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# Asymmetric Spectral clustering

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**Abstract** This report presents the mathematical foundation of the asymmetric spectral clustering approach given in the thesis of S.E. Atev (University of Wisconsin, 2011). This method, implemented in a companion R package `AsymmetricClustering`, is based on a Riemannian conjugate gradient algorithm to find a minimization problem based on an optimization problem involving unitary matrix.

**Keywords** Asymmetric Clustering — Riemannian Gradient Conjugate — Spectral Embedding

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## 1 Introduction

A spectral clustering technique consists in assigning one cluster among  $k$  for a set of  $n$  data with  $k \lll n$ . More precisely, the clustering performed by combining 1) a dimension reduction based on the main eigenvalues of an affinity matrix  $A$  that encodes the similarities between any pairs of data, and 2) seeking the main direction of this reduced model. The main directions are specified as a basis of  $\mathbb{R}^k$  (or  $\mathbb{C}^k$ ), and the cluster associated to each data is given by selectionning the closest line among the  $k$  orthogonal lines specified by the basis.

Many spectral clustering techniques exists, coming from various fields. The survey [6] presents some of them with their rationale.

The affinity matrix  $A$  is usually symmetric as its coefficients are given by the distance between the pairs of data, this is not necessarily the case. In [2], S.E. Atev presents an algorithm to deal with asymmetric matrices  $A$ , with application to image analysis. He also gives a simplified `MatLab` code.

This report is the companion of the R package `AsymmetricClustering` which is a port of the above code. In particular, we present the mathematical foundation of the algorithm.

## 2 Notations

The notations given in Table 1 are used in this report.

## 3 Spectral clustering

The spectral clustering is performed through the following steps:

- We construct from  $n$  data  $x_1, \dots, x_n$  a  $n \times n$  matrix  $A$  for which each entry  $A_{i,j}$  records a “similarity” between  $x_i$  and  $x_j$ .
- Through a spectral embedding step, we transform the matrix  $A$  into a  $k \times n$  matrix  $Y$  that keeps the main features of  $A$ , where  $k$  is the number of clusters,  $k \lll n$ . This data reduction step uses the spectral information contained in  $A$ .

|   |  |   |
|---|--|---|
| $\llbracket k, n \rrbracket$            | Interval for integers  | $\{k, \dots, n\}$   |
| $\mathfrak{M}_{p \times q}(\mathbb{K})$ | Matrices with $p$ rows and $q$ columns with coefficients in $\mathbb{K} = \mathbb{R}, \mathbb{C}$          |   |
| $\text{Tr } M$                          | Trace of $M \in \mathfrak{M}_{n \times n}(\mathbb{K})$   | $\sum_{i=1}^n M_{ii}$   |
| $M_{\bullet i}$                         | $i$ -th column   | $M_{\bullet i} = \begin{bmatrix} M_{1,i} \\ \vdots \\ M_{n,i} \end{bmatrix}$                        |
| $M_{i\bullet}$                          | $i$ -th row  | $M_{i\bullet} = [M_{1,i} \ \dots \ M_{n,i}]$  |
| $M^T$                                   | Transpose of $M \in \mathfrak{M}_{p \times q}(\mathbb{K})$   | $M^T = (M_{j,i})_{\substack{i \in \llbracket 1, p \rrbracket \\ j \in \llbracket 1, q \rrbracket}}$ |
| $M^H$                                   | Hermitian transpose of $M \in \mathfrak{M}_{p \times n}(\mathbb{C})$                                       | $M^H = \overline{M}^T$  |
| $u \cdot_{\mathbb{R}} v$                | Scalar product of $u, v \in \mathbb{C}^d$  | $\sum_{i=1}^d u_i v_i = u^T v$  |
| $u \cdot v$                             | Hermitian scalar product of $u, v \in \mathbb{C}^d$  | $u \cdot v = u^T \cdot_{\mathbb{R}} \bar{v}$  |
| $u \otimes v$                           | Tensor product $u \otimes v \in \mathfrak{M}_{k \times n}(\mathbb{C})$                                     | $u \otimes v = uv^T$  |
| $\mathfrak{S}_n$                        | Hermitian matrices of $\mathfrak{M}_{n \times n}(\mathbb{C})$ , characterized by $M = M^H$                 |   |
| $\mathfrak{U}_n$                        | Unitary matrices of $\mathfrak{M}_{n \times n}(\mathbb{C})$ , characterized by $U^H U = \text{Id}$         |   |
| $\mathfrak{u}_n$                        | Lie algebra of unitary matrices of $\mathfrak{M}_{n \times n}(\mathbb{C})$ , characterized by $U^H = -U$ . |   |

Table 1: Notations

- We look for an orthogonal (if  $A$  is symmetric) or unitary matrix  $U$  whose axes encoding an orthonormal basis  $\{u_1, \dots, u_k\}$  on  $\mathbb{R}^k$  or  $\mathbb{C}^k$ . This matrix is selected to minimize the overall distance between the columns vectors of  $Y$ , seen as elements of  $\mathbb{R}^k$ , and the rays emanating from 0 in one of the direction  $u_i$ . If the  $j$ -th column vector of  $Y$  is closest to the line in the direction  $u_i$  than in any other direction  $u_\ell$ ,  $\ell \neq i$ , then we assign the data  $x_j$  to the  $i$ -th cluster.

### 3.1 Dealing with asymmetric matrices

We consider a  $n \times n$  matrix  $A$  which is not necessarily symmetric.

**Lemma 1.** *The transform  $H : \mathfrak{M}_{n \times n}(\mathbb{R}) \rightarrow \mathfrak{H}_n$  defined by*

$$H(A) = \frac{1}{2}(A + A^T) + \frac{1}{2}i(A - A^T)$$

*is one-to-one with inverse  $H^{-1}(M) = \Re M + \Im M$  for  $M \in \mathfrak{H}_n$ .*

As the matrix  $H(A)$  is Hermitian, we may consider the eigenvalue problem

$$H(A)x = \lambda x, \quad x \in \mathbb{C}^d, \quad \lambda \in \mathbb{R}.$$

The eigenvectors are orthogonal for the Hermitian scalar product. Therefore, we summarize the eigenvalue problem as

$$V \Lambda V^H = H(A) \tag{1}$$

where  $V$  is a unitary matrix and

$$\Lambda = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \lambda_d \end{bmatrix}$$

with  $\lambda_1 \geq \dots \geq \lambda_n$ . is a diagonal matrix containing the eigenvalues. The eigenvector of norm 1 corresponding to  $\lambda_i$  is encoded into  $V_{\cdot i}$ .

### 3.2 Spectral embedding

The spectral embedding step consists in transforming the coordinates of the  $n \times n$  matrix  $A$  to a matrix  $Y$  of size  $k \times n$ , where  $k$  is the number of clusters. This is a dimension reduction.

Following [2], the package `AsymmetricClustering` considers by default the following spectral embedding principle. Other choices are possible [2, Table 3.2, p. 23].

**Principle 1** (Spectral embedding step). Using  $\Lambda$  and  $V$  as in (1), we define

$$Y = \begin{bmatrix} \lambda_1^{-1/2} & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \lambda_k^{-1/2} \end{bmatrix} [V_{\cdot 1} \quad \dots \quad V_{\cdot k}]^H \in \mathfrak{M}_{n \times k}(\mathbb{C}).$$

As explained in [4], the spectral embedding step stems from the following principle: “Truncation of the eigenbasis amplifies any unevenness in the distribution of points on the  $d$ -dimensional hypersphere by causing points of high affinity to move toward each other and other to move apart.”

*Remark 1.* With this matrix  $Y$ , we have

$$Y V_{\cdot i} = \begin{cases} \lambda_i^{-1/2} & \text{if } 1 \leq i \leq k, \\ 0 & \text{otherwise.} \end{cases}$$

The matrix  $Y$  satisfies  $Y A Y^* = \text{Id}$ .

### 3.3 Transformation into an optimization problem

The problem is now rewritten as an optimization problem.

**Lemma 2.** Given a point  $y \in \mathbb{C}^k$ ,  $n \geq 1$  and a direction  $u \in \mathbb{C}^k$ , the distance  $d(y, u)$  between  $y$  and its orthogonal projection on  $u$  is given by

$$d(y, u) = \sqrt{y^T (\text{Id} - u \otimes \bar{u}) y}. \quad (2)$$

**Principle 2** (General principle of spectral clustering). Given a matrix  $Y \in \mathfrak{M}_{k \times n}(\mathbb{C})$ , we consider finding a unitary matrix  $U \in \mathfrak{U}_{k \times k}$  such that  $d(Y_{\cdot, i}, U_{\sigma(i)})$  is minimal for each  $i \in \llbracket 1, n \rrbracket$ , where  $\sigma : \llbracket 1, n \rrbracket \rightarrow \llbracket 1, k \rrbracket$ . The cluster of the column  $i$  is given by  $\sigma(i)$ .

To set up Principle 2 in practice, we need to rewrite it by defining a cost function. For that,  $\sigma$  is replaced by  $W \in \mathfrak{M}_{k \times n}$  containing exactly one and only one 1 on each row. The *cost function*<sup>1</sup> is

$$J(Y, U, W) = \sum_{i=1}^n \sum_{j=1}^k W_{j,i} D_{j,i} \text{ with } D_{j,i} = d(Y_{\cdot, i}, U_{\cdot, j})^2 \quad (3)$$

for  $Y \in \mathfrak{M}_{k \times n}(\mathbb{C})$ ,  $U \in \mathfrak{U}_{k \times k}$  and  $W \in \mathfrak{M}_{k \times n}(\mathbb{R})$  with the constraint

$$W_{j,i} \in \{0, 1\} \text{ and } \sum_{j=1}^k W_{j,i} = 1 \text{ for } i = 1, \dots, n. \quad (4)$$

**Principle 3.** Fix  $1 \leq k \leq n$ . Given  $Y \in \mathfrak{M}_{k,n}(\mathbb{R})$ , find  $U \in \mathfrak{M}_{k \times k}(\mathbb{C})$  and  $W \in \mathfrak{M}_{k \times n}(\mathbb{R})$  satisfying (4) such that

$$\begin{aligned} J(Y, U, W) \text{ is minimal} \\ \text{with } U \in \mathfrak{U}_k \text{ and } W \text{ satisfies (4)}. \end{aligned} \quad (5)$$

The constraint (4) is relaxed into

$$0 \leq W_{i,j} \leq 1 \text{ and } \sum_{j=1}^k W_{j,i} = 1 \text{ for } i = 1, \dots, n. \quad (6)$$

We coefficients  $W_{i,j}$  are then seen as *weights* that quantify the probability to belong to a class  $k$ .

**Principle 4** (Minimization of the cost function, relaxed version of Principle 3). Fix  $1 \leq k \leq n$ . Given  $Y \in \mathfrak{M}_{k,n}(\mathbb{R})$ , find  $U \in \mathfrak{M}_{k \times k}(\mathbb{C})$  and  $W \in \mathfrak{M}_{k \times n}(\mathbb{R})$  satisfying (6) such that

$$\begin{aligned} J(Y, U, W) \text{ is minimal} \\ \text{with } U \in \mathfrak{U}_k \text{ and } W \text{ satisfies (6)}. \end{aligned} \quad (7)$$

The cluster for the column  $i$  of  $Y$  is given by  $\arg \max_{1 \leq j \leq k} W_{j,i}$

The minimization problem 7 is solved using an iterative approach in which we alternatively optimize over the weights and over unitary matrices, up to reaching a state in which the update are small. A ‘‘temperature’’ parameter is updated at each global step.

<sup>1</sup>In [2], the matrix  $W$  is defined as the transpose of ours.

## 4 Numerical algorithms

### 4.1 Algorithm 1: updating the weights

When  $U$  is fixed, the weight matrix  $W$  is updated through

$$W_{j,i}(\sigma, Y, U) = \frac{\exp(-D_{j,i}/\sigma)}{\sum_{\ell=1}^k \exp(-D_{\ell,i}/\sigma)} \text{ for } j \in \llbracket 1, k \rrbracket, i \in \llbracket 1, n \rrbracket,$$

with  $D_{j,i} = d(Y_{\cdot,i}, U_{\cdot,j})^2$  (see (3)) for a scale parameter  $\sigma$ . Thus, the column  $W_{\cdot,i}$  is the output the softmax function

$$S\left(\begin{bmatrix} x_1 \\ \vdots \\ x_k \end{bmatrix}, \sigma\right) = \frac{1}{\sum_{i=1}^k \exp(x_i/\sigma)} \begin{bmatrix} \exp(x_1/\sigma) \\ \vdots \\ \exp(x_k/\sigma) \end{bmatrix},$$

applied to the vector  $D_{\cdot,i}$ . The function  $\sigma \mapsto J(Y, U, W(\sigma, Y, U))$  is non-decreasing. Reducing  $\sigma$  reduces the cost function. At the end of the  $m$ -th step, we update the scale parameter  $\sigma$  as

$$\sigma_{m+1} = \frac{J(Y, U_m, W(\sigma_m, Y, U_m))}{n \cdot m}.$$

To avoid numerical problems with the softmax function  $S$ , we actually use the formula

$$S\left(\begin{bmatrix} x_1 \\ \vdots \\ x_k \end{bmatrix}, \sigma\right) = \frac{1}{\sum_{i=1}^k \exp\left(\frac{x_i - m}{\sigma}\right)} \begin{bmatrix} \exp\left(\frac{x_1 - m}{\sigma}\right) \\ \vdots \\ \exp\left(\frac{x_k - m}{\sigma}\right) \end{bmatrix} \text{ with } m = \max_{j=1, \dots, k} x_j.$$

See [3] for numerical considerations on the computation of the softmax function.

### 4.2 Algorithm 2: minimization over the unitary matrices

During this optimisation step, the matrix  $W$  is fixed. The problem is then to optimize over unitary matrices. For this, a conjugate gradient method is used in the framework of a Riemannian algorithm [5] that takes profits from the geometry of the Lie group of unitary matrices. The algorithm implements the method of [1].

At each point  $U$  of  $\mathfrak{U}_n$ , the tangent space  $T_U \mathfrak{U}_n$  is the set

$$T_U \mathfrak{U}_n = \{SU \mid S \in \mathfrak{u}_n\} \text{ with } \mathfrak{u}_n = \{S \in \mathfrak{M}_{n \times n}(\mathbb{C}) \mid S^H = -S\}.$$

The tangent space is also identified with the set

$$T_U \mathfrak{U}_n = \{S \in \mathfrak{M}_{n \times n}(\mathbb{C}) \mid U^H S + S^H U = 0\}.$$

On  $\mathfrak{M}_{n \times n}(\mathbb{C})$ , we define a scalar product as

$$\langle\langle M, N \rangle\rangle = \frac{1}{2} \Re \operatorname{Tr}(MN^H).$$

**Lemma 3.** For  $M \in \mathfrak{M}_{n \times n}(\mathbb{C})$ , write  $M_a = \frac{1}{2}(M - M^H)$ . The map  $p^\perp : M \mapsto M_a$  is the orthogonal projection from  $\mathfrak{M}_{n \times n}(\mathbb{C})$  to  $\mathfrak{u}_n$  for  $\langle\langle \cdot, \cdot \rangle\rangle$ .

*Proof.* For this scalar product, Hermitian and anti-Hermitian matrices are orthogonal. Any matrix  $M$  is decomposed as  $M = M_s + M_a$  with  $M_s = \frac{1}{2}(M + M^H)$  which is Hermitian and  $M_a$  which is anti-Hermitian.  $\square$

As any element of  $T_U \mathfrak{U}_n$  is written  $SU$  for some  $S \in \mathfrak{u}_n$  and  $U^{-1} = U^*$ , a scalar product is naturally on  $T_U \mathfrak{U}_n$  for any  $U \in \mathfrak{U}_n$  as

$$\langle V, W \rangle_U = \langle\langle VU^{-1}, WU^{-1} \rangle\rangle = \frac{1}{2} \Re \operatorname{Tr}(VU^H U W^H) = \langle\langle V, W \rangle\rangle.$$

This way,  $\langle \cdot, \cdot \rangle$  gives rise to a Riemannian metric.

**Lemma 4.** *The orthogonal projection of  $M \in \mathfrak{M}_{n \times n}(\mathbb{C})$  onto  $T_U \mathfrak{U}$  for  $U \in \mathfrak{U}_n$  is*

$$p_U^\perp(M) = M - UM^H U. \quad (8)$$

*Proof.* We set  $p_U^\perp : M \mapsto p^\perp(MU^{-1})U$ . It is easily checked that  $\langle p_U^\perp(M), W \rangle_U = 0$  for any  $W \in T_U \mathfrak{U}_n$ . Using Lemma 3, this leads to (8).  $\square$

The geodesics emanating from  $U$  in the direction  $SU \in T_U \mathfrak{U}_n$ , that is for  $S \in \mathfrak{u}_n$ , are then

$$\gamma(t) = \exp(tS)U$$

where  $S \mapsto \exp(S)$  is the matrix exponential.

Gradients are computed with respect to the complex conjugate derivative operator

$$\frac{\partial}{\partial U^H} = \frac{1}{2} \left( \frac{\partial}{\partial \Re U} + i \frac{\partial}{\partial \Im U} \right).$$

The Riemannian gradient of  $f : \mathfrak{U}_n \rightarrow \mathbb{R}$  at  $U$  is the orthogonal projection of  $\frac{\partial f}{\partial U^H}$  onto  $T_U \mathfrak{U}_n$ , so that with (8),

$$\nabla_{\mathfrak{U}} f(U) = \frac{\partial f}{\partial U^H} - U \left( \frac{\partial f}{\partial U^H} \right)^H U. \quad (9)$$

#### 4.2.1 The conjugate gradient

**Notation 1.** The gradient of the cost function  $J(Y, U, W)$  at point  $U \in \mathfrak{U}_n$  is denoted by  $\Gamma(U) = \frac{\partial J(Y, U, W)}{\partial U^H}$ .

The *conjugate gradient algorithm* consists in finding successive points  $U_k$  in  $\mathfrak{U}_n$  by

- At  $U_k$ , the next point  $U_{k+1}$  is computed by following the geodesic through a *search direction*  $-H_k \in T_{U_k} \mathfrak{U}_n$ , as

$$U_{k+1} = \exp(-\mu H_k)U_k \text{ with } \mu = \arg \min J(Y, \exp(-\mu H_k)U_k, W).$$

The scalar  $\mu$  is chosen according to a line search algorithm presented in § 4.2.3.

- At  $U_{k+1}$ , the search direction is updated by combining the direction given by steepest descent gradient

$$G_{k+1} = \Gamma(U_{k+1})U_{k+1}^H - U_{k+1}\Gamma(U_k)^H$$

and  $H_k$ . As  $G_{k+1} \in T_{U_{k+1}} \mathfrak{U}_n$  and  $H_k \in T_{U_k} \mathfrak{U}_n$ ,  $H_k$  a parallel transport is used, so that  $H_k$  is transformed into

$$\tilde{H}_k = H_k \exp(-\mu H_k)U_k = H_k U_{k+1}.$$

The new search direction is defined so that

$$-H_{k+1} = -G_{k+1} - \theta \tilde{H}_k \quad (10)$$

where  $\theta$  is selected so that  $H_{k+1}$  and  $\tilde{H}_k$  are Hessian conjugate, that is

$$H_{k+1}^T \text{Hess } J(Y, U_{k+1}, W) \tilde{H}_k = 0.$$

The value of  $\theta$  is actually computed using the Polak-Ribière approximation [1, Eq. (10), § 2.4],

$$\theta = \frac{\Re \text{Tr}((G_{k+1} - G_k)^H G_{k+1})}{\Re \text{Tr } G_k^H G_k}. \quad (11)$$

#### 4.2.2 The gradient

Let us compute first the gradient of the distance  $d(y, u)^2$  given by (2) for two vectors  $y$  and  $u$  in  $\mathbb{C}^k$ . We note first that

$$\frac{\partial u_i}{\partial u_i^H} = 0 \text{ for } i \neq j, \quad \frac{\partial \bar{u}_j}{\partial u_i^H} = 1 \text{ for } i = j \text{ and } \frac{\partial u_i \bar{u}_i}{\partial u_i^H} = u_i.$$

Therefore,

$$\frac{\partial d(y, u)^2}{\partial u_i^H} = - \sum_{p=1}^k \bar{y}_p u_p y_i = -(y^H \cdot u) y_i.$$

Applied to the cost function,

$$\frac{\partial J(Y, U, W)}{\partial U_{r,c}^H} = - \sum_{i=1}^n W_{c,i} ((Y_{\cdot i})^H \cdot U_{\cdot c}) Y_{r,i} = - \sum_{i=1}^n \sum_{j=1}^k W_{c,i} (Y^H U)_{i,c} Y_{r,i}.$$

#### 4.2.3 The line search

The line search algorithm consists in finding the minimal point of the cost function along a geodesic curve. More precisely, of

$$G(\mu) = J(Y, \exp(-\mu H)U, W)$$

for a direction  $H \in \mathfrak{u}_n$ , as  $\mu \mapsto \exp(-\mu H)U$  is a geodesic passing through  $U$  in the direction  $HU$ .

Here,  $H$  is the *search direction*: it is either the steepest descent (computed from the Riemannian Gradient  $\nabla_U J(Y, U, W)$ ) given by (9)) or the conjugate gradient (see (10) and (11)).

We rewrite

$$G(\mu) = J(Y, (1 + Z)U, W) \text{ with } Z = \exp(-\mu H) - 1.$$

The cost function  $J$  is quadratic in  $U$ , so that there exists  $J_1$  linear and  $J_2$  bilinear on  $\mathfrak{M}_{k \times k}(\mathbb{C})$  such that

$$G(\mu) = G(0) + J_1 \cdot (\exp(-\mu H) - 1) + J_2 \cdot (\exp(-\mu H) - 1) \otimes (\exp(-\mu H) - 1). \quad (12)$$

Let us recall a standard result on the spectral decomposition of anti-Hermitian matrices.

**Lemma 5.** *The spectrum of  $H$  is purely imaginary, so that  $\exp(-\mu H) = Q \text{Diag}(e^{-\mu i \omega_1}, \dots, e^{-\mu i \omega_k}) Q^H$  for  $\omega_1 \leq \dots \leq \omega_k$  and  $Q$  a unitary matrix.*



It follows from the above property and (12) that  $G(\mu)$  is the linear superposition of function of type  $\mu \mapsto \exp(-\mu i \omega_j)$  and  $\mu \mapsto \exp(-2\nu i \omega_j)$ .

With  $\omega = \max_{i=1, \dots, k} |\omega_i|$ , we then restrict the search of the minimum of  $G(\mu)$  to the interval  $[0, 2\pi/q\omega]$  with  $q = 2$ , as  $G(\mu + 2\pi\omega)$  is close to  $G(\mu)$ .

With the chain rule and the definition of the Riemannian gradient,

$$G'(\mu) = -2\Re \text{Tr}(\nabla_{\mathfrak{U}} J(Y, \exp(-\mu H)U, W)U^H \exp(-\mu H)^H H^H)$$

since the derivative of  $\mu \mapsto \exp(-\mu H)U$  is  $H \exp(-\mu H)U \in T_{\exp(-\mu H)U} \mathfrak{U}_n$ .

As the search direction imposes that  $G'(0) < 0$ , to find the minimum of  $G(\mu)$ , we look for the smallest zero-crossing of the derivative.

To avoid the high cost of computing the exponential  $\exp(-\mu H)$  too frequently, we use a polynomial approximation of  $G'(\mu)$ . Thus,  $G'(\mu)$  is evaluated at the  $P$  spaced point  $\mu_k = \frac{k\pi}{P\omega}$ ,  $k = 1, \dots, P$ . Hence,

$$\exp(-\mu_k G) = \exp(-\mu_1 G)^k \text{ for } k = 1, \dots, P.$$

With the approximation

$$G'(\mu) \approx G'(0) + \sum_{k=1}^P a_k \mu^k,$$

we obtain

$$G'(\mu_i) \approx G'(0) + \sum_{k=1}^P a_k \mu_i^k \text{ for } i = 1, \dots, P.$$

The  $a_i$  are then found by solving the linear system

$$\begin{bmatrix} G'(\mu_1) - G'(0) \\ \vdots \\ G'(\mu_P) - G'(0) \end{bmatrix} = \begin{bmatrix} \mu_1 & \cdots & \mu_1^P \\ \vdots & \vdots & \vdots \\ \mu_P & \cdots & \mu_P^P \end{bmatrix} \begin{bmatrix} a_1 \\ \vdots \\ a_P \end{bmatrix}.$$

The line search algorithm returns the smallest positive root of  $a_0 + a_1\mu + \dots + a_P\mu^P = 0$  if it exist. Otherwise, it returns 0, and a new direction is computed.

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