

Subspace Clustering and Visualization of Data Streams

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Keywords: Data Stream, Subspace Clustering, Visualization.

Abstract: In this paper, we propose a visual subspace clustering approach for data streams, allowing the user to visually track data stream behavior. Instead of detecting elements changes, the approach shows visually the variables impact on the stream evolution, by visualizing the subspace clustering at different levels in real time. First we apply a clustering on the variables set to obtain subspaces, each subspace consists of homogenous variables subset. Then we cluster the elements within each subspace. The visualization helps to show the approach originality and its usefulness in data streams processing.

1 INTRODUCTION

Data Mining aims to extract useful information from raw data. Nowadays, technological advances allow generating big amounts of data continuously, this data is known as data streams. The processing of data streams is very interesting problem, where classical data mining techniques are not able to process this kind of data. Streams processing is challenging because of many constraints that must be respected. A data streams processing approach must imperatively reflect the temporal aspect of data, follow the stream evolution and generate results easily understandable by the user. Clustering is one of data mining techniques, it tries to put similar elements (according to certain criteria) into a same group called *cluster*. However, data can sometimes include hidden information which are not visible on the original space of variables. Within the techniques trying to discover these information, subspace clustering looks for clusters on all data subspaces. A subspace is composed of a subset of variables. The challenge is to find relevant subspaces offering more interesting results than those on the original space of data. Subspace clustering task is more complicated in data streams context. In addition to the classical constraints of data streams processing, subspaces must be evaluated over the stream. Following the clusters evolution over time and within different subspaces presents in itself a major difficulty.

Complementarily to data mining, graphical representations and visualization tools are used in order to get a better understanding of the results. Visual anal-

ysis using graphics helps the user to better understand the data characteristics detected by the data processing. The challenge is to find an adequate representation that allows the user to use his cognitive abilities and expertise to better analyze the results. Indeed, by combining the processing efficiency of algorithms and the perception abilities of humans, users can easily detect correlations in the results if they are well represented graphically. Visualization in subspace clustering context helps in addition to a better understanding of the results, to explore data at the level of different subspaces. Many approaches were proposed to apply subspace clustering on data streams, or to visualize subspaces in static data. However, to our knowledge, none allows to visualize in real time the evolution of data stream and its subspaces.

In this paper we firstly present a brief state of the art of some subspace clustering techniques of static data, subspaces visualization tools, and subspace clustering of data streams. Then we present our approach to apply a subspace clustering and visualize results in real time at several levels. We discuss the obtained results, and we illustrate the usefulness of our approach and how to improve it.

2 STATE OF THE ART

Subspace clustering aims to identify subspaces of variables, in order to find more interesting results. Subspace clustering uses the original variables instead of creating new ones (like in feature selection

techniques). As original variables are more significant to the user unlike new created ones which are hardly interpretable, subspace clustering allows a better and more understandable representation of results (Agrawal et al., 2005).

Subspace clustering tries to find all possible clusters on all the subspaces, while identifying the better subspace for each cluster. The challenge consists of the big number of subspaces (possible combinations of variables), hence the need of a research method and an evaluation criteria to rank the subspaces. Subspaces must be ranked for each cluster independently of the other clusters. There are two types of subspace clustering approaches depending on their technique to find subspaces. Bottom-up algorithms find dense regions into subspaces with low dimensionality and combine them to form clusters. Top-down algorithms find clusters in the original space of variables and then they evaluate the subspaces of each cluster.

Bottom-up algorithms use the density downward closure property to reduce the research space. They create firstly a histogram of each dimension and choose the one with a density above a threshold. The density downward closure property means that if there are dense units in k dimensions, there are dense regions in all the projected units of the dimensions $k - 1$. Candidate subspaces on two dimensions can be chosen using only the dimensions with dense units, which reduces considerably the research space. And so on the process is iterated until no more dense regions remains. However, in this case, a cluster may be separated by mistake in two smallest clusters. That is way having good results strongly depends on grids size and the density threshold.

CLIQUE (Agrawal et al., 1999) is one of the earliest algorithms that tried to find clusters on data subspaces. The algorithm combines a density-based and a grid-based clustering techniques. It identifies the dense subspaces, then it classifies them according to their coverage (The coverage is a part of data covered by dense cells on the subspace). Subspaces with the highest coverage are kept, then the algorithm finds adjacent dense units on each selected subspace using top-down research. Clusters are built by combining these units using a greedy growth schema. The algorithm starts by one arbitrary dense unit and builds a maximal region in each dimension until the union of all these regions covers all the cluster. CLIQUE is able to find clusters with different shapes and represents them with an easily understandable way. ENCLUS (Cheng et al., 1999) is based on CLIQUE algorithm, however, it does not measure directly the density or the coverage, but it measures the entropy. The algorithm assumes that a subspace with clusters has

generally a lowest entropy than a subspace without clusters. Three criteria define a subspace: coverage, density and correlation, the entropy can be used to measure all the three criteria. The entropy decreases when the cells density increases, and under some conditions, the entropy decreases when the coverage increases. When interesting subspaces are found, clusters can be identified using the same bottom-up approach as CLIQUE. MAFIA (Goil et al., 1999) is an extension of CLIQUE which uses adaptative grids based on the data distribution to improve the clustering efficiency and quality. Mafia creates a histogram to determine the minimum number of cells in each dimension. The algorithm combines the adjacent cells with a similar density to form bigger cells. Then it uses the same process than CLIQUE to generate a list of subspaces.

In data streams context, an adaptation of classical subspace clustering techniques is necessary. DUCSTREAM (Gao et al., 2005) is a grid-based algorithm just like CLIQUE (Agrawal et al., 1999). In the same way the data space is divided into units, and clusters are obtained by the union of dense adjacent units. DUCSTREAM performs an incremental update of the units while detecting the changing units (from dense to sparse for example). DUCSTREAM don't need to access to the previous data, it uses a resume of the grid. HPSTREAM (Aggarwal et al., 2004) is an adaptation of CIUSTREAM (Aggarwal et al., 2003) which is a clustering algorithm for data streams. HPSTREAM uses a micro-clustering to store a static resume of the stream (clusters and their position in the stream), and a macro-clustering which uses the resume to provide the clustering results in each moment of the stream. The clusters are obtained on subspaces, and each subspace is continuously evaluated which can change the obtained clusters structure. When a new point arrives it is affected to the nearest cluster on the same subspace or a new cluster is created. A maximal number of cluster is fixed which requires to delete the oldest ones. Contrary to HPSTREAM which provides an approximatif result based on a resume of the stream, INCPREDECON (Kriegel et al., 2011) needs to access to the data (a limited access to a subset of data only) to obtain better results. Based on the new data at the instant T , the algorithm updates the obtained clusters and their respective subspaces at the instant $T - 1$.

In recent years, many visual approaches were proposed for the subspace clustering. The use of human cognitive abilities can facilitate the understanding of results. Despite the fact that machines have a big statistical and associative capacity, they can not equal the cognitive perception of humans. Users can easily de-

tect correlations and changes on data if the results are well graphically represented (Keim, 2002). Visualization plays an important role in the interaction between users and the processing algorithm. Many visualization techniques exist for data clustering on the entire original space (Fayyad et al., 2002) (de Oliveira and Levkowitz, 2003) (Keim et al., 2006) (Kovalerchuk and Schwing, 2005) (Soukup and Davidson, 2002). In this kind of clustering, clusters are visible only if they are defined with all the variables set. The visualization of clusters obtained within subspaces needs adaptations of the classical techniques to represent hidden information to the user.

VISA (Assent et al., 2007) and MORPHEUS (Muller et al., 2008) are visualization tools allowing to obtain a significant overview of clusters on different subspaces, and to find the most relevant result. These tools display an overview of the subspace clustering using MDS (multidimensional scaling) (Torgerson, 1958) to obtain 2D and 3D visualizations. 2D visualization is a static subspaces representation, however, the 3D visualization allows the user to navigate on the subspace clustering results, to zoom on the elements and to analyze subspaces features. HEIDI MATRIX (Vadapalli and Karlapalem, 2009) is a representation of subspaces using a matrix. The matrix is based on k -nearest neighbors in each subspace. Rows and Columns represent the elements, and each cell (i, j) represents the number of subspaces where the elements i and j are neighbors. Colors are used to represent the combinations between subspaces. Ferdosi (Ferdosi et al., 2010) proposed an algorithm to find subspaces within astronomical data and a visualization tool to represent the results. The algorithm identifies the candidate subspaces and uses density-based measure to classify them. Subspaces are visualized with different ways, a linear representation of one dimension subspaces, a scatter plot visualization for two dimensions subspaces and PCA projections (Principal Component Analysis) (Pearson, 1901) for more than two dimensions subspaces. CLUSTNAILS (Tatu et al., 2012) is a tool allowing to analyze the clusters using HeatNails, which are an extension of heat maps. Rows represent dimensions and columns the data. Each cell represents one element projected on the corresponding dimension, and the elements are regrouped by clusters. SUBVIS (Hund et al., 2016) allows to visually analyze and explore the obtained subspaces in three levels. The first level represents a global overview of clusters on different subspaces and their information (clusters and subspace size, variables distribution on different subspaces, and the similarity between subspaces). In the second level, subspaces can be detailed to show the distribution of each

cluster on the different subspaces. The elements can be explored in the third level.

In our knowledge, there is no tool to find and visualize subspaces in data streams context. In this paper, we propose our approach to automatically find subspaces within data streams, and to visualize the result with the aim to find interesting information which were not visible on the entire space of variables.

3 THE SUBSPACE CLUSTERING

In this work, we propose an approach to apply a visual subspace clustering on data streams. This approach is an extension of NNG Stream (Louhi et al., 2016) which is neighborhood-based algorithm for data streams processing (NNG: Nearest Neighborhood Graph). Instead of processing each new element individually just when it is generated, NNG-Stream processes each group of new elements G_i simultaneously. Groups size $|G_i| = n$ is fixed by the user according to his expertise and preferences. Obtained clusters on each new group are used to update the global clusters of the stream according to a distance measure (Euclidean distance) between the clusters medoids (a medoid is the nearest element to the gravity center of the cluster). Each cluster is visualized by a neighborhood graph in order to reflect the processing algorithm. In the following, we adapt NNG-Stream for streams subspace clustering by allowing it to look for clusters within the data subspaces (subset of variables), and to take into account the stream evolution and the temporal aspect.

$E = \{e_1, e_2, \dots\}$ is the elements set of the stream S , where the stream size $|E|$ is unknown. $D = \{d_1, \dots, d_m\}$ is the elements variables (dimensions) set. When arrives the first group of elements $G_1 = \{e_{1.1}, \dots, e_{1.n}\}$ represented by D , we apply a neighborhood-based clustering algorithm on the variables set D . We measure the distance between each pair of variables, two variables are neighbors if their distance is smaller than a threshold. Each neighbors group represents a cluster, and each cluster represents a data subspace. Then for each obtained subspace, we apply the neighborhood-based clustering on the elements considering only the subspace variables.

When arrives the next group $G_2 = \{e_{2.1}, \dots, e_{2.n}\}$, we apply again the neighborhood-based clustering on the variables set D . Two cases must be handled, either we have the same subspaces than the first group (the same clusters of variables), or the subspaces are different. If subspaces are the same, we process the elements of this second group G_2 in each subspace in the same way as for the previous group G_1 and indepen-

dently of the previous results. Then the new clusters are used to update the previous clusters. For each subspace, we measure the distance between the medoids of the new and the previous clusters (the Euclidean distance). If two medoids are close according to the distance measure, we connect their respective clusters. In the case where a new cluster is not close to any of the previous clusters, it is added as a new cluster in the stream. And so on, while subspaces are not changing, we continue processing the stream group by group and to update the previous clusters.

If when the new group arrives we have different subspaces, we consider that the stream changed. Obtaining new subspaces means that there is a significant change in the variables values. It also means that we can not update the previous cluster anymore because they are defined on different subspaces. This case represents the end of the first window, we keep a resume of the window with the number and the variables of each subspace as well as the number of clusters obtained on each subspace. A window represents a part of the stream $T_i \rightarrow T_j$ with the same subspaces (T_i is the moment when the group G_i is processed).

We process the groups elements of the second window in the same way as the first one. Each time that the subspaces change, it represents the end of the current window, and at the end of each window we keep a resume of the current subspaces and clusters. The resume allows to track the changes of the stream.

The following algorithm details our approach.

Algorithm 1: Subspace Clustering.

Require: $E = \{e_1, e_2, \dots\}$; $D = \{d_1, d_2, \dots, d_m\}$;

Ensure: Clusters defined on subspaces.

BEGIN

Wait for the first group $G_1 = \{e_{1.1}, e_{1.2}, \dots, e_{1.n}\}$.

Apply a clustering on D .

Clusters of D represent the subspaces SE_1 .

For each subspace, cluster the elements.

Wait for the second group $G_2 = \{e_{2.1}, e_{2.2}, \dots, e_{2.n}\}$.

Apply a clustering on D .

Clusters of D represent the subspaces SE_2 .

if $SE_1 = SE_2$ **then**

 For each subspace, cluster the elements

 Update the previous clusters

 Iterate the algorithm on the next group

else

 Close the window

 Keep a resume of subspaces and clusters

 Iterate the algorithm on the next window

end if

END.

4 VISUALIZATION, RESULTS AND DISCUSSIONS

The aim of our approach is to apply a subspace clustering on a data stream and to visualize the results on different levels. In this section, we present an example of a data stream processed by our approach and the obtained visualizations. We use KDD99 data set (Lichman, 2013) which is composed of 41 variables. KDD99 is a networks firewall data, which includes a wide variety of intrusions simulated in a military network environment. The data is available as a text file where each line represent a connection between two IP addresses. The 41 variables describe the connections details.

Our interface includes several levels, a global overview of the stream (figure 1), a subspaces visualization (figures 2 and 3), a global overview of the obtained clusters on each subspace (figures 4 to 8) and a detailed visualization of the clusters on each subspace (figure 6).

For the global overviews we use a visualization inspired from the themerivers (Havre et al., 2002) to represent the results. The x-axis of the themerivers represents time (T_i is the moment when the group G_i is processed), and the y-axis represents the scale of the rivers.

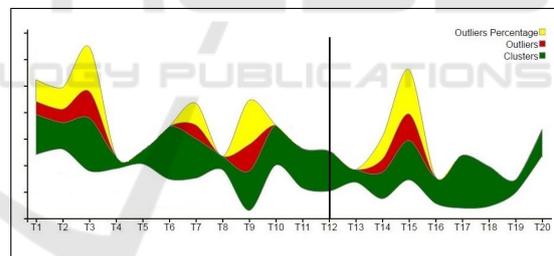


Figure 1: Global overview of data stream.

The figure 1 shows a part of the data stream represented by a themeriver. As we want to have a description of the clustering results obtained by NNG-Stream (Louhi et al., 2016) on the entire original variables space, the rivers of the themeriver represent the clusters number, the outliers number and the outliers percentage according to the elements number, at each instant T_i (the outliers percentage is normalized according to the clusters and outliers numbers). An outlier is an observation that deviates so much from other observations as to arouse suspicion that it was generated by a different mechanism (Hawkins, 1980). We choose to represent only these information in order to have a simple visualization with a few details, allowing the user to follow the stream evolution without a big cognitive effort.

Subspace clustering is applied in the same time as NNG-Stream. At the end of each window (when the subspaces change), a vertical line is displayed on the themeriver (in our example, it is happening at the instant T_{12}). As it is explained in the previous section, it means that the stream part from T_1 to T_{12} has the same subspaces. New subspaces are found after T_{12} . Our subspace clustering approach applies a clustering on the variables set in order to identify the subspaces. Subspaces can be visualized (figures 2 and 3) in the same time as the stream global overview. Each point represents a variable and each cluster represents a subspace.

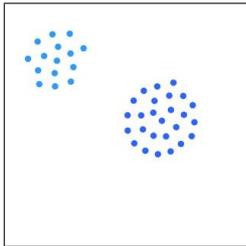


Figure 2: Subspaces between T_1 and T_{12} .

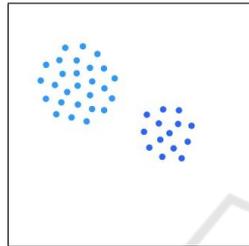


Figure 3: Subspaces between T_{13} and T_{20} .

Then a clustering is applied on the elements of each subspace. Themerivers describing an overview of the stream on each subspace can be obtained (figures 4, 5, 7 and 8).

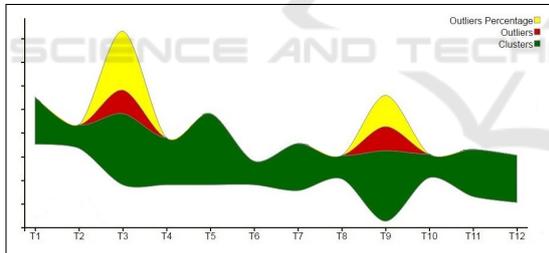


Figure 4: The stream first window on the first subspace.

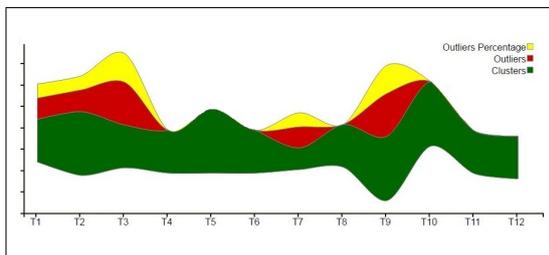


Figure 5: The stream first window on the second subspace.

On figures 4 and 5 themerivers represent a description of the clustering on the first window (T_1 to T_{12}) on the two subspaces separately. By comparing these results with those of the clustering on the original space, we note that on the first subspace (figure 4)

there are outliers in the same instants as in the global clustering (T_3 and T_9), and that outliers disappeared at two instants (T_1 and T_6). On the second subspace (figure 5), we detect outliers at the same moment as in the original space (T_1, T_3, T_6 and T_9).

From the themerivers, the user can display detailed clusters obtained at any instant T_i . The figure 6 represents as an example the obtained clusters at T_{15} on the first subspace where there is an appearance of outliers. Clusters are represented with neighborhood graphs in order to reflect the processing algorithm.

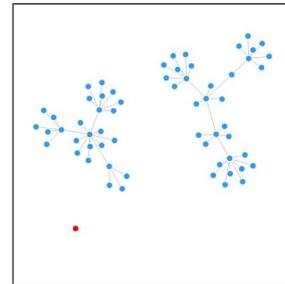


Figure 6: Clusters at T_{15} on the first subspace.

This clusters visualization allows to compare detected outliers on the original space with those detected on the subspaces. At T_3 and T_9 two outliers are detected on the original space at both instants, only one of the outliers is detected on the first subspace at both instants. On the second subspace, two outliers are detected at T_3 and T_9 and they are the same as those detected on the original space. At T_1 and T_6 the same outliers are detected on both the second subspace and the original space (one outliers at each instant). We note also that the second subspace is close enough to the original subspace, the themeriver of the second subspace is very similar to the themeriver of the original space of variables.

Figures 7 and 8 represent the second window of the data stream (after T_{12}) on both subspaces.

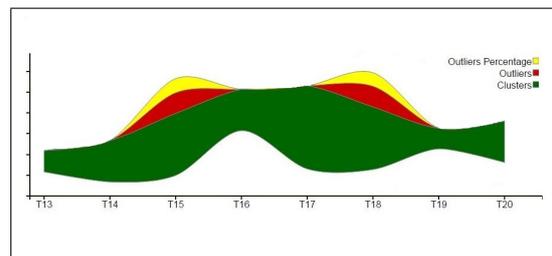


Figure 7: The stream second window on the first subspace.

A comparison with the results obtained on the original space shows that on the first subspace (figure 7) there are outliers at the same moment as on the original space (T_{15}) and a new outlier appeared at T_{18} . On the second subspace (figure 8), the out-

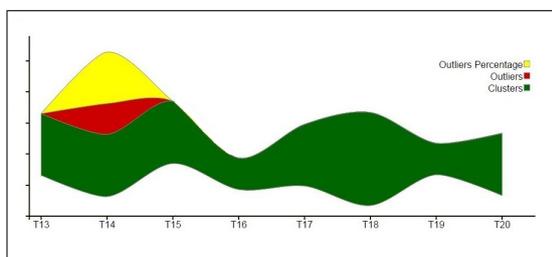


Figure 8: The stream second window on the second subspace.

liers disappeared at T_{15} and new ones appeared at T_{14} . Clusters visualization with neighborhood graphs allowed to compare the detected outliers. At T_{14} the same outlier is detected on both the original space and the second subspace. At T_{15} only one of the outliers is detected on the first subspace.

Based on these visualizations (figures from 1 to 8) we can clearly understand the interest of our approach of subspace clustering for data streams. Applying a clustering on the variables allows to group those with the same influence on the data into the same cluster. It was visible when we detected the same outliers on the subspaces as in the original space. We also found a subspace on which the stream has the same behavior as on the original space (figure 5). We can easily imagine the interest of representing the stream with one subspace when we deal with high dimensional data, allowing the optimization of the processing by ignoring the irrelevant variables. We also detected new outliers on subspaces while they don't appear on the original space. Which means that we discover information that were not visible on the original space.

The originality of the approach in addition to the visualization of subspaces and their clusters in real time over the stream evolution, is detecting the change on the stream, not based on the elements behavior, but by following the influence of variables on the elements. Change detection is generally done by statistical tests to follow the stream evolution. Our approach follow the stream behavior under a completely different point of view.

5 CONCLUSIONS

In this paper, we proposed a new visual approach to apply a subspace clustering on data streams. In order to find clusters on data subspaces, we apply a clustering on the variables of the first group of elements. Clusters of variables represent subspaces, and for each subspace, we apply a clustering on the elements. For the next group of elements, if we find the same subspaces as the previous group, we process the

elements in the same way as the first group elements. The new clusters are used to update the previous ones. If new subspaces are founded, it represents the beginning of a new window on the stream. The new window will be processed in the same way as the previous one. At the end of each window, a resume is kept in order to track the stream evolution.

Visualizing the subspace clustering steps allowed to highlight the efficiency of this approach. We successfully found subspaces representing the original space of variables, a subspace on which the stream had a different behavior (new information were found), and the most important, we detected changes on the stream under a new point of view. Instead of identifying the change by statistical tests, we did it by focusing on the evolution of the impact of variables on the stream.

For the future works, we intend to improve the approach by adding visualizations that follow the clusters on the stream (which clusters merge and the split clusters). We are also thinking about introducing the concept drift, allowing for example to adapt the groups size according to the prediction of stream evolution. More evaluations will also be done, we will use more data sets and evaluate the clusters and the impact of the algorithm setting (groups size and distance threshold) on the results.

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