Input: $\mathbf{W} = \{\frac{1}{n}\}$; $\eta = \lambda$;L initial cluster centroids.
Output: A distance matrix $D_{ij}[\mathbf{W}]$ between all object pairs.
while ***W*** *not stable* **do**
  foreach *Attributes k = 1 to n* **do**
    foreach *Objects i = 1 to N* **do**
      foreach *Objects j = 1 to N* **do**
        s[k] += $\frac{1}{N^2}|x_{ik} - x_{jk}|$;
      end
    end
    foreach *Objects i = 1 to N* **do**
      foreach *Objects j = 1 to N* **do**
        d[i][j][k] = $\frac{|x_{ik}-x_{jk}|}{s[k]}$;
        D[i][j] += w[k][i] * exp($-\frac{d[i][j][k]}{\eta}$);
      end
    end
  end
  foreach *Objects i = 1 to N* **do**
    foreach *Objects j = 1 to N* **do**
      D[i][j] = -η * log(D[i][j]);
    end
  end
  foreach *Objects i = 1 to N* **do**
    foreach *Objects j = 1 to N* **do**
      D[i][j] = max(D[i][j],D[j][i]);
    end
  end
  foreach *Objects i = 1 to N* **do**
    foreach *Objects j = 1 to N* **do**
      Find K=$\sqrt{N}$ nearest neighbors of Object i;
    end
  end
  foreach *Attributes k = 1 to n* **do**
    foreach *Objects i = 1 to N* **do**
      foreach *Objects j = 1 to K* **do**
        S[k][i] += $\frac{1}{K}$ * d[i][j][k];
      end
      w[k][i] = exp(-$\frac{S[k][i]}{\lambda}$);
    end
  end
  foreach *Objects i = 1 to N* **do**
    foreach *Attributes k = 1 to n* **do**
      Sum[i] += w[k][i];
    end
    foreach *Attributes k = 1 to n* **do**
      w[k][i] /= Sum[i];
    end
  end
end

Algorithm 1: Sequential COSA2 algorithm

Input: $\mathbf{W} = \{\frac{1}{n}\}$; $\eta = \lambda$; $\overline{N} = \frac{N}{p_x}$, $\overline{n} = \frac{n}{p_z}$; $p = p_x \cdot p_y \cdot p_z$.
Output: A distance matrix $D_{ij}[\mathbf{W}]$ between all object pairs.
while ***W*** *not stable* **do**
  while *nIter* > 0 **do**
    foreach *Attributes* k *= 1 to* $\overline{n}$ **do**
      foreach *Objects* i *= 1 to* $\overline{N}$ **do**
        foreach *Objects* j *= 1 to* $\overline{N}$ **do**
          local_s[k] += $\frac{1}{N^2}|x_{ik} - x_{jk}|$;// $s_k = \frac{1}{N^2}\sum_{i=1}^{N}\sum_{j=1}^{N}|x_{ik} - x_{jk}|$
        end
      end
    end
    MPI_Allreduce(local_s, s, $\overline{n}$, MPI_FLOAT, MPI_SUM, grid.slice_comm_along_z);
    foreach *Attributes* k *= 1 to* $\overline{n}$ **do**
      foreach *Objects* i *= 1 to* $\overline{N}$ **do**
        foreach *Objects* j *= 1 to* $\overline{N}$ **do**
          d[i][j][k] = $\frac{|x_{ik}-x_{jk}|}{s[k]}$;// $d_{ijk} = \frac{|x_{ik}-x_{jk}|}{s_k}$
          // $D_{ij}^{(\eta)}[\mathbf{w}] = -\eta \cdot \log\sum_{k=1}^{n} w_{ki} \cdot e^{-\frac{d_{ijk}}{\eta}}$
          local_D[i][j] += local_w[k][i] * exp($-\frac{d[i][j][k]}{\eta}$);
        end
      end
    end
    MPI_Allreduce(local_D, D, $\overline{N} \cdot \overline{N}$, MPI_FLOAT, MPI_SUM, grid.depth_comm);
    foreach *Objects* i *= 1 to* $\overline{N}$ **do**
      foreach *Objects* j *= 1 to* $\overline{N}$ **do**
        D[i][j] = -η * log(D[i][j]);
      end
    end
    //$D_{ij}^{1}[\mathbf{W}] = \max(D_{ij}^{(\eta)}[\mathbf{w}_{c(i|\mathbf{W})}], D_{ij}^{(\eta)}[\mathbf{w}_{c(j|\mathbf{W})}])$ (30)
    Combining observation pair weights (max): D[i][j] = max(D[i][j],D[j][i]);
    foreach *Objects* i *= 1 to* $\overline{N}$ **do**
      foreach *Objects* j *= 1 to* $\overline{N}$ **do**
        Find KNN of Object i $\rightarrow$ local_KNN[i][1...K]; // KNN$(i) = \{j|D_{ij} \leq d_{i(K)}\}$
      end
    end
    MPI_Allgather(local_KNN, $\overline{N} \cdot K$, MPI_FLOAT,
      global_KNN, $p_x \cdot \overline{N} \cdot K$, MPI_FLOAT, grid.row_comm);
    foreach i *= 1 to* $\overline{N}$ **do**
      Find KNN[i][1...K] from global_KNN[i][1...$p_x \cdot K$];
    end
    foreach *Attributes* k *= 1 to* $\overline{n}$ **do**
      foreach *Objects* i *= 1 to* $\overline{N}$ **do**
        foreach *Objects* j *= 1 to* K **do**
          local_S[k][i] += $\frac{1}{K}$ * d[i][j][k];// $S_{ki} = \frac{1}{K}\sum_{j \in KNN(i)} d_{ijk}$
        end
      end
    end
    MPI_Allreduce(local_S, S, $\overline{n} \cdot \overline{N}$, MPI_FLOAT, MPI_SUM, grid.row_comm);
    foreach *Attributes* k *= 1 to* $\overline{n}$ **do**
      foreach *Objects* i *= 1 to* $\overline{N}$ **do**
        local_w[k][i] = exp(-$\frac{S[k][i]}{\lambda}$);// $w_{ki} = \frac{e^{-\frac{S_{ki}}{\lambda}}}{\sum_{k'=1}^{n} e^{-\frac{S_{ki}}{\lambda}}}$
      end
    end
    Normalize local_w $\rightarrow$ w.
  end
  $\eta = \eta + \alpha \cdot \lambda$
end

Algorithm 2: Parallel COSA2 algorithm