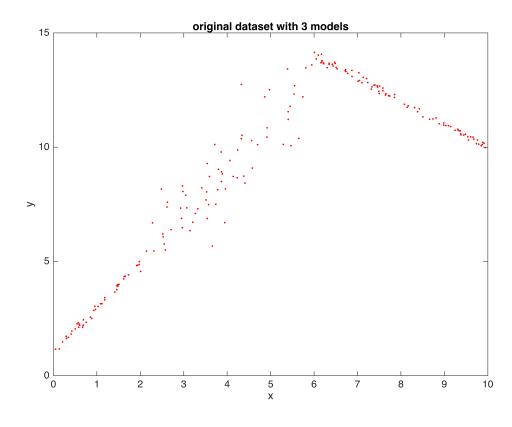
```
% create dataset
clear all;
N = 200;
x = (rand(N,1))*10;
for i = 1:N
    if x(i) < 2
        y(i) = 2*x(i)+1 + normrnd(0,0.1,1);
    elseif x(i) < 6
        y(i) = 2*x(i)+1 + normrnd(0,1.0,1);
    else
        y(i) = -x(i)+20 + normrnd(0,0.1,1);
    end
end
y = y';
figure; plot(x,y,'r.');
xlabel('x'); ylabel('y'); title('original dataset with 3 models')
```



```
% fit local linear models
```

```
for i=1:N

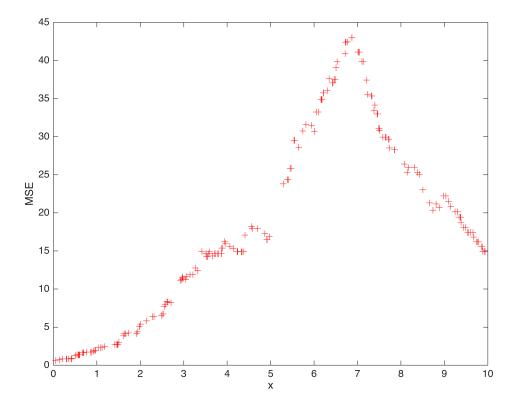
    xx = x(i);
    check = sqrt((x-xx).*(x-xx)) < 1;

localxdata = x(check);
localydata = y(check);

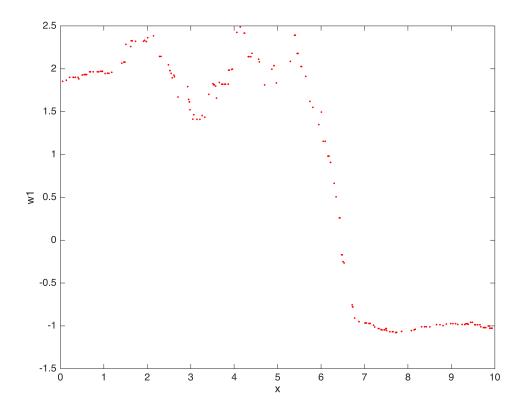
X = [localxdata ones(size(localxdata))];
wlocal = X\localydata;

w1(i) = wlocal(1);
w2(i) = wlocal(2);
w{i} = wlocal;
MSE{i} = (1/N)*(X*wlocal)'*(X*wlocal);
end</pre>
```

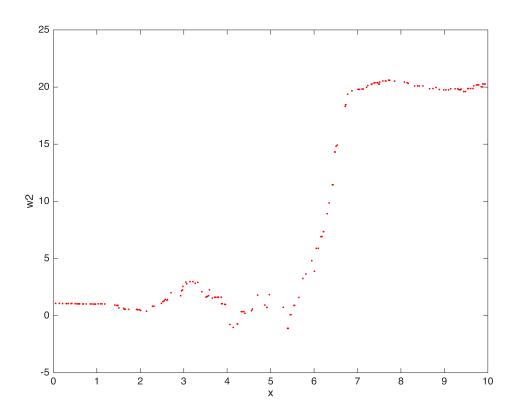
```
figure;
plot(x,cell2mat(MSE),'r+'); xlabel('x'); ylabel('MSE');
```



```
figure;
plot(x,w1,'r.'); xlabel('x'); ylabel('w1');
```



```
figure;
plot(x,w2,'r.'); xlabel('x'); ylabel('w2');
```



```
% create distance matrix

for i = 1:N
    for j = 1:N

        D(i,j) = 5.0*(w{i}-w{j})'*(w{i}-w{j});
        D2(i,j) = D(i,j) + 1.0*(MSE{i}-MSE{j})'*(MSE{i}-MSE{j});
        D3(i,j) = D2(i,j) + 0.0*(x(i)-x(j))'*(x(i)-x(j));

end
end
```

```
% cluster
[idx,c] = kmedoids(D3,4,'Replicates',100);
figure; gscatter(x,y,idx);
```

