar points. Stop when the last two objects are joined, i.e. at the root of the dendrogram.

Implementation is slightly more complicated than single link, but performance is about the same.

Tends to form compact clusters.

Code example available on tutorial web site.

The Similarity Matrix

Hierarchical algorithms often need to know the similarity between each pair of points in the data.

In document clustering, using cosine similarity, documents with no terms in common have similarity zero. Therefore, the density of the similarity matrix depends on the data. Furthermore, the similarity matrix will need to be modified as clusters are created in each pass of the algorithm.

To build the similarity matrix obviously requires $O(n^2)$ time and space in a naive implementation. Some algorithms allow for similarity computations on the fly, and therefore require a little more time, but significantly less space.

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Comparing single link vs. complete link

Code is available on tutorial web site. (Demo Octave, if time and facilities permit)

start octave singleLink completeLink compareLink

On random data, the two algorithms seem to produce very similar results.

Group Average Link

Like single link and complete link, except that similarity of objects is based on average similarity of component points.

Implementation very much like complete link.

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Ward's Method

Like the single link, complete link, and group average link, except that at each step, the two objects being joined result in the smallest increase in total intra-cluster sum of squares.

"tends to produce homogeneous clusters and a symmetric hierarchy"

Evaluation of HACMs

The algorithms are fairly similar, differing mostly in how they calculate the similarity between two clusters.

All rely on calculating (perhaps on-the-fly), and perhaps recalculating, a similarity matrix.

Complexity $O(n^2 log n)$

The Lance-Williams dissimilarity update formula lets an algorithm calculate the similarities between newly formed clusters.

Improvements have been made to various HACMs, especially single link, for which several optimal algorithms (i.e. $O(n^2)$ time and O(n) space) are known. These include SLINK and Prim-Dijkstra.

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Algorithms for Non-hierarchical methods

Single pass is simple, but sensitive to order of input data, e.g. batch k-means

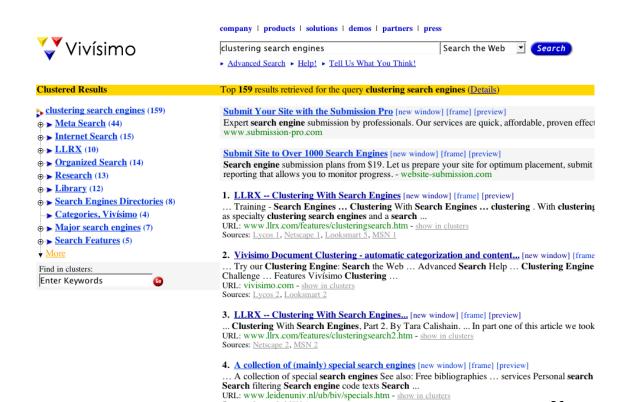
Reallocation lets documents move from one cluster to another, e.g incremental k-means

Uses of clustering in IR

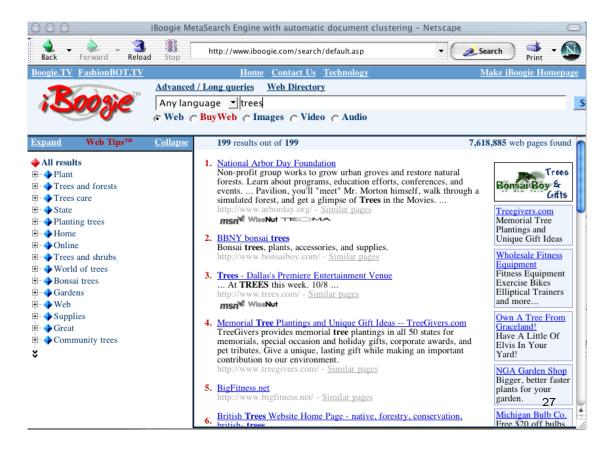
- Query Processing: Given a query q, work down the tree, taking branches where similarity with the query is greatest. Continue until some stopping criterion is met, e.g. subcollection is a single document, or if the similarity starts to decrease.
- Results Presentation: Process query q as usual, but cluster the results. Some search engines do this, but not very many. See (or demo) http://www.vivisimo.com
- Exploring the Corpus: Find clusters in order to better understand what documents (or topics or languages) are available.

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Sources: Lycos 3, MSN 4



Smeaton's SIGIR paper study

- Abstracts from 853 SIGIR papers were collected.
- Stopwords were removed, and terms stemmed and weighted, and similarity matrix calculated
- Document vectors were clustered using a hierarchical, agglomerative method.
- Similarity threshold was adjusted to produce a desirable number of clusters, which were then labeled by inspection

What about the whisky example?

from http://www.whiskyclassified.com/

- Twelve characteristics of whisky were identified
- Reviews of 86 different single malt whiskies were collected, and the reviewers' ratings were noted
- The clustering software grouped whiskies into the same cluster when they have broadly the same taste characteristics across all 12 sensory variables... [the algorithm] minimizes the variance within clusters and maximizes the variance between clusters.

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Scatter/Gather

Key idea: clustering can be effective as an access method in its own right, apart from retrieval.

- Data is divided into a small number of clusters
- Short summaries are presented to user, who selects one or more clusters for further study
- Those clusters are gathered, clustered, and the process repeats.

The process is user-driven, divisive (i.e. top-down) and hierarchical. Since system is interactive, speed of clustering is critical.

Buckshot Algorithm

- ullet Take a random sample of the data of size $\sqrt(kn)$, where k is the number of clusters, and n is the total number of documents
- ullet Find k "centers" in the sample using e.g. group average link
- Assign each document to one of the clusters, e.g. by closest distance
- Cluster centers may shift, so repeat assignment once or twice.

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Fractionation Algorithm

- Divide the document set into N/m groups of fixed size m, with m>k.
- ullet Cluster the data in each of the buckets using some clustering algorithm. Treat these N/m groups as individuals, and repeat, until only k groups remain
- ullet Assign each document to one of these k clusters, as in buckshot
- Cluster centers may shift, so repeat assignment once or twice

Example: start with N=100000 documents. To choose k=10 centers, let m=100.

Make N/m=1000 document sets, 100 documents in each set. Find the "center" each of these sets, using e.g. group average link. Cost: $O(100^2)$, with a factor of 1000.

Treating these 1000 "centers" as individuals, divide them into 10 sets of 100. Find the centers of these 10 sets, and the resulting 10 cluster centers are what we wanted. Cost: $O(100^2)$, with a factor of 10.

Total cost is still $O(n^2)$ for n=100, which is a million times better than $O(n^2)$ for n=100000

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Fractionation vs. Buckshot

Fractionation takes longer than buckshot, although asymptotic complexity is the same, but doesn't have the randomness of buckshot.

Buckshot can be run several times, in the hopes of getting better results.

According to Cutting et al, Fractionation seems to make better clusters

Stratified vs. random sampling is perhaps even more important for documents than for widgets :-)

Star Clusters - another IR application of clustering

A hierarchical technique for browsing an information collection.

Each level in the hierarchy is determined by a minimum similarity threshold between pairs of documents.

Find star-shaped subgraphs such that each document is one (and possibly more than one!) subgraph, where the distance between each "satellite" document and the "star" at the cluster's center is greater than the minimum for that level of the hierarchy.

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From Jain's 1999 Survey on Data Clustering

Components of a Clustering Task:

- 1. Choose a representation of the data
- 2. Define a similarity measure
- 3. Clustering algorithm
- 4. Data abstraction, if needed
- 5. Assess output, if needed (and it usually is CKN)

Data representation

- Feature selection
- Dimension reduction
- Transformation e.g. Cartesian to polar coordinates for points in \mathbb{R}^2

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Speaking of Dimension Reduction...

High-dimensionality can be an issue

Documents "live" in high dimensional spaces, and they may have similarities that the vector space representation misses, e.g. no terms in common, but term frequencies are identical. How could this happen?

Lots of recent work on projecting data into lower dimensional spaces, then cluster.

Similarity measures

For document clustering, one can use Cosine, Dice, or Jaccard similarity measures

$$S_{D_i,D_j} = \frac{\sum_{k=1}^{L} weight_{i,k} weight_{j,k}}{\sqrt{\sum_{k=1}^{L} weight_{i,k}^2 \sum_{k=1}^{L} weight_{j,k}^2}}$$
(1)

For semi-structured data, e.g. text with nominal or ordinal valued metadata, similarity measures that account for the different types of data have been developed. (Jain, pg. 272)

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Similarity vs. distance

Euclidean distance is another reasonable choice in many applications, including (length-normalized) documents when represented as points on a hyper-sphere.

A metric space is a space in which a distance metric has the properties of

strict positiveness, d(x,y)=0 if $fx=y, \forall x,y$, symmetry, $d(a,b)=d(b,a)\forall a,b$ and the triangle inequality $d(a,b)+d(b,c)\geq d(a,c)\forall a,b,c$

However, measures such as Mutual Neighbor Distance do not satisfy the Triangle Inequality, but may still produce good results.

Assessing the Output: what is a "good" clustering?

How does one measure the quality of a clustering?

From an objective standpoint, cluster quality is usually expressed as an optimization, e.g. find the cluster centers that maximize total intra-cluster similarity while minimizing total inter-cluster similarity.

Image processing papers use subjective assessment of test images, as well as objective functions.

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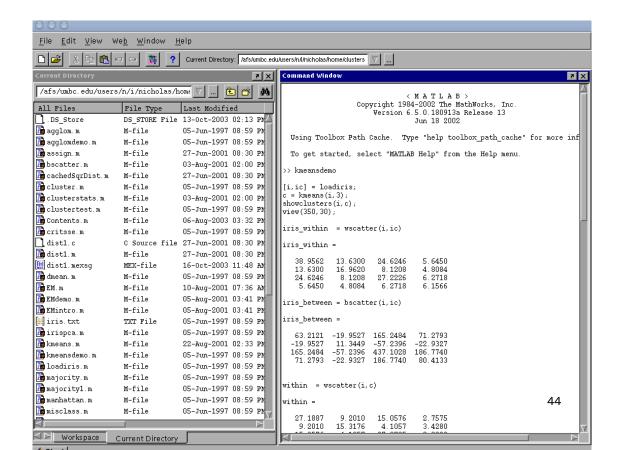
Using clusters package in Matlab

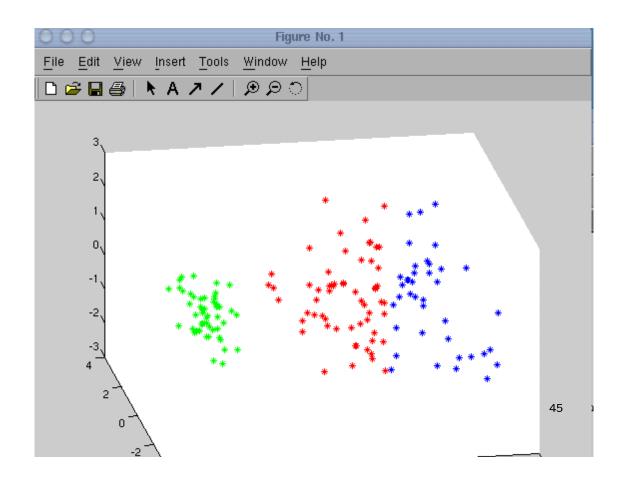
Get the package clusters from Dellaert's site.

Start Matlab, and then type "kmeansdemo" in command window.

Matlab files in this Directory

```
PROJECTPCA: project data matrix on first nr eigenvectors SHOWPCA2: project data matrix on 2 first eigenvectors and show them CRITSSE: computes Sum-of-Squared-Error Criterion for a given clustering SHOWPCA3: project data matrix on 3 first eigenvectors and show them WSCATTER(x,c) = within-cluster scatter matrix CLUSTERTEST: test clusterstats with really simple distribution AGGLOMDEMO: demonstrate agglomerative clustering CLUSTERTESTATS(x,c) computes the statistics for each cluster
projectpca
showpca2
critsse
showpca3
wscatter
clustertest
agglomdemo
                                                CLUSTERSTATS(x,c) computes the statistics for each cluster
CLUSTER: return the matrix of samples in cluster j according to c
BSCATTER: between-cluster scatter matrix
clusterstats
cluster
bscatter
                                                AGGLOM: Basic Agglomerative Clustering
MISCLASS: calculates percent of misclassified samples in clusters
MISCLASS: calculates * misclassified samples in a cluster with respect to maj. vote
LOADIRIS: loads the cluster IRIS benchmark data
agglom
misclass
misclass1
loadiris
kmeansdemo
                                                  KMEANSDEMO: demonstrate k-means clustering
                                               KMEANSDEMO: demonstrate k-means clustering
KMEANS: k-means clustering
MAJORITY: returns (weighted) majority vote
MAJORITY1: returns weighted majority vote for a *row vector*
PRINTCLUSTERS: print out j-component of the data in each cluster
irispca: show first two principal components of iris data
DMEAN: distance between means of two clusters
SQRDIST: calculate a l*n vector D containing the squared distances from z
SHOWCLUSTERS: project data matrix on first eigenvectors (if necessary)
SCATTER: scatter matrix for samples x
NEAREST: return the vector zj in z that is nearest to xi
MOVE: move sample x(s) from its current cluster c(s) to cluster j
kmeans
majority
majority1
printClusters
irispca
sgrDist
showclusters
scatter
move
```

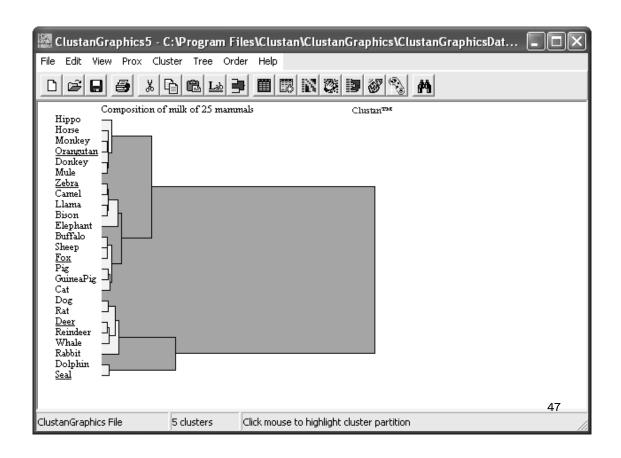


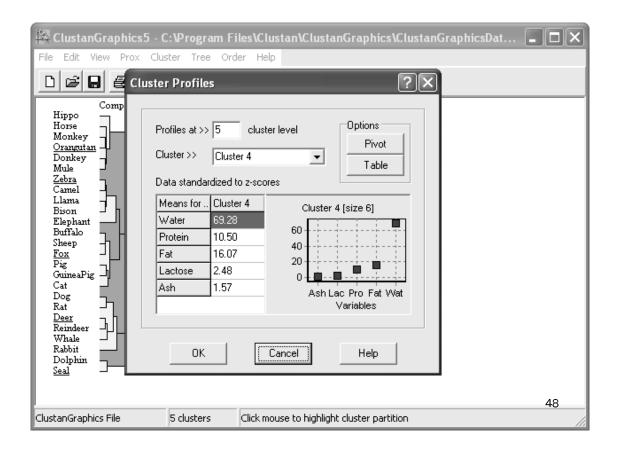


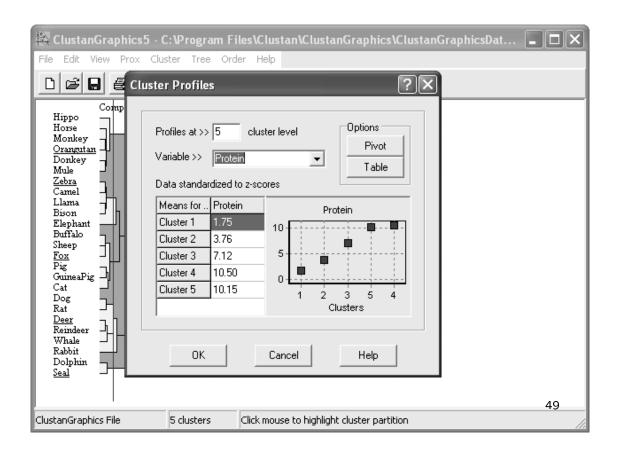
Using Clustan

Need a Windows platform. Click on Clustan Graphics 6 icon. Under the file menu, open (or reopen) mammals. We can demonstrate varying number of clusters, and pivoting of data.

Pivoting refers to looking at variables across clusters, or looking at clusters across variables.







Using Cluto

Need a Windows (or Unix) platform. Open a run window, run cmd.exe. From cluto's matrices directory,

..\Win32\vcluster sports.mat 10

Related software

http://www.cs.umbc.edu/~nicholas/clustering

http://www.cc.gatech.edu/~dellaert/html/software.html

http://www.clustan.com/

http://www-users.cs.umn.edu/~karypis/cluto/index.html

http://www.octave.org