
Clustering Stability: An Overview

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Foundations and Trends[®] in Machine Learning

Published, sold and distributed by:

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PO Box 1024
Hanover, MA 02339
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www.nowpublishers.com
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Outside North America:

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The Netherlands
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The preferred citation for this publication is U. von Luxburg, Clustering Stability: An Overview, *Foundation and Trends[®] in Machine Learning*, vol 2, no 3, pp 235–274, 2009

ISBN: 978-1-60198-344-2

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Foundations and Trends[®] in Machine Learning, 2009, Volume 2, 4 issues. ISSN paper version 1935-8237. ISSN online version 1935-8245. Also available as a combined paper and online subscription.

Foundations and Trends[®] in
Machine Learning
Vol. 2, No. 3 (2009) 235–274
© 2010 U. von Luxburg
DOI: 10.1561/22000000008



Clustering Stability: An Overview

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Abstract

A popular method for selecting the number of clusters is based on stability arguments: one chooses the number of clusters such that the corresponding clustering results are “most stable”. In recent years, a series of papers has analyzed the behavior of this method from a theoretical point of view. However, the results are very technical and difficult to interpret for non-experts. In this monograph we give a high-level overview about the existing literature on clustering stability. In addition to presenting the results in a slightly informal but accessible way, we relate them to each other and discuss their different implications.

Contents

1	Introduction	1
2	Clustering Stability: Definition and Implementation	5
3	Stability Analysis of the K-Means Algorithm	13
3.1	The Idealized K -Means Algorithm	15
3.2	The Actual K -Means Algorithm	24
3.3	Relationships between the results	29
4	Beyond K-Means	33
5	Outlook	37
	References	41

1

Introduction

Model selection is a difficult problem in non-parametric clustering. The obvious reason is that, as opposed to supervised classification, there is no ground truth against which we could “test” our clustering results. One of the most pressing questions in practice is how to determine the number of clusters. Various ad hoc methods have been suggested in the literature, but none of them is entirely convincing. These methods usually suffer from the fact that they implicitly have to define “what a clustering is” before they can assign different scores to different numbers of clusters. In recent years a new method has become increasingly popular: selecting the number of clusters based on clustering stability. Instead of defining “what is a clustering”, the basic philosophy is simply that a clustering should be a structure on the data set that is “stable”. That is, if applied to several data sets from the same underlying model or of the same data-generating process, a clustering algorithm should obtain similar results. In this philosophy it is not so important how the clusters look (this is taken care of by the clustering algorithm), but that they can be constructed in a stable manner.

The basic intuition of why people believe that this is a good principle can be described by Figure 1.1. Shown is a data distribution with four

2 Introduction

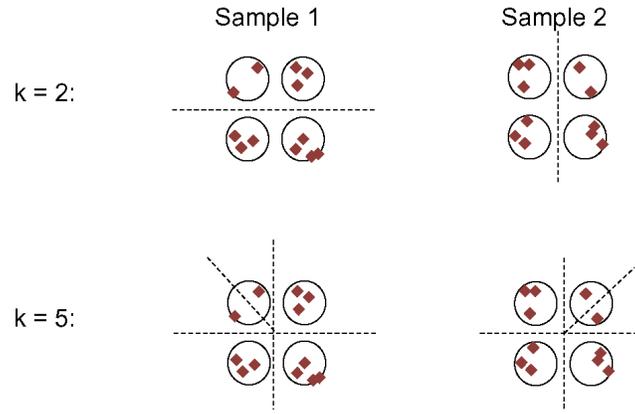


Fig. 1.1 Idea of clustering stability. Unstable clustering solutions if the number of clusters is too small (first row) or too large (second row). See text for details.

underlying clusters (depicted by the black circles), and different samples from this distribution (depicted by red diamonds). If we cluster this data set into $K = 2$ clusters, there are two reasonable solutions: a horizontal and a vertical split. If a clustering algorithm is applied repeatedly to different samples from this distribution, it might sometimes construct the horizontal and sometimes the vertical solution. Obviously, these two solutions are very different from each other, hence the clustering results are unstable. Similar effects take place if we start with $K = 5$. In this case, we necessarily have to split an existing cluster into two clusters, and depending on the sample this could happen to any of the four clusters. Again the clustering solution is unstable. Finally, if we apply the algorithm with the correct number $K = 4$, we observe stable results (not shown in the figure): the clustering algorithm always discovers the correct clusters (maybe up to a few outlier points). In this example, the stability principle detects the correct number of clusters.

At first glance, using stability-based principles for model selection appears to be very attractive. It is elegant as it avoids to define what a good clustering is. It is a meta-principle that can be applied to any basic clustering algorithm and does not require a particular clustering model. Finally, it sounds “very fundamental” from a philosophy of inference point of view.

However, the longer one thinks about this principle, the less obvious it becomes that model selection based on clustering stability “always works”. What is clear is that solutions that are completely unstable should not be considered at all. However, if there are several stable solutions, is it always the best choice to select the one corresponding to the most stable results? One could conjecture that the most stable parameter always corresponds to the simplest solution, but clearly there exist situations where the most simple solution is not what we are looking for. To find out how model selection based on clustering stability works we need theoretical results.

In this monograph we discuss a series of theoretical results on clustering stability that have been obtained in recent years. In Section 2 we review different protocols for how clustering stability is computed and used for model selection. In Section 3 we concentrate on theoretical results for the K -means algorithm and discuss their various relations. This is the main section of the paper. Results for more general clustering algorithms are presented in Section 4.

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42 *References*

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