

A Additional Content

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A.1 Update Formula with Coincidence for $q = 1$

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The $q = 1$ case is solved by [Vardi and Zhang, 2000] and interested readers are referred to it for a detailed proof. We directly give the $q = 1$ formula as follows:

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$$\tilde{\mathbf{T}}(\mathbf{y}_{(p)}) = \frac{\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1} \mathbf{x}_i}{\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1}}, \quad (27)$$

$$\mathbf{y}_{(p+1)} = (1 - \lambda) \tilde{\mathbf{T}}(\mathbf{y}_{(p)}) + \lambda \mathbf{y}_{(p)},$$

$$\lambda = \min \left\{ 1, \frac{\eta_k}{\|\nabla D_1(\mathbf{y}_{(p)})\|} \right\}. \quad (28)$$

This strategy ensures $\mathbf{y}_{(p+1)} \neq \mathbf{y}_{(p)} \Leftrightarrow C_1(\mathbf{y}_{(p+1)}) < C_1(\mathbf{y}_{(p)})$ and $\mathbf{y}_{(p+1)} = \mathbf{y}_{(p)} \Leftrightarrow \mathbf{y}_{(p)} = \mathbf{M}$.

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A.2 Solving Algorithm

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Note that the multiplicities are changed from $\{\eta_i\}_{i=1}^m$ back to $\{\xi_i\}_{i=1}^m$ to simplify the expressions.

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Algorithm 1 q -th power Weiszfeld algorithm without singularity (q PAWS)

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Require: Given m distinct data points $\{\mathbf{x}_i\}_{i=1}^m$, the corresponding multiplicities $\{\xi_i\}_{i=1}^m$, the order of power q , the reducing factor ρ and the tolerance threshold Tol .

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1. Initialize with a starting point $\mathbf{y}_{(0)}$.

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B Proofs

B.1 Proof of Theorem 3

To prove this theorem, we need the following lemma:

Lemma 14 ([Weiszfeld, 1937; Cooper, 1968; Chen, 1984; Aftab *et al.*, 2015]). *If $a_i > 0$ and $b_i > 0$, $0 < q < n$ and $\sum_{i=1}^m a_i^{q-n} b_i^n < \sum_{i=1}^m a_i^q$, then $\sum_{i=1}^m b_i^q \leq \sum_{i=1}^m a_i^q$ and the equality holds only when $a_i = b_i, \forall i$.*

Proof. Consider the following function $g(t)$:

$$g(t) = \sum_{i=1}^m a_i^{q-t} b_i^t, 0 \leq t \leq n. \quad (29)$$

The second derivative of g with respect to t is:

$$g''(t) = \sum_{i=1}^m a_i^{q-t} b_i^t (\log a_i - \log b_i)^2. \quad (30)$$

Since all the $a_i, b_i > 0$, then $g''(t) > 0$ and $g(t)$ is a strictly convex function unless $a_i = b_i, \forall i$. If $g(t)$ is a strictly convex function, then $g(n) < g(0)$ implies $g(q) < g(0)$. Thus the lemma is proven. \square

Lemma 14 reveals the relation between the q -th power ($1 \leq q < 2$) cost in (13) and the following weighted 2-nd power cost:

$$\tilde{C}_q(\mathbf{y}) = \sum_{i=1}^m \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} \|\mathbf{y} - \mathbf{x}_i\|^2. \quad (31)$$

Proof. $\tilde{C}_q(\mathbf{y})$ in (31) is a strictly convex function on \mathbf{y} . By taking the gradient of $\tilde{C}_q(\mathbf{y})$ and setting it to zero, it yields:

$$\nabla \tilde{C}_q(\mathbf{y}) = \sum_{i=1}^m 2\eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} (\mathbf{y} - \mathbf{x}_i) = \mathbf{0}. \quad (32)$$

Hence $\mathbf{T}_1(\mathbf{y}_{(p)})$ is the minimizer of $\tilde{C}_q(\mathbf{y})$. It yields $\tilde{C}_q(\mathbf{T}_1(\mathbf{y}_{(p)})) \leq \tilde{C}_q(\mathbf{y}_{(p)}) = C_q(\mathbf{y}_{(p)})$ with equality holds only when $\mathbf{T}_1(\mathbf{y}_{(p)}) = \mathbf{y}_{(p)}$.

If $\tilde{C}_q(\mathbf{T}_1(\mathbf{y}_{(p)})) < C_q(\mathbf{y}_{(p)})$, it means:

$$\begin{aligned} \sum_{i=1}^m \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} \|\mathbf{T}_1(\mathbf{y}_{(p)}) - \mathbf{x}_i\|^2 &< \sum_{i=1}^m \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^q, \\ \sum_{i=1}^m \|\eta_i(\mathbf{y}_{(p)} - \mathbf{x}_i)\|^{q-2} \|\eta_i(\mathbf{T}_1(\mathbf{y}_{(p)}) - \mathbf{x}_i)\|^2 &< \sum_{i=1}^m \|\eta_i(\mathbf{y}_{(p)} - \mathbf{x}_i)\|^q. \end{aligned} \quad (33)$$

By setting $a_i = \|\eta_i(\mathbf{y}_{(p)} - \mathbf{x}_i)\|$, $b_i = \|\eta_i(\mathbf{T}_1(\mathbf{y}_{(p)}) - \mathbf{x}_i)\|$ for all i and using Lemma 14 ($n = 2$), it leads to:

$$C_q(\mathbf{T}_1(\mathbf{y}_{(p)})) = \sum_{i=1}^m \|\eta_i(\mathbf{T}_1(\mathbf{y}_{(p)}) - \mathbf{x}_i)\|^q < \sum_{i=1}^m \|\eta_i(\mathbf{y}_{(p)} - \mathbf{x}_i)\|^q = C_q(\mathbf{y}_{(p)}). \quad (34)$$

It proves Theorem 3. \square

B.2 Proof of Corollary 4

Proof. With $\mathbf{y}_{(p)} \notin \{\mathbf{x}_i\}_{i=1}^m$ and (14), the following equivalence holds:

$$\mathbf{T}_1(\mathbf{y}_{(p)}) = \mathbf{y}_{(p)} \iff \mathbf{0} = \sum_{i=1}^m \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} (\mathbf{y}_{(p)} - \mathbf{x}_i) = \frac{1}{q} \nabla C_q(\mathbf{y}_{(p)}). \quad (35)$$

Since $C_q(\mathbf{y})$ is strictly convex, $\nabla C_q(\mathbf{y}_{(p)}) = \mathbf{0} \Leftrightarrow \mathbf{y}_{(p)} = \mathbf{M}$. \square

B.3 Proof of Theorem 6

Proof. Let $\mathbf{x}_k + \lambda \mathbf{z}$ ($\lambda > 0, \|\mathbf{z}\| = 1$) be a point displaced from \mathbf{x}_k towards an arbitrary direction. Then the gradient of $C_q(\mathbf{x}_k + \lambda \mathbf{z})$ with respect to λ is:

$$\frac{dC_q(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} = \sum_{i \neq k} q\eta_i^q \|\mathbf{x}_k + \lambda \mathbf{z} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_k + \lambda \mathbf{z} - \mathbf{x}_i)^\top \mathbf{z} + q\eta_k^q \lambda^{q-1}. \quad (36)$$

The limit of $\frac{d}{d\lambda}C_q(\mathbf{x}_k + \lambda \mathbf{z})$ when $\lambda \rightarrow 0$ is:

$$\frac{dC_1(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = \sum_{i \neq k} \eta_i \|\mathbf{x}_k - \mathbf{x}_i\|^{-1} (\mathbf{x}_k - \mathbf{x}_i)^\top \mathbf{z} + \eta_k, \quad q = 1. \quad (37a)$$

$$\frac{dC_q(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = \sum_{i \neq k} q\eta_i^q \|\mathbf{x}_k - \mathbf{x}_i\|^{q-2} (\mathbf{x}_k - \mathbf{x}_i)^\top \mathbf{z}, \quad 1 < q < 2. \quad (37b)$$

From Definition 5, (37a) and (37b) can be formulated as:

$$\frac{dC_1(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = \nabla D_1(\mathbf{x}_k)^\top \mathbf{z} + \eta_k, \quad q = 1. \quad (38a)$$

$$\frac{dC_q(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = \nabla D_q(\mathbf{x}_k)^\top \mathbf{z}, \quad 1 < q < 2. \quad (38b)$$

Thus the multiplicity η_k affects the gradient only when $q = 1$. By setting

$\mathbf{z} = -\frac{\nabla D_q(\mathbf{x}_k)}{\|\nabla D_q(\mathbf{x}_k)\|}$ in (38a) and (38b), we have:

$$\min_{\mathbf{z}} \frac{dC_1(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = -\|\nabla D_1(\mathbf{x}_k)\| + \eta_k, \quad q = 1. \quad (39a)$$

$$\min_{\mathbf{z}} \frac{dC_q(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} = -\|\nabla D_q(\mathbf{x}_k)\|, \quad 1 < q < 2. \quad (39b)$$

$$C_q(\mathbf{x}_k) \text{ is the minimum} \iff \min_{\mathbf{z}} \frac{dC_q(\mathbf{x}_k + \lambda \mathbf{z})}{d\lambda} \Big|_{\lambda=0} \geq 0, \quad 1 \leq q < 2. \quad (39c)$$

Combining (39a), (39b) and (39c), one can find that the subgradient sets in (17) are equivalent to Definition 1. Thus Theorem 6 is proven. \square

B.4 Proof of Theorem 7

Proof. This theorem indicates that a sufficiently small displacement towards the negative de-singularity subgradient $-\nabla D_q(\mathbf{x}_k)$ can reduce the q -th power cost. $C_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k))$ is continuous on $\lambda > 0$. It consists of two parts: the nonsingular part $D_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k))$ and the singular part $\eta_k^q \lambda^q \|\nabla D_q(\mathbf{x}_k)\|^q$. From the Taylor series expansion of $D_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k))$,

$$\begin{aligned} C_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k)) &= D_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k)) + \eta_k^q \lambda^q \|\nabla D_q(\mathbf{x}_k)\|^q \\ &= D_q(\mathbf{x}_k) - \lambda \|\nabla D_q(\mathbf{x}_k)\|^2 + \frac{\lambda^2}{2} \nabla D_q(\mathbf{x}_k)^\top H(\mathbf{x}_k) \nabla D_q(\mathbf{x}_k) + o(\lambda^2) + \eta_k^q \lambda^q \|\nabla D_q(\mathbf{x}_k)\|^q, \end{aligned} \quad (40)$$

where $H(\mathbf{x}_k)$ is the Hessian of $D_q(\mathbf{y})$ at \mathbf{x}_k . Besides, it is easy to find that $D_q(\mathbf{x}_k) = C_q(\mathbf{x}_k)$. Then (40) can be rearranged to:

$$C_q(\mathbf{x}_k - \lambda \nabla D_q(\mathbf{x}_k)) - C_q(\mathbf{x}_k) = -\lambda \|\nabla D_q(\mathbf{x}_k)\|^2 + \frac{\lambda^2}{2} G(\mathbf{x}_k) + o(\lambda^2) + \eta_k^q \lambda^q \|\nabla D_q(\mathbf{x}_k)\|^q, \quad (41)$$

where $G(\mathbf{x}_k) \triangleq \nabla D_q(\mathbf{x}_k)^\top H(\mathbf{x}_k) \nabla D_q(\mathbf{x}_k)$. Therefore, we need to find a λ such that the right side of (41) is negative.

When $\lambda \rightarrow 0$, the negative term $-\lambda \|\nabla D_q(\mathbf{x}_k)\|^2$ dominates the other terms on the right side, thus it is possible to make the right side negative. To specify, a λ should be found to satisfy the following inequality:

$$-\lambda \|\nabla D_q(\mathbf{x}_k)\|^2 + \frac{\lambda^2}{2} G(\mathbf{x}_k) + o(\lambda^2) + \eta_k^q \lambda^q \|\nabla D_q(\mathbf{x}_k)\|^q < 0. \quad (42)$$

Dividing both sides of (42) by λ yields:

$$\begin{aligned} -\|\nabla D_q(\mathbf{x}_k)\|^2 + \frac{\lambda}{2} G(\mathbf{x}_k) + o(\lambda) + \eta_k^q \lambda^{q-1} \|\nabla D_q(\mathbf{x}_k)\|^q &< 0, \\ \frac{\lambda}{2} G(\mathbf{x}_k) + o(\lambda) + \eta_k^q \lambda^{q-1} \|\nabla D_q(\mathbf{x}_k)\|^q &< \|\nabla D_q(\mathbf{x}_k)\|^2. \end{aligned} \quad (43)$$

Since $1 < q < 2$, the left side of (43) approaches zero when $\lambda \rightarrow 0$, while $\|\nabla D_q(\mathbf{x}_k)\|^2 > 0$. Therefore, there exists a $\lambda_* > 0$ such that for any $0 < \lambda \leq \lambda_*$, (43) holds. From (43) back to (41), the theorem is proven. \square

840 B.5 Proof of Lemma 8

841 *Proof.* From Corollary 4, Theorem 3, Theorem 6 and Theorem 7, q PWAWs has the following decreasing property:

$$C_q(\mathbf{y}_{(0)}) > C_q(\mathbf{y}_{(1)}) > \cdots > C_q(\mathbf{y}_{(p)}) > \cdots > C_q(\mathbf{M}), \quad (44)$$

842 unless some $\mathbf{y}_{(p)}$ hits \mathbf{M} . In particular, if $\mathbf{y}_{(p)} = \mathbf{x}_k$ but $\mathbf{x}_k \neq \mathbf{M}$, then $C_q(\mathbf{y}_{(p)}) > C_q(\mathbf{y}_{(p+1)})$ and the subsequent iterates will
843 never get back to \mathbf{x}_k , otherwise the decreasing property will be violated. Hence the sequence of iterates visits each $\mathbf{x}_k \neq \mathbf{M}$ at
844 most once and will not get stuck.

845 From (20), if $\mathbf{y}_{(p)} \notin \{\mathbf{x}_i\}_{i=1}^m$, $\mathbf{T}_1(\mathbf{y}_{(p)})$ is a weighted sum of the data points $\{\mathbf{x}_i\}_{i=1}^m$ with positive weights that sum to
846 one. Hence $\mathbf{y}_{(p+1)} = \mathbf{T}_1(\mathbf{y}_{(p)})$ lies in the convex hull of $\{\mathbf{x}_i\}_{i=1}^m$. Since $\{\mathbf{y}_{(p)}\}$ visits each $\mathbf{x}_k \neq \mathbf{M}$ at most once, $\mathbf{T}_2(\mathbf{y}_{(p)})$ is
847 invoked at most finite times. Because $\mathbf{T}_2(\mathbf{y}_{(p)})$ cannot ensure that $\mathbf{y}_{(p+1)}$ lies in the convex hull, there are at most a finite set
848 of iterates that do not lie in the convex hull.

849 Last, if $\mathbf{M} \in \{\mathbf{x}_i\}_{i=1}^m$, then \mathbf{M} is trivially in the convex hull. If $\mathbf{M} \notin \{\mathbf{x}_i\}_{i=1}^m$, Corollary 4 and (35) indicate that \mathbf{M} lies in
850 the convex hull. \square

851 B.6 Proof of Lemma 9

852 *Proof.* First, taking a difference between both sides of (21) leads to

$$\mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k = \frac{\sum_{i \neq k} \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k)}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} \quad (45)$$

$$= \frac{\|\mathbf{y} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k))}{\eta_k^q + \|\mathbf{y} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2})}. \quad (46)$$

853 Then the limit of its L_2 -norm is

$$\lim_{\mathbf{y} \rightarrow \mathbf{x}_k} \|\mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k\| = \frac{0 \cdot \|\sum_{i \neq k} \eta_i^q \|\mathbf{x}_k - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k)\|}{\eta_k^q + 0 \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{x}_k - \mathbf{x}_i\|^{q-2})} = 0. \quad (47)$$

854 Since $\eta_k^q \neq 0$, the above limit is well-defined and equals 0. It indicates that $\mathbf{T}_1(\mathbf{y}) \rightarrow \mathbf{x}_k$ when $\mathbf{y} \rightarrow \mathbf{x}_k$. \square

855 B.7 Proof of Lemma 10

856 *Proof.* From (6), if $\mathbf{x}_k \neq \mathbf{M}$, then $\|\nabla D_q(\mathbf{x}_k)\| > 0$. This is the key condition for \mathbf{T}_1 to drive \mathbf{y} away. For any sufficiently
857 small $0 < \epsilon < 1$, since $\|\nabla D_q(\mathbf{y})\|$ is continuous around \mathbf{x}_k , there exists $\delta_1 > 0$ such that

$$\mathbf{y} \in B(\mathbf{x}_k, \delta_1) \implies \|\nabla D_q(\mathbf{y})\| > \|\nabla D_q(\mathbf{x}_k)\| - \epsilon > 0. \quad (48)$$

858 Second, when $\mathbf{y} \rightarrow \mathbf{x}_k$, the weight of \mathbf{x}_k in (14) will approach 1. In other words, there exists $\delta_2 > 0$ such that

$$\mathbf{y} \in B(\mathbf{x}_k, \delta_2) \implies 1 - \epsilon < \frac{\eta_k^q \|\mathbf{y} - \mathbf{x}_k\|^{q-2}}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} < 1. \quad (49)$$

859 Third, to handle some remainders, define $\delta_3 > 0$ as follows:

$$\delta_3 = \left(\frac{(1 - \epsilon)(\|\nabla D_q(\mathbf{x}_k)\| - \epsilon)}{q\eta_k^q(1 + 2\epsilon)} \right)^{1/(q-1)}, \quad 1 < q < 2. \quad (50)$$

$$\mathbf{y} \in B(\mathbf{x}_k, \delta_3) \implies \frac{(1 - \epsilon)(\|\nabla D_q(\mathbf{x}_k)\| - \epsilon)}{q\eta_k^q \|\mathbf{y} - \mathbf{x}_k\|^{q-1}} > 1 + 2\epsilon. \quad (51)$$

860 When $0 < \epsilon < 1$ is sufficiently small, $\delta_3 > 0$ is well defined.

861 Let $\delta_0 = \min\{\delta_1, \delta_2, \delta_3\}$ and $\mathbf{y} \in B(\mathbf{x}_k, \delta_0)$, then:

$$\begin{aligned} \mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k &= \frac{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{y})}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} + \mathbf{y} - \mathbf{x}_k \\ &= \frac{-\nabla D_q(\mathbf{y})/q}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} + \left(\frac{\eta_k^q \|\mathbf{y} - \mathbf{x}_k\|^{q-2}}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} - 1 \right) (\mathbf{x}_k - \mathbf{y}). \end{aligned} \quad (52)$$

862 Therefore

$$\|\mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k\| > \frac{\|\nabla D_q(\mathbf{y})/q\|}{\sum_{i=1}^m \eta_i^q \|\mathbf{y} - \mathbf{x}_i\|^{q-2}} - \epsilon \|\mathbf{x}_k - \mathbf{y}\|$$

$$\begin{aligned}
&> \frac{(1-\epsilon)\|\nabla D_q(\mathbf{y})/q\|}{\eta_k^q\|\mathbf{y}-\mathbf{x}_k\|^{q-2}} - \epsilon\|\mathbf{x}_k-\mathbf{y}\| \\
&> \frac{(1-\epsilon)(\|\nabla D_q(\mathbf{x}_k)\|-\epsilon)}{q\eta_k^q\|\mathbf{y}-\mathbf{x}_k\|^{q-2}} - \epsilon\|\mathbf{x}_k-\mathbf{y}\| \\
&> (1+2\epsilon)\|\mathbf{x}_k-\mathbf{y}\| - \epsilon\|\mathbf{x}_k-\mathbf{y}\| \\
&= (1+\epsilon)\|\mathbf{x}_k-\mathbf{y}\|,
\end{aligned} \tag{53}$$

where the first inequality is based on the triangle inequality and (49); The second inequality is based on the left inequality of (49); The third and the fourth inequalities are based on (48) and (51), respectively. 863

Therefore, $\|\mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k\| > (1+\epsilon)\|\mathbf{y} - \mathbf{x}_k\|$. If $\mathbf{T}_1(\mathbf{y}) \in B(\mathbf{x}_k, \delta_0)$, then $\|\mathbf{T}_1^2(\mathbf{y}) - \mathbf{x}_k\| > (1+\epsilon)\|\mathbf{T}_1(\mathbf{y}) - \mathbf{x}_k\| > (1+\epsilon)^2\|\mathbf{y} - \mathbf{x}_k\|$. As long as the current iterate lies in $B(\mathbf{x}_k, \delta_0)$, \mathbf{T}_1 will keep on driving it out of $B(\mathbf{x}_k, \delta_0)$. Thus there exists some s such that $\mathbf{T}_1^{s-1}(\mathbf{y}) \in B(\mathbf{x}_k, \delta_0)$ and $\mathbf{T}_1^s(\mathbf{y}) \notin B(\mathbf{x}_k, \delta_0)$ (see Figure 5). 864
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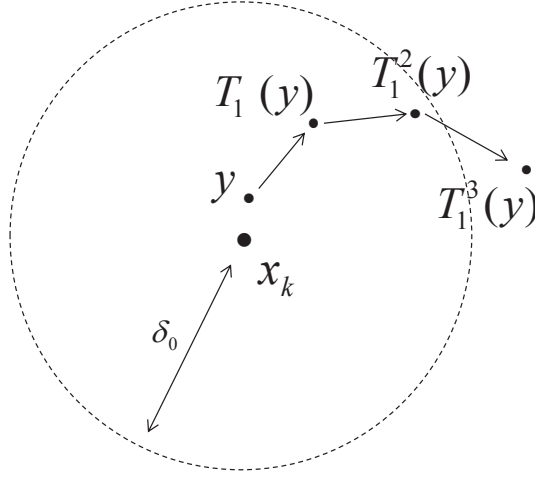


Figure 5: Once \mathbf{y} gets into $B(\mathbf{x}_k, \delta_0)$ where $\mathbf{x}_k \neq \mathbf{M}$, \mathbf{T}_1 will eventually drive it out of $B(\mathbf{x}_k, \delta_0)$.

B.8 Proof of Theorem 11 868

Proof. We can assume that $\mathbf{y}_{(p)}$ differs from \mathbf{M} for all p . From Lemma 8, since at most a finite set of iterates do not lie in the convex hull of $\{\mathbf{x}_i\}_{i=1}^m$, the whole sequence $\{\mathbf{y}_{(p)}\}$ is a compact set in \mathbb{R}^d . Moreover, by omitting at most a finite number of iterates, we can assume that $\{\mathbf{y}_{(p)}\} \cap \{\mathbf{x}_i\}_{i=1}^m = \emptyset$. By the Bolzano-Weierstrass Theorem, there exists a subsequence $\{\mathbf{y}_{(p_v)}\}$ such that $\lim_{v \rightarrow \infty} \mathbf{y}_{(p_v)} = \mathbf{y}_*$ for some $\mathbf{y}_* \in \mathbb{R}^d$. Since the extended operator \mathbf{T}_1 is continuous, 869
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$$\lim_{v \rightarrow \infty} \mathbf{T}_1(\mathbf{y}_{(p_v)}) = \mathbf{T}_1(\mathbf{y}_*). \tag{54}$$

According to the decreasing property of q PWAWS (44), the sequence $C_q(\mathbf{y}_{(p)})$ is bounded below and decreasing, thus it has a limit and any subsequence of $C_q(\mathbf{y}_{(p)})$ should have the same limit. In particular, $C_q(\mathbf{y}_{(p_v)})$ and $C_q(\mathbf{T}_1(\mathbf{y}_{(p_v)}))$ are two subsequences of $C_q(\mathbf{y}_{(p)})$. Hence 873
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$$\lim_{v \rightarrow \infty} C_q(\mathbf{T}_1(\mathbf{y}_{(p_v)})) = \lim_{v \rightarrow \infty} C_q(\mathbf{y}_{(p_v)}). \tag{55}$$

Since C_q is continuous, (54) and (55) indicate 876

$$C_q(\mathbf{T}_1(\mathbf{y}_*)) = C_q(\mathbf{y}_*). \tag{56}$$

If $\mathbf{y}_* \notin \{\mathbf{x}_i\}_{i=1}^m$, then Theorem 3 and (56) indicate $\mathbf{y}_* = \mathbf{T}_1(\mathbf{y}_*)$. By Corollary 4, $\mathbf{y}_* = \mathbf{M}$. If $\mathbf{y}_* \in \{\mathbf{x}_i\}_{i=1}^m$, then (56) trivially holds from (22). To summarize, $\mathbf{y}_* \in \{\mathbf{x}_i\}_{i=1}^m \cup \{\mathbf{M}\}$ and only the points in the finite set $\{\mathbf{x}_i\}_{i=1}^m \cup \{\mathbf{M}\}$ satisfy (56) and constitute the fixed points of \mathbf{T}_1 . 877
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The next step is to prove that if $\mathbf{y}_* = \mathbf{x}_k$ for some k , then $\mathbf{x}_k = \mathbf{M}$. If not, we invoke Lemma 10 to induce a contradiction. Since $\lim_{v \rightarrow \infty} \mathbf{y}_{(p_v)} = \mathbf{x}_k$, once $\mathbf{y}_{(p_v)}$ gets into $B(\mathbf{x}_k, \delta_0)$, it will be driven out by \mathbf{T}_1 . Thus for each $\mathbf{y}_{(p_v)} \in B(\mathbf{x}_k, \delta_0)$, there exists a $\mathbf{y}_{(p_u)} \in B(\mathbf{x}_k, \delta_0)$ and a $\mathbf{T}_1(\mathbf{y}_{(p_u)}) \notin B(\mathbf{x}_k, \delta_0)$. In other words, $\mathbf{y}_{(p_u)}$ is the iterate that is going to be driven out of $B(\mathbf{x}_k, \delta_0)$. Since $\mathbf{y}_{(p_v)}$ is an infinite sequence converging to \mathbf{x}_k , $\mathbf{y}_{(p_u)}$ and $\mathbf{T}_1(\mathbf{y}_{(p_u)})$ are also infinite sequences. By the 880
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884 Bolzano-Weierstrass Theorem, $\mathbf{y}_{(p_u)}$ has a subsequence that converges to some \mathbf{y}_{*1} . We still denote this subsequence by $\mathbf{y}_{(p_u)}$.
 885 Then $\mathbf{T}_1(\mathbf{y}_{(p_u)})$ also has a subsequence that converges to some \mathbf{y}_{*2} and the subsequence can still be denoted by $\mathbf{T}_1(\mathbf{y}_{(p_u)})$.
 886 Note that $\mathbf{y}_{(p_u)}$ and $\mathbf{T}_1(\mathbf{y}_{(p_u)})$ are not necessarily subsequences of $\mathbf{y}_{(p_v)}$. Then

$$\lim_{u \rightarrow \infty} \mathbf{y}_{(p_u)} = \mathbf{y}_{*1}, \quad \lim_{u \rightarrow \infty} \mathbf{T}_1(\mathbf{y}_{(p_u)}) = \mathbf{y}_{*2}. \quad (57)$$

$$\|\mathbf{y}_{*1} - \mathbf{x}_k\| \leq \delta_0, \quad \|\mathbf{y}_{*2} - \mathbf{x}_k\| \geq \delta_0. \quad (58)$$

887 Similar to the demonstrations of (54),(55) and (56), the accumulation point \mathbf{y}_{*1} is also a fixed point of \mathbf{T}_1 :

$$\lim_{u \rightarrow \infty} \mathbf{T}_1(\mathbf{y}_{(p_u)}) = \mathbf{T}_1(\lim_{u \rightarrow \infty} \mathbf{y}_{(p_u)}) = \mathbf{T}_1(\mathbf{y}_{*1}) = \mathbf{y}_{*1}. \quad (59)$$

888 From (57), (58) and (59),

$$\mathbf{y}_{*1} = \mathbf{y}_{*2}, \quad \|\mathbf{y}_{*1} - \mathbf{x}_k\| = \delta_0. \quad (60)$$

889 The process of inducing $\mathbf{y}_{*1} = \mathbf{y}_{*2}$ can be shown as Figure 6.

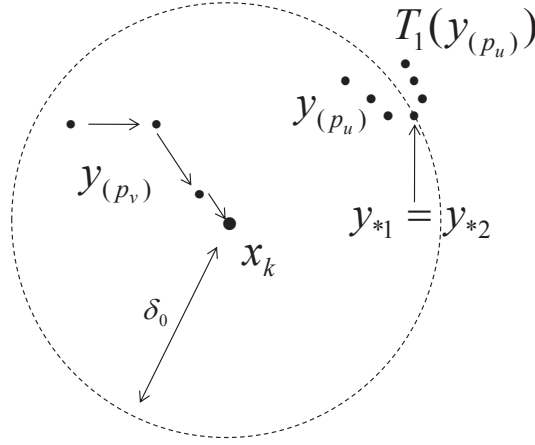


Figure 6: The process of inducing $\mathbf{y}_{*1} = \mathbf{y}_{*2}$. $\mathbf{y}_{(p_v)}$ is a subsequence that converges to $\mathbf{x}_k \neq \mathbf{M}$. By Lemma 10, each $\mathbf{y}_{(p_v)}$ induces a $\mathbf{y}_{(p_u)} \in B(\mathbf{x}_k, \delta_0)$ and a $\mathbf{T}_1(\mathbf{y}_{(p_u)}) \notin B(\mathbf{x}_k, \delta_0)$. Then the subsequences $\mathbf{y}_{(p_u)}$ and $\mathbf{T}_1(\mathbf{y}_{(p_u)})$ have the same accumulation point $\mathbf{y}_{*1} = \mathbf{y}_{*2}$ at the boundary of $B(\mathbf{x}_k, \delta_0)$.

890 For any $0 < \delta < \delta_0$, we can apply the same method to obtain a distinct fixed point $\mathbf{y}_{*\delta}$ such that $\mathbf{T}_1(\mathbf{y}_{*\delta}) = \mathbf{y}_{*\delta}$ and $\|\mathbf{y}_{*\delta} -$
 891 $\mathbf{x}_k\| = \delta$. Then there are infinite fixed points $\{\mathbf{y}_{*\delta}\}$, which is contradictory to the finite set of fixed points $\{\mathbf{x}_i\}_{i=1}^m \cup \{\mathbf{M}\}$.
 892 Therefore, $\mathbf{y}_* = \mathbf{x}_k = \mathbf{M}$.

893 The last step is to prove that the whole sequence $\{\mathbf{y}_{(p)}\}$ converges to \mathbf{y}_* . From the above illustrations, the accumulation point
 894 $\mathbf{y}_* = \mathbf{M}$. If there is another accumulation point $\tilde{\mathbf{y}} \neq \mathbf{y}_*$, then $\tilde{\mathbf{y}} \in \{\mathbf{x}_i\}_{i=1}^m$. Without loss of generality, suppose $\tilde{\mathbf{y}} = \mathbf{x}_k \neq \mathbf{M}$,
 895 then the above method can be repeated to induce an infinite set of fixed points $\{\mathbf{y}_{*\delta}\}$, which leads to a contradiction. Hence,
 896 there is only one accumulation point $\mathbf{y}_* = \mathbf{M}$ for the whole sequence $\{\mathbf{y}_{(p)}\}$. Thus $\{\mathbf{y}_{(p)}\}$ and any subsequences converge to
 897 $\mathbf{y}_* = \mathbf{M}$. \square

898 B.9 Proof of Lemma 12

899 *Proof.* It is straightforward to check from (16) that $\nabla D_q(\mathbf{y})$ is analytic in some neighborhood $B(\mathbf{x}_k, \delta)$ of \mathbf{x}_k such that
 900 $B(\mathbf{x}_k, \delta) \cap \{\mathbf{x}_i\}_{i \neq k} = \emptyset$, since the singular component has been excluded from $\nabla D_q(\mathbf{y})$. Furthermore, $\|\nabla D_q(\mathbf{y})\|^2 =$
 901 $\nabla D_q(\mathbf{y})^\top \nabla D_q(\mathbf{y})$ is also analytic in this neighborhood $B(\mathbf{x}_k, \delta)$. Thus we can adopt the second-order Taylor series expansion
 902 of $\|\nabla D_q(\mathbf{y})\|^2$ for $\mathbf{y}_{(p)} \in B(\mathbf{x}_k, \delta)$ at \mathbf{x}_k :

$$\|\nabla D_q(\mathbf{y}_{(p)})\|^2 = \|\nabla D_q(\mathbf{x}_k)\|^2 + 2\nabla D_q(\mathbf{x}_k)^\top H(\mathbf{x}_k)(\mathbf{y}_{(p)} - \mathbf{x}_k) + \frac{1}{2}(\mathbf{y}_{(p)} - \mathbf{x}_k)^\top J(\mathbf{x}_k)(\mathbf{y}_{(p)} - \mathbf{x}_k) + o(\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2), \quad (61)$$

903 where $H(\mathbf{x}_k)$ and $J(\mathbf{x}_k)$ are the Hessians of $D_q(\mathbf{y})$ and $\|\nabla D_q(\mathbf{y})\|^2$ at \mathbf{x}_k , respectively.

904 Theorem 6 indicates that $\nabla D_q(\mathbf{x}_k) = \mathbf{0}$ when $1 < q < 2$, thus (61) can be further simplified as

$$\|\nabla D_q(\mathbf{y}_{(p)})\|^2 = \frac{1}{2}(\mathbf{y}_{(p)} - \mathbf{x}_k)^\top J(\mathbf{x}_k)(\mathbf{y}_{(p)} - \mathbf{x}_k) + o(\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2) \leq \frac{\vartheta_J}{2}\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2 + o(\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2), \quad (62)$$

where ϑ_J denotes the largest eigenvalue of $J(\mathbf{x}_k)$. Since $\|\nabla D_q(\mathbf{y}_{(p)})\|^2 > 0$ when $\mathbf{y}_{(p)} \neq \mathbf{x}_k$, (62) implies that

$$\frac{\vartheta_J}{2} \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2 + o(\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2) \geq \|\nabla D_q(\mathbf{y}_{(p)})\|^2 > 0 \implies \frac{\vartheta_J}{2} + o(1) > 0 \implies \vartheta_J \geq 0. \quad (63)$$

It means that the inequality in (62) really holds without contradiction.

Next, dividing the leftmost side and the rightmost side of (62) by $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2$ leads to

$$\frac{\|\nabla D_q(\mathbf{y}_{(p)})\|^2}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2} \leq \frac{\vartheta_J}{2} + o(1) \implies \lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\nabla D_q(\mathbf{y}_{(p)})\|^2}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2} \leq \frac{\vartheta_J}{2}. \quad (64)$$

Since the square root operator $\sqrt{\cdot}$ is continuous in the interval $(0, +\infty)$ and right continuous at 0, we can take $\sqrt{\cdot}$ inside the limit of (64) and get

$$\lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\nabla D_q(\mathbf{y}_{(p)})\|}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} = \sqrt{\lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\nabla D_q(\mathbf{y}_{(p)})\|^2}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^2}} \leq \sqrt{\frac{\vartheta_J}{2}}. \quad (65)$$

Let $\zeta \triangleq \sqrt{\frac{\vartheta_J}{2}}$ and the proof is finished. \square

B.10 Proof of Theorem 13

Proof. Since $\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k$ and the data points are distinct, we can assume that $\mathbf{y}_{(p)} \notin \{\mathbf{x}_i\}_{i=1}^m$, $\forall p \geq P$ for some sufficiently large P . Therefore, $\mathbf{y}_{(p+1)} = \mathbf{T}_1(\mathbf{y}_{(p)})$, $\forall p \geq P$. We begin with an important equation:

$$\mathbf{y}_{(p+1)} - \mathbf{x}_k = \frac{\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k)}{\eta_k^q \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{q-2} + \sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2}}. \quad (66)$$

The key technique is to eliminate the singular term $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{q-2}$ in the denominator of the right side of (66) and construct the rate of convergence simultaneously.

In the $q = 1$ case, we divide both sides of (66) by the nonzero scalar $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|$:

$$\frac{\mathbf{y}_{(p+1)} - \mathbf{x}_k}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} = \frac{\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1} (\mathbf{x}_i - \mathbf{x}_k)}{\eta_k + \|\mathbf{y}_{(p)} - \mathbf{x}_k\| \cdot (\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1})}. \quad (67)$$

Taking L_2 -norm $\|\cdot\|$ on both sides of (67) and letting $\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k$ lead to

$$\begin{aligned} \lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\mathbf{y}_{(p+1)} - \mathbf{x}_k\|}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} &= \lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1} (\mathbf{x}_i - \mathbf{x}_k)\|}{\eta_k + \|\mathbf{y}_{(p)} - \mathbf{x}_k\| \cdot (\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1})} \\ &= \frac{\|\nabla D_1(\mathbf{x}_k)\|}{\eta_k + 0 \cdot (\sum_{i \neq k} \eta_i \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{-1})} = \frac{\|\nabla D_1(\mathbf{x}_k)\|}{\eta_k}. \end{aligned} \quad (68)$$

Since $\eta_k > 0$, the above limit is well-defined. Based on Theorem 6, the convergence is sublinear, linear or superlinear when $\|\nabla D_1(\mathbf{x}_k)\| = \eta_k$, $0 < \|\nabla D_1(\mathbf{x}_k)\| < \eta_k$ or $\|\nabla D_1(\mathbf{x}_k)\| = 0$, respectively.

In the $1 < q < 2$ case, it is a little subtle and we take two steps to eliminate the singular term $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{q-2}$ in the denominator of (66). First, we divide both sides of (66) by the nonzero scalar $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|$:

$$\frac{\mathbf{y}_{(p+1)} - \mathbf{x}_k}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} = \frac{\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k)}{\eta_k^q \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{q-1} + \|\mathbf{y}_{(p)} - \mathbf{x}_k\| \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})}. \quad (69)$$

Second, we multiply both the numerator and the denominator of the right side of (69) by $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{1-q}$:

$$\begin{aligned} &\frac{\mathbf{y}_{(p+1)} - \mathbf{x}_k}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} \\ &= \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{1-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2} (\mathbf{x}_i - \mathbf{x}_k))}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})} \\ &= \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{1-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2}) (\mathbf{y}_{(p)} - \mathbf{x}_k)}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})} - \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{1-q} \cdot \nabla D_q(\mathbf{y}_{(p)})/q}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})}. \end{aligned} \quad (70)$$

923 Taking L_2 -norm $\|\cdot\|$ on the leftmost side and the rightmost side of (70) leads to

$$\begin{aligned}
& \frac{\|\mathbf{y}_{(p+1)} - \mathbf{x}_k\|}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} \\
& \leq \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})} + \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{1-q} \cdot \|\nabla D_q(\mathbf{y}_{(p)})\|/q}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})} \\
& = \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})} + \frac{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot \left(\frac{\|\nabla D_q(\mathbf{y}_{(p)})\|}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} \right) / q}{\eta_k^q + \|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q} \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{y}_{(p)} - \mathbf{x}_i\|^{q-2})}. \tag{71}
\end{aligned}$$

924 Because $1 < q < 2$, $0 < 2 - q < 1$ and $\|\mathbf{y}_{(p)} - \mathbf{x}_k\|^{2-q}$ is nonsingular when $\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k$. Then we can adopt Lemma 12 to
925 dominate the rightmost side of (71):

$$\lim_{\mathbf{y}_{(p)} \rightarrow \mathbf{x}_k} \frac{\|\mathbf{y}_{(p+1)} - \mathbf{x}_k\|}{\|\mathbf{y}_{(p)} - \mathbf{x}_k\|} \leq \frac{0 \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{x}_k - \mathbf{x}_i\|^{q-2}) + 0 \cdot \zeta/q}{\eta_k^q + 0 \cdot (\sum_{i \neq k} \eta_i^q \|\mathbf{x}_k - \mathbf{x}_i\|^{q-2})} = 0, \tag{72}$$

926 which shows a superlinear convergence for $1 < q < 2$. □