NAG Library Function Document

nag_mv_hierar_cluster_analysis (g03ecc)

1 Purpose

nag_mv_hierar_cluster_analysis (g03ecc) performs hierarchical cluster analysis.

2 Specification

```c
#include <nag.h>
#include <nagg03.h>

void nag_mv_hierar_cluster_analysis (Nag_ClusterMethod method, Integer n,
    double d[], Integer ilc[], Integer iuc[], double cd[], Integer iord[],
    double dord[], NagError *fail)
```

3 Description

Given a distance or dissimilarity matrix for \( n \) objects (see nag_mv_distance_mat (g03eac)), cluster analysis aims to group the \( n \) objects into a number of more or less homogeneous groups or clusters. With agglomerative clustering methods, a hierarchical tree is produced by starting with \( n \) clusters, each with a single object and then at each of \( n - 1 \) stages, merging two clusters to form a larger cluster, until all objects are in a single cluster. This process may be represented by a dendrogram (see nag_mv_dendrogram (g03ehc)).

At each stage, the clusters that are nearest are merged, methods differ as to how the distance between the new cluster and other clusters are computed. For three clusters \( i, j \) and \( k \), let \( n_i, n_j \) and \( n_k \) be the number of objects in each cluster and let \( d_{ij}, d_{ik} \) and \( d_{jk} \) be the distances between the clusters. Let clusters \( j \) and \( k \) be merged to give cluster \( jk \), then the distance from cluster \( i \) to cluster \( jk \), \( d_{i:jk} \) can be computed in the following ways:

1. Single link or nearest neighbour: 
   \[
   d_{i:jk} = \min(d_{ij}, d_{ik}).
   \]

2. Complete link or furthest neighbour: 
   \[
   d_{i:jk} = \max(d_{ij}, d_{ik}).
   \]

3. Group average: 
   \[
   d_{i:jk} = \frac{n_i}{n_i + n_j} d_{ij} + \frac{n_i}{n_i + n_k} d_{ik}.
   \]

4. Centroid: 
   \[
   d_{i:jk} = \frac{n_i}{n_i + n_j} d_{ij} + \frac{n_i}{n_i + n_k} d_{ik} - \frac{n_i n_k}{(n_i + n_j)(n_i + n_k)} d_{jk}.
   \]

5. Median: 
   \[
   d_{i:jk} = \frac{1}{2} d_{ij} + \frac{1}{2} d_{ik} - \frac{1}{4} d_{jk}.
   \]

6. Minimum variance: 
   \[
   d_{i:jk} = \{ (n_i + n_j) d_{ij} + (n_i + n_k) d_{ik} - n_i d_{jk} - n_j d_{jk} \} / (n_i + n_j + n_k).
   \]

For further details see Everitt (1974) or Krzanowski (1990).

If the clusters are numbered 1, 2, \ldots, \( n \) then, for convenience, if clusters \( j \) and \( k, j < k \), merge then the new cluster will be referred to as cluster \( j \). Information on the clustering history is given by the values of \( j, k \) and \( d_{jk} \) for each of the \( n - 1 \) clustering steps. In order to produce a dendrogram, the ordering of the objects such that the clusters that merge are adjacent is required. This ordering is computed so that the first element is 1. The associated distances with this ordering are also computed.

4 References


5 Arguments

1: method – Nag_ClusterMethod

_on entry:_ indicates which clustering.

_method_ = Nag_SingleLink
Single link.

_method_ = Nag_CompleteLink
Complete link.

_method_ = Nag_GroupAverage
Group average.

_method_ = Nag_Centroid
Centroid.

_method_ = Nag_Median
Median.

_method_ = Nag_MinVariance
Minimum variance.

_Constraint:_ method = Nag_SingleLink, Nag_CompleteLink, Nag_GroupAverage, Nag_Centroid, Nag_Median or Nag_MinVariance.

2: n – Integer

_on entry:_ the number of objects, n.

_Constraint:_ n \geq 2.

3: d[n \times (n-1)/2] – double

_on entry:_ the strictly lower triangle of the distance matrix. D must be stored packed by rows, i.e.,

\[d(i-1)(i-2)/2 + j - 1], \; i > j\] must contain \(d_{ij}\).

_on exit:_ is overwritten.

_Constraint:_ \(d[i-1] \geq 0.0\), for \(i = 1, 2, \ldots, n(n-1)/2\).

4: ilc[n-1] – Integer

_on exit:_ ilc[l-1] contains the number, \(j\), of the cluster merged with cluster \(k\) (see iuc), \(j < k\), at step \(l\), for \(l = 1, 2, \ldots, n-1\).

5: iuc[n-1] – Integer

_on exit:_ iuc[l-1] contains the number, \(k\), of the cluster merged with cluster \(j\), \(j < k\), at step \(l\), for \(l = 1, 2, \ldots, n-1\).

6: cd[n-1] – double

_on exit:_ cd[l-1] contains the distance \(d_{jk}\), between clusters \(j\) and \(k\), \(j < k\), merged at step \(l\), for \(l = 1, 2, \ldots, n-1\).

7: iord[n] – Integer

_on exit:_ the objects in dendrogram order.

8: dord[n] – double

_on exit:_ the clustering distances corresponding to the order in iord. dord[l-1] contains the distance at which cluster iord[l-1] and iord[l] merge, for \(l = 1, 2, \ldots, n-1\). dord[n-1] contains the maximum distance.
6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument method had an illegal value.

NE_DENDROGRAM

A true dendrogram cannot be formed because the distances at which clusters have merged are not increasing for all steps, i.e., \( cd[i - 1] < cd[i - 2] \) for some \( i = 2, 3, \ldots, n - 1 \). This can occur for the method = Nag_Centroid and method = Nag_Median methods.

NE_INT_ARG_LT

On entry, \( n = \text{value} \).
Constraint: \( n \geq 2 \).

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE_REALARR

On entry, \( d[\text{value}] = \text{value} \).
Constraint: \( d[i - 1] \geq 0 \), for \( i = 1, 2, \ldots, n \times (n - 1)/2 \).

7 Accuracy

For methods other than method = Nag_SingleLink or Nag_CompleteLink, slight rounding errors may occur in the calculations of the updated distances. These would not normally significantly affect the results, however there may be an effect if distances are (almost) equal.

If at a stage, two distances \( d_{ij} \) and \( d_{kl} \), \( i < k \) or \( i = k \) and \( j < l \), are equal then clusters \( k \) and \( l \) will be merged rather than clusters \( i \) and \( j \). For single link clustering this choice will only affect the order of the objects in the dendrogram. However, for other methods the choice of \( kl \) rather than \( ij \) may affect the shape of the dendrogram. If either of the distances \( d_{ij} \) or \( d_{kl} \) are affected by rounding errors then their equality, and hence the dendrogram, may be affected.

8 Parallelism and Performance

Not applicable.

9 Further Comments

The dendrogram may be formed using nag_mv_dendrogram (g03ehc). Groupings based on the clusters formed at a given distance can be computed using nag_mv_cluster_indicator (g03ejc).
10 Example

Data consisting of three variables on five objects are read in. Euclidean squared distances based on two variables are computed using nag_mv_distance_mat (g03eac), the objects are clustered using nag_mv_hierar_cluster_analysis (g03ecc) and the dendrogram computed using nag_mv_dendrogram (g03ehc). The dendrogram is then printed.

10.1 Program Text

/* nag_mv_hierar_cluster_analysis (g03ecc) Example Program. *
* Copyright 2014 Numerical Algorithms Group.
*/

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg03.h>
#define X(I, J) x[(I) *tdx + J]

int main(void)
{
    Integer exit_status = 0, i, j, m, n, nsym, tdx;
    Integer *ilc = 0, *iord = 0, *isx = 0, *iuc = 0;
    char **c = 0, name[40][2];
    double dmin_, dstep, ydist;
    double *cd = 0, *d = 0, *dord = 0, *s = 0, *x = 0;
    char nag_enum_arg[40];
    Nag_ClusterMethod method;
    Nag_DistanceType dist;
    Nag_MatUpdate update;
    Nag_VarScaleType scale;
    NagError fail;

    INIT_FAIL(fail);

    printf("nag_mv_hierar_cluster_analysis (g03ecc) Example Program "
           "Results\n\n");

    /* Skip heading in data file */
    #ifdef _WIN32
    scanf_s("%*[^\n]");
    #else
    scanf("%*[^\n]");
    #endif
    #ifdef _WIN32
    scanf_s("%"NAG_IFMT"", &n);
    #else
    scanf("%"NAG_IFMT"", &n);
    #endif
    #ifdef _WIN32
    scanf_s("%"NAG_IFMT"", &m);
    #else
    scanf("%"NAG_IFMT"", &m);
    #endif
    if (n >= 2 && m >= 1)
    {
        if (!cd || !d || !dord || !s || !x || !ilc || !iord ||
            !ilc || !isx || !iuc)
        {
            NAG_FREE(cd);
            NAG_FREE(d);
            NAG_FREE(dord);
            NAG_FREE(s);
            NAG_FREE(x);
            NAG_FREE(ilc);
            NAG_FREE(iord);
            NAG_FREE(isx);
            NAG_FREE(iuc);

            fail = fail + NAGERR_DEFAULT;
        }
        else
        {
            /* Process data */

            /* Cluster the objects */

            /* Print the dendrogram */

            /* Close the program */
        }
    }
    else
    {
        fail = fail + NAGERR_DEFAULT;
        printf("Error - invalid input data\n");
    }
    return exit_status;
}
!(isx = NAG_ALLOC(m, Integer)) ||
!(iuc = NAG_ALLOC(n-1, Integer))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

tdx = m;
}
else
{
    printf("Invalid n or m.\n");
    exit_status = 1;
    return exit_status;
}
#ifdef _WIN32
    scanf_s("%39s", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf("%39s", nag_enum_arg);
#endif
/* nag_enum_name_to_value (x04nac).
   * Converts NAG enum member name to value
   *
   * method = (Nag_ClusterMethod) nag_enum_name_to_value(nag_enum_arg);
   */
#endif _WIN32
    scanf_s("%39s", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf("%39s", nag_enum_arg);
#endif
update = (Nag_MatUpdate) nag_enum_name_to_value(nag_enum_arg);
#ifdef _WIN32
    scanf_s("%39s", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf("%39s", nag_enum_arg);
#endif
dist = (Nag_DistanceType) nag_enum_name_to_value(nag_enum_arg);
#ifdef _WIN32
    scanf_s("%39s", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf("%39s", nag_enum_arg);
#endif
scale = (Nag_VarScaleType) nag_enum_name_to_value(nag_enum_arg);
for (j = 0; j < n; ++j)
{
    for (i = 0; i < m; ++i)
    {
#ifdef _WIN32
        scanf_s("%lf", &X(j, i));
#else
        scanf("%lf", &X(j, i));
#endif
#ifdef _WIN32
        scanf_s("%1s", name[j], 2);
#else
        scanf("%1s", name[j]);
#endif
    }
#endif _WIN32
    for (i = 0; i < m; ++i)
    {
#ifdef _WIN32
        scanf_s("%NAG_IFMT", &isx[i]);
#else
        scanf("%NAG_IFMT", &isx[i]);
#endif
    }
#endif _WIN32
    for (i = 0; i < m; ++i)
    {
#ifdef _WIN32
        scanf_s("%lf", &s[i]);
#else
        scanf("%lf", &s[i]);
#endif
    }
#endif
    /* Compute the distance matrix */
/* nag_mv_distance_mat (g03eac). 
  * Compute distance (dissimilarity) matrix 
  */
  nag_mv_distance_mat(update, dist, scale, n, m, x, tdx, isx, s, d, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_mv_distance_mat (g03eac).\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Perform clustering */
  /* nag_mv_hierar_cluster_analysis (g03ecc). 
     * Hierarchical cluster analysis 
     */
  nag_mv_hierar_cluster_analysis(method, n, d, ilc, iuc, cd, iord, dord, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_mv_hierar_cluster_analysis (g03ecc).\n", fail.message);
      exit_status = 1;
      goto END;
    }

  printf("\n Distance Clusters Joined\n\n");
  for (i = 1; i <= n-1; ++i)
    printf("%10.3f %3s%3s\n", cd[i-1], name[ilc[i-1]-1],
             name[iuc[i-1]-1]);

  /* Produce dendrogram */
  nsym = 20;
  dmin_ = 0.0;
  dstep = cd[n - 2] / (double) nsym;
  /* nag_mv_dendrogram (g03ehc). 
     * Construct dendogram following 
     * nag_mv_hierar_cluster_analysis (g03ecc) 
     */
  nag_mv_dendrogram(Nag_DendSouth, n, dord, dmin_, dstep, nsym, &c, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_mv_dendrogram (g03ehc).\n", fail.message);
      exit_status = 1;
      goto END;
    }

  printf("\n\nDendrogram ");
  printf("\n");
  printf("\n");
  ydist = cd[n - 2];
  for (i = 0; i < nsym; ++i)
    {
      if ((i+1) % 3 == 1)
        {
          printf("%10.3f%6s", ydist, "");
          printf("%s", c[i]);
          printf("\n");
        }
      else
        {
          printf("%16s%6s", "", c[i]);
          printf("\n");
        }
      ydist -= dstep;
    }
  printf("\n");
  printf("\n");
  for (i = 0; i < n; ++i)
    {
printf("%3s", name[iord[i]-1]);
}
printf("\n");
/* nag_mv_dend_free (g03zc).
Frees memory allocated to the dendrogram array in
* nag_mv_dendrogram (g03ehc)
*/
NAG_FREE(&c);
NAG_FREE(cd);
NAG_FREE(d);
NAG_FREE(dord);
NAG_FREE(s);
NAG_FREE(x);
NAG_FREE(ilc);
NAG_FREE(iord);
NAG_FREE(isx);
NAG_FREE(iuc);
return exit_status;
}

10.2 Program Data

nag_mv_hierar_cluster_analysis (g03ecc) Example Program Data

5 3
Nag_Median
Nag_NoMatUp Nag_DistSquared Nag_NoVarScale
1 5.0 2.0 A
2 1.0 1.0 B
3 4.0 3.0 C
4 1.0 2.0 D
5 5.0 0.0 E
0 1 1
1.0 1.0 1.0

10.3 Program Results

nag_mv_hierar_cluster_analysis (g03ecc) Example Program Results

<table>
<thead>
<tr>
<th>Distance</th>
<th>Clusters Joined</th>
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<td>1.000</td>
<td>B D</td>
</tr>
<tr>
<td>2.000</td>
<td>A C</td>
</tr>
<tr>
<td>6.500</td>
<td>A E</td>
</tr>
<tr>
<td>14.125</td>
<td>A B</td>
</tr>
</tbody>
</table>

Dendrogram

14.125    -------
      I     I
  12.006    I     I
       I     I
    9.887    I     I
         I     I
    7.769    I     I
*       I     I
  5.650    I     I
       I     I
  3.531    I     I
       I     I

Mark 25
<table>
<thead>
<tr>
<th>1.412</th>
<th>---*</th>
<th>I</th>
<th>---*</th>
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<td>A</td>
<td>C</td>
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</tbody>
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