Data-Intensive Distributed Computing
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Part 6: Data Mining (4/4)
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High Dimensional Data

- Given a cloud of data points we want to understand its structure
The Problem of Clustering

- Given a set of points, with a notion of distance between points, group the points into some number of clusters, so that
  - Members of a cluster are close/similar to each other
  - Members of different clusters are dissimilar

- Usually:
  - Points are in a high-dimensional space
  - Similarity is defined using a distance measure
    - Euclidean, Cosine, Jaccard, edit distance, ...
Example: Clusters & Outliers
Clustering is a hard problem!
Why is it hard?

- Clustering in two dimensions looks easy
- Clustering small amounts of data looks easy
- And in most cases, looks are not deceiving

- Many applications involve not 2, but 10 or 10,000 dimensions
- **High-dimensional spaces look different:**
  Almost all pairs of points are at about the same distance
A catalog of 2 billion “sky objects” represents objects by their radiation in 7 dimensions (frequency bands)

Problem: Cluster into similar objects, e.g., galaxies, nearby stars, quasars, etc.

Sloan Digital Sky Survey
Intuitively: Music divides into categories, and customers prefer a few categories
  - But what are categories really?

Represent a CD by a set of customers who bought it:

Similar CDs have similar sets of customers, and vice-versa
Space of all CDs:

- Think of a space with one dim. for each customer
  - Values in a dimension may be 0 or 1 only
  - A CD is a point in this space \((x_1, x_2, ..., x_k)\), where \(x_i = 1\) iff the \(i^{th}\) customer bought the CD

- For Amazon, the dimension is tens of millions

- Task: Find clusters of similar CDs
Finding topics:

- Represent a document by a vector $(x_1, x_2, \ldots, x_k)$, where $x_i = 1$ iff the $i^{th}$ word (in some order) appears in the document.
  - It actually doesn’t matter if $k$ is infinite; i.e., we don’t limit the set of words.

- Documents with similar sets of words may be about the same topic.
As with CDs we have a choice when we think of documents as sets of words or shingles:

- **Sets as vectors:** Measure similarity by the cosine distance
- **Sets as sets:** Measure similarity by the Jaccard distance
- **Sets as points:** Measure similarity by Euclidean distance
Overview: Methods of Clustering

- **Hierarchical:**
  - **Agglomerative** (bottom up):
    - Initially, each point is a cluster
    - Repeatedly combine the two “nearest” clusters into one
  - **Divisive** (top down):
    - Start with one cluster and recursively split it

- **Point assignment:**
  - Maintain a set of clusters
  - Points belong to “nearest” cluster
Key operation:
Repeatedly combine two nearest clusters

Three important questions:
1) How do you represent a cluster of more than one point?
2) How do you determine the “nearness” of clusters?
3) When to stop combining clusters?
**Hierarchical Clustering**

- **Key operation:** Repeatedly combine two nearest clusters

- **(1) How to represent a cluster of many points?**
  - **Key problem:** As you merge clusters, how do you represent the “location” of each cluster, to tell which pair of clusters is closest?

- **Euclidean case:** each cluster has a \textit{centroid} = average of its (data)points

- **(2) How to determine “nearness” of clusters?**
  - Measure cluster distances by distances of centroids
Example: Hierarchical clustering

Data:
- o … data point
- x … centroid

Dendrogram

What about the Non-Euclidean case?

- The only “locations” we can talk about are the points themselves
  - i.e., there is no “average” of two points

**Approach 1:**

- (1) How to represent a cluster of many points?
  - clustroid = (data)point “closest” to other points
- (2) How do you determine the “nearness” of clusters? Treat clustroid as if it were centroid, when computing inter-cluster distances
(1) How to represent a cluster of many points?

\textit{clustroid} = point “\textit{closest}” to other points

- Smallest maximum distance to other points
- Smallest average distance to other points
- Smallest sum of squares of distances to other points

For distance metric $d$ clustroid $c$ of cluster $C$ is:

$$\min_c \sum_{x \in C} d(x, c)^2$$

\textbf{Centroid} is the avg. of all (data)points in the cluster. This means centroid is an “artificial” point.

\textbf{Clustroid} is an \textit{existing} (data)point that is “closest” to all other points in the cluster.
(2) How do you determine the “nearness” of clusters?

- **Approach 2:**
  Intercluster distance = minimum of the distances between any two points, one from each cluster

- **Approach 3:**
  Pick a notion of “cohesion” of clusters, *e.g.*, maximum distance from the clustroid
  - Merge clusters whose *union* is most cohesive

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Cohesion

- **Approach 3.1:** Use the *diameter* of the merged cluster = maximum distance between points in the cluster
- **Approach 3.2:** Use the *average distance* between points in the cluster
- **Approach 3.3:** Use a *density-based approach*
  - Take the diameter or avg. distance, e.g., and divide by the number of points in the cluster
Naïve implementation of hierarchical clustering:

- At each step, compute pairwise distances between all pairs of clusters, then merge
  \[ O(N^3) \]

Careful implementation using priority queue can reduce time to \( O(N^2 \log N) \)

- **Still too expensive for really big datasets that do not fit in memory**
k-means clustering
Assumes Euclidean space/distance

Start by picking $k$, the number of clusters

Initialize clusters by picking one point per cluster

**Example:** Pick one point at random, then $k-1$ other points, each as far away as possible from the previous points
1) For each point, place it in the cluster whose current centroid it is nearest

2) After all points are assigned, update the locations of centroids of the \( k \) clusters

3) Reassign all points to their closest centroid
   - Sometimes moves points between clusters

Repeat 2 and 3 until convergence
   - **Convergence**: Points don’t move between clusters and centroids stabilize
Example: Assigning Clusters

- \( \times \) … data point
- \( \square \) … centroid

Clusters after round 1
Example: Assigning Clusters

- \( \times \) ... data point
- \( \square \) ... centroid

Clusters after round 2
Example: Assigning Clusters

Clusters at the end

x ... data point
□ ... centroid
Getting the $k$ right

How to select $k$?

- Try different $k$, looking at the change in the average distance to centroid as $k$ increases
- Average falls rapidly until right $k$, then changes little
Example: Picking $k$

Too few; many long distances to centroid.
Example: Picking $k$

Just right; distances rather short.
Example: Picking $k$

Too many; little improvement in average distance.
class Mapper {
    def setup() = {
        clusters = loadClusters()
    }

    def map(id: Int, vector: Vector) = {
        emit(clusters.findNearest(vector), vector)
    }
}

class Reducer {
    def reduce(clusterId: Int, values: Iterable[Vector]) = {
        for (vector <- values) {
            sum += vector
            cnt += 1
        }
        emit(clusterId, sum/cnt)
    }
}
The BFR Algorithm

Extension of $k$-means to large data
BFR [Bradley-Fayyad-Reina] is a variant of \(k\)-means designed to handle very large (disk-resident) data sets

**Assumes** that clusters are normally distributed around a centroid in a Euclidean space

- Standard deviations in different dimensions may vary
  - Clusters are axis-aligned ellipses

**Efficient way to summarize clusters**
(want memory required \(O(\text{clusters})\) and not \(O(\text{data})\))
BFR Algorithm

- Points are read from disk one main-memory-full at a time
- Most points from previous memory loads are summarized by simple statistics
- To begin, from the initial load we select the initial $k$ centroids by some sensible approach:
  - Take $k$ random points
  - Take a small random sample and cluster optimally
  - Take a sample; pick a random point, and then $k-1$ more points, each as far from the previously selected points as possible
Three Classes of Points

3 sets of points which we keep track of:

- **Discard set (DS):**
  - Points close enough to a centroid to be summarized

- **Compression set (CS):**
  - Groups of points that are close together but not close to any existing centroid
  - These points are summarized, but not assigned to a cluster

- **Retained set (RS):**
  - Isolated points waiting to be assigned to a compression set
A cluster. Its points are in the **DS**.

Compressed sets. Their points are in the **CS**.

Discard set (**DS**): Close enough to a centroid to be summarized
Compression set (**CS**): Summarized, but not assigned to a cluster
Retained set (**RS**): Isolated points

Points in the **RS**
For each cluster, the discard set (DS) is summarized by:

- The number of points, \( N \)
- The vector \( \text{SUM} \), whose \( i^{\text{th}} \) component is the sum of the coordinates of the points in the \( i^{\text{th}} \) dimension
- The vector \( \text{SUMSQ} \): \( i^{\text{th}} \) component = sum of squares of coordinates in \( i^{\text{th}} \) dimension
Summarizing Points: Comments

- **2d + 1** values represent any size cluster
  - **d** = number of dimensions
- Average in **each dimension** (the centroid) can be calculated as \( \text{SUM}_i / N \)
  - \( \text{SUM}_i = i^{\text{th}} \) component of SUM
- Variance of a cluster’s discard set in dimension \( i \) is: \( (\text{SUMSQ}_i / N) - (\text{SUM}_i / N)^2 \)
  - And standard deviation is the square root of that

**Next step: Actual clustering**

**Note:** Dropping the “axis-aligned” clusters assumption would require storing full covariance matrix to summarize the cluster. So, instead of \( \text{SUMSQ} \) being a \( d \)-dim vector, it would be a \( d \times d \) matrix, which is too big!
The “Memory-Load” of Points

Processing the “Memory-Load” of points (1):

1) Find those points that are “sufficiently close” to a cluster centroid and add those points to that cluster and the DS
   - These points are so close to the centroid that they can be summarized and then discarded

2) Use any main-memory clustering algorithm to cluster the remaining points and the old RS
   - Clusters go to the CS; outlying points to the RS

Discard set (DS): Close enough to a centroid to be summarized.
Compression set (CS): Summarized, but not assigned to a cluster
Retained set (RS): Isolated points
The “Memory-Load” of Points

Processing the “Memory-Load” of points (2):

- **3) DS set**: Adjust statistics of the clusters to account for the new points
  - Add $N_s$, $SUM_s$, $SUMSQ_s$

- **4) Consider merging compressed sets in the CS**

- **5) If this is the last round, merge all compressed sets in the CS and all RS points into their nearest cluster**

**Discard set (DS):** Close enough to a centroid to be summarized.
**Compression set (CS):** Summarized, but not assigned to a cluster
**Retained set (RS):** Isolated points
A cluster. Its points are in the **DS**.

Compressed sets. Their points are in the **CS**.

The centroid

Discard set (DS): Close enough to a centroid to be summarized

Compression set (CS): Summarized, but not assigned to a cluster

Retained set (RS): Isolated points
A Few Details…

- Q1) How do we decide if a point is “close enough” to a cluster that we will add the point to that cluster?
- Q2) How do we decide whether two compressed sets (CS) deserve to be combined into one?
Q1) We need a way to decide whether to put a new point into a cluster (and discard)

BFR suggests two ways:
- The **Mahalanobis distance** is less than a threshold
- High likelihood of the point belonging to currently nearest centroid
Mahalanobis Distance

- Normalized Euclidean distance from centroid

For point \((x_1, \ldots, x_d)\) and centroid \((c_1, \ldots, c_d)\)

1. Normalize in each dimension: \(y_i = (x_i - c_i) / \sigma_i\)
2. Take sum of the squares of the \(y_i\)
3. Take the square root

\[
    d(x, c) = \sqrt{\sum_{i=1}^{d} \left( \frac{x_i - c_i}{\sigma_i} \right)^2}
\]

\(\sigma_i\) … standard deviation of points in the cluster in the \(i^{th}\) dimension
If clusters are normally distributed in $d$ dimensions, then after transformation, one standard deviation $= \sqrt{d}$

- i.e., 68% of the points of the cluster will have a Mahalanobis distance $< \sqrt{d}$

Accept a point for a cluster if its M.D. is $< \text{some threshold}$, e.g. 2 standard deviations
Euclidean vs. Mahalanobis distance

Contours of equidistant points from the origin

- Uniformly distributed points, Euclidean distance
- Normally distributed points, Euclidean distance
- Normally distributed points, Mahalanobis distance
Q2) Should 2 CS subclusters be combined?

- Compute the variance of the combined subcluster
  - \( N, \text{SUM}, \) and \( \text{SUMSQ} \) allow us to make that calculation quickly
- Combine if the combined variance is below some threshold

- Many alternatives: Treat dimensions differently, consider density
Clustering: Given a set of points, with a notion of distance between points, group the points into some number of clusters

Algorithms:

- Agglomerative hierarchical clustering:
  - Centroid and clustroid
- \textit{k-means}:
  - Initialization, picking \textit{k}
- BFR