

that, if an eigenvalue $\lambda(A)$ of a matrix A is simple, the gradient of λ with respect to A is $\frac{\partial \lambda}{\partial A_{i,j}} = \frac{v_i u_j}{u^T v}$, where u and v are the left and right eigenvectors associated with the eigenvalue λ . Furthermore, when A is strictly positive, its largest eigenvalue is guaranteed to be simple by the Perron-Frobenius theorem.⁸ Adding a small constant ϵ to the nonnegative matrix $W \odot W$ can make the function $\rho(W \odot W + \epsilon)$ strictly positive and therefore differentiable with a well-defined gradient, which can be computed as $\frac{\partial \rho(W \odot W + \epsilon)}{\partial W_{i,j}} = 2 \frac{W_{ij} v_i u_j}{u^T v}$, where u and v are left and right eigenvectors of $W \odot W + \epsilon$.

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