Supplementary Material
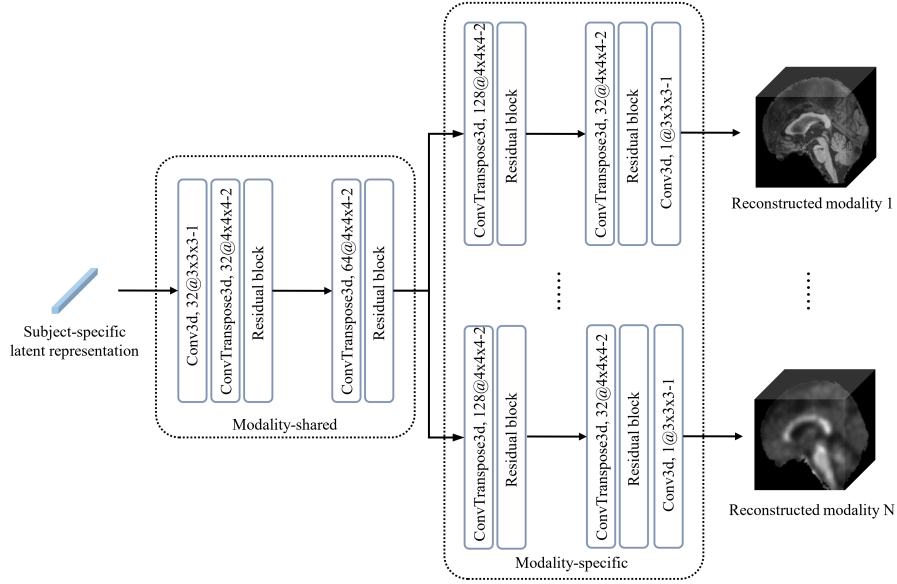
Fig. 1. Reconstruction model for multimodal data.

Sim_{ij}: the similarity between subject i and subject j

d_{ij}: the difference between subject i and subject j

M': the number of shared modalities between two subjects, here is 2

Ava_{ij}: an indicator whether the modality exists both in two subjects

M: the number of modalities, here is 4

s_i: a subject

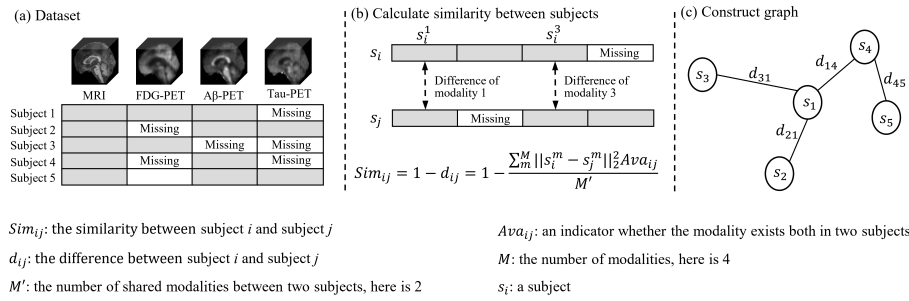$$Sim_{ij} = 1 - d_{ij} = 1 - \frac{\sum_m^M ||s_i^m - s_j^m||_2^2 Ava_{ij}}{M'}$$

Fig. 2. Nearest neighbor graph of subjects.