9 Assignment-based Clustering

Probably the most famous clustering formulation is k-means. This is the focus today. Note: k-means is not an algorithm, it is a problem formulation. We will also discuss other variants, noteably the k-center clustering algorithm.

k-Means is in the family of *assignment-based clustering*. Each cluster is represented by a single point, to which all other points in the cluster are "assigned." Consider a set X, and distance $\mathbf{d} : X \times X \to \mathbb{R}_+$, and the output is a set $C = \{c_1, c_2, \ldots, c_k\}$. This implicitly defines a set of clusters where $\phi_C(x) = \arg\min_{c \in C} \mathbf{d}(x, c)$. Then the *$k$-means clustering problem* is to find the set C of k clusters (often, but not always as a subset of X) to

$$\text{minimize} \sum_{x \in X} \mathbf{d}(\phi_C(x), x)^2.$$

So we want every point assigned to the closest center, and want to minimize the sum of the squared distance of all such assignments.

Recall, there are other variants:

- the *k-center clustering problem*: minimize $\max_{x \in X} \mathbf{d}(\phi_C(x), x)$
- the *k-median clustering problem*: minimize $\sum_{x \in X} \mathbf{d}(\phi_C(x), x)$
  The *k-mediod* variant is similar, but restricts that the centers C must be a subset of P.

9.0.1 Gonzalez Algorithm for k-Center Clustering

Here we want every point assigned to the closest center, and want to minimize the *longest* distance of any such assignment.

Unfortunately, the k-center clustering problem is NP-hard to solve exactly. In fact, it is NP-hard to find a clustering within a factor 2 of the optimal cost!

Luckily, there is an algorithm that achieves this factor 2 approximation, it is quite fast, and it works very well in practice. It is usually attributed to Gonzalez (1985), but it may likely be much older. The lesson is:

Be greedy, and avoid your neighbors!

Algorithm 9.0.1 Gonzalez Greedy Algorithm for k-Center Clustering

Choose $c_1 \in X$ arbitrarily. Let $C_1 = \{c_1\}$.
(*In general let* $C_i = \{c_1, \ldots, c_i\}$.)
for $i = 2$ to k **do**
  Set $c_i = \arg\max_{x \in X} \mathbf{d}(x, \phi_{C_{i-1}}(x))$.

As Algorithm 9.0.1 describes, the algorithm is to always pick the point in x that is furthest from the current set of centers, and let it also be a center.

In the worst case, this is a 2-approximation to the optimal clustering for the k-center clustering problem. But is often much better in practice.

It only takes time about $k^2 n = O(k^2 n)$. There are k rounds, and each round can be done in about nk time. We maintain the set $\phi_{C_i}(x)$ for each x. When a new c_i is found, and added to the set of centers, all n assignments $\phi_{C_i}(x)$ can be updated in linear $O(n)$ time, by checking each distance $\mathbf{d}(x, \phi_{C_{i-1}}(x))$ against $\mathbf{d}(x, c_i)$ and switching the assignment if the later is smaller. Then the minimum can be found in the next round on a linear scan (or on the same linear scan).

Algorithm 9.0.2 Detailed Gonzalez Greedy Algorithm for k-Center Clustering

Choose $c_1 \in X$ arbitrarily, and set $\phi[j] = 1$ for all $j \in [n]$
for $i = 2$ to k **do**
  $M = 0, \quad c_i = x_1$
  for $j = 1$ to n **do**
    if $\mathtt{d}(x_j, c_{\phi[j]}) > M$ **then**
      $M = \mathtt{d}(x_j, c_{\phi[j]}), \quad c_i = x_j$
  for $j = 1$ to n **do**
    if $\mathtt{d}(x_j, c_{\phi[j]}) > \mathtt{d}(x_j, c_i)$ **then**
      $\phi[j] = i$

This works for any metric. However, it biases the choice of centers to be on the "edges" of the dataset. There are heuristic to try to recenter afterwards, but usually not worth it—just use another algorithm instead.

9.1 Lloyd's Algorithm

When people think of the k-means problem, they usually think of the following algorithm. It is usually attributed to Lloyd from a document in 1957, although it was not published until 1982 [9].

Algorithm 9.1.1 Lloyd's Algorithm for k-Means Clustering

Choose k points $C \subset X$ *[...arbitrarily?]*
repeat
  For all $x \in X$, find $\phi_C(x)$ (closest center $c \in C$ to x)
  For all $i \in [k]$ let $c_i = \mathsf{average}\{x \in X \mid \phi_C(x) = c_i\}$
until The set C is unchanged

If the main loop has R rounds, then this take roughly Rnk steps (and can be made closer to $Rn \log k$ with faster nearest neighbor search in some cases).

But what is R?

- It is finite. The cost ($\sum_{x \in X} (\mathtt{d}(x, \phi_C(x))^2)$) is always decreasing, and there are a finite (precisely, $\binom{n}{k} = O(n^k)$) number of possible distinct cluster centers. But it could be exponential in k and d (the dimension when Euclidean distance used).
- However, usually $R = 10$ is fine.
- Smoothed analysis: if data perturbed randomly slightly, then $R = O(n^{35} k^{34} d^8)$ [2]. This is "polynomial," but still ridiculous.
- If all points are on a grid of length M, then $R = O(dn^4 M^2)$. But thats still way too big.

Lesson: there are crazy special cases that can take a long time, but usually it works. Recall:

When data is easily cluster-able, most clustering algorithms work quickly and well.
When is not easily cluster-able, then no algorithm will find good clusters.

Sometimes there is a good k-means clustering, but it is not found by Lloyd's algorithm. Then we can choose new centers again (with randomness), and try again.

How do we initialize C? The goal is to get one point from each final cluster. Then it will converge quickly.

- Random set of k points. By coupon collectors, we know that we need about $k \log k$ to get one in each cluster.
- Randomly partition $X = \{X_1, X_2, \ldots, X_k\}$ and take $c_i = \mathsf{average}(X_i)$. This biases towards "center" of the full set X (by Chernoff-Hoeffding).
- Gonzalez algorithm [6] (for k-center). This may bias too much to outlier points.

Algorithm by Arthur and Vassilvitskii [3] called k-means++.

Algorithm 9.1.2 k-Means++ Algorithm

Choose $c_1 \in X$ arbitrarily. Let $C_1 = \{c_1\}$.
(*In general let* $C_i = \{c_1, \ldots, c_i\}$.)
for $i = 2$ to k **do**
  Choose c_i from X with probability proportional to $\mathbf{d}(x, \phi_{C_{i-1}}(x))^2$.

As Algorithm 9.1.2 describes, the algorithm is like Gonzalez algorithm, but is not completely greedy.

How accurate is Lloyd's algorithm for k-means? It can be arbitrarily bad.

Theory algorithm: Gets $(1+\varepsilon)$-approximation for k-means in $2^{(k/\varepsilon)^{O(1)}} nd$ time [8].

But k-means++ is $O(\log n)$-approximate (or 8-approximate if data is well-spaced) [3]. Can then be refined with k-means, if desired.

9.2 Problems with k-Means

- The key step that makes Lloyd's algorithm so cool is $\mathsf{average}\{x \in X\} = \arg\min_{c \in \mathbb{R}^d} \sum_{x \in X} \|c - x\|^2$. But this only works with $\mathbf{d}(x, c) = \|x - c\|_2$.

  As an alternative, can enforce that $C \subset X$. Then choose each c_i from $\{x \in X \mid \phi_C(x) = c_i\}$ that minimizes distance. But slower.

- Is effected by outliers more than k-median clustering. Can adapt Lloyd's algorithm, but then step two (recentering) is harder: Called "Fermet-Weber problem,"[10, 5] and can be approximated with gradient descent.

- Enforces equal-sized clusters. Based on distance to cluster centers, not density.

  One adaptation that perhaps has better modeling is the EM formulation: Expectation-Maximization. It models each cluster as a Gaussian distribution G_i centered at c_i.

  - For each point $x \in X$, find cluster c_i with largest probability of containing that point.
  - For each cluster, find best fit Gaussian G_i with $c_i = \mathsf{average}\{x \in X \mid \phi_C(x) = c_i\}$, but estimated variance from data.

  This can also allow for non-uniform Gaussians, but first taking PCA of data in cluster, and then estimating variance along each PCA axis. Can be made more robust with regularization.

9.3 Speeding-Up k-Means

- First run Lloyds (or k-means++) on random sample of points (of size $n' \ll n$). Then given good estimate of centers, run on full set (will hopefully be close to converged).
- Run a one-pass algorithm (streaming, covered later) getting $O(k \log k)$ clusters. Reduce to k clusters at end, but merging extra clusters [1].

  Can use another streaming trick where there are a hierarchy of clusters of recent subsets representing geometrically increasing size [7].
- A recent algorithm combines these ideas to make k-means++ somewhat scalable with some added approximation error [4].

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