Parallel k-means Clustering

SF2568 – Parallel Computations for Large-Scale Problems

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1 k-means clustering

k-means clustering is a data clustering method which clusters input data from the data set \mathcal{X} into k different classes. The classes are represented by the class means μ_i and points are considered to be in a class S_i if the squared distance to the class mean is the minimum compared to the squared distance to the other class means. Formally:

$$S_i = \{x \in \mathcal{X} : ||x - \mu_i||^2 \le ||x - \mu_i||^2, \, \forall 1 \le j \le k\}$$

A clustering method aims to find a selection of these classes $S = \{S_1, S_2, \dots, S_k\}$ which divides the data points in some favorable way. k-means finds the placement of the class means by minimization of the summed squared distance of all class points to the class mean for all k classes:

$$S_{k\text{-means}} = \arg\min_{S} \sum_{i=1}^{k} \sum_{x \in S_i} ||x - \mu_i||^2$$

A common algorithm to find this is Lloyd's algorithm, which iteratively classifies points according to current class means and updates them with the average of all classified points until convergence.

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 \begin{aligned} \mathbf{while} \ \forall \mu_k \neq \mu_k^{(new)} \ \mathbf{do} \\ & \quad \mathbf{for} \ \forall x \in \mathcal{X} \ \mathbf{do} \\ & \quad | \ \operatorname{class} \leftarrow \min_k ||x - \mu_k||^2; \\ & \quad \operatorname{count}[\operatorname{class}] + +; \\ & \quad \mu_k^{(new)} \leftarrow \mu_k^{(new)} + x; \\ & \quad \mathbf{end} \\ & \quad \mathbf{for} \ i = 1, \dots, k \ \mathbf{do} \\ & \quad | \ \mu_k^{(new)} \leftarrow \frac{\mu_k^{(new)}}{\operatorname{count}[i]}; \\ & \quad \mathbf{end} \\ & \quad \mathbf{end} \end{aligned}
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Algorithm 1: Lloyd's algorithm for finding the k-means clustering class means.