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Abstract.

1. INTRODUCTION

In this paper we study the problem of minimizing

(1)
$$\sigma(X) = \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} (\delta_{ij} - d_{ij}(X))^2$$

over the $n \times p$ configurations X. Here the w_{ij} and the δ_{ij} are known non-negative numbers, called, respectively, *weights* and *dissimilarities*, and the $d_{ij}(X)$ are the Euclidean distances between the rows of X. Thus

$$d_{ij}(X) = \sqrt{\sum_{s=1}^{p} (x_{is} - x_{js})^2}.$$

The loss function (1) is usually called *stress*, and it was first used in multidimensional scaling by Kruskal [1964a,b]. In this paper we look at the general shape of *stress*, its smoothness, its local minima and maxima, and some algorithms to minimize it.

1.1. Matrix Notation. We can rewrite squared Euclidean distance as

$$d_{ij}^2(X) = (x_i - x_j)'(x_i - x_j) = (e_i - e_j)'XX'(e_i - e_j) = \operatorname{tr} X'A_{ij}X,$$

where e_i and e_j are unit vectors (columns of the identity matrix) and where

$$A_{ij} = (e_i - e_j)(e_i - e_j)'.$$

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Define

$$V = \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} A_{ij},$$

and suppose without loss of generality that

$$\frac{1}{2}\sum_{i=1}^{n}\sum_{j=1}^{n}\delta_{ij}^{2} = 1.$$

Thus

$$\sigma(X) = 1 + \frac{1}{2} \operatorname{tr} X' V X - \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} \delta_{ij} \sqrt{\operatorname{tr} X' A_{ij} X}$$

Observe that we can introduce new variables Z = T'X, where T is any matrix such that V = TT'. Then

$$\sigma(Z) = 1 + \frac{1}{2} \operatorname{tr} Z' Z - \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} \delta_{ij} \sqrt{\operatorname{tr} Z' \overline{A}_{ij} Z},$$

where $\overline{A}_{ij} = T^{-1}A_{ij}T^{-t}$. Observe

$$\sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} \overline{A}_{ij} = I.$$

Using some notation from ?, which is now standard, we set

1.2. **Reparametrization.** We can reformulate the optimization problem in terms of new variables C = XX'. This means that we require C to be positive semi-definite of rank less than or equal to p. Clearly

$$\sigma(C) = 1 + \frac{1}{2} \operatorname{tr} VC - \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} \delta_{ij} \sqrt{\operatorname{tr} A_{ij}C}$$

 $C \gtrsim 0$ and $\operatorname{rank}(C) \leq p$.

The *X*, θ , *A* parametrizations. Invariance under choice of basis.

It is explained in De Leeuw [1993] that the metric multidimensional scaling problem can be reformulated advantageously by using a basis of configuration matrices. We repeat this argument here. Because of inderterminacy due to rotation and translation the space of configuration matrices has dimension $m = np - \frac{1}{2}p(p+1)$. Suppose Y_1, \dots, Y_m is a basis for this space, then we can write any X as a linear combination $X = \theta_1 Y_1 + \dots + \theta_m Y_m$ and we can think of *stress* as a function of θ . In this formulation there are no indeterminacies any more due to rotation and translation, because these have been eliminated by choosing the basis. Moreover we

have gained some generality, because we can use the same notation to restrict the configuration to any subspace of the space of configuration matrices by choosing s suitable basis. Thus we can incorporate some of the restrictions discussed, for example, by De Leeuw and Heiser [1980]. In the future m will refer to the number of elements in any basis we have chosen.

We make an additional notational simplification. Use

$$d_{ij}^{2}(X) = (e_{i} - e_{j})'XX'(e_{i} - e_{j}) = \sum_{s=1}^{m} \sum_{t=1}^{m} \theta_{s}\theta_{t}(e_{i} - e_{j})'Y_{s}Y_{t}'(e_{i} - e_{j})$$

to define the matrices C_{ij} , of order r, by

(2)
$$\{C_{ij}\}_{st} = (e_i - e_j)' Y_s Y'_t (e_i - e_j)$$

The matrices C_{ij} are symmetric and positive semi-definite. Moreover $d_{ij}(X) = \sqrt{\theta' C_{ij} \theta}$.

Some additional generality can be gained by not necessarily fitting all dissimilarities, but a selected subset of them. If we do this, we can also get rid of the double indexing, which is just a nuisance. Combining our results so far, we define the (metric, Euclidean) multidimensional scaling problem as minimization of *stress*, given by

(3)
$$\sigma(\theta) = \frac{1}{2} \sum_{i=1}^{n} w_i (\delta_i - \sqrt{\theta' C_i \theta})^2.$$

Minimizing *stress* defined in this way applies to any set of positive semi-definite matrices C_i , although abviously we will be most interested of course in matrices defined by (2).

We continue to simplify the problem somewhat more. Clearly we can suppose without loss of generality that the w_i are positive. In addition, we can use the fact that if we replace the C_i by $\tilde{C}_i = S'C_iS$ we are still solving the same problem. We have, with obvious notation, $\sigma(\theta) = \tilde{\sigma}(S^{-1}\theta)$. This shows we can assume that there is no non-zero vector in the intersection of the null spaces of the C_i . If there was such a vector, we could find an S such that all \tilde{C}_i has zeroes in their last row and column, and we could formulate the problem using a θ with fewer elements.

In fact, we can assume without loss of generality, by choosing S appropriately, that the matrices C_i satisfy

$$\sum_{i=1}^{n} w_i C_i = I.$$

And finally, again without loss of generality, we can assume that the dissimilarities are scaled in such a way that

$$\frac{1}{2}\sum_{i=1}^n w_i\delta_i^2 = 1,$$

With these simplification

(4a)
$$\sigma(\theta) = 1 - \rho(\theta) + \frac{1}{2}\theta'\theta,$$

where

(4b)
$$\rho(\theta) = \sum_{i=1}^{n} w_i \delta_i \sqrt{\theta' C_i \theta_i}$$

This is the final form of the MDS loss function and minimization problem we will study in this paper.

Invariance under choice of basis.

2. Derivatives

One important property of *stress* is that it is not smooth. It is continuous everywhere, but it is not differentiable at points where $\theta' C_i \theta = 0$ for some *i*. Until further notice we will suppose that θ is such that $\theta' C_i \theta > 0$ for all *i*, and also that $\delta_i > 0$ for all *i*. We will deal with the consequences of not making these assumptions in a later section.

For the derivatives of *stress* at θ we find

(5a)
$$\mathcal{D}\sigma(\theta) = \theta - B(\theta)\theta,$$

where

(5b)
$$B(\theta) = \sum_{i=1}^{n} w_i r_i(\theta) C_i,$$

and

(5c)
$$r_i(\theta) = \frac{\delta_i}{d_i(\theta)}$$

are the *residuals*. Also define $r_+(\theta)$ and $r_-(\theta)$ as the maximum and minimum residual.

We will first look at stationary points, that is, points where the derivatives are zero.

Theorem 2.1. If $r_+(\theta) < 1$ or if $r_-(\theta) > 1$ then θ is not a stationary point.

Proof. θ is a stationary point of stress if $B(\theta)\theta = \theta$, i.e. if θ is an eigenvector with unit eigenvalue of $B(\theta)$. But if $r_+(\theta) < 1$ then $B(\theta) \le r_+(\theta)I < I$ and thus $B(\theta)$ cannot have an eigenvalue equal to one. In the same way, if $r_-(\theta) > 1$ then $B(\theta) \ge r_-(\theta)I > I$.

The theorem says that if the distances are all less than or equal to the dissimilarities, with at least one inequality strict, we cannot be at a stationary point. The same thing is true if the distances are all larger than or equal to the dissimilarities. Observe that the set of θ for which $d_i(\theta) \le \delta_i$ for all *i* is a convex intersection of ellipsoids, containing the origin, while the set of θ such that $d_i(\theta) \ge \delta_i$ for all *i* is the intersection of the complements of these ellipsoids. Thus there is a convex set containing the origin which has no stationary points, and a sphere with center at the origin outside of which there are no stationary points. We will get more information by looking at the second derivatives.

For the second derivatives at θ we find

(6a)
$$\mathcal{D}^2 \sigma(\theta) = I - H(\theta),$$

where

(6b)
$$H(\theta) = \sum_{i=1}^{n} w_i r_i(\theta) \left\{ C_i - \frac{C_i \theta \theta' C_i}{\theta' C_i \theta} \right\}.$$

Here are some simple, and mostly obvious, facts about the second derivatives.

- By Cauchy-Schwartz we see that $0 \leq H(\theta) \leq B(\theta)$, for all θ . Thus $I B(\theta) \leq D^2 \sigma(\theta) \leq I$.
- *H*(θ)ξ = 0 if and only if ξ = θ, i.e. *H*(θ) has only a single zero eigenvalue, and is of rank *p* − 1.
- If σ has a local minimum at θ, then D²σ(θ) ≥ 0 and thus H(θ) ≤ I. If the local minimum is strict, then D²σ(θ) > 0 and H(θ) < I.

¹We use symbols like \leq for the usual ordering of matrices. Thus A > B means that A - B is positive definite, $A \leq B$ means that B - A is positive semidefinite, and so on.

• For any positive number λ we have $H(\lambda\theta) = \lambda^{-1}H(\theta)$. Thus $\lim_{\lambda \to \infty} \mathcal{D}^2 \sigma(\lambda\theta) = I$ and for all sufficiently large λ the Hessian will be positive definite. Moreover if λ is sufficiently small, $\mathcal{D}^2 \sigma(\lambda\theta)$ will have one eigenvalue equal to one (corresponding with eigenvector θ), while the other eigenvalues will be negative.

$$(1 - r_+(\theta))I + r_+(\theta)P(\theta) \le \mathcal{D}^2 \sigma(\theta) \le (1 - r_-(\theta))I + r_-(\theta)P(\theta)$$

where

$$P(\theta) = \sum_{i=1}^{n} w_i \frac{C_i \theta \theta' C_i}{\theta' C_i \theta}$$

Observe that if $\delta_i = d_i(\theta)$ for all *i*, that is, if we have *perfect fit*, then $\mathcal{D}^2 \sigma(\theta) = P(\theta)$. By Cauchy-Schwartz again, $P(\theta) \leq I$ for all θ .

The new parametrization also makes it possible to calculate third-order partial derivatives. The resulting expression is quite compact, while it obviously will be very unattractive in the original configuration parametrization. Define the vectors where $\eta^i = C_i \theta$. The elements of C_i are written as $c^i_{\alpha\beta}$. We also use $e_i(\theta)$ for $\theta' C_i \theta$, that is, for $d^2_i(\theta)$.

$$\frac{\partial^{3}\sigma}{\partial\theta_{\alpha}\partial\theta_{\beta}\partial\theta_{\gamma}} = -\frac{\partial h_{\alpha\beta}(\theta)}{\partial\theta_{\gamma}} = -\sum_{i=1}^{n} w_{i} \frac{r_{i}(\theta)}{e_{i}(\theta)} \bigg[\eta_{i\gamma}(\theta)c_{i\alpha\beta} - \eta_{i\alpha}(\theta)c_{i\beta\gamma} - \eta_{i\beta}(\theta)c_{i\alpha\gamma} + \frac{\eta_{i\alpha}(\theta)\eta_{i\beta}(\theta)\eta_{i\gamma}(\theta)}{e_{i}(\theta)} \bigg],$$

and thus

$$\sum_{\alpha=1}^{n}\sum_{\beta=1}^{n}\sum_{\gamma=1}^{n}\xi_{\alpha}\xi_{\beta}\xi_{\gamma}\frac{\partial^{3}\sigma}{\partial\theta_{\alpha}\partial\theta_{\beta}\partial\theta_{\gamma}} = \sum_{i=1}^{n}w_{i}r_{i}(\theta)\left(\frac{\xi'C_{i}\theta}{\theta'C_{i}\theta}\right)\left[\xi'C_{i}\xi - \frac{(\xi'C_{i}\theta)^{2}}{\theta'C_{i}\theta}\right]$$

Compare this with

$$\sum_{\alpha=1}^{n}\sum_{\beta=1}^{n}\xi_{\alpha}\xi_{\beta}h_{\alpha\beta}(\theta) = \sum_{i=1}^{n}w_{i}r_{i}(\theta)\left[\xi'C_{i}\xi - \frac{(\xi'C_{i}\theta)^{2}}{\theta'C_{i}\theta}\right].$$

3. DIRECTIONAL DERIVATIVES

Although distance $d_i(\theta) = \sqrt{\theta' C_i \theta}$ is not differentiable at zero, the one-sided directional derivatives

$$\nabla d_i(\theta,\xi) = \lim_{\lambda \downarrow 0} \frac{d_i(\theta + \lambda\xi) - d_i(\theta)}{\lambda}$$

exist everywhere. In fact

$$\nabla d_i(\theta,\xi) = \begin{cases} d_i(\xi) & \text{if } d_i(\theta) = 0, \\ \xi' C_i \theta / d_i(\theta) & \text{otherwise.} \end{cases}$$

Suppose $I_0(\theta)$ is the set of indices for which $\theta' C_i \theta = 0$, and $I_+(\theta)$ is the rest. Then extend the definition of *B*, given before in (5b).

$$B(\theta) = \sum_{i=1}^{n} w_i s_i(\theta) C_i,$$

where

$$s_i(\theta) = \begin{cases} r_i(\theta) & \text{if } i \in I_+(\theta), \\ \text{arbitrary} & \text{if } i \in I_0(\theta). \end{cases}$$

Using this *B*, the Guttman transform is generalized as $\Gamma(\theta) = B(\theta)\theta$. Observe that the Guttman transform is the same, no matter what we choose for the $s_i(\theta)$ with $i \in I_0(\theta)$. With these definitions

(7)
$$\nabla \sigma(\theta,\xi) = \xi'(\theta - \Gamma(\theta)) - \sum_{i \in I_0(\theta)} w_i \delta_i d_i(\xi)$$

Using the directional derivative we can prove two interesting results, orginally due to De Leeuw [1993] and De Leeuw [1984]. The proofs are more elegant and shorter, because of the alternative parametrization of the MDS problem.

Theorem 3.1. σ has a local maximum at zero, and no other local maxima.

Proof. At zero we have $\nabla \sigma(0,\xi) = -\rho(\xi) \leq 0$, so *stress* decreases in every direction. Suppose $\theta \neq 0$ is a local maximum. Then $\sigma(\theta + \lambda\theta)$ should have a local maximum at $\lambda = 0$. But $\sigma(\theta + \lambda\theta)$ is a convex quadratic in λ , which means it cannot have a local maximum.

Theorem 3.2. If $\delta_i > 0$ for all *i*, then $d_i(\theta) > 0$ at a local minima.

Proof. If σ has a local minimum at θ the one-sided directional derivatives in all directions are non-negative. Thus, from (7), a necessary condition for a local minimum is that θ is a fixed point of the Guttman transform, as before, and that $\sum_{i \in I_0(\theta)} w_i \delta_i d_i(\xi) = 0$. Suppose $d_i(\theta) = 0$ and $\delta_i > 0$ at a local minimum. Choose ξ such that $d_i(\xi) > 0$. Then $\nabla \sigma(\theta, \xi) \leq -w_i \delta_i d_i(\xi) < 0$, which means ξ is a descent direction, and θ canot be a local minimum.

4. Subgradients

5. Homogeneity

We have seen that the stationary equations $\mathcal{D}(\theta) = 0$ define the non-linear eigenvalue problem $B(\theta)\theta = \theta$. The relationships with eigenvalue problems can be made even more explicit.

Theorem 5.1. Suppose $\hat{\theta}$ maximizes $\rho(\theta)$ over the sphere $\theta'\theta = 1$, or, equivalently, over the ball $\theta'\theta \leq 1$. Then

$$\ddot{\theta} = \left[\frac{\rho(\hat{\theta})}{\hat{\theta}'\hat{\theta}}\right]\hat{\theta}$$

minimizes $\sigma(\theta)$.

Proof. We see that for $\lambda \ge 0$

$$\sigma(\lambda\theta) = 1 - \lambda\rho(\theta) + \frac{1}{2}\lambda^2\theta'\theta,$$

and consequently

$$\min_{\lambda \ge 0} \sigma(\lambda \theta) = 1 - \frac{\rho^2(\theta)}{\theta' \theta}.$$

Thus

$$\min_{\theta} \sigma(\theta) = 1 - \left[\max_{\theta} \frac{\rho(\theta)}{\sqrt{\theta'\theta}} \right]^2.$$

Because ρ is positive homogeneous, maximizing the ratio is equivalent to maximizing ρ over the unit sphere.

6. Nonpositive dissimilarities and/or weights

7. PICTURES OF STRESS

We can make our results more specific if we look at the case in which θ only has two elements. In an MDS context, this means we look at configurations in the two-dimensional subspace $X = \theta_1 X_i + \theta_2 X_2$. We first look at contourplots of σ as a function of θ_1 and θ_2 . On left in Figure 1 we see a global picture of the function, very much like a convex quadratic valley with a single little hill in the center. The valley is not equally deep everywhere, and on the right in Figure 1 we zoom in on the deepest spot.



FIGURE 1. Contourplots



FIGURE 2. Wireframes

The same two regions are plotted in Figure 2, this time as wireframe plots. We basically see the same qualitative features, in a slightly different form.

This suggest another way to plot the function. We draw the contour lines of ρ and see where they intersect the unit circle. The contour lines will define concentric convex sets, and we can find the largest contour still intersecting the circle to define the maximum of ρ , and thus the minimum of σ . This is illustrated in Figure 3. On

the left we see the global picture again, with the contour lines of ρ drawn at 0.1 intervals. The picture shows that the maximum of ρ on the unit circle is a little over 0.90, and we zoom in on the right by drawing contour lines at 0.01 intervals, showing that the maximum ρ is about 0.92, corresponding with a σ equal to 0.15.



FIGURE 3. Contours of Rho

This representation is still somewhat wasteful, since we are really only interested in the θ on the unit circle. Thus we can take $\theta_1 = \sin(\zeta)$ and $\theta_2 = \cos(\zeta)$ and plot ρ as a function of $0 \le \zeta \le \pi$. This is shown in Figure 4, where again we see that the maximum of ρ is about 0.92. Observe there is a local minimum of ρ where it is not differentiable.

8. Inverse MDS

In the inverse MDS problem we have a given θ and we are looking for the δ_i for which this θ is a local minimum. Thus instead of solving $B(\theta)\theta = \theta$ for given δ we solve for δ for given θ . Define $u_i = C_i\theta$, and collect the u_i as columns in an $m \times n$ matrix U. Now find v such that Uv = 0.

Theorem 8.1. The general solution for δ is $\delta_i = d_i(\theta)(1 + \frac{1}{w_i}v_i)$.



FIGURE 4. Rho on the Circle

9. MAJORIZATION

If we introduce the *Guttman transform* [Guttman, 1968] by $\Gamma(\theta) = B(\theta)\theta$, then θ is stationary if it is equal to its Guttman transform (that is, if it is a *fixed point* of the Guttman transform).

The stationary equations $\theta = \Gamma(\theta)$ suggest the iterative algorithm

(8)
$$\theta^{(k+1)} = \Gamma(\theta^{(k)}).$$

This was first proposed in Guttman [1968], but a convergence proof was not given until De Leeuw [1977]. The proof was based on the representation in the previous section, which reduces the problem to maximizing a ratio of norms. For maximizing such a ratio, the algorithm of Robert [1967] is available and immediately shows convergence.

A simpler proof for the Euclidean case was developed by De Leeuw and Heiser [1977] and further streamlined by De Leeuw and Heiser [1980].

We can minorize ρ by a family of linear functions and majorize it by a family of quadratic functions.

Theorem 9.1. For all θ , ξ we have

$$\xi' B(\xi)\theta \le \rho(\theta) \le \frac{1}{2} \{\theta' B(\xi)\theta + \rho(\xi)\}$$

with equality on both sides if and only if $\theta = \xi$.

Proof. This first inequality follows from applying Cauchy-Schwartz to $\sqrt{\theta' C \theta}$, the second from applying the arithmetic-geometric mean inequality.

$$\begin{aligned} \sigma(\theta) &\leq \sigma(\xi) + (\theta - \xi)' \mathcal{D}\sigma(\xi) + \frac{1}{2} \max_{0 \leq \lambda \leq 1} (\theta - \xi)' \mathcal{D}^2(\lambda \xi + (1 - \lambda)\theta)(\theta - \xi) \\ &\leq \sigma(\xi) + (\theta - \xi)' \mathcal{D}\sigma(\xi) + \frac{1}{2} (\theta - \xi)' (\theta - \xi). \end{aligned}$$

and thus

$$\sigma(\theta) \le \sigma(\xi) - \frac{1}{4}(\xi - \mathcal{D}\sigma(\xi))'(\xi - \mathcal{D}\sigma(\xi)) + \frac{1}{2}(\theta - (\xi - \mathcal{D}\sigma(\xi))'(\theta - (\xi - \mathcal{D}\sigma(\xi)))'(\theta - (\xi - \mathcal$$

Now use $\xi - \mathcal{D}\sigma(\xi) = \Gamma(\xi)$ to obtain

$$\sigma(\theta) \le \sigma(\xi) - \frac{1}{4} \Gamma(\xi)' \Gamma(\xi) + \frac{1}{2} (\theta - \Gamma(\xi))' (\theta - \Gamma(\xi))$$

Our alternative parametrization also makes it easier to apply the basic theorem by Ostrowski [1966], and simplifies the results of De Leeuw [1988]. We write $||A||_{\infty}$ for the sup-norm of a square matrix, i.e. for the modulus of the largest eigenvalue. Remember that a point of attraction of

Theorem 9.2. Suppose $||H(\theta)||_{\infty} < 1$. Then θ is a point of attraction of the iteration (8). Moreover, convergence is linear, with rate $||H(\theta)||_{\infty}$.

Proof. Ortega and Rheinboldt [1970, section]

10. Newton's Method

The update iterations for Newton's method take a simple form in our current parametrization.

$$\theta^{(k+1)} = \theta^{(k)} - [I - H(\theta^{(k)})]^{-1} (\theta^{(k)} - B(\theta^{(k)})\theta^{(k)}) = [I - H(\theta^{(k)})]^{-1} \Gamma(\theta^{(k)})$$

Nonmonotone line search. Safeguarding. If H is small, then Newton is majorization.

11. Example

For our examples we will analyze mapping four points in two dimensions. As a basis for the configuration matrices we use five matrices, code in R to compute the basis is in the appendix.

The first example takes all dissimilarities equal. Our algorithms converge to three types of stationary points. The global minimum are four points in the corners of a square. Stress is .0286 and the smallest eigenvalue of the Hessian is 0.1595. There is also a non-isolated local minimum formed by three points in the corners of an equilateral triangle, and the fourth point in the centroid of the triangle. This has stress 0.0670, and the smallest eigenvalue of the Hessian is zero (which is why this is a non-isolated minimum). Finally there is a saddle point, with the four points equally spaced on a line. The stress is 0.1667 and the smallest eigenvalue is -0.7977. Let's call these types of stationary points A,B, and C.

Our algorithms are Newton, Majorization, Relaxed majorization with factor 1.5, Relaxed majorization with factor 1.9, Hybrid with 10 majorization steps, Hybrid with 25 majorization steps. We did one hundred runs of each, starting with different random θ . We stoped iterating when the largest component of the gradient had absolute value less than 1e-6.

Algorithm	Mean It	StDev It	Square	Triangle	Line
Newton	9.4	3.4	36	51	13
Majorization	62.3	10.4	100	0	0
Relax 1.5	152.5	264.7	87	13	0
Relax 1.9	223.2	226.5	80	20	0
Hybrid 10	14.3	2.4	80	18	2
Hybrid 25	27.4	1.6	93	7	0

The results are interesting. Newton converges very fast, but has serious local minimum (and even saddle point) problems. Saddle points are points of repulsion for the majorization algorithm, and even non-isolated stationary points such as the triangle seems to repulse the majorization iterations. Majorization is pretty fast in this case, because we have linear convergence to the square with rate 1 - 0.1595 =0.8404. The relaxed iterations are disappointing, but further analysis explains why this happens. If iterations converge to the triangle with centroid, they do so sublinearly. If they converge to the square, then relaxation with factor 1.9 gives rate

0.6968 and relaxation with rate 1.5 gives rate 0.7606. Thus convergence rate does become better, but unfortunately the frequency of the triangle increases. The two hybrid methods work pretty well. On the average they need only about 3 additional Newton iterations, and with enough majorization iterations the undesirable solutions become rare.

We get the same result if we iterate to higher precision (1e-10). Newton uses on the average 15.4 iterations, but it only converges to the square in 30% of the cases. Majorization uses 113.5 iterations, and always finds the square.

In our second example we take dissimilarities equal to the distances between the four points at the corners of the unit square.

To create the basis and the *C*-matrices we use

```
makeX<-function (n,p) {</pre>
2 r \leq (p * n) - (p * (p+1)/2); 1 \leq 1
    x \leq -array(0, c(n, p, r))
4 for (i in 1:p)
                {
                qrq \leq -qr.Q(qr(outer(1:(n-i+1),0:(n-i),"^")))[,2:(n-i)]
6
                     +1)]
                for (k \text{ in } 1:(n-i))
8
                            {
                            x [1:(n-i+1), i, 1] \leq -qrq[, k]
                            1 \le -1 + 1
10
                            }
12
                }
    return(x)
14
   }
16 makeCfromX<-function(x) {</pre>
    n - dim(x) [3]; m - dim(x) [1]; m - m + (m-1)/2
18 c < -array(0, c(n, n, mm))
    <u>for</u> (s in 1:n) <u>for</u> (\underline{t} in 1:n)
20
                {
                prd \leq x[,,s]  (x[,,<u>t</u>]); k < -1
                <u>for</u> (i in 1:(m-1)) <u>for</u> (j in (i+1):m)
22
                            {
                            \underline{\mathbf{c}}[\mathbf{s}, \underline{\mathbf{t}}, \mathbf{k}] \leq -prd[i, i] + prd[j, j] - (prd[i, j] + prd[j])
24
                                 , i ])
                            k < -k+1
                            }
26
                 }
   <u>return(c/</u>m)
28
    }
```

The program to perform the various algorithms is

```
smacof < -function (delta, p=2, theta="c", eps=1e-6, type="s",
        relax = 1.9, verbose=FALSE, switch=0) {
2 delta <- delta / sqrt (sum (delta ^2)); itel <- 1; nn <- length (delta)
        ; n < -(1 + sqrt(1 + 8 * nn))/2; m < -(p * n) - (p * (p + 1)/2)
   xxx < -makeX(n, p)
4 ccc < -makeC from X(xxx)
   if (theta=="c") theta<-rep(1,m)
6
              <u>else</u> if (theta=="r") theta\leq-rchisq(m,1)
   repeat {
8 h \leq -matrix(0, m, m)
   for (i in 1:nn)
10
              {
              cc<-ccc[,,i]
              v<-as.vector(cc%*%theta)
12
              d \leq -sum(theta * v)
              r \leq -delta[i] / sqrt(d)
14
              b<−b+r * c c
              h < -h + r * (cc - (outer(v, v)/d))
16
              }
18 gut<u><-</u>b<u>%</u>theta
   if (type == "s") ups <-gut
if (type=="a") ups<-(relax * gut) - (relax - 1.0) * theta
   if (type == "n") ups <-solve (diag(m)-h, gut)
22 <u>if</u> (type=="b") <u>if</u> (itel < <u>switch</u>) ups<-gut <u>else</u> ups<-solve(
        diag(m)-h, gut)
   ops<-max(abs(theta-ups))
24 \operatorname{grd} \leq -\max(\operatorname{abs}(\operatorname{theta} - \operatorname{gut}))
    str \leq -1 + sum(theta^2) - 2 * sum(theta * gut)
26 if (verbose)
              cat("Iteration: ", formatC(itel, digits = 5, width = 3),
              "Change: ", formatC (ops, digits = 10, width = 15, format = "f
28
                  "),
              "Maxgrad:_", formatC(grd, digits = 10, width = 15, format="
                  f"),
              "Stress: ", <u>formatC</u>(str, digits=10, width=15, <u>format</u>="f
30
                  "), "\n")
```

```
if (grd<eps) break
32 theta <- ups
   itel<-itel+1
34
  }
   eb \le eigen(b) values; eh \le eigen(diag(m)-h) values
  cat("Iteration: ", formatC(itel, digits = 5, width = 3),
36
   "Change: ", formatC (ops, digits = 10, width = 15, format = "f"),
   "Maxgrad: ", formatC(grd, digits = 10, width = 15, format = "f"),
38
   "Stress: \_", formatC(str, digits=10, width=15, format="f"), "\n")
  cat ("Eigenvalues_B:_", formatC (eb, digits = 10, width = 15,
40
       format="f"), "\n")
   cat("Eigenvalues_D:_", formatC(eh, digits = 10, width = 15,
       format="f"), "\n")
42 x<-matrix (0, n, p)
   <u>for</u> (i in 1:m) x \leq -x + \text{theta}[i] * xxx[,,i]
44 <u>list(itel=itel, stress=str</u>, <u>eval</u>=eh[<u>length(eh)]</u>, sol=x)
   }
```

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