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ClustEval - Integrative Clustering Evaluation Framework

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ClustEval - Integrative Clustering Evaluation Framework

C. Wiwie, R. Röttger, J. Baumbach, Comparing the performance of biomedical clustering methods, *Nat. Methods* **12** (2015), 1033–1038.

• a clustering analysis platform *ClustEval*, available at https://clusteval.sdu.dk/1/mains

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ClustEval - Integrative Clustering Evaluation Framework

- a clustering analysis platform *ClustEval*, available at https://clusteval.sdu.dk/1/mains
- 18 different clustering methods, 24 datasets, 18 common cluster validity indices

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- a clustering analysis platform *ClustEval*, available at https://clusteval.sdu.dk/1/mains
- 18 different clustering methods, 24 datasets, 18 common cluster validity indices
- robustness analysis (density reduction, noise addition)

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- a clustering analysis platform *ClustEval*, available at https://clusteval.sdu.dk/1/mains
- 18 different clustering methods, 24 datasets, 18 common cluster validity indices
- robustness analysis (density reduction, noise addition)
- parameter optimisation (Naïve Grid Optimisation, Adaptive Grid Optimisation)

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Motivation

Key Problems

Clustering Methods

Partitioning, hierarchical Density-based, graph-based

Datasets

Clustering Validity Indices

Internal, Externa Correlation

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Clustering in Biomedicine

Applicable to:

• cancer subtyping on the basis of gene expression levels,

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Applicable to:

- cancer subtyping on the basis of gene expression levels,
- protein homology detection from amino acid sequences of structures,
- the identification of protein complexes using protein-protein interactions

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1. Tool picking

Key Problems

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1. **Tool picking** (partitioning (*k*-means), hierarchical, density-based and graph-based approaches)

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- 2. Parameter optimisation

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- 3. Quality measures/Cluster validity indices

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- 2. **Parameter optimisation** (parameters influence the number and size of resulting clusters)
- 3. Quality measures/Cluster validity indices (internal, external)
- 4. Standardised evaluation

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- 2. **Parameter optimisation** (parameters influence the number and size of resulting clusters)
- 3. Quality measures/Cluster validity indices (internal, external)
- 4. **Standardised evaluation** (poor comparability of clustering results)

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Partitioning

The objects are assigned to clusters and iteratively change clusters based on their dissimilarity in order to optimise a given target function.

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Fanny, k-means, Partitioning Around Medoids

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Hierarchical

The dataset is transformed into a tree-like structure where the leaves represent the objects and the inner nodes the hierarchical relationship between them.

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Hierarchical Clustering, Spectral Clustering

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Density-based

Identifying regions with a locally similar object density.

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Density-based

Identifying regions with a locally similar object density.

Clusterdp, DBSCAN

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Clustering Methods

Density-based

Identifying regions with a locally similar object density.

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Graph-based

The input is considered as a graph with the objects being the nodes connected by weighted or unweighted edges. The clustering problem is solved by solving an analogous graph theoretical problem (e.g. clique finding, simulating random walks).

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Affinity Propagation, clusterONE, Markov Clustering, MCODE, Transitivity Clustering

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• Gene expression levels,

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- · Gene expression levels,
- Protein-protein interaction,

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- · Gene expression levels,
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- Protein-sequence similarity,
- Social network,

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- Gene expression levels,
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- Protein-sequence similarity,
- Social network,
- Synthetic (easy/medium/hard),

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Guidelines

- Gene expression levels,
- Protein-protein interaction,
- Protein-sequence similarity,
- Social network,
- Synthetic (easy/medium/hard),
- Language-processing datasets used for word-sense disambiguation

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Internal Indices

The clustering is judged on the basis of certain intrinsic statistical properties of the clustering itself.

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Internal Indices

The clustering is judged on the basis of certain intrinsic statistical properties of the clustering itself.

Davies-Bouldin Index, Dunn Index, Silhouette Value

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The clustering is judged on the basis of certain intrinsic statistical properties of the clustering itself.

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External Indices

The clustering is compared to a user-given gold-standard clustering (using a pairwise/mapping approach).

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*F*_β score, False Discovery rate, False Positive Rate, Fowles-Mallows Index, Jaccard Index, Rand Index, Sensitivity (Recall), Specificity, V-measure

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Davies-Bouldin Index

$$DB = \frac{1}{n} \cdot \sum_{c_i \in C} \max_{c_i \neq c_j \in C} \left(\frac{\sigma_i + \sigma_j}{\|\overline{c_i} - \overline{c_j}\|} \right),$$

$$\sigma_i = \sqrt{\frac{1}{|c_i|} \sum_{x_i \in c_i} \|x_i - \overline{c_i}\|}$$

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$$\sigma_i = \sqrt{\frac{1}{|c_i|} \sum_{x_i \in c_i} \|x_i - \overline{c_i}\|}$$

Dunn Index

$$D = \frac{\min_{c_i \neq c_j \in C} \left(\min_{x_i \in c_i, x_j \in c_j} d(x_i, x_j) \right)}{\max_{c_k \in C} \left(\max_{x_i, x_j \in c_k} d(x_i, x_j) \right)}$$

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Silhouette Value

 $c(x_i)$ – the cluster of object x_i

 $o(x_i)$ – the closest cluster to x_i

$$S = \frac{1}{n} \sum_{i} sv_i$$

$$sv_{i} = \frac{1}{n} \frac{b(x_{i}) - a(x_{i})}{\max\{a(x_{i}), b(x_{i})\}}$$
$$a(x_{i}) = \frac{1}{|c(x_{i})|} \sum_{x_{j} \in c(x_{i})} d(x_{i}, x_{j})$$
$$b(x_{i}) = \frac{1}{|o(x_{i})|} \sum_{x_{j} \in o(x_{i})} d(x_{i}, x_{j})$$

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 $c(x_i)$ – the cluster of object x_i $o(x_i)$ – the closest cluster to x_i

$$S = \frac{1}{n} \sum_{i} sv_i$$

Correlation among internal and external indices

The silhouette value correlated best (0.71) with the F1 score, F2 score, FM index, Jaccard index and V-measure.

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Guidelines (working with a new *biomedical* set without a gold standard)

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Guidelines (working with a new *biomedical* set without a gold standard)

1. Use Transitivity Clustering, Hierarchical Clustering or Partitioning Around Medoids.

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Guidelines (working with a new *biomedical* set without a gold standard)

- 1. Use Transitivity Clustering, Hierarchical Clustering or Partitioning Around Medoids.
- 2. Compute the silhouette values for clustering results using a broad range of parameter-set variations.

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- 2. Compute the silhouette values for clustering results using a broad range of parameter-set variations.
- 3. Pick the result for the parameter set yielding the highest silhouette value.

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- 2. Compute the silhouette values for clustering results using a broad range of parameter-set variations.
- 3. Pick the result for the parameter set yielding the highest silhouette value.

Remark. The silhouette value is a particularly poor measure for entangled and highly overlapping datasets.