Local Sample-Weighted Multiple Kernel Clustering With Consensus Discriminative Graph

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Abstract—Multiple kernel clustering (MKC) is committed to achieving optimal information fusion from a set of base kernels. Constructing precise and local kernel matrices is proven to be of vital significance in applications since the unreliable distant–distance similarity estimation would degrade clustering performance. Although existing localized MKC algorithms exhibit improved performance compared with globalized competitors, most of them widely adopt the KNN mechanism to localize kernel matrix by accounting for τ-nearest neighbors. However, such a coarse manner follows an unreasonable strategy that the ranking importance of different neighbors is equal, which is impractical in applications. To alleviate such problems, this article proposes a novel local sample-weighted MKC (LSWMKC) model. We first construct a consensus discriminative affinity graph in kernel space, revealing the latent local structures. Furthermore, an optimal neighborhood kernel for the learned affinity graph is output with naturally sparse property and clear block diagonal structure. Moreover, LSWMKC implicitly optimizes adaptive weights on different neighbors with corresponding samples. Experimental results demonstrate that our LSWMKC possesses better local manifold representation and outperforms existing kernel or graph-based clustering algorithms. The source code of LSWMKC can be publicly accessed from https://github.com/liliangnudt/LSWMKC.

Index Terms—Graph learning, localized kernel, multiview clustering, multiple kernel learning.

I. INTRODUCTION

CLUSTERING is one of the representative unsupervised learning techniques widely employed in data mining and machine learning [1]–[6]. As a popular algorithm, k-means has been well investigated [7]–[9]. Although achieving extensive applications, k-means assumes that data can be linearly separated into different clusters [10]. By employing kernel tricks, the nonlinearly separable data are embedded into a higher dimensional feature space and become linearly separable. As a consequence, kernel k-means (KKM) is naturally developed for handling nonlinearity issues [10], [11]. Moreover, to encode the emerging data generated from heterogeneous sources or views, multiple kernel clustering (MKC) provides a flexible and expansive framework for combining a set of kernel matrices since different kernels naturally correspond to different views [12]–[18]. Multiple KKM (MKKM) [19] and various variants are further developed and widely employed in many applications [15], [16], [20]–[23].

Most of the kernel-based algorithms follow a common assumption that all the samples are reliable to exploit the intrinsic structures of data, and thus, such a globally designed manner equally calculates the pairwise similarities of all samples [15]–[17], [20], [21], [24], [25]. Nevertheless, in a high-dimensional space, this assumption is incompatible with the well-acknowledged theory that the similarity estimation for distant samples is less reliable on account of the intrinsic manifold structures are highly complex with curved, folded, or twisted characteristics [26]–[29]. Furthermore, researchers have found that preserving reliable local manifold structures of data could achieve better effectiveness than globally preserving all the pairwise similarities in unsupervised tasks and can achieve better clustering performance, such as dimension reduction [30]–[33] and clustering [34], [35]. Therefore, many approaches are proposed to localize kernels to enhance discrimination [36]–[40]. The work in [36] develops a localized kernel maximizing alignment method that merely aligns the original kernel with τ-nearest neighbors of each sample to the learned optimal kernel. Along this way, the KNN mechanism is introduced to kernel-based subspace segmentation [38]. Moreover, a recently proposed simple MKKM method [24] with min–max optimization is also localized in the same way to consider local structures [40]. Besides, such a localized manner also has been extended to handle incomplete data [37]. Although showing improved performance, most traditional localized kernel methods adopt the simple KNN mechanism to select neighbors.

As can be seen in Fig. 1(a) and (b), previous localized MKC methods with the KNN mechanism encounter two issues: 1) these methods follow the common assumption that all the neighbors are reliable without considering their variation and
ranking relationship. However, it is incompatible with common knowledge that the neighbors of a sample are adaptively varied, and some may have been corrupted by noise or outliers. For instance, in social networking, a closer relationship means more essential and vice versa. 2) The KNN mechanism introduces a hyperparameter neighbor ratio, which is fixed for each sample and commonly predetermined empirically. Apart from this unreasonable fixed neighbor ratio, it incurs dataset-related parameter-tuning in a wide range to obtain satisfying clustering results. From experimental results, we can observe that the KNN mechanism still preserves apparent noise compared with the original average kernel.

To alleviate these problems, we start our work with a natural thought that adaptively assigns a reasonable weight to each neighbor according to its ranking importance. However, there is no sufficient prior knowledge in kernel space to identify the ranking relationship among neighbors. Owing to the remarkable performance in exploring the complex nonlinear structures of various data, developing graph-based methods is greatly popular with scholars [27], [41]–[56]. Considering kernel matrix can be regarded as affinity graph with naturally sparsity and clear block diagonal structures [41], [43], [47], [57].

Based on the above-mentioned motivation and our inspiration from graph learning [41], [47], [48], [51], [57], [58], we develop a novel local sample-weighted MKC with consensus discriminative graph method (LSWMKC). Instead of using the KNN mechanism to localize the kernel matrix without considering the ranking importance of neighbors, we first learn a consensus discriminative affinity graph across multiple views in kernel space to reveal the latent manifold structures, and further heuristically learn an optimal neighborhood kernel. As Fig. 1(c) shows, the learned neighborhood kernel is naturally sparse with clear block diagonal structures. We develop an efficient iterative algorithm to simultaneously learn weights of base kernels, discriminative affinity graph, and localized consensus neighborhood kernel. Instead of empirically tuning or selecting a predefined neighbor ratio, our model can implicitly optimize adaptive weights on different neighbors with corresponding samples. Extensive experiments demonstrate that the learned neighborhood kernel can achieve clear local manifold structures, and it outperforms localized MKC methods in the KNN mechanism and other existing models.

We briefly summarize the main contributions as follows:

1) A novel local sample-weighted MKC algorithm is proposed based on kernelized graph learning, which can implicitly optimize adaptive weights on different neighbors with corresponding samples according to their ranking importance.

2) We learn an optimal neighborhood kernel with more discriminative capacity by further denoising the graph, revealing the latent local manifold representation in kernel space.

3) We conduct extensive experimental evaluations on 12 MKC benchmark datasets compared with the existing 13 methods. Our proposed LSWMKC shows apparent effectiveness over localized MKC methods in the KNN mechanism and other existing methods.

II. BACKGROUND

This section introduces MKC and traditional KNN-based localized MKC methods.

A. Multiple Kernel k-Means

For a data matrix \( X \in \mathbb{R}^{d \times n} \), including \( n \) samples with \( d \)-dimensional features from \( k \) clusters, nonlinear feature mapping \( \psi(\cdot) : \mathbb{R}^d \mapsto \mathcal{H} \) achieves the transformation from sample space \( \mathbb{R}^d \) to a reproducing kernel Hilbert space (RKHS) \( \mathcal{H} \) [59]. Kernel matrix \( K \) is computed by

\[
K_{ij} = \kappa(x_i, x_j) = \psi(x_i)^T \psi(x_j)
\]

where \( \kappa(\cdot, \cdot) : \mathbb{R}^d \times \mathbb{R}^d \mapsto \mathcal{H} \) denotes a PSD kernel function. k-means is to minimize the clustering loss, that is,

\[
\min_S \sum_{i=1}^{n} \sum_{q=1}^{k} S_{iq} ||x_i - c_q||^2_2, \quad \text{s.t.} \sum_{q=1}^{k} S_{iq} = 1
\]

where \( S \in \{0,1\}^{n \times k} \) denotes the indicator matrix, \( c_q \) denotes the centroid of \( q \)-th cluster and \( n_q = \sum_{i=1}^{n} S_{iq} \) denotes the corresponding amount of samples. To deal with nonlinear features, the samples are mapped into RKHS \( \mathcal{H} \). KKM is formulated as

\[
\min_H \text{Tr}(K(I_n - HH^T)), \quad \text{s.t.} \quad H^T H = I_k
\]

where partition matrix \( H \in \mathbb{R}^{n \times k} \) is computed by taking rank-k eigenvectors of \( K \) and then exported to \( k \)-means to compute the final results [10], [11].

For multiple kernel learning scenarios, \( x \) can be represented as \( \omega(x) = [\omega_1 \psi_1(x)^T, \omega_2 \psi_2(x)^T, \ldots, \omega_m \psi_m(x)^T]^T \), where \( \omega = [\omega_1, \ldots, \omega_m]^T \) denotes the coefficients of \( m \) base kernel functions \( \{k_p(\cdot, \cdot)\}_{p=1}^{m} \). \( \omega(\cdot, \cdot) \) is expressed as

\[
\omega(x_i, x_j) = \psi_\omega(x_i)^T \psi_\omega(x_j) = \sum_{p=1}^{m} \omega_p^2 k_p(x_i, x_j).
\]

The objective of MKKM is formulated as

\[
\min_{H, \omega} \text{Tr}(K_\omega(I_n - HH^T))
\]

\[\text{s.t.} \quad H \in \mathbb{R}^{n \times k}, \quad H^T H = I_k, \quad \omega_p \geq 0 \quad \forall p \]

where the consensus kernel \( K_\omega = \sum_{p=1}^{m} \omega_p^2 K_p \) is commonly assumed as a combination of base kernels \( K_p \). To control the
contribution of different kernels, there are some strategies on \( \omega \), such as “kernel affine weight strategy” [51], “autoweighted strategy” [43], [48], and “sum-to-one strategy” [40]. According to [19], (5) can be solved by alternatively optimizing \( \omega \) and \( \mathbf{H} \).

B. Construction of Localized Kernel in KNN Mechanism

Most kernel-based methods assume that all the samples are reliable and calculate fully connected pairwise similarity. However, as pointed out in [26]–[29] and [60], the similarity estimation of distant–distance samples in high-dimensional space is unreliable. Many localized kernel-based works have been developed to alleviate this problem [36], [40], [61]. Commonly, the localized kernel is constructed in the KNN mechanism.

The construction of a localized kernel mainly includes two steps, i.e., neighbor searching and localized kernel construction. First, in average kernel space, the neighbors of each sample are identified by labeling its \( \tau \)-nearest samples. Denoting the neighbor mask matrix as \( \mathbf{N} \in \{0, 1\}^{n \times n} \). The neighbor searching is defined as follows:

\[
N_{ij} = \begin{cases} 
1, & \text{if } x_j \in \text{KNN}(x_i), \\
0, & \text{otherwise}
\end{cases}
\]  

(6)

where \( j \) denotes the neighbor index of \( i \)-th sample. For each row, there are \( \text{round}(\tau n) \) elements are labeled as neighbors, where neighbor ratio \( \tau \) is commonly predetermined empirically and carefully tuned by grid search, such as \( \tau \) varies within \([0.1, 0.2, \ldots, 0.9]\), and finally, obtain the optimal clustering results. If we set neighbor ratio \( \tau = 1 \), the KNN structure will be full-connected. For the precomputed base kernels \( \mathbf{K}_p \), the corresponding localized kernel \( \mathbf{K}_{p(t)} \) is formulated as

\[
\mathbf{K}_{p(t)} = \mathbf{N} \odot \mathbf{K}_p
\]  

(7)

where \( \odot \) is the Hadamard product.

Although the traditional KNN mechanism to localize kernel is simple and has improved performance than globally designed methods, this manner neglects a critical issue the variation of neighbors. Therefore, it is important and practical to assign reasonable weights to different neighbors according to their ranking relationship. Another issue is that the initial neighbor ratio \( \tau \) of each sample is usually fixed and predetermined empirically and needs to be tuned to report the best clustering result. As Fig. 1(a) and (b) shows, the obtained localized kernels preserve much noise, which will incur degeneration of clustering performance.

III. METHODOLOGY

This section presents our proposed LSWMKC in detail and provides an efficient three-step optimization solution. Moreover, we analyze convergence, computational complexity, limitation, and extensions.

A. Motivation

From our aforementioned analysis of the traditional localized kernel method in the KNN mechanism, we find that:

1) This seemingly simple method neglects the ranking importance of the neighbors, which may degrade the clustering performance due to the impact of the unreliable distant–distance relationship. 2) The neighbor ratio is commonly predetermined empirically and needs to be tuned to report the best results.

The above-mentioned issues inspire us to rethink the manner of constructing localized MKC, and a natural motivation is to exploit their ranking relationship and assign a reasonable weight to each neighbor. However, there is no sufficient prior knowledge in kernel space to identify the ranking importance of neighbors. In recent years, graph-based algorithms have been greatly popular with scholars to explore the nonlinear structures of data. An ideal affinity graph exhibits two good properties: 1) clear block diagonal structures with \( k \) connected blocks, each corresponding to one cluster. 2) The affinity represents the similarity of pairwise samples, and the intracluster affinities are nonzero, while the extra-cluster affinities are zeros. Considering the kernel matrix can be regarded as the affinity graph with additional PSD constraint, a discriminative graph can reveal the latent local manifold representation in kernel space. These issues inspire us to exploit the capacity of graph learning in capturing nonlinear structures of kernel space.

B. Proposed Formula

Here, we briefly introduce the affinity graph learning method, which will be the base of our proposed model.

For sample set \( \{x_1, \ldots, x_n\} \), it is desirable to learn an affinity graph \( \mathbf{Z} \in \mathbb{R}^{n \times n} \) with distinct distance \( \|x_i - x_j\|^2_2 \) corresponding to small similarity \( z_{ij} \), which is formulated as

\[
\min \sum_{i,j=1}^n z_{ij} z_{ij}^2 + \gamma z_{ij}^2
\]

s.t. \( \mathbf{Z} \cdot \mathbf{1}_n = 1, \ z_{ij} \geq 0, \ z_{ii} = 0 \)  

(8)

where \( \gamma \) is a hyperparameter, \( \mathbf{Z} \cdot \mathbf{1}_n = 1 \) is for normalization, \( z_{ij} \geq 0 \) is to ensure the nonnegative property, and \( z_{ii} = 0 \) can avoid trivial solutions. Commonly, the second term \( \ell_2 \) norm regularization is to avoid undesired trivial solutions [42], [62].

However, the existing graph-based methods are developed in sample space \( \mathbb{R}^d \), rather than RKHS \( \mathcal{H} \) kernel space, significantly limiting their applications. To fill this gap and exploit their potent capacity to capture nonlinear structures in kernel space, by using kernel tricks, the first term of (8) can be extended as

\[
\min \sum_{i,j=1}^n \|\psi(x_i) - \psi(x_j)\|^2_2 z_{ij}
\]

\[
= \min \sum_{i,j=1}^n (\psi(x_i)^T \psi(x_i) - 2 \psi(x_i)^T \psi(x_j) + \psi(x_j)^T \psi(x_j)) z_{ij}
\]

\[
= \min \sum_{i,j=1}^n (\kappa(x_i, x_i) - 2 \kappa(x_i, x_j) + \kappa(x_j, x_j)) z_{ij}
\]

\[
= \min \sum_{i,j=1}^n -2 \kappa(x_i, x_j) z_{ij}
\]

s.t. \( \mathbf{Z} \cdot \mathbf{1}_n = 1, \ z_{ij} \geq 0, \ z_{ii} = 0 \)  

(9)
Note that the condition for (9) is that we assume \( \kappa(\mathbf{x}_i, \mathbf{x}_j) = 1 \). However, it is not always valid for all the kernel functions. A common choice is the Gaussian kernel which satisfies \( \kappa(\mathbf{x}_i, \mathbf{x}_j) = 1 \). The present work utilizes this manner or directly downloads the public kernel datasets. Moreover, all the base kernels are first centered and then normalized following [63] and [64], which further guarantees \( \kappa(\mathbf{x}_i, \mathbf{x}_j) = 1 \).

We have the following insights from the kernelized affinity graph learning model: 1) compared with using \( \|\mathbf{x}_i - \mathbf{x}_j\|_2^2 \) to estimate the pairwise distance in sample space, we should adopt \( -\kappa(\mathbf{x}_i, \mathbf{x}_j) \) in kernel space. 2) Such compact form achieves affinity graph learning in kernel space to explore the complex nonlinear structures.

In multiple kernel learning scenarios, it is commonly assumed that the ideal kernel is optimally combined by given base kernels, and (9) can be extended as

\[
\min_{\mathbf{Z}, \omega} \sum_{p=1}^{m} \sum_{i,j=1}^{n} -\omega_p \kappa_p(\mathbf{x}_i, \mathbf{x}_j) z_{ij} + \gamma z_{ij}^2
\]

s.t. \( \mathbf{Z}_i 1_n = 1_n, \ z_{ij} \geq 0, \ z_{ii} = 0 \)

\[
\sum_{p=1}^{m} \omega_p^2 = 1, \ \omega_p \geq 0
\]

where \( \omega_p \) is the weight of \( p \)-th base kernel. Since using \( \sum_{p=1}^{m} \omega = 1 \) will only activate the best kernel, and it incurs the multi-kernel scenario degraded into the undesirable single-kernel scenario. We employ the squared \( \ell_2 \) norm constraint of \( \omega_p \) to smooth the weights and avoid the sparse trivial solution. Other weight strategies can refer to [43], [48], and [51]. The above-mentioned formula achieves multiple kernel-based graph learning by jointly optimizing kernel weights and consensus affinity graph. Specifically, the learned consensus discriminative graph reveals kernel space’s intrinsic local manifold structures by graph learning mechanism and fuses latent clustering information across multiple kernels by weight learning mechanism.

Recall we aim to estimate the ranking relationship of neighbors with corresponding samples in kernel space. The above-mentioned discriminative consensus graph inspires us to further learn an optimal neighborhood kernel, which obtains a consensus kernel with naturally sparse properties and precise block diagonal structures. This idea can be naturally modeled by minimizing squared F-norm loss \( \| \mathbf{K}^* - \mathbf{Z} \|_2^2 \) with constraints \( \mathbf{K}^* \geq 0 \) and \( \mathbf{K} = \mathbf{K}^* \). We define the optimization goal as follows:

\[
\min_{\mathbf{Z}, \mathbf{K}^*, \omega} -\text{Tr} \left( \sum_{p=1}^{m} \omega_p \mathbf{K}_p \mathbf{Z}^* \right) + \| \mathbf{G} \circ \mathbf{Z} \|_F + \alpha \| \mathbf{K}^* - \mathbf{Z} \|_2^2
\]

s.t. \( \mathbf{Z} 1_n = 1_n, \ \mathbf{Z} \geq 0, \ \mathbf{Z}_{ii} = 0 \)

\[
\mathbf{K}^* \geq 0, \ \mathbf{K} = \mathbf{K}^* \;, \ \sum_{p=1}^{m} \omega_p^2 = 1, \ \omega_p \geq 0
\]

where \( \mathbf{G} = 1_n \otimes \gamma, \ \gamma = (\sqrt{\gamma_1}, \sqrt{\gamma_2}, \ldots, \sqrt{\gamma_m})^\top \) denotes hyperparameter \( \gamma_i \) with corresponding \( i \)-row of \( \mathbf{Z} \), \( \otimes \) is outer product, \( \circ \) is the Hadamard product, and \( \alpha \) is the balanced hyperparameter for neighborhood kernel construction.

Note that \( n \) hyperparameters \( \gamma \) corresponding to \( n \) rows of \( \mathbf{Z} \) respectively, which is due to the following considerations: 1) as our analysis in (10), reasonable hyperparameters \( \gamma \) can avoid trivial solutions, i.e., \( \gamma \to 0 \) or \( \gamma \to \infty \) will incur undesired extremely sparse or dense affinity matrix, respectively. 2) Section III-C2 also illustrates the subproblem of optimizing \( \mathbf{Z} \) involves \( n \)-row formed independent optimization. It is reasonable to assign different \( \gamma_i \) to each problem, considering their variations. Such issues inspire us to learn reasonable \( \gamma \) instead of empirical and time-consuming parameter tuning. We derive a theoretical solution in Section III-D and experimentally validate the ablation study on tuning \( \gamma \) by grid search in Section IV-J.

From the above-mentioned formula, our proposed LSWMKC model jointly optimizes the kernel weights, the consensus affinity graph, and the consensus neighborhood kernel into a unified framework. Although the formula is straightforward, LSWMKC has the following merits: 1) it addresses localized kernel problems via a heuristic manner, rather than the traditional KNN mechanism, which achieves implicitly optimizing adaptive weights on different neighbors with corresponding samples according to their ranking relationship. 2) Instead of tuning hyperparameter \( \gamma \) by grid search, we propose an elegant solution to predetermine it. 3) More advanced graph learning methods in kernel space can be easily introduced to this framework.

### C. Optimization

Simultaneously optimizing all the variables in (11) is difficult since the optimization objective is not convex. This section provides an effective alternate optimization strategy by optimizing each variable with others been fixed. The original problem is separated into three subproblems such that each one is convex.

1) Optimization \( \omega_p \) With Fixed \( \mathbf{Z} \) and \( \mathbf{K}^* \): With fixed \( \mathbf{Z} \) and \( \mathbf{K}^* \), the objective in (11) is formulated as

\[
\max_{\omega} \sum_{p=1}^{m} \omega_p \delta_p, \ \text{s.t.} \ \sum_{p=1}^{m} \omega_p^2 = 1, \ \omega_p \geq 0
\]

where \( \delta_p = \text{Tr}(\mathbf{K}_p \mathbf{Z}^\top) \). This problem could be easily solved with closed-form solution as follows:

\[
\omega_p = \frac{\delta_p}{\sqrt{\sum_{p=1}^{m} \delta_p^2}}
\]

The computational complexity is \( \mathcal{O}(mn^2) \).

2) Optimization \( \mathbf{Z} \) With Fixed \( \mathbf{K}^* \) and \( \omega_p \): With fixed \( \mathbf{K}^* \) and \( \omega_p \), (11) is transformed to \( n \) subproblems, and each one can be independently solved by

\[
\min_{\mathbf{Z}_i} (\gamma_i + \alpha) \mathbf{Z}_i \mathbf{Z}_i^\top - 2\alpha \mathbf{K}_i^\top + \sum_{p=1}^{m} \omega_p \mathbf{K}_p[u_i, \cdot] \mathbf{Z}_i^\top
\]

s.t. \( \mathbf{Z}_i 1_n = 1_n, \ \mathbf{Z}_i \geq 0, \ \mathbf{Z}_{ii} = 0 \)

where \( \mathbf{K}_p[u_i, \cdot] \) denotes the \( i \)-th row of the \( p \)-th base kernel. Furthermore, (14) can be rewritten as quadratic programming (QP) problem

\[
\min_{\mathbf{Z}_i} \frac{1}{2} \mathbf{Z}_i \mathbf{A}_i \mathbf{Z}_i^\top + \mathbf{e}_i \mathbf{Z}_i^\top
\]

s.t. \( \mathbf{Z}_i 1_n = 1_n, \ \mathbf{Z}_i \geq 0, \ \mathbf{Z}_{ii} = 0 \)

(15)
where $A = 2(γ_i + α)I_n$, $e_i = -(2αK_{i^n} + \sum_{p=1}^{m}α_pK_{p[i^n]})$. The global optimal solution of QP problem can be easily solved by the toolbox of MATLAB. Since $Z_{ii}$ is a $n$-dimensional row vector, the computational complexity of (15) is $O(n^3 + mn)$ and the total complexity is $O(n^3 + mn^2)$. Furthermore, (15) can be simplifed as

$$\begin{align*}
\min & \frac{1}{2} \|Z_{ii} - \hat{Z}_{ii}\|^2 \\
n & \text{s.t. } Z_{ii}, I_n = 1, \ Z_{ii} \geq 0, \ Z_{ii} = 0
\end{align*}$$

where $\hat{Z}_{ii} = -(e_i/(2(α + γ_i)))$.

Mathematically, the following Theorem 1 illustrates that the solution of (16) can be analytically solved.

**Theorem 1:** The analytical solution of (16) is as follows:

$$Z_{ii} = \max (\hat{Z}_{ii} + β_i1_n^T, 0), \ Z_{ii} = 0$$

where $β_i$ can be solved by Newton’s method efficiently.

**Proof:** For $i$-th row of $Z$, the Lagrangian function of (16) is as follows:

$$L(Z_{ii}, β_i, η_i) = \frac{1}{2} \|Z_{ii} - \hat{Z}_{ii}\|^2 - β_i(\hat{Z}_{ii} - I_n) - η_iZ_{ii}^T$$

where scalar $β_i$ and row vector $η_i$ are Lagrangian multipliers. According to the KKT condition

$$\begin{align*}
Z_{ii} - \hat{Z}_{ii} - β_i1_n^T - η_i = 0^T \\
η_i ∩ Z_{ii} = 0^T
\end{align*}$$

We have

$$Z_{ii} = \max (\hat{Z}_{ii} + β_i1_n^T, 0), \ Z_{ii} = 0$$

Note that $Z_{ii}, I_n$ increases monotonically with respect to $β_i$ according to (20), $β_i$ can be solved by Newton’s method efficiently with the constraint $Z_{ii}, I_n = 1$. This completes the proof.

By computing the closed-formed solution, the computational complexity of (15) is reduced to $O(mn)$, which is mainly from computing $e_i$. The total complexity is $O(mn^2)$.

3) **Optimization $K^*$ With Fixed $Z$ and $α_p$:** With fixed $Z$ and $α_p$, the original objective (11) can be converted to

$$\begin{align*}
\min & \|K^* - Z\|^2_F \\
n & \text{s.t. } K^* \succeq 0, \ K^* = K^T
\end{align*}$$

However, this seemingly simple subproblem is hard to be directly solved. Theorem 2 provides an equivalent solution.

**Theorem 2:** The optimization in (21) has the same solution as (22)

$$\begin{align*}
\min & \|K - \frac{1}{2}(Z + Z^T)\|^2_F \\
n & \text{s.t. } K^* \succeq 0, \ K^* = K^T
\end{align*}$$

**Proof:** According to the PSD property of $K^*$, we can derive that the original optimization objective $\|K^* - Z\|^2_F$ in (21) is equivalent to $\|K^* - Z^T\|^2_F$. Therefore, the solution of (21) is the same as (22). This completes the proof.

According to Theorem 2, supposing the eigenvalue decomposition result of $(Z + Z^T)/2$ is $U_ZΣ_ZU_Z^T$. The optimal $K^*$ can be easily obtained by imposing $K^* = U_ZΣ_ZU_Z^T$, where $Σ = \max(Σ_Z, 0)$. Note that the learned $K^*$ can further denoise the $Z$ from the above-mentioned optimization. Once we obtain $K^*$, it is exported to KKM to calculate the final results.

**D. Initialize the Affinity Graph $Z$ and Hyperparameter $γ_i$**

For graph-based clustering methods, the performance is sensitive to the initial affinity graph. A bad graph construction will degrade the overall performance. For the proposed algorithm, we aim to learn a neighborhood kernel $K^*$ of the consensus affinity graph $Z$. This section proposes a strategy to initialize the affinity matrix $Z$ and the hyperparameter $γ_i$.

Recalling our objective in (11), a sparse discriminative affinity graph is preferred. Theoretically, by constraining $γ_i$ within reasonable bounds, $Z$ will be naturally sparse. The $c$ nonzero values of $Z_{ii}$ denotes the affinity of each instance corresponding to its initialized neighbors. Therefore, with all the other parameters fixed, we learn an initialized $Z$ with the maximal $γ_i$. Based on our objective in (11), by constraining the $l_0$-norm of $Z_{ii}$ to be $c$, we solve the following problem:

$$\begin{align*}
\max & γ_i, \ s.t. \|Z_{ii}\|_0 = c.
\end{align*}$$

Recall the subproblem of optimizing $Z$ in (16), its equivalent form can be written as follows:

$$\begin{align*}
\min & \frac{1}{2} \|Z_{ii} - \hat{Z}_{ii}\|^2 + \frac{e_i}{2(α + γ_i)} \\
n & \text{s.t. } Z_{ii}, I_n = 0, \ Z_{ii} = 0
\end{align*}$$

where $e_i = -(2αK_{i^n} + \sum_{p=1}^{m}α_pK_{p[i^n]})$. The Lagrangian function of (24) is

$$L(Z_{ii}, ξ, λ_i) = \frac{1}{2} \|Z_{ii} - \hat{Z}_{ii}\|^2 + \frac{e_i}{2(α + γ_i)} - ξ(Z_{ii}, I_n - 1) - λ_iZ_{ii}^T$$

where scalar $ξ$ and row vector $λ_i \geq 0$ denote the Lagrange multipliers. The optimal solution $Z_{ii}$ satisfy that the derivative of (25) equal to zero, that is,

$$Z_{ii} + \frac{e_i}{2(α + γ_i)} - ξ1_n^T - λ_i = 0^T.$$  

(26)

For the $j$-th element of $Z_{ij}$, we have

$$z_{ij}^* + \frac{e_{ij}}{2(α + γ_i)} - ξ - λ_{ij} = 0.$$  

(27)

According to the KKT condition that $z_{ij}λ_{ij} = 0$, we have

$$z_{ij}^* = \max \left(\frac{-e_{ij}}{2(α + γ_i)} + ξ, 0\right).$$  

(28)

To construct a sparse affinity graph with $c$ valid neighbors, we suppose each row $e_{i1}, e_{i2}, \ldots, e_{in}$ are ordered in ascending order. Naturally, $e_{ij}$ ranks first. Considering $Z_{ii} = 0$, the invalid $e_{ij}$ should be neglected since the similarity with itself is useless. That is $Z_{ij, 1, 2, Z_{ii, 3}, \ldots, Z_{ii, c+1}} > 0$ and $Z_{1, c+2, Z_{i, 1}, c+3, \ldots, Z_{i, n}} = 0$, we further derive

$$-\frac{e_{i, c+1}}{2(α + γ_i)} + ξ > 0, \quad -\frac{e_{i, c+1}}{2(α + γ_i)} + ξ \leq 0.$$  

(29)
According to (28) and constraint \(Z_i \cdot 1_n = 1\), we obtain
\[
\sum_{j=2}^{c+1} \left( -\frac{e_{ij}}{2(\alpha + \gamma_i)} + \zeta \right) = 1.
\] (30)

\(\zeta\) is formulated as
\[
\zeta = \frac{1}{c} + \frac{1}{2c(\alpha + \gamma_i)} \sum_{j=2}^{c+1} e_{ij}.
\] (31)

Therefore, we have
\[
c \cdot e_{i,c+1} - \frac{1}{2} \sum_{j=2}^{c+1} e_{ij} - \alpha < \gamma_i \leq c \cdot e_{i,c+2} - \frac{1}{2} \sum_{j=2}^{c+1} e_{ij} - \alpha.
\] (32)

According to the aforementioned derivation, to satisfy \(\|Z_i^*\|_0 = c\), the maximal \(\gamma_i\) is as follows:
\[
\gamma_i = \frac{c}{2} e_{i,c+2} - \frac{1}{2} \sum_{j=2}^{c+1} e_{ij} - \alpha.
\] (33)

In the meantime, the initial \(z_{ij}^*\) is as follows:
\[
z_{ij}^* = \begin{cases} 
    e_{i,c+2} - e_{i,j+1}, & j \leq c \\
    e_{i,c+2} - \sum_{h=2}^{c+1} e_{ih}, & j > c.
\end{cases}
\] (34)

From the above-mentioned analysis, we initialize a sparse discriminative affinity graph with each row having \(c\) nonzero values and derive the maximal \(\gamma_i\). Note that (32) involves an undesired hyperparameter \(\alpha\), to get rid of its impact, we directly impose \(\alpha = 0\). Once the initial \(\gamma_i\) are computed, these coefficients will remain unchanged during the iteration. According to the initialization, we have the following observations: 1) the construction is simple with basic operations, but can effectively initialize a sparse discriminative affinity graph with block-diagonal structures, contributing to the subsequent learning process. 2) The hyperparameter \(\gamma_i\) can be predetermined to avoid the undesired tuning by grid search. 3) Initializing the affinity graph involves a parameter, i.e., the number of neighbors \(c\). For most cases, \(5 \leq c \leq 10\) is likely to achieve reasonable results and \(c\) is fixed at 5 in this work.

E. Analysis and Extensions

1) Computational Complexity: According to the aforementioned alternate optimization steps, the computational complexity of our LSWMKC model includes three parts. Updating \(\omega_p\) in (12) needs \(O(m^3)\) to obtain the closed-form solution. When updating \(Z\), the complex QP problem in (15) is transformed into an equivalent closed-form solution in (16) whose computational complexity is \(O(mn^2)\). Updating \(K^*\) in (22) needs \(O(n^3)\) cost by eigenvalue decomposition. Commonly, \(n \gg m\), the total computational complexity of our LSWMKC is \(O(n^3)\) in each iteration.

For the postprocessing of \(K^*\), we perform KKM to obtain the clustering partition and labels whose computational complexity is \(O(n^3)\). Although the computational complexity of our LSWMKC algorithm is the same as the compared models [14]–[16], [19], [24], [36], [40], [48], [51], its clustering performance exhibits significant improvement, as reported in Section IV-D.

2) Convergence: Jointly optimizing all the variables in (11) is problematic since our algorithm is nonconvex. Instead, as Algorithm 1 shows, we adopt an alternate optimization manner, and each of the subproblems is strictly convex. For each subproblem, the objective function decreases monotonically during iteration. Consequently, as pointed out in [65], the proposed model can theoretically obtain a local minimum solution.

3) Limitation and Extension: The proposed model provides a heuristic insight into the localized mechanism in kernel space. Nevertheless, we should emphasize the promising performance obtained at the expense of \(O(n^3)\) computational complexity, which limits wide applications in large-scale clustering. Introducing more advanced and efficient graph learning methods to this framework deserve future investigation, especially for prototype or anchor learning [49], [52], [66], which may reduce the complexity from \(O(n^3)\) to \(O(n^2)\), even \(O(n)\). Moreover, the present work still requires postprocessing to get the final clustering results, i.e., \(k\)-means. Interestingly, several concise strategies, such as rank constraint [41], [48], [52] or one-pass manner [25], provide promising solutions of directly obtaining the clustering labels, these deserve further research.

IV. EXPERIMENT

This section conducts extensive experiments to evaluate the performance of our proposed algorithm, including clustering performance, running time, comparison with the KNN mechanism, kernel weights, visualization, convergence, parameter sensitivity analysis, and ablation study.

A. Datasets

Table I lists 12 widely employed multi-kernel benchmark datasets, including the following:

1) YALE includes 165 face gray-scale images from 15 individuals with different facial expressions or configurations, and each subject includes 11 images.

2) MSRA derived from MSRCV1 [67], contains 210 images with seven clusters, including airplane, bicycle, building, car, caw, face, and tree.

\[\text{http://vision.ucsd.edu/content/yale-face-database}\]
TABLE I
DATASETS SUMMARY

<table>
<thead>
<tr>
<th>Datasets</th>
<th>Samples</th>
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<th>Clusters</th>
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<td>Scene15</td>
<td>4485</td>
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</table>

3) Caltech101-7 and Caltech101-mit\(^2\) originated from Caltech101, including 101 object categories (e.g., “face,” “dollar bill,” and “helicopter”) and a background category.

4) PsortPos and PsortNeg\(^3\) are bioinformatics MKL datasets used for protein subcellular localization research.

5) BBC and BCBSport\(^4\) are two news corpora datasets derived from BBC News, consisting of various documents corresponding to stories or sports news in five areas.

6) ProteinFold\(^5\) is a bioinformatics dataset containing 694 protein patterns and 27 protein folds.

7) Handwritten\(^6\) and Mfeat\(^7\) are image datasets originated from the UC Irvine Machine Learning (UCI ML) repository, including 2000 digits of handwritten numerals (“0”–“9”).

8) Scene-15\(^8\) contains 4485 gray-scale images, 15 environmental categories, and three features [Generalized Search Trees (GIST), Pyramid Histogram of Gradients (PHOG), and Local Binary Patterns (LBP)].

All the precomputed base kernels within the datasets are publicly available on websites and are centered and then normalized following [63] and [64].

B. Compared Algorithms

Thirteen existing multiple kernel or graph-based algorithms are compared with our proposed model, including the following:

1) **Avg-KKM** combines base kernels with uniform weights.

2) **MKKM** [19] optimally combines multiple kernels by alternatively performing KKM and updating the kernel weights.

3) **Localized Multiple Kernel k-means (LMKKM)** [14] can optimally fuse base kernels via an adaptive sample-weighted strategy.

4) **Multiple Kernel k-Means Clustering with Matrix-Induced Regularization (MKKM-MR)** [15] improve the diversity of kernels by introducing a matrix-induced regularization term.

5) **Multiple Kernel Clustering with Local Alignment Maximization (LKAM)** [36] introduces localized kernel maximizing alignment by constraining \(\tau\)-nearest neighbors of each sample.

6) **Optimal Neighborhood Kernel Clustering (ONKC)** [16] regards the optimal kernel as the neighborhood kernel of the combined kernel.

7) **Self-weighted Multiview Clustering with Multiple Graphs (SwMC)** [57] eliminates the undesired hyperparameter via a self-weighted strategy.

8) **Multi-view Clustering via Late Fusion Alignment Maximization (LF-MVC)** [17] aims to achieve maximal alignment of consensus partition and base ones via a late fusion manner.

9) **Simultaneous Global and Local Graph Structure Preserving for Multiple Kernel Clustering (SPMKC)** [51] simultaneously performs consensus kernel learning and graph learning.

10) **Simple Multiple Kernel k-means (SMKKM)** [24] proposes a novel min–max optimization based on kernel alignment criterion.

11) **Consensus Affinity Graph Learning for Multiple Kernel Clustering (CAGL)** [48] proposes a multi-kernel graph-based clustering model to directly learn a consensus affinity graph with rank constraint.

12) **One Pass Late Fusion Multi-view Clustering (OPLFMVC)** [25] can directly learn the cluster labels on the base partition level.

13) **Localized Simple Multiple Kernel k-means (LSMKKM)** [40] is localized SMKKM in the KNN method.

C. Experimental Settings

Regarding the benchmark datasets, it is commonly assumed that the true number of clusters \(k\) is known. For the methods involving \(k\)-means, the centroid of clusters is repeatedly and randomly initialized 50 times to reduce its randomness and report the best results. Regarding all the compared algorithms, we directly download the public MATLAB code and carefully tune the hyperparameters following the original suggestion. For our proposed LSWMKC, the balanced hyperparameter \(a\) varies in \([2^0, 2^1, \ldots, 2^{10}]\) by grid search. The clustering performance is evaluated by four widely employed criteria, including clustering accuracy (ACC), normalized mutual information (NMI), purity, and adjusted rand index (ARI). The experimental results are obtained from a desktop with Intel Core i7 8700K CPU (3.7 GHz), 64-GB RAM, and MATLAB 2020b (64bit).

D. Experimental Results

Table II reports ACC, NMI, Purity, and ARI comparisons of 14 algorithms on 12 datasets. Red bold denotes the optimal results. Blue bold denotes the suboptimal results while “-” denotes unavailable results due to overmuch execution time. According to the experimental results, it can be seen that the following holds.

1) Our proposed LSWMKC algorithm achieves optimal or suboptimal performance on most datasets. Particularly,
TABLE II
ACC, NMI, PURITY, AND ARI COMPARISONS OF 14 CLUSTERING ALGORITHMS ON 12 BENCHMARK DATASETS

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<td>98.13</td>
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</table>

CAGL can be regarded as the strongest competitor in affinity graph multi-kernel clustering, our LSWMKM still exceeds CAGL with a large margins improvement of 13.34%, 16.26%, 20.41%, 8.09%, 25.00%, 9.20%, 10.00%, and 26.28% on the YALE, PsortPos, BBC, BBCSport, PsortNeg, Handwritten, Mfeat, and Scene15 datasets, respectively, in terms of ACC, which well demonstrates the superiority of our model over existing methods.

2) Compared with LKAM and LSMKKM that utilize the KNN mechanism to localize base kernel, our LSWMKM still exhibits promising performance. Especially, LSMKKM can be regarded as the most competitive method in multi-kernel clustering, the ACC of our LSWMKM exceeds that of them 7.42%, 0.43%, 11.99%, 22.66%, 20.13%, 7.08%, 2.39%, 0.97%, 0.55%, and 4.78% on ten datasets, respectively, which sufficiently illustrates the reasonableness of our model.

In summary, the quantitative comparison results can adequately substantiate the promising capability of our LSWMKM algorithm. The superiority of our algorithm can be attributed to the following two aspects: 1) our MKC model first learns a discriminative graph to explore the intrinsic local manifold structures in kernel space, which can reveal the ranking relationship of samples. The noise or outliers are sufficiently removed, which directly serves for clustering. 2) An optimal neighborhood kernel is obtained with naturally sparse property and clear block diagonal structures, which can further denoise the affinity graph. Our model achieves implicitly optimizing adaptive weights on different neighbors with corresponding samples in kernel space. Compared with the existing KNN mechanism, the unreliable distant–distance neighbors in our model can be removed or assigned small weights. The obtained localized kernel is more reasonable in comparison with the one from the KNN mechanism. Such two aspects conduce to obvious improvement in applications.

E. Running Time Comparison
Fig. 2 plots the time-consuming comparison of 14 algorithms. To simplify, the elapsed time of OPLFVMC is set as the baseline and we take the logarithm of all results. As our analysis that our LSWMKM shares the same computational complexity with MKKMK, LMKKM, LKAM, OnKc, SMKKM, SPMKC, CAGL, and LSMMKM, the empirical
Fig. 2. Relative logarithm time-consuming comparison of 14 models on 12 datasets.

Fig. 3. Visualization of neighbor index and localized $K_{(l)}$ in KNN mechanism, the affinity graph $Z$, and localized $K^*$ of the proposed algorithm on BBCSport and Mfeat datasets. (a) KNN (neighbor index). (b) KNN ($K_{(l)}$). (c) Proposed ($Z$). (d) Proposed ($K^*$). (e) KNN (neighbor index). (f) KNN ($K_{(l)}$). (g) Proposed ($Z$). (h) Proposed ($K^*$).

TABLE III
ACC, NMI, PURITY, AND ARI COMPARISONS OF OUR PROPOSED ALGORITHM AND KNN MECHANISM ON 12 BENCHMARK DATASETS

<table>
<thead>
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Fig. 4. Comparison of the learned kernel weights of different algorithms on six datasets. Other datasets’ results are provided in the supplementary material. (a) YALE. (b) BBC. (c) BBCSport. (d) Handwritten. (e) Mfeat. (f) Scene15.
time evaluation also demonstrates that our LSWMKC costs comparative and even shorter running time. More importantly, our LSWMKC exhibits promising performance.

**F. Comparing With KNN Mechanism**

Recall our motivation to learn localized kernel by considering the ranking importance of neighbors in contrast to the traditional KNN mechanism. Here, we conduct comparison experiments with the KNN mechanism (labeled as KNN). Specifically, we tune the neighbor ratio $\tau$ varying in $[0.1, 0.2, \ldots, 0.9]$ by grid search in average kernel space and report the best results. As Table III shows, our algorithm consistently outperforms the KNN mechanism. Moreover, as Fig. 3 shows, for the KNN mechanism, we plot the visualization of the neighbor index and $K(l)$, for our model, we visualize the learned affinity graph $Z$ and neighborhood kernel $K^*$ on the BBCSport and Mfeat datasets. Regarding the KNN mechanism, the neighbor index involves noticeable noise, especially on the BBCSport dataset, caused by the unreasonable neighbor-building strategy. Such coarse localized manner directly incurs the corrupted $K(l)$ with much noise. In contrast, the affinity graphs learned by our neighbor learning mechanism achieve more precise block structures, which directly serve for learning localized $K^*$. All the above-mentioned results sufficiently illustrate the effectiveness of our neighbor-building strategy.

**G. Kernel Weight Analysis**

We further evaluate the distribution of the learned kernel weights on 12 datasets. As Fig. 4 shows, the kernel weight distributions of MKKM-MR, ONKC, and LKAM vary greatly and are highly sparse on most datasets. Such sparsity would incur clustering information across multiple views that cannot be fully utilized. In contrast, the weight distributions of our
proposed algorithm are non-sparse on all the datasets, and thus, the latent clustering information can be significantly exploited.

H. Visualization
To visually demonstrate the learning process of the proposed localized building strategy, Fig. 5 plots the t-SNE visual results on the Handwritten dataset, which clearly shows the separation of different clusters during the iteration. Moreover, Fig. 6 plots the evolution of the learned affinity graph $Z$ and neighborhood kernel $K^*$ on the Handwritten dataset. Clearly, the noises are gradually removed and the clustering structures become clearer. Besides, $K^*$ can further denoise $Z$, which exhibits more evident block diagonal structures. These results can well illustrate the effectiveness of our localized strategy.

I. Convergence and Parameter Sensitivity
According to our previous theoretical analysis, the convergence of our LSWMKC model has been verified with a local optimal. Here, experimental verification is further conducted to illustrate this issue. Fig. 7 reports the evolution of optimization goals during iteration. Obviously, the objective function values monotonically decrease and quickly converge during the iteration.

We further evaluate the parameter sensitivity of $\alpha$ by grid search varying in $\{2^{10}, 2^9, \ldots, 2^0\}$ on the BBC, BBCSport, and Caltech101-mit datasets. From Fig. 8, we find the proposed method exhibits much better performance compared with the KNN mechanism in a wide range of $\alpha$, making it practical in real-world applications.

J. Ablation Study on Tuning $\gamma$ by Grid Search
To evaluate the effectiveness of our learning $\gamma$ manner in Section III-D, we perform ablation study by tuning $\gamma$ in $\{2^{-5}, 2^{-4}, \ldots, 2^5\}$. The range of $\alpha$ still varies in $\{2^{10}, 2^9, \ldots, 2^0\}$. Fig. 9 plots the results on the Caltech101-7 and BBCSport datasets. The red line denotes our reported results. The green dashed line denotes the tuning results, for simplicity, $\alpha$ is fixed at the index of the optimal results. As can be seen, our learning manner exceeds the tuning manner with a large margin in a wide range of $\gamma$. Although tuning manner may achieve better performance at several values of $\gamma$, it is mainly due to tuning by grid search enlarges the search region of hyperparameter $\gamma$, it drastically increases the running time as well. In contrast, our learning manner can significantly reduce the search region and achieve comparable or much better performance.

V. Conclusion
This article proposes a novel localized MKC algorithm LSWMKC. In contrast to traditional localized methods in the KNN mechanism, which neglects the ranking relationship of neighbors, this article adopts a heuristic manner to implicitly optimize adaptive weights on different neighbors according to the ranking relationship. We first learn a consensus discriminative graph across multiple views in kernel space, revealing the latent local manifold structures. We further learn a neighborhood kernel with more discriminative capacity by denoising the consensus graph, which achieves naturally sparse property and clearer block diagonal property. Extensive experimental results on 12 datasets sufficiently demonstrate the superiority of our proposed algorithm over the existing 13 methods. Our algorithm provides a heuristic insight into localized methods in kernel space.

However, we should emphasize the promising performance obtained at the expense of $O(n^3)$ computational complexity, which restricts applications in large-scale clustering. Introducing more advanced and efficient graph learning strategies deserve future investigation, especially for prototype or anchor
learning, which may reduce the complexity from \(O(n^3)\) to \(O(n^2)\), even \(O(n)\). Moreover, the present work still requires postprocessing to get the final clustering labels, i.e., \(k\)-means. Interestingly, several concise strategies, such as rank constraint or one-pass mechanism, provide promising solutions to this issue, which deserves further research.

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