

Deriving the Update Equation for Membership Values of PCM

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1 Derivation

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

$$J = \sum_{i=1}^N \sum_{j=1}^M u_{ij}^m d(x_i, \theta_j) + \sum_{j=1}^M \eta_j \sum_{i=1}^N (1 - u_{ij})^m \quad (1)$$

Let's find the u_{ij} s which optimize J by differentiating (1) with respect to u_{ij} and setting the result equal to zero:

$$\begin{aligned} \frac{\partial J}{\partial u_{ij}} &= \frac{\partial}{\partial u_{ij}} \left(\sum_{i=1}^N \sum_{j=1}^M u_{ij}^m d(x_i, \theta_j) + \sum_{j=1}^M \eta_j \sum_{i=1}^N (1 - u_{ij})^m \right) \\ 0 &= m u_{ij}^{m-1} d(x_i, \theta_j) + \eta_j (1 - u_{ij})^{m-1} (-1) \\ \eta_j (1 - u_{ij})^{m-1} &= u_{ij}^{m-1} d(x_i, \theta_j) \end{aligned}$$

Now raise both sides to the power $\frac{1}{m-1}$:

$$\begin{aligned} \eta_j^{\frac{1}{m-1}} (1 - u_{ij}) &= u_{ij} d(x_i, \theta_j)^{\frac{1}{m-1}} \\ 1 - u_{ij} &= u_{ij} \left(\frac{d(x_i, \theta_j)}{\eta_j} \right)^{\frac{1}{m-1}} \\ 1 &= u_{ij} \left(1 + \frac{d(x_i, \theta_j)^{\frac{1}{m-1}}}{\eta_j} \right) \\ \implies u_{ij} &= \frac{1}{1 + \left(\frac{d(x_i, \theta_j)}{\eta_j} \right)^{\frac{1}{m-1}}} \end{aligned}$$

QED

Also this is my first L^AT_EX document!