Consensus Clustering

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INTRODUCTION

Clustering is an exploratory activity relying upon dividing a given collection X of objects, or entities, into a set of categories, called groups or clusters. Consensus clustering has been proposed to overcome some drawbacks of individual clustering algorithms. Usually we assume that the clusters are disjoint subsets of X such that the objects belonging to a single cluster are sufficiently similar to each other (i.e. the clusters should be homogeneous), while objects from different clusters should be sufficiently diversified (i.e. clusters should be well separated). Splitting given collection into disjoint clusters is termed hard clustering. Otherwise we say about soft clustering, i.e. – depending on the formalism used – probabilistic or fuzzy clustering. An unacquainted reader is referred to the chapter "Minimum sum-of-squares clustering'' for details.

The most popular clustering algorithm is the k-means algorithm producing hard partitions – consult (Jain, 2010) for historical background and deeper discussion of its current improvements and variations. Soft version of the algorithm, called fuzzy c-means, was proposed by Bezdek (1981). This author used c to name the number of clusters, hence the name of the algorithm. Both the algorithms minimize the squared-error criteria, they are computationally efficient and do not require the user to specify many parameters. However, there are three main disadvantages of both the algorithms. First, they require that the entities must be represented as points in n-dimensional Euclidean space. To alleviate this assumption Hathaway, Davenport and Bezdek (1989) introduced relational version of fuzzy c-means algorithm: instead of the distance between the points representing the objects, a similarity measure between all pair of objects was used. In case of hard partitions the k-medoids algorithm was proposed: here a dissimilarity measure between pairs of objects replaces the distance measure – see e.g.

section 14.3.10 in (Hastie, Tibshirani, & Friedman, 2009). The second disadvantage results from the way in which objects are assigned to the clusters. Namely, in case of hard k-means each object is located to the cluster with nearest centroid (empirical mean of the cluster). Thus resulting clusters are spherical (more precisely, they are Voronoi regions). A similar assignment rule is used in the fuzzy c-means algorithm. Third disadvantage is that, the clusters should be of approximately similar cardinality and of similar shape. In case of unbalanced clusters erroneous results are frequently obtained. Similarly, if one cluster is located within a ball of small radius and the second – within an ellipsoid with one axis much greater than others, we can obtain erroneous results. Examples of "easy" and "difficult" data are depicted in Figure 1. Left panel presents compact, well separated, convex and linearly separated clusters, while non-convex clusters that are not linearly separated are shown in right panel.

To avoid these disadvantages, the ideas of ensemble methods used by machine learning community to improve results of classification methods, have been adapted to the requirements of clustering. In general, the ensemble methods use multiple models to obtain better predictive performance than could be obtained from any of the constituent models. When transposed in the field of unsupervised learning (i.e. clustering) this idea translates to generating multiple partitions of the same data. By combining these partitions, it is possible to obtain a good data partition even when the clusters are not compact and/or well separated (Jain, 2010). Consensus clustering seems to be especially recommendable to analyze huge datasets. As noted in (Hore, Hall, & Goldgof, 2009): "The advantage of these approaches is that they provide a final partition of data that is comparable to the best existing approaches, yet scale to extremely large datasets. They can be 100,000 times faster while using much less memory."

Figure 1. Examples of data that are "easy" (left panel) and "difficult" (right panel) to the k-means algorithm

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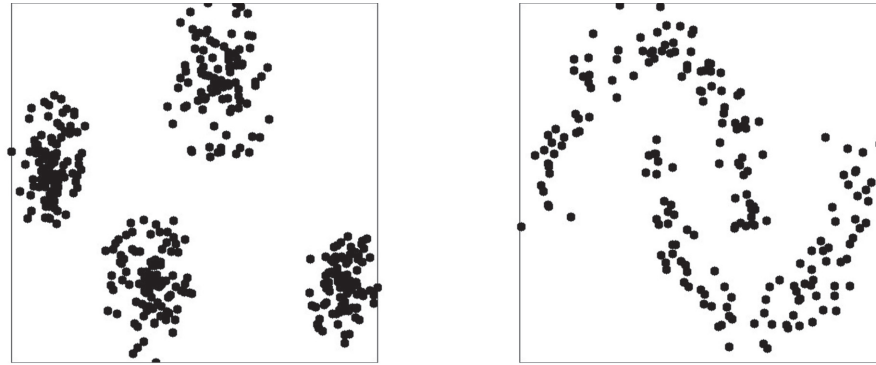
Irregular, of complex shape and structure, clusters is only one aspect of the problem. The other is strictly pragmatic. In some applications we are simply knowledge consumers, i.e. we use a knowledge created by others. In the context of clustering such knowledge is represented by a set of partitions, and consensus clustering is used to integrate these partitions into consistent form. Strehl and Ghosh (2002) use the term "Knowledge reuse" to label such an activity. Further, the knowledge acquired in such a way may be prepared using different points of view, different needs or different criteria, and it may be generated by large number of sources. Thus these authors distinguish between feature distributed clustering (FDC) and object distributed clustering (ODC). In first case it is assumed that all the data are available, but each time they are clustered using only a subset of features, or attributes, characterizing each piece of data. In the second case a fixed set of attributes is used but the collection of data vastly exceeds the size of a typical single memory. So we generate different partitions using only pieces of the whole collection. Again consensus clustering is used to consolidate these different clusterings into consistent partition (Hore, Hall, & Goldgof, 2009). A nice illustration of the FDC principle is e.g. the study by Helsen and Green (1991) who applied cluster analysis to define market segments for a new computer system. The dispersions in the opinions collected from 319 users resulted in different partitions. To make final judgments these authors used a Monte-Carlo based simulation method which can be classified as a precursor of consensus clustering.

To summarize, consensus clustering (called also ensembles clustering, or clustering aggregation) is a general purpose method that can be used to improve both the robustness and the stability of partition of large multidimensional datasets. As observed by Howard Firestone (2012): "The advantages of Cluster Ensemble include:

- Combining groupings from alternate and dissimilar sets of variables (e.g., demographics, lifestyle batteries, desired benefits or needs, etc.).
- Including a variety of clustering techniques when building the ensemble.
- Incorporating legacy clusters that are based on internal data.
- Uncovering better, more robust cluster solutions that are less sensitive to sample variations and outliers.
- Being able to find solutions that would not have been uncovered using a single approach."

In this article we briefly review different approaches to the task of consensus clustering. After careful formulation of the problem we briefly characterize its components, that is: (a) the methods of obtaining different clustering, (b) the methods of representing acquired knowledge, and (c) the methods of aggregating this knowledge into a consistent and manageable form. Some remarks on available software are provided.

A comprehensive introduction to the subject can be found e.g. in Ghosh and Acharya (2011), Goder and Filkov (2008), Vega-Pons and Ruis-Shulcloper (2011), or in Section 8.3 of Kuncheva (2004). Gionis, Mannila, and Tsaparas (2007) provide a review of different applications of consensus clustering.

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