

Spectral Clustering Survey

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May 14, 2012[†]

Abstract

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[†]Last compile:May 14, 2012

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1 Introduction

Spectral Clustering(SC) was used in several disciplines long ago. For example, computer vision[11], load balancing [4], electronics design [3], etc. Spectral Embedding(SE) was also widely discussed in the community[2]. Outside spectral community, the machine learning community also developed many linear or non-linear Dimensionality Reduction(DR) methods, like Principal Component Analysis (PCA), Kernel PCA (KPCA)[10], Locally Linear Embedding (LLE)[7], etc. Other technique like Multi-Dimensional Scaling(MDS) was successfully used in computational psychology for a very long time[1], which can be viewed as both "embedding" or "dimensionality reduction".

According to our survey, although those methods target at different problem and are derived from different assumptions, they do share a lot in common. The most significant sign is that, the core procedure involves eigenvalue decomposition or singular value decomposition, aka "spectral". They all involve an intermediate step of embedding high-dimensional / non-Euclidean / non-metric points into a low-dimensional Euclidean space (although some do not embed explicitly). In this case, we categorize all these algorithms as Spectral Embedding Technique(SET).

1.1 A Sample Spectral Clustering Algorithm

1.2 Linear Algebraic Properties

2 Spectral Clustering Framework

2.1 Metric Formulation

2.2 Spectral Embedding

2.3 Clustering

3 Spectral Clustering Justification

3.1 Random Walk

[von]

3.2 Normalized Cut

[shi]

3.3 Ratio Cut

[von]

3.4 Conductance

[von]

3.5 Matrix Perturbation

[andrew ng]

3.6 Low Rank Approximation

[matthew brand]

3.7 Density Estimation View

[mo chen, 2010]

3.8 Commute Time

[jihun ham, kernel]. view pseudo inverse of graph Laplacian by commute times on graphs.

4 Other Spectral Like Embedding

4.1 MDS

4.2 isomap

4.3 Laplacian Eigenmap

4.4 Hessian Eigenmap

4.5 PCA

4.6 LLE

4.7 Kernel PCA

4.8 Kernel Framework

4.9 Graph Framework

5 Conclusion

Acknowledgements

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Appendix