## A. Proof of Theorem 1

To prove Theorem 1, we first introduce the following Lemma 1.

Lemma 1. Let $Q=\left(q_{i j}\right) \in \mathbb{R}^{d \times d}$ be an orthogonal matrix, and $A=\left(a_{i j}\right)=Q \odot Q=\left(q_{i j}^{2}\right)$. For $k \in\{1, \cdots, d-1\}$, we have

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{i j}=\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i} \tag{11}
\end{equation*}
$$

Proof. Since $Q$ is an orthogonal matrix, we know that the sum of $A$ 's first $k$ rows is equal to that of $A$ 's first $k$ columns, i.e.:

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=1}^{d} a_{i j}=\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}=k \tag{12}
\end{equation*}
$$

Therefore, we have

$$
\begin{align*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{i j} & =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{i j}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{i j} \\
& =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{i j} \\
& =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{j i}  \tag{13}\\
& =\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i}
\end{align*}
$$

If we view $A$ as a block matrix, i.e.

$$
A=\left(\begin{array}{cc}
A_{1: k, 1: k} & A_{1: k, k+1: d}  \tag{14}\\
A_{k+1: d, 1: k} & A_{k+1: d, k+1: d}
\end{array}\right)
$$

Lemma 1 says the sum of elements in $A_{1: k, k+1: d}$ is equal to the sum of elements in $A_{k+1: d, 1: k}$.
With Lemma 1, now we can prove Theorem 1 as following.

Proof. Let $E$ denote the matrix of the first $d$ eigenvectors of $d$, i.e., $E=\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right)$. Since $\mathbf{u}_{i} \in \operatorname{span}\left(\left\{\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right\}\right)$, and $\mathbf{u}_{i}^{\top} \mathbf{u}_{j}=\delta_{i j}$, we may rewrite $\left(\mathbf{u}_{1}, \cdots, \mathbf{u}_{d}\right)=E Q$, where $Q=\left(q_{i j}\right) \in \mathbb{R}^{d \times d}$ is an orthogonal matrix. Let $A=\left(a_{i j}\right)=Q \odot Q=\left(q_{i j}^{2}\right)$. Then, the objective of problem (3) becomes:

$$
\begin{align*}
h\left(\mathbf{u}_{1}, \cdots, \mathbf{u}_{d}\right) & \triangleq \sum_{i=1}^{d} c_{i} \mathbf{u}_{i}^{\top} L \mathbf{u}_{i} \\
& =\sum_{i=1}^{d} c_{i}\left(\sum_{j=1}^{d} q_{j i} \mathbf{e}_{j}\right)^{\top} L\left(\sum_{j=1}^{d} q_{j i} \mathbf{e}_{j}\right) \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} q_{j i}^{2} \mathbf{e}_{j}^{\top} L \mathbf{e}_{j}  \tag{15}\\
& =\sum_{i=1}^{d} \sum_{j=1}^{d} c_{i} a_{j i} \lambda_{j}
\end{align*}
$$

We first prove optimality. Let $g$ denote the gap between the objective and $\sum_{i=1}^{d} c_{i} \lambda_{i}$. We have

$$
\begin{align*}
g & \triangleq \sum_{i=1}^{d} c_{i} \mathbf{u}_{i}^{\top} L \mathbf{u}_{i}-\sum_{i=1}^{d} c_{i} \lambda_{i} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i} \lambda_{j}-\sum_{i=1}^{d} c_{i} \lambda_{i} \tag{16}
\end{align*}
$$

Note that $\sum_{j=1}^{d} a_{j i}=1$, then we have:

$$
\begin{align*}
g & =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i} \lambda_{j}-\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i} \lambda_{i} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i}\left(\lambda_{j}-\lambda_{i}\right)  \tag{17}\\
& =\sum_{i=1}^{d} \sum_{j=1}^{d} c_{i} a_{j i}\left(\lambda_{j}-\lambda_{i}\right)
\end{align*}
$$

Let $\Delta_{j i}=\lambda_{j}-\lambda_{i}$, and $r_{j i}=c_{i} a_{j i}$, then we can rewrite $g$ as:

$$
\begin{equation*}
g=\sum_{i=1}^{d} \sum_{j=1}^{d} r_{j i} \Delta_{j i} \tag{18}
\end{equation*}
$$

Note that $\Delta_{i i}=0$ and that, for $j \geqslant i, \Delta_{j i}=\Delta_{i+1, i}+$ $\Delta_{i+2, i+1}+\cdots+\Delta_{j-1, j-2}+\Delta_{j, j-1}=\sum_{k=i}^{j-1} \Delta_{k+1, k}$. We
then apply Fubini's Theorem (Fubini, 1907) to $g$ :

$$
\begin{aligned}
g & =\sum_{j \geqslant i} r_{j i} \Delta_{j i}+\sum_{j \leqslant i} r_{j i} \Delta_{j i} \\
& =\sum_{j \geqslant i}\left(r_{j i}-r_{i j}\right) \Delta_{j i} \\
& =\sum_{j>i}\left(r_{j i}-r_{i j}\right) \sum_{k=i}^{j-1} \Delta_{k+1, k} \\
& =\sum_{j>k \geqslant i}\left(r_{j i}-r_{i j}\right) \Delta_{k+1, k} \\
& =\sum_{k=1}^{d-1}\left(\sum_{i=1}^{k} \sum_{j=k+1}^{d}\left(r_{j i}-r_{i j}\right)\right) \Delta_{k+1, k} \\
& \triangleq \sum_{k=1}^{d-1} s_{k} \Delta_{k+1, k}
\end{aligned}
$$

Note that for $s_{k}$, we have

$$
\begin{align*}
s_{k} & =\sum_{i=1}^{k} \sum_{j=k+1}^{d}\left(r_{j i}-r_{i j}\right) \\
& =\sum_{i=1}^{k} \sum_{j=k+1}^{d}\left(c_{i} a_{j i}-c_{j} a_{i j}\right) \\
& =\sum_{i=1}^{k} c_{i} \sum_{j=k+1}^{d} a_{j i}-\sum_{j=k+1}^{d} c_{j} \sum_{i=1}^{k} a_{i j}  \tag{20}\\
& \geqslant c_{k} \sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i}-c_{k+1} \sum_{j=k+1}^{d} \sum_{i=1}^{k} a_{i j}
\end{align*}
$$

According to Lemma 1, we know

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i}=\sum_{j=k+1}^{d} \sum_{i=1}^{k} a_{i j} \tag{21}
\end{equation*}
$$

Therefore, we have

$$
\begin{equation*}
s_{k} \geqslant\left(c_{k}-c_{k+1}\right) \sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i} \geqslant 0 \tag{22}
\end{equation*}
$$

Since $\Delta_{k+1, k}>0$, with Eqn. (22), we can obtain

$$
\begin{aligned}
g & =\sum_{i=1}^{d} c_{i} \mathbf{u}_{i}^{\top} L \mathbf{u}_{i}-\sum_{i=1}^{d} c_{i} \lambda_{i} \\
& =\sum_{k=1}^{d-1} s_{k} \Delta_{k+1, k} \\
& \geqslant 0
\end{aligned}
$$

I.e., the following inequality holds:

$$
\begin{equation*}
\sum_{i=1}^{d} c_{i} \mathbf{u}_{i}^{\top} L \mathbf{u}_{i} \geqslant \sum_{i=1}^{d} c_{i} \lambda_{i} \tag{24}
\end{equation*}
$$

Since $\mathbf{e}_{i}^{\top} L \mathbf{e}_{i}=\lambda_{i}$, the inequality is tight when

$$
\begin{equation*}
\left(\mathbf{u}_{1}, \cdots, \mathbf{u}_{d}\right)=\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right) \tag{25}
\end{equation*}
$$

Therefore, we conclude that $\sum_{i=1}^{d} c_{i} \lambda_{i}$ is the global minimum, and $\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right)$ is one minimizer.

Next, we prove uniqueness. Assume that there is another minimizer for this problem, denoted as $\left(\tilde{\mathbf{u}}_{1}, \cdots, \tilde{\mathbf{u}}_{d}\right)$. We have

$$
\begin{align*}
& \left(\tilde{\mathbf{u}}_{1}, \cdots, \tilde{\mathbf{u}}_{d}\right) \neq\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right) \\
\Leftrightarrow \quad & \exists i \in\{1, \cdots, d\}, \tilde{\mathbf{u}}_{i} \neq \pm \mathbf{e}_{i} \tag{26}
\end{align*}
$$

Here we require $\tilde{\mathbf{u}}_{i} \neq \pm \mathbf{e}_{i}$ because the sign of $\mathbf{e}_{i}$ is arbitrary and hence we do not distinguish them. Again, ( $\left.\tilde{\mathbf{u}}_{1}, \cdots, \tilde{\mathbf{u}}_{d}\right)$ can be written as $\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right) \tilde{Q}$, where $\tilde{Q}=\left(\tilde{q}_{i j}\right) \in \mathbb{R}^{d \times d}$ is an orthogonal matrix. Therefore, proposition in Eqn. (26) is equivalent to

$$
\begin{equation*}
\exists i \in\{1, \cdots, d\}, \tilde{q}_{i i} \notin\{1,-1\} . \tag{27}
\end{equation*}
$$

Denote $\tilde{A}=\left(\tilde{a}_{i j}\right)=\tilde{Q} \odot \tilde{Q}=\left(\tilde{q}_{i j}^{2}\right)$. By the optimality of $\left(\tilde{\mathbf{u}}_{1}, \cdots, \tilde{\mathbf{u}}_{d}\right)$, we have

$$
\begin{equation*}
\sum_{i=1}^{d} c_{i} \tilde{\mathbf{u}}_{i}^{\top} L \tilde{\mathbf{u}}_{i}-\sum_{i=1}^{d} c_{i} \lambda_{i}=0 \tag{28}
\end{equation*}
$$

From Eqn. (16) to Eqn. (22), we know

$$
\begin{equation*}
\sum_{i=1}^{d} c_{i} \tilde{\mathbf{u}}_{i}^{\top} L \tilde{\mathbf{u}}_{i}-\sum_{i=1}^{d} c_{i} \lambda_{i} \geqslant 0 \tag{29}
\end{equation*}
$$

The equality holds if and only if $\tilde{a}_{j i}=0, \forall(i, j) \in$ $\{(i, j) \mid j>i\}$. Additionally, according to Lemma 1, we have

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} \tilde{a}_{j i}=\sum_{i=1}^{k} \sum_{j=k+1}^{d} \tilde{a}_{i j} \tag{30}
\end{equation*}
$$

Therefore, we also have $\tilde{a}_{j i}=0, \forall(i, j) \in\{(i, j) \mid j<i\}$. Accordingly, all off-diagonal elements of $\tilde{A}$ are 0 , i.e., $\tilde{a}_{i j}=$ $0, \forall i \neq j$. Moreover, since $\tilde{Q}$ is orthogonal, the following equality holds

$$
\begin{equation*}
\sum_{j=1}^{d} \tilde{a}_{i j}=\sum_{j=1}^{d} \tilde{q}_{i j}^{2}=1, \forall i \in\{1, \cdots, d\} . \tag{31}
\end{equation*}
$$

So we have

$$
\begin{align*}
& \forall i \in\{1, \cdots, d\}, \tilde{a}_{i i}=1, \\
\Leftrightarrow \quad & \forall i \in\{1, \cdots, d\}, \tilde{q}_{i i} \in\{1,-1\} \tag{32}
\end{align*}
$$

which contradicts with proposition in Eqn. (27). Based on the above, we conclude that $\left(\mathbf{e}_{1}, \cdots, \mathbf{e}_{d}\right)$ is the unique global miminizer.

## B. Extension to Continuous setting

In Sec. 2 and Sec. 3, we discuss the Laplacian representation and our proposed objective in discrete case. In this section we extend previous discussions to continuous settings. Consider a graph with infinitely many nodes (i.e., states), where weighted edges represent pairwise non-negative affinities (denoted by $D(u, v) \geq 0$ for nodes $u$ and $v$ ).
Following (Wu et al., 2019), we give the following definitions. A Hilbert space $\mathcal{H}$ is defined to be the set of square-integrable real-valued functions on graph nodes, i.e. $\mathcal{H}=\left\{f:\left.\mathcal{S} \rightarrow \mathbb{R}\left|\int_{\mathcal{S}}\right| f(u)\right|^{2} d \rho(u)<\infty\right\}$, associated with the inner-product

$$
\begin{equation*}
\langle f, g\rangle_{\mathcal{H}}=\int_{\mathcal{S}} f(u) g(u) d \rho(u) \tag{33}
\end{equation*}
$$

where $\rho$ is a probability measure, i.e. $\int_{\mathcal{S}} d \rho(u)=1$. The norm of a function $f$ is defined as $\langle f, f\rangle_{\mathcal{H}}$. Functions $f, g$ are orthogonal if $\langle f, g\rangle_{\mathcal{H}}=0$; functions $f_{1}, \cdots, f_{d}$ are orthonormal if $\left\langle f_{i}, f_{j}\right\rangle_{\mathcal{H}}=\delta_{i j}, \forall i, j \in\{1, \cdots, d\}$. The graph Laplacian is defined as a linear operator $\mathscr{L}$ on $\mathcal{H}$, given by

$$
\begin{equation*}
\mathscr{L} f(u)=f(u)-\int_{\mathcal{S}} f(v) D(u, v) d \rho(v) \tag{34}
\end{equation*}
$$

Our goal is to learn $f_{1}, \cdots, f_{d}$ for approximating the $d$ eigenfunctions $e_{1}, \cdots, e_{d}$ associated with the smallest $d$ eigenvalues $\lambda_{1}, \cdots, \lambda_{d}$ of $\mathscr{L}$. The graph drawing objective used in (Wu et al., 2019) is

$$
\begin{align*}
\min _{f_{1}, \cdots, f_{d}} & \sum_{i=1}^{d}\left\langle f_{i}, \mathscr{L} f_{i}\right\rangle_{\mathcal{H}}  \tag{35}\\
\text { s.t. } & \left\langle f_{i}, f_{j}\right\rangle_{\mathcal{H}}=\delta_{i j}, \forall i, j=1, \cdots, d
\end{align*}
$$

Extending this objective to the generalized form gives us

$$
\begin{align*}
\min _{f_{1}, \cdots, f_{d}} & \sum_{i=1}^{d} c_{i}\left\langle f_{i}, \mathscr{L} f_{i}\right\rangle_{\mathcal{H}}  \tag{36}\\
\text { s.t. } & \left\langle f_{i}, f_{j}\right\rangle_{\mathcal{H}}=\delta_{i j}, \forall i, j=1, \cdots, d
\end{align*}
$$

Similarly, for continuous setting, Theorem 1 can be extended to the following theorem:

Theorem 2. Assume $\forall i, f_{i} \in \operatorname{span}\left(\left\{e_{1}, \cdots, e_{d}\right\}\right)$, and $\lambda_{1}<\cdots<\lambda_{d}$ ). Then, $c_{1}>\cdots>c_{d}$ is a sufficient condition for the generalized graph drawing objective to have a unique global minimizer $\left(f_{1}^{*}, \cdots, f_{d}^{*}\right)=\left(e_{1}, \cdots, e_{d}\right)$, and the corresponding minimum is $\sum_{i=1}^{d} c_{i} \lambda_{i}$.

To prove the Theorem 2, we need the following Lemma 2 and Lemma 3.

Lemma 2. Let $f_{1}, \cdots, f_{d}$ be $d$ orthonormal functions in $\operatorname{span}\left(\left\{e_{1}, \cdots, e_{d}\right\}\right)$, and $q_{j i}$ be the inner product of $f_{i}$ and $e_{j}$, i.e., $q_{j i}=\left\langle f_{i}, e_{j}\right\rangle_{\mathcal{H}}, \forall i, j \in\{1, \cdots, d\}$. Then we have (i) $\forall i \in\{1, \cdots, d\}, \sum_{j=1}^{d} q_{j i}^{2}=1$, and (ii) $\forall j \in\{1, \cdots, d\}, \sum_{i=1}^{d} q_{j i}^{2}=1$.

Proof. First, since $e_{1}, \cdots, e_{d}$ form an orthonormal basis, consider projection of $f_{i}$ onto $e_{1}, \cdots, e_{d}$. We have

$$
\begin{equation*}
f_{i}=\sum_{j=1}^{d}\left\langle f_{i}, e_{j}\right\rangle_{\mathcal{H}} e_{j}=\sum_{j=1}^{d} q_{j i} e_{j} . \tag{37}
\end{equation*}
$$

Since $f_{i}$ has a norm of 1 , we have

$$
\begin{align*}
\left\langle f_{i}, f_{i}\right\rangle_{\mathcal{H}} & =\left\langle\sum_{j=1}^{d} q_{j i} e_{j}, \sum_{j=1}^{d} q_{j i} e_{j}\right\rangle_{\mathcal{H}} \\
& =\sum_{j=1}^{d} q_{j i}^{2}=1 . \tag{38}
\end{align*}
$$

The above equation proves (i). Then, consider projection of $e_{j}$ onto $f_{1}, \cdots, f_{d}$ (note that $f_{1}, \cdots, f_{d}$ also form an orthogonal basis for the subspace spanned by $\left.e_{1}, \cdots, e_{d}\right)$. We have,

$$
\begin{equation*}
e_{j}=\sum_{i=1}^{d}\left\langle e_{j}, f_{i}\right\rangle_{\mathcal{H}} f_{i}=\sum_{i=1}^{d} q_{j i} f_{i} . \tag{39}
\end{equation*}
$$

Since $e_{j}$ also has a norm of 1 , we have

$$
\begin{align*}
\left\langle e_{j}, e_{j}\right\rangle_{\mathcal{H}} & =\left\langle\sum_{i=1}^{d} q_{j i} f_{i}, \sum_{i=1}^{d} q_{j i} f_{i}\right\rangle_{\mathcal{H}}  \tag{40}\\
& =\sum_{i=1}^{d} q_{j i}^{2}=1 .
\end{align*}
$$

This equation shows that (ii) holds.
Lemma 3. Let $f_{1}, \cdots, f_{d}$ be $d$ orthonormal functions in $\operatorname{span}\left(\left\{e_{1}, \cdots, e_{d}\right\}\right), q_{j i}$ be the inner product of $f_{i}$ and $e_{j}$, i.e., $q_{j i}=\left\langle f_{i}, e_{j}\right\rangle_{\mathcal{H}}, \forall i, j \in\{1, \cdots, d\}$, and $a_{j i}=q_{j i}^{2}$. Then, for $k \in\{1, \cdots, d-1\}$, we have

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{i j}=\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i} \tag{41}
\end{equation*}
$$

Proof. By Lemma 2, we have

$$
\begin{equation*}
\sum_{i=1}^{k} \sum_{j=1}^{d} a_{i j}=\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}=k \tag{42}
\end{equation*}
$$

Therefore, we have

$$
\begin{align*}
\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{i j} & =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{i j}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{i j} \\
& =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{i j} \\
& =\sum_{i=1}^{k} \sum_{j=1}^{d} a_{j i}-\sum_{i=1}^{k} \sum_{j=1}^{k} a_{j i}  \tag{43}\\
& =\sum_{i=1}^{k} \sum_{j=k+1}^{d} a_{j i}
\end{align*}
$$

With Lemma 3, we can prove Theorem 2.

Proof. Since $f_{i} \in \operatorname{span}\left(\left\{e_{1}, \cdots, e_{d}\right\}\right)$, without loss of generality, we may rewrite $f_{i}$ as

$$
\begin{equation*}
f_{i}=\sum_{j=1}^{d} q_{j i} e_{j} \tag{44}
\end{equation*}
$$

where $q_{j i}=\left\langle f_{i}, e_{j}\right\rangle_{\mathcal{H}}$. Then, the objective of problem (36) is

$$
\begin{align*}
h\left(f_{1}, \cdots, f_{d}\right) & \triangleq \sum_{i=1}^{d} c_{i}\left\langle f_{i}, \mathscr{L} f_{i}\right\rangle_{\mathcal{H}} \\
& =\sum_{i=1}^{d} c_{i}\left\langle\sum_{j=1}^{d} q_{j i} e_{j}, \mathscr{L} \sum_{j=1}^{d} q_{j i} e_{j}\right\rangle_{\mathcal{H}} \\
& =\sum_{i=1}^{d} c_{i}\left\langle\sum_{j=1}^{d} q_{j i} e_{j}, \sum_{j=1}^{d} q_{j i} \mathscr{L} e_{j}\right\rangle_{\mathcal{H}}  \tag{45}\\
& =\sum_{i=1}^{d} c_{i}\left\langle\sum_{j=1}^{d} q_{j i} e_{j}, \sum_{j=1}^{d} q_{j i} \lambda_{j} e_{j}\right\rangle_{\mathcal{H}} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} q_{j i}^{2} \lambda_{j}\left\langle e_{j}, e_{j}\right\rangle_{\mathcal{H}} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i} \lambda_{j}
\end{align*}
$$

where $a_{j i}=q_{j i}^{2}$.
Let $g$ denote the gap between the objective and $\sum_{i=1}^{d} c_{i} \lambda_{i}$.

Then we have

$$
\begin{align*}
g & \triangleq \sum_{i=1}^{d} c_{i}\left\langle f_{i}, \mathscr{L} f_{i}\right\rangle_{\mathcal{H}}-\sum_{i=1}^{d} c_{i} \lambda_{i} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i} \lambda_{j}-\sum_{i=1}^{d} c_{i} \lambda_{i} \\
& =\sum_{i=1}^{d} c_{i} \sum_{j=1}^{d} a_{j i}\left(\lambda_{j}-\lambda_{i}\right)  \tag{46}\\
& =\sum_{i=1}^{d} \sum_{j=1}^{d} c_{i} a_{j i}\left(\lambda_{j}-\lambda_{i}\right)
\end{align*}
$$

We can see that Eqn. (46) has the same form as Eqn. (17). Thus we can follow the same steps as in the proof of Theorem 1 (i.e., from Eqn. (18) to Eqn. (32), replacing Lemma 1 with Lemma 3) to finish proving Theorem 2.

## C. Obtaining Training objective

In (Wu et al., 2019), the authors express the graph drawing objective as an expectation

$$
\begin{equation*}
\mathbb{E}_{\left(s, s^{\prime}\right) \sim \mathcal{T}} \sum_{i=1}^{k}\left(f_{i}(s)-f_{i}\left(s^{\prime}\right)\right)^{2} \tag{47}
\end{equation*}
$$

and transform the orthonormal constraints into the following penalty term

$$
\begin{equation*}
\mathbb{E}_{s \sim \rho, s^{\prime} \sim \rho} \sum_{i, j}^{k}\left(f_{i}(s) f_{j}(s)-\delta_{i j}\right)\left(f_{i}\left(s^{\prime}\right) f_{j}\left(s^{\prime}\right)-\delta_{i j}\right) \tag{48}
\end{equation*}
$$

Here $k$ denotes the dimension of the representation and $\sum_{i, j}^{k}$ is short for $\sum_{i=1}^{k} \sum_{j=1}^{k}$. From Eqn. (5), we can see that our objective can be viewed as the sum of $d$ graph drawing objectives. Thus we can obtain Eqn. (6) by summing $d$ objectives in Eqn. (47) with $k$ varying from 1 to $d$. Similarly, we can obtain Eqn. (7) by summing $d$ penalty terms in Eqn. (48).

## D. Environment Descriptions

Two discrete gridworld environments used in our experiments: GridRoom and GridMaze, are built with MiniGrid (Chevalier-Boisvert et al., 2018). The GridRoom environment is a $20 \times 20$ grid with 271 states, and the GridMaze environment is a $18 \times 18$ grid with 161 states. In both environments, the agent has 4 four actions: moving left, right, up and down. When the agent hits the wall, it remains in previous position. Two raw state representations are considered: $(x, y)$ coordinates (scaled within $[-1,1]$ ) and top-view image of the grid (scaled within $[0,1]$ ).

Two continuous control navigation environments used in our experiments: PointRoom and PointMaze, are built with PyBullet (Coumans \& Bai, 2016-2019). The PointRoom environment is of size $20 \times 20$ and each room is of size $5 \times 5$. The GridMaze environment is of size $18 \times 18$ and the width of each corridor is 2 . For both environments, a ball with diameter 1 is controlled to navigate in the environment. It takes a continuous action (within range $[0,2 \pi]$ ) to decide the direction and then move a small step forward along this direction. We consider the $(x, y)$ positions as the raw state representations.

## E. Experiment Configurations

## E. 1 Learning Laplacian Representations

For learning Laplacian representations on GridRoom and GridMaze environments, we collect a dataset of 100,000 transitions using a uniformly random policy with random starts. Each episode has a length of 50. Following (Wu et al., 2019), we use a fully connected neural network for $(x, y)$ position observations and a convolutional neural network for image observations. The network structures are described in Tab. 2 and Tab. 3. An additional linear layer is used to map the output into representations. We train the networks for 200,000 iterations by Adam optimizer (Kingma \& Ba, 2015) with batch size 1024 and learning rate 0.001 . The weight for the penalty term in Eqn. (7) is set to 1.0. Following (Wu et al., 2019), we use the discounted multi-step transitions with discount parameter 0.9.

For learning Laplacian representations on PointRoom and PointMaze environments, we collect a dataset of $1,000,000$ transitions using a uniformly random policy with random starts. Each episode has a length of 500. We use the same fully connected network as mentioned above and keep other configurations unchanged except using a larger batch size of 8192 .

For computing SimGT and SimRUN for continuous states, we calculate the inner summation in Eqn. (9) and Eqn. (10) over sampled states rather than the entire state space.

Table 2. Network architecture of the fully connected network.

| Layer | Number of units | Activation |
| :---: | :---: | :---: |
| Linear | 256 | ReLU |
| Linear | 256 | ReLU |
| Linear | 256 | ReLU |

Table 3. Network architecture of the convolutional network. (C, K, S, P) correspond to number of output channels, kernel size, stride and padding.

| Layer | Configurations (C, K, S, P) | Activation |
| :---: | :---: | :---: |
| Conv2D | $(16,4,2,2)$ | ReLU |
| Conv2D | $(16,4,2,2)$ | ReLU |
| Conv2D | $(16,4,1,0)$ | ReLU |

Table 4. Hyperparameters of DQN for learning options.

| Timesteps | 100,000 |
| :---: | :---: |
| Episode length | 50 |
| Optimizer | Adam |
| Learning rate | $1 \mathrm{e}-3$ |
| Learning starts | 5000 |
| Training frequency | 1 |
| Target update frequency | 50 |
| Target update rate | 0.05 |
| Replay size | 100,000 |
| Batch size | 128 |
| Discount factor $\gamma$ | 0 |

## E. 2 Option Discovery

We run option discovery experiments on GridRoom and GridMaze environments with $(x, y)$ position observations. Following (Machado et al., 2017), we approximate the options greedily $(\gamma=0)$. For each dimension of the learned representation, one option is trained by Deep Qlearning (Mnih et al., 2013) with an intrinsic reward function $r_{i}\left(s, s^{\prime}\right)=f_{i}(s)-f_{i}\left(s^{\prime}\right)$ and the other with $-r_{i}\left(s, s^{\prime}\right)$. The termination set of an option is defined as the set of states where $f_{i}(s)$ is a local maximum (or minimum for the other direction). For the deep Q-network (DQN), we use the same fully connected network as one used for learning representations. The hyperparameters for training DQN are summarized in Tab. 4.

To compute $N_{i \rightarrow j}$, we first augment the agent's action space with the learned options. For each starting state in room $i$, we record how many steps an agent takes to arrive in room $j$ when it follows a uniformly random policy. We run 50 trajectories for each starting state to stabilize the result.


Figure 12. Goal positions in GridRoom and GridMaze for reward shaping experiments. Each green cell represents a goal.

Table 5. Hyperparameters of DQN for reward shaping.

| Timesteps | 200,000 |
| :---: | :---: |
| Episode length | 150 |
| Optimizer | Adam |
| Learning rate | $1 \mathrm{e}-3$ |
| Learning starts | 5000 |
| Training frequency | 1 |
| Target update frequency | 50 |
| Target update rate | 0.05 |
| Replay size | 100,000 |
| Batch size | 128 |
| Discount factor $\gamma$ | 0.99 |

## E. 3 Reward Shaping

We run reward shaping experiments on GridRoom and GridMaze environments. Following (Wu et al., 2019), we train the agent in goal-achieving tasks using Deep Qlearning (Mnih et al., 2013) with $(x, y)$ positions as observations. At each step, the agent receives a reward of 0 if it reaches the goal state and -1 otherwise. The success rate of reaching the goal state is used to measure the performance. As mentioned in the main paper, we use multiple goals to eliminate the bias brought by the goal position. Their locations are depicted in Fig. 12. For the Q-network, we use the same fully connected network as one used for learning representations. The hyperparameters for training DQN are summarized in Tab. 5.

## F. Additional Results

## F. 1 Learning Laplacian Representations

In Sec. 4.1, Fig. 3 and Fig. 4 visualize the learned representations on GridMaze and PointRoom. Here we include additional visualizations for GridRoom and PointMaze in Fig. 15 and Fig. 16.

In Sec. 4.1, Fig. 5 visualize first 3 dimensions of learned representations in different runs on GridRoom. Here we show all 10 dimensions in Fig. 17 and Fig. 18.


Figure 13. Results of reward shaping with each dimension of Laplacian representations learned by baseline method. $\ell_{2}$ denotes reward shaping with L 2 distance in raw observation space (i.e., $(x, y)$ position), and sparse denotes no reward shaping.


Figure 14. Results of reward shaping with learned Laplacian representations. $\ell_{2}$ denotes reward shaping with L 2 distance in raw observation space (i.e., $(x, y)$ position), and sparse denotes no reward shaping.

Table 6. Absolute cosine similarity (averaged across dimensions) between our learned representation and ground truth, on GridRoom environment.

| Coefficients | Similarity |
| :---: | :---: |
| group 1 | 0.9905 |
| group 2 | 0.9653 |
| default | 0.9913 |

## F. 2 Reward Shaping

For completeness, we show the results with each dimension of learned representation for baseline method in Fig. 13, and include the results for "all dims - ours" in Fig. 14.

## F. 3 Evaluation On Other Coefficient Choices

In Sec. 4.4.2, Fig. 11 shows the similarities between our learned representation (with different coefficient groups) and the ground truth on GridMaze. Here we show the results on GridRoom in Tab. 6.

## F. 4 Visualization of the discovered options

In Fig. 19 and 20, we visualize the discovered options by different representations.


Figure 15. Visualization of the learned 10-dimension Laplacian representation and the ground truth on GridRoom. Each heatmap shows a dimension of the representation for all states in the environment. Best viewed in color.


Figure 16. Visualization of the learned 10-dimension Laplacian representations and the ground truth on PointMaze. Each heatmap shows a dimension of the representation for all the states in the environment. Best viewed in color.


Figure 17. Visualization of the Laplacian representations learned by our method on GridRoom in 3 different runs.


Figure 18. Visualization of the Laplacian representations learned by baseline method GridRoom in 3 different runs.


Figure 19. Visualization of the discovered options in GridRoom.


Figure 20. Visualization of the discovered options in GridRoom (continued).

