Lambda means clustering: Automatic parameter search and distributed computing implementation

Citation

Comiter, Marcus, Miriam Cha, H. T. Kung, and Surat Teerapittayanon. 2016. "Lambda means clustering: Automatic parameter search and distributed computing implementation." In Proceedings of 23rd International Conference on Pattern Recognition (ICPR), Cancún, Mexico, December 4-8, 2016: 2331-2337.

Published Version

doi:10.1109/ICPR.2016.7899984

Permanent link

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LAMBDA MEANS CLUSTERING

AUTOMATIC PARAMETER SEARCH AND DISTRIBUTED COMPUTING IMPLEMENTATION

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ICPR 2016

DECEMBER 6, 2016

TALK OUTLINE

- **Motivation and Introduction**
- Background
- Lambda Means
- Benefits of Lambda Means
- Results
- Extension to Distributed Framework

MACHINE LEARNING: VISION VS. REALITY

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Vision

MACHINE LEARNING: VISION VS. REALITY

Vision

Reality

CLUSTERING

- Clustering is one of the most basic yet most powerful and fundamental of machine learning algorithms
- But even in this simple setting, the choice of parameters are both **difficult** and greatly **impact performance**

CLUSTERING

- Clustering is one of the most basic yet most powerful and fundamental of machine learning algorithms
- But even in this simple setting, the choice of parameters are both **difficult** and greatly **impact performance**

If machine learning is fundamentally a *data driven science*, shouldn't the use of machine learning itself follow a data driven methodology?

INTRODUCTION

- We present Lambda Means, a meta algorithm for the newly popular clustering algorithm DP-means
- Lambda Means automatically finds DP-means' main parameter (λ) automatically
- It finds λ using **the data itself** on which the clustering is being performed

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DP-MEANS

- DP-means forms clusters of superior quality using a distance parameter λ to ensure minimum separation between cluster centroids rather than specifying k in advance
- B. Kulis and M. I. Jordan (the authors of DP-means) show that this new algorithm outperforms the traditional k-means algorithm!
- The algorithm forms a new cluster when a data point is found to be more than λ distance away from all existing cluster centroids

DIRICHLET PROCESS

- Under an assumption that a sequence of data is drawn from a Dirichlet Process Mixture Model, B. Kulis and M. I. Jordan (the authors of DP-means) prove that there exists a lambda value such that when used by DP-means, the algorithm will discover the ground truth number of clusters k .

$$\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_k \sim G_0$$

$$\boldsymbol{\pi} \sim \text{Dir}(k, \boldsymbol{\pi}_0)$$

$$\mathbf{z}_1, \dots, \mathbf{z}_n \sim \text{Discrete}(\boldsymbol{\pi})$$

$$\mathbf{x}_1, \dots, \mathbf{x}_n \sim \mathcal{N}(\boldsymbol{\mu}_{\mathbf{z}_i}, \sigma I)$$

- μ corresponds to the mean of each of the clusters, drawn from some base distribution G_0 , which is the prior distribution over the means
- $\pi = (\pi_1, \pi_2, \dots)$ corresponds to the vector of probabilities of being in a cluster ($k \rightarrow \text{infinity}$)
- z_i is an indicator of cluster assignment
- x_i is a data point

DP-MEANS

- In practice, without knowing the parameters of the distribution from which the data is drawn, it is unclear how to find the appropriate value of λ for use with DP-means
- To solve this problem, a Farthest-first Heuristic requiring a user-provided approximation of k can be used
 - However, it is **not easy** to set k
 - The choice of k has a **marked impact** on the resulting value of λ

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LAMBDA MEANS

- As a solution for **automatically** finding the λ parameter for use with DP-means, we present Lambda Means
- It finds λ using **the data itself** on which the clustering is being performed
- Under an assumption that the data is generated by a Dirichlet Process Mixture Model, we formally prove that the λ value found by Lambda Means is the same λ used in generating the data (see Section III.D in our paper)

LAMBDA MEANS

- The algorithm's main mechanism is to decrease λ at each iteration, automatically terminating at the proper λ value
- This has the effect of precipitating clusters at each iteration up to the point at which **all clusters have been identified**, but before the point at which true clusters are broken up into individual points

ILLUSTRATION OF EFFECT OF DECREASING λ

Iteration: T

Lambda: Large

A large value of lambda causes the two sets of points to be clustered together

Iteration: T + ΔT

Lambda: Small

A small value of lambda causes the two sets of points to be clustered separately

ILLUSTRATION OF EFFECT OF DECREASING λ

D, d: maximum and minimum distance between cluster centroids
H, h: maximum and minimum distance between data points
N: total # of data points

LAMBDA MEANS

- Note that a naive implementation would generate the entire curve and then search for the elbow
- Lambda Means replaces the need for this **exhaustive** search for the elbow of the curve
- The algorithm uses the cumulative number of clusters formed as a signaling mechanism, continuing to iterate with smaller values of λ until the stopping criteria is met

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BENEFITS

- Lambda means is more robust than using a Farthest-first Heuristic, which requires a user-defined $\mathbf{k}$
 - Reason 1: Setting this $\mathbf{k}$ can be very difficult
 - Reason 2: If the initial approximation to $\mathbf{k}$ is wrong, it negatively affects finding the correct λ

BENEFITS

- To show the effect of an incorrect $\mathbf{k}$, we generate a dataset and then use the Farthest-first Heuristic with a number of different values of k to derive λ
- We find that λ varies greatly based on the initial $\mathbf{k}$ used

BENEFITS

- The drawbacks of the farthest-first heuristic are clear:
 - The method is **brittle** to small changes in the approximation of **k**
 - The method has a **large impact** on the derived value of λ as well as potentially on the **resulting cluster quality**
- In contrast, Lambda Means automatically finds the λ value without an initial approximation for **k**

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RESULTS

- We provide experimental evaluation of λ -means on both synthetic and real world data
- For synthetic data, we generate data with different values of inter-cluster **variance ρ** and the intra-cluster **variance σ**
- For real-world data, we use the MNIST hand written digit dataset

RESULTS

- This figure shows that for synthetic data with a high value of ρ/σ , Lambda Means is able to automatically find the λ value that maximizes AMI and NMI scores
 - NMI measures the amount of mutual information normalizing for number of clusters, and AMI measures the amount of mutual information accounting for chance
- We can also judge Lambda Means by its ability to identify the correct number of clusters, which it does (as shown by the blue line)

RESULTS

- We now compare the AMI and NMI scores for Lambda Means and DP-means in Table I for additional values of ρ/σ , as well as for the MNIST dataset
- Lambda Means outperforms DP-means where λ is set via the Farthest-first heuristic

Algorithm	Dataset					
	Syn. $\frac{\rho}{\sigma} = 15$		Syn. $\frac{\rho}{\sigma} = 5$		MNIST	
	AMI	NMI	AMI	NMI	AMI	NMI
λ -means	0.97	0.98	0.77	0.82	0.43	0.53
DP-means	0.87	0.92	0.52	0.78	0.32	0.38

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DISTRIBUTED RESULTS

- Lambda Means easily extends to the distributed framework under the optimistic concurrency control framework
- We achieve within a factor of two away from a perfect speed-up in both the multicore and multi-processor distributed settings

(a) Distributed cluster in the cloud

(b) Multicore

THANK YOU

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