

Clustering Algorithms

WS 2015/2016

Handout 1

The *square of the euclidian distance* between $x, y \in \mathbb{R}^d$ is given by

$$D_{l_2^2}(x, y) := \|x - y\|_2^2 = \left(\sum_{i=1}^d (x_i - y_i)^2 \right).$$

Remember, the *scalar product* of $x, y \in \mathbb{R}^d$ is defined by

$$\langle x, y \rangle = \sum_{i=1}^d x_i \cdot y_i$$

and has the following properties:

- (1) $\langle x, y \rangle = \langle y, x \rangle$
- (2) given $z \in \mathbb{R}^d$, $\langle x + z, y \rangle = \langle x, y \rangle + \langle z, y \rangle$
- (3) given $a \in \mathbb{R}$, $\langle ax, y \rangle = a \langle x, y \rangle$

Exercise 1:

Let $X \subseteq \mathbb{R}^d$. We denote the mean of set X by $\mu(X) = \frac{1}{n} \sum_{x \in X} x$.

(a) Show that for each $m \in \mathbb{R}^d$

$$\sum_{x \in X} \|x - m\|_2^2 = \sum_{x \in X} \|x - \mu(X)\|_2^2 + |X| \cdot \|\mu(X) - m\|_2^2.$$

(b) Which $m \in \mathbb{R}^d$ minimizes $\sum_{x \in X} \|x - m\|_2^2$?

Hint: $\|x\|_2^2 = \langle x, x \rangle$.

Exercise 2:

The squared euclidean distance does not satisfy the the triangle inequality, but a relaxed version of the said inequality. Prove that for each $p, q, r \in \mathbb{R}^d$ we have

$$\|p - q\|_2^2 \leq 2\|p - r\|_2^2 + 2\|r - q\|_2^2.$$

Hint: Use the triangle inequality.

Exercise 3:

- a) Show that $D_{l_2^2}$ is a reflexive distance function.
- b) Give a counterexample showing that $D_{l_2^2}$ does not satisfy the triangle inequality.