Jake Rosenweig 2018-02-21

Consider the Possibilistic C-Means (PCM) objective function:

$$\mathcal{T} = \sum_{i=1}^{N} \sum_{j=1}^{M} u_{ij}^{m} \cdot d(\chi_{i}, \theta_{j}) + \sum_{j=1}^{M} \gamma_{j} \sum_{i=1}^{N} (1 - u_{ij})^{m}$$

Zet's find the uig's which optimize J by differentiating J w.r.t. uig and setting the result equal to zero:

$$\frac{JJ}{Ju_{ij}} = 0 = m u_{ij}^{m-1} d(x_i, \theta_j) + \eta_j m(1 - u_{ij})^{m-1} (-1)$$

$$\Rightarrow \eta_j m \left(1 - u_{ij}\right)^{m-1} = m u_{ij}^{m-1} d(x_i, \theta_j)$$

Raise both sides to the power in:

$$\eta_{j}^{\frac{1}{m-1}} \left(1 - u_{ij} \right) = u_{ij} d^{\frac{1}{m-1}}$$

$$1 - u_{ij} = u_{ij} \left(\frac{d}{\eta_{i}} \right)^{\frac{1}{m-1}}$$

$$1 = u_{ij} \left[1 + \left(\frac{d}{\gamma_j} \right)^{m-1} \right]$$

$$\Rightarrow u_{ij} = \frac{1}{1 + \left(\frac{d(x_i, \theta_j)}{\gamma_j}\right)^{\frac{1}{m-1}}}$$