

## Part #1- Relaxation Approach

$q \Rightarrow$  is our solution.

$$\begin{bmatrix} q_1 \\ q_2 \\ q_3 \\ \vdots \\ q_n \end{bmatrix}$$

$$q = \begin{bmatrix} 1 \\ -1 \\ -1 \\ -1 \end{bmatrix}$$

$\rightarrow$  this is the solution label

~~argmin~~  
 $q$

$$\frac{1}{4} \sum (q_i - q_j)^2 w_{ij}$$

finding an argument  $q$  that minimize the equation  $\frac{1}{4} \sum (q_i - q_j)^2 w_{ij}$

one way  $\rightarrow$

pick combination of solution one at the time and then calculate the relationships and once you have done that for every one of them you pick the smallest one.

but there are lots of combination.

such that

$$\begin{bmatrix} 1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} \dots$$

②

## Relaxation approach

Second way  $\rightarrow$  find the best  $q$  mathematically.  
So,  $q$  can be any real number

$$\arg \min_q \frac{1}{4} \sum_{ij} w_{ij} (q_i - q_j)^2$$

$$\rightarrow \frac{1}{4} \sum_{ij} w_{ij} (q_i^2 - 2q_i q_j + q_j^2)$$

$$\rightarrow \underbrace{\frac{1}{4} \sum_{ij} w_{ij} q_i^2}_A - \underbrace{\frac{1}{2} \sum_{ij} w_{ij} q_i q_j}_B + \underbrace{\frac{1}{4} \sum_{ij} w_{ij} q_j^2}_C$$

part  
A

A & C are basically identical,  $q_i$  same as  $q_j$   
 $i, j$  both increases the same way

$$\sum_i \left[ \sum_j w_{ij} q_i^2 \right]$$

$$\rightarrow \sum_i (w_{i1} q_i^2 + w_{i2} q_i^2 + w_{i3} q_i^3 + \dots)$$

$$\rightarrow \sum_i (w_{i1} + w_{i2} + w_{i3} + \dots) q_i^2$$

$$\rightarrow \sum_i d_i q_i^2$$

degree of vertex

adjacency matrix

$$\begin{matrix} & \begin{matrix} d_1 \\ d_2 \\ \vdots \end{matrix} \end{matrix} \begin{bmatrix} w_{11} & w_{12} & w_{13} & \dots \\ w_{21} & w_{22} & w_{23} & \dots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix}$$

when we add up the entire row, its name is degree of vertex ( $d_i$ )

③

part A continue...

$$\rightarrow \sum_i d_i q_i^2$$

$$\rightarrow (d_1 q_1^2 + d_2 q_2^2 + d_3 q_3^2 + \dots)$$

$$\rightarrow q^T D q$$

$D \rightarrow$  degree matrix

$q \rightarrow$  solution label vector

preval

$$\begin{bmatrix} q_1 & q_2 \end{bmatrix} \begin{bmatrix} d_1 & 0 \\ 0 & d_2 \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \end{bmatrix}$$

$$\begin{bmatrix} q_1 & q_2 \end{bmatrix} \begin{bmatrix} q_1 d_1 \\ q_2 d_2 \end{bmatrix}$$

$$d_1 q_1^2 + d_2 q_2^2 + \dots$$



④

part

Ⓑ

$$\sum_{ij} w_{ij} q_i q_j$$

$$\rightarrow \sum_i \left[ \sum_j w_{ij} q_i q_j \right]$$

for this part  $i$  is constant  
I just move it outside.

$$\rightarrow \sum_i q_i \left[ \sum_j w_{ij} q_j \right]$$

$$\rightarrow \sum_i q_i \left[ w_{i1} q_1 + w_{i2} q_2 + w_{i3} q_3 + \dots \right]$$

$$\rightarrow \sum_i q_i \left[ w_{i1} + w_{i2} + w_{i3} + \dots \right] \begin{bmatrix} q_1 \\ q_2 \\ \vdots \\ q_n \end{bmatrix}$$

$$\begin{bmatrix} a_1 & a_2 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = a_1 b_1 + a_2 b_2$$

$q$

→ solution label.

$$\rightarrow \sum_i q_i \left[ w_{i1} + w_{i2} + w_{i3} + \dots \right] q$$

$$\rightarrow \left[ q_1^a \left( \overbrace{w_{11} + w_{12} + w_{13} \dots}^{b_1} \right) + q_2^a \left( \overbrace{w_{21} + w_{22} + w_{23} \dots}^{b_2} \right) + \dots \right] q$$

$$\rightarrow \begin{bmatrix} q_1 & q_2 & q_3 \dots \end{bmatrix} \begin{bmatrix} w_{11} & w_{12} & w_{13} \dots \\ w_{21} & w_{22} & w_{23} \dots \\ \vdots & \vdots & \vdots \end{bmatrix} q$$

$w \rightarrow$  adjacency matrix

$$\Rightarrow q^T w q$$

⑤ go back to the original one.

$$\rightarrow \underbrace{\frac{1}{4} \sum_{ij} w_{ij} q_i^2}_A - \underbrace{\frac{1}{2} \sum_{ij} w_{ij} q_i q_j}_B + \underbrace{\frac{1}{4} \sum_{ij} w_{ij} q_j^2}_C$$

A & C  
are  
same  
value

$$\Rightarrow \frac{1}{2} \sum_{ij} w_{ij} q_i^2 - \frac{1}{2} \sum_{ij} w_{ij} q_i q_j$$

$$\Rightarrow \frac{1}{2} q' D q - \frac{1}{2} q' w q$$

$$\Rightarrow \frac{1}{2} q' [D - w] q$$

this is called laplacian L

$$\Rightarrow \frac{1}{2} q' L q$$

$$\Rightarrow \underset{q}{\operatorname{argmin}} \quad \frac{1}{4} \sum_{ij} w_{ij} (q_i - q_j)^2 =$$

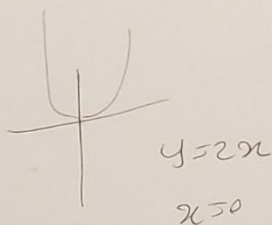
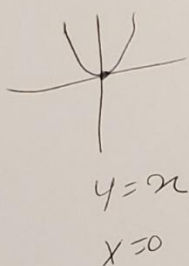
$\longleftrightarrow$

$$\underset{q}{\operatorname{argmin}} \quad 2 q' L q$$

⑥

$$\operatorname{argmin}_Q \frac{1}{4} \sum_j w_j (q_i - q_j)^2 = \operatorname{argmin}_Q \frac{1}{2} LQ$$

⇒ we know that when minimizing the constant doesn't matter.



So, we can remove  $\frac{1}{2}$  at the front

$$\Rightarrow \operatorname{argmin}_Q$$

$$Q^T L Q$$

matrix  
vector

$$LQ = \frac{1}{2} Q$$

Remember

eigen value  
eigen vector

To find  $Q$  >  
~~terms~~

L

Second smallest  
~~smallest~~  
Eigen value  
Return minimum  
eigen vectors

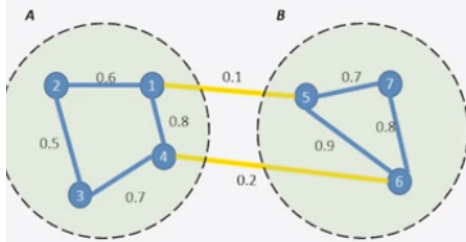
find  
the  
minimum  
↓

biggest eigen value  
Return maximum  
eigen vectors

find  
maxi  
mum  
↓

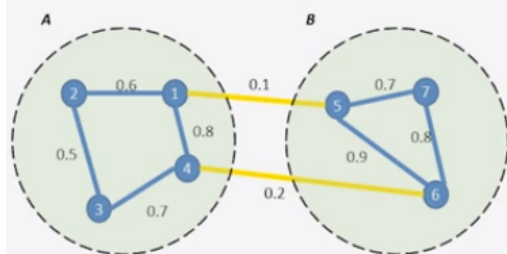
## Spectral clustering example in video lecturer "Going Beyond MinCut".

### Graph and Similarity Matrix



|    | x1  | x2  | x3  | x4  | x5  | x6  | x7  |     |
|----|-----|-----|-----|-----|-----|-----|-----|-----|
| x1 |     | 0   | 0.6 | 0   | 0.8 | 0.1 | 0   | 0   |
| x2 | 0.6 |     | 0   | 0.5 | 0   | 0   | 0   | 0   |
| x3 | 0   | 0.5 |     | 0   | 0.7 | 0   | 0   | 0   |
| x4 | 0.8 | 0   | 0.7 |     | 0   | 0   | 0.2 | 0   |
| x5 | 0.1 | 0   | 0   | 0   |     | 0   | 0.9 | 0.7 |
| x6 | 0   | 0   | 0   | 0.2 | 0.9 |     | 0   | 0.8 |
| x7 | 0   | 0   | 0   | 0   | 0.7 | 0.8 |     | 0   |

### Graph and Laplacian Matrix



|    | x1   | x2   | x3   | x4   | x5   | x6   | x7   |      |
|----|------|------|------|------|------|------|------|------|
| x1 |      | 1.5  | -0.6 | 0    | -0.8 | -0.1 | 0    | 0    |
| x2 | -0.6 |      | 1.1  | -0.5 | 0    | 0    | 0    | 0    |
| x3 | 0    | -0.5 |      | 1.2  | -0.7 | 0    | 0    | 0    |
| x4 | -0.8 | 0    | -0.7 |      | 1.7  | 0    | -0.2 | 0    |
| x5 | -0.1 | 0    | 0    | 0    |      | 1.7  | -0.9 | -0.7 |
| x6 | 0    | 0    | 0    | -0.2 | -0.9 |      | 1.9  | -0.8 |
| x7 | 0    | 0    | 0    | 0    | -0.7 | -0.8 |      | 1.5  |



7

## Graph & Similarity Matrix.

Simple strategy to partitioning

$$A = \{i \mid z_i < 0\} \quad , \quad B = \{i \mid z_i \geq 0\}$$

|       | $x_1$ | $x_2$ | $x_3$ | $x_4$ |       |
|-------|-------|-------|-------|-------|-------|
| $x_1$ | 0     | 0.6   | 0     | 0.8   | $d_1$ |
| $x_2$ | 0.6   | 0     | 0.5   | 0     | $d_2$ |
| $x_3$ | 0     | 0.5   | 0     | 0.7   | $d_3$ |
| $x_4$ | 0.8   | 0     | 0.7   | 0     | $d_4$ |

(W)  
adjacency  
Matrix

Degree matrix

$$D = \begin{bmatrix} d_1 & 0 & 0 & 0 \\ 0 & d_2 & 0 & 0 \\ 0 & 0 & d_3 & 0 \\ 0 & 0 & 0 & d_4 \end{bmatrix} \Rightarrow$$

$$L = D - W \Rightarrow \begin{bmatrix} 1.5 & -0.6 & 0 & -0.8 \\ -0.6 & 1.1 & -0.5 & 0 \\ 0 & -0.5 & 1.2 & -0.7 \\ \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

according to eigen value / eigen vector steps.

Need to find the eigen values and eigen vectors on Laplacian Matrix.



# Solve Eigen Problem

## Pre-processing

- Build Laplacian matrix  $L$  of the graph.



$\lambda =$

|        |
|--------|
| 0      |
| 0.1588 |
| 1.2705 |
| 1.3692 |
| 2.2751 |
| 2.6238 |
| 2.9027 |

$x =$

|       |         |         |         |        |         |         |
|-------|---------|---------|---------|--------|---------|---------|
| 0.378 | -0.2962 | 0.3027  | -0.6041 | 0.0429 | 0.3638  | -0.4226 |
| 0.378 | -0.3805 | 0.6392  | 0.4487  | 0.0125 | -0.233  | 0.2192  |
| 0.378 | -0.3608 | -0.5812 | 0.4834  | 0.0221 | 0.2736  | -0.2832 |
| 0.378 | -0.2649 | -0.398  | -0.4373 | 0.0429 | -0.3899 | 0.5323  |
| 0.378 | 0.4298  | 0.0443  | 0.0159  | 0.6004 | 0.4291  | 0.3544  |
| 0.378 | 0.406   | -0.0317 | 0.0012  | 0.2174 | -0.6116 | -0.5196 |
| 0.378 | 0.4665  | 0.0247  | 0.0923  | 0.7667 | 0.1681  | 0.1195  |

## Find

- Eigenvalues  $\lambda$  and eigenvectors  $x$  of matrix  $L$ .
- Map vertices to the corresponding components of the 2nd eigenvector.

|       |         |
|-------|---------|
| $x_1$ | -0.2962 |
| $x_2$ | -0.3805 |
| $x_3$ | -0.3608 |
| $x_4$ | -0.2649 |
| $x_5$ | 0.4298  |
| $x_6$ | 0.406   |
| $x_7$ | 0.4665  |



8

we can find the value of  $\lambda$

according to  $n \times n$  matrix

we have  $\lambda_n$ , eigen value.

→ each eigen value<sup>(A)</sup> will produce  
a eigen vector (x)

eigen value for

we will find the eigen vectors based on

the second smallest eigen value ( $\lambda_2$ )

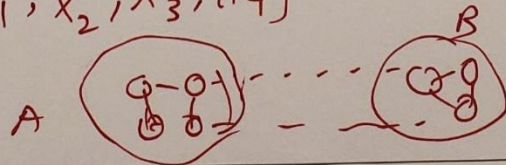
So this is the solution label vector (q)

= then split the vector into  
two parts.

$$A = \{i | q_i < 0\} \quad B = \{i | q_i \geq 0\}$$

$$A = \{X_1, X_2, X_3, X_4\}$$

$$B = \{X_5, X_6, X_7\}$$



# Spectral Clustering

|    |         |
|----|---------|
| x1 | -0.2962 |
| x2 | -0.3805 |
| x3 | -0.3608 |
| x4 | -0.2649 |
| x5 | 0.4298  |
| x6 | 0.406   |
| x7 | 0.4665  |

Split at value 0  
Cluster A: Negative points  
Cluster B: Positive Points



|    |         |    |        |
|----|---------|----|--------|
| x1 | -0.2962 | x5 | 0.4298 |
| x2 | -0.3805 | x6 | 0.406  |
| x3 | -0.3608 | x7 | 0.4665 |
| x4 | -0.2649 |    |        |

