## Graphic Lasso: Data analysis

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## 1 Gtex with top variance-variance genes

Table 1 is the result for Gtex data with top variance-variance genes with  $r = 3, \rho = 1500$ .

$A_0: u_{kl} = 0$	Brain - Amygdala
$A_0: u_{kl} = 0  A_{11}: u_{k1} > 0$	Brain - Hippocampus, Brain - Hypothalamus
	Brain - Spinal cord (cervical c-1)
$A_{12}: u_{k1} < 0$	Brain - Cortex Brain - Anterior cingulate cortex (BA24)
	Brain - Frontal Cortex (BA9)
$A_{21}: u_{k2} > 0$	Brain - Cerebellum Brain - Cerebellar Hemisphere
$A_{21}: u_{k2} < 0$	Brain - Caudate (basal ganglia) Brain - Nucleus accumbens (basal ganglia)
	Brain - Putamen (basal ganglia)
$A_3: u_{k3} \neq 0$	Brain - Substantia nigra

Table 1: Membership result for 13 brain tissues with  $r=3, \rho=1000$  of Gtex data with var-var genes.

Similar results are given under the setting r = 3,  $\rho = 2000$  and r = 2, rho = 1500, 2000. But the clustering results do not hold when  $\rho$  is small, such as  $\rho = 1000$ ,  $\rho = 500$ .

## 2 Gtex with top mean-variance genes