

Smacof at 50: A Manual

Part 5: Unfolding in Smacof

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Abstract

TBD

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Note: This is a working paper which will be expanded/updated frequently. All suggestions for improvement are welcome.

1 Elegant

$$\sigma(C) = \sigma(\tilde{C} + (C - \tilde{C})) = \sum_{i=1}^n \sum_{j=1}^m ((\delta_{ij}^2 - \text{tr } A_{ij} \tilde{C}) - \text{tr } A_{ij} (C - \tilde{C}))^2$$

$$\sigma(C) = \sigma(\tilde{C}) - 2 \sum_{i=1}^n \sum_{j=1}^m (\delta_{ij}^2 - \text{tr } A_{ij} \tilde{C}) \text{tr } A_{ij} (C - \tilde{C}) + \sum_{i=1}^n \sum_{j=1}^m \{\text{tr } A_{ij} (C - \tilde{C})\}^2$$

From (deleeuw_groenen_pietersz?)

$$\sum_{i=1}^n \sum_{j=1}^m \{\text{tr } A_{ij} (C - \tilde{C})\}^2 \leq (n + m + 2) \text{tr } (C - \tilde{C})^2$$

Define

$$B(\tilde{C}) := \frac{1}{n + m + 2} \sum_{i=1}^n \sum_{j=1}^m (\delta_{ij}^2 - \text{tr } A_{ij} \tilde{C}) A_{ij}$$

So we minimize

$$-2 \text{tr } B(\tilde{C}) C + \text{tr } C^2 - 2 \text{tr } C \tilde{C} = \text{tr } (C - \{\tilde{C} + B(\tilde{C})\})^2$$

References