



Optimal transport for graph data

Barycenters and dictionary learning

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Optimal Transport and divergences between graphs

- Discrete Optimal Transport (OT)
- Gromov-Wasserstein divergence and applications on graphs
- Fused Gromov-Wasserstein and applications on attributed graphs

Online Graph Dictionary Learning

- Linear modeling and unmixing of graphs
- Learning a dictionary of graphs
- Numerical experiments

Optimal Transport and divergences between graphs



- Problem introduced by Gaspard Monge in his memoire [Monge, 1781].
- How to move mass while minimizing a cost (mass + cost)
- Monge formulation seeks for a mapping between two mass distribution.
- Reformulated by Leonid Kantorovich (1912-1986), Economy nobelist in 1975
- Focus on where the mass goes, allow splitting [Kantorovich, 1942].
- Applications originally for resource allocation problems

Optimal transport between discrete distributions



Kantorovitch formulation : OT Linear Program When $\mu_s = \sum_{i=1}^{n_s} a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_{i=1}^{n_t} b_i \delta_{\mathbf{x}_i^t}$

$$W_p^p(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t)} \left\{ \langle \mathbf{T}, \mathbf{C} \rangle_F = \sum_{i,j} T_{i,j} c_{i,j} \right\}$$

where C is a cost matrix with $c_{i,j} = c(\mathbf{x}_i^s, \mathbf{x}_j^t) = \|\mathbf{x}_i^s - \mathbf{x}_j^t\|^p$ and the constraints are

$$\Pi(\boldsymbol{\mu}_{s},\boldsymbol{\mu}_{t}) = \left\{ \mathbf{T} \in (\mathbb{R}^{+})^{n_{s} \times n_{t}} | \mathbf{T} \mathbf{1}_{n_{t}} = \mathbf{a}, \mathbf{T}^{T} \mathbf{1}_{n_{s}} = \mathbf{b} \right\}$$

- $W_p(\mu_s, \mu_t)$ is called the Wasserstein distance (EMD for p = 1).
- Entropic regularization solved efficiently with Sinkhorn [Cuturi, 2013].
- Classical OT needs distributions lying in the same space ightarrow Gromov-Wasserstein.

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Gromov-Wasserstein divergence





Inspired from Gabriel Peyré

GW for discrete distributions [Memoli, 2011]

$$\mathcal{GW}_p(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t) = \left(\min_{T \in \Pi(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t)} \sum_{i, j, k, l} |\boldsymbol{D}_{i, k} - \boldsymbol{D}'_{j, l}|^p T_{i, j} T_{k, l}\right)^{\frac{1}{p}}$$

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{x_j^t}$ and $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|, D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Distance between metric measured spaces : across different spaces.
- Search for an OT plan that preserve the pairwise relationships between samples.
- Invariant to isometry in either spaces (e.g. rotations and translation).
- Entropy regularize GW proposed in [Peyré et al., 2016].

Gromov-Wasserstein between graphs



Modeling the graph structure with a pairwise matrix D

- An undirected graph $\mathcal{G}:=(\mathbf{V},\mathbf{E})$ is defined by $\mathbf{V}=\{\mathbf{x}_i\}_{i\in[\mathbf{N}]}$ set of the \mathbf{N} nodes and $\mathbf{E}=\{(\mathbf{x}_i,\mathbf{x}_j)|\mathbf{x}_i\leftrightarrow\mathbf{x}_j\}$ set of edges.
- Structure represented as a symmetric matrix D of relations between the nodes.
- Possible choices : **Adjacency matrix** (used in this study), Laplacian matrix, Shortest path or geodesic distance matrix.

Graph as a distribution (D, h)



• Graph represented as a discrete distribution:

$$\mu_X = \sum_i h_i \delta_{x_i}$$

- The positions x_i are implicit and represented as the pairwise matrix D.
- *h_i* are the masses on the nodes of the graphs (uniform by default).

Applications of GW [Solomon et al., 2016]

Shape matching between 3D and 2D surfaces



Source

Targets

Multidimensional scaling (MDS) of shape collection



Attributed graphs as distributions



- Joint distribution μ in the feature/structure space.
 - Nodes are weighted by their mass h_i .
 - Structure encoded by x_i (no common metric between two different graphs).
 - Features values a_i can be compared through the common metric.
- Importance of the joint modeling:



Fused Gromov-Wasserstein distance



Fused Gromov Wasserstein distance [Vayer et al., 2020] $\mu_s = \sum_{i=1}^n h_i \delta_{x_i, a_i}$ and $\mu_t = \sum_{j=1}^m g_j \delta_{y_j, b_j}$

$$\mathcal{FGW}_{p,q,\alpha}(D,D',\boldsymbol{\mu_s},\boldsymbol{\mu_t}) = \left(\min_{\mathbf{T}\in\Pi(\boldsymbol{\mu_s},\boldsymbol{\mu_t})}\sum_{i,j,k,l} \left((1-\alpha)C_{i,j}^q + \alpha|\boldsymbol{D_{i,k}} - \boldsymbol{D'_{j,l}}|^q\right)^p T_{i,j} T_{k,l}\right)^{\frac{1}{p}}$$

with $D_{i,k} = \|x_i - x_k\|$ and $D'_{j,l} = \|y_i - y_l\|$ and $C_{i,j} = \|a_i - b_j\|$

- Parameters q > 1, $\forall p \ge 1$.
- $\alpha \in [0,1]$ is a trade off parameter between structure and features.

$$\mathcal{FGW}_{p,q,\alpha}(D,D',\boldsymbol{\mu_s},\boldsymbol{\mu_t}) = \left(\min_{\mathbf{T}\in\Pi(\boldsymbol{\mu_s},\boldsymbol{\mu_t})}\sum_{i,j,k,l} \left((1-\alpha)C_{i,j}^q + \alpha|\boldsymbol{D_{i,k}} - \boldsymbol{D'_{j,l}}|^q\right)^p T_{i,j} T_{k,l}\right)^{\frac{1}{p}}$$

Metric properties [Vayer et al., 2020]

- \mathcal{FGW} defines a metric over structured data with measure and features preserving isometries as invariants.
- \mathcal{FGW} is a metric for q = 1 a semi metric for q > 1, $\forall p \ge 1$.
- The distance is nul iff :
 - There exists a Monge map T#μ_s = μ_t.
 - Structures are equivalent through this Monge map (isometry).
 - Features are equal through this Monge map.

Bounds and convergence to finite samples [Vayer et al., 2020]

- $\mathcal{FGW}(\mu_s, \mu_t)$ is lower bounded by $(1 \alpha)\mathcal{W}(\mu_A, \mu_B)^q$ and $\alpha \mathcal{GW}(\mu_X, \mu_Y)^q$
- Convergence of finite samples when $\mathcal{X} = \mathcal{Y}$ with $d = Dim(\mathcal{X}) + Dim(\Omega)$:

$$\mathbb{E}[\mathcal{FGW}(\mu,\mu_n)] = O\left(n^{-\frac{1}{d}}\right)$$

11 / 26

FGW barycenter

Euclidean barycenter





FGW barycenter

 $\min_{x} \sum_{k} \lambda_k \|x - x_k\|^2$



FGW barycenter p = 1, q = 2

- Estimate FGW barycenter using Frechet means (similar to [Peyré et al., 2016]).
- Barycenter optimization solved via block coordinate descent (on $\mathbf{T}, D, \{a_i\}_i$).
- Can chose to fix the structure (D) or the features $\{a_i\}_i$ in the barycenter.
- a_{ii} , and D updates are weighted averages using T.



- We select a clean graph, change the number of nodes and add label noise and random connections.
- We compute the barycenter on n = 15 and n = 7 nodes.
- Barycenter graph is obtained through thresholding of the D matrix.



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FGW for graphs based clustering



- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs × 4 types of communities)
- k-means clustering using the FGW barycenter

FGW baryenter for community clustering



Graph approximation and community clustering

 $\min_{\mathbf{D},\mu} \quad \mathcal{FGW}(\mathbf{D},\mathbf{D}_0,\mu,\mu_0)$

- Approximate the graph (\mathbf{D}_0, μ_0) with a small number of nodes.
- Can be seen as a FGW (compressed) barycenter for one graph.
- OT matrix give the clustering affectation.
- Works for signle and multiple modes in the clusters.

GW and FGW for graph modeling



Gromov-Wasserstein distance [Memoli, 2011]

- Divergence between distributions across metric spaces.
- Can be used to measure similarity between graphs seen as distribution their pairwise node relationship.

Fused Gromov-Wasserstein distance [Vayer et al., 2018]

- Model labeled structured data as joint structure/labels distributions.
- New versatile method for comparing structured data based on Optimal Transport
- New notion of barycenter of structured data such as graphs or time series

How to use GW/FGW to model data variability in a dataset of graphs?

Online Graph Dictionary Learning





SBM with balanced communities $\{1, 2, 3\}$. Two communities of variable proportions.

- We have access to large datasets of graphs with variable number of nodes.
- How to model the variability of those graphs?
- A natural formulation is to use factorization.
- We propose to use a **linear** model for representing te graph associated to and estimation of the linear basis : **Dictionary learning**.

Linear model



Linear modeling of graphs

$$D \approx \sum_{s \in [S]} w_s \overline{D_s} \tag{1}$$

- Approximate a given graph structure D as a non-negative weighted sum of template graphs D_s.
- $\mathbf{w} \in \Sigma_S$ are the weights in the simplex.
- $\{\overline{D_s}\}_s$ is the dictionary of templates that all have the same order (nb. of nodes).

Gromov-Wasserstein Linear unmixing



Sparse linear unmixing with Gromov-Wasserstein

$$\min_{\mathbf{w}\in\Sigma_{S}} \quad \mathcal{GW}_{2}^{2}\left(\sum_{s\in[S]} w_{s}\overline{D_{s}} , D\right)$$
(2)

- Estimate the linear representation on the simplex w minimizing the GW distance *w.r.t.* the target graph *D* (non-negative unmixing).
- w is a vector embedding of the graph D in the dictionary.
- GW between graphs

Gromov-Wasserstein Linear unmixing



Sparse linear unmixing with Gromov-Wasserstein

$$\min_{\mathbf{w}\in\Sigma_{S}} \quad \mathcal{GW}_{2}^{2}\left(\sum_{s\in[S]} w_{s}\overline{\boldsymbol{D}_{s}} , \boldsymbol{D}\right)$$
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GDL optimization problem

$$\min_{\substack{\{\mathbf{w}^{(k)}\}_{k\in[K]}\\\{\overline{\boldsymbol{D}}_{s}\}_{s\in[S]}}} \sum_{k=1}^{K} \mathcal{GW}_{2}^{2} \left(\boldsymbol{D}^{(k)}, \sum_{s\in[S]} w_{s}^{(k)} \overline{\boldsymbol{D}}_{s} \right) - \lambda \|\mathbf{w}^{(k)}\|_{2}^{2}$$
(3)

- On a dataset of K undirected graphs $\{D^{(k)} \in S_{N^{(k)}}(\mathbb{R})\}_{k \in [K]}$.
- We want to estimate simultaneously the unmixing w^(k) of each graphs and the optimal dictionary { *D*_s }_{s∈[S]}.
- Very similar to classical DL (Non-negative Matrix Factorization) approach but with GW as a data fitting term.
- We propose to solve it an adaptation of the online algorithm [Mairal et al., 2009]

Stochastic/Online update [Vincent-Cuaz et al., 2021]

- 1: Sample a minibatch of graphs $\mathcal{B} := \{ oldsymbol{D}^{(k)} \}_{k \in \mathcal{B}}$.
- 2: Compute $\{(\mathbf{w}^{(k)}, T^{(k)})\}_{k \in [B]}$ from solving B independent unmixings.
- 3: Compute the gradient $\widetilde{\nabla}_{\overline{D}_s}$ on the minibatch with fixed $\{(\mathbf{w}^{(k)}, T^{(k)})\}_{k \in [B]}$.
- 4: Projected gradient step , $\forall s \in [S], \overline{D}_s \leftarrow Proj_{S_N(\mathbb{R})}(\overline{D}_s \eta_C \widetilde{\nabla}_{\overline{D}_s})$

Experiments - Unsupervised representation learning

• Stochastic block model with $\{1,2,3\}$ blocks





Embedding space







w = [0.0, 1.0] w = [0.2, 0.8] w = [0.4, 0.6] w = [0.6, 0.4] w = [0.8, 0.2] w = [1.0, 0.0]



Learned Dictionary: Interpolation \sim 1D Manifold



- Stochastic block model with 2 blocks and varying proportions of block size.
- GDL with 2 atoms can recover the extreme points.
- Linear interpolation recover a continuous variation of proportion.

Experiments - Online Learning

- Streaming graphs: Stochastic update for each new incoming graph
- Dataset: TWITCH-EGOS
 - 120.000 + graphs
 - 2 classes
 - shared hub structure



• Simulated stream: data A (class 1) \rightarrow data B (class 2)



Experiments - Online Learning

- Streaming graphs: Stochastic update for each new incoming graph
- Dataset : TRIANGLES
 - 30.000+ labeled graphs
 - 10 classes
- Simulated stream: data A (4 classes) \rightarrow data B (3 classes) \rightarrow data C (3 classes)



Conclusion



Gromov-Wasserstein family for graph modeling

- $\bullet\,$ Graphs modelled as distributions, \mathcal{GW} can measure their similarity.
- Extensions of GW for labeled graphs and Frechet means can be computed.
- Nonlinear and linear dictionaries of graphs using \mathcal{GW} provide a good modeling.
- Weights on the nodes are important but rarely available : relax the constraints [Séjourné et al., 2020] or even remove one of them [Vincent-Cuaz et al., 2022].

Open questions and new research

- Stability of the \mathcal{GW} plan to perturbations of D (related to the GDL upper bound).
- Use \mathcal{GW} as a "kernel" for structured prediction (conditional \mathcal{GW} barycenters).

Python code available on GitHub: https://github.com/PythonOT/POT

- OT LP solver, Sinkhorn (stabilized, ϵ -scaling, GPU)
- Domain adaptation with OT.
- Barycenters, Wasserstein unmixing.
- Wasserstein Discriminant Analysis.

Tutorial on OT for ML: http://tinyurl.com/otml-isbi

Papers available on my website: https://remi.flamary.com/



Entropic regularized optimal transport



Entropic regularization [Cuturi, 2013]

$$W_{\epsilon}(\boldsymbol{\mu}_{s}, \boldsymbol{\mu}_{t}) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu}_{s}, \boldsymbol{\mu}_{t})} \quad \langle \mathbf{T}, \mathbf{C} \rangle_{F} + \epsilon \sum_{i, j} T_{i, j} \log T_{i, j}$$

- Regularization with the negative entropy $-H(\mathbf{T})$.
- Looses sparsity, but strictly convex optimization problem [Benamou et al., 2015].
- Can be solved with the very efficient Sinkhorn-Knopp matrix scaling algorithm.
- Loss and OT matrix are differentiable and have better statistical properties [Genevay et al., 2018].

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GW Upper bond [Vincent-Cuaz et al., 2021]

Let two graphs of order N in the linear embedding $\left(\sum_s w_s^{(1)} \overline{D_s}\right)$ and $\left(\sum_s w_s^{(2)} \overline{D_s}\right)$, the \mathcal{GW} divergence can be upper bounded by

$$\mathcal{GW}_2\left(\sum_{s\in[S]} w_s^{(1)}\overline{D_s}, \sum_{s\in[S]} w_s^{(2)}\overline{D_s}\right) \le \|\mathbf{w}^{(1)} - \mathbf{w}^{(2)}\|_M$$
(4)

with M a PSD matrix of components $M_{p,q} = \left\langle D_h \overline{D_p}, \overline{D_q} D_h \right\rangle_F$, $D_h = diag(h)$.

Discussion

- The upper bound is the value of GW for a transport T = diag(h) assuming that the nodes are already aligned.
- The bound is exact when the weights $\mathbf{w}^{(1)}$ and $\mathbf{w}^{(2)}$ are close.
- Solving \mathcal{GW} with FW si $O(N^3 \log(N))$ at each iterations.
- Computing the Mahalanobis upper bound is $O(S^2)$: very fast alterative to GW for nearest neighbors retrieval.

Optimization problem

$$\mathcal{GW}_p^p(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t)} \sum_{i, j, k, l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{x_j^t}$ and $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|, D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Quadratic Program (Wasserstein is a linear program).
- Nonconvex, NP-hard, related to Quadratic Assignment Problem (QAP).
- Large problem and non convexity forbid standard QP solvers.

Optimization algorithms

- Local solution with conditional gradient algorithm (Frank-Wolfe) [Frank and Wolfe, 1956].
- Each FW iteration requires solving an OT problems.
- Gromov in 1D has a close form (solved in discrete with a sort) [Vayer et al., 2019].



• With entropic regularization, one can use mirror descent [Peyré et al., 2016] or fast low rank approximations [Scetbon et al., 2021].

Optimization Problem

Where

$$\mathcal{GW}_{p,\epsilon}^{p}(\boldsymbol{\mu_{s}},\boldsymbol{\mu_{t}}) = \min_{\mathbf{T}\in\Pi(\boldsymbol{\mu_{s}},\boldsymbol{\mu_{t}})} \sum_{i,j,k,l} |D_{i,k} - D_{j,l}'|^{p} T_{i,j} T_{k,l} + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$
(5)

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{x_j^t}$ and $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|, D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

• Smoothing the original GW with a convex and smooth entropic term.

Solving the entropic \mathcal{GW} [Peyré et al., 2016]

- Problem (5) can be solved using a KL mirror descent.
- This is equivalent to solving at each iteration t

$$\begin{split} \mathbf{T}^{(t+1)} &= \min_{\mathbf{T} \in \mathcal{P}} \quad \left\langle \mathbf{T}, \mathbf{G}^{(t)} \right\rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j} \\ G_{i,j}^{(t)} &= 2 \sum_{k,l} |D_{i,k} - D'_{j,l}|^p T_{k,l}^{(t)} \text{ is the gradient of the GW loss at previous} \end{split}$$

point T^(k).
Problem above solved using a Sinkhorn-Knopp algorithm of entropic OT.

- Problem above solved using a Sinkhorn-Khopp algorithm of entropic OT.
- Very fast approximation exist for low rank distances [Scetbon et al., 2021].

Optimization problem

$$\min_{\mathbf{w}\in\Sigma_S} \quad \mathcal{GW}_2^2\left(\sum_{s\in[S]} w_s \overline{oldsymbol{D}_s} ext{ , } oldsymbol{D}
ight) - \lambda \|\mathbf{w}\|_2^2$$

- Non-convex Quadratic Program w.r.t. T and w.
- $\bullet\,$ GW for fixed ${\bf w}$ already have an existing Frank-Wolfe solver.
- We proposed a Block Coordinate Descent algorithm

BCD Algorithm for sparse GW unmixing [Tseng, 2001]

- 1: repeat
- 2: Compute OT matrix T of $\mathcal{GW}_2^2(D, \sum_s w_s \overline{D_s})$, with FW [Vayer et al., 2018].
- 3: Compute the optimal \mathbf{w} given T with Frank-Wolfe algorithm.
- 4: until convergence
- Since the problem is quadratic optimal steps can be obtained for both FW.
- BCD convergence in practice in a few tens of iterations.

GDL on labeled graphs

- For datasets with labeled graphs, on can learn simultaneously a dictionary of the structure $\{\overline{D}_s\}_{s\in[S]}$ and a dictionary on the labels/features $\{\overline{\mathbf{F}}_s\}_{s\in[S]}$.
- Data fitting is Fused Gromov-Wasserstein distance $\mathcal{FGW},$ same stochastic algorithmm.

Dictionary on weights

$$\min_{\substack{\{(\mathbf{w}^{(k)},\mathbf{v}^{(k)})\}_k\\\{(\overline{D}_s,\overline{h}_s)\}_s}} \sum_{k=1}^K \mathcal{GW}_2^2 \left(\boldsymbol{D}^{(k)}, \sum_s w_s^{(k)} \overline{\boldsymbol{D}_s}, \boldsymbol{h}^{(k)}, \sum_s v_s^{(k)} \overline{\boldsymbol{h}_s} \right) - \lambda \|\mathbf{w}^{(k)}\|_2^2 - \mu \|\mathbf{v}^{(k)}\|_2^2$$

• We model the graphs as a linear model on the structure and the node weights

$$(\boldsymbol{D}^{(k)},\boldsymbol{h}^{(k)}) \longrightarrow \left(\sum_{s} w_{s}^{(k)} \boldsymbol{D}_{s}, \sum_{s} v_{s}^{(k)} \overline{\boldsymbol{h}_{s}}\right)$$

- ullet This allows for sparse weights h so embedded graphs with different order.
- We provide in [Vincent-Cuaz et al., 2021] subgradients of GW w.r.t. the mass h.

Experiments - Unsupervised representation learning



Comparison of fixed and learned weights dictionaries

- Graph taken from the IMBD dataset.
- Show original graph and representation after projection on the embedding.
- Uniform weight h has a hard time representing a central node.
- Estimated weights \tilde{h} recover a central node.
- In addition some nodes are discarded with 0 weight (graphs can change order).

	no attribute		discrete attributes		real attributes			
models	IMDB-B	IMDB-M	MUTAG	PTC-MR	BZR	COX2	ENZYMES	PROTEIN
GDL(ours)	51.64(0.59)	55.41(0.20)	70.89(0.11)	51.90(0.54)	66.42(1.96)	59.48(0.68)	66.97(0.93)	60.49(0.71)
GWF-r	51.24 (0.02)	55.54(0.03)	-	-	52.42(2.48)	56.84(0.41)	72.13(0.19)	59.96(0.09)
GWF-f	50.47(0.34)	54.01(0.37)	-	-	51.65(2.96)	52.86(0.53)	71.64(0.31)	58.89(0.39)
GW-k	50.32(0.02)	53.65(0.07)	57.56(1.50)	50.44(0.35)	56.72(0.50)	52.48(0.12)	66.33(1.42)	50.08(0.01)
SC	50.11(0.10)	54.40(9.45)	50.82(2.71)	50.45(0.31)	42.73(7.06)	41.32(6.07)	70.74(10.60)	49.92(1.23)

Table 1. Clustering: Rand Index computed for benchmarked approaches on real datasets.

Clustering Experiments on real datasets

- Different data fitting losses:
 - Graphs without node attributes : Gromov-Wasserstein.
 - Graphs with node attributes (discrete and real): Fused Gromov-Wasserstein.
- We learn a dictionary on the dataset and perform K-means in the embedding using the Mahalanobis distance approximation.
- Compared to GW Factorization (GWF) [Xu, 2020] and spectral clustering.
- Similar performance for supervised classification (using GW in a kernel).

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Mémoire sur la théorie des déblais et des remblais.

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