

# STABILITY AND DISTRIBUTION-FREE CONSISTENCY OF GRAPH PARTITIONING

PETER DIAO\*, DOMINIQUE GUILLOT†, APOORVA KHARE‡, AND BALA RAJARATNAM§

**ABSTRACT.** In this paper, we exploit the theory of dense graph limits to provide a new framework to study the stability of graph partitioning methods, which we call *structural consistency*. Both stability under perturbation as well as asymptotic consistency (i.e., convergence with probability 1 as the sample size goes to infinity under a fixed probability model) follow from our notion of structural consistency. By formulating structural consistency as a continuity result on the graphon space, we obtain robust results that are completely independent of the data generating mechanism. In particular, our results apply in settings where observations are not independent, thereby significantly generalizing the common probabilistic approach where data are assumed to be i.i.d.

In order to make precise the notion of structural consistency of graph partitioning, we begin by extending the theory of graph limits to include vertex colored graphons. We then define *continuous node-level statistics* and prove that graph partitioning based on such statistics is consistent. Finally, we derive the structural consistency of commonly used clustering algorithms in a general model-free setting. These include clustering based on local graph statistics such as homomorphism densities, as well as the popular spectral clustering using the normalized Laplacian.

We posit that proving the continuity of clustering algorithms in the graph limit topology can stand on its own as a more robust form of model-free consistency. We also believe that the mathematical framework developed in this paper goes beyond the study of clustering algorithms, and will guide the development of similar model-free frameworks to analyze other procedures in the broader mathematical sciences.

## CONTENTS

1. Introduction	2
2. Review of dense graph limits	6
3. Colored graph limit theory	8
4. Clustering by continuous node-level statistics	10
5. Spectral clustering	16
Appendix A. Proofs for dense $S$ -colored graph limit theory	23
Appendix B. Additional proofs	28
Appendix C. Riesz–Fischer theorem for metric space-valued maps	36
References	38

---

*Date:* February 7, 2017.

*2010 Mathematics Subject Classification.* Primary: 62H30; Secondary: 05C50, 47B34, 47B38, 62G20.

*Key words and phrases.* graph partitioning, consistency, graphons, colored graph limits, node-level statistic, spectral clustering, normalized Laplacian.

P.D., D.G., A.K., and B.R. are partially supported by the following: US Air Force Office of Scientific Research grant award FA9550-13-1-0043, US National Science Foundation under grant DMS-0906392, DMS-CMG 1025465, AGS-1003823, DMS-1106642, DMS-CAREER-1352656, Defense Advanced Research Projects Agency DARPA YFA N66001-11-1-4131, the UPS Foundation, SMC-DBNKY, an NSERC post-doctoral fellowship, and the University of Delaware Research Foundation.

## 1. INTRODUCTION

In this paper, we characterize continuity of certain maps from graphon space to colored graphon space defined by popular graph partitioning algorithms such as spectral clustering.

Grouping or clustering objects according to their similarity is a fundamental problem in many areas of modern science. The objective of clustering is to identify such *clusters* in data, where objects assigned to the same cluster look roughly similar, whereas objects belonging to different clusters are different. Various strategies have been proposed to formulate and solve clustering problems in a rigorous way (see e.g. [14]). The statistics community has also analyzed the problem using both nonparametric and parametric distributional assumptions ([2, 19, 20, 26, 27, 30, 37]).

Nevertheless, despite the tremendous importance of this problem, much still remains unknown about the theoretical properties of popular clustering techniques. Two such fundamental properties are: (i) stability under perturbation of the data; and (ii) asymptotic consistency under specific data generating mechanisms (i.e., convergence with probability 1 as the sample size goes to infinity under a fixed probability model). Previous attempts to give theoretical justifications for both of these properties have relied on a choice of a particular probability model.

In the present paper, we address these problems in a distribution-free way, by recognizing both problems as following from the continuity of certain maps on graphon space [23]. To elaborate, clustering data can naturally be formulated as a graph partitioning problem. Indeed, in applications, one generally uses a *similarity function*  $f : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$  to construct a similarity matrix  $W = (w_{ij})$  where  $w_{ij} = f(x_i, x_j)$  measures the similarity between two data points  $x_i, x_j$  in a suitable space  $\mathcal{X}$ . The matrix  $W$  is naturally identified with a weighted graph. Another common approach is to use  $W$  to build an unweighted graph, where nodes are adjacent if and only if they are similar enough (see e.g. [32, Section 2.2] for more details). The problem of identifying clusters within data can thus be reduced to partitioning the vertices of a graph, in such a way that nodes belonging to the same cluster are well-connected together, whereas different clusters share fewer edges. In particular, all of the above algorithms are examples of graph partitioning algorithms, that take a finite graph  $G = (V(G), E(G))$  and yield a partition of the vertices  $V(G)$ . Formally, we can describe this as a map from finite graphs  $(V(G), E(G))$  to *S-colored graphs*  $(V(G), E(G), c_G : V(G) \rightarrow S)$ , where  $S$  is a finite set.

Giving theoretical justification for a choice of graph partitioning algorithm is a notoriously ill-defined problem, and a satisfactory solution has been elusive to the broader mathematics community. Here, we simply ask the partitioning procedure to be stable. As was recently pointed out [36], stability is necessary for reproducibility, which is one of the chief goals of statistical science. If clustering procedures are not stable, then how can the clusters found in one experiment be expected to be found in another experiment? From a technical viewpoint, the analysis of stability requires a choice of perturbations that the algorithm must be stable with respect to. One of our major contributions is to explain how to analyze stability with respect to perturbations that can vary the dimension of the data set using the theory of graph limits. We also obtain asymptotic consistency as a consequence.

In this paper, we propose that such a graph partitioning algorithm ought to satisfy a form of *distribution-free structural consistency*: if the structures of the input graphs converge then the structures of the partitioned graphs should also converge. Such structural

consistency subsumes both stability under perturbation as well as asymptotic consistency as special cases. Formally, the aforementioned map from graphs to  $S$ -colored graphs should be continuous under the canonical dense graph limit topologies, developed over graphs in [9, 11, 12, 24], and generalized by us to  $S$ -colored graphs. Our main theorems characterize continuity for a broad class of graph partitioning algorithms, and prove distribution-free structural consistency for popular algorithms such as spectral clustering.

To explain how our approach relaxes the assumptions in previous work in the area, consider the case of spectral clustering. The asymptotic consistency of spectral clustering has been studied in many papers [3, 4, 15, 16, 17, 18, 33, 34]. As far as we are aware, all of these results assume that the similarity graph  $G_n$  is being generated according to the following general procedure: pick  $(x_i)_{i=1}^\infty$  i.i.d. from some probability space  $(\mathcal{X}, \mu)$  and then compute the similarity between node  $i$  and  $j$  to be  $f(x_i, x_j)$  for some function  $f : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$ . The aforementioned papers have worked to prove consistency of spectral clustering for more and more general probability spaces  $\mathcal{X}$  and similarity functions  $f$ , usually exploiting some underlying geometric structure, and to our knowledge with the most general results established in [33].

Compared to previous work in the area, our approach provides a way to establish the consistency of clustering algorithms without making *any* assumption about the exact form of the data generating mechanism. Our only assumption is that data is provided in a *coherent* way. More precisely, we assume the graphs converge structurally in the sense of the theory of dense graph limits. In particular, when graphs are constructed from an i.i.d. sequence  $(x_i)_{i=1}^\infty$  using a similarity function as above, it is known that the resulting graphs converge almost surely to a limiting object (see Remark 2.6). Therefore, the present paper extends previous dense graph partitioning results from the literature. We remark that the theory of graphons is indispensable to this paper for two reasons: (i) it provides a language to formulate distribution-free structural consistency as a continuity result; and (ii) its canonical topology ensures the broad applicability of the framework, as we now explain.

Replacing the i.i.d. assumption by the significantly relaxed paradigm of dense graph convergence, allows us to provide a novel statistical framework to help handle two common problems in modern data analysis: lack of a plausible data generating mechanism for complex data, and lack of a universal mathematical representation space for inferred objects with no linear structure varying in a large space. For these reasons, we believe our approach has an important advantage in network analysis. Indeed, finding distributions that reflect the complex heterogeneities of massive real-world networks still remains an important challenge [21]. The assumption that observations are independent is also rarely verified in practice. In contrast, our *distribution-free* approach provides consistency results in a setting that is broadly applicable.

We note that previous statistical work utilizing dense graph limit theory [5, 6, 1, 35] has focused on the problem of estimating an underlying graphon from a given sample of networks. In contrast, we concentrate on exploiting the canonical graph limit topology to give a robust justification for the stability and consistency of graph partitioning.

The rest of the paper is structured as follows. In Section 1.1, we provide an informal description of our main results. We briefly review the theory of graph limits in Section 2, and show in Section 3 how the classical theory of graph limits can naturally be extended to study the space of colored graph sequences and their limit objects. In Section 4, we

study a common method of clustering the vertices of a graph by computing some statistic for each vertex such as its degree. We term these *node-level statistics*, and prove a general theorem about the structural consistency of such clustering algorithms. Finally, in Section 5, we study the structural consistency of spectral clustering in the graph limit framework. We demonstrate that normalized spectral clustering is structurally consistent under mild assumptions. We also demonstrate problems with the analogous unnormalized procedure, as was previously observed in [33]. Proofs of technical results in Section 3 and 4.5 are provided in Appendices A and B respectively; and in Appendix C we extend the Riesz–Fischer Theorem to any complete metric space, as it is required to formulate one of our main results, Theorem A.

**1.1. Informal statements of results.** In this subsection, we explain informally the main results in the present paper. The technical details and the results are discussed in full, in later sections.

We begin by introducing the ingredients used to state and prove the main results. The first notion is that of *graphons*, which are limiting objects of graph sequences. Graphons are measurable functions  $W : [0, 1]^2 \rightarrow [0, 1]$  that are symmetric, i.e.,  $W(x, y) = W(y, x)$ . Every graph is naturally identified with a graphon (see Equation (2.1)).

The space  $\mathcal{W}_{[0,1]}$  of graphons is equipped with a canonical topology. Suppose  $(G_n)_{n \geq 1}$  is a sequence of graphs. Let  $t(K_2, G_n)$  denote the *edge density* of  $G_n$ , i.e., the proportion of pairs of vertices of  $G_n$  that are adjacent. More generally, given a simple graph  $H$ , we denote by  $t(H, G_n)$  the proportion of maps  $H \rightarrow G_n$  that are edge preserving. We say that a sequence of graphs  $G_n$  is *left-convergent* if  $t(H, G_n)$  is a convergent sequence of real numbers for every simple graph  $H$ . The motivation behind left-convergence comes from the notion that graphs become more and more similar if their edge densities, triangle densities, etc., are all convergent. A left-convergent sequence of graphons  $(G_n)_{n \geq 1}$  is naturally identified with a limit graphon. In order to do so, one first extends the notion of homomorphism density to graphons (see Equation (2.4)), and then show that there exists a graphon  $W \in \mathcal{W}_{[0,1]}$  such that  $t(H, G_n) \rightarrow t(H, W)$ . The resulting topology is metrizable by the *cut-norm* (see Equation (2.2)). The cut-norm provides a natural way of comparing graphs, even if they have different numbers of vertices. Moreover,  $\mathcal{W}_{[0,1]}$  is a compact pseudo-metric space under the cut-norm.

For more details, the reader is referred to Section 2, and to [11, 23] for a comprehensive introduction to the theory of graphons.

In this paper, we introduce a new mathematical framework to study the structural consistency of clustering algorithms. Given a graph  $G$ , we identify a clustering of the vertices of  $G$  with a coloring of  $G$ , i.e., a map  $c_G : V(G) \rightarrow S$  that assigns a “color” to every vertex of  $G$ . We say that the clustering procedure is *structurally consistent* if for every left-convergent sequence of graphs  $G_n$ , the resulting sequence of *colored* graphs is also convergent (under an appropriate topology similar to the canonical topology in the graphon space). Note that in previous work in the literature, a clustering procedure is consistent if the graphs  $G_n$  with their colorings converge whenever the graphs  $G_n$  are generated i.i.d. from a probability distribution. By the theory of dense graph limits, one can show that each such sequence  $(G_n)_{n \geq 1}$  is convergent almost surely (see Remark 2.6). Our approach thus significantly generalizes previous work by establishing structural consistency in a “distribution-free” way, and without assuming independence of the samples.

We now discuss our first main result, a very general clustering recipe. Given a graph, there are several ways to cluster its nodes based on local statistics. For instance, a simple clustering procedure involves clustering nodes according to whether their degree (or edge-density) is above or below a certain threshold value. More generally, one can work with a finite collection of local statistics such as edge-densities, triangle counts, and other graph homomorphism densities, where the images of these graph morphisms involve the given node. Now the nodes are clustered based on the tuple of values of such local statistics; note that such tuples lie in Euclidean space.

In our first main result, we distill the essence of these clustering recipes into the notion of a *node-level statistic*. This is a continuous map that sends a pair – a graph(on) and a node on it – to a tuple in Euclidean space as above, or in full generality, to an arbitrary metric space  $X$ . Our first main result establishes the structural consistency of such general clustering procedures.

**Theorem A.** (See Section 4.) *Fix a metric space  $(X, d_X)$ . Clustering according to any continuous  $X$ -valued node-level statistic  $f$  is structurally consistent with respect to graph convergence. Namely, if a sequence of graphs is convergent in the cut-norm, then clustering according to  $f$  yields a sequence of colored graphs that is also convergent.*

Theorem A implies the structural consistency of degree-based clustering as described above – see Theorem 4.8 for a precise formulation.

Partitioning a graph according to the degree statistic has been previously studied in the context of nonparametric graphon estimation; see e.g. [8]. In that work, the partitioning of nodes is an intermediary step towards graphon estimation. In contrast, we are chiefly concerned with the structural consistency of the graph partitioning step itself. Furthermore, we do not take the graphon as a nonparametric generating mechanism for graphs, but rather as a general limit object for graphs in the graphon topology.

Note that Theorem A decouples the clustering recipe from any graph generating mechanism, i.i.d. or not, and assumes only that the graph sequence converges in a canonical topology. Thus, Theorem A provides a very general and broadly applicable recipe for clustering.

As special cases of Theorem A, we mention two algorithms studied in the paper: (a) the aforementioned instances of clustering according to tuples of homomorphism densities (see Section 4.1); and (b) spectral clustering according to the normalized Laplacian (see Section 5). We believe the result should also be broadly applicable to other popular clustering algorithms, with minimal assumptions on the graph generation process.

The remaining two main results of the paper involve the structural consistency of spectral clustering. The spectral clustering procedure involves working with the *normalized Laplacian* of a graph, and more generally, of a graphon. Our second main result demonstrates that the normalized Laplacians of a convergent sequence of graphons are also convergent.

**Theorem B.** (See Section 5.3.) *Suppose  $W_n$  is a sequence of graphons that converges in cut-norm to a graphon  $W_0$ , whose degree function  $d_0(x)$  is positive for almost every  $x \in [0, 1]$ . Let  $L'_{W_n}$  denote the corresponding normalized Laplacian for  $n \geq 0$ . Then  $L'_{W_n}$  converges to  $L'_{W_0}$ .*

Theorem B extends the corresponding result in [33] without two of the assumptions: (i) the degree functions are bounded below by a positive constant, and (ii) the graphs  $G_n$  are generated by an i.i.d. mechanism.

It may be wondered if the assumption that  $d_0(x) > 0$  a.e.  $x$ , is itself required in Theorem B. Example 5.18 below shows that this is indeed the case in order to obtain a reasonable theory of consistency of spectral clustering.

Our final main result proves structural consistency of normalized spectral clustering in the distribution-free setting of graph limits.

**Theorem C.** (See Section 5.4.) *Under appropriate assumptions, if  $W_n$  is a convergent sequence of graphons, and  $(W_n, c_n)$  is a coloring of  $W_n$  obtained via normalized spectral clustering, then  $(W_n, c_n)$  is also convergent.*

Theorem C establishes the structural consistency of the widely used normalized spectral clustering technique, without making any assumptions on the data generating distribution. Note that this implies the classical notion of statistical consistency for normalized spectral clustering.

We believe the approach we provide in this paper can also be applied to other clustering procedures. More generally, it is our hope that the philosophy and framework developed in the paper will be used as an inspiration to establish distribution-free consistency results for statistical estimation and machine learning procedures coming from various areas.

## 2. REVIEW OF DENSE GRAPH LIMITS

We now briefly review dense graph limit theory [11, 23]. This section serves to set notation, as well as to motivate the next section on colored graph limit theory. Readers familiar with dense graph limits may safely skip this section.

A *graphon* is a bounded symmetric measurable function  $f : [0, 1]^2 \rightarrow [0, 1]$ . Each finite simple labelled graph  $G^1$  with vertex set  $V(G) = \{1, 2, \dots, n\}$  can be naturally identified with the following graphon  $f^G$ :

$$f^G(x, y) := \mathbf{1}_{(\lceil nx \rceil, \lceil ny \rceil) \in E(G)} = \begin{cases} 1, & \text{if } (\lceil nx \rceil, \lceil ny \rceil) \text{ is an edge in } G, \\ 0, & \text{otherwise.} \end{cases} \quad (2.1)$$

The topology on isomorphism classes of finite simple graphs can be described as follows. The graphon space  $\mathcal{W}_{[0,1]}$  sits inside  $\mathcal{W}$ , the vector space of bounded symmetric measurable functions  $f : [0, 1]^2 \rightarrow \mathbb{R}$ . Recall that  $\mathcal{W}$  is equipped with a seminorm called the *cut-norm*

$$\|f\|_{\square} := \sup_{A, B \subset [0,1]} \left| \int_{A \times B} f(x, y) \, dx \, dy \right| \quad (2.2)$$

where the supremum is taken over all Lebesgue measurable subsets  $A, B \subset [0, 1]$ . The group of measure-preserving bijections  $S_{[0,1]}$  acts on  $\mathcal{W}_{[0,1]}$ : given  $\sigma \in S_{[0,1]}$  and  $f \in \mathcal{W}_{[0,1]}$ , define  $f^\sigma(x, y) := f(\sigma(x), \sigma(y))$ . Now define

$$\delta_{\square}(f, g) := \inf_{\sigma \in S_{[0,1]}} \|f - g^\sigma\|_{\square}.$$

Observe that  $\delta_{\square}(f^G, f^{G'}) = 0$  whenever  $G, G'$  are isomorphic finite simple graphs, so  $\delta_{\square}$  metrizes convergence of isomorphism classes of finite graphs (up to blowups).

---

<sup>1</sup>Unless otherwise specified, all graphs in this paper are assumed to be finite and simple, lacking multiple edges or self-loops.

The topology induced by  $\delta_\square$  can also be described using homomorphism densities. Given graphs  $G = (V(G), E(G))$ ,  $H = (V(H), E(H))$ , denote by  $\text{Hom}(H, G)$  the set of edge-preserving maps from  $V(H)$  into  $V(G)$ , and define the homomorphism densities as follows:

$$t(H, G) := \frac{|\text{Hom}(H, G)|}{|V(G)|^{|V(H)|}}. \quad (2.3)$$

Now a sequence of graphs  $(G_n)_{n=1}^\infty$  is said to *left-converge* if for all graphs  $H$ , the sequence  $t(H, G_n)$  converges as  $n \rightarrow \infty$ . Intuitively, a graph sequence  $(G_n)$  left-converges if the graphs  $G_n$  become more and more similar, in that their edge densities, triangle densities, and so on, all converge.

Observe that the definition of homomorphism densities extends to arbitrary graphons  $f$  as follows:

$$t(H, f) := \int_{[0,1]^k} \prod_{(i,j) \in E(H)} f(x_i, x_j) dx_1 \cdots dx_k, \quad k = |V(H)|. \quad (2.4)$$

This is compatible with the graph statistics  $t(H, G)$ , in that  $t(H, f^G) = t(H, G)$  for all finite simple graphs  $H, G$ . An important result in the theory of graphons is that  $\delta_\square$  metrizes left-convergence [11, Theorem 3.8]. More precisely, upon identifying graphons  $W \sim W'$  whenever  $\delta_\square(W, W') = 0$ , the space  $\mathcal{W}_{[0,1]}/\sim$  of equivalence classes of graphons is a metric space. The following result explains how graphons are limiting objects for left-convergent dense graph sequences.

**Theorem 2.5** (Borgs–Chayes–Lovász–Sós–Vesztegombi, [11]). *Suppose  $(W_n)_{n=1}^\infty \subset \mathcal{W}_{[0,1]}$  is a sequence of graphons. The following are equivalent:*

- (1)  *$t(H, W_n)$  converges for all graphs  $H$ , i.e.,  $W_n$  is left-convergent.*
- (2)  *$W_n$  is a Cauchy sequence in the  $\delta_\square$  metric.*
- (3) *There exists  $W \in \mathcal{W}_{[0,1]}$  such that  $t(H, W_n) \rightarrow t(H, W)$  for all  $H$ .*

Furthermore,  $t(H, W_n) \rightarrow t(H, W)$  for all finite simple graphs  $H$  for some  $W \in \mathcal{W}_{[0,1]}$  if and only if  $\delta_\square(W_n, W) \rightarrow 0$ .

**Sampling.** In addition to the cut metric and left-convergence, a third, equivalent way to think of graph convergence is via sampling. Given a graphon  $W$ , let  $\mathbb{H}(n, W)$  denote a random weighted graph generated by sampling i.i.d. variables  $(X_i)_{i=1}^n$  uniformly on  $[0, 1]$ , and then setting  $W(X_i, X_j)$  to be the weight between nodes  $i$  and  $j$ . Given a weighted graph  $H$  with  $n$  vertices, let  $\mathbb{G}(H)$  denote the graph  $G$  on  $n$  vertices where for  $i > j$ ,  $(i, j) \in E(G)$  with probability  $H(i, j)$  and  $G$  is made symmetric. Now let  $\mathbb{G}(n, W) := \mathbb{G}(\mathbb{H}(n, W))$ . Then the probabilities  $\mathbb{P}(\mathbb{G}(n, W) = H)$  can be computed from the homomorphism densities  $t(H, W)$  by inclusion-exclusion [23, Section 5.2.3]. Therefore, the left-convergence of a graphon sequence  $W_n$  is equivalent to convergence of the sampling densities  $\mathbb{G}(k, W_n)$  for all  $k$ .

**Remark 2.6.** The sampling distributions  $\mathbb{H}(n, W)$  and  $\mathbb{G}(n, W)$  are used as nonparametric generative distributions for networks. Here we remark that both  $\mathbb{G}(n, W)$  and  $\mathbb{H}(n, W)$  concentrate around  $W$  (see [23, Lemma 10.16]). In particular,  $\mathbb{G}(n, W)$  and  $\mathbb{H}(n, W)$  converge almost surely to  $W$ . Note that the general data generating mechanism employed in [33] falls within the class  $\{\mathbb{H}(n, W) : W \in \mathcal{W}_{[0,1]}\}$ , since every probability distribution on a compact metric measure space  $\mathcal{X}$  can be mapped in a measure-preserving fashion onto  $[0, 1]$  with the Lebesgue measure. Under this mapping, the continuous (symmetric)

similarity function  $k : \mathcal{X} \times \mathcal{X} \rightarrow [0, \infty)$  defines an associated kernel  $W_k \in \mathcal{W}$ , bounded above uniformly by  $m_k := \max_{x,y \in \mathcal{X}} k(x, y) > 0$ . Therefore, graphs  $G_n$  generated i.i.d. in this distribution satisfy:

$$m_k^{-1} f^{G_n} \sim \mathbb{H}(n, m_k^{-1} W_k),$$

whence the random weighted graph sequence  $m_k^{-1} G_n$  converges almost surely to the graphon  $m_k^{-1} W_k \in \mathcal{W}_{[0,1]}$  as  $n \rightarrow \infty$ . Thus the framework in the present paper applies to the general setting of [33].

We conclude with two additional facts about the space  $(\mathcal{W}_{[0,1]}/\sim, \delta_\square)$ :

- (1) (See [24].) The countable set of graphons  $f^G$  (running over all finite simple graphs  $G$ ) is dense in  $(\mathcal{W}_{[0,1]}/\sim, \delta_\square)$ .
- (2) Using the Weak Regularity Lemma in graph theory, Lovász and Szegedy showed in [25] that  $(\mathcal{W}_{[0,1]}/\sim, \delta_\square)$  is a compact metric space.

### 3. COLORED GRAPH LIMIT THEORY

We begin by showing how the theory of dense graph limits can be extended to colored graph sequences and their limits. The proofs of the results stated in this section are given in Appendix A, and leverage the approach of [23].

**3.1. Colored graphs.** Let  $S$  be a finite set. Define an  $S$ -colored graph  $G$  to be a triple

$$(V(G), E(G), c_G : V(G) \rightarrow S),$$

where  $V(G)$  and  $E(G) \subset V(G)^2$  are finite sets. Now let  $\mathcal{G}_S$  denote the set of  $S$ -colored graphs.

Given  $G \in \mathcal{G}_S$  and  $s \in S$ , we let  $V_s(G) := \{v \in V(G) : c_G(v) = s\}$  denote the set of vertices of  $G$  of color  $s$ . For  $H, G \in \mathcal{G}_S$ , we define the *colored homomorphism density* by:

$$t_S(H, G) := \frac{|\text{Hom}_S(H, G)|}{|V(G)|^{|V(H)|}},$$

where  $\text{Hom}_S(H, G)$  denotes the set of edge preserving maps  $\phi : V(H) \rightarrow V(G)$  such that  $c_H = c_G \circ \phi$ .

For instance, if  $H$  denotes the graph with one vertex, colored  $s$ , then  $t_S(H, G)$  precisely equals  $|V_s(G)|/|V(G)|$ .

Note that the colored homomorphism densities naturally generalize the usual homomorphism densities (see Equation (2.3)).

**3.2. Colored graphons and homomorphism densities.** We now come to the limiting objects of sequences of colored graphs. We define an  $S$ -colored graphon to be a pair of measurable maps  $(f_W, c_W)$  where  $f_W : [0, 1]^2 \rightarrow [0, 1]$  is symmetric and  $c_W : [0, 1] \rightarrow S$ . We denote the set of  $S$ -colored graphons by  $\mathcal{W}_S$ . Given  $H \in \mathcal{G}_S$  and  $W \in \mathcal{W}_S$ , we let

$$t_S(H, W) := \int_{[0,1]^{V(H)}} \prod_{e \in E(H)} f_W(x_{e_s}, x_{e_t}) \prod_{v \in V(H)} \mathbf{1}_{c_W(x_v) = c_H(v)} \prod_{v \in V(H)} dx_v. \quad (3.1)$$

In other words, we integrate only over the sub-rectangle given by:

$$x_v \in c_W^{-1}(c_H(v)), \quad \forall v \in V(H).$$

The space of  $S$ -colored graphs  $\mathcal{G}_S$  naturally embeds into  $\mathcal{W}_S$  in the following way. Let  $k := |S|$ , and enumerate  $S = \{s_1, \dots, s_k\}$  in some fixed order. Given  $G \in \mathcal{G}_S$  and



$j \in \{1, \dots, k\}$ , let  $p_0 := 0$ ,  $p_j := |V_{s_j}(G)|/|V(G)|$ , and let  $I_j$  denote the interval  $I_j := (\sum_{l=0}^{j-1} p_l, \sum_{l=0}^j p_l]$ . Now define the  $S$ -colored graphon  $G \rightsquigarrow W_G \in \mathcal{W}_S$ , via:

$$c_{W_G}(I_j) := j, \quad c_{W_G}(1) = k, \quad f_{W_G}(I_j \times I_{j'}) := \mathbf{1}_{(j,j') \in E(G)},$$

and  $f_{W_G} = 0$  otherwise. Now  $W_G$  is related to the graph  $G$  as follows.

**Lemma 3.2.** *For all  $H, G \in \mathcal{G}_S$ , we have  $t_S(H, G) = t_S(H, W_G)$ .*

Recall that in the uncolored case, homomorphism densities are used to construct a topology on the space of graphons (see Equation (2.3) and the subsequent paragraph). In a similar way, we use colored homomorphisms to construct a topology on the space of colored graphons.

**Definition 3.3.** A sequence of  $S$ -colored graphons  $W_n \in \mathcal{W}_S$  is said to *left-converge* (to a graphon  $W \in \mathcal{W}_S$ ) if the corresponding sequence of colored homomorphism densities  $t_S(H, W_n)$  converges (to  $t_S(H, W)$ ) for every fixed  $S$ -colored graph  $H$ .

Note that when the nodes of a sequence of graphs all have the same color, the above notion of left-convergence reduces to the usual uncolored notion.

**3.3. Cut metric.** Recall that in the uncolored theory, the topology induced by homomorphism densities can be metrized using the cut-norm (see Equation (2.2)). We now extend the definition of the cut-norm to  $\mathcal{W}_S$ :

$$\|W - W'\|_{\square}^S := \|W - W'\|_{\square} + \sum_{s \in S} \mu_L(c_W^{-1}(s) \Delta c_{W'}^{-1}(s)), \quad (3.4)$$

where  $\mu_L$  denotes the usual Lebesgue measure. Notice  $\|\cdot\|_{\square}^S$  is not an actual norm when  $|S| > 1$ ; however, we retain the present notation to maintain consistency with the uncolored case  $|S| = 1$ . Using this definition, we can naturally extend the usual Counting Lemma to  $\mathcal{W}_S$ .

**Lemma 3.5** (Counting Lemma). *Let  $H \in \mathcal{G}_S$  and  $W, W' \in \mathcal{W}_S$ . Then*

$$|t_S(H, W) - t_S(H, W')| \leq |E(H)| \cdot \|W - W'\|_{\square} + \sum_{s \in S} \mu_L(c_W^{-1}(s) \Delta c_{W'}^{-1}(s)).$$

*In particular,  $|t_S(H, W) - t_S(H, W')| \leq |E(H)| \cdot \|W - W'\|_{\square}^S$ .*

Measure preserving maps  $\sigma \in S_{[0,1]}$  naturally act on  $\mathcal{W}_S$ : if  $(W, c_W) \in \mathcal{W}_S$ , then we let

$$W^{\sigma}(x, y) := W(\sigma(x), \sigma(y)) \quad \text{and} \quad c_W^{\sigma}(x) := c_W(\sigma(x)). \quad (3.6)$$

As in the uncolored case, we define the distance  $\delta_{\square}^S$  for  $W_1, W_2 \in \mathcal{W}_S$  to be:

$$\delta_{\square}^S(W_1, W_2) := \inf_{\sigma \in S_{[0,1]}} \|W_1 - W_2^{\sigma}\|_{\square}^S,$$

As usual, we will say  $W_1 \sim W_2$  if  $\delta_{\square}^S(W_1, W_2) = 0$ . Observe that  $(\mathcal{W}_S / \sim, \delta_{\square}^S)$  is a metric space. As in the uncolored case, we show:

**Theorem 3.7.** *The space  $(\mathcal{W}_S / \sim, \delta_{\square}^S)$  is compact.*

Moreover, the colored cut-distance provides a way to metrize the topology induced by the colored homomorphism densities.

**Theorem 3.8.** *A sequence of  $S$ -colored graphons left-converges (see Definition 3.3) if and only if it is Cauchy in the  $\delta_{\square}^S$  metric.*

Finally, the colored finite graphs are dense in the completion  $\mathcal{W}_S / \sim$ .

**Theorem 3.9.** *Colored graphs are dense in  $\mathcal{W}_S / \sim$ .*

Using an inclusion-exclusion argument, it is also not hard to show that convergence in this topology is equivalent to convergence in a sampling topology for  $S$ -colored graphs. Therefore, this topology is the canonical topology for convergence of dense  $S$ -colored graphs.

#### 4. CLUSTERING BY CONTINUOUS NODE-LEVEL STATISTICS

One general class of graph partitioning algorithms proceed as follows: compute a statistic defined on the set of nodes and then partition the nodes based on the value of that statistic. For example, this includes clustering based on the degree, local clustering coefficient, and spectral clustering. In this section, we call such statistics *node-level statistics*. We introduce the notion of a *continuous node-level statistic*, which is broad enough to apply to commonly used node-level statistics (such as the degree or local clustering coefficient). We then show a general consistency result for graph partitioning algorithms based on continuous node-level statistics. We also verify continuity of node-level statistics defined based on local graph statistics, thereby showing structural consistency of graph partitioning based on such statistics. The same general theorem is applied in Section 5 to show structural consistency of spectral clustering, though such a result requires additional machinery.

**Definition 4.1.** Let  $\mathcal{G}$  denote the set of labelled finite simple graphs. A *node-level statistic* in  $\mathbb{R}^m$  is a collection of maps  $\{f_G : V(G) \rightarrow \mathbb{R}^m, G \in \mathcal{G}\}$ .

Notice that node-level statistics can be summarized also as a map  $f : \mathcal{G} \rightarrow L^1([0, 1], \mathbb{R}^m)$ , with the restriction that if we label  $V(G) := \{1, \dots, n\}$  then

$$f(G)(y) = f_G(\lceil ny \rceil), \quad G \in \mathcal{G}, y \in [0, 1].$$

Well-known examples of node-level statistics include the degree of a node, or the local clustering coefficient, i.e., the proportion of pairs of neighboring nodes that are adjacent.

**Definition 4.2.** We say that a node-level statistic in  $\mathbb{R}^m$  is *continuous* if whenever  $G_n \rightarrow W_0$  in the cut-norm, the family of functions  $f(G_n) \in L^1([0, 1], \mathbb{R}^m)$  is convergent in  $L^1$ .

Our notion of continuity above was defined so that natural node-level statistics such as the degree would be continuous. For example, the degree distribution does not necessarily converge pointwise as a sequence of graphs converges in the cut-norm, but as we will show later, it converges in  $L^1$ . Another candidate notion of convergence for functions  $f : [0, 1] \rightarrow \mathbb{R}^m$  could be convergence with respect to a generalized cut-norm

$$\|f\|_{\square} := \sup_{B \subset [0, 1]} \left\| \int_B f(y) dy \right\|.$$

However, as we now show, convergence in the generalized cut-norm is equivalent to convergence in the  $L^1$  norm, since the function is defined on the interval as opposed to a higher

dimensional hypercube. To explain the equivalence, for every tuple  $\mathbf{c} = (c_1, \dots, c_m) \in \{0, 1\}^m$ , let  $B_{\mathbf{c}} := f^{-1}((-1)^{c_1} \mathbb{R}_{\geq 0} \times \dots \times (-1)^{c_m} \mathbb{R}_{\geq 0})$ . Then,

$$\|f\|_{\square} \leq \|f\|_1 = \sum_{\mathbf{c} \in \{0, 1\}^m} \left\| \int_{B_{\mathbf{c}}} f(y) dy \right\| \leq 2^m \|f\|_{\square},$$

so the cut-norm and the  $L^1$  norm are equivalent.

Another advantage of using the notion of  $L^1$  is that it generalizes naturally to node-level statistics taking values in arbitrary metric spaces  $(X, d_X)$ . In the following definition,  $L^1([0, 1], X)$  is the set of measurable functions

$$L^1([0, 1], X) := \{g : ([0, 1], \mu_L) \rightarrow (X, \mathcal{B}_X) : \int_0^1 d_X(x_0, g(y)) dy < \infty\}$$

for any choice of point  $x_0 \in X$ , and equipped with the metric

$$d_1(g, g') := \int_0^1 d_X(g(y), g'(y)) dy.$$

Here,  $\mu_L$  is the Lebesgue measure,  $\mathcal{B}_X$  the Borel  $\sigma$ -algebra on  $X$ , and we identify functions in  $L^1([0, 1], X)$  that are equal almost everywhere on  $[0, 1]$ .

**Definition 4.3.** Given a metric space  $(X, d_X)$ , a *node-level statistic in  $X$*  is a function  $f : \mathcal{G} \rightarrow L^1([0, 1], X)$ , such that  $f(G)(y) = f_G(\lceil ny \rceil)$  for all  $G \in \mathcal{G}, y \in [0, 1]$ . We say that an  $X$ -valued node-level statistic  $f : \mathcal{G} \rightarrow L^1([0, 1], X)$  is *continuous* if whenever  $G_n \rightarrow W_0$  in the cut-norm,

$$\lim_{m, n \rightarrow \infty} d_1(f(G_n), f(G_m)) = 0,$$

i.e., the sequence of functions  $f(G_n) \in L^1([0, 1], X)$  is Cauchy.

Note that this definition reduces to Definition 4.2 when  $X = \mathbb{R}^m$  (equipped with the usual Euclidean distance). In fact this is true for any complete metric space  $(X, d_X)$ : continuous  $X$ -valued node-level statistics  $f : \mathcal{G} \rightarrow L^1([0, 1], X)$  continuously extend to functions  $f : \mathcal{W}_{[0, 1]} \rightarrow L^1([0, 1], X)$ . This follows by extending the Riesz–Fischer theorem to all complete metric spaces; see Appendix C for details.

In the remainder of the paper, we will only deal with continuous node-level statistics. Hence, from now on we take such a statistic to denote a continuous function  $f : \mathcal{W}_{[0, 1]} \rightarrow L^1([0, 1], X)$ . With a slight abuse in notation we shall also write  $f(W, y)$  instead of  $f(W)(y)$ .

Our next theorem provides a general consistency result when clustering is performed using a continuous node-level statistic  $f : \mathcal{W}_{[0, 1]} \rightarrow L^1([0, 1], X)$ . We use  $f$  to color the vertices of  $W \in \mathcal{W}_{[0, 1]}$ . More precisely, suppose there exists a collection of disjoint open sets  $(A_j)_{j=1}^N \subset X$  such that

$$f(W, y) \in \bigcup_{j=1}^N A_j \quad \text{for a.e. } y \in [0, 1].$$

Then it is natural to define a coloring  $c_W : [0, 1] \rightarrow \{1, \dots, N\}$  by letting  $c_W(y)$  be the unique  $j$  such that  $f(W, y) \in A_j$ . Note that  $c_W$  is well-defined for almost every  $y \in [0, 1]$ . Letting  $S = \{1, \dots, N\}$ , this operation induces a map  $F : \mathcal{W}_{[0, 1]} \rightarrow \mathcal{W}_S$  defined by  $F(W) := (W, c_W)$ . Structural consistency of the above coloring is equivalent to continuity

of the map  $F$ . Our next result provides a useful sufficient condition for the map  $F$  to be continuous. In what follows, we identify functions  $f : \mathcal{W}_{[0,1]} \rightarrow L^1([0,1], X)$  with functions  $f : [0,1]^2 \times [0,1] \rightarrow [0,1] \times X$ .

**Theorem A.** *Let  $(X, d_X)$  be a metric space, and  $f : \mathcal{W}_{[0,1]} \rightarrow L^1([0,1], X)$  a continuous node-level statistic in  $X$ . Given a collection of disjoint open sets  $A_1, \dots, A_N \subset X$ , define*

$$\mathcal{D} := \{W \in \mathcal{W}_{[0,1]} : f(W, y) \in \bigcup_{j=1}^N A_j \text{ for a.e. } y \in [0,1]\}. \quad (4.4)$$

Define  $S = \{1, \dots, N\}$  and for  $W \in \mathcal{D}$ , let  $c_W : [0,1] \rightarrow S$  be the coloring defined for almost every  $y$  by letting  $c_W(y) = j$ , where  $j$  is the unique color in  $S$  such that  $f(W, y) \in A_j$ . Then the map  $F : (\mathcal{D}, \|\cdot\|_\square) \rightarrow (\mathcal{W}_S, \|\cdot\|_\square^S)$  given by  $F(W) = (W, c_W)$  is continuous.

Note, the theorem has a technical assumption about working with a subset  $\mathcal{D}$  rather than the full graphon space  $\mathcal{W}_{[0,1]}$ . In fact this assumption is required, as we explain in Example 4.15.

We now show that under a supplementary invariance assumption, a similar result holds on the quotient graphon spaces.

**Definition 4.5.** Let  $(X, d_X)$  be a metric space. We say that a continuous node-level statistic  $f : \mathcal{W}_{[0,1]} \rightarrow L^1([0,1], X)$  is  $S_{[0,1]}$ -invariant if

$$f(W^\sigma, y) := f(W, \sigma(y)), \quad \forall G \in \mathcal{G}, \sigma \in S_{[0,1]}, \text{ a.e. } y \in [0,1]. \quad (4.6)$$

In particular, for a graph  $G$  with vertex set  $\{1, \dots, n\}$ , and a permutation  $\sigma \in S_n$ , we have  $f(G^\sigma, y) = f(G, \sigma(y))$ , where  $\sigma$  acts on  $[0,1]$  under the usual embedding  $S_n \hookrightarrow S_{[0,1]}$ .<sup>2</sup>

**Corollary 4.7.** *In the setting of Theorem A, if in addition  $\mathcal{D}$  is  $S_{[0,1]}$ -stable and  $f$  is  $S_{[0,1]}$ -invariant so that  $f(W^\sigma, y) = f(W, \sigma(y))$  for all  $\sigma \in S_{[0,1]}$  and almost every  $y \in [0,1]$ , then the map  $F : (\mathcal{D}/\sim, \delta_\square) \rightarrow (\mathcal{W}_S/\sim, \delta_\square^S)$  given by  $F(W) = (W, c_W)$  is continuous.*

We now prove Theorem A, and using it, Corollary 4.7.

*Proof of Theorem A.* Suppose  $W_n \rightarrow W_0$  as  $n \rightarrow \infty$ , with  $W_n \in \mathcal{D}$  for all  $n \geq 0$ . For  $j = 1, \dots, N$  and  $n \geq 0$ , let

$$E_{n,j} := \{y \in [0,1] : f(W_n, y) \in A_j\}.$$

For  $k \geq 1$  and  $j = 1, \dots, N$ , let

$$A_{j,k} := \left\{x \in A_j : \frac{1}{k+1} \leq d_X(x, A_j^c) < \frac{1}{k}\right\},$$

and let  $A_{j,0} := \{x \in A_j : d_X(x, A_j^c) \geq 1\}$ , where we denote  $d_X(x, A) := \inf\{d_X(x, a) : a \in A\}$ . Note that  $A_j = \bigcup_{k=0}^\infty A_{j,k}$  since  $A_j$  is open. Define

$$F_{j,k} := \{y \in [0,1] : f(W_0, y) \in A_{j,k}\}, \quad k \geq 0.$$

By the definition of  $A_{j,k}$  and assumption 4.4, we have

$$E_{0,j}^c = \bigcup_{\substack{l=1 \\ l \neq j}}^N \bigcup_{k=0}^\infty F_{l,k} \cup Z$$

<sup>2</sup>Explicitly,  $\sigma \in S_n$  fixes 1 and sends  $y \in ((i-1)/n, i/n]$  to  $y + (\sigma(i) - i)/n$ .

for some set  $Z \subset [0, 1]$  with  $\mu_L(Z) = 0$ . Now as the sets  $F_{l,k}$  are disjoint,

$$\mu_L(E_{n,j} \setminus E_{0,j}) = \sum_{\substack{l=1 \\ l \neq j}}^N \sum_{k=0}^{\infty} \mu_L(E_{n,j} \cap F_{l,k}).$$

Fix  $k \geq 0$  and distinct colors  $j \neq l \in S$ . For every  $n \geq 1$ , we have by the definitions of  $E_{n,j}$  and  $F_{l,k}$  that

$$d_X(f(W_n, y), f(W_0, y)) \geq \frac{1}{k+1} \quad \forall y \in E_{n,j} \cap F_{l,k}.$$

Therefore, by the continuity of the node-level statistic  $f$ ,

$$\begin{aligned} \frac{1}{k+1} \cdot \mu_L(E_{n,j} \cap F_{l,k}) &\leq \int_{E_{n,j} \cap F_{l,k}} d_X(f(W_n, y), f(W_0, y)) dy \\ &\leq \int_{[0,1]} d_X(f(W_n, y), f(W_0, y)) dy \rightarrow 0 \end{aligned}$$

as  $n \rightarrow \infty$ . Hence  $\mu_L(E_{n,j} \cap F_{l,k}) \rightarrow 0$  for each fixed  $k \geq 0, l \neq j$ . Moreover,

$$\mu_L(E_{n,j} \cap F_{l,k}) \leq \mu_L(F_{l,k}), \quad \sum_{l \neq j} \sum_{k=0}^{\infty} \mu_L(F_{l,k}) = \mu_L(E_{0,j}^c) < \infty.$$

Therefore, by the dominated convergence theorem,

$$\mu_L(E_{n,j} \setminus E_{0,j}) = \sum_{l \neq j} \sum_{k=1}^{\infty} \mu_L(E_{n,j} \cap F_{l,k}) \rightarrow 0$$

as  $n \rightarrow \infty$ . By a similar argument, we also obtain  $\mu_L(E_{0,j} \setminus E_{n,j}) \rightarrow 0$  as  $n \rightarrow \infty$ . Therefore,  $\mu_L(E_{n,j} \Delta E_{0,j}) \rightarrow 0$  as  $n \rightarrow \infty$ . Since  $\|W_n - W_0\|_{\square} \rightarrow 0$  as  $n \rightarrow \infty$ , this implies  $\|W_n - W_0\|_{\square}^S \rightarrow 0$ . This concludes the proof.  $\square$

*Proof of Corollary 4.7.* Suppose  $\delta_{\square}(W_n, W_0) \rightarrow 0$  as  $n \rightarrow \infty$ . Then there exists  $(\sigma_n)_{n \geq 1} \subset S_{[0,1]}$  such that  $\|W_n^{\sigma_n} - W_0\|_{\square} \rightarrow 0$  as  $n \rightarrow \infty$ . By Theorem A,  $\|(W_n^{\sigma_n}, c_{W_n^{\sigma_n}}) - (W_0, c_{W_0})\|_{\square}^S \rightarrow 0$ . Now observe that by the invariance assumption on  $f$ , we have

$$c_{W_n^{\sigma_n}}(y) = j \Leftrightarrow f(W_n^{\sigma_n}, y) \in A_j \Leftrightarrow f(W_n, \sigma_n(y)) \in A_j \Leftrightarrow c_{W_n}(\sigma_n(y)) = j.$$

Therefore the coloring defined by  $f$  is consistent with the  $S_{[0,1]}$  action on  $\mathcal{W}_S$  (see (3.6)). We conclude that  $\delta_{\square}^S((W_n, c_{W_n}), (W_0, c_{W_0})) \rightarrow 0$  as  $n \rightarrow \infty$ .  $\square$

**4.1. Structural consistency of clustering by homomorphism densities.** We next provide a broad family of functions that satisfy the hypotheses of Theorem A. Let  $H$  be a  $k$ -labelled graph with labelled vertices  $1, \dots, k$ . Recall that for  $W \in \mathcal{W}$  and  $x_1, \dots, x_k \in [0, 1]$ , we define

$$t_{x_1, \dots, x_k}(H, W) = \int_{[0,1]^{V(H) \setminus \{1, \dots, k\}}} \prod_{e \in E(H)} W(x_{e_s}, x_{e_t}) \prod_{v \notin \{1, \dots, k\}} dx_v.$$

In particular, if  $K_2$  has one labelled vertex, then

$$t_x(K_2, W) = \int_0^1 W(x, y) dy, \quad x \in [0, 1].$$

The following result is a consequence of Lemma 4.10 and Theorem A.

**Theorem 4.8.** *Fix  $0 < \alpha < 1$  and a 1-labelled graph  $H$ , and define*

$$\mathcal{D} = \mathcal{D}_{H,\alpha} := \{W \in \mathcal{W}_{[0,1]} : \mu_L(\{y \in [0,1] : t_y(H, W) = \alpha\}) = 0\}. \quad (4.9)$$

*Let  $(W_n)_{n \geq 1} \subset \mathcal{D}$  such that  $W_n \rightarrow W_0 \in \mathcal{W}_{[0,1]}$ , with  $W_0 \in \mathcal{D}$ . Let  $S = \{1, 2\}$  and let  $c_n : [0, 1] \rightarrow S$  be defined for  $n \geq 0$  by*

$$c_n(y) := \begin{cases} 1, & \text{if } t_y(H, W_n) < \alpha, \\ 2, & \text{if } t_y(H, W_n) \geq \alpha. \end{cases}$$

*Then the sequence  $(W_n, c_n)$  converges to  $(W_0, c_0)$  in  $\mathcal{W}_S$ .*

In order to show the result, we first generalize the usual Counting Lemma (see [23, Lemma 10.24]). The proof is provided in Appendix B.

**Lemma 4.10.** *Fix a finite simple graph  $H$ , graphons  $W_e, W'_e \in \mathcal{W}_{[0,1]}$  for all  $e \in E(H)$ , and measurable subsets  $F_v \subset [0, 1]$  for all  $v \in V(H)$ . Define:*

$$\mathbf{W} := (W_e)_{e \in E(H)}, \quad \mathbf{W}' := (W'_e)_{e \in E(H)}, \quad \mathbf{F} := \times_{v \in V(H)} F_v \subset [0, 1]^{|V(H)|},$$

*as well as the following “generalized homomorphism density”:*

$$t_{\mathbf{F}}(H, \mathbf{W}) := \int_{\mathbf{F}} \prod_{e \in E(H)} W_e(x_{e_s}, x_{e_t}) \cdot \prod_{v \in V(H)} dx_v. \quad (4.11)$$

*Then,*

$$\begin{aligned} & |t_{\mathbf{F}}(H, \mathbf{W}) - t_{\mathbf{F}}(H, \mathbf{W}')| \\ & \leq \sum_{e \in E(H)} \left( \prod_{v \neq e_s, e_t} \mu_L(F_v) \right) \min \{ \mu_L(F_{e_s}) \mu_L(F_{e_t}), \|W_e - W'_e\|_{\square} \}. \end{aligned} \quad (4.12)$$

Using Lemma 4.10, we can now show that clustering according to homomorphism densities is structurally consistent.

*Proof of Theorem 4.8.* Let  $f(W, y) := t_y(H, W)$ . By Lemma 4.10, for every sequence  $W_n \rightarrow W_0$  and every measurable subset  $B \subset [0, 1]$ ,

$$\left| \int_B [f(W_n, y) - f(W_0, y)] dy \right| \leq |E(H)| \cdot \|W_n - W_0\|_{\square}.$$

Set  $B_{\pm} := \{y \in [0, 1] : \pm(f(W_n, y) - f(W_0, y)) > 0\}$ . Then by the discussion after Definition 4.2,

$$\begin{aligned} & \frac{1}{2} \|f(W_n) - f(W_0)\|_1 \\ & = \frac{1}{2} \left| \int_{B_+} (f(W_n, y) - f(W_0, y)) dy \right| + \frac{1}{2} \left| \int_{B_-} (f(W_n, y) - f(W_0, y)) dy \right| \\ & \leq |E(H)| \cdot \|W_n - W_0\|_{\square}. \end{aligned}$$

It follows that  $f$  is a continuous node-level statistic :  $\mathcal{W}_{[0,1]} \rightarrow L^1([0, 1], [0, 1])$ . The result now follows by Theorem A, with  $A_1 = [0, \alpha)$  and  $A_2 = (\alpha, 1]$ .  $\square$

**Remark 4.13.** Theorem 4.8 easily extends to any finite set  $H_1, \dots, H_k$  of 1-labelled graphs, and any collection of disjoint open sets  $A_1, \dots, A_N$  in the cube  $[0, 1]^k$ . Namely, define

$$\mathcal{D} := \{W \in \mathcal{W}_{[0,1]} : (t_y(H_i, W))_{i=1}^k \in \bigcup_{j=1}^N A_j \text{ for a.e. } y \in [0, 1]\}. \quad (4.14)$$

For  $W \in \mathcal{D}$ , define  $S := \{1, \dots, N\}$ , and  $c_W(y) := j$  if  $(t_y(H_i, W))_{i=1}^k \in A_j$ . Then the clustering map  $W \mapsto (W, c_W)$  is continuous on  $\mathcal{D}$ .

**Example 4.15.** We briefly explain why the assumption  $W_n \in \mathcal{D}$  is required in Theorem A (instead of allowing all of  $\mathcal{W}_{[0,1]}$ ). Consider the case of edge-density, where  $H = K_2$  consists of an edge. Suppose  $Y \subset [0, 1]$  has positive measure, and  $W_0 \in \mathcal{W}_{[0,1]}$  is such that

$$W_0(x, y) \in (0, 1) \quad \forall x, y \in [0, 1], \quad t_y(H, W_0) = \alpha \quad \forall y \in Y.$$

For any partition  $Y = Y' \sqcup Y''$  into sets of positive measure, and  $\epsilon \in [0, 1]$ , define  $W_{Y', \epsilon} \in \mathcal{W}_{[0,1]}$  via:

$$W_{Y', \epsilon}(x, y) = \begin{cases} \epsilon + (1 - \epsilon)W_0(x, y), & \text{if } x, y \in Y'; \\ (1 - \epsilon)W_0(x, y), & \text{if } x, y \in Y''; \\ W_0(x, y), & \text{otherwise.} \end{cases}$$

For each  $Y'$ , note that as  $\epsilon \rightarrow 0^+$ , we have  $W_{Y', \epsilon} \rightarrow W_0$  in  $L^1$ , hence in cut-norm. On the other hand, it is easily verified that for the graphon  $W_{Y', \epsilon}$ ,

$$\begin{aligned} \deg(y) &= \alpha + \epsilon \int_{Y'} (1 - W_0(x, y)) \, dx > \alpha, & \forall y \in Y', \\ \deg(y) &= \alpha - \epsilon \int_{Y''} W_0(x, y) \, dx < \alpha, & \forall y \in Y''. \end{aligned}$$

Therefore different choices of  $Y'$  would give inconsistent limit clusters.

**4.2. Sensitivity of clustering based on node-level statistics.** We conclude this section by discussing the sensitivity of the clustering in Theorem A. A more sensitive notion of clustering would be obtained if one could show that the function  $F : W \mapsto (W, c_W)$  is Lipschitz on  $\mathcal{D}$ , as doing so would yield a greater understanding of approximation errors. However, the following simple example shows this is not always true.

**Example 4.16.** Suppose  $H$  is any 1-labelled graph with at least one edge, and consider the clustering procedure in Theorem 4.8, for some  $\alpha \in (0, 1)$ . Now one can choose Erdős–Rényi graphs  $W_1 \equiv p_1, W_2 \equiv p_2$  where  $p_1^{|E(H)|} < \alpha < p_2^{|E(H)|}$ . Then the clustering algorithm shows that all vertices of  $W_1$  are colored 0, while all vertices of  $W_2$  are colored 1, whence  $\delta_{\square}^S(W_1, W_2) = 1$ . On the other hand,  $p_1, p_2$  can be chosen arbitrarily close to one another, whence  $\delta_{\square}(W_1, W_2)$  can be made as small as desired. It follows that  $W \mapsto (W, c_W)$  is not Lipschitz on  $\mathcal{D}_{H, \alpha}$  (see Equation (4.9)).

As we show in Theorem B.1 in Appendix B, the problem in the previous example lies in the fact that the sets  $A_j$  are not necessarily separated. If instead they were separated, in some sense “discretizing” the situation, then the clustering map  $F$  is Lipschitz, as long as the node-level statistic is.

## 5. SPECTRAL CLUSTERING

One of the most popular algorithms for graph partitioning is spectral clustering (see e.g. [32]). The algorithm proceeds by constructing the graph Laplacian  $L_G$  from a graph  $G$  by taking a diagonal matrix  $D_G$  of the degrees of  $G$  and subtracting the adjacency matrix of  $G$  from it. This is known as the *unnormalized Laplacian*. In practice, it is also common to work with a *normalized* version of the Laplacian  $L'_G$ , which is derived from the unnormalized Laplacian by normalizing both the rows and columns by  $D_G^{-1/2}$ , and tends to give better results (see [32] for details).

Note that the Laplacian  $L_G$  always has a constant eigenvector of eigenvalue 0. Moreover, the matrix  $L_G$  is positive semidefinite as it is diagonally dominant. Barring multiplicity issues, the first  $m$  associated eigenvectors of the smallest non-zero eigenvalues of  $L_G$  define an embedding of  $V(G) \rightarrow \mathbb{R}^m$  by their coordinates, and spectral clustering partitions the vertices of  $G$  by how they cluster in  $\mathbb{R}^m$ . The same procedure can be carried out for the normalized Laplacian  $L'_G$ . To prove structural consistency of spectral clustering, we introduce the notion of the Laplacian of a graphon  $W$ . We then determine when the normalized and unnormalized Laplacians  $L'_W, L_W$  are continuous constructions under the cut topology. Finally, we evaluate how the convergence of the spectrum to that of the limit operators leads to structural consistency. As we will show, in general, normalized spectral clustering has better consistency properties than unnormalized clustering. Our results thus confirm previous findings from [33].

As explained in [23, Section 7.5], a graphon  $W \in \mathcal{W}_{[0,1]}$  can be thought of as a self-adjoint integral operator  $T_W$ , where

$$T_W(f) = \int_0^1 W(x, y) f(y) dy. \quad (5.1)$$

When we think of  $T_W$  as an operator  $T_W : L^\infty([0, 1]) \rightarrow L^1([0, 1])$ , then the operator norm of  $T_W$  is equivalent to the cut-norm ([23, Lemma 8.11]):

$$\|W\|_\square \leq \|T_W\|_{\infty \rightarrow 1} \leq 4\|W\|_\square. \quad (5.2)$$

We also often see  $T_W$  as an operator  $T_W : L^2 \rightarrow L^2$ . In that case, the resulting operator is Hilbert–Schmidt. In particular,  $T_W$  has a countable spectrum, and with the only possible accumulation point at 0. We can therefore define the eigenvalues of  $W$  to be the eigenvalues of the associated Hilbert–Schmidt operator  $T_W : L^2 \rightarrow L^2$ . We shall denote these eigenvalues by  $\lambda_1(W), \lambda_2(W)$ , etc., where  $|\lambda_1(W)| \geq |\lambda_2(W)| \geq \dots$ . Since  $W$  is symmetric, the operator is self-adjoint. Therefore we can choose an orthonormal basis  $f_i \in L^2$  of eigenfunctions associated to  $\lambda_i(W)$  with appropriate multiplicities so that

$$W(x, y) = \sum_{i=1}^{\infty} \lambda_i(W) f_i(x) f_i(y), \quad (5.3)$$

where  $\|f_i\|_2 = 1$ , and where (5.3) converges in the  $L^2$  sense.

**5.1. Convergence of eigenvalues and eigenvectors.** We now examine the behavior of the eigenvalues of a sequence of graphons.



**Definition 5.4** ([31, Definition 1.1]). Let  $W \in \mathcal{W}_{[0,1]}$  have spectral decomposition as in (5.3) with eigenvalues  $\lambda_i = \lambda_i(W)$ . Given  $\lambda \geq 0$ , we define a *cutoff graphon*  $[W]_\lambda$  by

$$[W]_\lambda(x, y) := \sum_{\{i: |\lambda_i| > \lambda\}} \lambda_i f_i(x) f_i(y).$$

Notice that for any sequence of graphons such that  $\|W_n - W_0\|_\square \rightarrow 0$  as  $n \rightarrow \infty$ , we have  $W_0 = \lim_{n \rightarrow \infty} \lim_{k \rightarrow \infty} [W_n]_{\alpha_k}$  in  $L^2$ , whenever  $\alpha_k \rightarrow 0$  as  $k \rightarrow \infty$ . The following theorem characterizes the convergence of graphons in the cut-norm, in terms of the convergence of its cutoffs  $[W_n]_\lambda$ .

**Theorem 5.5** (see [31, Proposition 1.1]). *Let  $\{W_n\}_{n \geq 1} \subset \mathcal{W}_{[0,1]}$  and let  $W_0 \in \mathcal{W}_{[0,1]}$ . Then the following are equivalent:*

- (1)  $\|W_n - W_0\|_\square \rightarrow 0$  as  $n \rightarrow \infty$ .
- (2) *There is a decreasing sequence  $\{\alpha_k\}_{k \geq 1} \subset (0, \infty)$  with  $\lim_{k \rightarrow \infty} \alpha_k = 0$  such that  $\|[W_n]_{\alpha_k} - [W_0]_{\alpha_k}\|_2 \rightarrow 0$  as  $n \rightarrow \infty$  for every  $j$ .*

Furthermore, if (2) holds, then  $W_0 = \lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} [W_n]_{\alpha_k}$  in  $L^2$ .

Using the above result, we can now understand the behavior of the eigenvalues and eigenvectors of a sequence of graphons. The next two results are proved in Appendix B.

**Theorem 5.6.** *Fix  $\alpha > 0$ . Let  $(W_n)_{n \geq 1} \subset \mathcal{W}$  be uniformly bounded in  $L^\infty$  by  $\alpha$ , and suppose  $\|W_n - W_0\|_\square \rightarrow 0$  as  $n \rightarrow \infty$ . Denote by  $\lambda_1(W_n), \lambda_2(W_n), \dots$  the sequence of nonzero eigenvalues of  $W_n$  in decreasing absolute value. For  $k \geq 1$ , let  $P_k(W_n) : L^2([0, 1]) \rightarrow L^2([0, 1])$  denotes the projection on the eigenspace of  $W_n$  associated to  $\{\lambda_k(W_n), -\lambda_k(W_n)\}$ . Define  $\lambda_k(W_0)$  and  $P_k(W_0)$  similarly. Then for all  $k \geq 1$ ,*

- (1)  $\lambda_k(W_n) \rightarrow \lambda_k(W_0)$  as  $n \rightarrow \infty$ ;
- (2)  $\|P_k(W_n) - P_k(W_0)\|_{\mathcal{B}(L^2([0, 1]))} \rightarrow 0$  as  $n \rightarrow \infty$ , where  $\|T\|_{\mathcal{B}(L^2([0, 1]))} := \sup_{\|f\|_2=1} \|Tf\|_2$  denotes the operator norm of  $T : L^2([0, 1]) \rightarrow L^2([0, 1])$ .

*In particular, suppose for each  $k \geq 1$  that  $\lambda_k(W_0)$  is a simple eigenvalue with associated eigenvector  $f_0 \in L^2([0, 1])$ , and let  $f_n \in L^2([0, 1])$  be an eigenvector associated to  $\lambda_k(W_n)$ . Define  $p_n(x, y) := f_n(x)f_n(y)$ , and  $p_0(x, y) := f_0(x)f_0(y)$ . Then  $\lambda_k(W_n)$  is simple for  $n$  large enough and  $\|p_n - p_0\|_{L^2([0, 1]^2)} \rightarrow 0$  as  $n \rightarrow \infty$ .*

**Lemma 5.7.** *Let  $\{f_i\}_{i \geq 1} \subset L^2([0, 1])$  and fix  $g \in L^\infty([0, 1])$ . Suppose  $f_i(x)f_i(y) \rightarrow f(x)f(y)$  in  $L^2([0, 1]^2)$ . Moreover, suppose the  $f_i$  and  $f$  are normalized so that  $\langle f_i, g \rangle > 0$  and  $\langle f, g \rangle > 0$ . Then  $f_i \rightarrow f$  in  $L^2([0, 1])$ .*

**5.2. Convergence of Laplacians.** Given a graphon  $W \in \mathcal{W}_{[0,1]}$ , let  $d : [0, 1] \rightarrow \mathbb{R}$  denote its *degree function*:

$$d(x) := \int_0^1 W(x, y) dy.$$

We identify  $d$  with a multiplication operator  $M_d : L^\infty([0, 1]) \rightarrow L^1([0, 1])$  defined by

$$M_d(f)(x) = d(x)f(x).$$

**Definition 5.8.** We define the *Laplacian* of  $W \in \mathcal{W}_{[0,1]}$  to be the operator  $L_W : L^\infty([0, 1]) \rightarrow L^1([0, 1])$  given by

$$L_W := M_d - T_W. \tag{5.9}$$

We show in Appendix B that the sequence of Laplacians of a convergent sequence of graphons is convergent in the  $L^\infty \rightarrow L^1$  operator norm:

**Lemma 5.10.** *Let  $(W_n)_{n \geq 1} \subset \mathcal{W}_{[0,1]}$  and  $W_0 \in \mathcal{W}_{[0,1]}$ . Suppose  $\|W_n - W_0\|_\square \rightarrow 0$  as  $n \rightarrow \infty$ . Then  $\|L_{W_n} - L_{W_0}\|_{\infty \rightarrow 1} \rightarrow 0$  as  $n \rightarrow \infty$ .*

As Theorem 5.6 shows, if  $\|W_n - W_0\|_\square \rightarrow 0$ , then the eigenvalues and eigenvectors of  $W_n$  converge to those of  $W_0$ . However, the same result does not hold in general if  $T_n : L^\infty \rightarrow L^1$  is an arbitrary sequence of operators such that  $\|T_n - T_0\|_{\infty \rightarrow 1} \rightarrow 0$ . In particular, even though  $\|L_{W_n} - L_{W_0}\|_{\infty \rightarrow 1} \rightarrow 0$  when  $\|W_n - W_0\|_\square \rightarrow 0$ , in general the eigenvalues and eigenvectors of  $L_{W_n}$  may not converge. Such a phenomenon was previously observed in [33], where it is shown problems can occur with unnormalized clustering in examples which are highly relevant to practical applications (see Result 3 and the subsequent discussion, as well as Section 8.2, in [33]). We provide additional examples of this phenomenon arising in our framework in Appendix B.2.

In the rest of the paper, we study in detail the properties of the *normalized* Laplacian, and prove the structural consistency of the resulting clustering algorithm under broad assumptions.

**5.3. The normalized Laplacian.** As in the unnormalized Laplacian case, we now extend the normalized Laplacian of graphs to graphons. Recall that the normalized Laplacian  $L'_G$  of a graph  $G$  with  $n$  vertices is given by

$$L'_G = D^{-1/2} L_G D^{-1/2} = I - D^{-1/2} A D^{-1/2},$$

where  $D = \text{diag}(d_1, \dots, d_n)$  is a diagonal matrix with the degrees of the vertices on the diagonal, and  $A$  is the adjacency matrix of  $G$ . The normalized Laplacian naturally arises in spectral clustering when relaxing the Normalized Cut problem instead of the Ratio Cut problem (see [32, Section 5] for more details). Akin to the unnormalized Laplacian, we extend the definition of the normalized Laplacian by viewing it as an operator from  $L^\infty$  to  $L^1$ .

**Definition 5.11.** Let  $W \in \mathcal{W}_{[0,1]}$  be a graphon with degree function  $d$ . We define the *normalized kernel*  $W'$  by

$$W'(x, y) := \begin{cases} \frac{W(x, y)}{\sqrt{d(x)d(y)}}, & \text{if } d(x), d(y) \neq 0, \\ 0, & \text{otherwise.} \end{cases}$$

We define the *normalized Laplacian* of  $W$  to be the operator  $L'_W : L^\infty([0, 1]) \rightarrow L^1([0, 1])$  given by

$$L'_W := M_{\mathbf{1}_{d(x) \neq 0}} - T_{W'}. \quad (5.12)$$

Note that  $W'$  is not necessarily bounded. However, as we now show, if  $W \in \mathcal{W}_{[0,1]}$ , then  $\|W'\|_\square = \|W'\|_1$  is uniformly bounded. We will deduce this from the following technical lemma, which will also be useful later for analyzing the convergence of normalized Laplacians.

**Lemma 5.13.** *Let  $W \in \mathcal{W}_{[0,1]}$  with degree function  $d$ , and let  $W'$  denote the associated normalized kernel as in Definition 5.11. Then for every measurable  $A, B \subset [0, 1]$ ,*

$$\int_{A \times B} W'(x, y) \, dx dy \leq \mu_L(A)^{1/2} \cdot \mu_L(B)^{1/2}, \quad (5.14)$$

and moreover,

$$\int_{A \times B} W'(x, y) \, dx dy \leq 2 \min(\mu_L(A), \mu_L(B)). \quad (5.15)$$

The proof is given in Appendix B.

**Corollary 5.16.** *Let  $W \in \mathcal{W}_{[0,1]}$  with degree function  $d$ , and let  $W'$  be the normalized kernel associated to  $W$  as in Definition 5.11. Then*

$$\|W'\|_{\square} \leq 1,$$

Moreover, the bound is sharp.

*Proof.* The bound  $\|W'\|_{\square} \leq 1$  follows immediately from Equation (5.14). Using  $W \equiv 1$ , it follows that the bound is sharp.  $\square$

**Corollary 5.17.** *The operator  $L'_W : L^\infty([0, 1]) \rightarrow L^1([0, 1])$  is bounded.*

*Proof.* Recall that  $L'_W = M_{\mathbf{1}_{d(x) \neq 0}} - T_{W'}$  and that by Corollary 5.16,  $W' \in L^1([0, 1]^2)$ . Thus, by Fubini's theorem,  $L'_W$  is a well-defined operator from  $L^\infty$  to  $L^1$ . Boundedness follows from the fact that the operator norm of  $T_{W'}$  is equivalent to the cut-norm of  $W'$  (see Equation (5.2)).  $\square$

In the remainder of this subsection, our goal is to understand when the normalized Laplacians converge. Doing so will allow us to derive the convergence of the eigenvectors and eigenvalues, and conclude convergence of the spectral clustering derived from those Laplacians. The only assumption that we will need is  $d_0 > 0$ ; in other words, the limit graphon does not have any isolated sparse regions. In the case of finite graphs this is just asking for no isolated nodes. The following example explains why the assumption that  $d_0 > 0$  is indeed necessary going forward in the paper.

**Example 5.18.** Consider first the case  $W_0 = 0$ . Then any sparse sequence of graphons  $W_n$  converges to  $W_0$  in cut-norm. For example, let  $\{P_i\}_{i=1}^m$  be a partition of  $[0, 1]$ . Let  $U = \sum_{i=1}^m \mathbf{1}_{P_i \times P_i}$ . Let  $U^\delta$  be a small perturbation of  $U$  so that it maintains the same block diagonal structure as  $U$  but has  $m$  simple eigenvalues in  $(1 - \delta, 1)$  with eigenvectors that are small perturbations of  $\mathbf{1}_{P_i}$ . Then  $W_n = \frac{1}{n} U^\delta \rightarrow W_0$  in cut-norm. Now,  $L'_{W_n} = L'_{W_1} = I - T_{W_1}$  for all  $n$ . Therefore, the limit coloring will be defined by the partitions  $\{P_i\}_{i=1}^m$ . As this procedure applies for arbitrary partitions of the unit interval  $[0, 1]$ , any partition can be derived from  $W_n \rightarrow 0$  and spectral clustering fails to be well-defined in the limit. In addition, the same argument shows that the normalized Laplacians do not converge when the underlying graphons converge.

More generally, let  $W_0$  be a general graphon whose degree function  $d_0$  takes the value 0 on a set of positive measure. Given  $W_0$ , we may permute it by  $\sigma \in S_{[0,1]}$  and assume without loss of generality that  $d_0(x) = 0$  if and only if  $x \in E_0 := [0, a]$  for some  $a \in [0, 1]$ . Let  $W_0^+$  denote the graphon restricted to  $E_0^c \times E_0^c$ ; thus the graphon is of the form

$$\begin{pmatrix} 0 & 0 \\ 0 & W_0^+ \end{pmatrix}$$

Let the normalized kernel be  $W'_0 = \begin{pmatrix} 0 & 0 \\ 0 & W_0^{+'} \end{pmatrix}$ . Assuming  $W_0^{+'} \in L^2$ , we can say that  $W'_0$  is a symmetric, Hilbert–Schmidt operator, with a discrete spectrum of real eigenvalues and only possible accumulation point at 0.

Now let  $\{P_i\}_{i=1}^m$  be a partition of  $[0, a]$ , and define  $U := \sum_{i=1}^m \mathbf{1}_{P_i \times P_i}$ . Let  $U^\delta$  be a small perturbation of  $U$  so that it maintains the same block diagonal structure as  $U$ , but has  $m$  simple eigenvalues in  $(1 - \delta, 1)$  with eigenvectors that are small perturbations of  $\mathbf{1}_{P_i}$ . This time we pick  $\delta > 0$  to be less than the gap between 1 and the next largest eigenvalue of  $W'_0$ . Let  $W_n = \begin{pmatrix} \frac{1}{n}U^\delta & 0 \\ 0 & W_0^+ \end{pmatrix}$ , then  $W_n \rightarrow W_0$ . Once again, because of the normalization occurring in  $L'_{W_n}$ , we find that the limit clusters will be defined by the  $\{P_i\}_{i=1}^m$  irrespective of the structure of the dense part  $W_0^+$  of  $W_0$ .

In light of Example 5.18, we will assume henceforth that  $d_0 > 0$ . With this, we are able to show convergence of the normalized Laplacian in full generality:

**Theorem B.** *Let  $(W_n)_{n \geq 1} \subset \mathcal{W}_{[0,1]}$  such that  $\|W_n - W_0\|_\square \rightarrow 0$ . Let  $d_n$  and  $d_0$  denote the degree functions of  $W_n$  and  $W_0$  respectively. Assume that  $d_0(x) > 0$  for almost every  $x$ . Define  $W'_n, W'_0$  as in Definition 5.11. Then:*

$$\|W'_n - W'_0\|_\square \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Moreover, we have  $\|L'_{W_n} - L'_{W_0}\|_{\infty \rightarrow 1} \rightarrow 0$  as  $n \rightarrow \infty$ .

The proof of Theorem B is quite involved and we describe it in detail in Appendix B.

We conclude this subsection by observing that the usual eigenvalue bounds hold for our generalized version of the normalized Laplacian:

**Proposition 5.19.** *Given  $W \in \mathcal{W}_{[0,1]}$  with degree function  $d$ , all eigenvalues of the normalized Laplacian  $L'_W$  lie in  $[0, 2]$ .*

This result is alluded to below. For a proof, see Appendix B.

**5.4. Structural consistency of spectral clustering (normalized Laplacian).** We now examine the convergence of the eigenvalues and eigenvectors of the normalized Laplacian of a convergent sequence of graphons.

Given a graphon  $W \in \mathcal{W}_{[0,1]}$ , we will denote by  $\mu_1(W), \dots, \mu_k(W)$  the  $k$  smallest nonzero eigenvalues of  $L'_W$  (see Proposition 5.19), and by  $f_W^1, \dots, f_W^k \in L^2([0, 1])$  the associated eigenvectors/eigenfunctions.

**Theorem C.** *Fix  $m \geq 1$ , let  $\mathcal{D}_{m,\alpha}$  be the set of graphons  $W$  such that,  $W' \in L^\infty([0, 1]^2)$  is uniformly bounded above by  $\alpha > 0$ , and  $\mu_1(W), \dots, \mu_m(W)$  are all simple. Let  $(W_n)_{n \geq 1} \subset \mathcal{D}_{m,\alpha}$  and  $W_0 \in \mathcal{D}_{m,\alpha}$  such that  $\|W_n - W_0\|_\square \rightarrow 0$  as  $n \rightarrow \infty$ . Assume that*

$$\int_0^1 W_0(x, y) dy > 0 \quad \text{for a.e. } y \in [0, 1].$$

*Let us normalize the associated eigenvectors of the smallest  $m$  eigenvalues  $\mu_1(W_n), \dots, \mu_m(W_n)$  such that*

$$\langle f_{W_n}^1, h \rangle > 0, \dots, \langle f_{W_n}^m, h \rangle > 0$$

*for some  $h \in L^\infty([0, 1])$  and all  $n \geq 0$ . Define  $f : \{W_n : n \geq 0\} \times [0, 1] \rightarrow \mathbb{R}^m$  by*

$$f(W_n, y) := (f_{W_n}^1(y), \dots, f_{W_n}^m(y))^T.$$

Moreover, let  $N \geq 1$  and let  $(A_j)_{j=1}^N \subset \mathbb{R}^m$  be a collection of disjoint open sets such that for all  $n \geq 0$ ,

$$f(W_n, y) \in \bigcup_{j=1}^N A_j \quad \text{for a.e. } y \in [0, 1].$$

Then we have:

- (1)  $f(W^\sigma, y) = f(W, \sigma(y))$  for all  $\sigma \in S_{[0,1]}$ ,  $W \in \mathcal{D}_{m,\alpha}$ , and a.e.  $y \in [0, 1]$ .
- (2) Set  $S := \{1, \dots, N\}$ , and for  $n \geq 0$ , define  $F(W_n) := (W_n, c_{W_n})$ , where  $c_{W_n}(y)$  is the unique  $j \in \{1, \dots, N\}$  such that  $f(W_n, y) \in A_j$ . Then  $\|F(W_n) - F(W_0)\|_{\square}^S \rightarrow 0$  as  $n \rightarrow \infty$ .

**Remark 5.20.** It is useful to examine how Theorem C above compares to the theorems in [33] on convergence of spectral clustering using normalized Laplacians. Firstly, in that work, the degree functions  $d_n$  satisfy  $d_n \geq \lambda > 0$ . We make a more general assumption about the normalized Laplacians (see Example 5.21). Secondly and very importantly, we do not make a specific distributional assumption about the data generating mechanism for the graphs. We merely assume that the graphs come to us in a way that is convergent in the graph topology. This subsumes the mechanism assumed in [33] as a special case and includes many others. As a consequence, our arguments require different techniques which are suitable to the graphon topology.

**Example 5.21.** We illustrate with an example how Theorem C allows working outside the setting in [33], in which the degree was assumed to be bounded away from zero. Fix  $\alpha > 1$ , and consider distinct measurable functions  $g_1, \dots, g_k : [0, 1] \rightarrow [0, 1]$  such that

$$\|(g_1, \dots, g_k)\|_\infty \leq 1, \quad \int_0^1 g_i(x) dx \geq \alpha^{-1} \forall i.$$

Define

$$W(x, y) := \sum_{i=1}^k g_i(x)g_i(y) \in \mathcal{W}_{[0,1]}.$$

Using the notation  $\langle \cdot, \cdot \rangle$  for the inner product in  $L^2$ , the degree function is  $d_W(y) = \sum_i \langle g_i, \mathbf{1} \rangle g_i(y)$ , and this is not necessarily bounded away from 0. Now the normalized kernel is

$$W'(x, y) = \frac{\sum_i g_i(x)g_i(y)}{\sqrt{\sum_i \langle g_i, \mathbf{1} \rangle g_i(x) \cdot \sum_i \langle g_i, \mathbf{1} \rangle g_i(y)}}.$$

Now note that since  $g_i(y) \in [0, 1]$ , by choice of  $\alpha$  we have

$$\sum_{i=1}^k g_i(y)^2 \leq \sum_{i=1}^k g_i(y) \cdot \langle g_i, \mathbf{1} \rangle \alpha, \quad \forall y \in [0, 1].$$

Hence by the Cauchy–Schwarz inequality,

$$W'(x, y)^2 \leq \frac{\sum_i g_i(x)^2}{\sum_i \langle g_i, \mathbf{1} \rangle g_i(x)} \cdot \frac{\sum_i g_i(y)^2}{\sum_i \langle g_i, \mathbf{1} \rangle g_i(y)} \leq \alpha^2,$$

whence  $W'(x, y) \in [0, \alpha]$ , satisfying the corresponding hypothesis in Theorem C.

We now prove Theorem C.

*Proof of Theorem C.* To verify (1), suppose  $\lambda$  is an eigenvalue of  $T_W$  for some symmetric  $W \in L^2([0, 1]^2)$ . Let  $f_W \in L^2([0, 1])$  be an associated eigenfunction. Then for  $\sigma \in S_{[0, 1]}$ ,

$$\lambda f_W(\sigma(x)) = \int_0^1 W(\sigma(x), y) f_W(y) dy = \int_0^1 W^\sigma(x, y) f_W(\sigma(y)) dy.$$

Therefore  $\lambda$  is also an eigenvalue of  $T_{W^\sigma}$  with associated eigenfunction  $f_{W^\sigma}(x) = f_W(\sigma(x))$ . This proves (1).

Now suppose  $\|W_n - W_0\|_\square \rightarrow 0$ . By Theorem B,  $\|W'_n - W'_0\|_\square \rightarrow 0$ , where  $W'_n$  and  $W'_0$  denote the normalized kernels as in Equation (5.11). By Proposition 5.19, the smallest  $m$  nonzero eigenvalues  $\mu_1(W_n), \dots, \mu_m(W_n)$  of  $L'_{W_n}$  are in bijection with the largest eigenvalues  $\lambda_1(W'_n), \dots, \lambda_m(W'_n)$  of  $W'_n$  that are not equal to 1. By Theorem 5.6, these eigenvalues converge to  $\lambda_1(W'_0), \dots, \lambda_m(W'_0)$ . Moreover, since  $W_n \in \mathcal{D}_{m, \alpha} \forall n$ , the eigenvectors associated to  $\lambda_1(W'_n), \dots, \lambda_m(W'_n)$  are the same as the eigenvectors of  $L'_{W_n}$  associated to  $1 - \lambda_1(W'_n), \dots, 1 - \lambda_m(W'_n)$ . Now since the  $W'_n$  are uniformly bounded by  $\alpha$ , apply Theorem 5.6(2) and Lemma 5.7 to obtain

$$\|f_{W_n}^i - f_{W_0}^i\|_2 \rightarrow 0 \quad \text{as } n \rightarrow \infty \quad (i = 1, \dots, m).$$

Since  $[0, 1]$  has finite measure, by Cauchy-Schwarz it follows that

$$\|f_{W_n}^i - f_{W_0}^i\|_1 \rightarrow 0 \quad \text{as } n \rightarrow \infty \quad (i = 1, \dots, m).$$

Now since  $\|f(W_n) - f(W_0)\|_1 \leq \sum_{i=1}^m \|f_{W_n}^i - f_{W_0}^i\|_1$ , it follows that  $f(W_n) \rightarrow f(W_0)$  as  $n \rightarrow \infty$ . The result now follows by Theorem A.  $\square$

**Remark 5.22.** The assumption that  $W'_n$  are uniformly bounded guarantees a well behaved spectrum in the limit. To illustrate the difficulty of working without some regularity hypothesis, consider any partition of  $[0, 1] = \bigsqcup_{j=1}^\infty I_j$  into countably many measurable

subsets with positive measures. Define the graphon  $W_0(x, y) = \sum_{j=1}^\infty \mathbf{1}_{I_j \times I_j}$ . In this case,

$$W'_0 = \sum_{j=1}^\infty \frac{1}{\mu_L(I_j)} \mathbf{1}_{I_j \times I_j}, \quad \text{so } \|W'_0\|_2^2 = \sum_{j=1}^\infty 1 = \infty.$$

In particular,  $W'_0$  is not bounded either. If we now compute the eigenvalues and eigenvectors of  $W'_0$ , we find that the spectrum consists of just 0 and 1, both with infinite multiplicity. In particular,  $\mathbf{1}_{I_j}$  is an eigenvector of eigenvalue 1 for all  $j$ .

We can now perturb  $W_0$  to  $W_1$  while preserving the block structure, so that there will be one eigenvalue of  $W'_1$  in  $(1 - \epsilon_j, 1)$  corresponding to one eigenvector which is a small perturbation of  $\mathbf{1}_{I_j}$ . If the  $\epsilon_j \rightarrow 0$  then the eigenvalues of  $W'_1$  converge to 1. It is no longer clear how to properly define the clustering for the limit of the corresponding normalized Laplacian sequence in that case.

APPENDIX A. PROOFS FOR DENSE  $S$ -COLORED GRAPH LIMIT THEORY**Proof of Theorem 3.5:**

Before proving the result, we explain the general idea of the proof on an example. We adapt the idea in [22, Lemma 10.24]. Suppose  $H$  is a path on 4 vertices,  $V(H) = \{1, 2, 3, 4\}$ ,  $E(H) = \{(1, 2), (2, 3), (3, 4)\}$ . Then,

$$\begin{aligned}
t_S(H, W) - t_S(H, W') &= \\
&\int_{[0,1]^4} f_W(x_1, x_2) f_W(x_2, x_3) f_W(x_3, x_4) \cdot \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} dx_i \\
&- \int_{[0,1]^4} f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4) \cdot \prod_{i=1}^4 \mathbf{1}_{c_{W'}(x_i)=c_H(i)} dx_i \\
&= \int_{[0,1]^4} [f_W(x_1, x_2) f_W(x_2, x_3) f_W(x_3, x_4) - f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4)] \times \\
&\quad \times \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} dx_i \\
&+ \int_{[0,1]^4} [f_W(x_1, x_2) f_W(x_2, x_3) f_{W'}(x_3, x_4) - f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4)] \times \\
&\quad \times \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} dx_i \\
&+ \int_{[0,1]^4} [f_W(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4) - f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4)] \times \\
&\quad \times \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} dx_i \\
&+ \int_{[0,1]^4} f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4) \times \\
&\quad \times \left( \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} - \prod_{i=1}^4 \mathbf{1}_{c_{W'}(x_i)=c_H(i)} \right) \prod_{i=1}^4 dx_i
\end{aligned}$$

Thus, to prove the Counting Lemma, it suffices to obtain a bound for integrals of the form:

$$\int_{[0,1]^4} (f_W(x_1, x_2) - f_{W'}(x_1, x_2)) \prod_{e \in E(H) \setminus (1,2)} W_e(x_{e_s}, x_{e_t}) \cdot \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} dx_i,$$

where  $0 \leq W_e(x, y) \leq 1$  are arbitrary functions, and a bound for

$$\int_{[0,1]^4} f_{W'}(x_1, x_2) f_{W'}(x_2, x_3) f_{W'}(x_3, x_4) \cdot \left( \prod_{i=1}^4 \mathbf{1}_{c_W(x_i)=c_H(i)} - \prod_{i=1}^4 \mathbf{1}_{c_{W'}(x_i)=c_H(i)} \right) \prod_{i=1}^4 dx_i.$$

We now provide such bounds.

*Proof.* As explained above, to prove the lemma, it suffices to provide a bound for

$$\begin{aligned} & \int_{[0,1]^{V(H)}} (f_W(x_\alpha, x_\beta) - f_{W'}(x_\alpha, x_\beta)) \prod_{e \in E(H) \setminus \{\alpha, \beta\}} W_e(x_{e_s}, x_{e_t}) \times \\ & \times \prod_{v \in V(H)} \mathbf{1}_{c_W(x_v) = c_H(v)} \prod_{v \in V(H)} dx_v, \end{aligned} \quad (\text{A.1})$$

where  $0 \leq W_e \leq 1$  are arbitrary functions, and a bound for

$$\begin{aligned} & \int_{[0,1]^{|V(H)|}} \prod_{e \in E(H)} f_{W'}(x_{e_s}, x_{e_t}) \times \\ & \times \left( \prod_{v \in V(H)} \mathbf{1}_{c_W(x_v) = c_H(v)} - \prod_{v \in V(H)} \mathbf{1}_{c_{W'}(x_v) = c_H(v)} \right) \prod_{v \in V(H)} dx_v. \end{aligned} \quad (\text{A.2})$$

Given  $v \in V(H)$ , denote by  $\nabla(v) := \{(e_s, e_t) \in E(H) : e_s = v \text{ or } e_t = v\}$ , and let

$$\begin{aligned} f(x_\alpha) &:= \prod_{e \in \nabla(\alpha) \setminus \{\alpha, \beta\}} W_e(e_s, e_t) \prod_{v \in V(H) \setminus \{\alpha, \beta\}} dx_v, \\ g(x_\beta) &:= \prod_{e \in E(H) \setminus \nabla(\alpha)} W_e(e_s, e_t) \prod_{v \in V(H) \setminus \{\alpha, \beta\}} dx_v, \\ f_1(x_\alpha) &:= \mathbf{1}_{c_W(x_\alpha) = c_H(\alpha)} \prod_{v \in V(H) \setminus \{\alpha, \beta\}} \mathbf{1}_{c_W(x_v) = c_H(v)} dx_v, \\ g_1(x_\beta) &:= \mathbf{1}_{c_W(x_\beta) = c_H(\beta)}. \end{aligned}$$

Using this notation, and  $\psi(x_\alpha, x_\beta) := f(x_\alpha)g(x_\beta)f_1(x_\alpha)g_1(x_\beta)$  for brevity, we obtain the following bound for (A.1):

$$\begin{aligned} & \left| \int_{[0,1]^{|V(H)|}} (f_W(x_\alpha, x_\beta) - f_{W'}(x_\alpha, x_\beta)) \psi(x_\alpha, x_\beta) \prod_{v \in V(H)} dx_v \right| \\ & \leq \int_{[0,1]^{|V(H)|-2}} \left| \int_{[0,1]^2} (f_W(x_\alpha, x_\beta) - f_{W'}(x_\alpha, x_\beta)) \psi(x_\alpha, x_\beta) dx_\alpha dx_\beta \right| \prod_{v \in V(H) \setminus \{\alpha, \beta\}} dx_v \\ & \leq \int_{[0,1]^{|V(H)|-2}} \|W - W'\|_\square \prod_{v \in V(H) \setminus \{\alpha, \beta\}} dx_v \\ & = \|W - W'\|_\square, \end{aligned}$$



since  $0 \leq f(x_\alpha)f_1(x_\alpha) \leq 1$  and  $0 \leq g(x_\beta)g_1(x_\beta) \leq 1$ . For (A.2), we have:

$$\begin{aligned}
& \left| \int_{[0,1]^{|V(H)|}} \prod_{e \in E(H)} f_{W'}(x_{e_s}, x_{e_t}) \times \right. \\
& \quad \left. \times \left( \prod_{v \in V(H)} \mathbf{1}_{c_W(x_v)=c_H(v)} - \prod_{v \in V(H)} \mathbf{1}_{c_{W'}(x_v)=c_H(v)} \right) \prod_{v \in V(H)} dx_v \right| \\
& \leq \int_{[0,1]^{|V(H)|}} \left| \prod_{v \in V(H)} \mathbf{1}_{c_W(x_v)=c_H(v)} - \prod_{v \in V(H)} \mathbf{1}_{c_{W'}(x_v)=c_H(v)} \right| \prod_{v \in V(H)} dx_v \\
& = \mu_L^{|S|} \left( \left( \times_{s \in S} c_W^{-1}(s) \right) \Delta \left( \times_{s \in S} c_{W'}^{-1}(s) \right) \right) \\
& \leq \sum_{s \in S} \mu_L(c_W^{-1}(s) \Delta c_{W'}^{-1}(s)).
\end{aligned}$$

The result now follows by a telescoping argument as the one provided before the proof.  $\square$

*Proof of Theorem 3.7.* Let  $(\mathcal{W}_n)_{n \geq 1} \subset \mathcal{W}_S$  be a sequence of colored graphons. We will show that  $(\mathcal{W}_n)_{n \geq 1}$  has a convergent subsequence. Note that there exist measure preserving maps  $\sigma_n : [0, 1] \rightarrow [0, 1]$  such that the partitions defined by the  $c_{W_n^{\sigma_n}}^{-1}(s)$  for  $s \in S$  are intervals ordered in a fixed arbitrary ordering of colors  $S$ . Without loss of generality, we will assume that such transformations have been applied to the  $W_n$  so that the  $c_{W_n}^{-1}(s)$  are ordered intervals. Moreover, since the vector of measures  $(\mu_L(c_{W_n}^{-1}(s)))_{s \in S}$  sits on the simplex which is compact, we can also assume that this vector also converges as  $n \rightarrow \infty$ . It follows that the limit  $c_0(x) := \lim_{n \rightarrow \infty} c_{W_n}(x)$  exists almost everywhere on  $[0, 1]$  and  $\mu_L(c_{W_n}^{-1}(s) \Delta c_0^{-1}(s)) \rightarrow 0$  as  $n \rightarrow \infty$  for every  $s \in S$ .

The proof now proceeds as in [23, Theorem 9.23]. Note that the original partitions  $P_{n,1}$  can always be chosen to respect the partition defined by  $c_{W_n}^{-1}(s)$  for  $s \in S$ . Since the successive partitions  $P_{n,k}$  are refinements of  $P_{n,1}$ , they will also respect the coloring. Proceeding as in [23, Theorem 9.23], we obtain a subsequence  $W_{n_k}$  and  $W_0 \in \mathcal{W}$  such that  $\|W_{n_k} - W_0\|_{\square} \rightarrow 0$ . Finally, since  $c_{W_0} = c_0$  and  $\mu_L(c_{W_{n_k}}^{-1}(s) \Delta c_0^{-1}(s)) \rightarrow 0$ , then  $\|W_{n_k} - W_0\|_{\square}^S \rightarrow 0$  as well. This concludes the proof of the theorem.  $\square$

*Proof of Theorem 3.8.* We adapt a proof of L. Schrijver [29] to the colored graphon case.

Let  $\mathcal{G}_S$  be the set of isomorphism classes of  $S$ -colored finite simple graphs with no isolated vertices. Then there is a map  $M : (\mathcal{W}_S / \sim, \delta_{\square}^S) \rightarrow [0, 1]^{\mathcal{G}_S}$  defined by setting the  $H$  component of  $M(W)$  to be equal to  $t_S(H, W)$ . This map is continuous and well-defined by the Counting Lemma for colored graphons (Lemma 3.5). Since  $(\mathcal{W}_S / \sim, \delta_{\square}^S)$  is compact (Theorem 3.7) and  $[0, 1]^{\mathcal{G}_S}$  is Hausdorff, it suffices to show that the map  $M$  is injective in order to conclude that it is a homeomorphism onto its image, thereby concluding the proof.

To show the injectivity of  $M$ , assume that two colored graphons  $U, V \in \mathcal{W}_S$  have equal homomorphism densities for all  $H \in \mathcal{G}_S$ . To show that  $\delta_{\square}^S(U, V) = 0$  we work with a few sampling distributions.

Let  $\mathbb{H}_S(n, U)$  denote a random weighted graph sampled from  $U$  by sampling  $(X_i)_{i=1}^n$  i.i.d. from the uniform distribution on  $[0, 1]$ , and then taking  $U(X_i, X_j)$  to be the weight between nodes  $i$  and  $j$ . The coloring is defined by  $c_{\mathbb{H}_S(n, U)}(i) := c_U(X_i)$ . Given an  $S$ -colored weighted graph  $H$  with  $n$  vertices, let  $\mathbb{G}_S(H)$  denote the finite  $S$ -colored graph  $G$  on  $n$  vertices where for  $i > j$ ,  $(i, j) \in E(G)$  with probability  $H(i, j)$  and  $G$  is made symmetric. The coloring  $c_G(i) := c_H(i)$ . Lastly, let  $\mathbb{G}_S(n, U) := \mathbb{G}_S(\mathbb{H}_S(n, U))$ , so that the  $\mathbb{H}_S(n, U)$  and  $\mathbb{G}_S(n, U)$  are coupled in this way.

Note that  $\mathbb{G}_S(n, U) = \mathbb{G}_S(n, V)$  in law for every  $n$ , because the probabilities  $\mathbb{P}(\mathbb{G}_S(n, W) = H)$  can be derived from the homomorphism densities  $t_S(H, W)$  by inclusion-exclusion.

By the triangle inequality,  $\delta_{\square}^S(U, V) \leq \delta_{\square}^S(U, \mathbb{G}_S(n, U)) + \delta_{\square}^S(V, \mathbb{G}_S(n, U))$ . Thus,

$$\begin{aligned} \delta_{\square}^S(U, V) &\leq \mathbb{E}(\delta_{\square}^S(U, \mathbb{G}_S(n, U))) + \mathbb{E}(\delta_{\square}^S(V, \mathbb{G}_S(n, U))) \\ &= \mathbb{E}(\delta_{\square}^S(U, \mathbb{G}_S(n, U))) + \mathbb{E}(\delta_{\square}^S(V, \mathbb{G}_S(n, V))). \end{aligned}$$

To conclude the proof, it therefore suffices to show that  $\mathbb{E}(\delta_{\square}^S(\mathbb{G}_S(n, W), W)) \rightarrow 0$  for any graphon  $W \in \mathcal{W}_S$  as  $n \rightarrow \infty$ . We first show that  $\mathbb{H}_S(n, W)$  and  $\mathbb{G}_S(n, W)$  are close when coupled in the obvious way. Let  $H$  be a weighted graph with  $n$  vertices. We claim that there exists some fixed constant  $C > 0$  so that

$$\mathbb{P}(d_{\square}^S(\mathbb{G}_S(H), H) > \epsilon) \leq e^{-\epsilon^2 n^2 / C},$$

where  $d_{\square}^S(W, W') = \|W - W'\|_{\square}^S$ . To bound the cut-norm of a step function  $W$ ,

$$\|W\|_{\square} = \sup_{A, B \subset [0, 1]} \left| \int_{A \times B} W(x, y) dx dy \right|,$$

it suffices to consider only the sets  $A, B$  which are composed of unions of steps. Therefore we consider for any subsets  $A, B \subset \{1, \dots, n\}$  the random variable

$$\sum_{i \in A, j \in B} \mathbf{1}((i, j) \in E(\mathbb{G}_S(H))) - \beta_{ij}(H).$$

The Chernoff Inequality yields

$$\mathbb{P} \left( \left| \sum_{i \in A, j \in B} \mathbf{1}((i, j) \in E(\mathbb{G}_S(H))) - \beta_{ij}(H) \right| > \epsilon n^2 \right) \leq 2 \exp \left( \frac{-\epsilon^2 n^4}{C|A||B|} \right)$$

for some fixed constant  $C > 0$ . There are only  $4^n$  pairs of sets  $A, B$  so our claim follows by the union bound. We conclude, by picking  $\epsilon = C/\sqrt{n}$ , that

$$\mathbb{E}(d_{\square}^S(\mathbb{G}_S(H), H)) \leq \frac{C}{\sqrt{n}} + e^{-Cn}$$

which goes to zero as  $n \rightarrow \infty$ .

For graphons  $W, W' \in \mathcal{W}_S$ , define

$$d_1^S(W, W') := \|W - W'\|_1 + \sum_{s \in S} \mu_L(c_W^{-1}(s) \Delta c_{W'}^{-1}(s)),$$

and let  $\delta_1^S(W, W') := \inf_{\sigma \in S_{[0, 1]}} d_1^S(W, W')$ . Clearly,

$$\delta_{\square}^S(W, W') \leq \delta_1^S(W, W').$$

We will now show that  $\mathbb{E}(\delta_1^S(\mathbb{H}_S(n, W), W)) \rightarrow 0$ . Let  $\mathcal{P}$  be a finite partition of  $[0, 1]$  which is a refinement of the fibers of the coloring  $c_W$ . Then define  $W_{\mathcal{P}}$  to be the graphon obtained from  $W$  by averaging over the rectangles defined by the partitions  $\mathcal{P}$  with  $c_{W_{\mathcal{P}}} := c_W$ .

The triangle inequality yields

$$\begin{aligned} \mathbb{E}(\delta_1^S(W, \mathbb{H}_S(n, W))) &\leq \delta_1^S(W, W_{\mathcal{P}}) + \mathbb{E}(\delta_1^S(W_{\mathcal{P}}, \mathbb{H}_S(n, W_{\mathcal{P}}))) \\ &\quad + \mathbb{E}(\delta_1^S(\mathbb{H}_S(n, W), \mathbb{H}_S(n, W_{\mathcal{P}}))) \end{aligned}$$

where  $\mathbb{H}_S(n, W)$  and  $\mathbb{H}_S(n, W_{\mathcal{P}})$  are coupled by the joint choice of  $X_i$  when sampling.

Note that the first term is small for sufficiently fine  $\mathcal{P}$ . The second term is small for sufficiently large  $n$ , since we need only count the number of points in each partition in  $\mathcal{P}$ . For the third term, we claim that

$$\mathbb{E}(d_1^S(\mathbb{H}_S(n, W), \mathbb{H}_S(n, V))) = d_1^S(W, V)$$

when  $\mathbb{H}_S(n, W)$  and  $\mathbb{H}_S(n, V)$  are coupled by the joint choice of  $X_i$  when sampling. Indeed, let  $X_1, \dots, X_n$  be independent random variables uniformly distributed on  $[0, 1]$ . Then

$$\begin{aligned} \mathbb{E}(\|\mathbb{H}_S(n, W) - \mathbb{H}_S(n, V)\|_1) &= \mathbb{E}\left(\frac{1}{n^2} \sum_{i,j=1}^n |W(X_i, X_j) - V(X_i, X_j)|\right) \\ &= \frac{1}{n^2} \sum_{i,j=1}^n \int_{[0,1]^2} |W(x_i, x_j) - V(x_i, x_j)| dx_i dx_j \\ &= \|W - V\|_1. \end{aligned}$$

To compute the other terms of  $d_1^S$ , we examine which color is assigned to each interval  $(\frac{i-1}{n}, \frac{i}{n}]$  of the two graphons. Indeed, for each  $s \in S$ ,

$$\begin{aligned} \mathbb{E}\left(\mu_L(c_{\mathbb{H}_S(n, W)}^{-1}(s) \Delta c_{\mathbb{H}_S(n, V)}^{-1}(s))\right) &= \frac{1}{n} \sum_{i=1}^n \mathbb{P}(X_i \in c_W^{-1}(s) \Delta c_V^{-1}(s)) \\ &= \mu_L(c_W^{-1}(s) \Delta c_V^{-1}(s)). \end{aligned}$$

We conclude that

$$\mathbb{E}(d_1^S(\mathbb{H}_S(n, W), \mathbb{H}_S(n, V))) = d_1^S(W, V).$$

Finally, by the triangle inequality,

$$\begin{aligned} &\mathbb{E}(\delta_{\square}^S(\mathbb{G}_S(n, W), W)) \\ &\leq \mathbb{E}(\delta_{\square}^S(\mathbb{G}_S(n, W), \mathbb{H}_S(n, W))) + \mathbb{E}(\delta_1^S(W, \mathbb{H}_S(n, W))), \end{aligned}$$

and both terms on the right converge to zero as shown above. Therefore,

$$\lim_{n \rightarrow \infty} \mathbb{E}(\delta_{\square}^S(\mathbb{G}_S(n, W), W)) = 0,$$

as desired. This concludes the proof.  $\square$

*Proof of Theorem 3.9.* Without loss of generality, let  $S = \{1, \dots, N\}$  and let  $(W, c_W) \in \mathcal{W}_S$ . There exist a partition of  $[0, 1]$  into intervals  $I_1, \dots, I_N$  and a measure preserving bijection  $\sigma \in S_{[0,1]}$  such that  $c_W(\sigma(x)) \equiv i$  for a.e.  $x \in I_i$ . Without loss of generality, we will assume  $W$  has this property (otherwise, replace  $W$  by  $W^\sigma$ ). By the density of graphs in  $\mathcal{W}_{[0,1]}$ , there exists a sequence  $(G_n)_{n \geq 1}$  such that  $\|W_{G_n} - W\|_{\square} \rightarrow 0$  as  $n \rightarrow \infty$ . Let  $v_n := |V(G_n)|$  and assume without loss of generality that  $V(G_n) = \{1, \dots, v_n\}$ ,

with  $v_n \rightarrow \infty$ . Note that for  $n$  large enough, almost every point in the interval  $((i-1)/v_n, i/v_n]$  is contained in some  $I_j$ , say in  $I_{J(i)}$ . Define  $c_{G_n}(i) = J(i)$ . It follows easily that  $\|(W_{G_n}, c_{W_{G_n}}) - (W, c_W)\|_{\square}^S \rightarrow 0$  as  $n \rightarrow \infty$ .  $\square$

## APPENDIX B. ADDITIONAL PROOFS

In this section we include the proofs of various technical results throughout the paper, as well as some illustrative examples and discussions.

### Proof of Lemma 4.10:

We adapt the proof of [23, Lemma 10.24]. We first claim that for every edge  $(u, v) \in E(H)$ ,

$$\begin{aligned} & \left| \int_{\mathbf{F}} \prod_{\substack{(i,j) \in E(H) \\ (i,j) \neq (u,v)}} W_{ij}(x_i, x_j) (W_{uv}(x_u, x_v) - W'_{uv}(x_u, x_v)) \, dx \right| \\ & \leq \left( \prod_{w \neq u,v} \mu_L(F_w) \right) \times \min(\mu_L(F_u) \mu_L(F_v), \|W_e - W'_e\|_{\square}). \end{aligned}$$

Indeed, note that the left-hand side of the expression can be written as

$$\left| \int_{\mathbf{F}} f(x) g(x) (W_{uv}(x_u, x_v) - W'_{uv}(x_u, x_v)) \, dx \right|,$$

where

$$f(x) := \prod_{(i,j) \in \nabla(u) \setminus (u,v)} W_{ij}(x_i, x_j), \quad g(x) := \prod_{(i,j) \in E(H) \setminus \nabla(u)} W_{ij}(x_i, x_j).$$

Here  $\nabla(u)$  denotes the set of edges with one endpoint equal to  $u$ . Note that  $f(x)$  does not depend on  $x_v$  and  $g(x)$  does not depend on  $x_u$ . Thus, by [23, Lemma 8.10],

$$\begin{aligned} & \left| \int_{F_u \times F_v} f(x) g(x) (W_{uv}(x_u, x_v) - W'_{uv}(x_u, x_v)) \, dx_u dx_v \right| \\ & \leq \min(\mu_L(F_u) \mu_L(F_v), \|W_e - W'_e\|_{\square}). \end{aligned}$$

The claim follows by integrating with respect to the remaining variables. We immediately obtain the desired result by writing  $|t_{\mathbf{F}}(H, \mathbf{W}) - t_{\mathbf{F}}(H, \mathbf{W}')|$  as a telescoping sum where each term is as in the claim.  $\square$

### Proof of Theorem 5.6:

The first part of the theorem is [23, Theorem 11.54]. To prove the second part, recall that the only accumulation point of the eigenvalues of a compact self-adjoint operator is 0. Let  $n_1 < n_2 < \dots$  be the set of indices such that  $|\lambda_{n_k}(W_0)| \neq |\lambda_{n_{k+1}}(W_0)|$ . Define  $\alpha_k := (|\lambda_{n_k}(W_0)| + |\lambda_{n_{k+1}}(W_0)|)/2$  for  $k \geq 1$ . By part (1) and Theorem 5.5, which we can apply by the uniform boundedness condition on  $W_n$ , we have that  $P_{n_1}(W_n) = [W_n]_{\alpha_1}/\lambda_{n_1}(W_n)$

converges to  $P_{n_1}(W_0) = [W_0]_{\alpha_1} / \lambda_{n_1}(W_0)$  in operator norm on  $L^2$ . Similarly, for  $k \geq 1$ ,

$$\begin{aligned} P_{n_k}(W_n) &= \frac{1}{\lambda_{n_k}(W_n)} ([W_n]_{\alpha_{k+1}} - [W_n]_{\alpha_k}) \\ &\rightarrow \frac{1}{\lambda_{n_k}(W_0)} ([W_0]_{\alpha_{k+1}} - [W_0]_{\alpha_k}) = P_{n_k}(W_0) \end{aligned}$$

in the operator norm on  $L^2$  as  $n \rightarrow \infty$ .  $\square$

**Proof of Lemma 5.7:**

By Jensen's inequality,

$$\begin{aligned} &\int_0^1 \left( \int_0^1 [f_i(x)f_i(y) - f(x)f(y)] g(y) dy \right)^2 dx \\ &\leq \int_0^1 \int_0^1 ([f_i(x)f_i(y) - f(x)f(y)] g(y))^2 dx dy \\ &\leq \|g\|_\infty^2 \|f_i(x)f_i(y) - f(x)f(y)\|_2 \\ &\rightarrow 0 \end{aligned}$$

as  $i \rightarrow \infty$ . Thus,

$$\int_0^1 f_i(x)f_i(y)g(y) dy \rightarrow \int_0^1 f(x)f(y)g(y) dy$$

in  $L^2([0, 1])$ . Equivalently,

$$\langle f_i, g \rangle f_i(x) \rightarrow \langle f, g \rangle f(x) \quad \text{in } L^2([0, 1]).$$

Using a similar argument, we conclude that

$$\begin{aligned} \langle f_i, g \rangle^2 &= \int_0^1 \int_0^1 f_i(x)f_i(y)g(x)g(y) dx dy \\ &\rightarrow \int_0^1 \int_0^1 f(x)f(y)g(x)g(y) dx dy = \langle f, g \rangle^2. \end{aligned}$$

Since by assumption  $\langle f_i, g \rangle > 0$  and  $\langle f, g \rangle > 0$ , it follows that  $f_i \rightarrow f$  in  $L^2([0, 1])$ .  $\square$

**Proof of Lemma 5.10:**

We have

$$\begin{aligned} \|L_{W_n} - L_{W_0}\|_{\infty \rightarrow 1} &= \|M_{d_n} - T_{W_n} - M_{d_0} + T_{W_0}\|_{\infty \rightarrow 1} \\ &\leq \|M_{d_n} - M_{d_0}\|_{\infty \rightarrow 1} + \|T_{W_0} - T_{W_n}\|_{\infty \rightarrow 1} \\ &\leq \|M_{d_n} - M_{d_0}\|_{\infty \rightarrow 1} + 4\|T_{W_0} - T_{W_n}\|_{\square}. \end{aligned}$$

It therefore suffices to show that  $\|M_{d_n} - M_{d_0}\|_{\infty \rightarrow 1} \rightarrow 0$  as  $n \rightarrow \infty$ . Now,

$$\begin{aligned}
\|M_{d_n} - M_{d_0}\|_{\infty \rightarrow 1} &= \sup_{\|f\|_\infty=1} \|M_{d_n}(f) - M_{d_0}(f)\|_1 \\
&= \sup_{\|f\|_\infty=1} \int_0^1 |(d_n(x) - d_0(x))f(x)| \, dx \\
&= \|d_n - d_0\|_1 \\
&= \int_0^1 \left| \int_0^1 [W_n(x, y) - W_0(x, y)] \, dy \right| \, dx \\
&= \|(T_{W_n} - T_{W_0})(1)\|_1 \\
&\leq \|T_{W_n} - T_{W_0}\|_{\infty \rightarrow 1} \\
&\leq 4\|W_n - W_0\|_\square.
\end{aligned}$$

It follows that  $\|L_{W_n} - L_{W_0}\|_{\infty \rightarrow 1} \rightarrow 0$  as  $n \rightarrow \infty$ . □

**B.1. Discussion: Sensitivity of clustering based on node-level statistics.** Here we continue the discussion following Example 4.16. More precisely, we show the clustering map  $F$  is Lipschitz when the sets  $A_j$  are separated.

**Theorem B.1.** *Fix  $d_{\min} > 0$ , and suppose  $A_1, \dots, A_N$  are disjoint open sets in a metric space  $(X, d_X)$ , such that distinct sets  $A_j$  are at least  $d_{\min}$  distance apart. Also fix a continuous node-level statistic  $f : \mathcal{W}_{[0,1]} \rightarrow L^1([0,1], X)$ , and define  $\mathcal{D} \subset \mathcal{W}_{[0,1]}$  and the clustering map  $F : (\mathcal{D}, \|\cdot\|_\square) \rightarrow (\mathcal{W}_S, \|\cdot\|_\square^S)$  as in Equation (4.4).*

*Now if the node-level statistic  $f$  is Lipschitz, then so is the clustering map  $F$ . More generally, suppose  $\varphi : [0, \infty) \rightarrow [0, \infty)$  satisfies*

$$d_1(f(W), f(W')) \leq \varphi(\|W - W'\|_\square), \quad \forall W, W' \in \mathcal{D}.$$

*Then  $\|F(W) - F(W')\|_\square^S \leq \varphi_1(\|W - W'\|_\square)$ , where  $\varphi_1(y) := y + \frac{\varphi(y)}{d_{\min}}$ .*

For certain continuous (even Lipschitz) node-level statistics  $f$ , Theorem B.1 also has a converse: the clustering map  $F$  is Lipschitz if and only if the sets  $A_j$  are separated. This is the case, for example, for any 1-labelled homomorphism density, for which this converse was shown in Example 4.16.

*Proof.* Define  $g : [0, 1] \rightarrow [0, \infty)$  via:  $g(y) := d_X(f(W, y), f(W', y))$ . Note that if  $f(W, y), f(W', y)$  belong to distinct sets  $A_j$ , then their distance is at least  $d_{\min}$ . Hence, we compute using

Markov's inequality:

$$\begin{aligned}
\|F(W) - F(W')\|_{\square}^S &= \|W - W'\|_{\square} + \sum_{s \in S} \mu_L(c_W^{-1}(s) \Delta c_{W'}^{-1}(s)) \\
&\leq \|W - W'\|_{\square} + \mu_L\{y \in [0, 1] : g(y) \geq d_{\min}\} \\
&\leq \|W - W'\|_{\square} + \frac{1}{d_{\min}} \int_0^1 g(y) dy \\
&= \|W - W'\|_{\square} + \frac{1}{d_{\min}} d_1(f(W), f(W')) \\
&\leq \|W - W'\|_{\square} + \frac{1}{d_{\min}} \varphi(\|W - W'\|_{\square}) = \varphi_1(\|W - W'\|_{\square}),
\end{aligned}$$

as desired.  $\square$

**Remark B.2.** The proof also demonstrates that if we merely know  $f$  is continuous, then so is  $F$ . To see why, simply stop the preceding calculation before the final inequality, and take  $W' \rightarrow W$ . This provides a second, easier proof of the continuity of  $F$  (when  $f$  is continuous), in the simpler setting where the open sets  $A_j$  are separated in  $X$ .

**B.2. The unnormalized Laplacian.** We now provide a family of examples to illustrate some of the problems that can occur in our framework, when working with the unnormalized Laplacian. We first recall some preliminaries on the essential spectrum. Let  $X$  be a Hilbert space, and denote the spectrum of an operator  $T : X \rightarrow X$  by

$$\sigma(T) := \{\lambda \in \mathbb{C} : T - \lambda I \text{ is not invertible}\}.$$

Recall that the *discrete spectrum* of  $T$ , denoted  $\sigma_{\text{discr}}(T)$ , is the set of isolated eigenvalues of  $T$  of finite multiplicity. Denote by  $\sigma_{\text{ess}}(T) := \sigma(T) \setminus \sigma_{\text{discr}}(T)$  the *essential spectrum* of  $T$ ; this is a closed subset of  $\mathbb{C}$ . Moreover,  $\sigma_{\text{ess}}(T + K) = \sigma_{\text{ess}}(T)$  for any compact operator  $K$ , i.e., the essential spectrum is closed under compact perturbation. Recall that  $\lambda \in \sigma(T)$  if and only if there exists a sequence  $(\psi_k)_{k \geq 1} \subset X$  such that  $\|\psi_k\| = 1$  for all  $k$ , and

$$\lim_{k \rightarrow \infty} \|T\psi_k - \lambda\psi_k\| = 0.$$

Moreover,  $\lambda \in \sigma_{\text{ess}}(T)$  if such a sequence  $(\psi_k)_{k \geq 1}$  with no convergent subsequence exists. See [13] for more details on the essential spectrum.

**Proposition B.3.** *Given a continuous function  $g : [0, 1] \rightarrow [0, 1]$ , define the graphon  $W_g$  by:*

$$W_g(x, y) := g(x)g(y), \quad x, y \in [0, 1].$$

*Let  $E_0 := g^{-1}(0)$ . Then the only eigenvalue for  $L_{W_g}$  is 0, with eigenspace given by*

$$\ker L_{W_g} = \{f \in L^2([0, 1]) : f \text{ is constant on } [0, 1] \setminus E_0\}.$$

*However,  $\sigma_{\text{ess}}(L_{W_g}) = d([0, 1])$  where  $d(x) := \langle g, \mathbf{1} \rangle g(x)$  denotes the degree function of  $W_g$ .*

*Proof.* In this proof, let  $\mathbf{1}$  denote the constant function 1 on  $[0, 1]$ , and denote by  $\langle g, f \rangle$  the inner product of  $g$  with  $f \in L^2([0, 1])$ .

Notice that  $W_g$  has degree function  $d(y) = \langle g, \mathbf{1} \rangle g(y)$ . Now if  $(L_{W_g} f)(y) \equiv \lambda f(y)$  on  $[0, 1]$  for some eigenfunction  $f \in L^2([0, 1])$ , then

$$f(y)(\langle g, \mathbf{1} \rangle g(y) - \lambda) = (L_{W_g} f)(y) = g(y)\langle g, f \rangle.$$

First notice, if  $g \equiv 0$  then  $\lambda = 0$  (since  $f \not\equiv 0$ ) and the result is easily shown. Thus, we assume henceforth that  $g \not\equiv 0$ , whence  $\langle g, \mathbf{1} \rangle > 0$ . Now solve for  $f$  to obtain:

$$f(y) = \frac{\langle g, f \rangle g(y)}{\langle g, \mathbf{1} \rangle g(y) - \lambda}. \quad (\text{B.4})$$

Notice that  $\langle g, f \rangle \neq 0$  since  $f \not\equiv 0$ .

There are now several cases. If  $\lambda = 0$  then  $f$  is constant on  $[0, 1] \setminus E_0$  (and *a priori* arbitrary on  $E_0$ ). In this case the result is not hard to show.

We now show that the remaining values of  $\lambda$  cannot be eigenvalues for  $L_{W_g}$ . Indeed, first suppose  $\lambda/\langle g, \mathbf{1} \rangle \in g([0, 1])$ ; then the preceding equation shows that  $f \notin L^2([0, 1])$ , since  $\lambda \neq 0$ . For all other values of  $\lambda$ , i.e.  $\lambda \notin \langle g, \mathbf{1} \rangle g([0, 1]) \cup \{0\}$ , evaluate both sides of Equation (B.4) against  $g(y)\langle g, \mathbf{1} \rangle^2/\langle g, f \rangle$  and compute:

$$\langle g, \mathbf{1} \rangle^2 = \int_0^1 \frac{\langle g, \mathbf{1} \rangle^2 g(y)^2}{\langle g, \mathbf{1} \rangle g(y) - \lambda} dy = \int_0^1 (\langle g, \mathbf{1} \rangle g(y) + \lambda) dy + \int_0^1 \frac{\lambda^2 dy}{\langle g, \mathbf{1} \rangle g(y) - \lambda}.$$

Cancel  $\langle g, \mathbf{1} \rangle^2$ , and simplify using that  $\lambda \neq 0$ , to obtain:

$$1 = \int_0^1 \frac{\lambda dy}{\lambda - \langle g, \mathbf{1} \rangle g(y)}. \quad (\text{B.5})$$

There are now three cases. First if  $\lambda < 0$ , then since  $\sup_y g(y) > 0$  and  $g$  is continuous, hence the integrand always lies in  $[0, 1]$ , and is bounded above by

$$\frac{|\lambda|}{|\lambda| + \langle g, \mathbf{1} \rangle (\sup_y g(y)/2)} \in (0, 1)$$

on a set of positive measure. Therefore it cannot integrate to 1 on  $[0, 1]$ .

The remaining cases are similar. First suppose  $\lambda/\langle g, \mathbf{1} \rangle \in (0, \inf_y g(y))$  (assuming  $g(y)$  is always positive on  $[0, 1]$ ). In this case, the integrand in Equation (B.5) is always negative, which is impossible. The only other possibility for  $\lambda$  is  $\lambda/\langle g, \mathbf{1} \rangle > \sup_y g(y)$ , since  $g([0, 1])$  is an interval by the continuity of  $g$ . In this case, the integrand always lies in  $[1, \infty)$ , and is bounded below by

$$\frac{\lambda}{\lambda - \langle g, \mathbf{1} \rangle (\sup_y g(y)/2)} \in (1, \infty)$$

on a set of positive measure. Therefore it cannot integrate to 1 on  $[0, 1]$ . It follows that  $\lambda = 0$  is the only eigenvalue for the Laplacian of  $W_g$ .

Finally, since  $T_{W_g}$  is compact,  $\sigma_{\text{ess}}(L_{W_g}) = \sigma_{\text{ess}}(M_d)$ . Clearly,  $\sigma(M_d) \subset d([0, 1])$ . Now, let  $\lambda \in d([0, 1])$ , say  $\lambda = d(x_0)$ . Since  $g$  is continuous, there exists a sequence  $\epsilon_k \rightarrow 0$  such that  $|d(x) - d(x_0)| < \epsilon_k$  if  $|x - x_0| < 1/k$ . Now define

$$I_k := B(x_0, 1/k) \cap [0, 1], \quad \psi_k(x) := \frac{1}{\sqrt{\mu_L(I_k)}} \mathbf{1}_{x \in I_k}.$$

Note that  $\|\psi_k\|_2 = 1$ . Now,

$$\|M_d \psi_k - \lambda \psi_k\|_2^2 = \int_0^1 [(d(x) - d(x_0))\psi_k(x)]^2 dx \leq \epsilon_k^2 \cdot \|\psi_k\|_2^2 = \epsilon_k^2 \rightarrow 0$$

as  $k \rightarrow \infty$ . Clearly  $(\psi_k)_{k \geq 1}$  has no convergent subsequence in  $L^2([0, 1])$ . Therefore,  $\lambda \in \sigma_{\text{ess}}(M_d)$ .  $\square$



Proposition B.3 above as well as the work in [33] demonstrate that significant problems can occur when working with the unnormalized Laplacian in clustering applications.

**B.3. Proofs of results on normalized Laplacians.** In this section we include the proofs of technical results on normalized Laplacians and the corresponding spectral clustering algorithm.

**Proof of Lemma 5.13:**

To prove the inequality (5.14), let  $P := \{x \in [0, 1] : d(x) > 0\}$ . Then

$$\int_{A \times B} W'(x, y) \, dx dy = \int_{(A \cap P) \times (B \cap P)} \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy.$$

By the Cauchy–Schwarz inequality,

$$\begin{aligned} & \int_{(A \cap P) \times (B \cap P)} \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy \\ &= \int_0^1 \int_0^1 \sqrt{\frac{W(x, y)}{d(x)}} \mathbf{1}_{A \cap P}(x) \sqrt{\frac{W(x, y)}{d(y)}} \mathbf{1}_{B \cap P}(y) \, dx dy \\ &\leq \left( \int_0^1 \int_0^1 \frac{W(x, y)}{d(x)} \mathbf{1}_{A \cap P}(x) \, dx dy \right)^{1/2} \left( \int_0^1 \int_0^1 \frac{W(x, y)}{d(y)} \mathbf{1}_{B \cap P}(y) \, dx dy \right)^{1/2} \\ &= \left( \int_{A \cap P} \frac{d(x)}{d(x)} \, dx \right)^{1/2} \left( \int_{B \cap P} \frac{d(y)}{d(y)} \, dy \right)^{1/2} \\ &\leq \mu_L(A)^{1/2} \cdot \mu_L(B)^{1/2}. \end{aligned}$$

To prove the inequality (5.15), we may assume without loss of generality that the degree function  $d$  is non-decreasing (otherwise, replace  $W$  by  $W^\sigma$  for an appropriate  $\sigma \in S_{[0,1]}$ ). Note that if  $d(x) = 0$ , then  $W'(x, y) = 0$  for almost every  $y \in [0, 1]$ . Thus,

$$\int_{A \times B} W'(x, y) \, dx dy = \int_{(A \cap P) \times B} \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy,$$

where  $P$  was defined above. Now,

$$\begin{aligned} \int_{(A \cap P) \times B} \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy &\leq \int_{A \cap P} \int_0^1 \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy \\ &= 2 \int_{y \in A \cap P} \int_y^1 \frac{W(x, y)}{\sqrt{d(x)d(y)}} \, dx dy \\ &\leq 2 \int_{y \in A \cap P} \frac{1}{d(y)} \int_y^1 W(x, y) \, dx dy \\ &\leq 2 \int_{y \in A \cap P} \frac{1}{d(y)} \int_0^1 W(x, y) \, dx dy \\ &= 2 \cdot \mu_L(A \cap P) \\ &\leq 2 \cdot \mu_L(A). \end{aligned}$$

The result follows by a similar computation using  $B \cap P$  instead of  $A \cap P$ .  $\square$

**Proof of Theorem B:**

Let  $\epsilon > 0$ . Since  $d_0(x) > 0$  for almost every  $x$ , we can pick  $\lambda \in (0, 1]$  be such that  $\mu_L(d_0^{-1}([0, 2\lambda])) < \epsilon$ . Suppose  $d_n(x) < \lambda$ . Then either  $x \in d_0^{-1}([0, 2\lambda])$ , or  $x \in \{w \in [0, 1] : |d_n(w) - d_0(w)| > \lambda\}$ . Since  $d_n \rightarrow d_0$  in  $L^1$  (see the proof of Lemma 5.10), there exists  $N_\epsilon$  such that for  $n \geq N_\epsilon$ ,

$$\mu_L\{x \in [0, 1] : |d_n(x) - d_0(x)| \geq \lambda\} \leq \epsilon. \quad (\text{B.6})$$

It follows that for  $n \geq N_\epsilon$ ,

$$\mu_L(d_n^{-1}([0, \lambda])) \leq 2\epsilon. \quad (\text{B.7})$$

Now, for  $n \geq 0$ , define

$$P_n := \{x \in [0, 1] : d_n(x) > 0\},$$

and let  $Z := [0, 1]^2 \setminus (P_n \times P_n)$ . We claim that for  $n \geq N_\epsilon$ ,

$$\|(W'_n - W'_0)\mathbf{1}_Z\|_\square \leq 8\epsilon. \quad (\text{B.8})$$

Indeed, if  $d_n(x) = 0$ , then  $W'_n(x, y) = 0$  for almost all  $y \in [0, 1]$  and so, for  $A \subset P_n^c$  and  $B \subset [0, 1]$ ,

$$\begin{aligned} \left| \int_{A \times B} [W'_n(x, y) - W'_0(x, y)] \, dx dy \right| &\leq \int_{P_n^c \times [0, 1]} W'_n(x, y) \, dx dy \\ &= \int_{P_n^c \times [0, 1]} \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} \, dx dy. \end{aligned}$$

For  $n \geq N_\epsilon$ , we have by (B.6) that  $\mu_L(P_n^c) \leq 2\epsilon$ . It follows by Equation (5.14) that

$$\left| \int_{A \times B} [W'_n(x, y) - W'_0(x, y)] \, dx dy \right| \leq 4\epsilon.$$

This proves (B.8).

We will now prove that  $\|(W'_n - W'_0)\mathbf{1}_{P_n \times P_n}\|_\square \leq 8\epsilon$  for  $n$  is large enough. To do so, define:

$$\begin{aligned} Q_n &:= d_0^{-1}((0, \lambda)) \cup d_n^{-1}((0, \lambda)), & R_n &:= P_n \setminus Q_n, \\ S_n &:= R_n \times R_n, & T_n &:= (P_n \times P_n) \setminus S_n. \end{aligned}$$

We will first prove that  $\|(W'_n - W'_0)\mathbf{1}_{T_n}\|_\square \leq 16\epsilon$  if  $n \geq N_\epsilon$ . Indeed, If  $A, B \subset T_n$ , then

$$\begin{aligned} &\left| \int_{A \times B} [W'_n(x, y) - W'_0(x, y)] \, dx dy \right| \\ &= \left| \int_{A \times B} \left( \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} - \frac{W_0(x, y)}{\sqrt{d_0(x)d_0(y)}} \right) \, dx dy \right| \\ &\leq \int_{T_n} \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} \, dx dy + \int_{T_n} \frac{W_0(x, y)}{\sqrt{d_0(x)d_0(y)}} \, dx dy \\ &\leq 8\epsilon + 8\epsilon = 16\epsilon. \end{aligned}$$

where the last inequality was obtained by Equations (5.15) and (B.7).

Finally, we show that  $\|(W'_n - W'_0)\mathbf{1}_{S_n}\|_\square \leq \epsilon(2/\sqrt{\lambda} + 1)$  for  $n$  large enough. Note that for  $x \in R_n$ , we have  $|d_n(x)^{-1/2} - d_0(x)^{-1/2}| \leq 1/\lambda^{1/2}$ . Since  $x^{-1/2}$  is Lipschitz in  $[\lambda, 1]$  with Lipschitz constant  $C$  for some  $C > 0$ , we have

$$\int_{R_n} |d_n^{-1/2}(x) - d_0^{-1/2}(x)| \, dx \leq C \cdot \int_{R_n} |d_n(x) - d_0(x)| \, dx < \epsilon$$

for  $n \geq M_\epsilon$  since  $d_n \rightarrow d_0$  in  $L^1$ . Now, for  $x, y \in P_0 \cap P_n$ , we have

$$\begin{aligned} & W'_n(x, y) - W'_0(x, y) \\ &= \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} - \frac{W_0(x, y)}{\sqrt{d_0(x)d_0(y)}} \\ &= \left( \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} - \frac{W_n(x, y)}{\sqrt{d_n(x)d_0(y)}} \right) + \left( \frac{W_n(x, y)}{\sqrt{d_n(x)d_0(y)}} - \frac{W_0(x, y)}{\sqrt{d_n(x)d_0(y)}} \right) \\ &\quad + \left( \frac{W_0(x, y)}{\sqrt{d_n(x)d_0(y)}} - \frac{W_0(x, y)}{\sqrt{d_0(x)d_0(y)}} \right). \end{aligned}$$

We will bound the integral of each term separately.

First, for  $A, B \subset R_n$ ,

$$\begin{aligned} & \left| \int_{A \times B} \left( \frac{W_n(x, y)}{\sqrt{d_n(x)d_n(y)}} - \frac{W_n(x, y)}{\sqrt{d_n(x)d_0(y)}} \right) dx dy \right| \\ & \leq \int_{A \times B} \left| \frac{1}{\sqrt{d_n(y)}} - \frac{1}{\sqrt{d_0(y)}} \right| \frac{W_n(x, y)}{\sqrt{d_n(x)}} dx dy \leq \epsilon \cdot \frac{1}{\sqrt{\lambda}}. \end{aligned}$$

For the second term, we have

$$\begin{aligned} & \left| \int_{A \times B} \left( \frac{W_n(x, y)}{\sqrt{d_n(x)d_0(y)}} - \frac{W_0(x, y)}{\sqrt{d_n(x)d_0(y)}} \right) dx dy \right| \\ &= \left| \int_{A \times B} (W_n(x, y) - W_0(x, y)) \frac{1}{\sqrt{d_n(x)d_0(y)}} dx dy \right| \\ &\leq \frac{1}{\lambda} \sup_{\substack{f, g: [0,1] \rightarrow [0,1] \\ \text{supp } f, g \subset R_n}} \int_{[0,1]^2} (W_n(x, y) - W_0(x, y)) f(x)g(y) dx dy \\ &\leq \frac{1}{\lambda} \|(W_n - W_0)\mathbf{1}_{S_n}\|_{\square} \leq \frac{1}{\lambda} \|W_n - W_0\|_{\square} \leq \epsilon \end{aligned}$$

for  $n \geq N'_\epsilon$ .

For the third term, we have

$$\begin{aligned} & \left| \int_{A \times B} \left( \frac{W_0(x, y)}{\sqrt{d_n(x)d_0(y)}} - \frac{W_0(x, y)}{\sqrt{d_0(x)d_0(y)}} \right) dx dy \right| \\ &\leq \frac{1}{\sqrt{\lambda}} \int_{A \times B} \left| \frac{1}{\sqrt{d_n(x)}} - \frac{1}{\sqrt{d_0(x)}} \right| W_0(x, y) dx dy \leq \epsilon \cdot \frac{1}{\sqrt{\lambda}}. \end{aligned}$$

Putting everything together, we conclude that

$$\|(W'_n(x, y) - W'_0(x, y))\mathbf{1}_{S_n}\|_{\square} \leq 2\epsilon \cdot \frac{1}{\sqrt{\lambda}} + \epsilon$$

for  $n \geq \max(N_\epsilon, M_\epsilon, N'_\epsilon)$ . Finally, combining all the inequalities, we obtain that

$$\|W'_n - W'_0\|_{\square} \leq (25 + 2/\sqrt{\lambda}) \cdot \epsilon.$$

We conclude that  $W'_n \rightarrow W'_0$  in cut-norm. To complete the proof of the theorem, note that for  $n \geq \max(N_\epsilon, M_\epsilon, N'_\epsilon)$ ,

$$\begin{aligned} \|L'_{W_n} - L'_{W_0}\|_{\infty \rightarrow 1} &\leq \|M_{\mathbf{1}_{d_n(x) \neq 0}} - M_{\mathbf{1}_{d_0(x) \neq 0}}\|_{\infty \rightarrow 1} + \|T_{W'_n} - T_{W'_0}\|_{\infty \rightarrow 1} \\ &\leq \mu_L(\{x : d_n(x) = 0\}) + 4\|W'_n - W'_0\|_{\square} \\ &\leq 2\epsilon + 4\|W'_n - W'_0\|_{\square} \end{aligned}$$

by (B.6), and this approaches 0.  $\square$

**Proof of Proposition 5.19:**

We provide a proof-sketch for completeness, as our setting is slightly more general than is usually found in the literature (although the argument is more or less standard). Define  $D_+ := \{x \in [0, 1] : d(x) > 0\}$ ; now if  $L'_W g = \lambda g$  for some (nonzero) eigenfunction  $g$ , then evaluating against  $g$  yields:

$$\begin{aligned} &\lambda \int_0^1 g(x)^2 dx \\ &= \int_0^1 g(x)^2 d(x) \mathbf{1}_{d(x) > 0} dx - \int_{D_+} \int_{D_+} g(x) \frac{W(x, y)}{\sqrt{d(x)d(y)}} g(y) dy dx. \end{aligned}$$

Define  $h(x) := g(x)/\sqrt{d(x)}$  on  $D_+$ , and 0 otherwise. Then one verifies that the above equation translates to:

$$\lambda \int_0^1 g(x)^2 dx = \frac{1}{2} \int_{D_+} \int_{D_+} W(x, y) (h(x) - h(y))^2 dy dx \geq 0,$$

whence  $\lambda \geq 0$ . On the other hand,

$$\begin{aligned} &\frac{1}{2} \int_{D_+} \int_{D_+} W(x, y) (h(x) - h(y))^2 dy dx \\ &\leq \frac{1}{2} \int_{D_+} \int_{D_+} W(x, y) (2h(x)^2 + 2h(y)^2) dy dx \\ &= 2 \int_{D_+} h(x)^2 d(x) dx \leq 2 \int_0^1 g(x)^2 dx, \end{aligned}$$

from which it follows that  $\lambda \leq 2$ .  $\square$

APPENDIX C. RIESZ–FISCHER THEOREM FOR METRIC SPACE-VALUED MAPS

Recall the Riesz–Fischer theorem, which says that  $\mathbb{R}^m$ -valued  $L^p$  functions form a complete (pseudo)metric space. In order to formulate one of the main results of this paper (Theorem A) in complete generality, it is of interest to understand if the Riesz–Fischer theorem holds for more general spaces, such as Banach spaces or even metric spaces. We now show the result holds for any complete metric space. We provide a proof, as we were unable to find it in the literature.

**Theorem C.1** (Riesz–Fischer for metric spaces). *Suppose  $(\Omega, \mu)$  is a finite measure space, and  $(X, d_X)$  is a metric space. Given  $1 \leq p < \infty$ , let  $L^p(\Omega, X)$  denote the Borel-measurable functions  $f : \Omega \rightarrow X$  such that for any (equivalently, every)  $x \in X$ ,*

$$\int_{\Omega} d_X(f(\omega), x)^p d\mu < \infty,$$

and given  $f, g \in L^p(\Omega, X)$ , define

$$d_p(f, g) := \left( \int_{\Omega} d_X(f(\omega), g(\omega))^p d\mu \right)^{1/p}.$$

Now if  $(X, d_X)$  is a complete metric space, then  $d_p$  equips  $L^p(\Omega, X)$  with the structure of a complete metric space.

As usual, we identify functions in  $L^p(\Omega, X)$  that are equal almost everywhere on  $\Omega$ .

*Proof.* First we reduce the situation to Banach spaces. Fix a point  $x_0 \in X$ , and recall that the Kuratowski embedding  $\Phi_{x_0} : X \rightarrow C_b(X)$  given by

$$\Phi_{x_0}(x)(y) := d_X(x, y) - d_X(x_0, y)$$

is an isometric embedding. Therefore, we may identify  $X$  with its image inside the Banach space  $C_b(X)$  via  $\Phi_{x_0}$ . Now suppose  $f_n$  is a Cauchy sequence in  $L^p(\Omega, \Phi_{x_0}(X)) \subset L^p(\Omega, C_b(X))$ . Note that the Riesz–Fischer theorem for maps in  $L^p(\Omega, C_b(X))$  is stated in [7], for instance, and can be applied to show that  $f_n \xrightarrow{L^p} f$  for some  $f \in L^p(\Omega, C_b(X))$ . However, it is not immediate that  $f \in L^p(\Omega, \Phi_{x_0}(X))$ , whence we provide a proof for completeness.

The proof follows [28, Theorem 3.11]. Since  $f_n$  is Cauchy, there exists a sequence of integers  $n_1 < n_2 < \dots$ , such that if  $m, n \geq n_k$  then  $d_p(f_n, f_m) < 2^{-k}$ . Now define

$$g_k(\omega) := \sum_{j=1}^k d_X(f_{n_j}(\omega), f_{n_{j+1}}(\omega)), \quad g(\omega) := \sum_{j=1}^{\infty} d_X(f_{n_j}(\omega), f_{n_{j+1}}(\omega)),$$

where we will identify  $d_X(x, x') = \|\Phi_{x_0}(x) - \Phi_{x_0}(x')\| =: \|x - x'\|$  for  $x, x' \in X$ . Now integrating on  $\Omega$ , we obtain by Minkowski inequality in  $L^p([0, 1], \mathbb{R})$  (and the choice of  $n_k$ ) that  $\|g_k\|_p < 1$  for all  $k$ . It follows that  $\|g\|_p \leq 1$  by Fatou's Lemma. In particular,  $g(\omega)$  is finite a.e.  $\mu$ , whence the series

$$\begin{aligned} f(\omega) &:= f_{n_1}(\omega) + \sum_{k=1}^{\infty} (f_{n_{k+1}}(\omega) - f_{n_k}(\omega)) \\ &= \Phi_{x_0}(f_{n_1}(\omega)) + \sum_{k=1}^{\infty} (\Phi_{x_0}(f_{n_{k+1}}(\omega)) - \Phi_{x_0}(f_{n_k}(\omega))) \end{aligned}$$

converges absolutely a.e.  $\mu$ . Set  $f(\omega) := 0 = \Phi_{x_0}(x_0)$  on the remaining null set; then  $f$  converges absolutely on all of  $\Omega$ , hence converges on all of  $\Omega$  in the Banach space  $C_b(X)$ . Moreover,  $f(\omega)$  is the pointwise limit of  $f_{n_k}(\omega) \in \Phi_{x_0}(X) \subset C_b(X)$ . Since  $X$  and hence  $\Phi_{x_0}(X)$  is complete, it follows that  $f$  has image in  $\Phi_{x_0}(X)$ .

It remains to show that  $f_n \xrightarrow{L^p} f$  and  $f \in L^p(\Omega, \Phi_{x_0}(X))$ . Fixing  $\epsilon > 0$ , there exists  $N$  such that  $\|f_n - f_m\|_p < \epsilon$  for  $n, m > N$ . Hence if  $m > N$ , then by Fatou's Lemma,

$$\int_{\Omega} \|f(\omega) - f_m(\omega)\|^p d\mu \leq \liminf_{k \rightarrow \infty} \int_{\Omega} \|f_{n_k}(\omega) - f_m(\omega)\|^p d\mu \leq \epsilon^p.$$

It follows that  $f - f_m \in L^p(\Omega, C_b(X))$ , whence  $f \in L^p(\Omega, C_b(X))$  (and hence in  $L^p(\Omega, \Phi_{x_0}(X))$  from above). The preceding computation also shows that  $\|f - f_m\|_p \rightarrow 0$  as  $m \rightarrow \infty$ , which concludes the proof.  $\square$

As an immediate consequence of Theorem C.1, we obtain that continuous metric-valued node-level statistics automatically extend to  $\mathcal{W}_{[0,1]}$ .

**Corollary C.2.** *Let  $(X, d_X)$  be a complete metric space and let  $f : \mathcal{G} \rightarrow L^1([0, 1], X)$  be a continuous node-level statistic (see Definition 4.3). Then  $f$  extends to a continuous function  $f : \mathcal{W}_{[0,1]} \rightarrow L^1([0, 1], X)$ .*

Note that the proof of Theorem C.1 also implies the following result, which may be interesting in its own right.

**Proposition C.3.** *With  $(\Omega, \mu)$  and  $(X, d_X)$  as above, every Cauchy sequence in  $L^p(\Omega, X)$  converging to  $f \in L^p(\Omega, X)$ , has a subsequence that converges a.e.  $\mu$  to  $f$ .*

## REFERENCES

- [1] E.M. Airoldi, T.B. Costa, and S.H. Chan. Stochastic blockmodel approximation of a graphon: Theory and consistent estimation. *Proceedings of the 26th International Conference on Neural Information Processing Systems*:692–700, 2013.
- [2] E. Arias-Castro and N. Verzelen. Community detection in dense random networks. *Ann. Statist.* 42(3):940–969, 2014.
- [3] M. Belkin and P. Niyogi. Laplacian eigenmaps for dimensionality reduction and data representation. *Neural computation*, 15(6):1373–1396, 2003.
- [4] M. Belkin and P. Niyogi. Towards a theoretical foundation for Laplacian-based manifold methods. In *Learning theory*, pages 486–500. Springer, 2005.
- [5] P.J. Bickel and A. Chen. A nonparametric view of network models and Newman–Girvan and other modularities. *Proc. Natl. Acad. Sci. USA* 106(50):21068–21073, 2009.
- [6] P.J. Bickel, A. Chen, and E. Levina. The method of moments and degree distributions for network models. *Ann. Statist.* 39(5):2280–2301, 2011.
- [7] S. Bochner and A.E. Taylor. Linear functionals on certain spaces of abstractly-valued functions. *Ann. of Math. (2)*, 39(4):913–944, 1938.
- [8] C. Borgs, J.T. Chayes, H. Cohn, and S. Ganguly. Consistent nonparametric estimation for heavy-tailed sparse graphs. *Preprint*, available at <http://arxiv.org/abs/1508.06675>, 2015.
- [9] C. Borgs, J.T. Chayes, and L. Lovász. Moments of two-variable functions and the uniqueness of graph limits. *Geom. Funct. Anal.*, 19(6):1597–1619, 2010.
- [10] C. Borgs, J.T. Chayes, L. Lovász, V.T. Sós, B. Szegedy, and K. Vesztegombi. Graph limits and parameter testing. *Proceedings of the thirty-eighth annual ACM symposium on Theory of computing*:261–270, 2006.
- [11] C. Borgs, J.T. Chayes, L. Lovász, V.T. Sós, and K. Vesztegombi. Convergent sequences of dense graphs. I. Subgraph frequencies, metric properties and testing. *Adv. Math.*, 219(6):1801–1851, 2008.
- [12] C. Borgs, J.T. Chayes, L. Lovász, V.T. Sós, and K. Vesztegombi. Convergent sequences of dense graphs II. Multiway cuts and statistical physics. *Ann. of Math. (2)*, 176(1):151–219, 2012.
- [13] D.E. Edmunds and W.D. Evans. *Spectral theory and differential operators*. Oxford Mathematical Monographs. The Clarendon Press, Oxford University Press, New York, 1987. Oxford Science Publications.
- [14] B.S. Everitt, S. Landau, M. Leese, and D. Stahl. *Cluster analysis*. Wiley Series in Probability and Statistics. John Wiley & Sons, Ltd., Chichester, fifth edition, 2011.
- [15] E. Giné, V. Koltchinskii, et al. Empirical graph Laplacian approximation of Laplace–Beltrami operators: Large sample results. In *High dimensional probability*, pages 238–259. Institute of Mathematical Statistics, 2006.
- [16] M. Hein. Uniform convergence of adaptive graph-based regularization. In *Learning Theory*, pages 50–64. Springer, 2006.
- [17] M. Hein, J.-Y. Audibert, and U. Von Luxburg. From graphs to manifolds—weak and strong pointwise consistency of graph Laplacians. In *Learning theory*, pages 470–485. Springer, 2005.
- [18] S. Lafon. *Diffusion maps and geometric harmonics*. PhD thesis, Yale University, 2004.

- [19] C. Le, E. Levina, and R. Vershynin. Optimization via low-rank approximation for community detection in networks. *Ann. Statist.* 44(1):373–400, 2016.
- [20] J. Lei and A. Rinaldo. Consistency of spectral clustering in stochastic block models. *Ann. Statist.*, 43(1):215–237, 2015.
- [21] J. Leskovec, K.J. Lang, A. Dasgupta, and M.W. Mahoney. Community structure in large networks: Natural cluster sizes and the absence of large well-defined clusters. *Internet Math.*, 6(1):29–123, 2009.
- [22] L. Lovász. Very large graphs. In *Current developments in mathematics, 2008*, pages 67–128. Int. Press, Somerville, MA, 2009.
- [23] L. Lovász. *Large Networks and Graph Limits*, volume 60 of *Colloquium Publications*. American Mathematical Society, Providence, 2012.
- [24] L. Lovász and B. Szegedy. Limits of dense graph sequences. *J. Combin. Theory Ser. B*, 96(6):933–957, 2006.
- [25] L. Lovász and B. Szegedy. Szemerédi’s lemma for the analyst. *Geom. Funct. Anal.*, 17(1):252–270, 2007.
- [26] D. Pollard. Strong consistency of k-means clustering. *Ann. Statist.*, 9:135–140, 1981.
- [27] K. Rohe, S. Chatterjee, and B. Yu. Spectral clustering and the high-dimensional stochastic blockmodel. *Ann. Statist.*, 39(4):1878–1915, 2011.
- [28] W. Rudin. *Real and complex analysis*. McGraw-Hill Book Co., New York, third edition, 1987.
- [29] L. Schrijver. On the graphon space. *Preprint*, available at [http://homepages.cwi.nl/~lex/files/one\\_a.pdf](http://homepages.cwi.nl/~lex/files/one_a.pdf).
- [30] M. Soltanolkotabi and E. Candes. A geometric analysis of subspace clustering with outliers. *Ann. Statist.*, 40(4):2195–2238, 2012.
- [31] B. Szegedy. Limits of kernel operators and the spectral regularity lemma. *European J. Combin.*, 32(7):1156–1167, 2011.
- [32] U. von Luxburg. A tutorial on spectral clustering. *Stat. Comput.*, 17(4):395–416, 2007.
- [33] U. von Luxburg, M. Belkin, and O. Bousquet. Consistency of spectral clustering. *Ann. Statist.*, 36(2):555–586, 2008.
- [34] U. von Luxburg, O. Bousquet, and M. Belkin. On the convergence of spectral clustering on random samples: the normalized case. In *Learning Theory*, pages 457–471. Springer, 2004.
- [35] P. Wolfe and S. Olhede. Nonparametric graphon estimation. *Preprint*, available at <https://arxiv.org/abs/1309.5936>, 2013.
- [36] B. Yu. Stability. *Bernoulli*, 19(4):1484–1500, 2013.
- [37] Y. Zhao, E. Levina, J. Zhu. Consistency of community detection in networks under degree-corrected stochastic block models. *Ann. Statist.*, 40(4):2266–2292, 2012.

\*STATISTICAL AND APPLIED MATHEMATICAL SCIENCES INSTITUTE, RESEARCH TRIANGLE PARK, NC;  
EMAIL: [peter.z.diao@gmail.com](mailto:peter.z.diao@gmail.com)

<sup>†</sup>UNIVERSITY OF DELAWARE, NEWARK, DE; EMAIL: [dguillot@udel.edu](mailto:dguillot@udel.edu)

<sup>‡</sup>STANFORD UNIVERSITY, STANFORD, CA; EMAIL: [khare@stanford.edu](mailto:khare@stanford.edu)

<sup>§</sup>UNIVERSITY OF CALIFORNIA AT DAVIS, CA, USA; EMAIL: [brajaratnam01@gmail.com](mailto:brajaratnam01@gmail.com)