Lecture 8

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AT&T-Labs Research

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Outline

Clustering K-Center

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K-Center

Given a set of distinct points P = {p₁, p₂, ..., p_n} find a set of k points Q ⊂ P, |Q| = k, that minimizes

 $\max_{i} \min_{q \in Q} d(p_i, q)$

where d is any metric.

Suppose the optimal distance is r. If we know r, can find 2-approx in O(k) space.

Thresholded Algorithm When a new point comes, if the minimum distance of this point from already opened centers is more than 2r, open a center at that point. Else, assign it to the nearest open center.

Can find $(2 + \epsilon)$ approximation in $O(\frac{k}{\epsilon} \log b/a)$ space if we know

Theorem

$$(2+\epsilon)$$
-approximation in $O(\frac{k}{\epsilon}\log\frac{1}{\epsilon})$ space.

K-Center-Algorithm

- Read the first k items in the input. This has error 0. Keep reading the input as long as the error remains 0.
- Suppose, we see the first input which causes non-zero error. This gives a lower bound *a* for *r*.
- Initialize and run the thresholded algorithm for $l_0 = a, l_1 = a(1 + \epsilon'), l_2 = a(1 + \epsilon)^2, ..., l_J = a(1 + \epsilon)^J = O(\frac{1}{\epsilon}).$
- If the thresholded algorithm declares "FAIL" (tries to open k + 1 centers) for some l_i, i ∈ [1, J], terminate the algorithm for all l_{i'}, i' ≤ i. Start running a thresholded algorithm for l_{i'}(1 + ϵ')^{J+1} for i' ∈ [0, i] using summarization of threshold l_{i'} as the initial input.[Stream-Strapping]
- Repeat the above steps until the end of input. At that time report the centers for the lowest estimate for which the thresholded algorithm is still running.

K-center, Sketch Analysis

Suppose end threshold is R and it is updated i times: $R_0, R_0(1+\epsilon')^{J+1}, R_0(1+\epsilon)^{2(J+1)}, \dots, R_0(1+\epsilon)^{i(J+1)}$ • i = 0. $Q_1 = P_1 = [p_1, p_2, ..., p_i]$ $Error(Q_1) = Error(P_1) < 2R_0$ $OPT(Q_1) > \frac{R_0}{(1+\epsilon')}$ $Error(Q_1) < 2R_0 < (2+2\epsilon)OPT(Q_1)$ • $i = 1 \ Q_2 = [q_1, q_2, ..., q_k, p_{i+1}, p_{i+2}, ..., p_{i'}] =$ $P_2 = p_{i+1}, p_{i+2}, ..., p_{i'}$. Terminates with $R_1 = R_0 (1 + \epsilon)^{J+1}$ but not with $\frac{R_1}{(1+\epsilon)}$. $Error(Q_2) \leq 2R_1$ $OPT(Q_2) > \frac{R_1}{1+\epsilon}$ $Error(Q_2) \leq 2R_1 = (2+2\epsilon)OPT(Q_2)$ (42)
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K-center, Sketch Analysis

▶ Relationships between Error(Q₂) and Error(P₁ ⊙ P₂) and in between OPT(Q₂) and OPT(P₁ ⊙ P₂)

$$1 \quad Error(P_1 \bigcirc P_2) \leq Error(Q_2) + Error(Q_1) \leq 2R_1 + 2R_0 = 2R_1 \left(1 + \frac{1}{(1+\epsilon)^{J+1}}\right)$$
$$2 \quad OPT(P_1 \bigcirc P_2) \geq OPT(Q_2) - Error(Q_1) \geq \frac{R_1}{(1+\epsilon)} - 2R_0 = \frac{R_1}{(1+\epsilon)} \left(1 - \frac{2}{(1+\epsilon)^J}\right)$$

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K-Median

- When we know the optimum solution r: Set $f = \frac{r}{k(1+\log n)}$
- When considering point x, let δ be the distance to the nearest open center. Open a center at x with probability ^δ/_f. Else, assign to the nearest open center.

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K-Median

Setting the initial estimate Error after reading k + 1th point.

How many copies to maintain ? $O(\frac{1}{\epsilon} \log \frac{1}{\epsilon})$. But needs $O(\frac{1}{\epsilon} \log n)$ copies of Stream-Strap to boost the confidence.

When to declare an individual estimate is wrong ? If error becomes more than $4(1 + \epsilon)L$ or open more than $k' \simeq k \frac{\log n}{\epsilon'}$ centers.

Initial Summary k' centers weighted by the number of points assigned to those centers.

Final Output Run K-median offline algorithm on the selected k' weighted centers.

K-Means++

 Extension of K-means clustering: minimizes within cluster sum of squared error.

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Initial choice of centers is crucial to guarantee quicker convergence and approximation bound.