• You have 2 hours 50 minutes for the exam.
• The exam is closed book, closed notes except your one-page (two-sided) cheat sheet.
• No calculators or electronic items.
• Mark your answers ON THE EXAM ITSELF. If you are not sure of your answer you may wish to provide a brief explanation and state your assumptions.
• For true/false questions, fill in the True/False bubble.
• For multiple-choice questions, fill in the bubble for EXACTLY ONE choice that represents the best answer to the question.

| First name | 
| Last name | 
| SID | 
| First and last name of student to your left | 
| First and last name of student to your right | 

For staff use only:

| Q1. True or False | /44 |
| Q2. Multiple Choice | /33 |
| Q3. Decision Theory | /9 |
| Q4. Parameter Estimation | /8 |
| Q5. Locally Weighted Logistic Regression | /14 |
| Q6. Decision Trees | /7 |
| Q7. Convolutional Neural Nets | /11 |
| Q8. Streaming k-means | /9 |
| Q9. Low Dimensional Decompositions | /15 |
| Total | /150 |
Q1. [44 pts] True or False

(a) [2 pts] A neural network with multiple hidden layers and sigmoid nodes can form non-linear decision boundaries.
   ● True ○ False

(b) [2 pts] All neural networks compute non-convex functions of their parameters.
   ○ True ● False

(c) [2 pts] For logistic regression, with parameters optimized using a stochastic gradient method, setting parameters
to 0 is an acceptable initialization.
   ● True ○ False

(d) [2 pts] For arbitrary neural networks, with weights optimized using a stochastic gradient method, setting
weights to 0 is an acceptable initialization.
   ○ True ● False

(e) [2 pts] Given a design matrix $X \in \mathbb{R}^{n \times d}$, where $d \ll n$, if we project our data onto a $k$ dimensional subspace
using PCA where $k$ equals the rank of $X$, we recreate a perfect representation of our data with no loss.
   ● True ○ False

(f) [2 pts] Hierarchical clustering methods require a predefined number of clusters, much like $k$-means.
   ○ True ● False

(g) [2 pts] Given a predefined number of clusters $k$, globally minimizing the $k$-means objective function is NP-hard.
   ● True ○ False

(h) [2 pts] Using cross validation to select hyperparameters will guarantee that our model does not overfit.
   ○ True ● False

(i) [2 pts] A random forest is an ensemble learning method that attempts to lower the bias error of decision trees.
   ○ True ● False

(j) [2 pts] Bagging algorithms attach weights $w_1...w_n$ to a set of N weak learners. They re-weight the learners and
convert them into strong ones. Boosting algorithms draw N sample distributions (usually with replacement)
from an original data set for learners to train on.
   ○ True ● False

(k) [2 pts] Given any matrix $X$, its singular values are the eigenvalues of $XX^\top$ and $X^\top X$.
   ○ True ● False

(l) [2 pts] Given any matrix $X$, $(XX^\top + \lambda I)^{-1}$ for $\lambda \neq 0$ always exists.
   ○ True ● False

(m) [2 pts] Backpropagation is motivated by utilizing Chain Rule and Dynamic Programming to conserve mathematical calculations.
   ● True ○ False

(n) [2 pts] An infinite depth binary Decision Tree can always achieve 100% training accuracy, provided that no
point is mislabeled in the training set.
   ● True ○ False

(o) [2 pts] In One vs All Multi-Class Classification in SVM, we are trying to classify an input data point $X$ as one
of the N classes ($C_1...C_n$), each of which has a parameter vector $\vec{w}_1...\vec{w}_n$. We classify point $X$ as the class $C_i$
which maximizes the inner product of $X$ and $\vec{w}_i$.
   ● True ○ False
(p) [2 pts] The number of parameters in a parametric model is fixed, while the number of parameters in a non-parametric model grows with the amount of training data.
   - True  ○ False

(q) [2 pts] As model complexity increases, bias will decrease while variance will increase.
   - True  ○ False

(r) [2 pts] Consider a cancer diagnosis classification problem where almost all of the people being diagnosed don’t have cancer. The probability of correct classification is the most important metric to optimize.
   ○ True  ● False

(s) [2 pts] For the 1-Nearest Neighbors algorithm, as the number of data points increases to infinity in our dataset, the error of our algorithm is guaranteed to be bounded by twice the Bayes Risk.
   ● True  ○ False

(t) [2 pts] Increasing the dimensionality of our data always decreases our misclassification rate.
   ○ True  ● False

(u) [2 pts] It is possible to represent a XOR function with a neural network without a hidden layer.
   ○ True  ● False

(v) [2 pts] At high dimensionality, the KD tree speedup to the nearest neighbor can be slower than the naive nearest neighbor implementation.
   ● True  ○ False
Q2. [33 pts] Multiple Choice

(a) [3 pts] Given a Neural Net with N input nodes, no hidden layers, one output node, with Entropy Loss and Sigmoid Activation Functions, which of the following algorithms (with the proper hyper-parameters and initialization) can be used to find the global optimum?

- Simulated Annealing (Gradient Descent with restarts)
- Batch Gradient Descent
- Stochastic Gradient Descent
- Mini-Batch Gradient Descent
- All of the above
- None of the above

(b) [3 pts] Given function \( f(x) = |x^2 + 3| - 1 \) defined on \( \mathbb{R} 

- Newtons Method on minimizing gradients will always converge to the global optimum in one iteration from any starting location
- The problem is nonconvex, so it not feasible to find a solution.
- All of the above
- None of the above

(c) [3 pts] Daniel wants to minimize a convex loss function \( f(x) \) using stochastic gradient descent. Given a random starting point, mark the condition that would guarantee that stochastic gradient descent will converge to the global optimum. Let \( \eta_t \) = step size at iteration \( t \).

- \( \eta_t < 0 \)
- Constant step size \( \eta_t \)
- Decreasing step size \( \eta_t = \frac{1}{\sqrt{t}} \)
- Decreasing step size \( \eta_t = \frac{1}{t^2} \)
- All of the above
- None of the above

(d) [3 pts] Which of the following is true of logistic regression?

- It can be motivated by "log odds"
- The optimal weight vector can be found using MLE.
- It can be used with L1 regularization
- All of the above
- None of the above

(e) [3 pts] You’ve just finished training a decision tree for spam classification, and it is getting abnormally bad performance on both your training and test sets. You know that your implementation has no bugs, so what could be causing the problem?

- Your decision trees are too shallow.
- You need to increase the learning rate.
- You are overfitting.
- All of the above.

(f) [3 pts] The numerical output of a sigmoid node in a neural network:

- Is unbounded, encompassing all real numbers.
- Is bounded between 0 and 1.
- Is bounded between -1 and 1.
(g) [3 pts] If n is the number of points in the training set, regular nearest neighbor (without KD trees, hashing, etc) has a classification runtime of:

- $O(1)$ ☐
- $O(\log n)$ ☐
- $O(n)$ ☐
- $O(n^2)$ ☐

(h) [3 pts] Consider the $p$-norm of a vector $x$ defined using the notation $\|x\|_p$. Also note that $\alpha$ is a scalar. Which of the following is true?

- $\|x\|_p + \|y\|_p \geq \|x + y\|_p$. ☐
- $\|x\|_p = 0$ implies $x$ is the zero vector. ☐
- $\|\alpha x\|_p = |\alpha|\|x\|_p$. ☐
- All of the above. ☐

(i) [3 pts] What are some practical problems with the sigmoidal activation function in neural nets?

- It is convex, and convex functions cannot solve nonconvex problems ☐
- It can have negative values ☐
- It does not work well with the entropy loss function ☐
- Gradients are small for values away from 0, leading to the "Vanishing Gradient" problem for large or recurrent neural nets ☐

(j) [3 pts] In Homework 4, you fit a logistic regression model on spam and ham data for a Kaggle Competition. Assume you had a very good score on the public test set, but when the GSIs ran your model on a private test set, your score dropped a lot. This is likely because you overfitted by submitting multiple times and changing which of the following between submissions: A) $\lambda$, your penalty term; B) $\eta$, your step size; C) $\epsilon$, your convergence criterion; or D) Fixing a random bug:

- A ☐
- B ☐
- A and B ☐
- A, B, and C ☐
- A, B, and D ☐
- C and D ☐
- A, B, C, and D ☐

(k) [3 pts] With access to an $n$-by-$n$ matrix of pairwise data distances, but no access to the data itself, we can use which of the following clustering techniques: A) $k$-means; B) $k$-medoids; C) hierarchical clustering:

- A ☐
- B ☐
- C ☐
- A and B ☐
- B and C ☐
- A, B, and C ☐

(l) [0 pts] What was your favorite class of the semester/year all time?

- CS 189 - Introduction to Machine Learning ☐
- CS 189 - Kaggle Competitions for Dummies ☐
- CS 189 - Classify EVERYTHING ☐
- CS 189 - Advanced MATLAB and Numpy ☐
- All of the above ☐
- None of the above (Choose this if you dare...) ☐
Q3. [9 pts] Decision Theory

We are given a test that is designed to predict whether a patient $y$ has cancer $C^+$ or not $C^−$. The test returns a value $x \in \mathbb{R}$ and we know the probability of the patient having cancer given the test results:

$$p(y = C^+ | x) = \begin{cases} 
0, & \text{if } x < 0 \\
x, & \text{if } 0 \leq x < 1 \\
1, & \text{if } 1 \leq x 
\end{cases}$$

We also know that it is three times more costly to have a false negative than a false positive. Specifically, the loss matrix is:

<table>
<thead>
<tr>
<th>Truth</th>
<th>Predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td>$C^−$</td>
<td>0</td>
</tr>
<tr>
<td>$C^+$</td>
<td>30</td>
</tr>
</tbody>
</table>

Suppose that we choose a fixed value $x^*$, and we predict $C^+$ if the test result is greater than $x^*$ and $C^−$ otherwise.

(a) [2 pts] What is the decision boundary (value of $x$) that minimizes the misclassification probability?

$x = 1/2$ minimizes the classification boundary.

We want to choose $x$ such that the probability of $C^+$ given $x$ is the same as the probability of $C^−$ given $x$:

$$P(y = C^+ | x) = P(y = C^− | x)$$

$$x = 1 - x$$

$$x = 1/2$$

(b) [3 pts] What is the decision boundary (value of $x^*$) that minimizes the risk?

$x^* = 1/4$ minimizes the risk.

Choose $x^*$ such that the risk of choosing $C^+$ given $x$ is the same as the risk of choosing $C^−$ given $x$:

$$R(\hat{y} = C^+ | x^*) = R(\hat{y} = C^− | x^*)$$

$$\ell(C^+, C^+)P(y = C^− | x^*) + \ell(C^+, C^-)P(y = C^− | x^*) = \ell(C^−, C^+)P(y = C^+ | x^*) + \ell(C^−, C^-)P(y = C^− | x^*)$$

$$\ell(C^+, C^-)P(y = C^− | x^*) = \ell(C^−, C^+)P(y = C^+ | x^*)$$

$$10(1 - x^*) = 30x^*$$

$$x^* = 1/4$$

(c) [4 pts] If the test result is uniformly distributed in the interval $[-1, 1]$, what is the value of the minimum risk?

Write your answer in terms of $x^*$ (to avoid loss of points if your $x^*$ is incorrect).
\[
E\ell(\hat{y}, y) = EE[\ell(\hat{y}, y)|x] \\
= \int_{-\infty}^{\infty} 1[\hat{y} = C^-] \ell(C^-, C^+)P(y = C^+, x) + 1[\hat{y} = C^+] \ell(C^+, C^-)P(y = C^-, x) dx \\
= \int_{-\infty}^{\infty} 1[\hat{y} = C^-] \ell(C^-, C^+)P(y = C^+|x)P(x) + 1[\hat{y} = C^+] \ell(C^+, C^-)P(y = C^-|x)P(x) dx \\
= \int_{0}^{x^*} \frac{1}{2} \ell(C^-, C^+)P(y = C^+|x)dx + \int_{x^*}^{1} \frac{1}{2} \ell(C^+, C^-)P(y = C^-|x)dx \\
= \frac{1}{2} \int_{0}^{x^*} 30x dx + \int_{x^*}^{1} 10(1-x) dx \\
= \frac{1}{2} \left(15x^2 \bigg|_{0}^{x^*} + 10x - 5x^2 \bigg|_{x^*}^{1}\right) \\
= \frac{1}{2} \left(15x^*^2 + 5 - 10x^* + 5x^*^2\right) \\
= 10x^*^2 - 5x^* + 2.5 = \frac{15}{8}
\]
Q4. [8 pts] Parameter Estimation

Suppose you are given \( n \) observations, \( X_1, ..., X_n \), independent and identically distributed with a Gamma(\( \alpha, \lambda \)) distribution. The following information might be useful for one or more parts of the problem.

- If \( X \sim \text{Gamma}(\alpha, \lambda) \), then \( \mathbb{E}[X] = \frac{\alpha}{\lambda} \) and \( \mathbb{E}[X^2] = \frac{\alpha(\alpha + 1)}{\lambda^2} \)

- The probability density function of \( X \sim \text{Gamma}(\alpha, \lambda) \) is \( f_X(x) = \frac{1}{\Gamma(\alpha)} \frac{\lambda^\alpha}{x^{\alpha-1}} e^{-\lambda x} \) where the function \( \Gamma \) is only dependent on \( \alpha \) and not \( \lambda \).

The following notation might be useful for one or more parts of the problem: \( \bar{X}_1 = \frac{1}{n} \sum_{i=1}^{n} X_i \) and \( \bar{X}_2 = \frac{1}{n} \sum_{i=1}^{n} X_i^2 \).

(a) [4 pts] Find the estimators for \( \alpha \) and \( \lambda \) using the method of moments. Remember you are trying to write \( \alpha \) and \( \lambda \) as functions of the data.

First, we take the sample moments from the data, \( \bar{X}_1, \bar{X}_2 \) and equate that to the theoretical moments, \( \mathbb{E}[X], \mathbb{E}[X^2] \).

\[
\bar{X}_1 = \frac{\alpha}{\lambda} \\
\bar{X}_2 = \frac{\alpha(\alpha + 1)}{\lambda^2}
\]

Solving for \( \alpha \) and \( \lambda \) from this system of equations, we get

\[
\hat{\alpha}_{\text{MM}} = \frac{\bar{X}_2}{\bar{X}_2 - \bar{X}_1} = \frac{\bar{X}_1^2}{\bar{X}_2 - \bar{X}_1} \\
\hat{\lambda}_{\text{MM}} = \frac{\bar{X}_1}{\bar{X}_2 - \bar{X}_1} = \frac{\bar{X}_1}{\bar{X}_2 - \bar{X}_1}
\]

(b) [4 pts] Suppose, we are given a known, fixed value for \( \alpha \). Compute the maximum likelihood estimator for \( \lambda \).

We first write the likelihood function.

\[
L(\lambda | X_1, ..., X_n) = \prod_{i=1}^{n} \frac{1}{\Gamma(\alpha)} \lambda^\alpha X_i^{\alpha-1} e^{-\lambda X_i}
\]

The log-likelihood function is given as follows.

\[
l(\lambda | X_1, ..., X_n) = -n \log(\Gamma(\alpha)) + n\alpha \log \lambda + \sum_{i=1}^{n} (\alpha - 1) \log X_i - \lambda X_i
\]

Next, we take the gradient with respect to \( \lambda \) and set it equal to 0.

\[
\nabla_{\lambda} l(\lambda | X_1, ..., X_n) = \frac{n\alpha}{\lambda} - \sum_{i=1}^{n} X_i = 0
\]

Solving for \( \lambda \), we get,

\[
\hat{\lambda}_{\text{MLE}} = \frac{n\alpha}{\sum_{i=1}^{n} X_i} = \frac{\alpha}{\bar{X}_1} = \frac{\alpha}{\frac{1}{n} \sum_{i=1}^{n} X_i}
\]
Q5. [14 pts] Locally Weighted Logistic Regression

In this problem, we consider solving the problem of locally weighted logistic regression. Given data \( \{(x_i, y_i) \in \mathbb{R}^d \times \{0, 1\}\}_{i=1}^n \) and a query point \( x \), we choose a parameter vector \( \theta \) to minimize the loss (which is simply the negative log likelihood, weighted appropriately):

\[
l(\theta; x) = -\sum_{i=1}^n w_i(x) \left[ y_i \log(\mu(x_i)) + (1 - y_i) \log(1 - \mu(x_i)) \right]
\]

where

\[
\mu(x_i) = \frac{1}{1 + e^{-\theta \cdot x_i}}, \quad w_i(x) = \exp \left( -\frac{||x - x_i||^2}{2\tau} \right)
\]

where \( \tau \) is a hyperparameter that must be tuned. Note that whenever we receive a new query point \( x \), we must solve the entire problem again with these new weights \( w_i(x) \).

Hint: the derivative of the logistic regression log likelihood with respect to \( \theta \) is: \( \sum_{i=1}^n (y_i - \mu(x_i))x_i \)

(a) [4 pts] Given a data point \( x \), derive the gradient of \( l(\theta; x) \) with respect to \( \theta \).

The derivation is extremely similar to the derivation of logistic regression as in the slides. The answer is

\[
-X^T z = -\sum_{i=1}^n w_i(x)(y_i - \mu(x_i))x_i
\]

where \( X \) is the design matrix (i.e. every row in \( X \) is a data point), and \( z_i = w_i(x)(y_i - \mu(x_i)) \).

(b) [4 pts] Given a data point \( x \), derive the Hessian of \( l(\theta; x) \) with respect to \( \theta \).

The derivation is extremely similar to the derivation of logistic regression as in the slides. The answer is

\[
X^T DX = \sum_{i=1}^n w_i(x)\mu(x_i)(1 - \mu(x_i))x_ix_i^T
\]

(c) [2 pts] Given a data point \( x \), write the update formula for gradient descent. Use the symbol \( \eta \) for an arbitrary step size.

\[
\theta^{(t+1)} = \theta^{(t)} + \eta X^T z
\]

(d) [2 pts] Given a data point \( x \), write the update formula for Newton’s method.

\[
\theta^{(t+1)} = \theta^{(t)} + [X^T DX]^{-1} X^T z
\]

(e) [2 pts] Locally Weighted Logistic Regression is a

- [ ] Parametric method
- [x] Nonparametric method
Q6. [7 pts] Decision Trees

Answer the following questions related to decision trees.

(a) [3 pts] In Homework 5, you first implemented a decision tree and then implemented a decision forest, which uses an ensemble method called bagging.

For neural network classification, it is typical to train $k$ networks and average the results. Why not run your decision tree (using all of the data) $k$ times and then average the results?

Decision trees return the same result each time you run them.

(b) [2 pts] True or false: Selecting the decision tree split (at each node as you move down the tree) that minimizes classification error will guarantee an optimal decision tree.

- True  False

(c) [2 pts] True or false: Selecting the decision tree split (at each node as you move down the tree) that maximizes information gain will guarantee an optimal decision tree.

- True  False
Q7. [11 pts] Convolutional Neural Nets

Below is a diagram of a small convolutional neural network that converts a 13x13 image into 4 output values. The network has the following layers/operations from input to output: convolution with 3 filters, max pooling, ReLu, and finally a fully-connected layer. For this network we will not be using any bias/offset parameters (b). Please answer the following questions about this network.

(a) [2 pts] How many weights in the convolutional layer do we need to learn?

48 weights. Three filters with 4x4=16 weights each.

(b) [2 pts] How many ReLu operations are performed on the forward pass?

75 ReLu operations. ReLu is performed after the pooling step. ReLu is performed on each pixel of the three 5x5 feature images.

(c) [2 pts] How many weights do we need to learn for the entire network?

348 weights. 48 for the convolutional layer. Fully-connected has 3x5x5=75 pixels each connected to four outputs, which is 300 weights. Pooling layer does not have any weights.

(d) [2 pts] True or false: A fully-connected neural network with the same size layers as the above network (13x13 → 3x10x10 → 3x5x5 → 4x1) can represent any classifier that the above convolutional network can represent.

True

(e) [3 pts] What is the disadvantage of a fully-connected neural network compared to a convolutional neural network with the same size layers?

Too many weights to effectively learn.
Q8. [9 pts] Streaming k-means

The standard k-means algorithm loads all data points altogether into the memory. In practice, data usually comes in a stream, such that they are sequentially processed and dropped (not stored in memory). The advantage of streaming algorithms is that their memory requirement is independent of the stream length. Thus, streaming algorithms are very useful in processing data that cannot fit into the memory.

In this problem, we will explore how to extend the k-means algorithm to process streaming data. Suppose that there are \( k \) clusters. The cluster centers are randomly initialized. Once the processor receives a data point \( x \in \mathbb{R}^d \), it does the following:

1. Find the cluster whose center is the closest to \( x \) (in Euclidean distance), then add \( x \) to the cluster
2. Adjust the cluster center so that it equals the mean of all cluster members.

The algorithm outputs the \( k \) cluster centres after processing all data points in the stream.

According to the above algorithm specification, complete the streaming algorithm for k-means. Note that the algorithm’s memory requirement should be independent of the stream length.

(a) [3 pts] List the variables that are stored in the memory and their initial values. Which variables should be the output of the algorithm?

Two sets of variables need to be stored:

- \( c_i \): the center of the \( i \)-th cluster \( (i = 1, \ldots, k) \). It is a \( d \)-dimensional vector and should be randomly initialized in \( \mathbb{R}^d \).
- \( n_i \): the number of data points that belong to the \( i \)-th cluster. It should be initialized by 0.

The algorithm’s output should be \( c_i \) \( (i = 1, \ldots, k) \).

(b) [3 pts] When the processor receives a data point \( x \), state the updates that are made on the variables.

The algorithm executes the following three steps:

1. Find the index \( i \) which minimizes \( \|x - c_i\|_2 \) for \( i = 1, \ldots, k \).
2. Update \( c_i \leftarrow (n_ic_i + x)/(n_i + 1) \).
3. Update \( n_i \leftarrow n_i + 1 \).

(c) [3 pts] In each iteration, suppose the processor receives a data point \( x \) along with its weight \( w > 0 \). We want the cluster center to be the weighted average of all cluster members. How do you modify the updates in question (b) to process weighted data?

With weighted data, the algorithm executes the following three steps:

1. Find the index \( i \) which minimizes \( \|x - c_i\|_2 \) for \( i = 1, \ldots, k \).
2. Update \( c_i \leftarrow (n_ic_i + wx)/(n_i + w) \).
3. Update \( n_i \leftarrow n_i + w \).
Q9. [15 pts] Low Dimensional Decompositions

Given a design matrix $X \in \mathbb{R}^{n \times d}$ with $n > d$, we can create a low dimensional decomposition approximation $\tilde{X} = BC$, where $\tilde{X} \in \mathbb{R}^{n \times d}$, $B \in \mathbb{R}^{n \times k}$, $C \in \mathbb{R}^{k \times d}$, and $k < d$. The following figure shows a diagram of $X$ approximated by $B$ times $C$:

We can formulate several low dimensional techniques from CS 189 as solving the following optimization, subject to various constraints:

$$
\min_{B,C} \|X - BC\|_F^2, \quad (1)
$$

where $\| \cdot \|_F^2$ denotes the squared Frobenius norm of a matrix, that is, the sum of its squared entries.

(a) [2 pts] Which machine learning technique corresponds to solving (1) with constraint $C_1$: each row of $B$ is a vector $e_i$ (a vector of all zeros, except a one in position $i$)?

- $\bullet$ k-means
- $\circ$ k-medoids
- $\circ$ SVD of $X$

(b) [3 pts] Describe the $B$ and $C$ matrices that result from solving (1) with constraint $C_1$.

The rows of $C$ are the cluster centers (the means) and the rows of $B$ indicate which cluster each point belongs to.

(c) [2 pts] Which machine learning technique corresponds to solving (1) with constraint $C_2$: each column of $B$ has norm equal to one?

- $\circ$ k-means
- $\circ$ k-medoids
- $\bullet$ SVD of $X$

(d) [3 pts] Describe the $B$ and $C$ matrices that result from solving (1) with constraint $C_2$.

$B$ is the first $k$ left singular vectors of $X$ and $C$ is the transpose of the first $k$ right singular vectors of $X$ scaled by the first $k$ singular values of $X$.

$X = U \Sigma V^T$, $B = U_k$, and $C = \Sigma_k V_k^T$.

(e) [2 pts] Which machine learning technique corresponds to solving (1) with the constraints $C_3$: each row of $C$ is one of the rows from $X$ and each row of $B$ is a vector $e_i$ (a vector of all zeros, except a one in position $i$)?

- $\circ$ k-means
- $\bullet$ k-medoids
- $\circ$ SVD of $X$

(f) [3 pts] Describe the $B$ and $C$ matrices that result from solving (1) with constraints $C_3$.

The rows of $C$ are the medoids (points from $X$ representing the cluster centers) and the rows of $B$ indicate which cluster each point belongs to.