

## Hierarchical Kernel and Sub-kernels

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### Abstract

This paper shows the theoretical development of hierarchy by kernels and an algorithm used to obtain an interesting class or partition from a hierarchy. Also shown is the theorem about the *Kernels Optimal Criterion* and how it is expressed as a function of the masses of the points of the vector space and product scale points, the inertia of the cloud formed by those two points or hierarchical nodes, which are called subcores or sub-kernels. The application is made on the terminal efficiency of postgraduate degrees at ESIA, IPN Mexico, along its first 48 years of academic and scientific life and the development of students' graduation.

**Keywords:** hierarchical kernels, sub-kernels, cores, inertia, classes

### Properties of the kernel

The purpose of this paper is to analyze, under the precepts of data analysis, the relationship which exists or lies between a hierarchical kernel and the sub-kernels at the time of build a hierarchical classification, not to mention influence have these at the time of the interpretation of the hierarchical tree. A vector space is a set  $V$  provided with two operations: the addition of elements of  $V$  and the multiplication of elements of  $V$  with a scalar. A mapping  $T$  of a vector space  $V$  into a vector space  $W$  is called a linear transformation of  $V$  into  $W$  if, for any vectors  $\alpha, \beta \in V$  and an arbitrary real number  $r$ , the following hold: i)  $T(\alpha + \beta) = T\alpha + T\beta$  and ii)  $T(r\alpha) = rT(\alpha)$ . Si  $W = V$ , the transformation  $T$  is often called an operator on  $V$ . Associated with any linear transformation  $T: V \rightarrow W$ , are two very important space in data analysis: the rank space or range denoted by  $R_T$ , and the kernel or the null space of  $T$ , denoted by  $N_T$ , defined in (1) as:

$$N_T = \{T\alpha = 0 | \alpha \in V\} \quad (1)$$

We also know that if  $V$  is the space on which  $T$  operated, we define  $K_i$  to be the kernel of the operator  $T - \lambda_i$ , that is,  $K_i$  is the subspace of vectors  $\alpha \in V$ , such that  $(T + \lambda_i)\alpha = 0$ , and so its nonzero members are the Eigen values of  $T$  that belong to  $\lambda_i$ . (Benzécri JP and Benzécri F, 1980) pp. 94-121.

### Theoretical development of hierarchy by kernel

Based on the fact that factorial correspondence analysis represents, on the same graphic, both sets comprising a tabular correspondence arrangement; sets  $I$  of individuals and  $Q$  of classes defined for each variable  $J$ , and that when such must be taxonomies, a rigid class system must be fixed, then the global and spatial vision provided by factorial analysis allows us to establish through some kind of aggregation method, a type of hierarchy of the data under analysis. The method herein shown is tributary to three options: i) calculation of the distance between elements where factorial coordinates are known; ii) juxtaposition of mass or weight to each element; and iii) calculation of a distance between element classes, depending on an aggregation criterion based on cores. Since our data include factorial values related to  $Q$  classes, we shall retain a small number of  $A$  cardinality factors, not higher than 75% of factorial data.

Let us define factorial set of values through set:  $\{F_\alpha(q) | q \in Q \text{ and } \alpha \in A\}$ , with which it is possible to calculate many tabular arrangements for distances between elements. In our case, we shall introduce the following distance. Let  $q$  and  $q'$  be two classes of a variable  $j \in J$  such that  $q$  and  $q' \in Q$ . Classes  $q$  and  $q'$  belong to a normed factorial space with a fixed set of coordinates. If  $d: F \rightarrow \mathbb{R}$  then  $(F, d)$  is a metric space. Factorial distance between  $F(q)$  and  $F(q')$  is the addition of lengths of projections of line segment between factorial values on the axes system. This is mathematically expressed as follows (Casanova, 2001; Marion and Signonello, 2011):

$$d^2(q, q') = \|q, q'\|^2 = \sum_{\alpha \in A} (F_\alpha(q) - F_\alpha(q'))^2 \quad (2)$$

Where  $q$  and  $q'$  are classes of variable  $j \in J$ ,  $d$  is the distance between classes,  $\alpha$  is the axis,  $A$  is the set of axes and  $F_\alpha(q)$  and  $F_\alpha(q')$  are factorial values of classes. In accordance with the second option of the aggregation method defined, the distance between classes is juxtaposed by inertia  $\lambda$  of the set of dots along axis  $\alpha$ , which is represented by the own value related to the corresponding axis, because of this equation (2) may be re-expressed as follows:

$$d^2(q, q') = \|q, q'\|^2 = \sum_{\alpha \in A} \lambda_\alpha^{-1} (F_\alpha(q) - F_\alpha(q'))^2 \quad (3)$$

Where  $q$  and  $q'$  are the classes of variable  $j \in J$ ,  $d$  is the distance between classes,  $\alpha$  is the axis,  $\lambda_\alpha^{-1}$  is the inverse of distance between classes on axis  $\alpha$  and  $F_\alpha(q)$  represents factorial value of class  $q$  on axis  $\alpha$  (Marion and Signonello, 2011; Diday and Noirhomme, 2008). Once the distance between values has been defined, the diameter index of nodes of classification  $v$  of such hierarchy must be calculated, through:

$$v(n) = \frac{f_a^* f_b}{f_a + f_b} \|F_\alpha(a) - F_\alpha(b)\|^2 \quad \forall n \in Nodo \quad (4)$$

Where  $a$  and  $b$  are barycenter's of elements of the index,  $f_a$  and  $f_b$  are the mass in  $a$  and  $b$  barycenter's, and  $F_\alpha(a)$  and  $F_\alpha(b)$  are factorial values of  $a$  and  $b$  barycenter's. In addition,  $a \cup b = n$  and  $a \cap b = \Phi$ . Every time, the distance between elements that are hierarchized must be recalculated with those to be hierarchized, because of this the following diameter index  $v(n)$  is:

$$v(n) = \frac{f_a^* f_b}{f_a + f_b} \|\lambda_\alpha^{-1} F_\alpha(a) - \lambda_\alpha^{-1} F_\alpha(b)\|^2 \quad \forall n \in Nodo \quad (5)$$

Where  $v(n)$  is diameter index,  $f_a$  and  $f_b$  are masses of  $a$  and  $b$  barycenter's,  $F_\alpha(a)$  and  $F_\alpha(b)$  are factorial values of  $a$  and  $b$  barycenter's, and  $\lambda_\alpha^{-1}$  is the square root of total distance of the  $A$  set of dots, along axis  $\alpha$ . Now, from equation (4) it may be seen that the addition of values of diameter indexes is equal to the addition of total distance  $\lambda$  of the set of dots along  $\alpha$  axis, that is:

$$\sum_{n \in Nodo} v(n) = \sum_{\alpha \in A} \lambda_\alpha \quad (6)$$

Where  $v(n)$  diameter is indexed and  $\lambda_\alpha$  is the total distance of the set of axes. From equation (5) it may be seen that the addition of the values of diameter indexes is equal to  $A$ 's cardinality.

$$\sum_{n \in Nodo} v(n) = Card(A) \quad (7)$$

### The algorithm

Classification algorithm looks for two minimum values of the table of factors of classes of the sub-kernels to be hierarchies.

$$\delta(q, q') = \frac{f_q^* f_{q'}}{f_q + f_{q'}} \|F_\alpha(q) - F_\alpha(q')\|^2 \quad \forall q, q' \in Q \quad (8)$$

From this aggregation, defined as  $k = q \cup q'$ , a new partition or kernel of the set of  $Q$  classes must be updated making:  $\mathcal{P} = Q \cup \{k\} - \{q, q'\}$ . Distances between this new element  $k$  and  $q''$  are recalculated, showing the following minimum value of the factors table, through formula (4), thus making  $v(n) = \delta(a, b)$ . The minimum of the new table is investigated, aggregated and a new partition is updated below. The above is carried out until there is no more than the two last cores to be added, taking into account that the link is the base set (Diday and Noirhomme, 2008; Diday, 2008).

Theorem Kernels Optimal Criterion. If aggregation kernels are groups of factors with same cardinality and  $\Omega$  the space of kernels or cores, the optimal election criterion is:

$$d(L, P) = \sum_{i=1}^k d(A_i - P_i)$$

Where  $L$  is the total set of kernels or cores,  $A_i$  is the  $i$ th core containing a certain number of objects of  $P$  population.

*Demonstration.* Let  $L = \{A_1, \dots, A_h\}$ ,  $A_i \subset \mathcal{L}$  be the  $i$ th kernels or core containing  $q$  elements of population.  $P = \{P_1, \dots, P_h\}$  is partition of space  $\Omega$  into  $k$ -classes. Let  $\mathcal{L}_k$  be the set of  $k$ th cores and  $\mathcal{P}_k$  the set of partitions of  $\Omega$  kernels space into classes.  $d(A_i, \mathcal{P}_i)$  measures dissimilarities between kernel or core  $A_i$  and class  $\mathcal{P}_i$ . Based on the above, the principal problem is to look for a  $L^* \subset \mathcal{L}_k$  and a population  $P \subset \mathcal{P}_k$  that minimize  $d$  dissimilarity. Let  $d(q_1, q_2)$  be a measure for dissimilarities between couples of individuals or classes. Let us suppose that:

$$d(q_1, q_2) = \sum_{q_1 \in X} \sum_{q_2 \in Y} d(q_1 - q_2)$$

Where  $X$  and  $Y$  are parts of the set of  $\Omega$  individuals, then:

$$d(q_2, \{q_1\}) = d(Y, q_1) \quad \text{and} \quad d(\{q_1\}, Y) = d(q_1, Y)$$

In case that kernels or cores are groups of individuals, the algorithm shall be specified, since such is based on choosing two functions: assignation function and representation function. For the assignation function, given the kernels or cores  $\{A_1, \dots, A_h\}$ , partition  $P = \{P_1, \dots, P_h\}$  deduced is defined by:

$$P_i = \{q_1 \in \Omega \mid d(A_i, q_1) \leq d(A_j, q_1) \forall i, j\}$$

In case of equality,  $q_1$  shall be assigned to the lowest index class. Partitions  $P$  thus deduced from  $L$  are shown by  $P = f(L)$ , where  $f$  is an application of  $\mathcal{L}_k$  in  $\mathcal{P}_k$ ; that is:  $f: \mathcal{L}_k \rightarrow \mathcal{P}_k$ , and it is called assignation function. For the representation function, given partition  $P$ ,  $L = \{A_1, \dots, A_h\}$  kernels or cores are deduced as:

$$A_i = \{q_1 \in \mathcal{L} \mid q_1 \in \{q\} \text{ which produce lowest possible dissimilarity } d(q_1, \mathcal{P}_i)\} \quad (9)$$

In order to ensure the unit of  $A_i$ , the set of  $q$  elements of  $\Omega$  space minimizing  $\sum_{q_1 \in A_i} d(q_1, \mathcal{P}_i) \forall \mathcal{P}_i \subset \Omega$ , exists and is unique. Therefore, the representation function exists. **QED**

## Sub-kernels

Let a vector space  $V$  of  $W$ , if it exists  $U \subset V$  not empty then  $U$  is a vector subspace of  $V$  if it complies with the properties given in § 1. Therefore, sub-kernel means a subset  $N \subset N_7$ . Now that we have seen the principal theorem of hierarchical cores and the implementation of his algorithm, let's see how it is expressed, depending on the masses of the points of the vector space and the scalar product of these points, the inertia of the cloud formed by those two points or hierarchical nodes, which in our case are called subcores or sub-kernels forming the principal node of the hierarchy. Usually the inertia  $\text{In}(g)$  (or  $\text{In}(h)$ ) part of the cloud  $N$  ( $I$ ) is given by:

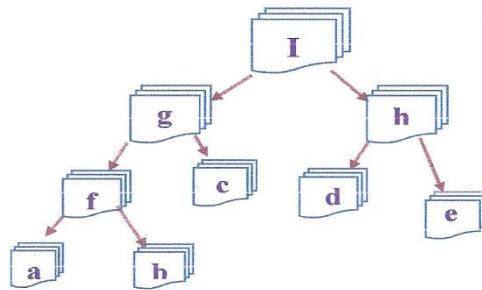
$$\text{In}(g) = \sum \{r_{ii} \cdot \|i_V - i'_V\|^2 / i, i' \in V\} = \sum \left\{ \frac{m_i m_{i'}}{2m_g} \|i_V - i'_V\|^2 / i, i' \in g \right\} \quad (10)$$

In the first part of (10), the double sum includes  $(\text{Card } g)^2$  terms (or  $(\text{Card } h)^2$  terms). For the proof of (10), it is enough with to replace  $i_V - i'_V$  by  $(i_V - g_V) - (i'_V - g_V)$  and to develop the square with what you get, when the sums:

$$\frac{1}{2} \text{In}(g) + \frac{1}{2} \text{In}(g) + 0 = \text{In}(g)$$

For the people, not familiar with the data analysis, it is understood by class or tax on to the taxonomic division of finite size (Benzécri JP *et al*, 1976) pp. 94. Finally, to express the inertia of the subspace  $I$  fitted with a system of classes or sub-kernels; as shown in Figure 1. The set  $(a, b, c, d, e, f, g, h)$  are parts of  $I$  that have properties such as  $a$  and  $b$ , as well as  $d$  and  $e$  or  $g$  and  $h$ ; among many others, are two to two empty intersections and their union is  $I$ , i. e., the set  $\{a, b, f, c, d, e\}$  is a partition of  $I$  in a number of sub-kernels; which, in the case of Figure 1, are five sub-kernels or classes. In addition is that, for example:  $f = a \cup b, g = f \cup c, I = g \cup h$ .

**Figure 1. Taxonomic system of subkernels sub-kernels.**



Given any two parts of  $I$ , denoted by  $d(a, b)$ , the inertia of the point cloud consisting of points  $a_v$  and  $b_v$  with their respective masses  $m_a$  and  $m_b$ , is possible to write that the indices of diameter are:  $v(I) = d(g, h), \dots, v(f) = d(a, b)$ . In addition,  $v(a) < v(f) < v(g) < v(I)$ . With the above, it is possible to express the inertia  $\ln(I)$  depending on the index diameter of the kernel  $I$  index;  $v(I)$  and their sub-kernels in the following manner:

$$\ln(I) = d(g, h) + \ln(g) + \ln(h) = N(I) + \ln(g) + \ln(h)$$

That mind a classic decomposition of total inertia  $\ln(I)$  in inertiasinter kernels of the cloud  $N(I)$  and the inertia produced by the addition of the inter kernels of  $g$  and  $h$ ,  $\ln(g) + \ln(h)$ . This last also can be expressed as the inertia associated with centers of gravity of the kernels.

## Application

Currently, one of the criteria used to assess the functioning of academic and research activities is terminal efficiency, as one of the principal indicators showing the achievements of the corresponding education institution. Since the ESIA, ALM Unit, IPN is has been one of the schools of civil engineering with more students in Mexico, it is very important to know its terminal efficiency, both for licentiate and postgraduate degrees (Casanova, 2010; Casanova, 2012). On the top of the table, the number of graduates for each master's degree in sciences that is officially known up to 2007, throughout 48 years, is shown. On the bottom of table 1, the terminal efficiency of the master's degree in civil engineering up to date, which substituted the five previous ones in 2007 is shown. The institution does not update your data automatically, due complicated administrative processes.

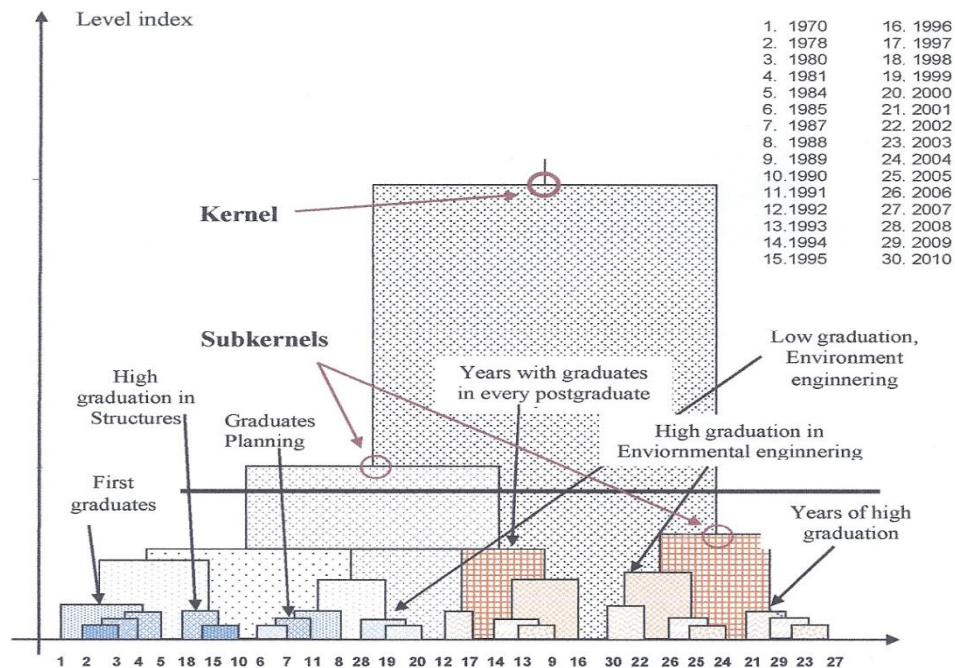
The factorial method chosen to describe data under study is the principal component analysis, ACP, since it allows the direct search of simultaneous representation of sets under study  $I$  years of graduation and  $J$  master degrees in the sciences (Casanova, 2001). The ACP applied on gross data  $K_{IJ}$  has the following factorial characteristics: variances on the first five principal axes or own values are:  $X_1 = 3.3186$ ,  $X_2 = 1.4787$ ,  $X_3 = 0.7817$ ,  $X_4 = 0.4838$  y  $X_5 = 0.4223$ , while the inertia percentages explained by such axes are, respectively: 47.4%, 21.1%, 11.2%, 6.9%, and 6.0%. Principal components are well defined. The first includes master's degrees in sciences in environmental engineering, hydraulics, and structures. The second principal component includes the master's degrees in science that did not belong to this SEPI for a long time, hydrocarbons administration, economy and geology while the third component is planning.

**Table 1. Historical terminal efficiency of master’s degrees in sciences.**

Master Degree in Science	Number of graduated students	Period	Year of defense of the first specialty thesis	Terminal efficiency annual index
Structures	58	1962-2010	1970	1.20
Hydraulics	51	1962-2010	1975	1.06
Planning	66	1966-2010	1977	1.37
Soil Mechanics	32	1981-2010	1987	0.66
Environmental Engineering	114	1977-2010	1979	2.37
<b>Doctorate degree</b>				
Environmental Hydraulics	5	1998-2010	2000	0.50
<b>Master degree in Engineering</b>				
Structures	3	2009-2010	2010	1.5
Hydraulics	5	2009-2010	2010	2.5
Planning	5	2009-2010	2010	2.5
Geotechnics	0	2009-2010	-	0
Environmental Engineering	10	2009-2010	2010	5

Figure 2, shows the hierarchy of relationship between the years of graduation of master’s degrees in the sciences. Reading and interpretation is based on the value of hierarchical level index, shown on the left of the dendrogram, such being understood as the consecutive order of values from the product of the weight of the class under analysis and its diameter (distance  $d(i, i')$  is the diameter of the smallest part of a hierarchy containing both  $i$  and  $i'$ ) (Casanova, 2010).

**Fig. 2. Hierarchical classification of terminal efficiency of postgraduate degree ESIA IPN, Mexico with hierarchical kernels theory.**



## Conclusions

This work is presented in accordance with its development. The theory developed on hierarchical cores is shown, where the method shown is tributary to three options: i) calculation of distance between elements where factorial coordinates are known; ii) juxtaposition of mass or weight to each element; and iii) calculation of a distance between element classes, depending on an aggregation criterion based on hierarchical cores. From the point of view of the theory developed, it may be seen that from various starting points, the problem of looking for stable classes may be resolved. Starting points may be chosen by the user, with the help of a hierarchical classification. The theorem demonstrated and called *Cores Optimal Criterion Theorem* allows to implement  $f$  and  $f^{-1}$  functions from a  $k$ th core randomly estimated with the algorithm. In relation to the application of the theory, it is possible to say that the hierarchical dendrogram built is formed by three branches, whose interpretation is absolutely congruent with knowledge on the topic.

## Acknowledgement

This document was developed with part of the time devoted to the IPN-SIP 20171058 research project.

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