Contents

Preface ix

1 Classical Fuzzy Cluster Analysis

1.1 Motivation 1
1.2 Types of Data 4
1.3 Similarity Measures 5
1.4 Clustering Techniques 8
1.4.1 Hierarchical Clustering Algorithms 9
1.4.2 Partitional Algorithms 10
1.5 Fuzzy Clustering 17
1.5.1 Fuzzy partition 17
1.5.2 The Fuzzy c-Means Functional 18
1.5.3 Ways for Realizing Fuzzy Clustering 18
1.5.4 The Fuzzy c-Means Algorithm 19
1.5.5 Inner-Product Norms 24
1.5.6 Gustafson–Kessel Algorithm 24
1.5.7 Gath–Geva Clustering Algorithm 28
1.6 Cluster Analysis of Correlated Data 32
1.7 Validity Measures 40

2 Visualization of the Clustering Results

2.1 Introduction: Motivation and Methods 47
2.1.1 Principal Component Analysis 48
2.1.2 Sammon Mapping 52
2.1.3 Kohonen Self-Organizing Maps 54
2.2 Fuzzy Sammon Mapping 59
2.2.1 Modified Sammon Mapping 60
2.2.2 Application Examples 61
2.2.3 Conclusions 66
2.3 Fuzzy Self-Organizing Map 67
2.3.1 Regularized Fuzzy c-Means Clustering 68
2.3.2 Case Study 75
2.3.3 Conclusions 79

3 Clustering for Fuzzy Model Identification – Regression
3.1 Introduction to Fuzzy Modelling 81
3.2 Takagi–Sugeno (TS) Fuzzy Models 86
3.2.1 Structure of Zero- and First-order TS Fuzzy Models 87
3.2.2 Related Modelling Paradigms 92
3.3 TS Fuzzy Models for Nonlinear Regression 96
3.3.1 Fuzzy Model Identification Based on Gath–Geva Clustering 98
3.3.2 Construction of Antecedent Membership Functions 100
3.3.3 Modified Gath–Geva Clustering 102
3.3.4 Selection of the Antecedent and Consequent Variables . . . 111
3.3.5 Conclusions 115
3.4 Fuzzy Regression Tree 115
3.4.1 Preliminaries 120
3.4.2 Identification of Fuzzy Regression Trees based on Clustering Algorithm 122
3.4.3 Conclusions 133
3.5 Clustering for Structure Selection 133
3.5.1 Introduction 133
3.5.2 Input Selection for Discrete Data 134
3.5.3 Fuzzy Clustering Approach to Input Selection 136
3.5.4 Examples 137
3.5.5 Conclusions 139

4 Fuzzy Clustering for System Identification
4.1 Data-Driven Modelling of Dynamical Systems 142
4.1.1 TS Fuzzy Models of SISO and MIMO Systems 148
4.1.2 Clustering for the Identification of MIMO Processes 153
4.1.3 Conclusions 161
4.2 Semi-Mechanistic Fuzzy Models 162
4.2.1 Introduction to Semi-Mechanistic Modelling 162
4.2.2 Structure of the Semi-Mechanistic Fuzzy Model 164
4.2.3 Clustering-based Identification of the Semi-Mechanistic Fuzzy Model 171
4.2.4 Conclusions 182
4.3 Model Order Selection 183
4.3.1 Introduction 183
4.3.2 FNN Algorithm 185
4.3.3 Fuzzy Clustering based FNN 187
4.3.4 Cluster Analysis based Direct Model Order Estimation . . . 189
4.3.5 Application Examples 190
4.3.6 Conclusions 198
4.4 State-Space Reconstruction 198
4.4.1 Introduction 198

4.4.2 Clustering-based Approach to State-space Reconstruction . . . 200
4.4.3 Application Examples and Discussion . . . 208
4.4.4 Case Study . . . 216
4.4.5 Conclusions . . . 222

5 Fuzzy Model based Classifiers
5.1 Fuzzy Model Structures for Classification . . . 227
5.1.1 Classical Bayes Classifier . . . 227
5.1.2 Classical Fuzzy Classifier . . . 228
5.1.3 Bayes Classifier based on Mixture of Density Models . . . 229
5.1.4 Extended Fuzzy Classifier . . . 229
5.1.5 Fuzzy Decision Tree for Classification . . . 230
5.2 Iterative Learning of Fuzzy Classifiers . . . 232
5.2.1 Ensuring Transparency and Accuracy . . . 233
5.2.2 Conclusions . . . 237
5.3 Supervised Fuzzy Clustering . . . 237
5.3.1 Supervised Fuzzy Clustering – the Algorithm . . . 239
5.3.2 Performance Evaluation . . . 240
5.3.3 Conclusions . . . 244
5.4 Fuzzy Classification Tree . . . 245
5.4.1 Fuzzy Decision Tree Induction . . . 247
5.4.2 Transformation and Merging of the Membership Functions . . . 248
5.4.3 Conclusions . . . 252

6 Segmentation of Multivariate Time-series
6.1 Mining Time-series Data . . . 253
6.2 Time-series Segmentation . . . 255
6.3 Fuzzy Cluster based Fuzzy Segmentation . . . 261
6.3.1 PCA based Distance Measure . . . 263
6.3.2 Modified Gath–Geva Clustering for Time-series Segmentation . . . 264
6.3.3 Automatic Determination of the Number of Segments . . . 266
6.3.4 Number of Principal Components . . . 268
6.3.5 The Segmentation Algorithm . . . 269
6.3.6 Case Studies . . . 270
6.4 Conclusions . . . 273

Appendix: Hermite Spline Interpolation . . . 275

Bibliography . . . 279

Index . . . 301