

K-means Erratum for Elements of Statistical Learning

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The book claims that K -means minimizes the within-point scatter, which in (14.31) is expressed as

$$W(C) = \sum_{k=1}^K N_k \sum_{i:C(i)=k} \|x_i - \bar{x}_k\|^2,$$

where \bar{x}_k is the mean of the k -th cluster and N_k is the number of observations assigned to the k -th cluster.

This is close, but not quite what the definition should be. In fact, K -means minimizes the sum of squared distances to the cluster means:

$$\sum_{k=1}^K \sum_{i:C(i)=k} \|x_i - \bar{x}_k\|^2.$$

Note the absence of the factor N_k .