index.G1(clusterSim)

Caliński-Harabasz pseudo F-Statistic

$$G1(u)=\frac{\mathrm{trace}(\mathbf{B}_u)/(u-1)}{\mathrm{trace}(\mathbf{W}_u)/(n-u)},$$

where: $\mathbf{X}=\{x_{ij}\}$, $i=1,\dots,n$; $j=1,\dots,m$ – data matrix,

n – number of objects,

m – number of variables,

u – number of clusters ($u=2,\dots,n-1$),

$\mathbf{W}_u=\sum_r\sum_{i\in C_r}(\mathbf{x}_{ri}-\bar{\mathbf{x}}_r)(\mathbf{x}_{ri}-\bar{\mathbf{x}}_r)^T$ – within-group dispersion matrix for data clustered into u clusters,

$\mathbf{B}_u=\sum_r n_r(\bar{\mathbf{x}}_r-\bar{\mathbf{x}})(\bar{\mathbf{x}}_r-\bar{\mathbf{x}})^T$ – between-group dispersion matrix for data clustered into u clusters,

$r=1,\dots,u$ – cluster number,

$\bar{\mathbf{x}}_r$ – centroid or medoid of cluster r,

$\bar{\mathbf{x}}$ – centroid or medoid of data matrix,

C_r – the indices of objects in cluster r,

n_r – number of objects in cluster r.

The value of u, which maximizes $G1(u)$, is regarded as specifying the number of clusters.

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