Abstract—

Index Terms—Kernel learning, Distributed Algorithms, Optimization

I. Introduction

Dotation: † denotes pseudoinverse, $[\mathbf{M}]_q$: denotes the qth row of matrix \mathbf{M} , $[\mathbf{M}]_{:q}$ denotes the qth column of matrix \mathbf{M} , \mathbf{I}_D corresponds to an identity matrix of size $D \times D$, $\text{vec}(\mathbf{M})$ corresponds to a column vector obtained after stacking the columns of matrix \mathbf{M} moving from left to right. \otimes denotes the Kronecker product operator, $\|\cdot\|_F$ indicates the Frobenius norm. $\text{diag}(\mathbf{v})$ indicates a diagonal matrix whose diagonal entries are the elements of vector \mathbf{v} , and $\mathbf{1}_n$ corresponds to the all-ones $n \times 1$ vector and $\mathbb{E}[\cdot]$ is the expectation operator.

II. PROBLEM STATEMENT

III. ADAPTIVE FORMULATION

A. Algorithmic Details

The recursive method is tabulated as Alg. 1.

Algorithm 1 Adaptive Selection and Clustering

```
1: Initialize...
 2: Step....
 3: for \tau = 0, 1, 2... do
       Do...
 5:
       Set...
       for \kappa = 0, 1, 2...K - 1 do
          Do....
 7:
          if Condition then
 8:
 9:
              Break.
10:
          end if
11:
       end for
12:
       Set ...
       if (|w^{\tau+1}-w^{\tau}|<\epsilon_2) then
13:
          Break.
14:
15:
       end if
16: end for
```

IV. CONVERGENCE

Proposition 1

Theorem 1

- Fig. 1. Enter Caption....
- Fig. 2. Enter Caption....

V. NUMERICAL TESTS

- A. Synthetic Data
- B. Real Data

VI. CONCLUDING REMARKS

REFERENCES

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VII. APPENDIX

A. Proof of Theorem 1

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