Homework 6 MATH 123 - Spring 2023 Tufts University, Department of Mathematics Due: March 14, 2023

QUESTION 1

Let L = D - W be the unnormalized graph Laplacian associated to a graph $\mathcal{G} = (V, W)$ on points $\{x_i\}_{i=1}^n$ with symmetric weight matrix W and diagonal degree matrix D. Let $\{C, \overline{C}\}$ be any partition of $\{x_i\}_{i=1}^n$, and let

$$f_i^C = \begin{cases} -\sqrt{\operatorname{vol}(\overline{C})/\operatorname{vol}(C)} & x_i \in C\\ \sqrt{\operatorname{vol}(C)/\operatorname{vol}(\overline{C})} & x_i \in \overline{C} \end{cases}$$

- (a) Prove that $\langle Df^c, \mathbb{1} \rangle = 0$, where $\mathbb{1} = (1, 1, \dots, 1)$ is the vector of all 1's.
- (b) Prove that $(f^C)^T D f^C = \operatorname{vol}(V)$.
- (c) Prove that $(f^C)^T L f^C = \operatorname{vol}(V) \operatorname{Ncut}(C, \overline{C}).$

QUESTION 2

Recall that one construction of the weight matrix for a graph on data $\{x_i\}_{i=1}^n$ is to use the Gaussian kernel $W_{ij} = \exp(-\|x_i - x_j\|_2^2/\sigma^2), i \neq j$ and $W_{ij} = 0, i = j$ for some choice of $\sigma > 0$.

- (a) What happens to the resulting Laplacian matrix L as $\sigma \to 0^+$?
- (b) What happens to the resulting Laplacian matrix L as $\sigma \to \infty$?

QUESTION 3

Load the dataset "SalinasA_corrected.mat" and "Salinas-S-groundtruth" from http://www.ehu.eus/ccwintco/index.php/Hyperspectral_Remote_Sensing_Scenes#Salinas_scene.

- (a) Run spectral clustering on this data, using a sparse Laplacian with different numbers of nearest neighbors and K = 6 clusters. How do the results compare to the ground truth data?
- (b) Plot the first 10 eigenvalues of the data for different choices of σ . What does the eigengap estimate as the number of clusters for these choices of σ ?
- (c) Compare the projections onto the first three principle components with the first three Laplacian eigenvectors by plotting both sets in different figures using 'scatter3'. How do the representations differ qualitatively?