Approximate Clustering with Same-Cluster Queries

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ITCS Talk, January 11, 2018

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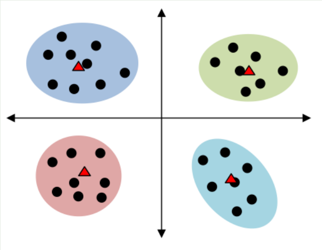
k-means Clustering

Problem (k-means)

Given n points $X \subset \mathbb{R}^d$, and an integer k, find k points $C \subset \mathbb{R}^d$ (called centers) such that the sum of squared Euclidean distance of each point in X to its closest center in C is minimized. That is, the following cost function is minimized:

$$\Phi(C, X) = \sum_{x \in X} \min_{c \in C} \left(||x - c||^2 \right)$$

Example: $k = 4$, $d = 2$



- Lower bounds:
    - The problem is NP-hard when $k \geq 2, d \geq 2$ [Das08, MNV12, Vat09].
    - Theorem [ACKS15]: There is a constant $\epsilon > 0$ such that it is NP-hard to approximate the k-means problem to a factor better than $(1 + \epsilon)$.

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- Upper bounds: There are various approximation algorithms for the k-means problem.

Citation	**Approx. factor**	**Running Time**
[AV07]	$O(\log k)$	polynomial time
[KMN+02]	$9 + \epsilon$	polynomial time
[KSS10, JKY15, FMS07]	$(1 + \epsilon)$	$O\left(nd \cdot 2^{\tilde{O}(k/\epsilon)}\right)$

- Various results of "*beyond worst-case*" flavour have been attempted in the context of the k-means and clustering problems in general.
  - Mixture of Gaussians.
  - Clustering under separation assumptions on the dataset. The working philosophy is that a dataset is clusterable only when it satisfies some separation.
    - ORSS separation [ORSS13]
    - BBG approximate stability [BBG13]
    - ...

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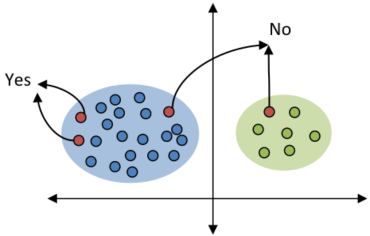
    - Clustering in semi-supervised setting where the clustering algorithm is allowed to make "*queries*" during its execution.
        - Semi-Supervised Active Clustering (SSAC) [AKBD16]: The clustering algorithm is given the dataset $X \subset \mathbb{R}^d$ and integer k (as in the classical setting) and it can make same-cluster queries.



- SSAC framework: Same-cluster queries.
  - A limited number of such queries (or some weaker version) may be feasible in certain settings.
  - So, understanding the power and limitations of this idea may open interesting future directions.

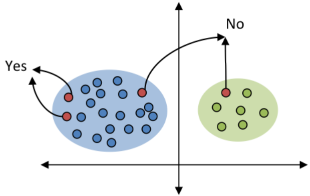


Figure: SSAC framework: same-cluster queries

- Clearly, we can output optimal clustering using $O(n^2)$ same-cluster queries. Can we cluster using fewer queries?
- The following result is already known for the SSAC setting.

Theorem (Informally stated theorem from [AKBD16])

There is a randomised algorithm that runs in time $O(kn\log n)$ and makes $O(k^2\log k + k\log n)$ same-cluster queries and returns the optimal clustering for a dataset that satisfies some separation guarantee.

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- A few things to note about the above result:
  - This is an exact clustering result.
  - The result holds given that the input datasets satisfies a separation guarantee.
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- Our contributions (informal):
  - We extend the theory to the approximation setting while removing the separation requirement.
  - We give bounds on the number of same-cluster queries which interestingly is independent of data size n.
  - We extend our results to a faulty-query setting where the answers to same-cluster queries may be incorrect. This is a more reasonable setting.

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Theorem (Main result)

Let $0 < \varepsilon < 1/2$. There is a randomised query algorithm that returns a $(1+\varepsilon)$ approximate clustering for any given dataset. The algorithm runs in time $O(nd \cdot poly(k/\varepsilon))$ makes $poly(k/\varepsilon)$ same-cluster queries.

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Theorem (Main result - query lower bound)

If ETH holds, then there exists a constant $c > 1$ such that any c-approximation query algorithm that runs in time $poly(n, k, d)$ makes at least $k/polylog(k)$ same-cluster queries.

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- The above result can be extended to a setting where the response to every same-cluster query is incorrect with probability at most $q < 1/2$.

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Main ideas for Query Algorithm

Lemma ([IKI94])

Let S be a set of s point sampled independently from any given point set $X \subset \mathbb{R}^d$ uniformly at random. Then for any $\delta > 0$, the following holds with probability at least $(1 - \delta)$:

$$\Phi(\Gamma(S), X) \leq \left(1 + \frac{1}{\delta \cdot s}\right) \cdot \Phi(\Gamma(X), X), \;\; \textit{where } \Gamma(X) = \frac{\sum_{x \in X} x}{|X|}$$

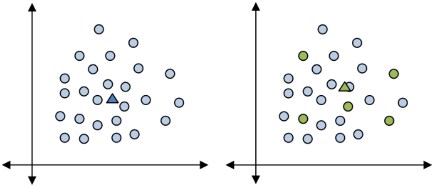
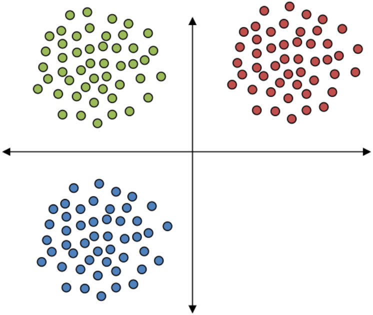


Figure: The cost w.r.t. the centroid (blue triangle) of all points (blue dots) is close to the cost w.r.t. the centroid (green triangle) of a few randomly chosen points (green dots).

Query Algorithm
Main idea

- Easy case: The optimal clusters have roughly the same size.



- The query algorithm samples $poly(k/\varepsilon)$ points uniformly from the dataset and uses same-cluster queries to partition them into subsets of optimal clusters.
- The mean of the partitions will be good centers using [IKI94] lemma since each partition contains $\Omega(1/\varepsilon)$ points.

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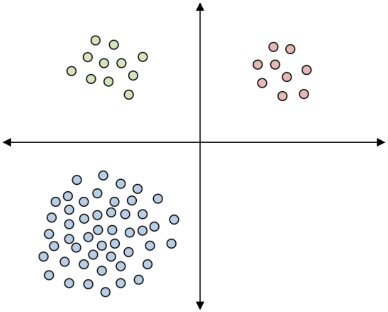
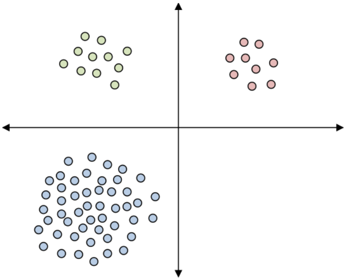
- The mean of the partitions will be good centers using [IKI94] lemma since each partition contains $\Omega(1/\varepsilon)$ points.
- The above idea fails if some clusters are small compared to other clusters as below.



- Difficult (general) case: Some clusters are small compared to other clusters.



- Main idea: After finding the first center using uniform sampling find subsequent centers using D^2-sampling.
  - D^2-sampling: Biased sampling that gives preference to points that are far from the already chosen centers.

Other Results

- Query lower bounds:
  - The query lower bound is obtained by showing that any approximation algorithm whose running time has polynomial dependence on n and d will have exponential dependence on k.
  - $ETH \rightarrow PCP \rightarrow$ VC in triangle-free graphs $\overset{\text{[ACKS15]}}{\rightarrow}$ k-means.
- Faulty-query setting:
  - Crucially uses results about recovering clusters in Stochastic Block Model.
- k-means++ variant:
  - The ideas also gives very simple constant factor approximation algorithms in the SSAC framework using the well-known k-means++ algorithm.

Future Directions

- Future directions:
  - Gap in query upper and lower bounds.
  - Faulty-query setting.

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Thank you