

3(a)

We have that the loss function for k-means is as follows:

$$\frac{\sum_n r_{nk} \|\mathbf{x}_n - \mu_k\|^2}{\sum_n r_{nk} (\mathbf{x}_n - \mu_k)(\mathbf{x}_n - \mu_k)} \\ \sum_n r_{nk} [(x_n^1 - \mu_k^1)^2 + (x_n^2 - \mu_k^2)^2 + \dots + (x_n^n - \mu_k^n)^2]$$

We perform gradient descent on this loss function by taking the partial derivative with respect to each entry in the  $\mu$  vector:

$$\frac{\partial L}{\partial \mu_k} = \sum_n r_{nk} 2(\mu_k - \mathbf{x}_n) = 0$$

Solving for  $\mu_k$  we get

$$\sum_n r_{nk} \mu_k = \sum_n r_{nk} \mathbf{x}_n \text{ and } \mu_k = \frac{\sum_n r_{nk} \mathbf{x}_n}{\sum_n r_{nk}}$$

To derive the update rule for  $r_{nk}$  we notice that we have the constraint  $\sum_k r_{nk} = 1$ . To minimize the loss function, you set  $r_{nk} = 1$  when for the argument where  $\|\mathbf{x}_n - \mu_k\|^2$  is minimized. In more compact notation, this is:

$$r_{nk} = 1 \text{ for } k = \operatorname{argmin}_{k'} \|\mathbf{x}_n - \mu_{k'}\|^2, \text{ and } r_{nk} = 0 \text{ otherwise.}$$