

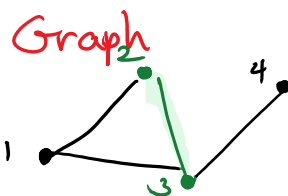
Lecture 27: Spectral graph analysis

Tuesday, December 1, 2015 9:30 AM

Admin: Final exam is Thursday, Dec. 10, 11am-1pm
Course evaluations are online.

SPECTRAL ANALYSIS OF GRAPHS

Main idea: Study combinatorial objects — graphs —
using algebraic tools — spectral decompositions
of related matrices



Adjacency matrix

$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{pmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix} \end{matrix}$$

Laplacian

$$\begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{pmatrix} 2 & -1 & -1 & 0 \\ -1 & 2 & -1 & 0 \\ -1 & -1 & 3 & -1 \\ 0 & 0 & -1 & 1 \end{pmatrix} \end{matrix}$$

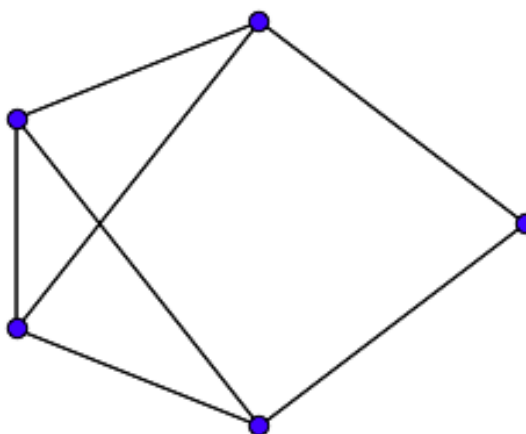
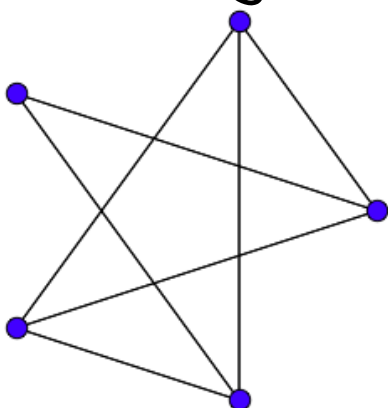
real, symmetric matrices
 $\Rightarrow$ real e-values, real e-vectors

Random walk
transition matrix

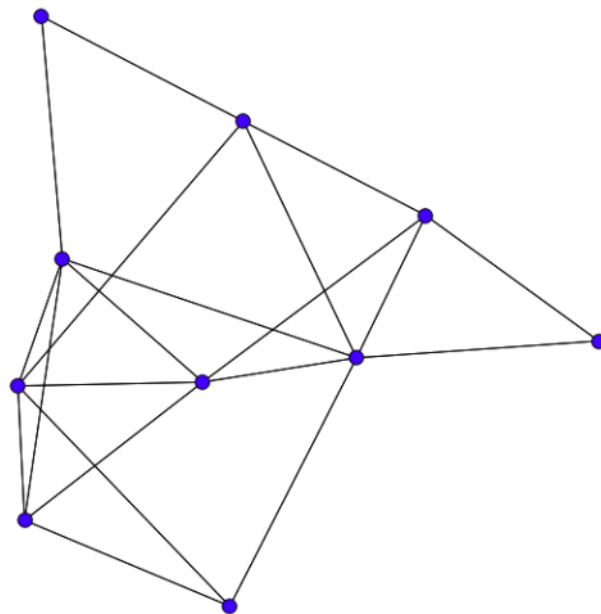
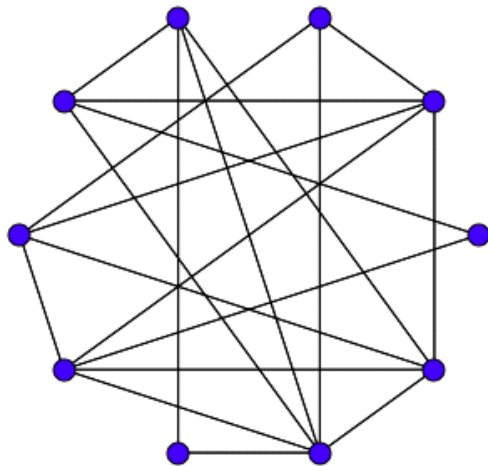
$$\begin{pmatrix} 0 & 1/2 & 1/3 & 0 \\ 1/2 & 0 & 1/3 & 0 \\ 1/2 & 1/2 & 0 & 1 \\ 0 & 0 & 1/3 & 0 \end{pmatrix} \left. \vphantom{\begin{pmatrix} 0 & 1/2 & 1/3 & 0 \\ 1/2 & 0 & 1/3 & 0 \\ 1/2 & 1/2 & 0 & 1 \\ 0 & 0 & 1/3 & 0 \end{pmatrix}} \right\} \text{stochastic}$$

Example: GRAPH ISOMORPHISM

Are these graphs the same? (up to relabelling vertices)



What about these?



Combinatorial approach: Count vertices, the degrees of the vertices, ...
 Algebraic approach:

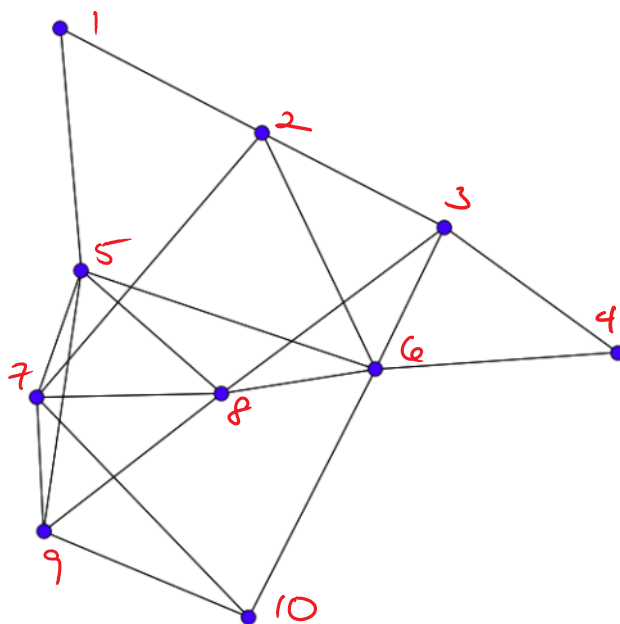
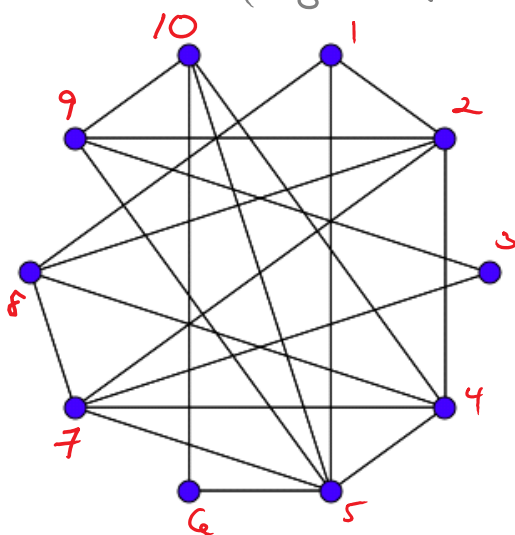
Observe: If graphs G and H are related by a vertex permutation, then

$$A_G = P A_H P^T$$

for a permutation matrix P

$\Rightarrow A_G$ and A_H have the same spectrum!

$$(A_G \vec{v} = \lambda \vec{v} \Leftrightarrow A_H(P^T \vec{v}) = \lambda(P^T \vec{v}))$$



$$\text{Eigenvalues} \left[\begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 & 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 & 1 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 & 0 & 1 & 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0 & 1 & 0 \end{pmatrix} // N \right]$$

$$\text{Eigenvalues} \left[\begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 0 & 1 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 1 & 0 \end{pmatrix} // N \right]$$

rixForm=

$$\begin{pmatrix} -3.03643 \\ -1.79543 \\ -1.46812 \\ -0.932253 \\ -0.587451 \\ -2.87446 \times 10^{-16} \\ 0.473082 \\ 1.00677 \\ 1.9756 \\ 4.36423 \end{pmatrix}$$

ixForm=

$$\begin{pmatrix} -3.03643 \\ -1.79543 \\ -1.46812 \\ -0.932253 \\ -0.587451 \\ 4.66604 \times 10^{-16} \\ 0.473082 \\ 1.00677 \\ 1.9756 \\ 4.36423 \end{pmatrix}$$

same spectrum $\Rightarrow$ possibly isomorphic

Unfortunately, there exist non-isomorphic pairs of graphs with the same spectra.

No efficient algorithm is known for graph isomorphism.

Algorithms mix spectral with combinatorial techniques.

2013 IEEE 54th Annual Symposium on Foundations of Computer Science

Faster Canonical Forms For Strongly Regular Graphs (Extended Abstract)

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The University of Chicago

Combinatorics and Theoretical Computer Science seminar

Date: Tuesday, November 10, 2015

Time: 3:00pm

Place: Kent 120

Speaker: László Babai (The University of Chicago)

Title: Graph Isomorphism in Quasipolynomial Time I: The "Local Certificates algorithm"

Abstract:

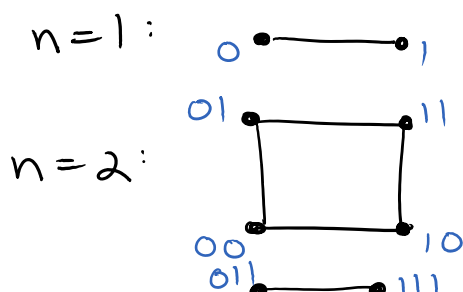
In a series of two talks we outline an algorithm that solves the Graph Isomorphism (GI) problem and the related problems of String Isomorphism (SI) and Coset Intersection (CI) in quasipolynomial ($\exp(\text{polylog } n)$) time.

The best previous bound for GI was $\exp(\sqrt{n \log n})$, where n is the number of vertices (Luks, 1983). For SI and CI the best previous bound was similar, $\exp(\sqrt{n}(\log n)^c)$, where n is the size of the permutation domain (the speaker, 1983).

In this first talk we give an overview of the algorithm and present the core group-theoretic divide-and-conquer routine, the "Local Certificates algorithm." Familiarity with undergraduate-level group theory will be assumed.

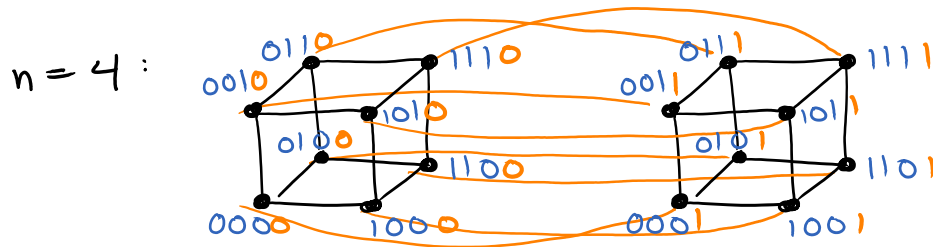
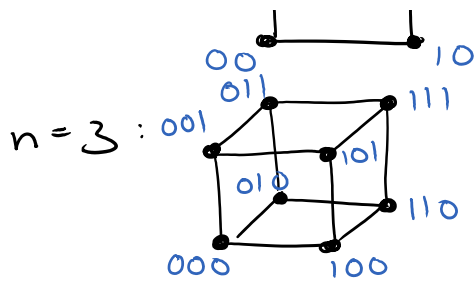
Two Examples: Hypercube and Cycle

Example: THE HYPERCUBE



vertices $\rightarrow$ bit strings of length n

$x \sim y$ adjacent to $\leftrightarrow$ they differ in one coordinate



Adjacency matrix:

$$A = \sum_{\text{edges}(u,v)} (\vec{e}_u \vec{e}_v^T + \vec{e}_v \vec{e}_u^T)$$

$$A_{H_1} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$A_{H_2} = \begin{pmatrix} 00 & 10 & 01 & 11 \\ 10 & 0 & 1 & 0 \\ 01 & 1 & 0 & 1 \\ 11 & 0 & 1 & 0 \end{pmatrix}$$

$$A_{H_3} = \begin{pmatrix} 000 & 100 & 010 & 110 & 001 & 101 & 011 & 111 \\ 000 & 0 & 1 & 1 & 0 & 1 & 1 & 0 \\ 100 & 1 & 0 & 0 & 1 & 0 & 0 & 1 \\ 010 & 1 & 0 & 0 & 1 & 0 & 0 & 1 \\ 110 & 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 001 & 1 & 0 & 0 & 1 & 0 & 1 & 0 \\ 101 & 0 & 1 & 0 & 0 & 1 & 0 & 1 \\ 011 & 1 & 0 & 0 & 1 & 0 & 1 & 0 \\ 111 & 0 & 1 & 1 & 0 & 1 & 0 & 0 \end{pmatrix}$$

Recall: Tensor products

Vectors:

$$\begin{pmatrix} p_1 \\ p_2 \end{pmatrix} \otimes \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = \begin{pmatrix} p_1 \cdot q_1 \\ p_1 \cdot q_2 \\ p_2 \cdot q_1 \\ p_2 \cdot q_2 \end{pmatrix}$$

$$(\vec{u} \otimes \vec{v})_{(i,j)} = u_i v_j$$

Operators:

$$A \otimes B = \begin{pmatrix} a_{11} B & a_{12} B & \dots \\ a_{21} B & a_{22} B & \dots \\ \vdots & \vdots & \ddots \end{pmatrix}$$

$$(A \otimes B)_{(i,j),(k,l)} = A_{ik} B_{jl}$$

$$\Rightarrow A_{H_n} = I_2 \otimes A_{H_{n-1}} + A_{H_1} \otimes I_{2^{n-1}}$$

$$= \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \otimes I_2^{\otimes(n-1)} + I_2 \otimes \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \otimes I_2^{\otimes(n-2)}$$

$$+ \dots + I_2^{\otimes(n-1)} \otimes \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

Problem: What are the eigenvalues of A_{H_n} ?

Step one: experiment!

```
>> X = [0 1; 1 0];
I = eye(2);
>> kron(X,I)
```

ans =

```
0 0 1 0
0 0 0 1
1 0 0 0
0 1 0 0
```

```
>> kron(I,X)
```

ans =

```
0 1 0 0
1 0 0 0
0 0 0 1
0 0 1 0
```

```
>> X2 = kron(X,I) + kron(I,X)
```

X2 =

```
0 1 1 0
1 0 0 1
1 0 0 1
0 1 1 0
```

```
>> X3 = kron(X,eye(2^2)) + kron(I,X2)
```

X3 =

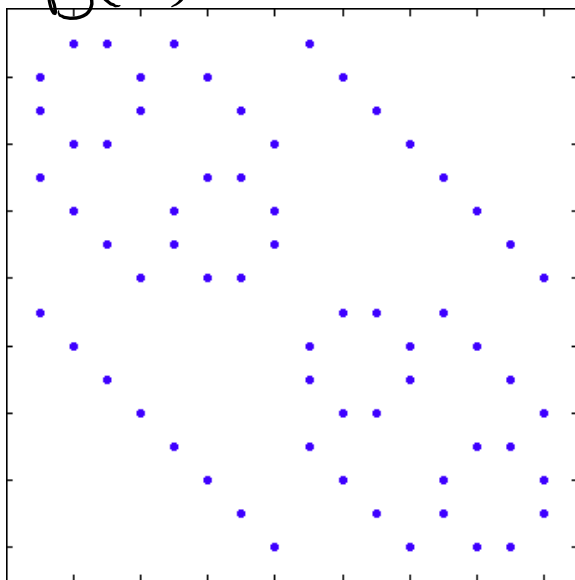
```
0 1 1 0 1 0 0 0
1 0 0 1 0 1 0 0
1 0 0 1 0 0 1 0
0 1 1 0 0 0 0 1
1 0 0 0 0 1 1 0
0 1 0 0 1 0 0 1
0 0 1 0 1 0 0 1
0 0 0 1 0 1 1 0
```

```
>> X4 = kron(X, eye(2^3)) + kron(I, X3)
```

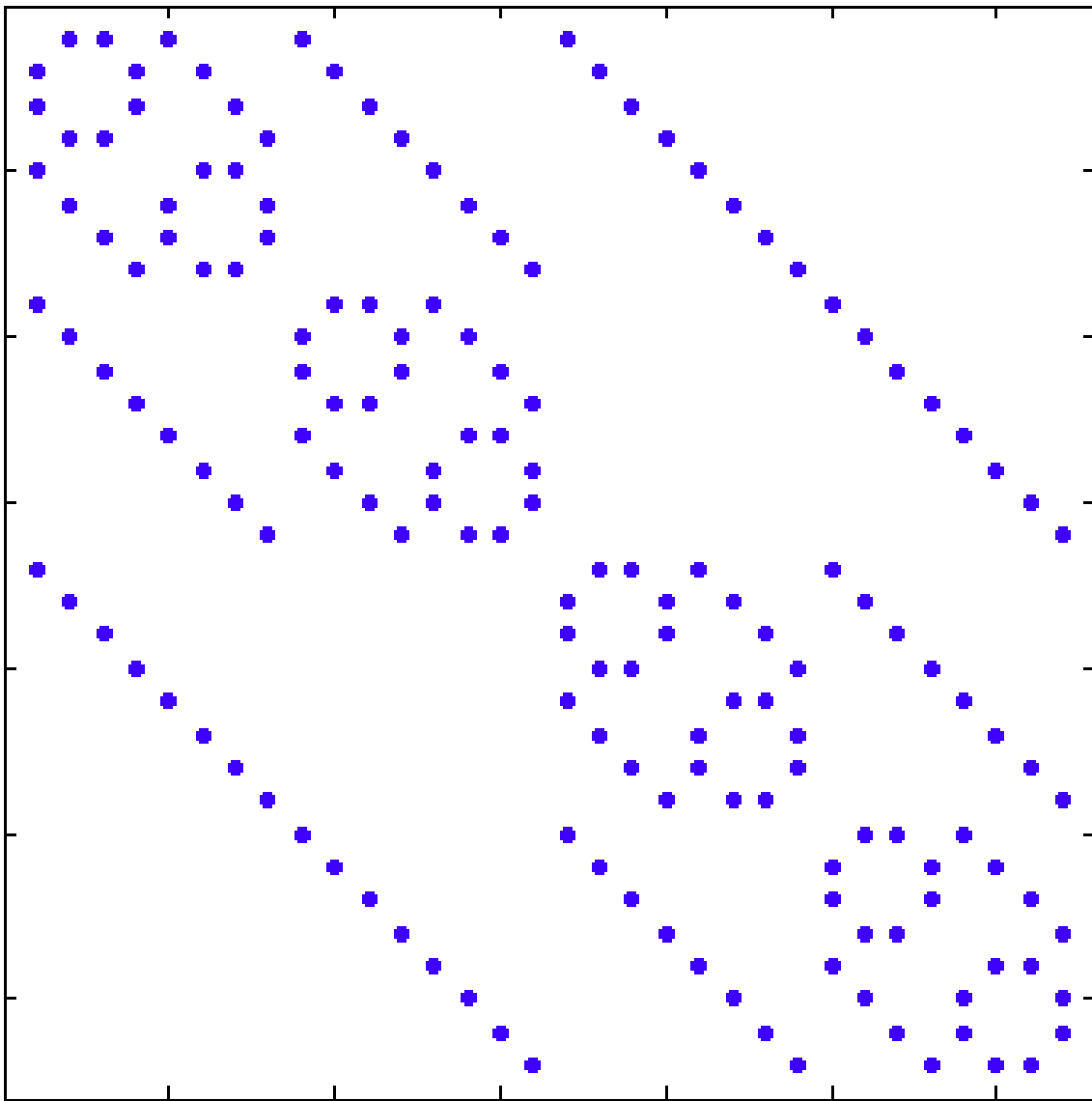
X4 =

0	1	1	0	1	0	0	0	1	0	0	0	0	0	0	0
1	0	0	1	0	1	0	0	0	1	0	0	0	0	0	0
1	0	0	1	0	0	1	0	0	0	1	0	0	0	0	0
0	1	1	0	0	0	0	1	0	0	0	1	0	0	0	0
1	0	0	0	0	1	1	0	0	0	0	0	1	0	0	0
0	1	0	0	1	0	0	1	0	0	0	0	0	1	0	0
0	0	1	0	1	0	0	1	0	0	0	0	0	0	1	0
0	0	0	1	0	1	1	0	0	0	0	0	0	0	0	1
1	0	0	0	0	0	0	0	0	1	1	0	1	0	0	0
0	1	0	0	0	0	0	0	1	0	0	1	0	1	0	0
0	0	1	0	0	0	0	0	1	0	0	1	0	0	1	0
0	0	0	1	0	0	0	0	0	1	1	0	0	0	0	1
0	0	0	0	1	0	0	0	0	1	0	0	0	0	1	0
0	0	0	0	0	1	0	0	0	0	1	1	0	0	0	1
0	0	0	0	0	0	1	0	0	1	0	0	0	1	1	0
0	0	0	0	0	0	1	0	0	0	1	0	0	1	0	1
0	0	0	0	0	0	0	1	0	0	0	1	0	1	0	1
0	0	0	0	0	0	0	0	1	0	0	0	1	0	1	0

spy(X4):



spy(X5):



Step two: Solve for the eigenvalues!

Proposition: If A 's eigenvalues are $\lambda_1, \dots, \lambda_m$
 and B 's eigenvalues are $\sigma_1, \dots, \sigma_n$,
 then the eigenvalues of $A \otimes I_n + I_m \otimes B$ are

$$\begin{aligned} &\lambda_1 + \sigma_1, \lambda_1 + \sigma_2, \dots, \lambda_1 + \sigma_n, \\ &\lambda_2 + \sigma_1, \dots, \lambda_2 + \sigma_n, \\ &\dots, \\ &\lambda_m + \sigma_1, \dots, \lambda_m + \sigma_n \end{aligned}$$

ie. all sums (eigenvalue of A) + (eigenvalue of B).

Proof:

① Eigenvalues of $A \otimes I_n$:

$$\underbrace{\lambda_1, \lambda_1, \dots, \lambda_1}_{n \text{ times}}, \dots, \underbrace{\lambda_m, \dots, \lambda_m}_{n \text{ times}}$$

since I_n has e-value 1 with multiplicity n .

② Eigenvalues of $I_m \otimes B$:

$$\sigma_1 (m \text{ times}), \dots, \sigma_n (m \text{ times})$$

③ $A \otimes I_n$ and $I_m \otimes B$ commute!

$$\begin{aligned} (A \otimes I)(I \otimes B) &= (AI) \otimes (IB) \\ &= A \otimes B \\ &= (I \otimes B)(A \otimes I) \end{aligned}$$

$\Rightarrow$ they can be simultaneously diagonalized.

$$\begin{aligned} \text{If } A\vec{u}_i &= \lambda_i \vec{u}_i \\ B\vec{v}_j &= \sigma_j \vec{v}_j \end{aligned}$$

$$\text{then } (A \otimes I + I \otimes B)(\vec{u}_i \otimes \vec{v}_j) = (\lambda_i + \sigma_j)(\vec{u}_i \otimes \vec{v}_j) \checkmark \square$$

Theorem: The eigenvalues of the adjacency matrix for the n -dimensional hypercube H_n are:

$$\begin{array}{ll} n & \\ n-2 & \omega/\text{multiplicity } \binom{n}{1} = n \\ n-4 & \omega/\text{multiplicity } \binom{n}{2} \\ \vdots & \\ -n+2 & \\ -n & \end{array}$$

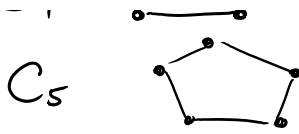
Example: THE CYCLE



$$A_{C_3} = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

$$A_{C_4} = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{pmatrix}$$

$$A_{C_5} = \begin{pmatrix} 0 & 1 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 & 0 \end{pmatrix}$$



$$A_{C_5} = \begin{pmatrix} 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$$A_{C_n} = T_n + T_n^T, \text{ where } T_n = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{pmatrix}$$

$$= e_2 e_1^T + e_3 e_2^T + \dots + e_n e_{n-1}^T + e_1 e_n^T$$

the cyclic shift/translation, an orthogonal (permutation) matrix

Observe: "Waves are eigenvectors of translations"

Precisely: Let $\omega_n = e^{2\pi i/n}$

$$\vec{u}_k = \frac{1}{\sqrt{n}} (1, \omega^k, \omega^{2k}, \omega^{3k}, \dots, \omega^{(n-1)k})$$

$$\Rightarrow T \vec{u}_k = \frac{1}{\sqrt{n}} (\omega^{(n-1)k}, 1, \omega^k, \omega^{2k}, \dots, \omega^{(n-2)k})$$

$$= \omega^k \cdot \vec{u}_k$$

↑ an eigenvector!

$$(\text{eg., } k=0 : T \frac{1}{\sqrt{n}} (1, 1, \dots, 1) = \frac{1}{\sqrt{n}} (1, 1, \dots, 1).)$$

Corollary: The wave vectors $\vec{u}_0, \vec{u}_1, \dots, \vec{u}_{n-1}$ form an orthonormal basis.

(This is called the **Fourier basis**.)

Proof: It is simple enough to calculate the inner products

$$\vec{u}_j \cdot \vec{u}_k = u_j^\dagger u_k = \begin{cases} 1 & \text{if } j=k \\ 0 & \text{if } j \neq k \end{cases}$$

(we claim)

But, even easier: They are e-vectors of a normal matrix (T) with distinct e-values. $\Rightarrow$ they must be orthogonal.

The normalization $\frac{1}{\sqrt{n}}$ is obvious. ✓

□

Corollary: The matrix

$$\frac{1}{\sqrt{n}} \begin{pmatrix} 1 & \omega & \omega^2 & \dots & \omega^{n-1} \\ \omega & \omega^2 & \omega^3 & \dots & \omega^{2(n-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \omega^{n-1} & \omega^{2(n-1)} & \dots & \dots & \omega^{(n-1)^2} \end{pmatrix} \text{ is unitary.}$$

Diagonalizing the cycle:

$$A_{C_n} = T_n + T_n^{-1}$$

- T_n and T_n^{-1} both commute with T_n
(any matrix commutes with powers of itself)

$$\Rightarrow [A_{C_n}, T_n] = 0$$

$\Rightarrow$ They can be simultaneously diagonalized

$\Rightarrow$ (since the eigenspaces of T_n are all 1D)
the waves $\vec{u}_k$ are the eigenvectors of A_{C_n}

$$\begin{aligned} A_{C_n} \vec{u}_k &= T_n \vec{u}_k + T_n^{-1} \vec{u}_k \\ &= (\omega_n^{-k} + \omega_n^k) \vec{u}_k \\ &\quad \parallel \\ &\quad e^{-2\pi i k/n} + e^{2\pi i k/n} \\ &= \boxed{2 \cos \frac{2\pi k}{n}} \end{aligned}$$

largest e-value: 2 (for $k=0$)

2nd largest e-value: $2 \cos \frac{2\pi(n-1)}{n} \approx 2(1 - (\frac{2\pi}{n})^2)$

$\Rightarrow$ spectral gap $= \Theta(\frac{1}{n^2})$

smallest e-value: (for $k = \frac{n}{2}$) -2 if n even
 $2 \cos(\pi(1 - \frac{1}{n}))$ if n odd
 $\approx -2 + \frac{\pi^2}{n^2}$

Observe: The same argument holds for any
"circulant matrix,"

a matrix of the form

$$A = \begin{pmatrix} a_0 & a_1 & a_2 & a_3 & \dots & a_{n-1} \\ a_{n-1} & a_0 & a_1 & a_2 & a_3 & \dots \\ a_{n-2} & a_{n-1} & a_0 & a_1 & a_2 & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_1 & a_2 & a_3 & \dots & \dots & a_0 \end{pmatrix}$$

Since $A = a_0 I + a_1 T_n^{-1} + a_2 T_n^{-2} + \dots + a_{n-1} T_n$,
it commutes with $T_n \Rightarrow$ It is diagonal in the
Fourier basis.

(Of course this can also be verified directly.)

COMPARISON:

COMPARISON:

$$\frac{1}{n} A_{H_n} \quad \text{cube}$$

$$1, 1 - \frac{2}{n}, 1 - \frac{4}{n}, \dots, -1$$

spectral gap $\lambda_1 - \lambda_2$

$$\frac{2}{n} = \frac{2}{\log_2(\# \text{ of vertices})}$$

$$\frac{1}{2} A_{C_n} \quad \text{octagon}$$

$$1, \cos \frac{2\pi}{n} \approx 1 - \frac{2\pi^2}{n^2}, \cos \frac{4\pi}{n}, \dots$$

spectral gap

$$\approx \frac{2\pi^2}{(\# \text{ of vertices})^2}$$

Moral: Better-connected graph
 $\Rightarrow$ Larger spectral gap

($\Rightarrow$ faster convergence for random walks, Page Rank, power method)

Theorem: "Cheeger's inequality"

Let G be a graph where every vertex has degree d .
 List the eigenvalues of $\frac{1}{d} A_G$:

$$1 = \lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n.$$

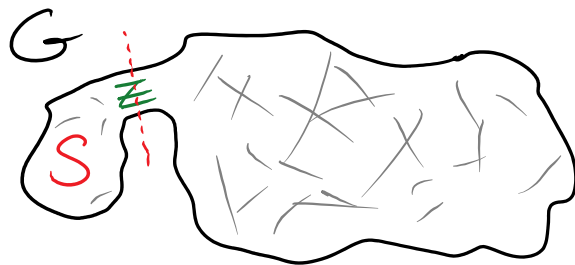
Then

$$\frac{1 - \lambda_2}{2} \leq \frac{1}{d} \left(\min_{\substack{S \text{ a subset} \\ \text{of at most } \frac{1}{2} \\ \text{the vertices}}} \frac{\# \text{ of edges leaving } S}{|S|} \right) \leq \sqrt{2(1 - \lambda_2)}$$

Thus the spectral gap $1 - \lambda_2$ is small



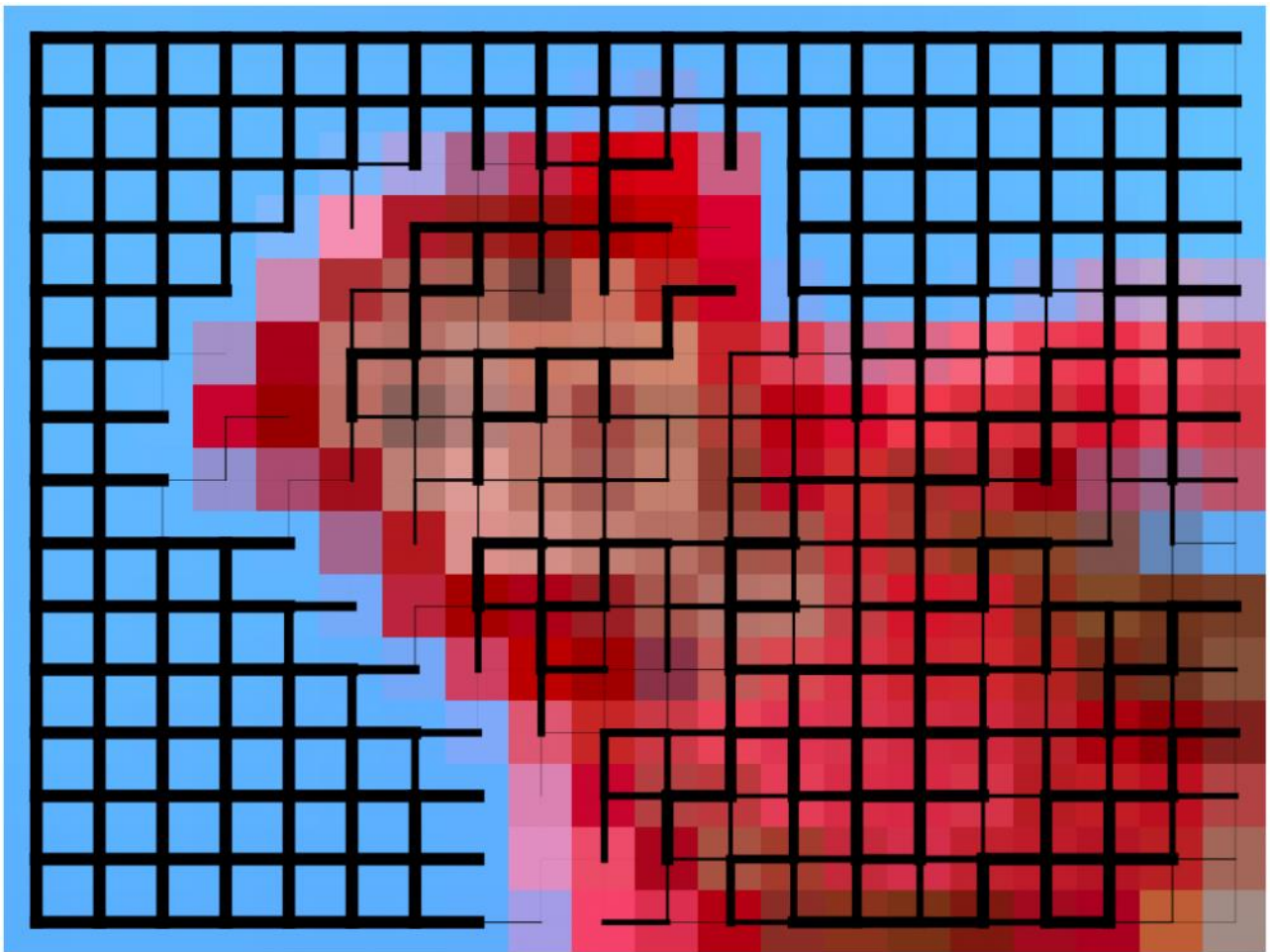
there is a cut in G crossed by relatively few edges



We won't prove Cheeger's inequality, but let's consider some conceptual applications.

APPLICATION 1: SPECTRAL IMAGE SEGMENTATION







APPLICATIONS 2,3: SPECTRAL GRAPH DRAWING SPECTRAL CLUSTERING

Spectral graph layout

Idea: To embed a graph on a line, solve

$$\text{minimize } \sum_{\text{edges}(i,j)} \|\vec{x}(i) - x(j)\|^2$$

$$\text{subject to } \sum_i \|\vec{x}(i)\|^2 = 1 \quad \leftarrow \text{to prevent } \vec{x}(i) \equiv 0$$

$$\sum_i \vec{x}(i) = 0 \quad \leftarrow \text{to prevent } \vec{x}(i) \equiv \text{constant}$$

But the Laplacian gives exactly this quadratic form

$$\vec{x}^T L \vec{x} = \sum_{\text{edges}(i,j)} (x_i - x_j)^2$$

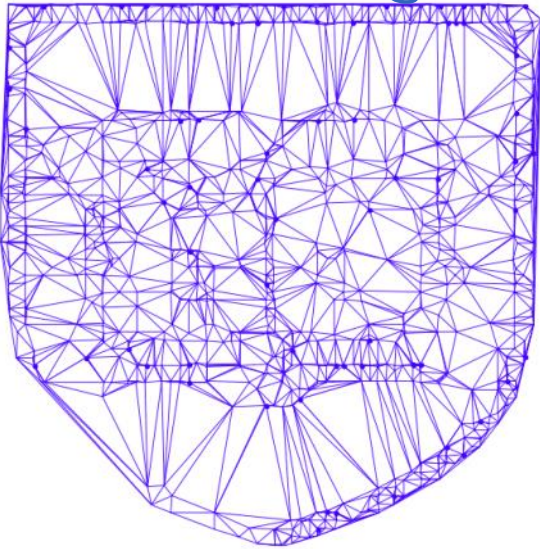
while $\sum_i x_i = 0$ just means $\vec{x}$ is perpendicular to the all-ones vector (the e -value 0 e -vector of L).

⇒ Optimal embedding uses L 's eigenvector with the second smallest eigenvalue.

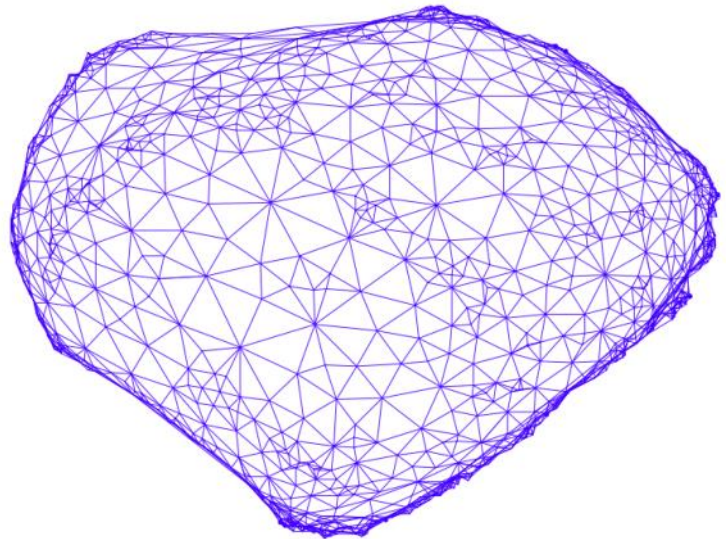
Can use more eigenvectors for higher-dimensional embeddings.

Example:

A certain planar graph:



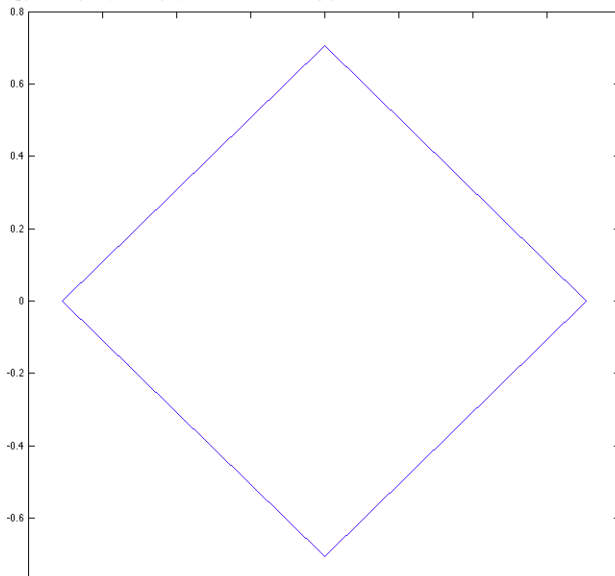
A spectral embedding:
plot vertex i at $(v_2(i), v_3(i))$.



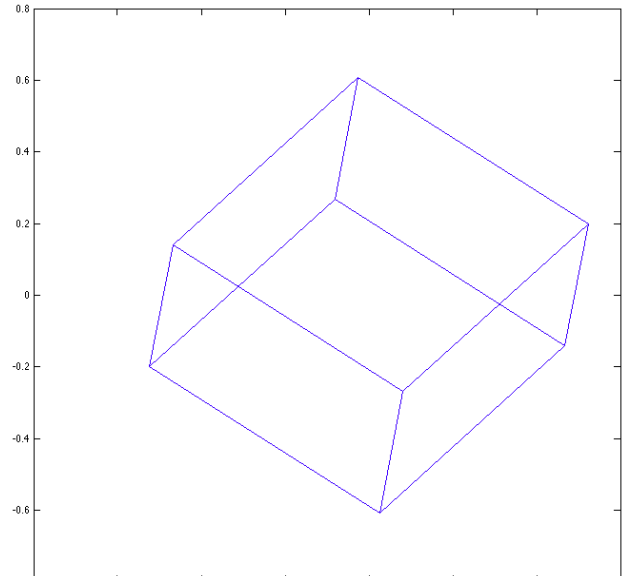
Example:

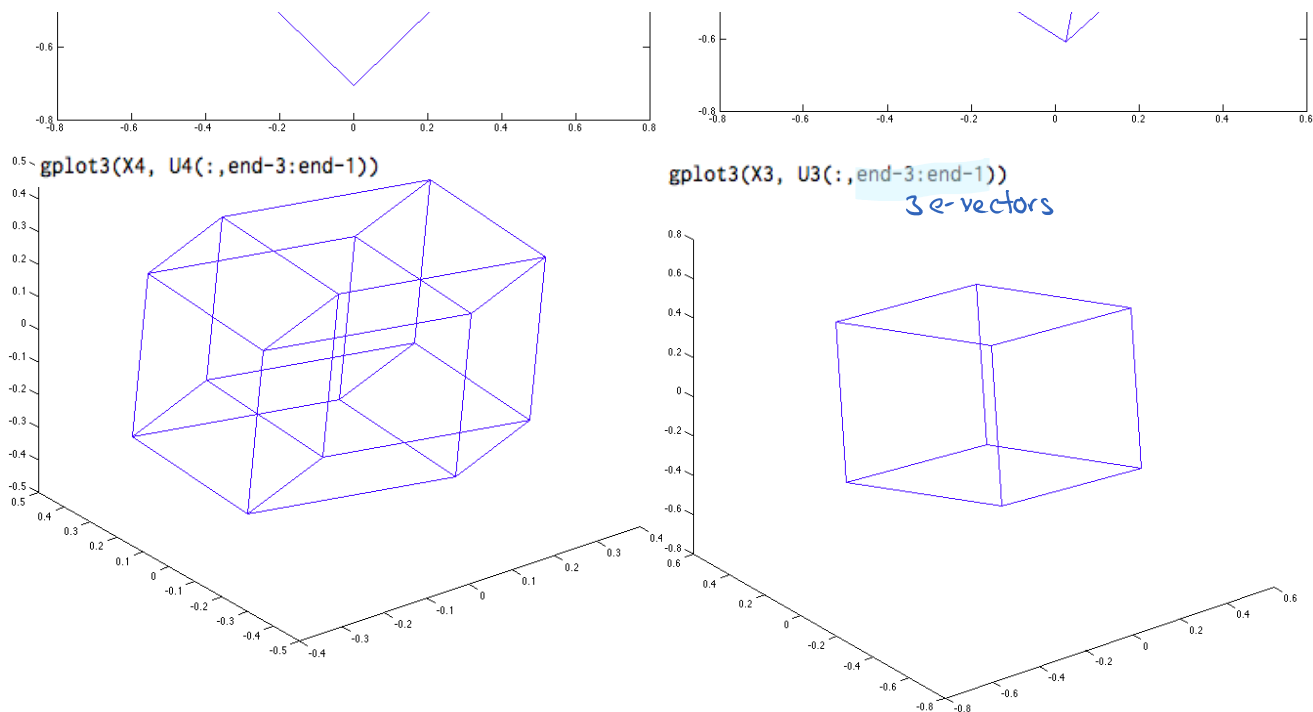
```
X = [0 1; 1 0];
I = eye(2);
X2 = kron(X,I) + kron(I,X);
X3 = kron(X,eye(2^2)) + kron(I,X2);
X4 = kron(X,eye(2^3)) + kron(I,X3);
[U2,D2] = eig(X2);
[U3,D3] = eig(X3);
[U4,D4] = eig(X4);
```

gplot(X2, U2(:,end-2:end-1))



gplot(X3, U3(:,end-2:end-1))





Spectral clustering

Problem: Given a graph, divide its vertices into k sets that are "good clusters".

Standard approach:

- 1) Using eigenvectors 2 to $d+1$ of the adjacency/Laplacian matrix, embed the vertices into $\mathbb{R}^d$.
- 2) Then ignore the edges and use a metric clustering algorithm (eg., k -means) to cluster the points in $\mathbb{R}^d$.

This works really well !!!

But except for dividing into $k=2$ clusters, nobody really knows why.

Improved Cheeger's Inequality: Analysis of Spectral Partitioning Algorithms through Higher Order Spectral Gap

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Abstract

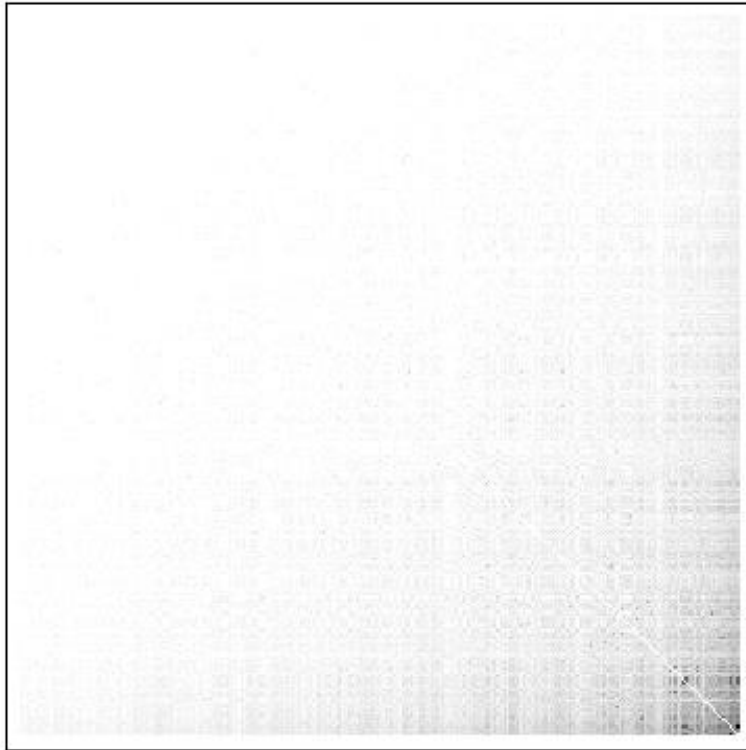
Let $\phi(G)$ be the minimum conductance of an undirected graph G , and let $0 = \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n \leq 2$ be the eigenvalues of the normalized Laplacian matrix of G . We prove that for any graph G and any $k \geq 2$,

$$\phi(G) = O(k) \frac{\lambda_2}{\sqrt{\lambda_k}},$$

and this performance guarantee is achieved by the spectral partitioning algorithm. This improves Cheeger's inequality, and the bound is optimal up to a constant factor for any k . Our result shows that the spectral partitioning algorithm is a constant factor approximation algorithm for finding a sparse cut if λ_k is a constant for some constant k . This provides some theoretical justification to its empirical performance in image segmentation and clustering problems. We extend the analysis to other graph partitioning problems, including multi-way partition, balanced separator, and maximum cut.

Example: This is how I processed the Netflix movies dataset in lecture 1:

```
matrix = Import["/Users/breic/Desktop/adjacencymatrix.txt", "Table"];
matrix += Transpose[matrix];
matrix // ArrayPlot
```



```
laplacian = DiagonalMatrix[Plus @@ # & /@ matrix] - matrix // N;
di = DiagonalMatrix[(1 / Plus @@ #) & /@ matrix // N];
evs = Eigensystem[ $\sqrt{\text{di}}$  . laplacian .  $\sqrt{\text{di}}$ ] // Transpose // Reverse;

coordinates = evs[[2 ;; 9, 2]] // Transpose;
numclusters = 16;
ClusteringComponents[coordinates, numclusters, 1, Method -> "PAM"]
```

→ embedding into $\mathbb{R}^d$

Indiana Jones and the L	A Walk to Remember	Bend It Like Beckham	Con Air
Lord of the Rings: The	Coyote Ugly	Bridget Jones's Diary	Double Jeopardy
Lord of the Rings: The	Dirty Dancing	Frida	Gone in 60 Seconds
Lord of the Rings: The	How to Lose a Guy in 10	Life Is Beautiful	Independence Day
Raiders of the Lost Ark ,	Maid in Manhattan	Love Actually	Lethal Weapon 4
Star Wars: Episode IV:	Pretty Woman	Moulin Rouge	Men in Black II
Star Wars: Episode VI:	Sister Act	My Big Fat Greek Weddin	Pearl Harbor
Star Wars: Episode V: T	The Princess Diaries 2:	Pride and Prejudice	The Fast and the Furiou
The Lord of the Rings:	The Princess Diaries (W	Rabbit-Proof Fence	The Patriot
	The Wedding Planner	Shakespeare in Love	Tomb Raider
	What Women Want	Whale Rider	Twister
12 Angry Men	A Bug's Life	Amelie	2001: A Space Odyssey
Airplane!	Breakfast at Tiffany's	American Beauty	All the President's Men
American Pie	City of Angels	Being John Malkovich	Blade Runner
American Pie 2	Ever After: A Cinderell	Crouching Tiger	Gandhi
Austin Powers in Goldme	Finding Nemo (Widescree	Election	Jaws
Austin Powers: Internat	Grease	Eternal Sunshine of the	L.A. Confidential
Austin Powers: The Spy ,	Harry Potter and the Ch	High Fidelity	Lawrence of Arabia
Interview with the Vamp ,	Harry Potter and the Pr	Lock	Lord of the Rings: The
Liar Liar	Harry Potter and the So	Lost in Translation	One Flew Over the Cucko ,
Meet the Parents	Runaway Bride	Magnolia	Seven Samurai
Ransom	The Lion King: Special	Run Lola Run	The Aviator
Spaceballs	The NeverEnding Story	Rushmore	The Exorcist
Spider-Man	The Princess Bride	Sideways	The Godfather
Wayne's World	The Sound of Music	The Royal Tenenbaums	The Godfather
	Willy Wonka & the Choco	Y Tu Mama Tambien	The Graduate
			The Great Escape
			The Maltese Falcon

Cold Mountain	A Fish Called Wanda	A Knight's Tale	Adaptation
Collateral	Alien: Collector's Edit	Ice Age	A Few Good Men
Crash	Back to the Future	Jurassic Park	Air Force One
Fahrenheit 9/11	Back to the Future Part	Lara Croft: Tomb Raider	Armageddon
Finding Neverland	Batman	Minority Report	Clear and Present Dange
Hotel Rwanda	Die Hard 2: Die Harder	Pirates of the Caribbea	Crimson Tide
Man on Fire	Die Hard With a Vengean	Rush Hour	Enemy of the State
Master and Commander: T	Goldfinger	Rush Hour 2	Entrapment
Million Dollar Baby	Groundhog Day	Sleeping Beauty: Specia	High Crimes
Ocean's Twelve	Indiana Jones and the T	Spider-Man 2	In the Line of Fire
Ray	Men in Black	Star Wars: Episode II:	Lethal Weapon
Road to Perdition	Mission: Impossible	Star Wars: Episode I: T	Lethal Weapon 2
Runaway Jury	Predator: Collector's E	Terminator 3: Rise of t	Lethal Weapon 3
Seabiscuit	Rocky	The Fifth Element	Patriot Games
The Manchurian Candidat	Speed	The Incredibles	Rules of Engagement
The Notebook	Star Trek II: The Wrath	The Matrix	Swordfish
The Phantom of the Oper	Terminator 2: Extreme E	The Matrix: Reloaded	The Bone Collector
The Pianist	The Hunt for Red Octobe	The Matrix: Revolutions	The Client
	The Terminator	The Mummy	The Fugitive
	True Lies	The Mummy Returns	The Negotiator
		X2: X-Men United	The Pelican Brief
		X-Men	The Rock
			The Sum of All Fears
			Apollo 13
			As Good as It Gets
			Black Hawk Down
			Boys Don't Cry
			Cast Away
			Chocolat
12 Monkeys	Ace Ventura: Pet Detect	50 First Dates	Dances With Wolves: Spe
Almost Famous	A League of Their Own	Anger Management	Dead Man Walking
American History X	A River Runs Through It	Bad Boys II	Driving Miss Daisy
Anchorman: The Legend o	Basic Instinct	Behind Enemy Lines	Enemy at the Gates
Donnie Darko	Cheaper by the Dozen	Bruce Almighty	Enemy of the State
Garden State	Daddy Day Care	Dodgeball: A True Under	E.T. the Extra-Terrestr
GoodFellas: Special Edi	Erin Brockovich	Harold and Kumar Go to	Field of Dreams
Grosse Pointe Blank	Face/Off	Hero	Forrest Gump
Heat: Special Edition	Father of the Bride	Hidalgo	Fried Green Tomatoes
Kill Bill: Vol. 1	Kindergarten Cop	Hitch	Gladiator
Kill Bill: Vol. 2	Legally Blonde	Hostage	Glory
Memento	Mrs. Doubtfire	I Robot	Good Will Hunting
Napoleon Dynamite	Notting Hill	Meet the Fockers	Jerry Maguire
Office Space	Pay It Forward	National Treasure	Moonstruck
Pulp Fiction	Phenomenon	Ocean's Eleven	My Cousin Vinny
Requiem for a Dream	Serendipity	Sahara	October Sky
Reservoir Dogs	Shall We Dance?	Shrek 2	Philadelphia
Seven	Sleepless in Seattle	The Bourne Identity	Primal Fear
Sin City	Steel Magnolias	The Bourne Supremacy	Rain Man
		The Count of Monte Cris	Remember the Titans