
Algorithm 1 (Hartigan):

Input

initial number of cluster $k > 0$
dataset Y (N - dimension of data)

initial conditions

obtain

first random clustering (Y_1, \dots, Y_k)

for $i = 1, \dots, k$ **do**

new propability $p_i = \frac{\text{Card}(Y_i)}{\text{Card}(Y)}$

new centers $m_i = m_{Y_i} = m_{Y_i} = \sum_{y \in Y_i} \frac{y}{\text{Card}(Y_i)}$

new covariance matrix $\Sigma_i = \Sigma_{Y_i} = \frac{1}{\text{Card}(Y_i)-1} \sum_{y \in Y_i} (y - m_{Y_i})(y - m_{Y_i})^T$

obtain the value of energy $E_i = p_i(-\ln(p_i) + H^\times(Y_i \parallel \mathcal{G})) = p_i(-\ln(p_i) + \frac{1}{2} \ln \det \Sigma_i + \frac{N}{2} \ln(2\pi e))$

end for**repeat****for** $j = 1, \dots, k$ **do****for** $y \in Y_j$ **do****for** $i = 1, \dots, k$ **do**

if $E_i + E_j > p_i(-\ln(p_i) + H^\times(Y_j \cup \{y\} \parallel \mathcal{G})) + p_i(-\ln(p_i) + H^\times(Y_i \setminus \{y\} \parallel \mathcal{G}))$ **then**
ten warunek mona zapisac na wiele sposobow, nie twierdze, ze ten jest najleprzy
switch y to Y_i (change value of m_i , Σ_i , p_i)

if $\text{Card}(Y_i) < 1\% \cdot \text{Card}(Y)$ **then**

delete cluster Y_i (zmniejszam ilosc klastrow a punkty z usowanej grupy losowo przydzielam do innych, zmieniajac odpowiednie parametry.)

end if

end if

end for

end for

end for

until no switch

$$\begin{aligned} l_{+y} &= l + 1, \\ m_{+y} &= \frac{lm+y}{l+1}, \\ \Sigma_{+y} &= \frac{l}{l+1}[\Sigma + \frac{1}{l+1}(m-y)(m-y)^T]. \\ l_{-y} &= l - 1, \\ m_{-y} &= \frac{l}{l-1}m - \frac{1}{l-1}y, \\ \Sigma_{-y} &= \frac{l}{l-1}[\Sigma - \frac{1}{l-1}(m-y)(m-y)^T], . \end{aligned}$$