# SDE: Graph Drawing Using Spectral Distance Embedding 

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#### Abstract

We present a novel algorithm for drawing undirected connected graphs, by using a spectral decomposition of the distance matrix to approximate the graph theoretical distances. The main advantages of our algorithm are that it is "exact" (as opposed to iterative), and it gives results that preserve symmetry and uniform node density, i.e., the drawings are aesthetically pleasing. Our approach has the benefits of fast spectral techniques, but at the same time it produces drawings of a quality comparable to or better than the much slower force-directed approaches. The computational complexity of our algorithm is governed by its two main steps: distance matrix computation using an all-pairs shortest path algorithm, which is $O(|V||E|)$; and low-order spectral decomposition, which is $O\left(|V|^{2}\right)$. The runtime for typical 20, 000 node graphs ranges from 100 to 150 seconds.


## 1 Introduction

A graph $G=(V, E)$ is a pair where $V$ is the vertex set and $E$ is the edge set, which is a binary relation over $V$. The graph drawing problem is to compute an aesthetically pleasing layout of vertices and edges so that it is easy to grasp visually the inherent structure of the graph. Depending on the aesthetic criteria of interest, various approaches have been developed, and a general survey can be found in $[11,16]$.

We consider only the straight-line edge drawings of graphs, which reduces the problem to finding the coordinates of the vertices in two dimensions. A popular approach is to define an energy function or a force-directed model with respect to vertex positions, and to iteratively compute a local minimum of the energy function. The positions of the vertices at the local minimum produce the final layout. This approach is generally simple and easy to extend to new energy functions. Various energy functions and force models have been studied [4-6, 10] and there exist several improvements to handle large graphs, most of them concentrating on a multi-scale paradigm. This involves laying out a coarser level of the graph first, and then taking advantage of this coarse layout to compute the vertex positions at a finer level (eg. [15, 18]).

Spectral graph drawing approaches have become popular recently. We use the term spectral graph drawing to refer to any approach that produces a final layout
using the spectral decomposition of some matrix derived from the vertex and edge sets. In this paper, we present a spectral graph drawing algorithm, SDE (Spectral Distance Embedding), in which we use the spectral decomposition of the graph theoretical distance matrix to produce the final layout of the vertices. In the final layout, the pair-wise Euclidean distances of the vertices approximate the graph theoretical distances. SDE consists of two main steps:
(i) all-pairs shortest path computation, which takes $O(|V||E|)$ time.
(ii) spectral decomposition of the distance matrix, in which we find the optimal rank- $d$ reconstruction to embed in $d$-dimensions. The complexity of this step is $O\left(d|V|^{2}\right)$.

SDE can be used to produce a $d$-dimensional embedding, the most practical being $d=2,3$. We focus on $d=2$ in this paper. We present the results of our algorithm through several examples, including run-times. Compared to similar techniques, we observe that our results achieve superior drawings, while at the same time not significantly sacrificing computation time. The breakdown of the paper is as follows: first, we discuss some related work on spectral graph drawing. In section 2, we discuss the spectral decomposition of the distance matrix, followed by the algorithm and the results in sections 3 and 4 respectively. We then give an analysis of the performance characteristics of the algorithm, followed by some concluding remarks in section 6 , where we also discuss possible improvements to the algorithm.

Related Work. Spectral graph drawing formulates graph drawing as a problem of computing the eigenvalues of certain matrices related to the structure of the graph. The formulation is mathematically clean, in that exact (as opposed to iterative) solutions can be found.

The method described in [8] by Harel and Koren embeds the graph in a high dimension (typically 50) with respect to carefully chosen pivot nodes. One then projects the coordinates into two dimensions by using a well-known multivariate analysis technique called principal component analysis (PCA), which involves computing the first few largest eigenvalues and eigenvectors of the covariance matrix of the points in the higher dimension. ACE (Algebraic multigrid Computation of Eigenvectors) [13] minimizes Hall's Energy function $E=$ $\frac{1}{2} \sum_{i, j=1}^{n} w_{i j}\left(x_{i}-x_{j}\right)^{2}$ in each dimension, modulo some non-degeneracy and orthogonality constraints ( $n$ is the number of nodes, $x_{i}$ is the one-dimensional coordinate of the $i^{t h}$ node and $w_{i j}$ is the weight of the edge between $i$ and $j$ ). This problem can be reduced to obtaining the eigen-decomposition for the Laplacian of the graph. An iterative approach to minimizing $E$ results in an update of the form, $x_{i}=\frac{\sum_{j \in N(i)} x_{j}}{|N(i)|}$, i.e., $x_{i}$ is placed at the center of mass of its neighbors. This basic method was introduced by Tutte [17], and is known as the barycenter method. To avoid the degenerate solution in which all the nodes are placed at the same location, Tutte proposed to split the nodes into two sets $S_{\text {fixed }}$ and $S_{\text {variable }}$. The nodes in $S_{\text {fixed }}$ are "nailed" to the corners of a polygon, and the nodes in $S_{\text {variable }}$ are updated iteratively. In [12], all of the nodes are positioned
simultaneously by solving a constrained quadratic optimization. The solution once again reduces to the eigen-decomposition of a matrix associated with the graph.

Both of the methods described above are fast due to the small sizes of the matrices processed. Specifically, ACE also takes advantage of the simple form of Hall's energy function by using a multi-scaling approach to the eigendecomposition. The drawings reflect the general structure of the graph, however there is nothing that prevents the nodes from becoming too close to one another since there is no repulsion term in the energy function. This may result in aesthetically unpleasant drawings of certain graphs.

We propose a new spectral graph drawing algorithm that explicitly approximates the graph theoretical distances between nodes. It sits between the fast spectral methods, which may sacrifice on quality, and slow force-directed approaches, which produce high quality drawings. Other related algorithms that try to embed distance matrices and which have been used in different contexts (localization from incomplete distance matrices and dimensionality reduction using local distance information) are Multi-Dimensional Scaling [9] and SemiDefinite Embedding [3].

## 2 Spectral Decomposition of the Distance Matrix

Given a graph $G=(V, E)$ with $n$ nodes, let $V=\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$. The distance matrix $\mathbf{D}$ is the symmetric $n \times n$ matrix containing all the pair-wise distances, i.e., $D_{i j}$ is the shortest path length between $v_{i}$ and $v_{j}$. Suppose the position at which vertex $v_{i}$ is placed is $\mathbf{x}_{\mathbf{i}}$. We are seeking a positioning that approximates the graph theoretical distances with the Euclidean distances, i.e,

$$
\left\|\mathbf{x}_{\mathbf{i}}-\mathbf{x}_{\mathbf{j}}\right\| \approx D_{i j}, \quad \text { for } i, j=1,2, \ldots, n
$$

Taking squares of both sides, we have

$$
\begin{equation*}
\mathbf{x}_{\mathbf{i}}^{2}+\mathbf{x}_{\mathbf{j}}^{2}-2 \mathbf{x}_{\mathbf{i}} \cdot \mathbf{x}_{\mathbf{j}} \approx D_{i j}^{2} \tag{1}
\end{equation*}
$$

To write this expression in matrix notation, we will need to define some special matrices. Let $\mathbf{L}$ be an $n \times n$ symmetric matrix such that $L_{i j}=D_{i j}^{2}$, for $i, j=$ $1,2, \ldots, n$. Let $\mathbf{X}, \mathbf{Q}$ and $\mathbf{1}_{\mathbf{n}}$ be defined as follows:

$$
\mathbf{X}^{T}=\left[\mathbf{x}_{\mathbf{1}}, \ldots, \mathbf{x}_{\mathbf{n}}\right], \quad \mathbf{Q}^{T}=\left[\left\|\mathbf{x}_{\mathbf{1}}\right\|^{2}, \ldots,\left\|\mathbf{x}_{\mathbf{n}}\right\|^{2}\right], \quad \mathbf{1}_{\mathbf{n}}^{T}=[1, \ldots, 1]
$$

Note that $\mathbf{X}$ is an $n \times d$ matrix containing the positions, $\mathbf{Q}$ is an $n \times 1$ matrix containing the magnitude of the positions and $\mathbf{1}_{\mathbf{n}}$ is the $n \times 1$ vector of ones. We discuss general $d$; however, $d=2$ is the case of practical interest. Now (1) can be written as $\left(\mathbf{Q} \mathbf{1}_{\mathbf{n}}{ }^{T}\right)_{i j}+\left(\mathbf{Q} \mathbf{1}_{\mathbf{n}}{ }^{T}\right)_{j i}-2\left(\mathbf{X X}^{T}\right)_{i j} \approx L_{i j}$. Since $\mathbf{A}_{i j}=\mathbf{A}_{j i}^{T}$, and $\left(\mathbf{Q} \mathbf{1}_{\mathbf{n}}{ }^{T}\right)^{T}=\mathbf{1}_{\mathbf{n}} \mathbf{Q}^{T}$, the entire set of equations in matrix form is

$$
\begin{equation*}
\mathbf{Q} \mathbf{1}_{\mathbf{n}}^{T}+\mathbf{1}_{\mathbf{n}} \mathbf{Q}^{T}-2 \mathbf{X} \mathbf{X}^{T} \approx \mathbf{L} \tag{2}
\end{equation*}
$$

Note that $\mathbf{Q}$ is a function of $\mathbf{X}$. The goal is to find $\mathbf{X}$ for which the above equality approximately holds. This set of equalities may not be exactly satisfied if $\mathbf{L}$ cannot be embedded in $\mathbb{R}^{d}$. Introduce a projection matrix $\gamma=\mathbf{I}_{\mathbf{n}}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T}$, where $\mathbf{I}_{\mathbf{n}}$ is the $n \times n$ identity matrix. Multiplying both sides of (2) by $\gamma$ from the left and the right, we obtain

$$
\begin{equation*}
\gamma \mathbf{Q} \mathbf{1}_{\mathbf{n}}^{T} \gamma+\gamma \mathbf{1}_{\mathbf{n}} \mathbf{Q}^{T} \boldsymbol{\gamma}-2 \boldsymbol{\gamma} \mathbf{X} \mathbf{X}^{T} \boldsymbol{\gamma} \approx \gamma \mathbf{L} \boldsymbol{\gamma} \tag{3}
\end{equation*}
$$

Since $\boldsymbol{\gamma}$ is a projection operator, $\mathbf{1}_{\mathbf{n}}{ }^{T} \boldsymbol{\gamma}=\boldsymbol{\gamma} \mathbf{1}_{\mathbf{n}}=\mathbf{0}$. Thus, (3) becomes

$$
(\gamma \mathbf{X})(\gamma \mathbf{X})^{T}=-\frac{1}{2} \gamma \mathbf{L} \gamma
$$

where we have used the fact that $\gamma=\gamma^{T}$. We may interpret this equation more easily by setting $\mathbf{Y}=\gamma \mathbf{X}=\left(\mathbf{X}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{X}\right)$. $\mathbf{Y}$ is an $n \times d$ matrix containing the coordinates in $\mathbf{X}$, each translated by the same vector $\frac{1}{n} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{X}$, i.e., each translated by the mean of the $\mathbf{X}$ coordinates. Thus, $\mathbf{Y}$ is the same set of coordinates as $\mathbf{X}$ in a different coordinate system; one in which $\operatorname{mean}(\mathbf{Y})=0$. Since the distance matrix is invariant to rotations and translations, a solution for $\mathbf{Y}$ is just as acceptable as a solution for $\mathbf{X}$. Letting $\mathbf{M}=-\frac{1}{2} \gamma \mathbf{L} \gamma$, we get

$$
\mathbf{Y} \mathbf{Y}^{T} \approx \mathbf{M}
$$

Note that $\mathbf{Y}$ has rank $d$. If $\mathbf{D}$ were a true Euclidean distance matrix, then $\mathbf{M}$ would have rank at most $d$ and we could exactly recover $\mathbf{Y}$, solving our problem. Since $\mathbf{D}$ may not be a true distance matrix , i.e., $\mathbf{D}$ may not be embeddable in $\mathbb{R}^{d}$, $\mathbf{M}$ will generally have rank greater than $d$. Naturally, we want to approximate $\mathbf{M}$ as closely as possible. The metric we choose is the spectral norm, so we wish to find the best rank-d approximation to $\mathbf{M}$ with respect to the spectral norm. This is a well-known problem, which is equivalent to finding the largest $d$ eigenvalues of $\mathbf{M}$. Specifically, order the eigenvalues of $\mathbf{M}$ such that $\left|\lambda_{1}\right| \geq$ $\left|\lambda_{2}\right| \geq \cdots \geq\left|\lambda_{n}\right|$ and let $\mathbf{u}_{\mathbf{1}}, \mathbf{u}_{\mathbf{2}}, \ldots, \mathbf{u}_{\mathbf{n}}$ be the associated eigenvectors. Then the spectral decomposition of $\mathbf{M}$ yields $\mathbf{M}=\sum_{k=1}^{n} \lambda_{k} \mathbf{u}_{\mathbf{k}} \mathbf{u}_{\mathbf{k}}{ }^{T}$, and the rank- $d$ approximation of $\mathbf{M}$ is $\mathbf{M}_{\mathbf{d}}=\sum_{k=1}^{d} \lambda_{k} \mathbf{u}_{\mathbf{k}} \mathbf{u}_{\mathbf{k}}{ }^{T}$.

Theorem 1 (see for example[7]). $\mathbf{M}_{\mathbf{d}}$ is the best rank-d approximation to $\mathbf{M}$ w.r.t. the spectral norm.

The final centralized coordinates are then given by $\mathbf{Y}=\left[\sqrt{\lambda_{1}} \mathbf{u}_{\mathbf{1}}, \ldots, \sqrt{\lambda_{d}} \mathbf{u}_{\mathbf{d}}\right]$.

## 3 The Graph Drawing Algorithm

The algorithm can now be succintly stated as an implementation of Theorem 1. Specifically, there are two stages:
(i) computing all-pairs shortest path lengths
(ii) finding a rank- $d$ approximation of $\mathbf{M}$ which corresponds to computing the largest $d$ eigenvalues.

```
SDE(G)
    Compute the distance matrix D using an APSP algorithm on G
    Define matrix }\mathbf{L}\mathrm{ such that }\mp@subsup{L}{ij}{}=\mp@subsup{D}{ij}{2}
    return Y = PowerIteration(-\frac{1}{2}\gamma\mathbf{L}\gamma,\epsilon)% epsilon is a tolerance
```

Fig. 1. The spectral graph drawing algorithm SDE.

In order to implement (i), we run a BFS for each node. The complexity of this step is $O(|V||E|)$. For (ii), we use a standard procedure typically referred to as the power iteration to compute the eigenvalues and eigenvectors of $\mathbf{M}$. The power iteration starts with some random initial vectors and iteratively multiplies them with the relevant matrix modulo orthonormality constraints. The procedure stops when some termination condition is met, for example, when the change in direction of the eigenvector is negligible, i.e., the cosine of the dot product of the previous estimate and the newly computed estimate is above $1-\epsilon$ for some small $\epsilon$. We impose one additional condition for termination, which ensures that the ratio of the direction change between two consecutive iterations is above some value, $1+\epsilon$ in this case. The convergence of the power iteration depends on the eigenvalues of the matrix; in practice it takes some constant number of iterations to compute the eigenvalues to some precision, since convergence is exponentially fast. The matrix multiplications we perform in the power iteration take $O\left(|V|^{2}\right)$ time, which makes the overall complexity of the power iteration $O\left(d|V|^{2}\right)$. Thus, the complexity of our algorithm is $O\left(|V||E|+d|V|^{2}\right)$, which is equal to $O(|V||E|)$ for $d=2$. The space complexity is $O\left(|V|^{2}\right)$ since we need to store all the pair-wise distances. The algorithm is summarized in Figure 1 with a detailed implementation of the power iteration given in Figure 2.

## 4 Results

We have implemented our algorithm in $\mathrm{C}++$, and Table 1 gives the running time results on a Pentium IV 3.2 Ghz processor system. We present the results of running the algorithm on several graphs of varying size up to about 20,000 nodes. We show results for some small graphs in order to illustrate explicitly how the symmetries are preserved, in addition to several benchmark graphs. Finally in Figure 5, we compare some graph drawings generated by our algorithm, together with the results of other spectral graph drawing algorithms [8, 13]. Note that the results for HDE are produced by the standard application of the algorithm, which uses the first and the second principal components [8]. For the power iteration, we set the tolerance $\epsilon=10^{-7}$.

Table 1 shows that SDE is reasonably fast for graphs up to 20,000 nodes. As can be seen from Figure 3 and Figure 4, it also produces aesthetically pleasing drawings of a wide range of graphs varying in size, node density and degree of symmetry. Figure 5 highlights the main advantages of SDE over other spectral

```
PowerIteration(M, \(\epsilon\) )
    current \(\leftarrow \epsilon ; \mathbf{y}_{\mathbf{1}} \leftarrow\) random/\|random \(\|\)
    repeat
        prev \(\leftarrow\) current
        \(\mathbf{u}_{1} \leftarrow \mathbf{y}_{1}\)
        \(\mathrm{y}_{1} \leftarrow \mathrm{Mu}_{1}\)
        \(\lambda_{1} \leftarrow \mathbf{u}_{\mathbf{1}} \cdot \mathbf{y}_{\mathbf{1}} \quad \%\) compute the eigenvalue
        \(\mathbf{y}_{\mathbf{1}} \leftarrow \mathbf{y}_{\mathbf{1}} /\left\|\mathrm{y}_{\mathbf{1}}\right\|\)
        current \(\leftarrow \mathbf{u}_{\mathbf{1}} \cdot \mathbf{y}_{\mathbf{1}}\)
    until current \(\geq 1-\epsilon\) or \(\mid\) current/prev \(\mid \leq 1+\epsilon\)
    current \(\leftarrow \epsilon ; \mathbf{y}_{\mathbf{2}} \leftarrow\) random/\|random \(\|\)
    repeat
        prev \(\leftarrow\) current
        \(\mathbf{u}_{2} \leftarrow \mathbf{y}_{2}\)
        \(\mathbf{u}_{\mathbf{2}} \leftarrow \mathbf{u}_{\mathbf{2}}-\mathbf{u}_{1}\left(\mathbf{u}_{1} \cdot \mathbf{u}_{\mathbf{2}}\right) \quad \%\) orthogonalize against \(\mathbf{u}_{1}\)
        \(\mathrm{y}_{2} \leftarrow \mathrm{Mu}_{2}\)
        \(\lambda_{2} \leftarrow \mathbf{u}_{\mathbf{2}} \cdot \mathbf{y}_{\mathbf{2}} \quad \%\) compute the eigenvalue
        \(\mathrm{y}_{2} \leftarrow \mathrm{y}_{2} /\left\|\mathrm{y}_{2}\right\|\)
        current \(\leftarrow \mathbf{u}_{\mathbf{2}} \cdot \mathbf{y}_{\mathbf{2}}\)
    until current \(\geq 1-\epsilon\) or \(\mid\) current \(/\) prev \(\mid \leq 1+\epsilon\)
    return \(\left(\begin{array}{ll}\sqrt{\lambda_{1}} \mathbf{y}_{1} & \sqrt{\lambda_{2}} \mathbf{y}_{2}\end{array}\right)\)
```

Fig. 2. The power iteration method for finding eigenvectors and eigenvalues $(d=2)$.
graph drawing methods. Specifically, it preserves the symmetries in the graph and maintains uniform node density to a large extent, and hence produces a better representation of the overall graph structure.

## 5 Performance Analysis

The formal problem we are attempting to solve is a well-known problem in minimum distortion finite metric embedding [14]. We approach this problem using a spectral decomposition of the matrix of squared distances. We give some results that explain the intuition behind why and when our algorithm will work well. The distance matrix $\mathbf{D}$ represents a finite metric space. Our approach is to use a spectral technique to estimate $\mathbf{L}$, where $L_{i j}=D_{i j}^{2}$. Suppose that the optimal embedding (which we define below) is given by the coordinates $\mathbf{z}_{\mathbf{1}}, \ldots, \mathbf{z}_{\mathbf{n}}$, which we collect in the matrix $\mathbf{Z}$ (analogous to $\mathbf{X}, \mathbf{Y}$ ). Let $\mathbf{D}_{\mathbf{z}}$ and $\mathbf{L}_{\mathbf{Z}}$ be the distance matrix and the matrix of squared distances implied by $\mathbf{Z}$. We can then write

$$
\begin{equation*}
\mathbf{L}=\mathbf{L}_{\mathbf{Z}}+\boldsymbol{\epsilon} \tag{4}
\end{equation*}
$$

$\mathbf{Z}$ is optimal in that $\|\boldsymbol{\epsilon}\|_{S}$ is infimum over all possible $\mathbf{Z} . \mathbf{L}$ is embeddable if $\boldsymbol{\epsilon}=\mathbf{0}$.
Theorem 2. If $\mathbf{L}$ is embeddable, then, up to an orthogonal transformation, our algorithm returns $\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}$.

| Graph | $\|\mathbf{V}\|$ | $\|\mathbf{E}\|$ | APSP time | Power Iteration time | Total time |
| :--- | :---: | :---: | :---: | :---: | :---: |
| jagmesh1 | 936 | 2664 | 0.10 | 0.11 | 0.21 |
| can1072 | 1072 | 5686 | 0.22 | 0.29 | 0.51 |
| Grid 50x50 | 2500 | 4900 | 0.65 | 0.54 | 1.19 |
| nasa1824 | 1824 | 18692 | 1.05 | 0.79 | 1.84 |
| blckhole | 2132 | 6370 | 0.62 | 1.54 | 1.84 |
| nasa2146 | 2146 | 35052 | 2.07 | 0.69 | 2.76 |
| lshp3466 | 3466 | 10215 | 1.77 | 1.97 | 3.74 |
| 4970 | 4970 | 7400 | 2.75 | 2.29 | 5.04 |
| Grid 70x70 | 4900 | 9660 | 2.80 | 2.43 | 5.23 |
| airfoil1 | 4253 | 12289 | 3.42 | 3.51 | 6.93 |
| 3elt | 4720 | 13722 | 4.67 | 3.80 | 8.47 |
| sierpinski08 | 9843 | 19683 | 15.71 | 9.01 | 24.72 |
| Grid 100x100 | 10000 | 19800 | 18.10 | 11.63 | 29.73 |
| whitaker3 | 9800 | 28989 | 25.24 | 8.18 | 33.42 |
| crack | 10240 | 30380 | 27.92 | 17.08 | 45.00 |
| 4elt2 | 11143 | 32818 | 34.35 | 14.42 | 48.77 |
| bcsstk33 | 8738 | 291583 | 76.40 | 15.36 | 91.76 |
| 4elt | 15606 | 45878 | 85.81 | 47.52 | 133.33 |
| sphere | 16386 | 49152 | 106.96 | 29.73 | 136.69 |
| vibrobox | 12328 | 165250 | 124.51 | 40.30 | 164.81 |
| cti | 16840 | 48232 | 91.09 | 77.98 | 169.07 |

Table 1. Running time of SDE for several graphs. (Most of these graphs can be downloaded from [1, 2].)

Proof. Multiplying both sides of (4) by $\gamma$ from the left and right, we obtain

$$
\begin{equation*}
\gamma \mathbf{L} \gamma=\gamma \mathbf{L}_{\mathbf{Z}} \gamma=-2\left(\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}\right)\left(\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}\right)^{T}=-2 \mathbf{A} \mathbf{A}^{T} \tag{5}
\end{equation*}
$$

where $\mathbf{A}=\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}$ is rank- $d$. Since our algorithm computes a rank- $d$ approximation $\mathbf{A}_{\mathbf{d}}$ of the matrix $-\frac{1}{2} \gamma \mathbf{L} \gamma$, and the right hand side of (5) is rank$d$, we exactly recover $-\frac{1}{2} \gamma \mathbf{L} \gamma$, i.e., $\mathbf{A}_{\mathbf{d}} \mathbf{A}_{\mathbf{d}}{ }^{T}=-\frac{1}{2} \gamma \mathbf{L} \gamma=\mathbf{A} \mathbf{A}^{T}$, and therefore $\mathbf{A}_{\mathbf{d}}$ differs from $\mathbf{A}$ by at most an orthogonal transformation.

Since the distance matrix is invariant to orthogonal transformations, we obtain the following corollary, which is the basic intuition behind SDE:

Corollary 1. When the distance matrix is embeddable, the coordinates recovered by SDE exactly reproduce the distance matrix.

When the distance matrix is not exactly embeddable, but the embedding error $\boldsymbol{\epsilon}$ is small, SDE should approximately reproduce the distance matrix. Suppose that $\boldsymbol{\epsilon} \neq \mathbf{0}$, and let $\mathbf{M}=-\frac{1}{2} \gamma \mathbf{L}_{\mathbf{Z}} \gamma=-2\left(\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}\right)\left(\mathbf{Z}-\frac{1}{n} \mathbf{1}_{\mathbf{n}} \mathbf{1}_{\mathbf{n}}{ }^{T} \mathbf{Z}\right)^{T}$. Let $\boldsymbol{\epsilon}_{\boldsymbol{1}}=-\frac{1}{2} \gamma \boldsymbol{\epsilon} \gamma$. Then, using (4), $-\frac{1}{2} \gamma \mathbf{L} \gamma=\mathbf{M}+\boldsymbol{\epsilon}_{\mathbf{1}}$.

Theorem 3. Let $\mathbf{A}_{\mathbf{d}}$ be the best rank-d approximation to $-\frac{1}{2} \gamma \mathbf{L} \gamma=\mathbf{M}+\boldsymbol{\epsilon}_{\mathbf{1}}$. Then, $\left\|\mathbf{A}_{\mathbf{d}}-\mathbf{M}\right\|_{S} \leq\|\boldsymbol{\epsilon}\|_{S}$.

Proof. By the triangle inequality, we have

$$
\left\|\mathbf{A}_{\mathbf{d}}-\mathbf{M}\right\|_{S}=\left\|\mathbf{A}_{\mathbf{d}}-\mathbf{M}-\boldsymbol{\epsilon}_{\mathbf{1}}+\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S} \leq\left\|\mathbf{A}_{d}-\mathbf{M}-\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}+\left\|\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}
$$

. Since $\mathbf{A}_{\mathbf{d}}$ is the best rank- $d$ approximation to $\mathbf{M}+\boldsymbol{\epsilon}_{\mathbf{1}}$ and $\mathbf{M}$ is itself rank- $d$, $\left\|\mathbf{A}_{\mathbf{d}}-\mathbf{M}-\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S} \leq\left\|\mathbf{M}-\mathbf{M}-\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}=\left\|\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}$. Thus, $\left\|\mathbf{A}_{\mathbf{d}}-\mathbf{M}\right\|_{S} \leq 2\left\|\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}$. To conclude, note that since $\gamma$ is a projection matrix, $\|\gamma\|_{S} \leq 1$, so by submultiplicativity, $\left\|\boldsymbol{\epsilon}_{\mathbf{1}}\right\|_{S}=\left\|-\frac{1}{2} \gamma \boldsymbol{\epsilon} \gamma\right\|_{S} \leq \frac{1}{2}\|\gamma\|_{S}^{2}\|\boldsymbol{\epsilon}\|_{S} \leq \frac{1}{2}\|\boldsymbol{\epsilon}\|_{S}$.

Thus, if SDE returns the coordinates $\mathbf{Y}$, then $\left\|\gamma \mathbf{Y} \mathbf{Y}^{T} \gamma-\gamma \mathbf{Z} \mathbf{Z}^{T} \gamma\right\|_{S}$ is small provided that $L$ is nearly embeddable (which depends on the perturbation $\boldsymbol{\epsilon}$ ). Unfortunately this alone does not guarantee that $\gamma \mathbf{Y} \approx \gamma \mathbf{Z O}$ for some orthogonal $d \times d$ matrix $\mathbf{O}$, i.e., in general, the eigenvectors are not stable to perturbations. However, when the eigenvalues of $\mathbf{M}$ are well separated and $\boldsymbol{\epsilon}$ is small, then it is true that SDE will recover a close approximation to $\mathbf{Z O}$ for some orthogonal matrix $\mathbf{O}$, i.e., the distance matrix is nearly recovered. We do not give a precise formulation of this result, which can be found in [7, Theorem 8.3.5]. Note that the separation of the eigenvalues is a necessary condition for the power iteration to converge quickly. Thus, when the power iteration fails to converge quickly, it is already a sign that the graph may not be embeddable.

## 6 Conclusion

We have presented a novel graph drawing algorithm SDE which is based on computing the spectral decomposition of the matrix of squared graph theoretical distances. Our algorithm has the advantages of spectral graph drawing techniques, for example exact (as opposed to iterative) computation of the coordinates, and efficiency, while at the same time producing drawings that are comparable in quality to slower force directed-methods.

The running time of our algorithm is dominated by an APSP computation, which is $O(|V||E|)$ using $O\left(|V|^{2}\right)$ space for storing pair-wise distances. SDE can readily be extended to weighted graphs with run time $O(|V||E| \log |V|)$, again dominated by the APSP algorithm. Our algorithm is not as efficient as other methods such as ACE, which runs in linear time. However, it is able to draw quite large graphs in a reasonable amount of time, and therefore can be extremely useful as an auxiliary drawing algorithm to obtain precise pictures of smaller regions contained within a huge graph. The general structure of our algorithm also allows for zooming into a graph, which corresponds to running SDE on a principle sub-matrix of the matrix of squared distances.

The main bottleneck of SDE is caused by the fact that it needs to compute the shortest path lengths between every pair of nodes. This also affects the power iteration, where large $(|V| \times|V|)$ matrices need to be processed. We will briefly discuss approaches to improve the efficiency of our algorithm without significant
sacrifice in quality (which will be the topic of forthcoming work). Since any valid matrix of squared distances has rank 4, i.e. all the rows of the matrix can be expressed as a linear combination of 4 vectors, the BFS algorithm need not be run on all vertices, but rather on a small number $(O(1))$ of carefully chosen vertices. This results in a sparse matrix representation of $\mathbf{L}$, which will be accurate provided that the perturbation $\boldsymbol{\epsilon}$ is small, i.e., if $\mathbf{L}$ is embeddable. All the algorithms can then be run on the sparse approximation, which will result in a runtime of $O(m E)$, where $m=O(1)$ is the dimensionality of the sparse representation. Further increases in efficiency can be obtained by using a multi-scaling approach in the power iteration, which was introduced in [13]. This method relates the actual graph to a coarser level of the graph using an interpolation matrix. Finding the eigenvalues and eigenvectors of coarser level graphs makes the convergence faster at the finer levels.

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(a) buckyball; $|V|=60,|E|=90$.

(c) $50 \times 50 \mathrm{bag} ;|V|=2497,|E|=4900$.

(b) $50 \times 50$ grid; $|V|=2500,|E|=4900$.

(d) jagmesh1; $|V|=936,|E|=2664$.

(f) nasa2146; $|V|=2146,|E|=35052$.

(h) 4elt; $|V|=15606,|E|=45878$.
(g) 3elt; $|V|=4720,|E|=13722$.

Fig. 3. Layouts of some of the graphs tested I.


Fig. 4. Layouts of some of the graphs tested II.

finite element mesh of a cow; $|V|=1820,|E|=7940$.

$20 \times 50$ grid; $|V|=1000,|E|=1930$.

depth 8 sierpinski; $|V|=9843,|E|=19683$.

vibrobox; $|V|=12328,|E|=165250$.

whitaker3; $|V|=9800,|E|=28989$.
Fig. 5. Comparison of SDE with other spectral methods (HDE and ACE) on sample graphs.

