6. Yuka NEMOTO* (Ochanomizu University)

Behavior of eigenvalues of Gaussian kernel matrix for parameter variation

Abstract

In this talk, it will be demonstrated the relation between the number of clusters and the significant eigenvalues of Gaussian kernel matrices. Then we give a proposal for finding the optimal parameter β of the Gaussian kernel. At the last, we will see how to reduce the dimension of data based on the Machenko-Pastur law for Wishart matrices.