

COT 6936: Topics in Algorithms

Giri Narasimhan

ECS 254A / EC 2474; Phone x3748; Email: giri@cs.fiu.edu
HOMEPAGE: <http://www.cs.fiu.edu/~giri>
<https://moodle.cis.fiu.edu/v2.1/course/view?id=612>

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Presentation Outline

COT 6936:
Topics in
Algorithms

Giri
Narasimhan

Spectral
Methods

1 Spectral Methods

Source

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- Most of the material is from notes by **Abhiram Ranade**;
http:
[//www.cse.iitb.ac.in/~ranade/miscdocs/svd.pdf](http://www.cse.iitb.ac.in/~ranade/miscdocs/svd.pdf)

Applications

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Spectral
Methods

- Many methods are based on **Principal Component Analysis (PCA)** and **Singular Value Decomposition (SVD)**

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- **Random Walks**: Markov Chain Mixing, Google Page Rank
- **Graph Connectivity, Coloring, ...**

Common Theme

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Given n points in m -dimensional space, typically given to us as an $n \times m$ matrix A , where the i -th row gives coordinates of the i -th point.

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Typical Solution: Rows (points) are in low-dimensional subspace (Rank r) plus some **noise**.

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$$A = PT,$$

where P is a $n \times r$ matrix and T is a $r \times m$ matrix.

Geometric Interpretations

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- 1-dimensional array with n items

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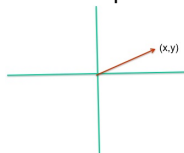
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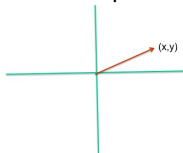
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- Vector

- Matrix with n rows and m columns

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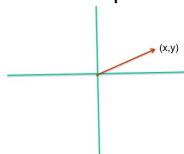
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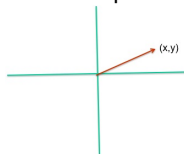
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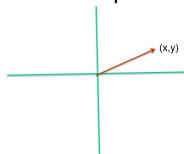
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- Matrix with n rows and m columns
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- Eigenvalues and Eigenvectors

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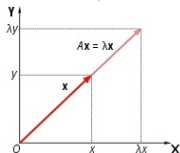
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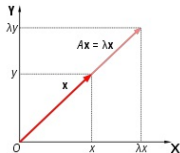
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- Decomposition: $A = Q\Lambda Q^{-1}$

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- First Singular Value and Singular Vector

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- Thus: $A_k = \sum_{i=1}^k \sigma_i u_i v_i^T$ and $A_r = A$, where $\text{rank}(A) = r$

Singular Value Decomposition (SVD)

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Let U_k be a matrix with columns u_1, \dots, u_k ;

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Also A_k is the best rank k approximation to A .

Furthermore, $\|A - A_k\|_F^2 = \sigma_{k+1}^2 + \dots + \sigma_r^2$.

Singular Values/Vectors vs Eigenvectors/values

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- $\lambda_i = \sigma_i^2, i = 1, \dots, r$

Graph Bisection

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- If A is the adjacency matrix, then the **Laplacian**,

$$\mathcal{L} = M - A,$$

where M is the diagonal matrix of vertex degrees.

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- \mathcal{L} has smallest eigenvalue = 0

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- If A is the adjacency matrix, then the **Laplacian**,

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where M is the diagonal matrix of vertex degrees.

- \mathcal{L} is positive semi-definite (**PSD**), i.e., all eigenvalues are non-negative;
- \mathcal{L} has smallest eigenvalue = 0
- Oddly enough, the eigenvector e_2 for the second smallest eigenvalue λ_2 provides info on bisection

Graph Bisection ... 2

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Spectral
Methods

- Compute the **eigenvector** for the second smallest eigenvalue, e_2

Graph Bisection ... 2

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- Compute the **eigenvector** for the second smallest eigenvalue, e_2
- Use the signs of the vector to give a bisection

Graph Bisection ... 2

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- Compute the **eigenvector** for the second smallest eigenvalue, e_2
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- Can be used to get bisections with $n/2$ vertices – by using the median value in e_2

Graph Bisection ... 2

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- Compute the **eigenvector** for the second smallest eigenvalue, e_2
- Use the signs of the vector to give a bisection
- Can be used to get bisections with $n/2$ vertices – by using the median value in e_2
- Can be used to get k partitions

Graph Bisection ... 2

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- Use the signs of the vector to give a bisection
- Can be used to get bisections with $n/2$ vertices – by using the median value in e_2
- Can be used to get k partitions by performing bisections recursively or by using more eigenvectors

Spectral Clustering

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Spectral
Methods

- Let A be the adjacency matrix and $M =$ diagonal matrix of degrees

Spectral Clustering

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- Let A be the adjacency matrix and $M =$ diagonal matrix of degrees
- Construct the **Laplacian** (PSD)

Spectral Clustering

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Spectral
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- Let A be the adjacency matrix and $M =$ diagonal matrix of degrees
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 - **Unnormalized**: $\mathcal{L} = M - A$

Spectral Clustering

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Spectral
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 - **Normalized, symmetric:** $\mathcal{L} = D^{-1/2}LD^{1/2}$

Spectral Clustering

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Spectral
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 - **Random Walk:** $\mathcal{L} = D^{-1} L$

Spectral Clustering

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Spectral
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- Define \mathcal{L}_k as the matrix with first k eigenvectors as its columns

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- Cluster rows of L_k

Spectral Clustering

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