

## Paper:

# Algorithms for Sequential Extraction of Clusters by Possibilistic Method and Comparison with Mountain Clustering

Sadaaki Miyamoto\*, Youhei Kuroda, and Kenta Arai

\*Department of Risk Engineering, School of Systems and Information Engineering, University of Tsukuba

Ibaraki 305-8573, Japan

E-mail: miyamoto@risk.tsukuba.ac.jp

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In addition to fuzzy  $c$ -means, possibilistic clustering is useful because it is robust against noise in data. The generated clusters are, however, strongly dependent on an initial value. We propose a family of algorithms for sequentially generating clusters “one cluster at a time,” which includes possibilistic medoid clustering. These algorithms automatically determine the number of clusters. Due to possibilistic clustering’s similarity to the mountain clustering by Yager and Filev, we compare their formulation and performance in numerical examples.

**Keywords:** possibilistic clustering, sequential extraction of clusters, mountain clustering

## 1. Introduction

Fuzzy  $c$ -means clustering currently plays the central role in clustering algorithms [1–3], but there is another useful tool of possibilistic clustering [4], which both resembles and differs from fuzzy  $c$ -means. Possibilistic clustering is robust against noise in data [5]. Results of possibilistic clustering, however, tend to strongly dependent on initial values. Although there is a proposal of an algorithm generating “one cluster at a time” [5] to mitigate this drawback, this proposal has not yet been put into a concrete algorithm.

We propose algorithms for sequentially extracting clusters one by one and present an objective function having the form  $J(V)$  of a variable of cluster centers, instead of  $J(U, V)$  of the two variables of memberships and centers in fuzzy  $c$ -means and possibilistic clustering in the original formulation.

We also consider how these algorithms are related to the mountain clustering algorithm [6], and present examples showing properties of the proposed algorithms and compare performance of the proposed method and the mountain clustering.

Our proposal determines the number of clusters automatically, and more efficient than the mountain clustering, which is also sequential and similar to our proposal.

## 2. Possibilistic Clustering Formulations

An object of clustering is assumed to be a vector in  $p$ -dimensional Euclidean space:  $x_k = (x_k^1, \dots, x_k^p) \in \mathbf{R}^p$ , ( $k = 1, \dots, n$ ), and the set of objects is denoted by  $X = \{x_1, \dots, x_n\}$ . Cluster centers are denoted by  $v_i = (v_i^1, \dots, v_i^p)^T$ ,  $i = 1, \dots, c$ , where  $c$  is the number of clusters. Simplified symbol  $V = (v_1, \dots, v_c)$  is used for the collection of  $c$  cluster centers, whereas cluster membership matrix  $U = (u_{ki})$ , ( $i = 1, \dots, c$ ,  $k = 1, \dots, n$ ) is used as usual, where  $u_{ki}$  is the degree of belongingness of object  $x_k$  to cluster  $i$ . In fuzzy  $c$ -means clustering, the constraint for a fuzzy partition is given by

$$M = \{U = (u_{ki}) : \sum_{i=1}^c u_{ki} = 1, \forall k; u_{kj} > 0, \forall j, k\},$$

while in possibilistic clustering we set

$$M = \{U = (u_{ki}) : u_{kj} \geq 0, \forall j, k\}, \dots \dots \dots (1)$$

where we have omitted original constraint  $0 < \sum_k u_{ki} \leq N$  proposed in [4], for simplicity.

The dissimilarity of clustering is the standard squared Euclidean distance between an individual and a cluster center:

$$D_{ki} = \|x_k - v_i\|^2.$$

We use the dissimilarity between generic elements  $x, y \in \mathbf{R}^p$ , denoted by

$$D(x, y) = \|x - y\|^2.$$

### 2.1. Fuzzy $c$ -Means and Possibilistic Clustering

Fuzzy  $c$ -means [1] and possibilistic clustering are based on the optimization of an objective function. We consider the following two:

$$J_e(U, V) = \sum_{k=1}^n \sum_{i=1}^c \{u_{ki} D_{ki} + \lambda^{-1} u_{ki} (\log u_{ki} - 1)\} \quad (2)$$

$$J_2(U, V) = \sum_{k=1}^n \sum_{i=1}^c \{(u_{ki})^2 D_{ki} + \zeta^{-1} (1 - u_{ki})^2\} \quad (3)$$

$J_e$  is an entropy-based objective function [7], and  $J_2$  is a function for the possibilistic clustering [4] with a restriction to  $m = 2$  and  $\eta_i = \zeta^{-1}$  ( $1 \leq i \leq c$ ).



With this procedure, we need not specify the number of clusters beforehand.

Before considering a minimization algorithm which is not yet specified in this procedure, we compare the two objective functions and review the mountain clustering. Note that we call extracting one cluster at a time a sequential possibilistic clustering algorithm.

**Note:** The “one cluster at a time” concept has already been proposed [5], but the above analysis and algorithms below have not yet been studied.

### 3.1. Comparison of Objective Functions

To study properties of  $J'_e(V)$  and  $J'_2(V)$ , we study  $j_e(y)$ , the sum of  $-U_e(x_k, y)$ , and  $j_2(y)$ , the sum of  $U_2(x_k, y)$ :

$$j_e(y) = - \sum_{k=1}^n U_e(x_k, y),$$

$$j_2(y) = \sum_{k=1}^n U_2(x_k, y).$$

$U_e(x_k, y)$  and  $U_2(x_k, y)$ , as the function of  $y$ , has properties similar in the minimization of  $j_e(y)$  and  $j_2(y)$ . The next two propositions are easily obtained, and their proofs are omitted here.

**Proposition 1:** Function  $U_e(x_k, y)$  satisfies

$$-U_e(x_k, x_k) = \min_y -U_e(x_k, y) = -1,$$

$$\lim_{\|y\| \rightarrow \infty} -U_e(x_k, y) = 0,$$

while  $U_2(x_k, y)$  satisfies

$$U_2(x_k, x_k) = \min_y U_2(x_k, y) = 0, \quad \lim_{\|y\| \rightarrow \infty} U_2(x_k, y) = \frac{1}{\zeta}.$$

**Proposition 2:** Put  $z = D(x_k, y)$ . Then,

$$-U_e(x_k, y) = -\exp(-\lambda z), \quad U_2(x_k, y) = \frac{z}{1 + \zeta z}.$$

If we consider

$$g_e(z) = -\exp(-\lambda z),$$

$$g_2(z) = \frac{z}{1 + \zeta z}, \quad (0 \leq z < +\infty),$$

as a function of real variable  $z$ , then both functions  $g_e(z)$  and  $g_2(z)$  are monotonically increasing.

### 3.2. Mountain Clustering

Note that the mountain clustering [6] is closely related to the proposed method. Indeed, the mountain clustering extracts clusters sequentially, i.e., one cluster at a time.

The mountain function is

$$M(y) = \sum_{k=1}^n \exp(-\alpha D(x_k, y)), \quad (\alpha > 0) \quad \dots \quad (9)$$

where  $y \in \mathbf{R}^p$  is restricted to grid points. Let  $y^{(1)}$  be the maximizing point of Eq. (9). The second mountain function is defined as follows:

$$M^{(2)}(y) = M(y) - M(y^{(1)}) \sum_{k=1}^n \exp(-\alpha D(y^{(1)}, y)).$$

Calculation is then repeated:

$$M^{(\ell)}(y) = M^{(\ell-1)}(y) - M^{(\ell-1)}(y^{(\ell-1)}) \sum_{k=1}^n \exp(-\alpha D(y^{(\ell-1)}, y)). \quad \dots \quad (10)$$

until no significant cluster remains. The stopping criterion is given by the ratio and a given parameter  $\delta > 0$ :

$$\frac{M(y^{(1)})}{M(y^{(\ell-1)})} < \delta. \quad \dots \quad (11)$$

Note that

**Proposition 3:**  $M(y)$  and  $-j_e(y)$  have the identical form when  $\alpha = \lambda$ :

$$M(y) = -j_e(y) \sum_{k=1}^n U_e(x_k, y) = \sum_{k=1}^n \exp(-\alpha D(x_k, y)).$$

## 4. Sequential Clustering Algorithms

The main problem in the procedure **SC** is how to optimize the function  $J(v; k) = j_e(v)$  (or  $J(v; k) = j_2(v)$ ). Minimization is done in three ways to optimize  $J(v; k)$ .

The first way is simplest, minimizing the objective function on the finite set  $\{y_1, \dots, y_L\}$ .

### Procedure A

**A1.** Generate candidate points  $y_1, \dots, y_L \in \mathbf{R}^p$ .  $X^{(0)} = X$  and  $k = 0$ .

**A2.** Find minimizing element

$$\bar{y} = \arg \min_{v=y_1, \dots, y_L} J(v; k).$$

**A3.** Find cluster  $G^{(k)}$  with the center  $\bar{y}$ . Extract  $G^{(k)}$ :  $X^{(k+1)} = X^{(k)} - G^{(k)}$ . If  $X^{(k+1)}$  does not have sufficient elements to extract one more cluster, stop; else  $k := k + 1$  and go to **A2**.

Points  $y_1, \dots, y_L$  take values at grid points, similar to the mountain clustering, or can be chosen randomly from  $X$ . Alternatively, we can take  $\{y_1, \dots, y_L\} = X$ , then the method may be called a one-pass algorithm of *sequential possibilistic medoid* calculation, since the medoid is the cluster center that corresponds to an object (cf. Kaufman, Rousseeuw [10] for hard  $c$ -medoid).

The second procedure, similar to the ordinary alternative minimization of fuzzy  $c$ -means, is also useful, but requires more calculation than the first method.

### Procedure B

**B1.** Generate candidate points  $y_1, \dots, y_L \in \mathbf{R}^p$  as initial cluster centers.  $X^{(0)} = X$  and  $k = 0$ .

**B2.** Repeat the calculation of  $u_{ki}$  and  $v_i$  until convergence. Converged points are denoted by  $z_1, \dots, z_\ell$ . Find minimizing element

$$\bar{z} = \arg \min_{v=z_1, \dots, z_\ell} J(v; k). \quad \dots \quad (12)$$

**B3.** Find cluster  $G^{(k)}$  with center  $\bar{z}$ . Extract  $G^{(k)}$ :  $X^{(k+1)} = X^{(k)} - G^{(k)}$ . If  $X^{(k+1)}$  does not have sufficient

elements to extract one more cluster, stop; else  $k := k + 1$  and go to **B2**.

Several cluster centers are simultaneously obtained if we do not impose condition (12), so this procedure is generally useful as an algorithm of ordinary possibilistic clustering (cf. [11]).

#### 4.1. Possibilistic Medoid Calculation

The next procedure may be called generalized multi-pass possibilistic medoid clustering.

##### Procedure C

**C1.** Generate candidate points  $y_1, \dots, y_L \in X$  and choose initial cluster centers  $z_1, \dots, z_c$  from  $Y = \{y_1, \dots, y_L\}$ .  $X^{(0)} = X$  and  $k = 0$ .

**C2.** Repeat **C3** until convergence.

**C3.** Let  $y_{i1}, \dots, y_{ki} \in Y$  be  $K$ -nearest elements to  $z_i$  ( $i = 1, \dots, c$ ).

Find minimizing element

$$\bar{z}_i = \arg \min_{v=z_i, y_{i1}, \dots, y_{ki}} J(v; k).$$

Put  $z_i = \bar{z}_i$ .

**C4.** Let

$$\bar{z} = \arg \min_{v=z_i, y_{i1}, \dots, y_{ki}} J(v; k).$$

Find cluster  $G^{(k)}$  with center  $\bar{z}$ . Extract  $G^{(k)}$ :  $X^{(k+1)} = X^{(k)} - G^{(k)}$ . If  $X^{(k+1)}$  does not have sufficient elements to extract one more cluster, stop; else  $k := k + 1$  and go to **C2**.

This requires more calculation than procedures A and B, and seems less useful for sequential possibilistic clustering, but should be considered to find a medoid as a cluster center. With a slight modification, Procedure C is used for ordinary possibilistic medoid clustering. We thus have the next procedure.

##### Procedure C' (ordinary possibilistic medoid clustering)

**C'1.** Generate candidate points  $y_1, \dots, y_L \in X$  and choose initial cluster centers  $z_1, \dots, z_c$  from  $Y = \{y_1, \dots, y_L\}$ .

**C'2.** Repeat **C'3** until convergence.

**C'3.** Let  $y_{i1}, \dots, y_{ki} \in Y$  be  $K$ -nearest elements to  $z_i$  ( $i = 1, \dots, c$ ).

Calculate

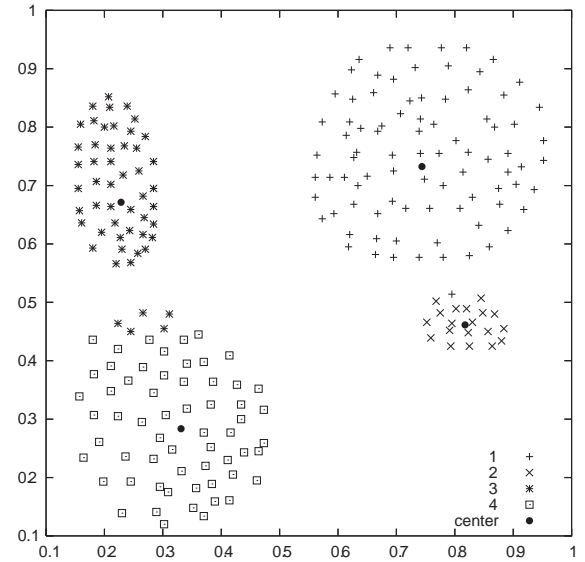
$$\bar{u}_{ki} = \exp(-\lambda D(x_k, z_i)), \quad \forall k, i,$$

$$\bar{V} = \arg \min_{v_i=z_i, y_{i1}, \dots, y_{ki}} J(\bar{U}, V).$$

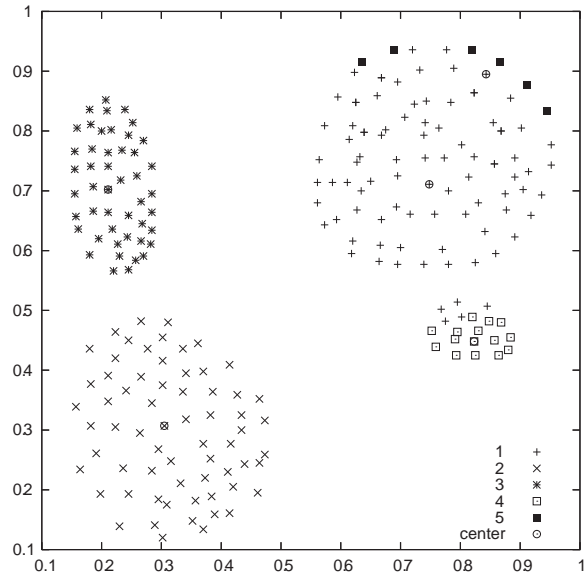
Put  $z_i = \bar{v}_i$  ( $i = 1, \dots, c$ ).

## 5. Examples

**Figures 1 and 2** show clusters obtained from Procedures B and C for the same set of points on a plane. Objective function  $J'_\ell$  with  $\lambda = 30.0$  has been used and the



**Fig. 1.** Clusters 1 – 4 sequentially extracted from a set of points on a plane using Procedure B.



**Fig. 2.** Clusters 1 – 5 sequentially extracted from a set of points on a plane using Procedure C.

extraction of objects uses the crisp criterion of

$$G^{(k)} = \{x_\ell \in X : \exp(-\lambda D(x_\ell, v^{(k)})) \geq \beta\}.$$

with parameter  $\beta = 0.2$ .

Numbers 1, ..., 5 at lower right imply the number of clusters sequentially extracted with centers shown by small circles: number 1 is the first cluster, number 2 is the second, etc.

In **Fig. 1**, clusters 1 to 4 are extracted except for misclassified points shown by asterisks (\*) and pluses (+). After the fourth cluster have been extracted, no object remains. Note that the correct number of four clusters

was extracted even though the number of clusters was not given beforehand.

In **Fig. 2**, the medoid algorithm was used with all objects as  $\{y_1, \dots, y_L\}$  in Procedure C, with a result similar to that in **Fig. 1** except that a fifth cluster was detected, although not well-separated from other clusters. This algorithm thus fails to find the correct number of clusters, but provides acceptable overall performance.

The medoid method generally does not perform as well as *c*-means, although medoids may be preferred in some real applications.

**Note:** Misclassification in **Figs. 1** and **2** is reduced if we use fuzzy *c*-means using KL-information [12]. Using KL information requires a large calculation and the number of clusters must be given beforehand, whereas our proposal does not require that the number of clusters be known.

**Note:** We omit the result from Procedure A because it is similar to that for Procedure C, which generally requires more calculation than Procedure A, but yields more stable results, because an iterative algorithm is used.

## 6. Comparison to the Mountain Clustering

The number of grid points increases exponentially with dimension, so it is expected that the mountain clustering processing time also increases exponentially, which is a major drawback. Processing time for our proposal does not increase rapidly with the number of dimensions.

This was verified by a numerical experiment in which *p*-dimensional data sets, each having 200 points, have been generated randomly. For  $p = 2, 3, 4, 5, 6$ , 100 trials were done and average processing time was recorded. Algorithm A and the mountain clustering were applied to the same data sets, where five grid points in the mountain clustering for each coordinate were used (**Table 1**). We observe the rapid growth of processing time in the mountain clustering, while our proposal using algorithm A does not rapidly increase. The same numbers are shown in **Fig. 3** where the horizontal axis is the dimension and the vertical axis is the logarithmic scale of processing time. The efficiency of the sequential algorithm is observed.

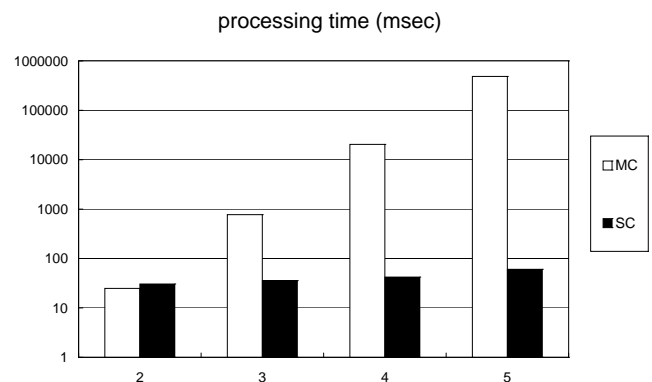
## 7. Conclusions

We have proposed algorithms for sequential extraction of clusters linking possibilistic clustering [4, 5] and the mountain clustering [6] by eliminating the membership matrix and considering the objective function of cluster centers alone. We also studied a medoid algorithm related to sequential extraction and the possibilistic clustering, and compared performance using numerical examples. We found that our proposal is far more efficient than the mountain clustering when the data space dimension is large. Our proposal does not require the number of clusters, unlike ordinary fuzzy *c*-means.

We clarified possibilistic clustering and its variations,

**Table 1.** Comparison of processing time by the mountain clustering and the sequential clustering with the algorithm A. The hyphen (–) shows that calculation was stopped before convergence because of too much processing time.

Dimension $p$	Mountain (ms)	Sequential (ms)
2	24.84	30.46
3	772.96	35.62
4	20453.333	42.03
5	485758.59	60.47
6	–	74.68



**Fig. 3.** Mountain (MC) versus sequential algorithm A(SC) processing time for dimensions  $p = 2, 3, 4, 5$ .

finding that the mountain clustering may have another option of taking random points instead of grid points [6], and  $J'_2(V)$  can be used for the objective function in the mountain clustering. We also proposed the use of possibilistic medoids, but could demonstrate no advantage to them, although applications such as document retrieval may find a medoid useful as a representative object of a cluster than a centroid.

To summarize, possibilistic clustering is a useful sequential algorithm thanks to the automatic determination of the number of clusters. Many fuzzy *c*-means variations thus invite further investigation of both methodological features and applications.

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**Name:**

Youhei Kuroda

**Affiliation:**

Masters Program in Risk Engineering, Graduate School of Systems and Information Engineering, University of Tsukuba

**Address:**

1-1-1 Tennodai, Tsukuba, Ibaraki 305-8573, Japan

**Brief Biographical History:**

2006- Masters Program, Graduate School of Systems and Information Engineering, University of Tsukuba

**Main Works:**

• S. Miyamoto, Y. Kuroda, and K. Arai, "Algorithms for Sequential Extraction of Clusters by Possibilistic Clustering," Proc. of MDAI 2007, 2007.

**Name:**

Kenta Arai

**Affiliation:**

Masters Program in Risk Engineering, Graduate School of Systems and Information Engineering, University of Tsukuba

**Address:**

1-1-1 Tennodai, Tsukuba, Ibaraki 305-8573, Japan

**Brief Biographical History:**

2007 - Masters Program, Graduate School of Systems and Information Engineering, University of Tsukuba

**Main Works:**

• S. Miyamoto, Y. Kuroda, and K. Arai, "Algorithms for Sequential Extraction of Clusters by Possibilistic Clustering," Proc. of MDAI 2007, 2007.

**Name:**

Sadaaki Miyamoto

**Affiliation:**

Professor, Department of Risk Engineering, Faculty of Systems and Information Engineering, University of Tsukuba

**Address:**

1-1-1 Tennodai, Tsukuba, Ibaraki 305-8573, Japan

**Brief Biographical History:**

1978-1990 Joined University of Tsukuba  
1990-1994 Professor, University of Tokushima  
1994- Professor, University of Tsukuba

**Main Works:**

• "Fuzzy Sets in Information Retrieval and Cluster Analysis," Theory and Decision Library, Series D, Kluwer Academic Publishers, pp. 1-259, 1990.  
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