Localization on low-order eigenvectors of data matrices

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Abstract

Eigenvector localization refers to the situation when most of the components of an eigenvector are zero or near-zero. This phenomenon has been observed on eigenvectors associated with extremal eigenvalues, and in many of those cases it can be meaningfully interpreted in terms of “structural heterogeneities” in the data. For example, the largest eigenvectors of adjacency matrices of large complex networks often have most of their mass localized on high-degree nodes; and the smallest eigenvectors of the Laplacians of such networks are often localized on small but meaningful community-like sets of nodes. Here, we describe localization associated with low-order eigenvectors, i.e., eigenvectors corresponding to eigenvalues that are not extremal but that are “buried” further down in the spectrum. Although we have observed it in several unrelated applications, this phenomenon of low-order eigenvector localization defies common intuitions and simple explanations, and it creates serious difficulties for the applicability of popular eigenvector-based machine learning and data analysis tools. After describing two examples where low-order eigenvector localization arises, we present a very simple model that qualitatively reproduces several of the empirically-observed results. This model suggests certain coarse structural similarities among the seemingly-unrelated applications where we have observed low-order eigenvector localization, and it may be used as a diagnostic tool to help extract insight from data graphs when such low-order eigenvector localization is present.

1 Introduction

The problem that motivated the work described in this paper had to do with using eigenvector-based methods to infer meaningful structure from graph-based or network-based data. Methods of this type are ubiquitous. For example, Principal Component Analysis and its variants have been widely-used historically. More recently, nonlinear-dimensionality reduction methods, spectral partitioning methods, spectral ranking methods, etc. have been used in increasingly-sophisticated ways in machine learning and data analysis.

Although they can be applied to any data matrix, these eigenvector-based methods are generally most appropriate when the data possess some sort of linear redundancy structure (in the original or in some nonlinearly-transformed basis) and when there is no single data point or no small number of data points that are particularly important or influential [14]. The presence of linear redundancy structure is typically quantified by the requirement that the rank of the matrix is small relative to its size, e.g., that most of the Frobenius norm of the matrix is captured by a small number of eigencomponents. The lack of a small number of particularly-influential data points is typically quantified by the requirement that the eigenvectors of the data matrix are delocalized. For example, matrix coherence and statistical leverage capture this idea [8].

Localization in eigenvectors arises when most of the components of an eigenvector are zero or near-zero [15]. (Thus, eigenvector delocalization refers to the situation when most or all of the

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components of an eigenvector are small and roughly the same magnitude. Below we will quantify this idea in two different ways.) While creating serious difficulties for recently-popular eigenvector-based machine learning and data analysis methods, such a situation is far from unknown. Typically, though, this phenomenon occurs on eigenvectors associated with extremal eigenvalues. For example, the largest eigenvectors of adjacency matrices of large complex networks often have most of their mass localized on high-degree nodes [7]. Alternatively, the smallest eigenvectors of the Laplacian of such networks are often localized on small but meaningful community-like sets of nodes [17]. More generally, this phenomenon arises on extremal eigenvectors in applications where extreme sparsity is coupled with randomness or quasi-randomness [12, 13, 11, 21]. In these cases, as a rule of thumb, the localization can often be interpreted in terms of a “structural heterogeneity,” e.g., that the degree (or coordination number) of a node is significantly higher or lower than average, in the data [12, 13, 11, 21].

In this paper, the phenomenon of localization of low-order eigenvectors in Laplacian matrices associated with certain classes of data graphs is described for several real-world data sets and analyzed with a simple model. By low-order eigenvectors, we mean eigenvectors associated with eigenvalues that are not extremal (in the sense of being the largest or smallest eigenvalues), but that are “buried” further down in the eigenvalue spectrum of the data matrix. As a practical matter, such localization is most interesting in two cases: first, when it occurs in eigenvectors that are below, i.e., associated with smaller eigenvalues than, other eigenvectors that are significantly more delocalized; and second, when the localization occurs on entries or nodes that are meaningful, e.g., that correspond to meaningful clusters or other structures in the data, to a downstream analyst.

We have observed this phenomenon of low-order eigenvector localization in several seemingly-unrelated applications (including, but not limited to, the CONGRESS and the MIGRATION data discussed in this paper, DNA single-nucleotide polymorphism data, spectral and hyperspectral data in astronomy and other natural sciences, etc.). Moreover, based on informal discussions with both practitioners and theorists of machine learning and data analysis, it has become clear that this phenomenon defies common intuitions and simple explanations. For example, the variance associated with these low-order eigenvectors is much less than the variance associated with “earlier” more-delocalized eigenvectors. Thus, these low-order eigenvectors must satisfy the global requirement of exact orthogonality with respect to all of the earlier delocalized eigenvectors, and they must do so while keeping most of their components zero or near-zero in magnitude. This requirement of exact orthogonality is responsible for the usefulness of eigenvector-based methods in machine learning and data analysis, but it often leads to non- interpretable vectors—recall, e.g., the characteristic “ringing” behavior of eigenfaces associated with low-order eigenvalues [36, 23] as well as the issues associated with eigenvector reification in the natural and social sciences [19]. For this and related reasons, it is often the case that by the time that most of the variance in the data is captured, the residual consists mostly of relatively-delocalized noise. Indeed, eigenvector-based models and methods in machine learning and data analysis typically simply assume that this is the case.

In this paper, our contributions are threefold: first, we will introduce the notion of low-order eigenvector localization; second, we will describe several examples of this phenomenon in two real data sets; and third, we will present a very simple model that qualitatively reproduces several of the empirical observations. Our model is a very simple two-level tensor product construction in which each level can be “structured” or “unstructured.” Aside from demonstrating the existence of low-order eigenvector localization in real data, our empirical results will illustrate that meaningful very low variance parts of the data can—in some cases—be extracted in an unsupervised manner by looking at the localization properties of low-order eigenvectors. In addition, our simple model will suggest certain coarse structural similarities among seemingly-unrelated applications,
and it may be used as a diagnostic tool to help extract meaningful insight from real data graphs when such low-order eigenvector localization is present. We will conclude the paper with a brief discussion of the implications of our results in a broader context.

2 Data, methods, and related work

In this section, we will provide a brief background on two classes of data where we have observed low-order eigenvector localization, and we will describe our methods and some related work.

2.1 The two data sets we consider

The main data set we consider, which will be called the Congress data set, is a data set of roll call voting patterns in the U.S. Senate across time [26, 38, 22]. We considered Senates in the 70th Congress through the 110th Congress, thus covering the years 1927 to 2008. During this time, the U.S. went from 48 to 50 states, and thus the number of senators in each of these 41 Congresses was roughly the same. After preprocessing, there were \( n = 735 \) distinct senators in these 41 Congresses. We constructed an \( n \times n \) adjacency matrix \( A \), where each \( A_{ij} \in [0, 1] \) represents the extent of voting agreement between legislators \( i \) and \( j \), and where identical senators in adjacent Congresses are connected with an inter-Congress connection strength. We then considered the Laplacian matrix of this graph, constructed in the usual way; see [38] for more details.

We also report on a data set, which we will call the Migration data set, that was recently considered in [10]. This contains data on county-to-county migration patterns in the U.S., constructed from the 2000 U.S. Census data, that reports the number of people that migrated from every county to every other county in the mainland U.S. during the 1995-2000 time frame [11, 30, 10]. We denote by \( M = (M_{ij})_{1\leq i,j \leq N} \) the total number of people who migrated from county \( i \) to county \( j \) or from county \( j \) to county \( i \) (so \( M_{ij} = M_{ji} \)), where \( N = 3107 \) denotes the number of counties in the mainland U.S.; and we let \( P_i \) denote the population of county \( i \). We then build the similarity matrix \( W_{ij} = \frac{M_{ij}^2}{P_i P_j} \) and the diagonal scaling matrix \( D_{ii} = \sum_{j=1}^{N} w_{ij} \); and we considered the usual random walk matrix, \( D^{-1}W \), associated with this graph. We refer the reader to [10] for a discussion of variants of this similarity matrix.

2.2 The methods we will apply

In both of these applications, we will look at eigenvectors of matrices constructed from the data graph. Recall that given a weighted graph \( G = (V,E,W) \), one can define the Laplacian matrix as \( L = D - W \), where \( W \) is a weighted adjacency matrix, and where \( D \) is a diagonal matrix, with \( i^{th} \) entry \( D_{ii} \) equal to the degree (or sum of weights) of the \( i^{th} \) node. Then consider the solutions to the generalized eigenvalue problem \( Lx = \lambda Dx \). These are related to the solutions of the eigenvalue problem \( Px = \lambda x \), where \( P = D^{-1}W \) is a row-stochastic matrix that can be interpreted as the transition matrix of a Markov chain with state space equal to the nodes in \( V \) and where \( P_{ij} \) represents the transition probability of moving from node \( i \) to node \( j \) in one step. In particular, if \( (\lambda, x) \) is an eigenvalue-eigenvector solution to \( Px = \lambda x \), then \( 1 - \lambda, x \) is a solution to \( Lx = \lambda Dx \).

The top (resp. bottom) eigenvectors of the Markov chain (resp. generalized Laplacian eigenvalue) problem define the coarsest modes of variation or slowest modes of mixing, and thus these eigenvectors have a natural interpretation in terms of diffusions and random walks. As such, they have been widely-studied in machine learning and data analysis to perform such tasks as partitioning, ranking, clustering, and visualizing the data [31, 29, 28, 20, 4, 9]. We are interested in localization, not on these top eigenvectors, but on lower-order eigenvectors—for example, on
the 41st eigenvector (or 43rd or ... out of a total of hundreds of eigenvectors) in the CONGRESS data below. (As a matter of convention, we will refer to eigenvectors that are associated with eigenvalues that are not near the top part of the spectrum of the Markov chain matrix as low-order eigenvectors—thus, they actually correspond to larger eigenvalues in the generalized eigenvalue problem $Lx = \lambda Dx$.)

We will consider several measures to quantify the idea of localization in eigenvectors as arising when most of the components of an eigenvector are zero or near-zero. Perhaps most simply, we will consider histograms of the entries of the eigenvectors. More generally, let $V$ be a matrix consisting of the eigenvectors of $P = D^{-1}W$, ordered from top to bottom; let $V^{(j)}$ denote the $j$th eigenvector and $V_{ij}$ the $i$th element of this $j$th vector; and let $N = \sum_{i=1}^{n} V_{ij}^2 = 1$. Then:

- Then the $j$-componentwise-statistical-leverage (CSL) of node $j$ is an $n$-dimensional vector with $i$th element given by $V_{ij}^2/N$. Thus, this measure is a score over nodes that describes how localized is a given node along a particular eigendirection.

- The $j$-inverse participation ratio (IPR) is the number $\sum_{i=1}^{n} V_{ij}^4/N$. Thus, this measure is a score over eigendirections that describes how localized is a given eigendirection.

To gain intuition for these two measures, consider their behavior in the following limiting cases. If the $j$th eigenvector is $(1/\sqrt{n}, \ldots, 1/\sqrt{n})$, i.e., is very delocalized everywhere, then every element of the $j$-CSL is $1/n$, and the $j$-IPR is $1/n$. That is, they are both “small.” On the other hand, if the $j$th eigenvector is $(1, 0, \ldots, 0)$, i.e., is very localized, then the $j$-CSL is $(1, 0, \ldots, 0)$, and the $j$-IPR is 1. Thus, for both measures, higher values indicate the presence of localization, while smaller values indicate delocalization.

### 2.3 Related work in machine learning and data analysis

The $j$-CSL is based on the idea of statistical leverage, which has been used to characterize localization on the top eigenvectors in statistical data analysis [19]; while the $j$-IPR originated in quantum mechanics and has been applied to study localization on the top eigenvectors of complex networks [12]. Depending on whether one is considering the adjacency matrix or the Laplacian matrix, localized eigenvectors have been found to correspond to structural inhomogeneities such as very high degree nodes or very small cluster-like sets of nodes [12, 13, 11, 21, 17]. More generally, localization on the top eigenvectors often has an interpretation in terms of the “centrality” or “network value” of a node [7], two ideas which are of use in applications such as viral marketing and immunizing against infectious agents. Localization on extremal eigenvectors has also found application in a wide range of problems such as distributed control and estimation problems [3] as well as asymptotic space localization in sensor networks [16].

There have been a great deal of work on clustering and community detection that rely on the eigenvectors of graphs. Much of this work finds approximations to the best global partition of the data [27, 29, 24, 33]. More recent work, however, has focused on local versions of the global spectral partitioning method [32, 2, 18]: and this work can be interpreted as partitioning with respect to a locally-biased vector computed from a locally-biased seed set. Random walks have been of interest in machine learning and data analysis, both because of their usefulness in nonlinear dimensionality reduction methods such as Laplacian Eigenmaps and the related diffusion maps [4, 9, 5] as well as for the connections with spectral methods more generally [39, 20, 25, 37]. One line of work related to this but from which ours should be differentiated has to do with looking at the smallest eigenvectors of a graph Laplacian [24, 35]. These eigenvectors are not “buried” in the middle of the spectrum—they are associated with extremal eigenvalues and they typically have to do with identifying bipartite structure in the graph.
There is a large body of work in mathematics and physics on the localization properties of the continuous Laplace operator, nearly all of which studies the localization properties of eigenfunctions associated with extremal eigenvalues, and there is also a rich literature on the relationship between the spectrum and the geometry of the domain. Only recently, however, has work advocated studying localized eigenfunctions associated to lower-order eigenvalues [15]. Also recently, it was noticed that low-order localization exists in two spatially-distributed networks (the Migration data we report on here and a data set of mobile phone calls between cities in Belgium) and that this localization correlated with geographically-meaningful regions [10].

3 Motivating empirical results

In this section, we will illustrate low-order eigenvector localization for the two data sets described in Section 2 and we will show that in both cases the localization highlights interesting properties of the data.

3.1 Overview of empirical results

To start, consider Figure 1. This figure illustrates the IPR for several toy data sets, for Congress for several values of the connection parameter, and for Migration. In each case, the IPR is plotted as a function of the rank of the corresponding eigenvector. Figure 1(a) shows this plot for a discretization of a two-dimensional grid; and Figures 1(b) and 1(c) show this plot for a not-too-sparse $G_{np}$ random graph, where $G_{np}$ refers to the Erdős-Rényi random graph model on some number $n$ of nodes, where $p$ is the connection probability between each pair of nodes [6]. These toy synthetic graphs represent limiting cases where measure concentration occurs and where delocalized eigenvectors are known to appear. More generally, the same delocalization holds for discretizations of other low-dimensional spaces, as well as low-dimensional manifolds under the usual assumptions made in machine learning, i.e., those without bad “corners” and without pathological curvature or other pathological distributional properties. Not surprisingly, similar results are seen for other similar toy data sets that have been used to validate eigenvector-based algorithms in machine learning. Two things should be noted about these results: first, even in these idealized cases, the IPR is not perfectly uniform, even for large values of the rank parameter, although the nonuniformity due to the random noise is relatively modest and seemingly-unstructured; and second, when the data are sparser, e.g., when the connection probability $p$ is smaller in the random graph model, the nonuniformity due to noise is somewhat more pronounced.

Next, Figures 1(d), 1(e), 1(f), and 1(g) illustrate the IPR for the Congress data for several different values of the parameter defining the strength of interactions between successive Congresses, and Figure 1(h) illustrates the IPR for the Migration data. In all these cases, the IPR indicates that many of the low-order eigenvectors are significantly more localized than earlier eigenvectors. Moreover, the localization is robust in the sense that similar (but often noisier) results are obtained if the details of the kernel connecting different counties is changed or if the connection probability between individuals in successive Congresses is modified within reasonable ranges. This is most prominent in the Congress data. For example, when the connection probability is small, e.g., $\epsilon = 0.1$, as it was in the original applications [38] [22], there is a significant localization-delocalization transition taking place between the 40th and 41st eigenvector. (The significance of this will be described below, but recall that the data consists of 41 Congresses. If the Congress data set is artificially truncated to consist of some number of Congresses other than 41, then this transition would have taken place at some other location in the spectrum, and we would have illustrated those eigenvectors.) Note, however, that when the connection parameter is increased from $\epsilon = 0.1$ to $\epsilon = 1$ and above, the low-order localization becomes much
Figure 1: Inverse Participation Ratio (IPR), as a function of the rank of the corresponding eigendirection, for several data graphs. For grids and other well-formed low-dimensional meshes as well as for not-extremely-sparse random graphs, all eigenvectors are fairly delocalized and the IPR is relatively flat. For CONGRESS and MIGRATION, there is substantial localization on low-order eigenvectors.

less structured. In addition, unpublished results clearly indicate that in this case the structures highlighted by the low-order localization are much more noisy and much less meaningful to the domain scientist.

3.2 The Congress data

For a more detailed understanding of the localization phenomenon for the CONGRESS data (when $\epsilon = 0.1$), consider Figures 2 and 4. Figure 2 presents a pictorial illustration of the top several eigenvectors and several of the lower-order eigenvectors. (Note that the numbering starts with the first nontrivial eigenvector.) These particular eigenvectors have been chosen to illustrate: the top three directions defining the coarsest modes of variation in the data; the three eigenvectors above and the three eigenvectors below the low-order localization-delocalization transition; and three eigenvectors further down in the spectrum. The first three eigenvectors are fairly delocalized and exhibit global oscillatory behavior characteristic of sinusoids that might be expected for data that “looked” coarsely one-dimensional. Eigenvectors 38 to 40 are quite far down in the spectrum; interestingly, they exhibit some degree of localization, perhaps more than one would naively expect, but are still fairly delocalized relative to subsequent eigenvectors. Starting with the 41st eigenvectors, and continuing with many more eigenvectors that are not illustrated, one sees a remarkable transition—although they are quite far down in the spectrum, these eigenvectors exhibit a remarkable degree of localization, very often on a single Congress or a few temporally-adjacent Congresses. (Note that in these and other figures the Y-axis is often different from subfigure to subfigure. While creating difficulties for comparing different plots, the alternative would involve losing the resolution along the Y-axis for all but the most localized eigenvectors.) Figure 3 shows the SLS for these twelve eigenvectors, and Figure 4 shows a histogram of the entries for each of these twelve eigenvectors. By both of these measures, very pronounced localization is clearly observed, complementing the observations in the previous figure.
As an illustration of the significance of the structure highlighted by these low-order eigenvectors, note that only 0.73% of the spectrum is captured by the 41st eigenvector and that over 99.9% of the (L2) “mass” (and 92.3% of the L1 mass) of 41st eigenvector is on individuals who served in the 108th Congress. Similarly, only 0.42% of the spectrum is captured by the 43rd eigenvector and 98.5% of the (L2) “mass” (and 71.7% of the L1 mass) of 43rd eigenvector is on individuals who served in the 106th Congress. Similar results are seen for many (but certainly not all) of the low-order eigenvectors. That is, in many cases, although these low-order eigenvectors account for only a small fraction of the variance in the data, they are often strongly localized on a single Congress (or, as Figure 2 illustrates, a small number of temporally-adjacent Congresses), i.e., at a single time step of the time series of voting data. In part because of this, these low-order eigenvectors can in some cases be used to perform common machine learning and data analysis tasks.

Consider, for example, spectral clustering, which involves partitioning the data by performing a “sweep cut” over an eigenvector computed from the data. The first eigenvector shown in Figure 2 clearly illustrates that a sweep cut over the first nontrivial eigenvector of the Laplacian of the full data set will partition the network based on time, i.e., into a temporally-earlier cluster and a temporally-later cluster. Not surprisingly, low-order eigenvectors can highlight very different structures in the data. For example, by performing a sweep cut over the first nontrivial eigenvector of the Laplacian of the subnetwork induced by the nodes in the 110th Congress, one obtains the same partition (basically, a partition along party lines [26, 38, 22]) as when the sweep cut is performed on the 41st eigenvector of the Laplacian of the full data set. This is illustrated in Figure 5. Clearly, there is a strong correlation, as that low-order eigenvector is effectively finding the partition of the 110th Congress into two parties. (Indeed, the color-coding in Figure 2
corresponds to party affiliation.) As a consequence, other clustering and classification tasks lead to similar or identical results, whether one considers the second eigenvector of the Laplacian of the subnetwork induced by the nodes in 110th Congress or the 41st eigenvector of the Laplacian of the full data set. Similar results hold for many of the other low-order eigenvectors, especially when the localization is very pronounced.

3.3 The Migration data

For a more detailed understanding of the localization phenomenon for the Migration data, consider Figures 6 and 7 [10]. Figure 6 provides a pictorial illustration of the top eigenvectors as well as several of the lower-order eigenvectors of the county-to-county migration matrix. As with the Congress data, the Migration data demonstrates characteristic global oscillatory behavior on the top three eigenvectors; and many of the low-order eigenvectors are fairly localized in a way that seems to correspond to interesting domain-specific characteristics. In particular, some of the low order eigenvectors that localize very well seem to reveal small geographically cohesive regions that correlate remarkably well with political and administrative boundaries. In addition, Figure 7 shows a histogram of the entries for each of these eigenvectors, quantifying the degree of localization. Recent work on analyzing migration patterns using this data set highlight cosmopolitan or hub-like regions, as well as isolated regions that emerge when there is a high measure of separation between a cluster and its environment, some of which are discovered by the localization properties of low-order eigenvectors [20]. Our observations are also consistent with previous observations on the localization properties of the Migration data [10].

Clearly, in both the Congress data and in the Migration data, there is more going on in the spectrum than we have discussed, and it is not obvious the extent to which these represent real properties of the data or are simply artifacts of noise. For example, there is a fairly strong tendency
in the CONGRESS data for localization to occur on very early Congresses or very late Congresses; when this happens, there is a tendency for eigenvectors with localization on recent Congresses to account for a larger fraction of the variance of the data than eigenvectors with localization on much older Congresses.; etc. In addition, there are also many other low-order eigenvectors in these two data sets that are delocalized, noisy, and seemingly-meaningless in terms of the domain from which the data are drawn. We will discuss these and other issues below. Our point here is simply to illustrate that there can exist a substantial degree of localization on certain low-order eigenvectors; this this localization can highlight properties of the data—temporally-local information such as a party-line partition of a single Congress or small geographically cohesive regions that have experienced nontrivial migration patterns—of interest to the domain scientist; and that these properties are not highlighted among the coarsest modes of variation of the data when the data are viewed globally.

4 A simple model

In this section, we will describe a simple model that exhibits low-order eigenvector localization. This model qualitatively reproduces several of the results that were empirically observed in Section 3, and it can be used as a diagnostic tool to help extract insight from data graphs when such low-order eigenvector localization is present.

4.1 Description of the TwoLevel model

To motivate our TwoLevel model, consider what the CONGRESS data “looks like” if one “squints” at it, i.e., in “coarse-grained” sense. In this case, most edges are between different members of a single Congress, i.e., they are temporally-local at a single time-slice; and the re-
Figure 5: First panel: A “spy” plot of the CONGRESS data. The blocks on the diagonal correspond to the voting patterns in each of the 41 Congresses, and the off-diagonal entries take the value $\epsilon = 0.1$ when a single individual served in two successive Congresses. Second panel: Barplot of the normalized square spectrum of the Congress matrix, i.e., $\sum_{j=1}^{\lambda_2} \lambda_j^2$, for $i = 1, \ldots, 100$, indicating that the low-order eigenvalues account for a relatively-small fraction of the variance in the data. Third panel: Plot of spectral clustering based on the first nontrivial eigenvector $v_{G_{2006}}^{(1)}$ of the matrix $G_{2006}$, where $G_{2006}$ denotes the full CONGRESS restricted to the senators from the 110th Congress (which includes the years 2006 and 2007). If we let $v_{2006}^{(41)}$ denote the restriction of the (localized) 41st eigenvector of full CONGRESS data to the the senators in the 110th Congress, then $|v_{G_{2006}}^{(1)} - v_{2006}^{(41)}| \leq 3 \times 10^{-3}$, and an identical partition and plot (at the level of resolution of this figure) is generated by partitioning by performing a sweep cut along $v_{2006}^{(41)}$.

mainder of the edges are between a single individual in two consecutive Congresses, i.e., they are still fairly temporally-local. That is, there is some structured graph (structured depending on the details of the voting pattern in any particular Congress) for which the temporally-local connections are reasonably strong (assuming that the connection parameter between individuals in successive Congresses is not extremely small or extremely large) that is “evolving” along a one-dimensional temporal scaffolding. Thus, if one “zooms in” and looks locally at a single Congress, then the properties of that Congress should be apparent. For example, the best partition computed from a spectral clustering algorithm for any single Congress is typically strongly correlated with party affiliation [26, 38, 22]. On the other hand, if one “zooms out” and looks at the entire graph, then the linear time series structure should be apparent and the properties of any single Congress should be less important. For example, the best partition computed from a spectral clustering algorithm for the entire data set split the data into the first temporal half and the second temporal half and thus fails to see party affiliations.

In cases such as this, where there are two different “size scales” to the interactions, a zero-th order model for the data may be given by the following tensor product structure. Let $W$ be a “base graph” representing the structure of “local” interactions at local or small size scales. For example, this could be a simple model for the voting patterns within a single Congress; or this could represent the inter-county migration patterns within a single state or geopolitical region. In addition, let $N$ be an “interaction model” that governs the “global” interaction between different base graphs $W$. For example, this could be a “banded” or “tridiagonal” matrix, in which the nonzero components above and below the diagonal represent the connection links between two Congresses at adjacent time steps; or this could be a discretization of a low-dimensional manifold representing the geographical connections in a nation, if spatially-local couplings are
most important; or this could even be a more general noise model in which edges are added randomly between every pair of nodes (if, e.g., the connections between different base graphs are much less structured, as in social and information networks \cite{17}). Then, a simple a zero-th order model, which we will denote the TwoLevel model, is given by
\[
G = H + N, \text{ where } \\
H = I \otimes W,
\]
where \(I\) is the identity matrix and \(H = I \otimes W\) denotes the tensor product between \(I\) and \(W\).

In what follows, we will illustrate the properties of the TwoLevel model in several idealized settings. To do so, we will consider the base graph \(W\) to be either “structured” or “unstructured,” and we will also consider the interaction model \(N\) to be either “structured” or “unstructured.”

- For the base graph, \(W\), we will model the unstructured case by a single unstructured Erdős-Rényi random graph \(G_{np}\), on some number \(n\) of nodes, where the connection probability between each pair of nodes is \(p\); and we will model the structured case by a so-called 2-module. By a “2-module,” we mean two Erdős-Rényi random graphs, where intra-module nodes are randomly connected with probability \(p_1\) and inter-module nodes are connected with some much lower probability \(p_2\). (This 2-module is structured in the sense that the
Figure 7: The Migration data: histograms of the entries of the eigenfunctions that were shown in Figure 6 clearly indicating localization on some of the low-order eigenfunctions.

- For the interaction model, $N$, we will model structured noise as a “path graph,” i.e., a tree with two or more vertices that is not branched at all and which thus has a “banded” adjacency matrix; and we will model unstructured noise by randomly connecting any two nodes in different modules with some small probability, i.e., by an Erdős-Rényi random graph with some small connection probability $p$.

Clearly, for both the base graph and for the interaction model, these are limiting cases. For example, rather than consider a 2-module as the base graph, one could consider a 3-module to model the existence of a good tri-partition of the base graph, a 4-module, etc. Similarly, rather than just considering interactions along a one-dimensional scaffolding, one could consider it along a two-dimensional scaffolding, etc. Unpublished empirical results indicate that, for both the base graph and for the interaction model, by considering these weaker forms of structure (in particular, 3-modules rather than 2-modules or a two-dimensional scaffolding rather than a one-dimensional scaffolding), we obtain results that are similar to but intermediate between the structured and unstructured results that we report below. Formalizing this more generally and understanding the theoretical and empirical implications of perturbations of tensor product matrices is an open problem raised by our observations.
4.2 Empirical properties of the TwoLevel model

Here, we will examine the behavior of the TwoLevel model for various combinations of structured and unstructured graphs for the base graph and the interaction model. Our goal will be to reproduce qualitatively some of the properties we observed in Section 3 and to understand their behavior in terms of the parameters of the TwoLevel model.

To begin, Figure 8 illustrates a graph consisting of several hundred nodes organized as a “path graph of 2-modules”; that is, it consists of five 2-modules connected together as beads along a one-dimensional scaffolding. (All of the figures for the behavior of the TwoLevel model contain a subset of: a pictorial illustration of the graph in the form of a “spy” plot; the IPR scores, as a function of the rank of the eigenvector; a barplot of the normalized square spectrum; plots of several of the eigenvectors; and the corresponding statistical leverage scores. Figure 8 plots all of these quantities.) The first four nontrivial eigenvectors in Figure 8 are fairly constant along each of the beads; and they exhibit the characteristic sinusoidal oscillations that one would expect from eigenfunctions of the Laplacian on the continuous line or a discrete path graph. The next five eigenvectors are much more localized; and they tend to be localized either on a single bead at the endpoints of the path or on a small number of nearby beads in the middle of the path. In addition, on the fifth and sixth eigenfunction, which are localized on a single 2-module, there is a natural partition of that 2-module based on the sign of that eigenvector, and that partition splits the 2-module into the two separate modules. Later eigenvectors are still more localized than leading-order eigenvectors, at least by the IPR measure, but they do not seem to be localized in such a way as to yield insight into the data.

Next, Figures 9 and 10 present the same results for two modifications of this basic setup. Figure 9 does it for a “unstructured graph of 2-modules,” i.e., for five 2-modules connected with random interactions. In this case, low-order eigenvector localization is still present, but it is much less prominent by the IPR measure, and it is significantly more noisy when the eigenvectors themselves are visualized. Also, and not surprisingly, the situation becomes noisier still if the off-diagonal noise is increased. Figure 10 presents results for a “path graph of unstructured graphs,” i.e., several random unstructured graphs organized as beads along a one-dimensional scaffolding. Again, low-order eigenvector localization is still present, but again the situation is significantly more noisy. Note, though, that although the localization does not lead to most of the mass on low-order eigenvectors being localized on a single bead, there is still a tendency for localization to occur at the endpoints of the path.

Finally, in order to understand the effect of varying the structure of the base modules on the localization properties of the eigenvectors, Figures 11 and 12 illustrate the situation when the beads of the path graph are of two different types: unstructured Erdős-Rényi random graph (to be denoted by “E”); and structured 2-modules (to be denoted by “2”). Combining beads in this way is of interest since may be thought of as a zero-th order model of, e.g., a more-or-less polarized Congress. The former figure illustrates the case when most of the beads are unstructured (in the order EE2E2), while the latter illustrates the case when most of the beads are structured and a few are less-structured (in the order 22E2E). For the EE2E2 situation, the low-order eigenvectors highlight the two relatively more-structured 2-modules, starting with the one at the endpoint, although there is some residual structure highlighted by low-order eigenvectors on the unstructured E beads. Conversely, for the 22E2E case, the 2-modules tend to be highlighted; the E beads tend to be lost, but they do tend to make the localization on nearby 2-modules less pronounced.
Figure 8: Results from the TwoLevel model, where the parameters have been set as a “path graph of 2-modules,” with edge densities $p_1 = 0.8$, $p_2 = 0.2$, and where a pair of nodes from consecutive 2-modules are connected with probability $p = 0.05$. Top left is a pictorial illustration of the graph in the form of a “spy” plot. Top middle is the IPR scores, as a function of the rank of the eigenvector. Top right is a barplot of the normalized square spectrum, i.e., $\lambda_i^2 / \sum_{j=1}^{\infty} \lambda_j^2$ for $i = 1, \ldots, 65$. Next two rows are the top 12 eigenvectors. Last two rows are the corresponding statistical leverage scores.

4.3 Theoretical considerations

The empirical results on the TwoLevel model demonstrate that a very simple tensor product construction can shed light on some of the empirical observations for the Congress data and the Migration data that were made in Section 3. More generally, the TwoLevel model may be used as a diagnostic tool to help extract insight that is useful for a downstream analyst from data graphs when such low-order eigenvector localization is present. To help gain insight into “why” our empirical observations hold, here we will provide some insight that is guided by theory. A detailed theoretical understanding of the TwoLevel model is beyond the scope of this paper, as it would require a matrix perturbation analysis of the tensor product of structured matrices. This is a technically-involved topic, in part since a straightforward application of matrix perturbation ideas tends to “wash out” the bottom part of the spectrum $[34]$.

Instead of attempting to provide this, we will illustrate how many of the empirical results can be “understood” as a consequence of several rules-of-thumb that are well-known to practitioners.
Figure 9: Results from the TwoLevel model, where the parameters have been set as a “unstructured graph of 2-modules,” where each 2-module $W$ has edge densities $p_1 = 0.8$ and $p_2 = 0.2$, and where the unstructured $N$ is a random graph with $p = 0.02$. Shown are: a pictorial illustration of the graph; the IPR scores; the normalized square spectrum; and the top 10 eigenvectors.

of eigenvector-based machine learning and data analysis tools.

- First, recall that tensor product constructions lead to separable eigenstates. In particular, for the TwoLevel model, the spectrum of $H$ is related in a simple way to those of $I$ and $W$: its eigenvalues are just the direct products of the eigenvalues of $I$ and $W$, and the corresponding eigenvectors of $W$ are the tensor products of the eigenvectors of $I$ and $W$. For example, if 1 and $v_1$ are the top eigenvalue/eigenvector of $I$, and 5 and $u_1$ of $W$, then the eigenvector of $W$ corresponding to the top eigenvalue $1 \otimes 5 = 5$ is $(v_1) \otimes (u_1)$; and so on. Assuming that the perturbation caused by the interaction model $N$ is “sufficiently weak” relative to the base graph $W$, this suggests two things: first, that the top eigenvectors of the full graph will not “see” the internal structure of the base graph $W$; second, that the number of these top eigenvectors will equal the number of base graphs (minus one, if the trivial eigenvector is not counted); and third, that properties of the eigenvectors of the base graph $W$ may manifest themselves in subsequent low-order eigenvectors of the full graph. All of these phenomena are clearly observed in the empirical results for the TwoLevel, as well as for the Congress data when the inter-Congress couplings are small to moderate. When the inter-Congress couplings become larger, the interaction model is less weak, in which case the situation is much noisier and more complex. Similarly, for the Migration data, there is some geographically-local structure illustrated in the low-order eigenvectors, but the situation is much noisier, suggesting that the interaction model $N$ is more complex or that a simple separation of scales in a tensor product construction is less appropriate for these data.

- Second, recall that eigenvectors have strong connections with diffusions. For example, the
Figure 10: Results from the **TwoLevel** model, where the parameters have been set as an “path graph of unstructured graphs,” where each base graph $W$ is a random graph $G(n = 100, p = 0.2)$, and where a pair of nodes from consecutive base graphs are connected with probability 0.01. Shown are: a pictorial illustration of the graph; the IPR scores; the normalized square spectrum; and the top 10 eigenvectors.

Power method can be used to compute the top eigenvector of certain matrices, and random walks can be used to compute vectors which find good partitions of the data. Empirical results on the **TwoLevel** data illustrate that when the base graph $W$ is structured (a 2-module with a good bipartition, as opposed to an unstructured random graph) and/or when the interaction model $N$ is structured (a path graph, as opposed to an unstructured random graph) then the low-order localization is most pronounced. (This may be seen as a consequence of the implicit “isoperimetric capacity control” associated with diffusing in very low-dimension spaces or when there are very good bipartitions of the data. Formalizing these trade-offs would provide a precise but nontrivial sense in which perturbation caused by the interaction model $N$ is “sufficiently weak” relative to the base graph $W$.) Relatedly, below the localization-delocalization transition, there is a fairly strong tendency in the **Congress** data for localization to occur on very early Congresses or very late Congresses, *i.e.*, at early or late but not at intermediate times. A similar but somewhat weaker tendency is seen for localization to occur in the **Migration** data at the boundaries or geographic borders of the data, suggesting that an explanation for this has to do with random walks “getting stuck” at “corners” of the configuration space. Relatedly, in the **Congress** data, on low-order eigenvectors for which the localization is somewhat less pronounced, there is often but not always substantial mass on several temporally-adjacent Congresses.

- Third, recall that higher-variance eigenvectors occur earlier in the spectrum. As a consequence of this, the conventional wisdom is that the top eigenvector is relatively smooth and that subsequent eigenvectors exhibit characteristic higher-frequency sinusoidal oscillations; and, indeed, this is observed in both the real and synthetic data. More interestingly, one
Figure 11: Results from the TWOLEVEL model, with two different types base graphs organized as a path graph; the order of the base graphs is EE2E2. Each “2" has edge densities $p_1 = 0.8$ and $p_2 = 0.2$; each “E" is a random graph with $p$ to match the edge densities inside the beads; and nodes between successive beads are connected with probability 0.05. Shown are: a pictorial illustration of the graph; the IPR scores; the normalized square spectrum; and the $5^{th}$ through $9^{th}$ eigenvectors.

should observe that in the CONGRESS data, eigenvectors with localization on recent, i.e., temporally-later, Congresses tend to occur earlier in the spectrum, i.e., account for a larger fraction of the variance, than eigenvectors with localization on much older Congresses. An explanation for this is given by the observation that more recent Congresses are substantially more “polarized" than earlier Congresses [26, 38, 22]. Since the variance associated with a more polarized base graph should be larger than that associated with a less polarized base graph, one would expect that (assuming that eigenvectors with localization on both earlier and on later Congresses are observed in the data) eigenvectors with localization on recent (and thus more polarized) Congresses should be seen before eigenvectors with localization on older (and less polarized) Congresses. This explanation is given clear support by considering the order in which localized low-order eigenvectors appear when more-structured and less-structured base graphs are combined; see Figures 11 and 12.

• Fourth, recall that lower-order eigenvectors are exactly orthogonal to earlier eigenvectors. Since the requirement of exact orthogonality is typically unrelated to the processes generating the data, this often manifests itself in denser eigenvectors that often have weaker localization properties and that are largely uninterpretable in terms of the domain from which the data are drawn. This is the conventional wisdom, and (although not presented pictorially) this is also seen in some of the lower-order eigenvectors in the data sets we have been discussing.

Although these rule-of-thumb principles do not explain everything that a rigorous perturbation analysis of the tensor product of structured matrices might hope to provide, they do help to understand many of the observed empirical results that are seemingly arbitrary or simply artifacts of noise in the data. In addition, they can be used to understand the properties of eigenvector-based methods more generally. As a trivial example, recall that the CONGRESS data from Section 3 was for a time period when the number of U.S. states and thus U.S. senators did not change.
Figure 12: Results from the TwoLevel model, with two different types base graphs organized as a path graph; the order of the base graphs is 22E2E. Each “2” has edge densities $p_1 = 0.8$ and $p_2 = 0.2$; each “E” is a random graph with $p$ to match the edge densities inside the beads; and nodes between successive beads are connected with probability 0.05. Shown are: a pictorial illustration of the graph; the IPR scores; the normalized square spectrum; and the $5^{th}$ through $9^{th}$ eigenvectors.

substantially and thus when the size of the Congress was roughly constant, suggesting that fixed-sized beads evolving along a one-dimensional scaffolding might be appropriate. If, instead, one was interested in using eigenvector-based methods to examine Congressional voting data from 1789 to the present [26, 38, 22], then one must take into account that the number of senators changed substantially over time. In this case, an “ice cream cone” model, where the beads along the one-dimensional scaffolding grow in size with time, would be more appropriate.

5 Discussion and conclusion

We have investigated the phenomenon of low-order eigenvector localization in Laplacian matrices associated with data graphs. Our contributions are threefold: first, we have introduced the notion of low-order eigenvector localization; second, we have described several examples of this phenomenon in two real data sets, illustrating that the localization can in some cases highlight meaningful structural heterogeneities in the data that are of potential interest to a downstream analyst; and third, we have presented a very simple model that qualitatively reproduces several of the empirical observations. Our model is a very simple two-level tensor product construction, in which each level can be “structured” or “unstructured.” Although simple, this model suggests certain structural similarities among the seemingly-unrelated applications where we have observed low-order eigenvector localization, and it may be used as a diagnostic tool to help extract insight from data graphs when such low-order eigenvector localization is present. At this point, our model is mostly “descriptive,” in that it can be used to describe or rationalize empirical observations. We will conclude this paper with a discussion of our results in a more general context.

Recall that the idea behind nonlinear dimensionality reduction methods such as Laplacian eigenmaps [4] and the related diffusion maps [9] is to use eigenvectors of a Laplacian matrix corresponding to the coarsest modes of variation in the data matrix to construct a low-dimensional representation of the data. The embedding provided by these top eigenvectors is is often inter-
interpreted in terms of an underlying low-dimensional manifold that is “nice,” e.g., that does not have pathological curvature properties or other pathological distributional properties that would lead to structural heterogeneities that would lead to eigenvector localization; and this embedding is used to perform tasks such as classification, clustering, and regression. Our results illustrate that meaningful low-variance information will often be lost with such an approach. Of course, there is no reason that general data graphs should look like limiting discretizations of nice manifolds, but it has been our experience that the empirical results we have reported are very surprising to practitioners of eigenvector-based machine learning and data analysis methods.

Far from being exotic or rare, however, a two-level structure such as that posited by our TwoLevel model is quite common—e.g., time series data have a natural one-dimensional temporal ordering, DNA single-nucleotide polymorphism data are ordered along a one-dimensional chromosome along which there is correlational or linkage disequilibrium structure, and hyperspectral data in the natural sciences have a natural ordering associated with the frequency. Not surprisingly, then, we have observed similar qualitative properties to those we have reported here on several of these other types of data sets, and we expect observations similar to those we have made to be made in many other applications.

In some cases, low-order eigenvector localization has similarities with localization on extremal eigenvectors. In general, though, drawing this connection is rather tricky, especially if one is interested in extracting insight or performing machine learning when low-order eigenvector localization is present. Thus, a number of rather pressing questions are raised by our observations. An obvious direction has to do with characterizing more broadly the manner in which such localization occurs in practice. It is of particular interest to understand how it is affected by smoothing and preprocessing decisions that are made early in the data analysis pipeline. A second obvious direction has to do with providing a firmer theoretical understanding of low-order localization. This will require a matrix perturbation analysis of the tensor product of structured matrices, which to the best of our knowledge has not been considered yet in the literature. This is a technically-involved topic, in part since a straightforward application of matrix perturbation ideas tends to “wash out” the bottom part of the spectrum. A third direction has to do with understanding the relationship between the low-order localization phenomenon we have reported and recently-developed local spectral methods that implicitly construct local versions of eigenvectors [32, 2, 15]. A final direction that is clearly of interest has to do with understanding the implications of our empirical observations on the applicability of popular eigenvector-based machine learning and data analysis tools.

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