Subspace Clustering with Block Diagonal Sparse Representation

Xian Fang¹,² · Ruixun Zhang³ · Zhengxin Li¹,² · Xiuli Shao¹,²

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Abstract
Structured representation is of remarkable significance in subspace clustering. However, most of the existing subspace clustering algorithms resort to single-structured representation, which may fail to fully capture the essential characteristics of data. To address this issue, a novel multi-structured representation subspace clustering algorithm called block diagonal sparse representation (BDSR) is proposed in this paper. It takes both sparse and block diagonal structured representations into account to obtain the desired affinity matrix. The unified framework is established by integrating the block diagonal prior into the original sparse subspace clustering framework and the resulting optimization problem is iteratively solved by the inexact augmented Lagrange multipliers (IALM). Extensive experiments on both synthetic and real-world datasets well demonstrate the effectiveness and efficiency of the proposed algorithm against the state-of-the-art algorithms.

Keywords Subspace clustering · Multi-structured representation · Sparse structure · Block diagonal structure · Spectral clustering

1 Introduction
Subspace clustering, also known as subspace segmentation, aims to partition a set of data samples approximately drawn from a union of linear subspaces [1]. It has been widely applied in many fields, such as image clustering [2–5], image classification [6,7], image compression [8,9], video separation [10] and video summarization [11]. Among the popular subspace clustering methods, the spectral-type based methods are extremely promising [12], which attracts the increasing attention of researchers. These kinds of methods typically perform subspace clustering in two stages, that is, first learning affinity matrix that encodes the subspace membership information from the given data, and then applying spectral clustering on the learned affinity matrix to obtain the final clustering result.
Up to now, three dominant branches of structured representation have been designed and embedded in subspace clustering algorithms, i.e., sparse representation, low-rank representation and block diagonal representation. Accordingly, the fundamental algorithms are referred as sparse subspace clustering (SSC) [13,14], low-rank representation (LRR) [15,16] and block diagonal representation (BDR) [17], respectively. In general, the former two build the affinity matrix by implicitly seeking the sparsest or the lowest rank linear representation of each sample relative to the rest samples or the entire data samples, whereas the latter one explicitly pursues block diagonal structure to calculate the affinity matrix. On the basis of these algorithms, lots of improved algorithms are constantly emerging [18–29]. When the observed data samples are insufficient or contaminated by an overwhelming amount of noises, latent low-rank representation (LLRR) [30] is brought forward. Least squares regression (LSR) [31] is implemented to encourage the grouping effect, where ridge regression may have similar behavior as LRR in the context of statistics. Non-linear latent space sparse subspace clustering (NLS3C) [32] is devised as the kernel extension of SSC to complex non-linear manifold learning. In view of the influence of symmetric components, low-rank representation with symmetric constraint (LRRSC) [33] is put forward. Discriminative and coherent subspace clustering (DCSC) [34] is modeled, which enforces the coherence and discrimination of the affinity matrix as well as the label. Symmetry constrained latent low rank representation with converted nuclear norm SLLRRC [35] is presented by introducing a kind of converted nuclear norm and integrating strategy of the symmetric constraint. Although encouraging performance has been met, the algorithms mentioned above are still challenging due to the lack of reliable guidance for global characteristics identification. In other words, they just focus on single-structured representation, and none of them are able to comprehensively understanding the diversity of characteristics. To this end, several multi-structured representation subspace clustering algorithms have been proposed in recent years. Correlation adaptive subspace segmentation (CASS) [36] is brought forward, which uses the trace Lasso to adaptively interpolate SSC and LSR. Low-rank sparse subspace clustering (LRSSC) [37] is implemented for the sparsity and low-rankness of the representation. Implicit block diagonal low-rank representation (IBDLR) [38] is devised by combining the block diagonal representation and low-rank representation. As a matter of fact, the multi-structured representation exploits intrinsic properties, i.e., complementarity and consistency, among different structures to jointly enhance the generalization ability of learning models.

Motivated by the success of multi-structured representation for subspace clustering, we investigate the joint structure of the sparse and block diagonal representations. Devoted to taking advantage of the flexible calculation of sparse structure and the real distribution of block diagonal structure, we therefore propose the block diagonal sparse representation (BDSR) in this paper. The proposed algorithm is capable of learning the desired affinity matrix, which enjoys both sparse and block diagonal structures, yielding reliable clustering result. The strength of the algorithm is that it explores the internal association of data from two aspects of complementarity and consistency without bringing extra computing costs. In addition, we utilize the inexact augmented Lagrange multipliers (IALM) [39] to derive closed form solution to the resulting optimization problem, hence the algorithm is executed simply and quickly. The main contributions of this paper can be summarized below.

1. We propose a novel multi-structured representation subspace clustering algorithm by simultaneously incorporating the sparse constraint and block diagonal prior.
2. We develop an optimization strategy for the minimization problem of the proposed algorithm. In this approach, the closed form solutions of all subproblems are derived.
We conduct experiments on a large number of benchmark datasets, and the experimental results demonstrate the superiority of the proposed algorithm over other state-of-the-art algorithms.

The remainder of this paper is organized as follows. Section 2 briefly reviews the related works. Section 3 elaborates on the details of the proposed algorithm and the corresponding solving method. Section 4 gives the experimental results followed by concluding remarks in Sect. 5.

2 Related Works

2.1 Notations

All matrices, vectors and scalars used in this paper are shown in boldface uppercase, boldface lowercase and lowercase letters, respectively. For instance, $\mathbf{M}$ is a matrix, $\mathbf{v}$ is a vector and $s$ is a scalar. In particular, $\mathbf{I}$ is used to denote the identity matrix, and the all zero and all one vector or matrix are denoted as $\mathbf{0}$ and $\mathbf{1}$, respectively. $\mathbf{M}^T$ and $\mathbf{M}^{-1}$ denote the transpose and the inverse of $\mathbf{M}$, respectively, while $\mathbf{v}^T$ is the transpose of $\mathbf{v}$. $\text{Diag}(\mathbf{v})$ converts $\mathbf{v}$ into a diagonal matrix whose $i$-th diagonal entry being the $i$-th entry of $\mathbf{v}$, while $\text{diag}(\mathbf{M})$ is a vector with its $i$-th entry being the $i$-th diagonal entry of $\mathbf{M}$. If all entries of $\mathbf{M}$ are non-negative, we denote $\mathbf{M} \geq 0$. If $\mathbf{M}$ is positive semi-definite, we denote $\mathbf{M} \succeq 0$. In addition, $\text{tr}(\mathbf{M})$ and $\text{sign}(\mathbf{M})$ denote the trace function and the sign function of $\mathbf{M}$, respectively. The only used vector norm is the $\ell_2$ norm, denoted by $\|\mathbf{v}\|_2$. Some matrix norms are also be used, including the $\ell_0$ norm, the $\ell_1$ norm, the spectral norm, the Frobenius norm and the $\ell_\infty$ norm, denoted by $\|\mathbf{M}\|_0$, $\|\mathbf{M}\|_1$, $\|\mathbf{M}\|_2$, $\|\mathbf{M}\|_F$ and $\|\mathbf{M}\|_\infty$, respectively. For $\mathbf{M}$ and $\mathbf{N}$, we denote $\mathbf{N} \preceq \mathbf{M}$ if $\mathbf{M} - \mathbf{N} \succeq 0$. In addition, $\langle \mathbf{M}, \mathbf{N} \rangle$ and $\mathbf{M} \odot \mathbf{N}$ denote the inner product and the Hadamard product between $\mathbf{M}$ and $\mathbf{N}$, respectively.

2.2 Sparse Subspace Clustering

Suppose that there is a set of high dimensional data samples $\mathbf{X} = [\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n] \in \mathbb{R}^{d \times n}$, each column of which is drawn from a union of $k$ independent subspaces $\{\mathcal{S}_i\}_{i=1}^k$ with unknown dimensions, where $d$ is dimension of samples and $n$ is number of samples. The task of subspace clustering is to divide the samples according to the subspaces they are drawn from.

Sparse subspace clustering (SSC) relies on the fact that each sample can be expressed as a sparse linear combination of other data samples. The minimization problem of SSC is given as

$$\min_{\mathbf{Z}, \mathbf{E}} \|\mathbf{Z}\|_0 + \lambda \|\mathbf{E}\|_F^2 \quad \text{s.t.} \quad \mathbf{X} = \mathbf{XZ} + \mathbf{E}, \text{diag}(\mathbf{Z}) = \mathbf{0}$$

where $\mathbf{Z} \in \mathbb{R}^{n \times n}$ is the coefficient matrix, $\mathbf{E} \in \mathbb{R}^{d \times n}$ is the noise matrix and $\lambda \in (0, \infty)$ is the trade-off parameter. SSC wants $\mathbf{Z}$ to be sparse and $\mathbf{Z}$ is expected not to be the trivial solution. The problem in Eq. (1) is essentially an NP-hard problem, the tractable relaxation is given as

$$\min_{\mathbf{Z}, \mathbf{E}} \|\mathbf{Z}\|_1 + \lambda \|\mathbf{E}\|_F^2 \quad \text{s.t.} \quad \mathbf{X} = \mathbf{XZ} + \mathbf{E}, \text{diag}(\mathbf{Z}) = \mathbf{0}$$

(2)
Definition 1 [15] For a collection of subspaces \( \{S_i\}_{i=1}^k \), it is said to be independent if and only if the sum of the dimensions of all elements is equal to the dimension of their direct sum.

In theory, it is proved that the affinity matrix \( A = (|Z| + |Z|^T)/2 \) obtained by SSC satisfies the block diagonal property when the underlying subspaces are independent. Such block diagonal property, however, is often fragile and weak. Therefore, block diagonal constraint is actually helpful as prior knowledge to alleviate this situation.

2.3 Block Diagonal Regularizer

For accurate clustering, the graph Laplacian matrix should represent several connected components. It is absolutely compatible to require the affinity matrix to be block diagonal.

Without loss of generality, it can be assumed that \( X = [X_1, X_2, \ldots, X_k] \) is ordered, where \( X_i \in \mathbb{R}^{d \times n_i} \) denotes the data samples belong to \( S_i \) (\( i = 1, 2, \ldots, k \)) and \( \sum_{i=1}^k n_i = n \).

Definition 2 [17] For any affinity matrix \( A \in \mathbb{R}^{n \times n} \), the \( k \)-block diagonal regularizer is defined as

\[
\|A\|_k = \sum_{i=n-k+1}^n \varphi_i(L_A) \tag{3}
\]

where \( L_A \) is the Laplacian matrix of \( A \) defined as \( L_A = \text{Diag}(A) - A \) and \( \varphi_i(L_A) \) denote the \( i \)-th eigenvalue of \( L_A \) in decreasing order.

Theorem 1 [38] Let \( \varphi_i(\cdot) \) be the \( i \)-th eigenvalue of a certain square matrix in decreasing order, \( L_A \in \mathbb{R}^{n \times n} \) and \( L_A \succeq 0 \), then we have

\[
\sum_{i=n-k+1}^n \varphi_i(L_A) = \min_B \langle L_A, B \rangle \quad \text{s.t.} \quad 0 \preceq B \preceq I, \quad \text{tr}(B) = k \tag{4}
\]

where \( B \in \mathbb{R}^{n \times n} \).

Intuitively, the block diagonal regularizer is a soft regularizer for imposing block diagonal constraint. Based on the theorem above, the block diagonal regularizer can be transformed into a minimization surrogate.

3 Block Diagonal Sparse Representation

3.1 Problem Formulation

With the goal of providing a new unified optimization framework, the sparse constraint and block diagonal prior are combined for collaborative subspace clustering, which is called block diagonal sparse representation (BDSR). Different from most subspace clustering algorithms which only focus on single-structured representation, the algorithm takes into account the multi-structured representation of both sparse and block diagonal. Besides, the symmetry constraint is introduced to ensure the weight consistency for each pair of data samples, while retaining the geometrical subspace structure of the data, so that highly correlated data points of subspaces can be represented together. Compared with the current multi-structured subspace
clustering algorithms, the algorithm can better recover the subspace structure hidden in the high dimensional dataset and obtain the more exact segmentation effect. The minimization problem of BDSR is given as

\[
\min_{Z} \frac{1}{2} \|X - XZ\|^2_F + \lambda_1 \|Z\|_1 + \lambda_2 \|A\|_F
\]

subject to

\[
A = \frac{|Z| + |Z|^T}{2}
\]

where \(\lambda_1 \in (0, \infty)\) and \(\lambda_2 \in (0, \infty)\) are two trade-off parameters, which balances the importance of each term. The first term can be treated as the regularization term, the second term promotes the sparsity of the coefficient matrix, while the third term is adopted to guarantee the block diagonal structure of the affinity matrix.

Merging Eq. (3) and Eq. (4) into Eq. (5), then the minimization problem can be reformulated as

\[
\min_{Z,B} \frac{1}{2} \|X - XZ\|^2_F + \lambda_1 \|Z\|_1 + \lambda_2 \langle \text{Diag}(A1) - A, B \rangle
\]

subject to

\[
A = \frac{|Z| + |Z|^T}{2}, 0 \leq B \leq I, \text{tr}(B) = k
\]

3.2 Optimization Procedure

Since each term in Eq. (6) is closely related to one of the variables \(Z\) to be optimized, the problem in which is non-convex. Fortunately, it can be approximatively solved by the inexact augmented Lagrange multipliers (IALM). By adding two auxiliary variables \(P \in \mathbb{R}^{d \times n}\) and \(Q \in \mathbb{R}^{n \times n}\), Eq. (6) can be further reformulated as

\[
\min_{Z,B,P,Q} \frac{1}{2} \|P\|^2_F + \lambda_1 \|Q\|_1 + \lambda_2 \langle \text{Diag}(A1) - A, B \rangle
\]

subject to

\[
P = X - XZ, Q = Z
\]

The augmented Lagrange function of Eq. (7) can be written as

\[
\mathcal{L}(Z, B, P, Q, Y_1, Y_2, \mu) = \frac{1}{2} \|P\|^2_F + \lambda_1 \|Q\|_1 + \lambda_2 \langle \text{Diag}(A1) - A, B \rangle + \text{tr}(Y_1^T(X - XZ - P)) + \text{tr}(Y_2^T(Z - Q)) + \frac{\mu}{2} (\|X - XZ - P\|^2_F + \|Z - Q\|^2_F)
\]

where \(Y_1 \in \mathbb{R}^{d \times n}\) and \(Y_2 \in \mathbb{R}^{n \times n}\) are two Lagrange multipliers, \(\mu \in (0, \infty)\) is the penalty parameter, \(A = (|Z| + |Z|^T)/2, 0 \leq B \leq I, \text{tr}(B) = k\) and \(\mathcal{T}(Z, P, Q, Y_1, Y_2, \mu) = \mu/2(\|X - XZ - P + Y_1/\mu\|^2_F + \|Z - Q + Y_2/\mu\|^2_F)\).
Due to the non-smoothness of the problem in Eq. (8) with respect to variables $Z$, $B$, $P$ and $Q$, we optimize it by alternatively minimizing each variable while fixing the others for each iteration. The key challenge of the whole optimization procedure lies in the following four subproblems.

**Z-subproblem:** Updating $Z$ with others fixed. The subproblem of Eq. (8) with respect to $Z$ is

$$
Z = \arg\min_Z \lambda_2(\text{Diag}(A1) - A, B) + \gamma_t(Z, P, Q, Y_1, Y_2, \mu)
$$

s.t. $A = \frac{|Z| + |Z|^T}{2}$ \hspace{1cm} (9)

Like [40], Eq. (9) can be reformulated as

$$
Z^{(t+1)} = \arg\min_Z \lambda_2(\text{Diag}(A1) - A, B) + \frac{\mu \eta}{2} \|Z - Z^{(t)}\|^2_F
$$

$$
+ \langle \nabla_Z \gamma_t(Z^{(t)}, P, Q, Y_1, Y_2, \mu), Z - Z^{(t)} \rangle
$$

$$=
\arg\min_Z \frac{\lambda_2}{\mu \eta}(\text{Diag}(A1) - A, B) + \frac{1}{2} \|Z - (Z^{(t)} + \frac{1}{\eta}(X^T
$$

$$
- XZ^{(t)} - P + \frac{Y_1}{\mu} - (Z^{(t)} - Q + \frac{Y_2}{\mu}))\|^2_F
$$s.t. $A = \frac{|Z| + |Z|^T}{2}$ \hspace{1cm} (10)

where $\nabla_Z \gamma_t(Z^{(t)}, P, Q, Y_1, Y_2, \mu)$ denotes the partial differential of $\gamma_t$ to $Z$, $\eta = \|X\|_2^2$ and $t$ is number of iterations. Note that the term $\langle \text{Diag}(A1) - A, B \rangle$ has $|Z|$ but not $Z$, while the term $\|Z - (Z^{(t)} + \frac{1}{\eta}(X^T(X - XZ^{(t)} - P + Y_1/\mu) - (Z^{(t)} - Q + Y_2/\mu)))\|^2_F$ is the opposite. As a result, the entries of $Z$ must share the same sign as the ones of $Z^{(t)} + \frac{1}{\eta}(X^T(X - XZ^{(t)} - P + Y_1/\mu) - (Z^{(t)} - Q + Y_2/\mu))$, then $\hat{Z}$ is the solution to

$$
\hat{Z}^{(t+1)} = \arg\min_Z \frac{\lambda_2}{\mu \eta}(\text{Diag}(A1) - A, B) + \frac{1}{2} \|Z - (Z^{(t)} + \frac{1}{\eta}(X^T
$$

$$
- XZ^{(t)} - P + \frac{Y_1}{\mu} - (Z^{(t)} - Q + \frac{Y_2}{\mu}))\|^2_F
$$s.t. $A = \frac{Z + Z^T}{2}$, $Z \geq 0$ \hspace{1cm} (11)

It is obvious that Eq. (11) is equivalent to

$$
\hat{Z}^{(t+1)} = \arg\min_Z \frac{1}{2} \|Z - (Z^{(t)} + \frac{1}{\eta}(X^T(X - XZ^{(t)} - P + \frac{Y_1}{\mu})
$$

$$-(Z^{(t)} - Q + \frac{Y_2}{\mu}))\| - \frac{\lambda_2}{2\mu \eta}(D_B + D_B^T)\|^2_F
$$s.t. $Z \geq 0$ \hspace{1cm} (12)

where $D_B = \text{diag}(B)1^T - B$. Thus, Eq. (12) has the closed form solution as

$$
\hat{Z}^{(t+1)} = \max(0, |(Z^{(t)} + \frac{1}{\eta}(X^T(X - XZ^{(t)} - P + \frac{Y_1}{\mu}) - (Z^{(t)} - Q + \frac{Y_2}{\mu})| - \frac{\lambda_2}{2\mu \eta}(D_B + D_B^T))
$$

\hspace{1cm} (13)
Solving out $\hat{Z}^{(t+1)}$, then $Z^{(t+1)}$ can be recovered by

$$Z^{(t+1)} = \hat{Z}^{(t+1)} \odot \text{sign}(Z^{(t)}) + \frac{1}{\eta} (X^T (X - XZ^{(t)}) - P + \frac{Y_1}{\mu}) - (Z^{(t)} - Q + \frac{Y_2}{\mu})) \quad (14)$$

**B-subproblem**: Updating $B$ with others fixed. The subproblem of Eq. (8) with respect to $B$ is

$$B = \text{argmin}_B \langle \text{Diag}(A1) - A, B \rangle \quad \text{s.t.} \quad 0 \preceq B \preceq I, \text{tr}(B) = k \quad (15)$$

where $A = (|Z| + |Z|^T)/2$. Thus, Eq. (15) can be solved in a closed form with

$$B = GG^T \quad (16)$$

where $G \in \mathbb{R}^{n \times k}$, the column vectors of it are composed of the $k$ eigenvectors associated with the smallest $k$ eigenvalues of the term $\text{Diag}(A1) - A$.

**P-subproblem**: Updating $P$ with others fixed. By removing the irrelevant terms with respect to $P$ in Eq. (8), we deal with the subproblem as

$$P = \text{argmin}_P \frac{1}{2} \|P\|_F^2 + \frac{\mu}{2} \|X - XZ - P + \frac{Y_1}{\mu}\|_F^2 \quad (17)$$

Eq. (17) is strongly convex, which can be directly solved. Taking the derivation with respect to $P$, we have

$$P = \frac{1}{1 + \mu}(\mu X - \mu XZ + Y_1) \quad (18)$$

**Q-subproblem**: Updating $Q$ with others fixed. We only preserve the relevant terms with respect to $Q$ in Eq. (8) and deal with the subproblem as

$$Q = \text{argmin}_Q \lambda_1 \|Q\|_1 + \frac{\mu}{2} \|Z - Q + \frac{Y_2}{\mu}\|_F^2 \quad (19)$$

It is obvious that Eq. (19) is equivalent to

$$Q = \text{argmin}_Q \frac{\lambda_1}{\mu} \|Q\|_1 + \frac{1}{2} \|Q - (Z + \frac{Y_2}{\mu})\|_F^2 \quad (20)$$

Eq. (20) can be solved by the shrinkage operator, which has the closed form solution as

$$Q = \max(0, |Z + \frac{Y_2}{\mu}| - \frac{\lambda_1}{\mu}1) \odot \text{sign}(Z + \frac{Y_2}{\mu}) \quad (21)$$

After $Z$, $B$, $P$ and $Q$ are updated, the Lagrange multipliers $Y_1$ and $Y_2$, and penalty parameter $\mu$ can be easily updated by the following rule

$$\begin{cases} 
Y_1^{(t+1)} = Y_1^{(t)} + \mu (X - XZ - P) \\
Y_2^{(t+1)} = Y_2^{(t)} + \mu (Z - Q) \\
\mu^{(t+1)} = \min(\mu_{\text{max}}, \rho \mu^{(t)})
\end{cases} \quad (22)$$
where $\mu_{\text{max}}$ and $\rho$ denote the maximum value of $\mu$ and the learning rate, respectively. The updating process is terminated when the convergence conditions are satisfied, i.e., $\|X - XZ - P\|_{\infty} < \varepsilon$ and $\|Z - Q\|_{\infty} < \varepsilon$, where $\varepsilon$ denotes the preset threshold.

The detailed procedure to solve the problem stated in Eq. (6) by IALM is outlined in Algorithm (1). Once the coefficient matrix $Z$ is obtained, the affinity matrix $A$ can be further defined to perform certain spectral clustering methods, such as normalized cuts (NCut) [41]. The complete procedure of the BDSR algorithm is outlined in Algorithm (2).

### Algorithm 1: Solving the problem in Eq. (6) by IALM.

**Input**: Data matrix $X$, parameters $\lambda_1, \lambda_2$.
**Output**: Coefficient matrix $Z$.

1. Initialize: $P^{(0)} = Y_1^{(0)} = 0$, $Z^{(0)} = B^{(0)} = Q^{(0)} = Y_2^{(0)} = 0$, $\mu^{(0)} = 10^{-2}$, $\mu_{\text{max}} = 10^6$, $\rho = 1.1$, $\varepsilon = 10^{-6}$ and $t = 0$.
2. while not converged do
   3. Fix the others and update $Z^{(t+1)}$ by Eq. (14);
   4. Fix the others and update $B^{(t+1)}$ by Eq. (16);
   5. Fix the others and update $B^{(t+1)}$ by Eq. (18);
   6. Fix the others and update $Q^{(t+1)}$ by Eq. (21);
   7. Update $Y_1^{(t+1)}$, $Y_2^{(t+1)}$ and $\mu^{(t+1)}$ by Eq. (22);
   8. $t \leftarrow t + 1$;
3. end

### Algorithm 2: The BDSR algorithm.

**Input**: Data matrix $X$, number of subspaces $k$, parameters $\lambda_1, \lambda_2$.
**Output**: Clustering result.

1. Obtaining the coefficient matrix $Z$ using Algorithm (1);
2. Constructing the affinity matrix $A = (|Z| + |Z^T|)/2$;
3. Applying spectral clustering to $A$ and segmenting the data samples into $k$ clusters;

### 3.3 Computational Complexity Analysis

The running time of BDSR is mainly consumed by updating the variables $Z$, $B$, $P$ and $Q$. Updating of $Z$ involves both matrix multiplication of $d \times n$ matrix and $n \times n$ matrix and matrix addition of two $n \times n$ matrices, which has the complexity of $O(dn^2 + n^2)$ in each iteration. Updating of $B$ involves the eigenvalue decomposition operation of $n \times n$ matrix, i.e., matrix multiplication of $n \times k$ matrix and $k \times n$ matrix, which has the complexity of $O(kn^2)$ in each iteration. Updating of $P$ involves matrix multiplication of $d \times n$ matrix and $n \times n$ matrix, which has the complexity of $O(dn^2)$ in each iteration. Updating of $Q$ involves matrix addition of two $n \times n$ matrices, which has the complexity of $O(n^2)$ in each iteration. In summary, the computational complexity of each iteration of BDSR is about $O(2dn^2 + kn^2 + 2n^2)$. In practice, $d \gg k$ holds for most cases. Therefore, the overall time complexity of BDSR can be roughly considered as $O(tdn^2)$. 

\begin{figure}
\centering
\includegraphics[width=\textwidth]{algorithm}
\caption{Algorithm 1: Solving the problem in Eq. (6) by IALM.}
\end{figure}

\begin{figure}
\centering
\includegraphics[width=\textwidth]{algorithm2}
\caption{Algorithm 2: The BDSR algorithm.}
\end{figure}
3.4 Convergence Analysis

Theorem 2 Let $\mathcal{F}(Z, B, P, Q)$ be the objective function related to variables $Z$, $B$, $P$ and $Q$, and $\mathcal{G}(B)$ be the indicator function of constraint condition related to variable $B$ in Eq. (7), we can gain

$$
\mathcal{F}(Z^{(t+1)}, B^{(t+1)}, P^{(t+1)}, Q^{(t+1)}) + \mathcal{G}(B^{(t+1)}) \\
\leq \mathcal{F}(Z^{(t)}, B^{(t)}, P^{(t)}, Q^{(t)}) + \mathcal{G}(B^{(t)}) - \frac{1}{2} \| Z^{(t)} - \hat{Z}^{(t)} \|_F^2 \\
- (1 + \mu) \| P^{(t)} - P^{(t+1)} \|_F^2 - (1 + \frac{\mu}{2\lambda_1}) \| Q^{(t)} - Q^{(t+1)} \|_F^2
$$

(23)

where both $\mu$ and $\lambda_1$ are non-negative.

It is easy to discover that $\mathcal{F}(Z, B, P, Q) + \mathcal{G}(B)$ is strictly monotonic decreasing. Thus, BDSR can converge to an optimal solution in limited iteration. The proof of Theorem 2 is given in the Appendix.

4 Experiments

4.1 Experimental Setup

We compare our BDSR algorithm against other subspace clustering algorithms including SSC, LRR, LRRSC, SLLRRC, BDR and IBDR using synthetic and real-world datasets. Note that BDR owns two versions, i.e., BDR-B and BDR-Z. All of the methods are coded by the MATLAB R2013b platform and all of the experiments are tested on a PC of Windows 10 with Intel(R) Core(TM) i7-9700 CPU and 32GB memory. The clustering error is adopted as the metric to evaluate and discuss the performance of algorithms, which is defined as

$$
\text{err} = 1 - \frac{1}{n} \sum_{i=1}^{n} \delta(\hat{l}_i, \text{map}(l_i))
$$

(24)

where $[\hat{l}_i]_{i=1}^{n}$ and $[l_i]_{i=1}^{n}$ denote the estimated labels and the ground truth ones of data samples, respectively, map$(\cdot)$ depicts the optimal mapping from each clustering label to the ground truth label and $\delta(\hat{l}_i, \text{map}(l_i))$ equals to 1 if $\hat{l}_i = \text{map}(l_i)$ or equals to 0 otherwise. The smaller value of the metric indicates the better result, and the best results in experiments are portrayed in boldface. Note that we report experimental results of contrast algorithms on the premise of setting the parameters suggested by the authors or manually tuning them to satisfaction.

4.2 Experiments on Synthetic Dataset

To verify the effectiveness of the proposed BDSR, we first conduct experiments in comparison to IBDR on the synthetic dataset in this section. Similar to [42], we generate data matrix $X = [X_1, X_2, \ldots, X_k] \in \mathbb{R}^{1000 \times 1000}$ drawn from $k = 5$ linear subspaces $\{S_i\}_{i=1}^{k}$, where $X_i \in \mathbb{R}^{1000 \times 200}$ ($i = 1, 2, \ldots, k$). Specifically, the bases of subspace $\{U_i\}_{i=1}^{k} \in \mathbb{R}^{1000 \times r}$ are computed by $U_{i+1} = T U_i$ ($i = 1, 2, \ldots, k - 1$), where $r = 5$ denotes the rank of each subspace, $T \in \mathbb{R}^{1000 \times 1000}$ is a random orthogonal matrix and the column vectors of $U_1$ are composed of the first $r$ columns of the left singular matrixes computed from a random matrix.
Table 1 Clustering error (%) and computational time (s) of IBDLR and BDSR on the synthetic dataset with different noise ratios

| Ratio | Algorithm | Error | Time |
|-------|-----------|-------|------|
| 0%    | IBDLR     | 0.00  | 68.49|
|       | BDSR      | 0.00  | 24.20|
| 30%   | IBDLR     | 3.45  | 194.71|
|       | BDSR      | 0.00  | 24.58|
| 60%   | IBDLR     | 4.25  | 436.04|
|       | BDSR      | 0.00  | 24.86|
| 90%   | IBDLR     | 6.73  | 640.15|
|       | BDSR      | 2.38  | 25.24|

σ = 0%  σ = 30%  σ = 60%  σ = 90%

(a) Binarized $A$ by IBDLR

(b) Binarized $A$ by BDSR

**Fig. 1** The affinity matrix $A$ produced by IBDLR and BDSR on the synthetic dataset with different noise ratios

After that, data from the $i$-th subspace is sampled by $X_i = U_i S$, where $S \in \mathbb{R}^{r \times 200}$ is a random matrix. We prepare four different scenarios in our experiment. That is, the dataset is considered under four kinds of noise ratios of $\sigma \in \{0\%, 30\%, 60\%, 90\%\}$. Here $\sigma = 0\%$ means that there is no noise to corrupt the dataset. When there is noise to corrupt the dataset, $\sigma = 30\%, \sigma = 60\%$ or $\sigma = 90\%$ of the samples selected to be contaminated are regenerated by adding Gaussian noise with mean 0 and standard deviation $0.1\|x_i\|_2$. Considering the randomness, each experiment is independently repeated 20 times and the average results are recorded.

Table 1 shows the clustering results of two algorithms on the synthetic dataset with different noise ratios. As can be seen from Table 1, in the case that the data is not corrupted by noise, both of the two algorithms achieve perfect clustering segmentation with an error of 0, although the computational time of IBDLR is slightly longer than that of BDSR. However, in the case that the data is corrupted by noise, BDSR significantly outperforms IBDLR whether in clustering error or computational time. We also observed that the clustering error and computational time of BDSR are always stable with the increase of noise ratio, which proves the strong robustness.

Figure 1 visualizes the affinity matrix $A$ produced by IBDLR and BDSR on the synthetic dataset with different noise ratios. For ease of observation, the binarized $A$ is defined here.
That is, if $A_{ij} \geq \tau$, then let $A_{ij}$ be 1, otherwise 0, where $\tau = 10^{-1}$. Ideally, the affinities of data samples from the same cluster should be one, leading to the coherent property, while those from different clusters should be zero, resulting in the discriminative property. In other words, the ideal affinity matrix $A$ should exhibit a salient block diagonal structure, where the entries on the diagonal block correspond to the data within the cluster, while the entries off the diagonal block correspond to the data outside the cluster. From Fig. 1, it can be seen that the affinity matrix produced by BDSR has a clearer and cleaner block diagonal structure than that produced by IBDLR, which tends to divide clusters correctly according to the corresponding subspace.

4.3 Experiments on Real-World Datasets

In order to demonstrate the efficiency of the proposed BDSR, we further conduct experiments on three kinds of real-world datasets from object clustering, face clustering and motion segmentation in this section, where BDSR is compared with SSC, LRR, LRRSC, SLLRRC, BDR-B, BDR-Z and IBDLR.

4.3.1 Object Clustering

The COIL20 database, a famous object clustering dataset, is comprised of 1440 images from 20 objects taken from different angles [43]. There are 72 images for each object and the size of each image is $128 \times 128$ pixels. Fig. 2 shows some original image samples from the COIL20 database. To reduce memory requirements, each image sample is downsampled to $32 \times 32$ pixels, thus forming a 1024-dimensional vector. After that, we evenly divide the 38 subjects into two groups, where the first groups correspond to subjects 1 to 10 and the last groups correspond to subjects 11 to 20. In the experiment, we arrange two scenarios to carry out. That is, the database is considered under two kinds of subject classes $c_1 \in \{2, 8\}$. As a result, there are $s_1$ combinations in both two scenarios, where $s_1 = 2 \times \binom{10}{2} = 2 \times \binom{10}{8} = 90$.

For these tasks, the average results are recorded. Table 2 shows the clustering results of various algorithms on the COIL20 database. As can be seen from Table 2, BDSR obtains the best results in most cases in terms of all metrics. We can also observe that the performance of the multi-structured representation algorithms, such as BDSR and IBDLR, are generally better than that of the single-structured representation algorithms, such as SSC, LRR, LRRSC, SLLRRC, BDR-B and BDR-Z. The reason is that, compared with the single-structured representation, the multi-structured representation provides more complementary and consistent information. Besides, IBDLR achieves nearly the identical level of efficiency as BDSR, but lacks a large degree of effectiveness. This is due to it aims at solving the clustering problem for non-linear data which consumes time to convert the data from the original space to a specific kernel space and is also difficult to find a suitable kernel space. Figure 3 shows the convergence curves of BDSR on the COIL20 database with different subject classes. From Fig. 3, it can be seen that the value of residual error decreases monotonically in each iteration and rapidly approaches an accumulation point. As shown in the experimental study, it usually converges in less than 100 iterations.

1 http://www.cs.columbia.edu/CAVE/software/softlib/coil-20.php.
Table 2 Clustering error (%) and computational time (s) of various algorithms on the COIL20 database

| Class | Algorithm | Error   | Time  |
|-------|-----------|---------|-------|
|       |           | Mean    | Med.  | Max.  | Std.  |       |
| 2     | SSC       | 1.47    | 0.83  | 2.57  | 1.53  | 9.75  |
|       | LRR       | 2.23    | 1.77  | 3.11  | 3.21  | 4.41  |
|       | LRRSC     | 2.17    | 1.54  | 3.29  | 3.02  | 8.64  |
|       | SLRRC     | 1.34    | 0.63  | 2.37  | 1.04  | 5.72  |
|       | BDR-B     | 0.96    | 0.56  | 1.54  | 0.86  | 6.74  |
|       | BDR-Z     | 0.93    | 0.53  | 1.33  | 0.77  | 6.74  |
|       | BDSR      | 0.89    | 0.43  | 1.19  | 0.74  | 2.58  |
| 8     | SSC       | 3.53    | 3.36  | 5.34  | 7.35  | 21.34 |
|       | LRR       | 3.83    | 2.96  | 5.71  | 6.22  | 25.73 |
|       | LRRSC     | 3.41    | 3.02  | 4.02  | 3.57  | 29.94 |
|       | SLRRC     | 3.13    | 2.63  | 4.64  | 3.11  | 23.61 |
|       | BDR-B     | 2.12    | 1.46  | 2.85  | 2.91  | 26.46 |
|       | BDR-Z     | 1.95    | 1.27  | 2.63  | 2.64  | 26.46 |
|       | BDSR      | 1.19    | 0.94  | 2.43  | 1.67  | 11.74 |

4.3.2 Face clustering

The Extended Yale B database\(^2\) is a commonly used face clustering dataset, which contains 2414 images from 38 people acquired under different pose and illumination conditions [44, 45]. Each person has about 59 to 64 images with 168×192 pixels. Figure 4 shows some original image samples from the Extended Yale B database. To reduce memory requirements, each image sample is downsampled to 42×48 pixels, thus forming a 2016-dimensional vector. After that, we divide the 38 subjects into four groups, where the first three groups correspond to subjects 1 to 10, subjects 11 to 20 and subjects 21 to 30, and the last groups correspond to subjects 31 to 38. In the experiment, we also arrange two scenarios to carry out. That is, the database is considered under two kinds of subject classes \( c_2 \in \{5, 8\} \). As a result, there are \( s_3 \) and \( s_4 \) combinations in two scenarios, respectively, where \( s_2 = 3 \times \binom{10}{5} + 1 \times \binom{8}{5} = 812 \) and \( s_3 = 3 \times \binom{10}{8} + 1 \times \binom{8}{8} = 163 \). For these tasks, the average results are recorded.

\(^2\) [http://vision.ucsd.edu/~leekc/ExtYaleDatabase/ExtYaleB.html](http://vision.ucsd.edu/~leekc/ExtYaleDatabase/ExtYaleB.html).
Fig. 3  Convergence curves of BDSR on the COIL20 database with different subject classes

Table 3 shows the clustering results of various algorithms on the Extended Yale B database. As can be seen from Table 3, the performance of BDSR is the best and far better than other competitors, especially LRR. In particular, IBDLR has the smallest standard deviation of clustering error on the dataset with 8 subject classes.

Figure 5 shows the affinity matrix $A$ produced by BDSR using the t-distributed stochastic neighbor embedding (t-SNE) [46] on the Extended Yale B database with different subject classes. From Fig. 5, it can be seen that the affinity matrix $A$ has great distinguishing power because each category in the affinity matrix is quite scattered from the visualizations.

4.3.3 Motion Segmentation

As a well-known motion segmentation dataset, the Hopkins 155 database\(^3\) consists of 120 sequences of two motions, 35 sequences of three motions and 1 sequence of five motions [47]. Figure 6 shows some original image samples from the Hopkins 155 database. On the one hand, we keep the original feature trajectories of each motion in $2F$-dimensional subspace without any preprocessing, where $F$ denotes the number of frames in the video. On the other hand, we project the original data into $4k$-dimensional subspace by using principal component

\(^3\) http://www.vision.jhu.edu/data/hopkins155/.
Table 3 Clustering error (%) and computational time (s) of various algorithms on the Extended Yale B database

| Class | Algorithm | Error | Time |
|-------|-----------|-------|------|
|       |           | Mean  | Med. | Max. | Std. |      |
| 5     | SSC       | 4.33  | 2.82 | 10.43| 4.60 | 48.86|
|       | LRR       | 6.92  | 5.63 | 9.78 | 8.64 | 25.10|
|       | LRRSC     | 3.19  | 2.81 | 4.17 | 4.57 | 47.81|
|       | SLRRC     | 3.04  | 2.72 | 3.25 | 4.01 | 31.62|
|       | BDR-B     | 4.62  | 2.47 | 5.52 | 6.39 | 46.74|
|       | BDR-Z     | 3.46  | 2.85 | 5.03 | 2.48 | 46.74|
|       | IBDLR     | 2.75  | 2.54 | 3.54 | 2.75 | 40.23|
|       | BDSR      | 1.63  | 0.98 | 1.95 | 0.95 | 21.10|
| 8     | SSC       | 5.87  | 4.49 | 12.53| 4.13 | 84.08|
|       | LRR       | 13.62 | 9.67 | 25.44| 15.35| 36.96|
|       | LRRSC     | 4.01  | 3.13 | 6.47 | 4.01 | 81.77|
|       | SLRRC     | 3.14  | 3.07 | 5.84 | 3.26 | 47.16|
|       | BDR-B     | 3.45  | 2.68 | 7.14 | 1.29 | 47.68|
|       | BDR-Z     | 4.73  | 4.73 | 7.78 | 2.83 | 47.68|
|       | IBDLR     | 3.64  | 3.21 | 3.96 | 0.76 | 63.44|
|       | BDSR      | 1.82  | 1.24 | 2.74 | 1.35 | 27.76|

analysis (PCA) [48,49], where \( k \) denotes the number of subspaces. In the experiment, we arrange two scenarios to carry out again. That is, the database is considered under two kinds of feature dimensions of \( \omega \in \{2F, 4k\} \). Since each sequence can be regarded as a separate segmentation task, there are a total of 156 segmentation tasks. For these tasks, the average results are recorded.

Table 4 shows the clustering results of various algorithms on the Hopkins 155 database. As can be seen from Table 4, BDSR obtains the mean value of clustering error of 0.74% on the dataset with 2\( F \) feature dimensions, which is 1.91%, 0.97%, 0.76%, 0.20%, 0.69%, 0.43% and 0.21% improvements over SSC, LRR, LRRSC, SLRRC, BDR-B, BDR-Z and IBDLR, respectively. Besides, BDSR obtains the mean value of clustering error of 0.82% on the dataset with 4\( k \) feature dimensions, which is 1.83%, 1.35%, 0.74%, 0.69%, 1.25%, 1.14% and 0.66% improvements over these algorithms, respectively. In addition, all algorithms get 0.00% median value of clustering error and LRR has the smallest computing time on the dataset with 4\( k \) feature dimensions.

Figure 7 shows the mean clustering accuracy of BDSR using different parameters on the Hopkins 155 database with different feature dimensions. We tune two parameters \( \lambda_1 \) and \( \lambda_2 \) from the wide range of \( \{10^{-4}, 10^{-3}, 10^{-2}, 10^{-1}, 10^0, 10^1, 10^2\} \). From Fig. 7, it can be seen that BDSR is not very sensitive to these parameters, and it achieves relatively higher mean
**Fig. 5** The affinity matrix $A$ produced by BDSR using t-SNE on the Extended Yale B database with different subject classes.

(a) 5 subject classes

(b) 8 subject classes

**Fig. 6** Some original image samples from the Hopkins 155 database

**Table 4** Clustering error (%) and computational time (s) of various algorithms on the Hopkins 155 database

| Dim. | Algorithm | Error Mean | Error Med. | Error Max. | Error Std. | Time Mean |
|------|-----------|------------|------------|------------|------------|-----------|
| 2F   | SSC       | 2.65       | 0.00       | 46.97      | 7.61       | 0.97      |
|      | LRR       | 1.71       | 0.00       | 33.33      | 4.86       | 1.14      |
|      | LRRSC     | 1.50       | 0.00       | 33.33      | 4.36       | 4.34      |
|      | SLRRRC    | 0.94       | 0.00       | 23.52      | 3.87       | 2.51      |
|      | BDR-B     | 1.43       | 0.00       | 41.41      | 5.45       | 1.26      |
|      | BDR-Z     | 1.17       | 0.00       | 37.69      | 5.73       | 1.26      |
|      | IBDLR     | 0.95       | 0.00       | 26.83      | 4.37       | 6.52      |
|      | BDSR      | 0.74       | 0.00       | 21.84      | 3.08       | 0.68      |
| 4k   | SSC       | 2.65       | 0.00       | 45.50      | 7.53       | 0.89      |
|      | LRR       | 2.17       | 0.00       | 43.38      | 6.58       | 0.53      |
|      | LRRSC     | 1.56       | 0.00       | 43.38      | 5.48       | 4.25      |
|      | SLRRRC    | 1.51       | 0.00       | 40.84      | 5.28       | 0.89      |
|      | BDR-B     | 2.07       | 0.00       | 49.49      | 6.11       | 1.24      |
|      | BDR-Z     | 1.96       | 0.00       | 48.48      | 6.56       | 1.24      |
|      | IBDLR     | 1.48       | 0.00       | 45.16      | 6.09       | 5.46      |
|      | BDSR      | 0.82       | 0.00       | 39.69      | 3.95       | 0.65      |
Fig. 7 Mean clustering error of BDSR using different parameters on the Hopkins 155 database with different feature dimensions

clustering accuracy when the values of $\lambda_1$ and $\lambda_2$ are in the interval $10^{-2}$ to $10^0$. It is worth mentioning that we also report the result in the case that $\lambda_1$ or $\lambda_2$ is equal to 0. In 2$F$ feature dimensions, when $\lambda_1 = 0$ along with $\lambda_2 = 10^0$ and $\lambda_1 = 10^{-1}$ along with $\lambda_2 = 0$, BDSR can obtain the mean clustering accuracy of 97.53% and 98.16%, respectively. In 4$k$ feature dimensions, when $\lambda_1 = 0$ along with $\lambda_2 = 10^0$ and $\lambda_1 = 10^{-2}$ along with $\lambda_2 = 0$, BDSR can obtain the mean clustering accuracy of 97.67% and 98.29%, respectively.

5 Conclusions and Further Works

In this paper, we propose a novel algorithm called BDSR for subspace clustering, which combines sparse constraint and block diagonal prior so that they interactively enforce each other to have expected properties. As a result, the obtained affinity matrix not only has a
sparse structure, but also has a block diagonal structure, which strengthens its coherence and discrimination. Moreover, an IALM-based strategy is developed to solve the resulting optimization problem. To verify the performance of BDSR, a considerable amount of experiments are conducted. Experimental results demonstrate that the proposed algorithm is very competitive compared with other algorithms and highly robust in handling noisy data.

There are a few possible future research directions we need to point out. The parameters in our algorithm are still heuristic, and it is thus meaningful to study the way to determine these optimal parameters. We are also interested in extending the algorithm to the deep framework to further improve its performance utilizing non-linear information. Besides, how to import the low-rank constraint into the algorithm and solve the corresponding minimization problem reasonably seems to be another topic worth considering.

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Declarations

Conflict of interest The authors declare that there is no conflict of interest regarding the publication of this paper.

Appendix

The proof of Theorem 2 is given as follows.

Proof For simplicity, Eq. (12) can be rewritten as

\[ \hat{Z}^{(t+1)} = \arg\min_Z \frac{1}{2} \| Z - \varpi_1 \|^2_F \]

s.t. \( Z \geq 0 \) (25)

Then, we have

\[ \frac{1}{2} \| \hat{Z}^{(t)} - \varpi_1 \|^2_F = \frac{1}{2} \| \hat{Z}^{(t)} - \hat{Z}^{(t+1)} + \hat{Z}^{(t+1)} - \varpi_1 \|^2_F \]

\[ \geq \frac{1}{2} \| \hat{Z}^{(t)} - \hat{Z}^{(t+1)} \|^2_F + \frac{1}{2} \| \hat{Z}^{(t+1)} - \varpi_1 \|^2_F \] (26)

Hence, we can obtain

\[ \mathcal{F}(Z^{(t+1)}, B^{(t+1)}, P^{(t+1)}, Q^{(t+1)}) - \frac{1}{2} \| \hat{Z}^{(t)} - \hat{Z}^{(t+1)} \|^2_F \] (27)

From Eq. (15), we can directly obtain

\[ \mathcal{F}(Z^{(t)}, B^{(t+1)}, P^{(t+1)}, Q^{(t+1)}) + \mathcal{G}(B^{(t+1)}) \leq \mathcal{F}(Z^{(t)}, B^{(t)}, P^{(t+1)}, Q^{(t+1)}) + \mathcal{G}(B^{(t)}) \] (28)

For simplicity, Eq. (17) can be rewritten as

\[ P = \arg\min_P \| P \|^2_F + \mu \| P - \varpi_2 \|^2_F \] (29)
Then, we have
\[
\| P(t+1) \|_F^2 + \mu \| P(t+1) - \sigma_2 \|_F^2 \leq \| P(t) \|_F^2 + \mu \| P(t) - \sigma_2 \|_F^2 \\
-((1 + \mu)) \| P(t) - P(t+1) \|_F^2
\] (30)
Hence, we can obtain
\[
\mathcal{F}(Z(t), B(t), P(t+1), Q(t+1)) \leq \mathcal{F}(Z(t), B(t), P(t), Q(t)) \\
-(1 + \mu) \| P(t) - P(t+1) \|_F^2
\] (31)
For simplicity, Eq. (19) can be rewritten as
\[
Q = \arg\min_Q \| Q \|_1 + \frac{\mu}{2\lambda_1} \| Q - \sigma_3 \|_F^2
\] (32)
Then, we have
\[
\| Q(t+1) \|_F^2 + \frac{\mu}{2\lambda_1} \| Q(t+1) - \sigma_3 \|_F^2 \leq \| Q(t) \|_F^2 + \frac{\mu}{2\lambda_1} \| Q(t) - \sigma_3 \|_F^2 \\
-((1 + \frac{\mu}{2\lambda_1})) \| Q(t) - Q(t+1) \|_F^2
\] (33)
Hence, we can obtain
\[
\mathcal{F}(Z(t), B(t), P(t), Q(t+1)) \leq \mathcal{F}(Z(t), B(t), P(t), Q(t)) \\
-(1 + \frac{\mu}{2\lambda_1}) \| Q(t) - Q(t+1) \|_F^2
\] (34)
Combining Eq. (27), Eq. (28), Eq. (31) and Eq. (34), we can gain
\[
\mathcal{F}(Z(t+1), B(t+1), P(t+1), Q(t+1)) + G(B(t+1)) \leq \\
\mathcal{F}(Z(t), B(t), P(t), Q(t)) + G(B(t)) - \frac{1}{2} \| Z(t) - Z(t+1) \|_F^2 \\
-(1 + \mu) \| P(t) - P(t+1) \|_F^2 - (1 + \frac{\mu}{2\lambda_1}) \| Q(t) - Q(t+1) \|_F^2
\] (35)
\[
\Box
\]

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