

Kernel Functions and Kernel K-Means Clustering

- Typical kernel functions:

- Polynomial kernel of degree h : $K(\mathbf{X}_i, \mathbf{X}_j) = (\mathbf{X}_i \cdot \mathbf{X}_j + 1)^h$

- Gaussian radial basis function (RBF) kernel: $K(\mathbf{X}_i, \mathbf{X}_j) = e^{-\|\mathbf{X}_i - \mathbf{X}_j\|^2 / 2\sigma^2}$

- Sigmoid kernel: $K(\mathbf{X}_i, \mathbf{X}_j) = \tanh(\kappa \mathbf{X}_i \cdot \mathbf{X}_j - \delta)$

- The formula for kernel matrix K for any two points $x_i, x_j \in C_k$ is $K_{x_i x_j} = \phi(x_i) \bullet \phi(x_j)$

- The SSE criterion of *kernel K-means*:
$$SSE(C) = \sum_{k=1}^K \sum_{x_i \in C_k} \|\phi(x_i) - c_k\|^2$$

- The formula for the cluster centroid:

$$c_k = \frac{\sum_{x_i \in C_k} \phi(x_i)}{|C_k|}$$

- Clustering can be performed without the actual individual projections $\phi(x_i)$ and $\phi(x_j)$ for the data points $x_i, x_j \in C_k$