

1. Let $X = x_1, x_2, \dots, x_m$ be data pts, & let k be the # of clusters.

k -means alg:

1. Randomly initialize k cluster centers, $\mu_1, \mu_2, \dots, \mu_k$, in the feature space.

2. Calculate the distance b/w each data pt & cluster centers

3. Assign each data pt. to the cluster center c whose distance between this data pt is the min of all cluster centers, namely,

$$c_i = \arg \min_j \|x_i - \mu_j\|^2$$

4. Update each cluster center to be $\mu_j = \frac{\sum_{i=1}^m \mathbb{1}\{c_i = j\} x_i}{\sum_{i=1}^m \mathbb{1}\{c_i = j\}}$

5. Repeat step 2-4 until convergence or exhausted.

Objective cost fn defined as: $J(c, \mu) = \sum_{i=1}^m \|x_i - \mu_{c_i}\|^2$

