

Clustering and competitive learning

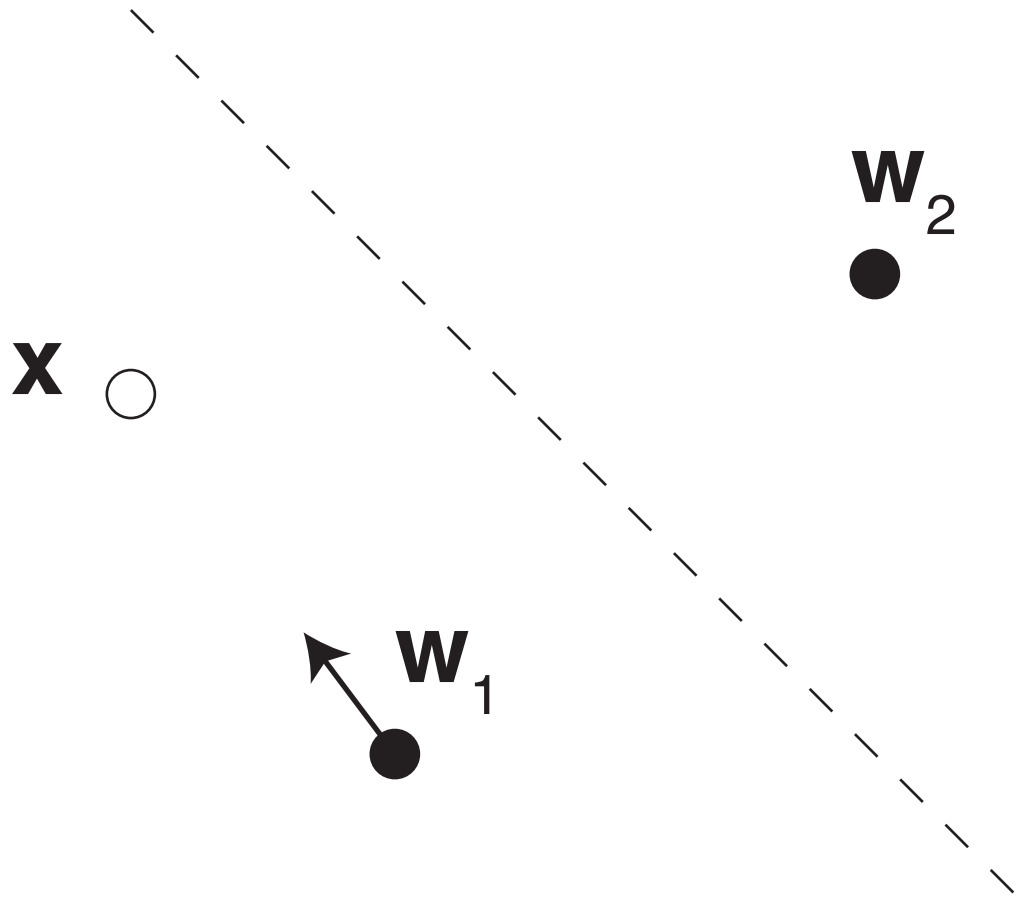
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Competitive learning

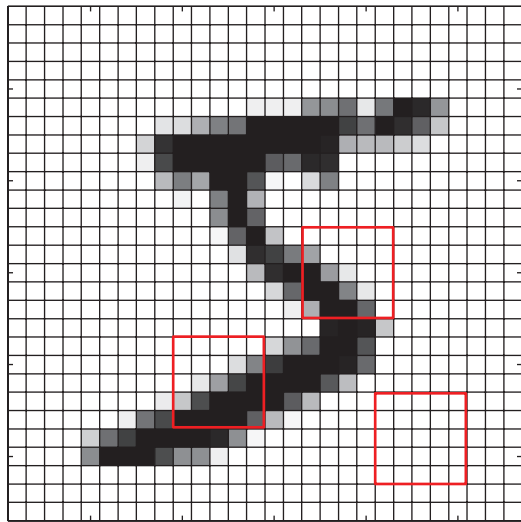
$$y_a = \begin{cases} 1, & a = \operatorname{argmin}_b |\mathbf{x} - \mathbf{w}_b| \\ 0, & \text{otherwise} \end{cases}$$

$$\Delta \mathbf{w}_a = \eta y_a (\mathbf{x} - \mathbf{w}_a)$$

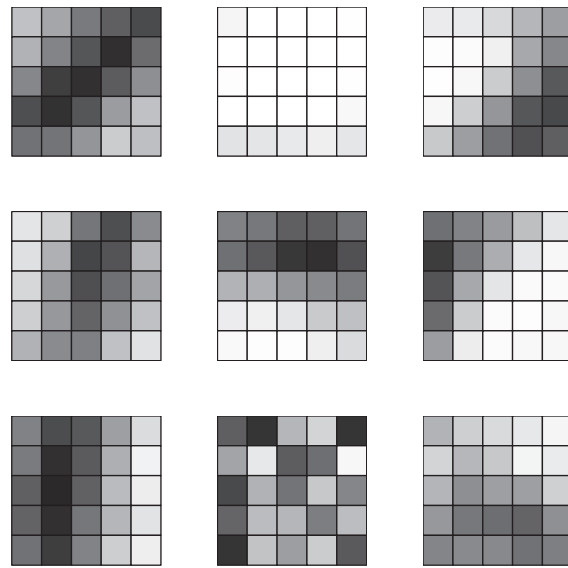
Move the closest weight vector to the input vector



a



b



Average velocity approximation

$$\Delta \mathbf{w}_a \approx \eta (\langle y_a \mathbf{x} \rangle - \langle y_a \rangle \mathbf{w}_a)$$

- steady state

$$\mathbf{w}_a \approx \frac{\langle y_a \mathbf{x} \rangle}{\langle y_a \rangle}$$

Clustering

- Divide data vectors into clusters
- Summarize each cluster by a single prototype.

A single prototype

- Summarize all data with the sample mean.

$$\mu = \frac{1}{m} \sum_{a=1}^m x_a$$

Multiple prototypes

- Each prototype is the mean of a subset of the data.
- Divide data into k clusters.
 - One prototype for each cluster.

Vector quantization

- Many telecom applications
- Codebook of prototypes
- Send index of prototype rather than whole vector
- Lossy encoding

Assignment matrix

cluster α \rightarrow

data vector a \downarrow

$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$
$$Y_{a\alpha} = \begin{cases} 1, & x_a \in \text{cluster } \alpha \\ 0, & \text{otherwise} \end{cases}$$

- Data structure for cluster memberships.

k-means algorithm

- Alternate between computing means and computing assignments.

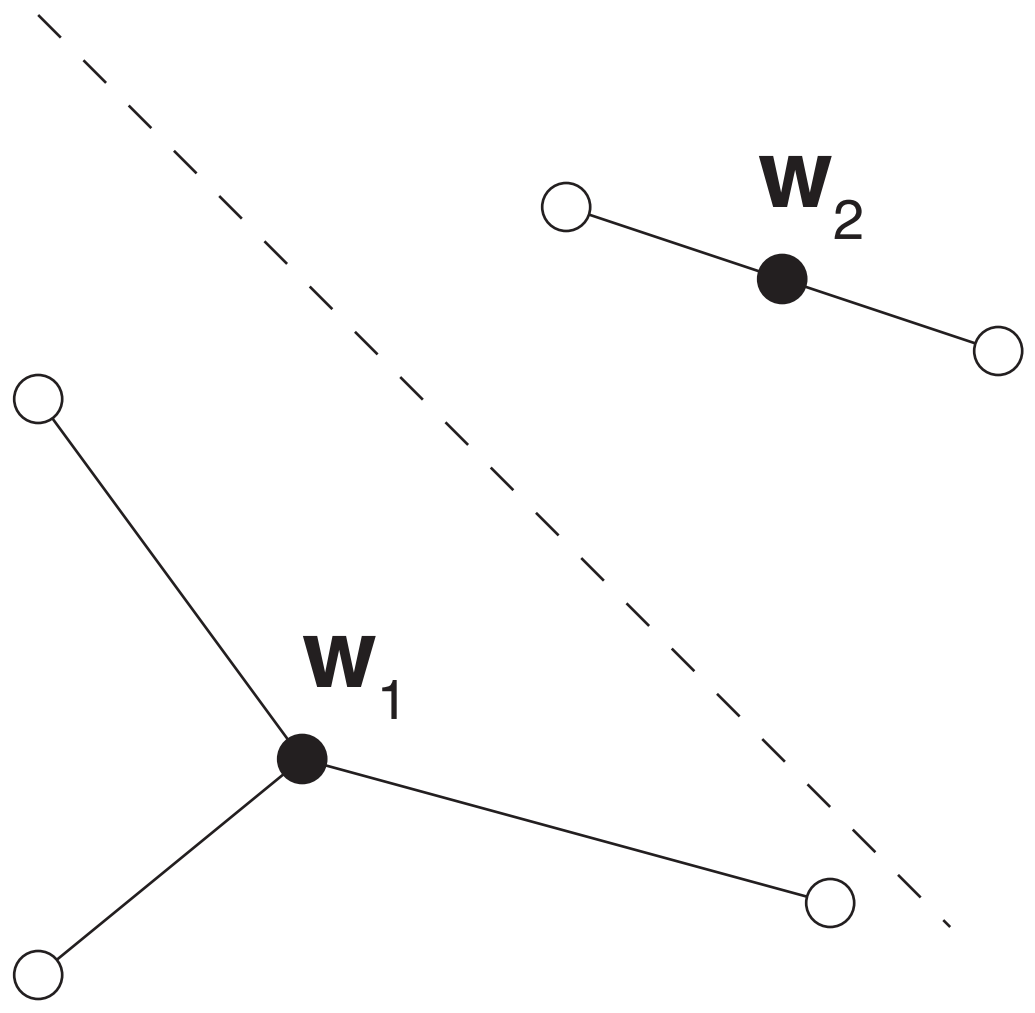
$$\mathbf{w}_\alpha = \frac{\sum_{a=1}^m \mathbf{x}_a Y_{a\alpha}}{\sum_{b=1}^m Y_{b\alpha}}$$

$$Y_{a\alpha} = 1 \text{ for}$$

$$a = \arg \min_{\beta} |\mathbf{x}_a - \mathbf{w}_\beta|$$

Objective function for k -means

$$E(Y, w) = \frac{1}{2} \sum_{a=1}^m \sum_{\alpha=1}^k Y_{a\alpha} |\mathbf{x}_a - \mathbf{w}_\alpha|^2$$



Avoiding local minima

- Good initialization
- Splitting
- Annealing

Model selection

- How to choose the number of clusters?
- Tradeoff between model complexity and objective function.