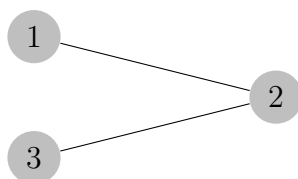


Extra problem sheet for Statistical Data Analysis
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Exercise 1 (6 Points)

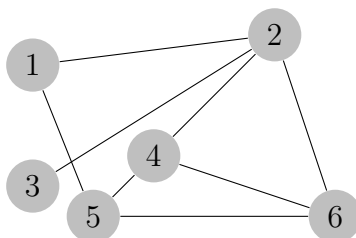
For the following graph compute the Laplacian matrix and its eigenvalues and eigenvectors.¹



Find (by hand) a bisection of this graph such that RatioCut is minimal and one such that NCut is minimal.

Exercise 2 (12 Points)

Given is the following graph



- (i) Construct its corresponding Laplacian matrix.
- (ii) Perform spectral clustering for $K = 2$ and determining the cluster assignment. The K-means step can be determined with a routine on the computer and should use a random initialization).
- (iii) Construct the corresponding vector f for the determine partitioning of the vertex set.

¹Use Sarrus' scheme to compute the determinant.

- Verify the equation

$$f^\top Lf = |V| \cdot \text{RatioCut}(A, \bar{A}) \quad (1)$$

for this particular choice of f .

- Show that f is orthogonal to the all-one-vector and that $\|f\|^2 = n$ holds.