Clustering data by inhomogeneous chaotic map lattices

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(April 2000)

Abstract

A new approach to clustering, based on the physical properties of inhomogeneous coupled chaotic maps, is presented. A chaotic map is assigned to each data-point and short range couplings are introduced. The stationary regime of the system corresponds to a macroscopic attractor independent of the initial conditions. The mutual information between pairs of maps serves to partition the data set in clusters, without prior assumptions about the structure of the underlying distribution of the data. Experiments on simulated and real data sets show the effectiveness of the proposed algorithm.
PACS Numbers: 02.50.Rj, 89.70.+c, 05.45.Ra
The clustering problem consists of partitioning \( N \) given points into \( K \) groups (clusters) so that two points belonging to the same group are, in some sense, more similar than two that belong to different ones \cite{1}; it has applications in several fields such as pattern recognition \cite{2}, learning \cite{3} and astrophysics \cite{4}. Data points are specified either in terms of their coordinates in a D-dimensional space or, alternatively, by means of an \( N \times N \) "distance matrix" whose elements measure the dissimilarity of pairs of data points. This problem is inherently ill-posed, i.e. any data set can be clustered in drastically different ways, with no clear criterion to prefer one clustering over another. The most important sources of ambiguity are the choice of the number of clusters and the fact that a satisfactory clustering of data depends on the desired resolution.

When prior knowledge of the clusters’ structure is available (e.g., each cluster can be represented by a multivariate Gaussian distribution), parametric approaches can be used so that prior information is incorporated in a global criterion, thus converting clustering onto an optimization problem. Examples of parametric clustering algorithms are variance minimization \cite{5} and maximum likelihood \cite{6}. In many cases of interest, however, there is no a priori knowledge about the data structure. Then it is more natural to adopt nonparametric approaches, which make fewer assumptions about the model and therefore are suitable to handle a wider variety of clustering problems. Usually these methods employ a local criterion to build clusters by utilizing local structure of the data (e.g., by identifying high-density regions in the data space) \cite{1}.

A very interesting nonparametric approach for clustering, based on the physical properties of an inhomogeneous Potts model, has been recently proposed \cite{7} and has proven to perform better than other nonparametric methods. The central feature of this method, called superparamagnetic clustering (SPC), is to change the similarity index of the problem from the interpoint distance to the spin-spin correlation function of the statistical model; the temperature of the Potts model controls the resolution at which data are clustered.

In the present work we propose a new nonparametric method based on the physical properties of inhomogeneous coupled chaotic maps. We assign a map to each data point
and introduce couplings, between pairs of maps, whose strength is a decreasing function of their distance. The mutual information between pairs of maps, in the stationary regime, is then used as the similarity index for clustering the data set.

Systems of diffusively coupled chaotic maps, living on regular lattices, have been extensively studied; for large coupling strength they exhibit non-trivial collective behavior, i.e. long-range order emerging out of local chaos [8]. Globally coupled chaotic maps, a mean field extension of coupled map lattices, have also been considered and their rich variety of behaviors has been outlined [9]; it has been shown that mutual synchronization of chaotic oscillations is a robust property displayed by globally coupled maps and clusters of synchronized maps appear in the stationary regime. In a recent paper [10] randomly coupled maps were studied and the formation of dynamical clusters of almost synchronized maps was observed.

Here we associate a system of chaotic maps to a given data set so that the architecture of the network bias the formation of clusters of almost synchronized maps to correspond to high density regions in the data set. Let us introduce coupled chaotic maps on finite size inhomogeneous lattices. Given a set of \( N \) points \( \{ r_i \} \) in a \( D \)-dimensional space, we assign a real variable \( x_i \in [-1, 1] \) to each point and define pair-interactions \( J_{ij} = \exp \left(-\frac{[r_i - r_j]^2}{2a^2}\right) \), where \( a \) is the local length scale. The time evolution of the system is given by:

\[
x_i(t + 1) = \frac{1}{C_i} \sum_{j \neq i} J_{ij} f (x_j(t)),
\]

where \( C_i = \sum_{j \neq i} J_{ij} \), and we choose the logistic map \( f(x) = 1 - 2x^2 \). We note that the equivalent dynamics to (1) in terms of variables \( y_i(t) = f(x_i(t)) \) is

\[
y_i(t + 1) = f \left( \frac{1}{C_i} \sum_{j \neq i} J_{ij} y_j(t) \right);
\]

this form may be more familiar for researchers in neural networks, \( f \) playing the role of a nonmonotonic transfer function [11]. A detailed analysis of the behavior of this class of models will be given elsewhere [12]; here we only describe some properties which will be useful for clustering purposes.

The stationary regime of Eqs.(1) corresponds to a macroscopic attractor which is independent of the initial conditions. To study the correlation properties of the system, we
consider the mutual information $I_{ij}$, between variables $x_i$ and $x_j$, whose definition is the following \[ \text{(13)} \]. If the state of element $i$ is $x_i(t) > 0$ then it will be assigned a value 1, otherwise it will be assigned 0: this generates a sequence of bits, in a certain time interval, which allows the calculation of the Boltzmann entropy $H_i$ for the $i$th map. In a similar way the joint entropy $H_{ij}$ is calculated for each pair of maps and finally the mutual information is given by $I_{ij} = H_i + H_j - H_{ij}$. The mutual information is a good measure of correlations \[ \text{(14)} \] and it is practically precision independent, due to the rough coarse graining of the dynamics. If maps $i$ and $j$ evolve independently then $I_{ij} = 0$; if the two maps are exactly synchronized then the mutual information achieves its maximum value, in the present case $\ln 2$, due to our choice of $f$.

Let us now describe our simulations of large systems (up to $N = 100,000$) randomly generated with uniform density $\rho$ in dimension $D$. The average mutual information between two maps at distance $r$ obeys the following scaling form:

$$I(r, a, \rho, N) = I_D \left( \frac{r}{a} \right), \quad (3)$$

where $I_D$ is a scaling function which depends on $D$ but it is independent of $N$ and $\rho$, provided that $a$ is much less than the linear size of the system. In Fig.1 we show the scaling function for $D = 2, 3$ and 4; we see that full synchronization is never achieved even for very close pairs of maps, indeed for $r$ close to zero $I_D$ is less than $\ln 2$. At large distances $I_D$ tends to a non-vanishing value, i.e. the system is characterized by long range correlations. Moreover the asymptotic value $I_D(\infty)$ increases with the dimension $D$; in the limit $D \to \infty$ the system becomes a mean-field model and it can be expected that in this limit the system fully synchronizes. Now we give the definition of $k$-nearest neighboring sites for our lattices: sites $i$ and $j$ are nearest neighbors if and only if $j$ is one of the $k$ nearest points of $i$ and $i$ is one of the $k$ nearest points of $j$. The typical distance between two nearest neighbors obviously depends on the density $\rho$. Due to the scaling law (3), it follows that, at fixed $a$, the typical amount of mutual information between nearest neighboring maps depends monotonically on the density $\rho$. Let us now turn to consider a real data set, made of regions with different
densities: we find that the mutual information between two neighboring maps, in this case, depends on the local density around the pair. In particular it is small in low-density regions. Our algorithm employs the contextual character of the mutual information for clustering the data set.

Now we describe our method. The value of $a$ is fixed as the average distance of $k$-nearest neighbors pairs of points in the whole system (our results are quite insensitive to the particular value of $k$). We remark that everything done so far can be easily implemented in the case when instead of providing the $\{r\}$ for all data we have an $N \times N$ ”distance matrix”. For the sake of computational convenience, we keep only interactions of a map with a limited number of maps, those whose distance is less than $3a$, and set all other $J_{ij}$ to zero. Starting from a random initial configuration of $\{x\}$, Eqs.(1) are iterated until the system attains its stationary regime; the mutual information is then evaluated for pairs of maps. The clusters are identified in the two following steps. (1) A link is set between all pairs of data points such that $I_{ij} > \theta$, where $\theta$ is a threshold. (2) Data clusters are identified as the linked components of the graphs obtained in step 1.

The value of $\theta$ controls the resolution at which the data set is clustered; by repeating the two steps above described for an increasing sequence of $\theta$ values, hierarchical clustering of the data is obtained.

The following toy problem illustrates how the proposed algorithm works. Fig. 2 contains two dense regions of 400 and 1900 points on a dilute background of 200 points. In Fig.3 we show the frequency distribution of (a) distances between neighboring points and (b) mutual information between neighboring points. The peak around $I = 0$, in Fig. 3b, corresponds to points in the background. In Fig. 4 we show the size of the three biggest clusters, found by our algorithm, versus $\theta$. For $\theta < 0.035$ the algorithm identifies a single big cluster of about 2400 points, the remaining 100 points are distributed among 58 clusters of size smaller than 9. For $0.035 < \theta < 0.285$ two big clusters, corresponding to the two dense regions, are identified; these clusters consist of 1913 and 411 points respectively, while the remaining 176 points are distributed in 98 clusters of size smaller than 9. As $\theta$ increases above 0.285 the
biggest clusters break into smaller and smaller clusters. As can be observed from Fig.4, the
stability of the largest clusters (existence of a plateau) is a clear indication of the optimal
partition among the whole hierarchy yielded by our algorithm. The results above described
correspond to \( k = 20 \), however values in the range \( 5 - 50 \) give similar results.

Now we turn to consider a real data-set extracted from LANDSAT Thematic Mapper
(TM) images. We analyze data taken from a satellite image of an area in the Southern of
Italy consisting of 1489 pixels each of which is represented by six spectral bands. The ground
truth was determined by means of visual interpretation of areal photos followed by site visits.
The area study includes seven landcover classes: (A) Coniferous reafforestation, 69 points;
(B) Bare soil, 85 points; (C) Urban areas, 91 points; (D) Vineyards, 300 points; (E) Cropland,
316 points; (F) Pasture, 265 points; (G) Olives groves, 363 points. In Fig. 5 the first two
principal components of the data-set are shown: this problem is characterized by clusters of
different size and density. In spite of these difficulties, our algorithm succeeds in resolving
the data-structure, as it is shown in Fig. 6. For \( \theta < 0.02 \) our algorithm identifies a single
big cluster; at \( \theta = 0.02 \) this cluster splits in two clusters, one corresponding to class A and
the other corresponding to data-points of the other six classes. By successive transitions,
all the seven classes separate. Both the six clusters partition and the seven clusters one
appear stable: prior knowledge is needed, in this case, to select the correct partition of the
data set. In the range \( 0.27 < \theta < 0.35 \) seven clusters, consisting of 69, 72, 88, 295, 325,
298, 291 points respectively, are stable; the remaining 51 points are distributed among 18
small clusters of size smaller than 7. Hence 96.6% of data is classified; the purity of the
classification (percentage of correctly classified points) is 96.2%. As \( \theta \) is further increased,
these clusters break into smaller and smaller parts (the cluster which breaks first is the one
corresponding to class D). It is worth mentioning that an unsupervised exploration of the
underlying structure in a data set (like the one provided by the proposed method) make
easier the design of a supervised classifier for the same problem (see [13]).

It is clear that the proposed algorithm has similarities with SPC method, indeed both
methods associate a physical system to data-set points and employ a physical correlation
(spin-spin correlation or mutual information) as the similarity index. We apply SPC to the LANDSAT data-set and obtain the same hierarchical structure of data as the one from our method; the best performance corresponds to seven clusters of 70, 48, 78, 255, 317, 284, 283 points respectively: 89.6% of data are classified with 96.6% purity. Hence, as far as the data-set at hand is concerned, our algorithm classifies more points than SPC with almost the same purity. Our algorithm has the following computational advantage over SPC: the hierarchical structure of data is obtained by a simple thresholding at each value of $\theta$, while SPC requires a Monte Carlo at each value of the temperature. This reduces the computational time by orders of magnitude. On the other hand, SPC provides a supplementary indicator, the susceptibility, which may be helpful to detect the optimal partition of the data-set.

Some remarks are in order. We have also clusterized data using the average distance between maps $|x_i - x_j|$, in the stationary regime, as the dissimilarity index: the results were less stable than those obtained by use of the mutual information. Our choice of the logistic map $f(x) = 1 - \alpha x^2$, with $\alpha = 2$, is due to the circumstance that the corresponding invariant measure is symmetric around 0, so that the mutual information can, in principle, achieve its maximum value $\ln 2$; other maps with symmetric invariant measure work as well, while choosing maps with non-symmetric measure would reduce the allowed range of values for the mutual information. Finally we wish to reemphasize the aspects we consider as the main advantages of our algorithm: its simplicity, the physical system to be simulated being described by simple deterministic equations, and its general applicability, no a priori knowledge of clusters’ structure is to be assumed. Applications of our algorithm to other real problems will be presented in a forthcoming paper.

ACKNOWLEDGEMENTS

The authors thank G. Nardulli, for valuable discussions, and P. Blonda, G. Pasquariello, G. Satalino (IESI-CNR) for providing the LANDSAT data-set.
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While applying superparamagnetic clustering, we followed the prescription [7] to connect each point to the neighbor with which it has the highest correlation, so as to capture points lying on the periphery of clusters. Performances by our method, reported in the text, are obtained without adopting a similar processing stage.
FIG. Captions

FIG. 1: Scaling function for the mutual information for $D = 2$ (solid line), $D = 3$ (dashed line) and $D = 4$ (dotted line).

FIG. 2: Artificial data set consisting of two dense regions of 400 and 1900 points, in a dilute background of 200 points.

FIG. 3: Frequency distribution of (a) distances between neighboring points in Fig. 2 and (b) mutual information of neighboring points.

FIG. 4: Size of the three biggest clusters obtained by our algorithm, on the data-set in Fig. 2, as a function of the threshold $\theta$.

FIG. 5(color): First two principal components of the LANDSAT data-set (see the text). Comparing the variances along the six principal axis, it turns out that also the third and fourth principal components are relevant to this data-set.

FIG. 6: Hierarchical structure of the LANDSAT data-set as it has been found by our algorithm; the $\theta$ values at which the clusters split can be read on the axis at the bottom. This results have been obtained using $k = 20$, however values in the range $10 – 50$ give similar results.
Figure 3

(a) distance

(b) mutual information
Figure 4
Figure 6