

## Pseudo codes

1. Consider input data  $X$  of  $N$  by  $P$ , where each row consists vectorized connectivity matrix;
2.  $r$ -split  $X$  (row-wise) into  $r$  groups,  $X_1, \dots, X_r$ ;
3. Break each  $X_i$  into training and testing parts; denoted as  $X_{i\_train}$  and  $X_{i\_test}$ ;
4. Run clustering algorithm on  $X_{i\_train}$  and  $X_{i\_test}$ , and obtain labels  $Y_{i\_train}$ , and  $Y_{i\_test}$ . Also obtain a classifier (e.g. in our case we used K-medoids and SVM) from  $(X_{i\_train}, Y_{i\_train})$ , test it on  $X_{i\_test}$ , and obtain  $Y_{i\_classified}$ .
5. Calculate the minimal (permuted) distance,  $d_i$ , between  $(Y_{i\_test}, Y_{i\_classified})$ .
6. Repeat 3-5 for every  $X_i$  and obtain  $d_1, \dots, d_r$ . Average them to get  $S_1$ .
7. Repeat 3-5 (but instead of using a classifier, we use random labeling with  $1/k$  probability). Obtain  $S_2$ .
8. Compute  $S_1/S_2$  as the estimated stability of the clustering algorithm (for each  $k$ ) in relation to random labeling.
9. Plot  $S_1/S_2$  for each  $k = 1, 2, \dots, k$ .

**Instability Analysis (Toy Example on Iris Data by Chén and Others)**

