

# Nonlinear Eigenvalue Problems; $p$ -Laplace

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# Outline

- 1 Introduction, problems A and B  
Laplace Operator
- 2 Eigenvalues of  $p$ -Laplace  
Inverse power Algorithm  
Second Eigenvalue
- 3 Graph  $p$ -Laplace

## PROBLEM SETTING

Let  $\Omega \subset \mathbb{R}^2$  be a connected, bounded and open domain.  
The eigenvalue problem for Laplace Operator is

$$\begin{cases} -\Delta u = \lambda u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (1.1)$$

The eigenvalues of the self adjoint, positive operator  $-\Delta$  in  $\Omega$  are denoted by

$$0 < \lambda_1 < \lambda_2 \leq \lambda_3 \leq \dots \leq \lambda_n \dots$$

The **first eigenvalue** has variational form. For any open  $D \subset \Omega$ , the first eigenvalue  $\lambda_1(D)$  given by

$$\lambda_1(D) = \min_{\substack{u \in H_0^1(D) \\ u \neq 0}} \frac{\int_D |\nabla u(x)|^2 dx}{\int_D |u(x)|^2 dx}.$$

## PROBLEM A

- Given a bounded open set  $\Omega \subset \mathbb{R}^2$ , a partition of  $\Omega$  is a family of disjoint, open and connected subsets  $\{\Omega_i\}_{i=1}^n$  such that

$$\Omega_1 \cup \Omega_2 \cup \cdots \cup \Omega_n \subseteq \Omega, \quad \Omega_i \cap \Omega_j = \emptyset \quad \text{for } i \neq j.$$

- By  $\mathcal{D}_n$  we mean the set of all  $n$ -partition of  $\Omega$ .
- We are looking for a partition which minimize

$$I(\Omega_1, \dots, \Omega_n) = \frac{1}{n} \sum_{i=1}^n \lambda_1(\Omega_i), \quad (1.2)$$

among all possible partitions.

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## PROBLEM B

- **Problem B:** For a any arbitrary partition  $\mathcal{D} = (\Omega_1, \dots, \Omega_n) \in \mathcal{D}_n$ , we define

$$\Lambda(\mathcal{D}) = \max_i \lambda_1(\Omega_i), \quad i = 1, \dots, n.$$

- Define  $\mathfrak{L}_n(\Omega)$  as follows:

$$\mathfrak{L}_n(\Omega) = \inf_{\mathcal{D} \in \mathcal{D}_n} \Lambda(\mathcal{D})$$

- Known fact:  $\mathfrak{L}_2(\Omega) = \lambda_2(\Omega)$ . This means if  $(\Omega_1^*, \Omega_2^*)$  be an optimal bi-partition then

$$\lambda_2(\Omega) = \lambda_1(\Omega_1^*) = \lambda_1(\Omega_2^*).$$

## CONJECTURE BY CAFFARELLI AND LIN

For problem **A**, when  $n$  tends to infinity then for the optimal partition  $\{\Omega_i^*\}_{i=1}^n$

$$\frac{1}{n} \sum_{i=1}^n \lambda_1(\Omega_i^*) \simeq n \frac{\lambda_1(H)}{|\Omega|},$$

where  $H$  is the regular hexagon of area 1 in  $\mathbb{R}^2$ . Far from the boundary a tiling by regular hexagons of area  $\frac{|\Omega|}{n}$  is asymptotically close to the optimal partition.

For problem **B** the conjecture is

$$\lim_{n \rightarrow \infty} \frac{\mathcal{L}_n(\Omega)}{n} = \frac{\lambda_1(H)}{|\Omega|}.$$



## Some references for optimal partition problem



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## MATHEMATICAL BACKGROUND

Problems (A) can be written as minimization of

$$\sum_{i=1}^n \frac{\int_{\Omega} |\nabla u_i(x)|^2 dx}{\int_{\Omega} |u_i(x)|^2 dx},$$

Over the class of

$$\{(u_1, \dots, u_n) : u_i \in H_0^1(\Omega), u_i(x) \cdot u_j(x) = 0, x \in \Omega, i \neq j\}.$$

- The functional is weakly lower semi-continuous
- The constraint is locally weakly compact
- Existence follows from direct methods in calculus of variation.
- Letting  $\Omega_i = \{x \in \Omega : u_i(x) > 0\}$  we find a solution for Problem (A).

## PROPERTIES OF OPTIMAL PARTITIONS

## Theorem

*There exists  $(\Omega_1, \dots, \Omega_n)$  minimizing the given functional in Problem (A). Furthermore, if  $\phi_1, \dots, \phi_n$  are corresponding eigenfunctions normalized in  $L_2$ , then, there exist  $a_i \in \mathbb{R}$  such that the functions  $u_i = a_i \phi_i$  verify in  $\Omega$  the differential inequalities (in distributional sense)*

- $-\Delta u_i \leq \lambda_1(\Omega_i)u_i, \quad \text{a.e. in } \Omega,$
- $-\Delta(u_i - \sum_{j \neq i} u_j) \geq \lambda_1(\Omega_i)u_i - \sum_{j \neq i} \lambda_1(\Omega_j)u_j.$

Here  $\Omega_i = \{x \in \Omega : u_i(x) > 0\}$ .

Note that the same theorem is true for problem (B) where  $\lambda_1(\Omega_i), i = 1, \dots, n$  is replaced by  $\mathcal{L}_n$ .



L. A. Caffarelli, F.-H. Lin, An optimal partition problem for eigenvalues. J. Sci. Comput. 31 (2007), no. 1-2, pp. 5–18.



M. Conti, S. Terracini, and G. Verzini, An optimal partition problem related to nonlinear eigenvalues. J. of Funct. Anal. 198 (2003), no.1, pp. 160–196.

## GENERAL CASE AND EXTENSION

Let

$$\mathfrak{L}_{n,q}(\Omega) = \inf_{\mathfrak{D} \in \mathfrak{D}_n} \left( \frac{1}{n} \sum_{i=1}^n \lambda_1(\Omega_i)^q \right)^{\frac{1}{q}},$$

- $q = 1$ ;  $\mathfrak{L}_{n,1}$  : Problem (A),
- $q = \infty$ ;  $\mathfrak{L}_{n,\infty} = \mathfrak{L}_n$  : Problem (B).

Extension to other operators:

- $p$ -Laplace operator :

$$\inf_{\mathfrak{D} \in \mathfrak{D}_n} \frac{1}{n} \sum_{i=1}^n \lambda_1(p; \Omega_i),$$

- $p = 1$  : Honeycomb conjecture
- $p = \infty$  : Spherical packing problem
- Schrödinger operator  $H = -\Delta + V$ .

EIGENVALUES OF  $p$ -LAPLACE OPERATOR

- For  $1 < p < \infty$ , the first eigenvalue of the  $p$ -Laplace operator is given by

$$\lambda_1(p; \Omega) = \inf_{\substack{u \in W_0^{1,p}(\Omega) \\ u \neq 0}} \frac{\int_{\Omega} |\nabla u|^p dx}{\int_{\Omega} |u|^p dx} = \inf_{\substack{u \in W_0^{1,p}(\Omega) \\ u \neq 0}} \frac{\|\nabla u\|_p^p}{\|u\|_p^p}.$$

- The corresponding Euler-Lagrange equation is given by

$$\begin{cases} -\Delta_p u = \lambda |u|^{p-2} u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases}$$

Here  $\Delta_p u = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$  which for  $p = 2$ , we have Laplace operator.



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P. Lindqvist, Notes on the  $p$ -Laplace equation. Lecture notes.

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# Higher Eigenvalues

First define Krasnoselskii genus of a set  $A \subseteq W_0^{1,p}(\Omega)$  by

$$\gamma(A) = \min\{k \in \mathbb{N} \mid \exists f : A \rightarrow \mathbb{R}^k \setminus \{0\}, f \text{ continuous and odd}\}.$$

For  $k \in \mathbb{N}$  define

$$\Gamma_k := \{A \subseteq W_0^{1,p}(\Omega), \text{ symmetric, compact and } \gamma(A) \geq k\}.$$

Then the eigenvalues of the  $p$ -Laplace are

$$\lambda_{k,p}(\Omega) = \min_{A \in \Gamma_k} \sup_{u \in A} \frac{\int_{\Omega} |\nabla u(x)|^p dx}{\int_{\Omega} |u(x)|^p dx}. \quad (2.1)$$



## Inverse power Algorithm for first eigenvalue

- Initials :  $u_0, \lambda_0, \varepsilon$ .
- Step  $k$  : Given  $u^k \geq 0$  and  $u^k = 0$  on  $\partial\Omega$ , scale by

$$\tilde{u}_k = \frac{u_k}{\|u_k\|_{L^p}}$$

set  $\lambda_k = \int_{\Omega} |\nabla \tilde{u}^k(x)|^p dx$ , then solve :

$$\begin{cases} -\Delta_p u = \lambda_k \tilde{u}_k^{p-1} & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases}$$

- Set  $\tilde{u}_{k+1} = \frac{u}{\|u\|_{L^p}}$  and calculate  
 $\lambda_{k+1} = \int_{\Omega} |\nabla \tilde{u}_{k+1}(x)|^p dx$ .  
**if**  $|\lambda_{k+1} - \lambda_k| > \varepsilon$  **then**  
 Set  $k = k + 1$  and go to previous step;  
**end**
- Result:  $u_k, \lambda_k$

## Modification of algorithm

Let  $u_0 \in L^p(\Omega)$  be as the first step in Algorithm 1 and define the sequence  $\{\tilde{u}_k\}_{k=1}^\infty$  inductively according to

$$\tilde{u}_k = \frac{u_k}{\|u_k\|_{L^p(\Omega)}},$$

where  $u_k$  is the solution to

$$\begin{cases} -\Delta_p u_k = \tilde{u}_{k-1}^{p-1} & \text{in } \Omega, \\ \tilde{u}_k = 0 & \text{on } \partial\Omega. \end{cases} \quad (2.2)$$

Note that in the equation (2.2) if we rewrite it in term of  $u_k$  then we have

$$\lambda_{k-1} = \frac{1}{\|\tilde{u}_{k-1}\|_{L^p(\Omega)}^{p-1}}.$$

## References Inverse power method



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F. Bozorgnia, Convergence of Inverse Power Method for First Eigenvalue of  $p$ -Laplace Operator. *Numerical Functional Analysis and Optimization* (2016).



R. Hynd, E. Lindgren, Approximation of the least Rayleigh quotient for degree  $p$  homogeneous functionals. *Journal of Functional Analysis* (2017).

## Convergence

## Lemma

Let  $\lambda_k$  and  $u_k$  be as above. Then

- $\lambda_k \leq \lambda_{k-1}$  for every  $k \geq 1$ .
- $\lim_{k \rightarrow \infty} \tilde{u}_k = u$  where  $u$  is the first eigenfunction.

Proof:

- Multiply the equation by  $u_k$  and integrate

$$\int_{\Omega} u_k \operatorname{div} \left( |\nabla u_k|^{p-2} \nabla u_k \right) dx = \lambda_{k-1} \int_{\Omega} u_k \tilde{u}_{k-1}^{p-1} dx.$$

- Next

$$\int_{\Omega} |\nabla u_k|^p dx \leq \lambda_{k-1} \|u_k\|_{L^p(\Omega)} \|\tilde{u}_{k-1}\|_{L^p(\Omega)}^{p-1},$$

Notice that by definition  $\|\tilde{u}_{k-1}\|_{L^p(\Omega)} = 1$  so

$$\|\nabla u_k\|_{L^p}^p \leq \lambda_{k-1} \|u_k\|_{L^p}. \quad (2.3)$$

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Proof:

- Multiply the equation by  $u_k$  and integrate

$$\int_{\Omega} u_k \operatorname{div} \left( |\nabla u_k|^{\rho-2} \nabla u_k \right) dx = \lambda_{k-1} \int_{\Omega} u_k \tilde{u}_{k-1}^{\rho-1} dx.$$

- Next

$$\int_{\Omega} |\nabla u_k|^{\rho} dx \leq \lambda_{k-1} \|u_k\|_{L^p(\Omega)} \|\tilde{u}_{k-1}\|_{L^p(\Omega)}^{\rho-1},$$

Notice that by definition  $\|\tilde{u}_{k-1}\|_{L^p(\Omega)} = 1$  so

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$$\int_{\Omega} |\nabla u_k|^{\rho} dx \leq \lambda_{k-1} \|u_k\|_{L^{\rho}(\Omega)} \|\tilde{u}_{k-1}\|_{L^{\rho}(\Omega)}^{\rho-1},$$

Notice that by definition  $\|\tilde{u}_{k-1}\|_{L^{\rho}(\Omega)} = 1$  so

$$\|\nabla u_k\|_{L^{\rho}}^{\rho} \leq \lambda_{k-1} \|u_k\|_{L^{\rho}}. \quad (2.3)$$

Multiply the equation by  $\tilde{u}_{k-1}$

$$\lambda_{k-1} = \int_{\Omega} |\nabla u_k|^{p-2} \nabla \tilde{u}_{k-1} \cdot \nabla u_k \, dx \leq \|\nabla \tilde{u}_{k-1}\|_{L^p} \|\nabla u_k\|_{L^p}^{p-1},$$

Since  $\lambda_{k-1} = \|\nabla \tilde{u}_{k-1}\|_{L^p}^p$ , we obtain

$$\|\nabla u_k\|_{L^p}^{p-1} \geq \lambda_{k-1}^{\frac{p-1}{p}}. \quad (2.4)$$

Inserting the inequality (2.4) into (2.3) we conclude

$$\|\nabla u_k\|_{L^p} \leq \lambda_{k-1}^{\frac{1}{p}} \|u_k\|_{L^p}.$$

Dividing both sides by  $\|u_k\|_{L^p}$

$$\lambda_k \leq \lambda_{k-1}$$



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## SECOND EIGENVALUE

- To extend the idea of power inverse for second eigenvalue!
- Note that  $\lambda_1$  is isolated in the spectrum,

$$\lambda_2 = \inf \{ \lambda : \lambda \text{ is eigenvalue and } \lambda > \lambda_1 \}.$$

- Remind in the case  $p = 2$  we have:

$$\mathfrak{L}_2 = \lambda_2 = \inf_{(\Omega_1, \Omega_2) \in \mathfrak{D}_2} \max(\lambda_1(\Omega_1), \lambda_1(\Omega_2))$$

## Lemma

There exists  $u \in W_0^{1,p}(\Omega)$  such that  $(\{u_+ > 0\}, \{u_- > 0\})$  achieves infimum in  $\mathfrak{L}_2$ . Furthermore,

$$\lambda_1(\{u_+ > 0\}) = \lambda_1(\{u_- > 0\}).$$



F. Della Pietra, N. Gavitone, G. Piscitelli *On the second Dirichlet eigenvalue of some nonlinear anisotropic elliptic operators*. Bulletin des Sciences Mathématiques, 155, (2019), 10–32.

## SECOND EIGENVALUE

- Initialization: Set  $k = 0$ , choose initial  $u_+^0 > 0$  and  $u_-^0 > 0$  having disjoint supports and vanishing on the boundary, scale  $u_{\pm}^0$  in  $L^p(\Omega)$ .
- Given  $u^k = u_+^k - u_-^k$  where  $u_+^k$  and  $u_-^k$  are normalized in  $L^p$ , with disjoint supports, then obtain  $\lambda_+^k$  and  $\lambda_-^k$  by

$$\lambda_1^k(\Omega_1) = \int_{\Omega_1} |\nabla u_1^k(x)|^2 dx, \quad \lambda_1^k(\Omega_2) = \int_{\Omega_2} |\nabla u_2^k(x)|^2 dx,$$

- Solve

$$\begin{cases} -\Delta_p u = |u^k|^{p-2} (\lambda_+^k u_+^k - \lambda_-^k u_-^k) & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (2.5)$$

- Set  $u_+^{k+1}$  and  $u_-^{k+1}$  as positive and negative part of the solution of (2.5). Update  $\Omega_+$  and  $\Omega_-$  as the supports of  $u_+^{k+1}$  and  $u_-^{k+1}$ .
- Stop if for a given tolerance  $\epsilon$  the following holds:

$$|\lambda_1^{k+1}(\Omega^+) - \lambda_1^k(\Omega^+)| \leq \epsilon.$$

$$|\lambda_1^{k+1}(\Omega^-) - \lambda_1^k(\Omega^-)| \leq \epsilon.$$

- Set  $k = k + 1$  and go to second step.

## SECOND EIGENVALUE

The main assumption is that domain  $\Omega$  is symmetric such that

$$\|w_2^+\|_{L^p(\Omega)} = \|w_2^-\|_{L^p(\Omega)}.$$

### Lemma

*Let  $\lambda_+^k(\Omega_+)$  and  $\lambda_-^k(\Omega_-)$  be obtained by previous Algorithm. Then*

$$\max\left(\lambda_+^k(\Omega_+), \lambda_-^k(\Omega_-)\right) \leq \max\left(\lambda_+^{k-1}(\Omega_+), \lambda_-^{k-1}(\Omega_-)\right),$$

*for every  $k \geq 1$ .*



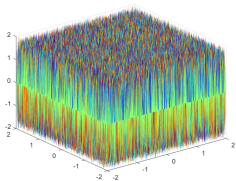
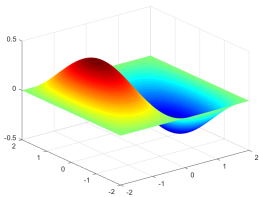
F. Bozorgnia, Approximation of the second eigenvalue of the  $p$ -Laplace operator in symmetric domains.

<https://arxiv.org/abs/1907.13390>

## SECOND EIGENVALUE

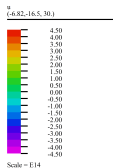
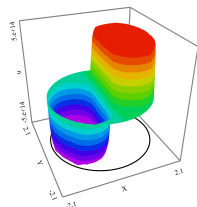
Let  $\Omega = [-2, 2] \times [-2, 2]$ . Then  $\lambda_2 = 3.084251375340425$ , Our approximate :

$$\lambda_2^{(20)} = 3.081432954134751.$$



Second eigenvalue problem- Square

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FlexPDE 5.0.22

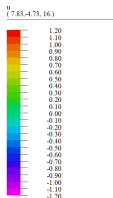
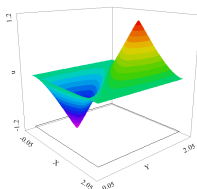


pstep-5: Grid#2 p2 Nodes=2482 Cells=1193 RMS Err= 0.0082  
Stage 2 Integral= 1.967942e+14

(c)  $p=1.5$

Second eigenvalue problem- Square

13:45:44 12/20/18  
FlexPDE 5.0.22

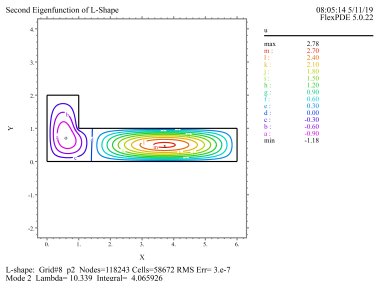


pstep-r: Grid#2 p2 Nodes=4121 Cells=2004 RMS Err= 4.1e-4  
Integral= 1.957385e-4

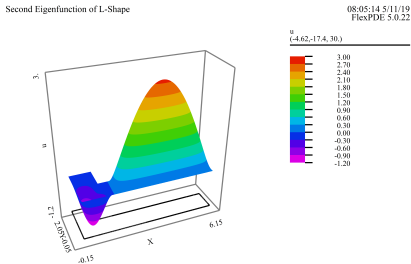
(d)  $p=10$



# SECOND EIGENVALUE



(e)



## Algorithm 3 for $\mathfrak{L}_3$

We know that:

$$\mathfrak{L}_2 = \lambda_2.$$

Algorithm for the minimal 3-partition will be as follows.

- **Initialization:**

Let  $\mathcal{D}^0 = (\Omega_1^0, \Omega_2^0, \Omega_3^0)$  be a 3-partition of  $\Omega$ .

- **Step (n):**

For  $n \geq 1$ , we define the partition  $D^n = (\Omega_1^n, \Omega_2^n, \Omega_3^n)$  by

$$\Omega_1^n = \Omega_3^{n-1},$$

$(\Omega_2^n, \Omega_3^n)$  is the nodal partition associated to the second eigenfunction of  $-\Delta$  on  $\text{Int}(\Omega \setminus \Omega_1^n)$ .

# Eigenfunctions of the infinity Laplacian

F. Bozorgnia

Introduction,  
problems A  
and B

Laplace Operator

Eigenvalues  
of  $p$ -Laplace

Inverse power  
Algorithm

**Second Eigenvalue**

Graph  
 $p$ -Laplace

## Algorithm for $n$ partitions

Given  $u_m^k$  with  $\|u_m^k\|_{L_2} = 1$  then obtain  $\lambda_1^k(\Omega_m)$ . We iterate as

For  $t = 0, 1, \dots, k$

For  $m = 1, \dots, n$

For  $i = 1, \dots, n_x$

For  $j = 1, \dots, n_y$

$$u_m^{(t+1)}(x_i, y_j) = \max \left( \bar{u}_m^{(t)}(x_i, y_j) -$$

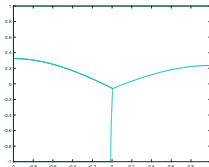
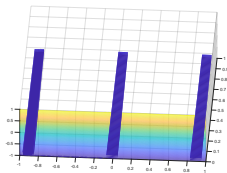
$$\sum_{l \neq m} \bar{u}_l^{(t)}(x_i, y_j) - \lambda_1^k(\Omega_m) \frac{h^2}{4} u_m^{(t)}(x_i, y_j), 0 \right),$$

End

End

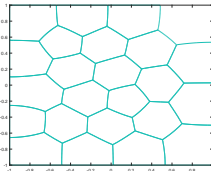
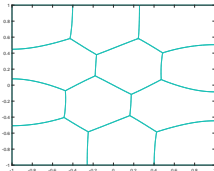
End

End



(g) Initial guess for  $n = 3$

(h)  $n = 3$



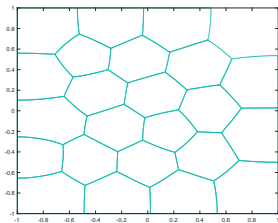


Figure:  $n = 24$

# Graph notation

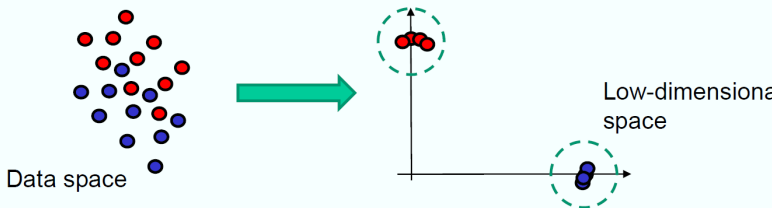
- Let  $G = (V, E)$  be an undirected graph with vertex set  $V = \{v_1, \dots, v_n\}$ .
- $W$  denotes similarity or weight; each edge between two vertices  $v_i$  and  $v_j$  carries a non-negative weight  $w_{ij} \geq 0$ . The weighted adjacency matrix of the graph is the matrix  $W = (w_{ij}) \quad i, j = 1, \dots, n$ .
- $G$  is undirected we require  $w_{ij} = w_{ji}$ . The degree of a vertex  $v_i \in V$  is defined as

$$d_i = \sum_{j \in V} w_{ij}.$$

- The degree matrix  $D$  is defined as the diagonal matrix with the degrees  $d_1, \dots, d_n$  on the diagonal.

## Spectral clustering

- Given some data and a notion of similarity
- The task of partitioning the input data into maximally homogeneous groups (i.e. clusters)
- Given data points  $v_1, \dots, v_n$ , pairwise affinities  $w_{ij}$
- Find a low-dimensional embedding
- Project data points to new space





# Cheeger Cut

- Given graph  $(V, E)$  and a subset of vertex  $S \subset V$  the  $\text{Cut}(S, S^c)$  or ( the perimeter  $|\partial S|$  ) is defined by

$$\text{Cut}(S, S^c) := \sum_{i \in S, j \in S^c} w_{ij}$$

- Ratio cut** and **Normalized cut** for a partition of  $V$  into  $C, C^c$  are defined as

$$Rcut(C, C^c) = \frac{cut(C, C^c)}{|C|} + \frac{cut(C, C^c)}{|C^c|}$$

$$NCut(C, C^c) = \frac{cut(C, C^c)}{vol(C)} + \frac{cut(C, C^c)}{vol(C^c)}$$

Note that the minimum is achieved if  $|C| = |C^c|$ .

# Cheeger Cut

- Ratio Cheeger cut:

$$RCC(C, C^c) = \frac{\text{cut}(C, C^c)}{\min(|C|, |C^c|)}$$

- **key point:** The cut obtained by thresholding the second eigenvector of  $p$ -Laplace converges to optimal Cheeger cut as  $p$  tends to 1.
- Finding optimal ratio Cheeger cut  $RCC^* = \min_{C \subset V} RCC$  is NP-hard problem.
- **Tight relaxation:** (Tomas Bühler, Matthias Hein, 2009)

$$\lambda_2(\Delta_1) = RCC^*$$

Graph  $p$ -Laplace

- Let  $i \in V$ . Depend on the choice of inner product

$$(\Delta_p^u f)_i = \sum_{j \in V} w_{ij} \phi_p(f_i - f_j),$$

- 

$$(\Delta_p^n f)_i = \frac{1}{d_i} \sum_{j \in V} w_{ij} \phi_p(f_i - f_j).$$

- $\phi_p : \mathbb{R} \rightarrow \mathbb{R}$  is defined for  $x \in \mathbb{R}$  as

$$\phi_p(x) = |x|^{p-1} \text{sign}(x).$$

- $\lambda_p$  is an eigenvalue for  $\Delta_p^u$  if there exists a function  $v : V \rightarrow \mathbb{R}$  such that

$$(\Delta_p^u v)_i = \lambda_p \phi_p(v_i) \quad i = 1, \dots, n$$

# Graph $p$ -Laplace

- The variational characterization define similarly the functional  $F_p : \mathbb{R}^V \rightarrow \mathbb{R}$

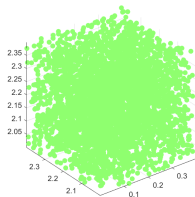
$$F_p(v) = \frac{Q_p(f)}{\|f\|_p^p}$$

where

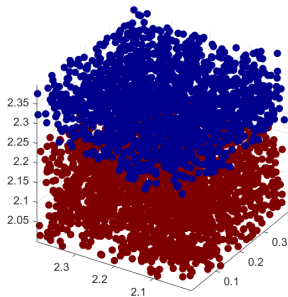
- $$Q_p(f) := \langle f, \Delta_p^u f \rangle = \frac{1}{2} \sum_{i,j} w_{ij} |f_i - f_j|^p$$
- The functional  $F_p$  has a critical point at  $v \in \mathbb{R}^V$  if and only if  $v$  is a  $p$ -eigenfunction of  $\Delta_p^u$ . The corresponding eigenvalue  $\lambda_p$  is given as

$$\lambda_p = F_p(v)$$

# Graph clustering



(a)



# Thanks for your attention

