Algorithm COSA2

1 Initialize: $\mathbf{W} = \{1/n\}$; $\eta = \lambda$
2 Loop {
3 Compute distances $D_{ij}[\mathbf{W}]$ (30) (33) (34)
4 Compute $\{KNN(i)\}_1^N$ (39)
5 Compute weights $\mathbf{W} = \{w_{ki}\}$ (42) (43)
6 $\eta = \eta + \alpha \cdot \lambda$
7 } Until $\mathbf{W}$ stabilizes
8 Output: $\{D_{ij} = D_{ij}[\mathbf{W}]\}$