

1 We thank all reviewers. We think the negative impression of R5 is due to misunderstandings which we clarify.

2 **R1:Highlight contributions.** We briefly summarize our contributions:

- 3 1. (Multilayer Graph Regularizer) We introduce a novel regularizer based on a one parameter family of Generalized
- 4 Matrix Power Means (L_p) for multilayer-graph based semi-supervised learning,
- 5 2. (Theorem 1 / Corollary 1 / Corollary 2) We provide conditions for zero classification error under a Multilayer
- 6 Stochastic Block Model in expectation. In particular we show that limit cases $p \rightarrow \infty$ and $p \rightarrow -\infty$ present different
- 7 robustness properties, e.g. $p \rightarrow -\infty$ is robust against noisy layers,
- 8 3. (Theorem 3) We present a novel alternative to Class Mass Normalization which provably performs well under the
- 9 Multilayer Stochastic Block Model,
- 10 4. (Complementary Layers) We show numerically that our approach is able to merge information when individual
- 11 layers present information about only one class but taking all together provides information about all classes,
- 12 5. (Numerical Scheme) We present a novel numerical scheme that shows that our approach is scalable to large multilayer
- 13 graphs. To our knowledge, this is the first numerical scheme for matrix functions like the matrix power means.

14 **R1:Case where clusters have different sizes.** We are currently working on provable properties for this case. We would

15 like to highlight that the case where in expectation all clusters are of the same size is a common case for graph-based

16 analysis on graph generative models like the stochastic block model (for example [11,12,26])

17 **R1:More comparisons of numerical scheme.** Fig. 1 depicts the re-

18 quested time-execution comparison on graphs of sizes $[0.5, 1, 2, 4, 8] \times 10^4$.

19 Observe that our matrix free approach for L_{-1} (solid blue curve) is competi-

20 tive to state of the art approaches. In particular we see that:

- 21 1. L_{-1} (ours) (our matrix free approach for L_{-1}) performs similarly as
- 22 TSS[28], outperforming AGML[23] and SMACD[9].
- 23 2. The fastest are ZooBP[6]/CGL[1]/TLMV[33] whose classification
- 24 performance is outperformed by ours (See Fig 1, Fig. 3 and Table 2)

25 **R4:Numerical Experiments (parameter setting).** We fix the parameters

26 of each method following the corresponding references as for SMACD

27 due to the high computational cost parameter tuning is unfeasible. An

28 analysis of the regularization parameter on our approach is available in

29 the supplementary material (Fig.6, page 23).

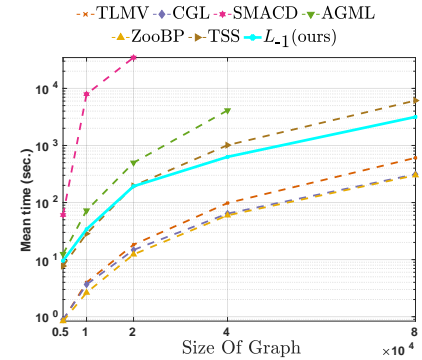


Figure 1: Time execution comparison.

30 **R4:Performance of SMACD.** We used the code provided by the authors (github.com/egujr001/SMACD) which has as

31 default parameter $\lambda = 0.1$. To address R4 concerns we performed the following efforts: 1) Following[9] we explored

32 the regularization parameter $\lambda \in [10^{-8}, 10^6]$, 2) We emailed the authors who suggested to remove possible self-loops,

33 and 3) We consider all possible label permutations on training set to identify the optimal labeling. None of them

34 significantly improved the performance. Upon request we can omit it from the final version.

35 **R5:“This generalizes prior work using the harmonic means”.** To our knowledge this is the first time that matrix

36 power means are considered as a regularizer for multilayer graph-based semi-supervised learning. It seems that R5

37 mixes up the single-layer approach of [35] which is based on the notion of harmonic functions with our Matrix Harmonic

38 Mean of Laplacians ($p = -1$). Apart from the word “harmonic” the two approaches are completely unrelated.

39 **R5:“Theorem 1 / Corollary 1 - is wrong or impractical”.** We have the impression that R5 has missed that Theo-

40 rem 1/Corollary 1 are stated for the multilayer SBM in *expectation*. We don’t see what is impractical. Claims that a

41 result is wrong require mathematical arguments (the proofs are in Sections B and C of the supplementary material).

42 **R5:“Corollary 1 - support a negative norm parameter, which is rarely seen”.** We have the impression that there

43 is a misunderstanding. We are not considering any sort of “negative norm parameter”: what we propose is a matrix

44 regularizer, i.e. the matrix power mean Laplacian with parameter p (i.e. L_p), e.g. L_{-1} is the matrix harmonic mean.

45 The corresponding optimization problem is (see Eq.1) $\min_{f \in \mathbb{R}^n} \|f - Y\|_2^2 + \lambda f^T L_p f$, with solution $(I + \lambda L_p) f = Y$.

46 **R5: “no original contributions on Krylov Subspace methods”.** We know the literature in numerical linear algebra

47 quite well. Our scheme is based on Krylov subspace solvers (PCG, GMRES[25]) together with Quadrature methods[10].

48 To our knowledge this is the first matrix-free approach for Matrix Power Means: most of the theory of matrix functions

49 considers functions of a single matrix (see[10]) whereas in our case we have a function of several matrices.

50 **R5:SBM is too easy.** The SBM is the most popular graph model [11,12,22,26]. We provide theoretical results based on

51 SBM in expectation, and show a competitive performance in real world graphs that do not follow the SBM (Section 6).

52 **R5:“I do not think that is the power mean that matters but ... spectral functions that are different from sum of**

53 **squares’- lot of work in this area”.** We would be very grateful to R5 for references on this topic for multilayer graphs

54 - ideally some which also include theoretical guarantees.